

Contents

1	Introduction	1
2	Historical Overview of the Mittag-Leffler Functions	7
2.1	A Few Biographical Notes on Gösta Magnus Mittag-Leffler	7
2.2	The Contents of the Five Papers by Mittag-Leffler on New Functions	9
2.3	Further History of Mittag-Leffler Functions	12
3	The Classical Mittag-Leffler Function.....	17
3.1	Definition and Basic Properties	17
3.2	Relations to Elementary and Special Functions	19
3.3	Recurrence and Differential Relations	21
3.4	Integral Representations and Asymptotics	23
3.5	Distribution of Zeros	30
3.6	Further Analytic Properties	35
3.7	The Mittag-Leffler Function of a Real Variable	39
3.7.1	Integral Transforms	39
3.7.2	The Complete Monotonicity Property	46
3.7.3	Relation to Fractional Calculus.....	48
3.8	Historical and Bibliographical Notes	51
3.9	Exercises	53
4	The Two-Parametric Mittag-Leffler Function	55
4.1	Series Representation and Properties of Coefficients	56
4.2	Explicit Formulas: Relations to Elementary and Special Functions	57
4.3	Differential and Recurrence Relations	58
4.4	Integral Relations and Asymptotics.....	60
4.5	The Two-Parametric Mittag-Leffler Function as an Entire Function	65
4.6	Distribution of Zeros	67

4.7	Computations with the Two-Parametric Mittag-Leffler Function ...	74
4.8	Extension for Negative Values of the First Parameter	80
4.9	Further Analytic Properties	83
4.10	The Two-Parametric Mittag-Leffler Function of a Real Variable ...	84
4.10.1	Integral Transforms of the Two-Parametric Mittag-Leffler Function	84
4.10.2	The Complete Monotonicity Property	85
4.10.3	Relations to the Fractional Calculus	86
4.11	Historical and Bibliographical Notes	88
4.12	Exercises	91
5	Mittag-Leffler Functions with Three Parameters	97
5.1	The Prabhakar (Three-Parametric Mittag-Leffler) Function.....	97
5.1.1	Definition and Basic Properties	97
5.1.2	Integral Representations and Asymptotics	100
5.1.3	Integral Transforms of the Prabhakar Function.....	101
5.1.4	Fractional Integrals and Derivatives of the Prabhakar Function	103
5.1.5	Relations to the Wright Function, H -Function and Other Special Functions.....	105
5.2	Generalized (Kilbas–Saigo) Mittag-Leffler Type Functions.....	106
5.2.1	Definition and Basic Properties	106
5.2.2	The Order and Type of the Entire Function $E_{\alpha,m,l}(z)$	107
5.2.3	Recurrence Relations for $E_{\alpha,m,l}(z)$	110
5.2.4	Connection of $E_{n,m,l}(z)$ with Functions of Hypergeometric Type	112
5.2.5	Differentiation Properties of $E_{n,m,l}(z)$	114
5.2.6	Fractional Integration of the Generalized Mittag-Leffler Function	119
5.2.7	Fractional Differentiation of the Generalized Mittag-Leffler Function	121
5.3	Historical and Bibliographical Notes	125
5.4	Exercises	126
6	Multi-index Mittag-Leffler Functions	129
6.1	The Four-Parametric Mittag-Leffler Function: Luchko–Kilbas–Kiryakova’s Approach	129
6.1.1	Definition and Special Cases	129
6.1.2	Basic Properties	130
6.1.3	Integral Representations and Asymptotics	132
6.1.4	Extended Four-Parametric Mittag-Leffler Functions	134
6.1.5	Relations to the Wright Function and the H -Function	135
6.1.6	Integral Transforms of the Four-Parametric Mittag-Leffler Function	136

6.1.7	Integral Transforms with the Four-Parametric Mittag-Leffler Function in the Kernel	138
6.1.8	Relations to the Fractional Calculus	142
6.2	Mittag-Leffler Functions with $2n$ Parameters	145
6.2.1	Definition and Basic Properties	145
6.2.2	Representations in Terms of Hypergeometric Functions	148
6.2.3	Integral Representations and Asymptotics	149
6.2.4	Extension of the $2n$ -Parametric Mittag-Leffler Function	150
6.2.5	Relations to the Wright Function and to the H-Function	152
6.2.6	Integral Transforms with the Multi-parametric Mittag-Leffler Functions	153
6.2.7	Relations to the Fractional Calculus	157
6.3	Historical and Bibliographical Notes	159
6.4	Exercises	163
7	Applications to Fractional Order Equations	165
7.1	Fractional Order Integral Equations	165
7.1.1	The Abel Integral Equation	165
7.1.2	Other Integral Equations Whose Solutions Are Represented via Generalized Mittag-Leffler Functions	170
7.2	Fractional Ordinary Differential Equations	171
7.2.1	Fractional Ordinary Differential Equations with Constant Coefficients	171
7.2.2	Ordinary FDEs with Variable Coefficients	179
7.2.3	Other Types of Ordinary Fractional Differential Equations	182
7.3	Differential Equations with Fractional Partial Derivatives	183
7.3.1	Cauchy-Type Problems for Differential Equations with Fractional Partial Derivatives	184
7.3.2	The Cauchy Problem for Differential Equations with Fractional Partial Derivatives	186
7.4	Historical and Bibliographical Notes	187
7.5	Exercises	197
8	Applications to Deterministic Models	201
8.1	Fractional Relaxation and Oscillations	201
8.1.1	Simple Fractional Relaxation and Oscillation	202
8.1.2	The Composite Fractional Relaxation and Oscillations	211
8.2	Examples of Applications of the Fractional Calculus in Physical Models	219
8.2.1	Linear Visco-Elasticity	219
8.2.2	Other Deterministic Fractional Models	224

8.3	Historical and Bibliographical Notes	227
8.3.1	General Notes	227
8.3.2	Notes on Fractional Differential Equations	228
8.3.3	Notes on the Fractional Calculus in Linear Viscoelasticity	228
8.4	Exercises	230
9	Applications to Stochastic Models	235
9.1	Introduction	235
9.2	The Mittag-Leffler Process According to Pillai	236
9.3	Elements of Renewal Theory and Continuous Time Random Walk (CTRW)	238
9.3.1	Renewal Processes	238
9.3.2	Continuous Time Random Walk (CTRW)	239
9.3.3	The Renewal Process as a Special CTRW	243
9.4	The Poisson Process and Its Fractional Generalization (the Renewal Process of Mittag-Leffler Type)	245
9.4.1	The Mittag-Leffler Waiting Time Density	245
9.4.2	The Poisson Process	246
9.4.3	The Renewal Process of Mittag-Leffler Type	247
9.4.4	Thinning of a Renewal Process	251
9.5	The Fractional Diffusion Process	253
9.5.1	Renewal Process with Reward	253
9.5.2	Limit of the Mittag-Leffler Renewal Process	253
9.5.3	Subordination in the Space-Time Fractional Diffusion Equation	258
9.5.4	The Rescaling and Respeeding Concept Revisited: Universality of the Mittag-Leffler Density	262
9.6	Historical and Bibliographical Notes	264
9.7	Exercises	266
A	The Eulerian Functions	269
A.1	The Gamma Function	269
A.1.1	Analytic Continuation	270
A.1.2	The Graph of the Gamma Function on the Real Axis	271
A.1.3	The Reflection or Complementary Formula	273
A.1.4	The Multiplication Formulas	273
A.1.5	Pochhammer's Symbols	274
A.1.6	Hankel Integral Representations	274
A.1.7	Notable Integrals via the Gamma Function	276
A.1.8	Asymptotic Formulas	277
A.1.9	Infinite Products	277
A.2	The Beta Function	278
A.2.1	Euler's Integral Representation	278
A.2.2	Symmetry	278

A.2.3	Trigonometric Integral Representation	278
A.2.4	Relation to the Gamma Function	279
A.2.5	Other Integral Representations	279
A.2.6	Notable Integrals via the Beta Function	280
A.3	Historical and Bibliographical Notes	282
A.4	Exercises	282
B	The Basics of Entire Functions	285
B.1	Definition and Series Representations	285
B.2	Growth of Entire Functions: Order, Type and Indicator Function ..	286
B.3	Weierstrass Canonical Representation: Distribution of Zeros	287
B.4	Entire Functions of Completely Regular Growth	289
B.5	Historical and Bibliographical Notes	290
B.6	Exercises	292
C	Integral Transforms	299
C.1	Fourier Type Transforms	299
C.2	The Laplace Transform	304
C.3	The Mellin Transform	307
C.4	Simple Examples and Tables of Transforms of Basic Elementary and Special Functions	311
C.5	Historical and Bibliographical Notes	313
C.6	Exercises	314
D	The Mellin–Barnes Integral	319
D.1	Definition: Contour of Integration	319
D.2	Asymptotic Methods for the Mellin–Barnes Integral	322
D.3	Historical and Bibliographical Notes	324
D.4	Exercises	325
E	Elements of Fractional Calculus	327
E.1	Introduction to the Riemann–Liouville Fractional Calculus	327
E.2	The Liouville–Weyl Fractional Calculus	330
E.3	The Abel–Riemann Fractional Calculus	334
E.3.1	The Abel–Riemann Fractional Integrals and Derivatives	334
E.4	The Caputo Fractional Calculus	336
E.4.1	The Caputo Fractional Derivative	336
E.5	The Riesz–Feller Fractional Calculus	338
E.5.1	The Riesz Fractional Integrals and Derivatives	339
E.5.2	The Feller Fractional Integrals and Derivatives	341
E.6	The Grünwald–Letnikov Fractional Calculus	344
E.6.1	The Grünwald–Letnikov Approximation in the Riemann–Liouville Fractional Calculus	345

E.6.2	The Grünwald–Letnikov Approximation in the Riesz–Feller Fractional Calculus	348
E.7	Historical and Bibliographical Notes	348
F	Higher Transcendental Functions.....	351
F.1	Hypergeometric Functions	351
F.1.1	Classical Gauss Hypergeometric Functions	351
F.1.2	Euler Integral Representation: Mellin–Barnes Integral Representation	353
F.1.3	Basic Properties of Hypergeometric Functions	354
F.1.4	The Hypergeometric Differential Equation	355
F.1.5	Kummer’s and Tricomi’s Confluent Hypergeometric Functions	356
F.1.6	Generalized Hypergeometric Functions and Their Properties	360
F.2	Wright Functions	361
F.2.1	The Classical Wright Function	361
F.2.2	Mellin–Barnes Integral Representation and Asymptotics	362
F.2.3	The Bessel–Wright Function: Generalized Wright Functions and Fox–Wright Functions	363
F.3	Meijer G -Functions.....	365
F.3.1	Definition via Integrals: Existence	365
F.3.2	Basic Properties of the Meijer G -Functions	366
F.3.3	Special Cases	367
F.3.4	Relations to Fractional Calculus	368
F.3.5	Integral Transforms of G -Functions	369
F.4	Fox H -Functions	370
F.4.1	Definition via Integrals: Existence	370
F.4.2	Series Representations and Asymptotics: Recurrence Relations	374
F.4.3	Special Cases	377
F.4.4	Relations to Fractional Calculus	379
F.4.5	Integral Transforms of H -Functions	381
F.5	Historical and Bibliographical Notes	382
F.6	Exercises	385
References.....	389	
Index.....	441	