

ROMANIAN MATHEMATICAL MAGAZINE

Prove the below closed form

$$\Omega = \int_0^1 \int_0^1 \tan^{-1} \left(\frac{1-xy}{1+xy} \right) \cot^{-1} \left(\frac{1-xy}{1+xy} \right) \frac{dx dy}{\log(xy)} = -G + \frac{\pi}{4} \log(2)$$

where G is the Catalan's constant.

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We know that:

$$\int_0^1 \int_0^1 f(xy) dx dy = - \int_0^1 \log(x) f(x) dx$$

Then we can write

$$\begin{aligned} \Omega &= \int_0^1 \int_0^1 \tan^{-1} \left(\frac{1-xy}{1+xy} \right) \cot^{-1} \left(\frac{1-xy}{1+xy} \right) \frac{dx dy}{\log(xy)} = - \int_0^1 \tan^{-1} \left(\frac{1-x}{1+x} \right) \cot^{-1} \left(\frac{1-x}{1+x} \right) dx \\ &= - \int_0^1 \tan^{-1} \left(\frac{1-x}{1+x} \right) \left(\frac{\pi}{2} - \tan^{-1} \left(\frac{1-x}{1+x} \right) \right) dx \\ &= - \int_0^1 \left(\frac{\pi}{4} - \tan^{-1}(x) \right) \left(\frac{\pi}{4} + \tan^{-1}(x) \right) dx = - \int_0^1 \left(\frac{\pi^2}{16} - \arctan^2(x) \right) dx \\ &= - \frac{\pi^2}{16} + \int_0^1 \arctan^2(x) dx = - \frac{\pi^2}{16} + \left(\frac{\pi^2}{16} + \frac{\pi}{4} \log(2) - G \right) = \frac{\pi}{4} \log(2) - G \end{aligned}$$

$$\text{Note: } \int_0^1 \arctan^2(x) dx = \frac{\pi^2}{16} + \frac{\pi}{4} \log(2) - G$$