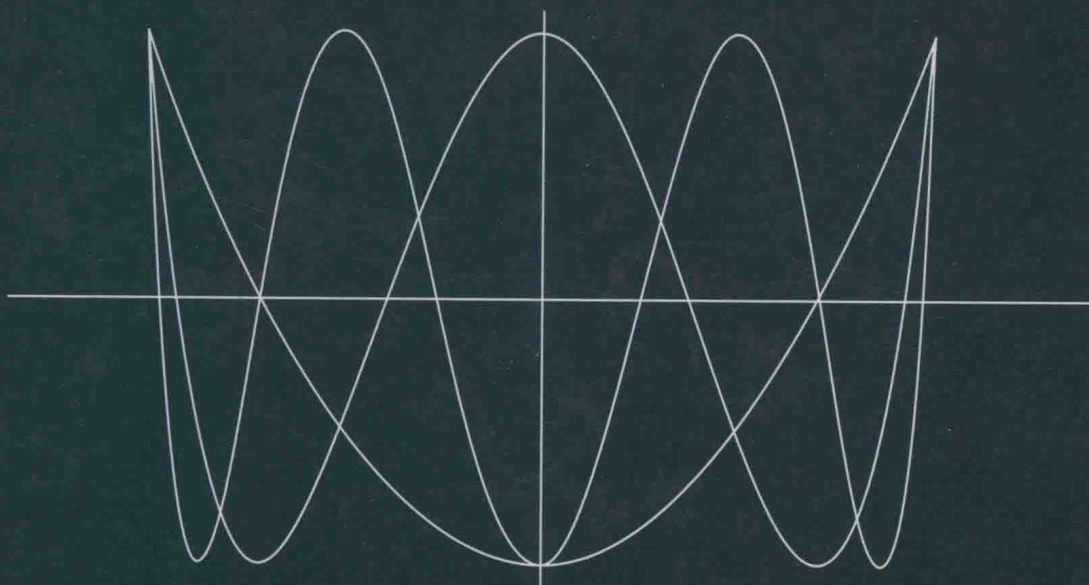


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Daniel Zwillinger

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I. S. Gradshteyn & I. M. Ryzhik



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Preface to the Eighth Edition

Gradshteyn and Ryzhik continues to be a resource greatly used by mathematicians, scientists, and engineers in the theoretical, applied, and computational sciences. Since the publication in 2007 of the revised seventh edition, users have continued to submit corrections and new results that improve the book, and make suggestions for changes that improve the presentation of the material. We regret that the structure of the book makes it impossible to acknowledge these users by their individual contributions so, as usual, their names have been added to the acknowledgment list at the front of the book.

This eighth edition includes corrections received since the publication of the seventh edition, together with a substantial amount of new material acquired from isolated sources. From among the many contributions we have included just those integrals that appear commonly in different contexts.

Following our previous conventions, an amended entry has a superscript “12” added to its entry reference number, where the equivalent superscript number for the seventh edition was “11”. Similarly, an asterisk on an entry’s reference number indicates a new result. When, for technical reasons, an entry in a previous edition has been removed, the entry numbers will jump. This preserves the continuity of numbering between the new and older editions. This edition has also removed chapters present in the 7th edition that were not aligned with integrals, series, and products (e.g., the chapters on matrices and norms).

We wish to express our gratitude to all who have been in contact with us with the object of improving and extending the book. Special thanks are extended to both Dr. Francis J. O’Brien, Jr. of the Naval Station in Newport, Rhode Island and Dr. Andrej Tenne-Sens of Ottawa, Ontario, Canada. They have each spent an unimaginably large number of hours helping with this edition.

Experience over many years has shown that each new edition of Gradshteyn and Ryzhik generates many suggestions for new entries and new errata. Hence, we do not expect this new edition to be free from errors. All users who identify errors, or who wish to propose new entries, are invited to contact the authors whose email addresses are listed below. Corrections will be posted on the web site www.mathtable.com/gr/errata.

Finally, we mourn the passing of Professor Alan Jeffrey who, as Editor, guided this book from its 4th edition in 1965 to the 7th edition in 2007. Alan’s dedication to this book was evident both by his longevity—well over 40 years of improvements—and in the consideration he gave to all of our correspondents for whom he evaluated a huge number of integrals.

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The Order of Presentation of the Formulas

The question of the most expedient order in which to give the formulas, in particular, in what division to include particular formulas such as the definite integrals, turned out to be quite complicated. The thought naturally occurs to set up an order analogous to that of a dictionary. However, it is almost impossible to create such a system for the formulas of integral calculus. Indeed, in an arbitrary formula of the form

$$\int_a^b f(x) dx = A$$

one may make a large number of substitutions of the form $x = \varphi(t)$ and thus obtain a number of “synonyms” of the given formula. We must point out that the table of definite integrals by Bierens de Haan and the earlier editions of the present reference both sin in the plethora of such “synonyms” and formulas of complicated form. In the present edition, we have tried to keep only the simplest of the “synonym” formulas. Basically, we judged the simplicity of a formula from the standpoint of the simplicity of the arguments of the “outer” functions that appear in the integrand. Where possible, we have replaced a complicated formula with a simpler one. Sometimes, several complicated formulas were thereby reduced to a single simpler one. We then kept only the simplest formula. As a result of such substitutions, we sometimes obtained an integral that could be evaluated by use of the formulas of chapter two and the Newton–Leibniz formula, or to an integral of the form

$$\int_{-a}^a f(x) dx,$$

where $f(x)$ is an odd function. In such cases the complicated integrals have been omitted.

Let us give an example using the expression

$$\int_0^{\pi/4} \frac{(\cot x - 1)^{p-1}}{\sin^2 x} \ln \tan x dx = -\frac{\pi}{p} \operatorname{cosec} p\pi. \quad (0.1)$$

By making the natural substitution $u = \cot x - 1$, we obtain

$$\int_0^\infty u^{p-1} \ln(1+u) du = \frac{\pi}{p} \operatorname{cosec} p\pi. \quad (0.2)$$

Integrals similar to formula (0.1) are omitted in this new edition. Instead, we have formula (0.2).

As a second example, let us take

$$I = \int_0^{\pi/2} \ln(\tan^p x + \cot^p x) \ln \tan x \, dx = 0.$$

The substitution $u = \tan x$ yields

$$I = \int_0^\infty \frac{\ln(u^p + u^{-p}) \ln u}{1 + u^2} \, du.$$

If we now set $v = \ln u$, we obtain

$$I = \int_{-\infty}^\infty \frac{ve^v}{1 + e^{2v}} \ln(e^{pv} + e^{-pv}) \, dv = \int_{-\infty}^\infty v \frac{\ln(2 \cosh pv)}{2 \cosh v} \, dv.$$

The integrand is odd and, consequently, the integral is equal to 0.

Thus, before looking for an integral in the tables, the user should simplify as much as possible the arguments (the “inner” functions) of the functions in the integrand.

The functions are ordered as follows: First we have the elementary functions:

1. The function $f(x) = x$.
2. The exponential function.
3. The hyperbolic functions.
4. The trigonometric functions.
5. The logarithmic function.
6. The inverse hyperbolic functions. (These are replaced with the corresponding logarithms in the formulas containing definite integrals.)
7. The inverse trigonometric functions.

Then follow the special functions:

8. Elliptic integrals.
9. Elliptic functions.
10. The logarithm integral, the exponential integral, the sine integral, and the cosine integral functions.
11. Probability integrals and Fresnel’s integrals.
12. The gamma function and related functions.
13. Bessel functions.
14. Mathieu functions.
15. Legendre functions.
16. Orthogonal polynomials.
17. Hypergeometric functions.
18. Degenerate hypergeometric functions.
19. Parabolic cylinder functions.
20. Meijer’s and MacRobert’s functions.
21. Riemann’s zeta function.

The integrals are arranged in order of outer function according to the above scheme: the farther down in the list a function occurs, (i.e., the more complex it is) the later will the corresponding formula appear

in the tables. Suppose that several expressions have the same outer function. For example, consider $\sin e^x$, $\sin x$, $\sin \ln x$. Here, the outer function is the sine function in all three cases. Such expressions are then arranged in order of the inner function. In the present work, these functions are therefore arranged in the following order: $\sin x$, $\sin e^x$, $\sin \ln x$.

Our list does not include polynomials, rational functions, powers, or other algebraic functions. An algebraic function that is included in tables of definite integrals can usually be reduced to a finite combination of roots of rational power. Therefore, for classifying our formulas, we can conditionally treat a power function as a generalization of an algebraic and, consequently, of a rational function.* We shall distinguish between all these functions and those listed above and we shall treat them as operators. Thus, in the expression $\sin^2 e^x$, we shall think of the squaring operator as applied to the outer function, namely, the sine. In the expression $\frac{\sin x + \cos x}{\sin x - \cos x}$, we shall think of the rational operator as applied to the trigonometric functions sine and cosine. We shall arrange the operators according to the following order:

1. Polynomials (listed in order of their degree).
2. Rational operators.
3. Algebraic operators (expressions of the form $A^{p/q}$, where q and p are rational, and $q > 0$; these are listed according to the size of q).
4. Power operators.

Expressions with the same outer and inner functions are arranged in the order of complexity of the operators. For example, the following functions (whose outer functions are all trigonometric, and whose inner functions are all $f(x) = x$) are arranged in the order shown:

$$\sin x, \quad \sin x \cos x, \quad \frac{1}{\sin x} = \operatorname{cosec} x, \quad \frac{\sin x}{\cos x} = \tan x, \quad \frac{\sin x + \cos x}{\sin x - \cos x}, \quad \sin^m x, \quad \sin^m x \cos x.$$

Furthermore, if two outer functions $\varphi_1(x)$ and $\varphi_2(x)$, where $\varphi_1(x)$ is more complex than $\varphi_2(x)$, appear in an integrand and if any of the operations mentioned are performed on them, the corresponding integral will appear (in the order determined by the position of $\varphi_2(x)$ in the list) after all integrals containing only the function $\varphi_1(x)$. Thus, following the trigonometric functions are the trigonometric and power functions (that is, $\varphi_2(x) = x$). Then come

- combinations of trigonometric and exponential functions,
- combinations of trigonometric functions, exponential functions, and powers, etc.,
- combinations of trigonometric and hyperbolic functions, etc.

Integrals containing two functions $\varphi_1(x)$ and $\varphi_2(x)$ are located in the division and order corresponding to the more complicated function of the two. However, if the positions of several integrals coincide because they contain the same complicated function, these integrals are put in the position defined by the complexity of the second function.

To these rules of a general nature, we need to add certain particular considerations that will be easily understood from the tables. For example, according to the above remarks, the function $e^{\frac{1}{x}}$ comes after e^x as regards complexity, but $\ln x$ and $\ln \frac{1}{x}$ are equally complex since $\ln \frac{1}{x} = -\ln x$. In the section on "powers and algebraic functions", polynomials, rational functions, and powers of powers are formed from power functions of the form $(a + bx)^n$ and $(\alpha + \beta x)^\nu$.

*For any natural number n , the involution $(a + bx)^n$ of the binomial $a + bx$ is a polynomial. If n is a negative integer, $(a + bx)^n$ is a rational function. If n is irrational, the function $(a + bx)^n$ is not even an algebraic function.

Use of the Tables*

For the effective use of the tables contained in this book it is necessary that the user should first become familiar with the classification system for integrals devised by the authors Gradshteyn and Ryzhik. This classification is described in detail in the section entitled *The Order of Presentation of the Formulas* (see page xxv) and essentially involves the separation of the integrand into *inner* and *outer* functions. The principal function involved in the integrand is called the *outer* function and its argument, which is itself usually another function, is called the *inner* function. Thus, if the integrand comprised the expression $\ln \sin x$, the *outer* function would be the logarithmic function while its argument, the *inner* function, would be the trigonometric function $\sin x$. The desired integral would then be found in the section dealing with logarithmic functions, its position within that section being determined by the position of the *inner* function (here a trigonometric function) in Gradshteyn and Ryzhik's list of functional forms.

It is inevitable that some duplication of symbols will occur within such a large collection of integrals and this happens most frequently in the first part of the book dealing with algebraic and trigonometric integrands. The symbols most frequently involved are α , β , γ , δ , t , u , z , z_k , and Δ . The expressions associated with these symbols are used consistently within each section and are defined at the start of each new section in which they occur. Consequently, reference should be made to the beginning of the section being used in order to verify the meaning of the substitutions involved.

Integrals of algebraic functions are expressed as combinations of roots with rational power indices, and definite integrals of such functions are frequently expressed in terms of the Legendre elliptic integrals $F(\phi, k)$, $E(\phi, k)$ and $\Pi(\phi, n, k)$, respectively, of the first, second and third kinds.

The four inverse hyperbolic functions $\operatorname{arcsinh} z$, $\operatorname{arccosh} z$, $\operatorname{arctanh} z$ and $\operatorname{arccoth} z$ are introduced through the definitions

$$\operatorname{arcsin} z = \frac{1}{i} \operatorname{arcsinh}(iz)$$

$$\operatorname{arccos} z = \frac{1}{i} \operatorname{arccosh}(z)$$

$$\operatorname{arctan} z = \frac{1}{i} \operatorname{arctanh}(iz)$$

$$\operatorname{arccot} z = i \operatorname{arccoth}(iz)$$

*Prepared by Alan Jeffrey for the English language edition.

or

$$\operatorname{arcsinh} z = \frac{1}{i} \operatorname{arcsin}(iz)$$

$$\operatorname{arccosh} z = i \operatorname{arccos} z$$

$$\operatorname{arctanh} z = \frac{1}{i} \operatorname{arctan}(iz)$$

$$\operatorname{arccoth} z = \frac{1}{i} \operatorname{arccot}(-iz)$$

The numerical constants C and G which often appear in the definite integrals denote Euler's constant and Catalan's constant, respectively. Euler's constant C is defined by the limit

$$C = \lim_{s \rightarrow \infty} \left(\sum_{m=1}^s \frac{1}{m} - \ln s \right) = 0.577215 \dots$$

On occasions other writers denote Euler's constant by the symbol γ , but this is also often used instead to denote the constant

$$\gamma = e^C = 1.781072 \dots$$

Catalan's constant G is related to the complete elliptic integral

$$K \equiv K(k) \equiv \int_0^{\pi/2} \frac{dx}{\sqrt{1 - k^2 \sin^2 x}}$$

by the expression

$$G = \frac{1}{2} \int_0^1 K dk = \sum_{m=0}^{\infty} \frac{(-1)^m}{(2m+1)^2} = 0.915965 \dots$$

Since the notations and definitions for higher transcendental functions that are used by different authors are by no means uniform, it is advisable to check the definitions of the functions that occur in these tables. This can be done by identifying the required function by symbol and name in the *Index of Special Functions and Notation* on page xxxvii, and by then referring to the defining formula or section number listed there. We now present a brief discussion of some of the most commonly used alternative notations and definitions for higher transcendental functions.

Bernoulli and Euler Polynomials and Numbers

Extensive use is made throughout the book of the Bernoulli and Euler numbers B_n and E_n that are defined in terms of the Bernoulli and Euler polynomials of order n , $B_n(x)$ and $E_n(x)$, respectively. These polynomials are defined by the generating functions

$$\frac{te^{xt}}{e^t - 1} = \sum_{n=0}^{\infty} B_n(x) \frac{t^n}{n!} \quad \text{for } |t| < 2\pi$$

and

$$\frac{2e^{xt}}{e^t + 1} = \sum_{n=0}^{\infty} E_n(x) \frac{t^n}{n!} \quad \text{for } |t| < \pi.$$

The Bernoulli numbers are always denoted by B_n and are defined by the relation

$$B_n = B_n(0) \quad \text{for } n = 0, 1, \dots,$$

when

$$B_0 = 1, \quad B_1 = -\frac{1}{2}, \quad B_2 = \frac{1}{6}, \quad B_4 = -\frac{1}{30}, \dots$$

The Euler numbers E_n are defined by setting

$$E_n = 2^n E_n \left(\frac{1}{2} \right) \quad \text{for } n = 0, 1, \dots$$

The E_n are all integral and $E_0 = 1$, $E_2 = -1$, $E_4 = 5$, $E_6 = -61$, ...

An alternative definition of Bernoulli numbers, which we shall denote by the symbol B_n^* , uses the same generating function but identifies the B_n^* differently in the following manner:

$$\frac{t}{e^t - 1} = 1 - \frac{1}{2}t + B_1^* \frac{t^2}{2!} - B_2^* \frac{t^4}{4!} + \dots$$

This definition then gives rise to the alternative set of Bernoulli numbers

$$\begin{aligned} B_1^* &= 1/6, & B_2^* &= 1/30, & B_3^* &= 1/42, & B_4^* &= 1/30, & B_5^* &= 5/66, \\ B_6^* &= 691/2730, & B_7^* &= 7/6, & B_8^* &= 3617/510, & \dots \end{aligned}$$

These differences in notation must also be taken into account when using the following relationships that exist between the Bernoulli and Euler polynomials:

$$B_n(x) = \frac{1}{2^n} \sum_{k=0}^n \binom{n}{k} B_{n-k} E_k(2x) \quad n = 0, 1, \dots$$

$$E_{n-1}(x) = \frac{2^n}{n} \left\{ B_n \left(\frac{x+1}{2} \right) - B_n \left(\frac{x}{2} \right) \right\}$$

or

$$E_{n-1}(x) = \frac{2}{n} \left\{ B_n(x) - 2^n B_n \left(\frac{x}{2} \right) \right\} \quad n = 1, 2, \dots$$

and

$$E_{n-2}(x) = 2 \binom{n}{2}^{-1} \sum_{k=0}^{n-2} \binom{n}{k} (2^{n-k} - 1) B_{n-k} B_k(x) \quad n = 2, 3, \dots$$

There are also alternative definitions of the Euler polynomial of order n , and it should be noted that some authors, using a modification of the third expression above, call

$$\left(\frac{2}{n+1} \right) \left\{ B_n(x) - 2^n B_n \left(\frac{x}{2} \right) \right\}$$

the Euler polynomial of order n .

Elliptic Functions and Elliptic Integrals

The following notations are often used in connection with the inverse elliptic functions $\operatorname{sn} u$, $\operatorname{cn} u$, and $\operatorname{dn} u$:

$$\begin{array}{lll} \operatorname{ns} u = \frac{1}{\operatorname{sn} u} & \operatorname{nc} u = \frac{1}{\operatorname{cn} u} & \operatorname{nd} u = \frac{1}{\operatorname{dn} u} \\ \operatorname{sc} u = \frac{\operatorname{sn} u}{\operatorname{cn} u} & \operatorname{cs} u = \frac{\operatorname{cn} u}{\operatorname{sn} u} & \operatorname{ds} u = \frac{\operatorname{dn} u}{\operatorname{sn} u} \\ \operatorname{sd} u = \frac{\operatorname{sn} u}{\operatorname{dn} u} & \operatorname{cd} u = \frac{\operatorname{cn} u}{\operatorname{dn} u} & \operatorname{dc} u = \frac{\operatorname{dn} u}{\operatorname{cn} u} \end{array}$$