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Erdélyi–Kober Fractional Calculus

From a Statistical Perspective,
Inspired by Solar Neutrino Physics

 Springer

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Preface

This monograph deals with Erdélyi-Kober fractional integrals and fractional derivatives from a statistical perspective, inspired by solar neutrino physics. The application of diffusion entropy analysis to Super-Kamiokande data led to ideas to consider generalizations of entropy (entropic pathway) and diffusion (anomalous diffusion). Exemplified by Erdélyi-Kober fractional calculus it is shown that the statistical density of a product of two statistically independently distributed real scalar positive random variables or real positive definite matrix-variate random variables or complex Hermitian positive definite matrix-variate random variables is a constant multiple of the Erdélyi-Kober fractional integral of the second kind of order α and parameter γ , when the density of one of the random variables is arbitrary and the density of the other random variable is a type-1 beta density with the parameters $(\gamma + 1, \alpha)$ in the real scalar case, $(\gamma + \frac{p+1}{2}, \alpha)$ in the real $p \times p$ matrix-variate case, and $(\gamma + p, \alpha)$ in the complex $p \times p$ matrix-variate case. If $x_1 > 0, x_2 > 0$ are the real scalar random variables, $X_1 > O, X_2 > O$ are real $p \times p$ matrix-variate random variables, $\tilde{X}_1 > O, \tilde{X}_2 > O$ are the complex $p \times p$ matrix-variate random variables, then the product is $u_2 = x_1 x_2$ (real scalar case), $U_2 = X_2^{\frac{1}{2}} X_1 X_2^{\frac{1}{2}}$ (real matrix-variate case), and $\tilde{U}_2 = \tilde{X}_2^{\frac{1}{2}} \tilde{X}_1 \tilde{X}_2^{\frac{1}{2}}$ (complex matrix-variate case). Then the density of $u_2, U_2, and \tilde{U}_2$, denoted by $g_2(u_2), g_2(U_2), and \tilde{g}_2(\tilde{U}_2)$, respectively, is a constant multiple of the Erdélyi-Kober fractional integral of the second kind. It is shown that the density of the ratio $u_1 = \frac{x_2}{x_1}, U_1 = X_2^{\frac{1}{2}} X_1^{-1} X_2^{\frac{1}{2}}, and \tilde{U}_1 = \tilde{X}_2^{\frac{1}{2}} \tilde{X}_1^{-1} \tilde{X}_2^{\frac{1}{2}}$, in the real scalar case, in the real $p \times p$ matrix-variate case, and in the complex $p \times p$ matrix-variate case, respectively, is a constant multiple of the Erdélyi-Kober fractional integral of the first kind of order α and parameter γ when one density is arbitrary and the other density is a type-1 beta density with parameters (γ, α) in all the cases. When the functions are not densities, then it is shown that the second kind and first kind Erdélyi-Kober fractional integrals are the Mellin convolution of a product and ratio, respectively, in the scalar case and M-convolution of a product and ratio in the matrix-variate case. General definitions of first kind and second kind Erdélyi-Kober fractional integral operators are established, from where all the

various fractional integrals introduced in the literature are available as special cases. These ideas are extended to the real and complex matrix-variate cases. From these fractional integral operators, fractional differential operators are derived, both in the Riemann-Liouville and Caputo senses.

Chapter 1 provides a brief overview on solar neutrino detection and its background in terms of statistical mechanics and neutrino physics. Results of the diffusion entropy analysis of solar neutrino data collected by Super-Kamiokande are provided and discussed in terms of a prospective fractional diffusion model that leads to a diffusion equation in terms of Erdélyi-Kober operators. This result is the basis for the development of Erdélyi-Kober fractional calculus in the following chapters from a statistical perspective.

Chapter 2 covers Erdélyi-Kober fractional integrals in the real scalar variable case. A general notation is introduced to cover all fractional integrals and fractional derivatives. It is shown that all the fractional integrals available in the literature can be obtained as special cases from the general definition given here in terms of statistical densities of product and ratios, Mellin convolutions of products and ratios, or M-convolutions of products and ratios.

Chapter 3 deals with Erdélyi-Kober fractional integrals in the real matrix-variate case. Connections to statistical densities of product and ratio of matrix-variate random variables are also established here.

Chapter 4 introduces Erdélyi-Kober fractional integrals for the real multivariate case. Multivariate means a collection of real scalar variables and real-valued functions of these variables.

Chapter 5 generalizes these scalar variable results to real matrix-variate cases.

Chapter 6 starts with the discussion of Erdélyi-Kober fractional integrals in the complex domain. The necessary tools for handling real-valued scalar functions of matrix argument, when the argument matrix is Hermitian positive definite, are developed in this chapter. Connections to complex matrix-variate statistical distributions are also established. The basic idea in all these developments is statistical densities of products and ratios and their connection to Erdélyi-Kober fractional integrals.

In Chap. 7, differential operators, operating on real and complex matrices, are developed. With the help of these differential operators, fractional derivatives in the real and complex matrix-variate cases are derived from the corresponding fractional integrals in Chaps. 3 and 6. Here, the operators introduced can work only on certain types of functions of real and complex matrix argument and hence not universal. This area is open to come up with universal differential operators operating on real-valued functions of real and complex matrix argument.

Montreal, Canada
Vienna, Austria
20 February 2018

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Contents

1	Solar Neutrinos, Diffusion, Entropy, Fractional Calculus	1
	References	10
2	Erdélyi-Kober Fractional Integrals in the Real Scalar	
	Variable Case	13
2.1	Introduction	13
2.2	Some Notations	15
	2.2.1 Some of the Fractional Integrals and the Notations in the Literature	15
2.3	Fractional Integrals of the First Kind in the Real Scalar Variable Case	18
2.4	A Pathway Generalization of Erdélyi-Kober Fractional Integral Operator of the First Kind.....	20
2.5	Some Special Cases	20
2.6	Erdélyi-Kober Fractional Integrals of the First Kind and Hypergeometric Series	21
2.7	Mellin Transform of the Generalized Erdélyi-Kober Fractional Integral of the First Kind	23
2.8	Riemann-Liouville Operators as Mellin Convolution.....	24
2.9	Distribution of a Product and Erdélyi-Kober Operators of the Second Kind	26
2.10	A Pathway Extension of Erdélyi-Kober Operator of the Second Kind	28
2.11	Special Cases	29
2.12	Another Form of Generalization of Erdélyi-Kober Operators of the Second Kind	30
2.13	Mellin Transform of the Generalized Erdélyi-Kober Operator of the Second Kind	33
2.14	A Geometrical and Some Physical Interpretations of Fractional Integrals	35

2.14.1	An Interpretation in Terms of Densities of Sum and Difference	35
2.14.2	Fractional Integrals as Fractions of Total Probabilities	36
2.14.3	A Geometrical Interpretation	37
2.15	A General Definition of Fractional Integrals	39
2.15.1	Mellin Convolution of Product and Second Kind Integrals	39
2.15.2	Mellin Convolution of a Ratio and First Kind Fractional Integrals	40
	References	41
3	Erdélyi-Kober Fractional Integrals in the Real Matrix-Variate Case	43
3.1	Explicit Evaluations of Matrix-Variate Gamma and Beta Integrals.....	45
3.1.1	Explicit Evaluation of Real Matrix-Variate Gamma Integral	46
3.1.2	Evaluation of Matrix-Variate Type-1 Beta Integral in the Real Case	48
3.1.3	General Partitions	50
3.1.4	A Method of Avoiding Integration Over the Stiefel Manifold.....	52
3.2	Erdélyi-Kober Fractional Integral Operator of the Second Kind for the Real Matrix-Variate Case	54
3.3	A Pathway Generalization of Erdélyi-Kober Fractional Integral Operator of the Second Kind in the Real Matrix-Variate Case	56
3.4	M-Transforms of Erdélyi-Kober Fractional Integral of the Second Kind in the Real Matrix-Variate Case.....	60
3.5	Generalization in Terms of Hypergeometric Series for Erdélyi-Kober Fractional Integral of the Second Kind in the Real Matrix-Variate Case.....	63
3.6	Erdélyi-Kober Fractional Integral of the First Kind in the Real Matrix-Variate Case.....	65
3.7	Pathway Extension of Erdélyi-Kober Fractional Integral of the First Kind in the Real Matrix-Variate Case.....	67
3.8	A General Definition	69
3.8.1	Special Cases	70
3.8.2	Special Cases of First Kind Fractional Integrals	71
	References	71
4	Erdélyi-Kober Fractional Integrals in the Many Real Scalar Variables Case	73
4.1	Erdélyi-Kober Fractional Integrals of the Second Kind in Multivariate Case as Statistical Densities	74
4.2	A Pathway Generalization of Erdélyi-Kober Fractional Integral Operator of the Second Kind in the Multivariate Case	77

4.3	Mellin Transform in the Multivariate Case for Erdélyi-Kober Fractional Integral of the Second Kind	79
4.4	Erdélyi-Kober Fractional Integral of the First Kind for Multivariate Case	80
4.5	A General Definition for First and Second Kind Fractional Integrals in the Multivariate Case	83
4.5.1	A Special Case of (4.32)	84
4.5.2	Special Case of (4.34)	85
	Reference	85
5	Erdélyi-Kober Fractional Integrals Involving Many Real Matrices ...	87
5.1	Second Kind Fractional Integrals in the Many Matrix-variate Case and Statistical Densities	90
5.2	Fractional Integrals of the First Kind in the Case of Many Real Matrix Variables	94
5.3	M-Transforms for the Fractional Integrals in the Many Real Matrix-Variate Case	96
	References	98
6	Erdélyi-Kober Fractional Integrals in the Complex Domain	99
6.1	Introduction	99
6.2	Explicit Evaluations of Gamma and Beta Integrals in the Complex Domain	102
6.2.1	An Alternate Method Based on Partitioned Matrix	103
6.3	Evaluation of Matrix-Variate Beta Integrals in the Complex Domain	104
6.4	Fractional Integrals in the Matrix-Variate Case in the Complex Domain	106
6.4.1	Erdélyi-Kober Fractional Integral of the Second Kind of Order α	109
6.4.2	The Right-Sided Riemann-Liouville and Weyl Fractional Integrals in the Complex Matrix-Variate Case..	110
6.4.3	Saigo and Related Fractional Integrals of the Second Kind	111
6.4.4	A Pathway Generalized Definition of Fractional Integrals of the Second Kind in the Complex Matrix-Variate Case	114
6.5	Fractional Integral of Order α and Parameter β of the First Kind in the Complex Matrix-variate Case	115
6.5.1	Erdélyi-Kober Fractional Integral of Order α of the First Kind for Complex Matrix-Variate Case	117
6.5.2	Riemann-Liouville and Weyl Fractional Integrals of the First Kind of Order α for the Complex Matrix-Variate Case	118
	References	119
	Index	121

Acronyms

$dX, d\tilde{X}$: wedge product of differential/Sect. 2.2
$X > O, \tilde{X} > O$: positive definite matrices; real case, complex case/Sect. 2.2
$\int_A^B f(X)dX$: integral over matrices/Sect. 2.2
$\det(X), X $: determinant of X , real case/Sect. 2.2
$ \det(\tilde{X}) $: absolute value of the determinant of \tilde{X} /Sect. 2.2
$D_{1,(a,x)}^{-\alpha} f$: Riemann-Liouville fractional integral of the first kind/ Sect. 2.2
$D_{2,(x,b)}^{-\alpha} f$: Riemann-Liouville fractional integral of the second kind/ Sect. 2.2
$W_{1,x}^{-\alpha} f$: Weyl fractional integral of the first kind/Sect. 2.2
$W_{2,x}^{-\alpha} f$: Weyl fractional integral of the second kind/Sect. 2.2
$K_{1,x,\zeta}^{-\alpha} f$: Erdélyi-Kober fractional integral of the first kind/Sect. 2.2
$K_{2,x,\zeta}^{-\alpha} f$: Erdélyi-Kober fractional integral of the second kind/Sect. 2.2
$S_{1,x,\beta,\gamma}^{-\alpha} f$: Saigo fractional integral of the first kind/Sect. 2.2
$S_{2,x,\beta,\gamma}^{-\alpha} f$: Saigo fractional integral of the second kind/Sect. 2.2
Replace $-\alpha$ by $+\alpha$	for the corresponding fractional derivatives; replace small x by U_1, U_2 for fractional integrals of the first and second kind in the real matrix-variate cases; replace U_1, U_2 by \tilde{U}_1, \tilde{U}_2 for the corresponding fractional integrals in the complex matrix-variate cases
$g_1(u_1), g_{1j}(u_1)$: density of the ratio or Mellin convolution of a ratio/Sect. 2.3
$E(\cdot)$: expected value of (\cdot) /Sect. 2.3
$g_2(u_2), g_{2j}(u_2)$: density of a product or Mellin convolution of a product/ Sect. 2.9
$A^{\frac{1}{2}}$: square root of a positive definite matrix A /Sect. 3.1
$\Gamma_p(\alpha)$: real matrix-variate gamma function/Sect. 3.1
$B_p(\alpha, \beta)$: real matrix-variate beta function/Sect. 3.1
$g_2(U_2)$: density of a product or M-convolution of a product, real matrix-variate case/Sect. 3.2

$(a)_K$: generalized Pochhammer symbol/Sect. 3.5
${}_m F_n$: hypergeometric series/Sect. 3.5
$C_K(Z)$: zonal polynomial, real case/Sect. 3.5
$\Gamma_p(\alpha, K)$: gamma on partitions, real case/Sect. 3.5
$K_{2,u_j, \zeta_j, j=1, \dots, k}^{-\alpha_j, j=1, \dots, k} f$: multivariate second kind Erdélyi-Kober fractional integral/ Sect. 4.1
$K_{1,u_j, \zeta_j, j=1, \dots, k}^{-\alpha_j, j=1, \dots, k} f$: multivariate first kind Erdélyi-Kober fractional integral/ Sect. 4.4
$\tilde{\Gamma}_p(\alpha)$: complex matrix-variate gamma function/Sect. 6.1
$\tilde{B}_p(\alpha, \beta)$: complex matrix-variate beta function/Sect. 6.1
$(a)_K$: generalized Pochhammer symbol, complex case/Sect. 6.4.3
$\tilde{\Gamma}_p(\alpha, K)$: gamma on partitions, complex case/Sect. 6.4.3
${}_m \tilde{F}_n$: hypergeometric series, complex case/Sect. 6.4.3
$\tilde{C}_K(\tilde{Z})$: zonal polynomial, complex case/Sect. 6.4.3
$\tilde{g}_2(\tilde{U}_2)$: M-convolution of a product, complex case/Sect. 6.4.3
$\tilde{g}_1(\tilde{U}_1)$: M-convolution of a ratio, complex case/Sect. 6.5
D_{U_-}, D_{U_+}	: determinant of differential operators, matrix-variate case/ Sect. 7.2