

ROMANIAN MATHEMATICAL MAGAZINE

Prove that

$$I = \int_0^1 \int_0^1 \frac{y \log(1 + xy^2)}{1 - xy^2} dx dy = \int_0^1 \int_0^1 \frac{x \log(2 - x^2)}{1 - x^2 y} dx dy = \frac{a}{b} \zeta(b) \log(\sqrt[b]{b}) - \frac{1}{b} \zeta(a)$$

For: $a, b \in \mathbb{Z}^+$ and $\text{GCD}(a, b) = 1$. Find a, b .

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Solution by Togrul Ehmedov-Azerbaijan

$$\begin{aligned} I &= \int_0^1 \int_0^1 \frac{y \log(1 + xy^2)}{1 - xy^2} dx dy \Bigg|_{xy^2=m} = \frac{1}{2} \int_0^1 \frac{1}{x} \int_0^x \frac{\log(1 + m)}{1 - m} dm dx \stackrel{\text{IBP}}{=} \\ &= \frac{1}{2} \left[\log(x) \int_0^x \frac{\log(1 + m)}{1 - m} dm \Bigg|_{x=0}^{x=1} - \int_0^1 \frac{\log(x) \log(1 + x)}{1 - x} dx \right] = \\ &= -\frac{1}{2} \int_0^1 \frac{\log(x) \log(1 + x)}{1 - x} dx = -\frac{1}{2} \left\{ \zeta(3) - \frac{\pi^2}{4} \log(2) \right\} = -\frac{1}{2} \zeta(3) + \frac{\pi^2}{8} \log(2) \\ &= -\frac{1}{2} \zeta(3) + \frac{3}{4} \zeta(2) \log(2) = -\frac{1}{2} \zeta(3) + \frac{3}{2} \zeta(2) \log(\sqrt{2}) \Rightarrow a = 3; b = 2 \\ \text{Note: } &\int_0^1 \frac{\log(x) \log(1 + x)}{1 - x} dx = \zeta(3) - \frac{\pi^2}{4} \log(2) \\ I &= \int_0^1 \int_0^1 \frac{x \log(2 - x^2)}{1 - x^2 y} dx dy = - \int_0^1 \frac{\log(1 - x^2) \log(2 - x^2)}{x} dx \Bigg|_{x^2 \rightarrow x} \\ &= -\frac{1}{2} \int_0^1 \frac{\log(1 - x) \log(2 - x)}{x} dx \Bigg|_{x \rightarrow 1-x} = -\frac{1}{2} \int_0^1 \frac{\log(x) \log(1 + x)}{1 - x} dx \\ &= -\frac{1}{2} \left\{ \zeta(3) - \frac{\pi^2}{4} \log(2) \right\} = -\frac{1}{2} \zeta(3) + \frac{\pi^2}{8} \log(2) \\ &= -\frac{1}{2} \zeta(3) + \frac{3}{4} \zeta(2) \log(2) = -\frac{1}{2} \zeta(3) + \frac{3}{2} \zeta(2) \log(\sqrt{2}) \Rightarrow a = 3; b = 2 \end{aligned}$$