

Lemma 0.1 (Oscillatory integral family).

$$\int_0^1 \cdots \int_0^1 \cos \left(2\pi w_1 + \sum_{i=1}^d c_i x_i \right) dx_d \cdots dx_1 = 2^d \cos \left(2\pi w_1 + \frac{1}{2} \sum_{i=1}^d c_i \right) \prod_{i=1}^d \frac{\sin(\frac{c_i}{2})}{c_i}.$$

Proof. The claim can be proved *a fortiori* by first proving the more general integral formula

$$\int_0^1 \cdots \int_0^1 \cos \left(C + \sum_{i=1}^d c_i x_i \right) dx_d \cdots dx_1 = 2^d \cos \left(C + \frac{1}{2} \sum_{i=1}^d c_i \right) \prod_{i=1}^d \frac{\sin(\frac{c_i}{2})}{c_i}, \quad C \in \mathbb{R}, \quad (1)$$

using induction with respect to the dimension $d \in \mathbb{Z}_+$. The basis $d = 1$ of the induction argument follows by first computing

$$\begin{aligned} \int_0^1 \cos(C + c_1 x_1) dx_1 &= \frac{1}{c_1} [\sin(C + c_1) - \sin(C)] \\ &= \frac{1}{c_1} \left[\cos\left(C + c_1 - \frac{\pi}{2}\right) - \cos\left(C - \frac{\pi}{2}\right) \right] \\ &= \frac{1}{c_1} \left[\cos\left(C + \frac{1}{2}c_1 + \frac{1}{2}c_1 - \frac{\pi}{2}\right) - \cos\left(C + \frac{1}{2}c_1 - \frac{1}{2}c_1 - \frac{\pi}{2}\right) \right] \\ &= 2 \cos\left(C + \frac{1}{2}c_1\right) \frac{\sin(\frac{c_1}{2})}{c_1}, \end{aligned}$$

where the final step follows from the trigonometric identity $\cos(x + y) - \cos(x - y) = 2 \cos(x + \frac{\pi}{2}) \sin(y)$ with $x = C + \frac{1}{2}c_1 - \frac{\pi}{2}$ and $y = \frac{1}{2}c_1$.

Suppose that (1) holds for some $d \in \mathbb{Z}_+$. Then it follows that

$$\begin{aligned} &\int_0^1 \cdots \int_0^1 \cos \left(C + \sum_{i=1}^{d+1} c_i x_i \right) dx_{d+1} \cdots dx_1 \\ &= \int_0^1 \cdots \int_0^1 \left(\int_0^1 \cos \left(C + \sum_{i=1}^d c_i x_i + c_{d+1} x_{d+1} \right) dx_{d+1} \right) dx_d \cdots dx_1 \\ &= \frac{1}{c_{d+1}} \int_0^1 \cdots \int_0^1 \left[\sin \left(C + \sum_{i=1}^d c_i x_i + c_{d+1} \right) - \sin \left(C + \sum_{i=1}^d c_i x_i \right) \right] dx_d \cdots dx_1 \\ &= \frac{1}{c_{d+1}} \int_0^1 \cdots \int_0^1 \left[\cos \left(C + \sum_{i=1}^d c_i x_i + c_{d+1} - \frac{\pi}{2} \right) - \cos \left(C + \sum_{i=1}^d c_i x_i - \frac{\pi}{2} \right) \right] dx_d \cdots dx_1 \\ &= \frac{1}{c_{d+1}} \left[2^d \cos \left(C + \frac{1}{2} \sum_{i=1}^d c_i + c_{d+1} - \frac{\pi}{2} \right) \prod_{i=1}^d \frac{\sin(\frac{c_i}{2})}{c_i} \right. \\ &\quad \left. - 2^d \cos \left(C + \frac{1}{2} \sum_{i=1}^d c_i - \frac{\pi}{2} \right) \prod_{i=1}^d \frac{\sin(\frac{c_i}{2})}{c_i} \right] \\ &= \frac{2^d}{c_{d+1}} \left[\cos \left(C + \frac{1}{2} \sum_{i=1}^d c_i + c_{d+1} - \frac{\pi}{2} \right) - \cos \left(C + \frac{1}{2} \sum_{i=1}^d c_i - \frac{\pi}{2} \right) \right] \prod_{i=1}^d \frac{\sin(\frac{c_i}{2})}{c_i} \\ &= 2^{d+1} \cos \left(C + \frac{1}{2} \sum_{i=1}^{d+1} c_i \right) \prod_{i=1}^{d+1} \frac{\sin(\frac{c_i}{2})}{c_i}, \end{aligned}$$

where the final step follows once again from the trigonometric identity $\cos(x + y) - \cos(x - y) = 2 \cos(x + \frac{\pi}{2}) \sin(y)$, this time by choosing $x = C + \frac{1}{2} \sum_{i=1}^{d+1} c_i - \frac{\pi}{2}$ and $y = \frac{1}{2}c_{d+1}$. This proves the assertion. \square