

# Six Series Equations involving Heat Polynomials

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**Abstract:** In this paper, it is shown that six series equations involving heat polynomials can be solved by reducing them to simultaneous Fredholm integral equations of second kind .These equations are not considered earlier by [3],[4].

**Keywords:** Integral equation, Series equation, Fourier series, Integral theorems, Heat polynomials

## 1. Introduction

Dual, triple and quadruple series equations play an important role in finding the solution of mixed boundary value problems of elasticity, electrostatics and other fields of mathematical physics.Dual and triple equations involving orthogonal polynomials have been considered by many authors [1], [3], [4], [5]. Cooke [2] devised a method for finding the solution of quadruple series equations involving Fourier- Bessel series and obtained the solution using operator theory. In this paper, we have considered six series equations involving heat polynomials which are extensions of dual, triple and quadruple series equations considered by authors[1],[3],[4],[5].

## 2. Six Series Equations

We consider here the following sets of the six series equations of first kind:

Six series equations of the first kind are as follows:

$$\sum_{n=0}^{\infty} \frac{A_n}{(\mu+n+\frac{1}{2}+\rho)} P_{n+\rho,\sigma}(x,t) = \begin{cases} f_1(x,t) & , 0 \leq x < a \\ f_3(x,t) & , b < x < c \\ f_5(x,t) & , d < x < e \end{cases} \quad (1)$$

$$\sum_{n=0}^{\infty} \frac{t^{-n} l^n A_n}{(\nu+n+\frac{1}{2}+\rho)} P_{n+\rho,\nu}(x,-t) = \begin{cases} f_2(x,t) & , a < x < b \\ f_4(x,t) & , c < x < d \\ f_6(x,t) & , e < x < \infty \end{cases} \quad (2)$$

where  $f_i(x,t)$  are unknown functions for  $(i=1,2,3,4,5,6)$ .  $P_{n,\nu}(x,-t)$  is a heat polynomial and Coefficients  $A_n$  to be determined.

## 3. Preliminary Results

In the course of analysis, we shall use the following results:  
 (i) The orthogonality relation for the heat polynomials

$$\int_0^{\infty} W_{m,\nu}(x,t) P_{n,\nu}(x,-t) d\Omega(x) = \frac{\delta_{mn}}{K_n} \quad (3)$$

where  $\delta_{mn}$  is the Kronecker delta,

$$d\Omega(x) = 2^{\frac{1}{2}-\nu} [\Gamma\left(v + \frac{1}{2}\right)]^{-1} x^{2\nu} dx \quad (4)$$

$$\text{and, } K_n = \frac{\Gamma[v + \frac{1}{2}]}{2^{4n} n! \Gamma[v + \frac{1}{2} + n]} \quad (5)$$

(ii) The series ,

$$S(x, \xi, t) = 2^{\frac{1}{2}-\sigma} \sum_{n=0}^{\infty} \frac{\left(\frac{l}{t}\right)^n \Gamma\left(\mu + \frac{1}{2} + n + \rho\right) P_{n+\rho,\nu}(x, -t) W_{n+\rho,\sigma}(\xi, t)}{2^{4(n+\rho)} (n+\rho)! \Gamma\left(\sigma + \frac{1}{2} + n + \rho\right) \Gamma\left(v + \frac{1}{2} + n + \rho\right)} \quad (6)$$

$$S(x, \xi, t) = \frac{x^{1-2\nu} \xi^{1-2\sigma} e^{-\xi^2/4t}}{\Gamma m \Gamma(v - \sigma + m)} a_n^* \quad (7)$$

$$\text{where, } a_n^* = \frac{t^{n-\sigma+m} 2^{2(1-m)} \Gamma\left(\mu + \frac{1}{2} + n + \rho\right)}{\Gamma\left(\sigma - m + \frac{1}{2} + n + \rho\right)}, \quad (v - \sigma + m > 0) \quad (8)$$

$\eta(y) = y^{2(\sigma-m)} e^{y^2/4t}$  and,  $\omega = \min(\xi, x)$   
 If  $h(y)$  is strictly monotonically increasing and differentiable function in  $(a,b)$  and  $h(y) \neq 0$  in this interval, then the solutions to the Abel integral equations.

$$f(x) = \int_a^x \frac{\phi(y)}{\{h(y)-h(x)\}^\alpha} dy, \quad 0 < \alpha < 1 \quad (9)$$

and

$$f(x) = \int_x^b \frac{\phi(y)}{\{h(y)-h(x)\}^\alpha} dy, \quad 0 < \alpha < 1 \quad (10)$$

are given by ,

$$\Phi(y) = \frac{\sin(\alpha\pi)}{\pi} \frac{d}{dy} \int_a^y \frac{h'(x)F(x)}{\{h(y)-h(x)\}^{1-\alpha}} dx \quad (11)$$

and

$$\Phi(y) = -\frac{\sin(\alpha\pi)}{\pi} \frac{d}{dy} \int_y^b \frac{h'(x)F(x)}{\{h(x)-h(y)\}^{1-\alpha}} dx \quad (12)$$

respectively.

## 4. The Solution of Six Series Equations of the First Kind

Let us assume that,

$$\sum_{n=0}^{\infty} \frac{A_n}{\Gamma\left(\mu + \frac{1}{2} + n + \rho\right)} P_{n+\rho,\sigma}(x, -t) = \begin{cases} \emptyset_1(x, t) & , a < x < b \\ \emptyset_2(x, t) & , c < x < d \\ \emptyset_3(x, t) & , e < x < \infty \end{cases} \quad (13)$$

where  $\emptyset_1(x, t), \emptyset_2(x, t)$  and  $\emptyset_3(x, t)$  are unknown functions.

Using orthogonality relation(3), we get  $A_n$  from equations (1),(2),

$$A_n = \frac{\Gamma\left(\sigma + \frac{1}{2}\right)\Gamma\left(\mu + \frac{1}{2} + n + \rho\right)}{2^{4(n+\rho)}(n+\rho)!} \left\{ \int_0^a f_1(x, t) \int_0^x \eta(y)(\xi^2 - y^2)^{m-1}(x^2 - y^2)^{v-\sigma+m-1} dy \right. \\ + \int_a^b \emptyset_1(x, t) + \int_b^c f_3(x, t) + \int_c^d \emptyset_2(x, t) \\ + \int_e^f f_5(x, t) \\ \left. + \int_e^\infty \emptyset_3(x, t) \right\} W_{n+\rho, \sigma}(x, t) d\Omega(x) \quad (14)$$

Now substituting the value of  $A_n$  from (14) in equation (2), we get,

$$\int_0^a f_1(\xi, t) S(x, \xi, t) d\Omega(\xi) + \int_a^b \emptyset_1(\xi, t) S(x, \xi, t) d\Omega(\xi) \\ + \int_b^c f_3(\xi, t) S(x, \xi, t) d\Omega(\xi) \\ + \int_c^d \emptyset_2(\xi, t) S(x, \xi, t) d\Omega(\xi) + \int_d^e f_5(\xi, t) S(x, \xi, t) d\Omega(\xi) \\ + \int_e^\infty \emptyset_3(\xi, t) S(x, \xi, t) d\Omega(\xi) = \\ \frac{1}{\Gamma(\sigma + \frac{1}{2})} \begin{cases} f_2(x, t) & , a < x < b \\ f_4(x, t) & , c < x < d \\ f_6(x, t) & , e < x < \infty \end{cases} \quad (15)$$

Now starting with equation (5), which can be written as

$$\int_a^x \emptyset_1(\xi, t) S_\xi(x, \xi, t) d\Omega(\xi) + \int_b^x \emptyset_1(\xi, t) S_x(x, \xi, t) d\Omega(\xi) \\ = \frac{2^{\frac{1}{2}-\sigma}}{\Gamma\left(\sigma + \frac{1}{2}\right)} f_1(x, t) \\ - \int_c^d \emptyset_2(\xi, t) S_x(x, \xi, t) d\Omega(\xi) - \\ \int_e^\infty \emptyset_3(\xi, t) S_x(x, \xi, t) d\Omega(\xi) , a < x < b \quad (16)$$

where,

$$F_1(x, t) = f_2(x, t) - \int_0^a \xi^{2\sigma} f_1(\xi, t) S(x, \xi, t) d(\xi) - \\ \int_b^c \xi^{2\sigma} f_3(\xi, t) S(x, \xi, t) d(\xi) - \\ \int_d^\infty \xi^{2\sigma} f_5(\xi, t) S(x, \xi, t) d(\xi) \quad (17)$$

with the help of equations (4), (7), we get

$$\int_a^x \emptyset_1(\xi, t) \xi e^{-\frac{\xi^2}{4t}} d\xi \\ \int_0^x \eta(y)(\xi^2 - y^2)^{m-1}(x^2 - y^2)^{v-\sigma+m-1} dy \\ + \int_x^b \emptyset_1(\xi, t) \xi e^{-\frac{\xi^2}{4t}} d\xi$$

$$\int_0^x \eta(y)(\xi^2 - y^2)^{m-1}(x^2 - y^2)^{v-\sigma+m-1} dy \\ - \int_e^\infty \emptyset_3(\xi, t) \xi e^{-\frac{\xi^2}{4t}} d\xi \\ \int_0^x \eta(y)(\xi^2 - y^2)^{m-1}(x^2 - y^2)^{v-\sigma+m-1} dy \quad (18)$$

Inverting the order of integration, we obtain

$$\int_0^a \eta(y) (x^2 - y^2)^{v-\sigma+m-1} dy .$$

$$\int_a^x \emptyset_1(\xi, t) \xi e^{-\frac{\xi^2}{4t}} (\xi^2 - y^2)^{m-1} d\xi \\ + \int_a^x \eta(y) (x^2 - y^2)^{v-\sigma+m-1} dy \\ \int_y^x \emptyset_1(\xi, t) \xi e^{-\frac{\xi^2}{4t}} (\xi^2 - y^2)^{m-1} d\xi \\ + \int_0^x \eta(y) (x^2 - y^2)^{v-\sigma+m-1} dy \\ \int_x^b \emptyset_1(\xi, t) \xi e^{-\frac{\xi^2}{4t}} (\xi^2 - y^2)^{m-1} d\xi \\ = \frac{\Gamma m \Gamma(v - \sigma + m)}{a_n * x^{1-2v}} F_1(x, t) \\ - \int_0^x \eta(y) (x^2 - y^2)^{v-\sigma+m-1} dy \quad (19)$$

$$y^{2v-\sigma+m-1} dy \text{ and } \emptyset_2(\xi, t) \xi e^{-\xi^2/4t} (\xi^2 - y^2)^{m-1} dy \\ - y^{2v-\sigma+m-1} dy \text{ and } \emptyset_3(\xi, t) \xi e^{-\xi^2/4t} (\xi^2 - y^2)^{m-1} dy \quad a < x < b$$

$$\begin{aligned} & \int_a^x \frac{\eta(y)}{(x^2 - y^2)^{1-v+\sigma-m}} dy \int_y^b \frac{\emptyset_1(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - y^2)^{1-m}} d\xi \\ &= \frac{\Gamma m \Gamma(v - \sigma + m)}{a_n * x^{1-2v}} F_1(x, t) \\ & - \int_0^a \frac{\eta(y)}{(x^2 - y^2)^{1-v+\sigma-m}} dy \int_a^b \frac{\emptyset_1(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - y^2)^{1-m}} d\xi \\ & - \int_0^x \frac{\eta(y)}{(x^2 - y^2)^{1-v+\sigma-m}} dy \int_c^d \frac{\emptyset_2(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - y^2)^{1-m}} d\xi \\ & - \int_0^x \frac{\eta(y)}{(x^2 - y^2)^{1-v+\sigma-m}} dy \int_e^\infty \frac{\emptyset_3(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - y^2)^{1-m}} d\xi \quad (20) \end{aligned}$$

If we assume,

$$\int_y^b \frac{\emptyset_1(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - y^2)^{1-m}} d\xi = \bar{\emptyset}_1(y) \quad (21)$$

$$\int_c^d \frac{\emptyset_2(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - y^2)^{1-m}} d\xi = \bar{\emptyset}_2(y) \quad (22)$$

$$\int_e^\infty \frac{\emptyset_3(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - y^2)^{1-m}} d\xi = \bar{\emptyset}_3(y) \quad (23)$$

Then equation (20) can be rewritten as below:

$$\begin{aligned} & \int_a^x \frac{\eta(y) \bar{\emptyset}_1(y)}{(x^2 - y^2)^{1-v+\sigma-m}} dy = \\ & \frac{\Gamma m \Gamma(v - \sigma + m)}{a_n * x^{1-2v}} F_1(x, t) - \end{aligned}$$

$$\begin{aligned} &= F'_1(y, t) - \frac{\sin(1 - v + \sigma - m)\pi}{\pi} \left[ \int_0^a \eta(z) dz \frac{d}{dy} \int_a^y \frac{2x dx}{(y^2 - x^2)^{v+\sigma-m} (x^2 - z^2)^{1-v+\sigma-m}} \int_a^b \frac{\emptyset_1(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - z^2)^{1-m}} d\xi \right. \\ &+ \int_0^x \eta(z) dz \frac{d}{dy} \int_a^y \frac{2x dx}{(y^2 - x^2)^{v+\sigma-m} (x^2 - z^2)^{1-v+\sigma-m}} \int_c^d \frac{\emptyset_2(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - z^2)^{1-m}} d\xi \\ &+ \left. \int_0^x \eta(z) dz \frac{d}{dy} \int_a^y \frac{2x dx}{(y^2 - x^2)^{v+\sigma-m} (x^2 - z^2)^{1-v+\sigma-m}} \int_e^\infty \frac{\emptyset_3(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - z^2)^{1-m}} d\xi \right] \quad (25) \end{aligned}$$

where,

$$F'_1(y, t) = \frac{\sin(1 - v + \sigma - m)\pi}{\pi} \frac{\Gamma m \Gamma(v - \sigma + m)}{a_n * x^{1-2v}} \frac{d}{dy} \int_a^y \frac{2x^{2v} F_1(x, t) dx}{(y^2 - x^2)^{v+\sigma-m}} \quad (26)$$

Inverting the order of integration in the II integral of R.H.S. in equation (24), we get,

$$\begin{aligned} \eta(y) \bar{\emptyset}_1(y) &= F'_1(y, t) - \frac{\sin(1 - v + \sigma - m)\pi}{\pi} \cdot \left[ \int_0^a \eta(z) dz \frac{d}{dy} \int_a^y \frac{2x dx}{(y^2 - x^2)^{v+\sigma-m} (x^2 - z^2)^{1-v+\sigma-m}} \int_a^b \frac{\emptyset_1(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - z^2)^{1-m}} d\xi \right. \\ &+ \int_0^a \eta(z) dz \frac{d}{dy} \int_a^y \frac{2x dx}{(y^2 - x^2)^{v+\sigma-m} (x^2 - z^2)^{1-v+\sigma-m}} \int_c^d \frac{\emptyset_2(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - z^2)^{1-m}} d\xi \\ &+ \frac{d}{dy} \int_a^y \eta(z) dz \int_z^y \frac{2x dx}{(y^2 - x^2)^{v+\sigma-m} (x^2 - z^2)^{1-v+\sigma-m}} \int_c^d \frac{\emptyset_2(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - z^2)^{1-m}} d\xi \\ &+ \int_0^a \eta(z) dz \frac{d}{dy} \int_a^y \frac{2x dx}{(y^2 - x^2)^{v+\sigma-m} (x^2 - z^2)^{1-v+\sigma-m}} \int_e^\infty \frac{\emptyset_3(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - z^2)^{1-m}} d\xi \\ &+ \frac{d}{dy} \int_a^y \eta(z) dz \int_z^y \frac{2x dx}{(y^2 - x^2)^{v+\sigma-m} (x^2 - z^2)^{1-v+\sigma-m}} \\ &\left. \cdot \int_e^\infty \frac{\emptyset_3(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - z^2)^{1-m}} d\xi \right] \quad (27) \end{aligned}$$

It can be easily proved that,

$$\frac{d}{dy} \int_a^y \frac{2x dx}{(y^2 - x^2)^{v-\sigma+m} (x^2 - z^2)^{1-v+\sigma-m}} = \frac{(a^2 - z^2)^{v-\sigma+m}}{(y^2 - z^2)(y^2 - a^2)^{v-\sigma+m}} \quad (28)$$

$$\text{And } \int_z^y \frac{2x dx}{(y^2 - x^2)^{v-\sigma+m} (x^2 - z^2)^{1-v+\sigma-m}} = \frac{\pi}{\sin(1-v+\sigma-m)\pi}$$

Now using the results (28) and (29) in equation (27), we obtain

$$\eta(y)\bar{\Phi}_1(y) = F'_1(y, t) \quad (29)$$

$$\begin{aligned} & - \frac{\sin(1-v+\sigma-m)\pi}{\pi} \cdot \left[ \int_0^a \frac{\eta(z)(a^2 - z^2)^{v-\sigma+m} dz}{(y^2 - z^2)(y^2 - a^2)^{v-\sigma+m}} \int_a^b \frac{\bar{\Phi}_1(\xi, t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - z^2)^{1-m}} d\xi \right. \\ & + \int_0^a \frac{\eta(z)(a^2 - z^2)^{v-\sigma+m} dz}{(y^2 - z^2)(y^2 - a^2)^{v-\sigma+m}} \int_c^d \frac{\bar{\Phi}_2(\xi, t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - z^2)^{1-m}} d\xi \\ & + \frac{\pi}{\sin(1-v+\sigma-m)\pi} \frac{d}{dy} \int_a^y \eta(z) dz \int_c^d \frac{\bar{\Phi}_2(\xi, t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - z^2)^{1-m}} d\xi \\ & + \int_0^a \frac{\eta(z)(a^2 - z^2)^{v-\sigma+m} dz}{(y^2 - z^2)(y^2 - a^2)^{v-\sigma+m}} \int_e^\infty \frac{\bar{\Phi}_3(\xi, t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - z^2)^{1-m}} d\xi \\ & \left. + \frac{\pi}{\sin(1-v+\sigma-m)\pi} \frac{d}{dy} \int_a^y \eta(z) dz \cdot \int_e^\infty \frac{\bar{\Phi}_3(\xi, t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - z^2)^{1-m}} d\xi \right] \end{aligned} \quad (30)$$

Equations (21),(22) and (23) are also Abel type integral equations. Therefore the solution of these equations are given by

$$\bar{\Phi}_1(\xi, t)\xi e^{-\frac{\xi^2}{4t}} = -\frac{\sin(1-m)\pi}{\pi} \frac{d}{d\xi} \int_\xi^b \frac{2y \bar{\Phi}_1(y) dy}{(y^2 - \xi^2)^m} \quad (31)$$

$$\bar{\Phi}_2(\xi, t)\xi e^{-\frac{\xi^2}{4t}} = -\frac{\sin(1-m)\pi}{\pi} \frac{d}{d\xi} \int_\xi^d \frac{2y \bar{\Phi}_2(y) dy}{(y^2 - \xi^2)^m} \quad (32)$$

$$\bar{\Phi}_3(\xi, t)\xi e^{-\frac{\xi^2}{4t}} = -\frac{\sin(1-m)\pi}{\pi} \frac{d}{d\xi} \int_\xi^d \frac{2y \bar{\Phi}_3(y) dy}{(y^2 - \xi^2)^m} \quad (33)$$

Therefore,

$$\int_a^b \frac{\bar{\Phi}_1(\xi, t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - z^2)^{1-m}} d\xi = -\frac{\sin(1-m)\pi}{\pi(a^2 - z^2)^{-m}} \int_a^b \frac{2x \bar{\Phi}_1(x) dx}{(x^2 - a^2)^m (x^2 - z^2)} \quad (34)$$

$$\int_c^d \frac{\bar{\Phi}_2(\xi, t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - z^2)^{1-m}} d\xi = -\frac{\sin(1-m)\pi}{\pi(c^2 - z^2)^{-m}} \int_c^d \frac{2x \bar{\Phi}_2(x) dx}{(x^2 - c^2)^m (x^2 - z^2)} \quad (35)$$

$$\int_c^d \frac{\bar{\Phi}_3(\xi, t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - z^2)^{1-m}} d\xi = -\frac{\sin(1-m)\pi}{\pi(e^2 - z^2)^{-m}} \int_c^d \frac{2x \bar{\Phi}_3(x) dx}{(x^2 - e^2)^m (x^2 - z^2)} \quad (36)$$

Substituting the values from equations (34),(35)and (36) in equation (30), we obtain

$$\begin{aligned} & \eta(y)\bar{\Phi}_1(y) = F'_1(y, t) - \\ & \frac{\sin(1-v+\sigma-m)\pi \sin(1-m)\pi}{\pi} \cdot \left[ \int_0^a \frac{\eta(z)(a^2 - z^2)^{v-\sigma+2m} dz}{(y^2 - z^2)(y^2 - a^2)^{v-\sigma+m}} \int_a^b \frac{2x \bar{\Phi}_1(x) dx}{(x^2 - a^2)^m (x^2 - z^2)} \right. \\ & + \int_0^a \frac{\eta(z)(a^2 - z^2)^{v-\sigma+m} dz}{(c^2 - z^2)^{-m} (y^2 - z^2)(y^2 - a^2)^{v-\sigma+m}} \int_c^d \frac{2x \bar{\Phi}_2(x) dx}{(x^2 - c^2)^m (x^2 - z^2)} \\ & + \frac{\pi}{\sin(1-v+\sigma-m)\pi} \frac{d}{dy} \int_a^y \frac{\eta(z) dz}{(c^2 - z^2)^{-m}} \int_c^d \frac{2x \bar{\Phi}_2(x) dx}{(x^2 - c^2)^m (x^2 - z^2)} \\ & + \int_0^a \frac{\eta(z)(a^2 - z^2)^{v-\sigma+m} dz}{(e^2 - z^2)^{-m} (y^2 - z^2)(y^2 - a^2)^{v-\sigma+m}} \int_e^\infty \frac{2x \bar{\Phi}_3(x) dx}{(x^2 - e^2)^m (x^2 - z^2)} \\ & \left. + \frac{\pi}{\sin(1-v+\sigma-m)\pi} \frac{d}{dy} \int_a^y \frac{\eta(z) dz}{(e^2 - z^2)^{-m}} \cdot \int_e^\infty \frac{2x \bar{\Phi}_3(x) dx}{(x^2 - e^2)^m (x^2 - z^2)} \right] \end{aligned}$$

With the help of equations(31),(32) and(33) , the above equation takes the form

$$\eta(y)\bar{\Phi}_1(y) = F'_1(y, t) - \int_a^b \bar{\Phi}_1(x) P_1(x, y) dx - \int_c^d \bar{\Phi}_2(x) P_2(x, y) dx - \int_e^\infty \bar{\Phi}_3(x) P_3(x, y) dx,$$

$$a < x < b \quad (37)$$

where,

$$P_1(x, y) = \frac{\sin(1-v+\sigma-m)\pi \sin(1-m)\pi}{\pi^2 (y^2 - a^2)^{v-\sigma+m}} \frac{2x}{(x^2 - a^2)^m} \int_0^a \frac{\eta(z)(a^2 - z^2)^{v-\sigma+2m}}{(y^2 - z^2)(x^2 - z^2)} dz \quad (38)$$

$$P_2(x, y) = \frac{\sin(1-v+\sigma-m)\pi \sin(1-m)\pi}{\pi^2 (y^2 - a^2)^{v-\sigma+m}} \frac{2x}{(x^2 - c^2)^m}$$

$$\int_0^a \frac{\eta(z)(a^2 - z^2)^{v-\sigma+m}(c^2 - z^2)^m}{(y^2 - z^2)(x^2 - z^2)} dz + \frac{\sin(1-m)\pi}{\pi} \frac{2x}{(x^2 - c^2)^m} dy. \quad (39)$$

$$P_3(x, y) = \frac{\sin(1-v+\sigma-m)\pi \sin(1-m)\pi}{\pi^2(y^2 - a^2)^{v-\sigma+m}} \frac{2x}{(x^2 - e^2)^m} \quad (40)$$

$$\int_0^a \frac{\eta(z)(a^2 - z^2)^{v-\sigma+m}(e^2 - z^2)^m}{(y^2 - z^2)(x^2 - z^2)} dz + \frac{\sin(1-m)\pi}{\pi} \frac{2x}{(x^2 - e^2)^m} dy \int_a^y \frac{\eta(z)(e^2 - z^2)^m}{(x^2 - z^2)} dz \quad (40)$$

Now starting with equation

$$(5) \int_a^b \emptyset_1(\xi, t) S_\xi(x, \xi, t) d\Omega(\xi) + \\ \int_c^x \emptyset_2(\xi, t) S_\xi(x, \xi, t) d\Omega(\xi) + \\ \int_x^d \emptyset_2(\xi, t) S_\xi(x, \xi, t) d\Omega(\xi) + \\ \int_e^\infty \emptyset_3(\xi, t) S_\xi(x, \xi, t) d\Omega(\xi) = \frac{\frac{1}{2^{2-\sigma}}}{\Gamma(\sigma + \frac{1}{2})} F_2(x, t), \quad c < x < d \quad (41)$$

where,

$$F_2(x, t) = f_4(x, t) - \int_0^a \xi^{2\sigma} f_1(\xi, t) S(x, \xi, t) d\xi - \int_b^c \xi^{2\sigma} f_3(\xi, t) S(x, \xi, t) d\xi - \int_d^\infty \xi^{2\sigma} f_5(\xi, t) S(x, \xi, t) d\xi \quad (42)$$

With the help of equations (4) and (7), we get

$$\int_c^x \emptyset_2(\xi, t) \xi e^{-\frac{\xi^2}{4t}} d\xi. \\ \int_0^x \eta(y)(\xi^2 - y^2)^{m-1} (x^2 - y^2)^{v-\sigma+m-1} dy \\ + \int_x^d \emptyset_2(\xi, t) \xi e^{-\frac{\xi^2}{4t}} d\xi. \\ \int_0^x \eta(y)(\xi^2 - y^2)^{m-1} (x^2 - y^2)^{v-\sigma+m-1} dy \\ = \frac{\Gamma m \Gamma(v - \sigma + m)}{a * x^{1-2v}} F_2(x, t) - \int_a^b \emptyset_1(\xi, t) \xi e^{-\frac{\xi^2}{4t}} d\xi \\ \cdot \int_0^x \eta(y)(\xi^2 - y^2)^{m-1} (x^2 - y^2)^{v-\sigma+m-1} dy \\ - \int_e^\infty \emptyset_3(\xi, t) \xi e^{-\frac{\xi^2}{4t}} d\xi \\ \int_0^x \eta(y)(\xi^2 - y^2)^{m-1} (x^2 - y^2)^{v-\sigma+m-1} dy \quad (43)$$

Now inverting the order of integration, we obtain,

$$\int_0^c \eta(y)(x^2 - y^2)^{v-\sigma+m-1} dy \\ \cdot \int_c^x \emptyset_2(\xi, t) \xi e^{-\frac{\xi^2}{4t}} (\xi^2 - y^2)^{m-1} d\xi \\ + \int_y^x \eta(y)(x^2 - y^2)^{v-\sigma+m-1} dy \\ \cdot \int_y^c \emptyset_2(\xi, t) \xi e^{-\frac{\xi^2}{4t}} (\xi^2 - y^2)^{m-1} d\xi$$

$$+ \int_0^x \eta(y)(x^2 - y^2)^{v-\sigma+m-1} dy \\ \cdot \int_x^d \emptyset_2(\xi, t) \xi e^{-\frac{\xi^2}{4t}} (\xi^2 - y^2)^{m-1} d\xi \\ = \frac{\Gamma m \Gamma(v - \sigma + m)}{a * x^{1-2v}} F_2(x, t) - \int_0^b \eta(y)(x^2 - y^2)^{v-\sigma+m-1} dy \\ \cdot \int_a^x \emptyset_1(\xi, t) \xi e^{-\frac{\xi^2}{4t}} (\xi^2 - y^2)^{m-1} d\xi \\ - \int_0^x \eta(y)(x^2 - y^2)^{v-\sigma+m-1} dy \\ \cdot \int_e^\infty \emptyset_3(\xi, t) \xi e^{-\frac{\xi^2}{4t}} (\xi^2 - y^2)^{m-1} d\xi \quad (44)$$

Or,

$$\int_c^x \frac{\eta(y) dy}{(x^2 - y^2)^{1-v+\sigma-m}} \int_y^d \frac{\emptyset_2(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - y^2)^{1-m}} d\xi \\ = \frac{\Gamma m \Gamma(v - \sigma + m)}{a * x^{1-2v}} F_2(x, t) \\ - \int_0^c \frac{\eta(y) dy}{(x^2 - y^2)^{1-v+\sigma-m}} \int_c^d \frac{\emptyset_2(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - y^2)^{1-m}} d\xi \\ - \int_0^x \frac{\eta(y) dy}{(x^2 - y^2)^{1-v+\sigma-m}} \int_a^b \frac{\emptyset_1(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - y^2)^{1-m}} d\xi \\ - \int_0^x \frac{\eta(y) dy}{(x^2 - y^2)^{1-v+\sigma-m}} \int_e^\infty \frac{\emptyset_3(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - y^2)^{1-m}} d\xi \quad (45)$$

Hence,

$$\begin{aligned} & \int_c^x \frac{\eta(y) \bar{\Phi}_2(y) dy}{(x^2 - y^2)^{1-v+\sigma-m}} \\ &= \frac{\Gamma m \Gamma(v - \sigma + m)}{a * x^{1-2v}} F_2(x, t) \\ & - \int_0^c \frac{\eta(y) dy}{(x^2 - y^2)^{1-v+\sigma-m}} \int_c^d \frac{\bar{\Phi}_2(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - y^2)^{1-m}} d\xi \\ & - \int_0^x \frac{\eta(y) dy}{(x^2 - y^2)^{1-v+\sigma-m}} \int_a^b \frac{\bar{\Phi}_1(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - y^2)^{1-m}} d\xi \\ & - \int_0^x \frac{\eta(y) dy}{(x^2 - y^2)^{1-v+\sigma-m}} \int_e^\infty \frac{\bar{\Phi}_3(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - y^2)^{1-m}} d\xi \quad , c < x < d \end{aligned} \quad (46)$$

This is an Abel type integral equation and its solution, with the help of equation (4) is given by

$$\begin{aligned} \eta(y) \bar{\Phi}_2(y) &= \frac{\sin(1 - v + \sigma - m) \pi}{\pi} \frac{d}{dy} \\ & \left[ \int_c^y \frac{2x}{(y^2 - x^2)^{v-\sigma+m}} \cdot \left[ \frac{\Gamma m \Gamma(v - \sigma + m)}{a * x^{1-2v}} F_2(x, t) \right. \right. \\ & - \int_0^c \frac{\eta(z) dz}{(x^2 - z^2)^{1-v+\sigma-m}} \cdot \int_c^d \frac{\bar{\Phi}_2(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - z^2)^{1-m}} d\xi - \\ & \left. \int_0^x \frac{\eta(z) dz}{(x^2 - z^2)^{1-v+\sigma-m}} \int_a^b \frac{\bar{\Phi}_1(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - z^2)^{1-m}} d\xi \right. \\ & \left. \left. - \int_0^x \frac{\eta(z) dz}{(x^2 - z^2)^{1-v+\sigma-m}} \int_e^\infty \frac{\bar{\Phi}_3(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - z^2)^{1-m}} d\xi \right] dx \right] \end{aligned}$$

Or,

$$\begin{aligned} \eta(y) \bar{\Phi}_2(y) &= F'_2(y, t) - \frac{\sin(1 - v + \sigma - m) \pi}{\pi} \\ & \left[ \int_0^c \eta(z) dz \frac{d}{dy} \int_c^y \frac{2x dx}{(y^2 - x^2)^{v-\sigma+m} (x^2 - z^2)^{1-v-\sigma+m}} \right. \\ & \cdot \int_c^d \frac{\bar{\Phi}_2(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - z^2)^{1-m}} d\xi + \int_0^x \eta(z) dz \cdot \\ & \frac{d}{dy} \int_c^y \frac{2x dx}{(y^2 - x^2)^{v-\sigma+m} (x^2 - z^2)^{1-v-\sigma+m}} \int_a^b \frac{\bar{\Phi}_1(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - z^2)^{1-m}} d\xi \\ & + \int_0^x \eta(z) dz \cdot \frac{d}{dy} \int_c^y \frac{2x dx}{(y^2 - x^2)^{v-\sigma+m} (x^2 - z^2)^{1-v-\sigma+m}} \\ & \left. \left. \int_e^\infty \frac{\bar{\Phi}_3(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - z^2)^{1-m}} d\xi \right] \right] \end{aligned} \quad (47)$$

$$\text{where, } F'_2(y, t) = \frac{\sin(1 - v + \sigma - m) \pi}{\pi} \cdot \frac{\Gamma m \Gamma(v - \sigma + m)}{a *} \\ \cdot \frac{d}{dy} \int_c^y \frac{2x^{2v} F_2(x, t)}{(y^2 - x^2)^{v-\sigma+m}} dx \quad (48)$$

Inverting the order of integration in second integral of R.H.S. in equation (46)

$$\begin{aligned} \eta(y) \bar{\Phi}_2(y) &= F'_2(y, t) - \frac{\sin(1 - v + \sigma - m) \pi}{\pi} \\ & \left[ \int_0^c \eta(z) dz \frac{d}{dy} \int_c^y \frac{2x dx}{(y^2 - x^2)^{v+\sigma-m} (x^2 - z^2)^{1-v+\sigma-m}} \right. \end{aligned}$$

$$\begin{aligned} & \cdot \int_c^d \frac{\bar{\Phi}_2(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - z^2)^{1-m}} d\xi + \int_0^c \eta(z) dz \frac{d}{dy} \\ & \int_c^y \frac{2x dx}{(y^2 - x^2)^{v+\sigma-m} (x^2 - z^2)^{1-v+\sigma-m}} \int_a^b \frac{\bar{\Phi}_1(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - z^2)^{1-m}} d\xi \\ & + \frac{d}{dy} \int_c^y \eta(z) dz \int_z^y \frac{2x dx}{(y^2 - x^2)^{v+\sigma-m} (x^2 - z^2)^{1-v+\sigma-m}} \\ & \int_a^b \frac{\bar{\Phi}_1(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - z^2)^{1-m}} d\xi + \int_0^c \eta(z) dz \frac{d}{dy} \\ & \int_c^y \frac{2x dx}{(y^2 - x^2)^{v+\sigma-m} (x^2 - z^2)^{1-v+\sigma-m}} \int_e^\infty \frac{\bar{\Phi}_3(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - z^2)^{1-m}} d\xi \\ & + \frac{d}{dy} \int_c^y \eta(z) dz \int_z^y \frac{2x dx}{(y^2 - x^2)^{v+\sigma-m} (x^2 - z^2)^{1-v+\sigma-m}} \\ & \int_e^\infty \frac{\bar{\Phi}_3(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - z^2)^{1-m}} d\xi \Bigg] \end{aligned} \quad (49)$$

It can be easily proved that,

$$\frac{d}{dy} \int_c^y \frac{2x dx}{(y^2 - x^2)^{v-\sigma+m} (x^2 - z^2)^{1-v+\sigma-m}} = \frac{(c^2 - z^2)^{v-\sigma+m}}{(y^2 - z^2)(y^2 - c^2)^{v-\sigma+m}} \quad (50)$$

And

$$\begin{aligned} & \int_z^y \frac{2x dx}{(y^2 - x^2)^{v-\sigma+m} (x^2 - z^2)^{1-v+\sigma-m}} \\ & = \frac{\pi}{\sin(1 - v + \sigma - m) \pi} \end{aligned} \quad (51)$$

Now using the results (50) and (51) in equation (49), we obtain

$$\begin{aligned} \eta(y) \bar{\Phi}_2(y) &= F'_2(y, t) - \frac{\sin(1 - v + \sigma - m) \pi}{\pi} \\ & \cdot \left[ \int_0^c \frac{\eta(z) (c^2 - z^2)^{v-\sigma+m} dz}{(y^2 - z^2)(y^2 - c^2)^{v-\sigma+m}} \int_a^b \frac{\bar{\Phi}_1(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - z^2)^{1-m}} d\xi \right. \\ & + \frac{\pi}{\sin(1 - v + \sigma - m) \pi} \frac{d}{dy} \int_c^y \eta(z) dz \int_a^b \frac{\bar{\Phi}_1(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - z^2)^{1-m}} d\xi \\ & + \int_0^c \frac{\eta(z) (c^2 - z^2)^{v-\sigma+m} dz}{(y^2 - z^2)(y^2 - c^2)^{v-\sigma+m}} \int_c^d \frac{\bar{\Phi}_2(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - z^2)^{1-m}} d\xi \\ & + \int_0^c \frac{\eta(z) (c^2 - z^2)^{v-\sigma+m} dz}{(y^2 - z^2)(y^2 - c^2)^{v-\sigma+m}} \int_e^\infty \frac{\bar{\Phi}_3(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - z^2)^{1-m}} d\xi \\ & + \left. \frac{\pi}{\sin(1 - v + \sigma - m) \pi} \frac{d}{dy} \int_c^y \eta(z) dz \cdot \int_e^\infty \frac{\bar{\Phi}_3(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - z^2)^{1-m}} d\xi \right] \end{aligned} \quad (52)$$

Substituting the values from equations (34), (35) and (36) in equation (52), we obtain

$$\begin{aligned} \eta(y) \bar{\Phi}_2(y) &= F'_2(y, t) \\ & - \frac{\sin(1 - v + \sigma - m) \pi \sin((1 - m) \pi)}{\pi} \\ & \cdot \left[ \int_0^a \frac{\eta(z) (a^2 - z^2)^{v-\sigma+2m} dz}{(y^2 - z^2)(y^2 - a^2)^{v-\sigma+m}} \int_a^b \frac{2x \bar{\Phi}_1(x) dx}{(x^2 - a^2)^m (x^2 - z^2)} \right. \end{aligned}$$

$$\begin{aligned}
 & + \int_0^a \frac{\eta(z)(a^2 - z^2)^{v-\sigma+m} dz}{(c^2 - z^2)^{-m}(y^2 - z^2)(y^2 - a^2)^{v-\sigma+m}} \int_c^d \frac{2x\bar{\phi}_2(x)dx}{(x^2 - c^2)^m(x^2 - z^2)} \\
 & + \frac{\pi}{\sin(1-v+\sigma-m)\pi} \cdot \frac{d}{dy} \int_a^y \frac{\eta(z)dz}{(c^2 - z^2)^{-m}} \int_c^d \frac{2x\bar{\phi}_2(x)dx}{(x^2 - c^2)^m(x^2 - z^2)} \\
 & + \int_0^a \frac{\eta(z)(a^2 - z^2)^{v-\sigma+m} dz}{(e^2 - z^2)^{-m}(y^2 - z^2)(y^2 - a^2)^{v-\sigma+m}} \int_e^\infty \frac{2x\bar{\phi}_3(x)dx}{(x^2 - e^2)^m(x^2 - z^2)} \\
 & + \frac{\pi}{\sin(1-v+\sigma-m)\pi} \cdot \frac{d}{dy} \int_a^y \frac{\eta(z)dz}{(e^2 - z^2)^{-m}} \cdot \int_e^\infty \frac{2x\bar{\phi}_3(x)dx}{(x^2 - e^2)^m(x^2 - z^2)}
 \end{aligned}$$

with the help of equations(31),(32) and(33) , the above equation takes the form

$$\begin{aligned}
 \eta(y)\bar{\phi}_2(y) = & F'_2(y, t) - \int_a^b \bar{\phi}_1(x)Q_1(x, y)dx \\
 & - \int_a^c \bar{\phi}_2(x)Q_2(x, y)dx \\
 & - \int_e^\infty \bar{\phi}_3(x)Q_3(x, y)dx, \\
 & c < x < d
 \end{aligned} \tag{53}$$

where,

$$\begin{aligned}
 Q_1(x, y) = & \frac{\sin(1-v+\sigma-m)\pi \sin(1-m)\pi}{\pi^2(y^2 - c^2)^{v-\sigma+m}} \\
 & \frac{2x}{(x^2 - a^2)^m} \int_0^c \frac{\eta(z)(a^2 - z^2)^{v-\sigma+2m}}{(y^2 - z^2)(x^2 - z^2)} dz \\
 & + \frac{\sin(1-m)\pi}{\pi} \frac{2x}{(x^2 - a^2)^m} \frac{d}{dy} \int_C^y \frac{\eta(z)(a^2 - z^2)^m}{(x^2 - z^2)} dz
 \end{aligned} \tag{54}$$

$$\begin{aligned}
 Q_2(x, y) = & \frac{\sin(1-v+\sigma-m)\pi \sin(1-m)\pi}{\pi^2(y^2 - c^2)^{v-\sigma+m}} \\
 & \frac{2x}{(x^2 - c^2)^m} \int_0^C \frac{\eta(z)(c^2 - z^2)^{v-\sigma+2m}}{(y^2 - z^2)(x^2 - z^2)} dz
 \end{aligned} \tag{55}$$

$$\begin{aligned}
 Q_3(x, y) = & \frac{\sin(1-v+\sigma-m)\pi \sin(1-m)\pi}{\pi^2(y^2 - e^2)^{v-\sigma+m}} \\
 & \frac{2x}{(x^2 - e^2)^m} \int_0^C \frac{\eta(z)(a^2 - z^2)^{v-\sigma+m}(e^2 - z^2)^m}{(y^2 - z^2)(x^2 - z^2)} dz \\
 & + \frac{\sin(1-m)\pi}{\pi} \frac{2x}{(x^2 - e)^m} \frac{d}{dy} \int_c^y \frac{\eta(z)(e^2 - z^2)^m}{(x^2 - z^2)} dz
 \end{aligned} \tag{56}$$

Now starting with equation (5)

$$\begin{aligned}
 & \int_a^b \bar{\phi}_1(\xi, t)S_\xi(x, \xi, t)d\Omega(\xi) + \\
 & \int_a^d \bar{\phi}_2(\xi, t)S_\xi(x, \xi, t)d\Omega(\xi) + \int_e^x \bar{\phi}_3(\xi, t)S_\xi(x, \xi, t)d\Omega(\xi) \\
 & + \int_x^\infty \bar{\phi}_3(\xi, t)S_\xi(x, \xi, t)d\Omega(\xi) = \frac{2^{\frac{1}{2}-\sigma}}{\Gamma(\sigma+\frac{1}{2})}F_4(x, t), \quad e < x <
 \end{aligned} \tag{57}$$

where,

$$\begin{aligned}
 F_4(x, t) = & f_6(x, t) - \int_0^a \xi^{2\sigma} f_1(\xi, t)S(x, \xi, t)d\xi - \\
 & \int_b^c \xi^{2\sigma} f_3(\xi, t)S(x, \xi, t)d\xi - \int_d^\infty \xi^{2\sigma} f_5(\xi, t)S(x, \xi, t)d\xi
 \end{aligned} \tag{58}$$

with the help of equations (4) and (7),we get

$$\begin{aligned}
 & \int_e^x \bar{\phi}_3(\xi, t)\xi e^{-\frac{\xi^2}{4t}}d\xi \\
 & \int_0^\xi \eta(y)(\xi^2 - y^2)^{m-1}(x^2 - y^2)^{v-\sigma+m-1}dy
 \end{aligned}$$

$$\begin{aligned}
 & + \int_e^\infty \bar{\phi}_3(\xi, t)\xi e^{-\frac{\xi^2}{4t}}d\xi \\
 & + \int_0^x \eta(y)(\xi^2 - y^2)^{m-1}(x^2 - y^2)^{v-\sigma+m-1}dy \\
 & = \frac{\Gamma m \Gamma(v - \sigma + m)}{a * x^{1-2v}} F_4(x, t) - \int_a^b \bar{\phi}_1(\xi, t)\xi e^{-\frac{\xi^2}{4t}}d\xi \\
 & + \int_0^x \eta(y)(\xi^2 - y^2)^{m-1}(x^2 - y^2)^{v-\sigma+m-1}dy \\
 & - \int_e^d \bar{\phi}_2(\xi, t)\xi e^{-\frac{\xi^2}{4t}}d\xi \\
 & \int_0^x \eta(y)(\xi^2 - y^2)^{m-1}(x^2 - y^2)^{v-\sigma+m-1}dy
 \end{aligned} \tag{59}$$

Now inverting the order of integration, we obtain,

$$\begin{aligned}
 & \int_e^x \eta(y)(x^2 - y^2)^{v-\sigma+m-1}dy \\
 & \int_e^x \bar{\phi}_3(\xi, t)\xi e^{-\frac{\xi^2}{4t}}(\xi^2 - y^2)^{m-1}d\xi \\
 & + \int_e^x \eta(y)(x^2 - y^2)^{v-\sigma+m-1}dy \\
 & \int_y^x \bar{\phi}_3(\xi, t)\xi e^{-\frac{\xi^2}{4t}}(\xi^2 - y^2)^{m-1}d\xi \\
 & + \int_0^x \eta(y)(x^2 - y^2)^{v-\sigma+m-1}dy \\
 & \int_x^\infty \bar{\phi}_3(\xi, t)\xi e^{-\frac{\xi^2}{4t}}(\xi^2 - y^2)^{m-1}d\xi \\
 & = \frac{\Gamma m \Gamma(v - \sigma + m)}{a * x^{1-2v}} F_4(x, t) \\
 & - \int_0^x \eta(y)(x^2 - y^2)^{v-\sigma+m-1}dy \\
 & \int_a^b \bar{\phi}_1(\xi, t)\xi e^{-\frac{\xi^2}{4t}}(\xi^2 - y^2)^{m-1}d\xi \\
 & - \int_0^x \eta(y)(x^2 - y^2)^{v-\sigma+m-1}dy \\
 & \int_c^d \bar{\phi}_2(\xi, t)\xi e^{-\frac{\xi^2}{4t}}(\xi^2 - y^2)^{m-1}d\xi
 \end{aligned} \tag{60}$$

Or,

$$\begin{aligned} & \int_e^x \frac{\eta(y)dy}{(x^2 - y^2)^{1-v+\sigma-m}} \int_y^\infty \frac{\phi_3(\xi, t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - y^2)^{1-m}} d\xi \\ &= \frac{\Gamma m \Gamma(v - \sigma + m)}{a * x^{1-2v}} F_4(x, t) \\ & - \int_0^e \frac{\eta(y)dy}{(x^2 - y^2)^{1-v+\sigma-m}} \int_e^\infty \frac{\phi_3(\xi, t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - y^2)^{1-m}} d\xi \\ & - \int_0^x \frac{\eta(y)dy}{(x^2 - y^2)^{1-v+\sigma-m}} \int_a^b \frac{\phi_1(\xi, t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - y^2)^{1-m}} d\xi \\ & - \int_0^x \frac{\eta(y)dy}{(x^2 - y^2)^{1-v+\sigma-m}} \int_c^d \frac{\phi_2(\xi, t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - y^2)^{1-m}} d\xi \quad (61) \end{aligned}$$

Hence,

$$\begin{aligned} & \int_e^x \frac{\eta(y)\bar{\phi}_3(y)dy}{(x^2 - y^2)^{1-v+\sigma-m}} \\ &= \frac{\Gamma m \Gamma(v - \sigma + m)}{a * x^{1-2v}} F_4(x, t) \\ & - \int_0^e \frac{\eta(y)dy}{(x^2 - y^2)^{1-v+\sigma-m}} \int_e^\infty \frac{\phi_3(\xi, t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - y^2)^{1-m}} d\xi \\ & - \int_0^x \frac{\eta(y)dy}{(x^2 - y^2)^{1-v+\sigma-m}} \int_a^b \frac{\phi_1(\xi, t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - y^2)^{1-m}} d\xi \\ & - \int_0^x \frac{\eta(y)dy}{(x^2 - y^2)^{1-v+\sigma-m}} \int_c^d \frac{\phi_2(\xi, t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - y^2)^{1-m}} d\xi \quad , e < x < \infty \quad (62) \end{aligned}$$

This is an Abel type integral equation and its solution ,with the help of equation (4) is given by

$$\eta(y)\bar{\phi}_3(y) = F'_4(y, t)$$

$$\begin{aligned} & -\frac{\sin(1-v+\sigma-m)\pi}{\pi} \left[ \int_0^x \eta(z)dz \cdot \frac{d}{dy} \int_e^y \frac{2xdx}{(y^2-x^2)^{v-\sigma+m}(x^2-z^2)^{1-v-\sigma+m}} \cdot \int_a^b \frac{\phi_1(\xi, t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2-z^2)^{1-m}} d\xi \right. \\ & + \int_0^x \eta(z)dz \cdot \frac{d}{dy} \int_e^y \frac{2xdx}{(y^2-x^2)^{v-\sigma+m}(x^2-z^2)^{1-v-\sigma+m}} \cdot \\ & \left. \int_c^d \frac{\phi_2(\xi, t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2-z^2)^{1-m}} d\xi + \int_0^e \eta(z)dz \cdot \frac{d}{dy} \int_c^y \frac{2xdx}{(y^2-x^2)^{v-\sigma+m}(x^2-z^2)^{1-v-\sigma+m}} \cdot \int_e^\infty \frac{\phi_3(\xi, t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2-z^2)^{1-m}} d\xi \right] \text{where,} \quad (63) \end{aligned}$$

$$F'_4(y, t) = \frac{\sin(1-v+\sigma-m)\pi}{\pi} \cdot \frac{\Gamma m \Gamma(v - \sigma + m)}{a *} \frac{d}{dy} \int_e^y \frac{2x^{2v} F_4(x, t)}{(y^2-x^2)^{v-\sigma+m}} dx$$

Inverting the order of integration in second integral of R.H.S. in equation (62)

$$\begin{aligned} & \eta(y)\bar{\phi}_3(y) = F'_4(y, t) - \frac{\sin(1-v+\sigma-m)\pi}{\pi} \\ & \left[ \int_0^e \eta(z)dz \frac{d}{dy} \int_e^y \frac{2xdx}{(y^2-x^2)^{v+\sigma-m}(x^2-z^2)^{1-v+\sigma-m}} \right. \\ & \cdot \int_a^b \frac{\phi_1(\xi, t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2-z^2)^{1-m}} d\xi + \frac{d}{dy} \int_e^y \eta(z)dz \\ & \int_z^y \frac{2xdx}{(y^2-x^2)^{v+\sigma-m}(x^2-z^2)^{1-v+\sigma-m}} \int_a^b \frac{\phi_1(\xi, t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2-z^2)^{1-m}} d\xi \\ & + \int_0^e \eta(z)dz \frac{d}{dy} \int_e^y \frac{2xdx}{(y^2-x^2)^{v+\sigma-m}(x^2-z^2)^{1-v+\sigma-m}} \\ & + \int_c^d \frac{\phi_2(\xi, t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2-z^2)^{1-m}} d\xi + \int_0^e \eta(z)dz \frac{d}{dy} \\ & \int_e^y \frac{2xdx}{(y^2-x^2)^{v+\sigma-m}(x^2-z^2)^{1-v+\sigma-m}} \int_e^\infty \frac{\phi_3(\xi, t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2-z^2)^{1-m}} d\xi \\ & \left. + \frac{d}{dy} \int_e^y \eta(z)dz \int_z^y \frac{2xdx}{(y^2-x^2)^{v+\sigma-m}(x^2-z^2)^{1-v+\sigma-m}} \int_c^d \frac{\phi_2(\xi, t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2-z^2)^{1-m}} d\xi \right] \quad (64) \end{aligned}$$

It can be easily proved that,

$$\begin{aligned} & \frac{d}{dy} \int_e^y \frac{2x dx}{(y^2 - x^2)^{v-\sigma+m} (x^2 - z^2)^{1-v+\sigma-m}} \\ &= \frac{(e^2 - z^2)^{v-\sigma+m}}{(y^2 - z^2)(y^2 - e^2)^{v-\sigma+m}} \end{aligned} \quad (65)$$

And

$$\int_z^y \frac{2x dx}{(y^2 - x^2)^{v-\sigma+m} (x^2 - z^2)^{1-v+\sigma-m}} = \frac{\pi}{\sin(1-v+\sigma-m)\pi} \quad (66)$$

Now using the results (65) and (66) in equation (64), we obtain

$$\begin{aligned} \eta(y)\bar{\Phi}_3(y) &= F'_4(y, t) - \frac{\sin(1-v+\sigma-m)\pi}{\pi} \\ &\cdot \left[ \int_0^e \frac{\eta(z)(e^2 - z^2)^{v-\sigma+m} dz}{(y^2 - z^2)(y^2 - e^2)^{v-\sigma+m}} \int_a^b \frac{\Phi_1(\xi, t)\xi e^{-\frac{\xi^2}{4t}} d\xi}{(\xi^2 - z^2)^{1-m}} \right. \\ &+ \frac{\pi}{\sin(1-v+\sigma-m)\pi} \frac{d}{dy} \int_e^y \eta(z) dz \int_a^b \frac{\Phi_1(\xi, t)\xi e^{-\frac{\xi^2}{4t}} d\xi}{(\xi^2 - z^2)^{1-m}} \\ &+ \int_0^e \frac{\eta(z)(e^2 - z^2)^{v-\sigma+m} dz}{(y^2 - z^2)(y^2 - e^2)^{v-\sigma+m}} \int_c^d \frac{\Phi_2(\xi, t)\xi e^{-\frac{\xi^2}{4t}} d\xi}{(\xi^2 - z^2)^{1-m}} \\ &+ \int_0^e \frac{\eta(z)(e^2 - z^2)^{v-\sigma+m} dz}{(y^2 - z^2)(y^2 - e^2)^{v-\sigma+m}} \int_e^\infty \frac{\Phi_3(\xi, t)\xi e^{-\frac{\xi^2}{4t}} d\xi}{(\xi^2 - z^2)^{1-m}} \\ &+ \left. \frac{\pi}{\sin(1-v+\sigma-m)\pi} \frac{d}{dy} \int_e^y \eta(z) dz \cdot \int_c^d \frac{\Phi_2(\xi, t)\xi e^{-\frac{\xi^2}{4t}} d\xi}{(\xi^2 - z^2)^{1-m}} \right] \end{aligned} \quad (67)$$

Substituting the values from equations (34), (35) and (36) in equation (67), we obtain

$$\begin{aligned} \eta(y)\bar{\Phi}_3(y) &= F'_4(y, t) - \frac{\sin(1-v+\sigma-m)\pi \sin(1-m)\pi}{\pi} \\ &\cdot \left[ \int_0^e \frac{\eta(z)(e^2 - z^2)^{v-\sigma+2m} dz}{(a^2 - z^2)^{-m}(y^2 - z^2)(y^2 - e^2)^{v-\sigma+m}} \int_a^b \frac{2x\bar{\Phi}_1(x) dx}{(x^2 - a^2)^m(x^2 - z^2)} \right. \\ &+ \frac{\pi}{\sin(1-v+\sigma-m)\pi} \cdot \frac{d}{dy} \int_e^y \frac{\eta(z) dz}{(a^2 - z^2)^{-m}} \int_a^b \frac{2x\bar{\Phi}_1(x) dx}{(x^2 - a^2)^m(x^2 - z^2)} \\ &+ \int_0^e \frac{\eta(z)(e^2 - z^2)^{v-\sigma+m} dz}{(c^2 - z^2)^{-m}(y^2 - z^2)(y^2 - e^2)^{v-\sigma+m}} \int_c^d \frac{2x\bar{\Phi}_2(x) dx}{(x^2 - c^2)^m(x^2 - z^2)} \\ &+ \frac{\pi}{\sin(1-v+\sigma-m)\pi} \cdot \frac{d}{dy} \int_e^y \frac{\eta(z) dz}{(c^2 - z^2)^{-m}} \int_c^d \frac{2x\bar{\Phi}_2(x) dx}{(x^2 - c^2)^m(x^2 - z^2)} \\ &+ \left. \int_0^e \frac{\eta(z)(e^2 - z^2)^{v-\sigma+m} dz}{(e^2 - z^2)^{-m}(y^2 - z^2)(y^2 - e^2)^{v-\sigma+m}} \int_e^\infty \frac{2x\bar{\Phi}_3(x) dx}{(x^2 - e^2)^m(x^2 - z^2)} \right] \end{aligned} \quad (68)$$

with the help of equations (31), (32) and (33), the above equation takes the form

$$\begin{aligned} \eta(y)\bar{\Phi}_3(y) &= F'_4(y, t) - \int_a^b \bar{\Phi}_1(x) R_1(x, y) dx \\ &- \int_a^d \bar{\Phi}_2(x) R_2(x, y) dx \\ &- \int_e^\infty \bar{\Phi}_3(x) R_3(x, y) dx, \\ & \quad e < x < \infty \end{aligned} \quad (69)$$

where,

$$R_1(x, y) = \frac{\sin(1-v+\sigma-m)\pi \sin(1-m)\pi}{\pi^2(y^2 - e^2)^{v-\sigma+m}} \frac{2x}{(x^2 - a^2)^m} \int_0^e \frac{\eta(z)(a^2 - z^2)^m(e^2 - z^2)^{v-\sigma+m}}{(y^2 - z^2)(x^2 - z^2)} dz \quad (70)$$

$$R_2(x, y) = \frac{\sin(1-v+\sigma-m)\pi \sin(1-m)\pi}{\pi^2(y^2 - e^2)^{v-\sigma+m}} \frac{2x}{(x^2 - c^2)^m} \int_0^e \frac{\eta(z)(c^2 - z^2)^m(e^2 - z^2)^{v-\sigma+2m}}{(y^2 - z^2)(x^2 - z^2)} dz \quad (71)$$

$$R_3(x, y) = \frac{\sin(1-v+\sigma-m)\pi \sin(1-m)\pi}{\pi^2(y^2 - e^2)^{v-\sigma+m}} \frac{2x}{(x^2 - e^2)^m} \int_0^e \frac{\eta(z)(e^2 - z^2)^{v-\sigma+2m}}{(y^2 - z^2)(x^2 - z^2)} dz \quad (72)$$

Equations (27), (53) and (69) are simultaneous Fredholm integral equations of the second kind. With the help of these equations we can calculate the values of  $\bar{\Phi}_1(y)$ ,  $\bar{\Phi}_2(y)$  and  $\bar{\Phi}_3(y)$ . Then using equations (31), (32) and (33), we can calculate the values of  $\Phi_1(\xi, t)$ ,  $\Phi_2(\xi, t)$  and  $\Phi_3(\xi, t)$ . After these calculations  $A_n$  can be determined by equation (14).

## 5. Particular Cases

When  $e \rightarrow \infty$  in equations (1) and (2) then above equations reduce to the five series equations and the solutions obtained for the six series reduce to the solution of five series equations. Similarly if  $d \rightarrow \infty$  and  $c \rightarrow d$  in equations (1) and (2) the series reduces to quadruple series equations and the solution obtained here agrees with [4] and the solutions of dual and triple series can be obtained as a particular case studied earlier [1] and [3].

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