Research Article

Integral Averages of Two Generalizations of the Poisson Kernel by Haruki and Rassias

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In 1997, Haruki and Rassias introduced two generalizations of the Poisson kernel in two dimensions and discussed integral formulas for them. Furthermore, they presented an open problem. In 1999, Kim gave a solution to that problem. Here, we give a solution to this open problem by means of a different method. The purpose of this paper is to give integral averages of two generalizations of the Poisson kernel, that is, we generalize the open problem.

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1. Introduction

It is well known that the Poisson kernel in two dimensions is defined by

\[ P(r, \theta) \overset{\text{def}}{=} \frac{1 - r^2}{(1 - re^{i\theta})(1 - re^{-i\theta})}, \]  

and the integral formula

\[ \frac{1}{2\pi} \int_0^{2\pi} P(r, \theta) d\theta = 1 \]  

holds. Here \( r \) is a real parameter satisfying \( |r| < 1 \).

In [1], Haruki and Rassias introduced two generalizations of the Poisson kernel. The first generalization is defined by

\[ Q(\theta; a, b) \overset{\text{def}}{=} \frac{1 - ab}{(1 - ae^{i\theta})(1 - be^{-i\theta})}, \]  

where \( a, b \) are complex parameters satisfying \( |a| < 1 \) and \( |b| < 1 \).
The second generalization is defined by
\[
R(\theta; a, b, c, d) = \frac{L(a, b, c, d)}{(1 - ae^{i\theta})(1 - be^{-i\theta})(1 - ce^{i\theta})(1 - de^{-i\theta})},
\tag{1.4}
\]
where \(a, b, c, d\) are complex parameters satisfying \(|a| < 1, |b| < 1, |c| < 1,\) and \(|d| < 1\) as well as
\[
L(a, b, c, d) \overset{\text{def}}{=} \frac{(1 - ab)(1 - ad)(1 - bc)(1 - cd)}{1 - abcd}.
\tag{1.5}
\]
Then they proved the integral formulas
\[
\frac{1}{2\pi} \int_0^{2\pi} Q(\theta; a, b) d\theta = 1,
\tag{1.6}
\]
\[
\frac{1}{2\pi} \int_0^{2\pi} R(\theta; a, b, c, d) d\theta = 1.
\tag{1.7}
\]

**Remark 1.1.** If we set \(c = a\) and \(d = b\) in (1.7), then we obtain
\[
\frac{1}{2\pi} \int_0^{2\pi} Q(\theta; a, b)^2 d\theta = \frac{1 + ab}{1 - ab}.
\tag{1.8}
\]

Afterwards, they set the following definition and open problem. For \(n = 0, 1, 2, \ldots\), let
\[
I_n \overset{\text{def}}{=} \frac{1}{2\pi} \int_0^{2\pi} Q(\theta; a, b)^n d\theta,
\tag{1.9}
\]
where \(a, b\) are complex parameters satisfying \(|a| < 1\) and \(|b| < 1\).

**Open Problem 1.2.** Compute \(I_n\) for \(n = 2, 3, 4, \ldots\).

In [2], Kim gave a solution to this open problem using the Laurent series expansion.

In the next section, we give a solution to the open problem by means of the Leibniz rule.

### 2. A different solution of the open problem

**Theorem 2.1.** It holds that
\[
I_n = \sum_{k=0}^{n} \frac{(n+k)!}{(n-k)!(k)!^2} \left( \frac{ab}{1-ab} \right)^k,
\tag{2.1}
\]
where \(I_n\) is defined by (1.9).

**Proof.** We have
\[
I_n = \frac{1}{2\pi} \int_0^{2\pi} \left( \frac{1 - ab}{1 - ae^{i\theta}(1 - be^{-i\theta})} \right)^{n+1} d\theta = \frac{1}{2\pi} \int_0^{2\pi} \left( \frac{(1 - ab)/(1 - ae^{i\theta})}{(1 - be^{-i\theta})^{n+1}} \right) d\theta.
\tag{2.2}
\]
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By the change of variables $z = e^{ib}$ and setting

$$f(z) \overset{\text{def}}{=} \left( \frac{1 - ab}{1 - az} \right)^{n+1} z^n,$$  \hspace{1cm} (2.3)

we have

$$I_n = \frac{1}{2\pi i} \int_{|z|=1} \frac{f(z)}{(z - b)^{n+1}} dz,$$  \hspace{1cm} (2.4)

where the complex integral of the function $f(z)$ along the unit circle $|z| = 1$ is in the positive direction.

Since $f(z)$ is an analytic function in $|z| \leq 1$, by Cauchy’s integral formula for the derivative, we obtain

$$I_n = \frac{f^{(n)}(b)}{n!}.$$  \hspace{1cm} (2.5)

So we must calculate $f^{(n)}(z)$. For this purpose, we will use the Leibniz rule (generalized product rule).

Let

$$g(z) \overset{\text{def}}{=} z^n, \quad h(z) \overset{\text{def}}{=} (1 - az)^{-(n+1)}.$$  \hspace{1cm} (2.6)

Thus by (2.3) and (2.6), we have

$$f(z) = (1 - ab)^{n+1} g(z) h(z).$$  \hspace{1cm} (2.7)

Applying the Leibniz rule to (2.7), we get

$$f^{(n)}(z) = (1 - ab)^{n+1} (gh)^{(n)}(z)$$

$$= (1 - ab)^{n+1} \sum_{k=0}^{n} \binom{n}{k} g^{(n-k)}(z) h^{(k)}(z)$$  \hspace{1cm} (2.8)

$$= n!(1 - ab)^{n+1} \sum_{k=0}^{n} \frac{(n + k)!}{(n - k)! (k)!^2} (az)^k (1 - az)^{-(n+k+1)},$$

where

$$g^{(n-k)}(z) = \frac{n!}{k!} z^k,$$

$$h^{(k)}(z) = a^k \frac{(n + k)!}{n!} (1 - az)^{-(n+k+1)}.$$  \hspace{1cm} (2.9)

If we take $z = b$ in (2.8), we obtain

$$\frac{f^{(n)}(b)}{n!} = \sum_{k=0}^{n} \frac{(n + k)!}{(n - k)! (k)!^2} \left( \frac{ab}{1 - ab} \right)^k.$$  \hspace{1cm} (2.10)

Thus by (2.5) and (2.10), we get the desired result. \hfill \Box
3. New generalizations of the open problem

In [3], the authors gave the values of the integral

$$\frac{1}{2\pi} \int_0^{2\pi} P^{n+1}(r, \theta) d\theta$$

for all real \( n > -1 \).

In this section, we will generalize \( I_n \), and hence above integral as follows.

**Theorem 3.1** (Main theorem). For any real number \( u \), it holds that

$$J_u := \frac{1}{2\pi} \int_0^{2\pi} Q(\theta; a, b)^u d\theta = (1 - ab)^u \, _2F_1(u; u; ab),$$

where \(_2F_1\) is the usual hypergeometric function.

**Proof.** Let \( u \) be any real number. Define the shifted factorial (or the Pochhammer symbol) by

$$(u)_k := \frac{\Gamma(u + k)}{\Gamma(u)} \quad (u \neq -n, n = 0, 1, 2, \ldots),$$

where \( \Gamma \) is the gamma function. If \( u = -n \) is a nonpositive integer, define \((-n)_k := (-n)(-n + 1) \cdots (-n + k - 1) \) so that \((-n)_k = 0 \) for \( k = n + 1, n + 2, \ldots \). Then

$$\frac{1}{(1 - w)^u} = \sum_{k=0}^\infty \frac{(u)_k}{k!} w^k \quad (|w| < 1).$$

For \( z = e^{i\theta} \), one computes that

$$J_u = \frac{1}{2\pi i} \int_{|z|=1} Q(z; a, b)^u dz = \frac{1}{2\pi i} \int_{|z|=1} \frac{(1 - ab)^u}{(1 - e^{i\theta})^u (1 - be^{-i\theta})^u} dz$$

$$= \frac{(1 - ab)^u}{2\pi i} \int_{|z|=1} \frac{dz}{z(1 - az)^u (1 - b/z)^u}$$

$$= \frac{(1 - ab)^u}{2\pi i} \int_{|z|=1} \frac{dz}{z \left( \sum_{k=0}^\infty \frac{(u)_k}{k!} a^k z^k \right) \left( \sum_{l=0}^\infty \frac{(u)_l}{l!} b^l z^l \right)}$$

The integral of the terms with \( k \neq l \) is 0 by residue theorem, and thus

$$J_u = (1 - ab)^u \sum_{k=0}^\infty \frac{(u)_k}{(1)_k k!} (ab)^k = (1 - ab)^u \, _2F_1(u; u; ab),$$

where \(_2F_1\) is the usual hypergeometric function.
It is routine to check that

\[
J_1 = 1, \quad J_2 = \frac{1 + ab}{1 - ab},
\]  

(3.7)
as obtained in [1] because, then, the series above is summable via elementary functions. Also for \( n = 0, 1, 2, \ldots \), one has

\[
J_n = (1 - ab)^n \sum_{k=0}^{\infty} \left( \frac{n - 1 + k}{k} \right)^2 (ab)^k,
\]

\[
J_{-n} = \frac{1}{(1 - ab)^n} \sum_{k=0}^{n} \left( \frac{n}{k} \right)^2 (ab)^k.
\]

(3.8)

Moreover, setting \( a = b = r \) generalizes the results of [3] to all real powers \( u \) of the Poisson kernel.

The same method applied to the integral averages of the second generalization of the Poisson kernel yields

\[
K_u := \frac{1}{2\pi} \int_{0}^{2\pi} R(\theta;a,b,c,d)^u \, d\theta = L(a,b,c,d)^u \sum_{j+l=k+m} \frac{(u_j)(u_k)(u_l)(u_m)}{j!k!l!m!} a^j b^k c^l d^m.
\]

(3.9)

There is a further connection with the fractional-order derivative in [3] which is called \( D^u \) here for any real number \( u \). If \( p \) is also any real number, let \( m = \lfloor p \rfloor \) be the least integer greater than or equal to \( p \). Then one can compute with \( s = t/x \) that

\[
D^u(x^p) = \frac{d^m}{dx^m} \left[ \frac{1}{\Gamma(m-u)} \int_{0}^{x} (x-t)^{m-u-1} t^p \, dt \right]
\]

\[
= \frac{d^m}{dx^m} \left[ \frac{x^{m-u+p}}{\Gamma(m-u)} \int_{0}^{1} (1-s)^{m-u-1} s^p \, ds \right]
\]

\[
= \frac{d^m}{dx^m} \left[ \frac{x^{m-u+p}}{\Gamma(m-u)} B(m-u,p+1) \right]
\]

\[
= \frac{d^m}{dx^m} \left[ \frac{\Gamma(p+1)}{\Gamma(m-u+p+1)} x^{m-u+p} \right] = \frac{x^{p-u}}{(p+1)^{u}},
\]

(3.10)

which agrees with the usual derivative when \( u \) is a positive integer, where \( B \) is the beta function, \( u \neq p + 1, p + 2, \ldots \), and \( p \neq 0, -1, -2, \ldots \).

If \( u \neq 0, -1, -2, \ldots \), then

\[
\frac{1}{\Gamma(u)^2} D^{u-1} \left( x^{u-1} D^{u-1} \left( \frac{x^{u-1}}{1-x} \right) \right) = \frac{1}{\Gamma(u)^2} D^{u-1} \left( x^{u-1} D^{u-1} \left( \sum_{k=0}^{\infty} x^{k+u-1} \right) \right) = \sum_{k=0}^{\infty} \left( \frac{u}{k} \right)^2 x^k
\]

(3.11)

by successively applying the above fractional differentiation formula. Thus

\[
J_u = \frac{(1-x)^{u}}{\Gamma(u)^2} D^{u-1} \left( x^{u-1} D^{u-1} \left( \frac{x^{u-1}}{1-x} \right) \right) \bigg|_{x=ab}.
\]

(3.12)
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References

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