Asymptotic Approximations of Integrals: Computer Science and Scientific Computing

R. Wong

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Asymptotic Approximations of Integrals: Computer Science and Scientific Computing R. Wong Asymptotic methods are frequently used in many branches of both pure and applied mathematics, and this classic text remains the most up-to-date book dealing with one important aspect of this area, namely, asymptotic approximations of integrals. In this book, all results are proved rigorously, and many of the approximation formulas are accompanied by error bounds. A thorough discussion on multidimensional integrals is given, with references provided. Asymptotic Approximations of Integrals contains the 'distributional method', not available elsewhere. Most of the examples in this text come from concrete applications. Since its publication twelve years ago, significant developments have occurred in the general theory of asymptotic expansions, including smoothing of the Stokes phenomenon, uniform exponentially improved asymptotic expansions, and hyperasymptotics. These new concepts belong to the area now known as 'exponential asymptotics'. Expositions of these new theories are available in papers published in various journals, but not yet in book form.

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