

Question

Use Laplace's method to show that

$$\int_{-1}^1 dt, e^{-x(2t^2-t^4)}\sqrt{2+t} \sim \sqrt{\frac{\pi}{x}}, \quad x \rightarrow +\infty$$

and obtain the corresponding result for

$$\int_0^3 dt, e^{-x(2t^2-t^4)}\sqrt{2+t} \quad x \rightarrow +\infty$$

Answer

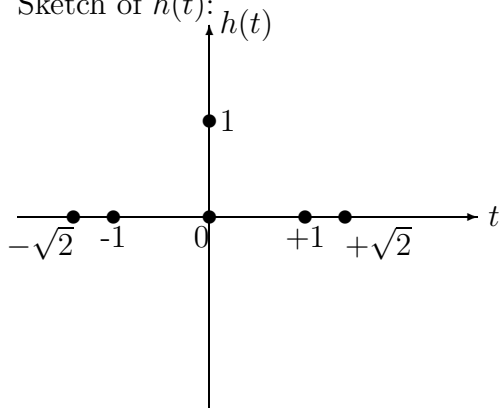
$$I = \int_{-1}^{+1} dt e^{-x(2t^2-t^4)}\sqrt{2+t}$$

$$h(t) = 2t^2 - t^4, \quad h'(t) = 4t - 4t^3, \Rightarrow t = 0 \text{ or } \pm 1 \text{ are min/max}$$

$$h''(t) = 4 - 12t^2 \Rightarrow \begin{array}{l} t = 0 : h''(0) = 4 > 0 \Rightarrow \text{min} \\ t = \pm 1 : h''(\pm 1) = -8 < 0 \Rightarrow \text{max} \end{array}$$

Don't contribute at leading order of exponentials

Sketch of $h(t)$:



Thus we have a full contribution from the min. at $t = 0$.
Set

$$u^2 = h(t) - \overbrace{h(0)}^{=0} = 2t^2 - 2^4$$

$$2u \, du = h'(t) \, dt$$

Therefore $I = \int_{-\sqrt{h(1)-h(0)}}^{\sqrt{h(1)-h(0)}} e^{-xu^2-xh(0)} \underbrace{\frac{\sqrt{2+t(u)}}{h'(t(u))}}_{\cdot 2u} \cdot 2u \, du$

Need to expand this about $t = 0$ ($u = 0$)

$h'(t) \approx h''(0)t$ $t \rightarrow +\infty$ by Taylor

and $u^2 = h(t) - h(0) \approx \frac{h''(0)t^2}{2}$, $t \rightarrow +\infty$

$\Rightarrow u = \pm \sqrt{\frac{h''(0)}{2}}t$ (take $+\sqrt{\quad}$ as t increases when u increases.)

Therefore

$$I \approx \int_{-\sqrt{h(1)-h(0)}}^{\sqrt{h(1)-h(0)}} e^{-xu^2} 2u \frac{\sqrt{2+t(u)}}{h''(0)u\sqrt{\frac{2}{h''(0)}}} du$$

$$\approx 2 \int_{-\infty}^{+\infty} \frac{e^{-xu^2}}{\sqrt{h''(0)}} du \quad x \rightarrow +\infty$$

errors are exponentially small as $x \rightarrow +\infty$

$$= \frac{2}{\sqrt{4}} \int_{-\infty}^{+\infty} e^{-xu^2} du$$

$$= \sqrt{\frac{\pi}{x}} \quad x \rightarrow +\infty$$

(By standard Gaussian integral)

KNOW: $\int_{-\infty}^{+\infty} e^{-\alpha x^2} dx = \sqrt{\frac{\pi}{\alpha}}$

When we consider

$$\int_0^3 dt e^{-x(2t^2-t^4)} \sqrt{2+t}, \quad x \rightarrow +\infty$$

Looking at the graph of $h(t) = 2t^2 - t^4$ as above, we see that $t = 0$ is an endpoint minimum but $t = 3$ is an overall minimum on the range of integration. Thus the dominant behaviour will come from $t = 3$, a linear endpoint. Thus we proceed as in question 6:

$$u = h(t) - \underbrace{h(3)}_{=63} = h(t) + 63$$

$$2 \times 9 - 81$$

$$du = h'(t) dt$$

NB endpoint is at RHS

$$J = \int_0^3 e^{-x(2t^2-t^4)} \sqrt{2+t} dt \sim \int_{h(0)-h(3)=+63}^0 e^{-xu+63x} \frac{\sqrt{2+t(u)}}{h'(t(u))} du$$

$$\begin{aligned} u = h(t) - h(3) &\stackrel{\text{NB}}{\approx} h'(3)(t-3)t \rightarrow 3 \\ &= (4 \cdot 3 - 4 \cdot 3^3)(t-3) \\ &= -96(t-3) \end{aligned}$$

NB minus sign will reverse limits in integral

$$\begin{aligned} h'(t) &\approx h'(3) + h''(3)(t-3) \text{ by Taylor} \\ &= -96 \text{ to leading order} \end{aligned}$$

Also need expansion of $\sqrt{2+t}$ about $t = +3$:

$$\sqrt{2+t} = \sqrt{5} + O(t-3) \quad t \rightarrow 3 \text{ by Taylor}$$

Therefore

$$\begin{aligned} J &\sim \int_{63}^0 e^{-xu+63x} \frac{\sqrt{5}}{-96} du \quad x \rightarrow +\infty \\ &= +e^{63x} \frac{\sqrt{5}}{96} \int_0^{63} e^{-xu} du \quad \left(- \int_{63}^0 = + \int_0^{63} \right) \\ &\sim e^{63x} \frac{\sqrt{5}}{96} \int_0^\infty e^{-xu} du \quad x \rightarrow +\infty \\ &\sim e^{63x} \frac{\sqrt{5}}{96x} \quad x \rightarrow +\infty \end{aligned}$$

The two integrals above only differ by their range of integration. However they have dramatically different behaviour as $x \rightarrow +\infty$. The first tends to zero $\left(\frac{1}{\sqrt{x}} \rightarrow 0 \text{ as } x \rightarrow +\infty \right)$, the second $\rightarrow +\infty$ ($e^{63x} \rightarrow \infty$ as $x \rightarrow +\infty$).

In fact, even when $x = +1$, $e^{63} \approx 2.3 \times 10^{27}$.