

IMPROPER INTEGRALS USING LOGS 2

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Here's another example of using logarithms to calculate improper integrals.

Find

$$I = \int_0^{\infty} \frac{1}{x^3 + 1} dx \quad (1)$$

As before, the integrand is not an even function, so we introduce logarithms to allow integration around a branch cut. That is, we consider

$$I_L = \int_0^{\infty} \frac{\mathcal{L}_0(x)}{x^3 + 1} dx \quad (2)$$

where

$$\mathcal{L}_0(x) = \text{Log}|x| + i \arg x \quad (3)$$

$$= \text{Log}|x| + i\theta \quad (4)$$

where $0 \leq \theta < 2\pi$. That is, we've introduced the logarithm with a branch cut along the non-negative real axis. We now consider the contour integral of 2 around the contour shown in Fig. 1.

The denominator factors into the three cube roots of -1 , so we have

$$I_L = \int_0^{\infty} \frac{\mathcal{L}_0(x)}{(x+1)\left(x - \left(\frac{1}{2} + \frac{\sqrt{3}i}{2}\right)\right)\left(x - \left(\frac{1}{2} - \frac{\sqrt{3}i}{2}\right)\right)} dx \quad (5)$$

As with our previous example, the contour integral of 2 is

$$\left[\int_{C_\rho} + \int_{\Gamma_\varepsilon} + \int_{\gamma_1} + \int_{\gamma_2} \right] \frac{\mathcal{L}_0(x)}{(x+1)\left(x - \left(\frac{1}{2} + \frac{\sqrt{3}i}{2}\right)\right)\left(x - \left(\frac{1}{2} - \frac{\sqrt{3}i}{2}\right)\right)} dx = \quad (6)$$

$$\left[\int_{C_\rho} + \int_{\Gamma_\varepsilon} \right] \frac{\mathcal{L}_0(x)}{(x+1)\left(x - \left(\frac{1}{2} + \frac{\sqrt{3}i}{2}\right)\right)\left(x - \left(\frac{1}{2} - \frac{\sqrt{3}i}{2}\right)\right)} dx + \quad (7)$$

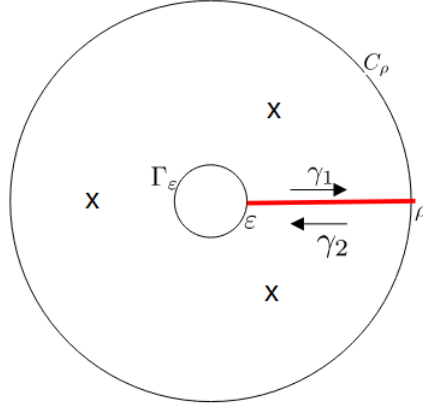


FIGURE 1. Contour, with poles indicated by x.

$$-2\pi i \int_{\varepsilon}^{\rho} \frac{\mathcal{L}_0(x)}{(x+1)\left(x - \left(\frac{1}{2} + \frac{\sqrt{3}i}{2}\right)\right)\left(x - \left(\frac{1}{2} - \frac{\sqrt{3}i}{2}\right)\right)} dx = 2\pi i \sum (\text{residues}) \quad (8)$$

We note here that, since all the cube roots of -1 have magnitude 1, in 4 $\text{Log}|x| = 0$ for all roots.

If we can show that the integrals around the two circles go to zero in the limit, we'll have a formula for our desired integral 1.

Consider the integral around Γ_{ε} . We have, multiplying the integrand by the circumference of the circle ($2\pi\varepsilon$) and taking the limit as $\varepsilon \rightarrow 0$:

$$\left| \int_{\Gamma_{\varepsilon}} \frac{\mathcal{L}_0(x)}{x^3+1} dx \right| \leq \frac{2\pi\varepsilon \times |\text{Log}\varepsilon + 2\pi|}{1 - \varepsilon^3} \rightarrow 0 \quad (9)$$

For C_{ρ} , we have in the limit $\rho \rightarrow \infty$:

$$\left| \int_{C_{\rho}} \frac{\mathcal{L}_0(x)}{x^3+1} dx \right| \leq \frac{2\pi\rho \times |\text{Log}\rho + 2\pi|}{\rho^3 - 1} \rightarrow 0 \quad (10)$$

Therefore, from 8, in the limit $\varepsilon \rightarrow 0$ and $\rho \rightarrow \infty$:

$$\int_0^{\infty} \frac{\mathcal{L}_0(x)}{(x+1)\left(x - \left(\frac{1}{2} + \frac{\sqrt{3}i}{2}\right)\right)\left(x - \left(\frac{1}{2} - \frac{\sqrt{3}i}{2}\right)\right)} dx = -\sum (\text{residues}) \quad (11)$$

Now to calculate the residues. The argument θ in 4 is in the range $0 \leq \theta \leq 2\pi$, so we have $\theta = \pi$ for $x = -1$, $\theta = \pi/3$ for $x = \frac{1}{2} + i\frac{\sqrt{3}}{2}$ and $\theta = 5\pi/3$ for $x = \frac{1}{2} - i\frac{\sqrt{3}}{2}$.

$$\text{Res}(-1) = (x+1) \frac{\mathcal{L}_0(x)}{(x+1) \left(x - \left(\frac{1}{2} + \frac{\sqrt{3}i}{2}\right)\right) \left(x - \left(\frac{1}{2} - \frac{\sqrt{3}i}{2}\right)\right)} \Bigg|_{x=-1} \quad (12)$$

$$= \frac{i\pi}{\left(-\frac{3}{2} + i\frac{\sqrt{3}}{2}\right) \left(-\frac{3}{2} - i\frac{\sqrt{3}}{2}\right)} \quad (13)$$

$$\text{Res}\left(\frac{1}{2} + \frac{\sqrt{3}i}{2}\right) = \left(x - \frac{1}{2} - \frac{\sqrt{3}i}{2}\right) \frac{\mathcal{L}_0(x)}{(x+1) \left(x - \left(\frac{1}{2} + \frac{\sqrt{3}i}{2}\right)\right) \left(x - \left(\frac{1}{2} - \frac{\sqrt{3}i}{2}\right)\right)} \Bigg|_{x=\frac{1}{2} + \frac{\sqrt{3}i}{2}} \quad (14)$$

$$= \frac{i\pi/3}{\left(\frac{3}{2} + i\frac{\sqrt{3}}{2}\right) (i\sqrt{3})} \quad (15)$$

$$\text{Res}\left(\frac{1}{2} - \frac{\sqrt{3}i}{2}\right) = \left(x - \frac{1}{2} + \frac{\sqrt{3}i}{2}\right) \frac{\mathcal{L}_0(x)}{(x+1) \left(x - \left(\frac{1}{2} + \frac{\sqrt{3}i}{2}\right)\right) \left(x - \left(\frac{1}{2} - \frac{\sqrt{3}i}{2}\right)\right)} \Bigg|_{x=\frac{1}{2} - \frac{\sqrt{3}i}{2}} \quad (16)$$

$$= \frac{i5\pi/3}{\left(\frac{3}{2} - i\frac{\sqrt{3}}{2}\right) (-i\sqrt{3})} \quad (17)$$

Adding 13, 15 and 17 (using Maple to do the arithmetic), we get

$$\sum(\text{residues}) = -\frac{2\pi\sqrt{3}}{9} \quad (18)$$

Therefore

$$\int_0^{\infty} \frac{1}{x^3+1} dx = -\sum(\text{residues}) = \frac{2\pi\sqrt{3}}{9} \approx 1.2092 \quad (19)$$

A plot of the integrand in 1 is shown in Fig. 2.

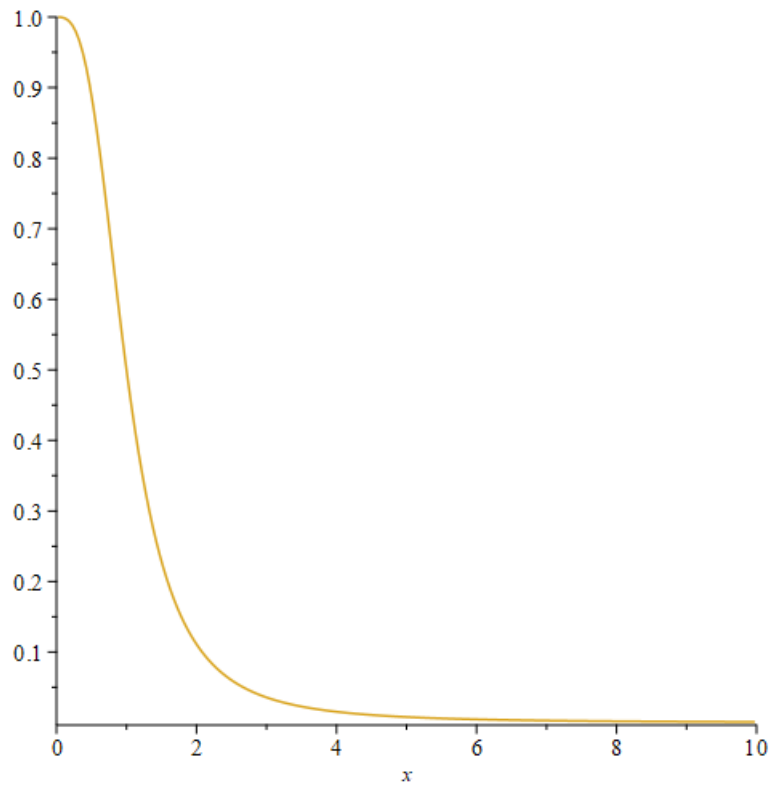


FIGURE 2. Plot of $\frac{1}{x^3+1}$.