3-(b) Proof

$$Z_n = \int_{\Omega} d\Omega \, e^{i\vec{k}\cdot\vec{n}} B(k) = \frac{1}{(2\pi)^4} \int_{[-\pi,\pi]^4} \frac{1}{4} \frac{e^{ik_{\nu}n_{\nu}}}{\sin(k_{\mu}/2)\sin(k_{\mu}/2)} \, dk_1 dk_2 dk_3 dk_4$$

$$= \frac{1}{(2\pi)^4} \int_{[-\pi,\pi]^4} e^{ik_{\nu}n_{\nu}} \frac{1}{2\left(\sum_{\mu} 1 - \cos k_{\mu}\right)} \ dk_1 dk_2 dk_3 dk_4 \ .$$

since
$$\frac{1}{2(\sum_{\mu} 1 - \cos k_{\mu})} = \int_{0}^{\infty} e^{-2x \left[\sum_{\mu} (1 - \cos k_{\mu})\right]} dx$$
,

$$=\frac{1}{(2\pi)^4}\int_{[-\pi,\pi]^4}\!\!e^{ik_{\!\nu}n_{\!\nu}}\!\int_0^\infty\!\!e^{-2x\,[\sum_\mu\!(1-\cos k_\mu)]}dx\;dk_1dk_2dk_3dk_4$$

$$= \frac{1}{(2\pi)^4} \int_{[-\pi,\pi]^4} \int_0^\infty e^{ik_{\nu}n_{\nu}} e^{-2x \left[\sum_{\mu} (1-\cos k_{\mu})\right]} dx \ dk_1 dk_2 dk_3 dk_4$$

$$=\frac{1}{(2\pi)^4}\int_0^\infty e^{-8x}\int_{[-\pi,\pi]^4}\!\!e^{ik_\mu n_\mu +2x\cos k_\mu}\;dk_1dk_2dk_3dk_4dx\ \ (*)$$

Arfken Exercise 14.1.15 (b) gives $J_{n_{\mu}}(2i\,x) = \frac{i^{-n_{\mu}}}{2\pi} \int_{0}^{2\pi} e^{i(2ix\cos\theta + n_{\mu}\theta)} d\theta$

Arfken Equaton 14.99 gives $I_{n_{\mu}}(2x) = i^{-n_{\mu}}J_{n_{\mu}}(2ix)$

By comvining these, we get $I_{n_{\mu}}(2x) = \frac{(-1)^{n_{\mu}}}{2\pi} \int_{0}^{2\pi} e^{i(2ix\cos\theta + n_{\mu}\theta)} d\theta$

By set $\theta = \pi - k_{\mu}$, we get

$$I_{n_{\mu}}(2x) = \frac{(-1)^{n_{\mu}}}{2\pi} \int_{-\pi}^{\pi} e^{i(-2ix\cos k_{\mu} + n_{\mu}(\pi - k_{\mu}))} d\theta = \frac{1}{2\pi} \int_{-\pi}^{\pi} e^{2x\cos k_{\mu} - in_{\mu}k_{\mu}} dk_{\mu}$$

Finally
$$k_{\mu} \rightarrow -k_{\mu}$$
 gives $I_{n_{\mu}}(2x) = \int_{-\pi}^{\pi} e^{2x\cos k_{\mu} + in_{\mu}k_{\mu}} dk_{\mu}$

from (*),

$$Z_n = \frac{1}{(2\pi)^4} \int_0^\infty e^{-8x} \int_{[-\pi,\pi]^4} e^{ik_\mu n_\mu + 2x\cos k_\mu} \ dk_1 dk_2 dk_3 dk_4 dx = \int_0^\infty e^{-8x} \prod_\mu I_{n_\mu}(2x) \ dx.$$