

## The Convolution and Neutrix Convolution Involving the Function $x^s \ln^p(1 + x_+)$

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### Abstract

The neutrix convolutions  $\ln^p(1 + x_+) \circledast x^r$  and  $(1 + x)^{-1} \ln^p(1 + x_+) \circledast x^r$  are evaluated for  $r = 0, 1, 2, \dots$  and  $p = 1, 2, \dots$ . Further results are also given.

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In the following,  $\mathcal{D}$  denotes the space of infinitely differentiable functions with compact support and  $\mathcal{D}'$  denotes the space of distributions defined on  $\mathcal{D}$ .

The convolution of certain pairs of distributions in  $\mathcal{D}'$  is usually defined as follows, see for example Gel'fand and Shilov [6].

**Definition 1.** Let  $f$  and  $g$  be distributions in  $\mathcal{D}'$  satisfying either of the following conditions:

- (a) either  $f$  or  $g$  has bounded support,
- (b) the supports of  $f$  and  $g$  are bounded on the same side.

Then the *convolution*  $f * g$  is defined by the equation

$$\langle (f * g)(x), \varphi(x) \rangle = \langle g(x), \langle f(t), \varphi(x + t) \rangle \rangle$$

for arbitrary test function  $\varphi$  in  $\mathcal{D}$ .

The classical definition of the convolution is as follows:

**Definition 2.** If  $f$  and  $g$  are locally summable functions then the *convolution*  $f * g$  is defined by

$$(f * g)(x) = \int_{-\infty}^{\infty} f(t)g(x-t) dt$$

for all  $x$  for which the integrals exist.

It follows easily from this definition that if  $f * g$  exists then  $g * f$  exists and

$$f * g = g * f$$

and if  $(f * g)'$  and  $f * g'$  (or  $f' * g$ ) exists, then

$$(f * g)' = f * g' \text{ (or } f' * g)$$

Note that if  $f$  and  $g$  are locally summable functions satisfying either of the conditions (a) or (b) in Definition 1, then Definition 1 is in agreement with Definition 2.

Definition 1 is rather restrictive and so a neutrix convolution was introduced in [2]. In order to define the neutrix convolution, we first of all let  $\tau$  be the function in  $\mathcal{D}$ , see Jones [7], satisfying the following conditions:

- (i)  $\tau(x) = \tau(-x)$ ,
- (ii)  $0 \leq \tau(x) \leq 1$ ,
- (iii)  $\tau(x) = 1, |x| \leq \frac{1}{2}$ ,
- (iv)  $\tau(x) = 0, |x| \geq 1$ .

The function  $\tau_n$  is now defined by

$$\tau_n(x) = \begin{cases} 1, & |x| \leq n, \\ \tau(n^n x - n^{n+1}), & x > n, \\ \tau(n^n x + n^{n+1}), & x < -n, \end{cases}$$

**Definition 3.** Let  $f$  and  $g$  be distributions in  $\mathcal{D}'$  and let  $f_n = f\tau_n$  for  $n = 1, 2, \dots$ . Then the *neutrix convolution*  $f \circledast g$  is defined to be the neutrix limit of the sequence  $\{f_n * g\}$ , provided the limit  $h$  exists in the sense that

$$N\text{-}\lim_{n \rightarrow \infty} \langle f_n * g, \varphi \rangle = \langle h, \varphi \rangle$$

for all  $\varphi$  in  $\mathcal{D}$ , where  $N$  is the neutrix, see van der Corput [1], having domain  $N' = \{1, 2, \dots, n, \dots\}$  and range the real numbers with negligible functions finite linear sums of the functions

$$n^\lambda \ln^{r-1} n, \quad \ln^r n \quad (\lambda > 0, r = 1, 2, \dots)$$

and all functions which converge to zero as  $n$  tends to infinity.

Note that the convolution  $f_n * g$  in this definition is in the sense of Definition 2, the support of  $f_n$  being bounded. Note also that the neutrix convolution in this definition, is in general non-commutative.

It was proved in [2] that if the convolution  $f * g$  exists by Definition 1, then the neutrix convolution  $f \otimes g$  exists and

$$f * g = f \otimes g,$$

showing that Definition 3 is a generalization of Definition 1.

Further, it was proved in [4] that if the neutrix convolution  $f' \otimes g$  exists and  $N\text{-}\lim_{n \rightarrow \infty} \langle (f\tau'_n) * g, \varphi \rangle$  exists and equals  $\langle h, \varphi \rangle$  for all  $\varphi$  in  $\mathcal{D}$ . Then the neutrix convolution  $f \otimes g'$  exists and

The following results were proved in [3]:

$$\begin{aligned} (1+x)^s \ln(1+x_+) * x_+^r &= \sum_{i=0}^r \binom{r}{i} (-1)^{r-i} \left\{ \frac{(1+x)^{r+s+1} \ln(1+x_+)}{r+s-i+1} \right. \\ &\quad \left. - \frac{[H(x) + x_+]^{r+s+1} - [H(x) + x_+]^i}{(r+s-i+1)^2} \right\} \\ x^s \ln(1+x_+) * x_+^r &= \sum_{i=0}^r \binom{r}{i} \sum_{j=0}^s \binom{s}{j} (-1)^{s-j+r-i} \left[ \frac{(1+x)^{r+j+1} \ln(1+x_+)}{r+j-i+1} \right. \\ &\quad \left. - \frac{[H(x) + x_+]^{r+j+1} - [H(x) + x_+]^i}{(r+j-i+1)^2} \right], \\ (1+x)^s \ln(1+x_+) \otimes x^r &= \sum_{i=0}^r \sum_{k=1}^{r+s-i+1} \binom{r}{i} \binom{r+s-i+1}{k} \frac{(1+x)^i (-1)^{r+i+k}}{k(r+s-i+1)}, \\ x^s \ln(1+x_+) \otimes x^r &= \sum_{i=0}^r \sum_{j=0}^s \sum_{k=1}^{r+j-i+1} \binom{r}{i} \binom{s}{j} \binom{r+j-i+1}{k} \\ &\quad \times \frac{(-1)^{s-j+r-i+k+1} (1+x)^i}{k(r+j-i+1)}, \end{aligned}$$

for  $r, s = 0, 1, 2, \dots$ , where  $H(x)$  denotes Heaviside's function.

We need the following lemma, which can be easily proved by induction.

**Lemma.**

$$\int t^r \ln^p t dt = \sum_{j=0}^p \binom{p}{j} \frac{(-1)^{p-j} (p-j)!}{(r+1)^{p-j+1}} t^{r+1} \ln^j t \tag{1}$$

for  $r = 0, 1, 2, \dots$  and  $p = 1, 2, \dots$ .

We now prove

**Theorem 1.** *The convolution  $\ln^p(1+x_+) * x_+^r$  exists and*

$$\begin{aligned} \ln^p(1+x_+) * x_+^r &= \sum_{i=0}^r \sum_{j=1}^p (-1)^{r+p-i+j} (p-j)! \binom{r}{i} \binom{p}{j} \frac{(1+x)^{r+1} \ln^j(1+x_+)}{(r-i+1)^{p-j+1}} \\ &\quad + \sum_{i=0}^r (-1)^{r+p-i} p! \binom{r}{i} \frac{H(x)[(1+x)^{r+1} - (1+x)^i]}{(r-i+1)^{p+1}}, \end{aligned} \quad (2)$$

for  $r = 0, 1, 2, \dots$  and  $p = 1, 2, \dots$ .

In particular,

$$\ln^p(1+x_+) * H(x) = \sum_{j=1}^p (-1)^{p-j} (p-j)! \binom{p}{j} (1+x) \ln^j(1+x_+) + (-1)^p p! x_+, \quad (3)$$

for  $p = 1, 2, \dots$  and

$$\begin{aligned} \ln(1+x_+) * x_+^r &= \sum_{i=0}^r (-1)^{r-i} \binom{r}{i} \frac{H(x)(1+x)^{r+1}}{r-i+1} \\ &\quad + \sum_{i=0}^r (-1)^{r-i+1} \binom{r}{i} \frac{H(x)[(1+x)^{r+1} - (1+x)^i]}{(r-i+1)^2}, \end{aligned} \quad (4)$$

for  $r = 0, 1, 2, \dots$ .

**Proof.** When  $x < 0$ , it is clear that

$$\ln^p(1+x_+) * x_+^r = 0. \quad (5)$$

When  $x > 0$ , we have on putting  $u = 1+t$

$$\begin{aligned} \ln^p(1+x_+) * x_+^r &= \int_0^x \ln^p(1+t)(x-t)^r dt \\ &= \int_1^{1+x} \ln^p u (1+x-u)^r du \\ &= \sum_{i=0}^r \binom{r}{i} (1+x)^i (-1)^{r-i} \int_1^{1+x} u^{r-i} \ln^p u du \\ &= \sum_{i=0}^r \sum_{j=1}^p (-1)^{r+p-i-j} (p-j)! \binom{r}{i} \binom{p}{j} \frac{(1+x)^{r+1} \ln^j(1+x)}{(r-i+1)^{p-j+1}} \\ &\quad + \sum_{i=0}^r (-1)^{r-i+p} p! \binom{r}{i} \frac{(1+x)^{r+1} - (1+x)^i}{(r-i+1)^{p+1}} \end{aligned} \quad (6)$$

on using equation (2) and equation (3) follows from equations (6) and (7).

Equation (4) follows on putting  $r = 0$  in equation (3) and equation (5) follows on putting  $p = 1$  in equation (3).

**Corollary 1.1** *The convolution  $\ln^p(1 + x_-) * x_-^r$  exists and*

$$\begin{aligned} \ln^p(1 + x_-) * x_-^r &= \sum_{i=0}^r \sum_{j=1}^p (-1)^{r+p-i+j} (p-j)! \binom{r}{i} \binom{p}{j} \frac{(1-x)^{r+1} \ln^j(1+x_-)}{(r-i+1)^{p-j+1}} \\ &\quad + \sum_{i=0}^r (-1)^{r-i+p} p! \binom{r}{i} \frac{H(-x)[(1-x)^{r+1} - (1-x)^i]}{(r-i+1)^{p+1}}, \end{aligned} \tag{7}$$

for  $r = 0, 1, 2, \dots$  and  $p = 1, 2, \dots$ .

*In particular,*

$$\ln^p(1 + x_-) * H(-x) = \sum_{j=0}^p (-1)^{p-j} (p-j)! \binom{p}{j} (1-x) \ln^j(1+x_-) + (-1)^p p! x_-, \tag{8}$$

for  $p = 1, 2, \dots$  and

$$\begin{aligned} \ln(1 + x_-) * x_-^r &= \sum_{i=0}^r (-1)^{r-i} \binom{r}{i} \frac{H(-x)(1-x)^{r+1}}{r-i+1} \\ &\quad + \sum_{i=0}^{r-1} (-1)^{r-i+1} \binom{r}{i} \frac{H(-x)[(1-x)^{r+1} - (1-x)^i]}{(r-i+1)^2}, \end{aligned} \tag{9}$$

for  $r = 0, 1, 2, \dots$ .

**Proof.** Equations (8) to (10) follow from equations (3) to (5) respectively on replacing  $x$  by  $-x$ .

**Theorem 2.** *The convolution  $(1+x)^{-1} \ln^p(1+x_+) * x_+^r$  exists and*

$$\begin{aligned} (1+x)^{-1} \ln^p(1+x_+) * x_+^r &= \\ &= \frac{r}{p+1} \left[ \sum_{i=0}^{r-1} \sum_{j=1}^{p+1} (-1)^{r+p-i+j} (p-j+1)! \binom{r-1}{i} \binom{p+1}{j} \frac{(1+x)^r \ln^j(1+x_+)}{(r-i)^{p-j+2}} \right. \\ &\quad \left. + \sum_{i=0}^{r-1} (-1)^{r-i+p} (p+1)! \binom{r-1}{i} \frac{H(x)[(1+x)^r - (1+x)^i]}{(r-i)^{p+2}} \right], \end{aligned} \tag{10}$$

for  $r, p = 1, 2, \dots$ .

*In particular*

**Proof.** *Since*

$$[\ln^{p+1}(1+x_+)]' * x_+^r = \ln^{p+1}(1+x_+) * (x_+^r)',$$

we have

$$(p+1)(1+x_+)^{-1} \ln^p(1+x_+) * x_+^r = r \ln^{p+1}(1+x_+) * x_+^{r-1}$$

and equation (11) follows on using equation (3).

Next, since

$$[\ln^{p+1}(1+x_+)]' * H(x) = \ln^{p+1}(1+x_+) * H'(x),$$

we have

$$\begin{aligned} (p+1)(1+x_+)^{-1} \ln^p(1+x_+) * H(x) &= \ln^{p+1}(1+x_+) * H'(x) \\ &= \ln^{p+1}(1+x_+) * \delta(x) = \ln^{p+1}(1+x_+) \end{aligned}$$

and equation (12) follows.

Putting  $p = 0$  in equation (11) gives equation (13).

**Corollary 2.1** The convolution  $(1-x)^{-1} \ln^p(1+x_-) * x_-^r$  exists and

$$\begin{aligned} (1-x)^{-1} \ln^p(1+x_-) * x_-^r &= \\ &= \frac{r}{p+1} \left\{ \sum_{i=0}^{r-1} \sum_{j=1}^{p+1} (-1)^{r+p-i+j} (p-j+1)! \binom{r-1}{i} \binom{p+1}{j} \frac{(1-x)^r \ln^j(1+x_-)}{(r-i)^{j+1}} \right. \\ &\quad \left. - \sum_{i=0}^{r-1} (-1)^{r-i+p} \binom{r-1}{i} (p+1)! \frac{H(-x)[(1-x)^r - (1-x)^i]}{(r-i)^{p+2}} \right\} \quad (11) \end{aligned}$$

for  $r, p = 1, 2, \dots$ .

In particular

**Proof.** Equations (14) to (16) follow from equations (11) to (13) respectively on replacing  $x$  by  $-x$ .

For our next theorem, we define the coefficients  $c_{p,j}$  by

$$\ln^p(1+t) = \sum_{j=1}^{\infty} c_{p,j} t^j,$$

where  $c_{p,j} = 0$  for  $j = 1, 2, \dots, p-1$ .

**Theorem 3.** The neutrix convolution  $\ln^p(1+x_+) \otimes x^r$  exists and

$$\begin{aligned} \ln^p(1+x_+) \otimes x^r &= \\ &= \sum_{i=0}^r \sum_{j=1}^p \sum_{k=1}^{r-i+1} \binom{r}{i} \binom{p}{j} \binom{r-i+1}{k} \frac{(-1)^{r+p-i-j} (p-j)! c_{j,k} (1+x)^i}{(r-i+1)^{p-j+1}}, \quad (12) \end{aligned}$$

for  $r = 0, 1, 2, \dots$  and  $p = 1, 2, \dots$ .

In particular,

$$\ln(1 + x_+) \circledast x^r = \sum_{i=0}^r \sum_{k=1}^{r-i+1} \binom{r}{i} \binom{r-i+1}{k} \frac{(-1)^{r-i+1} (1+x)^i}{k(r-i+1)}, \tag{13}$$

for  $r = 0, 1, 2, \dots$ .

**Proof.** Putting  $[(\ln^p(1 + x_+))_n] = \ln^p(1 + x_+) \tau_n(x)$  and  $u = 1 + t$ , we have

$$\begin{aligned} [(\ln^p(1 + x_+))_n] * x^r &= \int_0^n \ln^p(1 + t)(x - t)^r dt \\ &\quad + \int_n^{n+n^{-n}} \ln^p(1 + t)(x - t)^r \tau_n(t) dt \\ &= \int_1^{n+1} \ln^p u(1 + x - u)^r dt \\ &\quad + \int_n^{n+n^{-n}} \ln^p(1 + t)(x - t)^r \tau_n(t) dt \\ &= I_1 + I_2, \end{aligned} \tag{14}$$

where

$$\begin{aligned} I_1 &= \sum_{i=0}^r \binom{r}{i} (-1)^{r-i} (1+x)^i \int_1^{n+1} u^{r-i} \ln^p u du \\ &= \sum_{i=0}^r \sum_{j=1}^p \binom{r}{i} \binom{p}{j} (-1)^{r+p-i-j} (p-j)! (1+x)^i \frac{(n+1)^{r-i+1} \ln^j(n+1)}{(r-i+1)^{p-j+1}} \\ &\quad + \sum_{i=0}^r \binom{r}{i} (-1)^{r-i+p} p! (1+x)^i \frac{(n+1)^{r-i+1} - 1}{(r-i+1)^{p+1}}. \end{aligned} \tag{15}$$

Now

$$(n + 1)^{r-i+1} \ln^j(n + 1) = (n + 1)^{r-i+1} [\ln n + \ln(1 + 1/n)]^j \tag{16}$$

and

$$(n + 1)^{r-i+1} \ln^j(1 + 1/n) = \sum_{k=0}^{r-i+1} \sum_{m=1}^{\infty} \binom{r-i+1}{k} c_{j,m} n^{k-m}. \tag{17}$$

It follows from equations (21) and (22) that

$$\begin{aligned}
 \text{N-}\lim_{n \rightarrow \infty} (n+1)^{r-i+1} \ln^j(n+1) &= \text{N-}\lim_{n \rightarrow \infty} (n+1)^{r-i+1} [\ln n + \ln(1+1/n)]^j \\
 &= \text{N-}\lim_{n \rightarrow \infty} (n+1)^{r-i+1} \ln^j(1+1/n) \\
 &= \text{N-}\lim_{n \rightarrow \infty} \sum_{k=0}^{r-i+1} \sum_{m=1}^{\infty} \binom{r-i+1}{k} c_{j,m} n^{k-m} \\
 &= \sum_{k=0}^{r-i+1} \binom{r-i+1}{k} c_{j,k}. \tag{18}
 \end{aligned}$$

Then from equations (20) and (23), we have

$$\begin{aligned}
 \text{N-}\lim_{n \rightarrow \infty} I_1 &= \\
 &= \sum_{i=0}^r \sum_{j=1}^p \sum_{k=1}^{r-i+1} \binom{r}{i} \binom{p}{j} \binom{r-i+1}{k} \frac{(-1)^{r+p-i-j} (p-j)! c_{j,k} (1+x)^i}{(r-i+1)^{p-j+1}}. \tag{19}
 \end{aligned}$$

Next, since  $I_2 = O(n^{-n})$ , it follows that

Equation (18) now follows from equation (17) on putting  $p=1$ .

**Corollary 3.1** The neutrix convolution  $\ln^p(1+x_-) \otimes x^r$  exists and

$$\begin{aligned}
 \ln^p(1+x_-) \otimes x^r &= \\
 &= \sum_{i=0}^r \sum_{j=1}^p \sum_{k=1}^{r-i+1} \binom{r}{i} \binom{p}{j} \binom{r-i+1}{k} \frac{(-1)^{p-i-j} (p-j)! c_{j,k} (1-x)^i}{(r-i+1)^{p-j+1}}, \tag{20}
 \end{aligned}$$

for  $r = 0, 1, 2, \dots$  and  $p = 1, 2, \dots$ .

In particular,

$$\ln(1+x_-) \otimes x^r = \sum_{i=0}^r \sum_{k=1}^{r-i+1} \binom{r}{i} \binom{r-i+1}{k} \frac{(-1)^{i+1} (1-x)^i}{k(r-i+1)}, \tag{21}$$

for  $r = 0, 1, 2, \dots$ .

**Proof.** Equations (26) and (27) follow from equations (17) and (18) on replacing  $x$  by  $-x$ .

**Theorem 4.** The neutrix convolution  $(1+x)^{-1} \ln^p(1+x_+) \otimes x^r$  exists and

$$\begin{aligned}
 (1+x)^{-1} \ln^p(1+x_+) \otimes x^r &= (p+1)^{-1} \left\{ \sum_{i=1}^r \binom{r}{i} (-1)^i c_{p+1,i} x^{r-i} \right. \\
 &+ \left. \sum_{i=0}^{r-1} \sum_{j=1}^{p+1} \sum_{k=1}^{r-i} \binom{r-1}{i} \binom{p+1}{j} \binom{r-i}{k} \frac{(-1)^{r+p-i-j} r (p-j+1)! c_{j,k} (1+x)^i}{(r-i)^{p-j+2}} \right\}, \tag{22}
 \end{aligned}$$



for  $r, p = 0, 1, 2, \dots$ .

In particular,

$$\begin{aligned}
 H(x)(1+x)^{-1} \otimes x^r &= \sum_{i=1}^r \binom{r}{i} \frac{(-1)^{i+1} x^{r-i}}{i} \\
 &+ \sum_{i=0}^{r-1} \sum_{k=1}^{r-i} \binom{r-1}{i} \binom{r-i}{k} \frac{(-1)^{r-i+k} r (1+x)^i}{k(r-i)}, \tag{23}
 \end{aligned}$$

for  $r = 0, 1, 2, \dots$ .

**Proof.** We have

$$\begin{aligned}
 \ln^{p+1}(1+x_+) \tau'_n(x) * x^r &= \int_n^{n+n^{-n}} \ln^{p+1}(1+t) \tau'_n(t) (x-t)^r dt \\
 &= -\ln^{p+1}(1+n)(x-n)^r \\
 &\quad - \int_n^{n+n^{-n}} [(p+1)(1+t)^{-1} \ln^p(1+t)(x-t)^r \\
 &\quad \quad - r \ln^{p+1}(1+t)(x-t)^{r-1}] \tau_n(t) dt \\
 &= J_1 + J_2, \tag{24}
 \end{aligned}$$

where

$$J_1 = \sum_{i=0}^r \sum_{j=0}^{p+1} \binom{r}{i} \binom{p+1}{j} (-1)^{i-1} x^{r-i} n^i \ln^{p-j+1} n \ln^j(1+1/n)$$

and so

$$\begin{aligned}
 \text{N-lim}_{n \rightarrow \infty} J_1 &= \text{N-lim}_{n \rightarrow \infty} \sum_{i=0}^r \binom{r}{i} (-1)^{i-1} x^{r-i} n^i \ln^{p+1}(1+1/n) \\
 &= \text{N-lim}_{n \rightarrow \infty} \sum_{i=0}^r \sum_{m=1}^{\infty} \binom{r}{i} (-1)^{i-1} c_{p+1,m} x^{r-i} n^{i-m} \\
 &= \sum_{i=0}^r \binom{r}{i} (-1)^{i-1} c_{p+1,i} x^{r-i}. \tag{25}
 \end{aligned}$$

Next, since  $J_2 = O(n^{-n})$ , it follows that

It now follows from equations (30) to (32) that

Using equation (1), we now have

$$\begin{aligned} (p+1)(1+x)^{-1} \ln^p(1+x_+) \otimes x^r + \sum_{i=0}^r \binom{r}{i} (-1)^{i-1} c_{p+1,i} x^{r-i} &= \\ &= r \ln^{p+1}(1+x_+) \otimes x^{r-1}. \end{aligned} \quad (26)$$

Equation (28) now follows from equations (17) and (34).

Equation (29) follows on putting  $p=0$  in equation (28).

**Corollary 4.1** *The neutrix convolution  $(1-x)^{-1} \ln^p(1+x_-) \otimes x^r$  exists and*

$$\begin{aligned} (1-x)^{-1} \ln^p(1+x_-) \otimes x^r &= (p+1)^{-1} \left\{ \sum_{i=1}^{r+1} \binom{r}{i} (-1)^{r+i} c_{p+1,i} x^{r-i} \right. \\ &+ \left. \sum_{i=0}^{r-1} \sum_{j=1}^{p+1} \sum_{k=1}^{r-i} \binom{r-1}{i} \binom{p+1}{j} \binom{r-i}{k} \frac{(-1)^{p-i-j} r(p-j+1)! c_{j,k} (1-x)^i}{(r-i)^{p-j+2}} \right\}, \end{aligned} \quad (27)$$

for  $r, p = 0, 1, 2, \dots$ .

In particular,

$$\begin{aligned} H(-x)(1-x)^{-1} \otimes x^r &= - \sum_{i=1}^r \binom{r}{i} \frac{x^{r-i}}{i} \\ &- \sum_{i=0}^{r-1} \sum_{k=1}^{r-i} \binom{r-1}{i} \binom{r-i}{k} \frac{(-1)^{i+k} r (1-x)^i}{k(r-i)}, \end{aligned} \quad (28)$$

for  $r = 0, 1, 2, \dots$ .

Equations (35) and (36) follow from equations (28) and (29) on replacing  $x$  by  $-x$ .

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