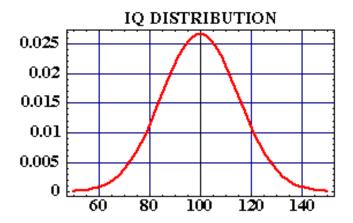
GAUSSIAN INTEGRALS

An apocryphal story is told of a math major showing a psychology major the formula for the infamous bell-shaped curve or gaussian, which purports to represent the distribution of intelligence and such:



The formula for a normalized gaussian looks like this:

$$\rho(x) = \frac{1}{\sigma\sqrt{2\pi}} e^{-x^2/2\sigma^2}$$

The psychology student, unable to fathom the fact that this formula contained π , the ratio between the circumference and diameter of a circle, asked "Whatever does π have to do with intelligence?" The math student is supposed to have replied, "If your IQ were high enough, you would understand!" The following derivation shows where the π comes from.

Laplace (1778) proved that

$$\int_{-\infty}^{\infty} e^{-x^2} dx = \sqrt{\pi} \tag{1}$$

This remarkable result can be obtained as follows. Denoting the integral by I, we can write

$$I^{2} = \left(\int_{-\infty}^{\infty} e^{-x^{2}} dx\right)^{2} = \int_{-\infty}^{\infty} e^{-x^{2}} dx \int_{-\infty}^{\infty} e^{-y^{2}} dy \qquad (2)$$

where the dummy variable y has been substituted for x in the last integral. The product of two integrals can be expressed as a double integral:

$$I^{2} = \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} e^{-(x^{2} + y^{2})} dx dy$$

The differential dx dy represents an element of area in cartesian coordinates, with the domain of integration extending over the entire xy-plane. An alternative representation of the last integral can be expressed in plane polar coordinates r, θ . The two coordinate systems are related by

$$x = r\cos\theta, \qquad y = r\sin\theta \tag{3}$$

so that

$$r^2 = x^2 + y^2 (4)$$

The element of area in polar coordinates is given by $r dr d\theta$, so that the double integral becomes

$$I^{2} = \int_{0}^{\infty} \int_{0}^{2\pi} e^{-r^{2}} r \, dr \, d\theta \tag{5}$$

Integration over θ gives a factor 2π . The integral over r can be done after the substitution $u = r^2$, du = 2r dr:

$$\int_0^\infty e^{-r^2} r \, dr = \frac{1}{2} \int_0^\infty e^{-u} \, du = \frac{1}{2} \tag{6}$$

Therefore $I^2 = 2\pi \times \frac{1}{2}$ and Laplace's result (1) is proven. A slightly more general result is

$$\int_{-\infty}^{\infty} e^{-\alpha x^2} dx = \left(\frac{\pi}{\alpha}\right)^{1/2} \tag{7}$$

obtained by scaling the variable x to $\sqrt{\alpha}x$.

We require definite integrals of the type

$$\int_{-\infty}^{\infty} x^n e^{-\alpha x^2} dx, \qquad n = 1, 2, 3 \dots$$
 (8)

for computations involving harmonic oscillator wavefunctions. For odd n, the integrals (8) are all zero since the contributions from $\{-\infty,0\}$ exactly cancel those from $\{0,\infty\}$. The following stratagem produces successive integrals for even n. Differentiate each side of (7) wrt the parameter α and cancel minus signs to obtain

$$\int_{-\infty}^{\infty} x^2 e^{-\alpha x^2} dx = \frac{\pi^{1/2}}{2\alpha^{3/2}}$$
 (9)

Differentiation under an integral sign is valid provided that the integrand is a continuous function. Differentiating again, we obtain

$$\int_{-\infty}^{\infty} x^4 e^{-\alpha x^2} dx = \frac{3\pi^{1/2}}{4\alpha^{5/2}}$$
 (10)

The general result is

$$\int_{-\infty}^{\infty} x^n e^{-\alpha x^2} dx = \frac{1 \cdot 3 \cdot 5 \cdots (n+1) \pi^{1/2}}{2^{n/2} \alpha^{(n+1)/2}}, \quad n = 0, 2, 4 \dots$$
(11)