

The Stochastic Power Law Logistic Model: Derivations of Asymptotic Approximations of the first 3 Cumulants of the QSD, with s=10.

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The procedure **cumf** is used to determine the cumulant of order kk as a function of the (raw) moments of orders up to kk, while the procedure **muf** determines the (raw) moment of order kk as a function of the cumulants of orders up to kk. The procedure **ODEcum3** derives ODEs for the first 3 cumulants.

More details are given in the Maple work-sheet DeriveODECum3.

```
> restart;
> cumf:=proc(kk)
  local M,K,Ks,cum;
  description "Determines the cumulant of order kk as function of
the raw moments of orders up to kk";
  M:=1+add(cat(mu,k)*theta^k/k!,k=1..kk);
  K:=log(M);
  Ks:=convert(series(K,theta,kk+1),polynom);
  cum:=sort(simplify(coeff(Ks,theta,kk)*kk!),[seq(cat(mu,j),j=1..
kk)],plex);
end proc;

> muf:=proc(kk)
  local K,M,Ms,mu;
  description "Determines the (raw) moment of order kk as function
of the cumulants of orders up to kk";
  K:=add(cat(kappa,k)*theta^k/k!,k=1..kk);
  M:=exp(K);
  Ms:=convert(series(M,theta,kk+1),polynom);
  mu:=sort(coeff(Ms,theta,kk)*kk!,[seq(cat(kappa,j),j=1..kk)],
plex);
end proc;

> ODECum3:=proc(s)
  local Dmul,Dmu2,Dmu3,sub1,sub2,Dcum1,Dcum2,Dcum3,a,c,d,b;
  description "Derive ODEs for the first 3 cumulants";
  Dmul:=a*mul-b*cat(mu,s+1);
  Dmu2:=2*a*mu2+c*mul-d*cat(mu,s+1)-2*b*cat(mu,s+2);
  Dmu3:=a*(mul+3*mu3)+3*c*mu2-3*d*cat(mu,s+2)-b*(cat(mu,s+1)+3*
cat(mu,s+3));
  sub1:=D(mu1)=Dmul,D(mu2)=Dmu2,D(mu3)=Dmu3;
  sub2:=seq(cat(mu,i)=muf(i),i=1..3+s);
  Dcum1:=map(sort,map(simplify,collect(subs(sub2,subs(sub1,D(cumf
(1)))),[a,c,d,b])));
```

```

Dcum2:=map(sort,map(simplify,collect(subs(sub2,subs(sub1,D(cumf
(2)))),[a,c,d,b])));
Dcum3:=map(sort,map(simplify,collect(subs(sub2,subs(sub1,D(cumf
(3)))),[a,c,d,b])));
a:=mu*(R0-1);
c:=mu*(R0+1);
d:=mu*(R0-alpha)/N^s;
b:=mu*(R0+alpha)/N^s;
[eval(Dcum1),eval(Dcum2),eval(Dcum3)];
end proc:
```

Put $s=10$ and denote the derivatives of the first 3 cumulants by A, B, C.

```
> s:=10; (1)
```

```
> A:=ODEcum3(s)[1];
B:=ODEcum3(s)[2];
C:=ODEcum3(s)[3];
```

$$\begin{aligned}
A &:= \mu(R0 - 1) \kappa l - \frac{1}{N^{10}} \left(55 \left(\frac{\kappa l^{11}}{55} + \kappa l^9 \kappa 2 + 3 \kappa l^8 \kappa 3 + (18 \kappa 2^2 + 6 \kappa 4) \kappa l^7 \right. \right. \\
&\quad \left. \left. + \left(84 \kappa 2 \kappa 3 + \frac{42 \kappa 5}{5} \right) \kappa l^6 + \left(126 \kappa 2^3 + 126 \kappa 2 \kappa 4 + 84 \kappa 3^2 + \frac{42}{5} \kappa 6 \right) \kappa l^5 \right. \\
&\quad \left. + 315 \kappa 2^4 \kappa 3 + (630 \kappa 2^2 \kappa 3 + 126 \kappa 2 \kappa 5 + 210 \kappa 3 \kappa 4 + 6 \kappa 7) \kappa l^4 + 126 \kappa 2^3 \kappa 5 \right. \\
&\quad \left. + (315 \kappa 2^4 + 630 \kappa 2^2 \kappa 4 + 168 \kappa 3 \kappa 5 + 105 \kappa 4^2 + (840 \kappa 3^2 + 84 \kappa 6) \kappa 2 \right. \\
&\quad \left. + 3 \kappa 8) \kappa l^3 + 84 \kappa 3^2 \kappa 5 + (1260 \kappa 2^3 \kappa 3 + 378 \kappa 2^2 \kappa 5 + 280 \kappa 3^3 + 84 \kappa 3 \kappa 6 \right. \\
&\quad \left. + 126 \kappa 4 \kappa 5 + (1260 \kappa 3 \kappa 4 + 36 \kappa 7) \kappa 2 + \kappa 9) \kappa l^2 + (630 \kappa 3 \kappa 4 + 18 \kappa 7) \kappa 2^2 \right. \\
&\quad \left. + 6 \kappa 4 \kappa 7 + \frac{42 \kappa 5 \kappa 6}{5} + \left(189 \kappa 2^5 + 630 \kappa 2^3 \kappa 4 + 420 \kappa 3^2 \kappa 4 + (1260 \kappa 3^2 \right. \right. \\
&\quad \left. \left. + 126 \kappa 6) \kappa 2^2 + 24 \kappa 3 \kappa 7 + 42 \kappa 4 \kappa 6 + \frac{126 \kappa 5^2}{5} + \frac{\kappa 10}{5} + (504 \kappa 3 \kappa 5 \right. \right. \\
&\quad \left. \left. + 315 \kappa 4^2 + 9 \kappa 8) \kappa 2 \right) \kappa l + \frac{\kappa 11}{55} + (280 \kappa 3^3 + 84 \kappa 3 \kappa 6 + 126 \kappa 4 \kappa 5 + \kappa 9) \kappa 2 \right. \\
&\quad \left. + (105 \kappa 4^2 + 3 \kappa 8) \kappa 3 \right) \mu(R0 + \alpha) \Bigg) \\
B &:= 2 \mu(R0 - 1) \kappa 2 + \mu(R0 + 1) \kappa l - \frac{1}{N^{10}} \left(55 \left(\frac{\kappa l^{11}}{55} + \kappa l^9 \kappa 2 + 3 \kappa l^8 \kappa 3 \right. \right. \\
&\quad \left. \left. + (18 \kappa 2^2 + 6 \kappa 4) \kappa l^7 + \left(84 \kappa 2 \kappa 3 + \frac{42 \kappa 5}{5} \right) \kappa l^6 + \left(126 \kappa 2^3 + 126 \kappa 2 \kappa 4 + 84 \kappa 3^2 + \frac{42}{5} \kappa 6 \right) \kappa l^5 \right. \right. \\
&\quad \left. \left. + 315 \kappa 2^4 \kappa 3 + (630 \kappa 2^2 \kappa 3 + 126 \kappa 2 \kappa 5 + 210 \kappa 3 \kappa 4 + 6 \kappa 7) \kappa l^4 + 126 \kappa 2^3 \kappa 5 \right. \right. \\
&\quad \left. \left. + (315 \kappa 2^4 + 630 \kappa 2^2 \kappa 4 + 168 \kappa 3 \kappa 5 + 105 \kappa 4^2 + (840 \kappa 3^2 + 84 \kappa 6) \kappa 2 \right. \right. \\
&\quad \left. \left. + 3 \kappa 8) \kappa l^3 + 84 \kappa 3^2 \kappa 5 + (1260 \kappa 2^3 \kappa 3 + 378 \kappa 2^2 \kappa 5 + 280 \kappa 3^3 + 84 \kappa 3 \kappa 6 \right. \right. \\
&\quad \left. \left. + 126 \kappa 4 \kappa 5 + (1260 \kappa 3 \kappa 4 + 36 \kappa 7) \kappa 2 + \kappa 9) \kappa l^2 + (630 \kappa 3 \kappa 4 + 18 \kappa 7) \kappa 2^2 \right. \right. \\
&\quad \left. \left. + 6 \kappa 4 \kappa 7 + \frac{42 \kappa 5 \kappa 6}{5} + \left(189 \kappa 2^5 + 630 \kappa 2^3 \kappa 4 + 420 \kappa 3^2 \kappa 4 + (1260 \kappa 3^2 \right. \right. \\
&\quad \left. \left. + 126 \kappa 6) \kappa 2^2 + 24 \kappa 3 \kappa 7 + 42 \kappa 4 \kappa 6 + \frac{126 \kappa 5^2}{5} + \frac{\kappa 10}{5} + (504 \kappa 3 \kappa 5 \right. \right. \\
&\quad \left. \left. + 315 \kappa 4^2 + 9 \kappa 8) \kappa 2 \right) \kappa l + \frac{\kappa 11}{55} + (280 \kappa 3^3 + 84 \kappa 3 \kappa 6 + 126 \kappa 4 \kappa 5 + \kappa 9) \kappa 2 \right. \right. \\
&\quad \left. \left. + (105 \kappa 4^2 + 3 \kappa 8) \kappa 3 \right) \mu(R0 + \alpha) \right)
\end{aligned}$$

$$\begin{aligned}
& + \left(18 \kappa 2^2 + 6 \kappa 4 \right) \kappa l^7 + \left(84 \kappa 2 \kappa 3 + \frac{42 \kappa 5}{5} \right) \kappa l^6 + \left(126 \kappa 2^3 + 126 \kappa 2 \kappa 4 \right. \\
& + 84 \kappa 3^2 + \frac{42}{5} \kappa 6 \Big) \kappa l^5 + 315 \kappa 2^4 \kappa 3 + \left(630 \kappa 2^2 \kappa 3 + 126 \kappa 2 \kappa 5 + 210 \kappa 3 \kappa 4 \right. \\
& + 6 \kappa 7 \Big) \kappa l^4 + 126 \kappa 2^3 \kappa 5 + \left(315 \kappa 2^4 + 630 \kappa 2^2 \kappa 4 + 168 \kappa 3 \kappa 5 + 105 \kappa 4^2 \right. \\
& + \left(840 \kappa 3^2 + 84 \kappa 6 \right) \kappa 2 + 3 \kappa 8 \Big) \kappa l^3 + 84 \kappa 3^2 \kappa 5 + \left(1260 \kappa 2^3 \kappa 3 + 378 \kappa 2^2 \kappa 5 \right. \\
& + 280 \kappa 3^3 + 84 \kappa 3 \kappa 6 + 126 \kappa 4 \kappa 5 + \left(1260 \kappa 3 \kappa 4 + 36 \kappa 7 \right) \kappa 2 + \kappa 9 \Big) \kappa l^2 \\
& + \left(630 \kappa 3 \kappa 4 + 18 \kappa 7 \right) \kappa 2^2 + 6 \kappa 4 \kappa 7 + \frac{42 \kappa 5 \kappa 6}{5} + \left(189 \kappa 2^5 + 630 \kappa 2^3 \kappa 4 \right. \\
& + 420 \kappa 3^2 \kappa 4 + \left(1260 \kappa 3^2 + 126 \kappa 6 \right) \kappa 2^2 + 24 \kappa 3 \kappa 7 + 42 \kappa 4 \kappa 6 + \frac{126 \kappa 5^2}{5} \\
& + \frac{\kappa 10}{5} + \left(504 \kappa 3 \kappa 5 + 315 \kappa 4^2 + 9 \kappa 8 \right) \kappa 2 \Big) \kappa l + \frac{\kappa 11}{55} + \left(280 \kappa 3^3 + 84 \kappa 3 \kappa 6 \right. \\
& + 126 \kappa 4 \kappa 5 + \kappa 9 \Big) \kappa 2 + \left(105 \kappa 4^2 + 3 \kappa 8 \right) \kappa 3 \Big) \mu (R0 - \alpha) \Big) \\
& - \frac{1}{N^{10}} \left(330 \left(\frac{\kappa l^{10} \kappa 2}{15} + \frac{\kappa l^9 \kappa 3}{3} + \left(3 \kappa 2^2 + \kappa 4 \right) \kappa l^8 + \left(20 \kappa 2 \kappa 3 + 2 \kappa 5 \right) \kappa l^7 \right. \right. \\
& + \left(42 \kappa 2^3 + 42 \kappa 2 \kappa 4 + 28 \kappa 3^2 + \frac{14}{5} \kappa 6 \right) \kappa l^6 + 63 \kappa 2^6 + \left(294 \kappa 2^2 \kappa 3 \right. \\
& + \frac{294}{5} \kappa 2 \kappa 5 + 98 \kappa 3 \kappa 4 + \frac{14}{5} \kappa 7 \Big) \kappa l^5 + 315 \kappa 2^4 \kappa 4 + \left(210 \kappa 2^4 + 420 \kappa 2^2 \kappa 4 \right. \\
& + 112 \kappa 3 \kappa 5 + 70 \kappa 4^2 + \left(560 \kappa 3^2 + 56 \kappa 6 \right) \kappa 2 + 2 \kappa 8 \Big) \kappa l^4 + \frac{280 \kappa 3^4}{3} \\
& + \left(1260 \kappa 2^3 \kappa 3 + 378 \kappa 2^2 \kappa 5 + 280 \kappa 3^3 + 84 \kappa 3 \kappa 6 + 126 \kappa 4 \kappa 5 + \left(1260 \kappa 3 \kappa 4 \right. \right. \\
& + 36 \kappa 7 \Big) \kappa 2 + \kappa 9 \Big) \kappa l^3 + \left(840 \kappa 3^2 + 84 \kappa 6 \right) \kappa 2^3 + 56 \kappa 3^2 \kappa 6 + 35 \kappa 4^3 \\
& + \left(315 \kappa 2^5 + 1050 \kappa 2^3 \kappa 4 + 700 \kappa 3^2 \kappa 4 + \left(2100 \kappa 3^2 + 210 \kappa 6 \right) \kappa 2^2 + 40 \kappa 3 \kappa 7 \right. \\
& + 70 \kappa 4 \kappa 6 + 42 \kappa 5^2 + \frac{\kappa 10}{3} + \left(840 \kappa 3 \kappa 5 + 525 \kappa 4^2 + 15 \kappa 8 \right) \kappa 2 \Big) \kappa l^2 \\
& + \left(504 \kappa 3 \kappa 5 + 315 \kappa 4^2 + 9 \kappa 8 \right) \kappa 2^2 + 3 \kappa 4 \kappa 8 + \frac{24 \kappa 5 \kappa 7}{5} + \frac{14 \kappa 6^2}{5}
\end{aligned}$$

$$\begin{aligned}
& + \left(1155 \kappa 2^4 \kappa 3 + 462 \kappa 2^3 \kappa 5 + 308 \kappa 3^2 \kappa 5 + (2310 \kappa 3 \kappa 4 + 66 \kappa 7) \kappa 2^2 \right. \\
& + 22 \kappa 4 \kappa 7 + \frac{154 \kappa 5 \kappa 6}{5} + \frac{\kappa 11}{15} + \left(\frac{3080}{3} \kappa 3^3 + 308 \kappa 3 \kappa 6 + 462 \kappa 4 \kappa 5 \right. \\
& \left. + \frac{11}{3} \kappa 9 \right) \kappa 2 + (385 \kappa 4^2 + 11 \kappa 8) \kappa 3 \Big) \kappa 1 + \frac{\kappa 12}{165} + \left(840 \kappa 3^2 \kappa 4 + 48 \kappa 3 \kappa 7 \right. \\
& \left. + 84 \kappa 4 \kappa 6 + \frac{252}{5} \kappa 5^2 + \frac{2}{5} \kappa 10 \right) \kappa 2 + \left(168 \kappa 4 \kappa 5 + \frac{4 \kappa 9}{3} \right) \mu (R0 + \alpha) \\
C := & (\kappa 1 + 3 \kappa 3) \mu (R0 - 1) + 3 \mu (R0 + 1) \kappa 2 - \frac{1}{N^{10}} \left(495 \left(\frac{\kappa 1^{10} \kappa 2}{15} + \frac{\kappa 1^9 \kappa 3}{3} \right. \right. \\
& \left. \left. + (3 \kappa 2^2 + \kappa 4) \kappa 1^8 + (20 \kappa 2 \kappa 3 + 2 \kappa 5) \kappa 1^7 + \left(42 \kappa 2^3 + 42 \kappa 2 \kappa 4 + 28 \kappa 3^2 \right. \right. \\
& \left. \left. + \frac{14}{5} \kappa 6 \right) \kappa 1^6 + 63 \kappa 2^6 + \left(294 \kappa 2^2 \kappa 3 + \frac{294}{5} \kappa 2 \kappa 5 + 98 \kappa 3 \kappa 4 + \frac{14}{5} \kappa 7 \right) \kappa 1^5 \right. \\
& \left. + 315 \kappa 2^4 \kappa 4 + (210 \kappa 2^4 + 420 \kappa 2^2 \kappa 4 + 112 \kappa 3 \kappa 5 + 70 \kappa 4^2 + (560 \kappa 3^2 \right. \\
& \left. + 56 \kappa 6) \kappa 2 + 2 \kappa 8) \kappa 1^4 + \frac{280 \kappa 3^4}{3} + (1260 \kappa 2^3 \kappa 3 + 378 \kappa 2^2 \kappa 5 + 280 \kappa 3^3 \right. \\
& \left. + 84 \kappa 3 \kappa 6 + 126 \kappa 4 \kappa 5 + (1260 \kappa 3 \kappa 4 + 36 \kappa 7) \kappa 2 + \kappa 9) \kappa 1^3 + (840 \kappa 3^2 \right. \\
& \left. + 84 \kappa 6) \kappa 2^3 + 56 \kappa 3^2 \kappa 6 + 35 \kappa 4^3 + \left(315 \kappa 2^5 + 1050 \kappa 2^3 \kappa 4 + 700 \kappa 3^2 \kappa 4 \right. \\
& \left. + (2100 \kappa 3^2 + 210 \kappa 6) \kappa 2^2 + 40 \kappa 3 \kappa 7 + 70 \kappa 4 \kappa 6 + 42 \kappa 5^2 + \frac{\kappa 10}{3} \right. \\
& \left. + (840 \kappa 3 \kappa 5 + 525 \kappa 4^2 + 15 \kappa 8) \kappa 2 \right) \kappa 1^2 + (504 \kappa 3 \kappa 5 + 315 \kappa 4^2 + 9 \kappa 8) \kappa 2^2 \\
& + 3 \kappa 4 \kappa 8 + \frac{24 \kappa 5 \kappa 7}{5} + \frac{14 \kappa 6^2}{5} + \left(1155 \kappa 2^4 \kappa 3 + 462 \kappa 2^3 \kappa 5 + 308 \kappa 3^2 \kappa 5 \right. \\
& \left. + (2310 \kappa 3 \kappa 4 + 66 \kappa 7) \kappa 2^2 + 22 \kappa 4 \kappa 7 + \frac{154 \kappa 5 \kappa 6}{5} + \frac{\kappa 11}{15} + \left(\frac{3080}{3} \kappa 3^3 \right. \right. \\
& \left. \left. + 308 \kappa 3 \kappa 6 + 462 \kappa 4 \kappa 5 + \frac{11}{3} \kappa 9 \right) \kappa 2 + (385 \kappa 4^2 + 11 \kappa 8) \kappa 3 \right) \kappa 1 + \frac{\kappa 12}{165} \\
& + \left(840 \kappa 3^2 \kappa 4 + 48 \kappa 3 \kappa 7 + 84 \kappa 4 \kappa 6 + \frac{252}{5} \kappa 5^2 + \frac{2}{5} \kappa 10 \right) \kappa 2 + \left(168 \kappa 4 \kappa 5 \right. \\
& \left. + \frac{4 \kappa 9}{3} \right) \kappa 3 \Big) \mu (R0 - \alpha) \Big) - \frac{1}{N^{10}} \left(990 \left(\frac{\kappa 1^{11}}{990} + \frac{\kappa 1^{10} \kappa 3}{30} + \left(\frac{1}{3} \kappa 2^2 \right. \right. \right. \\
\end{aligned} \tag{2}$$

$$\begin{aligned}
& + \left(\frac{1}{18} \kappa 2 + \frac{1}{6} \kappa 4 \right) \kappa l^9 + \left(\frac{9}{2} \kappa 2 \kappa 3 + \frac{1}{6} \kappa 3 + \frac{1}{2} \kappa 5 \right) \kappa l^8 + \left(12 \kappa 2^3 + \kappa 2^2 \right. \\
& \left. + 14 \kappa 2 \kappa 4 + 10 \kappa 3^2 + \frac{1}{3} \kappa 4 + \kappa 6 \right) \kappa l^7 + \left(133 \kappa 2^2 \kappa 3 + 49 \kappa 3 \kappa 4 + \left(\frac{14 \kappa 3}{3} \right. \right. \\
& \left. \left. + 28 \kappa 5 \right) \kappa 2 + \frac{7 \kappa 5}{15} + \frac{7 \kappa 7}{5} \right) \kappa l^6 + \frac{1533 \kappa 2^5 \kappa 3}{2} + \left(126 \kappa 2^4 + 7 \kappa 2^3 \right. \\
& \left. + 273 \kappa 2^2 \kappa 4 + \frac{14 \kappa 3^2}{3} + \frac{392 \kappa 3 \kappa 5}{5} + 49 \kappa 4^2 + \left(378 \kappa 3^2 + 7 \kappa 4 \right. \right. \\
& \left. \left. + \frac{189 \kappa 6}{5} \right) \kappa 2 + \frac{7 \kappa 6}{15} + \frac{7 \kappa 8}{5} \right) \kappa l^5 + \left(1155 \kappa 2^3 \kappa 3 + 280 \kappa 3^3 + (35 \kappa 3 \right. \\
& \left. + 357 \kappa 5) \kappa 2^2 + 126 \kappa 4 \kappa 5 + (1225 \kappa 3 \kappa 4 + 7 \kappa 5 + 35 \kappa 7) \kappa 2 + \left(\frac{35 \kappa 4}{3} \right. \right. \\
& \left. \left. + 84 \kappa 6 \right) \kappa 3 + \frac{\kappa 7}{3} + \kappa 9 \right) \kappa l^4 + \left(\frac{35 \kappa 3}{2} + \frac{777 \kappa 5}{2} \right) \kappa 2^4 + \frac{1820 \kappa 3^3 \kappa 4}{3} \\
& + \left(420 \kappa 2^5 + \frac{35 \kappa 2^4}{2} + 1470 \kappa 2^3 \kappa 4 + 1050 \kappa 3^2 \kappa 4 + (3010 \kappa 3^2 + 35 \kappa 4 \right. \\
& \left. + 301 \kappa 6) \kappa 2^2 + \frac{35 \kappa 4^2}{6} + 105 \kappa 4 \kappa 6 + 63 \kappa 5^2 + \frac{\kappa 10}{2} + \left(\frac{140}{3} \kappa 3^2 \right. \right. \\
& \left. \left. + 1232 \kappa 3 \kappa 5 + 770 \kappa 4^2 + \frac{14}{3} \kappa 6 + 22 \kappa 8 \right) \kappa 2 + \left(\frac{28 \kappa 5}{3} + 60 \kappa 7 \right) \kappa 3 + \frac{\kappa 8}{6} \right) \\
& \kappa l^3 + (2625 \kappa 3 \kappa 4 + 7 \kappa 5 + 75 \kappa 7) \kappa 2^3 + \frac{273 \kappa 4^2 \kappa 5}{2} + \left(\frac{5355 \kappa 2^4 \kappa 3}{2} \right. \\
& \left. + (70 \kappa 3 + 1092 \kappa 5) \kappa 2^3 + \frac{140 \kappa 3^3}{9} + 770 \kappa 3^2 \kappa 5 + (5565 \kappa 3 \kappa 4 + 21 \kappa 5 \right. \\
& \left. + 159 \kappa 7) \kappa 2^2 + 77 \kappa 5 \kappa 6 + \frac{\kappa 11}{6} + (2520 \kappa 3^3 + 1134 \kappa 4 \kappa 5 + (70 \kappa 4 \right. \right. \\
& \left. \left. + 756 \kappa 6) \kappa 3 + 2 \kappa 7 + 9 \kappa 9 \right) \kappa 2 + \left(\frac{1925 \kappa 4^2}{2} + \frac{14 \kappa 6}{3} + \frac{55 \kappa 8}{2} \right) \kappa 3 + (7 \kappa 5 \right. \\
& \left. + 55 \kappa 7) \kappa 4 + \frac{\kappa 9}{18} \right) \kappa l^2 + \left(\frac{5320 \kappa 3^3}{3} + 798 \kappa 4 \kappa 5 + (35 \kappa 4 + 532 \kappa 6) \kappa 3 + \kappa 7 \right. \\
& \left. + \frac{19 \kappa 9}{3} \right) \kappa 2^2 + \left(\frac{14 \kappa 5}{3} + 52 \kappa 7 \right) \kappa 3^2 + \frac{26 \kappa 6 \kappa 7}{5} + \left(315 \kappa 2^6 + \frac{21 \kappa 2^5}{2} \right. \\
& \left. + \frac{3255 \kappa 2^4 \kappa 4}{2} + \frac{1540 \kappa 3^4}{3} + (4410 \kappa 3^2 + 35 \kappa 4 + 441 \kappa 6) \kappa 2^3 + \frac{385 \kappa 4^3}{2} \right. \\
& \left. + (70 \kappa 3^2 + 2688 \kappa 3 \kappa 5 + 1680 \kappa 4^2 + 7 \kappa 6 + 48 \kappa 8) \kappa 2^2 + \left(\frac{70 \kappa 4}{3} \right. \right. \\
& \left. \left. + 14 \kappa 5 \kappa 6 + 14 \kappa 7 \kappa 8 \right) \kappa 2 + \left(\frac{14 \kappa 5 \kappa 6}{3} + 14 \kappa 7 \kappa 8 \right) \kappa 3 + \kappa 9 \right)
\end{aligned}$$

$$\begin{aligned}
& + 308 \kappa 6 \Big) \kappa 3^2 + \frac{7 \kappa 5^2}{5} + \frac{132 \kappa 5 \kappa 7}{5} + \frac{77 \kappa 6^2}{5} + \frac{\kappa 10}{90} + \frac{\kappa 12}{30} + \left(4550 \kappa 3^2 \kappa 4 \right. \\
& + \frac{35 \kappa 4^2}{2} + 455 \kappa 4 \kappa 6 + 273 \kappa 5^2 + \frac{13 \kappa 10}{6} + (28 \kappa 5 + 260 \kappa 7) \kappa 3 + \frac{\kappa 8}{2} \Big) \kappa 2 \\
& + \left(924 \kappa 4 \kappa 5 + \frac{4 \kappa 7}{3} + \frac{22 \kappa 9}{3} \right) \kappa 3 + \left(\frac{7 \kappa 6}{3} + \frac{33 \kappa 8}{2} \right) \kappa 4 \Big) \kappa 1 + \frac{\kappa 11}{990} + \frac{\kappa 13}{330} \\
& + \left(\frac{140 \kappa 3^3}{9} + 1078 \kappa 3^2 \kappa 5 + \frac{539 \kappa 5 \kappa 6}{5} + \frac{7 \kappa 11}{30} + \left(\frac{2695 \kappa 4^2}{2} + \frac{14 \kappa 6}{3} \right. \right. \\
& + \frac{77 \kappa 8}{2} \Big) \kappa 3 + (7 \kappa 5 + 77 \kappa 7) \kappa 4 + \frac{\kappa 9}{18} \Big) \kappa 2 + \left(\frac{35}{6} \kappa 4^2 + 182 \kappa 4 \kappa 6 \right. \\
& + \frac{546}{5} \kappa 5^2 + \frac{13}{15} \kappa 10 + \frac{1}{6} \kappa 8 \Big) \kappa 3 + \left(\frac{\kappa 7}{3} + \frac{13 \kappa 9}{6} \right) \kappa 4 + \left(\frac{7 \kappa 6}{15} \right. \\
& \left. \left. + \frac{39 \kappa 8}{10} \right) \kappa 5 \right) \mu (R0 + \alpha)
\end{aligned}$$

Determine asymptotic approximations of the first 3 cumulants of the following forms. Assume also that $\kappa_4 - \kappa_{13}$ are $O(N)$.

```

> kappa1:=x1*N + x2 + x3/N:
kappa2:=y1*N + y2:
kappa3:=z1*N:
kappa4:=u1*N:
kappa5:=u2*N:
kappa6:=u3*N:
kappa7:=u4*N:
kappa8:=u5*N:
kappa9:=u6*N:
kappa10:=u7*N:
kappa11:=u8*N:
kappa12:=u9*N:
kappa13:=u10*N:

```

Asymptotic expressions for A, B, C are written $A = A1*N + A2 + A3/N$, $B = B1*N + B2$, $C = C1*N$, where

```

> A1:=coeff(A,N,1); A2:=coeff(A,N,0); A3:=coeff(A,N,-1);
B1:=coeff(B,N,1); B2:=coeff(B,N,0);
C1:=coeff(C,N,1);

```

$$\begin{aligned}
A1 & := \mu (R0 - 1) x1 - x1^{11} \mu (R0 + \alpha) \\
A2 & := \mu (R0 - 1) x2 - 55 \left(\frac{1}{5} x2 x1^{10} + x1^9 y1 \right) \mu (R0 + \alpha) \\
A3 & := \mu (R0 - 1) x3 - 55 \left(\frac{x3 x1^{10}}{55} + \frac{2 x2^2 x1^9}{11} + \frac{1}{55} (x1 (2 (x3 x1^4 + 4 x2^2 x1^3 \right. \\
& \left. + x1 (2 (2 x3 x1 + x2^2) x1^2 + 4 x2^2 x1^2)) x1^5 + 25 x2^2 x1^8)) + x1^9 y2
\end{aligned}$$

$$\begin{aligned}
& + 9x_2 x_1^8 y_1 + 3x_1^8 z_1 + 18y_1^2 x_1^7 \Big) \mu(R_0 + \alpha) \\
B1 &:= 2\mu(R_0 - 1)y_1 + \mu(R_0 + 1)x_1 - x_1^{11}\mu(R_0 - \alpha) - 22x_1^{10}y_1\mu(R_0 + \alpha) \\
B2 &:= 2\mu(R_0 - 1)y_2 + \mu(R_0 + 1)x_2 - 55 \left(\frac{1}{5}x_2 x_1^{10} + x_1^9 y_1 \right) \mu(R_0 - \alpha) \\
& - 330 \left(\frac{1}{15}x_1^{10}y_2 + \frac{2}{3}x_2 x_1^9 y_1 + \frac{1}{3}x_1^9 z_1 + 3y_1^2 x_1^8 \right) \mu(R_0 + \alpha) \\
C1 &:= (x_1 + 3z_1)\mu(R_0 - 1) + 3\mu(R_0 + 1)y_1 - 33x_1^{10}y_1\mu(R_0 - \alpha) \tag{3} \\
& - 990 \left(\frac{1}{990}x_1^{11} + \frac{1}{3}y_1^2 x_1^9 + \frac{1}{30}x_1^{10}z_1 \right) \mu(R_0 + \alpha)
\end{aligned}$$

6 equations can now be formed by setting each of A1, A2, A3, B1, B2, C1 equal to zero. These equations can be solved for the 6 unknowns $x_1, x_2, x_3, y_1, y_2, z_1$. The solutions are found sequentially, as follows:

First we solve $A1=0$ for x_1 . This equation has $s+1=11$ solutions. Among them, we exclude $s=10$ spurious solution.

After this, $B1=0$ is solved for y_1 , $A2=0$ is solved for x_2 , $C1=0$ is solved for z_1 , $B2=0$ is solved for y_2 , and $A3=0$ is solved for x_3 .

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> x1a:=solve(A1,x1);
x1:=((R0-1)/(R0+alpha))^(1/10);
x1a := 0,  $\frac{\left(\frac{\sqrt{5}}{4} + \frac{1}{4} + \frac{I\sqrt{2}\sqrt{5-\sqrt{5}}}{4}\right)\left((R0-1)(R0+\alpha)^9\right)^{1/10}}{R0+\alpha}$ ,
 $\frac{\left(\frac{\sqrt{5}}{4} - \frac{1}{4} + \frac{I\sqrt{2}\sqrt{5+\sqrt{5}}}{4}\right)\left((R0-1)(R0+\alpha)^9\right)^{1/10}}{R0+\alpha}$ ,
 $\frac{\left(-\frac{\sqrt{5}}{4} + \frac{1}{4} + \frac{I\sqrt{2}\sqrt{5+\sqrt{5}}}{4}\right)\left((R0-1)(R0+\alpha)^9\right)^{1/10}}{R0+\alpha}$ ,
 $\frac{\left(-\frac{\sqrt{5}}{4} - \frac{1}{4} + \frac{I\sqrt{2}\sqrt{5-\sqrt{5}}}{4}\right)\left((R0-1)(R0+\alpha)^9\right)^{1/10}}{R0+\alpha}$ ,
 $-\frac{\left((R0-1)(R0+\alpha)^9\right)^{1/10}}{R0+\alpha}$ ,

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$$\begin{aligned}
& \frac{\left(-\frac{\sqrt{5}}{4} - \frac{1}{4} - \frac{I\sqrt{2}\sqrt{5-\sqrt{5}}}{4}\right) \left((R0-1)(R0+\alpha)^9\right)^{1/10}}{R0+\alpha}, \\
& \frac{\left(-\frac{\sqrt{5}}{4} + \frac{1}{4} - \frac{I\sqrt{2}\sqrt{5+\sqrt{5}}}{4}\right) \left((R0-1)(R0+\alpha)^9\right)^{1/10}}{R0+\alpha}, \\
& \frac{\left(\frac{\sqrt{5}}{4} - \frac{1}{4} - \frac{I\sqrt{2}\sqrt{5+\sqrt{5}}}{4}\right) \left((R0-1)(R0+\alpha)^9\right)^{1/10}}{R0+\alpha}, \\
& \frac{\left(\frac{\sqrt{5}}{4} + \frac{1}{4} - \frac{I\sqrt{2}\sqrt{5-\sqrt{5}}}{4}\right) \left((R0-1)(R0+\alpha)^9\right)^{1/10}}{R0+\alpha} \\
& x1 := \left(\frac{R0-1}{R0+\alpha}\right)^{1/10} \tag{4}
\end{aligned}$$

$$> \text{y1:=factor(solve(B1,y1));} \\
y1 := \frac{\left(\frac{R0-1}{R0+\alpha}\right)^{1/10} R0 (\alpha+1)}{10 (R0+\alpha) (R0-1)} \tag{5}$$

$$> \text{x2:=solve(A2,x2);} \\
x2 := -\frac{11 R0 (\alpha+1)}{20 (R0+\alpha) (R0-1)} \tag{6}$$

$$> \text{z1:=factor(solve(C1,z1));} \\
z1 := -\frac{R0 \left(\frac{R0-1}{R0+\alpha}\right)^{1/10} (\alpha+1) (10 R0^2 - R0 \alpha - R0 + 10 \alpha)}{100 (R0+\alpha)^2 (R0-1)^2} \tag{7}$$

$$> \text{y2:=solve(B2,y2);} \\
y2 := \frac{11 (R0^2 + \alpha) (\alpha+1) R0}{20 (R0+\alpha)^2 (R0-1)^2} \tag{8}$$

$$> \text{x3:=factor(solve(A3,x3));} \\
x3 := -\frac{11 R0 (\alpha+1) (100 R0^2 + 7 R0 \alpha + 7 R0 + 100 \alpha)}{800 \left(\frac{R0-1}{R0+\alpha}\right)^{1/10} (R0+\alpha)^2 (R0-1)^2} \tag{9}$$

Summarize the results for s=10:

$$> \text{x1, x2, x3, y1, y2, z1;} \\
\left(\frac{R0-1}{R0+\alpha}\right)^{1/10}, -\frac{11 R0 (\alpha+1)}{20 (R0+\alpha) (R0-1)}, \tag{10}$$

$$\begin{aligned}
& - \frac{11 R_0 (\alpha + 1) (100 R_0^2 + 7 R_0 \alpha + 7 R_0 + 100 \alpha)}{800 \left(\frac{R_0 - 1}{R_0 + \alpha} \right)^{1/10} (R_0 + \alpha)^2 (R_0 - 1)^2}, \\
& \frac{\left(\frac{R_0 - 1}{R_0 + \alpha} \right)^{1/10} R_0 (\alpha + 1)}{10 (R_0 + \alpha) (R_0 - 1)}, \frac{11 (R_0^2 + \alpha) (\alpha + 1) R_0}{20 (R_0 + \alpha)^2 (R_0 - 1)^2}, \\
& - \frac{R_0 \left(\frac{R_0 - 1}{R_0 + \alpha} \right)^{1/10} (\alpha + 1) (10 R_0^2 - R_0 \alpha - R_0 + 10 \alpha)}{100 (R_0 + \alpha)^2 (R_0 - 1)^2}
\end{aligned}$$

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