Lectures on Resurgence and Trans-Series

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5. (Consistency of Borel Summation)

As a reminder: We had a series

$$\tilde{\phi}(z) = \sum_{n=0}^{\infty} a_n z^{-n-1} \in z^{-1} \mathbb{C}[[z^{-1}]], \qquad (1)$$

and the Borel transform $\mathcal B$ was defined as

$$\hat{\phi}(z) = \mathcal{B}[\tilde{\phi}][\zeta] = \sum_{n=0}^{\infty} \frac{a_n}{n!} \zeta^n.$$
 (2)

If the series is asymptotic (and Gevrey type 1) the Borel transform will have finite radius of convergence. After analytic continuation of the Borel transform one uses the lateral Laplace transform

$$\mathcal{L}^{\theta}[\hat{\phi}](z) = \int_{0}^{e^{i\theta} \infty} d\zeta \, e^{-z\zeta} \hat{\phi}(\zeta) \,, \tag{3}$$

which then (hopefully) gives a finite answer. The upper bound $e^{i\theta} \infty$ means that one integrates in a straight line from 0 to infinity in the complex plane at an angle θ with the real axis.

(a) (Convergent series, $\theta = 0$)

Let's start with a convergent series $\tilde{\phi}(z)$ of the form (1). Perform the Borel transform. The Borel transform of course is convergent on all \mathbb{C} , since already $\tilde{\phi}(z)$ was. Thus no analytic continuation is needed. Perform the Laplace transform \mathcal{L}^0 , make a change of variables and use the definition of the Gamma function

$$\int_{0}^{\infty} dt \, t^{n-1} e^{-t} = \Gamma(n) = (n-1)! \,, \tag{4}$$

to recover the original convergent series.

Tipp: Since the Borel transform converges you are allowed to exchange sum and integral.

(b) (Convergent series, $\theta \neq 0$)

Again start with a convergent series $\tilde{\phi}(z)$ of the form (1) and perform the Borel transform. This time perform the lateral Laplace transform \mathcal{L}^{θ} with $\theta \neq 0$. A change of variables, $\zeta = t/z$, $\alpha = \arg(z)$, will give

$$\sum_{n=0}^{\infty} \frac{a_n}{n!} z^{-n-1} \int_0^{e^{i(\theta+\alpha)}\infty} \mathrm{d}t \, e^{-t} t^n \,. \tag{5}$$

Perform another change of variables such that the integral is from 0 to ∞ . The resulting integral can be calculated e.g. with Mathematica. Find the solution and a condition on θ for the integral to converge. What is the condition for θ if $\alpha = \arg(z) = 0$? What if z < 0?

Note: If there is a singularity on the real line, we will have a jump when θ crosses it. We are going to investigate this on the next exercise sheet.