

ROMANIAN MATHEMATICAL MAGAZINE

Find a closed form:

$$I = \int_0^{\infty} \frac{\ln(x+1)}{(x+1)(x+2)^2(x+3)^3} dx$$

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$$I = \int_0^{\infty} \frac{\ln(x+1)}{(x+1)^2} dx - \frac{5}{4} \int_0^{\infty} \frac{\ln(x+1)}{(x+3)^2} dx + \frac{9}{4} \int_0^{\infty} \frac{x \ln(x+1)}{(x+1)(x+2)(x+3)} dx \\ + \frac{10}{4} \int_0^{\infty} \frac{\ln(x+1)}{(x+1)(x+2)(x+3)} dx = A + B + C + D + W$$

$$W + D = \frac{9}{4} \int_0^{\infty} \frac{\ln(x+1)x}{(x+1)(x+2)(x+3)} dx \\ + \frac{10}{4} \int_0^{\infty} \frac{\ln(x+1)}{(x+1)(x+2)(x+3)} dx \stackrel{x+2 \rightarrow x}{=} -2 \int_2^{\infty} \frac{\ln(x-1)}{x(x^2-1)} dx \\ + \frac{9}{4} \int_2^{\infty} \frac{\ln(x-1)}{x^2-1} dx =$$

$$x \rightarrow \frac{1}{x} = -2 \int_0^{\frac{1}{2}} \frac{x \ln(1-x)}{1-x^2} dx + \frac{9}{4} \int_0^{\frac{1}{2}} \frac{\ln(1-x)}{1-x^2} dx + \frac{9}{4} \int_0^{\frac{1}{2}} \frac{(x-1) \ln(x)}{1-x^2} dx \\ - \frac{1}{4} \int_0^{\frac{1}{2}} \frac{x \ln(x)}{1-x^2} dx = \Phi + \Upsilon + \Psi + \Lambda = W + D$$

$$\Phi = -2 \int_0^{\frac{1}{2}} \frac{x \ln(1-x)}{1-x^2} dx \stackrel{IBP}{=} -2 \ln(2) \ln\left(\frac{3}{4}\right) + \int_0^{\frac{1}{2}} \frac{\ln(1-x^2)}{1-x} dx = -2 \ln(2) \ln\left(\frac{3}{4}\right) \\ + \int_0^{\frac{1}{2}} \frac{\ln(1-x)}{1-x} dx + \int_0^{\frac{1}{2}} \frac{\ln(1+x)}{1-x} dx = -2 \ln(2) \ln\left(\frac{3}{4}\right) - \frac{\ln(2)^2}{2} + P \rightarrow$$

$$P = \int_0^{1/2} \frac{\ln(1+x)}{1-x} dx \stackrel{1-x \rightarrow x}{=} \int_{1/2}^1 \frac{\ln(2-x)}{x} dx = \ln(2) \int_{\frac{1}{2}}^1 \frac{\ln\left(1-\frac{x}{2}\right)}{x} dx \\ = (\ln(2))^2 - \sum_{n=1}^{\infty} \frac{1}{n2^n} \int_{\frac{1}{2}}^1 x^{n-1} dx = (\ln(2))^2 - \sum_{n=1}^{\infty} \frac{\left(\frac{1}{2}\right)^n}{n^2} + \sum_{n=1}^{\infty} \frac{\left(\frac{1}{4}\right)^n}{n^2} =$$

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$$=(\ln 2)^2 - Li_2\left(\frac{1}{2}\right) + Li_2\left(\frac{1}{4}\right) \rightarrow \Phi = -\ln(2)\ln(3) + 3(\ln 2)^2 + Li_2\left(\frac{1}{4}\right) - \frac{\pi^2}{12}$$

note: $Li_2\left(\frac{1}{2}\right) = \frac{\pi^2}{12} - \frac{(\ln 2)^2}{2}$

$$\begin{aligned} \Upsilon &= \frac{9}{4} \int_0^{1/2} \frac{\ln(1-x)}{1-x^2} dx \\ &= \frac{9}{8} \int_0^{1/2} \frac{\ln(1-x)}{1-x} dx + \frac{9}{8} \int_0^{1/2} \frac{\ln(1-x)}{1+x} dx = -\frac{9}{16} (\ln 2)^2 + \frac{9 \ln(2)}{32} \sum_{n=0}^{\infty} \frac{\left(\frac{1}{4}\right)^n}{n+1} \\ &\quad - \frac{9}{16} \sum_{n=0}^{\infty} \frac{\left(1 - \left(\frac{1}{2}\right)^{n+1}\right)}{2^n(n+1)^2} \\ &\rightarrow \Upsilon = \frac{9}{8} \ln(2)\ln(3) + \frac{9}{4} (\ln 2)^2 - \frac{9\pi^2}{96} + \frac{9}{8} Li_2\left(\frac{1}{4}\right) \end{aligned}$$

$$\begin{aligned} \Lambda &= \frac{-1}{4} \int_0^{\frac{1}{2}} \frac{x \ln(x)}{1-x^2} dx \\ &= \frac{-1}{4} \sum_{n=0}^{\infty} \int_0^{\frac{1}{2}} x^{2n+1} \ln(x) dx \stackrel{IBP}{=} \frac{\ln(2)}{8} \sum_{n=0}^{\infty} \frac{1}{4^{n+1}(n+1)} \\ &\quad + \frac{1}{4} \sum_{n=0}^{\infty} \frac{1}{2n+2} \int_0^{\frac{1}{2}} x^{2n+1} dx = \frac{1}{16} \sum_{n=0}^{\infty} \frac{2\ln 2(n+1) + 1}{4^{n+1}(n+1)^2} = \\ &\quad \Lambda = \frac{-\ln(2)\ln(3)}{8} + \frac{(\ln 2)^2}{4} + \frac{1}{16} Li_2\left(\frac{1}{4}\right) \end{aligned}$$

$$\begin{aligned} \Psi &= \frac{9}{4} \int_0^{1/2} \frac{(x-1)\ln(x)}{1-x^2} dx \\ &= \frac{-9}{4} \int_0^{1/2} \frac{\ln(x)}{x+1} dx \stackrel{IBP}{=} \frac{9\ln(2)}{8} \sum_{n=0}^{\infty} \frac{\left(-\frac{1}{2}\right)^n}{n+1} \\ &\quad + \frac{9}{4} \sum_{n=0}^{\infty} \frac{(-1)^n}{n+1} \int_0^{1/2} x^n dx = \frac{9\ln(2)}{8} \sum_{n=0}^{\infty} \frac{\left(-\frac{1}{2}\right)^n}{n+1} + \frac{9}{8} \sum_{n=0}^{\infty} \frac{\left(-\frac{1}{2}\right)^n}{(n+1)^2} \end{aligned}$$

$$\begin{aligned} \Psi &= \frac{9 \ln(2)\ln(3)}{4} - \frac{9(\ln 2)^2}{4} - \frac{9}{4} Li_2\left(-\frac{1}{2}\right) \\ &= \frac{9 \ln(2)\ln(3)}{4} - \frac{27(\ln 2)^2}{8} - \frac{9}{8} Li_2\left(\frac{1}{4}\right) + \frac{9\pi^2}{48} \quad \textit{note: } Li_2(z) \\ &\quad + Li_2(-z) = \frac{1}{2} Li_2(z^2) \end{aligned}$$

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$$\rightarrow W + D = \Phi + \Upsilon + \Psi + \Lambda = \frac{17}{8} (\ln 2)^2 + \frac{17}{8} \text{Li}_2\left(\frac{1}{4}\right) + \frac{\pi^2}{96}$$

$$A = - \int_0^{\infty} \frac{\ln(x+1)}{(x+2)^2} dx \stackrel{\text{IBP}}{=} \int_0^{\infty} \frac{dx}{(x+1)(x+2)} = \ln\left(\frac{x+1}{x+2}\right) \Big|_0^{\infty} = -\ln(2)$$

$$B = \frac{-5}{4} \int_0^{\infty} \frac{\ln(x+1)}{(x+3)^2} dx \stackrel{\text{IBP}}{=} -\frac{5}{4} \int_0^{\infty} \frac{dx}{(x+1)(x+3)} = -\frac{5}{8} \ln\left(\frac{x+1}{x+3}\right) \Big|_0^{\infty} = \frac{5}{8} \ln(3)$$

$$\begin{aligned} C &= \int_0^{\infty} \frac{\ln(x+1)}{(x+3)^3} dx \stackrel{\text{IBP}}{=} -\frac{1}{4} \int_0^{\infty} \frac{1}{(x+1)(x+3)^2} dx \\ &= \frac{-1}{16} \int_0^{\infty} \left(\frac{1}{x+1} - \frac{1}{x+3} \right) dx + \frac{1}{8} \int_0^{\infty} \frac{1}{(x+3)^2} dx \\ &= \frac{-1}{16} \ln\left(\frac{x+1}{x+3}\right) \Big|_0^{\infty} - \frac{1}{8(x+3)} \Big|_0^{\infty} = -\frac{\ln(3)}{16} + \frac{1}{24} \end{aligned}$$

$$\text{ANSWER: } I = A + B + C + D + W = \frac{17}{16} \text{Li}_2\left(\frac{1}{4}\right) + \frac{\pi^2}{96} + \frac{17}{8} (\ln 2)^2 - \frac{11}{16} \ln(3) - \ln(2) + \frac{1}{24}$$