

6.5) Do the integral

$$\oint_C \frac{dz}{z^2 - 1} \quad (1)$$

in which the contour C is counterclockwise about the circle $|z| = 2$

6.9) Use Cauchy's integral formula

$$f^{(n)}(z) = \frac{n!}{2\pi i} \oint dz' \frac{f(z')}{(z' - z)^{n+1}} \quad (2)$$

and Rodrigues's expression

$$P_n(x) = \frac{1}{2^n n!} \left(\frac{d}{dx} \right)^n (x^2 - 1)^n \quad (3)$$

for Legendre's polynomial $P_n(x)$ to derive Schlaefli's formula

$$P_n(z) = \frac{1}{2^n 2\pi i} \oint \frac{(z'^2 - 1)^n}{(z' - z)^{n+1}} dz' \quad (4)$$

6.20) Use a contour integral to evaluate the integral

$$I_a = \int_0^\pi \frac{d\theta}{a + \cos \theta}, \quad a > 1. \quad (5)$$

6.26) Show that

$$\int_0^\infty \cos ax e^{-x^2} dx = \frac{1}{2} \sqrt{\pi} e^{-a^2/4}. \quad (6)$$

6.33) The Bessel function J_n is given by the integral

$$J_n(x) = \frac{1}{2\pi i} \oint_C e^{(x/2)(z-1/z)} \frac{dz}{z^{n+1}} \quad (7)$$

along a counterclockwise about the origin. Find the generating function for these Bessel functions, that is, the function $G(x, z)$ whose Laurent series has the $J_n(x)$'s as coefficients

$$G(x, z) = \sum_{n=-\infty}^{\infty} J_n(x) z^n. \quad (8)$$

6.34) Show that the Heaviside function $\theta(y) = (y + |y|)/(2|y|)$ is given by the integral

$$\theta(y) = \frac{1}{2\pi i} \int_{-\infty}^{\infty} e^{iyx} \frac{dx}{x - i\epsilon} \quad (9)$$

in which ϵ is an infinitesimal positive number.