

ROMANIAN MATHEMATICAL MAGAZINE

Suppose:

$$f(x) = \int_0^{\infty} \ln(1 + e^{-2t}) dt$$

Prove without any software:

$$\frac{3}{8} \leq f(x) \leq \frac{1}{4}(1 + \ln(2))$$

Proposed by Khaled Abd Imouti-Syria

Solution by Pham Duc Nam-Vietnam

$$\begin{aligned} * I &= \int_0^{\infty} \ln(1 + e^{-2t}) dt, u = e^{-2t} \Rightarrow -2t = \ln(u) \Rightarrow dt = -\frac{1}{2} \frac{du}{u} \Rightarrow \\ \Rightarrow I &= \frac{1}{2} \int_0^1 \frac{\ln(1+u)}{u} du = -\frac{1}{2} \sum_{n=1}^{\infty} \frac{(-1)^n}{n} \int_0^1 u^{n-1} du = -\frac{1}{2} \sum_{n=1}^{\infty} \frac{(-1)^n}{n^2} = \frac{\pi^2}{24} \end{aligned}$$

$$* \text{ We need to prove: } \frac{3}{8} \leq \frac{\pi^2}{24} \leq \frac{1}{4}(1 + \ln(2))$$

$$\text{a) } \frac{3}{8} \leq \frac{\pi^2}{24} \Leftrightarrow \pi^2 \geq 9$$

$$\text{Since the series expansion of } \sin(x) = x - \frac{x^3}{3!} + \frac{x^5}{5!} \dots \Rightarrow$$

$$\Rightarrow \sin(x) \leq x \quad \forall x \in \mathbb{R} \Rightarrow \sin\left(\frac{\pi}{6}\right) = \frac{1}{2} \leq \frac{\pi}{6} \Rightarrow \pi > 3 \Leftrightarrow \pi^2 \geq 9, \text{ done.}$$

$$\text{b) } \frac{\pi^2}{24} \leq \frac{1}{4}(1 + \ln(2)) \Leftrightarrow \pi^2 \leq 6 + 6 \ln(2). \text{ We will show that: } \pi^2 \leq 10$$

$$\text{Indeed, we have: } 0 < \int_0^1 \frac{x^4(1-x)^4}{1+x^2} dx = \frac{22}{7} - \pi \Rightarrow \pi < \frac{22}{7} \Rightarrow$$

$$\Rightarrow \pi^2 < \frac{484}{49} \leq 10, \text{ true since: } 10 = \frac{490}{49}$$

$$\text{Now, we will show that: } 10 \leq 6 + 6 \ln(2) \Leftrightarrow \ln(2) \geq \frac{2}{3},$$

$$\text{Since the series expansion of: } \ln\left(\frac{1+x}{1-x}\right) = 2x + \frac{2}{3}x^3 + \frac{2}{5}x^5 + \dots \Rightarrow$$

$$\Rightarrow \ln\left(\frac{1+\frac{1}{3}}{1-\frac{1}{3}}\right) = \frac{2}{3} + \frac{2}{3}\left(\frac{1}{3}\right)^3 + \dots \Rightarrow \ln(2) = \frac{2}{3} + \frac{2}{3}\left(\frac{1}{3}\right)^3 + \dots \Rightarrow \ln(2) \geq \frac{2}{3}, \text{ true}$$

$$\Rightarrow \pi^2 \leq 10 \leq 6 + 6 \ln(2), \text{ done. Combine all results we conclude that:}$$

$$\frac{3}{8} \leq \frac{\pi^2}{24} \leq \frac{1}{4}(1 + \ln(2))$$