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On the asymptotic expansion of functions

Denote

$$p_n(x) = a_0 + a_1x + a_2x^2 + \dots + a_nx^n \quad n = 0, 1, \dots$$

We say that a series

$$(1) \quad \sum_{i=0}^{\infty} a_i x^i$$

is an asymptotic expansion of a function $f(x)$ defined for $x > 0$ if

$$(2) \quad \lim_{x \rightarrow 0} f(x) = a_0, \quad \lim_{x \rightarrow 0} \frac{f(x) - p_{n-1}(x)}{x^n} = a_n \quad n = 1, 2, \dots$$

In the present paper we give the solution of the following problem of prof. T. Ważewski: Let (1) be an asymptotic expansion of a function $f(x)$. Does there exist two regular functions $h(x)$ and $g(x)$, $g(x) < f(x) < h(x)$, which have the same asymptotic expansion? We shall prove the following

Theorem. *If a function $f(x)$ has the asymptotic expansion (1), then there are two functions $h(x)$ and $g(x)$ and a number a such that $g(x) < f(x) < h(x)$, $g(x)$ and $h(x)$ are of class C^1 in the interval $\langle 0, a \rangle$ and have the asymptotic expansion (1).*

Proof. From (2) for sufficiently small $x_n^{(1)}$ it follows

$$(3) \quad \frac{f(x) - p_{n-1}(x)}{x^n} < a_n + 1, \quad 0 < x < x_n^{(1)}.$$

Put

$$w_n(x) = p_n(x) + x^n.$$

From (3) we have

$$(4) \quad f(x) < w_n(x) \quad \text{for} \quad 0 < x < x_n^{(1)}.$$

Since

$$w_n(x) - w_{n+1}(x) = x^n(1 - (a_{n+1} + 1)x)$$

for sufficiently small $x_n^{(2)}$

$$w_n(x) - w_{n+1}(x) > 0 \quad \text{for} \quad 0 < x < x_n^{(2)}.$$

Likewise

$$(5) \quad w'_n(x) - w'_{n+1}(x) > 0 \quad \text{for} \quad 0 < x < x_n^{(3)}$$

and

$$(6) \quad w''_n(x) - w''_{n+1}(x) > 0 \quad \text{for} \quad 0 < x < x_n^{(4)}$$

when $x_n^{(3)}$ and $x_n^{(4)}$ are sufficiently small. There exists $x_n^{(5)}$ such that

$$(7) \quad a_1 - \frac{1}{2n} < w_n(x) < a_1 + \frac{1}{2n} \quad \text{for} \quad 0 < x < x_n^{(5)}.$$

We define

$$x_n^* = \min(x_{n+1}^{(1)}, x_n^{(2)}, x_n^{(3)}, x_n^{(4)}, x_{n+1}^{(5)}).$$

Let be

$$0 < x_n < x_n^*, \quad y_n(x, x_n) = w'_n(x_n) - w'_{n+1}(x_n)(x - x_n) + w_n(x_n) - w_{n+1}(x).$$

The straight line $T_n(x_n)$ given by the equation $y = y_n(x, x_n)$ is tangent to the curve $y = w_n(x) - w_{n+1}(x)$ at the point x_n .

From (6) it follows that the polynomial $y = w_n(x) - w_{n+1}(x)$ is convex in the interval $\langle 0, x_n^{(4)} \rangle$. In the interval $\langle 0, x_n \rangle$ the tangent $T_n(x_n)$ lies therefore below the graph of this polynomial. By $\varphi_n(x, x_n)$ we denote the function whose graph (Fig. 1) in the interval $\langle 0, x_n \rangle$ consists of the segment $\langle 0, x_n^* \rangle$ of x -axis,

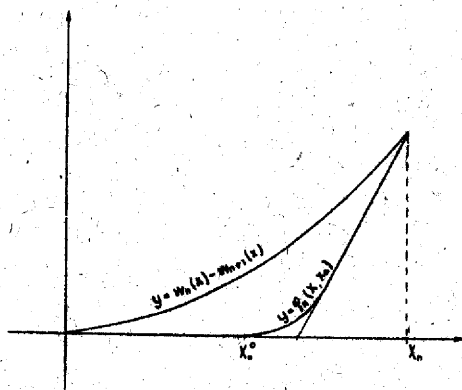


Fig. 1

of a segment of circle tangent to the x -axis and to the tangent $T_n(x_n)$ and of a segment of $T_n(x_n)$. We do this so that

$$\varphi_n(x, x_n) < w_n(x) - w_{n+1}(x) \quad \text{for} \quad 0 < x < x_n.$$

From definition it follows that $\varphi_n(x, x_n)$ is of class C^1 . Moreover

$$(8) \quad 0 < \varphi'_n(x, x_n) \leq \varphi'_n(x_n, x_n) = w'_n(x_n) - w'_{n+1}(x_n).$$

We define the sequence $\{x_n\}$ as follows

$$x_3 = \min(x_1^*, x_2^*, x_3^*), \quad x_n = \frac{1}{n} \min(x_n^*, x_{n-1}^0) \quad n = 4, 5, \dots$$

It is easily to see that

$$(9) \quad 0 < x_n < x_{n-1}, \quad x_n < x_n^*, \quad \lim_{n \rightarrow \infty} x_n = 0.$$

Let

$$h(0) = a_0, \quad h(x) = w_{n+1}(x) + \varphi_n(x, x_n) \quad \text{for } x \in \langle x_{n+1}, x_n \rangle.$$

From (9) we deduce that the function $h(x)$ is defined in the interval $\langle 0, x_3 \rangle$. We shall show that the function $h(x)$ satisfies the thesis of the theorem.

For $x \in \langle x_{n+1}, x_n \rangle$ from (4) and (9) we deduce

$$w_{n+1}(x) > f(x), \quad \varphi_n(x, x_n) \geq 0,$$

hence

$$h(x) > f(x) \quad \text{for } x \in \langle x_{n+1}, x_n \rangle.$$

From this it follows that the inequality

$$(10) \quad h(x) > f(x)$$

holds in the interval $\langle 0, x_3 \rangle$.

Since for $x \in \langle x_{n+1}, x_n \rangle$

$$\varphi_n(x, x_n) \leq w_n(x) - w_{n+1}(x),$$

therefore in the interval $\langle x_{n+1}, x_n \rangle$ we have

$$h(x) < w_n(x) \quad n = 3, 4, \dots$$

Since, for $0 < x < x_{n+2}$

$$w_{n+1}(x) > w_{n+2}(x) > w_{n+3}(x)$$

therefore by induction we have

$$(11) \quad w_{n+1}(x) > h(x) \quad \text{for } 0 < x < x_{n+2} \quad n = 1, 2, \dots$$

From (10) and (11) we have for $0 < x < x_{n+2}$

$$\frac{f(x) - p_{n-1}(x)}{x^n} < \frac{h(x) - p_{n-1}(x)}{x^n} < \frac{w_{n+1}(x) - p_{n-1}(x)}{x^n} \quad n = 1, 2, \dots$$

and because

$$\lim_{x \rightarrow 0} \frac{w_{n+1}(x) - p_{n-1}(x)}{x^n} = \lim_{x \rightarrow 0} (a_n + (a_{n+1} + 1)x) = a_n,$$

hence

$$(12) \quad \lim_{x \rightarrow 0} \frac{h(x) - p_{n-1}(x)}{x^n} = a_n.$$

From the inequality $f(x) < h(x) < w_3(x)$ ($0 \leq x \leq x_3$) and from $\lim_{x \rightarrow 0} w_3(x) = a_0$ it follows that

$$(13) \quad \lim_{x \rightarrow 0} h(x) = a_0.$$

From (12) and (13) it follows that $h(x)$ has at the point 0 the asymptotic expansion (1). Since the values of $h(x)$ on the common ends of the intervals $\langle x_{n+1}, x_n \rangle$ and $\langle x_n, x_{n-1} \rangle$, $n = 4, 5, \dots$, are equal, $h(x)$ is continuous in $\langle 0, x_3 \rangle$. The function $h(x)$ belongs to the class C^1 in $\langle x_{n+1}, x_n \rangle$ and since

$$h'_+(x_n) = w_n(x_n) - h'_-(x_n) = w'_{n+1}(x_n) + w'_n(x_n) - w_{n+1}(x_n) = w_n(x_n) \quad n = 4, 5, \dots$$

$h(x)$ is a function of class C^1 in the interval $(0, x_3)$. We have

$$h'(0) = \lim_{x \rightarrow 0} \frac{h(x) - h(0)}{x} = \lim_{x \rightarrow 0} \frac{h(x) - a_0}{x} = a_1.$$

In the interval $\langle x_{n+1}, x_n \rangle$ from (5), (7) and (8) we have

$$\begin{aligned} 0 &\leq \varphi'_n(x, x_n) \leq w'_n(x_n) - w'_{n+1}(x_n), \\ a_1 - \frac{1}{2n+2} &< w'_{n+1}(x) + \varphi'_n(x, x_n) < a_1 + \frac{1}{n+1}, \\ a_1 - \frac{1}{2n+2} &< h'(x) < a_1 + \frac{1}{n+1}. \end{aligned}$$

Likewise, for $x \in \langle x_{n+k+1}, x_{n+k} \rangle$ we have

$$a_1 - \frac{1}{2(n+k)+2} < h'(x) < a_1 + \frac{1}{n+k+1},$$

therefore

$$a_1 - \frac{1}{2n+2} < h'(x) < a_1 + \frac{1}{n+1}.$$

This proves the continuity of $h(x)$ at the point 0.

The function $-f(x)$ has the asymptotic expansion

$$(1^*) \quad \sum_{i=1}^{\infty} (-a_i)x^i.$$

Hence there exist a function $\bar{h}(x)$ and a number \bar{x}_3 such that $\bar{h}(x) > -f(x)$ in $\langle 0, \bar{x}_3 \rangle$, $h(x)$ has the asymptotic expansion (1*) and $h(x)$ is of class C^1 .

Let us put $g(x) = -h(x)$, $a = \min(x_3, \bar{x}_3)$. It is easily to see that the function $g(x)$ satisfies the thesis of the theorem.