

ROMANIAN MATHEMATICAL MAGAZINE

Prove the below closed form

$$I = \int_0^1 \int_0^1 \int_0^1 \frac{\ln(x+y+z)}{x+y+z} dx dy dz = 9 \ln(2) - \frac{27}{4} \ln(3) - 3 \ln^2(2) + \frac{9}{4} \ln^2(3)$$

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Solution by Togrul Ehmedov-Azerbaijan

Let $x + y + z \rightarrow m$

$$\begin{aligned}
 I &= \int_0^1 \int_0^1 \int_{x+y}^{x+y+1} \frac{\ln(m)}{m} dm dy dx \stackrel{\text{IBP}}{=} \int_0^1 \int_{x+1}^{x+2} \frac{\ln(m)}{m} dm dx - \int_0^1 \int_0^1 \frac{y \ln(x+y+1)}{x+y+1} dy dx \Bigg|_{x+y+1=m} \\
 &\quad + \int_0^1 \int_0^1 \frac{y \ln(x+y)}{x+y} dy dx \Bigg|_{x+y=m} \\
 &= \int_0^1 \int_{x+1}^{x+2} \frac{\ln(m)}{m} dm dx - \int_0^1 \int_{x+1}^{x+2} \frac{(m-1-x) \ln(m)}{m} dm dx \\
 &\quad + \int_0^1 \int_x^{x+1} \frac{(m-x) \ln(m)}{m} dm dx \\
 &= \int_0^1 \int_{x+1}^{x+2} \frac{\ln(m)}{m} dm dx - \int_0^1 \int_{x+1}^{x+2} \ln(m) dm dx + \int_0^1 \int_{x+1}^{x+2} \frac{\ln(m)}{m} dm dx + \int_0^1 x \int_{x+1}^{x+2} \frac{\ln(m)}{m} dm dx \\
 &\quad + \int_0^1 \int_x^{x+1} \ln(m) dm dx - \int_0^1 x \int_x^{x+1} \frac{\ln(m)}{m} dm dx \\
 &= 2 \int_0^1 \int_{x+1}^{x+2} \frac{\ln(m)}{m} dm dx - \int_0^1 \int_{x+1}^{x+2} \ln(m) dm dx + \int_0^1 x \int_{x+1}^{x+2} \frac{\ln(m)}{m} dm dx + \int_0^1 \int_x^{x+1} \ln(m) dm dx \\
 &\quad - \int_0^1 x \int_x^{x+1} \frac{\ln(m)}{m} dm dx \\
 I_1 &= \int_0^1 \int_{x+1}^{x+2} \frac{\ln(m)}{m} dm dx \stackrel{\text{IBP}}{=} \int_2^3 \frac{\ln(m)}{m} dm - \int_0^1 \frac{x \ln(x+2)}{x+2} dx + \int_0^1 \frac{x \ln(x+1)}{x+1} dx \\
 &= \frac{3}{2} \ln^2(3) - 2 \ln^2(2) - 3 \ln(3) + 4 \ln(2) \\
 I_2 &= \int_0^1 \int_{x+1}^{x+2} \ln(m) dm dx \stackrel{\text{IBP}}{=} \int_2^3 \ln(m) dm - \int_0^1 x \ln(x+2) dx + \int_0^1 x \ln(x+1) dx \\
 &= \frac{9}{2} \ln(3) - 4 \ln(2) - \frac{3}{2} \\
 I_3 &= \int_0^1 x \int_{x+1}^{x+2} \frac{\ln(m)}{m} dm dx \stackrel{\text{IBP}}{=} \frac{1}{2} \int_2^3 \frac{\ln(m)}{m} dm - \frac{1}{2} \int_0^1 \frac{x^2 \ln(x+2)}{x+2} dx + \frac{1}{2} \int_0^1 \frac{x^2 \ln(x+1)}{x+1} dx \\
 &= -\frac{3}{4} \ln^2(3) + \ln^2(2) + \frac{15}{4} \ln(3) - 4 \ln(2) - \frac{3}{4}
 \end{aligned}$$

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$$I_4 = \int_0^1 \int_x^{x+1} \ln(m) \, dm \, dx \stackrel{\text{IBP}}{=} \int_1^2 \ln(m) \, dm - \int_0^1 x \ln(x+1) \, dx + \int_0^1 x \ln(x) \, dx = 2 \ln(2) - \frac{3}{2}$$

$$I_5 = \int_0^1 x \int_x^{x+1} \frac{\ln(m)}{m} \, dm \, dx \stackrel{\text{IBP}}{=} \frac{1}{2} \int_1^2 \frac{\ln(m)}{m} \, dm - \frac{1}{2} \int_0^1 \frac{x^2 \ln(x+1)}{x+1} \, dx + \frac{1}{2} \int_0^1 \frac{x^2 \ln(x)}{x} \, dx$$

$$= \ln(2) - \frac{3}{4}$$

$$I = 2I_1 - I_2 + I_3 + I_4 - I_5 = 9 \ln(2) - \frac{27}{4} \ln(3) - 3 \ln^2(2) + \frac{9}{4} \ln^2(3)$$