

Find:

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

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$$\begin{aligned} I &= \int_0^1 \frac{x^2 \ln^2(1+x^2)}{(1+x)(1+x^2)} dx = \\ &= \underbrace{\int_0^1 \frac{\ln^2(1+x^2)}{1+x} dx}_A - \frac{1}{2} \underbrace{\int_0^1 \frac{\ln^2(1+x^2)}{1+x^2} dx}_B + \frac{1}{2} \underbrace{\int_0^1 \frac{x \ln^2(1+x^2)}{1+x^2} dx}_C \end{aligned}$$

Calculate the given integral's :

$$A = \int_0^1 \frac{\ln^2(1+x^2)}{1+x} dx \left\{ u = \ln^2(1+x^2), \frac{du}{dx} = \frac{4x \ln(1+x^2)}{1+x^2}, v = \ln(1+x) \quad dv = \frac{1}{1+x} \right\}$$

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

$$A = \ln^3(2) - 4 \underbrace{\int_0^1 \frac{x \ln(1+x^2) \ln(1+x)}{1+x^2} dx}_M$$

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

$$= \frac{1}{2} (A_1 + A_2)$$

$$A_1 = \int_0^1 \frac{x \ln(1-x^2) \ln(1+x^2)}{1+x^2} dx \quad \left[x^2 = y, dy = 2x dx, dx = \frac{dy}{2x} \right]$$

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

$$A_1 = \frac{1}{16} \zeta(3) + \frac{1}{6} \ln^3(2) - \frac{\ln(2)}{4} \zeta(2), \quad A_2 = \frac{3}{8} \zeta(2) \ln(2) - \frac{21}{16} \zeta(3) + \frac{\pi}{2} G$$

$$M = \frac{1}{2} (A_1 + A_2) = \frac{1}{2} \left(\frac{1}{16} \zeta(3) + \frac{1}{6} \ln^3(2) - \frac{\ln(2)}{4} \zeta(2) \right) +$$

$$\frac{1}{2} \left(\frac{3}{8} \zeta(2) \ln(2) - \frac{21}{16} \zeta(3) + \frac{\pi}{2} G \right) = -\frac{5}{8} \zeta(3) + \frac{1}{12} \ln^3(2) + \frac{1}{16} \zeta(2) \ln(2) + \frac{\pi}{4} G$$

$$A = \ln^3(2) - 4M = \ln^3(2) - 4 \left(-\frac{5}{8}\zeta(3) + \frac{1}{12}\ln^3(2) + \frac{1}{16}\zeta(2)\ln(2) + \frac{\pi}{4}G \right)$$

$$A = \frac{2}{3}\ln^3(2) + \frac{5}{2}\zeta(3) - \frac{1}{4}\zeta(2)\ln(2) - \pi G$$

$$\int_0^1 \frac{\ln^2(1+x^2)}{1+x^2} dx = \frac{2}{3}\ln^3(2) + \frac{5}{2}\zeta(3) - \frac{1}{4}\zeta(2)\ln(2) - \pi G$$

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

$$C = \frac{1}{2}\ln^2(1+x^2)\ln(1+x^2) \Big|_0^1 - 2 \underbrace{\int_0^1 \frac{x \ln^2(1+x^2)}{1+x^2} dx}_C = \frac{1}{2}\ln^3(2) - 2C$$

$$3C = \frac{1}{2}\ln^3(2), \quad C = \frac{1}{6}\ln^3(2), \quad C = \int_0^1 \frac{x \ln^2(1+x^2)}{1+x^2} dx = \frac{1}{6}\ln^3(2)$$

$$\underbrace{\int_0^1 \frac{\ln^2(1+x^2)}{1+x^2} dx}_B = \int_0^{\frac{\pi}{4}} \frac{\ln^2(1+\tan^2(y))}{1+\tan^2(y)} \cdot \sec^2(y) dy = \int_0^{\frac{\pi}{4}} \frac{\ln^2(\sec^2(y))}{\sec^2(y)} \cdot \sec^2(y) dy =$$

$$\int_0^{\frac{\pi}{4}} \ln^2(\sec^2(y)) dy = 4 \int_0^{\frac{\pi}{4}} \ln^2(\cos(y)) dy = 4 \int_0^{\frac{\pi}{4}} \ln^2(\cos(x)) dx = 4 \int_0^{\frac{\pi}{4}} \ln^2[2\cos(x)] dx -$$

$$4\ln^2(2) \int_0^{\frac{\pi}{4}} dx - 2\ln(2) \int_0^{\frac{\pi}{4}} \ln[\cos(x)] dx$$

Recall that :

$$\ln^2[2\cos(x)] = x^2 + 2 \sum_{n=1}^{\infty} \frac{(-1)^n H_{n-1}}{n} \cos(2nx); \quad \ln[\cos(x)] = -\ln(2) - \sum_{n=1}^{\infty} \frac{(-1)^n \cos(2nx)}{n}$$

$$B = 4 \int_0^{\frac{\pi}{4}} x^2 dx + 8 \sum_{n=1}^{\infty} \frac{(-1)^n H_{n-1}}{n} \int_0^{\frac{\pi}{4}} \cos(2nx) dx - 4\ln^2(2) \left(\frac{\pi}{4}\right) + 2\ln^2(2) \int_0^{\frac{\pi}{4}} dx +$$

$$2\ln(2) \sum_{n=1}^{\infty} \frac{(-1)^n}{n} \int_0^{\frac{\pi}{4}} \cos(2nx) dx = \frac{4}{3} \left(\frac{\pi}{4}\right)^3 + 8 \sum_{n=1}^{\infty} \frac{(-1)^n H_{n-1}}{n} \left[\frac{\sin\left(\frac{\pi n}{2}\right)}{2n} \right] -$$

$$\pi \ln^2(2) + 2\ln^2(2) \left(\frac{\pi}{4}\right) + 2\ln(2) \sum_{n=1}^{\infty} \frac{(-1)^n}{n} \left[\frac{\sin\left(\frac{\pi n}{2}\right)}{2n} \right] = \frac{\pi^3}{48} + 4 \sum_{n=1}^{\infty} \frac{(-1)^n}{n^2} \sin\left(\frac{\pi n}{2}\right) \left[H_n - \frac{1}{n} \right] -$$

$$\frac{1}{2}\pi \ln^2(2) + \ln(2) (-G)$$

$$B = \frac{\pi^3}{48} + \sum_{n=1}^{\infty} \frac{(-1)^n}{n^2} \sin\left(\frac{\pi n}{2}\right) H_n - 4 \sum_{n=1}^{\infty} \frac{(-1)^n}{n^3} \sin\left(\frac{\pi n}{2}\right) - \frac{1}{2}\pi \ln^2(2) - G \ln(2)$$

$$B = \frac{\pi^3}{48} + 4S(n) - 4 \left[-\frac{\pi^3}{32} \right] - \frac{1}{2} \pi \ln^2(2) - G \ln(2)$$

$$S(n) = \sum_{n=1}^{\infty} \frac{(-1)^n}{n^2} \sin\left(\frac{\pi n}{2}\right) H_n, \quad S(n) = -\int_0^1 x^{n-1} \ln(1-x) dx$$

$$S(n) = -\int_0^1 \frac{\ln(1-x)}{x} \sum_{n=1}^{\infty} \frac{(-1)^n}{n} \sin\left(\frac{\pi n}{2}\right) dx, \quad S(n) = -\int_0^1 \frac{\ln(1-x)}{x} (-\arctan(x)) dx$$

$$S(n) = \int_0^1 \frac{\ln(1-x) \arctan(x)}{x} dx \quad (I.B.P), \quad S(n) = -\arctan(x) Li_2(x) \Big|_0^1 + \int_0^1 \frac{Li_2(x)}{1+x^2} dx$$

$$S(n) = -\frac{\pi}{4} \zeta(2) + \sum_{n=0}^{\infty} (-1)^n \int_0^1 x^{2n} Li_2(x) dx, \quad S(n) = -\frac{\pi}{4} \zeta(2) + \sum_{n=0}^{\infty} (-1)^n \left[\frac{1}{2n+1} - \frac{H_{2n+1}}{(2n+1)^2} \right]$$

$$S(n) = -\frac{\pi}{4} \zeta(2) + \sum_{n=0}^{\infty} \frac{(-1)^n}{2n+1} - \sum_{n=0}^{\infty} \frac{H_{2n+1}}{(2n+1)^2}$$

$$S(n) = -\frac{\pi}{4} \zeta(2) + \frac{\pi}{4} - \left[-\mathcal{J}Li_3(1-i) - \frac{\pi}{16} \ln^2(2) - \frac{1}{2} \ln(2) G \right]$$

$$S(n) = -\frac{\pi}{4} \zeta(2) + \frac{\pi}{4} + \mathcal{J}Li_3(1-i) + \frac{\pi}{16} \ln^2(2) + \frac{1}{2} \ln(2) G$$

$$B = \frac{\pi^3}{48} + 4 \left(-\frac{\pi}{4} \zeta(2) + \frac{\pi}{4} + \mathcal{J}Li_3(1-i) + \frac{\pi}{16} \ln^2(2) + \frac{1}{2} \ln(2) G \right) - 4 \left[-\frac{\pi^3}{32} \right] - \frac{1}{2} \pi \ln^2(2) - G \ln(2)$$

$$B = -\frac{\pi^3}{48} + \pi + 4\mathcal{J}Li_3(1-i) - \frac{\pi}{4} \ln^2(2) + G \ln(2)$$

$$\int_0^1 \frac{x^2 \ln^2(1+x^2)}{(1+x)(1+x^2)} dx = A - B + C = \left(\frac{2}{3} \ln^3(2) + \frac{5}{2} \zeta(3) - \frac{1}{4} \zeta(2) \ln(2) - \pi G \right) -$$

$$-\frac{1}{2} \left(-\frac{\pi^3}{48} + \pi + 4\mathcal{J}Li_3(1-i) - \frac{\pi}{4} \ln^2(2) + G \ln(2) \right) + \frac{1}{2} \left(\frac{1}{6} \ln^3(2) \right)$$

$$\int_0^1 \frac{x^2 \ln^2(1+x^2)}{(1+x)(1+x^2)} dx = \frac{9}{12} \ln^3(2) + \frac{5}{2} \zeta(3) - \frac{1}{4} \zeta(2) \ln(2) - \pi G - \frac{\pi^3}{96} - \frac{\pi}{2} - 2\mathcal{J}Li_3(1-i) +$$

$$\frac{\pi}{8} \ln^2(2) - \frac{G}{2} \ln(2)$$