

14.7.6

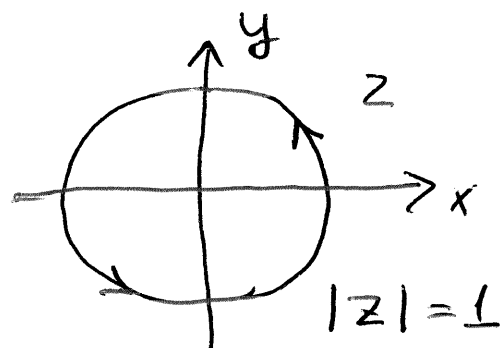
$$I = \int_0^{2\pi} \frac{d\theta}{(2 + \cos 2\theta)^2} = \frac{1}{2} \int_0^{2\pi} \frac{d\theta}{(2 + \cos 2\theta)^2}$$

New integration variable

$$z = e^{i\theta}, \quad dz = ie^{i\theta} d\theta = iz d\theta \rightarrow d\theta = \frac{dz}{iz}$$

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

$$I = \frac{1}{2i} \oint_{|z|=1} \frac{dz}{z \left(2 + \frac{1}{2} \left(z + \frac{1}{z} \right) \right)^2}$$



$$= \frac{4}{2i} \oint \frac{z dz}{(z^2 + 4z + 1)^2}$$

The zeroes of the denominator are the poles of the integrand:

$$z_{1,2} = -2 \pm \sqrt{4-1} = -2 \pm \sqrt{3}$$

$z_1 = -2 - \sqrt{3}$ - this zero is outside of the integration contour $|z|=1$. Only $z_2 = -2 + \sqrt{3}$, $|z_2| < 1$ is inside the contour

Thus

$$I = 2\pi i \cdot \frac{4}{2i} \cdot \text{Res}(z = -2 + \sqrt{3}, \frac{z}{(z^2 + 4z + 1)^2})$$

$z_2 = -2 + \sqrt{3}i$ — pole of the second order

$$\text{Res}(z_2) = \left(\frac{d}{dz} \frac{z(z-z_2)^2}{(z-z_1)^2(z-z_2)^2} \right)_{z=z_2} =$$

$$= \frac{1}{(z_2 - z_1)^2} - \frac{2z_2}{(z_2 - z_1)^3} =$$

$$= \frac{1}{(2\sqrt{3})^2} - \frac{2(-2 + \sqrt{3}i)}{(2\sqrt{3})^3} = \frac{4}{(2\sqrt{3})^3} = \frac{1}{6\sqrt{3}}$$

$$I = \cancel{2\pi i} \cdot \frac{4}{\cancel{2i}} \cdot \frac{1}{6\sqrt{3}} = \boxed{\frac{2\pi}{3\sqrt{3}}}$$

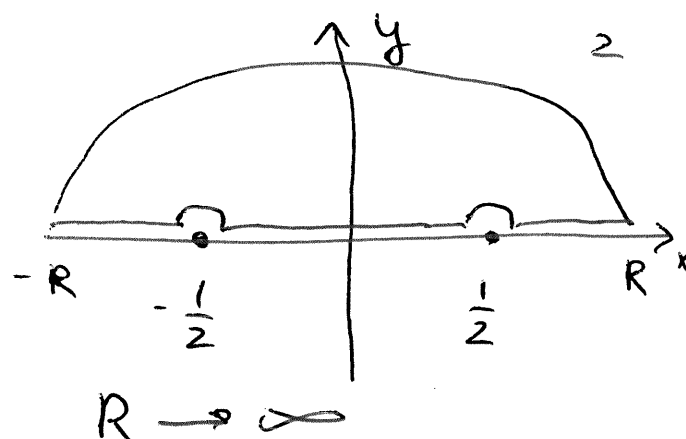
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$$I = \int_0^{\infty} \frac{\cos \pi x}{1-4x^2} = \frac{1}{2} \int_{-\infty}^{\infty} \frac{\cos \pi x}{1-4x^2}$$

$$= \frac{1}{2} \operatorname{Re} \int_{-\infty}^{\infty} \frac{e^{i\pi x}}{1-4x^2} dx$$

Let us consider the following integral:

$$\oint_C \frac{e^{i\pi z}}{1-4z^2} dz$$



The integrand is analytic in the upper half of the complex plane, thus

$$\oint_C \frac{e^{i\pi z}}{1-4z^2} dz = 0$$

On the other hand,

$$\oint_C \frac{e^{i\pi z}}{1-4z^2} dz = \text{P.V.} \int_{-\infty}^{\infty} \frac{e^{i\pi x}}{1-4x^2} dx - \frac{1}{2} \cdot 2\pi i \operatorname{Res}\left(-\frac{1}{2}\right) - \frac{1}{2} \cdot 2\pi i \operatorname{Res}\left(\frac{1}{2}\right)$$

$$\text{Res}\left(z = \frac{1}{2}, \frac{e^{i\pi z}}{1-4z^2}\right) = \frac{e^{i\pi z}}{\frac{d}{dz}(1-4z^2)} \Big|_{z=\frac{1}{2}} =$$

$$= \frac{e^{i\pi z}}{-8z} \Big|_{z=\frac{1}{2}} = \frac{e^{\frac{1}{2}i\pi}}{-4} = -\frac{i}{4}$$

$$\text{Res}\left(z = -\frac{1}{2}, \frac{e^{i\pi z}}{1-4z^2}\right) = \frac{e^{i\pi z}}{-8z} \Big|_{z=-\frac{1}{2}} =$$

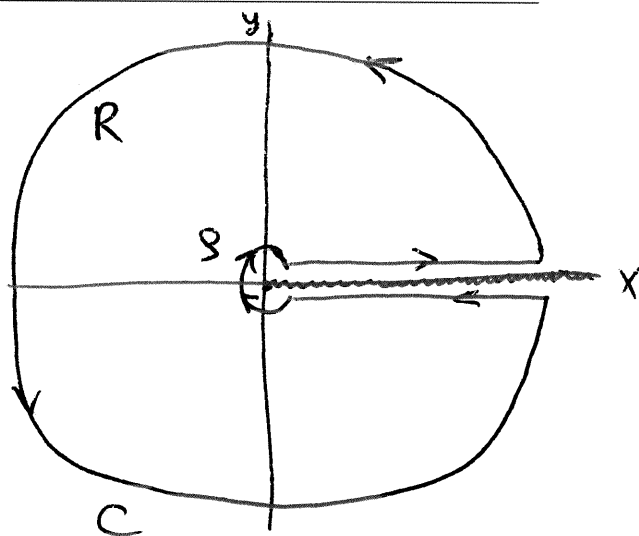
$$= \frac{e^{-i\pi \frac{1}{2}}}{4} = -\frac{i}{4}$$

Finally,

$$I = \frac{1}{2} \text{Re} \left[\pi i \left(-\frac{i}{4} - \frac{i}{4} \right) \right] = \boxed{\frac{\pi}{2}}$$

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



Let us consider the integral:

$$\oint_C \frac{\sqrt{z}}{1+z^2} dz = I + \int_{R \rightarrow 0} + I' + \int_{S \rightarrow 0} \cancel{\text{terms}}$$

where I' is integral along the bottom side of the branch cut (along the real axis,

$$\sqrt{z} = \sqrt{x} e^{2\pi i} = \sqrt{x} e^{\pi i} = -\sqrt{x}$$

$$I' = \int_{\infty}^0 \frac{dx (-\sqrt{x})}{1+x^2} = \int_0^{\infty} \frac{\sqrt{x}}{1+x^2} dx = I$$

Thus,

$$\oint_C \frac{\sqrt{z}}{1+z^2} dz = 2I$$

On the other hand,

$$\oint_C \frac{\sqrt{z}}{1+z^2} dz = 2\pi i (\text{Res}(i) + \text{Res}(-i))$$

$$\text{Res}(z=i, \frac{\sqrt{z}}{1+z^2}) = \frac{\sqrt{z}}{\left. \frac{d}{dz}(1+z^2) \right|_{z=i}} =$$

$$= \frac{\sqrt{z}}{2z} \Big|_{z=i} = \frac{1}{2} \frac{1}{\sqrt{z}} \Big|_{z=e^{\frac{\pi i}{2}}} = \frac{1}{2} e^{-\frac{\pi i}{4}}$$

$$\begin{aligned} \text{Res}(z=-i, \frac{\sqrt{z}}{1+z^2}) &= \frac{1}{2} \frac{1}{\sqrt{z}} \Big|_{z=e^{\frac{3\pi i}{2}}} = \\ &= \frac{1}{2} e^{-\frac{3}{4}\pi i} = -\frac{1}{2} e^{+\frac{\pi i}{4}} \end{aligned}$$

Finally,

$$\begin{aligned} 2I &= 2\pi i \left(\frac{1}{2} e^{-\frac{\pi i}{4}} - \frac{1}{2} e^{\frac{\pi i}{4}} \right) = \\ &= 2\pi i \cdot (-i) \cdot \sin \frac{\pi}{4} = 2\pi \frac{1}{\sqrt{2}} \end{aligned}$$

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

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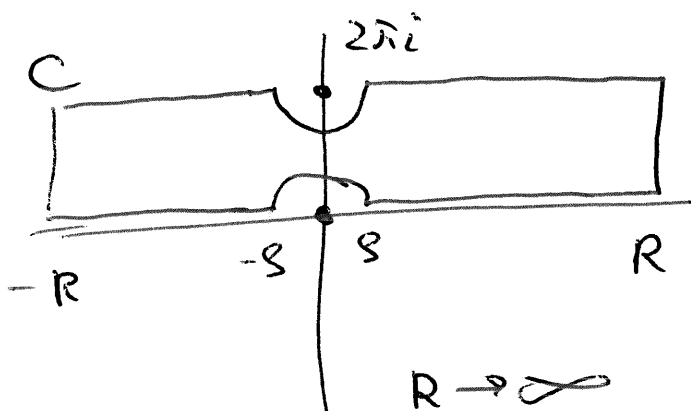
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$$0 < p < 1$$

$$I = \int_{-\infty}^{\infty} \frac{e^{px}}{1-e^x} dx$$

Let us consider the following contour integral

$$\oint_C \frac{e^{pz}}{1-e^z} dz$$



$$R \rightarrow \infty$$

$$s \rightarrow 0$$

The function is analytic inside the contour, thus

$$\oint_C \frac{e^{pz}}{1-e^z} dz = 0$$

On the other hand,

$$\oint_C = \int_{-\infty}^{\infty} \frac{e^{px}}{1-e^x} dx + \int_{\infty}^{-\infty} \frac{e^{p(x+2\pi i)}}{1-e^{x+2\pi i}} dx$$

$$- \frac{1}{2} \cdot 2\pi i \operatorname{Res}(0) - \frac{1}{2} \cdot 2\pi i \operatorname{Res}(2\pi i)$$

$$\int_{-\infty}^{\infty} \frac{e^{px} e^{2\pi pi}}{1-e^x} dx = -e^{2\pi pi} \int_{-\infty}^{\infty} \frac{e^{px}}{1-e^x} dx = -e^{2\pi pi} I$$

$$\begin{aligned} \text{Res}(z=0, \frac{e^{p^2}}{1-e^z}) &= \frac{e^{p^2}}{\frac{d}{dz}(1-e^z)} \Big|_{z=0} = \\ &= -\frac{e^{p^2}}{e^z} \Big|_{z=0} = -1 \end{aligned}$$

$$\begin{aligned} \text{Res}(z=2\pi i, \frac{e^{p^2}}{1-e^z}) &= -\frac{e^{p^2}}{e^z} \Big|_{z=2\pi i} \\ &= -e^{2\pi p i} \end{aligned}$$

$$I(1 - e^{2\pi p i}) = \frac{1}{2} \cdot 2\pi i (-1 - e^{2\pi p i})$$

$$I = -\pi i \frac{1 + e^{2\pi p i}}{1 - e^{2\pi p i}} = -\pi i \frac{e^{-\pi p i} + e^{\pi p i}}{e^{-\pi p i} - e^{\pi p i}} =$$

$$= -\pi i \frac{2 \cos \pi p}{2i \sin(-\pi p)} = \boxed{\pi \frac{\cos \pi p}{\sin \pi p}}$$