

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:

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

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

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 δ_{mn} is the Kronecker delta,

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

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

(ii) The series ,
 $S(x, \xi, t)$

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

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

$$\int_0^{\omega} \eta(y) (\xi^2 - y^2)^{m-1} (x^2 - y^2)^{v-\sigma+m-1} dy \quad (7)$$

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

$\eta(y) = y^{2(\sigma-m)} e^{y^2/4t}$ 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.

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

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,

$$\sum_{n=0}^{\infty} \frac{A_n}{\Gamma\left(\mu+\frac{1}{2}+n+\rho\right)} P_{n+\rho,\sigma}(x,-t) = \begin{cases} \phi_1(x,t) & , a < x < b \\ \phi_2(x,t) & , c < x < d \\ \phi_3(x,t) & , e < x < \infty \end{cases} \quad (13)$$

where $\phi_1(x,t)$, $\phi_2(x,t)$ and $\phi_3(x,t)$ are unknown functions.

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

$$\begin{aligned}
 A_n &= \frac{\Gamma\left(\sigma + \frac{1}{2}\right)\Gamma\left(\mu + \frac{1}{2} + n + \rho\right)}{2^{4(n+\rho)}(n+\rho)!} \left\{ \int_0^a f_1(x, t) \right. \\
 &\quad + \int_a^b \phi_1(x, t) + \int_b^c f_3(x, t) + \int_c^d \phi_2(x, t) \\
 &\quad + \int_d^e f_5(x, t) \\
 &\quad \left. + \int_e^\infty \phi_3(x, t) \right\} W_{n+\rho, \sigma}(x, t) d\Omega(x)
 \end{aligned}$$

(14)

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

$$\begin{aligned}
 &\int_0^a f_1(\xi, t) S(x, \xi, t) d\Omega(\xi) + \int_a^b \phi_1(\xi, t) S(x, \xi, t) d\Omega(\xi) \\
 &\quad + \int_b^c f_3(\xi, t) S(x, \xi, t) d\Omega(\xi) \\
 &\quad + \int_c^d \phi_2(\xi, t) S(x, \xi, t) d\Omega(\xi) + \int_d^e f_5(\xi, t) S(x, \xi, t) d\Omega(\xi) \\
 &\quad + \int_e^\infty \phi_3(\xi, t) S(x, \xi, t) d\Omega(\xi) = \\
 &\quad \frac{1}{\Gamma\left(\sigma + \frac{1}{2}\right)} \begin{cases} f_2(x, t) & , a < x < b \\ f_4(x, t) & , c < x < d \\ f_6(x, t) & , e < x < \infty \end{cases}
 \end{aligned}$$

(15)

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

$$\begin{aligned}
 &\int_a^x \phi_1(\xi, t) S_\xi(x, \xi, t) d\Omega(\xi) + \int_x^b \phi_1(\xi, t) S_x(x, \xi, t) d\Omega(\xi) \\
 &= \frac{2^{\frac{1}{2}-\sigma}}{\Gamma\left(\sigma + \frac{1}{2}\right)} f_1(x, t) \\
 &- \int_c^d \phi_2(\xi, t) S_x(x, \xi, t) d\Omega(\xi) - \\
 &\int_e^\infty \phi_3(\xi, t) S_x(x, \xi, t) d\Omega(\xi) \quad , \quad a < x < b \quad (16)
 \end{aligned}$$

where,

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

(17)

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

$$\begin{aligned}
 &\int_a^x \phi_1(\xi, t) \xi e^{-\frac{\xi^2}{4t}} d\xi \\
 &\int_0^\xi \eta(y) (\xi^2 - y^2)^{m-1} (x^2 - y^2)^{v-\sigma+m-1} dy \\
 &\quad + \int_x^b \phi_1(\xi, t) \xi e^{-\frac{\xi^2}{4t}} d\xi
 \end{aligned}$$

$$\begin{aligned}
 &\int_0^x \eta(y) (\xi^2 - y^2)^{m-1} (x^2 - y^2)^{v-\sigma+m-1} dy \\
 &= \frac{\Gamma m \Gamma(v - \sigma + m)}{a_n * x^{1-2v}} F_1(x, t) \\
 &\quad - \int_c^d \phi_2(\xi, t) \xi e^{-\frac{\xi^2}{4t}} d\xi \\
 &\int_0^x \eta(y) (\xi^2 - y^2)^{m-1} (x^2 - y^2)^{v-\sigma+m-1} dy \\
 &\quad - \int_e^\infty \phi_3(\xi, t) \xi e^{-\frac{\xi^2}{4t}} d\xi \\
 &\int_0^x \eta(y) (\xi^2 - y^2)^{m-1} (x^2 - y^2)^{v-\sigma+m-1} dy
 \end{aligned}$$

(18)

Inverting the order of integration, we obtain

$$\begin{aligned}
 &\int_0^a \eta(y) (x^2 - y^2)^{v-\sigma+m-1} dy \\
 &\quad + \int_a^x \phi_1(\xi, t) \xi e^{-\frac{\xi^2}{4t}} (\xi^2 - y^2)^{m-1} d\xi \\
 &\quad + \int_y^x \eta(y) (x^2 - y^2)^{v-\sigma+m-1} dy \\
 &\quad + \int_a^x \phi_1(\xi, t) \xi e^{-\frac{\xi^2}{4t}} (\xi^2 - y^2)^{m-1} d\xi \\
 &\quad + \int_0^x \eta(y) (x^2 - y^2)^{v-\sigma+m-1} dy \\
 &\quad + \int_x^b \phi_1(\xi, t) \xi e^{-\frac{\xi^2}{4t}} (\xi^2 - y^2)^{m-1} d\xi \\
 &= \frac{\Gamma m \Gamma(v - \sigma + m)}{a_n * x^{1-2v}} F_1(x, t) \\
 &\quad - \int_0^x \eta(y) (x^2 - y^2)^{v-\sigma+m-1} dy
 \end{aligned}$$

(19)

$$\int_a^x \frac{\eta(y)}{(x^2 - y^2)^{1-v+\sigma-m}} dy \int_y^b \frac{\phi_1(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - y^2)^{1-m}} d\xi$$

$$= \frac{\Gamma m \Gamma(v - \sigma + m)}{a_n * x^{1-2v}} F_1(x, t)$$

$$- \int_0^a \frac{\eta(y)}{(x^2 - y^2)^{1-v+\sigma-m}} dy \int_a^b \frac{\phi_1(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - y^2)^{1-m}} d\xi$$

$$- \int_0^x \frac{\eta(y)}{(x^2 - y^2)^{1-v+\sigma-m}} dy \int_c^d \frac{\phi_2(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - y^2)^{1-m}} d\xi$$

$$- \int_0^x \frac{\eta(y)}{(x^2 - y^2)^{1-v+\sigma-m}} dy \int_e^\infty \frac{\phi_3(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - y^2)^{1-m}} d\xi \quad (20)$$

If we assume,

$$\int_y^b \frac{\phi_1(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - y^2)^{1-m}} d\xi = \bar{\phi}_1(y) \quad (21)$$

$$\int_c^d \frac{\phi_2(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - y^2)^{1-m}} d\xi = \bar{\phi}_2(y) \quad (22)$$

$$\int_e^\infty \frac{\phi_3(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - y^2)^{1-m}} d\xi = \bar{\phi}_3(y) \quad (23)$$

Then equation (20) can be rewritten as below:

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

$$= F'_1(y, t) - \frac{\sin(1 - v + \sigma - m)\pi}{\pi} \left[\int_0^a \eta(z) dz \frac{d}{dy} \int_a^y \frac{2xdx}{(y^2 - x^2)^{v+\sigma-m} (x^2 - z^2)^{1-v+\sigma-m}} \int_a^b \frac{\phi_1(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - z^2)^{1-m}} d\xi \right.$$

$$+ \int_0^x \eta(z) dz \frac{d}{dy} \int_a^y \frac{2xdx}{(y^2 - x^2)^{v+\sigma-m} (x^2 - z^2)^{1-v+\sigma-m}} \int_c^d \frac{\phi_2(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - z^2)^{1-m}} d\xi$$

$$\left. + \int_0^x \eta(z) dz \frac{d}{dy} \int_a^y \frac{2xdx}{(y^2 - x^2)^{v+\sigma-m} (x^2 - z^2)^{1-v+\sigma-m}} \int_e^\infty \frac{\phi_3(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - z^2)^{1-m}} d\xi \right] \quad (25)$$

where,

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

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

$$\eta(y) \bar{\phi}_1(y) = F'_1(y, t) - \frac{\sin(1 - v + \sigma - m)\pi}{\pi} \cdot \left[\int_0^a \eta(z) dz \frac{d}{dy} \int_a^y \frac{2xdx}{(y^2 - x^2)^{v+\sigma-m} (x^2 - z^2)^{1-v+\sigma-m}} \int_a^b \frac{\phi_1(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - z^2)^{1-m}} d\xi \right.$$

$$+ \int_0^a \eta(z) dz \frac{d}{dy} \int_a^y \frac{2xdx}{(y^2 - x^2)^{v+\sigma-m} (x^2 - z^2)^{1-v+\sigma-m}} \int_c^d \frac{\phi_2(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - z^2)^{1-m}} d\xi$$

$$+ \frac{d}{dy} \int_a^y \eta(z) dz \int_z^y \frac{2xdx}{(y^2 - x^2)^{v+\sigma-m} (x^2 - z^2)^{1-v+\sigma-m}} \int_c^d \frac{\phi_2(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - z^2)^{1-m}} d\xi$$

$$+ \int_0^a \eta(z) dz \frac{d}{dy} \int_a^y \frac{2xdx}{(y^2 - x^2)^{v+\sigma-m} (x^2 - z^2)^{1-v+\sigma-m}} \int_e^\infty \frac{\phi_3(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - z^2)^{1-m}} d\xi$$

$$\left. + \frac{d}{dy} \int_a^y \eta(z) dz \int_z^y \frac{2xdx}{(y^2 - x^2)^{v+\sigma-m} (x^2 - z^2)^{1-v+\sigma-m}} \cdot \int_e^\infty \frac{\phi_3(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - z^2)^{1-m}} d\xi \right] \quad (27)$$

$$\int_0^a \frac{\eta(y)}{(x^2 - y^2)^{1-v+\sigma-m}} dy \int_a^b \frac{\phi_1(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - y^2)^{1-m}} d\xi -$$

$$\int_0^x \frac{\eta(y)}{(x^2 - y^2)^{1-v+\sigma-m}} dy \int_c^d \frac{\phi_2(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - y^2)^{1-m}} d\xi -$$

$$\int_0^x \frac{\eta(y)}{(x^2 - y^2)^{1-v+\sigma-m}} dy \int_e^\infty \frac{\phi_3(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - y^2)^{1-m}} d\xi, \quad (24)$$

$a < x < b$

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

$$\eta(y) \bar{\phi}_1(y) = \frac{\sin(1 - v + \sigma - m)\pi}{\pi} \frac{d}{dy} \int_a^y \frac{2x}{(y^2 - x^2)^{v+\sigma-m}}$$

$$\cdot \left[\frac{\Gamma m \Gamma(v - \sigma + m)}{a_n * x^{1-2v}} F_1(x, t) \right.$$

$$- \int_0^a \frac{\eta(z)}{(x^2 - z^2)^{1-v+\sigma-m}} dz \int_a^b \frac{\phi_1(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - z^2)^{1-m}} d\xi$$

$$- \int_0^x \frac{\eta(y)}{(x^2 - z^2)^{1-v+\sigma-m}} dz \int_a^b \frac{\phi_2(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - z^2)^{1-m}} d\xi$$

$$\left. - \int_0^x \frac{\eta(y)}{(x^2 - z^2)^{1-v+\sigma-m}} dz \int_e^\infty \frac{\phi_3(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - z^2)^{1-m}} d\xi \right] dx \text{ Or,}$$

$$\eta(y) \bar{\phi}_1(y)$$

It can be easily proved that,

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

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

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

$$\eta(y)\bar{\phi}_1(y) = F'_1(y, t)$$

$$\begin{aligned} & - \frac{\sin(1-v+\sigma-m)\pi}{\pi} \cdot \left[\int_0^a \frac{\eta(z)(a^2-z^2)^{v-\sigma+m} dz}{(y^2-z^2)(y^2-a^2)^{v-\sigma+m}} \int_a^b \frac{\phi_1(\xi, t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2-z^2)^{1-m}} d\xi \right. \\ & + \int_0^a \frac{\eta(z)(a^2-z^2)^{v-\sigma+m} dz}{(y^2-z^2)(y^2-a^2)^{v-\sigma+m}} \int_c^d \frac{\phi_2(\xi, t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2-z^2)^{1-m}} d\xi \\ & + \frac{\pi}{\sin(1-v+\sigma-m)\pi} \frac{d}{dy} \int_a^y \eta(z) dz \int_c^d \frac{\phi_2(\xi, t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2-z^2)^{1-m}} d\xi \\ & + \int_0^a \frac{\eta(z)(a^2-z^2)^{v-\sigma+m} dz}{(y^2-z^2)(y^2-a^2)^{v-\sigma+m}} \int_e^\infty \frac{\phi_3(\xi, t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2-z^2)^{1-m}} d\xi \\ & \left. + \frac{\pi}{\sin(1-v+\sigma-m)\pi} \frac{d}{dy} \int_a^y \eta(z) dz \cdot \int_e^\infty \frac{\phi_3(\xi, t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2-z^2)^{1-m}} d\xi \right] \end{aligned} \quad (30)$$

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

$$\phi_1(\xi, t)\xi e^{-\frac{\xi^2}{4t}} = -\frac{\sin(1-m)\pi}{\pi} \frac{d}{d\xi} \int_\xi^b \frac{2y \bar{\phi}_1(y) dy}{(y^2-\xi^2)^m} \quad (31)$$

$$\phi_2(\xi, t)\xi e^{-\frac{\xi^2}{4t}} = -\frac{\sin(1-m)\pi}{\pi} \frac{d}{d\xi} \int_\xi^d \frac{2y \bar{\phi}_2(y) dy}{(y^2-\xi^2)^m} \quad (32)$$

$$\phi_3(\xi, t)\xi e^{-\frac{\xi^2}{4t}} = -\frac{\sin(1-m)\pi}{\pi} \frac{d}{d\xi} \int_\xi^e \frac{2y \bar{\phi}_3(y) dy}{(y^2-\xi^2)^m} \quad (33)$$

Therefore,

$$\int_a^b \frac{\phi_1(\xi, t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2-z^2)^{1-m}} d\xi = -\frac{\sin(1-m)\pi}{\pi(a^2-z^2)^{-m}} \int_a^b \frac{2x \bar{\phi}_1(x) dx}{(x^2-a^2)^m (x^2-z^2)} \quad (34)$$

$$\int_c^d \frac{\phi_2(\xi, t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2-z^2)^{1-m}} d\xi = -\frac{\sin(1-m)\pi}{\pi(c^2-z^2)^{-m}} \int_c^d \frac{2x \bar{\phi}_2(x) dx}{(x^2-c^2)^m (x^2-z^2)} \quad (35)$$

$$\int_e^\infty \frac{\phi_3(\xi, t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2-z^2)^{1-m}} d\xi = -\frac{\sin(1-m)\pi}{\pi(e^2-z^2)^{-m}} \int_e^\infty \frac{2x \bar{\phi}_3(x) dx}{(x^2-e^2)^m (x^2-z^2)} \quad (36)$$

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

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

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

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

$a < x < b$ (37)

where,

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

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

$$\begin{aligned}
 & \int_0^a \frac{\eta(z)(a^2 - z^2)^{v-\sigma+m}(c^2 - z^2)^m}{(y^2 - z^2)(x^2 - z^2)} dz \\
 & + \frac{\sin(1-m)\pi}{\pi} \frac{2x}{(x^2 - c^2)^m} \frac{d}{dy} \\
 & \int_a^y \frac{\eta(z)(c^2 - z^2)^m}{(x^2 - z^2)} dz \\
 P_3(x, y) = & \frac{\sin(1 - v + \sigma - m) \pi \sin(1 - m) \pi}{\pi^2 (y^2 - a^2)^{v-\sigma+m}} \frac{2x}{(x^2 - e^2)^m} \\
 & \int_0^a \frac{\eta(z)(a^2 - z^2)^{v-\sigma+m}(e^2 - z^2)^m}{(y^2 - z^2)(x^2 - z^2)} dz + \frac{\sin(1 - m) \pi}{\pi} \frac{2x}{(x^2 - e^2)^m} \frac{d}{dy} \int_a^y \frac{\eta(z)(e^2 - z^2)^m}{(x^2 - z^2)} dz \quad (39)
 \end{aligned}$$

Now starting with equation

$$\begin{aligned}
 (5) \int_a^b \phi_1(\xi, t) S_\xi(x, \xi, t) d\Omega(\xi) + & \int_0^x \eta(y)(x^2 - y^2)^{v-\sigma+m-1} dy \\
 \int_c^x \phi_2(\xi, t) S_\xi(x, \xi, t) d\Omega(\xi) + & \int_0^d \phi_2(\xi, t) \xi e^{-\frac{\xi^2}{4t}} (\xi^2 - y^2)^{m-1} d\xi \\
 \int_x^d \phi_2(\xi, t) S_\xi(x, \xi, t) d\Omega(\xi) + & \int_x^x \frac{\Gamma m \Gamma(v - \sigma + m)}{a * x^{1-2v}} F_2(x, t) - \\
 \int_e^\infty \phi_3(\xi, t) S_\xi(x, \xi, t) d\Omega(\xi) = & \frac{1}{\Gamma(\sigma + \frac{1}{2})} F_2(x, t), \quad c < x <
 \end{aligned}$$

where,

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

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

$$\begin{aligned}
 \int_c^x \phi_2(\xi, t) \xi e^{-\frac{\xi^2}{4t}} d\xi \cdot & \int_0^\xi \eta(y)(\xi^2 - y^2)^{m-1} (x^2 - y^2)^{v-\sigma+m-1} dy \\
 + \int_x^d \phi_2(\xi, t) \xi e^{-\frac{\xi^2}{4t}} d\xi \cdot & \int_0^\xi \eta(y)(\xi^2 - y^2)^{m-1} (x^2 - y^2)^{v-\sigma+m-1} dy \\
 = \frac{\Gamma m \Gamma(v - \sigma + m)}{a * x^{1-2v}} F_2(x, t) - & \int_a^b \phi_1(\xi, t) \xi e^{-\frac{\xi^2}{4t}} d\xi \\
 \cdot \int_0^\xi \eta(y)(\xi^2 - y^2)^{m-1} (x^2 - y^2)^{v-\sigma+m-1} dy & - \int_e^\infty \phi_3(\xi, t) \xi e^{-\frac{\xi^2}{4t}} d\xi \\
 - \int_e^\infty \phi_3(\xi, t) \xi e^{-\frac{\xi^2}{4t}} d\xi & \int_0^x \eta(y)(\xi^2 - y^2)^{m-1} (x^2 - y^2)^{v-\sigma+m-1} dy \\
 \int_0^x \eta(y)(\xi^2 - y^2)^{m-1} (x^2 - y^2)^{v-\sigma+m-1} dy & \int_0^x \frac{\eta(y) dy}{(x^2 - y^2)^{1-v+\sigma-m}} \int_y^d \frac{\phi_2(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - y^2)^{1-m}} d\xi \\
 = \frac{\Gamma m \Gamma(v - \sigma + m)}{a * x^{1-2v}} F_2(x, t) - & \int_0^c \frac{\eta(y) dy}{(x^2 - y^2)^{1-v+\sigma-m}} \int_c^d \frac{\phi_2(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - y^2)^{1-m}} d\xi \\
 - \int_0^c \frac{\eta(y) dy}{(x^2 - y^2)^{1-v+\sigma-m}} \int_c^b \frac{\phi_1(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - y^2)^{1-m}} d\xi & - \int_0^x \frac{\eta(y) dy}{(x^2 - y^2)^{1-v+\sigma-m}} \int_a^b \frac{\phi_1(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - y^2)^{1-m}} d\xi \\
 - \int_0^x \frac{\eta(y) dy}{(x^2 - y^2)^{1-v+\sigma-m}} \int_e^\infty \frac{\phi_3(\xi, t) \xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - y^2)^{1-m}} d\xi & \quad (43)
 \end{aligned}$$

Now inverting the order of integration, we obtain,

$$\begin{aligned}
 & \int_0^c \eta(y)(x^2 - y^2)^{v-\sigma+m-1} dy \\
 & \cdot \int_c^x \phi_2(\xi, t) \xi e^{-\frac{\xi^2}{4t}} (\xi^2 - y^2)^{m-1} d\xi \\
 & + \int_c^x \eta(y)(x^2 - y^2)^{v-\sigma+m-1} dy \\
 & \cdot \int_y^x \phi_2(\xi, t) \xi e^{-\frac{\xi^2}{4t}} (\xi^2 - y^2)^{m-1} d\xi
 \end{aligned}$$

Hence,

$$\int_c^x \frac{\eta(y)\bar{\phi}_2(y)dy}{(x^2-y^2)^{1-v+\sigma-m}} = \frac{\Gamma m \Gamma(v-\sigma+m)}{a * x^{1-2v}} F_2(x,t) - \int_0^c \frac{\eta(y)dy}{(x^2-y^2)^{1-v+\sigma-m}} \int_c^d \frac{\phi_2(\xi,t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2-y^2)^{1-m}} d\xi - \int_0^x \frac{\eta(y)dy}{(x^2-y^2)^{1-v+\sigma-m}} \int_a^b \frac{\phi_1(\xi,t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2-y^2)^{1-m}} d\xi - \int_0^x \frac{\eta(y)dy}{(x^2-y^2)^{1-v+\sigma-m}} \int_e^\infty \frac{\phi_3(\xi,t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2-y^2)^{1-m}} d\xi, \quad c < x < d \quad (46)$$

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

$$\eta(y)\bar{\phi}_2(y) = \frac{\sin(1-v+\sigma-m)\pi}{\pi} \frac{d}{dy}$$

$$\int_c^y \frac{2x}{(y^2-x^2)^{v-\sigma+m}} \cdot \left[\frac{\Gamma m \Gamma(v-\sigma+m)}{a * x^{1-2v}} F_2(x,t) - \int_0^c \frac{\eta(z)dz}{(x^2-z^2)^{1-v+\sigma-m}} \int_c^d \frac{\phi_2(\xi,t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2-z^2)^{1-m}} d\xi - \int_0^x \frac{\eta(z)dz}{(x^2-z^2)^{1-v+\sigma-m}} \int_a^b \frac{\phi_1(\xi,t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2-z^2)^{1-m}} d\xi - \int_0^x \frac{\eta(z)dz}{(x^2-z^2)^{1-v+\sigma-m}} \int_e^\infty \frac{\phi_3(\xi,t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2-z^2)^{1-m}} d\xi \right] dx$$

Or,

$$\eta(y)\bar{\phi}_2(y) = F'_2(y,t) - \frac{\sin(1-v+\sigma-m)\pi}{\pi} \left[\int_0^c \eta(z)dz \frac{d}{dy} \int_c^y \frac{2xdx}{(y^2-x^2)^{v-\sigma+m}(x^2-z^2)^{1-v+\sigma+m}} \cdot \int_c^d \frac{\phi_2(\xi,t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2-z^2)^{1-m}} d\xi + \int_0^x \eta(z)dz \cdot \frac{d}{dy} \int_c^y \frac{2xdx}{(y^2-x^2)^{v-\sigma+m}(x^2-z^2)^{1-v+\sigma+m}} \int_e^\infty \frac{\phi_3(\xi,t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2-z^2)^{1-m}} d\xi \right] \quad (47)$$

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

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

$$\eta(y)\bar{\phi}_2(y) = F'_2(y,t) - \frac{\sin(1-v+\sigma-m)\pi}{\pi} \left[\int_0^c \eta(z)dz \frac{d}{dy} \int_c^y \frac{2xdx}{(y^2-x^2)^{v+\sigma-m}(x^2-z^2)^{1-v+\sigma-m}} \right]$$

$$\int_c^d \frac{\phi_2(\xi,t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2-z^2)^{1-m}} d\xi + \int_0^c \eta(z)dz \frac{d}{dy} \int_c^y \frac{2xdx}{(y^2-x^2)^{v+\sigma-m}(x^2-z^2)^{1-v+\sigma-m}} \int_a^b \frac{\phi_1(\xi,t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2-z^2)^{1-m}} d\xi + \frac{d}{dy} \int_c^y \eta(z)dz \int_z^y \frac{2xdx}{(y^2-x^2)^{v+\sigma-m}(x^2-z^2)^{1-v+\sigma-m}} \int_a^b \frac{\phi_1(\xi,t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2-z^2)^{1-m}} d\xi + \int_0^c \eta(z)dz \frac{d}{dy} \int_c^y \frac{2xdx}{(y^2-x^2)^{v+\sigma-m}(x^2-z^2)^{1-v+\sigma-m}} \int_e^\infty \frac{\phi_3(\xi,t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2-z^2)^{1-m}} d\xi + \frac{d}{dy} \int_c^y \eta(z)dz \int_z^y \frac{2xdx}{(y^2-x^2)^{v+\sigma-m}(x^2-z^2)^{1-v+\sigma-m}} \int_e^\infty \frac{\phi_3(\xi,t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2-z^2)^{1-m}} d\xi \quad (49)$$

It can be easily proved that,

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

And

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

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

$$\eta(y)\bar{\phi}_2(y) = F'_2(y,t) - \frac{\sin(1-v+\sigma-m)\pi}{\pi} \left[\int_0^c \frac{\eta(z)(c^2-z^2)^{v-\sigma+m}}{(y^2-z^2)(y^2-c^2)^{v-\sigma+m}} \int_a^b \frac{\phi_1(\xi,t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2-z^2)^{1-m}} d\xi + \frac{\pi}{\sin(1-v+\sigma-m)\pi} \frac{d}{dy} \int_c^y \eta(z)dz \int_a^b \frac{\phi_1(\xi,t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2-z^2)^{1-m}} d\xi + \int_0^c \frac{\eta(z)(c^2-z^2)^{v-\sigma+m}}{(y^2-z^2)(y^2-c^2)^{v-\sigma+m}} \int_c^d \frac{\phi_2(\xi,t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2-z^2)^{1-m}} d\xi + \int_0^c \frac{\eta(z)(c^2-z^2)^{v-\sigma+m}}{(y^2-z^2)(y^2-c^2)^{v-\sigma+m}} \int_e^\infty \frac{\phi_3(\xi,t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2-z^2)^{1-m}} d\xi + \frac{\pi}{\sin(1-v+\sigma-m)\pi} \frac{d}{dy} \int_c^y \eta(z)dz \cdot \int_e^\infty \frac{\phi_3(\xi,t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2-z^2)^{1-m}} d\xi \right] \quad (52)$$

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

$$\eta(y)\bar{\phi}_2(y) = F'_2(y,t) - \frac{\sin(1-v+\sigma-m)\pi \sin((1-m)\pi)}{\pi} \left[\int_0^a \frac{\eta(z)(a^2-z^2)^{v-\sigma+2m}}{(y^2-z^2)(y^2-a^2)^{v-\sigma+m}} \int_a^b \frac{2x\bar{\phi}_1(x)dx}{(x^2-a^2)^m(x^2-z^2)} \right]$$

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

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

$$\begin{aligned} \eta(y)\bar{\phi}_2(y) = F'_2(y, t) - \int_a^b \bar{\phi}_1(x)Q_1(x, y) dx & + \int_x^\infty \phi_3(\xi, t)\xi e^{-\frac{\xi^2}{4t}} d\xi \\ - \int_c^d \bar{\phi}_2(x)Q_2(x, y) dx & - \int_0^x \eta(y)(\xi^2 - y^2)^{m-1} (x^2 - y^2)^{v-\sigma+m-1} dy \\ - \int_e^c \bar{\phi}_3(x)Q_3(x, y) dx, & = \frac{\Gamma m \Gamma(v - \sigma + m)}{a * x^{1-2v}} F_4(x, t) - \int_a^b \phi_1(\xi, t)\xi e^{-\frac{\xi^2}{4t}} d\xi \\ & \int_0^x \eta(y)(\xi^2 - y^2)^{m-1} (x^2 - y^2)^{v-\sigma+m-1} \end{aligned}$$

where,

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

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

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

Now starting with equation (5)

$$\begin{aligned} & \int_a^b \phi_1(\xi, t)S_\xi(x, \xi, t)d\Omega(\xi) + \\ & \int_c^d \phi_2(\xi, t)S_\xi(x, \xi, t)d\Omega(\xi) + \int_e^x \phi_3(\xi, t)S_\xi(x, \xi, t)d\Omega(\xi) \\ & + \int_x^\infty \phi_3(\xi, t)S_\xi(x, \xi, t)d\Omega(\xi) = \frac{2^{\frac{1-\sigma}{2}}}{\Gamma(\frac{\sigma+1}{2})} F_4(x, t) \quad , e < x < \infty \end{aligned}$$

where,

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

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

$$\begin{aligned} & \int_e^x \phi_3(\xi, t)\xi e^{-\frac{\xi^2}{4t}} d\xi \\ & \int_0^\xi \eta(y)(\xi^2 - y^2)^{m-1} (x^2 - y^2)^{v-\sigma+m-1} dy \end{aligned}$$

Now inverting the order of integration, we obtain,

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

Or,

$$\begin{aligned}
 & \int_e^x \frac{\eta(y)dy}{(x^2 - y^2)^{1-v+\sigma-m}} \int_0^\infty \frac{\Phi_3(\xi, t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - y^2)^{1-m}} d\xi \\
 &= \frac{\Gamma m \Gamma(v - \sigma + m)}{a * x^{1-2v}} F_4(x, t) \\
 & - \int_0^e \frac{\eta(y)dy}{(x^2 - y^2)^{1-v+\sigma-m}} \int_e^\infty \frac{\Phi_3(\xi, t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - y^2)^{1-m}} d\xi \\
 & - \int_0^x \frac{\eta(y)dy}{(x^2 - y^2)^{1-v+\sigma-m}} \int_a^b \frac{\Phi_1(\xi, t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - y^2)^{1-m}} d\xi \\
 & - \int_0^x \frac{\eta(y)dy}{(x^2 - y^2)^{1-v+\sigma-m}} \int_c^d \frac{\Phi_2(\xi, t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - y^2)^{1-m}} d\xi \quad (61)
 \end{aligned}$$

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

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

$$\begin{aligned}
 & - \frac{\sin(1 - v + \sigma - m) \pi}{\pi} \left[\int_0^x \eta(z)dz \cdot \frac{d}{dy} \int_e^y \frac{2xdx}{(y^2 - x^2)^{v-\sigma+m}(x^2 - z^2)^{1-v-\sigma+m}} \cdot \int_a^b \frac{\Phi_1(\xi, t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - z^2)^{1-m}} d\xi \right. \\
 & \left. + \int_0^x \eta(z)dz \cdot \frac{d}{dy} \int_e^y \frac{2xdx}{(y^2 - x^2)^{v-\sigma+m}(x^2 - z^2)^{1-v-\sigma+m}} \cdot \int_c^d \frac{\Phi_2(\xi, t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - z^2)^{1-m}} d\xi + \int_0^e \eta(z)dz \cdot \frac{d}{dy} \int_c^y \frac{2xdx}{(y^2 - x^2)^{v-\sigma+m}(x^2 - z^2)^{1-v-\sigma+m}} \cdot \int_e^\infty \frac{\Phi_3(\xi, t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - z^2)^{1-m}} d\xi \right] \text{ where,} \quad (63)
 \end{aligned}$$

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

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

$$\begin{aligned}
 & \eta(y)\bar{\Phi}_3(y) = F'_4(y, t) - \frac{\sin(1 - v + \sigma - m)\pi}{\pi} \\
 & \left[\int_0^e \eta(z)dz \frac{d}{dy} \int_e^y \frac{2xdx}{(y^2 - x^2)^{v+\sigma-m}(x^2 - z^2)^{1-v+\sigma-m}} \right. \\
 & \cdot \int_a^b \frac{\Phi_1(\xi, t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - z^2)^{1-m}} d\xi + \frac{d}{dy} \int_e^y \eta(z)dz \\
 & \int_z^y \frac{2xdx}{(y^2 - x^2)^{v+\sigma-m}(x^2 - z^2)^{1-v+\sigma-m}} \int_a^b \frac{\Phi_1(\xi, t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - z^2)^{1-m}} d\xi \\
 & \left. + \int_0^e \eta(z)dz \frac{d}{dy} \int_e^y \frac{2xdx}{(y^2 - x^2)^{v+\sigma-m}(x^2 - z^2)^{1-v+\sigma-m}} \right. \\
 & \left. + \int_c^d \frac{\Phi_2(\xi, t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - z^2)^{1-m}} d\xi + \int_0^e \eta(z)dz \frac{d}{dy} \right. \\
 & \left. \int_e^y \frac{2xdx}{(y^2 - x^2)^{v+\sigma-m}(x^2 - z^2)^{1-v+\sigma-m}} \int_e^\infty \frac{\Phi_3(\xi, t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - z^2)^{1-m}} d\xi \right. \\
 & \left. + \frac{d}{dy} \int_e^y \eta(z)dz \int_z^y \frac{2xdx}{(y^2 - x^2)^{v+\sigma-m}(x^2 - z^2)^{1-v+\sigma-m}} \int_c^d \frac{\Phi_2(\xi, t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2 - z^2)^{1-m}} d\xi \right] \quad (64)
 \end{aligned}$$

It can be easily proved that,

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

And

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

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

$$\begin{aligned} \eta(y)\bar{\phi}_3(y) &= F'_4(y,t) - \frac{\sin(1-v+\sigma-m)\pi}{\pi} \\ &\cdot \left[\int_0^e \frac{\eta(z)(e^2-z^2)^{v-\sigma+m} dz}{(y^2-z^2)(y^2-e^2)^{v-\sigma+m}} \int_a^b \frac{\phi_1(\xi,t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2-z^2)^{1-m}} d\xi \right. \\ &+ \frac{\pi}{\sin(1-v+\sigma-m)\pi} \frac{d}{dy} \int_e^y \eta(z) dz \int_a^b \frac{\phi_1(\xi,t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2-z^2)^{1-m}} d\xi \\ &+ \int_0^e \frac{\eta(z)(e^2-z^2)^{v-\sigma+m} dz}{(y^2-z^2)(y^2-e^2)^{v-\sigma+m}} \int_c^d \frac{\phi_2(\xi,t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2-z^2)^{1-m}} d\xi \\ &+ \int_0^e \frac{\eta(z)(e^2-z^2)^{v-\sigma+m} dz}{(y^2-z^2)(y^2-e^2)^{v-\sigma+m}} \int_e^\infty \frac{\phi_3(\xi,t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2-z^2)^{1-m}} d\xi \\ &\left. + \frac{\pi}{\sin(1-v+\sigma-m)\pi} \frac{d}{dy} \int_e^y \eta(z) dz \cdot \int_c^d \frac{\phi_2(\xi,t)\xi e^{-\frac{\xi^2}{4t}}}{(\xi^2-z^2)^{1-m}} d\xi \right] \quad (67) \end{aligned}$$

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

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

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

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

where,

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

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

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

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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