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$$u = \int_{c}^{\infty} \exp\left(-a^{2}\lambda^{2} - \frac{b^{2}}{\lambda^{2}}\right) d\lambda$$

$$= \frac{\sqrt{\pi}}{2a} \cosh 2ab + \frac{\sqrt{\pi}}{4a} \left[e^{-2ab} \operatorname{erf}\left(\frac{b}{c} - ac\right) - e^{2ab} \operatorname{erf}\left(\frac{b}{c} + ac\right)\right]. \tag{6}$$

Accordingly,

$$\phi = 2 \int_{1/\sqrt{t}}^{\infty} \exp\left(-a^2 \lambda^2 - \frac{b^2}{\lambda^2}\right) d\lambda$$

$$= \frac{\sqrt{\pi}}{a} \cosh 2ab + \frac{\sqrt{\pi}}{2a} \left[e^{-2ab} \operatorname{erf}\left(b\sqrt{t} - \frac{a}{\sqrt{t}}\right) - e^{2ab} \operatorname{erf}\left(b\sqrt{t} + \frac{a}{\sqrt{t}}\right)\right]. \tag{7}$$

An expression for ψ is obtained by differentiating (7) with respect to b in accordance with the second Eq. (2).

BIBLIOGRAPHICAL LIST

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