# Sūrikaisekikenkyūsho Kōkyūroku, 1088, 68–78, (1999)

### ON THE COMPUTATION OF STOKES MULTIPLIERS VIA HYPERASYMPTOTICS

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ABSTRACT. In this paper we explain how the hyperasymptotic expansion of late terms in divergent asymptotic expansions can be used to compute all the Stokes multipliers to arbitrary precision.

### 1. Introduction

We shall investigate the computation of the Stokes multipliers of the solutions of differential equations of the form

$$\frac{d^n w}{dz^n} + f_{n-1}(z) \frac{d^{n-1} w}{dz^{n-1}} + \dots + f_0(z) w = 0,$$
(1.1)

in which the coefficients  $f_m(z)$ ,  $m = 0, 1, \dots, n-1$  can be expanded in power series

$$f_m(z) = \sum_{s=0}^{\infty} \frac{f_{sm}}{z^s},$$
 (1.2)

that converge on an open annulus |z| > a, and the point at infinity is an irregular singularity of rank 1. Formal series solutions in descending powers of z are given by

$$e^{\lambda_j z} z^{\mu_j} \sum_{s=0}^{\infty} a_{sj} z^{-s}, \qquad j = 1, 2, \cdots, n.$$
 (1.3)

The constants  $\lambda_j$ ,  $\mu_j$  and  $a_{sj}$  are found by substituting into the differential equation and equating coefficients after setting  $a_{0j} = 1$ . In this way we obtain the characteristic equation

$$\sum_{m=0}^{n} \lambda_j^m f_{0m} = 0, \tag{1.4}$$

where we take  $f_{0n} = 1$ , to compute  $\lambda_j$ . The constants  $\mu_j$  are given by

$$\mu_{j} = -\left(\sum_{m=0}^{n-1} \lambda_{j}^{m} f_{1m}\right) \left/ \left(\sum_{m=1}^{n} m \lambda_{j}^{m-1} f_{0m}\right).$$
(1.5)

<sup>1991</sup> Mathematics Subject Classification. Primary: 34E05; secondary: 34A20.

Key words and phrases. Asymptotic expansions, Borel-Laplace transform, connection formulaes, differential equations, exponential improvement, hyperasymptotics, hyperterminants, irregular singularity, remainder term, Stokes multiplier.

For the coefficients  $a_{sj}$  we obtain the recurrence relation

$$(s-1)a_{s-1,j}\sum_{m=1}^{n}m\lambda_{j}^{m-1}f_{0,m} = \sum_{t=2}^{s}a_{s-t,j}\sum_{p=0}^{t}(\mu_{j}+t-s)_{p}\sum_{m=p}^{n}\binom{m}{p}\lambda_{j}^{m-p}f_{t-p,m},$$
(1.6)

where Pochhammer's symbol  $(\alpha)_p$  is defined by  $(\alpha)_p = \Gamma(\alpha + p) / \Gamma(\alpha)$ .

We shall impose the restriction

$$\lambda_j \neq \lambda_k, \qquad j \neq k. \tag{1.7}$$

This restriction ensures that the left-hand side of (1.6) does not vanish.

The set up of this paper is as follows. In §2 we define the solutions of (1.1), which will be the Borel-Laplace transforms of (1.3), Stokes multipliers, some important numbers that will determine the optimal number of terms in the hyperasymptotic expansions, and the hyperterminants. We finish §2 with the hyperasymptotic expansion of the coefficients  $a_{sk}$ , as  $s \to \infty$ .

§3 is a short section in which we explain why we need hyperasymptotic expansions at all.

In §4 we illustrate how the hyperasymptotic expansion of  $a_{sk}$  can be used to compute all the Stokes multipliers to arbitrary precision. We will see that all the numerical work can be reduced to solving linear systems of equations.

We finish this papers with some remarks in  $\S5$ .

## 2. Definitions and lemmas

We define

$$\left.\begin{array}{l}
\theta_{kj} = \operatorname{ph}\left(\lambda_{j} - \lambda_{k}\right), \\
\lambda_{kj} = \lambda_{k} - \lambda_{j}, \\
\mu_{kj} = \mu_{k} - \mu_{j},
\end{array}\right\} \qquad j \neq k, \qquad \text{and} \quad \tilde{\mu} = \max\{\Re\mu_{1}, \cdots, \Re\mu_{n}\}.$$

$$(2.1)$$

We call

$$\eta \in \mathbb{R} \text{ is admissible } \iff \eta \neq \theta_{kj} \pmod{2\pi}, \qquad 1 \leqslant j, k \leqslant n, \ j \neq k.$$
 (2.2)

For an example with n = 3 see Figure 1.



Figure 1. An example of admissible and non admissible directions.

For fixed admissible  $\eta$  we consider a *t*-plane together with parallel cuts from each  $\lambda_k$  to  $\infty$  along the ray ph  $(t - \lambda_k) = \eta$ . See Figure 2. If we specify for  $k = 1, 2, \dots, n$ ,

$$\log(t - \lambda_k) = \log|t - \lambda_k| + i\eta, \qquad (2.3)$$



Figure 2. Cuts for  $\mathcal{P}_{\eta}$ .

for all t such that ph  $(t - \lambda_k) = \eta$ , then we denote the t-plane with these cuts and choices of logarithms by  $\mathcal{P}_{\eta}$ . Thus  $\log(t - \lambda_k)$  is continuous within  $\mathcal{P}_{\eta}$ , and is defined by (2.3) on ph  $(t - \lambda_k) = \eta$ .

Let  $\eta$  be admissible. Then we define

$$\eta^{-} = \inf\{\check{\eta} < \eta \,|\, \check{\eta} \text{ is admissible for all } \check{\eta} \in (\check{\eta}, \eta]\},\tag{2.4a}$$

$$\eta^{+} = \sup\{\hat{\eta} > \eta \mid \tilde{\eta} \text{ is admissible for all } \tilde{\eta} \in [\eta, \hat{\eta})\}, \tag{2.4b}$$

$$\mathcal{I}_{\eta} = (\eta^-, \eta^+). \tag{2.4c}$$

Note that  $\eta^{\pm}$  are not admissible. In the example  $\eta^{-}$  is the value  $\theta_{13} \pmod{2\pi}$  for which  $|\eta - \theta_{13}|$  is least, and  $\eta^{+}$  is the value  $\theta_{12} \pmod{2\pi}$  for which  $|\theta_{12} - \eta|$  is least.

With these definitions for  $\eta^{\pm}$  we define the z-sectors

$$S(\eta) = \{ z \,|\, \Re(ze^{i\eta}) < -a \text{ and } \frac{\pi}{2} - \eta^+ < \mathrm{ph}\, z < \frac{3\pi}{2} - \eta^- \},$$
(2.5)

The main tools that we will use in this paper are Theorems 1 and 2 of [1]. If we translate the results of these theorems to our notation we obtain:

**Lemma 1.** The function  $y_k(t)$  defined by

$$y_k(t) = \sum_{p=0}^{\infty} a_{pk} \Gamma(\mu_k + 1 - p)(t - \lambda_k)^{p - \mu_k - 1}, \qquad |t - \lambda_k| < \min_{j \neq k} |\lambda_j - \lambda_k|, \qquad (2.6)$$

is analytic in  $\mathcal{P}_{\eta}$ , satisfies

$$y_k(t) = \frac{K_{jk}}{1 - e^{-2\pi i \mu_k}} y_j(t) + reg(t - \lambda_j), \qquad j \neq k,$$
(2.7)

where the  $K_{jk}$  are constants, and can be continued analytically along every path that does not intersect any of the points  $\lambda_1, \dots, \lambda_n$ . Furthermore, if S is any sector in the t-plane of the form  $S = \{|t| > R, \alpha < pht < \beta\}$  with  $0 < \beta - \alpha < 2\pi$  and  $R > \max |\lambda_j|$ , then

$$\lim_{t \to \infty} e^{-(a+\varepsilon)|t|} y_k(t) = 0, \qquad t \in S,$$
(2.8)

for  $\varepsilon > 0$  arbitrary.

In (2.7)  $reg(t - \lambda_j)$  denotes a function that is regular (or analytic) in a neighbourhood of  $t = \lambda_j$ .

**Lemma 2.** Let  $\eta \in \mathbb{R}$  be admissible. If we define

$$w_k(z,\eta) = \frac{1}{2\pi i} \int_{\gamma_k(\eta)} e^{zt} y_k(t) \, dt,$$
(2.9)

where  $\gamma_k(\eta)$  is the contour in  $\mathcal{P}_{\eta}$  from  $\infty$  along the left-hand side of the cut  $\operatorname{ph}(t - \lambda_k) = \eta$ , around  $\lambda_k$ in the positive sense, and back to  $\infty$  along the right-hand side of the cut, then  $w_k(z, \eta)$  is a solution of (1.1),  $w_k(z, \tilde{\eta}) = w_k(z, \eta)$  for all  $\tilde{\eta} \in \mathcal{I}_{\eta}$ , and

$$w_k(z,\eta) \sim e^{\lambda_k z} z^{\mu_k} \sum_{s=0}^{\infty} a_{sk} z^{-s},$$
 (2.10)

as  $z \to \infty$  in  $\mathcal{S}(\eta)$ .

For each admissible  $\eta$  we have n solutions  $w_1(z,\eta), \dots, w_n(z,\eta)$ . Since (1.1) is a linear ordinary differential equation of order n, for each admissible  $\tilde{\eta}$  and  $k \in \{1, \dots, n\}$  there are connection coefficients  $C_{jk}(\tilde{\eta}, \eta)$  such that

$$w_k(z,\tilde{\eta}) = C_{1k}(\tilde{\eta},\eta)w_1(z,\eta) + \dots + C_{nk}(\tilde{\eta},\eta)w_n(z,\eta).$$

$$(2.11)$$

If  $\tilde{\eta} \in \mathcal{I}_{\eta}$ , then  $C_{jk}(\tilde{\eta}, \eta) = \delta_{jk}$ . Hence, the connection coefficients can change only when we cross a non admissible direction. The corresponding directions in the z-plane are generally known as Stokes lines. To compute all the connection coefficients it suffices to compute the connection coefficients of two neighbouring intervals  $\mathcal{I}_{\eta}$ .



**Figure 3.**  $\gamma_k(\tilde{\eta})$  before the rotation.

**Figure 4.**  $\gamma_k(\tilde{\eta})$  after the rotation.

Take  $\eta < \tilde{\eta}$  in two neighbouring intervals  $\mathcal{I}_{\eta}$  and  $\mathcal{I}_{\tilde{\eta}}$ , and let  $\check{\eta}$  be the non admissible direction between  $\eta$  and  $\tilde{\eta}$ . Fix  $k \in \{1, \dots, n\}$  and let  $j_1, \dots, j_p$  be all the  $j \neq k$  such that  $\theta_{kj} = \check{\eta} \pmod{2\pi}$ . See Figure 3. If we rotate the contour  $\gamma_k(\tilde{\eta})$  across the Stokes line at ph  $(t - \lambda_k) = \check{\eta}$  we obtain the contour  $\gamma_k(\eta)$  plus for each  $j_l$  contours  $\gamma_{j_l}(\eta)$  and  $\tilde{\gamma}_{j_l}(\eta)$ . The contour  $\tilde{\gamma}_{j_l}(\eta)$  is the inner contour of the two contours encircling  $\lambda_{j_l}$  in Figure 4, it is contour  $\gamma_{j_l}(\eta)$  with the opposite direction of integration and it lies on the Riemann sheet  $\log(t - \lambda_k) \in [\eta + 2\pi, \eta + 4\pi)$ ; furthermore  $\log(t - \lambda_j) \in [\eta, \eta + 2\pi), j \neq k$ . Hence, with (2.7) we obtain

$$w_{k}(z,\tilde{\eta}) = w_{k}(z,\eta) + \sum_{l=1}^{p} \frac{1 - e^{-2\pi i\mu_{k}}}{2\pi i} \int_{\gamma_{j_{l}}(\eta)} e^{zt} y_{k}(t) dt$$
  
$$= w_{k}(z,\eta) + \sum_{l=1}^{p} \frac{K_{j_{l}k}}{2\pi i} \int_{\gamma_{j_{l}}(\eta)} e^{zt} y_{j_{l}}(t) dt$$
  
$$= w_{k}(z,\eta) + \sum_{l=1}^{p} K_{j_{l}k} w_{j_{l}}(z,\eta).$$
  
(2.12)

The constants  $K_{jk}$  are called the *Stokes multipliers*, and if we can compute the Stokes multipliers, then we can compute all the connection coefficients.

The Stokes multipliers play an important role in the definitions of the following numbers. Let

$$\alpha_k^{(m)} = \min\{|\lambda_k - \lambda_{j_0}| + |\lambda_{j_0} - \lambda_{j_1}| + \dots + |\lambda_{j_{m-1}} - \lambda_{j_m}| \mid j_0 \neq k, K_{j_0k} \neq 0, j_l \neq j_{l-1}, K_{j_lj_{l-1}} \neq 0\}.$$
(2.13)

If G = (V, E) is a directed graph with vertices  $V = \{\lambda_1, \dots, \lambda_n\}$  and edges  $E = \{(\lambda_p, \lambda_q) \mid 1 \leq p, q \leq n, p \neq q, K_{qp} \neq 0\}$ , then  $\alpha_k^{(m)}$  is the length of the shortest directed path of m steps starting at  $\lambda_k$ .

In definition (2.13) we assume that we can determine whether  $K_{pq} \neq 0$  or  $K_{pq} = 0$ . Usually we do not have this knowledge. Hence, we have to use the definition

$$\alpha_k^{(m)} = \min\{|\lambda_k - \lambda_{j_0}| + |\lambda_{j_0} - \lambda_{j_1}| + \dots + |\lambda_{j_{m-1}} - \lambda_{j_m}| \mid j_0 \neq k, j_l \neq j_{l-1}\}.$$
(2.13a)

To define the hyperterminants we shall use the notation

$$\int_{\lambda}^{[\eta]} = \int_{\lambda}^{\infty e^{i\eta}}, \qquad \eta \in \mathbb{R}.$$
(2.14)

Let *l* be a nonnegative integer,  $\Re M_j > 1$ ,  $\sigma_j \in \mathbb{C}$ ,  $\sigma_j \neq 0$ ,  $j = 0, \dots, l$ . Then

$$F^{(0)}(z) = 1,$$

$$F^{(1)}\left(z; \frac{M_0}{\sigma_0}\right) = \int_{0}^{[\pi-\theta_0]} \frac{e^{\sigma_0 t_0} t_0^{M_0-1}}{z-t_0} dt_0,$$

$$F^{(l+1)}\left(z; \frac{M_0, \cdots, M_l}{\sigma_0, \cdots, \sigma_l}\right) = \int_{0}^{[\pi-\theta_0]} \cdots \int_{0}^{[\pi-\theta_l]} \frac{e^{\sigma_0 t_0 + \cdots + \sigma_l t_l} t_0^{M_0-1} \cdots t_l^{M_l-1}}{(z-t_0)(t_0-t_1) \cdots (t_{l-1}-t_l)} dt_l \cdots dt_0,$$
(2.15)

where  $\theta_j = \text{ph } \sigma_j$ ,  $j = 0, 1, \dots, l$ . In the case  $\text{ph } \sigma_j = \text{ph } \sigma_{j+1} \pmod{2\pi}$  we have to make the choice between the  $t_j$ -contour being on the 'left' or 'right' of the  $t_{j+1}$ -contour. We make the choice via the definition

$$F^{(l+1)}\left(z;\frac{M_0,\cdots,M_l}{\sigma_0,\cdots,\sigma_l}\right) = \lim_{\varepsilon \downarrow 0} F^{(l+1)}\left(z;\frac{M_0,M_1,\cdots,M_{l-1},M_l}{\sigma_0 e^{-l\varepsilon i},\sigma_1 e^{-(l-1)\varepsilon i},\cdots,\sigma_{l-1} e^{-\varepsilon i},\sigma_l}\right).$$
(2.16)

The multiple integrals converge when  $-\pi - \theta_0 < \text{ph} z < \pi - \theta_0$ . In [12] it is explained how to compute these hyperterminants.

The main tool to compute the Stokes multipliers will be the following theorem. The proof of this theorem is given in §7 of [11].

**Theorem 1.** Let *l* be an arbitrary nonnegative integer, then

$$a_{N_{k}^{(0)}k} = -\sum_{k_{1}\neq k} \frac{K_{k_{1}k}}{2\pi i} \left\{ -\sum_{s=0}^{N_{k_{1}}^{(1)}-1} a_{sk_{1}} \frac{\Gamma(N_{k}^{(0)}-s+\mu_{k_{1}k})}{\lambda_{kk_{1}}^{N_{k}^{(0)}-s+\mu_{k_{1}k}}} + \sum_{k_{2}\neq k_{1}} \frac{K_{k_{2}k_{1}}}{2\pi i} \left\{ \sum_{s=0}^{N_{k_{2}}^{(2)}-1} a_{sk_{2}}F^{(2)} \left( 0; \left( N_{k}^{(0)}+1 \right) - N_{k_{1}}^{(1)} + \mu_{k_{1}k} + 1, N_{k_{1}}^{(1)}-s+\mu_{k_{2}k_{1}} \right) \right. \\ \left. \cdot \cdot \right.$$

$$\left. + \sum_{k_{l}\neq k_{l-1}} \frac{K_{k_{l}k_{l-1}}}{2\pi i} \left\{ \sum_{s=0}^{N_{k_{1}}^{(1)}-1} a_{sk_{l}}F^{(l)} \left( 0; \left( N_{k}^{(0)}+1 \right) - N_{k_{1}}^{(1)} + \mu_{k_{1}k} + 1, \cdots, \right. \\ \left. N_{k_{l-2}}^{(l-1)} - N_{k_{1-1}}^{(l)} + \mu_{k_{l-1}k_{l-2}} + 1, N_{k_{l-1}}^{(l-1)} - s + \mu_{k_{l}k_{l-1}} \right) \right\} \\ \left. + \sum_{k_{l}\neq k_{l-1}} \frac{K_{k_{l}k_{l-1}}}{2\pi i} \left\{ \sum_{s=0}^{N_{k_{1}}^{(l)}-1} a_{sk_{l}}F^{(l)} \left( 0; \left( N_{k}^{(0)} + 1 \right) - N_{k_{1}}^{(1)} + \mu_{k_{1}k} + 1, \cdots, \right. \\ \left. N_{k_{l-2}}^{(l-2)} - N_{k_{l-1}}^{(l-1)} + \mu_{k_{l-1}k_{l-2}} + 1, N_{k_{l-1}}^{(l-1)} - s + \mu_{k_{l}k_{l-1}} \right) \right\} \\ \left. + \sum_{k_{l}\neq k_{l-1}} \left\{ N_{k}^{(0)} \right\} + r_{k}^{(l)} \left( N_{k}^{(0)} \right). \right\}$$

If we take

$$N_{k_j}^{(j)} = \frac{\beta_{k_j}^{(j)}}{\beta_k^{(0)}} N_k^{(0)} + \mathcal{O}(1), \qquad j = 1 \cdots l,$$
(2.18)

where

$$\beta_k^{(0)} = \alpha_k^{(l)} \quad \text{and} \quad \beta_{k_j}^{(j)} = \max\left(0, \beta_{k_{j-1}}^{(j-1)} - |\lambda_{k_j k_{j-1}}|\right), \qquad j = 1 \cdots l, \tag{2.19}$$

then

$$r_k^{(l)}(N_k^{(0)}) = \Gamma(N_k^{(0)}) \left(\alpha_k^{(l)}\right)^{-N_k^{(0)}} \mathcal{O}\left(\left(N_k^{(0)}\right)^{\tilde{\mu}-\mu_k+(l+2)/2}\right),$$
(2.20)

as  $N_k^{(0)} \to \infty$ .

## 3. Why do we need hyperasymptotics?

In the case l = 1, Theorem 1 reads

$$a_{N_{k}^{(0)}k} = \sum_{k_{1} \neq k} \frac{K_{k_{1}k}}{2\pi i} \sum_{s=0}^{N_{k_{1}}^{(1)}-1} a_{sk_{1}} \frac{\Gamma(N_{k}^{(0)}-s+\mu_{k_{1}k})}{\lambda_{kk_{1}}^{N_{k}^{(0)}-s+\mu_{k_{1}k}}} + r_{k}^{(1)}(N_{k}^{(0)}).$$

$$(3.1)$$

By taking  $N_{k_1}^{(1)} = \left(\beta_{k_1}^{(1)}/\beta_k^{(0)}\right) N_k^{(0)}$ , we obtain an optimally truncated asymptotic expansion, which can also be obtained via Darboux's method. See §II.6 in [15]. Since we can use (1.6) to compute the coefficients  $a_{pq}$  in (3.1), and since we have estimate (2.20), we can use (3.1) to approximate some of the Stokes multipliers.

Note that in (3.1), we multiply  $K_{k_1k}$  times a factor  $Q_{k_1}$  which is of order  $\lambda_{k_1k}^{-N_k^{(0)}} \Gamma(N_k^{(0)} + \mu_{k_1k}) \mathcal{O}(1)$ , as  $N_k^{(0)} \to \infty$ . When we compare the order estimate of  $Q_{k_1}$  with (2.20), in the case l = 1, we see that in the case  $|\lambda_{k_1k}| \ge \alpha_k^{(1)}$  the order estimate of  $Q_{k_1}$  is smaller than  $r_k^{(1)}(N_k^{(0)})$ . Since, in the case l = 1, we take  $\beta_{k_1} = \max(0, \alpha_k^{(1)} - |\lambda_{k_1k}|)$ , this observation is integrated in the definition of  $\beta_{k_1}$ , and hence, in the definition of  $N_{k_1}^{(1)}$ .

Hence, only Stokes multipliers  $K_{k_1k}$  for which  $|\lambda_{k_1k}| < \alpha_k^{(1)}$ , can be computed via (3.1). If we want to compute  $K_{k_1k}$  for which  $|\lambda_{k_1k}| \ge \alpha_k^{(1)}$ , we have to use (2.17) up to level l, where l is a positive integer such that  $|\lambda_{k_1k}| < \alpha_k^{(l)}$ . Note that, since we have  $\alpha_k^{(l)} \ge (l+1) \min_{p \ne q} |\lambda_{pq}|$ , we know that a positive integer l exists such that  $|\lambda_{k_1k}| < \alpha_k^{(l)}$ .

In the next section, we illustrate how hyperasymptotic expansion (2.17) can be used to compute all Stokes multipliers.

#### 4. An example

We use the example

$$w^{(4)}(z) - 3w^{(3)}(z) + \left(\frac{9}{4} + \frac{1}{2}z^{-2}\right)w^{(2)}(z) - \left(3 + \frac{3}{4}z^{-2}\right)w'(z) + \left(\frac{5}{4} + \frac{9}{16}z^{-2}\right)w(z) = 0, \quad (4.1)$$

and our goal will be to compute  $K_{13}$ ,  $K_{23}$  and  $K_{43}$  up to 8 digits precision. Hence, we take k = 3 in Theorem 1. In this example we have n = 4 and

$$\lambda_1 = \frac{1}{2}, \quad \lambda_2 = \frac{5}{2}, \quad \lambda_3 = i, \quad \lambda_4 = -i, \quad \mu_j = 0, \quad j = 1, \cdots, 4.$$
 (4.2)



**Figure 5.** The distribution of the  $\lambda$ 's.

4.1. Computing Stokes multipliers via the level 1 version of Theorem 1. We will first use Theorem 1 in the case l = 1. Since,

$$\lambda_{13} = \frac{1}{2} - i, \qquad \lambda_{23} = \frac{5}{2} - i, \qquad \lambda_{43} = -2i,$$
(4.3)

we obtain from (2.13a)  $\alpha_3^{(1)} = |\lambda_{13}| + |\lambda_{41}| = \sqrt{5} = 2.236 \cdots$ . Hence,

$$\beta_{3}^{(0)} = \alpha_{3}^{(1)} = 2.236\cdots, \qquad \begin{cases} \beta_{1}^{(1)} = \max\left(0, \beta_{3}^{(0)} - |\lambda_{13}|\right) = \frac{1}{2}\sqrt{5} = 1.118\cdots, \\ \beta_{2}^{(1)} = \max\left(0, \beta_{3}^{(0)} - |\lambda_{23}|\right) = 0, \\ \beta_{4}^{(1)} = \max\left(0, \beta_{3}^{(0)} - |\lambda_{43}|\right) = \sqrt{5} - 2 = 0.236\cdots. \end{cases}$$
(4.4)

Hence, in the case l = 1 we will be able to compute Stokes multipliers  $K_{13}$  and  $K_{43}$  to the required precision. The factor multiplying  $K_{13}$  is of order  $|\lambda_{13}|^{-N_3^{(0)}}\Gamma(N_3^{(0)})$  and the factor multiplying  $K_{43}$  is of order  $|\lambda_{43}|^{-N_3^{(0)}}\Gamma(N_3^{(0)})$ . If we compare these factors with (2.20), which is in this case  $r_3^{(1)}(N_3^{(0)}) =$  $\left(\alpha_3^{(1)}\right)^{-N_3^{(0)}} \Gamma(N_3^{(0)}) \mathcal{O}\left(\left(N_3^{(0)}\right)^{3/2}\right)$ , we see that we need  $N_3^{(0)}$  such that approximately

$$\left(\frac{|\lambda_{13}|}{\alpha_3^{(1)}}\right)^{N_3^{(0)}} \leqslant 10^{-9}, \quad \text{and} \quad \left(\frac{|\lambda_{43}|}{\alpha_3^{(1)}}\right)^{N_3^{(0)}} \leqslant 10^{-9}.$$
 (4.5)

The reader can check that  $N_3^{(0)} = 186$  is the first satisfactory number of terms. Note that the high number of terms is due to  $|\lambda_{43}|/\alpha_3^{(1)}$  being so close to unity. If we take in (3.1)  $N_3^{(0)} = 186$ ,  $N_1^{(1)} = 93$ ,  $N_4^{(1)} = 44$  and compute the coefficients  $a_{pq}$  via (1.6) then

we obtain

$$(1.00133073255\cdots - i0.97320367636\cdots) \times 10^{331}$$

$$= \frac{K_{13}}{2\pi i} (0.61708613155 \dots - i3.95787812069 \dots) \times 10^{331}$$

$$- \frac{K_{43}}{2\pi i} (4.19763793947 \dots + i0.00004407518 \dots) \times 10^{284}$$
(4.6a)

And if we take  $N_3^{(0)} = 187, N_1^{(1)} = 93, N_4^{(1)} = 44$  we obtain

$$-(2.19311035862\dots + i0.76592313764\dots) \times 10^{333}$$
  
=  $-\frac{K_{13}}{2\pi i} (6.34843047388\dots - i2.02641047191\dots) \times 10^{333}$   
 $-\frac{K_{43}}{2\pi i} (0.00004055835\dots - i3.90383078089\dots) \times 10^{286}$  (4.6b)

We combine the two results and obtain

$$K_{13} = -1.31673553004 + 1.75027074192i,$$
  

$$K_{43} = 0.35534060046 - 2.11723774454i.$$
(4.7)

One reason to use the level 2 version of Theorem 1 is to compute  $K_{23}$ . We will see that a second reason might be that in the level 2 version of Theorem 1 we need less terms.

**Remark 1.** It follows from the  $10^{331}$  and  $10^{284}$  in (4.6*a*) that we have to perform our computation to 56 significant figures. Hence, by computing  $K_{43}$  to 8 significant figures we obtain  $K_{13}$  to 55 significant figures.

4.2. Computing Stokes multipliers via the level 2 version of Theorem 1. In the case l = 2 we have  $\beta_3^{(0)} = \alpha_3^{(2)} = \frac{3}{2}\sqrt{5}$  and

$$\beta_{3}^{(0)} = 3.354\cdots, \qquad \begin{cases} \beta_{1}^{(1)} = 2.236\cdots, & \begin{cases} \beta_{2}^{(2)} = 0.236\cdots, \\ \beta_{3}^{(2)} = 1.118\cdots, \\ \beta_{4}^{(2)} = 1.118\cdots, \\ \end{cases} \\ \beta_{2}^{(1)} = 0.661\cdots, & \beta_{j}^{(2)} = 0, \quad j = 1, 3, 4, \\ \beta_{4}^{(1)} = 1.354\cdots, & \begin{cases} \beta_{1}^{(2)} = 0.236\cdots, \\ \beta_{j}^{(2)} = 0, \quad j = 2, 3. \end{cases} \end{cases}$$
(4.8)

To compute the three Stokes multipliers to the required precision we need  $N_3^{(0)}$  such that approximately

$$\left(\frac{|\lambda_{13}|}{\alpha_3^{(2)}}\right)^{N_3^{(0)}} \leqslant 10^{-9}, \qquad \left(\frac{|\lambda_{23}|}{\alpha_3^{(2)}}\right)^{N_3^{(0)}} \leqslant 10^{-9}, \qquad \text{and} \qquad \left(\frac{|\lambda_{43}|}{\alpha_3^{(2)}}\right)^{N_3^{(0)}} \leqslant 10^{-9}. \tag{4.9}$$

Now  $N_3^{(0)} = 95$  is the first satisfactory number of terms. According to (2.18) and (4.8) we have to take

$$N_{1}^{(1)} = 64, \begin{cases} N_{2}^{(2)} = 7, \\ N_{3}^{(2)} = 32, \\ N_{4}^{(2)} = 32, \end{cases}$$

$$N_{2}^{(1)} = 19, \qquad N_{j}^{(2)} = 0, \quad j = 1, 3, 4,$$

$$N_{4}^{(1)} = 39, \begin{cases} N_{1}^{(2)} = 7, \\ N_{j}^{(2)} = 0, \quad j = 2, 3. \end{cases}$$

$$(4.10)$$

The level 2 version of Theorem 1 is in this example:

$$\begin{split} a_{N_{3}^{(0)}3} &= -\frac{K_{13}}{2\pi i} \left\{ \sum_{s=0}^{N_{1}^{(1)}-1} a_{s1}(-)^{N_{3}^{(0)}-s}(\frac{1}{2}-i)^{s-N_{3}^{(0)}}\Gamma(N_{3}^{(0)}-s) \\ &+ \frac{K_{21}}{2\pi i} \sum_{s=0}^{N_{2}^{(2)}-1} a_{s2}F^{(2)} \left(0; \frac{N_{3}^{(0)}-N_{1}^{(1)}+2, N_{1}^{(1)}-s}{\frac{1}{2}-i, 2}\right) \\ &+ \frac{K_{31}}{2\pi i} \sum_{s=0}^{N_{3}^{(2)}-1} a_{s3}F^{(2)} \left(0; \frac{N_{3}^{(0)}-N_{1}^{(1)}+2, N_{1}^{(1)}-s}{\frac{1}{2}-i, i-\frac{1}{2}}\right) \\ &+ \frac{K_{41}}{2\pi i} \sum_{s=0}^{N_{4}^{(2)}-1} a_{s4}F^{(2)} \left(0; \frac{N_{3}^{(0)}-N_{1}^{(1)}+2, N_{1}^{(1)}-s}{\frac{1}{2}-i, -i-\frac{1}{2}}\right) \right\} \end{split}$$
(4.11)  
$$&- \frac{K_{22}}{2\pi i} \sum_{s=0}^{N_{2}^{(1)}-1} a_{s2}(-)^{N_{3}^{(0)}-s}(\frac{5}{2}-i)^{s-N_{3}^{(0)}}\Gamma(N_{3}^{(0)}-s) \\ &- \frac{K_{43}}{2\pi i} \left\{ \sum_{s=0}^{N_{4}^{(1)}-1} a_{s4}(-)^{N_{3}^{(0)}-s}(-2i)^{s-N_{3}^{(0)}}\Gamma(N_{3}^{(0)}-s) \\ &+ \frac{K_{14}}{2\pi i} \sum_{s=0}^{N_{2}^{(2)}-1} a_{s1}F^{(2)} \left(0; \frac{N_{3}^{(0)}-N_{1}^{(1)}+2, N_{1}^{(1)}-s}{-2i, i+\frac{1}{2}}\right) \right\} \\ &+ r_{3}^{(2)}(N_{3}^{(0)}). \end{split}$$

Although our goal is the computation of  $K_{13}$ ,  $K_{23}$  and  $K_{43}$ , other Stokes multipliers appear in (4.11). We will compute the other Stokes multipliers via the level 1 version of Theorem 1 and then use their values in (4.11). To compute the Stokes multipliers  $K_{21}$ ,  $K_{31}$  and  $K_{41}$  we use the level 1 hyperasymptotic expansion of  $a_{N_1^{(1)},1}$ ,  $a_{N_1^{(1)}+1,1}$  and  $a_{N_1^{(1)}+2,1}$ . If we take the value of  $N_1^{(1)}$  that is given in (4.10), then we compute the three Stokes multipliers exactly to the precision that is required in (4.11). The details of

A. B. Olde Daalhuis

the computations are very similar to §4.1, and the result is

$$K_{21} = 0.326930886422i,$$
  

$$K_{31} = -0.335184742943 - 0.173943737206i,$$
  

$$K_{41} = 0.335184742943 - 0.173943737206i.$$
  
(4.12)

The level 1 hyperasymptotic expansion of  $a_{N_{\star}^{(1)}-1,4}$  yields

$$K_{14} = 1.31673552831 + 1.75027074369i.$$
(4.13)

If we substitute (4.12) and (4.13) into (4.11) and use (1.6) then the only unknowns are  $K_{13}$ ,  $K_{23}$  and  $K_{34}$ . By taking (4.10) and  $N_3^{(0)} = 95$ , 96, 97, and ignoring  $r_3^{(2)}(N_3^{(0)})$ , we obtain three linear equations with three unknowns. The solution of this system is

$$\begin{split} K_{13} &= -1.31673553004 + 1.75027074192i, \\ K_{23} &= 0.959989170107 - 0.325764659748i, \\ K_{43} &= 0.35534060049 - 2.11723774458i. \end{split}$$

**Remark 2.** Note that by first computing  $K_{21}$ ,  $K_{31}$ ,  $K_{41}$  and  $K_{14}$  via level 1 versions of Theorem 1, and then using their values in (4.11), the numerical computations are reduced to solving linear systems of equations.

**Remark 3.** In §4.1 we needed  $N_3^{(0)} = 186$  coefficients  $a_{s3}$ , and in §4.2 we needed  $N_3^{(0)} = 95$  of these coefficients. Hence, by increasing the level *l* the number of coefficients that we need to achieve the required precision decreases.

#### 5. Conclusions and generalisations

The method that we described in this paper can also be used to compute Stokes multipliers for integrals with saddles. In the case of integrals the Stokes multipliers can only have a finite number of values, which means that in order to determine the exact value of Stokes multipliers for integrals with saddles we need to approximate them only to a very low precision.

The Stokes multipliers for integrals with saddles contain the following important information:

 $K_{jk} \neq 0 \quad \iff \quad \text{saddle point } j \text{ is adjacent to saddle point } k.$ 

For more details see [2], [3], [5] and [11].

There are several results in the literature ([4], [6]–[10] and [13]) on the computation of Stokes multipliers. Our results can be seen as a direct generalisation of those in [13]. Many of the other results are of the form (3.1), but with the right-hand side replaced by its dominant term. With additional terms available on the right-hand side we have a more powerful way of computing the Stokes multipliers. As is explained in §3 and illustrated in §4, it is in general not possible to compute all the Stokes multipliers from (3.1). Theorem 1 is a generalisation of (3.1), and with this expansion we can compute the 'difficult' Stokes multipliers as well.

Other analytical methods for computing the difficult Stokes multipliers are based on conformal mappings in the t-plane (Borel-plane). See, for example, [10]. However, construction of the correct conformal mappings is still a difficult problem.

A numerical method for computing all the Stokes multipliers is discussed in [13] and [14]. This method is based on direct numerical integration of the differential equation.

Acknowledgment. The author is pleased to acknowledge the support of the Research Institute for Mathematical Sciences and the Japan Society for the Promotion of Science for his stay at RIMS in Kyoto, Japan, in January 1998.

#### Computing Stokes multipliers via Hyperasymptotics

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