

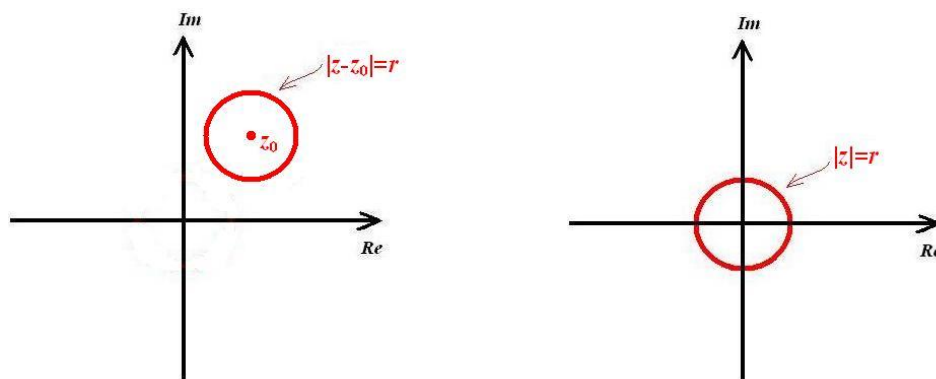
## Chapter 2 Integration in the Complex Plane

### 2-1 Complex Line Integrals and Some Integral Theorems

For smooth curve  $C: z=z(t)$  for  $a \leq t \leq b$ , then  $\int_c f(z)dz = \int_a^b f(z(t)) \cdot z'(t)dt$

**Special case 1**  $C: |z-z_0|=r \Leftrightarrow z(t)=z_0+re^{it}$ ,  $dz=z'(t)dt=ire^{it}dt$ , and  $0 \leq t \leq 2\pi$

**Special case 2**  $C: |z|=r \Leftrightarrow z(t)=re^{it}$ ,  $dz=z'(t)dt=ire^{it}dt$ , and  $0 \leq t \leq 2\pi$



**Eg. Find**  $\oint_c \frac{1}{z} dz$ ,  $C: |z|=1$ .

(Sol.)  $|z|=1 \Leftrightarrow z=e^{it}$ ,  $0 \leq t \leq 2\pi$ ,  $z'(t)=ie^{it}$ ,  $\oint_c \frac{dz}{z} = \int_0^{2\pi} \frac{ie^{it}}{e^{it}} dt = 2\pi i$

**Eg. Evaluate**  $\oint_c \frac{dz}{z-3i}$ ,  $C: |z-3i|=\frac{1}{3}$ .

(Sol.)  $z(t)=3i+\frac{1}{3}e^{it}$ ,  $z'(t)=\frac{1}{3}ie^{it}$ ,  $\oint_c \frac{dz}{z-3i} = \int_0^{2\pi} \frac{1}{\frac{1}{3}e^{it}} \cdot \frac{i}{3}e^{it} dt = 2\pi i$

**Eg. Evaluate**  $\oint_c \bar{z} dz$ ,  $C: |z|=1$ .

(Sol.)  $z(t)=e^{it}$ ,  $\bar{z}=e^{-it}$ ,  $z'(t)=ie^{it}$ ,  $\oint_c \bar{z} dz = \int_0^{2\pi} e^{-it} \cdot ie^{it} dt = 2\pi i$

**Eg. Evaluate**  $\oint_c [z - R_e(z)] dz$ ,  $C: |z|=2$ .

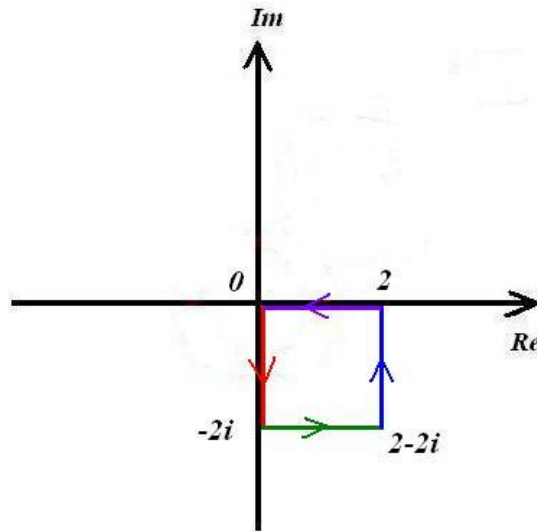
(Sol.)  $|z|=2 \Leftrightarrow z(t)=2e^{it}$ ,  $z'(t)=i2e^{it}$

$R_e(z) = \frac{1}{2}(z + \bar{z}) = \frac{1}{2}(2e^{it} + 2e^{-it})$ ,  $z - R_e(z) = \frac{1}{2}(z - \bar{z}) = \frac{1}{2}(2e^{it} - 2e^{-it})$

$\oint_c [z - R_e(z)] dz = \int_0^{2\pi} [z(t) - R_e(z(t))] \cdot z'(t) dt$   
 $= \int_0^{2\pi} \frac{2}{2}(e^{it} - e^{-it}) \cdot 2ie^{it} dt = 2i \int_0^{2\pi} (e^{2it} - 1) dt = -4\pi i$

**Eg. Evaluate**  $\oint_C [z^2 + I_m(z)]dz$ , where  $C$  is the square with  $0, -2i, 2-2i$ , and  $2$ .

$$\begin{aligned}
 \text{(Sol.) } \oint_C [z^2 + I_m(z)]dz &= \int_0^{-2} (-t^2 + t)idt + \int_0^2 [(t-2i)^2 - 2]dt + \int_{-2}^0 [(2+it)^2 + t]idt \\
 &+ \int_2^0 (t^2 + 0)dt = i \left( -\frac{t^3}{3} + \frac{t^2}{2} \right) \Big|_0^{-2} + \left( \frac{t^3}{3} - 2it^2 - 6t \right) \Big|_0^2 \\
 &+ i \left( 4t + 2it^2 - \frac{t^3}{3} + \frac{t^2}{2} \right) \Big|_{-2}^0 + \left( \frac{t^3}{3} \right) \Big|_2^0 = -4
 \end{aligned}$$

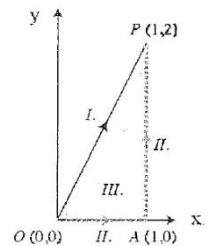


**Eg. Evaluate**  $\int_C z^2 dz$ , where  $z=x+iy$  is a complex number, in each of the following cases. (a)  $C$  is the straight line joining the points  $O(0,0)$  and  $P(1,2)$ . (b)  $C$  is the straight line from  $O(0,0)$  to  $A(1,0)$  and then from  $A(1,0)$  to  $P(1,2)$ . (c)  $C$  is the parabolic path  $y=2x^2$ . [2023 台聯大電機聯招]

$$\text{(Sol.) (I) } \int_C z^2 dz = \int_0^1 (t+2it)^2 \cdot (1+2i)dt = (1+2i)^3 \cdot \int_0^1 t^2 dt = \frac{-11-2i}{3}$$

$$\text{(II) } \int_C z^2 dz = \int_0^1 t^2 dt + \int_0^2 (1+it)^2 \cdot idt = \frac{1}{3} + 2i - 4 - \frac{8i}{3} = \frac{-11-2i}{3}$$

$$\text{(III) } \int_C z^2 dz = \int_0^1 (t+2it^2)^2 \cdot (1+4it)dt = \int_0^1 (t^2 - 20t^4 + 8it^3 - 16it^5)dt = \frac{-11-2i}{3}$$



**Cauchy's integral theorem** Let  $f(z)$  be analytic in a simply-connected domain  $D$ ,  $C$  is a simple closed curve in  $D$ , then  $\oint_C f(z)dz = 0$ .

**Eg. Evaluate**  $\oint_C \frac{1}{z} dz$ ,  $C: |z-2|=1$ .

(Sol.)  $f(z) = \frac{1}{z}$  is analytic except  $z=0$ . No poles are within  $C$ ,  $\therefore \oint_C \frac{dz}{z} = 0$

**Eg. Evaluate**  $\oint_{|z|=1} \frac{dz}{z^2-4}$ . 【1991 交大土木所】

(Sol.)  $f(z) = \frac{1}{z^2-4}$  is analytic except  $z=\pm 2$ . No poles are within  $C$ ,  $\therefore \oint_{|z|=1} \frac{dz}{z^2-4} = 0$

**Eg. Evaluate**  $\oint_C \frac{z}{\sin(z)(z-2i)^3} dz$ ,  $C: |z-8i|=1$ .

(Sol.)  $f(z) = \frac{z}{\sin(z)(z-2i)^3}$  is analytic except  $z=2i, n\pi$  ( $n=0, \pm 1, \pm 2, \dots$ )

No poles are within  $C$ ,  $\therefore \oint_C f(z)dz = 0$

**Cauchy's integral formulae** Let  $f(z)$  be analytic in a simply-connected region  $D$ , and let  $C$  be a simple curve enclosing  $z_0$  in  $D$ , then  $\oint_C \frac{f(z)}{z-z_0} dz = 2\pi i \cdot f(z_0)$  and

$$\oint_C \frac{f(z)dz}{(z-z_0)^n} = \frac{2\pi i}{(n-1)!} \cdot f^{(n-1)}(z_0).$$

**Eg. Evaluate**  $\oint_{|z|=3} \frac{e^{2z}}{z-2} dz$ . [1991 交大土木所]

(Sol.)  $\oint_{|z|=3} \frac{e^{2z}}{z-2} dz = 2\pi i \cdot e^{2 \cdot 2} = 2\pi i e^4$

**Eg. Evaluate**  $\oint_C \frac{e^{iz}}{z^3} dz$ ,  $C: |z|=3$ .

(Sol.)  $\oint_C \frac{e^{iz}}{z^3} dz = i2\pi \cdot \frac{(e^{iz})''}{(3-1)!}_{|z_0=0} = -i\pi$

**Eg. Given**  $\oint_C \frac{f(z)}{z} dz = 2\pi i$  and  $\oint_C \frac{f(z)}{(z-1)^2} dz = 4\pi i$ . If let  $f(z)=a+bz$ , find  $a$  and  $b$ .

[2005成大電研]

(Sol.)  $2\pi i = 2\pi i \cdot f(0) = 2\pi ai$  and  $4\pi i = 2\pi i \cdot f'(0) = 2\pi bi$ ,  $\therefore a=1$  and  $b=2$ .

**Eg. Evaluate**  $\oint_c \frac{\sin^6(z)}{z - \frac{\pi}{6}} dz$  and  $\oint_c \frac{\sin^6(z)}{\left(z - \frac{\pi}{6}\right)^3} dz$  if  $C : \left|z - \frac{\pi}{6}\right| = \delta > 0$ .

(Sol.) Let  $f(z) = \sin^6(z)$  and  $n=3$ ,  $\oint_c \frac{\sin^6(z)}{z - \frac{\pi}{6}} dz = 2\pi i \cdot \sin^6\left(\frac{\pi}{6}\right) = \frac{\pi i}{32}$ ,

$$\oint_c \frac{\sin^6(z)}{\left(z - \frac{\pi}{6}\right)^3} dz = \frac{2\pi i}{2!} \cdot [\sin^6(z)]'' \Big|_{z_0 = \frac{\pi}{6}} = \frac{21\pi i}{16}$$

**Eg. Let  $z_0$  be within  $C$ , find**  $\oint_c \frac{dz}{z - z_0}$  and  $\oint_c \frac{dz}{(z - z_0)^n}$ ,  $n \geq 2$ .

(Sol.) Let  $f(z) = 1$ ,  $f^{(n-1)}(z_0) = 0 \Rightarrow \oint_c \frac{dz}{z - z_0} = 2\pi i$  and  $\oint_c \frac{dz}{(z - z_0)^n} = 0$ .

**Eg. Evaluate**  $\oint_c \frac{2\sin(z^2)}{(z-1)^4} dz$ ,  $C$  is a closed curve not passing 1.

(Sol.) If  $C$  does not enclose 1,  $\frac{2\sin(z^2)}{(z-1)^4}$  is analytic within  $C$ ,  $\therefore \oint_c \frac{2\sin(z^2)}{(z-1)^4} dz = 0$

If  $C$  encloses 1, let  $f(z) = 2\sin(z^2) \Rightarrow \frac{2\sin(z^2)}{(z-1)^4} = \frac{f(z)}{(z-1)^4}$ ,  $n=4$ ,  $n-1=3$

$$f^{(3)}(z) = -24z \sin(z^2) - 16z^3 \cos(z^2)$$

$$\therefore \oint_c \frac{2\sin(z^2)}{(z-1)^4} dz = \frac{2\pi i}{3!} [-24 \sin(1) - 16 \cos(1)] = \frac{\pi i}{3} [-24 \sin(1) - 16 \cos(1)]$$

**Gaussian mean-value theorem** Let  $f(z)$  be analytic within  $|z-a|=r$ , then

$$\int_0^{2\pi} f(a + re^{i\theta}) d\theta = 2\pi \cdot f(a).$$

**Eg. Evaluate**  $\int_0^{2\pi} \sin^2\left[\frac{\pi}{6} + 2e^{i\theta}\right] d\theta$ .

(Sol.)  $a = \frac{\pi}{6}$ ,  $r=2$ , and analytic within  $|z - \frac{\pi}{6}| = 2$ ,

$$\therefore \int_0^{2\pi} \sin^2\left[\frac{\pi}{6} + 2e^{i\theta}\right] d\theta = 2\pi \cdot \sin^2\left(\frac{\pi}{6}\right) = \pi/2.$$

**Argument principle** Let  $f(z)$  be a meromorphic function inside and on some closed contour  $C$ , and  $f(z)$  has no zeros or poles on  $C$ , then  $\frac{1}{2\pi i} \oint \frac{f'(z)}{f(z)} dz = N - P$ , where  $N$  and  $P$  are the numbers of zeros and poles of  $f(z)$  within  $C$ , respectively.

**Eg. Evaluate**  $\oint \frac{f'(z)}{f(z)} dz$  for  $C: |z|=\pi$  if (a)  $f(z)=\sin(\pi z)$ , (b)  $f(z)=\cos(\pi z)$ , and (c)  $f(z)=\tan(\pi z)$ .

(Sol.)  $\oint \frac{f'(z)}{f(z)} dz = 2\pi i(N - P)$

(a) There are 7 zeros:  $\pm 3, \pm 2, \pm 1, 0$  but no poles within  $C$ ,

$$\therefore \oint \frac{f'(z)}{f(z)} dz = 2\pi i(7 - 0) = 14\pi i$$

(b) There are 6 zeros:  $\pm 2.5, \pm 1.5, \pm 0.5$  but no poles within  $C$ ,

$$\therefore \oint \frac{f'(z)}{f(z)} dz = 2\pi i(6 - 0) = 12\pi i$$

(c) There are 7 zeros:  $\pm 3, \pm 2, \pm 1, 0$  but 6 poles:  $\pm 2.5, \pm 1.5, \pm 0.5$  within  $C$ ,

$$\therefore \oint \frac{f'(z)}{f(z)} dz = 2\pi i(7 - 6) = 2\pi i$$

**Eg. Evaluate**  $\frac{1}{2\pi i} \oint \frac{f'(z)}{f(z)} dz$  if  $f(z) = \frac{(z^2+1)^2}{(z^2+2z+2)^3}$  and  $C: |z|=4$ .

(Sol.)  $N=4$  and  $P=6$ ,  $\frac{1}{2\pi i} \oint \frac{f'(z)}{f(z)} dz = 4 - 6 = -2$ .

**Poisson's integral formulae for a circle** Let  $f(z)$  be analytic within  $|z|=R$  and  $f(re^{i\theta}) = u(r, \theta) + iv(r, \theta)$ , then

$$f(re^{i\theta}) = \frac{1}{2\pi} \int_0^{2\pi} \frac{(R^2 - r^2)f(Re^{i\phi})}{R^2 - 2Rr \cos(\theta - \phi) + r^2} d\phi, \quad u(r, \theta) = \frac{1}{2\pi} \int_0^{2\pi} \frac{(R^2 - r^2)u(R, \phi)}{R^2 - 2Rr \cos(\theta - \phi) + r^2} d\phi,$$

and  $v(r, \theta) = \frac{1}{2\pi} \int_0^{2\pi} \frac{(R^2 - r^2)v(R, \phi)}{R^2 - 2Rr \cos(\theta - \phi) + r^2} d\phi$  for  $z=re^{i\theta}$  within  $|z|=R$ .

**Eg. Show that**  $\int_0^{2\pi} \frac{R^2 - r^2}{R^2 - 2Rr \cos(\theta - \phi) + r^2} d\phi = 2\pi$ .

(Proof) Let  $f(re^{i\theta}) = 1 = \frac{1}{2\pi} \int_0^{2\pi} \frac{R^2 - r^2}{R^2 - 2Rr \cos(\theta - \phi) + r^2} d\phi$ ,

$$\therefore \int_0^{2\pi} \frac{R^2 - r^2}{R^2 - 2Rr \cos(\theta - \phi) + r^2} d\phi = 2\pi.$$

**Eg. Evaluate**  $\int_0^{2\pi} \frac{e^{\cos\phi} \cos(\sin\phi)}{5-4\cos(\theta-\phi)} d\phi$  **and**  $\int_0^{2\pi} \frac{e^{\cos\phi} \sin(\sin\phi)}{5-4\cos(\theta-\phi)} d\phi$ .

(Sol.) Let  $R=2$ ,  $r=1$  and  $f(re^{i\theta})=e^{i\theta}=e^{\cos\theta+isin\theta}=e^{\cos\theta} [\cos(\sin\theta) + isin(\sin\theta)]$ ,

$$\therefore \frac{1}{2\pi} \int_0^{2\pi} \frac{3e^{\cos\phi} \cos(\sin\phi)}{5-4\cos(\theta-\phi)} d\phi = e^{\cos\theta} \cos(\sin\theta)$$

$$\text{and } \frac{1}{2\pi} \int_0^{2\pi} \frac{3e^{\cos\phi} \sin(\sin\phi)}{5-4\cos(\theta-\phi)} d\phi = e^{\cos\theta} \sin(\sin\theta).$$

$$\Rightarrow \int_0^{2\pi} \frac{e^{\cos\phi} \cos(\sin\phi)}{5-4\cos(\theta-\phi)} d\phi = \frac{2\pi}{3} e^{\cos\theta} \cos(\sin\theta)$$

$$\text{and } \int_0^{2\pi} \frac{e^{\cos\phi} \sin(\sin\phi)}{5-4\cos(\theta-\phi)} d\phi = \frac{2\pi}{3} e^{\cos\theta} \sin(\sin\theta)$$

**Poisson's integral formulae on the upper half plane** Let  $f(z)$  be analytic for  $y \geq 0$  on the  $z$ -plane and  $f(z)=u(x,y)+iv(x,y)$ , then

$$f(z) = \frac{y}{\pi} \int_{-\infty}^{\infty} \frac{f(t)}{(t-x)^2 + y^2} dt, \quad u(x,y) = \frac{y}{\pi} \int_{-\infty}^{\infty} \frac{u(t,0)}{(t-x)^2 + y^2} dt, \quad \text{and } v(x,y) = \frac{y}{\pi} \int_{-\infty}^{\infty} \frac{v(t,0)}{(t-x)^2 + y^2} dt.$$

## 2-2 Laurent's Theorem & the Residue Theorem

$$\text{If } f(z) = \sum_{n=-\infty}^{\infty} a_n (z - z_0)^n = \cdots + \frac{a_{-3}}{(z - z_0)^3} + \frac{a_{-2}}{(z - z_0)^2} + \frac{a_{-1}}{(z - z_0)} + a_0 + a_1(z - z_0) + a_2(z - z_0)^2 + \cdots$$

*(principal part)*

*(analytic part)*

**Laurent's theorem**  $a_n = \frac{1}{2\pi i} \oint_c \frac{f(z)}{(z - z_0)^{n+1}} dz$

**Residue:**  $a_{-1} = \frac{1}{2\pi i} \oint_c f(z) dz$

**Residue theorem** Let  $f(z)$  be analytic in  $D$  except  $z_1, z_2, \dots, z_n$  and  $C$  encloses  $z_1, z_2, \dots, z_n$  within  $D$ . Then we have  $\oint_c f(z) dz = 2\pi i \cdot \sum_{j=1}^n \text{Res}(f)_{z_j}$  and

$$\text{Res}(f)_{z_j} = \frac{1}{(m-1)!} \lim_{z \rightarrow z_j} \frac{d^{m-1}}{dz^{m-1}} [(z - z_j)^m \cdot f(z)], \text{ where } m \text{ is the order of a pole } z=z_j.$$

**In case of  $m=1$ ,**  $\text{Res}(f)_{z_j} = \lim_{z \rightarrow z_j} [(z - z_j) \cdot f(z)].$

**Eg. Find the residues of  $f(z) = \frac{z}{z-1}$ .**

(Sol.) At  $z=1, m=1$ ,  $\text{Res}(f)_1 = \lim_{z \rightarrow 1} [(z-1) \cdot \frac{z}{z-1}] = 1$

**Eg. Find the residues of  $f(z) = \frac{z}{(z-1)(z+1)^2}$ .**

(Sol.) At  $z=1, m=1$ ,  $\text{Res}(f)_1 = \lim_{z \rightarrow 1} [(z-1) \cdot \frac{z}{(z-1)(z+1)^2}] = \frac{1}{4}$

At  $z=-1, m=2$ ,  $\text{Res}(f)_{-1} = \frac{1}{(2-1)!} \lim_{z \rightarrow -1} \frac{d}{dz} [(z+1)^2 \cdot \frac{z}{(z+1)^2(z-1)}] = \frac{(z-1) - z}{(z-1)^2} \Big|_{z=-1} = -\frac{1}{4}$

**Eg. Find the residues of  $f(z) = \frac{1}{(z-1)^2(z+1)^2}$ .**

(Sol.)

At  $z=1, m=2$ ,  $\text{Res}(f)_1 = \frac{1}{(2-1)!} \lim_{z \rightarrow 1} \frac{d}{dz} [(z-1)^2 \cdot \frac{1}{(z+1)^2(z-1)^2}] = \frac{-2(z+1)}{(z+1)^4} \Big|_{z=1} = -\frac{1}{4}$

At  $z=-1, m=2$ ,  $\text{Res}(f)_{-1} = \frac{1}{(2-1)!} \lim_{z \rightarrow -1} \frac{d}{dz} [(z+1)^2 \cdot \frac{1}{(z+1)^2(z-1)^2}] = \frac{-2(z-1)}{(z-1)^4} \Big|_{z=-1} = \frac{1}{4}$

**Eg. Find the residues of  $f(z) = \frac{z^2 - 2z}{(z+1)^2(z^2+4)}$ .**

(Sol.)  $f(z) = \frac{z^2 - 2z}{(z+1)^2(z^2+4)} = \frac{z^2 - 2z}{(z+1)^2(z+2i)(z-2i)}$

At  $z=-1, m=2,$

$$\begin{aligned} \operatorname{Res}_{-1}(f) &= \frac{1}{(2-1)!} \lim_{z \rightarrow -1} \frac{d}{dz} \left[ (z+1)^2 \cdot \frac{z^2 - 2z}{(z+1)^2(z^2+4)} \right] = \frac{(2z-2)(z^2+4) - (z^2-2z)(2z)}{(z^2+4)^2} \Big|_{z=-1} \\ &= -\frac{14}{25} \end{aligned}$$

At  $z=2i, m=1, \operatorname{Res}_{2i}(f) = \lim_{z \rightarrow 2i} [(z-2i) \cdot \frac{z^2 - 2z}{(z-2i)(z+2i)(z+1)^2}] = \frac{7+i}{25}$

At  $z=-2i, m=1, \operatorname{Res}_{-2i}(f) = \lim_{z \rightarrow -2i} [(z+2i) \cdot \frac{z^2 - 2z}{(z-2i)(z+2i)(z+1)^2}] = \frac{7-i}{25}$

**Eg. Find the residues of  $f(z) = \frac{\cot(z) \coth(z)}{z^3}$ .**

(Sol.) It is difficult to compute the residue at 0 by  $\operatorname{Res}_{z_j}(f) = \frac{1}{(m-1)!} \lim_{z \rightarrow z_j} \frac{d^{m-1}}{dz^{m-1}} [(z-z_j)^m \cdot f(z)]$ .

We utilize  $f(z) = \sum_{n=-\infty}^{\infty} a_n (z-z_0)^n = \dots + \frac{a_{-2}}{(z-z_0)^2} + \frac{a_{-1}}{(z-z_0)} + a_0 + a_1(z-z_0) + \dots$

$$\begin{aligned} f(z) &= \frac{\cot(z) \coth(z)}{z^3} = \frac{\cos(z) \cosh(z)}{z^3 \sin(z) \sinh(z)} \\ &= \frac{\left(1 - \frac{z^2}{2!} + \frac{z^4}{4!} - \dots\right) \left(1 + \frac{z^2}{2!} + \frac{z^4}{4!} + \dots\right)}{z^3 \left(z - \frac{z^3}{3!} + \dots\right) \left(z + \frac{z^3}{3!} + \dots\right)} = \frac{\left(1 - \frac{z^4}{6} + \dots\right)}{\left(z^5 - \frac{z^9}{90} + \dots\right)} = \frac{1}{z^5} - \frac{7}{45} \cdot \frac{1}{z} + \dots \end{aligned}$$

$\therefore \operatorname{Res}_0(f) = -\frac{7}{45}$

**Eg. Evaluate  $\oint_C \frac{z^2+1}{z^2-1} dz, C: |z-1|=1$ . [1991 交大科管所]**

(Sol.) There is only one pole 1 within C.

$$\operatorname{Res}_1(f) = \lim_{z \rightarrow 1} [(z-1) \cdot \frac{z^2+1}{z^2-1}] = \lim_{z \rightarrow 1} \frac{z^2+1}{z+1} = 1, \therefore \oint_C \frac{z^2+1}{z^2-1} dz = 2\pi i \cdot 1 = 2\pi i$$



**Eg. Evaluate**  $\oint_C \frac{\cos(z)}{z^2(z-1)} dz$  for (a)  $C: |z|=\frac{1}{3}$ , (b)  $C: |z-1|=\frac{1}{3}$ , (c)  $C: |z|=2$ . [1991 台大機研]

大機研

(Sol.)

(a) There is only one pole 0 within  $C$ .

$$\operatorname{Res}_0(f) = \frac{1}{(2-1)!} \lim_{z \rightarrow 0} \frac{d}{dz} \left[ z^2 \cdot \frac{\cos(z)}{z^2(z-1)} \right] = \left. \frac{-(z-1)\sin(z) - \cos(z)}{(z-1)^2} \right|_{z=0} = -1, \quad \oint_C \frac{\cos(z)}{z^2(z-1)} dz = -2\pi i$$

(b) There is only one pole 1 within  $C$ .

$$\operatorname{Res}_1(f) = \lim_{z \rightarrow 1} [(z-1) \cdot \frac{\cos(z)}{z^2(z-1)}] = \cos(1), \quad \oint_C \frac{\cos(z)}{z^2(z-1)} dz = 2\pi i \cdot \cos(1)$$

(c) There are two poles 0 and 1 within  $C$ .  $\oint_C \frac{\cos(z)}{z^2(z-1)} dz = 2\pi i \cdot [-1 + \cos(1)]$

**Eg. Find the residue of**  $f(z) = \frac{\sin(z)}{(z-i)^3}$  **and evaluate**  $\oint_C \frac{\sin(z)}{(z-i)^3} dz$ ,  $C: |z-i|=2$ .

$$\text{(Sol.) } m=3, \quad \operatorname{Res}_i(f) = \frac{1}{(3-1)!} \lim_{z \rightarrow i} \frac{d^2}{dz^2} \left[ (z-i)^3 \cdot \frac{\sin(z)}{(z-i)^3} \right] = \frac{-1}{2} \sin(i) = -\frac{1}{2} i \sinh(1)$$

$$\therefore \oint_C \frac{\sin(z)}{(z-i)^2} dz = 2\pi i \cdot \left( -\frac{1}{2} i \sinh(1) \right) = \pi \sinh(1)$$

**Eg. Evaluate**  $\oint_C \tan z dz$ ,  $C: |z|=2$ . [1993 中山電研]

(Sol.) There are two poles  $\pm\pi/2$  within  $C$ .

$$\begin{aligned} \operatorname{Res}_{\frac{\pi}{2}}(f) &= \lim_{z \rightarrow \frac{\pi}{2}} \left[ \left( z - \frac{\pi}{2} \right) \cdot \tan(z) \right] = \lim_{z \rightarrow \frac{\pi}{2}} \left[ \left( z - \frac{\pi}{2} \right) \cdot \frac{\sin(z)}{\cos(z)} \right] = \lim_{z \rightarrow \frac{\pi}{2}} \frac{z \sin(z) - \frac{\pi}{2} \sin(z)}{\cos(z)} \\ &= \lim_{z \rightarrow \frac{\pi}{2}} \frac{\sin(z) + z \cos(z) - \frac{\pi}{2} \cos(z)}{-\sin(z)} = -1 \end{aligned}$$

$$\begin{aligned} \operatorname{Res}_{-\frac{\pi}{2}}(f) &= \lim_{z \rightarrow -\frac{\pi}{2}} \left[ \left( z + \frac{\pi}{2} \right) \cdot \tan(z) \right] = \lim_{z \rightarrow -\frac{\pi}{2}} \left[ \left( z + \frac{\pi}{2} \right) \cdot \frac{\sin(z)}{\cos(z)} \right] = \lim_{z \rightarrow -\frac{\pi}{2}} \frac{z \sin(z) + \frac{\pi}{2} \sin(z)}{\cos(z)} \\ &= \lim_{z \rightarrow -\frac{\pi}{2}} \frac{\sin(z) + z \cos(z) + \frac{\pi}{2} \cos(z)}{-\sin(z)} = -1 \end{aligned}$$

$$\oint_C \tan z dz = 2\pi i \cdot [(-1) + (-1)] = -4\pi i$$

**Eg. Evaluate**  $\oint_C \frac{\sin(z)}{z^2(z^2+4)} dz$ ,  $C$  is any piecewise-smooth curve enclosing  $0$ ,  $2i$ , and  $-2i$ .

(Sol.)  $f(z) = \frac{\sin(z)/z}{z(z+2i)(z-2i)}$ ,  $\because \lim_{z \rightarrow 0} [\sin(z)/z] = 1$ ,  $\therefore f(z)$  has a removable singularity at  $0 \Rightarrow m$  of the pole  $z=0$  in  $f(z)$  is 1.  $\text{Res}_0(f) = \lim_{z \rightarrow 0} z \cdot \frac{\sin(z)}{z^2(z^2+4)} = \frac{1}{4}$

$$\text{Res}_{2i}(f) = \lim_{z \rightarrow 2i} (z-2i) \cdot \frac{\sin(z)}{z^2(z+2i)(z-2i)} = \frac{i}{16} \sin(2i) = -\frac{1}{16} \sinh(2)$$

$$\text{Res}_{-2i}(f) = \lim_{z \rightarrow -2i} (z+2i) \cdot \frac{\sin(z)}{z^2(z+2i)(z-2i)} = \frac{i}{16} \sin(2i) = -\frac{1}{16} \sinh(2)$$

$$\oint_C f(z) dz = 2\pi i \left[ \frac{1}{4} - \frac{1}{16} \sinh(2) - \frac{1}{16} \sinh(2) \right] = \frac{\pi i}{2} - \frac{\pi i}{4} \sinh(2)$$

**Eg. Evaluate**  $\oint_C \frac{z^3 e^{\frac{1}{z}}}{z^3+1} dz$ ,  $C: |z|=3$ . [2013 中山電研]

(Sol.) Let  $t=1/z$ ,  $z=1/t$ ,  $dz = -dt/t^2$ ,  $C: |t|=1/3$

$$\oint_C \frac{z^3 e^{\frac{1}{z}}}{z^3+1} dz = \oint_C \frac{\left(\frac{1}{t}\right)^3 e^t}{\left(\frac{1}{t}\right)^3+1} \cdot \left(\frac{-dt}{t^2}\right) = \oint_C \frac{-e^t}{t^2(t^3+1)} dt. \text{ There is only one pole } 0 \text{ within } C.$$

$$\text{Res}_0(f) = \frac{1}{1!} \lim_{t \rightarrow 0} \frac{d}{dt} \left[ t^2 \cdot \frac{-e^t}{t^2(t^3+1)} \right] = -1, \therefore \oint_C \frac{z^3 e^{\frac{1}{z}}}{z^3+1} dz = 2\pi i \cdot (-1) = -2\pi i$$

**Eg. Evaluate**  $\oint_C \frac{e^{-z}}{\cos(z)} dz$ ,  $C: |z|=2$ . [2015 台聯大系統]

(Sol.)  $\cos(z)$  has two zeros at  $z = \pm\pi/2$  within  $|z|=2$ .

$$\text{Res}_{\frac{\pi}{2}}(f) = \lim_{z \rightarrow \frac{\pi}{2}} \left[ \left(z - \frac{\pi}{2}\right) \cdot \frac{e^{-z}}{\cos(z)} \right] = \lim_{z \rightarrow \frac{\pi}{2}} \frac{ze^{-z} - \frac{\pi}{2}e^{-z}}{\cos(z)} = \lim_{z \rightarrow \frac{\pi}{2}} \frac{e^{-z} - ze^{-z} + \frac{\pi}{2}e^{-z}}{-\sin(z)} = -e^{-\frac{\pi}{2}}$$

$$\text{Res}_{-\frac{\pi}{2}}(f) = \lim_{z \rightarrow -\frac{\pi}{2}} \left[ \left(z + \frac{\pi}{2}\right) \cdot \frac{e^{-z}}{\cos(z)} \right] = \lim_{z \rightarrow -\frac{\pi}{2}} \frac{ze^{-z} + \frac{\pi}{2}e^{-z}}{\cos(z)} = \lim_{z \rightarrow -\frac{\pi}{2}} \frac{e^{-z} - ze^{-z} - \frac{\pi}{2}e^{-z}}{-\sin(z)} = e^{\frac{\pi}{2}}$$

$$\therefore \oint_C \frac{e^{-z}}{\cos(z)} dz = 2\pi i \cdot (e^{\frac{\pi}{2}} - e^{-\frac{\pi}{2}})$$

**Eg. Evaluate**  $\oint_C \frac{e^z}{z+1} dz$ ,  $C: |z|=0.5$ . [2014 中央電研固態組、生醫電子組]

(Sol.) Let  $t=1/z, z=1/t, dz = -dt/t^2$ ,  $C: |t|=2$

$$\oint_C \frac{e^z}{z+1} dz = \oint_C \frac{e^t}{\left(\frac{1}{t}\right)+1} \cdot \left(\frac{-dt}{t^2}\right) = \oint_C \frac{-e^t}{t(t+1)} dt. \text{ There are two poles } 0 \text{ and } -1 \text{ within } C.$$

$$\operatorname{Res}_0(f) = \lim_{t \rightarrow 0} [t \cdot \frac{-e^t}{t(t+1)}] = -1, \quad \operatorname{Res}_{-1}(f) = \lim_{t \rightarrow -1} [(t+1) \cdot \frac{-e^t}{t(t+1)}] = e^{-1},$$

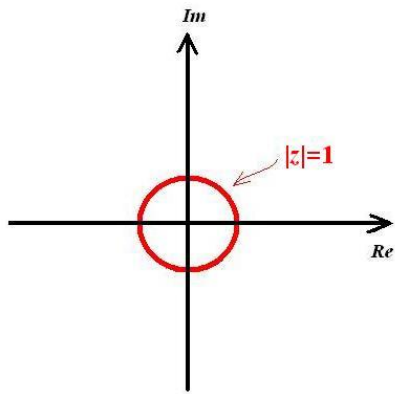
$$\therefore \oint_C \frac{z^3 e^z}{z^3 + 1} dz = 2\pi i \cdot (-1 + e^{-1})$$

**Eg. Evaluate**  $\oint_C \frac{\ln(z+1)}{z^2+1} dz$ ,  $C: |z-i|=1.4$ . [2024 台聯大電機聯招]

$$\begin{aligned} \text{(Sol.) } \oint_C \frac{\ln(z+1)}{z^2+1} dz &= 2\pi i \cdot (z-i) \cdot \frac{\ln(z+1)}{(z+i)(z-i)} \Big|_{z=i} = \pi \cdot \ln(\sqrt{2} \cdot e^{i\pi/4}) = \pi \cdot \left(\frac{\ln(2)}{2} + i \frac{\pi}{4}\right) \\ &= \frac{\pi \cdot \ln(2)}{2} + i \frac{\pi^2}{4} \end{aligned}$$



### 2-3 Evaluation of Real Integrals



**Case 1**  $\int_0^{2\pi} K[\cos \theta, \sin \theta] d\theta$

Choose  $C: |z|=1, z=e^{i\theta}$

$$\Rightarrow \sin \theta = \frac{1}{2i} \left( z - \frac{1}{z} \right),$$

$$\cos \theta = \frac{1}{2} \left( z + \frac{1}{z} \right), \quad d\theta = \frac{dz}{iz}$$

$$\Rightarrow I = \int_0^{2\pi} K[\cos \theta, \sin \theta] d\theta = \oint_C K \left[ \frac{1}{2} \left( z + \frac{1}{z} \right), \frac{1}{2i} \left( z - \frac{1}{z} \right) \right] \cdot \frac{dz}{iz}$$

**Eg. Evaluate**  $\int_0^{2\pi} \frac{d\theta}{5-3\cos \theta}$ .

(Sol.)  $\int_0^{2\pi} \frac{d\theta}{5-3\cos \theta} = \oint_C \frac{dz/iz}{5-3 \cdot \frac{1}{2} \left( z + \frac{1}{z} \right)} = \oint_C \frac{2idz}{3z^2 - 10z + 3} = \oint_C \frac{2idz}{3(z - \frac{1}{3})(z - 3)}$

There is only one pole  $\frac{1}{3}$  within  $|z|=1$ .

$$\therefore \int_0^{2\pi} \frac{d\theta}{5-3\cos \theta} = 2\pi i \cdot \operatorname{Res} s(f) = 2\pi i \cdot \lim_{z \rightarrow \frac{1}{3}} \left( z - \frac{1}{3} \right) \cdot \frac{2i}{3(z - \frac{1}{3})(z - 3)} = 2\pi i \cdot \frac{2i}{-8} = \frac{\pi}{2}$$

**Eg. Evaluate**  $\int_0^{2\pi} \frac{d\theta}{3-2\cos \theta + \sin \theta}$ .

(Sol.)  $\int_0^{2\pi} \frac{d\theta}{3-2\cos \theta + \sin \theta} = \oint_C \frac{dz/iz}{3-2 \cdot \frac{1}{2} \left( z + \frac{1}{z} \right) + \frac{1}{2i} \left( z - \frac{1}{z} \right)} = \oint_C \frac{2dz}{(1-2i)z^2 + 6iz - 1 - 2i}$

$$= \oint_C \frac{2dz}{(1-2i) \left( z - \frac{2-i}{5} \right) [z - (2-i)]}$$

There is only one pole  $\frac{2-i}{5}$  within  $|z|=1$ .

$$\therefore \int_0^{2\pi} \frac{d\theta}{3-2\cos \theta + \sin \theta} = 2\pi i \cdot \operatorname{Res} s(f) = 2\pi i \cdot \lim_{z \rightarrow \frac{2-i}{5}} \left\{ \left( z - \frac{2-i}{5} \right) \cdot \frac{2}{(1-2i) \left( z - \frac{2-i}{5} \right) [z - (2-i)]} \right\} = 2\pi i \cdot \left( \frac{1}{2i} \right) = \pi$$

**Eg. Show that**  $\int_0^{2\pi} \frac{d\theta}{a+b\sin\theta} = \int_0^{2\pi} \frac{d\theta}{a+b\cos\theta} = \frac{2\pi}{\sqrt{a^2-b^2}}$  **if**  $a > |b|$ .

(Proof)  $\int_0^{2\pi} \frac{d\theta}{a+b\sin\theta} = \oint_c \frac{dz/iz}{a+b \cdot \frac{1}{2i} \left( z - \frac{1}{z} \right)} = \oint_c \frac{2dz}{bz^2 + 2iaz - b} = \oint_c \frac{2dz}{b(z-z_1)(z-z_2)}$

Poles:  $z_1 = \frac{i}{b} \left( -a + \sqrt{a^2 - b^2} \right)$  is within  $C: |z|=1$ , but  $z_2 = \frac{i}{b} \left( -a - \sqrt{a^2 - b^2} \right)$  is not.

$$\operatorname{Res}(f) = \lim_{z \rightarrow z_1} (z - z_1) \cdot \frac{2}{b(z - z_1)(z - z_2)} = \frac{2}{b} \cdot \frac{1}{z_1 - z_2} = \frac{2}{b} \cdot \frac{b}{2i\sqrt{a^2 - b^2}} = \frac{1}{i\sqrt{a^2 - b^2}}$$

$$\therefore \int_0^{2\pi} \frac{d\theta}{a+b\sin\theta} = 2\pi i \cdot \frac{1}{i\sqrt{a^2 - b^2}} = \frac{2\pi}{\sqrt{a^2 - b^2}}$$

**Eg. Evaluate**  $\int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \frac{d\theta}{1+\sin^2\theta}$  . [2024 台聯大電研]

(Sol.)  $\int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \frac{d\theta}{1+\sin^2\theta} = \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \frac{d\theta}{1+\frac{1-\cos(2\theta)}{2}} = \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \frac{2d\theta}{3-\cos(2\theta)} = \int_{-\pi}^{\pi} \frac{d\phi}{3-\cos(\phi)}$

$$= \int_{-\pi}^0 \frac{d\phi}{3-\cos(\phi)} + \int_0^{\pi} \frac{d\phi}{3-\cos(\phi)} = \int_{\pi}^{2\pi} \frac{d\phi}{3-\cos(\phi)} + \int_0^{\pi} \frac{d\phi}{3-\cos(\phi)} = \int_0^{2\pi} \frac{d\phi}{3-\cos(\phi)} = \frac{\pi}{\sqrt{2}}$$

**Eg. Evaluate**  $\int_0^{2\pi} \frac{dt}{a^2 \cos^2(t) + b^2 \sin^2(t)}$  . [2011 成大電研]

(Sol.)  $\because \cos^2(t) = \frac{\cos(2t)+1}{2}$  and  $\sin^2(t) = \frac{1-\cos(2t)}{2}$ ,

$$\therefore a^2 \cos^2(t) + b^2 \sin^2(t) = \frac{(a^2+b^2) + (a^2-b^2)\cos(2t)}{2}$$

Let  $\theta=2t$ ,  $\int_0^{2\pi} \frac{dt}{a^2 \cos^2(t) + b^2 \sin^2(t)} = \int_0^{2\pi} \frac{2dt}{(a^2+b^2) + (a^2-b^2)\cos(2t)}$

$$= \int_0^{4\pi} \frac{d\theta}{(a^2+b^2) + (a^2-b^2)\cos(\theta)}$$

$\therefore$  The above integrand has a period of  $2\pi$ ,

$$\therefore \int_0^{4\pi} \frac{d\theta}{(a^2+b^2) + (a^2-b^2)\cos(\theta)} = 2 \int_0^{2\pi} \frac{d\theta}{(a^2+b^2) + (a^2-b^2)\cos(\theta)}$$

$$\therefore a^2+b^2 > a^2-b^2, \text{ using } \int_0^{2\pi} \frac{d\theta}{c+d\sin\theta} = \int_0^{2\pi} \frac{d\theta}{c+d\cos\theta} = \frac{2\pi}{\sqrt{c^2-d^2}} \text{ if } c > |d|.$$

Set  $c=a^2+b^2$  and  $d=a^2-b^2$ , we have

$$\int_0^{2\pi} \frac{dt}{a^2 \cos^2(t) + b^2 \sin^2(t)} = \int_0^{4\pi} \frac{d\theta}{(a^2+b^2) + (a^2-b^2)\cos(\theta)}$$

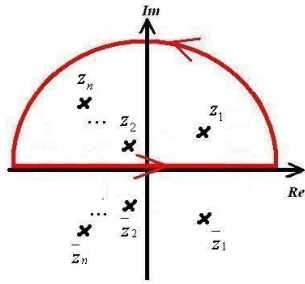
$$= 2 \int_0^{2\pi} \frac{d\theta}{(a^2+b^2) + (a^2-b^2)\cos(\theta)} = 2 \cdot \frac{2\pi}{\sqrt{(a^2+b^2)^2 - (a^2-b^2)^2}} = \frac{2\pi}{ab}$$

**Eg. Show that**  $\int_0^{2\pi} e^{\cos\theta} \cdot \cos(\theta + \sin\theta) d\theta = \int_0^{2\pi} e^{\cos\theta} \cdot \sin(\theta + \sin\theta) d\theta = 0.$

(Proof) Let  $C: |z|=1 \Rightarrow z(\theta) = e^{i\theta} = \cos\theta + i\sin\theta, \therefore f(z) = e^z$  is analytic within  $C$ .

$$\begin{aligned} \oint_C e^z dz &= 0 = \int_0^{2\pi} e^{\cos\theta + i\sin\theta} d e^{i\theta} = \int_0^{2\pi} i e^{\cos\theta} \cdot e^{i(\theta + \sin\theta)} d\theta \\ &= i \int_0^{2\pi} e^{\cos\theta} \{ [\cos(\theta + \sin\theta) + i[\sin(\theta + \sin\theta)]] \} d\theta \\ &= \int_0^{2\pi} e^{\cos\theta} \cdot \{-\sin(\theta + \sin\theta) + i\cos(\theta + \sin\theta)\} d\theta, \therefore \operatorname{Re}(\dots) = \operatorname{Im}(\dots) = 0 \end{aligned}$$





**Case 2**  $\int_{-\infty}^{\infty} f(x)dx = \int_{-\infty}^{\infty} \frac{p(x)}{q(x)} dx$  or  $\int_{-\infty}^{\infty} \frac{p(x)}{q(x)} \cdot \begin{cases} \cos ax \\ \sin ax \end{cases} dx$

Choose  $C$  as a semi-circle with infinite radius enclosing the upper half-plane. Poles:  $z_1, z_2, \dots, z_n$  are in the upper half-plane,  $\bar{z}_1, \bar{z}_2, \dots, \bar{z}_n$  are in the lower half-plane. Assume  $\deg(q) \geq \deg(p)+2$ , then

$$\int_{-\infty}^{\infty} f(x)dx = \lim_{R \rightarrow \infty} \oint_C f(z)dz = 2\pi i \sum_{j=1}^n \operatorname{Res}(f)_{z_j}$$

**Eg. Evaluate**  $\int_{-\infty}^{\infty} \frac{x dx}{(x^2 - 2x + 2)^2}$  [1991 中山電研]

(Sol.) Poles:  $1+i$  (upper half-plane),  $1-i$  (lower half-plane)

$$\begin{aligned} \operatorname{Res}_{1+i} s \left[ \frac{z}{(z^2 - 2z + 2)^2} \right] &= \frac{1}{(2-1)!} \lim_{z \rightarrow z_j} \frac{d^{2-1}}{dz^{2-1}} \left\{ [z - (1+i)]^2 \cdot \frac{z}{[z - (1+i)]^2 \cdot [z - (1-i)]^2} \right\} \\ &= \lim_{z \rightarrow z_j} \frac{d}{dz} \left\{ \frac{z}{[z - (1-i)]^2} \right\} = \left. \frac{[z - (1-i)]^2 - 2z[z - (1-i)]}{[z - (1-i)]^4} \right|_{1+i} = \frac{-i}{4}, \end{aligned}$$

$$\int_{-\infty}^{\infty} \frac{x dx}{(x^2 - 2x + 2)^2} = 2\pi i \cdot \operatorname{Res}_{1+i} s \left[ \frac{z}{(z^2 - 2z + 1)^2} \right] = 2\pi i \cdot \left( \frac{-i}{4} \right) = \pi/2.$$

**Eg. Evaluate**  $\int_{-\infty}^{\infty} \frac{1}{x^2 + 64} dx$ .

(Sol.) (a) Poles:  $8i$  (upper half-plane),  $-8i$  (lower half-plane)

$$\operatorname{Res}_{8i} s(f) = \lim_{z \rightarrow 8i} (z - 8i) \cdot \frac{1}{(z + 8i)(z - 8i)} = \frac{1}{16i}, \quad \int_{-\infty}^{\infty} \frac{1}{x^2 + 64} dx = 2\pi i \cdot \frac{1}{16i} = \frac{\pi}{8}.$$

**Eg. Evaluate**  $\int_{-\infty}^{\infty} \frac{dx}{1 + x^4}$ . [2023 台聯大研究所電機工數 A].

(Sol.) Poles:  $e^{i\pi/4}, e^{3\pi i/4}$  (upper half-plane),  $e^{5\pi i/4}, e^{7\pi i/4}$  (lower half-plane)

$$\operatorname{Res}_{e^{i\pi/4}} s(f) = \lim_{z \rightarrow e^{i\pi/4}} \left[ \frac{z - e^{i\pi/4}}{1 + z^4} \right] = \lim_{z \rightarrow e^{i\pi/4}} \left[ \frac{1}{4z^3} \right] = \frac{1}{4 \left( e^{i\pi/4} \right)^3} = \frac{1}{4} e^{-3\pi i/4} = \frac{1}{4} \left[ -\frac{\sqrt{2}}{2} - \frac{i\sqrt{2}}{2} \right],$$

$$\operatorname{Res}_{e^{3\pi i/4}} s(f) = \frac{1}{4 \left( e^{3\pi i/4} \right)^3} = \frac{1}{4} e^{-9\pi i/4} = \frac{1}{4} \left[ \frac{\sqrt{2}}{2} - \frac{i\sqrt{2}}{2} \right], \quad \int_{-\infty}^{\infty} \frac{dx}{x^4 + 1} = 2\pi i \left[ \frac{1}{4} \cdot (-i\sqrt{2}) \right] = \frac{\pi\sqrt{2}}{2}.$$



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

(Sol.)  $\oint \frac{e^{iz}}{z^2+1} = 2\pi i \cdot \operatorname{Res}_i \left( \frac{e^{iz}}{z^2+1} \right) = 2\pi i \cdot \lim_{z \rightarrow i} (z-i) \cdot \frac{e^{iz}}{(z-i)(z+i)} = 2\pi i \cdot \frac{e^{-1}}{2i} = \pi e^{-1}$

$\therefore \int_{-\infty}^{\infty} \frac{\cos(x)}{x^2+1} dx = \pi e^{-1}$  and  $\int_{-\infty}^{\infty} \frac{\sin(x)}{x^2+1} dx = 0$

**Eg. Evaluate**  $\int_{-\infty}^{\infty} \frac{\cos x}{(x^2+4)(x^2+9)} dx$  and  $\int_{-\infty}^{\infty} \frac{\sin x}{(x^2+4)(x^2+9)} dx$ .

(Sol.) Poles:  $2i, 3i$  (upper half-plane),  $-2i, -3i$  (lower half-plane)

$f(z) = \frac{e^{iz}}{(z^2+4)(z^2+9)}$ ,  $\operatorname{Res}_{2i}(f) = \frac{e^{-2}}{20i}$ ,  $\operatorname{Res}_{3i}(f) = \frac{-e^{-3}}{30i}$

$\int_{-\infty}^{\infty} \frac{e^{ix}}{(x^2+4)(x^2+9)} dx = 2\pi i \left( \frac{e^{-2}}{20i} - \frac{e^{-3}}{30i} \right) = \frac{\pi}{5} \left( \frac{e^{-2}}{2} - \frac{e^{-3}}{3} \right)$

$\Rightarrow \int_{-\infty}^{\infty} \frac{\cos x}{(x^2+4)(x^2+9)} dx = \frac{\pi}{5} \left( \frac{e^{-2}}{2} - \frac{e^{-3}}{3} \right)$ ,  $\int_{-\infty}^{\infty} \frac{\sin x}{(x^2+4)(x^2+9)} dx = 0$ .

**Eg. Evaluate**  $\int_0^{\infty} \frac{x^2}{(x^2+1)^2} dx$ .

(Sol.)  $\int_0^{\infty} \frac{x^2}{(x^2+1)^2} dx = \frac{1}{2} \int_{-\infty}^{\infty} \frac{x^2}{(x^2+1)^2} dx$ . Poles:  $i$  (upper half-plane),  $-i$  (lower

half-plane).  $f(z) = \frac{z^2}{(z^2+1)^2} = \frac{z^2}{(z+i)^2(z-i)^2}$ ,  $m$  of  $(z-i)^2$  is 2.

$\lim_{z \rightarrow i} \frac{1}{(2-1)!} \frac{d}{dz} \left[ (z-i)^2 \cdot \frac{z^2}{(z+i)^2(z-i)^2} \right] = \frac{2z(z+i)^2 - 2z^2(z+i)}{(z+i)^4} \Big|_{z=i} = \frac{-8i+4i}{16} = -\frac{i}{4}$

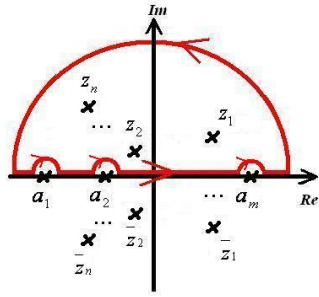
$\therefore \int_0^{\infty} \frac{x^2}{(x^2+1)^2} dx = \frac{2\pi i}{2} \left( -\frac{i}{4} \right) = \frac{\pi}{4}$ .

**Eg. Evaluate**  $\int_0^{\infty} \frac{x \sin(x)}{x^2+4} dx$ . [1991 交大電信所] (Ans.)  $\frac{\pi e^{-2}}{2}$

**Eg. Evaluate**  $\int_0^{\infty} \frac{\cos(ax)}{x^2+b^2} dx$ ,  $a \geq 0$ ,  $b > 0$ . [1991 台大機研]

**Eg. Evaluate**  $\int_{-\infty}^{\infty} \frac{x^3 \sin(ax)}{x^4+4} dx$ ,  $a > 0$ . [2015 中央電研固態組、生醫電子組]





**Case 3**  $\int_{-\infty}^{\infty} f(x)dx = \int_{-\infty}^{\infty} \frac{p(x)}{q(x)} dx$  or  $\int_{-\infty}^{\infty} \frac{p(x)}{q(x)} \cdot \begin{cases} \cos ax \\ \sin ax \end{cases} dx$ .

**Some poles of  $q(z)$  are located on the real axis.**

Choose  $C$  as a semi-circle with infinite radius enclosing the upper half-plane, but excluding the poles on the real axis. Let  $z_k$  ( $1 \leq k \leq n$ ) be the pole on the upper half-plane and  $a_j$  ( $1 \leq j \leq m$ ) be the simple pole on the real axis. Then

we have  $\int_{-\infty}^{\infty} f(x)dx = 2\pi i \cdot \sum_{k=1}^n \text{Re } s_{z_k}(f) + \pi i \cdot \sum_{j=1}^m \text{Re } s_{a_j}(f)$ .

**Eg. Evaluate**  $\int_{-\infty}^{\infty} \frac{1}{x(x^2 - 4x + 5)} dx$ . [2003交大電信所]

(Sol.)  $f(z) = \frac{1}{z(z^2 - 4z + 5)} = \frac{1}{z[z - (2+i)][z - (2-i)]}$  has 3 poles:

0 (on the real axis),  $2+i$  (upper half-plane),  $2-i$  (lower half-plane)

$$\int_{-\infty}^{\infty} \frac{1}{x(x^2 - 4x + 5)} dx = 2\pi i \cdot \text{Re } s_{2+i}(f) + \pi i \cdot \text{Re } s_0(f)$$

$$= 2\pi i \cdot \lim_{z \rightarrow 2+i} [z - (2+i)] \cdot \frac{1}{z[z - (2+i)][z - (2-i)]} + \pi i \cdot \lim_{z \rightarrow 0} [z \cdot \frac{1}{z(z^2 - 4z + 5)}]$$

$$= \frac{2\pi i}{(2+i) \cdot 2i} + \frac{\pi i}{5} = \frac{\pi(2-i)}{5} + \frac{\pi i}{5} = \frac{2\pi}{5}$$

**Eg. Evaluate**  $\int_{-\infty}^{\infty} \frac{dx}{x^3 + 1}$ . [2012台聯大系統類似題]

(Sol.) Poles:  $e^{\frac{\pi i}{3}}$  (upper half-plane),  $-1$  (on the real axis),  $e^{\frac{5\pi i}{3}}$  (lower half-plane)

$$\text{Re } s_{e^{\frac{\pi i}{3}}}(f) = \lim_{z \rightarrow e^{\frac{\pi i}{3}}} \left[ \frac{z - e^{\frac{\pi i}{3}}}{z^3 + 1} \right] = \lim_{z \rightarrow e^{\frac{\pi i}{3}}} \left[ \frac{1}{3z^2} \right] = \frac{1}{3(e^{\frac{\pi i}{3}})^2} = \frac{1}{3} e^{-2\pi i/3} = \frac{1}{3} \left[ -\frac{1}{2} - \frac{i\sqrt{3}}{2} \right],$$

$$\text{Re } s_{-1}(f) = \frac{1}{3(-1)^2} = \frac{1}{3}, \quad \int_{-\infty}^{\infty} \frac{dx}{x^3 + 1} = 2\pi i \cdot \left[ \frac{1}{6}(-1 - i\sqrt{3}) \right] + \pi i \cdot \left[ \frac{1}{3} \right] = \frac{\pi\sqrt{3}}{3}$$

**Eg. Evaluate**  $\int_{-\infty}^{\infty} \frac{\cos(\frac{\pi x}{2})}{x-2} dx$  and  $\int_{-\infty}^{\infty} \frac{\sin(\frac{\pi x}{2})}{x-2} dx$ .

(Sol.) Pole: 2 (on the real axis),  $\oint_c \frac{e^{\frac{i\pi z}{2}}}{z-2} dz = \pi i \cdot \text{Re } s_2 \left[ \frac{e^{\frac{i\pi z}{2}}}{z-2} \right] = \pi i \cdot e^{\frac{i\pi \cdot 2}{2}} = \pi i \cdot e^{i\pi} = -\pi i$ ,

$$\therefore \int_{-\infty}^{\infty} \frac{\cos(\frac{\pi x}{2})}{x-2} dx = 0 \text{ and } \int_{-\infty}^{\infty} \frac{\sin(\frac{\pi x}{2})}{x-2} dx = -\pi$$

**Eg. Evaluate**  $\int_{-\infty}^{\infty} \frac{\sin(x)}{(x+1)(x-1)} dx$

(Sol.) Poles: 1 and -1 (on the real axis),

$$\operatorname{Res}_{-1} \left[ \frac{e^{iz}}{(z+1)(z-1)} \right] = \lim_{z \rightarrow -1} \left[ \frac{e^{iz}}{(z+1)(z-1)} \cdot (z+1) \right] = \lim_{z \rightarrow -1} \left[ \frac{e^{iz}}{z-1} \right] = \frac{e^{-i}}{-2} = \frac{-\cos(1) + i \sin(1)}{2}$$

$$\operatorname{Res}_1 \left[ \frac{e^{iz}}{(z+1)(z-1)} \right] = \lim_{z \rightarrow 1} \left[ \frac{e^{iz}}{(z+1)(z-1)} \cdot (z-1) \right] = \lim_{z \rightarrow 1} \left[ \frac{e^{iz}}{z+1} \right] = \frac{e^i}{2} = \frac{\cos(1) + i \sin(1)}{2}$$

$$\int_{-\infty}^{\infty} \frac{e^{iz}}{(z+1)(z-1)} dz = \pi i \cdot \left\{ \operatorname{Res}_{-1} \left[ \frac{e^{iz}}{(z+1)(z-1)} \right] + \operatorname{Res}_1 \left[ \frac{e^{iz}}{(z+1)(z-1)} \right] \right\} = \pi i \cdot [i \sin(1)]$$

$$= -\pi \sin(1)$$

$$\therefore \int_{-\infty}^{\infty} \frac{\cos(x)}{(x+1)(x-1)} dx = -\pi \sin(1) \quad \text{and} \quad \int_{-\infty}^{\infty} \frac{\sin(x)}{(x+1)(x-1)} dx = 0$$

**Another method:**

$$\frac{e^{iz}}{(z+1)(z-1)} = \frac{-\frac{1}{2}e^{iz}}{z+1} + \frac{\frac{1}{2}e^{iz}}{z-1}$$

$$\operatorname{Res}_{-1} \left[ \frac{e^{iz}}{z+1} \right] = \lim_{z \rightarrow -1} \left[ \frac{e^{iz}}{z+1} \cdot (z+1) \right] = \lim_{z \rightarrow -1} [e^{iz}] = \cos(1) - i \sin(1)$$

$$\oint_c \frac{-\frac{1}{2}e^{iz}}{(z+1)} dz = -\frac{\pi i}{2} \cdot \operatorname{Res}_{-1} \left[ \frac{e^{iz}}{z+1} \right] = -\frac{i\pi}{2} \cos(1) - \frac{\pi}{2} \sin(1)$$

$$\operatorname{Res}_1 \left[ \frac{e^{iz}}{z-1} \right] = \lim_{z \rightarrow 1} \left[ \frac{e^{iz}}{z-1} \cdot (z-1) \right] = \lim_{z \rightarrow 1} [e^{iz}] = \cos(1) + i \sin(1)$$

$$\oint_c \frac{\frac{1}{2}e^{iz}}{z-1} dz = \frac{\pi i}{2} \cdot \operatorname{Res}_1 \left[ \frac{e^{iz}}{z-1} \right] = \frac{i\pi}{2} \cos(1) - \frac{\pi}{2} \sin(1)$$

$$\oint_c \frac{e^{iz}}{(z+1)(z-1)} dz$$

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

$$= -\pi \sin(1)$$

$$\therefore \int_{-\infty}^{\infty} \frac{\cos(x)}{(x+1)(x-1)} dx = -\pi \sin(1) \quad \text{and} \quad \int_{-\infty}^{\infty} \frac{\sin(x)}{(x+1)(x-1)} dx = 0$$

**Eg. Evaluate**  $\int_0^{\infty} \frac{\sin(x)}{x} dx$ . [1993 交大應數研、2003 中央光電所、2008 成大電研  
類似題]

(Sol.)

**Complex-plane integration method:**

$\int_{-\infty}^{\infty} \frac{\sin x}{x} dx$  is an imaginary part and  $\int_{-\infty}^{\infty} \frac{\cos(x)}{x} dx$  is a real part of an integral  $\oint_c \frac{e^{iz}}{z} dz$ . There exists only one pole  $\mathbf{0}$  on the real axis.

By formula  $\int_{-\infty}^{\infty} f(x) dx = 2\pi i \cdot \sum_{k=1}^n \operatorname{Res}_{z_k}(f) + \pi i \cdot \sum_{j=1}^m \operatorname{Res}_{a_j}(f)$ , where  $z_k$  ( $1 \leq k \leq n$ ) is the pole on the upper half-plane and  $a_j$  ( $1 \leq j \leq m$ ) is the pole on the real axis.

$$\Rightarrow \oint_c \frac{e^{iz}}{z} dz = \pi i \cdot \operatorname{Res}_0 \left[ \frac{e^{iz}}{z} \right] = \pi i \cdot e^{i0} = \pi i, \therefore \int_{-\infty}^{\infty} \frac{\cos(x)}{x} dx = 0 \text{ and } \int_{-\infty}^{\infty} \frac{\sin(x)}{x} dx = \pi$$

$$\Rightarrow \int_0^{\infty} \frac{\sin(x)}{x} dx = \frac{\pi}{2}.$$

**Laplace transform method:**

By formula  $L\left[\frac{f(t)}{t}\right] = \int_s^{\infty} F(u) du$ ,

$$L\left[\frac{\sin(t)}{t}\right] = \int_0^{\infty} e^{-st} \cdot \frac{\sin(t)}{t} dt = \int_s^{\infty} L[\sin(t)] ds = \int_s^{\infty} \frac{1}{s^2 + 1} ds = \tan^{-1}(s) \Big|_s^{\infty} = \frac{\pi}{2} - \tan^{-1}(s)$$

Set  $s=0$ ,  $\int_0^{\infty} \frac{\sin(x)}{x} dx = \frac{\pi}{2}$

**Fourier Transform method:**

Consider a rectangular function  $f(x) = \begin{cases} 1, & |x| \leq 1 \\ 0, & |x| > 1 \end{cases}$ ,

$$\mathfrak{F}[f(x)] = \int_{-1}^1 e^{-i\omega x} dx = \frac{2 \sin(\omega)}{\omega} \Rightarrow f(x) = \mathfrak{F}^{-1}\left\{\frac{2 \sin \omega}{\omega}\right\} = \frac{1}{2\pi} \int_{-\infty}^{\infty} \frac{2 \sin \omega}{\omega} e^{i\omega x} d\omega,$$

$$f(0) = 1 \Rightarrow \int_{-\infty}^{\infty} \frac{\sin x}{x} dx = \pi, \frac{\sin(x)}{x} \text{ is an even function} \Rightarrow \int_0^{\infty} \frac{\sin(x)}{x} dx = \frac{\pi}{2}.$$

**Eg. Evaluate**  $\int_{-\infty}^{\infty} \frac{\cos(2ax) - \cos(2bx)}{x^2} dx$  and  $\int_0^{\infty} \frac{\sin^2(x)}{x^2} dx$ .

(Sol.) Pole: 0 (on the real axis),  $\oint_c \frac{e^{i2az} - e^{i2bz}}{z^2} dz = \pi i \cdot \text{Res}_0 \left[ \frac{e^{i2az} - e^{i2bz}}{z^2} \right]$

$$\text{Res}_0 \left[ \frac{e^{i2az} - e^{i2bz}}{z^2} \right] = \lim_{z \rightarrow 0} \frac{1}{(2-1)!} \frac{d}{dz} \left[ z^2 \cdot \frac{e^{i2az} - e^{i2bz}}{z^2} \right] = [i2ae^{i2az} - i2be^{i2bz}] \Big|_{z=0} = i2(a-b)$$

$$\therefore \oint_c \frac{e^{i2az} - e^{i2bz}}{z^2} dz = \pi i \cdot i2(a-b) = 2(b-a)\pi \Rightarrow \int_{-\infty}^{\infty} \frac{\cos(2ax) - \cos(2bx)}{x^2} dx = 2(b-a)\pi$$

$$\text{Let } b=1, a=0 \Rightarrow \int_{-\infty}^{\infty} \frac{\cos(2ax) - \cos(2bx)}{x^2} dx = \int_{-\infty}^{\infty} \frac{1 - \cos(2x)}{x^2} dx = 2(1-0)\pi = 2\pi$$

$$\text{And } 1 - \cos(2x) = 1 - [1 - 2\sin^2(x)] = 2\sin^2(x).$$

$$\therefore \int_{-\infty}^{\infty} \frac{\sin^2(x)}{x^2} dx = \pi \text{ and } \int_0^{\infty} \frac{\sin^2(x)}{x^2} dx = \frac{\pi}{2}$$

**Eg. Evaluate**  $\int_{-\infty}^{\infty} \frac{\sin(x)}{(x+1)(x^2 - 2x + 1)} dx$ . [2013 中央電研固態組、生醫電子組]

(Sol.) Poles: 1 and -1 (on the real axis),

$$\text{Res}_{-1} \left[ \frac{e^{iz}}{(z+1)(z-1)^2} \right] = \lim_{z \rightarrow -1} \left[ \frac{e^{iz} \cdot (z+1)}{(z+1)(z-1)^2} \right] = \lim_{z \rightarrow -1} \left[ \frac{e^{iz}}{(z-1)^2} \right] = \frac{e^{-i}}{4} = \frac{\cos(1) - i \sin(1)}{4}$$

$$\text{Res}_1 \left[ \frac{e^{iz}}{(z+1)(z-1)^2} \right] = \frac{1}{1!} \lim_{z \rightarrow 1} \frac{d}{dz} \left[ \frac{e^{iz} \cdot (z-1)^2}{(z+1)(z-1)^2} \right] = \lim_{z \rightarrow 1} \frac{d}{dz} \left[ \frac{e^{iz}}{z+1} \right] = \frac{i(z+1)e^{iz} - e^{iz}}{(z+1)^2} =$$

$$\frac{[-2\sin(1) - \cos(1)] + i[2\cos(1) - \sin(1)]}{4}$$

$$\int_{-\infty}^{\infty} \frac{e^{iz}}{(z+1)(z-1)^2} dz = \pi i \cdot \left\{ \text{Res}_{-1} \left[ \frac{e^{iz}}{(z+1)(z-1)^2} \right] + \text{Res}_1 \left[ \frac{e^{iz}}{(z+1)(z-1)^2} \right] \right\}$$

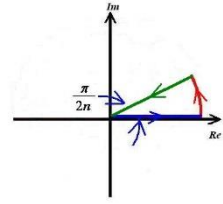
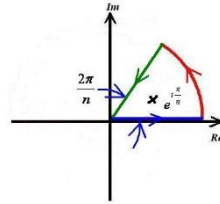
$$= \pi i \cdot \left\{ \frac{\cos(1) - i \sin(1)}{4} + \frac{[-2\sin(1) - \cos(1)] + i[2\cos(1) - \sin(1)]}{4} \right\}$$

$$= \pi i \cdot \frac{-2\sin(1) + i[2\cos(1) - 2\sin(1)]}{4} = \pi \cdot \frac{-i \sin(1) - [\cos(1) - \sin(1)]}{2}$$

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

$$\int_{-\infty}^{\infty} \frac{\cos(x)}{(x+1)(x^2 - 2x + 1)} dx = \frac{-\pi[\cos(1) - \sin(1)]}{2}$$

**Case 4**  $\int_0^\infty \begin{cases} \sin(x^n) \\ \cos(x^n) \end{cases} dx$  or  $\int_0^\infty G(x^n) dx$



Choose  $C$  as a sector with angle  $\frac{2\pi}{n}$  enclosing only one pole at  $e^{i\frac{\pi}{n}}$  or a sector with angle  $\frac{\pi}{2n}$  enclosing no poles.

**Eg. Evaluate**  $\int_0^\infty \frac{dx}{1+x^n}, n>1.$

(Sol.) Choose  $C$  as a sector with angle  $\frac{2\pi}{n}$  enclosing only one pole at  $e^{i\frac{\pi}{n}}$ .

$$\oint_C \frac{dz}{1+z^n} = 2\pi i \cdot \text{Res}(f) = 2\pi i \cdot \lim_{z \rightarrow e^{i\frac{\pi}{n}}} \left[ \left( z - e^{i\frac{\pi}{n}} \right) \frac{1}{1+z^n} \right] = \frac{2\pi i}{n z^{n-1}} \Big|_{z=e^{i\frac{\pi}{n}}} = -\frac{2\pi i}{n} e^{i\frac{\pi}{n}}$$

$$= \int_0^R \frac{dx}{1+x^n} + \int_0^{\frac{2\pi}{n}} \frac{i R e^{i\theta} d\theta}{1+R^n e^{in\theta}} + \int_R^0 \frac{e^{i\frac{2\pi}{n}} dR}{1+R^n e^{i2\pi}}$$

As  $R \rightarrow \infty$ ,  $\int_0^{\frac{2\pi}{n}} \frac{i R e^{i\theta} d\theta}{1+R^n e^{in\theta}} \rightarrow 0$  ( $\because n>1$ )

$$\therefore \int_0^\infty \frac{dx}{1+x^n} + \int_\infty^0 \frac{e^{i\frac{2\pi}{n}} dR}{1+R^n} = \left( 1 - e^{i\frac{2\pi}{n}} \right) \int_0^\infty \frac{dx}{1+x^n} = -\frac{2\pi i}{n} e^{i\frac{\pi}{n}}$$

$$\Rightarrow \int_0^\infty \frac{dx}{1+x^n} = \frac{e^{i\frac{\pi}{n}}}{1 - e^{i\frac{2\pi}{n}}} \cdot \frac{-2\pi i}{n} = \frac{1}{e^{i\frac{\pi}{n}} - e^{-i\frac{\pi}{n}}} \cdot \frac{\pi}{n} = \frac{\pi}{2i \sin\left(\frac{\pi}{n}\right)}$$

**Eg. Evaluate**  $\int_0^\infty \frac{dx}{1+x^{56}} \cdot (\text{Ans.}) \frac{\pi}{56 \sin\left(\frac{\pi}{56}\right)}$  [2024 台聯大電機聯招]

**Eg. Show that**  $\int_0^\infty \sin(x^2) dx = \int_0^\infty \cos(x^2) dx = \frac{\sqrt{2\pi}}{4}$ .

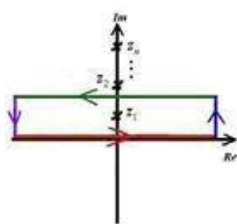
(Proof) Choose  $C$  as a sector with angle  $\frac{\pi}{4}$  enclosing no poles.

$$\oint_C e^{iz^2} dz = 0 = \int_0^R e^{ix^2} dx + \int_0^{\frac{\pi}{4}} e^{iR^2 e^{i2\theta}} \cdot i R e^{i\theta} d\theta + \int_R^0 e^{iR^2 e^{i\frac{\pi}{2}}} \cdot e^{-i\frac{\pi}{4}} dR$$

As  $R \rightarrow \infty$ ,  $\int_0^{\frac{\pi}{4}} e^{iR^2 e^{i2\theta}} \cdot i R e^{i\theta} d\theta = iR \int_0^{\frac{\pi}{4}} e^{iR^2(\cos 2\theta + i \sin 2\theta)} e^{i\theta} d\theta = iR \int_0^{\frac{\pi}{4}} e^{-R^2 \sin 2\theta} e^{i(\theta + R^2 \cos 2\theta)} d\theta \rightarrow 0$ .

$$\int_0^\infty [\cos(x^2) + i \sin(x^2)] dx = \int_0^\infty \left( \frac{\sqrt{2}}{2} + \frac{\sqrt{2}i}{2} \right) e^{-R^2} dR = \frac{\sqrt{2}}{2} \cdot \frac{\sqrt{\pi}}{2} + \frac{\sqrt{2}}{2} \cdot \frac{\sqrt{\pi}}{2} i$$

$$\therefore \int_0^\infty \cos(x^2) dx = \int_0^\infty \sin(x^2) dx = \frac{\sqrt{2\pi}}{4}$$



Case 5  $\int_{-\infty}^{\infty} G(e^x) dx$ , where  $G(x) = \frac{p(x)}{x^n + q_{n-1}(x)}$

Choose  $C$  as an infinitely-wide rectangle and there is one pole on the imaginary axis.

Eg. Evaluate  $\int_{-\infty}^{\infty} \frac{e^{mx}}{1+e^x} dx$ ,  $0 < m < 1$ . 【1991 台大機研】

【2014 台聯大系統】

(Sol.) Pole:  $i\pi$

$$\oint_C \frac{e^{mz}}{1+e^z} dz = \int_{-\infty}^{\infty} \frac{e^{mx}}{1+e^x} dx + \int_0^{2\pi} \frac{e^{mR} \cdot e^{imy}}{1+e^R \cdot e^{iy}} idy + \int_{-\infty}^{\infty} \frac{e^{mx} \cdot e^{i2m\pi}}{1+e^x \cdot e^{i2\pi}} dx + \int_{2\pi}^0 \frac{e^{-mR} \cdot e^{imy}}{1+e^{-R} \cdot e^{iy}} idy$$

$$= 2\pi i \cdot \operatorname{Res}(f) = 2\pi i \cdot \lim_{z \rightarrow i\pi} \frac{(z - i\pi)e^{mz}}{1+e^z}$$

$$= 2\pi i \cdot \lim_{z \rightarrow i\pi} \frac{e^{mz} + m(z - i\pi)e^{mz}}{e^z} = 2\pi i (-1)^{m-1} = 2\pi i e^{i(m-1)\pi}$$

$$\because 0 < m < 1, \therefore R \rightarrow \infty, \int_0^{2\pi} \frac{e^{mR} \cdot e^{imy}}{1+e^R \cdot e^{iy}} idy \rightarrow 0 \text{ and } \int_{2\pi}^0 \frac{e^{-mR} \cdot e^{imy}}{1+e^{-R} \cdot e^{iy}} idy \rightarrow 0$$

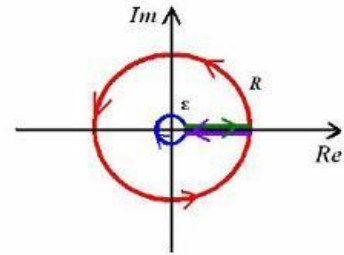
$$\oint_C \frac{e^{mz}}{1+e^z} dz = 2\pi i e^{i(m-1)\pi} = \int_{-\infty}^{\infty} (1 - e^{i2m\pi}) \cdot \frac{e^{mx}}{1+e^x} dx$$

$$\Rightarrow \int_{-\infty}^{\infty} \frac{e^{mx}}{1+e^x} dx = \frac{2\pi i}{1 - e^{i2m\pi}} \cdot e^{im\pi} \cdot (-1) = \frac{\pi}{\frac{e^{im\pi} - e^{-im\pi}}{2i}} = \frac{\pi}{\sin(m\pi)}$$

**Case 6 Other types**

**Eg. For  $0 < p < 1$ ,**  $\int_0^\infty \frac{x^p dx}{x(1+x)} = ?$

(Sol.)  $\because 0 < p < 1, \therefore$  Poles are 0 and -1.



$$\oint \frac{z^p dz}{z(1+z)} = 2\pi i \cdot \text{Res}(f) = 2\pi i \cdot \lim_{z \rightarrow -1} (z+1) \cdot \frac{z^p}{z(z+1)} = 2\pi i \cdot e^{i\pi(p-1)}, \text{ and}$$

$$\oint \frac{z^p dz}{z(1+z)} = \int_\epsilon^R \frac{x^p dx}{x(1+x)} + \int_0^{2\pi} \frac{i(\text{Re}^{i\theta})^p d\theta}{1+\text{Re}^{i\theta}} + \int_R^\epsilon \frac{(xe^{i2\pi})^{p-1} d(xe^{i2\pi})}{1+xe^{i2\pi}} + \int_{2\pi}^0 \frac{i(\epsilon e^{i\theta})^p d\theta}{1+\epsilon e^{i\theta}}$$

$$\because 0 < p < 1, R \rightarrow \infty, \therefore \int_0^{2\pi} \frac{i(\text{Re}^{i\theta})^p d\theta}{1+\text{Re}^{i\theta}} \rightarrow 0$$

$$\because \epsilon \rightarrow 0, \therefore \int_{2\pi}^0 \frac{i(\epsilon e^{i\theta})^p d\theta}{1+\epsilon e^{i\theta}} \rightarrow 0$$

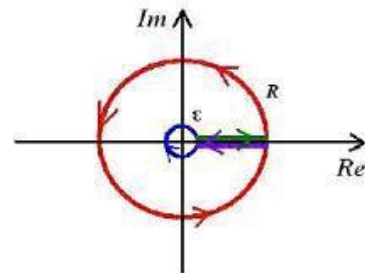
$$\Rightarrow \oint \frac{z^p dz}{z(1+z)} = \int_0^\infty \frac{x^p dx}{x(1+x)} + \int_\infty^0 \frac{(xe^{i2\pi})^{p-1} d(xe^{i2\pi})}{1+xe^{i2\pi}} = \int_0^\infty \frac{[1 - e^{i2\pi(p-1)}] \cdot x^p dx}{x(1+x)}$$

$$\therefore \int_0^\infty \frac{x^p dx}{x(1+x)} = \frac{2\pi i \cdot e^{i\pi(p-1)}}{1 - e^{i2\pi(p-1)}} = \frac{\pi}{(e^{ip\pi} - e^{-ip\pi})/2i} = \frac{\pi}{\sin(p\pi)}$$

**Eg. For  $-1 < a < 1$ ,**  $\int_0^\infty \frac{x^a dx}{(1+x)^2} = ?$  【交大電信研究

所、2003 中央光電所】

(Sol.) -1 is a multiple-order pole.



$$\oint \frac{z^a dz}{(1+z)^2} = 2\pi i \cdot \text{Res}(f) = 2\pi i \cdot \lim_{z \rightarrow -1} \frac{1}{1!} d[(z+1)^2 \cdot \frac{z^a}{(z+1)^2}] / dz = 2\pi i \cdot ae^{i\pi(a-1)}, \text{ and}$$

$$\oint \frac{z^a dz}{(1+z)^2} = \int_\epsilon^R \frac{x^a dx}{(1+x)^2} + \int_0^{2\pi} \frac{(\text{Re}^{i\theta})^a i \text{Re}^{i\theta} d\theta}{(1+\text{Re}^{i\theta})^2} + \int_R^\epsilon \frac{(xe^{i2\pi})^a d(xe^{i2\pi})}{(1+xe^{i2\pi})^2} + \int_{2\pi}^0 \frac{(\epsilon e^{i\theta})^a i \epsilon e^{i\theta} d\theta}{(1+\epsilon e^{i\theta})^2}$$

$$\because -1 < a < 1, R \rightarrow \infty, \therefore \int_0^{2\pi} \frac{(\text{Re}^{i\theta})^a i \text{Re}^{i\theta} d\theta}{(1+\text{Re}^{i\theta})^2} \rightarrow 0$$

$$\because \epsilon \rightarrow 0, \therefore \int_{2\pi}^0 \frac{(\epsilon e^{i\theta})^a i \epsilon e^{i\theta} d\theta}{(1+\epsilon e^{i\theta})^2} \rightarrow 0$$

$$\Rightarrow \oint \frac{z^a dz}{(1+z)^2} = \int_0^\infty \frac{x^a dx}{(1+x)^2} + \int_\infty^0 \frac{(xe^{i2\pi})^a d(xe^{i2\pi})}{(1+xe^{i2\pi})^2} = \int_0^\infty \frac{[1 - e^{i2\pi(a+1)}] \cdot x^a dx}{(1+x)^2}$$

$$\therefore \int_0^\infty \frac{x^a dx}{(1+x)^2} = \frac{2\pi i \cdot ae^{i\pi(a-1)}}{1 - e^{i2\pi(a+1)}} = \frac{\pi a}{(e^{i\pi a} - e^{-i\pi a})/2i} = \frac{a\pi}{\sin(a\pi)}$$