

NOTE REFERENCE TO QUESTION 10

Question

Verify the following integral.

$$\frac{1}{2\pi i} \int_{a-i\infty}^{a+i\infty} dz \frac{\exp(zt)}{\sqrt{z+1}} = \frac{\exp(-t)}{\sqrt{\pi t}}, \quad a > 0$$

Answer

$$\begin{aligned} I &= \frac{1}{2\pi i} \int_{a-i\infty}^{a+i\infty} \frac{e^{zt}}{\sqrt{z+1}} dz \text{ put } z+1 = \zeta \text{ say} \\ &= \frac{1}{2\pi i} \int_{a-1-i\infty}^{a+1+i\infty} \frac{e^{\zeta t}}{\sqrt{\zeta}} e^{-t} d\zeta = e^{-t} \times \text{integral of Q10} \end{aligned}$$

Use same arguments as in Q10 and you get $I = \frac{e^{-t}}{\sqrt{\pi t}}$