STEP III, 2015 , Q1

1 **(i)** Let

$$I_n = \int_0^\infty \frac{1}{(1+u^2)^n}\,\mathrm{d}u\,,$$

where n is a positive integer. Show that

$$I_n - I_{n+1} = \frac{1}{2n} I_n$$

and deduce that

$$I_{n+1} = \frac{(2n)!\,\pi}{2^{2n+1}(n!)^2}\,.$$

(ii) Let

$$J = \int_0^\infty \mathrm{f}\big((x - x^{-1})^2\big)\,\mathrm{d}x\,,$$

where f is any function for which the integral exists. Show that

$$J = \int_0^\infty x^{-2}\mathrm{f}\big((x-x^{-1})^2\big)\,\mathrm{d}x = \frac{1}{2}\int_0^\infty (1+x^{-2})\mathrm{f}\big((x-x^{-1})^2\big)\,\mathrm{d}x = \int_0^\infty \mathrm{f}\big(u^2\big)\,\mathrm{d}u\,.$$

(iii) Hence evaluate

$$\int_0^\infty \frac{x^{2n-2}}{(x^4 - x^2 + 1)^n}\,\mathrm{d}x\,,$$

where n is a positive integer.