

The hypergeometric function and WKB solutions

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Analytic, Algebraic and Geometric Aspects of Differential Equations
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Bedlewo

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- 2 Some basics of exact WKB analysis of HGDE
- 3 Voros coefficients
- 4 The relation between the hypergeometric function and WKB solutions
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1. Introduction

- **The Gauss hypergeometric differential equation:**

$$(1.1) \quad x(1-x) \frac{d^2 w}{dx^2} + (c - (a+b+1)x) \frac{dw}{dx} - abw = 0,$$

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- **The hypergeometric series (or function):** ($c \neq 0, -1, -2, \dots$)

$$(1.2) \quad F(a, b, c; x) = \sum_{n=0}^{\infty} \frac{(a)_n (b)_n}{(c)_n n!} x^n,$$

where $(a)_n = a(a+1) \cdots (a+n-1) = \frac{\Gamma(a+n)}{\Gamma(a)}$, etc.

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- ◊ **The radius of convergence = 1.**

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- ◊ $F(a, b, c; x)$ defines a holomorphic function on the universal covering of $\mathbb{C} - \{0, 1\}$.

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• **Other solutions of (1.1):**

$$z^{1-c}F(a + 1 - c, b + 1 - c, 1 - c; x), \quad F(a, b, a + b + 1 - c; 1 - x),$$

$$(1-x)^{c-a-b}F(c-a, c-b, c+1-a-b; 1-z), \quad (1-x)^{c-a-b}F\left(a, c-b, c; \frac{x}{1-x}\right), \quad \dots$$

(Kummer's 24 solutions)

Exact WKB analysis of the hypergeometric differential equation

- Introduce a large parameter η in (1.1) by setting

$$a = \frac{1}{2} + \alpha\eta, b = \frac{1}{2} + \beta\eta, c = 1 + \gamma\eta \quad (\alpha, \beta, \gamma \in \mathbb{C}).$$

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$$Q_0 = \frac{(\alpha - \beta)^2 x^2 + 2(2\alpha\beta - \alpha\gamma - \beta\gamma)x + \gamma^2}{4x^2(x-1)^2}, \quad Q_1 = -\frac{x^2 - x + 1}{4x^2(x-1)^2}.$$

- **WKB solutions:**

$$\psi_{\pm} = \frac{1}{\sqrt{S_{\text{odd}}}} \exp\left(\pm \int^x S_{\text{odd}} dx\right),$$

where $S = S_{\text{odd}} + S_{\text{even}}$ is a formal solution to Riccati equation

$$\frac{dS}{dx} + S^2 = \eta^2 Q,$$

$$S_{\text{odd}} = \sum_{j=0}^{\infty} \eta^{-2j+1} S_{2j-1} \text{ with } S_{-1} = \sqrt{Q_0} \text{ and } S_{\text{even}} = \sum_{j=0}^{\infty} \eta^{-2j} S_{2j}.$$

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QUESTION:

What is the relation between $F(a, b, c; x)$ and ϕ_{\pm} ?

2. Some basics of exact WKB analysis of HGDE

- **Our equation:**

$$(2.1) \quad \left(-\frac{d^2}{dx^2} + \eta^2 Q \right) \psi = 0,$$

where $Q = Q_0 + \eta^{-2} Q_1$ with

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- **Assumption on parameters:** We assume $(\alpha, \beta, \gamma) \notin E_0 \cup E_1 \cup E_2$, where

$$E_0 = \{(\alpha, \beta, \gamma) \in \mathbb{C}^3 \mid \alpha \beta \gamma (\alpha - \beta)(\alpha - \gamma)(\beta - \gamma)(\alpha + \beta - \gamma) = 0\},$$

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◊ There are two simple zeros a_0, a_1 of Q_0 : **simple turning points** of (2.1).

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- **Stokes regions:** Regions surrounded by Stokes curves.

- **Borel summability**

- ψ_{\pm} and $\psi_{\pm}^{(0)}$ are Borel summable on each Stokes region (Koike-Schäfke).

◊ What is Borel summability?

For a formal series with an exponential term ($\alpha \in \mathbb{R} - \{0, -1, -2, \dots\}$):

$$\varphi(x, \eta) = \exp(\eta a(x)) \sum_{n=0}^{\infty} \varphi_n(x) \eta^{-\alpha-n}$$

$(a(x), \varphi_j(x))$: holomorphic in an open set $U \subset \mathbb{C}$,

its Borel transform is defined by

$$\varphi_B(x, y) := \sum_{n=0}^{\infty} \frac{\varphi_n(x)}{\Gamma(\alpha + n)} (y + a(x))^{\alpha+n-1}.$$

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- **WKB solutions are Borel transformable:**

For a WKB solution ψ , its Borel transform ψ_B converges locally.

φ is **Borel summable** if

- ◊ φ_B converges in $\{(x, y) \mid x \in U, |y + a(x)| < R\}$ for some $R > 0$,
- ◊ φ_B can be analytically continued to the set

$$\{(x, y) \mid x \in U, |\operatorname{Im}(y + a(x))| < R, \operatorname{Re}(y + a(x)) > 0\}$$

and the integral

$$\Phi(x, \eta) := \int_{-a(x)}^{\infty} \varphi_B(x, y) \exp(-\eta y) dy$$

makes sense and defines an analytic function of $x \in U$ for $\eta \gg 1$.

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The Borel sum $\Phi(x, \eta)$ has an asymptotic expansion

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Thus the Borel sum of a WKB solution automatically has an asymptotic expansion

- **Dominance relation of WKB solutions**

The WKB solution ψ_+ (or $\psi_+^{(0)}$) is **dominant** (resp. **recessive**) on a Stokes curve emanating from a turning point a if

$$\operatorname{Re} \int_a^x \sqrt{Q_0} dx \geq 0 \quad (\text{resp.} \quad \operatorname{Re} \int_a^x \sqrt{Q_0} dx \leq 0)$$

on the Stokes curve.

- **Dominance relation of WKB solutions**

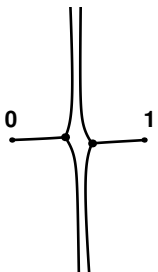
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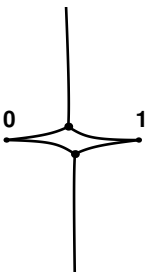
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If ψ_+ (or $\psi_+^{(0)}$) is dominant (resp. recessive), then ψ_- (or $\psi_-^{(0)}$) is recessive (resp. dominant) on the Stokes curve.

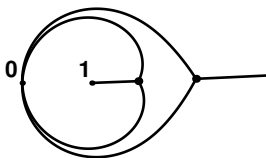
- Examples of Stokes curves of HGDE:



$$(\alpha, \beta, \gamma) = (0.02 + 0.01i, 2, 1)$$

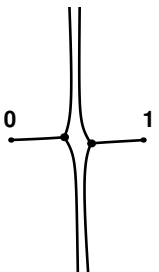


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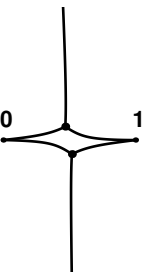


$$(0.5 + 0.01i, 0.99, 1)$$

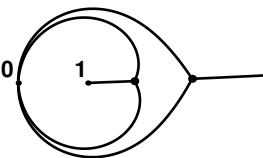
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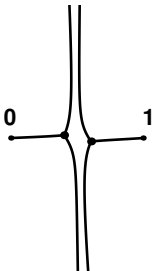
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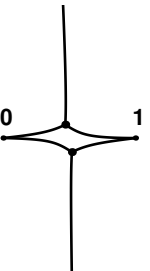
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Take the segments connecting two turning points as a branch cut and choose the branch of $\sqrt{Q_0}$ as $\sqrt{Q_0} \sim \frac{\gamma}{2x}$ ($\gamma = 1$) near the origin.

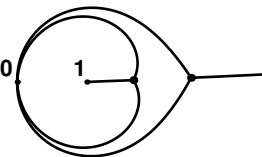
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Then ψ_+ (or $\psi_+^{(0)}$) is **recessive** on the Stokes curves which flow into the origin.

- **Characterization of Stokes geometry in terms of (α, β, γ) :**

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Let n_0, n_1 and n_2 be the numbers of Stokes curves that flow into $0, 1$ and ∞ , respectively and let \hat{n} denote (n_0, n_1, n_2) . We define

$$\omega_1 = \{(\alpha, \beta, \gamma) \in \mathbb{C}^3 \mid 0 < \operatorname{Re} \alpha < \operatorname{Re} \gamma < \operatorname{Re} \beta\},$$

$$\omega_2 = \{(\alpha, \beta, \gamma) \in \mathbb{C}^3 \mid 0 < \operatorname{Re} \alpha < \operatorname{Re} \beta < \operatorname{Re} \gamma < \operatorname{Re} \alpha + \operatorname{Re} \beta\},$$

$$\omega_3 = \{(\alpha, \beta, \gamma) \in \mathbb{C}^3 \mid 0 < \operatorname{Re} \gamma < \operatorname{Re} \alpha < \operatorname{Re} \beta\},$$

$$\omega_4 = \{(\alpha, \beta, \gamma) \in \mathbb{C}^3 \mid 0 < \operatorname{Re} \gamma < \operatorname{Re} \alpha + \operatorname{Re} \beta < \operatorname{Re} \beta\},$$

G = the group generated by ι_m ($m = 0, 1, 2$).

- **Characterization of Stokes geometry in terms of (α, β, γ) :**

Let n_0, n_1 and n_2 be the numbers of Stokes curves that flow into $0, 1$ and ∞ , respectively and let \hat{n} denote (n_0, n_1, n_2) . We define

$$\omega_1 = \{(\alpha, \beta, \gamma) \in \mathbb{C}^3 \mid 0 < \operatorname{Re} \alpha < \operatorname{Re} \gamma < \operatorname{Re} \beta\},$$

$$\omega_2 = \{(\alpha, \beta, \gamma) \in \mathbb{C}^3 \mid 0 < \operatorname{Re} \alpha < \operatorname{Re} \beta < \operatorname{Re} \gamma < \operatorname{Re} \alpha + \operatorname{Re} \beta\},$$

$$\omega_3 = \{(\alpha, \beta, \gamma) \in \mathbb{C}^3 \mid 0 < \operatorname{Re} \gamma < \operatorname{Re} \alpha < \operatorname{Re} \beta\},$$

$$\omega_4 = \{(\alpha, \beta, \gamma) \in \mathbb{C}^3 \mid 0 < \operatorname{Re} \gamma < \operatorname{Re} \alpha + \operatorname{Re} \beta < \operatorname{Re} \beta\},$$

G = the group generated by ι_m ($m = 0, 1, 2$).

Here ι_m ($m = 0, 1, 2$) denote respectively the following involutions:

$$\iota_0 : (\alpha, \beta, \gamma) \mapsto (\beta, \alpha, \gamma),$$

$$\iota_1 : (\alpha, \beta, \gamma) \mapsto (\gamma - \alpha, \gamma - \beta, \gamma),$$

$$\iota_2 : (\alpha, \beta, \gamma) \mapsto (-\alpha, -\beta, -\gamma).$$

Set

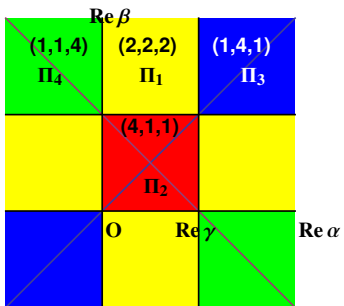
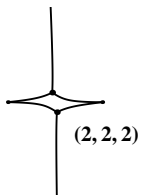
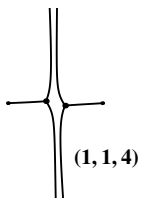
$$\Pi_k = \bigcup_{r \in G} r(\omega_k) \quad (k = 1, \dots, 4).$$

Theorem 1 (A-Tanda).

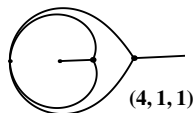
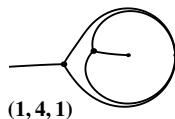
- (1) If $(\alpha, \beta, \gamma) \in \Pi_1$, then $\hat{n} = (2, 2, 2)$.**
- (2) If $(\alpha, \beta, \gamma) \in \Pi_2$, then $\hat{n} = (4, 1, 1)$.**
- (3) If $(\alpha, \beta, \gamma) \in \Pi_3$, then $\hat{n} = (1, 4, 1)$.**
- (4) If $(\alpha, \beta, \gamma) \in \Pi_4$, then $\hat{n} = (1, 1, 4)$.**

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$\text{Re } \alpha - \text{Re } \beta$ plane for a fixed $\text{Re } \gamma > 0$.



3. Voros coefficients

- **Voros coefficients describe the discrepancy between two normalizations of WKB solutions:**

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$$V_0 := \int_0^{a_0} (S_{\text{odd}} - \eta S_{-1}) dx \quad \text{the Voros coefficient of the origin}$$

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Similarly,

$$\psi_{\pm}^{(1)} = \exp(\pm V_1) \psi_{\pm} \quad \psi_{\pm}^{(\infty)} = \exp(\pm V_{\infty}) \psi_{\pm}$$

with

$$V_1 := \int_1^{a_0} (S_{\text{odd}} - \eta S_{-1}) dx \quad \text{the Voros coefficient of 1,}$$

$$V_{\infty} := \int_{\infty}^{a_0} (S_{\text{odd}} - \eta S_{-1}) dx \quad \text{the Voros coefficient of } \infty,$$

$$\psi_{\pm}^{(1)} = \frac{1}{\sqrt{S_{\text{odd}}}} \exp\left(\pm \eta \int_{a_0}^x S_{-1} dx \pm \int_1^x (S_{\text{odd}} - \eta S_{-1}) dx\right),$$

$$\psi_{\pm}^{(\infty)} = \frac{1}{\sqrt{S_{\text{odd}}}} \exp\left(\pm \eta \int_{a_0}^x S_{-1} dx \pm \int_{\infty}^x (S_{\text{odd}} - \eta S_{-1}) dx\right).$$

Explicit forms of the Voros coefficients

Theorem 2 (A-Tanda).

The Voros coefficients V_j ($j = 0, 1, \infty$) have the following forms:

$$V_0 = \frac{1}{2} \sum_{n=2}^{\infty} \frac{B_n}{n(n-1)} \eta^{1-n} \left\{ (1 - 2^{1-n}) \left(\frac{1}{(\gamma - \alpha)^{n-1}} + \frac{1}{(\gamma - \beta)^{n-1}} \right. \right. \\ \left. \left. + \frac{1}{\alpha^{n-1}} + \frac{1}{\beta^{n-1}} \right) + \frac{2}{\gamma^{n-1}} \right\},$$

$$V_1 = \pm \frac{1}{2} \sum_{n=2}^{\infty} \frac{B_n}{n(n-1)} \eta^{1-n} \left\{ (1 - 2^{1-n}) \left(-\frac{1}{(\gamma - \alpha)^{n-1}} - \frac{1}{(\gamma - \beta)^{n-1}} \right. \right. \\ \left. \left. + \frac{1}{\alpha^{n-1}} + \frac{1}{\beta^{n-1}} \right) + \frac{2}{(\alpha + \beta - \gamma)^{n-1}} \right\},$$

$$V_{\infty} = \pm \frac{1}{2} \sum_{n=2}^{\infty} \frac{B_n}{n(n-1)} \eta^{1-n} \left\{ (1 - 2^{1-n}) \left(-\frac{1}{(\gamma - \alpha)^{n-1}} + \frac{1}{(\gamma - \beta)^{n-1}} \right. \right. \\ \left. \left. + \frac{1}{\alpha^{n-1}} - \frac{1}{\beta^{n-1}} \right) - \frac{2}{(\beta - \alpha)^{n-1}} \right\}.$$

Here B_n ($n = 0, 1, 2, \dots$) denote the Bernoulli numbers.

Lemma

The Voros coefficient V_0 is the unique solution the following system of difference equations as a formal power series solution in η^{-1} which is homogeneous in $(\alpha, \beta, \gamma, \eta^{-1})$ without constant term:

$$V_0(\alpha + \eta^{-1}, \beta, \gamma; \eta) - V_0(\alpha, \beta, \gamma; \eta) = \frac{1}{2} \log \frac{\gamma - \alpha - \frac{\eta^{-1}}{2}}{\alpha + \frac{\eta^{-1}}{2}} - \frac{\eta}{2} \left\{ \alpha \log \alpha \right. \\ \left. - (\alpha + \eta^{-1}) \log(\alpha + \eta^{-1}) + (\gamma - \alpha) \log(\gamma - \alpha) - (\gamma - \alpha - \eta^{-1}) \log(\gamma - \alpha - \eta^{-1}) \right\},$$

$$V_0(\alpha, \beta + \eta^{-1}, \gamma; \eta) - V_0(\alpha, \beta, \gamma; \eta) = \frac{1}{2} \log \frac{\gamma - \beta - \frac{\eta^{-1}}{2}}{\beta + \frac{\eta^{-1}}{2}} - \frac{\eta}{2} \left\{ \beta \log \beta \right. \\ \left. - (\beta + \eta^{-1}) \log(\beta + \eta^{-1}) + (\gamma - \beta) \log(\gamma - \beta) - (\gamma - \beta - \eta^{-1}) \log(\gamma - \beta - \eta^{-1}) \right\},$$

$$V_0(\alpha, \beta, \gamma + \eta^{-1}; \eta) - V_0(\alpha, \beta, \gamma; \eta) = \frac{1}{2} \log \frac{\gamma(\gamma + \eta^{-1})}{(\gamma - \alpha + \frac{\eta^{-1}}{2})(\gamma - \beta + \frac{\eta^{-1}}{2})} \\ - \frac{\eta}{2} \left\{ (\gamma - \alpha) \log(\gamma - \alpha) - (\gamma - \alpha + \eta^{-1}) \log(\gamma - \alpha + \eta^{-1}) + (\gamma - \beta) \log(\gamma - \beta) \right. \\ \left. - (\gamma - \beta + \eta^{-1}) \log(\gamma - \beta + \eta^{-1}) - 2\gamma \log \gamma + 2(\gamma + \eta^{-1}) \log(\gamma + \eta^{-1}) \right\}.$$

How to solve them?

We can rewrite them by using formal differential operators of infinite order:

$$V_0(\alpha + \eta^{-1}, \beta, \gamma; \eta) - V_0(\alpha, \beta, \gamma; \eta) = (e^{\eta^{-1}\partial_\alpha} - 1)V(\alpha, \beta, \gamma; \eta),$$

$$V_0(\alpha, \beta + \eta^{-1}, \gamma; \eta) - V_0(\alpha, \beta, \gamma; \eta) = (e^{\eta^{-1}\partial_\beta} - 1)V(\alpha, \beta, \gamma; \eta),$$

$$V_0(\alpha, \beta, \gamma + \eta^{-1}; \eta) - V_0(\alpha, \beta, \gamma; \eta) = (e^{\eta^{-1}\partial_\gamma} - 1)V(\alpha, \beta, \gamma; \eta).$$

The inverse operators:

$$(e^{\eta^{-1}\partial_\alpha} - 1)^{-1} = \eta\partial_\alpha^{-1} \sum_{n=0}^{\infty} \frac{(-1)^n B_n}{n!} \eta^{-n} \partial_\alpha^n, \text{ etc.,}$$

where the Bernoulli numbers B_n are defined by the generating function

$$\frac{te^t}{e^t - 1} = \sum_{n=0}^{\infty} \frac{B_n}{n!} t^n.$$

• Borel sums of V_j

Theorem 3 (A-Tanda).

V_j ($j = 0, 1, \infty$) is Borel summable in ω_k ($k = 1, 2, 3, 4$). The Borel sum V_j^k of V_j in ω_k has the following forms:

$$V_0^1 = \frac{1}{2} \log \frac{\Gamma(\frac{1}{2} + (\beta - \gamma)\eta)\Gamma^2(\gamma\eta)\alpha^{\alpha\eta}\beta^{\beta\eta}(\gamma - \alpha)^{(\gamma - \alpha)\eta}\eta}{\Gamma(\frac{1}{2} + \alpha\eta)\Gamma(\frac{1}{2} + \beta\eta)\Gamma(\frac{1}{2} + (\gamma - \alpha)\eta)(\beta - \gamma)^{(\beta - \gamma)\eta}\gamma^{2\gamma\eta - 1}},$$

$$V_0^2 = \frac{1}{2} \log \frac{\Gamma^2(\gamma\eta)\alpha^{\alpha\eta}\beta^{\beta\eta}(\gamma - \alpha)^{(\gamma - \alpha)\eta}(\gamma - \beta)^{(\gamma - \beta)\eta}2\pi\eta}{\Gamma(\frac{1}{2} + \alpha\eta)\Gamma(\frac{1}{2} + \beta\eta)\Gamma(\frac{1}{2} + (\gamma - \alpha)\eta)\Gamma(\frac{1}{2} + (\gamma - \beta)\eta)\gamma^{2\gamma\eta - 1}},$$

$$V_0^3 = \frac{1}{2} \log \frac{\Gamma(\frac{1}{2} + (\alpha - \gamma)\eta)\Gamma(\frac{1}{2} + (\beta - \gamma)\eta)\Gamma^2(\gamma\eta)\alpha^{\alpha\eta}\beta^{\beta\eta}\eta}{\Gamma(\frac{1}{2} + \alpha\eta)\Gamma(\frac{1}{2} + \beta\eta)(\alpha - \gamma)^{(\alpha - \gamma)\eta}(\beta - \gamma)^{(\beta - \gamma)\eta}\gamma^{2\gamma\eta - 1}2\pi},$$

$$V_0^4 = \frac{1}{2} \log \frac{\Gamma(\frac{1}{2} - \alpha\eta)\Gamma(\frac{1}{2} + (\beta - \gamma)\eta)\Gamma^2(\gamma\eta)\beta^{\beta\eta}(\gamma - \alpha)^{(\gamma - \alpha)\eta}\eta}{\Gamma(\frac{1}{2} + \beta\eta)\Gamma(\frac{1}{2} + (\gamma - \alpha)\eta)(-\alpha)^{-\alpha\eta}(\beta - \gamma)^{(\beta - \gamma)\eta}\gamma^{2\gamma\eta - 1}2\pi},$$

$$V_1^1 = \pm \frac{1}{2} \log \frac{\Gamma(\frac{1}{2} + \alpha\eta)\Gamma(\frac{1}{2} + \beta\eta)\Gamma(\frac{1}{2} + (\beta - \gamma)\eta)(\gamma - \alpha)^{(\gamma - \alpha)\eta}(\alpha + \beta - \gamma)^{2(\alpha + \beta - \gamma)\eta - 1}}{\Gamma(\frac{1}{2} + (\gamma - \alpha)\eta)\Gamma^2((\alpha + \beta - \gamma)\eta)\alpha^{\alpha\eta}\beta^{\beta\eta}(\beta - \gamma)^{(\beta - \gamma)\eta}\eta},$$

....

4. The relation between the hypergeometric function and WKB solutions

OUR QUESTION:

What is the relation between $F(a, b, c; x)$ and ϕ_{\pm} ?

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To look at the recessive solutions on a Stokes curve: Recessive solutions form a one-dimensional subspace of the solution space.

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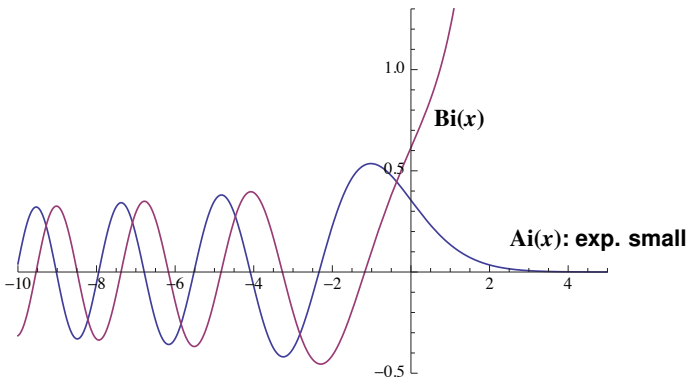
- **The simplest case:** The Airy equation with a large parameter:

$$\left(-\frac{d^2}{dx^2} + \eta^2 x\right)\psi = 0.$$

Standard analytic solutions: $\text{Ai}(\eta^{\frac{2}{3}}x)$, $\text{Bi}(\eta^{\frac{2}{3}}x)$.

$$\text{Ai}(x) = \frac{1}{2\pi i} \int_{\infty e^{-\pi i/3}}^{\infty e^{\pi i/3}} \exp\left(\frac{1}{3}t^3 - xt\right) dt,$$

$$\text{Bi}(x) = \frac{1}{2\pi} \int_{-\infty}^{\infty e^{\pi i/3}} \exp\left(\frac{1}{3}t^3 - xt\right) dt + \frac{1}{2\pi} \int_{-\infty}^{\infty e^{-\pi i/3}} \exp\left(\frac{1}{3}t^3 - xt\right) dt$$



Asymptotic expansion: $|\arg x| \leq \pi - \delta, x \rightarrow \infty$

$$\text{Ai}(\eta^{\frac{2}{3}}x) \sim \frac{1}{2\pi\eta^{\frac{1}{6}}x^{\frac{1}{4}}} \exp\left(-\frac{2}{3}\eta x^{\frac{3}{2}}\right) \sum_{n=0}^{\infty} \frac{(-1)^n \Gamma(3n + \frac{1}{2})}{(2n)!(3^2\eta x^{\frac{3}{2}})^n}$$

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WKB solutions:

$$\psi_{\pm}(x, \eta) = \frac{1}{\sqrt{S_{\text{odd}}}} \exp\left(\pm \int_0^x S_{\text{odd}} dx\right).$$

Here $S_{\text{odd}} = \eta S_{-1} + \eta^{-1} S_1 + \eta^{-3} S_3 + \dots$ with

$$S_{-1} = \sqrt{x}, \quad S_1 = -\frac{5}{32}x^{-\frac{5}{2}}, \quad S_3 = -\frac{1105}{2048}x^{-\frac{11}{2}}, \dots$$

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Hence

$$\frac{1}{\sqrt{S_{\text{odd}}}} = \eta^{-\frac{1}{2}}x^{-\frac{1}{4}}\left(1 + O(\eta^{-2}x^{-\frac{7}{2}})\right),$$

$$\int_0^x S_{\text{odd}} dx = -\frac{2}{3}\eta x^{\frac{3}{2}} + \eta^{-1}\frac{5}{48}x^{-\frac{3}{2}} + \dots$$

If we take the branch $\sqrt{x} > 0$ for $x > 0$, then

$$(4.1) \quad \psi_-(x, \eta) = \eta^{-\frac{1}{2}} x^{-\frac{1}{4}} \exp\left(-\frac{2}{3}\eta x^{\frac{3}{2}}\right) \left(1 + O(\eta^{-1} x^{-\frac{3}{2}})\right)$$

is a **recessive** solution and it is **Borel summable** with respect to η if

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Let $\Psi_-(x, \eta)$ denote the Borel sum of $\psi_-(x, \eta)$. Then $\Psi_-(x, \eta)$ is an **exponentially small solution** to the Airy equation. Hence there is a constant $C \neq 0$ such that

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Comparing (4.1) with the asymptotic expansion of the Airy function

$$\text{Ai}(\eta^{\frac{2}{3}}x) \sim \frac{1}{2\pi\eta^{\frac{1}{6}}x^{\frac{1}{4}}} \exp\left(-\frac{2}{3}\eta x^{\frac{3}{2}}\right) \Gamma\left(\frac{1}{2}\right) \quad \text{as } x \rightarrow \infty,$$

we have $C = \frac{1}{2\sqrt{\pi}}\eta^{\frac{1}{3}}$, namely, $\text{Ai}(\eta^{\frac{2}{3}}x) = \frac{1}{2\sqrt{\pi}}\eta^{\frac{1}{3}} \Psi_-(x, \eta)$.

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Let us recall the notation:

$$\phi_{\pm} := x^{-\frac{1}{2} - \frac{\gamma\eta}{2}} (1-x)^{-\frac{1}{2} - \frac{\eta(\alpha+\beta-\gamma)}{2}} \Psi_{\pm},$$

Ψ_{\pm} = the Borel sum of ψ_{\pm} .

Here

$$\psi_{\pm} = \frac{1}{\sqrt{S_{\text{odd}}}} \exp\left(\pm \int_{a_0}^x S_{\text{odd}} dx\right)$$

are the WKB solutions of

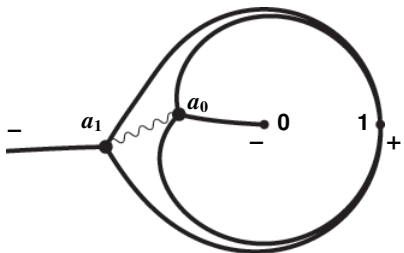
$$(4.2) \quad \left(-\frac{d^2}{dx^2} + \eta^2 Q\right)\psi = 0,$$

where $Q = Q_0 + \eta^{-2}Q_1$ with

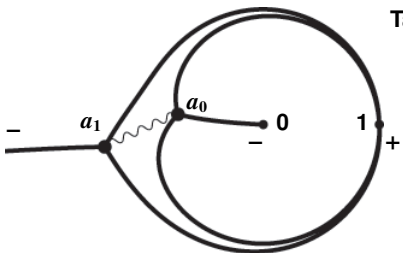
$$Q_0 = \frac{(\alpha - \beta)^2 x^2 + 2(2\alpha\beta - \alpha\gamma - \beta\gamma)x + \gamma^2}{4x^2(x-1)^2}, \quad Q_1 = -\frac{x^2 - x + 1}{4x^2(x-1)^2}.$$

- We consider the case where $(\alpha, \beta, \gamma) \in \omega_3$: $0 < \operatorname{Re} \gamma < \operatorname{Re} \alpha < \operatorname{Re} \beta$
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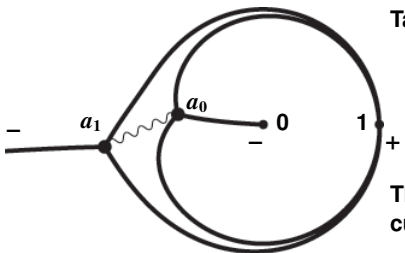
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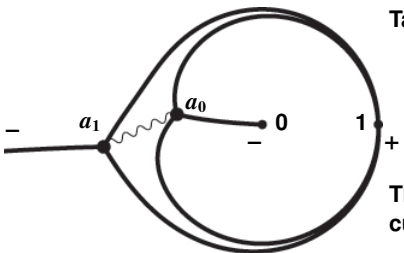


Take the branch of $\sqrt{Q_0}$ as

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Then $\psi_-(x, \eta)$ is dominant on the Stokes curve flowing into the origin.

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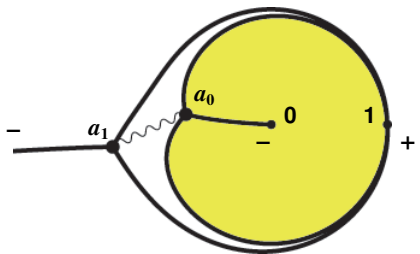
$$\sqrt{Q_0} \sim \frac{\gamma}{2x} \quad \text{near the origin.}$$

Then $\psi_-(x, \eta)$ is dominant on the Stokes curve flowing into the origin.

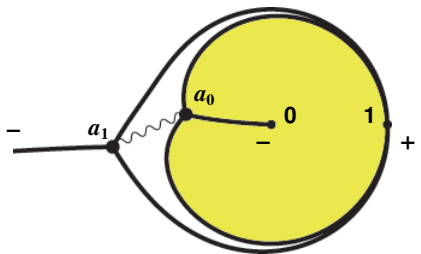
Thus the **recessive solution $\psi_+(x, \eta)$ does not have Stokes phenomena on these Stokes curves.**

This implies that ...

$\psi_+(x, \eta)$ is **Borel summable** on the “cardioid-like” domain bounded by the Stokes curves emanating from a_0 and going to 1 (colored region) except for the origin (Koike-Schäfke).

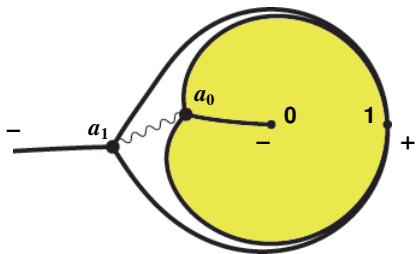


$\psi_+(x, \eta)$ is **Borel summable** on the “cardioid-like” domain bounded by the Stokes curves emanating from a_0 and going to 1 (colored region) except for the origin (Koike-Schäfke).



How about the origin?

$\psi_+(x, \eta)$ is **Borel summable** on the “cardioid-like” domain bounded by the Stokes curves emanating from a_0 and going to 1 (colored region) except for the origin (Koike-Schäfke).



How about the origin?

The origin is a regular singular point of our equation.

But it plays a role of the infinity in the case of the Airy equation.

Let us examine the behavior of $\int_{a_0}^x \sqrt{Q_0} dx$ near the origin.

Recall that

$$Q_0 = \frac{(\alpha - \beta)^2 x^2 + 2(2\alpha\beta - \alpha\gamma - \beta\gamma)x + \gamma^2}{4x^2(x - 1)^2} =: \frac{R(x)}{4x^2(x - 1)^2}$$

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By a little computation,

$$\int_{a_0}^x \sqrt{Q_0} dx = \frac{1}{4} \left((\gamma - \alpha - \beta) \log \frac{(p + 2\delta^2)x + p + 2\gamma^2 + 2(\gamma - \alpha - \beta) \sqrt{R(x)}}{(p + 2\delta^2)x + p + 2\gamma^2 - 2(\gamma - \alpha - \beta) \sqrt{R(x)}} \right. \\ \left. + \gamma \log \frac{px + 2\gamma^2 - 2\gamma \sqrt{R(x)}}{px + 2\gamma^2 + 2\gamma \sqrt{R(x)}} + \delta \log \frac{2\delta^2 x + p - 2\delta \sqrt{R(x)}}{2\delta^2 x + p + 2\delta \sqrt{R(x)}} \right).$$

Here $p = 2(2\alpha\beta - \beta\gamma - \gamma\alpha)$, $\delta = \beta - \alpha$.

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Here $p = 2(2\alpha\beta - \beta\gamma - \gamma\alpha)$, $\delta = \beta - \alpha$.

By a little more computation ...

$$\int_{a_0}^x \sqrt{Q_0} dx = \frac{\gamma}{2} \log x + h_0 + O(x)$$

with

$$h_0 = \frac{1}{2}(\alpha \log \alpha + \beta \log \beta + (\gamma - \alpha) \log(\alpha - \gamma) + (\gamma - \beta) \log(\beta - \gamma) - 2\gamma \log \gamma).$$

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- The residue of $S_{\text{odd}} dx$ at the origin:

$$\text{Res}_{x=0} S_{\text{odd}} dx = \text{Res}_{x=0} \eta S_{-1} dx = \frac{\eta \gamma}{2}$$

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$$\text{Res}_{x=0} S_{\text{odd}} dx = \text{Res}_{x=0} \eta S_{-1} dx = \frac{\eta \gamma}{2}$$

Hence we have

$$\begin{aligned} \psi_+^{(0)}(x, \eta) &= \frac{1}{\sqrt{S_{\text{odd}}}} \exp\left(\eta \int_{a_0}^x S_{-1} dx + \int_0^x (S_{\text{odd}} - \eta S_{-1}) dx\right) \\ &= \sqrt{\frac{2}{\gamma}} \eta^{-\frac{1}{2}} x^{\frac{1}{2} + \frac{\gamma \eta}{2}} \exp(\eta h_0) (1 + O(x)). \end{aligned}$$

We set $\tilde{\psi}_+^{(0)}(x, \eta) = x^{-\frac{1}{2} - \frac{\gamma\eta}{2}} \psi_+^{(0)}(x, \eta)$.

Lemma 4.

(i) The formal series $\tilde{\psi}_+^{(0)}(x, \eta)$ is Borel summable in a neighborhood of the origin and the Borel sum $\tilde{\Psi}_+^{(0)}(x, \eta)$ of $\tilde{\psi}_+^{(0)}(x, \eta)$ is holomorphic there.

(ii) $\tilde{\Psi}_+^{(0)}(\mathbf{0}, \eta) = \tilde{\psi}_+^{(0)}(\mathbf{0}, \eta) = \sqrt{\frac{2}{\gamma}} \eta^{-\frac{1}{2}} \exp(\eta h_0)$

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Hence

$$\begin{aligned} \varphi_+^{(0)}(x, \eta) &:= (1-x)^{-\frac{1}{2} - \frac{(\alpha+\beta-\gamma)\eta}{2}} \tilde{\Psi}_+^{(0)}(x, \eta) \\ &= x^{-\frac{1}{2} - \frac{\gamma\eta}{2}} (1-x)^{-\frac{1}{2} - \frac{(\alpha+\beta-\gamma)\eta}{2}} \Psi_+^{(0)}(x, \eta) \end{aligned}$$

is a holomorphic solution near the origin to the hypergeometric equation. Here $\Psi_+^{(0)}(x, \eta)$ is the Borel sum of $\psi_+^{(0)}(x, \eta)$.

There is a constant C_0 such that

$$F\left(\frac{1}{2} + \alpha\eta, \frac{1}{2} + \beta\eta, 1 + \gamma\eta; x\right) = C_0 \varphi_+^{(0)}(x, \eta).$$

Putting $x = 0$, we have

$$1 = C_0 \sqrt{\frac{2}{\gamma}} \eta^{-\frac{1}{2}} \exp(\eta h_0), \quad \text{i.e., } C_0 = \sqrt{\frac{\gamma}{2}} \eta^{\frac{1}{2}} \exp(-\eta h_0).$$

Therefore

Theorem 5.

If $(\alpha, \beta, \gamma) \in \omega_3$, the following relation holds in a neighborhood of the origin:

$$F\left(\frac{1}{2} + \alpha\eta, \frac{1}{2} + \beta\eta, 1 + \gamma\eta; x\right) = \sqrt{\frac{\gamma}{2}} \eta^{\frac{1}{2}} \exp(-\eta h_0) x^{-\frac{1}{2} - \frac{\gamma\eta}{2}} (1-x)^{-\frac{1}{2} - \frac{(\alpha+\beta-\gamma)\eta}{2}} \Psi_+^{(0)}(x, \eta).$$

Here $h_0 = \frac{1}{2}(\alpha \log \alpha + \beta \log \beta + (\gamma - \alpha) \log(\alpha - \gamma) + (\gamma - \beta) \log(\beta - \gamma) - 2\gamma \log \gamma)$.

Remark $(\alpha, \beta, \gamma) \in \omega_3 \iff 0 < \operatorname{Re} \gamma < \operatorname{Re} \alpha < \operatorname{Re} \beta$

The WKB solution $\psi_+(x, \eta)$ normalized at the turning point a_0 is related to $\psi_+^{(0)}(x, \eta)$ by using the Voros coefficient:

$$\psi_+^{(0)}(x, \eta) = \exp(V_0)\psi_+(x, \eta).$$

Taking the Borel sum of the both members for $(\alpha, \beta, \gamma) \in \omega_3$, we have

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Theorem 6.

If $(\alpha, \beta, \gamma) \in \omega_3$, the hypergeometric function and the Borel sum of the WKB solution normalized at the turning point a_0 are related near the origin by

$$\begin{aligned} & F\left(\frac{1}{2} + \alpha\eta, \frac{1}{2} + \beta\eta, 1 + \gamma\eta; x\right) \\ &= \frac{\left\{\Gamma\left(\frac{1}{2} + (\alpha - \gamma)\eta\right)\Gamma\left(\frac{1}{2} + (\beta - \gamma)\eta\right)\right\}^{\frac{1}{2}} \Gamma(1 + \gamma\eta)}{2\sqrt{\pi} \left\{\Gamma\left(\frac{1}{2} + \alpha\eta\right)\Gamma\left(\frac{1}{2} + \beta\eta\right)\right\}^{\frac{1}{2}}} x^{-\frac{1}{2} - \frac{\gamma\eta}{2}} (1-x)^{-\frac{1}{2} - \frac{\eta(\alpha+\beta-\gamma)}{2}} \Psi_+(x, \eta). \end{aligned}$$

A generalization

Our original setting:

$$x(1-x)\frac{d^2w}{dx^2} + (c - (a+b+1)x)\frac{dw}{dx} - abw = 0$$

with

$$a = \frac{1}{2} + \alpha\eta, \quad b = \frac{1}{2} + \beta\eta, \quad c = 1 + \gamma\eta \quad (\alpha, \beta, \gamma \in \mathbb{C}).$$

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What happens in the following case?

$$a = \alpha_0 + \alpha\eta, \quad b = \beta_0 + \beta\eta, \quad c = \gamma_0 + \gamma\eta \quad (\alpha, \alpha_0, \beta, \beta_0, \gamma, \gamma_0 \in \mathbb{C}).$$

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An easy going replacement

$$\alpha \rightarrow \alpha + (\alpha_0 - \frac{1}{2})\eta^{-1}, \beta \rightarrow \beta + (\beta_0 - \frac{1}{2})\eta^{-1}, \gamma \rightarrow \gamma + (\gamma_0 - 1)\eta^{-1}$$

in the results DOES NOT WORK straight!

We have to define and compute all the quantities, such as the Voros coefficients, h_0 , etc., once again in this setting.

- Eliminate the first-order term by setting

$$w = x^{-\frac{1}{2}(\gamma_0 + \gamma\eta)}(1 - x)^{-\frac{1}{2}(\alpha_0 + \beta_0 - \gamma_0 + 1 + (\alpha + \beta - \gamma)\eta)} \psi.$$

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where $Q = Q_0 + \eta^{-1}Q_1 + \eta^{-2}Q_2$ with

$$Q_0 = \frac{(\alpha - \beta)^2 x^2 + 2(2\alpha\beta - \alpha\gamma - \beta\gamma)x + \gamma^2}{4x^2(x-1)^2},$$

$$Q_1 = \frac{(\alpha - \beta)(\alpha_0 - \beta_0)x^2 + (2(\alpha\beta_0 + \alpha_0\beta) - \beta\gamma_0 - \beta_0\gamma - \gamma\alpha_0 - \gamma_0\alpha + \gamma)x + \gamma(\gamma_0 - 1)}{2x^2(x-1)^2},$$

$$Q_2 = \frac{(\alpha_0 - \beta_0 + 1)(\alpha_0 - \beta_0 - 1)x^2 + 2(2\alpha_0\beta_0 - \beta_0\gamma_0 - \gamma_0\alpha_0 + \gamma_0)x + \gamma_0(\gamma_0 - 1)}{4x^2(x-1)^2}.$$

The Riccati equation:

$$\frac{dS}{dx} + S^2 = \eta^2 Q$$

and its formal solution

$$S^\pm = \sum_{j=-1}^{\infty} \eta^{-j} S_j^\pm \quad \text{with} \quad S_{-1}^\pm = \pm \frac{\sqrt{(\alpha - \beta)^2 x^2 + 2(2\alpha\beta - \alpha\gamma - \beta\gamma)x + \gamma^2}}{2x(1-x)}.$$

• WKB solutions:

$$\psi_\pm = \frac{1}{\sqrt{S_{\text{odd}}}} \exp\left(\pm \int^x S_{\text{odd}} dx\right),$$

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$$S_{\text{odd}} := \frac{1}{2}(S^+ - S^-) = \sum_{j=-1}^{\infty} \eta^{-j} S_{\text{odd},j}.$$

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Remark We take the branch of $\sqrt{Q_0}$ as $\sqrt{Q_0} \sim \frac{\gamma}{2x}$ near the origin.

$$S_{\text{odd},-1} = S_{-1}^+,$$

$$S_{\text{odd},0} = \frac{(\alpha - \beta)(\alpha_0 - \beta_0)x^2 + (2(\alpha\beta_0 + \alpha_0\beta) - \beta\gamma_0 - \beta_0\gamma - \gamma\alpha_0 - \gamma_0\alpha + \gamma)x + \gamma(\gamma_0 - 1)}{2x(1-x)\sqrt{(\alpha - \beta)^2 x^2 + 2(2\alpha\beta - \alpha\gamma - \beta\gamma)x + \gamma^2}}.$$

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$$\psi_{\pm}^{(b)} = \frac{1}{\sqrt{S_{\text{odd}}}} \exp\left(\pm \int_{a_0}^x S_{\text{odd}, \leq 0} dx \pm \int_b^x (S_{\text{odd}} - S_{\text{odd}, \leq 0}) dx\right),$$

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where a_0 is a simple turning point and

$$S_{\text{odd}, \leq 0} = \eta S_{\text{odd}, -1} + S_{\text{odd}, 0}.$$

Remark: $S_{\text{odd}} dx$ and $S_{\text{odd}, \leq 0} dx$ have a simple pole at $x = b$ and

$$\text{Res}_{x=b} S_{\text{odd}} dx = \text{Res}_{x=b} S_{\text{odd}, \leq 0} dx.$$

The Voros coefficients:

$$V_0 := \int_0^{a_0} (S_{\text{odd}} - S_{\text{odd}, \leq 0}) dx, \quad V_1 := \int_1^{a_0} (S_{\text{odd}} - S_{\text{odd}, \leq 0}) dx,$$

$$V_{\infty} := \int_{\infty}^{a_0} (S_{\text{odd}} - S_{\text{odd}, \leq 0}) dx.$$

Theorem 7.

The Voros coefficients have the following form:

$$V_0 = \frac{1}{2} \sum_{n=2}^{\infty} \frac{(-1)^{n-1} \eta^{1-n}}{n(n-1)} \left(\frac{B_n(\alpha_0)}{\alpha^{n-1}} + \frac{B_n(\beta_0)}{\beta^{n-1}} + \frac{B_n(\gamma_0 - \alpha_0)}{(\gamma - \alpha)^{n-1}} + \frac{B_n(\gamma_0 - \beta_0)}{(\gamma - \beta)^{n-1}} - \frac{B_n(\gamma_0) + B_n(\gamma_0 - 1)}{\gamma^{n-1}} \right),$$

$$V_1 = \pm \frac{1}{2} \sum_{n=2}^{\infty} \frac{(-1)^{n-1} \eta^{1-n}}{n(n-1)} \left(\frac{B_n(\alpha_0)}{\alpha^{n-1}} + \frac{B_n(\beta_0)}{\beta^{n-1}} - \frac{B_n(\gamma_0 - \alpha_0)}{(\gamma - \alpha)^{n-1}} - \frac{B_n(\gamma_0 - \beta_0)}{(\gamma - \beta)^{n-1}} - \frac{B_n(\alpha_0 + \beta_0 - \gamma_0) + B_n(\alpha_0 + \beta_0 - \gamma_0 + 1)}{(\alpha + \beta - \gamma)^{n-1}} \right),$$

$$V_{\infty} = \pm \frac{1}{2} \sum_{n=2}^{\infty} \frac{(-1)^{n-1} \eta^{1-n}}{n(n-1)} \left(\frac{B_n(\alpha_0)}{\alpha^{n-1}} - \frac{B_n(\beta_0)}{\beta^{n-1}} - \frac{B_n(\gamma_0 - \alpha_0)}{(\gamma - \alpha)^{n-1}} + \frac{B_n(\gamma_0 - \beta_0)}{(\gamma - \beta)^{n-1}} + \frac{B_n(\alpha_0 - \beta_0) + B_n(\alpha_0 - \beta_0 + 1)}{(\alpha - \beta)^{n-1}} \right).$$

Here $B_n(x)$ are the Bernoulli polynomials: $\frac{te^{xt}}{e^t - 1} = \sum_{n=0}^{\infty} \frac{B_n(x)}{n!} t^n$.

Theorem 8.

The Borel sum V_0^3 of V_0 in ω_3 can be computed in the form

$$V_0^3 = \frac{1}{2} \log \left(\frac{\alpha^{\alpha_0 - \frac{1}{2} + \alpha\eta} \beta^{\beta_0 - \frac{1}{2} + \beta\eta} \Gamma(\gamma_0 + \gamma\eta) \Gamma(\gamma_0 - 1 + \gamma\eta)}{2\pi(\alpha - \gamma)^{\alpha_0 - \gamma_0 + \frac{1}{2} + (\alpha - \gamma)\eta} (\beta - \gamma)^{\beta_0 - \gamma_0 - \frac{1}{2} + (\beta - \gamma)\eta} \gamma^{2(\gamma_0 - 1 + \gamma\eta)}} \right. \\ \left. \times \frac{\Gamma(\alpha_0 - \gamma_0 + 1 + (\alpha - \gamma)\eta) \Gamma(\beta_0 - \gamma_0 + 1 + (\beta - \gamma)\eta)}{\Gamma(\alpha_0 + \alpha\eta) \Gamma(\beta_0 + \beta\eta)} \right)$$

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$$\int_{a_0}^x S_{\text{odd}, \leq 0} dx = (\text{Res}_{x=0} S_{\text{odd}, \leq 0}) \log x + \eta h_0 + O(x).$$

Then we have

$$\eta h_0 = \frac{1}{2} \left(\left(\alpha_0 - \frac{1}{2} + \alpha\eta \right) \log \alpha + \left(\beta_0 - \frac{1}{2} + \beta\eta \right) \log \beta + \left(\gamma_0 - \beta_0 - \frac{1}{2} + (\gamma - \alpha)\eta \right) \log(\alpha - \gamma) \right. \\ \left. + \left(\gamma_0 - \alpha_0 - \frac{1}{2} + (\gamma - \beta)\eta \right) \log(\beta - \gamma) - 2(\gamma\eta + \gamma_0 - 1) \log \gamma \right).$$

Thus we can obtain the relations between the hypergeometric function and the Borel sums of the WKB solutions.

Theorem 9.

If $(\alpha, \beta, \gamma) \in \omega_3$ and x is sufficiently close to the origin, the following relation holds:

$$F(\alpha_0 + \alpha\eta, \beta_0 + \beta\eta, \gamma_0 + \gamma\eta; x) = Cx^{-\frac{1}{2}(\gamma_0 + \gamma\eta)}(1-x)^{-\frac{1}{2}(\alpha_0 + \beta_0 - \gamma_0 + 1 + (\alpha + \beta - \gamma)\eta)}\Psi_+(x, \eta),$$

where $\Psi_+(x, \eta)$ is the Borel sum of the recessive WKB solution ψ_+ normalized at the turning point a_0 and

$$C = \frac{(\Gamma(\alpha_0 - \gamma_0 + 1 + (\alpha - \gamma)\eta)\Gamma(\beta_0 - \gamma_0 + 1 + (\beta - \gamma)\eta))^{\frac{1}{2}}\Gamma(\gamma_0 + \gamma\eta)}{2\sqrt{\pi}(\Gamma(\alpha_0 + \alpha\eta)\Gamma(\beta_0 + \beta\eta))^{\frac{1}{2}}}.$$

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Remark The above formula coincides with the formula obtained from the special case (Theorem 6; the case where $\alpha_0 = \beta_0 = 1/2$, $\gamma_0 = 1$) by replacing

$$\alpha \rightarrow \alpha + (\alpha_0 - \frac{1}{2})\eta^{-1}, \quad \beta \rightarrow \beta + (\beta_0 - \frac{1}{2})\eta^{-1}, \quad \gamma \rightarrow \gamma + (\gamma_0 - 1)\eta^{-1}.$$

By Watson's lemma, we have

Theorem 10.

If $(\alpha, \beta, \gamma) \in \omega_3$ and x is sufficiently close to the origin, the following asymptotic formula holds as $\eta \rightarrow +\infty$:

$$F(\alpha_0 + \alpha\eta, \beta_0 + \beta\eta, \gamma_0 + \gamma\eta; x) \\ \sim Cx^{-\frac{1}{2}(\gamma_0 + \gamma\eta)}(1-x)^{-\frac{1}{2}(\alpha_0 + \beta_0 - \gamma_0 + 1 + (\alpha + \beta - \gamma)\eta)}\psi_+(x, \eta).$$

Here $C = \frac{(\Gamma(\alpha_0 - \gamma_0 + 1 + (\alpha - \gamma)\eta)\Gamma(\beta_0 - \gamma_0 + 1 + (\beta - \gamma)\eta))^{\frac{1}{2}}\Gamma(\gamma_0 + \gamma\eta)}{2\sqrt{\pi}(\Gamma(\alpha_0 + \alpha\eta)\Gamma(\beta_0 + \beta\eta))^{\frac{1}{2}}}$

and

$$\psi_+(x, \eta) = \frac{1}{\sqrt{S_{\text{odd}}}} \exp\left(\int_{a_0}^x S_{\text{odd}} dx\right)$$

is the recessive WKB solution normalized at the turning point a_0 .

Summary and concluding remarks

- We have obtained the relation between the hypergeometric function and the Borel sums of the WKB solutions of the hypergeometric differential equation with a large parameter.
- At the same time, we have some formulas which give asymptotic expansions of the hypergeometric function with respect to the large parameter. These formulas assume that the Stokes geometry is non-degenerate, while existing works (cf. NIST Handbook of Mathematical Functions; Olde Daalhuis 2003, 2010; Farid Khwaja-Olde Daalhuis 2014) treat the case where the geometry is degenerate.
- Combining our results with connections formulas established by the exact WKB analysis, we obtain the asymptotic formulas as $\eta \rightarrow \infty$ for all $x \in \mathbb{C} - \{0, 1\}$.

Thank you for your attention.