

## Math 5120: Complex analysis. Homework 9 Solutions

4.5.3.1.a

$$f(z) = \frac{1}{z^2 + 5z + 6} = \frac{1}{(z+2)(z+3)}$$

which has

- a pole of order 1 at  $z = -2$  with residue  $\lim_{z \rightarrow -2} (z+2)f(z) = 1$
- a pole of order 1 at  $z = -3$  with residue  $\lim_{z \rightarrow -3} (z+3)f(z) = -1$

4.5.3.1.b

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

which has

- a pole of order 2 at  $z = 1$  with residue  $\lim_{z \rightarrow 1} \frac{d}{dz} (z-1)^2 f(z) = -\frac{1}{4}$
- a pole of order 2 at  $z = -1$  with residue  $\lim_{z \rightarrow -1} \frac{d}{dz} (z+1)^2 f(z) = \frac{1}{4}$

4.5.3.1.c  $f(z) = \frac{1}{\sin z}$  has poles at the zeros of  $\sin z$ , so at the points  $\pi k$ ,  $k \in \mathbb{Z}$ . These zeros are simple, because  $f'(z) = \cos z = \pm 1$  at these points, and consequently the poles are simple. The residue at  $\pi k$  may be computed by L'Hopital's rule

$$\lim_{z \rightarrow \pi k} \frac{z - \pi k}{\sin z} = \lim_{z \rightarrow \pi k} \frac{1}{\cos z} = (-1)^k$$

so that  $f(z)$  has simple poles with residue  $(-1)^k$  at each  $\pi k$ ,  $k \in \mathbb{Z}$ .

4.5.3.1.d As  $\cos z$  is entire,  $f(z) = \cot z = \frac{\cos z}{\sin z}$  can only have poles at the zeros of  $\sin z$ , meaning the points  $z = \pi k$ ,  $k \in \mathbb{Z}$ . Since  $\cos z \neq 0$  at these points, there is a pole at each such point, and since the zeros of  $\sin z$  are simple the poles are also simple. The residue at  $\pi k$  is

$$\lim_{z \rightarrow \pi k} \frac{(z - \pi k) \cos z}{\sin z} = \cos(\pi k) \lim_{z \rightarrow \pi k} \frac{1}{\cos z} = 1$$

so  $\cot z$  has simple poles with residue 1 at each  $\pi k$ ,  $k \in \mathbb{Z}$ .

4.5.3.1.e  $f(z) = \frac{1}{\sin^2 z}$  has poles at each of the zeros  $z = \pi k$ ,  $k \in \mathbb{Z}$  of  $\sin z$ . These zeros are order 1, so the zeros of  $\sin^2 z$  are order 2. The residues may be computed using L'Hopital

$$\begin{aligned} \lim_{z \rightarrow \pi k} \frac{d}{dz} \left( \frac{(z - \pi k)^2}{\sin^2 z} \right) &= \lim_{z \rightarrow \pi k} \frac{2(z - \pi k) \sin z - 2(z - \pi k)^2 \cos z}{\sin^3 z} \\ &= 2 \lim_{z \rightarrow \pi k} \left( \frac{z - \pi k}{\sin z} \right) \lim_{z \rightarrow \pi k} \left( \frac{\sin z - (z - \pi k) \cos z}{\sin^2 z} \right) \\ &= 2 \lim_{z \rightarrow \pi k} \left( \frac{\cos z - \cos z + (z - \pi k) \sin z}{2 \sin z} \right) \\ &= \lim_{z \rightarrow \pi k} (z - \pi k) = 0. \end{aligned}$$

We determine that  $f(z)$  has poles of order 2 at each of the points  $\pi k$ ,  $k \in \mathbb{Z}$  and has residue zero at each pole.

4.5.3.1.f  $f(z) = z^{-m}(1-z)^{-n}$ ,  $m, n \in \mathbb{N}$  has a pole of order  $m$  at 0 and a pole of order  $n$  at 1. We may compute the residue at 0 using

$$\begin{aligned} \lim_{z \rightarrow 0} \frac{1}{(m-1)!} \frac{d^{m-1}}{dz^{m-1}} (1-z)^{-n} &= \frac{1}{(m-1)!} \frac{(n+m-2)!}{(n-1)!} (1-0)^{-n-(m-1)} \\ &= \binom{(n-1) + (m-1)}{m-1} = \binom{(n-1) + (m-1)}{n-1} \end{aligned}$$

The residue at 1 may be computed the same way

$$\begin{aligned} \lim_{z \rightarrow 1} \frac{1}{(n-1)!} \frac{d^{n-1}}{dz^{n-1}} (z-1)^n f(z) &= \frac{1}{(n-1)!} \lim_{z \rightarrow 1} \frac{d^{n-1}}{dz^{n-1}} (-1)^n z^{-m} \\ &= (-1)^n (-1)^{n-1} \frac{(m+n-2)!}{(n-1)!(m-1)!} (1)^{-m-(n-1)} \\ &= -\binom{(n-1)+(m-1)}{m-1} = -\binom{(n-1)+(m-1)}{n-1} \end{aligned}$$

so we conclude that  $f$  has a pole of order  $m$  at zero with residue  $\binom{(n-1)+(m-1)}{n-1}$  and a pole of order  $n$  at 1 with residue  $-\binom{(n-1)+(m-1)}{n-1}$ . It is worth noting that this is consistent with exercise 4.2.3.1(b).

4.5.3.3 There are a few things we will use repeatedly in computing these integrals. The curve  $\gamma_R$  will be the semicircle  $|z| = R$  in the upper half-plane, with the usual (increasing angle) orientation. For  $R, S, T \in (0, \infty)$  we also let  $\Gamma_1 = \{S + iy : 0 \leq y \leq T\}$ ,  $\Gamma_2 = \{x + iT : -R \leq x \leq S\}$ ,  $\Gamma_3 = \{-R + iy : 0 \leq y \leq T\}$ , oriented such that  $\Gamma_1 + \Gamma_2 + \Gamma_3$  and the interval  $[-R, S] \subset \mathbb{R}$  form a positively oriented closed curve. We will frequently use that (A) if the integrand  $f(x)$  is bounded by  $|x|^{-2}$  as  $|x| \rightarrow \infty$  then  $\int_{-\infty}^{\infty} f(x) dx = \lim_{R \rightarrow \infty} \int_{-R}^R f(x) dx$ , and (B) if the integrand  $f(z)$  is bounded by  $|z|^{-2}$  as  $|z| \rightarrow \infty$  then  $\lim_{R \rightarrow \infty} \int_{\gamma_R} f(z) dz = 0$

4.5.3.3.a Note that  $\sin^2 x = \sin^2(-x) = \sin^2(\pi - x) = \sin^2(\pi + x)$  implies

$$\int_0^{\pi/2} \frac{dx}{a + \sin^2 x} = \frac{1}{4} \int_0^{2\pi} \frac{dx}{a + \sin^2 x}$$

and this may be seen as an integral on the unit circle with respect to the angle  $dx = dz/iz$  where  $\sin z = (z - z^{-1})/2i$ . Thus

$$\int_0^{\pi/2} \frac{dx}{a + \sin^2 x} = \frac{1}{4} \int_{|z|=1} \frac{1}{a + ((z - z^{-1})/2i)^2} \frac{dz}{iz}.$$

We simplify  $((z - z^{-1})/2i)^2 = -(2z)^{-2}(z^4 - 2z^2 + 1)$  and find the integrand becomes  $\frac{4iz}{z^4 - (2+4a)z^2 + 1}$ . At this point we can make our lives a little easier by making the substitution  $w = z^2$ . Notice that when  $z$  winds once around the unit circle,  $w$  winds around twice. We therefore find

$$\int_0^{\pi/2} \frac{dx}{a + \sin^2 x} = \frac{1}{2} \int_{|w|=1} \frac{2i}{w^2 - (2+4a)w + 1} dw = i \int_{|w|=1} \frac{dw}{w^2 - (2+4a)w + 1}.$$

Now we would like to say that the poles of  $w^2 - (2+4a)w + 1$  are at  $w_{\pm} = 1 + 2a \pm 2\sqrt{a^2 + a}$  by the quadratic formula, but this requires that we make sense of the square root. Fortunately,  $|a| > 1$  by hypothesis, so  $|1/a| < 1$  and  $\sqrt{1 + (1/a)}$  is well-defined. We may therefore define an analytic branch of  $\sqrt{a^2 + a}$  by  $\sqrt{a^2 + a} = a\sqrt{1 + (1/a)}$ , obtaining  $w_{\pm} = 1 + 2a \pm 2a\sqrt{1 + (1/a)}$ . By construction, each of  $w_{\pm}$  is a branch of the inverse of the map  $w \mapsto (w + w^{-1})^2/4$ , evaluated at  $a$ . Since  $w \mapsto (w + w^{-1})^2/4$  takes the unit circle to the interval  $[-1, 1]$ , and  $|a| > 1$ , we see that  $|w_{\pm}| \neq 1$  (this is important for applying the residue theorem). It also follows that only one of  $w_{\pm}$  can lie inside the unit disc, and that which one does so is independent of  $a$ . Taking  $a \in (1, \infty)$  we readily see  $|w_-| < 1$  and  $|w_+| > 1$ , so this must be true for all  $a$ . Thus the result of the integration can be computed from the

residue at the simple pole  $w_-$ , which has value  $1/(w_- - w_+) = -1/(4a\sqrt{1 + (1/a)})$ . Finally

$$\int_0^{\pi/2} \frac{dx}{a + \sin^2 x} = \frac{2\pi i^2}{-(4a\sqrt{1 + (1/a)})} = \frac{\pi}{2a\sqrt{1 + (1/a)}}.$$

4.5.3.3.b Using that the integrand is even and (A), then the residue theorem, and then (B)

$$\begin{aligned} \int_0^\infty \frac{x^2 dx}{x^4 + 5x^2 + 6} &= \frac{1}{2} \int_{-\infty}^\infty \frac{z^2 dz}{z^4 + 5z^2 + 6} \\ &= \frac{1}{2} \lim_{R \rightarrow \infty} \int_{-R}^R \frac{z^2 dz}{z^4 + 5z^2 + 6} \\ &= \pi i \sum_j \text{Res}_{z_j} - \frac{1}{2} \lim_{R \rightarrow \infty} \int_{\gamma_R} \frac{z^2 dz}{z^4 + 5z^2 + 6} \\ &= \pi i \sum_j \text{Res}_{z_j} \frac{z^2}{z^4 + 5z^2 + 6} \end{aligned}$$

where the sum is over residues in the upper half-plane. Now  $z^4 + 5z^2 + 6 = (z^2 + 2)(z^2 + 3)$ , so the integrand has simple poles at  $z = \pm i\sqrt{2}$  and  $z = \pm i\sqrt{3}$ . The residue at  $i\sqrt{2}$  is  $-2/(2\sqrt{2}i)(1)$ , and at  $i\sqrt{3}$  is  $-3/(-1)(2\sqrt{3}i)$ , so the result is

$$\int_0^\infty \frac{x^2 dx}{x^4 + 5x^2 + 6} = \pi i \left( \frac{-\sqrt{2}}{2i} + \frac{\sqrt{3}}{2i} \right) = (\sqrt{3} - \sqrt{2}) \frac{\pi}{2}.$$

4.5.3.3.c By (A), the residue theorem, and (B)

$$\begin{aligned} \int_{-\infty}^\infty \frac{x^2 - x + 2}{x^4 + 10x^2 + 9} dx &= \lim_{R \rightarrow \infty} \int_{-R}^R \frac{z^2 - z + 2}{z^4 + 10z^2 + 9} dz \\ &= 2\pi i \sum_j \text{Res}_{z_j} - \lim_{R \rightarrow \infty} \int_{\gamma_R} \frac{z^2 - z + 2}{z^4 + 10z^2 + 9} dz \\ &= 2\pi i \sum_j \text{Res}_{z_j} \frac{z^2 - z + 2}{z^4 + 10z^2 + 9} \end{aligned}$$

where the sum is over residues in the upper half-plane. The zeros of  $z^4 + 10z^2 + 9 = (z^2 + 1)(z^2 + 9)$  are at  $\pm i$  and  $\pm 3i$ ; each produces a simple pole in the integrand, and there are no others. The residue at  $i$  is  $(-1 - i + 2)/(2i)(-1 + 9)$  and at  $3i$  is  $(-9 - 3i + 2)/(-9 + 1)(6i)$ , so the result is

$$\int_{-\infty}^\infty \frac{x^2 - x + 2}{x^4 + 10x^2 + 9} dx = 2\pi i \left( \frac{1 - i}{16i} + \frac{7 + 3i}{48i} \right) = (3 - 3i + 7 + 3i) \frac{\pi}{24} = \frac{5\pi}{12}.$$

4.5.3.3.d Using that the integrand is even and (A), then the residue theorem, and then (B)

$$\begin{aligned}
 \int_0^\infty \frac{x^2 dx}{(x^2 + a^2)^3} &= \frac{1}{2} \int_{-\infty}^\infty \frac{z^2 dz}{(z^2 + a^2)^3} \\
 &= \frac{1}{2} \lim_{R \rightarrow \infty} \int_{-R}^R \frac{z^2 dz}{(z^2 + a^2)^3} \\
 &= \pi i \sum_j \text{Res}_{z_j} - \frac{1}{2} \lim_{R \rightarrow \infty} \int_{\gamma_R} \frac{z^2 dz}{(z^2 + a^2)^3} \\
 &= \pi i \sum_j \text{Res}_{z_j} \frac{z^2}{(z^2 + a^2)^3}
 \end{aligned}$$

where the sum is over residues in the upper half-plane. Factoring  $(z^2 + a^2)^3 = (z + ai)^3(z - ai)^3$ ,  $a \in \mathbb{R}$ , we see that there is a single pole of order 3 in the upper half-plane, at  $i|a|$ . The residue there is

$$\lim_{z \rightarrow |a|i} \frac{d^2}{dz^2} \frac{z^2}{(z + |a|i)^3} = \frac{1}{8|a|^3 i}$$

so that the result is

$$\int_0^\infty \frac{x^2 dx}{(x^2 + a^2)^3} = \frac{\pi}{8|a|^3}$$

4.5.3.3.e Using that the integrand is even and (A), that  $\cos z = \Re e^{iz}$ , then the residue theorem for  $R = S$  and  $T$  sufficiently large,

$$\begin{aligned}
 \int_0^\infty \frac{\cos x dx}{x^2 + a^2} &= \frac{1}{2} \int_{-\infty}^\infty \frac{\cos z dz}{z^2 + a^2} \\
 &= \frac{1}{2} \lim_{R \rightarrow \infty} \Re \int_{-R}^R \frac{e^{iz} dz}{z^2 + a^2} \\
 &= \pi i \sum_j \text{Res}_{z_j} \frac{e^{iz}}{z^2 + a^2} - \frac{1}{2} \lim_{R, T \rightarrow \infty} \Re \left( \int_{\Gamma_1} \frac{e^{iz} dz}{z^2 + a^2} \int_{\Gamma_2} \frac{e^{iz} dz}{z^2 + a^2} + \int_{\Gamma_3} \frac{e^{iz} dz}{z^2 + a^2} \right)
 \end{aligned}$$

where the sum is over residues in the upper half-plane. However the integrand is bounded by a constant multiple of  $e^{-y}/|z|^2$  for  $z = x + iy$  and  $|z|$  sufficiently large. Writing  $f(z)$  for the integrand, and taking  $R = S$  and  $T$  large enough we find that  $|\int_{\Gamma_1} f(z) dz| \leq R^{-2} \int_0^T e^{-y} dy \leq R^{-2}$ , and similarly for  $\Gamma_3$ . Now on  $\Gamma_2$  we have that  $(z^2 + a^2)^{-1}$  is integrable (with integral bounded by constant  $C$ ) if  $T$  is large enough, and therefore  $|\int_{\Gamma_2} f(z) dz| \leq C e^{-T}$ . Sending  $R$  and  $T$  to  $\infty$  we find

$$\int_0^\infty \frac{\cos x dx}{x^2 + a^2} = \Re \pi i \text{Res}_{|a|i} f(z) = \frac{\pi}{2|a|}$$

where at the last step we computed that  $z^2 + a^2 = (z + ai)(z - ai)$ , has one simple pole in the upper half-plane, at  $i|a|$ , with residue  $\lim_{z \rightarrow |a|i} \frac{\cos z}{z + |a|i} = \frac{\cos a}{2|a|i}$ .

4.5.3.3.f We use that the integrand is even and  $x \sin x/(x^2 + a^2) = \Im z e^{iz}/(z^2 + a^2)$ . Taking  $R, S, T$  large enough that the curve  $(-R, S) \cup \Gamma_1 \cup \Gamma_2 \cup \Gamma_3$  encloses the simple pole

at  $|a|i$ , where the residue is  $\lim_{z \rightarrow |a|i} \frac{ze^{iz}}{z+|a|i} = \frac{|a|ie^{-|a|}}{2|a|i} = \frac{e^{-|a|}}{2}$  we obtain

$$\begin{aligned} \int_0^\infty \frac{x \sin x}{x^2 + a^2} dx &= \frac{1}{2} \lim_{R, S \rightarrow \infty} \Im \int_{-R}^S \frac{ze^{iz}}{z^2 + a^2} dz \\ &= \Im \pi i \frac{e^{-|a|}}{2} - \lim_{R, S \rightarrow \infty} \Im \left( \int_{\Gamma_1} \frac{ze^{iz}}{z^2 + a^2} dz + \int_{\Gamma_2} \frac{ze^{iz}}{z^2 + a^2} dz + \int_{\Gamma_3} \frac{ze^{iz}}{z^2 + a^2} dz \right) \end{aligned}$$

valid for all sufficiently large  $T$ . However, the integrand  $f(z)$  satisfies  $|f(z)| \leq \frac{|z|e^{-y}}{|z|^2 - |a|^2}$  for  $z = x+iy$ . The integral for  $\Gamma_1$  can be bounded by  $\frac{R}{R^2 - |a|^2} \int_0^T e^{-y} dy = \frac{R}{R^2 - |a|^2}$  and similarly that for  $\Gamma_3$  can be bounded by  $\frac{S}{S^2 - |a|^2}$ . The integral for  $\Gamma_2$  can be bounded by  $\frac{Se^{-T}}{S^2 - |a|^2} (R + S)$ . If we first send  $T \rightarrow \infty$  so the  $\Gamma_2$  integral goes to 0, and then send  $R, S \rightarrow \infty$  we find that they make no contribution to the result, and therefore

$$\int_0^\infty \frac{x \sin x}{x^2 + a^2} dx = \Im \pi i \frac{e^{-|a|}}{2} = \frac{\pi}{2e^{|a|}}$$

4.5.3.3.g We will do this for general  $\beta \in (-1, 1)$ , as it will be useful later. Take  $\delta > 0$ ,  $\epsilon > 0$ , and  $R > 2$ . Let  $\Gamma_\pm = \{re^{i\pm\delta}, r \in (\epsilon, R)\}$  be rays at angle  $\pm\delta$ , and also take arcs  $\Gamma_R = \{Re^{i\theta} : \theta \in (\delta, 2\pi - \delta)\}$  and  $\Gamma_\epsilon = \{\epsilon e^{i\theta} : \theta \in (\delta, 2\pi - \delta)\}$ . Let  $z^\beta$  be a branch on  $\mathbb{C} \setminus [0, \infty)$ , so it is well-defined and analytic in a simply connected neighborhood of the closed curve  $\Gamma_+ + \Gamma_R - \Gamma_- - \Gamma_\epsilon$ . Provided  $\delta$  and  $\epsilon$  are sufficiently small, this curve winds once around the simple poles of  $f(z) = z^\beta(1 + z^2)^{-1}$ , which are at  $\pm i$ , and where there are residues  $i^\beta/2i$  and  $(-i)^\beta/2i$  respectively.

$$\int_{\Gamma_+ + \Gamma_R - \Gamma_- - \Gamma_\epsilon} \frac{z^\beta}{z^2 + 1} dz = 2\pi i(i^\beta - (-i)^\beta)/2i = \pi(e^{i\pi\beta/2} - e^{i3\pi\beta/2}).$$

Now on  $\Gamma_+$  we have  $z^\beta = r^\beta e^{i\delta\beta}$ , while on  $\Gamma_-$ ,  $z^\beta = r^\beta e^{i(2\pi-\delta)\beta}$ . It follows that

$$\lim_{\delta \rightarrow 0} \int_{\Gamma_+ - \Gamma_-} \frac{z^\beta}{z^2 + 1} dz = (1 - e^{i2\pi\beta}) \int_\epsilon^R \frac{x^\beta}{x^2 + 1} dx.$$

At the same time, we see that on  $\Gamma_\epsilon$  the integrand has the bound  $|f(z)| \leq 2\epsilon^\beta$ , and the length of the curve is less than  $2\pi\epsilon$ , so the integral is bounded by  $4\pi\epsilon^{1+\beta} \rightarrow 0$  as  $\epsilon \rightarrow 0$ , provided  $\beta > -1$ . On  $\Gamma_R$  we have  $|f(z)| \leq R^\beta/(R^2 - 1)$ , and the curve has length less than  $2\pi R$ , so the integral is bounded by  $2\pi R^{1+\beta}/(R^2 - 1) \rightarrow 0$  as  $R \rightarrow \infty$  provided  $\beta < 1$ . We conclude that if  $\beta \in (-1, 1)$  then

$$\begin{aligned} \int_0^\infty \frac{x^\beta}{x^2 + 1} dx &= \lim_{\epsilon \rightarrow 0, R \rightarrow \infty, \delta \rightarrow 0} \frac{1}{1 - e^{i2\pi\beta}} \int_{\Gamma_+ + \Gamma_R - \Gamma_- - \Gamma_\epsilon} \frac{z^\beta}{z^2 + 1} dz \\ &= \pi \frac{e^{i\pi\beta/2} - e^{i3\pi\beta/2}}{1 - e^{i2\pi\beta}} \\ &= \pi \frac{e^{i\pi\beta}(e^{-i\pi\beta/2} - e^{i\pi\beta/2})}{e^{i\pi\beta}(e^{-i\pi\beta} - e^{i\pi\beta})} \\ &= \pi \frac{\sin(\pi\beta/2)}{\sin \pi\beta} = \pi \frac{\sin(\pi\beta/2)}{2 \sin(\pi\beta/2) \cos(\pi\beta/2)} = \frac{\pi}{2} \sec\left(\frac{\pi\beta}{2}\right) \end{aligned}$$

In the special case  $\beta = \frac{1}{3}$ , we have  $\sin(\pi/6)/\sin(\pi/3) = 1/\sqrt{3}$ , so that

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

4.5.3.3.h For this problem, let  $\Gamma_+ = (\epsilon, R) \subset \mathbb{R}$  and  $\Gamma_- = (-R, -\epsilon) \subset \mathbb{R}$ ,  $\Gamma_\epsilon$  and  $\Gamma_R$  be the semicircles of radius  $\epsilon$  and  $R$  (respectively) in the upper half-plane. Define  $\log z$  to be the branch of the logarithm on the complement of the negative imaginary axis. Taking  $\Gamma_+ + \Gamma_R - \Gamma_- - \Gamma_\epsilon$  arranged to form a curve winding once around the simple pole of  $\frac{\log z}{(z^2+1)}$  at  $z = i$ , we find from the residue theorem that

$$\int_{\Gamma_+ + \Gamma_R + \Gamma_- - \Gamma_\epsilon} \frac{\log z}{z^2 + 1} dz = 2\pi i(\log i)/2i = \frac{i\pi^2}{2}.$$

The computations showing that the contributions from  $\Gamma_\epsilon$  and  $\Gamma_R$  vanish in the limit are essentially the same as in exercise 4.5.3.3.g. All that is different is we use the bound  $|\log z| \leq (\log |z| + 2\pi)$ . Since  $\log z$  is  $\log |z|$  on  $\Gamma_+$  and  $\log |z| + \pi i$  on  $\Gamma_-$  we find

$$\int_{\Gamma_+ + \Gamma_-} \frac{\log z}{z^2 + 1} dz = \int_\epsilon^R \frac{\log x}{x^2 + 1} dx + \int_{-R}^{-\epsilon} \frac{\log x + \pi i}{x^2 + 1} dx = 2 \int_\epsilon^R \frac{\log x}{x^2 + 1} dx + \int_\epsilon^R \frac{1}{x^2 + 1} dx.$$

Combining these facts we see

$$\begin{aligned} \frac{i\pi^2}{2} &= \lim_{\epsilon \rightarrow 0, R \rightarrow \infty} \int_{\Gamma_+ + \Gamma_R + \Gamma_- - \Gamma_\epsilon} \frac{\log z}{z^2 + 1} dz \\ &= \lim_{\epsilon \rightarrow 0, R \rightarrow \infty} \int_{\Gamma_+ + \Gamma_-} \frac{\log z}{z^2 + 1} dz \\ &= 2 \int_0^\infty \frac{\log x}{x^2 + 1} dx + \int_0^\infty \frac{i\pi}{x^2 + 1} dx \\ &= 2 \int_0^\infty \frac{\log x}{x^2 + 1} dx + \frac{i\pi^2}{2} \end{aligned}$$

so that

$$\int_0^\infty \frac{\log x}{x^2 + 1} dx = 0.$$

4.5.3.3.i Let us first observe that  $f(x) = x^{(-1-\alpha)} \log(1+x^2)$  is integrable on  $[0, \infty)$  because it is bounded by  $C_\alpha x^{-1-(\alpha/2)}$  as  $x \rightarrow \infty$  and  $\alpha > 0$ , while as  $x \downarrow 0$  one has  $|\log(1+x^2)| \leq 2x^2$  so  $|f(x)| \leq x^{1-\alpha}$  and  $\alpha < 2$ . It follows that we can write the integral as a limit and can integrate by parts

$$\int_0^\infty \frac{\log(1+x^2)}{x^{1+\alpha}} dx = \lim_{R \rightarrow \infty} \int_{\frac{1}{R}}^R \frac{\log(1+x^2)}{x^{1+\alpha}} dx = \lim_{R \rightarrow \infty} \left[ \frac{x^{-\alpha}}{-\alpha} \log(1+x^2) \right]_{\frac{1}{R}}^R + \frac{1}{\alpha} \lim_{R \rightarrow \infty} \int_{\frac{1}{R}}^R \frac{2x^{1-\alpha}}{1+x^2} dx.$$

We observe that as  $R \rightarrow \infty$ ,  $R^{-\alpha} \log(1+R^2) \rightarrow 0$ , and also  $|R^\alpha \log(1+R^2)| \leq 2R^{2-\alpha} \rightarrow 0$ , so the boundary term from the integration makes no contribution in the limit. The remaining term may be dealt with by the computation in 4.5.3.3.g. Indeed, from that problem with  $\beta = (1-\alpha) \in (-1, 1)$ , we have

$$\int_0^\infty \frac{\log(1+x^2)}{x^{1+\alpha}} dx = \frac{1}{\alpha} \int_0^\infty \frac{2x^{1-\alpha}}{1+x^2} dx = \frac{\pi}{\alpha} \sec\left(\frac{(1-\alpha)\pi}{2}\right) = \frac{\pi}{\alpha} \csc\left(\frac{\alpha\pi}{2}\right)$$

4.5.3.4 Parameterizing  $|z| = \rho$  by  $z = \rho e^{i\theta}$  we have  $dz = izd\theta$  and  $|dz| = \rho d\theta$ , so  $|dz| = \rho dz/iz$ . Also  $|z-a|^2 = (z-a)(\bar{z}-\bar{a}) = (z-a)(\frac{\rho^2}{z} - \bar{a})$ . Hence we find

$$\int_{|z|=\rho} \frac{|dz|}{|z-a|^2} = \int_{|z|=\rho} \frac{\rho}{iz(z-a)(\frac{\rho^2}{z} - \bar{a})} dz = \int_{|z|=\rho} \frac{\rho}{i(z-a)(\rho^2 - \bar{a}z)} dz$$

which can be computed by the residue theorem. There are simple poles at  $a$  and  $\rho^2/\bar{a}$ . By hypothesis,  $|a| \neq \rho$ ; if  $|a| < \rho$  then  $a$  is inside  $|z| = \rho$  and  $\rho^2/\bar{a}$  is not, and the reverse is true if  $|a| > \rho$ .

The residue at  $z = a$  is  $\frac{\rho}{i(\rho^2 - |a|^2)}$  and that at  $\rho^2/\bar{a}$  is  $\frac{-\rho}{i(\rho^2 - |a|^2)}$ . We conclude from the residue theorem that

$$\int_{|z|=\rho} \frac{|dz|}{|z - a|^2} = \begin{cases} \frac{2\pi\rho}{\rho^2 - |a|^2} & \text{if } |a| < \rho \\ \frac{-2\pi\rho}{\rho^2 - |a|^2} & \text{if } |a| > \rho \end{cases} = \frac{2\pi\rho}{|\rho^2 - |a|^2|}.$$