

Find a closed form:

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

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$$I = \int_0^1 \int_0^1 \frac{x^2 \ln(x^2 + 1) \ln^2(y)}{(x^2 + 1)(y + 1)} dx dy = \underbrace{\int_0^1 \frac{x^2 \ln(x^2 + 1)}{(x^2 + 1)} dx}_{I_1} \underbrace{\int_0^1 \frac{\ln^2(y)}{(y + 1)} dy}_{I_2} \dots (\alpha)$$

$$I_1 \stackrel{x^2 \rightarrow x}{\cong} \frac{1}{2} \int_0^1 \frac{\sqrt{x} \ln(x + 1)}{x + 1} dx = -\frac{1}{2} \sum_{n=1}^{\infty} (-1)^n H_n \int_0^1 x^{n+\frac{1}{2}} dx = -\sum_{n=1}^{\infty} \frac{(-1)^n H_n}{2n + 3} =$$

$$\sum_{n=1}^{\infty} \frac{(-1)^n \left(H_n - \frac{1}{n}\right)}{2n + 1} = \frac{1}{3} + \sum_{n=1}^{\infty} \frac{(-1)^n H_n}{2n + 1} - \left(\frac{1}{3} + \sum_{n=1}^{\infty} \frac{(-1)^n}{n(2n + 1)}\right) = \underbrace{\beta(2)}_G - \frac{\pi \ln(2)}{2} -$$

$$\underbrace{\sum_{n=1}^{\infty} \frac{(-1)^n}{n}}_{-\ln(2)} + 2 \underbrace{\sum_{n=1}^{\infty} \frac{(-1)^n}{2n + 1}}_{\frac{\pi}{4} - 1} = G - \frac{\pi \ln(2)}{2} + \ln(2) + \frac{\pi}{2} - 2 \dots (\beta)$$

$$I_2 = \int_0^1 \frac{\ln^2(y)}{(y + 1)} dy = \sum_{n=0}^{\infty} (-1)^n \int_0^1 y^n \ln^2(y) dy = 2 \underbrace{\sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n^3}}_{\eta(3)} = \frac{3\zeta(3)}{2} \dots (\gamma)$$

* $(\beta) \wedge (\gamma) \rightarrow (\alpha)$

$$I = \underbrace{\int_0^1 \frac{x^2 \ln(x^2 + 1)}{(x^2 + 1)} dx}_{I_1} \underbrace{\int_0^1 \frac{\ln^2(y)}{(y + 1)} dy}_{I_2} = \frac{3\zeta(3)}{2} \left(G - \frac{\pi \ln(2)}{2} + \ln(2) + \frac{\pi}{2} - 2 \right)$$

$$I = \frac{3}{4} \zeta(3) (2G + \pi + \ln(4) - \pi \ln(2) - 4)$$