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Lemma (10) . Page(56)

Prove that

$$\sum_{n=0}^{\infty} \sum_{m=0}^{\infty} A(m, n) = \sum_{n=0}^{\infty} \sum_{m=0}^n A(m, n-m)$$

Proof let

$m = j$ $m \geq 0$ $\Rightarrow j \geq 0$ $0 \leq j$	$n = i - j$ $n \geq 0$ $i - j \geq 0$ $\Rightarrow j \leq i$ $\Rightarrow 0 \leq j \leq i$ $0 \leq j \leq i < \infty, 0 \leq i < \infty$
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$$\begin{aligned} \sum_{n=0}^{\infty} \sum_{m=0}^{\infty} A(m, n) &= \sum_{i=0}^{\infty} \sum_{j=0}^i A(j, i-j) \\ &= \sum_{n=0}^{\infty} \sum_{m=0}^n A(m, n-m) \end{aligned}$$

Prove that

$$\sum_{n=0}^{\infty} \sum_{m=0}^n A(m, n) = \sum_{n=0}^{\infty} \sum_{m=0}^{\infty} A(m, n+m)$$

Proof: Consider

$$\begin{aligned} \sum_{n=0}^{\infty} \sum_{m=0}^{\infty} A(m, n+m) \\ \text{let } m=j, n=i-j, i-j \geq 0 \\ i \geq j \Rightarrow 0 \leq j \leq i \\ 0 \leq j \leq i < \infty, 0 \leq i < \infty \\ = \sum_{i=0}^{\infty} \sum_{j=0}^i A(j, i) \\ = \sum_{n=0}^{\infty} \sum_{m=0}^n A(m, n) \end{aligned}$$

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$$d_2 = \frac{(a)_2 (b)_2}{(c)_2 \cdot 2!} d_0$$

$$d_3 = \frac{(a)_3 (b)_3}{(c)_3 \cdot 3!} d_0$$

After continuing the process, we have

$$d_n = \frac{(a)_n (b)_n}{(c)_n \cdot n!} d_0$$

So eq. (2) becomes.

$$y = \sum_{n=0}^{\infty} \frac{(a)_n (b)_n}{(c)_n \cdot n!} d_0 x^n \quad y = \sum_{n=0}^{\infty} \frac{(a)_n (b)_n}{(c)_n} d_0 \frac{x^n}{n!}$$

For convenience take $d_0 = 1$ $(-m)_n = 0$ if $m < n$

$$y = \sum_{n=0}^{\infty} \frac{(a)_n (b)_n}{(c)_n} \frac{x^n}{n!}$$

Theorem: If $|z| < 1$ and $|\frac{z}{1-z}| < 1$, then.

$$F(a, b; c; z) = (1-z)^{-a} F(a, c-b; c; \frac{-z}{1-z})$$

Proof: $(1-z)^{-a} F(a, c-b; c; \frac{-z}{1-z})$

$$= (1-z)^{-a} \sum_{m=0}^{\infty} \frac{(a)_m (c-b)_m}{(c)_m} \frac{(-1)^m z^m}{(1-z)^m m!}$$

$$= \sum_{m=0}^{\infty} \frac{(a)_m (c-b)_m}{(c)_m} \cdot \frac{(-1)^m z^m (1-z)^{-a-m}}{m!}$$

$$\therefore (1-z)^{-a} = \sum_{n=0}^{\infty} \frac{(a)_n}{n!} z^n$$

$$(a+m)_n (a)_m = (a)_{m+n}$$

$$= \sum_{m=0}^{\infty} \sum_{n=0}^{\infty} \frac{(a+m)_n (a)_m (c-b)_m}{(c)_m m! n!} (-1)^m z^{n+m}$$

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Now using Lemma.

$$\sum_{n=0}^{\infty} \sum_{m=0}^{\infty} A(m, n) = \sum_{n=0}^{\infty} \sum_{m=0}^n A(m, n-m) \quad \text{--- (1)}$$

$$= \sum_{n=0}^{\infty} \sum_{m=0}^{\infty} \frac{(a)_{n+m} (c-b)_m (-1)^m z^{n+m}}{(c)_m m! n!}$$

using Lemma

$${}_2F_1(a, c-b; c; -z/(1-z)) = \sum_{n=0}^{\infty} \sum_{m=0}^{\infty} \frac{(a)_n \cancel{(c-b)_m} (-1)^m z^n}{(c)_m m! (n-m)!}$$

Since

$$(a)_{n-m} = \frac{(-1)^m (a)_n}{(1-a-n)_m}$$

Put $a=1$

$$(1)_{n-m} = \frac{(-1)^m (1)_n}{(-n)_m}$$

$\Rightarrow$

$$(n-m)! = \frac{(-1)^m n!}{(-n)_m}$$

$$= \sum_{n=0}^{\infty} \sum_{m=0}^n \frac{(a)_n (c-b)_m \cdot (-n)_m (-1)^m z^n}{(c)_m m! (-1)^m n!}$$

$$= \sum_{n=0}^{\infty} \left[\sum_{m=0}^n \frac{(-n)_m (c-b)_m \cdot 1}{(c)_m m!} \right] \frac{(a)_n z^n}{n!}$$

$$= \sum_{n=0}^{\infty} F(-n, c-b; c; 1) \frac{(a)_n z^n}{n!}$$

$$\text{Since } F(-n, b; c; 1) = \frac{(c-b)_n}{(c)_n}$$

$$= \sum_{n=0}^{\infty} \frac{(c-(c-b))_n (a)_n z^n}{(c)_n n!}$$

$$= \sum_{n=0}^{\infty} \frac{(a)_n (b)_n z^n}{(c)_n n!} = F(a, b; c; z)$$

Theorem (21): Page (60)

if $|z| < 1$, then

$$F(a, b; c; z) = (1-z)^{c-a-b} F(c-a, c-b; c; z)$$

Proof: Since

$$F(a, b; c; z) = (1-z)^{-a} F(a, c-b; c; \frac{z}{1-z})$$

Let

$$y = \frac{-z}{1-z} \Rightarrow y(1-z) = -z$$

$$\Rightarrow y - yz = -z \Rightarrow y = z(y-1)$$

$$\Rightarrow z = \frac{-y}{1-y}$$

So consider

$$F(a, b; c; \frac{-z}{1-z}) = F(a, c-b; c; y)$$

using

$$(1-z)^a F(a, b; c; z) = F(c-b, a; c; y)$$

$\Rightarrow$

$$(1-z)^a F(a, b; c; z) = (1-y)^{-(c-b)} F(c-b, c-a; c; \frac{-y}{1-y})$$

$$\text{Put } y = \frac{-z}{1-z} \text{ and } z = \frac{-y}{1-y}$$

$$(1-z)^a F(a, b; c; z) = \left(1 + \frac{z}{1-z}\right) F(c-a, c-b; c; z)$$

$$\Rightarrow F(a, b; c; z) = (1-z)^{-a} (1-z)^{c-b} F(c-a, c-b; c; z)$$

$$F(a, b; c; z) = (1-z)^{c-a-b} F(c-a, c-b; c; z)$$

$$\boxed{(1-z)^a F(a, b; c; z) = F(a, c-b; c; \frac{-z}{1-z})}$$

Contiguous Functions:

A function $F(a, b; c; z)$ is said to be contiguous function to the six of the functions if we increase or decrease the three parameters a, b, c by unity.

The six functions are $F(a+)$, $F(b+)$, $F(c+)$, $F(a-)$, $F(b-)$, $F(c-)$.

$$F(a+) = F(a+1, b; c; z)$$

$$\begin{aligned} {}_2F_1(a; b; c; z) &= F(a, b; c; z) = \sum_{n=0}^{\infty} \frac{(a)_n (b)_n}{(c)_n} \frac{z^n}{n!} \\ &= \sum_{n=0}^{\infty} \delta_n, \quad \delta_n = \frac{(a)_n (b)_n}{(c)_n} \frac{z^n}{n!} \end{aligned}$$

$$F(a+) = F(a+1, b; c; z)$$

$$= \sum_{n=0}^{\infty} \frac{(a+1)_n (b)_n}{(c)_n} \frac{z^n}{n!}$$

$$\begin{aligned} \text{Since } (a+1)_n &= (a+1)(a+2) \cdots (a+n)(a+n+1) \\ &= \frac{(a)_n (a+n)}{a} \end{aligned}$$

$$= \sum_{n=0}^{\infty} \frac{a+n}{a} \cdot \frac{(a)_n (b)_n}{(c)_n} \frac{z^n}{n!}$$

$$F(a+) = \sum_{n=0}^{\infty} \frac{a+n}{a} \delta_n$$

Similarly

$$F(b+) = \sum_{n=0}^{\infty} \frac{b+n}{b} \delta_n$$

$$F(c+) = \sum_{n=0}^{\infty} \frac{c+n}{c} \delta_n$$

$$F(a-) = F(a-1, b; c; z)$$

$$= \sum_{n=0}^{\infty} \frac{(a-1)_n (b)_n}{(c)_n} \frac{z^n}{n!}$$

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Since $(a-1)_n = \frac{(a-1)a(a+1)\dots(a-1+n-1)(a+n-1)}{a+n-1}$

$$= \frac{(a-1)}{a+n-1} (a)_n$$

$$F(a-) = \sum_{n=0}^{\infty} \frac{a-1}{a+n-1} \delta_n$$

$$F(b-) = \sum_{n=0}^{\infty} \frac{b-1}{b+n-1} \delta_n$$

$$F(c-) = \sum_{n=0}^{\infty} \frac{c+n-1}{c-1} \delta_n$$

The six of the functions are said to be Contiguous to the function $F(a, b; c; z)$ if we increase or decrease the three parameters by a, b, c by unity. The six functions are $F(a\pm), F(b\pm), F(c\pm)$

Contiguous Functions Relations:

1) Prove $(a-b)F = aF(a+) - bF(b+)$

Here $Q = z \frac{d}{dz} \sum_{n=0}^{\infty} (a+n) \delta_n$

$$\Rightarrow (Q+a)F = \sum_{n=0}^{\infty} a \frac{(a+n)}{a} \delta_n = aF(a+) \quad \text{--- (i)}$$

$$(Q+b)F = \sum_{n=0}^{\infty} (b+n) \delta_n = bF(b+) \quad \text{--- (ii)}$$

$$(i) - (ii) \Rightarrow (a+b)F - (Q+b)F = aF(a+) - bF(b+)$$

$$\Rightarrow (a-b)F = aF(a+) - bF(b+)$$

2) $(a-c+1)F = aF(a+) - (c-1)F(c-)$

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Since $(a+c-1)F = \sum_{n=0}^{\infty} (n+c-1) \delta_n = (c-1)F(c-)$ (iii)

(i) - (iii) $\Rightarrow$

$(a-c+1)F = aF(a+) - (c-1)F(c-)$

3) $[a+(b-c)z]F = a(1-z)F(a+) - c^{-1}(c-a)(c-b)zF(c+)$

Since $\partial F = \sum_{n=0}^{\infty} n \delta_n$

$c = z \frac{d}{dz}$

$$\begin{aligned} &= \sum_{n=1}^{\infty} \frac{(a)_n (b)_n}{(c)_n (n-1)!} \cdot \frac{z^n}{(n-1)!} \\ &= \sum_{n=0}^{\infty} \frac{(a)_{n+1} (b)_{n+1}}{(c)_{n+1}} \cdot \frac{z^{n+1}}{n!} \\ &= z \sum_{n=0}^{\infty} \frac{(a+n)(b+n)}{(c+n)} \delta_n \end{aligned}$$

$$= z \sum_{n=0}^{\infty} \left[n + (a+b-c) + \frac{(c-a)(c-b)}{c+n} \right] \delta_n$$

$$= z \sum_{n=0}^{\infty} n \delta_n + z(a+b-c) \sum_{n=0}^{\infty} \delta_n$$

$$+ z \frac{(c-a)(c-b)}{c+n} \sum_{n=0}^{\infty} \delta_n$$

$$\begin{aligned} &= z \sum_{n=0}^{\infty} n \delta_n + z(a+b-c) \sum_{n=0}^{\infty} \delta_n \\ &\quad + z(c-a)(c-b) \sum_{n=0}^{\infty} \frac{1}{c+n} \delta_n \end{aligned}$$

$\partial F = z \partial F + z(a+b-c)F + z(c-a)(c-b) \frac{1}{c} F(c+)$

$(1-z) \partial F = z(a+b-c)F + (c-a)(c-b) \frac{z}{c} F(c+)$ (iv)

From (i) $\partial F = aF(a+) - aF$

put in (iv)

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$$(1-z)(aF(a+) - aF) = z(a+b-c)F + \frac{(c-a)(c-b)}{c} zF(c+)$$

$$\Rightarrow (1-z)aF(a+) - (1-z)aF = z(a+b-c)F + \frac{(c-a)(c-b)}{c} zF(c+)$$

$$\Rightarrow (1-z)aF(a+) - aF + zaF = z(a+b-c)F + \frac{z}{c} F(c+)$$

$$\Rightarrow azF - zaF + (a+(b-c)z)F = (1-z)aF(a+) + "$$

$$\Rightarrow (a + (b-c)z)F = (1-z)aF(a+) - \frac{1}{c}(c-a)(c-b)zF(c+)$$

$$4) (1-z)F = F(a-) - \frac{1}{c}(c-b)zF(c+)$$

$$\text{Consider } \theta F(a-) = \theta \sum_{n=0}^{\infty} \frac{a-1}{a+n-1} \cdot \frac{(a)_n (b)_n}{(c)_n} \frac{z^n}{n!}$$

$$= \theta \sum_{n=0}^{\infty} \frac{(a-1)_n (b)_n}{(c)_n} \frac{z^n}{n!} \quad \frac{(a-1)(a)_n}{a+n-1} \frac{(a-1)}{a+n-1}$$

$$= \sum_{n=1}^{\infty} \frac{(a-1)_n (b)_n}{(c)_n} \frac{z^n}{(n-1)!}$$

$$= \sum_{n=0}^{\infty} \frac{(a-1)_{n+1} (b)_{n+1}}{(c)_{n+1}} \frac{z^{n+1}}{n!} \quad \text{Replace } n \text{ by } n+1$$

$$= \sum_{n=0}^{\infty} \frac{(a-1)(a)_{n+1} (b)_{n+1}}{(c+n)(c)_n} \frac{z^{n+1}}{n!} \quad \begin{aligned} \because (a-1)_{n+1} &= (a-1)(a)_n \\ (b)_{n+1} &= (b+n)(b)_n \\ (c)_{n+1} &= (c+n)(c)_n \end{aligned}$$

$$= (a-1)z \sum_{n=0}^{\infty} \frac{b+n}{c+n} \delta_n$$

$$\text{Since } \frac{b+n}{c+n} = 1 - \frac{c-b}{c+n}$$

$$\text{So } = (a-1)z \sum_{n=0}^{\infty} \delta_n \left[1 - \frac{c-b}{c+n} \right]$$

$$\theta F(a-) = (a-1)z \sum_{n=0}^{\infty} \delta_n - \frac{(a-1)(c-b)z}{c} \sum_{n=0}^{\infty} \frac{1}{c+n} \delta_n$$

$$\theta F(a-) = (a-1)zF - \frac{(a-1)(c-b)z}{c} F(c+) \quad \text{hiceday} \quad \text{-(V)}$$

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Replace a by $a-1$ in (i)

Since (i) is

$$(0+a)F = aF(a+)$$

$$\Rightarrow 0F + aF = aF(a+)$$

$$0F = aF(a+) - aF$$

$$0F(a-) \neq (a-1)F - (a-1)F(a-)$$

using in (v) we have

$$(1-z)F = (a-1)F - (a-1)F(a-)$$

$$= (a-1)zF - \frac{(a-1)(c-b)}{c} zF(c+)$$

$$\Rightarrow F - F(a-) = zF - \frac{c-(c-b)}{c} zF(c+)$$

$$\Rightarrow (1-z)F = F(a-) - \frac{c-(c-b)}{c} zF(c+)$$

Since a & b may be interchanged without affecting the hypergeometric series

So we have

$$5) (1-z)F = F(b-) - \frac{c-(c-a)}{c} zF(c+)$$

$$6) [2a-c+(b-a)z]F = a(1-z)F(a+) - (c-a)F(a-)$$

From (3) & (4)

$$(3) - (c-a) \times (4)$$

$$[a+(b-c)z]F - (c-a)(1-z)F = a(1-z)F(a+) - \frac{c-(c-a)}{c} (c-a)zF(c+) - (c-a)F(a-) + \frac{c-(c-a)}{c} (c-a)(c-b)zF(c+)$$

$$[a+bz-cz-(c-cz-a+az)]F = a(1-z)F(a+) - (c-a)F(a-)$$

$$[a+bz-\cancel{cz}-c+\cancel{cz}+a-az]F = a(1-z)F(a+) - (c-a)F(a-)$$

$$7) [2a-c+(b-a)z]F = a(1-z)F(a+) - (c-a)F(a-) \quad \text{niceday}$$

$$(7) (a+b-c)F = a(1-z)F(a+) - (c-b)F(b-)$$

from (3) & (5)

$$(3) - (c-b)(5)$$

$$[a + (b-c)z]F - (c-b)(1-z)F = a(1-z)F(a+) - c^{-1}(c-a)(c-b)zF(ct) - (c-b)F(b-) + c^{-1}(c-b)(c-a)zF(ct)$$

$\Rightarrow$

$$[a + bz - cz - c + cz + b - bz]F = a(1-z)F(a+) - (c-b)F(b-)$$

$$(a+b-c)F = a(1-z)F(a+) - (c-b)F(b-)$$

$$(8) (c-a-b)F = (c-a)F(a-) - b(1-z)F(b+)$$

from (1) & (6)

$$(1-z)(1) - (6)$$

$$[(a-b)(1-z)F] - [2a-c+(b-a)z]F = (1-z)aF(a+) - (1-z)b(Fb+) - a(1-z)F(a+) + (c-a)F(a-)$$

$$\Rightarrow [a - a\cancel{z} - b + bz - 2a + c - b\cancel{z} + a\cancel{z}]F = (c-a)F(a-) - b(1-z)F(b+)$$

$$\Rightarrow [c-a-b]F = (c-a)F(a-) - b(1-z)F(b+)$$

$$(9) (b-a)(1-z)F = (c-a)F(a-) - b(1-z)F(b+)$$

From (7) - (6) we have

$$(a+b-c)F - [2a-c+(b-a)z]F = a(1-z)F(a+) - (c-b)F(b-) - a(1-z)F(a+) + (c-a)F(a-)$$

$$[aF + bF - \cancel{cF} - 2aF + (c\cancel{F} - bz + az)]F = (c-a)F(a-) - (c-b)F(b-)$$

$$[-a(1-z) + b(1-z)]F = (c-a)F(a-) - (c-b)F(b-)$$

$$\Rightarrow (b-a)(1-z)F = "$$

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$$(10) \quad [1 - a + (c-b-1)z]F = (c-a)F(a-) - (c-1)(1-z)F(c-)$$

$(1-z) \times (2) - (6)$ implies that

$$\begin{aligned} (1-z)(a-c+1)F - (2a-c+(b-a)z)F \\ = (1-z)aF(a-) - (1-z)(c-1)F(c-) \\ - a(1-z)F(a-) + (c-a)F(a-) \end{aligned}$$

$$\Rightarrow [(1-z)(a-c+1) - 2a+c+bz+az] F = (c-a)F(a-) - (c-1)(1-z)F(c-)$$

$$\Rightarrow [1 + \cancel{a} - \cancel{a/z} - \cancel{z} + c\cancel{z} - \cancel{z} - \cancel{2a} + \cancel{c} + b\cancel{z} + \cancel{a}z] F = "$$

$$\Rightarrow [1 - a + (c-b-1)z] F = "$$

$$\Rightarrow [1 - a + (c-b-1)z] F = (c-a)F(a-) - (c-a)(1-z)F(c-)$$

$$(11) \quad [2b-c+(a-b)z]F = b(1-z)F(b+) - (c-b)F(b-)$$

Interchanging a & b in (6) we get (11).

$$(12) \quad [b + (a-c)z]F = b(1-z)F(b+) - c'(c-a)(c-b)zF(c+)$$

Interchanging b to a and a to b in (3) we get (12)

$$(13) [b-c+1]F = bF(b+) - (c-1)F(c-)$$

Interchanging a & b in (2) we get

(13)

$$(14) [1-b+(c-a-1)z]F = (c-b)F(b-) - (c-1)(1-z)F(c-)$$

Interchanging a & b in (10) we get

(14).

$$(15) [c-1+(a+b+1-2c)z]F = (c-1)(1-z)F(c-) - c^{-1}(c-a)(c-b)zF(ct)$$

from

$$(3) - (1-z)(2)$$

$$\Rightarrow [a+(b-c)z]F = (1-z)(a-c+1)F \\ = a(1-z)F(ct) - c^{-1}(c-a)(c-b)zF(ct) \\ - a(1-z)F(a+) + (1-z)(c-1)F(c-)$$

$$\Rightarrow [a+bz-cz-a+c-1+az-cz+cz]F \\ = (1-z)(c-1)F(c-) - c^{-1}(c-a)(c-b)zF(ct)$$

$$\Rightarrow [c-1+(a+b+1-2c)z]F \\ = (1-z)(c-1)F(c-) - c^{-1}(c-a)(c-b)zF(ct)$$