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Evaluations of the improper integrals $\int_0^{\infty} [\sin 2m(\alpha x)]/(x^{2n}) \cos(bx) dx$ and $\int_0^{\infty} [\sin 2m+1(\alpha x)]/(x^{2n+1}) \cos(bx) dx$

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EVALUATIONS OF THE IMPROPER INTEGRALS

$$\int_0^{\infty} \frac{\sin^{2m}(\alpha x)}{x^{2n}} \cos(bx) \, dx \quad \text{AND} \quad \int_0^{\infty} \frac{\sin^{2m+1}(\alpha x)}{x^{2n+1}} \cos(bx) \, dx$$

QIU-MING LUO AND FENG QI

ABSTRACT. In this article, using L'Hospital rule, mathematical induction, the trigonometric power formulae and integration by parts, some integral formulae for improper integrals $\int_0^{\infty} \frac{\sin^{2m}(\alpha x)}{x^{2n}} \cos(bx) \, dx$ and $\int_0^{\infty} \frac{\sin^{2m+1}(\alpha x)}{x^{2n+1}} \cos(bx) \, dx$ are established, where $m \geq n$ are all positive integers and real numbers $\alpha \neq 0$ and $b \geq 0$.

1. INTRODUCTION

The following improper integral is well-known and is synonymous with names of Laplace and Dirichlet

$$\int_0^{\infty} \frac{\sin x}{x} \, dx = \frac{\pi}{2}. \quad (1)$$

In fact, in 1781, it was first obtained using the residue method by Euler. It can be found in standard textbooks for undergraduate students, for examples, [9, pp. 226–227] and [13, pp. 168–170].

Depending on the partial fraction decomposition

$$\frac{1}{\sin t} = \frac{1}{t} + \sum_{i=1}^{\infty} (-1)^i \left(\frac{1}{t - n\pi} + \frac{1}{t + n\pi} \right), \quad (2)$$

an elegant calculation of formula (1) is provided in [5, pp. 436–437] and [6, pp. 382–384], due to the noted geometrician N. I. Lobatschevski. Another polished proof of identity (1) is given in [6, pp. 381–382].

As exercises in [10, p. 53, p. 147 and p. 335] and [12, p. 495], using the Laplace transform, the Parseval identities of sine and cosine Fourier transforms and the residue theorem, the following formulae are requested to compute:

$$\int_0^{\infty} \frac{\sin^2 t}{t^2} \, dt = \frac{\pi}{2}, \quad \int_0^{\infty} \frac{\sin^4 t}{t^2} \, dt = \frac{\pi}{2}, \quad \int_0^{\infty} \frac{\sin^3 t}{t^3} \, dt = \frac{3\pi}{8}. \quad (3)$$

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In [14, pp. 74–75 and p. 84], using the Mellin transform and by approaches in theory of Fourier analysis or theory of residues, the following formulae are obtained:

$$\int_0^{\infty} \cos(tx)x^z \frac{dx}{x} = \Gamma(z)t^{-z} \cos \frac{\pi z}{2}, \quad \operatorname{Re}(z) > 0, \quad t > 0; \quad (4)$$

$$\int_0^{\infty} \sin(tx)x^z \frac{dx}{x} = \Gamma(z)t^{-z} \sin \frac{\pi z}{2}, \quad \operatorname{Re}(z) > -1, \quad t > 0; \quad (5)$$

$$\int_0^{\infty} \frac{\sin x}{x^z} dx = \Gamma(1-z) \cos \frac{\pi z}{2} = \frac{\pi}{2\Gamma(z) \sin \frac{\pi z}{2}}. \quad (6)$$

Especially, taking $t = 1$ and $z \rightarrow 0$ in (5) or taking $z = 1$ in (6) produces (1).

The following generalisation of formula (1) can be found in [2] and [3, p. 458, No. 3.836.5]:

$$\frac{2}{\pi} \int_0^{\infty} \left(\frac{\sin x}{x} \right)^n \cos(bx) dx = n(2^{n-1}n!)^{-1} \sum_{k=0}^{[r]} (-1)^k \binom{n}{k} (n-b-2k)^{n-1}, \quad (7)$$

where $0 \leq b < n$, $n \geq 1$, $r = \frac{n-b}{2}$, and $[r]$ is the largest integer contained in r .

In [11], some general results related to formulae (1) and (7) were obtained.

In [1] and [7, p. 606], the following inequality is given:

$$\int_{-\infty}^{\infty} \left| \frac{\sin t}{t} \right|^p dt \leq \pi \sqrt{\frac{2}{p}}, \quad p \geq 2; \quad (8)$$

Equality is valid only if $p = 2$.

The integral (1) and other integral formulae stated above are useful and arising in research of damping vibration and other science or engineering. This was mentioned in [13, p. 170].

Recently, Q.-M. Luo and B.-N. Guo in [8] obtained the following

Theorem A ([8]). *For a nonnegative integer $k \geq 0$ and $\alpha \neq 0$, we have*

$$\int_0^{\infty} \left(\frac{\sin(\alpha x)}{x} \right)^{2k+1} dx = \frac{\operatorname{sgn} \alpha \sum_{i=0}^k (-1)^i (2k-2i+1)^{2k} C_{2k+1}^i}{4^k (2k)!} \cdot \alpha^{2k} \cdot \frac{\pi}{2}, \quad (9)$$

$$\int_0^{\infty} \left(\frac{\sin(\alpha x)}{x} \right)^{2k} dx = \frac{\operatorname{sgn} \alpha \sum_{i=0}^{k-1} (-1)^i (k-i)^{2k-1} C_{2k}^i}{(2k-1)!} \cdot \alpha^{2k-1} \cdot \frac{\pi}{2}. \quad (10)$$

If taking $k = 0$ in (9), the formula (1) follows.

In this article, using the L'Hospital rule, mathematical induction, trigonometric power formulae and integration by parts, we will establish integral formulae of the improper integrals $\int_0^{\infty} \frac{\sin^{2m}(\alpha x)}{x^{2n}} \cos(bx) dx$ and $\int_0^{\infty} \frac{\sin^{2m+1}(\alpha x)}{x^{2n+1}} \cos(bx) dx$, where $m \geq n$ are all positive integers and real numbers $\alpha \neq 0$ and $b \geq 0$. The following theorem holds.

Theorem 1. *Let m, n be nonnegative integer, $m \geq n$, and $b \geq 0$. Then*

$$\int_0^{\infty} \frac{\sin^r x}{x^s} \cos(bx) dx =$$

$$\left\{ \begin{array}{l} \frac{(-1)^{m+n} \sum_{i=0}^m (-1)^i u(m, n, i, b) C_{2m+1}^i}{2^{2m+1} (2n)!} \cdot \frac{\pi}{2} \\ \text{for } r = 2m + 1, s = 2n + 1, \\ \frac{(-1)^{m+n} \sum_{i=0}^{m-1} (-1)^i v(m, n, i, b) C_{2m}^i + (-1)^n C_{2m}^m b^{2n-1}}{2^{2m} (2n-1)!} \cdot \frac{\pi}{2} \\ \text{for } r = 2m, s = 2n, \end{array} \right. \quad (11)$$

where

$$u(m, n, i, b) = (2m - 2i + b + 1)^{2n} + (2m - 2i - b + 1)^{2n} \operatorname{sgn}(2m - 2i - b + 1), \quad (12)$$

$$v(m, n, i, b) = (2m - 2i + b)^{2n-1} + (2m - 2i - b)^{2n-1} \operatorname{sgn}(2m - 2i - b). \quad (13)$$

Theorem 2. Let m, n be nonnegative integer, $m \geq n$, and real numbers $\alpha \neq 0$ and $b \geq 0$. Then

$$\int_0^\infty \frac{\sin^r(\alpha x)}{x^s} \cos(bx) dx = \left\{ \begin{array}{l} \frac{(-1)^{m+n} \sum_{i=0}^m (-1)^i C_{2m+1}^i u(m, n, i, b, \alpha)}{2^{2m+1} (2n)!} \cdot \frac{\pi}{2} \operatorname{sgn} \alpha \\ \text{if } r = 2m + 1, s = 2n + 1, \\ \frac{(-1)^{m+n} \sum_{i=0}^{m-1} (-1)^i C_{2m}^i v(m, n, i, b, \alpha) + (-1)^n C_{2m}^m b^{2n-1}}{2^{2m} (2n-1)!} \cdot \frac{\pi}{2} \operatorname{sgn} \alpha \\ \text{if } r = 2m, s = 2n, \end{array} \right. \quad (14)$$

where

$$u(m, n, i, b, \alpha) = (2m\alpha - 2i\alpha + b + \alpha)^{2n} + (2m\alpha - 2i\alpha - b + \alpha)^{2n} \operatorname{sgn}(2m - 2i - \frac{b}{\alpha} + 1), \quad (15)$$

$$v(m, n, i, b, \alpha) = (2m\alpha - 2i\alpha + b)^{2n-1} + (2m\alpha - 2i\alpha - b)^{2n-1} \operatorname{sgn}(2m - 2i - \frac{b}{\alpha}). \quad (16)$$

As direct consequences of Theorem 1 and Theorem 2, the following integral formulae hold.

Corollary 1. Let m, n be nonnegative integer, $m \geq n$, and $\alpha \neq 0$. Then

$$\int_0^\infty \frac{\sin^r(\alpha x)}{x^s} dx = \left\{ \begin{array}{l} \frac{(-1)^{m+n} \operatorname{sgn} \alpha \sum_{i=0}^m (-1)^i (2m - 2i + 1)^{2n} C_{2m+1}^i}{4^m (2n)!} \cdot \alpha^{2n} \cdot \frac{\pi}{2} \\ \text{if } r = 2m + 1, s = 2n + 1, \\ \frac{(-1)^{m+n} \operatorname{sgn} \alpha \sum_{i=0}^{m-1} (-1)^i (m - i)^{2n-1} C_{2m}^i}{4^{m-n} (2n-1)!} \cdot \alpha^{2n-1} \cdot \frac{\pi}{2} \\ \text{if } r = 2m, s = 2n. \end{array} \right. \quad (17)$$

Corollary 2. For nonnegative integer m and n , we have

$$\int_0^\infty \frac{\sin^r x}{x^s} dx = \begin{cases} \frac{(-1)^{m+n} \sum_{i=0}^m (-1)^i (2m-2i+1)^{2n} C_{2m+1}^i}{4^m (2n)!} \cdot \frac{\pi}{2} \\ \quad \text{if } r = 2m+1, s = 2n+1, \\ \frac{(-1)^{m+n} \sum_{i=0}^{m-1} (-1)^i (m-i)^{2n-1} C_{2m}^i}{4^{m-n} (2n-1)!} \cdot \frac{\pi}{2} \\ \quad \text{if } r = 2m, s = 2n. \end{cases} \quad (18)$$

Corollary 3. Let m be a nonnegative integer, $\alpha \in \mathbb{R}$, then we have

$$\int_0^\infty \frac{\sin^{2m+1}(\alpha x)}{x} dx = \operatorname{sgn} \alpha \cdot \frac{(2m)!}{4^m (m!)^2} \cdot \frac{\pi}{2}. \quad (19)$$

2. LEMMAE

The following trigonometric power formulae are the basis and key of our proof for Theorem 1.

Lemma 1 ([4, p. 41 and p. 280] and [15]). For $\alpha \in \mathbb{R}$ and $k \in \mathbb{N}$, we have

$$\int_0^\infty \frac{\sin(\alpha x)}{x} dx = \frac{\pi}{2} \operatorname{sgn}(\alpha), \quad (20)$$

$$\sin^{2k+1} x = \frac{1}{2^{2k}} \sum_{i=0}^k (-1)^{k+i} C_{2k+1}^i \sin[(2k-2i+1)x], \quad (21)$$

$$\sin^{2k} x = \frac{1}{2^{2k-1}} \left[\sum_{i=0}^{k-1} (-1)^{k+i} C_{2k}^i \cos[2(k-i)x] + \frac{1}{2} C_{2k}^k \right], \quad (22)$$

where $C_n^k = \frac{n!}{(n-k)!k!}$.

The following three combinatorial identities can be regarded as by-products, enabling us to employ the L'Hospital rule in the proof of Theorem 1. They can also be found in [8].

Lemma 2. For $1 \leq m \leq k$, $k \in \mathbb{N}$ and real number $b \geq 0$, we have

$$\sum_{i=0}^k (-1)^i C_{2k+1}^i [(2k-2i+b+1)^{2m-1} + (2k-2i-b+1)^{2m-1}] = 0, \quad (23)$$

$$\sum_{i=0}^{k-1} (-1)^{k+i} C_{2k}^i + \frac{1}{2} C_{2k}^k = 0. \quad (24)$$

For $1 \leq \ell \leq k-1$, $2 \leq k \in \mathbb{N}$ and real number $b \geq 0$, we have

$$\sum_{i=0}^{k-1} (-1)^i C_{2k}^i [(2k-2i+b)^{2\ell} + (2k-2i-b)^{2\ell}] + C_{2k}^k b^{2\ell} = 0. \quad (25)$$

Proof. By the trigonometric power formula (21), it is easy to see that

$$\begin{aligned}
& \lim_{x \rightarrow 0} \frac{\sum_{i=0}^k (-1)^{k+i} C_{2k+1}^i [\sin[(2k-2i+b+1)x] + \sin[(2k-2i-b+1)x]]}{x^{2k}} \\
&= 2 \lim_{x \rightarrow 0} \frac{\sum_{i=0}^k (-1)^{k+i} C_{2k+1}^i \sin[(2k-2i+1)x] \cos(bx)}{x^{2k}} \quad (26) \\
&= 2^{2k+1} \lim_{x \rightarrow 0} \frac{\sin^{2k+1} x}{x^{2k}} \cos(bx) = 0,
\end{aligned}$$

this means that the function $\sum_{i=0}^k (-1)^{k+i} C_{2k+1}^i [\sin[(2k-2i+b+1)x] + \sin[(2k-2i-b+1)x]]$ tends to zero at higher speed than x^{2k} as $x \rightarrow 0$, that is

$$\sum_{i=0}^k (-1)^i C_{2k+1}^i [\sin[(2k-2i+b+1)x] + \sin[(2k-2i-b+1)x]] = o(x^{2k}) \text{ as } x \rightarrow 0,$$

then, for $0 \leq j \leq 2k$, by L'Hospital rule, from (26), it follows that

$$\lim_{x \rightarrow 0} \frac{\left(\sum_{i=0}^k (-1)^i C_{2k+1}^i [\sin[(2k-2i+b+1)x] + \sin[(2k-2i-b+1)x]] \right)^{(j)}}{x^{2k-j}} = 0,$$

which is equivalent to

$$\left(\sum_{i=0}^k (-1)^i C_{2k+1}^i [\sin[(2k-2i+b+1)x] + \sin[(2k-2i-b+1)x]] \right)^{(j)} = o(x^{2k-j})$$

as $x \rightarrow 0$. Therefore, for any natural number $1 \leq m \leq k$, we have

$$\begin{aligned}
0 &= \lim_{x \rightarrow 0} \left(\sum_{i=0}^k (-1)^i C_{2k+1}^i \left[\sin[(2k-2i+b+1)x] + \sin[(2k-2i-b+1)x] \right] \right)^{(2m-1)} \\
&= \lim_{x \rightarrow 0} \left((-1)^{m-1} \sum_{i=0}^k (-1)^i C_{2k+1}^i \left[(2k-2i+b+1)^{2m-1} \cos[(2k-2i+b+1)x] \right. \right. \\
&\quad \left. \left. + (2k-2i-b+1)^{2m-1} \cos[(2k-2i-b+1)x] \right] \right) \\
&= (-1)^{m-1} \sum_{i=0}^k (-1)^i C_{2k+1}^i [(2k-2i+b+1)^{2m-1} + (2k-2i-b+1)^{2m-1}]. \quad (27)
\end{aligned}$$

Identity (23) follows.

By the trigonometric power formula (22), it is not difficult to obtain

$$\begin{aligned}
& \lim_{x \rightarrow 0} \frac{\sum_{i=0}^{k-1} (-1)^{k+i} C_{2k}^i [\cos[(2k-2i+b)x] + \cos[(2k-2i-b)x]] + C_{2k}^k \cos(bx)}{x^{2k-1}} \\
&= 2 \lim_{x \rightarrow 0} \frac{\sum_{i=0}^{k-1} (-1)^{k+i} C_{2k}^i \cos[2(k-i)x] \cos(bx) + \frac{1}{2} C_{2k}^k \cos(bx)}{x^{2k-1}} \\
&= 2^{2k} \lim_{x \rightarrow 0} \frac{\sin^{2k} x}{x^{2k-1}} \cos(bx) = 0,
\end{aligned}$$

hence

$$\sum_{i=0}^{k-1} (-1)^{k+i} C_{2k}^i \left[\cos[(2k-2i+b)x] + \cos[(2k-2i-b)x] \right] + C_{2k}^k \cos(bx) = o(x^{2k-1})$$

as $x \rightarrow 0$. Consequently

$$\begin{aligned} 0 &= \lim_{x \rightarrow 0} \left\{ \sum_{i=0}^{k-1} (-1)^{k+i} C_{2k}^i \cos[2(k-i)x] \cos(bx) + \frac{1}{2} C_{2k}^k \cos(bx) \right\} \\ &= \sum_{i=0}^{k-1} (-1)^{k+i} C_{2k}^i + \frac{1}{2} C_{2k}^k \end{aligned}$$

and, for $1 \leq j \leq 2k-1$,

$$\begin{aligned} &\left(\sum_{i=0}^{k-1} (-1)^{k+i} C_{2k}^i \left[\cos[(2k-2i+b)x] + \cos[(2k-2i-b)x] \right] + C_{2k}^k \cos(bx) \right)^{(j)} \\ &= o(x^{2k-j-1}) \text{ as } x \rightarrow 0, \end{aligned}$$

then, for any positive integer ℓ such that $1 \leq \ell \leq k-1$, we have

$$\begin{aligned} 0 &= \lim_{x \rightarrow 0} \left[\sum_{i=0}^{k-1} (-1)^{k+i} C_{2k}^i \left[\cos[(2k-2i+b)x] + \cos[(2k-2i-b)x] \right] + C_{2k}^k \cos(bx) \right]^{(2\ell)} \\ &= (-1)^\ell \lim_{x \rightarrow 0} \left(\sum_{i=0}^{k-1} (-1)^{k+i} C_{2k}^i \left[(2k-2i+b)^{2\ell} \cos[(2k-2i+b)x] \right. \right. \\ &\quad \left. \left. + (2k-2i-b)^{2\ell} \cos[(2k-2i-b)x] \right] + C_{2k}^k b^{2\ell} \cos(bx) \right) \\ &= (-1)^{k+\ell} \left[\sum_{i=0}^{k-1} (-1)^i C_{2k}^i \left[(2k-2i+b)^{2\ell} + (2k-2i-b)^{2\ell} \right] + C_{2k}^k b^{2\ell} \right]. \end{aligned}$$

Identities (24) and (25) follow. The proof is complete. \square

3. PROOFS OF THEOREMS

Proof of Theorem 1. From Lemma 1 and formula (23) in Lemma 2, using the L'Hospital rule and integration by parts yields

$$\begin{aligned} &\int_0^\infty \frac{\sin^{2m+1} x}{x^{2n+1}} \cos(bx) dx = \frac{1}{2^{2m}} \int_0^\infty \frac{\sum_{i=0}^m (-1)^{m+i} C_{2m+1}^i \sin[(2m-2i+1)x] \cos(bx)}{x^{2n+1}} dx \\ &= \frac{1}{2^{2m+1}} \int_0^\infty \frac{\sum_{i=0}^m (-1)^{m+i} C_{2m+1}^i \left[\sin[(2m-2i+b+1)x] + \sin[(2m-2i-b+1)x] \right]}{x^{2n+1}} dx \\ &= \frac{(-1)^{2j-1} (2n-j)!}{2^{2m+1} (2n)!} \\ &\quad \times \left\{ \left[\sum_{i=0}^m (-1)^{m+i} C_{2m+1}^i \left[(2m-2i+b+1)^{j-1} \sin \left[(2m-2i+b+1)x + \frac{(j-1)\pi}{2} \right] \right. \right. \right. \\ &\quad \left. \left. \left. + (2m-2i-b+1)^{j-1} \sin \left[(2m-2i-b+1)x + \frac{(j-1)\pi}{2} \right] \right] \right] \frac{1}{x^{2n-j+1}} \right\} \Bigg|_0^\infty \end{aligned}$$

$$\begin{aligned}
& - \int_0^\infty \left[\sum_{i=0}^m (-1)^{m+i} C_{2m+1}^i \left[(2m-2i+b+1)^j \sin \left[(2m-2i+b+1)x + \frac{j\pi}{2} \right] \right. \right. \\
& \left. \left. + (2m-2i-b+1)^j \sin \left[(2m-2i-b+1)x + \frac{j\pi}{2} \right] \right] \right] \frac{1}{x^{2n-j+1}} dx \Big\} \\
& = \frac{(-1)^n}{2^{2m+1}(2n)!} \int_0^\infty \left[\sum_{i=0}^m (-1)^{m+i} C_{2m+1}^i \left[(2m-2i+b+1)^{2n} \sin \left[(2m-2i+b+1)x \right] \right. \right. \\
& \left. \left. + (2m-2i-b+1)^{2n} \sin \left[(2m-2i-b+1)x \right] \right] \right] \frac{1}{x} dx \\
& = \frac{(-1)^{m+n}}{2^{2m+1}(2n)!} \sum_{i=0}^m (-1)^i C_{2m+1}^i \left\{ (2m-2i+b+1)^{2n} \int_0^\infty \frac{\sin \left[(2m-2i+b+1)x \right]}{x} dx \right. \\
& \left. + (2m-2i-b+1)^{2n} \int_0^\infty \frac{\sin \left[(2m-2i-b+1)x \right]}{x} dx \right\} \\
& = \frac{(-1)^{m+n} \sum_{i=0}^m (-1)^i C_{2m+1}^i u(m, n, i, b)}{2^{2m+1}(2n)!} \cdot \frac{\pi}{2},
\end{aligned}$$

where $u(m, n, i, b) = (2m-2i+b+1)^{2n} + (2m-2i-b+1)^{2n} \operatorname{sgn}(2m-2i-b+1)$ and $1 \leq j \leq 2n$.

By formula (22), using the L'Hospital rule, from Lemma 2, integration by parts gives us

$$\begin{aligned}
& \int_0^\infty \frac{\sin^{2m} x}{x^{2n}} \cos(bx) dx \\
& = \frac{1}{2^{2m-1}} \int_0^\infty \frac{\sum_{i=0}^{m-1} (-1)^{m+i} C_{2m}^i \cos[2(m-i)x] \cos(bx) + \frac{1}{2} C_{2m}^m \cos(bx)}{x^{2n}} dx \\
& = \frac{1}{2^{2m}} \int_0^\infty \frac{\sum_{i=0}^{m-1} (-1)^{m+i} C_{2m}^i \left[\cos[(2m-2i+b)x] + \cos[(2m-2i-b)x] \right] + C_{2m}^m \cos(bx)}{x^{2n}} dx \\
& = -\frac{1}{2^{2m}} \cdot \frac{1}{2n-1} \int_0^\infty \left[\sum_{i=0}^{m-1} (-1)^{m+i} C_{2m}^i \left[\cos[(2m-2i+b)x] + \cos[(2m-2i-b)x] \right] \right. \\
& \left. + C_{2m}^m \cos(bx) \right] d\left(\frac{1}{x^{2n-1}}\right) \\
& = -\frac{1}{(2n-1) \cdot 2^{2m}} \left\{ \left[\sum_{i=0}^{m-1} (-1)^{m+i} C_{2m}^i \left[\cos[(2m-2i+b)x] \right. \right. \right. \\
& \left. \left. + \cos[(2m-2i-b)x] \right] + C_{2m}^m \cos(bx) \right] \frac{1}{x^{2n-1}} \Big|_0^\infty \\
& \left. + \int_0^\infty \left\{ \sum_{i=0}^{m-1} (-1)^{m+i} C_{2m}^i \left[(2m-2i+b) \sin[(2m-2i+b)x] \right. \right. \right. \\
& \left. \left. + (2m-2i-b) \sin[(2m-2i-b)x] \right] + C_{2m}^m b \sin(bx) \right\} \frac{1}{x^{2n-1}} dx \Big\}
\end{aligned}$$

(by integration by part)

$$= -\frac{1}{(2n-1) \cdot 2^{2m}} \int_0^\infty \left\{ \sum_{i=0}^{m-1} (-1)^{m+i} C_{2m}^i \left[(2m-2i+b) \sin[(2m-2i+b)x] \right. \right.$$

$$\left. \left. + (2m-2i-b) \sin[(2m-2i-b)x] \right] + C_{2m}^m b \sin(bx) \right\} \frac{1}{x^{2n-1}} dx$$

(by Lemma 2)

$$= \frac{(2n-j-2)!}{2^{2m}(2n-1)!} \left\{ \left[\sum_{i=0}^{m-1} (-1)^{m+i} C_{2m}^i \left[(2m-2i+b)^j \sin \left[(2m-2i+b)x + \frac{(j-1)\pi}{2} \right] \right. \right. \right.$$

$$\left. \left. + (2m-2i-b)^j \sin \left[(2m-2i-b)x + \frac{(j-1)\pi}{2} \right] \right] + C_{2m}^m b^j \sin \left[bx + \frac{(j-1)\pi}{2} \right] \right] \frac{1}{x^{2n-j-1}} \Big|_0^\infty$$

$$- \int_0^\infty \left\{ \sum_{i=0}^{m-1} (-1)^{m+i} C_{2m}^i \left[(2m-2i+b)^{j+1} \sin \left[(2m-2i+b)x + \frac{j\pi}{2} \right] \right. \right.$$

$$\left. \left. + (2m-2i-b)^{j+1} \sin \left[(2m-2i-b)x + \frac{j\pi}{2} \right] \right] + C_{2m}^m b^{j+1} \sin \left[bx + \frac{j\pi}{2} \right] \right\} \frac{1}{x^{2n-j-1}} dx \Big\}$$

(by integration by part)

$$= \frac{(-1)^n}{2^{2m}(2n-1)!} \int_0^\infty \left\{ \sum_{i=0}^{m-1} (-1)^{m+i} C_{2m}^i \left[(2m-2i+b)^{2n-1} \sin[(2m-2i+b)x] \right. \right.$$

$$\left. \left. + (2m-2i-b)^{2n-1} \sin[(2m-2i-b)x] \right] + C_{2m}^m b^{2n-1} \sin(bx) \right\} \frac{1}{x} dx$$

(by mathematical induction on $j \leq 2n-2$)

$$= \frac{(-1)^n}{2^{2m}(2n-1)!} \left\{ \sum_{i=0}^{m-1} (-1)^{m+i} C_{2m}^i \left[(2m-2i+b)^{2n-1} \int_0^\infty \frac{\sin[(2m-2i+b)x]}{x} dx \right. \right.$$

$$\left. \left. + (2m-2i-b)^{2n-1} \int_0^\infty \frac{\sin[(2m-2i-b)x]}{x} dx \right] + C_{2m}^m b^{2n-1} \int_0^\infty \frac{\sin(bx)}{x} dx \right\}$$

$$= \left\{ (-1)^{m+n} \sum_{i=0}^{m-1} (-1)^i C_{2m}^i \left[(2m-2i+b)^{2n-1} + (2m-2i-b)^{2n-1} \operatorname{sgn}(2m-2i-b) \right] \right.$$

$$\left. + (-1)^n C_{2m}^m b^{2n-1} \right\} \frac{1}{2^{2m}(2n-1)!} \cdot \frac{\pi}{2}.$$

(by formula (20))

$$= \frac{(-1)^{m+n} \sum_{i=0}^{m-1} (-1)^i C_{2m}^i v(m, n, i, b) + (-1)^n C_{2m}^m b^{2n-1}}{2^{2m}(2n-1)!} \cdot \frac{\pi}{2},$$

where $v(m, n, i, b) = (2m-2i+b)^{2n-1} + (2m-2i-b)^{2n-1} \operatorname{sgn}(2m-2i-b)$.

The proof of Theorem 1 is thus complete. \square

Proof of Theorem 2. From standard argument, for $\alpha \neq 0$, by transformation $\alpha x = t$, we have

$$\int_0^{\infty} \frac{\sin^r(\alpha x)}{x^s} \cos(bx) dx = \alpha^{s-1} \operatorname{sgn} \alpha \int_0^{\infty} \frac{\sin^r t}{t^s} \cos\left(\frac{b}{\alpha} t\right) dt. \quad (28)$$

From Theorem 1, Theorem 2 follows. \square

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