

ROMANIAN MATHEMATICAL MAGAZINE

Find:

$$\int_0^1 \int_0^1 \frac{\arctan(x+y)}{x+y} dx dy$$

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Using integration by parts, IBP we write :

$$I = \int_0^1 [\ln(x+y) \arctan(x+y)] \left|_0^1 - \int_0^1 \frac{\ln(x+y)}{(x+y)^2 + 1} dy \right| dx$$

Let $I = A - B$ where:

$$A = \int_0^1 \ln(x+1) \arctan(x+1) dx; \quad B = \int_0^1 \int_0^1 \frac{\ln(x+y)}{(x+y)^2 + 1} dx dy$$

Applying IBP again to A, we get:

$$A = [(x \ln(x) - x) \arctan(x)] \left|_1^2 - \int_1^2 \frac{x \ln(x)}{x^2 + 1} dx + \int_1^2 \frac{x}{x^2 + 1} dx \right.$$

After simplifications :

$$A = 2 \ln(2) \arctan(2) - 2 \arctan(2) + \frac{\pi}{4} - \sum_{n=0}^{\infty} (-1)^n \int_1^2 x^{2n+1} \ln(x) dx + \left\{ \frac{1}{2} \ln(x^2 + 1) \right\} \Big|_1^2$$

$$A = \pi \ln(2) - 2 \arctan\left(\frac{1}{2}\right) \ln(2) - \pi + 2 \arctan\left(\frac{1}{2}\right) + \frac{\pi}{4} - \frac{1}{4} \text{Li}_2(-4) - \frac{1}{2} \ln(2) \ln(5) + \frac{1}{2} \ln(2) - \frac{\pi^2}{48}$$

Using the identity : $\Im \left| \frac{i}{(x+y)+i} \right| = \frac{i}{(x+y)^2 + 1}$ we write:

$$B = \Im \int_0^1 \int_0^1 \frac{\ln(x+y)}{(x+y)+i} dx dy$$

$$B = \Im (\text{Li}_2(i(x+1)) - \text{Li}_2(ix) + \ln(1+x) \ln(-i(1+x-i)) - \ln(x) \ln(-i(x+i))) dx$$

$$B = - \left(-\frac{\pi}{2} + 2 \arctan(2) - \frac{\ln(5)}{2} - 2G + \pi \ln(2) - \frac{1}{2} \ln(2) \right)$$

$$I = A - B = 2 \Im \text{Li}_2\left(\frac{1}{2i}\right) - 2G + \pi \ln(2) - \frac{\pi}{2} + 2 \arctan\left(\frac{1}{2}\right) + \frac{\ln(5)}{2} - \ln(2)$$