

ON A NEW CLASS OF INTEGRALS INVOLVING GENERALIZED MITTAG-LEFFLER FUNCTION

Naresh Menaria, Sunil Dutt Purohit and Rakesh K. Parmar

Abstract. In this paper, we aim at establishing two generalized integral formulae involving generalized Mittag-Leffler function which are expressed in terms of the generalized hypergeometric function and generalized (Wright) hypergeometric function. Some interesting special cases of our main results are also considered. The results are derived with the help of an interesting integral due to Lavoie and Trottier.

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Naresh Menaria

Department of Mathematics, Pacific college of Engineering, Udaipur-313001,
Rajasthan, India.
e-mail: naresh.menaria14@gmail.com

Sunil Dutt Purohit

Department of HEAS (Mathematics), Rajasthan Technical University, Kota-324010,
Rajasthan, India.
sunil_a_purohit@yahoo.com

Rakesh K. Parmar

Department of Mathematics, Govt. College of Engineering and Technology, Bikaner-334004,
Rajasthan, India.
e-mail: rakeshparmar27@gmail.com

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