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A new q-Laplace transform with many examples

ABSTRACT. In the spirit of Hahn 1949, the purpose of this paper is to introduce a new q-Laplace transform for a Jackson q-integral $\int_0^a f(t,q) \, d_q(t)$, with upper integration boundary $\frac{1}{s(1-q)}$. For this purpose we redefine this q-integral with a σ -algebra and a discrete measure supported at the points $x=aq^n$, $n\in\mathbb{N}$. Then we prove q-analogues of many well-known Laplace transform formulas, including the formula for the transform of the delta distribution. The paper concludes with a list of q-Laplace transforms for (multiple) q-hypergeometric series, some with function arguments in the first q-real numbers $\mathbb{R}_{\oplus q}$. Elsewhere, other q-real numbers are defined in similar style as function arguments in formal power series.

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1. Introduction

In q-difference equations, the derivatives of differential equations are replaced by q-derivatives. The theory of q-difference equations is not fully explored, and there is, in particular, a need to define a correct q-Laplace transform. Obviously, when this is known, all q-difference equations, which are q-analogues of the corresponding ordinary, homogeneous differential equations with constant coefficients, can be solved. The reason is that these differential equations have exponential and/or trigonometric solutions and our q-analogues of these two functions (and of the derivative as well) have the same q-Laplace transform. As a guide to the reader, who is assumed to have some knowledge about Laplace transforms, all the details will be explained systematically. Hint: All beginner's books on the Laplace transform give a series of formulas, which are often repeated in each book. The weak point in q-calculus is that there is no q-analogue of generalized integrals, although these are stated e.g. in the book by Gasper and Rahman [13]. This means that all formulas with generalized integrals for Laplace transforms, which change order of integration or which make a linear substitution in integrals, have no q-analogue. The experienced reader may now already guess which formulas for Laplace transforms that we cannot q-deform. We will, however, q-deform all the other, more transparent, ones.

The paper is organized as follows: In Section 1 we make a brief introduction to the subject. Section 2 introduces the notations, some of which can be found in our book [8]. In Section 3 we briefly repeat the first q-real number $\mathbb{R}_{\oplus q}$ from [10]. Section 4 presents a corrected version of the q-Laplace transform by Chung, Kim and Kwon [2], and in Subsection 4.1 the fundamental prerequisites for the Jackson q-integral are summarized. In Subsection 4.2, finally, we give a correct version of the q-Laplace transform. In Subsection 4.3 we only present some typical proofs of several q-hypergeometric q-Laplace transforms.

2. q-Calculus definitions

We now repeat some notations from [8]. Throughout, \equiv denotes a definition and \cong denotes a formal equality.

Definition 1. Let $\delta > 0$ be an arbitrary small number. We will always use the following branch of the logarithm: $-\pi + \delta < \text{Im}(\log q) \le \pi + \delta$. This defines a simply connected domain in the complex plane.

The power function is defined by

$$a^a \equiv e^{a \log(q)}$$
.

The following notation is often used when long exponents appear.

$$OE(x) \equiv q^x$$
.

Definition 2 ([8, p. 19]). The q-analogues of a complex number a, a natural number n and the factorial are defined as follows:

$$\{a\}_q \equiv \frac{1-q^a}{1-q}, \ q \in \mathbb{C} \backslash \{0,1\},$$

$$\{n\}_q \equiv \sum_{k=1}^n q^{k-1}, \ \{0\}_q = 0, \ q \in \mathbb{C} \backslash \{0,1\},$$

$$\{n\}_q! \equiv \prod_{k=1}^n \{k\}_q, \ \{0\}_q! \equiv 1, \ q \in \mathbb{C} \backslash \{0,1\}.$$

Definition 3. The q-shifted factorial [8] is defined by

$$\langle a; q \rangle_n \equiv \prod_{m=0}^{n-1} (1 - q^{a+m}).$$

Sometimes we also use

$$(a;q)_n \equiv \prod_{m=0}^{n-1} (1 - aq^m).$$

Definition 4. In the following, $\frac{\mathbb{C}}{\mathbb{Z}}$ will denote the space of complex numbers $\operatorname{mod} \frac{2\pi i}{\log q}$. This is isomorphic to the cylinder $\mathbb{R} \times e^{2\pi i \theta}$, $\theta \in \mathbb{R}$. The operator

$$\sim : \frac{\mathbb{C}}{\mathbb{Z}} \to \frac{\mathbb{C}}{\mathbb{Z}}$$

is defined by the 2-torsion

$$(1) a \mapsto a + \frac{\pi i}{\log q}.$$

By (1) it follows that

$$\widetilde{\langle a; q \rangle_n} = \prod_{m=0}^{n-1} (1 + q^{a+m}),$$

where this time the tilde denotes the involution which changes a minus sign to a plus sign in all the n factors of $\langle a; q \rangle_n$.

For relatively prime m, l, the generalized tilde operator

$$\frac{\widetilde{m}}{\widetilde{l}}: \frac{\mathbb{C}}{\mathbb{Z}} \to \frac{\mathbb{C}}{\mathbb{Z}}$$

is defined by

(2)
$$a \mapsto a + \frac{2\pi i m}{l \log q}.$$

We also need another generalization of the tilde operator.

(3)
$$\widetilde{k\langle a;q\rangle_n} \equiv \prod_{m=0}^{n-1} \left(\sum_{i=0}^{k-1} q^{i(a+m)}\right).$$

Formula (3) is used in (4).

The following simple congruence rules [8] follow from (2).

Theorem 1.

$$\widetilde{\frac{m}{l}}a \pm b \equiv \widetilde{\frac{m}{l}}(a \pm b) \pmod{\frac{2\pi i}{\log q}},$$

$$\sum_{k=1}^{n} \widetilde{\frac{1}{n}} \pm a_k \equiv \sum_{k=1}^{n} \pm a_k \pmod{\frac{2\pi i}{\log q}},$$

$$\widetilde{\frac{m}{l}} \times \widetilde{a} \equiv \widetilde{\frac{m}{2l}} \widetilde{\frac{am}{l}} \pmod{\frac{2\pi i}{\log q}},$$

$$\operatorname{QE}(\widetilde{\frac{m}{l}}a) = \operatorname{QE}(a)e^{\frac{2\pi i m}{l}},$$

where the second equation is a consequence of the fact that we work $\operatorname{mod} \frac{2\pi i}{\log a}$

Definition 5.

$$(4) \qquad \langle \lambda; q \rangle_{kn} \equiv \langle \triangle(q; k; \lambda); q \rangle_{n} \equiv \prod_{m=0}^{k-1} \left\langle \frac{\lambda + m}{k}; q \right\rangle_{n} \times_{k} \left\langle \frac{\lambda + m}{k}; q \right\rangle_{n}.$$

We also use the notation $\triangle(q; k; \lambda)$ as a parameter in q-hypergeometric functions.

If λ is a vector, we mean the corresponding product of vector components. If λ is replaced by a sequence of numbers, separated by commas, we mean the corresponding product, as in the case of q-factorials.

The last factor in (4) corresponds to k^{nk} .

Definition 6 ([8, (1.45)]). The Γ_q function is defined by

$$\Gamma_{q}(z) \equiv \begin{cases} \frac{\langle 1; q \rangle_{\infty}}{\langle z; q \rangle_{\infty}} (1 - q)^{1 - z}, & \text{if } 0 < |q| < 1; \\ \frac{\langle 1; q^{-1} \rangle_{\infty}}{\langle z; q^{-1} \rangle_{\infty}} (q - 1)^{1 - z} q^{\binom{z}{2}}, & \text{if } |q| > 1. \end{cases}$$

Definition 7 ([8, (1.49)]). Let S_r denote the additional poles of Γ_q , vertical if q is real and slanting if q is complex. Then the generalized Γ_q function, a function $(\mathbb{C} \setminus (\{\mathbb{Z} \leq 0\} \cup S_r))^{p+r} \times \mathbb{C} \mapsto \mathbb{C}$, is defined as follows:

$$\Gamma_q \left[\begin{array}{c} a_1, \dots, a_p \\ b_1, \dots, b_r \end{array} \right] \equiv \frac{\Gamma_q(a_1) \dots \Gamma_q(a_p)}{\Gamma_q(b_1) \dots \Gamma_q(b_r)}.$$

This is a modest attempt to present a new notation for q-calculus and in particular for q-hypergeometric series, which is compatible with the old notation. With this notation, q-hypergeometric function- and hypergeometric function equations become very similar.

Definition 8. Generalizing Heine series, we shall define a q-hypergeometric series by

$$p+p'\phi_{r+r'} \begin{bmatrix} \hat{a}_1, \dots, \hat{a}_p \\ \hat{b}_1, \dots, \hat{b}_r \end{bmatrix} q; z \| \prod_j f_i(k) \\ \prod_j g_j(k) \end{bmatrix}$$

$$\equiv \sum_{k=0}^{\infty} \frac{\langle \hat{a}_1; q \rangle_k \dots \langle \hat{a}_p; q \rangle_k}{\langle 1, \hat{b}_1; q \rangle_k \dots \langle \hat{b}_r; q \rangle_k} \left[(-1)^k q^{\binom{k}{2}} \right]^{1+r+r'-p-p'} z^k \frac{\prod_i f_i(k)}{\prod_j g_j(k)},$$

where

$$\widehat{a} \equiv a \vee \widetilde{a} \vee \widetilde{\overline{{}^{n}}} a \vee_{k} \widetilde{a} \vee \triangle(q; l; \lambda).$$

In case of $\triangle(q; l; \lambda)$ the index is adjusted accordingly. It is assumed that the denominator contains no zero factors, i.e. $\widehat{b_k} \neq -l + \frac{2m\pi i}{\log q}$, $k = 1, \ldots, r$, $l, m \in \mathbb{N}$ [18]. We assume that the $f_i(k)$ and $g_j(k)$ contain p' and r' factors of the form $\langle \widehat{a(k)}; q \rangle_k$ or $(s(k); q)_k$ respectively.

The following definition, as in the one-variable case, allows easy limits for parameters to $\pm \infty$.

The first definition is a q-analogue of [19, (24), p. 38], in the spirit of Srivastava. The second definition is a q-analogue of [19, (24), p. 38] with the restraint [19, (29), p. 38], due to Karlsson. It will be clear from the context which of the definitions we use.

Definition 9 ([8, p. 367 f]). Let the vectors

$$(a), (b), (g_i), (h_i), (a'), (b'), (g'_i), (h'_i)$$

have lengths

$$A, B, G_i, H_i, A', B', G'_i, H'_i$$
.

Let

$$1 + B + B' + H_i + H_i' - A - A' - G_i - G_i' \ge 0, i = 1, ..., n.$$

Then the generalized q-Kampé de Fériet function is defined by

It is assumed that there are no zero factors in the denominator and that $(a')(q_0, m), (g'_j)(q_j, m_j), (b')(q_0, m), (h'_j)(q_j, m_j)$ contain factors of the form $\langle a(\hat{k}); q \rangle_k, (s; q)_k, (s(k); q)_k$ or QE $(f(\vec{m}))$.

Definition 10 ([8, p. 368 f]). Let the vectors

$$(a), (b), (g_i), (h_i), (a'), (b'), (g'_i), (h'_i)$$

have lengths

Let

$$1 + B + B' + H + H' - A - A' - G - G' > 0$$

Then the generalized q-Kampé de Fériet function is defined by

$$\begin{split} & \Phi_{B+B':H+H'}^{A+A':G+G'} \left[\begin{array}{c} (\hat{a}) : (\hat{g_{1}}); \dots; (\hat{g_{n}}) \\ (\hat{b}) : (\hat{h_{1}}); \dots; (\hat{h_{n}}) \end{array} \middle| \vec{q}; \vec{x} \middle| \left[\begin{array}{c} (a') : (g'_{1}); \dots; (g'_{n}) \\ (b') : (h'_{1}); \dots; (h'_{n}) \end{array} \right] \\ & \equiv \sum_{\vec{m}} \frac{\langle (\hat{a}); q_{0} \rangle_{m}(a')(q_{0}, m) \prod_{j=1}^{n} (\langle (\hat{g_{j}}); q_{j} \rangle_{m_{j}} ((g'_{j})(q_{j}, m_{j}) x_{j}^{m_{j}})}{\langle (\hat{b}); q_{0} \rangle_{m}(b')(q_{0}, m) \prod_{j=1}^{n} (\langle (\hat{h_{j}}); q_{j} \rangle_{m_{j}} (h'_{j})(q_{j}, m_{j}) \langle 1; q_{j} \rangle_{m_{j}})} \\ & \times (-1)^{\sum_{j=1}^{n} m_{j}(1+H+H'-G-G'+B+B'-A-A')} \\ & \times \text{QE} \left((B+B'-A-A') \binom{m}{2}, q_{0} \right) \\ & \times \prod_{j=1}^{n} \text{QE} \left((1+H+H'-G-G') \binom{m_{j}}{2}, q_{j} \right), \end{split}$$

where

$$\widehat{a} \equiv a \vee \widetilde{a} \vee \widetilde{\frac{m}{l}} \widetilde{a} \vee_k \widetilde{a} \vee \triangle(q; l; \lambda).$$

It is assumed that there are no zero factors in the denominator. We assume that $(a')(q_0, m), (g'_j)(q_j, m_j), (b')(q_0, m), (h'_j)(q_j, m_j)$ contain factors of the form $\langle a(\hat{k}); q \rangle_k$, $(s; q)_k$, $(s(k); q)_k$ or QE $(f(\vec{m}))$.

The numbers in front of the colon represent the number of q-shifted factorials with index m in numerator and the denominator. The numbers after the colon denote the number of q-shifted factorials with index m_i in numerator and the denominator. Equally, the numbers after semicolon denote the number of q-shifted factorials with index m_i in numerator and denominator. We can leave out G_2 if it is equal to G_1 for two variables etc. Every ∞ corresponds to multiplication with 1.

Definition 11. The q-derivative is defined by

$$\left(\mathbf{D}_{q}\varphi\right)(x) \equiv \begin{cases} \frac{\varphi(x) - \varphi(qx)}{(1 - q)x}, & \text{when } q \in \mathbb{C} \setminus \{1\}, \ x \neq 0; \\ \frac{d\varphi}{dx}(x), & \text{when } q = 1; \\ \frac{d\varphi}{dx}(0), & \text{when } x = 0. \end{cases}$$

Definition 12. Let the Gaussian q-binomial coefficients be defined by

$$\binom{n}{k}_{q} \equiv \frac{\langle 1; q \rangle_{n}}{\langle 1; q \rangle_{k} \langle 1; q \rangle_{n-k}}, k = 0, 1, \dots, n.$$

Theorem 2. The q-binomial theorem:

$$\sum_{n=0}^{\infty} \frac{\langle a; q \rangle_n}{\langle 1; q \rangle_n} z^n = \frac{(zq^a; q)_{\infty}}{(z; q)_{\infty}},$$

|z| < 1, 0 < |q| < 1.

Definition 13. If $|q| > 1 \lor 0 < |q| < 1, |z| < |1 - q|^{-1}$, the q-exponential function $E_q(z)$ is defined by

(5)
$$E_{q}(z) \equiv \sum_{k=0}^{\infty} \frac{1}{\{k\}_{q}!} z^{k}.$$

By the Euler equation (6), the meromorphic continuation of $E_q(z)$ is given by

$$\frac{1}{(z(1-q);q)_{\infty}}.$$

Thus the meromorphic function $\frac{1}{(z(1-q);q)_{\infty}}$, with simple poles at $\frac{q^{-k}}{1-q}$, $k \in \mathbb{N}$ is a good substitute for $E_q(z)$ in the whole complex plane. We shall however continue to designate this function $E_q(z)$, since it plays an important role in the operator theory.

The q-difference for $E_q(z)$ is

$$D_q E_q(az) = a E_q(az).$$

There is another q-exponential function which is entire when 0 < |q| < 1 and which converges when $|z| < |1 - q|^{-1}$ if |q| > 1. To obtain it, the base in (5) must be inverted, i.e. $q \to \frac{1}{q}$. This is a common theme in q-calculus.

Definition 14.

$$E_{\frac{1}{q}}(z) \equiv \sum_{k=0}^{\infty} \frac{q^{\binom{k}{2}}}{\{k\}_q!} z^k.$$

We immediately obtain

$$E_{\frac{1}{q}}(z) = \prod_{n=0}^{\infty} (1 + (1-q)zq^n), \ 0 < |q| < 1.$$

The q-difference equation for $E_{\frac{1}{2}}(z)$ is

$$D_q E_{\frac{1}{a}}(az) = a E_{\frac{1}{a}}(qaz),$$

which reduces to the differential equation of the exponential function when q tends to unity.

For later use, we shall need a third q-exponential function:

Definition 15.

$$\widetilde{\mathbf{E}_{\frac{1}{q}}}(z) \equiv \sum_{k=0}^{\infty} \frac{(k+1)q^{\binom{k+1}{2}}}{\{k+1\}_q!} z^k.$$

Definition 16. Euler found the following two extra q-analogues of the exponential function:

(6)
$$e_{q}(z) \equiv {}_{1}\phi_{0}(\infty; -|q; z)$$

$$\equiv \sum_{n=0}^{\infty} \frac{z^{n}}{\langle 1; q \rangle_{n}} = \frac{1}{(z; q)_{\infty}}, |z| < 1, 0 < |q| < 1.$$

$$e_{\frac{1}{q}}(z) \equiv {}_{0}\phi_{0}(-; -|q; -z) \equiv \sum_{n=0}^{\infty} \frac{q^{\binom{n}{2}}}{\langle 1; q \rangle_{n}} z^{n} = (-z; q)_{\infty}, 0 < |q| < 1.$$

The second function is an entire function just as the usual exponential function.

Definition 17. We can now define four q-analogues of the trigonometric functions. In the first two equations, |q| > 1, or 0 < |q| < 1 and $|x| < |1-q|^{-1}$.

$$\operatorname{Sin}_{q}(x) \equiv \frac{1}{2} (\operatorname{E}_{q}(ix) - \operatorname{E}_{q}(-ix)).$$
$$\operatorname{Cos}_{q}(x) \equiv \frac{1}{2} (\operatorname{E}_{q}(ix) + \operatorname{E}_{q}(-ix)).$$

$$\sin_{\frac{1}{q}}(x) \equiv \frac{1}{2} (E_{\frac{1}{q}}(ix) - E_{\frac{1}{q}}(-ix)).$$

$$\cos_{\frac{1}{q}}(x) \equiv \frac{1}{2} (E_{\frac{1}{q}}(ix) + E_{\frac{1}{q}}(-ix)),$$

where $x \in \mathbb{C}$ in the last two equations.

Definition 18 ([8]). Three q-Appell function are defined by [9]:

$$\Phi_{1}(a;b,b';c|q;x_{1},x_{2}) \equiv \sum_{m_{1},m_{2}=0}^{\infty} \frac{\langle a;q\rangle_{m_{1}+m_{2}}\langle b;q\rangle_{m_{1}}\langle b';q\rangle_{m_{2}}}{\langle 1;q\rangle_{m_{1}}\langle 1;q\rangle_{m_{2}}\langle c;q\rangle_{m_{1}+m_{2}}} x_{1}^{m_{1}} x_{2}^{m_{2}},$$

$$\max(|x_{1}|,|x_{2}|) < 1.$$

$$\Phi_{2}(a;b,b';c,c'|q;x_{1},x_{2}) \equiv \sum_{m_{1},m_{2}=0}^{\infty} \frac{\langle a;q\rangle_{m_{1}+m_{2}}\langle b;q\rangle_{m_{1}}\langle b';q\rangle_{m_{2}}}{\langle 1;q\rangle_{m_{1}}\langle 1;q\rangle_{m_{2}}\langle c;q\rangle_{m_{1}}\langle c';q\rangle_{m_{2}}} x_{1}^{m_{1}} x_{2}^{m_{2}},$$

$$|x_{1}| \oplus_{q} |x_{2}| < 1.$$

$$\Phi_4(a;b;c,c'|q;x_1,x_2) \equiv \sum_{m_1,m_2=0}^{\infty} \frac{\langle a;q\rangle_{m_1+m_2}\langle b;q\rangle_{m_1+m_2}}{\langle 1;q\rangle_{m_1}\langle 1;q\rangle_{m_2}\langle c;q\rangle_{m_1}\langle c';q\rangle_{m_2}} x_1^{m_1} x_2^{m_2},$$
$$|\sqrt{x_1}| \oplus_q |\sqrt{x_2}| < 1.$$

Remark 1. The function Φ_1 occurs in formulas (33), (36). The function Φ_2 occurs in formulas (31), (43). The function Φ_4 occurs in (30).

Since the number of q-shifted factorials in denominators is larger than in numerators for q-confluent functions, by the quotient criterion, the convergence regions are drastically increased. These convergence regions in the confluent hypergeometric case were only given by Srivastava and Karlsson in [19].

Definition 19.

$$\begin{split} &\Psi_{1}(a;b;c,c'|q;x_{1},x_{2}) \equiv \sum_{m_{1},m_{2}=0}^{\infty} \frac{\langle a;q\rangle_{m_{1}+m_{2}}\langle b;q\rangle_{m_{1}}}{\langle 1;q\rangle_{m_{1}}\langle 1;q\rangle_{m_{2}}\langle c;q\rangle_{m_{1}}\langle c';q\rangle_{m_{2}}} x_{1}^{m_{1}}x_{2}^{m_{2}},\\ &|x_{1}|<1,\ |(1-q)x_{2}|<\infty,\\ &\Psi_{2}(a;c,c'|q;x_{1},x_{2}) \equiv \sum_{m_{1},m_{2}=0}^{\infty} \frac{\langle a;q\rangle_{m_{1}+m_{2}}}{\langle 1;q\rangle_{m_{1}}\langle 1;q\rangle_{m_{2}}\langle c;q\rangle_{m_{1}}\langle c';q\rangle_{m_{2}}} x_{1}^{m_{1}}x_{2}^{m_{2}},\\ &|(1-q)x_{1}|<\infty,\ |(1-q)x_{2}|<\infty,\\ &\Upsilon_{1}(a;b;c|q;x_{1},x_{2}) \equiv \sum_{m_{1},m_{2}=0}^{\infty} \frac{\langle a;q\rangle_{m_{1}+m_{2}}\langle b;q\rangle_{m_{1}}}{\langle 1;q\rangle_{m_{1}}\langle 1;q\rangle_{m_{2}}\langle c;q\rangle_{m_{1}+m_{2}}} x_{1}^{m_{1}}x_{2}^{m_{2}},\\ &|x_{1}|<1,\ |(1-q)x_{2}|<\infty. \end{split}$$

$$\begin{split} \Upsilon_{2}(a,a';c|q;x_{1},x_{2}) &\equiv \sum_{m_{1},m_{2}=0}^{\infty} \frac{\langle a;q\rangle_{m_{1}}\langle a';q\rangle_{m_{2}}}{\langle 1;q\rangle_{m_{1}}\langle 1;q\rangle_{m_{2}}\langle c;q\rangle_{m_{1}+m_{2}}} x_{1}^{m_{1}}x_{2}^{m_{2}}, \\ &|(1-q)x_{1}| < \infty, \ |(1-q)x_{2}| < \infty. \\ &\Upsilon_{3}(a;c|q;x_{1},x_{2}) \equiv \sum_{m_{1},m_{2}=0}^{\infty} \frac{\langle a;q\rangle_{m_{1}}}{\langle 1;q\rangle_{m_{1}}\langle 1;q\rangle_{m_{2}}\langle c;q\rangle_{m_{1}+m_{2}}} x_{1}^{m_{1}}x_{2}^{m_{2}}, \\ &|(1-q)x_{1}| < \infty, \ |(1-q)^{2}x_{2}| < \infty. \\ &\Xi_{1}(a,a';b;c|q;x_{1},x_{2}) \equiv \sum_{m_{1},m_{2}=0}^{\infty} \frac{\langle a;q\rangle_{m_{1}}\langle a';q\rangle_{m_{2}}\langle b;q\rangle_{m_{1}}}{\langle 1;q\rangle_{m_{1}}\langle 1;q\rangle_{m_{2}}\langle c;q\rangle_{m_{1}+m_{2}}} x_{1}^{m_{1}}x_{2}^{m_{2}}, \\ &|x_{1}| < 1, \ |(1-q)x_{2}| < \infty. \\ &\Xi_{2}(a;b;c|q;x_{1},x_{2}) \equiv \sum_{m_{1},m_{2}=0}^{\infty} \frac{\langle a;q\rangle_{m_{1}}\langle a';q\rangle_{m_{2}}\langle c;q\rangle_{m_{1}+m_{2}}}{\langle 1;q\rangle_{m_{1}}\langle 1;q\rangle_{m_{2}}\langle c;q\rangle_{m_{1}+m_{2}}} x_{1}^{m_{1}}x_{2}^{m_{2}}, \\ &|x_{1}| < 1, \ |(1-q)^{2}x_{2}| < \infty. \end{split}$$

3. Survey of q-real numbers

The q-real numbers give a convenient notation for q-additions in formal power series, in particular for q-exponential and q-trigonometric functions. There is a one-to-one correspondence between the convergence regions of the two q-Lauricella functions $\Phi_{\rm A}^{(n)}$ and $\Phi_{\rm C}^{(n)}$, and the existence of q-real numbers with n letters (or variables).

Definition 20 ([8, p. 24]). Let $a, b \in \mathbb{R}$. Then the NWA q-addition is given by

(7)
$$(a \oplus_q b)^n \equiv \sum_{k=0}^n \binom{n}{k}_q a^k b^{n-k}, \ n = 0, 1, 2, \dots, \ a \oplus_q b \in \mathbb{R}_{\oplus_q}.$$

In particular, $(a \oplus_q b)^0 \equiv 1$. Furthermore, we put

$$(a \ominus_q b)^n \equiv \sum_{k=0}^n \binom{n}{k}_q a^k (-b)^{n-k}, \ n = 0, 1, 2, \dots$$

Definition 21 ([10]). Let $I^n \subset \mathbb{R}^n$, $I \equiv (0,1]$ denote the half-open n-dimensional hypercube. For q fixed, the q-real numbers \mathbb{R}_{\oplus_q} form a subset of the disjoint union of all hypercubes

$$\mathbb{R}_{\oplus_q} \subset \bigcup_{n=2}^{\infty} I^n.$$

For the following definition one could compare with the formula [8, 4.74 p. 110]:

Definition 22. Given $k \in \mathbb{N}$, the formula

$$m_0 + m_1 + \dots + m_j = k$$

determines a set $J_{m_0,...,m_j} \in \mathbb{N}^{j+1}$.

Definition 23. For $\vec{m} \in \mathbb{N}^n$ put

$$|\vec{m}| \equiv m_1 + \dots + m_n.$$

If f(x) is the formal power series $\sum_{l=0}^{\infty} a_l x^l$, its kth NWA-power is given by

$$(\bigoplus_{q,l=0}^{\infty} a_l x^l)^k \equiv (a_0 \oplus_q a_1 x \oplus_q \dots)^k \equiv \sum_{|\vec{m}|=k} \prod_{m_l \in J_{m_0,\dots,m_j}} (a_l x^l)^{m_l} \binom{k}{\vec{m}}_q.$$

For $a = (a_1, ..., a_n) \in I^n$ put

$$(a_1 \oplus_q a_2 \oplus_q \dots \oplus_q a_n)^k \equiv \sum_{\vec{|m|=k}} \prod_{m_l \in J_{m_0,\dots,m_j}} (a_l)^{m_l} \binom{k}{\vec{m}}_q.$$

Conjecture 1 ([10]). If the function

$$F(k) \equiv (a_1 \oplus_q a_2 \oplus_q \dots \oplus_q a_n)^k$$

has exactly one absolute maximum in N, then we have $\lim_{k\to\infty} F(k) = 0$.

Definition 24. We have $\vec{a} := (a_1, ..., a_n) \in \mathbb{R}_{\oplus_q}$ exactly when the function F(k) has exactly one absolute maximum.

For the commutative monoid \mathbb{R}_{\oplus_q} we note the following definitions and formulas:

Definition 25. Assume that \sim means equality on $\mathbb{R}[[x]]$ [8, p. 101].

There is a certain linear functional $v: \mathbb{R}[[x]] \times \mathbb{R}_q \mapsto \mathbb{R}$, with $v(f,0) = a_0 \in \mathbb{R}$, called the evaluation.

Theorem 3. The q-addition (7) has the following properties, for $\alpha, \beta, \gamma \in \mathbb{R}_{\oplus_q}$:

Commutativity:

$$\alpha \oplus_{\mathbf{a}} \beta \sim \beta \oplus_{\mathbf{a}} \alpha$$
.

Associativity

$$(\alpha \oplus_{\alpha} \beta) \oplus_{\alpha} \gamma \sim \alpha \oplus_{\alpha} (\beta \oplus_{\alpha} \gamma).$$

To be able to formulate equation (22), q-Laplace transform of multiplication with $E_q(\alpha t)$, we introduce the following extension of the umbral calculus. Compare with the three formulas in [8, p. 103].

Definition 26. The q-addition $x \uplus_q y$ is defined by another q-Taylor formula:

(8)
$$F(x \uplus_q y) \equiv \sum_{n=0}^{\infty} \frac{y^n}{\{n\}_q!} q^{\binom{n}{2}} D_{q,x}^n F(q^{-n}x).$$

As before, only positive integer powers of $(x \uplus_q y)$ are used. We call the function argument in (8) \mathbb{R}_{\uplus_q} .

4. On the q-Laplace transform

Several authors have tried to introduce different q-Laplace transforms with upper q-integration limits ∞ and $(s(1-q))^{-1}$. The latter converges to ∞ when $q \to 1^-$. Also a time-scale approach to this problem has been published by Martin Bohner et al. [1], who used operators similar to our q-real numbers.

This paper was enabled by Erik Koelink and Tom Koornwinder [16], who, in 1992 presented the correct Γ_q function expression as a q-integral with $\mathrm{E}_{\frac{1}{q}}(x)$, which enables the correct q-integration by parts proofs. This was possible by using the product expansion for the q-exponential $\mathrm{E}_{\frac{1}{2}}(x)$.

Later, in 2005, Kac et al. [3] payed attention to this, and showed how to express the Γ_q function as a q-integral with $E_q(x)$ times an extra factor, a q-analogue of 1. Finally, in 2014, Chung, Kim and Kwon [2] tried to find a q-Laplace transform, which would be useful for practical purposes. We shall now find q-analogues of many properties of the Laplace transform by improving the treatment of the cited paper [2], so as to obtain formulas that do not involve q-integrals of the form \int_0^∞ , which may be difficult to define. We point out that we shall use the Hahn q-Laplace transform [15], correcting a slight misprint.

4.1. Preliminaries: properties of the q-integral. We first repeat the definitions of q-integrals from [8]. Note that the definitions of these q-integrals for $a, b \in \mathbb{R}_{\oplus q}$ in [8, (4.80)] are only for umbral use.

Definition 27. The Jackson q-integral is defined by

$$\int_{a}^{b} f(t,q) \, d_{q}(t) \equiv \int_{0}^{b} f(t,q) \, d_{q}(t) - \int_{0}^{a} f(t,q) \, d_{q}(t), \ a,b \in \mathbb{R},$$

where

(9)
$$\int_0^a f(t,q) \, d_q(t) \equiv a(1-q) \sum_{n=0}^\infty f(aq^n,q) q^n, \ 0 < |q| < 1, \ a \in \mathbb{R}.$$

We now show how the main integral theorems are included in q-analysis.

Definition 28. Let $E_n \equiv \{aq^n\}$, $n = 1, 2, 3, ..., a \in \mathbb{R}^*$ be distinct singleton sets, with respective measures $a(1-q)q^n$. Then the σ -algebra is defined by $\mathcal{M} \equiv \{\mu(E_n) = (1-q)q^n\}_{n=0}^{\infty}$.

By the measure definition, we then have

$$\mu\left(\bigcup_{0}^{\infty} E_n\right) = \sum_{n=0}^{\infty} \mu(E_n).$$

The q-integral (9) can be written in the form

$$\sum_{n=0}^{\infty} f(aq^n)\mu(E_n),$$

which is the q-integral of f with respect to an infinite discrete measure, that converges weakly to a Lebesgue measure as $q \to 1^-$.

Put

$$F(x) \equiv \int_0^x f(t, q) \, d_q(t).$$

Then [5]:

- (1) If F(x) is well-defined, then $D_q f(x) = F(x)$.
- (2) If f(x) is continuous on the closed disk $D(0, r^+)$, then F(x) is well-defined for any $x \in D(0, r^+)$. In fact there exists K > 0 such that $|f(q^n x)q^n| \le K|q|^n$, which guarantees the convergence of the infinite sum.

Let \mathcal{L}_q^1 denote the Banach space of all q-integrable functions on the interval I. The following three theorems are proved analogously to the standard case.

Theorem 4 ([12, p. 52]). Triangle inequality. Let $f(x) \in \mathcal{L}_q^1$. Then

$$\left| \int f d\mu \right| \le \int |f| \, d\mu.$$

Theorem 5. Let $\{f_n\}_0^{\infty}$ be a continuous sequence with limit function

$$(10) f = \lim_{n \to \infty} f_n,$$

which converges uniformly. Then we have

(11)
$$\lim_{n \to \infty} \int f_n d\mu = \int f d\mu.$$

Proof.

$$\left| \int f_n d\mu - \int f d\mu \right| \le \int |fn - f| d\mu \le \int ||f_n - f|| d\mu$$

$$= ||f_n - f|| \int d\mu \to 0, \ n \to \infty.$$

Theorem 6. If the conditions in (10) are satisfied, then we have

$$\int \sum_{n=0}^{\infty} f_n(x) d\mu = \sum_{n=0}^{\infty} \int f_n(x) d\mu.$$

Proof. Use (11).

Definition 29. Let Λ_q be the set of all piecewise q-differentiable functions on $(0, \infty)$. We only consider functions in $\mathbb{C}[[z]]$, except the Heaviside step and Dirac functions, which have known q-Laplace transforms.

Definition 30. The equivalence relation \mathcal{A}_q on \mathbb{R}^+ is defined as follows: Elements a, b > 0 belong to the same equivalence class,

$$a \sim b \iff \exists n \in \mathbb{Z} : \log \frac{a}{b} = n \log q.$$

The equivalence class $[a], a \in \mathbb{R}^+$ is defined as follows:

$$[a] \equiv \{x \mid \exists n \in \mathbb{Z} : x = aq^n\}.$$

Theorem 7 ([8, p. 204], [14], [17]). Multiplicative substitution in a q-integral:

(12)
$$\int_0^x f(t,q) \ d_q(t) = b \int_0^{\frac{x}{b}} f(bt,q) \ d_q(t).$$

Theorem 8. Power substitutions $f(x^k, q) \mapsto f(t, q), k \in \mathbb{N}$ in q-integrals:

$$\int_0^a f(x^k, q) \ d_q(x) = \frac{1}{\{k\}_q} \int_0^a t^{\frac{1-k}{k}} f(t, q) \ d_{q^k}(t), \ a \in \mathbb{R}.$$

Proof. We compute the right hand side.

$$\frac{1-q}{1-q^k}a(1-q^k)\sum_{n=0}^{\infty}q^{(1-k)n}f(aq^{kn},q)q^{kn}$$
$$=a(1-q)\sum_{n=0}^{\infty}f(aq^{kn},q)q^n.$$

This equals the left hand side.

The formulas for substitution in q-integrals above lead to formulas for re-scaling of the measure $\mu(E_n)$, compare with Diaz, Pariguan [4, p. 3]. Assume that 0 < a < b, c > 0.

For (9) we have:

$$\mu(E_n)[ca, cb] = c\mu(E_n)[a, b].$$

4.2. One-sided q-Laplace transform. This section aims at developing the q-Laplace transform to be used when solving q-difference equations.

We start with the following formula [16]:

(13)
$$\Gamma_q(z) = \int_0^{\frac{1}{1-q}} t^{z-1} \mathcal{E}_{\frac{1}{q}}(-qt) \, d_q(t), \ \operatorname{Re}(z) > 0.$$

We shall now present a corrected version of Hahn [15, (9.1), p. 371].

Theorem 9. Hahn's definition [15, (9.1), p. 371] does not converge to the Laplace transform when $\lim_{q\to 1^-}$.

Proof. Hahn writes in other notation

$$\mathcal{L}_{q}(s) \equiv \frac{1}{1 - q} \int_{0}^{\frac{1}{s}} f(t) \mathbf{E}_{\frac{1}{q}} \left(\frac{-qst}{1 - q} \right) d_{q}(t)$$

$$\stackrel{\text{by}(12)}{=} \int_{0}^{\frac{1}{s(1 - q)}} f(t(1 - q)) \mathbf{E}_{\frac{1}{q}}(-qst) d_{q}(t),$$

where we put b = 1 - q in (12). But when $\lim_{q \to 1^-}$ the function argument in the q-integral converges to 0, which makes no sense.

The classical Laplace transform, well known to applied mathematicians and engineers, maps suitable real-valued or complex-valued functions f(t), t > 0, to corresponding functions F(s) of another variable s, which are defined for $\operatorname{Re} s > s_0$, where s_0 is function-specific.

When defining the q-Laplace transform, we must use formula (13) and the second q-exponential function $E_{\frac{1}{q}}(x)$, which is entire and has an infinite number of zeros for $x = -\frac{q^n}{1-q}$. The first q-exponential function is not suitable, since it is not entire and has an infine number of poles. This means that we can only define one q-Laplace transform.

Definition 31. Assume that $Re(s) > \beta$, and let the function $f \in \Lambda_q$. Then the one-sided q-Laplace transform of f, as a function of s, is defined by

(14)
$$\mathcal{L}_q(s) \equiv \mathcal{L}_q(f(t)) \equiv \int_0^{\frac{1}{s(1-q)}} f(t) \operatorname{E}_{\frac{1}{q}}(-qst) \, d_q(t).$$

If f is discontinuous, we divide the q-integral into the corresponding continuous parts.

Formula (14) is perfectly well defined, since

- (1) The upper q-integral limit converges to ∞ for $\lim_{q\to 1^-}$
- (2) The value of the second q-exponential at the upper q-integral limit is the second zero of $\mathbf{E}_{\frac{1}{2}}$.
- (3) We chose the function $E_{\frac{1}{q}}(-qst)$ to get simpler formulas for the q-Laplace transform, after q-integration by parts, which is often used in the proofs.

Remark 2. In the theory of the classical Laplace transform, functions f(t) undergoing transformation are usually required to be 'of exponential type', so that the integral defining F(s), which is over the interval $t \in (0, \infty)$, will converge for sufficiently large Re s. The new q-Laplace transform involves a q-integral over a finite interval, from 0 to $\frac{1}{s(1-q)}$; so presumably the function f(t) could fail to be of exponential type, without its q-Laplace transform failing to be defined; though its $\lim_{q\to 1^-}$ limit would not exist.

Remark 3. A q-Laplace transform F(s) may exist without being defined for all s with Re s > 0. Two examples are formulas (19) and (20).

The one-sided q-Laplace transform (14) has the following properties: Linearity for q-Laplace transform:

(15)
$$\mathcal{L}_{q}(af(t) + bg(t)) = a\mathcal{L}_{q}(f(t)) + b\mathcal{L}_{q}(g(t)), \ f, g \in \Lambda_{q}.$$

Proof. This follows from the linearity of the q-integral.

We shall compute some q-Laplace transforms, which occur most often.

Theorem 10. The q-Laplace transform of a power function is given by

(16)
$$\mathcal{L}_q(t^{\alpha}) = \frac{1}{s^{\alpha+1}} \Gamma_q(\alpha+1), \ \alpha \neq -n, \ n \in \mathbb{N}.$$

Proof. By q-integration by parts, we can show that the function

$$I(s,\alpha) \equiv \int_0^{\frac{1}{s(1-q)}} t^{\alpha} \mathcal{E}_{\frac{1}{q}}(-qst) \, d_q(t)$$

satisfies the recurrence

$$I(s,\alpha) = \frac{\{\alpha\}_q}{s} I(s,\alpha - 1),$$

which is equivalent to (16). To this end put $u(t,q,\alpha) = t^{\alpha}$, $v(t,q,s) = -\frac{1}{s} E_{\frac{1}{q}}(-st)$ in [8, (6.58)]. For $E_{\frac{1}{q}}(-qst)$, use the q-derivative formula [8, (6.154)].

Corollary 11. A q-analogue of [20, (50), p. 163], [6, p. 192]. The one-sided q-Laplace transform of a general q-hypergeometric series times a power function is given by

$$\mathcal{L}_{q}(t^{\lambda-1} p \phi_{p-1}(a_{1}, \dots, a_{p}; b_{1}, \dots, b_{p-1}|q; t))$$

$$= \frac{\Gamma_{q}(\lambda)}{s^{\lambda}} p+1 \phi_{p}(\lambda, a_{1}, \dots, a_{p}; b_{1}, \dots, b_{p-1}, \infty|q; (s(1-q))^{-1}).$$

Corollary 12. A q-analogue of [20, (52), p. 164]:

$$\mathcal{L}_q(t^{\gamma-1} \, _2\phi_1\left(\alpha,\infty;\gamma|q;t(1-q)\right)) = \frac{\Gamma_q(\gamma)}{s^{\gamma}} \frac{1}{\left(\frac{1}{s};q\right)_{\alpha}}.$$

Proof. Use the q-binomial theorem.

Theorem 13. Let H(t-a) denote the Heaviside function, where $a \geq 0$:

$$H(t-a) \equiv \begin{cases} 0, & 0 \le t < a; \\ 1, & t \ge a. \end{cases}$$

The q-Laplace transform of H(t-a) is given by

(17)
$$\mathcal{L}_q(\mathbf{H}(t-a)) = \frac{1}{s} \mathbf{E}_{\frac{1}{q}}(-as).$$

Proof.

$$\int_{q}^{\frac{1}{s(1-q)}} E_{\frac{1}{q}}(-qst) d_{q}(t) = \left[-\frac{1}{s} E_{\frac{1}{q}}(-st) \right]_{q}^{\frac{1}{s(1-q)}}.$$

This equals the right hand side, since the upper limit is the first zero of $E_{\frac{1}{q}}$.

Theorem 14. Let $\delta(t-a)$ denote the Dirac distribution, where $a \geq 0$. Then the q-Laplace transform of $\delta(t-t_0)$ is given by

$$\mathcal{L}_q(\delta(t-t_0)) = \widetilde{\mathbf{E}_{\frac{1}{q}}}(-st_0), \ t_0 \ge 0.$$

Proof. Put $\delta_a(t-t_0) \equiv \frac{1}{2a} [H(t-(t_0-a)) - H(t-(t_0+a))]$. The Dirac distribution can be expressed as

$$\delta(t - t_0) = \lim_{a \to 0} \delta_a(t - t_0).$$

By linearity and formula (17) this implies

(18)
$$\mathcal{L}_{q}(\delta_{a}(t-t_{0})) = \frac{1}{2a} \left[\frac{1}{s} \left[E_{\frac{1}{q}}(-s(t_{0}-a)) - E_{\frac{1}{q}}(-s(t_{0}+a)) \right] \right].$$

This is an indeterminate expression 0/0 and we therefore use L'Hôpital's rule \star :

$$\mathcal{L}_{q}(\delta(t-t_{0})) \stackrel{\text{by}(18)}{=} \lim_{a \to 0} \frac{1}{2s} \frac{\partial}{\partial a} \left[\sum_{k=0}^{\infty} \frac{q^{\binom{k}{2}}}{\{k\}_{q}!} \left[(as - st_{0})^{k} - (-as - st_{0})^{k} \right] \right]$$

$$\stackrel{\text{by}\star}{=} \lim_{a \to 0} \frac{1}{2} \sum_{k=1}^{\infty} \frac{k \cdot q^{\binom{k}{2}}}{\{k\}_{q}!} \left[\left[(as - st_{0})^{k-1} + (-as - st_{0})^{k-1} \right] \right] = \text{RHS.} \quad \Box$$

Lemma 15. Scaling is given by

$$\mathcal{L}_q(f(at)) = \frac{1}{a} \mathcal{L}_{q;a} f\left(\frac{s}{a}\right), \ a > 0.$$

Proof. Use formula (12).

Theorem 16. The q-Laplace transform of the q-exponential is given by

(19)
$$\mathcal{L}_q(\mathbf{E}_q(\alpha t)) = \frac{1}{s - \alpha}, \ \operatorname{Re}\left(\frac{\alpha}{s}\right) < 1.$$

Proof. In the end, the geometric series converges.

$$\int_{0}^{\frac{1}{s(1-q)}} \mathcal{E}_{\frac{1}{q}}(-qst)\mathcal{E}_{q}(\alpha t) d_{q}(t) = \sum_{n=0}^{\infty} \frac{\alpha^{n}}{\{n\}_{q}!} \int_{0}^{\frac{1}{s(1-q)}} \mathcal{E}_{\frac{1}{q}}(-qst)t^{n} d_{q}(t)$$

$$\stackrel{\text{by}(16)}{=} \sum_{n=0}^{\infty} \frac{\alpha^{n}}{\{n\}_{q}!} \frac{\Gamma_{q}(n+1)}{s^{n+1}} = \frac{1}{s} \sum_{n=0}^{\infty} \left(\frac{\alpha}{s}\right)^{n} = \frac{1}{s} \frac{1}{1 - \frac{\alpha}{s}} = \text{RHS}. \quad \Box$$

Theorem 17. The q-Laplace transform of the second q-exponential is given by

(20)
$$\mathcal{L}_q\left(\mathrm{E}_{\frac{1}{q}}(\alpha t)\right) = \frac{1}{s} \, _1\phi_1\left(1; \infty|q; -\frac{\alpha}{s}\right), \, \, \mathrm{Re}\left(\frac{\alpha}{s}\right) < 1.$$

Proof. Similar to above, the series converges even better. \Box

Theorem 18. The q-Laplace transform of q-Sine, where $a \in \mathbb{C}$ and $\operatorname{Re} s > \max[\operatorname{Re}(ia), \operatorname{Re}(-ia)]$ is given by

$$\mathcal{L}_q(\operatorname{Sin}_q(\alpha t)) = \frac{\alpha}{s^2 + \alpha^2}.$$

The q-Laplace transform of q-Cosine is given by

$$\mathcal{L}_q(\operatorname{Cos}_q(\alpha t)) = \frac{s}{s^2 + \alpha^2}.$$

Proof. Use formulas (15) and (19).

Theorem 19. The q-Laplace transform of the nth iterated q-derivative can be expressed as a sum of $D_q^i(f(0^+))$, the ith q-derivative of the function being transformed, evaluated at t=0, or at least evaluated in the limit $t\to 0^+$:

$$\mathcal{L}_{q}(\mathbf{D}_{q}^{n}(f(t))) = s^{n}\mathcal{L}_{q}(f(t)) - \sum_{i=0}^{n-1} s^{n-1-i} \mathbf{D}_{q}^{i}(f(0^{+})), \ f \in \Lambda_{q}.$$

Proof. We use q-integration by parts [8, (6.59)].

$$\int_{0}^{\frac{1}{s(1-q)}} \mathbf{E}_{\frac{1}{q}}(-qst) \mathbf{D}_{q}^{n}(f(t)) d_{q}(t) = \left[\mathbf{E}_{\frac{1}{q}}(-st) \mathbf{D}_{q}^{n-1}(f(t))\right]_{0}^{\infty}$$

$$+ s \int_{0}^{\frac{1}{s(1-q)}} q(-qst) \mathbf{D}_{q}^{n-1}(f(t)) d_{q}(t)$$

$$= -\mathbf{D}_{q}^{n-1}(f(0)) + s \left[\mathbf{E}_{\frac{1}{q}}(-st) \mathbf{D}_{q}^{n-2}(f(t))\right]_{0}^{\infty}$$

$$+ s^{2} \int_{0}^{\frac{1}{s(1-q)}} \mathbf{E}_{\frac{1}{q}}(-qst) \mathbf{D}_{q}^{n-2}(f(t)) d_{q}(t) + \dots = \text{RHS}.$$

Remark 4. Since $f \in \Lambda_q$, this is guaranteed to be finite, except possibly in the discontinuous points.

Corollary 20. Initial and final value theorems.

$$\lim_{s \to \infty} s \mathcal{L}_q(f) = \lim_{t \to 0^+} f(t),$$
$$\lim_{s \to 0} s \mathcal{L}_q(f) = \lim_{t \to \infty} f(t).$$

Proof. Use the previous theorem with n=1. In the first case, the LHS goes to zero when $s \to \infty$. In the second case, cancel the two terms $f(0^+)$ on each side after letting $s \to 0^+$. On the LHS $\lim_{s\to 0^+} \frac{1}{s(1-q)} = +\infty$.

A simpler way is to use the formula (12) for multiplicative substitution in q-integral with the values $x = \frac{1}{s(1-q)}$ and $a = \frac{1}{s}$.

Theorem 21. The q-Laplace transform of multiplication with a power function is given by

(21)
$$\mathcal{L}_q(t^n f(t)) = (-1)^n q^{\binom{n}{2}} \mathcal{D}_{q,s}^n \mathcal{L}_q f(q^{-n}s), \ f \in \Lambda_q.$$

Proof

$$(-1)^{n} q^{\binom{n}{2}} D_{q,s}^{n} \mathcal{L}_{q}(q^{-n}s) = (-1)^{n} q^{\binom{n}{2}} \int_{0}^{\frac{1}{s(1-q)}} D_{q,s}^{n} (E_{\frac{1}{q}}(-q^{1-n}st)) f(t) d_{q}(t)$$

$$\stackrel{\text{by}[8, (6.154)]}{=} \int_{0}^{\frac{1}{s(1-q)}} E_{\frac{1}{q}}(-qst) t^{n} f(t) d_{q}(t) = \text{LHS}.$$

Theorem 22. The q-Laplace transform of multiplication with $E_q(\alpha t)$ is given by

(22)
$$\mathcal{L}_q(\mathbf{E}_q(\alpha t)f(t)) = \mathcal{L}_q f(s \uplus_q - \alpha), \ f \in \Lambda_q.$$

Proof.

LHS
$$\stackrel{\text{by}(15)}{=} \sum_{n=0}^{\infty} \frac{\alpha^n}{\{n\}_q!} \mathcal{L}_q(t^n f(t)) \stackrel{\text{by}(21)}{=} \sum_{n=0}^{\infty} \frac{(-\alpha)^n}{\{n\}_q!} q^{\binom{n}{2}} D_{q,s}^n \mathcal{L}_q f(q^{-n}s)$$

$$\stackrel{\text{by}(8)}{=} \text{RHS}.$$

Example 1. We show a simple calculation.

$$\mathcal{L}_q(t\mathrm{Sin}_q(at)) \overset{\mathrm{by}(21)}{=} -\mathrm{D}_{q,s} \left[\frac{a}{\frac{s^2}{q^2} + a^2} \right] = \frac{\{2\}_q as}{(s^2 + a^2)(s^2 + q^2 a^2)}.$$

The following table 1 shows the basic q-Laplace transforms.

f(t)	$\mathcal{L}_q(s)$
t^{lpha}	$\frac{1}{s^{\alpha+1}}\Gamma_q(\alpha+1)$
$t^{\gamma-1} _{2}\phi_{1}(\alpha, \infty; \gamma q; t(1-q))$	$\frac{\Gamma_q(\gamma)}{s^{\gamma}}((\frac{1}{s};q)_{\alpha})^{-1}$
H(t-a)	$s^{-1} \mathbf{E}_{\frac{1}{q}}(-as)$
$\delta(t-t_0)$	$\widetilde{\mathrm{E}}_{\frac{1}{q}}(-st_0), \ t_0 \ge 0$
f(at)	$\frac{1}{a}\mathcal{L}_{q;a}\left(\frac{s}{a}\right), \ a > 0$
$\mathrm{E}_q(lpha t)$	$\frac{1}{s-\alpha}$, $\operatorname{Re}\left(\frac{\alpha}{s}\right) < 1$
$\mathrm{E}_{rac{1}{q}}(lpha t)$	$\left \frac{1}{s} _{1} \phi_{1}\left(1; \infty \middle q; -\frac{\alpha}{s}\right), \operatorname{Re}\left(\frac{\alpha}{s}\right) < 1 \right $
$\operatorname{Sin}_q(\alpha t)$	$\frac{\alpha}{s^2 + \alpha^2}$
$\cos_q(\alpha t)$	$\frac{s}{s^2 + \alpha^2}$
$\mathbf{D}_q^n(f(t))$	$s^{n}\mathcal{L}_{q}(f(t)) - \sum_{i=0}^{n-1} s^{n-1-i} \mathcal{D}_{q}^{i}(f(0))$
$t^n f(t)$	$(-1)^n q^{\binom{n}{2}} \mathcal{D}_{q,s}^n \mathcal{L}_q f(q^{-n}s)$
$\mathrm{E}_q(\alpha t)f(t)$	$\mathcal{L}_q(f(s \uplus_q - \alpha))$

Table 1. The q-Laplace transforms

4.3. Advanced q-hypergeometric transforms. We continue with some examples of q-Laplace transforms, which are all q-analogues of Exton [11, p. 223–224]. I moved Exton [11, A 6.1.15] and [11, A 6.1.16, p. 224] to the next theorem.

Theorem 23.

(23)
$$\frac{1}{\Gamma_{q}(a)} \mathcal{L}_{q} \left(t^{a-1} {}_{2}\phi_{1} \begin{bmatrix} 2\infty \\ c \end{bmatrix} q; xt^{2} \right] \right) \\ = \frac{1}{s^{a}} {}_{4}\phi_{3} \begin{bmatrix} \triangle(q; 2; a) \\ c, 2\infty \end{bmatrix} q; \frac{x}{(s(1-q))^{2}} \right].$$

$$(24) \qquad \frac{1}{\Gamma_{q}(a)}\mathcal{L}_{q}\left(t^{a-1}\ _{2}\phi_{1}\left[\begin{array}{cc}2\infty\\a\end{array}\left|q;xt\right]\right)=\frac{1}{s^{a}}\mathrm{E}_{q}\left(\frac{x}{s(1-q)^{2}}\right).$$

(25)
$$\frac{1}{\Gamma_q(a)} \mathcal{L}_q \left(t^{a-1} \, {}_{2}\phi_1 \left[\begin{array}{c} 2\infty \\ c \end{array} \middle| q; (x_1 t \oplus_q x_2) \right] \right)$$
$$= \frac{1}{s^a} \Upsilon_3 \left(a; c \middle| q; \frac{x_1}{s(1-q)}, x_2 \right).$$

(26)
$$\frac{1}{\Gamma_q(a)} \mathcal{L}_q \left(t^{a-1} {}_{2}\phi_1 \begin{bmatrix} b, \infty \\ c \end{bmatrix} q; (x_1 t \oplus_q x_2) \right] \right)$$
$$= \frac{1}{s^a} \Upsilon_1 \left(b, a; c \middle| q; \frac{x_1}{s(1-q)}, x_2 \right).$$

(27)
$$\frac{1}{\Gamma_{q}(a)} \mathcal{L}_{q} \left(t^{a-1} \Psi_{2} \left(b; c, c' | q; x_{1}t, x_{2} \right) \right) \\
= \frac{1}{s^{a}} \Psi_{1} \left(b, a; c, c' | q; \frac{x_{1}}{s(1-q)}, x_{2} \right).$$

(28)
$$\frac{1}{\Gamma_q(a)} \mathcal{L}_q \left(t^{a-1} {}_{2}\phi_1 \begin{bmatrix} 2\infty \\ c \end{bmatrix} q; x_1 t \right] {}_{2}\phi_1 \begin{bmatrix} 2\infty \\ c' \end{bmatrix} q; x_2 t \right]$$
$$= \frac{1}{s^a} \Psi_2 \left(a; c, c' \middle| q; \frac{x_1}{s(1-q)}, \frac{x_2}{s(1-q)} \right).$$

(29)
$$\frac{1}{\Gamma_{q}(a)} \mathcal{L}_{q} \left(t^{a-1} {}_{2}\phi_{1} \begin{bmatrix} 2\infty \\ c \end{bmatrix} q; x_{1}t^{2} \right) {}_{2}\phi_{1} \begin{bmatrix} 2\infty \\ c' \end{bmatrix} q; x_{2}t^{2} \right) \\
= \frac{1}{s^{a}} \Phi_{4:1}^{4:2} \begin{bmatrix} \triangle(q; 2; a) : 2\infty; 2\infty \\ 4\infty : c; c' \end{bmatrix} q; \frac{x_{1}}{(s(1-q))^{2}}, \frac{x_{2}}{(s(1-q))^{2}} \right].$$

(30)
$$\frac{1}{\Gamma_{q}(a)} \mathcal{L}_{q} \left(t^{a-1} \Psi_{2} \left(b; c, c' | q; x_{1}t, x_{2}t \right) \right) \\ = \frac{1}{s^{a}} \Phi_{4} \left(a, b; c, c' \middle| q; \frac{x_{1}}{s(1-q)}, \frac{x_{2}}{s(1-q)} \right).$$

(31)
$$\frac{1}{\Gamma_{q}(a)} \mathcal{L}_{q} \left(t^{a-1} {}_{2}\phi_{1} \left[\begin{array}{c} b, \infty \\ c \end{array} \middle| q; x_{1}t \right] {}_{2}\phi_{1} \left[\begin{array}{c} b', \infty \\ c' \end{array} \middle| q; x_{2}t \right] \right)$$
$$= \frac{1}{s^{a}} \Phi_{2} \left(a, b, b'; c, c' \middle| q; \frac{x_{1}}{s(1-q)}, \frac{x_{2}}{s(1-q)} \right).$$

$$\frac{1}{\Gamma_{q}(a)} \mathcal{L}_{q} \left(t^{a-1} \Psi_{2} \left(b; a, c | q; x_{1}t, x_{2} \right) \right)
= \frac{1}{s^{a} \left(\frac{x_{1}}{s(1-q)}; q \right)_{b}} \left\| \frac{b, 2\infty}{c} \right\| \left| q; x_{2} \right| \left\| \frac{\cdot}{\left(\frac{x_{1}}{s(1-q)} q^{b}; q \right)_{k}} \right],
\left| \frac{x_{1}}{s(1-q)} \right| < 1.$$

Proof. First we prove (25). The left hand side equals

$$\frac{1}{\Gamma_{q}(a)} \int_{0}^{\frac{1}{s(1-q)}} t^{a-1} \mathcal{E}_{\frac{1}{q}}(-qst) \sum_{m_{1},m_{2}=0}^{\infty} \frac{(x_{1}t)^{m_{2}} x_{2}^{m_{1}-m_{2}}}{\langle c;q\rangle_{m_{1}}\langle 1;q\rangle_{m_{2}}\langle 1;q\rangle_{m_{1}-m_{2}}} d_{q}(t)$$

$$\stackrel{\text{by}(16)}{=} \sum_{m_{1},m_{2}=0}^{\infty} \Gamma_{q} \begin{bmatrix} a+m_{2} \\ a \end{bmatrix} \frac{x_{1}^{m_{2}} x_{2}^{m_{1}-m_{2}}}{\langle 1;q\rangle_{m_{2}}\langle 1;q\rangle_{m_{1}-m_{2}}\langle c;q\rangle_{m_{1}} s^{a+m_{2}}} \stackrel{\text{by}[8,\frac{(1.46)}{}]}{=} \text{RHS}.$$

Then we prove formula (32). The left hand side equals

$$\begin{split} \frac{1}{\Gamma_{q}(a)} \int_{0}^{\frac{1}{s(1-q)}} t^{a-1} \mathbf{E}_{\frac{1}{q}}(-qst) \sum_{m_{1},m_{2}=0}^{\infty} \frac{\langle b;q\rangle_{m_{1}+m_{2}}}{\langle a,1;q\rangle_{m_{1}}\langle c,1;q\rangle_{m_{2}}} (x_{1}t)^{m_{1}} x_{2}^{m_{2}} d_{q}(t) \\ \overset{\text{by}(16)}{=} \sum_{m_{1},m_{2}=0}^{\infty} \Gamma_{q} \begin{bmatrix} a+m_{1} \\ a \end{bmatrix} \frac{\langle b;q\rangle_{m_{1}+m_{2}}}{\langle a,1;q\rangle_{m_{1}}\langle c,1;q\rangle_{m_{2}}} x_{1}^{m_{1}} x_{2}^{m_{2}} \\ \overset{\text{by}[8,\underbrace{(1.46)]}}{=} \frac{1}{s^{a}} \sum_{m_{2}=0}^{\infty} \frac{\langle b;q\rangle_{m_{2}}}{\langle c,1;q\rangle_{m_{2}}} x_{2}^{m_{2}} \\ \times \sum_{m_{1}=0}^{\infty} \frac{\langle b+m_{2}\rangle_{m_{1}}}{\langle 1;q\rangle_{m_{1}}} \left(\frac{x_{1}}{s(1-q)}\right)^{m_{1}} \overset{\text{by}[8,\underbrace{(7.27)]}}{=} \text{RHS}. \end{split}$$

The following formulas are all q-analogues of Erdélyi [7].

Theorem 24. For Re(b') > 0, Re(s) > 0, Re(s) > Re(|y|), we have a q-analogue of Erdélyi [7, 1, p. 222]:

(33)
$$\frac{1}{\Gamma_{q}(b')} \mathcal{L}_{q} \left(t^{b'-1} \Upsilon_{1} \left(a; b; c | q; x, yt \right) \right) \\
= \frac{1}{s^{b'}} \Phi_{1} \left(a, b, b'; c | q; x, \frac{y}{s(1-q)} \right).$$

For Re(b) > 0, Re(s) > 0, Re(s) > Re(|x|), we have a q-analogue of Erdélyi [7, 2, p. 222]:

(34)
$$\frac{1}{\Gamma_q(b)} \mathcal{L}_q\left(t^{b-1} \Upsilon_2\left(a, a'; c \middle| q; xt, y\right)\right)$$
$$= \frac{1}{s^b} \Xi_1\left(a, a', b; c \middle| q; \frac{x}{s(1-q)}, y\right).$$

For Re(c) > 0, Re(s) > max(Re(|x|), Re(|y|)), we have a q-analogue of $Erd\acute{e}lyi$ [7, 3, p. 222]:

$$(35) \frac{1}{\Gamma_q(c)} \mathcal{L}_q\left(t^{c-1} \Upsilon_2\left(b, b'; c \middle| q; xt, y\right)\right) = \frac{1}{s^c \left(\frac{x}{(s(1-q))}; q\right)_b \left(\frac{y}{(s(1-q))}; q\right)_{b'}}.$$

For Re(a) > 0, Re(s) > max(Re(|x|), Re(|y|)), we have a q-analogue of $Erd\acute{e}lyi$ [7, 4, p. 222]:

(36)
$$\frac{1}{\Gamma_{q}(a)} \mathcal{L}_{q}\left(t^{a-1} \Upsilon_{2}\left(b, b'; c \middle| q; xt, yt\right)\right)$$
$$= \frac{1}{s^{a}} \Phi_{1}\left(a, b, b'; c \middle| q; \frac{x}{s(1-q)}, \frac{y}{s(1-q)}\right).$$

For Re(c) > 0, $Re(s) > max(Re(|x_i|), i = 1, ..., n)$, we have a q-analogue of Erdélyi [7, 5, p. 222] for the Humbert function:

$$(37) \qquad \frac{1}{\Gamma_q(c)} \mathcal{L}_q\left(t^{c-1} \Upsilon_2\left(\vec{b}; c \middle| q; \vec{xt}\right)\right) = \frac{1}{s^c \left(\frac{\vec{x}}{(s(1-q))}; q\right)_{\vec{b}}}.$$

For Re(a) > 0, Re(s) > 0, Re(s) > Re(|x|), we have a q-analogue of Erdélyi [7, 6, p. 222]:

$$(38) \qquad \frac{1}{\Gamma_q(a)} \mathcal{L}_q\left(t^{a-1} \Upsilon_3\left(b; c|q; tx, y\right)\right) = \frac{1}{s^a} \Xi_2\left(a, b; c \middle| q; \frac{x}{s(1-q)}, y\right).$$

For Re(b') > 0, Re(s) > 0, Re(s) > Re(|y|), we have a q-analogue of Erdélyi [7, 7, p. 223]:

$$(39) \quad \frac{1}{\Gamma_q(b')}\mathcal{L}_q\left(t^{b'-1}\ \Upsilon_3\left(b;c|q;x,yt\right)\right) = \frac{1}{s^{b'}}\ \Upsilon_2\left(b,b';c\left|q;x,\frac{y}{s(1-q)}\right)\right).$$

For Re(a) > 0, Re(s) > 0, $Re(s) > \frac{\sqrt{y}}{1-q}$, we have a q-analogue of Erdélyi [7, 8, p. 223]:

(40)
$$\frac{1}{\Gamma_{q}(2a)} \mathcal{L}_{q} \left(t^{2a-1} \Upsilon_{3} \left(b; c | q; x, yt^{2} \right) \right) \\
= \frac{1}{s^{2a}} \Phi_{1:3;0}^{1:4;1} \begin{bmatrix} \infty : \triangle(q; 2; 2a) & ; b \\ c : 3\infty & ; \cdot \end{bmatrix} q; \frac{y}{(s(1-q))^{2}}, x \right].$$

For Re(c) > 0, Re(s) > 0, Re(s) > Re(|x|), we have a q-analogue of Erdélyi [7, 9, p. 223]:

$$(41) \quad \frac{1}{\Gamma_q(c)}\mathcal{L}_q\left(t^{c-1}\ \Upsilon_3(b;c\big|q;xt,yt)\right) = \frac{1}{s^c\left(\frac{x}{(s(1-q))};q\right)_b}\mathrm{E}_q\left(\frac{y}{s(1-q)^2}\right).$$

For Re(a) > 0, Re(s) > 0, Re(s) > max(Re(|x|), Re(|y|)), we have a q-analogue of Erdélyi [7, 10, p. 223]:

(42)
$$\frac{1}{\Gamma_q(a)} \mathcal{L}_q\left(t^{a-1} \Upsilon_3\left(b; c | q; xt, yt\right)\right) \\ = \frac{1}{s^a} \Upsilon_1\left(a, b; c | q; \frac{x}{s(1-q)}, \frac{y}{s(1-q)}\right).$$

For Re(b') > 0, Re(s) > 0, Re(s) > Re(|y|), we have a q-analogue of Erdélyi [7, 11, p. 223]:

(43)
$$\frac{1}{\Gamma_{q}(b')} \mathcal{L}_{q} \left(t^{b'-1} \Psi_{1} \left(a, b; c, c' \middle| q; x, yt \right) \right) \\
= \frac{1}{s^{b'}} \Phi_{2} \left(a, b, b'; c, c' \middle| q; x, \frac{y}{s(1-q)} \right).$$

For Re(b) > 0, Re(s) > 0, Re(s) > Re(|x|), we have a q-analogue of Erdélyi [7, 12, p. 223]:

(44)
$$\frac{1}{\Gamma_{q}(b)} \mathcal{L}_{q} \left(t^{b-1} \Psi_{2} \left(a; c, c' \middle| q; x, yt \right) \right) \\
= \frac{1}{s^{b'}} \Psi_{1} \left(a, b; c, c' \middle| q; \frac{x}{s(1-q)}, y \right).$$

For Re(a) > 0, Re(s) > max(Re(|x|), Re(|y|)), we have a q-analogue of $Erd\acute{e}lyi$ [7, 13, p. 223]:

(45)
$$\frac{1}{\Gamma_q(a)} \mathcal{L}_q\left(t^{a-1} \Psi_2\left(b; c, c' \middle| q; xt, yt\right)\right) \\ = \frac{1}{s^a} \Phi_4\left(a, b; c, c' \middle| q; \frac{x}{s(1-q)}, \frac{y}{s(1-q)}\right).$$

For Re(b') > 0, Re(s) > 0, Re(s) > Re(|y|), we have a q-analogue of Erdélyi [7, 14, p. 223]:

(46)
$$\frac{1}{\Gamma_{q}(b')} \mathcal{L}_{q} \left(t^{b'-1} \Xi_{1} \left(a, a'; b; c \middle| q; x, yt \right) \right) \\ = \frac{1}{s^{b'}} \Phi_{3} \left(a, a', b, b'; c \middle| q; x, \frac{y}{s(1-q)} \right).$$

For Re(a') > 0, Re(s) > 0, Re(s) > Re(|y|), we have a q-analogue of Erdélyi [7, 15, p. 223]:

(47)
$$\frac{1}{\Gamma_{q}(a')} \mathcal{L}_{q} \left(t^{a'-1} \Xi_{2} \left(a, b; c | q; x, yt \right) \right)$$

$$= \frac{1}{s^{a'}} \Xi_{1} \left(a, a'; b; c | q; x, \frac{y}{s(1-q)} \right).$$

For $\operatorname{Re}(a') > 0$, $\operatorname{Re}(s) > 0$, $\operatorname{Re}(s) > 2\operatorname{Re}(\sqrt{y})$, we have a q-analogue of Erdélyi [7, 16, p. 223]:

(48)
$$\frac{1}{\Gamma_{q}(2a')} \mathcal{L}_{q} \left(t^{2a'-1} \Xi_{2} \left(a, b; c | q; x, yt^{2} \right) \right) \\
= \frac{1}{s^{2a'}} \Phi_{1:1;3}^{1:2;4} \begin{bmatrix} \infty : a, b; \triangle(q; 2; 2a') \\ c : \infty; 3\infty \end{bmatrix} \left| q; x, \frac{y}{(s(1-q))^{2}} \right|.$$

Proof. First we prove (40). The left hand side equals

$$\begin{split} &\frac{1}{\Gamma_{q}(2a)} \int_{0}^{\frac{1}{s(1-q)}} t^{2a-1} \mathbf{E}_{\frac{1}{q}}(-qst) \sum_{m_{1},m_{2}=0}^{\infty} \frac{\langle b;q \rangle_{m_{1}} x^{m_{1}} (yt^{2})^{m_{2}}}{\langle 1;q \rangle_{m_{1}} \langle 1;q \rangle_{m_{2}} \langle c;q \rangle_{m_{1}+m_{2}}} \, d_{q}(t) \\ &\stackrel{\mathrm{by}(16)}{=} \frac{1}{s^{2a}} \sum_{m_{1},m_{2}=0}^{\infty} \Gamma_{q} \left[\begin{array}{c} 2a+2m_{2} \\ 2a \end{array} \right] \frac{\langle b;q \rangle_{m_{1}} x^{m_{1}}}{\langle 1;q \rangle_{m_{1}} \langle 1;q \rangle_{m_{2}} \langle c;q \rangle_{m_{1}+m_{2}}} \left(\frac{y}{s^{2}} \right)^{m_{2}} \\ &\stackrel{\mathrm{by}[8,\ (1.46)]}{=} \frac{1}{s^{2a}} \sum_{m_{1},m_{2}=0}^{\infty} \frac{\langle b;q \rangle_{m_{1}} \langle 2a;q \rangle_{2m_{2}}}{\langle 1;q \rangle_{m_{1}} \langle 1;q \rangle_{m_{2}} \langle c;q \rangle_{m_{1}+m_{2}}} x^{m_{1}} \left(\frac{y}{(s(1-q))^{2}} \right)^{m_{2}} = \mathrm{RHS}. \end{split}$$

Then we prove (41). The left hand side equals

$$\frac{1}{\Gamma_{q}(c)} \int_{0}^{\frac{1}{s(1-q)}} t^{c-1} \mathcal{E}_{\frac{1}{q}}(-qst) \sum_{m_{1},m_{2}=0}^{\infty} \frac{\langle b; q \rangle_{m_{1}}(xt)^{m_{1}}(yt)^{m_{2}}}{\langle 1; q \rangle_{m_{1}} \langle 1; q \rangle_{m_{2}} \langle c; q \rangle_{m_{1}+m_{2}}} d_{q}(t)$$

$$\frac{\text{by}(16)}{=} \frac{1}{s^{c}} \sum_{m_{1},m_{2}=0}^{\infty} \Gamma_{q} \begin{bmatrix} c + m_{1} + m_{2} \\ c \end{bmatrix} \frac{\langle b; q \rangle_{m_{1}} x^{m_{1}} y^{m_{2}}}{\langle 1; q \rangle_{m_{1}} \langle 1; q \rangle_{m_{2}} \langle c; q \rangle_{m_{1}+m_{2}} s^{m_{1}+m_{2}}}$$

$$\frac{\text{by}[8, (1.46)]}{=} \frac{1}{s^{c}} \sum_{m_{2}=0}^{\infty} \left(\frac{y}{s(1-q)} \right)^{m_{2}} \frac{1}{\langle 1; q \rangle_{m_{2}}}$$

$$\times \sum_{m=0}^{\infty} \left(\frac{x}{s(1-q)} \right)^{m_{1}} \frac{\langle b; q \rangle_{m_{1}}}{\langle 1; q \rangle_{m_{1}}} \frac{\text{by}[8, (7.27)]}{\langle 1; q \rangle_{m_{1}}} \text{ RHS.} \qquad \square$$

5. Conclusion

The table of q-Laplace transforms enables us to quickly find out which formula to be used. We are thus ready to solve inhomogenous q-difference equations, with right hand side for instance a delta function. The solutions will be the sum of the homogenous and the inhomogenous solutions like for differential equations. In the next paper we will solve the corresponding system of q-difference equations.

6. Discussion

It was not possible to find a q-analogue of the transform for f(t-a)H(t-a), since an additive substitution in q-integrals is not allowed. In the next step

we could consider multiple q-Laplace transforms, which would then be q-analogues of well-known multiple Laplace transforms. The proof of the q-analogue of the Bromwich integral would require the corresponding Cauchy integral formula. We shall, however, try to discuss inversion problems in certain special cases in the next paper.

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