

ROMANIAN MATHEMATICAL MAGAZINE

Prove that:

$$\int_0^1 \frac{\ln^2(x) + x \arctan(x)}{(1+x)(1+x^2)} dx = \frac{1}{64} (42\zeta(3) + 16G + 2\pi^3 + \pi^2 - 8\pi\ln(2))$$

Proposed by Shirvan Tahirov-Azerbaijan

Solution by Amin Hajiyev-Azerbaijan

$$\theta = \int_0^1 \frac{\ln^2(x) + x \arctan(x)}{(1+x)(1+x^2)} dx = \int_0^1 \frac{\ln^2(x)}{(1+x)(1+x^2)} dx + \int_0^1 \frac{x \arctan(x)}{(1+x)(1+x^2)} dx = \theta_1 + \theta_2$$

$$\begin{aligned} \theta_1 &= \int_0^1 \frac{\ln^2(x)}{(1+x)(1+x^2)} dx = \frac{1}{2} \left(\int_0^1 \frac{\ln^2(x)}{1+x} dx + \int_0^1 \frac{\ln^2(x)}{1+x^2} dx - \int_0^1 \frac{x \ln^2(x)}{1+x^2} dx \right) = \\ &= \frac{1}{2} \left(\sum_{n=0}^{\infty} (-1)^n \int_0^1 x^n \ln^2(x) dx + \sum_{n=0}^{\infty} (-1)^n \int_0^1 x^{2n} \ln^2(x) dx - \sum_{n=0}^{\infty} (-1)^n \int_0^1 x^{2n+1} \ln^2(x) dx \right) = \\ &= \left(\sum_{n=0}^{\infty} \frac{(-1)^n}{(n+1)^3} + \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)^3} - \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+2)^3} \right) = \eta(3) + \beta(3) - \frac{1}{8}\eta(3) = \frac{7}{8}\eta(3) + \frac{\pi^3}{32} \\ &= \frac{21\zeta(3)}{32} + \frac{\pi^3}{32} \end{aligned}$$

$$\theta_2 = \int_0^1 \frac{x \arctan(x)}{(1+x)(1+x^2)} dx$$

$$\begin{aligned} \text{Using IBP method } \{ u = \arctan(x); \frac{du}{dx} = \frac{1}{1+x^2}; v = \int \frac{x+1-1}{(1+x)(1+x^2)} dx \\ = \frac{1}{2} \tan^{-1}(x) + \frac{1}{4} \ln(1+x^2) - \frac{1}{2} \ln(1+x) \} \end{aligned}$$

$$\begin{aligned} \theta_2 &= (\arctan(x) \left(\frac{1}{2} \arctan(x) + \frac{1}{4} \ln(1+x^2) - \frac{1}{2} \ln(1+x) \right))_0^1 \\ &\quad - \frac{1}{2} \int_0^1 \frac{\tan^{-1}(x)}{1+x^2} dx - \frac{1}{4} \int_0^1 \frac{\ln(1+x^2)}{1+x^2} dx + \frac{1}{2} \int_0^1 \frac{\ln(1+x)}{1+x^2} dx = \\ &= \frac{\pi^2}{32} + \frac{\pi \ln(2)}{16} - \frac{\pi \ln(2)}{8} - \frac{1}{2} \int_0^{\frac{\pi}{4}} x dx - \frac{1}{4} \int_0^1 \frac{\ln(1+x^2)}{1+x^2} dx + \frac{1}{2} \int_0^1 \frac{\ln(1+x)}{1+x^2} dx \\ &= \frac{\pi^2}{64} - \frac{\pi \ln(2)}{16} - \frac{1}{4}J + \frac{1}{2}I \end{aligned}$$

$$J = \int_0^1 \frac{\ln(1+x^2)}{1+x^2} dx; \text{ substitution } \left\{ \arctan(x) = t, \frac{dt}{dx} = \frac{1}{1+x^2}, t \left[\frac{\pi}{4}; 0 \right] \right\}$$

$$J = -2 \int_0^{\frac{\pi}{4}} \ln(\cos(t)) dt; \text{ note: } \{ \text{Fourier series } \ln(\cos(x)) \}$$

$$= -\ln(2) - \sum_{n=1}^{\infty} \frac{(-1)^n \cos(2nx)}{n}$$

$$J = 2 \ln(2) \int_0^{\frac{\pi}{4}} dt + 2 \sum_{n=1}^{\infty} \frac{(-1)^n}{n} \int_0^{\frac{\pi}{4}} \cos(2nt) dt = \frac{\pi}{2} \ln(2) + \sum_{n=1}^{\infty} \frac{(-1)^n \sin\left(\frac{\pi n}{2}\right)}{n^2} = \frac{\pi}{2} \ln(2) - G$$

ROMANIAN MATHEMATICAL MAGAZINE

$$\begin{aligned} I &= \int_0^1 \frac{\ln(1+x)}{1+x^2} dx; \text{ substitution: } \left\{ \frac{1-t}{1+t} = x, \frac{dx}{dt} = -\frac{2}{(1+t)^2}, t[0; 1] \right\} \\ I &= \int_0^1 \frac{\ln\left(\frac{2}{1+t}\right)}{1+t^2} dt = \ln(2) \int_0^1 \frac{1}{1+t^2} dt - \int_0^1 \frac{\ln(1+t)}{1+t^2} dt = \frac{\pi}{4} \ln(2) - I; \quad 2I = \frac{\pi}{4} \ln(2) \quad I \\ &= \frac{\pi}{8} \ln(2) \\ \theta_2 &= \frac{\pi^2}{64} - \frac{\pi \ln(2)}{16} - \frac{1}{4} J + \frac{1}{2} I = \frac{\pi^2}{64} - \frac{\pi}{16} \ln(2) - \frac{\pi}{8} \ln(2) + \frac{G}{4} + \frac{\pi}{16} \ln(2) = \frac{\pi^2}{64} - \frac{\pi}{8} \ln(2) + \frac{G}{4} \\ \int_0^1 \frac{\ln^2(x) + x \arctan(x)}{(1+x)(1+x^2)} dx &= \theta_1 + \theta_2 = \frac{21}{32} \zeta(3) + \frac{\pi^3}{32} + \frac{\pi^2}{64} - \frac{\pi}{8} \ln(2) + \frac{G}{4} \\ &= \frac{1}{64} (42\zeta(3) + 2\pi^3 + \pi^2 + 16G - 8\pi \ln(2)) \end{aligned}$$