

30 Higher and Super Definite Integrals of Linear Composite Functions

Abstract

In this chapter, we study definite integrals, higher-order definite integrals and super definite integrals for a composite function $g(f(x))$ where $f(x)$ is a linear function.

(1) In Section 1, we derive the theorem for the definite integral of $g(cx+d)$..

(2) In Section 2, we progress (1) to higher definite integrals.

(3) In Section 3, we progress (2) to super definite integrals.

30.1 Definite Integrals of Linear Composite Functions

Theorem 30.1.1

Let c be a positive number and a, b, d are real numbers. If a primitive function $g^{<1>}(x)$ of a function $g(x)$ is bounded and holomorphic at an interval $[ac+d, bc+d]$, the following holds.

$$\int_a^b g(cx+d) dx = \frac{1}{c} \int_{ac+d}^{bc+d} g(x) dx$$

Proof

Let $cx+d = f$, $ac+d = f_a$. Then $dx = df/c$.

Therefore, if we perform the variable transformation $[a, x] \rightarrow [f_a, f]$,

$$\int_a^x g(cx+d) dx = \int_{f_a}^f g(f) \frac{df}{c}$$

Here, put $x=b$, then $bc+d = f_b$. Therefore,

$$\int_a^b g(cx+d) dx = \frac{1}{c} \int_{f_a}^{f_b} g(f) df$$

i.e.

$$\int_a^b g(cx+d) dx = \frac{1}{c} \int_{ac+d}^{bc+d} g(f) df$$

In the integral on the right hand side, both the upper and lower limits are constants, so the symbol f can be changed freely. Thus, changing f to x , we obtain the desired expression. Q.E.D.

Example 1 $g(cx+d) = (cx+d)^3 - 3(cx+d) + 1$

According to the theorem, the definite integral from 2 to 7 is as follows

$$\int_2^7 \{ (cx+d)^3 - 3(cx+d) + 1 \} dx = \frac{1}{c} \int_{2c+d}^{7c+d} (x^3 - 3x + 1) dx$$

Calculating both sides by the mathematical processing software *Mathematica*,

$$\text{G1 [c, d] : } \quad 5 - \frac{135 c}{2} + \frac{2385 c^3}{4} - 15 d + 335 c^2 d + \frac{135 c d^2}{2} + 5 d^3$$

$$\text{Expand [Gr [c, d]] : } \quad 5 - \frac{135 c}{2} + \frac{2385 c^3}{4} - 15 d + 335 c^2 d + \frac{135 c d^2}{2} + 5 d^3$$

It turns out that both sides are equal.

Example 2 $g(cx+d) = (cx+d)^2 \cos(cx+d)$

According to the theorem, the definite integral from 1 to 5 is as follows

$$\int_1^5 (cx+d)^2 \cos(cx+d) dx = \frac{1}{c} \int_{1c+d}^{5c+d} x^2 \cos x dx$$

When $c=3, d=4$, calculating both sides by *Mathematica*,

G1 [3, 4] : $\frac{1}{3} (-14 \text{Cos}[7] + 38 \text{Cos}[19] - 47 \text{Sin}[7] + 359 \text{Sin}[19])$

Gr [3, 4] : $\frac{1}{3} (-14 \text{Cos}[7] + 38 \text{Cos}[19] - 47 \text{Sin}[7] + 359 \text{Sin}[19])$

It turns out that both sides are equal.

Setting $a = \pm\infty, b = 0$ in Theorem 30.1.1, we obtain the following corollary.

Corollary 30.1.2

Let c be a positive number, d be a real number and n be a natural number, If a primitive function $g^{<1>}(x)$ of a function $g(x)$ is bounded and holomorphic at an interval $(\pm\infty, 0]$, the following holds.

$$\int_{\pm\infty}^0 g(cx+d) dx = \frac{1}{c} \int_{\pm\infty}^d g(x) dx$$

Where, for \pm , the one where the integrals converge is used.

The difficulty with this corollary is that " the primitive function $g^{<1>}(x)$ is bounded in the interval $(\pm\infty, 0]$ " What kind of primitive function satisfies this condition? Through trial and error, I have found that the primitive functions satisfy this condition approximately in the following cases.

Cases where the primitive function satisfies the conditions of the theorem.

- (1) $g^{<1>}(x)$ has $\arctan x, \operatorname{arccot} x$ as a factor.
- (2) $g^{<1>}(x)$ has $\tanh x$ as a factor.
- (3) $g^{<1>}(x)$ has a fractional function with equal degrees of numerator and denominator as a factor.
- (4) $g^{<1>}(x)$ has e^x as a factor.

Example 1 $g^{<1>}(x)$ has $\arctan x$ as a factor

$$\int_{\pm\infty}^0 \frac{dx}{(cx+d)^2+1} = \frac{1}{c} \int_{\pm\infty}^d \frac{dx}{x^2+1}$$

Left:

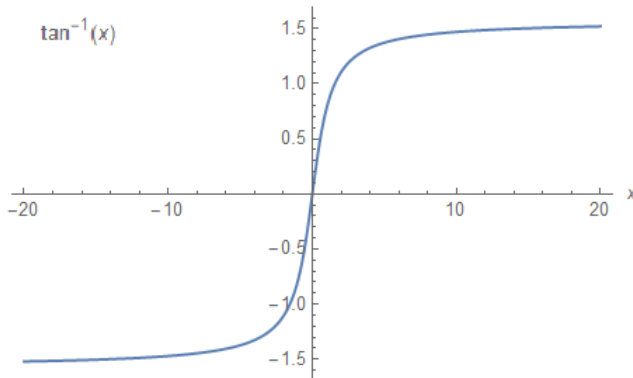
$$\int_{\pm\infty}^0 \frac{dx}{(cx+d)^2+1} = \left[\int \frac{dx}{(cx+d)^2+1} \right]_{\pm\infty}^0 = \left[\frac{\tan^{-1}(cx+d)}{c} \right]_{\pm\infty}^0$$

$$= \frac{1}{c} \{ \tan^{-1} d - \tan^{-1} \infty \} = \frac{1}{c} \left(\tan^{-1} d \mp \frac{\pi}{2} \right)$$

Right:

$$\frac{1}{c} \int_{\pm\infty}^d \frac{dx}{x^2+1} = \left[\int \frac{dx}{x^2+1} \right]_{\pm\infty}^d = \frac{1}{c} [\tan^{-1} x]_{\pm\infty}^d = \frac{1}{c} \left(\tan^{-1} d \mp \frac{\pi}{2} \right)$$

These are the consequences of being $\lim_{x \rightarrow \pm\infty} \tan^{-1}(cx+d) = \lim_{x \rightarrow \pm\infty} \tan^{-1} x = \pm\pi/2$. (See figure.)



In addition, a similar figure can also be drawn for (2) and (3) above.

Example 2 $g^{<1>}(x)$ has e^x as a factor

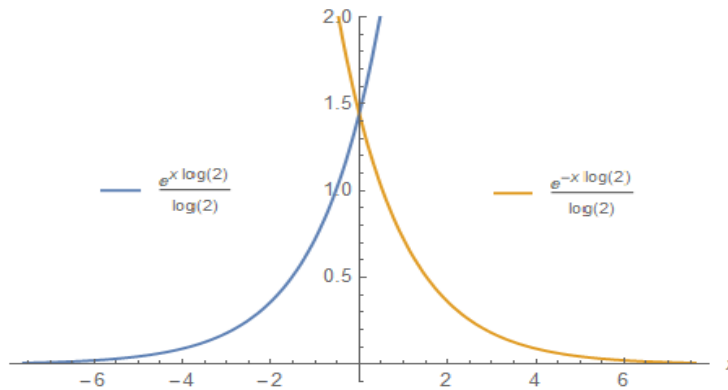
$$\int_{-\infty}^0 \lambda^{cx+d} dx = \frac{1}{c} \int_{-\infty}^d \lambda^x dx \quad (\lambda > 0)$$

Left:
$$\int_{-\infty}^0 \lambda^{cx+d} dx = \left[\frac{1}{c} \frac{e^{(cx+d) \log \lambda}}{\log \lambda} \right]_{-\infty}^0 = \frac{e^d \log \lambda}{c \log \lambda}$$

Right:
$$\frac{1}{c} \int_{-\infty}^d \lambda^x dx = \frac{1}{c} \left[\frac{e^{x \log \lambda}}{\log \lambda} \right]_{-\infty}^d = \frac{e^d \log \lambda}{c \log \lambda}$$

These are the consequences of being $\lim_{x \rightarrow -\infty} e^{(cx+d) \log \lambda} = \lim_{x \rightarrow -\infty} e^{x \log \lambda} = 0$. (See figure.)

When +, same as above.



The power of $e^{\mp\infty}$ in Exmplw 2 is enormous. Therefore, most $g^{<1>}(x)$ including exponential functions are considered to satisfy the conditions of Corollary 30.1.2. In fact, here is a list of what has been verified.

$$\int_{\mp\infty}^0 e^{\pm(cx+d)} dx = \frac{1}{c} \int_{\mp\infty}^d e^{\pm x} dx$$

$$\int_{\mp\infty}^0 \lambda^{\pm(cx+d)} dx = \frac{1}{c} \int_{\mp\infty}^d \lambda^{\pm x} dx \quad (\lambda > 1)$$

$$\int_{\pm\infty}^0 e^{-\lambda(cx+d)^2} dx = \frac{1}{c} \int_{\pm\infty}^d e^{-\lambda x^2} dx \quad (\text{Gaussian Integral half})$$

$$\int_{\infty}^{-\infty} e^{-\lambda(cx+d)^2} dx = \frac{1}{c} \int_{\infty}^{-\infty} e^{-\lambda x^2} dx \quad (\text{Gaussian Integral})$$

$$\int_{-\infty}^0 Ei(cx+d) dx = \frac{1}{c} \int_{-\infty}^d Ei(x) dx \quad \left(Ei(x) = \int_{-\infty}^x \frac{e^x}{x} dx \right)$$

$$\int_{\mp\infty}^0 e^{\pm(cx+d)} (cx+d)^\lambda dx = \frac{1}{c} \int_{\mp\infty}^d e^{\pm x} x^\lambda dx \quad (\lambda > -1)$$

$$\int_{\mp\infty}^0 e^{\pm(cx+d)} \log(cx+d) dx = \frac{1}{c} \int_{\mp\infty}^d e^{\pm x} \log x dx$$

$$\int_{\mp\infty}^0 e^{\pm(cx+d)} \sin(cx+d) dx = \frac{1}{c} \int_{\mp\infty}^d e^{\pm x} \sin x dx$$

$$\int_{\mp\infty}^0 e^{\pm(cx+d)} \cos(cx+d) dx = \frac{1}{c} \int_{\mp\infty}^d e^{\pm x} \cos x dx$$

⋮

30.2 Higher Definite Integrals of Linear Composite Functions

Lemma 30.2.0

When $cx+d = f$, $ca+d = f_a$, the following expression holds for a natural number n .

$$\int_a^x \cdots \int_a^x g(cx+d) dx^n = \left(\frac{1}{c} \right)^n \int_{f_a}^f \cdots \int_{f_a}^f g(f) df^n$$

Proof

By assumption, $dx = df/c$. So, if we perform the variable transformation $[a, x] \rightarrow [f_a, f]$,

$$\int_a^x g(cx+d) dx = \frac{1}{c} \int_{f_a}^f g(f) df$$

Integrating both sides from a to x

$$\int_a^x \int_a^x g(cx+d) dx^2 = \int_a^x \left(\frac{1}{c} \int_{f_a}^f g(f) df \right) dx$$

Substituting $dx = df/c$ for the right side and perform the transformation $[a, x] \rightarrow [f_a, f]$,

$$\int_a^x \int_a^x g(cx+d) dx^2 = \int_{f_a}^f \left(\frac{1}{c} \int_{f_a}^f g(f) df \right) \frac{df}{c}$$

i.e.

$$\int_a^x \int_a^x g(cx+d) dx^2 = \left(\frac{1}{c} \right)^2 \int_{f_a}^f \int_{f_a}^f g(f) df^2$$

Hereafter, repeating the same calculations, we obtain the desired expression. Q.E.D.

Note

This lemma is the same as Formual 23.1.2 (" 23 Higher Integral of Composition "). The formula was proved after a lengthy calculation from a general formula for higher integrals of composite functions, but the lemma in this section is proved directly.

Using this lemma, we can prove the following theorem.

Theorem 30.2.1

Let $c > 0$, a, b, d are real numbers and n be a natural number, If a higher primitive function $g^{<n>}(x)$ of a function $g(x)$ is bounded and holomorphic at an interval $[ac+d, bc+d]$, the following holds.

$$\int_a^b \int_a^x \cdots \int_a^x g(cx+d) dx^n = \left(\frac{1}{c} \right)^n \int_{ac+d}^{bc+d} \int_{ac+d}^x \cdots \int_{ac+d}^x g(x) dx^n$$

Proof

According Lemma 30.2.0, when $cx+d = f$, $ac+d = f_a$ the following holds for a natural number n ,

$$\int_a^x \cdots \int_a^x g(cx+d) dx^n = \left(\frac{1}{c} \right)^n \int_{f_a}^f \cdots \int_{f_a}^f g(f) df^n$$

Here, put $x=b$, then $bc+d = f_b$. Therefore,

$$\int_a^b \int_a^x \cdots \int_a^x g(cx+d) dx^n = \left(\frac{1}{c}\right)^n \int_{f_a}^{f_b} \int_{f_a}^f \cdots \int_{f_a}^f g(f) df^n$$

i.e.

$$\int_a^b \int_a^x \cdots \int_a^x g(cx+d) dx^n = \left(\frac{1}{c}\right)^n \int_{ac+d}^{bc+d} \int_{ac+d}^f \cdots \int_{ac+d}^f g(f) df^n$$

In the higher integral on the right hand side, both the upper and lower limits are constants, so the symbol f can be changed freely. Thus, changing f to x , we obtain the desired expression. Q.E.D.

Example 1 $g(cx+d) = \lambda^{cx+d}$

According to the theorem, the 3rd order definite integral from 1 to 6 is as follows

$$\int_1^6 \int_1^x \int_1^x \lambda^{cx+d} dx^3 = \left(\frac{1}{c}\right)^n \int_{1c+d}^{6c+d} \int_{1c+d}^x \int_{1c+d}^x \lambda^x dx^3$$

Since this is a conceptual formula, the following triple integral is required for actual calculation.

$$\int_1^6 \int_1^u \int_1^t \lambda^{ct+d} dt du dx = \left(\frac{1}{c}\right)^n \int_{1c+d}^{6c+d} \int_{1c+d}^u \int_{1c+d}^t \lambda^t dt du dx$$

When $\lambda=2$, calculating both sides by *Mathematica*,

$$\text{Expand[G1[c, d, 2]]} : -\frac{2^{c+d}}{c^3 \text{Log}[2]^3} + \frac{2^{6c+d}}{c^3 \text{Log}[2]^3} - \frac{5 \times 2^{c+d}}{c^2 \text{Log}[2]^2} - \frac{25 \times 2^{-1+c+d}}{c \text{Log}[2]}$$

$$\text{Expand[Gr[c, d, 2]]} : -\frac{2^{c+d}}{c^3 \text{Log}[2]^3} + \frac{2^{6c+d}}{c^3 \text{Log}[2]^3} - \frac{5 \times 2^{c+d}}{c^2 \text{Log}[2]^2} - \frac{25 \times 2^{-1+c+d}}{c \text{Log}[2]}$$

It turns out that both sides are equal.

Example 2 $g(cx+d) = (cx+d)^3 \cos(cx+d)$

According to the theorem, the 3rd order definite integral from 2 to 5 is as follows

$$\int_2^5 \int_2^u \int_2^t (ct+d)^3 \cos(ct+d) dt du dx = \left(\frac{1}{c}\right)^n \int_{2c+d}^{5c+d} \int_{2c+d}^u \int_{2c+d}^t t^3 \cos t dt du dx$$

When $c=3, d=4$, calculating both sides by *Mathematica*,

$$\text{G1[c_, d_]} := \int_2^5 \left(\int_2^x \left(\int_2^u (c t + d)^3 \text{Cos}[c t + d] dt \right) du \right) dx$$

$$\text{Gr[c_, d_]} := \left(\frac{1}{c}\right)^3 \int_{2c+d}^{5c+d} \left(\int_{2c+d}^x \left(\int_{2c+d}^u t^3 \text{Cos}[t] dt \right) du \right) dx$$

$$\text{N[{\{G1[3, 4], Gr[3, 4]\}}]$$

$$\{822.152, 822.152\}$$

It turns out that both sides are equal.

Calculations like the two Examples above can be done using multiple integrals up to the 3rd or 4th order, but when it comes to the 5th or 8th order, it becomes difficult to describe and calculate.

To solve this problem, we will derive the following theorem using Cauchy Formula for Repeated Integration (" 4. Higher Integral ").

Theorem 30.2.1'

Let $c > 0$, a, b, d are real numbers and n be a natural number, If a higher primitive function $g^{<n>}(x)$ of a function $g(x)$ is bounded and holomorphic at an interval $[ac+d, bc+d]$, the following holds.

$$\frac{1}{\Gamma(n)} \int_a^b (b-x)^{n-1} g(cx+d) dx = \left(\frac{1}{c}\right)^n \frac{1}{\Gamma(n)} \int_{ac+d}^{bc+d} (bc+d-x)^{n-1} g(x) dx$$

Proof

According to Theorem 4.2.1 (" 4. Higher Integral "), Cauchy Formula for Repeated Integration is as follows.

$$\int_a^x \dots \int_a^x g(x) dx^n = \frac{1}{\Gamma(n)} \int_a^x (x-t)^{n-1} g(t) dt$$

Using this, Lemma 30.2.0 can be described as follows.

$$\frac{1}{\Gamma(n)} \int_a^x (x-t)^{n-1} g(ct+d) dt = \left(\frac{1}{c}\right)^n \frac{1}{\Gamma(n)} \int_{f_a}^f (f-t)^{n-1} g(f) df$$

Here, put $x=b$, then $bc+d = f_b$. Therefore,

$$\frac{1}{\Gamma(n)} \int_a^b (b-t)^{n-1} g(ct+d) dt = \left(\frac{1}{c}\right)^n \frac{1}{\Gamma(n)} \int_{f_a}^{f_b} (f_b-t)^{n-1} g(f) df$$

i.e.

$$\frac{1}{\Gamma(n)} \int_a^b (b-t)^{n-1} g(ct+d) dt = \left(\frac{1}{c}\right)^n \frac{1}{\Gamma(n)} \int_{ac+d}^{bc+d} (bc+d-t)^{n-1} g(f) df$$

In the higher integral on the right hand side, both the upper and lower limits are constants, so the symbol f can be changed freely. Thus, changing f to t , further, changing t to x in both sides, we obtain the desired expression. Q.E.D.

Example 1' $g(cx+d) = \lambda^{cx+d}$

According to the theorem, the n th order definite integral from 1 to 6 is as follows

$$\frac{1}{\Gamma(n)} \int_1^6 (6-x)^{n-1} \lambda^{cx+d} dt = \left(\frac{1}{c}\right)^n \frac{1}{\Gamma(n)} \int_{1c+d}^{6c+d} (6c+d-x)^{n-1} \lambda^x dx \quad (\lambda > 1)$$

When $\lambda=2$, calculating both sides by *Mathematica* for $n=3$,

$$\text{Expand [G1 [c, d, 2, 3]]} : -\frac{2^{c+d}}{c^3 \text{Log}[2]^3} + \frac{2^{6c+d}}{c^3 \text{Log}[2]^3} - \frac{5 \times 2^{c+d}}{c^2 \text{Log}[2]^2} - \frac{25 \times 2^{-1+c+d}}{c \text{Log}[2]}$$

$$\text{Expand [Gr [c, d, 2, 3]]} : -\frac{2^{c+d}}{c^3 \text{Log}[2]^3} + \frac{2^{6c+d}}{c^3 \text{Log}[2]^3} - \frac{5 \times 2^{c+d}}{c^2 \text{Log}[2]^2} - \frac{25 \times 2^{-1+c+d}}{c \text{Log}[2]}$$

The results are in exact agreement with Example 1 .

Setting $a = \pm\infty$, $b=0$ in Theorem 30.2.1', we obtain the following corollary.

Corollary 30.2.2'

Let c be a positive number, d be a real number and n be a natural number, If a higher order primitive function $g^{<n>}(x)$ of a function $g(x)$ is bounded and holomorphic at an interval $(\pm\infty, 0]$, the following holds.

$$\frac{1}{\Gamma(n)} \int_{\pm\infty}^0 (0-x)^{n-1} g(cx+d) dx = \left(\frac{1}{c}\right)^n \frac{1}{\Gamma(n)} \int_{\pm\infty}^d (d-x)^{n-1} g(x) dx$$

Where, for \pm , the one where the integrals converge is used.

Example 2' $g(cx+d) = \log\left(\tanh\frac{cx+d}{2}\right)$

According to the corollary., the n th order definite integral from ∞ to 0 is as follows

$$\frac{1}{\Gamma(n)} \int_{\infty}^0 (-x)^{n-1} \log\left(\tanh\frac{cx+d}{2}\right) dx = \left(\frac{1}{c}\right)^n \frac{1}{\Gamma(n)} \int_{\infty}^d (d-x)^{n-1} \log\left(\tanh\frac{x}{2}\right) dx$$

When $c=3, d=4$, calculating both sides by *Mathematica* for $n=5$,

$$\Gamma[n_] := \text{Gamma}[n]$$

$$\text{G1}[c_, d_, n_] := \frac{1}{\Gamma[n]} \int_{\infty}^0 (\theta - x)^{n-1} \text{Log}\left[\text{Tanh}\left[\frac{c x + d}{2}\right]\right] dx$$

$$\text{Gr}[c_, d_, n_] := \left(\frac{1}{c}\right)^n \frac{1}{\Gamma[n]} \int_{\infty}^d (d - x)^{n-1} \text{Log}\left[\text{Tanh}\left[\frac{x}{2}\right]\right] dx$$

$$\text{N}[\{\text{G1}[3, 4, 5], \text{Gr}[3, 4, 5]\}]$$

$$\{0.000150746, 0.000150746\}$$

It turns out that both sides are equal.

30.3 Super Definite Integrals of Linear Composite Functions

Theorem 30.3.1

Let c, p are a positive numbers and a, b, d are real numbers, If a super primitive function $g^{<p>}(x)$ of a function $g(x)$ is bounded and holomorphic at an interval $[ac+d, bc+d]$, the following holds.

$$\frac{1}{\Gamma(p)} \int_a^b (b-x)^{p-1} g(cx+d) dx = \left(\frac{1}{c}\right)^p \frac{1}{\Gamma(p)} \int_{ac+d}^{bc+d} (bc+d-x)^{p-1} g(x) dx$$

Proof

Replacing the natural number n with a positive number p in Theorem 30.2.1', we obtain the desired expression. Q.E.D.

Example 1 $g(cx+d) = \operatorname{sech}(cx+d)$

According to the theorem, the p th order definite integral from 2 to 10 is as follows

$$\frac{1}{\Gamma(p)} \int_2^{10} (10-x)^{p-1} \operatorname{sech}(cx+d) dx = \left(\frac{1}{c}\right)^p \frac{1}{\Gamma(p)} \int_{2c+d}^{10c+d} (10c+d-x)^{p-1} \operatorname{sech} x dx$$

When $c=3, d=4$, calculating both sides by *Mathematica* for $p=3.5$,

$\Gamma[p_] := \text{Gamma}[p]$

$G1[c_, d_, p_] := \frac{1}{\Gamma[p]} \int_2^{10} (10-x)^{p-1} \operatorname{Sech}[c x + d] dx$

$Gr[c_, d_, p_] := \left(\frac{1}{c}\right)^p \frac{1}{\Gamma[p]} \int_{2c+d}^{10c+d} (10c+d-x)^{p-1} \operatorname{Sech}[x] dx$

$N[\{G1[3, 4, 3.5], Gr[3, 4, 3.5]\}]$

$\{0.00148737, 0.00148737\}$

It turns out that both sides are equal.

Setting $a = \pm\infty, b=0$ in Theorem 30.3.1, we obtain the following corollary.

Corollary 30.3.2

Let c, p are a positive numbers and d be a real numbers, If a super primitive function $g^{<p>}(x)$ of a function $g(x)$ is bounded and holomorphic at an interval $(\pm\infty, d]$, the following holds.

$$\frac{1}{\Gamma(p)} \int_{\pm\infty}^0 (0-x)^{p-1} g(cx+d) dx = \left(\frac{1}{c}\right)^p \frac{1}{\Gamma(p)} \int_{\pm\infty}^d (d-x)^{p-1} g(x) dx$$

Where, for \pm , the one where the integrals converge is used.

Example 2 $g(cx+d) = e^{cx+d} (cx+d)^\lambda$

According to the corollary, the p th order definite integral from $-\infty$ to 0 is as follows

$$\frac{1}{\Gamma(p)} \int_{-\infty}^0 (-x)^{p-1} e^{cx+d} (cx+d)^\lambda dx = \left(\frac{1}{c}\right)^p \frac{1}{\Gamma(p)} \int_{-\infty}^d (d-x)^{p-1} e^x x^\lambda dx \quad (\lambda > -1)$$

When $c=3, d=4, \lambda = -0.99$, calculating both sides by *Mathematica* for $p=2.5$,

$\Gamma[p_] := \text{Gamma}[p]$

$$\text{G1}[c_, d_, \lambda_, p_] := \frac{1}{\Gamma[p]} \int_{-\infty}^{\theta} (\theta - x)^{p-1} e^{c x + d} (c x + d)^{\lambda} dx$$

$$\text{Gr}[c_, d_, \lambda_, p_] := \left(\frac{1}{c}\right)^p \frac{1}{\Gamma[p]} \int_{-\infty}^d (d - x)^{p-1} e^x x^{\lambda} dx$$

$\text{N}[\{\text{G1}[3, 4, -0.99, 2.5], \text{Gr}[3, 4, -0.99, 2.5]\}]$

$\{1.52252 - 1.21054 i, 1.52252 - 1.21054 i\}$

It turns out that both sides are equal.

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