

ROMANIAN MATHEMATICAL MAGAZINE

Find:

$$\int_1^{\infty} \frac{\ln(1+x) \ln(1+x^2)}{(1+x)^2} dx$$

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$$\begin{aligned} I &= \int_1^{\infty} \frac{\ln(1+x) \ln(x^2+1)}{(1+x)^2} dx \\ &= \frac{1}{2} \int_1^{\infty} \ln(1+x) \ln(1+x^2) d\left(\frac{x-1}{x+1}\right), t = \frac{x-1}{x+1} \Rightarrow x = \frac{1+t}{1-t} \\ I &= \frac{1}{2} \int_0^1 (\ln(2) - \ln(1-t))(\ln(2) + \ln(t^2+1) - 2\ln(1-t)) dt = \\ &= \frac{1}{2} \int_0^1 (\ln^2(2) + \ln(2) \ln(t^2+1) - 3\ln(2) \ln(1-t) - \ln(1-t) \ln(1+t^2) + 2\ln^2(1-t)) dt \end{aligned}$$

By integration by parts, we easily find:

$$\int \ln(1+x^2) dx = x(\ln(1+x^2) - 2) + \tan^{-1}(x) + C$$

$$\int \ln^2(1-x) dx = 2x + (x-1) \ln(1-x) (\ln(1-x) - 2) + C$$

$$\begin{aligned} I &= \frac{1}{2} \ln^2(2) + \frac{1}{2} \ln^2(2) - \ln(2) + \frac{1}{4} \pi \ln(2) + \frac{3}{2} \ln(2) - \frac{1}{2} \int_0^1 \ln(1-x) \ln(1+x^2) dx + 2 = \\ &= \ln^2(2) + \frac{1}{2} \ln(2) + \frac{1}{4} \pi \ln(2) - \frac{1}{2} \int_0^1 \ln(1-x) \ln(1+x^2) dx + 2 \end{aligned}$$

$$\begin{aligned} J &= \int_0^1 \ln(1-x) \ln(1+x^2) dx = - \sum_{n=1}^{\infty} (-1)^n \frac{1}{n} \int_0^1 x^{2n} \ln(1-x) dx = \\ &= \sum_{n=1}^{\infty} (-1)^n \frac{1}{n} \frac{H_{2n+1}}{2n+1} = \sum_{n=1}^{\infty} (-1)^n H_{2n+1} \left(\frac{1}{n} - \frac{2}{2n+1} \right) = \end{aligned}$$

$$-\sum_{n=1}^{\infty} (-1)^n \left(H_{2n} + \frac{1}{2n+1} \right) \left(\frac{1}{n} - \frac{2}{2n+1} \right) = \sum_{n=1}^{\infty} (-1)^n \frac{H_{2n}}{n} - \sum_{n=1}^{\infty} (-1)^n \frac{H_{2n}}{2n+1} - \left(2G + \ln(2) + \frac{\pi}{2} - 4 \right) =$$

$$2 \sum_{n=1}^{\infty} (-1)^n \frac{H_{2n}}{2n} - 2 \sum_{n=1}^{\infty} (-1)^n \frac{H_{2n}}{2n+1} - \left(2G + \ln(2) + \frac{\pi}{2} - 4 \right) =$$

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$$2\Re \sum_{n=1}^{\infty} i^n \frac{H_n}{n} - 2 \sum_{n=1}^{\infty} (-1)^n \frac{H_{2n}}{2n+1} x^{2n+1} \Big|_{x=1} - \left(2G + \ln(2) + \frac{\pi}{2} - 4 \right) =$$

$$2\Re(Li_2(i) + \frac{1}{2} \ln^2(1-i)) + \tan^{-1}(x) \ln(1+x^2) \Big|_{x=1} - \left(2G + \ln(2) + \frac{\pi}{2} - 4 \right) =$$

$$2\left(-\frac{5\pi^2}{96} + \frac{1}{8} \ln^2(2)\right) + \frac{\pi}{4} \ln(2) - 2G - \ln(2) - \frac{\pi}{2} + 4 =$$

$$-\frac{5\pi^2}{48} + \frac{1}{4} \ln^2(2) + \frac{\pi}{4} \ln(2) - 2G - \ln(2) - \frac{\pi}{2} + 4$$

$$I = \ln^2(2) + \frac{1}{2} \ln(2) + \frac{1}{4} \pi \ln(2) + 2 - \frac{1}{2} \left(-\frac{5\pi^2}{48} + \frac{1}{4} \ln^2(2) + \frac{\pi}{4} \ln(2) - 2G - \ln(2) - \frac{\pi}{2} + 4 \right)$$

$$= \frac{7}{8} \ln^2(2) + G + \frac{5\pi^2}{96} + \frac{\pi}{8} (2 + \ln(2)) + \ln(2)$$

Note : G --> Catalan's constant