

Title: Lobachevsky's Formula and Fourier Transform

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The first part of this post includes a proof and associated identities for Lobachevsky's Integral Formula. Then the second part highlights an application of Lobachevsky's formula to computing particular values of a Fourier Transform. First, consider the integral:

$$\int_0^\infty dx \frac{\sin(x)}{x} f(x) \quad (1)$$

We can rewrite this integral formula as:

$$\int_0^\infty dx \frac{\sin(x)}{x} f(x) = \sum_{k=1}^\infty \left(\int_{(2k)\frac{\pi}{2}}^{(2k+1)\frac{\pi}{2}} dx + \int_{(2k-1)\frac{\pi}{2}}^{(2k)\frac{\pi}{2}} dx + \int_0^{\frac{\pi}{2}} dx \right) \left(\frac{\sin(x)}{x} f(x) \right) \quad (2)$$

Now we make a substitution of $x = t + k\pi$ for the first integral and $x = k\pi - t$ for the second integral. Then we stipulate that $f(x)$ must be periodic such that $f(x) = f(\pi + x)$ and $f(x) = f(\pi - x)$. Such a $f(x)$ is $f(x) = \cos(2x)$, $f(x) = \sin^2(x)$ or $f(x) = 1$. This gives:

$$\begin{aligned} \int_0^\infty dx \frac{\sin(x)}{x} f(x) &= \sum_{k=0}^\infty dt \frac{\sin(t + k\pi)}{t + k\pi} f(t + k\pi) + \sum_{k=1}^\infty \int_0^{\frac{\pi}{2}} dt \frac{\sin(k\pi - t)}{k\pi - t} f(k\pi - t) \\ &= \int_0^{\frac{\pi}{2}} dt \left(\frac{\sin(t)}{t} f(t) + \sum_{k=1}^\infty (-1)^k \left(\frac{\sin(t)}{t + k\pi} f(t) + \frac{\sin(t)}{t - k\pi} f(t) \right) \right) \\ &= \int_0^{\frac{\pi}{2}} dt \sin(t) f(t) \left(\frac{1}{t} + \sum_{k=1}^\infty (-1)^k \left(\frac{1}{t + k\pi} + \frac{1}{t - k\pi} \right) \right) \end{aligned} \quad (3)$$

Now the magic happens. It is known:

$$\begin{aligned} \frac{1}{\sin(t)} &= \frac{1}{t} + \sum_{k=1}^\infty (-1)^k \left(\frac{1}{t + k\pi} + \frac{1}{t - k\pi} \right) \\ \frac{1}{\sin^2(t)} &= \frac{1}{t^2} + \sum_{k=1}^\infty \left(\frac{1}{(t + k\pi)^2} + \frac{1}{(t - k\pi)^2} \right) \end{aligned} \quad (4)$$

Proof of these formulas is given in Jolany 2018 (see <https://ems.press/content/serial-article-files/45613>). In any case, we see that the factor in the third line of Equation 3 is the same as the first line of Equation 4, so we get:

$$\int_0^\infty dx \frac{\sin(x)}{x} f(x) = \int_0^{\frac{\pi}{2}} dt f(t) \quad (5)$$

Jolany 2018 does more analysis, attaining the following formulas:

$$\begin{aligned}
\int_0^\infty dx \frac{\sin^2(x)}{x^2} f(x) &= \int_0^{\frac{\pi}{2}} dt f(t) \\
\int_0^\infty dx \frac{\sin^4(x)}{x^4} f(x) &= \int_0^{\frac{\pi}{2}} dt f(t) - \frac{2}{3} \int_0^{\frac{\pi}{2}} dt \sin^2(t) f(t) \\
\int_0^\infty dx \frac{\sin^6(x)}{x^6} f(x) &= \int_0^{\frac{\pi}{2}} dt f(t) - \int_0^{\frac{\pi}{2}} dt \sin^2(t) f(t) + \frac{2}{15} \int_0^{\frac{\pi}{2}} dt \sin^4(t) f(t)
\end{aligned} \tag{6}$$

Setting $f(x) = 1$, we get:

$$\begin{aligned}
\int_0^\infty dx \frac{\sin^2(x)}{x^2} f(x) &= \int_0^{\frac{\pi}{2}} dt = \frac{\pi}{2} \\
\int_0^\infty dx \frac{\sin^4(x)}{x^4} f(x) &= \int_0^{\frac{\pi}{2}} dt - \frac{2}{3} \int_0^{\frac{\pi}{2}} dt \sin^2(t) = \frac{\pi}{3} \\
\int_0^\infty dx \frac{\sin^6(x)}{x^6} f(x) &= \int_0^{\frac{\pi}{2}} dt - \int_0^{\frac{\pi}{2}} dt \sin^2(t) + \frac{2}{15} \int_0^{\frac{\pi}{2}} dt \sin^4(t) = \frac{11\pi}{40}
\end{aligned} \tag{7}$$

Jolany 2018 also gives, trivially:

$$\int_0^{\frac{\pi}{2}} dt \sin^{2n}(t) = \frac{(2n-1)!!}{(2n)!!} \frac{\pi}{2} \tag{8}$$

which is useful for taking a given integral and applying this formalism to attain a solution. For example:

$$\int_0^\infty dx \frac{\sin^6(x)}{x^4} = \int_0^{\frac{\pi}{2}} dt \sin^2(t) - \frac{2}{3} \int_0^{\frac{\pi}{2}} dt \sin^4(t) = \frac{\pi}{4} - \frac{1}{4} \frac{\pi}{2} = \frac{\pi}{8} \tag{9}$$

Another creative ways to use Lobachevsky's Formula is:

$$\begin{aligned}
\int_0^\infty dx \frac{\sin^2(x)}{x^4} \tan^2\left(\frac{x}{2}\right) &= \int_0^\infty dx \frac{\sin^2(x)}{x^4} \left(\frac{1 - \cos(x)}{\sin(x)}\right)^2 \\
&= \frac{1}{2} \int_0^\infty d\left(\frac{x}{2}\right) \frac{\sin^4\left(\frac{x}{2}\right)}{\left(\frac{x}{2}\right)^4} = \frac{1}{2} \frac{\pi}{3} = \frac{\pi}{6}
\end{aligned} \tag{10}$$

Another creative way to use Lobachevsky's Formula is:

$$\begin{aligned}
\int_{\frac{\pi}{2}}^\infty \frac{1}{x^2} dx &= \frac{2}{\pi} = \int_0^\infty dx \frac{\sin^2(x)}{x^2} \frac{1}{\sin^2(x)} - \int_0^{\frac{\pi}{2}} dx \frac{1}{x^2} \\
&= \int_0^{\frac{\pi}{2}} dx \left(\frac{1}{\sin^2(x)} - \frac{1}{x^2}\right) = \int_0^{\frac{\pi}{2}} dx \sum_{k=1}^\infty \frac{1}{(x+k\pi)^2} + \frac{1}{(x-k\pi)^2} \\
&= \frac{\sum_{k=1}^\infty \left(\frac{1}{k-\frac{1}{2}} - \frac{1}{k+\frac{1}{2}}\right)}{\pi}
\end{aligned} \tag{11}$$

where the integral is expressed as a function of two terms over the opposite bounds to the initial expression, and the second and third lines are attained by Equation 4. Finally, in the next post we will use Lobachevsky's formula to find the Fourier Transform of various functions. This concludes this blog post.