

The Method of Brackets (MoB)

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Outlines

- 1 Acknowledgement & Outlines
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 - Rules
 - Ramanujan's Master Theorem (RMT)
 - Examples
- 3 Work
 - Factorization of the Integrand
 - Implementation
 - Future Work

Rules

Idea

MoB evaluates the definite integral

$$\int_0^{\infty} f(x) dx$$

(most of the time) in terms of **SERIES**, with **ONLY SIX** rules:

Defintion [Indicator]

$$\phi_n := \frac{(-1)^n}{n!} = \frac{(-1)^n}{\Gamma(n+1)}$$

and

$$\phi_{1,\dots,r} := \phi_{n_1,\dots,n_r} = \phi_{n_1} \phi_{n_2} \cdots \phi_{n_r} = \prod_{i=1}^r \phi_{n_i}$$

Rules (P-Production; E-Evaluation) $I = \int_0^\infty f(x) dx$

$$P_1: f(x) = \sum_{n=0}^{\infty} a_n x^{\alpha n + \beta - 1} \Rightarrow \int_0^\infty f(x) dx \mapsto \sum_n a_n \langle \alpha n + \beta \rangle \text{---Bracket Series;}$$

$$P_2: \text{For } \alpha < 0, (a_1 + \dots + a_r)^\alpha \mapsto \sum_{n_1, \dots, n_r} \phi_{1, \dots, r} a_1^{n_1} \dots a_r^{n_r} \frac{\langle -\alpha + n_1 + \dots + n_r \rangle}{\Gamma(-\alpha)};$$

P_3 : For each bracket series, we assign index=# of sums- # of brackets;

$$E_1: \sum_n \phi_n f(n) \langle \alpha n + \beta \rangle = \frac{1}{|\alpha|} f(n^*) \Gamma(-n^*), \text{ where } n^* \text{ solves } \alpha n + \beta = 0;$$

$$E_2: \sum_{n_1, \dots, n_r} \phi_{1, \dots, r} f(n_1, \dots, n_r) \prod_{i=1}^r \langle a_{i1} n_1 + \dots + a_{ir} n_r + c_i \rangle = \frac{f(n_1^*, \dots, n_r^*) \prod_{i=1}^r \Gamma(-n_i^*)}{|\det A|^{i=1}},$$

$$(n_1^*, \dots, n_r^*) \text{ solves } \begin{cases} a_{11} n_1 + \dots + a_{1r} n_r + c_1 = 0 \\ \dots \dots \dots \\ a_{r1} n_1 + \dots + a_{rr} n_r + c_r = 0 \end{cases};$$

E_3 : The value of a multi-dimensional bracket series of **POSITIVE** index is obtained by computing all the contributions of maximal rank by Rule E_2 . These contributions to the integral appear as series in the free parameters. Series converging in a common region are added and divergent series are discarded. Any series producing a non-real contribution is also discarded.

Ramanujan's Master Theorem [RMT]

Theorem [RMT]

$$\int_0^{\infty} x^{s-1} \left\{ a(0) - \frac{a(1)}{1!}x + \frac{a(2)}{2!}x^2 - \dots \right\} dx = a(-s) \Gamma(s)$$

(1)

$$\int_0^{\infty} x^{s-1} \left(\sum_{n=0}^{\infty} \phi_n a(n) x^n \right) dx = a(-s) \Gamma(s)$$

(2) [Hardy]

- $H(\delta) := \{s = \sigma + it : \sigma \geq -\delta, 0 < \delta < 1\}$;
- $\psi(x) \in C^\infty(H(\delta))$; $\exists C, P, A, A < \pi$ such that $|\psi(s)| \leq Ce^{P\delta + A|t|}, \forall s \in H(\delta)$;
- $0 < c < \delta, \Psi(x) := \frac{1}{2\pi i} \int_{c-i\infty}^{c+i\infty} \frac{\pi}{\sin(\pi s)} \psi(-s) x^{-s} ds \stackrel{0 < x < e^{-P}}{=} \sum_{k=0}^{\infty} \psi(k) (-x)^k$;

$$\int_0^{\infty} \Psi(x) x^{s-1} dx = \frac{\pi}{\sin(\pi s)} \psi(-s).$$

Rules Again

Theorem[RMT]

$$\int_0^{\infty} x^{s-1} \left\{ \sum_{n=0}^{\infty} \phi_n a(n) x^n \right\} dx = a(-s) \Gamma(s)$$

- (1) Integrand \rightarrow Power Series;
- (2) Keep Track of s ;
- (3) Apply the Formula;
- (4) Multiple Integrals;

$$\int_0^{\infty} \int_0^{\infty} \sum_{n,m} a(m,n) x^m y^n dx dy = ?$$

- (5) More Sums than Integrals (brackets);

$$\int_0^{\infty} f_1(x) f_2(x) dx = \int_0^{\infty} \sum_{m,n} a(m,n) x^{m+n} dx = \sum_{m,n} a(m,n) \langle m+n+1 \rangle = ?$$

- (6) Extra.

Rules Again

$$P_1: f(x) = \sum_{n=0}^{\infty} a_n x^{\alpha n + \beta - 1} \Rightarrow \int_0^{\infty} f(x) dx \mapsto \sum_n a_n \langle \alpha n + \beta \rangle \boxed{s-1 \mapsto s}$$

$$P_2: \text{For } \alpha < 0, (a_1 + \dots + a_r)^\alpha \mapsto \sum_{n_1, \dots, n_r} \phi_{1, \dots, r} a_1^{n_1} \dots a_r^{n_r} \frac{\langle -\alpha + n_1 + \dots + n_r \rangle}{\Gamma(-\alpha)};$$

P_3 : Index = # of sums - # of brackets; Just a definition

$$E_1: \sum_n \phi_n f(n) \langle \alpha n + \beta \rangle = \frac{f(n^*) \Gamma(-n^*)}{|\alpha|}, \text{ , } n^* \text{ solves } \alpha n + \beta = 0; \text{ RMT}$$

E_2 : Iteration of RMT

$$\sum_{n_1, \dots, n_r} \phi_{1, \dots, r} f(n_1, \dots, n_r) \prod_{i=1}^r \langle a_{i1} n_1 + \dots + a_{ir} n_r + c_i \rangle = \frac{f(n_1^*, \dots, n_r^*) \prod_{i=1}^r \Gamma(-n_i^*)}{|\det A|}$$

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$$E_2: \boxed{\text{Iteration of RMT}}$$

$$\sum_{n_1, \dots, n_r} \phi_{1, \dots, r} f(n_1, \dots, n_r) \prod_{i=1}^r \langle a_{i1} n_1 + \dots + a_{ir} n_r + c_i \rangle = \frac{f(n_1^*, \dots, n_r^*) \prod_{i=1}^r \Gamma(-n_i^*)}{|\det A|}$$

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$$P_1: f(x) = \sum_{n=0}^{\infty} a_n x^{\alpha n + \beta - 1} \Rightarrow \int_0^{\infty} f(x) dx \mapsto \sum_n a_n \langle \alpha n + \beta \rangle \boxed{s - 1 \mapsto s}$$

$$P_2: \text{For } \alpha < 0, (a_1 + \dots + a_r)^{\alpha} \mapsto \sum_{n_1, \dots, n_r} \phi_{1, \dots, r} a_1^{n_1} \dots a_r^{n_r} \frac{\langle -\alpha + n_1 + \dots + n_r \rangle}{\Gamma(-\alpha)};$$

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$$\sum_{n_1, \dots, n_r} \phi_{1, \dots, r} f(n_1, \dots, n_r) \prod_{i=1}^r \langle a_{i1} n_1 + \dots + a_{ir} n_r + c_i \rangle = \frac{f(n_1^*, \dots, n_r^*) \prod_{i=1}^r \Gamma(-n_i^*)}{|\det A|}$$

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$$P_2: \text{For } \alpha < 0, (a_1 + \dots + a_r)^{\alpha} \mapsto \sum_{n_1, \dots, n_r} \phi_{1, \dots, r} a_1^{n_1} \dots a_r^{n_r} \frac{\langle -\alpha + n_1 + \dots + n_r \rangle}{\Gamma(-\alpha)};$$

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$$\sum_{n_1, \dots, n_r} \phi_{1, \dots, r} f(n_1, \dots, n_r) \prod_{i=1}^r \langle a_{i1} n_1 + \dots + a_{ir} n_r + c_i \rangle = \frac{f(n_1^*, \dots, n_r^*) \prod_{i=1}^r \Gamma(-n_i^*)}{|\det A|}$$

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Rule P_2

$$\begin{aligned}
 & \frac{\Gamma(-\alpha)}{(a_1 + \cdots + a_r)^{-\alpha}} \\
 = & \int_0^\infty x^{-\alpha-1} e^{-(a_1 + \cdots + a_r)x} dx \\
 = & \int_0^\infty x^{-\alpha-1} e^{-a_1 x} e^{-a_2 x} \cdots e^{-a_r x} dx \\
 = & \int_0^\infty x^{-\alpha-1} \prod_{i=1}^r \left(\sum_{n_i=0}^{\infty} \phi_{n_i} (ax)^{n_i} \right) dx \\
 = & \int_0^\infty \sum_{n_1, \dots, n_r} \phi_{1, \dots, r} a_1^{n_1} \cdots a_r^{n_r} x^{n_1 + \cdots + n_r - \alpha - 1} dx \\
 = & \sum_{n_1, \dots, n_r} \phi_{1, \dots, r} a_1^{n_1} \cdots a_r^{n_r} \langle -\alpha + n_1 + \cdots + n_r \rangle
 \end{aligned}$$

Examples

$$I := \int_0^{\infty} x J_0(xy) \frac{dx}{\sqrt{a^2 + x^2}} = y^{-1} e^{-ay} \quad [y > 0 \operatorname{Re}(a) > 0]$$

Rule P_2 :

$$\frac{1}{\sqrt{a^2 + x^2}} = (a^2 + x^2)^{-\frac{1}{2}} = \sum_{n_1, n_2} \phi_{1,2} a^{2n_1} x^{2n_2} \frac{\langle \frac{1}{2} + n_1 + n_2 \rangle}{\Gamma(\frac{1}{2})}$$

 $J_0(xy)$

$$J_0(xy) = \sum_{n_3} \phi_{n_3} \frac{y^{2n_3}}{\Gamma(n_3 + 1) 2^{2n_3}} x^{2n_3}$$

Rule P_1

$$\begin{aligned} I &= \int_0^{\infty} \sum_{n_1, n_2, n_3} \phi_{1,2,3} \frac{y^{2n_3} a^{2n_1}}{\Gamma(n_3 + 1) \Gamma(\frac{1}{2}) 2^{2n_3}} \left\langle n_1 + n_2 + \frac{1}{2} \right\rangle x^{2n_2 + 2n_3 + 1} dx \\ &= \sum_{n_1, n_2, n_3} \phi_{1,2,3} \frac{y^{2n_3} a^{2n_1}}{\Gamma(n_3 + 1) \Gamma(\frac{1}{2}) 2^{2n_3}} \left\langle n_1 + n_2 + \frac{1}{2} \right\rangle \langle 2n_2 + 2n_3 + 2 \rangle \end{aligned}$$

Examples

$$I := \int_0^{\infty} x J_0(xy) \frac{dx}{\sqrt{a^2 + x^2}} = y^{-1} e^{-ay}$$

$$I = \sum_{n_1, n_2, n_3} \phi_{1,2,3} \frac{y^{2n_3} a^{2n_1}}{\Gamma(n_3 + 1) \Gamma\left(\frac{1}{2}\right) 2^{2n_3}} \left\langle n_1 + n_2 + \frac{1}{2} \right\rangle \langle 2n_2 + 2n_3 + 2 \rangle ;$$

$$n_1 \text{ free: } n_2^* = -\frac{1}{2} - n_1; n_3^* = -\frac{1}{2} + n_1; \det = 2:$$

$$\begin{aligned} I &= \frac{1}{2} \sum_{n_1} \phi_{n_1} \frac{y^{2n_1-1} a^{2n_1}}{\Gamma\left(n_1 + \frac{1}{2}\right) \Gamma\left(\frac{1}{2}\right) 2^{2n_1-1}} \Gamma\left(n_1 + \frac{1}{2}\right) \Gamma\left(-n_1 + \frac{1}{2}\right) \\ &= \frac{1}{y} \sum_{n_1=0}^{\infty} \phi_{n_1} \left(\frac{ay}{2}\right)^{2n_1} \frac{\Gamma\left(\frac{1}{2} - n_1\right)}{\Gamma\left(\frac{1}{2}\right)} = \frac{1}{y} \cosh(ay); \end{aligned}$$

$$n_2 \text{ free : } I = \frac{1}{\sqrt{\pi y}} \sum_{n_2=0}^{\infty} \frac{\Gamma\left(n_2 + \frac{1}{2}\right)}{\Gamma(-n_2)} \left(\frac{2}{ay}\right)^{2n_2+1} = 0; \quad n_3 \text{ free : } I = \text{Series} = -\frac{\sinh(ay)}{y};$$

$$E_3 : \quad I = \frac{1}{y} \cosh(ay) - \frac{\sinh(ay)}{y} = y^{-1} e^{-ay}.$$

Example

$$I = \int_0^{\infty} e^{-x} dx = 1$$

$$I = \int_0^{\infty} \sum_n \phi_n x^n dx = \sum_n \phi_n \langle n+1 \rangle = \Gamma(-(-1)) = 1.$$

On the other hand

$$e^{-x} = e^{-\frac{x}{3}} e^{-\frac{2x}{3}} \quad (e^{-ax} e^{-bx}, \quad a + b = 1)$$

$$I = \int_0^{\infty} \left(\sum_{n_1} \phi_{n_1} \frac{x^{n_1}}{3^{n_1}} \right) \left(\sum_{n_2} \phi_{n_2} \frac{2^{n_2} x^{n_2}}{3^{n_2}} \right) dx = \sum_{n_1, n_2} \phi_{1,2} \frac{2^{n_2}}{3^{n_1+n_2}} \langle n_1 + n_2 + 1 \rangle$$

$$I = \begin{cases} n_2^* = -1 - n_1 : & \sum_{n_1} \phi_{n_1} \frac{3}{2^{n_1+1}} \Gamma(n_1 + 1) = \frac{3}{2} \cdot \sum_{n_1} \left(-\frac{1}{2}\right)^{n_1} = 1; \\ n_1^* = -1 - n_2 : & \sum_{n_2} \phi_{n_2} 3 \cdot 2^{n_2} \Gamma(n_2 + 1) = 3 \cdot \sum_{n_2} (-2)^{n_2} \stackrel{AC}{=} 1. \end{cases}$$

Independence of Factorization

Theorem (L. J.)

Assume that $f(x)$ admits a representation of the form

$$f(x) = \prod_{i=1}^r f_i(x).$$

Then, the values of the following two integrals

$$I_1 = \int_0^{\infty} f(x) dx \text{ and } I_2 = \int_0^{\infty} \prod_{i=1}^r f_i(x) dx,$$

obtained by applying the Method of Brackets, are the same.

Remark

The proof uses analytic continuation of multinomial coefficients.

Implementation



Karen Kohl—*Sage+Mathematica*



Ivan Gonzalez—*Maple*

Mathematica

Implementation

$$\int_0^{\infty} \frac{dx}{(1+x^2)^{m+1}} = \frac{\pi}{2^{2m+1}} \binom{2m}{m}$$

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Applications Menu MethodOfBrackets m... Example Definite Integ... terminal
Example Definite Integrals By The Method of Brackets, Part 1.nb - Wolfram Mathematica 10.4 (on qftusd1)
File Edit Insert Format Cell Graphics Evaluation Palettes Window Help

brackets = MakeTheBrackets[BPower[1 + BPower[x, 2], -m - 1], {x}]
(*Example of  $\int_0^{\infty} \frac{dx}{(1+x^2)^{m+1}} = \frac{\pi}{2^{2m+1}} \binom{2m}{m}$  *)

Out[33]=
{{1, BPower[-1, n[1]], BPower[-1, n[2]],
  BPower[Gamma[1 + m], -1], BPower[Gamma[1 + n[1]], -1],
  BPower[Gamma[1 + n[2]], -1]], {1 + m + n[1] + n[2], 1 + 2 n[2], 2}}

In[34]= ReadTheBrackets[brackets]

$$\frac{(-1)^{n[1]+n[2]}}{\Gamma[1+m] \Gamma[1+n[1]] \Gamma[1+n[2]]}$$


$$\binom{1+m}{1} + \binom{1}{0} \binom{n[1]}{2}$$


In[35]= result = EvaluateTheBrackets[brackets]

Out[35]=
{{1,
   $\frac{1}{2} \sqrt{\pi} BPower[-1, \frac{1}{2} (-1 - 2 m)] BPower[-1, \frac{1}{2} (1 + 2 m)] BPower[Gamma[1 + \frac{1}{2} (-1 - 2 m)], -1]$ 
  BPower[Gamma[1 +  $\frac{1}{2} (-1 - 2 m)$ ], 1] BPower[Gamma[1 + m], -1] Gamma[ $\frac{1}{2} (1 + 2 m)$ ]}]}

In[36]= result /. BPower -> Power

Out[36]=
{{1,  $\frac{\sqrt{\pi} Gamma[\frac{1}{2} (1 + 2 m)]}{2 Gamma[1 + m]}$ }}

```


Other Work

- Pochhammer: [I. Gozanlez, L. J. V. H. Moll] Let $m, k \in \mathbb{N}$,

$$\lim_{\varepsilon \rightarrow 0} (-k(m + \varepsilon))_{-(m+\varepsilon)} = \frac{(-1)^m (km)!}{((k+1)m)!} \cdot \frac{k}{k+1}.$$

- Divergent Series:

$$K_0 = \int_0^\infty \frac{\cos(xt)}{\sqrt{1+t^2}} dt \stackrel{\text{MoB}}{=} \begin{cases} \frac{1}{2} \sum_n \phi_n \Gamma(-n) \frac{x^{2n}}{4^n} \\ \sum_n \phi_n \frac{\Gamma(n+\frac{1}{2})^2}{\Gamma(-n)} \cdot \frac{4^n}{x^{2n+1}} \end{cases} \Rightarrow \mathcal{M}(K_0)(s) \stackrel{\text{MoB}}{=} 2^{s-2} \Gamma\left(\frac{s}{2}\right)^2.$$

- Comparison:

- (1) Negative Dimensional Integration Method;
- (2) Integration by Differentiation;

Future Work

- E_3 : ... **SERIES CONVERGING IN A COMMON REGION ARE ADDED** and divergent series are discarded ...

$$I := \int_0^{\infty} x J_0(xy) \frac{dx}{\sqrt{a^2 + x^2}} = \frac{1}{y} \cosh(ay) - \frac{\sinh(ay)}{y} = y^{-1} e^{-ay}.$$

- Analytic Continuation
- RMT/Precision/Classes
- $(0, \infty) \mapsto ???$

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End

Thank You!