

Problem Sheet 3. MSM3A05/MSM4A05

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QUESTION 1. Consider the parabolic cylinder function, defined by

$$D_{-2m}(x) = \frac{1}{(m-1)!} x e^{-x^2/4} \int_0^\infty e^{-s} s^{m-1} (x^2 + 2s)^{-m-1/2} ds, \quad (1)$$

where  $m$  is some positive integer. Show that for real  $x$  and fixed  $m$ ,

$$D_{-2m}(x) \sim x^{-2m} e^{-x^2/4}, \quad (2)$$

as  $x \rightarrow \infty$ .

QUESTION 2. Show that as  $x \rightarrow \infty$

$$I(x) = \int_0^1 \frac{e^{-xt^n}}{1+t} dt \sim \frac{\Gamma(1/n)}{nx^{1/n}} \quad (3)$$

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