

ON A CLASS OF FOURIER INTEGRALS

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0.1. Let $a_\nu (\nu = 1, 2, \dots, 2m-1)$ denote arbitrary complex numbers $a_0 = 1$, and

$$P(x) = \sum_{\nu=0}^{2m-1} a_\nu x^{2m-\nu} \quad \text{with } m \geq 2.$$

We consider the integral function $F(z)$, defined by means of a Fourier integral as follows:

$$(0.1) \quad F(z) = \int_{-\infty}^{\infty} e^{-P(t)+zt} dt.$$

and answer two questions of different kinds.

Firstly, we give the asymptotic expansion of $F(z)$ for $z \rightarrow \infty$, which problem is connected — more or less — with the investigation of many authors e. g. [1], [2], [4], [5], [8], [9].

Secondly, we show that $F(z)$ with $z = P'(y)$ can be expressed as a product of a function of an exponential type and a convergent series in Wright's hypergeometric functions.

For the proof we consider

$$J(y) \equiv F\{P'(y)\}$$

and show that the both results mentioned above simply follow from an inequality satisfied by $J(y)$ which is proved in § 1.2 by the saddle-point method.

1.1. Let C_0, C_1, \dots , stand for positive constants depending only on m and a however small number ϵ if otherwise is not explicitly stated.

Further let $f(x; y) = \sum_{\nu=3}^{2m-1} \frac{P^{(\nu)}(y) y^\nu}{\nu!} x^\nu$. If $i = 3p, 3p+1, \dots, p = 0, 1, \dots, 2n$

then we define the polynomials $Q_{i,p}(y)$ by means of the formula

$$(1.1) \quad \{f(x; y)\}^p = \sum_{i=3p}^{(2m-1)p} Q_{i,p}(y)x^i \text{ and } Q_{i,p}(y) \equiv 0, i > 2m-1.$$

Further, for sake of brevity, we shall write

$$A_i(y) = \sum_{p=1}^{[i/3]} \frac{(-1)^p}{p!} Q_{i,p}(y) \text{ if } i \geq 3, \quad A_0(y) = 1, \quad A_1(y) = A_2(y) \equiv 0$$

and

$$(1.2) \quad \Omega_{2k}(y) = 2y \int_{L_\varphi} \exp \left\{ -\frac{P''(y)y^2}{2} x^2 - x^{2m} y^{2m} \right\} x^{2k} dx, \quad k=0,1,\dots$$

$$-\varphi - \frac{\pi}{4m} < \arg y < -\varphi + \frac{\pi}{2m}$$

where L_φ is an infinite ray making an angle φ with the positive part of the real axis¹.

1.2. We, now, prove the following

THEOREM 1. *If we put*

$$J(y) = e^{-P(y)+yP'(y)} \left\{ \sum_{k=0}^{(2m-1)n} A_{2k}(y) \Omega_{2k}(y) + \tilde{R}_n(y) \right\}$$

then there exist fixed positive numbers α, β so that the inequalities

$$|\tilde{R}_n(y)| < \begin{cases} C_1 |y|^{-m(2n+2)+1} n^{\alpha n} \\ C_2 |y|^{2m(2n+1)+1} n^{-\beta n} \end{cases}$$

¹ We can express the function Ω_{2k} by means of the Wright's generalisation of the hypergeometric function:

$${}_pF_q(t) = \sum_{n=0}^{\infty} \frac{f(n)}{\Gamma(n+1)} t^n$$

where

$$f(x) = \prod_{v=1}^p \Gamma(\beta_v + \alpha_v x) \left\{ \prod_{v=1}^q \Gamma(\mu_v + \rho_v x) \right\}^{-1};$$

$\alpha_1, \alpha_2, \dots, \rho_1, \rho_2, \dots$, are real numbers and $k=1+\rho_1+\dots+\rho_q-\alpha_1-\dots-\alpha_p > 0$. Viz it is easily verified that

$$\Omega_{2k}(y) = \frac{1}{m y^{2k}} {}_1F_0 \left\{ -\frac{P''(y)}{2} \right\} \text{ with } \alpha_1 = \frac{1}{m}, \quad \beta_1 = \frac{2k+1}{2n}.$$

hold for every positive integer n , and all y belonging to the domains

$$D_1: \quad \varepsilon - \frac{\pi}{4m} \frac{m+1}{m-1} \leq \arg y \leq \frac{\pi}{4m} \frac{m+1}{m-1} - \varepsilon, \\ D_2: \quad \varepsilon + \pi - \frac{\pi}{4m} \frac{m+1}{m-1} \leq \arg y \leq \pi + \frac{\pi}{4m} \frac{m+1}{m-1} - \varepsilon, \quad |y| > y_0$$

where y_0 is a sufficiently large and ε a however small number.

For proof the following simple lemma is needed:

LEMMA 1. Let $\arg y = \theta$, $\arg x = \varphi$ and

$$(1.3) \quad z_1(x; y) = \sum_{\nu=2}^{2m} \frac{P^{(\nu)}(y)y^\nu}{\nu!} x^\nu, \quad z_2(x; y) = \frac{P''(y)y^2}{2} x^2 + y^{2m} x^{2m}$$

then the inequalities

$$\Re\{z_1\}, \Re\{z_2\} > C_0 |y|^{2m} \text{Max}\{|x|^2, |x|^{2m}\}$$

hold when at the same time

$$(1.4) \quad \varepsilon - \frac{\pi}{2} \leq 2m(\theta + \varphi) \leq \frac{\pi}{2} + \varepsilon, \quad \varepsilon - \frac{\pi}{2} \leq 2m\theta + 2\varphi \leq \frac{\pi}{2} - \varepsilon$$

for all $|x| > 0$ and $|y| > y_0$, ε being however small.

Proof of the lemma 1. We rewrite the function $z_1(x; y)$ in the more convenient form

$$(1.5) \quad z_1(x; y) = \sum_{\nu=2}^{2m} a_{2m-\nu} y^\nu T_\nu(x)$$

where

$$(1.6) \quad T_\nu(x) = (1+x)^\nu - \nu x - 1.$$

¹⁰ We begin by estimating

$$(1.7) \quad \Re\{y^{2m} T_{2m}(x)\} = |y|^{2m} \sum_{\nu=2}^{2m} \binom{2m}{\nu} |x|^\nu \cos(2m\theta + \nu\varphi).$$

When, according to (1.4), $\varepsilon - \pi/2 \leq 2m(\theta + \varphi) \leq \pi/2 + \varepsilon$, $\varepsilon - \pi/2 \leq 2m\theta + 2\varphi \leq \pi/2 - \varepsilon$ one can infer that there exists a positive constant $k_1 = k_1(\varepsilon)$ so that $\cos(2m\theta + \nu\varphi) > k_1$ and so

$$(1.8) \quad |y|^{2m} \sum_{\nu=2}^{2m} \binom{2m}{\nu} |x|^\nu \cos(2m\theta + 2\varphi) \geq k_2(\varepsilon) |y|^{2m} \sum_{\nu=2}^{2m} \binom{2m}{\nu} |x|^\nu \text{ with } k_2 > 0.$$

From (1.7) and (1.8) we get at once

$$(1.9) \quad \Re \{y^{2m} T_{2m}(x)\} > C_8 |y|^{2m} \text{Max} \{|x|^2, |x|^{2m}\}$$

for all $|x| > 0$, $|y| > y_0$ and θ, φ satisfying (1.4).

2° We still have to show that

$$(1.10) \quad \Re \{z_1\} > C_4 \Re \{y^{2m} T_{2m}(x)\}$$

for all $|x| > 0$, $|y| > y_0$ and θ, φ satisfying (1.4).

If $v = 2, 3, \dots, 2m$ there follows from (1.6) $T_v(x) \sim \binom{v}{2} x^2$, $x \rightarrow 0$ and $T_v(x) \sim x^v$, $x \rightarrow \infty$; hence

$$(1.11) \quad |T_v(x)| < C_5 |T_{2m}(x)| \quad \text{for all } |x| > 0$$

According to (1.3) this gives

$$\begin{aligned} \Re \{z_1\} &> C_5 \Re \{y^{2m} T_{2m}(x)\} \left(1 - C_6 \sum_{v=2}^{2m-1} \frac{|a_{2m-v}|}{|y|^{2m-v}}\right) \\ &> C_7 \Re \{y^{2m} T_{2m}(x)\} \end{aligned}$$

for all $|x| > 0$, $|y| > y_0$ and θ, φ satisfying (1.4), which proves the lemma in the case of the function z_1 . That it also holds for z_2 is obvious from the definition of z_2 .

Remark. Solving the inequalities (1.4) we get that θ belongs to

$$\varepsilon - \frac{\pi}{4m} \frac{m+1}{m-1} \leq \theta \leq \frac{\pi}{4m} \frac{m+1}{m-1} - \varepsilon \quad \text{and, changing } y \text{ in } -y \text{ in (1.7), we}$$

deduce that the domain $\varepsilon + \pi - \frac{\pi}{4m} \frac{m+1}{m-1} \leq \theta \leq \pi + \frac{\pi}{4m} \frac{m+1}{m-1} - \varepsilon$ is also allowed because of $\cos(2m\pi + 2m\theta + v\varphi) = \cos(2m\theta + v\varphi)$.

Proof of the theorem 1. 1° Again let $x = |x| e^{\theta i}$, $y = |y| e^{\theta i}$ and put $t = yu$ in the expression for $J(y)$; this gives

$$(1.12) \quad J(y) = y e^{-P(y) + y P'(y)} \int_M e^{P(uy) + P'(y)yu + P(y) - y P'(y)} du$$

where M is the line $\arg u = \varphi$. The formula (1.12) holds when $-\pi/2 < < 2m(\theta + \varphi) < \pi/2$ for, the right side integral is then a regular function of y .

We, now, apply the saddle-point method to the integral (1.12). Consider the saddle point which is real and given by $u = 1$, and put $u = 1 + x$. Thus we get

$$J(y) = e^{-P(y) + y P'(y)} I(y)$$

where

$$I(y) = y \int_N e^{-(z_1 - z_2) - z_1} dx.$$

N is obtained by displacing the contour M parallel to itself for -1 , and

$$z_1 \equiv P(y + xy) - P'(y)y(1+x) - P(y) + P'(y)y = \sum_{v=2}^{2m} \frac{P^{(v)}(y)}{v!} y^v x^v,$$

$$z_2 = \frac{P''(y)y^2}{2} x^2 + y^{2m} x^{2m}.$$

Using Cauchy's theorem we can move N parallel to itself to the origin. Applying Taylor's theorem to $e^{-(z_1 - z_2)}$ we get

$$I(y) = \tilde{J}(y) + \tilde{R}_n(y)$$

where

$$\tilde{J}(y) = y \int_N e^{-z_2} \sum_{p=0}^{2n} \frac{(-1)^p}{p!} (z_1 - z_2)^p dx, \quad \tilde{R}_n(y) = y \int_N R_{2n+1}(x; y) dx \quad (1.13)$$

$$R_{2n+1}(x; y) = \frac{1}{(2n)!} \int_0^1 (1-t)^{2n} (z_1 - z_2)^{2n+1} e^{-z_2 - (z_1 - z_2)t} dt.$$

It is easily verified that

$$\tilde{J}(y) = \sum_{k=0}^{(2m-1)n} A_{2k}(y) \Omega_{2k}(y) \quad (1.14)$$

and only the estimation of $\tilde{R}_n(y)$ is still needed.

2° Using Cauchy's theorem we can turn the contour N in the integral by means of which $R_n(y)$ is defined so that the assumptions (1.4) are fulfilled.

It is well known [2] that

$$|R_{2n+1}(x; y)| \leq \frac{|z_1 - z_2|^{2n+1}}{(2n+1)!} e^{-\text{Min}(\Re\{z_1\}, \Re\{z_2\})}. \quad (1.15)$$

But, according to (1.3) we have

$$|z_1 - z_2|^{2n+1} \leq C_8 |y|^{2m(2n+1)} \text{Max} \{|x|^{2(2n+1)}, |x|^{(2m+1)(2n+1)}\}, \quad |y| > y_0 \quad (1.16)$$

so that from (1.15), (1.16) and lemma 1 we deduce that

$$|R_{2n+1}(x; y)| \leq \frac{C}{(2n+1)!} |y|^{2m(2n+1)} \text{Max} \{|x|^{2(2n+1)}, |x|^{(2m+1)(2n+1)}\} \cdot \exp[-C_0 |y|^{2m} \text{Max} \{|x|^2, |x|^{2m}\}], \quad |y| > y_0. \quad (1.17)$$

It is, now, easy to estimate $\tilde{R}_n(y)$ by the use of (1.17). We have:

$$|\tilde{R}_n(y)| < 2|y| \int_0^\infty |R_{2n+1}(x; y)| dx = \int_0^1 + \int_1^\infty.$$

From (1.17) follows

$$(1.18) \quad \int_0^1 < \frac{C_9 |y|^{m(2n+2)+1}}{(2n+1)!} \int_0^1 u^{2n+1} e^{-u} du.$$

Hence, using Stirling's formula, we deduce, for all $n \geq 1$, on the one hand

$$(1.19) \quad \int_0^1 < C_{10} n^{\alpha_1 n} |y|^{-m(2n+2)+1}$$

and on the other

$$(1.20) \quad \int_0^1 < C_{11} n^{-\beta_1 n} |y|^{2m(2n+1)+1}.$$

Again, from (1.17) arguing as above we get for all $n \geq 1$

$$(1.21) \quad \int_1^\infty < C_{12} n^{\alpha_2 n} |y|^{-m(2n+2)+1}$$

and

$$(1.22) \quad \int_1^\infty < C_{13} |y|^{2n+1} n^{-\beta_2 n}$$

where $\alpha_1, \alpha_2, \beta_1, \beta_2$ are some positive constants.

Formulae (1.19)—(1.22) give together

$$|\tilde{R}_n(y)| \leq \begin{cases} C_1 |y|^{-m(2n+2)+1} n^{\alpha n} \\ C_2 |y|^{2m(2n+1)+1} n^{-\beta n} \end{cases} \quad n \geq 1.$$

According to the remark made at the end of the proof of lemma 1, the above inequalities hold when y belongs to the domains D_1, D_2 ; this completes the proof.

2.1. In the sequel

$$f(x) \sim \sum \Phi_\nu(x)$$

stands for $\Phi_{\nu+1}(x) = o(\Phi_\nu(x))$, $x \rightarrow \infty$ and $f(x) = \sum_{\nu=0}^{N-1} \Phi_\nu(x) + O(\Phi_N(x))$

THEOREM 2. *There exist numbers $g_\nu = g_\nu(a_1, a_2 \cdots a_{2m-1})$, so that the expansion*

$$(2.1) \quad J(y) \sim e^{-P(y)+yP'(y)} \sum \frac{g_\nu}{y^{m-1+\nu}}$$

holds when

$$-\frac{\pi}{4m} \frac{m+1}{m-1} + \varepsilon \leq \arg y \leq \frac{\pi}{4m} \frac{m+1}{m-1} - \varepsilon,$$

$$\varepsilon + \pi - \frac{\pi}{4m} \frac{m+1}{m-1} \leq \arg y \leq \pi + \frac{\pi}{4m} \frac{m+1}{m-1} - \varepsilon.$$

Proof of the theorem 2. We apply to the right-side integral in (1.2) the same argument as to the integral $I(y)$ in the proof of theorem 1 with

$$z_1 = \frac{P''(y)y^2}{2} x^2 + y^{2m} x^{2m}, \quad z_2 = \frac{P''(y)y^2}{2} x^2.$$

This gives

$$(2.2) \quad \Omega_{2k}(y) = \sum_{p=0}^{N-1} \beta_{k,p} y^{-2k} \{P''(y)\}^{-(mp+k+1/2)} + 2y \int_{L_\varphi} R_N(x; y) dx$$

where $\beta_{k,p} = \frac{(-1)^p}{p} 2^{mp+k+1/2} \Gamma(mp+k+1/2)$. We estimate the above integral using formula (1.15) and the obvious inequalities

$$|z_1 - z_2|^N \leq C_{14} |y|^{2mN} |x|^{2mN}, \quad \Re\{z_1\}, \Re\{z_2\} > C_{15} |y|^{2m} |x|^2, \quad |y| > y_0$$

holding when the conditions (1.4) are fulfilled. Thus we get

$$(2.3) \quad \left| 2y \int_{L_\varphi} R_N(x; y) dx \right| < C_{16}(N) y^{-\delta}, \quad \delta = m(2mN - 2N + 2k + 1) - 1.$$

Now, from the theorem 1, (2.2), (2.3) and the asymptotic expansion

$$\{P''(y)\}^{-(mp+k+1/2)} \sim y^{-(m-1)(2mp+k+1)} \sum \frac{d_{l,p,k}}{y^l}$$

where $d_{l,p,k}$ can be calculated quite elementary, we deduce the expansion (2.1) where $g_0 = \sqrt{2\pi} \{(2m-1)2m\}^{-1/2}$ and g_ν are calculated as all the expansion in question were convergent series.

2.2. We deduce the asymptotic expansion of $F(z)$ from theorem 2 by means of the following

LEMMA 2. Let the function $y = y(z)$ be defined by the equation $z = Q(y)$ with $Q(y) = P'(y)$; then, there exist numbers $\lambda_\nu = \lambda_\nu(a_1, \dots, a_{2m})$, $\lambda_0 = 1$, so that the expansion

$$y \sim \left(\frac{z}{2m}\right)^{\frac{1}{2m-1}} \sum \lambda_\nu z^{-\frac{\nu}{2m-1}}$$

holds in the whole z -plane cut along the negative part of the real axis.

Proof of the lemma 2. From the definition of $y(z)$ there follows

$$y \sim \left(\frac{z}{2m}\right)^{\frac{1}{2m-1}}, \quad z \rightarrow \infty.$$

Further, put $y = z_0 + z_0 \omega_0$ in $z = Q(y)$, where $z_0 = \left(\frac{z}{2m}\right)^{\frac{1}{2m-1}}$ and $\omega_0 \equiv \omega_0(z) \rightarrow 0$ ($z \rightarrow \infty$) and apply Taylor's theorem. This gives

$$(2.4) \quad z = \sum_{\nu=0}^{2m-1} \frac{Q^{(\nu)}(z_0)}{\nu!} (z_0 \omega_0)^\nu.$$

Now, from

$$z_0^\nu Q^{(\nu)}(z_0) \sim 2m(2m-1) \dots (2m-\nu) z_0^{2m-1}, \quad z \rightarrow \infty$$

and (2.4) we have

$$\omega_0 \sim -\frac{a_1}{2m} z_0^{-1}, \quad z \rightarrow \infty \quad \text{and so} \quad y \sim z_0 + \lambda_1, \quad z \rightarrow \infty, \quad \lambda_1 = -\frac{a_1}{2m}.$$

If we proceed as above with $y = z_1 + \lambda_1 \omega_1$, where $z_1 = z_0 + \lambda_1$, we get

$$\omega_1 \sim \frac{\lambda_2}{\lambda_1} z_0^{-1}, \quad \text{and so} \quad y \sim z_0 + \lambda_1 + \frac{\lambda_2}{z_0}, \quad z \rightarrow \infty$$

where

$$\lambda_2 = \frac{1}{2} \left(\frac{a_1}{2m}\right)^2 (2m-2) - \frac{a_2(2m-2)}{2m-1}$$

and the lemma follows by induction.

We can, now, prove the following

THEOREM 3. There exist numbers $\alpha_\nu = \alpha_\nu(a_1, a_2, \dots, a_{2m-1})$, $D_\nu = D_\nu(a_1, \dots, a_{2m-1})$ so that the expansion

$$(2.5) \quad F(z) \sim \exp \left\{ \sum_{\nu=0}^{2m-1} D_\nu z^{\frac{2m-\nu}{2m-1}} \right\} \sum \alpha_\nu z^{-\frac{m-1+\nu}{2m-1}}$$

holds in the whole z -plane cut along the negative part of the real axis, where

$$\alpha_0 = \sqrt{2\pi} \{(2m-1)2m\}^{-1/2} \sum_{i=0}^{2m-2} a_i (2m-i-1) \lambda_i, \quad D_0 = (2m-1)(2m)^{-\frac{2m}{2m-1}}$$

λ_ν being defined in the lemma 2.

Proof of the theorem 3. We get the expansion (2.5) from (2.1) using lemma 2 and the elementary rules for calculation with asymptotic expansions.

In order to show that (2.5) holds in the whole z -plane, notice that, according to theorem 1, (2.1) holds when y belongs to D_1 i. e. especially when

$$-\frac{\pi}{2} \frac{1}{2m-1} - \varepsilon \leq \arg y \leq \frac{\pi}{2} \frac{1}{2m-1} + \varepsilon.$$

Hence, according to lemma 2, (2.5) holds when $-\frac{\pi}{2} \leq \arg z \leq \frac{\pi}{2}$.

But, (2.1) also holds when y belongs to D_2 , i. e. the expansion

$$(2.6) \quad J(e^{-\pi i} y) \sim e^{-P(e^{-\pi i} y) + e^{-\pi i} y P(e^{-\pi i} y)} \sum \frac{g_\nu}{(e^{-\pi i} y)^{m-1+\nu}}$$

holds especially when

$$-\frac{\pi}{2} \frac{1}{2m-1} - \varepsilon \leq \arg(e^{-\pi i} y) \leq \frac{\pi}{2} \frac{1}{2m-1} + \varepsilon.$$

From the lemma 2 follows that the expansion

$$(2.7) \quad e^{-\pi i} y \sim \left(\frac{e^{-\pi i} z}{2m} \right)^{\frac{1}{2m-1}} \sum \lambda_\nu (e^{-\pi i} z)^{-\frac{\nu}{2m-1}}$$

holds in the whole z -plane cut along the positive part of the real axis. From (2.6) and (2.7) we get as before

$$F(e^{-\pi i} z) \sim \exp \left\{ \sum_{\nu=0}^{2m-1} D_\nu (z e^{-\pi i})^{\frac{2m-\nu}{2m-1}} \right\} \sum \alpha_\nu (e^{-\pi i} z)^{-\frac{m-1+\nu}{2m-1}}$$

holding for all z satisfying the inequality

$$-\frac{\pi}{2} \leq \arg(e^{-\pi i} z) \leq \frac{\pi}{2}$$

so that the expansion (2.5) holds in the left half of the z -plane cut along the negative part of the real axis, with $-z$ instead of z .

2.2.1. From the theorem 1 one can easily deduce the expansion of the fundamental solution of the general onedimensional parabolic differential equation with constant coefficients. More precisely: let b_ν ($\nu = 1, 2, \dots, n-1$) denote arbitrary complex numbers and

$$L\left(\frac{\partial}{\partial x}\right) = \sum_{\nu=0}^{n-1} b_\nu \left(\frac{\partial}{\partial x}\right)^{n-\nu}$$

and let the equation

$$\left\{L\left(\frac{\partial}{\partial x}\right) - \frac{\partial}{\partial t}\right\} U(x; t) = 0$$

be parabolic, i. e. $n = 2m$ and $b_0 (-1)^{m-1} \xi^{2m}$ positive definite for real ξ . Its fundamental solution is given by [7]

$$K(x, t) = \int_{-\infty}^{\infty} e^{tL(iu) + ixy} du.$$

If in $F(z)$ for a_ν we choose especially $-b_\nu i^{2m} t^{\frac{\nu}{2m}}$ and $z = ixt^{-1/2m}$, then we get

$$K(x, t) = \frac{t^{-\frac{1}{2m}}}{2\pi} F(ixt^{-1/2m}), \quad \Re\{t\} > 0$$

From this formula, applying theorem 1, we deduce the wanted expansion; for the sake of completeness we frame the following

COROLLARY 1. *There exist numbers $\alpha_\nu^*(x; b_1, \dots, b_{2m-1})$ so that the expansion*

$$K(x, t) \sim t^{-\frac{1}{2(2m-1)}} \exp\left\{A_1 t^{-\frac{1}{2m-1}}\right\} \sum \alpha_\nu^* t^{\frac{\nu}{2m-1}}, \quad t \rightarrow 0$$

holds when $\Re\{t\} > 0$, where, $A_1 = x^{\frac{2m}{2m-1}} e^{\frac{i\pi}{2} \frac{2m}{2m-1}} (2m-1) 2m^{-\frac{2m}{2m-1}}$.

For the detailed proof of this corollary se [6].

3.1. In the sequel M stands for an arbitrarily large, but fixed positive real number. We give in this section the representation of the $F\{P'(y)\}$ mentioned in § 1.1.

THEOREM 4. *Let the functions $J(y)$, $\Omega_{2k}(y)$, $A_{2k}(y)$ be defined as in § 2.1, then for all $y \neq 0$ we have*

$$J(y) = e^{-P(y) + yP'(y)} \sum_{k=0}^{\infty} A_{2k}(y) \Omega_{2k}(y).$$

Firstly we prove the following

LEMMA 3. *The series*

$$\sum_{k=0}^{\infty} A_{2k}(y) \Omega_{2k}(y)$$

converges absolutely and uniformly when $|y| \leq M$.

Proof of the lemma 3. 1° We begin by proving that there exists a constant $B > 1$ so that all the coefficients $b_v^{(i,p)}$ of the polynomials

$$Q_{i,p}(y) = \sum_{v=0}^{2mp-i} b_v^{(i,p)} y^{2mp-v}$$

satisfy

$$(3.1) \quad |b_v^{(i,p)}| < B^p \quad \text{when } i = 3p+1, 3p+2, \dots, (2m-1)p.$$

Since $Q_{i,p}(y)$ are defined by (1.1) as the coefficients in the Taylor's expansion of the function

$$\{f(x, y)\}^p = \left\{ \sum_{v=3}^{2m-1} \frac{P(v)(y) y^v}{v!} x^v \right\}^p$$

they can be expressed by Cauchy's integral. Hence, since $|f(x, y)|^p < C_{17} |y|^{2mp} \cdot |x|^{(2m-1)p}$, $|x| \geq 1$, $|y| \geq 1$, we get $|Q_{i,p}(y)| \leq B^p |y|^{2mp}$. The assertion (3.1) then follows by repeating the above argument with $b_v^{(i,p)}$ instead of $Q_{i,p}(y)$ and $Q_{i,p}(y)$ instead of $\{f(x, y)\}^p$.

2° Let

$$S_n(y) = \sum_{k=0}^n |A_{2k}(y)| |\Omega_{2k}(y)|.$$

We show that $S_n(y) \rightarrow S(y)$, $n \rightarrow \infty$ uniformly.

Let

$$(3.2) \quad \tilde{S}_{(2m-1)n}(y) = \sum_{k=2}^{(2m-1)n} \tilde{A}_{2k}(y) |\Omega_{2k}(y)|, \quad \tilde{A}_{2k}(y) = \sum_{p=1}^{\lfloor \frac{2k}{3} \rfloor} \frac{1}{p!} |\Omega_{2k}(y)|.$$

It is then easily verified that

$$(3.3) \quad \tilde{S}_{(2m-1)n}(y) = \sum_{p=1}^{2n} \frac{a_p(y)}{p!} \quad \text{where } a_p(y) = \sum_{i=3p}^{(2m-1)p} |Q_{i,p}(y)| |\Omega_i(y)|.$$

From the definition of $\Omega_i(y)$ we get if $|y| \leq M$

$$(3.4) \quad |\Omega_i(y)| \leq C_{18}(M) 2^{\frac{i}{2m}} \Gamma\left(\frac{i+1}{2m}\right) |y|^{-i}$$

where $k = k(M)$, $\alpha = \{2(m-1)\}^{-1}$, and from the definition of $Q_{i,p}(y)$ and (3.1) we get

$$(3.5) \quad |Q_{i,p}(y)| \leq (2m-i+1) B^p \text{Max}_{0 < |y| \leq M} \{|y|^i, |y|^{2mp}\}.$$

From (3.3), (3.4) and (3.5) there follows

$$\frac{a_p(y)}{p!} \leq C_{19}(M) p^2 2^{\frac{2m-1}{2m}p} \frac{B^p}{\Gamma(p+1)} \Gamma\left(\frac{2m-1}{2m}p + \frac{1}{2m}\right) \text{Max}_{0 < |y| \leq M} \{1, |y|^{(2m-3)p}\}.$$

Hence, using Stirling's formula we deduce that there exists a $\delta > 0$ such that

$$a_p(y)/p! < C_{20}(M) p^{-\delta p} \text{Max}_{0 < |y| \leq M} \{1, |y|^{(2m-3)p}\}.$$

We have thus proved the uniform convergence of $\Sigma a_p/p!$ and according to (3.3) that of $\tilde{S}_{(2m-1)n}(y)$.

Since $|A_i(y)| < \tilde{A}_i(y)$ for all i in question one can infer that the series $S_{(2m-1)n}(y)$ converge uniformly too.

But, the sequence $S_n(y)$ is steadily increasing and $S_n(y) \leq S_{(2m-1)n}(y)$ when $m \geq 2$, $n \geq 1$ and $|y| \leq M$, and so the sequence $S_n(y)$ converges uniformly. Hence the lemma follows.

Proof of the theorem 4. We have proved in lemma 3 that $\sum_{k=0}^{\infty} A_{2k}(y) \Omega_{2k}(y) = S(y)$, when $|y| \leq M$; convergence being absolute and uniform. On the other hand, according to the inequality $|R_n(y)| < C_2 |y|^{2m(2n+1)+1} n^{-\beta n}$ proved in theorem 1 for all y belonging to the domains D_1, D_2 , we have

$$(3.6) \quad J(y) = e^{-P(y)+yP'(y)} S(y)$$

in these domains. But, the above formula holds not only in the domains D_1, D_2 but also, by analytic continuation, in the whole domain of regularity of the right side function in (3.6). According to lemma 3 this proves the theorem.

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