

Some Properties of Incomplete First Appell Hypergeometric Matrix Functions

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Abstract: The aim of this paper to introduce two incomplete first Appell hypergeometric matrix functions (IFAHMFs) γ_1 and Γ_1 by means of the incomplete Pochhammer matrix symbols. Furthermore, there is a derivation of some results such as integral formula, recursion formula, differentiation formula and finite summation formula of the IFAHMFs γ_1 and Γ_1 .

Keywords: Gamma matrix function, incomplete Pochhammer symbols, hypergeometric matrix function, Bessel matrix function.

1 Introduction

In 2012, Srivastava *et al.* [1] introduced new incomplete Pochhammer symbols and discussed many related applications. Recently, Bansal *et al.* [2] established certain incomplete \mathfrak{K} - functions and investigated some properties of them. Several properties of the incomplete multivariable hypergeometric functions have been investigated in the recent papers [3, 4, 5, 6, 7, 8].

The matrix theory is appearing in the field of mathematical, physical and engineering. In recent years, many researchers have introduced and investigated several kind of special matrix functions [9, 10, 11, 12, 13]. Matrix analogue of the two variable Appell hypergeometric functions are defined in [14, 15, 16]. The incomplete multivariable hypergeometric matrix functions have been studied by many authors (see, e.g., [17, 18, 19]). Recursion formula, infinite summation formula for the Srivastava's triple hypergeometric matrix functions $H_{\mathcal{A}}$, $H_{\mathcal{B}}$ and $H_{\mathcal{C}}$ are presented in [20]. Verma *et al.* [21] have obtained some results of the Kampé de Fériet hypergeometric matrix function.

Throughout in this paper, let $\mathbb{C}^{s \times s}$ be the complex space of complex matrices of common order s . For any matrix $E \in \mathbb{C}^{s \times s}$, its spectrum $\nu(E)$ is the family of eigenvalues of E . Suppose that $f_1(z)$ and $f_2(z)$ are holomorphic functions in Θ an open set of the complex

plane and $E \in \mathbb{C}^{s \times s}$ with $\nu(E) \subset \Theta$, then by means of the properties of the matrix functional calculus [22], we get $f_1(E)f_2(E) = f_2(E)f_1(E)$. Moreover, let F be a matrix in $\mathbb{C}^{s \times s}$ for which $\nu(F) \subset \Theta$, then $f_1(E)f_2(F) = f_2(F)f_1(E)$. A matrix $E \in \mathbb{C}^{s \times s}$ is called positive stable (In short, PS) if $Re(\tau) > 0$ for all $\tau \in \sigma(E)$.

The Gamma matrix function $\Gamma(E)$ is given by [23]

$$\Gamma(E) = \int_0^\infty e^{-t} t^{E-I} dt; \quad t^{E-I} = \exp((E-I) \ln t), \quad (1)$$

where E is a PS matrix in $\mathbb{C}^{s \times s}$.

In addition, if $E + dI$ is invertible for each integer $d \geq 0$, hence the reciprocal gamma function [23] is stated as:

$$\Gamma^{-1}(E) = (E)_d \Gamma^{-1}(E + dI).$$

Here, $(E)_d$ denotes the shifted factorial matrix function for $E \in \mathbb{C}^{s \times s}$ stated as ([24]):

$$(E)_d = \begin{cases} E(E+I) \cdots (E+(d-1)I), & d \geq 1 \\ I, & d = 0. \end{cases} \quad (2)$$

I denotes the identity matrix in $\mathbb{C}^{s \times s}$. If the matrix $E \in \mathbb{C}^{s \times s}$ is PS and $d \geq 1$, so by [23], one has $\Gamma(E) = \lim_{d \rightarrow \infty} (d-1)! (E)_d^{-1} d^E$.

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The Gauss hypergeometric matrix function [24] is stated as

$${}_2F_1(E, F; G; z_1) = \sum_{d=0}^{\infty} \frac{(E)_d(F)_d(G)_d^{-1}}{d!} z_1^d, \quad (3)$$

for matrices E, F and G in $\mathbb{C}^{s \times s}$ so that $G + dI$ is invertible for each integer $d \geq 0$ and $|z_1| \leq 1$.

The incomplete gamma matrix functions $\gamma(E, x)$ and $\Gamma(E, x)$ are respectively given as (see [17])

$$\gamma(E, x) = \int_0^x e^{-t} t^{E-I} dt \quad (4)$$

and

$$\Gamma(E, x) = \int_x^{\infty} e^{-t} t^{E-I} dt. \quad (5)$$

The next decomposition identity

$$\gamma(E, x) + \Gamma(E, x) = \Gamma(E), \quad (6)$$

is fulfilled. The incomplete Pochhammer matrix symbols $(E; x)_d$ and $[E; x]_d$ are defined by (see [17])

$$(E; x)_d = \gamma(E + dI, x) \Gamma^{-1}(E) \quad (7)$$

and

$$[E; x]_d = \Gamma(E + dI, x) \Gamma^{-1}(E), \quad (8)$$

where E and x denote the PS matrix and positive real number, respectively. By using (6), we get the following decomposition formula:

$$(E; x)_d + [E; x]_d = (E)_d, \quad (9)$$

where $(E)_d$ is the Pochhammer matrix symbol introduced in (2).

The incomplete Gauss hypergeometric matrix functions are given as (see [17])

$${}_2\gamma_1[(E; x), F; G; z_1] = \sum_{m=0}^{\infty} (E; x)_m (F)_m (G)_m^{-1} \frac{z_1^m}{m!} \quad (10)$$

and

$${}_2\Gamma_1[[E; x], F; G; z_1] = \sum_{m=0}^{\infty} [E; x]_m (F)_m (G)_m^{-1} \frac{z_1^m}{m!}, \quad (11)$$

where E, F and G are matrices in $\mathbb{C}^{s \times s}$ such that $G + k_1I$ is invertible for each integer $k_1 \geq 0$.

Furthermore, the integral representation of the incomplete Gauss hypergeometric matrix function ${}_2\Gamma_1$ is stated as:

$${}_2\Gamma_1[[E; x], F; G; z_1] = \left(\int_0^1 {}_1\Gamma_0[[E; x]; -; z_1 t] t^{F-I} (1-t)^{G-F-I} dt \right) \times \Gamma^{-1}(F) \Gamma^{-1}(G-F) \Gamma(G), \quad |z_1| < 1, \quad (12)$$

where G, F and $G - F$ are PS, $GF = FG$, and ${}_1\Gamma_0[[E; x]; -; z_1 t]$ is the incomplete Gauss hypergeometric matrix function of one numerator.

The Bessel matrix function (see, e.g., [25, 26, 27]) is stated as:

$$J_E(z) = \sum_{m \geq 0} \frac{(-1)^m \Gamma^{-1}((m+1)I + E)}{m!} \left(\frac{z_1}{2}\right)^{2mI + E}, \quad (13)$$

where $k_1I + E$ is invertible for all integers $k_1 \geq 0$. Also, the modified Bessel matrix functions are defined as follows (see [27]):

$$I_E = e^{-\frac{Ei\pi}{2}} J_E(z_1 e^{\frac{i\pi}{2}}); \quad -\pi < \arg(z_1) < \frac{\pi}{2},$$

$$I_E = e^{\frac{Ei\pi}{2}} J_E(z_1 e^{-\frac{i\pi}{2}}); \quad -\frac{\pi}{2} < \arg(z_1) < \pi. \quad (14)$$

2 Main Results

This section deals with the IFAHMFs γ_1 and Γ_1 as follows:

$$\begin{aligned} \gamma_1 & \left[(E; x), F, F'; G; z_1, w_1 \right] \\ &= \sum_{m_1, m_2 \geq 0} \frac{(E; x)_{m_1+m_2} (F)_{m_1} (F')_{m_2} (G)_{m_1+m_2}^{-1}}{m_1! m_2!} z_1^{m_1} w_1^{m_2}, \end{aligned} \quad (15)$$

$$\begin{aligned} \Gamma_1 & \left[[E; x], F, F'; G; z_1, w_1 \right] \\ &= \sum_{m_1, m_2 \geq 0} \frac{[E; x]_{m_1+m_2} (F)_{m_1} (F')_{m_2} (G)_{m_1+m_2}^{-1}}{m_1! m_2!} z_1^{m_1} w_1^{m_2}, \end{aligned} \quad (16)$$

where E, F, F', G are PS matrices in $\mathbb{C}^{s \times s}$ such that $G + k_1I$ is invertible for every integer $k_1 \geq 0$ and z_1, w_1 are complex variables.

From (9), we get the following decomposition formula

$$\begin{aligned} \gamma_1 & \left[(E; x), F, F'; G; z_1, w_1 \right] + \Gamma_1 \left[[E; x], F, F'; G; z_1, w_1 \right] \\ &= F_1 \left[E, F, F'; G; z_1, w_1 \right], \end{aligned} \quad (17)$$

where $F_1[E, F, F'; G; z_1, w_1]$ is the first Appell hypergeometric matrix function [16].

Remark. If we set $z_1 = 0$ or $w_1 = 0$ in (15) and (16), we obtain the classical incomplete families of Gauss hypergeometric matrix functions [17].

By means of the properties of $\gamma_1[(E; x), F, F'; G; z_1, w_1]$, we can determine the properties of $\Gamma_1[[E; x], F, F'; G; z_1, w_1]$ using the decomposition formula (17).

Theorem 1. Let E, F, F' and G be matrices in $\mathbb{C}^{s \times s}$ such that $FG = GF, FF' = F'F$ and $F'G = GF'$. Then the following function:

$$\mathcal{S} = \mathcal{S}(z_1, w_1) = \gamma_1 [(E; x), F, F'; G; z_1, w_1] + \Gamma_1 [(E; x), F, F'; G; z_1, w_1]$$

meets the system of partial differential equations:

$$z_1(1 - z_1) \frac{\partial^2 \mathcal{S}}{\partial z_1^2} + (1 - z_1)w_1 \frac{\partial^2 \mathcal{S}}{\partial z_1 \partial w_1} - z_1(E + I) \frac{\partial \mathcal{S}}{\partial z_1} - z_1 \frac{\partial \mathcal{S}}{\partial z_1} F - w_1 \frac{\partial \mathcal{S}}{\partial w_1} F + \frac{\partial \mathcal{S}}{\partial z_1} G - E \mathcal{S} F = 0, \tag{18}$$

$$w_1(1 - w_1) \frac{\partial^2 \mathcal{S}}{\partial w_1^2} + (1 - w_1)z_1 \frac{\partial^2 \mathcal{S}}{\partial z_1 \partial w_1} - w_1(E + I) \frac{\partial \mathcal{S}}{\partial w_1} - w_1 \frac{\partial \mathcal{S}}{\partial w_1} F' - z_1 \frac{\partial \mathcal{S}}{\partial z_1} F' + \frac{\partial \mathcal{S}}{\partial w_1} G - E \mathcal{S} F' = 0. \tag{19}$$

Proof. The relation (17) succeeds into the following proof conjoined with $F_1[E, F, F'; G; z_1, w_1]$ which adequately fulfil the matrix differential equations given in [14, 15].

Theorem 2. Let E, F, F' and G be non commuting matrices in $\mathbb{C}^{s \times s}$ so that E and G are PS, then we have the following integral representation:

$$\Gamma_1 [(E; x), F, F'; G; z_1, w_1] = \Gamma^{-1}(E) \left[\int_x^\infty e^{-t} t^{E-I} \Phi_2(F, F'; G; z_1 t, w_1 t) dt \right], \tag{20}$$

where Φ_2 is Humbert's hypergeometric matrix function given by (see [28])

$$\Phi_2(F, F'; G; z_1, w_1) = \sum_{m_1, m_2 \geq 0} \frac{(F)_{m_1} (F')_{m_2} (G)^{-1}_{m_1+m_2}}{m_1! m_2!} z_1^{m_1} w_1^{m_2}. \tag{21}$$

Proof. By substituting $[E; x]_{m_1+m_2}$ in (5) and (8) by its integral representation in (16), we have

$$\begin{aligned} & \Gamma_1 [(E; x), F, F'; G; z_1, w_1] \\ &= \Gamma^{-1}(E) \sum_{m_1, m_2 \geq 0} \left(\int_x^\infty e^{-t} t^{E+(m_1+m_2-1)I} dt \right) \\ & \quad \times (F)_{m_1} (F')_{m_2} (G)^{-1}_{m_1+m_2} \frac{z_1^{m_1} w_1^{m_2}}{m_1! m_2!}, \\ &= \Gamma^{-1}(E) \sum_{m_1, m_2 \geq 0} \left(\int_x^\infty e^{-t} t^{E-I} (F)_{m_1} (F')_{m_2} (G)^{-1}_{m_1+m_2} \right. \\ & \quad \left. \times \frac{(z_1 t)^{m_1} (w_1 t)^{m_2}}{m_1! m_2!} dt \right). \end{aligned} \tag{22}$$

Hence, the proof is completed.

Theorem 3. For matrices E, F, F' and G in $\mathbb{C}^{s \times s}$ such that $FG = GF, FF' = F'F$ and $F'G = GF'$, and F, F', G are PS, we have the following integral representation:

$$\begin{aligned} & \Gamma_1 [(E; x), F, F'; G; z_1, w_1] \\ &= \left[\int_0^\infty \int_0^\infty e^{-t_1-t_2} {}_1\Gamma_1 [(E; x); G; z_1 t_1 + w_1 t_2] t_1^{F-I} t_2^{F'-I} dt_1 dt_2 \right] \\ & \quad \times \Gamma^{-1}(F) \Gamma^{-1}(F'). \end{aligned} \tag{23}$$

Proof. By using the integral representation of the Pochhammer matrix symbols $(F)_m, (F')_n$ in the definition of (16), we get

$$\begin{aligned} & \Gamma_1 [(E; x), F, F'; G; z_1, w_1] \\ &= \sum_{m_1, m_2 \geq 0} \left[\int_0^\infty \int_0^\infty e^{-t_1-t_2} [E; x]_{m_1+m_2} \right. \\ & \quad \left. \times t_1^{F-I} t_2^{F'-I} (G)^{-1}_{m_1+m_2} \frac{(z_1 t_1)^{m_1} (w_1 t_2)^{m_2}}{m_1! m_2!} dt_1 dt_2 \right] \Gamma^{-1}(F) \Gamma^{-1}(F'). \end{aligned} \tag{24}$$

With the help of the summation formula [29]

$$\sum_{M \geq 0} f(M) \frac{(z+w)^M}{M!} = \sum_{m_1, m_2 \geq 0} f(m_1+m_2) \frac{z^{m_1} w^{m_2}}{m_1! m_2!}, \tag{25}$$

we get (23).

Theorem 4. For matrices E, F, F' and G in $\mathbb{C}^{s \times s}$ such that $FG = GF, FF' = F'F$ and $F'G = GF'$, and E, F, F', G are PS, the following integral representation holds true:

$$\begin{aligned} & \Gamma_1 [(E; x), F, F'; G; z_1, w_1] \\ &= \Gamma^{-1}(E) \left[\int_0^\infty \int_0^\infty \int_x^\infty e^{-s-t_1-t_2} s^{E-I} \right. \\ & \quad \left. \times t_1^{F-I} t_2^{F'-I} {}_0F_1(-; G; z_1 t_1 s + w_1 t_2 s) dt_1 dt_2 ds \right] \\ & \quad \Gamma^{-1}(F) \Gamma^{-1}(F'). \end{aligned} \tag{26}$$

Proof. By substituting $[E; x]_{m+n}$ in (5) and (8) by its integral representation in (23), we are led to the desired result (26).

Corollary 1. We have

$$\begin{aligned} & \Gamma_1 [(E; x), F, F'; G + I; -z_1, -w_1] \\ &= \Gamma^{-1}(E) \left[\int_0^\infty \int_0^\infty \int_x^\infty e^{-s-t_1-t_2} s^{E-\frac{G}{2}-I} t_1^{F-I} t_2^{F'-I} \right. \\ & \quad \left. \times (z_1 t_1 + w_1 t_2)^{-\frac{G}{2}} J_G(2\sqrt{z_1 t_1 s + w_1 t_2 s}) dt_1 dt_2 ds \right] \\ & \quad \Gamma^{-1}(F) \Gamma^{-1}(F') \Gamma(G + I) \end{aligned} \tag{27}$$

$$\begin{aligned} & \Gamma_1 [(E; x), F, F'; G + I; z_1, w_1] \\ &= \Gamma^{-1}(E) \left[\int_0^\infty \int_0^\infty \int_x^\infty e^{-s-t_1-t_2} s^{E-\frac{G}{2}-I} t_1^{F-I} t_2^{F'-I} \right. \\ & \quad \left. \times (z_1 t_1 + w_1 t_2)^{-\frac{G}{2}} I_G(2\sqrt{z_1 t_1 s + w_1 t_2 s}) dt_1 dt_2 ds \right] \\ & \quad \Gamma^{-1}(F) \Gamma^{-1}(F') \Gamma(G + I), \end{aligned} \tag{28}$$

Theorem 5. For non commuting matrices E, F, F' and G in $\mathbb{C}^{s \times s}$ such that E and G are PS, we have the following recursion relation:

$$\begin{aligned} & \Gamma_1 \left[[E; x], F + sI, F'; G; z_1, w_1 \right] \\ &= \Gamma_1 \left[[E; x], F, F'; G; z_1, w_1 \right] \\ &+ z_1 E \left[\sum_{k=1}^n \Gamma_1 \left[[E + I; x], F + kI, F'; G + I; z_1, w_1 \right] \right] G^{-1}. \end{aligned} \quad (29)$$

Also, if $F - kI$ is invertible for every integer $k \leq n$ where n is a non-negative integer, then

$$\begin{aligned} & \Gamma_1 \left[[E; x], F - sI, F'; G; z_1, w_1 \right] \\ &= \Gamma_1 \left[[E; x], F, F'; G; z_1, w_1 \right] \\ &- z_1 E \left[\sum_{k=0}^{n-1} \Gamma_1 \left[[E + I; x], F - kI, F'; G; z_1, w_1 \right] \right] G^{-1}. \end{aligned} \quad (30)$$

Proof. By using (20) and the following formula:

$$(F + I)_m = F^{-1}(F)_m(F + mI),$$

we have

$$\begin{aligned} & \Gamma_1 \left[[E; x], F + I, F'; G; z_1, w_1 \right] = \Gamma_1 \left[[E; x], F, F'; G; z_1, w_1 \right] \\ &+ z_1 E \left[\Gamma_1 \left[[E + I; x], F + I, F'; G + I; z_1, w_1 \right] \right] G^{-1}. \end{aligned} \quad (31)$$

Now, applying (31) to the matrix function Γ_1 with the matrix parameter $F + 2I$, we find that

$$\begin{aligned} & \Gamma_1 \left[[E; x], F + 2I, F'; G; z_1, w_1 \right] = \Gamma_1 \left[[E; x], F, F'; G; z_1, w_1 \right] \\ &+ z_1 E \left[\sum_{k=1}^2 \Gamma_1 \left[[E + I; x], F + kI, F'; G + I; z_1, w_1 \right] \right] G^{-1}. \end{aligned} \quad (32)$$

Recursion formula (29) follows by repeating n -times the process of result (31).

Again, replace F with $F - I$ in (31) to get

$$\begin{aligned} & \Gamma_1 \left[[E; x], F - I, F'; G; z_1, w_1 \right] = \Gamma_1 \left[[E; x], F, F'; G; z_1, w_1 \right] \\ &- z_1 E \left[\Gamma_1 \left[[E + I; x], F, F'; G + I; z_1, w_1 \right] \right] G^{-1}. \end{aligned} \quad (33)$$

Iteratively, we obtain (30).

By using the relations (31) and (33), we have another form of recursion formulas for Γ_1 .

Theorem 6. For non commuting matrices E, F, F' and G in $\mathbb{C}^{s \times s}$ such that E and G are PS, we have the following recursion relation:

$$\begin{aligned} & \Gamma_1 \left[[E; x], F + nI, F'; G; z_1, w_1 \right] \\ &= \sum_{k_1 \leq n} \binom{n}{k_1} (E)_{k_1} z_1^{k_1} \\ &\times \left[\Gamma_1 \left[[E + k_1 I; x], F + k_1 I, F'; G + k_1 I; z_1, w_1 \right] \right] (G)_{k_1}^{-1}. \end{aligned} \quad (34)$$

Also, if $F - kI$ is invertible for every integer $k \leq n$ (where n is a non-negative integer), then

$$\begin{aligned} & \Gamma_1 \left[[E; x], F - nI, F'; G; z_1, w_1 \right] \\ &= \sum_{k_1 \leq n} \binom{n}{k_1} (E)_{k_1} (-z_1)^{k_1} \\ &\times \left[\Gamma_1 \left[[E + k_1 I; x], F, F'; G + k_1 I; z_1, w_1 \right] \right] (G)_{k_1}^{-1}. \end{aligned} \quad (35)$$

Proof. To prove the result (34), it suffices to apply the induction on $n \in \mathbb{N}$. For $n = 1$, (34) holds. Suppose (34) is true for $n = t$, i.e.,

$$\begin{aligned} & \Gamma_1 \left[[E; x], F + tI, F'; G; z_1, w_1 \right] = \\ &\sum_{k_1 \leq t} \binom{t}{k_1} (E)_{k_1} z_1^{k_1} \left[\Gamma_1 \left[[E + k_1 I; x], F + k_1 I, F'; G + k_1 I; z_1, w_1 \right] \right] (G)_{k_1}^{-1}. \end{aligned} \quad (36)$$

Replacing F with $F + I$ in (36) and using (31), we get

$$\begin{aligned} & \Gamma_1 \left[[E; x], F + (t+1)I, F'; G; z_1, w_1 \right] = \\ &\sum_{k_1 \leq t} \binom{t}{k_1} (E)_{k_1} z_1^{k_1} \left[\Gamma_1 \left[[E + k_1 I; x], F + k_1 I, F'; G + k_1 I; z_1, w_1 \right] \right. \\ &\left. + z_1 (E + k_1 I) \Gamma_1 \left[[E + (k_1 + 1)I; x], F + (k_1 + 1)I, F'; G + (k_1 + 1)I; z_1, w_1 \right] \right. \\ &\left. (G + k_1 I)^{-1} \right] \times (G)_{k_1}^{-1}. \end{aligned} \quad (37)$$

After some simplification, (37) takes the form

$$\begin{aligned} & \Gamma_1 \left[[E; x], F + (t+1)I, F'; G; z_1, w_1 \right] = \\ &\sum_{k_1 \leq t} \binom{t}{k_1} (E)_{k_1} z_1^{k_1} \left[\Gamma_1 \left[[E + k_1 I; x], F + k_1 I, F'; G + k_1 I; z_1, w_1 \right] \right] (G)_{k_1}^{-1} \\ &+ \sum_{k_1 \leq t+1} \binom{t}{k_1 - 1} (G)_{k_1} z_1^{k_1} \left[\Gamma_1 \left[[E + k_1 I; x], F + k_1 I, F'; G + k_1 I; z_1, w_1 \right] \right] (G)_{k_1}^{-1}. \end{aligned} \quad (38)$$

By applying Pascal's formulas (38), we obtain

$$\begin{aligned} & \Gamma_1 \left[[E; x], F + (t+1)I, F'; G; z_1, w_1 \right] \\ &= \sum_{k_1 \leq t+1} \binom{t+1}{k_1} (E)_{k_1} z_1^{k_1} \left[\Gamma_1 \left[[E + k_1 I; x], F + k_1 I, F'; G + k_1 I; z_1, w_1 \right] \right] (G)_{k_1}^{-1}. \end{aligned} \quad (39)$$

We get the desired formula (34) for $n = t + 1$. Hence, through induction, the relation (34) stands true for all values of n . A similar argument will establish the formula (35).

The recursion formulas for $\Gamma_1 \left[(E;x), F, F' \pm nI; G; z_1, w_1 \right]$ are obtained by replacing $F \leftrightarrow F'$ and $z_1 \leftrightarrow w_1$ in Theorems 5 – 6, respectively.

Theorem 7. Given the matrices E, F, F' and G in $\mathbb{C}^{s \times s}$ so that $EF = FE, F'G = GF'$, and E, G are PS, then we have the following recursion relation:

$$\begin{aligned} & \Gamma_1 \left[(E;x), F, F'; G - mI; z_1, w_1 \right] \\ &= \Gamma_1 \left[[E;x], F, F'; G; z_1, w_1 \right] \\ &+ z_1 EF \left[\sum_{l=1}^m \Gamma_1 \left[[E+I;x], F+I, F'; G+(2-l)I; z_1, w_1 \right] \right. \\ &\times (G-I)^{-1} (G-(l-1)I)^{-1} \\ &+ w_1 E \left[\sum_{l=1}^m \Gamma_1 \left[[E+I;x], F, F'+I; G+(2-l)I; z_1, w_1 \right] \right. \\ &\times (G-I)^{-1} (G-(l-1)I)^{-1} \left. \right] F'. \end{aligned} \tag{40}$$

Proof. Applying the integral formula (20) of Γ_1 and the following transformation:

$$(G-I)_{n_1+n_2}^{-1} = (G)_{n_1+n_2}^{-1} [I+n_1(G-I)^{-1} + n_2(G-I)^{-1}],$$

we obtain the contiguous matrix relation

$$\begin{aligned} & \Gamma_1 \left[[E;x], F, F'; G-I; z_1, w_1 \right] \\ &= \Gamma_1 \left[[E;x], F, F'; G; z_1, w_1 \right] \\ &+ z_1 EF \left[\Gamma_1 \left[[E+I;x], F+I, F'; G+I; z_1, w_1 \right] (G-I)^{-1} (G)^{-1} \right. \\ &+ w_1 E \left[\Gamma_1 \left[[E+I;x], F, F'+I; G+I; z_1, w_1 \right] (G-I)^{-1} (G)^{-1} \right] F'. \end{aligned} \tag{41}$$

Replacing G with $G-I$ in (41), we arrive at

$$\begin{aligned} & \Gamma_1 \left[[E;x], F, F'; G-2I; z_1, w_1 \right] \\ &= \Gamma_1 \left[[E;x], F, F'; z_1, w_1 \right] \\ &+ z_1 EF \left[\sum_{l=1}^2 \Gamma_1 \left[[E+I;x], F+I, F'; G+(2-l)I; z_1, w_1 \right] \right. \\ &\times (G-I)^{-1} (G-(l-1)I)^{-1} \\ &+ w_1 E \left[\sum_{l=1}^2 \Gamma_1 \left[[E+I;x], F, F'+I; G+(2-l)I; z_1, w_1 \right] \right. \\ &\times (G-I)^{-1} (G-(l-1)I)^{-1} \left. \right] F'. \end{aligned} \tag{42}$$

Repeating this relation s -times on $\Gamma_1 \left[[E;x], F, F'; G-mI; z_1, w_1 \right]$, we get (40).

Theorem 8. Given the matrices E, F, F' and G in $\mathbb{C}^{s \times s}$ so that E and G are PS, then we have the following derivative

formulas:

$$\begin{aligned} & D_{w_1}^{k_1} \left[\Gamma_1 \left[[E;x], F, F'; G; z_1, w_1 \right] \right] \\ &= (E)_{k_1} \left[\Gamma_1 \left[[E+k_1I;x], F, F'+k_1I; G+k_1I; z_1, w_1 \right] \right] (F')_{k_1} (G)_{k_1}^{-1}, F'G = GF'; \end{aligned} \tag{43}$$

$$\begin{aligned} & D_{w_1}^{k_1} \left[\Gamma_1 \left[[E;x], F, F'; G; z_1, w_1 \right] w_1^{F'+(k_1-1)I} \right] \\ &= \left[\Gamma_1 \left[[E;x], F, F'+k_1I; G; z_1, w_1 \right] \right] w_1^{F'-I} (F')_{k_1}, F'G = GF'; \end{aligned} \tag{44}$$

$$\begin{aligned} & D_{w_1}^{k_1} \left[\Gamma_1 \left[[E;x], F, F'; G; z_1, w_1 \right] w_1^{G-I} \right] \\ &= \left[\Gamma_1 \left[[E;x], F, F'; G-k_1I; z_1, w_1 \right] \right] (-1)^{k_1} (I-G)_{k_1} w_1^{G-(k_1+1)I}, \end{aligned} \tag{45}$$

where $D_{w_1} f = \frac{df}{dw_1}$ and $G-I$ is an invertible matrix for (45).

Proof. By differentiating (20) with respect to w , we get

$$\begin{aligned} & \frac{d}{dw_1} \left[\Gamma_1 \left[[E;x], F, F'; G; z_1, w_1 \right] \right] = E \Gamma^{-1} (E+I) \\ &\times \left[\int_x^\infty e^{-t} t^{(E+I)-I} \Phi_2(E, E'+I; G+I; z_1 t, w_1 t) dt \right] F' G^{-1}. \end{aligned} \tag{46}$$

From the relations (20) and (46), we find that

$$\begin{aligned} & \frac{d}{dw_1} \left[\Gamma_1 \left[[E;x], F, F'; G; z_1, w_1 \right] \right] \\ &= E \left[\Gamma_1 \left[[E+I;x], F, F'+I; G+I; z_1, w_1 \right] \right] F' G^{-1}. \end{aligned} \tag{47}$$

Hence, (43) is true for $k_1 = 1$. The significant formula comes by the principle of induction on k_1 . Thus, we obtain (43). Formulas (44) and (45) can be established in a similar way.

Theorem 9. For matrices E, F, F' and G in $\mathbb{C}^{s \times s}$ such that $F'G = GF'$ and E, G are PS, the following summation formula holds true:

$$\begin{aligned} & \sum_{l=0}^{k_1} \binom{k_1}{l} (E)_l w_1^l \Gamma_1 \left[[E+lI;x], F, F'+lI; G+lI; z_1, w_1 \right] (G)_l^{-1} \\ &= \Gamma_1 \left[[E;x], F, F'+lI; G; z_1, w_1 \right]. \end{aligned} \tag{48}$$

Proof. From definition of incomplete matrix function Γ_1 and the generalized Leibnitz formula for differentiation of a product of two functions, we have

$$\begin{aligned} & D_{w_1}^{k_1} \left[\Gamma_1 \left[[E;x], F, F'; G; z_1, w_1 \right] w_1^{F'+(k_1-1)I} \right] \\ &= \sum_{l=0}^{k_1} \binom{k_1}{l} D_{w_1}^l \left[\Gamma_1 \left[[E;x], F, F'; G; z_1, w_1 \right] \right] D_{w_1}^{k_1-l} \left[w_1^{F'+(k_1-1)I} \right] \\ &= \sum_{l=0}^{k_1} \binom{k_1}{l} (E)_l \left[\Gamma_1 \left[[E+lI;x], F, F'+lI; G+lI; z_1, w_1 \right] \right] \\ &\quad (F')_l (G)_l^{-1} w_1^{F'+(l-1)I}. \end{aligned} \tag{49}$$

We used (43) and some simplification in the second equality. From (44) and (49), we get (48).

Remark. The first Appell hypergeometric matrix function F_1 will be obtained if we assume $x = 0$ in the IFAHMF Γ_1 . Hence, taking $x = 0$, the obtained formulas for Γ_1 convert to the formulas for the Appell hypergeometric matrix function F_1 .

3 Conclusion

In this paper, we studied the IFAHMFs Γ_1 and γ_1 . We obtained some integral formula, recursion formula, differentiation formula and finite summation formula of the IFAHMFs Γ_1 and γ_1 . The particular case of our results coincides with the results obtained in [4] when taking matrices from $\mathbb{C}^{1 \times 1}$.

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