

ROMANIAN MATHEMATICAL MAGAZINE

Prove the below closed form:

$$I = \int_0^1 \int_0^1 \left(\frac{x+y}{x-y} \right) \tan^{-1} \left(\frac{x-y}{x+y} \right) dx dy = 2G - \frac{\pi}{4} \log(2) - \frac{\log(2)}{2}$$

Where, G is a Catalan's constant.

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$$I = \int_0^1 \int_0^1 \left(\frac{x+y}{x-y} \right) \tan^{-1} \left(\frac{x-y}{x+y} \right) dx dy = \int_0^1 \int_0^1 \left(\frac{1+y/x}{1-y/x} \right) \tan^{-1} \left(\frac{1-y/x}{1+y/x} \right) dx dy$$

Let $y/x \rightarrow m$

$$I = \int_0^1 x \int_0^{\frac{1}{x}} \left(\frac{1+m}{1-m} \right) \tan^{-1} \left(\frac{1-m}{1+m} \right) dm dx \stackrel{\text{IBP}}{=}$$

$$\begin{aligned} &= \left[\frac{x^2}{2} \int_0^{\frac{1}{x}} \left(\frac{1+m}{1-m} \right) \tan^{-1} \left(\frac{1-m}{1+m} \right) dm \right]_0^1 + \frac{1}{2} \int_0^1 \left(\frac{1+x}{x-1} \right) \tan^{-1} \left(\frac{x-1}{1+x} \right) dx = \\ &= \frac{1}{2} \int_0^1 \left(\frac{1+m}{1-m} \right) \tan^{-1} \left(\frac{1-m}{1+m} \right) dm \Bigg|_{m \rightarrow x} + \frac{1}{2} \int_0^1 \left(\frac{1+x}{x-1} \right) \tan^{-1} \left(\frac{x-1}{1+x} \right) dx = \\ &= \frac{1}{2} \int_0^1 \left(\frac{1+x}{1-x} \right) \tan^{-1} \left(\frac{1-x}{1+x} \right) dx + \frac{1}{2} \int_0^1 \left(\frac{1+x}{x-1} \right) \tan^{-1} \left(\frac{x-1}{1+x} \right) dx = \\ &= \int_0^1 \left(\frac{1+x}{1-x} \right) \tan^{-1} \left(\frac{1-x}{1+x} \right) dx = \frac{\pi}{4} \int_0^1 \left(\frac{1+x}{1-x} \right) dx - \int_0^1 \left(\frac{1+x}{1-x} \right) \tan^{-1}(x) dx = \\ &= \frac{\pi}{4} \int_0^1 \left(\frac{1+x}{1-x} \right) dx - 2 \int_0^1 \frac{\tan^{-1}(x)}{1-x} dx + \int_0^1 \tan^{-1}(x) dx \end{aligned}$$

Use the integration by parts formula

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$$\begin{aligned}
 I &= \frac{\pi}{4} \{-2\log(1-x)\Big|_0^1 - 1\} - 2 \left\{ -\log(1-x) \tan^{-1}(x) \Big|_0^1 + \int_0^1 \frac{\log(1-x)}{1+x^2} dx \right\} + \int_0^1 \tan^{-1}(x) dx \\
 &= \log(1-x) \left\{ -\frac{\pi}{2} + 2 \tan^{-1}(x) \right\} \Big|_0^1 - \frac{\pi}{4} - 2 \int_0^1 \frac{\log(1-x)}{1+x^2} dx + \int_0^1 \tan^{-1}(x) dx \\
 &= -\frac{\pi}{4} - 2 \int_0^1 \frac{\log(1-x)}{1+x^2} dx + \int_0^1 \tan^{-1}(x) dx \\
 &= -\frac{\pi}{4} - 2 \left\{ \frac{\pi}{8} \log(2) - G \right\} + \left\{ -\frac{\log(2)}{2} + \frac{\pi}{4} \right\} = 2G - \frac{\pi}{4} \log(2) - \frac{\log(2)}{2}
 \end{aligned}$$