

# Parametric Stokes phenomena of the Gauss hypergeometric differential equation with a large parameter

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**Abstract.** Stokes phenomena with respect to parameters are investigated for the Gauss hypergeometric differential equation with a large parameter. For this purpose, the notion of the Voros coefficient is introduced for the equation. The explicit forms of the Voros coefficients are given as well as their Borel sums. By using them, formulas which describe the Stokes phenomena are obtained.

## 1. Introduction.

The purpose of this article is to describe parametric Stokes phenomena of the Gauss hypergeometric differential equation with a large parameter from a viewpoint of the exact WKB analysis. Parametric Stokes phenomena mean Stokes phenomena associated with a change of parameters contained in the equation. The classical Gauss hypergeometric differential equation has three complex parameters. We introduce a large parameter  $\eta$  so that the difference of two characteristic exponents at every regular singular point is proportional to  $\eta$ . We consider formal series solutions in  $\eta^{-1}$  of the Riccati equation associated with the hypergeometric equation and corresponding formal solutions of the hypergeometric equation which are called WKB solutions. We will describe the parametric Stokes phenomena of the hypergeometric equation in terms of the WKB solutions. The WKB solutions are Borel summable in a region surrounded by Stokes curves if the Stokes geometry is non-degenerate. If it is the case, we can obtain analytic solutions by taking the Borel sums of the WKB solutions. These analytic solutions can be analytically continued with respect to the parameters. If the parameters have moved and the Stokes geometry changes via a degeneration, the Borel sums of the WKB solutions are, in general, not equal to the analytic continuation of the original Borel sums even if the region where we take the Borel resummation has been deformed consistently with the analytic continuation. The discrepancy between the latter Borel sums and the continuation of the former Borel sums is called a parametric Stokes phenomenon. To analyze the phenomena, we will make use of Voros coefficients. The notion of Voros coefficients was introduced by Voros [17] for the Weber equation and for quartic oscillator. It plays a role in the analysis of the Stokes phenomena of WKB solutions with respect to parameters in equations (see [6], [7] also). Concrete forms of the Voros coefficients have been obtained

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by Shen and Silverstone [13] and Takei [14] for the Weber equation and by Koike and Takei [12] for the Whittaker equation of a degenerated type. We note that the Jost function for the Weber equation was computed in [17] first and as an asymptotic expansion of it, the explicit form of the Voros coefficient was obtained there. On the other hand, [13], [14] and [12] defined the Voros coefficients directly by using formal solutions of the Riccati equations associated with their equations and computed them as a formal series.

In this paper, we firstly show that we can define the Voros coefficients for the Gauss hypergeometric equation. Our definition follows that of [14] and [12] with suitable modifications. Secondly we compute the explicit forms of them. We use an extension of the method developed by [14] and [12], that is, we derive systems of difference equations that characterize the Voros coefficients and solve them. In our case, the method used in [14], [12] cannot be applied directly because the number of the difference equations for a Voros coefficient are three, which is the number of the parameters of the hypergeometric equation. To solve the systems, we employ formal differential operators of infinite order used by Candelpergher, Coppo and Delabaere [5]. Thirdly we see that the Voros coefficients are Borel summable in suitable regions in the space of parameters and compute the explicit forms of the Borel sums. Using the Borel sums, we describe the parametric Stokes phenomena for the WKB solutions. We restrict ourselves to discuss parametric Stokes phenomena associated with the Weber-type degeneration of Stokes geometry, namely, the case where two distinct turning points are connected by a Stokes segment (cf. [6], [7], [14]). There is another type of degeneration where a Stokes curve forms a loop. The parametric Stokes phenomena associated with this type of degeneration will be discussed in our forthcoming paper.

The relation between the Borel sums of the WKB solutions to the hypergeometric equation and the hypergeometric function is given by the second author [16] up to multiplicative constants. Hence we can obtain, in principle, parametric Stokes phenomena for asymptotic expansions of the hypergeometric function with respect to the inverse of the large parameter. This subject will be discussed also in our forthcoming article as well as determining the multiplicative constants mentioned above.

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## 2. Voros coefficients for the Gauss hypergeometric differential equation with a large parameter.

### 2.1. The Gauss hypergeometric differential equation with a large parameter.

Let us consider the following Schrödinger-type equation with a large parameter  $\eta > 0$  and complex parameters  $\alpha, \beta, \gamma$ :

$$\left( -\frac{d^2}{dx^2} + \eta^2 Q(x) \right) \psi = 0, \quad (1)$$

where we set  $Q(x) = Q_0(x) + \eta^{-2}Q_1(x)$  with

$$Q_0(x) = Q_0(\alpha, \beta, \gamma; x) = \frac{(\alpha - \beta)^2 x^2 + 2(2\alpha\beta - \alpha\gamma - \beta\gamma)x + \gamma^2}{4x^2(x - 1)^2} \tag{2}$$

and

$$Q_1(x) = -\frac{x^2 - x + 1}{4x^2(x - 1)^2}. \tag{3}$$

Equation (1) comes from the Gauss hypergeometric differential equation with complex parameters  $a, b$  and  $c$ :

$$x(1 - x)\frac{d^2w}{dx^2} + (c - (a + b + 1)x)\frac{dw}{dx} - abw = 0. \tag{4}$$

If we introduce a large parameter  $\eta$  by setting

$$a = \frac{1}{2} + \alpha\eta, \tag{5}$$

$$b = \frac{1}{2} + \beta\eta, \tag{6}$$

$$c = 1 + \gamma\eta, \tag{7}$$

we have

$$x(1 - x)\frac{d^2w}{dx^2} + (1 + \gamma\eta - ((\alpha + \beta)\eta + 2)x)\frac{dw}{dx} - \left(\frac{1}{2} + \alpha\eta\right)\left(\frac{1}{2} + \beta\eta\right)w = 0. \tag{8}$$

Next we eliminate the first-order term of (8) by taking

$$\psi = x^{(1+\gamma\eta)/2}(1 - x)^{(1+(\alpha+\beta-\gamma)\eta)/2}w, \tag{9}$$

as an unknown function. Then we have (1). In this paper, (1) is also called the Gauss hypergeometric differential equation. Equation (1) has the formal power series solutions which are called the WKB solutions

$$\psi_{\pm} = \frac{1}{\sqrt{S_{\text{odd}}}} \exp\left(\pm \int_{x_0}^x S_{\text{odd}} dx\right), \tag{10}$$

where  $x_0$  is a fixed point and  $S_{\text{odd}}$  denotes the odd-order part of formal solution

$$S(x) = S_{\text{odd}} + S_{\text{even}} = \eta S_{-1}(x) + S_0(x) + \eta^{-1} S_1(x) + \eta^{-2} S_2(x) + \dots \tag{11}$$

in  $\eta^{-1}$  of the Riccati equation

$$\frac{dS}{dx} + S^2 = \eta^2 Q(x) \tag{12}$$

associated with (1). (See also [3], [12], [10], [16] for the notation.) Here we have taken a branch of  $S_{-1} = \sqrt{Q_0}$  suitably. Equation (1) has singular points  $b_0 = 0$ ,  $b_1 = 1$  and  $b_2 = \infty$ . A turning point of (1) is, by definition, a zero point or of a simple pole of  $Q_0$ . Let  $a$  be a turning point. A Stokes curve emanating from the turning point  $a$  is a curve defined by

$$\operatorname{Im} \int_a^x \sqrt{Q_0} dx = 0. \tag{13}$$

A Stokes curve flows into a singular point or a turning point. We assume that  $(\alpha, \beta, \gamma)$  is not contained in the following set  $E_0$ :

$$E_0 = \{(\alpha, \beta, \gamma) \in \mathbb{C}^3 \mid \alpha \cdot \beta \cdot \gamma \cdot (\alpha - \beta) \cdot (\alpha - \gamma) \cdot (\beta - \gamma) \cdot (\alpha + \beta - \gamma) = 0\}. \tag{14}$$

This implies that there are two distinct turning points  $a_0$  and  $a_1$  which do not coincide with  $0, 1, \infty$ . The Stokes graph (cf. [1]) of (1) is, by definition, a two-colored sphere graph consisting of all Stokes curves (emanating from  $a_0$  and  $a_1$ ) as edges,  $\{a_0, a_1\}$  as vertices of the first color and  $\{b_0, b_1, b_2\}$  as vertices of the second color. The Stokes graph of (4) is, by definition, that of (1). We set

$$E_1 = \{(\alpha, \beta, \gamma) \in \mathbb{C}^3 \mid \operatorname{Re} \alpha \cdot \operatorname{Re} \beta \cdot \operatorname{Re}(\gamma - \alpha) \cdot \operatorname{Re}(\gamma - \beta) = 0\}, \tag{15}$$

$$E_2 = \{(\alpha, \beta, \gamma) \in \mathbb{C}^3 \mid \operatorname{Re}(\alpha - \beta) \cdot \operatorname{Re}(\alpha + \beta - \gamma) \cdot \operatorname{Re} \gamma = 0\}. \tag{16}$$

If one of Stokes curves flows into a turning point,  $(\alpha, \beta, \gamma)$  is contained in the set  $E_1 \cup E_2$  (cf. [16, Theorem 3.1]). In this case, we say that the Stokes geometry is degenerate. The sets  $\omega_h$  ( $h = 1, 2, 3, 4$ ) of the parameters  $(\alpha, \beta, \gamma)$  are defined by

$$\omega_1 = \{(\alpha, \beta, \gamma) \in \mathbb{C}^3 \mid 0 < \operatorname{Re} \alpha < \operatorname{Re} \gamma < \operatorname{Re} \beta\}, \tag{17}$$

$$\omega_2 = \{(\alpha, \beta, \gamma) \in \mathbb{C}^3 \mid 0 < \operatorname{Re} \alpha < \operatorname{Re} \beta < \operatorname{Re} \gamma < \operatorname{Re} \alpha + \operatorname{Re} \beta\}, \tag{18}$$

$$\omega_3 = \{(\alpha, \beta, \gamma) \in \mathbb{C}^3 \mid 0 < \operatorname{Re} \gamma < \operatorname{Re} \alpha < \operatorname{Re} \beta\}, \tag{19}$$

$$\omega_4 = \{(\alpha, \beta, \gamma) \in \mathbb{C}^3 \mid 0 < \operatorname{Re} \gamma < \operatorname{Re} \alpha + \operatorname{Re} \beta < \operatorname{Re} \beta\}. \tag{20}$$

Let  $G$  denote the group generated by the involutions  $\iota_j$  ( $j = 0, 1, 2$ ) which are defined in the space  $\mathbb{C}^3$  of parameters  $(\alpha, \beta, \gamma)$  as follows:

$$\iota_0 : (\alpha, \beta, \gamma) \mapsto (-\alpha, -\beta, -\gamma), \tag{21}$$

$$\iota_1 : (\alpha, \beta, \gamma) \mapsto (\gamma - \beta, \gamma - \alpha, \gamma), \tag{22}$$

$$\iota_2 : (\alpha, \beta, \gamma) \mapsto (\beta, \alpha, \gamma). \tag{23}$$

Moreover, we define open subsets  $\Pi_h$  ( $h = 1, 2, 3, 4$ ) in  $\mathbb{C}^3$  by

$$\Pi_h = \bigcup_{r \in G} r(\omega_h). \tag{24}$$

We assume that  $(\alpha, \beta, \gamma)$  is not contained in the sets  $E_0 \cup E_1 \cup E_2$ . A Stokes graph can be classified by its order sequence  $\hat{n} = (n_0, n_1, n_2)$ , where  $n_0, n_1$  and  $n_2$  are numbers of Stokes curves that flow into 0, 1 and  $\infty$ , respectively (cf. [3]).

**THEOREM 2.1** ([3, Theorem 3.2]). *Let  $\hat{n} = (n_0, n_1, n_2)$  denote the order sequences of the Stokes graph with parameters  $(\alpha, \beta, \gamma)$ .*

- (1) *If  $(\alpha, \beta, \gamma) \in \Pi_1$ , then  $\hat{n} = (2, 2, 2)$ .*
- (2) *If  $(\alpha, \beta, \gamma) \in \Pi_2$ , then  $\hat{n} = (4, 1, 1)$ .*
- (3) *If  $(\alpha, \beta, \gamma) \in \Pi_3$ , then  $\hat{n} = (1, 4, 1)$ .*
- (4) *If  $(\alpha, \beta, \gamma) \in \Pi_4$ , then  $\hat{n} = (1, 1, 4)$ .*

We introduce the following notations:

$$\iota_3 = \iota_1 \iota_2 \quad : (\alpha, \beta, \gamma) \mapsto (\gamma - \alpha, \gamma - \beta, \gamma), \tag{25}$$

$$\iota_4 = \iota_0 \iota_2 \quad : (\alpha, \beta, \gamma) \mapsto (-\beta, -\alpha, -\gamma), \tag{26}$$

$$\iota_5 = \iota_0 \iota_1 \quad : (\alpha, \beta, \gamma) \mapsto (\beta - \gamma, \alpha - \gamma, -\gamma), \tag{27}$$

$$\iota_6 = \iota_0 \iota_1 \iota_2 : (\alpha, \beta, \gamma) \mapsto (\alpha - \gamma, \beta - \gamma, -\gamma). \tag{28}$$

Then we have  $G = \{\text{id}, \iota_0, \dots, \iota_6\}$ . When  $\tau$  runs over  $G$  and  $h$  on  $\{1, 2, 3, 4\}$ ,  $\iota_m(\omega_h)$  ( $m = 0, 1, \dots, 6; h = 1, \dots, 4$ ) covers most of  $\mathbb{C}^3$ :

$$\bigcup_{\tau \in G} \bigcup_{h=1}^4 \tau(\omega_h) = \mathbb{C}^3 - \{(\alpha, \beta, \gamma) \mid \text{Re } \alpha \text{ Re } \beta \text{ Re } \gamma \text{ Re}(\gamma - \alpha) \text{ Re}(\gamma - \beta) \cdot \text{Re}(\alpha - \beta) \text{ Re}(\alpha + \beta - \gamma) = 0\}.$$

We denote  $\iota_m(\omega_h)$  by  $\omega_{hm}$  ( $m = 0, 1, \dots, 6; h = 1, \dots, 4$ ). For a fixed  $\text{Re } \gamma > 0$  (resp.  $\text{Re } \gamma < 0$ ), the configurations of  $\omega_h$  and  $\omega_{hm}$  in the  $\text{Re } \alpha$ - $\text{Re } \beta$  plane are as follows:

**2.2. Voros coefficients.**

In this section, we assume that  $(\alpha, \beta, \gamma)$  is not contained in the set  $E_0 \cup E_1 \cup E_2$ . Let  $a$  be a turning point of (1). Let  $C_j$  ( $j = 0, 1, 2$ ) be a closed path going around  $a$  with the base point  $b_j$  in a counterclockwise manner. We can take  $C_j$  so that the inside of  $C_j$  does not contain another turning point or singular points.

**DEFINITION 2.2** ([2]). We define the following integrals:

$$V_0 = V_0(\alpha, \beta, \gamma; \eta) := \frac{1}{2} \int_{C_0} (S_{\text{odd}} - \eta S_{-1}) dx, \tag{29}$$

$$V_1 = V_1(\alpha, \beta, \gamma; \eta) := \frac{1}{2} \int_{C_1} (S_{\text{odd}} - \eta S_{-1}) dx, \tag{30}$$

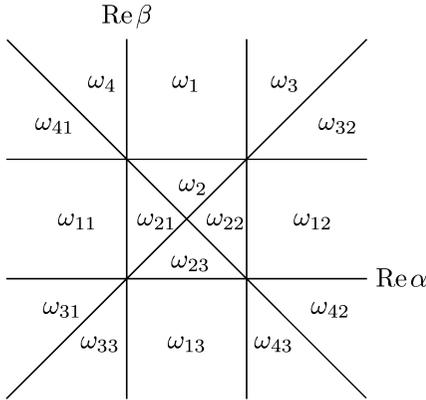


Figure 1.1.  $\text{Re } \gamma > 0$ .

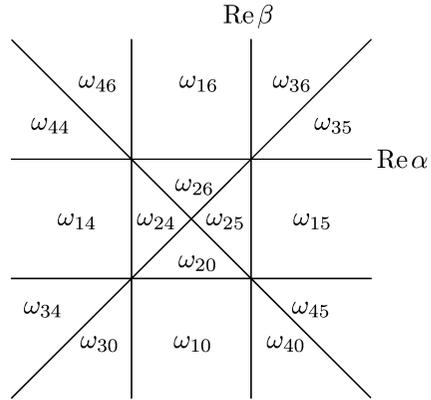


Figure 1.2.  $\text{Re } \gamma < 0$ .

$$V_2 = V_2(\alpha, \beta, \gamma; \eta) := \frac{1}{2} \int_{C_2} (S_{\text{odd}} - \eta S_{-1}) dx. \tag{31}$$

Then  $V_j$  ( $j = 0, 1, 2$ ) are formal power series in  $\eta^{-1}$ . We call  $V_j$  the Voros coefficients of (1) with respect to  $b_j$ .

Since the residues of  $S_{\text{odd}}$  and  $\eta S_{-1}$  at the singular points coincide (see [10] for the computation of residues of  $S_{\text{odd}}$ ), these integrals are well-defined for every homotopy class of the path of integration and they do not depend on the choice of the turning point  $a$ . Thanks to the square root character of  $S_{\text{odd}}$  at  $x = a$ , we can rewrite the right-hand side of (29), (30) and (31) as

$$\frac{1}{2} \int_{C_j} (S_{\text{odd}} - \eta S_{-1}) dx = \int_{b_j}^a (S_{\text{odd}} - \eta S_{-1}) dx. \tag{32}$$

Hereafter,  $\psi_{\pm}$  denote the WKB solutions normalized a turning point  $a$  ( $a = a_0$  or  $a = a_1$ ):

$$\psi_{\pm} = \frac{1}{\sqrt{S_{\text{odd}}}} \exp\left(\pm \int_a^x S_{\text{odd}} dx\right). \tag{33}$$

Let

$$\psi_{\pm}^{(j)} = \frac{1}{\sqrt{S_{\text{odd}}}} \exp\left(\pm \int_{b_j}^x (S_{\text{odd}} - \eta S_{-1}) dx \pm \eta \int_a^x S_{-1} dx\right) \tag{34}$$

be the WKB solutions normalized at the singular point  $b_j$  (cf. [7]). For  $j = 0, 1$  and  $2$ ,  $V_j(\alpha, \beta, \gamma; \eta)$  describe the discrepancy between WKB solutions  $\psi_{\pm}$  and  $\psi_{\pm}^{(j)}$ , that is, we factorize  $\psi_{\pm}$  as

$$\psi_{\pm} = \exp(\mp V_j) \psi_{\pm}^{(j)}. \tag{35}$$

Here the paths of integration should be chosen suitably.

To give the explicit form of  $V_j$ , we specify the branch of  $S_{-1}(x) = \sqrt{Q_0(x)}$  precisely. For this purpose we consider the case where  $(\alpha, \beta, \gamma)$  is contained in  $\omega_2$ . Firstly we take a point  $(\alpha, \beta, \gamma) = (0.5 + \delta'i, 1 - \epsilon - \delta i, 1)$  in  $\omega_2$ . Here  $\delta'$ ,  $\epsilon$  and  $\delta$  are sufficiently small positive numbers. We show a configuration of the Stokes curves for this case in Figure 2.1. Here bullets and white bullets designate turning points  $a_0, a_1$  and singular points 0, 1, respectively. We take a segment connecting two turning points as a branch cut for  $\sqrt{Q_0}$ . This is shown by the wavy line in Figure 2.1.

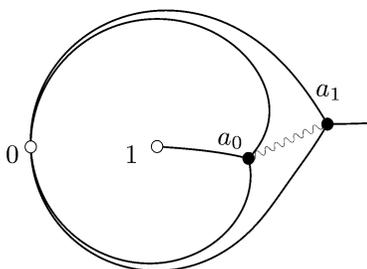


Figure 2.1.

We specify the branch of  $\sqrt{Q_0}$  on the first sheet of the Riemann surface of  $\sqrt{Q_0}$  so that

$$\sqrt{Q_0} \sim \frac{\beta - \alpha}{2x} \tag{36}$$

holds near  $x = \infty$ . In this case, the behavior of  $\sqrt{Q_0}$  near 0 and 1 are

$$\sqrt{Q_0} \sim \frac{\gamma}{2x}, \tag{37}$$

$$\sqrt{Q_0} \sim -\frac{\alpha + \beta - \gamma}{2(x - 1)}, \tag{38}$$

respectively. This can be observed by the following discussion: We consider that  $Q_0(x) = Q_0(0.5, 1 - \epsilon - \delta i, x)$  is a perturbation of

$$Q_0(0.5, 1, 1; x) = \frac{(x - 2)^2}{(4x(x - 1))^2}. \tag{39}$$

These values of parameters are located on the boundary between  $\omega_1$  and  $\omega_2$ . The Stokes curves of the equation

$$\left( -\frac{d^2}{dx^2} + \eta^2 \frac{(x - 2)^2}{16x^2(x - 1)^2} + Q_1 \right) \psi = 0 \tag{40}$$

can be described explicitly, namely,

$$\{u + iv \mid 1 < u, v = 0\} \cup \{u + iv \mid (u - 1)^2 + v^2 = 1, 0 < u\}, \tag{41}$$

where  $x = u + iv$  ( $u, v \in \mathbb{R}$ ) (Figure 2.2).

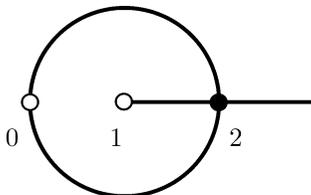


Figure 2.2.

Here  $x = 2$  is a double turning point. We take the branch

$$\sqrt{Q_0(0.5, 1, 1; x)} = \frac{x - 2}{4x(x - 1)}. \tag{42}$$

We have

$$\operatorname{Re} \int_2^x \sqrt{Q_0(0.5, 1, 1; x)} dx \geq 0 \tag{43}$$

on the Stokes curve  $\{x \mid x \geq 2\}$  (see Figure 2.2). Hence

$$\operatorname{Re} \int_2^x \sqrt{Q_0(0.5, 1 - \epsilon - \delta i, 1; x)} dx \geq 0 \tag{44}$$

on the Stokes curve emanating from  $a_1$  and going to the infinity (see Figure 2.1). This is consistent with the choice of the branch satisfying (36). This implies  $\psi_+$  is dominant to  $\psi_-$  on the Stokes curve. Similarly, we can see that  $\psi_-$  (resp.  $\psi_+$ ) is dominant to  $\psi_+$  (resp.  $\psi_-$ ) on the Stokes curve(s) flowing into  $b_0 = 0$  (resp.  $b_1 = 1$ ). Thus we have (37) and (38).

Under the above choice of the branch of  $\sqrt{Q_0}$ , the explicit forms of  $V_j$  are given in the following theorem which has been announced in [2] (up to the multiplicative factor  $\pm 1$  coming from the choice of the branch).

**THEOREM 2.3.** *The Voros coefficients  $V_j$  have the following forms:*

$$\begin{aligned} &V_0(\alpha, \beta, \gamma; \eta) \\ &= \frac{1}{2} \sum_{n=2}^{\infty} \frac{B_n \eta^{1-n}}{n(n-1)} \left\{ (1 - 2^{1-n}) \left( \frac{1}{\alpha^{n-1}} + \frac{1}{\beta^{n-1}} + \frac{1}{(\gamma - \alpha)^{n-1}} + \frac{1}{(\gamma - \beta)^{n-1}} \right) + \frac{2}{\gamma^{n-1}} \right\}, \end{aligned} \tag{45}$$

$$\begin{aligned}
 V_1(\alpha, \beta, \gamma; \eta) &= -\frac{1}{2} \sum_{n=2}^{\infty} \frac{B_n \eta^{1-n}}{n(n-1)} \\
 &\times \left\{ (1 - 2^{1-n}) \left( \frac{1}{\alpha^{n-1}} + \frac{1}{\beta^{n-1}} - \frac{1}{(\gamma - \alpha)^{n-1}} - \frac{1}{(\gamma - \beta)^{n-1}} \right) + \frac{2}{(\alpha + \beta - \gamma)^{n-1}} \right\}, \tag{46}
 \end{aligned}$$

$$\begin{aligned}
 V_2(\alpha, \beta, \gamma; \eta) &= \frac{1}{2} \sum_{n=2}^{\infty} \frac{B_n \eta^{1-n}}{n(n-1)} \\
 &\times \left\{ (1 - 2^{1-n}) \left( \frac{1}{\alpha^{n-1}} - \frac{1}{\beta^{n-1}} - \frac{1}{(\gamma - \alpha)^{n-1}} + \frac{1}{(\gamma - \beta)^{n-1}} \right) - \frac{2}{(\beta - \alpha)^{n-1}} \right\}. \tag{47}
 \end{aligned}$$

Here  $B_n$  are the Bernoulli numbers defined by

$$\frac{te^t}{e^t - 1} = \sum_{n=0}^{\infty} \frac{B_n}{n!} t^n.$$

PROOF. We only prove (46). Others can be proved similarly. A key of the proof is to use the method developed by Takei [14], which employs the ladder operator for the Weber equation. For the Gauss equation, we have the following three operators which play the role of the ladder operator for the parameters  $a, b$  and  $c$  in (4) (cf. [9]):

$$H_1(a, b, c) = x \frac{d}{dx} + a : \mathcal{S}(a, b, c) \rightarrow \mathcal{S}(a + 1, b, c), \tag{48}$$

$$H_2(a, b, c) = x \frac{d}{dx} + b : \mathcal{S}(a, b, c) \rightarrow \mathcal{S}(a, b + 1, c), \tag{49}$$

$$B_3(a, b, c) = x \frac{d}{dx} + c : \mathcal{S}(a, b, c + 1) \rightarrow \mathcal{S}(a, b, c). \tag{50}$$

Here  $\mathcal{S}(a, b, c)$  denotes the solution space of (4). Using (48), (49) and (50), we can prove the following lemma.

LEMMA 2.4. *The solution  $S(x) = S(\alpha, \beta, \gamma; x, \eta)$  of (12) satisfies the following system of difference equations:*

$$\begin{aligned}
 &S(\alpha + \eta^{-1}, \beta, \gamma; x, \eta) - S(\alpha, \beta, \gamma; x, \eta) \\
 &= -\frac{1}{2(1-x)} + \frac{d}{dx} \log \left\{ -\frac{1}{2} \gamma \eta + \frac{x}{2(1-x)} (1 + (\alpha + \beta - \gamma) \eta) + x S(\alpha, \beta, \gamma; x, \eta) + \alpha \eta \right\}, \tag{51}
 \end{aligned}$$

$$\begin{aligned}
 &S(\alpha, \beta + \eta^{-1}, \gamma; x, \eta) - S(\alpha, \beta, \gamma; x, \eta) \\
 &= -\frac{1}{2(1-x)} + \frac{d}{dx} \log \left\{ -\frac{1}{2} \gamma \eta + \frac{x}{2(1-x)} (1 + (\alpha + \beta - \gamma) \eta) + x S(\alpha, \beta, \gamma; x, \eta) + \beta \eta \right\}, \tag{52}
 \end{aligned}$$

$$\begin{aligned}
 & S(\alpha, \beta, \gamma + \eta^{-1}; x, \eta) - S(\alpha, \beta, \gamma; x, \eta) \\
 &= \frac{1}{2(1-x)} + \frac{1}{2x} - \frac{d}{dx} \log \left\{ \frac{1}{2} \gamma \eta + \frac{x}{2(1-x)} (\alpha + \beta - \gamma) \eta + x S(\alpha, \beta, \gamma + \eta^{-1}; x, \eta) \right\}.
 \end{aligned} \tag{53}$$

PROOF. To prove (51), we use the operator (48). As we have introduced the large parameter  $\eta$  by setting (5), (6) and (7), we have the following operator:

$$\begin{aligned}
 H_1 \left( \frac{1}{2} + \alpha \eta, \frac{1}{2} + \beta \eta, 1 + \gamma \eta; \eta \right) &= x \frac{d}{dx} + \frac{1}{2} + \alpha \eta : \\
 S(\alpha, \beta, \gamma; \eta) &\rightarrow S(\alpha + \eta^{-1}, \beta, \gamma; \eta).
 \end{aligned} \tag{54}$$

Here we have abbreviated  $S(1/2 + \alpha \eta, 1/2 + \beta \eta, 1 + \gamma \eta; \eta)$  to  $S(\alpha, \beta, \gamma; \eta)$ . Let  $T(\alpha, \beta, \gamma; x, \eta)$  be a solution of the Riccati equation

$$x(1-x) \left( \frac{dT}{dx} + T^2 \right) + (1 + \gamma \eta - ((\alpha + \beta) \eta + 2)x) T - \left( \frac{1}{2} + \alpha \eta \right) \left( \frac{1}{2} + \beta \eta \right) w = 0 \tag{55}$$

associated with (8) and  $\hat{T}$  the logarithmic derivative of

$$\left( x \frac{d}{dx} + \alpha \eta + \frac{1}{2} \right) \exp \int T dx = \left( x T + \alpha \eta + \frac{1}{2} \right) \exp \int T dx, \tag{56}$$

namely,

$$\hat{T} = T + \frac{d}{dx} \log \left( x T + \alpha \eta + \frac{1}{2} \right). \tag{57}$$

We can confirm that  $\hat{T}$  satisfies the equation obtained from (55) by replacing  $\alpha$  by  $\alpha + \eta^{-1}$ . If  $S$  is a formal solution of (12), then

$$T = S - \frac{1 + \gamma \eta}{2x} + \frac{1 + (\alpha + \beta - \gamma) \eta}{2(1-x)} \tag{58}$$

becomes a formal solution of (55) and

$$\hat{S} = \hat{T} + \frac{1 + \gamma \eta}{2x} - \frac{1 + (\alpha + \eta^{-1} + \beta - \gamma) \eta}{2(1-x)} \tag{59}$$

is a formal solution of the equation obtained from (12) by replacing  $\alpha$  by  $\alpha + \eta^{-1}$ . Hence we have

$$\hat{S} = S(\alpha + \eta^{-1}, \beta, \gamma; x, \eta). \tag{60}$$

Combining (57), (58), (59) and (60), we obtain

$$\begin{aligned}
 & S(\alpha + \eta^{-1}, \beta, \gamma; x, \eta) - S(\alpha, \beta, \gamma; x, \eta) \\
 &= -\frac{1}{2(1-x)} + \frac{d}{dx} \log \left( x \left( S(\alpha, \beta, \gamma; x, \eta) - \frac{1 + \gamma\eta}{2x} + \frac{1 + (\alpha + \beta - \gamma)\eta}{2(1-x)} \right) + \alpha\eta + \frac{1}{2} \right),
 \end{aligned} \tag{61}$$

namely, (51). Similarly, we have (53). We obtain (52) by exchanging  $\alpha$  for  $\beta$  in (51).  $\square$

Since each coefficient of  $S_{\text{even}} = S - S_{\text{odd}}$  is single valued at  $x = a$  and

$$\text{Res}_{x=a} S_{\text{even}} = \text{Res}_{x=a} S_0 = -\frac{1}{4} \tag{62}$$

hold in view of (12), we have

$$\frac{1}{2} \int_{C_1} (S_{\text{odd}} - \eta S_{-1}) dx = \frac{1}{2} \int_{C_1} (S - \eta S_{-1} - S_0) dx. \tag{63}$$

Let  $x_0$  be a point sufficiently close to  $b_1 = 1$ . To specify the value of  $\log(x_0 - 1)$ , we assume that  $-\pi < \arg(x_0 - 1) \leq \pi$ . Let  $C_{x_0}$  be a path that runs from  $x_0$ , encircles  $a$  in a counterclockwise manner and returns to  $x_0$ . We can take  $C_{x_0}$  so that another turning point and singular points are not contained inside  $C_{x_0}$ . Note that the branch of  $S_{-1}$  at the starting point  $x_0$  is different from that of  $S_{-1}$  at the final point  $x_0$ . To distinguish these two different branches, we use the notation  $\hat{x}_0$  to specify  $x_0$  on the second sheet (cf. Figure 2.3).

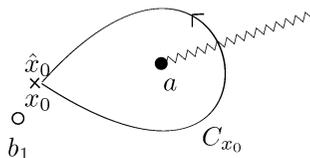


Figure 2.3.

We set

$$I(\alpha, \beta, \gamma; x_0, \eta) = \frac{1}{2} \int_{C_{x_0}} (S(\alpha + \eta^{-1}, \beta, \gamma; x, \eta) - S(\alpha, \beta, \gamma; x, \eta)) dx, \tag{64}$$

$$J(\alpha, \beta, \gamma; x_0, \eta) = \frac{1}{2} \int_{C_{x_0}} (S(\alpha, \beta + \eta^{-1}, \gamma; x, \eta) - S(\alpha, \beta, \gamma; x, \eta)) dx, \tag{65}$$

$$K(\alpha, \beta, \gamma; x_0, \eta) = \frac{1}{2} \int_{C_{x_0}} (S(\alpha, \beta, \gamma + \eta^{-1}; x, \eta) - S(\alpha, \beta, \gamma; x, \eta)) dx, \tag{66}$$

$$I_{-1}(\alpha, \beta, \gamma; x_0, \eta) = \frac{1}{2} \int_{C_{x_0}} (S_{-1}(\alpha + \eta^{-1}, \beta, \gamma; x, \eta) - S_{-1}(\alpha, \beta, \gamma; x, \eta)) dx, \tag{67}$$

$$J_{-1}(\alpha, \beta, \gamma; x_0, \eta) = \frac{1}{2} \int_{C_{x_0}} (S_{-1}(\alpha, \beta + \eta^{-1}, \gamma; x, \eta) - S_{-1}(\alpha, \beta, \gamma; x, \eta)) dx, \tag{68}$$

$$K_{-1}(\alpha, \beta, \gamma; x_0, \eta) = \frac{1}{2} \int_{C_{x_0}} (S_{-1}(\alpha, \beta, \gamma + \eta^{-1}; x, \eta) - S_{-1}(\alpha, \beta, \gamma; x, \eta)) dx. \tag{69}$$

By using Lemma 2.4, we obtain

$$\begin{aligned} &I(\alpha, \beta, \gamma; x_0, \eta) \\ &= \frac{1}{2} \log \left\{ -\frac{1}{2} \gamma \eta + \frac{x_0}{2(1-x_0)} (1 + (\alpha + \beta - \gamma) \eta) + x_0 S(\alpha, \beta, \gamma; \hat{x}_0, \eta) + \alpha \eta \right\} \\ &\quad - \frac{1}{2} \log \left\{ -\frac{1}{2} \gamma \eta + \frac{x_0}{2(1-x_0)} (1 + (\alpha + \beta - \gamma) \eta) + x_0 S(\alpha, \beta, \gamma; x_0, \eta) + \alpha \eta \right\}, \end{aligned} \tag{70}$$

$$\begin{aligned} &J(\alpha, \beta, \gamma; x_0, \eta) \\ &= \frac{1}{2} \log \left\{ -\frac{1}{2} \gamma \eta + \frac{x_0}{2(1-x_0)} (1 + (\alpha + \beta - \gamma) \eta) + x_0 S(\alpha, \beta, \gamma; \hat{x}_0, \eta) + \beta \eta \right\} \\ &\quad - \frac{1}{2} \log \left\{ -\frac{1}{2} \gamma \eta + \frac{x_0}{2(1-x_0)} (1 + (\alpha + \beta - \gamma) \eta) + x_0 S(\alpha, \beta, \gamma; x_0, \eta) + \beta \eta \right\}, \end{aligned} \tag{71}$$

$$\begin{aligned} &K(\alpha, \beta, \gamma; x_0, \eta) \\ &= -\frac{1}{2} \log \left\{ \frac{1}{2} \gamma \eta + \frac{x_0}{2(1-x_0)} (\alpha + \beta - \gamma) \eta + x_0 S(\alpha, \beta, \gamma + \eta^{-1}; \hat{x}_0, \eta) \right\} \\ &\quad + \frac{1}{2} \log \left\{ \frac{1}{2} \gamma \eta + \frac{x_0}{2(1-x_0)} (\alpha + \beta - \gamma) \eta + x_0 S(\alpha, \beta, \gamma + \eta^{-1}; x_0, \eta) \right\}. \end{aligned} \tag{72}$$

We chose the semiaxis  $\text{Re}(x - 1) < 0$  as a branch cut of the logarithmic function. We fix the arguments of  $\alpha, \beta, \gamma, \gamma - \alpha, \gamma - \beta, \alpha + \beta - \gamma$  and  $\beta - \alpha$ . In the following computation, we use the conventions

$$-\alpha = e^{-\pi i} \alpha, \tag{73}$$

$$-\beta = e^{\pi i} \beta, \tag{74}$$

$$-\gamma = e^{\pi i} \gamma, \tag{75}$$

$$\alpha - \gamma = e^{\pi i} (\gamma - \alpha), \tag{76}$$

$$\beta - \gamma = e^{-\pi i} (\gamma - \beta), \tag{77}$$

$$\gamma - \alpha - \beta = e^{\pi i} (\alpha + \beta - \gamma), \tag{78}$$

$$\alpha - \beta = e^{\pi i} (\beta - \alpha) \tag{79}$$

which are corresponding to the conditions

$$0 < \arg \alpha \leq \pi, \tag{80}$$

$$-\pi < \arg \beta \leq 0, \tag{81}$$

$$-\pi < \arg \gamma \leq 0, \tag{82}$$

$$-\pi < \arg(\gamma - \alpha) \leq 0, \tag{83}$$

$$0 < \arg(\gamma - \beta) \leq \pi, \tag{84}$$

$$-\pi < \arg(\alpha + \beta - \gamma) \leq 0, \tag{85}$$

$$-\pi < \arg(\beta - \alpha) \leq 0, \tag{86}$$

respectively. By the definition of the Voros coefficients,  $V_j$  ( $j = 0, 1, 2$ ) are determined once the branch of  $\sqrt{Q_0}$  is fixed and they do not depend on the arguments of parameters  $\alpha, \beta, \gamma$ . Hence we can compute the concrete form of  $V_j$  under the above conventions without loss of generality.

To compute the leading terms and subleading terms of the Laurent expansion of  $S$  at  $x = b_1$  on the Riemann surface of  $\sqrt{Q_0}$ , we use a method given in [10] (see Section 3.1). On the first sheet, we have near  $x = 1$ :

$$x_0 S(\alpha, \beta, \gamma; x_0, \eta) = x_0 \left\{ \frac{1 - (\alpha + \beta - \gamma)\eta}{2(x_0 - 1)} - \frac{(2\gamma^2 + p)\eta^2 - 1}{4(1 - (\alpha + \beta - \gamma)\eta)} + O(x_0 - 1) \right\}, \tag{87}$$

where the branch of  $S_{-1}$  is chosen as (38) and where  $p$  denotes  $2(2\alpha\beta - \alpha\gamma - \beta\gamma)$ . On the second sheet, we have

$$x_0 S(\alpha, \beta, \gamma; \hat{x}_0, \eta) = x_0 \left\{ \frac{1 + (\alpha + \beta - \gamma)\eta}{2(x_0 - 1)} - \frac{(2\gamma^2 + p)\eta^2 - 1}{4(1 + (\alpha + \beta - \gamma)\eta)} + O(x_0 - 1) \right\} \tag{88}$$

near  $x = 1$ . Using (87) and (88), we obtain as  $x_0 \rightarrow 1$

$$\begin{aligned} I(\alpha, \beta, \gamma; x_0, \eta) &= \frac{1}{2} \log \frac{(\alpha + (\eta^{-1}/2))(\gamma - \alpha - (\eta^{-1}/2))}{(\alpha + \beta - \gamma)(\alpha + \beta - \gamma + \eta^{-1})} \\ &\quad + \frac{1}{2} \log(x_0 - 1) + O(x_0 - 1), \end{aligned} \tag{89}$$

$$\begin{aligned} J(\alpha, \beta, \gamma; x_0, \eta) &= \frac{1}{2} \log \frac{(\beta + (\eta^{-1}/2))(\gamma - \beta - (\eta^{-1}/2))}{(\alpha + \beta - \gamma)(\alpha + \beta - \gamma + \eta^{-1})} \\ &\quad + \frac{1}{2} \log(x_0 - 1) + O(x_0 - 1), \end{aligned} \tag{90}$$

$$\begin{aligned} K(\alpha, \beta, \gamma; x_0, \eta) &= \frac{1}{2} \log \frac{(\alpha + \beta - \gamma)(\alpha + \beta - \gamma - \eta^{-1})}{(\gamma - \alpha + (\eta^{-1}/2))(\gamma - \beta + (\eta^{-1}/2))} \\ &\quad - \frac{1}{2} \log(x_0 - 1) + O(x_0 - 1), \end{aligned} \tag{91}$$

and the indefinite integral of  $S_{-1}$  can be computed explicitly as follows:

$$\begin{aligned} & \int^x S_{-1}(\alpha, \beta, \gamma; x, \eta) dx \\ &= \frac{1}{2} \left\{ \gamma \log \frac{2\gamma^2 + px + 2\gamma\sqrt{\delta^2 x^2 + px + \gamma^2}}{x} \right. \\ &\quad - \sqrt{\delta^2 + p + \gamma^2} \log \frac{p + px + 2\gamma^2 + 2\delta^2 x + 2\sqrt{\delta^2 + p + \gamma^2}\sqrt{\delta^2 x^2 + px + \gamma^2}}{x - 1} \\ &\quad \left. + \delta \log (p + 2\delta^2 x + 2\delta\sqrt{\delta^2 x^2 + px + \gamma^2}) \right\}. \end{aligned} \tag{92}$$

Here  $\delta = \beta - \alpha$ . Hence we can evaluate the contour integral of  $S_{-1}$  on  $C_{x_0}$ :

$$\begin{aligned} & \frac{1}{2} \int_{C_{x_0}} S_{-1}(\alpha, \beta, \gamma; x, \eta) dx \\ &= \frac{\gamma}{4} \log \frac{2\gamma^2 + px_0 + e^{\pi i} 2\gamma\sqrt{\delta^2 x_0^2 + px_0 + \gamma^2}}{2\gamma^2 + px_0 + 2\gamma\sqrt{\delta^2 x_0^2 + px_0 + \gamma^2}} \\ &\quad - \frac{\sqrt{\delta^2 + p + \gamma^2}}{4} \log \frac{p + px_0 + 2\gamma^2 + 2\delta^2 x_0 + e^{\pi i} 2\sqrt{\delta^2 + p + \gamma^2}\sqrt{\delta^2 x_0^2 + px_0 + \gamma^2}}{p + px_0 + 2\gamma^2 + 2\delta^2 x_0 + 2\sqrt{\delta^2 + p + \gamma^2}\sqrt{\delta^2 x_0^2 + px_0 + \gamma^2}} \\ &\quad + \frac{\delta}{4} \log \frac{p + 2\delta^2 x_0 + e^{\pi i} 2\delta\sqrt{\delta^2 x_0^2 + px_0 + \gamma^2}}{p + 2\delta^2 x_0 + 2\delta\sqrt{\delta^2 x_0^2 + px_0 + \gamma^2}}. \end{aligned} \tag{93}$$

Let  $M_1(\alpha, \beta, \gamma; x_0, \eta)$ ,  $M_2(\alpha, \beta, \gamma; x_0, \eta)$  and  $M_3(\alpha, \beta, \gamma; x_0, \eta)$  be the first term, the second term and the third term of right-hand side of (93), respectively. We investigate the asymptotic behavior for  $I_{-1}(\alpha, \beta, \gamma; x_0, \eta)$  as  $x_0 \rightarrow 1$ . We compute the difference of  $M_1$  in  $\alpha$  variable to obtain

$$\begin{aligned} & M_1(\alpha + \eta^{-1}, \beta, \gamma; x_0, \eta) - M_1(\alpha, \beta, \gamma; x_0, \eta) \\ &= \frac{\gamma}{4} \log \frac{(2\gamma^2 + \hat{p} + e^{\pi i} 2\gamma\sqrt{\hat{\delta}^2 + \hat{p} + \gamma^2})(2\gamma^2 + p + 2\gamma\sqrt{\delta^2 + p + \gamma^2})}{(2\gamma^2 + p + e^{\pi i} 2\gamma\sqrt{\delta^2 + p + \gamma^2})(2\gamma^2 + \hat{p} + 2\gamma\sqrt{\hat{\delta}^2 + \hat{p} + \gamma^2})} + O(x_0 - 1), \end{aligned} \tag{94}$$

where we set  $\hat{p} = 2(2(\alpha + \eta^{-1})\beta - (\alpha + \eta^{-1})\gamma - \beta\gamma)$ ,  $\hat{\delta} = \beta - \alpha - \eta^{-1}$ . Similarly, we have

$$\begin{aligned} & M_2(\alpha + \eta^{-1}, \beta, \gamma; x_0, \eta) - M_2(\alpha, \beta, \gamma; x_0, \eta) \\ &= -\frac{\sqrt{\delta^2 + p + \gamma^2}}{4} \log \frac{(4\hat{\delta}^2(\hat{\delta}^2 + \hat{p} + \gamma^2) - (2\hat{\delta}^2 + \hat{p})^2)(\delta^2 + p + \gamma^2)^2}{(4\delta^2(\delta^2 + p + \gamma^2) - (2\delta^2 + p)^2)(\hat{\delta}^2 + \hat{p} + \gamma^2)^2} \\ &\quad + \frac{\eta^{-1}}{4} \log \frac{e^{\pi i}(4\hat{\delta}^2(\hat{\delta}^2 + \hat{p} + \gamma^2) - (2\hat{\delta}^2 + \hat{p})^2)}{16(\hat{\delta}^2 + \hat{p} + \gamma^2)^2} + \frac{\eta^{-1}}{4} \log(1 - x_0) + O(x_0 - 1), \end{aligned} \tag{95}$$

$$\begin{aligned}
 & M_3(\alpha + \eta^{-1}, \beta, \gamma; x_0, \eta) - M_3(\alpha, \beta, \gamma; x_0, \eta) \\
 &= \frac{\delta}{4} \log \frac{(p + 2\delta^2 + 2\delta\sqrt{\delta^2 + p + \gamma^2})(\hat{p} + 2\hat{\delta}^2 + e^{\pi i} 2\hat{\delta}\sqrt{\hat{\delta}^2 + \hat{p} + \gamma^2})}{(\hat{p} + 2\hat{\delta}^2 + 2\hat{\delta}\sqrt{\hat{\delta}^2 + \hat{p} + \gamma^2})(p + 2\delta^2 + e^{\pi i} 2\delta\sqrt{\delta^2 + p + \gamma^2})} \\
 &\quad - \frac{\eta^{-1}}{4} \log \frac{\hat{p} + 2\hat{\delta}^2 + e^{\pi i} 2\hat{\delta}\sqrt{\hat{\delta}^2 + \hat{p} + \gamma^2}}{\hat{p} + 2\hat{\delta}^2 + 2\hat{\delta}\sqrt{\hat{\delta}^2 + \hat{p} + \gamma^2}} + O(x_0 - 1). \tag{96}
 \end{aligned}$$

In our computation, we have used reductions:

$$p + 2\delta^2 + 2\delta\sqrt{\delta^2 + p + \gamma^2} = 4e^{-\pi i}\alpha(\gamma - \alpha), \tag{97}$$

$$p + 2\delta^2 - 2\delta\sqrt{\delta^2 + p + \gamma^2} = 4e^{-\pi i}\beta(\gamma - \beta), \tag{98}$$

$$p + 2\gamma^2 - 2\gamma\sqrt{\delta^2 + p + \gamma^2} = 4\alpha\beta, \tag{99}$$

$$p + 2\gamma^2 + 2\gamma\sqrt{\delta^2 + p + \gamma^2} = 4(\gamma - \alpha)(\gamma - \beta). \tag{100}$$

Hence we have

$$M_1(\alpha + \eta^{-1}, \beta, \gamma; x_0, \eta) - M_1(\alpha, \beta, \gamma; x_0, \eta) = \frac{\gamma}{4} \log \frac{(\gamma - \alpha)(\alpha + \eta^{-1})}{\alpha(\gamma - \alpha - \eta^{-1})} + O(x_0 - 1), \tag{101}$$

$$\begin{aligned}
 & M_2(\alpha + \eta^{-1}, \beta, \gamma; x_0, \eta) - M_2(\alpha, \beta, \gamma; x_0, \eta) \\
 &= \frac{\alpha + \beta - \gamma}{4} \log \frac{(\alpha + \beta - \gamma)^4(\alpha + \eta^{-1})(\gamma - \alpha - \eta^{-1})}{\alpha(\gamma - \alpha)(\alpha + \eta^{-1} + \beta - \gamma)^4} \\
 &\quad + \frac{\eta^{-1}}{4} \log \frac{\beta(\gamma - \beta)(\alpha + \eta^{-1})(\gamma - \alpha - \eta^{-1})}{(\alpha + \eta^{-1} + \beta - \gamma)^4} + \frac{\eta^{-1}}{2} \log(x_0 - 1) + O(x_0 - 1), \tag{102}
 \end{aligned}$$

$$\begin{aligned}
 & M_3(\alpha + \eta^{-1}, \beta, \gamma; x_0, \eta) - M_3(\alpha, \beta, \gamma; x_0, \eta) \\
 &= \frac{\beta - \alpha}{4} \log \frac{\alpha(\gamma - \alpha)}{(\alpha + \eta^{-1})(\gamma - \alpha - \eta^{-1})} \\
 &\quad - \frac{\eta^{-1}}{4} \log \frac{\beta(\gamma - \beta)}{(\alpha + \eta^{-1})(\gamma - \alpha - \eta^{-1})} + O(x_0 - 1). \tag{103}
 \end{aligned}$$

Then we obtain

$$\begin{aligned}
 & I_{-1}(\alpha, \beta, \gamma; x_0, \eta) \\
 &= \frac{1}{2} \{ \eta^{-1} \log(x_0 - 1) - \alpha \log \alpha + (\alpha + \eta^{-1}) \log(\alpha + \eta^{-1}) \\
 &\quad + (\gamma - \alpha) \log(\gamma - \alpha) - (\gamma - \alpha - \eta^{-1}) \log(\gamma - \alpha - \eta^{-1}) \\
 &\quad + 2(\alpha + \beta - \gamma) \log(\alpha + \beta - \gamma) - 2(\alpha + \eta^{-1} + \beta - \gamma) \log(\alpha + \eta^{-1} + \beta - \gamma) \} \\
 &\quad + O(x_0 - 1). \tag{104}
 \end{aligned}$$

To obtain the asymptotic behavior for  $J_{-1}(\alpha, \beta, \gamma; x_0, \eta)$  as  $x_0 \rightarrow 1$ , we exchange  $\alpha$  and  $e^{\pi i}$  in (104) for  $\beta$  and  $e^{-\pi i}$ , respectively:

$$\begin{aligned}
 & J_{-1}(\alpha, \beta, \gamma; x_0, \eta) \\
 &= \frac{1}{2} \{ \eta^{-1} \log(x_0 - 1) + \beta \log \beta + (\beta + \eta^{-1}) \log(\beta + \eta^{-1}) \\
 &\quad + (\gamma - \beta) \log(\gamma - \beta) - (\gamma - \beta - \eta^{-1}) \log(\gamma - \beta - \eta^{-1}) \\
 &\quad + 2(\alpha + \beta - \gamma) \log(\alpha + \beta - \gamma) - 2(\alpha + \beta + \eta^{-1} - \gamma) \log(\alpha + \beta + \eta^{-1} - \gamma) \} \\
 &\quad + O(x_0 - 1). \tag{105}
 \end{aligned}$$

In a similar manner, we have

$$\begin{aligned}
 & K_{-1}(\alpha, \beta, \gamma; x_0, \eta) \\
 &= \frac{1}{2} \{ -\eta^{-1} \log(x_0 - 1) + (\gamma - \alpha) \log(\gamma - \alpha) - (\gamma - \alpha + \eta^{-1}) \log(\gamma - \alpha + \eta^{-1}) \\
 &\quad + (\gamma - \beta) \log(\gamma - \beta) - (\gamma - \beta + \eta^{-1}) \log(\gamma - \beta + \eta^{-1}) \\
 &\quad + (\alpha + \beta - \gamma) \log(\alpha + \beta - \gamma) - 2(\alpha + \beta - \gamma - \eta^{-1}) \log(\alpha + \beta - \gamma - \eta^{-1}) \} \\
 &\quad + O(x_0 - 1). \tag{106}
 \end{aligned}$$

Similarly, we can compute the asymptotic behavior of  $I, J, K, I_{-1}, J_{-1}$  and  $K_{-1}$  near  $x = 0$  (resp.  $x = \infty$ ). Hence we have the following

PROPOSITION 2.5. *The Voros coefficient  $V_1$  satisfies the following system of difference equations as a formal power series solution in  $\eta^{-1}$ :*

$$\begin{aligned}
 & V_1(\alpha + \eta^{-1}, \beta, \gamma; \eta) - V_1(\alpha, \beta, \gamma; \eta) \\
 &= \frac{1}{2} \log \frac{(\alpha + (\eta^{-1}/2))(\gamma - \alpha - (\eta^{-1}/2))}{(\alpha + \beta - \gamma)(\alpha + \beta - \gamma + \eta^{-1})} \\
 &\quad + \frac{\eta}{2} \{ \alpha \log \alpha - (\alpha + \eta^{-1}) \log(\alpha + \eta^{-1}) - (\gamma - \alpha) \log(\gamma - \alpha) \\
 &\quad + (\gamma - \alpha - \eta^{-1}) \log(\gamma - \alpha - \eta^{-1}) - 2(\alpha + \beta - \gamma) \log(\alpha + \beta - \gamma) \\
 &\quad + 2(\alpha + \eta^{-1} + \beta - \gamma) \log(\alpha + \eta^{-1} + \beta - \gamma) \}, \tag{107}
 \end{aligned}$$

$$\begin{aligned}
 & V_1(\alpha, \beta + \eta^{-1}, \gamma; \eta) - V_1(\alpha, \beta, \gamma; \eta) \\
 &= \frac{1}{2} \log \frac{(\beta + (\eta^{-1}/2))(\gamma - \beta - (\eta^{-1}/2))}{(\alpha + \beta - \gamma)(\alpha + \beta - \gamma + \eta^{-1})} \\
 &\quad + \frac{\eta}{2} \{ \beta \log \beta - (\beta + \eta^{-1}) \log(\beta + \eta^{-1}) - (\gamma - \beta) \log(\gamma - \beta) \\
 &\quad + (\gamma - \beta - \eta^{-1}) \log(\gamma - \beta - \eta^{-1}) - 2(\alpha + \beta - \gamma) \log(\alpha + \beta - \gamma) \\
 &\quad + 2(\alpha + \beta + \eta^{-1} - \gamma) \log(\alpha + \beta + \eta^{-1} - \gamma) \}, \tag{108}
 \end{aligned}$$

$$\begin{aligned}
 &V_1(\alpha, \beta, \gamma + \eta^{-1}; \eta) - V_1(\alpha, \beta, \gamma; \eta) \\
 &= \frac{1}{2} \log \frac{(\alpha + \beta - \gamma)(\alpha + \beta - \gamma - \eta^{-1})}{(\gamma - \alpha + (\eta^{-1}/2))(\gamma - \beta + (\eta^{-1}/2))} \\
 &\quad + \frac{\eta}{2} \{ -(\gamma - \alpha) \log(\gamma - \alpha) + (\gamma - \alpha + \eta^{-1}) \log(\gamma - \alpha + \eta^{-1}) - (\gamma - \beta) \log(\gamma - \beta) \\
 &\quad\quad + (\gamma - \beta + \eta^{-1}) \log(\gamma - \beta + \eta^{-1}) - 2(\alpha + \beta - \gamma) \log(\alpha + \beta - \gamma) \\
 &\quad\quad + 2(\alpha + \beta - \gamma - \eta^{-1}) \log(\alpha + \beta - \gamma - \eta^{-1}) \}. \tag{109}
 \end{aligned}$$

Similarly, we obtain

PROPOSITION 2.6. *The Voros coefficient  $V_0$  satisfies the following system of difference equations as a formal power series solution in  $\eta^{-1}$ :*

$$\begin{aligned}
 &V_0(\alpha + \eta^{-1}, \beta, \gamma; \eta) - V_0(\alpha, \beta, \gamma; \eta) \\
 &= \frac{1}{2} \log \frac{\gamma - \alpha - (\eta^{-1}/2)}{\alpha + (\eta^{-1}/2)} \\
 &\quad - \frac{\eta}{2} \{ \alpha \log \alpha - (\alpha + \eta^{-1}) \log(\alpha + \eta^{-1}) + (\gamma - \alpha) \log(\gamma - \alpha) \\
 &\quad\quad - (\gamma - \alpha - \eta^{-1}) \log(\gamma - \alpha - \eta^{-1}) \}, \tag{110}
 \end{aligned}$$

$$\begin{aligned}
 &V_0(\alpha, \beta + \eta^{-1}, \gamma; \eta) - V_0(\alpha, \beta, \gamma; \eta) \\
 &= \frac{1}{2} \log \frac{\gamma - \beta - (\eta^{-1}/2)}{\beta + (\eta^{-1}/2)} \\
 &\quad - \frac{\eta}{2} \{ \beta \log \beta - (\beta + \eta^{-1}) \log(\beta + \eta^{-1}) + (\gamma - \beta) \log(\gamma - \beta) \\
 &\quad\quad - (\gamma - \beta - \eta^{-1}) \log(\gamma - \beta - \eta^{-1}) \}, \tag{111}
 \end{aligned}$$

$$\begin{aligned}
 &V_0(\alpha, \beta, \gamma + \eta^{-1}; \eta) - V_0(\alpha, \beta, \gamma; \eta) \\
 &= \frac{1}{2} \log \frac{\gamma(\gamma + \eta^{-1})}{(\gamma - \alpha + (\eta^{-1}/2))(\gamma - \beta + (\eta^{-1}/2))} \\
 &\quad - \frac{\eta}{2} \{ (\gamma - \alpha) \log(\gamma - \alpha) - (\gamma - \alpha + \eta^{-1}) \log(\gamma - \alpha + \eta^{-1}) \\
 &\quad\quad + (\gamma - \beta) \log(\gamma - \beta) - (\gamma - \beta + \eta^{-1}) \log(\gamma - \beta + \eta^{-1}) \\
 &\quad\quad - 2\gamma \log \gamma + 2(\gamma + \eta^{-1}) \log(\gamma + \eta^{-1}) \}. \tag{112}
 \end{aligned}$$

PROPOSITION 2.7. *The Voros coefficient  $V_2$  satisfies the following system of difference equations as a formal power series solution in  $\eta^{-1}$ :*

$$\begin{aligned}
 &V_2(\alpha + \eta^{-1}, \beta, \gamma; \eta) - V_2(\alpha, \beta, \gamma; \eta) \\
 &= \frac{1}{2} \log \frac{(\beta - \alpha)(\beta - \alpha - \eta^{-1})}{(\alpha + (\eta^{-1}/2))(\gamma - \alpha - (\eta^{-1}/2))} \\
 &\quad + \frac{\eta}{2} \{ -\alpha \log \alpha + (\alpha + \eta^{-1}) \log(\alpha + \eta^{-1}) + (\gamma - \alpha) \log(\gamma - \alpha) \\
 &\quad \quad - (\gamma - \alpha - \eta^{-1}) \log(\gamma - \alpha - \eta^{-1}) - 2(\beta - \alpha) \log(\beta - \alpha) \\
 &\quad \quad + 2(\beta - \eta^{-1} - \alpha) \log(\beta - \eta^{-1} - \alpha) \}, \tag{113}
 \end{aligned}$$

$$\begin{aligned}
 &V_2(\alpha, \beta + \eta^{-1}, \gamma; \eta) - V_2(\alpha, \beta, \gamma; \eta) \\
 &= \frac{1}{2} \log \frac{(\beta + (\eta^{-1}/2))(\gamma - \beta - (\eta^{-1}/2))}{(\beta - \alpha)(\beta - \alpha + \eta^{-1})} \\
 &\quad + \frac{\eta}{2} \{ \beta \log \beta - (\beta + \eta^{-1}) \log(\beta + \eta^{-1}) - (\gamma - \beta) \log(\gamma - \beta) \\
 &\quad \quad + (\gamma - \beta - \eta^{-1}) \log(\gamma - \beta - \eta^{-1}) - 2(\beta - \alpha) \log(\beta - \alpha) \\
 &\quad \quad + 2(\beta + \eta^{-1} - \alpha) \log(\beta + \eta^{-1} - \alpha) \}, \tag{114}
 \end{aligned}$$

$$\begin{aligned}
 &V_2(\alpha, \beta, \gamma + \eta^{-1}; \eta) - V_2(\alpha, \beta, \gamma; \eta) \\
 &= \frac{1}{2} \log \frac{\gamma - \alpha + (\eta^{-1}/2)}{\gamma - \beta + (\eta^{-1}/2)} \\
 &\quad + \frac{\eta}{2} \{ (\gamma - \alpha) \log(\gamma - \alpha) - (\gamma + \eta^{-1} - \alpha) \log(\gamma + \eta^{-1} - \alpha) \\
 &\quad \quad - (\gamma - \beta) \log(\gamma - \beta) + (\gamma + \eta^{-1} - \beta) \log(\gamma + \eta^{-1} - \beta) \}. \tag{115}
 \end{aligned}$$

PROPOSITION 2.8. *The system of difference equations (110), (111), (112) (resp. (107), (108), (109), resp. (113), (114), (115)) satisfies the compatibility conditions and it has a unique formal power series solution  $V_0$  (resp.  $V_1$ , resp.  $V_2$ ) in  $\eta^{-1}$  without constant term which is homogeneous in  $(\alpha, \beta, \gamma; \eta^{-1})$ .*

PROOF. Since  $V_1$  (resp.  $V_0$ , resp.  $V_2$ ) satisfies (107), (108), (109) (resp. (110), (111), (112), resp. (113), (114), (115)), the compatibility conditions trivially hold. We consider the following equation

$$V(\alpha + \eta^{-1}, \beta, \gamma; \eta) - V(\alpha, \beta, \gamma; \eta) = 0. \tag{116}$$

Assume that  $V$  has an expansion of the form:

$$V(\alpha, \beta, \gamma; \eta) = \sum_{n=1}^{\infty} v_n(\alpha, \beta, \gamma) \eta^{-n}, \tag{117}$$

where  $v_n$  is a homogeneous rational function of order  $-n$  ( $n = 1, 2, 3, \dots$ ). Since the first term of the left-hand side of (116) has an expansion

$$V(\alpha + \eta^{-1}, \beta, \gamma; \eta) = \sum_{n=1}^{\infty} \sum_{k=0}^{\infty} \frac{\partial_{\alpha}^k v_n(\alpha, \beta, \gamma)}{\eta^{k+n} k!} = \sum_{l=1}^{\infty} \left( \sum_{k+n=l} \frac{\partial_{\alpha}^k v_n(\alpha, \beta, \gamma)}{\eta^l k!} \right), \tag{118}$$

we obtain

$$V(\alpha + \eta^{-1}, \beta, \gamma; \eta) - V(\alpha, \beta, \gamma; \eta) = \sum_{l=1}^{\infty} \sum_{k=1}^l \frac{\partial_{\alpha}^k v_{l-k}(\alpha, \beta, \gamma)}{k!} \frac{1}{\eta^l} = 0. \tag{119}$$

Hence  $v_n$  is a function which is independent of  $\alpha$ . In a similar way, we can prove that  $v_n$  does not depend on  $\beta$  and  $\gamma$ . Since  $v_n$  is homogeneous of order  $-n$  in  $(\alpha, \beta, \gamma)$ , we have  $v_n \equiv 0$ . This completes the proof of Proposition 2.8.  $\square$

We consider  $V_1$ . In our computation, we tentatively admit formal power series in  $\eta^{-1}$  starting from the first power:

$$\sum_{n=-1}^{\infty} v_n(\alpha, \beta, \gamma) \eta^{-n} \tag{120}$$

with the coefficients  $v_{-1}$  and  $v_0$  containing logarithms of  $\alpha, \beta, \gamma$ . These extra terms will disappear in the final result. The right-hand side of (107) can be written in the form

$$f(\alpha, \beta, \gamma; \eta) + g(\alpha, \beta, \gamma; \eta) \tag{121}$$

with

$$f(\alpha, \beta, \gamma; \eta) = \frac{1}{2} \log \frac{(\alpha + (\eta^{-1}/2))(\gamma - \alpha - (\eta^{-1}/2))}{(\alpha + \beta - \gamma)(\alpha + \beta - \gamma + \eta^{-1})} \tag{122}$$

and

$$\begin{aligned} g(\alpha, \beta, \gamma; \eta) = \frac{\eta}{2} \{ & \alpha \log \alpha - (\alpha + \eta^{-1}) \log(\alpha + \eta^{-1}) - (\gamma - \alpha) \log(\gamma - \alpha) \\ & + (\gamma - \alpha - \eta^{-1}) \log(\gamma - \alpha - \eta^{-1}) - 2(\alpha + \beta - \gamma) \log(\alpha + \beta - \gamma) \\ & + 2(\alpha + \eta^{-1} + \beta - \gamma) \log(\alpha + \eta^{-1} + \beta - \gamma) \}. \end{aligned} \tag{123}$$

Then (107) is decomposed into the following two equations:

$$V_{11}(\alpha + \eta^{-1}, \beta, \gamma; \eta) - V_{11}(\alpha, \beta, \gamma; \eta) = f(\alpha, \beta, \gamma; \eta), \tag{124}$$

$$V_{12}(\alpha + \eta^{-1}, \beta, \gamma; \eta) - V_{12}(\alpha, \beta, \gamma; \eta) = g(\alpha, \beta, \gamma; \eta). \tag{125}$$

If we find solutions  $V_{11}$  and  $V_{12}$ , then  $V_1 = V_{11} + V_{12}$  satisfies (107). We can easily solve (125):

$$\begin{aligned}
 &V_{12}(\alpha, \beta, \gamma; \eta) \\
 &= \frac{\eta}{2}(-\alpha \log \alpha + (\gamma - \alpha) \log(\gamma - \alpha) + 2(\alpha + \beta - \gamma) \log(\alpha + \beta - \gamma)). \tag{126}
 \end{aligned}$$

To solve (124), we employ an idea developed by Candelpergher–Coppo–Delabaere [5]. We rewrite the left-hand side of (124) as follows:

$$V_{11}(\alpha + \eta^{-1}, \beta, \gamma; \eta) - V_{11}(\alpha, \beta, \gamma; \eta) = (e^{\eta^{-1}\partial_\alpha} - 1)V_{11}(\alpha, \beta, \gamma; \eta). \tag{127}$$

Here  $\partial_\alpha = \partial/\partial\alpha$ . The inverse of the difference operator  $e^{\eta^{-1}\partial_\alpha} - 1$  can be expanded in the form

$$(e^{\eta^{-1}\partial_\alpha} - 1)^{-1} = \eta \partial_\alpha^{-1} \sum_{n=0}^{\infty} \frac{(-1)^n B_n}{n!} \eta^{-n} \partial_\alpha^n, \tag{128}$$

where  $B_n$  denotes  $n$ -th Bernoulli number and  $\partial_\alpha^{-1}$  the indefinite integration operator in  $\alpha$ . Using operator (128), we have a solution of (124):

$$V_{11}(\alpha, \beta, \gamma; \eta) = (e^{\eta^{-1}\partial_\alpha} - 1)^{-1} f(\alpha, \beta, \gamma; \eta^{-1}) + f_0(\beta, \gamma; \eta^{-1}), \tag{129}$$

where  $f_0(\beta, \gamma)$  is an arbitrary formal power series in  $\eta^{-1}$  which does not depend on  $\alpha$ . To compute the first term of the right-hand side of (129), we use the following lemma.

LEMMA 2.9. *We have the following two formulas:*

$$\partial_\alpha (e^{\eta^{-1}\partial_\alpha} - 1)^{-1} \log\left(1 + \frac{1}{\alpha\eta}\right) = \frac{1}{\alpha}, \tag{130}$$

$$\partial_\alpha (e^{\eta^{-1}\partial_\alpha/2} - 1)^{-1} \log\left(1 + \frac{1}{2\eta\alpha}\right) = \frac{1}{\alpha}. \tag{131}$$

PROOF. The first formula immediately follows from

$$\partial_\alpha \log\left(1 + \frac{1}{\eta\alpha}\right) = \frac{1}{\alpha + \eta^{-1}} - \frac{1}{\alpha} = (e^{\eta^{-1}\partial_\alpha} - 1) \frac{1}{\alpha}. \tag{132}$$

Similarly, we have (131). □

We consider the  $\alpha$ -derivative of  $V_{11}$ :

$$\begin{aligned}
 \partial_\alpha V_{11} = & -\partial_\alpha (e^{\eta^{-1}\partial_\alpha} - 1)^{-1} \frac{1}{2} \left\{ \log(\alpha + \beta - \gamma) + \log(\alpha + \beta - \gamma + \eta^{-1}) \right. \\
 & \left. - \log\left(\alpha + \frac{\eta^{-1}}{2}\right) - \log\left(\gamma - \alpha - \frac{\eta^{-1}}{2}\right) \right\}. \tag{133}
 \end{aligned}$$

The right-hand side can be written in the form:

$$\begin{aligned} & \frac{\partial_\alpha}{2}(e^{\eta^{-1}\partial_\alpha} - 1)^{-1}(-2\log(\alpha + \beta - \gamma) + \log \alpha + \log(\gamma - \alpha)) \\ & + \frac{\partial_\alpha}{2}(e^{(1/2)\eta^{-1}\partial_\alpha} + 1)^{-1}(e^{(1/2)\eta^{-1}\partial_\alpha} - 1)^{-1}\left(\log\left(1 + \frac{1}{2\alpha\eta}\right) + \log\left(1 - \frac{1}{2(\gamma - \alpha)\eta}\right)\right) \\ & - \frac{\partial_\alpha}{2}(e^{\eta^{-1}\partial_\alpha} - 1)^{-1}\log\left(1 + \frac{1}{\eta(\alpha + \beta - \gamma)}\right). \end{aligned} \tag{134}$$

The first term turns out to be

$$\begin{aligned} & -\frac{\eta}{2}\sum_{n=0}^\infty \frac{(-1)^n B_n}{n!} \eta^{-n} \partial_\alpha^n (2\log(\alpha + \beta - \gamma) - \log \alpha - \log(\gamma - \alpha)) \\ & = -\frac{\eta}{2}(2\log(\alpha + \beta - \gamma) - \log \alpha - \log(\gamma - \alpha)) + \frac{B_1}{2}\left(-\frac{2}{\alpha + \beta - \gamma} + \frac{1}{\alpha} - \frac{1}{\gamma - \alpha}\right) \\ & + \frac{1}{2}\sum_{n=2}^\infty \frac{B_n}{n} \eta^{1-n} \left(-\frac{2}{(\alpha + \beta - \gamma)^n} + \frac{1}{\alpha^n} - \frac{1}{(\gamma - \alpha)^n}\right). \end{aligned} \tag{135}$$

Using the identity

$$(e^{(1/2)\eta^{-1}\partial_\alpha} + 1)^{-1} = (e^{(1/2)\eta^{-1}\partial_\alpha} - 1)^{-1} - 2(e^{\eta^{-1}\partial_\alpha} - 1)^{-1} \tag{136}$$

and Lemma 2.9, we can rewrite the second and third terms of (134) in the form:

$$\begin{aligned} & -\frac{1}{2}((e^{(1/2)\eta^{-1}\partial_\alpha} - 1)^{-1} - 2(e^{\eta^{-1}\partial_\alpha} - 1)^{-1})\left(-\frac{1}{\alpha} + \frac{1}{\gamma - \alpha}\right) - \frac{1}{2(\alpha + \beta - \gamma)} \\ & = -\frac{1}{2}\sum_{n=1}^\infty \frac{(-1)^n B_n}{n!} \eta^{1-n} (2^{1-n} - 2) \partial_\alpha^{n-1} \left(-\frac{1}{\alpha} - \frac{1}{\gamma - \alpha}\right) + \frac{1}{2(\alpha + \beta - \gamma)} \\ & = -\frac{B_1}{2}\left(-\frac{1}{\alpha} + \frac{1}{\gamma - \alpha}\right) - \frac{1}{2(\alpha + \beta - \gamma)} \\ & - \frac{1}{2}\sum_{n=2}^\infty \frac{B_n}{n} \eta^{1-n} (2^{1-n} - 2) \left(\frac{1}{\alpha^n} + \frac{1}{(\gamma - \alpha)^n}\right). \end{aligned} \tag{137}$$

Hence we obtain

$$\begin{aligned} \partial_\alpha V_{11}(\alpha, \beta, \gamma) & = -\frac{1}{2}\left\{\eta(2\log(\alpha + \beta - \gamma) - \log \alpha - \log(\gamma - \alpha)) \right. \\ & \left. + \sum_{n=2}^\infty \frac{B_n}{n} \eta^{1-n} \left((2^{1-n} - 1)\left(\frac{1}{\alpha^n} + \frac{1}{(\gamma - \alpha)^n}\right) - \frac{2}{(\alpha + \beta - \gamma)^n}\right)\right\}. \end{aligned} \tag{138}$$

Thus we have

$$\begin{aligned}
 V_1(\alpha, \beta, \gamma; \eta) &= -\frac{1}{2} \sum_{n=2}^{\infty} \frac{B_n}{n(n-1)} \eta^{1-n} \\
 &\quad \times \left( \left(1 - \frac{1}{2^{n-1}}\right) \left(\frac{1}{\alpha^{n-1}} - \frac{1}{(\gamma - \alpha)^{n-1}}\right) + \frac{2}{(\alpha + \beta - \gamma)^n} \right) + f_0(\beta, \gamma).
 \end{aligned}
 \tag{139}$$

Here  $f_0$  is an arbitrary formal power series in  $\eta^{-1}$  whose coefficients depend only on  $\beta$  and  $\gamma$ . Solving (108), we have

$$\begin{aligned}
 V_1(\alpha, \beta, \gamma; \eta) &= -\frac{1}{2} \sum_{n=2}^{\infty} \frac{B_n \eta^{1-n}}{n(n-1)} \\
 &\quad \times \left( (1 - 2^{1-n}) \left(\frac{1}{\beta^{n-1}} - \frac{1}{(\gamma - \beta)^{n-1}} + \frac{2}{(\alpha + \beta - \gamma)^n}\right) \right) + f_1(\alpha, \gamma),
 \end{aligned}
 \tag{140}$$

where  $f_1(\alpha, \gamma)$  is an arbitrary formal power series in  $\eta^{-1}$  whose coefficients depend only on  $\alpha$  and  $\gamma$ . On the other hand, solving (109), we have

$$\begin{aligned}
 V_1(\alpha, \beta, \gamma; \eta) &= -\frac{1}{2} \sum_{n=2}^{\infty} \frac{B_n \eta^{1-n}}{n(n-1)} \\
 &\quad \times \left( (1 - 2^{1-n}) \left(-\frac{1}{(\gamma - \alpha)^{n-1}} - \frac{1}{(\gamma - \beta)^{n-1}}\right) + \frac{2}{(\alpha + \beta - \gamma)^n} \right) \\
 &\quad + f_2(\alpha, \beta),
 \end{aligned}
 \tag{141}$$

where  $f_2(\alpha, \beta)$  is an arbitrary formal power series in  $\eta^{-1}$  whose coefficients depend only on  $\alpha$  and  $\beta$ . Combining (139), (140) and (141) yields (46). In a similar manner, we obtain  $V_0$  and  $V_2$ . This completes the proof of Theorem 2.3.  $\square$

In the above computation, we have assumed that  $(\alpha, \beta, \gamma)$  is contained in  $\omega_2$ . For the other cases, the same discussion works and the explicit forms of  $V_j$  are the same as those given in Theorem 2.3 if the branch of  $S_{-1}(x) = \sqrt{Q_0(x)}$  is specified as (36), (37), (38). Note that for the choice of the branch in each case, we have to place the branch cut suitably. Some examples of the branch cuts are shown by wavy curves in Figures 2.4–2.8. For later use, we denote by  $L_1$  the branch cut shown by the wavy curve in Figure 2.5.

### 3. Borel sums of the Voros coefficients.

In this section, we examine the Borel summability of  $V_j$  in  $\omega_h$  and compute the Borel sums  $V_j^h$  ( $j = 0, 1, 2$ ) of the Voros coefficients  $V_j$  in  $\omega_h$  ( $h = 1, \dots, 4$ ). We use the branch of  $S_{-1}$  defined by (36), (37) and (38). The following theorem has been announced in [2]. Note that the choice of the branch of  $S_{-1}$  at the origin in [2] is opposite of the current choice.

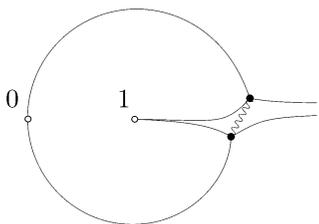


Figure 2.4.  $(\alpha, \beta, \gamma) = (0.5, 1 - \epsilon - \delta i, 1)$  in  $\omega_1$ .

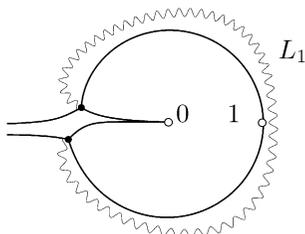


Figure 2.5.  $(1 - \epsilon + \delta i, 2, 1)$  in  $\omega_1$ .

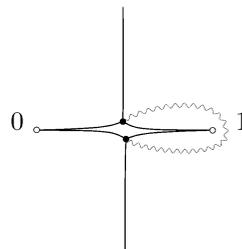


Figure 2.6.  $(\epsilon + \delta i, 2, 1)$  in  $\omega_1$ .

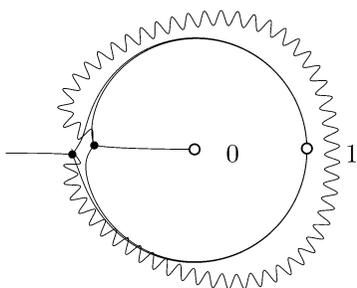


Figure 2.7.  $(\alpha, \beta, \gamma) = (1 + \epsilon + \delta i, 1)$  in  $\omega_3$ .

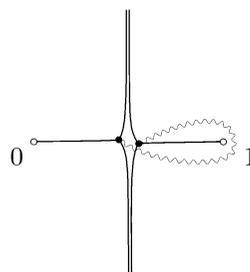


Figure 2.8.  $(-\epsilon + \delta i, 2, 1)$  in  $\omega_4$ .

**THEOREM 3.1.** For each  $j = 0, 1, 2$  and  $h = 1, \dots, 4$ , the Voros coefficient  $V_j$  is Borel summable in  $\omega_h$ . The Borel sums  $V_j^h$  of  $V_j$  in  $\omega_h$  have the following forms:

$$V_0^1 = \frac{1}{2} \log \frac{\Gamma(1/2 + (\beta - \gamma)\eta) \Gamma^2(\gamma\eta) \alpha^{\alpha\eta} \beta^{\beta\eta} (\gamma - \alpha)^{(\gamma - \alpha)\eta} \eta}{\Gamma(1/2 + \alpha\eta) \Gamma(1/2 + \beta\eta) \Gamma(1/2 + (\gamma - \alpha)\eta) (\beta - \gamma)^{(\beta - \gamma)\eta} \gamma^{2\gamma\eta - 1}}, \tag{142}$$

$$V_0^2 = \frac{1}{2} \log \frac{\Gamma^2(\gamma\eta) \alpha^{\alpha\eta} \beta^{\beta\eta} (\gamma - \alpha)^{(\gamma - \alpha)\eta} (\gamma - \beta)^{(\gamma - \beta)\eta} 2\pi\eta}{\Gamma(1/2 + \alpha\eta) \Gamma(1/2 + \beta\eta) \Gamma(1/2 + (\gamma - \alpha)\eta) \Gamma(1/2 + (\gamma - \beta)\eta) \gamma^{2\eta\gamma - 1}}, \tag{143}$$

$$V_0^3 = \frac{1}{2} \log \frac{\Gamma(1/2 + (\alpha - \gamma)\eta) \Gamma(1/2 + (\beta - \gamma)\eta) \Gamma^2(\gamma\eta) \alpha^{\alpha\eta} \beta^{\beta\eta} \eta}{\Gamma(1/2 + \alpha\eta) \Gamma(1/2 + \beta\eta) (\alpha - \gamma)^{(\alpha - \gamma)\eta} (\beta - \gamma)^{(\beta - \gamma)\eta} \gamma^{2\gamma\eta - 1} 2\pi}, \tag{144}$$

$$V_0^4 = \frac{1}{2} \log \frac{\Gamma(1/2 - \alpha\eta) \Gamma(1/2 + (\beta - \gamma)\eta) \Gamma^2(\gamma\eta) \beta^{\beta\eta} (\gamma - \alpha)^{(\gamma - \alpha)\eta} \eta}{\Gamma(1/2 + \beta\eta) \Gamma(1/2 + (\gamma - \alpha)\eta) (-\alpha)^{-\alpha\eta} (\beta - \gamma)^{(\beta - \gamma)\eta} \gamma^{2\gamma\eta - 1} 2\pi}, \tag{145}$$

$$V_1^1 = \frac{1}{2} \log \frac{\Gamma(1/2 + \alpha\eta) \Gamma(1/2 + \beta\eta) \Gamma(1/2 + (\beta - \gamma)\eta) (\gamma - \alpha)^{(\gamma - \alpha)\eta} (\alpha + \beta - \gamma)^{2(\alpha + \beta - \gamma)\eta - 1}}{\Gamma(1/2 + (\gamma - \alpha)\eta) \Gamma^2((\alpha + \beta - \gamma)\eta) \alpha^{\alpha\eta} \beta^{\beta\eta} (\beta - \gamma)^{(\beta - \gamma)\eta} \eta}, \tag{146}$$

$$V_1^2 = \frac{1}{2} \log \frac{\Gamma(1/2 + \alpha\eta) \Gamma(1/2 + \beta\eta) (\gamma - \alpha)^{(\gamma - \alpha)\eta} (\gamma - \beta)^{(\gamma - \beta)\eta} (\alpha + \beta - \gamma)^{2(\alpha + \beta - \gamma)\eta - 1} 2\pi}{\Gamma(1/2 + (\gamma - \alpha)\eta) \Gamma(1/2 + (\gamma - \beta)\eta) \Gamma^2((\alpha + \beta - \gamma)\eta) \alpha^{\alpha\eta} \beta^{\beta\eta} \eta}, \tag{147}$$

$$V_1^3 = \frac{1}{2} \log \frac{\Gamma(1/2 + \alpha\eta) \Gamma(1/2 + \beta\eta) \Gamma(1/2 + (\alpha - \gamma)\eta) \Gamma(1/2 + (\beta - \gamma)\eta) (\alpha + \beta - \gamma)^{2(\alpha + \beta - \gamma)\eta - 1}}{2\pi \Gamma^2((\alpha + \beta - \gamma)\eta) \alpha^{\alpha\eta} \beta^{\beta\eta} (\alpha - \gamma)^{(\alpha - \gamma)\eta} (\beta - \gamma)^{(\beta - \gamma)\eta} \eta}, \tag{148}$$

$$V_1^4 = \frac{1}{2} \log \frac{\Gamma(1/2 + \beta\eta)\Gamma(1/2 + (\beta - \gamma)\eta)(-\alpha)^{-\alpha\eta}(\gamma - \alpha)^{(\gamma - \alpha)\eta}(\alpha + \beta - \gamma)^{2(\alpha + \beta - \gamma)\eta - 1}2\pi}{\Gamma(1/2 - \alpha\eta)\Gamma(1/2 + (\gamma - \alpha)\eta)\Gamma^2((\alpha + \beta - \gamma)\eta)\beta^{\beta\eta}(\beta - \gamma)^{(\beta - \gamma)\eta}\eta}, \tag{149}$$

$$V_2^1 = \frac{1}{2} \log \frac{\Gamma(1/2 + \beta\eta)\Gamma(1/2 + (\gamma - \alpha)\eta)\Gamma(1/2 + (\beta - \gamma)\eta)\alpha^{\alpha\eta}(\beta - \alpha)^{2(\beta - \alpha)\eta - 1}}{\Gamma(1/2 + \alpha\eta)\Gamma^2((\beta - \alpha)\eta)\beta^{\beta\eta}(\gamma - \alpha)^{(\gamma - \alpha)\eta}(\beta - \gamma)^{(\beta - \gamma)\eta}\eta}, \tag{150}$$

$$V_2^2 = \frac{1}{2} \log \frac{\Gamma(1/2 + \beta\eta)\Gamma(1/2 + (\gamma - \alpha)\eta)\alpha^{\alpha\eta}(\gamma - \beta)^{(\gamma - \beta)\eta}(\beta - \alpha)^{2(\beta - \alpha)\eta - 1}2\pi}{\Gamma(1/2 + \alpha\eta)\Gamma(1/2 + (\gamma - \beta)\eta)\Gamma^2((\beta - \alpha)\eta)\beta^{\beta\eta}(\gamma - \alpha)^{(\gamma - \alpha)\eta}\eta}, \tag{151}$$

$$V_2^3 = \frac{1}{2} \log \frac{2\pi\Gamma(1/2 + \beta\eta)\Gamma(1/2 + (\beta - \gamma)\eta)\alpha^{\alpha\eta}(\alpha - \gamma)^{(\alpha - \gamma)\eta}(\beta - \alpha)^{2(\beta - \alpha)\eta - 1}}{\Gamma(1/2 + \alpha\eta)\Gamma(1/2 + (\alpha - \gamma)\eta)\Gamma^2((\beta - \alpha)\eta)\beta^{\beta\eta}(\beta - \gamma)^{(\beta - \gamma)\eta}\eta}, \tag{152}$$

$$V_2^4 = \frac{1}{2} \log \frac{\Gamma(1/2 - \alpha\eta)\Gamma(1/2 + \beta\eta)\Gamma(1/2 + (\gamma - \alpha)\eta)\Gamma(1/2 + (\beta - \gamma)\eta)(\beta - \alpha)^{2(\beta - \alpha)\eta - 1}}{\Gamma^2((\beta - \alpha)\eta)(-\alpha)^{-\alpha\eta}\beta^{\beta\eta}(\gamma - \alpha)^{(\gamma - \alpha)\eta}(\beta - \gamma)^{(\beta - \gamma)\eta}2\pi\eta}. \tag{153}$$

PROOF. Our proof follows from the proof of Theorem 2.1 in [14], but the computation is slightly more complicated than that of [14]. We now compute the Borel sums  $V_0^h$  of  $V_0$ . To find the Borel sums  $V_0^h$ , we first take the Borel transform  $V_{0,B}(\alpha, \beta, \gamma; y)$  of  $V_0$ . By the definition, we have

$$V_{0,B}(\alpha, \beta, \gamma; y) = \frac{1}{2} \sum_{n=2}^{\infty} \frac{B_n y^{n-2}}{n!} \times \left\{ (1 - 2^{1-n}) \left( \frac{1}{\alpha^{n-1}} + \frac{1}{\beta^{n-1}} + \frac{1}{(\gamma - \alpha)^{n-1}} + \frac{1}{(\gamma - \beta)^{n-1}} \right) + \frac{2}{\gamma^{n-1}} \right\}. \tag{154}$$

We use the following functions:

$$\begin{aligned} \tilde{g}(t) &= \sum_{n=2}^{\infty} \frac{B_n}{n!} \left( \frac{y}{t} \right)^n = \frac{y/t}{\exp(y/t) - 1} - 1 + \frac{y}{2t} \\ &= \frac{y}{2t} \left( \frac{1}{\exp(y/2t) - 1} - \frac{1}{\exp(y/2t) + 1} \right) - 1 + \frac{y}{2t}, \end{aligned} \tag{155}$$

$$g_0(t) = \tilde{g}(t) \frac{t}{y^2} = \frac{1}{y} \left( \frac{1}{\exp(y/t) - 1} + \frac{1}{2} - \frac{t}{y} \right) \tag{156}$$

and

$$g_1(t) = \frac{1}{\exp(y/2t) - 1} + \frac{1}{\exp(y/2t) + 1} - \frac{2t}{y}. \tag{157}$$

Then we have

$$V_{0,B}(\alpha, \beta, \gamma; y) = -\frac{1}{4y} \{g_1(\alpha) + g_1(\beta) + g_1(\gamma - \alpha) + g_1(\gamma - \beta)\} + g_0(\gamma). \tag{158}$$

Simplifying computation, we introduce the following auxiliary infinite series:

$$\tilde{V}_0 = V_0 + \mu(\alpha) + \mu(\beta) + \mu(\gamma - \alpha) + \mu(\gamma - \beta), \tag{159}$$

where

$$\mu(t) = -\frac{1}{4} + \frac{t\eta}{2} \log\left(1 + \frac{1}{2t\eta}\right) = \frac{1}{4} \sum_{n=0}^{\infty} \frac{1}{n+2} (-2t\eta)^{-(n+1)}. \tag{160}$$

The Borel transform  $\mu_B(t; y)$  of  $\mu(t)$  is

$$\mu_B(t; y) = -\frac{1}{8t} \sum_{n=0}^{\infty} \frac{1}{(n+2)n!} \left(-\frac{y}{2t}\right)^n = -\frac{t}{4y^2} \left\{ \left(-\frac{y}{t} - 2\right) \exp\left(-\frac{y}{2t}\right) + 2 \right\}. \tag{161}$$

The Borel transform  $\tilde{V}_{0,B}$  of  $\tilde{V}_0$  is related to  $V_{0,B}$  by

$$\tilde{V}_{0,B} = V_{0,B} + \mu_B(\alpha) + \mu_B(\beta) + \mu_B(\gamma - \alpha) + \mu_B(\gamma - \beta). \tag{162}$$

In view of (162), we define

$$g(t) = \frac{1}{4y} \left\{ \left( \frac{1}{\exp(y/2t) - 1} + \frac{1}{\exp(y/2t) + 1} \right) - \left( 1 + \frac{2t}{y} \right) \exp\left(-\frac{y}{2t}\right) \right\}. \tag{163}$$

The function  $g(t)$  rewrites as follows:

$$g(t) = \frac{1}{2y} \exp\left(-\frac{y}{2t}\right) \left( \frac{1}{\exp(y/t) - 1} + \frac{1}{2} - \frac{t}{y} \right).$$

Then we have

$$\tilde{V}_{0,B} = -g(\alpha) - g(\beta) - g(\gamma - \alpha) - g(\gamma - \beta) + g_0(\gamma). \tag{164}$$

We can compute the Borel transforms  $\tilde{V}_{1,B}$  of  $\tilde{V}_1$  and  $\tilde{V}_{2,B}$  of  $\tilde{V}_2$  in a similar manner as the computation of the Borel transform  $\tilde{V}_{0,B}$  of  $\tilde{V}_0$  and we have the following proposition.

**PROPOSITION 3.2.** *The Borel transforms  $\tilde{V}_{j,B}^1$  of the Voros coefficients  $\tilde{V}_j$  have the following forms:*

$$\tilde{V}_{0,B} = -g(\alpha) - g(\beta) - g(\gamma - \alpha) - g(\gamma - \beta) + g_0(\gamma), \tag{165}$$

$$\tilde{V}_{1,B} = g(\alpha) + g(\beta) - g(\gamma - \alpha) - g(\gamma - \beta) + g_0(\alpha + \beta - \gamma), \tag{166}$$

$$\tilde{V}_{2,B} = -g(\alpha) - g(\beta) + g(\gamma - \alpha) - g(\gamma - \beta) - g_0(\beta - \alpha). \tag{167}$$

Next we consider the Borel sums  $V_0^1$  of  $V_0$ . We use the following integral representation of the logarithm of the  $\Gamma$ -function [8].

$$\int_0^\infty \left( \frac{1}{\exp s - 1} + \frac{1}{2} - \frac{1}{s} \right) \frac{\exp(-\theta s)}{s} ds = \log \frac{\Gamma(\theta)}{\sqrt{2\pi}} - \left( \theta - \frac{1}{2} \right) \log \theta + \theta, \tag{168}$$

where  $\text{Re } \theta$  is positive. Let  $L(\theta)$  denote the left-hand side of (168). We can compute the Laplace transform

$$\int_0^\infty g(\alpha) \exp(-y\eta) dy \tag{169}$$

of  $g(\alpha)$  by using (168) if  $\text{Re } \alpha$  is positive. If  $\text{Re } \alpha$  is negative, we make use of the relation

$$g_1(\alpha) = -g_1(-\alpha). \tag{170}$$

The Laplace transforms of  $g(\beta)$ ,  $g(\gamma - \alpha)$  and  $g(\gamma - \beta)$  are obtained by replacing  $\alpha$  by  $\beta$ ,  $\gamma - \alpha$  and  $\gamma - \beta$ , respectively. Similarly we can compute the Laplace transform of  $g_0(\gamma)$  and we have:

$$\begin{aligned} \tilde{V}_0^1 = & -L\left(\frac{1}{2} + \alpha\eta\right) - L\left(\frac{1}{2} + \beta\eta\right) - L\left(\frac{1}{2} + (\gamma - \alpha)\eta\right) \\ & + L\left(\frac{1}{2} + (\beta - \gamma)\eta\right) + L(\gamma\eta). \end{aligned} \tag{171}$$

Since  $\mu$  is a convergent power series of  $\eta^{-1}$ , we have

$$V_0^1 = \tilde{V}_0^1 - \mu(\alpha) - \mu(\beta) - \mu(\gamma - \alpha) + \mu(\beta - \gamma). \tag{172}$$

Noting that the right-hand side of (171) can be written in terms of gamma functions and logarithms, we obtain (142). In a similar way, we can compute the Borel sums  $V_0^2$ ,  $V_0^3$ ,  $V_0^4$ ,  $V_1^h$ ,  $V_2^h$  ( $h = 1, \dots, 4$ ) and we have (142)–(153). This completes the proof of Theorem 3.1. □

#### 4. Parametric Stokes phenomena.

##### 4.1. The relations between the Borel resummed Voros coefficients in adjacent Stokes regions.

First we consider the relations between  $V_j^1$  and  $V_j^h$  ( $j = 0, 1, 2; h = 2, 3, 4$ ). We take an analytic continuation of  $V_j^1$  to  $\omega_h$  ( $h = 2, 3, 4$ ). Using (73), (76) and (77), we have the following theorem which has been announced in [2].

**THEOREM 4.1.** *The Borel sums  $V_j^1$  of Voros coefficients  $V_j$  can be analytically continued over  $\omega_h$  ( $h = 2, 3, 4$ ). The analytic continuations of the Borel sums  $V_j^1$  to  $\omega_h$  are related to  $V_j^h$  as follows:*

$$V_j^1 = V_j^2 - \frac{1}{2} \log(\exp 2(\gamma - \beta)\eta\pi i + 1) \quad (j = 0, 1, 2), \tag{173}$$

$$V_2^1 = V_2^3 - \frac{1}{2} \log(\exp 2(\alpha - \gamma)\eta\pi i + 1), \tag{174}$$

$$V_j^1 = V_j^3 + \frac{1}{2} \log(\exp 2(\alpha - \gamma)\eta\pi i + 1) \quad (j = 0, 1), \tag{175}$$

$$V_1^1 = V_1^4 - \frac{1}{2} \log(\exp(-2\alpha\eta\pi i) + 1), \tag{176}$$

$$V_j^1 = V_j^4 + \frac{1}{2} \log(\exp(-2\alpha\eta\pi i) + 1) \quad (j = 0, 2). \tag{177}$$

PROOF. By the explicit forms of  $V_j^1$  given in Theorem 3.1, analytic continuability to  $\omega_h$  is clear. We give the proof of (173) ( $j = 0$ ) only. Using  $\beta - \gamma = (\gamma - \beta)e^{-\pi i}$ , we rewrite the analytic continuation of  $V_0^1$  to  $\omega_2$  as follows:

$$\begin{aligned} V_0^1 &= \frac{1}{2} \log \frac{\Gamma(1/2 + (\beta - \gamma)\eta)\Gamma^2(\gamma\eta)\alpha^{\alpha\eta}\beta^{\beta\eta}(\gamma - \alpha)^{(\gamma - \alpha)\eta\eta}}{\Gamma(1/2 + \alpha\eta)\Gamma(1/2 + \beta\eta)\Gamma(1/2 + (\gamma - \alpha)\eta)(\gamma - \beta)^{(\beta - \gamma)\eta}\gamma^{2\gamma\eta - 1}} \\ &\quad + \frac{(\beta - \gamma)\eta\pi i}{2}, \end{aligned} \tag{178}$$

Combining (143) and (178), we obtain

$$V_0^1 - V_0^2 = \frac{1}{2} \log \frac{\Gamma(1/2 + (\gamma - \beta)\eta)\Gamma(1/2 + (\beta - \gamma)\eta)}{2\pi} + \frac{(\beta - \gamma)\eta\pi i}{2}.$$

In a similar manner, we have (173), (174), (175), (176) and (177). □

Next we examine the Borel summability of Voros coefficients  $V_j$  in  $\omega_{hm}$  ( $h = 1, \dots, 4; m = 0, 1, \dots, 6$ ) and relate the Borel sum  $V_j^h$  of  $V_j$  and the Borel sum of  $V_j$  in  $\omega_{hm}$  ( $j = 0, 1, 2$ ). We define the action of  $\tau \in G$  on  $V_j^h(\alpha, \beta, \gamma; \eta)$  by

$$\tau_* V_j^h(\alpha, \beta, \gamma; \eta) = V_j^h(\tau(\alpha, \beta, \gamma; \eta)). \tag{179}$$

To unify the notation, we denote  $V_j^{hm}$  by  $V_j^{h\tau}$  for  $\tau = \iota_m \in G$  ( $m = 0, 1, \dots, 6$ ) and  $V_j^h$  by  $V_j^{h\tau}$  for  $\tau = \text{id} \in G$ .

THEOREM 4.2. *Let  $\tau$  be an element of  $G$  of the form:*

$$\tau = \iota_0^{\epsilon_0} \iota_1^{\epsilon_1} \iota_2^{\epsilon_2} \quad (\epsilon_j = 0 \text{ or } 1). \tag{180}$$

We define  $\text{sgn}(\tau, j)$  by

$$\begin{cases} \text{sgn}(\tau, 0) = (-1)^{\epsilon_0}, \\ \text{sgn}(\tau, j) = (-1)^{\epsilon_0 + \epsilon_j} \quad (j = 1, 2). \end{cases} \tag{181}$$

The Borel resummed Voros coefficients  $V_j^{h\tau}$  in  $\tau(\omega_h)$  are related to  $\tau_*V_j^h$  by

$$V_j^{h\tau} = \text{sgn}(\tau, j)\tau_*V_j^h \tag{182}$$

for  $j = 0, 1, 2$ ;  $h = 1, 2, 3, 4$ .

PROOF. We take  $\tau = \iota_1$  and compare  $V_j^{4\tau} = V_j^{41}$  with  $\iota_{1*}V_j^4$ . In a similar manner to the computation of  $V_j^h$  ( $j = 0, 1, 2$ ;  $h = 1, 2, 3, 4$ ), we obtain

$$\begin{aligned} V_0^{41} &= V_0^4 \\ &= \frac{1}{2} \log \frac{\Gamma(1/2 - \alpha\eta)\Gamma(1/2 + (\beta - \gamma)\eta)\Gamma^2(\gamma\eta)\beta^{\beta\eta}(\gamma - \alpha)^{(\gamma - \alpha)\eta}\eta}{\Gamma(1/2 + \beta\eta)\Gamma(1/2 + (\gamma - \alpha)\eta)(-\alpha)^{-\alpha\eta}(\beta - \gamma)^{(\beta - \gamma)\eta}\gamma^{2\gamma\eta - 1}2\pi}, \end{aligned} \tag{183}$$

$$V_1^{41} = \frac{1}{2} \log \frac{\Gamma(1/2 + \beta\eta)\Gamma(1/2 + (\beta - \gamma)\eta)\Gamma^2((\gamma - \alpha - \beta)\eta)(-\alpha)^{-\alpha\eta}(\gamma - \alpha)^{(\gamma - \alpha)\eta}\eta}{\Gamma(1/2 - \alpha\eta)\Gamma(1/2 + (\gamma - \alpha)\eta)\beta^{\beta\eta}(\beta - \gamma)^{(\beta - \gamma)\eta}(\gamma - \alpha - \beta)^{2(\gamma - \alpha - \beta)\eta - 1}2\pi}, \tag{184}$$

$$\begin{aligned} V_2^{41} &= V_2^4 \\ &= \frac{1}{2} \log \frac{\Gamma(1/2 - \alpha\eta)\Gamma(1/2 + \beta\eta)\Gamma(1/2 + (\gamma - \alpha)\eta)\Gamma(1/2 + (\beta - \gamma)\eta)(\beta - \alpha)^{2(\beta - \alpha)\eta - 1}}{\Gamma^2((\beta - \alpha)\eta)(-\alpha)^{-\alpha\eta}\beta^{\beta\eta}(\gamma - \alpha)^{(\gamma - \alpha)\eta}(\beta - \gamma)^{(\beta - \gamma)\eta}2\pi\eta}. \end{aligned} \tag{185}$$

By the definition, we have

$$\iota_{1*}V_0^4 = \frac{1}{2} \log \frac{\Gamma(1/2 - \alpha\eta)\Gamma(1/2 + (\beta - \gamma)\eta)\Gamma^2(\gamma\eta)\beta^{\beta\eta}(\gamma - \alpha)^{(\gamma - \alpha)\eta}\eta}{\Gamma(1/2 + \beta\eta)\Gamma(1/2 + (\gamma - \alpha)\eta)(-\alpha)^{-\alpha\eta}(\beta - \gamma)^{(\beta - \gamma)\eta}\gamma^{2\gamma\eta - 1}2\pi}, \tag{186}$$

$$\iota_{1*}V_1^4 = \frac{1}{2} \log \frac{\Gamma(1/2 - \alpha\eta)\Gamma(1/2 + (\gamma - \alpha)\eta)\beta^{\beta\eta}(\beta - \gamma)^{(\beta - \gamma)\eta}(\gamma - \alpha - \beta)^{2(\gamma - \alpha - \beta)\eta - 1}2\pi}{\Gamma(1/2 + \beta\eta)\Gamma(1/2 + (\beta - \gamma)\eta)\Gamma^2((\gamma - \alpha - \beta)\eta)(-\alpha)^{-\alpha\eta}(\gamma - \alpha)^{(\gamma - \alpha)\eta}\eta}, \tag{187}$$

$$\iota_{1*}V_2^4 = \frac{1}{2} \log \frac{\Gamma(1/2 - \alpha\eta)\Gamma(1/2 + \beta\eta)\Gamma(1/2 + (\gamma - \alpha)\eta)\Gamma(1/2 + (\beta - \gamma)\eta)(\beta - \alpha)^{2(\beta - \alpha)\eta - 1}}{\Gamma^2((\beta - \alpha)\eta)(-\alpha)^{-\alpha\eta}\beta^{\beta\eta}(\gamma - \alpha)^{(\gamma - \alpha)\eta}(\beta - \gamma)^{(\beta - \gamma)\eta}2\pi\eta}. \tag{188}$$

Comparing the above equations (186), (187) and (188) with (183)–(185), we obtain

$$V_j^{41} = \iota_{1*}V_j^4 \quad (j = 0, 2), \tag{189}$$

$$V_1^{41} = -\iota_{1*}V_1^4. \tag{190}$$

In a similar way, we can obtain the relations for the other cases. □

**4.2. Parametric Stokes phenomena for the WKB solution.**

We consider the analytic continuation of the WKB solution  $\psi_+$  with respect to the parameters. Stokes phenomena occur for  $\psi_+$  when the triplet of parameter  $(\alpha, \beta, \gamma)$  crosses  $E_1$  or  $E_2$  (cf. (15), (16)). We call them parametric Stokes phenomena. When  $(\alpha, \beta, \gamma)$  lies on  $E_1$  or  $E_2$ , the Stokes geometry degenerates:

**THEOREM 4.3** ([16, Theorem 3.1]). *We assume that  $(\alpha, \beta, \gamma)$  is not contained in  $E_0$ .*

- (i) If two distinct turning points are connected by a Stokes curve, then  $(\alpha, \beta, \gamma)$  belongs to  $E_1$ .
- (ii) If a Stokes curve forms a closed curve with a single turning point as the base point, then  $(\alpha, \beta, \gamma)$  belongs to  $E_2$ .

Hereafter, we assume that  $(\alpha, \beta, \gamma)$  is not contained in  $E_0$ . There are two distinct turning points  $a_0, a_1$ . We consider the case where  $(\alpha, \beta, \gamma)$  moves from  $\omega_1$  to  $\omega_h$  ( $h = 2, 3, 4$ ). There are two choices of ways when  $(\alpha, \beta, \gamma)$  goes from  $\omega_1$  to  $\omega_2$  (resp.  $\omega_3$ , resp.  $\omega_4$ ) crossing  $E_1$  avoiding  $E_0$  which correspond to the signature of  $\text{Im}(\gamma - \beta)$  (resp.  $\text{Im}(\alpha - \gamma)$ , resp.  $\text{Im} \alpha$ ). We assume that  $\text{Im}(\gamma - \beta) > 0$  (resp.  $\text{Im}(\alpha - \gamma) > 0$ , resp.  $\text{Im} \alpha > 0$ ).

Let us specify the regions in  $x$ -space which are surrounded by Stokes curves.

(1) The case where  $(\alpha, \beta, \gamma) \in \omega_1$ . Then there are three Stokes curves  $s_{kj}$  ( $j = 0, 1, 2$ ) emanating from  $a_k$  which flow respectively into  $b_j$  for  $k = 0, 1$ . Let  $\mathcal{R}_{\omega_1}^I$  (resp.  $\mathcal{R}_{\omega_1}^{II}$ , resp.  $\mathcal{R}_{\omega_1}^{III}$ ) denote the open set surrounded by  $s_{00}, s_{01}, s_{10}, s_{11}$  (resp. by  $s_{00}, s_{02}, s_{10}, s_{12}$ , resp. by  $s_{01}, s_{02}, s_{11}, s_{12}$ ). (cf. Figures 4.1, 4.4, 4.7.)

(2) The case where  $(\alpha, \beta, \gamma) \in \omega_2$ . There is a unique Stokes curve  $s_{01}$  which flows into  $b_1$ . We may assume that  $s_{01}$  emanates from  $a_0$  and that  $a_0$  is the analytic continuation of that in the first case. The other Stokes curves emanating from  $a_0$  flow into  $b_0$  which are labeled  $s_{00}^1$  and  $s_{00}^2$ . From another turning point  $a_1$ , three Stokes curves emanate. One of them flows into  $b_2$ , which is denoted by  $s_{12}$ . Others flow into  $b_0$  and they are labeled  $s_{10}^1$  and  $s_{10}^2$ . Let  $\mathcal{R}_{\omega_2}^I$  (resp.  $\mathcal{R}_{\omega_2}^{II}$ , resp.  $\mathcal{R}_{\omega_2}^{IV}$ ) denote the open set surrounded by  $s_{00}^1, s_{00}^2, s_{01}$  (resp. by  $s_{10}^1, s_{10}^2, s_{12}$ , resp. by  $s_{00}^1, s_{00}^2, s_{10}^1, s_{10}^2$ ). (cf. Figure 4.3.)

(3) The case where  $(\alpha, \beta, \gamma) \in \omega_3$ . There is a unique Stokes curve  $s_{00}$  which flows into  $b_0$ . We may assume that  $s_{00}$  emanates from  $a_0$  and that  $a_0$  is the analytic continuation of that in the first case. The other Stokes curves emanating from  $a_0$  flow into  $b_1$  which are labeled  $s_{01}^1$  and  $s_{01}^2$ . From another turning point  $a_1$ , three Stokes curves emanate. One of them flows into  $b_2$ , which is denoted by  $s_{12}$ . Others flow into  $b_1$  and they are labeled  $s_{11}^1$  and  $s_{11}^2$ . Let  $\mathcal{R}_{\omega_3}^I$  (resp.  $\mathcal{R}_{\omega_3}^{III}$ , resp.  $\mathcal{R}_{\omega_3}^V$ ) denote the open set surrounded by  $s_{00}, s_{01}^1, s_{01}^2$  (resp. by  $s_{11}^1, s_{11}^2, s_{12}$ , resp. by  $s_{01}^1, s_{01}^2, s_{11}^1, s_{11}^2$ ). (cf. Figure 4.6.)

(4) The case where  $(\alpha, \beta, \gamma) \in \omega_4$ . There is a unique Stokes curve  $s_{00}$  (resp.  $s_{11}$ ) which flows into  $b_0$  (resp.  $b_1$ ). We may assume that  $s_{00}$  (resp.  $s_{11}$ ) emanates from  $a_0$  (resp.  $a_1$ ) and that  $a_0$  is the analytic continuation of that in the first case. The other Stokes curves emanating from  $a_0$  (resp.  $a_1$ ) flow into  $b_2$  which are labeled  $s_{02}^1$  and  $s_{02}^2$  (resp.  $s_{12}^1$  and  $s_{12}^2$ ). Let  $\mathcal{R}_{\omega_4}^{II}$  (resp.  $\mathcal{R}_{\omega_4}^{III}$ , resp.  $\mathcal{R}_{\omega_4}^{VI}$ ) denote the open set surrounded by  $s_{00}, s_{02}^1, s_{02}^2$  (resp. by  $s_{11}, s_{12}^1, s_{12}^2$ , resp. by  $s_{02}^1, s_{02}^2, s_{12}^1, s_{12}^2$ ). (cf. Figure 4.9.)

(i) If  $(\alpha, \beta, \gamma)$  is contained in  $\omega_1$  and it is sufficiently close to the boundary between  $\omega_1$  and  $\omega_2$ , we take the same branch cut of  $\sqrt{Q_0}$  as Figure 2.4. Then we specify the branch of  $S_{-1} = \sqrt{Q_0}$  as (37). In this case, we consider the WKB solution

$$\psi_k = \frac{1}{\sqrt{S_{\text{odd}}}} \exp\left(\int_{a_k}^x S_{\text{odd}} dx\right) \tag{191}$$

in a neighborhood of  $a_k$  ( $k = 0, 1$ ), where we take the straight line connecting  $a_k$  to  $x$  as the path of the integration.

Let  $D_{\omega_1}^I$  (resp.  $D_{\omega_1}^{II}$ ) denote the intersection of  $\mathcal{R}_{\omega_1}^I$  (resp.  $\mathcal{R}_{\omega_1}^{II}$ ) and a small neighborhood of  $a_0$  (resp.  $a_1$ ). The WKB solution  $\psi_0$  (resp.  $\psi_1$ ) is Borel summable in  $D_{\omega_1}^I$  (resp.  $D_{\omega_1}^{II}$ ) (cf. [11]). We take the Borel sum of the WKB solution  $\psi_0$  in  $D_{\omega_1}^I$  (resp.  $\psi_1$  in  $D_{\omega_1}^{II}$ ). It can be analytically continued with respect to  $x$  variable to  $\mathcal{R}_{\omega_1}^I$  (resp.  $\mathcal{R}_{\omega_1}^{II}$ ), which we denote by  $\psi_{\omega_1}^I$  (resp.  $\psi_{\omega_1}^{II}$ ).

Next we assume that  $(\alpha, \beta, \gamma)$  is contained in  $\omega_2$  and it is close to the point  $(\alpha, \beta, \gamma)$  taken in the preceding case. We take the same branch cut as Section 2.2. Then we specify the branch of  $S_{-1} = \sqrt{Q_0}$  as (37). Let us consider the intersection of  $\mathcal{R}_{\omega_2}^I$  (resp.  $\mathcal{R}_{\omega_2}^{II}$ ) and a small neighborhood of  $a_0$  (resp.  $a_1$ ). It has two connected components. We choose one of them which has a portion of  $s_{00}^1$  (resp.  $s_{10}^2$ ) as a part of its boundary. Let us denote it by  $D_{\omega_2}^{I,1}$  (resp. by  $D_{\omega_2}^{II,2}$ ). The WKB solution  $\psi_0$  (resp.  $\psi_1$ ) is Borel summable in  $D_{\omega_2}^{I,1}$  (resp.  $D_{\omega_2}^{II,2}$ ). We take the Borel sum of  $\psi_0$  (resp.  $\psi_1$ ) in  $D_{\omega_2}^{I,1}$  (resp.  $D_{\omega_2}^{II,2}$ ). It can be analytically continued in  $x$  to  $\mathcal{R}_{\omega_2}^I$  (resp.  $\mathcal{R}_{\omega_2}^{II}$ ), which we denote by  $\psi_{\omega_2}^I$  (resp. by  $\psi_{\omega_2}^{II}$ ).

Let us show examples of Stokes curves of those two cases and a degenerate case between them in Figures 4.1, 4.2 and 4.3 below, where  $\epsilon > 0$  and  $\delta > 0$  are sufficiently small.

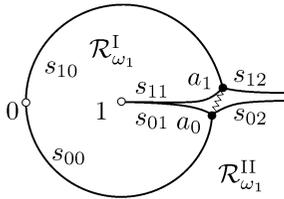


Figure 4.1.  $(\alpha, \beta, \gamma) = (0.5, 1 + \epsilon - \delta i, 1)$  in  $\omega_1$ .

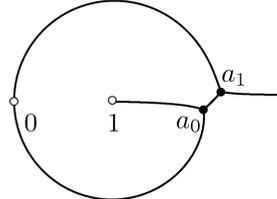


Figure 4.2.  $(0.5, 1 - \delta i, 1)$ .

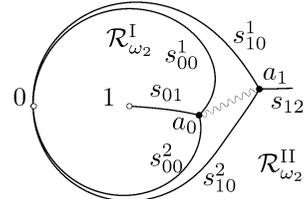


Figure 4.3.  $(0.5, 1 - \epsilon - \delta i, 1)$  in  $\omega_2$ .

(ii) We assume that  $(\alpha, \beta, \gamma)$  is contained in  $\omega_1$  and it is sufficiently close to the boundary between  $\omega_1$  and  $\omega_3$ . In this case, the Stokes geometry is shown in Figure 4.4. We take a curve connecting  $a_0$  and  $a_1$  in  $\mathcal{R}_{\omega_1}^{II}$  (denote by  $L_2$  and shown by the wavy segment in Figure 4.4) as a branch cut of  $\sqrt{Q_0}$  and specify the branch of  $\sqrt{Q_0}$  so that  $\sqrt{Q_0} \sim (\beta - \alpha)/(2x)$  holds near  $x = \infty$ . In this case, the behavior of  $\sqrt{Q_0}$  near 0 and 1 are  $\sqrt{Q_0} \sim -\gamma/(2x)$  and  $\sqrt{Q_0} \sim (\alpha + \beta - \gamma)/(2(x - 1))$ , respectively. Note that these are different from (37) and (38) because the singular points 0 and 1 are surrounded by the union of  $L_1$  (cf. Section 2.2) and  $L_2$  (cf. Figure 4.4). We denote by  $D_{\omega_1}^I$  (resp. by  $D_{\omega_1}^{III}$ ) the intersection of  $\mathcal{R}_{\omega_1}^I$  (resp.  $\mathcal{R}_{\omega_1}^{III}$ ) and a small neighborhood of  $a_0$  (resp.  $a_1$ ). The WKB solution  $\psi_0$  (resp.  $\psi_1$ ) is Borel summable in  $D_{\omega_1}^I$  (resp. in  $D_{\omega_1}^{III}$ ). We take the Borel sum of the WKB solution  $\psi_0$  (resp.  $\psi_1$ ) in  $D_{\omega_1}^I$  (resp. in  $D_{\omega_1}^{III}$ ). It can be analytically continued in  $x$  to  $\mathcal{R}_{\omega_1}^I$  (resp.  $\mathcal{R}_{\omega_1}^{III}$ ), which we denote by  $\psi_{\omega_1}^I$  (resp.  $\psi_{\omega_1}^{III}$ ).

Next we consider the case where  $(\alpha, \beta, \gamma)$  is contained in  $\omega_3$  and it is close to the point  $(\alpha, \beta, \gamma)$  taken in the preceding case. We specify a curve in  $\mathcal{R}_{\omega_3}^{IV}$  which connects  $a_0$  and  $a_1$  as a branch cut of  $\sqrt{Q_0}$ . In this case, we specify the branch of  $S_{-1} = \sqrt{Q_0}$  so that  $\sqrt{Q_0} \sim (\alpha + \beta - \gamma)/(2(x - 1))$  holds near  $x = 1$ . This is different from (38) as the above discussion. Let us consider the intersection of  $\mathcal{R}_{\omega_3}^I$  (resp.  $\mathcal{R}_{\omega_3}^{III}$ ) and a small

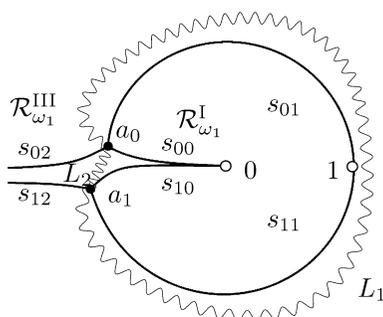


Figure 4.4.  $(\alpha, \beta, \gamma) = (1 - \epsilon + \delta i, 2, 1)$  in  $\omega_1$ .

neighborhood of  $a_0$  (resp.  $a_1$ ). It has two connected components. We choose one of them which has a portion of  $s_{01}^1$  (resp.  $s_{11}^2$ ) as a part of its boundary. Let us denote it by  $D_{\omega_3}^{I,1}$  (resp. by  $D_{\omega_3}^{III,2}$ ). The WKB solution  $\psi_0$  (resp.  $\psi_1$ ) is Borel summable in  $D_{\omega_3}^{I,1}$  (resp. in  $D_{\omega_3}^{III,2}$ ). We take the Borel sum of  $\psi_0$  (resp.  $\psi_1$ ) in  $D_{\omega_3}^{I,1}$  (resp. in  $D_{\omega_3}^{III,2}$ ). It can be analytically continued with respect to  $x$  variable to  $\mathcal{R}_{\omega_3}^I$  (resp.  $\mathcal{R}_{\omega_3}^{III}$ ), which we denote by  $\psi_{\omega_3}^I$  (resp. by  $\psi_{\omega_3}^{III}$ ).

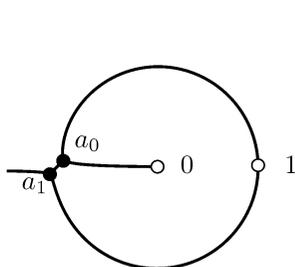


Figure 4.5.  $(\alpha, \beta, \gamma) = (1 + \delta i, 2, 1)$ .

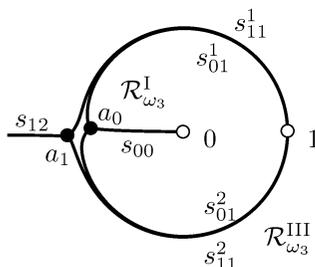


Figure 4.6.  $(1 + \epsilon + \delta i, 2, 1)$  in  $\omega_3$ .

(iii) If  $(\alpha, \beta, \gamma)$  is contained in  $\omega_1$  and it is sufficiently close to the boundary between  $\omega_1$  and  $\omega_4$ , we specify a curve in  $\mathcal{R}_{\omega_1}^I$  which connects  $a_0$  and  $a_1$  as a branch cut of  $\sqrt{Q_0}$ . In this case, we specify the branch of  $S_{-1} = \sqrt{Q_0}$  as (36). We denote by  $D_{\omega_1}^{II}$  (resp. by  $D_{\omega_1}^{III}$ ) the intersection of  $\mathcal{R}_{\omega_1}^{II}$  (resp.  $\mathcal{R}_{\omega_1}^{III}$ ) and a small neighborhood of  $a_0$  (resp.  $a_1$ ). The WKB solution  $\psi_0$  (resp.  $\psi_1$ ) is Borel summable in  $D_{\omega_1}^{II}$  (resp. in  $D_{\omega_1}^{III}$ ). We take the Borel sum of  $\psi_0$  (resp.  $\psi_1$ ) in  $D_{\omega_1}^{II}$  (resp. in  $D_{\omega_1}^{III}$ ). It can be analytically continued with respect to  $x$  variable to  $\mathcal{R}_{\omega_1}^{II}$  (resp.  $\mathcal{R}_{\omega_1}^{III}$ ), which we denote by  $\psi_{\omega_1}^{II}$  (resp. by  $\psi_{\omega_1}^{III}$ ).

If  $(\alpha, \beta, \gamma)$  is contained in  $\omega_4$  and it is close to the point  $(\alpha, \beta, \gamma)$  taken in the preceding case, we specify a curve in  $\mathcal{R}_{\omega_4}^I$  which connects  $a_0$  and  $a_1$  as a branch cut of  $\sqrt{Q_0}$ . In this case, we specify the branch of  $S_{-1} = \sqrt{Q_0}$  as (36). Let us consider the intersection of  $\mathcal{R}_{\omega_4}^{II}$  (resp.  $\mathcal{R}_{\omega_4}^{III}$ ) and a small neighborhood of  $a_0$  (resp.  $a_1$ ). It has two connected components. We choose one of them which has a portion of  $s_{02}^1$  (resp.  $s_{12}^2$ ) as a part of its boundary. We denote it by  $D_{\omega_4}^{II,1}$  (resp. by  $D_{\omega_4}^{III,2}$ ). The WKB solution  $\psi_0$  (resp.  $\psi_1$ ) is Borel summable in  $D_{\omega_4}^{II,1}$  (resp. in  $D_{\omega_4}^{III,2}$ ). We take the Borel sum of the WKB solution  $\psi_0$  (resp.  $\psi_1$ ) in  $D_{\omega_4}^{II,1}$  (resp. in  $D_{\omega_4}^{III,2}$ ). It can be analytically continued in  $x$  to  $\mathcal{R}_{\omega_4}^{II}$  (resp.  $\mathcal{R}_{\omega_4}^{III}$ ), which is denoted by  $\psi_{\omega_4}^{II}$  (resp. by  $\psi_{\omega_4}^{III}$ ).

Let us show examples of Stokes curves of those two cases and a degenerate case between them in Figures 4.7, 4.8 and 4.9.

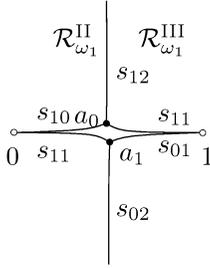


Figure 4.7.  $(\alpha, \beta, \gamma) = (\epsilon + \delta i, 2, 1)$  in  $\omega_1$ .

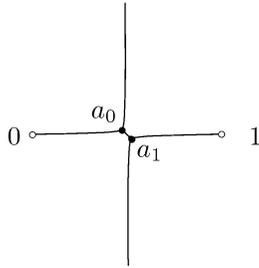


Figure 4.8.  $(\delta i, 2, 1)$ .

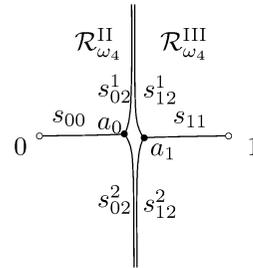


Figure 4.9.  $(-\epsilon + \delta i, 2, 1)$  in  $\omega_4$ .

The Stokes region  $\mathcal{R}^I_{\omega_1}$  (resp.  $\mathcal{R}^{II}_{\omega_1}$ , resp.  $\mathcal{R}^{III}_{\omega_1}$ ) is continuously deformed to  $\mathcal{R}^I_{\omega_h}$  (resp.  $\mathcal{R}^{II}_{\omega_h}$ , resp.  $\mathcal{R}^{III}_{\omega_h}$ ) through the variation of  $(\alpha, \beta, \gamma)$  from  $\omega_1$  to  $\omega_h$  ( $h = 2, 3, 4$ ). Under the notation given above, we have the following theorem.

**THEOREM 4.4.** (i) *Between the Borel sums  $\psi^I_{\omega_1}$  and  $\psi^I_{\omega_2}$  of the WKB solution  $\psi_0$  defined by (191) the following relation holds:*

$$\psi^I_{\omega_1} = (1 + \exp(2\pi i(\gamma - \beta)\eta))^{1/2} \psi^I_{\omega_2}. \tag{192}$$

*Between the Borel sums  $\psi^{II}_{\omega_1}$  and  $\psi^{II}_{\omega_2}$  of the WKB solution  $\psi_1$  the following relation holds:*

$$\psi^{II}_{\omega_1} = (1 + \exp(2\pi i(\gamma - \beta)\eta))^{1/2} \psi^{II}_{\omega_2}. \tag{193}$$

(ii) *Between the Borel sums  $\psi^I_{\omega_1}$  and  $\psi^I_{\omega_3}$  of the WKB solution  $\psi_0$  the following relation holds:*

$$\psi^I_{\omega_1} = (1 + \exp(2\pi i(\alpha - \gamma)\eta))^{1/2} \psi^I_{\omega_3}. \tag{194}$$

*Between the Borel sums  $\psi^{III}_{\omega_1}$  and  $\psi^{III}_{\omega_3}$  of the WKB solution  $\psi_1$  the following relation holds:*

$$\psi^{III}_{\omega_1} = (1 + \exp(2\pi i(\alpha - \gamma)\eta))^{1/2} \psi^{III}_{\omega_3}. \tag{195}$$

(iii) *Between the Borel sums  $\psi^{II}_{\omega_1}$  and  $\psi^{II}_{\omega_4}$  of the WKB solution  $\psi_0$  the following relation holds:*

$$\psi^{II}_{\omega_1} = (1 + \exp(2\pi i\alpha\eta))^{-1/2} \psi^{II}_{\omega_4}. \tag{196}$$

*Between the Borel sums  $\psi^{III}_{\omega_1}$  and  $\psi^{III}_{\omega_4}$  of the WKB solution  $\psi_1$  the following relation holds:*

$$\psi_{\omega_1}^{\text{III}} = (1 + \exp(2\pi i \alpha \eta))^{-1/2} \psi_{\omega_4}^{\text{III}}. \tag{197}$$

PROOF. We now compare  $\psi_{\omega_1}^{\text{I}}$  with  $\psi_{\omega_2}^{\text{I}}$ . We consider the WKB solution normalized at  $b_0$ :

$$\psi^{(0)} = \frac{1}{\sqrt{S_{\text{odd}}}} \exp\left(\int_{b_0}^x (S_{\text{odd}} - \eta S_{-1}) dx + \eta \int_{a_0}^x S_{-1} dx\right). \tag{198}$$

If  $(\alpha, \beta, \gamma) \in \omega_1$ ,  $\psi^{(0)}$  is Borel summable in  $D_{\omega_1}^{\text{I}}$ . We take the Borel sum of  $\psi^{(0)}$  in  $D_{\omega_1}^{\text{I}}$  and its analytic continuation to  $\mathcal{R}_{\omega_1}^{\text{I}}$ , which we denote by  $\psi_{\omega_1}^{(0),\text{I}}$ . Similarly, if  $(\alpha, \beta, \gamma) \in \omega_2$ , we can take the Borel sum of  $\psi^{(0)}$  in  $D_{\omega_2}^{\text{I}}$  and its analytic continuation to  $\mathcal{R}_{\omega_2}^{\text{I}}$ , which we denote by  $\psi_{\omega_2}^{(0),\text{I}}$ . It follows from a result by Koike and Schäfke [11] (see [6] also) that

$$\psi_{\omega_1}^{(0),\text{I}} = \psi_{\omega_2}^{(0),\text{I}} \tag{199}$$

holds. Combining (35), (173) and (199), we have

$$\begin{aligned} \psi_{\omega_1}^{\text{I}} &= (\exp(-V_0^1)) \psi_{\omega_1}^{(0),\text{I}} \\ &= (1 + \exp(2\pi i(\gamma - \beta)\eta))^{1/2} (\exp(-V_0^2)) \psi_{\omega_2}^{(0),\text{I}} \\ &= (1 + \exp(2\pi i(\gamma - \beta)\eta))^{1/2} \psi_{\omega_2}^{\text{I}}. \end{aligned}$$

In a similar manner, we have the other relations. □

Finally we consider the parametric Stokes phenomena for (191) between  $\omega_{1m}$  and  $\omega_{hm}$  ( $h = 2, 3, 4; m = 0, \dots, 6$ ). Note that since the potential  $Q$  is invariant under involution  $\iota_m$ , the Stokes geometry of (1) for  $\iota_m(\alpha, \beta, \gamma) \in \omega_{hm}$  is the same as that for  $(\alpha, \beta, \gamma) \in \omega_h$ . Applying  $\iota_m$  to the relations (192)–(197), we have the formulas which describe the parametric Stokes phenomena between  $\omega_{1m}$  and  $\omega_{hm}$ . For example, we consider the parametric Stokes phenomena for (191) between  $\omega_{11}$  and  $\omega_{12}$ . We apply  $\iota_1$  to the relations (192) and (193), then we have the following relations:

$$\psi_{\omega_{11}}^{\text{I}} = (1 + \exp(2\pi i(-\alpha)\eta))^{-1/2} \psi_{\omega_{21}}^{\text{I}} \tag{200}$$

and

$$\psi_{\omega_{11}}^{\text{II}} = (1 + \exp(2\pi i(-\alpha)\eta))^{-1/2} \psi_{\omega_{21}}^{\text{II}}, \tag{201}$$

respectively.

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