The Method of Brackets (MoB) and Integrating by Differentiating (IbD) Method

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IMAGE NOT FOUND

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Outlines

- 1 The method of brackets (MoB)
 - Rules
 - Ramanujan's Master Theorem (RMT)
 - Examples
 - Recent result
- 2 Integration by Differentiating
 - Formulas
 - Recent proofs
 - Connection

Rules

Idea

MoB evaluates the definite integral

$$\int_0^\infty f(x)\,dx$$

(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

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

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

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

$$P_2$$
: For $\alpha < 0$, $(a_1 + \cdots + a_r)^{\alpha} \mapsto \sum_{n_1, \dots, n_r} \phi_{1, \dots, r} a_1^{n_1} \cdots a_r^{n_r} \frac{\langle -\alpha + n_1 + \dots + n_r \rangle}{\Gamma(-\alpha)}$;

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

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

$$E_{2}: \sum_{n_{1},...,n_{r}} \phi_{1,...,r} f(n_{1},...,n_{r}) \prod_{i=1}^{r} \langle a_{i1}n_{1} + \cdots + a_{ir}n_{r} + c_{i} \rangle = \frac{f(n_{1}^{*},...,n_{r}^{*}) \prod_{i=1}^{r} \Gamma(-n_{i}^{*})}{|\det A|},$$

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

 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]

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

(1)

$$\int_{0}^{\infty} x^{s-1} \left(\sum_{n=0}^{\infty} \phi_{n} a(n) x^{n} \right) dx = a(-s) \Gamma(s)$$

- (2) [Hardy]
- $\bullet H(\delta) := \{ s = \sigma + \iota t : \sigma \ge -\delta, 0 < \delta < 1 \};$
- $\bullet\psi\left(x\right)\in C^{\infty}\left(H\left(\delta\right)\right);\ \exists C,P,A,\ A<\pi\ \text{such that}\ |\psi\left(s\right)|\leq Ce^{P\delta+A|t|},\ \forall s\in H\left(\delta\right);$
- $\bullet 0 < c < \delta, \ \Psi(x) := \frac{1}{2\pi\iota} \int_{c-\iota\infty}^{c+\iota\infty} \frac{\pi}{\sin(\pi s)} \psi(-s) x^{-s} dx \stackrel{0 < x < e^{-P}}{=} \sum_{k=0}^{\infty} \psi(k) (-x)^k;$

$$\int_0^\infty \Psi(x) x^{s-1} dx = \frac{\pi}{\sin(\pi s)} \psi(-s).$$

Theorem[RMT]

$$\int_{0}^{\infty} x^{s-1} \left\{ \sum_{n=0}^{\infty} \phi_{n} a(n) x^{n} \right\} dx = a(-s) \Gamma(s)$$

- (1) Integrand→Power Series;
- (2) Keep Track of s;
- (3) Apply the Formula;
- (4) Multiple Integrals;

$$\int_0^\infty \int_0^\infty \sum_{n,m} a(m,n) x^m y^n dx dy =?$$

(5) More Sums than Integrals (brackets)

$$\int_{0}^{\infty} f_{1}(x) f_{2}(x) dx = \int_{0}^{\infty} \sum_{m,n} a(m,n) x^{m+n} dx = \sum_{m,n} a(m,n) \langle m+n+1 \rangle = ?$$

(6) Extra

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

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: For $\alpha < 0$, $(a_1 + \cdots + a_r)^{\alpha} \mapsto \sum_{n_1, \dots, n_r} \phi_{1, \dots, r} a_1^{n_1} \cdots a_r^{n_r} \frac{\langle -\alpha + n_1 + \dots + n_r \rangle}{\Gamma(-\alpha)}$;

 P_3 : Index=# of sums- # of brackets; Just a definition

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

 E_2 : Iteration of RMT

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

 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.

Theorem[RMT]

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

$$\textstyle P_2 : \text{For } \alpha < 0, \ (a_1 + \dots + a_r)^\alpha \mapsto \sum_{n_1, \dots, n_r} \phi_{1, \dots, r} a_1^{n_1} \cdots a_r^{n_r} \frac{\langle -\alpha + n_1 + \dots + n_r \rangle}{\Gamma(-\alpha)};$$

 P_3 : Index=# of sums- # of brackets; Just a definition

$$E_1: \sum_{n} \phi_n f(n) \langle \alpha n + \beta \rangle = \frac{f(n^*) \Gamma(-n^*)}{|\alpha|}, \quad n^* \text{ solves } \alpha n + \beta = 0; \quad \boxed{\mathsf{RMT}}$$

$$E_2: \boxed{\mathsf{Iteration of RMT}}$$

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

E₃: 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

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$$P_{1}: f(x) = \sum_{n=0}^{\infty} a_{n} x^{\alpha n + \beta - 1} \Rightarrow \int_{0}^{\infty} f(x) dx \mapsto \sum_{n} a_{n} \langle \alpha n + \beta \rangle \boxed{s - 1 \mapsto s}$$

$$P_{2}: \text{For } \alpha < 0, \ (a_{1} + \dots + a_{r})^{\alpha} \mapsto \sum_{n} \phi_{1,\dots,r} a_{1}^{n_{1}} \dots a_{r}^{n_{r}} \frac{\langle -\alpha + n_{1} + \dots + n_{r} \rangle}{\Gamma(-\alpha)};$$

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: $\sum_{n} \phi_n f(n) \langle \alpha n + \beta \rangle = \frac{f(n^*)\Gamma(-n^*)}{|\alpha|}$, n^* solves $\alpha n + \beta = 0$; RMT

E2: Iteration of RMT

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

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$$\int_{0}^{\infty} f_{1}(x) f_{2}(x) dx = \int_{0}^{\infty} \sum_{m,n} a(m,n) x^{m+n} dx = \sum_{m,n} a(m,n) \langle m+n+1 \rangle = ?$$

$$\begin{split} P_1: \ f\left(x\right) &= \sum_{n=0}^{\infty} a_n x^{\alpha n + \beta - 1} \Rightarrow \int_0^{\infty} f\left(x\right) dx \mapsto \sum_n a_n \left\langle \alpha n + \beta \right\rangle \boxed{s - 1 \mapsto s} \\ P_2: \text{For } \alpha &< 0, \ \left(a_1 + \dots + a_r\right)^{\alpha} \mapsto \sum_n \phi_{1,\dots,r} a_1^{n_1} \cdots a_r^{n_r} \frac{\left\langle -\alpha + n_1 + \dots + n_r\right\rangle}{\Gamma(-\alpha)}; \end{split}$$

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E₂: Iteration of RMT

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

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E2: Iteration of RMT

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

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Rule P_2

$$\frac{\Gamma(-\alpha)}{(a_1 + \dots + a_r)^{-\alpha}}$$

$$= \int_0^\infty x^{-\alpha - 1} e^{-(a_1 + \dots + a_r)x} dx$$

$$= \int_0^\infty x^{-\alpha - 1} e^{-a_1 x} e^{-a_2 x} \dots e^{-a_r x} dx$$

$$= \int_0^\infty x^{-\alpha - 1} \prod_{i=1}^r \left(\sum_{n_i = 0}^\infty \phi_{n_i} (ax)^{n_i} \right) dx$$

$$= \int_0^\infty \sum_{n_1, \dots, n_r} \phi_{1, \dots, r} a_1^{n_1} \dots a_r^{n_r} x^{n_1 + \dots + n_r - \alpha - 1} dx$$

$$= \sum_{n_1, \dots, n_r} \phi_{1, \dots, r} a_1^{n_1} \dots a_r^{n_r} \langle -\alpha + n_1 + \dots + n_r \rangle$$

Examples

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

Rule P_2 :

$$\frac{1}{\sqrt{a^2 + x^2}} = \left(a^2 + x^2\right)^{-\frac{1}{2}} = \sum_{n_1, n_2} \phi_{1,2} a^{2n_1} x^{2n_2} \frac{\left\langle \frac{1}{2} + n_1 + n_2 \right\rangle}{\Gamma\left(\frac{1}{2}\right)}$$

 $J_0(xy)$

$$J_0(xy) = \sum \phi_{n_3} \frac{y^{2n_3}}{\Gamma(n_3+1) 2^{2n_3}} x^{2n_3}$$

Rule P₁

$$I = \int_{0}^{\infty} \sum_{n_{1}, n_{2}, n_{3}} \phi_{1,2,3} \frac{y^{2n_{3}} a^{2n_{1}}}{\Gamma(n_{3} + 1) \Gamma(\frac{1}{2}) 2^{2n_{3}}} \left\langle n_{1} + n_{2} + \frac{1}{2} \right\rangle x^{2n_{2} + 2n_{3} + 1} dx$$

$$= \sum_{n_{1}, n_{2}, n_{3}} \frac{y^{2n_{3}} a^{2n_{1}}}{\Gamma(n_{2} + 1) \Gamma(\frac{1}{2}) 2^{2n_{3}}} \left\langle n_{1} + n_{2} + \frac{1}{2} \right\rangle \left\langle 2n_{2} + 2n_{3} + 2 \right\rangle$$

$$= \sum_{n_{1}, n_{2}, n_{3}} \phi_{1,2,3} \frac{y^{2n_{3}} a^{2n_{1}}}{\Gamma(n_{2} + 1) \Gamma(\frac{1}{2}) 2^{2n_{3}}} \left\langle n_{1} + n_{2} + \frac{1}{2} \right\rangle \left\langle 2n_{2} + 2n_{3} + 2 \right\rangle$$

Examples

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$$I = \sum_{n_1, n_2, n_3} \phi_{1,2,3} \frac{y^{2n_3} a^{2n_1}}{\Gamma(n_3 + 1) \Gamma(\frac{1}{2}) 2^{2n_3}} \left\langle n_1 + n_2 + \frac{1}{2} \right\rangle \left\langle 2n_2 + 2n_3 + 2 \right\rangle;$$

 n_1 free: $n_2^* = -\frac{1}{2} - n_1$; $n_3^* = -\frac{1}{2} + n_1$; det = 2:

$$\begin{split} I &= &\frac{1}{2} \sum_{n_1} \phi_{n_1} \frac{y^{2n_1-1} a^{2n_1}}{\Gamma\left(n_1+\frac{1}{2}\right) \Gamma\left(\frac{1}{2}\right) 2^{2n_1-1}} \Gamma\left(n_1+\frac{1}{2}\right) \Gamma\left(-n_1+\frac{1}{2}\right) \\ &= &\frac{1}{y} \sum_{n_1=0}^{\infty} \phi_{n_1} \left(\frac{\mathrm{a} y}{2}\right)^{2n_1} \frac{\Gamma\left(\frac{1}{2}-n_1\right)}{\Gamma\left(\frac{1}{2}\right)} = \frac{1}{y} \cosh\left(\mathrm{a} y\right); \end{split}$$

$$n_2$$
 free : $I = \frac{1}{\sqrt{\pi}y} \sum_{n_2=0}^{\infty} \frac{\Gamma\left(n_2 + \frac{1}{2}\right)}{\Gamma(-n_2)} \left(\frac{2}{ay}\right)^{2n_2 + 1} = 0;$ n_3 free : $I = \text{Series} = -\frac{\sinh(ay)}{y}$;

$$E_3: I = \frac{1}{y} \cosh{(ay)} - \frac{\sinh{(ay)}}{y} = y^{-1} e^{-ay}.$$

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

(I) <u>Usual method</u>: By the *n*-dim spherical coordinate that $r=x_1^2+\cdots+x_m^2$ and

$$\begin{cases} x_1 = r\cos(\phi_1), & 0 \le \phi_1 \le \pi, \\ x_2 = r\sin(\phi_2)\cos(\phi_2), & 0 \le \phi_2 \le \pi, \\ \dots & \dots \\ x_{n-2} = r\sin(\phi_1)\cdots\sin(\phi_{m-3})\cos(\phi_{m-2}), & 0 \le \phi_{m-2} \le \pi, \\ x_{n-1} = r\sin(\phi_1)\cdots\sin(\phi_{m-2})\cos(\phi_{m-1}), & 0 \le \phi_{m-1} \le 2\pi, \\ x_{n-1} = r\sin(\phi_1)\cdots\sin(\phi_{m-2})\sin(\phi_{m-1}), & 0 \le r < \infty, \end{cases}$$

we have

$$dx_1 \cdots dx_m = r^{m-1} \sin^{m-2} (\phi_1) \cdots \sin (\phi_{m-2}) dr d\phi_1 \cdots d\phi_{m-1}.$$

Thus,

$$I = 2\pi^{\frac{m}{2}} \left[\int_0^\infty r^{m-1} f\left(r^2\right) dr \right] \frac{1}{\Gamma\left(\frac{m}{2}\right)}.$$

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

(II) The method of brackets: Suppose

$$f(t) = \sum_{l=0}^{\infty} \phi_l a(l) t^l,$$

then,

$$\int_{0}^{\infty} r^{m-1} f\left(r^{2}\right) dr = \sum_{l} \phi_{l} a\left(l\right) \left\langle 2l + m\right\rangle = \sum_{l} \phi_{l} a\left(l\right) \left\langle 2l + m\right\rangle = \frac{1}{2} a\left(-\frac{m}{2}\right) \Gamma\left(\frac{m}{2}\right).$$

So it suffices to show that

$$I = 2\pi^{\frac{m}{2}} \left[\frac{1}{2} a \left(-\frac{m}{2} \right) \frac{\Gamma\left(-\frac{m}{2} + 1 \right)}{\left(-1 \right)^{-\frac{m}{2}}} \Gamma\left(\frac{m}{2} \right) \right] \frac{1}{\Gamma\left(\frac{m}{2} \right)} = \pi^{\frac{m}{2}} a \left(-\frac{m}{2} \right).$$

Direct computation shows:

$$I = 2^{m} \int_{\mathbb{R}^{m}_{+}} \left[\sum_{l=0}^{\infty} \phi_{l} a(l) \left(x_{1}^{2} + \dots + x_{m}^{2} \right)^{l} \right] dx_{1} \dots dx_{m}$$

$$= 2^{m} \int_{\mathbb{R}^{m}_{+}} \sum_{l=0}^{\infty} \phi_{l} a(l) \sum_{\substack{n_{1}, \dots, n_{m} \\ n_{1} + \dots + n_{m} = l}} \binom{l}{n_{1}, \dots, n_{m}} x_{1}^{2n_{1}} \dots x_{m}^{2n_{m}} dx_{1} \dots dx_{m}$$

$$= 2^{m} \sum_{\substack{l=n_{1} + \dots + n_{m} \\ l=n_{1} + \dots + n_{m}}} \phi_{l} a(l) \sum_{n_{1}, \dots, n_{m}} \phi_{1}, \dots, m \binom{l}{n_{1}, \dots, n_{m}} \frac{1}{\phi_{1}, \dots, m} \prod_{j=1}^{m} \langle 2n_{j} + 1 \rangle$$

$$= AC \dots$$

$$= \pi^{\frac{m}{2}} a \left(-\frac{m}{2} \right),$$

as desired.

$$I = \int_{\mathbb{R}^{m}_{+}} \frac{x_{1}^{p_{1}-1} \cdots x_{m}^{p_{m}-1} dx_{1} \cdots dx_{m}}{(r_{0} + r_{1}x_{1} + \cdots + r_{m}x_{m})^{s}} = \frac{\Gamma(p_{1}) \cdots \Gamma(p_{m}) \Gamma(s - p_{1} - p_{2} - \cdots - p_{n})}{r_{1}^{p_{1}} \cdots r_{m}^{p_{m}} r_{0}^{s - p_{1} - \cdots - p_{m}} \Gamma(s)}$$

$$(r_0 + r_1x_1 + \dots + r_mx_m)^{-s} = \sum_{n_0, n_1, \dots, n_m} \phi_{0, 1, \dots, m} r_0^{n_0} r_1^{n_1} x_1^{n_1} \cdots r_m^{n_m} x_m^{n_m} \frac{\langle s + n_0 + \dots + n_m \rangle}{\Gamma(s)}$$

$$I = \frac{1}{\Gamma(s)} \sum_{n_0, n_1, \dots, n_m} \phi_{0,1, \dots, m} r_0^{n_0} \cdots r_m^{n_m} \langle s + n_0 + \dots + n_m \rangle \prod_{j=1}^m \langle n_m + p_m \rangle.$$

$$\begin{bmatrix} 1 & 1 & 1 & \cdots & 1 \\ 0 & 1 & 0 & \cdots & 0 \\ \cdots & \cdots & \cdots & \cdots & \cdots \\ 0 & 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} n_0 \\ n_1 \\ \cdots \\ n_m \end{bmatrix} + \begin{bmatrix} s \\ p_1 \\ \cdots \\ p_m \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ \cdots \\ 0 \end{bmatrix},$$

$$\det A=1,\ n_j^*=-p_j, \forall j=1,\ldots,m\ \text{ and } n_0^*=p_1+\cdots+p_m-s.$$

Null/Divergent Series

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

$$K_0(x) = \frac{1}{2} \sum_n \phi_n \Gamma(-n) \frac{x^{2n}}{4^n} \text{ and } K_0(x) = \sum_n \phi_n \frac{\Gamma\left(n + \frac{1}{2}\right)^2}{\Gamma(-n)} \cdot \frac{4^n}{x^{2n+1}}$$

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

$$\int_{0}^{\infty} x^{s-1} K_{0}(x) dx \qquad \int_{0}^{\infty} x^{s-1} K_{0}(x) dx$$

$$= \int_{0}^{\infty} x^{s-1} \sum_{n} \phi_{n} \frac{\Gamma\left(n + \frac{1}{2}\right)^{2}}{\Gamma(-n)} \cdot \frac{4^{n}}{x^{2n+1}} dx \qquad = \int_{0}^{\infty} \frac{x^{s-1}}{2} \sum_{n} \phi_{n} \Gamma\left(-n\right) \frac{x^{2n}}{4^{n}} dx$$

$$= \sum_{n} \phi_{n} \frac{\Gamma\left(n + \frac{1}{2}\right)^{2} 4^{n}}{\Gamma(-n)} \langle s - 2n - 1 \rangle \qquad = 2^{s-2} \Gamma\left(\frac{s}{2}\right)^{2}.$$

$$= 2^{s-2} \Gamma\left(\frac{s}{2}\right)^{2}.$$

DEF

A. Kempf et al. study Dirac-delta function to obtain the following formulas:

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

where ∂_{ε} denotes the derivative with respect to ε .

Example

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

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

$$I = \lim_{\varepsilon \to 0} f\left(-\partial_{\varepsilon}\right) \frac{1}{\varepsilon} = \frac{1}{2\iota} \lim_{\varepsilon \to 0} \left(e^{-\iota \partial_{\varepsilon}} - e^{\iota \partial_{\varepsilon}}\right) \frac{1}{\partial_{\varepsilon}} \circ \frac{1}{\epsilon}.$$

Note that $1/\partial_{\varepsilon}$ is the inverse operation of derivative, i.e., integration.

$$I = \frac{1}{2\iota} \lim_{\varepsilon \to 0} \left(e^{-\iota \partial_{\varepsilon}} - e^{\iota \partial_{\varepsilon}} \right) \circ (\ln \varepsilon + c)$$

Recall that for the derivative operator ∂_{ε} , so that

$$e^{a\partial_{\varepsilon}}\circ f(\varepsilon)=f(\varepsilon+a)$$
.

$$I = \frac{1}{2\iota} \lim_{\varepsilon \to 0} \left[(\ln(\varepsilon - \iota) + c) - (\ln(\varepsilon + \iota) + c) \right]$$
$$= \frac{1}{2\iota} \lim_{\varepsilon \to 0} \left[\ln(\varepsilon - \iota) - \ln(\varepsilon + \iota) \right] = \frac{1}{2\iota} \left(\frac{-\iota\pi}{2} - \frac{\iota\pi}{2} \right) = \frac{\pi}{2}.$$

Remark

$$I = \int_0^\infty \frac{1}{x} \sum_n \phi_n \frac{\Gamma(n+1)}{\Gamma(2n+2)} x^{2n+1} dx$$

$$= \sum_n \phi_n \frac{\Gamma(n+1)}{\Gamma(2n+2)} \langle 2n+1 \rangle$$

$$= \frac{1}{2} \cdot \frac{\Gamma(-\frac{1}{2}+1)}{\Gamma(2(-\frac{1}{2})+2)} \Gamma(\frac{1}{2})$$

$$= \frac{\pi}{2}.$$

Proofs

D. Jia, E. Tang, A. Kempf, "present a list of propositions that put the above integration by differentiation methods on a rigorous footing."

$$\int_{0}^{\infty} f(x) e^{-xy} dx = \lim_{a \to \infty} f(-\partial_{y}) \frac{1 - e^{-ay}}{y},$$

provided that $f: \mathbb{R} \to \mathbb{R}$ is entire and Laplace transformable on \mathbb{R}_+ . Formal/Key idea:

$$\int_0^\infty f(x) e^{-xy} dx = \int_0^\infty \sum_{n=0}^\infty c_n x^n e^{-xy} dx$$

$$= \sum_{n=0}^\infty c_n \lim_{a \to \infty} \int_0^a x^n e^{-xy} dx$$

$$= \sum_{n=0}^\infty c_n \lim_{a \to \infty} \int_0^a (-\partial_y)^n e^{-xy} dx.$$

Formal Connection

$$f(x) = \sum_{n=0}^{\infty} a_n x^{\alpha n + \beta - 1} \Rightarrow \int_0^{\infty} f(x) \, dx = \lim_{\varepsilon \to 0} \int_0^{\infty} e^{-\varepsilon x} f(x) \, dx.$$

$$\lim_{\varepsilon \to 0} \int_0^{\infty} e^{-\varepsilon x} f(x) \, dx = \lim_{\varepsilon \to 0} \int_0^{\infty} e^{-\varepsilon x} \left(\sum_{n=0}^{\infty} a_n x^{\alpha n + \beta - 1} \right) dx$$

$$= \lim_{\varepsilon \to 0} \sum_{n=0}^{\infty} a_n \int_0^{\infty} e^{-\varepsilon x} x^{\alpha n + \beta - 1} dx$$

$$= \lim_{\varepsilon \to 0} \sum_{n=0}^{\infty} a_n \int_0^{\infty} \left((-\partial_{\varepsilon})^{\alpha n + \beta - 1} \circ e^{-\varepsilon x} \right) dx$$

$$= \lim_{\varepsilon \to 0} \sum_{n=0}^{\infty} a_n (-\partial_{\varepsilon})^{\alpha n + \beta - 1} \circ \int_0^{\infty} e^{-\varepsilon x} dx$$

$$= \lim_{\varepsilon \to 0} f(-\partial_{\varepsilon}) \circ \frac{1}{\varepsilon}.$$

Formal Connection

Recall P_1 :

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

Formally,

$$\langle a \rangle := \int_0^\infty x^{a-1} dx.$$

and

$$\langle a \rangle_{\varepsilon} := \int_{0}^{\infty} x^{a-1} e^{-\varepsilon x} dx \Rightarrow \lim_{\varepsilon \to 0} \langle a \rangle_{\varepsilon} = \langle a \rangle.$$

Therefore

$$\sum_{n} a_{n} \langle \alpha n + \beta \rangle = \lim_{\varepsilon \to 0} \sum_{n} a_{n} \langle \alpha n + \beta \rangle_{\varepsilon}$$

$$= \lim_{\varepsilon \to 0} \sum_{n} a_{n} \int_{0}^{\infty} x^{\alpha n + \beta - 1} e^{-\varepsilon x} dx$$

$$= \lim_{\varepsilon \to 0} \int_{0}^{\infty} e^{-\varepsilon x} f(x) dx.$$

Lin Jiu

Connection

Possible Future Work

- Connect MoB to IbD, and provide rigorous proofs of the former.
- Ramanujan's Master Theorem.
- Extension to other intervals.
- etc.

Connection

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End

Thank you!