

# Integrals and Series

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Abstract

This note present some elementary integrals and series.

Resumen

Esta nota presenta algunas integrales y series elementales

## 1. Introducción

En la tabla Gradshteyn & Ryzhik (seventh edition, p.116,hyperbolic functions,formula 2.423.9), aparece la integral:

$$\int \frac{dx}{\cosh x} = 2 \tan^{-1}(e^x) \quad (1)$$

Utilizando (1) podemos obtener interesantes integrales y series.

## 2. Integrales y Series

Entry 1. Si  $a \geq 0$ , entonces

$$\int_0^a \frac{dx}{\cosh x} = 2 \tan^{-1}(e^a) - \frac{\pi}{2} = \frac{\pi}{2} - 2 \tan^{-1}(e^{-a}) \quad (2)$$

Entry 2. Si  $a \geq 0$ , entonces

$$\frac{\pi}{2} - 2 \tan^{-1}(e^{-a}) = a \operatorname{sech} a + 1 - \operatorname{sech} a \ln \operatorname{sech} a + \int_{\operatorname{sech} a}^1 \ln(1 + \sqrt{1-x^2}) dx \quad (3)$$

Proof. Entry 1.  $\Rightarrow$  Entry 2.

Entry 3. Si  $0 \leq b \leq 1$ , entonces

$$\frac{\pi}{2} - 2 \tan^{-1}\left(\frac{b}{1 + \sqrt{1-b^2}}\right) = b \ln(1 + \sqrt{1-b^2}) + 1 - b + \int_b^1 \ln(1 + \sqrt{1-x^2}) dx \quad (4)$$

Proof. Entry 2.  $\Rightarrow$  Entry 3. ( $b = \operatorname{sech} a$ ).

Entry 4.

$$\int_{\sqrt{3}/2}^1 \ln(1 + \sqrt{1-x^2}) dx = \frac{\pi}{6} - \frac{\sqrt{3}}{2} \ln \frac{3}{2} - 1 + \frac{\sqrt{3}}{2} \quad (5)$$

$$\int_{1/\sqrt{2}}^1 \ln(1 + \sqrt{1-x^2}) dx = \frac{\pi}{4} - \frac{1}{\sqrt{2}} \ln\left(1 + \frac{1}{\sqrt{2}}\right) - 1 + \frac{1}{\sqrt{2}} \quad (6)$$

$$\int_{1/2}^1 \ln(1 + \sqrt{1-x^2}) dx = \frac{\pi}{3} - \frac{1}{2} \ln\left(1 + \frac{\sqrt{3}}{2}\right) - \frac{1}{2} \quad (7)$$

$$\int_0^1 \ln(1 + \sqrt{1-x^2}) dx = \frac{\pi}{2} - 1 \quad (8)$$

Proof. Entry 3.  $\Rightarrow$  Entry 4.

Entry 5.

$$\frac{\pi}{2} + 1 = -\int_0^1 \ln(1 - \sqrt{1-x^2}) dx \quad (9)$$

Proof. (8)  $\Rightarrow$  (9).

Entry 6.

$$\pi = \int_0^1 \ln\left(\frac{1 + \sqrt{1-x^2}}{1 - \sqrt{1-x^2}}\right) dx \quad (10)$$

Proof. (8)  $\wedge$  (9)  $\Rightarrow$  (10).

Entry 7.

$$\frac{\pi}{2} - 1 = \int_0^1 \frac{x^2}{1-x^2 + \sqrt{1-x^2}} dx \quad (11)$$

$$\frac{\pi}{2} + 1 = \int_0^1 \frac{x^2}{\sqrt{1-x^2} + x^2 - 1} dx \quad (12)$$

Proof. (8)  $\Rightarrow$  (11), (9)  $\Rightarrow$  (12), (integración por partes).

Entry 8.

$$\frac{\pi}{2} - 1 = \int_0^\infty \left(1 - \frac{\sqrt{2x+x^2}}{1+x}\right) dx = \int_0^\infty \frac{dx}{(1+x)(1+x+\sqrt{2x+x^2})} = \int_1^\infty \frac{dx}{x(x+\sqrt{x^2-1})} \quad (13)$$

Proof. Entry (7)  $\Rightarrow$  Entry (8).

La siguiente fórmula se utiliza en Entry (9) y Entry (10):

$$\ln(1 + \sqrt{1-x^2}) = \ln 2 - \sum_{n=1}^{\infty} \binom{2n}{n} \frac{2^{-2n}}{2n} x^{2n}, \quad |x| \leq 1 \quad (14)$$

Observación: ver [2], p.54, fórmula 1.515.1.

Entry 9.

$$\sum_{n=1}^{\infty} \binom{2n}{n} \frac{2^{-2n}}{2n(2n+1)} \left(\frac{3}{4}\right)^n = 1 - \ln 3 + 2 \ln 2 - \frac{2\pi}{3\sqrt{3}} \quad (15)$$

$$\sum_{n=1}^{\infty} \binom{2n}{n} \frac{2^{-3n}}{2n(2n+1)} = 1 + \ln(4 - 2\sqrt{2}) - \frac{\pi}{2\sqrt{2}} \quad (16)$$

$$\sum_{n=1}^{\infty} \binom{2n}{n} \frac{2^{-4n}}{2n(2n+1)} = 1 + \ln(8 - 4\sqrt{3}) - \frac{\pi}{3} \quad (17)$$

Proof. Entry (3), Entry (4) y (14)  $\Rightarrow$  Entry (9).

Entry 10.

$$\sum_{n=1}^{\infty} \binom{2n}{n} \frac{2^{-2n}}{2n(2n+1)} \left( \left(\frac{\sqrt{3}}{2}\right)^{2n+1} - \left(\frac{\sqrt{2}}{2}\right)^{2n+1} \right) = \quad (18)$$

$$= \frac{1}{\sqrt{2}} \ln(1 + \sqrt{2}) - \frac{\sqrt{2}}{12} (6 + 9 \ln 2) + \frac{\sqrt{3}}{12} (6 - 6 \ln 3 + 12 \ln 2) - \frac{\pi}{12}$$

$$\sum_{n=1}^{\infty} \binom{2n}{n} \frac{2^{-2n}}{2n(2n+1)} \left( \left(\frac{\sqrt{3}}{2}\right)^{2n+1} - \left(\frac{1}{2}\right)^{2n+1} \right) = \quad (19)$$

$$= \frac{1}{2} \ln(2 + \sqrt{3}) + \frac{\sqrt{3}}{6} (3 - 3 \ln 3 + 6 \ln 2) - \ln 2 - \frac{1}{2} - \frac{\pi}{6}$$

$$\sum_{n=1}^{\infty} \binom{2n}{n} \frac{2^{-2n}}{2n(2n+1)} \left( \left(\frac{\sqrt{2}}{2}\right)^{2n+1} - \left(\frac{1}{2}\right)^{2n+1} \right) = \quad (20)$$

$$= \frac{1}{2} \ln(2 + \sqrt{3}) - \frac{\sqrt{2}}{2} \ln(1 + \sqrt{2}) + \frac{\sqrt{2}}{12} (6 + 9 \ln 2) - \ln 2 - \frac{1}{2} - \frac{\pi}{12}$$

Proof. Entry (4) y (14)  $\Rightarrow$  Entry (10).

Entry 11. Si  $n = 0, 1, 2, 3, \dots$ , entonces

$$\frac{\pi}{2} \binom{2n}{n} 2^{-2n} - \frac{1}{2n+1} = \int_0^1 \ln(1 + \sqrt{1 - x^{2/(2n+1)}}) dx \quad (21)$$

Proof. En la referencia (2), p.372, fórmula 3.512.2:

$$\int_0^1 \frac{\sinh^{\mu} x}{\cosh^{\nu} x} dx = \frac{1}{2} B\left(\frac{\mu+1}{2}, \frac{\nu-\mu}{2}\right), \operatorname{Re} \mu > -1, \operatorname{Re}(\mu - \nu) < 0 \quad (22)$$

Con  $\mu = 0, \nu = 2n + 1, n = 0, 1, 2, 3, \dots$ , se tiene

$$\int_0^1 \operatorname{sech}^{2n+1} x dx = \frac{1}{2} B\left(\frac{1}{2}, n + \frac{1}{2}\right) = \frac{\pi}{2} \binom{2n}{n} 2^{-2n} \quad (23)$$

(23)  $\Rightarrow$  (21).

Observación:  $B(x, y) = \frac{\Gamma(x)\Gamma(y)}{\Gamma(x+y)}$  es la función Beta.

Entry 12.

$$\frac{\pi}{4} - \frac{1}{3} = \int_0^1 \ln\left(1 + \sqrt{1 - \sqrt[3]{x^2}}\right) dx \quad (24)$$

Proof. Entry (11) con  $n = 1$ .

Entry 13. Si  $n = 0, 1, 2, 3, \dots$ , entonces

$$\frac{\pi}{2} \binom{2n}{n} 2^{-2n} - \frac{1}{2n+1} = \ln 2 - (2n+1) \sum_{k=1}^{\infty} \binom{2k}{k} \frac{2^{-2k}}{2k(2k+2n+1)} \quad (25)$$

Proof. (14) y (21)  $\Rightarrow$  (25).

Entry 14. Si  $n = 0, 1, 2, 3, \dots$ , entonces

$$\pi \binom{2n}{n} 2^{-2n-1} (2n+1) - 1 = \int_0^1 \frac{x^{2/(2n+1)}}{1 - x^{2/(2n+1)} + \sqrt{1 - x^{2/(2n+1)}}} dx \quad (26)$$

Proof. Entry (11)  $\Rightarrow$  Entry (14).

Entry 15. Si  $n = 0, 1, 2, 3, \dots$ , entonces

$$\pi \binom{2n}{n} 2^{-2n-1} - \frac{1}{2n+1} = \int_0^1 \frac{x^{2n+2}}{1 - x^2 + \sqrt{1 - x^2}} dx \quad (27)$$

Proof. Entry (14)  $\Rightarrow$  Entry (15).

Entry 16. Si  $n = 0, 1, 2, 3, \dots$ , entonces

$$\pi \binom{2n}{n} 2^{-2n-1} (2n+1) - 1 = \int_0^{\infty} \left(1 - \sqrt{\left(\frac{x(2+x)}{(1+x)^2}\right)^{2n+1}}\right) dx \quad (28)$$

Proof. Entry (14)  $\Rightarrow$  Entry (16).

Entry 17.

$$\pi \left(\frac{1}{2\sqrt{2}} - \frac{1}{4}\right) = \int_0^1 \frac{x^2}{(1+x^2)(1-x^2+\sqrt{1-x^2})} dx \quad (29)$$

Proof. Entry (15)  $\Rightarrow$  Entry (16).

Entry 18.

$$\frac{\pi}{2\sqrt{2}} = \int_0^1 \frac{1}{(1+x^2)\sqrt{1-x^2}} dx \quad (30)$$

Proof. Entry (17)  $\Rightarrow$  Entry (18).

Entry 19. Si  $n = 0, 1, 2, 3, \dots; 0 \leq a \leq 1$ , entonces

$$\begin{aligned} \pi \binom{2n}{n} 2^{-2n-1} - \frac{1}{2n+1} &= a \ln 2 - (2n+1)a \sum_{k=1}^{\infty} \binom{2k}{k} \frac{2^{-2k} a^{2k/(2n+1)}}{2k(2k+2n+1)} + \\ &+ \sum_{k=1}^{\infty} \frac{(-1)^{k-1}}{k} \left(1 - a^{2/(2n+1)}\right)^{k/2} \left( F \left( -\frac{2n+1}{2}, \frac{k}{2}; \frac{k}{2} + 1; 1 - a^{2/(2n+1)} \right) - a \right) \end{aligned} \quad (31)$$

Proof. Entry (11)  $\Rightarrow$  Entry (19).

Observación:  $F(a, b; c; x) = {}_2F_1(a, b; c; x)$  es la función hipergeométrica de Gauss.

Entry 20. Si  $n = 0, 1, 2, 3, \dots; 0 \leq a \leq 1$ , entonces

$$\begin{aligned} \pi \binom{2n}{n} 2^{-2n-1} - \frac{1}{2n+1} &= a \ln 2 - a \ln \left( 1 + \sqrt{1 - a^{2/(2n+1)}} \right) \\ &- (2n+1)a \sum_{k=1}^{\infty} \binom{2k}{k} \frac{2^{-2k} a^{2k/(2n+1)}}{2k(2k+2n+1)} + \\ &+ \sum_{k=1}^{\infty} \frac{(-1)^{k-1}}{k} \left(1 - a^{2/(2n+1)}\right)^{k/2} F \left( -\frac{2n+1}{2}, \frac{k}{2}; \frac{k}{2} + 1; 1 - a^{2/(2n+1)} \right) \end{aligned} \quad (32)$$

Proof. Entry (19)  $\Rightarrow$  Entry (20).

Observación:  $\pi = 4 \sum_{n=0}^{\infty} \frac{(-1)^n}{2n+1} = 3.141592\dots$

## Referencias

1. G. Boros and V. Moll : Irresistible Integrals: Symbolics, Analysis, and Experiments in the Evaluation of Integrals, Cambridge University Press, Cambridge, 2004.
2. I.S. Gradshteyn and I.M. Ryzhik : Table of Integrals, Series, and products. Edited by A. Jeffrey and D. Zwillinger. Academic Press, New York, 7th edition, 2007.