

ROMANIAN MATHEMATICAL MAGAZINE

Find a closed form:

$$\Omega = \int_0^1 \int_1^\infty \frac{\sqrt{x} \ln(x) + y \ln(\arccos^2(1-y))}{(1+x)^2} dx dy$$

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Solution 1 by Amin Hajiyev-Azerbaijan

$$\Omega = \int_0^1 \int_1^\infty \frac{\sqrt{x} \ln(x)}{(1+x)^2} dx dy + \int_0^1 \int_1^\infty \frac{y \ln(\arccos^2(1-y))}{(1+x)^2} dx dy = \Omega_1 + \Omega_2$$

$$\Omega_1 = \int_0^1 \int_1^\infty \frac{\sqrt{x} \ln(x)}{(1+x)^2} dx dy, \text{ substitution } \left\{ \frac{1}{x} = t, dt = -t^2 dx, t[0; 1] \right\}$$

$$\begin{aligned} \Omega_1 &= - \int_0^1 \frac{\ln(x)}{\sqrt{x}(1+x)^2} dx = \sum_{n=1}^{\infty} n(-1)^n \int_0^1 x^{n-\frac{3}{2}} \ln(x) dx = -4 \sum_{n=1}^{\infty} \frac{(-1)^n n}{(2n-1)^2} = \\ &= -2 \left(\sum_{n=1}^{\infty} \frac{(-1)^n}{(2n-1)} + \sum_{n=1}^{\infty} \frac{(-1)^n}{(2n-1)^2} \right) = -2 \left(-G - \frac{\pi}{4} \right) = 2G + \frac{\pi}{2} \end{aligned}$$

$$\begin{aligned} \Omega_2 &= \int_0^1 \int_1^\infty \frac{y \ln(\arccos^2(1-y))}{(1+x)^2} dx dy = - \left[\frac{1}{1+x} \right]_1^\infty \int_0^1 y \ln(\arccos^2(1-y)) dy = \\ &= \int_0^1 \ln(\arccos(y)) dy - \int_0^1 y \ln(\arccos^2(y)) dy = I - J \end{aligned}$$

$$I = \int_0^1 \ln(\arccos(y)) dy, \left\{ \cos^{-1}(y) = t, dt = -\frac{dy}{\sqrt{1-y^2}} = -\frac{dy}{\sin(t)}, t \left[0; \frac{\pi}{2} \right] \right\}$$

$$I = \int_0^{\frac{\pi}{2}} \sin(t) \ln(t) dt = [-\ln(t) \cos(t)]_0^{\frac{\pi}{2}} + \int_0^{\frac{\pi}{2}} \frac{\cos(t) - 1 + 1}{t} dt = Ci\left(\frac{\pi}{2}\right) - \gamma$$

$$\begin{aligned} J &= \int_0^1 y \ln(\arccos(y)) dy = \int_0^{\frac{\pi}{2}} \sin(t) \cos(t) \ln(t) dt = \frac{1}{2} \int_0^{\frac{\pi}{2}} \sin(2t) \ln(t) dt = \\ &= \frac{1}{2} \left[-\frac{\ln(t) \cos(2t)}{2} \right]_0^{\frac{\pi}{2}} + \frac{1}{4} \int_0^{\frac{\pi}{2}} \frac{\cos(2t) - 1}{t} dt + \frac{1}{4} \int_0^{\frac{\pi}{2}} \frac{1}{t} dt = \\ &= \frac{1}{4} \left(\ln\left(\frac{\pi}{2}\right) + \ln(0) \right) + \frac{1}{4} (Ci(\pi) - \gamma - \ln(\pi)) + \frac{1}{4} \ln\left(\frac{\pi}{2}\right) - \frac{1}{4} \ln(0) = \end{aligned}$$

$$\begin{aligned}
 &= \frac{1}{2} \ln\left(\frac{\pi}{2}\right) + \frac{1}{4} Ci(\pi) - \frac{\gamma}{4} - \frac{\ln(\pi)}{4} = \frac{1}{4} Ci\left(\frac{\pi}{2}\right) - \frac{1}{4} \ln\left(\frac{4}{\pi}\right) - \frac{\gamma}{4} \\
 \Omega_2 = I - J &= Ci\left(\frac{\pi}{2}\right) - \gamma - \frac{1}{4} Ci(\pi) + \frac{1}{4} \ln\left(\frac{4}{\pi}\right) + \frac{\gamma}{4} = Ci\left(\frac{\pi}{2}\right) - \frac{1}{4} Ci(\pi) - \frac{3\gamma}{4} + \frac{1}{4} \ln\left(\frac{4}{\pi}\right) \\
 &\int_0^1 \int_1^\infty \frac{\sqrt{x} \ln(x) + y \ln(\arccos^2(1-y))}{(1+x)^2} dx dy = \Omega_1 + \Omega_2 = \\
 &= 2G + \frac{\pi}{2} + Ci\left(\frac{\pi}{2}\right) - \frac{1}{4} Ci(\pi) - \frac{3\gamma}{4} + \frac{1}{4} \ln\left(\frac{4}{\pi}\right) \\
 \text{note } &\left\{ \text{cosine integral: } Ci(x) = \gamma + \ln(x) + \int_0^x \frac{\cos(z) - 1}{z} dz \right\}
 \end{aligned}$$

Solution 2 by Exodo Halcalias-Angola

$$\begin{aligned}
 H &= \int_1^\infty \frac{\sqrt{x} \ln(x)}{(1+x)^2} dx + \int_0^1 y \ln(\arccos(1-y))^2 dy \\
 H_1 &= \int_1^\infty \frac{\sqrt{x} \ln(x)}{(1+x)^2} dx \stackrel{x \rightarrow 1/x}{\cong} \int_0^1 \frac{\ln\left(\frac{1}{x}\right)}{\sqrt{x}(1+x)^2} dx \stackrel{IBP}{\cong} \int_0^1 \frac{\arctan(\sqrt{x})}{x} dx + \int_0^1 \frac{\sqrt{x}}{(1+x)x} dx = \\
 &2 \int_0^1 \frac{\arctan(x)}{x} dx + 1 \int_0^1 \frac{1}{1+x^2} dx = 2G + \frac{\pi}{2} \\
 H_2 &= \int_0^1 y \ln(\arccos(1-y))^2 dy = 2 \int_0^1 y \ln(\arccos(1-y)) dy \stackrel{1-y \rightarrow y}{\cong} \\
 &2 \left(\int_0^1 \ln(\arccos(y)) dy - \int_0^1 y \ln(\arccos(y)) dy \right) \\
 E_1 &= \int_0^1 \ln(\arccos(y)) dy \stackrel{\arccos(y) \rightarrow y}{\cong} \int_0^{\frac{\pi}{2}} \sin(y) \ln(y) dy \stackrel{IBP}{\cong} [\ln(x)(1 - \cos(y))]_0^{\frac{\pi}{2}} + \\
 &\int_0^{\frac{\pi}{2}} \frac{\cos(y) - 1}{y} dy = \ln\left(\frac{\pi}{2}\right) + \int_0^{\frac{\pi}{2}} \frac{\cos(y) - 1}{y} dy \\
 &Ci(z) - \gamma = \ln(z) + \int_0^z \frac{\cos(y) - 1}{y} dy \\
 E_1 &= Ci\left(\frac{\pi}{2}\right) - \gamma \\
 E_2 &= \int_0^1 y \ln(\arccos(y)) dy \stackrel{\arccos(y) \rightarrow y}{\cong} \int_0^{\frac{\pi}{2}} \ln(y) \sin(y) \cos(y) dy = \frac{1}{2} \int_0^{\frac{\pi}{2}} \ln(y) \sin(2y) dy \\
 &\stackrel{2y \rightarrow y}{\cong} \frac{1}{4} \int_0^\pi \ln(y/2) \sin(y) dy = \frac{1}{4} \int_0^\pi \ln(y) \sin(y) dy - \frac{1}{4} \ln(2) \int_0^\pi \sin(y) dy \stackrel{IBP}{\cong} \\
 &\frac{1}{4} \left\{ [\ln(y)(1 - \cos(y))]_0^\pi + \int_0^\pi \frac{\cos(y) - 1}{y} dy \right\} - \frac{2}{4} \ln(2) =
 \end{aligned}$$

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Recalling that: $Ci(z) - \gamma = \ln(z) + \int_0^z \frac{\cos(y) - 1}{y} dy$

$$E_2 = \frac{1}{4} (Ci(\pi) - \gamma + \ln(\pi) - \ln(4)) = \frac{1}{4} (Ci(\pi) - \gamma + \ln\left(\frac{\pi}{4}\right))$$

$$H_2 = 2(E_1 - E_2) = 2Ci\left(\frac{\pi}{2}\right) - \frac{Ci(\pi)}{2} - \frac{3}{2}\gamma - \frac{1}{2}\ln\left(\frac{\pi}{4}\right)$$

$$\begin{aligned} H = H_1 + H_2 &= 2G + 2Ci\left(\frac{\pi}{2}\right) - \frac{Ci(\pi)}{2} - \frac{3}{2}\gamma + \frac{1}{2}\ln\left(\frac{4}{\pi}\right) + \frac{\pi}{2} \\ &\quad \int_0^1 \int_1^\infty \frac{\sqrt{x} \ln(x) + y \ln(\arccos(1-y))^2}{(1+x)^2} dx dy \\ &= 2G + 2Ci\left(\frac{\pi}{2}\right) - \frac{Ci(\pi)}{2} + \frac{1}{2}(\pi - 3\gamma + \ln\left(\frac{4}{\pi}\right)) \end{aligned}$$