

ROMANIAN MATHEMATICAL MAGAZINE

Find a closed form:

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

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

$$= \int_0^1 \int_0^1 \tan^{-1}(x) \ln(xy) \, dx \, dy + \int_0^1 \int_0^1 \tan^{-1}(y) \ln(xy) \, dx \, dy$$

$$A = \int_0^1 \int_0^1 \tan^{-1}(x) \ln(xy) \, dx \, dy \quad . \quad B = \int_0^1 \int_0^1 \tan^{-1}(y) \ln(xy) \, dx \, dy$$

$$A = \int_0^1 \int_0^1 \tan^{-1}(x) \ln(xy) \, dx \, dy = \frac{\partial}{\partial a} \Big|_{a=0} \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{2n-1} \int_0^1 x^{2n+a-1} \, dx \int_0^1 y^a \, dy$$

$$\frac{\partial}{\partial a} \Big|_{a=0} \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{(2n-1)(2n+a)(a+1)} = \sum_{n=1}^{\infty} \frac{(-1)^n(2n+1)}{4(2n-1)n^2} = B = A$$

$$\begin{aligned} I &= \sum_{n=1}^{\infty} \frac{(-1)^n(2n+1)}{2(2n-1)n^2} = \sum_{n=1}^{\infty} \frac{(-1)^n}{2n^2} + \sum_{n=1}^{\infty} \frac{(-1)^n}{(2n-1)n^2} \\ &= \frac{-\pi^2}{24} + \sum_{n=1}^{\infty} \frac{4(-1)^n}{2n-1} - \frac{2(-1)^n}{n} - \frac{(-1)^n}{n^2} \end{aligned}$$

$$\text{Answer} = \frac{-\pi^2}{24} + 4 \left(\frac{-\pi}{4} \right) + 2 \ln(2) + \frac{\pi^2}{12} = \frac{\pi^2}{24} - \pi + \ln(4)$$