

# The Method of Brackets (MoB)

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# Acknowledgement

## Joint Work with:



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Karen Kohl



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# Outlines

## 1 Acknowledgement & Outlines

## 2 Introduction

- Rules
- Examples
- Ramanujan's Master Theorem (RMT)

## 3 Work

- Things we know
- Things we (don not & want to) know
- Comparison

# Rules

## Idea

MoB evaluates  $\int_0^\infty f(x) dx$  (most of the time) in terms of SERIES, with *ONLY SIX* rules:

## Defintion [Indicator]

$$\phi_n := \frac{(-1)^n}{n!} = \frac{(-1)^n}{\Gamma(n+1)}$$

and

$$\phi_{1,\dots,r} := \phi_{n_1,\dots,n_r} = \phi_{n_1} \phi_{n_2} \cdots \phi_{n_r} = \prod_{i=1}^r \phi_{n_i}.$$

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$$I := \int_0^\infty x J_0(xy) \frac{dx}{\sqrt{a^2 + x^2}} = y^{-1} e^{-ay} \quad [y > 0 \text{ } \operatorname{Re}(a) > 0]$$

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# Rules (P-Production; E-Evaluation) $I = \int_0^\infty f(x) dx$

$$P_1: f(x) = \sum_{n=0}^{\infty} a_n x^{\alpha n + \beta - 1} \Rightarrow \int_0^\infty f(x) dx \mapsto \sum_n a_n \langle \alpha n + \beta \rangle \text{---Bracket Series;}$$

$$P_2: (a_1 + \cdots + a_r)^\alpha \mapsto \sum_{n_1, \dots, n_r} \phi_{1, \dots, r} a_1^{n_1} \cdots a_r^{n_r} \frac{\langle -\alpha + n_1 + \cdots + n_r \rangle}{\Gamma(-\alpha)};$$

$P_3$ : For each bracket series, we assign index=# of sums— # of brackets;

$$E_1: \sum_n \phi_n f(n) \langle \alpha n + \beta \rangle = \frac{1}{|\alpha|} f(n^*) \Gamma(-n^*), \text{ where } n^* \text{ solves } \alpha n + \beta = 0;$$

$$E_2: \sum_{n_1, \dots, n_r} \phi_{1, \dots, r} f(n_1, \dots, n_r) \prod_{i=1}^r \langle a_{i1} n_1 + \cdots + a_{ir} n_r + c_i \rangle = \frac{f(n_1^*, \dots, n_r^*) \prod_{i=1}^r \Gamma(-n_i^*)}{|\det A|^{i=1}},$$

$$(n_1^*, \dots, n_r^*) \text{ solves } \begin{cases} a_{11} n_1 + \cdots + a_{1r} n_r + c_1 & = 0 \\ \dots & \dots \\ a_{r1} n_1 + \cdots + a_{rr} n_r + c_r & = 0 \end{cases}$$

$E_3$ : The value of a multi-dimensional bracket series of **POSITIVE** index is obtained by computing all the contributions of maximal rank by Rule  $E_2$ . These contributions to the integral appear as series in the free parameters. Series converging in a common region are added and divergent series are discarded. Any series producing a non-real contribution is also discarded.

# Ramanujan's Master Theorem[RMT]

## Theorem[RMT]

$$\int_0^{\infty} x^{s-1} \left\{ f(0) - \frac{f(1)}{1!}x + \frac{f(2)}{2!}x^2 - \dots \right\} dx = f(-s) \Gamma(s)$$

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$$\int_0^{\infty} x^{s-1} \left( \sum_{n=0}^{\infty} \phi_n f(n) x^n \right) dx = \sum_n \phi_n f(n) \langle n+s \rangle = f(-s) \Gamma(s)$$

(2) [Hardy]

- $H(\delta) := \{s = \sigma + it : \sigma \geq -\delta, 0 < \delta < 1\}$ ;
- $\psi(x) \in C^\infty(H(\delta))$ ;  $\exists C, P, A, A < \pi$  such that  $|\psi(s)| \leq C e^{P\delta + A|t|}$ ,  $\forall s \in H(\delta)$ ;
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# Rules Again

$$P_1: f(x) = \sum_{n=0}^{\infty} a_n x^{\alpha n + \beta - 1} \Rightarrow \int_0^{\infty} f(x) dx \mapsto \sum_n a_n \langle \alpha n + \beta \rangle \boxed{s-1 \mapsto s}$$

$$P_2: (a_1 + \dots + a_r)^{\alpha} \mapsto \sum_{n_1, \dots, n_r} \phi_{1, \dots, r} a_1^{n_1} \dots a_r^{n_r} \frac{\langle -\alpha + n_1 + \dots + n_r \rangle}{\Gamma(-\alpha)}; \boxed{\text{Next page}}$$

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# Rule $P_2$

$$\begin{aligned}
 & \frac{\Gamma(-\alpha)}{(a_1 + \cdots + a_r)^{-\alpha}} \\
 = & \int_0^\infty x^{-\alpha-1} e^{-(a_1 + \cdots + a_r)x} dx \\
 = & \int_0^\infty x^{-\alpha-1} e^{-a_1 x} e^{-a_2 x} \cdots e^{-a_r x} dx \\
 = & \int_0^\infty x^{-\alpha-1} \prod_{i=1}^r \left( \sum_{n_i=0}^\infty \phi_{n_i} (ax)^{n_i} \right) dx \\
 = & \int_0^\infty \sum_{n_1, \dots, n_r} \phi_{1, \dots, r} a_1^{n_1} \cdots a_r^{n_r} x^{n_1 + \cdots + n_r - \alpha - 1} dx \\
 = & \sum_{n_1, \dots, n_r} \phi_{1, \dots, r} a_1^{n_1} \cdots a_r^{n_r} \langle -\alpha + n_1 + \cdots + n_r \rangle
 \end{aligned}$$

# Example

$$I = \int_0^{\infty} e^{-x} dx = 1$$

$$I = \int_0^{\infty} \sum_n \phi_n x^n dx = \sum_n \phi_n \langle n+1 \rangle = \Gamma(-(-1)) = 1.$$

On the other hand

$$e^{-x} = e^{-\frac{x}{3}} e^{-\frac{2x}{3}}$$

$$I = \int_0^{\infty} \left( \sum_{n_1} \phi_{n_1} \frac{x^{n_1}}{3^{n_1}} \right) \left( \sum_{n_2} \phi_{n_2} \frac{2^{n_2} x^{n_2}}{3^{n_2}} \right) dx = \sum_{n_1, n_2} \phi_{1,2} \frac{2^{n_2}}{3^{n_1+n_2}} \langle n_1 + n_2 + 1 \rangle$$

$$I = \begin{cases} n_2^* = -1 - n_1 : & \sum_{n_1} \phi_{n_1} \frac{3}{2^{n_1+1}} \Gamma(n_1 + 1) = \frac{3}{2} \cdot \sum_{n_1} \left(-\frac{1}{2}\right)^{n_1} = 1; \\ n_1^* = -1 - n_2 : & \sum_{n_2} \phi_{n_2} 3 \cdot 2^{n_2} \Gamma(n_2 + 1) = 3 \cdot \sum_{n_2} (-2)^{n_2} \stackrel{AC}{=} 1. \end{cases}$$



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# Independence of Factorization

## Theorem (L. J.)

Assume that  $f(x)$  admits a representation of the form

$$f(x) = \prod_{i=1}^r f_i(x).$$

Then, the values of the following two integrals

$$I_1 = \int_0^{\infty} f(x) dx \text{ and } I_2 = \int_0^{\infty} \prod_{i=1}^r f_i(x) dx,$$

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# Fundamental Theorem of Calculus

Question1

$$I_1 := \int_a^b x^k dx = \frac{b^{k+1} - a^{k+1}}{k+1}.$$

Consider the change of variables

$$t = \frac{x-a}{b-a} \Rightarrow \begin{cases} x = \frac{bt+a}{t+1} \\ dx = \frac{b-a}{(t+1)^2} dt \end{cases}.$$

Then,

$$I_1 = (b-a) \int_0^1 (bt+a)^k (t+1)^{-k-2} dt \stackrel{\text{MoB}}{=} \frac{b^{k+1} - a^{k+1}}{k+1}.$$



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## Question2

$$I_2 := \int_a^b f'(x) dx = f(b) - f(a).$$

Assume that

$$f(x) = \sum_{k=0}^{\infty} \phi_k C(k) x^k \Rightarrow f'(x) = \sum_{k=1}^{\infty} \phi_k C(k) k x^{k-1} = \sum_{k=0}^{\infty} -\phi_k C(k+1) x^k.$$

Again, by the change of variables that  $t = \frac{x-a}{b-x}$  we have

$$\begin{aligned} I_2 &= (a-b) \int_0^{\infty} \sum_k \phi_k C(k+1) (bt+a)^k (t+1)^{-k-2} dt \\ &= \dots \\ &= \sum_k \phi_{k+1} C(k+1) (b^{k+1} - a^{k+1}) \\ &= [f(b) - f(0)] - [f(a) - f(0)] \\ &= f(b) - f(a). \end{aligned}$$

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Again, by the change of variables that  $t = \frac{x-a}{b-x}$  we have

$$\begin{aligned} I_2 &= (a-b) \int_0^{\infty} \sum_k \phi_k C(k+1) (bt+a)^k (t+1)^{-k-2} dt \\ &= \dots \\ &= \sum_k \phi_{k+1} C(k+1) (b^{k+1} - a^{k+1}) \\ &= [f(b) - f(0)] - [f(a) - f(0)] \\ &= f(b) - f(a). \end{aligned}$$

# Fundamental Theorem of Calculus

## Question2

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$$I = \int_{\mathbb{R}^m} f(x_1^2 + \cdots + x_m^2) dx_1 \cdots dx_m$$

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Pochhammer is not continuous. Please try

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$$\lim_{\varepsilon \rightarrow 0} (-k(m+\varepsilon))_{-(m+\varepsilon)} = \frac{(-1)^m (km)!}{((k+1)m)!} \cdot \frac{k}{k+1}.$$

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# Implementation



Karen Kohl-Sage+Mathematica



Ivan Gonzalez-Maple

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$E_3$ 

$E_3$ : The value of a multi-dimensional bracket series of positive index is obtained by computing all the contributions of maximal rank by Rule  $E_2$ . These contributions to the integral appear as series in the free parameters. **SERIES CONVERGING IN A COMMON REGION ARE ADDED** and divergent series are discarded. Any series producing a non-real contribution is also discarded.

$$I := \int_0^\infty x J_0(xy) \frac{dx}{\sqrt{a^2 + x^2}} = y^{-1} e^{-ay} = \frac{1}{y} \cosh(ay) - \frac{\sinh(ay)}{y}$$

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$$I = \int_0^{\infty} e^{-x} dx = 1$$

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Assume that  $f(x)$  admits a representation of the form

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Then, the values of the following two integrals

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$$I_\nu(x) = \sum_{m=0}^{\infty} \frac{1}{m! \Gamma(m + \nu + 1)} \left(\frac{x}{2}\right)^{2m+\nu} \quad \text{and} \quad K_\nu(x) = \frac{\pi}{2} \frac{I_{-\nu}(x) - I_\nu(x)}{\sin(\nu\pi)}.$$

Fact:

$$K_0(x) = \int_0^\infty \frac{\cos(xt)}{\sqrt{1+t^2}} dt.$$

$K_0$  does not have power series expression:

$$K_0(x) = -\left[\ln\left(\frac{x}{2}\right) + \gamma\right] I_0(x) + \frac{\frac{1}{4}x^2}{(1!)^2} + \left(1 + \frac{1}{2}\right) \frac{\left(\frac{x^2}{4}\right)^2}{(2!)^2} + \left(1 + \frac{1}{2} + \frac{1}{3}\right) \frac{\left(\frac{x^2}{4}\right)^3}{(3!)^2} + \dots$$

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we have

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# Divergent Series

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# Divergent Series

## Mellin Transform of $K_0$

$$\mathcal{M}(K_0)(s) = \int_0^\infty x^{s-1} K_0(x) dx = 2^{s-2} \Gamma\left(\frac{s}{2}\right)^2.$$

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# Divergent Series

Given a function  $f(x)$  and its Mellin transform  $\mathcal{M}(f)(s)$ . We could assume  $f$  admits a series representation that

$$f(x) = \sum_n \phi_n C(n) x^{\alpha n + \beta},$$

for some  $\alpha \neq 0$  and  $\beta$ . Applying the method of brackets yields

$$\begin{aligned} \mathcal{M}(f)(s) &= \int_0^\infty x^{s-1} f(x) dx \\ &\stackrel{P_1}{=} \sum_n \phi(n) C(n) \langle \alpha n + \beta + s \rangle \\ &\stackrel{E_1}{=} \frac{1}{|\alpha|} C\left(-\frac{\beta+s}{\alpha}\right) \Gamma\left(\frac{\beta+s}{\alpha}\right), \end{aligned}$$

which implies

$$C\left(-\frac{\beta+s}{\alpha}\right) = \frac{|\alpha| \mathcal{M}(f)(s)}{\Gamma\left(\frac{\beta+s}{\alpha}\right)},$$

and therefore

$$C(n) = \frac{|\alpha| \mathcal{M}(f)(-\alpha n - \beta)}{\Gamma(-n)}.$$

# Product of Two Functions

Assume that in the process of evaluation of the integral

$$I = \int_0^{\infty} f_1(x) f_2(x) dx.$$

We know an expansion of  $f_1(x)$  in the form

$$f_1(x) = \sum_{k=0}^{\infty} \phi_k A(k) x^{\alpha_1 k + \beta_1},$$

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# Product of Two Functions

THM. [I. Gonzalez, L. J. V. H. Moll]

$$\begin{aligned}
 I &= \int_0^{\infty} f_1(x) f_2(x) dx \\
 &= \begin{cases} \sum_k \phi_k A(k) \mathcal{M}(\alpha_1 k + \beta_1 + 1) \\ \left| \frac{\alpha_2}{\alpha_1} \right| \sum_n \frac{\phi_n A\left(-\frac{\alpha_2 n + \beta_1 + \beta_2 + 1}{\alpha_1}\right) \mathcal{M}(-\alpha_2 n - \beta_2) \Gamma\left(\frac{\alpha_2 n + \beta_1 + \beta_2 + 1}{\alpha_1}\right)}{\Gamma(-n)} \end{cases}
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$$I = \int_0^{\infty} J_{\mu}(ax) J_{\nu}(bx) dx$$

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Then,

$$I = \sum_{k=0}^{\infty} \phi_k A(k) \mathcal{M}(\alpha_1 k + \beta + 1) = a^{\mu} b^{-\mu-1} \frac{\Gamma\left(\frac{\mu+\nu+1}{2}\right)}{\Gamma(\mu+1) \Gamma\left(\frac{\nu-\mu+1}{2}\right)},$$

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# Negative Dimension

Idea:

$$\int_{\mathbb{R}^D} e^{-\alpha x^2} d^D \mathbf{x} = \left( \frac{\pi}{\alpha} \right)^{\frac{D}{2}},$$

where

$$\begin{cases} \mathbb{R}^D &= \{x_1, x_2, \dots, x_D\}, \\ x^2 &= x_1^2 + x_2^2 + \dots + x_D^2, \\ d^D \mathbf{x} &= dx_1 dx_2 \dots dx_D. \end{cases}$$

Example

$$I = \int_0^\infty \frac{dx}{1+x^2} = \frac{\pi}{2}$$



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i>

$$e^{-\alpha} \sqrt{\frac{\pi}{\alpha}} = \sqrt{\pi} \sum_{n=0}^{\infty} \phi_n \alpha^{n-\frac{1}{2}};$$

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$$J = \int_{\mathbb{R}} \sum_{m=0}^{\infty} \phi_m \alpha^m (1+x^2)^m dx = \sum_{m=0}^{\infty} \phi_m \alpha^m \underbrace{\int_{\mathbb{R}} (1+x^2)^m dx}_{I_m :=}$$

Matching  $[\alpha]$  gives  $m = n - \frac{1}{2}$  and by AC,

$$I_m = \sqrt{\pi} \frac{\Gamma(-\frac{1}{2} - m)}{\Gamma(-m)} \Rightarrow I = \frac{1}{2} I_{-1} = \frac{\pi}{2}.$$

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Matching  $[\alpha]$  gives  $m = n - \frac{1}{2}$  and by AC,

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# Negative Dimension

$$I = \int_0^\infty \frac{dx}{1+x^2} = \frac{\pi}{2}$$

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$$\begin{aligned} \int_0^\infty \frac{1}{(1+x^2)^n} dx &\stackrel{P_2}{=} \int_0^\infty \sum_{k,l} \phi_{k,l} x^{2l} \frac{\langle n+k+l \rangle}{\Gamma(n)} dx \\ &\stackrel{P_1}{=} \frac{1}{\Gamma(n)} \sum_{k,l} \phi_{k,l} \langle n+k+l \rangle \langle 2l+1 \rangle \\ &\stackrel{E_2}{=} \frac{1}{\Gamma(n)} \cdot \frac{1}{2} \Gamma\left(\frac{1}{2}\right) \Gamma\left(n - \frac{1}{2}\right) \\ &= \frac{\sqrt{\pi} \Gamma\left(-\frac{1}{2} + n\right)}{2 \Gamma(n)} \end{aligned}$$



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# Integration by Differentiation

$$\begin{aligned}\int_a^b f(x) dx &= \lim_{\varepsilon \rightarrow 0} f(\partial_\varepsilon) \frac{e^{\varepsilon b} - e^{\varepsilon a}}{\varepsilon}, \\ \int_{-\infty}^{\infty} f(x) dx &= \lim_{\varepsilon \rightarrow 0} 2\pi f(-\iota \partial_\varepsilon) \delta(\varepsilon) = 2\pi \delta(\iota \partial_\varepsilon) f(\varepsilon), \\ \int_0^{\infty} f(x) dx &= \lim_{\varepsilon \rightarrow 0} f(-\partial_\varepsilon) \frac{1}{\varepsilon}, \\ \int_{-\infty}^0 f(x) dx &= \lim_{\varepsilon \rightarrow 0} f(\partial_\varepsilon) \frac{1}{\varepsilon}, \\ \int_{-\infty}^{\infty} f(x) dx &= \lim_{\varepsilon \rightarrow 0} [f(-\partial_\varepsilon) + f(\partial_\varepsilon)] \frac{1}{\varepsilon},\end{aligned}$$

where  $\partial_\varepsilon = \frac{\partial}{\partial \varepsilon}$ .

# Integration by Differentiation

$$I = \int_0^\infty \frac{\sin x}{x} = \frac{\pi}{2}$$

$$f(x) = \frac{1}{x} \cdot \frac{1}{2\iota} (e^{\iota x} - e^{-\iota x})$$

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Note that

$$\frac{1}{\partial_\varepsilon} \circ \frac{1}{\varepsilon} = \int \frac{1}{\varepsilon} d\varepsilon = \ln \varepsilon + c,$$

and

$$e^{a\partial_x} \circ g(x) = g(x + a).$$

Therefore,

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Thank You!