

A Generalized Wallis Formula

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Abstract

This article generalizes the famous Wallis's formula

$$\int_0^{2\pi} \sin^{2k} \theta d\theta = \int_0^{2\pi} \cos^{2k} \theta d\theta = \frac{(2k)!2\pi}{2^{2k} (k!)^2} \text{ for } k \geq 0, \text{ to an integral over the}$$

unit sphere S^{n-1} . An application to the integral of polynomials over S^{n-1} is discussed.

Keywords

Willis Formula, Unit Sphere

One of Wallis formulas is

$$\int_0^{2\pi} \sin^{2k} \theta d\theta = \int_0^{2\pi} \cos^{2k} \theta d\theta = \frac{(2k)!2\pi}{2^{2k} (k!)^2}$$

for $k \geq 0$. This formula can be proved by various methods [1] [2] [3] [4] including a repeated application of a reduction formula such as

$$\int_0^{2\pi} \sin^k \theta d\theta = \frac{k-1}{k} \int_0^{2\pi} \sin^{k-2} \theta d\theta. \text{ Note that } \sin \theta \text{ and } \cos \theta \text{ are coordinates}$$

of a point on the unit sphere in R^2 . Since the above formula involves an integration over the unit circle in R^2 , its extension to higher dimensions is of interest.

For each $x = (x_1, x_2, \dots, x_n) \in R^n$, let $|x| = (\sum x_i^2)^{1/2}$ be its Euclidean norm. We call $\alpha = (\alpha_1, \alpha_2, \dots, \alpha_n)$, where $\alpha_i \geq 0$ are non-negative integers, a multi-index, and $|\alpha| = \sum |\alpha_i|$ its degree. Set $\alpha! = \alpha_1! \alpha_2! \dots \alpha_n!$ and $x^\alpha = x_1^{\alpha_1} x_2^{\alpha_2} \dots x_n^{\alpha_n}$. Let $S^{n-1} = \{\xi \in R^n : |\xi| = 1\}$ be the unit sphere in R^n and $d\sigma$ be its surface measure. Let $B_r(a) = \{x \in R^n : |x-a| \leq r\}$ stand for the ball of radius r centered at a . The gamma function is defined as $\Gamma(s) = \int_0^\infty e^{-t} t^{s-1} dt$, for $s > 0$. The generalized Wallis's formula is a special case of the following theorem.

Theorem 1 (i) $\int_{S^{n-1}} \xi^\alpha d\sigma = 0$, if any α_i is odd. In particular, the integral equals zero if $|\alpha|$ is odd.

$$(ii) \int_{S^{n-1}} \xi^{2\alpha} d\sigma = \frac{(2\alpha)! 2\pi^{n/2}}{2^{2|\alpha|} \alpha! \Gamma(n/2 + |\alpha|)}, |\alpha| \geq 0.$$

Setting $\alpha_i = k$ and $\alpha_j = 0$ for $j \neq i$ in the theorem, the generalized Wallis's formula follows

$$\int_{S^{n-1}} \xi_i^{2k} d\sigma = \frac{(2k)! 2\pi^{n/2}}{2^{2k} k! \Gamma(n/2 + k)}, k \geq 0.$$

Note that for $|\alpha| = 0$, (ii) is equivalent to the well-known formula

$$\omega_{n-1} = \frac{2\pi^{n/2}}{\Gamma(n/2)} \tag{1}$$

where ω_{n-1} is the surface area of the unit sphere in R^n . Theorem 1 is interesting in its own right and has further applications. For example, for a polynomial $p(x) = \sum_{|\alpha| \leq m} b_\alpha x^\alpha$ of degree m , one may express $\int_{B_r(0)} p(x) dx$ as a simple polynomial of degree $n+m$ in r . In the following we use polar coordinates $x = \rho\xi$, $\rho = |x|$, $\xi \in S^{n-1}$.

$$\begin{aligned} \int_{B_r(0)} p(x) dx &= \sum_{|\alpha| \leq m} b_\alpha \int_{B_r(0)} x^\alpha dx = \sum_{|\alpha| \leq m} b_\alpha \int_0^r \rho^{|\alpha|+n-1} d\rho \int_{S^{n-1}} \xi^\alpha d\sigma \\ &= \sum_{2|\alpha| \leq m} \frac{b_{2\alpha} r^{2|\alpha|+n}}{2^{|\alpha|+n}} \int_{S^{n-1}} \xi^{2\alpha} d\sigma = \sum_{|\alpha| \leq [m/2]} \frac{b_{2\alpha} d_\alpha}{2^{|\alpha|+n}} r^{2k+n} \\ &= \sum_{k=0}^{[m/2]} \left(\sum_{|\alpha|=k} \frac{b_{2\alpha} d_\alpha}{2k+n} \right) r^{2k+n} = \sum_{k=0}^{[m/2]} c_k r^{2k+n}. \end{aligned}$$

Here $d_\alpha = \int_{S^{n-1}} \xi^{2\alpha} d\sigma$ as given by (ii), and $[.]$ is the bracket function.

Proof of Theorem 1. (i) The proof is by induction on $|\alpha|$.

If $|\alpha| = 1$ then $\xi = \xi_i$ for some i . Therefore, $\int_{S^{n-1}} \xi^\alpha d\sigma = \int_{S^{n-1}} \xi_i d\sigma = 0$ by the symmetry of the sphere.

Assume now the assertion is true for $|\alpha| \leq m$ for some $m \geq 1$. Let $|\alpha| = m+1$ and assume, without loss of generality, that α_1 is odd. Applying the divergence theorem results in

$$\begin{aligned} \int_{S^{n-1}} \xi^\alpha d\sigma &= \int_{S^{n-1}} \xi_1 \left(\xi_1^{\alpha_1-1} \xi_2^{\alpha_2} \dots \xi_n^{\alpha_n} \right) d\sigma \\ &= \int_{B_1(0)} \frac{\partial}{\partial x_1} \left(x_1^{\alpha_1-1} x_2^{\alpha_2} \dots x_n^{\alpha_n} \right) dx. \end{aligned} \tag{2}$$

If $\alpha_1 = 1$, the last integral in (2) is zero. Otherwise, a conversion to polar coordinates in (2), yields,

$$\begin{aligned} \int_{S^{n-1}} \xi^\alpha d\sigma &= (\alpha_1 - 1) \int_{B_1(0)} x_1^{\alpha_1-2} x_2^{\alpha_2} \dots x_n^{\alpha_n} dx \\ &= (\alpha_1 - 1) \int_0^1 \rho^{m+n-2} d\rho \int_{S^{n-1}} \xi^\beta d\sigma = \frac{\alpha_1 - 1}{m+n-1} \int_{S^{n-1}} \xi^\beta d\sigma, \end{aligned}$$

where $\beta = (\alpha_1 - 2, \alpha_2, \dots, \alpha_n)$. The last integral is now zero, by the induction

hypothesis.

ii) The proof is by induction on $|\alpha|$.

For $|\alpha|=0$, we must establish (1). Let $e_n = \int_{R^n} e^{-\pi|x|^2} dx$. Writing e_n as a product of integrals and using polar coordinates in R^2 followed by a change of variables, one obtains

$$e_n = \prod_{i=1}^n \int_R e^{-\pi x_i^2} dx_i = (e_1)^n = (e_2)^{n/2}$$

$$= \left(\int_0^{2\pi} d\theta \int_0^\infty r e^{-\pi r^2} dr \right)^{n/2} = \left(\int_0^\infty e^{-u} du \right)^{n/2} = 1.$$

We used a change of variable $u = \pi r^2$ in the previous integral. Converting to polar coordinates for R^n results in

$$1 = e_n = \int_{R^n} e^{-\pi|x|^2} dx = \omega_{n-1} \int_0^\infty r^{n-1} e^{-\pi r^2} dr$$

$$= \frac{\omega_{n-1}}{2\pi^{n/2}} \int_0^\infty u^{n/2-1} e^{-u} du = \frac{\Gamma(n/2)}{2\pi^{n/2}} \omega_{n-1}.$$

Identity (1) follows immediately from the last equation.

Now suppose the claim is true for $|\alpha|=m$. Let $|\alpha|=m+1$. We may assume, without loss of generality, that $\alpha_1 \geq 1$. Applying the divergence theorem followed by a conversion to polar coordinates leads to

$$\int_{S^{n-1}} \xi^{2\alpha} d\sigma = \int_{S^{n-1}} \xi_1 \left(\xi_1^{2\alpha_1-1} \xi_2^{2\alpha_2} \dots \xi_n^{2\alpha_n} \right) d\sigma = \int_{B_1(0)} \frac{\partial}{\partial x_1} \left(x_1^{2\alpha_1-1} x_2^{2\alpha_2} \dots x_n^{2\alpha_n} \right) dx$$

$$= (2\alpha_1 - 1) \int_{B_1(0)} x_1^{2\alpha_1-2} x_2^{2\alpha_2} \dots x_n^{2\alpha_n} dx = \frac{2\alpha_1 - 1}{n + 2m} \int_{S^{n-1}} \xi^{2\beta} d\sigma,$$

where $\beta = (\alpha_1 - 1, \alpha_2, \dots, \alpha_n)$. Since $|\beta|=m$, and using the fact that $\Gamma(s+1) = s\Gamma(s)$ along with the induction hypothesis, we get

$$\int_{S^{n-1}} \xi^{2\alpha} d\sigma = \frac{2\alpha_1 - 1}{n + 2m} \cdot \frac{(2\beta)! 2\pi^{n/2}}{2^{2|\beta|} \beta! \Gamma(n/2 + m)} = \frac{(2\alpha)! 2\pi^{n/2}}{2^{2|\alpha|} \alpha! \Gamma(n/2 + |\alpha|)}.$$

□

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