## A q-generalization of Laplace transforms

This article has been downloaded from IOPscience. Please scroll down to see the full text article.
1999 J. Phys. A: Math. Gen. 328551
(http://iopscience.iop.org/0305-4470/32/48/314)
View the table of contents for this issue, or go to the journal homepage for more

Download details:
IP Address: 171.66.16.111
The article was downloaded on 02/06/2010 at 07:51

Please note that terms and conditions apply.

# A $q$-generalization of Laplace transforms 

E K Lenzi $\dagger$, Ernesto P Borges $\dagger \ddagger$ and R S Mendes§<br>$\dagger$ Centro Brasileiro de Pesquisas Físicas, R Dr Xavier Sigaud 150, 22290-180 Rio de Janeiro, RJ, Brazil<br>$\ddagger$ Departamento de Engenharia Química, Escola Politécnica, Universidade Federal da Bahia, R Aristides Novis, 2, 40210-630 Salvador, BA, Brazil<br>§ Departamento de Física, Universidade Estadual de Maringá, Av. Colombo 5790, 87020-900 Maringá, PR, Brazil<br>E-mail: eklenzi@cbpf.br, ernesto@cbpf.br and rsmendes@dfi.uem.br

Received 23 March 1999, in final form 4 August 1999


#### Abstract

The Laplace transform is generalized by using the $q$-exponential function $e_{q}^{x} \equiv$ $[1+(1-q) x]^{1 /(1-q)}$ that emerges from Tsallis' non-extensive statistical mechanics, and some of its properties are obtained. The usual transform is recovered as a limiting case $(q \rightarrow 1)$. The use of the $q$-Laplace transform is illustrated by establishing a relation between the classical canonical $q$-partition function and the density of states.


## 1. Introduction

Among the integral transforms, Laplace's occupies a special place, mainly because of its usefulness in solving differential equations of functions of exponential order with initial value conditions or semi-infinite boundary value conditions. It has applications in various areas of science and engineering. A particular use of the Laplace transform within Boltzmann-Gibbs extensive statistical mechanics is to establish the connection between the density of states (an entirely mechanical property) and the canonical partition function.

There is an increasing focus on non-extensive phenomena in the physics literature and particularly on the Tsallis generalization of statistical mechanics. Since its formulation [1, 2], the theoretical body of the formalism has expanded significantly (see [3] for a recent and broad review). It has been applied to a variety of systems, among which we mention the Lévy [4] and correlated [5] anomalous diffusion, self-gravitating systems [6], peculiar velocities of galaxies [7], turbulence in pure electron plasma [8], solar neutrinos [9] and quantum scattering of spinless particles [10].

The present work is included in the formal developments of mathematical methods associated with Tsallis statistical mechanics. Some previous works along these lines are on distribution functions [11], linear response theory [12], perturbative and variational methods [13], Green's functions [14], path integral and Bloch equations [15], consistent testing [16] and trigonometric and hyperbolic functions [17].

The starting point of the mathematical developments associated with the Tsallis formalism is the definition of the generalized $q$-logarithm and $q$-exponential functions $[17,18]$

$$
\begin{equation*}
\ln _{q} x \equiv \frac{x^{1-q}-1}{1-q} \quad \exp _{q} x \equiv \mathrm{e}_{q}^{x} \equiv[1+(1-q) x]^{1 /(1-q)} \tag{1}
\end{equation*}
$$

These functions are a kind of $q$-deformation of the usual ones and are reduced to them in the limit $q \rightarrow 1$. Their definitions allow one to write a sharp analogy between Boltzmann-Gibbs statistical mechanics and Tsallis generalization. For instance, the generalized entropy of the microcanonical ensemble is written as $S_{q}=k \ln _{q} W(k \in \mathcal{R}>0$ and $W$ is the number of microstates).

In the Tsallis non-extensive statistical mechanics, there is a generalized $q$-partition function $Z_{q}$. We show that the density of states may be recovered from $Z_{q}$ by an inverse $q$-Laplace transform.

## 2. $q$-Laplace transform

In order to obtain a generalization of the Laplace transform of a function $f$,

$$
\begin{equation*}
\mathcal{L}\{f(t)\}(s) \equiv F(s) \equiv \int_{0}^{\infty} f(t) \exp _{1}(-s t) \mathrm{d} t \tag{2}
\end{equation*}
$$

motivated by non-extensive Tsallis ideas, we consider the replacement of $\exp _{1}(-s t)$ by a $q$ exponential. We can achieve this by the following simple possibilities: replace the kernel $\exp _{1}(-s t)$ by
(a) $\exp _{q}(-s t)$,
(b) $\left[\exp _{q}(-t)\right]^{s}$, or
(c) $\left[\exp _{q}(+t)\right]^{-s}$.

All of these possibilities reduce to the usual kernel $\mathrm{e}_{1}^{-s t}$ in the limit $q \rightarrow 1$. In the present work we consider the second case and define the $q$-Laplace transform of a function $f$ by

$$
\begin{equation*}
\mathcal{L}_{q}\{f(t)\}(s) \equiv F_{q}(s) \equiv \int_{0}^{\infty} f(t)\left[\exp _{q}(-t)\right]^{s} \mathrm{~d} t \tag{3}
\end{equation*}
$$

We shall show that this particular generalization has a variety of interesting properties; the other two possible generalizations will be commented on later. This definition has the usual Laplace transform as a particular case, when $q \rightarrow 1$. For $q<1$, we must use a cut-off, essentially the same as that used in the non-extensive statistical mechanics: the $q$-density matrix for the canonical ensemble of a system with Hamiltonian $\hat{H}$ is given by [2]

$$
\begin{equation*}
\hat{\rho}_{q}=\frac{1}{Z_{q}}[1-(1-q) \beta \hat{H}]^{1 /(1-q)} \tag{4}
\end{equation*}
$$

with

$$
\begin{equation*}
Z_{q}=\operatorname{Tr}[1-(1-q) \beta \hat{H}]^{1 /(1-q)} . \tag{5}
\end{equation*}
$$

In order to retain a consistent probabilistic interpretation (eigenvalues of $\hat{\rho}_{q}$ must be nonnegative real numbers monotonically decreasing with the energy) a cut-off condition is introduced, which imposes $\rho\left(E_{n}\right)=0$ whenever $[1-(1-q) \beta \hat{H}] \leqslant 0\left(\left\{E_{n}\right\}\right.$ is the set of eigenvalues of the Hamiltonian $\hat{H})$. To be coherent with the non-extensive formalism, we also adopt the cut-off condition: $\exp _{q}(-t) \equiv 0$ whenever $[1-(1-q) t] \leqslant 0$.

We shall begin with the following definition: a function $f(t)$ defined on the interval $a \leqslant t<\infty$ is said to be of $q$-exponential order $\sigma_{0}\left(\sigma_{0} \in \mathcal{R}\right)$ if there exists $M \in \mathcal{R}$ such that $\left|\left[\exp _{q}(-t)\right]^{\sigma_{0}} f(t)\right| \leqslant M$. To demonstrate the existence of the $q$-Laplace transform, let $f(t)$ be measurable and of $q$-exponential order $\sigma_{0}$. Then, following Lebesgue's dominated convergence theorem, we have $\left|f(t)\left[\exp _{q}(-t)\right]^{s}\right| \leqslant g(t)$ where

$$
g(t)= \begin{cases}{[1-(1-q) t]^{-\left(\sigma-\sigma_{0}\right) /(q-1)}} & q>1  \tag{6}\\ {[1-(1-q) t]^{-\left(\sigma-\sigma_{0}\right) /(q-1)} \chi_{t \leqslant(1-q)^{-1}}} & q<1\end{cases}
$$

The function $g(t)$ is obviously integrable. Thus, the integral $\int_{0}^{\infty} \mathrm{d} t f(t)\left[\exp _{q}(-t)\right]^{s}$ converges for $\operatorname{Re}(s)>\sigma_{0}+(q-1)$.

The inverse of the $q$-Laplace transform is given by

$$
\begin{equation*}
\mathcal{L}_{q}^{-1}\left\{F_{q}(s)\right\}(t)=f(t)=\frac{1}{2 \pi \mathrm{i}} \int_{c-\mathrm{i} \infty}^{c+\mathrm{i} \infty} F_{q}(s)\left[\exp _{q}(-t)\right]^{-s-(1-q)} \mathrm{d} s \tag{7}
\end{equation*}
$$

where $c$ is a real constant that exceeds the real part of all the singularities of $F_{q}(s)$. The proof is found by checking the identities

$$
\begin{equation*}
f(t)=\mathcal{L}_{q}^{-1}\left\{\mathcal{L}_{q}\{f(t)\}\right\} \tag{8}
\end{equation*}
$$

and

$$
\begin{equation*}
F_{q}(s)=\mathcal{L}_{q}\left\{\mathcal{L}_{q}^{-1}\left\{F_{q}(s)\right\}\right\} \tag{9}
\end{equation*}
$$

The first identity is proved as follows:

$$
\begin{align*}
\mathcal{L}_{q}^{-1}\left\{\mathcal{L}_{q}\{f(t)\}\right\}= & \frac{1}{2 \pi \mathrm{i}} \int_{c-\mathrm{i} \infty}^{c+\mathrm{i} \infty} \mathcal{L}_{q}\{f(t)\}[1-(1-q) t]^{-s /(1-q)-1} \mathrm{~d} s \\
= & \frac{1}{2 \pi \mathrm{i}} \int_{c-\mathrm{i} \infty}^{c+\mathrm{i} \infty}\left[\int_{0}^{\infty} f\left(t^{\prime}\right)\left[1-(1-q) t^{\prime}\right]^{s /(1-q)} \mathrm{d} t^{\prime}\right] \\
& \times[1-(1-q) t]^{-s /(1-q)-1} \mathrm{~d} s \\
= & \int_{0}^{\infty} \frac{f\left(t^{\prime}\right)}{[1-(1-q) t]}\left\{\frac{1}{2 \pi \mathrm{i}} \int_{c-\mathrm{i} \infty}^{c+\mathrm{i} \infty}\left[\frac{1-(1-q) t^{\prime}}{1-(1-q) t}\right]^{s /(1-q)} \mathrm{d} s\right\} \mathrm{d} t^{\prime} \\
= & \int_{0}^{\infty} \frac{f\left(t^{\prime}\right)}{[1-(1-q) t]} \\
& \times\left\{\frac{1}{2 \pi \mathrm{i}} \int_{c-\mathrm{i} \infty}^{c+\mathrm{i} \infty} \exp _{1}\left(s \ln _{1}\left[\frac{1-(1-q) t^{\prime}}{1-(1-q) t}\right]^{1 /(1-q)}\right) \mathrm{d} s\right\} \mathrm{d} t^{\prime} . \tag{10}
\end{align*}
$$

If we take into account the representation of the Dirac $\delta$-function

$$
\begin{equation*}
\delta(x)=\frac{1}{2 \pi \mathrm{i}} \int_{c-\mathrm{i} \infty}^{c+\mathrm{i} \infty} \exp _{1}(\alpha x) \mathrm{d} \alpha \tag{11}
\end{equation*}
$$

and also the property of a function $f(x)$ with a single, simple root at $x_{0}$

$$
\begin{equation*}
\delta(f(x))=\frac{1}{|\mathrm{~d} f / \mathrm{d} x|_{x=x_{0}}} \delta\left(x-x_{0}\right) \tag{12}
\end{equation*}
$$

we can find equation (8) straightforwardly.
We can check equation (9) by defining

$$
\begin{equation*}
g(t)=\frac{1}{2 \pi \mathrm{i}} \int_{c-\mathrm{i} \infty}^{c+\mathrm{i} \infty} F_{q}(z)\left[\exp _{q}(-t)\right]^{-z-(1-q)} \mathrm{d} z \tag{13}
\end{equation*}
$$

where $F_{q}(s)=\mathcal{L}_{q}\{g(t)\}$ and $c$ is such that the above integral converges. The $q$-Laplace transform of $g(t)$ is
$\mathcal{L}_{q}\{g(t)\}=\frac{1}{2 \pi \mathrm{i}} \int_{0}^{\infty} \mathrm{d} t\left[\exp _{q}(-t)\right]^{s} \int_{c-\mathrm{i} \infty}^{c+\mathrm{i} \infty} \mathrm{d} z F_{q}(z)\left[\exp _{q}(-t)\right]^{-z-(1-q)}$.
Interchanging the order of the integrals (uniform convergence required), we have

$$
\begin{equation*}
\mathcal{L}_{q}\{g(t)\}=\frac{1}{2 \pi \mathrm{i}} \int_{c-\mathrm{i} \infty}^{c+\mathrm{i} \infty} \mathrm{~d} z F_{q}(z) \int_{0}^{\infty} \mathrm{d} t\left[\exp _{q}(-t)\right]^{s-z-(1-q)} . \tag{15}
\end{equation*}
$$

We require $\operatorname{Re}(z)=c<\operatorname{Re}(s)$ in order to guarantee the convergence of the second integral. We find, then

$$
\begin{equation*}
\mathcal{L}_{q}\{g(t)\}=\frac{1}{2 \pi \mathrm{i}} \int_{c-\mathrm{i} \infty}^{c+\mathrm{i} \infty} \mathrm{~d} z \frac{F_{q}(z)}{s-z} . \tag{16}
\end{equation*}
$$

In order to evaluate this integral, we choose a contour defined by the straight line $\operatorname{Re}(z)=c$ and an arc to the right such that the pole $s$ is located inside it. If $F_{q}(z)$ has no singularities to the right of $\operatorname{Re}(z)=c$, is of order $\mathrm{O}\left(z^{-k}\right)$ (i.e. $\left|F_{q}(z)\right|<M|z|^{k}$ as $|z| \rightarrow \infty, M, k \in \mathcal{R}>0$ ) in this half-plane, and the integral over the arc gives no contribution, then, by the Cauchy integral formula, we find that $g(t)$ and $f(t)$ possess the same Laplace transform $F_{q}(s)$.

## 3. Properties of the $q$-Laplace transform

In the following we list some properties of the present $q$-Laplace transform (their proofs are formally simple and thus are not included).
(a) Limiting values

$$
\begin{align*}
& \lim _{s \rightarrow \infty} s \mathcal{L}_{q}\{f(t)\}=\lim _{t \rightarrow 0} f(t)  \tag{17}\\
& \lim _{s \rightarrow 0} s \mathcal{L}_{q}\{f(t)\}=\lim _{t \rightarrow \infty}\{[1-(1-q) t] f(t)\} . \tag{18}
\end{align*}
$$

(b) Linearity

$$
\begin{equation*}
\mathcal{L}_{q}\left\{a_{1} f_{1}(t)+a_{2} f_{2}(t)\right\}=a_{1} \mathcal{L}_{q}\left\{f_{1}(t)\right\}+a_{2} \mathcal{L}_{q}\left\{f_{2}(t)\right\} \tag{19}
\end{equation*}
$$

(c) Scaling

$$
\begin{equation*}
\mathcal{L}_{q}\{f(a t)\}=\frac{1}{a} F_{q^{\prime}}(s / a) \quad \text { with } \quad q^{\prime}=1-(1-q) / a . \tag{20}
\end{equation*}
$$

(d) Attenuation, or substitution

$$
\begin{equation*}
F_{q}\left(s-s_{0}\right)=\mathcal{L}_{q}\left\{\left[\exp _{q}(-t)\right]^{-s_{0}} f(t)\right\} . \tag{21}
\end{equation*}
$$

(e) $q$-shifting, or $q$-translation

$$
\begin{equation*}
\mathcal{L}_{q}\left\{f\left(\frac{t-t_{0}}{1-(1-q) t_{0}}\right) \theta\left(\frac{t-t_{0}}{1-(1-q) t_{0}}\right)\right\}=\left[\exp _{q}\left(-t_{0}\right)\right]^{s-(1-q)} F_{q}(s) \tag{22}
\end{equation*}
$$

where $\theta(t)$ is the Heaviside step function.
(f) Transform of derivatives

We may express these properties in two forms:

$$
\begin{align*}
& \mathcal{L}_{q}\left\{f^{\prime}(t)\right\}=s \mathcal{L}_{q}\left\{\frac{f(t)}{1-(1-q) t}\right\}-f(0)  \tag{23}\\
& \mathcal{L}_{q}\left\{f^{\prime \prime}(t)\right\}=s(s-(1-q)) \mathcal{L}_{q}\left\{\frac{f(t)}{[1-(1-q) t]^{2}}\right\}-f^{\prime}(0)-s f(0) \tag{24}
\end{align*}
$$

and

$$
\begin{align*}
& \mathcal{L}_{q}\left\{\frac{\mathrm{~d}}{\mathrm{~d} t}[[1-(1-q) t] f(t)]\right\}=s \mathcal{L}_{q}\{f(t)\}-f(0) \quad \text { for } \quad s>q-1  \tag{25}\\
& \begin{array}{l}
\mathcal{L}_{q}\left\{\frac{\mathrm{~d}}{\mathrm{~d} t}\left[[1-(1-q) t] \frac{\mathrm{d}}{\mathrm{~d} t}[[1-(1-q) t] f(t)]\right]\right\} \\
\\
=s^{2} \mathcal{L}_{q}\{f(t)\}-f^{\prime}(0)-s f(0)+(1-q) f(0) .
\end{array}
\end{align*}
$$

The most common application of the Laplace transform is in the solution of linear differential equations. It takes advantage of the property $\mathcal{L}_{1}\{f(t)\}=s \mathcal{L}_{1}\{f(t)\}-f(0)$, to transform differential equations into algebraic equations in the $s$ domain. In this $q$ generalized version, the corresponding properties (equations (23) and (25)) may also be used, with the same purpose, for solving differential equations in which the derivatives appear in the form of $(\mathrm{d} / \mathrm{d} t)\{[1-(1-q) t] f(t)\}$. In particular, $\exp _{q}( \pm \lambda t), \lambda>0$ (the $q-$ exponential emerges in a variety of physical situations within the non-extensive statistical mechanics) is a solution of the differential equation

$$
\begin{equation*}
\frac{\mathrm{d}}{\mathrm{~d} t}\{[1 \pm(1-q) \lambda t] f(t)\}= \pm(2-q) \lambda f(t) \tag{27}
\end{equation*}
$$

(g) Derivative of transforms

$$
\begin{align*}
& F_{q}^{\prime}(s)=\mathcal{L}_{q}\left\{\ln _{1}\left[\exp _{q}(-t)\right] f(t)\right\}  \tag{28}\\
& F_{q}^{(n)}(s)=\mathcal{L}_{q}\left\{\ln _{1}^{n}\left[\exp _{q}(-t)\right] f(t)\right\} . \tag{29}
\end{align*}
$$

(h) Transform of integrals

We have here two possible forms

$$
\begin{equation*}
\mathcal{L}_{q}\left\{\int_{0}^{t} f(\lambda) \mathrm{d} \lambda\right\}=\frac{1}{s+1-q} \mathcal{L}_{q}\{[1-(1-q) t] f(t)\} \tag{30}
\end{equation*}
$$

and

$$
\begin{equation*}
\mathcal{L}_{q}\left\{\frac{\int_{0}^{t} f(\lambda) \mathrm{d} \lambda}{1-(1-q) t}\right\}=\frac{1}{s} \mathcal{L}_{q}\{f(t)\} \tag{31}
\end{equation*}
$$

(i) Integration of transforms

$$
\begin{align*}
& \int_{s}^{\infty} F_{q}(u) \mathrm{d} u=\mathcal{L}_{q}\left\{\frac{-f(t)}{\ln _{1}\left[\exp _{q}(-t)\right]}\right\}  \tag{32}\\
& \int_{s}^{\infty} \cdots \int_{s}^{\infty} F_{q}(u) \mathrm{d}^{n} u=\mathcal{L}_{q}\left\{\frac{(-1)^{n} f(t)}{\ln _{1}^{n}\left[\exp _{q}(-t)\right]}\right\} \tag{33}
\end{align*}
$$

(j) Product of transforms

$$
\begin{equation*}
\mathcal{L}_{q}\{f(t)\} \mathcal{L}_{q}\{g(t)\}=\mathcal{L}_{q}\left\{f(t) *_{q} g(t)\right\} \tag{34}
\end{equation*}
$$

where $\left(f *_{q} g\right)(t)$ is the $q$-convolution product, defined by [19]

$$
\begin{align*}
\left(f *_{q} g\right)(t) & \equiv \int_{0}^{t} \mathrm{~d} \lambda \int_{0}^{\lambda} \mathrm{d} \lambda^{\prime} f(\lambda) g\left(\lambda^{\prime}\right) \delta\left(t-\left[\lambda+\lambda^{\prime}-(1-q) \lambda \lambda^{\prime}\right]\right) \\
& =\int_{0}^{t} f\left(\frac{t-\lambda}{1-(1-q) \lambda}\right) \frac{g(\lambda)}{1-(1-q) \lambda} \mathrm{d} \lambda . \tag{35}
\end{align*}
$$

In fact, transformation (35) is a straightforward extension of the parallel product introduced in [20]. The $q$-convolution is commutative $\left(f *_{q} g=g *_{q} f\right.$ ), distributive with respect to addition and multiplication $\left(f *_{q}(a g+b h)=a\left(f *_{q} g\right)+b\left(f *_{q} h\right)\right.$ ), where $a$ and $b$ are constants) and associative $\left(f *_{q}\left(g *_{q} h\right)=\left(f *_{q} g\right) *_{q} h\right)$.

## 4. $q$-Laplace transforms of some elementary functions

Next we list the $q$-Laplace transforms of some particular functions:
(a) Unit function, Dirac $\delta$-function and Heaviside step function:

$$
\left.\left.\begin{array}{l}
\mathcal{L}_{q}\{1\}=\frac{1}{s+1-q} \quad \begin{cases}s>q-1 \\
s>0\end{cases} \\
\mathcal{L}_{q}\{\delta(t)\}=1 \\
\text { for } \quad q \geqslant 1
\end{array}\right] \begin{array}{l}
\text { for } \quad q \leqslant 1
\end{array}\right] \begin{array}{ll}
s>q-1 & \text { for } \quad q \geqslant 1  \tag{38}\\
s>0 & \text { for } \quad q \leqslant 1 .
\end{array}
$$

(b) Power functions: for integer powers, we have

$$
\begin{align*}
\mathcal{L}_{q}\left\{t^{n-1}\right\} & =\frac{(n-1)!}{[s+(1-q)][s+2(1-q)] \cdots[s+n(1-q)]} \\
& =\frac{(n-1)!}{s^{n} Q_{n}\left(2-q^{\prime}\right)} \tag{39}
\end{align*}
$$

with $n=1,2,3 \ldots, s>n(q-1)$ for $q>1, s>0$ for $q<1$ and $(1-q)=s\left(1-q^{\prime}\right)$. $Q_{n}(q)$ is a polynomial function given by [17]

$$
\begin{equation*}
Q_{n}(q) \equiv 1 \cdot q(2 q-1)(3 q-2) \cdots[n q-(n-1)] . \tag{40}
\end{equation*}
$$

For real (not necessarily integer) powers, we make use of the Hilhorst integral representation of $\exp _{q}(-x)$ for $q>1(x>0)$ [21]

$$
\begin{equation*}
\exp _{q}(-x)=\frac{1}{\Gamma(1 /(q-1))} \int_{0}^{\infty} u^{1 /(q-1)-1} \mathrm{e}_{1}^{-u} \mathrm{e}_{1}^{-(q-1) x u} \mathrm{~d} u \tag{41}
\end{equation*}
$$

and the integral representation for $q<1(x>0)$ [22]

$$
\begin{equation*}
\exp _{q}(-x)=\frac{\Gamma((2-q) /(1-q))}{2 \pi} \int_{-\infty}^{+\infty} \frac{\mathrm{e}_{1}^{1+\mathrm{i} u}}{(1+\mathrm{i} u)^{(2-q) /(1-q)}} \mathrm{e}_{1}^{-(1-q)(1+\mathrm{i} u) x} \mathrm{~d} u \tag{42}
\end{equation*}
$$

which brings implicitly the cut-off, and find
$\mathcal{L}_{q}\left\{t^{\alpha-1}\right\}=\left\{\begin{array}{lrr}\Gamma(\alpha) \frac{\Gamma(s /(q-1)-\alpha)}{(q-1)^{\alpha} \Gamma(s /(q-1))} & s>\alpha(q-1) & \text { for } \\ \Gamma \geqslant 1 & q \geqslant 1 \\ \Gamma(\alpha) \frac{\Gamma(s /(1-q)+1)}{(1-q)^{\alpha} \Gamma(s /(1-q)+\alpha+1)} \quad s>0 & \text { for } \quad q \leqslant 1 .\end{array}\right.$
(c) Exponential, circular and hyperbolic functions

The function $\mathrm{e}_{1}^{-a t}(a>0)$ is of $q$-exponential order $\forall q$, and $\mathrm{e}_{1}^{a t}$ is of $q$-exponential order for $q<1$ (due to the cut-off). Their $q$-Laplace transforms are (see equations 3.3835 . and 3.383 1. of [23]):

$$
\begin{align*}
& \mathcal{L}_{q>1}\left\{\mathrm{e}_{1}^{-a t}\right\}=\frac{1}{q-1} \Psi\left(1,2-\frac{s}{q-1} ; \frac{a}{q-1}\right)  \tag{44}\\
& \mathcal{L}_{q<1}\left\{\mathrm{e}_{1}^{ \pm a t}\right\}=\frac{1}{s+1-q}{ }_{1} F_{1}\left(1, \frac{s}{1-q}+2 ; \frac{ \pm a}{1-q}\right) \tag{45}
\end{align*}
$$

where $\Psi(\alpha, \gamma ; z)$ and ${ }_{1} F_{1}(\alpha, \gamma ; z)$ are the confluent hypergeometric functions. For the circular and hyperbolic functions, for $q<1$, we have

$$
\begin{align*}
& \mathcal{L}_{q<1}\{\sin (a t)\}=-\frac{\mathrm{i}}{2} \frac{1}{s+1-q} \\
& \times\left[{ }_{1} F_{1}\left(1, \frac{s}{1-q}+2 ; \frac{\mathrm{i} a}{1-q}\right)-{ }_{1} F_{1}\left(1, \frac{s}{1-q}+2 ; \frac{-\mathrm{i} a}{1-q}\right)\right]  \tag{46}\\
& \mathcal{L}_{q<1}\{\cos (a t)\}=\frac{1}{2} \frac{1}{s+1-q} \\
& \times\left[{ }_{1} F_{1}\left(1, \frac{s}{1-q}+2 ; \frac{\mathrm{i} a}{1-q}\right)+{ }_{1} F_{1}\left(1, \frac{s}{1-q}+2 ; \frac{-\mathrm{i} a}{1-q}\right)\right]  \tag{47}\\
& \mathcal{L}_{q<1}\{\sinh (a t)\}=\frac{1}{2} \frac{1}{s+1-q} \\
& \times\left[{ }_{1} F_{1}\left(1, \frac{s}{1-q}+2 ; \frac{a}{1-q}\right)-{ }_{1} F_{1}\left(1, \frac{s}{1-q}+2 ; \frac{-a}{1-q}\right)\right]  \tag{48}\\
& \mathcal{L}_{q<1}\{\cosh (a t)\}=\frac{1}{2} \frac{1}{s+1-q} \\
& \times\left[{ }_{1} F_{1}\left(1, \frac{s}{1-q}+2 ; \frac{a}{1-q}\right)+{ }_{1} F_{1}\left(1, \frac{s}{1-q}+2 ; \frac{-a}{1-q}\right)\right] . \tag{49}
\end{align*}
$$

(d) $q$-exponential function

The function $f(t)=\mathrm{e}_{q^{\prime}}^{a t}$ with $q^{\prime}=1+(1-q) / a$ is of $q$-exponential order $a$ and its $q$-Laplace transform is

$$
\mathcal{L}_{q}\left\{\mathrm{e}_{q^{\prime}}^{a t}\right\}=\frac{1}{s+1-q-a} \quad \begin{cases}s>a+q-1 & \text { for } \quad q>1  \tag{50}\\ s>0 & \text { for } \quad q<1 .\end{cases}
$$

We have also the following relations (see equations 3.1973. and 3.1975. of [23]):

$$
\begin{array}{ll}
\mathcal{L}_{q>2}\left\{\mathrm{e}_{q}^{a t}\right\}=\frac{1}{a(q-2)}{ }_{2} F_{1}\left(\frac{s}{q-1}, 1 ; 2-\frac{1}{q-1} ;-a^{-1}\right) & \left\{\begin{array}{l}
s>0 \\
a>1
\end{array}\right. \\
\mathcal{L}_{q>1}\left\{\mathrm{e}_{q}^{-a t}\right\}=\frac{1}{s+2-q}{ }^{2} F_{1}\left(\frac{1}{q-1}, 1 ; \frac{s+1}{q-1} ; 1-a\right) & \left\{\begin{array}{l}
s>q-2 \\
0<a<2
\end{array}\right. \\
\mathcal{L}_{q<1}\left\{\mathrm{e}_{q}^{ \pm a t}\right\}=\frac{1}{s+1-q^{2}}{ }^{2} F_{1}\left(\frac{-1}{1-q}, 1 ; \frac{s}{1-q}+2 ; \mp a\right) & \left\{\begin{array}{l}
s>0 \\
|a|<1
\end{array}\right. \\
\mathcal{L}_{q<1}\left\{\mathrm{e}_{q}^{-a t}\right\}=\frac{1}{a(2-q)}{ }_{2} F_{1}\left(\frac{-s}{1-q}, 1 ; \frac{1}{1-q}+2 ; a^{-1}\right) & \left\{\begin{array}{l}
s>0 \\
a>1
\end{array}\right. \tag{54}
\end{array}
$$

where ${ }_{2} F_{1}(\alpha, \beta ; \gamma ; z)$ is the Gaussian hypergeometric function. From equations (51)-(54) we find the $q$-Laplace transforms of the $q$-hyperbolic sine and cosine functions [17]

$$
\begin{equation*}
\sinh _{q} x=\frac{1}{2}\left(\mathrm{e}_{q}^{x}-\mathrm{e}_{q}^{-x}\right) \quad \cosh _{q} x=\frac{1}{2}\left(\mathrm{e}_{q}^{x}+\mathrm{e}_{q}^{-x}\right) . \tag{55}
\end{equation*}
$$

## 5. Density of states and the classical $q$-partition function

To conclude this work we shall use the $q$-Laplace transform to establish a relation between the classical $q$-partition function and the density of states. We first use the unnormalized $q$ expectation value as defined in [2] (here with a continuous distribution of probabilities $\rho(\boldsymbol{r})$ where $r$ is a dimensionless variable in the phase space)

$$
\begin{equation*}
\langle O\rangle_{q}=\int[\rho(\boldsymbol{r})]^{q} \mathrm{O}(\boldsymbol{r}) \mathrm{d} \boldsymbol{r} \tag{56}
\end{equation*}
$$

Later on we shall focus on the so-called normalized $q$-expectation value. The $q$-partition function $Z_{q}$ which emerges from the optimization of the generalized entropy [1]

$$
\begin{equation*}
S_{q} \equiv k \frac{1-\int \mathrm{d} \boldsymbol{r}[\rho(\boldsymbol{r})]^{q}}{q-1} \tag{57}
\end{equation*}
$$

with the constraint $\langle\mathcal{H}\rangle_{q}=$ constant $(\mathcal{H}$ is the Hamiltonian) and the usual norm constraint

$$
\begin{equation*}
\int \rho(\boldsymbol{r}) \mathrm{d} \boldsymbol{r}=1 \tag{58}
\end{equation*}
$$

is

$$
\begin{equation*}
Z_{q}(\beta)=\int \exp _{q}[-\beta \mathcal{H}(\boldsymbol{r})] \mathrm{d} \boldsymbol{r} \tag{59}
\end{equation*}
$$

which may be rewritten as

$$
\begin{equation*}
Z_{q}(\beta)=\int_{0}^{\infty} g(E) \exp _{q}(-\beta E) \mathrm{d} E \tag{60}
\end{equation*}
$$

where $g(E)$ is the density of states (i.e. $g(E) \mathrm{d} E$ is the number of states with energies lying between $E$ and $E+\mathrm{d} E$ ). Now we make the change of variables $\epsilon=\beta E$ and introduce a dummy parameter $\eta$ in equation (60) in order to identify it with equation (3),

$$
\begin{align*}
Z_{q}(\beta)=\left.Z_{q}(\beta, \eta)\right|_{\eta=1} & =\left.\frac{1}{\beta} \int_{0}^{\infty} g(\epsilon / \beta)[1-(1-q) \epsilon]^{\eta /(1-q)} \mathrm{d} \epsilon\right|_{\eta=1} \\
& =\left.\frac{1}{\beta} \mathcal{L}_{q}\{g(\epsilon / \beta)\}(\eta)\right|_{\eta=1} \tag{61}
\end{align*}
$$

According to equation (7), its inverse is given by

$$
\begin{align*}
g(E) & =\left.\frac{1}{2 \pi \mathrm{i}} \int_{c-i \infty}^{c+\mathrm{i} \infty} Z_{q}(\beta, \eta)[1-(1-q) \epsilon]^{-\eta /(1-q)-1} \mathrm{~d} \eta\right|_{\epsilon=\beta E} \\
& =\left.\mathcal{L}_{q}^{-1}\left\{Z_{q}(\beta, \eta)\right\}(\epsilon)\right|_{\epsilon=\beta E} . \tag{62}
\end{align*}
$$

Equation (61) may be used to find the $q$-partition function once a density of states is given, and equation (62) may be used in the reverse procedure. Let us illustrate this point with the classical ideal gas, whose $q$-partition function should be rewritten as

$$
\begin{equation*}
Z_{q}(\beta)=\left.\frac{1}{N!} \int \prod_{i} \frac{\mathrm{~d}^{3} x_{i} \mathrm{~d}^{3} p_{i}}{h^{3}}\left[\exp _{q}\left(-\beta \sum_{j} \frac{p_{j}^{2}}{2 m}\right)\right]^{\eta}\right|_{\eta=1} \tag{63}
\end{equation*}
$$

The $q$-partition function (63) for the case $q<1$ becomes [24]

$$
\begin{equation*}
Z_{q<1}(\beta)=\left.\frac{V^{N}}{N!h^{3 N}}\left(\frac{2 \pi m}{(1-q) \beta}\right)^{3 N / 2} \frac{\Gamma(\eta /(1-q)+1)}{\Gamma\left(\eta /(1-q)+\frac{3}{2} N+1\right)}\right|_{\eta=1} \tag{64}
\end{equation*}
$$

For the case $q>1$, we have [21,25]

$$
\begin{equation*}
Z_{q>1}(\beta)=\left.\frac{V^{N}}{N!h^{3 N}}\left(\frac{2 \pi m}{(q-1) \beta}\right)^{3 N / 2} \frac{\Gamma\left(\eta /(q-1)-\frac{3}{2} N\right)}{\Gamma(\eta /(q-1))}\right|_{\eta=1} \tag{65}
\end{equation*}
$$

The integration of equation (62) (see equations (20) and (22), pp 349-50 of [26]) in both cases yields

$$
\begin{equation*}
g(E)=\frac{V^{N}}{N!h^{3 N}} \frac{(2 \pi m)^{3 N / 2}}{\Gamma\left(\frac{3}{2} N\right)} E^{3 N / 2-1} \tag{66}
\end{equation*}
$$

which is the density of states of the classical ideal gas [27]. In order to have a $q$-Laplace transform, the density of states must be of $q$-exponential order. In the case where $q<1$, the cut-off guarantees the admissibility condition, but in the case of $q>1, g(E)$ is of $q$-exponential order (and, thus, admits a $q$-Laplace transform, and therefore a $q$-partition function) only if $1<q<1+2 /(3 N)$ (for large $N$ ). This range of validity is the same found by [21,25] and says, as a consequence, that there is no classical ideal gas with $q>1$ in the thermodynamic limit $(N \rightarrow \infty)$.

Now we use the normalized $q$-expectation value, introduced in [28]

$$
\begin{align*}
\langle\langle O\rangle\rangle_{q} & =\frac{\int[\rho(\boldsymbol{r})]^{q} \mathrm{O}(\boldsymbol{r}) \mathrm{d} \boldsymbol{r}}{\int[\rho(\boldsymbol{r})]^{q} \mathrm{~d} \boldsymbol{r}} \\
& =\frac{\langle O\rangle_{q}}{\langle 1\rangle_{q}} . \tag{67}
\end{align*}
$$

The $q$-partition function which follows from the optimization of (57) with the constraints (58) and $\langle\langle\mathcal{H}\rangle\rangle_{q}=U_{q}$, where $U_{q}$ is the (constant) $q$-generalized internal energy, is

$$
\begin{align*}
\bar{Z}_{q}(\beta) & =\int \exp _{q}\left[-\beta \frac{\left(\mathcal{H}(\boldsymbol{r})-U_{q}\right)}{\int\left[\rho\left(\boldsymbol{r}^{\prime}\right)\right]^{q} \mathrm{~d} \boldsymbol{r}^{\prime}}\right] \mathrm{d} \boldsymbol{r}  \tag{68}\\
& =\exp _{q}\left[\frac{\beta U_{q}}{\int[\rho(\boldsymbol{r})]^{q} \mathrm{~d} \boldsymbol{r}}\right] Z_{q}^{\prime}\left(\beta^{\prime}\right) \tag{69}
\end{align*}
$$

where $\beta$ is the Lagrange parameter, $\beta^{\prime}$ is defined by

$$
\begin{equation*}
\beta^{\prime} \equiv \frac{\beta}{\int[\rho(\boldsymbol{r})]^{q} \mathrm{~d} \boldsymbol{r}+(1-q) \beta U_{q}} \tag{70}
\end{equation*}
$$

and $Z_{q}^{\prime}\left(\beta^{\prime}\right)$ has the same functional form as the unnormalized $q$-partition function (60)

$$
\begin{equation*}
Z_{q}^{\prime}\left(\beta^{\prime}\right)=\int_{0}^{\infty} g(E) \exp _{q}\left(-\beta^{\prime} E\right) \mathrm{d} E \tag{71}
\end{equation*}
$$

With the change of variables $\epsilon=\beta^{\prime} E$ we have

$$
\begin{equation*}
Z_{q}^{\prime}\left(\beta^{\prime}\right)=\left.Z_{q}^{\prime}\left(\beta^{\prime}, \eta\right)\right|_{\eta=1}=\left.\frac{1}{\beta^{\prime}} \mathcal{L}_{q}\left\{g\left(\epsilon / \beta^{\prime}\right)\right\}(\eta)\right|_{\eta=1} \tag{72}
\end{equation*}
$$

and

$$
\begin{equation*}
g(E)=\left.\mathcal{L}_{q}^{-1}\left\{Z_{q}^{\prime}\left(\beta^{\prime}, \eta\right)\right\}(\epsilon)\right|_{\epsilon=\beta^{\prime} E} \tag{73}
\end{equation*}
$$

We finally address the other possible kernels for defining the generalization of the Laplace transform, suggested in the beginning of section 2. The third one consists of using the kernel $\left[\exp _{q}(+t)\right]^{-s}$. In this case, the cut-off would be introduced for $q>1$ and $t \geqslant 1 /(q-1)$. The case where $q<1$ would have no cut-off. A similar procedure was used in [29] in another
context. This possibility is entirely equivalent to ours with the change of variables $q=2-q^{\prime}$ in equation (3), and essentially brings nothing new. Our choice has the advantage of placing the cut-off consistently with Tsallis formalism. The use of the kernel $\exp _{q}(-s t)$ (first possibility) is a different generalization and would link $Z_{q}(\beta)$ and $g(E)$ by a $q$-Laplace transform without needing a dummy parameter. The main difficulty of this possibility is, of course, to find its inverse. Such a development would be very welcome.

## Acknowledgments

We greatly acknowledge Constantino Tsallis and Domingo Prato for communicating to us their $q$-convolution product before publishing. We thank CNPq/PRONEX and CAPES, and one of us (EPB) also acknowledges Fundação Escola Politécnica da Bahia (Brazilian agencies) for financial support.

## References

[1] Tsallis C 1988 J. Stat. Phys. 52 479-87 An updated bibliography may be found at the web page http://tsallis.cat.cbpf.br/biblio.htm
[2] Curado E M F and Tsallis C 1991 J. Phys. A: Math. Gen. 24 L69-72 Curado E M F and Tsallis C 1991 J. Phys. A: Math. Gen. 243187 (corrigendum) Curado E M F and Tsallis C 1992 J. Phys. A: Math. Gen. 251019 (corrigendum)
[3] Tsallis C 1999 Braz. J. Phys. 29 1-35
[4] Alemany P A and Zanette D H 1994 Phys. Rev. E 49 R956-8 Tsallis C, Levy S V F, de Souza A M C and Maynard R 1995 Phys. Rev. Lett. 75 3589-93 Tsallis C, Levy S V F, de Souza A M C and Maynard R 1996 Phys. Rev. Lett. 775442 (erratum)
[5] Tsallis C and Bukman D J 1996 Phys. Rev. E 54 R2197-200 Compte A and Jou D 1996 J. Phys. A: Math. Gen. 29 4321-9 Stariolo D A 1997 Phys. Rev. E 55 4806-9
[6] Plastino A R and Plastino A 1993 Phys. Lett. A 174 384-6 Hamity V H and Barraco D E 1996 Phys. Rev. Lett. 76 4664-6
[7] Lavagno A, Kaniadakis G, Rego-Monteiro M, Quarati P and Tsallis C 1998 Astrophys. Lett. Commun. 35 449-55
[8] Boghosian B M 1996 Phys. Rev. E 53 4754-63 Anteneodo C and Tsallis C 1997 J. Mol. Liq. 71 255-67
[9] Kaniadakis G, Lavagno A and Quarati P 1996 Phys. Lett. B 369 308-12 Quarati P, Carbone A, Gervino G, Kaniadakis G, Lavagno A and Miraldi E 1997 Nucl. Phys. A 621 345-8c
[10] Ion D B and Ion M L D 1998 Phys. Rev. Lett. 81 5714-7 Ion M L D and Ion D B 1999 Phys. Rev. Lett. 83 463-7
[11] Souza A M C and Tsallis C 1997 Physica A 236 52-7
[12] Rajagopal A K 1996 Phys. Rev. Lett. 76 3469-73
[13] Lenzi E K, Malacarne L C and Mendes R S 1998 Phys. Rev. Lett. 80 218-21
[14] Rajagopal A K, Mendes R S and Lenzi E K 1998 Phys. Rev. Lett. 80 3907-10
[15] Lenzi E K, Malacarne L C and Mendes R S 1999 Path integral approach to the nonextensive canonical density matrix Physica to appear
[16] Tsallis C 1998 Phys. Rev. E 58 1442-5
[17] Borges E P 1998 J. Phys. A: Math. Gen. 31 5281-8
[18] Tsallis C 1994 Quimica Nova 17 468-71
[19] Tsallis C and Prato D Private communication
[20] Tsallis C 1981 Kinam/Rev. Fis. (Mexico) 379 Tsallis C and Magalhães A C N 1996 Phys. Rep. 268 305-430
[21] Tsallis C 1994 Extensive versus nonextensive physics New Trends in Magnetism, Magnetic Materials and their Applications ed J L Morán-López and J M Sanchez (New York: Plenum) pp 451-63
[22] Lenzi E K, Mendes R S and Rajagopal A K 1999 Phys. Rev. E 59 1398-407
[23] Gradshteyn I S, Ryzhik I M and Jeffrey A (ed) 1994 Table of Integrals, Series and Products 5th edn (San Diego, CA: Academic)
[24] Prato D 1995 Phys. Lett. A 203 165-8
[25] Plastino A R, Plastino A and Tsallis C 1994 J. Phys. A: Math. Gen. 27 5707-14
[26] Erdélyi A (ed) 1954 Tables of Integral Transforms (California Institute of Technology, Bateman Manuscript Project, vol I) (New York: McGraw-Hill)
[27] Pathria R K 1972 Statistical Mechanics (Oxford: Pergamon)
[28] Tsallis C, Mendes R S and Plastino A R 1998 Physica A 261 534-54
[29] Treumann R A 1998 Phys. Rev. E 57 5150-3

