

5. TRIGONOMETRIC INTEGRALS

Example 5.1. Calculate

$$\int_0^{2\pi} \frac{d\theta}{a + \cos \theta} \quad \text{where } a > 1.$$

We are going to use contour integration to evaluate this integral. Clearly this integral has a different nature to the previous examples, since the range of integration is a finite interval.

However it does seem that we are using angles and that we are going around a circle. So let's try

$$U = \Delta,$$

the open unit disk. In this case the boundary is the unit circle. We use the standard parametrisation

$$z = \gamma(\theta) = e^{i\theta} \quad \text{so that} \quad dz = ie^{i\theta} d\theta = iz d\theta.$$

It follows that

$$d\theta = \frac{dz}{iz}.$$

Now

$$\begin{aligned} \cos \theta &= \frac{e^{i\theta} + e^{-i\theta}}{2} \\ &= \frac{z + \frac{1}{z}}{2}. \end{aligned}$$

This gives

$$\begin{aligned} \int_0^{2\pi} \frac{d\theta}{a + \cos \theta} &= \oint_{|z|=1} \frac{dz}{iz(a + \frac{z + \frac{1}{z}}{2})} \\ &= \frac{2}{i} \oint_{|z|=1} \frac{dz}{z^2 + 2za + 1} \end{aligned}$$

The integrand is

$$\frac{1}{z^2 + 2za + 1}.$$

This has poles at the zeroes of

$$z^2 + 2az + 1,$$

which are given by the quadratic formula,

$$\frac{-2a \pm \sqrt{4a^2 - 4}}{2} = -a \pm \sqrt{a^2 - 1}.$$

Now the negative square root doesn't belong to Δ and the positive square root

$$\alpha = -a + \sqrt{a^2 - 1}$$

does belong to Δ . The positive square root is a simple pole. The residue is

$$\begin{aligned} \operatorname{Res}_\alpha f(z) &= \lim_{z \rightarrow \alpha} \frac{z - \alpha}{z^2 + 2az + 1} \\ &= \lim_{z \rightarrow \alpha} \frac{1}{2z + 2a} \\ &= \frac{1}{2(\sqrt{a^2 - 1})}. \end{aligned}$$

The residue theorem implies

$$\begin{aligned} \int_0^{2\pi} \frac{d\theta}{a + \cos \theta} &= 2\pi i \frac{2}{i} \operatorname{Res}_\alpha f(z) \\ &= \frac{2\pi}{\sqrt{a^2 - 1}}. \end{aligned}$$

Example 5.2. Calculate

$$\int_0^\pi \frac{\cos 2\theta \, d\theta}{1 - 2a \cos \theta + a^2} \quad \text{where } a \in (-1, 1).$$

We first suppose that $a \neq 0$. Note that the graph of $\cos \theta$ is symmetric about the vertical line $\theta = \pi$ so that the integrand is symmetric about the same line.

So we calculate

$$\int_0^{2\pi} \frac{\cos 2\theta \, d\theta}{1 - 2a \cos \theta + a^2}$$

and divide by 2.

We proceed as before, we integrate around the unit circle and we use the same parametrisation. We have

$$\begin{aligned} \int_0^{2\pi} \frac{\cos 2\theta \, d\theta}{1 - 2a \cos \theta + a^2} &= \oint_\gamma \frac{z^2 + \frac{1}{z^2}}{2iz(1 - a(z + 1/z) + a^2)} \, dz \\ &= \frac{i}{2} \oint_\gamma \frac{z^4 + 1}{z^2(az^2 + a - z - a^2z)} \, dz \\ &= \frac{i}{2} \oint_\gamma \frac{z^4 + 1}{z^2(z - a)(az - 1)} \, dz \end{aligned}$$

The integrand is

$$f(z) = \frac{z^4 + 1}{z^2(z - a)(az - 1)}.$$

This has isolated singularities at 0, a and $1/a$. Since $a \in (-1, 1)$, on the first two belong to the unit disk.

The first singularity is a double pole:

$$\begin{aligned} \operatorname{Res}_0 f(z) &= \lim_{z \rightarrow 0} \frac{d}{dz} \left(\frac{z^4 + 1}{(z - a)(az - 1)} \right) \\ &= \lim_{z \rightarrow 0} \frac{4z^3(z - a)(az - 1) - (z^4 + 1)(2az - 1 - a^2)}{(z - a)^2(az - 1)^2} \\ &= \frac{a^2 + 1}{a^2}. \end{aligned}$$

The second is a simple pole

$$\begin{aligned} \operatorname{Res}_a f(z) &= \lim_{z \rightarrow a} \frac{z^4 + 1}{z^2(az - 1)} \\ &= \frac{a^4 + 1}{a^2(a^2 - 1)}. \end{aligned}$$

The residue theorem implies that

$$\begin{aligned} \oint_{\gamma} \frac{z^4 + 1}{z^2(z - a)(az - 1)} dz &= 2\pi i (\operatorname{Res}_0 f(z) + \operatorname{Res}_a f(z)) \\ &= 2\pi i \left(\frac{a^2 + 1}{a^2} + \frac{a^4 + 1}{a^2(a^2 - 1)} \right) \\ &= 2\pi i \left(\frac{a^4 - 1}{a^2(a^2 - 1)} + \frac{a^4 + 1}{a^2(a^2 - 1)} \right) \\ &= 2\pi i \frac{2a^2}{a^2 - 1}. \end{aligned}$$

It follows that

$$\begin{aligned} \int_0^\pi \frac{\cos 2\theta d\theta}{1 - 2a \cos \theta + a^2} &= \frac{i}{4} \cdot 2\pi i \frac{2a^2}{a^2 - 1} \\ &= \frac{\pi a^2}{1 - a^2}. \end{aligned}$$