THE COALESCENCE LIMIT OF THE SECOND
PAINLEVÉ EQUATION

Rod Halburd and Nalini Joshi

School of Mathematics, University of New South Wales
Sydney NSW Australia 2052

e-mail: rodney@solution.maths.unsw.edu.au or N.Joshi@unsw.edu.au

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Abstract

In this paper, we study a well known asymptotic limit in which the second Painlevé equation (P_{II}) becomes the first Painlevé equation (P_I). The limit preserves the Painlevé property (i.e. that all movable singularities of all solutions are poles). Indeed it has been commonly accepted that the movable simple poles of opposite residue of the generic solution of P_{II} must coalesce in the limit to become movable double poles of the solutions of P_I, even though the limit naively carried out on the Laurent expansion of any solution of P_{II} makes no sense. Here we show rigorously that a coalescence of poles occurs. Moreover we show that locally all analytic solutions of P_I arise as limits of solutions of P_{II}.

1 Introduction

An ordinary differential equation is said to be of Painlevé type (or to possess the Painlevé property) if the only movable singularities of its solutions are poles. The property is strongly related to integrable systems (systems which can be solved via related linear problems) [1, 2, 3, 4, 5, 6, 7]. Knowledge of equations with the Painlevé property, including various methods of classification, is therefore valuable in the search for integrable systems. Asymptotic limits of differential equations that preserve the Painlevé property provide another mechanism for such searches.

In a series of papers published around the turn of the century, Painlevé [8], Gambier [9], and Fuchs [10] conducted an exhaustive search for all equations of
Painlevé type of the form
\[ u'' = \Phi(x; u, u'), \]
where \( \Phi \) is analytic in \( x \) and rational in \( u \) and \( u' \). They discovered six equations of Painlevé type which, up to a transformation, are the only equations of this type whose general solutions are new transcendental functions. These equations are known as the Painlevé equations \( P_I - P_{VI} \). The first two are
\[
P_I : \quad u''(x) = 6u^2 + x; \\
P_{II} : \quad u''(x) = 2u^3 + xu + \alpha;
\]
where \( \alpha \) is a complex constant.

Painlevé [12] noted that under the transformation
\[
x = \epsilon^2 z - 6\epsilon^{-10}; \\
u = \epsilon y + \epsilon^{-5}; \\
\alpha = 4\epsilon^{-15},
\]
\( P_{II} \) becomes
\[
y''(z) = 6y^2 + z + \epsilon^6 \left\{ 2y^3 + zy \right\}.
\]
If \( \epsilon \) vanishes, equation (2), which we will refer to as \( P_{II}(\epsilon) \), becomes \( P_I \) with \( x \) replaced by \( z \) and \( u \) replaced by \( y \). We will say that under (1), \( P_{II} \) degenerates to \( P_I \) and write \( P_{II} \to P_I \). Painlevé gave a series of such degeneracies which is summarized in Figure 1.

\[
\begin{array}{c}
\text{P}_{III} \\
\uparrow & \downarrow \\
P_{VI} & \rightarrow & P_V \\
\downarrow & \uparrow \\
P_{II} & \rightarrow & P_I \\
\downarrow & \uparrow \\
P_{IV} \\
\end{array}
\]

Figure 1: Degeneracies among the Painlevé equations.

Transformations which lead to these degeneracies can be motivated from the point of view of isomonodromy problems [?, 10]. Using a method based on maximal dominant balances, Joshi and Kruskal [7] have found a new degeneracy of
$P_{IV}$ to another equation of Painlevé type (equation XXXIV on p.340 of Ince \[6\]).

Their paper raises the possibility of using asymptotic limits between differential equations which preserve the Painlevé property as new tools in the search for, and classification of, integrable systems.

The central concern of the present paper is an exploration of the convergence of solutions of $P_{II}(\epsilon)$ to solutions of $P_I$ as $\epsilon$ vanishes. In particular we are concerned with the way in which simple poles of oppositely signed residues in solutions of $P_{II}(\epsilon)$ coalesce to form the double poles of $P_I$. Unfortunately, a purely local analysis of this coalescence is problematic as the radius of convergence of any Laurent expansion centred on any pole necessarily decreases to zero if the poles coalesce. Rather than attempt to find an accurate upper bound on the radius of convergence we use techniques based on steepest ascent curves similar to those first expounded by Joshi and Kruskal in their direct proof that $P_I$ to $P_{VI}$ possess the Painlevé property \[8\]. Before embarking on this problem we analyse a model problem given by a similar degeneracy between the autonomous versions of $P_I$ and $P_{II}$ whose general solutions are expressible in terms of elliptic functions. We show that the poles here coalesce by estimating the distance between them. Such estimates are obtained in section 2.

In section 3 we consider general equations of the form

$$\frac{dy_i}{dz} = f_i(z, y_1, \ldots, y_n; \epsilon), \quad 1 \leq i \leq n$$  \quad (3)

where the $f_i$ are entire functions of $(z, y_1, \ldots, y_n; \epsilon)$. We will say that equations (3) degenerate to the equations

$$\frac{dy_i}{dz} = f_i(z, y_1, \ldots, y_n; 0), \quad 1 \leq i \leq n$$  \quad (4)

in the limit as $\epsilon$ approaches zero. We show that, locally, any analytic solution of the target equations (4) can be obtained in the limit as $\epsilon \to 0$ of a solution to equations (3). A corollary of the theorem states that if $y_I$ is a solution of $P_I$ then given any compact subset $K$ on which $y_I$ is analytic then there is a solution, $y$ of $P_{II}(\epsilon)$ such that $y \to y_I$ on $K$ with respect to the sup norm as $\epsilon \to 0$. Hence, by considering the maximal analytic extension of $y$ we see that $y \to y_I$ everywhere.
In section 4 we examine the rate of coalescence of poles. We obtain estimates of
the distances between coalescing poles and show that these are of order $\epsilon^3$.

2 Two Autonomous Painlevé Equations

Consider the following autonomous versions of $P_I$ and $P_{II}$.

$E_I$
\[ u'' = 6u^2 + \lambda \]

$E_{II}$
\[ u'' = 2u^3 + \mu u + \alpha \]

where $\lambda, \mu \in \mathbb{C}$ are constants and the primes denote differentiation with respect
to $x$. The solutions of $E_I$ and $E_{II}$ are either constants or may be expressed in
terms of elliptic integrals.

Following the analogy of the $P_{II} \rightarrow P_I$ coalescence we transform the variables
in $E_{II}$ as follows:

\[ x = \epsilon^2 z, \quad \mu = \lambda \epsilon^2 - 6 \epsilon^{-10}, \quad u = \epsilon y + \epsilon^{-5}, \quad \alpha = 4 \epsilon^{-15}. \]

Under this transformation $E_{II}$ becomes

\[ \ddot{y} = 6y^2 + \lambda + \epsilon^6 \left( 2y^3 + \lambda y \right), \quad (5) \]

where a dot denotes differentiation with respect to $z$, giving us the degeneracy
$E_{II} \rightarrow E_I$. In order to examine the nonconstant solutions of (5) we multiply the
equation through by $\dot{y}$ and integrate. In this way we obtain

\[ \dot{y}^2 = \epsilon^6 P_\epsilon(y) := h + 2\lambda y + \epsilon^6 \lambda y^2 + 4y^3 + \epsilon^6 y^4 \quad (6) \]

where $h \in \mathbb{C}$ is a constant of integration. Take $h$ given and fixed in the following
analysis. The nonconstant solutions of equation (5) satisfy

\[ \epsilon^2 \frac{dz}{dy} = Q_\epsilon(y) := \frac{1}{\sqrt{P_\epsilon(y)}}. \]

Now, for $\epsilon \neq 0$,

\[ P_\epsilon(y) = (y - a_0)(y - a_1)(y - a_2)(y - a_3), \]
where
\begin{align}
a_0 &= a_0(\epsilon) = -\frac{4}{\epsilon^6} + \frac{\lambda}{8} \epsilon^6 + O(\epsilon^{12}), \\
a_i &= a_i(\epsilon) = \eta_i + O(\epsilon^6), \quad i = 1, 2, 3
\end{align}
(7)
are the zeros of \( P_\epsilon(y) \) and the \( \eta_i \) are zeros of \( P_0(\eta) \).

We briefly recall some of the standard results from the theory of elliptic integrals, beginning with a description of a Riemann surface for \( Q_\epsilon(y) \) (see, for example Siegel [14]). We will assume that \( h \) is such that for small \( \epsilon \), \( P_\epsilon(y) \) has distinct zeros (note that this is the generic case). Cut two nonintersecting slits in the Riemann sphere, say one from \( a_0 \) to \( a_1 \) and the other from \( a_2 \) to \( a_3 \). Make two copies of the resulting manifold and label them \( \mathfrak{M}_1 \) and \( \mathfrak{M}_2 \); these two slit spheres correspond to the two branches of the square root operation in the definition of \( Q_\epsilon(y) \). Now take each side of both slits on \( \mathfrak{M}_1 \) and identify them with the opposite sides of the corresponding slits of \( \mathfrak{M}_2 \). The resulting Riemann surface, \( \mathfrak{R} \), is homeomorphic to the 2-torus \( T^2 \). \( Q_\epsilon(y) \) is meromorphic throughout \( \mathfrak{R} \) and the elliptic integral
\[ I(\gamma) := \int_\gamma Q_\epsilon(y) dy \]
is well defined for any piecewise smooth curve \( \gamma \) in \( \mathfrak{R} \) where \( \bar{y} \) varies over the natural projection of \( \gamma \) to the Riemann sphere \( CP^1 \).

Suppose that \( y \) has poles with residues of opposite sign at \( z_+ \) and \( z_- \), then
\[ z_+ - z_- = \epsilon^{-3} \int_\gamma Q_\epsilon(y) dy, \]
(8)
where \( \gamma \) is a path connecting \( \infty_1 \) and \( \infty_2 \) — the subscripts distinguish the points at infinity on the two slit spheres \( \mathfrak{M}_1 \) and \( \mathfrak{M}_2 \) respectively. Such a path must pass through one of the open slits connecting the two spheres. Its projection onto the Riemann sphere must loop around the points \( a_k, \ k = 0, \ldots, 3 \) an odd number of times (note that if it encloses an even number of the points \( a_k \), the resultant integral is just a period of the elliptic function \( y \)). For small \( \epsilon \) the point \( a_0 \) is closest to infinity so we consider a path which begins at \( \infty_1 \) and remains in \( \mathfrak{M}_1 \) until it reaches the point \( a_0 \), loops around it, and then retraces the corresponding path in \( \mathfrak{M}_2 \), terminating at \( \infty_2 \). Since an arbitrarily small loop around \( a_0 \) contributes
nothing to (8), the distance between the two poles is simply
\[ |z_+ - z_-| = 2 \left| \epsilon^{-3} \int_{\infty}^{a_0} Q_\epsilon(y)dy \right|. \] (9)

Next we refine our choice of the path of integration for the right hand side of equation (9). At any point where \( y \) is analytic and neither \( y \) nor \( y' \) vanishes, there is a unique direction of fastest increase in \( |y| \). Hence we can define a steepest ascent curve through any such point. A simple calculation using the Cauchy-Riemann equations shows that on such a curve, \( d|y| = |dy| \) (on a path of steepest descent, \( d|y| = -|dy| \)).

Let \( R_+ \) be the connected component of the region
\[ \Omega := \{ z : |y(z)| > |a_0| \} \]
containing \( z_+ \) in its closure. Note that the only pole in the closure of \( R_+ \) is \( z_+ \) (since there is a unique level curve of \( |y| \) passing through every point in \( R_+ \)). Expanding \( y \) about a point \( z_1 \) in the boundary of \( R_+ \) such that \( y(z_1) = a_0 \) gives
\[ y(z) = a_0 + \frac{1}{2} y''(z_1)(z - z_1)^2 + O \left( (z - z_1)^3 \right), \]
where \( a_0 \approx -4\epsilon^{-6} \) and, from equation (4), \( y''(z_1) \approx -32\epsilon^{-6} \). We see that \( z_1 \) is a (complex) saddle point. This implies that \( z_1 \) is the initial point for two steepest ascent curves (and two steepest descent curves). One of the steepest ascent curves must enter \( R_+ \) and terminate at \( z_+ \). This is the path, \( \Gamma \), over which we integrate in equation (9).

Choose \( r > 0 \) so small that for all \( \epsilon \) such that \( |\epsilon| < r \),
\[ |a_0| \geq 2 \max_{1 \leq i \leq 3} \{|a_i|\}. \]
Note that this can be achieved because the expansion (7) shows that \( a_0 \) is large for small \( \epsilon \). Then, since \( |y(z)| > |a_0| \) on \( \Gamma \), for \( |\epsilon| < r \) and \( 1 \leq i \leq 3 \), we get
\[ |y| \leq |y - a_i| + |a_i| \leq |y - a_i| + |y|/2 \quad \Rightarrow \quad |y|/2 \leq |y - a_i|. \]
So
\[ |Q_\epsilon(y)| \leq \frac{2\sqrt{2}}{\sqrt{|y|^3 (|y| - |a_0|)}}. \] (10)
In particular, notice that the integral in (9) is convergent at infinity.

Using (10), we find from equation (9) that

\[
|z_+ - z_-| \leq -2|\epsilon|^{-3} \int_{\infty}^{a_0} \frac{2\sqrt{2}}{\sqrt{|y|^3 (|y| - |a_0|)}} \, dy
\]

\[
= -\frac{8\sqrt{2}}{|a_0||\epsilon|^3} \sqrt{1 - \frac{|a_0|}{|y|}} \bigg|_{y=\infty}^{y=a_0} = -\frac{8\sqrt{2}}{|a_0(\epsilon)||\epsilon|^3} = O(\epsilon^3).
\]

Therefore the two oppositely signed poles coalesce as \( \epsilon \) vanishes.

In the above analysis we have only considered the generic case in which \( P_\epsilon(y) \) has four distinct zeros. In the nongeneric case the Riemann surface, \( \mathcal{R} \), of \( y \) is no longer a torus. Our analysis, however, does not depend critically on the global topology of \( \mathcal{R} \) and the same estimates apply.

3 Local Analytic Solutions

The aim of this section is to prove the following theorem:-

**Theorem 1** Let \( (\eta_1, \ldots, \eta_n) \) be a given solution of the system of ODEs in (4) which is analytic in some pathwise connected region \( \Omega \subseteq \mathbb{C} \) and choose \( z_0 \in \Omega \). Given any simply connected compact subspace \( K \subset \Omega \) containing \( z_0 \), there exists a solution \( (y_1, \ldots, y_n) \) of equations (3) and a number \( r_K > 0 \) such that,

1. the \( y_i \) are analytic in \( (z, \epsilon) \) for \( z \in K, \ |\epsilon| < r_K \);
2. \( y_i(z, 0) = \eta_i(z) \ \forall \ z \in K \);
3. \( y_i(z_0, \epsilon) = \eta_i(z_0) \ \forall \epsilon \) such that \( |\epsilon| < r_K \).

Note that, regardless of the choice of \( K \), the \( y_i \) satisfy the same initial value problem at \( z_0 \). This theorem shows us that, locally, solutions of equations (3) converge onto solutions of equations (4). It shows that the singularities of this family of solutions of equations (3) lie arbitrarily close to those of equations (4) (or go to infinity), for small \( \epsilon \). In the proof of this theorem given below we will make use of the following lemma which can be proved using elementary arguments involving majorant series (see, for example, Cartan [3]).
Lemma 2 Consider the system of ODEs
\[
\frac{dy_i}{dz} = f_i(z, y_1, \ldots, y_n; \epsilon), \quad 1 \leq i \leq n \tag{11}
\]

together with the initial conditions
\[
y_i(z_0, \epsilon) = \phi_i(\epsilon), \quad 1 \leq i \leq n
\]
where the \(\phi_i\) are analytic for \(|\epsilon| \leq r\) and the \(f_i\) are analytic on
\[
S := \{(z, y_1, \ldots, y_n; \epsilon) : |z - z_0| \leq \rho, \ |y_i - \phi_i| \leq R, \ |\epsilon| \leq r, \ 1 \leq i \leq n\}.
\]
Then there is a unique solution \(y := (y_1, \ldots, y_n)\) of (11) which is analytic in \((z, \epsilon)\) whenever \(|\epsilon| < r\) and
\[
|z - z_0| < Z_{\rho, r, R}(\epsilon) := \rho \left(1 - \exp\left[-\frac{(1 - |\epsilon|/r)R}{(n + 1)\rho M}\right]\right),
\]
where
\[
M \geq \sup_S |f_i|, \quad 1 \leq i \leq n.
\]

Proof of Theorem 1: Since the \(f_i\) are entire, we may expand them as power series,
\[
f_i(z, y_1, \ldots, y_n; \epsilon) = \sum a_{j_1 \ldots j_n}^i z^{j_1} y_1^{j_2} \cdots y_n^{j_n} \epsilon^l,
\]
which converge everywhere.

Fix \(\rho, R, r_0 > 0\). Let \(\Gamma\) be any finite length curve connecting \(z_0\) to \(\partial K\). We will first prove existence in a thin neighbourhood of \(\Gamma\). Define
\[
B := \sup\{|z| : |z - \tilde{z}| = \rho, \ \tilde{z} \in \Gamma\};
\]
\[
L := \sup_{z \in \Gamma} |\eta_i(z)|,
\]
and \(M := \max_{1 \leq i \leq n} M_i\) where
\[
M_i := 2 \sum |a_{j_1 \ldots j_n}^i| B^{j_1} (R + L)^{k_2 \ldots k_n} r_0^l. \tag{12}
\]
This last series converges because the \(f_i\) are entire.
Let \( S_0 = \{(z, y_1, \ldots, y_n; \epsilon) : |z - z_0| \leq \rho, \ |\epsilon| \leq r_0, \ |y_i - \eta_i(z_0)| \leq R, \ 1 \leq i \leq n\}. \)

Then for \((z, y_1, \ldots, y_n; \epsilon) \in S_0\) we have

\[
|f_i(z, y_1, \ldots, y_n; \epsilon)| \leq \sum |a^i_{jk_1 \ldots k_n}| |z|^j (|y_1 - \eta_1(z_0)| + |\eta_1(z_0)|)^{k_1} \cdots (|y_n - \eta_n(z_0)| + |\eta_n(z_0)|)^{k_n} |\epsilon|^l \\
\leq \sum |a^i_{jk_1 \ldots k_n}| B^j (R + L)^{k_1 \cdots k_n} r_0^l \\
= \frac{1}{2} M_i.
\]

Therefore \( \sup_{z \in S_0} |f_i| \leq M \) and so we deduce from Lemma 2 that there is a solution \( y^{(0)} := (y_1^{(0)}, \ldots, y_n^{(0)}) \) of equations (3) satisfying the initial condition

\[
y^{(0)}(z_0, \epsilon) = \eta(z_0), \quad |\epsilon| < r_0.
\]

Furthermore, \( y^{(0)} \) is analytic in \((z, \epsilon)\) provided \(|z - z_0| < Z^M_{\rho, r_1, R}(\epsilon)\) (see Lemma 2).

Notice that \( Z^M_{\rho, r_1, R}(\epsilon) \) has the maximal value

\[
d := Z^M_{\rho, r_1, R}(0) = \rho \left(1 - \exp \left\{-\frac{R}{(n + 1) \rho M} \right\} \right).
\]

Let \( z_1 \) be the first point on \( \Gamma \) such that \(|z_1 - z_0| = d/2\) (if no such point exists then we have finished).

Next we show that by restricting the range of \( \epsilon \) we can ensure that the initial value problem at \( z_1 \) gives us a solution whose radius of convergence in \( z \) is again bounded below by \( d/2 \). At \( z = z_1 \), \( y^{(0)} \) is analytic in \( \epsilon \) for \(|\epsilon| < \tilde{r} \) for some \( \tilde{r} < r_0 \).

Let \( S_1(\tilde{r}) := \{(z, y_1, \ldots, y_n; \epsilon) : |z - z_0| \leq \rho, \ |\epsilon| \leq \tilde{r}, \ |y_i - \eta_i(z_0)| \leq R, \ 1 \leq i \leq n\}. \)

Then

\[
\sup_{S_1(\tilde{r})} |f_i| \leq \sum |a^i_{jk_1 \ldots k_n}| B^j \left( R + \sup_{|\epsilon| < \tilde{r}} |y_1^{(0)}(z_1, \epsilon)| \right)^{k_1} \cdots \\
\cdots \left( R + \sup_{|\epsilon| < \tilde{r}} |y_n^{(0)}(z_1, \epsilon)| \right)^{k_n} r_0^l.
\]

Now as \( \tilde{r} \to 0 \), \( \sup_{|\epsilon| < \tilde{r}} |y_i^{(0)}(z_1, \epsilon)| \to |\eta_i(z_1)| \leq L \), and so (13) approaches \( \frac{1}{2} M \).

Therefore there exists \( r_1 \) such that \( 0 < r_1 \leq \tilde{r} < r_0 \) and

\[
\sup_{S_1(r_1)} |f_i| \leq M.
\]
Invoking Lemma 2 again we see that there is a solution, $y^{(1)}$, of equations (3) satisfying

$$y^{(1)}(z_1, \epsilon) = y^{(0)}(z_1, \epsilon)$$

for all $|\epsilon| < r_1$, which is analytic in $(z, \epsilon)$ provided $|z - z_1| < Z^M_{r_1, R}(\epsilon)$. We then look for the next point, $z_2$, on $\Gamma$ such that $|z_2 - z_1| = d/2$ (if such a point exists) and repeat the above argument for a finite number of points $z_2, z_3, \ldots, z_N$ in order to cover the curve. $y^{(i+1)}$ analytically continues $y^{(i)}$. $y(z) := (y_1(z), \ldots, y_n(z))$ is then defined to be $y^{(k)}$ whenever $z$ lies in the domain of analyticity of $y^{(k)}$. Since we proceed in steps of $d/2$ in $z$, the radius of convergence of $y(z)$ about any point of $\Gamma$ is bounded below. The compactness and pathwise connectedness of $K$ then ensure that we can analytically extend $y(z)$ to all of $K$ by using a finite number of curves $\Gamma_j$ from $z_0$. The existence of the number $r_K$ then follows because we require only a finite number of reductions of $r$ in the above analytic continuation of $y(z)$.

The condition that $K$ be simply connected is essential for the single-valuedness of $y(z)$. For example, consider the equation

$$y'' = 6y^2 + \epsilon z^2.$$ 

The solutions of this equation for $\epsilon = 0$ are elliptic functions and therefore meromorphic. However, Painlevé analysis (see [3]) reveals that generic solutions to this equation for $\epsilon \neq 0$ possess logarithmic singularities. So locally analytic solutions of the equation with $\epsilon = 0$ whose domain of analyticity ($\Omega$ in Theorem 1) is not simply connected do not necessarily arise from analytic solutions of the general equation, but rather from multivalued ones.

In the case of $P_I$ and $P_{II}$, however, the solutions are meromorphic [11, 8]. So, on recalling the form of transformation [4], we see that all solutions of $P_{II}(\epsilon)$ are meromorphic and therefore single valued. Analytically extending any solution of $P_{II}(\epsilon)$ along any path connecting $z_0$ to any other point will give a result which is
independent of the particular path chosen. Hence, when we apply Theorem 1 to \( P_{II}(\epsilon) \) we can weaken the requirement that \( K \) be simply connected, instead demanding only that it be pathwise connected. The theorem then has the following corollary.

**Corollary 3** Choose \( z_0, \alpha, \beta \in \mathbb{C} \). Let \( y_I \) and \( y \) be maximally extended solutions of \( P_I \) and \( P_{II}(\epsilon) \) respectively, both satisfying the initial value problem given by

\[
y(z_0) = \alpha, \quad y'(z_0) = \beta.
\]

Let \( \Omega \subset \mathbb{C} \) be the domain of analyticity of \( y_I \). Given any compact \( K \subset \Omega \), \( \exists r_K > 0 \) such that \( y \) is analytic in \((z, \epsilon)\) for \( z \in K, \ |\epsilon| < r_K \) and \( y \to y_I \) with respect to the sup norm as \( \epsilon \to 0 \).

**Proof:** Apply Theorem 1 using some compact pathwise connected subspace \( \tilde{K} \subset \Omega \) such that \( \{z_0\} \cup K \subseteq \tilde{K} \).

\[ \square \]

### 4 Coalescence of Poles and the Second Painlevé Equation

We now return to the problem of estimating the rate of coalescence of poles in a family of solutions to \( P_{II}(\epsilon) \)

\[
y'' = 2\epsilon^6 y^3 + 6y^2 + \epsilon^6 z y + z,
\]

as \( \epsilon \to 0 \). Choose \( z_0 \in \mathbb{C} \). We will consider a family of solutions to \( P_{II}(\epsilon) \) given by \( y(z_0) = \alpha, \ y'(z_0) = \beta \). Multiplying \( P_{II}(\epsilon) \) through by \( y' \) and integrating along some path \( \gamma \) from \( z_0 \) to \( z \) gives

\[
[y'(z)]^2 = \epsilon^6 y^4 + 4y^3 + 2zy + \epsilon^6 zy^2 - \int_{\gamma} \left\{ 2y + \epsilon^6 y^2 \right\} dz + k_{\epsilon} =: \epsilon^6 F_{\epsilon}\{z, y\}
\]

where

\[
k_{\epsilon} = \beta^2 - \left\{ \epsilon^6 \alpha^4 + 4\alpha^3 + 2z_0\alpha + \epsilon^6 z_0\alpha^2 \right\}.
\]
From the corollary to Theorem 1 in section 3 we see that as \( \epsilon \to 0 \) the solution to \( P_{II}(\epsilon) \) given by \( y(z_0) = \alpha, y'(z_0) = \beta \) converges to the solution \( y_I \) of \( P_I \) satisfying the same initial conditions, on any compact subset \( K \) of the domain of analyticity of \( y_I \).

Suppose \( y_I \) has a double pole at \( \hat{z} \). Let \( D \) be the closed disc of radius \( \rho \) centred at 0 containing both \( z_0 \) and \( \hat{z} \) in its interior. Let \( K \) be \( D \) after we have deleted open discs of small radius \( \delta \) centred at each of the poles of \( y_I \) which lie in \( D \). From Corollary 3 of Section 3 we see that for sufficiently small \( \epsilon \), any simple pole of \( y \) which lies in \( D \) must be within \( \delta \) of a double pole of \( y_I \) (since it cannot lie in \( K \)).

Let \( z_+, z_- \in B_\delta(\hat{z}) \) be the positions of two poles of \( y \) of oppositely signed residues. The distance between these poles is given by

\[
|z_+ - z_-| = \left| \int_{z_-}^{z_+} dz \right| = \left| \epsilon^{-3} \int_\Gamma \frac{dy}{\sqrt{F_\epsilon(z, y)}} \right| \quad (15)
\]

for some path \( \Gamma \) between points whose natural projection to \( \mathbb{CP}^1 \) is \( y = \infty \). The final integral in (15) makes sense if we use the fact that locally on \( \Gamma \), \( z \) may be given as a function of \( y \). Also, since all solutions of \( P_{II}(\epsilon) \) are nonconstant meromorphic functions, the points on \( \Gamma \) at which \( F_\epsilon(z, y) \) vanishes do not accumulate.

As was the case in the coalescence of poles induced by the \( E_{II} \to E_I \) degeneracy, the opposite signs of the residues of the poles of \( y \) at \( z_- \) and \( z_+ \) indicates that \( \Gamma \) must loop around a zero, \( z_1 \), of \( y' \). The close proximity of the poles for \( \epsilon \) small indicates that \( y \) must be large at this stationary point.

We take \( \Gamma \) to loop around a zero, \( z_1 \), of \( F_\epsilon(z, y) \), to be specified below. Let

\[
A := |y(z_1)|.
\]

Define the region

\[
\Omega := \{ z \in D : |y(z)| > A \}.
\]

Then \( \Omega \) is a union of regions surrounding poles of \( y \). We take \( z_1 \) so that the connected component, \( R_+ \), of \( \Omega \) whose closure contains \( z_+ \) contains no other stationary points of \( y \); i.e. \( y'(z) \neq 0 \) for all \( z \in R_+ \). An analogous argument to that outlined in Section 2 shows that \( R_+ \) contains no pole other than \( z_+ \) and that \( z_1 \) is the initial point for two curves of steepest ascent and two curves of steepest
descent (each separated by one of the four level curves of $|y|$ which pass through $z_1$). This follows from the fact that $y(z_1) \neq 0$, $y'(z_1) = 0$, and $y''(z_1) \neq 0$. One of these steepest ascent curves, $\Gamma_+$ say, lies in $R_+$ and so connects $z_1$ to $z_+$. The other steepest ascent curve, $\Gamma_-$, lies in $\Omega \setminus R_+$ and is of finite length (necessarily terminating at a pole, $z_-$ say) since, for large $A$, $\Omega$ is a union of small disjoint regions containing the poles of $y_I$. We take the path of integration, $\Gamma$, in equation (15) to be the union of these two paths.

Since $z_1$ is in the boundary of $\Omega$ and is the initial point for a curve of steepest descent, there is a curve connecting $z_0$ to $z_1$ contained in $D \setminus \Omega$. The (initial) path of integration, $\gamma$, in equation (14) connecting $z_0$ to $z \in \Gamma$ is taken to be this descent curve followed by one of the steepest ascent curves, $\Gamma_1$ or $\Gamma_2$, from $z_1$ to the point $z$.

We now estimate $F_\epsilon\{z, y\}$ for large $y$ on such a curve. For $z \in \Gamma$, we have

$$\sup_{\zeta \in \gamma} |y(\zeta)| = |y(z)|.$$  

Since $D \setminus \Omega$ only contains a finite number of small holes, the length of the path $\gamma$ from $z_0$ to any point on $\Gamma$ can be bounded by some $d > 0$ which is independent of $\epsilon$ for $\epsilon$ small. Also, for small $\epsilon$, $k_\epsilon$ can be bounded above by $c^2$, say, where $c > 0$ is independent of $\epsilon$.

From equation (14) we see that $A := |y(z_1)|$ is asymptotically close to $4|\epsilon|^{-6}$. Let $r > 0$ be an upper bound on $\epsilon^6$ which is so small that

$$r < \max\left\{d^{-1}, \rho^{-1}\right\}, \quad \text{and} \quad A > \max\{c, d, \rho\}.$$  

We now see that on $\Gamma$, for $|\epsilon|^6 < r$,

$$\epsilon^6 F_\epsilon\{z, y\} = \epsilon^6 y^4 + 4y^3 + \phi(z, y),$$  

where

$$|\phi(z, y)| \leq |2zy| + |\epsilon^6 z^2| + \left| \int_\gamma 2ydz \right| + \left| \int_\gamma \epsilon^6 y^2dz \right| + |k_\epsilon| \leq 2\rho|y| + r\rho|y|^2 + 2d|y| + rd|y|^2 + c^2 \leq \kappa|y|^2,$$  

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where \( \kappa = 5 + r(d + \rho) \).

So on \( \Gamma \), \( \phi(z, y) = \psi(z, y)y^2 \) where \( |\psi(z, y)| < \kappa \), giving

\[ e^6 F_\epsilon \{z, y\} = e^6 y^4 + 4y^3 + \psi(z, y)y^2. \quad (16) \]

Now \( \arg(y) \) is a constant along any path of steepest ascent for \( y \) (since \( d|y| = |dy| \) there). Hence \( \Gamma_+ \) can be parameterized by \( t \in (1, \infty) \), where \( y = ty_1 \), \( y_1 := y(z_1) \). Since \( F_\epsilon \{z_1, y_1\} = 0 \), we see from (16) that

\[ \left| \frac{e^6 y_1}{4} + 1 \right| \leq \frac{\kappa}{4A} \to 0 \]

as \( \epsilon \to 0 \), giving

\[ \lim_{\epsilon \to 0} \frac{e^6 y_1}{4} = -1. \quad (17) \]

So if we hold \( t \) fixed as \( \epsilon \to 0 \) we have

\[ \lim_{\epsilon \to 0} \frac{e^6 y}{4} = -t. \quad (18) \]

Consider the following ratio

\[ R_\epsilon := \frac{F_\epsilon \{z, y\}}{y^3(y - y_1)} = \frac{\left( \frac{e^6 y}{4} \right)^2 + \left( \frac{e^6 y}{4} \right) + \frac{e^6 \psi}{16}}{\left( \frac{e^6 y}{4} \right)^2 - \left( \frac{e^6 y_1}{4} \right) \left( \frac{e^6 y}{4} \right)}. \]

Using the limits in (17) and (16), we see that

\[ \lim_{\epsilon \to 0} R_\epsilon = 1. \]

The definition of limit then shows for some given \( 0 < \nu < 1 \), \( \exists r > 0 \) sufficiently small such that for all \( \epsilon \) with \( e^6 < r \),

\[ |F_\epsilon \{z, y\}| \geq \nu^2 |y^3(y - y_1)|. \]

Since the same argument holds on \( \Gamma_- \), we have from equation (14),

\[ |z_+ - z_-| \leq \frac{2}{\nu|\epsilon|^3} \left| \int_{\infty}^{y_1} \frac{dy}{\sqrt{y^3(y - y_1)}} \right|, \]

where the integration is along a path of steepest descent (from a pole of \( y \)). So, recalling that along such a path, \( |dy| = -d|y| \), we have

\[ |z_+ - z_-| \leq -\frac{2}{\nu|\epsilon|^3} \int_{\infty}^{A} \frac{d|y|}{\sqrt{|y|^3(|y| - A)}} = \frac{4}{\nu A|\epsilon|^3}. \]
Since $A \approx 4|\epsilon|^{-6}$, this shows us that the distance between the poles of solutions of $P_{II}(\epsilon)$ is of order $\epsilon^3$.

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