

PROOF OF FORMULA 3.461.4

$$\int_{-\infty}^{\infty} (x + ia)^{2n} e^{-x^2} dx = \frac{n! (2n-1)!! \sqrt{\pi}}{2^n} \sum_{k=0}^n (-1)^k \frac{(2a)^{2k}}{(2k)! (n-k)!}$$

Expand the binomial and observe that the integrals corresponding to odd powers of x vanish. Therefore

$$\int_{-\infty}^{\infty} (x + ia)^{2n} e^{-x^2} dx = 2 \sum_{k=0}^{\infty} \binom{2n}{2k} (-1)^k a^{2k} \int_0^{\infty} x^{2n-2k} e^{-x^2} dx.$$

The change of variables $t = x^2$ shows that

$$\int_0^{\infty} x^{2n-2k} e^{-x^2} dx = \frac{1}{2} \int_0^{\infty} t^{n-k-1/2} e^{-t} dt = \frac{1}{2} \Gamma(n-k + \frac{1}{2}).$$

The expression **8.339.2**:

$$\Gamma(r + \frac{1}{2}) = \frac{\sqrt{\pi}}{2^r} (2r-1)!!$$

gives the result. The final expression can be simplified using

$$\frac{(2n-2k-1)!!}{(2n-2k)!} = \frac{1}{2^{n-k} (n-k)!} \text{ and } (2n)! = (2n-1)!! 2^n n!.$$