

# A SINGULAR INTEGRAL EQUATION WITH A GENERALIZED MITTAG LEFFLER FUNCTION IN THE KERNEL

By

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## 1. Introduction.

In recent years several authors ([1], [3], [8], [11], [13]) applied the Laplace transform to solve convolution equations which are special cases of

$$(1.1) \quad \int_0^x \frac{(x-t)^{b-1}}{\Gamma(b)} {}_1F_1(a; b; c(x-t)) f(t) dt \stackrel{\circ}{=} g(x) \quad \text{Re } b > 0,$$

discussed by the present author [7] by a use of fractional integration. The purpose of this paper is to discuss an integral equation of a much more general nature, viz. equation

$$(1.2) \quad \int_a^x (x-t)^{\beta-1} E_{\alpha, \beta}^{\rho} \lambda (x-t)^{\alpha} f(t) dt \stackrel{\circ}{=} g(x) \quad \text{Re } \beta > 0,$$

for any real number  $\alpha \geq 0$  where the function

$$(1.3) \quad E_{\alpha, \beta}^{\rho}(z) = \sum_{n=0}^{\infty} \frac{(\rho)_n z^n}{\Gamma(\alpha n + \beta) n!} \quad \text{Re } \alpha > 0,$$

is an entire function of order  $(\text{Re } \alpha)^{-1}$  and contains several well-known special functions as particular cases.

We define a linear operator  $\mathfrak{G}(\alpha, \beta; \rho; \lambda)$  on a space  $L$  of functions by the integral in (1.2) and employ an operator of fractional integration  $I^{\mu}: L \rightarrow L$  to prove results on  $\mathfrak{G}(\alpha, \beta; \rho; \lambda)$ ; these results are subsequently used to discuss theorems on the solutions of (1.2). The technique used can be applied to obtain analogous results on the integral equation

$$(1.4) \quad \mathfrak{G}^*(\alpha, \beta; \rho; \lambda) f(x) \equiv \int_x^b (t-x)^{\beta-1} E_{\alpha, \beta}^{\rho} \lambda (t-x)^{\alpha} f(t) dt \stackrel{\circ}{=} g(x) \quad \text{Re } \beta > 0,$$

which contains as particular cases the equations considered in [9] and [10]. The symbol  $\stackrel{\circ}{=}$  is the usual notation for equality a.e.

## 2. Definitions and preliminary results.

**The function  $E_{\alpha, \beta}^{\rho}(z)$ .** We define  $E_{\alpha, \beta}^{\rho}(z)$  by the series (1.3), the parameters

$\alpha$ ,  $\beta$  and  $\rho$  being complex numbers with  $\text{Re } \alpha > 0$ . Some of the well-known functions which are particular cases of  $E_{\alpha, \beta}^{\rho}(z)$  are the Mittag Leffler's function  $E_{\alpha}(z)$  ((5), (6)), the *Wiman's* function  $E_{\alpha, \beta}(z)$  [12] and the confluent hypergeometric function  ${}_1F_1(\rho; \beta; z)$ . Indeed

$$E_{\alpha}(z) = E_{\alpha, 1}^1(z), \quad E_{\alpha, \beta}(z) = E_{\alpha, \beta}^1(z) \quad \text{and} \quad {}_1F_1(\rho; \beta; z) = \Gamma(\beta) \cdot E_{1, \beta}^{\rho}(z).$$

When  $\alpha$  is a positive integer, say  $n$ , then

$$E_{n, \beta}^{\rho}(z) = \frac{1}{\Gamma(\beta)} {}_1F_n\left(\rho; \frac{\beta}{n}, \frac{\beta+1}{n}, \dots, \frac{\beta+n-1}{n}; \frac{z}{n^n}\right);$$

also

$$h_i(x, n) = x^{i-1} E_{n, i}^1(x^n),$$

$$k_i(x, n) = x^{i-1} E_{n, i}^1(-x^n),$$

$h_i$  and  $k_i$  being generalized hyperbolic and generalized trigonometrical functions [2]. If  $\rho$  is a negative integer say  $-n$  and  $\alpha$  is a positive integer  $k$ , then one set of the biorthogonal polynomial pair discussed by *Konhauser* [4] is given by

$$Z_n^c(x; k) = \Gamma(kn + c + 1) E_{k, c+1}^{-n}(x^k).$$

The polynomial  $Z_n^c(x; k)$  is related to  $E_{\alpha, \beta}^{\rho}(z)$  just the same way as the Laguerre polynomial  $L_n^a(x)$  is related to *Kummer's*  ${}_1F_1$ .

The function  $E_{\alpha, \beta}^{\rho}(z)$  as well as the polynomial  $Z_n^c(x; k)$  has a number of properties which may be of independent interest. We give below a few results which can be easily verified:—

$$(2.1) \quad \left(\frac{d}{dz}\right)^m E_{\alpha, \beta}^{\rho}(z) = (\rho)_m E_{\alpha, \beta+m}^{\rho+m}(z).$$

$$(2.2) \quad \left(\frac{d}{dz}\right)^m [z^{\beta-1} E_{\alpha, \beta}^{\rho}(z^{\alpha})] = z^{\beta-m-1} E_{\alpha, \beta-m}^{\rho}(z^{\alpha}).$$

$$(2.3) \quad \left(z \frac{d}{dz} + \rho\right) E_{\alpha, \beta}^{\rho}(z) = \rho E_{\alpha, \beta}^{\rho+1}(z),$$

$$(2.4) \quad (\beta - \alpha\rho - 1) E_{\alpha, \beta}^{\rho}(z) = E_{\alpha, \beta-1}^{\rho}(z) - \alpha\rho E_{\alpha, \beta}^{\rho+1}(z),$$

$$(2.5) \quad \mathfrak{L}\{t^{\beta-1} E_{\alpha, \beta}^{\rho}(\lambda t^{\alpha})\} = p^{-\beta} (1 - \lambda p^{-\alpha})^{-\rho} \quad \text{for } \text{Re } \beta, \text{Re } p > 0, |p| > |\lambda|^{\frac{1}{\text{Re } \alpha}},$$

where  $\mathfrak{L}\{f(t)\}$  denotes the Laplace transform of  $f(t)$ .

**The operator  $I^a$ .**  $L$  denotes the linear space of (equivalent classes of) complex-valued functions  $f$  which are  $L$ -integrable on a finite  $[a, b]$ ,  $a \geq 0$  with the norm

$\|f\| = \int_a^b |f(t)| dt$ . For complex  $\mu$  with  $\operatorname{Re} \mu > 0$ ,  $I^\mu : L \rightarrow L$  is a linear operator defined by the fractional integral

$$(2.6) \quad I^\mu f(x) = \int_a^x \frac{(x-t)^{\mu-1}}{\Gamma(\mu)} f(t) dt \quad \text{for almost all } x \in (a, b).$$

It is easily verified that  $I^\mu$  is bounded and it is a standard result that  $I^\mu f = 0 \implies f = 0$ , so that the inverse operator exists on subspace  $L_\mu$  of  $L$ . If  $0 < \operatorname{Re} \mu < \operatorname{Re} \nu$ , then it is easily proved that  $L_\nu \subset L_\mu \subset L$  and the inclusion is proper.

For  $\operatorname{Re} \mu < 0$ ,  $I^\mu$  is defined as the inverse of  $I^{-\mu}$ . If  $\operatorname{Re} \mu \neq 0$ ,  $\operatorname{Re} \nu \neq 0$ , then  $I^\mu I^\nu f = I^{\mu+\nu} f$  for suitable functions  $f$ . For  $\operatorname{Re} \mu = 0$ ,  $I^\mu$  is defined on  $L_\lambda$  with  $\operatorname{Re} \lambda > 0$  as  $I^{-1} I^{1+\mu}$ .

**Theorem 1.** *If  $\operatorname{Re} \mu > 0$  and  $f \in L$ , then the integral*

$$(2.7) \quad \int_a^x (x-t)^{\mu-1} E_{\alpha, \beta}^\rho \lambda (x-t)^\alpha f(t) dt$$

*defines a function in  $L$ .*

It is sufficient to prove that

$$(2.8) \quad \int_a^b dx \int_a^x |(x-t)^{\mu-1} E_{\alpha, \beta}^\rho \lambda (x-t)^\alpha f(t)| dt < \infty.$$

The integral in (2.8) is at most

$$\int_a^b |f(t)| dt \int_t^b |(x-t)^{\mu-1} E_{\alpha, \beta}^\rho \lambda (x-t)^\alpha| dx \leq \int_a^b |f(t)| dt \int_0^b |v^{\mu-1} E_{\alpha, \beta}^\rho \lambda v^\alpha| dv.$$

The entire function  $E_{\alpha, \beta}^\rho(z)$  is bounded in  $[a, b]$ , let

$$|E_{\alpha, \beta}^\rho \lambda v^\alpha| \leq M \quad \text{for } v \in [a, b].$$

Hence the double integral does not exceed

$$M(\operatorname{Re} \mu)^{-1} b^{\operatorname{Re} \mu} \|f\|.$$

**The operator  $\mathfrak{G}(\alpha, \beta; \rho; \lambda)$ .** For complex  $\alpha, \beta, \rho, \lambda$  with  $\operatorname{Re} \beta > 0$  and  $f \in L$ , the linear operator  $\mathfrak{G}(\alpha, \beta; \rho; \lambda)$  on  $L$  into itself is defined by

$$\mathfrak{G}(\alpha, \beta; \rho; \lambda) f(x) = \int_a^x (x-t)^{\beta-1} E_{\alpha, \beta}^\rho \lambda (x-t)^\alpha f(t) dt \quad a < x < b.$$

For brevity we shall denote  $\mathfrak{G}(\alpha, \beta; \rho; \lambda)$  by  $\mathfrak{G}(\beta)$  when it is understood that the other parameters are unaltered.

**Theorem 2.** *If  $\operatorname{Re} \mu > 0$ ,  $\operatorname{Re} \beta > 0$ , then*



**Theorem 4.** *If  $\text{Re } \mu > 0$  and  $f \in L$ , then for almost all  $x \in (a, b)$*

$$(3.2) \quad I^\mu \mathfrak{E}(\beta) f(x) = \mathfrak{E}(\beta) I^\mu f(x) .$$

Since  $\text{Re } \mu > 0$ ,  $I^\mu f$  is in  $L$  and

$$\begin{aligned} \mathfrak{E}(\beta) I^\mu f(x) &= \int_a^x (x-u)^{\beta-1} E_{\alpha, \beta}^{\rho, \lambda}(x-u)^\alpha du \int_a^u \frac{(u-t)^{\mu-1}}{\Gamma(\mu)} f(t) dt \\ &\stackrel{\circ}{=} \frac{1}{\Gamma(\mu)} \int_a^x f(t) dt \int_t^x (x-u)^{\beta-1} (u-t)^{\mu-1} E_{\alpha, \beta}^{\rho, \lambda}(x-u)^\alpha du \\ &= \int_a^x (x-t)^{\beta+\mu-1} E_{\alpha, \beta+\mu}^{\rho, \lambda}(x-t)^\alpha f(t) dt \quad \text{using (2.10)} \\ &= \mathfrak{E}(\beta+\mu) f(x) = I^\mu \mathfrak{E}(\beta) f(x) , \quad \text{by Theorem 3.} \end{aligned}$$

**Theorem 4a.** *If  $\text{Re } \mu \leq 0$  and  $I^\mu f$  exists in  $L$ , then also (3.2) holds.*

(i) Suppose  $\text{Re } \mu < 0$ , let  $I^\mu f(x) = \phi(x)$ . By Theorem 4

$$I^{-\mu} \mathfrak{E}(\beta) \phi(x) = \mathfrak{E}(\beta) I^{-\mu} \phi(x) .$$

But  $\mathfrak{E}(\beta) \phi(x)$  exists in  $L$ , so that

$$\mathfrak{E}(\beta) \phi(x) = I^\mu \mathfrak{E}(\beta) I^{-\mu} \phi(x) ,$$

that is,

$$\mathfrak{E}(\beta) I^\mu f(x) = I^\mu \mathfrak{E}(\beta) f(x) .$$

(ii) When  $\text{Re } \mu = 0$ , we write  $I^{\mu+1} \mathfrak{E}(\beta) f(x) = \mathfrak{E}(\beta) I^{\mu+1} f(x)$

i.e. 
$$I^\mu \mathfrak{E}(\beta) f(x) = I^{-1} \mathfrak{E}(\beta) I^{\mu+1} f(x) = \mathfrak{E}(\beta) I^{-1} [I^{\mu+1} f(x)] .$$

Theorems 4 and 4a together can be combined in

**Theorem 4b.** *If  $f$  and  $I^\mu f$  exist in  $L$ ,  $\mu$  being any complex number, then*

$$I^\mu \mathfrak{E}(\beta) f(x) = \mathfrak{E}(\beta) I^\mu f(x) ,$$

that is, the operator  $\mathfrak{E}(\beta)$  commutes with  $I^\mu$ .

**Theorem 5.** *For  $\text{Re } \beta, \text{Re } \beta' > 0$ , operating on  $L$*

$$(3.3) \quad \mathfrak{E}(\alpha, \beta; \rho; \lambda) \mathfrak{E}(\alpha, \beta'; \rho'; \lambda) = \mathfrak{E}(\alpha, \beta + \beta'; \rho + \rho'; \lambda) .$$

For  $f \in L$  and  $x \in (a, b)$

$$\begin{aligned} (3.4) \quad &\mathfrak{E}(\alpha, \beta; \rho; \lambda) \mathfrak{E}(\alpha, \beta'; \rho'; \lambda) f(x) \\ &= \int_a^x (x-u)^{\beta-1} E_{\alpha, \beta}^{\rho, \lambda}(x-u)^\alpha du \int_a^u (u-t)^{\beta'-1} E_{\alpha, \beta'}^{\rho', \lambda}(u-t)^\alpha f(t) dt \\ &\stackrel{\circ}{=} \int_a^x f(t) dt \int_t^x (x-u)^{\beta-1} (u-t)^{\beta'-1} E_{\alpha, \beta}^{\rho, \lambda}(x-u)^\alpha E_{\alpha, \beta'}^{\rho', \lambda}(u-t)^\alpha du , \end{aligned}$$

reversing the order of integration which is easily justified.

Putting  $v = \frac{x-u}{x-t}$ , the inner integral is

$$\begin{aligned}
 (3.5) \quad & (x-t)^{\beta+\beta'-1} \int_0^1 v^{\beta-1} (1-v)^{\beta'-1} E_{\alpha, \beta}^{\rho} \{ \lambda(x-t)^{\alpha} v^{\alpha} \} E_{\alpha, \beta'}^{\rho'} \{ \lambda(x-t)^{\alpha} (1-v)^{\alpha} \} dv \\
 &= (x-t)^{\beta+\beta'-1} \sum_{m=0}^{\infty} \sum_{n=0}^{\infty} \frac{(\rho)_m (\rho')_n \lambda^{m+n} (x-t)^{\alpha(m+n)}}{\Gamma(\alpha m + \beta) \Gamma(\alpha n + \beta') m! n!} \int_0^1 v^{\alpha m + \beta - 1} (1-v)^{\alpha n + \beta' - 1} dv \\
 &= (x-t)^{\beta+\beta'-1} \sum_{m=0}^{\infty} \frac{\lambda^m (x-t)^{\alpha m}}{\Gamma(\alpha m + \beta + \beta')} \sum_{n=0}^m \frac{(\rho)_{m-n} (\rho')_n}{(m-n)! n!} \\
 &= (x-t)^{\beta+\beta'-1} E_{\alpha, \beta+\beta'}^{\rho+\rho'} \lambda (x-t)^{\alpha} .
 \end{aligned}$$

The change in the order of integration and summation in (3.5) is not difficult to justify.

**Theorem 6.** For  $\text{Re } \beta > 0$  and  $f \in L$ ,

$$(3.6) \quad I^{-\beta} \mathfrak{E}(\alpha, \beta; \rho; \lambda) f(x) = {}^{\circ}f(x) + \alpha \rho \lambda \int_a^{\infty} (x-t)^{\alpha-1} E_{\alpha, \alpha+1}^{\rho+1} \lambda (x-t)^{\alpha} f(t) dt .$$

By Theorem 3

$$I^{-\beta} \mathfrak{E}(\alpha, \beta; \rho; \lambda) f(x) = {}^{\circ}\mathfrak{E}(\alpha, 1; \rho; \lambda) f(x) = \int_a^{\infty} E_{\alpha, 1}^{\rho} \lambda (x-t)^{\alpha} f(t) dt ,$$

so that

$$\begin{aligned}
 (3.7) \quad & \mathfrak{E}(\alpha, \beta; \rho; \lambda) f(x) = I^{\beta} \frac{d}{dx} \int_a^{\infty} E_{\alpha, 1}^{\rho} \lambda (x-t)^{\alpha} f(t) dt \\
 &= I^{\beta} \left[ f(x) + \alpha \rho \lambda \int_a^{\infty} (x-t)^{\alpha-1} E_{\alpha, \alpha+1}^{\rho+1} \lambda (x-t)^{\alpha} f(t) dt \right] ,
 \end{aligned}$$

which at once gives the desired result.

#### 4. The integral equation (1.2).

We apply the results of the previous section to solve in Theorem 8, the integral equation (1.2) under a condition which is slightly more restrictive than the necessary condition of

**Theorem 7.** The existence of  $I^{-\beta} g$  in  $L$  is a necessary condition for the integral equation

$$(4.1) \quad \int_a^{\infty} (x-t)^{\beta-1} E_{\alpha, \beta}^{\rho} \lambda (x-t)^{\alpha} f(t) dt = {}^{\circ}g(x) ,$$

to admit a solution  $f$  in  $L$ .

Suppose (4.1) has a solution  $f \in L$ . From (3.7), the equation can be written as

$$(4.2) \quad I^\beta \left[ f(x) + \alpha \rho \lambda \int_a^x (x-t)^{\alpha-1} E_{\alpha, \alpha+1}^{\rho, \rho+1} \lambda (x-t)^\alpha f(t) dt \right] \stackrel{\circ}{=} g(x).$$

For  $f \in L$ , the integral in (4.2) is easily seen by Theorem 1 to exist in  $L$ , since  $\text{Re } \alpha > 0$ . Consequently  $I^{-\beta} g$  exists in  $L$ .

**Theorem 8.** *If  $\text{Re } \gamma > \text{Re } \beta > 0$  and  $I^{-\gamma} g$  exists in  $L$ , then the integral equation*

$$(4.3) \quad \int_a^x (x-t)^{\beta-1} E_{\alpha, \beta}^{\rho, \rho} \lambda (x-t)^\alpha f(t) dt \stackrel{\circ}{=} g(x),$$

for  $a < x < b$ , possesses a solution (rather a class of equivalent solutions)  $f$  in  $L$  given by

$$(4.4) \quad f(x) = \int_a^x (x-t)^{\gamma-\beta-1} E_{\alpha, \gamma-\beta}^{\rho, \rho} \lambda (x-t)^\alpha I^{-\gamma} g(t) dt.$$

In our operator notation, (4.3) and (4.4) are respectively

$$(4.5) \quad \mathfrak{E}(\alpha, \beta; \rho; \lambda) f(x) \stackrel{\circ}{=} g(x),$$

$$(4.6) \quad \mathfrak{E}(\alpha, \gamma-\beta; -\rho; \lambda) I^{-\gamma} g(x) = f(x).$$

Substituting for  $f(x)$  from (4.6), the left hand member of (4.5) becomes

$$(4.7) \quad \begin{aligned} &\mathfrak{E}(\alpha, \beta; \rho; \lambda) \mathfrak{E}(\alpha, \gamma-\beta; -\rho; \lambda) I^{-\gamma} g(x) \\ &= \mathfrak{E}(\alpha, \gamma; 0; \lambda) I^{-\gamma} g(x) \quad \text{by Theorem 5} \\ &= g(x), \end{aligned}$$

since it is easily verified that  $\mathfrak{E}(\alpha, \gamma; 0; \lambda) \phi(x) = I^\gamma \phi(x)$ .

**Corollary 8.1.** *Under the conditions of the above theorem (4.3) and (4.4) imply each other.*

It is enough to show that

$$\mathfrak{E}(\alpha, \gamma-\beta; -\rho; \lambda) I^{-\gamma} \mathfrak{E}(\alpha, \beta; \rho; \lambda) f(x) = f(x).$$

But by Theorem 4 the left hand member is

$$\mathfrak{E}(\alpha, \gamma-\beta; -\rho; \lambda) \mathfrak{E}(\alpha, \beta; \rho; \lambda) I^{-\gamma} f(x),$$

so that the results follows as in (4.7).

**Remark 1.** When  $\alpha=1$ ,  $a=0$  and  $\gamma$  is a positive integer we get the transform pair by Wimp (13) obtained by the use of the Laplace transform.

**Remark 2.** For  $a=0$  and positive integral values of  $\gamma$ , Corollary 8.1 can also be proved by the method of the Laplace transform, using (2.5).

### 5. The integral equation (1.4).

This integral equation can be discussed by a use of the fractional integra-

tion operator  $J^\mu$  defined by

$$(5.1) \quad J^\mu f(x) = \int_x^b \frac{(t-x)^{\mu-1}}{\Gamma(\mu)} f(t) dt .$$

In fact it can be verified that all the results analogous to theorems 2-6 hold for  $\mathfrak{E}^*(\alpha, \beta; \rho; \gamma)$ . Plainly  $J^\mu$  plays the same role in this discussion as  $I^\mu$  does for that of  $\mathfrak{E}(\alpha, \beta; \rho; \lambda)$ . The existence of  $J^{-\beta}g$  is a necessary whereas the existence of  $J^{-\gamma}g$  for  $\text{Re } \gamma > \text{Re } \beta$  is a sufficient condition for (1.4) to admit a unique solution. Corresponding to Corollary 8.1 we have

**Theorem 9.** *If  $\text{Re } \gamma > \text{Re } \beta > 0$ ,  $f \in L$  and  $J^{-\gamma}g$  exists in  $L$ , then*

$$(5.2) \quad \int_x^b (t-x)^{\beta-1} E_{\alpha, \beta}^{\rho, \lambda}(t-x)^\alpha f(t) dt \stackrel{\circ}{=} g(x) ,$$

$$(5.3) \quad \int_x^b (t-x)^{\gamma-\beta-1} E_{\alpha, \gamma-\beta}^{\rho, \lambda}(t-x)^\alpha J^{-\gamma}g(t) dt \stackrel{\circ}{=} f(x) ,$$

*imply each other.*

For  $\alpha=1$ , and by further specialization of parameters, (5.2) reduces to the integral equations solved by Saxena ([9], [10]).

**Remark.** The results can be extended to the case  $b=\infty$  provided the functions  $f$  and  $g$  are suitably restricted.

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