

Resolution of the translated Gaussian integral in 1 dimension

We want to evaluate

$$\int_{\mathbb{R}} e^{-\frac{a}{2}x^2 + bx} dx \quad a > 0, b \in \mathbb{R}.$$

The strategy is to propose a change of variable that is a translation towards the stationary point of the exponential exponent.

$$\frac{d}{dx} \left(-\frac{a}{2}x^2 + bx \right) = -ax + b = 0 \rightarrow x = \frac{b}{a}$$

We then propose the change of variable

$$y = x - \frac{b}{a}$$

So that:

$$\begin{aligned} \int_{\mathbb{R}} e^{-\frac{a}{2}x^2 + bx} dx &= \int_{\mathbb{R}} e^{-\frac{a}{2}\left(y + \frac{b}{a}\right)^2 + b\left(y + \frac{b}{a}\right)} dy = \int_{\mathbb{R}} e^{-\frac{a}{2}y^2 - \frac{b^2}{2a} - \cancel{by} + \cancel{by} + \frac{b^2}{a}} dy = \\ &= e^{\frac{b^2}{2a}} \int_{\mathbb{R}} e^{-\frac{a}{2}y^2} dy = e^{\frac{b^2}{2a}} \sqrt{\frac{2\pi}{a}} \end{aligned}$$

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