CHI Hyperbolic Cosine Integral

CHI.1 Introduction

Let x be a complex variable of $\mathbb{C} \setminus \{0, \infty\}$. The function Hyperbolic Cosine Integral (noted Chi) is defined by the following third order differential equation

(CHI.1.1)
$$-x\frac{\partial y(x)}{\partial x} + 2\frac{\partial^2 y(x)}{\partial x^2} + x\frac{\partial^3 y(x)}{\partial x^3} = 0.$$

The initial conditions of CHI.1.1 at 0 are not simple to state, since 0 is a (regular) singular point.

Related function: Hyperbolic Sine Integral

CHI.2 Series and asymptotic expansions

CHI.2.1 Asymptotic expansion at 0.

CHI.2.1.1 First terms.

(CHI.2.1.1.1)Chi(x)
$$\approx \left(\frac{-x^2}{4} - \frac{x^4}{96} - \frac{x^6}{4320} - \frac{x^8}{322560} - \ln(x) + \gamma \dots\right).$$

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CHI.2.1.2 General form. The general form of is not easy to state and requires to exhibit the basis of formal solutions of ?? (coming soon).

CHI.2.2 Asymptotic expansion at ∞ .

CHI.2.2.1 First terms.

Chi(x)
$$\approx e^{\frac{1}{x}} x y_0(x) + e^{\left(-\frac{1}{x}\right)} x y_1(x),$$

where

$$y_0(x) = \frac{1}{2} + \frac{x}{2} + x^2 + 3x^3 + 2\dots$$

$$y_1(x) = -\frac{1}{2} + \frac{x}{2} - x^2 + 3x^3 + 2\dots$$

CHI.2.2.2 General form.

CHI.2.2.2.1 Auxiliary function $y_0(x)$. The coefficients u(n) of $y_0(x)$ satisfy the following recurrence

$$-2u(n)n + u(n-1)(-3 + 3(n-1)^2 + 5n) + u(n-2)(8 - 5n - 4(n-2)^2 - (n-2)^3) = 0$$

whose initial conditions are given by

$$u(1) = \frac{1}{2}$$
$$u(0) = \frac{1}{2}$$

This recurrence has the closed form solution

$$u(n) = \frac{\Gamma(n+1)}{2}.$$

CHI.2.2.2.2 Auxiliary function $y_1(x)$. The coefficients u(n) of $y_1(x)$ satisfy the following recurrence

$$-2u(n)n + u(n-1)(3 - 3(n-1)^2 - 5n) + u(n-2)(8 - 5n - 4(n-2)^2 - (n-2)^3) = 0$$

whose initial conditions are given by

$$u(1) = \frac{1}{2}$$
$$u(0) = -\frac{1}{2}$$

This recurrence has the closed form solution

$$u(n) = \frac{-(-1)^n \Gamma(n+1)}{2}.$$