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Asymptotics of integrals

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Here some standard methods in asymptotic expansions^[1] of integrals are illustrated: *Watson's lemma* and *Laplace's method*. Watson's lemma dates from at latest [Watson 1918a], and Laplace's method at latest from [Laplace 1774]. The exposition is revisionist: Laplace's method is proven by reducing it to Watson's lemma.

For example, a robust argument for the Stirling-Laplace asymptotic for $\Gamma(s)$ is obtained:

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

and a useful result about ratios of gamma functions,

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

The latter is awkward as a corollary from Stirling's formula. Laplace's method is further illustrated by functions closely related to Bessel functions, namely, for any fixed spectral parameter $\nu \in \mathbb{R}$,

$$\sqrt{y} \int_0^\infty e^{-(u+\frac{1}{u})y} u^{i\nu} \frac{du}{u} \sim \sqrt{\pi} \cdot e^{-2y} \quad (\text{as } y \rightarrow +\infty)$$

One point is avoidance of standard but immemorable arguments special to the gamma function. Of course, these special arguments do bear more forcefully upon gamma itself: see [Whittaker-Watson 1927] or [Lebedev 1963]. However, to the extent possible, we want to understand the asymptotics of gamma and other important special functions on general principles.

[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

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

1. Heuristic for Stirling's asymptotic

First we give a heuristic and mnemonic for the main term of the Laplace-Stirling asymptotic, namely

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

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 trick 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 replacement is justified via Watson's lemma and Laplace's method, below, but the heuristic is simpler than the justification.

The exponent takes its 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

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

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 taken over the whole real line. [2] To simplify the remaining integral, replace u by su and cancel a factor of s from both sides,

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

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

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

and

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

It is striking that this heuristic can be made rigorous, as below.

[2] 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*^[3] gives an asymptotic expansion for certain Laplace transforms, valid in half-planes in \mathbb{C} . For example, let h be a smooth function on $(0, +\infty)$ all whose derivatives are of polynomial growth, and expressible for small $x > 0$ as

$$h(x) = x^\alpha \cdot g(x)$$

for some $\alpha \in \mathbb{C}$, where $g(x)$ is differentiable^[4] on \mathbb{R} near 0. Thus, $h(x)$ has an expression

$$h(x) = x^\alpha \cdot \sum_{n=0}^{\infty} c_n x^n \quad (\text{for } 0 < x \text{ sufficiently small})$$

Then there is an *asymptotic expansion* of the Laplace transform of h ,

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

A simple corollary of the error estimates given below is that, letting $\operatorname{Re}(\alpha) + 1 - \varepsilon$ be the greatest integer less than or equal to $\operatorname{Re}(\alpha) + 1$,

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

Since

$$\operatorname{Re}(\alpha) + 1 - \varepsilon > \operatorname{Re}(\alpha)$$

the error term is of strictly smaller order of magnitude in s .

The idea of the proof is straightforward: the expansion is obtained from

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

The first integral gives the asymptotic expansion, and for $\operatorname{Re}(s) > 0$ the second integral can be integrated by parts essentially $\operatorname{Re}(\alpha) + n$ times and trivially bounded to give a $O(1/s^{\alpha+n-\varepsilon})$ error term for some small $\varepsilon \geq 0$. Note that for the integration by parts the denominator x in the measure must be moved into the integrand proper, accounting for a slight reduction of the order of vanishing of the integrand at 0.

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

[3] 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 [Blaustein-Handelsman 1975]. We mention [Watson 1917], [Watson 1918a], [Watson 1918b], for perspective.

[4] We do *not* need to assume that g is *real-analytic* near 0, only that it and its derivatives have finite Taylor expansions approximating it well as $x \rightarrow 0^+$.

polynomial growth of h and its derivatives, allows integration by parts N times without boundary terms, giving

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

The last error-like term is $O(s^{-[\text{Re}(\alpha)+n-\varepsilon]})$. That is, computing in this fashion, the error term swallows up the last term in the asymptotic expansion.

Visibly, this argument applies to more general sorts of expansions near 0.

3. *Watson's lemma illustrated on $B(s, a)$*

Here is an important example of an asymptotic result non-trivial to derive from Stirling's formula for $\Gamma(s)$, but easy to obtain from Watson's lemma. Euler's beta integral is^[5]

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

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

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

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

$$\frac{\Gamma(s) \Gamma(a)}{\Gamma(s+a)} \sim \frac{\Gamma(a)}{s^a}$$

giving

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

4. *Simple form of Laplace's method*

A simple version of Laplace's method^[6] obtains asymptotics in s for certain integrals of the form

$$\int_0^\infty e^{-s \cdot f(u)} du$$

^[5] 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 $B(s, a) = \Gamma(s)\Gamma(a)/\Gamma(s+a)$.

^[6] Perhaps the first appearance of this is in [Laplace 1774].

with f real-valued. The idea is that the *minimum values* of $f(u)$ should dominate, and the leading term of the asymptotics should be

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

To reduce this to Watson's lemma, break the integral at points where the derivative f' changes sign, and change variables to convert each fragment to a Watson-lemma integral. For Watson's lemma to be legitimately applied, we will find that f must be smooth with all derivatives of at most polynomial growth *and* at most polynomial *decay*, as $u \rightarrow +\infty$.

For simplicity *assume* that there is exactly *one* point u_o at which $f'(u_o) = 0$, and that $f''(u_o) > 0$. Further, assume that $f(u)$ goes to $+\infty$ at 0^+ and at $+\infty$. Since $f'(u) > 0$ for $u > u_o$ and $f'(u) < 0$ for $0 < u < u_o$, on each of these two intervals there is a smooth square root $\sqrt{f(u) - f(u_o)}$ and there are smooth functions F, G such that

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

Then

$$\begin{aligned} \int_0^\infty e^{-sf(u)} du &= e^{-sf(u_o)} \int_0^{u_o} e^{-s(f(u)-f(u_o))} du + e^{-sf(u_o)} \int_{u_o}^\infty e^{-s(f(u)-f(u_o))} du \\ &= e^{-sf(u_o)} \left(\int_0^\infty e^{-sx^2} F'(x) dx + \int_0^\infty e^{-sx^2} G'(x) dx \right) \end{aligned}$$

by letting $x = \sqrt{f(u) - f(u_o)}$ in the two intervals. In both integrals, replacing x by \sqrt{x} gives Watson's-lemma integrals

$$\int_0^\infty e^{-sf(u)} du = e^{-sf(u_o)} \left(\int_0^\infty e^{-sx} \frac{1}{2} x^{1/2} F'(\sqrt{x}) \frac{dx}{x} + \int_0^\infty e^{-sx} \frac{1}{2} x^{1/2} G'(\sqrt{x}) \frac{dx}{x} \right)$$

At this point the needed conditions on F , hence, on f , become clear: since F must be smooth with all derivatives of at most polynomial growth, direct chain-rule computations show that it suffices that no derivative of f increases *or decreases* faster than polynomially as $u \rightarrow +\infty$. The assumptions $f'(u_o) = 0$ and $f''(u_o) > 0$ assure that F has a Taylor series expansion near 0, giving a suitable expansion

$$\frac{1}{2} x^{1/2} F'(x) = \frac{1}{2} F'(0) x^{1/2} + \frac{\frac{1}{2} F^{(2)}(0)}{1!} x^{3/2} + \frac{\frac{1}{2} F^{(3)}(0)}{2!} x^{5/2} + \frac{\frac{1}{2} F^{(4)}(0)}{3!} x^{7/2} + \dots \quad (\text{small } x > 0)$$

From this, the main term of the Watson's lemma asymptotics for the integral involving F would be

$$\int_0^\infty e^{-sx} \frac{1}{2} x^{1/2} F'(\sqrt{x}) \frac{dx}{x} \sim \frac{\Gamma(\frac{1}{2}) F'(0)}{2} \cdot \frac{1}{\sqrt{s}}$$

To determine $F'(0)$, or any higher coefficients, from $F(x) = u$, we have $F'(x) \cdot \frac{dx}{du} = 1$. Since

$$x = \sqrt{f(u) - f(u_o)} = \sqrt{(u - u_o)^2 \cdot \frac{f''(u_o)}{2!} + \dots} = \sqrt{\frac{f''(u_o)}{2}} \cdot \left((u - u_o) + \dots \right)$$

the derivative is

$$\frac{dx}{du} = \sqrt{\frac{f''(u_o)}{2}} \cdot \left(1 + O(u - u_o) \right)$$

Thus,

$$F'(x) = \frac{1}{\frac{dx}{du}} = \sqrt{\frac{2}{f''(u_o)}} \cdot \left(1 + O(u - u_o) \right)$$

which allows evaluation at $x = 0$, namely

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

The same argument applied to G gives $G'(0) = F'(0)$. Thus,

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

Last, we verify that this outcome is what would be obtained by replacing $f(u)$ by its quadratic approximation

$$f(u_o) + \frac{f''(0)}{2!} \cdot (u - u_o)^2$$

in the exponent in the original integral, integrated over the whole line. The latter would be

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

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

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

Thus, the integral over $(-\infty, 0]$ has an additional exponential decay by comparison to the integral over the whole line, so the leading-term of the asymptotics of the integral from 0 to $+\infty$ is the same as those of the integral from $-\infty$ to $+\infty$.

The case of $\Gamma(s)$ can be converted to this situation as follows. For real $s > 0$, in the integral

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

can replace u by su , to put the integral into the desired form

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

For complex s with $\text{Re}(s) > 0$, 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 . Thus, by the identity principle, they are equal for $\text{Re}(s) > 0$.

5. Laplace's method illustrated on Bessel functions

Consider the standard integral^[7]

$$f(y) = \sqrt{y} \int_0^\infty e^{-(u+\frac{1}{u})y} u^{i\nu} \frac{du}{u}$$

The exponent $-(u + \frac{1}{u})y$ is of the desired form, with the earlier s replaced by y , but the $u^{i\nu}$ in the integrand does not fit into the simpler Laplace' method. Thus, consider integrals

$$\int_0^\infty e^{-sf(u)} g(u) du$$

where f is real-valued, but g may be complex-valued. The idea still is that the minimum values of $f(u)$ should dominate, and the leading term of the asymptotics should be (assuming a *unique* minimum at u_o)

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

As in the simpler case, reduce this to Watson's lemma by breaking the integral where f' changes sign, and change variables to convert each fragment to a Watson-lemma integral. Thus, the first part of the story is much as the simple case of Laplace's method. As in the simple case of Laplace's method, the course of the argument reveals conditions on f and g .

For simplicity assume that there is 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 $+\infty$. Thus, on these intervals there are smooth square roots $\sqrt{f(u) - f(u_o)}$ and smooth functions F, G such that

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

Then, letting $x = \sqrt{f(u) - f(u_o)}$ in each of the two intervals, so that $F(x) = u$ and $G(x) = u$, respectively,

$$\begin{aligned} \int_0^\infty e^{-sf(u)} g(u) du &= e^{-sf(u_o)} \int_0^{u_o} e^{-s(f(u)-f(u_o))} g(u) du + e^{-sf(u_o)} \int_{u_o}^\infty e^{-s(f(u)-f(u_o))} g(u) du \\ &= e^{-sf(u_o)} \left(\int_0^\infty e^{-sx^2} g(F(x)) F'(x) dx + \int_0^\infty e^{-sx^2} g(G(x)) G'(x) dx \right) \end{aligned}$$

In both integrals, replacing x by \sqrt{x} gives Watson's-lemma integrals

$$\int_0^\infty e^{-sf(u)} g(u) du = e^{-sf(u_o)} \left(\int_0^\infty e^{-sx} \frac{\sqrt{x}}{2} g(F(\sqrt{x})) F'(\sqrt{x}) \frac{dx}{x} + \int_0^\infty e^{-sx} \frac{\sqrt{x}}{2} g(G(\sqrt{x})) G'(\sqrt{x}) \frac{dx}{x} \right)$$

^[7] This integral is almost the *Bessel function*

$$K_\nu(y) = \frac{1}{2} \int_0^\infty e^{(u+\frac{1}{u})y/2} u^\nu \frac{du}{u}$$

The function K_ν is variously called a *Bessel function of imaginary argument* or *MacDonald's function* or *modified Bessel function of third kind*. Being interested mainly in the case that the parameter ν here is purely imaginary, in the text we replace ν by $i\nu$. The leading factor of \sqrt{y} arises in applications, where such an integral appears as a *Whittaker function*.

The assumptions $f'(u_o) = 0$ and $f''(u_o) > 0$ assure that F has a Taylor series expansion near 0, which gives an expansion

$$\frac{\sqrt{x}}{2} g(F(\sqrt{x})) F'(\sqrt{x}) = x^{1/2} \cdot \left(\frac{g(F(0)) F'(0)}{2} + \dots \right) \quad (\text{small } x > 0)$$

From this, the main term of the Watson's lemma asymptotics for the integral involving F would be

$$\int_0^\infty e^{-sx} \frac{\sqrt{x}}{2} g(F(\sqrt{x})) F'(\sqrt{x}) \frac{dx}{x} \sim \frac{\Gamma(\frac{1}{2}) g(F(0)) F'(0)}{2} \cdot \frac{1}{\sqrt{s}}$$

Note that $F(0) = u_o$. Determine $F'(0)$ from $F(x) = u$. First, $F'(x) \cdot \frac{dx}{du} = 1$. Since

$$x = \sqrt{f(u) - f(u_o)} = \sqrt{(u - u_o)^2 \cdot \frac{f''(u_o)}{2!} + \dots} = \sqrt{\frac{f''(u_o)}{2}} \cdot ((u - u_o) + \dots)$$

the derivative is

$$\frac{dx}{du} = \sqrt{\frac{f''(u_o)}{2}} \cdot (1 + O(u - u_o))$$

Thus,

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

which allows evaluation at $x = 0$, namely

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

The same argument applied to G gives $G'(0) = F'(0)$. Thus,

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

Returning to

$$f(y) = \sqrt{y} \int_0^\infty e^{-(u+\frac{1}{u})y} u^{i\nu} \frac{du}{u}$$

we have critical point $u_o = 1$, and $f(u_o) = 2$ and $f''(u_o) = 2$. Applying the just-derived asymptotic,

$$f(y) \sim \sqrt{y} \cdot \left(e^{-2y} \cdot \frac{\sqrt{2\pi} \cdot 1^{i\nu}}{\sqrt{2}} \cdot \frac{1}{\sqrt{y}} \right) = \sqrt{\pi} \cdot e^{-2y} \quad (\text{as } y \rightarrow +\infty)$$

Even though the exponent is plausible, it would be easy to lose track of the power of y , which might matter. Also, the leading constant does not depend upon the index ν .

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