

ROMANIAN MATHEMATICAL MAGAZINE

Find a closed form:

$$\int_1^{\infty} \frac{\ln(x+1) \ln(x^2+1)}{(x+1)^2} dx$$

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$$\begin{aligned} I &= \int_1^{\infty} \frac{\ln(x+1) \ln(x^2+1)}{(x+1)^2} dx \stackrel{x \rightarrow \frac{1}{x}}{\cong} \int_1^0 \frac{\ln\left(\frac{1}{x}+1\right) \ln\left(\frac{1}{x^2}+1\right)}{(x+1)^2} \cdot \frac{dx}{x^2} = \int_0^1 \frac{\ln\left(\frac{1+x}{x}\right) \ln\left(\frac{1+x^2}{x^2}\right)}{\frac{(x+1)^2}{x^2}} dx = \\ &= \int_0^1 \frac{\ln\left(\frac{1+x}{x}\right) \ln\left(\frac{1+x^2}{x^2}\right)}{(x+1)^2} dx \end{aligned}$$

Recall that : $\ln\left(\frac{A}{B}\right) = \ln(A) - \ln(B)$

$$\begin{aligned} I &= \int_0^1 \frac{[\ln(1+x) - \ln(x)][\ln(x^2+1) - \ln(x^2)]}{(x+1)^2} dx = \int_0^1 \frac{[\ln(1+x) - \ln(x)][\ln(x^2+1) - 2\ln(x)]}{(x+1)^2} dx = \\ &= \int_0^1 \frac{\ln(x+1) \ln(x^2+1)}{(x+1)^2} dx - 2 \int_0^1 \frac{\ln(x+1) \ln(x)}{(x+1)^2} dx - \int_0^1 \frac{\ln(x) \ln(x^2+1)}{(x+1)^2} dx + 2 \int_0^1 \frac{\ln^2(x)}{(x+1)^2} dx \end{aligned}$$

Integration by parts : $\int u dv = uv - \int v du$

$$\begin{aligned} I &= \left[-\frac{\ln(x+1)+1}{x+1} \cdot \ln(1+x^2) \right]_0^1 + 2 \int_0^1 \frac{x(1+\ln(1+x))}{(1+x)(1+x^2)} dx - 2 \left[-\frac{\ln(1+x)+1}{1+x} \cdot \ln(x) \right]_0^1 + \int_0^1 \frac{\ln(x+1)+1}{x(1+x)} dx - \\ &= \left[\left(\frac{x \ln(x)}{1+x} - \ln(1+x) \right) \ln(1+x^2) \right]_0^1 - 2 \int_0^1 \frac{x^2 \ln(x)}{(1+x)(1+x^2)} dx + 2 \int_0^1 \frac{x \ln(1+x)}{1+x^2} dx + \\ &= 2 \left[\left(\frac{x \ln(x)}{x+1} - \ln(x+1) \right) \cdot \ln(x) - \int_0^1 \frac{\ln(x)}{x+1} dx + \int_0^1 \frac{\ln(x+1)}{x} dx \right] \\ I &= -\frac{\ln^2(2)}{2} - \frac{\ln(2)}{2} + 2 \int_0^1 \frac{x}{(1+x^2)} dx + 2 \int_0^1 \frac{x \ln(1+x)}{(1+x)(1+x^2)} dx - 2 \int_0^1 \frac{\ln(1+x)}{x(1+x)} dx - 2 \int_0^1 \frac{1}{x(1+x)} dx + \ln^2(2) + \\ &= 2 \int_0^1 \frac{x^2 \ln(x)}{(1+x)(1+x^2)} dx - 2 \int_0^1 \frac{x \ln(1+x)}{1+x^2} dx - 2 \int_0^1 \frac{\ln(x)}{x+1} dx + 2 \int_0^1 \frac{\ln(1+x)}{x} dx \\ I &= \frac{\ln^2(2)}{2} - \frac{\ln(2)}{2} - \int_0^1 \frac{dx}{1+x} + \int_0^1 \frac{dx}{1+x^2} + \int_0^1 \frac{x dx}{1+x^2} - \int_0^1 \frac{\ln(x+1)}{1+x} dx + \int_0^1 \frac{\ln(x+1)}{1+x^2} dx + \int_0^1 \frac{x \ln(x+1)}{1+x^2} dx - \end{aligned}$$

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

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

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

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

This : $I = \frac{\ln^2(2)}{2} - \frac{\ln(2)}{2} - \ln(2) + \arctan(x) \Big|_0^1 + \frac{1}{2} \ln(1+x^2) \Big|_0^1 - \frac{1}{2} \ln^2(1+x) \Big|_0^1$

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

$$4 \int_0^1 \frac{\ln(1+x)}{x} dx + \ln^2(1+x) \Big|_0^1 + 2 \ln(1+x) \Big|_0^1 - \int_0^1 \frac{\ln(1+x)}{1+x} dx - \int_0^1 \frac{\ln(x)}{1+x^2} dx + \int_0^1 \frac{x \ln(x)}{1+x^2} dx$$

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

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

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

Note that : $\int_0^1 \frac{\ln(1+x)}{1+x^2} dx = \frac{\pi}{8} \ln(2)$

$$I = \ln(2) + \ln^2(2) + \frac{\pi}{4} + \frac{\pi}{8} \ln(2) + \sum_{n=1}^{\infty} (-1)^n \int_0^1 x^{2n-1} \ln(1+x) dx + 2 \sum_{n=1}^{\infty} \frac{(-1)^n}{n} \int_0^1 x^{n-1} dx -$$

$$\sum_{n=1}^{\infty} (-1)^n \int_0^1 x^{2n} \ln(x) dx - \sum_{n=1}^{\infty} (-1)^n \int_0^1 x^{2n-1} \ln(x) dx$$

$$I = \ln(2) + \frac{3}{2} \ln^2(2) + \frac{\pi}{4} + \frac{\pi}{8} \ln(2) + \sum_{n=1}^{\infty} (-1)^n \left[\frac{\ln(2)}{2n} - \frac{1}{2n} \int_0^1 \frac{x^{2n}}{1+x} dx \right] + 2 \sum_{n=1}^{\infty} \frac{(-1)^n}{n^2} + \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)^2} + \frac{1}{4} \sum_{n=1}^{\infty} \frac{(-1)^n}{n^2}$$

$$I = \ln(2) + \ln^2(2) + \frac{\pi}{4} + \frac{\pi}{8} \ln(2) + \frac{1}{2} \sum_{n=1}^{\infty} \frac{(-1)^n H_{2n}}{n} - \frac{1}{2} \sum_{n=1}^{\infty} \frac{(-1)^n H_n}{n} + 2 \left[-\frac{\pi^2}{12} \right] + G - \frac{\pi^2}{48}$$

$$I = G + \ln(2) + \frac{7}{8} \ln^2(2) + \frac{5\pi^2}{96} + \frac{\pi}{8} (2 + \ln(2))$$