When Physics Helps Mathematics: Calculation of the Sophisticated Multiple Integral

A. L. Kholodenko and Z. K. Silagadze

aH.L. Hunter Laboratories, Clemson University, Clemson, SC 29634-0973, USA
bBudker Institute of Nuclear Physics SB RAS and Novosibirsk State University, Novosibirsk, 630090 Russia

Abstract—There exists a remarkable connection between the quantum mechanical Landau-Zener problem and purely classical-mechanical problem of a ball rolling on a Cornu spiral. This correspondence allows us to calculate a complicated multiple integral, a kind of multi-dimensional generalization of Fresnel integrals. A direct method of calculation is also considered but found to be successful only in some low-dimensional cases. As a byproduct of this direct method, an interesting new integral representation for \( \zeta(2) \) is obtained.

DOI: 10.1134/S1063779612060068

1. INTRODUCTION

According to Vladimir Arnold [1], mathematics can be considered as some branch of physics. In writing this note we have no intentions to advocate such point of view. Nevertheless, in our opinion the following calculus problem is a hard nut to crack if only mathematical considerations are being used. The problem lies in exactly calculating the multiple integral of the type

\[
I_n = \int_{-\infty}^{\infty} \ldots \int_{-\infty}^{\infty} ds_1 \ldots ds_n \cos(s_1^2 - s_2^2) \ldots \cos(s_{2n-1}^2 - s_{2n}^2) \ldots \times \cos(s_{2n-1}^2 - s_{2n}^2).
\]

Because of the \( s_1 \leftrightarrow s_2 \) symmetry, the \( n = 1 \) case is simple

\[
I_1 = \frac{1}{2!} \int_{-\infty}^{\infty} ds_1 \int_{-\infty}^{\infty} ds_2 (\cos s_1^2 \cos s_2^2 + \sin s_1^2 \sin s_2^2) = \frac{\pi}{2}.
\]

Such system of equations emerges naturally when one tries to describe a motion of a sphere \( S^2 \) rolling on the flat surface \( \mathbb{R}^2 \) without slippage. More accurately, it describes the rolling of a sphere of radius \( R \) along the Cornu spiral on \( \mathbb{R}^2 \) whose curvature \( \kappa = \frac{as}{R} \) is proportional to the arc-length \( s \) [3, 4]. But what is the relation of this problem to our integral (1)?

As the matrices

\[
M(s) = \begin{pmatrix}
0 & 0 & -\sin \frac{as^2}{2} \\
0 & 0 & \cos \frac{as^2}{2} \\
\sin \frac{as^2}{2} & -\cos \frac{as^2}{2} & 0
\end{pmatrix}
\]

do not commute for different values of \( s \), the solution

2. “IF YOU CANNOT SOLVE A PROBLEM, THEN THERE COULD BE AN EASIER PROBLEM YOU CAN SOLVE”

Trying to follow George Pólya’s advice, let us consider the following system of ordinary differential equations

\[
\frac{d}{ds} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \frac{1}{R} \begin{pmatrix} 0 & 0 & -\sin \frac{as^2}{2} \\
0 & 0 & \cos \frac{as^2}{2} \\
\sin \frac{as^2}{2} & -\cos \frac{as^2}{2} & 0 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix}.
\]
of (3) is given by the time ordered exponential

\[ U(s, s_0) = T \exp \left( \int_{s_0}^{s} M(s_1) ds_1 \right) = 1 + \int_{s_0}^{s} M(s_1) ds_1 + \int_{s_0}^{s} ds_1 \int_{s_0}^{s_1} ds_2 M(s_1) M(s_2) + \cdots \]

so that

\[ \begin{pmatrix} x(s) \\ y(s) \\ z(s) \end{pmatrix} = U(s, s_0) \begin{pmatrix} x(s_0) \\ y(s_0) \\ z(s_0) \end{pmatrix}. \]  

Let us take a closer look at the individual terms of the above infinite series (4). Writing the matrix \( M(s) \) in the block-form

\[ M_i \equiv M(s_i) = \begin{pmatrix} 0 & \chi_i \\ -\chi_i^T & 0 \end{pmatrix}, \]

where

\[ \chi_i = \frac{1}{R} \begin{pmatrix} -\sin \frac{\alpha s_i^2}{2} \\ \cos \frac{\alpha s_i^2}{2} \end{pmatrix}. \]

it is easy to prove by induction that

\[ M_1 M_2 \cdots M_{2n+1} = \begin{pmatrix} 0 & (-1)^n \chi_1 \chi_2 \cdots \chi_{2n-1} \chi_{2n} \chi_{2n+1} \\ (-1)^{n+1} \chi_1^T \chi_2^T \cdots \chi_{2n-1}^T \chi_{2n}^T \chi_{2n+1}^T & 0 \end{pmatrix}, \]

and

\[ M_1 M_2 \cdots M_{2n} = \begin{pmatrix} (-1)^n \chi_1 \chi_2 \cdots \chi_{2n-1} \chi_{2n} & 0 \\ 0 & (-1)^n \chi_1 \chi_2 \cdots \chi_{2n-1} \chi_{2n} \end{pmatrix}. \]

But

\[ \chi_i \chi_{i+1} = \frac{1}{R^2} \cos \frac{\alpha}{2} (s_i^2 - s_{i+1}^2). \]

Besides, then our calculations is supplemented by the following initial and boundary conditions

\[ s_0 = -\infty, \quad s = \infty, \quad x(-\infty) = y(-\infty) = 0, \quad z(-\infty) = 1, \]

in view of these relations and taking into account (5) and (4), we finally obtain

\[ z(\infty) = 1 + \sum_{n=1}^{\infty} (-1)^n \left( \frac{2}{a R^2} \right)^n I_n. \]

Thus, if we can find \( z(\infty) \), we can find \( I_n \) as well! But how can we find \( z(\infty) \)?

### 3. SpinORIZATION AND THE HOPF MAP

Now we shall follow the advice of Jacques Hadamard: “The shortest path between two islands of truths in the real domain passes through the complex plane”. By adopting his suggestion to our case it is convenient at this point to use two complex variables \( a \) and \( b \) instead of three real variables \( x, y, \) and \( z \) through relations [5]

\[ x = ab^* + ba^*, \quad y = i(ab^* - ba^*), \quad z = aa^* - bb^*. \]

Notice: introduction of two complex variables is equivalent to looking at solution for our problem in \( \mathbb{C}^2 \). Furthermore, in view of the initial conditions and (3), the variables \( x, y, \) and \( z \) are constrained to unit sphere \( S^2 \). This causes the variables \( a \) and \( b \) to be constrained...
to $S^3$, that is to obey the equation $|a|^2 + |b|^2 = 1$. See [5] for more details. Interestingly enough, under these conditions Eq. (10) describes the Hopf map $S^3 \to S^2$ [6]. From [5] it can be seen that the complex variables $a$ and $b$ must satisfy the following system of differential equations

$$i\frac{d}{ds}\begin{pmatrix} a \\ b \end{pmatrix} = -\frac{1}{2R} \begin{pmatrix} 0 & e^{-ias^2/2} \\ e^{ias^2/2} & 0 \end{pmatrix} \begin{pmatrix} a \\ b \end{pmatrix}, \quad (11)$$

if the real variables $x$, $y$ and $z$ to satisfy (3). Now we can again formally solve (11) by using the time-ordered exponential series. This time, however, the solution is known and it was obtained by Rojo in [2]. We just shortly repeat it to ensure the continuity of our exposition. The solution is formally given by

$$\begin{pmatrix} a(s) \\ b(s) \end{pmatrix} = U(s, s_0) \begin{pmatrix} a(s_0) \\ b(s_0) \end{pmatrix}, \quad (12)$$

where

$$U(s, s_0) = 1 - i \int_{s_0}^{s} H(s_1) ds_1$$

$$+ (-i)^2 \int_{s_0}^{s} ds_1 \int_{s_0}^{s} ds_2 H(s_1) H(s_2) + \cdots \quad (13)$$

with

$$H(s) = -\frac{1}{2R} \begin{pmatrix} 0 & e^{-ias^2/2} \\ e^{ias^2/2} & 0 \end{pmatrix}.$$ 

The imposed initial conditions (6) are now translated into

$$a(-\infty) = 1, \quad b(-\infty) = 0. \quad (14)$$

Since the unitary evolution (12) conserves the norm $aa^* + bb^*$, from (14) we obtain back the equation for 3-sphere, that is $aa^* + bb^* = 1$, valid for any “time” $s$. This result implies that

$$z(\infty) = |a(\infty)|^2 - |b(\infty)|^2 = 2|a(\infty)|^2 - 1. \quad (15)$$

Evidently, we need only to calculate $a(\infty)$ to obtain $z(\infty)$.

By examining the product of $H(s)$ matrices, we observe that for the odd number of multipliers the matrix product does not have non-zero diagonal terms and, hence, does not contribute to $a(\infty)$ thanks to the initial conditions (14). The remaining terms with even number of multipliers have easily calculable non-zero diagonal elements so that we get

$$a(\infty) = 1 + \left(i\frac{R}{2}\right)^2 \int_{-\infty}^{\infty} ds_1 e^{-i\omega_1} \int_{-\infty}^{\infty} ds_2 e^{i\omega_2} + \cdots. \quad (16)$$

After rescaling (8) this expression acquires the form

$$a(\infty) = 1 + \sum_{n=1}^{\infty} (-1)^n \left(\frac{1}{2aR}\right)^n J_n, \quad (17)$$

where

$$J_n = \int_{-\infty}^{\infty} ds_1 e^{-i\omega_1} \int_{-\infty}^{\infty} ds_2 e^{i\omega_2} \int_{-\infty}^{\infty} \cdots \int_{-\infty}^{\infty} ds_{2n} e^{i\omega_{2n}}. \quad (18)$$

In contrast to $I_n$, the multiple integral $J_n$ is doable. It can be calculated as follows [2]. First, we write

$$J_n = \int_{-\infty}^{\infty} ds_1 \cdots \int_{-\infty}^{\infty} ds_{2n} \theta(s_1 - s_2)\cdots\theta(s_{2n-1} - s_{2n})$$

$$\times e_n(s_1, \ldots, s_{2n}),$$

with

$$e_n(s_1, \ldots, s_{2n}) = \exp\{i(s_1^2 - s_2^2 + s_3^2 - s_4^2 + \cdots + s_{2n-1}^2 - s_{2n}^2)\}.$$ 

Then, we use the integral representation for the Heaviside step function

$$\theta(s) = \frac{1}{2\pi i} \int_{-\infty}^{\infty} d\omega \frac{\omega^{i\alpha}}{\omega - i\epsilon} = \begin{cases} 1, & \text{if } s > 0, \\ 0, & \text{if } s < 0. \end{cases} \quad (19)$$

Using the result, we can perform the integrals over $ds_i$. For this purpose we sequentially complete the squares, e.g.

$$i[s_2(\omega_2 - \omega_1) + s_2^2] = i\left[(s_2 + \omega_2 - \omega_1)^2 - (\omega_2 - \omega_1)^2\right].$$

and then evaluate the Gaussian integrals

$$\int_{-\infty}^{\infty} e^{i\alpha s^2} ds = \int_{-\infty}^{\infty} (\cos^2 \pm i\sin^2) ds = \sqrt{\frac{\pi}{2}} (1 + i).$$
As a result, we finally obtain

\[
J_n = \pi^n \int_{-\infty}^{\infty} d\omega_1 \cdots \int_{-\infty}^{\infty} \frac{d\omega_3}{2\pi i} \cdots \int_{-\infty}^{\infty} \frac{d\omega_{2n-1}}{2\pi i} \exp \left\{ \frac{i}{2} (\omega_1 - \omega_3) + \omega_4 (\omega_3 - \omega_5) + \cdots + \omega_{2n-2} (\omega_{2n-3} - \omega_{2n-1}) \right\} \frac{1}{(\omega_1 - i\epsilon)(\omega_2 - i\epsilon)\cdots(\omega_{2n-1} - i\epsilon)}. \tag{19}
\]

As it can be seen, the terms quadratic in \(\omega_i\) are all canceled thanks to the alternating signs in exponents in (17). It is this feature that distinguishes, as we shall demonstrate in the next section, the calculation of \(I_n\) from the calculation of \(I_n\) and makes the integral \(J_n\) solvable. For this purpose we rescale even-index variables \(\omega_{2j} \rightarrow 2\omega_{2j}\) in (19) and perform integrals in these variables taking into account (18). The result is:

\[
J_n = \pi^n \int_{-\infty}^{\infty} \frac{d\omega_1}{2\pi i} \int_{-\infty}^{\infty} \frac{d\omega_3}{2\pi i} \cdots \int_{-\infty}^{\infty} \frac{d\omega_{2n-1}}{2\pi i} \theta(\omega_1 - \omega_3) \theta(\omega_3 - \omega_5) \cdots \theta(\omega_{2n-3} - \omega_{2n-1}), \]

or

\[
J_n = \int_{-\infty}^{\infty} \frac{d\omega_1}{2\pi i} \int_{-\infty}^{\infty} \frac{d\omega_3}{2\pi i} \cdots \int_{-\infty}^{\infty} \frac{d\omega_{2n-1}}{2\pi i} \pi^n \theta(\omega_1 - \omega_3) \theta(\omega_3 - \omega_5) \cdots \theta(\omega_{2n-3} - \omega_{2n-1}). \tag{20}
\]

It is the symmetry of the integral kernel in (20) that makes the calculation of (20) as easy as the calculation of \(I_n\) from which our story had begun. In the present case we obtain

\[
J_n = \pi^n \frac{1}{n!} \left[ \int_{-\infty}^{\infty} \frac{d\omega_1}{2\pi i} \frac{1}{\omega_1 - i\epsilon} \right]^n = \pi^n \frac{1}{n!} \theta(0)^n = \frac{1}{n!} \theta(0)^n. \tag{21}
\]

Then (16) shows that

\[
a(\infty) = \exp \left( -\frac{\pi}{4aR} \right), \tag{22}
\]

and from (15) we get

\[
z(\infty) = 2 \exp \left( -\frac{\pi}{2aR} \right) - 1 \]

\[
= 1 + \sum_{n=1}^{\infty} (-1)^n \frac{\pi}{2n!} \left( \frac{\pi}{2aR} \right)^n.
\]

Comparing with (9), we finally obtain the desired expression for the integral \(I_n\):

\[
I_n = \frac{2}{n!} \left( \frac{\pi}{4} \right)^n. \tag{23}
\]

4. DIRECT CALCULATION OF \(I_2\)

If you are still unhappy by our use of indirect methods of calculation of deceptively simply looking integral (1), here we discuss some features of the direct method. Unfortunately, as far as we can see, it works well only for small values of \(n\).

Indeed, let us write

\[
I_2 = \int_{-\infty}^{\infty} ds_1 \int_{-\infty}^{\infty} ds_2 \int_{-\infty}^{\infty} ds_3 \int_{-\infty}^{\infty} ds_4 \theta(s_1, s_2, s_3, s_4) \]

\[
\times \cos(s_1^2 - s_2^2) \cos(s_3^2 - s_4^2), \tag{24}
\]

where

\[
\theta(s_1, s_2, s_3, s_4) = \theta(s_1 - s_3) \theta(s_2 - s_3) \theta(s_1 - s_4). \tag{25}
\]

Then, as in the previous section, we use the integral representation for the step function and notice that

\[
\int_{-\infty}^{\infty} ds_1 \int_{-\infty}^{\infty} ds_2 e^{i\omega_{1s_1} - i\omega_{2s_2}} \cos(s_1^2 - s_2^2) = \frac{1}{2} \int_{-\infty}^{\infty} ds_1 \int_{-\infty}^{\infty} ds_2 \]

\[
\times \left[ \exp \left( -i \frac{\omega_1^2}{4} + i \left( s_1 + \frac{\omega_1}{2} \right)^2 + i \left( s_2 - \frac{\omega_2}{2} \right)^2 \right) - i \left( s_1 + \frac{\omega_1}{2} \right)^2 + i \left( s_2 - \frac{\omega_2}{2} \right)^2 \right] \tag{26}
\]

\[
- i \left( s_1 + \frac{\omega_1}{2} \right)^2 + i \left( s_2 - \frac{\omega_2}{2} \right)^2 \]

\[
= \pi \cos \left[ \frac{1}{4} \omega_2 (2\omega_1 - \omega_2) \right].
\]

Similar calculations are done for integrals over \(ds_3\) and \(ds_4\). As a result, after rescaling \(\omega_2 \rightarrow 2\omega_2\), we end up
with the result:

$$I_2 = \pi^2 \int_0^\infty \frac{d\omega}{2\pi} \int_0^\infty \frac{d\omega_2}{2\pi} \times \frac{\int d\omega_3 \cos[\omega_3(\omega_2 - \omega)] \cos[\omega_3(\omega_3 - \omega_2)]}{(\omega - i\epsilon)(\omega_2 - i\epsilon)(\omega_3 - i\epsilon)}. \quad (27)$$

The integrals over $d\omega_1$ and $d\omega_3$ can be easily calculated. Indeed,

$$\int_{-\infty}^\infty \frac{d\omega_1 \cos(\omega_1 \omega_2 - \omega_2)}{\omega_1 - i\epsilon} = \frac{1}{2} \int_{-\infty}^\infty \frac{d\omega_2}{2\pi i} \left[ e^{i\omega_1 \omega_2} - e^{-i\omega_1 \omega_2} \right]$$

$$+ \frac{e^{-i\omega_1 \omega_2}}{\omega_1 - i\epsilon} e^{i\omega_2} = \frac{1}{2} \left[ \theta(\omega_2) e^{-i\omega_1 \omega_2} + \theta(-\omega_2) e^{i\omega_1 \omega_2} \right].$$

Therefore,

$$I_2 = \pi^2 \int_0^\infty \frac{d\omega_2}{2\pi} \frac{\left[ \theta(\omega_2) e^{-i\omega_1 \omega_2} + \theta(-\omega_2) e^{i\omega_1 \omega_2} \right]^2}{\omega_2 - i\epsilon}. \quad (28)$$

Now we use the well known result

$$\frac{1}{\omega - i\epsilon} = \frac{1}{\omega} + \frac{i\pi \delta(\omega)}{\omega} \quad (29)$$

to split the integral (28) into the principal value and the $\delta$-function parts:

$$I_2 = \pi^2 \int_0^\infty \frac{d\omega_2}{2\pi} \left[ \frac{\theta(\omega_2) e^{-i\omega_1 \omega_2} + \theta(-\omega_2) e^{i\omega_1 \omega_2}}{\omega_2 - i\epsilon} \right]^2.$$

Of course, the $\delta$-function part is obtained instantly

$$I_{2\delta} = \frac{1}{2}.$$

As for the principal value part, we have

$$I_{2p} = \frac{1}{2\pi i} \lim_{\epsilon \to 0} \left[ \int_{-\infty}^{2i\omega_1^2} + \int_{-\infty}^{-2i\omega_1^2} \right] d\omega_2 + \frac{1}{2\pi i} \int_{-\infty}^\infty \frac{d\omega_2}{\omega_2} d\omega_2 = \frac{1}{2\pi i} \int_{-\infty}^\infty \sin(2\omega_1^2) d\omega_2$$

$$\times \lim_{\epsilon \to 0} \left[ \int_{-\infty}^{2i\omega_1^2} + \int_{-\infty}^{-2i\omega_1^2} \right] d\omega_2 = \frac{1}{2\pi} \int_0^\infty \sin(2\omega_1^2) d\omega_2 = \frac{1}{2\pi} \int_0^\infty \frac{\sin(\sqrt{2}\omega_1^2)}{\sqrt{2}\omega_1^2} \sin(\sqrt{2}2\omega_1^2) d\omega_2 = -\frac{1}{4}. \quad (30)$$

Putting all terms together, we obtain finally

$$I_2 = \frac{\pi^2}{16}. \quad (31)$$

Which is a special case of (23), as expected.

Can we think about the general case $(n > 2)$ by acting in the manner just described? By repeating the above steps when $n > 2$, we obtain

$$I_n = \left( \frac{\pi^2}{2} \right)^n \int_0^\infty \frac{d\omega_2}{2\pi i} \int_0^\infty \frac{d\omega_3}{2\pi i} \times \frac{\int_\infty^{\omega_2n-1} f_n(\omega_2, \omega_4, \ldots, \omega_{2n-2})}{(\omega_2 - i\epsilon)(\omega_4 - i\epsilon)\cdots(\omega_{2n-2} - i\epsilon)}, \quad (32)$$

where

$$f_n(\omega_2, \omega_4, \ldots, \omega_{2n-2}) = \phi(\theta_2) \phi(\omega_2, \omega_4)\cdots \phi(\omega_{2n-4}, \omega_{2n-2}) \phi(\omega_{2n-2}, 0), \quad (33)$$

with

$$\phi(\omega_1, \omega_2) = \theta(\omega_1 - \omega_2) e^{-i(\omega_1^2 - \omega_2^2)}, \quad (34)$$

$$+ \theta(\omega_2 - \omega_1) e^{-i(\omega_2^2 - \omega_1^2)}. \quad (35)$$

Evidently, for $n > 2$ things begin to look rather inconclusive and the above direct method needs some fresh input in order to be brought to completion.

5. DIRECT CALCULATION OF $I_3$

Now let us calculate

$$I_3 = \left( \frac{\pi^3}{2} \right) I,$$

where

$$I = \int_{-\infty}^\infty \frac{dx}{2\pi i} \frac{\phi(0, x)f(x)}{x - i\epsilon} \quad (34)$$

and

$$f(x) = \int_{-\infty}^\infty \frac{dy}{2\pi i} \frac{\phi(x, y)\phi(y, 0)}{y - i\epsilon}. \quad (35)$$

Using the relation (29) in (34), we get

$$I = \frac{1}{2 \pi} \phi(0, 0)/f(0)$$

$$+ \lim_{\epsilon \to 0} \int_{-\infty}^\infty \frac{dx}{2\pi i} \frac{\phi(0, x)f(x)}{x - i\epsilon} \phi(0, -x)f(-x).$$
However, $\phi(0, 0) = 1$, while

$$f(0) = \int_{-\infty}^{\infty} \frac{dy \phi(0, y) \phi(y, 0)}{2\pi i (y - i\epsilon)} = \frac{1}{2} \phi^2(0, 0) + \lim_{\epsilon \to 0} \int_{-\infty}^{\infty} \frac{dy \phi^2(0, y) - \phi^2(0, -y)}{y},$$

and since

$$\phi^2(0, y) - \phi^2(0, -y) = e^{-2iy^2} - e^{2iy^2},$$

when $y \geq \epsilon > 0$, we get

$$f(0) = \frac{1}{2} - \frac{1}{\pi} \int_{0}^{\infty} \frac{\sin(2y^2)}{y} dy = \frac{1}{4},$$

and, therefore,

$$I = \frac{1}{8} + K,$$

where

$$K = \lim_{\epsilon \to 0} \frac{dx}{2\pi i} e^{-ix^2} f(x) - e^{ix^2} f(-x).$$

(37)

Now, using again (29), we have

$$K_2 = \int_{0}^{\infty} \int_{0}^{\infty} \frac{dy \theta(x-y) \cos(2x^2) + \theta(y-x) \cos(2y^2) - \cos(2x^2 - y^2)}{2\pi^2}$$

After rescaling

$$x \to \frac{x}{\sqrt{2}}, \quad y \to \frac{y}{\sqrt{2}},$$

and using

$$\frac{dx}{x} = \frac{1}{2} \frac{d(x^2)}{x^2}, \quad \theta(x-y) = \theta(x^2 - y^2),$$

if $x > 0$ and $y > 0$,

as well as

$$\cos(x-y) = \left[ \theta(x-y) + \theta(y-x) \right] \cos(x-y),$$

we end up with the result

$$I = K_2 = \frac{1}{4\pi^2} \int_{0}^{\infty} \int_{0}^{\infty} \frac{dy}{y} [\cos(x-y) - \cos x].$$

To calculate the integral

$$\tilde{I} = \int_{0}^{\infty} \int_{0}^{\infty} \frac{dy}{y} [\cos(x-y) - \cos x],$$

we introduce a parametric integral related to it:

$$\tilde{I}(\alpha) = \int_{0}^{\infty} \int_{0}^{\infty} \frac{dy}{y} [\cos(x-\alpha y) - \cos x].$$

Note that $\tilde{I}(0) = 0$ and $\tilde{I}(1) = \tilde{I}$, so that

$$\tilde{I} = \int_{0}^{1} \frac{d\tilde{I}(\alpha)}{d\alpha} d\alpha.$$
However,
\[
\frac{d\bar{I}(\alpha)}{d\alpha} = \frac{d}{d\alpha} \int_0^\infty \int_0^x dy \sin(x - \alpha y)
\]
\[
= \frac{1}{\alpha} \lim_{\alpha \to 0} \int_0^\infty dx \left[ \cos(1 - \alpha)x - \cos x \right],
\]
which is the same as
\[
\frac{d\bar{I}(\alpha)}{d\alpha} = \frac{1}{\alpha} \lim_{\alpha \to 0} \int_0^\infty dx \cos x - \int_0^\infty \frac{d\alpha}{\epsilon} \cos x \left( \frac{d\alpha}{\epsilon} - \int_0^\infty \frac{dx}{\epsilon} \cos x \right)
\]
\[
= \lim_{\epsilon \to 0} \frac{C1(\epsilon) - C1(\epsilon(1 - \alpha))}{\alpha},
\]
where
\[
C1(x) = -\int_0^\infty \frac{dx}{x} \cos x
\]
stands for the integral cosine function. Using the well-known series representation for this function
\[
C1(x) = \gamma + \ln x + \sum_{k=1}^{\infty} \frac{(-x^2)^k}{2k(2k)!},
\]
\[
\gamma \approx 0.5772
\]
being the Euler constant, we get
\[
\frac{d\bar{I}(\alpha)}{d\alpha} = \frac{1}{\alpha} \lim_{\alpha \to 0} \left[ \ln \epsilon - \ln (1 - \alpha) \epsilon \right] = -\ln(1 - \alpha),
\]
and, therefore,
\[
\bar{I} = -\int_0^1 \frac{\ln(1 - \alpha)}{\alpha} d\alpha = \zeta(2) = \frac{\pi^2}{6}.
\]
We have just proved an interesting identity which seems to be a new integral representation for \(\zeta(2)\):
\[
\zeta(2) = \int_0^\infty \frac{dx}{x} \int_0^x \frac{dy}{y} \left[ \cos(x - y) - \cos x \right].
\]
(41)
Collecting all pieces together, we get finally \(I = 1/24\) and
\[
I_3 = \frac{\pi^3}{8 \cdot 24} = \frac{2}{3!} \left( \frac{\pi}{4} \right)^3,
\]
in agreement with (23).

6. CONCLUDING REMARKS

This problem had originally aroused in the context of a remarkable correspondence between the quantum mechanical Landau–Zener problem (known in the context of molecular scattering) and purely classical problem of a ball (that is 2-sphere) rolling on a Cornu spiral (that is on the curve in \(\mathbb{R}^2\), known as Cornu spiral) recently established by Bloch and Rojo in [3, 4]. In fact, the main ingredient of this connection—the application of the Hopf map—goes back to Feynman, Vernon and Hellwarth [5] who showed that the quantum evolution of any two-level system is determined by the classical evolution (precession) of the magnetic dipole moment of unit strength in an effective external magnetic field.

It is remarkable that physics helps to calculate a complicated integral (1). However, we suspect that there should be a direct method of calculation. For low values of \(n\), we have provided some examples of the direct method. It is after the readers to tackle the case of general \(n\).

ACKNOWLEDGEMENTS

The work of Z.K.S. is supported by the Ministry of Education and Science of the Russian Federation and in part by Russian Federation President Grant for the support of scientific schools NSh-5320.2012.2.

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