

ROMANIAN MATHEMATICAL MAGAZINE

Prove that:

$$\int_0^{\frac{\pi}{2}} \int_0^{\frac{\pi}{2}} \frac{y \sin(x) - 1}{1 + y \sin(x)} dx dy = 2 \left(\operatorname{Li}_2 \left(\frac{2 - \pi - \sqrt{\pi^2 - 4}}{2} \right) + \operatorname{Li}_2 \left(\frac{2 - \pi + \sqrt{\pi^2 - 4}}{2} \right) \right)$$

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$$I = \int_0^{\frac{\pi}{2}} \int_0^{\frac{\pi}{2}} \frac{y \sin(x) - 1}{1 + y \sin(x)} dx dy = \int_0^{\frac{\pi}{2}} \int_0^{\frac{\pi}{2}} 1 - \frac{2}{1 + y \sin(x)} dy dx =$$

$$= \int_0^{\frac{\pi}{2}} \left(\frac{\pi}{2} - \frac{2}{\sin(x)} \ln \left(1 + \frac{\pi}{2} \sin(x) \right) \right) dx =$$

$$= \frac{\pi^2}{4} - 2 \int_0^{\frac{\pi}{2}} \frac{\ln \left(1 + \frac{\pi}{2} \sin(x) \right)}{\sin(x)} dx = \frac{\pi^2}{4} - 2f \left(\frac{\pi}{2} \right)$$

$$\text{Now, consider } f(a) = \int_0^{\frac{\pi}{2}} \frac{\ln(1 + a \sin(x))}{\sin(x)} dx \quad a \geq -1 \Rightarrow f(0) = 0$$

$$\Rightarrow f(1) = \int_0^{\frac{\pi}{2}} \frac{\ln(1 + \sin(x))}{\sin(x)} dx \stackrel{\substack{x \rightarrow 2 \tan^{-1} t \\ t = \tan(\frac{x}{2})}}{=} \int_0^1 \frac{\ln \left(1 + \frac{2t}{1+t^2} \right)}{\frac{2t}{1+t^2}} \frac{2}{1+t^2} dt = \int_0^1 \frac{\ln \left(\frac{(1+t)^2}{1+t^2} \right)}{t} dt =$$

$$= 2 \int_0^1 \frac{\ln(1+t)}{t} dt - \int_0^1 \frac{\ln(1+t^2)}{t} dt = 2 \frac{\pi^2}{12} - \frac{1}{2} \int_0^1 \frac{\ln(1+y)}{y} dy \quad (\text{by substituting } y = t^2)$$

$$\Rightarrow f(1) = \frac{\pi^2}{6} - \frac{1}{2} \times \frac{\pi^2}{12} = \frac{\pi^2}{8}$$

$$f'(a) = \int_0^{\frac{\pi}{2}} \frac{1}{1 + a \sin(x)} dx \stackrel{x \rightarrow \frac{\pi}{2} - x}{=} \int_0^{\frac{\pi}{2}} \frac{1}{1 + a \cos(x)} dx \stackrel{\substack{x \rightarrow 2 \tan^{-1} t \\ t = \tan(\frac{x}{2})}}{=} \int_0^1 \frac{2}{(1+a) + (1-a)t^2} dt$$

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$$\Rightarrow f'(a) = \frac{2}{\sqrt{1-a^2}} \tan^{-1} \left(\sqrt{\frac{1-a}{1+a}} \right) = \frac{\cos^{-1}a}{\sqrt{1-a^2}} \quad \text{for } -1 \leq a \leq 1$$

$$\Rightarrow f'(a) = \frac{2}{\sqrt{a^2-1}} \tanh^{-1} \left(\sqrt{\frac{a-1}{a+1}} \right) = \frac{\cosh^{-1}a}{\sqrt{a^2-1}} \quad \text{for } a \geq 1$$

$$\Rightarrow f(a) = \frac{\pi^2}{8} - \frac{(\cos^{-1}a)^2}{2} \quad -1 \leq a \leq 1 \Rightarrow f(a) = \frac{\pi^2}{8} + \frac{(\cosh^{-1}a)^2}{2} \quad a \geq 1$$

$$\Rightarrow I = \frac{\pi^2}{4} - 2f\left(\frac{\pi}{2}\right) = \frac{\pi^2}{4} - 2 \left(\frac{\pi^2}{8} + \frac{(\cosh^{-1}(\frac{\pi}{2}))^2}{2} \right) = - \left(\cosh^{-1}\left(\frac{\pi}{2}\right) \right)^2 =$$

$$= -\ln^2 \left(\frac{\pi}{2} + \sqrt{\frac{\pi^2}{4} - 1} \right) = -\ln^2 \left(\frac{\pi + \sqrt{\pi^2 - 4}}{2} \right)$$

$$\text{Let, } z = \frac{\pi + \sqrt{\pi^2 - 4}}{2} \Rightarrow \frac{1}{z} = \frac{\pi - \sqrt{\pi^2 - 4}}{2}$$

$$\text{Now, } \operatorname{Li}_2(1-z) + \operatorname{Li}_2\left(1 - \frac{1}{z}\right) = -\frac{\ln^2(z)}{2} \Rightarrow -\ln^2(z) = 2 \left(\operatorname{Li}_2(1-z) + \operatorname{Li}_2\left(1 - \frac{1}{z}\right) \right)$$

$$\Rightarrow -\ln^2 \left(\frac{\pi + \sqrt{\pi^2 - 4}}{2} \right) = 2 \left(\operatorname{Li}_2 \left(1 - \frac{\pi + \sqrt{\pi^2 - 4}}{2} \right) + \operatorname{Li}_2 \left(1 - \frac{\pi - \sqrt{\pi^2 - 4}}{2} \right) \right)$$

$$\Rightarrow I = 2 \left(\operatorname{Li}_2 \left(\frac{2 - \pi - \sqrt{\pi^2 - 4}}{2} \right) + \operatorname{Li}_2 \left(\frac{2 - \pi + \sqrt{\pi^2 - 4}}{2} \right) \right)$$