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**ASYMPTOTICS. III. STATIONARY PHASE FOR TWO
PARAMETERS WITH AN APPLICATION TO BESSEL
FUNCTIONS**

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ASYMPTOTICS III: STATIONARY PHASE FOR TWO PARAMETERS WITH AN APPLICATION TO BESSEL FUNCTIONS

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1. Introduction. The method of stationary phase has long been a valuable analytical tool for investigating the asymptotic behavior as $p \rightarrow \infty$ of integrals of the form

$$I(p) = \int_0^a Q(t) \exp(ipF(t)) dt .$$

As a natural generalization of the method of stationary phase involving one parameter we will investigate the asymptotic behavior of an integral of the form

$$I(h, k) = \int_0^a t^{\gamma-1} q(t) \exp [i(ht^\lambda f(t) + kt^\nu g(t))] dt$$

where h and k tend to infinity independently.

It will be shown that under certain restrictions between the real numbers λ, ν and γ that the asymptotic form of $I(h, k)$ is determined by the behavior of the ratio $kh^{-\nu/\lambda}$ as $h, k \rightarrow \infty$ and by the character of f and g in a neighborhood of $t = 0$. For example, if $\gamma < \nu < \lambda$, $\gamma > 0$, $f(0) > 0$, $g(0) > 0$ and $kh^{-\nu/\lambda} \rightarrow \infty$ then

$$I(h, k) \sim \frac{q(0)\Gamma\left(\frac{\gamma}{\nu}\right) \exp\left(\frac{i\pi\gamma}{2\nu}\right)}{\nu[kg(0)]^{\gamma/\nu}} .$$

As an immediate application of our results we will determine the asymptotic behavior of the Bessel function $J_\nu(x)$ in Watson's transition region, i.e. when ν, x and $|\nu - x|$ are large and ν/x is nearly equal to 1. In particular, we will obtain a simple rigorous proof of Nicholson's formulas under the restriction that $0 < \limsup x^{-1/3} |\nu - x| < \infty$.

2. General assumptions. Throughout the paper we shall use $A \sim B$ to mean $\lim A/B = 1$, and all limits will mean the limit as h and k tend to infinity. A similar remark applies to order symbols.

We shall consider $I(h, k)$ under the following general assumptions:

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- (i) $k = o(h)$,
- (ii) $\lambda > 0$, $\nu > 0$, and $\gamma > 0$,
- (iii) $q(0) \neq 0$ and $g(0) \neq 0$,
- (iv) f, g and q are real valued functions such that $f \in C^2$, $g \in C^2$ and $q \in C$ on $[0, a]$,
- (v) $\lambda f(t) + t f'(t) > 0$ on $[0, a]$.

For convenience we shall consider here only the case $f(0) > 0$. If $f(0) < 0$ and $-f$ satisfies certain obvious conditions one obtains analogous results with $-i$ and $-g$ replacing i and g , respectively.

3. Preliminary lemmas. We shall first establish the following lemmas.

LEMMA I. Consider $I(p) = \int_0^b \omega(t) \Psi(t) \exp(ip\Phi(t)) dt$. Suppose d is a nonnegative constant and p, α and μ are functions of h and k such that $p \rightarrow \infty$, $\mu \rightarrow 0$ and α is bounded as $h, k \rightarrow \infty$.

(i) $\Phi(t) = t^r \phi(\alpha t)$, $\Psi(t) = t^{s-1} \psi(\mu(t+d))$, the functions ϕ and ψ are real with $\psi(0) \neq 0$, $r > 0$, $0 < s < r$, $\phi(\alpha t) > 0$ for $0 \leq t \leq c'$, $c' > 0$ and $\phi \in C^{n+2}$ and $\psi \in C^n$ for $0 \leq t \leq c'$ where m and n are the least integers such that $mr > 1$ and $n \geq m(r-s) + 1$, respectively.

(ii) b is a constant such that $0 < b < c'$ and $bMK/m_0r < 1$ where $M = \text{maximum}_{0 \leq t \leq c'} |\phi'(t)|$, $m_0 = \text{minimum}_{0 \leq t \leq c'} \phi(t)$ and $K \geq \alpha$ when h, k are sufficiently large.

(iii) $\omega = u + iv$ is a complex valued function such that $u(0) = 1$, $v(0) = 0$ and $u, v \in C^n$ for $0 \leq t \leq c'$. Then

$$I(p) \sim \frac{\psi(0) \Gamma\left(\frac{s}{r}\right) \exp\left(\frac{i\pi s}{2r}\right)}{r[p\phi(0)]^{s/r}}.$$

Proof. We may set $v \equiv 0$ since it will be seen that the contribution from v to $I(p)$ is negligible because $v(0) = 0$. Let $x = t[\phi(\alpha t)]^{1/r}$. Since $x'(t) > 0$ for $0 \leq t \leq b$ and $x \in C^{n+2}$ there exists a unique inverse function, say $t(x)$, such that $t \in C^{n+2}$ for $0 \leq x \leq b[\phi(\alpha b)]^{1/r} = a$, $t(0) = 0$ and $t'(0) = a_1 = [\phi(0)]^{-1/r}$. Hence we may write $t(x) = a_1x + a_2x^2 + \dots + a_{n-1}x^{n-1} + A(x)x^n$ where $A \in C^2$ and a_l is bounded as $h, k \rightarrow \infty$ for $2 \leq l \leq n-1$. We may assume that c' is sufficiently small such that if $t(x) = a_1x(1 + w(x))$ then $|w(x)| < 1$ for $0 \leq x \leq a$. This implies that

$$(t(x))^{s-1} = a_1^{s-1}(1 + b_1x + \dots + b_{n-2}x^{n-2} + z(x)x^{n-1})x^{s-1}$$

where $z \in C$ and b_l is independent of x for $1 \leq l \leq n-2$. If we now expand ψ and ω about $t = 0$ and substitute $t(x)$, and let $B(x) = \omega(t(x)) (t(x))^{s-1} \psi(\mu(t(x) + d))$ we have

$$B(x) \frac{dt(x)}{dx} = a_1^s u(\mu d) x^{s-1} + c_0 x^s + \dots + c_{n-3} x^{s+n-3} + D(x) x^{n+s-2}$$

where h and k are sufficiently large such that $\mu d < b$, $D \in C$ and c_l is bounded as $h, k \rightarrow \infty$ and independent of x for $0 \leq l \leq n-3$. Therefore,

$$I(p) = a_1^s \psi(\mu d) \int_0^a x^{s-1} \exp(ipx^r) dx + J(p) + \sum_{l=0}^{n-3} c_l \int_0^a x^{s+l} \exp(ipx^r) dx$$

where $J(p) = \int_0^a D(x) x^{n+s-2} \exp(ipx^r) dx$. Since $\int_0^\infty e^{it} t^{\beta-1} dt = \exp(i\pi\beta/2) \Gamma(\beta)$ for $0 < \beta < 1$ and $r \leq n+s-1 < r+1$ when $r > 1$ we have

$$\begin{aligned} I(p) &= \frac{a_1^s \psi(\mu d) \exp\left(\frac{i\pi s}{2r}\right) \Gamma\left(\frac{s}{r}\right)}{r p^{s/r}} + J(p) + o(p^{-s/r}) \\ &= \frac{a_1^s \psi(0) \exp\left(\frac{i\pi s}{2r}\right) \Gamma\left(\frac{s}{r}\right)}{r p^{s/r}} + J(p) + o(p^{-s/r}). \end{aligned}$$

Finally an integration by parts yields $J(p) = O(1/p)$ since $n-(r+1-s) \geq 0$ by the choice of n and $D \in C$. This completes the proof of Lemma I for the case $r > 1$. For $0 < r \leq 1$ one makes the change of variable $t = x^m$ and the desired result follows from the case $r > 1$.

LEMMA II. Suppose that in addition to the assumptions of Lemma I that r is an even integer, $s = 1$, $\phi(\alpha t) > 0$ for $-c' \leq t \leq c'$, b satisfies the same conditions as in Lemma I except that M and m_0 are now determined for $-c' \leq t \leq c'$, and ω , ψ and ϕ are now in their respective differentiability classes given in Lemma I for $-c' \leq t \leq c'$. Then

$$\int_{-b}^b \omega(t) \Psi(t) \exp(ip\phi(t)) dt \sim \frac{2\psi(0) \Gamma\left(\frac{1}{r}\right) \exp\left(\frac{i\pi}{2r}\right)}{r[p\phi(0)]^{1/r}}.$$

The proof follows immediately from Lemma I.

We will introduce the following functions which will be used throughout the remainder of the paper:

$$F(t) = t^\lambda f(t), \quad G(t) = t^\nu g(t) \quad \text{and} \quad Q(t) = t^{\nu-1} q(t).$$

LEMMA III. Under the general assumptions on F , G and Q we have for each arbitrarily small but fixed positive constant $c < a$ that

$$L(h, k) = \int_c^a Q(t) \exp[i(hF(t) + kG(t))] dt = O(1/h).$$

Proof. Let $H(t) = F(t) + (k/h)G(t)$. Then $H'(t) > 0$ for $c \leq t \leq a$ and h, k sufficiently large since $\lambda f(t) + \nu f'(t) > 0$ by hypothesis and

$k = o(h)$. Hence an integration by parts implies $L(h, k) = O(1/h)$.

This completes the necessary lemmas and the main results of the paper will now be presented.

4. The asymptotic evaluation of $I(h, k)$. We shall first consider the case where $kh^{-\nu/\lambda} \rightarrow 0$ so that $I(h, k)$ is almost completely determined by the character of hf at the origin.

THEOREM I. *Suppose that*

1. $f \in C^{n+2}$ and $g \in C^n$ for $0 \leq t \leq c$, $c > 0$, where m and n are the least integers such that $m\lambda > 1$ and $n \geq m(\lambda - \gamma) + 1$, respectively,
2. if $0 \leq t \leq c$ then $t^\nu g(\beta t) = b_0 + b_1 t + \cdots + b_{n-2} t^{n-2} + B(t) t^{n-1}$ where $B \in C$ and b_l is bounded as $\beta \rightarrow 0$ for $0 \leq l \leq n-2$,
3. $k^\lambda = o(h^\nu)$ and $\gamma < \lambda$. Then

$$I(h, k) \sim \frac{q(0) \Gamma\left(\frac{\gamma}{\lambda}\right) \exp\left(\frac{i\pi\gamma}{2\lambda}\right)}{\lambda [hf(0)]^{\gamma/\lambda}}.$$

Proof of Theorem I. For c as given we have

$$I(h, k) = \int_0^c + \int_c^a = I'(h, k) + O(1/h)$$

by Lemma III. Let $t = xk^{-1/\nu}$, $\tilde{f}(x) = f(xk^{-1/\nu})$, $\tilde{g}(x) = g(xk^{-1/\nu})$, $\tilde{Q}(x) = Q(xk^{-1/\nu})$ and $p = hk^{-\lambda/\nu}$. For any b such that $0 < b < c$ we have

$$\begin{aligned} I'(h, k) &= k^{-1/\nu} \int_0^b [\tilde{Q}(x) \exp(i\tilde{g}(x)x^\nu)] \exp(ip\tilde{f}(x)x^\lambda) dx \\ &+ k^{-1/\nu} \int_b^{ck^{1/\nu}} = I''(h, k) + J(h, k), \text{ respectively.} \end{aligned}$$

Set $\mu = k^{-1/\nu}$, $\psi = q$, $\phi = f$, $\lambda = r$, $\gamma = s$, $\omega(x) = \exp(ix^\nu \tilde{g}(x))$ and note that $f(0) > 0$ implies that $\tilde{f}(x) > 0$ for $0 \leq x \leq c'$, $c' > 0$, so that b may be chosen to satisfy the requirements of Lemma I. Hence by Lemma I

$$I''(h, k) \sim \frac{q(0) \Gamma(\gamma/\lambda) \exp(i\pi\gamma/2\lambda)}{\lambda [hf(0)]^{\gamma/\lambda}}.$$

Therefore to complete the proof of Theorem I it is sufficient to show that $h^{\gamma/\lambda} J(h, k) = o(1)$. Let $d = bk^{-1/\nu}$, $H(t) = F(t) = + (k/h)G(t)$ and $P(t) = \lambda f(t) + t f'(t) + kt^{\nu-\lambda}/h [\nu g(t) + g'(t)t]$. Note that $P(d) \rightarrow \lambda f(0) = 2B > 0$ as $h, k \rightarrow \infty$ since $k^\lambda = O(h^\nu)$ and $P(t)$ is continuous for $0 < d \leq t \leq a$. We may assume that c is such that for h, k sufficiently large, $P(t) \geq B$ for the entire closed interval $d \leq t \leq c$. This implies $H'(t) \geq Bt^{\lambda-1} > 0$ for $0 < d \leq t \leq c$ and hence we can integrate $J(h, k)$ by parts as follows;

$$\begin{aligned}
J(h, k) &= \int_d^c Q(t) \exp(ihH(t)) dt = \frac{Q(c) \exp(ihH(c))}{ihH'(c)} - \frac{Q(d) \exp(ihH(d))}{ihH'(d)} \\
&\quad - \frac{1}{ih} \int_d^c \frac{Q'(t) \exp(ihH(t)) dt}{H'(t)} + \frac{1}{ih} \int_d^c \frac{Q(t)H''(t) \exp(ihH(t)) dt}{(H'(t))^2} \\
&= 0(1/h) + A + J'(h, k), \text{ respectively.}
\end{aligned}$$

Using the estimates $H'(t) \geq Bt^{\lambda-1}$ and $|H''(t)| \leq Kt^{\lambda-2}$ for some K we see immediately that $J = 0(k^{(\lambda-\gamma)\nu}/h)$. Since $k^\lambda = o(h^\nu)$ this implies $h^{\nu/\lambda}J(h, k) = o(1)$ which completes the proof of Theorem I.

We state the following corollary to Theorem I which may apply when $t^\nu g(\beta t)$ does not have the required smoothness at the origin but f, g and q are highly differentiable on $[0, c]$, $c > 0$.

Corollary. Suppose that $\nu + \gamma > \lambda$ and

1. $f \in C^{n+2}$, $g \in C^n$ and $q \in C^n$ for $0 \leq t \leq c$, $c > 0$ where m and n are the least integers such that $m(\nu + \gamma - \lambda) \geq 2$, $m\lambda > 1$ and $n \geq m(\lambda - \gamma) + 1$,
2. $k^\lambda = o(h^\nu)$ and $\gamma < \lambda$. Then

$$I(h, k) \sim \frac{q(0)\Gamma\left(\frac{\gamma}{\lambda}\right) \exp\left(\frac{i\pi\gamma}{2\lambda}\right)}{\lambda[hf(0)]^{\gamma/\lambda}}.$$

Proof. Note that $m\nu \geq m(\lambda - \gamma) + 2 > n$ by the definition of n and hence $x^{m\nu} \in C^n$. The change of variable $t = x^m$ and the use of Theorem I completes the proof.

We shall next consider the case where the behavior of kg at the origin becomes a significant factor in the asymptotic evaluation of $I(h, k)$.

THEOREM II. Suppose that

1. $q \in C^n$ and $g \in C^{n+2}$ for $0 \leq t \leq c$, $c > 0$, where m and n are the least integers such that $m\nu > 1$ and $n \geq m(\nu - \gamma) + 1$, respectively,
2. if $0 \leq t \leq c$ then $t^\lambda f(\beta t) = b_0 + b_1 t + \cdots + b_{n-2} t^{n-2} + B(t)t^{n-1}$ where $B \in C$ and b_l is bounded as $\beta \rightarrow 0$ for $0 \leq l \leq n-2$,
3. $g(0) > 0$, $h^\nu = o(k^\lambda)$ and $\gamma < \nu < \lambda$. Then

$$I(h, k) \sim \frac{q(0)\Gamma\left(\frac{\gamma}{\nu}\right) \exp\left(\frac{i\pi\gamma}{2\nu}\right)}{\nu[kg(0)]^{\gamma/\nu}}.$$

Proof of Theorem II. The proof of Theorem II follows from the proof of Theorem I with the roles of f and g, λ and ν, h and k interchanged.

COROLLARY. Suppose that

1. $f \in C^n$, $q \in C^n$ and $g \in C^{n+2}$ for $0 \leq t \leq c$, $c > 0$, where m and n are the least integers such that $m(\lambda + \gamma - \nu) \geq 2$, $m\nu > 1$ and $n \geq m(\nu - \gamma) + 1$,
2. $g(0) > 0$, $h^\nu = o(k^\lambda)$ and $\gamma < \nu < \lambda$. Then

$$I(h, k) \sim \frac{q(0)\Gamma\left(\frac{\gamma}{\nu}\right)\exp\left(\frac{i\pi\gamma}{2\nu}\right)}{\nu[kg(0)]^{\gamma/\nu}}.$$

When $kh^{-\nu/\lambda} \rightarrow \infty$ and $g(0) < 0$ the character of both F and G in a neighborhood of $t = 0$ becomes important since for h and k sufficiently large they determine uniquely in some $(0, c_0)$ a number τ such that $hF'(\tau) + kG'(\tau) = 0$ and in terms of which the asymptotic form of $I(h, k)$ may be expressed.

THEOREM III. Suppose that $g(0) < 0$, $\nu < \lambda$, $\gamma < \lambda$, $h^\nu = o(k^\lambda)$, $f \in C^6$, $g \in C^6$ and $q \in C^2$ for $0 \leq t \leq c$, $c > 0$, and hypothesis 1 and 2 Theorem II are satisfied when $\nu \geq \gamma$.

A. If $\nu < 2\gamma$ then

$$I(h, k) \sim \frac{\sqrt{2}q(0)\Gamma\left(\frac{1}{2}\right)\exp\left(\frac{i\pi}{4}\right)}{(\lambda - \nu)^{1/2}} \left[\frac{(\lambda hf(0))^{\nu-2\gamma}}{(-\nu kg(0))^{\lambda-2\gamma}} \right]^{1/2(\lambda-\nu)} \\ \times \exp[i(hF(\tau) + kG(\tau))].$$

B. If $\nu = 2\gamma$ then

$$I(h, k) \sim \frac{q(0)\Gamma\left(\frac{1}{2}\right)\exp\left(\frac{i\pi}{4}\right)}{(-\nu kg(0))^{1/2}} \left\{ \frac{\sqrt{2}\exp[i(hF(\tau) + kG(\tau))]}{(\lambda - \nu)^{1/2}} - i\nu^{-1/2} \right\}.$$

C. If $\nu > 2\gamma$ then

$$I(h, k) \sim \frac{q(0)\Gamma\left(\frac{\gamma}{\nu}\right)\exp\left(\frac{\gamma\pi}{2\nu i}\right)}{\nu[-kg(0)]^{\gamma/\nu}}.$$

Proof of Theorem III. We may assume that c is such that $G'(t) < 0$ and $f(t) > 0$ for $0 < t \leq c$. For $0 < t \leq c$ let $D(t) = F'(t)/-G'(t)$ with $D(0) = 0$. Then $D'(t) = t^{\lambda+\nu-\xi}/(G'(t))^2[\nu\lambda f(t)g(t)(\nu-\lambda) + tE(t)]$ for $0 < t \leq c$ where E is continuous on $[0, c]$. Hence there exists c_0 such that $0 < c_0 < c$, $D'(t) > 0$ for $0 < t \leq c_0$, $D(c_0) > 0$ and for h and k sufficiently large $k/h < D(c_0)$. This implies that there exists a unique $\tau \in (0, c_0)$ such that $D(\tau) = k/h$ which is equivalent to $hF'(\tau) + kG'(\tau) = 0$. Moreover from the definition of D we have

$$\tau = \left(\frac{-\nu kg(0)}{\lambda hf(0)} \right)^{1/\lambda-\nu} (1 + o(1))$$

which implies that $\tau^{\lambda-\nu} = o(k/h) = o(1)$.

If we now let $H(t) = F(t) + (k/h)G(t)$ and expand $h(H(t) - H(\tau))$ about $t = \tau$ we have using the integral form of the remainder

$$\begin{aligned} h(H(t) - H(\tau)) &= h \int_{\tau}^t (t-y)F'''(y)dy + k \int_{\tau}^t (t-y)G''(y)dy \\ &= hR(t, \tau) + kS(t, \tau), \text{ respectively.} \end{aligned}$$

We may further assume that c_0 is so small that f, f', f'', g, g' and g'' are of constant sign for $0 \leq t \leq c_0$. If we apply the mean value theorem for integrals and substitute $t = \tau(x+1)$ we have for $-1 < x < 1$ that

$$\begin{aligned} T(x, \tau) &= R(\tau(x+1), \tau) = \frac{\tau^{\lambda}x^2}{2} [\lambda(\lambda-1)f(\tau_0(x))\alpha_0(x) \\ &\quad + \tau(\lambda+1)\alpha_1(x)f'(\tau_1(x)) + \tau^2f''(\tau_2(x))\alpha_2(x)] = \frac{\tau^{\lambda}x^2}{2} P_1(x) \end{aligned}$$

where $\alpha_0, \alpha_1, \alpha_2 \in C^{\infty}$, $\alpha_0(0) = \alpha_2(0) = \alpha_1(0) = 1$, $P_1 \in C^4$ and $P_1(0) = \lambda(\lambda-1)f(0) + o(1)$. Similarly

$$W(x, \tau) = S(\tau(x+1), \tau) = \frac{1}{2}\tau^{\nu}x^2P_2(x)$$

where $P_2 \in C^4$ and $P_2(0) = \nu(\nu-1)g(0) + o(1)$. Let $d_0 = (c_0/\tau) - 1$, $I'(h, k) = \exp(-ihH(\tau))I(h, k)$ and choose b such that $\tau(b+1) < c_0$ and $0 < b < 1$.

$$I'(h, k) = \int_0^{c_0} + o\left(\frac{1}{h}\right) = I''(h, k) + o\left(\frac{1}{h}\right).$$

$$\begin{aligned} I''(h, k) &= \tau \int_{-1}^{-b} + \tau \int_{-b}^b + \tau \int_b^{d_0} Q(\tau(x+1)) \exp[i(hT(x, \tau) + kW(x, \tau))]dx \\ &= L(h, k) + I'''(h, k) + J(h, k), \text{ respectively.} \end{aligned}$$

Let

$$\mu = \tau, p = (1/2)h\tau^{\lambda}, \nu = q, \omega(x) = (1+x)^{\nu-1} \text{ and } \phi(x) = P_1(x) + (k\tau^{\nu-\lambda}/h)P_2(x).$$

Then $\phi(0) = \lambda(\lambda-\nu)f(0) + o(1)$ implies for h, k sufficiently large that $\phi(x) > 0$ for $-c' \leq x \leq c', c' > 0$. Hence b may be chosen small enough that the conditions on b in Lemma II are satisfied. Therefore

$$I'''(h, k) \sim \frac{\sqrt{2}q(0)\Gamma\left(\frac{1}{2}\right)\exp\left(\frac{i\pi}{4}\right)}{(\lambda-\nu)^{1/2}} \left[\frac{(\lambda hf(0))^{\nu-2\gamma}}{(-\nu kg(0))^{\lambda-2\gamma}} \right]^{1/2(\lambda-\nu)}.$$

The contribution of $L(h, k)$ to $I(h, k)$ may be determined by considering

$$L'(h, k) = \int_0^{\tau(1-b)} Q(t) \exp(ihH(t))dt.$$

We note that the uniqueness of τ in $[\varepsilon, c_0]$, $\varepsilon > 0$, implies that $H'(t) \neq 0$ on $\varepsilon \leq t \leq \tau(1-b)$ for every $\varepsilon > 0$. In fact, there exists a number $K > 0$ which is independent of ε and for which we have $|H'(t)| \geq K(k/h)t^{\nu-1}$ for $\varepsilon \leq t \leq \tau(1-b)$.

(i) For $\nu < \gamma$ the usual integration by parts together with the above inequality for $H'(t)$ yields that $L'(h, k) = o(1/k)$. Hence $L'(h, k) = o(h^{\nu-2\gamma}/k^{\lambda-2\gamma})^{1/2(\lambda-\nu)}$ since $h^\nu = o(k^\lambda)$.

(ii) For $\nu > \gamma$ we rewrite $L'(h, k)$ as

$$L'(h, k) = \int_0^{\tau(1-b)} Q(t) \exp \{ -i[kt^\nu(-g(t)) + ht^\lambda(-f(t))] \} dt$$

and apply Theorem II with $-g$ playing the role of f . Hence

$$L'(h, k) \sim \frac{q(0)\Gamma\left(\frac{\gamma}{\nu}\right) \exp\left(\frac{-i\pi\gamma}{2\nu}\right)}{\nu[-kg(0)]^{\gamma/\nu}}.$$

(iii) Finally for $\nu = \gamma$ a closer examination of the proof of Lemma I together with the change of variable $t = xh^{-1/\lambda}$ implies for $p' = k/h^{\nu/\lambda}$ that $L'(h, k) = h^{-\gamma/\lambda} o(1/p') = o(1/k)$.

The given relation $h^\nu = o(k^\lambda)$ and the calculation

$$k^{\gamma/\nu} o\left(\left(\frac{h^{\nu-2\gamma}}{k^{\lambda-2\gamma}}\right)^{1/2(\lambda-\nu)}\right) = o\left(\left(\frac{h}{k^{\lambda/\nu}}\right)^{\nu-2\gamma/2(\lambda-\nu)}\right)$$

then imply that $I'''(h, k) = o(k^{-\gamma/\nu})$ if $\nu > 2\gamma$ and $L'(h, k) = o((h^{\nu-2\gamma}/k^{\lambda-2\gamma})^{1/2(\lambda-\nu)})$ if $\gamma \leq \nu < 2\gamma$. When $\nu = 2\gamma$ we note that both $L'(h, k)$ and $I'''(h, k)$ are of the same order so that both terms contribute to $I(h, k)$.

To complete the proof of Theorem III we need only show that $J(h, k)$ is negligible compared to $I'''(h, k)$. For $P(t)$ defined as in the proof of Theorem I and $d = \tau(b+1)$ we have

$$P(d) = \lambda f(0)[1 - (b+1)^{\nu-\lambda}](1 + o(1)).$$

Then $P(d) > 0$ for h and k sufficiently large and hence proceeding exactly as in the proof of Theorem I we obtain $H'(t) \geq Bt^{\lambda-1} > 0$ for $0 < d \leq t \leq c_0$ and $2B = \lambda f(0)[1 - (1+b)^{\nu-\lambda}]$. We now write

$$J(h, k) = \int_d^c Q(t) \exp(ihH(t)) dt$$

and integrate by parts as in Theorem I to obtain $J(h, k) = o((h^{\nu-\gamma}/k^{\lambda-\gamma})^{1/(\lambda-\nu)})$. Hence $h^\nu = o(k^\lambda)$ implies that

$$\left(\frac{k^{\lambda-2\gamma}}{h^{\nu-2\gamma}}\right)^{1/2(\lambda-\nu)} J(h, k) = o\left(\left(\frac{h^\nu}{k^\lambda}\right)^{1/2(\lambda-\nu)}\right) = o(1).$$

To obtain the value of $\exp [i(hF(\tau) + kG(\tau))]$ in a more explicit form we need to know more about the exact relation between h and k . For example we shall state the following corollary under more stringent assumptions.

COROLLARY. *If in addition to the above assumptions in Theorem III we have $k^{\lambda+1} = o(h^{\nu+1})$ then*

$$\exp [i(hF(\tau) + kG(\tau))] \sim \exp \left\{ \frac{i(\nu - \lambda)}{\lambda\nu} \left[\frac{(-\nu kg(0))^\lambda}{(\lambda hf(0))^\nu} \right]^{1/\lambda-\nu} \right\}.$$

Proof of the Corollary to Theorem III. We will use the same notation as in the proof of Theorem III. If we expand $hH(\tau)$ about the origin and substitute for τ we have

$$\begin{aligned} \exp(ihH(\tau)) &= \exp \left\{ i \left[hf(0) \left(\frac{-\nu kg(0)}{\lambda hf(0)} \right)^{\lambda/\lambda-\nu} \right. \right. \\ &\quad \left. \left. + kg(0) \left(\frac{-\nu kg(0)}{\lambda hf(0)} \right)^{\nu/\lambda-\nu} \right] \left[1 + o \left(\left(\frac{k}{h} \right)^{1/\lambda-\nu} \right) \right] \right\} \\ &= \exp \left\{ \frac{i(\nu - \lambda)}{\lambda\nu} \left[\frac{(-\nu kg(0))^\lambda}{(\lambda hf(0))^\nu} \right]^{1/\lambda-\nu} + o \left(\left(\frac{k^{\lambda+1}}{h^{\nu+1}} \right)^{1/\lambda-\nu} \right) \right\}. \end{aligned}$$

Hence if $k^{\lambda+1} = o(h^{\nu+1})$ the Corollary is established.

Finally, we shall consider the case where $\limsup kh^{-\nu/\lambda}$ is bounded away from both 0 and ∞ .

THEOREM IV. *Suppose that $\gamma < \lambda, \nu < \lambda$ and $0 < \limsup p < \infty$ where $p = kh^{-\nu/\lambda}$. Then*

$$\begin{aligned} I(h, k) &\sim q(0)h^{-\gamma/\lambda} \int_0^\infty x^{\gamma-1} \exp [i(f(0)x^\lambda + pg(0)x^\nu)] dx \\ &= q(0) \left(\frac{k}{h} \right)^{\gamma/\lambda-\nu} \int_0^\infty x^{\gamma-1} \exp [ip^{\lambda/\lambda-\nu}(f(0)x^\lambda + g(0)x^\nu)] dx. \end{aligned}$$

Proof of Theorem IV. We will consider only values of $c > 0$ such that (i) $\nu g(t) + tg'(t)$ is of constant sign for $0 \leq t \leq c$ and (ii) for each $\varepsilon > 0$ we have $|q(t) - q(0)| < \varepsilon$, $|f(t) - f(0)| < \varepsilon$ and $|g(t) - g(0)| < \varepsilon$ for $0 \leq t \leq c$. Set $H(t) = F(t) + (k/h)G(t)$ and $I'(h, k) = \int_0^c$ as usual. Let $m = \min_{0 \leq t \leq a} \lambda f(t) + tf'(t) > 0$, $\omega = \limsup p$ and $M = \max_{0 \leq t \leq a} (1, |f^{(l)}|, |q|, |q'|, |g^{(l)}|, |\nu g(t) + tg'(t)|)$ for $l = 0, 1, 2$. Consider a number $b > 1$ chosen such that $b > N = (4M\omega/m)^{1/(\lambda-\nu)}$. If $d = bh^{-1/\lambda} < c$ then for $0 < d \leq t \leq c$ we have for $g(0) < 0$

$$H'(t) \geq t^{\lambda-1} \left(m - \frac{kM}{hd^{\lambda-\nu}} \right) \geq t^{\lambda-1} \left(m - \frac{mk}{4\omega h^{\nu/\lambda}} \right) \geq \frac{1}{2} mt^{\lambda-1}$$

since $2\omega > kh^{-\nu/\lambda}$ for h and k sufficiently large. Hence $H'(t) \geq (1/2)mt^{\lambda-1} > 0$ for $0 < d \leq t \leq c$. Let $t = xh^{-1/\lambda}$, $\tilde{q}(x) = q(xh^{-1/\lambda})$, $\tilde{f}(x) = f(xh^{-1/\lambda})$ and $\tilde{g}(x) = g(xh^{-1/\lambda})$. Then

$$\begin{aligned} h^{\gamma/\lambda} I'(h, k) &= \int_0^{ch^{1/\lambda}} x^{\gamma-1} \tilde{q}(x) \exp [i(\tilde{f}(x)x^\lambda + p\tilde{g}(x)x^\nu)] dx \\ &= \int_0^b + \int_b^{ch^{1/\lambda}} = I''(h, k) + J(h, k), \text{ respectively.} \end{aligned}$$

We will first estimate $J(h, k)$ in terms of the number b . Since $H'(t) \geq (1/2)mt^{\lambda-1} > 0$ for $0 < d \leq t \leq c$ we may integrate $J(h, k)$ by parts as follows:

$$\begin{aligned} J(h, k) &= h^{\gamma/\lambda} \left\{ \frac{Q(c) \exp(ihH(c))}{ihH'(c)} - \frac{Q(d) \exp(ihH(d))}{ihH'(d)} \right. \\ &\quad - \frac{1}{ih} \int_d^c \frac{Q'(t) \exp(ihH(t)) dt}{H'(t)} + \frac{1}{ih} \int_d^c \frac{Q(t) F'''(t) \exp(ihH(t)) dt}{[H'(t)]^2} \\ &\quad \left. + \frac{k}{ih^2} \int_d^c \frac{Q(t) G''(t) \exp(ihH(t)) dt}{[H'(t)]^2} \right\} \\ &= 0(h^{\gamma-\lambda/\lambda}) + A + J'(h, k) + J''(h, k) + J'''(h, k), \text{ respectively.} \end{aligned}$$

Hence $|A| \leq 2M/mb^{\lambda-\gamma} = Bb^{\gamma-\lambda}$,

$$\begin{aligned} |J'(h, k)| &\leq \frac{2Mh^{\gamma/\lambda}}{mh} \int_d^c t^{\gamma-\lambda-1} dt < \frac{2M}{m(\lambda-\gamma)b^{\lambda-\gamma}} = B'b^{\gamma-\lambda}, \\ |J''(h, k)| &\leq \frac{4M^2}{m^2(\lambda-\gamma)b^{\lambda-\gamma}} = B''b^{\gamma-\lambda}, \text{ and} \\ |J'''(h, k)| &\leq \frac{4M^2kh^{-\nu/\lambda}}{m^2(2\lambda-\gamma-\nu)b^{2\lambda-\gamma-\nu}} \leq \frac{8M^2\omega}{m^2(2\lambda-\gamma-\nu)b^{\lambda-\gamma}} = B'''b^{\gamma-\lambda}. \end{aligned}$$

Define

$$h^{\gamma/\lambda} I_0(h, k) = \int_0^\infty x^{\gamma-1} q(0) \exp [i(f(0)x^\lambda + pg(0)x^\nu)] dx = \int_0^b + R(b).$$

Then there exists a number K which is independent of h, k and ε and for which $|J(h, k)| \leq Kb^{\gamma-\lambda}$ and $|R(b)| \leq Kb^{\gamma-\lambda}$. Consider

$$\begin{aligned} (*) h^{\gamma/\lambda} (I_0 - I) &= \int_0^b x^{\gamma-1} (q(0) - \tilde{q}(x)) \exp [i(\tilde{f}(x)x^\lambda + p\tilde{g}(x)x^\nu)] dx \\ &\quad + q(0) \int_0^b x^{\gamma-1} (1 - P(x)) \exp [i(f(0)x^\lambda + pg(0)x^\nu)] dx \\ &\quad + R(b) + 0(h^{\gamma-\lambda/\lambda}) - J(h, k) \\ &= L(h, k) + L'(h, k) + R(b) + 0(h^{\gamma-\lambda/\lambda}) - J(h, k), \\ &\hspace{15em} \text{respectively,} \end{aligned}$$

where $P(x) = \exp \{i[\tilde{f}(x) - f(0)]x^\lambda + p[\tilde{g}(x) - g(0)]x^\nu\}$. By the choice

of c for each $\varepsilon > 0$ we have $|L(h, k)| \leq M\varepsilon b^{\lambda+\gamma}$, $|L'(h, k)| < 2M\varepsilon b^{\lambda+\gamma} + 2M\varepsilon \omega b^{\nu+\gamma}$. If we take \limsup of both sides of (*) as $h, k \rightarrow \infty$ we obtain

$$0 \leq \limsup h^{\gamma/\lambda} |I_0 - I| \leq 3M\varepsilon b^{\lambda+\gamma} + 2M\varepsilon b^{\nu+\gamma} + 2Kb^{\gamma-\lambda}$$

which is true for $\varepsilon > 0$ and $b > N$. Since $\limsup h^{\gamma/\lambda} |I_0 - I|$ is independent of both ε and b we first let $\varepsilon \rightarrow 0$ and then $b \rightarrow \infty$. Hence $h^{\gamma/\lambda}(I_0 - I) = o(1)$ which implies that $I(h, k) \sim I_0(h, k)$. To obtain the alternate form of $I_0(h, k)$ we let $x = h^{1/\lambda}(k/h)^{1/(\lambda-\nu)}t$.

5. Discussion of the suggested application. Consider for $x > 0$ Schlafl's generalization of Bessel's integral:

$$\begin{aligned} J_\nu(x) &= \frac{1}{\pi} \int_0^\pi \cos(\nu t - x \sin t) dt - \frac{\sin \nu\pi}{\pi} \int_0^\infty \exp[-\nu t - x \sin h t] dt \\ &= \frac{1}{\pi} R \int_0^\pi \exp[i(\nu t - x \sin t)] dt + o\left(\frac{1}{\nu}\right). \end{aligned}$$

Let $F(t) = t - \sin t$ and $|G(t)| = t$. We rewrite $F(t)$ as $F(t) = (1/6)t^3 \cos(r(t))$ and let $h = x$, $k = |\nu - x|$, $q(t) \equiv 1$ and $f(t) = 1/6 \cos(r(t))$. It follows that the condition $3f(t) + tf'(t) > 0$ for $0 \leq t \leq \pi$ is satisfied since $F'(t) = 1 - \cos t > 0$ for $0 < t \leq \pi$.

We note that our Theorem I and III yield the dominant terms of some well known complete asymptotic expansions for $J_\nu(x)$ with $\tau = \text{Arc-cos } \nu/x$ in Theorem III¹. For the case $0 < \limsup x^{-1/3} |\nu - x| < \infty$ we have by Theorem IV with $p = x^{-1/3} |(\nu - x)x^{-1/3}|$ that

$$J_\nu(x) \sim \frac{1}{\pi x^{1/3}} \int_0^\infty \cos\left(\frac{1}{6}t^3 + pt\right) dt$$

where the expression on the right is one of Airy's integrals², whose evaluation for $p > 0$ and $p < 0$ yields precisely Nicholson's formulas when ν is an integer³.

¹ See W. Magnus and F. Oberhettinger, "Formeln und Satze für die Speziellen Funktionen der Mathematischen Physik," Springer-Verlag, Berlin, 1948, pp. 33-34. Our theorems I and III give results which are equivalent to the dominant terms of the expansions (b_3) and (b_1), respectively.

² See, for example, G. N. Watson, "Theory of Bessel Functions," Cambridge, 1944, pp. 188-190.

³ See G. N. Watson, op. cit., pp. 248-249.

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