

Find a closed form:

$$I = \int_e^{e^2} \int_e^{e^2} \frac{\log_x(y^x) + \log_y(x^y)}{\sqrt{xy}} dx dy$$

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$$I = \int_e^{e^2} \int_e^{e^2} \frac{\log_x(y^x) + \log_y(x^y)}{\sqrt{xy}} dx dy = \int_e^{e^2} \int_e^{e^2} \frac{\frac{x \ln(y)}{\ln(x)} + \frac{y \ln(x)}{\ln(y)}}{\sqrt{xy}} dx dy$$

$$\begin{aligned} I &= \int_e^{e^2} \int_e^{e^2} \left(\frac{\sqrt{x} \ln(y)}{\sqrt{y} \ln(x)} + \frac{\sqrt{y} \ln(x)}{\sqrt{x} \ln(y)} \right) dx dy \stackrel{\text{by symmetry}}{=} 2 \int_e^{e^2} \int_e^{e^2} \frac{\sqrt{x} \ln(y)}{\sqrt{y} \ln(x)} dx dy \\ &= 2 \int_e^{e^2} \frac{\sqrt{x}}{\ln(x)} \int_e^{e^2} \frac{\ln(y)}{\sqrt{y}} dy = 2 I_1 \times I_2 \end{aligned}$$

$$I_1 = \int_e^{e^2} \frac{\sqrt{x}}{\ln(x)} dx \stackrel{t=\ln(x)}{=} \int_1^2 \frac{e^{\frac{3t}{2}}}{t} dt = Ei \left[\frac{3x}{2} \right]_1^2 = Ei(3) - Ei\left(\frac{3}{2}\right)$$

$$I_2 = \int_e^{e^2} \frac{\ln(y)}{\sqrt{y}} dy \stackrel{IBP}{=} [2\sqrt{y} \ln(y)]_e^{e^2} - \int_e^{e^2} \frac{2}{\sqrt{y}} dy = [2\sqrt{y} \ln(y) - 4\sqrt{y}]_e^{e^2} = 2\sqrt{e}$$

$$I = 2I_1 \times I_2 = 4\sqrt{e} \left(Ei(3) - Ei\left(\frac{3}{2}\right) \right)$$

Note section :

$$\int \left(\frac{e^{ax}}{x} \right) dx = Ei(ax) + c$$