

Contour integral (路徑積分)

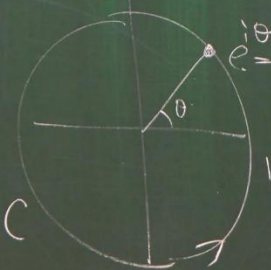
$$\int_{-\pi}^{\pi} \frac{d\theta}{5+3\cos\theta}$$

$$z = e^{i\theta} = \cos\theta + i\sin\theta$$

$$\bar{z} = e^{-i\theta} = \cos\theta - i\sin\theta$$

$$|z| = 1, \quad \bar{z} = \frac{1}{z}$$

let $u = \tan \frac{\theta}{2}$



$$e^{i\theta} = \cos\theta + i\sin\theta$$

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

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

$$\int_{-\pi}^{\pi} \frac{d\theta}{5+3\cos\theta} = \int_C \frac{dz}{ie^{i\theta} \left(5 + \frac{3}{2} \left(z + \frac{1}{z} \right) \right)}$$

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

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

$$\int_{-\pi}^{\pi} \frac{d\theta}{5+3\cos\theta} = \int_C \frac{dz}{iz \left(5 + \frac{3}{2} \left(z + \frac{1}{z} \right) \right)} = \frac{1}{i} \int_C \frac{dz}{\frac{3}{2}z^2 + 5z + \frac{3}{2}}$$

Simple poles at $z = -1$ and $z = -3$

$$\text{Res} = \lim_{z \rightarrow -1} \dots$$

$$= \frac{2}{i} \int_C \frac{dz}{3z^2 + 10z + 3} = \frac{2}{i} \int_C \frac{dz}{(3z+1)(z+3)} = 4\pi \text{Res}(\dots)$$

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

Simple poles
 $-3, -\frac{1}{3}$

$$\frac{1}{(3z+1)(z+3)}$$

$$\int_C \frac{dz}{\frac{3}{2}z^2 + 5z + \frac{3}{2}}$$

$$\text{Res} = \lim_{z \rightarrow -\frac{1}{3}} (z + \frac{1}{3}) \frac{1}{(3z+1)(z+3)} = \lim_{z \rightarrow -\frac{1}{3}} \frac{1}{3z+9} = \frac{1}{8}$$

$$\int_C \frac{dz}{(3z+1)(z+3)} = 4\pi \text{Res}\left(\frac{1}{(3z+1)(z+3)}; -\frac{1}{3}\right) = \frac{4\pi}{8} = \frac{\pi}{2}$$

$$\int_{-\infty}^{\infty} \frac{P(x)}{Q(x)} dx \qquad \int_{-\infty}^{\infty} \frac{dx}{1+x^4}$$

real-valued
P, Q polynomials.
s.t. $Q(x) \neq 0, x \in \mathbb{R}$
 $\deg Q \geq 2 + \deg P$

$$\lim_{z \rightarrow -\frac{1}{3}} \frac{1}{3z+9} = \frac{1}{8}$$

$$x^4 + 1 = x^2 + 2x + 1 - 2x^2 = (x+1)^2 - 2x^2 = (x + \sqrt{2}x + 1)(x - \sqrt{2}x + 1)$$

$$\frac{\pi}{2}$$

$$\int_{-\infty}^{\infty} \frac{P(x)}{Q(x)} dx \qquad \int_{-\infty}^{\infty} \frac{dx}{1+x^4}$$

real-valued
Q polynomials.
 $Q(x) \neq 0, x \in \mathbb{R}$
 $\deg Q \geq 2 + \deg P$

$$z^4 + 1 = 0$$

$$z^4 = -1 = e^{\pi i}$$

$$z = e^{\frac{\pi i}{4}}, e^{\frac{3\pi i}{4}}, e^{\frac{5\pi i}{4}}, e^{\frac{7\pi i}{4}}$$

$$\int_{\Gamma} \frac{dz}{1+z^4} = 2\pi i \operatorname{Res}\left(\frac{1}{1+z^4}; e^{\frac{\pi}{4}i}, e^{\frac{3}{4}\pi i}\right)$$

$$= 2\pi i \left(\frac{1}{4} \left(-2i \frac{\sqrt{2}}{2} \right) \right)$$

$$= \frac{\sqrt{2}}{2} \pi$$

Res. at $e^{\frac{\pi}{4}i} = \lim_{z \rightarrow e^{\frac{\pi}{4}i}} \left(z - e^{\frac{\pi}{4}i} \right) \frac{1}{1+z^4}$
 $= \lim_{z \rightarrow e^{\frac{\pi}{4}i}} \frac{1}{4z^3} = \frac{1}{4 e^{\frac{3}{4}\pi i}} = \frac{1}{4} e^{-\frac{3}{4}\pi i}$
 Res. at $e^{\frac{3}{4}\pi i} = \lim_{z \rightarrow e^{\frac{3}{4}\pi i}} \left(z - e^{\frac{3}{4}\pi i} \right) \frac{1}{1+z^4}$
 $= \lim_{z \rightarrow e^{\frac{3}{4}\pi i}} \frac{1}{4z^3} = \frac{1}{4 e^{\frac{9}{4}\pi i}} = \frac{1}{4} e^{-\frac{1}{4}\pi i}$

$R \rightarrow \infty$

$$\int_{-R}^R \frac{dx}{1+x^4} + \int_{\Gamma_R} \frac{dz}{1+z^4} = \frac{\sqrt{2}}{2} \pi$$

$$\operatorname{Res. at } e^{\frac{\pi}{4}i} = \lim_{z \rightarrow e^{\frac{\pi}{4}i}} \left(z - e^{\frac{\pi}{4}i} \right) \frac{1}{1+z^4} = \frac{1}{4 e^{\frac{3}{4}\pi i}} = \frac{1}{4} e^{-\frac{3}{4}\pi i}$$

$$= \frac{1}{4} \frac{1}{e^{\frac{3}{4}\pi i}} = \frac{1}{4} e^{-\frac{3}{4}\pi i}$$

$$\operatorname{Res. at } e^{\frac{3}{4}\pi i} = \lim_{z \rightarrow e^{\frac{3}{4}\pi i}} \left(z - e^{\frac{3}{4}\pi i} \right) \frac{1}{1+z^4} = \frac{1}{4 e^{\frac{9}{4}\pi i}} = \frac{1}{4} e^{-\frac{1}{4}\pi i}$$

$$= \frac{1}{4} \frac{1}{e^{\frac{1}{4}\pi i}} = \frac{1}{4} e^{-\frac{1}{4}\pi i}$$

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

Simple \rightarrow

$$\lim_{R \rightarrow \infty} \left| \int_{\Gamma_R} \frac{dz}{1+z^4} \right|$$

$z = R e^{i\theta}$
 $0 \leq \theta \leq \pi$
 $dz = i R e^{i\theta} d\theta$

$$\leq \lim_{R \rightarrow \infty} \int_0^{\pi} \frac{R d\theta}{|1+z^4|}$$

$$\leq \lim_{R \rightarrow \infty} \int_0^{\pi} \frac{2R d\theta}{R^4} = \lim_{R \rightarrow \infty} \frac{2\pi}{R^3} = 0$$

$|1+z^4| \geq \frac{|z^4|}{2} = \frac{R^4}{2}$

$\int_{-\infty}^{\infty} \frac{P(x)}{Q(x)} dx$
 real-valued
 P, Q polynomials
 s.t. $Q(x) \neq 0$
 $\deg Q \geq \deg P + 2$

$$\frac{dz}{(z+1)(z+3)} = 4\pi \operatorname{Res}$$

$$\int_{\Gamma} \frac{dz}{1+z^4} = 2\pi i \operatorname{Res}\left(\frac{1}{1+z^4}; e^{\frac{i}{4}}\right) = 2\pi i \left(-\frac{e^{-\frac{i}{4}}}{4}\right)$$

$$\int_{\Gamma} \frac{dz}{1+z^4} = 2\pi i \operatorname{Res}\left(\frac{1}{1+z^4}; e^{\frac{i}{4}}\right) = 2\pi i \left(-\frac{e^{-\frac{3}{4}\pi i}}{4}\right) = \frac{2\pi i}{4} \left(\cos\frac{3}{4}\pi - i\sin\frac{3}{4}\pi\right) = \frac{\pi i}{2} \left(-\frac{\sqrt{2}}{2} - i\frac{\sqrt{2}}{2}\right) = \frac{\sqrt{2}}{4}\pi(1-i)$$

$$\int_{\Gamma} \frac{dz}{1+z^4} = 2\pi i \operatorname{Res}\left(\frac{1}{1+z^4}; e^{\frac{i}{4}}\right) = 2\pi i \left(-\frac{e^{-\frac{3}{4}\pi i}}{4}\right) = \frac{2\pi i}{4} \left(\cos\frac{3}{4}\pi - i\sin\frac{3}{4}\pi\right) = \frac{\pi i}{2} \left(-\frac{\sqrt{2}}{2} - i\frac{\sqrt{2}}{2}\right) = \frac{\sqrt{2}}{4}\pi(1-i)$$

as $R \rightarrow \infty$

$$\int_{\Gamma_1} \frac{dz}{1+z^4} + \int_{\Gamma_2} \frac{dz}{1+z^4} + \int_{\Gamma_R} \frac{dz}{1+z^4} \quad \therefore (1-i) \int_0^{\infty} \frac{dx}{1+x^4} = (1-i) \frac{\sqrt{2}}{4}\pi$$

$$\int_0^{\infty} \frac{dx}{1+x^4} + \int_R^0 \frac{idz}{1+z^4} + \int_{\Gamma_R} \frac{dz}{1+z^4} = (1-i) \int_0^{\infty} \frac{dx}{1+x^4} + \int_{\Gamma_R} \frac{dz}{1+z^4} \quad \therefore \int_0^{\infty} \frac{dx}{1+x^4} = \frac{\sqrt{2}}{4}\pi$$

$\downarrow R \rightarrow \infty$

$\int_T \frac{dz}{1+z^4} = 2\pi i \operatorname{Res}\left(\frac{1}{1+z^4}; e^{\frac{\pi}{4}i}\right) = 2\pi i \left(-\frac{e^{-\frac{3}{4}\pi}}{4}\right)$

$\int_T \frac{dz}{1+z^4} = \int_{T_1} \frac{dz}{1+z^4} + \int_{T_3} \frac{dz}{1+z^4} + \int_{T_R} \frac{dz}{1+z^4}$

$\int_0^R \frac{dx}{1+x^4} + \int_R^0 \frac{id y}{1+y^4} + \int_{T_R} \frac{dz}{1+z^4} = (1-i) \int_0^R \frac{dx}{1+x^4}$

$T_3: z = iy, dz = i dy$
 $y: R \rightarrow 0$

$\int_{-R}^R \frac{dx}{x^2+2x+2}$

$z^2+2z+2=0$
 $z = \frac{-2 \pm \sqrt{4-8}}{2}$
 $= \frac{-2 \pm 2i}{2} = -1 \pm i$

$\int_P \frac{dz}{z^2+2z+2} =$

$$\int_P \frac{dz}{z^2+2z+2} = \int_{-R}^R \frac{dx}{x^2+2x+2} + \int_{\Gamma_R} \frac{dz}{z^2+2z+2} = 2\pi i \operatorname{Res}\left(\frac{1}{z^2+2z+2}; -1+i\right)$$

$$= \pi$$

$$\lim_{R \rightarrow \infty} \left| \int_{\Gamma_R} \frac{dz}{z^2+2z+2} \right| \leq \lim_{R \rightarrow \infty} \int_0^\pi \frac{R d\theta}{R^2 \left| 1 + \frac{2}{z} + \frac{2}{z^2} \right|}$$

$$\stackrel{z=R e^{i\theta}}{\theta: 0 \rightarrow \pi} \leq \lim_{R \rightarrow \infty} \frac{2\pi}{R} = 0$$

$$\therefore \int_{-\infty}^{\infty} \frac{dx}{x^2+2x+2} = \pi$$

$$\frac{dz}{z^2+2z+2} = 2\pi i \operatorname{Res}\left(\frac{1}{z^2+2z+2}; -1+i\right)$$

$$= \pi$$

$$\lim_{z \rightarrow -1+i} (z - (-1+i)) \frac{1}{(z - (-1+i))(z - (-1-i))}$$

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

$$\int_0^\pi \frac{R d\theta}{R^2 \left| 1 + \frac{2}{z} + \frac{2}{z^2} \right|}$$

$$\lim_{R \rightarrow \infty} \frac{2\pi}{R} = 0$$

$$\therefore \int_{-\infty}^{\infty} \frac{dx}{x^2+2x+2} = \pi$$

$$\frac{dz}{z^2+2z+2} = 2\pi i \operatorname{Res}\left(\frac{1}{z^2+2z+2}; -1+i\right)$$

$$= \pi$$

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

$$\int_0^\pi \frac{R d\theta}{R^2 \left| 1 + \frac{2}{z} + \frac{2}{z^2} \right|}$$

$$\lim_{R \rightarrow \infty} \frac{2\pi}{R} = 0$$

$$\therefore \int_{-\infty}^{\infty} \frac{x dx}{x^2+2x+2} \sim \frac{1}{x}$$

$$\int_{-\infty}^{\infty} \frac{dx}{1+x^4}$$

$$= \lim_{\substack{B \rightarrow +\infty \\ A \rightarrow -\infty}} \int_A^B \frac{dx}{1+x^4}$$

$$= \int_a^B \frac{dx}{1+x^4} + \int_A^a \frac{dx}{1+x^4}$$

$S_0 = 1$
 $1 - 1 + 1 - 1 + 1 - 1 + \dots$
Cesaro Sum
 $\lim_{n \rightarrow \infty} \frac{S_0 + S_1 + \dots + S_n}{n+1} = \frac{1}{2}$

P.V. $\int_{-\infty}^{\infty} \frac{dx}{(x-1)(x^2+1)}$ = $\lim_{\epsilon \rightarrow 0^+} \left(\int_{-\infty}^{-1-\epsilon} + \int_{-1+\epsilon}^{\infty} \right) \frac{dx}{(x-1)(x^2+1)}$

Principal value \exists 值

P.V. $\int_{-\infty}^{\infty} \frac{x dx}{x^2+2x+2}$ = $\lim_{R \rightarrow +\infty} \int_{-R}^R \frac{x dx}{x^2+2x+2}$

