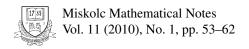


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On multiple Mathieu (a, λ) –series

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ON MULTIPLE MATHIEU (a, λ) -SERIES

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Abstract. In this paper we introduce the multiple Mathieu (a, λ) -series. We obtain two integral representations for multiple Mathieu (a, λ) -series applying Ivanov's and then Pogány's variant of multiple Euler-Maclaurin summation formula. Then, a bilateral bounding inequality is derived by virtue of the achieved integral expressions. Finally, the special case of multiple Mathieu (a, λ) -series, the multiple Mathieu a-series has been investigated.

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1. Introduction

The generalization of the classical Mathieu series [3]

$$S(r) = \sum_{n=1}^{\infty} \frac{2n}{(n^2 + r^2)^2} \qquad (r > 0)$$
 (1.1)

has been introduced by Cerone and Lenard [1]:

$$\mathcal{S}(r,\mu,\alpha,\beta,\mathbf{a}) = \sum_{n=1}^{\infty} \frac{a_n^{\alpha}}{(a_n^{\beta} + r^2)^{\mu}} \qquad (r,\mu,\alpha,\beta,\mathbf{a} = (a_n) > 0). \tag{1.2}$$

The series (1.2) is in the focus of interest by numerous authors, such as Pogány [5, 6], Qi [11, 12], Srivastava and Tomovski [13, 14]. However, according to our best knowledge, the only work on the multidimensional generalization of the series (1.2) is the paper [10] by Pogány and Tomovski, where they introduce a generalized multiple Mathieu series of the form

$$S_p^r(s,q,\rho) = \sum_{\boldsymbol{n} \in \mathbb{N}^r} \frac{2\boldsymbol{n}^{|s|}}{(\langle \boldsymbol{n}^q, \boldsymbol{n}^q \rangle + \rho)^{p+1}},$$

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where $\mathbf{n}^{\mathbf{q}} := (n_1^{q_1}, \dots, n_r^{q_r}), \mathbf{n}^{\boldsymbol{\alpha}|s|} := n_1^{\alpha_1 s_1} \cdots n_r^{\alpha_r s_r}, s, \mathbf{q}$ have positive coordinates, i.e., $s_l, q_l > 0, l = 1, \dots, r$, while $\langle \mathbf{a}, \mathbf{b} \rangle$ stands for inner product in \mathbb{R}^r . For r = 1, the above series, obviously, reduces to the classical Mathieu series (1.1).

Pogány and Tomovski found two integral representations of the multiple series $\mathcal{S}_p^r(s,q,\rho)$ (see Theorem 1, Eq. (9) and Theorem 3, Eq. (19) in [10]). They also derived a bilateral bounding inequality [10, Theorem 2] and established two other bounds [10, Theorems 4 and 5].

2. Summation formula for finite multiple sums

The well-known Euler-Maclaurin summation formula has the form

$$\sum_{n=k}^{l} f(n) = \int_{k}^{l} f(x) dx + \frac{1}{2} (f(k) + f(l))$$

$$+ \sum_{j=1}^{m} \frac{B_{2j}}{(2j)!} (f^{(2j-1)}(l) - f^{(2j-1)}(k))$$

$$- \int_{k}^{l} \frac{B_{2m}(x)}{(2m)!} f^{(2m)}(x) dx \qquad (m \in \mathbb{N}),$$
(2.1)

where $B_p(x) = (x + B)^p$, $0 \le x < 1$, stands for the Bernoulli polynomial of order $p \in \mathbb{N}$ and $B^k = B_k$ are the Bernoulli numbers. One can rewrite it in a condensed form

$$\sum_{n=k+1}^{l} a_n = \int_{k}^{l} (a(x) + \{x\}a'(x)) dx \equiv \int_{k}^{l} \mathfrak{d}a(x) dx, \qquad (2.2)$$

for $a \in C^1[k, l]$, $a_n = a(n), k, l \in \mathbb{Z}, k < l$, where

$$\mathfrak{d} := 1 + \{x\} \frac{\partial}{\partial x}$$

and $\{x\}$ stands for the fractional part of a real number x (see (3) in [9] and (6.5) in [8]).

For the multidimensional bounded summation domain D, we use the summation formulas derived by Müller [4], Ivanov [2], and another type of formula due to Pogány [7].

Now the role of the Bernoulli polynomials $B_p(x)$ in (2.1) is played by the so-called *basic functions* ("Grundfunktion," see [4]) $G(x_1, ..., x_r)$, which satisfy the following conditions:

- (1) G is a 1-periodic function in all variables;
- (2) On the lattice \mathbb{Z}^r , the function G satisfies the equation

$$\Delta G + \lambda G = \sum_{\mathbf{k}: 4\pi^2 \mathbf{k}^2 = \lambda} e^{2\pi i \langle \mathbf{k}, x \rangle}, \qquad (2.3)$$

where Δ is the Laplace operator and the summation in (2.3) is carried out over all $\mathbf{k} = (k_1, \dots, k_r) \in \mathbb{Z}^r$ such that $4\pi^2 \mathbf{k}^2 = 4\pi^2 \langle \mathbf{k}, \mathbf{k} \rangle = \lambda$.

Let us introduce the following notation: $\mathbf{n} = (n_1, \dots, n_r) \in \mathbb{N}_0^r$, where $\mathbb{N}_0 = \{0, 1, 2, \dots\}$; $\mathbf{x} = (x_1, \dots, x_r) \in \mathbb{R}^r$, $d\mathbf{x} = dx_1 \cdots dx_r$, $L = L\left(\frac{\partial}{\partial x}\right)$ is a linear differential operator with real constant coefficients, which is a polynomial in $\frac{\partial}{\partial x_i}$.*

Let us put

$$H(x) = \sum_{\mathbf{n}: L(2\pi i \mathbf{n}) = 0} e^{2\pi i \langle \mathbf{n}, x \rangle}.$$
 (2.4)

Let G be a basic function of the operator L if it has period 1 with respect to each variable and satisfies the equality

$$LG = \sum_{\boldsymbol{n} \in \mathbb{Z}^r} e^{2\pi i \langle \boldsymbol{n}, \boldsymbol{x} \rangle}.$$

It follows that

$$G(x) = \sum_{n \in \mathbb{Z}^r} \frac{e^{2\pi i \langle n, x \rangle}}{L(2\pi i n)},$$
(2.5)

where ' denotes the absence of the term with zero denominator in the sum.

Let the boundary ∂D of D be smooth. Then, by Green's formula, we have

$$\int_{\overline{D}} (uLv - vMu) \, \mathrm{d}x = \int_{\partial D} P(u, v) \, \mathrm{d}s, \tag{2.6}$$

where $\overline{D} = D + \partial D$, M is a conjugate of L, and P(u, v) is a polynomial with respect to u and v and their partial derivatives.

Theorem 1 ([2, Theorem 1]). Let us assume that the boundary ∂D of D is smooth and does not contain integer points. Let L be a linear differential operator of order p with constant coefficients and $f \in C^p(\overline{D})$, where $\overline{D} = D + \partial D$. Then

$$\sum_{\boldsymbol{n}\in D} f(\boldsymbol{n}) = \int_{D} f(\boldsymbol{x})H(\boldsymbol{x})\,\mathrm{d}\boldsymbol{x} + \int_{\partial D} P(f,G)\,\mathrm{d}\boldsymbol{s} + \int_{D} GM(f)\,\mathrm{d}\boldsymbol{x},\tag{2.7}$$

where M is a conjugate of L, whereas H and G are defined by (2.4) and (2.5).

The following result of [7] is a multidimensional generalization of (2.2).

Theorem 2 ([7]). Assume that $a : \mathbb{R}^r_+ \to \mathbb{R}_+$ is a function satisfying the condition of differentiability

$$\frac{\partial^r a}{\partial x_1 \cdots \partial x_r} \in C\left(\prod_{j=1}^r [0, n_j]\right),\,$$

and, for any $j = (j_1, ..., j_r)$ with $0 \le j_l \le n_l$, l = 1, 2, ..., r, put $a_j := a(j_1, ..., j_r)$.

^{*}In what follows, the expression $L(2\pi i \mathbf{n})$ stands for the value of that polynomial where, instead of $\frac{\partial}{\partial x_j}$, one puts $2\pi i n_j$.

Then

$$\sum_{l=1}^{r} \sum_{j_{l}=0}^{n_{l}} a_{j} = a_{0} + \sum_{l=1}^{r} \int_{0}^{n_{l}} \mathfrak{d}_{l} a(x_{l}) \, dx_{l}$$

$$+ \sum_{1 \leq j < k \leq r} \int_{0}^{n_{j}} \int_{0}^{n_{k}} \mathfrak{d}_{j} \, \mathfrak{d}_{k} a(x_{j}, x_{k}) \, dx_{j} \, dx_{k} + \cdots$$

$$+ \int_{0}^{n_{1}} \int_{0}^{n_{2}} \cdots \int_{0}^{n_{r}} \mathfrak{d}_{1} \mathfrak{d}_{2} \cdots \mathfrak{d}_{r} a(x_{1}, x_{2}, \dots, x_{r}) \, dx_{1} \, dx_{2} \cdots dx_{r},$$

$$(2.8)$$

where $a_0 \equiv a(0,...,0)$, $a(x_{j_1},...,x_{j_k}) = a(x)|_{x_m=0, m \in \{1,...,r\} \setminus \{j_1,...,j_k\}}$, and

$$\mathfrak{d}_j := 1 + \{x_j\} \frac{\partial}{\partial x_j}.$$

3. Multiple Mathieu (a, λ) -series

Let $a, \lambda: \mathbb{R}^r_+ \to \mathbb{R}_+$, where r > 1, be certain functions, a and λ be their restrictions to \mathbb{N}^r_0 , i.e., $a|_{\mathbb{N}^r_0} = (a_n)_{n \in \mathbb{N}^r_0} = (a(n_1, \dots, n_r))_{n \in \mathbb{N}^r_0}$, $\lambda|_{\mathbb{N}^r_0} = (\lambda_n)_{n \in \mathbb{N}^r_0} = (\lambda_n)_{n \in \mathbb{N}^r_0}$, and $\mu > 0$ and $\rho > 0$ be parameters. Then the series

$$\mathcal{S}_{\mu}(\boldsymbol{a}, \boldsymbol{\lambda}; \rho) := \sum_{\boldsymbol{n} \in \mathbb{N}_{0}^{r}} \frac{a_{\boldsymbol{n}}}{(\lambda_{\boldsymbol{n}} + \rho)^{\mu}}$$
(3.1)

is called a *multiple Mathieu* (a, λ) -series.

We are interested in deriving an integral representation of the series (3.1). Let us begin with transforming $\mathcal{S}_{\mu}(\boldsymbol{a}, \boldsymbol{\lambda}; \rho)$ via the Gamma function. We have

$$\begin{split} \mathcal{S}_{\mu}(\boldsymbol{a}, \boldsymbol{\lambda}; \rho) &= \frac{1}{\Gamma(\mu)} \sum_{\boldsymbol{n} \in \mathbb{N}_{0}^{r}} a_{\boldsymbol{n}} \int_{0}^{\infty} \mathrm{e}^{-(\lambda_{\boldsymbol{n}} + \rho)x} x^{\mu - 1} \, \mathrm{d}x \\ &= \frac{1}{\Gamma(\mu)} \int_{0}^{\infty} \mathrm{e}^{-\rho x} x^{\mu - 1} \bigg(\sum_{\boldsymbol{n} \in \mathbb{N}_{0}^{r}} a_{\boldsymbol{n}} \mathrm{e}^{-\lambda_{\boldsymbol{n}} x} \bigg) \, \mathrm{d}x. \end{split}$$

The inner r-fold Dirichlet series

$$\mathcal{D}_{\boldsymbol{a},\boldsymbol{\lambda}}(x) = \sum_{\boldsymbol{n} \in \mathbb{N}_0^r} a_{\boldsymbol{n}} e^{-\lambda_{\boldsymbol{n}} x},$$

by virtue of the Laplace integral formula, can be rewritten in the form

$$\mathcal{D}_{\boldsymbol{a},\boldsymbol{\lambda}}(x) = x \int_0^\infty \mathrm{e}^{-xt} \Biggl(\sum_{\boldsymbol{n}: \lambda_{\boldsymbol{n}} \le t} a_{\boldsymbol{n}}(t) \Biggr) \mathrm{d}t = x \int_0^\infty \mathrm{e}^{-xt} A_{\boldsymbol{n}}(t) \, \mathrm{d}t.$$

Putting all back into the expression for $\mathcal{S}_{\mu}(\boldsymbol{a}, \boldsymbol{\lambda}; \rho)$, we obtain

$$\begin{split} \mathcal{S}_{\mu}(\boldsymbol{a}, \boldsymbol{\lambda}; \rho) &= \frac{1}{\Gamma(\mu)} \int_{0}^{\infty} \mathrm{e}^{-\rho x} x^{\mu} \int_{0}^{\infty} \mathrm{e}^{-xt} A_{\boldsymbol{n}}(t) \, \mathrm{d}t \\ &= \frac{1}{\Gamma(\mu)} \int_{0}^{\infty} \left(\int_{0}^{\infty} \mathrm{e}^{-(\rho+t)x} x^{\mu} \, \mathrm{d}x \right) A_{\boldsymbol{n}}(t) \, \mathrm{d}t \\ &= \mu \int_{0}^{\infty} \frac{A_{\boldsymbol{n}}(t)}{(\rho+t)^{\mu+1}} \, \mathrm{d}t. \end{split}$$

Now we have to calculate the sum $A_n(t)$. Let $\mathfrak{D} = \{n : \lambda_n \le t, t > 0\}$ and let $\hat{\lambda}_1 = \hat{\lambda}_1(t), \dots, \hat{\lambda}_r = \hat{\lambda}_r(t) \in \mathbb{N}_0$ be such that

$$\lambda_{\mathbf{n}} = \lambda(\hat{\lambda}_1, \dots, \hat{\lambda}_r) \le t. \tag{3.2}$$

The summation domain is the r-dimensional parallelepiped $\mathfrak{D}=\prod_{j=1}^r[0,\widehat{\lambda}_j]$ and, obviously, $\dim\partial\mathfrak{D}=r-1$. Let us set $\mathrm{d}s_{r-1}=\mathrm{d}s_1\cdots\mathrm{d}s_{r-1}$. Let L be an elliptic differential operator, M be its conjugate, P be the polynomial defined by (2.6), and H and G be given by (2.4) and (2.5), respectively. By Ivanov's formula (2.7), we obtain

$$A_{\mathbf{n}}(t) = \int_{\mathfrak{D}} a(\mathbf{x}) H(\mathbf{x}) \, \mathrm{d}\mathbf{x} + \int_{\partial \mathfrak{D}} P(a, G) \, \mathrm{d}\mathbf{s}_{r-1} + \int_{\mathfrak{D}} GM(a) \, \mathrm{d}\mathbf{x}.$$

Putting this expression for $A_n(t)$ back to $\mathcal{S}_{\mu}(a,\lambda;\rho)$, we immediately arrive at the following statement.

Theorem 3. Let $a, \lambda: \mathbb{R}^r_+ \to \mathbb{R}_+$, $a_n = a(n_1, ..., n_r)$, $\lambda_n = \lambda(n_1, ..., n_r)$, $n \in \mathbb{N}^r_0$, $\mu, \rho > 0$, and $r \in \mathbb{N}_2$. Let t > 0 and let $\hat{\lambda}_1 = \hat{\lambda}_1(t), ..., \hat{\lambda}_r = \hat{\lambda}_r(t) \in \mathbb{N}_0$ be such that (3.2) holds. Then the multiple Mathieu (a, λ) -series admits the integral representation

$$\mathcal{S}_{\mu}(\boldsymbol{a},\boldsymbol{\lambda};\rho) = \mu \int_{0}^{\infty} \frac{\int_{\mathfrak{D}} a(\boldsymbol{x}) H(\boldsymbol{x}) \, \mathrm{d}\boldsymbol{x} + \int_{\partial \mathfrak{D}} P(a,G) \, \mathrm{d}\boldsymbol{s}_{r-1} + \int_{\mathfrak{D}} GM(a) \, \mathrm{d}\boldsymbol{x}}{(\rho+t)^{\mu+1}} \, \mathrm{d}t,$$

where
$$\mathfrak{D} = \prod_{j=1}^{r} [0, \hat{\lambda}_j].$$

If we use formula (2.8) to calculate $A_n(t)$ in $\mathcal{S}_{\mu}(a, \lambda; \rho)$, we deduce

Theorem 4. Let $a, \lambda: \mathbb{R}^r_+ \to \mathbb{R}_+$, $a_n = a(n_1, \dots, n_r)$, $\lambda_n = \lambda(n_1, \dots, n_r)$, $n \in \mathbb{N}^r_0$, $\mu > 0$, $\rho > 0$, r > 0, and $\hat{\lambda}_1 = \hat{\lambda}_1(t), \dots, \hat{\lambda}_r = \hat{\lambda}_r(t) \in \mathbb{N}_0$ such that $\lambda_n = \lambda(\hat{\lambda}_1, \dots, \hat{\lambda}_r) \le t.$

Then multiple Mathieu (a, λ) -series has the following integral representation

$$\mathcal{S}_{\mu}(\boldsymbol{a}, \boldsymbol{\lambda}; \rho) = \rho^{-\mu} a_{\mathbf{0}} + \mu \int_{0}^{\infty} \left(\sum_{l=1}^{r} \int_{0}^{\hat{\lambda}_{l}} \mathfrak{d}_{l} a(x_{l}) \, \mathrm{d}x_{l} \right)$$

$$+ \sum_{1 \leq j < k \leq r} \int_0^{\hat{\lambda}_j} \int_0^{\hat{\lambda}_k} \mathfrak{d}_j \mathfrak{d}_k \, a(x_j, x_k) \, \mathrm{d}x_j \, \mathrm{d}x_k + \cdots$$

$$+ \int_0^{\hat{\lambda}_1} \int_0^{\hat{\lambda}_2} \cdots \int_0^{\hat{\lambda}_r} \mathfrak{d}_1 \cdots \mathfrak{d}_r \, a(x_1, \dots, x_r) \, \mathrm{d}x_1 \cdots \mathrm{d}x_r \left) \frac{\mathrm{d}t}{(\rho + t)^{\mu + 1}} \, .$$

4. BILATERAL BOUNDING INEQUALITY

We estimate $A_n(t)$ given by Pogány's formula (2.8). We will focus here on the case where r=2, since the higher order terms are far more complicated and the procedure is identical to that applicable for r=2.

Let $a: \mathbb{R}^2_+ \to \mathbb{R}$ be monotone in both variables. Since, for j = 1, 2,

$$\mathfrak{d}_{j}a \in \left[a, a + \frac{\partial a}{\partial x_{j}}\right) \qquad (\text{if } a \uparrow \text{in } x_{j});$$

$$\mathfrak{d}_{j}a \in \left(a + \frac{\partial a}{\partial x_{j}}, a\right] \qquad (\text{if } a \downarrow \text{in } x_{j}),$$

$$(4.1)$$

successively applying the operators \mathfrak{d}_1 and \mathfrak{d}_2 in (2.8), we estimate

$$A_2 = \sum_{j=0}^{n_1} \sum_{k=0}^{n_2} a_{jk}$$

$$= a_0 + \sum_{j=1}^{2} \int_0^{n_j} \mathfrak{d}_j \, a(x_j) \, \mathrm{d}x_j + \int_0^{n_1} \int_0^{n_2} \mathfrak{d}_j \, \mathfrak{d}_k \, a(x_j, x_k) \, \mathrm{d}x_j \, \mathrm{d}x_k \,.$$

Assume that $a \uparrow$. Then

$$A_{2}(t) \leq a_{0} + \sum_{j=1}^{2} \int_{0}^{n_{j}} \left(a(x_{j}) + a'(x_{j}) \right) dx_{j}$$

$$+ \int_{0}^{n_{1}} \int_{0}^{n_{2}} \left(a(x_{1}, x_{2}) + \frac{\partial a(x_{1}, x_{2})}{\partial x_{1}} + \frac{\partial a(x_{1}, x_{2})}{\partial x_{2}} + \frac{\partial 2a(x_{1}, x_{2})}{\partial x_{1} \partial x_{2}} \right) dx_{1} dx_{2} =: \mathbf{R}_{2}.$$

Now we have

$$R_{2} = a_{0} + \sum_{j=1}^{2} \left(\int_{0}^{n_{j}} a(x_{j}) dx_{j} + a(n_{j}) - a_{0} \right) + \int_{0}^{n_{1}} \int_{0}^{n_{2}} a(x_{1}, x_{2}) dx_{1} dx_{2}$$

$$+ \int_{0}^{n_{1}} \left(a(x_{1}, n_{2}) - a(x_{1}, 0) \right) dx_{1} + \int_{0}^{n_{2}} \left(a(n_{1}, x_{2}) - a(0, x_{2}) \right) dx_{2}$$

$$+ a(n_{1}, n_{2}) - a(n_{1}, 0) - a(0, n_{2}) + a_{0}$$

$$= a_{0} + \sum_{j=1}^{2} \left(\int_{0}^{n_{j}} a(x_{j}) dx_{j} + a(n_{j}) - a_{0} \right) + \int_{0}^{n_{1}} \int_{0}^{n_{2}} a(x_{1}, x_{2}) dx_{1} dx_{2}$$

$$+ \int_{0}^{n_{1}} \left(a(x_{1}, n_{2}) - a(x_{1}) \right) dx_{1} + \int_{0}^{n_{2}} \left(a(n_{1}, x_{2}) - a(x_{2}) \right) dx_{2}$$

$$+ a(n_{1}, n_{2}) - a(n_{1}) - a(n_{2}) + a_{0}$$

$$= a(n_{1}, n_{2}) + \int_{0}^{n_{1}} a(x_{1}, n_{2}) dx_{1} + \int_{0}^{n_{2}} a(n_{1}, x_{2}) dx_{2}$$

$$+ \int_{0}^{n_{1}} \int_{0}^{n_{2}} a(x_{1}, x_{2}) dx_{1} dx_{2}.$$

$$(4.2)$$

Similarly, by virtue of (4.1), we have

$$A_{2} \ge a_{0} + \int_{0}^{n_{1}} a(x_{1}) dx_{1} + \int_{0}^{n_{2}} a(x_{2}) dx_{2} +$$

$$+ \int_{0}^{n_{1}} \int_{0}^{n_{2}} a(x_{1}, x_{2}) dx_{1} dx_{2} =: L_{2}.$$

$$(4.3)$$

This proves the following result.

Theorem 5. Let $a: \mathbb{R}^2_+ \to \mathbb{R}$ and $a \in C^2([0, n_1] \times [0, n_2])$, monotone in both variables. Then for the two-dimensional Euler–Maclaurin summation formula (2.8) the following bilateral bounds are valid

$$L_2 < \sum_{j=0}^{n_1} \sum_{k=0}^{n_2} a_{jk} \le R_2, \quad (a \uparrow),$$

 $R_2 \le \sum_{j=0}^{n_1} \sum_{k=0}^{n_2} a_{jk} < L_2, \quad (a \downarrow),$

where $a(x)|_{\mathbb{N}_0^2} = a = (a_{jk})_{\mathbb{N}_0^2}$ and bounds L_2 , R_2 are given in (4.3), (4.2).

If we apply the above theorem to integral representation of multiple Mathieu (a, λ) -series given in Theorem 4, for r = 2 with simple exchange $\hat{\lambda}_1 \to n_1$, $\hat{\lambda}_2 \to n_2$ we obtain

Theorem 6. Let $a, \lambda: \mathbb{R}^2_+ \to \mathbb{R}$, $a, \lambda \in C^2([0, \hat{\lambda}_1] \times [0, \hat{\lambda}_2])$, where $\hat{\lambda}_j = \hat{\lambda}_j(t) \in \mathbb{N}_0$, j = 1, 2, for some fixed t > 0, such that $\lambda(\hat{\lambda}_1, \hat{\lambda}_2) \le t$ and a be monotone in both variables. Then the following bilateral inequalities hold

$$\mu \int_{0}^{\infty} \frac{\hat{L}_{2}(t)}{(\rho+t)^{\mu+1}} dt < \mathcal{S}_{\mu}(\boldsymbol{a},\boldsymbol{\lambda};\rho) \leq \mu \int_{0}^{\infty} \frac{\hat{R}_{2}(t)}{(\rho+t)^{\mu+1}} dt, \quad (a\uparrow),$$

$$\mu \int_{0}^{\infty} \frac{\hat{R}_{2}(t)}{(\rho+t)^{\mu+1}} dt \leq \mathcal{S}_{\mu}(\boldsymbol{a},\boldsymbol{\lambda};\rho) < \mu \int_{0}^{\infty} \frac{\hat{L}_{2}(t)}{(\rho+t)^{\mu+1}} dt, \quad (a\downarrow),$$

where $\widehat{X}_2(t) = X_2(\widehat{\lambda}_1, \widehat{\lambda}_2)$, $X \in \{R, L\}$, that is

$$\widehat{R}_{2}(t) = a(\widehat{\lambda}_{1}(t), \widehat{\lambda}_{2}(t)) + \int_{0}^{\widehat{\lambda}_{1}(t)} a(x_{1}, \widehat{\lambda}_{2}(t)) dx_{1}$$

$$+ \int_{0}^{\widehat{\lambda}_{2}(t)} a(\widehat{\lambda}_{1}(t), x_{2}) dx_{2} + \int_{0}^{\widehat{\lambda}_{1}(t)} \int_{0}^{\widehat{\lambda}_{2}(t)} a(x_{1}, x_{2}) dx_{1} dx_{2}$$

$$\widehat{L}_{2}(t) = a_{0} + \int_{0}^{\widehat{\lambda}_{1}(t)} a(x_{1}) dx_{1} + \int_{0}^{\widehat{\lambda}_{2}(t)} a(x_{2}) dx_{2} + \int_{0}^{\widehat{\lambda}_{1}(t)} \int_{0}^{\widehat{\lambda}_{2}(t)} a(x_{1}, x_{2}) dx_{1} dx_{2}.$$

Remark 1. Since $\hat{\lambda}_1$ and $\hat{\lambda}_2$ are solutions of the Diophantine equation $\lambda(\hat{\lambda}_1, \hat{\lambda}_2) \le t$, they are not uniquely determined, nor are the functions \hat{L}_2 , \hat{R}_2 .

5. MULTIPLE MATHIEU a-SERIES

If we take $\lambda \equiv a$, it is straightforward to see that from multiple Mathieu (a, λ) -series we easily obtain the series

$$\mathscr{S}_{\mu}(\boldsymbol{a};\rho) := \sum_{\boldsymbol{n} \in \mathbb{N}_{0}^{r}} \frac{a_{\boldsymbol{n}}}{(a_{\boldsymbol{n}} + \rho)^{\mu}}$$

which we call *multiple Mathieu a-series*. Now from integral representations for multiple Mathieu (a, λ) -series we directly get the following results.

Corollary 1 (of Theorem 3). Let $a: \mathbb{R}^r_+ \to \mathbb{R}_+$, $a_n = a(n_1, \dots, n_r)$, $n \in \mathbb{N}^r_0$, $\mu, \rho > 0$, and $r \in \mathbb{N}_2$. Let t > 0 and $\hat{a}_1 = \hat{a}_1(t), \dots, \hat{a}_r = \hat{a}_r(t) \in \mathbb{N}_0$ such that

$$a_{\mathbf{n}} = a(\widehat{a}_1, \dots, \widehat{a}_r) \leq t.$$

If $\mathfrak{D} = \prod_{j=1}^{r} [0, \hat{a}_j]$ then multiple Mathieu a-series have the following integral representation

$$\mathcal{S}_{\mu}(a;\rho) = \mu \int_{0}^{\infty} \frac{\int_{\mathfrak{D}} a(x)H(x) dx + \int_{\mathfrak{D}} P(a,G) ds_{r-1} + \int_{\mathfrak{D}} GM(a) dx}{(\rho+t)^{\mu+1}} dt,$$

with L, H and G keeping the heretofore meaning.

Corollary 2 (of Theorem 4). Let $a: \mathbb{R}^r_+ \to \mathbb{R}_+$, $a_n = a(n_1, \dots, n_r)$, $n \in \mathbb{N}^r_0$, $\mu > 0$, $\rho > 0$, r > 0, and $\hat{a}_1 = \hat{a}_1(t), \dots, \hat{a}_r = \hat{a}_r(t) \in \mathbb{N}_0$ such that

$$a_{\mathbf{n}} = a(\hat{a}_1, \dots, \hat{a}_r) \leq t.$$

Then multiple Mathieu a-series possesses the integral representation

$$\begin{split} \mathcal{S}_{\mu}(\boldsymbol{a};\rho) &= \rho^{-\mu}a_{\mathbf{0}} + \mu \int_{0}^{\infty} \left(\sum_{l=1}^{r} \int_{0}^{\widehat{a}_{l}} \mathfrak{d}_{l} \, a(x_{l}) \, \mathrm{d}x_{l} \right. \\ &+ \sum_{1 \leq j < k \leq r} \int_{0}^{\widehat{a}_{j}} \int_{0}^{\widehat{a}_{k}} \mathfrak{d}_{j} \, \mathfrak{d}_{k} \, a(x_{j}, x_{k}) \, \mathrm{d}x_{j} \, \mathrm{d}x_{k} + \cdots \\ &+ \int_{0}^{\widehat{a}_{1}} \cdots \int_{0}^{\widehat{a}_{r}} \mathfrak{d}_{1} \cdots \mathfrak{d}_{r} \, a(x_{1}, \dots, x_{r}) \, \mathrm{d}x_{1} \cdots \mathrm{d}x_{r} \left. \right) \frac{1}{(\rho + t)^{\mu + 1}} \, \mathrm{d}t. \end{split}$$

Corollary 3 (of Theorem 5). Let $a: \mathbb{R}^2_+ \to \mathbb{R}$, $a \in C^2([0, \widehat{a}_1] \times [0, \widehat{a}_2])$, $\mu > 0$, $\rho > 0$, and $\widehat{a}_1, \widehat{a}_2 \in \mathbb{N}_0$ such that

$$a_n = a(\hat{a}_1, \hat{a}_2) \leq t$$
.

Then the following bilateral inequalities hold

$$\mu \int_0^\infty \frac{L_2^a(t)}{(\rho+t)^{\mu+1}} \, \mathrm{d}t < \mathcal{S}_{\mu}(\boldsymbol{a};\rho) \le \mu \int_0^\infty \frac{R_2^a(t)}{(\rho+t)^{\mu+1}} \, \mathrm{d}t, \quad (a \uparrow),$$

$$\mu \int_0^\infty \frac{R_2^a(t)}{(\rho+t)^{\mu+1}} \, \mathrm{d}t \le \mathcal{S}_{\mu}(\boldsymbol{a};\rho) < \mu \int_0^\infty \frac{L_2^a(t)}{(\rho+t)^{\mu+1}} \, \mathrm{d}t, \quad (a \downarrow),$$

where

$$L_2^a(t) = a_0 + \sum_{j=1}^2 \int_0^{\hat{a}_j} a(x_j) \, \mathrm{d}x_j + + \int_0^{\hat{a}_1} \int_0^{\hat{a}_2} a(x_1, x_2) \, \mathrm{d}x_1 \, \mathrm{d}x_2,$$

$$R_2^a(t) = a(\hat{a}_1, \hat{a}_2) + \int_0^{\hat{a}_1} a(x_1, \hat{a}_2) \, \mathrm{d}x_1 + \int_0^{\hat{a}_2} a(\hat{a}_1, x_2) \, \mathrm{d}x_2$$

$$+ \int_0^{\hat{a}_1} \int_0^{\hat{a}_2} a(x_1, x_2) \, \mathrm{d}x_1 \, \mathrm{d}x_2.$$

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