

Exercise. Compute

$$\int_0^{2\pi} e^{\cos t} [\cos(t + \sin t)] dt \quad \text{and} \quad \int_0^{2\pi} e^{\cos t} [\sin(t + \sin t)] dt$$

by computing $\int_{\gamma} e^z dz$ where $\gamma: [0, 2\pi] \rightarrow \mathbb{C}$ is given by $\gamma(t) := e^{it}$.

By the FTC for path integral (thm 2.8),

$$\int_{\gamma} e^z dz = 0 \quad (1)$$

(since γ is a closed piecewise smooth curve, the function $f(z) = e^z$ is entire, and $f'(z) = e^z$ is continuous on γ^* we have

$\int_{\gamma} f'(z) dz = 0$). On the other hand, by definition of path integral,

$$\int_{\gamma} e^z dz = \int_0^{2\pi} e^{\gamma(t)} (\gamma'(t)) dt = \int_0^{2\pi} e^{e^{it}} (i e^{it}) dt. \quad (2)$$

So $\int_0^{2\pi} e^{e^{it}} e^{it} dt = 0$ by (1) and (2). Thus

$$\begin{aligned} 0 &= \int_0^{2\pi} e^{e^{it}} e^{it} dt \\ &= \int_0^{2\pi} e^{\cos t + i \sin t} e^{it} dt \\ &= \int_0^{2\pi} e^{\cos t} e^{i(t + \sin t)} dt \\ &= \int_0^{2\pi} e^{\cos t} \cdot [\cos(t + \sin t) + i \sin(t + \sin t)] dt \\ &= \int_0^{2\pi} e^{\cos t} \cos(t + \sin t) dt + i \int_0^{2\pi} e^{\cos t} \sin(t + \sin t) dt. \end{aligned}$$

Note that

$$\begin{aligned} \int_0^{2\pi} e^{\cos t} \cos(t + \sin t) dt &\in \mathbb{R} \\ \int_0^{2\pi} e^{\cos t} \sin(t + \sin t) dt &\in \mathbb{R}. \end{aligned}$$

So

$$\int_0^{2\pi} e^{\cos t} \cos(t + \sin t) dt = 0$$

and

$$\int_0^{2\pi} e^{\cos t} \sin(t + \sin t) dt = 0.$$