On A Matrix Hypergeometric Differential Equation

Salah Hamd1, Faisal Saleh Abdalla2, Ahmed Shletiet3

1Department of Mathematics, College of Education, Omar Al-Mukhtar University, Al-Bayda, Libya.
2Department of general science, College of mechanical engineering technology – Benghazi, Benghazi, Libya
3Department of Mathematics, faculty of science, University of Ajdabiya, Ajdabiya, Libya.

Abstract

In this paper we consider a matrix Hypergeometric differential equation, which are special matrix functions and solution of a specific second order linear differential equation. The aim of this work is to extend a well known theorem on Hypergeometric function in the complex plane to a matrix version, and we show that the asymptotic expansions of Hypergeometric function in the complex plane that are given in the literature are special members of our main result. Background and motivation are discussed.

Keywords:
Special functions
A matrix Hypergeometric differential Equation.
Matrix.
Gamma function.
Jordan Canonical Form.

Introduction

Generalization and extension of scalar special functions to matrix special functions have been developed in the past two decades. The Gamma matrix function, whose eigenvalues are all in the right open half-plane is presented and investigated by L. Jódar, J., Cortés [1] for matrices in \( C^{n \times n} \). Hermite matrix polynomials are introduced and discussed by L. Jódar et al [2] and some of their properties are provided in E. Defez, L. Jódar [3]. Other classical orthogonal polynomials as Laguerre and Chebyshev have been extended to orthogonal matrix polynomials, and some results have been studied in L. Jódar, J. Sastre [4] and E. Defez, L. Jódar [5]. Relations between the Beta, Gamma and the Hypergeometric matrix function are given in L. Jódar, J. G. Cortés [6] and R. S. Batahan [7]. These special functions of matrices have developed an important tool in both theory and applications. The main goal is that, some cases of the asymptotic expansions of \( 2F1(a; b; c; z) \) have been provided in the literature, they are all limited by a narrow domain of validity in the complex plane of the variable. Overcoming this restriction, we provide new asymptotic expansion for the matrix hypergeometric function. The order of presentation in this article is as follows. In section 2 we provide basic necessary notation, definitions and auxiliary theorems that need to be cited in the sequel. In section 3 we provide our main results.

Preliminaries

In this part we elaborate on some necessary language that is adopted from L. Jódar, J. Sastre [4] and N. J. Higham [8]. Denote by

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*Corresponding author: salahh92@gmail.com, (F. S. Abdalla2) faisal@ceb.edu.ly, (A. Shletiet) Ahmed.shletiet@uoa.edu.ly

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\[\lambda_i, \lambda_2, \cdots, \lambda_k \text{ the distinct eigenvalues of a matrix } P \in \mathbb{C}^{m \times m}. \]

The spectrum \( \sigma(P) \) of \( P \in \mathbb{C}^{m \times m} \) denotes the set of all the eigenvalues of \( P \).

We put \( \gamma(P) \) and \( g(P) \) the real numbers
\[
\gamma(P) = \max\{Re(\lambda); \lambda \in \sigma(P)\},
\]
\[
g(P) = \min\{Re(\lambda); \lambda \in \sigma(P)\}.
\]

A holomorphic function \( f(z) \) at a point was defined as a regular analytic function in a neighborhood of the point, see e.g. W. Wasow [9]. It is called holomorphic in a set if it is holomorphic at every point of the set. A matrix is called holomorphic if every entry of it is a holomorphic function. If \( f(\lambda) \) and \( g(\lambda) \) are holomorphic functions of the complex variable \( \lambda \), which are defined in an open set \( \Omega \) of the complex plane, and \( P \) is matrix in \( \mathbb{C}^{m \times m} \) with \( \sigma(P) \subset \Omega \), then from the properties of the matrix functional calculus, see N. Dunford, J. Schwartz [10], it follows that
\[
f(P)g(P) = g(P)f(P) \quad (2.2)
\]

A set of complex numbers is called positive stable if all the elements of the set have positive real part and a square matrix \( P \) is called positive stable if \( \sigma(P) \) is positive stable.

If \( P \) is a positive stable matrix in \( \mathbb{C}^{m \times m} \), then \( \Gamma(P) \) is well-defined, see L. Jódar, J. G. Cortés [1].

\[
\Gamma(P) = \int_0^\infty e^{-t} \psi^{P-1} dt \quad (2.3)
\]

If \( f(P) \) is well defined and \( T \) is an invertible matrix in \( \mathbb{C}^{m \times m} \), then \( \int f(TPT^{-1}) = T \int f(P)T^{-1} \). It is a standard result that for any matrix \( P \in \mathbb{C}^{m \times m} \), there exist a nonsingular matrix \( T \in \mathbb{C}^{m \times m} \) such that
\[
T^{-1}PT = J = diag(J_1, J_2, \ldots, J_k) \quad (2.5)
\]

Where
\[
\begin{bmatrix}
J_k & 1 & 0 & \cdots & 0 \\
0 & \lambda_k & 1 & \cdots & 0 \\
0 & \vdots & \ddots & \vdots & \vdots \\
0 & \vdots & \ddots & \lambda_k & 1 \\
0 & \cdots & \cdots & \cdots & 0
\end{bmatrix} \in \mathbb{C}^{m_k \times m_k} \quad (2.6)
\]

The symbols of, \( \circ \), and ~, due to Bachmann and Landau (1927), which are also used by e.g. F. W. J. Olver [11] and A. Erdélyi [12]. Concerning the definition and elementary properties of asymptotic series we refer to W. Wasow [9] and A. Erdélyi [12].

Let \( f(\lambda) \) be defined on \( \sigma(P) \), \( P \in \mathbb{C}^{m \times m} \) and let \( p \) have the Jordan canonical form (2.5) subject to (2.6). Then
\[
f(P) = T f(J) T^{-1} = T \operatorname{diag}(f(J_1), f(J_2), \ldots, f(J_k)) T^{-1} \quad (2.7)
\]

Where
\[
f(\lambda) = \begin{bmatrix}
f(\lambda_k) & f^{(1)}(\lambda_k) & \cdots & f^{(m_k-1)}(\lambda_k) \\
0 & f(\lambda_k) & \cdots & \cdots \\
0 & \vdots & \ddots & \vdots \\
0 & \cdots & \cdots & \cdots \\
0 & \cdots & \cdots & \cdots \\
\end{bmatrix} \in \mathbb{C}^{m_k \times m_k} \quad (2.8)
\]

**Proof:** The proof of this lemma is already proved in [8].

A hypergeometric function is the sum of a hypergeometric series, which is defined as follows see e.g. F. W. J. Olver [11]. The hypergeometric function \( pFq(a_1, a_2, \cdots; a_p; b_1, b_2, \cdots, b_q; z) \) is defined by means of a hypergeometric series as
\[
pFq(a_1, a_2, \cdots; a_p; b_1, b_2, \cdots, b_q; z) = \sum_{n=0}^\infty \frac{\Gamma(n+a_1)\Gamma(n+a_2)\cdots\Gamma(n+a_p)\Gamma(n+b_1)\Gamma(n+b_2)\cdots\Gamma(n+b_q)z^n}{n!}.
\]

Recall that the shifted factorial \( (a)_n \) is defined by \( (a)_n = a(a+1)(a+2)\cdots(a+n-1), n \in \mathbb{N} \) and \( (a)_0 = 1 \).

Gauss’s hypergeometric equation is a second order differential equation with three regular singular points \([0,1,\infty]\), that is
\[
z(1-z)f'' + [c - (a + 1 + b)z]f' - abf = 0.
\]
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Let \( \Phi_k = D_k + E_k = D_k [I_{mk} + D_k \cdot E_k] \)
\[
\begin{align*}
D_k &= \sum_{n=0}^{\infty} \frac{d_f(k^n)}{k^2}
\begin{bmatrix}
0 & \cdots & 0 \\
0 & \vdots & \ddots \\
0 & \cdots & 0
\end{bmatrix} 
\in \mathbb{C}^{mk \times mk}
\end{align*}
\]

And
\[
E_k =
\begin{bmatrix}
0 & \cdots & 0 \\
0 & \vdots & \ddots \\
0 & \cdots & 0
\end{bmatrix}
\in \mathbb{C}^{mk \times mk}
\]

Proof: The proof of this lemma is already proved in [13].

3 On a matrix Hypergeometric Differential Equation

In this section we apply the machinery of the previous sections to show that in a certain sense
\[
F(a_l, b_l; C, z) \sim 1 \quad \text{as} \quad Re \lambda \to \infty
\]
and
\[
F(a_l, b_l, \theta, Q, z) \sim 1 \quad \text{as} \quad \theta \to \infty,
\]
with \( Q \) a fixed matrix.

Theorem 3.1 Suppose \( C - bl \in \mathbb{C}^m \) has a Jordan canonical form subject to (2.5) and (2.6) then for any fixed matrices \( a_l, bl \in \mathbb{C}^m \), \( b > 0 \) we have
\[
T^{-1}F(al, bl; C; z)T \sim 1 \quad \text{as} \quad Re \lambda_k \to \infty
\]
(3.1)

uniformly for \( |z| \leq \delta < 1 \) with \( \delta \) a fixed number.

Proof: Consider the following integral as a function of a matrix \( C \)
\[
\varphi(C) = \int_0^1 (1 - zt)^{-a} t^{b-1} (1 - t) C^{c-1} dt.
\]

Setting \( t = 1 \Leftrightarrow u \to \infty \), also when \( t = 0 \Leftrightarrow u = 0 \).

so we have
\[
\varphi(C) = \int_0^1 (1 + z(e^{-u} - 1))^{-a} (1 - e^{-u})^{b-1} e^{-uc} C^{c-1} e^{-ud} dt.
\]

Note that
\[
(1 + z(e^{-u} - 1))^{-a} = (1 + z^{-1} + w^2 + u^4 + ...))^{-a}
\]

Therefore
\[
(1 + z(e^{-u} - 1))^{-a} \sim 1 \quad \text{as} \quad u \to 0
\]

Also
\[
(1 + e^{-u})^{-b} = (1 + \frac{-u}{1!} + \frac{u^2}{2!} + \frac{u^3}{3!} + ...))^{-b})
\]

When \( u \to 0 \) we have
\[
(1 + e^{-u})^{-b} \sim u^{-b}
\]

thus
\[
(1 + z(e^{-u} - 1))^{-a} (1 - e^{-u})^{b-1} \sim u^{-b}
\]
dt

as \( u \to 0 \).

Now lemma 2.4 implies that
\[
T^{-1} \left[ \int_0^1 (1 - zt)^{-a} (1 - t) C^{c-1} dt \right] T 
\]
\[
= \int_0^1 (1 - zt)^{-a} t^{b-1} (1 - t) C^{c-1} dt \sim \Phi_{C-bl}
\]

as \( Re \lambda_k \to \infty \).

Note that by letting \( a = 0 \) in equation (3.3), we obtain the following representation for the Beta matrix. Namely
\[
\beta(C - bl, bl) = \int_0^1 (t^{b-1} (1 - t)^{c-1}) dt 
\]
\[
= \Gamma^{-1}(C) \Gamma(C - bl) \Gamma(bl) \quad (3.4)
\]

and obtain
\[
T^{-1} [b(Bl, C - bl)]T = T^{-1} \left[ \int_0^1 (1 - t)^{c-1} dt \right] T
\]
\[
= \int_0^1 (1 - t)^{c-1} dt \sim \Phi_{C-bl}
\]

as \( Re \lambda_k \to \infty \).

It is readily observed that
\[
F(al, bl; C; z)
\]
\[
= (1 - t) (1 - zt)^{-a} t^{b-1} (1 - t)^{c-1} dt \Gamma^{-1}(C) \Gamma^{-1}(bI)(C - bl) \Gamma(b)
\]

(3.5)

in the sense that \( T^{-1} F(al, bl; C; z) T \sim 1 \).

Example Let \( C = c \in (0, \infty) \) in the equation (3.5), then for any fixed a and
\[
b > 0 \text{ we have}
\]
\[
\varphi(C) = \int_0^1 t^{b-1} (1 - t)^{c-1} dt.
\]

Setting \( t = 1 \Leftrightarrow u \to \infty \), also when \( t = 0 \Leftrightarrow u = 0 \).

so we have
\[
\varphi(C) = \int_0^1 (1 + z(e^{-u} - 1))^{-a} (1 - e^{-u})^{b-1} e^{-uc} dt.
\]

Note that
\[
(1 + z(e^{-u} - 1))^{-a} (1 - e^{-u})^{b-1} \sim u^{-b}
\]

as \( u \to 0 \).

Now Watson’s lemma implies that
\[
\int_0^1 (1 + z(e^{-u} - 1))^{-a} (1 - e^{-u})^{b-1} e^{-uc} dt \sim \Gamma(b)
\]

as \( C \to \infty \).

By assuming \( a = 0 \) in (3.6) we obtain
\[
\beta(b, c - b) = \int_0^1 t^{b-1} (1 - t)^{c-1} dt \sim \Gamma(b)
\]

(3.7)

By (3.6) and (3.7) we derive asymptotic expansion for \( F(al, bl; C; z) \) when \( c \)

Approaches infinity.

\( F(al, bl; C; z) \sim 1 \) as \( C \to \infty \).

Corollary 3.2 Suppose \( C - bl \in \mathbb{C}^m \) where \( \theta \in (0, \infty) \) and \( Q \) is a constant matrix and has a Jordan canonical form subject to (2.5) and (2.6) then
\[
T^{-1} \left[ \int_0^1 (1 - zt)^{-a} t^{b-1} (1 - t)^{c-1} dt \right] T \sim \Psi_{\theta Q} \quad \text{as} \quad \theta \to \infty
\]

(3.9)

Where
\[
\Psi_{\theta Q} = \text{diag}(\Psi_1, \Psi_2, \ldots, \Psi_S)
\]

is a square block diagonal matrix in \( \mathbb{C}^{m^2} \), with blocks \( \Psi_k \in \mathbb{C}^{m \times m} \).

\[
\Psi_k = \sum_{n=0}^{\infty} \sum_{m=0}^{\infty} \frac{a_{nm} f(n)}{g(n)} \sum_{n=0}^{\infty} \sum_{m=0}^{\infty} \frac{a_{nm} f(n)}{g(n)} \sum_{n=0}^{\infty} \sum_{m=0}^{\infty} \frac{a_{nm} f(n)}{g(n)} \sum_{n=0}^{\infty} \sum_{m=0}^{\infty} \frac{a_{nm} f(n)}{g(n)}
\]

Moreover,
\[
T^{-1} F(al, bl; \theta C, z)T \sim 1 \quad \text{as} \quad \theta \to \infty
\]

(3.10)

uniformly for \( |z| \leq \delta < 1 \) with \( \delta \) a fixed number.

Proof: By Watson’s lemma we have
\[
\int_0^1 (1 - zt)^{-a} t^{b-1} (1 - t)^{c-1} dt \sim \sum_{n=0}^{\infty} \sum_{m=0}^{\infty} \frac{a_{nm} f(n)}{g(n)} \sum_{n=0}^{\infty} \sum_{m=0}^{\infty} \frac{a_{nm} f(n)}{g(n)} \sum_{n=0}^{\infty} \sum_{m=0}^{\infty} \frac{a_{nm} f(n)}{g(n)} \sum_{n=0}^{\infty} \sum_{m=0}^{\infty} \frac{a_{nm} f(n)}{g(n)}
\]

as \( \theta \to \infty \).

and by proposition 2.3 as \( \theta \to \infty \) we get
\[
\frac{d\psi}{d\theta} (t^{b-1} (1 - zt)^{-a} t^{b-1} (1 - t)^{c-1} dt) \sim \sum_{n=0}^{\infty} \sum_{m=0}^{\infty} \frac{a_{nm} f(n)}{g(n)} \sum_{n=0}^{\infty} \sum_{m=0}^{\infty} \frac{a_{nm} f(n)}{g(n)}
\]

Thus by the lemma 2.1 we have
\[
\int_0^1 (1 - zt)^{-a} t^{(b-1)\kappa} (1 - t)^{\theta - 1} \, dt \sim \Psi_k \quad \text{as} \quad \theta \to \infty,
\]
and the results (3.9) and (3.10) follow.

**Conclusion**

We show that
\[
F(aI, bI, C, z) \sim I \quad \text{as} \quad Re \, \lambda \to \infty
\]
and
\[
F(aI, bI, \theta Q, z) \sim I \quad \text{as} \quad \theta \to \infty
\]
with Q a fixed matrix.

**References:**