

Find a closed form:

$$\Omega = \int_0^1 \int_0^1 \left( \frac{\ln(1+xy)}{1+xy} \right)^2 dx dy$$

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*Solution 1 by Amin Hajiyev-Azerbaijan*

$$\Omega = \int_0^1 \int_0^1 \left( \frac{\ln(1+xy)}{1+xy} \right)^2 dx dy, \quad \left\{ \int_0^1 \int_0^1 f(xy) dx dy = - \int_0^1 \ln(x) f(x) dx \right\}$$

$$\Omega = - \int_0^1 \frac{\ln(x) \ln^2(1+x)}{(1+x)^2} dx, \text{ using IBP method}$$

$$\left\{ \begin{array}{l} u = \ln(x) \ln^2(1+x), \quad du = \left( \frac{2\ln(x) \ln(1+x)}{1+x} + \frac{\ln^2(1+x)}{x} \right) dx \\ v = \int \frac{1}{(1+x)^2} dx = -\frac{1}{1+x} \end{array} \right\}$$

$$\Omega = \left[ \frac{\ln(x) \ln^2(1+x)}{1+x} \right]_0^1 - 2 \int_0^1 \frac{\ln(x) \ln(1+x)}{(1+x)^2} dx - \int_0^1 \frac{\ln^2(1+x)}{x(1+x)} dx$$

$$\Omega = 2\Omega_1 + \Omega_2$$

$$\Omega_1 = \int_0^1 \frac{\ln(x) \ln(1+x)}{(1+x)^2} dx, \text{ using IBP method}$$

$$\left\{ \begin{array}{l} u = \ln(x) \ln(1+x), \quad du = \left( \frac{\ln(x)}{1+x} + \frac{\ln(1+x)}{x} \right) dx \\ v = \int \frac{1}{(1+x)^2} dx = -\frac{1}{1+x} \end{array} \right\}$$

$$\Omega_1 = \left[ -\frac{\ln(x) \ln(1+x)}{1+x} \right]_0^1 + \int_0^1 \frac{\ln(x)}{(1+x)^2} dx + \int_0^1 \frac{\ln(1+x)}{x} dx - \int_0^1 \frac{\ln(1+x)}{1+x} dx =$$

$$= - \sum_{n=1}^{\infty} n(-1)^n \int_0^1 x^{n-1} \ln(x) dx - \sum_{n=1}^{\infty} \frac{(-1)^n}{n} \int_0^1 x^{n-1} dx - \left[ \frac{\ln^2(1+x)}{2} \right]_0^1 =$$

$$= \sum_{n=1}^{\infty} \frac{(-1)^n}{n} - \sum_{n=1}^{\infty} \frac{(-1)^n}{n^2} - \frac{\ln^2(2)}{2} = -\ln(2) + \frac{\zeta(2)}{2} - \frac{\ln^2(2)}{2}$$

$$\Omega_2 = \int_0^1 \frac{\ln^2(1+x)}{x(1+x)} dx, \text{ using IBP method}$$

# ROMANIAN MATHEMATICAL MAGAZINE

$$\left\{ \begin{array}{l} u = \ln^2(1+x), \quad du = \frac{2\ln(1+x)}{1+x} dx \\ v = \int \frac{1}{x(1+x)} dx = \int \frac{1}{x} dx - \int \frac{1}{1+x} dx = \ln(x) - \ln(1+x) \end{array} \right\}$$

$$\Omega_2 = [\ln^2(1+x)(\ln(x) - \ln(1+x))]_0^1 - 2 \int_0^1 \frac{\ln(x) \ln(1+x)}{1+x} dx + 2 \int_0^1 \frac{\ln^2(1+x)}{1+x} dx$$

$$= -\ln^3(2) - 2I + 2J$$

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

$$= \sum_{n=1}^{\infty} \frac{(-1)^n \left( H_{n+1} - \frac{1}{n+1} \right)}{(n+1)^2} = \sum_{n=1}^{\infty} \frac{(-1)^n H_{n+1}}{(n+1)^2} - \sum_{n=1}^{\infty} \frac{(-1)^n}{(n+1)^3} =$$

$$= 1 - \sum_{n=1}^{\infty} \frac{(-1)^n H_n}{n^2} - \frac{3\zeta(3)}{4} - 1 = \frac{5\zeta(3)}{8} - \frac{3\zeta(3)}{4} = -\frac{\zeta(3)}{8}$$

$$J = \int_0^1 \frac{\ln^2(1+x)}{1+x} dx = \int_1^2 \frac{\ln^2(x)}{x} dx = [\ln^3(x)]_1^2 - 2 \int_1^2 \frac{\ln^2(x)}{x} dx = \ln^3(2) - 2J$$

$$3J = \ln^3(2) \quad J = \frac{\ln^3(2)}{3}$$

$$\Omega_2 = -\ln^3(2) + \frac{\zeta(3)}{4} + \frac{2\ln^3(2)}{3} = \frac{\zeta(3)}{4} - \frac{\ln^3(2)}{3}$$

$$\int_0^1 \int_0^1 \left( \frac{\ln(1+xy)}{1+xy} \right)^2 dx dy = -2\Omega_1 - \Omega_2 = 2\ln(2) - \frac{\pi^2}{6} + \ln^2(2) - \frac{\zeta(3)}{4} + \frac{\ln^3(2)}{3}$$

**Solution 2 by Togrul Ehmedov-Azerbaijan**

$$I = \int_0^1 \int_0^1 \frac{\log^2(1+xy)}{(1+xy)^2} dx dy \Bigg|_{xy=m} = \int_0^1 \frac{1}{x} \int_0^1 \frac{\log^2(1+m)}{(1+m)^2} dm dx \stackrel{IBP}{=} =$$

$$\stackrel{IBP}{=} \log(x) \int_0^x \frac{\log^2(1+m)}{(1+m)^2} dm \Bigg|_{x=0}^{x=1} - \int_0^1 \frac{\log(x) \log^2(1+x)}{(1+x)^2} dx$$

$$= - \int_0^1 \frac{\log(x) \log^2(1+x)}{(1+x)^2} dx \stackrel{IBP}{=} =$$

$$\stackrel{IBP}{=} \frac{\log(x) \log^2(1+x)}{(1+x)^2} \Bigg|_{x=0}^{x=1} - \int_0^1 \frac{\log^2(1+x)}{x(1+x)} dx - 2 \int_0^1 \frac{\log(x) \log(1+x)}{(1+x)^2} dx =$$

# ROMANIAN MATHEMATICAL MAGAZINE

$$= - \int_0^1 \frac{\log^2(1+x)}{x(1+x)} dx - 2 \int_0^1 \frac{\log(x) \log(1+x)}{(1+x)^2} dx = -I_1 - 2I_2$$

$$I_1 = \int_0^1 \frac{\log^2(1+x)}{x(1+x)} dx = \int_0^1 \frac{\log^2(1+x)}{x} dx - \int_0^1 \frac{\log^2(1+x)}{1+x} dx = \frac{1}{4} \zeta(3) - \frac{1}{3} \log^3(2)$$

$$I_2 = \int_0^1 \frac{\log(x) \log(1+x)}{(1+x)^2} dx \stackrel{IBP}{=} - \left. \frac{\log(x) \log(1+x)}{1+x} \right|_{x=0}^{x=1} + \int_0^1 \frac{\log(1+x)}{x(1+x)} dx + \int_0^1 \frac{\log(x)}{(1+x)^2} dx$$

$$= \int_0^1 \frac{\log(1+x)}{x} dx - \int_0^1 \frac{\log(1+x)}{1+x} dx + \int_0^1 \frac{\log(x)}{(1+x)^2} dx = \frac{1}{2} \zeta(2) - \frac{1}{2} \log^2(2) - \log(2)$$

$$I = -I_1 - 2I_2 = -\frac{1}{4} \zeta(3) - \zeta(2) + \frac{1}{3} \log^3(2) + \log^2(2) + 2 \log(2)$$