

ROMANIAN MATHEMATICAL MAGAZINE

Prove that:

$$\Omega = \int_0^{\infty} \int_0^1 \frac{x \ln^2(x) \ln(y+1)}{(x+1)^2(1+y^2)^2} dx dy = -\frac{1}{48} (\pi^2 - 9\zeta(3))(4G + \pi(\ln(2) - 1))$$

Proposed by Shirvan Tahirov-Azerbaijan

Solution 1 by Exodo Halcalias-Angola

$$\begin{aligned} \int_0^{\infty} \int_0^1 \frac{x \ln^2(x) \ln(y+1)}{(x+1)^2(1+y^2)^2} dx dy &= \int_0^1 \frac{x \ln^2(x)}{(x+1)^2} dx \int_0^{\infty} \frac{\ln(y+1)}{(1+y^2)^2} dy = \\ &= \left(\int_0^1 \frac{\ln^2(x)}{x+1} dx - \int_0^1 \frac{\ln^2(x)}{(x+1)^2} dx \right) \int_0^{\infty} \frac{\ln(y+1)}{(1+y^2)^2} dy = \\ &= \left(\sum_{k \in \mathbb{N}} (-1)^{k-1} \int_0^1 x^{k-1} \ln^2(x) dx + \sum_{n \in \mathbb{N}} (-1)^n n \int_0^1 x^{n-1} \ln^2(x) dx \right) \\ &\cdot \left(\int_1^{\infty} + \int_0^1 \right) \frac{\ln(y+1)}{(1+y^2)^2} dy = 2 \left(\sum_{k \in \mathbb{N}} \frac{(-1)^{k-1}}{k^3} - \sum_{k \in \mathbb{N}} \frac{(-1)^{n-1}}{n^2} \right) \left(\int_1^{\infty} \frac{\ln(y+1)}{(1+y^2)^2} dy + \right. \\ &\left. \int_0^1 \frac{\ln(y+1)}{(1+y^2)^2} dy \right) = 2(\eta(3) - \eta(2)) \left(\int_0^1 \frac{\ln\left(\frac{1}{y}+1\right)}{\left(\frac{1}{y^2}+1\right)^2 y^2} dy + \int_0^1 \frac{\ln(y+1)}{(1+y^2)^2} dy \right) = \\ &= 2 \left((1 - 2^{1-3})\zeta(3) - (1 - 2^{1-2})\zeta(2) \right) \left(\int_0^1 \frac{y^2 \ln(y+1) - \ln(y)}{(y^2+1)} dy + \int_0^1 \frac{\ln(y+1)}{(1+y^2)^2} dy \right) = \\ &= \left(\frac{3\zeta(3)}{2} - \zeta(2) \right) \left(\int_0^1 \frac{\ln(y+1)}{1+y^2} dy - \int_0^1 \frac{\ln(y+1)}{(1+y^2)^2} dy - \int_0^1 \frac{y^2 \ln(y)}{(1+y^2)^2} dy + \int_0^1 \frac{\ln(y+1)}{(1+y^2)^2} dy \right) = \\ &= \left(\frac{3\zeta(3)}{2} - \frac{\pi^2}{6} \right) \left(\int_0^1 \frac{\ln(y+1)}{1+y^2} dy - \int_0^1 \frac{y^2 \ln(y)}{(1+y^2)^2} dy \right) = \left(\frac{3\zeta(3)}{2} - \frac{\pi^2}{6} \right) \left(\int_0^1 \frac{\ln\left(\frac{2}{y+1}\right)}{y^2+1} dy - \right. \\ &\left. - \frac{1}{2} \left(-\frac{y \ln(y)}{y^2+1} + \ln(y) \tan^{-1}(y) \right) \Big|_0^1 + \frac{1}{2} \int_0^1 \left(-\frac{1}{1+y^2} + \frac{\tan^{-1}(y)}{y} \right) dy \right) = \left(\frac{3\zeta(3)}{2} - \frac{\pi^2}{6} \right) \\ &= \left(\frac{\ln(2)}{2} \int_0^1 \frac{dy}{y^2+1} - \frac{1}{2} \int_0^1 \frac{dy}{y^2+1} + \frac{1}{2} \int_0^1 \frac{\tan^{-1}(y)}{y} dy \right) = \left(\frac{3\zeta(3)}{2} - \frac{\pi^2}{6} \right) \left(\frac{\ln(2)}{2} \cdot \frac{\pi}{4} - \frac{1}{2} \cdot \frac{\pi}{4} + \right. \end{aligned}$$

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$$+ \frac{Ti_2(1)}{2} = \left(\frac{3\zeta(3)}{2} - \frac{\pi^2}{6} \right) \left(\pi \frac{\ln(2)}{8} - \frac{\pi}{8} + \frac{G}{2} \right)$$

$$\int_0^\infty \int_0^1 \frac{x \ln^2(x) \ln(y+1)}{(x+1)^2 (1+y^2)^2} dx dy = -\frac{1}{48} (\pi^2 - 9\zeta(3)) (4G + \pi(\ln(2) - 1))$$

Solution 2 by Quadri Faruk Temitope-Nigeria

$$I = \int_0^\infty \int_0^1 \frac{x \ln^2(x) \ln(y+1)}{(x+1)^2 (1+y^2)^2} dx dy = \int_0^1 \frac{x \ln^2(x)}{(x+1)^2} dx \int_0^\infty \frac{\ln(y+1)}{(1+y^2)^2} dy = A \cdot B$$

working or A :

$$\begin{aligned} A &= \int_0^1 \frac{x \ln^2(x)}{(x+1)^2} dx = - \sum_{n=1}^{\infty} (-1)^n n \int_0^1 x^n \ln^2(x) dx = - \sum_{n=1}^{\infty} (-1)^n n \frac{d^2}{dn^2} \left(\int_0^1 x^n dx \right) = \\ &= - \sum_{n=1}^{\infty} (-1)^n n \left(\frac{2}{(1+n)^3} \right) = -2 \sum_{n=1}^{\infty} (-1)^n \left(\frac{n}{(1+n)^3} \right) = -2 \sum_{n=1}^{\infty} (-1)^n \left(\frac{1}{(1+n)^2} - \frac{1}{(1+n)^3} \right) = \\ &= -2 \sum_{n=1}^{\infty} \frac{(-1)^n}{(1+n)^2} + 2 \sum_{n=1}^{\infty} \frac{(-1)^n}{(1+n)^3} = -2 \left(\frac{\pi^2}{12} - 1 \right) + 2 \left(\frac{3}{4} \zeta(3) - 1 \right) = -\frac{\pi^2}{6} + 2 + \frac{3}{2} \zeta(3) - 2 = \\ &= \frac{3}{2} \zeta(3) - \frac{\pi^2}{6} = \frac{1}{6} (9\zeta(3) - \pi^2) \\ A &= \int_0^1 \frac{x \ln^2(x)}{(x+1)^2} dx = \frac{1}{6} (9\zeta(3) - \pi^2) \end{aligned}$$

working or B :

$$\begin{aligned} B &= \int_0^\infty \frac{\ln(y+1)}{(1+y^2)^2} dy \quad \text{Recall that : } \ln(y+1) = \int_0^1 \frac{y}{1+xy} dy \\ &= \int_0^1 \int_0^\infty \frac{y}{(1+xy)(1+y^2)^2} dx dy = \int_0^\infty \int_0^1 \frac{x^2 y}{(1+x^2)^2 (y^2+1)} dx dy - \\ &= \int_0^\infty \int_0^1 \frac{x}{(1+x^2)^2 (y^2+1)} dx dy + \int_0^\infty \int_0^1 \frac{x}{(1+y^2)^2 (x^2+1)} dx dy + \\ &+ \int_0^\infty \int_0^1 \frac{y}{(1+y^2)^2 (x^2+1)} dx dy - \int_0^\infty \int_0^1 \frac{x^3}{(1+x^2)^2 (xy+1)} dx dy \\ B &= \int_0^\infty \frac{x^2}{(1+x^2)^2} dx \int_0^1 \frac{y}{y^2+1} dy - \int_0^\infty \frac{dy}{y^2+1} \int_0^1 \frac{x}{(1+x^2)^2} dx + \end{aligned}$$

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$$+ \int_0^{\infty} \frac{dy}{(1+y^2)^2} \int_0^1 \frac{x}{1+x^2} dx + \int_0^{\infty} \frac{dx}{1+x^2} \int_0^1 \frac{y}{(1+y^2)^2} dy - \int_0^{\infty} \int_0^1 \frac{x^3}{(1+x^2)^2(xy+1)} dx dy$$

$$B = \left[\frac{1}{2} \tan^{-1}(x) - \frac{x}{2(x^2+1)} \right]_0^{\infty} \cdot \frac{1}{2} \ln(y^2+1) \Big|_0^1 - \tan^{-1}(y) \Big|_0^{\infty} \cdot \frac{(-1)}{2(x^2+1)} \Big|_0^1 +$$

$$+ \frac{1}{2} \left[\frac{y}{y^2+1} + \tan^{-1}(y) \right]_0^{\infty} - \frac{1}{2} \ln(x^2+1) \Big|_0^1 + \tan^{-1}(x) \Big|_0^{\infty} \cdot \frac{(-1)}{2(y^2+1)} \Big|_0^1 -$$

$$- \int_0^{\infty} \int_0^1 \frac{x^3}{(1+x^2)^2(xy+1)} dx dy$$

$$B = \frac{\pi}{4} \left(\frac{\ln(2)}{2} \right) - \frac{\pi}{2} \cdot \frac{1}{4} + \frac{\pi}{4} \left(\frac{\ln(2)}{2} \right) + \frac{\pi}{2} \cdot \frac{1}{4} - \frac{\pi}{2} \cdot \frac{1}{4} + \frac{G}{2} - \frac{\pi}{4} \left(\frac{\ln(2)}{2} \right)$$

$$B = \frac{\pi}{8} \ln(2) - \frac{\pi}{8} + \frac{G}{2} = \frac{1}{8} (4G + \pi(\ln(2) - 1))$$

$$B = \int_0^{\infty} \frac{\ln(y+1)}{(1+y^2)^2} dy = \frac{1}{8} (4G + \pi(\ln(2) - 1))$$

$$I = A \cdot B = \int_0^1 \frac{x \ln^2(x)}{(x+1)^2} dx \int_0^{\infty} \frac{\ln(y+1)}{(1+y^2)^2} dy = \left(\frac{1}{6} (9\zeta(3) - \pi^2) \right) \cdot \left(\frac{1}{8} (4G + \pi(\ln(2) - 1)) \right)$$

$$= -\frac{1}{48} (\pi^2 - 9\zeta(3)) (4G + \pi(\ln(2) - 1))$$

Note : G – Catalan's constant , $\zeta(3)$ – Apery's constant