

ROMANIAN MATHEMATICAL MAGAZINE

Find:

$$\Omega = \int_0^1 \int_0^1 \ln \left(\sqrt{\frac{x}{x^2+1} + \frac{y}{y^2+1}} \right) dx dy$$

Proposed by Shirvan Tahirov-Azerbaijan

Solution by Amin Hajiyev-Azerbaijan

$$\Omega = \frac{1}{2} \int_0^1 \int_0^1 \ln \left(\frac{x}{1+x^2} + \frac{y}{1+y^2} \right) dx dy = \frac{1}{2} \int_0^1 \int_0^1 \left(\frac{x(1+y^2)+y(1+x^2)}{(1+x^2)(1+y^2)} \right) dx dy = \frac{1}{2} (\Omega_1 - \Omega_2)$$

$$\Omega_1 = \int_0^1 \int_0^1 \ln(x(1+y^2) + y(1+x^2)) dx dy = \int_0^1 \int_0^1 \ln(x + xy^2 + y + x^2y) dx dy =$$

$$\int_0^1 \int_0^1 \ln((xy+1)(x+y)) dx dy = \int_0^1 \int_0^1 \ln(1+xy) dx dy + \int_0^1 \int_0^1 \ln(x+y) dx dy =$$

$$\underbrace{-\sum_{n=1}^{\infty} \frac{(-1)^n}{n} \int_0^1 \int_0^1 x^n y^n dx dy}_{I_1} + \underbrace{\int_0^1 \int_0^1 \ln(x+y) dx dy}_{I_2} = I_1 + I_2$$

$$I_1 = -\sum_{n=1}^{\infty} \frac{(-1)^n}{n(n+1)^2} = -\left(\sum_{n=1}^{\infty} \frac{(-1)^n}{n(n+1)} - \sum_{n=1}^{\infty} \frac{(-1)^n}{(n+1)^2}\right) = -2 + 2 \ln(2) + \frac{\pi^2}{12}$$

$$I_2 = \int_0^1 \int_0^1 \ln(x+y) dx dy = \int_0^1 ((x+y) \ln(x+y) - x) \Big|_0^1 dy =$$

$$\int_0^1 ((1+y) \ln(1+y) - y \ln(y) - 1) dy = \frac{1}{2} [(y+1)^2 \ln(1+y) - 3y - y^2 \ln(y)] \Big|_0^1 =$$

$$\ln(4)-1.5 \quad \Omega_1 = I_1 + I_2 = \ln(16) + \frac{\pi^2}{12} - 3.5$$

$$\Omega_2 = \int_0^1 \int_0^1 \ln(1+x^2) dx dy + \int_0^1 \int_0^1 \ln(1+y^2) dx dy = 2 \int_0^1 \int_0^1 \ln(1+x^2) dx dy =$$

$$-2 \sum_{n=1}^{\infty} \frac{(-1)^n}{n} \int_0^1 \int_0^1 x^{2n} dx dy = -2 \sum_{n=1}^{\infty} \frac{(-1)^n}{n(2n+1)} = -2 \sum_{n=1}^{\infty} \frac{(-1)^n}{n} + 4 \sum_{n=1}^{\infty} \frac{(-1)^n}{2n+1} =$$

$$= 2 \ln(2) + \pi - 4$$

$$\Omega = \frac{1}{2} (\Omega_1 - \Omega_2) = \frac{1}{4} + \frac{\pi^2}{24} + \ln(2) - \frac{\pi}{2}$$