

ROMANIAN MATHEMATICAL MAGAZINE

Find a closed form:

$$\int_0^\infty \int_0^\infty \frac{\arctan(x^2) \arctan(y^4)}{x^2 y^3} dx dy$$

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$$\begin{aligned} & \int_0^\infty \int_0^\infty \frac{\arctan(x^2) \arctan(y^4)}{x^2 y^3} dx dy = \\ &= \int_0^\infty \frac{\arctan(x^2)}{x^2} dx \cdot \int_0^\infty \frac{\arctan(y^4)}{y^3} dy = X \cdot Y \end{aligned}$$

$$\begin{aligned} X &= \int_0^\infty \frac{\arctan(x^2)}{x^2} dx \stackrel{IBP}{\cong} \left(-\frac{\arctan(x^2)}{x^2} \right)_0^\infty + 2 \int_0^\infty \frac{dx}{1+x^4} = \frac{1}{2} \int_0^\infty \frac{x^{-\frac{3}{4}}}{1+x} dx = \\ &= \frac{1}{2} \beta\left(\frac{1}{4}; \frac{3}{4}\right) = \frac{\pi}{\sqrt{2}} \end{aligned}$$

$$\begin{aligned} Y &= \int_0^\infty \frac{\arctan(y^4)}{y^3} dy \stackrel{IBP}{\cong} \left(-\frac{\arctan(y^4)}{2y^2} \right)_0^\infty + 2 \int_0^\infty \frac{y}{1+y^8} dy = \int_0^\infty \frac{dy}{1+y^4} = \\ &= \frac{1}{4} \int_0^\infty \frac{y^{-\frac{3}{4}}}{1+y} dy = \frac{1}{4} \beta\left(\frac{1}{4}; \frac{3}{4}\right) = \frac{\pi}{2\sqrt{2}} \end{aligned}$$

$$\int_0^\infty \frac{\arctan(x^2)}{x^2} dx \cdot \int_0^\infty \frac{\arctan(y^4)}{y^3} dy = X \cdot Y = \frac{\pi}{\sqrt{2}} \cdot \frac{\pi}{2\sqrt{2}} = \frac{\pi^2}{4}$$