506. EVALUATION OF A CLASS OF DEFINITE INTEGRALS*

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Let $\Phi(x)$ be a polynomial, trigonometric or exponential function of x. In this paper we examine the class of integrals

$$\int_{-\infty}^{+\infty} \frac{\Phi(x)}{\prod_{j=1}^{N} \text{hyp}(n_j x + a_j)} dx$$

where hyp_j denotes the hyperbolic sine or cosine, the n_j are any N integers and the a_j are any N constants (which may be complex). Integrals of this form with N=2 arise in transport theory and isolated examples have been evaluated by a variety of techniques [1]. In this note we shall illustrate by an example how a general member of the class may be expressed in finite terms and explore some consequences (For the case N=1 see [2]).

Consider

$$I = \int_{-\infty}^{+\infty} \frac{e^{-\alpha x} dx}{\cosh x \cosh (x+a) \cosh (x+b)} \quad (a \neq b \neq 0, | \operatorname{Re} \alpha | < 3)$$

The integrand has simple poles at $x = \frac{1}{2}\pi i$, $\frac{1}{2}\pi i - a$, $\frac{1}{2}\pi i - b$ with residues $ie^{-i\pi\alpha/2}$ esch a csch b, $ie^{-i\pi\alpha/2}e^{\alpha a}$ csch a csch a

(1)
$$\mathbf{I} = \frac{\pi}{\cos\left(\frac{\pi\alpha}{2}\right)} \left[\frac{e^{\alpha a}}{\sinh a \sinh (b-a)} + \frac{e^{\alpha b}}{\sinh b \sinh (a-b)} - \frac{1}{\sinh a \sinh b} \right].$$

This result, which is valid for real values of the parameter, can be extended by analytic continuation. By operating on both sides of (1) with $\Phi(D_{\alpha})(D_{\alpha} = d/d\alpha)$ and taking the limt $\alpha \to 0$, we replace $e^{-\alpha x}$ by $\Phi(x)$; by taking α to be imaginary and equating real and imaginary parts, we obtain the trigonometric case.

From the inversion theorem for the two sided LAPLACE transform we find from (1)

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(2) $\operatorname{sech} x \operatorname{sech} (x+a) \operatorname{sech} (x+b)$

$$= \pi \int_{c-i\infty}^{c+i\infty} \frac{\mathrm{d}s}{2\pi i} \frac{e^{sx}}{\cos(\pi s/2)} \left(\operatorname{csch}(a-b) \left(\frac{e^{sb}}{\sinh b} - \frac{e^{sa}}{\sinh a} \right) - \operatorname{csch} a \operatorname{csch} b \right) (0 < c < 1).$$

In this way a number of inverse MELLIN transforms may be evaluated. For example, in just the way (2) was obtained, we find

(3)
$$\operatorname{sech} x \operatorname{sech} (x+t) = \operatorname{csch} t \int_{c-i\infty}^{c+i\infty} \frac{\mathrm{d}s}{2\pi i} \cdot \frac{\pi}{\sin(\pi s/2)} e^{xs} (e^{st} - 1).$$

And from (3) we have

$$\frac{1}{4}\operatorname{sech}^{2}\frac{x}{2} = \int_{c-i\infty}^{c+i\infty} \frac{\mathrm{d}s}{2\pi i} \frac{\pi s}{\sin \pi s} e^{xs}$$

which is the basic formula used in [3]. Some other interesting consequences of (3) are

$$\int_{c-i\infty}^{c+i\infty} \frac{\mathrm{d}s}{2\pi i} \frac{\pi}{\sin \pi s} \left(\psi \left(b + s \right) - \psi \left(c - s \right) \right)$$

$$= \frac{1}{4} \left(\psi \left(b \right) - \psi \left(c \right) + \psi \left(\frac{c+1}{2} \right) - \psi \left(\frac{c}{2} \right) + \psi \left(\frac{b}{2} \right) - \psi \left(\frac{b+1}{2} \right) \right)$$

where $\psi(x) = \frac{d}{dx} \log \Gamma(x)$, and

$$\int_{c-i\infty}^{c+i\infty} \frac{\mathrm{d}s}{2\pi i} \frac{\pi}{\sin \pi s} \log \left(\frac{s-b}{s-a}\right) = \frac{1}{4} \log \left(\frac{a}{b}\right) + \log \frac{\Gamma\left(\frac{a}{2}\right) \Gamma\left(\frac{b+1}{2}\right)}{\Gamma\left(\frac{b}{2}\right) \Gamma\left(\frac{a+1}{2}\right)}.$$

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