

## NEW INTEGRALS INVOLVING BESSEL FUNCTIONS

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The formula [T. M. MacRobert, *Functions of a Complex Variable*, 4<sup>th</sup> ed., Glasgow 1954, p. 406, (1)] namely

$$K_m(x) K_n(x) = \frac{\sqrt{\pi}}{4\pi x} \sum_{i, -i} \frac{1}{i} E\left(\frac{1+m+n}{2}, \frac{1+m-n}{2}, \frac{1+n-m}{2}, \frac{1-n-m}{2}; \frac{1}{2}; e^{i\pi} x^2\right), \quad (1)$$

will be used to evaluate a large number of integrals involving Bessel Functions which are all entirely new.

Thus from (1), *loc. cit.*, and formula (1)

$$\int_0^{\infty} e^{-\lambda} \lambda^{k-1} E\left(p; \alpha_r; q; \varrho_s; \frac{x}{\lambda^n}\right) d\lambda = (2\pi)^{\frac{1}{2}-\frac{1}{2}n} \cdot n^{k-\frac{1}{2}} E\left(p+n; \alpha_r; q; \varrho_s; \frac{x}{n^n}\right), \quad (2)$$

where  $R(k) > 0$ ,  $\alpha_{p+\nu+1} = \frac{k+\nu}{n}$ ,  $\nu = 0, 1, 2, \dots, n-1$ ,

one gets, if  $x$  is real and positive,

$$\begin{aligned} & \int_0^{\infty} e^{-\lambda} \lambda^{k-1} K_m\left(\frac{x}{\lambda}\right) K_n\left(\frac{x}{\lambda}\right) d\lambda \\ &= \frac{2^{k-2}}{\pi x} \sum_{i, -i} \frac{1}{i} E\left(\frac{1+m+n}{2}, \frac{1+m-n}{2}, \frac{1+n-m}{2}, \frac{1-n-m}{2}, \frac{k+1}{2}, \frac{k+2}{2}; \frac{1}{2}; \frac{e^{i\pi} x^2}{4}\right). \end{aligned} \quad (3)$$

Also from (1) and formula (2)

$$\begin{aligned} & \int_0^{\infty} e^{-\lambda} \lambda^{k-1} E(p; \alpha_r; q; \varrho_s; \lambda^m x) d\lambda = \pi \operatorname{cosec}(k\pi) (2\pi)^{\frac{1}{2}-\frac{1}{2}m} m^{k-\frac{1}{2}} \times \\ & \quad \times E\left(p; \alpha_r; 1 - \frac{k}{m}, 1 - \frac{k+1}{m}, \dots, 1 - \frac{k+m-1}{m}, \varrho_1, \dots, \varrho_q; e^{\pm m\pi i} m^m z\right) + \end{aligned}$$