

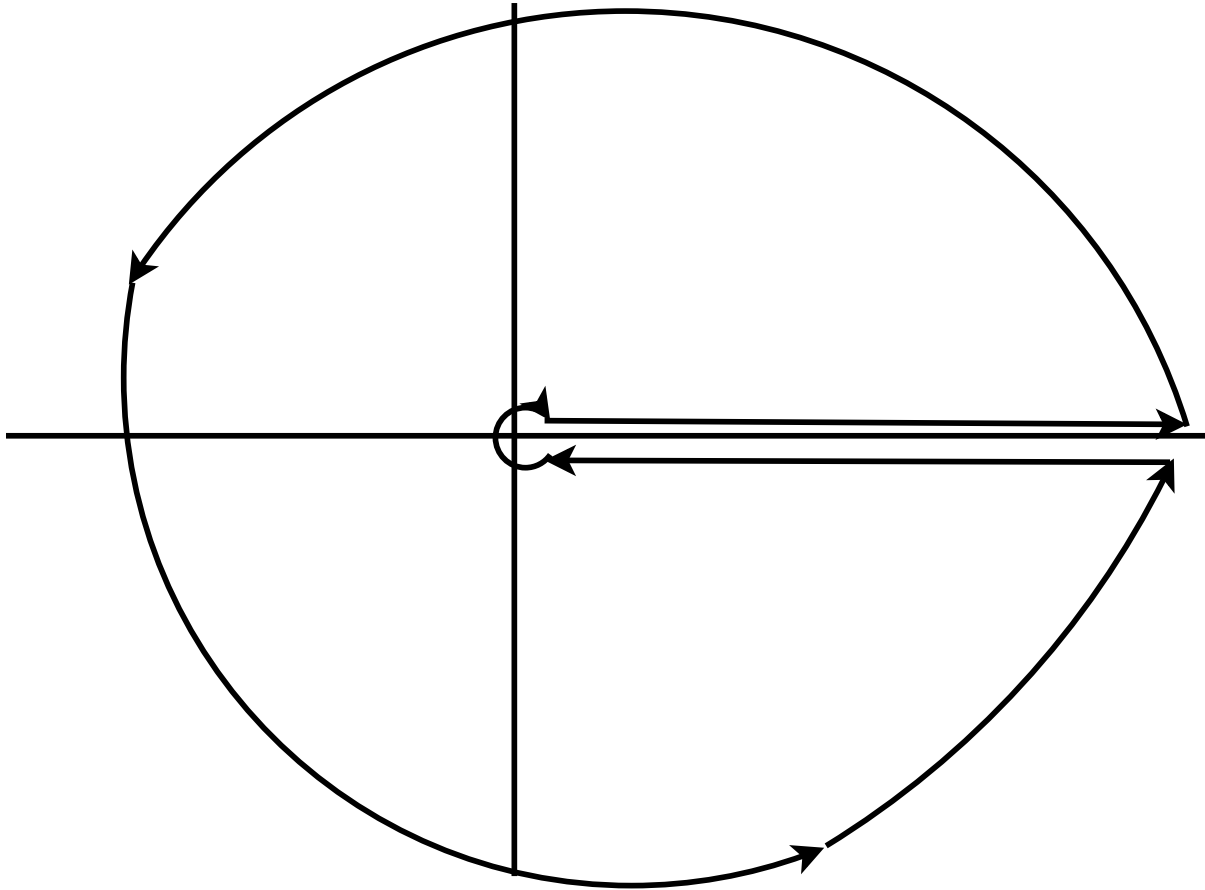
PRACTICE PROBLEMS

1. CALCULUS OF RESIDUES

(1) Compute $\int_0^\infty x^{1/2} \frac{1}{1+x+x^2} dx$

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

Solution: Use the contour, C :



We get

$$\int_C z^{1/2} \frac{1}{1+z+z^2} dz = I - e^{\pi i} I = 2\pi i \sum \text{Residues in } C$$

and we can calculate the residues at the poles of

$$\frac{1}{1+z+z^2}$$

which are $e^{2\pi i/3}$ and $e^{4\pi i/3}$. We might also conclude that $e^{4\pi i/3} = e^{-2\pi i/3}$ — which is technically true — but you must *cross the branch-cut* to get this (i.e., it involves wrapping around 2π). Since we aren't allowed to violate the branch cut — we can *only* use $e^{4\pi i/3}$ in our computations and *not* $e^{-2\pi i/3}$. The residues are

- at $z = e^{2\pi i/3}$, we get

$$(e^{2\pi i/3})^{1/2} \lim_{z \rightarrow e^{2\pi i/3}} \frac{z - e^{2\pi i/3}}{1 + z + z^2} = e^{\pi i/3} \frac{1}{1 + 2e^{2\pi i/3}} = \frac{-ie^{\pi i/3}}{\sqrt{3}}$$

- at $z = e^{4\pi i/3}$, we get

$$(e^{4\pi i/3})^{1/2} \lim_{z \rightarrow e^{4\pi i/3}} \frac{z - e^{4\pi i/3}}{1 + z + z^2} = e^{2\pi i/3} \frac{1}{1 + 2e^{4\pi i/3}} = \frac{ie^{2\pi i/3}}{\sqrt{3}}$$

and the total of the residues is

$$\frac{i}{\sqrt{3}}(-e^{\pi i/3} + e^{2\pi i/3}) = \frac{i}{\sqrt{3}}(-\cos(\pi/3) - i(\sin \pi/3) + \cos(2\pi/3) + i \sin(2\pi/3))$$

Since $\sin(2\pi/3) = \sin(\pi/3)$ and $\cos(2\pi/3) = -\cos(\pi/3)$, the sines cancel out and the cosines add to give

$$-\frac{2i \cos(\pi/3)}{\sqrt{3}} = -\frac{i}{\sqrt{3}}$$

We get

$$I(1 - e^{\pi i}) = 2I = 2\pi i \cdot \left(-\frac{i}{\sqrt{3}}\right) = \frac{2\pi}{\sqrt{3}}$$

so we finally get the solution to our problem

$$\int_0^\infty x^{1/2} \frac{1}{1+x+x^2} dx = \frac{\pi}{\sqrt{3}}$$

(2) Compute

$$\int_{-\infty}^\infty \frac{x^2}{1+x^6} dx$$

We set

$$\int_{-\infty}^\infty \frac{x^2}{1+x^6} dx = \int_C \frac{z^2}{1+z^6} dz = 2\pi i \sum \text{Residues in upper half-plane}$$

where C is the upper half-circle. The poles of $\frac{z^2}{1+z^6}$ are the 6th roots of -1 . These are

$$e^{\pi i/6}, e^{3\pi i/6} = i, e^{5\pi i/6}, e^{7\pi i/6}, e^{9\pi i/6} = -i, e^{11\pi i/6}$$

Only the first three will concern us (since they lie in the upper half-plane). The residues at these points are

- At $z = e^{\pi i/6}$, we get

$$(e^{\pi i/6})^2 \lim_{z \rightarrow e^{\pi i/6}} \frac{z - e^{\pi i/6}}{1 + z^6}$$

and l'Hopital's rule gives

$$e^{\pi i/3} \lim_{z \rightarrow e^{\pi i/6}} \frac{1}{6z^5} = e^{\pi i/3} \frac{e^{-5\pi i/6}}{6} = \frac{e^{-3\pi i/6}}{6} = -\frac{i}{6}$$

- At $z = i$, we get

$$(i)^2 \lim_{z \rightarrow i} \frac{z - i}{1 + z^6} = -\frac{1}{6i^5} = -\frac{1}{6i} = \frac{i}{6}$$

- At $z = e^{5\pi i/6}$, we get

$$\begin{aligned} (e^{5\pi i/6})^2 \lim_{z \rightarrow e^{5\pi i/6}} \frac{z - e^{5\pi i/6}}{1 + z^6} &= e^{10\pi i/6} \frac{1}{6(e^{5\pi i/6})^5} = e^{10\pi i/6} \frac{e^{-25\pi i/6}}{6} = \frac{e^{-15\pi i/6}}{6} \\ &= \frac{e^{-3\pi i/6}}{6} = -\frac{i}{6} \end{aligned}$$

The first two residues cancel out and we finally get

$$\int_{-\infty}^{\infty} \frac{x^2}{1 + x^6} dx = 2\pi i \cdot \left(-\frac{i}{6}\right) = \frac{\pi}{3}$$