

ROMANIAN MATHEMATICAL MAGAZINE

Prove that

$$I = \int_0^{\frac{\pi}{2}} \int_0^{\frac{\pi}{2}} \log \left(\frac{\sin(x)}{\cos(y)} + \frac{\cos(x)}{\sin(y)} \right) dx dy = \frac{7}{8} \zeta(3) + \frac{\pi^2}{4} \log(2)$$

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$$\begin{aligned}
I &= \int_0^{\frac{\pi}{2}} \int_0^{\frac{\pi}{2}} \log \left(\frac{\sin(x)}{\cos(y)} + \frac{\cos(x)}{\sin(y)} \right) dx dy = \int_0^{\frac{\pi}{2}} \int_0^{\frac{\pi}{2}} \log \left(\frac{2\cos(x-y)}{\sin(2y)} \right) dx dy = \int_0^{\frac{\pi}{2}} \int_0^{\frac{\pi}{2}} \log(2) dx dy + \\
&\quad + \int_0^{\frac{\pi}{2}} \int_0^{\frac{\pi}{2}} \log(\cos(x-y)) dx dy - \int_0^{\frac{\pi}{2}} \int_0^{\frac{\pi}{2}} \log(\sin(2y)) dx dy = \frac{\pi^2}{4} \log(2) + I_1 - I_2 \\
I_1 &= \left. \int_0^{\frac{\pi}{2}} \int_0^{\frac{\pi}{2}} \log(\cos(x-y)) dx dy \right|_{x-y=m} = \int_0^{\frac{\pi}{2}} \int_{-\frac{\pi}{2}-y}^{\frac{\pi}{2}-y} \log(\cos(m)) dm dy \stackrel{\text{IBP}}{=} \\
&\stackrel{\text{IBP}}{=} y \int_{-y}^{\frac{\pi}{2}-y} \log(\cos(m)) dm \Bigg|_{y=0}^{y=\frac{\pi}{2}} + \int_0^{\frac{\pi}{2}} y \log(\sin(y)) dy - \int_0^{\frac{\pi}{2}} y \log(\cos(y)) dy = \\
&= \frac{\pi}{2} \int_{-\frac{\pi}{2}}^0 \log(\cos(m)) dm + \int_0^{\frac{\pi}{2}} y \log(\sin(y)) dy - \int_0^{\frac{\pi}{2}} y \log(\cos(y)) dy = \\
&= \frac{\pi}{2} \int_0^{\frac{\pi}{2}} \log(\cos(m)) dm + \int_0^{\frac{\pi}{2}} y \log(\sin(y)) dy - \int_0^{\frac{\pi}{2}} \left(\frac{\pi}{2} - y \right) \log(\sin(y)) dy = \\
&= \frac{\pi}{2} \int_0^{\frac{\pi}{2}} \log(\cos(m)) dm + \int_0^{\frac{\pi}{2}} y \log(\sin(y)) dy - \frac{\pi}{2} \int_0^{\frac{\pi}{2}} \log(\sin(y)) dy + \int_0^{\frac{\pi}{2}} y \log(\sin(y)) dy = \\
&= 2 \int_0^{\frac{\pi}{2}} y \log(\sin(y)) dy = 2 \left\{ -\frac{\pi^2}{8} \log(2) + \frac{7}{16} \zeta(3) \right\} = -\frac{\pi^2}{4} \log(2) + \frac{7}{8} \zeta(3) \\
I_2 &= \int_0^{\frac{\pi}{2}} \int_0^{\frac{\pi}{2}} \log(\sin(2y)) dx dy = \int_0^{\frac{\pi}{2}} \int_0^{\frac{\pi}{2}} \log(2) dx dy + \int_0^{\frac{\pi}{2}} \int_0^{\frac{\pi}{2}} \log(\sin(y)) dx dy +
\end{aligned}$$

ROMANIAN MATHEMATICAL MAGAZINE

$$\begin{aligned} & + \int_0^{\frac{\pi}{2}} \int_0^{\frac{\pi}{2}} \log(\cos(y)) dx dy = \frac{\pi^2}{4} \log(2) + 2 \int_0^{\frac{\pi}{2}} \int_0^{\frac{\pi}{2}} \log(\sin(y)) dx dy = \frac{\pi^2}{4} \log(2) + \\ & + \pi \int_0^{\frac{\pi}{2}} \log(\sin(y)) dy = \frac{\pi^2}{4} \log(2) + \pi \left(-\frac{\pi}{2} \log(2) \right) = -\frac{\pi^2}{4} \log(2) \\ I &= \frac{\pi^2}{4} \log(2) + I_1 - I_2 = \frac{7}{8} \zeta(3) + \frac{\pi^2}{4} \log(2) \\ \text{Note: } & \int_0^{\frac{\pi}{2}} y \log(\sin(y)) dy = -\frac{\pi^2}{8} \log(2) + \frac{7}{16} \zeta(3) \end{aligned}$$