

HW 2

Physics 3041
Mathematical Methods for Physicists

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Nasser M. Abbasi

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1 Problem 2.2.3

Evaluate $\int_0^1 e^{\sqrt{x}} dx$. Show that $\int_0^\infty e^{-x^4} dx = \Gamma\left(\frac{5}{4}\right)$

Solution

Let $y = \sqrt{x}$. Therefore

$$\begin{aligned}\frac{dy}{dx} &= \frac{1}{2} \frac{1}{\sqrt{x}} \\ &= \frac{1}{2} \frac{1}{y}\end{aligned}$$

And

$$dx = 2ydy$$

When $x = 0, y = 0$ and when $x = 1, y = 1$. Substituting this back into $\int_0^1 e^{\sqrt{x}} dx$ gives $\int_0^1 e^y (2ydy) = 2 \int_0^1 ye^y dy$. This integral is evaluated using integration by parts.

$$udv = uv|_0^1 - \int_0^1 vdu$$

Let $u = y$ and $dv = e^y$, then $du = dy$ and $v = e^y$. The above becomes

$$\begin{aligned}2\left(\int_0^1 ye^y dy\right) &= 2\left(uv|_0^1 - \int_0^1 vdu\right) \\ &= 2\left(ye^y|_0^1 - \int_0^1 e^y dy\right) \\ &= 2\left((e^1 - 0) - e^y|_0^1\right) \\ &= 2(e - (e - 1)) \\ &= 2(e - e + 1) \\ &= 2\end{aligned}$$

Hence

$$\int_0^1 e^{\sqrt{x}} dx = 2$$

For the second part of the question asking to evaluate $\int_0^\infty e^{-x^4} dx$, let

$$x = y^{\frac{1}{4}}$$

Then

$$\frac{dx}{dy} = \frac{1}{4} y^{\left(\frac{1}{4}-1\right)}$$

When $x = 0, y = 0$ and when $x = \infty, y = \infty$. Hence the above integral becomes

$$\begin{aligned}\int_0^\infty e^{-x^4} dx &= \int_0^\infty e^{-y} \left(\frac{1}{4} y^{\left(\frac{1}{4}-1\right)} dy\right) \\ &= \frac{1}{4} \int_0^\infty y^{\left(\frac{1}{4}-1\right)} e^{-y} dy\end{aligned}\tag{1}$$

Comparing the above to integral (2.1.39) in the book which says

$$F(n) = \int_0^\infty y^n e^{-y} dy\tag{2}$$

$$\Gamma(n) = F(n - 1)\tag{3}$$

Then putting $n = \frac{1}{4}$ in (3) gives

$$\begin{aligned}\Gamma\left(\frac{1}{4}\right) &= F\left(\frac{1}{4} - 1\right) \\ &= \int_0^{\infty} y^{\left(\frac{1}{4}-1\right)} e^{-y} dy\end{aligned}$$

Which is (1). This means that

$$\int_0^{\infty} y^{\left(\frac{1}{4}-1\right)} e^{-y} dy = \Gamma\left(\frac{1}{4}\right)$$

Hence

$$\frac{1}{4} \int_0^{\infty} y^{\left(\frac{1}{4}-1\right)} e^{-y} dy = \frac{1}{4} \Gamma\left(\frac{1}{4}\right) \quad (4)$$

To obtain the final form, the following property of Gamma functions is used

$$\Gamma(n + 1) = n\Gamma(n)$$

Which means that when $n = \frac{1}{4}$, the above becomes

$$\begin{aligned}\Gamma\left(\frac{1}{4} + 1\right) &= \frac{1}{4} \Gamma\left(\frac{1}{4}\right) \\ \Gamma\left(\frac{5}{4}\right) &= \frac{1}{4} \Gamma\left(\frac{1}{4}\right)\end{aligned}$$

Using this in (4) shows that

$$\frac{1}{4} \int_0^{\infty} y^{\left(\frac{1}{4}-1\right)} e^{-y} dy = \Gamma\left(\frac{5}{4}\right)$$

Which implies

$$\int_0^{\infty} e^{-x^4} dx = \Gamma\left(\frac{5}{4}\right)$$

Which is what we are asked to show.

2 Problem 2.2.10 (or part a of problem 2)

Problem 2.2.10. Consider

$$I = \int_0^1 \frac{t-1}{\ln t} dt.$$

Think of the t in $t-1$ as the $a = 1$ limit of t^a . Let $I(a)$ be the corresponding integral. Take the a derivative of both sides (using $t^a = e^{a \ln t}$) and evaluate dI/da by evaluating the corresponding integral by inspection. Given dI/da obtain I by performing the indefinite integral of both sides with respect to a . Determine the constant of integration using your knowledge of $I(0)$. Show that the original integral equals $\ln 2$.

Figure 1: Problem statement

Solution

Let

$$I(a) = \int_0^1 \frac{t^a - 1}{\ln t} dt$$

Where $a = 1$ for the specific integral in this problem. The above is the parametrized general form. Taking derivative w.r.t a gives

$$\begin{aligned} \frac{dI(a)}{da} &= \frac{d}{da} \left(\int_0^1 \frac{t^a - 1}{\ln t} dt \right) \\ &= \int_0^1 \frac{d}{da} \left(\frac{t^a - 1}{\ln t} \right) dt \\ &= \int_0^1 \frac{1}{\ln t} \frac{d}{da} (t^a - 1) dt \end{aligned} \quad (1)$$

But

$$\begin{aligned} \frac{d}{da} (t^a - 1) &= \frac{d}{da} (e^{a \ln t} - 1) \\ &= \ln(t) (e^{a \ln t}) \end{aligned} \quad (2)$$

Substituting (2) into (1) gives

$$\begin{aligned} \frac{dI(a)}{da} &= \int_0^1 \frac{1}{\ln t} (\ln(t) (e^{a \ln t})) dt \\ &= \int_0^1 e^{a \ln t} dt \\ &= \int_0^1 t^a dt \\ &= \frac{t^{a+1}}{a+1} \Big|_0^1 \\ &= \frac{1}{1+a} \quad a \neq -1 \end{aligned} \quad (3)$$

Integrating the above is used to $I(a)$ gives

$$\begin{aligned} I(a) &= \int_0^a \frac{1}{1+\tau} d\tau \\ &= \ln(1+\tau) \Big|_0^a \\ &= \ln(1+a) - \ln(1) \\ &= \ln(1+a) \quad a \neq -1 \end{aligned}$$

When $a = 1$ the above becomes

$$\begin{aligned} I(1) &= \int_0^1 \frac{t-1}{\ln t} dt \\ &= \ln(1+1) \\ &= \ln(2) \end{aligned}$$

Hence

$$\int_0^1 \frac{t-1}{\ln t} dt = \ln(2)$$

3 Problem 2.2.11 (or part b of problem 2)

Problem 2.2.11. Given

$$\int_0^{\infty} e^{-ax} \sin kx dx = \frac{k}{a^2 + k^2},$$

evaluate $\int_0^{\infty} x e^{-ax} \sin kx dx$ and $\int_0^{\infty} x e^{-ax} \cos kx dx$.

Figure 2: Problem statment

Solution

3.1 part (1)

$$I = \int_0^{\infty} e^{-ax} \sin kx dx$$

Taking derivative w.r.t a gives

$$\begin{aligned} \frac{dI}{da} &= \frac{d}{da} \left(\int_0^{\infty} e^{-ax} \sin kx dx \right) \\ &= \int_0^{\infty} \frac{d}{da} (e^{-ax} \sin kx) dx \\ &= \int_0^{\infty} -x e^{-ax} \sin kx dx \\ &= - \int_0^{\infty} x e^{-ax} \sin kx dx \end{aligned}$$

Which is the integral the problem is asking to find. Therefore, since I is also given as $\frac{k}{a^2+k^2}$ then

$$\begin{aligned} - \int_0^{\infty} x e^{-ax} \sin kx dx &= \frac{d}{da} \left(\frac{k}{a^2 + k^2} \right) \\ &= k \frac{d}{da} \left(\frac{1}{a^2 + k^2} \right) \\ &= k(-1)(a^2 + k^2)^{-2} (2a) \\ &= - \frac{2ak}{(a^2 + k^2)^2} \end{aligned}$$

Therefore

$$\int_0^{\infty} x e^{-ax} \sin kx dx = \frac{2ak}{(a^2 + k^2)^2}$$

3.2 part (2)

$$I = \int_0^{\infty} e^{-ax} \sin kx dx$$

Taking derivative w.r.t. k gives

$$\begin{aligned}\frac{dI}{dk} &= \frac{d}{dk} \left(\int_0^{\infty} e^{-ax} \sin kx dx \right) \\ &= \int_0^{\infty} \frac{d}{dk} (e^{-ax} \sin kx) dx \\ &= \int_0^{\infty} e^{-ax} \frac{d}{dk} (\sin kx) dx \\ &= \int_0^{\infty} x e^{-ax} \cos kx dx\end{aligned}$$

Which is the integral the problem is asking to find. Therefore, since I is also given as $\frac{k}{a^2+k^2}$ then

$$\begin{aligned}\int_0^{\infty} x e^{-ax} \cos kx dx &= \frac{d}{dk} \left(\frac{k}{a^2+k^2} \right) \\ &= \frac{(a^2+k^2) - k(2k)}{(a^2+k^2)^2} \\ &= \frac{a^2+k^2-2k^2}{(a^2+k^2)^2} \\ &= \frac{a^2-k^2}{(a^2+k^2)^2}\end{aligned}$$

Hence

$$\int_0^{\infty} x e^{-ax} \cos kx dx = \frac{a^2-k^2}{(a^2+k^2)^2}$$

4 Problem 3

3. The probability to find a particle at position between x and $x + dx$ is

$$P(x)dx = A \exp(-\alpha x^2 + \beta x^3)dx,$$

where A , α , and β are positive parameters. By the definition of probability,

$$\int_{-\infty}^{\infty} P(x)dx = 1.$$

Treat β as a small parameter, i.e., for any given x , you can view $P(x)$ as a function of β and expand it around $\beta = 0$.

(a) Find A to the first order of β . (15 points)

(b) Find the average position

$$\bar{x} = \int_{-\infty}^{\infty} xP(x)dx$$

to the first order of β . (25 points)

Figure 3: Problem statement

Solution

4.1 Part (a)

$$P(x, \beta) = Ae^{-\alpha x^2 + \beta x^3}$$

Expanding around $\beta = 0$ by fixing x , gives

$$P(x, \beta) = P(x, 0) + \beta \left. \frac{\partial P}{\partial \beta} \right|_{\beta=0} + \frac{\beta^2}{2!} \left. \frac{\partial^2 P}{\partial \beta^2} \right|_{\beta=0} + \dots \quad (1)$$

But

$$P(x, 0) = Ae^{-\alpha x^2} \quad (2)$$

And

$$\frac{\partial P}{\partial \beta} = Ax^3 e^{-\alpha x^2 + \beta x^3} \quad (3)$$

No need to take more derivatives since the problem is asking for first order of β . Substituting (2,3) into (1) gives

$$\begin{aligned} P(x, \beta) &= Ae^{-\alpha x^2} + \beta Ax^3 e^{-\alpha x^2 + \beta x^3} \Big|_{\beta=0} + \dots \\ &= Ae^{-\alpha x^2} + \beta Ax^3 e^{-\alpha x^2} + \dots \end{aligned} \quad (4)$$

Using the above in the definition $\int_{-\infty}^{\infty} P(x)dx = 1$ gives

$$\begin{aligned} \int_{-\infty}^{\infty} (Ae^{-\alpha x^2} + \beta Ax^3 e^{-\alpha x^2}) dx &= 1 \\ A \left(\int_{-\infty}^{\infty} e^{-\alpha x^2} dx + \beta \int_{-\infty}^{\infty} x^3 e^{-\alpha x^2} dx \right) &= 1 \end{aligned} \quad (5)$$

But

$$\int_{-\infty}^{\infty} x^3 e^{-\alpha x^2} dx = 0$$

This is because $e^{-\alpha x^2}$ is an even function over $(-\infty, +\infty)$ and x^3 is odd. Eq (5) now simplifies to

$$A \int_{-\infty}^{\infty} e^{-\alpha x^2} dx = 1$$

But $\int_{-\infty}^{\infty} e^{-\alpha x^2} dx = \sqrt{\frac{\pi}{\alpha}}$ ($\alpha > 0$) because it is standard Gaussian integral. The above now becomes

$$A \sqrt{\frac{\pi}{\alpha}} = 1$$

$$A = \sqrt{\frac{\alpha}{\pi}} \quad \alpha > 0$$

4.2 Part b

$$\bar{x} = \int_{-\infty}^{\infty} xP(x)dx$$

Using Eq. (4) from part (a), the above becomes

$$\begin{aligned} \bar{x} &= \int_{-\infty}^{\infty} x(Ae^{-\alpha x^2} + \beta Ax^3 e^{-\alpha x^2})dx \\ &= A \int_{-\infty}^{\infty} xe^{-\alpha x^2} dx + A \int_{-\infty}^{\infty} \beta x^4 e^{-\alpha x^2} dx \end{aligned}$$

But $\int_{-\infty}^{\infty} xe^{-\alpha x^2} dx = 0$ since $e^{-\alpha x^2}$ is an even function over $(-\infty, +\infty)$ and x is an odd function. The above simplifies to

$$\bar{x} = A\beta \int_{-\infty}^{\infty} x^4 e^{-\alpha x^2} dx \quad (6)$$

To evaluate the above, starting from the standard Gaussian integral given by

$$I(\alpha) = \int_{-\infty}^{\infty} e^{-\alpha x^2} dx = \sqrt{\frac{\pi}{\alpha}}$$

Taking derivative w.r.t α of both sides of the above results in

$$\begin{aligned} I'(\alpha) &= \int_{-\infty}^{\infty} \frac{d}{d\alpha} e^{-\alpha x^2} dx = \frac{d}{d\alpha} \sqrt{\frac{\pi}{\alpha}} \\ &= \int_{-\infty}^{\infty} -x^2 e^{-\alpha x^2} dx = \sqrt{\pi} \left(-\frac{1}{2}\right) \alpha^{-\frac{3}{2}} \\ &= \int_{-\infty}^{\infty} x^2 e^{-\alpha x^2} dx = \frac{\sqrt{\pi}}{2} \alpha^{-\frac{3}{2}} \end{aligned}$$

Taking one more derivative w.r.t α gives

$$\begin{aligned} I''(\alpha) &= \int_{-\infty}^{\infty} \frac{d}{d\alpha} x^2 e^{-\alpha x^2} dx = \frac{d}{d\alpha} \left(\frac{\sqrt{\pi}}{2} \alpha^{-\frac{3}{2}} \right) \\ &= \int_{-\infty}^{\infty} -x^4 e^{-\alpha x^2} dx = \frac{\sqrt{\pi}}{2} \left(-\frac{3}{2} \alpha^{-\frac{5}{2}} \right) \\ &= \int_{-\infty}^{\infty} x^4 e^{-\alpha x^2} dx = \frac{\sqrt{\pi}}{2} \left(\frac{3}{2} \alpha^{-\frac{5}{2}} \right) \end{aligned}$$

Now the integrand is the one we want. This shows that

$$\int_{-\infty}^{\infty} x^4 e^{-\alpha x^2} dx = \frac{3\sqrt{\pi}}{4\alpha^{\frac{5}{2}}}$$

Using the above result in (6) gives

$$\bar{x} = A\beta\left(\frac{3\sqrt{\pi}}{4\alpha^{\frac{5}{2}}}\right)$$

But $A = \sqrt{\frac{\alpha}{\pi}}$ from part(a). Hence the above becomes

$$\begin{aligned}\bar{x} &= \sqrt{\frac{\alpha}{\pi}}\beta\left(\frac{3\sqrt{\pi}}{4\alpha^{\frac{5}{2}}}\right) \\ &= \alpha^{\frac{1}{2}}\beta\frac{3}{4\alpha^{\frac{5}{2}}} \\ &= \beta\frac{3}{4\alpha^{\frac{5}{2}-\frac{1}{2}}} \\ &= \frac{3}{4}\frac{\beta}{\alpha^2} \quad \alpha > 0\end{aligned}$$

5 Problem 4

4. A container of volume V encloses a neutrino gas of temperature T . The number of neutrinos with energy between E and $E + dE$ is

$$dN = \left(\frac{4\pi V}{h^3 c^3} \right) \frac{E^2}{\exp[E/(kT)] + 1} dE,$$

where h is the Planck constant, c is the speed of light, and k is the Boltzmann constant.

(a) Express the total energy density of the neutrino gas in terms of a dimensional factor multiplying a dimensionless integral. Show that the factor has the correct dimension. (10 points).

(b) Follow the discussion of a photon gas and evaluate the dimensionless integral. (20 points).

Figure 4: Problem statement

Solution

5.1 Part a

$$dN = \left(\frac{4\pi V}{h^3 c^3} \right) \frac{E^2}{1 + e^{\frac{E}{kT}}} dE$$

The total energy is therefore

$$E_{total} = \int E dN$$

Hence the energy density ρ is

$$\begin{aligned} \rho &= \frac{1}{V} \int E dN \\ &= \frac{1}{V} \int_0^\infty \left(\frac{4\pi V}{h^3 c^3} \right) \frac{E E^2}{1 + e^{\frac{E}{kT}}} dE \\ &= \left(\frac{1}{V} \right) \left(\frac{4\pi V}{h^3 c^3} \right) \int_0^\infty \frac{E^3}{1 + e^{\frac{E}{kT}}} dE \\ &= \frac{4\pi}{h^3 c^3} \int_0^\infty \frac{E^3}{1 + e^{\frac{E}{kT}}} dE \end{aligned} \quad (1)$$

k (Boltzmann constant) has units of $\frac{[J]}{[K]}$ where J is joule and K is temperature in Kelvin.

Hence units of $\frac{E}{kT}$ is $\frac{[J]}{[K][K]}$ which is dimensionless. Let

$$x = \frac{E}{kT}$$

Therefore $\frac{dx}{dE} = \frac{1}{kT}$. When $E = 0, x = 0$ and when $E = \infty, x = \infty$. Substituting this into the integral in (1) gives

$$\begin{aligned} \int_0^\infty \frac{E^3}{1 + e^{\frac{E}{kT}}} dE &= \int_0^\infty \frac{(xkT)^3}{1 + e^x} (kT dx) \\ &= (kT)^4 \int_0^\infty \frac{x^3}{1 + e^x} dx \end{aligned} \quad (2)$$

Substituting (2) into (1) gives

$$\rho = \left(\frac{4\pi}{h^3 c^3} \right) (kT)^4 \int_0^\infty \frac{x^3}{1 + e^x} dx \quad (3)$$

Units of c (speed of light) is $\frac{[L]}{[T]}$ where $[L]$ is length in meters and $[T]$ is time in seconds. Units for Planck constant h is $[J][T]$ (Joule-second). Therefore the factor $\left(\frac{4\pi}{h^3c^3}\right)(kT)^4$ above in (3) in front of the integral has units

$$\begin{aligned}\left(\frac{4\pi}{h^3c^3}\right)(kT)^4 &= \frac{1}{([J][T])^3\left(\frac{[L]}{[T]}\right)^3}\left(\frac{[J]}{[K]}\right)^4 \\ &= \frac{1}{[J]^3[L]^3}([J])^4 \\ &= \frac{[J]}{[L]^3}\end{aligned}$$

Which has the correct units of energy density. Let this factor be called $\Phi = \left(\frac{4\pi}{h^3c^3}\right)(kT)^4$. Then (3) can be written as

$$\rho = \Phi \int_0^\infty \frac{x^3}{1+e^x} dx$$

5.2 Part b

The dimensionless integral found in part (a) is

$$I = \int_0^\infty \frac{x^3}{e^x + 1} dx \quad (1)$$

But

$$\frac{1}{e^x + 1} = \frac{1}{e^x - 1} - 2\frac{1}{e^{2x} - 1}$$

We did the above, to make the denominator has the form $e^x - 1$, which is easier to work with following the lecture notes than working with $e^x + 1$. Eq (1) now becomes

$$I = \int_0^\infty \frac{x^3}{e^x - 1} dx - 2 \int_0^\infty \frac{x^3}{e^{2x} - 1} dx \quad (2)$$

The first integral has the standard form $\int_0^\infty \frac{x^n}{e^x - 1} dx$. Hence

$$\int_0^\infty \frac{x^3}{e^x - 1} dx = (3!)\xi(4)$$

(Derivations of the above is given at the end of this problem). Now we evaluate on the second integral in (2). Let $y = 2x$, then $\frac{dy}{dx} = 2$. The limits do not change. The integral becomes

$$\int_0^\infty \frac{\frac{y^3}{8}}{e^y - 1} \frac{dy}{2} = \frac{1}{16} \int_0^\infty \frac{y^3}{e^y - 1} dy$$

We see that $\int_0^\infty \frac{y^3}{e^y - 1} dy$ now has the same form as the first integral. Hence $\int_0^\infty \frac{y^3}{e^y - 1} dy = (3!)\xi(4)$. Putting these two results back into (2) gives the final result

$$\begin{aligned}I &= (3!)\xi(4) - 2\left(\frac{1}{16}(3!)\xi(4)\right) \\ &= (3!)\xi(4)\left(1 - 2\left(\frac{1}{16}\right)\right) \\ &= (6)\xi(4)\left(1 - \frac{1}{8}\right) \\ &= (6)\xi(4)\frac{7}{8} \\ &= \frac{21}{4}\xi(4)\end{aligned}$$

But from class handout, $\xi(4) = \frac{\pi^4}{90}$. Hence

$$\begin{aligned}\int_0^{\infty} \frac{x^3}{e^x + 1} dx &= \frac{21}{4} \left(\frac{\pi^4}{90} \right) \\ &= \frac{7}{4} \left(\frac{\pi^4}{30} \right) \\ &= \frac{7}{120} \pi^4 \\ &\approx 5.6822\end{aligned}$$

Using this in the result obtained in part (a) gives the energy density as

$$\begin{aligned}\rho &= \Phi \int_0^{\infty} \frac{x^3}{1 + e^x} dx \\ &= \left(\frac{7\pi^4}{120} \right) \left(\frac{4\pi}{h^3 c^3} \right) (kT)^4\end{aligned}$$

Derivation of the integral

In the above, we used the result that $\int_0^{\infty} \frac{x^n}{e^x - 1} dx = (n!) \xi(n+1)$. For $n = 3$ this becomes $(3!) \xi(4)$.

To show how this came above, we start by multiplying the numerator and denominator of the integrand by e^{-x} . This gives

$$\int_0^{\infty} \frac{x^n e^{-x}}{1 - e^{-x}} dx \quad (3)$$

Let $y = e^{-x}$ then

$$\begin{aligned}\frac{e^{-x}}{1 - e^{-x}} &= \frac{y}{1 - y} \\ &= y(1 + y + y^2 + y^3 + \dots) \\ &= y + y^2 + y^3 + \dots \\ &= \sum_{k=1}^{\infty} y^k \\ &= \sum_{k=1}^{\infty} e^{-kx}\end{aligned}$$

Using the above sum in Eq (3) gives

$$\begin{aligned}\int_0^{\infty} \frac{x^n e^{-x}}{1 - e^{-x}} dx &= \int_0^{\infty} x^n \sum_{k=1}^{\infty} e^{-kx} dx \\ &= \sum_{k=1}^{\infty} \int_0^{\infty} x^n e^{-kx} dx\end{aligned}$$

Let $z = kx$. Then $\frac{dz}{dx} = k$. When $x = 0, z = 0$ and when $x = \infty, z = \infty$. The above becomes

$$\begin{aligned}\int_0^{\infty} \frac{x^n e^{-x}}{1 - e^{-x}} dx &= \sum_{k=1}^{\infty} \int_0^{\infty} \left(\frac{z}{k} \right)^n e^{-z} \left(\frac{dz}{k} \right) \\ &= \sum_{k=1}^{\infty} \frac{1}{k^{n+1}} \int_0^{\infty} z^n e^{-z} dz \\ &= \sum_{k=1}^{\infty} \frac{1}{k^{n+1}} \left(\int_0^{\infty} x^n e^{-x} dx \right)\end{aligned}$$

But $\int_0^{\infty} x^n e^{-x} dx = n!$, which can be shown by integration by parts repeatedly n times. The above integral now becomes

$$\int_0^{\infty} \frac{x^n e^{-x}}{1 - e^{-x}} dx = (n!) \sum_{k=1}^{\infty} \frac{1}{k^{n+1}}$$

The sum $\sum_{k=1}^{\infty} \frac{1}{k^{n+1}}$ is called the Zeta function $\zeta(n+1)$. When $n = 3$ the above result becomes

$$\begin{aligned}\int_0^{\infty} \frac{x^3}{e^x - 1} dx &= (3!) \sum_{k=1}^{\infty} \frac{1}{k^4} \\ &= (3!) \zeta(4)\end{aligned}$$

Which is the result used earlier.