

Calculus

Partial Fraction Expansion

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$$\int_a^b f(x) dx$$

Partial Fraction Expansion

$$\frac{2x + 5}{(x - 3)(x + 2)} = \frac{A}{x - 3} + \frac{B}{x + 2}$$

- ▶ $x - 3$ and $x + 2$ are both polynomials of degree 1 (i.e. linear functions)
- ▶ Both A and B are therefore polynomials of degree 0 (i.e. constants)

Partial Fraction Expansion

- ▶ We will simplify the lefthandside of the previous equation using **cross-multiplication**.

$$\frac{A}{x-3} + \frac{B}{x+2} = \left(\frac{A(x+2)}{(x-3)(x+2)} \right) + \left(\frac{B(x-3)}{(x-3)(x+2)} \right)$$

$$(3x + 5)/(12x)^2$$

can be decomposed in the form

$$\frac{3x + 5}{(1 - 2x)^2} = \frac{A}{(1 - 2x)^2} + \frac{B}{(1 - 2x)}.$$

Clearing denominators shows that $3x + 5 = A + B(1 - 2x)$.

Expanding and equating the coefficients of powers of x gives

$$5 = A + B \text{ and } 3x = 2Bx$$

Solving for A and B yields $A = 13/2$ and $B = 3/2$. Hence,

$$\frac{3x + 5}{(1 - 2x)^2} = \frac{13/2}{(1 - 2x)^2} + \frac{-3/2}{(1 - 2x)}.$$

Partial Fractions

Example 1

$$f(x) = \frac{1}{x^2 + 2x - 3}$$

Here, the denominator splits into two distinct linear factors:

$$q(x) = x^2 + 2x - 3 = (x + 3)(x - 1)$$

so we have the partial fraction decomposition

$$f(x) = \frac{1}{x^2 + 2x - 3} = \frac{A}{x + 3} + \frac{B}{x - 1}$$

Partial Fractions

Multiplying through by $x^2 + 2x - 3$, we have the polynomial identity

$$1 = A(x - 1) + B(x + 3)$$

Substituting $x = 3$ into this equation gives $A = 1/4$, and substituting $x = 1$ gives $B = 1/4$, so that

$$f(x) = \frac{1}{x^2 + 2x - 3} = \frac{1}{4} \left(\frac{-1}{x + 3} + \frac{1}{x - 1} \right)$$

Partial Fractions

Example 2

$$f(x) = \frac{x^3 + 16}{x^3 - 4x^2 + 8x}$$

After long-division, we have

$$f(x) = 1 + \frac{4x^2 - 8x + 16}{x^3 - 4x^2 + 8x} = 1 + \frac{4x^2 - 8x + 16}{x(x^2 - 4x + 8)}$$

Since $(4)^2 - 4(8) = 16 \neq 0$, $x^2 - 4x + 8$ is irreducible, and so

$$\frac{4x^2 - 8x + 16}{x(x^2 - 4x + 8)} = \frac{A}{x} + \frac{Bx + C}{x^2 - 4x + 8}$$

Partial Fractions

Multiplying through by $x^3 - 4x^2 + 8x$, we have the polynomial identity

$$4x^2 - 8x + 16 = A(x^2 - 4x + 8) + (Bx + C)x$$

Taking $x = 0$, we see that $16 = 8A$, so $A = 2$.

Comparing the x^2 coefficients, we see that $4 = A + B = 2 + B$, so $B = 2$.

Partial Fractions

Comparing linear coefficients, we see that $8 = 4A + C = 8 + C$, so $C = 0$. Altogether,

$$f(x) = 1 + 2 \left(\frac{1}{x} + \frac{x}{x^2 - 4x + 8} \right)$$

The following example illustrates almost all the "tricks" one would need to use short of consulting a computer algebra system.

Example 3

$$f(x) = \frac{x^9 - 2x^6 + 2x^5 - 7x^4 + 13x^3 - 11x^2 + 12x - 4}{x^7 - 3x^6 + 5x^5 - 7x^4 + 7x^3 - 5x^2 + 3x - 1}$$

After long-division and factoring the denominator, we have

$$f(x) = x^2 + 3x + 4 + \frac{2x^6 - 4x^5 + 5x^4 - 3x^3 + x^2 + 3x}{(x-1)^3(x^2+1)^2}$$

Partial Fractions

The partial fraction decomposition takes the form

$$\frac{2x^6 - 4x^5 + 5x^4 - 3x^3 + x^2 + 3x}{(x-1)^3(x^2+1)^2} = \frac{A}{x-1} + \frac{B}{(x-1)^2} + \frac{C}{(x-1)^3} + \frac{Dx+E}{x^2+1} + \frac{Fx+G}{(x^2+1)^2}$$

Multiplying through by $(x-1)^3(x^2+1)^2$ we have the polynomial identity

Partial Fractions

$$2x^6 - 4x^5 + 5x^4 - 3x^3 + x^2 + 3x = A(x-1)^2(x^2+1)^2 + B(x-1)(x^2+1)^2 + C(x^2+1)^2 + (Dx+E)(x^2+1)$$

Taking $x = 1$ gives $4 = 4C$, so $C = 1$. Similarly, taking $x = i$ gives $2 + 2i = (Fi + G)(2 + 2i)$, so $Fi + G = 1$, so $F = 0$ and $G = 1$ by equating real and imaginary parts. With $C = G = 1$ and $F = 0$, taking $x = 0$ we get $A - B + 1 - E - 1 = 0$, thus $E = A - B$. We now have the identity

Partial Fractions

$$\begin{aligned} & 2x^6 - 4x^5 + 5x^4 - 3x^3 \\ &= A(x-1)^2(x^2+1)^2 + B(x-1)(x^2+1)^2 + (x^2+1)^2 \\ &= A((x-1)^2(x^2+1)^2 + (x-1)^3(x^2+1)) + B((x-1)(x^2+1) - (x-1)^2(x^2+1)) \end{aligned}$$

Expanding and sorting by exponents of x we get

Partial Fractions

$$2x^6 - 4x^5 + 5x^4 - 3x^3 + x \\ = (A + D)x^6 + (-A - 3D)x^5 + (2B + 4D + 1)x^4 + (-2B - 4D + 1)x$$

We can now compare the coefficients and see that

Partial Fractions

$$A + D = 2 \quad (8)$$

$$-A - 3D = -4 \quad (9)$$

$$2B + 4D + 1 = 5 \quad (10)$$

$$-2B - 4D + 1 = -3 \quad (11)$$

$$-A + 2B + 3D - 1 = 1 \quad (12)$$

$$A - 2B - D + 3 = 3, \quad (13)$$

Partial Fractions

with $A = 2$, $D = 4$ and $A = 3$, $D = 4$ we get $A = D = 1$ and so $B = 0$, furthermore is $C = 1$, $E = A$, $B = 1$, $F = 0$ and $G = 1$. The partial fraction decomposition of $f(x)$ is thus

$$f(x) = x^2 + 3x + 4 + \frac{1}{(x-1)} + \frac{1}{(x-1)^3} + \frac{x+1}{x^2+1} + \frac{1}{(x^2+1)^2}.$$

Alternatively, instead of expanding, one can obtain other linear dependences on the coefficients computing some derivatives at $x=1$ and at $x=i$ in the above polynomial identity.

Partial Fractions

(To this end, recall that the derivative at $x=a$ of $(x-a)^m p(x)$ vanishes if $m > 1$ and it is just $p(a)$ if $m=1$.) Thus, for instance the first derivative at $x=1$ gives

$$2 \cdot 6 - 4 \cdot 5 + 5 \cdot 4 - 3 \cdot 3 + 2 + 3 = A \cdot (0 + 0) + B \cdot (2 + 0) + 8 + D \cdot 0$$

that is $8 = 2B + 8$ so $B=0$.

Partial Fractions

Example 4 (residue method)

$$f(z) = \frac{z^2 - 5}{(z^2 - 1)(z^2 + 1)} = \frac{z^2 - 5}{(z + 1)(z - 1)(z + i)(z - i)}$$

Partial Fractions

Thus, $f(z)$ can be decomposed into rational functions whose denominators are $z+1$, $z-1$, $z+i$, $z-i$. Since each term is of power one, 1 , 1 , i and $-i$ are simple poles. Hence, the residues associated with each pole, given by

$$\frac{P(z_i)}{Q'(z_i)} = \frac{z_i^2 - 5}{4z_i^3}$$

are

$$1, -1, \frac{3i}{2}, -\frac{3i}{2}$$

respectively, and

$$f(z) = \frac{1}{z+1} - \frac{1}{z-1} + \frac{3i}{2} \frac{1}{z+i} - \frac{3i}{2} \frac{1}{z-i}$$