

The Asymptotic Behaviors of
Triple Hypergeometric Series, F_G , F_K , F_N and F_R
Near Boundaries of Their Convergence Regions

Megumi Saigo

Department of Applied Mathematics, Fukuoka University

Fukuoka 814-01, Japan

西郷 恵 (福岡大・理)

1. Introduction

In the series of papers [3] - [6], [8] - [15], the author and his co-authors have established various asymptotic behaviors of hypergeometric series near boundary points of convergence regions. (see also [7]) The present paper is devoted to produce more six properties {(FG1), (FG2), (FK), (FN1), (FN2) and (FR), below} for the Lauricella series of three variables, F_G , F_K , F_N and F_R , which are defined as follows [16]:

$$(1.1) \quad F_G(\alpha, \alpha, \alpha, \beta_1, \beta_2, \beta_3; \gamma_1, \gamma_2, \gamma_2; x, y, z)$$

$$= \sum_{m, n, p=0}^{\infty} \frac{(\alpha)_{m+n+p} (\beta_1)_m (\beta_2)_n (\beta_3)_p}{(\gamma_1)_m (\gamma_2)_{n+p} m! n! p!} x^m y^n z^p,$$

$$\text{in } |x| + |y| < 1, |x| + |z| < 1,$$

$$(1.2) \quad F_K(\alpha_1, \alpha_2, \alpha_2, \beta_1, \beta_2, \beta_1; \gamma_1, \gamma_2, \gamma_3; x, y, z)$$

$$= \sum_{m, n, p=0}^{\infty} \frac{(\alpha_1)_m (\alpha_2)_{n+p} (\beta_1)_{m+p} (\beta_2)_n}{(\gamma_1)_m (\gamma_2)_n (\gamma_3)_{p+m+n} m! n! p!} x^m y^n z^p,$$

$$\text{in } |x| < 1, |y| < 1, |z| < (1-|x|)(1-|y|),$$

$$(1.3) \quad F_N(\alpha_1, \alpha_2, \alpha_3, \beta_1, \beta_2, \beta_1; \gamma_1, \gamma_2, \gamma_2; x, y, z)$$

$$= \sum_{m, n, p=0}^{\infty} \frac{(\alpha_1)_m (\alpha_2)_n (\alpha_3)_p (\beta_1)_{m+p} (\beta_2)_n}{(\gamma_1)_m (\gamma_2)_{n+p} m! n! p!} x^m y^n z^p,$$

$$\text{in } |x| + |z| < 1, |y| < 1,$$

$$(1.4) \quad F_R(\alpha_1, \alpha_2, \alpha_1, \beta_1, \beta_2, \beta_1; \gamma_1, \gamma_2, \gamma_2; x, y, z)$$

$$= \sum_{m, n, p=0}^{\infty} \frac{(\alpha_1)_{m+p} (\alpha_2)_n (\beta_1)_{m+p} (\beta_2)_n}{(\gamma_1)_m (\gamma_2)_{n+p} m! n! p!} x^m y^n z^p,$$

$$\text{in } \sqrt{|x|} + \sqrt{|z|} < 1, |y| < 1,$$

where $(\alpha)_m$ means the usual Pochhammer symbol defined by $\Gamma(\alpha+m)/\Gamma(\alpha)$.

In the following establishment we shall make use of the following two formulas for the Gauss series ${}_2F_1$ [4] and the second Appell series F_2 [10]:

$$(1.5) \quad {}_2F_1(a, b; a+b; 1-p) = -\Gamma \left[\begin{matrix} a+b \\ a, b \end{matrix} \right] [2\gamma + \psi(a) + \psi(b) + \log p] + o(1),$$

$$(p \rightarrow +0),$$

$$(1.6) \quad F_2(a, b_1, b_2; c_1, c_2; x, \rho, 1-x-\delta)$$

$$= \Gamma \left[\begin{matrix} c_1, c_1-a-b_1 \\ c_1-a, c_1-b_1 \end{matrix} \right] x^{-a} {}_3F_2 \left[\begin{matrix} a, a-c_1+1, a+b_1-c_1; \frac{x-1}{x} \\ a+b_1-c_1+1, c_2; \frac{x-1}{x} \end{matrix} \right]$$

$$+ \Gamma \left[\begin{matrix} c_1, c_2 \\ a, b_1-1, b_2+1 \end{matrix} \right] \frac{c_1-b_1}{c_1-a-b_1+1} x^{b_1-c_1+1} (1-x)^{c_1-a-b_1+1}$$

$$\cdot {}_4F_3 \left[\begin{matrix} c_1-b_1+1, 2-b_1, 1, 1; \frac{x-1}{x} \\ c_1-a-b_1+2, b_2+1, 2; \frac{x-1}{x} \end{matrix} \right]$$

$$- \Gamma \left[\begin{matrix} c_1, c_2 \\ a, b_1, b_2 \end{matrix} \right] x^{b_1-c_1} (1-x)^{c_1-a-b_1}$$

$$\cdot [2\gamma + \psi(a+b_1-c_1) + \psi(b_2) - \log(1-x) + \log(\rho+\delta)]$$

$$+ o(1), \quad (\rho \rightarrow +0, \delta \rightarrow +0)$$

with $a+b_1+b_2 = c_1+c_2$, $b_2 \notin \mathbb{Z}$, $c_1-a-b_1 \notin \mathbb{Z}$ and $1/2 < x < 1$, where the generalized hypergeometric series ${}_pF_q$ of single variable and the second Appell series F_2 of two variables are defined by

$$(1.7) \quad {}_pF_q(\alpha_1, \dots, \alpha_p; \beta_1, \dots, \beta_q; z) = {}_pF_q \left[\begin{matrix} \alpha_1, \dots, \alpha_p; \\ \beta_1, \dots, \beta_q; \end{matrix} z \right] = \sum_{m=0}^{\infty} \frac{\prod_{j=1}^p (\alpha_j)_m}{\prod_{j=1}^q (\beta_j)_m} \frac{z^m}{m!},$$

$$(1.8) \quad F_2(\alpha, \beta_1, \beta_2; \gamma_1, \gamma_2; x, y) = \sum_{m,n=0}^{\infty} \frac{(\alpha)_{m+n} (\beta_1)_m (\beta_2)_n}{(\gamma_1)_m (\gamma_2)_n m! n!} x^m y^n, \quad |x| + |y| < 1,$$

ψ is the psi function and γ is the Euler-Mascheroni constant. When $q = p-1$, (1.7) converges in $|z| < 1$ (cf. [16]). Here and in what follows, we write, for brevity,

$$\Gamma \left[\begin{matrix} \alpha_1, \dots, \alpha_p \\ \beta_1, \dots, \beta_q \end{matrix} \right] = \frac{\Gamma(\alpha_1) \cdots \Gamma(\alpha_p)}{\Gamma(\beta_1) \cdots \Gamma(\beta_q)}.$$

The formula (1.6) holds valid also for $0 < x < 1/2$ by exchanging b_1 with b_2 and c_1 with c_2 .

2. The Behaviors of the Series F_G

Let us first consider the series F_G defined in (1.1) near the points on the plane $x + z = 1$ ($x, z > 0$) and on the edge $x + y = 1$, $x + z = 1$ ($x, y, z > 0$) of the boundary of its convergence region. The results are:

$$(FG1) \quad F_G(a, a, a, b_1, b_2, b_3; c_1, c_2, c_2; x, y, 1-x-p)$$

$$\begin{aligned} &= \Gamma \left[\begin{matrix} c_2, c_2-a-b_3 \\ c_2-a, c_2-b_3 \end{matrix} \right] (1-x)^{-a} F_{0:2;1}^{1:2;1} \left[\begin{matrix} a: a-c_2+1, a+b_3-c_2; & b_2; & \frac{x}{x-1}, \frac{y}{1-x} \\ -: & a+b_3-c_2+1, c_1; c_2-b_3; & \frac{x}{x-1}, \frac{y}{1-x} \end{matrix} \right] \\ &+ \Gamma \left[\begin{matrix} c_1, c_2 \\ a, b_3-1, b_1+1 \end{matrix} \right] \frac{c_2-b_3}{c_2-a-b_3+1} x^{c_2-a-b_3+1} (1-x)^{b_3-c_2+1} \\ &\quad \cdot F_{0:3;1}^{1:3;1} \left[\begin{matrix} c_2-b_3+1: & 2-b_3, 1, 1; & b_2; & \frac{x}{x-1}, \frac{y}{1-x} \\ \text{---} : & c_2-a-b_3+2, b_1+1, 2; c_2-b_3; & \frac{x}{x-1}, \frac{y}{1-x} \end{matrix} \right] \end{aligned}$$

$$= \Gamma \left[\begin{matrix} c_1, c_2 \\ a, b_3, b_1 \end{matrix} \right] x^{c_2-a-b_3} (1-x)^{b_2+b_3-c_2} (1-x-y)^{-b_2}$$

$$\cdot [2\gamma + \psi(a+b_3-c_2) + \psi(b_1) - \log x + \log p]$$

$$+ o(1), \quad (p \rightarrow +0)$$

with $a+b_1+b_3 = c_1+c_2$, $b_1 \notin \mathbb{Z}$ integer, $a+b_3-c_2 \notin \mathbb{Z}$ integer and $0 < x < 1/2$,
 $x < y < 1$.

Note. The formula (FG1) holds valid also for $1/2 < x < 1$ by exchanging b_1 with b_3 and c_1 with c_2 .

$$(FG2) \quad F_G(a, a, a, b_1, b_2, b_3; c_1, c_2, c_2; x, 1-x-p, 1-x-p)$$

$$= \Gamma \left[\begin{matrix} c_1, c_1-a-b_1 \\ c_1-a, c_1-b_1 \end{matrix} \right] x^{-a} {}_3F_2 \left[\begin{matrix} a, a-c_1+1, a+b_1-c_1; \frac{x-1}{x} \\ a+b_1-c_1+1, c_2; \frac{x-1}{x} \end{matrix} \right]$$

$$+ \Gamma \left[\begin{matrix} c_1, c_2 \\ a, b_1-1, b_2+b_3+1 \end{matrix} \right] \frac{c_1-b_1}{c_1-a-b_1+1} x^{b_1-c_1+1} (1-x)^{c_1-a-b_1+1}$$

$$\cdot {}_4F_3 \left[\begin{matrix} c_1-b_1+1, 2-b_1, 1, 1; \frac{x-1}{x} \\ c_1-a-b_1+2, b_2+b_3+1, 2; \frac{x-1}{x} \end{matrix} \right]$$

$$- \Gamma \left[\begin{matrix} c_1, c_2 \\ a, b_1, b_2+b_3 \end{matrix} \right] x^{b_1-c_1} (1-x)^{c_1-a-b_1}$$

$$[2\gamma + \psi(a+b_1-c_1) + \psi(b_2+b_3) - \log(1-x) + \log \rho] \\ + o(1), \quad (\rho \rightarrow +0)$$

with $a+b_1+b_2+b_3 = c_1+c_2$, $b_2+b_3 \notin \text{integer}$, $a+b_1-c_1 \notin \text{integer}$ and $1/2 < x < 1$.

Note. The formula (FG2) holds valid also for $0 < x < 1/2$ by exchanging b_1 with b_2+b_3 and c_1 with c_2 .

Proof of (FG1). Expanding F_G in the series of y , we have its representation in terms with F_2 :

$$(2.1) \quad F_G(\alpha, \alpha, \alpha, \beta_1, \beta_2, \beta_3; \gamma_1, \gamma_2, \gamma_2; x, y, z)$$

$$= \sum_{m=0}^{\infty} \frac{(\alpha)_m (\beta_2)_m}{(\gamma_2)_m m!} F_2(\alpha+m, \beta_1, \beta_3; \gamma_1, \gamma_2+m; x, z) y^m$$

Then the relations (2.1) and (1.6) lead us to for $a+b_1+b_3 = c_1+c_2$

$$(2.2) \quad F_G(a, a, a, b_1, b_2, b_3; c_1, c_2, c_2; x, y, 1-x-\rho)$$

$$= \sum_{m=0}^{\infty} \frac{(a)_m (b_2)_m}{(c_2)_m m!} F_2(a+m, b_1, b_3; c_1, c_2+m; x, 1-x-\rho) y^m$$

$$= \sum_{m=0}^{\infty} \frac{(a)_m (b_2)_m}{(c_2)_m m!} y^m \left\{ \Gamma \left[\begin{matrix} c_2+m, c_2-a-b_3 \\ c_2-a, c_2-b_3+m \end{matrix} \right] (1-x)^{-a-m} \right.$$

$$\begin{aligned}
& \cdot {}_3F_2 \left[\begin{matrix} a+m, a-c_2+1, a+b_3-c_2; \\ a+b_3-c_2+1, c_1; \end{matrix} \frac{x}{x-1} \right] \\
& + \Gamma \left[\begin{matrix} c_2+m, c_1 \\ a+m, b_3-1, b_1+1 \end{matrix} \right] \frac{c_2-b_3+m}{c_2-a-b_3+1} x^{c_2-a-b_3+1} (1-x)^{b_3-c_2-m+1} \\
& \cdot {}_4F_3 \left[\begin{matrix} c_2-b_3+1+m, 2-b_3, 1, 1; \\ c_2-a-b_3+2, b_1+1, 2; \end{matrix} \frac{x}{x-1} \right] \\
& - \Gamma \left[\begin{matrix} c_2+m, c_1 \\ a+m, b_3, b_1 \end{matrix} \right] x^{c_2-a-b_3} (1-x)^{b_3-c_2-m} \\
& \cdot [2\gamma + \psi(a+b_3-c_2) + \psi(b_1) - \log x + \log \rho] \Big\} \\
& + o(1)
\end{aligned}$$

which deduces the formula (FG1) in terms of the Kampé de Fériet series (cf. [1], [16]):

$$\begin{aligned}
(2.3) \quad {}_{F_{Q:S;V}}^{P:r;u} \left[\begin{matrix} \alpha_1, \dots, \alpha_p; \gamma_1, \dots, \gamma_r; \eta_1, \dots, \eta_u; \\ \beta_1, \dots, \beta_q; \delta_1, \dots, \delta_s; \zeta_1, \dots, \zeta_v; \end{matrix} x, y \right] \\
= \sum_{m,n=0}^{\infty} \frac{\prod_{j=1}^p (\alpha_j)_{m+n} \prod_{j=1}^r (\gamma_j)_m \prod_{j=1}^u (\eta_j)_n}{\prod_{j=1}^q (\beta_j)_{m+n} \prod_{j=1}^s (\delta_j)_m \prod_{j=1}^v (\zeta_j)_n} \frac{x^m y^n}{m!n!}.
\end{aligned}$$

Here, the Kampé de Fériet series $F_{0:2;1}^{1:2;1}[x, y]$ and $F_{0:3;1}^{1:3;1}[x, y]$ in (FG1) converge in $|x| + |y| < 1$.

Proof of (FG2). By virtue of the series expansion of F_G in terms of the Appell series F_1 :

$$(2.4) \quad F_G(\alpha, \alpha, \alpha, \beta_1, \beta_2, \beta_3; \gamma_1, \gamma_2, \gamma_2; x, y, z) \\ = \sum_{m=0}^{\infty} \frac{(\alpha)_m (\beta_1)_m}{(\gamma_1)_m m!} F_1(\alpha+m, \beta_2, \beta_3; \gamma_2; y, z) x^m$$

and by the relation [1]

$$(2.5) \quad F_1(\alpha, \beta_1, \beta_2; \gamma; x, x) = {}_2F_1(\alpha, \beta_1 + \beta_2; \gamma; x),$$

we have the formula

$$(2.6) \quad F_G(\alpha, \alpha, \alpha, \beta_1, \beta_2, \beta_3; \gamma_1, \gamma_2, \gamma_2; x, y, y) = F_2(\alpha, \beta_1, \beta_2 + \beta_3; \gamma_1, \gamma_2; x, y),$$

where the Appell series F_1 is defined by [1]

$$(2.7) \quad F_1(\alpha, \beta_1, \beta_2; \gamma; x, y) = \sum_{m,n=0}^{\infty} \frac{(\alpha)_{m+n} (\beta_1)_m (\beta_2)_n}{(\gamma)_m m! n!} x^m y^n.$$

Thus the relation (FG2) follows immediately from (1.6), (2.7) and [1]

$$(2.8) \quad F_2(\alpha, \beta_1, \beta_2; \gamma_1, \gamma_2; x, y) = \sum_{m=0}^{\infty} \frac{(\alpha)_m (\beta_1)_m}{(\gamma_1)_m m!} {}_2F_1(\alpha+m, \beta_2; \gamma_2; y) x^m.$$

3. The Behavior of the Series F_K

Now let us treat the series F_K near the surface $z = (1-x)(1-y)$ ($x, y, z > 0$), then we have:

$$(FK) \quad F_K(a_1, a_2, a_2, b_1, b_2, b_1; c_1, b_2, c_3; x, y, (1-x)(1-y)^{-\rho})$$

$$= \Gamma \left[\begin{matrix} c_1, c_1 - a_1 - b_1 \\ c_1 - a_1, c_1 - b_1 \end{matrix} \right] x^{-b_1} {}_3F_2 \left[\begin{matrix} b_1, b_1 - c_1 + 1, a_1 + b_1 - c_1; \frac{x-1}{x} \\ a_1 + b_1 - c_1 + 1, c_3; x \end{matrix} \right]$$

$$+ \Gamma \left[\begin{matrix} c_1, c_3 \\ b_1, a_1 - 1, a_2 + 1 \end{matrix} \right] \frac{c_1 - a_1}{c_1 - a_1 - b_1 + 1} x^{a_1 - c_1 + 1} (1-x)^{c_1 - a_1 + b_1 + 1}$$

$${}_4F_3 \left[\begin{matrix} c_1 - a_1 + 1, 2 - a_1, 1, 1; \frac{x-1}{x} \\ c_1 - a_1 - b_1 + 2, a_2 + 1, 2; x \end{matrix} \right]$$

$$- \Gamma \left[\begin{matrix} c_1, c_3 \\ a_1, a_2, b_1 \end{matrix} \right] x^{a_1 - c_1} (1-x)^{c_1 - a_1 - b_1}$$

$$\cdot [2\gamma + \psi(a_1 + b_1 - c_1) + \psi(a_2) - \log(1-x) - \log(1-y) + \log \rho]$$

$$+ o(1), \quad (\rho \rightarrow +0)$$

with $a_1 + a_2 + b_1 = c_1 + c_3$, $a_2 \notin \text{integer}$, $a_1 + b_1 - c_1 \notin \text{integer}$ and $1/2 < x < 1$, $0 < y < 1$.

Note. The formula (FG2) holds valid also for $0 < x < 1/2$ by exchanging a_1 with a_2 and c_1 with c_3 .

Proof. The series F_K may be expanded by the Gauss series as

$$(3.1) \quad F_K(\alpha_1, \alpha_2, \alpha_2, \beta_1, \beta_2, \beta_1; \gamma_1, \gamma_2, \gamma_3; x, y, z) \\ = \sum_{m, n=0}^{\infty} \frac{(\alpha_1)_m (\alpha_2)_n (\beta_1)_{m+n}}{(\gamma_1)_m (\gamma_3)_n m! n!} {}_2F_1(\alpha_2+m, \beta_2; \gamma_2; y) x^m z^n.$$

Then by noting the relation [2]

$$(3.2) \quad {}_2F_1(\alpha, \beta; \beta; z) = (1-z)^{-\alpha},$$

we have the formula

$$(3.3) \quad F_K(\alpha_1, \alpha_2, \alpha_2, \beta_1, \beta_2, \beta_1; \gamma_1, \beta_2, \gamma_3; x, y, z) \\ = (1-y)^{-\alpha_2} F_2(\beta_1; \alpha_1, \alpha_2; \gamma_1, \gamma_3; x, \frac{z}{1-y}),$$

which together with the relation (1.6) leads us to (FK).

4. The Behaviors of the Series F_N

Following two formulas for F_N defined in (1.3) will be derived:

$$(FN1) \quad F_N(a_1, a_2, a_3, b_1, b_2, b_1; c_1, c_2, c_2; x, y, 1-x-y)$$

$$= \Gamma \left[\begin{matrix} c_1, c_1 - a_1 - b_1 \\ c_1 - a_1, c_1 - b_1 \end{matrix} \right] x^{-b_1} {}_3F_2 \left[\begin{matrix} b_1, b_1 - c_1 + 1, a_1 + b_1 - c_1 \\ a_1 + b_1 - c_1 + 1, c_2 \end{matrix} ; \frac{x-1}{x} \right]$$

$$\begin{aligned}
& + \Gamma \left[\begin{matrix} c_1, c_2 \\ b_1, a_1-1, a_3+1 \end{matrix} \right] \frac{c_1-a_1}{c_1-a_1-b_1+1} x^{a_1-c_1+1} (1-x)^{c_1-a_1-b_1+1} \\
& \cdot {}_4F_3 \left[\begin{matrix} c_1-a_1+1, 2-a_1, 1, 1; \frac{x-1}{x} \\ c_1-a_1-b_1+2, a_3+1, 2; x \end{matrix} \right] \\
& + \frac{a_2 b_2}{c_2} y {}_F(3) \left[\begin{matrix} -:-; -; b_1: a_1; a_2+1, b_2+1, 1; a_3; \\ -:-; c_2+1; -: c_1; 2; -; x, y, 1-x \end{matrix} \right] \\
& - \Gamma \left[\begin{matrix} c_1, c_2 \\ a_1, a_3, b_1 \end{matrix} \right] x^{a_1-c_1} (1-x)^{c_1-a_1-b_1} \\
& \cdot [2\gamma + \psi(a_1+b_1-c_1) + \psi(a_3) - \log(1-x) + \log p] \\
& + o(1), \quad (p \rightarrow +0)
\end{aligned}$$

with $a_1+a_3+b_1 = c_1+c_2$, $a_3 \notin \text{integer}$, $a_1+b_1-c_1 \notin \text{integer}$ and $1/2 < x < 1$, $0 < y < 1$.

Note. The formula (FN1) holds valid also for $0 < x < 1/2$ by exchanging a_1 with a_3 and c_1 with c_2 .

$$(FN2) \quad F_N(a_1, a_2, a_3, b_1, b_2, b_1; c_1, a_2+b_2, a_2+b_2; x, 1-p, z)$$

$$= \Gamma \left[\begin{matrix} a_2+b_2 \\ a_2, b_2 \end{matrix} \right] \frac{a_3 b_1}{a_2 b_2} z {}_F \begin{matrix} 1:1;3 \\ 0:1;3 \end{matrix} \left[\begin{matrix} b_1+1: a_1; & a_3+1, 1, 1; \\ - : c_1; a_2+1, b_2+1, 2; & x, z \end{matrix} \right]$$

$$- \Gamma \left[\begin{matrix} a_2 + b_2 \\ a_2, b_2 \end{matrix} \right] {}_2F_1(a_1, b_1; c_1; x) [2\gamma + \psi(a_2) + \psi(b_2) + \log p] \\ + o(1), \quad (p \rightarrow +0).$$

Proof of (FN1). By the series representation of F_N :

$$(4.1) \quad F_N(\alpha_1, \alpha_2, \alpha_3, \beta_1, \beta_2, \beta_3; \gamma_1, \gamma_2, \gamma_3; x, y, z) \\ = \sum_{m=0}^{\infty} \frac{(\alpha_2)_m (\beta_2)_m}{(\gamma_2)_m m!} F_2(\beta_1, \alpha_1, \alpha_3; \gamma_1, \gamma_2 + m; x, z) y^m \\ = F_2(\beta_1; \alpha_1, \alpha_3; \gamma_1, \gamma_2; x, z) \\ + \frac{\alpha_2 \beta_2}{\gamma_2} y \sum_{m=0}^{\infty} \frac{(\alpha_2 + 1)_m (\beta_2 + 1)_m}{(\gamma_2 + 1)_m (2)_m} F_2(\beta_1, \alpha_1, \alpha_3; \gamma_1, \gamma_2 + 1 + m; x, z) y^m$$

and the relation (1.6), the formula (FN1) follows, where the Srivastava series $F^{(3)}$ is defined by [16]:

$$(4.2) \quad F^{(3)} \left[\begin{matrix} (\alpha) :: (\beta^1); (\beta^2); (\beta^3); (\gamma^1); (\gamma^2); (\gamma^3); \\ (\delta) :: (\eta^1); (\eta^2); (\eta^3); (\zeta^1); (\zeta^2); (\zeta^3); \end{matrix} \right]_{x, y, z} \\ = \sum_{m, n, p=0}^{\infty} \Lambda(m, n, p) \frac{x^m y^n z^p}{m! n! p!},$$

where

$$\Lambda(m, n, p) = \frac{\prod_{j=1}^A (\alpha_j)_{m+n+p} \prod_{j=1}^{B_1} (\beta_j^1)_{m+n} \prod_{j=1}^{B_2} (\beta_j^2)_{n+p} \prod_{j=1}^{B_3} (\beta_j^3)_{p+m}}{\prod_{j=1}^D (\delta_j)_{m+n+p} \prod_{j=1}^{E_1} (\eta_j^1)_{m+n} \prod_{j=1}^{E_2} (\eta_j^2)_{n+p} \prod_{j=1}^{E_3} (\eta_j^3)_{p+m}} \cdot \frac{\prod_{j=1}^{C_1} (\gamma_j^1)_m \prod_{j=1}^{C_2} (\gamma_j^2)_n \prod_{j=1}^{C_3} (\gamma_j^3)_p}{\prod_{j=1}^{F_1} (\zeta_j^1)_m \prod_{j=1}^{F_2} (\zeta_j^2)_n \prod_{j=1}^{F_3} (\zeta_j^3)_p},$$

and (α) abbreviates the set of A parameters $\alpha_1, \dots, \alpha_A$ and similar interpretations for (β_1) , (β_2) etc. Here, the Srivastava series $F^{(3)}$ in (FN1) converges in $|x| + |z| < 1$, $|y| < 1$.

Proof of (FN2). The series expansion

$$(4.3) \quad F_N(\alpha_1, \alpha_2, \alpha_3, \beta_1, \beta_2, \beta_1; \gamma_1, \gamma_2, \gamma_2; x, y, z)$$

$$= \sum_{m, n=0}^{\infty} \frac{(\alpha_1)_m (\alpha_3)_n (\beta_1)_{m+n}}{(\gamma_1)_m (\gamma_2)_n m! n!} {}_2F_1(\alpha_2, \beta_2; \gamma_2 + n; y) x^m z^n$$

and (1.5) imply the formula (FN2), where the Kampé de Fériet series $F_{0:1;3}^{1:1;3}[x, y]$ converges in $|x| + |y| < 1$.

5. The Behavior of the Series F_R

For the series F_R we have:

$$\begin{aligned}
 (FR) \quad & F_R(a_1, a_2, a_1, b_1, b_2, b_1; c_1, a_2+b_2, a_2+b_2; x, 1-\rho, z) \\
 &= \Gamma \left[\begin{matrix} a_2+b_2 \\ a_2, b_2 \end{matrix} \right] \frac{a_1 b_1}{a_2 b_2} z {}_2F_{0:1;3}^{2:0;2} \left[\begin{matrix} a_1+1, b_1+1: -; & 1, 1; \\ & : c_1; a_2+1, b_2+1, 2; \end{matrix} \right] x, z \\
 &- \Gamma \left[\begin{matrix} a_2+b_2 \\ a_2, b_2 \end{matrix} \right] {}_2F_1(a_1, b_1; c_1; x) [2\gamma + \psi(a_2) + \psi(b_2) + \log \rho] \\
 &+ o(1), \quad (\rho \rightarrow +0).
 \end{aligned}$$

Proof. By noting the series representation of F_R :

$$\begin{aligned}
 (5.1) \quad & F_R(\alpha_1, \alpha_2, \alpha_1, \beta_1, \beta_2, \beta_1; \gamma_1, \gamma_2, \gamma_2; x, y, z) \\
 &= \sum_{m,n=0}^{\infty} \frac{(\alpha_1)_{m+n} (\beta_1)_{m+n}}{(\gamma_1)_m (\gamma_2)_n m! n!} {}_2F_1(\alpha_2, \beta_2; \gamma_2+n; y) x^m z^n
 \end{aligned}$$

we have

$$\begin{aligned}
 & F_R(a_1, a_2, a_1, b_1, b_2, b_1; c_1, a_2+b_2, a_2+b_2; x, 1-\rho, z) \\
 &= {}_2F_1(a_2, b_2; a_2+b_2; 1-\rho) \sum_{m=0}^{\infty} \frac{(a_1)_m (b_1)_m}{(c_1)_m m!} x^m
 \end{aligned}$$

$$+ \sum_{m,n=0}^{\infty} \frac{(a_1)_{m+n+1} (b_1)_{m+n+1}}{(c_1)_m (a_2+b_2)_{n+1} m! (n+1)!} {}_2F_1(a_2, b_2; a_2+b_2+n+1; 1-\rho) x^m z^{n+1},$$

which implies (FR) by virtue of (1.5) and the Gauss formula [2]

$$(5.2) \quad {}_2F_1(\alpha, \beta; \gamma; 1) = \Gamma \left[\begin{matrix} \gamma, \gamma-\alpha-\beta \\ \gamma-\alpha, \gamma-\beta \end{matrix} \right] \quad \text{for } \operatorname{Re}(\gamma-\alpha-\beta) > 0.$$

Here, the Kampé de Fériet series $F_{0:1;3}^{2:0;2}[x, y]$ in (FR) converges in $\sqrt{|x|} + \sqrt{|y|} < 1$.

References

- [1] P. Appell et J. Kampé de Fériet: Fonctions Hypergéométriques et Hypersphériques, Polynomes d'Hermite, Gauthier-Villars, Paris, 1926.
- [2] W. Magnus, F. Oberhettinger and R.P. Soni: Formulas and Theorems for the Special Functions of Mathematical Physics, Third enlarged ed., Springer-Verlag, New York, 1966.
- [3] M. Saigo: On a property of the Appell hypergeometric function F_1 , Math. Rep. Kyushu Univ., **12**(1980), 63-67.
- [4] M. Saigo: On properties of the Appell hypergeometric functions F_2 and F_3 and the generalized Gauss function ${}_3F_2$, Bull. Central Res. Inst. Fukuoka Univ., **66**(1983), 27-32.
- [5] M. Saigo: On properties of the Lauricella hypergeometric functions F_D , Bull. Central Res. Inst. Fukuoka Univ., **104**(1988), 13-31.
- [6] M. Saigo: On properties of hypergeometric functions of three variables, F_M and F_G , Rend. Circ. Mat. Palermo (2), **37**(1988), 449-468.

- [7] M. Saigo: On behaviors of hypergeometric series of one, two, three and n variables near boundaries of their convergence regions of logarithmic case, (Kyoto, 1989), Sûrikaiseikikenkyûsho Kôkyûroku, this volume (1990).
- [8] M. Saigo: The behaviors of the Lauricella hypergeometric series $F_A^{(n)}$ in n variables near the boundaries of its convergence region, (in preparation).
- [9] M. Saigo: The asymptotic behavior of the Srivastava hypergeometric series of three variables H_C near the boundary of its convergence region, (in preparation).
- [10] M. Saigo, O.I. Marichev and Nguyen Thanh Hai: Asymptotic representations of Gaussian series ${}_2F_1$, Clausenian series ${}_3F_2$ and Appell series F_2 and F_3 near boundaries of their convergence regions, Fukuoka Univ. Sci. Rep., **19**(1989), 83-90.
- [11] M. Saigo and H.M. Srivastava: The behaviors of the Appell double hypergeometric series F_4 and certain Lauricella triple hypergeometric series near the boundaries of their convergence regions, Fukuoka Univ. Sci. Rep., **19**(1989), 1-10.
- [12] M. Saigo and H.M. Srivastava: The behaviors of the Lauricella hypergeometric series $F_D^{(n)}$ in n variables near the boundary of its convergence region, Univ. Victoria Rep., No. DM-480-IR, 1-23, (1988).
- [13] M. Saigo and H.M. Srivastava: The asymptotic behaviour of Lauricella's second hypergeometric series $F_B^{(n)}$ in n variables near the boundaries of its convergence region, Fukuoka Univ. Sci. Rep., **19**(1989), 71-82.
- [14] M. Saigo and H.M. Srivastava: The behaviors of the zero-balanced hypergeometric series ${}_pF_{p-1}$ near the boundary of its convergence region, Proc. Amer. Math. Soc., (to appear).

- [15] M. Saigo and H.M. Srivastava: Some asymptotic formulas exhibiting the behaviors of the triple hypergeometric series F_S and F_T near the boundaries of their convergence regions, Univ. Victoria Rep., No. DMS-515-IR, 1-38, (1989).
- [16] H.M. Srivastava and P.W. Karlsson: Multiple Gaussian Hypergeometric Series, Halsted Press (Ellis Horwood Ltd., Chichester), John Wiley and Sons, New York, Chichester, Brisbane and Toronto, 1985.