



MATH F112 (Mathematics-II)

Complex Analysis





Lecture 39-40 Applications of Residues (Improper Integrals)

Dr Trilok Mathur, Assistant Professor, Department of Mathematics



(1) Let f(x) is continuous for all $x \ge 0$, then

$$\int_{0}^{\infty} f(x)dx = \lim_{R \to \infty} \int_{0}^{R} f(x)dx$$

provided the limit on RHS exists.



Integrals

(2) Let f(x) is continuous for all x.

then
$$\int_{-\infty}^{\infty} f(x) dx$$

$$= \lim_{R_1 \to \infty} \int_{-R_1}^{0} f(x) dx + \lim_{R_2 \to \infty} \int_{0}^{R_2} f(x) dx,$$

provided both the limits on RHS exist.



Cauchy principal value (P.V.) of the integral (2) is the number

$$P.V. \int_{-\infty}^{\infty} f(x) dx = \lim_{R \to \infty} \int_{-R}^{R} f(x) dx,$$

provided the limit on RHS exist.



Remark:

(1) Existence of improper integral

$$\int_{-\infty}^{\infty} f(x) dx$$
 implies the existence of

$$P.V.\int_{\infty}^{\infty}f(x)\,dx$$

But converse is not true.



Ex.Let
$$f(x) = x$$
.Then

$$\mathsf{P.V.} \int_{-\infty}^{\infty} f(x) \, dx = \lim_{R \to \infty} \int_{-R}^{R} x \, dx$$

$$=\lim_{R\to\infty} \left[\frac{x^2}{2} \right]_{-R}^R = 0$$



$$\mathsf{But} \int_{-\infty}^{\infty} f(x) \, dx$$

$$=\lim_{R_1\to\infty}\int_{-R_1}^0 xdx + \lim_{R_2\to\infty}\int_0^{R_2} xdx$$

$$= -\lim_{R_1 \to \infty} \frac{R_1^2}{2} + \lim_{R_2 \to \infty} \frac{R_2^2}{2}$$



- :. Limit on RHS fails to exist
- ⇒ The improper integral

$$\int_{-\infty}^{\infty} f(x) dx$$
fails to exist.



Integrals

If the function f(x) ($-\infty < x < \infty$) is an even function i.e. f(-x) = f(x) for all x, then the symmetry of the graph of y = f(x) with respect to y axis leads to

$$\int_{-R}^{R} f(x)dx = 2\int_{0}^{R} f(x)dx$$



When f(x) is an even function and the Cauchy principal value exists, then

$$P.V.\int_{-\infty}^{\infty} f(x)dx = \int_{-\infty}^{\infty} f(x)dx = 2\int_{0}^{\infty} f(x)dx$$



To evaluate improper integral of <u>Even</u> Rational Functions f(x) = p(x)/q(x)

• p(x) and q(x) are polynomials with real coefficients and no factors in common

• q(z) has no real zeros but has at least one zero above the real axis.



- Identify all distinct zeros of the polynomial q(z) that lie above the real axis
- They will be finite in number
- May be labeled as z_1, z_2,z_n where n is less than or equal to the degree of q(z)
- Now, integrate the quotient f(z) = p(z)/q(z) around the positively oriented boundary of the semicircular region.



The simple closed contour consists of

• The segment of the real axis from z = -R to z = R and

•The top half of the circle |z| = R described counterclockwise and denoted by C_R .



Integrals

Remark:

The positive number R is large enough that the points $z_1, z_2,...z_n$ all lie inside closed path.



From Cauchy Residue theorem

$$\int_{-R}^{R} f(x)dx + \int_{C_R} f(z)dz = 2\pi i \sum_{k=1}^{n} \operatorname{Res}_{z=z_k} f(z)$$

If
$$\lim_{R\to\infty} \int_{C_R} f(z)dz = 0$$
,



Integrals

then it follows

$$P.V. \int_{-\infty}^{\infty} f(x)dx = 2\pi i \sum_{k=1}^{n} \operatorname{Res}_{z=z_{k}}^{n} f(z)$$

If f(x) is even, then



Integrals

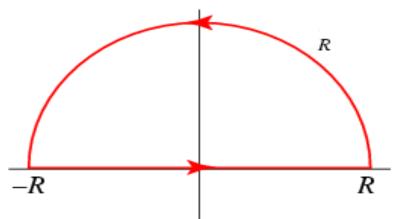
$$\int_{-\infty}^{\infty} f(x)dx = 2\pi i \sum_{k=1}^{n} \operatorname{Res}_{z=z_{k}} f(z)$$

and

$$\int_{0}^{\infty} f(x)dx = \pi i \sum_{k=1}^{n} \operatorname{Res}_{z=z_{k}} f(z)$$



Q.4,p.267:Evaluate
$$I = \int_{0}^{\infty} \frac{x^{2} dx}{(x^{2} + 1)(x^{2} + 4)}$$





Integrals

Let
$$f(z) = \frac{z^2}{(z^2 + 1)(z^2 + 4)} & C = [-R, R] \cup C_R$$

then

$$\int_{-R}^{R} \frac{x^2 dx}{(x^2+1)(x^2+4)} + \int_{C_R} f(z) dz = 2\pi i \sum_{z=z_k}^{\text{Re } s} f(z)$$

clearly $z = \pm i$, $\pm 2i$ are poles of order of 1 of f(z) but z = -i, -2i lie outside the region C.



$$\therefore \operatorname{Res}_{z=i} f(z) = \frac{z^2}{(z+i)(z^2+4)}\Big|_{z=i} = \frac{i^2}{2i \times 3} = \frac{i}{6}$$

Res_{z=2i}
$$f(z) = \frac{z^2}{(z^2+1)(z+2i)}\Big|_{z=2i} = \frac{-4}{-3\times4i} = \frac{-i}{3}$$



$$\therefore (1) \Longrightarrow$$

$$\int_{-R}^{R} \frac{x^2 dx}{(x^2 + 1)(x^2 + 4)} + \int_{C_R} f(z) dz = 2\pi i \left(\frac{i}{6} - \frac{i}{3}\right)$$

$$= \pi/3$$

$$|f(z)| = \frac{|z^2|}{|z^2 + 1||z^2 + 4|} \le \frac{|z^2|}{|z^2| - 1||z^2| - 4}$$



Integrals

Hence

$$\left| \int_{C_R} f(z) dz \right| \le \frac{R^2 . \pi R}{|R^2 - 1| |R^2 - 4|}$$

$$= \frac{\pi}{R \left| 1 - \frac{1}{R^2} \right| \left| 1 - \frac{4}{R^2} \right|} \to 0 \quad \text{as } R \to \infty$$



Integrals

which yields

$$\int_{-\infty}^{\infty} \frac{x^2 dx}{(x^2 + 1)(x^2 + 4)} = \frac{\pi}{3}$$

$$\Rightarrow 2\int_{0}^{\infty} \frac{x^{2}dx}{(x^{2}+1)(x^{2}+4)} = \pi/3$$

$$\Rightarrow \int_{0}^{\infty} \frac{x^{2} dx}{(x^{2} + 1)(x^{2} + 4)} = \frac{\pi}{6}$$



Integrals

Evaluation of improper integral of form $\int_{-\infty}^{\infty} f(x) \cos ax \, dx$ and $\int_{-\infty}^{\infty} f(x) \sin ax \, dx$

$$\int_{-R}^{R} f(x)e^{iax} dx = \int_{-R}^{R} f(x)\cos ax dx + i \int_{-R}^{R} f(x)\sin ax dx$$

(together with the fact that the modulus

$$|e^{iaz}| = |e^{ia(x+iy)}| = |e^{-ay}.e^{iax}| \Longrightarrow |e^{iaz}| = e^{-ay}$$

is bounded in the upper half plane $y \ge 0$)



Jordan's Lemma: Suppose that

(i) a function f(z) is analytic at all points z in the upper half plane $y \ge 0$ that are exterior to the circle $|z| = R_0$;



(ii)
$$C_R: z = Re^{i\theta}, 0 \le \theta \le \pi, R > R_0;$$

(iii) for all points z on C_R , there is a positive constant M_R such that

$$|f(z)| \le M_R$$
, where $\lim_{R\to\infty} M_R = 0$.



Then, for every positive constant a,

$$\lim_{R\to\infty} \int_{C_R} f(z) e^{iaz} dz = 0$$



Q.1,p.275:
$$I = \int_{-\infty}^{\infty} \frac{\cos x \, dx}{(x^2 + a^2)(x^2 + b^2)}, a > b > 0$$

Let
$$f(z) = \frac{1}{(z^2 + a^2)(z^2 + b^2)}$$

$$\& C = [-R, R] \cup C_R$$



Integrals

f(z) has singularity at $z = \pm ai$, $\pm bi$ out of which z = ai, bi are inside C & they are simple poles

Res_{z=ai}
$$f(z)e^{iz} = \frac{e^{iz}}{(z+ai)(z^2+b^2)}\Big|_{z=ai}$$

$$= \frac{e^{-a}}{2ai(b^2 - a^2)} = -\frac{ie^{-a}}{2a(b^2 - a^2)}$$



Res
$$f(z)e^{iz} = \frac{e^{iz}}{(z^2 + a^2)(z + bi)}\Big|_{z=bi}$$

$$= \frac{e^{-b}}{2bi(a^2 - b^2)} = \frac{ie^{-b}}{2b(b^2 - a^2)}$$

$$\therefore \int_{-R}^{R} \frac{e^{ix} dx}{(x^2 + a^2)(x^2 + b^2)} + \int_{C_P} f(z) e^{iz} dz$$



$$=2\pi i \sum \operatorname{Res}\left(f(z)e^{iz}\right)$$

$$= \frac{2\pi \, i.i}{2(b^2 - a^2)} \left(\frac{e^{-b}}{b} - \frac{e^{-a}}{a} \right)$$

$$= \frac{\pi}{a^2 - b^2} \left(\frac{e^{-b}}{b} - \frac{e^{-a}}{a} \right)$$



Integrals

Taking real parts, we get

$$\int_{-R}^{R} \frac{\cos x \, dx}{\left(x^2 + a^2\right)\left(x^2 + b^2\right)} + \operatorname{Re} \int_{C_R} f(z) \, e^{iz}$$

$$= \frac{\pi}{a^2 - b^2} \left(\frac{e^{-b} - e^{-a}}{b} \right) \tag{1}$$



Integrals

On C_R , we have

$$|f(z)| = \frac{1}{(z^2 + a^2)(z^2 + b^2)}$$

$$\leq \frac{1}{|R^2 - a^2| |R^2 - b^2|}$$

$$\Rightarrow M_R \to 0$$
 as $R \to \infty$



Integrals

Hence by Jordan's Lemma:

$$\lim_{R\to\infty} \int_{C_R} e^{iz} f(z) dz = 0$$

Note:

$$\left| \operatorname{Re} \int_{C_R} e^{iz} f(z) dz \right| \leq \left| \int_{C_R} e^{iz} f(z) dz \right|$$



Integrals

\therefore (1) yields

$$\int_{-\infty}^{\infty} \frac{\cos x \, dx}{\left(x^2 + a^2\right)\left(x^2 + b^2\right)}$$

$$= \frac{\pi}{a^2 - b^2} \left(\frac{e^{-b}}{b} - \frac{e^{-a}}{a} \right)$$



Q.6,p.276:
$$I = \int_{-\infty}^{\infty} \frac{x^3 \sin ax}{x^4 + 4} dx, a > 0$$

Let
$$f(z) = \frac{z^3}{z^4 + 4}$$



$$z^4 + 4 = 0 \Rightarrow z^4 = -4 \Rightarrow z = (-4)^{\frac{1}{4}}$$

$$=(4(-1))^{\frac{1}{4}}$$

$$=\left(4e^{(\pi+2k\pi)i}\right)^{\frac{1}{4}}, k=0, 1,2,3$$

$$\Rightarrow z_k = \sqrt{2} e^{\left(\frac{\pi}{4} + \frac{k\pi}{2}\right)i}, k = 0, 1, 2, 3$$



For
$$k = 0$$
,

$$z_0 = \sqrt{2} e^{i\pi/4}$$

$$= \sqrt{2} \left(\cos \pi/4 + i \sin \pi/4\right)$$

$$= 1 + i$$



Integrals

For k = 1,

$$z_1 = \sqrt{2} e^{\left(\frac{\pi}{4} + \frac{\pi}{2}\right)i}$$

$$= \sqrt{2} \left[\cos \left(\frac{\pi}{4} + \frac{\pi}{2} \right) + i \sin \left(\frac{\pi}{4} + \frac{\pi}{2} \right) \right]$$

$$= \sqrt{2} \left(-\frac{1}{\sqrt{2}} + i \frac{1}{\sqrt{2}} \right) = -1 + i$$



Integrals

For k = 2

$$z_2 = \sqrt{2} e^{\left(\frac{\pi}{4} + \pi\right)i}$$

$$= \sqrt{2} \left[\cos \left(\pi + \frac{\pi}{4} \right) + i \sin \left(\pi + \frac{\pi}{4} \right) \right]$$

$$= \sqrt{2} \left(-\frac{1}{\sqrt{2}} - \frac{1}{\sqrt{2}} \right) = -1 - i$$



$$For k = 3$$

$$z_3 = \sqrt{2} e^{\left(\frac{\pi}{4} + \frac{3\pi}{2}\right)i}$$

$$=\sqrt{2}\left[\cos\frac{7\pi}{4} + i\sin\frac{7\pi}{4}\right]$$

$$=1-i$$



Integrals

simple poles are $z_0 = 1 + i \& z_1 = -1 + i$ which are inside C.

$$B_0 = \operatorname{Res}_{z=z_0} f(z)e^{iaz} = \operatorname{Res}_{z=1+i} \frac{z^3 e^{iaz}}{z^4 + 4}$$

$$=\frac{z^3 e^{iaz}}{4z^3}\Big|_{z=1+i}=\frac{1}{4}e^{ia(1+i)}$$



$$B_1 = \operatorname{Res}_{z=z_1} f(z)e^{iaz} = \frac{z^3 e^{iaz}}{4z^3}\Big|_{z=-1+i}$$

$$=\frac{1}{4}e^{ia(-1+i)}$$

$$=\frac{1}{4}e^{-ai}.e^{-a}$$



$$\therefore B_0 + B_1 = \frac{1}{4}e^{-a} \left[e^{ai} + e^{-ai} \right]$$

$$= \frac{1}{4}e^{-a}(\cos a + i\sin a + \cos a - i\sin a)$$

$$=\frac{1}{2}e^{-a}\cos a$$



Integrals

Now we have

$$\int_{-R}^{R} \frac{x^3 e^{iax}}{x^4 + 4} dx + \int_{C_R} f(z) e^{iaz} dz$$

$$= 2\pi i \sum_{C_R} \operatorname{Res} f(z) e^{iaz}$$

$$= 2\pi i \frac{1}{2} e^{-a} \cos a$$

$$=\pi i e^{-a}\cos a$$

Evaluation of Improper Integrals



Taking Imaginary parts, we have

$$\operatorname{Im} \int_{-R}^{R} \frac{x^{3} e^{iax}}{x^{4} + 4} dx + \operatorname{Im} \int_{C_{R}} f(z) e^{iaz} dz$$

$$= \operatorname{Im} (2\pi i \sum \operatorname{Res} f(z) e^{iaz})$$

$$= \pi e^{-a} \cos a$$

Evaluation of Improper Integrals



Hence

$$\int_{-R}^{R} \frac{x^3 \sin ax}{x^4 + 4} dx + \operatorname{Im} \int_{C_R} f(z) e^{iaz} dz$$

$$=\pi e^{-a}\cos a$$



Integrals

We have

$$f(z) = \frac{z^3}{z^4 + 4}$$



Integrals

On
$$C_R:|z|=R$$
, we get

$$|f(z)| \le \frac{R^3}{R^4 - 4} \to 0 \text{ as } R \to \infty$$

Hence by Jordan's Lemma

$$\lim_{R\to\infty} \int_{C_R} f(z) e^{iaz} dz = 0$$

Evaluation of Improper Integrals



Thus, on taking limit when

 $R \rightarrow \infty$, we get

$$\int_{-\infty}^{\infty} \frac{x^3 \sin ax}{x^4 + 4} dx = \pi e^{-a} \cos a$$



Integrals

Definite integrals involving sines and cosines:

Consider the integral

$$I = \int_{0}^{2\pi} F(\cos\theta, \sin\theta) d\theta$$

Let
$$z = e^{i\theta}$$
, $0 \le \theta \le 2\pi$

$$\Rightarrow dz = i.e^{i\theta}d\theta \Rightarrow \frac{dz}{iz} = d\theta$$



$$C$$
: $|z|=1$

$$\frac{1}{2}\left(z+\frac{1}{z}\right) = \frac{1}{2}\left(e^{i\theta} + e^{-i\theta}\right) = \cos\theta$$

$$\frac{1}{2i}\left(z - \frac{1}{z}\right) = \frac{1}{2i}\left(e^{i\theta} - e^{-i\theta}\right) = \sin\theta$$



$$\therefore I = \int_{0}^{2\pi} F(\cos\theta, \sin\theta) d\theta$$

$$= \int_{C:|z|=1} f(z) dz = 2\pi i \sum_{C:|z|=1} \operatorname{Re} s f(z)$$



Q1, p. 290 : Evaluate
$$I = \int_{0}^{2\pi} \frac{d\theta}{5 + 4\sin\theta}$$

$$\therefore$$
Let $z = e^{i\theta}$

then
$$I = \int_{C:|z|=1} \frac{dz}{iz\left(5+4\frac{1}{2i}\left(z-\frac{1}{z}\right)\right)}$$
$$= \int_{C} \frac{dz}{5iz+2z^2-2}$$



$$2z^{2} + 5iz - 2$$

$$= 2z^{2} + 4iz + iz - 2$$

$$= 2z(z + 2i) + i(z + 2i)$$

$$= (z + 2i)(2z + i)$$

$$= 2(z + 2i)\left(z + \frac{i}{2}\right)$$

Evaluation of Improper Integrals



$$\therefore I = \int_{C} f(z) \, dz,$$

where
$$f(z) = \frac{1}{2(z+2i)(z+i/2)}$$

$$z = -2i, \frac{-i}{2}$$
 are simple poles of $f(z)$

but
$$z = \frac{-l}{2}$$
 is the only pole which inside C .



$$\left. \frac{\operatorname{Re} s}{z = -i/2} f(z) = \frac{1}{2(z+2i)} \right|_{z = -i/2} = \frac{1}{2\left(\frac{-i}{2} + 2i\right)} = \frac{1}{3i}$$

$$\therefore I = 2\pi i \times \frac{1}{3i} = \frac{2\pi}{3}$$



Q.5,p.291:
$$I = \int_{0}^{\pi} \frac{\cos 2\theta \, d\theta}{1 - 2a \cos \theta + a^2}, |a| < 1$$

we have
$$\cos\theta = \frac{1}{2} \left(z + \frac{1}{z} \right)$$
,

$$\sin \theta = \frac{1}{2i} \left(z - \frac{1}{z} \right), z = e^{i\theta}$$



$$\therefore 1 - 2a\cos\theta + a^2$$

$$= 1 - 2a \frac{1}{2} \left(z + \frac{1}{z} \right) + a^2$$

$$= -\frac{a}{z} \left(z - a \right) \left(z - \frac{1}{a} \right)$$



$$\cos 2\theta = 2\cos^2 \theta - 1$$

$$= 2.\frac{1}{4} \left(z + \frac{1}{z} \right)^2 - 1$$

$$=\frac{1}{2z^2}(z^4+1)$$



$$I = \int_{0}^{\pi} \frac{\cos 2\theta \cdot d\theta}{1 + a^{2} - 2a \cos \theta}$$

$$= \frac{1}{2} \int_{0}^{2\pi} \frac{\cos 2\theta \cdot d\theta}{1 + a^{2} - 2a \cos \theta}$$

$$= -\frac{1}{4ai} \int_{c} \frac{(z^{4} + 1)dz}{z^{2}(z - a)(z - \frac{1}{a})}$$



Integrals

Let
$$f(z) = \frac{z^4 + 1}{z^2 \left(z - a\right) \left(z - \frac{1}{a}\right)}$$

then
$$z = a, \frac{1}{a}$$
 are simple poles

& z = 0 is a pole of order 2 of f(z)



Integrals

$$\therefore |a| < 1 \Longrightarrow \frac{1}{|a|} > 1$$

 \therefore z = 0 & z = a are the only poles which are inside C.



$$B_0 = \operatorname{Res}_{z=a} f(z) = \frac{z^4 + 1}{z^2 \left(z - \frac{1}{a}\right)} \bigg|_{z=a}$$
$$= \frac{a^4 + 1}{a(a^2 - 1)}$$



$$B_{1} = \operatorname{Res}_{z=0} f(z) = \frac{d}{dz} \left[\frac{z^{4} + 1}{(z - a)\left(z - \frac{1}{a}\right)} \right]_{z=0}$$

$$= \frac{a^{2} + 1}{z^{4} + 1}$$



$$\therefore B_0 + B_1$$

$$= \frac{a^4 + 1}{a(a^2 - 1)} + \frac{a^2 + 1}{a}$$

$$= \frac{a^4 + 1 + a^4 - 1}{a(a^2 - 1)} = \frac{2a^3}{a^2 - 1}$$



$$\therefore I = -\frac{1}{4ai} \times 2\pi i \times \frac{2a^3}{a^2 - 1}$$
$$= \frac{a^2\pi}{1 - a^2}$$

Problem-1

Show
$$\int_{0}^{2\pi} \frac{\cos^2 3\theta \, d\theta}{1 - 2p\cos 2\theta + p^2} = \pi \frac{1 - p + p^2}{1 - p}, 0$$

Sol.
$$I = \frac{1}{2} \int_{0}^{2\pi} \frac{(1 + \cos 6\theta)d\theta}{1 - 2p\cos \theta + p^2} = \frac{1}{2} \operatorname{Re} \left\{ \int_{0}^{2\pi} \frac{(1 + e^{i6\theta})d\theta}{1 - 2p\cos \theta + p^2} \right\}$$

$$I' = \frac{1}{i} \int_{C} \frac{z(1+z^{6})dz}{(1-pz^{2})(z^{2}-p)} = 2\pi \sum_{c} \text{Res } f(z)$$

where C:|z|=1

Problem-1



$$f(z)$$
 has simple poles at $z = \pm \sqrt{p}$ and $z = \pm \sqrt{\frac{1}{p}}$

out of which $z = \pm \sqrt{p}$ are inside C.

$$\sum \operatorname{Res} f(z) = \lim_{z \to \sqrt{p}} \frac{z(1+z^6)}{(1-pz^2)(z+\sqrt{p})} + \lim_{z \to -\sqrt{p}} \frac{z(1+z^6)}{(1-pz^2)(z-\sqrt{p})}$$

$$= \frac{1+p^3}{1-p^2} = \frac{1-p+p^2}{1-p}$$

$$\Rightarrow I' = 2\pi \frac{1 - p + p^2}{1 - p} \Rightarrow I = \pi \frac{1 - p + p^2}{1 - p}$$





lead

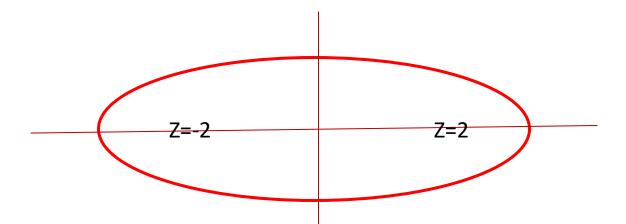
Problem-2

Evaluate
$$I = \int_{C} \frac{dz}{z(2z-5)(z-4)}$$
,

where
$$C = \{z : |z+2| + |z-2| = 6\}$$

Solu. C is a ellipse with semi major axis 3

and minor axis $\sqrt{5}$, and foci are z = 2 and z = -2



lead

Problem-2

only two poles z = 0 and z = 5/2 lie inside C.

Res_{z=0} =
$$\lim_{z \to 0} zf(z) = \lim_{z \to 0} \frac{z}{2z(z-4)(z-5/2)} = 1/20$$

Res_{z=5/2} =
$$\lim_{z \to 5/2} (z - 5/2) f(z) = \lim_{z \to 0} \frac{z - 5/2}{2z(z - 4)(z - 5/2)} = -2/15$$

$$I = 2\pi i \left(\frac{1}{20} - \frac{2}{15}\right) = \frac{-i\pi}{6}$$

innovate achieve lead

Problem-3

Evaluate
$$\int_{C} \frac{\log z}{(z^3 + z^2 + z + 1)} dz$$
, where $C = C_1 \cup C_2$,

$$C_1$$
: line $2x + 2y + 1 = 0$

$$C_2$$
: portion of the circle $|z|=2$ lies below the line C_1 log z is a branch $|z|>0$, $\pi/2<\theta<5\pi/2$

Solu. f(z) has simple pole at $z = \pm i$, -1, where z = -i and -1 are interior to the C.

lead

$$\int_{C} \frac{\log z}{(z^{3} + z^{2} + z + 1)} dz = \int_{C_{-1}} \frac{(\log z)/(z^{2} + 1)}{(z + 1)} dz$$

$$+ \int_{C_{-i}} \frac{(\log z)/(z-i)(z+1)}{(z+i)} dz$$

$$= 2\pi i \left| \frac{\log(-1)}{2} + \frac{\log(-i)}{(1-i)(-2i)} \right| = \frac{-\pi^2}{4} (1+3i)$$



THANK YOU FOR YOUR PATIENCE !!!