

# ASYMPTOTIC METHODS

Prof. N. S. Manton

## Introduction

In this course, we will be interested in finding so-called *asymptotic series*, leading to approximations to the values of integrals depending on some parameter, or to the solutions of differential equations. For instance, consider *Stirling's Approximation*

$$n! \sim (2\pi n)^{1/2} \left(\frac{n}{e}\right)^n \quad \text{as } n \rightarrow \infty \quad \text{or} \quad \Gamma(n) = (n-1)! \sim \left(\frac{2\pi}{n}\right)^{1/2} \left(\frac{n}{e}\right)^n$$

We will also be interested in the *Stieltjes Integral*: let  $\rho(t)$  be a well-behaved non-negative function that decays sufficiently fast as  $t \rightarrow \infty$ . Then

$$\int_a^\infty \frac{\rho(t)}{1+xt} dt \sim \int_a^\infty \rho(t) dt \quad \text{for small } x > 0$$

The *modified Bessel function of order zero*,  $I_0$ , solves the differential equation

$$\frac{d^2 y}{dx^2} + \frac{1}{x} \frac{dy}{dx} - y = 0$$

and has the following expansion with infinite radius of convergence:

$$I_0(x) = \sum_{n=0}^{\infty} \frac{x^{2n}}{2^{2n}(n!)^2} \sim (2\pi x)^{-1/2} e^x \quad \text{as } x \rightarrow \infty$$

Asymptotic expansions are widely used in applied mathematics and theoretical physics, e.g. when deriving the leading-order contribution to the electrostatic potential corresponding to a charge distribution of limited spatial extent when viewed from far away. In number theory, the prime number theorem states that the number  $\pi(n)$  of primes at most  $n$  satisfies  $\pi(n) \sim \frac{n}{\ln n}$  as  $n \rightarrow \infty$ .

In the above examples, the symbol  $\sim$  means that the ratio of the two sides tends to unity in the appropriate limit. If we seek better approximations, we can derive *asymptotic series*, such as the Stirling series

$$\Gamma(n) \sim \left(\frac{2\pi}{n}\right)^{1/2} \left(\frac{n}{e}\right)^n \left[1 + \frac{1}{12n} + \frac{1}{2880n^2} + \dots\right]$$

where the coefficients are known, but not elementary. The coefficients get smaller for a while, but eventually grow rapidly. The series does not converge for any  $n$ . Upon truncating, this series gives a sequence of approximations:

$$\frac{\Gamma(n)}{\left(\frac{2\pi}{n}\right)^{1/2} \left(\frac{n}{e}\right)^n} - 1 = o(1), \quad \frac{\Gamma(n)}{\left(\frac{2\pi}{n}\right)^{1/2} \left(\frac{n}{e}\right)^n} - 1 - \frac{1}{12n} = o\left(\frac{1}{n}\right), \quad \dots \quad \text{for large } n$$

For  $n = 4$ , these approximations give  $3! = 5.877$  and  $3! = 5.999$ . For  $n = 4$ , the approximation using six terms gives the best answer; with more terms, the error increases, since the series does not converge.

For the Stieltjes integral, we will show that, using the Taylor expansion  $(1+xt)^{-1} = 1 - xt + x^2 t^2 + \dots$  valid for  $t < 1/x$ ,

$$\int_a^\infty \frac{\rho(t)}{1+xt} dt \sim \sum_{n=0}^{\infty} (-1)^n c_n x^n \quad \text{where } c_n = \int_a^\infty t^n \rho(t) dt$$

# Asymptotic Methods In Analysis

**JG Myers**



## **Asymptotic Methods In Analysis:**

The book delves into Asymptotic Methods In Analysis. Asymptotic Methods In Analysis is a vital topic that must be grasped by everyone, ranging from students and scholars to the general public. The book will furnish comprehensive and in-depth insights into Asymptotic Methods In Analysis, encompassing both the fundamentals and more intricate discussions.

1. This book is structured into several chapters, namely:

- Chapter 1: Introduction to Asymptotic Methods In Analysis
- Chapter 2: Essential Elements of Asymptotic Methods In Analysis
- Chapter 3: Asymptotic Methods In Analysis in Everyday Life
- Chapter 4: Asymptotic Methods In Analysis in Specific Contexts
- Chapter 5: Conclusion

2. In chapter 1, the author will provide an overview of Asymptotic Methods In Analysis. This chapter will explore what Asymptotic Methods In Analysis is, why Asymptotic Methods In Analysis is vital, and how to effectively learn about Asymptotic Methods In Analysis.

3. In chapter 2, the author will delve into the foundational concepts of Asymptotic Methods In Analysis. The second chapter will elucidate the essential principles that need to be understood to grasp Asymptotic Methods In Analysis in its entirety.

4. In chapter 3, the author will examine the practical applications of Asymptotic Methods In Analysis in daily life. This chapter will showcase real-world examples of how Asymptotic Methods In Analysis can be effectively utilized in everyday scenarios.

5. In chapter 4, the author will scrutinize the relevance of Asymptotic Methods In Analysis in specific contexts. This chapter will explore how Asymptotic Methods In Analysis is applied in specialized fields, such as education, business, and technology.

6. In chapter 5, this book will draw a conclusion about Asymptotic Methods In Analysis. This chapter will summarize the key points that have been discussed throughout the book.

This book is crafted in an easy-to-understand language and is complemented by engaging illustrations. It is highly recommended for anyone seeking to gain a comprehensive understanding of Asymptotic Methods In Analysis.

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