

Application of residue theorem

In this article, we will show you how we can apply residue theorem to a certain type of integration. To this end, we will closely follow Wikipedia.

Suppose we want to calculate the following:

$$\int_{-\infty}^{\infty} \frac{e^{itx}}{x^2 + 1} dx \quad (1)$$

Assuming $t \geq 0$ (we will consider the other case later), consider the following integral, to this end:

$$\int_C \frac{e^{itz}}{z^2 + 1} dz \quad (2)$$

where the contour C is drawn in Fig.1. The contour goes along the real line from $-a$ to a and then counter-clockwise along a semicircle from a to $-a$. Notice that there is a pole when $z = i$ and $z = -i$ as $z^2 + 1$, the denominator of the integrand becomes zero in such cases. As only the pole at $z = i$ is encompassed by the contour, we only need to consider the residue at $z = i$ when calculating the integral. We get:

$$\int_C \frac{e^{itz}}{z^2 + 1} dz = \int_C \frac{e^{itz}/(z+i)}{z-i} dz = 2\pi i \frac{e^{-t}}{2i} = \pi e^{-t} \quad (3)$$

The contour consists of the straight part and the arc part. Therefore, we get:

$$\int_{\text{straight}} \frac{e^{itz}}{z^2 + 1} dz + \int_{\text{arc}} \frac{e^{itz}}{z^2 + 1} dz = \pi e^{-t} \quad (4)$$

In other words,

$$\int_{-a}^a \frac{e^{itz}}{z^2 + 1} dz = \pi e^{-t} - \int_{\text{arc}} \frac{e^{itz}}{z^2 + 1} dz \quad (5)$$

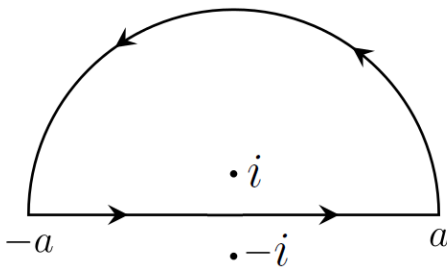


Figure 1: $t \geq 0$

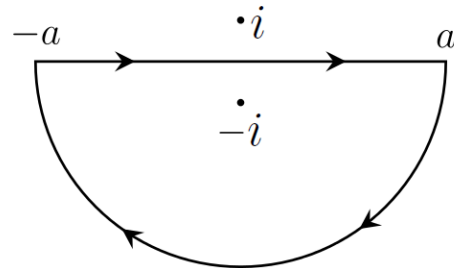


Figure 2: $t \leq 0$

Now we will show that the arc part goes to zero in the limit a goes to infinity. To show this, first notice the following, which is satisfied on the arc when $t \geq 1$:

$$|e^{itz}| = \left| e^{it|z|(\cos \phi + i \sin \phi)} \right| = \left| e^{-t|z| \sin \phi + it|z| \cos \phi} \right| = e^{-t|z| \sin \phi} \leq 1. \quad (6)$$

where we have used $\sin \phi \geq 0$ satisfied on the arc. Then, we have:

$$\left| \int_{\text{arc}} \frac{e^{itz}}{z^2 + 1} dz \right| \leq \int_{\text{arc}} \left| \frac{e^{itz}}{z^2 + 1} \right| dz \leq \int_{\text{arc}} \frac{1}{|z^2 + 1|} dz \leq \int_{\text{arc}} \frac{1}{a^2 - 1} dz = \frac{\pi a}{a^2 - 1} \quad (7)$$

as the right-hand side goes to zero in the limit a goes to infinity, we conclude that the arc part is zero in such a limit. Therefore, from (5), we obtain:

$$\lim_{a \rightarrow \infty} \int_{-a}^a \frac{e^{itz}}{z^2 + 1} dz = \pi e^{-t} \quad (8)$$

from which we conclude:

$$\int_{-\infty}^{\infty} \frac{e^{itx}}{x^2 + 1} dx = \pi e^{-t} \quad (9)$$

Now, to the case when $t \leq 0$. It turns out that in such a case we have to consider the contour shown in Fig.2. (We will see why soon.) As the contour is clock-wise, we get an extra negative sign. We get:

$$\int_C \frac{e^{itz}}{z^2 + 1} dz = \int_C \frac{e^{itz}/(z - i)}{z + i} dz = -2\pi i \frac{e^t}{-2i} = \pi e^t \quad (10)$$

Again, we can split the contour into the straight part and the arc part, and the arc part becomes zero as well, since the following is satisfied when $t \leq 0$ and $\sin \phi \leq 0$

$$|e^{itz}| = \left| e^{it|z|(\cos \phi + i \sin \phi)} \right| = \left| e^{-t|z| \sin \phi + it|z| \cos \phi} \right| = e^{-t|z| \sin \phi} \leq 1. \quad (11)$$

and (7) is satisfied. Therefore, we conclude:

$$\int_{-\infty}^{\infty} \frac{e^{itx}}{x^2 + 1} dx = \pi e^t \quad (12)$$

when $t \leq 0$. Using the following Heaviside step function,

$$\theta(x) = 0 \text{ if } x < 0, \quad \theta(x) = 1 \text{ if } x \geq 0 \quad (13)$$

it can be represented as:

$$\int_{-\infty}^{\infty} \frac{e^{itx}}{x^2 + 1} dx = \pi e^{-t} \theta(t) + \pi e^t \theta(-t) \quad (14)$$

Problem 1. Evaluate the following. (Hint¹)

$$\int_{-\infty}^{\infty} \frac{dx}{x^4 + 1} \quad (15)$$

¹Use the result of Problem 8 in "Euler's formula and hyperbolic functions."

Problem 2. Prove the following, which we will use in our later article “The Feynman propagator of the scalar field.”

$$\frac{1}{2\pi i} \int_{-\infty}^{\infty} \frac{dx}{x^2 - E^2 + i\epsilon} e^{ixt} = -\frac{e^{-iEt}\theta(t) + e^{iEt}\theta(-t)}{2E} \quad (16)$$

where ϵ is an infinitesimal, but positive number and $E > 0$. (Hint: Show that the pole is at $x = -E + i\epsilon'$ and $x = E - i\epsilon'$, where ϵ' is another infinitesimal, but positive number given by $\epsilon' = \epsilon/(2E)$. The rest is exactly same as our example in this article.)

Summary

- Sometimes, the residue theorem can be used to calculate the integration of following form

$$\int_{-\infty}^{\infty} f(x)dx$$

by turning it into a contour integral, if

$$\int_{\text{arc}} f(x)dx$$

can be shown to approach zero, where “arc” is the infinite half circle (either clockwise or anti-clockwise or both) starting from $+\infty$ to $-\infty$.