

1 Tom's favorite integral

$$I = \int_0^{\infty} \frac{x^3}{e^x - 1} dx = \frac{\pi^4}{15}$$

One quick and dirty way to get it:

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

Use the geometric series for $1/(1 - z) = 1 + z + z^2 + \dots$,

$$= \int_0^{\infty} x^3 e^{-x} [1 + e^{-x} + e^{-2x} + e^{-3x} + \dots] dx$$

Switch the sum and integrals,

$$= \sum_{n=1}^{\infty} \int_0^{\infty} x^3 e^{-nx} dx$$

Use Laplace transform integral result: $\int_0^{\infty} t^3 e^{-st} dt = 4!/s^4$,

$$= \sum_{n=1}^{\infty} \frac{24}{n^4}$$

Use result from Fourier series, $\sum_{n=1}^{\infty} n^{-4} = \pi^4/90$,

$$I = 24 \cdot \frac{\pi^4}{90} = \frac{\pi^4}{15}.$$

Also fun to do via complex contour integration...other methods??