ON A GENERALIZED STIELTJES TRANSFORM

J. M. C. Joshi
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1. Introduction. In a series of recent papers [1–4] I have discussed various properties and inversion theorems etc. for the transform

\[(1.1) \quad F(x) = \frac{\Gamma(\beta + \eta + 1)}{\Gamma(\alpha + \beta + \eta + 1)} \times \int_0^\infty (xy)^\beta F_1(\beta + \eta + 1; \alpha + \beta + \eta + 1; -xy)f(y)dy\]

where \(f(y) \in L(0, \infty), \beta \geq 0, \eta > 0\).

\[F(x) = A \int_0^\infty (xy)^\beta F(x, y)f(y)dy\]

where, for convenience, we denote \(\Gamma(\beta + \eta + 1)/\Gamma(\alpha + \beta + \eta + 1)\) by \(A\) and \(F_1(a; b; -xy)\) by \(F(x, y)\), \(a\) and \(b\) standing respectively for \(\beta + \eta + 1\) and \(\alpha + a\). For \(\alpha = \beta = 0\) (1.1) reduces to the well known Laplace Transform

\[(1.2) \quad F(x) = \int_0^\infty e^{-xy}f(y)dy .\]

The transform (1.1), which may be called a generalization of Laplace Transform, arises when we apply Kober's [5] operators of Fractional Integration [6] to \(x^\beta e^{-x}\).

The object of the present paper is to give a generalization of Stieltjes Transform, to give an inversion theorem for it and to use that inversion theorem to obtain an inversion theorem for the transform (1.1). In another paper (to appear elsewhere) I have found out inversion operators directly for (1.1).

2. Generalized Stieltjes transform. We prove

**Theorem 2.1.** If

\[(2.1) \quad \phi(s) = \int_0^\infty e^{-sx}F(x)dx\]

where \(F(x)\) is given by the convergent integral (1.1), then

\[(2.2) \quad \phi(s) = \frac{A\Gamma(\beta + 1)}{s} \int_0^\infty \left(\frac{y}{s}\right)^\beta F(a, \beta + 1; b; -\frac{y}{s})f(y)dy\]

Received, July, 1, 1963.

969
provided that $\beta \geq 0$, $\eta > 0$ and $f(y) \in L(0, \infty)$.

**Proof.** We have

$$\phi(s) = A \int_0^\infty e^{-sx} dx \int_0^\infty (xy)^\beta \, _1F_1(a; b; -xy) f(y) dy$$

$$= A \int_0^\infty y^\beta f(y) dy \int_0^\infty x^\beta e^{-sx} \, _1F_1(a; b; -xy) dx$$

on changing the order of integration, which is easily seen to be justified under the conditions stated, since [7, page 59]

$$\, _1F_1(a; b; -x) = \frac{\Gamma(b)}{\Gamma(b - a)} x^{-a}[1 + O(|x|^{-1})]$$

as $x \to \infty$ and

$$\, _1F_1(a; b; -x) = O(1)$$

as $x \to 0$.

Therefore [7, page 43]

$$\phi(s) = \frac{A \Gamma(\beta + 1)}{s} \int_0^\infty \left( \frac{y}{s} \right)^\beta \, _1F_1(a, \beta + 1; b; -\frac{y}{s}) f(y) dy$$

under the conditions stated.

**Corollary 2.1(a).** When $\beta = 0$, $\eta = 2m$, $\alpha = -m - k + (1/2)$, $\phi(s)$ reduces to the generalization of Stieltjes Transform

$$\phi(s) = \frac{\Gamma(2m + 1)}{\Gamma(m - k + \frac{3}{2})} \times \frac{1}{s} \left[ \int_0^\infty F\left(2m + 1, 1; m - k + \frac{3}{2}; -\frac{y}{s}\right) f(y) dy \right]$$

introduced by Varma [8]

**Corollary 2.1(b).** When $\alpha = \beta = 0$, then $\phi(s)$ reduces to the well known Stieltjes Transform [9, page 323]

$$\phi(s) = \int_0^\infty (s + y)^{-1} f(y) dy$$

**Corollary 2.1(c).** When $\beta = 0$, $\alpha = -\eta = 1 - \sigma$, $\phi(s)$ reduces to another generalization of Stieltjes Transform [9, page 328]

$$\chi(s) = \frac{\phi(s)}{\Gamma(\sigma)s^{\sigma - 1}} = \int_0^\infty \frac{f(y)}{(s + y)^\sigma} dy$$
3. Generalized Stieltjes transform as convolution transform. In this section we will find out an inversion operator for the generalized Stieltjes Transform (2.2) by putting it into the form of Convolution Transform. The Convolution Transform with kernel $G(x)$ of the function $\phi(x)$ into $f(x)$ is defined as [10, page 4]

\[(3.1)\quad f(x) = \int_{-\infty}^{\infty} G(x - t) \phi(t) dt .\]

The corresponding inversion function $E(x)$, which serves to invert the transform, is defined by the equation

\[ [E(x)]^{-1} = \int_{-\infty}^{\infty} G(y)e^{-xy} dy .\]

If $\phi(s)$ be defined as in (2.2), we have

\[-\phi'(s) = \frac{A\Gamma(\beta + 1)}{s^{\beta+1}} \int_{0}^{\infty} F(a, \beta + 2; b; -\frac{y}{s})g(y) dy\]

because, by Euler’s theorem on homogeneous functions,

\[ S \left( \frac{\partial}{\partial s} \right) \left[ \left( \frac{s}{y} \right)^{-\beta-1} F(a, \beta + 1; b; -\frac{y}{s}) \right] \]

\[ = -y \left( \frac{\partial}{\partial y} \right) \left[ \left( \frac{s}{y} \right)^{-\beta-1} F(a, \beta + 1; b; -\frac{y}{s}) \right] \]

or

\[ \left( \frac{\partial}{\partial s} \right) \left[ \left( \frac{y}{s} \right)^{\beta} \cdot \frac{1}{s} F(a, \beta + 1; b; -\frac{y}{s}) \right] \]

\[ = -\frac{1}{s^{\beta+1}} \left( \frac{\partial}{\partial y} \right) \left[ y^{\beta+1} F(a, \beta + 1; b; -\frac{y}{s}) \right] \]

and

\[ \left( \frac{\partial}{\partial y} \right) [y^{\beta+1} F(a, \beta + 1; b; y)] = y^{\beta} F(a, \beta + 2; b; y) .\]

Therefore

\[-e^{s}\phi'(e^{s}) = A\Gamma(\beta + 1) \int_{-\infty}^{\infty} e^{-(s-y)(\beta+1)} F(a, \beta + 2; b; e^{-(s-y)}) f(e^{y}) dy \]

or

\[ \xi(s) = A\Gamma(\beta + 1) \int_{-\infty}^{\infty} e^{-(s-y)(\beta+1)} F(a, \beta + 2; 2; e^{-(s-y)}) \zeta(y) dy \]

where
\[ \xi(s) = -e^{\psi(e^8)} \]

and

\[ \zeta(s) = f(e^s) . \]

Therefore the inversion function \( E(\xi) \) is given by the equation

\[
\frac{1}{E(x)} = A \Gamma(\beta + 1) \int_{-\infty}^{\infty} e^{-y(\beta + x + 1)} F(a, \beta + 2; b; -e^{-y}) dy
\]

\[
= \frac{\Gamma(\eta - x) \Gamma(\beta + x + 1) \Gamma(1 - x)}{\Gamma(\alpha + \eta - x)}
\]

provided that

\[ b \neq 0, -1, -2, \ldots, \text{Re}(1 - x) > 0, \text{Re}(\eta - x) > 0 \]

and

\[ \text{Re}(\beta + x + 1) > 0 \]

since [11, page 79]

\[
\int_0^\infty z^{-s-1} F(a, b; d; -z) dz = \frac{\Gamma(a) \Gamma(a + s) \Gamma(b + s) \Gamma(-s)}{\Gamma(a) \Gamma(b) \Gamma(d + s)}
\]

if

\[ \text{Res} < 0, \text{Re}(a + s) > 0, \text{Re}(b + s) > 0 , \]

and \( d \neq 0 \) or a negative integer.

Therefore,

\[ E(D)\{\xi(s)\} = \zeta(s) \]

or

\[
\frac{\Gamma(\alpha + \eta - D)}{\Gamma(\beta + 1 + D) \Gamma(1 - D)} \{ -e^{\psi(e^s)} \} = f(e^s) , \quad D = \frac{d}{ds}
\]

and we shall give definite meaning to the operations involved. Now

\[
\frac{1}{\Gamma(1 - x)} = \lim_{n \to \infty} n^x \prod_{k=1}^n \left( 1 - \frac{x}{k} \right)
\]

and

\[
\frac{\Gamma(\alpha + \eta - x)}{\Gamma(\eta - n) \Gamma(\beta + x + 1)} = \lim_{n \to \infty} \frac{n^{\alpha - \beta - x}}{\Gamma(n + 2) \prod_{k=0}^{n} \frac{(D - \eta - k)(D + \beta + 1 + k)}{(D - \alpha - \eta - k)} .
\]

Also we have [10, page 66]
\begin{align*}
\Pi_{k=1}^{n-1} \left(1 - \frac{D'}{k}\right)[e^{x}F'(e^{x})] &= \frac{(-)^{n-1}}{(n-1)!} e^{ax}F^{(n-1)}(e^{x}) \\
\Pi_{k=0}^{n} (D' + a + k)[e^{-x(a+n)x}F'(e^{x})] &= e^{-(a+n)x}F^{(n+1)}(e^{x}) \\
\Pi_{k=0}^{n} (D' + a - k)[e^{-nx}F'(e^{x})] &= e^{(n+1-a)x}F^{(n+1)}(e^{x}) \\
\Pi_{k=0}^{n} (D' + a - k)[e^{(n+1-a)x}F'(e^{x})] &= e^{-ax}F^{(-n-1)}(e^{x})
\end{align*}

where \( F^{(-n-1)}(x) \) denotes a function \( \psi(x) \) such that
\[
\left( \frac{d}{dx} \right)^{n+1} [\psi(x)] = F(x), \quad D' = \frac{d}{dx}.
\]

Using the above relations,
\[
E(D)[-e^{x}\phi'(e^{x})] = (-)^{n+1} e^{(a+n)x} D_{1}^{n+1} e^{-(a-n)x} D_{1}^{n} e^{-(a-n)x} \\
\times D_{1}^{n} e^{(2n+a+1)x} \phi^{(n)}(e^{x}) = f(e^{x}), \quad D_{1} = \frac{d}{de^{x}}, \quad (n \to \infty).
\]

Returning to original variables, we have.
\[
\lim_{n \to \infty} (-)^{n+1} \frac{n! (n + \alpha)}{\Gamma(n + \beta) \Gamma(n + 2)} \\
\times S^{a+\eta} D^{-n-1} S^{-\alpha} D^{n+1} S^{-(\eta+\beta)} D^{n+1} S^{\alpha+\eta} D^{(n+1)}(s).
\]

We thus have.

**Theorem 3.1.** \( f(s) \in C \cdot B \) on \( 0 < s < \infty \) and if the integral (2.2) converges, then (3.2) holds for \( s > 0 \).

**Corollary 3.1(a).** When \( \beta = 0, \alpha = -m - k + (1/2), \eta = 2m \) we have the corresponding result for Varma’s Transform.

**Corollary 3.1(b).** When \( \alpha = \beta = 0 \) we have the Theorem 9.4 of Hirschman and Widder [10, page 69].

**Corollary 3.1(c).** Similarly for \( \alpha = -\eta = 1 - \sigma \) and \( \beta = 0 \) we have a theorem for (2.5).

4. **Application to generalized Laplace transform.** We may now use inversion formula derived above to obtain a new inversion of
the Generalized Laplace Transform (1.1). For we have, as above

\[
\phi(s) = \frac{A}{s} \int_0^\infty \left( \frac{y}{s} \right) \beta F\left( a; \beta + 1; b; -\frac{y}{s} \right) f(y) dy.
\]

Therefore if we invert the integral (4.1) we get \( f(y) \).

But

\[
\phi(s) = \int_0^\infty e^{-s} F(x) dx.
\]

Therefore

\[
\phi^{(n-1)}(s) = (-)^{n-1} \int_0^\infty e^{-s} x^{n-1} F(x) dx
\]

by a simple change of variable. But the repeated use of the theorem

\[
\left( \frac{\partial}{\partial x} \right) \left[ \frac{x^{n+\beta-1}}{y^{n+\beta}} f\left( \frac{y}{x} \right) \right] = -\left( \frac{\partial}{\partial y} \right) \left[ \frac{x^{n+\beta-2}}{y^{n+\beta-1}} f\left( \frac{y}{x} \right) \right]
\]

gives

\[
\left( \frac{\partial}{\partial x} \right)^n \left[ \frac{x^{n+\beta-1}}{y^{n+\beta}} f\left( \frac{y}{x} \right) \right] = (-)^n \left( \frac{\partial}{\partial y} \right)^n \left[ \frac{x^{n+\beta-2}}{y^{n+\beta-1}} f\left( \frac{y}{x} \right) \right].
\]

Therefore,

\[
D^n s^{n+\beta-1} \phi^{(n-1)}(s) = (-)^{2n-1} s^{n+\beta-1} \int_0^\infty e^{-s} D^n x^n F(x) dx.
\]

Similarly,

\[
D^n s^{-(\gamma+\beta)} D^n s^{2n+\beta-1} \phi^{(n-1)}(s)
\]

\[
= (-)^n \int_0^\infty e^{-s} s^{-(\gamma+\beta)} f_1(x) dx
\]

where, for convenience, we write

\[
f_1(x) = x^{-\gamma-1} D^n x^{\gamma+\beta+2n} D^n (x^{n} F(x)).
\]

Then

\[
D^{-n} s^{-d} D^n s^{-(\gamma+\beta)} D^n s^{2n+\beta-1} \phi^{(n-1)}(s)
\]

\[
= \int_0^\infty e^{-s} s^{n-1} (sn)^{-\gamma-\alpha-1} D^{t-n} \left( x^{\gamma+\alpha+1-n} f_1(x) \right) dx.
\]

Therefore finally we have,
\[
\lim_{n \to \infty} \left( -\right)^n \frac{\Gamma(n - 1 + \alpha)}{\Gamma(n - 1 + \beta) \Gamma(n + 1) \Gamma(n - 1)}
\times s^{n+\gamma} D^{-n} s^{-\alpha} D^n s^{-(\gamma+\beta)} D^n s^{2n+\beta-1} \varphi^{(n-1)}(s)
= \lim_{n \to \infty} \left( -\right)^n \frac{\Gamma(n - 1 + \alpha)}{\Gamma(n - 1 + \beta) \Gamma(n + 1) \Gamma(n - 1)}
\times \int_0^\infty e^{-sx} s^{n-1} x^{-\gamma-\alpha} D^{-n} x^\gamma
\times D^n x^{n+\beta+2\gamma} D^n [x^\beta F(x)] dx = f(s) \cdots (A).
\]

We have thus proved

**Theorem 4.1.** If \( f(x) \in L \) in \( 0 < x < \infty \) and if \( F(x) \) is defined by the convergent integral (1.1) then the result (A) holds for almost all positive values of \( s \).

**Corollary 4.1.** When \( \alpha = \beta = 0 \) we have Theorem 25(α) of Widder [9, page 385].

I am indebted to Dr. K. M. Saksena for guidance and help in the preparation of the paper.

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Subscriptions, orders for back numbers, and changes of address should be sent to Pacific Journal of Mathematics, 103 Highland Boulevard, Berkeley 8, California.

Printed at Kokusai Bunken Insatsusha (International Academic Printing Co., Ltd.), No. 6, 2-chome, Fujimi-cho, Chiyoda-ku, Tokyo, Japan.

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James Henry Bramble and Lawrence Edward Payne, *Bounds for derivatives in elliptic boundary value problems* .......................................................... 777
Hugh D. Brunk, *Integral inequalities for functions with nondecreasing increments* .......................................................... 783
William Edward Christilles, *A result concerning integral binary quadratic forms* .......................................................... 795
Peter Crawley and Bjarni Jónsson, *Refinements for infinite direct decompositions of algebraic systems* .......................................................... 797
Don Deckard and Carl Mark Pearcy, *On continuous matrix-valued functions on a Stonian space* .......................................................... 857
Raymond Frank Dickman, Leonard Rubin and P. M. Swingle, *Another characterization of the n-sphere and related results* .......................................................... 871
Edgar Earle Enochs, *A note on reflexive modules* .......................................................... 879
Vladimir Filippenko, *On the reflection of harmonic functions and of solutions of the wave equation* .......................................................... 883
Derek Joseph Haggard Fuller, *Mappings of bounded characteristic into arbitrary Riemann surfaces* .......................................................... 895
Curtis M. Fulton, *Clifford vectors* .......................................................... 917
Irving Leonard Glicksberg, *Maximal algebras and a theorem of Radó* .......................................................... 919
Kyong Taik Hahn, *Minimum problems of Plateau type in the Bergman metric space* .......................................................... 943
A. Hayes, *A representation theory for a class of partially ordered rings* .......................................................... 957
J. M. C. Joshi, *On a generalized Stieltjes trasform* .......................................................... 969
J. M. C. Joshi, *Inversion and representation theorems for a generalized Laplace transform* .......................................................... 977
Eugene Kay McLachlan, *Extremal elements of the convex cone B_n of functions* .......................................................... 987
Robert Alan Melter, *Contributions to Boolean geometry of p-rings* .......................................................... 995
James Ronald Retherford, *Basic sequences and the Paley-Wiener criterion* .......................................................... 1019
Dallas W. Sasser, *Quasi-positive operators* .......................................................... 1029
Oved Shisha, *On the structure of infrapolynomials with prescribed coefficients* .......................................................... 1039
Oved Shisha and Gerald Thomas Cargo, *On comparable means* .......................................................... 1053
Maurice Sion, *A characterization of weak* *convergence* .......................................................... 1059
Morton Lincoln Slater and Robert James Thompson, *A permanent inequality for positive functions on the unit square* .......................................................... 1069
David A. Smith, *On fixed points of automorphisms of classical Lie algebras* .......................................................... 1079
Sherman K. Stein, *Homogeneous quasigroups* .......................................................... 1091
J. L. Walsh and Oved Shisha, *On the location of the zeros of some infrapolynomials with prescribed coefficients* .......................................................... 1103
Ronson Joseph Warne, *Homomorphisms of d-simple inverse semigroups with identity* .......................................................... 1111
Roy Westwick, *Linear transformations on Grassman spaces* .......................................................... 1123