<table>
<thead>
<tr>
<th>Section</th>
<th>Page</th>
</tr>
</thead>
<tbody>
<tr>
<td>2.1.1 Different types of contours</td>
<td>61</td>
</tr>
<tr>
<td>2.1.2 Existence conditions for the G-function</td>
<td>63</td>
</tr>
<tr>
<td>2.1.3 Verification of the existence conditions</td>
<td>63</td>
</tr>
<tr>
<td>2.2 Some basic properties of the G-function</td>
<td>69</td>
</tr>
<tr>
<td>2.3 The Mellin transform of a G-function</td>
<td>78</td>
</tr>
<tr>
<td>2.3.1 Conditions of validity for the Mellin transform of a G-function</td>
<td>79</td>
</tr>
<tr>
<td>2.3.2 Verification of the conditions of validity of the Mellin transform</td>
<td>80</td>
</tr>
<tr>
<td>2.3.3 Products of independent real gamma random variables</td>
<td>82</td>
</tr>
<tr>
<td>2.3.4 Products of independent real type-1 beta random variables</td>
<td>83</td>
</tr>
<tr>
<td>2.3.5 Products of independent real type-2 beta or F-random variables</td>
<td>84</td>
</tr>
<tr>
<td>2.4 Properties connected with the derivatives of a G-function</td>
<td>94</td>
</tr>
<tr>
<td>2.5 Series representations for a G-function</td>
<td>96</td>
</tr>
<tr>
<td>2.5.1 The hypergeometric series</td>
<td>96</td>
</tr>
<tr>
<td>2.5.2 Computable representations of a G-function: simple poles</td>
<td>98</td>
</tr>
<tr>
<td>2.5.3 Computable representations of a G-function: multiple poles</td>
<td>99</td>
</tr>
<tr>
<td>2.6 G-functions as multiple integrals or as solutions of integral equations</td>
<td>106</td>
</tr>
<tr>
<td>2.6.1 Type A integral equation</td>
<td>106</td>
</tr>
<tr>
<td>2.6.2 Type B integral equation</td>
<td>106</td>
</tr>
<tr>
<td>2.6.3 Type C integral equation</td>
<td>108</td>
</tr>
<tr>
<td>2.7 Differential equation for a G-function</td>
<td>111</td>
</tr>
<tr>
<td>2.8 Asymptotic expansions for a G-function</td>
<td>112</td>
</tr>
<tr>
<td>Exercises</td>
<td>113</td>
</tr>
</tbody>
</table>

### 3. Elementary special functions and the G-function

3.0 Introduction                                                                 | 117  |
3.1 Gamma and related functions: notations and definitions                  | 117  |
3.1.1 Gamma function                                                        | 117  |
3.1.2 Beta function                                                         | 117  |
3.1.3 Psi function                                                          | 117  |
3.1.4 Zeta function                                                         | 117  |
3.1.5 Generalized Riemann zeta function                                     | 118  |
3.1.6 Euler's dilogarithm                                                  | 118  |
3.2 Hypergeometric functions: notations and special cases 118
   3.2.1 Generalized hypergeometric series 118
   3.2.2 Exponential series 118
   3.2.3 Binomial series 118
   3.2.4 Gauss’ hypergeometric function 119
   3.2.5 Incomplete beta function 119
3.3 Confluent hypergeometric function and related functions 119
   3.3.1 Whittaker functions 119
   3.3.2 Parabolic cylinder function 120
   3.3.3 Bateman’s function 120
   3.3.4 Incomplete gamma functions 120
   3.3.5 Coulomb wave functions 121
   3.3.6 Error functions and related functions 121
3.4 Exponential integral and related functions 121
3.5 Bessel functions and associated functions 121
   3.5.1 Kelvin’s functions 122
3.6 Other special functions 122
   3.6.1 Lommel’s functions 122
   3.6.2 Elliptic functions 123
   3.6.3 Struve’s functions 123
   3.6.4 Anger–Weber functions 123
   3.6.5 Neumann polynomials 123
   3.6.6 Theta functions 123
3.7 Orthogonal polynomials 124
   3.7.1 Jacobi polynomials 124
   3.7.2 Shifted Jacobi polynomials 124
   3.7.3 Legendre polynomials 124
   3.7.4 Legendre polynomials: modified 125
   3.7.5 Gegenbauer or ultraspherical polynomials 125
   3.7.6 Chebyshev polynomials 125
   3.7.7 Chebyshev polynomials: shifted 125
   3.7.8 Chebyshev polynomials: second kind 125
   3.7.9 Chebyshev polynomials: second kind, shifted 126
   3.7.10 Laguerre polynomials 126
   3.7.11 Hermite polynomials 126
3.8 Elementary special functions expressed in terms of G-functions 127
3.9 G-functions expressed in terms of elementary special functions 129
3.10 Some integrals involving G-functions 132
   3.10.1 The Mellin transform of a G-function 132
3.10.2 Hankel transform of a G-function 132
3.10.3 The K-transform of a G-function 132
3.10.4 The Y-transform of a G-function 132
3.10.5 The H-transform of a G-function 133
3.10.6 Stieltjes transform of a G-function 133
3.10.7 Whittaker transform of a G-function 133
3.10.8 Gauss' hypergeometric transform of a G-function 133
3.10.9 Laguerre transform of a G-function 134
3.10.10 Laplace transform of a G-function 134
3.10.11 Integral involving product of two G-functions 134
3.10.12 Some examples from mathematical statistics 136
3.10.13 Some examples from communication theory 138
3.10.14 Some examples from astrophysics 139

3.11 The H-function 140
3.11.1 Conditions for the existence of an H-function 141
3.11.2 Some basic properties of an H-function 142
3.11.3 Some examples from statistics 142
3.11.4 Some examples from astrophysics 144

3.12 Computational aspects of G- and H-functions 144
3.13 Orders of the special functions for small and large values of the argument 145
Exercises 148

4. Generalizations to matrix variables 152
4.0 Introduction 152
4.1 Scalar functions of a symmetric positive definite matrix 152
4.1.1 Some Jacobians of transformations 153
4.2 Scalar functions of matrix arguments 158
4.2.1 Matrix variate gamma density 158
4.3 Laplace transform 160
4.3.1 Functions of matrix arguments through Laplace transform 162
4.3.2 Matrix variate beta density 163
4.4 Hypergeometric functions of matrix arguments 171
4.5 Generalized matrix transform or M-transform 177
4.5.1 Hypergeometric functions of matrix arguments through M-transforms 178
4.5.2 Canonical correlation matrix 183
4.5.3 G- and H-functions of matrix arguments: M-transforms 189
4.6 Zonal polynomial
  4.6.1 Some basic properties of zonal polynomials 194
  4.6.2 Hypergeometric function of matrix arguments through zonal polynomials 195
4.7 Matrix variate Dirichlet distribution 197
4.8 Hypergeometric functions of many scalar variables 205
  4.8.1 Lauricella functions of scalar variables 205
  4.8.2 Integral representations for Lauricella functions 206
  4.8.3 Some cases of reducibility for Lauricella functions 209
  4.8.4 Lauricella functions of matrix arguments 210
  4.8.5 Definitions through M-transforms 212
4.9 Hypergeometric functions of many matrix arguments 215
  4.9.1 An example from statistical distribution theory 215
4.10 G- and H-functions of two variables 217
Exercises 218

Bibliography 227
Glossary of symbols 231
Author index 233
Subject index 234