





So we want to evaluate  $\int_0^\infty x^a R(x) dx$  for  $0 < a < 1$ . We consider the function  $f(z) = z^a R(z)$  in the complex plane.

:  $f(z) = z^a R(z)$  has poles at  $z_1, \dots, z_k$  in the region  $0 < \arg z < 2\pi$ .

$$\int_\gamma z^a R(z) dz = \sum_{j=1}^k \text{Res}(z^a R(z), z_j)$$

: radius  $r < r_j < R$  (where  $r_j$  are the radii of the poles) and  $r, R \rightarrow \infty$ .

$z = Re^{i\theta}$   
 $\theta \rightarrow 0 \rightarrow 2\pi$

$$\left| \int_{R \rightarrow \infty} z^a R(z) dz \right| \leq (2\pi - 2\alpha) \cdot \epsilon$$

$$|R^a \cdot R(R \cdot e^{i\theta})| \ll R > R_\epsilon \text{ is } R_\epsilon \text{ at } \theta = 0, 2\pi \text{ for } R > R_\epsilon$$

(for  $R > R_\epsilon$ )  $\lim_{R \rightarrow \infty} \int_{R \rightarrow \infty} z^a R(z) dz = 0$

(for  $R \rightarrow \infty$ ,  $\alpha < 1$ )  $\lim_{\delta \rightarrow 0^+} \int_0^\infty (x+i\delta)^a R(x+i\delta) dx = \int_0^\infty x^a R(x) dx$

$$(x-i\delta)^a R(x-i\delta) = e^{i\alpha \log|x-i\delta| + i \arg(x-i\delta)} R(x-i\delta)$$

$\arg(x-i\delta) \rightarrow -\alpha \pi$  as  $\delta \rightarrow 0$

$$= x^a \cdot e^{-i\alpha \pi} \cdot R(x) = e^{-i\alpha \pi} x^a R(x)$$

$$\lim_{\delta \rightarrow 0^+} \int_0^\infty (x-i\delta)^a R(x-i\delta) dx = e^{-i\alpha \pi} \int_0^\infty x^a R(x) dx$$



$$(1 - e^{-2\pi i \alpha}) \int_0^\infty x^a R(x) dx = 2\pi i \sum_{j=1}^k \text{Res}(z^a R(z), z_j)$$

$\square$  This is the result we wanted to prove.