

On the Pseudo-Differential Operator $(-x^{-1}D)^\nu$

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For a certain Frechet space F consisting of complex-valued C^∞ even functions defined on R and rapidly decreasing as $|x| \rightarrow \infty$, we show that if ν is any complex number,

- (i) The pseudo-differential operator $(-x^{-1}D)^\nu$ is an automorphism on F .
- (ii) $e^{-\alpha x}$, $\text{Re } \alpha > 0$, is an eigenfunction of the pseudo-differential operator $(-x^{-1}D)^\nu$.
- (iii) For f in X , a linear subspace of the Hilbert space $L^2(\mathbf{R})$ generated by the even-order Hermite functions $(H_{2n}(x)e^{-x^2/2})_{n=0, 1, 2, \dots}$,

$$(-x^{-1}D)^\nu f(x) = \sum_{k=0}^{\infty} \sum_{j=0}^k C_{2k} a_{n-j} (x^2 - 2\nu^*)^j e^{-x^2/2},$$

where C_{2k} and a_{n-j} are constants and

$$\nu^{*j} = \begin{cases} \nu(\nu - 1) \cdots (\nu - j + 1) & \text{for } j \geq 1, \nu \neq 1 \\ 0 & \text{for } j \geq 2, \nu = 1. \end{cases}$$

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1. INTRODUCTION

For any complex μ , F_μ is the space of all C^∞ complex-valued functions $f(x)$ defined on $I = (0, \infty)$ such that

$$f(x) = x^{\mu+1/2} \sum_{j=0}^k a_j x^{2j} + o(x^{2k}) \tag{1.1}$$

near the origin and is rapidly decreasing as $x \rightarrow \infty$.

We equip the space F_μ with the topology generated by the countable family of separating seminorms $(\gamma_{m,k}^\mu)_{m,k=0}^\infty$ defined by

$$\gamma_{m,k}^\mu(f) = \sup_{x \in I} |x^m (x^{-1}D)^k x^{-\mu-1/2} f(x)|, \tag{1.2}$$

where $D = d/dx$ [2-4; 7; 8, p. 8].

It follows from Lemma 2 of [7] that F_μ is a Frechet space.

This is a sequel to the paper [4] where the authors obtained a Fourier-Basel series representation for the pseudo-differential operator $(-x^{-1}D)^\nu$ for each real ν on a certain subspace F_b of F . The space F consists of all C^∞ complex-valued functions defined on I and satisfying the same boundary conditions as the functions in $F_{-1/2}$. For $f \in F$ and any real $\mu \neq -\frac{1}{2}$,

$$\bar{\gamma}_{m,k}^\mu(f) = \sup_{x \in I} |x^m \Delta_{\mu,x}^k f(x)| < \infty, \tag{1.3}$$

for each $m, k = 0, 1, 2, \dots$, where $\Delta_{\mu,x} = D^2 + x^{-1}(2\mu + 1)D$ [4]. F is a Frechet space. Its topology is generated by the countable family of separating seminorms $(\bar{\gamma}_{m,k}^\mu)_{m,k=0,1,2,\dots}$ [4; 8, p. 8]. Note that the topology assigned to F through the seminorms $\bar{\gamma}_{m,k}^\mu$ is independent of μ [4, Theorem 2.1(iii)].

In this paper we show that for every complex ν ,

(i) The pseudo-differential operator $(-x^{-1}D)^\nu$ is a topological automorphism on the space $F_{-1/2}$.

(ii) For $\text{Re } \alpha > 0$, $(-x^{-1}D)^\nu e^{-\alpha x^2} = (2\alpha)^\nu e^{-\alpha x^2}$, $x \in R$.

(iii) Let $P_{2n}(x) = \sum_{j=0}^n a_{n-j} x^{2j}$ be a polynomial of degree $2n$, then

$$(-x^{-1}D)^\nu [P_{2n}(x) e^{-x^2/2}] = \sum_{j=0}^n a_{n-j} (x^2 - 2\nu^*)^j e^{-x^2/2}.$$

(iv) Let X be the linear subspace of the Hilbert space $L^2(R)$ generated by the even-order Hermite functions $H_{2n}(x) e^{-x^2/2}$, $n = 0, 1, 2, \dots$. We obtain a Fourier-Hermite series representation of the pseudo-differential operator $(-x^{-1}D)^\nu$ on the linear space X .

2. PRELIMINARIES

Zemanian [7, 8] showed that the Hankel transform h_μ , defined by

$$h_\mu(f(x))(y) = \int_0^\infty f(x)(xy)^{1/2} J_\mu(xy) dx \tag{2.1}$$

where $J_\mu(x)$ is a Bessel function of order μ , is a self-reciprocal automorphism on F_μ for $\mu \geq -\frac{1}{2}$.

LEMMA 2.1 For $\text{Re } \mu \geq \frac{1}{2}$, h_μ as defined by (2.1) is an automorphism on F .

Proof. Let $f \in F_\mu$. The integral (2.1) is well defined since $f \sim 0(x^{\mu+1/2})$ near the origin and $\text{Re } \mu \geq -\frac{1}{2}$ ensure its convergence at the origin, and the rapid descent of f near infinity along with Weber's formula

$$\int_0^\infty t^{-\mu-1+m} J_\mu(t) dt = [\Gamma(\frac{1}{2}m) / [2^{\mu-m+1} \Gamma(\mu - \frac{1}{2}m + 1)]],$$

$$0 < \text{Re } m < \text{Re } \mu + \frac{1}{2}$$

[6, p. 391] ensure its convergence at infinity. The rest of the proof is similar to that of Zemanian [7, Lemma 8].

Note that $f \rightarrow x^{\nu-\mu}$ is a homeomorphism from F_μ onto F_ν since $\gamma_{m,k}^\nu(x^{\nu-\mu}f) = \gamma_{m,k}^\mu(f)$. Hence the map h defined by

$$h(f)(x) = [h_\nu^{-1}(y^{\nu-\mu}h_\mu(f))](x) = [h_\nu(y^{\nu-\mu}h_\mu(f))](x) \quad (2.2)$$

(since $h_\nu = h_\mu^{-1}$)

is also a homeomorphism from F_μ onto F_ν . So we have the commutative diagram

$$\begin{array}{ccc} & & h_\mu \\ & & \swarrow \quad \searrow \\ F_\mu & \longleftrightarrow & F_\mu \\ x^{\nu-\mu} \downarrow & & \downarrow h \\ F_\nu & \longleftrightarrow & F_\nu \\ & & h_\nu \end{array}$$

In view of the above commutative diagram, we have the following.

DEFINITION. For $\mu \in C$, define the Hankel transform h_μ by

$$[h_\mu f(x)](y) = y^{\mu-\nu} [h_\nu 0h(f(x))](y), \quad f \in H_\mu,$$

where ν is chosen so that $\text{Re } \nu \geq -\frac{1}{2}$.

Remark 1. Note that $f \rightarrow x^{\mu+1/2}f$ is a homeomorphism from F onto F_μ [4, Theorem 2.1].

THEOREM 2.1. If $\nu - \mu \in N$ in Eq. (2.2), then

$$h = x^{\nu+1/2}(-x^{-1}D)^{\nu-\mu}x^{-\mu-1/2}. \quad (2.3)$$

Proof. Let the right-hand side of Eq. (2.3) be denoted by \bar{h} . Then for $f \in F_\mu$,

$$\gamma_{m,k}^\nu(\bar{h}f) = \gamma_{m,k+n}^\mu(f),$$

from (1.2), where $n = \nu - \mu$. Hence \bar{h} is a continuous map. Let f_1, f_2 in F be such that $\bar{h}f_1 = \bar{h}f_2$. Then $\gamma_{m,k+n}^\mu(f_1 - f_2) = 0$, for each $m, k = 0, 1, 2, \dots$. Hence, in particular, $\gamma_{m,n}^\mu(f_1 - f_2) = 0$.

Therefore, $(d/dx)[(x^{-1}D)^{n-1}(f_1 - f_2)] = 0$. Since $f_1 - f_2$ in F_μ is a rapidly decreasing function as $x \rightarrow \infty$, we get $(x^{-1}D)^{n-1}(f_1 - f_2) = 0$. Repeating the process $(n - 1)$ times, we conclude that $f_1 = f_2$ in F_μ . Hence \bar{h} is injective. For $n = 1$ and g in F_ν , let

$$f(x) = -x^{\mu+1/2} \int_0^x t^{-\nu+1/2} g(t) dt,$$

then $f \in F_\mu$ and $\bar{h}f = g$. Using induction on n , it can be shown that \bar{h} is surjective.

That \bar{h} is a homeomorphism follows from the open mapping theorem [5, p. 172].

For $f \in F_\mu$,

$$\bar{h}[h_\mu(f(x))(y)] = y^{\nu+1/2} (-y^{-1}(d/dy))^n y^{-\mu-1/2} \int_0^\infty f(x)(xy)^{1/2} J_\mu(xy) dx.$$

Differentiating under the integral sign, we get

$$= y^{\nu+1/2} \int_0^\infty f(x) x^{\nu+n+1/2} (xy)^{-\nu} J_\nu(xy) dx$$

(since $(xy)^{-\nu} J_\nu(xy)$ is a C^∞ bounded function on $0 < xy < \infty$, differentiation under the integral sign is valid) and

$$\begin{aligned} &= \int_0^\infty x^n f(x) (xy)^{1/2} J_\nu(xy) dx = h_\nu(x^n f(x))(y) \\ &= h[h_\mu(f(x))(y)], \end{aligned}$$

thus proving the theorem.

From Eqs. (2.2) and (2.3), we get

$$(-x^{-1}D)^n = x^{-\nu-1/2} h_\nu y^n h_\mu x^{\mu+1/2}, \quad n = \nu - \mu. \quad (2.4)$$

It is easily seen that the operator $(-x^{-1}D)^n$ is an automorphism on the Frechet space $F_{-1/2}$. Note that the spaces F and $F_{-1/2}$ are homeomorphic under the identify map. Henceforth we will drop the suffix $_{-1/2}$ from $F_{-1/2}$ and write it as F . Writing $\mu = 0$ in (2.4), we obtain the following useful representation for the operator $(-x^{-1}D)^n$:

$$(-x^{-1}D)^n = x^{-n-1/2}h_n y^n h_0 x^{1/2}. \quad (2.5)$$

3. THE MAIN RESULT

The equation (2.5) motivates us to propose the following.

DEFINITION. For $\nu \in C$, define the pseudo-differential operator $(-x^{-1}D)^\nu$ by

$$(-x^{-1}D)^\nu f(x) = x^{-\nu-1/2}h_\nu y^\nu h_0 x^{1/2}f(x), \quad f \in F. \quad (3.1)$$

Then $(-x^{-1}D)^\nu$ is clearly an automorphism on F for each complex ν .

From (3.1), we get

$$(-x^{-1}D)^\nu f(x) = x^{-\nu-1/2} \int_0^\infty dy (xy)^{1/2} J_\nu(xy) y^\nu \int_0^\infty dx x^{1/2} f(x) (xy)^{1/2} J_0(xy). \quad (3.2)$$

Remark 2. In view of the above definition (3.1) of $(-x^{-1}D)^\nu$, Theorem 2.1 is valid with $\nu - \mu \in C$.

For distributions ψ in F' , define $(-x^{-1}D)^\nu$ by

$$\langle (-x^{-1}D)^\nu \psi, f \rangle = \langle \psi, (-x^{-1}D)^\nu f \rangle, \quad f \in F.$$

THEOREM 3.1. *The pseudo-differential operator $(-x^{-1}D)^\nu$ is an automorphism on the space F and hence on its dual F' for each complex ν .*

Remark 3. Since f in F satisfies the boundary condition (1.1) near the origin and is rapidly decreasing as $x \rightarrow \infty$, we can extend f from $(0, \infty)$ to R by defining $f(x) = f(-x)$ for $-\infty < x < 0$ and $f(0) = a_0$, where a_0 is the constant term in (1.1). With this extension, the space F (now containing C^∞ complex-valued functions defined on R and satisfying (1.1) near the origin and rapidly decreasing as $|x| \rightarrow \infty$) becomes a linear subspace of the Hilbert space $L^2(R)$. Also, for $f \in F$,

$$(-x^{-1}D)^\nu f(x) = (x^{-\nu} h_{\nu-1/2} y^\nu h_{-1/2}) f(x)$$

(obtained by taking $\mu = -\frac{1}{2}$ and replacing $\nu + \frac{1}{2}$ by ν in (2.4))

$$= \frac{1}{2} \int_0^\infty dy y^{\nu+1/2} (xy)^{-\nu+1/2} J_{\nu-1/2}(xy) \int_{\mathbf{R}} dx f(x) (xy)^{1/2} J_{-1/2}(xy), \quad (3.3)$$

since $z^\nu J_{-\nu}(z)$ is an even entire function for $\nu \in C$. Thus we see that $(-x^{-1}D)^\nu f(x)$ is valid for $x \in \mathbf{R}$ and that the pseudo-differential operator $(-x^{-1}D)^\nu$ is an automorphism on extended F .

EXAMPLE 1. The function $e^{-x^2} \in F$ ($x \in \mathbf{R}$). Hence $(-x^{-1}D)^\nu e^{-x^2} = x^{-\nu-1/2} h_\nu y^\nu h_0(x^{1/2} e^{-x^2})$, from (3.1).

Using the well-known result

$$h_\nu(x^{\nu+1/2} e^{-\alpha x^2}) = [y^{\nu+1/2}/(2\alpha)^{\nu+1}] \exp(-y^2/4\alpha), \quad \text{Re } \alpha > 0, \text{ Re } \nu > -1 \quad (3.4)$$

[1, Eq. (10) on p. 29], we obtain $(-x^{-1}D)^\nu e^{-x^2} = 2^\nu e^{-x^2}$, for $\text{Re } \nu > -1$.

Similarly, it can be shown that for $\text{Re } \alpha > 0$,

$$(-x^{-1}D)^\nu e^{-\alpha x^2} = (2\alpha)^\nu e^{-\alpha x^2} \quad \text{for } \text{Re } \nu > -1.$$

For $\text{Re } \nu \leq -1$, without loss of generality we may write $\nu = \nu_1 + \nu_2$ such that $\text{Re } \nu_1, \text{Re } \nu_2 > -1$. Then, using the commutativity of the diagram

$$\begin{array}{ccc} & & h_0 \\ & & \swarrow \quad \searrow \\ x^{\nu_1} & F_{\nu_0} & \longleftrightarrow & F_{\nu_0} \\ & \downarrow h_{\nu_1} & & \downarrow \\ x^{\nu_2} & F_{\nu_1} & \longleftrightarrow & F_{\nu_1} \\ & \downarrow h_{\nu_2} & & \downarrow \\ & F_\nu & \longleftrightarrow & F_\nu \end{array} \quad \begin{array}{l} x^{\nu_1+1/2}(-x^{-1}D)^{\nu_1}x^{-1/2} \\ x^{\nu_2+1/2}(-x^{-1}D)^{\nu_2}x^{-\nu_1-1/2} \end{array} \quad \begin{array}{l} (= h) \\ (= h), \end{array}$$

it can be proved that $(-x^{-1}D)^\nu = (-x^{-1}D)^{\nu_1} \circ (-x^{-1}D)^{\nu_2}$. Hence,

$$(-x^{-1}D)^\nu e^{-\alpha x^2} = (2\alpha)^\nu e^{-\alpha x^2}, \quad \text{Re } \alpha > 0, \nu \in C. \quad (3.5)$$

Thus we have proved the following.

THEOREM 3.2. For $\text{Re } \alpha > 0$, the functions $e^{-\alpha x^2}$ are eigenfunctions of the pseudo-differential operator $(-x^{-1}D)^\nu$, $\nu \in C$. Note that $e^{-x^2/2}$ is a fixed point of $(-x^{-1}D)^\nu$.

EXAMPLE 2. We now show that

$$(-x^{-1}D)^\nu (x^2 e^{-x^2/2}) = (x^2 - 2\nu) e^{-x^2/2}, \quad \nu \in C. \quad (3.6)$$

The following two formulae along with (3.4) are needed to prove (3.6):

$$h_o(x^{2\mu-3/2}e^{-x^2/2}) = 2^{\mu-1}\Gamma(\mu)y^{1/2}{}_1F_1(\mu; 1; -\frac{1}{2}y^2), \quad \text{Re } \mu > 0, \quad (3.7)$$

[1, Eq. (21) on p. 9] and

$$h_v(x^{\mu-1/2}e^{-\alpha x^2}) = \frac{y^{\nu+1/2}\Gamma((1/2)(\nu+\mu+1))}{2^{\nu+1}\alpha^{(1/2)(\nu+\mu+1)}\Gamma(\nu+1)}{}_1F_1\left(\frac{\nu+\mu+1}{2}; \nu+1; -y^2/4\alpha\right),$$

(3.8)

Re $\alpha > 0$, Re $(\nu + \mu) > -1$

[1, Eq. (14) on p. 30].

Taking $\mu = 2$ in (3.7), we get

$$h_o(x^{5/2}e^{-x^2/2}) = 2y^{1/2}{}_1F_1(2; 1; -\frac{1}{2}y^2) = 2y^{1/2}(1 - \frac{1}{2}y^2)e^{-y^2/2}$$

because ${}_1F_1(2; 1; -\frac{1}{2}y^2) = \sum_0^\infty [(1+r)/(r!)](-\frac{1}{2}y^2)^r$ [1, p. 429].

Also,

$$h_v(y^{\nu+1/2}e^{-y^2/2}) = x^{\nu+1/2}e^{-x^2/2}, \quad \text{Re } \nu > -1,$$

and

$$h_v(y^{\nu+5/2}e^{-y^2/2}) = 2x^{\nu+1/2}(\nu+1){}_1F_1(\nu+2; \nu+1; -x^2/2), \quad \text{Re } \nu > -3/2$$

(follows from (3.4) and (3.8)).

Since ${}_1F_1(\nu+2; \nu+1; -x^2/2) = [1 - (x^2/(1+\nu))]e^{-x^2/2}$, we see that

$$(-x^{-1}D)^\nu(x^2e^{-x^2/2}) = (x^2 - 2\nu)e^{-x^2/2}, \quad \text{Re } \nu > -1,$$

by putting various terms together. Again, using the fact that $(-x^{-1}D)^\nu = (-x^{-1}D)^{\nu_1}o(x^{-1}D)^{\nu_2}$ for $\nu = \nu_1 + \nu_2$, we extend the above result for each $\nu \in C$.

Similarly, taking $\mu = 3$ in (3.7) and $\mu = \nu + 5$, $\alpha = \frac{1}{2}$ in (3.8), it follows that for $\nu \in C$,

$$(-x^{-1}D)^\nu(x^4e^{-x^2/2}) = [x^4 - 4\nu x^2 + 4\nu(\nu-1)]e^{-x^2/2} = (x^2 - 2\nu^*)^2e^{-x^2/2},$$

where ν^* is defined by (3.11).

Taking appropriate values of μ in (3.7), (3.8) and using them along with (3.4), $(-x^{-1}D)^\nu(x^{2n}e^{-x^2/2})$ can be evaluated easily for each $n = 0, 1, 2, \dots$

We record this as

LEMMA 3.1. For $\nu \in C$ and $n = 0, 1, 2, \dots$,

$$(i) \quad (-x^{-1}D)^\nu(x^{2n}e^{-x^2/2}) = (x^2 - 2\nu^*)^n e^{-x^2/2}. \quad (3.9)$$

(ii) Let $P_{2n}(x) = \sum_{j=0}^n a_{n-j}x^{2j}$ be a polynomial; then

$$(-x^{-1}D)^\nu(P_{2n}(x)e^{-x^2/2}) = \sum_{j=0}^n a_{n-j}(x^2 - 2\nu^*)^j e^{-x^2/2} \quad (3.10)$$

where

$$\nu^{*j} = \nu(\nu - 1) \cdots (\nu - j + 1) \quad \text{for } j \geq 1, \nu \neq 1;$$

and when $\nu = 1$,

$$\nu^{*j} = 0 \quad \text{for } j \geq 2. \quad (3.11)$$

4. THE FOURIER HERMITE SERIES

DEFINITION. The polynomials defined by

$$H_0(x) = 1, H_n(x) = (-1)^n e^{x^2} D^n e^{-x^2} \quad \text{for } n > 0$$

are called Hermite polynomials.

By using Lemma 3.1 and rearranging, we obtain for $\nu \in C$

$$\begin{aligned} (-x^{-1}D)^\nu[(X^1/x)e^{-x^2/2}] &= (X^1/x)e^{-x^2/2}, \\ (-x^{-1}D)^\nu(X^2 e^{-x^2/2}) &= (X^2 - 2^3\nu)e^{-x^2/2}, \\ (-x^{-1}D)^\nu((X^3/x)e^{-x^2/2}) &= (X^1/x)(X^2 - 2^3\nu)e^{-x^2/2}, \\ (-x^{-1}D)^\nu(X^4 e^{-x^2/2}) &= (X^2 - 2^3\nu)^2 e^{-x^2/2}, \\ (-x^{-1}D)^\nu((X^5/x)e^{-x^2/2}) &= (X^1/x)(X^2 - 2^3\nu)^2 e^{-x^2/2}, \\ (-x^{-1}D)^\nu(X^6 e^{-x^2/2}) &= [(X^2 - 2^3\nu)^3 - 2^8\nu]e^{-x^2/2}, \\ (-x^{-1}D)^\nu(X^7/x)e^{-x^2/2} &= (X^1/x)[(x^2 - 2^3\nu)^3 - 2^8\nu]e^{-x^2/2}, \end{aligned} \quad (4.1)$$

where we have used the notations

$$X^i = H_i(x) \text{ and } X^i \cdot X^j = H_{i+j}(x), \quad i, j = 1, 2, 3, \dots,$$

giving the lower triangular matrix representation for $(-x^{-1}D)^\nu H_{2n}(x)$.

$e^{-x^2/2}$. The Hermite functions $H_n(x)e^{-x^2/2}$ are the orthogonal basis for the Hilbert space $L^2(\mathbf{R})$. Let X be the linear subspace of $L^2(\mathbf{R})$, spanned by the even Hermite functions (as a Hamel basis). Then for $f \in X$,

$$f = \sum_{k=0}^{\infty} C_{2k} H_{2k}(x) e^{-x^2/2},$$

where

$$C_{2k} = [1/(2^{2k}(2k)!\pi^{1/2})] \int_{\mathbf{R}} f(x) H_{2k}(x) e^{-x^2/2} dx$$

is the Fourier-Hermite series for f in $L^2(\mathbf{R})$. So, for any $f \in X$ and $\nu \in C$,

$$(-x^{-1}D)^\nu f(x) = \sum_{k=0}^{\infty} \sum_{j=0}^k C_{2k} a_{n-j} (x^2 - 2\nu^*)^j e^{-x^2/2}, \quad \text{in } L^2(\mathbf{R}), \quad (4.2)$$

where a_{n-j} is given by $H_{2k}(x) = \sum_{j=0}^k a_{n-j} x^{2j}$.

Thus (4.2) gives the Fourier-Hermite series representation for the pseudo-differential operator $(-x^{-1}D)^\nu$ on the linear space X .

Though some pattern seems to emerge from the formulae (4.1), it is fairly hard to predict the general formula for the lower triangular matrix representation of $(-x^{-1}D)^\nu H_{2n}(x) e^{-x^2/2}$. But if we define the Hermite polynomials through the generating function

$$H_n(x) = (-1)^n e^{x^2/2} D^n e^{-x^2/2} \quad \text{for } n > 0 \text{ and } H_0(x) = 1, \quad (4.3)$$

we have

THEOREM 4.1. *Let $H_{2n}(x)$ be the Hermite polynomial, generated by (4.3), of order $2n$; then*

$$(-x^{-1}D)^\nu (H_{2n}(x) e^{-x^2/2}) = (X^2 - 2\nu^*)^\nu e^{-x^2/2} \quad (4.4)$$

where as before $X^i = H_i(x)$, $X^i \cdot X^j = H_{i+j}(x)$, and $\nu_*^j = \nu(\nu+1)(\nu+2) \cdots (\nu+j-1)$ for each $j = 1, 2, 3, \dots$, $\nu \neq -1$, and when $\nu = -1$, $\nu_*^j = 0$ for $j \geq 2$.

Thus each of $(-x^{-1}D)^\nu H_{2n}(x) e^{-x^2/2}$ has a lower triangular matrix representation. From (4.4) we see that the Hermite function $H_{2n}(x) e^{-x^2/2}$ satisfies the recurrence relation

$$[(-x^{-1}D)^\nu - 1] y_{2n}(x) = \sum_{m=1}^n ((-2)^m/m) \prod_{j=0}^{m-1} (n-j)(\nu+j) y_{2(n-m)}(x). \quad (4.5)$$

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