

185B Homework 3

Due Friday April 20

Question 1 Compute the first correction to Stirling's approximation

$$n! \stackrel{n \rightarrow \infty}{\sim} \frac{\sqrt{2\pi n} \, n^n}{\exp(n)}.$$

Question 2 Generalize Laplace's method to handle $\int_a^b g(x) \exp(th(x))$ for large t when (i) $h(x)$ is maximal at the endpoint $x = b$, (ii) $h(x)$ is extremal at x_0 and x_1 .

Question 3 Show that

$$\operatorname{erf}(x) \stackrel{x \rightarrow \infty}{\sim} 1 - \frac{e^{-x^2}}{\sqrt{\pi} \, x} \left\{ 1 + \sum_{n=0}^{\infty} \frac{(-)^n (2n-1)!!}{2^n x^{2n}} \right\}.$$

Question 4 Use a contour shaped like a piece of pie subtending an angle 45° at the origin to establish the Fresnel integrals

$$\int_{-\infty}^{\infty} e^{\pm i y^2} dy = \sqrt{\pi} e^{\pm i \pi/4}.$$

Question 5 One definition of the Bessel function is as the coefficients in the generating function

$$e^{\frac{z}{2}(w - \frac{1}{w})} = \sum_{n=-\infty}^{\infty} J_n(z) w^n.$$

Use this fact to derive an integral representation of the Bessel function.

Question 6 Re-examine the integral $I = \int_0^\infty \frac{dt e^{-t}}{1+xt}$. Compute its asymptotic series valid at small x using the method of integrations by parts. Compare to the result obtained in class. Challenge: compute an asymptotic series valid for large x .