

Mathematics

On the Generalized Fast Convergent Sampling Series

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ABSTRACT. The generalized fast convergent sampling series and estimates of the remainder term are given. These estimates enable to receive the mentioned representation for stochastic processes and fields. © 2011 Bull. Georg. Natl. Acad. Sci.

Key words: entire function, stochastic process, stochastic field, $L^\alpha(\Omega)$ -process.

Let $\xi(t)$, $-\infty < t < \infty$ be a separable stochastic process with real or complex values and with separable derivatives, if they exist. For simplicity suppose that the expectation $E\xi(t) = 0$, $-\infty < t < \infty$.

Theorem 1. If the conditions of the Theorem 6 from [1] are fulfilled, then for almost all sampling functions of the process $\xi(t)$ the following formula is true

$$\frac{1}{p!} \lim_{\zeta \rightarrow t} \frac{d^p}{d\zeta^p} \left(\frac{\xi(\zeta)}{(\zeta - c)^{N_0+1} (ae^{\delta\zeta} + be^{-\delta\zeta}) \sin^{N+1}(\alpha\zeta)} \left(\frac{\sin \beta(\zeta - t)}{\beta(\zeta - t)} \right)^q \right) = \sum_{k=-\infty}^{\infty} \left(\frac{(-1)^k}{\alpha} \right)^{N+1} \cdot \left\{ \sum_{\tau=0}^N \frac{1}{(N-\tau)!} \left[\sum_{\mu=0}^{\tau} \frac{\alpha^{\tau-\mu}}{(\tau-\mu)!} \cdot A_{\mu\tau N} \cdot \sum_{j=0}^{\mu} \frac{\xi^{(j)}\left(\frac{k\pi}{\alpha}\right)}{j! \left(t - \frac{k\pi}{\alpha}\right)^j} \cdot \sum_{r=0}^{\mu-j} \frac{(p+r)!(N_0 + \mu - j - r)! (-1)^{p+\mu-j-r}}{r! N_0! p! (\mu - j - r)! \left(t - \frac{k\pi}{\alpha}\right)^r \left(\frac{k\pi}{\alpha} - c\right)^{N_0 + \mu + 1 - j - r}} \right] \right\} \cdot \frac{\varphi_{\tau N}(t; k, q, \alpha, \beta, \delta, a, b)}{\left(t - \frac{k\pi}{\alpha}\right)^p} + \sum_{\tau=0}^{N_0} \frac{\xi^{(\tau)}(c)}{p!(N_0 - \tau)! (t - c)^{p+1}} \cdot \sum_{\mu=0}^{\tau} \frac{(p + \tau - \mu)! \psi_{\tau NN_0}(t; q, \alpha, \beta, \delta, a, b, c)}{\mu! (\tau - \mu)! (c - t)^{\tau - \mu}}, \quad (1)$$

$$t \neq \frac{v\pi}{\alpha}, \quad v = 0, \pm 1, \pm 2, \dots$$

for every $\alpha > \frac{\sigma}{N+1}$, $0 < \beta < \frac{(N+1)\alpha - \sigma}{q}$, $0 < \delta < (N+1)\alpha - \sigma - q\beta$, where N_0, N, p, q are fixed nonnegative integers, $a, b, \alpha, \beta, \delta$ are positive real numbers, $c \neq 0$ is some fixed number and

$$A_{\mu\tau N} = \lim_{x \rightarrow 0} \frac{d^{\tau-\mu}}{dx^{\tau-\mu}} \left(\frac{x}{\sin x} \right)^{N+1}, \quad (2)$$

$$\varphi_{\tau N}(t; k, q, \alpha, \beta, \delta, a, b) = \lim_{\zeta \rightarrow \frac{k\pi}{\alpha}} \frac{d^{N-\tau}}{d\zeta^{N-\tau}} \left[\left(\frac{\sin \beta(\zeta - t)}{\beta(\zeta - t)} \right)^q \cdot \frac{1}{(ae^{\delta\zeta} + be^{-\delta\zeta})} \right], \tag{3}$$

$$\psi_{\tau NN_0}(t; q, \alpha, \beta, \delta, a, b, c) = \lim_{\zeta \rightarrow c} \frac{d^{N_0-\tau}}{d\zeta^{N_0-\tau}} \left[\left(\frac{\sin \beta(\zeta - t)}{\beta(\zeta - t)} \right)^q \cdot \frac{1}{(ae^{\delta\zeta} + be^{-\delta\zeta}) \sin^{N+1}(\alpha\zeta)} \right]. \tag{4}$$

The proof is the same as for Theorem 1 from [1], and is based on the following estimate: if $f(z)$ is an entire function, which satisfies the condition [1]

$$|f(z)| \leq L_f \cdot (1 + |z|^m) \cdot e^{\sigma|y|}, \quad z = x + iy, \tag{5}$$

for some nonnegative integer m and positive real numbers L_f, σ , then for arbitrary fixed z and for all sufficiently large positive integers n we have

$$\begin{aligned} R_n(z) &= \left| \frac{1}{p!} \lim_{\zeta \rightarrow z} \frac{d^p}{d\zeta^p} \left(\frac{f(\zeta)}{(\zeta - c)^{N_0+1} (ae^{\delta\zeta} + be^{-\delta\zeta}) \sin^{N+1}(\alpha\zeta)} \left(\frac{\sin \beta(\zeta - z)}{\beta(\zeta - z)} \right)^q \right) - \sum_{k=-n}^n \left(\frac{(-1)^k}{\alpha} \right)^{N+1} \right. \\ &\quad \left. \left[\sum_{\tau=0}^N \frac{1}{(N-\tau)!} \left[\sum_{\mu=0}^{\tau} \frac{\alpha^{\tau-\mu}}{(\tau-\mu)!} A_{\mu\tau N} \sum_{j=0}^{\mu} \frac{f^{(j)}\left(\frac{k\pi}{\alpha}\right)}{j! \left(z - \frac{k\pi}{\alpha}\right)} \sum_{r=0}^{\mu-j} \frac{(p+r)!(N_0 + \mu - j - r)! (-1)^{p+\mu-j-r}}{r! N_0! p! (\mu - j - r)! \left(z - \frac{k\pi}{\alpha}\right)^r \left(\frac{k\pi}{\alpha} - c\right)^{N_0 + \mu + 1 - j - r}} \right] \right] \right| \\ &\cdot \frac{\varphi_{\tau N}(z; k, q, \alpha, \beta, \delta, a, b)}{\left(z - \frac{k\pi}{\alpha}\right)^p} - \sum_{\tau=0}^{N_0} \frac{f^{(\tau)}(c)}{p!(N_0 - \tau)! (z - c)^{p+1}} \sum_{\mu=0}^{\tau} \frac{(p + \tau - \mu)! \psi_{\tau NN_0}(z; q, \alpha, \beta, \delta, a, b, c)}{\mu! (\tau - \mu)! (c - z)^{\tau - \mu}} \leq L_f \cdot Q_{p,q,N,N_0}(z) \cdot \tag{6} \\ &\quad \cdot \frac{e^{q\beta|y|}}{\beta^q [(N+1)\alpha - \sigma - q\beta - \delta]} e^{-\delta\left(n + \frac{1}{2}\right)\frac{\pi}{\alpha}} \cdot \left[\left(\frac{\alpha}{\pi\left(n + \frac{1}{2}\right)} \right)^{p+q+N_0+2} + \left(\frac{\alpha}{\pi\left(n + \frac{1}{2}\right)} \right)^{p+q+N_0+2-m} \right], \end{aligned}$$

where $z \neq \frac{v\pi}{\alpha}, v = 0, \pm 1, \pm 2, \dots$ and function $Q_{p,q,N,N_0}(z) = \frac{2^{p+q+N_0+2}}{D_0(a,b)} \cdot \left(\frac{2}{1 - e^{-\pi}} \right)^{N+1}$, $D_0(a,b) = D_0(b,a) = \min\{a, b, |a - b|\}$

is finite on the arbitrarily bounded domain of the variable z (when $\delta > 0$, then we have ‘‘exponential’’ convergence). The estimate (6) can be obtained if we apply Cauchy’s residuals theorem for the integral

$$\frac{1}{2\pi i} \int_{C_n} \frac{f(\zeta)}{(\zeta - c)^{N_0+1} (ae^{\delta\zeta} + be^{-\delta\zeta}) \sin^{N+1}(\alpha\zeta)} \left(\frac{\sin \beta(\zeta - z)}{\beta(\zeta - z)} \right)^q \frac{d\zeta}{(\zeta - z)^{p+1}}, \tag{7}$$

where C_n is circle $|\zeta| = \left(n + \frac{1}{2}\right)\frac{\pi}{\alpha}$. To obtain estimate (6) the following inequality is used

$$\left| \frac{\sin z}{z} \right| \leq \frac{e^{|y|}}{|z|}, \quad z = x + iy. \tag{8}$$

Using the inequality

$$\left| \frac{\sin z}{z} \right| \leq e^{|y|}, \quad z = x + iy. \tag{9}$$

instead of (6) we shall obtain the following estimate

$$R_n(z) \leq L_f Q_{p,0,N,N_0}(z) \frac{e^{q\beta|y|}}{(N+1)\alpha - \sigma - q\beta - \delta} e^{-\delta\left(n+\frac{1}{2}\right)\frac{\pi}{\alpha}} \left[\left(\frac{\alpha}{\pi\left(n+\frac{1}{2}\right)} \right)^{p+N_0+2} + \left(\frac{\alpha}{\pi\left(n+\frac{1}{2}\right)} \right)^{p+N_0+2-m} \right]. \tag{10}$$

The estimate (10) is suitable for small values of β , even at $\beta = 0$, however, in this case the estimate (6) makes no sense. When $N_0 = -1$, then subintegral function from (7) has no pole in a point $\zeta = c$, ($c \neq 0$). The remainder term is equal to zero, therefore an addend from the right-hand member of the formula (1), is equal to zero. In a corollary the formula (1) of [4], and also its other special cases are obtained [1-5]. In this case, if also $p = q = \delta = N = 0$, then from (1) the well-known Whittaker-Kotelnikov-Shannon's interpolation formula is obtained [1]. When $p = 0$, then from (1) obtain the following representation

$$\begin{aligned} \xi(t) &= (t-c)^{N_0+1} (ae^{\delta t} + be^{-\delta t}) \sum_{k=-\infty}^{\infty} \left(\frac{\sin \alpha \left(t - \frac{k\pi}{\alpha} \right)}{\alpha \left(t - \frac{k\pi}{\alpha} \right)} \right)^{N+1} \sum_{\tau=0}^N \frac{1}{(N-\tau)!} \\ &\left[\sum_{\mu=0}^{\tau} \frac{\alpha^{\tau-\mu}}{(\tau-\mu)!} A_{\mu\tau N} \sum_{j=0}^{\mu} \frac{\xi^{(j)}\left(\frac{k\pi}{\alpha}\right)}{j!} \sum_{r=0}^{\mu-j} \frac{(N_0 + \mu - j - r)! (-1)^{\mu-j-r} \left(t - \frac{k\pi}{\alpha} \right)^{N-r}}{N_0! (\mu - j - r)! \left(\frac{k\pi}{\alpha} - c \right)^{N_0 + \mu + 1 - j - r}} \right] \varphi_{\tau N}(t; k, q, \alpha, \beta, \delta, a, b) + \tag{11} \\ &+ (t-c)^{N_0} (ae^{\delta t} + be^{-\delta t}) \sin^{N+1}(\alpha t) \cdot \sum_{\tau=0}^{N_0} \frac{\xi^{(\tau)}(c)}{(N_0 - \tau)!} \sum_{\mu=0}^{\tau} \frac{\psi_{\tau NN_0}(t; q, \alpha, \beta, \delta, a, b, c)}{\mu! (c-t)^{\tau-\mu}}. \end{aligned}$$

When $q = 0$, then from (11) we obtain

$$\begin{aligned} \xi(t) &= (t-c)^{N_0+1} \cdot (ae^{\delta t} + be^{-\delta t}) \cdot \sum_{k=-\infty}^{\infty} \left(\frac{\sin \alpha \left(t - \frac{k\pi}{\alpha} \right)}{\alpha \left(t - \frac{k\pi}{\alpha} \right)} \right)^{N+1} \cdot \sum_{\tau=0}^N \frac{1}{(N-\tau)!} \\ &\left[\sum_{\mu=0}^{\tau} \frac{\alpha^{\tau-\mu}}{(\tau-\mu)!} A_{\mu\tau N} \sum_{j=0}^{\mu} \frac{\xi^{(j)}\left(\frac{k\pi}{\alpha}\right)}{j!} \sum_{r=0}^{\mu-j} \frac{(N_0 + \mu - j - r)! (-1)^{\mu-j-r} \left(t - \frac{k\pi}{\alpha} \right)^{N-r}}{N_0! (\mu - j - r)! \left(\frac{k\pi}{\alpha} - c \right)^{N_0 + \mu + 1 - j - r}} \right] \varphi_{\tau N}(t; k, 0, \alpha, \beta, \delta, a, b) + \tag{12} \\ &+ (t-c)^{N_0} (ae^{\delta t} + be^{-\delta t}) \sin^{N+1}(\alpha t) \cdot \sum_{\tau=0}^{N_0} \frac{\xi^{(\tau)}(c)}{(N_0 - \tau)!} \sum_{\mu=0}^{\tau} \frac{\psi_{\tau NN_0}(t; 0, \alpha, \beta, \delta, a, b, c)}{\mu! (c-t)^{\tau-\mu}}, \end{aligned}$$

where $\varphi_{\tau N}(t; k, 0, \alpha, \beta, \delta, a, b) = \lim_{\zeta \rightarrow \frac{k\pi}{\alpha}} \frac{d^{N-\tau}}{d\zeta^{N-\tau}} \left[\frac{1}{(ae^{\delta\zeta} + be^{-\delta\zeta})} \right]$ and

$$\psi_{\tau NN_0}(t; 0, \alpha, \beta, \delta, a, b, c) = \lim_{\zeta \rightarrow c} \frac{d^{N_0-\tau}}{d\zeta^{N_0-\tau}} \left[\frac{1}{(ae^{\delta\zeta} + be^{-\delta\zeta}) \sin^{N+1}(\alpha\zeta)} \right].$$

When $\delta = 0$, then

$$\varphi_{\tau N}(t; k, 0, \alpha, \beta, 0, a, b) = \begin{cases} \frac{1}{a+b}, & \text{when } \tau = N, \\ 0, & \text{when } \tau = 0, 1, 2, \dots, N-1, \end{cases}$$

$$\psi_{\tau NN_0}(t; 0, \alpha, \beta, 0, a, b, c) = \frac{1}{a+b} \cdot \lim_{\zeta \rightarrow c} \frac{d^{N_0-\tau}}{d\zeta^{N_0-\tau}} \left[\frac{1}{\sin^{N+1}(\alpha\zeta)} \right]$$

and from (12) we obtain the following representation

$$\begin{aligned} \xi(t) &= (t-c)^{N_0+1} \cdot \sum_{k=-\infty}^{\infty} \left(\frac{\sin \alpha \left(t - \frac{k\pi}{\alpha} \right)}{\alpha \left(t - \frac{k\pi}{\alpha} \right)} \right)^{N+1} \\ & \left[\sum_{\mu=0}^N \frac{\alpha^{N-\mu}}{(N-\mu)!} A_{\mu NN} \sum_{j=0}^{\mu} \frac{\xi^{(j)} \left(\frac{k\pi}{\alpha} \right)}{j!} \sum_{r=0}^{\mu-j} \frac{(N_0 + \mu - j - r)! (-1)^{\mu-j-r} \left(t - \frac{k\pi}{\alpha} \right)^{N-r}}{N_0! (\mu - j - r)! \left(\frac{k\pi}{\alpha} - c \right)^{N_0 + \mu + 1 - j - r}} \right] + \\ & + (t-c)^{N_0} \sin^{N+1}(\alpha t) \cdot \sum_{\tau=0}^{N_0} \frac{\xi^{(\tau)}(c)}{(N_0 - \tau)!} \sum_{\mu=0}^{\tau} \frac{\psi_{\tau NN_0}(\alpha, c)}{\mu! (c-t)^{\tau-\mu}}, \end{aligned} \quad (13)$$

where $\psi_{\tau NN_0}(\alpha, c) = \lim_{\zeta \rightarrow c} \frac{d^{N_0-\tau}}{d\zeta^{N_0-\tau}} \left(\frac{1}{\sin^{N+1}(\alpha\zeta)} \right)$.

By virtue of (6), for convergence of series (13) the condition $N_0 + 2 - m > 0$ should be satisfied.

When $N = 0$, then in the first term belonging to a right part of the formula (13), indexes of summation are equal to zero $\mu = j = r = 0$, and from (13) we receive

$$\xi(t) = (t-c)^{N_0+1} \cdot \sum_{k=-\infty}^{\infty} \frac{\sin \alpha \left(t - \frac{k\pi}{\alpha} \right)}{\alpha \left(t - \frac{k\pi}{\alpha} \right)} \cdot \frac{\xi \left(\frac{k\pi}{\alpha} \right)}{\left(\frac{k\pi}{\alpha} - c \right)^{N_0+1}} + (t-c)^{N_0} \sin(\alpha t) \cdot \sum_{\tau=0}^{N_0} \frac{\xi^{(\tau)}(c)}{(N_0 - \tau)!} \sum_{\mu=0}^{\tau} \frac{\tilde{\psi}_{\tau N_0}(\alpha, c)}{\mu! (c-t)^{\tau-\mu}}, \quad (14)$$

where $\tilde{\psi}_{\tau N_0}(\alpha, c) = \lim_{\zeta \rightarrow c} \frac{d^{N_0-\tau}}{d\zeta^{N_0-\tau}} \left(\frac{1}{\sin(\alpha\zeta)} \right)$. When $N_0 = 0$, then in the second term belonging to the right part of the

formula (14), indexes of summation are equal to zero $\mu = \tau = 0$, $\tilde{\psi}_{00}(\alpha, c) = \frac{1}{\sin(\alpha c)}$ and from (14) we receive

$$\xi(t) = (t-c) \sum_{k=-\infty}^{\infty} \frac{\xi \left(\frac{k\pi}{\alpha} \right)}{\frac{k\pi}{\alpha} - c} \cdot \frac{\sin \alpha \left(t - \frac{k\pi}{\alpha} \right)}{\alpha \left(t - \frac{k\pi}{\alpha} \right)} + \frac{\sin(\alpha t)}{\sin(\alpha c)} \cdot \xi(c). \quad (15)$$

When $c = 0$ and $k = 0$, then (15) loses sense. Let us rewrite (15) in the following form

$$\xi(t) = (t-c) \sum_{k=-\infty, k \neq 0}^{\infty} \frac{\xi\left(\frac{k\pi}{\alpha}\right) \sin \alpha\left(t - \frac{k\pi}{\alpha}\right)}{\frac{k\pi}{\alpha} - c} \cdot \frac{1}{\alpha\left(t - \frac{k\pi}{\alpha}\right)} + \frac{(c-t)\xi(0)\sin(\alpha t)}{\alpha ct} + \frac{\sin(\alpha t)}{\sin(\alpha c)} \cdot \xi(c). \tag{16}$$

For the entire function $f(z)$ we can write

$$\lim_{c \rightarrow 0} \left[\frac{(c-t)f(0)\sin(\alpha t)}{\alpha ct} + \frac{\sin(\alpha t)}{\sin(\alpha c)} \cdot f(c) \right] = \lim_{c \rightarrow 0} (c-t)\sin(\alpha t) \left[\frac{f(0)}{\alpha ct} + \frac{f(c)}{(c-t)\sin(\alpha c)} \right] = \sin(\alpha t) \left[\frac{f'(0)}{\alpha} + \frac{f(0)}{\alpha t} \right]. \tag{17}$$

By virtue of (17) formula (16) for process $\xi(t)$ will have the following form

$$\xi(t) = t \sum_{k=-\infty, k \neq 0}^{\infty} \frac{\xi\left(\frac{k\pi}{\alpha}\right) \sin \alpha\left(t - \frac{k\pi}{\alpha}\right)}{\frac{k\pi}{\alpha}} + \sin(\alpha t) \left[\frac{\xi'(0)}{\alpha} + \frac{\xi(0)}{\alpha t} \right]. \tag{18}$$

When $N_0 = 0, N = 0, \delta = 0, c = 0$, then $\zeta = 0$ is the second order pole of intergrand function in (7) and if we apply Cauchy's residuals theorem, the formula (18) directly turns out for the entire function $f(z)$. After that, the formula (18) is proved for random process $\xi(t)$ similarly [1]. For entire functions the formula (18) is given in [6: 197].

Let us note that under certain conditions and in a certain sense the formula (1) is fair as well for stochastic $L^\alpha(\Omega)$ -processes (about these processes see [7]).

For simplicity we shall reduce the generalization of the formula (1) only for a two-dimensional random field.

Theorem 2. *If the two-dimensional stochastic field $\xi(t_1, t_2), -\infty < t_1, t_2 < \infty$ satisfies the conditions of the theorem (2) from [3], then for almost all sampling functions of the stochastic field $\xi(t_1, t_2)$ the following formula is true*

$$\begin{aligned} & \frac{1}{p_1! p_2!} \lim_{\substack{\zeta_1 \rightarrow t_1 \\ \zeta_2 \rightarrow t_2}} \frac{\partial^{p_1+p_2}}{\partial \zeta_1^{p_1} \partial \zeta_2^{p_2}} \left(\xi(\zeta_1, \zeta_2) \prod_{i=1}^2 \frac{\left(\frac{\sin \beta_i(\zeta_i - t_i)}{\beta_i(\zeta_i - t_i)} \right)^{q_i}}{(\zeta_i - c_i)^{N_{0i}+1} \left((a_i e^{\delta_i \zeta_i} + b_i e^{-\delta_i \zeta_i}) \sin^{N_i+1}(\alpha_i \zeta_i) \right)} \right) = \\ & = \sum_{k_1, k_2 = -\infty}^{\infty} \prod_{i=1}^2 \left[\frac{(-1)^{k_i}}{\alpha_i} \right]^{N_i+1} \left\{ \sum_{\tau_1=0}^{N_1} \sum_{\tau_2=0}^{N_2} \frac{1}{(N_1 - \tau_1)! (N_2 - \tau_2)!} \sum_{\mu_1=0}^{\tau_1} \sum_{\mu_2=0}^{\tau_2} \prod_{i=1}^2 \frac{\alpha_i^{\tau_i - \mu_i}}{(\tau_i - \mu_i)!} \cdot A_{\mu_i \tau_i N_i} \cdot \right. \\ & \quad \cdot \sum_{j_1=0}^{\mu_1} \sum_{j_2=0}^{\mu_2} \left[\frac{\partial^{j_1+j_2} \xi(t_1, t_2)}{\partial t_1^{j_1} \partial t_2^{j_2}} \right]_{\substack{t_1 = \frac{k_1 \pi}{\alpha_1} \\ t_2 = \frac{k_2 \pi}{\alpha_2}}} \cdot \frac{1}{j_1! j_2! \left(t_1 - \frac{k_1 \pi}{\alpha_1} \right) \left(t_2 - \frac{k_2 \pi}{\alpha_2} \right)} \cdot \\ & \quad \cdot \frac{\sum_{r_1=0}^{\mu_1-j_1} \sum_{r_2=0}^{\mu_2-j_2} (p_1+r_1)! (p_2+r_2)! (N_{01} + \mu_1 - j_1 - r_1)! (N_{02} + \mu_2 - j_2 - r_2)! (-1)^{p_1+p_2+\mu_1+\mu_2-j_1-r_1-j_2-r_2}}{r_1! r_2! N_{01}! N_{02}! p_1! p_2! (\mu_1 - j_1 - r_1)! (\mu_2 - j_2 - r_2)! \left(t_1 - \frac{k_1 \pi}{\alpha_1} \right)^{r_1} \left(t_2 - \frac{k_2 \pi}{\alpha_2} \right)^{r_2}} \cdot \\ & \quad \cdot \frac{1}{\left(\frac{k_1 \pi}{\alpha_1} - c_1 \right)^{N_{01} + \mu_1 + 1 - j_1 - r_1} \left(\frac{k_2 \pi}{\alpha_2} - c_2 \right)^{N_{02} + \mu_2 + 1 - j_2 - r_2}} \left. \cdot \frac{\varphi_{\tau_i N_i}(t_i; k_i, q_i, \alpha_i, \beta_i, a_i, b_i, \delta_i)}{\left(t_i - \frac{k_i \pi}{\alpha_i} \right)^{p_i}} + \right. \\ & \quad \left. + \sum_{\tau_1=0}^{N_{01}} \sum_{\tau_2=0}^{N_{02}} \left[\frac{\partial^{\tau_1+\tau_2} \xi(t_1, t_2)}{\partial t_1^{\tau_1} \partial t_2^{\tau_2}} \right]_{\substack{t_1=c_1 \\ t_2=c_2}} \cdot \prod_{i=1}^2 \sum_{\mu_i=0}^{\tau_i} \frac{(p_i + \tau_i - \mu_i)! \psi_{\tau_i N_i N_{0i}}(t_i; q_i, \alpha_i, \beta_i, \delta_i, a_i, b_i, c_i)}{\mu_i! (\tau_i - \mu_i)! (c_i - t_i)^{\tau_i - \mu_i}} \right. \end{aligned} \tag{19}$$

$t_i \neq \frac{v_i \pi}{\alpha_i}$, $v_i = 0, \pm 1, \pm 2, \dots$, $i = 1, 2$, for every $\alpha_i > \frac{\sigma_i}{N_i + 1}$, $0 < \beta_i < \frac{(N_i + 1)\alpha_i - \sigma_i}{q_i}$, $0 < \delta_i < (N_i + 1)\alpha_i - \sigma_i - q_i \beta_i$,

where $a_i, b_i, \alpha_i, \beta_i, \delta_i$, $i = 1, 2$ are fixed positive real numbers, c_1, c_2 are fixed real numbers. $A_{\mu\tau N}$, $\varphi_{\tau N}(t; k, q, \alpha, \beta, \delta, a, b)$, $\psi_{\tau NN_0}(t; q, \alpha, \beta, \delta, a, b, c)$ are determined according to formulas (2), (3) and (4). In special cases from (19) formulas which are given in [3-5, 8] turn out. When $p_i = 0$, $q_i = 0$, $N_i = 0$, $i = 1, 2$, then from (19) the following is received

$$\begin{aligned} \xi(t_1, t_2) = & \prod_{i=1}^2 (t_i - c_i)^{N_{0i}+1} (a_i e^{\delta_i t_i} + b_i e^{-\delta_i t_i}) \sum_{k_1, k_2 = -\infty}^{\infty} \prod_{i=1}^2 \frac{\sin \alpha_i \left(t_i - \frac{k_i \pi}{\alpha_i} \right)}{\alpha_i \left(t_i - \frac{k_i \pi}{\alpha_i} \right)} \cdot \frac{\xi \left(\frac{k_1 \pi}{\alpha_1}, \frac{k_2 \pi}{\alpha_2} \right)}{\left(\frac{k_i \pi}{\alpha_i} - c_i \right)^{N_{0i}+1}} + \\ & + \sin(\alpha_1 t_1) \sin(\alpha_2 t_2) \sum_{\tau_1=0}^{N_{01}} \sum_{\tau_2=0}^{N_{02}} \left[\frac{\partial^{\tau_1 + \tau_2} \xi(t_1, t_2)}{\partial t_1^{\tau_1} \partial t_2^{\tau_2}} \right]_{\substack{t_1=c_1 \\ t_2=c_2}} \cdot \prod_{i=1}^2 \sum_{\mu_i=0}^{\tau_i} \frac{\tilde{\psi}_{\tau_i N_{0i}}(\alpha_i, c_i)}{\mu_i! (c_i - t_i)^{\tau_i - \mu_i}}, \end{aligned} \quad (20)$$

where the function $\tilde{\psi}_{\tau N_0}(\alpha, c)$ is determined from (14).

მათემატიკა

ანათვლების ერთი განზოგადებული სწრაფადკრებადი მწკრივის შესახებ

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მოცემულია ანათვლების ერთი განზოგადებული სწრაფადკრებადი მწკრივი და მისი ნაშთითი წევრის შეფასებები. ეს შეფასებები საშუალებას იძლევა დაფუძნდეს ხსენებული წარმოდგენა სტოქასტური პროცესებისა და ველებისათვის.

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