

ROMANIAN MATHEMATICAL MAGAZINE

Find a closed form:

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

Proposed by Shirvan Tahirov-Azerbaijan

Solution 1 by Amin Hajiyev-Azerbaijan

$$\begin{aligned} \Omega &= \int_0^1 \frac{x(\ln\sqrt{1+x^2} + \arctan^2(x))}{1+x^2} dx = \Omega_1 + \Omega_2 \quad \left\{ \begin{array}{l} \Omega_1 = \int_0^1 \frac{x\ln\sqrt{1+x^2}}{1+x^2} dx \\ \Omega_2 = \int_0^1 \frac{x\arctan^2(x)}{1+x^2} dx \end{array} \right. \\ \Omega_1 &= \int_0^1 \frac{x\ln\sqrt{1+x^2}}{1+x^2} dx \stackrel{IBP}{=} \frac{1}{2} \left[\frac{1}{2} \ln^2(1+x^2) \right]_0^1 - \frac{1}{2} \int_0^1 \frac{x\ln(1+x^2)}{1+x^2} dx = \frac{1}{4} \ln^2(2) - \Omega_1 \\ 2\Omega_1 &= \frac{1}{4} \ln^2(2) \iff \Omega_1 = \frac{1}{8} \ln^2(2) \\ \Omega_2 &= \int_0^1 \frac{x\arctan^2(x)}{1+x^2} dx \stackrel{IBP}{=} \left[\frac{1}{2} \arctan^2(x) \ln(1+x^2) \right]_0^1 \\ &\quad - \int_0^1 \frac{\arctan(x) \ln(1+x^2)}{1+x^2} dx = \\ \frac{\pi^2}{32} \ln(2) &- \int_0^1 \frac{\arctan(x) \ln(1+x^2)}{1+x^2} dx \iff \left\{ \arctan(x) = t; \frac{dt}{dx} = \frac{1}{1+x^2}; x = \tan(t) t \left[\frac{\pi}{4}; 0 \right] \right\} \\ \Omega_2 &= \frac{\pi^2}{32} \ln(2) - \int_0^{\frac{\pi}{4}} t \ln(1+\tan^2(t)) dt = \frac{\pi^2}{32} \ln(2) + 2 \int_0^{\frac{\pi}{4}} t \ln(\cos(t)) dt \\ &= \frac{\pi^2}{32} \ln(2) + 2I \end{aligned}$$

Note :

$$\begin{aligned} \left\{ \text{We know } \rightarrow \ln(\cos(t)) = -\ln(2) - \sum_{n=1}^{\infty} \frac{(-1)^n \cos(2nt)}{n} \text{ Fourier series} \right\} \\ I = \int_0^{\frac{\pi}{4}} t \ln(\cos(t)) dt = -\ln(2) \int_0^{\frac{\pi}{4}} t dt - \sum_{n=1}^{\infty} \frac{(-1)^n}{n} \int_0^{\frac{\pi}{4}} t \cos(2nt) dt = -\frac{\pi^2}{32} \ln(2) - \\ \sum_{n=1}^{\infty} \frac{(-1)^n}{n} \left[\frac{\cos(2nt)}{4n^2} + \frac{t \sin(2nt)}{2n} \right]_0^{\frac{\pi}{4}} \\ = -\frac{\pi^2}{32} \ln(2) - \sum_{n=1}^{\infty} \frac{(-1)^n}{n} \left[\frac{\pi \sin\left(\frac{\pi n}{2}\right)}{8n} + \frac{\cos\left(\frac{\pi n}{2}\right)}{4n^2} - \frac{1}{4n^2} \right] = \end{aligned}$$

ROMANIAN MATHEMATICAL MAGAZINE

$$\begin{aligned}
& -\frac{\pi^2}{32} \ln(2) - \frac{\pi}{8} \sum_{n=1}^{\infty} \frac{(-1)^n}{n^2} \sin\left(\frac{\pi n}{2}\right) - \frac{1}{4} \sum_{n=1}^{\infty} \frac{(-1)^n}{n^3} \cos\left(\frac{\pi n}{2}\right) + \frac{1}{4} \sum_{n=1}^{\infty} \frac{(-1)^n}{n^3} = \\
& -\frac{\pi^2}{32} \ln(2) + \frac{\pi}{8} \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{(2n-1)^2} + \frac{1}{4} \left(\frac{1}{2^3} \left(1 - \frac{1}{2^3} + \frac{1}{3^3} - \dots \right) \right) - \frac{1}{4} (1 - 2^{1-3}) \zeta(3) = \\
& -\frac{\pi^2}{32} \ln(2) + \frac{\pi}{8} G + \frac{3\zeta(3)}{16} + \frac{1}{32} \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n^3} = \frac{\pi}{8} G - \frac{\pi^2}{32} \ln(2) - \frac{3\zeta(3)}{16} + \frac{3\zeta(3)}{128} = \\
& \quad \frac{\pi}{8} G - \frac{\pi^2}{32} \ln(2) - \frac{21\zeta(3)}{128} \\
\Omega_2 &= \frac{\pi^2}{32} \ln(2) + 2I = \frac{\pi^2}{32} \ln(2) + \frac{\pi}{4} G - \frac{\pi^2}{16} \ln(2) - \frac{21\zeta(3)}{64} = \frac{\pi}{4} G - \frac{\pi^2}{32} \ln(2) - \frac{21\zeta(3)}{64} \\
\int_0^1 \frac{x(\ln\sqrt{1+x^2} + \arctan^2(x))}{1+x^2} dx &= \Omega_1 + \Omega_2 = \frac{\pi}{4} G - \frac{\pi^2}{32} \ln(2) - \frac{21\zeta(3)}{64} + \frac{1}{8} \ln^2(2)
\end{aligned}$$

Solution 2 by Ankush Kumar Parcha-India

$$\begin{aligned}
& \text{We have, } \underbrace{\frac{1}{2} \int_0^1 \frac{x \ln(1+x^2)}{1+x^2} dx}_{X} + \underbrace{\int_0^1 \frac{x \arctan^2(x)}{1+x^2} dx}_{Y} \quad (1) \\
X &= \frac{1}{2} \int_0^1 \frac{x \ln(1+x^2)}{1+x^2} dx \stackrel{x^2 \rightarrow x}{\cong} \frac{1}{4} \int_0^1 \frac{\ln(1+x)}{1+x} dx \Rightarrow \left(\frac{\ln^2(1+x)}{8} \right) \Big|_0^1 \\
X &= \frac{1}{2} \int_0^1 \frac{x \ln(1+x^2)}{1+x^2} dx = \frac{\ln^2(2)}{8} \\
Y &= \int_0^1 \frac{x \arctan^2(x)}{1+x^2} dx \stackrel{\tan^{-1}(x) \rightarrow x}{\cong} \int_0^{\frac{\pi}{4}} x^2 \tan(x) dx \stackrel{IBP}{\cong} -\left(x^2 \int \frac{d}{dx} \ln \cos(x) dx \right) \Big|_0^{\frac{\pi}{4}} + \\
& 2 \int_0^{\frac{\pi}{4}} x \ln \cos(x) dx \stackrel{\text{Note section}}{\cong} \frac{\pi^2}{32} \ln(2) - 2 \ln(2) \int_0^{\frac{\pi}{4}} x dx \\
& \quad - 2 \sum_{n \in N} \frac{(-1)^n}{n} \int_0^{\frac{\pi}{4}} x \cos(2nx) dx = \\
& \stackrel{IBP}{\cong} \frac{\pi^2}{32} \ln(2) - \frac{\pi^2 \ln(2)}{16} \\
& \quad - 2 \sum_{n \in N} \frac{(-1)^n}{n} \left[\left(\frac{x \sin(2nx)}{2n} \right) \Big|_0^{\frac{\pi}{4}} - \int_0^{\frac{\pi}{4}} \frac{\sin(2nx)}{2n} dx \right] = -\frac{\pi^2}{32} \ln(2) - \\
& 2 \sum_{n \in N} \frac{(-1)^n}{n} \left[\frac{\pi}{8n} \sin\left(\frac{\pi n}{2}\right) + \left(\frac{\cos(2nx)}{4n^2} \right) \Big|_0^{\frac{\pi}{4}} \right] = -\frac{\pi^2}{32} \ln(2) - \underbrace{\frac{\pi}{4} \sum_{n \in N} \frac{(-1)^n \sin\left(\frac{\pi n}{2}\right)}{n^2}}_{n \rightarrow 2n+1} -
\end{aligned}$$

ROMANIAN MATHEMATICAL MAGAZINE

$$\begin{aligned} & \frac{1}{2} \underbrace{\sum_{n \in N} \frac{(-1)^n \cos\left(\frac{\pi n}{2}\right)}{n^3}}_{n \rightarrow 2n} + \frac{1}{2} \sum_{n \in N} \frac{(-1)^{n+1}}{n^3} \stackrel{\text{Note section}}{\underset{(2)}{\equiv}} -\frac{\pi^2}{32} \ln(2) + \frac{\pi}{4} \sum_{n \in N \cup \{0\}} \frac{(-1)^n}{(2n+1)^2} + \\ & \frac{1}{16} \sum_{n \in N} \frac{(-1)^{n+1}}{n^3} - \frac{1}{2} \sum_{n \in N} \frac{(-1)^{n+1}}{n^3} = -\frac{\pi^2}{32} \ln(2) + \frac{\pi}{4} G - \frac{7}{16} \eta(3) \\ & X + Y = \int_0^1 \frac{x(\ln\sqrt{1+x^2} + \arctan^2(x))}{1+x^2} dx = \frac{\pi}{4} G - \frac{21}{64} \zeta(3) + \frac{\ln^2(2)}{8} - \frac{\pi^2 \ln(2)}{32} \end{aligned}$$

Note section :

1. $\ln(2 \cos(x)) = \sum_{n \in N} \frac{(-1)^{n+1}}{n} \cos(2nx), \quad |x| < \frac{\pi}{2}$
2. $\sum_{n \in N \cup \{0\}} \frac{(-1)^n}{(2n+1)^2} = G \quad (\text{Catalan's constant})$
3. $\eta(s) = (1 - 2^{1-s}) \cdot \zeta(s)$