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Oscillatory Integrals for Mittag-Leffler Functions

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Abstract. Variations of the van der Corput lemmas that involve Mittag-Leffler functions are studied in this paper. The extension involves replacing the exponential function with a Mittag-Leffler-type function. It allows one to analyze oscillatory integrals encountered in the study of time-fractional partial differential equations. Several generalizations of both the first and second van der Corput lemmas are established. Optimal estimates for decay orders in specific cases of Mittag-Leffler functions are also derived.

Keywords: Mittag-Leffler functions, phase function, amplitude.

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1. Introduction and preliminaries

The Mittag-Leffler function $E_\alpha(z)$ is named after the Swedish mathematician Gösta Magnus Mittag-Leffler (1846–1927) who defined it by the power series

$$E_\alpha(z) = \sum_{k=0}^{\infty} \frac{z^k}{\Gamma(\alpha k + 1)}, \quad \alpha \in \mathbb{C}, \quad \operatorname{Re}(\alpha) > 0,$$

and studied its properties in 1902–1905 [13–16] in connection with his summation method for divergent series. It was also studied independently by Humbert and Agarval [1, 6, 7] and by Dzherbashyan [2–4] (see also [5] and the references therein).

In this paper, a special case of the generalized Mittag-Leffler function is considered. It is defined as

$$E_{\alpha,\beta}(x) = \sum_{k=0}^{\infty} \frac{x^k}{\Gamma(\alpha k + \beta)}, \quad \alpha > 0, \quad \beta \in \mathbb{R}.$$

Obviously,

$$E_{1,1}(x) = e^x. \tag{1}$$

Let us consider the following integral with phase ϕ and amplitude ψ

$$I_{\alpha,\beta}(\lambda) = \int_a^b E_{\alpha,\beta}(i\lambda\phi(x)) \psi(x) dx, \tag{2}$$

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where $0 < \alpha \leq 1$, $\beta > 0$ and $\lambda > 0$.

If $\alpha = \beta = 1$ in integral (2) then integral $I_{1,1}$ is called classical oscillatory integral. In harmonic analysis, the most important estimate for oscillatory integrals is van der Corput lemma [18, 19, 28]. Estimates for oscillatory integrals with polynomial phase can be bound [8–12] and also [22–27]. In this paper exponential function is replaced with the Mittag-Leffler type function and oscillatory type integrals (2) are studied. Analogues of the van der Corput lemmas involving Mittag-Leffler functions for one dimensional integrals were considered [20] and [21]. Result of [20] is extended for the case where amplitude is more general.

The main results of the paper are the following

Theorem 1. Let $-\infty \leq a < b \leq +\infty$. Let $\phi : [a, b] \rightarrow \mathbb{R}$ be a measurable function and let $\psi \in L^p[a, b]$, $p \geq 1$. If $0 < \alpha < 1$, $\beta > 0$ and $m = \text{ess inf}_{x \in [a, b]} |\phi(x)| > 0$ then there is estimate

$$|I_{\alpha, \beta}(\lambda)| \leq \frac{C \|\psi\|_{L^p[a, b]}}{1 + m\lambda}, \quad (3)$$

where C does not depend on ϕ , ψ and $\lambda > 0$.

Theorem 2. Let $-\infty \leq a < b \leq +\infty$ and $0 < \alpha < 1$, $\beta > 0$. Let $\phi \in L^\infty[a, b]$ be a real-valued differentiable monotonic function on $[a, b]$ with $m = \inf_{x \in [a, b]} |\phi'(x)| > 0$, and let $\psi \in L^p[a, b]$, $1 < p \leq \infty$. Assume that ϕ has finitely many zeros $\{c_j\} \subset [a, b]$ then

(i): If $1 < p < \infty$ then we have

$$|I_{\alpha, \beta}(\lambda)| \leq \frac{C_p \|\psi\|_{L^p[a, b]}}{(1 + m\lambda)^{1 - \frac{1}{p}}}, \quad \lambda \geq 0. \quad (4)$$

(ii): If $p = \infty$ then we have

$$|I_{\alpha, \beta}(\lambda)| \leq \frac{C \|\psi\|_{L^\infty[a, b]}}{1 + m\lambda} \log(2 + \lambda \|\phi\|_{L^\infty[a, b]}), \quad \lambda \geq 0, \quad (5)$$

here C does not depend on λ and C_p depends only on p .

Theorem 3. Let $-\infty < a < b < +\infty$ and $0 < \alpha < 1$, $\beta > 0$, $p > 1$. Let ϕ is a real valued function such that $\phi \in C^k[a, b]$ and let $\psi \in L^p[a, b]$, $1 < p \leq \infty$. If ϕ has finitely many zeros on $[a, b]$ and $|\phi^{(k)}(x)| \geq 1$, $k \geq 2$ for all $x \in [a, b]$ then

(i): If $1 < p < \infty$ then

$$\left| \int_a^b E_{\alpha, \beta}(i\lambda\phi(x)) \psi(x) dx \right| \leq \frac{C_k \|\psi\|_{L^p[a, b]}}{(1 + \lambda)^{\frac{1}{k} - \frac{1}{pk}}}, \quad \lambda \geq 0. \quad (6)$$

(ii): If $p = \infty$, then

$$\left| \int_a^b E_{\alpha, \beta}(i\lambda\phi(x)) \psi(x) dx \right| \leq \frac{C_k \|\psi\|_{L^\infty[a, b]}}{(1 + \lambda)^{\frac{1}{k} - \frac{1}{pk}}} \log(2 + \lambda \|\phi\|_{L^\infty[a, b]}), \quad (7)$$

here C_k does not depend on $\lambda \geq 0$.

2. Proof of main results

In this section, some auxiliary statements are briefly reviewed for the sake of the rest of the paper and results are proved.

Proposition 1. ([17]) If $0 < \alpha < 2$, β is an arbitrary real number, μ is such that $\pi\alpha/2 < \mu < \min\{\pi, \pi\alpha\}$ then there is $C > 0$ such that

$$|E_{\alpha,\beta}(z)| \leq \frac{C}{1+|z|}, \quad z \in \mathbb{C}, \quad \mu \leq |\arg(z)| \leq \pi. \quad (8)$$

Proposition 2. ([1]) Let $\alpha, \beta > 0$ and $\phi : [a, b] \rightarrow \mathbb{C}$. Then for all $\lambda \in \mathbb{C}$

$$E_{\alpha,\beta}(i\lambda\phi(x)) = E_{2\alpha,\beta}(-\lambda^2\phi^2(x)) + i\lambda\phi(x)E_{2\alpha,\beta+\alpha}(-\lambda^2\phi^2(x)). \quad (9)$$

Proof of Theorem 1. For small λ integral (2) is just bounded. Let us consider the case $\lambda \geq 1$. Let $\phi : [a, b] \rightarrow \mathbb{R}$ be a measurable function and let $\psi \in L^p[a, b]$. Then

$$|I_{\alpha,\beta}(\lambda)| = \left| \int_a^b E_{\alpha,\beta}(i\lambda\phi(x)) \psi(x) dx \right| \leq \int_a^b |E_{\alpha,\beta}(i\lambda\phi(x))| |\psi(x)| dx. \quad (10)$$

Using formula (9) and estimate (8) we have that

$$\begin{aligned} |E_{\alpha,\beta}(i\lambda\phi(x))| &\leq |E_{2\alpha,\beta}(-\lambda^2\phi^2(x))| + \lambda|\phi(x)| |E_{2\alpha,\beta+\alpha}(-\lambda^2\phi^2(x))| \leq \\ &\leq \frac{C}{1+\lambda^2\phi^2(x)} + \frac{C\lambda|\phi(x)|}{1+\lambda^2\phi^2(x)} \leq \\ &\leq C \frac{1+\lambda|\phi(x)|}{1+\lambda^2\phi^2(x)}. \end{aligned} \quad (11)$$

Using inequality (11) in integral (10), we obtain

$$\begin{aligned} |I_{\alpha,\beta}(\lambda)| &\leq \int_a^b |E_{\alpha,\beta}(i\lambda\phi(x))| |\psi(x)| dx \leq \\ &\leq C \int_a^b \frac{1+\lambda|\phi(x)|}{1+\lambda^2\phi^2(x)} |\psi(x)| dx \leq \\ &\leq 2C \int_a^b \frac{1+\lambda|\phi(x)|}{(1+\lambda|\phi(x)|)^2} |\psi(x)| dx \leq \\ &\leq C \int_a^b \frac{|\psi(x)|}{1+\lambda|\phi(x)|} dx. \end{aligned} \quad (12)$$

Then using the Hölder inequality and $m = \text{ess inf}_{x \in [a, b]} |\phi(x)|$ for the last integral, we establish

$$|I_{\alpha,\beta}(\lambda)| \leq C \left(\int_a^b |\psi(x)|^p dx \right)^{\frac{1}{p}} \left(\int_a^b \frac{dx}{(1+\lambda|\phi(x)|)^q} \right)^{\frac{1}{q}} \leq \frac{C\|\psi\|_{L^p[a,b]}}{1+m\lambda},$$

where $\frac{1}{p} + \frac{1}{q} = 1$ and $p, q \in [1, \infty]$. The proof is complete. \square

Proof of Theorem 2. Since $I_{\alpha,\beta}(\lambda)$ is bounded for small λ it is assumed that $\lambda \geq 1$. Without loss of generality, suppose that function ϕ has one zero at $c \in [a, b]$. Let q be such that $\frac{1}{p} + \frac{1}{q} = 1$. Let us assume that $p \neq \infty$ so that $q > 1$. Then using the Hölder inequality in integral (12), we obtain

$$|I_{\alpha,\beta}(\lambda)| \leq C \left(\int_a^b |\psi(x)|^p dx \right)^{\frac{1}{p}} \left(\int_a^b \frac{dx}{(1+\lambda|\phi(x)|)^q} \right)^{\frac{1}{q}}.$$

Here and in what follows it is assumed that M is an arbitrary constant independent of λ . Without loss of generality one can assume that ϕ increases.

If $a = -\infty$ then $L^p[a, b]$ is understood as $L^p(-\infty, b]$. If $b = +\infty$ then $L^p[a, b]$ is understood as $L^p[a, \infty)$. Similarly, if $a = -\infty$ and $b = +\infty$ then $L^p[a, b]$ is understood as $L^p(\mathbb{R})$. Since $\phi \in L^q[a, b]$ is differentiable function with $m = \inf_{x \in [a, b]} |\phi'(x)| > 0$ we replace $\phi(x)$ by y and obtain

$$\begin{aligned} |I_{\alpha, \beta}(\lambda)| &\leq C \|\psi\|_{L^p[a, b]} \left(\int_a^b \frac{dx}{(1 + \lambda |\phi(x)|)^q} \right)^{\frac{1}{q}} \leq \\ &\leq C \|\psi\|_{L^p[a, b]} \left(\int_{\phi(a)}^{\phi(b)} \frac{1}{(1 + \lambda |y|)^q} \frac{dy}{\phi'(\phi^{-1}(y))} \right)^{\frac{1}{q}} \leq \\ &\leq \frac{C \|\psi\|_{L^p[a, b]}}{m^{\frac{1}{q}}} \left(\int_{\phi(a)}^{\phi(b)} \frac{dy}{(1 + \lambda |y|)^q} \right)^{\frac{1}{q}}. \end{aligned}$$

Since ϕ increases one can define $\phi(a)$ and $\phi(b)$ as the limit at a and b if $a = -\infty$ or $b = +\infty$. Since $\phi \in L^q[a, b]$, $q > 1$ we have $-\infty < \phi(a) \leq \phi(b) < +\infty$.

Replacing λy by u in the above inequality, we obtain

$$\begin{aligned} |I_{\alpha, \beta}(\lambda)| &\leq \frac{C \|\psi\|_{L^p[a, b]}}{m^{\frac{1}{q}}} \left(\int_{\phi(a)}^{\phi(b)} \frac{dy}{(1 + \lambda |y|)^q} \right)^{\frac{1}{q}} = \\ &= \frac{C \|\psi\|_{L^p[a, b]}}{(m\lambda)^{1/q}} \left(\int_{\lambda\phi(a)}^{\lambda\phi(b)} \frac{du}{(1 + |u|)^q} \right)^{\frac{1}{q}} = \\ &= \frac{C \|\psi\|_{L^p[a, b]}}{(m\lambda)^{1/q}} \left(\int_{\lambda\phi(a)}^0 \frac{du}{(1 - u)^q} + \int_0^{\lambda\phi(b)} \frac{du}{(1 + u)^q} \right)^{\frac{1}{q}} = \\ &= \frac{C \|\psi\|_{L^p[a, b]}}{(1 + m\lambda)^{1/q}} \left(\frac{1}{q-1} \left[2 - \frac{1}{(1 + \lambda(-\phi(a)))^{q-1}} - \frac{1}{(1 + \lambda(\phi(b)))^{q-1}} \right] \right)^{\frac{1}{q}} \leq \\ &\leq \frac{C_q \|\psi\|_{L^p[a, b]}}{(1 + m\lambda)^{1/q}}, \end{aligned}$$

where C_q is some coefficient that depends only on q and hence only on p .

Let us consider now the case $q = 1$. Notice that coefficient $C_q \rightarrow +\infty$ as $q \rightarrow 1$. Therefore one cannot directly obtain the required estimate from the estimate for $q > 1$. As $q = 1$, we have $p = \infty$ and $\psi \in L^\infty$. In view of (12), first we estimate the integral as

$$\begin{aligned} |I_{\alpha, \beta}(\lambda)| &\leq C \int_a^b \frac{|\psi(x)|}{1 + \lambda |\phi(x)|} dx \leq C \sup_{x \in [a, b]} |\psi(x)| \int_a^b \frac{dx}{1 + \lambda |\phi(x)|} \leq \\ &\leq C \|\psi\|_{L^\infty[a, b]} \int_a^b \frac{dx}{1 + \lambda |\phi(x)|}. \end{aligned}$$

Since $\phi \in L^\infty[a, b]$ is differentiable function with $m = \inf_{x \in [a, b]} |\phi'(x)| > 0$ we replace $\phi(x)$ by y and obtain

$$|I_{\alpha, \beta}(\lambda)| \leq C \|\psi\|_{L^\infty[a, b]} \int_{\phi(a)}^{\phi(b)} \frac{1}{1 + \lambda |y|} \frac{dy}{\phi'(\phi^{-1}(y))} \leq \frac{C \|\psi\|_{L^\infty[a, b]}}{m} \int_{\phi(a)}^{\phi(b)} \frac{dy}{1 + \lambda |y|}.$$

Replacing λy by u in the above inequality, we obtain

$$\begin{aligned} |I_{\alpha,\beta}(\lambda)| &\leq \frac{C\|\psi\|_{L^\infty[a,b]}}{m\lambda} \int_{\lambda\phi(a)}^{\lambda\phi(b)} \frac{du}{1+|u|} = \\ &= \frac{C\|\psi\|_{L^\infty[a,b]}}{m\lambda} \left(\int_{\lambda\phi(a)}^0 \frac{du}{1-u} + \int_0^{\lambda\phi(b)} \frac{du}{1+u} \right) \leq \\ &\leq \frac{C\|\psi\|_{L^\infty[a,b]}}{1+m\lambda} [\log(1+\lambda(-\phi(a))) + \log(1+\lambda(\phi(b)))] \leq \\ &\leq \frac{C\|\psi\|_{L^p[a,b]}}{1+m\lambda} \log(2+\lambda\|\phi\|_{L^\infty[a,b]}). \end{aligned}$$

In the case when ϕ has several zeros in $[a, b]$ estimates (4) and (5) can be obtained using the given above calculations. The proof is complete. \square

Proof of Theorem 3. For small λ there is bounded estimate for the integral $I_{\alpha,\beta}(\lambda)$. Let $\lambda \geq 1$ and $k = 2$. Let $c \in [a, b]$ be a point where $|\phi'(c)| \leq |\phi'(x)|$ for all $x \in [a, b]$. As $\phi''(x)$ is non-vanishing, it cannot be the case that c is the interior local minimum/local maximum of $\phi'(x)$. Therefore, either $\phi'(c) = 0$ or c is one of the endpoints a or b . One can assume that $\phi'' \geq 1$.

Let $\phi'(c) = 0$. If $x \in [c + \varepsilon, b]$ then

$$\phi'(x) = \phi'(x) - \phi'(c) = \int_c^x \phi''(s)ds \geq x - c \geq \varepsilon.$$

There is similar estimate for $x \in [a, c - \varepsilon]$. Now, one can write

$$\int_a^b E_{\alpha,\beta}(i\lambda\phi(x))\psi(x)dx = \left(\int_a^{c-\varepsilon} + \int_{c-\varepsilon}^{c+\varepsilon} + \int_{c+\varepsilon}^b \right) E_{\alpha,\beta}(i\lambda\phi(x))\psi(x)dx.$$

First, applying the results of Theorem 2 with $m = \varepsilon$ and estimate $\frac{1}{\varepsilon\lambda} \geq \frac{1}{1+\varepsilon\lambda}$ for $p \neq \infty$, $\lambda \geq 1$, one can obtain

$$\left| \int_a^{c-\varepsilon} E_{\alpha,\beta}(i\lambda\phi(x))\psi(x)dx \right| \leq \frac{C_p\|\psi\|_{L^p[a,b]}}{(\varepsilon\lambda)^{1-\frac{1}{p}}},$$

and

$$\left| \int_{c+\varepsilon}^b E_{\alpha,\beta}(i\lambda\phi(x))\psi(x)dx \right| \leq \frac{C_p\|\psi\|_{L^p[a,b]}}{(\varepsilon\lambda)^{1-\frac{1}{p}}}.$$

As

$$\left| \int_{c-\varepsilon}^{c+\varepsilon} E_{\alpha,\beta}(i\lambda\phi(x))\psi(x)dx \right| \leq 2\varepsilon\|\psi\|_{L^p[a,b]}$$

then

$$\left| \int_a^b E_{\alpha,\beta}(i\lambda\phi(x))\psi(x)dx \right| \leq \frac{2C_p\|\psi\|_{L^p[a,b]}}{(\varepsilon\lambda)^{1-\frac{1}{p}}} + 2\varepsilon\|\psi\|_{L^p[a,b]}.$$

Taking $\varepsilon = \frac{1}{\sqrt{\lambda}}$, we obtain estimate

$$\left| \int_a^b E_{\alpha,\beta}(i\lambda\phi(x))\psi(x)dx \right| \leq \frac{2C_p\|\psi\|_{L^p[a,b]}}{\lambda^{\frac{1}{2}-\frac{1}{2p}}} + \frac{2\|\psi\|_{L^p[a,b]}}{\lambda^{\frac{1}{2}}} \leq \frac{C_p\|\psi\|_{L^p[a,b]}}{(1+\lambda)^{\frac{1}{2}-\frac{1}{2p}}}.$$

This gives inequality (6) for $k = 2$. The case $c = a$ or $c = b$ can be proved similarly.

Let $k \geq 3$ and $\lambda \geq 1$. Let us prove estimate (6) by induction method with respect to k . Let us assume that (6) is true for $k \geq 3$. Assuming $\phi^{(k+1)}(x) \geq 1$ for all $x \in [a, b]$, we prove estimate (6) for $k + 1$. Let $c \in [a, b]$ be a unique point where $|\phi^{(k)}(c)| \leq |\phi^{(k)}(x)|$ for all $x \in [a, b]$. If $\phi^{(k)}(c) = 0$ then we obtain $\phi^{(k)}(x) \geq \varepsilon$ on interval $[a, b]$ outside $(c - \varepsilon, c + \varepsilon)$. Now, we obtain $\int_a^b E_{\alpha, \beta}(i\lambda\phi(x))\psi(x)dx$ as

$$\int_a^b E_{\alpha, \beta}(i\lambda\phi(x))\psi(x)dx = \left(\int_a^{c-\varepsilon} + \int_{c-\varepsilon}^{c+\varepsilon} + \int_{c+\varepsilon}^b \right) E_{\alpha, \beta}(i\lambda\phi(x))\psi(x)dx.$$

By inductive hypothesis

$$\begin{aligned} \left| \int_a^{c-\varepsilon} E_{\alpha, \beta}(i\lambda\phi(x))\psi(x)dx \right| &\leq \frac{C_k \|\psi\|_{L^p[a, b]}}{(1 + \varepsilon\lambda)^{\frac{1}{k} - \frac{1}{pk}}} \leq \\ &\leq \frac{C_p \|\psi\|_{L^p[a, b]}}{(\varepsilon\lambda)^{\frac{1}{k} - \frac{1}{pk}}} \end{aligned}$$

and

$$\begin{aligned} \left| \int_{c+\varepsilon}^b E_{\alpha, \beta}(i\lambda\phi(x))\psi(x)dx \right| &\leq \frac{C_k \|\psi\|_{L^p[a, b]}}{(1 + \varepsilon\lambda)^{\frac{1}{k} - \frac{1}{pk}}} \leq \\ &\leq \frac{C_p \|\psi\|_{L^p[a, b]}}{(\varepsilon\lambda)^{\frac{1}{k} - \frac{1}{pk}}}. \end{aligned}$$

As

$$\left| \int_{c-\varepsilon}^{c+\varepsilon} E_{\alpha, \beta}(i\lambda\phi(x))\psi(x)dx \right| \leq 2\varepsilon \|\psi\|_{L^p[a, b]}$$

then

$$\left| \int_a^b E_{\alpha, \beta}(i\lambda\phi(x))\psi(x)dx \right| \leq \frac{2C_p \|\psi\|_{L^p[a, b]}}{(\varepsilon\lambda)^{\frac{1}{k} - \frac{1}{pk}}} + 2\varepsilon \|\psi\|_{L^p[a, b]}.$$

Taking $\varepsilon = \lambda^{-\frac{1}{k+1}}$, we obtain estimate (6) for $k + 1$. This proves the result. The cases when $c = a$ or $c = b$ can be proved similarly.

Second, by induction method for case $p = \infty$, one can obtain estimate (7). \square

3. Decay estimates for the time-fractional PDE

Let us consider the time-fractional Schrödinger-type equation

$$\mathcal{D}_{0+, t}^\alpha u(t, x) - \lambda \mathcal{D}_{0+, t}^\alpha u_{xx}(t, x) + iu_{xx}(t, x) - i\mu u_{xx}(t, x) = 0, \quad t > 0, \quad x \in \mathbb{R} \quad (13)$$

with Cauchy data

$$u(0, x) = \psi(x), \quad x \in \mathbb{R} \quad (14)$$

where $\lambda, \mu > 0$ and $\mathcal{D}_{0+, t}^\alpha u(t, x) = \frac{1}{\Gamma(1 - \alpha)} \int_a^t (t - s)^{-\alpha} u_s(s, x) ds$ is the Caputo fractional derivative of order $0 < \alpha < 1$.

Using the direct and inverse Fourier and Laplace transforms, one can obtain a solution of problem (13)–(14) in the form

$$(t, x) = \int_{\mathbb{R}} e^{ix\xi} E_{\alpha, 1} \left(i \frac{\xi^2 + \mu}{1 + \lambda \xi^2} t^\alpha \right) \hat{\psi}(\xi) d\xi, \quad (15)$$

where $\hat{\psi}(\xi) = \frac{1}{\pi} \int_{\mathbb{R}} e^{-iy\xi} \psi(y) dy$. Suppose that $\psi \in L^1(\mathbb{R})$ and $\hat{\psi} \in L^1(\mathbb{R})$. As

$$\inf_{\xi \in \mathbb{R}} \frac{\xi^2 + \mu}{1 + \lambda \xi^2} = \min \left\{ \mu, \frac{1}{\lambda} \right\} > 0,$$

and using Theorem 1, the following dispersive estimate is obtained

$$\|u(t, \cdot)\|_{L^\infty(\mathbb{R})} \leq C(1+t)^{-\alpha} \|\hat{\psi}\|_{L^p(\mathbb{R})}, \quad t \geq 0, \quad p \geq 1.$$

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Осциллирующие интегралы для функций Миттаг-Леффлера

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Аннотация. В данной статье изучаются аналоги лемм Ван дер Корпута, связанные с функциями Миттаг–Леффлера. Обобщение состоит в том, что мы заменяем показательную функцию функцией типа Миттаг–Леффлера для изучения интегралов осциллирующего типа, появляющихся при анализе дробных по времени уравнений в частных производных. Доказаны некоторые обобщения первой и второй лемм Ван дер Корпута. Получены также оптимальные оценки порядков убывания для частных случаев функций Миттаг–Леффлера.

Ключевые слова: функции Миттаг–Леффлера, фазовая функция, амплитуда.