

A Transformation Formula for Composite Appell's Hypergeometric Functions

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Abstract: This paper gives a transformation formula for composite Appell's hypergeometric functions of two complex variables which satisfy an integer Pfaffian system. These functional equations for $\gamma=1, c=1$ are established.

Keywords: arithmetic-geometric mean, hypergeometric function- - Pfaffian system -composite.

I. Introduction

We first recall the basic Euler integrals which define the beta function:

$$\beta(a, b) = \int_0^1 u^{a-1} (1-u)^{b-1} du = \frac{\Gamma(a)\Gamma(b)}{\Gamma(a+b)}.$$

For a and b with positive real parts, and Gauss hypergeometric function :

$${}_2F_1(a; b, c; z) = \sum_{n=0}^{\infty} \frac{(a)_n (b)_n}{n! (c)_n} z^n = \frac{1}{\beta(b, c-b)} \int_0^1 \frac{t^{b-1} (1-t)^{c-b-1}}{(1-tz)^a} dt,$$

where in the integral it is assumed that $z \notin [1, \infty)$ and that the real parts of b and $c-b$ are positive, also, the hypergeometric function satisfies the Gauss quadratic transformation formula:

$$(1+z)^{2a} F\left(a; a-b + \frac{1}{2}, b + \frac{1}{2}; z^2\right) = F\left(a; b, 2b; \frac{4z}{(1+z)^2}\right)$$

which implies that the reciprocal of the arithmetic - geometric mean of 1 and $x \in (0, 1)$ coincides with

$$F\left(\frac{1}{2}; \frac{1}{2}, 1; 1-x^2\right), \text{ refer [12].}$$

when $\alpha = \beta = \frac{1}{2}$; this equality reduces to

$$\frac{1+z}{2} F\left(\frac{1}{2}; \frac{1}{2}, 1; 1-z^2\right) = F\left(\frac{1}{2}; \frac{1}{2}, 1; 1 - \left(\frac{2\sqrt{z}}{1+z}\right)^2\right),$$

It is shown in [5], [6] and [13] that transformation formulas of hypergeometric functions of several variables imply expressions of common limits of multiple sequences.

And these transformation formulas are extended by introducing a parameter in [8].

Makky has related the study of the composite hypergeometric function in one complex variable in [2] as follows:

$$F_A(a, b; \alpha, \beta; c, \gamma; z, w) = f(a, b; c; z) g(\alpha, \beta; \gamma; w), \text{ since}$$

$$f(a, b; c; z) = \sum_{n=0}^{\infty} \frac{(a)_n (b)_n}{n! (c)_n} z^n \quad \text{and} \quad g(\alpha, \beta; \gamma; w) = \sum_{n=0}^{\infty} \frac{(\alpha)_n (\beta)_n}{n! (\gamma)_n} w^n,$$

$$D_{1,2} F_A(a, b; \alpha, \beta; c; \gamma; z, w) = (z d_z + w d_w) F_A + [(a+b-c)z + (\alpha + \beta - \gamma)w] F_A +$$

$$\frac{(c-a)(c-b)}{c} z F_A(c+) + \frac{(\gamma-\alpha)(\gamma-\beta)}{\gamma} w F_A(\gamma+),$$

$(D_{1,2} + a + \alpha)F_A = aF_A(a+) + \alpha F_A(\alpha+)$ and

$$D_{1,2} = d_1 + d_2, \quad d_1 = z_1 \frac{\partial}{\partial z_1}, \quad d_2 = z_2 \frac{\partial}{\partial z_2}.$$

Also, the composite Appell's hypergeometric function of two variables which given in the form, refer [1] ; [3] and [10]

$$\begin{aligned} \Psi(a, \alpha; b, b'; \beta, \beta'; c; \gamma; z_1, z_2, z_3, z_4) &= F(a; b, b'; c; z_1, z_2)G(\alpha; \beta, \beta'; \gamma; z_3, z_4) \\ &= \sum_{n_1, n_2, n_3, n_4} \frac{(a)_{n_1+n_2} (\alpha)_{n_3+n_4} (b)_{n_1} (b')_{n_2} (\beta)_{n_3} (\beta')_{n_4}}{n_1! n_2! n_3! n_4! (c)_{n_1+n_2} (\gamma)_{n_3+n_4}} (z_1)^{n_1} (z_2)^{n_2} (z_3)^{n_3} (z_4)^{n_4}, \end{aligned}$$

since

$$\begin{aligned} F(a; b, b'; c; z_1, z_2) &= \sum_{n_1, n_2} \frac{(a)_{n_1+n_2} (b)_{n_1} (b')_{n_2}}{n_1! n_2! (c)_{n_1+n_2}} (z_1)^{n_1} (z_2)^{n_2}, \\ G(\alpha; \beta, \beta'; \gamma; z_3, z_4) &= \sum_{n_3, n_4} \frac{(\alpha)_{n_3+n_4} (\beta)_{n_3} (\beta')_{n_4}}{n_3! n_4! (\gamma)_{n_3+n_4}} (z_3)^{n_3} (z_4)^{n_4} \end{aligned}$$

$$\begin{aligned} D_{1,2,3,4} \Psi(a, \alpha; b, b'; \beta, \beta'; c; \gamma; z_1, z_2, z_3, z_4) &= \\ G(\alpha; \beta, \beta'; \gamma; z_3, z_4) D_{1,2} F(a; b, b'; c; z_1, z_2) &+ F(a; b, b'; c; z_1, z_2) D_{3,4} G(\alpha; \beta, \beta'; \gamma; z_3, z_4) \\ = z_1 b \Psi(b+) + z_2 b' \Psi(b'+) + z_3 \beta \Psi(\beta+) &+ z_4 \beta' \Psi(\beta'+) + \\ + \frac{a-c}{c} [z_1(b+d_1) + z_2(b'+d_2)] \Psi(c+) &+ \frac{\alpha-\gamma}{\gamma} [z_3(\beta+d_3) + z_4(\beta'+d_4)] \Psi(\gamma+) \end{aligned}$$

$$D_{1,2} = d_1 + d_2, \quad D_{3,4} = d_3 + d_4, \quad d_1 = z_1 \frac{\partial}{\partial z_1}, \quad d_2 = z_2 \frac{\partial}{\partial z_2}, \quad d_3 = z_3 \frac{\partial}{\partial z_3}, \quad d_4 = z_4 \frac{\partial}{\partial z_4}.$$

II. Transformation Formula

Suppose that

$$\begin{aligned} F(\alpha; \beta, \beta'; \gamma; z_1, z_2) &= \sum_{n_1, n_2} \frac{(\alpha)_{n_1+n_2} (\beta)_{n_1} (\beta')_{n_2}}{n_1! n_2! (\gamma)_{n_1+n_2}} (z_1)^{n_1} (z_2)^{n_2} \\ G(a; b, b'; c; z_3, z_4) &= \sum_{n_3, n_4} \frac{(a)_{n_3+n_4} (b)_{n_3} (b')_{n_4}}{n_3! n_4! (c)_{n_3+n_4}} (z_3)^{n_3} (z_4)^{n_4}, \end{aligned}$$

are two Appell's hypergeometric functions of two variables, then the composite of these function of two variables gives as follows :

$$\begin{aligned} \Psi(\alpha; a, \beta, \beta'; b, b'; \gamma; c; z_1, z_2, z_3, z_4) &= F(\alpha; \beta, \beta'; \gamma; z_1, z_2)G(a; b, b'; c; z_3, z_4) \\ &= \sum_{n_1, n_2, n_3, n_4} \frac{(\alpha)_{n_1+n_2} (\beta)_{n_1} (\beta')_{n_2}}{n_1! n_2! (\gamma)_{n_1+n_2}} \frac{(a)_{n_3+n_4} (b)_{n_3} (b')_{n_4}}{n_3! n_4! (c)_{n_3+n_4}} (z_1)^{n_1} (z_2)^{n_2} (z_3)^{n_3} (z_4)^{n_4}, \end{aligned}$$

where $z = (z_1, z_2, z_3, z_4)$ satisfies $|z_j| < 1$; $j = 1, 2, 3, 4$; $c \neq 0, -1, -2, -3, \dots$; $\gamma \neq 0, -1, -2, -3, \dots$

and

$$(\alpha, n) = \alpha(\alpha+1)\dots(\alpha+n-1) = \frac{\Gamma(\alpha, n)}{\Gamma(\alpha)}.$$

This function admits the integral representation of Euler type :

$$F(\alpha; \beta, \beta'; \gamma; z_1, z_2) = \frac{\Gamma(\gamma)}{\Gamma(\alpha)\Gamma(\gamma-\alpha)} \int_0^1 t^\alpha (1-t)^{\gamma-\alpha} (1-z_1 t)^{-\beta_1} (1-z_2 t)^{-\beta_2} \frac{dt}{t(1-t)}$$

$$G(a; b, b'; c; z_3, z_4) = \frac{\Gamma(c)}{\Gamma(a)\Gamma(c-a)} \int_0^1 t^a (1-t)^{c-a} (1-z_3 t)^{-b_1} (1-z_4 t)^{-b_2} \frac{dt}{t(1-t)}$$

For properties of Appell's hypergeometric function $F ; G$; refer to [4] and [11].

Also, transformation formulas for $F(\alpha; \beta, \beta'; \gamma; z_1, z_2)$ and $G(a; b, b'; c; z_3, z_4)$ are written in the form refer [7]:

$$\begin{aligned} & (z_1 z_2)^{\frac{1-\gamma}{2}} \left(\frac{z_1 z_2}{2} \right)^\gamma F \left(\frac{3+\gamma}{4}, \frac{1+\gamma}{4}, \frac{1+\gamma}{4}, \frac{3+3\gamma}{4}; 1-z_1^2, 1-z_2^2 \right) \\ &= F \left(\gamma, \frac{1+\gamma}{4}, \frac{1+\gamma}{4}, \frac{3+3\gamma}{4}; 1-\frac{z_1(1+z_2)}{z_1+z_2}, 1-\frac{z_2(1+z_1)}{z_1+z_2} \right) \end{aligned} \quad (2.1)$$

and

$$\begin{aligned} & (z_3 z_4)^{\frac{1-c}{2}} \left(\frac{z_3 z_4}{2} \right)^c G \left(\frac{3+c}{4}, \frac{1+c}{4}, \frac{1+c}{4}, \frac{3+3c}{4}; 1-z_3^2, 1-z_4^2 \right) \\ &= G \left(c, \frac{1+c}{4}, \frac{1+c}{4}, \frac{3+3c}{4}; 1-\frac{z_3(1+z_4)}{z_3+z_4}, 1-\frac{z_4(1+z_3)}{z_3+z_4} \right) \end{aligned} \quad (2.2)$$

where (z_1, z_2) and (z_3, z_4) are in a small neighborhood of $(1,1)$ and the values of :

$$(z_1 z_2)^{\frac{1-\gamma}{2}} ; \left(\frac{z_1 z_2}{2} \right)^\gamma ; (z_3 z_4)^{\frac{1-c}{2}} ; \left(\frac{z_3 z_4}{2} \right)^c \text{ at } (z_1, z_2) = (1,1) \text{ and } (z_3, z_4) = (1,1) \text{ are in } 1 .$$

Also, the following vector valued functions:

$${}^t \left(F_0, \frac{\partial F_0}{\partial z_1}, \frac{\partial F_0}{\partial z_2} \right) \quad ; \quad {}^t \left(F_1, \frac{\partial F_1}{\partial z_1}, \frac{\partial F_1}{\partial z_2} \right)$$

where $F_0(z_1, z_2)$ and $F_1(z_3, z_4)$ are left and right hand sides of (2.1) ; respectively.

And

$${}^t \left(G_0, \frac{\partial G_0}{\partial z_3}, \frac{\partial G_0}{\partial z_4} \right) \quad ; \quad {}^t \left(G_1, \frac{\partial G_1}{\partial z_3}, \frac{\partial G_1}{\partial z_4} \right)$$

where $G_0(z_1, z_2)$ and $G_1(z_3, z_4)$ are left and right hand sides of (2.2) ; respectively.

Thus, the transformation formulas of composite hypergeometric functions is formulated as follows:

Theorem (2.1)

The transformation formulas of composite hypergeometric functions for

$$(z_1 z_2)^{\frac{1-\gamma}{2}} (z_3 z_4)^{\frac{1-c}{2}} \left(\frac{z_1 z_2}{2} \right)^\gamma \left(\frac{z_3 z_4}{2} \right)^c \Psi \left(\frac{3+\gamma}{4}, \frac{3+c}{4}, \frac{1+\gamma}{4}, \frac{1+\gamma}{4}, \frac{1+c}{4}, \frac{1+c}{4}, \frac{3+3\gamma}{4}, \frac{3+3c}{4}; 1-z_1^2, 1-z_2^2, 1-z_3^2, 1-z_4^2 \right)$$

$$= \Psi \left(\begin{matrix} \gamma, c, \frac{1+\gamma}{4}, \frac{1+\gamma}{4}, \frac{1+c}{4}, \frac{1+c}{4}, \frac{3+3\gamma}{4}, \frac{3+3c}{4}; 1 - \frac{z_1(1+z_2)}{z_1+z_2}, \\ 1 - \frac{z_2(1+z_1)}{z_1+z_2}, 1 - \frac{z_3(1+z_4)}{z_3+z_4}, 1 - \frac{z_4(1+z_3)}{z_3+z_4} \end{matrix} \right) \quad (2.3)$$

where (z_1, z_2, z_3, z_4) are in a small neighborhood of $(1, 1, 1, 1)$ and the values of :

$$\left(z_1 z_2 \right)^{\frac{1-\gamma}{2}}, \left(z_3 z_4 \right)^{\frac{1-c}{2}} ; \left(\frac{z_1 z_2}{2} \right)^\gamma \text{ and } \left(\frac{z_3 z_4}{2} \right)^c \text{ at } (z_1, z_2, z_3, z_4) = (1, 1, 1, 1) \text{ are in } 1.$$

Proof :

Consider the following vector valued functions:

$${}^t \left(\Psi_0, \frac{\partial \Psi_0}{\partial z_1}, \frac{\partial \Psi_0}{\partial z_2}, \frac{\partial \Psi_0}{\partial z_3}, \frac{\partial \Psi_0}{\partial z_4} \right); \quad {}^t \left(\Psi_1, \frac{\partial \Psi_1}{\partial z_1}, \frac{\partial \Psi_1}{\partial z_2}, \frac{\partial \Psi_1}{\partial z_3}, \frac{\partial \Psi_1}{\partial z_4} \right) \quad (2.4)$$

where $\Psi_0(z_1, z_2, z_3, z_4)$ and $\Psi_1(z_1, z_2, z_3, z_4)$ are left and right hand sides of (2.3) ; respectively . Each of them takes the value :

$${}^t \left(1, 1, \frac{-\gamma}{6}, \frac{-\gamma}{6}, \frac{-c}{6}, \frac{-c}{6} \right)$$

at the $(z_1, z_2, z_3, z_4) = (1, 1, 1, 1)$ and satisfies an integer Pfaffian system :

$$\begin{aligned} d\Psi(z) &= dF(z_1, z_2)G(z_3, z_4) = G(z_3, z_4)dF(z_1, z_2) + F(z_1, z_2)dG(z_3, z_4) \\ &= G(z_3, z_4)(\Omega_1 dz_1 + \Omega_2 dz_2)F(z_1, z_2) + F(z_1, z_2)(\Omega_3 dz_3 + \Omega_4 dz_4)G(z_3, z_4) \end{aligned}$$

where $\Omega_1 ; \Omega_2 ; \Omega_3$ and Ω_4 are respectively as follows:

$$\left(\begin{matrix} 0 & 1 & 0 \\ \frac{\gamma(1+\gamma)z_2(1+z_1z_2)}{2z_1(1-z_1^2)(z_1+z_2)^2} & \frac{(1+\gamma)\left((2z_1^2-1)(2z_1^2-z_2^2)-z_1^2z_2^2\right)}{2z_1(1-z_1^2)(z_1+z_2)^2} + \frac{2\gamma}{z_1+z_2} & \frac{(1+\gamma)z_2(1-z_2^2)}{2(1-z_1^2)(z_1^2-z_2^2)} \\ \frac{-\gamma(\gamma+1)}{2(z_1+z_2)^2} & \frac{z_1\left((1-\gamma)z_1+2\gamma z_2\right)}{2z_2(z_1^2-z_2^2)} & \frac{-z_2\left((1-\gamma)z_2+2\gamma z_1\right)}{2z_1(z_1^2-z_2^2)} \end{matrix} \right);$$

$$\left(\begin{array}{ccc} 0 & 0 & 1 \\ \frac{-\gamma(1+\gamma)}{2(z_1+z_2)^2} & \frac{z_1((1-\gamma)z_1+2\gamma z_2)}{2z_2(z_1^2-z_2^2)} & \frac{-z_2((1-\gamma)z_2+2\gamma z_1)}{2z_1(z_1^2-z_2^2)} \\ \frac{\gamma(1+\gamma)z_1(1+z_1z_2)}{2z_2(1-z_2^2)(z_1+z_2)^2} & \frac{-(1+\gamma)z_1(1-z_1^2)}{2(1-z_2^2)(z_1^2-z_2^2)} & \frac{-(1+\gamma)((2z_2^2-1)(2z_2^2-z_1^2)-z_1^2z_2^2)}{2z_2(1-z_2^2)(z_1+z_2)^2} \end{array} \right);$$

$$\left(\begin{array}{ccc} 0 & 1 & 0 \\ \frac{c(c+1)z_4(1+z_3z_4)}{2z_3(1-z_3^2)(z_3+z_4)^2} & \frac{(1+c)((2z_3^2-1)(2z_3^2-z_4^2)-z_3^2z_4^2)}{2z_3(1-z_3^2)(z_3+z_4)^2} + \frac{2c}{z_3+z_4} & \frac{(1+c)z_4(1-z_4^2)}{2(1-z_3^2)(z_3^2-z_4^2)} \\ \frac{-c(c+1)}{2(z_3+z_4)^2} & \frac{z_3((1-c)z_3+2cz_4)}{2z_4(z_3^2-z_4^2)} & \frac{-z_4((1-c)z_4+2cz_3)}{2z_3(z_3^2-z_4^2)} \end{array} \right);$$

$$\left(\begin{array}{ccc} 0 & 0 & 1 \\ \frac{-c(1+c)}{2(z_3+z_4)^2} & \frac{z_3((1-c)z_3+2cz_4)}{2z_4(z_3^2-z_4^2)} & \frac{-z_4((1-c)z_4+2cz_3)}{2z_3(z_3^2-z_4^2)} \\ \frac{c(1+c)z_3(1+z_3z_4)}{2z_4(1-z_4^2)(z_3+z_4)^2} & \frac{-(1+c)z_3(1-z_3^2)}{2(1-z_4^2)(z_3^2-z_4^2)} & \frac{-(1+c)((2z_4^2-1)(2z_4^2-z_3^2)-z_3^2z_4^2)}{2z_4(1-z_4^2)(z_3+z_4)^2} \end{array} \right).$$

Thus, $\Psi_0(z_1, z_2, z_3, z_4) = \Psi_1(z_1, z_2, z_3, z_4)$.

By putting $c = 1$ and $\gamma = 1$ for the equality (2.3) in the above theorem, the following is obtained:

Corollary

For (z_1, z_2, z_3, z_4) are in a small neighborhood of $(1, 1, 1, 1)$, it is found that:

$$\left(\frac{z_1z_2}{2} \right) \left(\frac{z_3z_4}{2} \right) \Psi \left(1, 1, \frac{1}{2}, \frac{1}{2}, \frac{1}{2}, \frac{1}{2}, \frac{3}{2}, \frac{3}{2}; 1-z_1^2, 1-z_2^2, 1-z_3^2, 1-z_4^2 \right) \\ = \Psi \left(1, 1, \frac{1}{2}, \frac{1}{2}, \frac{1}{2}, \frac{1}{2}, \frac{3}{2}, \frac{3}{2}; 1 - \frac{z_1(1+z_1)}{z_1+z_2}, 1 - \frac{z_2(1+z_1)}{z_1+z_2}, 1 - \frac{z_3(1+z_4)}{z_3+z_4}, 1 - \frac{z_4(1+z_3)}{z_3+z_4} \right).$$

Also, the transformation formulas of the composite hypergeometric function $\Psi(\alpha; a, \beta, \beta'; b, b'; \gamma; c; z_1, z_2, z_3, z_4)$ is formulated in the following:

Theorem (2.2)

The composite hypergeometric function $\Psi(\alpha; a, \beta, \beta'; b, b'; \gamma; c; z_1, z_2, z_3, z_4)$ satisfy the transformation formula :

$$\left(\frac{1+z_1+z_2}{3}\right)^\gamma \left(\frac{1+z_3+z_4}{3}\right)^c \Psi\left(\frac{\gamma}{3}, \frac{c}{3}, \frac{\gamma+1}{6}, \frac{\gamma+1}{6}, \frac{c+1}{6}, \frac{c+1}{6}, \frac{\gamma+1}{2}, \frac{c+1}{2}; \right. \\ \left. 1-z_1^3, 1-z_2^3, 1-z_3^3, 1-z_4^3\right) \\ = \Psi\left(\frac{\gamma}{3}, \frac{c}{3}, \frac{\gamma+1}{6}, \frac{\gamma+1}{6}, \frac{c+1}{6}, \frac{c+1}{6}, \frac{\gamma+5}{6}, \frac{c+5}{6}; z_1', z_2', z_3', z_4'\right)$$

where $z = (z_1, z_2, z_3, z_4)$ are in a small neighborhood U of $(1, 1, 1, 1)$, a branch of $\left(\frac{1+z_1+z_2}{3}\right)^\gamma$ and

$\left(\frac{1+z_3+z_4}{3}\right)^c$ on U is given by assigning 1 to its value at $(z_1, z_2, z_3, z_4) = (1, 1, 1, 1)$, and

$$z_1' = \left(\frac{1+\omega z_1 + \omega^2 z_2}{1+z_1+z_2}\right)^3; \quad z_2' = \left(\frac{1+\omega^2 z_1 + \omega z_2}{1+z_1+z_2}\right)^3 \quad \text{and} \quad \omega = \frac{-1+\sqrt{3}}{2}.$$

Proof :

Let $\hat{f}(z)$ and $\hat{g}(z)$ be the connection 1- forms in Fact 1 for

$$\hat{f}(z) = \begin{pmatrix} f_0(z_1, z_2, z_3, z_4), z_1 \frac{\partial f_0}{\partial z_1}(z_1, z_2, z_3, z_4), z_2 \frac{\partial f_0}{\partial z_2}(z_1, z_2, z_3, z_4), \\ z_3 \frac{\partial f_0}{\partial z_3}(z_1, z_2, z_3, z_4), z_4 \frac{\partial f_0}{\partial z_4}(z_1, z_2, z_3, z_4) \end{pmatrix};$$

$$f_0(z_1, z_2, z_3, z_4) = \Psi(\alpha; a, \beta_1, \beta_2; b_1, b_2; \gamma; c; z_1, z_2, z_3, z_4)$$

and

$$\hat{g}(z) = \begin{pmatrix} g_0(z_1, z_2, z_3, z_4), z_1 \frac{\partial g_0}{\partial z_1}(z_1, z_2, z_3, z_4), z_2 \frac{\partial g_0}{\partial z_2}(z_1, z_2, z_3, z_4), \\ z_3 \frac{\partial g_0}{\partial z_3}(z_1, z_2, z_3, z_4), z_4 \frac{\partial g_0}{\partial z_4}(z_1, z_2, z_3, z_4) \end{pmatrix};$$

$$g_0(z_1, z_2, z_3, z_4) = \Psi(\alpha'; a', \beta_1', \beta_2'; b_1', b_2'; \gamma'; c'; z_1, z_2, z_3, z_4)$$

respectively. It is easy to see that the vector valued function

$$f(z) = \left(f_0, \frac{\partial f_0}{\partial z_1}, \frac{\partial f_0}{\partial z_2}, \frac{\partial f_0}{\partial z_3}, \frac{\partial f_0}{\partial z_4}\right) \quad \text{and} \quad g(z) = \left(g_0, \frac{\partial g_0}{\partial z_1}, \frac{\partial g_0}{\partial z_2}, \frac{\partial g_0}{\partial z_3}, \frac{\partial g_0}{\partial z_4}\right)$$

satisfy the Pfaffian systems :

$$df = \Omega_f(z)f \quad ; \quad dg = \Omega_g(z)g$$

respectively, where

$$\Omega_f(z) = P \Omega_f(z) P^{-1} + d P P^{-1};$$

$$\Omega_g(z) = P \Omega_g(z) P^{-1} + d P P^{-1} \quad \text{and}$$

$$P = \text{diag} \left(1, \frac{1}{z_1}, \frac{1}{z_2}, \frac{1}{z_3}, \frac{1}{z_4} \right) = \begin{pmatrix} 1 & & & & \\ & \frac{1}{z_1} & & & \\ & & \frac{1}{z_2} & & \\ & & & \frac{1}{z_3} & \\ & & & & \frac{1}{z_4} \end{pmatrix}.$$

Consider the vector valued function

$$F(x) = \begin{pmatrix} F \\ \frac{\partial F}{\partial x_1} \\ \frac{\partial F}{\partial x_2} \\ \frac{\partial F}{\partial x_3} \\ \frac{\partial F}{\partial x_4} \end{pmatrix}$$

for

$$F(x_1, x_2, x_3, x_4) = \left(\frac{1+x_1+x_2}{3} \right)^\gamma \left(\frac{1+x_3+x_4}{3} \right)^c F(1-x_1^3, 1-x_2^3, 1-x_3^3, 1-x_4^3)$$

$$F(1,1,1,1) = \left(1, 1, \frac{\gamma}{3} - \frac{3\alpha\beta_1}{\gamma}, \frac{\gamma}{3} - \frac{3\alpha\beta_2}{\gamma}, \frac{c}{3} - \frac{3ab_1}{c}, \frac{c}{3} - \frac{3ab_2}{c} \right) \quad (2.5)$$

and the Pfaffian system: $dF = \Omega_F(x)F$ where

$$\Omega_F(x) = Q \left[J_1 \Omega_f(x) J_1^{-1} + dJ_1 J_1^{-1} \right] Q^{-1} + dQ Q^{-1};$$

since:

$$J_1 = \begin{pmatrix} 1 & & & & \\ & -3x_1^3 & & & \\ & & -3x_2^3 & & \\ & & & -3x_3^3 & \\ & & & & -3x_4^3 \end{pmatrix}$$

$$Q = \begin{pmatrix} \xi \\ \frac{d\xi}{dx_1} & \xi \\ \frac{d\xi}{dx_2} & & \xi \\ \frac{d\xi}{dx_3} & & & \xi \\ \frac{d\xi}{dx_4} & & & & \xi \end{pmatrix} = \xi \begin{pmatrix} 1 \\ \frac{\gamma}{1+x_1+x_2} & 1 \\ \frac{\gamma}{1+x_1+x_2} & & 1 \\ \frac{\gamma}{1+x_3+x_4} & & & 1 \\ \frac{\gamma}{1+x_3+x_4} & & & & 1 \end{pmatrix}$$

since

$$\xi = \left(\frac{1+x_1+x_2}{3} \right)^\gamma \left(\frac{1+x_3+x_4}{3} \right)^c$$

and $\Omega_f(x)$ is the pull – pack of $\Omega_f(z)$ under the map

$$(x_1, \dots, x_4) \rightarrow (z_1, \dots, z_4) = (1-x_1^3, \dots, 1-x_4^3).$$

Consider the vector valued function:

$$G(z) = \begin{pmatrix} G_0 \\ \frac{\partial G_0}{\partial x_1} \\ \frac{\partial G_0}{\partial x_2} \\ \frac{\partial G_0}{\partial x_3} \\ \frac{\partial G_0}{\partial x_4} \end{pmatrix}$$

for the pull – pack $G_0(x_1, \dots, x_4)$ of $g_0(z_1, \dots, z_4)$ under the map

$$\xi : (x_1, \dots, x_4) \rightarrow (z_1, \dots, z_4) \\ = \left(\left(\frac{1+\omega z_1 + \omega^2 z_2}{1+z_1+z_2} \right)^3, \left(\frac{1+\omega^2 z_1 + \omega z_2}{1+z_1+z_2} \right)^3, \left(\frac{1+\omega z_3 + \omega^2 z_4}{1+z_3+z_4} \right)^3, \left(\frac{1+\omega^2 z_3 + \omega z_4}{1+z_3+z_4} \right)^3 \right).$$

It satisfies :

$$G(1,1,1,1) = {}^t(1,0,0,0,0) \tag{2.6}$$

and the Pfaffian system: $dG = \Omega_G(x)G$ where

$$\Omega_G(x) = J_2 \Omega_g(x) J_2^{-1} + d J_2 J_2^{-1}, \quad J_2 = \begin{pmatrix} 1 & \\ & t J \end{pmatrix},$$

$\Omega_g(x)$ is the pull – pack of $\Omega_g(z)$ under the map ξ and J is the Jacobi matrix of the map ξ .

Note that $F_0(x) = G_0(x)$ on U if and only if

$$F(1,1,1,1) = G(1,1,1,1) \text{ and } \Omega_F(x) = \Omega_G(x).$$

By (2.5) and (2.6), it is established that:

$$\frac{\gamma}{3} - \frac{3\alpha\beta_1}{\gamma} = \frac{\gamma}{3} - \frac{3\alpha\beta_2}{\gamma} = \frac{c}{3} - \frac{3ab_1}{c} = \frac{c}{3} - \frac{3ab_2}{c} = 0.$$

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