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Problem. Prove that

$$\int_0^{\pi/2} \sin(2x) \cot^2(x) \log^2(\cos(x)) dx = \frac{1}{2}(\zeta(3) - 1).$$

where $\zeta(3)$ is the Apéry's constant defined as $\zeta(3) = \sum_{n=1}^{\infty} \frac{1}{n^3} = 1.202056903159594\dots$

Solution. We have

$$\begin{aligned} \int_0^{\pi/2} \sin(2x) \cot^2(x) \log^2(\cos(x)) dx &= \int_0^{\pi/2} \sin(2x) \frac{\cos^2(x)}{\sin^2(x)} \log^2(\cos(x)) dx \\ &= \int_0^{\pi/2} \sin(\pi - 2x) \frac{\sin^2\left(\frac{\pi}{2} - x\right)}{\cos^2\left(\frac{\pi}{2} - x\right)} \log^2\left(\sin\left(\frac{\pi}{2} - x\right)\right) dx \\ &= \int_0^{\pi/2} \sin(2x) \frac{\sin^2(x)}{\cos^2(x)} \log^2(\sin(x)) dx \\ &\quad \left\{ \text{Replace } \left(\frac{\pi}{2} - x\right) \text{ by } x \right\} \\ &= 2 \int_0^{\pi/2} \frac{\sin^3(x)}{\cos(x)} \log^2(\sin(x)) dx. \end{aligned}$$

Substitute $y = \sin(x)$, $dy = \cos(x) dx$, we get

$$\begin{aligned} \int_0^{\pi/2} \sin(2x) \cot^2(x) \log^2(\cos(x)) dx &= 2 \int_0^{\pi/2} \frac{y^3}{1-y^2} \log^2(y) dy \\ &= 2 \sum_{n=0}^{\infty} \left(\int_0^1 y^{2n+3} \log^2(y) dt \right) \end{aligned}$$

By substitute $y = e^{-t}$, $dy = -e^{-t} dt$ and the fact that $\int_0^\infty t^a e^{-bt} dt = \frac{\Gamma(a+1)}{b^{a+1}}$, we get

$$\begin{aligned}
 \int_0^{\pi/2} \sin(2x) \cot^2(x) \log^2(\cos(x)) dx &= 2 \sum_{n=0}^{\infty} \left(\int_0^\infty t^2 e^{-2(n+2)t} dt \right) \\
 &= \frac{1}{4} \sum_{n=0}^{\infty} \frac{\Gamma(3)}{(n+2)^3} \\
 &= \frac{1}{4} \sum_{n=2}^{\infty} \frac{2!}{n^3} \\
 &= \frac{1}{2} \left(\sum_{n=1}^{\infty} \frac{1}{n^3} - 1 \right) \\
 &= \frac{1}{2} (\zeta(3) - 1).
 \end{aligned}$$