

A NOTE ON INTEGRAL REPRESENTATION OF SOME GENERALIZED ZETA FUNCTIONS AND ITS CONSEQUENCES

KHALED MEHREZ

Abstract. The main focus of the present note is to establish new integral representation for the Hurwitz-Lerch zeta and the multi-parameter Hurwitz-Lerch zeta functions. In particular, new integral expression of the polylogarithm function and the Fox-Wright function are derived. In addition, closed integral form expression of the moment generating function of a zeta distribution is established. As application, we derive the complete monotonicity properties of two classes of function related to the Hurwitz-Lerch zeta and the polylogarithm function. Moreover, some inequalities involving these two functions are proved.

Mathematics subject classification (2010): 62M10, 40C10, 62M20, 33C10.

Keywords and phrases: Hurwitz-Lerch zeta function, Fox-Wright function, Cahen integral, Dirichlet series.

REFERENCES

- [1] E. CAHEN, *Sur la fonction $\zeta(s)$ de Riemann et sur des fonctions analogues*, Ann Sci l'École Norm Sup Ser Math., **11** (1894), 75–164.
- [2] A. ERDÉLYI, W. MAGNUS, F. OBERHETTINGER, F. G. TRICOMI, *Higher transcendental functions*, vol. I. McGraw-Hill Book Company, New York (1953).
- [3] A. ERDÉLYI, W. MAGNUS, F. OBERHETTINGER, F. TRICOMI, *Tables of Integral Transforms*, vol. I, McGraw-Hill Book Company, New York, Toronto and London, (1954).
- [4] S. P. GOYAL, R. K. LADDHA, *On the generalized Riemann zeta function and the generalized Lambert transform*, Ganita Sandesh, **11** (1997), 99–108.
- [5] M. GARG, K. JAIN, S. L. KALLA, *A further study of general Hurwitz-Lerch zeta function*, Algebras Groups Geom., **25** (2008), 311–319.
- [6] D. JANKOV, T. K. POGÁNY, R. K. SAXENA, *Extended general Hurwitz-Lerch Zeta function as Mathieu (a, λ) -series*, Appl. Math. Lett., **(24)**, 8 (2011), 1473–1476.
- [7] C. H. KIMBERLING, *A probabilistic interpretation of complete monotonicity*, Aequationes Math., **10** (1974), 152–164.
- [8] K. MEHREZ, *New Integral representations for the Fox-Wright functions and its applications*, J. Math. Anal. Appl., **468** (2018), 650–673.
- [9] K. MEHREZ, *New properties for several classes of functions related to the Fox-Wright functions*, Journal of Computational and Applied Mathematics, **362** (2019), 161–171.
- [10] S. MIZUKAMI, T. NAKAMURA, *Generalized Hurwitz zeta distributions*, Siauliai Math. Semin., **8**, 16 (2013), 151–160.
- [11] O. X. PERRON, *Zur Theorie der Dirichletschen Reihen*, J. Reine Angew Math., 134 (1908), 95–143.
- [12] T. K. POGÁNY, *Integral form of the COM-Poisson renormalization constant*, Statist Probab Lett. 119 (2016), 144–145.
- [13] T. K. POGÁNY, *Integral form of Le Roy-type hypergeometric function*, Integral Transforms Spec. Funct., **29**, 7 (2018), 580–584.
- [14] T. K. POGÁNY, *Integral representation of Mathieu (a, λ) -series*, Integral Transforms Spec Funct., **16**, 8 (2005), 685–689.
- [15] T. K. POGÁNY, E. SÜLI, *Integral representation for Neumann series of Bessel functions*, Proc. Amer. Math. Soc., **137**, 7 (2009), 2363–2368.

- [16] H. M. SRIVASTAVA, R. K. SAXENA, T. K. POGÁNY, R. SAXENA, *Integral and computational representations of the extended Hurwitz-Lerch zeta function*, Integral Transforms Spec. Funct., **22** (2011), 487–506.
- [17] H. M. SRIVASTAVA, J. CHOI, *Series Associated with Zeta and Related Functions*, Kluwer Academic, Dordrecht (2001).
- [18] D. V. WIDDER, *The Laplace Transform*, Princeton Univ. Press, Princeton, 1941.
- [19] E. M. WRIGHT, *The asymptotic expansion of the generalized hypergeometric function*, Journal London Math. Soc., **10** (1935), 287–293.