

Proposed by N. Bhandari, Prove that

$$\int_0^1 \frac{x}{x^2+1} \ln^2\left(\frac{x}{1-x}\right) dx = \int_0^\infty \frac{\ln^2(x)}{(x+1)(1+(x+1)^2)} dx = \frac{\ln^3(2)}{24} + \frac{13\pi^2}{96} \ln(2)$$

Solution: Choose $f(z) = \frac{z}{z^2+1} \left(\overbrace{\log(z)}^+ - \overbrace{\log(1-z)}^- \right)^3$ with $0 \leq \arg(1-z) < 2\pi$

and $-\pi \leq \arg(z) < \pi$, Lets discuss continuity of $f(z)$. We have two different logarithms

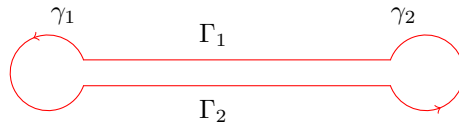
$\overbrace{\log(z)}^+$ having argument $-\pi \leq \arg(z) < \pi$, Branch cut will be $(-\infty, 0]$. this logarithm is Continuous in $\mathbb{C} \setminus (-\infty, 0]$

$\overbrace{\log(1-z)}^-$ with argument $0 \leq \arg(1-z) < 2\pi$ Branch cut will be $(-\infty, 1]$

Now we will prove $f(z)$ is single valued and continuous in $\mathbb{C} \setminus [0, 1]$ check out real axis

$z =$	From Top		From Bottom		$\arg(z) - \arg(1-z)$
$z = -r$	$\arg(z) \rightarrow \pi$	$\arg(1-z) \rightarrow 2\pi$	$\arg(z) \rightarrow -\pi$	$\arg(1-z) \rightarrow 0$	Both are same
$1 > z = r > 0$	$\arg(z) \rightarrow 0$	$\arg(1-z) \rightarrow 2\pi$	$\arg(z) \rightarrow 0$	$\arg(1-z) \rightarrow 0$	Phase factor = 2π

Our table show $f(z)$ is continuous on $\mathbb{C} \setminus [0, 1]$. Now we will integrate $f(z)$ on dogbone shaped contour



Here $\gamma_1 : |z| = \epsilon$ and $\gamma_2 : |1-z| = \delta$ These ϵ and δ are small

$$\oint f(z) dz = \int_{\gamma_1} f(z) dz + \int_{\Gamma_2} f(z) dz + \int_{\Gamma_1} f(z) dz + \int_{\gamma_2} f(z) dz$$

$$\left| \int_{\gamma_1} f(z) dz \right| \leq \frac{2\epsilon^2}{1-\epsilon} \left(\log(\epsilon) + \frac{\epsilon}{1-\epsilon} + \pi \right) \pi \Rightarrow \lim_{\epsilon \rightarrow 0^+} \int_{\gamma_1} f(z) dz = 0$$

Similarly $\lim_{\delta \rightarrow 0^+} \int_{\gamma_2} f(z) dz = 0$

$$\begin{aligned} \int_{\Gamma_1} f(z) dz + \int_{\Gamma_2} f(z) dz &= \int_0^1 \frac{x}{x^2+1} \left(\log^3 \left(\frac{x}{1-x} \right) - \left(\log \left(\frac{x}{1-x} \right) - 2\pi\iota \right)^3 \right) dx \\ &= 6\pi\iota \int_0^1 \frac{x}{x^2+1} \ln^2 \left(\frac{x}{1-x} \right) dx - 4\pi^3\iota \ln(2) + 12\pi^2 \int_0^1 \frac{x}{x^2+1} \ln \left(\frac{x}{1-x} \right) dx \end{aligned}$$

We know that $\oint f(z) dz = -2\pi\iota \sum_i \mathbf{Res}_{z=z_i} f(z)$

$$\mathbf{Res}_{z=\infty} f(z) = -\mathbf{Res}_{z=0} \frac{1}{z^2} f \left(\frac{1}{z} \right) = \mathbf{Res}_{z=0} \frac{1}{z(z^2+1)} (\log(1-z) + \iota\pi)^3 = -\iota\pi^3$$

$$\begin{aligned} \mathbf{Res}_{z=\iota} f(z) &= \frac{1}{2} \left(\frac{\iota\pi}{2} - \frac{\ln(2)}{2} - \frac{7\pi\iota}{4} \right)^3 = \frac{125\iota\pi^3}{128} - \frac{\ln^3(2)}{16} - \frac{15\pi\iota \ln^2(2)}{32} \\ &+ \frac{75}{64} \pi^2 \ln(2) \end{aligned}$$

$$\mathbf{Res}_{z=-\iota} f(z) = \frac{27\iota\pi^3}{128} - \frac{\ln^3(2)}{16} - \frac{9\pi\iota \ln^2(2)}{32} + \frac{27}{64} \pi^2 \ln(2)$$

$$\text{Sum of these residues} = \frac{3\iota\pi^3}{16} + \frac{19\pi^3\iota}{16} - \frac{\ln^3(2)}{8} - \frac{3\pi\iota \ln^2(2)}{4} + \frac{51}{32} \pi^2 \ln(2)$$

Comparing Real and Imaginary parts we get

$$6\pi \int_0^1 \frac{x}{x^2+1} \ln^2 \left(\frac{x}{1-x} \right) dx - 4\pi^3 \ln(2) = -\frac{51}{16} \pi^3 \ln(2) + \frac{\pi \ln^3(2)}{4}$$

$$\text{and } 12\pi^2 \int_0^1 \frac{x}{x^2+1} \ln \left(\frac{x}{1-x} \right) dx = \frac{3\pi^4}{8} - \frac{3}{2} \pi^2 \ln^2(2)$$

$$\int_0^1 \frac{x}{x^2+1} \ln \left(\frac{x}{1-x} \right) dx = \frac{\pi^2}{32} - \frac{1}{8} \ln^2(2)$$

$$\boxed{\int_0^1 \frac{x}{x^2+1} \ln^2 \left(\frac{x}{1-x} \right) dx = \frac{\ln^3(2)}{24} + \frac{13\pi^2}{96} \ln(2)}$$

$$\text{Also } \int_0^1 \frac{x}{x^2+1} \ln^2 \left(\frac{x}{1-x} \right) dx \stackrel{x/(1-x) \rightarrow x}{=} \int_0^\infty \frac{\ln^2(x)}{(x+1)((x+1)^2+1)} dx \text{ Done !}$$

Solutions Proposed By: S. Singhania , Himachal pradesh , India