

ROMANIAN MATHEMATICAL MAGAZINE

Find:

$$\Omega_{n,p,t} = \int_a^b \frac{\ln^n(x+1)}{x^p(x+1)^t} dx \quad \{0 \leq p, t, n \in \mathbb{Z} \text{ and } 0 \leq a < b\}$$

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Solution by Nouredine Sima-Algeria

$$\begin{aligned} \int_a^b \frac{\ln^n(x+1)}{x^p(x+1)^t} dx &\stackrel{1+x=e^z}{\underset{dx=e^z dz}{\cong}} \int_{\ln(1+a)}^{\ln(1+b)} \frac{z^n e^{-z(t-1+p)}}{(1-e^{-z})^p} dz \\ \frac{1}{(1-y)^m} &= \sum_{k=m-1}^{\infty} C_k^{m-1} y^{k+1-m} \\ \sum_{k=p-1}^{\infty} C_k^{p-1} \int_{\ln(1+a)}^{\ln(1+b)} z^n e^{-z(t+k)} dz &\stackrel{z=\frac{y}{t+k}}{\cong} \\ \sum_{k=p-1}^{\infty} \frac{C_k^{p-1}}{(t+k)^{n+1}} \int_{(t+k)\ln(1+a)}^{(t+k)\ln(1+b)} y^n e^{-y} dy &\stackrel{e^{-y}=\sum_{i=0}^{\infty} \frac{(-1)^i y^i}{i!}}{\cong} \\ \sum_{k=p-1}^{\infty} \frac{C_k^{p-1}}{(t+k)^{n+1}} \sum_{i=0}^{\infty} \frac{(-1)^i}{i!} \int_{(t+k)\ln(1+a)}^{(t+k)\ln(1+b)} y^{n+i} dy &= \\ \sum_{k=p-1}^{\infty} \frac{C_k^{p-1}}{(t+k)^{n+1}} \sum_{i=0}^{\infty} \frac{(-1)^i}{i!(n+i+1)} (t+k)^{n+i+1} [ln^{n+i+1}(1+b) - ln^{n+i+1}(1+a)] \end{aligned}$$