

# Pacific Journal of Mathematics

**EVALUATION OF AN INTEGRAL OCCURRING IN  
SERVOMECHANISM THEORY**

W. A. MERSMAN

# EVALUATION OF AN INTEGRAL OCCURRING IN SERVOMECHANISM THEORY

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1. **Introduction.** In the study of dynamical systems in general, and servomechanisms in particular, it is often required to determine the (constant) coefficients in a linear, ordinary, differential equation in such a way as to minimize an integral involving the square of the difference between the solution of the equation and a known function. The latter may be given in either analytical or numerical form. In the design of a servomechanism the known function is the "input"; the solution of the equation is the "output"; and the coefficients of the equation are the circuit constants to be determined. A similar problem arises in the study of aircraft flight records, in which the known function is any of the dynamic variables used to describe the motion, and the coefficients are the so-called aerodynamic derivatives, the determination of which is the purpose of the flight.

Mathematically similar problems also arise in the analysis of a mixture of radioactive substances or of bacteria. The known function is, say, the total weight of the mixture as a function of time, and the unknown coefficients are the relative weights of the different substances initially present.

All such problems can be solved by the method of least squares, and the procedure always leads, at a certain stage, to the evaluation of an integral of a particular type. This integral has been studied by R. S. Phillips [3, Chap. 7, § 7.9], who has given a procedure for its evaluation and a short table of results. The purpose of the present note is to derive a simple, explicit formula for this integral.

2, **Evaluation of the integral.** The integral to be evaluated is

$$(1) \quad I = \frac{1}{2\pi i} \int_{-\infty i}^{\infty i} \frac{g(x)}{h(x)h(-x)} dx,$$

where

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$$i = \sqrt{-1},$$

$$g(x) = \sum_{k=1}^n g_k x^{2(n-k)},$$

$$h(x) = \sum_{k=0}^n a_k x^{n-k}, \quad a_k \text{ real, } a_0 \neq 0.$$

There is no loss of generality in restricting  $g(x)$  to contain only even powers, since odd powers would make no contribution to the value of the integral. It is assumed that the zeros of  $h(x)$  are all distinct and have their real parts negative. Then the integration can be performed immediately by means of the theory of residues [4, Chap. 6], and the result is

$$(2) \quad I = \sum_{k=1}^n A_k,$$

where  $A_k$  is the residue of the integrand at  $x_k$ , and  $h(x_k) = 0$ . This expression can be evaluated in terms of the coefficients  $g_k$  and  $a_k$  by starting with the obvious identity

$$\frac{g(x)}{h(x)h(-x)} \equiv \sum_{k=1}^n A_k \left( \frac{1}{x-x_k} - \frac{1}{x+x_k} \right).$$

Clearing fractions gives

$$(3) \quad g(x) \equiv \sum_{k=1}^n A_k \left[ \frac{h(x)}{x-x_k} h(-x) + \frac{h(-x)}{-x-x_k} h(x) \right].$$

Since  $x_k$  is a zero of  $h(x)$ , the quantity  $h(x)/(x-x_k)$  is a polynomial; in fact,

$$\frac{h(x)}{x-x_k} = \sum_{j=0}^{n-1} x^{n-1-j} \sum_{i=0}^j a_i x_k^{j-i}.$$

Substitution in (3) gives an identity between two polynomials. Equating coefficients of like powers of  $x$  gives a set of simultaneous, linear, algebraic equations for the  $A_k$ :

$$(4) \quad \sum_{k=1}^n \alpha_{lk} A_k = (-1)^n g_l/2 \quad (l = 1, 2, \dots, n),$$

where

$$\alpha_{lk} = \sum_{i=1}^n b_{li} x_k^{i-1} \quad (l, k = 1, 2, \dots, n),$$

$$b_{li} = \sum_{j=1}^n c_{lj} d_{ji} \quad (l, i = 1, 2, \dots, n),$$

$$c_{lj} = a_{2l-j} \quad (l, j = 1, 2, \dots, n),$$

$$d_{ji} = (-1)^j a_{j-i} \quad (j, i = 1, 2, \dots, n),$$

with the convention that  $a_k = 0$  if  $k < 0$  or  $k > n$ . With  $|\alpha_{lk}|$  for the determinant with  $n$  rows and  $n$  columns having  $\alpha_{lk}$  in the  $l$ th row and  $k$ th column, the rule for multiplying determinants [1, Chap. 8] gives

$$|\alpha_{lk}| = |c_{lj}| \cdot |d_{ji}| \cdot |x_k^{i-1}|.$$

Now,

$$|d_{ji}| = \begin{vmatrix} -a_0 & 0 & 0 & \dots & 0 \\ a_1 & a_0 & 0 & \dots & 0 \\ -a_2 & -a_1 & -a_0 & \dots & 0 \\ \cdot & \cdot & \cdot & \dots & \cdot \\ \cdot & \cdot & \cdot & \dots & \cdot \\ \pm a_{n-1} & \pm a_{n-2} & \pm a_{n-3} & \dots & \pm a_0 \end{vmatrix} = (-1)^{n(n+1)/2} a_0^n$$

and

$$x_k^{i-1} = \begin{vmatrix} 1 & 1 & \dots & 1 \\ x_1 & x_2 & \dots & x_n \\ x_1^2 & x_2^2 & \dots & x_n^2 \\ \cdot & \cdot & \dots & \cdot \\ \cdot & \cdot & \dots & \cdot \\ x_1^{n-1} & x_2^{n-1} & \dots & x_n^{n-1} \end{vmatrix} \equiv V_n,$$

where  $V_n$  is the well-known Vandermonde determinant.

Hence, writing  $C_n \equiv |c_{lj}|$ , we have

$$|\alpha_{lk}| = (-1)^{n(n+1)/2} a_0^n C_n V_n,$$

In equation (4), write  $\beta_l = (-1)^n g_l/2$  for convenience, and subtract  $\beta_l I$  from both sides. Recalling equation (2), we see that the resulting system can be put in the form

$$(5) \quad \begin{cases} I - \sum_{k=1}^n A_k = 0 \\ \beta_l I + \sum_{k=1}^n (\alpha_{lk} - \beta_l) A_k = \beta_l, \end{cases} \quad (1 \leq l \leq n),$$

a system of  $n+1$  equations in the  $n+1$  unknowns  $I, A_1, A_2, \dots, A_n$  that can be solved directly for  $I$ . First consider the determinant,  $D$ , of the coefficients in the left members of (5):

$$D = \begin{vmatrix} 1 & -1 & \cdots & -1 \\ \beta_1 & \alpha_{11} - \beta_1 & \cdots & \alpha_{1n} - \beta_1 \\ \beta_2 & \alpha_{21} - \beta_2 & \cdots & \alpha_{2n} - \beta_2 \\ \cdot & \cdot & \cdots & \cdot \\ \cdot & \cdot & \cdots & \cdot \\ \beta_n & \alpha_{n1} - \beta_n & \cdots & \alpha_{nn} - \beta_n \end{vmatrix}.$$

Adding the first column to each of the succeeding columns immediately gives the result

$$D = |\alpha_{ij}| = (-1)^{n(n+1)/2} a_0^n C_n V_n.$$

Now  $V_n \neq 0$ , since all the zeros,  $x_k$ , of  $h(x)$  were assumed to be distinct; and  $C_n$  does not vanish, since it is precisely the Hurwitz determinant [2, p.163] of the polynomial  $h(x)$ , all the roots of which lie in the left half-plane. Hence  $D \neq 0$ , and the system (5) can be solved for  $I$  directly by Cramer's rule [1, Chap. 8]

$$DI = \begin{vmatrix} 0 & -1 & \cdots & -1 \\ \beta_1 & \alpha_{11} - \beta_1 & \cdots & \alpha_{1n} - \beta_1 \\ \beta_2 & \alpha_{21} - \beta_2 & \cdots & \alpha_{2n} - \beta_2 \\ \cdot & \cdot & \cdots & \cdot \\ \cdot & \cdot & \cdots & \cdot \\ \beta_n & \alpha_{n1} - \beta_n & \cdots & \alpha_{nn} - \beta_n \end{vmatrix} .$$

Again adding the first column to each succeeding column gives

$$DI = \begin{vmatrix} 0 & -1 & \cdots & -1 \\ \beta_1 & \alpha_{11} & \cdots & \alpha_{1n} \\ \beta_2 & \alpha_{21} & \cdots & \alpha_{2n} \\ \cdot & \cdot & \cdots & \cdot \\ \cdot & \cdot & \cdots & \cdot \\ \beta_n & \alpha_{n1} & \cdots & \alpha_{nn} \end{vmatrix} .$$

By the definition of  $\alpha_{ij}$ , this can be factored twice to give

$$DI = \frac{M}{a_0} \begin{vmatrix} 0 & 1 & 0 & \cdots & 0 \\ \beta_1 & C_{11} & C_{12} & \cdots & C_{1n} \\ \beta_2 & C_{21} & C_{22} & \cdots & C_{2n} \\ \cdot & \cdot & \cdot & \cdots & \cdot \\ \cdot & \cdot & \cdot & \cdots & \cdot \\ \beta_n & C_{n1} & C_{n2} & \cdots & C_{nn} \end{vmatrix} ,$$

where

$$M = \begin{vmatrix} 1 & 0 & \cdots & 0 \\ 0 & d_{11} & \cdots & d_{1n} \\ 0 & d_{21} & \cdots & d_{2n} \\ \cdot & \cdot & \cdots & \cdot \\ \cdot & \cdot & \cdots & \cdot \\ 0 & d_{n1} & \cdots & d_{nn} \end{vmatrix} \cdot \begin{vmatrix} 1 & 0 & \cdots & 0 \\ 0 & 1 & \cdots & 1 \\ 0 & x_1 & \cdots & x_n \\ \cdot & \cdot & \cdots & \cdot \\ \cdot & \cdot & \cdots & \cdot \\ 0 & x_1^{n-1} & \cdots & x_n^{n-1} \end{vmatrix} .$$

Thus,

$$(-1)^{n(n+1)/2} a_0^n C_n V_n I = \frac{-1}{a_0} \begin{vmatrix} \beta_1 & C_{12} & \cdots & C_{1n} \\ \beta_2 & C_{22} & \cdots & C_{2n} \\ \cdot & \cdot & \cdots & \cdot \\ \cdot & \cdot & \cdots & \cdot \\ \beta_n & C_{n2} & \cdots & C_{nn} \end{vmatrix} \cdot (-1)^{n(n+1)/2} a_0^n V_n.$$

The relation  $\beta_l = (-1)^n g_l/2$  gives, finally, the desired formula:

$$(6) \quad I \equiv \frac{1}{2\pi i} \int_{-\infty i}^{\infty i} \frac{g(x) dx}{h(x) h(-x)} = \frac{(-1)^{n+1}}{2 a_0} \cdot \frac{G_n}{C_n},$$

where

$$G_n = |g_{ij}|, \quad C_n = |c_{ij}| \quad (1 \leq i, j, n),$$

$$c_{ij} = a_{2i-j}, \quad g_{ij} = \begin{cases} g_i & \text{if } j = 1 \\ c_{ij} & \text{if } j > 1, \end{cases}$$

Since  $I$  is a continuous function of the coefficients of  $h(x)$ , and hence of the zeros, equation (6) remains true when two zeros coincide.

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# Pacific Journal of Mathematics

Vol. 2, No. 4

April, 1952

Shmuel Agmon, <i>On the singularities of Taylor series with reciprocal coefficients</i> .....	431
Richard Arens, <i>A generalization of normed rings</i> .....	455
Iacopo Barsotti, <i>Intersection theory for cycles of an algebraic variety</i> .....	473
Leonard M. Blumenthal, <i>Two existence theorems for systems of linear inequalities</i> .....	523
Frank Herbert Brownell, III, <i>Translation invariant measure over separable Hilbert space and other translation spaces</i> .....	531
J. W. S. Cassels, <i>On a paper of Niven and Zuckerman</i> .....	555
Nelson Dunford, <i>Spectral theory. II. Resolutions of the identity</i> .....	559
Eugene Lukacs and Otto Szász, <i>On analytic characteristic functions</i> .....	615
W. A. Mersman, <i>Evaluation of an integral occurring in servomechanism theory</i> .....	627
Lawrence Edward Payne and Alexander Weinstein, <i>Capacity, virtual mass, and generalized symmetrization</i> .....	633
Choy-Tak Taam, <i>The boundedness of the solutions of a differential equation in the complex domain</i> .....	643