

ROMANIAN MATHEMATICAL MAGAZINE

Find a closed form:

$$\Omega = \int_0^1 \int_0^1 \tanh^{-1} \left(\frac{x}{y} + \frac{y}{x} \right) dx dy$$

Proposed by Ankush Kumar Parcha-India

Solution 1 by Amin Hajiyev-Azerbaijan

$$\begin{aligned}
\Omega &= \int_0^1 \int_0^1 \tanh^{-1} \left(\frac{x}{y} + \frac{y}{x} \right) dx dy ; \text{IBP} \rightarrow & u &= \tanh^{-1} \left(\frac{x}{y} + \frac{y}{x} \right), \quad du = \frac{y(y^2 - x^2) dx}{x^4 + x^2 y^2 + y^4} \\
&& v &= \int dx = x \\
\Omega &= \int_0^1 \left([\tanh^{-1} \left(\frac{x}{y} + \frac{y}{x} \right) x]_0^1 - \int_0^1 \frac{xy(y^2 - x^2)}{x^4 + x^2 y^2 + y^4} dx \right) dy = \\
\Omega &= \int_0^1 \tanh^{-1} \left(\frac{1}{y} + y \right) dy - \int_0^1 \int_0^1 \frac{xy(y^2 - x^2)}{x^4 + x^2 y^2 + y^4} dx dy = \Omega_1 - \Omega_2 \\
\Omega_1 &= \int_0^1 \tanh^{-1} \left(y + \frac{1}{y} \right) dy , \text{IBP} \rightarrow & u &= \tanh^{-1} \left(y + \frac{1}{y} \right), \quad du = \frac{(1 - y^2)}{1 + y^2 + y^4} dy \\
&& v &= \int dy = y \\
\Omega_1 &= [\tanh^{-1} \left(y + \frac{1}{y} \right) y]_0^1 - \int_0^1 \frac{y(1 - y^2)}{1 + y^2 + y^4} dy = \tanh^{-1}(2) - \int_0^1 \frac{y - 2y^3 + y^5}{1 - y^6} dy = \\
&= \tanh^{-1}(2) - \sum_{n=0}^{\infty} \int_0^1 y^{6n+1} - 2y^{6n+3} + y^{6n+5} dy = \frac{1}{2} \ln \left(\frac{1+2}{1-2} \right) - \\
&- \sum_{n=0}^{\infty} \left(\frac{1}{6n+2} - \frac{2}{6n+4} + \frac{1}{6n+6} \right) = \frac{1}{2} \ln(3) - \frac{i\pi}{2} - \frac{1}{2} \sum_{n=0}^{\infty} \frac{1}{(3n+1)(3n+2)} + \\
&+ \frac{1}{6} \sum_{n=0}^{\infty} \frac{1}{(n+1)(3n+2)} = \frac{1}{2} \ln(3) - \frac{i\pi}{2} - \frac{1}{6} \left(\psi^{(0)} \left(1 - \frac{1}{3} \right) - \psi^{(0)} \left(\frac{1}{3} \right) \right) + \\
&+ \frac{1}{6} \left(\psi^{(0)}(1) - \psi^{(0)} \left(\frac{2}{3} \right) \right) = \frac{1}{2} \ln(3) - \frac{i\pi}{2} - \frac{\pi}{6\sqrt{3}} + \frac{\ln(3)}{4} - \frac{\pi}{12\sqrt{3}} = \\
&= \frac{3 \ln(3)}{4} - \frac{\pi}{4\sqrt{3}} - \frac{i\pi}{2} = -\frac{\pi\sqrt{3}}{12} + \frac{3 \ln(3)}{4} - \frac{i\pi}{2} \\
\Omega_2 &= \int_0^1 \int_0^1 \frac{xy(y^2 - x^2)}{x^4 + x^2 y^2 + y^4} dx dy = \\
&= \int_0^1 \int_0^1 \frac{xy^3}{x^4 + x^2 y^2 + y^4} dx dy - \int_0^1 \int_0^1 \frac{x^3 y}{x^4 + x^2 y^2 + y^4} dx dy = 0 \{ \text{symmetry} \} \\
&\int_0^1 \int_0^1 \tanh^{-1} \left(\frac{x}{y} + \frac{y}{x} \right) dx dy = \Omega_1 - \Omega_2 = -\frac{\pi\sqrt{3}}{12} + \frac{3 \ln(3)}{4} - \frac{i\pi}{2}
\end{aligned}$$

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Solution 2 by Togrul Ehmedov-Azerbaijan

$$\begin{aligned}
 I &= \int_0^1 \int_0^1 \tanh^{-1} \left(\frac{x}{y} + \frac{y}{x} \right) dx dy \Bigg|_{\substack{y=m \\ x=m}} = \int_0^1 x \int_0^{\frac{1}{x}} \tanh^{-1} \left(m + \frac{1}{m} \right) dm dx \stackrel{\text{IBP}}{=} \\
 &= \frac{1}{2} \int_0^{\frac{1}{x}} \tanh^{-1} \left(m + \frac{1}{m} \right) dm \Bigg|_{\substack{x=1 \\ x=0}} + \frac{1}{2} \int_0^1 \tanh^{-1} \left(x + \frac{1}{x} \right) dx = \frac{1}{2} \int_0^1 \tanh^{-1} \left(m + \frac{1}{m} \right) dm + \\
 &\quad + \frac{1}{2} \int_0^1 \tanh^{-1} \left(x + \frac{1}{x} \right) dx = \int_0^1 \tanh^{-1} \left(x + \frac{1}{x} \right) dx \\
 \tanh^{-1} \left(x + \frac{1}{x} \right) = z &\Rightarrow \tanh \left(\tanh^{-1} \left(x + \frac{1}{x} \right) \right) = \tanh(z) \Rightarrow x + \frac{1}{x} = \tanh(z) \Rightarrow x + \frac{1}{x} \\
 &= \frac{e^{2z} - 1}{e^{2z} + 1} \Rightarrow e^{2z} = \frac{x^2 + x + 1}{x - 1 - x^2} \Rightarrow \log(e^{2z}) = \log \left(\frac{x^2 + x + 1}{x - 1 - x^2} \right) \Rightarrow z \\
 &= \frac{1}{2} \log \left(\frac{x^2 + x + 1}{x - 1 - x^2} \right) \\
 \tanh^{-1} \left(x + \frac{1}{x} \right) &= \frac{1}{2} \log \left(\frac{x^2 + x + 1}{x - 1 - x^2} \right) \\
 I &= \frac{1}{2} \int_0^1 \log \left(\frac{x^2 + x + 1}{x - 1 - x^2} \right) dx = \frac{1}{2} \left\{ \int_0^1 \log(x^2 + x + 1) dx - \int_0^1 \log(x - 1 - x^2) dx \right\} \\
 &= \frac{1}{2} \left\{ \left(\frac{3}{2} \log(3) - 2 + \frac{\pi}{2\sqrt{3}} \right) - \left(i\pi - 2 + \frac{\pi}{\sqrt{3}} \right) \right\} = -\frac{\pi\sqrt{3}}{12} + \frac{3}{4} \log(3) - \frac{i\pi}{2}
 \end{aligned}$$