THE USE OF FRACTIONAL INTEGRATION AND DIFFERENTIATION FOR OBTAINING CERTAIN EXPANSIONS IN TERMS OF BESSEL FUNCTIONS OR OF SINES AND COSINES

BY W. O. PENNELL

1. Introduction. Under certain conditions fractional integration or differentiation of a sine function will lead to a Bessel function and vice versa. Likewise the fractional integration or differentiation of a cosine function will lead to Struve's function. It follows, when the process is legitimate, that a known expansion in sines can be converted to an expansion in Bessel functions, or a known expansion in Bessel functions can be converted to a sine expansion, by the simple expedient of term-by-term fractional integration or differentiation.

2. Fractional Integration and Differentiation of Sine and Cosine. Fractional integration^{*} with the Heaviside operator p is given by the equation

(1)
$$p^{-\nu}f(x) = \int_0^x \frac{(x-\lambda)^{\nu-1}}{\Gamma(\nu)} f(\lambda) d\lambda,$$

where $\nu > 0$. Fractional differentiation* is given by

(2)
$$p^{\nu}f(x) = \frac{d^b}{dx^b} \int_0^x \frac{(x-\lambda)^{c-1}}{\Gamma(c)} f(\lambda) d\lambda,$$

where $\nu > 0$, 0 < c < 1, b is a positive integer, and $\nu = b - c$. If (1) is applied to $f(x) = x^n$ the result is

(3)
$$p^{-\nu}x^{n} = \frac{\Gamma(n+1)x^{n+\nu}}{\Gamma(n+\nu+1)}, \quad (\nu > 0, \ n > -1).$$

If (2) is applied to x^n ,

(4)
$$p^{\nu}x^{n} = \frac{\Gamma(n+1)x^{n-\nu}}{\Gamma(n-\nu+1)}, \quad (\nu > 0, n > -1).$$

^{*} For bibliography on fractional integration see H. T. Davis, *The application of fractional operators to functional equations*, American Journal of Mathematics, vol. 49 (1927), pp. 123–142.