

Two Computations

1.
$$\boxed{\sum_{k=1}^{\infty} \frac{1}{k^2} = \frac{\pi^2}{6}}$$

Step 1
$$\sin x = \sum_{k=0}^{\infty} \frac{(-1)^k}{(2k+1)!} x^{2k+1}$$

Step 2
$$\begin{aligned} \frac{\sin x}{x} &= \sum_{k=0}^{\infty} \frac{(-1)^k}{(2k+1)!} x^{2k} \\ &= 1 - \frac{x^2}{6} + \frac{x^4}{120} - \dots \end{aligned} \quad (A)$$

Step 3 - the key; originally noticed by Euler

$$\frac{\sin x}{x} = 0 \text{ when } x = \pi n, n = \pm 1, \pm 2, \dots$$

So it is reasonable to write

$$\begin{aligned} \frac{\sin x}{x} &= \prod_{n=1}^{\infty} \left(1 - \frac{x^2}{\pi^2 n^2}\right) \\ &= \left(1 - \frac{x^2}{\pi^2}\right) \left(1 - \frac{x^2}{4\pi^2}\right) \left(1 - \frac{x^2}{9\pi^2}\right) \dots \end{aligned} \quad (B)$$

[Similar to factoring polynomials].

Step 4 Now compare the coefficients of x^2 in (A) and (B):

$$-\frac{x^2}{6} = -\frac{x^2}{\pi^2} \sum_{n=1}^{\infty} \frac{1}{n^2}$$

The result follows.

Step 5 To practice: in the same way,

confirm that
$$\sum_{k=1}^{\infty} \frac{1}{k^4} = \frac{\pi^4}{90}$$

2.
$$\boxed{\frac{1}{\sqrt{2\pi}} \int_{-\infty}^{+\infty} e^{-\frac{x^2}{2}} dx = 1}$$

Step 1
$$I = \int_{-\infty}^{+\infty} e^{-\frac{x^2}{2}} dx$$

Step 2
$$\begin{aligned} I^2 &= \int_{-\infty}^{+\infty} e^{-\frac{x^2}{2}} dx \int_{-\infty}^{+\infty} e^{-\frac{y^2}{2}} dy \\ &= \iint_{\mathbb{R}^2} e^{-\frac{x^2+y^2}{2}} dx dy. \end{aligned}$$

Step 3 polar coordinates in \mathbb{R}^2

$(r, \theta): x^2 + y^2 = r^2; dx dy = r dr d\theta$

So that
$$\begin{aligned} I^2 &= \int_0^{2\pi} \left(\int_0^{\infty} e^{-r^2/2} r dr \right) d\theta \\ &= \underbrace{\left(\int_0^{2\pi} d\theta \right)}_{2\pi} \underbrace{\left(\int_0^{\infty} e^{-u} du \right)}_1 = 2\pi \end{aligned}$$

or $I^2 = 2\pi$, so that
$$\boxed{I = \sqrt{2\pi}}$$