

Find a closed form:

$$\int_0^1 \left(x \ln(\cos^{-1}(1-x^2)) + \left(\ln\left(\frac{x}{x+1}\right) + 1 \right)^2 \right) dx$$

Proposed by Shirvan Tahirov-Azerbaijan

Solution 1 by Djamel Arrouche-Algeria

$$\int_0^1 x \ln(\cos^{-1}(1-x^2)) dx = \Omega_1 \quad 1-x^2 = y; \quad \Omega = \frac{1}{2} \int_0^1 \ln(\cos^{-1}(y)) dy; \quad y = \cos(s)$$

$$\Omega = \frac{1}{2} \int_0^{\frac{\pi}{2}} \ln(s) \sin(s) ds \stackrel{IBP}{=} u = \ln(s), v' = \sin(s); u' = \frac{1}{s} \quad v(s) = 1 - \cos(s)$$

$$\Omega = \frac{1}{2} [(1 - \cos(s) \ln(s))]_0^{\frac{\pi}{2}} - \frac{1}{2} \int_0^{\frac{\pi}{2}} \frac{1 - \cos(s)}{s} ds = \frac{1}{2} \ln\left(\frac{\pi}{2}\right) - \frac{1}{2} \int_0^{\frac{\pi}{2}} \frac{1 - \cos(s)}{s} ds$$

$$Ci(z) = \ln(z) + \gamma + \int_0^z \frac{\cos(x) - 1}{x} dx$$

$$\Omega_1 = \frac{1}{2} \left[Ci\left(\frac{\pi}{2}\right) - \gamma \right]$$

$$\Omega_2 = \int_0^1 \left(\ln\left(\frac{x}{x+1}\right) + 1 \right)^2 dx; \quad \frac{x}{1+x} = y \rightarrow x = \frac{y}{1-y} \Rightarrow dx = \frac{dy}{(1-y)^2}$$

$$A = \int_0^{\frac{1}{2}} (\ln(y) + 1)^2 \cdot \frac{dy}{(1-y)^2} = \int_0^{\frac{1}{2}} \frac{\ln^2(y)}{(1-y)^2} + 2 \int_0^{\frac{1}{2}} \frac{\ln(y)}{(1-y)^2} + \frac{dy}{(1-y)^2}$$

$$\lim_{x \rightarrow 0} \left[\frac{1}{x} \frac{\ln^2(y)}{1-y} \right] - \int_x^{\frac{1}{2}} \frac{2 \ln(y)}{y(1-y)} dy + 2 \left[\frac{1}{x} \frac{\ln(y)}{1-y} dy \right] - \int_x^{\frac{1}{2}} \frac{2}{y(1-y)} dy + 1 = 2 \ln^2(2) +$$

$$\lim_{x \rightarrow 0} -\frac{\ln^2(x)}{1-x} - \ln^2\left(\frac{1}{2}\right) + \ln^2(x) - 4 \ln(2) - \frac{2 \ln(x)}{1-x} - 2 \ln\left(\frac{1}{2}\right) + 2 \ln\left(\frac{1}{2}\right) + 2 \ln(x) +$$

$$2 \ln(1-x) - 2 \int_0^{\frac{1}{2}} \frac{\ln(y)}{1-y} dy = \ln^2(2) - 4 \ln(2) + 1 + 2 \int_0^{\frac{1}{2}} \frac{\ln(1 - (1-y))}{1-y} d(1-y) +$$

$$\lim_{x \rightarrow 0} \left[-\frac{\ln^2(x)}{1-x} + \ln^2(x) + 2 \ln(x) - \frac{2 \ln(x)}{1-x} + 2 \ln(1-x) \right]_{x=0} = 0, \quad \lim_{x \rightarrow 0} x \ln^n(x) = 0''$$

$$= \ln^2(2) - 4 \ln(2) + 1 - 2 \left[Li_2\left(\frac{1}{2}\right) - Li_2(1) \right] \quad Li_2\left(\frac{1}{2}\right) = \frac{\pi^2}{12} - \frac{\ln^2(2)}{2},$$

$$Li_2(1) = \frac{\pi^2}{6}$$

$$\Omega_2 = 2 \ln^2(2) - 4 \ln(2) + 1 + \frac{\pi^2}{6}$$

$$\Omega = \Omega_1 + \Omega_2 = \frac{1}{2} \left[Ci\left(\frac{\pi}{2}\right) - \gamma \right] + 2 \ln^2(2) - 4 \ln(2) + 1 + \frac{\pi^2}{6}$$

ROMANIAN MATHEMATICAL MAGAZINE

Solution 2 by Quadri Faruk Temitope-Nigeria

$$I = \int_0^1 \left(x \ln(\cos^{-1}(1-x^2)) + \left(\ln\left(\frac{x}{x+1}\right) + 1 \right)^2 \right) dx = \underbrace{\int_0^1 x \ln(\cos^{-1}(1-x^2)) dx}_A + \underbrace{\int_0^1 \left(\ln\left(\frac{x}{x+1}\right) + 1 \right)^2 dx}_B$$

$$\begin{aligned} A &= \int_0^1 x \ln(\cos^{-1}(1-x^2)) dx \stackrel{\substack{x^2=p \\ dx=\frac{dp}{2x}}}{=} \int_0^1 x \ln(\cos^{-1}(1-p)) \frac{dp}{2x} \\ &= \frac{1}{2} \int_0^1 \ln(\cos^{-1}(1-p)) dp = \\ &= \frac{1}{2} \text{Ci}(\cos^{-1}(1-p)) + \frac{1}{2} (p-1) \ln(\cos^{-1}(1-x^2)) \Big|_0^1 = \\ &= \frac{1}{2} \left[\text{Ci}\left(\frac{\pi}{2}\right) - \gamma \right] \end{aligned}$$

$$\begin{aligned} B &= \int_0^1 \left(\ln\left(\frac{x}{x+1}\right) + 1 \right)^2 dx = \int_0^1 \ln^2\left(\frac{x}{x+1}\right) dx + 2 \int_0^1 \ln\left(\frac{x}{x+1}\right) dx + \int_0^1 dx = \\ &= \int_0^1 \ln^2(x) dx - 2 \int_0^1 \ln(x+1) \ln(x) dx + \int_0^1 \ln^2(x+1) dx \\ &\quad + 2 \int_0^1 \ln(x) dx - 2 \int_0^1 \ln(x+1) dx \end{aligned}$$

$$\begin{aligned} + \int_0^1 dx &= 2 + 2 \sum_{n=1}^{\infty} \frac{(-1)^n}{n} \int_0^1 x^n \ln(x) dx + \int_1^2 \ln^2(x) dx - 2 \\ &\quad + 2 \sum_{n=1}^{\infty} \frac{(-1)^n}{n} \int_0^1 x^n dx + 1 \end{aligned}$$

$$B = 2 + 2 \sum_{n=1}^{\infty} \frac{(-1)^n}{n} \frac{d}{dn} \left(\frac{x^{n+1}}{n+1} \Big|_0^1 \right) + 2(\ln(2) - 1)^2 - 2 + 2 \sum_{n=1}^{\infty} \frac{(-1)^n}{n} \left(\frac{x^{n+1}}{n+1} \Big|_0^1 \right) + 1$$

$$B = 1 - 4 + \frac{\pi^2}{6} + 4 \ln(2) + 2 \ln^2(2) - 4 \ln(2) + 2 + 2 - 4 \ln(2)$$

$$B = 1 + \frac{\pi^2}{6} - 4 \ln(2) + 2 \ln^2(2) \quad \text{This : } I = A + B$$

$$\begin{aligned} &\int_0^1 \left(x \ln(\cos^{-1}(1-x^2)) + \left(\ln\left(\frac{x}{x+1}\right) + 1 \right)^2 \right) dx \\ &= \frac{1}{2} \left[\text{Ci}\left(\frac{\pi}{2}\right) - \gamma \right] + 2 \ln^2(2) - 4 \ln(2) + 1 + \frac{\pi^2}{6} \end{aligned}$$

Note : "Ci(z)" Cosine integral ... $\text{Ci}(z) = \ln(z) + \gamma + \int_0^z \frac{\cos(x) - 1}{x} dx$

ROMANIAN MATHEMATICAL MAGAZINE

Solution 3 by Exodo Halcalias-Angola

$$\int_0^1 (x \ln(\cos^{-1}(1-x^2)) + (\ln(\frac{x}{x+1}) + 1)^2) dx$$

$$H_1 = \int_0^1 x \ln(\cos^{-1}(1-x^2)) dx \stackrel{1-x^2 \rightarrow x}{\cong} \frac{1}{2} \int_0^1 \ln(\cos^{-1}(1-x^2)) dx \stackrel{\cos^{-1}(x) \rightarrow x}{\cong} \frac{1}{2} \int_0^{\frac{\pi}{2}} \ln(x) \sin(x) dx$$

$$\stackrel{IBP}{\cong} \frac{1}{2} \left[(\ln(x)(1-\cos(x))) \Big|_0^{\frac{\pi}{2}} + \int_0^{\frac{\pi}{2}} \frac{\cos(x)-1}{x} dx \right] = \frac{1}{2} \left[\ln\left(\frac{\pi}{2}\right) + \int_0^{\frac{\pi}{2}} \frac{\cos(x)-1}{x} dx \right] =$$

$$\frac{1}{2} \left(\text{Ci}\left(\frac{\pi}{2}\right) + \gamma \right) \quad H_1 = \frac{1}{2} \left(\text{Ci}\left(\frac{\pi}{2}\right) + \gamma \right)$$

$$H_2 = \int_0^1 (\ln(\frac{x}{1+x}) + 1)^2 dx = \int_0^1 \ln^2\left(\frac{x}{1+x}\right) dx + 2 \int_0^1 \ln\left(\frac{x}{1+x}\right) dx + \int_0^1 dx$$

$$A = \int_0^1 \ln^2\left(\frac{x}{1+x}\right) dx = \int_0^1 \ln^2(x) dx + \int_0^1 \ln^2(1+x) dx - 2 \int_0^1 \ln(x) \ln(1+x) dx =$$

$$A_1 = \int_0^1 \ln^2(x) dx + \int_0^1 \ln^2(1+x) dx = \int_0^1 \ln^2(x) dx + \int_1^2 \ln^2(x) dx$$

$$\int \ln^2(z) dz = z(\ln^2(z) - 2 \ln(z) - 2) \quad A_1 = 2 \ln^2(2) - 4 \ln(2) + 4$$

$$A_2 = \int_0^1 \ln(x) \ln(1+x) dx \stackrel{IBP}{\cong} [x \ln(1+x)(\ln(x) - 1)] \Big|_0^1 - \int_0^1 \frac{x(\ln(x) - 1)}{1+x} dx$$

$$A_2 = -\ln(2) + \int_0^1 \frac{x}{1+x} dx - \int_0^1 \frac{x \ln(x)}{1+x} dx = -\ln(2) + \int_0^1 \frac{1+x-1}{1+x} dx -$$

$$\sum_{k=1}^{\infty} (-1)^{k-1} \int_0^1 x^k \ln(x) dx = -\ln(2) + 1 - \ln(2) + \sum_{k=1}^{\infty} \frac{(-1)^{k-1}}{(k+1)^2} = -2 \ln(2) + 2 - \frac{\pi^2}{12}$$

$$A = A_1 - 2A_2 = \frac{\pi^2}{6} + 2 \ln^2(2)$$

$$B = \int_0^1 \ln\left(\frac{x}{1+x}\right) dx = \int_0^1 \ln(x) dx - \int_0^1 \ln(1+x) dx = \int_0^1 \ln(x) dx - \int_1^2 \ln(x) dx =$$

$$-2 \ln(2)$$

$$H_2 = A + 2B + 1 = \frac{\pi^2}{6} + 2 \ln^2(2) - 4 \ln(2) + 1$$

$$H = H_1 + H_2 = \frac{1}{2} \left[\text{Ci}\left(\frac{\pi}{2}\right) - \gamma \right] + 2 \ln^2(2) - 4 \ln(2) + 1 + \frac{\pi^2}{6}$$