

APPLICABLE ANALYSIS AND DISCRETE MATHEMATICS
available online at <http://pefmath.etf.rs>

APPL. ANAL. DISCRETE MATH. **13** (2019), 746–773.
<https://doi.org/10.2298/AADM190326031A>

CERTAIN FEYNMAN TYPE INTEGRALS INVOLVING
GENERALIZED K-MITTAG-LEFFLER FUNCTION
AND GENERAL CLASS OF POLYNOMIALS

*Dedicated to Academician Professor Gradimir Milovanović
on the occasion of his 70th birthday.*

Praveen Agarwal, Mehar Chand,
Sugandh Rani and Themistocles M. Rassias*

In the present paper, certain Feynman type integrals involving the generalized k-Mittag-Leffler function and the general class of polynomials are established and further extended these results involving Laguerre polynomials. On account of the most general nature of the functions involved therein, our main findings are capable of yielding a large number of new, interesting, and useful integrals, expansion formulas involving the generalized k-Mittag-Leffler function, and the Laguerre polynomials as their special cases.

1. INTRODUCTION AND PRELIMINARIES

Numerous integral formulae associated with a variety of special functions have been established by many authors (see, [21, 20, 23, 22]). Very recently, Jain et al. [25] gave pathway fractional integrals with the 3m-parametric type Mittag-Leffler function and and discusses some of it's particular cases in application point of view. In the present paper, integral formulae are established involving k-Mittag-Leffler

*Corresponding author. Praveen Agarwal

2010 Mathematics Subject Classification. 26A33, 33C45, 33C60, 33C70.

Keywords and Phrases. Generalized k-Mittag-Leffler function, general class of polynomials, Lagurre polynomials, Pochhammer symbol, Feynman integrals.

function and are expressed in terms of generalized (Wright) hypergeometric functions.

In 2006, Diaz and Pariguan[24] introduced the k -Pochhammer symbol and k -gamma function defined as follows:

$$(1) \quad (\gamma)_{n,k} := \begin{cases} \frac{\Gamma_k(\gamma + nk)}{\Gamma_k(\gamma)} & (k \in \mathbb{R}; \gamma \in \mathbb{C} \setminus \{0\}) \\ \gamma(\gamma + k) \dots (\gamma + (n - 1)k) & (n \in \mathbb{N}; \gamma \in \mathbb{C}), \end{cases}$$

and the relation with the classical Euler's gamma function as:

$$(2) \quad \Gamma_k(\gamma) = k^{\frac{\gamma}{k}-1} \Gamma\left(\frac{\gamma}{k}\right)$$

where $\gamma \in \mathbb{C}, k \in \mathbb{R}$ and $n \in \mathbb{N}$.

when $k = 1$, (1) reduces to the classical Pochhammer symbol and Euler's gamma function respectively.

Also let $\gamma \in \mathbb{C}, k, s \in \mathbb{R}$, then the following identity holds

$$(3) \quad \Gamma_s(\gamma) = \left(\frac{s}{k}\right)^{\frac{\gamma}{s}-1} \Gamma_k\left(\frac{k\gamma}{s}\right),$$

in particular,

$$(4) \quad \Gamma_k(\gamma) = k^{\frac{\gamma}{k}-1} \Gamma\left(\frac{\gamma}{k}\right),$$

Further, let $\gamma \in \mathbb{C}, k, s \in \mathbb{R}$ and $\gamma \in \mathbb{C}$, then the following identity holds

$$(5) \quad (\gamma)_{nq,s} = \left(\frac{s}{k}\right)^{nq} \left(\frac{k\gamma}{s}\right)_{nq},$$

in particular,

$$(6) \quad (\gamma)_{nq,k} = (k)^{nq} \left(\frac{\gamma}{k}\right)_{nq},$$

For more details of k -Pochhammer symbol, k -special function and fractional Fourier transform one can refer to the papers by Romero et. al.[18, 19]

Let $k \in \mathbb{R}, \alpha, \beta, \gamma \in \mathbb{C}; \Re(\alpha) > 0, \Re(\beta) > 0, \Re(\gamma) > 0$ and $q \in \mathbb{R}^+$, then the generalized k-Mittag-Leffler function, denoted by $E_{k,\alpha,\beta}^{\gamma,q}(z)$, is defined as

$$(7) \quad E_{k,\alpha,\beta}^{\gamma,q}(z) = \sum_{n=0}^{\infty} \frac{(\gamma)_{nq,k} z^n}{\Gamma_k(n\alpha + \beta)n!}$$

where $(\gamma)_{nq,k}$ denotes the K-Pochhammer symbol given by equation (6) and $\Gamma_k(\gamma)$ is the K-gamma function given by the equation (4) as (also see [13]).

Particular cases of $E_{k,\alpha,\beta}^{\gamma,q}(z)$

(i) For $q = 1$, equation(7) yields k-Mittag-Leffler function (Dorrego and Cerutti [7]), defined as:

$$(8) \quad E_{k,\alpha,\beta}^{\gamma,1}(z) = \sum_{n=0}^{\infty} \frac{(\gamma)_{nq,k} z^n}{\Gamma_k(n\alpha + \beta)n!} = E_{k,\alpha,\beta}^{\gamma}(z)$$

(ii) For $k = 1$, equation(7) yields Mittag-Leffler function, defined as (Shukla and Prajapati [1])

$$(9) \quad E_{1,\alpha,\beta}^{\gamma,q}(z) = \sum_{n=0}^{\infty} \frac{(\gamma)_{nq} z^n}{\Gamma(n\alpha + \beta)n!} = E_{\alpha,\beta}^{\gamma,q}(z),$$

(iii) For $q = 1$ and $k = 1$, equation(7) gives Mittag-Leffler function, defined as (Dorrego and Cerutti [7])

$$(10) \quad E_{1,\alpha,\beta}^{\gamma,1}(z) = \sum_{n=0}^{\infty} \frac{(\gamma)_n z^n}{\Gamma(n\alpha + \beta)n!} = E_{\alpha,\beta}^{\gamma}(z)$$

(iv) For $q = 1, k = 1$ and $\gamma = 1$, equation(7) gives Mittag-Leffler function (Wiman [3]), defined as

$$(11) \quad E_{1,\alpha,\beta}^{1,1}(z) = \sum_{n=0}^{\infty} \frac{z^n}{\Gamma(n\alpha + \beta)} = E_{\alpha,\beta}(z)$$

(v) For $q = 1, k = 1, \gamma = 1$ and $\beta = 1$, equation(7) gives Mittag-Leffler function (Mittag-Leffler [8]), defined as

$$(12) \quad E_{1,\alpha,1}^{1,1}(z) = \sum_{n=0}^{\infty} \frac{z^n}{\Gamma(n\alpha + 1)} = E_{\alpha}(z).$$

(vi) For $q = 1, k = 1, \gamma = 1, \alpha = 1$ and $\beta = 1$, equation(7) gives Mittag-Leffler function (Mittag-Leffler [8]), defined as

$$(13) \quad E_{1,1,1}^{1,1}(z) = \sum_{n=0}^{\infty} \frac{z^n}{\Gamma(n+1)} = \exp(z).$$

The results given by Kiryakova [27], Miller and Ross [17], Srivastava et. al., [11] can be referred for some basic results on fractional calculus. The Fox-Wright function ${}_p\Psi_q$ defined as (see, for details, Srivastava and Karisson 1985, [10])

$$(14) \quad {}_p\Psi_q[z] = {}_p\Psi_q \left[\begin{matrix} (a_1, \alpha_1), \dots, (a_p, \alpha_p); \\ (b_1, \beta_1), \dots, (b_q, \beta_q); \end{matrix} z \right]$$

$$= {}_p\Psi_q \left[\begin{matrix} (a_i, \alpha_i)_{1,p}; \\ (b_j, \beta_j)_{1,q}; \end{matrix} z \right] = \sum_{n=0}^{\infty} \frac{\prod_{i=1}^p \Gamma(a_i + \alpha_i n)}{\prod_{j=1}^q \Gamma(b_j + \beta_j n)} \frac{z^n}{n!},$$

where the coefficients $\alpha_1, \dots, \alpha_p, \beta_1, \dots, \beta_q \in \mathbb{R}^+$ such that

$$(15) \quad 1 + \sum_{j=1}^q \beta_j - \sum_{i=1}^p \alpha_i \geq 0.$$

The general class of polynomials $S_{n_1, \dots, n_r}^{m_1, \dots, m_r}[x]$ will be defined and represented as follows [9, p.185, Eqn. (7)]:

$$(16) \quad S_{n_1, \dots, n_r}^{m_1, \dots, m_r}[x] = \sum_{l_1=0}^{[n_1/m_1]} \cdots \sum_{l_r=0}^{[n_r/m_r]} \prod_{i=1}^r \frac{(-n_i)_{m_i l_i}}{l_i!} A_{n_i, l_i} x^{l_i}$$

where $n_1, \dots, n_r = 0, 1, 2, \dots; m_1, \dots, m_r$ are arbitrary positive integers, the coefficients $A_{n_i, l_i} (n_i, l_i \geq 0)$ are arbitrary constants, real or complex. $S_{n_1, \dots, n_r}^{m_1, \dots, m_r}[x]$ yields a number of known polynomials as its special cases. These includes, among other, the Jacobi polynomials, the Bessel Polynomials, the Lagurre Polynomials, the Brafman Polynomials and several others [12, p. 158-161].

The following results and definitions are also required in our investigations.

Prabhaker and Suman [26] defined the polynomials $L_n^{(\alpha, \beta)}(x)$ as:

$$(17) \quad L_n^{(\alpha, \beta)}(x) = \frac{\Gamma(\alpha n + \beta + 1)}{\Gamma(n+1)} \sum_{k=0}^n \frac{(-n)_k x^k}{k! \Gamma(\alpha k + \beta + 1)}$$

Where $\alpha \in \mathbb{C}^+$, $\beta \in \mathbb{C}_{-1}^+$ and $n \in \mathbb{N}$.

If $\alpha = 1$, then (17) reduces as:

$$(18) \quad L_n^{(1,\beta)}(x) = \frac{\Gamma(n + \beta + 1)}{\Gamma(n + 1)} \sum_{k=0}^n \frac{(-n)_k x^k}{k! \Gamma(k + \beta + 1)} = L_n^\beta(x)$$

Where $L_n^\beta(x)$ is well-known generalized Laguerre polynomials (Rainville [5]).

The Konhauser polynomials of second kind (Srivastava [14]) is defined as:

$$(19) \quad Z_n^\beta(x; k) = \frac{\Gamma(kn + \beta + 1)}{n!} \sum_{j=0}^n (-1)^j \binom{n}{j} \frac{x^{kj}}{\Gamma(kj + \beta + 1)}$$

Where $\beta \in \mathbb{C}_{-1}^+$, $n \in \mathbb{N}$ and $k \in \mathbb{Z}$.

It can be easily verified that:

$$(20) \quad L_n^{(k,\beta)}(x^k) = Z_n^\beta(x; k)$$

$$(21) \quad L_n^\beta(x) = Z_n^\beta(x; 1)$$

The polynomials $Z_n^{(\alpha,\beta)}(x; k)$ is defined[2] as:

$$(22) \quad Z_n^{(\alpha,\beta)}(x; k) = \sum_{j=0}^n \frac{\Gamma(kn + \beta + 1) (-1)^j x^{kj}}{j! \Gamma(kj + \beta + 1) \Gamma(\alpha n - \alpha j + 1)},$$

Where $\alpha \in \mathbb{C}^+$, $\beta \in \mathbb{C}_{-1}^+$, $n \in \mathbb{N}$ and $k \in \mathbb{Z}$.

From (19) and (22), we get:

$$(23) \quad Z_n^{(1,\beta)}(x; k) = Z_n^\beta(x; k)$$

If $\alpha \in \mathbb{N}$ then (22) can be written in the following form:

$$(24) \quad Z_n^{(\alpha,\beta)}(x; k) = \frac{\Gamma(kn + \beta + 1)}{\Gamma(\alpha n + 1)} \sum_{m=0}^n \frac{(-\alpha n)_{\alpha m} x^{km}}{m! \Gamma(km + \beta + 1) (-1)^{(\alpha-1)m}}$$

The set of polynomials $L_n^{(\alpha,\beta)}(\gamma; x)$ is defined [2] as:

$$(25) \quad L_n^{(\alpha,\beta)}(\gamma; x) = \sum_{r=0}^n \frac{\Gamma(\alpha n + \beta + 1) (-1)^r x^r}{r! \Gamma(\alpha r + \beta + 1) \Gamma(\gamma n - \gamma r + 1)}$$

Where $\alpha, \gamma \in \mathbb{C}^+, \beta \in \mathbb{C}_{-1}^+, n \in \mathbb{N}$.

From (25) and (17), we have:

$$(26) \quad L_n^{(\alpha,\beta)}(1; x) = L_n^{(\alpha,\beta)}(x)$$

One can easily verify that:

$$(27) \quad L_n^{(k,\beta)}(\alpha; x^k) = Z_n^{(\alpha,\beta)}(x; k)$$

$$(28) \quad Z_n^{(1,\beta)}(x; 1) = L_n^\beta(\alpha; x)$$

$$(29) \quad Z_n^{(1,\beta)}(x; 1) = Z_n^\beta(x; 1) = L_n^\beta(x)$$

$$(30) \quad L_n^{(1,\beta)}(1; x) = L_n^{(1,\beta)}(x) = L_n^\beta(x)$$

Some facts are listed below (see Spanier and Oldham [16])

$$(31) \quad (-x)_n = (-1)^n (x - n + 1)_n ,$$

$$(32) \quad (x + y)_n = \sum_{j=0}^n \binom{n}{j} (x)_j (y)_{n-j} ,$$

$$(33) \quad (x)_{n+m} = (x)_n (x + n)_m \text{ and}$$

$$(34) \quad \binom{x}{n} = \frac{(-1)^n}{n!} (-x)_n .$$

2. INTEGRAL FORMULAS

In this section, we establish certain new double integral relations pertaining to a product involving general class of polynomials and generalized k-Mittag-Leffler function and further we extend these results involving Laguerre polynomials. These double integral relations are unified in nature and act as key formulae from which we can obtain as their special cases, double integral relations concerning a large number of simpler special function and polynomials, which are listed below.

Theorem 1. *If $k \in \mathbb{R}; \alpha, \beta, \gamma, \lambda, \mu \in \mathbb{C}; \Re(\alpha) > 0, \Re(\beta) > 0, \Re(\gamma) > 0, \Re(\lambda) > 0, \Re(\mu) > 0$ and $q \in \mathbb{R}^+$ such that $0 < x, y < 1$. Then the following formulas hold:*

$$\begin{aligned}
& \int_0^1 \int_0^1 \left[\frac{(1-x)y}{1-xy} \right]^\lambda \left[\frac{1-y}{1-xy} \right]^\mu \left[\frac{1-xy}{(1-x)(1-y)} \right] S_{n_1 \dots n_r}^{m_1 \dots m_r} \left[\frac{(1-x)y}{1-xy} \right] \\
& \quad \times E_{k,\alpha,\beta}^{\gamma,q} \left(\frac{(1-y)v}{1-xy} \right) dx dy \\
(35) \quad & = \frac{k^{1-\beta/k}}{\Gamma(\gamma/k)} \sum_{l_1=0}^{[n_1/m_1]} \dots \sum_{l_r=0}^{[n_r/m_r]} \prod_{i=1}^r \frac{(-n_i)_{m_i l_i}}{l_i!} A_{n_i, l_i} \Gamma(\lambda + l_i) \\
& \quad \times {}_2\Psi_2 \left[\begin{matrix} (\gamma/k, q), (\mu, 1) \\ (\beta/k, \alpha/k), (\lambda + l_i + \mu, 1) \end{matrix} \middle| k^{(q-\alpha/k)} v \right].
\end{aligned}$$

Proof. For convenience, we denote the left-hand side of the result (35) by \mathcal{I} . Using (7) and (16), then changing the order of integration and summation, which are valid under the conditions of Theorem 1, then

$$\begin{aligned}
\mathcal{I} & = \sum_{l_1=0}^{[n_1/m_1]} \dots \sum_{l_r=0}^{[n_r/m_r]} \prod_{i=1}^r \frac{(-n_i)_{m_i l_i}}{l_i!} A_{n_i, l_i} \sum_{n=0}^{\infty} \frac{(\gamma)_{nq,k} v^n}{\Gamma_k(n\alpha + \beta)n!} \\
(36) \quad & \times \int_0^1 \int_0^1 \left[\frac{(1-x)y}{1-xy} \right]^{\lambda+l_i} \left[\frac{1-y}{1-xy} \right]^{\mu+n} \left[\frac{1-xy}{(1-x)(1-y)} \right] dx dy,
\end{aligned}$$

further using the known result [15, p.145], we have:

$$\begin{aligned}
\mathcal{I} & = \sum_{l_1=0}^{[n_1/m_1]} \dots \sum_{l_r=0}^{[n_r/m_r]} \prod_{i=1}^r \frac{(-n_i)_{m_i l_i}}{l_i!} A_{n_i, l_i} \\
(37) \quad & \times \sum_{n=0}^{\infty} \frac{(\gamma)_{nq,k} v^n}{\Gamma_k(n\alpha + \beta)n!} \frac{\Gamma(\lambda + l_i)\Gamma(\mu + n)}{\Gamma(\lambda + l_i + \mu + n)}
\end{aligned}$$

applying the results (1) and (2), the above equation (37) reduced to

$$(38) \quad \begin{aligned} \mathcal{I} &= \frac{k^{1-\beta/k}}{\Gamma(\gamma/k)} \sum_{l_1=0}^{[n_1/m_1]} \cdots \sum_{l_r=0}^{[n_r/m_r]} \prod_{i=1}^r \frac{(-n_i)_{m_i l_i}}{l_i!} A_{n_i, l_i} \Gamma(\lambda + l_i) \\ &\times \sum_{n=0}^{\infty} \frac{\Gamma(\gamma/k + nq)}{\Gamma(n\alpha/k + \beta/k)} \frac{\Gamma(\mu + n)}{\Gamma(\lambda + l_i + \mu + n)} \frac{k^{n(q-\alpha/k)} v^n}{n!} \end{aligned}$$

interpret the above equation with the help of (14), we have the required result. \square

Theorem 2. If $k \in \mathbb{R}; \alpha, \beta, \gamma, \lambda, \mu \in \mathbb{C}; \Re(\alpha) > 0, \Re(\beta) > 0, \Re(\gamma) > 0, \Re(\lambda) > 0, \Re(\mu) > 0$ and $q \in \mathbb{R}^+$ such that $0 < u, v < \infty$. Then the following formulas hold:

$$(39) \quad \begin{aligned} &\int_0^\infty \int_0^\infty \phi(u+v) v^{\mu-1} u^{\lambda-1} S_{n_1 \dots n_r}^{m_1 \dots m_r} [u] E_{k, \alpha, \beta}^{\gamma, q}(v) du dv \\ &= \frac{k^{1-\beta/k}}{\Gamma(\gamma/k)} \sum_{l_1=0}^{[n_1/m_1]} \cdots \sum_{l_r=0}^{[n_r/m_r]} \prod_{i=1}^r \frac{(-n_i)_{m_i l_i}}{l_i!} A_{n_i, l_i} \Gamma(\lambda + l_i) \\ &\times \int_0^\infty \phi(z) z^{\lambda+l_i+\mu-1} {}_2\Psi_2 \left[\begin{matrix} (\gamma/k, q), (\mu, 1) \\ (\beta/k, \alpha/k), (\lambda + l_i + \mu, 1) \end{matrix} \middle| k^{(q-\alpha/k)} z \right] \end{aligned}$$

Proof. For convenience, we denote the left-hand side of the result (39) by \mathcal{I} . Using (7) and (16), then changing the order of integration and summation, which are valid under the conditions of Theorem 2, then

$$(40) \quad \begin{aligned} \mathcal{I} &= \sum_{l_1=0}^{[n_1/m_1]} \cdots \sum_{l_r=0}^{[n_r/m_r]} \prod_{i=1}^r \frac{(-n_i)_{m_i l_i}}{l_i!} A_{n_i, l_i} \sum_{n=0}^{\infty} \frac{(\gamma)_{nq, k}}{\Gamma_k(n\alpha + \beta)n!} \\ &\times \int_0^\infty \int_0^\infty \phi(u+v) v^{\mu+n-1} u^{\lambda+l_i-1} du dv, \end{aligned}$$

further making the use of known result [15, p.177], after simplification the above equation (40) reduced to

$$(41) \quad \begin{aligned} \mathcal{I} &= \sum_{l_1=0}^{[n_1/m_1]} \cdots \sum_{l_r=0}^{[n_r/m_r]} \prod_{i=1}^r \frac{(-n_i)_{m_i l_i}}{l_i!} A_{n_i, l_i} \sum_{n=0}^{\infty} \frac{(\gamma)_{nq, k}}{\Gamma_k(n\alpha + \beta)n!} \\ &\times \int_0^\infty \phi(z) z^{\lambda+l_i+\mu+n-1} \frac{\Gamma(\lambda + l_i) \Gamma(\mu + n)}{\Gamma(\lambda + l_i + \mu + n)} dz, \end{aligned}$$

applying the results (1) and (2), the above equation (37) reduced to

$$\begin{aligned}
(42) \quad \mathcal{J} &= \frac{k^{1-\beta/k}}{\Gamma(\gamma/k)} \sum_{l_1=0}^{[n_1/m_1]} \dots \sum_{l_r=0}^{[n_r/m_r]} \prod_{i=1}^r \frac{(-n_i)_{m_i l_i}}{l_i!} A_{n_i, l_i} \Gamma(\lambda + l_i) \\
&\times \int_0^\infty \phi(z) z^{\lambda+l_i+\mu-1} \sum_{n=0}^\infty \frac{\Gamma(\gamma/k+nq)}{\Gamma(n\alpha/k+\beta/k)} \\
&\times \frac{\Gamma(\mu+n)}{\Gamma(\lambda+l_i+\mu+n)} \frac{k^{n(q-\alpha/k)} z^n}{n!} dz,
\end{aligned}$$

interpret the above equation with the help of (14), we have the required result. \square

Theorem 3. If $k \in \mathbb{R}; \alpha, \beta, \gamma, \lambda, \mu \in \mathbb{C}; \Re(\alpha) > 0, \Re(\beta) > 0, \Re(\gamma) > 0, \Re(\lambda) > 0, \Re(\mu) > 0$ and $q \in \mathbb{R}^+$ such that $0 < u, v < 1$. Then the following formulas hold:

$$\begin{aligned}
(43) \quad &\int_0^1 \int_0^1 f(uv) (1-u)^{\lambda-1} (1-v)^{\mu-1} v^\lambda S_{n_1 \dots n_r}^{m_1 \dots m_r} [v(1-u)] \\
&\times E_{k,\alpha,\beta}^{\gamma,q} (1-v) du dv \\
&= \frac{k^{1-\beta/k}}{\Gamma(\gamma/k)} \sum_{l_1=0}^{[n_1/m_1]} \dots \sum_{l_r=0}^{[n_r/m_r]} \prod_{i=1}^r \frac{(-n_i)_{m_i l_i}}{l_i!} A_{n_i, l_i} \Gamma(\lambda + l_i) \\
&\times \int_0^\infty f(z) (1-z)^{\lambda+l_i+\mu-1} \\
&\times {}_2\Psi_2 \left[\begin{matrix} (\gamma/k, q), (\mu, 1) \\ (\beta/k, \alpha/k), (\lambda + l_i + \mu, 1) \end{matrix} \middle| k^{(q-\alpha/k)} (1-z) \right].
\end{aligned}$$

Proof. For convenience, we denote the left-hand side of the result (39) by \mathcal{J} . Using (7) and (16), then changing the order of integration and summation, which are valid under the conditions of Theorem 3, then

$$\begin{aligned}
(44) \quad \mathcal{J} &= \sum_{l_1=0}^{[n_1/m_1]} \dots \sum_{l_r=0}^{[n_r/m_r]} \prod_{i=1}^r \frac{(-n_i)_{m_i l_i}}{l_i!} A_{n_i, l_i} \sum_{n=0}^\infty \frac{(\gamma)_{nq,k}}{\Gamma_k(n\alpha+\beta)n!} \\
&\times \int_0^1 \int_0^1 f(uv) (1-u)^{\lambda+l_i-1} (1-v)^{\mu+n-1} v^{\lambda+l_i} du dv,
\end{aligned}$$

further using the known result [15, p.243], the above equation (44) reduced to the following form:

$$(45) \quad \mathcal{I} = \sum_{l_1=0}^{[n_1/m_1]} \cdots \sum_{l_r=0}^{[n_r/m_r]} \prod_{i=1}^r \frac{(-n_i)_{m_i l_i}}{l_i!} A_{n_i, l_i} \sum_{n=0}^{\infty} \frac{(\gamma)_{nq, k}}{\Gamma_k(n\alpha + \beta)n!} \\ \times \int_0^{\infty} f(z)(1-z)^{\lambda+l_i+\mu+n-1} \frac{\Gamma(\lambda+l_i)\Gamma(\mu+n)}{\Gamma(\lambda+l_i+\mu+n)} dz,$$

applying the results (1) and (2), the above equation (37) reduced to

$$(46) \quad \mathcal{I} = \frac{k^{1-\beta/k}}{\Gamma(\gamma/k)} \sum_{l_1=0}^{[n_1/m_1]} \cdots \sum_{l_r=0}^{[n_r/m_r]} \prod_{i=1}^r \frac{(-n_i)_{m_i l_i}}{l_i!} A_{n_i, l_i} \Gamma(\lambda+l_i) \\ \times \int_0^{\infty} f(z)(1-z)^{\lambda+l_i+\mu-1} \sum_{n=0}^{\infty} \frac{\Gamma(\gamma/k+nq)}{\Gamma(n\alpha/k + \beta/k)} \\ \times \frac{\Gamma(\mu+n) k^{n(q-\alpha/k)} (1-z)^n}{\Gamma(\lambda+l_i+\mu+n) n!} dz,$$

interpret the above equation with the help of (14), we have the required result.

□

In the sequel of our paper the following lemma is important to establish the main results.

Lemma 1. If $a, c, \zeta, \xi \in \mathbb{C}^+$, $b, d \in \mathbb{C}_{-1}^+$, $m, n \in \mathbb{N}$ [21], then

$$(47) \quad L_n^{(a,b)}(\xi; x) L_m^{(c,d)}(\zeta; x) \\ = \sum_{h=0}^{m+n} \sum_{k=0}^h \frac{\Gamma(an+b+1)\Gamma(cm+d+1)}{\Gamma(h-k+1)\Gamma(\zeta(m-h+k)+1)\Gamma(k+1)} \\ \times \frac{(-x)^h}{\Gamma(\xi(n-k)+1)\Gamma(ak+b+1)\Gamma(c(h-k)+d+1)}$$

Theorem 4. If $a, c, \zeta, \xi \in \mathbb{C}^+$, $b, d \in \mathbb{C}_{-1}^+$, $m, n \in \mathbb{N}$; $k \in \mathbb{R}$; $\alpha, \beta, \gamma, \lambda, \mu \in \mathbb{C}$; $\Re(\alpha) > 0$, $\Re(\beta) > 0$, $\Re(\gamma) > 0$, $\Re(\lambda) > 0$, $\Re(\mu) > 0$ and $q \in \mathbb{R}^+$ such that $0 < x, y < 1$. Then the following formulas hold:

$$\begin{aligned}
& \int_0^1 \int_0^1 \left[\frac{(1-x)y}{1-xy} \right]^\lambda \left[\frac{1-y}{1-xy} \right]^\mu \left[\frac{1-xy}{(1-x)(1-y)} \right] \\
& \quad \times S_{n_1 \dots n_r}^{m_1 \dots m_r} \left[\frac{(1-x)y}{1-xy} \right] L_n^{(a,b)} \left[\xi; \sigma \left(\frac{1-y}{1-xy} \right) \right] \\
(48) \quad & \quad \times L_m^{(c,d)} \left[\zeta; \sigma \left(\frac{1-y}{1-xy} \right) \right] E_{k,\alpha,\beta}^{\gamma,q} \left(\frac{(1-y)v}{1-xy} \right) dx dy \\
& = \frac{k^{1-\beta/k}}{\Gamma(\gamma/k)} \sum_{h=0}^{m+n} \Delta_{a,b,c,d}^{n,m,\xi,\zeta} (\sigma)^h \sum_{l_1=0}^{[n_1/m_1]} \dots \sum_{l_r=0}^{[n_r/m_r]} \prod_{i=1}^r \frac{(-n_i)_{m_i l_i}}{l_i!} A_{n_i, l_i} \\
& \quad \times \Gamma(\lambda + l_i)_2 \Psi_2 \left[\begin{matrix} (\gamma/k, q), (\mu + h, 1) \\ (\beta/k, \alpha/k), (\lambda + l_i + \mu + h, 1) \end{matrix} \middle| k^{(q-\alpha/k)} v \right].
\end{aligned}$$

where $\Delta_{a,b,c,d}^{n,m,\xi,\zeta}$ is given by

$$\begin{aligned}
\Delta_{a,b,c,d}^{n,m,\xi,\zeta} &= \sum_{k=0}^h \binom{h}{k} \frac{\Gamma(an+b+1)\Gamma(cm+d+1)(-1)^h}{\Gamma(\zeta(m-h+k)+1)\Gamma(\xi(n-k)+1)} \\
(49) \quad & \quad \times \frac{1}{\Gamma(h+1)\Gamma(ak+b+1)\Gamma(c(h-k)+d+1)}
\end{aligned}$$

Proof. For convenience, we denote the left-hand side of the result (48) by \mathcal{I} , we have

$$\begin{aligned}
\mathcal{I} &= \int_0^1 \int_0^1 \left[\frac{(1-x)y}{1-xy} \right]^\lambda \left[\frac{1-y}{1-xy} \right]^\mu \left[\frac{1-xy}{(1-x)(1-y)} \right] \\
(50) \quad & \quad \times S_{n_1 \dots n_r}^{m_1 \dots m_r} \left[\frac{(1-x)y}{1-xy} \right] L_n^{(a,b)} \left[\xi; \sigma \left(\frac{1-y}{1-xy} \right) \right] \\
& \quad \times L_m^{(c,d)} \left[\zeta; \sigma \left(\frac{1-y}{1-xy} \right) \right] E_{k,\alpha,\beta}^{\gamma,q} \left(\frac{(1-y)v}{1-xy} \right) dx dy
\end{aligned}$$

and upon using the result from equation (47), the equation (50) reduced to

$$\begin{aligned}
\mathcal{I} &= \sum_{h=0}^{m+n} \sum_{k=0}^h \frac{\Gamma(an+b+1)\Gamma(cm+d+1)}{\Gamma(h-k+1)\Gamma(\zeta(m-h+k)+1)\Gamma(k+1)} \\
(51) \quad & \quad \times \frac{(-\sigma)^h}{\Gamma(\xi(n-k)+1)\Gamma(ak+b+1)\Gamma(c(h-k)+d+1)} \\
& \quad \times \int_0^1 \int_0^1 \left[\frac{(1-x)y}{1-xy} \right]^\lambda \left[\frac{1-y}{1-xy} \right]^{\mu+h} \left[\frac{1-xy}{(1-x)(1-y)} \right] \\
& \quad \times S_{n_1 \dots n_r}^{m_1 \dots m_r} \left[\frac{(1-x)y}{1-xy} \right] E_{k,\alpha,\beta}^{\gamma,q} \left(\frac{(1-y)v}{1-xy} \right) dx dy
\end{aligned}$$

applying the result from equation (35), the equation (51) yields

$$\begin{aligned}
 \mathcal{I} &= \frac{k^{1-\beta/k}}{\Gamma(\gamma/k)} \sum_{h=0}^{m+n} \sum_{k=0}^h \frac{\Gamma(an+b+1)\Gamma(cm+d+1)}{\Gamma(h-k+1)\Gamma(\zeta(m-h+k)+1)\Gamma(k+1)} \\
 (52) \quad &\times \frac{(-\sigma)^h}{\Gamma(\xi(n-k)+1)\Gamma(ak+b+1)\Gamma(c(h-k)+d+1)} \\
 &\times \sum_{l_1=0}^{[n_1/m_1]} \dots \sum_{l_r=0}^{[n_r/m_r]} \prod_{i=1}^r \frac{(-n_i)_{m_il_i}}{l_i!} A_{n_i,l_i} \Gamma(\lambda+l_i) \\
 &\times {}_2\Psi_2 \left[\begin{matrix} (\gamma/k, q), (\mu+h, 1) \\ (\beta/k, \alpha/k), (\lambda+l_i+\mu+h, 1) \end{matrix} \middle| k^{(q-\alpha/k)} v \right].
 \end{aligned}$$

The above equation (52) can be written as:

$$\begin{aligned}
 \mathcal{I} &= \frac{k^{1-\beta/k}}{\Gamma(\gamma/k)} \sum_{h=0}^{m+n} \sum_{k=0}^h \binom{h}{k} \frac{\Gamma(an+b+1)\Gamma(cm+d+1)(\sigma)^h}{\Gamma(h+1)\Gamma(\zeta(m-h+k)+1)} \\
 (53) \quad &\times \frac{(-1)^h}{\Gamma(\xi(n-k)+1)\Gamma(ak+b+1)\Gamma(c(h-k)+d+1)} \\
 &\times \sum_{l_1=0}^{[n_1/m_1]} \dots \sum_{l_r=0}^{[n_r/m_r]} \prod_{i=1}^r \frac{(-n_i)_{m_il_i}}{l_i!} A_{n_i,l_i} \Gamma(\lambda+l_i) \\
 &\times {}_2\Psi_2 \left[\begin{matrix} (\gamma/k, q), (\mu+h, 1) \\ (\beta/k, \alpha/k), (\lambda+l_i+\mu+h, 1) \end{matrix} \middle| k^{(q-\alpha/k)} v \right].
 \end{aligned}$$

Thus, we have

$$\begin{aligned}
 (54) \quad \mathcal{I} &= \frac{k^{1-\beta/k}}{\Gamma(\gamma/k)} \sum_{h=0}^{m+n} \Delta_{a,b,c,d}^{n,m,\xi,\zeta}(\sigma)^h \sum_{l_1=0}^{[n_1/m_1]} \dots \sum_{l_r=0}^{[n_r/m_r]} \prod_{i=1}^r \frac{(-n_i)_{m_il_i}}{l_i!} A_{n_i,l_i} \\
 &\times \Gamma(\lambda+l_i) {}_2\Psi_2 \left[\begin{matrix} (\gamma/k, q), (\mu+h, 1) \\ (\beta/k, \alpha/k), (\lambda+l_i+\mu+h, 1) \end{matrix} \middle| k^{(q-\alpha/k)} v \right].
 \end{aligned}$$

where $\Delta_{a,b,c,d}^{n,m,\xi,\zeta}$ is given by the equation (49).

This completes the proof of the equation (48). \square

Theorem 5. If $a, c, \zeta, \xi \in \mathbb{C}^+$, $b, d \in \mathbb{C}_{-1}^+$, $m, n \in \mathbb{N}$; $k \in \mathbb{R}$; $\alpha, \beta, \gamma, \lambda, \mu \in \mathbb{C}$; $\Re(\alpha) > 0$, $\Re(\beta) > 0$, $\Re(\gamma) > 0$, $\Re(\lambda) > 0$, $\Re(\mu) > 0$ and $q \in \mathbb{R}^+$ such that

$0 < u, v < \infty$. Then the following formulas hold:

$$\begin{aligned}
& \int_0^\infty \int_0^\infty \phi(u+v) v^{\mu-1} u^{\lambda-1} S_{n_1 \dots n_r}^{m_1 \dots m_r}[u] L_n^{(a,b)}[\xi; \sigma(u)] \\
& \quad \times L_m^{(c,d)}[\zeta; \sigma(u)] E_{k,\alpha,\beta}^{\gamma,q}(v) dudv \\
(55) \quad & = \frac{k^{1-\beta/k}}{\Gamma(\gamma/k)} \sum_{h=0}^{m+n} \Delta_{a,b,c,d}^{n,m,\xi,\zeta}(\sigma)^h \sum_{l_1=0}^{[n_1/m_1]} \dots \sum_{l_r=0}^{[n_r/m_r]} \prod_{i=1}^r \frac{(-n_i)_{m_i l_i}}{l_i!} A_{n_i, l_i} \\
& \quad \times \Gamma(\lambda + l_i) \int_0^\infty \phi(z) z^{\lambda+l_i+\mu+h-1} \\
& \quad \times {}_2\Psi_2 \left[\begin{matrix} (\gamma/k, q), (\mu+h, 1) \\ (\beta/k, \alpha/k), (\lambda+l_i+\mu+h, 1) \end{matrix} \middle| k^{(q-\alpha/k)} z \right]
\end{aligned}$$

where $\Delta_{a,b,c,d}^{n,m,\xi,\zeta}$ is given by equation (49).

Proof. The proof of the equation (55) is same as the proof (48), so we omit the detail. \square

Theorem 6. If $a, c, \zeta, \xi \in \mathbb{C}^+$, $b, d \in \mathbb{C}_{-1}^+$, $m, n \in \mathbb{N}$; $k \in \mathbb{R}$; $\alpha, \beta, \gamma, \lambda, \mu \in \mathbb{C}$; $\Re(\alpha) > 0$, $\Re(\beta) > 0$, $\Re(\gamma) > 0$, $\Re(\lambda) > 0$, $\Re(\mu) > 0$ and $q \in \mathbb{R}^+$ such that $0 < u, v < 1$. Then the following formulas hold:

$$\begin{aligned}
& \int_0^1 \int_0^1 f(uv)(1-u)^{\lambda-1}(1-v)^{\mu-1} v^\lambda S_{n_1 \dots n_r}^{m_1 \dots m_r}[v(1-u)] \\
& \quad \times L_n^{(a,b)}[\xi; \sigma(1-u)] L_m^{(c,d)}[\zeta; \sigma(1-u)] E_{k,\alpha,\beta}^{\gamma,q}(1-v) dudv \\
(56) \quad & = \frac{k^{1-\beta/k}}{\Gamma(\gamma/k)} \sum_{h=0}^{m+n} \Delta_{a,b,c,d}^{n,m,\xi,\zeta}(\sigma)^h \sum_{l_1=0}^{[n_1/m_1]} \dots \sum_{l_r=0}^{[n_r/m_r]} \prod_{i=1}^r \frac{(-n_i)_{m_i l_i}}{l_i!} A_{n_i, l_i} \\
& \quad \times \Gamma(\lambda + l_i) \int_0^\infty f(z)(1-z)^{\lambda+l_i+\mu+h-1} \\
& \quad \times {}_2\Psi_2 \left[\begin{matrix} (\gamma/k, q), (\mu+h, 1) \\ (\beta/k, \alpha/k), (\lambda+l_i+\mu+h, 1) \end{matrix} \middle| k^{(q-\alpha/k)}(1-z) \right].
\end{aligned}$$

where $\Delta_{a,b,c,d}^{n,m,\xi,\zeta}$ is given by equation (49).

Proof. The proof of the equation (56) is same as the proof (48), so we omit the detail. \square

Theorem 7. If $a, c, \zeta, \xi \in \mathbb{C}^+$, $b, d \in \mathbb{C}_{-1}^+$, $m, n \in \mathbb{N}$; $k \in \mathbb{R}$; $\alpha, \beta, \gamma, \lambda, \mu \in \mathbb{C}$; $\Re(\alpha) > 0$, $\Re(\beta) > 0$, $\Re(\gamma) > 0$, $\Re(\lambda) > 0$, $\Re(\mu) > 0$ and $q \in \mathbb{R}^+$ such that $0 < x, y < 1$. Then the following formulas hold:

$$\begin{aligned}
& \int_0^1 \int_0^1 \left[\frac{(1-x)y}{1-xy} \right]^\lambda \left[\frac{1-y}{1-xy} \right]^\mu \left[\frac{1-xy}{(1-x)(1-y)} \right] \\
& \times S_{n_1 \dots n_r}^{m_1 \dots m_r} \left[\frac{(1-x)y}{1-xy} \right] L_n^{(a,b)} \left[\xi; \sigma \left(\frac{1-y}{1-xy} \right) \right] \\
(57) \quad & \times L_m^{(c,d)} \left[\zeta; \sigma \left(\frac{1-y}{1-xy} \right) \right] E_{k,\alpha,\beta}^{\gamma,q} \left(\frac{(1-y)v}{1-xy} \right) dx dy \\
& = \frac{k^{1-\beta/k}}{\Gamma(\gamma/k)} \sum_{l_1=0}^{[n_1/m_1]} \dots \sum_{l_r=0}^{[n_r/m_r]} \prod_{i=1}^r \frac{(-n_i)_{m_i l_i}}{l_i!} A_{n_i, l_i} \sum_{h=0}^{m+n} (\sigma)^h {}_1\Delta_{a,b,c,d}^{n,m,\xi,\zeta} \\
& \times \Gamma(\lambda + l_i) {}_2\Psi_2 \left[\begin{matrix} (\gamma/k, q), (\mu + h, 1) \\ (\beta/k, \alpha/k), (\lambda + l_i + \mu + h, 1) \end{matrix} \middle| k^{(q-\alpha/k)} v \right].
\end{aligned}$$

where ${}_1\Delta_{a,b,c,d}^{n,m,\xi,\zeta}$ is given by

$$\begin{aligned}
{}_1\Delta_{a,b,c,d}^{n,m,\xi,\zeta} &= \frac{\Gamma(an+b+1)\Gamma(cm+d+1)}{\Gamma(\zeta m+1)\Gamma(\xi n+1)} \\
(58) \quad & \times \sum_{k=0}^h \left[\binom{h}{k} \frac{(-1)^{h-\zeta(h-k)-\xi k} (-\zeta m)_{\zeta(h-k)} (-\xi n)_{\xi k}}{\Gamma(ak+b+1)\Gamma(c(h-k)+d+1)} \right]
\end{aligned}$$

Proof. Let $\xi, \zeta \in \mathbb{N}$ and using (31), the equation (53) reduced to

$$\begin{aligned}
\mathcal{I} &= \frac{k^{1-\beta/k}}{\Gamma(\gamma/k)} \frac{\Gamma(an+b+1)\Gamma(cm+d+1)}{\Gamma(\zeta m+1)\Gamma(\xi n+1)} \sum_{h=0}^{m+n} (\sigma)^h \\
& \times \sum_{k=0}^h \left[\binom{h}{k} \frac{(-1)^{h-\zeta(h-k)-\xi k} (-\zeta m)_{\zeta(h-k)} (-\xi n)_{\xi k}}{\Gamma(ak+b+1)\Gamma(c(h-k)+d+1)} \right] \\
(59) \quad & \times \sum_{l_1=0}^{[n_1/m_1]} \dots \sum_{l_r=0}^{[n_r/m_r]} \prod_{i=1}^r \frac{(-n_i)_{m_i l_i}}{l_i!} A_{n_i, l_i} \Gamma(\lambda + l_i) \\
& \times {}_2\Psi_2 \left[\begin{matrix} (\gamma/k, q), (\mu + h, 1) \\ (\beta/k, \alpha/k), (\lambda + l_i + \mu + h, 1) \end{matrix} \middle| k^{(q-\alpha/k)} v \right].
\end{aligned}$$

Thus we have:

$$\begin{aligned}
\mathcal{I} &= \frac{k^{1-\beta/k}}{\Gamma(\gamma/k)} \sum_{h=0}^{m+n} (\sigma)^h {}_1\Delta_{a,b,c,d}^{n,m,\xi,\zeta} \sum_{l_1=0}^{[n_1/m_1]} \dots \sum_{l_r=0}^{[n_r/m_r]} \prod_{i=1}^r \frac{(-n_i)_{m_i l_i}}{l_i!} A_{n_i, l_i} \\
(60) \quad & \times \Gamma(\lambda + l_i) {}_2\Psi_2 \left[\begin{matrix} (\gamma/k, q), (\mu + h, 1) \\ (\beta/k, \alpha/k), (\lambda + l_i + \mu + h, 1) \end{matrix} \middle| k^{(q-\alpha/k)} v \right].
\end{aligned}$$

where ${}_1\Delta_{a,b,c,d}^{n,m,\xi,\zeta}$ is given by (58). \square

Theorem 8. If $a, c, \zeta, \xi \in \mathbb{C}^+$, $b, d \in \mathbb{C}_{-1}^+$, $m, n \in \mathbb{N}$; $k \in \mathbb{R}$; $\alpha, \beta, \gamma, \lambda, \mu \in \mathbb{C}$; $\Re(\alpha) > 0$, $\Re(\beta) > 0$, $\Re(\gamma) > 0$, $\Re(\lambda) > 0$, $\Re(\mu) > 0$ and $q \in \mathbb{R}^+$ such that $0 < u, v < \infty$. Then the following formulas hold:

$$\begin{aligned}
 & \int_0^\infty \int_0^\infty \phi(u+v)v^{\mu-1}u^{\lambda-1}S_{n_1 \dots n_r}^{m_1 \dots m_r}[u] L_n^{(a,b)}[\xi; \sigma(u)] \\
 & \quad \times L_m^{(c,d)}[\zeta; \sigma(u)] E_{k,\alpha,\beta}^{\gamma,q}(v) du dv \\
 (61) \quad & = \frac{k^{1-\beta/k}}{\Gamma(\gamma/k)} \sum_{l_1=0}^{[n_1/m_1]} \dots \sum_{l_r=0}^{[n_r/m_r]} \prod_{i=1}^r \frac{(-n_i)_{m_i l_i}}{l_i!} A_{n_i, l_i} \\
 & \quad \times \sum_{h=0}^{m+n} (\sigma)^h \Delta_{a,b,c,d}^{n,m,\xi,\zeta} \Gamma(\lambda + l_i) \int_0^\infty \phi(z) z^{\lambda + l_i + \mu + h - 1} \\
 & \quad \times {}_2\Psi_2 \left[\begin{matrix} (\gamma/k, q), (\mu + h, 1) \\ (\beta/k, \alpha/k), (\lambda + l_i + \mu + h, 1) \end{matrix} \middle| k^{(q-\alpha/k)} z \right]
 \end{aligned}$$

where ${}_1\Delta_{a,b,c,d}^{n,m,\xi,\zeta}$ is given by equation (58).

Proof. The proof of the equation (61) is same as the proof (57), so we omit the detail. \square

Theorem 9. If $a, c, \zeta, \xi \in \mathbb{C}^+$, $b, d \in \mathbb{C}_{-1}^+$, $m, n \in \mathbb{N}$; $k \in \mathbb{R}$; $\alpha, \beta, \gamma, \lambda, \mu \in \mathbb{C}$; $\Re(\alpha) > 0$, $\Re(\beta) > 0$, $\Re(\gamma) > 0$, $\Re(\lambda) > 0$, $\Re(\mu) > 0$ and $q \in \mathbb{R}^+$ such that $0 < u, v < 1$. Then the following formulas hold:

$$\begin{aligned}
 & \int_0^1 \int_0^1 f(uv)(1-u)^{\lambda-1}(1-v)^{\mu-1}v^\lambda S_{n_1 \dots n_r}^{m_1 \dots m_r}[v(1-u)] \\
 & \quad \times L_n^{(a,b)}[\xi; \sigma(1-u)] L_m^{(c,d)}[\zeta; \sigma(1-u)] E_{k,\alpha,\beta}^{\gamma,q}(1-v) du dv \\
 (62) \quad & = \frac{k^{1-\beta/k}}{\Gamma(\gamma/k)} \sum_{l_1=0}^{[n_1/m_1]} \dots \sum_{l_r=0}^{[n_r/m_r]} \prod_{i=1}^r \frac{(-n_i)_{m_i l_i}}{l_i!} A_{n_i, l_i} \\
 & \quad \times \sum_{h=0}^{m+n} (\sigma)^h \Delta_{a,b,c,d}^{n,m,\xi,\zeta} \Gamma(\lambda + l_i) \int_0^\infty f(z)(1-z)^{\lambda + l_i + \mu + h - 1} \\
 & \quad \times {}_2\Psi_2 \left[\begin{matrix} (\gamma/k, q), (\mu + h, 1) \\ (\beta/k, \alpha/k), (\lambda + l_i + \mu + h, 1) \end{matrix} \middle| k^{(q-\alpha/k)}(1-z) \right].
 \end{aligned}$$

where ${}_1\Delta_{a,b,c,d}^{n,m,\xi,\zeta}$ is given by equation (58).

Proof. The proof of the equation (62) is same as the proof (57), so we omit the detail. \square

3. SPECIAL CASES

In this section we briefly consider certain special cases of the derivation of the results obtained in the preceding sections by suitable substitutions.

(I) By applying the our results given in (35),(39),(43),(48),(55)and (56) to the case of Hermite polynomials [4, 6] by setting $S_n^2(x) \rightarrow x^{n/2} H_n \left[\frac{1}{2\sqrt{x}} \right]$ in which $m_1, \dots, m_r = 2; n_1, \dots, n_r = n; r = 1; A_{n_i, l_i} = (-1)^l$, we have the following interesting results.

Corollary 1. *If $k \in \mathbb{R}; \alpha, \beta, \gamma, \lambda, \mu \in \mathbb{C}; \Re(\alpha) > 0, \Re(\beta) > 0, \Re(\gamma) > 0, \Re(\lambda) > 0, \Re(\mu) > 0$ and $q \in \mathbb{R}^+$ such that $0 < x, y < 1$. Then the following formulas hold:*

$$\begin{aligned}
 & \int_0^1 \int_0^1 \left[\frac{(1-x)y}{1-xy} \right]^\lambda \left[\frac{1-y}{1-xy} \right]^\mu \left[\frac{1-xy}{(1-x)(1-y)} \right] \left[\frac{(1-x)y}{1-xy} \right]^{n/2} \\
 & \quad \times H_n \left[2\sqrt{\frac{1-xy}{(1-x)y}} \right] E_{k,\alpha,\beta}^{\gamma,q} \left(\frac{(1-y)v}{1-xy} \right) dx dy \\
 (63) \quad & = \frac{k^{1-\beta/k}}{\Gamma(\gamma/k)} \sum_{l=0}^{[n/2]} \frac{(-n)_{2l}}{l!} (-1)^l \Gamma(\lambda + l_i) \\
 & \quad \times {}_2\Psi_2 \left[\begin{matrix} (\gamma/k, q), (\mu, 1) \\ (\beta/k, \alpha/k), (\lambda + l_i + \mu, 1) \end{matrix} \middle| k^{(q-\alpha/k)} v \right].
 \end{aligned}$$

Corollary 2. *If $k \in \mathbb{R}; \alpha, \beta, \gamma, \lambda, \mu \in \mathbb{C}; \Re(\alpha) > 0, \Re(\beta) > 0, \Re(\gamma) > 0, \Re(\lambda) > 0, \Re(\mu) > 0$ and $q \in \mathbb{R}^+$ such that $0 < u, v < \infty$. Then the following formulas hold:*

$$\begin{aligned}
 & \int_0^\infty \int_0^\infty \phi(u+v) v^{\mu-1} u^{\lambda+n/2-1} H_n \left[\frac{1}{2\sqrt{u}} \right] E_{k,\alpha,\beta}^{\gamma,q} (v) du dv \\
 (64) \quad & = \frac{k^{1-\beta/k}}{\Gamma(\gamma/k)} \sum_{l=0}^{[n/2]} \frac{(-n)_{2l}}{l!} (-1)^l \Gamma(\lambda + l_i) \int_0^\infty \phi(z) z^{\lambda+l_i+\mu-1} \\
 & \quad \times {}_2\Psi_2 \left[\begin{matrix} (\gamma/k, q), (\mu, 1) \\ (\beta/k, \alpha/k), (\lambda + l_i + \mu, 1) \end{matrix} \middle| k^{(q-\alpha/k)} z \right].
 \end{aligned}$$

Corollary 3. *If $k \in \mathbb{R}; \alpha, \beta, \gamma, \lambda, \mu \in \mathbb{C}; \Re(\alpha) > 0, \Re(\beta) > 0, \Re(\gamma) > 0, \Re(\lambda) >$*

$0, \Re(\mu) > 0$ and $q \in \mathbb{R}^+$ such that $0 < u, v < 1$. Then the following formulas hold:

$$\begin{aligned}
& \int_0^1 \int_0^1 f(uv)(1-u)^{\lambda+n/2-1}(1-v)^{\mu-1}v^{\lambda+n/2} \\
& \quad \times H_n \left[\frac{1}{2\sqrt{v(1-u)}} \right] E_{k,\alpha,\beta}^{\gamma,q}(1-v) dudv \\
(65) \quad & = \frac{k^{1-\beta/k}}{\Gamma(\gamma/k)} \sum_{l=0}^{[n/2]} \frac{(-n)_{2l}}{l!} (-1)^l \Gamma(\lambda+l_i) \int_0^\infty f(z)(1-z)^{\lambda+l_i+\mu-1} \\
& \quad \times {}_2\Psi_2 \left[\begin{matrix} (\gamma/k, q), (\mu, 1) \\ (\beta/k, \alpha/k), (\lambda+l_i+\mu, 1) \end{matrix} \middle| k^{(q-\alpha/k)}(1-z) \right].
\end{aligned}$$

Corollary 4. If $a, c, \zeta, \xi \in \mathbb{C}^+, b, d \in \mathbb{C}_{-1}^+, m, n \in \mathbb{N}; k \in \mathbb{R}; \alpha, \beta, \gamma, \lambda, \mu \in \mathbb{C}; \Re(\alpha) > 0, \Re(\beta) > 0, \Re(\gamma) > 0, \Re(\lambda) > 0, \Re(\mu) > 0$ and $q \in \mathbb{R}^+$ such that $0 < x, y < 1$. Then the following formulas hold:

$$\begin{aligned}
& \int_0^1 \int_0^1 \left[\frac{(1-x)y}{1-xy} \right]^\lambda \left[\frac{1-y}{1-xy} \right]^\mu \left[\frac{1-xy}{(1-x)(1-y)} \right] \left[\frac{(1-x)y}{1-xy} \right]^{n/2} \\
& \quad \times H_n \left[2\sqrt{\frac{1-xy}{(1-x)y}} \right] L_n^{(a,b)} \left[\xi; \sigma \left(\frac{1-y}{1-xy} \right) \right] \\
(66) \quad & \quad \times L_m^{(c,d)} \left[\zeta; \sigma \left(\frac{1-y}{1-xy} \right) \right] E_{k,\alpha,\beta}^{\gamma,q} \left(\frac{(1-y)v}{1-xy} \right) dx dy \\
& = \frac{k^{1-\beta/k}}{\Gamma(\gamma/k)} \sum_{l=0}^{[n/2]} \frac{(-n)_{2l}}{l!} (-1)^l \sum_{h=0}^{m+n} (\sigma)^h \Delta_{a,b,c,d}^{n,m,\xi,\zeta} \Gamma(\lambda+l_i) \\
& \quad \times {}_2\Psi_2 \left[\begin{matrix} (\gamma/k, q), (\mu+h, 1) \\ (\beta/k, \alpha/k), (\lambda+l_i+\mu+h, 1) \end{matrix} \middle| k^{(q-\alpha/k)}v \right].
\end{aligned}$$

where $\Delta_{a,b,c,d}^{n,m,\xi,\zeta}$ is given by equation (49).

Corollary 5. If $a, c, \zeta, \xi \in \mathbb{C}^+, b, d \in \mathbb{C}_{-1}^+, m, n \in \mathbb{N}; k \in \mathbb{R}; \alpha, \beta, \gamma, \lambda, \mu \in \mathbb{C}; \Re(\alpha) > 0, \Re(\beta) > 0, \Re(\gamma) > 0, \Re(\lambda) > 0, \Re(\mu) > 0$ and $q \in \mathbb{R}^+$ such that $0 < u, v < \infty$. Then the following formulas hold:

$$\begin{aligned}
& \int_0^\infty \int_0^\infty \phi(u+v)v^{\mu-1}u^{\lambda+n/2-1}H_n \left[\frac{1}{2\sqrt{u}} \right] L_n^{(a,b)} [\xi; \sigma(u)] \\
& \quad \times L_m^{(c,d)} [\zeta; \sigma(u)] E_{k,\alpha,\beta}^{\gamma,q}(v) dudv \\
(67) \quad & = \frac{k^{1-\beta/k}}{\Gamma(\gamma/k)} \sum_{l=0}^{[n/2]} \frac{(-n)_{2l}}{l!} (-1)^l \sum_{h=0}^{m+n} (\sigma)^h \Delta_{a,b,c,d}^{n,m,\xi,\zeta} \\
& \quad \times \Gamma(\lambda+l_i) \int_0^\infty \phi(z)z^{\lambda+l_i+\mu+h-1} \\
& \quad \times {}_2\Psi_2 \left[\begin{matrix} (\gamma/k, q), (\mu+h, 1) \\ (\beta/k, \alpha/k), (\lambda+l_i+\mu+h, 1) \end{matrix} \middle| k^{(q-\alpha/k)}z \right]
\end{aligned}$$

where $\Delta_{a,b,c,d}^{n,m,\xi,\zeta}$ is given by equation (49).

Corollary 6. If $a, c, \zeta, \xi \in \mathbb{C}^+$, $b, d \in \mathbb{C}_{-1}^+$, $m, n \in \mathbb{N}$; $k \in \mathbb{R}$; $\alpha, \beta, \gamma, \lambda, \mu \in \mathbb{C}$; $\Re(\alpha) > 0$, $\Re(\beta) > 0$, $\Re(\gamma) > 0$, $\Re(\lambda) > 0$, $\Re(\mu) > 0$ and $q \in \mathbb{R}^+$ such that $0 < u, v < 1$. Then the following formulas hold:

$$\begin{aligned}
& \int_0^1 \int_0^1 f(uv)(1-u)^{\lambda+n/2-1}(1-v)^{\mu-1}v^{\lambda+n/2}H_n\left[\frac{1}{2\sqrt{v(1-u)}}\right] \\
& \quad \times L_n^{(a,b)}[\xi; \sigma(1-u)]L_m^{(c,d)}[\zeta; \sigma(1-u)]E_{k,\alpha,\beta}^{\gamma,q}(1-v)dudv \\
(68) \quad & = \frac{k^{1-\beta/k}}{\Gamma(\gamma/k)} \sum_{l=0}^{[n/2]} \frac{(-n)_{2l}}{l!} (-1)^l \sum_{h=0}^{m+n} (\sigma)^h \Delta_{a,b,c,d}^{n,m,\xi,\zeta} \\
& \quad \times \Gamma(\lambda+l_i) \int_0^\infty f(z)(1-z)^{\lambda+l_i+\mu+h-1} \\
& \quad \times {}_2\Psi_2 \left[\begin{matrix} (\gamma/k, q), (\mu+h, 1) \\ (\beta/k, \alpha/k), (\lambda+l_i+\mu+h, 1) \end{matrix} \middle| k^{(q-\alpha/k)}(1-z) \right].
\end{aligned}$$

where $\Delta_{a,b,c,d}^{n,m,\xi,\zeta}$ is given by equation (49).

(II) By applying the our results given in (35),(39),(43),(48),(55)and (56) to the case of Lagurre polynomials [4, 6] by setting $S_n^2(x) \rightarrow L_n^{(\alpha)}[x]$ in which $m_1, \dots, m_r = 1$; $n_1, \dots, n_r = n$; $r = 1$; $A_{n_i, l_i} = \binom{n+\alpha}{n} \frac{1}{(\alpha+1)_l}$, we have the following interesting results.

Corollary 7. If $k \in \mathbb{R}$; $\alpha, \beta, \gamma, \lambda, \mu \in \mathbb{C}$; $\Re(\alpha) > 0$, $\Re(\beta) > 0$, $\Re(\gamma) > 0$, $\Re(\lambda) > 0$, $\Re(\mu) > 0$ and $q \in \mathbb{R}^+$ such that $0 < x, y < 1$. Then the following formulas hold:

$$\begin{aligned}
& \int_0^1 \int_0^1 \left[\frac{(1-x)y}{1-xy} \right]^\lambda \left[\frac{1-y}{1-xy} \right]^\mu \left[\frac{1-xy}{(1-x)(1-y)} \right] \\
& \quad \times L_n^{(\alpha)} \left[\frac{(1-x)y}{1-xy} \right] E_{k,\alpha,\beta}^{\gamma,q} \left(\frac{(1-y)v}{1-xy} \right) dx dy \\
(69) \quad & = \frac{k^{1-\beta/k}}{\Gamma(\gamma/k)} \sum_{l=0}^n \frac{(-n)_l}{l!} \binom{n+\alpha}{n} \frac{\Gamma(\lambda+l_i)}{(\alpha+1)_l} \\
& \quad \times {}_2\Psi_2 \left[\begin{matrix} (\gamma/k, q), (\mu, 1) \\ (\beta/k, \alpha/k), (\lambda+l_i+\mu, 1) \end{matrix} \middle| k^{(q-\alpha/k)}v \right].
\end{aligned}$$

Corollary 8. If $k \in \mathbb{R}; \alpha, \beta, \gamma, \lambda, \mu \in \mathbb{C}; \Re(\alpha) > 0, \Re(\beta) > 0, \Re(\gamma) > 0, \Re(\lambda) > 0, \Re(\mu) > 0$ and $q \in \mathbb{R}^+$ such that $0 < u, v < \infty$. Then the following formulas hold:

$$(70) \quad \begin{aligned} & \int_0^\infty \int_0^\infty \phi(u+v)v^{\mu-1}u^{\lambda-1}L_n^{(\alpha)}[u]E_{k,\alpha,\beta}^{\gamma,q}(v)dudv \\ &= \frac{k^{1-\beta/k}}{\Gamma(\gamma/k)} \sum_{l=0}^n \frac{(-n)_l}{l!} \binom{n+\alpha}{n} \frac{\Gamma(\lambda+l_i)}{(\alpha+1)_l} \int_0^\infty \phi(z)z^{\lambda+l_i+\mu-1} \\ & \times {}_2\Psi_2 \left[\begin{matrix} (\gamma/k, q), (\mu, 1) \\ (\beta/k, \alpha/k), (\lambda+l_i+\mu, 1) \end{matrix} \middle| k^{(q-\alpha/k)}z \right] \end{aligned}$$

Corollary 9. If $k \in \mathbb{R}; \alpha, \beta, \gamma, \lambda, \mu \in \mathbb{C}; \Re(\alpha) > 0, \Re(\beta) > 0, \Re(\gamma) > 0, \Re(\lambda) > 0, \Re(\mu) > 0$ and $q \in \mathbb{R}^+$ such that $0 < u, v < 1$. Then the following formulas hold:

$$(71) \quad \begin{aligned} & \int_0^1 \int_0^1 f(uv)(1-u)^{\lambda-1}(1-v)^{\mu-1}v^\lambda L_n^{(\alpha)}[v(1-u)] \\ & \times E_{k,\alpha,\beta}^{\gamma,q}(1-v)dudv = \frac{k^{1-\beta/k}}{\Gamma(\gamma/k)} \sum_{l=0}^n \frac{(-n)_l}{l!} \binom{n+\alpha}{n} \\ & \times \frac{\Gamma(\lambda+l_i)}{(\alpha+1)_l} \int_0^\infty f(z)(1-z)^{\lambda+l_i+\mu-1} \\ & \times {}_2\Psi_2 \left[\begin{matrix} (\gamma/k, q), (\mu, 1) \\ (\beta/k, \alpha/k), (\lambda+l_i+\mu, 1) \end{matrix} \middle| k^{(q-\alpha/k)}(1-z) \right]. \end{aligned}$$

Corollary 10. If $a, c, \zeta, \xi \in \mathbb{C}^+, b, d \in \mathbb{C}_{-1}^+, m, n \in \mathbb{N}; k \in \mathbb{R}; \alpha, \beta, \gamma, \lambda, \mu \in \mathbb{C}; \Re(\alpha) > 0, \Re(\beta) > 0, \Re(\gamma) > 0, \Re(\lambda) > 0, \Re(\mu) > 0$ and $q \in \mathbb{R}^+$ such that $0 < x, y < 1$. Then the following formulas hold:

$$(72) \quad \begin{aligned} & \int_0^1 \int_0^1 \left[\frac{(1-x)y}{1-xy} \right]^\lambda \left[\frac{1-y}{1-xy} \right]^\mu \left[\frac{1-xy}{(1-x)(1-y)} \right] \\ & \times L_n^{(\alpha)} \left[\frac{(1-x)y}{1-xy} \right] L_n^{(a,b)} \left[\xi; \sigma \left(\frac{1-y}{1-xy} \right) \right] \\ & \times L_m^{(c,d)} \left[\zeta; \sigma \left(\frac{1-y}{1-xy} \right) \right] E_{k,\alpha,\beta}^{\gamma,q} \left(\frac{(1-y)v}{1-xy} \right) dx dy \\ &= \frac{k^{1-\beta/k}}{\Gamma(\gamma/k)} \sum_{l=0}^n \frac{(-n)_l}{l!} \binom{n+\alpha}{n} \frac{\Gamma(\lambda+l_i)}{(\alpha+1)_l} \sum_{h=0}^{m+n} (\sigma)^h \Delta_{a,b,c,d}^{n,m,\xi,\zeta} \\ & \times {}_2\Psi_2 \left[\begin{matrix} (\gamma/k, q), (\mu+h, 1) \\ (\beta/k, \alpha/k), (\lambda+l_i+\mu+h, 1) \end{matrix} \middle| k^{(q-\alpha/k)}v \right]. \end{aligned}$$

where $\Delta_{a,b,c,d}^{n,m,\xi,\zeta}$ is given by equation (49).

Corollary 11. If $a, c, \zeta, \xi \in \mathbb{C}^+$, $b, d \in \mathbb{C}_{-1}^+$, $m, n \in \mathbb{N}$; $k \in \mathbb{R}$; $\alpha, \beta, \gamma, \lambda, \mu \in \mathbb{C}$; $\Re(\alpha) > 0$, $\Re(\beta) > 0$, $\Re(\gamma) > 0$, $\Re(\lambda) > 0$, $\Re(\mu) > 0$ and $q \in \mathbb{R}^+$ such that $0 < u, v < \infty$. Then the following formulas hold:

$$\begin{aligned}
& \int_0^\infty \int_0^\infty \phi(u+v) v^{\mu-1} u^{\lambda-1} L_n^{(\alpha)}[u] L_n^{(a,b)}[\xi; \sigma(u)] \\
& \quad \times L_m^{(c,d)}[\zeta; \sigma(u)] E_{k,\alpha,\beta}^{\gamma,q}(v) du dv \\
(73) \quad & = \frac{k^{1-\beta/k}}{\Gamma(\gamma/k)} \sum_{l=0}^n \frac{(-n)_l}{l!} \binom{n+\alpha}{n} \frac{\Gamma(\lambda+l_i)}{(\alpha+1)_l} \\
& \quad \times \sum_{h=0}^{m+n} (\sigma)^h \Delta_{a,b,c,d}^{n,m,\xi,\zeta} \int_0^\infty \phi(z) z^{\lambda+l_i+\mu+h-1} \\
& \quad \times {}_2\Psi_2 \left[\begin{matrix} (\gamma/k, q), (\mu+h, 1) \\ (\beta/k, \alpha/k), (\lambda+l_i+\mu+h, 1) \end{matrix} \middle| k^{(q-\alpha/k)} z \right]
\end{aligned}$$

where $\Delta_{a,b,c,d}^{n,m,\xi,\zeta}$ is given by equation (49)

Corollary 12. If $a, c, \zeta, \xi \in \mathbb{C}^+$, $b, d \in \mathbb{C}_{-1}^+$, $m, n \in \mathbb{N}$; $k \in \mathbb{R}$; $\alpha, \beta, \gamma, \lambda, \mu \in \mathbb{C}$; $\Re(\alpha) > 0$, $\Re(\beta) > 0$, $\Re(\gamma) > 0$, $\Re(\lambda) > 0$, $\Re(\mu) > 0$ and $q \in \mathbb{R}^+$ such that $0 < u, v < 1$. Then the following formulas hold:

$$\begin{aligned}
& \int_0^1 \int_0^1 f(uv)(1-u)^{\lambda-1}(1-v)^{\mu-1} v^\lambda L_n^{(\alpha)}[v(1-u)] L_n^{(a,b)}[\xi; \sigma(1-u)] \\
& \quad \times L_m^{(c,d)}[\zeta; \sigma(1-u)] E_{k,\alpha,\beta}^{\gamma,q}(1-v) du dv \\
(74) \quad & = \frac{k^{1-\beta/k}}{\Gamma(\gamma/k)} \sum_{l=0}^n \frac{(-n)_l}{l!} \binom{n+\alpha}{n} \frac{\Gamma(\lambda+l_i)}{(\alpha+1)_l} \\
& \quad \times \sum_{h=0}^{m+n} (\sigma)^h \Delta_{a,b,c,d}^{n,m,\xi,\zeta} \int_0^\infty f(z)(1-z)^{\lambda+l_i+\mu+h-1} \\
& \quad \times {}_2\Psi_2 \left[\begin{matrix} (\gamma/k, q), (\mu+h, 1) \\ (\beta/k, \alpha/k), (\lambda+l_i+\mu+h, 1) \end{matrix} \middle| k^{(q-\alpha/k)}(1-z) \right].
\end{aligned}$$

where $\Delta_{a,b,c,d}^{n,m,\xi,\zeta}$ is given by equation (49).

(III) On setting $\zeta = \xi = 1$, the results in equation (57),(61)and (62) reduced to the following form:

Corollary 13. If $a, c \in \mathbb{C}^+$, $b, d \in \mathbb{C}_{-1}^+$, $m, n \in \mathbb{N}$; $k \in \mathbb{R}$; $\alpha, \beta, \gamma, \lambda, \mu \in \mathbb{C}$; $\Re(\alpha) > 0$, $\Re(\beta) > 0$, $\Re(\gamma) > 0$, $\Re(\lambda) > 0$, $\Re(\mu) > 0$ and $q \in \mathbb{R}^+$ such that $0 < x, y < 1$. Then the following formulas hold:

$$\begin{aligned}
& \int_0^1 \int_0^1 \left[\frac{(1-x)y}{1-xy} \right]^\lambda \left[\frac{1-y}{1-xy} \right]^\mu \left[\frac{1-xy}{(1-x)(1-y)} \right] \\
& \quad \times S_{n_1 \dots n_r}^{m_1 \dots m_r} \left[\frac{(1-x)y}{1-xy} \right] L_n^{(a,b)} \left[\sigma \left(\frac{1-y}{1-xy} \right) \right] \\
& \quad \times L_m^{(c,d)} \left[\sigma \left(\frac{1-y}{1-xy} \right) \right] E_{k,\alpha,\beta}^{\gamma,q} \left(\frac{(1-y)v}{1-xy} \right) dx dy \\
(75) \quad & = \frac{k^{1-\beta/k}}{\Gamma(\gamma/k)} \sum_{l_1=0}^{[n_1/m_1]} \dots \sum_{l_r=0}^{[n_r/m_r]} \prod_{i=1}^r \frac{(-n_i)_{m_i l_i}}{l_i!} A_{n_i, l_i} \\
& \quad \times \Gamma(\lambda + l_i) \sum_{h=0}^{m+n} (\sigma)^h {}_2\Delta_{a,b,c,d}^{n,m,1,1} \\
& \quad \times {}_2\Psi_2 \left[\begin{matrix} (\gamma/k, q), (\mu + h, 1) \\ (\beta/k, \alpha/k), (\lambda + l_i + \mu + h, 1) \end{matrix} \middle| k^{(q-\alpha/k)} v \right],
\end{aligned}$$

where

$$\begin{aligned}
{}_2\Delta_{a,b,c,d}^{n,m,1,1} &= \frac{\Gamma(an+b+1)\Gamma(cm+d+1)}{\Gamma(m+1)\Gamma(n+1)} \\
(76) \quad & \times \sum_{k=0}^h \binom{h}{k} \left[\frac{(-m)_{(h-k)} (-n)_k}{\Gamma(ak+b+1)\Gamma(c(h-k)+d+1)} \right].
\end{aligned}$$

Corollary 14. If $a, c \in \mathbb{C}^+$, $b, d \in \mathbb{C}_{-1}^+$, $m, n \in \mathbb{N}$; $k \in \mathbb{R}$; $\alpha, \beta, \gamma, \lambda, \mu \in \mathbb{C}$; $\Re(\alpha) > 0$, $\Re(\beta) > 0$, $\Re(\gamma) > 0$, $\Re(\lambda) > 0$, $\Re(\mu) > 0$ and $q \in \mathbb{R}^+$ such that $0 < u, v < \infty$. Then the following formulas hold:

$$\begin{aligned}
& \int_0^\infty \int_0^\infty \phi(u+v) v^{\mu-1} u^{\lambda-1} S_{n_1 \dots n_r}^{m_1 \dots m_r} [u] L_n^{(a,b)} [\sigma(u)] \\
& \quad \times L_m^{(c,d)} [\sigma(u)] E_{k,\alpha,\beta}^{\gamma,q} (v) du dv \\
(77) \quad & = \frac{k^{1-\beta/k}}{\Gamma(\gamma/k)} \sum_{l_1=0}^{[n_1/m_1]} \dots \sum_{l_r=0}^{[n_r/m_r]} \prod_{i=1}^r \frac{(-n_i)_{m_i l_i}}{l_i!} A_{n_i, l_i} \Gamma(\lambda + l_i) \\
& \quad \times \sum_{h=0}^{m+n} (\sigma)^h {}_2\Delta_{a,b,c,d}^{n,m,1,1} \int_0^\infty \phi(z) z^{\lambda+l_i+\mu+h-1} \\
& \quad \times {}_2\Psi_2 \left[\begin{matrix} (\gamma/k, q), (\mu + h, 1) \\ (\beta/k, \alpha/k), (\lambda + l_i + \mu + h, 1) \end{matrix} \middle| k^{(q-\alpha/k)} z \right],
\end{aligned}$$

where ${}_2\Delta_{a,b,c,d}^{n,m,1,1}$ is given by equation (76).

Corollary 15. If $a, c \in \mathbb{C}^+$, $b, d \in \mathbb{C}_{-1}^+$, $m, n \in \mathbb{N}$; $k \in \mathbb{R}$; $\alpha, \beta, \gamma, \lambda, \mu \in \mathbb{C}$; $\Re(\alpha) > 0$, $\Re(\beta) > 0$, $\Re(\gamma) > 0$, $\Re(\lambda) > 0$, $\Re(\mu) > 0$ and $q \in \mathbb{R}^+$ such that $0 < u, v < 1$.

Then the following formulas hold:

$$\begin{aligned}
 & \int_0^1 \int_0^1 f(uv)(1-u)^{\lambda-1}(1-v)^{\mu-1} v^\lambda S_{n_1 \dots n_r}^{m_1 \dots m_r} [v(1-u)] \\
 & \quad \times L_n^{(a,b)} [\sigma(1-u)] L_m^{(c,d)} [\sigma(1-u)] E_{k,\alpha,\beta}^{\gamma,q} (1-v) dudv \\
 (78) \quad & = \frac{k^{1-\beta/k}}{\Gamma(\gamma/k)} \sum_{l_1=0}^{[n_1/m_1]} \dots \sum_{l_r=0}^{[n_r/m_r]} \prod_{i=1}^r \frac{(-n_i)_{m_i l_i}}{l_i!} A_{n_i, l_i} \Gamma(\lambda + l_i) \\
 & \quad \times \sum_{h=0}^{m+n} (\sigma)^h {}_2\Delta_{a,b,c,d}^{n,m,1,1} \int_0^\infty f(z)(1-z)^{\lambda+l_i+\mu+h-1} \\
 & \quad \times {}_2\Psi_2 \left[\begin{matrix} (\gamma/k, q), (\mu + h, 1) \\ (\beta/k, \alpha/k), (\lambda + l_i + \mu + h, 1) \end{matrix} \middle| k^{(q-\alpha/k)}(1-z) \right],
 \end{aligned}$$

where ${}_2\Delta_{a,b,c,d}^{n,m,1,1}$ is given by equation (76).

(IV) On setting $a = c = \zeta = \xi = 1$, the results in equation (57),(61)and (62) reduced to the following form:

Corollary 16. If $b, d \in \mathbb{C}_{-1}^+, m, n \in \mathbb{N}; k \in \mathbb{R}; \alpha, \beta, \gamma, \lambda, \mu \in \mathbb{C}; \Re(\alpha) > 0, \Re(\beta) > 0, \Re(\gamma) > 0, \Re(\lambda) > 0, \Re(\mu) > 0$ and $q \in \mathbb{R}^+$ such that $0 < x, y < 1$. Then the following formulas hold:

$$\begin{aligned}
 & \int_0^1 \int_0^1 \left[\frac{(1-x)y}{1-xy} \right]^\lambda \left[\frac{1-y}{1-xy} \right]^\mu \left[\frac{1-xy}{(1-x)(1-y)} \right] \\
 & \quad \times S_{n_1 \dots n_r}^{m_1 \dots m_r} \left[\frac{(1-x)y}{1-xy} \right] Z_n^{(1,b)} \left[\sigma \left(\frac{1-y}{1-xy} \right) \right] \\
 & \quad \times Z_m^{(1,d)} \left[\sigma \left(\frac{1-y}{1-xy} \right) \right] E_{k,\alpha,\beta}^{\gamma,q} \left(\frac{(1-y)v}{1-xy} \right) dx dy \\
 (79) \quad & = \frac{k^{1-\beta/k}}{\Gamma(\gamma/k)} \sum_{l_1=0}^{[n_1/m_1]} \dots \sum_{l_r=0}^{[n_r/m_r]} \prod_{i=1}^r \frac{(-n_i)_{m_i l_i}}{l_i!} A_{n_i, l_i} \\
 & \quad \times \Gamma(\lambda + l_i) \sum_{h=0}^{m+n} (\sigma)^h {}_3\Delta_{1,b,1,d}^{n,m,1,1} \\
 & \quad \times {}_2\Psi_2 \left[\begin{matrix} (\gamma/k, q), (\mu + h, 1) \\ (\beta/k, \alpha/k), (\lambda + l_i + \mu + h, 1) \end{matrix} \middle| k^{(q-\alpha/k)}v \right],
 \end{aligned}$$

where

$$\begin{aligned}
 {}_3\Delta_{1,b,1,d}^{n,m,1,1} & = \frac{\Gamma(n+b+1) \Gamma(m+d+1) (-1)^h}{\Gamma((m-h+k)+1) \Gamma((n-k)+1)} \\
 (80) \quad & \times \sum_{k=0}^h \binom{h}{k} \frac{1}{\Gamma(h+1) \Gamma(k+b+1) \Gamma((h-k)+d+1)}.
 \end{aligned}$$

Corollary 17. If $b, d \in \mathbb{C}_{-1}^+, m, n \in \mathbb{N}; k \in \mathbb{R}; \alpha, \beta, \gamma, \lambda, \mu \in \mathbb{C}; \Re(\alpha) > 0, \Re(\beta) > 0, \Re(\gamma) > 0, \Re(\lambda) > 0, \Re(\mu) > 0$ and $q \in \mathbb{R}^+$ such that $0 < u, v < \infty$. Then the following formulas hold:

$$\begin{aligned}
& \int_0^\infty \int_0^\infty \phi(u+v) v^{\mu-1} u^{\lambda-1} S_{n_1 \dots n_r}^{m_1 \dots m_r} [u] Z_n^{(1,b)} [\sigma(u)] \\
& \quad \times Z_m^{(1,d)} [\sigma(u)] E_{k,\alpha,\beta}^{\gamma,q} (v) du dv \\
(81) \quad & = \frac{k^{1-\beta/k}}{\Gamma(\gamma/k)} \sum_{l_1=0}^{[n_1/m_1]} \dots \sum_{l_r=0}^{[n_r/m_r]} \prod_{i=1}^r \frac{(-n_i)_{m_i l_i}}{l_i!} A_{n_i, l_i} \\
& \quad \times \Gamma(\lambda + l_i) \sum_{h=0}^{m+n} (\sigma)^h {}_3\Delta_{1,b,1,d}^{n,m,1,1} \int_0^\infty \phi(z) z^{\lambda+l_i+\mu+h-1} \\
& \quad \times {}_2\Psi_2 \left[\begin{matrix} (\gamma/k, q), (\mu+h, 1) \\ (\beta/k, \alpha/k), (\lambda+l_i+\mu+h, 1) \end{matrix} \middle| k^{(q-\alpha/k)} z \right],
\end{aligned}$$

where ${}_3\Delta_{1,b,1,d}^{n,m,1,1}$ is given by equation (80).

Corollary 18. If $b, d \in \mathbb{C}_{-1}^+, m, n \in \mathbb{N}; k \in \mathbb{R}; \alpha, \beta, \gamma, \lambda, \mu \in \mathbb{C}; \Re(\alpha) > 0, \Re(\beta) > 0, \Re(\gamma) > 0, \Re(\lambda) > 0, \Re(\mu) > 0$ and $q \in \mathbb{R}^+$ such that $0 < u, v < 1$. Then the following formulas hold:

$$\begin{aligned}
& \int_0^1 \int_0^1 f(uv) (1-u)^{\lambda-1} (1-v)^{\mu-1} v^\lambda S_{n_1 \dots n_r}^{m_1 \dots m_r} [v(1-u)] \\
& \quad \times Z_n^{(1,b)} [\sigma(1-u)] Z_m^{(1,d)} [\sigma(1-u)] E_{k,\alpha,\beta}^{\gamma,q} (1-v) du dv \\
(82) \quad & = \frac{k^{1-\beta/k}}{\Gamma(\gamma/k)} \sum_{l_1=0}^{[n_1/m_1]} \dots \sum_{l_r=0}^{[n_r/m_r]} \prod_{i=1}^r \frac{(-n_i)_{m_i l_i}}{l_i!} A_{n_i, l_i} \Gamma(\lambda + l_i) \\
& \quad \times \sum_{h=0}^{m+n} (\sigma)^h {}_3\Delta_{1,b,1,d}^{n,m,1,1} \int_0^\infty f(z) (1-z)^{\lambda+l_i+\mu+h-1} \\
& \quad \times {}_2\Psi_2 \left[\begin{matrix} (\gamma/k, q), (\mu+h, 1) \\ (\beta/k, \alpha/k), (\lambda+l_i+\mu+h, 1) \end{matrix} \middle| k^{(q-\alpha/k)} (1-z) \right],
\end{aligned}$$

where ${}_3\Delta_{1,b,1,d}^{n,m,1,1}$ is given by equation (80).

(V) On setting $a = c = 0; \zeta = \xi = 1$, the results in equation (57),(61)and (62) reduced to the following form:

Corollary 19. If $b, d \in \mathbb{C}_{-1}^+, m, n \in \mathbb{N}; k \in \mathbb{R}; \alpha, \beta, \gamma, \lambda, \mu \in \mathbb{C}; \Re(\alpha) > 0, \Re(\beta) > 0, \Re(\gamma) > 0, \Re(\lambda) > 0, \Re(\mu) > 0$ and $q \in \mathbb{R}^+$ such that $0 < x, y < 1$. Then the following formulas hold:

$$\begin{aligned}
& \int_0^1 \int_0^1 \left[\frac{(1-x)y}{1-xy} \right]^\lambda \left[\frac{1-y}{1-xy} \right]^\mu \left[\frac{1-xy}{(1-x)(1-y)} \right] S_{n_1 \dots n_r}^{m_1 \dots m_r} \left[\frac{(1-x)y}{1-xy} \right] \\
& \quad \times \left[1 - \sigma \left(\frac{1-y}{1-xy} \right) \right]^n E_{k,\alpha,\beta}^{\gamma,q} \left(\frac{(1-y)v}{1-xy} \right) dx dy \\
(83) \quad & = \frac{k^{1-\beta/k}}{\Gamma(\gamma/k)} \sum_{l_1=0}^{[n_1/m_1]} \dots \sum_{l_r=0}^{[n_r/m_r]} \prod_{i=1}^r \frac{(-n_i)_{m_i l_i}}{l_i!} A_{n_i, l_i} \Gamma(\lambda + l_i) \\
& \quad \times \sum_{h=0}^n (\sigma)^h (-n)_h {}_2\Psi_2 \left[\begin{matrix} (\gamma/k, q), (\mu + h, 1) \\ (\beta/k, \alpha/k), (\lambda + l_i + \mu + h, 1) \end{matrix} \middle| k^{(q-\alpha/k)} v \right].
\end{aligned}$$

Proof. Let $\xi, \zeta \in \mathbb{N}$ and using (31), the equation (53) reduced to

$$\begin{aligned}
& \int_0^1 \int_0^1 \left[\frac{(1-x)y}{1-xy} \right]^\lambda \left[\frac{1-y}{1-xy} \right]^\mu \left[\frac{1-xy}{(1-x)(1-y)} \right] S_{n_1 \dots n_r}^{m_1 \dots m_r} \left[\frac{(1-x)y}{1-xy} \right] \\
& \quad \times L_n^{(0,b)} \left[\sigma \left(\frac{1-y}{1-xy} \right) \right] L_m^{(0,d)} \left[\sigma \left(\frac{1-y}{1-xy} \right) \right] E_{k,\alpha,\beta}^{\gamma,q} \left(\frac{(1-y)v}{1-xy} \right) dx dy \\
(84) \quad & = \frac{k^{1-\beta/k}}{\Gamma(\gamma/k)} \sum_{l_1=0}^{[n_1/m_1]} \dots \sum_{l_r=0}^{[n_r/m_r]} \prod_{i=1}^r \frac{(-n_i)_{m_i l_i}}{l_i!} A_{n_i, l_i} \Gamma(\lambda + l_i) \\
& \quad \times \sum_{h=0}^{m+n} (\sigma)^h \frac{1}{\Gamma(m+1) \Gamma(n+1)} \sum_{k=0}^h \left[\binom{h}{k} (-m)_{(h-k)} (-n)_k \right] \\
& \quad \times {}_2\Psi_2 \left[\begin{matrix} (\gamma/k, q), (\mu + h, 1) \\ (\beta/k, \alpha/k), (\lambda + l_i + \mu + h, 1) \end{matrix} \middle| k^{(q-\alpha/k)} v \right].
\end{aligned}$$

Applying the result (32), the above equation (84) reduced to

$$\begin{aligned}
& \int_0^1 \int_0^1 \left[\frac{(1-x)y}{1-xy} \right]^\lambda \left[\frac{1-y}{1-xy} \right]^\mu \left[\frac{1-xy}{(1-x)(1-y)} \right] S_{n_1 \dots n_r}^{m_1 \dots m_r} \left[\frac{(1-x)y}{1-xy} \right] \\
& \quad \times L_n^{(0,b)} \left[\sigma \left(\frac{1-y}{1-xy} \right) \right] L_m^{(0,d)} \left[\sigma \left(\frac{1-y}{1-xy} \right) \right] E_{k,\alpha,\beta}^{\gamma,q} \left(\frac{(1-y)v}{1-xy} \right) dx dy \\
(85) \quad & = \frac{k^{1-\beta/k}}{\Gamma(\gamma/k)} \sum_{l_1=0}^{[n_1/m_1]} \dots \sum_{l_r=0}^{[n_r/m_r]} \prod_{i=1}^r \frac{(-n_i)_{m_i l_i}}{l_i!} A_{n_i, l_i} \\
& \quad \times \Gamma(\lambda + l_i) \sum_{h=0}^{m+n} (\sigma)^h \frac{(-m-n)_h}{\Gamma(m+1) \Gamma(n+1)} \\
& \quad \times {}_2\Psi_2 \left[\begin{matrix} (\gamma/k, q), (\mu + h, 1) \\ (\beta/k, \alpha/k), (\lambda + l_i + \mu + h, 1) \end{matrix} \middle| k^{(q-\alpha/k)} v \right].
\end{aligned}$$

From equation (17) and using the results (31) -(34), we get

$$(86) \quad L_n^{(0,\beta)} = \frac{1}{\Gamma(n+1)} \sum_{k=0}^h \binom{h}{k} (-x)^k = \frac{1}{\Gamma(n+1)} (1-x)^n.$$

Employing the result (86), the (85) reduced to

$$\begin{aligned} & \int_0^1 \int_0^1 \left[\frac{(1-x)y}{1-xy} \right]^\lambda \left[\frac{1-y}{1-xy} \right]^\mu \left[\frac{1-xy}{(1-x)(1-y)} \right] \\ & \times S_{n_1 \dots n_r}^{m_1 \dots m_r} \left[\frac{(1-x)y}{1-xy} \right] \left[1 - \sigma \left(\frac{1-y}{1-xy} \right) \right]^n \\ & \times \left[1 - \sigma \left(\frac{1-y}{1-xy} \right) \right]^m E_{k,\alpha,\beta}^{\gamma,q} \left(\frac{(1-y)v}{1-xy} \right) dx dy \\ (87) \quad & = \frac{k^{1-\beta/k}}{\Gamma(\gamma/k)} \sum_{l_1=0}^{[n_1/m_1]} \dots \sum_{l_r=0}^{[n_r/m_r]} \prod_{i=1}^r \frac{(-n_i)_{m_i l_i}}{l_i!} A_{n_i, l_i} \\ & \times \Gamma(\lambda + l_i) \sum_{h=0}^{m+n} (\sigma)^h (-m-n)_h \\ & \times {}_2\Psi_2 \left[\begin{matrix} (\gamma/k, q), (\mu+h, 1) \\ (\beta/k, \alpha/k), (\lambda+l_i+\mu+h, 1) \end{matrix} \middle| k^{(q-\alpha/k)} v \right], \end{aligned}$$

replace $m+n$ by n , then we have the required result. \square

Corollary 20. If $b, d \in \mathbb{C}_{-1}^+, m, n \in \mathbb{N}; k \in \mathbb{R}; \alpha, \beta, \gamma, \lambda, \mu \in \mathbb{C}; \Re(\alpha) > 0, \Re(\beta) > 0, \Re(\gamma) > 0, \Re(\lambda) > 0, \Re(\mu) > 0$ and $q \in \mathbb{R}^+$ such that $0 < u, v < \infty$. Then the following formulas hold:

$$\begin{aligned} & \int_0^\infty \int_0^\infty \phi(u+v) v^{\mu-1} u^{\lambda-1} S_{n_1 \dots n_r}^{m_1 \dots m_r} [u] [1 - \sigma(u)]^n E_{k,\alpha,\beta}^{\gamma,q} (v) du dv \\ & = \frac{k^{1-\beta/k}}{\Gamma(\gamma/k)} \sum_{l_1=0}^{[n_1/m_1]} \dots \sum_{l_r=0}^{[n_r/m_r]} \prod_{i=1}^r \frac{(-n_i)_{m_i l_i}}{l_i!} A_{n_i, l_i} \\ (88) \quad & \times \Gamma(\lambda + l_i) \sum_{h=0}^n (\sigma)^h (-n)_h \int_0^\infty \phi(z) z^{\lambda+l_i+\mu+h-1} \\ & \times {}_2\Psi_2 \left[\begin{matrix} (\gamma/k, q), (\mu+h, 1) \\ (\beta/k, \alpha/k), (\lambda+l_i+\mu+h, 1) \end{matrix} \middle| k^{(q-\alpha/k)} z \right]. \end{aligned}$$

Proof. The proof of the equation (88) is same as the proof (83), so we omit the detail. \square

Corollary 21. If $b, d \in \mathbb{C}_{-1}^+, m, n \in \mathbb{N}; k \in \mathbb{R}; \alpha, \beta, \gamma, \lambda, \mu \in \mathbb{C}; \Re(\alpha) > 0, \Re(\beta) > 0, \Re(\gamma) > 0, \Re(\lambda) > 0, \Re(\mu) > 0$ and $q \in \mathbb{R}^+$ such that $0 < u, v < 1$. Then the following formulas hold:

$$\begin{aligned}
& \int_0^1 \int_0^1 f(uv)(1-u)^{\lambda-1}(1-v)^{\mu-1} v^\lambda S_{n_1 \dots n_r}^{m_1 \dots m_r} [v(1-u)] \\
& \quad \times [1 - \sigma(1-u)]^n E_{k,\alpha,\beta}^{\gamma,q}(1-v) dudv \\
(89) \quad & = \frac{k^{1-\beta/k}}{\Gamma(\gamma/k)} \sum_{l_1=0}^{[n_1/m_1]} \dots \sum_{l_r=0}^{[n_r/m_r]} \prod_{i=1}^r \frac{(-n_i)_{m_i l_i}}{l_i!} A_{n_i, l_i} \\
& \quad \times \Gamma(\lambda + l_i) \sum_{h=0}^n (\sigma)^h (-n)_h \int_0^\infty f(z)(1-z)^{\lambda+l_i+\mu+h-1} \\
& \quad \times {}_2\Psi_2 \left[\begin{matrix} (\gamma/k, q), (\mu + h, 1) \\ (\beta/k, \alpha/k), (\lambda + l_i + \mu + h, 1) \end{matrix} \middle| k^{(q-\alpha/k)}(1-z) \right].
\end{aligned}$$

Proof. The proof of the equation (89) is same as the proof (83), so we omit the detail. \square

REFERENCES

1. A. K. SHUKLA , J. C. PRAJAPATI : *On the generalization of Mittag-Leffler function and its properties*, Journal of Mathematical Analysis and Applications. **336** , (2007), 797–811.
2. A. K. SHUKLA, J. C. PRAJAPATI, I. A. SALEHBHAI : *On a set of polynomials suggested by the family of Konhauser polynomial*. Int. J. Math. Anal., **3** no. 13-16, (2009), 637–643.
3. A. WIMAN : *Über den fundamental Satz in der Theories der Funktionen $E_\alpha(z)$* . Acta Math., **29** , (1905), 191–201.
4. C. SZEGO : *Orthogonal polynomials*. Amer. Math. Soc. Colloq. Publ., **23** Fourth edition, Amer. Math. Soc. Providence, Rhode Island (1975)
5. E. D. RAINVILLE : *Special Functions*. Macmillan, New York (1960).
6. E. M. WRIGHT : *The asymptotic expansion of the generalized Bessel Function*. Proc. London Math. Soc. (Ser.2), **38** , (1935), 257–260.
7. G. A. DORREGO, R. A. CERUTTI : *The k -Mittag-Leffler function*. Int. J. Contemp. Math. Sci., **7 (15)** , (2012), 705–716.
8. G. M. MITTAG-LEFFLER : *Sur la representation analytique d'une fonction monogene cinquième note*. Acta Math, **29** , (1905), 101–181.
9. H. M. SRIVASTAVA : *A multilinear generating function for the Konhauser sets of biorthogonal polynomials suggested by the Laguerre polynomials*. Pacific J. Math., **117** (1985), 183–191.

10. H. M. SRIVASTAVA, P. W. KARLSSON : *Multiple Gaussian Hypergeometric Series*. Halsted Press (Ellis Horwood Limited, Chichester), Wiley, New York, Chichester, Brisbane and Toronto(1985).
11. H. M. SRIVASTAVA, S-D LIN, P-Y WANG : *Some fractional-calculus results for the H-function associated with a class of Feynman integrals*. Russ J Math Phys **13** ,(2006), 94–100.
12. H. M. SRIVASTAVA, N. P. SINGH : *The integration of certain products of the multivariable H-function with a general class of polynomials*. Rend. Circ. Mat. Palermo, **2(32)** (1983), 157–187.
13. H. M. SRIVASTAVA, Z. TOMOVSKI : *Fractional calculus with an integral operator containing a generalized Mittag-Leffler function in the kernel*. Appl. Math. Comput. **211** ,(2009), 198–210.
14. J. D. E. KONHAUSER : *Biorthogonal polynomials suggested by the Laguerre polynomials*. Paci cJ. Math., **21** , (1967), 303–314.
15. J. EDWARDS : *A Treatise on the Integral Calculus*. Chelsea Pub. Co. 2, New York, (1922).
16. J. SPANIER, K. B. OLDHAM : *An Altas of functions*. Hemisphere, Washington DC, Springer, Berlin.
17. K. S. MILLER, B. ROSS : *An introduction to the fractional calculus and fractional differential equations*. Wiley, New York , (1993).
18. L. ROMERO, R. CERUTTI : *Fractional Fourier Transform and Special k-Function*. Intern. J. Contemp. Math. Sci., **7(4)** , (2012), 693–704.
19. L. ROMERO, R. CERUTTI, L. LUQUE : *A new Fractional Fourier Transform and convolutions products*. International Journal of Pure and Applied Mathematics, **66** .
20. M. CHAND: *Some New Integrals Involving S-function and Polynomials*, Proc. Natl. Acad. Sci., India, Sect. A Phys. Sci, (2018), <https://doi.org/10.1007/s40010-018-0545-z>.
21. P. AGARWAL, S. JAIN AND M. CHAND: *Certain Integrals Involving Generalized Mittag-Leffler Function*. Proc. Natl. Acad. Sci., India, Sect. A Phys. Sci., **85(3)**, (2015), 359–371, DOI 10.1007/s40010-015-0209-1.
22. P. AGARWAL, S. JAIN, S. AGARWAL AND M. NAGPAL: *On a new class of integrals involving Bessel functions of the first kind*. Communication in Numerical Analysis, **2014**, (2014), 1–7.
23. P. AGARWAL, FENG QI, M. CHAND AND S. JAIN: *Certain integrals involving the generalized hypergeometric function and the Laguerre polynomials*. Journal of Computational and Applied Mathematics, **313**, (2017), 307–317.
24. R. DIAZ, E. PARIGUAN : *On hypergeometric functions and k-Pochhammer symbol*. *Divulgaciones Mathematicas*, **15(2)** , (2007), 179–192.
25. S. JAIN, P. AGARWAL AND ADEM KILICMAN : *Associated with 3m-Parametric Mittag-Leffler Functions*. Int. J. Appl. Comput. Math., **4** :115 , , (2018), <https://doi.org/10.1007/s40819-018-0549-z>.
26. T. R. PRABHAKAR, R. SUMAN : *Some results on the polynomials $L_n^{\alpha,\beta}(x)$* . Rocky Mountain J. Math., **8** no. 4, (1978), 751–754.

27. V. KIRYAKOVA : *All the special functions are fractional differintegrals of elementary functions.* J Phys A, **30** : 14 , (1997), 5085–5103.

Praveen Agarwal

Anand International College of Engineering
Jaipur-303012, Rajasthan, India
Anand International College of Engineering
Jaipur-303012, Rajasthan,
India

E-mail: *goyal.praveen2011@gmail.com*

(Received 26.03.2019)

(Revised 23.09.2019)

Mehar Chand

Department of Mathematics,
Baba Farid College,
Deon-Bathinda,
India

E-mail: *mehar.jallandhra@gmail.com*

Sugandh Rani

Department of Mathematics,
Baba Farid College,
Deon-Bathinda,
India

E-mail: *sugandhgarg93@gmail.com*

Themistocles M. Rassias

Department of Mathematics,
National Technical University of Athens
Athens,
Greece

E-mail: *trassias@math.ntua.gr*