

ON A CLASS OF INTEGRALS INVOLVING APPELL FUNCTIONS

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Abstract. In this paper, we establish some useful results in terms of the Kampe de Fariet function by evaluating different integrals of products of Appell functions with algebraic, Jacobi, and Legendre functions of common variables.

Keywords: Definite Integrals; special functions; Appell function; Jacobi function; Legendre function; Kampe de Fariet function.

1. INTRODUCTION

Definite integrals, Hypergeometric functions, Appell functions, algebraic functions, Jacobi polynomials, and Legendre functions are frequently used in Mathematics and due to their extensive use in Engineering and Sciences, these are topics of great interest among researchers. Several formulas, extensions, applications, products, derivatives, finite or infinite sums, and integrals have been established by the researchers so far. Since these functions and polynomials have numerous applications in Engineering, Physics, and Mathematics, the advancement and expansion in this area is of great importance and is inevitable.

In recent decades, several applications in a variety of fields led to advancements in research of special functions [1]. Several relations, integrals, and forms of special functions and polynomials have been established in the past [2-6]. Numerous applications and extensions of those functions and polynomials have been studied lately [7-14].

The notations $\mathbb{C}$, $\mathbb{R}$, $\mathbb{R}^+$, $\mathbb{Z}^+$, $\mathbb{N}$ are used for the set of complex, real, positive real numbers, positive integers, and natural numbers, respectively. For the study topics related to special functions and integrals, we refer to [2-6] and [15-20].

2. MATERIALS AND METHODS

To solve the problem arising in ancient times involving combinations and permutations, Factorial function $\alpha!$ was defined as

$$\alpha! = \alpha(\alpha-1)(\alpha-2)\dots(3)(2)1, \quad \alpha \in \mathbb{N}, \quad (1)$$

which plays a vital role in special functions too.

Gamma function $\Gamma(p)$, an extension of factorial function, is defined as

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$$\Gamma(p) = \int_0^{\infty} x^{p-1} e^{-x} dx, \quad \operatorname{Re}(p) > 0. \quad (2)$$

The Pochhammer symbol $(\alpha)_n$ is defined as

$$(\alpha)_n = \alpha(\alpha+1)(\alpha+2)\dots(\alpha+(n-1)), \quad \alpha \in \mathbb{C}, \quad n \in \mathbb{N}. \quad (3)$$

The Beta function $B(p, q)$ is defined as

$$B(p, q) = \int_0^1 x^{p-1} (1-x)^{q-1} dx, \quad \operatorname{Re}(p) > 0, \quad \operatorname{Re}(q) > 0 \quad (4)$$

(see Rainville [15]). One may observe that

$$\Gamma(z+1) = z\Gamma(z), \quad (5)$$

$$\Gamma(z) = (z-1)!, \quad (6)$$

$$(1)_n = n!, \quad (7)$$

$$(\alpha)_n = \frac{\Gamma(\alpha+n)}{\Gamma(\alpha)}, \quad (8)$$

$$(\alpha)_{2n} = 2^{2n} \left(\frac{\alpha}{2} \right)_n \left(\frac{\alpha+1}{2} \right)_n, \quad (9)$$

$$(n+k)! = (n+1)_k n! = (n+1)_k (1)_n, \quad (10)$$

$$B(m, n) = \int_0^{\infty} \frac{t^{n-1}}{(1+t)^{m+n}} dt, \quad (11)$$

$$B(m, n) = \frac{\Gamma(m)\Gamma(n)}{\Gamma(m+n)} \quad (12)$$

and

$$2^{m+n-1} B(m, n) = \int_{-1}^1 (1+t)^{m-1} (1-t)^{n-1} dt. \quad (13)$$

The Generalized Hypergeometric function ${}_pF_q \left(\begin{matrix} a_1, a_2, \dots, a_p \\ b_1, b_2, \dots, b_q \end{matrix}; z \right)$ is given by

$${}_pF_q \left(\begin{matrix} a_1, a_2, \dots, a_p \\ b_1, b_2, \dots, b_q \end{matrix}; z \right) = \sum_{j=0}^{\infty} \frac{(a_1)_j (a_2)_j \dots (a_p)_j}{(b_1)_j (b_2)_j \dots (b_q)_j} \frac{z^j}{j!}, \quad p, q \in \mathbb{Z}^+ \quad (14)$$

(see Rainville [15]). Jacobi function $P_n^{(\tau, \nu)}(x)$ in terms of Hypergeometric function is given by

$$P_n^{(\tau, \vartheta)}(x) = \frac{(\tau+1)_n}{n!} {}_2F_1\left(\begin{matrix} -n, 1+\tau+\vartheta+n \\ 1+\tau \end{matrix}; \frac{1-x}{2}\right), \quad \tau, \vartheta > -1, n \in \mathbb{N} \quad (15)$$

and

$$\begin{aligned} & \int_{-1}^1 x^\alpha (1-x)^m (1+x)^u P_n^{(m, \nu)}(x) dx \\ &= (-1)^n 2^{m+u+1} \frac{\Gamma(u+1)\Gamma(n+m+1)\Gamma(u+\nu+1)}{n!\Gamma(u+\nu+n+1)\Gamma(u+m+n+2)} \\ & \quad \times {}_3F_2\left(\begin{matrix} -\lambda, u+\nu+1, u+1 \\ u+\nu+n+1, u+m+n+2 \end{matrix}; 1\right) \end{aligned} \quad (16)$$

(see Erdelyi *et al.* [20]).

The Legendre function $P_n^\tau(z)$ of the first kind is given by

$$P_n^\tau(z) = \frac{(\tau+1)}{n!} \left(\frac{z+1}{z+2}\right)^{\frac{\tau}{2}} {}_2F_1\left(\begin{matrix} -n, n+1 \\ 1-\tau \end{matrix}; \frac{1-z}{2}\right), \quad |1-z| < 2. \quad (17)$$

It is easy to see that

$$\int_0^1 u^{\omega-1} (1-u^2)^{\frac{\tau}{2}} P_\nu^\tau(u) du = \frac{(-1)^\tau 2^{-\omega-i\xi-\tau} \sqrt{\pi} \Gamma(\omega) \Gamma(1+\tau+\nu)}{\Gamma(1-\tau+\nu) \Gamma\left(\frac{1+\omega+\tau-\nu}{2}\right) \Gamma\left(\frac{2+\omega+\tau+\nu}{2}\right)} \quad (18)$$

and

$$\int_0^1 u^{\omega-1} (1-u^2)^{\frac{-\tau}{2}} P_\nu^\tau(u) du = \frac{2^{\tau-\omega} \sqrt{\pi} \Gamma(\omega)}{\Gamma\left(\frac{1+\omega-\tau-\nu}{2}\right) \Gamma\left(\frac{2+\omega-\tau-\nu}{2}\right)} \quad (19)$$

(see Erdelyi *et al.* [20]).

The Power series of the forms

$$F_1(\alpha, \beta, \beta'; \gamma; ht, s) = \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{(ht)^i s^j}{i! j!}, \quad \max(|t|, |s|) < 1, \quad (20)$$

$$F_2(\alpha, \beta, \beta'; \gamma, \gamma'; ht, s) = \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_i (\gamma')_j} \frac{(ht)^i s^j}{i! j!}, \quad |t| + |s| < 1, \quad (21)$$

$$F_3(\alpha, \alpha', \beta, \beta'; \gamma; ht, s) = \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_i (\alpha')_j (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{(ht)^i s^j}{i! j!}, \quad \max(|t|, |s|) < 1 \quad (22)$$

and

$$F_4(\alpha, \beta; \gamma, \gamma'; ht, s) = \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_{i+j}}{(\gamma)_i (\gamma')_j} \frac{(ht)^i s^j}{i! j!}, \quad \sqrt{|t|} + \sqrt{|s|} < 1 \quad (23)$$

are called Appell functions and are denoted by the symbols mentioned above (see Appell [4]).

The double power series defined as

$$F_{s;t;u}^{p;q;r} \left(\begin{matrix} a_1, a_2, \dots, a_p : b_1, b_2, \dots, b_q; b'_1, b'_2, \dots, b'_r \\ c_1, c_2, \dots, c_s : d_1, d_2, \dots, d_t; d'_1, d'_2, \dots, d'_u \end{matrix} ; x, y \right) \\ = \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(a_1)_{i+j} (a_2)_{i+j} \dots (a_p)_{i+j} (b_1)_i (b_2)_i \dots (b_q)_i (b'_1)_j (b'_2)_j \dots (b'_r)_j}{(c_1)_{i+j} (c_2)_{i+j} \dots (c_s)_{i+j} (d_1)_i (d_2)_i \dots (d_t)_i (d'_1)_j (d'_2)_j \dots (d'_u)_j} \frac{x^i y^j}{i! j!} \quad (24)$$

is known as the generalized Kampe de Férít function, according to Pandey [16].

3. RESULTS AND DISCUSSION

3.1. RESULTS

Using some Algebraic functions alongside Appell functions, we evaluate the following integrals in this section:

1) Let

$$A_1 = \int_0^1 t^{-\sigma} (1-t)^{\sigma-\varpi-1} F_1(\alpha; \beta, \beta'; \gamma; ht, s) dt.$$

Then, using (20), we get

$$A_1 = \int_0^1 t^{-\sigma} (1-t)^{\sigma-\varpi-1} \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{(ht)^i s^j}{i! j!} dt \\ = \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{h^i s^j}{i! j!} \int_0^1 t^{i-\sigma} (1-t)^{\sigma-\varpi-1} dt.$$

Applying (4), (12), (8), and (24); it follows that

$$A_1 = \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{h^i s^j}{i! j!} \times B(i-\sigma+1, \sigma-\varpi) \\ = \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{h^i s^j}{i! j!} \times \frac{\Gamma(i-\sigma+1) \Gamma(\sigma-\varpi)}{\Gamma(i-\varpi+1)} \\ = B(1-\sigma, \sigma-\varpi) \times \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{(1-\sigma)_i}{(1-\varpi)_i} \frac{h^i s^j}{i! j!} \\ = B(1-\sigma, \sigma-\varpi) \times F_{1;1;0}^{1;2;1} \left(\begin{matrix} \alpha : \beta, 1-\sigma; \beta' \\ \gamma : 1-\varpi; - \end{matrix} ; h, s \right).$$

2) Consider the integral

$$A_2 = \int_0^1 t^{\sigma-1} (1-t)^{\varpi-1} F_1(\alpha, \beta, \beta'; \gamma; ht, s) dt.$$

Then, using (20), we get

$$\begin{aligned}
A_2 &= \int_0^1 t^{\sigma-1} (1-t)^{\varpi-1} \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{(ht)^i s^j}{i! j!} dt \\
&= \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{h^i s^j}{i! j!} \int_0^1 t^{\sigma+i-1} (1-t)^{\varpi-1} dt.
\end{aligned}$$

Applying (4), (12), (8), and (24), it follows that

$$\begin{aligned}
A_2 &= \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{h^i s^j}{i! j!} \times B(i+\sigma, \varpi) \\
&= \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{h^i s^j}{i! j!} \times \frac{\Gamma(i+\sigma) \Gamma(\varpi)}{\Gamma(i+\varpi+\sigma)} \\
&= B(\sigma, \varpi) \times \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{(\sigma)_i}{(\sigma+\varpi)_i} \frac{h^i s^j}{i! j!} \\
&= B(\sigma, \varpi) \times F_{1;1;0}^{1;2;1} \left(\begin{matrix} \alpha : \beta, \sigma; \beta' \\ \gamma : \sigma + \varpi; - \end{matrix} ; h, s \right).
\end{aligned}$$

3) Consider the integral

$$A_3 = \int_1^{\infty} t^{-\sigma} (t-1)^{\varpi-1} F_1(\alpha, \beta, \beta'; \gamma; \frac{h}{t}, s) dt.$$

Then, using (20), we get

$$\begin{aligned}
A_3 &= \int_1^{\infty} t^{-\sigma} (t-1)^{\varpi-1} \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{\left(\frac{h}{t}\right)^i s^j}{i! j!} dt \\
&= \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{h^i s^j}{i! j!} \int_1^{\infty} t^{-i-\sigma} (t-1)^{\varpi-1} dt.
\end{aligned}$$

Let $u = t-1$. Then $u:0 \rightarrow \infty$ as $t:1 \rightarrow \infty$. Then, using (4), (12), (8) and (24), we obtain

$$\begin{aligned}
A_3 &= \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{h^i s^j}{i! j!} \int_0^{\infty} u^{\varpi-1} (1+u)^{-(i+\sigma)} dt \\
&= \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{h^i s^j}{i! j!} \times B(\varpi, i+\sigma-\varpi) \\
&= \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{h^i s^j}{i! j!} \times \frac{\Gamma(i+\sigma-\varpi) \Gamma(\varpi)}{\Gamma(i+\sigma)}
\end{aligned}$$

$$\begin{aligned}
&= B(\varpi, \sigma - \varpi) \times \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{(\sigma - \varpi)_i}{(\sigma)_i} \frac{h^i s^j}{i! j!} \\
&= B(\varpi, \sigma - \varpi) \times F_{1;1;0}^{1;2;1} \left(\begin{matrix} \alpha : \beta, \sigma - \varpi; \beta' \\ \gamma : \sigma; - \end{matrix} ; h, s \right).
\end{aligned}$$

4) Consider the integral

$$A_4 = \int_{-1}^1 (1-t)^{\sigma} (t+1)^{\varpi} F_1(\alpha; \beta, \beta'; \gamma; h(1-t)^{\kappa}, s) dt.$$

Then, using (20), we get

$$\begin{aligned}
A_4 &= \int_{-1}^1 (1-t)^{\sigma} (t+1)^{\varpi} \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{(h(1-t)^{\kappa})^i s^j}{i! j!} dt \\
&= \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{h^i s^j}{i! j!} \int_{-1}^1 (1-t)^{i\kappa + \sigma} (t+1)^{\varpi} dt.
\end{aligned}$$

Using (13), (12), (8) and (24); we conclude that

$$\begin{aligned}
A_4 &= \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{h^i s^j}{i! j!} \times 2^{i\kappa + \sigma + \varpi + 1} B(i\kappa + \sigma + 1, \varpi + 1) \\
&= 2^{\sigma + \varpi + 1} \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{(2^{\kappa} h)^i s^j}{i! j!} \times \frac{\Gamma(i\kappa + \sigma + 1) \Gamma(\varpi + 1)}{\Gamma(i\kappa + \sigma + \varpi + 2)}.
\end{aligned}$$

Particularly at $\kappa = 1$, we have

$$\begin{aligned}
A_4 &= 2^{\sigma + \varpi + 1} \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{(2h)^i s^j}{i! j!} \times \frac{\Gamma(i + \sigma + 1) \Gamma(\varpi + 1)}{\Gamma(i + \sigma + \varpi + 2)} \\
&= 2^{\sigma + \varpi + 1} \times B(\sigma + 1, \varpi + 1) \times \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{(\sigma + 1)_i}{(\sigma + \varpi + 2)_i} \frac{(2h)^i s^j}{i! j!} \\
&= 2^{\sigma + \varpi + 1} \times B(\sigma + 1, \varpi + 1) \times F_{1;1;0}^{1;2;1} \left(\begin{matrix} \alpha : \beta, \sigma + 1; \beta' \\ \gamma : \sigma + \varpi + 2; - \end{matrix} ; 2h, s \right).
\end{aligned}$$

Similarly, for $\kappa = 1$; we can evaluate the following integral results:

$$\int_0^1 t^{-\sigma} (1-t)^{\sigma - \varpi - 1} F_2(\alpha, \beta, \beta'; \gamma, \gamma'; ht, s) dt = B(1 - \sigma, \sigma - \varpi) \times F_{0;2;1}^{1;2;1} \left(\begin{matrix} \alpha : \beta, 1 - \sigma; \beta' \\ - : \gamma, 1 - \varpi; \gamma' \end{matrix} ; h, s \right), \quad (25)$$

$$\int_0^1 t^{\sigma - 1} (1-t)^{\sigma - \varpi - 1} F_2(\alpha, \beta, \beta'; \gamma, \gamma'; ht, s) dt = B(\sigma, \varpi) \times F_{0;2;1}^{1;2;1} \left(\begin{matrix} \alpha : \beta, \sigma; \beta' \\ - : \gamma, \sigma + \varpi; \gamma' \end{matrix} ; h, s \right), \quad (26)$$

$$\int_1^{\infty} t^{-\sigma} (t-1)^{\varpi-1} F_2(\alpha, \beta, \beta'; \gamma, \gamma'; \frac{h}{t}, s) dt = B(\varpi, \sigma - \varpi) \times F_{0;2;1}^{1;2;1} \left(\begin{matrix} \alpha : \beta, \sigma - \varpi; \beta' \\ - : \gamma, \sigma; \gamma' \end{matrix}; h, s \right), \quad (27)$$

$$\begin{aligned} & \int_{-1}^1 (1-t)^{\sigma} (t+1)^{\varpi} F_2(\alpha, \beta, \beta'; \gamma, \gamma'; h(1-t)^{\kappa}, s) dt \\ &= 2^{\sigma+\varpi+1} \times B(\sigma+1, \varpi+1) \times F_{0;2;1}^{1;2;1} \left(\begin{matrix} \alpha : \beta, \sigma+1; \beta' \\ - : \gamma, \sigma+\varpi+2; \gamma' \end{matrix}; 2h, s \right), \end{aligned} \quad (28)$$

$$\begin{aligned} & \int_0^1 t^{-\sigma} (1-t)^{\sigma-\varpi-1} F_3(\alpha, \alpha', \beta, \beta'; \gamma; ht, s) dt \\ &= B(1-\sigma, \sigma-\varpi) \times F_{1;1;0}^{0;3;2} \left(\begin{matrix} - : \alpha, \beta, 1-\sigma; \alpha', \beta' \\ \gamma : 1-\varpi; - \end{matrix}; h, s \right), \end{aligned} \quad (29)$$

$$\int_0^1 t^{\sigma-1} (1-t)^{\varpi-1} F_3(\alpha, \alpha', \beta, \beta'; \gamma; ht, s) dt = B(\sigma, \varpi) \times F_{1;1;0}^{0;3;2} \left(\begin{matrix} - : \alpha, \beta, \sigma; \alpha', \beta' \\ \gamma : \sigma+\varpi; - \end{matrix}; h, s \right), \quad (30)$$

$$\begin{aligned} & \int_1^{\infty} t^{-\sigma} (t-1)^{\varpi-1} F_3(\alpha, \alpha', \beta, \beta'; \gamma; \frac{h}{t}, s) dt \\ &= B(\varpi, \sigma - \varpi) \times F_{1;1;0}^{0;3;2} \left(\begin{matrix} - : \alpha, \beta, \sigma - \varpi; \alpha', \beta' \\ \gamma : \sigma; - \end{matrix}; h, s \right), \end{aligned} \quad (31)$$

$$\begin{aligned} & \int_{-1}^1 (1-t)^{\sigma} (t+1)^{\varpi} F_3(\alpha, \alpha'; \beta, \beta'; \gamma; h(1-t)^{\kappa}, s) dt \\ &= 2^{\sigma+\varpi+1} \times B(\sigma+1, \varpi+1) \times F_{1;1;0}^{0;3;2} \left(\begin{matrix} - : \alpha, \beta, \sigma+1; \alpha', \beta' \\ \gamma : \sigma+\varpi+2; - \end{matrix}; 2h, s \right), \end{aligned} \quad (32)$$

$$\int_0^1 t^{-\sigma} (1-t)^{\sigma-\varpi-1} F_4(\alpha, \beta; \gamma, \gamma'; ht, s) dt = B(1-\sigma, \sigma-\varpi) \times F_{0;2;1}^{2;1;0} \left(\begin{matrix} \alpha, \beta : 1-\sigma; - \\ - : \gamma, 1-\varpi; \gamma' \end{matrix}; h, s \right), \quad (33)$$

$$\int_0^1 t^{\sigma-1} (1-t)^{\varpi-1} F_4(\alpha, \beta; \gamma, \gamma'; ht, s) dt = B(\sigma, \varpi) \times F_{0;2;1}^{2;1;0} \left(\begin{matrix} \alpha, \beta : \sigma; - \\ - : \gamma, \sigma+\varpi; \gamma' \end{matrix}; h, s \right), \quad (34)$$

$$\int_1^{\infty} t^{-\sigma} (t-1)^{\varpi-1} F_4(\alpha, \beta; \gamma, \gamma'; \frac{h}{t}, s) dt = B(\varpi, \sigma - \varpi) \times F_{0;2;1}^{2;1;0} \left(\begin{matrix} \alpha, \beta : \sigma - \varpi; - \\ - : \gamma, \sigma; \gamma' \end{matrix}; h, s \right) \quad (35)$$

and

$$\begin{aligned} & \int_{-1}^1 (1-t)^{\sigma} (t+1)^{\varpi} F_4(\alpha, \beta; \gamma, \gamma'; h(1-t)^{\kappa}, s) dt \\ &= 2^{\sigma+\varpi+1} \times B(\sigma+1, \varpi+1) \times F_{0;2;1}^{2;1;0} \left(\begin{matrix} \alpha, \beta : \sigma+1; - \\ - : \gamma, \sigma+\varpi+2; \gamma' \end{matrix}; 2h, s \right). \end{aligned} \quad (36)$$

In this section, we evaluate some integral formulae involving the Appell functions with the Jacobi function:

5) Consider the integral

$$A_5 = \int_{-1}^1 t^\lambda (1-t)^\sigma (t+1)^\varpi P_i^{(\sigma, \nu)}(t) F_1(\alpha; \beta, \beta'; \gamma; h(t+1)^\kappa, s) dt.$$

Then, using (20), we get

$$\begin{aligned} A_5 &= \int_{-1}^1 t^\lambda (1-t)^\sigma (t+1)^\varpi P_i^{(\sigma, \nu)}(t) \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{(h(1+t)^\kappa)^i s^j}{i! j!} dt \\ &= \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{h^i s^j}{i! j!} \int_{-1}^1 t^\lambda (1-t)^\sigma (t+1)^{\varpi+i\kappa} P_i^{(\sigma, \nu)}(t) dt. \end{aligned}$$

Using (16), (7), (8), (12) and (24); it follows that

$$\begin{aligned} A_5 &= \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{h^i s^j}{i! j!} \times (-1)^i 2^{i\kappa+\sigma+\varpi+1} \frac{\Gamma(\varpi+i\kappa+1) \Gamma(i+\sigma+1) \Gamma(\varpi+i\kappa+\nu+1)}{i! \Gamma(\varpi+i\kappa+\nu+i+1) \Gamma(\varpi+i\kappa+\sigma+i+2)} \\ &\quad \times {}_3F_2 \left(\begin{matrix} -\lambda, \varpi+i\kappa+\nu+1, \sigma+1 \\ \varpi+i\kappa+\nu+i+1, \varpi+i\kappa+\sigma+i+2 \end{matrix}; 1 \right) \\ &= 2^{\sigma+\varpi+1} \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j (\sigma+1)_i}{(\gamma)_{i+j}} \frac{(-2^\kappa h)^i s^j}{i! j!} \\ &\quad \times \frac{\Gamma(\sigma+1) \Gamma(i\kappa+\varpi+1) \Gamma(\varpi+i\kappa+\nu+1)}{\Gamma(i\kappa+\varpi+\nu+i+1) \Gamma(i\kappa+i+\sigma+\varpi+2)} \\ &\quad \times {}_3F_3 \left(\begin{matrix} -\lambda, \varpi+i\kappa+\nu+1, \sigma+1 \\ \varpi+i\kappa+\nu+i+1, \varpi+i\kappa+\sigma+i+2, 1 \end{matrix}; 1 \right). \end{aligned}$$

Particularly for $\kappa=1$, we get

$$\begin{aligned} A_5 &= 2^{\sigma+\varpi+1} \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j (\sigma+1)_i}{(\gamma)_{i+j}} \frac{(-2h)^i s^j}{i! j!} \\ &\quad \times \frac{\Gamma(\sigma+1) \Gamma(i+\varpi+1) \Gamma(\varpi+\nu+i+1)}{\Gamma(2i+\varpi+\nu+1) \Gamma(\sigma+\varpi+2i+2)} \times {}_3F_3 \left(\begin{matrix} -\lambda, \varpi+i+\nu+1, \sigma+1 \\ \varpi+\nu+2i+1, \varpi+\sigma+2i+2, 1 \end{matrix}; 1 \right) \\ &= 2^{\sigma+\varpi+1} \times \Gamma(\sigma+1) \times \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j (\sigma+1)_i}{(\gamma)_{i+j}} \frac{(-2h)^i s^j}{i! j!} \\ &\quad \times \frac{(\varpi+1)_i \Gamma(\varpi+1) (\varpi+\nu+1)_i \Gamma(\varpi+\nu+1)}{\left(\frac{\varpi+\nu+1}{2} \right)_i \left(\frac{\varpi+\nu+2}{2} \right)_i \Gamma(\varpi+\nu+1) \left(\frac{\sigma+\varpi+2}{2} \right)_i \left(\frac{\sigma+\varpi+3}{2} \right)_i \Gamma(\sigma+\varpi+2)} \\ &\quad \times {}_3F_3 \left(\begin{matrix} -\lambda, \varpi+i+\nu+1, \sigma+1 \\ \varpi+\nu+2i+1, \varpi+\sigma+2i+2, 1 \end{matrix}; 1 \right) \\ &= 2^{\sigma+\varpi+1} \times B(\sigma+1, \varpi+1) \end{aligned}$$

$$\times F_{1;4;0}^{1;4;1} \left(\begin{matrix} \alpha : \beta, \sigma+1, \varpi+1, \varpi+\nu+1; \beta' \\ \gamma : \frac{\varpi+\nu+1}{2}, \frac{\varpi+\nu+2}{2}, \frac{\sigma+\varpi+2}{2}, \frac{\sigma+\varpi+3}{2}; - \end{matrix} ; -2h, s \right) \\ \times {}_3F_3 \left(\begin{matrix} -\lambda, \varpi+i+\nu+1, \sigma+1 \\ \varpi+\nu+2i+1, \varpi+\sigma+2i+2, 1 \end{matrix} ; 1 \right).$$

6) Consider the integral

$$A_6 = \int_{-1}^1 (1-t)^\sigma (t+1)^\nu P_i^{(\tau, \nu)}(t) F_1(\alpha; \beta, \beta'; \gamma; h(1-t)^\kappa, s) dt.$$

Using (20), we obtain

$$A_6 = \int_{-1}^1 (1-t)^\sigma (t+1)^\nu P_i^{(\tau, \nu)}(t) \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{(h(1-t)^\kappa)^i s^j}{i! j!} dt \\ = \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{h^i s^j}{i! j!} \int_{-1}^1 (1-t)^{\sigma+i\kappa} (t+1)^\nu P_i^{(\tau, \nu)}(t) dt.$$

Using (15), (14), (13), (12), (7), (8) and (24); it follows that

$$A_6 = \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{h^i s^j}{i! j!} \times \int_{-1}^1 (1-t)^{\sigma+i\kappa} (t+1)^\nu \times \frac{(\tau+1)_i}{i!} {}_2F_1 \left(\begin{matrix} -i, 1+\tau+\nu+i \\ \tau+1 \end{matrix} ; \frac{1-t}{2} \right) dt \\ = \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{(\tau+1)_i}{i!} \frac{h^i s^j}{i! j!} \times \sum_{p=0}^{\infty} \frac{(-i)_p (1+\tau+\nu+i)_p}{(1+\tau)_p} \frac{1}{2^p p!} \\ \times \int_{-1}^1 (1-t)^{\sigma+i\kappa+p+1-1} (t+1)^{\nu+1-1} dt \\ = \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{(\tau+1)_i}{i!} \frac{h^i s^j}{i! j!} \times \sum_{p=0}^{\infty} \frac{(-i)_p (1+\tau+\nu+i)_p}{(1+\tau)_p} \frac{1}{2^p p!} \\ \times 2^{\sigma+i\kappa+\nu+1} \times 2^p \times B(1+\sigma+i\kappa+p, \nu+1) \\ = 2^{\sigma+\nu+1} \Gamma(\nu+1) \times \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{(\tau+1)_i}{i!} \frac{(2^\kappa h)^i s^j}{i! j!} \\ \times \sum_{p=0}^{\infty} \frac{(-i)_p (1+\tau+\nu+i)_p}{(1+\tau)_p} \frac{1}{p!} \times \frac{\Gamma(1+\sigma+i\kappa+p) \Gamma(\nu+1)}{\Gamma(2+\sigma+i\kappa+p+\nu)} \\ = 2^{\sigma+\nu+1} \Gamma(\nu+1) \times \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{(\tau+1)_i}{i!} \frac{(2^\kappa h)^i s^j}{i! j!} \\ \times \sum_{p=0}^{\infty} \frac{(-i)_p (1+\tau+\nu+i)_p (1+\sigma+i\kappa)_p}{(1+\tau)_p (2+\sigma+i\kappa+\nu)_p} \frac{1}{p!} \times \frac{\Gamma(1+\sigma+i\kappa)}{\Gamma(2+\sigma+i\kappa+\nu)} \\ = 2^{\sigma+\nu+1} \Gamma(\nu+1) \times F_{1;0;0}^{1;2;1} \left(\begin{matrix} \alpha : \beta, \tau+1; \beta' \\ \gamma : -; - \end{matrix} ; 2^\kappa h, s \right) \times {}_3F_2 \left(\begin{matrix} -i, 1+\tau+\nu+i, 1+\sigma+i\kappa \\ 1+\tau, 2+\sigma+i\kappa+\nu \end{matrix} ; 1 \right)$$

$$\times \frac{\Gamma(1+\sigma+i\kappa)}{\Gamma(2+\sigma+i\kappa+\nu)}.$$

Particularly at $\kappa=1$, we get

$$\begin{aligned} A_6 &= 2^{\sigma+\nu+1} \Gamma(\nu+1) \times F_{1;0;0}^{1;2;1} \left(\begin{matrix} \alpha: \beta, \tau+1; \beta' \\ \gamma: -; - \end{matrix}; 2h, s \right) \times {}_3F_2 \left(\begin{matrix} -i, 1+\tau+\nu+i, 1+\sigma+i \\ 1+\tau, 2+\sigma+i+\nu \end{matrix}; 1 \right) \\ &\quad \times \frac{\Gamma(1+\sigma+i)}{\Gamma(2+\sigma+i+\nu)} \\ &= 2^{\sigma+\nu+1} \times B(1+\nu, 1+\sigma) \times F_{1;0;0}^{1;3;1} \left(\begin{matrix} \alpha: \beta, \tau+1, 1+\sigma; \beta' \\ \gamma: 2+\sigma+\nu; - \end{matrix}; 2^{\kappa}h, s \right) \\ &\quad \times {}_3F_2 \left(\begin{matrix} -i, 1+\tau+\nu+i, 1+\sigma+i \\ 1+\tau, 2+\sigma+i+\nu \end{matrix}; 1 \right). \end{aligned}$$

7) Consider the integral

$$A_7 = \int_{-1}^1 (1-t)^{\sigma} (t+1)^{\omega} P_i^{(\tau, \nu)}(t) F_1(\alpha, \beta, \beta'; \gamma; z(1-t)^{\kappa} (1+t)^h, s) dt.$$

Then, using (20), we get

$$\begin{aligned} A_7 &= \int_{-1}^1 (1-t)^{\sigma} (t+1)^{\omega} P_i^{(\tau, \nu)}(t) \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{(z(1-t)^{\kappa} (1+t)^h)^i s^j}{i! j!} dt \\ &= \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{z^i s^j}{i! j!} \int_{-1}^1 (1-t)^{\sigma+i\kappa} (t+1)^{\omega+ih} P_i^{(\tau, \nu)}(t) dt. \end{aligned}$$

Using (15), (14), (13), (12), (7), (8), and (24); we have

$$\begin{aligned} A_7 &= \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{z^i s^j}{i! j!} \\ &\quad \times \int_{-1}^1 (1-t)^{\sigma+i\kappa} (t+1)^{\omega+ih} \times \frac{(\tau+1)_i}{i!} \times {}_2F_1 \left(\begin{matrix} -i, 1+\tau+\nu+i \\ \tau+1 \end{matrix}; \frac{1-t}{2} \right) dt \\ &= \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{(\tau+1)_i}{i!} \frac{z^i s^j}{i! j!} \times \sum_{p=0}^{\infty} \frac{(-i)_p (1+\tau+\nu+i)_p}{(1+\tau)_p} \frac{1}{2^p p!} \\ &\quad \times \int_{-1}^1 (1-t)^{\sigma+i\kappa+p+1-1} (t+1)^{\omega+ih+1-1} dt \\ &= \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{(\tau+1)_i}{(1)_i} \frac{z^i s^j}{i! j!} \times \sum_{p=0}^{\infty} \frac{(-i)_p (1+\tau+\nu+i)_p}{(1+\tau)_p} \frac{1}{2^p p!} \\ &\quad \times 2^{\sigma+i\kappa+ih+1} \times 2^p \times B(1+\sigma+i\kappa+p, \omega+ih+1) \\ &= \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{(\tau+1)_i}{(1)_i} \frac{z^i s^j}{i! j!} \end{aligned}$$

$$\begin{aligned}
& \times \sum_{p=0}^{\infty} \frac{(-i)_p (1+\tau+v+i)_p}{(1+\tau)_p} \frac{1}{p!} \times 2^{\sigma+i\kappa+v+1} \times \frac{\Gamma(1+\sigma+i\kappa+p)\Gamma(v+1)}{\Gamma(2+\sigma+i\kappa+p+v)} \\
& = 2^{\sigma+v+1} \Gamma(v+1) \times F_{1;1;0}^{1;2;1} \left(\begin{matrix} \alpha : \beta, \tau+1; \beta' \\ \gamma : 1; - \end{matrix} ; 2^\kappa h, s \right) \\
& \times {}_3F_2 \left(\begin{matrix} -i, 1+\tau+v+i, 1+\sigma+i\kappa \\ 1+\tau, 2+\sigma+i\kappa+v \end{matrix} ; 1 \right) \times \frac{\Gamma(1+\sigma+i\kappa)}{\Gamma(2+\sigma+i\kappa+v)}.
\end{aligned}$$

Particularly for $\kappa=1$, we get

$$\begin{aligned}
A_7 & = 2^{\sigma+v+1} \Gamma(v+1) \times F_{1;1;0}^{1;2;1} \left(\begin{matrix} \alpha : \beta, \tau+1; \beta' \\ \gamma : 1; - \end{matrix} ; 2h, s \right) \\
& \times {}_3F_2 \left(\begin{matrix} -i, 1+\tau+v+i, 1+\sigma+i \\ 1+\tau, 2+\sigma+i+v \end{matrix} ; 1 \right) \times \frac{\Gamma(1+\sigma+i)}{\Gamma(2+\sigma+i+v)} \\
& = 2^{\sigma+v+1} \times B(1+v, 1+\sigma) \times F_{1;2;0}^{1;3;1} \left(\begin{matrix} \alpha : \beta, \tau+1, 1+\sigma; \beta' \\ \gamma : 1, 2+\sigma+v; - \end{matrix} ; 2h, s \right) \\
& \times {}_3F_2 \left(\begin{matrix} -i, 1+\tau+v+i, 1+\sigma+i \\ 1+\tau, 2+\sigma+i+v \end{matrix} ; 1 \right).
\end{aligned}$$

8) Consider the integral

$$A_8 = \int_{-1}^1 (1-t)^\xi (1+t)^\omega P_i^{(\tau, v)}(t) F_1(\alpha, \beta, \beta'; \gamma; z(1+t)^{-r}, s) dt.$$

Then, using (20), we get

$$\begin{aligned}
A_8 & = \int_{-1}^1 (1-t)^\xi (t+1)^\omega P_i^{(\tau, v)}(t) \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{(z(1+t)^{-r})^i s^j}{i! j!} dt \\
& = \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{z^i s^j}{i! j!} \times \int_{-1}^1 (1-t)^\xi (t+1)^{\omega-ir} P_i^{(\tau, v)}(t) dt.
\end{aligned}$$

Using (15), (14), (13), (12), (7), (8) and (24); we get

$$\begin{aligned}
A_8 & = \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{z^i s^j}{i! j!} \int_{-1}^1 (1-t)^\xi (t+1)^{\omega-ir} \frac{(\tau+1)_i}{i!} \times {}_2F_1 \left(\begin{matrix} -i, 1+\tau+v+i \\ \tau+1 \end{matrix} ; \frac{1-t}{2} \right) dt \\
& = \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{(\tau+1)_i}{i!} \frac{z^i s^j}{i! j!} \\
& \times \sum_{p=0}^{\infty} \frac{(-i)_p (1+\tau+v+i)_p}{(1+\tau)_p} \frac{1}{2^p p!} \times \int_{-1}^1 (1-t)^{\xi+p} (t+1)^{\omega-ir} dt \\
& = \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{(\tau+1)_i}{i!} \frac{z^i s^j}{i! j!}
\end{aligned}$$

$$\begin{aligned}
& \times \sum_{p=0}^{\infty} \frac{(-i)_p (1+\tau+\nu+i)_p}{(1+\tau)_p} \frac{1}{2^p p!} \times 2^{\xi+\omega-ir+1} \times 2^p \times B(1+\xi+p, \omega-ir+1) \\
& = 2^{\xi+\omega+1} \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{(\tau+1)_i}{(1)_i} \frac{(2^{-r} z)^i s^j}{i! j!} \\
& \times \sum_{p=0}^{\infty} \frac{(-i)_p (1+\tau+\nu+i)_p}{(1+\tau)_p} \frac{1}{p!} \times \frac{\Gamma(1+\xi+p) \Gamma(\omega-ir+1)}{\Gamma(2+\xi+p+\omega-ir)} \\
& = 2^{\xi+\omega+1} \Gamma(1+\xi) \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{(\tau+1)_i}{(1)_i} \frac{(2^{-r} z)^i s^j}{i! j!} \times \frac{\Gamma(\omega-ir+1)}{\Gamma(2+\xi+\omega-ir)} \\
& \times \sum_{p=0}^{\infty} \frac{(-i)_p (1+\tau+\nu+i)_p}{(1+\tau)_p} \frac{1}{p!} \frac{(1+\xi)_p}{(2+\xi+\omega-ir)_p} \\
& = 2^{\xi+\omega+1} \Gamma(1+\xi) F_{1;1;0}^{1;2;1} \left(\begin{matrix} \alpha : \beta, \tau+1; \beta' \\ \gamma : 1; - \end{matrix} ; 2^{-r} z, s \right) \\
& \times {}_3F_2 \left(\begin{matrix} -i, 1+\tau+\nu+i, 1+\xi \\ 1+\tau, 2+\xi+\omega-ir \end{matrix} ; 1 \right) \times \frac{\Gamma(\omega-ir+1)}{\Gamma(2+\xi+\omega-ir)}.
\end{aligned}$$

Particularly at $r = -1$, we get

$$\begin{aligned}
A_8 & = 2^{\xi+\omega+1} \Gamma(1+\xi) F_{1;1;0}^{1;2;1} \left(\begin{matrix} \alpha : \beta, \tau+1; \beta' \\ \gamma : 1; - \end{matrix} ; 2z, s \right) \\
& \times {}_3F_2 \left(\begin{matrix} -i, 1+\tau+\nu+i, 1+\xi \\ 1+\tau, 2+\xi+\omega+i \end{matrix} ; 1 \right) \times \frac{\Gamma(\omega+i+1)}{\Gamma(2+\xi+\omega+i)} \\
& = 2^{\xi+\omega+1} B(1+\xi, \omega+1) F_{1;2;0}^{1;3;1} \left(\begin{matrix} \alpha : \beta, \tau+1, \omega+1; \beta' \\ \gamma : 1, 2+\xi+\omega; - \end{matrix} ; 2z, s \right) \times {}_3F_2 \left(\begin{matrix} -i, 1+\tau+\nu+i, 1+\xi \\ 1+\tau, 2+\xi+\omega+i \end{matrix} ; 1 \right).
\end{aligned}$$

9) Consider the integral

$$A_9 = \int_{-1}^1 (1-t)^{\xi} (1+t)^{\omega} P_i^{(\tau, \nu)}(t) F_1(\alpha, \beta, \beta'; \gamma; z(1-t)^l (1+t)^{-r}, s) dt.$$

Then, using (20), we obtain

$$\begin{aligned}
A_9 & = \int_{-1}^1 (1-t)^{\xi} (1+t)^{\omega} P_i^{(\tau, \nu)}(t) \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{(z(1-t)^l (1+t)^{-r})^i s^j}{i! j!} dt \\
& = \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{z^i s^j}{i! j!} \times \int_{-1}^1 (1-t)^{\xi+il} (1+t)^{\omega-ir} P_i^{(\tau, \nu)}(t) dt.
\end{aligned}$$

Using (15), (14), (13), (12), (7), (8) and (24); we have

$$A_9 = \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{z^i s^j}{i! j!}$$

$$\begin{aligned}
& \times \int_{-1}^1 (1-t)^{\xi+il} (t+1)^{\omega-ir} \frac{(\tau+1)_i}{i!} {}_2F_1 \left(\begin{matrix} -i, 1+\tau+\nu+i \\ \tau+1 \end{matrix}; \frac{1-t}{2} \right) dt \\
& = \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{(\tau+1)_i}{i!} \frac{z^i s^j}{i! j!} \\
& \times \sum_{p=0}^{\infty} \frac{(-i)_p (1+\tau+\nu+i)_p}{(1+\tau)_p} \frac{1}{2^p p!} \times \int_{-1}^1 (1-t)^{\xi+il+p} (t+1)^{\omega-ir} dt \\
& = \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{(\tau+1)_i}{i!} \frac{z^i s^j}{i! j!} \\
& \times \sum_{p=0}^{\infty} \frac{(-i)_p (1+\tau+\nu+i)_p}{(1+\tau)_p} \frac{1}{2^p p!} 2^{\xi+il+\omega-ir+1} \times 2^p \times B(1+\xi+il+p, \omega-ir+1) \\
& = 2^{\xi+\omega+1} \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{(\tau+1)_i}{(1)_i} \frac{(2^{l-r} z)^i s^j}{i! j!} \\
& \times \sum_{p=0}^{\infty} \frac{(-i)_p (1+\tau+\nu+i)_p}{(1+\tau)_p} \frac{1}{p!} \times \frac{\Gamma(1+\xi+il+p) \Gamma(\omega-ir+1)}{\Gamma(2+\xi+il+p+\omega-ir)} \\
& = 2^{\xi+\omega+1} F_{11;0}^{12;1} \left(\begin{matrix} \alpha : \beta, \tau+1; \beta' \\ \gamma : 1; - \end{matrix}; 2^{l-r} z, s \right) \\
& \times {}_3F_2 \left(\begin{matrix} -i, 1+\tau+\nu+i, 1+\xi+il \\ 1+\tau, 2+\xi+il+\omega-ir \end{matrix}; 1 \right) \times \frac{\Gamma(1+\xi+il) \Gamma(\omega-ir+1)}{\Gamma(2+\xi+il+\omega-ir)}.
\end{aligned}$$

Particularly for $l=1$ and $r=-1$; we get

$$\begin{aligned}
A_9 &= 2^{\xi+\omega+1} F_{11;0}^{12;1} \left(\begin{matrix} \alpha : \beta, \tau+1; \beta' \\ \gamma : 1; - \end{matrix}; 4z, s \right) \\
& \times {}_3F_2 \left(\begin{matrix} -i, 1+\tau+\nu+i, 1+\xi \\ 1+\tau, 2+\xi+\omega+2i \end{matrix}; 1 \right) \times \frac{\Gamma(1+\xi+i) \Gamma(\omega+i+1)}{\Gamma(2+\xi+\omega+2i)} \\
& = 2^{\xi+\omega+1} B(1+\xi, 1+\omega) F_{13;0}^{14;1} \left(\begin{matrix} \alpha : \beta, \tau+1, 1+\xi, 1+\omega; \beta' \\ \gamma : 1, \frac{2+\xi+\omega}{2}, \frac{3+\xi+\omega}{2}; - \end{matrix}; 4z, s \right) \\
& \times {}_3F_2 \left(\begin{matrix} -i, 1+\tau+\nu+i, 1+\xi \\ 1+\tau, 2+\xi+\omega+2i \end{matrix}; 1 \right).
\end{aligned}$$

Similarly, for $\kappa=l=1$ and $r=-1$; we can evaluate the following integral results:

$$\begin{aligned}
& \int_{-1}^1 t^\lambda (1-t)^\sigma (t+1)^\varpi P_i^{(\sigma, \nu)}(t) F_2(\alpha, \beta, \beta'; \gamma, \gamma'; h(t+1)^\kappa, s) dt \\
& = 2^{\sigma+\varpi+1} \times B(\sigma+1, \varpi+1) \times F_{05;1}^{14;1} \left(\begin{matrix} \alpha : \beta, \sigma+1, \varpi+1, \varpi+\nu+1; \beta' \\ - : \gamma, \frac{\varpi+\nu+1}{2}, \frac{\varpi+\nu+2}{2}, \frac{\sigma+\varpi+2}{2}, \frac{\sigma+\varpi+3}{2}; \gamma' \end{matrix}; -2h, s \right)
\end{aligned}$$

$$\times {}_3F_3 \left(\begin{matrix} -\lambda, \varpi + i + v + 1, \sigma + 1 \\ \varpi + v + 2i + 1, \varpi + \sigma + 2i + 2, 1 \end{matrix}; 1 \right), \quad (37)$$

$$\begin{aligned} & \int_{-1}^1 (1-t)^\sigma (t+1)^\nu P_i^{(\tau, \nu)}(t) F_2(\alpha, \beta, \beta'; \gamma, \gamma'; h(1-t)^\kappa, s) dt \\ &= 2^{\sigma+\nu+1} \frac{\Gamma(\nu+1)\Gamma(1+\sigma)}{\Gamma(2+\sigma+\nu)} \times F_{0;2;1}^{1;3;1} \left(\begin{matrix} \alpha: \beta, \tau+1, 1+\sigma; \beta' \\ -: \gamma, 2+\sigma+\nu; \gamma' \end{matrix}; 2^\kappa h, s \right) \\ & \times {}_3F_2 \left(\begin{matrix} -i, 1+\tau+\nu+i, 1+\sigma+i \\ 1+\tau, 2+\sigma+i+\nu \end{matrix}; 1 \right), \end{aligned} \quad (38)$$

$$\begin{aligned} & \int_{-1}^1 (1-t)^\sigma (t+1)^\omega P_i^{(\tau, \nu)}(t) F_2(\alpha; \beta, \beta'; \gamma, \gamma'; z(1-t)^\kappa (1+t)^h, s) dt \\ &= 2^{\sigma+\nu+1} \times B(1+\nu, 1+\sigma) \times F_{1;2;0}^{0;4;0} \left(\begin{matrix} -: \alpha, \beta, \tau+1, 1+\sigma; - \\ \gamma: 1, 2+\sigma+\nu; - \end{matrix}; 2^\kappa h, s \right) \\ & \times {}_3F_2 \left(\begin{matrix} -i, 1+\tau+\nu+i, 1+\sigma+i \\ 1+\tau, 2+\sigma+i+\nu \end{matrix}; 1 \right), \end{aligned} \quad (39)$$

$$\begin{aligned} & \int_{-1}^1 (1-t)^\xi (1+t)^\omega P_i^{(\tau, \nu)}(t) F_2(\alpha, \beta, \beta'; \gamma, \gamma'; z(1+t)^{-r}, s) dt \\ &= 2^{\xi+\omega+1} B(1+\xi, \omega+1) F_{0;3;1}^{1;3;1} \left(\begin{matrix} \alpha: \beta, \tau+1, \omega+1; \beta' \\ -: \gamma, 1, 2+\xi+\omega; \gamma' \end{matrix}; 2z, s \right) \times {}_3F_2 \left(\begin{matrix} -i, 1+\tau+\nu+i, 1+\xi \\ 1+\tau, 2+\xi+\omega+i \end{matrix}; 1 \right), \end{aligned} \quad (40)$$

$$\begin{aligned} & \int_{-1}^1 (1-t)^\xi (1+t)^\omega P_i^{(\tau, \nu)}(t) F_2(\alpha; \beta, \beta'; \gamma, \gamma'; z(1-t)^l (1+t)^{-r}, s) dt \\ &= 2^{\xi+\omega+1} B(1+\xi, 1+\omega) F_{0;4;1}^{1;4;1} \left(\begin{matrix} \alpha: \beta, \tau+1, 1+\xi, 1+\omega; \beta' \\ -: \gamma, 1, \frac{2+\xi+\omega}{2}, \frac{3+\xi+\omega}{2}; \gamma' \end{matrix}; 4z, s \right) \\ & \times {}_3F_2 \left(\begin{matrix} -i, 1+\tau+\nu+i, 1+\xi \\ 1+\tau, 2+\xi+\omega+2i \end{matrix}; 1 \right), \end{aligned} \quad (41)$$

$$\begin{aligned} & \int_{-1}^1 t^\lambda (1-t)^\sigma (t+1)^\varpi P_i^{(\sigma, \nu)}(t) F_3(\alpha, \alpha', \beta, \beta'; \gamma; h(t+1)^\kappa, s) dt \\ &= 2^{\sigma+\varpi+1} \times B(\sigma+1, \varpi+1) \\ & \times F_{1;4;0}^{0;5;2} \left(\begin{matrix} -: \alpha, \beta, \sigma+1, \varpi+1, \varpi+\nu+1; \alpha', \beta' \\ \gamma: \frac{\varpi+\nu+1}{2}, \frac{\varpi+\nu+2}{2}, \frac{\sigma+\varpi+2}{2}, \frac{\sigma+\varpi+3}{2}; - \end{matrix}; -2h, s \right) \\ & \times {}_3F_3 \left(\begin{matrix} -\lambda, \varpi+i+\nu+1, \sigma+1 \\ \varpi+\nu+2i+1, \varpi+\sigma+2i+2, 1 \end{matrix}; 1 \right), \end{aligned} \quad (42)$$

$$\begin{aligned}
& \int_{-1}^1 (1-t)^\sigma (t+1)^\nu P_i^{(\tau,\nu)}(t) F_3(\alpha, \alpha', \beta, \beta'; \gamma; h(1-t)^\kappa, s) dt \\
&= 2^{\sigma+\nu+1} \times B(1+\nu, 1+\sigma) \times F_{1;0}^{0;4;2} \left(\begin{matrix} - : \alpha, \beta, \tau+1, 1+\sigma; \alpha', \beta' \\ \gamma : 2+\sigma+\nu; - \end{matrix} ; 2h, s \right) \\
& \quad \times {}_3F_2 \left(\begin{matrix} -i, 1+\tau+\nu+i, 1+\sigma+i \\ 1+\tau, 2+\sigma+i+\nu \end{matrix} ; 1 \right), \tag{43}
\end{aligned}$$

$$\begin{aligned}
& \int_{-1}^1 (1-t)^\sigma (t+1)^\omega P_i^{(\tau,\nu)}(t) F_3(\alpha, \alpha', \beta, \beta'; \gamma; z(1-t)^\kappa (1+t)^h, s) dt \\
&= 2^{\sigma+\nu+1} \times B(1+\nu, 1+\sigma) \times F_{1;0}^{0;4;2} \left(\begin{matrix} - : \alpha, \beta, \tau+1, 1+\sigma; \alpha', \beta' \\ \gamma : 1, 2+\sigma+\nu; - \end{matrix} ; 2h, s \right) \\
& \quad \times {}_3F_2 \left(\begin{matrix} -i, 1+\tau+\nu+i, 1+\sigma+i \\ 1+\tau, 2+\sigma+i+\nu \end{matrix} ; 1 \right), \tag{44}
\end{aligned}$$

$$\begin{aligned}
& \int_{-1}^1 (1-t)^\xi (1+t)^\omega P_i^{(\tau,\nu)}(t) F_3(\alpha, \alpha', \beta, \beta'; \gamma; z(1+t)^{-r}, s) dt \\
&= 2^{\xi+\omega+1} B(1+\xi, \omega+1) F_{1;0}^{0;4;2} \left(\begin{matrix} - : \alpha, \beta, \tau+1, \omega+1; \alpha', \beta' \\ \gamma : 1, 2+\xi+\omega; - \end{matrix} ; 2z, s \right) \\
& \quad \times {}_3F_2 \left(\begin{matrix} -i, 1+\tau+\nu+i, 1+\xi \\ 1+\tau, 2+\xi+\omega+i \end{matrix} ; 1 \right), \tag{45}
\end{aligned}$$

$$\begin{aligned}
& \int_{-1}^1 (1-t)^\xi (1+t)^\omega P_i^{(\tau,\nu)}(t) F_3(\alpha, \alpha', \beta, \beta'; \gamma; z(1-t)^l (1+t)^{-r}, s) dt \\
&= 2^{\xi+\omega+1} B(1+\xi, 1+\omega) F_{1;0}^{0;5;2} \left(\begin{matrix} - : \alpha, \beta, \tau+1, 1+\xi, 1+\omega; \alpha', \beta' \\ \gamma : 1, \frac{2+\xi+\omega}{2}, \frac{3+\xi+\omega}{2}; - \end{matrix} ; 4z, s \right) \\
& \quad \times {}_3F_2 \left(\begin{matrix} -i, 1+\tau+\nu+i, 1+\xi \\ 1+\tau, 2+\xi+\omega+2i \end{matrix} ; 1 \right), \tag{46}
\end{aligned}$$

$$\begin{aligned}
& \int_{-1}^1 t^\lambda (1-t)^\sigma (t+1)^\varpi P_i^{(\sigma,\nu)}(t) F_4(\alpha, \beta; \gamma, \gamma'; h(t+1)^\kappa, s) dt \\
&= 2^{\sigma+\varpi+1} \times B(\sigma+1, \varpi+1) \\
& \quad \times F_{0;5;1}^{2;3;0} \left(\begin{matrix} \alpha, \beta : \sigma+1, \varpi+1, \varpi+\nu+1; - \\ - : \gamma, \frac{\varpi+\nu+1}{2}, \frac{\varpi+\nu+2}{2}, \frac{\sigma+\varpi+2}{2}, \frac{\sigma+\varpi+3}{2}; \gamma' \end{matrix} ; -2h, s \right) \\
& \quad \times {}_3F_3 \left(\begin{matrix} -\lambda, \varpi+i+\nu+1, \sigma+1 \\ \varpi+\nu+2i+1, \varpi+\sigma+2i+2, 1 \end{matrix} ; 1 \right), \tag{47}
\end{aligned}$$

$$\begin{aligned}
& \int_{-1}^1 (1-t)^\sigma (t+1)^\nu P_i^{(\tau,\nu)}(t) F_4(\alpha; \beta; \gamma, \gamma'; h(1-t)^\kappa, s) dt \\
&= 2^{\sigma+\nu+1} \times B(1+\nu, 1+\sigma) \times F_{0;2;1}^{2;2;0} \left(\begin{matrix} \alpha, \beta : \tau+1, 1+\sigma; - \\ - : \gamma, 2+\sigma+\nu; \gamma' \end{matrix} ; 2^\kappa h, s \right)
\end{aligned}$$

$$\times {}_3F_2 \left(\begin{matrix} -i, 1+\tau+v+i, 1+\sigma+i \\ 1+\tau, 2+\sigma+i+v \end{matrix}; 1 \right), \quad (48)$$

$$\begin{aligned} & \int_{-1}^1 (1-t)^\sigma (t+1)^\omega P_i^{(\tau, \nu)}(t) F_4(\alpha, \beta; \gamma, \gamma'; z(1-t)^\kappa (1+t)^h, s) dt \\ &= 2^{\sigma+\nu+1} \times B(1+\nu, 1+\sigma) \times F_{0:3;1}^{2:2;0} \left(\begin{matrix} \alpha, \beta: \tau+1, 1+\sigma; - \\ -: \gamma, 1, 2+\sigma+\nu; \gamma' \end{matrix}; 2h, s \right) \\ & \times {}_3F_2 \left(\begin{matrix} -i, 1+\tau+v+i, 1+\sigma+i \\ 1+\tau, 2+\sigma+i+v \end{matrix}; 1 \right), \end{aligned} \quad (49)$$

$$\begin{aligned} & \int_{-1}^1 (1-t)^\xi (1+t)^\omega P_i^{(\tau, \nu)}(t) F_4(\alpha, \beta; \gamma, \gamma'; z(1+t)^{-r}, s) dt \\ &= 2^{\xi+\omega+1} B(1+\xi, \omega+1) F_{0:3;1}^{2:2;0} \left(\begin{matrix} \alpha, \beta: \tau+1, \omega+1; - \\ -: \gamma, 1, 2+\xi+\omega; \gamma' \end{matrix}; 2z, s \right) \\ & \times {}_3F_2 \left(\begin{matrix} -i, 1+\tau+v+i, 1+\xi \\ 1+\tau, 2+\xi+\omega+i \end{matrix}; 1 \right) \end{aligned} \quad (50)$$

and

$$\begin{aligned} & \int_{-1}^1 (1-t)^\xi (1+t)^\omega P_i^{(\tau, \nu)}(t) F_4(\alpha, \beta; \gamma, \gamma'; z(1-t)^l (1+t)^{-r}, s) dt \\ &= 2^{\xi+\omega+1} B(1+\xi, 1+\omega) F_{0:4;1}^{2:3;0} \left(\begin{matrix} \alpha, \beta: \tau+1, 1+\xi, 1+\omega; - \\ -: \gamma, 1, \frac{2+\xi+\omega}{2}, \frac{3+\xi+\omega}{2}; \gamma' \end{matrix}; 4z, s \right) \\ & \times {}_3F_2 \left(\begin{matrix} -i, 1+\tau+v+i, 1+\xi \\ 1+\tau, 2+\xi+\omega+2i \end{matrix}; 1 \right). \end{aligned} \quad (51)$$

Multiplied with the Legendre function, here we calculate some integrals involving the Appell function in this section:

10) Consider the integral

$$A_{10} = \int_0^1 t^{\omega-1} (1-t^2)^{\frac{\tau}{2}} P_\nu^\tau(t) F_1(\alpha, \beta, \beta'; \gamma; zt^\xi, s) dt.$$

Then, using (20), we get

$$\begin{aligned} A_{10} &= \int_0^1 t^{\omega-1} (1-t^2)^{\frac{\tau}{2}} P_\nu^\tau(t) \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{(zt^\xi)^i s^j}{i! j!} dt \\ &= \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{z^i s^j}{i! j!} \times \int_0^1 t^{\omega+i\xi-1} (1-t^2)^{\frac{\tau}{2}} P_\nu^\tau(t) dt. \end{aligned}$$

Using (18), (9), (8) and (24); we conclude that

$$\begin{aligned}
A_{10} &= \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{z^i s^j}{i! j!} \frac{(-1)^\tau 2^{-\omega-i\xi-\tau} \sqrt{\pi} \Gamma(\omega+i\xi) \Gamma(1+\tau+\nu)}{\Gamma(1-\tau+\nu) \Gamma\left(\frac{1+\omega+i\xi+\tau-\nu}{2}\right) \Gamma\left(\frac{2+\omega+i\xi+\tau+\nu}{2}\right)} \\
&= (-1)^\tau 2^{-\omega-\tau} \sqrt{\pi} \frac{\Gamma(1+\tau+\nu)}{\Gamma(1-\tau+\nu)} \\
&\quad \times \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{(2^{-\xi} z)^i s^j}{i! j!} \frac{\Gamma(\omega+i\xi)}{\Gamma\left(\frac{1+\omega+i\xi+\tau-\nu}{2}\right) \Gamma\left(\frac{2+\omega+i\xi+\tau+\nu}{2}\right)}.
\end{aligned}$$

Particularly for $\xi = 2$, we get

$$\begin{aligned}
A_{10} &= (-1)^\tau 2^{-\omega-\tau} \sqrt{\pi} \frac{\Gamma(1+\tau+\nu)}{\Gamma(1-\tau+\nu)} \\
&\quad \times \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{\left(\frac{z}{4}\right)^i s^j}{i! j!} \frac{\Gamma(\omega+2i)}{\Gamma\left(\frac{1+\omega+2i+\tau-\nu}{2}\right) \Gamma\left(\frac{2+\omega+2i+\tau+\nu}{2}\right)} \\
&= \frac{(-1)^\tau 2^{-\omega-\tau} \sqrt{\pi} \Gamma(1+\tau+\nu) \Gamma(\omega)}{\Gamma(1-\tau+\nu) \Gamma\left(\frac{1+\omega+\tau-\nu}{2}\right) \Gamma\left(\frac{2+\omega+\tau+\nu}{2}\right)} \\
&\quad \times \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{\left(\frac{z}{4}\right)^i s^j}{i! j!} \frac{\left(\frac{\omega}{2}\right)_i \left(\frac{\omega+1}{2}\right)_i}{\left(\frac{1+\omega+\tau-\nu}{2}\right)_i \left(\frac{2+\omega+\tau+\nu}{2}\right)_i} \\
&= \frac{(-1)^\tau 2^{-\omega-\tau} \sqrt{\pi} \Gamma(1+\tau+\nu) \Gamma(\omega)}{\Gamma(1-\tau+\nu) \Gamma\left(\frac{1+\omega+\tau-\nu}{2}\right) \Gamma\left(\frac{2+\omega+\tau+\nu}{2}\right)} \\
&\quad \times F_{\mathbb{E}3;0}^{\mathbb{E}3;1} \left(\begin{matrix} \alpha : \beta, \frac{\omega}{2}, \frac{\omega+1}{2}; \beta' \\ \gamma : 1, \frac{\omega+\tau-\nu+1}{2}, \frac{\omega+\tau+\nu+2}{2}; - \end{matrix} ; \frac{z}{4}, s \right).
\end{aligned}$$

11) Consider the integral

$$A_{11} = \int_0^1 t^{\omega-1} (1-t^2)^{\frac{-\tau}{2}} P_\nu^\tau(t) F_1(\alpha, \beta, \beta'; \gamma; zt^\xi, s) dt.$$

Then, using (20), we get

$$A_{11} = \int_0^1 t^{\omega-1} (1-t^2)^{\frac{-\tau}{2}} P_\nu^\tau(t) \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{(zt^\xi)^i s^j}{i! j!} dt$$

$$= \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{z^i s^j}{i! j!} \times \int_0^1 t^{\omega+i\xi-1} (1-t^2)^{\frac{-\tau}{2}} P_v^{\tau}(t) dt.$$

Using (19), (9), (8), and (24); we conclude that

$$\begin{aligned} A_{11} &= \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{z^i s^j}{i! j!} \frac{2^{\tau-\omega-i\xi} \sqrt{\pi} \Gamma(\omega+i\xi)}{\Gamma\left(\frac{1+\omega+i\xi-\tau-\nu}{2}\right) \Gamma\left(\frac{2+\omega+i\xi-\tau-\nu}{2}\right)} \\ &= 2^{\tau-\omega} \sqrt{\pi} \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \frac{(2^{-\xi} z)^i s^j}{i! j!} \frac{\Gamma(\omega+i\xi)}{\Gamma\left(\frac{1+\omega+i\xi-\tau-\nu}{2}\right) \Gamma\left(\frac{2+\omega+i\xi-\tau-\nu}{2}\right)}. \end{aligned}$$

Particularly for $\xi = 2$, we have

$$\begin{aligned} A_{11} &= 2^{\tau-\omega} \sqrt{\pi} \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \left(\frac{z}{4}\right)^i s^j \frac{\Gamma(\omega+2i)}{\Gamma\left(\frac{1+\omega+2i-\tau-\nu}{2}\right) \Gamma\left(\frac{2+\omega+2i-\tau-\nu}{2}\right)} \\ &= \frac{2^{\tau-\omega} \sqrt{\pi} \Gamma(\omega)}{\Gamma\left(\frac{1+\omega-\tau-\nu}{2}\right) \Gamma\left(\frac{2+\omega-\tau-\nu}{2}\right)} \\ &\quad \times \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{(\alpha)_{i+j} (\beta)_i (\beta')_j}{(\gamma)_{i+j}} \left(\frac{z}{4}\right)^i s^j \frac{\left(\frac{\omega}{2}\right)_i \left(\frac{\omega+1}{2}\right)_i}{\left(\frac{1+\omega-\tau-\nu}{2}\right)_i \left(\frac{2+\omega-\tau-\nu}{2}\right)_i} \\ &= \frac{2^{\tau-\omega} \sqrt{\pi} \Gamma(\omega)}{\Gamma\left(\frac{1+\omega-\tau-\nu}{2}\right) \Gamma\left(\frac{2+\omega-\tau-\nu}{2}\right)} \times F_{1;3;0}^{1;3;1} \left(\begin{matrix} \alpha : \beta, \frac{\omega}{2}, \frac{\omega+1}{2}; \beta' \\ \gamma : 1, \frac{\omega-\tau-\nu+1}{2}, \frac{\omega-\tau-\nu+2}{2}; - \end{matrix} ; \frac{z}{4}, s \right). \end{aligned}$$

Similarly, for $\xi = 2$; we can evaluate the following integral results

$$\begin{aligned} &\int_0^1 t^{\omega-1} (1-t^2)^{\frac{\tau}{2}} P_v^{\tau}(t) F_2(\alpha, \beta, \beta'; \gamma, \gamma'; zt^{\xi}, s) dt \\ &= \frac{(-1)^{\tau} 2^{-\omega-\tau} \sqrt{\pi} \Gamma(1+\tau+\nu) \Gamma(\omega)}{\Gamma(1-\tau+\nu) \Gamma\left(\frac{1+\omega+\tau-\nu}{2}\right) \Gamma\left(\frac{2+\omega+\tau+\nu}{2}\right)} \\ &\quad \times F_{0;4;1}^{1;3;1} \left(\begin{matrix} \alpha : \beta, \frac{\omega}{2}, \frac{\omega+1}{2}; \beta' \\ - : \gamma, 1, \frac{\omega+\tau-\nu+1}{2}, \frac{\omega+\tau+\nu+2}{2}; \gamma' \end{matrix} ; \frac{z}{4}, s \right), \end{aligned} \tag{52}$$

$$\int_0^1 t^{\omega-1} (1-t^2)^{\frac{-\tau}{2}} P_v^\tau(t) F_2(\alpha, \beta, \beta'; \gamma, \gamma'; zt^\xi, s) dt = \frac{2^{\tau-\omega} \sqrt{\pi} \Gamma(\omega)}{\Gamma\left(\frac{1+\omega-\tau-\nu}{2}\right) \Gamma\left(\frac{2+\omega-\tau-\nu}{2}\right)} \\ \times F_{0;4;1}^{1;3;1} \left(\begin{matrix} \alpha: \beta, \frac{\omega}{2}, \frac{\omega+1}{2}; \beta' \\ -: \gamma, 1, \frac{\omega-\tau-\nu+1}{2}, \frac{\omega-\tau-\nu+2}{2}; \gamma' \end{matrix}; \frac{z}{4}, s \right), \quad (53)$$

$$\int_0^1 t^{\omega-1} (1-t^2)^{\frac{\tau}{2}} P_v^\tau(t) F_3(\alpha, \alpha', \beta, \beta'; \gamma; zt^\xi, s) dt \\ = \frac{(-1)^\tau 2^{-\omega-\tau} \sqrt{\pi} \Gamma(1+\tau+\nu) \Gamma(\omega)}{\Gamma(1-\tau+\nu) \Gamma\left(\frac{1+\omega+\tau-\nu}{2}\right) \Gamma\left(\frac{2+\omega+\tau+\nu}{2}\right)} \\ \times F_{1;3;0}^{0;4;2} \left(\begin{matrix} -: \alpha, \beta, \frac{\omega}{2}, \frac{\omega+1}{2}; \alpha', \beta' \\ \gamma: 1, \frac{\omega+\tau-\nu+1}{2}, \frac{\omega+\tau+\nu+2}{2}; - \end{matrix}; \frac{z}{4}, s \right), \quad (54)$$

$$= \frac{2^{\tau-\omega} \sqrt{\pi} \Gamma(\omega)}{\Gamma\left(\frac{1+\omega-\tau-\nu}{2}\right) \Gamma\left(\frac{2+\omega-\tau-\nu}{2}\right)} \times F_{1;3;0}^{0;4;2} \left(\begin{matrix} -: \alpha, \beta, \frac{\omega}{2}, \frac{\omega+1}{2}; \alpha', \beta' \\ \gamma: 1, \frac{\omega-\tau-\nu+1}{2}, \frac{\omega-\tau-\nu+2}{2}; - \end{matrix}; \frac{z}{4}, s \right), \quad (55)$$

$$\int_0^1 t^{\omega-1} (1-t^2)^{\frac{\tau}{2}} P_v^\tau(t) F_4(\alpha, \beta; \gamma, \gamma'; zt^\xi, s) dt \\ = \frac{(-1)^\tau 2^{-\omega-\tau} \sqrt{\pi} \Gamma(1+\tau+\nu) \Gamma(\omega)}{\Gamma(1-\tau+\nu) \Gamma\left(\frac{1+\omega+\tau-\nu}{2}\right) \Gamma\left(\frac{2+\omega+\tau+\nu}{2}\right)} \\ \times F_{0;4;1}^{2;2;0} \left(\begin{matrix} \alpha, \beta: \frac{\omega}{2}, \frac{\omega+1}{2}; - \\ -: \gamma, 1, \frac{\omega+\tau-\nu+1}{2}, \frac{\omega+\tau+\nu+2}{2}; \gamma' \end{matrix}; \frac{z}{4}, s \right) \quad (56)$$

and

$$\int_0^1 t^{\omega-1} (1-t^2)^{\frac{-\tau}{2}} P_v^\tau(t) F_4(\alpha, \beta; \gamma, \gamma'; zt^\xi, s) dt = \frac{2^{\tau-\omega} \sqrt{\pi} \Gamma(\omega)}{\Gamma\left(\frac{1+\omega-\tau-\nu}{2}\right) \Gamma\left(\frac{2+\omega-\tau-\nu}{2}\right)} \\ \times F_{0;4;1}^{2;2;0} \left(\begin{matrix} \alpha, \beta: \frac{\omega}{2}, \frac{\omega+1}{2}; - \\ -: \gamma, 1, \frac{\omega-\tau-\nu+1}{2}, \frac{\omega-\tau-\nu+2}{2}; \gamma' \end{matrix}; \frac{z}{4}, s \right). \quad (57)$$

3.2. DISCUSSION

Definite integrals of four Appell using Algebraic functions, Jacobi function, and Legendre function as products in integrand have been calculated in this paper using Pochhammer symbols, Factorial function Gamma, Beta, and Hypergeometric functions in the process. For most of the integrals, special cases have also been discussed.

4. CONCLUSION

Integrals calculated in this work are limited and are analogous to the work of Suther *et al.* (2020). We can extend and further investigate integrals containing similar double and higher power series using these results. The material is original and not previously published/submitted elsewhere.

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