

ROMANIAN MATHEMATICAL MAGAZINE

Find a closed form:

$$\Omega = \int_0^1 \int_0^\infty \frac{\ln(1+x^3)(\ln(1+y) + \tan^{-1}(y))}{(1+y)^2(1+x^2)} dx dy$$

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We have : $\int_0^1 \int_0^\infty \frac{\ln(1+x^3)(\ln(1+y) + \tan^{-1}(y))}{(1+y)^2(1+x^2)} dx dy \rightarrow$
 $\underbrace{\int_0^\infty \frac{\ln(1+x^3)}{1+x^2} dx}_{\Omega_1} \underbrace{\int_0^1 \frac{\ln(1+y) + \tan^{-1}(y)}{(1+y)^2} dy}_{\Omega_2}$ (1)

Consider, $\Omega(a) = \int_0^\infty \frac{\ln(a+x)}{1+x^2} dx$ (2)

Differentiate above equation both sides with respect to 'a'. We get,

Leibniz Integral (rule)

$$\begin{aligned} \Rightarrow \frac{d}{da} \Omega(a) &= \int_0^\infty \frac{\partial}{\partial a} \left(\frac{\ln(a+x)}{1+x^2} \right) dx \rightarrow \int_0^\infty \frac{dx}{\underbrace{(a+x)(1+x^2)}_{\text{Partical fraction}}} \\ &\rightarrow \frac{a}{1+a^2} \int_0^\infty \frac{dx}{1+x^2} + \frac{1}{1+a^2} \int_0^\infty \left(\frac{1}{a+x} - \frac{1}{1+x^2} \right) dx \rightarrow \frac{a}{1+a^2} \int_0^\infty \text{darctan}(x) \\ &\quad + \frac{a}{1+a^2} \int_0^\infty d \ln \left(\frac{a+x}{\sqrt{1+x^2}} \right) \rightarrow \frac{d}{da} \Omega(a) = \frac{\pi a}{2(1+a^2)} - \frac{\ln(a)}{1+a^2} \end{aligned}$$

Integrate above equation both sides with respect to. We get

$$\begin{aligned} \rightarrow \int \frac{d}{da} \Omega(a) da &= \frac{\pi}{2} \int \frac{a}{1+a^2} da - \underbrace{\int \frac{\ln(a)}{1+a^2} da}_{I.B.P} \rightarrow \Omega(a) + C = \\ &\frac{\pi}{4} \int d \ln(1+a^2) - \ln(a) \arctan(a) + \mathfrak{I} \int \frac{\ln(1+ia)}{a} = \Omega(a) + C = \end{aligned}$$

$$\frac{\pi}{4} \ln(1+a^2) - \ln(a) \arctan(a) - \mathfrak{I}\{Li_2(-ia)\} \xrightarrow{\text{Set } a=0} \Omega(a=0) + C = -C$$

$$\int_0^\infty \frac{\ln(x)}{1+x^2} dx = C \rightarrow \int_0^\infty \frac{\ln(x)}{1+x^2} dx - \int_0^\infty \frac{\ln(x)}{1+x^2} dx = -2C \rightarrow C = 0$$

$$\Omega(a) = \int_0^\infty \frac{\ln(a+x)}{1+x^2} dx = \frac{\pi}{4} \ln(1+a^2) - \ln(a) \arctan(a) - \mathfrak{I}\{Li_2(-ia)\} \quad (3)$$

Now, $\Omega_1 = \int_0^\infty \frac{\ln(1+x^3)}{1+x^2} dx \rightarrow \int_0^\infty \frac{\ln(1+x)}{1+x^2} dx + \int_0^\infty \ln \left(x - \frac{1}{2} - \frac{i\sqrt{3}}{2} \right) \frac{dx}{1+x^2}$

$$+ \int_0^\infty \ln \left(x - \frac{1}{2} + \frac{i\sqrt{3}}{2} \right) \frac{dx}{1+x^2} \xrightarrow{\text{Utilising Equation-(3)}} \frac{\pi}{4} \ln(2) - \mathfrak{I}\{Li_2(-i)\} + \frac{\pi}{4} \ln \left(\frac{1+i\sqrt{3}}{2} \right) -$$

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$$\begin{aligned}
 & -\ln\left(\frac{-1-i\sqrt{3}}{2}\right)\arctan\left(\frac{-1-i\sqrt{3}}{2}\right) - \Im\left\{Li_2\left(\frac{i-\sqrt{3}}{2}\right)\right\} + \frac{\pi}{4}\ln\left(\frac{1+i\sqrt{3}}{2}\right) - \\
 & \quad \ln\left(\frac{-1+i\sqrt{3}}{2}\right)\arctan\left(\frac{-1+i\sqrt{3}}{2}\right) - \Im\left\{Li_2\left(\frac{i+\sqrt{3}}{2}\right)\right\} \\
 & \quad (\ln(x \pm iy) = \frac{\ln(x^2 + y^2)}{2} \pm i\arctan\left(\frac{y}{x}\right), x > 0 \text{ and } y > 0) \\
 & \quad (Li_s(\pm i) = -2^{-s}\eta(s) \pm i\beta(s)) \\
 & \quad (Cl_{2m}(\theta) = \Im\{Li_{2m}(e^{i\theta})\} \quad m \geq 1) \\
 & \frac{\pi}{4}\ln(2) + \beta(2) - \frac{2i\pi}{3}\left(\frac{\pi}{4} + i\frac{\ln(2+\sqrt{3})}{2}\right) - \frac{2i\pi}{3}\left(-\frac{\pi}{4} + i\frac{\ln(2+\sqrt{3})}{2}\right) - Cl_2\left(\frac{\pi}{6}\right) - Cl_2\left(\frac{5\pi}{6}\right) \\
 & \xrightarrow{\beta(2)=G} -2\sum_{n \in \mathbb{N}} \frac{\sin\left(\frac{\pi n}{2}\right)\cos\left(\frac{\pi n}{3}\right)}{n^2} + G + \frac{\pi}{4}\ln(2) - \frac{i\pi^2}{6} + \frac{\pi}{3}\ln(2+\sqrt{3}) + \frac{i\pi^2}{6} + \frac{\pi}{3}\ln(2+\sqrt{3}) = \\
 & -2\sum_{n \in \mathbb{Z}_0^+} \frac{(-1)^n}{(6n+3)^2} - \sum_{n \in \mathbb{Z}_0^+} \frac{(-1)^n}{(2n+1)^2} - \sum_{n \in \mathbb{N}} \frac{(-1)^{n-1}}{(6n-3)^2} + G + \frac{2\pi}{3}\ln(2+\sqrt{3}) + \frac{\pi}{4}\ln(2) \rightarrow \\
 & \quad -\frac{2G}{9} - G - \frac{G}{9} + G + \frac{2\pi}{3}\ln(2+\sqrt{3}) + \frac{\pi}{4}\ln(2) \\
 \text{Now, } \Omega_2 &= \int_0^1 \frac{\ln(1+y) + \tan^{-1}(y)}{(1+y)^2} dy \stackrel{I.B.P.}{=} -\left(\frac{\ln(1+y) + \arctan(y)}{1+y}\right)\Big|_0^1 + \int_0^1 \frac{dy}{(1+y)^2} + \\
 & + \int_0^1 \frac{dy}{(1+y)(1+y^2)} \stackrel{\text{Partial fraction}}{=} -\frac{1}{2}\left(\frac{\pi}{4} + \ln(2)\right) - \int_0^1 d\left(\frac{1}{1+y}\right) - \frac{1}{2}\int_0^1 \frac{y}{1+y^2} dy + \frac{1}{2}\int_0^1 \frac{dy}{1+y} + \\
 & + \frac{1}{2}\int_0^1 \frac{1}{1+y^2} dy = -\frac{\pi}{8} - \frac{\ln(2)}{2} - \frac{\ln(2)}{4} + \frac{\ln(2)}{2} + \frac{1}{2} + \frac{\pi}{8} \\
 \Omega_2 &= \int_0^1 \frac{\ln(1+y) + \tan^{-1}(y)}{(1+y)^2} dy = \frac{2 - \ln(2)}{4} \\
 \text{Put the value of } \Omega_1 \text{ and } \Omega_2 \text{ in equation - (1). We get :} \\
 \Omega_1 \cdot \Omega_2 &= \int_0^1 \int_0^\infty \frac{\ln(1+x^3)(\ln(1+y) + \tan^{-1}(y))}{(1+y)^2(1+x^2)} dx dy = \\
 & \quad \left(\frac{2 - \ln(2)}{4}\right)\left(-\frac{G}{3} + \frac{2\pi}{3}\ln(2+\sqrt{3}) + \frac{\pi}{4}\ln(2)\right)
 \end{aligned}$$

Note : $G \rightarrow$ Catalan's constant