

(October 3, 2014)

Asymptotics of integrals

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[This document is

http://www.math.umn.edu/~garrett/m/complex/notes_2014-15/04c_basic_asymptotics.pdf]

1. Heuristic for the main term in asymptotics for $\Gamma(s)$
2. Watson's lemma
3. Watson's lemma and $\Gamma(s)/\Gamma(s+a)$
4. Main term in asymptotics by Laplace's method
5. Stirling's formula for main term in asymptotics for $\Gamma(s)$

Watson's lemma and *Laplace's method*, the latter a simple version of *stationary phase*, are the most basic ideas in *asymptotic expansions*, after finite *Taylor-Maclaurin expansions*. [1] Watson's lemma dates from at latest [Watson 1918a], and Laplace's method at latest from [Laplace 1774]. Anachronistically, we reduce Laplace's method to Watson's lemma.

For example, a simple heuristic gives the main term [2] in the asymptotics for $\Gamma(s)$:

$$\Gamma(s) \sim \sqrt{2\pi} e^{-s} s^{s-\frac{1}{2}} \quad (\text{as } |s| \rightarrow \infty, \text{ with } \operatorname{Re}(s) \geq \delta > 0)$$

Watson's lemma gives a useful result about ratios of gamma functions, without Stirling's formula:

$$\frac{\Gamma(s+a)}{\Gamma(s)} \sim s^a \quad (\text{as } |s| \rightarrow \infty, \text{ for fixed } a, \text{ for } \operatorname{Re}(s) \geq \delta > 0)$$

The specialized discussion of the Gamma function in [Whittaker-Watson 1927] or [Lebedev 1963] perhaps obscures the broader applicability of the ideas.

[1] The simplest notion of *asymptotic* $F(s)$ for $f(s)$ as s goes to $+\infty$ on \mathbb{R} , or in a sector in \mathbb{C} , is a simpler function $F(s)$ such that $\lim_s f(s)/F(s) = 1$, written $f \sim F$. One might require an error estimate, for example,

$$f \sim F \iff f(s) = F(s) \cdot \left(1 + O\left(\frac{1}{|s|}\right)\right)$$

A more precise form is to say that

$$f(s) \sim f_0(s) \cdot \left(\frac{c_0}{s^\alpha} + \frac{c_1}{s^{\alpha+1}} + \frac{c_2}{s^{\alpha+2}} + \dots\right)$$

with any auxiliary function f_0 , is an *asymptotic expansion* for f when

$$f = f_0(s) \cdot \left(\frac{c_0}{s^\alpha} + \frac{c_1}{s^{\alpha+1}} + \dots + \frac{c_n}{s^{\alpha+n}} + O\left(\frac{1}{|s|^{\alpha+n+1}}\right)\right)$$

[2] The *main* term in the asymptotics for $\Gamma(s)$ is due to Stirling. Higher terms are due to Binet, and perhaps Laplace.

1. Heuristic for the main term in asymptotics for $\Gamma(s)$

A memorable heuristic for Stirling's formula for the main term in the asymptotics of $\Gamma(s)$, namely

$$\Gamma(s) \sim e^{-s} \cdot s^{s-\frac{1}{2}} \cdot \sqrt{2\pi} \quad (\text{in regions } \operatorname{Re}(s) \geq \delta > 0, \text{ for example})$$

Using Euler's integral,

$$s \cdot \Gamma(s) = \Gamma(s+1) = \int_0^\infty e^{-u} u^{s+1} \frac{du}{u} = \int_0^\infty e^{-u} u^s du = \int_0^\infty e^{-u+s \log u} du$$

The idea is to replace the exponent $-u + s \log u$ by the quadratic polynomial in u best approximating it near its maximum, and evaluate the resulting integral. This is *justified* later in Watson's lemma and Laplace's method, but the heuristic is simpler than the justification.

More precisely, the exponent is maximum where its derivative vanishes, at the unique solution $u_o = s$ of

$$-1 + \frac{s}{u} = 0$$

The second derivative in u of the exponent is $-s/u^2$, which takes value $-1/s$ at $u_o = s$. Thus, near $u_o = s$, the quadratic Taylor-Maclaurin polynomial in t approximating the exponent is

$$-s + s \log s - \frac{1}{2!s} \cdot (u-s)^2$$

Thus, we *imagine* that

$$s \cdot \Gamma(s) \sim \int_0^\infty e^{-s+s \log s - \frac{1}{2s} \cdot (u-s)^2} du = e^{-s} \cdot s^s \cdot \int_{-\infty}^\infty e^{-\frac{1}{2s} \cdot (u-s)^2} du$$

The latter integral is indeed taken over the whole real line. [3] To simplify the remaining integral, replace u by su and cancel a factor of s from both sides,

$$\Gamma(s) \sim e^{-s} \cdot s^s \cdot \int_{-\infty}^\infty e^{-s(u-1)^2/2} du$$

Replacing u by $u+1$, and then u by $u \cdot \sqrt{2\pi/s}$,

$$\int_{-\infty}^\infty e^{-s(u-1)^2/2} du = \int_{-\infty}^\infty e^{-su^2/2} du = \frac{\sqrt{2\pi}}{\sqrt{s}} \int_{-\infty}^\infty e^{-\pi u^2} du = \frac{\sqrt{2\pi}}{\sqrt{s}}$$

In summary, the heuristic gives the correct main term of the asymptotic:

$$\Gamma(s) \sim e^{-s} \cdot s^{s-\frac{1}{2}} \cdot \sqrt{2\pi}$$

[3] Evaluation of the integral over the whole line, and simple estimates on the integral over $(-\infty, 0]$, show that the integral over $(-\infty, 0]$ is of a lower order of magnitude than the whole. Thus, the leading term of the asymptotics of the integral over the whole line is the same than the integral from 0 to $+\infty$.

2. Watson's lemma

The often-rediscovered *Watson's lemma*^[4] gives asymptotic expansions valid in half-planes in \mathbb{C} for *Laplace transform* integrals. For example, for smooth h on $(0, +\infty)$ with all derivatives of *polynomial growth*, and expressible for small $x > 0$ as

$$h(x) = x^\alpha \cdot g(x) \quad (\text{for } x > 0, \text{ some } \alpha \in \mathbb{C})$$

where $g(x)$ is differentiable^[5] on \mathbb{R} near 0. Thus, $h(x)$ has an asymptotic expansion at 0^+

$$h(x) \sim x^\alpha \cdot \sum_{n=0}^{\infty} c_n x^n \quad (\text{Taylor-Maclaurin asymptotic expansion for } x \rightarrow 0^+)$$

Watson's Lemma gives an *asymptotic expansion* of the Laplace transform of h :

$$\int_0^\infty e^{-sx} h(x) \frac{dx}{x} \sim \frac{\Gamma(\alpha) c_0}{s^\alpha} + \frac{\Gamma(\alpha+1) c_1}{s^{\alpha+1}} + \frac{\Gamma(\alpha+2) c_2}{s^{\alpha+2}} + \dots \quad (\text{for } \operatorname{Re}(s) > 0)$$

The error estimates below give

$$\int_0^\infty e^{-sx} h(x) \frac{dx}{x} = \int_0^\infty e^{-sx} x^\alpha g(x) \frac{dx}{x} = \frac{\Gamma(\alpha) g(0)}{s^\alpha} + O\left(\frac{1}{|s|^{\operatorname{Re}(\alpha)+1}}\right)$$

Similar conclusions hold for errors after finite sum of terms. The idea is straightforward: the expansion is obtained from

$$\int_0^\infty e^{-sx} h(x) \frac{dx}{x} = \int_0^\infty e^{-sx} x^\alpha (c_0 + \dots + c_n x^n) \frac{dx}{x} + \int_0^\infty e^{-sx} x^\alpha (g(x) - (c_0 + \dots + c_n x^n)) \frac{dx}{x}$$

The first integral gives the asymptotic expansion, and for $\operatorname{Re}(s) > 0$ the second integral can be integrated by parts and trivially bounded to give the error term. To understand the error, let $\varepsilon \geq 0$ be the smallest such that

$$N = \operatorname{Re}(\alpha) + n - \varepsilon \in \mathbb{Z}$$

The subtraction of the initial polynomial and re-allocation of the $1/x$ from the measure makes $x^{\alpha-1}(g(x) - (c_0 + \dots + c_n x^n))$ vanish to order N at 0. This, with the exponential e^{-sx} and the presumed polynomial growth of h and its derivatives, allows integration by parts N times without boundary terms, giving

$$\begin{aligned} \int_0^\infty e^{-sx} h(x) dx &= \frac{\Gamma(\alpha) c_0}{s^\alpha} + \frac{\Gamma(\alpha+1) c_1}{s^{\alpha+1}} + \dots + \frac{\Gamma(\alpha+n) c_n}{s^{\alpha+n}} \\ &+ \frac{1}{s^N} \int_0^\infty e^{-sx} \left(\frac{\partial}{\partial x}\right)^N \left(x^\alpha \cdot (g(x) - (c_0 + \dots + c_n x^n))\right) dx \end{aligned}$$

[4] This lemma appeared in the treatise [Watson 1922] on page 236, citing [Watson 1918a], page 133. Curiously, the aggregate bibliography of [Watson 1922] omitted [Watson 1918a], and the footnote mentioning it gave no title. Happily, [Watson 1918a] is mentioned by title in [Bleistein-Handelsman 1975]. In the bibliography at the end, we note [Watson 1917], [Watson 1918a], [Watson 1918b].

[5] g need not be *real-analytic* near 0, only *smooth* to the right of 0, so it and its derivatives have finite Taylor-Maclaurin expansions approximating it as $x \rightarrow 0^+$.

Although the indicated leftover term is typically larger than the last term in the asymptotic expansion, it is smaller than the *next-to-last* term, so the desired conclusion holds: for $h(x)$ with asymptotic expansion at 0^+

$$h(x) \sim x^\alpha \cdot \sum_{n=0}^{\infty} c_n x^n \quad (\text{Taylor-Maclaurin asymptotic expansion for } x \rightarrow 0^+)$$

and it and its derivatives of polynomial growth as $h \rightarrow +\infty$, the Laplace transform has asymptotic expansion

$$\int_0^\infty e^{-sx} h(x) dx = \frac{\Gamma(\alpha) c_0}{s^\alpha} + \frac{\Gamma(\alpha+1) c_1}{s^{\alpha+1}} + \dots + \frac{\Gamma(\alpha+n) c_n}{s^{\alpha+n}} + O\left(\frac{1}{|s|^{\operatorname{Re}(\alpha)+n+1}}\right) \quad (\text{for } n = 1, 2, 3, \dots)$$

3. Watson's lemma and $\Gamma(s)/\Gamma(s+a)$

A useful asymptotic awkward to derive from Stirling's formula for $\Gamma(s)$, but easy to obtain from Watson's lemma, is an asymptotic for Euler's beta integral^[6]

$$B(s, a) = \int_0^1 x^{s-1} (1-x)^{a-1} dx = \frac{\Gamma(s)\Gamma(a)}{\Gamma(s+a)}$$

Fix a with $\operatorname{Re}(a) > 0$, and consider this integral as a function of s . Setting $x = e^{-u}$ gives an integrand fitting Watson's lemma,

$$\begin{aligned} B(s, a) &= \int_0^\infty e^{-su} (1 - e^{-u})^{a-1} du = \int_0^\infty e^{-su} \left(u - \frac{u^2}{2!} + \dots\right)^{a-1} du \\ &= \int_0^\infty e^{-su} u^a \cdot \left(1 - \frac{u}{2!} + \dots\right)^{a-1} \frac{du}{u} \sim \frac{\Gamma(a)}{s^a} \quad (\text{for fixed } a) \end{aligned}$$

taking just the first term in an asymptotic expansion, using Watson's lemma. Thus,

$$\frac{\Gamma(s)\Gamma(a)}{\Gamma(s+a)} \sim \frac{\Gamma(a)}{s^a} \quad (\text{for fixed } a)$$

giving

$$\frac{\Gamma(s)}{\Gamma(s+a)} \sim \frac{1}{s^a} \quad (\text{for fixed } a)$$

That is,

$$\frac{\Gamma(s)}{\Gamma(s+a)} = \frac{1}{s^a} + O\left(\frac{1}{|s|^{\operatorname{Re}(a)+1}}\right) \quad (\text{for fixed } a)$$

[6] We recall how to obtain the expression for beta in terms of gamma. With $x = u/(u+1)$ in the beta integral,

$$\begin{aligned} B(s, a) &= \int_0^\infty u^{s-1} (u+1)^{-(s-1)-(a-1)-2} du = \int_0^\infty u^{s-1} (u+1)^{-s-a} du \\ &= \frac{1}{\Gamma(s+a)} \int_0^\infty \int_0^\infty u^s e^{-v(u+1)} v^{s+a} \frac{dv}{v} \frac{du}{u} \end{aligned}$$

using $\int_0^\infty e^{-vy} v^b dv/v = \Gamma(b)/y^b$. Replacing u by u/v gives $B(s, a) = \Gamma(s)\Gamma(a)/\Gamma(s+a)$.

4. Main term in asymptotics by Laplace's method

Laplace's method^[7] obtains asymptotics in s for integrals

$$\int_0^\infty e^{-s \cdot f(u)} du \quad (\text{for } f \text{ real-valued, } \operatorname{Re}(s) > 0)$$

Information attached to u *minimizing* $f(u)$ dominate. For a *unique* minimum, at u_o , with $f''(u_o) > 0$, the main term of the asymptotic expansion is

$$\int_0^\infty e^{-s \cdot f(u)} du \sim e^{-s f(u_o)} \cdot \frac{\sqrt{2\pi}}{\sqrt{f''(u_o)}} \cdot \frac{1}{\sqrt{s}} \quad (\text{for } |s| \rightarrow \infty, \text{ with } \operatorname{Re}(s) \geq \delta > 0)$$

This reduces to a variant^[8] of Watson's lemma, breaking the integral at points where the derivative f' changes sign, and changing variables to convert each fragment to a Watson-lemma integral. The function f must be smooth, with all derivatives of at most polynomial growth *and* at most polynomial *decay*, as $u \rightarrow +\infty$.

[4.0.1] Example: An integral $\int_0^\infty e^{-s y^2} h(y) \frac{dy}{y}$ is not quite in the form to apply the simplest version of Watson's lemma. Replacing y by \sqrt{x} corrects the exponential

$$\int_0^\infty e^{-s y^2} h(y) \frac{dy}{y} = \int_0^\infty e^{-s x} \frac{1}{2} h(\sqrt{x}) \frac{dx}{x}$$

but the asymptotic expansion of $h(\sqrt{x})$ at 0^+ will be in powers of \sqrt{x} . This is harmless, by a variety of possible adaptations.

[4.0.2] Remark: In fact, in the discussion below, the *odd* powers of $x^{\frac{1}{2}}$ will *cancel*.

For simplicity assume exactly *one* point u_o at which $f'(u_o) = 0$, and that $f''(u_o) > 0$, and that $f(u)$ goes to $+\infty$ at 0^+ and at $+\infty$.^[9] Since $f'(u) > 0$ for $u > u_o$ and $f'(u) < 0$ for $0 < u < u_o$, there are functions F, G *smooth near 0* such that

$$\begin{cases} F(\sqrt{f(u) - f(u_o)}) = u & (\text{for } u_o < u < +\infty) \\ G(\sqrt{f(u) - f(u_o)}) = u & (\text{for } 0 < u < u_o) \end{cases}$$

Let $y = \sqrt{f(u) - f(u_o)}$ in both integrals, noting that $F(y) = u$ gives $\frac{dy}{du} \cdot F'(y) = 1$, obtaining integrals *almost* as in Watson's lemma:

$$\begin{aligned} \int_0^\infty e^{-s \cdot f(u)} du &= e^{-s f(u_o)} \left(\int_0^{u_o} e^{-s y^2} du + \int_{u_o}^\infty e^{-s y^2} du \right) = e^{-s f(u_o)} \int_0^\infty e^{-s y^2} (F'(y) + G'(y)) dy \\ &= e^{-s f(u_o)} \left(\int_0^{u_o} e^{-s y^2} du + \int_{u_o}^\infty e^{-s y^2} du \right) = e^{-s f(u_o)} \int_0^\infty e^{-s y^2} y (F'(y) + G'(y)) \frac{dy}{y} \end{aligned}$$

[7] Perhaps the first appearance of this is in [Laplace 1774].

[8] See [Miller 2006] for a thorough discussion of variants of Watson's lemma.

[9] The hypothesis of exactly *one* point u_o at which $f'(u_o) = 0$, that $f''(u_o) > 0$, and that $f(u)$ goes to $+\infty$ at 0^+ and at $+\infty$, holds in two important examples, namely, $f(u) = u - \log u$ for Euler's integral for $\Gamma(s)$.

Since F, G are smooth near $y = 0$, they do have Taylor-Maclaurin asymptotics in y near 0. To convert the integrals to integrals of the form in Watson's lemma, replace y by \sqrt{x} . This would seem to require extending Watson's lemma to tolerate asymptotic expansion of $F'(\sqrt{x}) + G'(\sqrt{x})$ in powers of $x^{\frac{1}{2}}$, but, in fact, the odd powers of $x^{\frac{1}{2}}$ cancel. Derivatives of f must increase or decrease only polynomially as $u \rightarrow +\infty$. An asymptotic near $x = 0$ of the form

$$\frac{1}{2}(F'(\sqrt{x}) + G'(\sqrt{x})) \sim c_0 + c_1x^1 + c_2x^2 + c_3x^3 + \dots \quad (\text{as } x \rightarrow 0^+)$$

follows from a Taylor-Maclaurin expansion of $F'(y) + G'(y)$. Watson's lemma gives asymptotic expansion

$$\begin{aligned} \int_0^\infty e^{-s \cdot f(u)} du &= e^{-sf(u_o)} \int_0^\infty e^{-sy^2} y (F'(y) + G'(y)) \frac{dy}{y} = e^{-sf(u_o)} \int_0^\infty e^{-sx} \frac{1}{2} x^{\frac{1}{2}} (F'(\sqrt{x}) + G'(\sqrt{x})) \frac{dx}{x} \\ &\sim \frac{\Gamma(\frac{1}{2}) c_0}{s^{\frac{1}{2}}} + \frac{\Gamma(\frac{3}{2}) c_1}{s^{\frac{3}{2}}} + \frac{\Gamma(\frac{5}{2}) c_2}{s^{\frac{5}{2}}} + \dots \quad (\text{for } \text{Re}(s) > 0) \end{aligned}$$

To determine only the leading coefficient $F'(0)$, $F(y) = u$ gives $F'(y) \cdot \frac{dy}{du} = 1$, so $F'(y) = 1/\frac{dy}{du}$. From

$$\begin{aligned} y &= \sqrt{f(u) - f(u_o)} = \left(\frac{f''(u_o)}{2!} \cdot (u - u_o)^2 + O((u - u_o)^3) \right)^{1/2} \\ &= (u - u_o) \cdot \sqrt{\frac{f''(u_o)}{2}} \cdot \left(1 + O(u - u_o) \right)^{1/2} = (u - u_o) \cdot \sqrt{\frac{f''(u_o)}{2}} \cdot \left(1 + O(u - u_o) \right) \end{aligned}$$

the derivative is

$$\frac{dy}{du} = \sqrt{\frac{f''(u_o)}{2}} + O(u - u_o)$$

and

$$F'(y) = \frac{1}{\frac{dy}{du}} = \sqrt{\frac{2}{f''(u_o)}} + O(u - u_o)$$

At $y = 0$, also $u - u_o = 0$, so

$$F'(0) = \sqrt{\frac{2}{f''(u_o)}}$$

The same argument applied to G gives $G'(0) = F'(0)$, and Watson's lemma gives

$$\int_0^\infty e^{-s f(u)} du \sim e^{-sf(u_o)} \cdot \frac{\Gamma(\frac{1}{2}) \cdot \sqrt{\frac{2}{f''(u_o)}}}{\sqrt{s}} = e^{-sf(u_o)} \cdot \frac{\sqrt{2\pi}}{f''(u_o)^{\frac{1}{2}}} \cdot \frac{1}{\sqrt{s}}$$

Last, this outcome would be obtained by replacing $f(u)$ by its quadratic approximation

$$f(u) \sim f(u_o) + \frac{f''(u_o)}{2!} \cdot (u - u_o)^2$$

Integrating over the whole line,

$$\begin{aligned} \int_{-\infty}^\infty e^{-s \cdot (f(u_o) + \frac{1}{2} f''(u_o)(u - u_o)^2)} du &= e^{-sf(u_o)} \int_{-\infty}^\infty e^{-s \cdot \frac{1}{2} f''(u_o)(u - u_o)^2} du = \\ &= e^{-sf(u_o)} \int_{-\infty}^\infty e^{-s \cdot \frac{1}{2} f''(u_o) u^2} du = e^{-sf(u_o)} \cdot \frac{\sqrt{\pi}}{\sqrt{\frac{1}{2} f''(u_o)}} \cdot \frac{1}{\sqrt{s}} = e^{-sf(u_o)} \cdot \frac{\sqrt{2\pi}}{\sqrt{f''(u_o)}} \cdot \frac{1}{\sqrt{s}} \end{aligned}$$

This does indeed agree. Last, verify that the integral of the exponentiated quadratic approximation over $(-\infty, 0]$ is of a lower order of magnitude. Indeed, for $u \leq 0$ and $u_o > 0$ we have $(u - u_o)^2 \geq u^2 + u_o^2$, and $f''(u_o) > 0$ by assumption, so

$$\begin{aligned} e^{-sf(u_o)} \int_{-\infty}^0 e^{-s \cdot \left(\frac{1}{2}f''(u_o)(u-u_o)^2\right)} du &\leq e^{-sf(u_o)} \cdot e^{-s \cdot \frac{1}{2}f''(u_o) \cdot u_o^2} \int_{-\infty}^0 e^{-s \cdot \frac{1}{2}f''(u_o)u^2} du \\ &\leq e^{-sf(u_o)} \cdot e^{-s \cdot \frac{1}{2}f''(u_o) \cdot u_o^2} \int_{-\infty}^{\infty} e^{-s \cdot \frac{1}{2}f''(u_o)u^2} du = e^{-sf(u_o)} \cdot e^{-s \cdot \frac{1}{2}f''(u_o) \cdot u_o^2} \cdot \frac{\sqrt{2\pi}}{\sqrt{f''(u_o)}} \cdot \frac{1}{\sqrt{s}} \end{aligned}$$

Thus, the integral over $(-\infty, 0]$ has an additional exponential decay by comparison to the integral over the whole line.

5. Stirling's formula for main term in asymptotics for $\Gamma(s)$

Stirling's formula for main term in asymptotics for $\Gamma(s)$ can be obtained in this context. For real $s > 0$, replacing u by su expresses Euler's integral for $\Gamma(s)$ as a product of an exponential and a Watson's-lemma integral:

$$\begin{aligned} s \cdot \Gamma(s) &= \Gamma(s+1) = \int_0^{\infty} e^{-u} u^s du = \int_0^{\infty} e^{-u+s \log u} du \\ &= \int_0^{\infty} e^{-su+s \log u+s \log s} s du = s \cdot e^{s \log s} \int_0^{\infty} e^{-s(u-\log u)} du \end{aligned}$$

so

$$\Gamma(s) = e^{s \log s} \int_0^{\infty} e^{-s(u-\log u)} du$$

For complex s with $\operatorname{Re}(s) > 0$, both $s \cdot \Gamma(s)$ and the integral $s \cdot e^{s \log s} \int_0^{\infty} e^{-s(u+\log u)} du$ are holomorphic in s , and they agree for real s . The *identity principle* gives equality for $\operatorname{Re}(s) > 0$. With $f(u) = u - \log u$, the derivative $f'(u) = 1 - \frac{1}{u}$ has unique zero at $u_o = 1$, and $f''(1) = 0 + \frac{1}{1} = 1$. Thus,

$$\Gamma(s) \sim e^{s \log s} \cdot \left(e^{-sf(u_o)} \cdot \frac{\sqrt{2\pi}}{\sqrt{f''(u_o)}} \cdot \frac{1}{\sqrt{s}} \right) = e^{s \log s} \cdot e^{-s} \cdot \frac{\sqrt{2\pi}}{1} \cdot \frac{1}{\sqrt{s}} = \sqrt{2\pi} e^{(s-\frac{1}{2}) \log s} e^{-s}$$

[5.0.1] Remark: As noted earlier, the odd powers of $x^{\frac{1}{2}}$ cancel, so $\frac{1}{2}(F'(\sqrt{x}) + G(\sqrt{x}))$ has an expansion $c_0 + c_1x + c_2x^2 + \dots$, and the error estimate in the asymptotic expansion is

$$\Gamma(s) \sim \sqrt{2\pi} e^{(s-\frac{1}{2}) \log s} e^{-s} \cdot \left(1 + O\left(\frac{1}{|s|}\right) \right)$$

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