

Asymptotic expansions for Riesz potentials of Airy functions and their products

Nico M Temme¹ and Vladimir Varlamov²

¹CWI, P.O. Box 94079, 1090 GB Amsterdam, The Netherlands

²Department of Mathematics, University of Texas - Pan American, Edinburg, TX 78539-2999, USA

E-mail: Nico.Temme@cwi.nl, Varlamov@utpa.edu

Abstract. Riesz potentials of a function are defined as fractional powers of the Laplacian. Asymptotic expansions for $x \rightarrow \pm\infty$ are derived for the Riesz potentials of the Airy function $Ai(x)$ and the Scorer function $Gi(x)$. Reduction formulas are provided that allow to compute Riesz potentials of the products of Airy functions $Ai^2(x)$ and $Ai(x)Bi(x)$, where $Bi(x)$ is the Airy function of the second type, via the Riesz potentials of $Ai(x)$ and $Gi(x)$. Integral representations are given for the function $A_2(a, b; x) = Ai(x-a)Ai(x-b)$ with $a, b \in \mathbf{R}$, and its Hilbert transform. Combined with the above asymptotic expansions they can be used for obtaining asymptotics of the Hankel transform of Riesz potentials of $A_2(a, b; x)$. The study of the above Riesz fractional derivatives can be used for establishing new properties of Korteweg-de Vries-type equations.

PACS numbers: 02.30.Gp, 02.30.Jr, 02.30.Lt, 02.30.Uu

AMS classification scheme numbers: 35K55, 35L75, 33C10, 41A60

1. Introduction

It is well known that fundamental solutions of equations of the Korteweg-de Vries (KdV henceforth) type are expressed in terms of the Airy function of the first type $Ai(x)$. Indeed, the fundamental solution of the linearized Cauchy problem for the classical Korteweg-de Vries equation,

$$u_t + u_{xxx} = -\left(u^2\right)_x,$$

can be written in the form

$$\mathcal{E}_0(x, t) = \frac{1}{\sqrt[3]{3t}} Ai\left(\frac{x}{\sqrt[3]{3t}}\right).$$

It was shown in [1] that for the close relative of KdV, the Ostrovsky equation,

$$u_t + u_{xxx} = \gamma \int_{-\infty}^x u \, dy - \left(u^2\right)_x,$$

where $\gamma = \text{const} > 0$ is the rotation parameter, the corresponding fundamental solution can be represented in the form

$$\begin{aligned} \mathcal{E}(x, t) &= -\frac{1}{\sqrt[3]{3t}} \frac{d}{dx} \int_0^\infty Ai\left(\frac{x+y}{\sqrt[3]{3t}}\right) J_0(2\sqrt{\gamma ty}) dy \\ &= \frac{1}{\sqrt[3]{3t}} Ai\left(\frac{x}{\sqrt[3]{3t}}\right) - \frac{\sqrt{\gamma t}}{\sqrt[3]{3t}} \int_0^\infty Ai\left(\frac{x+y}{\sqrt[3]{3t}}\right) \frac{J_1(2\sqrt{\gamma ty})}{\sqrt{y}} dy, \end{aligned} \quad (1)$$

where $J_\nu(x)$ is the Bessel function of order ν .

Riesz potentials (sometimes also called Riesz fractional derivatives) of fundamental solutions are of great importance in studying global solvability, properties and the long-time behavior of the corresponding Cauchy problems (see [2, 3, 4, 5] and the references therein). In the current paper we are concerned with obtaining asymptotic expansions as $x \rightarrow \pm\infty$ of the Riesz potentials of the Airy function $Ai(x)$ and the Scorer function $Gi(x) = -HAi(x)$, where H is the Hilbert transform (see (5) below). Riesz fractional derivatives of these functions of order $\alpha = 1/2$ stand out as the highest Riesz potentials that are still uniformly bounded on the whole real axis (see [2, 3]). Moreover, all semi-integer derivatives of $Ai(x)$ and $Gi(x)$ can be expressed in terms of the products of Airy functions (see [5]). We also provide formulas that allow one to obtain asymptotic expansions of the products of Airy functions $Ai(x)Bi(x)$, $Ai^2(x)$ and $Ai(x-a)Ai(x-b)$ with $a, b \in \mathbf{R}$. Here $Bi(x)$ is the Airy function of the second type.

The next statement was proved in [6]. It provides reduction formulas that allow to compute Riesz potentials of the products of Airy functions once $D_x^\alpha Ai(x)$ and $D_x^\alpha Gi(x)$ are known.

Theorem 1 *Riesz fractional derivatives of the products of Airy functions have the following representations for $\alpha > -1/2$ and $x \in \mathbf{R}$:*

$$\begin{aligned} D_x^\alpha \{Ai^2(x)\} &= k_\alpha \left[\left(D^{\alpha-1/2} Ai \right) \left(2^{2/3} x \right) \right. \\ &\quad \left. - \left(D^{\alpha-1/2} Gi \right) \left(2^{2/3} x \right) \right] \end{aligned} \quad (2)$$

and

$$\begin{aligned} D_x^\alpha \{Ai(x)Bi(x)\} &= k_\alpha \left[\left(D^{\alpha-1/2} Ai \right) \left(2^{2/3} x \right) \right. \\ &\quad \left. + \left(D^{\alpha-1/2} Gi \right) \left(2^{2/3} x \right) \right], \end{aligned} \quad (3)$$

where

$$k_\alpha = \frac{2^{2(\alpha-1)/3}}{\sqrt{2\pi}}. \quad (4)$$

2. Definitions

The Fourier transform of the function $f : \mathbf{R} \rightarrow \mathbf{R}$ is defined by the formula

$$\hat{f}(\xi) = \mathcal{F}\{f\}(\xi) = \int_{-\infty}^{\infty} e^{-i\xi x} f(x) dx$$

and the inverse Fourier transform by

$$f(x) = \mathcal{F}^{-1} \{ \hat{f} \} (x) = \frac{1}{2\pi} \int_{-\infty}^{\infty} e^{i\xi x} \hat{f}(\xi) d\xi.$$

Introduce the Hankel transform of the function f by the formula (see [7, p. 316])

$$\tilde{f}(k) = \mathcal{H}_{x \rightarrow k} \{ f \} (k) = \int_0^{\infty} f(x) J_m(kx) x dx$$

and the corresponding inverse transform by

$$\mathcal{H}_{k \rightarrow x}^{-1} \{ \tilde{f} \} (x) = \int_0^{\infty} \tilde{f}(k) J_m(kx) k dk.$$

Introduce the Hilbert transform of the function f by the formula (see [8, p. 120])

$$H \{ f \} (x) = \frac{1}{\pi} P.V. \int_{-\infty}^{\infty} \frac{f(y)}{y-x} dy, \quad (5)$$

where $x \in \mathbf{R}$ and $P.V.$ denotes the Cauchy principal value of an integral. Notice that this definition differs by the opposite sign from the convolution-type definition of [9, p. 26]. According to our choice of the Fourier transform, $(\widehat{Hf})(\xi) = i \operatorname{sgn}(\xi) \hat{f}(\xi)$. One can see that $H^2 = -I$ on $L_p(\mathbf{R})$, $p \geq 1$, where I is the identity operator.

For $x \in \mathbf{R}^n$ Riesz potentials are defined via the Fourier transform (see [9, p. 117] and [10, p. 88])

$$\left((-\Delta)^{\alpha/2} f \right)^{\wedge} (\xi) = |\xi|^{\alpha} \hat{f}(\xi). \quad (6)$$

For α , $x \in \mathbf{R}$ define the Riesz potentials by

$$D_x^{\alpha} \{ f(x) \} = \frac{1}{2\pi} \int_{-\infty}^{\infty} |\xi|^{\alpha} \hat{f}(\xi) e^{i\xi x} d\xi, \quad (7)$$

provided that the integral in the right-hand side exists. Notice that for any $a > 0$

$$D_x^{\alpha} \{ f(ax) \} = a^{\alpha} D_y^{\alpha} \{ f(y) \} |_{y=ax}. \quad (8)$$

Introduce the function

$$A_2(a, b; x) = Ai(x-a) Ai(x-b). \quad (9)$$

This function appears in the studies of the Gelfand-Levitan-Marchenko equation (see [11, p. 408]), the second Painlevé equation (see [12, p. 134]) and the limit at the “edge of the spectrum” of the level spacing distribution functions obtained from scaling random models of Hermitian matrices in the Gaussian Unitary Ensemble ([13] and [14]).

3. Asymptotic expansions of Riesz potentials of the Airy and Scorer functions for $x \rightarrow +\infty$

The Riesz potentials of $Ai(x)$ and $Gi(x)$ can be written as

$$D_x^{\alpha} Ai(x) = \Re F(x), \quad D_x^{\alpha} Gi(x) = \Im F(x), \quad (10)$$

where $\Re f$ and $\Im f$ denote the real and imaginary parts of f , respectively, and

$$F(x) = \frac{1}{\pi} \int_0^{\infty} \xi^{\alpha} e^{i(x\xi + \frac{1}{3}\xi^3)} d\xi. \quad (11)$$

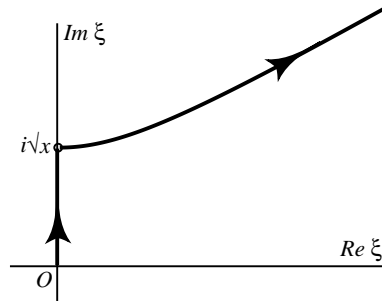


Figure 1. Modification of the path of integration giving the integral in (14) and an integral that is exponentially small.

Theorem 2 *The following asymptotic expansions hold for $\alpha > -1$ and $x \rightarrow +\infty$:*

$$D_x^\alpha Ai(x) \sim \frac{\cos(\pi(\alpha+1)/2)}{\pi x^{\alpha+1}} \sum_{k=0}^{\infty} \frac{\Gamma(\alpha+3k+1)}{3^k k!} \frac{1}{x^{3k}}, \quad (12)$$

where $\alpha \neq 0, 2, 4, \dots$, and

$$D_x^\alpha Gi(x) \sim \frac{\sin(\pi(\alpha+1)/2)}{\pi x^{\alpha+1}} \sum_{k=0}^{\infty} \frac{\Gamma(\alpha+3k+1)}{3^k k!} \frac{1}{x^{3k}}, \quad (13)$$

where $\alpha \neq 1, 3, 5, \dots$

Proof We use a representation of the integral in (11) similar to the one for $Gi(x)$ in (3.18) of [15]. To do so, notice that the exponential function in the integrand in (11) has a saddle point at $\xi = i\sqrt{x}$. We integrate from the origin to this saddle point, and from there to ∞ , inside the valley at $\infty \exp(\pi i/6)$. The latter part can be neglected, because it is exponentially small compared with the first part. Therefore we have for large positive x

$$F(x) = \frac{e^{\frac{1}{2}\pi i(\alpha+1)}}{\pi} \int_0^{\sqrt{x}} v^\alpha e^{-xv + \frac{1}{3}v^3} dv + \mathcal{O}\left(x^\alpha e^{-\frac{2}{3}x^{3/2}}\right). \quad (14)$$

The asymptotic expansion follows from applying Watson's lemma (see [16, pp. 112–116]). We expand $\exp(\frac{1}{3}v^3) = \sum v^{3k}/(3^k k!)$, and integrate termwise (replacing the upper limit of the interval by ∞). As a result we obtain

$$F(x) \sim \frac{e^{\frac{1}{2}\pi i(\alpha+1)}}{\pi} \sum_{k=0}^{\infty} \frac{1}{3^k k!} \int_0^{\infty} v^{\alpha+3k} e^{-xv} dv. \quad (15)$$

Evaluating these integrals we get

$$F(x) \sim \frac{e^{\frac{1}{2}\pi i(\alpha+1)}}{\pi x^{\alpha+1}} \sum_{k=0}^{\infty} \frac{\Gamma(\alpha+3k+1)}{3^k k!} \frac{1}{x^{3k}}, \quad x \rightarrow +\infty. \quad (16)$$

Taking the real and imaginary parts of the last expression we deduce (12) and (13).

Remark. In order to recover the known asymptotic expansions for $\alpha = 0, 1, 2, \dots$ we need to complement (12) and (13) with the corresponding exponentially decaying terms from (14), that is the real and imaginary parts of the integral from $i\sqrt{x}$ to $\infty \exp(\pi i/6)$.

4. Asymptotic expansions of Riesz potentials of the Airy and Scorer functions f for $x \rightarrow -\infty$

Theorem 3 *The following asymptotic expansions hold for $x \rightarrow -\infty$:*

$$D_x^\alpha Ai(x) \sim \frac{|x|^{\frac{1}{2}\alpha - \frac{1}{4}} \cos\left(\frac{1}{4}\pi - \frac{2}{3}|x|^{3/2}\right)}{\sqrt{\pi}} - \frac{|x|^{\frac{1}{2}\alpha - \frac{1}{4}} \sin\left(\frac{1}{4}\pi - \frac{2}{3}|x|^{3/2}\right) (12\alpha^2 - 24\alpha + 5)}{\sqrt{\pi} 48 |x|^{3/2}} + \frac{\cos\left(\frac{1}{2}\pi(\alpha + 1)\right)}{\pi |x|^{\alpha+1}} \left[\Gamma(\alpha + 1) - \frac{\Gamma(\alpha + 4)}{3|x|^3} + \mathcal{O}\left(\frac{1}{|x|^6}\right) \right] \quad (17)$$

and

$$D_x^\alpha Gi(x) \sim \frac{|x|^{\frac{1}{2}\alpha - \frac{1}{4}} \sin\left(\frac{1}{4}\pi - \frac{2}{3}|x|^{3/2}\right)}{\sqrt{\pi}} - \frac{|x|^{\frac{1}{2}\alpha - \frac{1}{4}} \cos\left(\frac{1}{4}\pi - \frac{2}{3}|x|^{3/2}\right) (12\alpha^2 - 24\alpha + 5)}{\sqrt{\pi} 48 |x|^{3/2}} - \frac{\sin\left(\frac{1}{2}\pi(\alpha + 1)\right)}{\pi |x|^{\alpha+1}} \left[\Gamma(\alpha + 1) - \frac{\Gamma(\alpha + 4)}{3|x|^3} + \mathcal{O}\left(\frac{1}{|x|^6}\right) \right]. \quad (18)$$

Proof We write

$$F(-x) = \frac{1}{\pi} \int_0^\infty \xi^\alpha e^{i(-x\xi + \frac{1}{3}\xi^3)} d\xi, \quad (19)$$

and assume that in the proof $x \rightarrow +\infty$. For the integral (19) there is a positive stationary point at $\xi = \sqrt{x}$, which gives a contribution to the asymptotic expansion, but there is also a contribution from the origin. To handle both contributions, we replace the original path of integration by two new contours, giving two integrals $F(-x) = F_1(-x) + F_2(-x)$, where F_j are defined by

$$F_1(-x) = \frac{1}{\pi} \int_0^{-i\infty} \xi^\alpha e^{i(-x\xi + \frac{1}{3}\xi^3)} d\xi, \quad (20)$$

$$F_2(-x) = \frac{1}{\pi} \int_{-i\infty}^{\infty e^{\pi i/6}} \xi^\alpha e^{i(-x\xi + \frac{1}{3}\xi^3)} d\xi.$$

So, the contour for F_2 runs from the valley at $-i\infty$ to the valley at $\infty \exp(\pi i/6)$, and we can take the contour through the saddle point at $\xi = \sqrt{x}$. See Figure 2.

For F_1 we integrate by setting $\xi = -iv$, $v > 0$ and obtain

$$F_1(-x) = \frac{e^{-\frac{1}{2}i(\alpha+1)}}{\pi} \int_0^\infty v^\alpha e^{-(xv + \frac{1}{3}v^3)} dv. \quad (21)$$

Proceeding as for the integral in (14) we deduce that

$$F_1(-x) \sim \frac{e^{-\frac{1}{2}\pi i(\alpha+1)}}{\pi x^{\alpha+1}} \sum_{k=0}^{\infty} \frac{\Gamma(\alpha + 3k + 1)}{3^k k!} \frac{(-1)^k}{x^{3k}}, \quad (22)$$

as $x \rightarrow +\infty$.

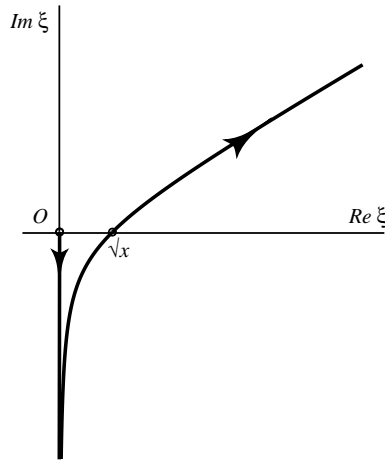


Figure 2. Modification of the path of integration giving the integrals in (20).

For F_2 we first write $\xi = \sqrt{x}\eta$, which gives

$$F_2(-x) = \frac{x^{\frac{1}{2}(\alpha+1)}}{\pi} \int_{-i\infty}^{\infty e^{\pi i/6}} \xi^\alpha e^{-x\sqrt{x}\phi(\eta)} d\eta, \quad (23)$$

$$\phi(\eta) = i \left(\eta - \frac{1}{3}\eta^3 \right).$$

We have $\phi(1) = \frac{2}{3}i$ and $\phi''(1) = -2i$. Performing the transformation

$$\phi(\eta) = \phi(1) + \frac{1}{2}\phi''(1)w^2,$$

that is

$$w^2 = \frac{2}{3} - \eta + \frac{1}{3}\eta^3 = \frac{1}{3}(\eta+2)(\eta-1)^2, \quad (24)$$

$$w = \sqrt{(\eta+2)/3}(\eta-1),$$

We integrate in the neighborhood of the saddle point at $w = 0$ along the straight line through the origin which has an angle of $\frac{1}{4}\pi$ with the positive w -axis. This yields

$$F_2(-x) = \frac{x^{\frac{1}{2}(\alpha+1)} e^{-\frac{2}{3}x\sqrt{x}i}}{\pi} \int_{\infty e^{-3\pi i/4}}^{\infty e^{\pi i/4}} f(w) e^{ix\sqrt{x}w^2} dw, \quad (25)$$

where

$$f(w) = \eta^\alpha \frac{d\eta}{dw}.$$

We expand $f(w) = \sum_{k=0}^{\infty} c_k w^k$ and deduce that

$$F_2(-x) \sim \frac{x^{\frac{1}{2}(\alpha+1)} e^{-\frac{2}{3}ix\sqrt{x}}}{\pi} \times \sum_{k=0}^{\infty} c_{2k} \int_{\infty e^{-3\pi i/4}}^{\infty e^{\pi i/4}} w^{2k} e^{ix\sqrt{x}w^2} dw. \quad (26)$$

To evaluate the integrals we set $w = te^{i\pi/4}$. This yields

$$\begin{aligned} e^{i(\frac{1}{4} + \frac{1}{2}\pi k)} \int_{-\infty}^{\infty} t^{2k} e^{-x\sqrt{x}t^2} dt \\ = e^{i(\frac{1}{4}\pi + \frac{1}{2}\pi k)} \Gamma\left(k + \frac{1}{2}\right) x^{-\frac{3}{2}(k + \frac{1}{2})}. \end{aligned} \quad (27)$$

So, we finally obtain

$$F_2(-x) \sim \frac{x^{\frac{1}{2}\alpha - \frac{1}{4}} e^{\frac{1}{4}\pi i - \frac{2}{3}ix\sqrt{x}}}{\pi} \sum_{k=0}^{\infty} c_{2k} \frac{i^k \Gamma(k + \frac{1}{2})}{x^{\frac{3}{2}k}}, \quad (28)$$

as $x \rightarrow +\infty$. A few first coefficients are

$$c_0 = 1, \quad c_2 = \frac{1}{24} (12\alpha^2 - 24\alpha + 5). \quad (29)$$

Taking the real and imaginary parts of (21) and (28) we obtain (17) and (18).

5. Applying the asymptotic results

The next statement was proved in [17].

Theorem 4 *The following representation holds for $x \in \mathbf{R}$, $a, b, \omega_1, \omega_2 \in \mathbf{R}$ and $\omega_1, \omega_2 \neq 0$:*

$$\begin{aligned} Ai\left(\frac{x-a}{\omega_1}\right) Ai\left(\frac{x-b}{\omega_2}\right) = -\frac{2}{\Omega_1} \int_0^{\infty} J_0(2(\Omega_2 x + B)\eta) \\ \times \frac{d}{dx} \left[Ai^2(\Omega_1 x - A + \eta^2) \right] \eta d\eta, \end{aligned} \quad (30)$$

where

$$\begin{aligned} \Omega_1 = \frac{\omega_1 + \omega_2}{2\omega_1\omega_2}, \quad \Omega_2 = \frac{\omega_2 - \omega_1}{2\omega_1\omega_2}, \\ A = \frac{a\omega_1 + b\omega_2}{2\omega_1\omega_2}, \quad B = \frac{b\omega_1 - a\omega_2}{2\omega_1\omega_2}. \end{aligned} \quad (31)$$

We list here several important corollaries that allow us to get the Hankel transforms of the function $A_2(a, b; x)$ and its Riesz fractional derivatives. Notice that

$$Ai(x-a) Ai(x-b) = Ai(x-Y-Z) Ai(x-Y+Z),$$

where

$$Y = \frac{a+b}{2} \quad \text{and} \quad Z = \frac{b-a}{2}. \quad (32)$$

Corollary 1 *The following formulas hold for $x \in \mathbf{R}$ and $a, b \in \mathbf{R}$:*

$$A_2(a, b; x) = -2 \frac{d}{dx} \int_0^{\infty} Ai^2(x-Y+\eta^2) J_0(2Z\eta) \eta d\eta \quad (33)$$

and

$$\begin{aligned} -H_x \{A_2(a, b; x)\} = -2 \frac{d}{dx} \int_0^{\infty} Ai(x-Y+\eta^2) \\ \times Bi(x-Y+\eta^2) J_0(2Z\eta) \eta d\eta. \end{aligned} \quad (34)$$

Proof Evidently, (33) is a particular case of (30) when $\omega_1 = \omega_2 = 1$. Taking the Hilbert transform of (33) with respect to x yields (34).

Corollary 2 For $\alpha, a, b \in \mathbf{R}$ Riesz fractional derivatives of the function $A_2(a, b; x)$ are given by the formula

$$\begin{aligned} D_x^\alpha \{A_2(a, b; x)\} = & \\ & - \frac{2^{2(\alpha-1)/3}}{\sqrt{2\pi}} \frac{d}{dx} \int_0^\infty \left[(D_x^{\alpha-1/2} Ai) \left(2^{2/3} (x - Y + \eta^2) \right) \right. \\ & \left. - (D_x^{\alpha-1/2} Gi) \left(2^{2/3} (x - Y + \eta^2) \right) \right] J_0(2Z\eta) \eta \, d\eta \end{aligned} \quad (35)$$

and

$$\begin{aligned} H \{D_x^\alpha \{A_2(a, b; x)\}\} = & \\ & \frac{2^{2(\alpha-1)/3}}{\sqrt{2\pi}} \frac{d}{dx} \int_0^\infty \left[(D_x^{\alpha-1/2} Ai) \left(2^{2/3} (x - Y + \eta^2) \right) \right. \\ & \left. + (D_x^{\alpha-1/2} Gi) \left(2^{2/3} (x - Y + \eta^2) \right) \right] J_0(2Z\eta) \eta \, d\eta, \end{aligned} \quad (36)$$

where the integrals in the right-hand sides exist at least in the sense of distributions.

Proof Follows from (33) and (34).

Corollary 3 The following relations hold for $\alpha > -\frac{1}{2}$:

$$\begin{aligned} 2\mathcal{H}_{Z \rightarrow \zeta} \left\{ D_x^{\alpha-1} (Ai(x-Z)Ai(x+Z)) \right\} & \\ = k_\alpha \left[D^{\alpha-1/2} Ai(X) + D^{\alpha-1/2} Gi(X) \right] & \end{aligned} \quad (37)$$

and

$$\begin{aligned} 2\mathcal{H}_{Z \rightarrow \zeta} \left\{ D_x^{\alpha-1} H_x (Ai(x-Z)Ai(x+Z)) \right\} & \\ = k_\alpha \left[D^{\alpha-1/2} Ai(X) - D^{\alpha-1/2} Gi(X) \right], & \end{aligned} \quad (38)$$

where k_α is defined by (4) and $X = 2^{2/3} \left(x + \frac{1}{4}\zeta^2 \right)$.

Combining the asymptotic expansions (12), (13), (17) and (18) and Corollary 3 we can obtain asymptotic expansions of the Hankel transforms (37) and (38) for $x \rightarrow \pm\infty$ or $\zeta \rightarrow \infty$.

Acknowledgments

NMT acknowledges financial support from the Spanish *Ministerio de Educación y Ciencia*, project MTM2006–09050 and from the *Gobierno of Navarra*, Res. 07/05/2008.

References

- [1] Varlamov V 2005 *Z. Angew. Math. Phys.* **56**(6) 957–985
- [2] Kenig C E, Ponce G and Vega L 1989 *Duke Math. J.* **59**(3) 585–610
- [3] Kenig C E, Ponce G and Vega L 1993 *Comm. Pure Appl. Math.* **46**(4) 527–620
- [4] Hayashi N and Naumkin P I 1998 *J. Funct. Anal.* **159**(1) 110–136
- [5] Varlamov V 2008 *Z. Angew. Math. Phys.* **59**(3) 381–399
- [6] Varlamov V 2008 *J. Math. Anal. Appl.* **337**(1) 667–685
- [7] Debnath L and Bhatta D 2007 *Integral Transforms and Their Applications* 2nd Ed (Boca Raton, FL: Chapman & Hall/CRC)
- [8] Titchmarsh E C 1986 *Introduction to the Theory of Fourier Integrals* 3d Ed (New York: Chelsea Publishing Co.)
- [9] Stein E M 1970 *Singular Integrals and Differentiability Properties of Functions*. Princeton Mathematical Series, vol 30 Princeton NJ: Princeton University Press
- [10] Duoandikoetxea J 2001 *Fourier Analysis*, vol 29 of *Graduate Studies in Mathematics*. Translated and revised from the 1995 Spanish original by David Cruz-Urbe (Providence, RI: Amer. Math. Soc.)
- [11] Ablowitz M J and Clarkson P A 1991 *Solitons, Nonlinear Evolution Equations and Inverse Scattering*, vol 149 of *London Mathematical Society Lecture Note Series*. (Cambridge: Camb. Univ. Press)
- [12] Vallée O and Soares M 2004 *Airy Functions and Applications to Physics*. (London: Imperial College Press)
- [13] Tracy C A and Widom H 1994 *Comm. Math. Phys.* **159**(1) 151–174
- [14] Basor E L and Widom H 1999 *J. Statist. Phys.* **96**(1-2) 1–20
- [15] Gil A, Segura J and Temme N M 2001 *Math. Comp.* **70**(235) 1183–1194 (electronic)
- [16] Olver F W J 1997 *Asymptotics and Special Functions*. 9Wellesley, MA: AKP Classics. A K Peters Ltd.) Reprint of the 1974 original [Academic Press, New York].
- [17] Varlamov V 2008 In *Special Functions and Orthogonal Polynomials*, vol 471 of *Contemp. Math.* 203–218. (Providence RI: Amer. Math. Soc.)