

# Asymptotic expansions for Riesz potentials of Airy functions and their products

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**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.

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## 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  $\nu$ .

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  $\alpha$ ,  $x \in \mathbf{R}$  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]).

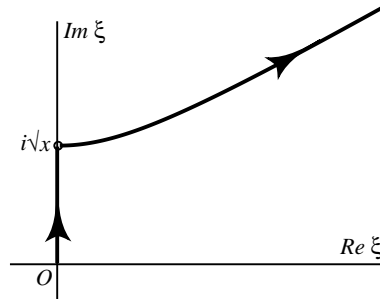
### 3. Asymptotic expansions of Riesz potentials of the Airy and Scorer functions for $x \rightarrow +\infty$

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  $\infty$ , 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  $\infty$ ). 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.

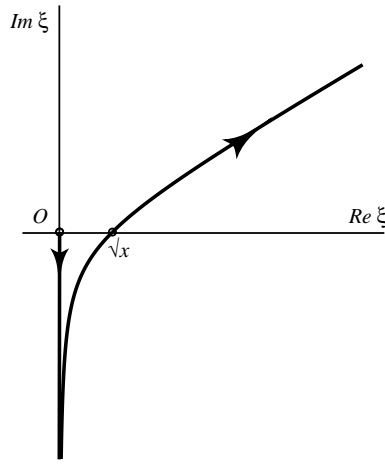
For  $F_1$  we integrate by setting  $\xi = -iv$ ,  $v > 0$  and obtain

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

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  $k_\alpha$  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  $\zeta \rightarrow \infty$ .

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