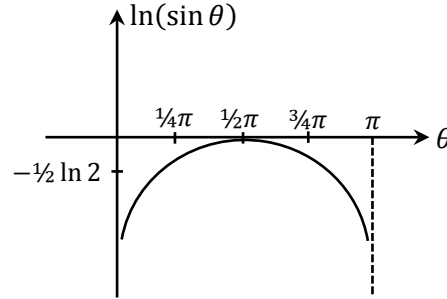


Problem 22) a) The function $\ln(\sin \theta)$ equals zero at $\theta = \pi/2$, and drops symmetrically to $-\infty$ as θ moves to the left toward zero, or to the right toward $\theta = \pi$. At $\theta = \pi/4$ and $\theta = 3\pi/4$, where $\sin \theta = \sqrt{2}/2$, we find $\ln(\sin \theta) = -\frac{1}{2} \ln 2$. A plot of the function over the interval $0 < \theta < \pi$ is shown below.



b) A change of variable from θ to $(\frac{1}{2}\pi - \theta)$ is all that is needed to demonstrate the equality of the areas under $\ln(\cos \theta)$ and $\ln(\sin \theta)$ over the interval $0 < \theta < \pi/2$, that is,

$$\int_0^{\pi/2} \ln(\cos \theta) d\theta = - \int_{\pi/2}^0 \ln[\cos(\frac{1}{2}\pi - \theta)] d\theta = \int_0^{\pi/2} \ln(\sin \theta) d\theta$$

To integrate $\ln(\cos \theta)$ from 0 to $\pi/2$, we write $\cos \theta$ as $\frac{1}{2}(e^{i\theta} + e^{-i\theta})$, then expand the resulting integrand as follows:

$$\begin{aligned} \int_0^{\pi/2} \ln(\cos \theta) d\theta &= \int_0^{\pi/2} \ln[\frac{1}{2}(e^{i\theta} + e^{-i\theta})] d\theta \\ &= \int_0^{\pi/2} [\ln(1 + e^{i2\theta}) - \ln(2e^{i\theta})] d\theta \\ &= \int_0^{\pi/2} \left\{ \sum_{n=1}^{\infty} [(-1)^{n+1}/n] e^{i2n\theta} - (\ln 2 + i\theta) \right\} d\theta \\ &= \sum_{n=1}^{\infty} [(-1)^{n+1}/n] \int_0^{\pi/2} e^{i2n\theta} d\theta - (\pi/2) \ln 2 - i \int_0^{\pi/2} \theta d\theta \\ &= \sum_{n=1}^{\infty} [(-1)^{n+1}(e^{in\pi} - 1)/(i2n^2)] - (\pi/2) \ln 2 - i(\pi^2/8) \\ &= i \sum_{n=1,3,5,\dots}^{\infty} (1/n^2) - (\pi/2) \ln 2 - i(\pi^2/8). \end{aligned}$$

Considering that $\sum_{n=1,3,5,\dots}^{\infty} (1/n^2) = \pi^2/8$ (see chapter 4, Eq.(23)), we conclude that

$$\int_0^{\pi/2} \ln(\cos \theta) d\theta = -(\pi/2) \ln 2.$$

c) Substituting the trigonometric identity $\cos \theta = \sqrt{1 - \sin^2 \theta}$ in the above integrand yields

$$\ln(\cos \theta) = \ln \sqrt{1 - \sin^2 \theta} = \frac{1}{2} \ln(1 - \sin^2 \theta) = - \sum_{n=1}^{\infty} \frac{\sin^{2n} \theta}{2n}.$$

It can be shown (using integration by parts) that $\int_0^{\pi/2} \sin^{2n} \theta d\theta = \pi(2n-1)!!/[2(2n)!!]$. Consequently,

$$\int_0^{\pi/2} \ln(\cos \theta) d\theta = -\sum_{n=1}^{\infty} (1/2n) \int_0^{\pi/2} \sin^{2n} \theta d\theta = -(\pi/2) \sum_{n=1}^{\infty} \frac{(2n-1)!!}{(2n)(2n)!!}.$$

Given that the integral on the left-hand side of the above equation was shown in part (b) to be equal to $-(\pi/2) \ln 2$, we now have

$$\begin{aligned} \ln 2 &= \sum_{n=1}^{\infty} \frac{(2n-1)!!}{(2n)(2n)!!} = \sum_{n=1}^{\infty} \frac{(2n)!}{2n[(2n)!!]^2} = \sum_{n=1}^{\infty} \frac{(2n)!}{2n(2^n n!)^2} = \sum_{n=1}^{\infty} \frac{1}{2^{2n+1} n} \binom{2n}{n} \\ &= \frac{1}{4} + \frac{3}{32} + \frac{5}{96} + \frac{35}{1024} + \frac{63}{2560} + \frac{77}{4096} + \frac{429}{28672} + \dots \end{aligned}$$

This is a legitimate series expansion for $\ln 2$, even though it converges slowly.
