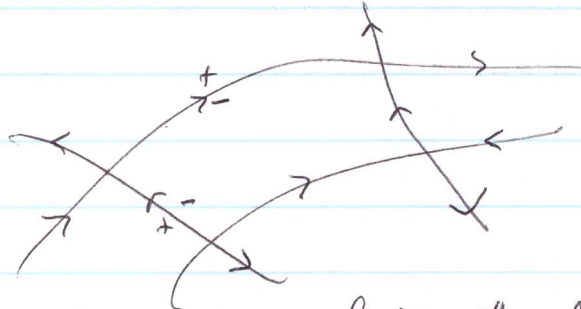


Let Σ be an oriented contour in the plane

Σ is a finite union of smooth



We assume that

curves with at most a finite # of pts of self-intersection. By convention, if we move along the contour

in the direction of the orientation, we say the (+)-side

(resp. (-)-side) lies to the left (resp. right). Let $\Sigma^\circ = \Sigma \setminus \{\text{pts of self-intersection}\}$,

Let $\nu: \Sigma \rightarrow GL(k, \mathbb{C})$ be a measurable map with $\|\nu\|_{L^\infty}$ and $\|\nu^{-1}\|_{L^\infty}$ finite. Assume in addition that $\nu(z)$ is continuous in Σ° . We say that an

$m = m(z)$ is a ~~contour~~ matrix valued function

from $\mathbb{C} \setminus \Sigma$ to $M(e, k; \mathbb{C}) = \{\text{exh matrices}\}$

is a solution of the Riemann-Hilbert Problem

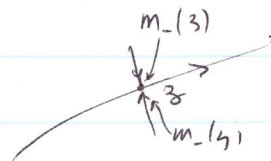
(RHP) (Σ, ν) in the strong sense if

(i) $m(z)$ is analytic in $\mathbb{C} \setminus \Sigma$ and continuous up to the bdy in each component of $\mathbb{C} \setminus \Sigma$

(ii) For each point $z \in \overset{\circ}{\Sigma} \equiv \Sigma \setminus \{\text{pts. of self-intersection}\}$

$$m_+(z) = m_-(z) U(z)$$

where $m_{\pm}(z) \equiv \lim_{z' \rightarrow \pm z} m(z')$



Here $z' \rightarrow \pm z$ means

$z' \rightarrow z$ from the (\pm) -side of Σ at z respectively

If in addition, $l = k$ and

(iii) $m(z) \rightarrow I$ as $z \rightarrow \infty$ in $\mathbb{C} \setminus \Sigma$
(i.e. given $\varepsilon > 0 \exists R = R(\varepsilon) > 0$ st $\|m(z) - I\| < \varepsilon$ if $|z| > R, z \in \mathbb{C} \setminus \Sigma$)

we say that m is a solution of the

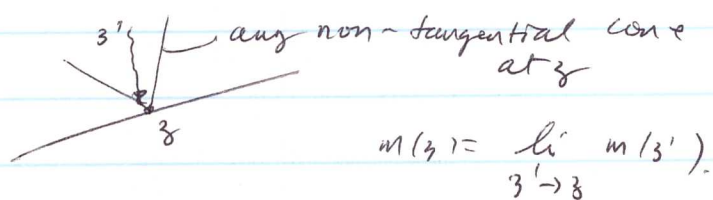
normalized RHP (Σ, U) in the strong sense.

The matrix function U is called the jump matrix for the RHP.

In general, one considers RHP's on far

more general classes of contours and the sense

in which $m(z)$ solves the RHP (Σ, ν) is generalized: in particular, the requirement of continuity up to the boundary is replaced by the existence of non-tangential limits



and similarly the normalized condition $m(z) \rightarrow I$ as $z \rightarrow \infty$, is generalized. (see e.g. P. Deift & X. Zhou (PAM 56 (2005) 1029) ⁽¹⁰⁷⁷⁾) For the moment (but see more later), we will only consider RHP's in the strong sense.

We are interested in the RHP for orthogonal polynomials (OP's) with respect to a \uparrow measure $w(x)dx$ (non-trivial)

on \mathbb{R} ,

(187.1)

$$\int P_k(x) P_j(x) w(x) dx = \delta_{ki}, \quad k, i \geq 0.$$

Such a RHP was discovered by A. Fokas, A. Its and A. Kapaev

in the early 90's

Assume that for $j=0, 1, \dots$

(188.1) $x^j w(x) \in H^1(\mathbb{R}) = \{f \in L^2(\mathbb{R}) : f' \in L^2(\mathbb{R})\}$

This assumption is just for convenience and ease of presentation and be weakened considerably.

Note that for any $j \geq 0$

$$\int (1+x^2)^j w(x) dx \leq \left(\int (1+x^2)^{-1} dx \right) \left(\int (1+x^2)^{2j+1} w^2(x) dx \right)^{1/2} < \infty$$

Hence all the moments of $w(x) dx$ are finite and consequently the p_k 's $\exists, k \geq 0$. Note also that

as $w \in H^1(\mathbb{R})$, $w(x)$ is (absolutely) continuous and a simple calculation shows that

$$w^2(x) = -2 \int_x^\infty w(t) w'(t) dt$$
$$\Rightarrow |w(x)|^2 \leq 2 \left(\int_x^\infty |w|^2 \right)^{1/2} \left(\int_x^\infty |w'|^2 \right)^{1/2}$$

$\rightarrow 0$ as $x \rightarrow +\infty$

Similarly $w(x) \rightarrow 0$ as $x \rightarrow -\infty$.

Let $\Sigma = \mathbb{R}$ oriented from $-\infty \rightarrow +\infty$ and set

$$(189.0) \quad v(z) = \begin{pmatrix} 1 & w(z) \\ 0 & 1 \end{pmatrix}, \quad z \in \mathbb{R}$$

Clearly $v(z)$ is cont. on \mathbb{R} and $\|v\|_\infty, \|v^{-1}\|_\infty \in L^\infty(\mathbb{R})$.

For any $n \geq 0$ we seek a 2×2 matrix

$$\text{solution } Y(z) = Y^{(n)}(z) = \{Y_{ij}^{(n)}(z)\}_{i,j=1,2} \text{ of}$$

the (strong) RHP Σ, v is

- $Y(z)$ is analytic in $\mathbb{C} \setminus \mathbb{R}$
and continuous in $\overline{\mathbb{C}}_+$ and $\overline{\mathbb{C}}_-$

$$(191.1) \quad Y_+(z) = Y_-(z) v(z), \quad z \in \mathbb{R}$$

normalized so that (in the sense of (iii) p186)

$$Y(z) \begin{pmatrix} z^{-n} & 0 \\ 0 & z^n \end{pmatrix} \rightarrow I \quad \text{as } z \rightarrow \infty \text{ in } \mathbb{C} \setminus \mathbb{R}$$

(Fokas-Its-Kitao)

Theorem 189.2 The above normalized RHP has

a unique solution (in the strong sense)

$$(189.3) \quad Y(z) = Y^{(n)}(z) = \begin{pmatrix} \pi_n(z) & \int_{\mathbb{R}} \frac{\pi_n(s) w(s) ds}{s-z} \frac{ds}{2\pi i} \\ \mu_{n-1} \pi_{n-1}(z) & \int_{\mathbb{R}} \frac{\mu_{n-1} \pi_{n-1}(s) w(s) ds}{s-z} \frac{ds}{2\pi i} \end{pmatrix}$$

where

$$(190.1) \quad \pi_n(z) = z^n + a_{n,n-1} z^{n-1} + \dots + a_{n,0}$$

is the n^{th} monic OP w.r.t $w(z)$, and

$$(190.2) \quad \mu_{n-1} = -2\pi i \delta_{n-1}^2$$

For $n=0$,

$$(190.3) \quad Y = Y^0(z) = \begin{pmatrix} 1 & \int_{\Sigma} \frac{w(s)}{s-z} \frac{ds}{2\pi i} \\ 0 & 1 \end{pmatrix}$$

Proof: First we show that if Y with the above

properties exists, then Y is unique. Suppose Y is a solution of (191.1) with these prop's.

From (191.1), we have for $z \in \mathbb{R}$,

$$\begin{aligned} (\det Y)_+(z) &= (\det Y_-)(z) \det v(z) \\ &= (\det Y_-)(z) \end{aligned}$$

It follows that $\det Y(z)$ is entire. Moreover

$$\det Y(z) = \det \left(Y(z) \begin{pmatrix} z^{-n} & 0 \\ 0 & z^n \end{pmatrix} \right) \rightarrow 1 \text{ as } z \rightarrow \infty$$

(We are using here the simple fact that if

$$\Upsilon(z) \begin{pmatrix} z^{-n} & 0 \\ 0 & z^n \end{pmatrix} \rightarrow I \quad \text{as } z \rightarrow \infty \text{ in } \mathbb{C} \setminus \mathbb{R}, \quad \text{then}$$

$$\Upsilon(z) \begin{pmatrix} z^{-n} & 0 \\ 0 & z^n \end{pmatrix} \rightarrow I \quad \text{as } z \rightarrow \infty \text{ in } \mathbb{C}, \quad \text{as } \Upsilon(z) \text{ is}$$

cont. down to the axis) Hence, by Liouville's Th^m,

$$\det \Upsilon(z) \equiv 1, \quad \text{and so } \Upsilon(z)^{-1} \text{ is analytic in } \mathbb{C} \setminus \mathbb{R},$$

and cont. up to the bndry. Now if $\tilde{\Upsilon}(z)$ is a 2nd

solution of the RHP, then across $\mathbb{R} = \Sigma$

$$\begin{aligned} (\tilde{\Upsilon} \Upsilon^{-1})_+(z) &= \tilde{\Upsilon}_+(z) \Upsilon_+^{-1}(z) \\ &= \tilde{\Upsilon}_-(z) \nu(z) (\Upsilon_-(z) \nu(z))^{-1} \\ &= (\tilde{\Upsilon} \Upsilon^{-1})_-(z) \end{aligned}$$

and we conclude as before that $\tilde{\Upsilon} \Upsilon^{-1}(z)$ is

entire. Moreover

$$(\tilde{\Upsilon} \Upsilon^{-1})(z) = \left(\tilde{\Upsilon} \begin{pmatrix} z^n & 0 \\ 0 & z^{-n} \end{pmatrix} \right) \left(\Upsilon \begin{pmatrix} z^n & 0 \\ 0 & z^{-n} \end{pmatrix} \right)^{-1}$$

$$\rightarrow I \times I = I \quad \text{as } z \rightarrow \infty$$

and again by Liouville's th^m, we conclude

that $\tilde{\gamma} \gamma^{-1}(z) \equiv I$ or $\tilde{\gamma}(z) = \gamma(z)$.

Suppose that a soln $\gamma(z)$ of the RHP exists and write

(192.1)
$$\gamma(z) = \begin{pmatrix} \gamma_{11}(z) & \gamma_{12}(z) \\ \gamma_{21}(z) & \gamma_{22}(z) \end{pmatrix} = (I + o(1)) \begin{pmatrix} z^n & 0 \\ 0 & z^{-n} \end{pmatrix}$$

$$= \begin{pmatrix} z^n + o(z^n) & o(z^{-n}) \\ o(z^n) & z^{-n} + o(z^{-n}) \end{pmatrix}$$

Suppose $n \geq 1$ (The case $n=0$ is left as an exercise).

Consider the 1st row of $\gamma_+ = \gamma_- \begin{pmatrix} 1 & \omega \\ 0 & 1 \end{pmatrix}$, i.e.

$$(\gamma_{11} \ \gamma_{12})_+(z) = (\gamma_{11} \ \gamma_{12})_-(z) \begin{pmatrix} 1 & \omega(z) \\ 0 & 1 \end{pmatrix}$$

In particular $(\gamma_{11})_+ = (\gamma_{11})_-$ and therefore $\gamma_{11}(z)$

is anal. in \mathbb{C}_λ . By Morera's Theorem But from (192.1) we see

that necessarily $\gamma_{11}(z)$ is a nonic polynomial

$$\hat{\pi}_n(z) = z^n + a_{n,n-1} z^{n-1} + \dots + a_{n,0}$$

Now

(192.2)
$$(\gamma_{12})_+ = (\gamma_{12})_- + \hat{\pi}_n \omega$$

and from (192.1) $\gamma_{12}(z) \rightarrow 0$ as $z \rightarrow \infty$ in $\bar{\mathbb{C}}_+ \cup \bar{\mathbb{C}}_-$.

Claim $\gamma_{12}(z)$ is given by the Plemelj formula i.e.

(193.1)
$$\gamma_{12}(z) = \frac{1}{2\pi i} \int_{\mathbb{R}} \frac{\hat{\pi}_n(s) w(s)}{s-z} ds, \quad z \in \mathbb{C} \setminus \mathbb{R}.$$

To prove (193.1) we use the following basic

facts about the Cauchy transform (non-trivial exercise)
(cf Lemma 7.12 p.85 ref #2)

$$Ch(z) = \frac{1}{2\pi i} \int_{\mathbb{R}} \frac{h(s)}{s-z} ds, \quad z \in \mathbb{C} \setminus \mathbb{R},$$

for function $h \in H^1(\mathbb{R})$

(193.2) $Ch(z)$ is analytic in $\mathbb{C} \setminus \mathbb{R}$ and continuous in $\overline{\mathbb{C}}_+$ and $\overline{\mathbb{C}}_-$

(193.3) $(C_+ h)(z) - (C_- h)(z) = h(z), \quad z \in \mathbb{R}.$

(193.4) $Ch(z) \rightarrow 0$ as $z \rightarrow \infty$ in $\overline{\mathbb{C}}_+ \cup \overline{\mathbb{C}}_-.$

Assuming (193.2) - (193.4), and noting that

$\hat{\pi}_n(s) w(s) \in H^1(\mathbb{R})$ we have that $C(\hat{\pi}_n w)(z)$ is anal. in $\mathbb{C} \setminus \mathbb{R}$ and contin. down to the axis and
 $C_+(\hat{\pi}_n w)(z) = C_-(\hat{\pi}_n w)(z) + \hat{\pi}_n w(z), \quad z \in \mathbb{R}.$

It follows that $\Delta(z) = \gamma_{12}(z) - C(\hat{\pi}_n w)(z)$

is anal. in $\mathbb{C} \setminus \mathbb{R}$, cont. up to the boundary,

and across $\Sigma = \mathbb{R}$, $\Delta_+(z) = \Delta_-(z)$ and so

(again by Morera's th^m.)

$\Delta(z)$ is entire. But as $\gamma_{12}(z) \rightarrow 0$ as $z \rightarrow \infty$, and

the same is true for $C(\hat{\pi}_n w)(z)$ (193-4), we

conclude that

$$\gamma_{12}(z) = C(\hat{\pi}_n w)(z)$$

$$= \frac{1}{2\pi i} \int_{\Sigma} \frac{\hat{\pi}_n(s) w(s) ds}{s-z}$$

as desired. Using the identity

(194.1) $(s-z)^{-1} = -(z^{-1} + sz^{-2} + \dots + s^{n-1}z^{-n}) + s^{-n}z^{n+1}(s-z)^{-1}$, we have

$$\gamma_{12}(z) = \frac{1}{2\pi i} \int_{\Sigma} \hat{\pi}_n(s) w(s) \left(1 + \frac{s}{z} + \dots + \frac{s^{n-1}}{z^{n-1}} + \frac{s^n}{z^n} \frac{1}{s-z} \right) ds$$

As $s^n \hat{\pi}_n(s) w(s) \in H'$, it follows from (193.4) that $\frac{1}{z^n} \int_{\Sigma} \frac{s^n \hat{\pi}_n w ds}{s-z} = o(z^{-n})$ and so by (192.1) we must have

$$\int_{\Sigma} \hat{\pi}_n(s) s^j w(s) ds = 0, \quad j = 0, \dots, n-1.$$

In other words $\gamma_n = \hat{\pi}_n$ must be the n^{th} monic OP

associated with $w(x) dx$.

From the 2nd row of $Y_+ = Y_- U$, we

find as above that

$Y_{21}(z)$ is a polynomial of degree $\leq n-1$

We have also

$$(Y_{22})_+(z) = (Y_{22})_-(z) + Y_{21} w(z)$$

and again as $Y_{22}(z) = O(z^{-n}) \rightarrow 0$ as $n \rightarrow \infty$,

$Y_{22}(z)$ is given by the Plemelj formula and (194.1)

$$\begin{aligned}
Y_{22}(z) &= \frac{1}{2\pi i} \int_{\Sigma} \frac{Y_{22}(s) w(s) ds}{s-z} \\
&= \frac{-1}{2\pi i z} \int_{\Sigma} (Y_{22}(s) w(s)) \left(1 + \frac{z}{s} + \dots + \frac{s^{n-2}}{z^{n-1}} \right. \\
&\quad \left. + \frac{z^n}{s^{n-1}} \cdot \frac{1}{s-z} \right)
\end{aligned}$$

But $Y_{22}(z) = z^{-n} + O(z^{-n})$, and so arguing as on p194,

we must have $z^{-n} \int_{\Sigma} s^j Y_{21} w ds / s-z = O(z^{-n})$ and hence,

(195.1)
$$\int_{\mathbb{R}} Y_{21}(s) w(s) s^j ds = 0 \quad 0 \leq j \leq n-2.$$

and

$$(196.1) \quad \frac{-1}{2\pi i} \int \gamma_2(s) w(s) s^{n-1} ds = 1.$$

Let

$$h(z) = -2\pi i \delta_{n-1}^2 \pi_{n-1}(z)$$

where $\pi_{n-1}(z)$ is the $(n-1)^{\text{th}}$ monic OP w.r.t $w(z)$ and

$P_{n-1}(z) = \delta_{n-1} \pi_{n-1}(z)$ is the normalized OP. Then

$$\begin{aligned} & \frac{-1}{2\pi i} \int_{\mathbb{R}} h(s) w(s) s^{n-1} ds \\ &= \delta_{n-1}^2 \int_{\mathbb{R}} \pi_{n-1}(s) w(s) s^{n-1} ds \\ &= \delta_{n-1}^2 \int \pi_{n-1}^2(s) w ds, \quad \text{as } \int \pi_{n-1}(s) s^j ds = 0 \\ & \quad \text{for } 0 \leq j \leq n-2. \\ &= \int P_{n-1}^2(s) w(s) ds \\ &= 1. \end{aligned}$$

Hence $l(z) = h(z) - \gamma_2(z)$ is a polynomial of degree $n-1$

with $\int l(s) s^j w(s) ds = 0$ for $0 \leq j \leq n-1$.

Thus $\int |l(s)|^2 w(s) ds = 0$ and so $l \equiv 0$

It follows that

$$\psi_{2,1}(z) = -2\alpha i \gamma_{n-1}^2 \pi_{n-1}(z)$$

This completes the proof that if the RHP has a solution $\psi(z)$, then necessarily it is given by

(189.3). Conversely, if we define $\psi(z)$ by

(189.3) (the OP's $\pi_h(z)$, $h \geq 0$, exist by

a general argument), then it is a straightforward exercise

(use (193.2) - (193.41)) to verify that, for any $n \geq 0$, $\psi(z) = \psi^{(n)}(z)$

solves the RHP (191.1) in the strong sense. This

completes the proof of the FIK Theorem 189.2.

The RHP representation of the OP's in Th^m 189.2 should

be viewed as a non-commutative representation

of the OP's which generalizes the integral rep's

(198)

which \int for certain special OP's, such as the Hermite polynomials (see (181.31)): The very significant difference is that an RHP rep. \int for all OP's.

What is not clear is why the RHP rep. helps to evaluate the asymptotics of the OP's.

Such an evaluation is possible because there is a non-commutative version of the classical steepest-descent for integrals, which applies to RHP's.

We will now show how the method works for the above RHP for OP's.

But first we note that the FIK RHP also provides formulae for the basic quantities associated with OP's viz the

(199)

normalization coefficients δ_n for the π_n 's, and

the recurrence coefficients a_n, b_n for the OP's. Note

that OP's $\{P_k\}$ always solve a 3-term

recurrence relation

$$(199.1) \quad b_n P_{n+1}(z) + (a_n - z) P_n(z) + b_{n-1} P_{n-1}(z) = 0, \quad n \geq 0$$

where $a_n \in \mathbb{R}$, $b_n > 0$, for $n \geq 0$ and $b_{-1} \equiv 0$.

Indeed $z P_n(z)$ is a polynomial of degree $n+1$

and so can be expressed in the form

$$z P_n(z) = \sum_{j=0}^{n+1} \sigma_j P_j(z)$$

for suitable constants σ_j . For $k < n-1$

$$0 = \int \underbrace{z P_n(z) P_k(z)}_{\deg \leq n-1} w(z) dz$$

$$= \int P_k(z) z P_n(z) w dz = \sum_{j=0}^{n+1} \sigma_j \int P_k P_j w dz = \sigma_k$$

$$\text{and so} \quad z P_n(z) = \sigma_{n+1} P_{n+1}(z) + \sigma_n P_n(z) + \sigma_{n-1} P_{n-1}(z)$$

It is a simple exercise to see that this relation takes the form (199.1) with $b_n > 0$ as advertised.

From (189.5)

$$\begin{aligned} \gamma_{1,2}^{(n)}(z) &= \int_{\mathbb{R}} \frac{\pi_n(s) w(s)}{s-z} \frac{ds}{2\pi i} \\ &= -\frac{1}{2\pi i z} \int \pi_n(s) w(s) \left(1 + \frac{z}{s} + \frac{z^{n-1}}{s^{n+1}} + \frac{z^n}{s^n} + \dots\right) \\ &= -\frac{1}{2\pi i z^{n+1}} \int \pi_n(s) w(s) \left(s^n + O\left(\frac{1}{s}\right)\right) \\ &= \left(\gamma_1^{(n)}\right)_{1,2} z^{-n-1} + \dots \end{aligned}$$

where

$$\begin{aligned} \left(\gamma_1^{(n)}\right)_{1,2} &= -\frac{1}{2\pi i} \int \pi_n(s) s^n w(s) ds \\ &= -\frac{1}{2\pi i} \int \pi_n^2(s) w(s) ds \\ &= -\frac{1}{2\pi i} \delta_n^2 \end{aligned}$$

Hence

$$(200.1) \quad \delta_n^2 = -2\pi i \left(\gamma_1^{(n)}\right)_{1,2}$$

and similarly (exercise)

$$(200.2) \quad a_n = \left(\gamma_1^{(n)}\right)_{1,1} - \left(\gamma_1^{(n+1)}\right)_{1,1}, \quad b_{n-1}^2 = \left(\gamma_1^{(n)}\right)_{1,2} \left(\gamma_1^{(n)}\right)_{2,1}$$

Thus δ_n, a_n and b_n can be read off directly from the solution of the RHP

$$\zeta^{(n)}(z) \left(\frac{z^n}{z^n} \right) = I + z^{-1} \zeta^{(n)} + O(z^{-2})$$

In particular, once the asymptotic behavior of $\zeta^{(n)}(z)$ is known, we can simply read off the asymp. behavior of δ_n, a_n, b_n from (200.1) (200.2).

The following function (known for historical reasons as the "g-function") plays a critical role in the analysis of the RHP for OP's:

$$(201.1) \quad g(z) = \int \log(z-s) \, d\mu^{ed}(s)$$

where $d\mu^{ed}$ is the eqm. meas. for the OP's with

$$= e^{-NV(s)} ds$$

weights. For each s , $\log(z-s)$ is the

canonical branch of the log, analytic in $\mathbb{C} \setminus (-\infty, s]$

and positive for $z > s$,

$$(202.1) \quad \log(z-s) = \log|z-s| + i \arg(z-s), \quad z \in \mathbb{C} \setminus (-\infty, s]$$

where $-\pi < \arg(z-s) < \pi$.

Suppose that $d\mu^{ed}$ is supported on a single interval $I = (a, b)$ with $a < b$ and $d\mu^{ed}(s) = \psi(s) ds$ for some cont function $\psi(s)$, $\psi(s) > 0$ on I . Then $g(z)$ has, in particular,

the following properties: recall

$$2 \int \log|x-s| d\mu^{ed}(s) - V(x) - l \leq 0 \quad \text{with equality on } I$$

$$(202.2) \quad g_+(z) + g_-(z) - V(z) - l = 0 \quad \text{for } z \in I$$

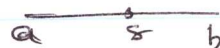
$$(202.3) \quad g_+(z) - g_-(z) \in i\mathbb{R}$$

$$\text{and } i \frac{d}{dz} (g_+(z) - g_-(z)) > 0 \quad \text{for } z \in \mathbb{R}$$

$$(202.4) \quad g_+(z) + g_-(z) - V(z) - l < 0 \quad \text{for } z \in \mathbb{R} \setminus I$$

$$(202.5) \quad e^{g_+(z) - g_-(z)} = 1 \quad \text{for } z \in \mathbb{R} \setminus I$$

Indeed, for $z \in I$



$$g_+(z) + g_-(z) - V(z) - l = 2 \int \log|z-s| d\mu^{ed}(s) - V(z) - l = 0$$

which proves (202.2). Also for $z \in I$

(203)

$$g_+(z) - g_-(z) = \int_a^b [i\pi - (-i\pi)] d\mu^{\text{eq}}(s) \\ = 2i\pi \int_a^b q\mu^{\text{eq}}(s) \in i\mathbb{R}_+$$

$$\text{and } i \frac{d}{dz} (g_+(z) - g_-(z)) = 2\pi \psi(z) > 0,$$

which proves (202.3)

For $z \in \mathbb{R} \setminus \bar{I}$

$$g_+(z) + g_-(z) - V(z) - \ell = 2 \int \log |z-s| q\mu^{\text{eq}}(s) - V(z) - \ell < 0$$

which proves (202.4) and for $z > b$.

$$g_+(z) = g_-(z), \text{ while for } z < a \quad g_+(z) - g_-(z) = 2\pi i.$$

This proves (202.5).

Exercise: Show that, conversely, properties (202.2)

– (202.5) for $g(z) = \int \log |z-s| d\mu(s)$, $\text{supp } \mu = (a, b)$

$d\mu(s) = w(s) ds$, imply that $\mu = \mu^{\text{eq}}$ for $e^{-N V(x)} dx$.

Properties (202.2) – (202.5) play a crucial role in

the steepest-descent method for RHP's.