
Definition 4.1: ${}_pF_q\left(\begin{matrix} a_1, \dots, a_p \\ b_1, \dots, b_q \end{matrix}; z\right) := \sum_{\lambda=0}^{\infty} \left\{ \frac{z^\lambda}{\lambda!} \prod_{k=1}^p \left[\frac{\Gamma(a_k + \lambda)}{\Gamma(a_k)} \right] \prod_{j=1}^q \left[\frac{\Gamma(b_j + \lambda)}{\Gamma(b_j)} \right] \right\}.$

Theorem 4.2: $\forall a_m, b_l, z \in \mathbb{C} \ni \Re[b_k] > \Re[a_{k+1}] > 0 \wedge \Re[a_1] > 0 \wedge |z| < 1,$

$${}_{n+1}F_n\left(\begin{matrix} a_1, \dots, a_{n+1} \\ b_1, \dots, b_n \end{matrix}; z\right) = \prod_{k=1}^n \left[\frac{\Gamma(b_k)}{\Gamma(a_{k+1})\Gamma(b_k - a_{k+1})} \right] \int_0^1 \int_0^1 \dots \int_0^1 \prod_{q=1}^n \left[t_q^{a_{q+1}-1} (1-t_q)^{b_q - a_{q+1}-1} \right] \left(1 - z \prod_{\lambda=1}^n t_\lambda \right)^{-a_1} dt_1 \dots dt_{n-1} dt_n$$

Proof: Let K denote the coefficient of the integral of Theorem 4.2, and let Ω_n denote the right-hand side of Theorem 4.2, then

$$\begin{aligned} \Omega_n &= K \int_0^1 \int_0^1 \dots \int_0^1 \prod_{q=1}^n \left[t_q^{a_{q+1}-1} (1-t_q)^{b_q - a_{q+1}-1} \right] \left(1 - z \prod_{\lambda=1}^n t_\lambda \right)^{-a_1} dt_1 \dots dt_{n-1} dt_n \\ &= K \sum_{\lambda=0}^{\infty} \frac{\Gamma(a_1 + \lambda) z^\lambda}{\Gamma(a_1) \lambda!} \int_0^1 \int_0^1 \dots \int_0^1 \prod_{q=1}^n \left[t_q^{a_{q+1} + \lambda - 1} (1-t_q)^{b_q - a_{q+1} - 1} \right] dt_1 \dots dt_{n-1} dt_n \\ &= \prod_{k=1}^n \left[\frac{\Gamma(b_k)}{\Gamma(a_{k+1})\Gamma(b_k - a_{k+1})} \right] \sum_{\lambda=0}^{\infty} \frac{\Gamma(a_1 + \lambda) z^\lambda}{\Gamma(a_1) \lambda!} \prod_{q=1}^n B(a_{q+1} + \lambda, b_q - a_{q+1}) \\ &= \sum_{\lambda=0}^{\infty} \frac{\Gamma(a_1 + \lambda) z^\lambda}{\Gamma(a_1) \lambda!} \prod_{k=1}^n \left[\frac{\Gamma(b_k) \Gamma(a_{k+1} + \lambda)}{\Gamma(a_{k+1}) \Gamma(b_k + \lambda)} \right] = {}_{n+1}F_n\left(\begin{matrix} a_1, \dots, a_{n+1} \\ b_1, \dots, b_n \end{matrix}; z\right) \end{aligned}$$

Theorem 4.3: $\forall a_m, b_l, z \in \mathbb{C} \ni \Re[b_k] > \Re[a_k] > 0 \wedge |z| < 1,$

$${}_nF_n\left(\begin{matrix} a_1, \dots, a_n \\ b_1, \dots, b_n \end{matrix}; z\right) = \prod_{k=1}^n \left[\frac{\Gamma(b_k)}{\Gamma(a_k)\Gamma(b_k - a_k)} \right] \int_0^1 \int_0^1 \dots \int_0^1 \exp\left(z \prod_{\lambda=1}^n t_\lambda\right) \prod_{q=1}^n \left[t_q^{a_q-1} (1-t_q)^{b_q - a_q-1} \right] dt_1 \dots dt_{n-1} dt_n$$

Proof: Let L denote the coefficient of the integral of Theorem 4.3, and let Ξ_n denote the right-hand side of Theorem 4.2, then

$$\begin{aligned} \Xi_n &= L \int_0^1 \int_0^1 \dots \int_0^1 \exp\left(z \prod_{\lambda=1}^n t_\lambda\right) \prod_{q=1}^n \left[t_q^{a_q-1} (1-t_q)^{b_q - a_q-1} \right] dt_1 \dots dt_{n-1} dt_n \\ &= L \sum_{\lambda=0}^{\infty} \frac{z^\lambda}{\lambda!} \int_0^1 \int_0^1 \dots \int_0^1 \prod_{q=1}^n \left[t_q^{a_q + \lambda - 1} (1-t_q)^{b_q - a_q - 1} \right] dt_1 \dots dt_{n-1} dt_n \\ &= L \sum_{\lambda=0}^{\infty} \frac{z^\lambda}{\lambda!} \prod_{q=1}^n B(a_q + \lambda, b_q - a_q) = \sum_{\lambda=0}^{\infty} \frac{z^\lambda}{\lambda!} \prod_{q=1}^n \frac{\Gamma(a_q + \lambda) \Gamma(b_q)}{\Gamma(a_q) \Gamma(b_q + \lambda)} \\ &= {}_nF_n\left(\begin{matrix} a_1, \dots, a_n \\ b_1, \dots, b_n \end{matrix}; z\right) \end{aligned}$$