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ASYMPTOTIC EXPANSION OF A SERIES OF RAMANUJAN

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An asymptotic expansion is given for the series

$$\sum_{n=0}^{\infty} \frac{\Gamma(n+s)}{n!} \frac{(a+n)^{n-r}}{(x+a+n)^{n+s}}$$

as $x \to \infty$ in the sector $|\operatorname{Arg} x| \le \pi/2 - \delta$. Here δ , Re(a), and Re(s) are positive and r is a positive integer. In the case a=r=s=1, this yields the nontrivial result

$$e^{x} \sum_{k=1}^{\infty} \frac{1}{k^{2}(1+x/k)^{k}} - \frac{e^{x}}{x} = -\frac{2}{x^{2}} + \frac{16}{3x^{3}} - \frac{56}{3x^{4}} + \frac{3712}{45x^{5}} + 0\left(\frac{1}{x^{6}}\right)$$

stated by Ramanujan in his notebooks [6].

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1. Introduction

The primary object of this paper is to prove Theorem 1 below, which gives an asymptotic expansion as $x \to \infty$ in the sector $|\operatorname{Arg} x| \leq \pi/2 - \delta$ for the series

$$T(x) := \sum_{n=0}^{\infty} \frac{\Gamma(n+s)}{n!} \frac{(a+n)^{n-r}}{(x+a+n)^{n+s}},$$
(1.1)

where here and in the sequel $\delta > 0$ is fixed and arbitrarily small, r is a fixed positive integer, and a and s are fixed complex numbers with positive real parts.

Theorem 1 Let N be an integer with $N \ge 1$. Then as $x \to \infty$ in the sector $|\operatorname{Arg} x| \le \pi/2 - \delta$,

$$T(x) = \sum_{k=0}^{r-1} A_k x^{-k-s} - e^{-x} \left(\sum_{m=0}^{N-1} \frac{C_m(x)}{(a+x/2)^{m+1}} + O(x^{-1-r-N/2}) \right),$$
(1.2)

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where

$$A_{k} = \sum_{j=0}^{k} (-1)^{k-j} \Gamma(s+k) \binom{k}{j} (a+j)^{k-r}, \qquad (1.3)$$

and where the functions $C_m(x)$ (defined in (2.9)) have the estimate

$$C_m(x) = 0(x^{[m/2]-r}).$$
(1.4)

Observe that (1.2) is a genuine asymptotic expansion, in view of (1.4). Note also that x can be replaced by x+b in (1.2), for any constant b. Thus, e.g., if the sign of a is reversed in the denominator of (1.1), then $C_m(x)/(a+x/2)^{m+1}$ is replaced by $2^{m+1}C_m(x-2a)/x^{m+1}$.

Theorem 1 was inspired by Ramanujan, who stated the case r=s=1 in the unorganized pages of his second notebook [6, p. 272, eq. (5)]. Ramanujan found that for r=s=1, $C_0(x)=x^{-1}$ and each $C_m(x)$ with $m \ge 1$ is a polynomial in x such that, for $k \ge 1$,

$$C_{2k-1}(x) = 0 \tag{1.5}$$

and

$$C_{2k}(x) = \left(-\frac{1}{12}\right)^k \frac{(2k)!}{k!} x^{k-1} - \dots - \frac{(2k+1)}{2} B_{2k} x - B_{2k}, \tag{1.6}$$

where $B_0, B_1, B_2, ...$ are the Bernoulli numbers defined by the generating function [1, p. 804]

$$\frac{t}{e^t - 1} = \sum_{m=0}^{\infty} \frac{B_m}{m!} t^m, \quad |t| < 2\pi.$$
(1.7)

In fact, he computed the first five leading coefficients and the last six trailing coefficients of the polynomials $C_m(x)$ $(m \ge 1, r=s=1)$; see [6, pp. 272-273], [2]. Ramanujan [6, p. 271, eq. (2)] also stated (in a different form) the following:

Corollary 2. As $x \to \infty$ with $|\operatorname{Arg} x| \leq \pi/2 - \delta$,

$$\sum_{k=1}^{\infty} \frac{k^{k-2}}{(k+x)^k} = \frac{1}{x} - e^{-x} \left(\frac{2}{x^2} - \frac{16}{3x^3} + \frac{56}{3x^4} - \frac{3712}{45x^5} + 0(x^{-6}) \right).$$
(1.8)

Proof. This follows from Theorem 1 with a=r=s=1 and N=8, upon substitution of the values

$$C_2 = -\frac{1}{6}, \quad C_4 = \frac{x}{12} + \frac{1}{30}, \quad C_6 = -\frac{5x^2}{72} - \frac{x}{12} - \frac{1}{42}$$
 (1.9)

given, e.g., by (1.6).

Writing the first few terms of the expansion in Theorem 1 in more explicit form, we obtain the following generalization of Corollary 2:

Corollary 3. As $x \to \infty$ with $|\operatorname{Arg} x| \leq \pi/2 - \delta$,

$$\sum_{n=0}^{\infty} \frac{(a+n)^{n-1}}{(x+a+n)^{n+1}} = \frac{1}{ax} - e^{-x}$$

$$\times \left(\frac{2}{x^2} - \frac{(12a+4)}{3x^3} + \frac{(24a^2 + 24a + 8)}{3x^4} - \frac{(720a^3 + 1440a^2 + 1200a + 352)}{45x^5} + 0(x^{-6})\right) \quad (1.10)$$

In Corollaries 2 and 3, the asymptotic series are expressed explicitly in descending powers of x. The general asymptotic series in Theorem 1 could also be expressed in this way if an asymptotic expansion could be given for each $C_m(x)$ in descending powers of x. This is indeed possible and we show how this can be accomplished in Section 6. If s is a positive integer, we prove the stronger result that $C_m(x)$ is a Laurent polynomial in x.

Ramanujan [6, p. 270, eq. (1)] also found the following interesting exact formula for the series in Corollary 2:

$$\sum_{k=1}^{\infty} \frac{k^{k-2}}{(x+k)^k} = \frac{1}{x} + e^{-x} \left(-\frac{1}{x} + \sum_{k=1}^{\infty} k^{k-2} e^{-k} \sum_{j=1}^{k} \frac{(x+k)^{-j}}{(k-j)!} \right),$$
(1.11)

where $\operatorname{Re}(x) > 0$. For a proof, see [2].

In Section 2, we discuss confluent hypergeometric functions and introduce further notation. The goal of Section 3 is to prove the integral representation (3.8) for T(x). In Section 4, we prove Lemma 4, which provides bounds for the derivatives with respect to t of the function f(t, x) defined in (2.8). The proof of Theorem 1 is given in Section 5 and is based on the results of the previous sections. Finally, in Section 6, we show that $C_m(x)$ possesses an asymptotic expansion in descending powers of x, and that moreover $C_m(x)$ is a Laurent polynomial in x when s is an integer.

2. Confluent hypergeometric functions

Consider the confluent hypergeometric function

$${}_{1}F_{1}(s,s+r;z) = \sum_{m=0}^{\infty} \frac{(s)_{m} z^{m}}{(s+r)_{m} m!}, \quad |z| < \infty,$$
(2.1)

with the usual notation

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$$(s)_m = \Gamma(s+m)/\Gamma(s), \quad m \ge 0. \tag{2.2}$$

This function is related to U(s, s+r; z), the confluent hypergeometric function of the second kind, by

$${}_{1}F_{1}(s,s+r;z) = \frac{\Gamma(s+r)}{\Gamma(r)} e^{i\pi s} U(s,s+r;z) + \frac{\Gamma(s+r)}{\Gamma(s)} (-1)^{r} e^{z} U(r,s+r;-z), \quad \frac{\pi}{2} < \arg z < \frac{3\pi}{2};$$
(2.3)

see [5, p. 257, eq. (10.09)], [4, p. 270, eq. (9.12.4)]. In many books (e.g., [4, p. 263]), U is designated by Ψ . As $z \to \infty$ with $|\arg z| \le 3\pi/2 - \delta$, we have the asymptotic expansion [5, p. 256]

$$U(r,s+r;z) \sim \sum_{m=0}^{\infty} \frac{(-1)^m (r)_m (1-s)_m}{m! z^{m+r}}.$$
 (2.4)

Since r is a positive integer, U(s, s+r; z) can be expressed as a Laguerre polynomial; see [3, p. 189, eq. (14)], [3, p. 188, eq. (7)]. Thus

$$U(s,s+r;z) = \sum_{k=0}^{r-1} \frac{(-1)^k (s)_k (1-r)_k}{z^{k+s}}.$$
 (2.5)

For brevity, write, for $t \ge 0$,

$$w = w(t) = t/(1 - e^{-t}),$$
 (2.6)

so that by (1.7),

$$w = \sum_{m=0}^{\infty} \frac{B_m}{m!} (-t)^m, \quad |t| < 2\pi.$$
(2.7)

For $t \ge 0$, $\operatorname{Re}(x) > 0$, define

$$f(t, x) = e^{x(1 - w + t/2)} (-t)^{r-1} w^{s} U(r, s + r; wx).$$
(2.8)

Finally, the functions $C_m(x)$ in Theorem 1 are defined by

$$C_m(x) = f^{(m)}(0, x), \quad \text{Re}(x) > 0,$$
 (2.9)

where the superscript m denotes the mth derivative with respect to t.

We remark that in the case r = 1,

$$f(t, x) = x^{-s} e^{x + xt/2} \Gamma(s, wx)$$
(2.10)

for the incomplete gamma function

$$\Gamma(s,z) = \int_{z}^{\infty} e^{-t} t^{s-1} dt, \quad \text{Re } s > 0.$$
(2.11)

This follows from (2.8) and the formula [3, p. 136, eq. (15)]

$$\Gamma(s,z) = e^{-z} z^s U(1,s+1;z).$$
(2.12)

3. Integral representation of the series T(x)

Define, for each integer $m \ge 0$,

$$\mu_m = \sum_{n=0}^{\infty} \frac{\Gamma(m+s+n)}{n!(a+n)^{m+s+r}}.$$
(3.1)

From Euler's integral representation of the gamma function,

$$\frac{1}{(a+n)^{m+s+r}} = \frac{1}{\Gamma(m+s+r)} \int_{0}^{\infty} e^{-nt-at} t^{m+s+r-1} dt.$$
(3.2)

Thus

$$\mu_{m} = \frac{\Gamma(m+s)}{\Gamma(m+s+r)} \int_{0}^{\infty} e^{-at} t^{m+s+r-1} \sum_{n=0}^{\infty} \frac{\Gamma(m+s+n)}{\Gamma(m+s)n!} e^{-tn} dt,$$
(3.3)

where absolute convergence justifies the interchange of integration and summation. The sum on n in (3.3) equals $(1-e^{-t})^{-m-s}$, and so

$$\mu_{m} = \frac{\Gamma(m+s)}{\Gamma(m+s+r)} \int_{0}^{\infty} e^{-at} t^{r-1} w^{m+s} dt, \qquad (3.4)$$

where w is defined in (2.6).

Recall that T(x) is defined in (1.1) for Re x > 0. Assuming for the moment that |x| < |a|, we find that

$$T(x) = \sum_{n=0}^{\infty} \frac{\Gamma(n+s)}{n!(a+n)^{s+r}} \left(1 + \frac{x}{a+n}\right)^{-n-s}$$

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$$=\sum_{n=0}^{\infty}\frac{\Gamma(n+s)}{n!(a+n)^{s+r}}\sum_{m=0}^{\infty}\frac{\Gamma(m+s+n)}{m!\Gamma(n+s)}\left(\frac{-x}{a+n}\right)^{m}.$$
(3.5)

By (3.1) and (3.5),

$$T(x) = \sum_{m=0}^{\infty} \frac{(-x)^m}{m!} \mu_m, \quad |x| < |a|,$$
(3.6)

where absolute convergence justifies the interchange of summations. Ramanujan [6, p. 271, eq. (3)] gave the case r=s=1 of (3.6).

Put (3.4) in (3.6) to obtain for |x| < |a|,

$$T(x) = \sum_{m=0}^{\infty} \frac{(-x)^m}{m!} \frac{\Gamma(m+s)}{\Gamma(m+s+r)} \int_0^{\infty} e^{-at} t^{r-1} w^{m+s} dt$$
$$= \int_0^{\infty} e^{-at} t^{r-1} w^s \sum_{m=0}^{\infty} \frac{(-xw)^m}{m!} \frac{\Gamma(m+s)}{\Gamma(m+s+r)} dt,$$
(3.7)

where the interchange of integration and summation can be justified by absolute convergence. By (2.1), (2.2), and (3.7),

$$T(x) = \frac{\Gamma(s)}{\Gamma(s+r)} \int_{0}^{\infty} e^{-at} t^{r-1} w^{s} {}_{1}F_{1}(s,s+r; -wx) dt, \qquad (3.8)$$

for |x| < |a|.

As $x \to \infty$ with $|\operatorname{Arg} x| \le \pi/2 - \delta$, $-wx \to \infty$ with $\pi/2 + \delta \le \arg(-wx) \le 3\pi/2 - \delta$. Thus by (2.3)–(2.5), the integral in (3.8) is convergent and analytic in each variable a, x in the right half plane. From (1.1), T(x) is also seen to be analytic in each of a, x in the right half plane. Thus (3.8) holds for all x with $\operatorname{Re} x > 0$.

4. Bounds for derivatives of f(t, x)

The proof of Lemma 4 below makes heavy use of Faa di Bruno's formula [7, p. 36]; [8],

$$\frac{d^{n}}{dt^{n}}h(g(t)) = \sum \frac{n!h_{k}(g(t))}{k_{1}!\dots k_{n}!} \left(\frac{g_{1}}{1!}\right)^{k_{1}}\dots \left(\frac{g_{n}}{n!}\right)^{k_{n}},$$
(4.1)

where the sum is over all integers $k_1, k_2, ..., k_n$ for which

$$n = k_1 + 2k_2 + \dots + nk_n, \quad k_i \ge 0,$$
 (4.2)

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and where $k = k_1 + \cdots + k_n$,

$$h_k(z) = \frac{d^k}{dz^k} h(z), \text{ and } g_i = g_i(t) = \frac{d^i}{dt^i} g(t).$$
 (4.3)

Lemma 4. Fix $N \ge 1$. As $x \to \infty$ with $|\operatorname{Arg} x| \le \pi/2 - \delta$,

$$f^{(N)}(t,x) = 0\left(x^{-r+\{N/2\}} \sum_{j=0}^{N} |xt|^{j}\right),$$
(4.4)

uniformly for $t \in [0, 1]$.

Proof. Let $0 \le t \le 1$ and $n \ge 0$. We will obtain uniform estimates for *n*th derivatives of each factor $(-t)^{r-1}$, w^s , $e^{x(1-w+t/2)}$, and U(r,s+r;wx) of f(t,x) in (2.8), and then combine them to deduce (4.4) from Leibniz's rule.

First, for each $n \ge 0$,

$$\frac{d^n}{dt^n} (-t)^{r-1} = 0(1), \tag{4.5}$$

since r is a positive integer. Next, by (2.7), we have, for each $k \ge 0$,

$$\frac{d^k}{dt^k}w = 0(1). \tag{4.6}$$

Consequently, by (4.1) with $h(z) = z^s$ and g(t) = w,

$$\frac{d^n}{dt^n} w^s = 0(1). \tag{4.7}$$

For $|\operatorname{Arg} z| \leq \pi/2 - \delta$, U(r, s+r; z) is analytic (see [5, p. 257, eq. (10.04)]) and so by [5, pp. 9, 10, Theorem 4.2] we can differentiate in (2.4) to obtain, for $k \geq 0$ and large |z|,

$$\frac{d^k}{dz^k} U(r, s+r; z) \sim \sum_{m=0}^{\infty} \frac{(r)_{m+k}(-1)^{m+k}(1-s)_m}{m! z^{m+r+k}} = 0(z^{-k-r}).$$
(4.8)

Now apply (4.1) with h(z) = U(r, s+r; z) and g(t) = wx to deduce from (4.6) and (4.8) that as $x \to \infty$ with $|\operatorname{Arg} x| \le \pi/2 - \delta$,

$$\frac{d^n}{dt^n} U(r, r+s; wx) = 0(x^{-r}), \tag{4.9}$$

uniformly for $0 \leq t \leq 1$.

A final application of (4.1) with $h(z) = e^{zx}$ and g(t) = (1 + t/2 - w) yields

$$\frac{d^n}{dt^n} e^{x(1+t/2-w)} = e^{xg(t)} \sum B(k_1, \dots, k_n) g_1^{k_1} \dots g_n^{k_n} x^{k_1+\dots+k_n},$$
(4.10)

where the sum is over integers k_i satisfying (4.2), where the coefficients $B(k_1, \ldots, k_n)$ are independent of x, t, and where g_i is defined by (4.3). By (2.7),

$$g(t) = -\sum_{m=1}^{\infty} \frac{B_{2m}}{(2m)!} t^{2m},$$
(4.11)

and so

$$g_i = 0(t)$$
 for all odd $i \ge 1$ (4.12)

and

$$g_i = 0(1)$$
 for all $j \ge 1$. (4.13)

Since $g(t) \leq 0$ for $0 \leq t \leq 1$,

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$$e^{xg(t)} = 0(1). \tag{4.14}$$

By (4.2),

$$k_2 + k_4 + k_6 + \dots \leq \frac{1}{2}(k_1 + 2k_2 + \dots + nk_n) = n/2.$$
(4.15)

Combining (4.10) and (4.12)-(4.15), we see that

$$\frac{d^{n}}{dt^{n}} e^{x(1+t/2-w)} \ll \sum |x|^{k_{1}+k_{2}+\dots+k_{n}} t^{k_{1}+k_{3}+k_{5}+\dots} \\ \ll \sum |xt|^{k_{1}+k_{3}+k_{5}+\dots} |x|^{k_{2}+k_{4}+k_{6}+\dots} \ll x^{[n/2]} \sum_{i=0}^{n} |xt|^{i}.$$
(4.16)

The result now follows from (4.5), (4.7), (4.9), (4.16) and Leibniz's rule.

5. Proof of Theorem 1

By (2.3) and (3.8),

$$T(x) = A(x) - B(x),$$
 (5.1)

where

$$A(x) = \frac{\Gamma(s)}{\Gamma(r)} \int_{0}^{\infty} e^{-at} t^{r-1} (-w)^{s} U(s, s+r; -wx) dt$$
(5.2)

and

$$B(x) = \int_{0}^{\infty} e^{-at} (-t)^{r-1} w^{s} e^{-wx} U(r, s+r; wx) dt, \qquad (5.3)$$

with $\pi/2 < \arg(-wx) < 3\pi/2$. We first examine A(x), which yields the dominant part of the asymptotic expansion of T(x). Using (2.5) in (5.2), we find that

$$A(x) = \frac{\Gamma(s)}{\Gamma(r)} \sum_{k=0}^{r-1} (-1)^{k} (s)_{k} (1-r)_{k} \int_{0}^{\infty} e^{-at} t^{r-1} (-w)^{s} (-wx)^{-s-k} dt$$
$$= \frac{\Gamma(s)}{\Gamma(r)} \sum_{k=0}^{r-1} \frac{(-1)^{k} (s)_{k} (1-r)_{k}}{x^{s+k}} \int_{0}^{\infty} e^{-at} t^{r-k-1} (e^{-t}-1)^{k} dt$$
$$= \frac{\Gamma(s)}{\Gamma(r)} \sum_{k=0}^{r-1} \sum_{j=0}^{k} \frac{(-1)^{j} (s)_{k} (1-r)_{k}}{x^{s+k}} {k \choose j} \int_{0}^{\infty} e^{-t(a+j)} t^{r-k-1} dt,$$
(5.4)

where we have expanded $(e^{-t}-1)^k$ by the binomial theorem. It follows easily from (5.4) that

$$A(x) = \sum_{k=0}^{r-1} A_k x^{-k-s},$$
(5.5)

in agreement with (1.2) and (1.3).

Now, (1.4) follows by putting t=0 in (4.4). Thus, by (1.2), (2.8), (5.1) and (5.3), it remains to show that

$$\int_{0}^{\infty} e^{-t(a+x/2)} f(t,x) dt = \sum_{m=0}^{N-1} \frac{C_m(x)}{(a+x/2)^{m+1}} + O(x^{-1-r-N/2}).$$
(5.6)

By (2.4) and (2.8),

$$f(t, x) \ll e^{x(1 - w + t/2)} t^{r-1} w^{s}(wx)^{-r},$$
(5.7)

and so

$$e^{-t(a+x/2)}f(t,x) \ll e^{-at}e^{x(1-w)}x^{-r}t^{s-1}$$
(5.8)

uniformly for $t \ge 1$. Since

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$$1 - w < -1/2$$
 for $t \ge 1$, (5.9)

it follows from (5.8) that

$$\int_{1}^{\infty} e^{-t(a+x/2)} f(t,x) dt \ll e^{-x/2} x^{-r} \int_{1}^{\infty} e^{-t\operatorname{Re}(a)} t^{\operatorname{Re}(s)-1} dt \ll e^{-x/2}.$$
(5.10)

In view of (5.6) and (5.10), it remains to show that

$$\int_{0}^{1} e^{-t(a+x/2)} f(t,x) dt = \sum_{m=0}^{N-1} \frac{C_m(x)}{(a+x/2)^{m+1}} + O(x^{-1-r-N/2}).$$
(5.11)

Integrating by parts N times, we obtain

$$\int_{0}^{1} e^{-t(a+x/2)} f(t,x) dt = \sum_{m=0}^{N-1} \frac{f^{(m)}(0,x) - f^{(m)}(1,x)e^{-(a+x/2)}}{(a+x/2)^{m+1}} + (a+x/2)^{-N} \int_{0}^{1} e^{-t(a+x/2)} f^{(N)}(t,x) dt.$$
(5.12)

By Lemma 4,

$$e^{-(a+x/2)}f^{(m)}(1,x) \ll e^{-(a+x/2)}x^{3m/2} \ll e^{-x/3}.$$
(5.13)

Thus, to prove (5.11), it remains to prove that

$$\int_{0}^{1} e^{-t(a+x/2)} f^{(N)}(t,x) dt = 0(x^{N/2-r-1}).$$
(5.14)

Again by Lemma 4,

$$\int_{0}^{1} e^{-t(a+x/2)} f^{(N)}(t,x) \ll x^{N/2-r} \int_{0}^{1} e^{-t\operatorname{Re}(a+x/2)} \sum_{j=0}^{N} |xt|^{j} dt$$
$$\ll x^{N/2-r} \sum_{j=0}^{N} |x|^{j} \int_{0}^{\infty} e^{-t\operatorname{Re}(a+x/2)} t^{j} dt$$
$$= x^{N/2-r} \sum_{j=0}^{N} \frac{|x|^{j} j!}{(\operatorname{Re}(a+x/2))^{j+1}}$$
$$\ll x^{N/2-r} \sum_{j=0}^{N} \frac{|x|^{j} j!}{|x|^{j+1}} \ll x^{N/2-r-1}.$$
(5.15)

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6. Asymptotic expansion of $C_m(x)$

As promised following Corollary 3, we show here that $C_m(x)$ possesses an asymptotic expansion in descending powers of x.

As in Section 4, we will estimate $C_m(x) = f^{(m)}(0, x)$ by combining Leibniz's rule with formulas for the *n*th derivatives of $(-t)^{r-1}$, w^s , $e^{x(1-w+t/2)}$, and U(r, s+r; wx). The *n*th derivatives of $(-t)^{r-1}$ and w^s at t=0 are constants. Since the function g(t) in (4.10) satisfies g(0)=0, the *n*th derivative of $e^{x(1+t/2-w)}$ at t=0 is, by (4.10), a polynomial in x. It remains to show that the *n*th derivative of U(r, s+r; wx) at t=0 has an asymptotic expansion in descending powers of x. By (4.1) with h(z) = U(r, s+r; z) and g(t) = wx, we have

$$\frac{d^{n}}{dt^{n}} U(r, s+r; wx) \bigg|_{t=0} = \sum_{k=0}^{n} E_{k} x^{k} \frac{d^{k}}{dz^{k}} U(r, s+r; z) \bigg|_{z=x}$$
(6.1)

for some constants E_k . Using the asymptotic formula (4.8) in (6.1), we obtain the desired result.

If s is a positive integer, the stronger result holds that $C_m(x)$ is a Laurent polynomial. To see this, note that when s is an integer,

$$U(r, s+r; z) = \sum_{k=0}^{s-1} \frac{(-1)^k (r)_k (1-s)_k}{z^{k+r}}$$
(6.2)

by (2.5) with r and s interchanged. Thus, U(r, s+r; z) and its derivatives with respect to z are Laurent polynomials in z, and the result follows from (6.1) as before.

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