

ROMANIAN MATHEMATICAL MAGAZINE

Find:

$$\Omega = \int_0^1 \frac{\sqrt{x} \ln(\ln(x))}{1+x} dx$$

Proposed by Shirvan Tahirov-Azerbaijan

Solution by Rana Ranino-Setif-Algerie

$$\Omega = \int_0^1 \frac{\sqrt{x} \ln(\ln(x))}{1+x} dx \stackrel{x \rightarrow x^2}{\cong} 2 \int_0^1 \frac{x^2 \ln(2 \ln(x))}{1+x^2} dx = 2 \ln(-2) \int_0^1 \frac{x^2}{1+x^2} dx + 2 \int_0^1 \frac{x^2 \ln(-\ln(x))}{1+x^2} dx$$

$$\int_0^1 \frac{x^2}{1+x^2} dx = \int_0^1 \left(1 - \frac{1}{1+x^2}\right) dx = 1 - \frac{\pi}{4}, \quad \ln(-2) = 2\ln(i) + \ln(2) = i\pi + \ln(2)$$

$$\begin{aligned} \Omega &= \ln(4) - \frac{\pi}{2} \ln(2) - \frac{1}{2} i\pi(\pi - 4) + 2 \int_0^1 \ln(-\ln(x)) dx - 2 \int_0^1 \frac{\ln(-\ln(x))}{1+x^2} dx \\ &\quad \int_0^1 \ln(-\ln(x)) dx \stackrel{x \rightarrow e^{-t}}{\cong} \int_0^\infty \ln(t) e^{-t} dt = -\gamma \end{aligned}$$

$$\text{Malmsten's integral: } M(\varphi) = \int_0^1 \frac{\ln(-\ln(x))}{1+2x\cos(\varphi)} dx = \frac{\pi}{2\sin(\varphi)} \ln \left\{ \frac{(2\pi)^{\frac{\varphi}{\pi}} \Gamma(\frac{1}{2} + \frac{\varphi}{2\pi})}{\Gamma(\frac{1}{2} - \frac{\varphi}{2\pi})} \right\} \quad -\pi < \varphi < \pi$$

$$M\left(\frac{\pi}{2}\right) = \int_0^1 \frac{\ln(-\ln(x))}{1+x^2} dx = \frac{\pi}{2} \ln \left\{ \frac{\sqrt{2\pi} \Gamma(\frac{3}{4})}{\Gamma(\frac{1}{4})} \right\} = \frac{\pi}{4} \ln(2) + \frac{\pi}{4} \ln(\pi) - \pi \ln \Gamma\left(\frac{1}{4}\right) + \frac{\pi}{2} \ln \underbrace{\Gamma\left(\frac{1}{4}\right) \Gamma\left(\frac{3}{4}\right)}_{\pi\sqrt{2}}$$

$$\int_0^1 \frac{\ln(-\ln(x))}{1+x^2} dx = \frac{\pi}{2} \ln(2) + \frac{3\pi}{4} \ln(\pi) - \pi \ln \Gamma\left(\frac{1}{4}\right)$$

$$\Omega = \ln(4) - \frac{\pi}{2} \ln(2) - \frac{1}{2} i\pi(\pi - 4) - 2\gamma - \pi \ln(2) - \frac{3\pi}{2} \ln(\pi) + 2\pi \ln \Gamma\left(\frac{1}{4}\right)$$

$$\int_0^1 \frac{\sqrt{x} \ln(\ln(x))}{1+x} dx = \ln(4) + 2\pi \ln \Gamma\left(\frac{1}{4}\right) - \frac{3\pi}{2} \ln(2\pi) - \frac{1}{2} i\pi(\pi - 4) - 2\gamma$$