

Example**Evaluate** $\int_{-\infty}^{\infty} \frac{dx}{(x^2+4)^3}$ **Solution:**

The integrand $\frac{1}{(x^2+4)^3}$ have a pole from the 3rd order at the point $2i$ which is only singularity of f in the upper half plane computing the Residues

$$\lim_{z \rightarrow 2i} (z - 2i)^3 \frac{1}{(z^2+4)^3} = \lim_{z \rightarrow 2i} (z - 2i)^3 \frac{1}{(z-2i)^3(z+2i)^3} = \frac{1}{64} \neq 0, \quad m = 3$$

$$\text{Res}[f, 2i] = \frac{1}{2!} \lim_{z \rightarrow 2i} \frac{d^2}{dz^2} \frac{1}{(z+2i)^3}$$

$$f(z) = (z + 2i)^{-3} \rightarrow f'(z) = -3(z + 2i)^{-4} \rightarrow f''(z) = 12(z + 2i)^{-5}$$

$$\text{Res}[f, 2i] = \frac{1}{2} \lim_{z \rightarrow 2i} \frac{12}{(z+2i)^5}$$

$$= \frac{1}{2} \frac{12}{(4i)^5} = \frac{-3i}{512}$$

$$\therefore \int_{-\infty}^{\infty} \frac{1}{(x^2 + 4)^3} = 2\pi i \left(\frac{-3i}{512} \right) = \frac{3}{256} \pi$$

Note:-

if $f(x): -\infty < x < \infty$ is an even function one where $f(-x) = f(x)$ for all x and assume that the cauchy principle value exists, the symmetry of the graph of $y = f(x)$ with respect to the y - axis tells us that

$$\int_{-R}^R f(x) dx = \int_{-R}^0 f(x) dx + \int_0^R f(x) dx$$

$$\because \int_{-R}^0 f(x)dx = \int_0^R f(x)dx \quad \text{then}$$

$$\int_{-R}^R f(x)dx = 2 \int_0^R f(x)dx = 2 \int_{-R}^0 f(x)dx$$

Example

Evaluate $\int_{-\infty}^{\infty} \frac{x^2}{(x^2+1)(x^2+2x+2)} dx$

Solution:

$$f(z) = \frac{z^2}{(z+i)(z-i)(z+1-i)(z+1+i)}$$

The function having poles : $i, -1 + i$ lies in the upper half plane

$$Res[f, i] = \lim_{z \rightarrow i} (z - i) \frac{z^2}{(z+i)(z-i)(z^2+2z+2)}$$

$$Res[f, i] = \frac{-1}{(2i)(1+2i)} = \frac{1}{4-2i} = \frac{4+2i}{20}$$

$$Res[f, -1+i] = \lim_{z \rightarrow -1+i} (z+1-i) \frac{z^2}{(z^2+1)(z+1-i)(z+1+i)}$$

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

$$Res[f, -1+i] = \frac{-1}{1-2i} = \frac{-1-2i}{5}$$

$$\therefore \int_{-\infty}^{\infty} \frac{x^2}{(x^2+1)(x^2+2x+2)} dx = 2\pi i \left(\frac{4+2i}{20} - \frac{1+2i}{5} \right) = \frac{3\pi}{5}$$

Example**Evaluate** $\int_0^{\infty} \frac{dx}{(x^2+1)^2}$ **Solution:**

$$\int_0^{\infty} \frac{dx}{(x^2+1)^2} = \frac{1}{2} \int_{-\infty}^{\infty} \frac{dx}{(x^2+1)^2}$$

$$\int_{-\infty}^{\infty} \frac{dx}{(x^2+1)^2} = \lim_{R \rightarrow \infty} \int_{-R}^R \frac{dz}{(z^2+1)^2}$$

$z = i$ is The poles from 2nd order

$$\phi(z) = \lim_{z \rightarrow i} (z - i)^2 \frac{1}{(z - i)^2 (z + i)^2} = \frac{-1}{4} \neq 0$$

$$\text{Res}[f, i] = \lim_{z \rightarrow i} \frac{d}{dz} (z - i)^2 \frac{1}{(z - i)^2 (z + i)^2}$$

$$\text{Res}[f, i] = \lim_{z \rightarrow i} \frac{d}{dz} \frac{1}{(z + i)^2}$$

$$\text{Res}[f, i] = \lim_{z \rightarrow i} \frac{-2}{(z + i)^3} = \frac{-2}{-8i} = \frac{-i}{4}$$

$$\therefore \int_{-\infty}^{\infty} \frac{1}{(x^2+1)^2} dx = 2\pi i \left[\frac{-i}{4} \right] = \frac{\pi}{2}$$

$$\therefore \int_0^{\infty} \frac{dx}{(x^2+1)^2} = \frac{1}{2} \left(\frac{\pi}{2} \right) = \frac{\pi}{4}$$

Example**Evaluate** $\int_{-\infty}^{\infty} \frac{x+3}{(x^2+9)} dx$ **H.W****Example****Evaluate** $\int_{-\infty}^{\infty} \frac{dx}{x^2+2x+2}$ **Solution:**

$$\int_{-\infty}^{\infty} \frac{dx}{x^2+2x+2} = \lim_{R \rightarrow \infty} \int_{-R}^R \frac{dz}{z^2+2z+2}$$

The function $f(z)$ have a simple pole $-1 + i$ lies in the upper half plane

$$\text{Res}[f, -1 + i] = \lim_{z \rightarrow -1+i} (z + 1 - i) \frac{1}{(z+1-i)(z+1+i)}$$

$$\text{Res}[f, -1 + i] = \frac{1}{2i}$$

$$\therefore \int_{-\infty}^{\infty} \frac{1}{x^2+2x+2} dx = 2\pi i \left(\frac{1}{2i} \right) = \pi$$

Example

calculate $\int_0^{\infty} \frac{\ln(x+i)}{x^2+1} dx$

Solution:

$$\int_0^{\infty} \frac{\ln(x+i)}{x^2+1} dx = \frac{1}{2} \int_{-\infty}^{\infty} \frac{\ln(x+i)}{x^2+1} dx$$

$f(z) = \frac{\ln(z+i)}{z^2+1}$ having simple pole $z = i$ in the upper half plane, calculate Residues

$$\begin{aligned} \text{Res}[f, i] &= \lim_{z \rightarrow i} (z - i) \frac{\ln(z+i)}{(z-i)(z+i)} \\ &= \frac{\ln(2i)}{2i} \end{aligned}$$

$$\therefore \int_{-\infty}^{\infty} \frac{\ln(z+i)}{z^2+1} dz = 2\pi i \text{Res}[f, i] = 2\pi i \frac{\ln 2i}{2i} = \pi \ln 2i$$

$$\begin{aligned} \therefore \int_0^{\infty} \frac{\ln(z+i)}{z^2+1} dz &= \frac{1}{2} (\pi \ln 2i) \\ &= \frac{\pi}{2} \ln 2i = \frac{\pi}{2} \left(\ln 2 + i \frac{\pi}{2} \right) \end{aligned}$$

Example

calculate $\int_0^{\infty} \frac{dx}{x^4+16} dx$

H.W

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