

A RADIAL VERSION OF THE KONTOROVICH-LEBEDEV TRANSFORM IN THE UNIT BALL

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Abstract. In this paper we introduce a radial version of the Kontorovich-Lebedev transform in the unit ball. Mapping properties and an inversion formula are proved in L_p .

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1. INTRODUCTION

The Kontorovich-Lebedev transform (KL-transform) was introduced by the soviet mathematicians M.I. Kontorovich and N.N. Lebedev in 1938-1939 (see [4]) to solve certain boundary-value problems. The KL-transform arises naturally when one uses the method of separation of variables to solve boundary-value problems formulated in terms of cylindrical coordinate systems. It has been tabulated by Erdelyi *et al.*, (see [3]) and Prudnikov *et al.*, (see [11]). Its applications to the Dirichlet problem for a wedge were given by Lebedev in 1965 (see [5]), while Lowndes in 1959 (see [7]) applied a variant of it to a problem of diffraction of transient electromagnetic waves by a wedge. Some other applications can be found, for instance, in Skalskaya and Lebedev in 1974 (see [6]).

This transform was extended by Zemanian in 1975 (see [13]) to the distributional case, by Buggle in 1977 (see [1]) to some larger spaces of generalized functions. A possible extension to the multidimensional case of this index transform was investigated by the first author in his book (see [12]), where it was introduced the essentially multidimensional KL-transform.

The main goal of this work is to introduce a radial version of the KL-transform for the multidimensional case in the unit ball, prove its mapping properties and establish an inversion formula.

Formally, the one dimensional KL-transform is defined as

$$\mathcal{K}_{i\tau}[f] = \int_{\mathbb{R}_+} K_{i\tau}(x) f(x) dx, \quad (1.1)$$

where $K_{i\tau}$ denotes the modified Bessel function of pure imaginary index $i\tau$ (also called Macdonald's function). The adjoint operator associated to (1.1) is

$$f(x) = \frac{2}{\pi^2 x} \int_{\mathbb{R}_+} \tau \sinh(\pi\tau) K_{i\tau}(x) \mathcal{K}_{i\tau}[f] d\tau. \quad (1.2)$$

As we can see, in expression (1.2) the integration is realized with respect to the index $i\tau$ of the Macdonald's function. This fact, for instance, carries extra difficulties in the deduction of norm estimates in certain function spaces. For more details about the one-dimensional KL-transform and other index transforms see [12].

The Macdonald's function can be represented by the following Fourier integral (see [2])

$$K_{i\tau}(x) = \int_{\mathbb{R}_+} e^{-x \cosh u} \cos(\tau u) du, \quad x > 0 = \quad (1.3)$$

$$= \frac{1}{2} \int_{\mathbb{R}} e^{-x \cosh u} e^{i\tau u} du, \quad x > 0. \quad (1.4)$$

Making an extension of the previous integral equation to the strip $\delta \in [0, \frac{\pi}{2}[$ in the upper half-plane, we have, for $x > 0$, the following uniform estimate

$$\begin{aligned} |K_{i\tau}(x)| &\leq \frac{1}{2} \int_{\mathbb{R}} e^{-x \cos \delta \cosh u} du = \\ &= e^{-\delta\tau} K_0(x \cos \delta), \quad x > 0 \end{aligned} \quad (1.5)$$

and in particular

$$|K_{i\tau}(x)| \leq K_0(x), \quad x > 0, \tau \in \mathbb{R}. \quad (1.6)$$

The modified Bessel function $K_\nu(x)$ function has the following asymptotic behavior (see [2] for more details) near the origin

$$K_\nu(x) = O\left(x^{-|\operatorname{Re}(\nu)|}\right), \quad x \rightarrow 0, \nu \neq 0, \quad (1.7)$$

$$K_0(x) = O(\log x), \quad x \rightarrow 0^+. \quad (1.8)$$

Using relation (2.16.52.8) in [11] we have the formulas

$$\begin{aligned} &\int_{\mathbb{R}_+} \tau \sinh((\pi - \epsilon)\tau) K_{i\tau}(x) K_{i\tau}(y) d\tau = \\ &= \frac{\pi xy \sin \epsilon}{2} \frac{K_1((x^2 + y^2 - 2xy \cos \epsilon)^{\frac{1}{2}})}{(x^2 + y^2 - 2xy \cos \epsilon)^{\frac{1}{2}}}, \quad x, y > 0, 0 < \epsilon \leq \pi. \end{aligned} \quad (1.9)$$

In the sequel we will appeal to the following definition of homogeneous functions:

Definition 1.1 (c.f. [8]). Let $D \subseteq \mathbb{R}^n$. A function $f : D \rightarrow \mathbb{R}^n$ is said to be homogeneous of degree α in D if and only if $f(\lambda x) = \lambda^\alpha f(x)$, for all $x \in D$, $\lambda > 0$ and $\lambda x \in D$. Here $\alpha \in \mathbb{R}$.

2. DEFINITION, BASIC PROPERTIES AND INVERSION

In this section we introduce the radial KL-transform. Given a function f defined in B_+^n , the radial KL-transform of f is given by

$$\mathcal{K}_{i\tau}[f] = \int_{B_+^n} K_{i\tau}(|x|^2) f(x) dx, \quad (2.1)$$

where $|x|^2 = x_1^2 + \dots + x_n^2$, $dx = dx_1 \wedge \dots \wedge dx_n$ and

$$B_+^n = \{x \in \mathbb{R}_+^n : |x| \leq 1\}.$$

We remark that for the case of $n = 1$, the index transform (2.1) is a similar one used by Naylor in [9]. From (2.1) and definition of the Macdonald's function (1.3), we conclude that the KL-transform of a function f is an even function of real variable τ and, without loss of generality, we can consider only nonnegative variable τ . From the asymptotic behavior of the Macdonald's function given by (1.7), (1.8) and the Hölder inequality we observe that (2.1) is absolutely convergent for any function $f \in L_p(B_+^n)$. We have

Lemma 2.1. *Let $f \in L_p(B_+^n)$, with $1 < p < +\infty$. Then the following uniform estimate by $\tau \geq 0$ for the KL-transform (2.1) holds*

$$|\mathcal{K}_{i\tau}[f]| \leq C_1 \|f\|_{L_p(B_+^n)}, \quad (2.2)$$

where C is an absolute positive constant given by

$$C_1 = \left(\frac{(2\pi)^{2n-3}}{8q} \right)^{\frac{1}{2q}} \left(\frac{\pi}{4} \right)^{\frac{1}{2}} \frac{\Gamma\left(\frac{1}{4q}\right)}{\Gamma\left(\frac{1}{2} + \frac{1}{4q}\right)}, \quad (2.3)$$

with $q = \frac{p}{p-1}$.

Proof. To establish (2.2) we appeal to (1.6) and the Hölder inequality in order to obtain

$$\begin{aligned}
|\mathcal{K}_{i\tau}[f]| &\leq \int_{B_+^n} K_0(|x|^2) |f(x)| dx = \\
&\leq \left(\int_{B_+^n} K_0^q(|x|^2) dx \right)^{\frac{1}{q}} \left(\int_{B_+^n} |f(x)|^p dx \right)^{\frac{1}{p}} = \\
&= \left(\int_{B_+^n} K_0^q(|x|^2) dx \right)^{\frac{1}{q}} \|f\|_{L_p(B_+^n)}.
\end{aligned} \tag{2.4}$$

Further, using spherical coordinates, generalized Minkowski inequality and relation (2.5.46.6) in Prudnikov *et al.*, [10], we get, in turn,

$$\begin{aligned}
\left(\int_{B_+^n} K_0^q(|x|^2) dx \right)^{\frac{1}{q}} &\leq \int_{\mathbb{R}_+} \left(\int_{B_+^n} e^{-q|x|^2 \cosh u} dx \right)^{\frac{1}{q}} du = \\
&= \int_{\mathbb{R}_+} \left((2\pi)^{n-2} \int_0^1 e^{-q\rho^2 \cosh u} \rho^{n-1} d\rho \right)^{\frac{1}{q}} du \leq \\
&\leq \int_{\mathbb{R}_+} \left((2\pi)^{n-2} \int_0^{+\infty} e^{-q\rho^2 \cosh u} d\rho \right)^{\frac{1}{q}} du = \\
&= \left(\frac{(2\pi)^{n-2}}{2} \sqrt{\frac{\pi}{q}} \right)^{\frac{1}{q}} \int_{\mathbb{R}_+} \frac{1}{(\cosh u)^{\frac{1}{2q}}} du = \\
&= \left(\frac{(2\pi)^{2n-3}}{8q} \right)^{\frac{1}{2q}} \left(\frac{\pi}{4} \right)^{\frac{1}{2}} \frac{\Gamma\left(\frac{1}{4q}\right)}{\Gamma\left(\frac{1}{2} + \frac{1}{4q}\right)} =: \mathcal{C}_1. \quad \square
\end{aligned}$$

The previous lemma shows that the KL-transform of a L_p -function is a continuous function on τ in \mathbb{R}_+ in view of uniform convergence in (2.1). Moreover, we can deduce its differential properties. Precisely, performing the differentiation by τ of arbitrary order $k = 0, 1, \dots$ under the integral representation (1.4) by Lebesgue's theorem we find

$$\frac{\partial^k}{\partial \tau^k} K_{i\tau}(|x|^2) = \frac{1}{2} \int_{\mathbb{R}} e^{-|x|^2 \cosh u} e^{i\tau u} (iu)^k du, \tag{2.5}$$

and

$$\left| \frac{\partial^k}{\partial \tau^k} K_{i\tau}(|x|^2) \right| \leq \int_{\mathbb{R}_+} e^{-|x|^2 \cosh u} u^k du. \tag{2.6}$$

Lemma 2.2. *Under the conditions of Lemma 2.1 the KL-transform (2.1) is an infinitely differentiable function on the nonnegative real axis and for any $k = 0, 1, \dots$ we have the following estimate*

$$\left| \frac{\partial^k}{\partial \tau^k} \mathcal{K}_{i\tau}[f] \right| \leq \mathcal{B}_k \|f\|_{L_p(B_+^n)}, \tag{2.7}$$

where

$$\mathcal{B}_k = \left(\frac{(2\pi)^{n-1}}{4\sqrt{\pi q}} \right)^{\frac{1}{q}} \int_{\mathbb{R}_+} \frac{u^k}{(\cosh u)^{\frac{1}{2q}}} du, \quad k = 0, 1, 2, \dots \tag{2.8}$$

Proof. As in Lemma 2.1, making use of the Hölder inequality we derive

$$\left| \frac{\partial^k}{\partial \tau^k} \mathcal{K}_{i\tau}[f] \right| \leq \left(\int_{B_+^n} \left| \frac{\partial^k}{\partial \tau^k} K_{i\tau}(|x|^2) \right| dx \right)^{\frac{1}{q}} \|f\|_{L_p(B_+^n)}.$$

Using estimate (2.6) it gives

$$\begin{aligned} \left(\int_{B_+^n} \left| \frac{\partial^k}{\partial \tau^k} K_{i\tau}(|x|^2) \right| dx \right)^{\frac{1}{q}} &\leq \int_{\mathbb{R}_+} u^k \left(\int_{B_+^n} e^{-q|x|^2 \cosh u} dx \right)^{\frac{1}{q}} du \leq \\ &\leq \int_{\mathbb{R}_+} u^k \left(\frac{(2\pi)^{n-2}}{2} \sqrt{\frac{\pi}{q \cosh u}} \right)^{\frac{1}{q}} du = \\ &= \left(\frac{(2\pi)^{n-1}}{4\sqrt{\pi q}} \right)^{\frac{1}{q}} \int_{\mathbb{R}_+} \frac{u^k}{(\cosh u)^{\frac{1}{2q}}} du =: \\ &=: \mathcal{B}_k. \quad \square \end{aligned}$$

From the above properties of the KL-transform (2.1) one can discuss its belonging to $L_r(\mathbb{R}_+)$ for some $1 < r < +\infty$, investigating only its behavior at infinity.

Lemma 2.3. *The KL-transform (2.1) is a bounded map from any space $L_p(B_+^n)$, with $p \geq 1$, into the space $L_r(\mathbb{R}_+)$, where $r \geq 1$ and parameters p and r have no dependence.*

Proof. Taking into account (1.5), with $\delta = \frac{\pi}{3}$, we obtain

$$\begin{aligned}
|\mathcal{K}_{i\tau}[f]| &\leq e^{-\frac{\pi\tau}{3}} \int_{B_+^n} K_0\left(\frac{|x|^2}{2}\right) |f(x)| dx \leq \\
&\leq e^{-\frac{\pi\tau}{3}} \left(\int_{B_+^n} K_0^q\left(\frac{|x|^2}{2}\right) dx \right)^{\frac{1}{q}} \left(\int_{B_+^n} |f(x)|^p dx \right)^{\frac{1}{q}} \leq \\
&\leq e^{-\frac{\pi\tau}{3}} \int_{\mathbb{R}_+} \left(\int_{B_+^n} e^{-\frac{q|x|^2 \cosh u}{2}} dx \right)^{\frac{1}{q}} du \|f\|_{L_p(B_+^n)} \leq \\
&= e^{-\frac{\pi\tau}{3}} \int_{\mathbb{R}_+} \left((2\pi)^{n-2} \int_0^1 e^{-\frac{q\rho^2 \cosh u}{2}} \rho^{n-1} d\rho \right)^{\frac{1}{q}} du \|f\|_{L_p(B_+^n)} \leq \quad (2.9) \\
&\leq e^{-\frac{\pi\tau}{3}} \int_{\mathbb{R}_+} \left((2\pi)^{n-2} \int_0^{+\infty} e^{-\frac{q\rho^2 \cosh u}{2}} d\rho \right)^{\frac{1}{q}} du \|f\|_{L_p(B_+^n)} = \\
&= e^{-\frac{\pi\tau}{3}} \left(\frac{(2\pi)^{n-2}}{2} \sqrt{\frac{2\pi}{q}} \right)^{\frac{1}{q}} \int_{\mathbb{R}_+} \frac{1}{(\cosh u)^{\frac{1}{2q}}} du \|f\|_{L_p(B_+^n)} = \\
&= e^{-\frac{\pi\tau}{3}} \left(\frac{(2\pi)^{2n-3}}{4q} \right)^{\frac{1}{2q}} \left(\frac{\pi}{4} \right)^{\frac{1}{2}} \frac{\Gamma\left(\frac{1}{4q}\right)}{\Gamma\left(\frac{1}{2} + \frac{1}{4q}\right)} \|f\|_{L_p(B_+^n)} = \\
&= \mathcal{C}_2 e^{-\frac{\pi\tau}{3}} \|f\|_{L_p(B_+^n)}.
\end{aligned}$$

□

Corolary 2.4. *The classical L_p -norm for the KL-transform (2.1) in the space $L_r(\mathbb{R}_+)$, with $r \geq 1$ is finite.*

Proof. In fact,

$$\|\mathcal{K}_{i\tau}[f]\|_{L_p(\mathbb{R}_+)} \leq \mathcal{C}_2 \left(\int_0^{+\infty} e^{-p\delta\tau} d\tau \right)^{\frac{1}{p}} \|f\|_{L_p(B_+^n)} = \frac{\mathcal{C}_2}{(p\delta)^{\frac{1}{p}}} \|f\|_{L_p(B_+^n)},$$

which proves our result. □

Lemmas 2.1, 2.2 and 2.3 show that the KL-transform of an arbitrary L_p -function is a smooth function with L_r -properties and furthermore, its range

$$\mathcal{K}_{i\tau}(L_p(B_+^n)) = \{g : g(\tau) = \mathcal{K}_{i\tau}[f]; f \in L_p(B_+^n)\}, \quad 1 < p < +\infty \quad (2.10)$$

does not coincides with the space $L_r(\mathbb{R}_+)$.

Our next aim is to obtain an inversion formula for the radial KL-transform (2.1). For this purpose we shall use the regularization operator of type

$$(I_\epsilon g)(x) = \frac{4|x|^{-n}(\sin \epsilon)^2}{(2\pi)^{n-1}} \int_{\mathbb{R}_+} \tau \sinh((\pi - \epsilon)\tau) K_{i\tau}(|x|^2) g(\tau) d\tau, \tag{2.11}$$

where $x \in B_+^n$ and $\epsilon \in]0, \pi[$.

Theorem 2.5. *Let $p > 1$ and $n \in \mathbb{N}$. On functions $g(\tau) = \mathcal{K}_{i\tau}[f]$ which are represented by (2.1) with density function $f \in L_p(B_+^n)$, operator (2.11) has the following representation*

$$(I_\epsilon g)(x) = \frac{|x|^{-n+2}(\sin \epsilon)^3}{(2\pi)^{n-2}} \int_{B_+^n} \frac{K_1((|x|^4 + |y|^4 - 2|x|^2|y|^2 \cos \epsilon)^{\frac{1}{2}})}{(|x|^4 + |y|^4 - 2|x|^2|y|^2 \cos \epsilon)^{\frac{1}{2}}} |y|^2 f(y) dy, \tag{2.12}$$

where $K_1(z)$ is the Macdonald's function of index 1.

Proof. Substituting the value of $g(\tau)$ as the KL-transform (2.1) into (2.11), we change the order of integration by Fubini's theorem taking into account the estimate (1.5)

$$\begin{aligned} |(I_\epsilon g)(x)| &\leq \frac{4K_0(|x|^{2n} \cos \delta_1)(\sin \epsilon)^2}{|x|^n(2\pi)^{n-1}} \times \\ &\times \int_{\mathbb{R}_+} \tau \sinh((\pi - \epsilon)\tau) e^{-(\delta_1 + \delta_2)\tau} \int_{B_+^n} K_0(|y|^2 \cos \delta_2) |f(y)| dy d\tau, \end{aligned} \tag{2.13}$$

where we choose δ_1, δ_2 , such that $\delta_1 + \delta_2 + \epsilon > \pi$. Hence with (1.9) we get (2.12). \square

An inversion formula of the KL-transform (2.1) is established by the following

Theorem 2.6. *Let $p > 1$, $g(\tau) = \mathcal{K}_{i\tau}[f]$ and $f \in L_p(B_+^n)$ be a radial function, i.e., $f(x) = h(|x|)$, where h is a homogeneous of degree $2 - n$. Then*

$$f(x) = \lim_{\epsilon \rightarrow 0} \frac{4|x|^{-n}(\sin \epsilon)^2}{(2\pi)^{n-1}} \int_{\mathbb{R}_+} \tau \sinh((\pi - \epsilon)\tau) K_{i\tau}(|x|^2) g(\tau) d\tau, \tag{2.14}$$

where the latter limit is with respect to L_p -norm in $L_p(B_+^n)$.

Proof. Considering the integral (2.12) and the classical spherical coordinates multiplied by $|x|(\sin \epsilon)^{\frac{1}{2}}$, we find

$$\begin{aligned}
& \|(I_\epsilon g) - f\|_{L_p(B_+^n)} = \\
& = \left\| \frac{(\sin \epsilon)^2}{(2\pi)^{n-2}} \underbrace{\int_0^{2\pi} \cdots \int_0^{2\pi} \int_0^{\frac{\pi}{2}}}_{n-2 \text{ times}} \int_0^{[|\cdot|(\sin \epsilon)^{\frac{1}{2}}]^{-1}} \frac{R(|\cdot|, \rho, \epsilon) \rho^3}{[(\rho^2 - \cot \epsilon)^2 + 1]} h(|\cdot|) d\rho \sin \phi d\phi d\theta_1 \dots d\theta_{n-2} \right. \\
& \qquad \qquad \qquad \left. - h(|\cdot|) \right\|_{L_p(B_+^n)} = \\
& = \left\| \frac{(\sin \epsilon)^2}{2} \int_0^{[|\cdot|^2 \sin \epsilon]^{-1}} \frac{\rho}{[(\rho - \cot \epsilon)^2 + 1]} \left[R(|\cdot|, \sqrt{\rho}, \epsilon) h(|\cdot|) - \frac{1}{\mathcal{C}_\epsilon(\cdot)} h(|\cdot|) \right] d\rho \right\|_{L_p(B_+^n)} \leq \\
& \leq \frac{(\sin \epsilon)^2}{2} \int_0^{[|\cdot|^2 \sin \epsilon]^{-1}} \frac{\rho}{(\rho - \cot \epsilon)^2 + 1} \left\| R(|\cdot|, \sqrt{\rho}, \epsilon) h(|\cdot|) - \frac{1}{\mathcal{C}_\epsilon(\cdot)} h(|\cdot|) \right\|_{L_p(B_+^n)} d\rho, \quad \epsilon > 0,
\end{aligned} \tag{2.15}$$

where

$$R(|x|, \sqrt{\rho}, \epsilon) = |x|^2 \sin \epsilon [(\rho - \cot \epsilon)^2 + 1]^{\frac{1}{2}} K_1 \left(|x|^2 \sin \epsilon [(\rho - \cot \epsilon)^2 + 1]^{\frac{1}{2}} \right), \quad \epsilon > 0,$$

and

$$\begin{aligned}
\mathcal{C}_\epsilon(x) &= \sin \epsilon \int_0^{[|x|^2 \sin \epsilon]^{-1}} \frac{\rho}{(\rho - \cot \epsilon)^2 + 1} d\rho = \\
&= \cos \epsilon \left[\arctan \left(\frac{\cos \epsilon}{\sin \epsilon} \right) - \arctan \left(\frac{|x|^2 \cos \epsilon - 1}{|x|^2 \sin \epsilon} \right) \right] + \\
&\quad + \frac{\sin \epsilon}{2} \ln \left(\frac{(\cos \epsilon - |x|^2)^2 + (\sin \epsilon)^2}{|x|^4} \right), \quad \epsilon > 0.
\end{aligned}$$

For sufficiently small $\epsilon > 0$ we have

$$0 < \pi - O(\epsilon) < \mathcal{C}_\epsilon(x) < \pi + O(\epsilon).$$

Taking into account the relations (1.7) and (1.8), we have for $R(|x|, \sqrt{\rho}, \epsilon)$ that

$$\lim_{\epsilon \rightarrow 0^+} R(|x|, \sqrt{\rho}, \epsilon) = 1,$$

and since $xK_1(x) < 1$, for $x > 0$, we conclude that $R(|x|, \sqrt{\rho}, \epsilon)$ is bounded as a function of three variables. Further, since $R(|x|, \sqrt{\rho}, \epsilon) < 1$ we obtain

$$\|(I_\epsilon g) - f\|_{L_p(B_+^n)} \leq \frac{\sin \epsilon}{2} (\mathcal{C}_\epsilon + 1) \|h\|_{L_p(B_+^n)} = O(\epsilon) \rightarrow 0, \quad \epsilon \rightarrow 0^+, \tag{2.16}$$

which leads to the equality (2.14). \square

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