The Computation of a 2F2 Hypergeometric Function
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The computation of a 2F2 generalized hypergeometric function for a particular set of parameters is discussed in this paper. The Gauss power series is perhaps the most common form of direct computation of a 2F2 generalized hypergeometric function. For a particular set of parameters we can take advantage of various transformations such as Kummer transformation that produces other means of the computation of a 2F2 generalized hypergeometric function that leads to the creation of new entries such as the fundamental 2F2 in the Table of Integrals, Series, and Products. The fundamental 2F2 can be obtained by the means of the difference of two Kampé de Fériet functions (or double hypergeometric series). This result is further expanded to a more generalized hypergeometric function. This paper is based almost entirely on the creation of original analytical derivation but as far as numerical results special cases may be considered as such.

Index Terms—Hypergeometric functions, Fundamental 2F2, Kampé de Fériet function, partial derivatives, Euler integral, Gauss power series, Kummer transformation, Table of Integrals, Series, Products.

1 Introduction

The computation of a 2F2 hypergeometric function partial derivatives is a very important problem that has occurred and may occur more frequently than we think in the future.

For the first time I came across with the computation of a 2F2 generalized hypergeometric function partial derivatives as I was preparing Chap. 8 of my pioneer publication on Indoor Geolocation Systems—Theory and Applications [1] in 2013.

In 2016 as I was producing the “Generalized Bessel function distributions” (see Progri 2016, [3]) I needed to compute the integer case of the Generalized Bessel function distributions which I was successful to do so in 2019, see (Progri, 2019 [5]).

While the computation of the Generalized Bessel function distributions is complete (Progri, 2016, 2018, and 2019 [3]-[5]) the closed form expression of all the equations may not be unique. This paper exploits some the relationship between a 2F2 generalized hypergeometric function and the Kampé de Fériet function.

The work discussed in this paper is entirely original, novel,
and innovative. It is not based on any similar work presented in the literature. But, from 2015 until 2020 I have produced an enormous library that I continue to improve and publish the results of my investigation of these improvements. Therefore, this paper is really a continuation of the computational work that I have been doing for the last six years.

The main theme in this paper is to present several methods that discuss the computation of a 2F2 generalized hypergeometric function for a particular set of parameters and show the connections among each method. In particular there are two 2F2 generalized hypergeometric functions of interests: one of them is called the fundamental 2F2 generalized hypergeometric function and the other a 2F2 generalized hypergeometric function. For these two examples of the 2F2 generalized hypergeometric functions I was able to employ the Kummer second transformation [7] and produce a closed form expression of these 2F2 generalized hypergeometric functions by means of a difference of two Kampé de Fériet functions [1]-[5], [13]. The Kummer second transformation that is utilized is this paper is fundamentally different from the one used in [14], [15], and [21].

In this paper I was able to utilize several publications [6], [8], [9]-[11],[16]-[18], [20], [22] for well know computational functions and algorithms.

In this numerical results sect. I show that in fact the computation of the 2F2 generalized hypergeometric functions for those set of parameters is in fact identical to the computation of the difference of the two Kampé de Fériet functions as produced in this paper. This result is another validation of the Kummer second transformation [7].

This paper is organized as follows: in Sect. 2 the 2F2 generalized hypergeometric function computation is discussed. In Sect. 3, the continued fraction of a 2F2 hypergeometric function is presented. Section 4 contains the computation of the fundamental 2F2 generalized hypergeometric function. In Sect. 5, the computation of a 2F2 generalized hypergeometric function is treated. Section 6 contains the partial derivatives of a 2F2 hypergeometric function. Section 7 contains the computation of special cases. In Sect. 8 several numerical examples are considered. Conclusion is provided in Sect. 9 along with a list of references.

2 The 2F2 Generalized Hypergeometric Function

The 2F2 generalized hypergeometric series is formally defined as a power series [9].

\[
\text{ \ } \_{2}F_{2}\left(\frac{a, b}{c, d}; \frac{z}{\zeta}\right) \equiv \text{ \ } \_{2}F_{2}\left(\frac{a, b}{c, d}; \frac{z}{\zeta}\right) \\
\equiv \sum_{n=0}^{\infty} \frac{(a)_{n}(b)_{n}}{(c)_{n}(d)_{n}} \frac{z^{n}}{n!}
\]

(1)

where \( a, b, c, \) and \( d \) are real numbers; hence, \( (a)_{n}, \ (b)_{n}, \ (c)_{n}, \) and \( (d)_{n} \) are the Pochhammer symbol [9].

Convergence: The ratio of coefficients tends to zero if and only if or iff \( b, c, d \neq 0 \). This implies that the series converges for any finite value of \( z \) and thus defines an entire function of \( z \) [9].

Since, the main focus of this paper is the continued fraction of the 2F2 hypergeometric function is a generalized hypergeometric function which is given in multiple references and it is also used to compute is some cases of a hypergeometric function of two variables (or a Kampé de Fériet function [3]-[5]) [9]. Therefore, the question is as follows: Is it possible to reduce the continued fraction of the 2F2 hypergeometric function to a single summation or finite number of \( F_{1} \) functions and a fundamental function of 2F2 for a particular set of coefficients \( a, b, c, \) and \( d \)? Is there a connection between 2F2 and a pair of the Kampé de Fériet functions? The answer to these questions is surprisingly yes.

However, for a particular set of coefficients \( a, b, c, \) and \( d \) of the 2F2 we may be able to reduce the computation of 2F2 to a continued fraction of a finite number of \( F_{1} \) and a fundamental 2F2. Moreover, for another particular set of coefficients \( a, b, c, \) and \( d \) we may be able to produce the computation of 2F2 to the computation of a pair of the Kampé de Fériet functions.

3 Continued Fraction of a 2F2 Hypergeometric Function

The 2F2 hypergeometric function is defined via Euler Integral, since, Euler was the first to have studies its integral representation [9] for all values of \( 0 < z < \infty \).
Definition via Euler Integral: Let us consider the more general case; hence, $0 < z < \infty$, the integral representation of the hypergeometric function [9] is

$$
\mathcal{F}_2\left[\alpha; \beta; \gamma; c, d; z\right] = \frac{\Gamma(d) \int_0^e b^{-1}(1-t)^{d-b-1} F_1(\alpha; \beta; \gamma; c, d; z) dt}{\Gamma(b) \Gamma(d-b)} \tag{2}
$$

Where $I_F$ is defined as the confluent hypergeometric function [9].

The integral representation of the confluent hypergeometric function $F_1$ is given by [6]

$$
F_1\left[a; b; c, d; z\right] = \frac{\Gamma(c) \int_0^e e^{-(v-1)u} (1-u)^{c-a-1} du}{\Gamma(c-a)}
$$

If we were to make the substitution $t = e^{-\nu}$ then we obtain another identity of the integral representation of the hypergeometric function [8]

$$
\mathcal{F}_2\left[\alpha; \beta; \gamma; c, d; z\right] = \frac{\Gamma(c) \int_0^e e^{-b(v-1)-a} (1-u)^{b-a-1} du}{\Gamma(c-a)}
$$

Let us consider what happens when the coefficients $b$ and $d$ are given by

$$
d - b = 1 \Leftrightarrow d - b - 1 = 0 \Leftrightarrow \Gamma(d - b) = b \Gamma(b) \tag{6}
$$

Hence, substituting (6) into (2) yields

$$
\mathcal{F}_2\left[\alpha; \beta; \gamma; c, b+1; z\right] = b \int_0^e t^{b-1} F_1\left[a; b+1; c, d; t\right] dt
$$

$$
= \frac{\Gamma(c) \int_0^e t^{b-1} e^{-(v-1)u} (1-u)^{c-a-1} du}{\Gamma(c-a)}
$$

$$
= b \int_0^e e^{-b(v-1)} F_1\left[a; c, d; v\right] dv \tag{7}
$$

Let us consider what happens when the coefficients $a$ and $c$ are given by

$$
c - a = 1 \Leftrightarrow c - a - 1 = 0 \Leftrightarrow \Gamma(c - a) = a \Gamma(a) \tag{9}
$$

Substituting (9) into (7) yields,

$$
\mathcal{F}_2\left[\alpha; \beta; \gamma; a+1, b+1; z\right] = b \int_0^e F_1\left[a+1; b+1; c, d; t\right] dt
$$

$$
= ab \int_0^e \frac{e^{-(v-1)u} (1-u)^{a-1} du}{t^{a-1}} dt \tag{10}
$$

Finally, if we assume that $a = b$ then we have

$$
\mathcal{F}_2\left[\alpha; \beta; \gamma; a+1, a+1; z\right] = a \int_0^e F_1\left[a; a+1; c, d; t\right] dt
$$

$$
= a^2 \int_0^e e^{ztu} (tu)^{a-1} du dt \tag{11}
$$

Next, we substitute $z = -z$ we have

$$
\mathcal{F}_2\left[\alpha; \beta; \gamma; a+1, a+1; (-z)\right] = a^2 \int_0^1 t^{-1} F_1\left[a; a+1; 0; z\right] dt
$$

$$
= a^2 \int_0^1 t^{-1} e^{xtz} (tx)^{a-1} dx dt \tag{12}
$$

I initially came across for this result (12) back in 2016 when I published (Progri 2016, [3]) and I attempted to develop the integer case without success in 2016; however, I was able to do so in (Progri 2019 [5], (145)).

Differentiation: The generalized hypergeometric function $\mathcal{F}_2$ satisfies the following differentiation relation [9]

$$
d \frac{d \mathcal{F}_2[a, b; \gamma; c, d; z]}{dx} = \left(\frac{a}{c}\right) \mathcal{F}_1\left[a+1; c+1; \gamma; z\right] \tag{13}
$$

Similarly, the differentiation of the confluent hypergeometric function $F_1$ satisfies the following differentiation relation [6]

$$
d \frac{d \mathcal{F}_1[a; \beta; \gamma; c, d; z]}{dx} = \left(\frac{a}{c}\right) \mathcal{F}_1\left[a+1; c+1; \gamma; z\right] \tag{14}
$$

Let us go back to (10) again and then integrating by parts we have

$$
\int_0^e \mathcal{F}_1\left[a; b+1; c, d; t\right] dt = \frac{\lbrack \mathcal{F}_1\left[a; b+1; c, d; t\right] \rbrack_0^e}{t^{a-1} (b-1) \int_0^1 \mathcal{F}_1\left[a; b+1; c, d; z\right] du} \tag{15}
$$

From the main differentiation theorem we have

$$
\int_0^e \mathcal{F}_1\left[a; b+1; c, d; t\right] dt = \frac{a \mathcal{F}_1\left[a-1; b+1; z\right]}{z(a-1)} \tag{16}
$$

Substituting (16) into (15) yields

$$
\int_0^e \mathcal{F}_1\left[a; b+1; c, d; t\right] dt = \frac{a \mathcal{F}_1\left[a-1; b+1; z\right]}{z(a-1)} \frac{a(t-1) \mathcal{F}_1\left[a; b+1; c, d; z\right]}{z(a-1)} \tag{17}
$$
Next, we evaluate the integral in (17) by parts in much the same way as in (16) by substituting $b \rightarrow b - 1$ and $a \rightarrow a - 1$

$$
\int_0^1 \frac{F(a-z; a; z)}{t^{a-b}} \, dt = \frac{(a-1) \frac{F(a-z; a-1; z)}{t^{a-2}} - \frac{z(a-2)}{(a-1)(b-2) \int \frac{1}{t^{a-3}} \frac{F(a-z; a-2; z)}{t^{a-2}} \, dt}{x(a-2)}}
$$

Substituting (18) into (17) yields

$$
\int_0^1 \frac{F(a-z; a; z)}{t^{a-b}} \, dt = a \frac{\sum_{k=0}^{\infty} (-1)^k \frac{\Gamma(k+1)}{k!} \frac{F(a-z; a-k; z)}{x(a-1)} z^k}{\prod_{k=0}^{\infty} (p+k-1) \frac{\Gamma(k+1)}{k!} \frac{F(a-z; a-k; z)}{x(a-1)} z^k} + \frac{1}{x(a-n)} \prod_{k=0}^{\infty} (p+k-1) \frac{\Gamma(k+1)}{k!} \frac{F(a-z; a-k; z)}{x(a-1)} z^k \, dt
$$

Equation (19) can be written as a summation as follows

$$
\int_0^1 \frac{F(a-z; a; z)}{t^{a-b}} \, dt = a \frac{\sum_{k=0}^{\infty} (-1)^k \frac{\Gamma(k+1)}{k!} \frac{F(a-z; a-k; z)}{x(a-1)} z^k}{\prod_{k=0}^{\infty} (p+k-1) \frac{\Gamma(k+1)}{k!} \frac{F(a-z; a-k; z)}{x(a-1)} z^k} + \frac{1}{x(a-n)} \prod_{k=0}^{\infty} (p+k-1) \frac{\Gamma(k+1)}{k!} \frac{F(a-z; a-k; z)}{x(a-1)} z^k \, dt
$$

If we assume that $b$ is an integer and $b = p + 1$ an integer; hence, the term that multiplies the integral simplifies; therefore, (20) becomes

$$
\int_0^1 \frac{F(a-z; a; z)}{t^{a-b}} \, dt = a \frac{\sum_{k=0}^{\infty} (-1)^k \frac{\Gamma(k+1)}{k!} \frac{F(a-z; a-k; z)}{x(a-1)} z^k}{\prod_{k=0}^{\infty} (p+k-1) \frac{\Gamma(k+1)}{k!} \frac{F(a-z; a-k; z)}{x(a-1)} z^k} + \frac{1}{x(a-n)} \prod_{k=0}^{\infty} (p+k-1) \frac{\Gamma(k+1)}{k!} \frac{F(a-z; a-k; z)}{x(a-1)} z^k \, dt
$$

Hence, for this special case we have reduced the computation of $\int F_2$ into a finite number of computations of $\int F_1$ and one computation of a fundamental $\int F_{21; 1; 2; z}$.

Now, we can apply the continued fraction expansion of $\int F_2$ we obtain the following

$$
\int_0^1 \frac{F(a-z; a; z)}{t^{a-b}} \, dt = ab \sum_{n=0}^{\infty} \frac{1}{(b-k) \frac{\Gamma(k+1)}{k!} \frac{F(a-z; a-k; z)}{x(a-1)} z^k} + \frac{1}{x(a-n)} \prod_{k=0}^{\infty} (p+k-1) \frac{\Gamma(k+1)}{k!} \frac{F(a-z; a-k; z)}{x(a-1)} z^k \, dt
$$

If we compare and contrast (23) with identity 4, in [9] we see that we have taken advantage of the differentiation and integration properties to reduce the efficient and accurate computation of $\int F_2$ via continued fraction to a finite sum of the efficient computation of $\int F_1$ and the computation of the fundamental of $\int F_2$. The identity 4, in [9] cannot be employed in this case; nevertheless, because it does not satisfy the conditions of the parameters $a$ and $b$.

So, if also $b = a = n + 1 = m$ we have

$$
\int_0^1 \frac{F(a-z; a; z)}{t^{a-b}} \, dt = a \frac{\sum_{k=0}^{\infty} (-1)^k \frac{\Gamma(k+1)}{k!} \frac{F(a-z; a-k; z)}{x(a-1)} z^k}{\prod_{k=0}^{\infty} (p+k-1) \frac{\Gamma(k+1)}{k!} \frac{F(a-z; a-k; z)}{x(a-1)} z^k} + \frac{1}{x(a-n)} \prod_{k=0}^{\infty} (p+k-1) \frac{\Gamma(k+1)}{k!} \frac{F(a-z; a-k; z)}{x(a-1)} z^k \, dt
$$

The question is as follows: why is the computation of $\int F_2[m; m + 1; m + 1; z]$ so important? Why cannot we just use the direct computation via the following

$$
\int_0^1 \frac{F(a-z; a; z)}{t^{a-b}} \, dt = a \frac{\sum_{k=0}^{\infty} (-1)^k \frac{\Gamma(k+1)}{k!} \frac{F(a-z; a-k; z)}{x(a-1)} z^k}{\prod_{k=0}^{\infty} (p+k-1) \frac{\Gamma(k+1)}{k!} \frac{F(a-z; a-k; z)}{x(a-1)} z^k} + \frac{1}{x(a-n)} \prod_{k=0}^{\infty} (p+k-1) \frac{\Gamma(k+1)}{k!} \frac{F(a-z; a-k; z)}{x(a-1)} z^k \, dt
$$

The main reason why (24) is preferred instead of (25) is because in certain situations a simplified expression like (24) is preferred instead of (25).

Since in (24) the computation of $\int F_2[1; 1; 2; 2; z]$ is required; we need to explore this computation a bit more in great details.

This concludes the derivations of the continued fraction of a special case of $\int F_2$ hypergeometric function.
4 The Computation of the Fundamental $2F_2$
Generalized Hypergeometric Function

In this section we discuss the computation of the fundamental $2F_2[1,1; 2,2; z]$ hypergeometric function. We start with the integral definition of the fundamental $2F_2[1,1; 2,2; z]$ hypergeometric function is as follows:

$$
2F_2[1,1; 2,2; z] = \frac{\Gamma(2) \Gamma(1)}{\Gamma(3)} t^{1-1}(1-t)^{-1} 1_F(\frac{1}{2}; z) \int dt
$$

$$
= \int_0^1 tF_1[1; 2; z] dt \quad (26)
$$

If we substitute the integral expression of $F_1$ we obtain the following

$$
2F_2[1,1; 2,2; z] = \int_0^1 \int_0^1 e^{ztu} du dt \quad (27)
$$

Next, substituting the series expansion of the exponential function we obtain

$$
2F_2[1,1; 2,2; z] = \sum_{k=0}^{\infty} \frac{(ztu)^k}{k!} du dt \quad (28)
$$

Changing the order of summation and integration yields

$$
2F_2[1,1; 2,2; z] = \sum_{k=0}^{\infty} k^1 \frac{1}{k!} u^k dt \sum_{m=0}^{\infty} \frac{z^m}{m!} m^1 \quad (29)
$$

Hence, the final answer is as follows

$$
2F_2[1,1; 2,2; z] = \sum_{k=0}^{\infty} \frac{z^k}{(k+1)k!} \Gamma((2)(3)!)(3)(2)(k) \Gamma((2)(k+1)) \quad (30)
$$

Which can be written in the computational form that we are most familiar with the help of the Pochhammer symbol [10], gamma function [11], or in a recursive form

$$
2F_2[1,1; 2,2; z] = \sum_{k=0}^{\infty} \frac{(1)(1)z^k}{(2)(2)k!} \quad (31)
$$

Luckily there is another way to compute $2F_2[1,1; 2,2; z]$. Going back to (26) and using the identity of the confluent hypergeometric function [6] we have

$$
F_1[1; 2; z] = e \frac{z}{2} F_2 - \frac{z}{16} e \frac{z}{2} \frac{1}{2} \Gamma(\frac{3}{2}) \frac{1}{2} \Gamma(\frac{5}{2}) \quad (32)
$$

Using the series expansion of $I_{1/2}(z/2)$ (see Gradshteyn, Ryzhik, 2007 [19] pg. 919 ex. 8.445) we have

$$
I_{1/2}(\frac{z}{2}) = \sum_{k=0}^{\infty} \frac{1}{(2k)!} \frac{z^{2k}}{2^{k+1}} \quad (33)
$$

Next, substituting (33) into (32) yields

$$
F_1[1; 2; z] = e \frac{z}{2} \Gamma(\frac{3}{2}) \sum_{k=0}^{\infty} \frac{1}{(2k)!} \frac{z^{2k}}{2^{k+1}} \quad (34)
$$

Next, substituting (34) into (26) produces

$$
2F_2[1,1; 2,2; z] = \Gamma(\frac{3}{2}) \int_0^1 e^{zt} dt \quad (35)
$$

Changing the order of summation and integration produces

$$
2F_2[1,1; 2,2; z] = \Gamma(\frac{3}{2}) \sum_{k=0}^{\infty} \frac{1}{(2k)!} \frac{z^{2k}}{2^{k+1}} \quad (36)
$$

Using the example in (see Gradshteyn, Ryzhik, 2007 [19] pg. 340 ex. 3.351 1.) we have

$$
\int_0^1 \int_0^1 e^{zt} dt = (-\frac{z}{2})^{2k-1} \quad (37)
$$

Next, substituting (37) into (36) we obtain the following

$$
2F_2[1,1; 2,2; z] = \Gamma(\frac{3}{2}) \sum_{k=0}^{\infty} \frac{1}{(2k)!} \frac{z^{2k}}{2^{k+1}} \quad (38)
$$

Next, using the series expansion of the incomplete gamma function based on (see Progri 2016 [3] pg. 28 (139)) we have

$$
\gamma(2k+1, -\frac{z^2}{2}) = \frac{z^{2m}}{(2k+1)^m} \quad (39)
$$

Where

$$
z_2 = \frac{(-\frac{z^2}{2})}{4} = \frac{z^2}{16} \quad (40)
$$

Next, substituting (39) into (38) produces

$$
\lim_{m \to \infty} \Gamma(\frac{3}{2}) \sum_{k=0}^{\infty} \frac{z^{2k}}{(2k)!} \frac{1}{(2k+1)^m} = \frac{z^{2m}}{(2k+1)^m} \quad (41)
$$

Next, from the definition of the Pochhammer symbol (the rising factorials) [10] we have $\Gamma(3/2 + k)$ as follows

$$
\gamma(3/2 + k) = \Gamma(3/2 + k) \quad (42)
$$
\[
\left(\frac{z}{a}\right)_k = \frac{\Gamma\left(\frac{z}{a} + k\right)}{\Gamma\left(\frac{z}{a}\right)}
\]

Substituting (42) into (41) yields

\[
\sum_{k=0}^{\infty} \frac{(-1)^{m+k} m^{2k} \Gamma(2k+2m)}{\Gamma(m) \Gamma(k+1) k!} z^{2k} m^{2k} x_{2k}\]

Next, from the definition of the Pochhammer symbol (the rising factorials) [10] we have (1/2 + k) as follows

\[
\left(\frac{1}{2} + k\right) = \left(\frac{2}{3}\right)_{\frac{k}{2}}
\]

And

\[
(1 + k) = \left(\frac{2}{3}\right)_{\frac{k}{2}}
\]

Next, substituting (44) and (45) into (43) yields

\[
\sum_{k=0}^{\infty} \left[\left(\frac{2}{3}\right)_{\frac{k}{2}} \left(\frac{2}{3}\right)_{\frac{k}{2}} \Gamma(2k+2m) \Gamma(m) k! m! \right] z^{2k} m^{2k} x_{2k}
\]

Next, from the definition of the Pochhammer symbol (the rising factorials) [10] we have as follows

\[
(a)_m(k + a) = (a)_{k+m}
\]

Next, substituting (47) into (46) we obtain the following

\[
\sum_{k=0}^{\infty} \left[\frac{(-1)^{m+k} m^{2k} \Gamma(2k+2m)}{\Gamma(m) \Gamma(k+1) k!} z^{2k} m^{2k} x_{2k}\right]
\]

Next, we can easily see that the fundamental \( _2F_2 \) can be obtained by the means of the difference of two Kampé de Fériet function (or double hypergeometric series) [3]-[5]

\[
_{2}F_{2}\left[\begin{array}{c}a, b; \quad c, d; \quad e, f; \quad g, h; \quad i, j; \quad k, l; \quad m, n; \quad o, p; \quad q, r; \quad s, t; \quad u, v; \quad w, x; \quad y, z; \\
2a, 2b, 2c, 2d, 2e, 2f, 2g, 2h, 2i, 2j, 2k, 2l, 2m, 2n, 2o, 2p, 2q, 2r, 2s, 2t, 2u, 2v, 2w, 2x, 2y, 2z; \\
2\right]
\]

We cannot really compute the \(_2F_2[1,1; 2,2; z]\) any other way than either (31) or (49) or it will lead to singularities.

\[
F_2[1,1; 2,2; z] = \frac{1}{e^z} F_2[1,1; 2,2; z]
\]

\section{The Computation of a \(_2F_2\) Generalized Hypergeometric Function}

In this section we consider the computation of another \(_2F_2\) generalized hypergeometric function [9] of the form

\[
_{2}F_{2}\left[\begin{array}{c}a, b; \\
2a, d, e; \\
2\end{array} \right] = \frac{\Gamma(d) \Gamma(b-1) \Gamma(d-b+1) \Gamma(a+1)}{\Gamma(b) \Gamma(d-b+1) \Gamma(a+1)}
\]

Applying the conditions (5) and (6) in (51) we obtain

\[
_{2}F_{2}\left[\begin{array}{c}a, b; \\
2a, b+1; \right] = b \int_0^1 t^{b-1} F_1[1, a; t] t z dt
\]

Next, employing the identity of the confluent hypergeometric function [6] we have

\[
F_1[1, a; t] = e^t F_1[1, a; t]
\]

Using the series expansion of \( I_{a-1/2}(z/2) \) (see Gradshteyn, Ryzhik, 2007 [19] pg. 919 ex. 8.445) we have

\[
I_{a-1/2}(z/2) = \sum_{k=0}^{\infty} \frac{\Gamma(a+1+k) z^{2k}}{\Gamma(a+1) \Gamma(a+1+k)}
\]

Next, substituting (54) into (53) yields

\[
F_1[1, a; z] = e^z \sum_{k=0}^{\infty} \frac{1}{\Gamma(a+1+k) \Gamma(a+1)} z^{2k}
\]

Next, substituting (55) into (52) produces

\[
_{2}F_{2}\left[\begin{array}{c}a, b; \\
2a, b+1; \right] = b \int_0^1 t^{b-1} e^t \int_0^1 z^{2k} \frac{t^{2k}}{\Gamma(a+1+k)} dt
\]

Changing the order of summation and integration produces

\[
_{2}F_{2}\left[\begin{array}{c}a, b; \\
2a, b+1; \right] = b \sum_{k=0}^{\infty} \frac{z^{2k} \Gamma(a+1+k) \Gamma(a+1+k+1) \Gamma(a+1+k+1)}{\Gamma(a+1+k) \Gamma(a+1+k+1) \Gamma(a+1+k+1)}
\]

Using the example in (see Gradshteyn, Ryzhik, 2007 [19] pg. 340 ex. 3.351 1) we have

\[
_{2}F_{2}\left[\begin{array}{c}a, b; \\
2a, b+1; \right] = b \sum_{k=0}^{\infty} \frac{z^{2k} \Gamma(a+1+k) \Gamma(a+1+k+1) \Gamma(a+1+k+1)}{\Gamma(a+1+k) \Gamma(a+1+k+1) \Gamma(a+1+k+1)}
\]
\[ f_0^1 \frac{z^b}{b^{2k-1}} dt = \left(-\frac{z}{2}\right)^{-b-2k} \gamma\left(b+2k, -\frac{z}{2}\right) \]  
(58)

Next, substituting (58) into (57) we obtain the following
\[ zF_2\left[\begin{array}{c} a, b; \\ 2a, b + 1; \ z \end{array}\right] = b \sum_{k=0}^{\infty} \frac{z^{2k} \left(-\frac{z}{2}\right)^{-b-2k} \gamma\left(b+2k, -\frac{z}{2}\right)}{\Gamma\left(a+2k\right)} \]  
(59)

Next, substituting (19) of (Progri, 2018 [4]) and (47) into (59) produces
\[ zF_2\left[\begin{array}{c} a, b; \\ 2a, b + 1; \ z \end{array}\right] = \frac{z^{2} \sum_{k=0}^{\infty} \frac{z^{k} \left(-\frac{z}{2}\right)^{-b-2k} \gamma\left(b+2k, -\frac{z}{2}\right)}{\Gamma\left(a+2k\right)}}{e^{z}} \]  
(60)

We can easily see that the \( zF_2[a, b; 2a, b + 1; z] \) can be obtained by the means of the difference of two Kampé de Fériet function (or double hypergeometric series) [3]-[5]
\[ zF_2\left[\begin{array}{c} a, b; \\ 2a, c; \ z \end{array}\right] = \frac{\sum_{k=0}^{\infty} \frac{z^{k} \left(-\frac{z}{2}\right)^{-b-2k} \gamma\left(b+2k, -\frac{z}{2}\right)}{\Gamma\left(a+2k\right)}}{e^{z}} \]  
(61)

where
\begin{align*}
b_0 &= \frac{b}{2} \\
b_1 &= \frac{b+1}{2} \\
b_2 &= \frac{b+2}{2} \\
b_3 &= \frac{b+3}{2}
\end{align*}

\[ a_1 = a + \frac{1}{2} \]  
(66)

and where \( z_1, z_2 \) are given by (50) and (40) respectively and \( c - b = 1 \).

One can easily show that for \( a = 1, b = 1 \) (61) reduces to (49); hence, this concludes the derivations of the computation of a \( zF_2 \) generalized hypergeometric function.

### 6 Partial Derivatives of a \( zF_2 \) Hypergeometric Function

There may be applications that require the computation of the partial derivatives of \( zF_2 \). In this section we derive all the steps that are required to complete such a computation.

Next, let us take the partial derivative of (11) with respect to \( a \)
\[ \frac{\partial}{\partial a} \int_0^1 t^{a-1} F_1 \left[\frac{a;}{a+1, (-tz)} \right] dt = \frac{\partial}{\partial a} \int_0^1 e^{-ztu(tu)^{a-1}} du \]  
(67)

Using the main differentiation property
\[ \frac{\partial}{\partial a} \int_0^1 t^{a-1} F_1 \left[\frac{a;}{a+1, (-tz)} \right] dt = \frac{\partial}{\partial a} \int_0^1 e^{-ztu(tu)^{a-1}} du \]  
(68)

From where we find from [16]-[18]
\[ \frac{\partial}{\partial a} \int_0^1 t^{a-1} F_1 \left[\frac{a;}{a+1, (-tz)} \right] dt = \frac{\partial}{\partial a} \int_0^1 e^{-ztu(tu)^{a-1}} du \]  
(69)

From where we find that
\[ \frac{\partial}{\partial a} \int_0^1 e^{-ztu(tu)^{a-1}} du = \frac{\partial}{\partial a} \int_0^1 e^{-ztu(tu)^{a-1}} du \]  
(70)

Substituting (70) into (69) yields
\[ \frac{\partial}{\partial a} \int_0^1 t^{a-1} F_1 \left[\frac{a;}{a+1, (-tz)} \right] dt = \frac{\partial}{\partial a} \int_0^1 e^{-ztu(tu)^{a-1}} du \]  
(71)

Next, substituting (71) into (68) produces
\[ \frac{\partial}{\partial a} \int_0^1 t^{a-1} F_1 \left[\frac{a;}{a+1, (-tz)} \right] dt = \frac{\partial}{\partial a} \int_0^1 e^{-ztu(tu)^{a-1}} du \]  
(72)

Next, substituting (10) into (72) we obtain
\[
\frac{\partial F_2[-a,a+1]}{\partial a} = 2F_2[-a,a+1;(-z)] a^2 \int_0^1 \frac{\log(t)(tu)^{a-1}}{e^{ztu}} \, du \, dt
\]

(73)

Let us evaluate the inside integral of (73) by parts

\[
\int_0^1 \frac{\log(t)(tu)^{a-1}}{e^{ztu}} \, du \, dt = \frac{\log(t)(tu)^{a-1}}{z^a} \bigg|_0^1 + \int_0^1 \frac{u^{-1} \log(t)(zu) \, du}{z^a}
\]

(74)

Substituting (74) into (73) yields

\[
\frac{\partial F_2[-a,a+1]}{\partial a} = 2F_2[-a,a+1;(-z)] a^2 \int_0^1 \frac{u^{-1} \log(t)(zu) \, du}{z^a} + \frac{a^2 \int_0^1 u^{-1} \log(t)(zu) \, du}{z^a}
\]

(75)

Next, substituting (12) into (75) produces

\[
\frac{\partial F_2[-a,a+1]}{\partial a} = 2F_2[-a,a+1;(-z)] a^2 \int_0^1 \frac{u^{-1} \log(t)(zu) \, du}{z^a} + \frac{a^2 \int_0^1 u^{-1} \log(t)(zu) \, du}{z^a}
\]

(76)

Next, we evaluate the last integral of (76)

\[
\int_0^1 \log(t)(zu) \, dt = \left[ \frac{\log(t)(zu)}{z} \right]_0^1 - \int_0^1 t^{-1} \int \gamma(a, zu) \, du \, dt
\]

(77)

From the definition of the incomplete gamma function we have

\[
\gamma(a, zu) = \frac{(zu)^a}{a} F_1(a, 1; -zu)
\]

(78)

Substituting (78) into the integral of \( \int \gamma(a, zu) \, du \) we obtain

\[
\int \gamma(a, zu) \, du = \int \frac{(zu)^a}{a} F_1(a, 1; -zu) \, du
\]

(79)

Next, substituting (11) into (79) yields

\[
\int \frac{F_2(a+1; -zu)}{a} \, du = 2F_2[a, a+1; (-z)] - 1
\]

(80)

Substituting (80) into (79) produces

\[
\int \gamma(a, zu) \, du = 2F_2[a, a+1; (-z)] - 1
\]

(81)

Substituting (81) into (77) yields

\[
\int_0^1 \log(t)(yu) \, dt = \frac{\log(t)(zu)^a}{a} F_2[a, a+1; (-zu)] - 1
\]

(82)

Substituting (82) into (76) yields

\[
\frac{\partial F_2[-a,a+1]}{\partial a} = \frac{(2+a) \log(t)(zu)^a}{a} \int_0^1 \frac{u^{-1} \log(t)(zu) \, du}{z^a}
\]

(83)

Next, from the definition of \( F_3 \) we have [9]

\[
F_3[a, b, c; \gamma, t; x] = \frac{\Gamma(g) \int_0^1 t^{h-1}(1-g)^{a-1} \log(t)(zu)^a \, du}{\Gamma(h) \Gamma(g-h)}
\]

(84)

If we set the following conditions

\[
g - h = 1 \Rightarrow g = h + 1 \Rightarrow
\]

(85)

\[
\Gamma(g - h) = 1 \Rightarrow \Gamma(g) = h \Gamma(h)
\]

(86)

Substituting (86) into (84) yields

\[
F_3[a, b, c; \gamma, t; x] = \frac{\Gamma(g) \int_0^1 t^{h-1}(1-g)^{a-1} \log(t)(zu)^a \, du}{\Gamma(h) \Gamma(g-h)}
\]

(87)

Taking the partial derivative of \( F_3 \) with respect to \( h \) yields

\[
\frac{\partial F_3[a, b, h; c, d; t; x]}{\partial h} = \frac{t^{h-1} \log(t)(ze)^a}{h} \int_0^1 \frac{t^{h-2} \log(t)(zu)^a \, du}{z^a}
\]

(88)

We evaluate (88) at \( h = 0 \) produces the desired result

\[
\frac{\partial F_3[a, b, h; c, d; t; x]}{\partial h} = \frac{t^{h-1} \log(t)(ze)^a}{h} \int_0^1 \frac{t^{h-2} \log(t)(zu)^a \, du}{z^a}
\]

(89)

Hence, our desired integral is as follows
\[
\int_0^1 t F_2^{a_2, a_1+1; (-z)} dt = \frac{\partial}{\partial h} F_2^{a_2, a_1+1; (-z)} \bigg|_{h=0} \quad (90)
\]

Finally, substituting (90) into (83) produces
\[
\frac{\partial}{\partial a} F_2^{a, a; (-z)} = \left[ \begin{array}{c} (2a+1) F_2^{a, a; (-z)} \\ a \end{array} \right] 
\frac{\partial}{\partial h} F_2^{a, a+1; (-z)} \bigg|_{h=0} 
\]

This is as far as we can go here. This concludes the derivations of the partial derivative of a \( F_2 \) generalized hypergeometric function.

7 Computation of Special Cases

There are several special cases that we can recognize in (24).

Based on (19), pg. 899, ex. 8.352 1.) we have
\[
F_1^1 \left[ \begin{array}{c} 1 \\ m-k \end{array} \right] = \frac{(m-k-1)!}{(1)^{m-k+1}} e^{-z} e^{z(m-k-1)} \sum_{k=0}^{m-k-1} \frac{(1)^{m-k-1} x^{m-k-1}}{x^{m-k}} 
\]

Next, substituting (92) into (24) yields
\[
F_2^2 \left[ \begin{array}{c} m, m+1 \end{array} \right] = m^2 \frac{e^{-z} e^{z(m-k-1)} \left( \sum_{k=0}^{m-k-1} \frac{(1)^{m-k-1} x^{m-k-1}}{x^{m-k}} \right)}{x^{m-k}} + \frac{e^{-z} e^{z(m-k-1)} \left( \sum_{k=0}^{m-k-1} \frac{(1)^{m-k-1} x^{m-k-1}}{x^{m-k}} \right)}{x^{m-k}} 
\]

Let us consider several special cases in order.

1. \( a = m = 0 \). For this special case we cannot utilize (93) because it will vanish; however, for this special case we have
\[
F_2^2 \left[ \begin{array}{c} 0, 0 \\ 1, 1 \end{array} \right] = 1, \ \forall z \in [0, +\infty) 
\]

2. \( a = m = 1 \). For this special case we can utilize (93); hence, we have the fundamental \( F_2^2 \left[ \begin{array}{c} 1, 1 \end{array} \right] \)
\[
F_2^2 \left[ \begin{array}{c} 1, 1 \end{array} \right] = F_2^2 \left[ \begin{array}{c} 1, 1 \end{array} \right] 
\]

3. \( a = m = 2 \). For this special case we can utilize (93); hence, we have
\[
F_2^2 \left[ \begin{array}{c} 2, 2 \end{array} \right] = 8 \left( e^{-z} (1 - z) - 1 \right) + 4z F_2^2 \left[ \begin{array}{c} 1, 1 \end{array} \right] 
\]

The main disadvantage is that it only depends on particular values of \( z \) and it requires new computation (or it is laborious) as every time it requires any analytical and numerical computations depending on particular values of \( z \).

8 Numerical Examples

Before we conclude this paper, we consider several numerical examples.

Example 1: The first numerical example considers the computation of a \( F_2 \) based on (1) and (11) for \( a = \{2,3\} \) and \( z = 0.5 \). The results of the direct computation are shown in Tab. I and of the absolute error of the direct computation are shown in Tab. II.

Example 2: The second numerical example considers the computation of a \( F_2 \) based on (1) and (12) for \( a = \{2,3\} \) and \( z = 0.5 \). The results of the direct computation are shown in Tab. III and of the absolute error of the direct computation are shown in Tab. IV.

Example 3: The third numerical example considers the computation of a \( F_2 \) based on (1) and (24) for \( a = \{2,3\} \) and \( z = 0.5 \). The results of the direct computation are shown in Tab. V and of the absolute error of the direct computation are shown in Tab. VI.

For \( a = 2 \) (22) and (24) become respectively equal to
\[
F_2^2 \left[ \begin{array}{c} 2, 2 \end{array} \right] = \frac{4}{-z} F_1^1 \left[ \begin{array}{c} 1, 1 \end{array} \right] - 2 F_2^2 \left[ \begin{array}{c} 1, 1 \end{array} \right] 
\]
Example 4: The fourth numerical example considers the computation of a $\mathcal{F}_2$ based on (1) and (49) for $a = 2$ and $z = 0.5$. The results of the direct computation are shown in Tab. VII and of the absolute error of the direct computation are shown in Tab. VIII.

As indicated by the numerical results in table VIII, the absolute error due to the difference of two Kampé de Fériet functions is within numerical computational error $10^{-16}$; hence, (1) and (49) are numerically equivalent.

Example 5: The fifth numerical example considers the computation of a $\mathcal{F}_2$ based on (51) and (61) for $a = \{2,3\}$, $b = \{3,4\}$, and $z = 0.5$. The results of the direct computation are shown in Tab. IX and of the absolute error of the direct computation are shown in Tab. X.

As indicated by the numerical results in table X, the absolute error due to the difference of two Kampé de Fériet functions is within numerical computational error $10^{-16}$, hence, (51) and (61) are numerically equivalent.

9 Conclusions

In conclusion, I have offered several techniques for the computation of a hypergeometric function $\mathcal{F}_2$ either by means of direct computation or via the difference of Kampé de Fériet functions.

I have shown that a special case of $\mathcal{F}_2$ may lead to partial fraction expansion via $\mathcal{F}_1$ and the computation of the fundamental $\mathcal{F}_2[1,1; 2,2; z]$ as shown in (23). This is an original result never published before.

The fundamental $\mathcal{F}_2[1,1; 2,2; z]$ hypergeometric function is given by the means of the difference of two Kampé de Fériet functions as in (49). This is an original result never published before.

The $\mathcal{F}_2[a, b; 2a, b + 1; z]$ generalized hypergeometric function can be obtained by the means of the difference of two Kampé de Fériet function (or double hypergeometric series) [3]-[5] as in (62). This is an original result never published before.

This paper is based almost entirely on the creation of original analytical derivation but as far as numerical results special cases may be considered as such.

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MATLAB Library development that will enable the results of this work to be published in Dr. Progri pioneer publication Indoor Geolocation Systems—Theory and Applications. Vol. I (Not yet available in print) [1].

This journal paper is dedicated to four special men in my life: my grandfather, Xhevdet Progri, my dear father, Fiqiri Progri, my father’s first cousin Dr. Peter Demir, and Qazim Demir, the brother of my grandfather, Xhevdet Progri.

11 References


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1 This identity is sometimes referred to as the Kummer’s [7] second transformation.

2 Ditto i.

3 See the discussion in Progri 2016 [3], 2018 [4], and 2019 [5] for a detailed discussion of the lower limit of $\log(tu) \left[ \frac{f(a+iu)}{z^2} \right]_0^1$. 

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