

Advanced Engineering Mathematics
Prof. P. N. Agrawal
Department of Mathematics
Indian Institute of Technology- Roorkee

Lecture – 21
Evaluation of Real Integrals Using Residues - I

Hello friends welcome to my lecture on evaluation of real integrals using residues this is first lecture now residue theorem helps us a very elegant and simple method for evaluating certain classes of complicated real integrals which are difficult to evaluate by using the methods which are given in the real calculus let us consider an integral of the type $I = \int_0^{2\pi} R(\cos \theta, \sin \theta) d\theta$. Where $R(\cos \theta, \sin \theta)$ is the real rational function of $\sin \theta$ and $\cos \theta$ finite on the interval $0 \leq \theta \leq 2\pi$.

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Residue theorem yields us a very elegant and simple method for evaluating certain classes of complicated real integrals.

Integrals of Rational Functions of $\sin \theta$ and $\cos \theta$

Consider an integral of the type

$$I = \int_C R\left(\frac{z+i}{z-i}, \frac{z-i}{z+i}\right) \frac{dz}{iz} \quad I = \int_0^{2\pi} R(\cos \theta, \sin \theta) d\theta$$

C: (unit circle) (positively oriented)

where $R(\cos \theta, \sin \theta)$ is a real rational function of $\sin \theta$ and $\cos \theta$, finite on the interval $0 \leq \theta \leq 2\pi$. Let us set $e^{i\theta} = z$, we obtain

$$\cos \theta = \frac{z + \frac{1}{z}}{2} \quad \text{and} \quad \sin \theta = \frac{z - \frac{1}{z}}{2i}$$

$z = e^{i\theta}$
 $\frac{dz}{d\theta} = e^{i\theta} \cdot i = i z$
 $d\theta = \frac{dz}{iz}$

What we do we will convert this to the contour integral and then using the method of residue theorem we shall evaluate that contour integral to determine the value of the given integral so let us make a substitution let us put $e^{i\theta} = z$ when $e^{i\theta}$ is z then $1/z$ is $e^{-i\theta}$ since we know that $\cos \theta = \frac{e^{i\theta} + e^{-i\theta}}{2}$ so $\cos \theta$ becomes $\frac{z + 1/z}{2}$.

And $\sin \theta = \frac{e^{i\theta} - e^{-i\theta}}{2i}$ so $\sin \theta$ becomes $\frac{z - 1/z}{2i}$ let us replace the value of $\cos \theta$ and $\sin \theta$ in the expression for $R(\cos \theta, \sin \theta)$

then $R \cos \theta \sin \theta$ becomes a rational function of Z and e to the power $i \theta = Z$ and when you differentiate $Z = e$ to the power $i \theta$ but we get $dZ / d \theta = e$ to the power $i \theta * i$ or we can say $d \theta /$ so this $= i Z$.

So, $d \theta = dZ / iZ$ so for $d \theta$ we shall put here dZ / iZ and for $\cos \theta$ we shall write $RZ + 1/Z/2$ for $\sin \theta$ we shall write $Z - 1/Z/2i$ and when θ varies from 0 to 2π what we notice here $Z = e$ to the power $i \theta$ means $\text{mod } Z = 1$ so let us draw the circle and $\text{mod } Z = 1$ so here is $\theta = 0$ $Z = e^{i \theta}$ is the argument of Z $\theta = 0$ here θ is $\pi/2$ here θ is π here $3\pi/2$ and here is 2π value come back.

So, when θ varies from 0 to 2π we move along $\text{mod } Z = 1$ that is the unit circle in the anti clock by direction so when θ varies from 0 to 2π we move along the unit circle $\text{mod } Z = 1$ in the anti clock by direction this unit circle let us denote by C so we shall write $I = \text{integral} / C R Z + 1/Z$ to the power $-1/2$ $Z - Z$ to the power $-1/2i$ and then $d \theta$ we shall write as dZ/iZ and hence then C is $\text{mod } Z = 1$ positively oriented.

So, we convert the given integral i real integral i * contour integral and we value contour integral by means of residue theorem so we will get the value of i.

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Integrals of Rational Functions of $\sin \theta$ and $\cos \theta$ cont...

Substituting these values of $\cos \theta$ and $\sin \theta$ in $R(\cos \theta, \sin \theta)$ we get a rational function of z , say, $f(z)$. As θ varies from 0 to 2π , the variable z moves once around the unit circle $C : |z| = 1$ in the counterclockwise sense. Since

$$\frac{dz}{d\theta} = ie^{i\theta},$$

we have

$$d\theta = \frac{dz}{iz}$$

Now let us see how we go about it substituting the values of cos theta and sin theta we get the rational function of Z say f Z okay and as theta varies from 0 to 2Pi the variable z moves once around the unit circle mod Z = 1 in the counter clockwise d theta is dZ/iZ

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Integrals of Rational Functions of sin θ and cos θ cont...

and hence the given integral takes the form

$$I = \int_C \frac{f(z)}{iz} dz,$$

the integral being taken in the counterclockwise sense around the unit circle C.

Example 1

Show that

$$I = \int_0^{2\pi} \frac{d\theta}{1 - 2p \cos \theta + p^2} = \frac{2\pi}{1 - p^2}$$

where $0 < p < 1$.

So, when you put them we get $I = \text{integral } /C f z * dz/iZ$ the integral along c is being taken in the anti clock direction and let us take a simple example suppose we have $I =$ let me take it as I let $I = \text{integral } 0 \text{ to } 2\pi$ this is our $1 - 2p \cos \theta + p^2$ we shall show that p lies between 0 and 1 the value of the integral is 2π over $1 - p^2$.

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We have $I = \int_0^{2\pi} \frac{d\theta}{1 - 2p \cos \theta + p^2}$, $0 < p < 1$

Let us set $z = e^{i\theta}$ $C: |z|=1$ (counterclockwise sense)

$\Rightarrow d\theta = \frac{dz}{iz}$

Then $\cos \theta = \frac{z + \frac{1}{z}}{2}$

We get $I = \int_C \frac{\frac{dz}{iz}}{1 - p \left(\frac{z + \frac{1}{z}}{2} \right) + p^2} = \frac{1}{i} \int_C \frac{dz}{z^2 - p(z + \frac{1}{z}) + p^2}$

$= \frac{1}{i} \int_C \frac{dz}{-p^2 z^2 + z(p^2 + 1) - p}$

$= -\frac{1}{ip} \int_C \frac{dz}{z^2 - z \left(\frac{p^2 + 1}{p} \right) + 1}$

$= -\frac{1}{ip} \int_C \frac{dz}{(z - p)(z - \frac{1}{p})}$

Let $f(z) = \frac{1}{(z - p)(z - \frac{1}{p})}$

Then $f(z)$ has simple poles at $z = p, \frac{1}{p}$


$I = -\frac{1}{ip} \times 2\pi i \left(\frac{1}{p - \frac{1}{p}} \right) = \frac{2\pi}{1 - p^2}$

We are given that $0 < p < 1$

$z = p$ lies inside $|z|=1$

while $z = \frac{1}{p}$ lies outside $|z|=1$

$\text{Res } f(z)_{z=p} = \lim_{z \rightarrow p} (z - p) \frac{1}{(z - p)(z - \frac{1}{p})} = \frac{1}{p - \frac{1}{p}}$



So, we have so let us define $z = e^{i\theta}$ so that $d\theta = dz/iz$ then $\cos \theta$ we have seen $\cos \theta$ is $(z + 1/z)/2$ or we can say $Z^2 + 1/2z$ let us put the value we get $I =$ now as θ varies from 2π and Z varies from z varies along with unit circle okay C here is $\text{mod } Z = 1$ in the counter clockwise sense and then we have $d\theta = dz/iZ/1 - 2p \cos \theta$ so $1 - 2p \cos \theta$ is $z^2 + 1/2Z + p^2$.

So, this = let us simplify we have dZ let me take this 1 over i outside and then I will get here this $2zi$ I multiply this $2i$ cancel I will multiply this z here $z - p^2/z^2 + 1 + p^2 z$ we get so this is $1/i$ times integral over C $dz/-pz^2$ and then we get $+z$ times $p^2 + 1 - p$ this is what I get or I can write it as -1 upon $i \cdot p$ inside the integral we have $dz/-p$ we have taken common so $z^2 - z$ times $p^2 + 1/p$ we have here.

We get $+1$ we get now let us extract this expression so let us $z^2 - p^2 + 1/p$ I can write as $p + 1/p \cdot z + 1$. I can write it as $z^2 - z \cdot p - 1/p \cdot z + 1$ or I can write it as z times $z - p - 1/p \cdot z - p$ so the factors are $z - p - 1/p$ so this will be -1 upon $i p$ integral over C $dz/ z - p - 1/p$ now let us say let $fz = 1/ z - p - 1/p$ then fz has simple poles at $z = p$ and $1/p$ because you multiply $fz / z - p$ and take the limit at z to p you get $1 \text{ over } -1/p$.

Similarly, when you multiply $fz / z - 1 \text{ over } p$ and take the limit at z is to $1/p$ you get $1 \text{ over } 1/p - p$ so it has simple poles at $z = p$ and $1/p$ now let us see which pole lies inside $\text{mod } z = 1$ because our contour is $\text{mod } z = 1$ we are given that $0 < p < 1$ so $z = p$ lies inside $\text{mod } z = 1$ while $z = 1/p$ lies outside $\text{mod } z = 1$ so p lies here and $1/p$ lies here so we need to consider the similarities which lies inside the circle.

Because residue theorem says that the function fz analytic inside a non simple close curves except at finite number of isolated similarities inside C then the integral over C of z is $2\pi i \cdot$ some of residues at the similarities of object which lies inside C so let us find the residue of fz that $z = p$ so this is limit z is to p $z - p \cdot fz$ that is $1 \text{ over } z - p \cdot z - 1/p$ this will cancel with this and we will get $p - 1/p$ rest to the power -1 .

Because we have $1/z - 1/p$ so we have $I = -1/I * p$ and then we have to multiply the residue by $2\pi i$ so the value of the integral is $2\pi i \cdot 1/p - 1/p$ that is $p^2 - 1/p$ so this I will cancel with this I and this p will cancel with this p here and we will get $2\pi i$ times $1/(1-p^2)$ so this is the value of the integral 0 to 2π $d\theta / (1 - 2p \cos \theta + p^2)$ $0 < p < 1$ so this how we evaluate this contour this real integral using residue theorem.

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Improper Integrals of Rational Functions

A real integral

$$\int_a^b f(x) dx$$

is said to be an improper integral if either

- (i) one or both of the limits of integration are not finite, or
- (ii) the integral has infinite discontinuity at 'a' or at 'b' (a, b finite) or at some point c , $a < c < b$.

The improper integral $\int_{-\infty}^{\infty} f(x) dx$ is defined as

$$\int_{-\infty}^{\infty} f(x) dx = \lim_{a \rightarrow -\infty} \int_a^0 f(x) dx + \lim_{b \rightarrow \infty} \int_0^b f(x) dx \quad (1)$$

Now let us go to another kind of real integrals we will take now in to a count improper integrals rational functions so a real integral over a to b $f(x) dx$ is called improper integral if either 1 or both the limits of the integration a and b are not finite are the integral has infinite discontinuity at a or at b say as example you can consider integral 0 to $1/x dx$ then when x is near 0 $1/x$ is not finite so $1/x$ as infinite discontinuity at $x = 0$.

Okay so are you can say suppose you take 0 to $1/x - 1 dx$ then at the upper limit this $1/x - 1$ has as infinite discontinuity while a and b are both finite so or you can consider this case suppose you take -1 to $1/x dx$ then at the interval of the integration -1 to 1 that is the point $x = 0$ at which $1/x$ becomes infinite so there is infinite discontinuity at the point 0 which lies between -1 and 1 so in any of this situations the integral a to b $f(x) dx$ is called improper integral.

Now integral – infinity to infinity $f(x)dx$ is defined as - infinity to infinity $f(x)dx = \lim_{a \rightarrow -\infty} \int_a^0 f(x)dx + \lim_{b \rightarrow \infty} \int_0^b f(x)dx$ this is how we defined the improper integral/– infinity to infinity $f(x)dx$.

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If both the limits exist, then we may write

$$\int_{-\infty}^{\infty} f(x) dx = \lim_{t \rightarrow \infty} \int_{-t}^t f(x) dx \quad \checkmark = \text{p.v.} \int_{-\infty}^{\infty} f(x) dx \quad \checkmark \quad (2)$$

The expression on the right side of (2) is called the Cauchy principal value of the integral. It may exist even if the limits in (1) do not exist. For example, if $f(x) = x$, then

$$\lim_{t \rightarrow \infty} \int_{-t}^t x dx = 0,$$

$$\lim_{t \rightarrow \infty} \left(\frac{x^2}{2} \right)_{-t}^t = \lim_{t \rightarrow \infty} \left[\frac{t^2}{2} - \frac{(-t)^2}{2} \right] = 0$$

but

$$\lim_{a \rightarrow -\infty} \int_a^0 x dx = -\infty \quad \checkmark \quad \text{and} \quad \lim_{b \rightarrow \infty} \int_0^b x dx = \infty \quad \checkmark$$

$$\lim_{a \rightarrow -\infty} \left(\frac{x^2}{2} \right)_a^0 = \lim_{a \rightarrow -\infty} \left(0 - \frac{a^2}{2} \right) = -\infty \quad \lim_{b \rightarrow \infty} \left(\frac{x^2}{2} \right)_0^b = \lim_{b \rightarrow \infty} \frac{b^2}{2} = \infty$$

Now if both the limits exist here if this limit and this limit both these limits exist and then we write integral / - infinity to infinity $f(x)dx$ as limit r tends to infinity $-r$ to r $f(x)dx$ now this expression on the right side is called the cauchy principal value of the integral this is cauchy principal value we denote it like this cauchy principal value of the integral - infinity to infinity $f(x)dx$.

Now this cauchy principal value of the integral - infinity to infinity may adjust even if the limit in 1 this limits do not exist. Let us see an example for example if you take $f(x) = x$ then limit r tends to infinity cauchy principal value of the integral – infinity to infinity $f(x)dx$ will be limit r tends to infinity $-r$ to r $f(x)dx$ that is $x dx$ so what we will get limit r tends to infinity integral of $x x$ square /2 and we have the limits of integration $-r$ to r .

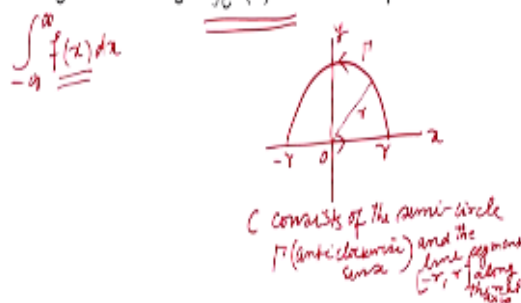
So, we have limit r times to infinity r square /2- r whole square /2 that is again r square /2 so this is 0 so the limit is also 0 and so this cauchy principal value of the integral – infinity to infinity $f(x)dx$ exist while this limit as well as this limit both you can see do not exist limit a tends to

infinity a to $0 \times dx$ is $-\infty$ because this will be a limit a tends to infinity $-\infty \times \text{square} / 2$ and you put a to 0 so we get limit a tends to $-\infty$.

And when we put 0 we get $0 - a^2/2$ so a goes to $-\infty$ so a^2 goes to $+\infty$ but there is a negative sign we get $-\infty$ here and here you can see this is similarly limit b tends to infinity $\times \text{square} / 2$ 0 to b so we get limit b tends to infinity $b^2/2$ which is $+\infty$ so this is $\infty - \infty$ so both the limits do not exist which cauchy principal value exist so it can happen.

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Let us consider the case when $f(x) = \frac{p(x)}{q(x)}$ is a rational function, $p(x)$ and $q(x)$ have no common factors, $q(x) \neq 0$, for any real x and $\deg(q(x)) - \deg(p(x)) \geq 2$. Then the limits in (1) exist and hence we may proceed with (2). Let us consider the corresponding contour integral $\int_C f(z) dz$ around a path C as shown in the figure.



Now let us consider the case when $f(x)$ is a rational function that is $p(x)/q(x)$ where $p(x)$ and $q(x)$ have no common factors $q(x)$ does not varies on the real x among $q(x)$ is not 0 for any real number x and degree of $q(x)$ is at least 2 units higher than the degree of $p(x)$ that is degree of $q(x) - \text{degree of } p(x) \geq 2$ when we assume this condition the degree of $p(x)$ is $\geq \text{degree of } q(x) - 2$ then the limits in 1 exist.

And hence we may proceed with 2 these limits exist this limit as well as this limit exist and therefore we can proceed with this definition $-\infty$ to $\infty \int f(x) dx = \lim_{r \rightarrow \infty} \int_{-r}^r f(x) dx$ now if it happens that this limit r do not exist then we will need to write that we are finding the cauchy principal value when we write integral $-\infty$ to $\infty \int f(x) dx$ from this definition.

In the case where either this 2 either 1 of these 2 are both of them do not exist then we need to write that we are writing and finding the cauchy principal value of the integral - infinity to infinity but here we in this with this conditions it follow that both the limits in 1 exist and so cauchy principal value of the integral is same as the integral over - infinity to infinity $f(x) dx$ so let us now consider the corresponding contour integral.

We have integral $\int_{-\infty}^{\infty} f(x) dx$ which we need to determine we are assuming that $p(x)$ is the rational function that is this is the quotient of 2 polynomial functions the polynomial in the numerator and the polynomial in the denominator are such that the degree of the denominator is at least 2 units are then the degree of the numerator the denominator polynomial does not - for any real value x .

And then we shall be able to find the value of this integral by using the corresponding contour integral so let us consider the corresponding contour integral over c of $f(z) dz$ around a path c as shown in this figure now we have to see the figure so we will consider this path we have a semicircle of radius r the centre at the origin so we move along the semicircle this semicircle let us take as γ .

So, this c actually consist of contour c consist of the semicircle γ in the anti clock wise direction and the line segment $-r$ to r along the real axis so this is my contour c so what we will do we will take r to be whole of z all the similarities of the function $f(z)$ which occur in the upper half plane and then come inside the circle inside the contour c so let $f(z)$ since now $f(x)$ is a rational function.

We are writing the corresponding function $f(z)$ so we are replacing x/z that means that $f(z) = p(z)/q(z)$ so $f(z) = p(z)/q(z)$ is the rational function of z so $f(z)$ is the rational function therefore the wherever $q(z)$ will be 0 suppose $q(z) = 0$ $z = z_1 z_2 z_3$ and so on z_n then $f(z)$ will have poles at those points.

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Since $f(z)$ is a rational function, it has finitely many poles in the upper half of the z -plane.

Let us choose r to be so large that C encloses all these poles. By the residue theorem

$$\int_C f(z) dz = \int_\Gamma f(z) dz + \int_{-r}^r f(x) dx = 2\pi i \sum \text{Res } f(z) \quad (3)$$

where the sum $\sum \text{Res } f(z)$ consists of all residues of $f(z)$ at its poles in the upper half plane.

From (3) we have

$$\int_{-r}^r f(x) dx = 2\pi i \sum \text{Res } f(z) - \int_\Gamma f(z) dz$$

So, fz have finite number of poles in the so out of these poles finite number of them will lie in the upper half plane and finite number of them if at all will lie in the lower half plane so since fz is the rational function it has finitely many poles in the upper half of the z plane let us choose r to be so large let us choose this r radius of the semi circle r gamma to be so large that all these similarities of fz which lie in the upper half plane lie inside the contour c .

So, c encloses all those poles by the residue theorem then the integral over c $fz dz$ be can write as integral/ c $fzdz$ will be consisting of 2 parts integral/ gamma + integral along the line segment $-r$ to r when we move along the line segment $-r$ to r since we are moving along the real axis $z = x$ by $y = 0$ that becomes $= x$ and therefore integral/ c $fz dz =$ integral/ gamma $fzdz +$ integral/ $-r$ to r z becomes x so we write $fx dx$.

Now we have taken r to be sole r that seeing closer r all the poles in the upper half plane therefore by residue theorem integral over c $fzdz$ will be $2\pi i * \sigma$ residue of fz σ residue of fz is the consists of all residues of fz at its poles in the upper half plane now we have assumed that qx is not 0 for any real x qz is not equal to 0 on the real x is $z = 2x$ so fz not have any pole on the real axis.

Now let us write my integral/ $-r$ to r $fxdx = 2\pi i$ σ res of $fz -$ integral/ gamma $fzdz$ we can write like this.

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Now we shall show that $\lim_{r \rightarrow \infty} \int_r f(z) dz = 0$. By our assumption, let

$$f(z) = \frac{a_n z^n + a_{n-1} z^{n-1} + \dots + a_1 z + a_0}{b_m z^m + b_{m-1} z^{m-1} + \dots + b_1 z + b_0}, \quad a_n \neq 0, b_m \neq 0$$

where $m - n = d \geq 2$ and d is an integer.

Now,

$$f(z) = \left(\frac{z^n}{z^m} \right) \frac{a_n + \frac{a_{n-1}}{z} + \dots + \frac{a_1}{z^{n-1}} + \frac{a_0}{z^n}}{b_m + \frac{b_{m-1}}{z} + \dots + \frac{b_1}{z^{m-1}} + \frac{b_0}{z^m}}$$

And let us now show that this integral $\int_{\gamma_r} f(z) dz$ as r becomes sufficiently large this tends to 0 so we can show this that $\lim_{r \rightarrow \infty} \int_{\gamma_r} f(z) dz = 0$ by our assumption let us write $p(z)$ as polynomial in z of degree n so $p(z) = a_n z^n + a_{n-1} z^{n-1} + \dots + a_1 z + a_0$ and $q(z)$ the denominator polynomial. We are taking to be of the degree m so $q(z) = b_m z^m + b_{m-1} z^{m-1} + \dots + b_1 z + b_0$ and $a_n \neq 0, b_m \neq 0$.

Because this is the polynomial of the degree n and this polynomial of the degree m now difference between the degrees of the numerator and denominator is d and n is the degree of the denominator and m is the degree of the numerator the degree of the denominator exceeds by at least 2 units then the degree of the numerator so $m - n$ if it is $= d$ then $d \geq 2$ and d is an integer and now let us write $f(z)$ in the following form.

We can take z^n outside the numerator and z^m outside in the denominator then we have this function $\frac{a_n + a_{n-1}/z + \dots + a_0/z^n}{b_m + b_{m-1}/z + \dots + b_0/z^m}$ similarly we have in the denominator $b_m + b_{m-1}/z + \dots + b_0/z^m$ now let us take mod of $f(z)$.

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then for sufficiently large r_0 such that $|z| = r > r_0$, we have

$$|f(z)| \leq \left(\frac{|z|^n}{|z|^m} \right) \frac{|a_n| + \frac{|a_{n-1}|}{|z|} + \dots + \frac{|a_1|}{|z|^{n-1}} + \frac{|a_0|}{|z|^n}}{|b_m| + \frac{|b_{m-1}|}{|z|} + \dots + \frac{|b_1|}{|z|^{m-1}} + \frac{|b_0|}{|z|^m}}$$

$$= r^{n-m} \left(\frac{|a_n| + \frac{|a_{n-1}|}{r} + \dots + \frac{|a_1|}{r^{n-1}} + \frac{|a_0|}{r^n}}{|b_m| + \frac{|b_{m-1}|}{r} + \dots + \frac{|b_1|}{r^{m-1}} + \frac{|b_0|}{r^m}} \right) < \frac{M}{r^d}, \quad d = m - n$$

where M is any number greater than $\left| \frac{a_n}{b_m} \right|$.

So, then if you take r to be sufficiently large for sufficiently large r_0 such that $\text{mod of } z = r > r_0$ we will have these $\text{mod of } fz \leq \text{mod of } z \text{ to the power } n / \text{mod of } fz$ by triangular equality we have $\text{mod of } a_n + \text{mod of } a_{n-1} / \text{mod of } z + \text{mod of } a_1 / \text{mod of } z \text{ to the power } n-1 + \text{mod of } a_0 / \text{mod of } z \text{ to the power } n$ then $\text{mod of } b_m - \text{mod of } b_{m-1} / \text{mod of } z - \text{mod of } b_1 / r \text{ to the power } m-1 - \text{mod } b / \text{mod of } z \text{ to the power } m$.

So, $\text{mod of } z = r$ because we are evaluating the maximum value of $\text{mod of } fz$ along the curve c so we put $\text{mod of } z = r$ so we get this expression when r becomes sufficient large this quotient is this one this expression tends to $\text{mod of } a_n / \text{mod of } b_m$ and therefore if you take a number M to be greater than $\text{mod of } a_n / b_m$ then we can say that this $\text{mod of } fz$ is strictly greater than m over r to the power d is $m - m - n$.

So, $\text{mod of } fz$ is $< m / r \text{ to the power } d$ where M is any number greater than $\text{mod of } a_n / \text{mod of } b_m$ and this r_0 is sufficiently large so that this tends to $\text{mod of } a_n / \text{mod of } b_m$.

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Hence

$$\left| \int_{\Gamma} f(z) dz \right| < \frac{M}{r^d} \pi r$$

$$= \frac{M\pi}{r^{d-1}}, \quad \forall r > r_0$$

$d \geq 2$

Thus, as $r \rightarrow \infty$,

$$\int_{\Gamma} f(z) dz \rightarrow 0,$$

and so

$$\int_{-\infty}^{\infty} f(x) dx = 2\pi i \sum \text{Res } f(z).$$

Now, hence what we can say by cosign equality mod of integral/gamma of fzdz will be < the maximum value of mod of fz that is M /r power d * length of the semi circle gamma and length of semicircle gamma is Pi r because gamma is semicircle of radius r so Pi r * by M/r to the power d so this I can write as M pi/r to the power d-1 now d is >=2 so mod of integral /gamma fzdz is < M Pi/r to the power d -1 test to 0 as r test to infinity.

When r is 0 is very large then this quantity can be read smaller than any epsilon r route as epsilon so we can say that as r goes to infinity integral / gamma fzdz tends to 0.

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Since $f(z)$ is a rational function, it has finitely many poles in the upper half of the z-plane.

Let us choose r to be so large that C encloses all these poles. By the residue theorem

$$\int_C f(z) dz = \int_{\Gamma} f(z) dz + \int_{-r}^r f(x) dx = 2\pi i \sum \text{Res } f(z) \quad (3)$$

where the sum $\sum \text{Res } f(z)$ consists of all residues of $f(z)$ at its poles in the upper half plane.

From (3) we have

$$\int_{-r}^r f(x) dx = 2\pi i \sum \text{Res } f(z) - \int_{\Gamma} f(z) dz \quad \checkmark$$

And hence integral / - infinity to infinity fxdx is 2Pi i * sigma residue of fz so this is the article.

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Example 2
Show that

$$\int_0^{\infty} \frac{dx}{1+x^4} = \frac{\pi}{2\sqrt{2}}$$

Here $f(x) = \frac{1}{1+x^4} = \frac{p(x)}{q(x)}$
 $\deg p(x) = 0$
 $\deg q(x) = 4$
 $\deg q(x) - \deg p(x) = 4$
 $q(x) \neq 0$ for any real x

The singularities of $f(z)$ are simple poles at $z = (-1)^{1/4} = e^{i\pi/4}, e^{3i\pi/4}, e^{5i\pi/4}, e^{7i\pi/4}$

Res $f(z)$ at $z = e^{i\pi/4} = \left(\frac{1}{4z^3}\right)_{z=e^{i\pi/4}} = \frac{1}{4e^{3i\pi/4}} = \frac{1}{4}e^{-3i\pi/4}$
 Res $f(z)$ at $z = e^{3i\pi/4} = \left(\frac{1}{4z^3}\right)_{z=e^{3i\pi/4}} = \frac{1}{4e^{9i\pi/4}} = \frac{1}{4}e^{-i\pi/4}$

$\int_{-\infty}^{\infty} f(x) dx = 2\pi i \left[\text{Res}_{z=e^{i\pi/4}} f(z) + \text{Res}_{z=e^{3i\pi/4}} f(z) \right]$
 $= \frac{2\pi i}{4} \left[e^{-3i\pi/4} + e^{-i\pi/4} \right]$
 $= \frac{\pi i}{2} \left[e^{-3i\pi/4} + e^{-i\pi/4} \right]$
 $= \frac{\pi i}{2} \left[\cos\left(\frac{3\pi}{4}\right) - i\sin\left(\frac{3\pi}{4}\right) + \cos\left(\frac{\pi}{4}\right) - i\sin\left(\frac{\pi}{4}\right) \right]$
 $= \frac{\pi i}{2} \left[\left(-\frac{1}{\sqrt{2}} - i\frac{1}{\sqrt{2}}\right) + \left(\frac{1}{\sqrt{2}} - i\frac{1}{\sqrt{2}}\right) \right]$
 $= \frac{\pi i}{2} \left[-\frac{2i}{\sqrt{2}} \right] = \frac{\pi}{\sqrt{2}}$

$\int_{-\infty}^{\infty} f(x) dx = 2 \int_0^{\infty} f(x) dx$

And now let us see an example on this suppose we have the function $1 / 1+x$ to the power 4 which we want to integrate/ 0 to infinity so here $f(x) = 1/1+x$ to the power 4 you can see this is $p(x)/q(x)$ the degree of $p(x)$ is 0 because it is constant polynomial and degree of $q(x)$ is 4 so degree of $p(x) = 0$ which is obviously < 4 so the degree of the denominator exceeds the degree of the numerator by at least 2 units.

And that condition is fulfilled moreover $q(x)$ is never 0 for any real x $1+x$ to the power 4 does not have any real root that condition is also fulfilled so $p(x)$ and $q(x)$ are polynomials where the degree of the denominator is at least 2 units higher than the degree of the numerator $q(x)$ does not vanish for any real x so the conditions for the function $f(x)$ are fulfilled and therefore we can consider the corresponding contour integral over $C \oint_C f(z) dz$ that is $\oint_C dz/1+z$ to the power 4.

So, let us consider contour C from $-r$ to $+r$ now let us find the singularities of $f(z) = 1/1+z$ to the power 4 we have discussed the singularities of $1/1+z$ to the power 4 earlier these are simple poles at $z = -1$ to the power $1/4$ and we have seen earlier by de Moivre's theorem that singularities occur at $e^{i\pi/4}, e^{3i\pi/4}, e^{5i\pi/4}, e^{7i\pi/4}$ now out of these 4 simple poles.

Okay 2 simple poles simple pole e to the power $i\pi/4$ e to the power $3i\pi/4$ they lie in the upper half plane while these 2 lie in the lower half plane you can see we had this unit circle so 1 similarity $i\pi/4$ here e to the power $3i\pi/4$ is here e to the power $5i\pi/4$ is here and e to the power $7i\pi/4$ is here so only this similarity we need to consider because we need to consider all these similarities of z that lie in the upper half plane.

So, let us find the residue of $fz = e$ to the power $i\pi/4$ so this we have $1/(1+z)$ to the power 4 we shall apply the formula for the residue in the case of the simple pole $p(z)/q(z)$ fz is $p(z)/q(z)$ and fz has the simple pole at the $z=z_0$ then we have the formula for the residue in the case of simple pole as $p(z_0)/q'(z_0)$ so we will have here $1/4q$ at $z = e$ to the power $i\pi/4$ so this will be $1/4 e$ to the power $3i\pi/4$.

I can multiply e to the power $i\pi/4$ and so but I will get e to the power $i\pi/4 + i\pi/4 = i\pi/2$ so this is e to the $i\pi/2 - 1/4 e$ to the power $i\pi/4$ and similarly residue of $z fz = e$ to the power $3i\pi/4$ we can find this is $1/4 zq$ $z = e$ to the power $3i\pi/4$ so this is $1/4 e$ to the power $9i\pi/4$ which I can write as e to the power $i\pi/4$ so this is $1/4 e$ to the power $2\pi i$ e to the power $i\pi/4$ e power $2\pi i$ is 1 and I can write $1/4 e$ to the power $-i\pi/4$.

Now we have integral $\int_{-r}^r f(z) dz = 2\pi i \sum \text{residue of } z - \int_{\gamma} f(z) dz$ and this is the formula so $2\pi i \sum \text{residues}$ is how much $2\pi i \sum \text{residue}$ is $-1/4 e$ to the power $i\pi/4$ and then $+1/4 e$ to the power $-i\pi/4$ so I simply finding this one first so this is $2\pi i/4$ and we have e to the power $-i\pi/4 - e$ to the power $i\pi/4$ we know that $\sin \theta$ is e to the power $i\theta - e$ to the power $-i\theta$ $/2i$.

So, this is $2\pi i/4 * -2i \sin \pi/4$ so this 2 and this 2 cancel with 4 here I square is -1 what we will get $\pi \sin \pi/4$ so this is $\pi/\sqrt{2}$ now as r goes to infinity this will go to this is integral $\int_{-\infty}^{\infty} f(x) dx$ not $z dz$ now r goes to infinity, we tend to integral $\int_{-\infty}^{\infty}$ to infinity.

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As $r \rightarrow \infty$
we have

$$\int_{-\infty}^{\infty} f(x) dx = \frac{\pi}{\sqrt{2}} - \lim_{r \rightarrow \infty} \int_{\Gamma} f(z) dz$$

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

$$|f(z)| \leq \frac{1}{|z|^4 - 1} = \frac{1}{r^4 - 1}$$

$$\left| \int_{\Gamma} f(z) dz \right| \leq \frac{1}{r^4 - 1} \pi r \rightarrow 0 \text{ as } r \rightarrow \infty$$

And hence $\int_{-\infty}^{\infty} \frac{1}{1+x^4} dx = \frac{\pi}{\sqrt{2}}$

$$2 \int_0^{\infty} \frac{1}{1+x^4} dx = \frac{\pi}{\sqrt{2}} \Rightarrow \int_0^{\infty} \frac{1}{1+x^4} dx = \frac{\pi}{2\sqrt{2}}$$

So, as r goes to infinity we have integral $-\infty$ to ∞ $x dx =$ we found the value as $\pi/\sqrt{2}$ - limit r tends to infinity integral $\int_{\Gamma} f(z) dz$ we can show that this integral goes to 0 where r goes to infinity so for that we have $f(z) = 1/z$ to the power $4+1$ the mod of fz is $\leq 1/\text{mod of } z$ to the power $4-1$ and we have to estimate along with gamma along gamma $z = \text{mod of } z = r$ so $1/r$ to the power $4-1$ so this $1/r$ to the power $4-1$.

So, we can say that integral $\int_{\Gamma} f(z) dz$ mod of this $\leq 1/r$ to the power $4-1 \times$ length of gamma which is πr so πr to the power $4-1$ now this clearly goes to 0 as r goes to infinity so this integral which tends to 0 and hence integral $-\infty$ to ∞ $1/(1+x^4) dx = \pi/\sqrt{2}$ now $1/(1+x^4)$ is the given function so I can write 2 times 0 to infinity $1/(1+x^4)$ to the power 4 $dx = \pi/\sqrt{2}$ which gives us.

The value of the integral 0 to infinity $1/(1+x^4) dx = \pi/2\sqrt{2}$ so this is how we can evaluate this improper integral in the next lecture we can consider certain other classes of improper integrals and we shall see how we can apply the Cauchy residue theorem to determine the; those real integrals which are not easy to evaluate by using the methods of the calculus integral calculus which we know okay so thank you very much for your attention.