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On the p-k-Mittag-Leffler Function

Rubén A. Cerutti, Luciano L. Luque and Gustavo A. Dorrego

Faculty of Exact Sciences National University of the Northeast. Av. Libertad 5540 (3400); Corrientes, Argentina

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Abstract

In this paper, we define the function ${}_{p}\mathbb{E}^{\gamma}_{k,\alpha,\beta}(z)$, estudy its analytic properties, some elementary properties as its integral expression, its relationship with the fractional operator of Riemann-Liouville and investigate the fractional generalization of the kinetic equation involving this Mittag-Leffler type function. This new Mittag-Leffler-type function related to the two parameters Gamma function recently introduced by Gehlot [8], is a generalizaton of the k-Mittag-Leffler function since ${}_{k}\Gamma_{k}(z) = \Gamma_{k}(z)$, thus generalize the Mittag-Leffler of two parameter, Mittag-Leffler function and the exponential function.

Keywords: *p-k*-Mittag-Leffler function

I Introduction

The branch of mathematical analysis known as the Fractional Calculus deals essentially with operators of differentiation and integration of non-integer orders (see e.g. [22], [14]). Many authors have generalized differential equations (integral equations) by replacing the ordinary derivative (integral) by some of the definitions that contemplate non-integers; for example: Riemann-Liouville, Caputo, Grundwald-Letnikov, Hadamard and other more modern ones such as Caputo-Fabrizio (see e.g. [22], [2], [12], [24], [20], [1], and the references in them). In the solution of such differential (integral) equations the Mittag-Leffler function naturally appears to play a role analogous to that of the exponential function in the ordinary case. The Mittag-Leffler function has generated much interest among researchers and has been the subject of many generalizations (see e.g. [21], [15], [5], [7], [4], [26], and the references in them) giving rise to the so-called Mittag-Leffler type functions. It has also been used to generalize fractional integral operators (see e.g. [27], [6]).

II Preliminaries.

In this section we present results and definitions known and important for the development of the following sections. We begin with the Mittag-Leffler function and some of its generalizations.

The Mittag-Leffler function $E_{\alpha}(z)$ and its first generalization to two parameters $E_{\alpha,\beta}(z)$ are given by the following series:

$$E_{\alpha}(z) = \sum_{n \ge 0} \frac{z^n}{\Gamma(\alpha n + 1)} \quad (z \in \mathbb{C}; \ \mathfrak{Re}(\alpha) > 0)$$
(II.1)

and

$$E_{\alpha,\beta}(z) = \sum_{n \ge 0} \frac{z^n}{\Gamma(\alpha n + \beta)} \quad (z \in \mathbb{C}; \ \mathfrak{Re}(\alpha) > 0, \mathfrak{Re}(\beta) > 0)$$
(II.2)

respectively; where $\Gamma(z)$ is the classical Gamma function, and verifies $E_{\alpha,1}(z) = E_{\alpha}(z)$.

Prabhakar (see [21]) introduced the Mittag-Leffler type function $E^{\gamma}_{\alpha,\beta}(z)$ defined by

$$E^{\gamma}_{\alpha,\beta}(z) = \sum_{n\geq 0} \frac{(\gamma)_n z^n}{\Gamma(\alpha n + \beta)n!}$$
(II.3)

with α , β and $\gamma \in \mathbb{C}$; and $(\gamma)_n$ denotes the Pochhammer symbol, and verifies $E^1_{\alpha,\beta}(z) = E_{\alpha,\beta}(z)$.

A generalization of the Mittag-Leffler function called k-Mittag-Leffler function has been introduced and studied in [4]:

$$E_{k,\alpha,\beta}^{\gamma}(z) = \sum_{n\geq 0} \frac{(\gamma)_{n,k} z^n}{\Gamma_k(\alpha n + \beta) n!}$$
(II.4)

with k > 0; α , $\beta, \gamma \in \mathbb{C}$; $\mathfrak{Re}(\alpha) > 0$, $\mathfrak{Re}(\beta) > 0$, and $z \in \mathbb{C}$; where Γ_k is the k-Gamma Function and $(\gamma)_{n,k}$ is the Pochhammer k-symbol due to Diaz and Pariguan (see [3]), and are

$$(\gamma)_{n,k} = \gamma(\gamma+k)(\gamma+2k)...(\gamma+(n-1)k);$$
 (II.5)

On the p-k-Mittag-Leffler function

$$\Gamma_k(z) = \int_0^\infty t^{z-1} e^{-\frac{t^k}{k}} dt \quad (\mathfrak{Re}(z) > 0).$$
(II.6)

The following properties are verified:

$$(z)_{n,k} = \frac{\Gamma_k(z+nk)}{\Gamma_k(z)} \tag{II.7}$$

and

$$\Gamma_k(z) = k^{1-\frac{z}{k}} \Gamma\left(\frac{z}{k}\right), \qquad (\text{II.8})$$

with $z \in \mathbb{C} \setminus k\mathbb{Z}^-$, k > 0. Also, the expression $E_{1,\alpha,\beta}^{\lambda}(z) = E_{\alpha,\beta}^{\lambda}(z)$ is verified (see [4]).

Recently, K.S. Gehlot [8] has introduced a modification of the k-Gamma function by means of the following integral

$${}_{p}\Gamma_{k}(z) = \int_{0}^{\infty} e^{-\frac{t^{k}}{p}} t^{z-1} dz, \quad \text{for } z \in \mathbb{C} \setminus k\mathbb{Z}^{-}; \ k, p \in \mathbb{R}^{+} \setminus \{0\}, \ \mathfrak{Re}(z) > 0.$$
(II.9)

Also, he has defined a new Pochhammer symbol

$$p(z)_{n,k} = \left(\frac{zp}{k}\right) \cdot \left(\frac{zp}{p} + p\right) \cdot \left(\frac{zp}{k} + 2p\right) \dots \left(\frac{zp}{k} + (n-1)p\right)$$
$$= \frac{p\Gamma_k(z+nk)}{p\Gamma_k(z)}$$
(II.10)

and also establishes the relations between the function introduced by him and the k-Gamma and the classical Gamma function. In fact, we have following.

Lemma 1. For the p-k-Gamma function, the k-Gamma function and the classical Gamma function it is verified:

$${}_{p}\Gamma_{k}(z) = \left(\frac{p}{k}\right)^{\frac{z}{k}}\Gamma_{k}(z) = \frac{p^{\frac{z}{k}}}{k}\Gamma\left(\frac{z}{k}\right)$$
(II.11)

The proof could be seen in [8].

And, for the $p(z)_{n,k}$ Pochhammer symbol, we have the following relation

Lemma 2. For the p-k-Pochhammer symbol, the k-Pochhammer symbol and the classical Pochhammer symbol it has

$${}_{p}(z)_{n,k} = \left(\frac{p}{k}\right)^{n} (z)_{n,k} = p^{n} \left(\frac{z}{k}\right)_{n}$$
(II.12)

<u>DEFINITION</u> 1. Let $[a, b] \subset \mathbb{R}$ be $(-\infty < a < b < \infty)$. The Riemann-Liouville fractional integrals $I_{a+}^{\alpha} f$ and $I_{b-}^{\alpha} f$ of order $\alpha \in \mathbb{R}$, with $m - 1 < \alpha \leq m$, $m \in \mathbb{N}$, are defined by

$$(I_{+a}^{\alpha}f)(x) = \frac{1}{\Gamma(\alpha)} \int_{a}^{x} \frac{f(t)}{(x-t)^{1-\alpha}} dt \quad (x > a \ ; \ \alpha > 0)$$
(II.13)

and

$$(I^{\alpha}_{-b}f)(x) = \frac{1}{\Gamma(\alpha)} \int_{x}^{b} \frac{f(t)}{(t-x)^{1-\alpha}} dt \quad (x < b \ ; \ \alpha > 0), \tag{II.14}$$

respectively.

The Riemann-Liouville fractional derivative $D_{a+}^{\alpha}f$ and $D_{b-}^{\alpha}f$ of order $\alpha > 0$ are defined by

$$(D_{a+}^{\alpha}f)(x) = \left(\frac{d}{dx}\right)^{m} (I_{a+}^{m-\alpha}f)(x) \quad (x > a)$$
(II.15)

and

$$(D_{b-}^{\alpha}f)(x) = \left(-\frac{d}{dx}\right)^{m} (I_{-b}^{m-\alpha}f)(x) \quad (x < b),$$
(II.16)

respetively.

In particular, when $\alpha = m \in \mathbb{N}_0$, then

$$(D_{a+}^0 f)(x) = (D_{b-}^0)(x) = f(x),$$
(II.17)

$$(D_{a+}^m f)(x) = f^{(m)}(x),$$
 (II.18)

$$(D_{b-}^m)(x) = (-1)^n f^{(m)}(x)$$
(II.19)

(see, for example, [14]).

In 2012 Mubeen and Habbibulah (see [19]) introduced the k-Riemann-Liouville fractional integral given by the following

<u>DEFINITION</u> 2. Let $\alpha \in \mathbb{R}^+$ and $n \in \mathbb{N}$ such that $n-1 < \alpha < n, f \in L^1([0,\infty))$. Then the k-Riemann-Liouville fractional integral of f is

$$I_{k}^{\alpha}f(t) = \frac{1}{k\Gamma_{k}(\alpha)} \int_{0}^{t} (t-\tau)^{\frac{\alpha}{k}-1} f(\tau) d\tau, \ (t>0);$$
(II.20)

wich can be written as a convolution with the singular kernel of Riemann-Liouville:

$$I_{k}^{\alpha}f(t) = \frac{t^{\frac{\alpha}{k}-1}}{k\Gamma_{k}(\alpha)} * f(t), \ t > 0.$$
(II.21)

<u>DEFINITION</u> 3 (Laplace transform). Let $f : \mathbb{R}^+ \to \mathbb{R}$ an exponential order and piecewise continuous function, then the Laplace transform of f is

$$\mathcal{L}{f(t)}(s) := \int_0^\infty e^{-st} f(t) dt.$$
(II.22)

The integral exist for $\Re(s) > 0$.

III Definition and convergence conditions

In view of the expressions (II.9) and (II.10) we introduce a new function of Mittag-Leffler type that we will call the p-k-Mittag-Leffler function by means of the following

<u>DEFINITION</u> 4. Let α, β, γ be complex numbers with $\Re \mathfrak{e}(\alpha) > 0$, $\Re \mathfrak{e}(\beta) > 0$, $\Re \mathfrak{e}(\gamma) > 0$; and let $p, k \in \mathbb{R}^+ \setminus \{0\}$. We define the p-k-Mittag-Leffler function ${}_{p}\mathbb{E}_{k,\alpha,\beta}(z)$ by the series

$${}_{p}\mathbb{E}_{k,\alpha,\beta}(z) = \sum_{n=0}^{\infty} \frac{{}_{p}(\gamma)_{k,n} \, z^{n}}{{}_{p}\Gamma_{k}(\alpha n + \beta)n!}$$
(III.1)

where ${}_{p}\Gamma_{k}(x)$ is given by (II.9), and ${}_{p}(\gamma)_{n,k}$ is the Pochhammer symbol given by (II.10).

As particular cases of ${}_{p}\mathbb{E}_{k,\alpha,\beta}(z)$ we have the classical two parameters Mittag-Leffler function $E_{\alpha,\beta}(z)$ for $p = k = \gamma = 1$ and for p = k one gets the k-Mittag-Leffler function $E_{k,\alpha,\beta}^{\gamma}(z)$, and for p = k = 1, the Mittag-Leffler function due to Prabhakar [21] is obtained.

III.1 Order and Type of the ${}_{p}\mathbb{E}^{\gamma}_{k,\alpha,\beta}(z)$ function

In this section, we present some caracteristics of the p-k-Mittag-Leffler function. We will show that the p-k-Mittag-Leffler function is an entire function, and we will also give the order and the type.

Theorem 1. The p-k-Mittag-Leffler function, defined in (III.1), is an entire function of order ρ and type σ given by

$$\rho = \frac{k}{\Re \mathfrak{e}(\alpha)} , \quad and \quad \sigma = \left[\rho p e^{\Re \mathfrak{e}(\alpha/k \ln(\alpha/k))\rho}\right]^{-1}.$$
(III.2)

Moreover, for all $\epsilon > 0$, the next asymptotic estimate holds:

$${}_{p}\mathbb{E}^{\gamma}_{k,\alpha,\beta}(z)\big| < e^{(\sigma+\epsilon)|z|^{\rho}},\tag{III.3}$$

with ρ , σ as in (III.2), for $|z| \ge r_0$, $r_0 = r_0(\epsilon) > 0$ sufficiently large.

Proof. The radius of convergence of the *p-k*-Mittag-Leffler function will be called R. Taking into account the properties (II.10) and (II.11), and making use of the asymptotic expansions for the Gamma function(see for example [14]); and the asymptotic Stirling's formula:

$$\Gamma(z) = (2\pi)^{\frac{1}{2}} z^{z-\frac{1}{2}} e^{-z} [1 + O(z-1)] \quad (|\arg(z)| < \pi \ ; \ |z| \to \infty); \qquad (\text{III.4})$$

in particular,

$$n! = (2\pi n)^{\frac{1}{2}} n^n e^{-n} [1 + O(n^{-1})] \quad (n \in \mathbb{N} \ ; \ n \to \infty);$$
(III.5)

and the quotient expansion of two Gamma functions at infinity:

$$\frac{\Gamma(z+a)}{\Gamma(z+b)} = z^{a-b} [1+O(z^{-1})] \quad (|\arg(z)+a| < \pi \ ; \ |z| \to \infty).$$
(III.6)

Rewriting the series (III.1) in the following way

$${}_{p}\mathbb{E}^{\gamma}_{k,\alpha,\beta}(z) = \sum_{n=0}^{\infty} \frac{{}_{p}(\gamma)_{n,k}}{{}_{p}\Gamma_{k}(\alpha n+\beta)n!} z^{n} = \sum_{n=0}^{\infty} c_{n} z^{n}.$$
 (III.7)

Since

$$R = \limsup_{n \to \infty} \left| \frac{c_n}{c_{n+1}} \right|; \tag{III.8}$$

in view of the properties (III.4), (III.5) and (III.6), we can easily see that

$$\begin{aligned} \left| \frac{c_n}{c_{n+1}} \right| &= \left| \frac{p(\gamma)_{n,k}}{p\Gamma_k(\alpha n+\beta)n!} \frac{p\Gamma[\alpha(n+1)+\beta](n+1)!}{p(\gamma)_{n+1,k}} \right| \\ &= \left| \frac{p\Gamma_k(\gamma+nk)}{p\Gamma_k(\gamma) p\Gamma_k(\alpha n+\beta)n!} \frac{p\Gamma_k(\gamma) p\Gamma_k(\alpha n+\alpha+b)(n+1)!}{p\Gamma_k[\gamma+(n+1)k]} \right| \\ &= \left| \frac{k^{-1}p^{\frac{\gamma+nk}{k}}\Gamma\left(\frac{\gamma+nk}{k}\right)}{k^{-1}p^{\frac{\alpha n+\alpha+\beta}{k}}\Gamma\left(\frac{\alpha n+\alpha+\beta}{k}\right)(n+1)!} \frac{k^{-1}p^{\frac{\alpha n+\alpha+\beta}{k}}\Gamma\left(\frac{\alpha n+\alpha+\beta}{k}\right)(n+1)!}{k^{-1}p^{\frac{\alpha n+\alpha+\beta}{k}}\Gamma\left(\frac{\alpha+nk+k}{k}\right)} \right| \\ &= (n+1)\left| p^{\frac{\alpha}{k}-1} \right| \left| \frac{\Gamma\left(\frac{\alpha}{k}n+\frac{\alpha}{k}+\frac{b}{k}\right)}{\Gamma\left(\frac{\alpha}{k}n+\frac{\beta}{k}\right)} \right| \left| \frac{\Gamma\left(n+\frac{\gamma}{k}\right)}{\Gamma\left(n+\frac{\gamma}{k}+1\right)} \right| \\ &\approx \left| p^{\frac{\alpha}{k}-1} \right| \left| \left(\frac{\alpha}{k}n\right)^{\frac{\alpha}{k}} \right| \to \infty. \end{aligned}$$
(III.9)

Thus, the *p*-*k*-Mittag-Leffler function is an entire function. To determine the order ρ and the type σ are applied the next definitions:

$$\rho = \limsup_{n \to \infty} \frac{n \ln n}{\ln \left(1/|c_n| \right)},\tag{III.10}$$

$$e\rho\sigma = \limsup_{n \to \infty} \left(n |c_n|^{\frac{\rho}{n}} \right).$$
 (III.11)

Using the relations (III.4), (III.5), (III.6) and (III.7) we have

$$\frac{1}{|c_n|} = \left| \frac{{}_p \Gamma_k(\gamma) {}_p \Gamma_k(\alpha n + \beta) n!}{{}_p \Gamma_k(\gamma + nk)} \right| \\
= k^{-1} n! \left| p^{n\left(\frac{\alpha}{k} - 1\right) + \frac{\beta}{k}} \right| \left| \Gamma\left(\frac{\alpha}{k}n + \frac{\beta}{k}\right) \right| \left| \Gamma\left(\frac{\gamma}{k} + n\right) \right|^{-1} \left| \Gamma\left(\frac{\gamma}{k}\right) \right| \\
\approx k^{-1} \left((2\pi)^{\frac{1}{2}} n^{n + \frac{1}{2}} e^{-n} \right) \left| p^{n\left(\frac{\alpha}{k} - 1\right) + \frac{\beta}{k}} \right| \left(\sqrt{2\pi} \left| \left(\frac{\alpha}{k}n\right)^{\frac{\alpha}{k} n + \frac{\beta}{k} - \frac{1}{2}} \right| \left| e^{-\frac{\alpha}{k}n} \right| \right) \times \\
\times \left(\sqrt{2\pi} \left| n^{\frac{\gamma}{k} + n - \frac{1}{2}} \right| \left| \Gamma\left(\frac{\gamma}{k}\right) \right| \right)^{-1} \left| \Gamma\left(\frac{\gamma}{k}\right) \right| \\
= k^{-1} (2\pi)^{\frac{1}{2}} \left| p^{n\left(\frac{\alpha}{k} - 1\right) + \frac{\beta}{k}} \right| \left| \left(\frac{\alpha}{k}\right)^{\frac{\alpha}{k} n + \frac{\beta}{k} - \frac{1}{2}} \right| \left| n^{n\frac{\alpha}{k} + \frac{\beta}{k} - \frac{\gamma}{k} + \frac{1}{2}} \right| \left| \Gamma\left(\frac{\alpha}{k}\right) \right| e^{-n\Re \mathfrak{e}\left(\frac{\alpha}{k}\right)} \\
\approx k^{-1} (2\pi)^{\frac{1}{2}} \left| p^{n\left(\frac{\alpha}{k} - 1\right) + \frac{\beta}{k}} \right| \left| \left(\frac{\alpha}{k}\right)^{\frac{\alpha}{k}n} \right| \left| n^{n\frac{\alpha}{k}} \right| \left| \Gamma\left(\frac{\alpha}{k}\right) \right| e^{-n\Re \mathfrak{e}\left(\frac{\alpha}{k}\right)} \\
= e^{\frac{1}{2} \ln\left(\frac{2\pi}{k}\right) + \ln\left|\Gamma\left(\frac{\alpha}{k}\right)\right| + \Re \mathfrak{e}\left[n\left(\frac{\alpha}{k} - 1\right) \ln p + n\frac{\alpha}{k} \ln \frac{\alpha}{k} + n\frac{\alpha}{k} \ln n - n\frac{\alpha}{k}\right]. \quad (\text{III.12})$$

Hence, using (III.12), by application of (III.10), we have

$$\frac{1}{\rho} = \limsup_{n \to \infty} \frac{\frac{1}{2} \ln\left(\frac{2\pi}{k}\right) + \ln\left|\Gamma\left(\frac{\alpha}{k}\right)\right| + \Re\left[n\left(\frac{\alpha}{k} - 1\right)\ln p + n\frac{\alpha}{k}\ln\frac{\alpha}{k} + n\frac{\alpha}{k}\ln n - n\frac{\alpha}{k}\right]}{n\ln n},$$
(III.13)

$$=rac{\mathfrak{Re}(lpha)}{k}$$

which is the wanted result in (III.2).

Similarly, on substituting (III.12) into (III.11), this yields

$$\sigma e \rho = \limsup_{n \to \infty} \left[n |c_n|^{\rho/n} \right]$$

$$= \limsup_{n \to \infty} \left[e^{\ln n - \frac{1}{2} \ln\left(\frac{2\pi}{k}\right) - \ln\left|\Gamma\left(\frac{\alpha}{k}\right)\right| - \Re \epsilon \left[n\left(\frac{\alpha}{k} - 1\right) \ln p + n\frac{\alpha}{k} \ln \frac{\alpha}{k} + n\frac{\alpha}{k} \ln n - n\frac{\alpha}{k}\right] \frac{k}{n\Re \epsilon(\alpha)}} \right]$$

$$= p^{-1} e^{-\Re \epsilon \left[\frac{\alpha}{k} \ln \frac{\alpha}{k}\right] \frac{k}{\Re \epsilon(\alpha)}}.$$
(III.14)

Finally, we obtain that

$$\sigma = \left[\rho p e^{\Re \mathfrak{e}(\alpha/k \ln(\alpha/k))\rho}\right]^{-1}.$$
 (III.15)

III.2 Elementary properties.

According to the Definiton 4, the following relationships can be obtained, which we will gather in the following

Theorem 2. Let $_{p}\mathbb{E}_{k,\alpha,\beta}(z)$ be the p-k-Mittag-Leffler function given by (III.1), we have

1.

$${}_{p}\mathbb{E}^{\gamma}_{k,\alpha,\beta}(z) = \frac{1}{{}_{p}\Gamma_{k}(\beta)} + z\sum_{n=0}^{\infty}\frac{(\gamma)_{n+1}z^{n}}{{}_{p}\Gamma_{k}(\alpha n + \alpha + \beta)(n+1)!}.$$
 (III.16)

2.

$$\frac{1}{p}{}_{p}\mathbb{E}^{\gamma}_{k,\alpha,\beta}(z) = \frac{\beta}{k}{}_{p}\mathbb{E}^{\gamma}_{k,\alpha,\beta+k}(z) + \frac{\alpha}{k}z\frac{d}{dz}\left({}_{p}\mathbb{E}^{\gamma}_{k,\alpha,\beta+k}(z)\right).$$
(III.17)

3.

$$\frac{d^m}{dz^m} [z^{\frac{\beta}{k}-1}{}_p \mathbb{E}^{\gamma}_{k,\alpha,\beta}(z^{\frac{\alpha}{k}})] = p^{-m} z^{\frac{\beta}{k}-m-1}{}_p \mathbb{E}^{\gamma}_{k,\alpha,\beta-mk}(z^{\frac{\alpha}{k}}).$$
(III.18)

Proof. From the (III.1), one has 1).

As particular case, if $p = k = \gamma = 1$, (III.16) reduces to (5.1) f.1 from [13]:

$$E_{\alpha,\beta}(z) = \frac{1}{\Gamma(\beta)} + z E_{\alpha,\alpha+\beta}(z)$$
(III.19)

To obtain (III.17), and taking into account that

$${}_{p}\Gamma_{k}(\alpha n\beta + k) = \frac{p^{\frac{\alpha n+\beta+k}{k}}}{k}\Gamma\left(\frac{\alpha n+\beta}{k}+1\right) = \frac{p^{\frac{\alpha n+\beta+k}{k}}}{k}\left(\frac{\alpha n+\beta}{k}\right)\Gamma\left(\frac{\alpha n+\beta}{k}\right)$$
$$= \frac{p^{\frac{\alpha n+\beta}{k}+1}}{k}\left(\frac{\alpha n+\beta}{k}\right){}_{p}\Gamma_{k}(\alpha n+\beta) = p{}_{p}\Gamma_{k}(\alpha n+\beta). \quad (\text{III.20})$$

Then

$$\frac{\alpha}{k} z \frac{d}{dz} \left({}_{p} \mathbb{E}_{k,\alpha,\beta+k}(z) \right) = \sum_{n=0}^{\infty} \frac{{}_{p}(\gamma)_{k,n} \frac{n\alpha}{k} z^{n}}{{}_{p} \Gamma_{k}(\alpha n + \beta + k)}$$
(III.21)

and

$$\frac{\beta}{k} {}_{p}\mathbb{E}_{k,\alpha,\beta+k}(z) = \sum_{n=0}^{\infty} \frac{{}_{p}(\gamma)_{k,n} \frac{\beta}{k} z^{n}}{{}_{p}\Gamma_{k}(\alpha n + \beta + k)}.$$
(III.22)

From (III.21) and (III.22), we have

$$\frac{\alpha}{k} z \frac{d}{dz} \left({}_{p} \mathbb{E}_{k,\alpha,\beta+k}(z) \right) + \frac{\beta}{k} {}_{p} \mathbb{E}_{k,\alpha,\beta+k}(z) = \frac{1}{p} {}_{p} \mathbb{E}_{k,\alpha,\beta}(z).$$
(III.23)

Particular case:

If
$$p = k = \gamma = 1$$
, (III.23) is

$$\alpha z \frac{d}{dz} \left(E_{\alpha,\beta+1}(z) \right) + \beta E_{\alpha,\beta+1}(z) = E_{\alpha,\beta}(z), \qquad (\text{III.24})$$

which coincides with formulae (5.1) f.2 from [13].

To prove (III.18), we will start by showing that

$$\left(\frac{d}{dz}\right)^m \left(z^{\frac{\alpha}{k}n+\frac{\beta}{k}-1}\right) = \left(\frac{\alpha}{k}n+\frac{\beta}{k}-1-(m-1)\right)_m z^{\frac{\alpha}{k}n+\frac{\beta}{k}-1-m}.$$
 (III.25)

Knowing that

$$\left(\frac{\alpha}{k}n + \frac{\beta}{k} - 1 - (m-1)\right)_m = \frac{\Gamma\left(\frac{\alpha}{k}n + \frac{\beta}{k}\right)}{\Gamma\left(\frac{\alpha}{k}n + \frac{\beta}{k} - m\right)}$$
(III.26)

and, by using (III.24), it results

$$\left(\frac{\alpha}{k}n + \frac{\beta}{k} - 1 - (m-1)\right)_m = p^{-m} \frac{{}_p \Gamma_k(\alpha n + \beta)}{{}_p \Gamma_k(\alpha n + \beta - mk)}.$$
 (III.27)

Then, from (III.25), (III.26) and (III.27) we have (III.18).

Particular cases:

- When p = k, (III.18) coincides with (II.28) from [4].
- When p = k = 1, (III.18) coincides with (11.5) from [13].
- When $p = k = \gamma = 1$, (III.18) coincides with (5.1) f.3 from [13].

Theorem 3. Let α, β , and γ be complex numbers, k > 0, $\Re \mathfrak{e}(\alpha) > 0$, $\Re \mathfrak{e}(\beta) > 0$ and $\Re \mathfrak{e}(\gamma) > 0$. Then

$$\int_{0}^{z} t^{\frac{\beta}{k}-1}{}_{p} \mathbb{E}^{\gamma}_{k,\alpha,\beta}(at^{\frac{\alpha}{k}}) dt = pz^{\frac{\beta}{k}}{}_{p} \mathbb{E}^{\gamma}_{k,\alpha,\beta+k}(az^{\frac{\alpha}{k}})$$
(III.28)

Proof. By interchanging the order of integration and summation, we have

$$\int_0^z t^{\frac{\beta}{k}-1} {}_p \mathbb{E}^{\gamma}_{k,\alpha,\beta}(at^{\frac{\alpha}{k}}) dt = \sum_{n=0}^\infty \frac{{}_p(\gamma)_{k,n}a^n}{{}_p \Gamma_k(\alpha n+\beta)n!} \int_0^z t^{\frac{\alpha}{k}n+\frac{\beta}{k}-1} dt.$$
(III.29)

Taking into account that

$${}_{p}\Gamma_{k}(\alpha n+\beta) = \frac{p^{\frac{\alpha n+\beta}{k}}}{k}\Gamma\left(\frac{\alpha n+\beta}{k}\right), \qquad (\text{III.30})$$

the recurrence relation for the classical gamma function and (III.24), it results

$$\left(\frac{\alpha}{k}n + \frac{\beta}{k}\right)_p \Gamma_k(\alpha n + \beta) = \frac{1}{p}_p \Gamma_k(\alpha n + \beta + k).$$
(III.31)

Then, the right hand member of (III.29) is equal to

$$p\sum_{n=0}^{\infty} \frac{p(\gamma)_{k,n} (az^{\frac{\alpha}{k}})^n z^{\frac{\beta}{k}}}{p\Gamma_k(\alpha n + \beta + k)} = pz^{\frac{\beta}{k}} \mathbb{E}_{k,\alpha,\beta+k}(az^{\frac{\alpha}{k}}).$$
(III.32)

Particular case: If $p = k = \gamma = 1$, it has

$$\int_0^z t^{\beta-1} E_{\alpha,\beta}(at^{\alpha}) dt = z^{\beta} E_{\alpha,\beta+1}(at^{\alpha}), \qquad (\text{III.33})$$

which coincides with formula (2.3.17) from [18].

Theorem 4. Let α, β, γ be complex numbers, k > 0, $\mathfrak{Re}(\alpha) > 0$, $\mathfrak{Re}(\beta) > 0$, $\mathfrak{Re}(\gamma) > 0$, and let ${}_{p}\mathbb{E}^{\gamma}_{k,\alpha,\beta}(z)$ the p-k-Mittag-Leffler function. Then

$$\mathcal{L}\left\{z^{\frac{\beta}{k}-1}{}_{p}\mathbb{E}^{\gamma}_{k,\alpha,\beta}[\pm(cz)^{\frac{\alpha}{k}}]\right\}(s) = k(sp)^{-\frac{\beta}{k}}\left(1\mp p\left(\frac{c}{ks}\right)^{-\frac{\alpha}{k}}\right)^{-\frac{\gamma}{k}}.$$
 (III.34)

Proof. Applying the Laplace transform in the right hand member of the (III.1), the relations (II.9) and (II.10), the Laplace transform of the potential function (see e.g. [14], f. (1.4.58)) and the generalized binomial formula given by

$$(1-kw)^{-\frac{\gamma}{k}} = \sum_{k=0}^{\infty} \frac{(\gamma)_{n,k} w^n}{n!},$$
 (III.35)

we have

$$\begin{split} \int_{0}^{\infty} e^{-sz} z^{\frac{\beta}{k}-1} \sum_{n=0}^{\infty} \frac{p(\gamma)_{k,n} \, (\pm 1)^{n} (cz)^{\frac{\alpha}{k}n}}{p\Gamma_{k}(\alpha n+\beta)n!} dz &= \sum_{n=0}^{\infty} \frac{p(\gamma)_{k,n} \, (\pm 1)^{n} c^{\frac{\alpha}{k}n}}{p\Gamma_{k}(\alpha n+\beta)n!} \int_{0}^{\infty} e^{-sz} z^{\frac{\alpha}{k}n+\frac{\beta}{k}-1} dz \\ &= \frac{k}{(sp)^{\frac{\beta}{k}}} \sum_{n=0}^{\infty} \frac{p(\gamma)_{k,n}}{n!} \left(\frac{c}{ps}\right)^{\frac{\alpha}{k}} p \\ &= \frac{k}{(sp)^{\frac{\beta}{k}}} \sum_{n=0}^{\infty} \frac{(\gamma)_{k,n}}{n!} \left[\left(\frac{c}{ps}\right)^{\frac{\alpha}{k}} \frac{p}{k}\right]^{n} \\ &= \frac{k}{(sp)^{\frac{\beta}{k}}} \frac{1}{\left[1 \mp p\left(\frac{c}{ks}\right)^{\frac{\alpha}{k}}\right]^{\frac{\alpha}{k}}}, \end{split}$$
with $\left|p\left(\frac{c}{ks}\right)^{\frac{\alpha}{k}}\right| < 1.$

with $\left| p\left(\frac{c}{ks}\right)^k \right| < 1.$

Corollary 1. If p = k = 1 in Theorem 4, we have

$$\mathcal{L}\left\{z^{\beta-1} \ _{p}\mathbb{E}^{\gamma}_{1,\alpha,\beta}(z^{\alpha})\right\}(s) = \mathcal{L}\left\{z^{\beta-1}E^{\gamma}_{\alpha,\beta}(z^{\alpha})\right\}(s)$$
(III.36)

$$= s^{-\rho} (1 - s^{-\alpha})^{-\gamma}, \qquad (\text{III.37})$$

which coincides with formula (11.13) of [13].

Corollary 2. If p = k in Theorem 4, remembering that ${}_{p}\Gamma_{k}(z) = \Gamma_{k}(z)$, we have that ${}_{k}\mathbb{E}^{\gamma}_{k,\alpha,b}(z) = E^{\gamma}_{k,\alpha,\beta}(z)$, and

$$\mathcal{L}\left\{z^{\frac{\beta}{k}-1} \,_{k}\mathbb{E}^{\gamma}_{k,\alpha,b}(z)\right\}(s) = k^{1-\frac{\beta}{k}}s^{-\frac{\beta}{k}}\left(1-k^{1-\frac{\alpha}{k}}s^{-\frac{\alpha}{k}}\right)^{-\frac{\alpha}{k}} \quad (\text{III.38})$$

$$= \frac{k^{1-\frac{\beta}{k}}s^{\frac{\beta}{k^2}}}{s^{\frac{\alpha}{k}}\left(s^{\frac{\beta}{k}}-k^{1-\frac{\alpha}{k}}\right)^{\frac{\gamma}{k}}},$$
(III.39)

which coincides with formula (II, 29) of [4].

IV The Euler-Beta Transform

The Beta-Euler transform of a given function is defined by the following integral:

$$\mathbf{B}(f(z);a;b) = \int_0^1 z^{a-1} (1-z)^{b-1} f(z) dz, \qquad (IV.1)$$

with $a, b \in \mathbb{C}$ and $\min \{ \Re \mathfrak{e}(a), \Re \mathfrak{e}(b) \} > 0$ (see, for example [25]).

Theorem 5. Let α , β , γ , a and b be complex numbers, $\mathfrak{Re}(\alpha) > 0$, $\mathfrak{Re}(\beta) > 0$, $\mathfrak{Re}(\gamma) > 0$, $\mathfrak{Re}(a) > 0$, $\mathfrak{Re}(b) > 0$ and k > 0, then

$$\mathbf{B}\left({}_{p}\mathbb{E}^{\gamma}_{k,\alpha,\beta}\left(z^{\frac{\alpha}{k}}\right);\frac{\beta}{k},\frac{b}{k} \right) = k {}_{p}\Gamma_{k}(b) {}_{p}\mathbb{E}^{\gamma}_{k,\alpha,\beta+b}(\lambda).$$
(IV.2)

Proof.

$$\mathbf{B}\left(\ {}_{p}\mathbb{E}^{\gamma}_{k,\alpha,\beta}\left(z^{\frac{\alpha}{k}}\right),\frac{\beta}{k},\frac{b}{k}\right) = \int_{0}^{1} z^{\frac{\beta}{k}-1} (1-z)^{\frac{b}{k}-1} \sum_{n=0}^{\infty} \frac{p(\gamma)_{k,n} \lambda^{n} z^{\frac{\alpha}{k}} n}{p\Gamma_{k}(\alpha n+\beta) n!} dz, \ (\text{IV.3})$$

interchanging the order of integration and the summation, and using the relation between the p-k-Gamma function and the classical Gamma function given by (II.11), we have

$$\mathbf{B}\left({}_{p}\mathbb{E}_{k,\alpha,\beta}^{\gamma}\left(z^{\frac{\alpha}{k}}\right),\frac{b}{k},\frac{b}{k}\right) = \sum_{n=0}^{\infty} \frac{{}_{p}(\gamma)_{k,n}\lambda^{n}}{{}_{p}\Gamma_{k}(\alpha n+\beta)n!} \int_{0}^{1} z^{\frac{\alpha}{k}n+\frac{\beta}{k}-1}(1-z)^{\frac{b}{k}-1}dz =$$
$$= \sum_{n=0}^{\infty} \frac{{}_{p}(\gamma)_{k,n}\lambda^{n}}{{}_{p}\Gamma_{k}(\alpha n+\beta)n!} \frac{\Gamma\left(\frac{\alpha n+\beta}{k}\right)\Gamma\left(\frac{b}{k}\right)}{\Gamma\left(\frac{\alpha n+\beta+b}{k}\right)} = k {}_{p}\Gamma_{k}(b) \sum_{n=0}^{\infty} \frac{{}_{p}(\gamma)_{k,n}\lambda^{n}}{{}_{p}\Gamma_{k}(\alpha n+\beta+b)n!} =$$
$$= k\Gamma(b) {}_{p}\mathbb{E}_{k,\alpha,\beta+p}^{\gamma}(\lambda). \quad (\mathrm{IV.4})$$

Corollary 3. If p = k in Theorem 5, it result

$$\mathbf{B}\left(\mathbb{E}_{k,\alpha,\beta}^{\gamma}\left(\alpha z^{\frac{\alpha}{k}}\right);\beta,\beta\right) = \Gamma(b)E_{\alpha,\beta+b}(\lambda),\tag{IV.5}$$

which coincides with formula (II, 37) from [4].

Corollary 4. If $p = k = \gamma = 1$ in Theorem 5, we have

$$\mathbf{B}\left(E_{\alpha,\beta}\left(\lambda z^{\alpha}\right);\beta;\beta\right) = \Gamma(b)E_{\alpha,\beta+b}(\lambda),\tag{IV.6}$$

which coincides with formula (2.2.14) from [18].

V Some additional properties of ${}_{p}\mathbb{E}^{\gamma}_{k,\alpha,\beta}(z)$.

Theorem 6 (Integral Expression). Let α , β and γ be complex numbers, $\alpha > 0$, $\beta > 0$ and k > 0, then

$${}_{p}\mathbb{E}^{\gamma}_{k,\alpha,\beta}(z) = p^{\frac{\gamma-\beta}{k}} \frac{1}{{}_{p}\Gamma_{k}(\gamma)} \int_{0}^{\infty} e^{-t} t^{\frac{\gamma}{k}-1} \phi\left(\lambda t; \frac{\alpha}{k}; \frac{\beta}{k}\right) dt, \qquad (V.1)$$

where $\phi\left(\lambda t; \frac{\alpha}{k}; \frac{\beta}{k}\right)$ is the Wright function given by

$$\phi\left(\lambda t; \frac{\alpha}{k}; \frac{\beta}{k}\right) = \sum_{n=0}^{\infty} \frac{\lambda^n t^n}{\Gamma\left(\frac{\alpha}{k}n + \frac{\beta}{k}\right) n!} ; \quad \alpha > -1, \beta > 0.$$
(V.2)

(See [10] and [9]).

Proof. Starting by the right-hand member of (V.1) and interchanging the order of integration and the summation we have

$$I = \sum_{n=0}^{\infty} \frac{\lambda^n}{n!} \frac{1}{{}_p\Gamma_k(\gamma)} \int_0^\infty \frac{e^{-t}t^{\frac{\gamma}{k}+n-1}}{\Gamma\left(\frac{\alpha}{k}n+\frac{\beta}{k}\right)} dt = \sum_{n=0}^{\infty} \frac{\lambda^n}{n!} \frac{1}{{}_p\Gamma_k(\gamma)} \frac{\Gamma\left(\frac{\gamma}{k}+n\right)}{\Gamma\left(\frac{\alpha}{k}n+\frac{\beta}{k}\right)}.$$
 (V.3)

Taking into account (II.11) it result

$$I = \sum_{n=0}^{\infty} \frac{\lambda^{n}}{n!} p^{\frac{(\alpha-k)n}{k}} p^{\frac{\beta-\gamma}{k}} \frac{p\Gamma_{k}(\gamma+nk)}{p\Gamma_{k}(\gamma) p\Gamma_{k}(\alpha n+\beta)}$$
$$= p^{\frac{\beta-\gamma}{k}} \sum_{n=0}^{\infty} \frac{p(\gamma)_{k,n} \left(p^{\frac{\alpha-k}{k}}\lambda\right)^{n}}{p\Gamma_{k}(\alpha n+\beta)n!}$$
$$= p^{\frac{\beta-\gamma}{k}} p\mathbb{E}_{k,\alpha,\beta}^{\gamma} \left(p^{\frac{\alpha-k}{k}}\lambda\right). \qquad (V.4)$$

V.1 The *p*-*k*-Mittag-Leffler Function and the Riemann-Liouville Fractional Operators

The operators that in this section will consider are those defined by (II.13), (II.14), (II.15) and (II.16).

Theorem 7. Let α , b > 0, $\gamma > 0$, $\nu > 0$, and let $I_{-}^{\frac{\nu}{k}}$ be the right-sided Riemann-Liouville fractional integral. Then we have

$$I_{-}^{\frac{\alpha}{k}} \left[t^{-\frac{\nu}{k}-\frac{\beta}{k}} \,_{p} \mathbb{E}_{k,\alpha\beta}^{\gamma} \left(t^{-\frac{\alpha}{k}} \right) \right] (x) = p^{\frac{\nu}{k}} x^{-\frac{\beta}{k}} \,_{p} \mathbb{E}_{k,\alpha,\beta+\nu}^{\gamma} \left(x^{-\frac{\alpha}{k}} \right). \tag{V.5}$$

Proof. From (II.11) and (II.12) we find

$$\begin{aligned} \mathfrak{R} &= I_{-}^{\frac{\nu}{k}} \left[t^{-\frac{\nu}{k} - \frac{\beta}{k}} \,_{p} \mathbb{E}_{k,\alpha\beta}^{\gamma} \left(t^{-\frac{\alpha}{k}} \right) \right] (x) \\ &= \frac{1}{\Gamma\left(\frac{\nu}{k}\right)} \int_{x}^{\infty} t^{-\frac{\nu}{k} - \frac{\beta}{k}} (t-x)^{\frac{\gamma}{k} - 1} \sum_{n=0}^{\infty} \frac{p(\gamma)_{k,n} t^{-\frac{\alpha}{k}n}}{p \Gamma_{k}(\alpha n + \beta) n!} dt. \end{aligned}$$
(V.6)

By interchanging the order of integration and summation, we have

$$\mathfrak{R} = \frac{1}{\Gamma\left(\frac{\nu}{k}\right)} \sum_{n=0}^{\infty} \frac{p(\gamma)_{k,n}}{p\Gamma_k(\alpha n + \beta)n!} \int_x^{\infty} t^{-\frac{\nu}{k} - \frac{\beta}{k} - \frac{\alpha}{k}} (t-x)^{\frac{\gamma}{k} - 1} dt.$$
(V.7)

Making appropriate changes of variables and using the following integral given by formula 3.191.2 from [11]

$$\int_{x}^{\infty} (t-x)^{a-1} t^{-c} dt = x^{a-c} \mathbf{B}(a, c-a), \quad \Re \mathfrak{e}(c) > \Re \mathfrak{e}(a) > 0; \tag{V.8}$$

and $\mathbf{B}(x, y)$ the classical Beta function, can be written

$$\mathfrak{R} = \frac{1}{\Gamma\left(\frac{\nu}{k}\right)} \sum_{n=0}^{\infty} \frac{p(\gamma)_{k,n}}{p\Gamma(\alpha n + \beta)n!} x^{\frac{\nu}{k} - \left(\frac{\gamma}{k} + \frac{\beta}{k} + \frac{\alpha n}{k}\right)} \mathbf{B}\left(\frac{\gamma}{k}, \frac{\nu + \beta + \alpha n}{k} - \frac{\nu}{k}\right)$$
$$= \frac{1}{\Gamma\left(\frac{\nu}{k}\right)} \sum_{n=0}^{\infty} \frac{p(\gamma)_{k,n} x^{-\frac{\alpha n}{k}} \Gamma\left(\frac{\beta + \alpha n}{k}\right)}{p\Gamma(\alpha n + \beta)n! \Gamma\left(\frac{\gamma + \beta + \alpha n}{k}\right)}.$$
(V.9)

Taking into account (II.11) it results

$$\mathfrak{R} = p^{\frac{\nu}{k}} x^{-\frac{\beta}{k}} \sum_{n=0}^{\infty} \frac{p(\gamma)_{k,n} \left(x^{\frac{\alpha}{k}}\right)^n}{p\Gamma_k(\alpha n + \beta + \nu)n!}$$
$$= p^{\frac{\nu}{k}} x^{-\frac{\beta}{k}} p\mathbb{E}^{\gamma}_{k,\alpha,\beta+\nu} \left(x^{-\frac{\alpha}{k}}\right). \qquad (V.10)$$

Corollary 5. If we take p = k = 1 in (V.10), we have

$$I^{\nu}_{-}\left[t^{-\nu-\beta}E^{\gamma}_{\alpha,\beta}(t^{-\alpha})\right](x) = x^{-\beta}E^{\gamma}_{\alpha,\beta+\nu}(x^{-\alpha}), \qquad (V.11)$$

which coincides with formulae (24) of [23].

Theorem 8. Let α , β , γ and γ be positive real numbers, and let $\lambda \in \mathbb{R}$. Then there holds

$$\left(I_{0+}^{\frac{\nu}{k}}\left[t^{\frac{\beta}{k}-1} \ _{p}\mathbb{E}_{k,\alpha\beta}^{\gamma}\left(\lambda t^{\frac{\alpha}{k}}\right)\right]\right)(x) = p^{\frac{\nu}{k}}x^{\frac{\beta+\nu}{k}-1} \ _{p}\mathbb{E}_{k,\alpha,\beta+\nu}^{\gamma}\left(\lambda x^{\frac{\alpha}{k}}\right).$$
(V.12)

Proof. Applying the definition of the fractional integral operator, and then by interchanging the order of integration and summation, we have

$$\begin{pmatrix} I_{0+}^{\breve{k}} \left[t^{\frac{\beta}{k}-1} \ _{p} \mathbb{E}_{k,\alpha\beta}^{\gamma} \left(\lambda t^{\frac{\alpha}{k}} \right) \right] \end{pmatrix} (x) &= \frac{1}{\Gamma\left(\frac{\nu}{k}\right)} \int_{0}^{x} (x-t)^{\frac{\nu}{k}-1} t^{\frac{\beta}{k}-1} \ _{p} \mathbb{E}_{k,\alpha,\beta}^{\gamma} \left(\lambda t^{\frac{\alpha}{k}} \right) dt$$
(V.13)
$$&= \frac{\alpha}{k} \sum_{n=0}^{\infty} \frac{p(\gamma)_{n,k} \lambda^{n}}{n! \ _{p} \Gamma_{k} (\alpha n+\beta) n!} \int_{0}^{x} t^{\frac{\alpha}{k}n+\frac{\beta}{k}-1} (x-t)^{\frac{\nu}{k}-1} dt.$$
(V.14)

Taking into account that by suitable changes of variables and making use of the Beta function, we have

$$\frac{1}{\Gamma\left(\frac{\gamma}{k}\right)} \int_0^x t^{\frac{\alpha}{k}n + \frac{\beta}{k} - 1} (x - t)^{\frac{\gamma}{k} - 1} dt =$$

$$= \frac{1}{\Gamma\left(\frac{\gamma}{k}\right)} \int_0^1 x^{\frac{\alpha}{k} - 1} (1 - \tau)^{\frac{\gamma}{k} - 1} x^{\frac{\alpha}{k}n + \frac{\beta}{k} - 1} \tau^{\frac{\alpha}{k}n + \frac{\beta}{k} - 1} x dt =$$

$$= \frac{a}{\Gamma\left(\frac{\gamma}{k}\right)} x^{\frac{\alpha}{k}n + \frac{\beta}{k} + \frac{\gamma}{k} - 1} \frac{\Gamma\left(\frac{\gamma}{k}\right) \Gamma\left(\frac{\alpha}{k}n + \frac{\beta}{k}\right)}{\Gamma\left(\frac{\gamma}{k} + \frac{\alpha}{k}n + \frac{\beta}{k}\right)}. \quad (V.15)$$

By replacing (V.15) in (V.14), it result

$$\left(I_{0+}^{\frac{\nu}{k}}\left[t^{\frac{\beta}{k}-1}\ _{p}\mathbb{E}_{k,\alpha\beta}^{\gamma}\left(\lambda t^{\frac{\alpha}{k}}\right)\right]\right)(x) = x^{\frac{\beta+\nu}{k}-1}\sum_{n=0}^{\infty}\frac{_{p}(\gamma)_{n,k}\lambda^{n}\Gamma\left(\frac{\alpha}{k}n+\frac{\beta}{k}\right)x^{\frac{\alpha}{k}n}}{_{p}\Gamma_{k}(\alpha n+\beta)n!}.$$
(V.16)

Taking into account (II.11), we put

$$\Gamma\left(\frac{\alpha n+\beta}{k}\right) = \frac{k}{p\frac{\alpha n+\beta}{k}} {}_{p}\Gamma_{k}(\alpha n+\beta), \qquad (V.17)$$

$$\Gamma\left(\frac{\alpha n + \beta + \nu}{k}\right) = \frac{k}{p\frac{\alpha n + \beta + \nu}{k}} {}_{p}\Gamma_{k}(\alpha n + \beta + \nu).$$
(V.18)

From from the above considerations we obtain the thesis.

Corollary 6. If we consider p = k, we obtain

$$\left(I_{0+}^{\frac{\nu}{k}}\left[t^{\frac{\beta}{k}-1}E_{k,\alpha\beta}^{\gamma}\left(\lambda t^{\frac{\alpha}{k}}\right)\right]\right)(x) = k^{\frac{\nu}{k}}x^{\frac{\beta+\nu}{k}-1}E_{k,\alpha,\beta+\nu}^{\gamma}\left(\lambda x^{\frac{\alpha}{k}}\right).$$
(V.19)

which coincides with (II.19) from [4].

Corollary 7. If we consider p = k = 1, we obtain

$$\left(I_{0+}^{\nu}\left[t^{\beta-1}E_{\alpha,\beta}^{\gamma}\left(\lambda t^{\alpha}\right)\right]\right)(x) = x^{\beta+\nu-1} \,_{p}\mathbb{E}_{\alpha,\beta+\nu}^{\gamma}\left(\lambda x^{\alpha}\right). \tag{V.20}$$

which coincides with (2.8.11) from [13].

Lemma 3. For $\lambda \in \mathbb{R}$, these holds the formulae.

$$\lambda x^{\frac{\alpha}{k}} {}_{p} \mathbb{E}^{\gamma}_{k,\alpha\beta} \left(\lambda x^{\frac{\alpha}{x}} \right) = {}_{p} \mathbb{E}^{\gamma}_{k,\alpha,\beta-\alpha} \left(\lambda x^{\frac{\alpha}{k}} \right) - {}_{p} \mathbb{E}^{\gamma-k}_{k,\alpha,\beta-\alpha} \left(\lambda x^{\frac{\alpha}{k}} \right).$$
(V.21)

Proof. By the definition (III.1), we have, and taking into account the relation (2.33) from [7],

$$_{p}(\gamma)_{m-1,k} = \frac{1}{n} _{p}(\gamma)_{m,k} - \frac{1}{m} _{p}(\gamma - k)_{m,k},$$
 (V.22)

we have

$$\lambda x^{\frac{\alpha}{k}} {}_{p} \mathbb{E}^{\gamma}_{k,\alpha\beta} \left(\lambda x^{\frac{\alpha}{k}} \right) = \sum_{n=0}^{\infty} \frac{p(\gamma)_{n,k} \left(\lambda x^{\frac{\alpha}{k}} \right)^{n+1}}{p \Gamma_{k} \left(\alpha n + \beta \right) n!}$$
(V.23)

$$= \sum_{m=1}^{\infty} \frac{{}_{p}(\gamma)_{m-1,k} \left(\lambda x^{\frac{\alpha}{k}}\right)^{m}}{{}_{p}\Gamma_{k} \left[\alpha(m-1)+\beta\right](m-1)!}$$
(V.24)

$$= \sum_{m=0}^{\infty} \frac{p(\gamma)_{m,k} \left(\lambda x^{\frac{\alpha}{k}}\right)^m}{p \Gamma_k \left(\alpha m - \alpha + \beta\right) m!} - \sum_{m=0}^{\infty} \frac{p(\gamma - k)_{m,k} \left(\lambda x^{\frac{\alpha}{k}}\right)^m}{p \Gamma_k \left(\alpha m - \alpha + \beta\right) m!}.$$
 (V.25)

Thus, the thesis is obtained.

Corollary 8. If we take $\nu = k = 1$ in Lemma 3, we have

$$\lambda x^{\alpha} {}_{1}\mathbb{E}^{\gamma}_{1,\alpha\beta}\left(\alpha x^{\alpha}\right) = \lambda x^{\alpha} E^{\gamma}_{\alpha,\beta}\left(\alpha x^{\alpha}\right) = E^{\gamma}_{\alpha,\beta-\alpha}\left(\alpha x^{\alpha}\right) - E^{\gamma}_{\alpha,\beta-\alpha}\left(\alpha x^{\alpha}\right), \quad (V.26)$$

result that coincies with the formulae (18) due to Saxena an Saigo in [23].

Theorem 9. Let $\alpha > 0$, $\beta > 0$, $\gamma > 0$ and $\nu > 0$. Then

$$I^{\frac{\nu}{k}}\left[t^{\frac{\beta}{k}-1} \ _{p}\mathbb{E}^{\gamma}_{k,\alpha,\beta}\left(t^{\frac{\alpha}{k}}\right)\right](x) = p^{\frac{\nu}{k}}x^{\frac{\beta+\nu-\alpha}{k}-1}\left[\ _{p}\mathbb{E}_{k,\alpha\beta+\nu-\alpha}\left(x^{\frac{\alpha}{k}}\right) - \ _{p}\mathbb{E}_{k,\alpha,\beta+\gamma-\alpha}\left(x^{\frac{\alpha}{k}}\right)\right]$$
(V.27)

Proof. From (V.12) and (V.21) it result.

Corollary 9. If k = p = 1 in Theorem 9, we have

$$I^{\nu}\left[t^{\beta-1}E^{\gamma}_{\alpha,\beta}(t^{\alpha})\right](x) = x^{\beta+\nu-\alpha-1}\left[E_{\alpha,\beta+\beta-\alpha}(x^{\alpha}) - E^{\gamma-1}_{\alpha,\beta+\nu-\alpha}(x^{\alpha})\right], \quad (V.28)$$

which coincides with (2.8.14) from [13] and with formulae (19) from [23].

Theorem 10. Let $\alpha > 0$, $\beta > 0$, $\gamma > 0$ and $\nu > 0$. Then the Riemann-Liouville fractional derivative of order $\frac{\nu}{k}$ of the auxiliar functions $t^{\frac{\beta}{k}-1} {}_{p}\mathbb{E}^{\gamma}_{k,\alpha,\beta}(x^{\frac{\alpha}{k}})$ is given by

$$D^{\frac{\nu}{k}}\left[t^{\frac{\beta}{k}-1} \,_{p}\mathbb{E}^{\gamma}_{k,\alpha,\beta}\left(t^{\frac{\alpha}{k}}\right)\right](x) = x^{\frac{\alpha-\nu}{k}-1}p^{-\frac{\gamma}{k}} \,_{p}\mathbb{E}^{\gamma}_{k,\alpha,\beta-\nu}(x^{\frac{\alpha}{k}}). \tag{V.29}$$

Proof.

$$D^{\frac{\nu}{k}} \left[t^{\frac{\beta}{k}-1} {}_{p} \mathbb{E}^{\gamma}_{k,\alpha,\beta}(t^{\frac{\alpha}{k}}) \right](x) = \left(\frac{d}{dx} \right)^{m} \left[\frac{1}{\Gamma\left(m-\frac{\nu}{k}\right)} \int_{0}^{x} t^{\frac{\alpha}{k}n+\frac{\beta}{k}+1} (x-t)^{m-\frac{\nu}{k}-1} dt \right](x)$$
$$= \sum_{n=0}^{\infty} \frac{p(\gamma)_{n,k}}{p\Gamma_{k}(\alpha n+\beta)n!} \frac{1}{\Gamma\left(m-\frac{\nu}{k}\right)} \left(\frac{d}{dx} \right)^{m} \int_{0}^{x} t^{\frac{\alpha}{k}n+\frac{\beta}{k}+1} (x-t)^{m-\frac{\nu}{k}-1} dt. \quad (V.30)$$

Through a procedure totally analogous to the one realized in Theorem 1 , (V.29) is obtained.

Corollary 10. If p = k = 1, we have

$$D^{\nu}\left[t^{\beta-1}E^{\gamma}_{\alpha,\beta}(z^{\alpha})\right](x) = x^{\beta-1-\nu}E^{\gamma}_{\beta-\nu}(z^{\alpha}), \qquad (V.31)$$

which coincides with formulae (2.8.22) from [18], and with (2.1.54) from [14] and with (29) from [23].

VI Aplication

In this section we give a generalization of the kinetic equation involving the p-k-Mittag-Leffler function. The first known generalization of the kinetic equation in the field of Fractional Calculus has been given by Houbold and Mathai in [12] as follows

$$N(t) - N_0 = -c^{\nu} I^{\nu} N(t)$$
 (VI.1)

where I^{ν} is the fractional integral operator of Riemann-Liouville.

Several authors have proposed and studied generalizations of this equation, for example, Saxena and Kalla [24] considered

$$N(t) - N_0 f(t) = -c^v I^{\nu} N(t) \quad (\Re e(v) > 0), \qquad (\text{VI.2})$$

where the function f is integrable over $(0, \infty)$.

The kinetic equation has been studied starting from the previous generalization and considering different functions f, in particular, special functions and generalizations of them (see, for example [16], [20], [1], and the references in them)

In this work we study the following generalization of the kinetic equation

$$N(t) - N_0 t^{\frac{\beta}{k} - 1} {}_p \mathbb{E}^{\gamma}_{k,\alpha,\beta} \left(-(ct)^{\frac{\alpha}{k}} \right) = -c^{\frac{\alpha}{k}} I^{\alpha}_k N(t).$$
(VI.3)

which solution is given by the following

Theorem 11. Let α, β, γ be complex numbers with $\Re \mathfrak{e}(\alpha) > 0$, $\Re \mathfrak{e}(\beta) > 0$, $\Re \mathfrak{e}(\gamma) > 0$; and let $p, k, c \in \mathbb{R}^+ \setminus \{0\}$; then, the solution of VI.3 is given by

$$N(t) = \frac{c}{k} N_0 \int_0^t H_{1,2}^{1,1} \left[\left(\frac{c}{k} \right)^{\frac{\alpha}{k}} (t-\tau)^{\frac{\alpha}{k}} \right| \begin{pmatrix} (-\frac{\alpha}{k}, 1) \\ (-\frac{\alpha}{k}, 1) (0, \frac{\alpha}{k}) \end{pmatrix} \tau^{\frac{\beta}{k}-1} {}_p \mathbb{E}_{k,\alpha,\beta}^{\gamma} \left(-(c\tau)^{\frac{\alpha}{k}} \right) d\tau$$
(VI.4)

Proof. Applying the Laplace transform in the right hand member of the VI.3, using (Laplace transform of the k-Riemann-Liouville fractional integral) and (III.34) we have

$$N(S) = N_0 \frac{s^{\frac{\alpha}{k}}}{s^{\frac{\alpha}{k}} + \left(\frac{c}{k}\right)^{\frac{\alpha}{k}}} \frac{k(sp)^{-\frac{\beta}{k}}}{\left[1 + p\left(\frac{c}{ps}\right)^{\frac{\alpha}{k}}\right]^{\frac{\gamma}{k}}}$$
(VI.5)

To reverse the Laplace transform, let us first note that from [17] p. 152 result

$$\frac{s^{\frac{\alpha}{k}}}{s^{\frac{\alpha}{k}} + \left(\frac{c}{k}\right)^{\frac{\alpha}{k}}} = H_{1,1}^{1,1} \left[\left(\frac{sk}{c}\right)^{\frac{\alpha}{k}} \middle| \begin{array}{c} (1,1)\\ (1,1) \end{array} \right]$$
(VI.6)

Then, by formula 2.21 of [18] we have

$$\mathcal{L}^{-1}\left\{H_{1,1}^{1,1}\left[\left(\frac{sk}{c}\right)^{\frac{\alpha}{k}} \middle| \begin{array}{c} (1,1)\\ (1,1) \end{array}\right]\right\}(t) = t^{-1}H_{2,1}^{1,1}\left[\left[\left(\frac{ct}{k}\right)^{\frac{\alpha}{k}}\right]^{-1} \middle| \begin{array}{c} (1,1)\left(0,\frac{\alpha}{k}\right)\\ (1,1) \end{array}\right]_{(VI.7)}$$

Now, by property 1.58 of [18] it turns out that the right hand member of VI.7 is equal to

$$t^{-1}H_{1,2}^{1,1}\left[\left(\frac{ct}{k}\right)^{\frac{\alpha}{k}} \middle| \begin{array}{c} (0,1)\\ (0,1) \ (1,\frac{\alpha}{k}) \end{array}\right]$$
(VI.8)

Using property 1.60 of [18], the second member of VI.8 is equal to

$$\frac{c}{k}H_{1,2}^{1,1}\left[\left(\frac{ct}{k}\right)^{\frac{\alpha}{k}} \middle| \begin{array}{c} \left(-\frac{k}{\alpha},1\right)\\ \left(-\frac{k}{\alpha},1\right) \left(0,\frac{\alpha}{k}\right) \end{array}\right]$$
(VI.9)

Finally it turns out that

$$\mathcal{L}^{-1}\left\{\frac{s^{\frac{\alpha}{k}}}{s^{\frac{\alpha}{k}} + \left(\frac{c}{k}\right)^{\frac{\alpha}{k}}}\right\}(t) = \frac{c}{k}H_{1,2}^{1,1}\left[\left(\frac{ct}{k}\right)^{\frac{\alpha}{k}} \middle| \begin{array}{c} \left(-\frac{k}{\alpha},1\right)\\ \left(-\frac{k}{\alpha},1\right) & \left(0,\frac{\alpha}{k}\right)\end{array}\right]$$
(VI.10)

and then returning to the equation (VI.5) and using the convolution theorem of Laplace transform has the expected result.

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