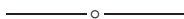


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An Improper Application of Green's Theorem

Robert L. Robertson (rroberts@drury.edu), Drury University, Springfield, MO 65802

The improper Riemann integral

$$\int_0^{\infty} \frac{\sin x}{x} dx \tag{1}$$

converges to $\pi/2$, but how is this value calculated? Since the antiderivative of $f(x) = \sin x/x$ cannot be expressed as a finite combination of elementary functions (see [1]), we must look beyond the Fundamental Theorem of Calculus. We present here a way to calculate (1) using only techniques covered in calculus, but we first present two standard calculations.

First, consider the Laplace transform F of $\sin x/x$:

$$F(s) = \int_0^{\infty} \frac{\sin x}{x} e^{-sx} dx.$$

As s becomes large, the kernel e^{-sx} converges rapidly to 0 as long as $x > 0$. Since $|\sin x/x| < 1$ for $x > 0$, we have $|F(s)| < 1/s$, which gives $\lim_{s \rightarrow \infty} F(s) = 0$.

Assuming that differentiation with respect to s may be performed either before or after the integration, we have

$$\frac{dF}{ds} = - \int_0^{\infty} (\sin x) e^{-sx} dx = \frac{-1}{s^2 + 1}.$$

Hence $F(s) = -\arctan(s) + C$, where C is a constant. But $\lim_{s \rightarrow \infty} F(s) = 0$, so C must be $\pi/2$. Thus, since $C = F(0)$,

$$\int_0^{\infty} \frac{\sin x}{x} dx = \pi/2.$$

For students with a solid background in integral calculus, the broad strokes of this calculation are easy to follow. We took a leap, though, when we differentiated with respect to s . This step, while justifiable, goes beyond topics covered in most calculus texts (conditions under which derivatives may be passed across integral signs are not given in [3], for example).

A second calculation of (1) is found in [4] (see pp. 278 and 189, Problems 6.14 and 6.15). This calculation starts with an improper *double* integral over the first quadrant:

$$\iint_{\mathbb{R}^+ \times \mathbb{R}^+} e^{-xy} \sin x \, dA.$$

If we integrate first with respect to y , we get

$$\int_0^\infty \int_0^\infty e^{-xy} \sin x \, dy \, dx = \int_0^\infty \frac{\sin x}{x} \, dx.$$

On the other hand, integrating with respect to x first gives

$$\int_0^\infty \int_0^\infty e^{-xy} \sin x \, dx \, dy = \int_0^\infty \frac{1}{1+y^2} \, dy.$$

It takes some work to prove, but changing the order of integration in the improper double integral does not change its value (see [2] for a very nice worksheet detailing the steps in the proof). Therefore,

$$\int_0^\infty \frac{\sin x}{x} \, dx = \int_0^\infty \frac{1}{1+y^2} \, dy = \pi/2.$$

Improper double integrals, however, are not emphasized in most calculus texts.

Green's theorem, though, is a well-developed topic in calculus, and we use it to give a new calculation of (1). We first recall Green's theorem.

Green's Theorem. *Let Γ be a positively-oriented, piecewise-smooth, simple closed curve in \mathbb{R}^2 , and suppose D is the region enclosed by Γ . If P and Q are continuously differentiable on an open set containing D , then*

$$\int_{\Gamma} P(x, y) \, dx + Q(x, y) \, dy = \iint_D (Q_x(x, y) - P_y(x, y)) \, dA.$$

For our calculation, we choose $Q = 0$ and search for P such that $P(x, 0) = \sin x/x$. Looking at the double integral in Green's theorem, we see that we would like P_y to be relatively easy to integrate. The Laplace transform calculation suggests that we try

$$P(x, y) = \begin{cases} \frac{e^{-xy} \sin x}{x} & \text{if } x \neq 0 \\ 1 & \text{if } x = 0 \end{cases}.$$

This function is continuously differentiable on \mathbb{R}^2 , and if (x, y) is restricted to the first quadrant, then $P(x, y)$ converges to 0 as (x, y) moves far from the origin. These two properties are essential in what follows.

Given a positive number R , define a positively-oriented square $\Gamma^R = \Gamma_1^R + \Gamma_2^R + \Gamma_3^R + \Gamma_4^R$ as in the figure. Green's theorem and Fubini's theorem tell us that

$$\int_{\Gamma^R} P(x, y) \, dx = - \iint_D P_y(x, y) \, dA = \int_0^R \int_0^R e^{-xy} \sin x \, dx \, dy.$$

The antiderivative of $e^{-xy} \sin x$ with respect to x is $-(e^{-xy}(\cos x + y \sin x))/(1 + y^2)$, so we have

$$\begin{aligned} \int_{\Gamma^R} P(x, y) dx &= - \int_0^R \left(\frac{e^{-Ry}(\cos R + y \sin R)}{1 + y^2} - \frac{1}{1 + y^2} \right) dy \\ &= \arctan(R) - \int_0^R \frac{e^{-Ry}(\cos R + y \sin R)}{1 + y^2} dy. \end{aligned} \quad (2)$$

Since the line integral decomposes into a sum over the segments of Γ^R , (2) is equivalent to

$$\begin{aligned} \int_{\Gamma_1^R} P(x, y) dx + \int_{\Gamma_2^R} P(x, y) dx + \int_{\Gamma_3^R} P(x, y) dx + \int_{\Gamma_4^R} P(x, y) dx \\ = \arctan(R) - \int_0^R \frac{e^{-Ry}(\cos R + y \sin R)}{1 + y^2} dy. \end{aligned}$$

Natural parameterizations of the four segments that make up Γ^R transform this into

$$\int_0^R \frac{\sin x}{x} dx = \arctan(R) + \int_0^R \frac{e^{-xR} \sin x}{x} dx - \int_0^R \frac{e^{-Ry}(\cos R + y \sin R)}{1 + y^2} dy.$$

We next show that the last two integrals converge to 0 as $R \rightarrow \infty$. Then $\arctan(R)$ gives us the value $\pi/2$.

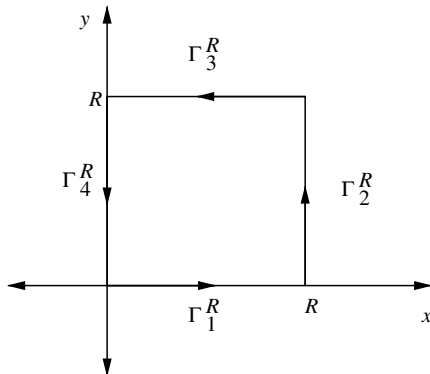


Figure 1. The closed curve Γ^R

We handle the last integral first. If $y \geq 0$, then $|y \sin(R) + \cos(R)| \leq y + 1$, so

$$\begin{aligned} \left| \int_0^R \frac{e^{-Ry}(\cos R + y \sin R)}{1 + y^2} dy \right| &\leq \int_0^R e^{-Ry}(y + 1) dy \\ &= \frac{-(R + 1)e^{-R^2} + 1}{R} - \frac{e^{-R^2} - 1}{R^2}, \end{aligned}$$

and both of these terms go to 0 as $R \rightarrow \infty$.

For the other integral, since $|\sin x/x| < 1$ for $x > 0$, we get

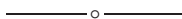
$$\left| \int_0^R \frac{e^{-xR} \sin x}{x} dx \right| \leq \int_0^R e^{-xR} dx = \frac{1 - e^{-R^2}}{R},$$

which also converges to 0 as $R \rightarrow \infty$.

We note that these estimates are identical to those used in [2] to show that the order of integration makes no difference in the double integral. Thus, we can view this Green's Theorem calculation as a modification of the double integral method.

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Partial Fractions by Substitution

David A. Rose (drose@flsouthern.edu), Florida Southern College, Lakeland, FL 33801

The standard method for finding the partial fraction decomposition for a rational function involves solving a system of linear equations. In this note, we present a quick method for finding the partial fraction decomposition of a rational function in the special case when the denominator is a power of a single linear or irreducible quadratic factor, that is, the denominator is either $(ax + b)^k$ or $(ax^2 + bx + c)^k$ with $4ac > b^2$. For example, we note that substituting $t + 2$ for x and then expanding the numerator transforms

$$\frac{x^2 + 4x - 3}{(x - 2)^3} \quad \text{to} \quad \frac{t^2 + 8t + 9}{t^3}.$$

Since this last expression splits into

$$\frac{1}{t} + \frac{8}{t^2} + \frac{9}{t^3},$$

it follows that our original function has

$$\frac{1}{x - 2} + \frac{8}{(x - 2)^2} + \frac{9}{(x - 2)^3}$$

as its partial fraction decomposition. We observe that the numbers 9, 8, and 1 in the numerators of the decomposition could also have been obtained as the remainders by successive division of $x^2 + 4x - 3$ by $x - 2$. This method was considered by Kung [4] in this journal. Our substitution-expansion method avoids such repeated division