

# ROMANIAN MATHEMATICAL MAGAZINE

Prove that:

$$\int_0^1 \int_0^1 \frac{x^2 y^2 + 4xy + 1}{x^4 y^4 - x^4 - y^4 + 8x^3 y^3 + 16x^2 y^2 + 8xy + 1} dx dy = \frac{3G}{4}$$

Proposed by Amin Hajiyev-Azerbaijan

**Solution 1 by proposer**

$$\begin{aligned} I &= \int_0^1 \int_0^1 \frac{x^2 y^2 + 4xy + 1}{x^4 y^4 - x^4 - y^4 + 8x^3 y^3 + 16x^2 y^2 + 8xy + 1} dx dy = \int_0^1 \int_0^1 f(x; y) dx dy \\ f(x; y) &= \frac{x^2 y^2 + 4xy + 1}{x^4 y^4 - x^4 - y^4 + 8x^3 y^3 + 16x^2 y^2 + 8xy + 1} = \\ &= \frac{x^2 y^2 + 4xy + 1}{(x^2 y^2)^2 + (4xy)^2 + 1 + 2(4xy)(x^2 y^2) + 2(4xy) + 2x^2 y^2 - x^4 - y^4 - 2x^2 y^2} = \\ &= \frac{x^2 y^2 + 4xy + 1}{(x^2 y^2 + 4xy + 1)^2 - (x^2 + y^2)^2} = \\ &= \frac{x^2 y^2 + 4xy + 1 + x^2 y^2 + 4xy + 1 + y^2 + x^2 - x^2 - y^2}{2(x^2 y^2 + 4xy + 1 + x^2 + y^2)(x^2 y^2 + 4xy + 1 - x^2 - y^2)} = \\ &= \frac{1}{2} \left( \frac{1}{x^2 y^2 + 4xy + 1 + x^2 + y^2} + \frac{1}{x^2 y^2 + 4xy + 1 - x^2 - y^2} \right) \\ I &= \frac{1}{2} (I_1 + I_2) \begin{cases} I_1 = \int_0^1 \int_0^1 \frac{1}{x^2 y^2 + 4xy + 1 + x^2 + y^2} dx dy \\ I_2 = \int_0^1 \int_0^1 \frac{1}{x^2 y^2 + 4xy + 1 - x^2 - y^2} dx dy \end{cases} \\ I_1 &= \int_0^1 \int_0^1 \frac{1}{x^2 y^2 + 4xy + 1 + x^2 + y^2} dx dy = \int_0^1 \int_0^1 \frac{1}{(1 + xy)^2 + (x + y)^2} dx dy = \\ &= \int_0^1 \int_0^1 \frac{1}{(1 + xy)^2 \left( 1 + \left( \frac{x+y}{1+xy} \right)^2 \right)} dx dy \\ \text{let: } &\left\{ \frac{x+y}{1+xy} = t, x = \frac{t-y}{1-yt}, \frac{dx}{dt} = \frac{1-y^2}{(1-yt)^2}, 1+xy = \frac{1-y^2}{1-yt}; t[1; y] \right\} \\ I_1 &= \int_0^1 \int_y^1 \frac{1-y^2}{\left( \frac{1-y^2}{1-yt} \right)^2 (1+t^2)(1-yt)^2} dt dy = \int_0^1 \int_y^1 \frac{1}{(1+t^2)(1-y^2)} dt dy \\ &= \int_0^1 \frac{1}{1-y^2} [\tan^{-1}(t)]_y^1 dy = \\ &= \frac{\pi}{4} \int_0^1 \frac{1}{1-y^2} dy - \int_0^1 \frac{\tan^{-1}(y)}{1-y^2} dy. \rightarrow \text{IBP} \begin{cases} v = \int \frac{1}{1-y^2} dy = \ln \left( \frac{1+y}{1-y} \right) \\ u = \tan^{-1}(y), \frac{du}{dy} = \frac{1}{1+y^2} \end{cases} \end{aligned}$$

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$$\begin{aligned}
 I_1 &= \frac{\pi}{4} \int_0^1 \frac{1}{1-y^2} dy - \frac{\pi}{4} \int_0^1 \frac{1}{1+y^2} dy + \frac{1}{2} \int_0^1 \frac{\ln\left(\frac{1+y}{1-y}\right)}{1+y^2} dy, \left\{ \frac{1-y}{1+y} = \theta; \theta \in [0; 1] \right\} \\
 I_1 &= -\frac{1}{2} \int_0^1 \frac{\ln(\theta)}{1+\theta^2} d\theta = -\frac{1}{2} \sum_{n=0}^{\infty} (-1)^n \int_0^1 \theta^{2n} \ln(\theta) d\theta = \frac{1}{2} \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)^2} = \frac{G}{2} \\
 I_2 &= \int_0^1 \int_0^1 \frac{1}{x^2 y^2 + 4xy + 1 - x^2 - y^2} dx dy = \int_0^1 \int_0^1 \frac{1}{(1+xy)^2 - (x-y)^2} dx dy \\
 &= \int_0^1 \int_0^1 \frac{1}{(1+xy)^2 \left(1 - \left(\frac{x-y}{1+xy}\right)^2\right)} dx dy \\
 \text{let: } &\left\{ \frac{x-y}{1+xy} = m, x = \frac{m+y}{1-my}, \frac{dx}{dm} = \frac{1+y^2}{(1-my)^2}, 1+xy = \frac{1+y^2}{1-my}, m \left[ \frac{1-y}{1+y}; -y \right] \right\} \\
 I_2 &= \int_0^1 \int_{-y}^{\frac{1-y}{1+y}} \frac{1+y^2}{\left(\frac{1+y^2}{1-my}\right)^2 (1-m^2)(1-my)^2} dm dy = \int_0^1 \int_{-y}^{\frac{1-y}{1+y}} \frac{1}{(1+y^2)(1-m^2)} dm dy \\
 &= \int_0^1 \frac{1}{1+y^2} [\operatorname{arctanh}(m)]_{-y}^{\frac{1-y}{1+y}} dy = \\
 &= \int_0^1 \frac{\operatorname{arctanh}\left(\frac{1-y}{1+y}\right)}{1+y^2} dy + \int_0^1 \frac{\operatorname{arctanh}(y)}{1+y^2} dy = 2 \int_0^1 \frac{\operatorname{arctanh}(y)}{1+y^2} dy = - \int_0^1 \frac{\ln\left(\frac{1-y}{1+y}\right)}{1+y^2} dy = \\
 &= - \int_0^1 \frac{\ln(y)}{1+y^2} dy = \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)^2} = G \\
 I &= \frac{1}{2} (I_1 + I_2) = \frac{1}{2} \left( G + \frac{G}{2} \right) = \frac{3G}{4}
 \end{aligned}$$

## Solution 2 by Pham Duc Nam-Vietnam

$$\begin{aligned}
 &* x^4 y^4 + 8x^3 y^3 + 16x^2 y^2 + 8xy - x^4 - y^4 = \\
 &= (x^2 y^2)^2 + 16x^2 y^2 + 1 + 2x^2 y^2 \cdot 4xy + 2 \cdot 4xy \cdot 1 + 2 \cdot x^2 y^2 \cdot 1 \\
 &\quad - (x^4 + y^4 + 2x^2 y^2) = \\
 &= (x^2 y^2 + 4xy + 1)^2 - (x^2 + y^2)^2 \\
 &= (x^2 y^2 + 4xy + 1 + (x^2 + y^2)) (x^2 y^2 + 4xy + 1 - (x^2 + y^2)) \\
 I &= \frac{1}{2} \left( \int_0^1 \int_0^1 \frac{1}{x^2 y^2 + 4xy + 1 + x^2 + y^2} dx dy \right. \\
 &\quad \left. + \int_0^1 \int_0^1 \frac{1}{x^2 y^2 + 4xy + 1 - x^2 - y^2} dx dy \right) = \frac{1}{2} (J + K) \\
 J &= \int_0^1 \int_0^1 \frac{1}{x^2 y^2 + 4xy + 1 + (x^2 + y^2)} dx dy = \int_0^1 \left[ \frac{\arctan\left(\frac{x+y}{1+xy}\right)}{1-y^2} \right]_0^1 dy \\
 &= \int_0^1 \frac{1}{1-y^2} \left( \frac{\pi}{4} - \arctan(y) \right) dy =
 \end{aligned}$$

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$$K = \int_0^1 \int_0^1 \frac{1}{x^2y^2 + 4xy + 1 - (x^2 + y^2)} dx dy = \frac{1}{2} \int_0^1 \left[ \frac{\ln\left(\frac{xy+x-y+1}{xy-x+y+1}\right)}{1+y^2} \right]_0^1 dy =$$

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

$$J = \int_0^1 \frac{1}{1-y^2} \left( \frac{\pi}{4} - \arctan(y) \right) dy, \text{ let: } \left\{ t = \frac{1-y}{1+y}, y = \frac{1-t}{1+t}, dy = -\frac{2}{(1+t)^2} dt \right\}$$

$$J = 2 \int_0^1 \frac{1}{\frac{4t(1+t)^2}{(1+t)^2}} \left( \frac{\pi}{4} - \arctan\left(\frac{1-t}{1+t}\right) \right) dt = \frac{1}{2} \int_0^1 \frac{1}{t} \left( \frac{\pi}{4} - \frac{\pi}{4} + \arctan(t) \right) dt =$$

$$= \frac{1}{2} \int_0^1 \frac{\arctan(t)}{t} dt = \frac{G}{2}$$

$$K = \frac{1}{2} \int_0^1 \frac{1}{1+y^2} \left( \ln\left(\frac{1+y}{1-y}\right) - \ln(y) \right) dy = -\frac{1}{2} \int_0^1 \frac{\ln(y)}{1+y^2} dy + \frac{1}{2} \int_0^1 \frac{\ln\left(\frac{1+y}{1-y}\right)}{1+y^2} dy$$

$$= \frac{G}{2} - \frac{1}{2} \int_0^1 \frac{\ln\left(\frac{1-y}{1+y}\right)}{1+y^2} dy, \text{ let: } \left\{ t = \frac{1-y}{1+y}, y = \frac{1-t}{1+t}, dy = -\frac{2}{(1+t)^2} dt \right\}$$

$$k = \frac{G}{2} - \frac{1}{2} \int_0^1 \frac{\ln(t)}{1+t^2} dt = \frac{G}{2} + \frac{G}{2} = G$$

$$I = \frac{1}{2}(J + K) = \frac{1}{2}\left(G + \frac{G}{2}\right) = \frac{3G}{4}$$

Notes:

$$\int_0^1 \frac{\arctan(t)}{t} dt = \sum_{n=0}^{\infty} \frac{(-1)^n}{2n+1} \int_0^1 t^{2n} dt = \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)^2} = \beta(2) = G$$

$$\int_0^1 \frac{\ln(t)}{1+t^2} dt = \sum_{n=0}^{\infty} (-1)^n \int_0^1 t^{2n} \ln(t) dt = -\sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)^2} = -G; \arctan\left(\frac{1-t}{1+t}\right)$$

$$= \frac{\pi}{4} - \arctan(t)$$