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Fractional calculus with an integral operator containing a generalized Mittag-Leffler function in the kernel

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ABSTRACT

In this paper, we introduce and investigate a fractional calculus with an integral operator which contains the following family of generalized Mitsag-Leffler functions:

$$E_{s,r}^{\otimes n}(x) = \sum_{i=1}^n \frac{(\gamma)_{sm}}{I\left(2m+\beta\right)} \frac{d^n}{m!} \quad (x,\beta,\gamma \in \mathbb{C}; \Re(n) > \max\{0,\Re(n)-1\}; \Re(n) > 0)$$

in its kernel, (ii), being the familiar Pochhammer symbol. A number of corollaries and consequences of the main results presented here are also comidered.

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1. Introduction, definitions and preliminaries

As mentioned in the survey article by Gorenflo and Mainardi [4], even the classical Mittag-Leffler functions have remained, for a long time, almost totally ignored in the common handbooks on special functions and tables of integral transforms, although a reasonably adequate description of many of their interesting and potentially useful properties appeared already in the third volume of the celebrated Bateman Manuscript Project (see Erdélyi et al. [2, Chapter 18]) in a chapter devoted to Miscellaneous Functions). The Mittag-Leffler functions E_c(z) and E_{cc}(z) are defined by the following series:

$$E_r(x) = \sum_{n=1}^{\infty} \frac{x^n}{\Gamma(\alpha n + 1)}$$
 $(x \in \mathbb{C}; \Re(\alpha) > 0)$ (1.1)

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$$E_{\alpha,\beta}(z) = \sum_{n=0}^{\infty} \frac{z^n}{\Gamma(\alpha n + \beta)}$$
 $(z, \beta \in \mathbb{C}; \Re(\alpha) > 0).$ (1.2)

respectively. These functions are natural extensions of the exponential, hyperbolic and trigonometric functions, since

$$E_1(z) = e^z$$
, $E_2(z^2) = \cosh z$ and $E_2(-z^2) = \cos z$.

For a detailed account of the various properties, generalizations and applications of the Mittag-Leffler functions, the reader may refer to the recent works by (for example) Dêrba§jan [1], Kilbas and Saigo [11], Gorenflo and Mainardi [4], Gorenflo et al.

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