

Cambridge Tracts in Mathematics and Mathematical Physics

GENERAL EDITORS
H. BASS, J. F. C. KINGMAN, F. SMITHIES, J. A. TODD AND
C. T. C. WALL

No. 55

ASYMPTOTIC EXPANSIONS



ASYMPTOTIC EXPANSIONS

ВY

E. T. COPSON

Regius Professor of Mathematics in the University of St Andrews

CAMBRIDGE UNIVERSITY PRESS

CAMBRIDGE

LONDON · NEW YORK · MELBOURNE



PUBLISHED BY THE PRESS SYNDICATE OF THE UNIVERSITY OF CAMBRIDGE The Pitt Building, Trumpington Street, Cambridge, United Kingdom

CAMBRIDGE UNIVERSITY PRESS

The Edinburgh Building, Cambridge CB2 2RU, UK
40 West 20th Street, New York NY 10011–4211, USA
477 Williamstown Road, Port Melbourne, VIC 3207, Australia
Ruiz de Alarcón 13, 28014 Madrid, Spain
Dock House, The Waterfront, Cape Town 8001, South Africa

http://www.cambridge.org

© Cambridge University Press 1965

This book is in copyright. Subject to statutory exception and to the provisions of relevant collective licensing agreements, no reproduction of any part may take place without the written permission of Cambridge University Press.

First published 1965 Reprinted 1967 1971 1976 First paperback edition 2004

A catalogue record for this book is available from the British Library

ISBN 0 521 04721 8 hardback ISBN 0 521 60482 6 paperback



CONTENTS

Preface		$\it page { m vii}$
1.	Introduction	1
2.	Preliminaries	5
3.	Integration by parts	13
4.	The method of stationary phase	27
5.	The method of Laplace	36
6.	Watson's lemma	48
7.	The method of steepest descents	63
8.	The saddle-point method	91
9.	Airy's integral	99
10.	Uniform asymptotic expansions	107
Bibliography		118
Index		120



PREFACE

In 1943, at the request of the Admiralty Computing Service, I wrote a short monograph on *The Asymptotic Expansion of a Function Defined by a Definite Integral or Contour Integral*. This was one of a series of monographs intended for use in Admiralty Research Establishments, on topics which appeared to be inadequately covered in easily accessible literature. It evidently met a need of the time, since a revised edition was issued in 1946 and had a wide circulation.

The Admiralty monograph has long been unobtainable, and several of my friends have urged me to write this more extensive book on the same general lines. There are few theorems; the aim is the modest one of explaining the methods which are available, and illustrating them by means of a few of the more important special functions.

I must express my thanks to Professor Arthur Erdélyi for the generous advice and encouragement he has given me during the writing of this book.

E. T. C.