Resurgence of a parabolic cylinder function

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January 26, 2022

1 Hypergeometric functions in trigonometry

1.1 Chebyshev sine formulas

By definition, $\cos(n\phi) = T_n(\cos(\phi))$. Hence

$$\cos(n\phi - \frac{n}{2}\pi) = T_n(\cos(\phi - \frac{\pi}{2}))$$
$$\cos(n\phi)\cos(\frac{n}{2}\pi) + \sin(n\phi)\sin(\frac{n}{2}\pi) = T_n(\sin(\phi)).$$

For n = 2k + 1, we have

$$(-1)^k \sin(n\phi) = T_n(\sin(\phi)),$$

implying also that

$$(-1)^k n \cos(n\phi) = T'_n(\sin(\phi)) \cos(\phi)$$
$$(-1)^k n T_n(\cos(\phi)) = n U_{n-1}(\sin(\phi)) \cos(\phi)$$
$$(-1)^k T_n(\cos(\phi)) = U_{n-1}(\sin(\phi)) \cos(\phi).$$

1.2 A hypergeometric identity

Let
$$a = \frac{1}{2} - \frac{1}{2n}$$
, giving $1 - 2a = \frac{1}{n}$.

1.2.1 All orders

From [?, equation 15.4.16],

$$F(a, 1 - a, \frac{3}{2}; \sin(\theta)^2) = \frac{\sin((1 - 2a)\theta)}{(1 - 2a)\sin(\theta)}.$$

so we have

$$F\left(\frac{1}{2} - \frac{1}{2n}, \frac{1}{2} + \frac{1}{2n}, \frac{3}{2}; \sin(\theta)^2\right) = \frac{\sin(\theta/n)}{\sin(\theta)}$$
$$= \frac{1}{U_{n-1}(\cos(\theta/n))}.$$

Letting $u = \cos(\theta/n)$, we get the identity

$$F\left(\frac{1}{2} - \frac{1}{2n}, \frac{1}{2} + \frac{1}{2n}, \frac{3}{2}; 1 - T_n(u)^2\right) = \frac{1}{U_{n-1}(u)}.$$

Identity 15.10.17 from [?] splits the left-hand side above into

$$\begin{split} &\frac{\Gamma(\frac{1}{2})\Gamma(\frac{3}{2})}{\Gamma(1-\frac{1}{2n})\Gamma(1+\frac{1}{2n})}F(\frac{1}{2}-\frac{1}{2n},\frac{1}{2}+\frac{1}{2n},\frac{1}{2};T_n(u)^2)\\ &+\frac{\Gamma(-\frac{1}{2})\Gamma(\frac{3}{2})}{\Gamma(\frac{1}{2}-\frac{1}{2n})\Gamma(\frac{1}{2}+\frac{1}{2n})}F(\frac{1}{2}-\frac{1}{2n},\frac{1}{2}+\frac{1}{2n},\frac{3}{2};T_n(u)^2). \end{split}$$

which simplifies¹ to

$$n\sin\left(\frac{\pi}{2n}\right)F\left(\frac{1}{2}-\frac{1}{2n},\frac{1}{2}+\frac{1}{2n},\frac{1}{2};T_n(u)^2\right) -\cos\left(\frac{\pi}{2n}\right)|T_n(u)|F\left(\frac{1}{2}-\frac{1}{2n},\frac{1}{2}+\frac{1}{2n},\frac{3}{2};T_n(u)^2\right).$$

1.2.2 Odd order

From [?, equation 15.4.14],

$$F(a, 1 - a, \frac{1}{2}; \sin(\theta)^2) = \frac{\cos((1 - 2a)\theta)}{\cos(\theta)}.$$

so we have

$$F\left(\frac{1}{2} - \frac{1}{2n}, \frac{1}{2} + \frac{1}{2n}, \frac{1}{2}; \sin(\theta)^2\right) = \frac{\cos(\theta/n)}{\cos(\theta)}$$
$$= \frac{\cos(\theta/n)}{T_n(\cos(\theta/n))}.$$

Let $u = \sin(\theta/n)$. If n = 2k + 1, we get the identity

$$F\left(\frac{1}{2} - \frac{1}{2n}, \frac{1}{2} + \frac{1}{2n}, \frac{1}{2}; T_n(u)^2\right) = \frac{(-1)^k}{U_{n-1}(u)}.$$

2 The Weber equation

2.1 Basics

The Weber equation is

$$\left[\left(\frac{\partial}{\partial y} \right)^2 - \left(\frac{1}{4} y^2 + a \right) \right] \psi = 0.$$

Setting a to zero, we get

$$\left[\left(\frac{\partial}{\partial y} \right)^2 - \frac{1}{4} y^2 \right] \psi = 0. \tag{1}$$

One solution is given by the parabolic cylinder function [?, equation 12.7.10]

$$U(0,y) = \frac{1}{\sqrt{2\pi}} y^{1/2} K_{1/4}(\frac{1}{4}y^2).$$

Combining the identity [?, equation 10.27.4]

$$K_{\nu}(z) = \frac{\pi}{2\sin(\nu\pi)} (I_{-\nu}(z) - I_{\nu}(z))$$

and the integral [?, equation 10.32.12]

$$I_{\nu}(z) = \frac{1}{2\pi i} \int_{\mathcal{H}} e^{z \cosh(\phi)} e^{-\nu \phi} d\phi,$$

where \mathcal{H} runs clockwise around the rectangle

$$0 < \operatorname{Re}(\phi)$$
 $|\operatorname{Im}(\phi)| < \pi$

we learn that

$$I_{-\nu}(z) - I_{\nu}(z) = \frac{1}{\pi i} \int_{\mathcal{H}} e^{z \cosh(\phi)} \sinh(\nu \phi) d\phi$$
$$K_{\nu}(z) = \frac{1}{2i \sin(\nu \pi)} \int_{\mathcal{H}} e^{z \cosh(\phi)} \sinh(\nu \phi) d\phi.$$

In particular, we have

$$K_{1/4}(z) = \frac{1}{i\sqrt{2}} \int_{\mathcal{H}} e^{z \cosh(\phi)} \sinh(\phi/4) d\phi.$$

Setting $u = \cosh(\phi/4)$ and getting $\cosh(\phi) = 8u^4 - 8u^2 + 1$ from a table of Chebyshev polynomials, we can write

$$K_{1/4}(z) = \frac{2\sqrt{2}}{i} \int_{\Gamma} \exp\left[z\left(8u^4 - 8u^2 + 1\right)\right] du,$$
 (2)

where Γ is a path that comes from ∞ at -45° and goes to ∞ at 45° .

2.2 Contour argument

We can recast integral ?? into $\hat{\mathbb{C}}$ by setting $-\zeta = 8u^4 - 8u^2 + 1$. Projecting Γ to a contour γ in $\hat{\mathbb{C}}$ and choosing the branch of u that lifts γ back to Γ , we have

$$K_{1/4} = \frac{i}{\sqrt{2}} \int_{\gamma} e^{-z\zeta} \frac{d\zeta}{8u^3 - 4u}.$$
 (3)

The integrand has poles at $u = \pm \frac{1}{\sqrt{2}}$, and γ runs counterclockwise around $\left[\frac{1}{\sqrt{2}}, \infty\right)$. Using the identity from Section ??, we can rewrite integral ?? as

$$K_{1/4} = \frac{i}{\sqrt{2}} \int_{\gamma_z} e^{-z\zeta} F\left(\frac{3}{8}, \frac{5}{8}; \frac{3}{2}; 1 - \zeta^2\right) d\zeta.$$