Mathematical Analysis of a Triple Integral using Gamma Function and Binomial Series

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$$\int_{\theta_1}^{\theta_2} \int_{y_1}^{y_2} \int_0^{\infty} \frac{t^{a-1} \sum_{p=0}^n \frac{(n)p}{p!} e^{(n-p-b)^t} r^p \cos[(m-p)\theta]}{(e^{2t} + 2re^t \cos \theta + r^2)^r} \, dt \, dr \, d\theta$$

Some notation, formulas and theorems used in this paper are introduced below.

0.1 Notations

0.2 Gamma Function

Suppose that a is a postive real number, then $\Gamma(a)=\int_0^\infty t^{a-1}e^{-t}$

0.3

 $(s)_k = s(s-1)\cdots(s-k+1)$, where s is a real number.

1 Formulas

1.1 Euler's Formula

 $e^{ix} = cos(x) + isin(x)$, where x is any real number.

1.1.1 Demoivre's Formula

 $(\cos(x)+\sin(x)^2=\cos(nx)+i\sin(nx))$, where n is any interger, and x is any real number.

2 Theorems

Two important theorems used in this study are introduced

2.1 Bionomial Series

 $(1+z)^s = \sum_{k=0}^{\infty} \frac{(s)_k}{k!} z^k$, where z is a complex number, [z]<1, and s is a real number.

2.2 Integration Terms by Term Theorem

Suppose that $\{g_n\}_{n=0}^{\infty}$ is a sequence of Lebesgue interable function defined on I. If $\sum_{n=0}^{\infty} \int_{I} |g_n|$ is convergent, then $\int_{I} \sum_{n=1}^{\infty} g_n = \sum_{n=0}^{\infty} \int_{I} g_n$ Before deriving the major results of this study, wee need a lemma.

3 Lemma

3.1 Lemma

Suppose that z is a complex number, [z]<1, a,b are real numbers, a;0, b \geq 0, and m.n are postive integers. The

$$\int_{0}^{\infty} \frac{t^{a-1}e^{-bt}z^{m}}{(e^{t}+z)^{n}} dt = \Gamma(a) \sum_{k=0}^{\infty} \frac{(-n)_{k}}{k!(k+n+b)^{a}} z^{k+m}$$

$$\begin{array}{l} \frac{t^{a+1}e^{-bt}z^m}{(e^t+z)^n} = t^{a-1}e^{-bt}e^{-nt}z^m \cdot \frac{1}{\left(1+\frac{z}{e^t}\right)^n} = t^{a+1}e^{-(n+b)t}z^m \cdot \sum_{k=0}^{\infty} \frac{(-n)_k}{k!}e^{-kt}z^k \\ \text{(by binomial series)} \\ = \sum_{k=0}^{\infty} \frac{(-n)k}{k!}t^{a-1}e^{-(k+n+b)t}z^{k+m} \end{array}$$

$$\int_0^\infty \frac{t^{a-1}e^{-bt}z^m}{(e^t+z)^n}dt\tag{1}$$

$$= \int_0^\infty \sum_{k=0}^\infty \frac{(-n)_k}{k!} t^{a-1} e^{-(k+n+b)t} z^{k+m} dt$$
 (2)

$$= \sum_{k=0}^{\infty} \frac{(-n)_k}{k!} \left(\int_0^{\infty} t^{a-1} e^{(-k+n+n)t} dt \right) z^{k+m}$$
 (3)

$$\Gamma(a) \cdot \sum_{k=0}^{\infty} \frac{(-n)_k}{k!(k+n+b)a} z^{k+m} \tag{4}$$

Firstly, we determine the infinete series form of the triple integral(1).

3.2 Theorem

Assume that r_1 , r_2 , thet a_1 , θ_2 are real numbers, $[r_1]<1$, $[r_2]1$, a,b are real numbers, a>0, $b\geq 0$, m.n are positive integers. Then the triple integral:

$$\int_{\theta_1}^{\theta_2} \int_{y_1}^{y_2} \int_0^{\infty} \frac{t^{a-1} \sum_{p=0}^n \frac{(n)p}{p!} e^{(n-p-b)^t} r^p cos[(m-p)\theta]}{(e^{2t} + 2re^t cos\theta + r^2)^r} dt dr d\theta$$

See page 3 for the solution and explanation

3.2 Contiuned

$$\begin{split} \int_{\theta_1}^{\theta_2} \int_{y_1}^{y_2} \int_0^\infty \frac{t^{a-1} \sum_{p=0}^n \frac{(n)p}{p!} e^{(n-p-b)^t} r^p cos[(m-p)\theta]}{(e^{2t} + 2re^t cos\theta + r^2)^r} dt dr d\theta \\ & \qquad \qquad (-n)_k (r2^{k+1} - r1^{k+1}) \\ &= \Gamma(a) \cdot \sum_{k=0}^\infty \frac{[sin(k+m)\theta2 - sin(k+m)\theta1]}{k!(k+1)(k+m)(k+n+b)^a} \end{split}$$

Proof Let z= $re^i\theta$

$$\int_0^\infty \frac{t^{a-1}e^{-bt}(re^{i\theta})^m}{(e^t + re^{i\theta})^n} dt$$
$$= \Gamma(a) \cdot \sum_{k=0}^\infty \frac{(-n)_k}{k!(k+n+b)^a} (re^{i\theta})^{k+m}$$

By Euler's formula and DeMoivre's formula, we obtain:

$$\int_0^\infty \frac{t^{a-1}e^{-bt}e^{im(\theta)}(e^+re^{-i\theta})^n}{(e^2t + 2re^tcos\theta + r^2)^a}dt = \Gamma(a) \cdot \sum_{k=0}^\infty \frac{(-n)_k}{k!(k+n+b)^a}r^ke^i(k+m)\theta$$

Therefore,

$$\begin{split} & \int_0^\infty \frac{t^{a-1} \sum_{p=0}^n e^{(n-p-b)^t} r^p e^{i(m-p)\theta}}{(e^2t + 2re^t cos\theta + r^2)^n} dt \\ & = \Gamma(a) \cdot \sum_{k=0}^\infty \frac{(-n)_k}{k!(k+n+b)^a} r^k e^{i(k+m)\theta} \end{split}$$