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2501. Find a closed form:

$$\int_0^1 \int_1^\infty \frac{\text{Li}_3(-y) \ln^3(x)}{(x+1)^2(y+1)^3} dx dy$$

Proposed by Shirvan Tahirov-Azerbaijan

Solution 1 by Quadri Faruk Temitope-Nigeria

$$I = \int_0^1 \int_1^\infty \frac{\text{Li}_3(-y) \ln^3(x)}{(x+1)^2(y+1)^3} dx dy = \int_0^1 \frac{\text{Li}_3(-y)}{(y+1)^3} dy \cdot \int_1^\infty \frac{\ln^3(x)}{(x+1)^2} dx = A \cdot B$$

$$A = \int_0^1 \frac{\text{Li}_3(-y)}{(y+1)^3} dy \left\{ \begin{array}{l} u = \text{Li}_3(-y), \quad \frac{du}{dy} = \frac{\text{Li}_2(-y)}{y}, \quad v = -\frac{1}{2(y+1)^2}, \\ dv = \frac{1}{(y+1)^3} \end{array} \right\}$$

$$A = \frac{-\text{Li}_3(-y)}{2(y+1)^2} \Big|_0^1 + \frac{1}{2} \int_0^1 \frac{\text{Li}_2(-y)}{y(y+1)^2} dy = \frac{3\zeta(3)}{32} + \frac{1}{32} + \frac{1}{2} \int_0^1 \frac{\text{Li}_2(-y)}{y(y+1)^2} dy$$

$$\left\{ \begin{array}{l} u = \text{Li}_2(-y), \quad \frac{du}{dy} = \frac{-\ln(y+1)}{y} \\ dv = \frac{1}{y(y+1)^2}, \quad v = \frac{1}{y+1} + \ln(y) - \ln(y+1) \end{array} \right.$$

$$A = \frac{3\zeta(3)}{32} + \left[-\frac{\text{Li}_2(-y)}{y+1} \Big|_0^1 + \text{Li}_2(-y) \ln(y) \Big|_0^1 - \text{Li}_2(-y) \ln(y+1) \Big|_0^1 + \int_0^1 \frac{\ln(y+1)}{y(y+1)} dy + \int_0^1 \frac{\ln(y) \ln(y+1)}{y} dy - \int_0^1 \frac{\ln^2(y+1)}{y} dy \right]$$

$$A = \frac{3\zeta(3)}{32} + \frac{1}{2} \left(-\frac{\zeta(2)}{4} + \frac{\zeta(2)}{2} \ln(2) \right)$$

$$+ \int_0^1 \frac{\ln(y+1)}{y} dy$$

$$- \int_0^1 \frac{\ln(y+1)}{y+1} dy + \int_0^1 \frac{\ln(y) \ln(y+1)}{y} dy - \int_0^1 \frac{\ln^2(y+1)}{y} dy$$

$$A = \frac{3\zeta(3)}{32} + \frac{1}{2} \left(-\frac{\zeta(2)}{4} + \frac{\zeta(2)}{2} \ln(2) \right)$$

$$- \sum_{n=1}^{\infty} \frac{(-1)^n}{n} \int_0^1 y^{n-1} dy - \frac{1}{2} \ln^2(y+1) \Big|_0^1 - \sum_{n=1}^{\infty} \frac{(-1)^n}{n} \int_0^1 y^{n-1} \ln^2(y) dy$$

$$- \int_0^2 \frac{\ln^2(y)}{y} dy =$$

$$A = \frac{3\zeta(3)}{32} + \frac{1}{2} \left(-\frac{\zeta(2)}{4} + \frac{\zeta(2)}{2} \ln(2) \right)$$

$$- \sum_{n=1}^{\infty} \frac{(-1)^n}{n^2} - \frac{1}{2} \ln^2(2) + \sum_{n=1}^{\infty} \frac{(-1)^n}{n^3} + \sum_{n=1}^{\infty} \int_1^2 y^{n-1} \ln^2(y) dy$$

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$$A = \frac{3\zeta(3)}{32} + \frac{1}{2} \left(-\frac{\zeta(2)}{4} + \frac{\zeta(2)}{2} \ln(2) + \frac{\zeta(2)}{2} - \frac{1}{2} \ln^2(2) - \frac{3}{4} \zeta(3) - \frac{\zeta(3)}{4} \right)$$

$$A = \frac{3\zeta(3)}{32} + \frac{\zeta(2)}{8} + \frac{\zeta(2)}{2} \ln(2) - \frac{1}{4} \ln^2(2) - \frac{\zeta(3)}{2}$$

$$B = \int_1^\infty \frac{\ln^3(x)}{(x+1)^2} dx \stackrel{x \rightarrow \frac{1}{x}}{\cong} \int_1^0 \frac{\ln^3\left(\frac{1}{x}\right)}{\left(1+\frac{1}{x}\right)^2} \cdot \frac{dx}{x^2} = - \int_0^1 \frac{x^2 \ln^3(x)}{(x+1)^2 x^2} dx = - \int_0^1 \frac{\ln^3(x)}{(x+1)^2} dx$$

$$B = 3 \int_0^1 \frac{\ln^2(x)}{1+x} dx = -3 \sum_{n=1}^{\infty} \int_0^1 x^{n-1} \ln^2(x) dx = -3 \sum_{n=1}^{\infty} (1)^n \left(\frac{2}{n^3} \right) = -6 \sum_{n=1}^{\infty} \frac{1}{n^3} = -6 \cdot \left(-\frac{3}{4} \zeta(3) \right) = \frac{9}{2} \zeta(3)$$

$$I = A \cdot B$$

$$I = \left[-\frac{13}{32} \zeta(3) + \frac{\zeta(2)}{8} + \frac{\zeta(2)}{4} \ln(2) - \frac{1}{4} \ln^2(2) \right] \cdot \frac{9}{2} \zeta(3)$$

$$I = -\frac{117}{64} \zeta^3(3) + \frac{9}{16} \zeta(3)\zeta(2) + \frac{9}{8} \zeta(3)\zeta(2) \ln(2) - \frac{9}{8} \zeta(3) \ln^2(2)$$

Solution 2 by Exodo Halcalias-Angola

$$\int_0^1 \int_1^\infty \frac{\text{Li}_3(-y) \ln^3(x)}{(x+1)^2 (y+1)^3} dx dy$$

$$H = \left(\int_0^1 \frac{\text{Li}_3(-y)}{(y+1)^3} dy \right) \cdot \left(\int_1^\infty \frac{\ln^3(x)}{(x+1)^2} dx \right)$$

$$I = \int_1^\infty \frac{\ln^3(x)}{(x+1)^2} dx \stackrel{x \rightarrow \frac{1}{x}}{\cong} - \int_0^1 \frac{\ln^3(x)}{(x+1)^2} dx = \sum_{k \in \mathbb{N}} (-1)^k k \int_0^1 x^{k-1} \ln^3(x) dx = 6 \sum_{k \in \mathbb{N}} \frac{(-1)^{k-1}}{k^3} = \frac{9}{2} \zeta(3)$$

$$J = \int_1^\infty \frac{\ln^3(x)}{(x+1)^2} dx \stackrel{I.B.P.}{\cong} - \frac{\text{Li}_3(-y)}{2(y+1)^2} \Big|_0^1 + \frac{1}{2} \int_0^1 \frac{\text{Li}_2(-y)}{y(y+1)^2} dy$$

$$= -\frac{\text{Li}_3(-1)}{8} - \frac{1}{2} \int_0^1 \frac{\text{Li}_2(-y)}{y+1} dy +$$

$$\int_0^1 \frac{\text{Li}_2(-y)}{y} dy - \frac{1}{2} \int_0^1 \frac{\text{Li}_2(-y)}{(y+1)^2} dy = \frac{3\zeta(3)}{32} - \frac{1}{2} (J_1 - J_2 + J_3)$$

$$\{\therefore \text{Li}_s(-1) = -\eta(s); \eta(s) = (1 - 2^{1-s})\zeta(s), R[s] \geq 1; \text{Li}_s(1) = \zeta(s), R[s] > 1\}$$

$$J_1 = \int_0^1 \frac{\text{Li}_2(-y)}{y+1} dy \stackrel{I.B.P.}{\cong} \text{Li}_2(-1) \ln(2)$$

$$+ \int_0^1 \frac{\ln^2(y+1)}{y} dy = \frac{\pi^2 \ln\left(\frac{1}{2}\right)}{12} + \int_{\frac{1}{2}}^1 \frac{\ln^2(y)}{y} dy + \int_{\frac{1}{2}}^1 \frac{\ln^2(y)}{1-y} dy =$$

$$\frac{\pi^2 \ln\left(\frac{1}{2}\right)}{12} - \frac{2\ln^3(2)}{3} - 2 \int_{\frac{1}{2}}^1 \text{Li}_2(x) \ln(x) dx = \frac{\pi^2 \ln\left(\frac{1}{2}\right)}{12} - \frac{2\ln^3(2)}{3} + 2\text{Li}_2\left(\frac{1}{2}\right) \ln\left(\frac{1}{2}\right) + 2 \int_0^1 d\text{Li}_3(y) =$$

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$$\frac{\pi^2 \ln\left(\frac{1}{2}\right)}{12} - \frac{2\ln^3(2)}{3} + 2Li_2\left(\frac{1}{2}\right) \ln\left(\frac{1}{2}\right) + 2\left(Li_3(1) - Li_3\left(\frac{1}{2}\right)\right) = \frac{\pi^2 \ln\left(\frac{1}{2}\right)}{12} + \frac{\zeta(3)}{4}$$

$$J_2 = \int_0^1 \frac{Li_2(-y)}{y} dy = \int_0^1 dLi_3(-x) = -\frac{3\zeta(3)}{4}$$

$$J_3 = \int_0^1 \frac{Li_2(-y)}{(y+1)^2} dy \stackrel{I.B.P}{=} -\frac{Li_2(-y)}{y+1} \Big|_0^1 - \int_0^1 \frac{\ln(y+1)}{y(y+1)} dy = \frac{Li_2(-1)}{2} + \int_0^1 \frac{\ln(y+1)}{y+1} dy - \int_0^1 \frac{\ln(y+1)}{y} dy =$$

$$\frac{1}{2} \cdot \frac{\pi^2}{12} + \int_0^1 d\left(\frac{\ln^2(x+1)}{2}\right) - \int_0^1 d(-Li_2(-1)) = \frac{\pi^2}{24} + \frac{\ln^2(2)}{2} + Li_2(-1)$$

$$= \frac{\ln^2(2)}{2} - \frac{\pi^2}{24}$$

$$H = \left[\frac{3\zeta(3)}{32} - \frac{1}{2} \left(\frac{\pi^2 \ln\left(\frac{1}{2}\right)}{12} + \frac{\zeta(3)}{4} \right) - \frac{3\zeta(3)}{8} - \frac{1}{2} \left(\frac{\ln^2(2)}{2} - \frac{\pi^2}{24} \right) \right] \cdot \frac{9}{2} \zeta(3)$$

$$\int_0^1 \int_1^\infty \frac{Li_3(-y) \ln^3(x)}{(x+1)^2 (y+1)^3} dx dy = \frac{9}{2} \zeta(3) \left(\frac{\pi^2 \ln(2)}{24} - \frac{13}{32} \zeta(3) + \frac{\pi^2}{48} - \frac{\ln^2(2)}{2} \right)$$

2502. Solve the differential equation:

$$u_{tt} + u_{xx} = 0 \quad u(x, 0) = \sec^a x + \operatorname{cosec}^b x - 1 \quad u_t(x, 0) = 0$$

$$\text{where: } b+1=a=\operatorname{tg}2z-2 \text{ and } \frac{2}{\operatorname{tg}2x} = \operatorname{sin}z\operatorname{cos}z(2\operatorname{ctg}z - 1), 0 < x < \frac{\pi}{2}$$

Proposed by Samir Cabiyeu -Azerbaijan

Solution by proposer

Firstly, solve the trigonometric equation: $0 < x < \frac{\pi}{2}$

$$\frac{2}{\operatorname{tg}2x} = \frac{2\operatorname{sin}x\operatorname{cos}x\operatorname{cos}x}{\operatorname{sin}x} - \operatorname{sin}x\operatorname{cos}x$$

and accepted that ,

$$\operatorname{tg}2x = \frac{2\operatorname{tg}x}{1 - \operatorname{tg}^2x} \quad \operatorname{sin}x = \operatorname{cos}x\operatorname{tg}x \quad \operatorname{cos}x = \frac{1}{1 + \operatorname{tg}^2x}. \text{Then:}$$

$$\frac{1 - \operatorname{tg}^2x}{\operatorname{tg}x} = \frac{2 - \operatorname{tg}x}{1 + \operatorname{tg}^2x}, \quad 1 - \operatorname{tg}^4x = 2\operatorname{tg}x - \operatorname{tg}^2x$$

$$\operatorname{tg}^4x - \operatorname{tg}^2x + 2\operatorname{tg}x - 1 = 0, \quad (\operatorname{tg}^2x)^2 - (\operatorname{tg}x - 1)^2 = 0$$

$$\operatorname{tg}^2x - \operatorname{tg}x + 1 = 0 \text{ here } D < 0 \text{ but } \operatorname{tg}^2x + \operatorname{tg}x - 1 = 0$$

$$\operatorname{tg}x = \frac{\sqrt{5}-1}{2}. \text{ According to the formula above: } \operatorname{tg}2x = 2. \text{ And } a = 0, b = -1$$

$$\text{We consider in wave equation: } u_{tt} + u_{xx} = 0 \quad u(x, 0) = \operatorname{sin}x \quad u_t(x, 0) = 0$$

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$$u(x, t) = \frac{\sin(x-it) + \sin(x+it)}{2} = \frac{e^{i(x-it)} - e^{-i(x-it)}}{2i} + \frac{e^{i(x+it)} - e^{-i(x+it)}}{2i} = \frac{e^{ix} - e^{-ix}}{2i} \frac{e^t + e^{-t}}{2} = \sin x \cosh t$$

2503. Prove the below closed form

$$\Omega = \int_0^{\frac{\pi}{2}} \log \left(1 + \frac{\sin(x)}{\sin(2x)} \right) dx = \frac{4G}{3}$$

where, G is the Catalan's constant.

Proposed by Ankush Kumar Parcha-India

Solution by Togrul Ehmedov-Azerbaijan

$$\begin{aligned} \Omega &= \int_0^{\frac{\pi}{2}} \log \left(1 + \frac{\sin(x)}{\sin(2x)} \right) dx = \int_0^{\frac{\pi}{2}} \log \left(\frac{\sin(2x) + \sin(x)}{\sin(2x)} \right) dx \\ &= \int_0^{\frac{\pi}{2}} \log \left(\frac{2 \sin \left(\frac{3x}{2} \right) \cos \left(\frac{x}{2} \right)}{\sin(2x)} \right) dx \\ &= \int_0^{\frac{\pi}{2}} \log(2) dx + \int_0^{\frac{\pi}{2}} \log \left(\sin \left(\frac{3x}{2} \right) \right) dx + \int_0^{\frac{\pi}{2}} \log \left(\cos \left(\frac{x}{2} \right) \right) dx - \int_0^{\frac{\pi}{2}} \log(\sin(2x)) dx \\ &= \frac{\pi}{2} \log(2) + \frac{2}{3} \int_0^{\frac{3\pi}{4}} \log(\sin(x)) dx + 2 \int_0^{\frac{\pi}{4}} \log(\cos(x)) dx - \frac{1}{2} \int_0^{\pi} \log(\sin(x)) dx \\ &= \frac{\pi}{2} \log(2) + \frac{2}{3} \left\{ -\frac{3\pi}{4} \log(2) + \frac{1}{2} G \right\} + 2 \left\{ \frac{1}{2} G - \frac{\pi}{4} \log(2) \right\} - \frac{1}{2} \{ -\pi \log(2) \} = \frac{4G}{3} \end{aligned}$$

Note: $\int_0^{\frac{3\pi}{4}} \log(\sin(x)) dx = \int_0^{\frac{3\pi}{4}} \left\{ -\log(2) - \sum_{k=1}^{\infty} \frac{\cos(2kx)}{k} \right\} dx$

$$\begin{aligned} &= -\frac{3\pi}{4} \log(2) - \sum_{k=1}^{\infty} \frac{1}{k} \int_0^{\frac{3\pi}{4}} \cos(2kx) dx = -\frac{3\pi}{4} \log(2) - \frac{1}{2} \sum_{k=1}^{\infty} \frac{\sin \left(\frac{3\pi}{2} k \right)}{k^2} \\ &= -\frac{3\pi}{4} \log(2) - \frac{1}{2} \sum_{k=1}^{\infty} \frac{(-1)^k}{(2k-1)^2} = -\frac{3\pi}{4} \log(2) + \frac{1}{2} G \end{aligned}$$

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2504. Let be $a_1 = a \in \mathbb{R}$, $a \neq 2$, $a_2 = \frac{a}{a-2}$, and:

$a_{n+1} = \frac{a_n^2}{a_n^2 - 2a_n + 2}$, $\forall n \geq 2$. Prove that:

$$\sum_{k=1}^n 2^{k-1} a_k = \prod_{k=1}^n a_k$$

Determine a_n and compute:

$$\lim_{n \rightarrow \infty} a_n$$

Proposed by Bela Kovacs-Romania

Solution by Khaled Abd Imouti-Syria, Omar Alhafeez-Syria

Let us prove the following issue by mathematical induction:

$$E(n) : \sum_{k=1}^n 2^{k-1} a_k = \prod_{k=1}^n a_k$$

At = 1 : $a_1 = a_1$, so the issue is valid for $n = 1$.

$$\text{At } = 2 : a_1 + 2a_2 \stackrel{?}{=} a_1 \cdot a_2$$

$$\text{Firstly, } l_1 := a_1 + 2a_2 = a_1 + \frac{2a_1}{a_1-2} = \frac{a_1^2 - 2a_1 + 2a_1}{a_1-2} = \frac{a_1^2}{a_1-2} = a_1 \cdot \frac{a_1}{a_1-2} = a_1 \cdot a_2 := l_2$$

Now, we assume that the issue is valid at $n=p$

$$E(p) : \sum_{k=1}^p 2^{k-1} a_k = \prod_{k=1}^p a_k$$

And let's prove its validity at $n=p+1$:

$$E(p+1) : \sum_{k=1}^{p+1} 2^{k-1} a_k = \prod_{k=1}^{p+1} a_k$$

$$\begin{aligned} l_1 &:= \sum_{k=1}^{p+1} 2^{k-1} a_k = \sum_{k=1}^p 2^{k-1} a_k + 2^p a_{p+1} = \prod_{k=1}^p a_k + \frac{2^p a_p^2}{a_p^2 - 2a_p + 2} \\ &= \frac{a_p^2 \prod_{k=1}^p a_k - 2a_p \prod_{k=1}^p a_k + 2 \prod_{k=1}^p a_k + 2^p a_p^2}{a_p^2 - 2a_p + 2} \end{aligned}$$

Let's look at:

$$\begin{aligned} \prod_{k=1}^{p-1} a_k + 2^{p-1} a_p &= \sum_{k=1}^{p-1} 2^{k-1} a_k + 2^{p-1} a_p = \sum_{k=1}^p 2^{k-1} a_k = \prod_{k=1}^p a_k \\ \Rightarrow -\prod_{k=1}^p a_k + \prod_{k=1}^{p-1} a_k + 2^{p-1} a_p &= -\prod_{k=1}^p a_k + \prod_{k=1}^p a_k = 0 \\ \Rightarrow -\prod_{k=1}^p a_k + \prod_{k=1}^{p-1} a_k + 2^{p-1} a_p &= 0 \end{aligned}$$

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We multiply both sides by a_p :

$$\Rightarrow -2a_p \prod_{k=1}^p a_k + 2a_p \prod_{k=1}^{p-1} a_k + 2^p a_p^2 = 2a_p(0) = 0$$

$$\Rightarrow -2a_p \prod_{k=1}^p a_k + 2 \prod_{k=1}^p a_k + 2^p a_p^2 = 0$$

Hence,

$$l_1 = \frac{a_p^2 \prod_{k=1}^p a_k - 2a_p \prod_{k=1}^p a_k + 2 \prod_{k=1}^p a_k + 2^p a_p^2}{a_p^2 - 2a_p + 2} = \prod_{k=1}^p a_k \frac{a_p^2}{a_p^2 - 2a_p + 2} =$$

$$= a^{p+1} \prod_{k=1}^p a_k = \prod_{k=1}^{p+1} a_k := l_2$$

So, $E(p+1)$ is valid and the issue is valid for any $n \geq 1$.

Now, let's consider a function f defined on \mathbb{R} by :

$$f : x \mapsto f(x) := \frac{x^2}{x^2 - 2x + 2}$$

This function is differentiable on \mathbb{R} and :

$$f'(x) = -\frac{2x(x-2)}{(x^2 - 2x + 2)^2}$$

So, f is decreasing on $I_1 :=]-\infty, 0]$ and $0 = f(0) \leq f(x) < \lim_{x \rightarrow -\infty} f(x) = 1$ on I_1 .

On $I_2 := [0, 2]$ the function is increasing and $0 = f(0) \leq f(x) \leq f(2) = 2$ on I_2 .

On $I_3 := [2, +\infty[$ the function is decreasing and $1 = \lim_{x \rightarrow +\infty} f(x) < f(x) \leq 2$ on I_3

Hence, For all $x \in \mathbb{R}$, $0 \leq f(x) \leq 2$.

Since $f([0, 2]) = [0, 2]$ and $f(x) \in [0, 2]$ for any $x \in \mathbb{R}$ then $(a_n)_{n \geq 1}$ is bounded and $a_n \in [0, 2]$ when $n \geq 3$.

On the other hand,

$$a_{n+1} - a_n = -\frac{a_n(a_n - 2)(a_n - 1)}{a_n^2 - 2a_n + 2}, \quad n \geq 2$$

if $a_1 = a > 2 \Rightarrow a_2 = \frac{a}{a-2} > 1 \Rightarrow a_3 - a_2 > 0$ and while $0 \leq a_n \leq 2$, $n \geq 3$ then a_3 stays in the interval $]1, 2]$, hence $a_4 - a_3 > 0$, so a_4 stays in the same interval, hence the same is true for a_5, a_6, \dots . We deduce that $(a_n)_{n \geq 2}$ is increasing.

So, $(a_n)_{n \geq 1}$ is increasing, then it's convergent to a number such as x

$$x = \frac{x^2}{x^2 - 2x + 2} \Leftrightarrow x(x^2 - 3x + 2) = 0 \Leftrightarrow x(x-2)(x-1) = 0$$

Since the sequence is increasing then $x = 2$ and $\lim_{n \rightarrow \infty} a_n = 2$.

if $a_1 = a < 2 \Rightarrow a_2 = \frac{a}{a-2} < 1 \Rightarrow a_3 - a_2 < 0$ and while $0 \leq a_n \leq 2$, $n \geq 3$ then a_3 stays in the interval $[0, 1[$, hence $a_4 - a_3 < 0$, so a_4 stays in the same interval too, hence the same is true for a_5, a_6, \dots . We deduce that $(a_n)_{n \geq 2}$ is decreasing.

So, $(a_n)_{n \geq 1}$ is decreasing, then it's convergent to a number such as x

$$x = \frac{x^2}{x^2 - 2x + 2} \Leftrightarrow x(x^2 - 3x + 2) = 0 \Leftrightarrow x(x-2)(x-1) = 0$$

Since the sequence is decreasing then $x = 0$ and $\lim_{n \rightarrow \infty} a_n = 0$.

2505. Find:

$$\Omega = \lim_{x \rightarrow 0} \frac{\ln(2 - \cos^2 x)}{x(e^x - 1)}$$

Proposed by Nguyen Hung Cuong-Vietnam

Solution by Daniel Sitaru-Romania

$$\begin{aligned} \Omega &= \lim_{x \rightarrow 0} \frac{\ln(2 - \cos^2 x)}{x(e^x - 1)} = \lim_{x \rightarrow 0} \frac{\ln(2 - (1 - \sin^2 x))}{x(e^x - 1)} = \lim_{x \rightarrow 0} \frac{\ln(1 + \sin^2 x)}{x(e^x - 1)} = \\ &= \lim_{x \rightarrow 0} \frac{x}{e^x - 1} \cdot \frac{\ln(1 + \sin^2 x)}{x^2} = 1 \cdot \lim_{x \rightarrow 0} \frac{\ln(1 + \sin^2 x)}{x^2} = \\ &= \lim_{x \rightarrow 0} \frac{1}{2x} \cdot \frac{2 \sin x \cos x}{1 + \sin^2 x} = \lim_{x \rightarrow 0} \frac{\cos x}{1 + \sin^2 x} \cdot \frac{\sin x}{x} = \lim_{x \rightarrow 0} \frac{\cos x}{1 + \sin^2 x} \cdot \lim_{x \rightarrow 0} \frac{\sin x}{x} = \\ &= \frac{\cos 0}{1 + \sin^2 0} \cdot 1 = 1 \end{aligned}$$

2506. Find:

$$\Omega = \int_0^1 \left(\frac{\text{Li}_2(-x)}{1+x} + x \arctan^2 \left(\frac{1}{x^2} \right) \right) dx$$

Proposed by Shirvan Tahirov-Azerbaijan

Solution 1 by Pham Duc Nam-Vietnam

* Results will be used :

1. $\int_0^1 \frac{\ln(x)}{1-x} dx = -\frac{\pi^2}{6}$, easy to evaluate

2. $\int_0^1 \frac{\ln(x) \ln(1+x)}{x} dx = -\sum_{n=1}^{\infty} \frac{(-1)^n}{n} \int_0^1 x^{n-1} \ln(x) dx = \sum_{n=1}^{\infty} \frac{(-1)^n}{n^3} = -\frac{3}{4} \zeta(3)$

3. $\int_0^1 \frac{\ln(1-x) \ln(1+x)}{x} dx \stackrel{I.B.P}{=} -\zeta(2) \ln(2) + \int_0^1 \frac{\text{Li}_2(x)}{1+x} dx = -\zeta(2) \ln(2) - \int_0^1 \int_0^1 \frac{x \ln(t)}{(1+x)(1-xt)} dx dt =$
 $= -\zeta(2) \ln(2) + \int_0^1 \ln(t) \left(\frac{\ln(2)}{1+t} + \frac{\ln(1-t)}{t} - \frac{\ln(1-t)}{1+t} \right) dt = -\zeta(2) \ln(2) + \ln(2) \int_0^1 \frac{\ln(t)}{1+t} dt +$
 $+ \underbrace{\int_0^1 \frac{\ln(t) \ln(1-t)}{t} dt}_{I.B.P} - \underbrace{\int_0^1 \frac{\ln(t) \ln(1-t)}{1+t} dt}_{I.B.P} = -\frac{3}{2} \zeta(2) \ln(2) + \zeta(3) - \int_0^1 \frac{\ln(t) \ln(1+t)}{1-t} dt +$

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$$\int_0^1 \frac{\ln(1+t)\ln(1-t)}{t} dt \rightarrow \int_0^1 \frac{\ln(t)\ln(1+t)}{1-t} dt = -\frac{3}{2}\zeta(2)\ln(2) + \zeta(3)$$

$$4. \int_0^1 \frac{\ln(1+x^2)}{1+x^2} dx = -2 \int_0^{\frac{\pi}{4}} \ln(\cos(x)) dx = \frac{\pi}{2}\ln(2) - G \quad \therefore \int_0^{\frac{\pi}{4}} \ln(\cos(x)) dx = \frac{G}{2} - \frac{\pi}{4}\ln(2)$$

$$* I = \int_0^1 \frac{Li_2(-x)}{1+x} dx = \int_0^1 \int_0^1 \frac{x \ln(t)}{(1+x)(1+xt)} dx dt = \int_0^1 \ln(t) \left(\int_0^1 \frac{x}{(1+x)(1+xt)} dx \right) dt =$$

$$\int_0^1 \ln(t) \left(\frac{\ln(1+t)}{t(1-t)} - \frac{\ln(2)}{1-t} \right) dt = \zeta(2)\ln(2) + \int_0^1 \frac{\ln(t)\ln(1+t)}{t} dt + \int_0^1 \frac{\ln(t)\ln(1+t)}{1-t} dt =$$

$$\zeta(2)\ln(2) + \left(-\frac{3}{4}\zeta(3) \right) + \left(-\frac{3}{2}\zeta(2)\ln(2) + \zeta(3) \right) = \frac{1}{4}\zeta(3) - \frac{1}{2}\zeta(2)\ln(2)$$

$$* J = \int_0^1 x \arctan^2\left(\frac{1}{x^2}\right) dx = \frac{1}{2} \int_0^1 \arctan^2\left(\frac{1}{x^2}\right)(x^2) = \frac{1}{2} \int_0^1 \arctan^2\left(\frac{1}{x}\right) dx =$$

$$-\frac{\pi^2}{8} \int_0^1 dx -$$

$$\frac{\pi}{2} \int_0^1 \arctan(x) dx$$

$$+ \frac{1}{2} \int_0^1 \arctan^2(x) dx = \frac{\pi^2}{8} - \frac{\pi}{2} \left(x \arctan(x) - \frac{1}{2} \ln(1+x^2) \right) \Big|_0^1 + \frac{1}{2} \int_0^1 \arctan^2(x) dx =$$

$$= \frac{\pi}{4} \ln(2) + \frac{1}{2} \int_0^1 \arctan^2(x) dx$$

$$\text{And : } \int_0^1 \arctan^2(x) dx \stackrel{I.B.P}{=} x \arctan^2(x) \Big|_0^1 - 2 \int_0^1 \frac{x \arctan(x)}{1+x^2} dx$$

$$= \frac{\pi^2}{16} - \left(\frac{1}{2} \ln(1+x^2) \arctan^2(x) \right) \Big|_0^1 -$$

$$\frac{1}{2} \int_0^1 \frac{\ln(1+x^2)}{1+x^2} dx = \frac{\pi^2}{16} - \frac{\pi}{4} \ln(2) + \int_0^1 \frac{\ln(1+x^2)}{1+x^2} dx = \frac{\pi^2}{16} - \frac{\pi}{4} \ln(2) + \frac{\pi}{2} \ln(2) - G = \frac{\pi^2}{16} + \frac{\pi}{4} \ln(2) - G$$

$$J = \int_0^1 x \arctan^2\left(\frac{1}{x^2}\right) dx = \frac{\pi}{4} \ln(2) + \frac{1}{2} \left(\frac{\pi^2}{16} + \frac{\pi}{4} \ln(2) - G \right) = \frac{\pi^2}{32} + \frac{3\pi}{8} \ln(2) - \frac{G}{2}$$

Combine all results :

$$\Omega = \int_0^1 \left(\frac{Li_2(-x)}{1+x} + x \arctan^2\left(\frac{1}{x^2}\right) \right) dx = \frac{1}{4}\zeta(3) - \frac{1}{2}\zeta(2)\ln(2) + \frac{\pi^2}{32} + \frac{3\pi}{8}\ln(2) - \frac{G}{2}$$

Solution 2 by Exodo Halcalias-Angola

$$\int_0^1 \left(\frac{Li_2(-x)}{1+x} + x \arctan^2\left(\frac{1}{x^2}\right) \right) dx$$

$$U = \int_0^1 \frac{Li_2(-x)}{1+x} dx = (Li_2(-x) \int d \ln((1+x))) \Big|_0^1 + \int_0^1 \frac{\ln^2(1+x)}{x} dx =$$

$$Li_2(-1)\ln(2) + \int_{\frac{1}{2}}^1 \frac{\ln^2(x)}{x} dx + \int_{\frac{1}{2}}^1 \frac{\ln^2(x)}{1-x} dx = \frac{\pi^2}{12} \ln\left(\frac{1}{2}\right) - \frac{2}{3} \ln^3(2) + 2Li_2\left(\frac{1}{2}\right) \ln\left(\frac{1}{2}\right) +$$

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$$\int_{\frac{1}{2}}^1 \frac{Li_2(x)}{x} dx = \frac{\pi^2}{12} \ln\left(\frac{1}{2}\right) - \frac{2}{3} \ln^3(2) + 2Li_2\left(\frac{1}{2}\right) \ln\left(\frac{1}{2}\right) + 2 \int_{\frac{1}{2}}^1 dLi_3(x) = \frac{\pi^2}{12} \ln\left(\frac{1}{2}\right) - \frac{2}{3} \ln^3(2) +$$

$$2 \ln\left(\frac{1}{2}\right) \left(\frac{\pi^2}{12} - \frac{\ln^2(2)}{2}\right) + 2\zeta(3) - 2 \left(\frac{7}{8}\zeta(3) + \frac{\ln^3(2)}{6} - \frac{\pi^2}{12} \ln\left(\frac{1}{2}\right)\right)$$

$$U = \frac{1}{4}\zeta(3) - \frac{\pi^2}{12} \ln(2)$$

$$V = \int_0^1 x \arctan^2\left(\frac{1}{x^2}\right) dx = \frac{1}{2} \int_0^1 \arctan^2\left(\frac{1}{x}\right) dx = \frac{1}{2} \int_0^1 \left(\frac{\pi}{2} - \arctan(x)\right)^2 dx =$$

$$-\frac{1}{2} \int_{\frac{\pi}{2}}^{\frac{\pi}{4}} x^2 \csc^2(x) dx = \frac{1}{2} (x^2 \int d\cot(x)) \Big|_{\frac{\pi}{2}}^{\frac{\pi}{4}} - \int_{\frac{\pi}{2}}^{\frac{\pi}{4}} \frac{x}{\tan(x)} dx = \frac{\pi^2}{32} \cot\left(\frac{\pi}{4}\right) - (x \int d\ln(\sin(x))) \Big|_{\frac{\pi}{2}}^{\frac{\pi}{4}} +$$

$$\int_{\frac{\pi}{2}}^{\frac{\pi}{4}} \ln(\sin(x)) dx$$

$$\left\{ \therefore \int_0^\theta \ln(\sin(z)) dz = -\frac{1}{2} Cl_2(2\theta) - \theta \ln(2); Cl_2\left(\frac{\pi}{2}\right) = G; Cl_2(\pi) = 0 \right\}$$

$$V = \frac{\pi^2}{32} + \frac{\pi}{8} \ln(2) + \frac{\pi}{4} \ln(2) - \frac{G}{2} = \frac{\pi^2}{32} + \frac{3\pi}{8} \ln(2) - \frac{G}{2}$$

$$U + V = \frac{1}{4}\zeta(3) - \frac{\pi^2}{12} \ln(2) + \frac{\pi^2}{32} + \frac{3\pi}{8} \ln(2) - \frac{G}{2}$$

2507. Find a closed form:

$$\int_0^1 \frac{x(1 + \ln(x))^2}{(1 + x^2)(2 + x)} dx$$

Proposed by Shirvan Tahirov, Gul Khanim Pirieyeva-Azerbaijan

Solution 1 by Ankush Kumar Parcha-India

We have :

$$\int_0^1 \frac{x(1 + \ln(x))^2}{(1 + x^2)(2 + x)} dx \stackrel{\text{Partial fraction}}{\Rightarrow} \frac{1}{5} \int_0^1 \left(\frac{1 + 2x}{1 + x^2} - \frac{2}{2 + x}\right) (\ln^2(x) + 2 \ln(x) + 1) dx =$$

$$= -\frac{2}{5} \int_0^1 \frac{dx}{2 + x} + \frac{2}{5} \int_0^1 \frac{x}{1 + x^2} dx + \frac{1}{5} \int_0^1 \frac{dx}{1 + x^2} - \frac{4}{5} \int_0^1 \frac{\ln(x)}{2 + x} dx + \frac{4}{5} \int_0^1 \frac{x \ln(x)}{1 + x^2} dx + \frac{2}{5} \int_0^1 \frac{\ln(x)}{1 + x^2} dx -$$

$$-\frac{2}{5} \int_0^1 \frac{\ln^2(x)}{2 + x} dx + \frac{2}{5} \int_0^1 \frac{x \ln^2(x)}{1 + x^2} dx + \frac{1}{5} \int_0^1 \frac{\ln^2(x)}{1 + x^2} dx \stackrel{\text{I.B.P}}{=} -\frac{2}{5} \int_0^1 d\ln(2 + x) + \int_0^1 \frac{d\ln(1 + x^2)}{5}$$

$$+ \int_0^1 \frac{d\arctan(x)}{5} - \frac{4}{5} (\ln(x) \int d\ln\left(1 + \frac{x}{2}\right)) \Big|_0^1 + \frac{4}{5} \int_0^1 \ln\left(1 + \frac{x}{2}\right) \frac{dx}{x} + \frac{4}{5} \sum_{n \in \mathbb{N}} (-1)^{n-1} \int_0^1 x^{2n-1} \ln(x) dx$$

$$+ \frac{2}{5} \sum_{n \in \mathbb{N}} (-1)^n \int_0^1 x^{2n} \ln(x) dx - \frac{2}{5} (\ln^2(x) \int d\ln\left(1 + \frac{x}{2}\right)) \Big|_0^1 + \frac{4}{5} \int_0^1 \frac{\ln(x)}{x} \left(1 + \frac{x}{2}\right) dx +$$

$$\begin{aligned}
 & + \frac{2}{5} \sum_{n \in \mathbb{N}} (-1)^{n-1} \int_0^1 x^{2n-1} \ln^2(x) dx + \frac{1}{5} \sum_{n \in \mathbb{N}_0} (-1)^n \int_0^1 x^{2n} \ln(x) dx \\
 & \left(\because \int_0^1 t^m \ln^n(t) dt = \frac{(-1)^n \cdot n!}{(m+1)^{n+1}}, \quad n > -1 \wedge m \neq 1 \right) \\
 & \int_0^1 \frac{x(1+\ln(x))^2}{(1+x^2)(2+x)} dx \\
 & = \frac{\pi}{20} - \frac{2}{5} \ln(3) + \frac{3}{5} \ln(2) - \frac{4}{5} \int_0^1 dLi_2\left(-\frac{x}{2}\right) - \frac{2}{5} \underbrace{\sum_{n \in \mathbb{N}_0} \frac{(-1)^n}{(2n+1)^2}}_{=G(\text{Catalan's constant})} \\
 & - \frac{1}{5} \sum_{n \in \mathbb{N}} \frac{(-1)^{n-1}}{n^2} - \frac{4}{5} \underbrace{(\ln(x) \int_0^1 dLi_2\left(-\frac{x}{2}\right))}_0^1 + \frac{4}{5} \int_0^1 dLi_3\left(-\frac{x}{2}\right) \\
 & + \frac{1}{10} \sum_{n \in \mathbb{N}} \frac{(-1)^{n-1}}{n^3} + \frac{2}{5} \sum_{n \in \mathbb{N}_0} \frac{(-1)^n}{(2n+1)^3} \\
 & \int_0^1 \frac{x(1+\ln(x))^2}{(1+x^2)(2+x)} dx = \frac{4}{5} Li_3\left(-\frac{1}{2}\right) - \frac{4}{5} Li_2\left(-\frac{1}{2}\right) - \frac{2G}{5} + \frac{2}{5} \beta(3) + \frac{\eta(3)}{10} - \frac{\eta(2)}{10} + \frac{\pi}{20} - \frac{2}{5} \ln(3) + \frac{3}{5} \ln(2) \\
 & = \frac{4}{5} \left(Li_3\left(-\frac{1}{2}\right) - Li_2\left(-\frac{1}{2}\right) \right) - \frac{2G}{5} + \frac{3}{40} \zeta(3) + \frac{\pi^3}{80} - \frac{\pi^2}{60} + \frac{\pi}{20} - \frac{2}{5} \ln(3) + \frac{3}{5} \ln(2)
 \end{aligned}$$

Note section :

$$\begin{aligned}
 \eta(s) &= (1 - 2^{1-s}) \cdot \zeta(s) \\
 \beta(3) &= \frac{\pi^2}{32}, \quad \zeta(2) = \frac{\pi^2}{6}
 \end{aligned}$$

Solution 2 by Cosghun Memmedov-Azerbaijan

$$\begin{aligned}
 \int_0^1 \frac{x(1+\ln(x))^2}{(1+x^2)(2+x)} dx &= \int_0^1 \frac{x}{(1+x^2)(2+x)} dx + 2 \int_0^1 \frac{x \ln(x)}{(1+x^2)(2+x)} dx + \int_0^1 \frac{x^2}{(1+x^2)(2+x)} dx = \\
 &= A + 2B + C \\
 A &= \int_0^1 \frac{x}{(1+x^2)(2+x)} dx = \int_0^1 \left(\frac{2x}{5(1+x^2)} - \frac{1}{5(1+x^2)} - \frac{2}{5(x+2)} \right) dx = \frac{1}{5} \ln(1+x^2) \Big|_0^1 - \\
 &\quad - \frac{2}{5} \ln(2+x) \Big|_0^1 + \frac{1}{5} \arctan(x) \Big|_0^1 = \frac{3}{5} \ln(2) + \frac{\pi}{20} - \frac{2}{5} \ln(3) = \frac{\pi}{20} + \frac{1}{5} \ln\left(\frac{8}{9}\right) \\
 B &= \int_0^1 \frac{x \ln(x)}{(1+x^2)(2+x)} dx \\
 &= \frac{2}{5} \int_0^1 \frac{x \ln(x)}{1+x^2} dx + \frac{1}{5} \int_0^1 \frac{\ln(x)}{1+x^2} dx - \frac{2}{5} \int_0^1 \frac{\ln(x)}{x+2} dx = \frac{1}{5} (2B_1 + B_2 - 2B_3)
 \end{aligned}$$

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$$B_1 = \int_0^1 \frac{x \ln(x)}{1+x^2} dx = \sum_{n=0}^{\infty} (-1)^n \int_0^1 x^{2n+1} \ln(x) dx = - \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+2)^2} = - \frac{1}{4} \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n^2} = - \frac{1}{4} \eta(2) = - \frac{\pi^2}{48}$$

$$B_2 = -G, \quad B_3 = \int_0^1 \frac{\ln(x)}{x+2} dx = \frac{1}{2} \sum_{n=0}^{\infty} \left(-\frac{1}{2}\right)^n \int_0^1 x^n \ln(x) dx = - \frac{1}{2} \sum_{n=0}^{\infty} \frac{\left(-\frac{1}{2}\right)^n}{(n+1)^2} = -Li_2\left(-\frac{1}{2}\right)$$

$$B = \frac{1}{5}(2B_1 + B_2 - 2B_3) = \frac{1}{5} \left\{ -\frac{\pi^2}{24} - G - 2Li_2\left(-\frac{1}{2}\right) \right\} \quad C = \int_0^1 \frac{x \ln^2(x)}{(1+x^2)(2+x)} dx = \frac{2}{5} \int_0^1 \frac{x \ln^2(x)}{1+x^2} dx + \frac{1}{5} \int_0^1 \frac{\ln^2(x)}{1+x^2} dx - \frac{2}{5} \int_0^1 \frac{\ln^2(x)}{x+2} dx = \frac{1}{5}(2C_1 + C_2 - 2C_3) \quad C_1 = \int_0^1 \frac{x \ln^2(x)}{1+x^2} dx =$$

$$\sum_{n=1}^{\infty} (-1)^n \int_0^1 x^{2n+1} \ln^2(x) dx = 2 \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+2)^3} = \frac{1}{4} \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n^3} = \frac{1}{4} \eta(3) = \frac{3}{16} \zeta(3),$$

$$C_2 = \int_0^1 \frac{\ln^2(x)}{1+x^2} dx = \sum_{n=0}^{\infty} (-1)^n \int_0^1 x^{2n} \ln^2(x) dx = 2 \sum_{n=1}^{\infty} \frac{(-1)^n}{(2n+1)^3} = \frac{\pi^3}{16},$$

$$C_3 = \int_0^1 \frac{\ln^2(x)}{x+2} dx = \frac{1}{2} \sum_{n=0}^{\infty} \left(-\frac{1}{2}\right)^n \int_0^1 x^n \ln^2(x) dx =$$

$$\sum_{n=0}^{\infty} \frac{\left(-\frac{1}{2}\right)^n}{(n+1)^3} = -2 \sum_{n=1}^{\infty} \frac{\left(-\frac{1}{2}\right)^n}{n^3} = 2Li_3\left(-\frac{1}{2}\right), \quad \frac{1}{5}(2C_1 + C_2 - 2C_3) = \frac{3}{40} \zeta(3) + \frac{\pi^3}{80} + \frac{4}{5} Li_3\left(-\frac{1}{2}\right)$$

$$\Omega = A + 2B + C = \frac{\pi}{20} + \frac{1}{5} \ln\left(\frac{8}{9}\right) + \frac{2}{5} \left\{ -\frac{\pi^2}{24} - G - 2Li_2\left(-\frac{1}{2}\right) \right\} + \frac{3}{40} \zeta(3) + \frac{\pi^3}{80} + \frac{4}{5} Li_3\left(-\frac{1}{2}\right)$$

$$\int_0^1 \frac{x(1+\ln(x))^2}{(1+x^2)(2+x)} dx = \frac{4}{5} \left(Li_3\left(-\frac{1}{2}\right) - Li_2\left(-\frac{1}{2}\right) \right) - \frac{2G}{5} + \frac{3}{40} \zeta(3) + \frac{\pi^3}{80} - \frac{\pi^2}{60} + \frac{\pi}{20} - \frac{2}{5} \ln(3) + \frac{3}{5} \ln(2)$$

2508. Find:

$$\int_0^1 \frac{x^2 \arctan(x) \ln(1+x^2)}{(1+x^2)^2} dx$$

Proposed by Shirvan Tahirov-Azerbaijan

Solution 1 by Bui Hong Suc-Vietnam

$$\text{Note section : } \therefore \ln(\cos(t)) = -\ln(2) - \sum_{n=1}^{\infty} \frac{(-1)^n}{n} \cos(2nt), \quad |t| < \frac{\pi}{2}$$

$$\text{Let : } -2\Omega = -2 \int_0^1 \frac{x^2 \arctan(x) \ln(1+x^2)}{(1+x^2)^2} dx = \int_0^1 x \arctan(x) \ln(1+x^2) \frac{-2x}{(1+x^2)^2} dx =$$

$$\int_0^1 x \arctan(x) \ln(1+x^2) d\left(\frac{1}{1+x^2}\right) \stackrel{I.B.P}{=} \frac{x \arctan(x) \ln(1+x^2)}{1+x^2} \Big|_0^1 -$$

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$$\int_0^1 \frac{1}{1+x^2} (\arctan(x) \ln(1+x^2) + \frac{x \ln(1+x^2)}{1+x^2} + 2 \frac{x \arctan(x)}{1+x^2}) dx$$

$$= \frac{\pi}{8} \ln(2) - \underbrace{\int_0^1 \frac{\arctan(x) \ln(1+x^2)}{1+x^2} dx}_A -$$

$$\underbrace{\int_0^1 \frac{x \ln(1+x^2)}{(1+x^2)^2} dx}_B - 2 \underbrace{\int_0^1 \frac{x \arctan(x)}{(1+x^2)^2} dx}_C = \frac{\pi}{8} \ln(2) - A - B - 2C$$

$$a) A = \underbrace{\int_0^1 \frac{\arctan(x) \ln(1+x^2)}{1+x^2} dx}_{x=\tan(t)} = \int_0^{\frac{\pi}{4}} t \ln\left(\frac{1}{\cos^2(t)}\right) dt = -2 \int_0^{\frac{\pi}{4}} t \ln(\cos(t)) dt =$$

$$2 \int_0^{\frac{\pi}{4}} t (\ln(2) + \sum_{n=1}^{\infty} \frac{(-1)^n}{n} \cos(2nt)) dt$$

$$= \ln(2) t^2 \Big|_0^{\frac{\pi}{4}} + 2 \sum_{n=1}^{\infty} \frac{(-1)^n}{n} \int_0^{\frac{\pi}{4}} t \cos(2nt) dt \stackrel{I.B.P.}{=} \frac{\pi^2}{16} \ln(2) +$$

$$2 \sum_{n=1}^{\infty} \frac{(-1)^n}{n} \frac{2nt \sin(2nt) + \cos(2nt)}{4n^2} \Big|_0^{\frac{\pi}{4}}$$

$$= \frac{\pi^2}{16} \ln(2) + \frac{1}{2} \sum_{n=1}^{\infty} \frac{(-1)^n}{n^3} (n \frac{\pi}{2} \sin(n \frac{\pi}{2}) + \cos(n \frac{\pi}{2}) - 1) =$$

$$= \frac{\pi^2}{16} \ln(2) + \frac{\pi}{4} \sum_{n=1}^{\infty} \frac{(-1)^n}{n^2} \sin(n \frac{\pi}{2}) +$$

$$+ \frac{1}{2} \sum_{n=1}^{\infty} \frac{(-1)^n}{n^3} \cos(n \frac{\pi}{2}) + \frac{1}{2} \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n^3} = \frac{\pi^2}{16} \ln(2) - \frac{\pi}{4} \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)^2} +$$

$$\frac{1}{2} \sum_{n=1}^{\infty} \frac{(-1)^n}{(2n)^3} + \frac{1}{2} \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n^3} = \frac{\pi^2}{16} \ln(2) - \frac{\pi}{4} G + \frac{7}{16} \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n^3}$$

$$= \frac{\pi^2}{16} \ln(2) - \frac{\pi}{4} G + \frac{21}{64} \zeta(3)$$

$$B = \int_0^1 \frac{x \ln(1+x^2)}{(1+x^2)^2} dx$$

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

$$= -\frac{1}{2} \int_0^1 \ln(1+x^2) d \frac{1}{1+x^2} = -\frac{1}{2} \frac{\ln(1+x^2)}{1+x^2} \Big|_0^1$$

$$+ \frac{1}{2} \int_0^1 \frac{d(1+x^2)}{(1+x^2)^2} = -\frac{\ln(2)}{4} - \frac{1}{2} \frac{1}{1+x^2} \Big|_0^1 = -\frac{\ln(2)}{4} + \frac{1}{4}$$

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$$C = \int_0^1 \frac{x \arctan(x)}{(1+x^2)^2} dx = \int_0^{\frac{\pi}{4}} \frac{\tan(t) t (1 + \tan^2(t))}{(1 + \tan^2(t))^2} dt = \frac{1}{2} \int_0^{\frac{\pi}{4}} t \sin(2t) dt \stackrel{I.B.P}{=} \frac{1}{2} \left. \frac{\sin(2t) - 2t \cos(2t)}{4} \right|_0^{\frac{\pi}{4}}$$

$$= \frac{1}{8}$$

$$\text{Then: } -2\Omega = \frac{\pi}{8} \ln(2) - A - B - 2C$$

$$= \frac{\pi}{8} \ln(2) - \left\{ \frac{\pi^2}{16} \ln(2) - \frac{\pi}{4} G + \frac{21}{64} \zeta(3) \right\} - \left\{ -\frac{\ln(2)}{4} + \frac{1}{4} \right\} - 2 \cdot \frac{1}{8} =$$

$$\frac{\pi}{4} G - \frac{21}{64} \zeta(3) - \frac{\pi^2}{16} \ln(2) + \frac{\pi}{8} \ln(2) + \frac{\ln(2)}{4} - \frac{1}{2}$$

$$\text{Therefore: } \Omega = \frac{21}{128} \zeta(3) + \frac{\pi^2}{32} \ln(2) - \frac{\pi}{16} \ln(2) - \frac{\pi}{8} G - \frac{\ln(2)}{8} + \frac{1}{4}$$

Solution 2 by Exodo Halcalias-Angola

$$\Omega = \int_0^1 \frac{x^2 \arctan(x) \ln(1+x^2)}{(1+x^2)^2} dx$$

$$I = \int_0^1 \frac{\arctan(x) \ln(1+x^2)}{1+x^2} dx - \int_0^1 \frac{\arctan(x) \ln(1+x^2)}{(1+x^2)^2} dx$$

$$N = \int_0^1 \frac{\arctan(x) \ln(1+x^2)}{1+x^2} dx$$

$$= -2 \int_0^{\frac{\pi}{4}} x \ln(\cos x) dx = -2 \int_0^{\frac{\pi}{4}} x \left(\ln\left(\frac{1}{2}\right) - \sum_{k \in \mathbb{N}} \frac{(-1)^k}{k} \cos(2kx) \right) dx =$$

$$\frac{\pi^2}{16} \ln(2) + 2 \sum_{k \in \mathbb{N}} \frac{(-1)^k}{k} \left(\frac{\pi}{8k} \sin\left(\frac{\pi k}{2}\right) + \frac{1}{4k^2} \cos\left(\frac{\pi k}{2}\right) - \frac{1}{4k^2} \right) dx = \frac{\pi^2}{16} \ln(2)$$

$$+ \frac{\pi}{4} \sum_{k \in \mathbb{N}} \frac{(-1)^k}{(2k-1)^2} +$$

$$\frac{1}{2} \sum_{k \in \mathbb{N}} \frac{(-1)^k}{(2k)^3} - \frac{1}{2} \sum_{k \in \mathbb{N}} \frac{(-1)^k}{k^3} = \frac{\pi^2}{16} \ln(2) - \frac{\pi}{4} G + \frac{21}{64} \zeta(3)$$

$$M = \int_0^1 \frac{\arctan(x) \ln(1+x^2)}{(1+x^2)^2} dx$$

$$= (\arctan(x) \ln(1+x^2)) \int d \left(\frac{x}{2(1+x^2)} + \frac{\arctan(x)}{2} \right) \Big|_0^1 -$$

$$\frac{1}{2} \int_0^1 \frac{\ln(1+x^2) + 2x \arctan(x)}{1+x^2} \left(\frac{x}{2(1+x^2)} + \arctan(x) \right) dx = \frac{\pi}{16} \ln(2) + \frac{\pi^2}{32} \ln(2) -$$

$$- \frac{1}{2} \int_0^1 \frac{x \ln(1+x^2)}{1+x^2} dx - \frac{1}{2} \int_0^1 \frac{\arctan(x) \ln(1+x^2)}{1+x^2} dx - \int_0^1 \frac{x^2 \arctan(x)}{(1+x^2)^2} dx - \int_0^1 \frac{x \arctan^2(x)}{1+x^2} dx =$$

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$$\begin{aligned}
 &= \frac{\pi}{16} \ln(2) \left(1 + \frac{\pi}{2}\right) - \frac{1}{4} \int_0^1 \frac{\ln(1+x)}{(1+x)^2} dx - \frac{N}{2} + \frac{1}{2} \int_0^{\frac{\pi}{4}} x dx + \frac{1}{2} \int_0^{\frac{\pi}{4}} x \cos(2x) dx \left(x^2 \int d \ln\left(\frac{1}{\cos(x)}\right)\right) \Big|_0^{\frac{\pi}{4}} + \\
 &\quad \frac{1}{2} \int_0^{\frac{\pi}{4}} x \ln \cos(x) dx \quad M \\
 &= \frac{\pi}{16} \ln(2) \left(1 + \frac{\pi}{2}\right) - \frac{1}{4} \left(\frac{1}{2} - \frac{\ln(2)}{2}\right) - \frac{N}{2} - \frac{\pi^2}{64} + \frac{\pi}{16} - \frac{1}{8} - \frac{\pi^2}{32} \ln(2) + N \\
 &\quad I = N - M \\
 &I = N - \left(-\frac{1}{4} + \frac{\ln(2)}{8} - \frac{N}{2} - \frac{\pi^2}{64} + \frac{\pi}{16} + \frac{\pi}{16} \ln(2) + N\right) \\
 &= \frac{1}{2} \left(\frac{\pi^2}{16} \ln(2) - \frac{\pi}{4} G + \frac{21}{64} \zeta(3)\right) + \\
 &\quad \frac{\pi^2}{64} - \frac{\pi}{16} - \frac{\pi}{16} \ln(2) + \frac{1}{4} - \frac{\ln(2)}{8} \\
 \therefore \Omega &= \frac{21}{128} \zeta(3) + \frac{\pi^2}{32} \ln(2) - \frac{\pi}{16} \ln(2) - \frac{\pi}{8} G - \frac{\ln(2)}{8} + \frac{1}{4}
 \end{aligned}$$

Solution 3 by Ankush Kumar Parcha-India

$$\begin{aligned}
 \Omega &= \int_0^1 \frac{x^2 \arctan(x) \ln(1+x^2)}{(1+x^2)^2} dx \\
 \text{We have, } &\int_0^1 \frac{x^2 \arctan(x) \ln(1+x^2)}{(1+x^2)^2} dx \stackrel{I.B.P}{=} \\
 &- \left(\frac{x \arctan(x)}{2} \int d\left(\frac{1+\ln(1+x^2)}{1+x^2}\right)\right) \Big|_0^1 + \\
 &\quad \frac{1}{2} \int_0^1 \left(\frac{1+\ln(1+x^2)}{1+x^2}\right) \left(\frac{x}{1+x^2} + \arctan(x)\right) dx \\
 &\quad = -\frac{\pi}{16} \ln(2) - \frac{\pi}{16} \\
 &+ \frac{1}{2} \int_0^1 \frac{x}{(1+x^2)^2} dx + \frac{1}{2} \int_0^1 \frac{x \ln(1+x^2)}{(1+x^2)^2} dx \\
 &+ \frac{1}{2} \int_0^1 \frac{\arctan(x)}{1+x^2} dx + \underbrace{\int_0^1 \frac{\ln(1+x^2) \arctan(x)}{1+x^2} dx}_{x \rightarrow \tan(x)} \\
 &= -\frac{\pi}{16} \ln(2) - \frac{\pi}{16} - \\
 &-\frac{1}{4} \int_0^1 d\left(\frac{1}{1+x^2}\right) - \frac{1}{4} \int_0^1 d\left(\frac{1+\ln(1+x^2)}{1+x^2}\right) + \int_0^1 \frac{d \arctan^2(x)}{4} - \int_0^{\frac{\pi}{4}} x \ln \cos(x) dx \\
 &\quad \left(\because \sum_{n \in \mathbb{N}} \frac{(-1)^n \cos(2nx)}{n} = \ln\left(\frac{\sec|x|}{2}\right), |x| < \frac{\pi}{2}\right)
 \end{aligned}$$

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$$\begin{aligned}
 \int_0^1 \frac{x^2 \arctan(x) \ln(1+x^2)}{(1+x^2)^2} dx &= \frac{\pi^2}{64} - \frac{\pi}{16} - \frac{\pi}{16} \ln(2) + \frac{1}{4} + \ln(2) \int_0^{\frac{\pi}{4}} x dx + \sum_{n \in \mathbb{N}} \frac{(-1)^n}{n^2} \underbrace{\int_0^{\frac{\pi}{4}} x \cos(2nx)}_{I.B.P} = \\
 &= \frac{\pi^2}{64} - \frac{\pi}{16} - \frac{\pi}{16} \ln(2) - \frac{\ln(2)}{8} + \frac{1}{4} + \\
 &+ \frac{\ln(2)}{2} \int_0^{\frac{\pi}{4}} d(x^2) + \sum_{n \in \mathbb{N}} \frac{(-1)^n}{n} \left[\left(\frac{x}{2n} \int d \sin(2nx) \right) \frac{\pi}{4} - \frac{1}{2n} \int_0^{\frac{\pi}{4}} \sin(2nx) dx \right] \\
 &= \frac{\pi^2}{32} \ln(2) + \frac{\pi^2}{64} - \frac{\pi}{16} - \frac{\pi}{16} \ln(2) - \frac{\ln(2)}{8} + \frac{1}{4} + \underbrace{\frac{\pi}{8} \sum_{n \in \mathbb{N}} \frac{(-1)^n}{n^2} \sin\left(\frac{n\pi}{2}\right)}_{n \rightarrow 2n+1} + \frac{1}{4} \sum_{n \in \mathbb{N}} \frac{(-1)^n}{n^3} \int_0^{\frac{\pi}{4}} d \cos(2nx) = \\
 &= \frac{\pi^2}{32} \ln(2) + \frac{\pi^2}{64} - \frac{\pi}{16} - \frac{\pi}{16} \ln(2) - \frac{\ln(2)}{8} + \frac{1}{4} - \\
 &- \frac{\pi}{8} \sum_{n \in \mathbb{N}_0} \frac{1}{(2n+1)^2} \sin\left(n\pi + \frac{\pi}{2}\right) + \frac{1}{4} \sum_{n \in \mathbb{N}} \frac{(-1)^n}{n^3} \cos\left(\frac{n\pi}{2}\right) \\
 &\quad - \frac{1}{4} \sum_{n \in \mathbb{N}} \frac{(-1)^n}{n^3} \underbrace{\begin{matrix} \because \cos(n\pi) = (-1)^n, \forall n \in \mathbb{Z} \\ \Rightarrow \\ \because \sin(n\pi) = 0, \forall n \in \mathbb{Z} \end{matrix}}_{n \rightarrow 2n} \\
 \int_0^1 \frac{x^2 \arctan(x) \ln(1+x^2)}{(1+x^2)^2} dx &= \frac{\pi^2}{32} \ln(2) + \frac{\pi^2}{64} - \frac{\pi}{16} - \frac{\pi}{16} \ln(2) - \frac{\ln(2)}{8} + \frac{1}{4} - \frac{\pi}{8} \sum_{n \in \mathbb{N}_0} \frac{(-1)^n}{(2n+1)^2} + \\
 &= G(\text{Catalan's constant}) + \\
 &+ \frac{1}{32} \sum_{n \in \mathbb{N}} \frac{(-1)^n}{n^3} - \frac{1}{4} \sum_{n \in \mathbb{N}} \frac{(-1)^n}{n^3} = -\frac{\pi}{8} G + \frac{\pi^2}{32} \ln(2) + \frac{\pi^2}{64} - \frac{\pi}{16} - \frac{\pi}{16} \ln(2) - \frac{\ln(2)}{8} + \frac{1}{4} + \frac{7}{32} \eta(3) \\
 \therefore \Omega &= \frac{21}{128} \zeta(3) + \frac{\pi^2}{32} \ln(2) - \frac{\pi}{16} \ln(2) - \frac{\pi}{8} G - \frac{\ln(2)}{8} + \frac{1}{4}
 \end{aligned}$$

2509. Prove that:

$$\int_0^1 \frac{x \cdot \arccos(x)}{\sqrt{2-2x^4}} dx = \frac{\pi}{8\sqrt{2}} {}_4F_3 \left(\frac{1}{2}, \frac{1}{2}, \frac{3}{4}, \frac{5}{4}; 1, \frac{3}{2}, \frac{3}{2}; 1 \right)$$

Proposed by Shirvan Tahirov-Azerbaijan

Solution by Quadri Faruk Temitope-Nigeria

$$\begin{aligned}
 I &= \int_0^1 \frac{x \cdot \arccos(x)}{\sqrt{2-2x^4}} dx = \int_0^1 \frac{x \cdot \arccos(x)}{\sqrt{2(1-x^4)}} dx = \frac{1}{\sqrt{2}} \int_0^1 \frac{x \cdot \arccos(x)}{\sqrt{1-x^4}} dx \\
 u &= \arccos(x) \quad ; \quad \frac{du}{dx} = -\frac{1}{\sqrt{1-x^2}} \\
 dv &= \frac{x}{\sqrt{1-x^4}} \quad ; \quad v = \frac{1}{2} \arcsin(x^2)
 \end{aligned}$$

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$$\begin{aligned}
 I &= \frac{1}{\sqrt{2}} \left[\frac{1}{2} \arccos(x) \cdot \arcsin(x^2) \Big|_0^1 + \frac{1}{2} \int_0^1 \frac{\arcsin(x^2)}{\sqrt{(1-x^2)}} dx \right] = \frac{1}{2\sqrt{2}} \int_0^1 \frac{\arcsin(x^2)}{\sqrt{(1-x^2)}} dx = \\
 &\stackrel{\substack{x^2=y, \ x=\sqrt{y} \\ dx=\frac{dy}{2\sqrt{y}}}}{=} \frac{1}{2\sqrt{2}} \int_0^1 \frac{\arcsin(y)}{\sqrt{(1-y)}} \frac{dy}{2\sqrt{y}} = \frac{1}{4\sqrt{2}} \int_0^1 \frac{\arcsin(y)}{\sqrt{y}\sqrt{(1-y)}} dy = \\
 &= \frac{1}{4\sqrt{2}} \sum_{n=0}^{\infty} \frac{(2n!)}{(2^n n!)(2n+1)} \int_0^1 \frac{y^{2n+1}}{\sqrt{y}\sqrt{(1-y)}} dy = \\
 &= \frac{1}{4\sqrt{2}} \sum_{n=0}^{\infty} \frac{(2n!)}{(2^n n!)(2n+1)} \int_0^1 y^{2n+1} \cdot (1-y)^{-\frac{1}{2}} dy = \\
 &\frac{1}{4\sqrt{2}} \sum_{n=0}^{\infty} \frac{(2n!)}{(2^n n!)(2n+1)} \int_0^1 y^{\frac{1}{2}+2n} \cdot (1-y)^{-\frac{1}{2}-1} dy \\
 &= \frac{1}{4\sqrt{2}} \sum_{n=0}^{\infty} \frac{(2n!)}{(2^n n!)(2n+1)} \beta\left(2n + \frac{3}{2}, \frac{1}{2}\right) = \\
 &\frac{1}{4\sqrt{2}} \sum_{n=0}^{\infty} \frac{(2n!)}{(2^n n!)(2n+1)} \frac{\Gamma\left(2n + \frac{3}{2}\right) \Gamma\left(\frac{1}{2}\right)}{\Gamma\left(2n + \frac{3}{2} + \frac{1}{2}\right)} = \frac{\sqrt{\pi}}{4\sqrt{2}} \sum_{n=0}^{\infty} \frac{(2n!)}{(2^n n!)(2n+1)} \frac{\Gamma\left(2n + \frac{3}{2}\right)}{\Gamma(2n+2)} = \\
 &\frac{\sqrt{\pi}}{4\sqrt{2}} \sum_{n=0}^{\infty} \frac{(2n!)}{(2^n n!)(2n+1)} \frac{\Gamma\left(2n + \frac{3}{2}\right)}{\Gamma(2n+2)} = \frac{\sqrt{\pi}}{4\sqrt{2}} \sum_{n=0}^{\infty} \frac{\left(\frac{1}{2}\right)_n}{(n!)(2n+1)} \frac{\Gamma\left(2n + \frac{3}{2}\right)}{\Gamma(2n+2)} = \\
 &= \frac{\sqrt{\pi}}{4\sqrt{2}} \sum_{n=0}^{\infty} \frac{\left(\frac{1}{2}\right)_n}{2\left(n + \frac{1}{2}\right)n!} \frac{\Gamma\left(2n + \frac{3}{2}\right)}{\Gamma(2n+2)}
 \end{aligned}$$

This :

$$\begin{aligned}
 &\frac{\sqrt{\pi}}{8\sqrt{2}} \sum_{n=1}^{\infty} \frac{\left(\frac{1}{2}\right)_n}{2\left(n + \frac{1}{2}\right)n!} \cdot \frac{4(n+1)\left(2n + \frac{3}{2}\right)n!}{4\left(n + \frac{3}{4}\right)(2(n+1))!} \\
 &= \frac{\sqrt{\pi}}{8\sqrt{2}} \sum_{n=0}^{\infty} \frac{\Gamma\left(n + \frac{1}{2}\right) \Gamma\left(n + \frac{1}{2}\right) \Gamma\left(n + \frac{3}{4}\right) (n+1) \Gamma\left(n + \frac{5}{4}\right)}{n! \Gamma\left(n + \frac{3}{2}\right) \Gamma\left(n + \frac{3}{2}\right) (n+1)} = \\
 &= \frac{\sqrt{\pi}}{8\sqrt{2}} \sum_{n=0}^{\infty} \frac{\left(\frac{1}{2}\right)_n \left(\frac{1}{2}\right)_n \left(\frac{3}{4}\right)_n \left(\frac{5}{4}\right)_n (1)_n}{n! \left(\frac{3}{2}\right)_n \left(\frac{3}{2}\right)_n (1)_n} = \frac{\sqrt{\pi}}{8\sqrt{2}} {}_4F_3 \left[\frac{1}{2}, \frac{1}{2}, \frac{3}{4}, \frac{5}{4}; 1, \frac{3}{2}, \frac{3}{2}; 1 \right]
 \end{aligned}$$

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2510.

$$f, g : \mathbb{R} \rightarrow \mathbb{R}, f(1) = 3, g(1) = 2, xf(y) + yf(x) = 2f(xy) \\ xg(y) + yg(x) = 2g(xy), \forall x, y \in \mathbb{R}$$

Find :

$$\Omega = \int_0^1 \frac{f\left(\frac{\sinh(x)}{3}\right)}{f\left(\frac{\sinh(x)}{3}\right) + f\left(\frac{\cosh(x)}{2}\right)} dx$$

Proposed by Daniel Sitaru-Romania

Solution by Shirvan Tahirov-Azerbaijan

$$xf(y) + yf(x) = 2f(xy) \Rightarrow xf(1) + f(x) = 2f(x) \Rightarrow f(x) = xf(1) = 3x \\ xg(y) + yg(x) = 2g(xy) \Rightarrow xg(1) + 2g(x) = 2g(x) \Rightarrow g(x) = xg(1) = 2x$$

$$f\left(\frac{\sinh(x)}{3}\right) = \sinh(x), \quad f\left(\frac{\cosh(x)}{2}\right) = \cosh(x)$$

$$\int_0^1 \frac{f\left(\frac{\sinh(x)}{3}\right)}{f\left(\frac{\sinh(x)}{3}\right) + f\left(\frac{\cosh(x)}{2}\right)} dx$$

$$= \int_0^1 \frac{\sinh(x)}{\sinh(x) + \cosh(x)} dx = \int_0^1 \frac{\frac{e^x - e^{-x}}{2}}{\frac{e^x - e^{-x}}{2} + \frac{e^x + e^{-x}}{2}} dx =$$

$$\int_0^1 \frac{\frac{e^x - e^{-x}}{2}}{\frac{e^x - e^{-x} + e^x + e^{-x}}{2}} dx$$

$$= \int_0^1 \frac{e^x - e^{-x}}{2e^x} dx = \int_0^1 \frac{e^x - e^{-x}}{2e^x} dx = \left(\frac{1}{4e^2} + \frac{1}{2} - \frac{1}{4}\right) = \left(\frac{1}{4e^2} + \frac{1}{4}\right)$$

2511. Find a closed form:

$$\int_0^{\infty} \frac{e^{-x}(1 - \cos(3x))}{x^2} dx$$

Proposed by Cosghun Memmedov-Azerbaijan

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Solution by Alireza Askari-Iran

$$\begin{aligned} \text{Let } f(t) &= \int_0^{\infty} \frac{e^{-x}(1 - \cos(tx))}{x^2} dx \rightarrow \frac{d}{dt}f(t) = \frac{d}{dt} \left(\int_0^{\infty} \frac{e^{-x}(1 - \cos(tx))}{x^2} dx \right) \\ \frac{d}{dt}f(t) &= \int_0^{\infty} \frac{\partial}{\partial t} \frac{e^{-x}(1 - \cos(tx))}{x^2} dx = \int_0^{\infty} \frac{e^{-x}}{x^2} (x \sin(tx)) dx = \int_0^{\infty} \frac{e^{-x}}{x} \sin(tx) dx \\ \frac{d^2}{dt^2}f(t) &= \int_0^{\infty} e^{-x} \cos(tx) dx = \operatorname{Re} \left\{ \int_0^{\infty} e^{-x+itx} dx \right\} = \operatorname{Re} \left\{ \frac{e^{x(-1+it)}}{1-it} \Big|_0^{\infty} \right\} = \operatorname{Re} \left\{ \frac{1}{1-it} \right\} \\ \frac{d^2}{dt^2}f(t) &= \operatorname{Re} \left\{ \frac{1+it}{1+t^2} \right\} = \frac{1}{1+t^2} \rightarrow \frac{d}{dt}f(t) = \tan^{-1}(t) + C \xrightarrow{t=0} \frac{d}{dt}f(0) \\ &= \tan^{-1}(0) + C_1 \end{aligned}$$

$$\begin{aligned} \int_0^{\infty} \frac{e^{-x}}{x} \sin(0 \times x) dx &= 0 = 0 + C_1 \rightarrow C_1 = 0 \rightarrow \frac{d}{dt}f(t) = \tan^{-1}(t) \\ f(t) &= \int \tan^{-1}(t) dt \stackrel{IBP}{=} t \tan^{-1}(t) - \frac{1}{2} \ln(t^2 + 1) + C_2 \xrightarrow{t=0} C_2 = 0 \\ \int_0^{\infty} \frac{e^{-x}(1 - \cos(tx))}{x^2} dx &= t \tan^{-1}(t) - \frac{1}{2} \ln(t^2 + 1) \xrightarrow{t=3} \end{aligned}$$

$$\text{ANSWER} = 3 \tan^{-1}(3) - \frac{1}{2} \ln(10)$$

2512. Prove the below closed form

$$\Omega = \int_0^1 \int_0^1 \frac{\log(1 - x^4 y^4)}{xy} dx dy = -\frac{\zeta(3)}{16}$$

where $\zeta(3)$ is the Apery's constant.

Proposed by Ankush Kuma Parcha-India

Solution by Togrul Ehmedov-Azerbaijan

We know that:

$$\int_0^1 \int_0^1 f(xy) dx dy = - \int_0^1 \log(x) f(x) dx$$

Then we can write:

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$$\begin{aligned}\Omega &= \int_0^1 \int_0^1 \frac{\log(1-x^4y^4)}{xy} dx dy = - \int_0^1 \frac{\log(x) \log(1-x^4)}{x} dx \Bigg|_{x^4 \rightarrow x} = \\ &= -\frac{1}{16} \int_0^1 \frac{\log(x) \log(1-x)}{x} dx = -\frac{1}{16} \int_0^1 \frac{\log(x)}{x} \left(-\sum_{k=1}^{\infty} \frac{x^k}{k} \right) dx = \\ &= \frac{1}{16} \sum_{k=1}^{\infty} \frac{1}{k} \int_0^1 x^{k-1} \log(x) dx = -\frac{1}{16} \sum_{k=1}^{\infty} \frac{1}{k^3} = -\frac{\zeta(3)}{16}\end{aligned}$$

2513. Prove the below closed form

$$\Omega = \int_0^1 \int_0^1 \tan^{-1} \left(\frac{1-xy}{1+xy} \right) \cot^{-1} \left(\frac{1-xy}{1+xy} \right) \frac{dx dy}{\log(xy)} = -G + \frac{\pi}{4} \log(2)$$

where G is the Catalan's constant.

Proposed by Ankush Kumar Parcha-India

Solution by Togrul Ehmedov-Azerbaijan

We know that:

$$\int_0^1 \int_0^1 f(xy) dx dy = - \int_0^1 \log(x) f(x) dx$$

Then we can write

$$\begin{aligned}\Omega &= \int_0^1 \int_0^1 \tan^{-1} \left(\frac{1-xy}{1+xy} \right) \cot^{-1} \left(\frac{1-xy}{1+xy} \right) \frac{dx dy}{\log(xy)} = - \int_0^1 \tan^{-1} \left(\frac{1-x}{1+x} \right) \cot^{-1} \left(\frac{1-x}{1+x} \right) dx = \\ &= - \int_0^1 \tan^{-1} \left(\frac{1-x}{1+x} \right) \left(\frac{\pi}{2} - \tan^{-1} \left(\frac{1-x}{1+x} \right) \right) dx = - \int_0^1 \left(\frac{\pi}{4} - \tan^{-1}(x) \right) \left(\frac{\pi}{4} + \tan^{-1}(x) \right) dx = \\ &= - \int_0^1 \left(\frac{\pi^2}{16} - \arctan^2(x) \right) dx = -\frac{\pi^2}{16} + \int_0^1 \arctan^2(x) dx = -\frac{\pi^2}{16} + \left(\frac{\pi^2}{16} + \frac{\pi}{4} \log(2) - G \right) = \\ &= \frac{\pi}{4} \log(2) - G.\end{aligned}$$

$$\text{Note: } \int_0^1 \arctan^2(x) dx = \frac{\pi^2}{16} + \frac{\pi}{4} \log(2) - G$$

2514. Find:

$$\Omega = \int_{\frac{\pi}{6}}^{\frac{\pi}{2}} \frac{\cos^3(x) + \cos^5(x)}{\sin^2(x) + \sin^4(x)} dx$$

Proposed by Nguyen Hung Cuong-Vietnam

Solution by Mirsadix Muzefferov-Azerbaijan

$$\begin{aligned}
 & \frac{\cos^3(x) + \cos^5(x)}{\sin^2(x) + \sin^4(x)} = \cos(x) \cdot \frac{\cos^2(x) + \cos^4(x)}{\sin^2(x) + \sin^4(x)} \\
 & = \cos(x) \cdot \frac{1 - \sin^2(x) + (1 - \sin^2(x))^2}{\sin^2(x) + \sin^4(x)} = \\
 & \cos(x) \cdot \frac{\sin^4(x) - 3\sin^2(x) + 2}{\sin^2(x) + \sin^4(x)} = \cos(x) \cdot \left(1 - \frac{4\sin^2(x) - 2}{\sin^2(x) + \sin^4(x)} \right) = \\
 & \cos(x) \cdot \left(1 - \frac{4\sin^2(x) - 2}{\sin^2(x)(1 + \sin^2(x))} \right) = \cos(x) \cdot (1 - A) \\
 A & = \frac{4\sin^2(x) - 2}{\sin^2(x)(1 + \sin^2(x))} = -\frac{2}{\sin^2(x)} + \frac{6}{1 + \sin^2(x)} \cos(x) \cdot (1 - A) \\
 & \rightarrow \cos(x) \cdot \left(1 + \frac{2}{\sin^2(x)} - \frac{6}{1 + \sin^2(x)} \right) \\
 & = \cos(x) + \frac{2\cos(x)}{\sin^2(x)} - \frac{6\cos(x)}{1 + \sin^2(x)} = \\
 \Omega & = \int_{\frac{\pi}{6}}^{\frac{\pi}{2}} \frac{\cos^3(x) + \cos^5(x)}{\sin^2(x) + \sin^4(x)} dx = \int_{\frac{\pi}{6}}^{\frac{\pi}{2}} \left(\cos(x) + \frac{2\cos(x)}{\sin^2(x)} - \frac{6\cos(x)}{1 + \sin^2(x)} \right) dx = \\
 & \int_{\frac{\pi}{6}}^{\frac{\pi}{2}} \cos(x) dx + 2 \int_{\frac{\pi}{6}}^{\frac{\pi}{2}} \frac{\cos(x)}{\sin^2(x)} dx \\
 & - 6 \int_{\frac{\pi}{6}}^{\frac{\pi}{2}} \frac{\cos(x)}{1 + \sin^2(x)} dx \\
 & = \sin(x) \Big|_{\frac{\pi}{6}}^{\frac{\pi}{2}} + 2 \int_{\frac{\pi}{6}}^{\frac{\pi}{2}} \frac{d(\sin(x))}{\sin^2(x)} - 6 \int_{\frac{\pi}{6}}^{\frac{\pi}{2}} \frac{d(\sin(x))}{1 + \sin^2(x)} = \\
 & \sin(x) \Big|_{\frac{\pi}{6}}^{\frac{\pi}{2}} - 2 \left(\frac{1}{\sin(x)} \right) \Big|_{\frac{\pi}{6}}^{\frac{\pi}{2}} - 6(\arctan(\sin(x))) \Big|_{\frac{\pi}{6}}^{\frac{\pi}{2}} = \\
 & = \left(1 - \frac{1}{2} \right) - 2(1 - 2) - 6\left(\frac{\pi}{4} - \arctan\left(\frac{1}{2} \right) \right) = \frac{5 - 3\pi}{2} + 6\arctan\left(\frac{1}{2} \right) \\
 \Omega & = \int_{\frac{\pi}{6}}^{\frac{\pi}{2}} \frac{\cos^3(x) + \cos^5(x)}{\sin^2(x) + \sin^4(x)} dx = \frac{5 - 3\pi}{2} + 6\arctan\left(\frac{1}{2} \right)
 \end{aligned}$$

2515. Find a closed form:

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

Proposed by Shirvan Tahirov-Azerbaijan

Solution 1 by Bui Hong Suc-Vietnam

$$\begin{aligned} \therefore \int_0^1 \frac{\ln^n(x)}{a+x} dx &= - \sum_{k=1}^{\infty} \left(-\frac{1}{a}\right)^k \int_0^1 x^{k-1} \ln^n(x) dx = - \sum_{k=1}^{\infty} \left(-\frac{1}{a}\right)^k x^k n! \sum_{i=0}^n \frac{(-1)^i \ln^{n-i}(x)}{(n-i)! k^{i+1}} \Big|_0^1 = (-1)^{n+1} n! Li_{n+1}\left(-\frac{1}{a}\right) \\ \therefore \int_0^1 \frac{\ln^n(x)}{1+x^2} dx &= - \sum_{k=1}^{\infty} (-1)^k \int_0^1 x^{2k-1} \ln^n(x) dx = - \sum_{k=1}^{\infty} (-1)^k x^{2k-1} n! \sum_{i=0}^n \frac{(-1)^i \ln^{n-i}(x)}{(n-i)! (2k-1)^{i+1}} \Big|_0^1 = n! (-1)^n \beta(n+1) \\ \therefore I_a &= \int_0^1 x^{n-1} dx = a^{-1}; \frac{\partial^p}{\partial a^p} I_a = \int_0^1 x^{n-1} \ln^p(x) dx = (-1)^p \Gamma(p+1) a^{-1-p} \\ K_{a,p} &= \int_0^1 x^{a-1} \ln^p(x) \ln(\ln(x)) dx = \frac{\partial}{\partial p} \left(\frac{\partial^p}{\partial a^p} I_a \right) = \frac{\partial}{\partial p} \left(\int_0^1 x^{a-1} \ln^p(x) dx \right) = \\ &= (-1)^p \Gamma(p+1) a^{-1-p} \{ \ln(-1) + \psi(p+1) - \ln(a) \} \\ \Omega &= \int_0^1 \left(x^n \ln(\ln(x)) + \frac{x \ln^k\left(\frac{1}{x}\right)}{(1+x^2)(x+2)} \right) dx = \int_0^1 x^n \ln(\ln(x)) dx + (-1)^k \int_0^1 \frac{x \ln^k(x)}{(1+x^2)(x+2)} dx = I + (-1)^k J \\ 1) I &= \int_0^1 x^n \ln(\ln(x)) dx = K_{n+1,0} = (-1)^0 \Gamma(0+1) (n+1)^{-1-0} \{ \ln(-1) + \psi(0+1) - \ln(n+1) \} = \\ &= \frac{\ln(-1) + \psi(1) - \ln(n+1)}{n+1} = \frac{\ln(e^{i\pi}) - \gamma - \ln(n+1)}{n+1} = \frac{i\pi - \gamma - \ln(n+1)}{n+1} \\ 2) J &= \int_0^1 \frac{x \ln^k(x)}{(1+x^2)(x+2)} dx = \frac{2}{5} \int_0^1 \frac{x \ln^k(x)}{(1+x^2)} dx + \frac{1}{5} \int_0^1 \frac{\ln^k(x)}{(1+x^2)} dx - \frac{2}{5} \int_0^1 \frac{\ln^k(x)}{(2+x)} dx = \frac{1}{5 \cdot 2^k} \int_0^1 \frac{\ln^k(x^2)}{1+x^2} d(x^2) + \\ &= \frac{1}{5} k! (-1)^k \beta(k+1) - \frac{2}{5} k! (-1)^{k+1} Li_{k+1}\left(-\frac{1}{2}\right) = \frac{1}{5 \cdot 2^k} k! (-1)^{k+1} Li_{k+1}(-1) + \frac{1}{5} k! (-1)^k \beta(k+1) + \\ &= \frac{2}{5} k! (-1)^k Li_{k+1}\left(-\frac{1}{2}\right) = \frac{(-1)^k k!}{5} \left\{ \beta(k+1) + 2 Li_{k+1}\left(-\frac{1}{2}\right) + \frac{(1-2^{-k})\zeta(k+1)}{2^{2k}} \right\} \\ \text{Then : } \Omega &= \frac{i\pi - \gamma - \ln(n+1)}{n+1} + \frac{(-1)^k k!}{5} \left\{ \beta(k+1) + 2 Li_{k+1}\left(-\frac{1}{2}\right) + \frac{(1-2^{-k})\zeta(k+1)}{2^{2k}} \right\} = \\ &= \frac{i\pi - \gamma - \ln(n+1)}{n+1} + \frac{k!}{5} \left\{ \beta(k+1) + 2 Li_{k+1}\left(-\frac{1}{2}\right) + \frac{(2^k-1)\zeta(k+1)}{2^{2k}} \right\} \\ \text{iff : } n=k=2; \Omega &= \frac{i\pi - \gamma - \ln(3)}{3} + \frac{2}{5} \left\{ \beta(3) + 2 Li_3\left(-\frac{1}{2}\right) + \frac{3\zeta(3)}{16} \right\} \\ \Omega &= \frac{i\pi - \gamma - \ln(3)}{3} + \frac{1}{80} \left\{ \pi^3 + 64 Li_3\left(-\frac{1}{2}\right) + 6\zeta(3) \right\} \end{aligned}$$

Solution 2 by Quadri Faruk Temitope-Nigeria

$$I = \int_0^1 \left(x^2 \ln(\ln(x)) + \frac{x \ln^2\left(\frac{1}{x}\right)}{(1+x^2)(x+2)} \right) dx = \int_0^1 \underbrace{\left(x^2 \ln(\ln(x)) \right)}_A + \underbrace{\frac{x \ln^2\left(\frac{1}{x}\right)}{(1+x^2)(x+2)}}_B dx$$

* working on A

$$\begin{aligned} A &= \int_0^1 x^2 \ln(\ln(x)) dx \stackrel{\substack{\ln(x)=p \\ x=e^p \\ dx=e^p \\ [-\infty, 0]}}{\int_{-\infty}^0} e^{2p} \ln(p) \cdot e^p dp = \int_{-\infty}^0 e^{3p} \ln(p) dp \\ &= \frac{d}{dn} \int_{-\infty}^0 \lim_{n \rightarrow 0} p^n \cdot e^{3p} dp = \end{aligned}$$

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$$= \lim_{n \rightarrow 0} \frac{d}{dn} \int_{-\infty}^0 p^n \cdot e^{3p} dp = \lim_{n \rightarrow 0} \frac{d}{dn} [(-1)^n 3^{-n-1} \Gamma(n+1)] =$$

$$= \lim_{n \rightarrow 0} [(-1)^n 3^{-n-1} \Gamma(n+1) [\psi(n+1) + i\pi - \ln(3)]] = \frac{1}{3} [-\gamma + i\pi - \ln(3)] = \frac{i\pi - \gamma - \ln(3)}{3}$$

* working on B

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

Decompose into partial fraction ...

$$B = \int_0^1 \frac{(2x+1)\ln^2(x)}{5(x^2+1)} dx - \frac{2}{5} \int_0^1 \frac{\ln^2(x)}{x+2} dx = \frac{2}{5} \sum_{n=0}^{\infty} (-1)^n \int_0^1 x^{2n+1} \ln^2(x) dx + \frac{1}{5} \sum_{n=0}^{\infty} (-1)^n \int_0^1 x^{2n} \ln^2(x) dx -$$

$$\frac{2}{5} \sum_{n=0}^{\infty} (-1)^n 2^{-1-n} \int_0^1 x^n \ln^2(x) dx = \frac{2}{5} \sum_{n=0}^{\infty} (-1)^n \left[\frac{1}{4(n+1)^3} \right] + \frac{1}{5} \sum_{n=0}^{\infty} (-1)^n \left[\frac{2}{(2n+1)^3} \right] - \frac{2}{5} \sum_{n=0}^{\infty} \frac{(-1)^n}{2^{1+n}} \left[\frac{2}{(n+1)^3} \right] =$$

$$\frac{1}{10} \sum_{n=0}^{\infty} \frac{(-1)^n}{(n+1)^3} + \frac{2}{5} \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)^3} - \frac{4}{5} \sum_{n=0}^{\infty} \frac{(-1)^n}{2^{1+n}(n+1)^3} = \frac{1}{10} \left[\frac{3}{4} \zeta(3) \right] + \frac{2}{5} \left[\frac{\pi^3}{32} \right] + \frac{4}{5} \left[Li_3\left(-\frac{1}{2}\right) \right] =$$

$$= \frac{3}{40} \zeta(3) + \frac{\pi^3}{80} + \frac{4}{5} Li_3\left(-\frac{1}{2}\right)$$

But $I = A + B$

$$I = \frac{i\pi - \gamma - \ln(3)}{3} + \frac{3}{40} \zeta(3) + \frac{\pi^3}{80} + \frac{4}{5} Li_3\left(-\frac{1}{2}\right)$$

2516. Find a closed form:

$$\Omega = \int_0^1 \frac{\ln(x) \ln^3(x+1)}{x+1} dx$$

Proposed by Shirvan Tahirov-Azerbaijan

Solution 1 by Kartick Chandra Betal-India

$$I = \int_0^1 \frac{\ln(x) \ln^3(x+1)}{x+1} dx$$

$$= \int_1^2 \frac{\ln(x-1) \ln^3(x)}{x} dx = \int_{\frac{1}{2}}^1 \frac{-\{\ln(1-x) - \ln(x)\} \ln^3(x)}{x} dx =$$

$$\int_{\frac{1}{2}}^1 \frac{\ln^4(x)}{x} dx - \int_{\frac{1}{2}}^1 \frac{\ln(1-x) \ln^3(x)}{x} dx = \left[\frac{\ln^5(x)}{5} \right]_{\frac{1}{2}}^1 + \sum_{n=1}^{\infty} \frac{1}{n} \int_{\frac{1}{2}}^1 x^{n-1} \ln^3(x) dx =$$

$$\frac{\ln^5(2)}{5} + \sum_{n=1}^{\infty} \frac{1}{n} \left[\frac{x^n}{n} \ln^3(x) - \frac{3x^n \ln^2(x)}{n^2} + \frac{6x^n \ln(x)}{n^3} - \frac{6x^n}{n^4} \right]_{\frac{1}{2}}^1 = \frac{\ln^5(2)}{5} +$$

$$\sum_{n=1}^{\infty} \frac{1}{n} \left[-\frac{6}{n^4} - \left\{ \frac{-\ln^3(2)}{n \cdot 2^n} - \frac{3\ln^2(2)}{n^2 \cdot 2^n} - \frac{6\ln(2)}{n^3 \cdot 2^n} - \frac{6}{n^4 \cdot 2^n} \right\} \right] = \frac{\ln^5(2)}{5} +$$

$$\sum_{n=1}^{\infty} \left\{ -\frac{6}{n^5} + \frac{\ln^3(2)}{n^2 \cdot 2^n} + \frac{3\ln^2(2)}{n^3 \cdot 2^n} + \frac{6\ln(2)}{n^4 \cdot 2^n} + \frac{6}{n^5 \cdot 2^5} \right\} = \frac{\ln^5(2)}{5} - 6\zeta(5) + \ln^3(2) \cdot Li_2\left(\frac{1}{2}\right) +$$

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$$\begin{aligned}
 & 3\ln^2(2) \cdot \text{Li}_3\left(\frac{1}{2}\right) + 6\ln(2) \text{Li}_4\left(\frac{1}{2}\right) + 6\text{Li}_5\left(\frac{1}{2}\right) \\
 &= \frac{\ln^5(2)}{5} - 6\zeta(5) + \ln^3(2) \left\{ \frac{\pi^2}{12} - \frac{\ln^2(2)}{2} \right\} + \\
 & 3\ln^2(2) \left\{ \frac{\ln^3(2)}{6} - \frac{\pi^2}{12} \ln(2) + \frac{7}{8} \zeta(3) \right\} + 6\ln(2) \text{Li}_4\left(\frac{1}{2}\right) + 6\text{Li}_5\left(\frac{1}{2}\right) = \\
 & 6\ln(2) \text{Li}_4\left(\frac{1}{2}\right) + 6\text{Li}_5\left(\frac{1}{2}\right) - 6\zeta(5) - \zeta(2)\ln^3(2) + \frac{21}{8}\ln^2(2)\zeta(3) + \frac{\ln^5(2)}{5}
 \end{aligned}$$

Solution 2 by Bui Hong Suc-Vietnam

$$\begin{aligned}
 & \int_0^1 \frac{\ln(x) \ln^3(x+1)}{x+1} dx \\
 \Omega_n &= \int_0^1 \frac{\ln(x) \ln^{n-1}(x+1)}{x+1} dx \\
 &= \frac{1}{n} \int_0^1 \ln(x) d(\ln^n(x+1)) = \frac{1}{n} (\ln(x) \ln^n(x+1)) \Big|_0^1 - \int_0^1 \frac{\ln^n(x+1)}{x} dx = \\
 & - \frac{1}{n} \int_0^1 \frac{\ln^n(x+1)}{x} dx \stackrel{x+1=\frac{1}{v}}{=} \frac{(-1)^{n-1}}{n} \int_{\frac{1}{2}}^1 \frac{\ln^n(v)}{v(1-v)} dv = \frac{(-1)^{n-1}}{n} I \\
 I &= \int_{\frac{1}{2}}^1 \frac{\ln^n(v)}{v(1-v)} dv = \int_{\frac{1}{2}}^1 \frac{\ln^n(v)}{v} dv + \int_{\frac{1}{2}}^1 \frac{\ln^n(v)}{1-v} dv = \frac{1}{n+1} \ln^{n+1}(v) \Big|_{\frac{1}{2}}^1 - \int_{\frac{1}{2}}^1 \frac{\ln^n(v)}{1-v} dv = \\
 \frac{(-1)^n}{n+1} \ln^{n+1}(2) + \sum_{k=1}^{\infty} \int_0^1 v^{k-1} \ln^n(v) dv - \sum_{k=1}^{\infty} \int_{\frac{1}{2}}^1 v^{k-1} \ln^n(v) dv &= \frac{(-1)^n}{n+1} \ln^{n+1}(2) + (-1)^n n! \sum_{k=1}^{\infty} \frac{1}{k^{n+1}} - \\
 \sum_{k=1}^{\infty} v^k n! \sum_{i=0}^n (-1)^n i! \binom{n}{i} \frac{(-1)^{-i}}{k^{i+1}} \ln^{n-i}(v) \Big|_{\frac{1}{2}}^1 &= \frac{(-1)^n}{n+1} \ln^{n+1}(2) + (-1)^n \cdot n! \cdot \zeta(n+1) - \\
 \sum_{k=1}^{\infty} n! \sum_{i=0}^n (-1)^n i! \binom{n}{i} \ln^{n-i}(2) \frac{\left(\frac{1}{2}\right)^n}{k^{i+1}} &= \frac{(-1)^n}{n+1} \ln^{n+1}(2) + (-1)^n \cdot n! \cdot \zeta(n+1) - \\
 (-1)^n n! \sum_{i=0}^n i! \binom{n}{i} \ln^{n-i}(2) \text{Li}_{i+1}\left(\frac{1}{2}\right) &
 \end{aligned}$$

Then :

$$\begin{aligned}
 \Omega_n &= \frac{(-1)^{n-1}}{n} \left\{ \frac{(-1)^n}{n+1} \ln^{n+1}(2) + (-1)^n \cdot n! \cdot \zeta(n+1) - (-1)^n n! \sum_{i=0}^n i! \binom{n}{i} \ln^{n-i}(2) \text{Li}_{i+1}\left(\frac{1}{2}\right) \right\} \\
 & \text{iff } n = 4 \quad \Omega_4 \\
 &= \int_0^1 \frac{\ln(x) \ln^3(x+1)}{x+1} dx = \frac{120 \sum_{i=0}^{\infty} i! \binom{4}{i} \ln^{4-i}(2) \text{Li}_{i+1}\left(\frac{1}{2}\right) - 120\zeta(5) - \ln^5\left(\frac{1}{2}\right)}{20}
 \end{aligned}$$

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$$\int_0^1 \frac{\ln(x) \ln^3(x+1)}{x+1} dx = 6 \ln(2) Li_4\left(\frac{1}{2}\right) + 6 Li_5\left(\frac{1}{2}\right) - 6\zeta(5) - \zeta(2) \ln^3(2) + \frac{21}{8} \ln^2(2) \zeta(3) + \frac{\ln^5(2)}{5}$$

Solution 3 by Quadri Faruk Temitope-Nigeria

$$\int_0^1 \frac{\ln(x) \ln^3(x+1)}{x+1} dx$$

$$u = \ln(x) \ln^3(x+1), \quad \frac{du}{dx} = \frac{3 \ln^2(1+x) \ln(x)}{1+x} + \frac{\ln^3(x+1)}{x}$$

$$v = \ln(1+x), \quad dv = \frac{1}{1+x}$$

$$I = \ln(x) \ln^4(x+1) \Big|_0^1 - 3 \underbrace{\int_0^1 \frac{\ln(x) \ln^3(x+1)}{x+1} dx}_I - \int_0^1 \frac{\ln^4(x+1)}{x} dx$$

$$I = -3I - \int_0^1 \frac{\ln^4(x+1)}{x} dx$$

$$I = -\frac{1}{4} \int_0^1 \frac{\ln^4(x+1)}{x} dx$$

Now the main task, let's calculate this integral ...

$$\int_0^1 \frac{\ln^4(x+1)}{x} dx$$

Recall that:

$$\int_0^1 \frac{\ln^a(x+1)}{x} dx = \frac{\ln^{a+1}(2)}{a+1} + a! \zeta(a+1) - (-1)^a \int_0^{\frac{1}{2}} \frac{\ln^a(x)}{1-x} dx$$

$$\int_0^1 \frac{\ln^4(x+1)}{x} dx = \frac{\ln^5(2)}{5} + 24\zeta(5) - \int_0^{\frac{1}{2}} \frac{\ln^4(x)}{1-x} dx$$

* Working on A

$$A = \int_0^{\frac{1}{2}} \frac{\ln^4(x)}{1-x} dx \quad x = \frac{p}{2}, \quad dx = \frac{dp}{2} \quad [0, 1]$$

$$A = \int_0^1 \frac{\ln^4\left(\frac{p}{2}\right)}{1-\frac{p}{2}} \frac{dp}{2} = \frac{1}{2} \int_0^1 \frac{\ln^4\left(\frac{p}{2}\right)}{1-\frac{p}{2}} dp$$

$$= \frac{1}{2} \sum_{n=0}^{\infty} \int_0^1 \left(\frac{p}{2}\right)^n \ln^4\left(\frac{p}{2}\right) dp = \frac{1}{2} \sum_{n=0}^{\infty} \frac{1}{2^n} \int_0^1 p^n \ln^4\left(\frac{p}{2}\right) dp =$$

$$\frac{1}{2} \sum_{n=0}^{\infty} \frac{1}{2^n} \int_0^1 p^n [\ln^4(p) - 4 \ln^3(p) \ln(2) + 6 \ln^2(p) \ln^2(2) - 4 \ln(p) \ln^3(2) + \ln^4(2)] dp =$$

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$$\begin{aligned}
 & \frac{1}{2} \sum_{n=0}^{\infty} \frac{1}{2^n} \int_0^1 p^n \ln^4(p) dp - 2 \ln(2) \sum_{n=0}^{\infty} \frac{1}{2^n} \int_0^1 p^n \ln^3(p) dp \\
 & - 3 \ln^2(2) \sum_{n=0}^{\infty} \frac{1}{2^n} \int_0^1 p^n \ln^2(p) dp - \\
 & 2 \ln^3(2) \sum_{n=0}^{\infty} \frac{1}{2^n} \int_0^1 p^n \ln(p) dp + \frac{\ln^4(2)}{2} \sum_{n=0}^{\infty} \frac{1}{2^n} \int_0^1 p^n dp = \frac{1}{2} \sum_{n=0}^{\infty} \frac{1}{2^n} \frac{d^4}{dn^4} \left(\frac{p^{n+1}}{n+1} \Big|_0^1 \right) - \\
 & 2 \ln(2) \sum_{n=0}^{\infty} \frac{1}{2^n} \frac{d^3}{dn^3} \left(\frac{p^{n+1}}{n+1} \Big|_0^1 \right) - 3 \ln^2(2) \sum_{n=0}^{\infty} \frac{1}{2^n} \frac{d^2}{dn^2} \left(\frac{p^{n+1}}{n+1} \Big|_0^1 \right) \\
 & - 2 \ln^3(2) \sum_{n=0}^{\infty} \frac{1}{2^n} \frac{d}{dn} \left(\frac{p^{n+1}}{n+1} \Big|_0^1 \right) + \\
 & \frac{\ln^4(2)}{2} \sum_{n=0}^{\infty} \frac{1}{2^n} \left(\frac{1}{n+1} \right) = 12 \sum_{n=0}^{\infty} \frac{1}{2^n (n+1)^5} + 12 \ln(2) \sum_{n=0}^{\infty} \frac{1}{2^n (n+1)^4} - 6 \ln^2(2) \sum_{n=0}^{\infty} \frac{1}{2^n (n+1)^3} + \\
 & 2 \ln^3(2) \sum_{n=0}^{\infty} \frac{1}{2^n (n+1)^2} + \frac{\ln^4(2)}{2} \sum_{n=0}^{\infty} \frac{1}{2^n (n+1)} = 24 \text{Li}_5 \left(\frac{1}{2} \right) + 24 \ln(2) \text{Li}_4 \left(\frac{1}{2} \right) - 6 \ln^2(2) \left[\frac{7}{4} \zeta(3) + \right. \\
 & \left. \frac{1}{3} \ln^3(2) - \zeta(2) \ln(2) \right] + 2 \ln^3(2) [\zeta(2) - \ln^2(2)] + \frac{\ln^4(2)}{2} \cdot 2 \ln(2) \\
 & A = 24 \text{Li}_5 \left(\frac{1}{2} \right) + 24 \ln(2) \text{Li}_4 \left(\frac{1}{2} \right) + \frac{21}{2} \zeta(3) \ln^2(2) + 2 \ln^5(2) - 6 \zeta(2) \ln^3(2) + 2 \zeta(2) \ln^3(2) - \ln^5(2) \\
 & \int_0^1 \frac{\ln^4(x+1)}{x} dx = \frac{\ln^5(2)}{5} + 24 \zeta(5) - A \\
 & \int_0^1 \frac{\ln^4(x+1)}{x} dx = \frac{\ln^5(2)}{5} + 24 \zeta(5) - 24 \text{Li}_5 \left(\frac{1}{2} \right) - 24 \ln(2) \text{Li}_4 \left(\frac{1}{2} \right) - \frac{21}{2} \zeta(3) \ln^2(2) \\
 & - \ln^5(2) + 6 \zeta(2) \ln^3(2) - 2 \zeta(2) \ln^3(2) \\
 & I = -\frac{1}{4} \int_0^1 \frac{\ln^4(x+1)}{x} dx = \\
 & = -\frac{1}{4} [24 \zeta(5) - 24 \ln(2) \text{Li}_4 \left(\frac{1}{2} \right) - 24 \text{Li}_5 \left(\frac{1}{2} \right) - \frac{21}{2} \zeta(3) \ln^2(2) - \frac{4}{5} \ln^5(2) + 4 \zeta(2) \ln^3(2)] \\
 & \int_0^1 \frac{\ln(x) \ln^3(x+1)}{x+1} dx = 6 \ln(2) \text{Li}_4 \left(\frac{1}{2} \right) + 6 \text{Li}_5 \left(\frac{1}{2} \right) - 6 \zeta(5) - \zeta(2) \ln^3(2) + \frac{21}{8} \ln^2(2) \zeta(3) + \frac{\ln^5(2)}{5}
 \end{aligned}$$

Solution 4 by Togrul Ehmedov-Azerbaijan

$$\begin{aligned}
 \Omega &= \int_0^1 \frac{\log(x) \log^3(1+x)}{1+x} dx = \int_0^1 \frac{\left(\log(1+x) + \log\left(\frac{x}{1+x}\right) \right) \log^3(1+x)}{1+x} dx = \\
 &= \int_0^1 \frac{\log^4(1+x)}{1+x} dx + \int_0^1 \frac{\log\left(\frac{x}{1+x}\right)}{1+x} \log^3(1+x) dx = \frac{1}{5} \log^2(5) +
 \end{aligned}$$

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$$\begin{aligned}
 & + \int_0^1 \left(\text{Li}_2 \left(\frac{1}{1+x} \right) \right)' \log^3(1+x) dx = \frac{1}{5} \log^2(5) + \text{Li}_2 \left(\frac{1}{2} \right) \log^3(2) - \\
 & - 3 \int_0^1 \frac{\text{Li}_2 \left(\frac{1}{1+x} \right)}{1+x} \log^2(1+x) dx = \frac{1}{5} \log^2(5) + \text{Li}_2 \left(\frac{1}{2} \right) \log^3(2) + \\
 & + 3 \int_0^1 \left(\text{Li}_3 \left(\frac{1}{1+x} \right) \right)' \log^2(1+x) dx = \frac{1}{5} \log^2(5) + \text{Li}_2 \left(\frac{1}{2} \right) \log^3(2) + \\
 & + 3 \left\{ \text{Li}_3 \left(\frac{1}{2} \right) \log^2(2) - 2 \int_0^1 \frac{\text{Li}_3 \left(\frac{1}{1+x} \right)}{1+x} \log(1+x) dx \right\} = \frac{1}{5} \log^2(5) + \\
 & + \text{Li}_2 \left(\frac{1}{2} \right) \log^3(2) + 3 \text{Li}_3 \left(\frac{1}{2} \right) \log^2(2) + 6 \int_0^1 \left(\text{Li}_4 \left(\frac{1}{1+x} \right) \right)' \log(1+x) dx = \\
 & = \frac{1}{5} \log^2(5) + \text{Li}_2 \left(\frac{1}{2} \right) \log^3(2) + 3 \text{Li}_3 \left(\frac{1}{2} \right) \log^2(2) \\
 & \quad + 6 \left\{ \text{Li}_4 \left(\frac{1}{2} \right) \log(2) - \int_0^1 \frac{\text{Li}_4 \left(\frac{1}{1+x} \right)}{1+x} dx \right\} = \\
 & = \frac{1}{5} \log^2(5) + \text{Li}_2 \left(\frac{1}{2} \right) \log^3(2) + 3 \text{Li}_3 \left(\frac{1}{2} \right) \log^2(2) + 6 \text{Li}_4 \left(\frac{1}{2} \right) \log(2) + 6 \text{Li}_5 \left(\frac{1}{2} \right) \\
 & \quad - 6\zeta(5)
 \end{aligned}$$

2517. Find:

$$\int_0^1 (\text{Li}_3(-x) + x^2 \arctan^2(x)) dx$$

Proposed by Shirvan Tahirov-Azerbaijan

Solution 1 by Pham Duc Nam-Vietnam

$$\begin{aligned}
 I &= \int_0^1 (\text{Li}_3(-x) + x^2 \arctan^2(x)) dx \\
 * S &= \int_0^1 \text{Li}_3(-x) dx = \sum_{n=1}^{\infty} \frac{(-1)^n}{n^3} \int_0^1 x^n dx = \sum_{n=1}^{\infty} \frac{(-1)^n}{n^3(n+1)} = \\
 & \sum_{n=1}^{\infty} (-1)^n \left(\frac{1}{n^3} - \frac{1}{n^2} - \frac{1}{n+1} + \frac{1}{n} \right) = -\frac{3}{4} \zeta(3) + \frac{1}{2} \zeta(2) - 2 \ln(2) + 1 \\
 * Y &= \int_0^1 x^2 \arctan^2(x) dx \stackrel{I.B.P}{=} \frac{1}{3} x^3 \arctan^2(x) \Big|_0^1 - \frac{2}{3} \int_0^1 \frac{x^3 \arctan^2(x)}{1+x^2} dx \stackrel{I.B.P}{=}
 \end{aligned}$$

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$$\begin{aligned}
 & \left. \frac{\pi^2}{48} - \frac{2}{3} (\arctan(x) \left(\frac{x^2}{2} - \frac{1}{2} \ln(1+x^2) \right)) \right|_0^1 \\
 & - \frac{1}{2} \int_0^1 \frac{x^2 - \ln(1+x^2)}{1+x^2} dx = \frac{\pi^2}{48} - \frac{2}{3} \left(\frac{\pi}{8} - \frac{\pi}{8} \ln(2) \right) - \\
 & \quad \frac{1}{2} \left(1 - \frac{\pi}{4} \right) + \frac{1}{2} \underbrace{\int_0^1 \frac{\ln(1+x^2)}{1+x^2} dx}_{\frac{1}{x} \rightarrow x} \\
 & = \frac{\pi^2}{48} - \frac{2}{3} \left(-\frac{1}{2} + \frac{\pi}{4} - \frac{\pi}{8} \ln(2) \right) + \frac{1}{2} \int_1^\infty \frac{\ln\left(\frac{1+x^2}{x^2}\right)}{1+x^2} dx = \\
 & \frac{\pi^2}{48} - \frac{2}{3} \left(-\frac{1}{2} + \frac{\pi}{4} - \frac{\pi}{8} \ln(2) \right) + \frac{1}{4} \int_1^\infty \frac{\ln(1+x^2)}{1+x^2} dx - \frac{1}{4} \int_1^\infty \frac{\ln(x^2)}{1+x^2} dx = \\
 & = \frac{\pi^2}{48} - \frac{2}{3} \left(-\frac{1}{2} + \frac{\pi}{4} - \frac{\pi}{8} \ln(2) \right) - \\
 & - \frac{1}{2} \int_0^{\frac{\pi}{2}} \ln(\cos(x)) dx + \frac{1}{2} \int_0^1 \frac{\ln(x)}{1+x^2} dx = \frac{\pi^2}{48} - \frac{2}{3} \left(-\frac{1}{2} + \frac{\pi}{4} - \frac{\pi}{8} \ln(2) \right) + \frac{\pi}{4} \ln(2) - \frac{G}{2} \\
 & = \\
 & = \frac{G}{3} + \frac{1}{8} \zeta(2) - \frac{\pi}{12} \ln(2) - \frac{\pi}{6} + \frac{1}{3} \\
 I = S + Y & = -\frac{3}{4} \zeta(3) + \frac{1}{2} \zeta(2) - 2 \ln(2) + 1 + \frac{G}{3} + \frac{1}{8} \zeta(2) - \frac{\pi}{12} \ln(2) - \frac{\pi}{6} + \frac{1}{3} \\
 I & = \frac{G}{3} + \frac{5}{8} \zeta(2) - \frac{3}{4} \zeta(3) - \frac{\pi}{12} \ln(2) - \frac{\pi}{6} - 2 \ln(2) + \frac{4}{3}
 \end{aligned}$$

Solution 2 by Exodo Halcalias-Angola

$$\begin{aligned}
 & \int_0^1 (Li_3(-x) + x^2 \arctan^2(x)) dx \\
 E & = \int_0^1 Li_3(-x) dx = \left(Li_3(-x) \int dx \right) \Big|_0^1 - \int_0^1 Li_2(-x) dx \\
 & = Li_3(-1) - \left(Li_2(-x) \int dx \right) \Big|_0^1 - \\
 & \quad \int_0^1 \ln(1+x) dx = -\frac{3}{4} \zeta(3) + \frac{1}{2} \zeta(2) - 2 \ln(2) + 1 \\
 E & = -\frac{3}{4} \zeta(3) + \frac{1}{2} \zeta(2) - 2 \ln(2) + 1 \\
 H & = \int_0^1 x^2 \arctan^2(x) dx = \left(\arctan^2(x) \int d\left(\frac{x^3}{3}\right) \right) \Big|_0^1 - \frac{2}{3} \int_0^1 \frac{x^3 \arctan(x)}{1+x^2} dx =
 \end{aligned}$$

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$$\begin{aligned} \frac{\arctan^2(1)}{3} - \frac{2}{3} \int_0^{\frac{\pi}{4}} x \tan^3(x) dx &= \frac{1}{3} \left(\frac{\pi}{4}\right)^2 - \frac{2}{3} \left(x \int d\left(\frac{1}{2\cos^2(x)} + \ln(\cos(x))\right) \right) \Big|_0^{\frac{\pi}{4}} + \\ &\quad \frac{1}{3} \int_0^{\frac{\pi}{4}} \frac{dx}{\cos^2(x)} + \frac{2}{3} \int_0^{\frac{\pi}{4}} \ln(\cos(x)) dx \\ \left\{ \because \int_0^\theta \ln(\cos(z)) dz &= \frac{1}{2} Cl_2(\pi - 2\theta) - \theta \ln(2); Cl_2\left(\frac{\pi}{2}\right) = \beta(2) = G \right\} \\ &= \frac{1}{8} \zeta(2) - \frac{2}{3} \left(\frac{\pi}{4} - \frac{\pi}{8} \ln(2)\right) + \frac{1}{3} \int_0^{\frac{\pi}{4}} d \tan(x) + \frac{G}{3} - \frac{\pi}{6} \ln(2) \\ H &= \frac{G}{3} + \frac{1}{8} \zeta(2) - \frac{\pi}{12} \ln(2) - \frac{\pi}{6} + \frac{1}{3} \\ E + H &= -\frac{3}{4} \zeta(3) + \frac{1}{2} \zeta(2) - 2 \ln(2) + 1 + \frac{G}{3} + \frac{1}{8} \zeta(2) - \frac{\pi}{12} \ln(2) - \frac{\pi}{6} + \frac{1}{3} \\ \int_0^1 (Li_3(-x) + x^2 \arctan^2(x)) dx &= \frac{G}{3} + \frac{5}{8} \zeta(2) - \frac{3}{4} \zeta(3) - \frac{\pi}{12} \ln(2) - \frac{\pi}{6} - 2 \ln(2) + \frac{4}{3} \end{aligned}$$

Solution 3 by Quadri Faruk Temitope-Nigeria

$$I = \int_0^1 (Li_3(-x) + x^2 \arctan^2(x)) dx = \int_0^1 Li_3(-x) dx + \int_0^1 x^2 \arctan^2(x) dx = A + B$$

* working on A

$$\begin{aligned} A &= \int_0^1 Li_3(-x) dx \quad [u = Li_3(-x), \frac{du}{dx} = \frac{Li_2(-x)}{x}; v = x, dv = dx] \\ A &= x Li_3(-x) \Big|_0^1 - \int_0^1 Li_2(-x) dx = -\frac{3}{4} \zeta(3) - [x Li_3(-x)] \Big|_0^1 + \int_0^1 \frac{x \ln(1+x)}{x} dx \\ A &= -\frac{3}{4} \zeta(3) - \left[-\frac{1}{2} \zeta(2) + \underbrace{\int_0^1 \ln(1+x) dx}_{x+1 \rightarrow y} \right] = -\frac{3}{4} \zeta(3) - \left[-\frac{1}{2} \zeta(2) + \int_1^2 \ln(y) dy \right] \\ A &= -\frac{3}{4} \zeta(3) + \frac{1}{2} \zeta(2) - 2 \ln(2) + 1 \end{aligned}$$

* working on B

$$\begin{aligned} B &= \int_0^1 x^2 \arctan^2(x) dx \quad [x = \tan(y); dx = \sec^2(y)] \quad \left[0, \frac{\pi}{4}\right] \\ B &= \int_0^{\frac{\pi}{4}} \tan^2(y) \arctan^2(\tan(y)) \cdot \sec^2(y) dy = \int_0^{\frac{\pi}{4}} y^2 \tan^2(y) \sec^2(y) dy \\ B &= \frac{y^2 \tan^3(y)}{3} \Big|_0^{\frac{\pi}{4}} - \frac{2}{3} \int_0^{\frac{\pi}{4}} y \tan^3(y) dy = \frac{1}{3} \left(\frac{\pi}{4}\right)^2 - \frac{2}{3} \int_0^{\frac{\pi}{4}} y \tan^3(y) dy \\ B &= \frac{\pi^2}{48} - \frac{2}{3} \int_0^{\frac{\pi}{4}} y \tan^3(y) dy = \end{aligned}$$

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$$\begin{aligned}
 &= \frac{\pi^2}{48} - \frac{2}{3} \left[\left(\frac{\sec^2(y)}{2} + \ln(\cos(y)) \right) y \Big|_0^{\frac{\pi}{4}} - \frac{1}{2} \int_0^{\frac{\pi}{4}} \sec^2(y) dy - \int_0^{\frac{\pi}{4}} \ln(\cos(y)) dy \right] \\
 B &= \frac{\pi^2}{48} - \frac{2}{3} \left[\frac{\pi}{4} \left(1 - \frac{\ln(2)}{2} \right) - \frac{1}{2} \tan\left(\frac{\pi}{4}\right) + \ln(2) \int_0^{\frac{\pi}{4}} dy + \sum_{n=1}^{\infty} \frac{(-1)^n}{n} \int_0^{\frac{\pi}{4}} \cos(2ny) dy \right] \\
 B &= \frac{G}{3} + \frac{1}{8} \zeta(2) - \frac{\pi}{12} \ln(2) - \frac{\pi}{6} + \frac{1}{3} \\
 A + B &= -\frac{3}{4} \zeta(3) + \frac{1}{2} \zeta(2) - 2 \ln(2) + 1 + \frac{G}{3} + \frac{1}{8} \zeta(2) - \frac{\pi}{12} \ln(2) - \frac{\pi}{6} + \frac{1}{3} \\
 I &= \int_0^1 (Li_3(-x) + x^2 \arctan^2(x)) dx = \frac{G}{3} + \frac{5}{8} \zeta(2) - \frac{3}{4} \zeta(3) - \frac{\pi}{12} \ln(2) - \frac{\pi}{6} - 2 \ln(2) + \frac{4}{3}
 \end{aligned}$$

2518. Find:

$$\int_1^{\infty} \frac{x^3 \ln^2(x)}{(1+x)(1+x^2)^2} dx$$

Proposed by Shirvan Tahirov-Azerbaijan

Solution 1 by Ankush Kumar Parcha-India

$$\begin{aligned}
 &\text{We have, } \int_1^{\infty} \frac{x^3 \ln^2(x)}{(1+x)(1+x^2)^2} dx \stackrel{x \rightarrow \frac{1}{x}}{\rightsquigarrow} \int_0^1 \frac{\ln^2(x)}{(1+x)(1+x^2)^2} dx = \frac{1}{4} \int_0^1 \frac{\ln^2(x)}{1+x} dx - \\
 &\frac{1}{4} \int_0^1 \frac{x \ln^2(x)}{1+x^2} dx + \frac{1}{4} \int_0^1 \frac{\ln^2(x)}{1+x^2} dx - \frac{1}{2} \int_0^1 \frac{x \ln^2(x)}{(1+x^2)^2} dx + \frac{1}{2} \int_0^1 \frac{\ln^2(x)}{(1+x^2)^2} dx = \frac{1}{4} \int_0^1 \frac{\ln^2(x)}{1+x^2} dx + \\
 &\frac{7}{32} \int_0^1 \frac{\ln^2(x)}{1+x^2} dx - \underbrace{\left(\frac{\ln^2(x)}{4} \int d\left(\frac{x^2}{1+x^2}\right) \right)_0^1}_{=0} + \frac{1}{2} \int_0^1 \frac{x \ln(x)}{1+x^2} dx + \underbrace{\left(\frac{\ln^2(x)}{4} \int d\left(\frac{x^2}{1+x^2} + \arctan(x)\right) \right)_0^1}_{=0} \\
 &- \frac{1}{2} \int_0^1 \frac{\ln(x)}{1+x^2} dx - \frac{1}{2} \int_0^1 \frac{\ln(x) \arctan(x)}{x} dx \stackrel{I.B.P}{=} \frac{1}{4} \int_0^1 \frac{\ln^2(x)}{1+x^2} dx + \frac{7}{32} \int_0^1 \frac{\ln^2(x)}{1+x^2} dx - \frac{1}{2} \int_0^1 \frac{\ln(x)}{1+x^2} dx + \\
 &\frac{1}{8} \int_0^1 \frac{\ln(x)}{1+x} dx - \underbrace{\left(\frac{\arctan(x)}{4} \int d(\ln^2(x)) \right)_0^1}_{=0} + \frac{1}{4} \int_0^1 \frac{\ln^2(x)}{1+x^2} dx \stackrel{|x| < 1, x \in (0,1)}{\rightsquigarrow} \frac{1}{2} \sum_{n \in \mathbb{N}_0} (-1)^n \int_0^1 x^{2n} \ln^2(x) dx + \\
 &\frac{7}{32} \sum_{n \in \mathbb{N}_0} (-1)^{n-1} \int_0^1 x^{n-1} \ln^2(x) dx - \frac{1}{2} \sum_{n \in \mathbb{N}_0} (-1)^n \int_0^1 x^{2n} \ln(x) dx + \frac{1}{8} \sum_{n \in \mathbb{N}_0} (-1)^{n-1} \int_0^1 x^{n-1} \ln(x) dx \\
 &\left(\because \int_0^1 t^m \ln^n(t) dt = \frac{(-1)^n \cdot n!}{(m+1)^{n+1}} \quad n > -1 \wedge m \neq -1 \right)
 \end{aligned}$$

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$$\int_1^{\infty} \frac{x^3 \ln^2(x)}{(1+x)(1+x^2)^2} dx = \underbrace{\sum_{n \in \mathbb{N}_0} \frac{(-1)^n}{(2n+1)^3}}_{=\beta(3)} + \frac{7}{16} \underbrace{\sum_{n \in \mathbb{N}_0} \frac{(-1)^{n-1}}{(n)^3}}_{=\eta(3)} + \frac{1}{2} \underbrace{\sum_{n \in \mathbb{N}_0} \frac{(-1)^n}{(2n+1)^2}}_{=G \text{ (Catalan's constant)}} - \frac{1}{8} \underbrace{\sum_{n \in \mathbb{N}} \frac{(-1)^{n-1}}{(n)^2}}_{=\zeta(2)}$$

$$\int_1^{\infty} \frac{x^3 \ln^2(x)}{(1+x)(1+x^2)^2} dx = \frac{21}{64} \zeta(3) + \frac{G}{2} + \beta(3) - \frac{\zeta(2)}{16}$$

Solution 2 by Exodo Halcalias-Angola

$$\int_1^{\infty} \frac{x^3 \ln^2(x)}{(1+x)(1+x^2)^2} dx$$

$$\int_1^{\infty} \frac{x^3 \ln^2(x)}{(1+x)(1+x^2)^2} dx \stackrel{x \rightarrow \frac{1}{x}}{=} \int_0^1 \frac{\ln^2(x)}{(1+x)(1+x^2)^2} dx =$$

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

$$\int_0^1 \frac{\ln^2(x)}{2(1+x^2)^2} dx - \frac{1}{2} \int_0^1 \frac{x \ln^2(x)}{(1+x^2)^2} dx + \frac{1}{4} \int_0^1 \frac{\ln^2(x)}{x+1} dx = \frac{1}{4} \sum_{k \in \mathbb{N}} (-1)^{k-1} \int_0^1 x^{2k-2} \ln^2(x) dx$$

$$+$$

$$\frac{7}{32} \sum_{k \in \mathbb{N}} (-1)^{k-1} \int_0^1 x^{k-1} \ln^2(x) dx + \frac{1}{2} \sum_{k \in \mathbb{N}} (-1)^{k-1} \int_0^1 x^{2k-2} \ln^2(x) dx -$$

$$\frac{1}{16} \sum_{k \in \mathbb{N}} (-1)^{k-1} k \int_0^1 x^{k-1} \ln^2(x) dx = \frac{1}{2} \sum_{k \in \mathbb{N}} \frac{(-1)^{k-1}}{(2k-1)^3} + \frac{7}{16} \sum_{k \in \mathbb{N}} \frac{(-1)^{k-1}}{(k)^3} +$$

$$\frac{1}{2} \sum_{k \in \mathbb{N}} (-1)^{k-1} \left(\frac{1}{(2k-1)^2} + \frac{1}{(2k-1)^3} \right) - \frac{1}{8} \sum_{k \in \mathbb{N}} \frac{(-1)^{k-1}}{(k)^2}$$

$$\left\{ \because \sum_{n \in \mathbb{N}} \frac{(-1)^n}{(2k+1)^z} = \beta(z); \beta(2) = G; \beta(3) = \frac{3}{16} \pi \zeta(2) \right\}$$

$$= \frac{1}{2} \cdot \frac{3}{16} \pi \zeta(2) + \frac{7}{16} \cdot \frac{\zeta(3)}{4} + \frac{1}{2} \left(G + \frac{3}{16} \pi \zeta(2) \right) - \frac{1}{8} \cdot \frac{\zeta(2)}{2}$$

$$\int_1^{\infty} \frac{x^3 \ln^2(x)}{(1+x)(1+x^2)^2} dx = \frac{21}{64} \zeta(3) + \frac{G}{2} + \beta(3) - \frac{\zeta(2)}{16}$$

Solution 3 by Pham Duc Nam-Vietnam

$$* A = \int_0^1 \frac{\ln^2(x)}{1-x^2} dx = \sum_{n=0}^{\infty} \int_0^1 x^{2n} \ln^2(x) dx = 2 \sum_{n=0}^{\infty} \frac{1}{(2n+1)^3} = \frac{7}{4} \zeta(3)$$

$$B = \int_0^1 \frac{\ln^2(x)}{(1+x)^2} dx = - \sum_{n=1}^{\infty} (-1)^n n \int_0^1 x^{n-1} \ln^2(x) dx = -2 \sum_{n=0}^{\infty} \frac{(-1)^n}{n^2} = \zeta(2)$$

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$$a \geq 1 : C = \int_0^1 \frac{\ln^2(x)}{a+x^2} dx = \frac{1}{a} \int_0^1 \frac{\ln^2(x)}{1 + \left(\sqrt{\frac{1}{a}}x\right)^2} dx = \frac{1}{a} \sum_{n=0}^{\infty} \left(-\frac{1}{a}\right)^n \int_0^1 x^{2n} \ln^2(x) dx =$$

$$= \frac{2}{a} \sum_{n=0}^{\infty} \left(-\frac{1}{a}\right)^n \frac{1}{(2n+1)^3} = \frac{1}{4a} \Phi\left(-\frac{1}{a}, 3, \frac{1}{2}\right)$$

$$a = 1 : C_1 = \int_0^1 \frac{\ln^2(x)}{1+x^2} dx = \frac{1}{4a} \Phi\left(-\frac{1}{a}, 3, \frac{1}{2}\right) \therefore \Phi\left(-1, 3, \frac{1}{2}\right) = 2^3 \beta(3)$$

$$\rightarrow \int_0^1 \frac{\ln^2(x)}{1+x^2} dx = 2\beta(3)$$

$$\left. \frac{d}{da} \int_0^1 \frac{\ln^2(x)}{a+x^2} dx = C_2 = - \int_0^1 \frac{\ln^2(x)}{(1+x^2)^2} dx = \frac{d}{da} \right|_{a=1} \frac{1}{4a} \Phi\left(-\frac{1}{a}, 3, \frac{1}{2}\right) =$$

$$= - \frac{2\Phi\left(-\frac{1}{a}, 2, \frac{1}{2}\right) + \Phi\left(-\frac{1}{a}, 3, \frac{1}{2}\right)}{8a^2} \Big|_{a=1} = -G - \beta(3) \rightarrow C_2 = G + \beta(3)$$

$$I = \int_1^{\infty} \frac{x^3 \ln^2(x)}{(1+x)(1+x^2)^2} dx \stackrel{x \rightarrow \frac{1}{x}}{\cong} \int_0^1 \frac{\ln^2(x)}{(1+x)(1+x^2)^2} dx$$

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

$$* E = \int_0^1 \frac{\ln^2(x)}{(1-x^2)(1+x^2)^2} dx \stackrel{x \rightarrow \frac{1}{x}}{\cong} \frac{1}{8} \int_0^1 \frac{\ln^2(x)}{(1-x)(1+x)^2} dx$$

$$= \frac{1}{16} \int_0^1 \ln^2(x) \left(\frac{1}{1-x^2} + \frac{1}{(1+x)^2} \right) dx =$$

$$= \frac{1}{16} (A + B) = \frac{7}{64} \zeta(3) + \frac{1}{16} \zeta(2)$$

$$* H = \int_0^1 \frac{\ln^2(x)}{(1-x^2)(1+x^2)^2} dx = \underbrace{\frac{1}{4} \int_0^1 \frac{\ln^2(x)}{1-x^2} dx}_A + \underbrace{\frac{1}{4} \int_0^1 \frac{\ln^2(x)}{1+x^2} dx}_{C_1} + \underbrace{\frac{1}{2} \int_0^1 \frac{\ln^2(x)}{(1+x^2)^2} dx}_{C_2} =$$

$$= \beta(3) + \frac{7}{16} \zeta(3) + \frac{G}{2}$$

$$I = H - E = \beta(3) + \frac{7}{16} \zeta(3) + \frac{G}{2} - \frac{7}{64} \zeta(3) - \frac{1}{16} \zeta(2) = \frac{21}{64} \zeta(3) + \frac{G}{2} + \beta(3) - \frac{\zeta(2)}{16}$$

$$\int_1^{\infty} \frac{x^3 \ln^2(x)}{(1+x)(1+x^2)^2} dx = \frac{21}{64} \zeta(3) + \frac{G}{2} + \beta(3) - \frac{\zeta(2)}{16}$$

2519. Find:

$$\int_0^1 \frac{x^2(1+\sqrt{x})\cos^2(x)}{\sqrt{1-x^2}} dx$$

Proposed by Shirvan Tahirov-Azerbaijan

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Solution by Exodo Halcalias-Angola

$$\begin{aligned}
 I &= \int_0^1 \frac{x^2(1+\sqrt{x})\cos^2(x)}{\sqrt{1-x^2}} dx = \int_0^1 \frac{x^2\cos^2(x)}{\sqrt{1-x^2}} dx + \int_0^1 \frac{x^2\sqrt{x}\cos^2(x)}{\sqrt{1-x^2}} dx = E + H \\
 E &= \int_0^1 \frac{x^2\cos^2(x)}{\sqrt{1-x^2}} dx = \int_0^1 \frac{x^2}{\sqrt{1-x^2}} \left(1 + \sum_{k=1}^{\infty} \frac{(-1)^k 2^{2k-1} x^{2k}}{(2k)!}\right) dx = \\
 &= \int_0^1 \frac{x^2}{\sqrt{1-x^2}} dx + \sum_{k=1}^{\infty} \frac{(-1)^k 2^{2k-1}}{(2k)!} \int_0^1 \frac{x^{2k+2}}{\sqrt{1-x^2}} dx = \frac{1}{2} \int_0^1 \frac{x^{\frac{3}{2}-1}}{\sqrt{1-x}} dx + \\
 &= \frac{1}{2} \sum_{k=1}^{\infty} \frac{(-1)^k 2^{2k-1}}{(2k)!} \int_0^1 \frac{x^{k+\frac{3}{2}-1}}{\sqrt{1-x}} dx = \frac{1}{2} \left(\Gamma\left(\frac{1}{2}\right) \Gamma\left(\frac{3}{2}\right) \right. \\
 &\quad \left. + \sum_{k=1}^{\infty} \frac{(-1)^k 2^{2k-1}}{(2k)!} \left(\Gamma\left(\frac{1}{2}\right) \frac{\Gamma\left(k+\frac{3}{2}\right)}{\Gamma(k+1)} \right) \right) = \\
 &= \frac{1}{4} \Gamma^2\left(\frac{1}{2}\right) + \frac{\sqrt{\pi}}{2} \left(-\frac{\sqrt{\pi}}{4} + \frac{\sqrt{\pi}}{4} \sum_{k=0}^{\infty} \frac{(-1)^{k-1} 2^{2k-1} (2(1)_k - (2)_k)}{k! (1)_k (2)_k} \right) = \\
 &= \frac{\pi}{4} + \frac{\sqrt{\pi}}{2} \left(-\frac{\sqrt{\pi}}{4} + \frac{\sqrt{\pi}}{4} J_{(0)}(2) - \frac{\sqrt{\pi}}{2} J_{(1)}(2) \right) \\
 E &= \left(\frac{\pi}{8} + \frac{\pi}{8} J_{(0)}(2) - \frac{\pi}{4} J_{(1)}(2) \right) \\
 H &= \int_0^1 \frac{x^2\sqrt{x}\cos^2(x)}{\sqrt{1-x^2}} dx = \int_0^1 \frac{x^2\sqrt{x}}{\sqrt{1-x^2}} dx \left(1 + \sum_{k=1}^{\infty} \frac{(-1)^k 2^{2k-1} x^{2k}}{(2k)!}\right) dx = \\
 &\int_0^1 \frac{x^2\sqrt{x}}{\sqrt{1-x^2}} dx + \sum_{k=1}^{\infty} \frac{(-1)^k 2^{2k-1}}{(2k)!} \int_0^1 \frac{x^{2k+\frac{5}{2}}}{\sqrt{1-x^2}} dx = \frac{1}{2} \int_0^1 \frac{x^{\frac{7}{4}-1}}{\sqrt{1-x}} dx + \\
 &\frac{1}{2} \sum_{k=1}^{\infty} \frac{(-1)^k 2^{2k-1}}{(2k)!} \int_0^1 \frac{x^{k+\frac{7}{4}-1}}{\sqrt{1-x}} dx = \frac{1}{2} \left(\frac{\Gamma\left(\frac{1}{2}\right) \Gamma\left(\frac{7}{4}\right)}{\Gamma\left(\frac{9}{4}\right)} \right) + \frac{1}{2} \sum_{k=1}^{\infty} \frac{(-1)^k 2^{2k-1}}{(2k)!} \left(\Gamma\left(\frac{1}{2}\right) \frac{\Gamma\left(k+\frac{7}{4}\right)}{\Gamma\left(k+\frac{9}{4}\right)} \right) = \\
 &= \frac{\sqrt{\pi}}{2} \left(\frac{12\pi\sqrt{2}}{5\Gamma^2\left(\frac{1}{4}\right)} \right) + \frac{\sqrt{\pi}}{2} \left(\frac{6\Gamma\left(\frac{3}{4}\right) {}_1F_2\left(\frac{7}{4}; \frac{1}{2}; \frac{9}{4}; -1\right)}{5\Gamma\left(\frac{1}{4}\right)} - \frac{6\Gamma\left(\frac{3}{4}\right)}{5\Gamma\left(\frac{1}{4}\right)} \right) = \\
 &= \frac{3\sqrt{\pi}}{5} \left(\frac{\Gamma^2\left(\frac{1}{4}\right)}{2\pi\sqrt{2}} \right)^{-1} + \frac{3\sqrt{\pi}}{5} \left(\frac{\Gamma^2\left(\frac{1}{4}\right)}{2\pi\sqrt{2}} \right)^{-1} {}_1F_2\left(\frac{7}{4}; \frac{1}{2}; \frac{9}{4}; -1\right) - \frac{3\sqrt{\pi}}{10} \left(\frac{\Gamma^2\left(\frac{1}{4}\right)}{2\pi\sqrt{2}} \right)^{-1} \\
 H &= \frac{3\sqrt{\pi}}{10\omega} \left(\left({}_1F_2\left(\frac{7}{4}; \frac{1}{2}; \frac{9}{4}; -1\right) + 1 \right) \right)
 \end{aligned}$$

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$$I = E + H = \left(\frac{\pi}{8} + \frac{\pi}{8} J_{(0)}(2) - \frac{\pi}{4} J_{(1)}(2) \right) + \frac{3\sqrt{\pi}}{10\varpi} \left(\left({}_2F_1 \left(\frac{7}{4}; \frac{9}{4}; -1 \right) + 1 \right) \right)$$

$J_{(a)}(x) \rightarrow$ *Bessel function of first the kind*
 $\varpi \rightarrow$ *Lemniscate constant*

2520. Find:

$$\Omega = \lim_{n \rightarrow \infty} \left(\sum_{k=1}^{\infty} \frac{\omega_k}{2\omega_{k+1}} - \ln(n) \right), \quad \omega_n = \lim_{x \rightarrow \frac{\pi}{2}} \prod_{k=1}^n \frac{1 - \sin^k(x)}{\cos^2(x)}$$

Proposed by Daniel Sitaru-Romania

Solution by Shirvan Tahirov-Azerbaijan

$$\begin{aligned} \omega_n &= \lim_{x \rightarrow \frac{\pi}{2}} \prod_{k=1}^n \frac{1 - \sin^k(x)}{\cos^2(x)} = \lim_{x \rightarrow \frac{\pi}{2}} n! \frac{1 - \sin^n(x)}{\cos^{2n}(x)} = n! \lim_{x \rightarrow \frac{\pi}{2}} \frac{1 - \sin^n(x)}{\cos^{2n}(x)} \underbrace{\lim_{x \rightarrow \frac{\pi}{2}} \frac{x - k + \frac{\pi}{2}}{x - k + \frac{\pi}{2}}}_{k \rightarrow 0} \\ &= n! \lim_{k \rightarrow 0} \frac{-1 - \cos^n(k)}{\sin^{2n}(k)} = n! \lim_{k \rightarrow 0} \frac{1 - \cos^n(k)}{k^{2n} \cdot \left(\frac{\sin^{2n}(k)}{k^{2n}} \right)} \stackrel{\lim_{x \rightarrow 0} \left(\frac{\sin(x)}{x} \right)}{\cong} n! \lim_{k \rightarrow 0} \frac{1 - \cos^n(k)}{k^{2n} \cdot \left(\frac{\sin(k)}{k} \right)^{2n}} = \\ &= n! \lim_{k \rightarrow 0} \frac{\left(1 - 2\sin^2 \left(\frac{k}{2} \right) \right)^{2n} - 1}{k^{2n}} \stackrel{\lim_{x \rightarrow 0} \left(\frac{\sin(x)}{x} \right)}{\cong} n! \lim_{k \rightarrow 0} \frac{2^n - (-1)^n (k^2 - 2)^n}{2^n \cdot k^{2n}} = \frac{n!}{2^n} \\ \Omega &= \lim_{n \rightarrow \infty} \left(\sum_{k=1}^{\infty} \frac{\omega_k}{2\omega_{k+1}} - \ln(n) \right) = \lim_{n \rightarrow \infty} \left(\sum_{k=1}^{\infty} \frac{\frac{k!}{2^k}}{2 \frac{(k+1)!}{2^{k+1}}} - \ln(n) \right) = \\ &= \lim_{n \rightarrow \infty} \left(\sum_{k=1}^{\infty} \frac{2^{k+1} \cdot k!}{2^{k+1} \cdot (k+1)!} - \ln(n) \right) = \lim_{n \rightarrow \infty} \left(\sum_{k=1}^{\infty} \frac{k!}{(k+1)} - \ln(n) \right) = \gamma - 1 \end{aligned}$$

2521. Find:

$$\Omega = \lim_{n \rightarrow \infty} \left(n \int_0^1 x^n \exp(x) dx \right)$$

Proposed by Daniel Sitaru – Romania

Solution by Dimitris Kastriotis – Greece

$$n \cdot \int_0^1 x^n e^x dx = n \cdot \int_0^1 x^n \sum_{k=0}^{\infty} \frac{x^k}{k!} dx = n \cdot \int_0^1 \sum_{k=0}^{\infty} \frac{x^{k+n}}{k!} dx =$$

$$\begin{aligned}
 &= n \cdot \sum_{k=0}^{\infty} \frac{1}{k!} \int_0^1 x^{n+k} dx = n \cdot \sum_{k=0}^{\infty} \left(\frac{1}{k!} \cdot \frac{1}{n+k+1} \right) = \\
 &= \sum_{k=0}^{\infty} \left(\frac{1}{k!} \cdot \frac{1}{1 + \frac{k+1}{n}} \right) \xrightarrow{n \rightarrow \infty} \sum_{k=0}^{\infty} \frac{1}{k!} = e
 \end{aligned}$$

2522. Find:

$$\Omega = \lim_{n \rightarrow \infty} \left(n \int_0^1 \frac{x^n \exp(x^2)}{1 + x^{2n}} dx \right)$$

Proposed by Daniel Sitaru – Romania

Solution 1 by Hikmat Mammadov-Azerbaijan

$$\begin{aligned}
 \Omega &= \lim_{n \rightarrow \infty} \left(n \int_0^1 \frac{x^n \exp(x^2)}{1 + x^{2n}} dx \right) \\
 \int_0^1 \frac{x^n \exp(x^2)}{1 + x^{2n}} dx &= \int_0^1 x^n \exp(x^2) \sum_k (-1)^k x^{2nk} dx = \sum_{k=0}^{\infty} (-1)^k \int_0^1 \exp(x^2) x^{n(2k+1)} dx \\
 &= \int_0^1 \exp(x^2) x^{n(2n+1)} dx = \\
 &= \frac{\exp(x^2) x^{n(2k+1)+1}}{n(2k+1)+1} \Big|_0^1 - \frac{2}{n(2k+1)+1} \int_0^1 \exp(x^2) x^{n(2k+1)+2} dx \\
 &= \frac{\exp(1)}{n(2k+1)+1} - \frac{2}{n(2k+1)+1} \int_0^1 \exp(x^2) x^{n(2k+1)+2} dx \\
 \lim_{n \rightarrow \infty} n \sum_{k=0}^{\infty} (-1)^k \frac{\exp(1)}{n(2k+1)+1} &= \lim_{n \rightarrow \infty} \sum_{k=0}^{\infty} (-1)^k \frac{\exp(1) \cdot n}{n(2k+1)+1} = \\
 &= \sum_{k=0}^{\infty} (-1)^k \lim_{n \rightarrow \infty} \frac{n \cdot \exp(1)}{n(2k+1)+1} = \\
 &= \sum_{k=0}^{\infty} (-1)^k \frac{\exp(1)}{2k+1} = \exp(1) \sum_{k=0}^{\infty} \frac{(-1)^k}{2k+1} = \exp(1) \frac{\pi}{4} = e \frac{\pi}{4}
 \end{aligned}$$

For another case: $\lim_{n \rightarrow \infty} n \sum_{k=0}^{\infty} (-1)^k \frac{2}{n(2k+1)+1} \int_0^{12} \exp(x^2) x^{n(2k+1)+2} dx$

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$$= \sum_{k=0}^{\infty} (-1)^k \lim_{n \rightarrow \infty} \frac{2n}{n(2k+1)+1} \cdot \lim_{n \rightarrow \infty} \exp(x^2) x^{m(2k \times 1)+2} = 0$$

So we get:

$$\int_0^1 \frac{x^n \exp(x^2)}{1+x^{2n}} dx = e \frac{\pi}{4}$$

Solution 2 by Exodo Halcalias-Angola

$$\begin{aligned} \lim_{n \rightarrow \infty} \left(n \int_0^1 \frac{x^n \exp(x^2)}{1+x^{2n}} dx \right) &= \lim_{n \rightarrow \infty} \left(\sum_{k=0}^{\infty} \frac{1}{k!} \int_0^1 \frac{y^{\frac{2k+1}{n}}}{1+y^2} dy \right) = \\ &= \lim_{n \rightarrow \infty} \left(\sum_{k \in \mathbb{N}} \frac{1}{k!} \left(\sum_{j \in \mathbb{N}^*} (-1)^{j-1} \int_0^1 y^{2j-2+\frac{2k+1}{n}} dy \right) \right) = \\ &= \lim_{n \rightarrow \infty} \left(\sum_{k \in \mathbb{N}} \frac{1}{k!} \left(\sum_{j \in \mathbb{N}^*} \frac{(-1)^{j-1}}{2j-1+\frac{2k+1}{n}} \right) \right) = \sum_{k \in \mathbb{N}} \frac{1}{k!} \left(\sum_{j \in \mathbb{N}^*} \frac{(-1)^{j-1}}{2j-1} \right) = \\ &= e \int_0^1 \frac{1}{1+y^2} dy = e \int_0^1 d \tan^{-1}(y) = \frac{\pi e}{4} \\ \therefore \lim_{n \rightarrow \infty} \left(n \int_0^1 \frac{x^n \exp(x^2)}{1+x^{2n}} dx \right) &= \frac{\pi e}{4} \end{aligned}$$

2523. Find:

$$\Omega = \lim_{n \rightarrow \infty} \left(2^{-n} \cdot \prod_{k=1}^n \sqrt[k+1]{k} \right)$$

Proposed by Daniel Sitaru – Romania

Solution by Adrian Popa – Romania

$$\begin{aligned} \prod_{k=1}^n \sqrt[k+1]{k} &= \sqrt{1} \cdot \sqrt[3]{2} \cdot \sqrt[4]{3} \cdot \dots \cdot \sqrt[n+1]{n} = \\ &= \sqrt{1 \cdot 1} \cdot \sqrt[3]{1 \cdot 1 \cdot 2} \cdot \sqrt[4]{1 \cdot 1 \cdot 1 \cdot 3} \cdot \dots \cdot \sqrt[n+1]{1 \cdot 1 \cdot \dots \cdot 1 \cdot n} \stackrel{MG \leq MA}{<} \end{aligned}$$

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$$\begin{aligned} &< \frac{2}{2} \cdot \frac{2 \cdot 2}{3} \cdot \frac{2 \cdot 3}{4} \cdot \dots \cdot \frac{2 \cdot n}{n+1} \Rightarrow \\ \Rightarrow 2^{-n} \prod_{k=1}^n k^{+1} \sqrt{k} &< \frac{1}{2} \cdot \frac{2}{3} \cdot \frac{3}{4} \cdot \dots \cdot \frac{n}{n+1} = \frac{1}{n+1} \xrightarrow{n \rightarrow \infty} 0 \\ \Rightarrow \lim_{n \rightarrow \infty} 2^{-n} \prod_{k=1}^n k^{+1} \sqrt{k} &= 0 \end{aligned}$$

2534. Find:

$$\Omega = \lim_{n \rightarrow \infty} \left(\frac{1}{\left(\frac{n(n+1)}{2}\right)!} \cdot \prod_{k=1}^n k! \cdot \left(\frac{\frac{k(k+1)}{2}}{\frac{k(k-1)}{2}}\right) \right)$$

Proposed by Daniel Sitaru – Romania

Solution by Bui Hong Suc-Vietnam

$$\begin{aligned} \text{Let: } S_n &= \prod_{k=1}^n k! \left(\frac{\frac{k(k+1)}{2}}{\frac{k(k-1)}{2}}\right) = \prod_{k=1}^n k! \frac{\left(\frac{k(k+1)}{2}\right)!}{\left(\frac{k(k-1)}{2}\right)! k!} \\ &= \prod_{k=1}^n \frac{\left(\frac{k(k+1)}{2}\right)!}{\left(\frac{k(k-1)}{2}\right)!} = \frac{\left(\frac{1 \cdot 2}{2}\right)! \left(\frac{2 \cdot 3}{2}\right)! \left(\frac{3 \cdot 4}{2}\right)! \cdot \dots \cdot \left(\frac{(n-1)n}{2}\right)! \left(\frac{n(n+1)}{2}\right)!}{\left(\frac{1 \cdot 0}{2}\right)! \left(\frac{2 \cdot 1}{2}\right)! \left(\frac{3 \cdot 2}{2}\right)! \left(\frac{4 \cdot 3}{2}\right)! \cdot \dots \cdot \left(\frac{n(n-1)}{2}\right)!} \\ &= \left(\frac{n(n+1)}{2}\right)! \end{aligned}$$

Then:

$$\Omega = \lim_{n \rightarrow \infty} \left(\frac{1}{\left(\frac{n(n+1)}{2}\right)!} S_n \right) = \lim_{n \rightarrow \infty} \left(\frac{1}{\left(\frac{n(n+1)}{2}\right)!} \cdot \left(\frac{n(n+1)}{2}\right)! \right) = \lim_{n \rightarrow \infty} (1) = 1$$

Therefore: $\Omega = 1$

2525. Find:

$$\int_1^{\infty} \int_0^1 \frac{\ln^2(\sqrt{x}) \ln^2(xy)}{(1+y^2)(2+x)^2} dx dy$$

Proposed by Shirvan Tahirov-Azerbaijan

Solution by Quadri Faruk Temitope-Nigeria

$$I = \int_1^{\infty} \int_0^1 \frac{\ln^2(\sqrt{x}) \ln^2(xy)}{(1+y^2)(2+x)^2} dx dy$$

* **But :**

$$\ln^2(AB) = \ln^2(A) + 2 \ln(A) \ln(B) + \ln^2(B)$$

$$\begin{aligned} I &= \int_1^{\infty} \int_0^1 \frac{\ln^2(\sqrt{x}) \ln^2(x)}{(1+y^2)(2+x)^2} dx dy + 2 \int_1^{\infty} \int_0^1 \frac{\ln^2(\sqrt{x}) \ln(x) \ln(y)}{(1+y^2)(2+x)^2} dx dy + \\ &\int_1^{\infty} \int_0^1 \frac{\ln^2(\sqrt{x}) \ln^2(y)}{(1+y^2)(2+x)^2} dx dy = \frac{1}{4} \int_1^{\infty} \int_0^1 \frac{\ln^4(x)}{(1+y^2)(2+x)^2} dx dy + \frac{2}{4} \int_1^{\infty} \int_0^1 \frac{\ln^3(x) \ln(y)}{(1+y^2)(2+x)^2} dx dy + \\ \frac{1}{4} \int_1^{\infty} \int_0^1 \frac{\ln^2(x) \ln^2(y)}{(1+y^2)(2+x)^2} dx dy &= \frac{1}{4} \int_1^{\infty} \frac{dy}{1+y^2} \int_0^1 \frac{\ln^4(x)}{(2+x)^2} dx + \frac{1}{2} \int_1^{\infty} \frac{\ln(y)}{1+y^2} dy \int_0^1 \frac{\ln^3(x)}{(2+x)^2} dx + \\ &+ \frac{1}{4} \int_1^{\infty} \frac{\ln^2(y)}{1+y^2} dy \int_0^1 \frac{\ln^2(x)}{(2+x)^2} dx \end{aligned}$$

By working at the integrals

$$1) \int_1^{\infty} \frac{dy}{1+y^2} = \tan(y) \Big|_1^{\infty} = \frac{\pi}{2} - \frac{\pi}{4} = \frac{\pi}{4}$$

$$\begin{aligned} 2) \int_1^{\infty} \frac{\ln(y)}{1+y^2} dy &\stackrel{y \rightarrow \frac{1}{y}}{\cong} \int_1^0 \frac{\ln\left(\frac{1}{y}\right) - dy}{\frac{1+y^2}{y^2}} = - \int_0^1 \frac{\ln(y)}{1+y^2} dy = - \sum_{n=0}^{\infty} (-1)^n \int_0^1 y^{2n} \ln(y) dy \\ &= \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)^2} = \mathbf{G} \end{aligned}$$

$$\begin{aligned} 3) \int_1^{\infty} \frac{\ln^2(y)}{1+y^2} dy &\stackrel{y \rightarrow \frac{1}{y}}{\cong} \int_1^0 \frac{\ln^2\left(\frac{1}{y}\right) - dy}{\frac{1+y^2}{y^2}} = \int_0^1 \frac{\ln^2(y)}{1+y^2} dy = \sum_{n=0}^{\infty} (-1)^n \int_0^1 y^{2n} \ln^2(y) dy \\ &= 2 \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)^3} = \frac{\pi^3}{16} \end{aligned}$$

$$\begin{aligned} 4) A &= \int_0^1 \frac{\ln^4(x)}{(2+x)^2} dx = \sum_{n=0}^{\infty} \binom{-2}{n} 2^{-2-n} \int_0^1 x^n \ln^4(x) dx = \sum_{n=0}^{\infty} \binom{-2}{n} 2^{-2-n} \frac{d}{dn} \int_0^1 x^n dx = \\ &\sum_{n=0}^{\infty} \binom{-2}{n} \frac{1}{2^{2+n}} \cdot \frac{24}{(n+1)^5} = 24 \sum_{n=0}^{\infty} \frac{\binom{-2}{n}}{2^{2+n} \cdot (n+1)^5} = 24 \left[-\frac{1}{2} Li_4\left(-\frac{1}{2}\right) \right] = \mathbf{-12 Li_4\left(-\frac{1}{2}\right)} \end{aligned}$$

$$\begin{aligned} 5) B &= \int_0^1 \frac{\ln^3(x)}{(2+x)^2} dx = \sum_{n=0}^{\infty} \binom{-2}{n} 2^{-2-n} \int_0^1 x^n \ln^3(x) dx = \sum_{n=0}^{\infty} \binom{-2}{n} \frac{1}{2^{2+n}} \cdot \int_0^1 x^n \ln^3(x) dx = \\ &\sum_{n=0}^{\infty} \binom{-2}{n} \frac{1}{2^{2+n}} \cdot \left[-\frac{6}{(n+1)^4} \right] = -6 \sum_{n=0}^{\infty} \frac{\binom{-2}{n}}{2^{2+n} \cdot (n+1)^4} = -6 \left[-\frac{1}{2} Li_3\left(-\frac{1}{2}\right) \right] = \mathbf{3 Li_3\left(-\frac{1}{2}\right)} \end{aligned}$$

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$$6) C = \int_0^1 \frac{\ln^2(x)}{(2+x)^2} dx = \sum_{n=0}^{\infty} \binom{-2}{n} 2^{-2-n} \int_0^1 x^n \ln^2(x) dx = \sum_{n=0}^{\infty} \binom{-2}{n} \frac{1}{2^{2+n}} \cdot \int_0^1 x^n \ln^2(x) dx =$$

$$\sum_{n=0}^{\infty} \binom{-2}{n} \frac{1}{2^{2+n}} \cdot \left[\frac{2}{(n+1)^3} \right] = 2 \sum_{n=0}^{\infty} \frac{\binom{-2}{n}}{2^{2+n} \cdot (n+1)^3} = 2 \left[-\frac{1}{2} Li_2 \left(-\frac{1}{2} \right) \right] = -Li_2 \left(-\frac{1}{2} \right)$$

This :

$$I = \frac{1}{4} \int_1^{\infty} \frac{dy}{1+y^2} \int_0^1 \frac{\ln^4(x)}{(2+x)^2} dx + \frac{1}{2} \int_1^{\infty} \frac{\ln(y)}{1+y^2} dy \int_0^1 \frac{\ln^3(x)}{(2+x)^2} dx + \frac{1}{4} \int_1^{\infty} \frac{\ln^2(y)}{1+y^2} dy \int_0^1 \frac{\ln^2(x)}{(2+x)^2} dx =$$

$$\frac{1}{4} \left(\frac{\pi}{4} \right) \left(-12 Li_4 \left(-\frac{1}{2} \right) \right) + \frac{1}{2} G \left(3 Li_3 \left(-\frac{1}{2} \right) \right) + \frac{1}{4} \left(\frac{\pi^3}{16} \right) \left(-Li_2 \left(-\frac{1}{2} \right) \right)$$

$$I = -\frac{3}{4} Li_4 \left(-\frac{1}{2} \right) + \frac{3}{2} GLi_3 \left(-\frac{1}{2} \right) - \frac{\pi^3}{64} Li_2 \left(-\frac{1}{2} \right)$$

$$\int_1^{\infty} \int_0^1 \frac{\ln^2(\sqrt{x}) \ln^2(xy)}{(1+y^2)(2+x)^2} dx dy = \frac{3}{2} GLi_3 \left(-\frac{1}{2} \right) - \frac{3}{4} Li_4 \left(-\frac{1}{2} \right) - \frac{\pi^3}{64} Li_2 \left(-\frac{1}{2} \right)$$

2526. Find:

$$\int_0^1 \int_0^1 \frac{xy \ln(y) \arctan^3(x)}{(\sqrt{y}+1)(x^2+1)} dx dy$$

Proposed by Shirvan Tahirov-Azerbaijan

Solution 1 by Quadri Faruk Temitope-Nigeria

$$I = \int_0^1 \int_0^1 \frac{xy \ln(y) \arctan^3(x)}{(\sqrt{y}+1)(x^2+1)} dx dy = \int_0^1 \underbrace{\frac{y \ln(y)}{\sqrt{y}+1}}_A dy \int_0^1 \underbrace{\frac{x \arctan^3(x)}{x^2+1}}_B dx$$

* Working on A

$$A = \int_0^1 \frac{y \ln(y)}{\sqrt{y}+1} dy = \sum_{n=0}^{\infty} (-1)^n \int_0^1 y^{\frac{n}{2}+1} \ln(y) dy = -4 \sum_{n=0}^{\infty} \frac{(-1)^n}{(n+4)^2} = -4 \left[\frac{31}{36} - \frac{\pi^2}{12} \right] =$$

$$-\frac{31}{9} + \frac{\pi^2}{3} = -\frac{31}{9} + 2\zeta(2)$$

* Working on B

$$B = \int_0^1 \frac{x \arctan^3(x)}{x^2+1} dx \stackrel{\substack{x=\tan(y) \\ dx=\sec^2(y)dy}}{\equiv} \int_0^{\frac{\pi}{4}} \frac{\tan(y) \arctan^3(\tan(y))}{1+\tan^2(y)} \cdot \sec^2(y) dy =$$

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$$\int_0^{\frac{\pi}{4}} \frac{y^3 \tan(y)}{\sec^2(y)} \cdot \sec^2(y) dy = \int_0^{\frac{\pi}{4}} y^3 \tan(y) \stackrel{I.B.P}{=} -y^3 \ln(\cos(y)) \Big|_0^{\frac{\pi}{4}} + 3 \int_0^{\frac{\pi}{4}} y^2 \ln(\cos(y)) dy =$$

$$\frac{\pi^3}{128} \ln(2) + 3 \underbrace{\int_0^{\frac{\pi}{4}} y^2 \ln(\cos(y)) dy}_{B_1}$$

$$B_1 = \int_0^{\frac{\pi}{4}} y^2 \ln(\cos(y)) dy \left\{ \ln(\cos(y)) = -\ln(2) - \sum_{n=1}^{\infty} \frac{(-1)^n \cos(2ny)}{n} \right\}$$

$$B_1 = -\ln(2) \int_0^{\frac{\pi}{4}} y^2 dy - \sum_{n=1}^{\infty} \frac{(-1)^n}{n} \int_0^{\frac{\pi}{4}} y^2 \cos(2ny) dy = -\frac{1}{3} \left(\frac{\pi}{4}\right)^3 \ln(2) -$$

$$\sum_{n=1}^{\infty} \frac{(-1)^n}{n} \left[\frac{\pi^2}{32n} \sin\left(\frac{\pi n}{2}\right) - \frac{\sin\left(\frac{\pi n}{2}\right)}{4n^3} + \frac{\pi}{8n^2} \cos\left(\frac{\pi n}{2}\right) \right] = -\frac{\pi^3}{192} \ln(2) + \frac{\pi^2}{32} G +$$

$$\frac{1}{8} iLi_4(-i) - \frac{1}{8} iLi_4(i) + \frac{3\pi}{256} \zeta(3) = \frac{\pi^2}{32} G - \frac{\pi}{8} Li_3(-i) - \frac{1}{4} iLi_4(-i) - \frac{187}{46080} i\pi^4 - \frac{\pi^3}{192} \ln(2)$$

$$* \text{ But } Li_4(x) + Li_4(-x) = \frac{1}{8} Li_4(x^2)$$

$$B = \frac{\pi^3}{128} \ln(2) + 3B_1$$

$$= \frac{\pi^3}{128} \ln(2) + \frac{3\pi^2}{32} G - \frac{3}{8} \pi Li_3(-i) - \frac{3}{4} iLi_4(-i) - \frac{187}{15360} i\pi^4 - \frac{\pi^3}{64} \ln(2)$$

$$B = -\frac{\pi^3}{128} \ln(2) + \frac{3\pi^2}{32} G - \frac{3}{8} \pi Li_3(-i) - \frac{3}{4} iLi_4(-i) - \frac{187}{15360} i\pi^4$$

$$I = A \cdot B$$

$$\int_0^1 \frac{xy \ln(y) \arctan^3(x)}{(\sqrt{y}+1)(x^2+1)} dx dy$$

$$= \left[2\zeta(2) - \frac{31}{9} \right] \left[-\frac{\pi^3}{128} \ln(2) + \frac{3\pi^2}{32} G - \frac{3}{8} \pi Li_3(-i) - \frac{3}{4} iLi_4(-i) - \frac{187}{15360} i\pi^4 \right]$$

Solution 2 by Ankush Kumar Parcha-India

We have ,

$$\Omega = \int_0^1 \int_0^1 \frac{xy \ln(y) \arctan^3(x)}{(\sqrt{y}+1)(x^2+1)} dx dy = \underbrace{\int_0^1 \frac{y \ln(y)}{\sqrt{y}+1} dy}_M \underbrace{\int_0^1 \frac{x \arctan^3(x)}{x^2+1} dx}_N \quad (1)$$

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$$\begin{aligned}
 M &= \int_0^1 \frac{y \ln(y)}{\sqrt{y+1}} dy \stackrel{y \rightarrow x^2}{\cong} 4 \int_0^1 \frac{x^3 \ln(x)}{1+x} dx = 4 \sum_{n \in \mathbb{N}} (-1)^{n-1} \underbrace{\int_0^1 x^{n+2} \ln(x) dx}_{I.B.P} = \\
 &\quad -4 \sum_{n \in \mathbb{N}} (-1)^{n-1} \underbrace{\left[\left(\frac{\ln(x)}{n+3} \int d(x^{n+3}) \right) \right]_0^1}_{0} \\
 &\quad - \frac{1}{n+3} \int_0^1 x^{n+2} dx] = -4 \sum_{n \in \mathbb{N}} \frac{(-1)^{n-1}}{(n+3)^2} \int d(x^{n+3}) \stackrel{n \rightarrow n-3}{\cong} \\
 &\quad -4 \left(1 - \frac{1}{4} + \frac{1}{9} \right) + 4 \underbrace{\sum_{n \in \mathbb{N}} \frac{(-1)^{n-1}}{n^2}}_{=\eta(2)} = \left(\frac{\pi^2}{3} - \frac{31}{9} \right) \\
 N &= \int_0^1 \frac{x \arctan^3(x)}{x^2+1} dx \stackrel{x \rightarrow \tan(x)}{\cong} \int_0^{\frac{\pi}{4}} x^3 \tan(x) \stackrel{I.B.P}{\cong} - \left(x^3 \int d \ln \cos(x) \right) \Big|_0^{\frac{\pi}{4}} \\
 &\quad + 3 \int_0^{\frac{\pi}{4}} x^2 \ln \cos(x) dx \\
 &\quad \left(\because \sum_{k \in \mathbb{N}} \frac{(-1)^k \cos(2kx)}{k} = \ln \left(\frac{\sec(x)}{2} \right) \quad |x| < \frac{\pi}{2} \right) \\
 N &= \int_0^1 \frac{x \arctan^3(x)}{x^2+1} dx \\
 &= \frac{\pi^3}{128} \ln(2) + 3 \ln(2) \int_0^{\frac{\pi}{4}} x^2 dx - 3 \sum_{n \in \mathbb{N}} \frac{(-1)^n}{n} \underbrace{\int_0^{\frac{\pi}{4}} x^2 \cos(2nx) dx}_{I.B.P} = \\
 \frac{\pi^3}{128} - \ln(2) \int_0^{\frac{\pi}{4}} d(x^3) - 3 \sum_{n \in \mathbb{N}} \frac{(-1)^n}{n} \left[\frac{x^2}{2n} \int d \sin(2nx) \right] \Big|_0^{\frac{\pi}{4}} - \frac{1}{n} \underbrace{\int_0^{\frac{\pi}{4}} x \sin(2nx) dx}_{I.B.P} \\
 &= \frac{\pi^3}{128} \ln(2) - \\
 \frac{\pi^3}{64} \ln(2) - \frac{3\pi^2}{32} \sum_{n \in \mathbb{N}} \frac{(-1)^n}{n^2} \sin\left(\frac{\pi n}{2}\right) + 3 \sum_{n \in \mathbb{N}} \frac{(-1)^n}{n^2} \left[-\frac{x}{2n} \int d \cos(2nx) \right] \Big|_0^{\frac{\pi}{4}} \\
 &\quad + \frac{1}{2n} \int_0^{\frac{\pi}{4}} \cos(2nx) dx \Big] = \\
 &= -\frac{\pi^3}{128} \ln(2) - \frac{3\pi^2}{32} \sum_{n \in \mathbb{N}} \frac{(-1)^n}{n^2} \sin\left(\frac{\pi n}{2}\right) - \frac{3\pi}{8} \sum_{n \in \mathbb{N}} \frac{(-1)^n}{n^3} \cos\left(\frac{\pi n}{2}\right) \\
 &\quad + \frac{3}{4} \sum_{n \in \mathbb{N}} \frac{(-1)^n}{n^4} \int d \sin(2nx) \Big|_0^{\frac{\pi}{4}}
 \end{aligned}$$

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$$N = \frac{3\pi^2}{32} G - \frac{\pi^3}{128} \ln(2) - \frac{3}{4} \beta(4) + \frac{9}{256} \pi \zeta(3)$$

$$\Omega = M \cdot N$$

$$\Omega = \iint_0^1 \frac{xy \ln(y) \arctan^3(x)}{(\sqrt{y} + 1)(x^2 + 1)} dx dy$$

$$= \left[2\zeta(2) - \frac{31}{9} \right] \left[\frac{3\pi^2}{32} G - \frac{\pi^3}{128} \ln(2) - \frac{3}{4} \beta(4) + \frac{9}{256} \pi \zeta(3) \right]$$

Solution 3 by Exodo Halcalias-Angola

$$I = \iint_0^1 \frac{xy \ln(y) \arctan^3(x)}{(\sqrt{y} + 1)(x^2 + 1)} dx dy$$

$$I = \left(\int_0^1 \frac{y \ln(y)}{\sqrt{y} + 1} dy \right) \left(\int_0^1 \frac{x \arctan^3(x)}{x^2 + 1} dx \right)$$

$$E = \int_0^1 \frac{y \ln(y)}{\sqrt{y} + 1} dy = 4 \int_0^1 \frac{y^3 \ln(y)}{y + 1} dy = 4 \int_0^1 y^2 \ln(y) dy - 4 \int_0^1 y \ln(y) dy +$$

$$4 \int_0^1 \ln(y) dy - 4 \int_0^1 \frac{\ln(y)}{y + 1} dy = -4 \left(\frac{1}{3^2} - \frac{1}{2^2} + 1 \right) - 4 \left(\ln(y) \int d \ln(y + 1) \right) \Big|_0^1 +$$

$$4 \int_0^1 \frac{\ln(y + 1)}{y} dy = -\frac{31}{9} - 4 \int_0^1 dLi_2(-x) = -\frac{31}{9} + 4 \cdot \frac{\pi^2}{12} = 2\zeta(2) - \frac{31}{9}$$

$$H = \int_0^1 \frac{x \arctan^3(x)}{x^2 + 1} dx$$

$$= \int_0^{\frac{\pi}{4}} x^3 \tan(x) dx = (x^3 \int d \ln(\sec(x)) \Big|_0^{\frac{\pi}{4}} + 3 \int_0^{\frac{\pi}{4}} x^2 \ln(\cos(x)) dx =$$

$$\left(\frac{\pi}{4} \right)^3 \ln(\sec(\frac{\pi}{4})) + 3 \int_0^{\frac{\pi}{4}} x^2 \left(\ln\left(\frac{1}{2}\right) + \sum_{k \in \mathbb{N}} \frac{(-1)^{k-1} \cos(2kx)}{k} dx \right)$$

$$= \frac{\pi^3}{128} \ln(2) - \left(\frac{\pi}{4} \right)^3 \ln(2) +$$

$$3 \sum_{k \in \mathbb{N}} \frac{(-1)^{k-1}}{k} \int_0^{\frac{\pi}{4}} x^2 \cos(2kx) dx$$

$$= \frac{\pi^3}{128} \ln\left(\frac{1}{2}\right) + 3 \sum_{k \in \mathbb{N}} \frac{(-1)^{k-1}}{k} \left(\frac{\pi^2}{32k} - \frac{\sin\left(\frac{\pi k}{2}\right)}{4k^3} + \frac{\pi \cos\left(\frac{\pi k}{2}\right)}{4k^2} \right) =$$

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$$\begin{aligned} & \frac{\pi^3}{128} \ln\left(\frac{1}{2}\right) + \frac{3\pi^2}{32} \sum_{k \in \mathbb{N}} \frac{(-1)^{k-1}}{k^2} - \frac{3}{4} \sum_{k \in \mathbb{N}} \frac{(-1)^{k-1} \sin\left(\frac{\pi k}{2}\right)}{k^4} + \frac{3\pi}{8} \sum_{k \in \mathbb{N}} \frac{(-1)^{k-1} \cos}{k^3} \\ &= \frac{\pi^3}{128} \ln\left(\frac{1}{2}\right) + \\ & \quad \frac{3\pi^2}{32} \cdot \frac{1}{2} \sum_{k \in \mathbb{N}} \frac{1}{k^2} - \frac{3}{4} \sum_{k \in \mathbb{N}} \frac{(-1)^{k-1}}{(2k-1)^4} + \frac{3\pi}{8} \sum_{k \in \mathbb{N}} \frac{(-1)^{k-1}}{(2k)^3} = \\ & \quad \frac{3}{64} \pi \zeta(2) \ln\left(\frac{1}{2}\right) + \frac{3\pi^2}{64} \cdot \frac{\pi^2}{6} - \frac{3}{4} \beta(4) + \frac{9}{256} \pi \zeta(2) \\ & \quad \left(\because \beta(u) = \frac{(-1)^u 2^{1-2u}}{(u-1)!} \psi^{(u-1)}\left(\frac{1}{4}\right) + \left(\frac{1}{2^u} - 1\right) \zeta(u), \quad u \in \mathbb{Z}^+ \right) \\ & \quad \frac{3}{64} \pi \zeta(2) \ln\left(\frac{1}{2}\right) + \frac{\zeta(4)}{8} - \frac{3}{4} \left(\frac{1}{768} \psi^{(3)}\left(\frac{1}{4}\right) - \frac{15\zeta(4)}{16} \right) + \frac{9}{128} \pi \zeta(3) \\ & \quad H = \frac{3}{64} \pi \zeta(2) \ln\left(\frac{1}{2}\right) + \frac{53\zeta(4)}{8} - \frac{1}{1024} \psi^{(3)}\left(\frac{1}{4}\right) + \frac{9}{128} \pi \zeta(3) \\ & \quad I = \iint_0^1 \frac{xy \ln(y) \arctan^3(x)}{(\sqrt{y}+1)(x^2+1)} dx dy = E \cdot H \end{aligned}$$

$$I = \left(2\zeta(2) - \frac{31}{9}\right) \left(\frac{3}{64} \pi \zeta(2) \ln\left(\frac{1}{2}\right) + \frac{53\zeta(4)}{8} - \frac{1}{1024} \psi^{(3)}\left(\frac{1}{4}\right) + \frac{9}{128} \pi \zeta(3)\right)$$

Solution 4 by Cosghun Memmedov-Azerbaijan

$$\begin{aligned} \Omega &= \iint_0^1 \frac{xy \ln(y) \arctan^3(x)}{(\sqrt{y}+1)(x^2+1)} dx dy \\ \iint_0^1 \frac{xy \ln(y) \arctan^3(x)}{(\sqrt{y}+1)(x^2+1)} dx dy &= \left(\int_0^1 \frac{y \ln(y)}{\sqrt{y}+1} dy\right) \cdot \left(\int_0^1 \frac{x \arctan^3(x)}{x^2+1} dx\right) = \Psi \cdot \Phi \\ \Psi &= \int_0^1 \frac{y \ln(y)}{\sqrt{y}+1} dy \stackrel{\sqrt{y} \rightarrow y}{\cong} 4 \int_0^1 \frac{y^3 \ln(y)}{y+1} dy = 4 \sum_{n=0}^{\infty} (-1)^n \int_0^1 y^{n+3} \ln(y) dy = \\ & 4 \sum_{n=0}^{\infty} \frac{(-1)^n}{(n+4)^2} = -\frac{31}{9} + 4 \cdot \frac{\pi^2}{12} = 2\zeta(2) - \frac{31}{9} \\ \Phi &= \int_0^1 \frac{x \arctan^3(x)}{x^2+1} dx \stackrel{\arctan(x) \rightarrow x}{\cong} \int_0^{\frac{\pi}{4}} x^3 \tan(x) dx \stackrel{I.B.P}{\cong} -\frac{\pi^3}{64} \ln\left(\frac{1}{\sqrt{2}}\right) + 3 \underbrace{\int_0^{\frac{\pi}{4}} x^2 \ln(\cos(x)) dx}_{\xi} \\ &= \frac{\pi^3}{128} \ln(2) + 3\xi \\ \xi &= \int_0^{\frac{\pi}{4}} x^2 \ln(\cos(x)) dx = -\ln(2) \int_0^{\frac{\pi}{4}} x^2 dx - \sum_{n=1}^{\infty} \frac{(-1)^n}{n} \int_0^{\frac{\pi}{4}} x^2 \cos(2nx) dx = -\frac{\pi^3}{192} \ln(2) - \end{aligned}$$

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$$\begin{aligned} \sum_{n=1}^{\infty} \frac{(-1)^n}{2n^2} \int_0^{\frac{\pi}{4}} x^2 d(\sin(2nx)) &\stackrel{I.B.P}{=} -\frac{\pi^3}{192} \ln(2) - \frac{\pi^2}{32} \sum_{n=1}^{\infty} \frac{(-1)^n \sin\left(\frac{\pi n}{2}\right)}{n^2} + \\ \sum_{n=1}^{\infty} \frac{(-1)^n}{n^2} \int_0^{\frac{\pi}{4}} x \sin(2nx) dx &= -\frac{\pi^3}{192} \ln(2) + \frac{\pi^2}{32} G - \sum_{n=1}^{\infty} \frac{(-1)^n}{2n^3} \int_0^{\frac{\pi}{4}} x d(\cos(2nx)) = \\ &= -\frac{\pi^3}{192} \ln(2) + \frac{\pi^2}{32} G - \frac{\pi}{8} \sum_{n=1}^{\infty} \frac{(-1)^n \cos\left(\frac{\pi n}{2}\right)}{n^3} + \sum_{n=1}^{\infty} \frac{(-1)^n}{2n^3} \int_0^{\frac{\pi}{4}} \cos(2nx) dx = \\ &= -\frac{\pi^3}{192} \ln(2) + \frac{\pi^2}{32} G + \\ &= \frac{1}{64} \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n^3} + \sum_{n=1}^{\infty} \frac{(-1)^n \sin\left(\frac{\pi n}{2}\right)}{4n^4} = -\frac{\pi^3}{192} \ln(2) + \frac{\pi^2}{32} G + \frac{3}{256} \zeta(3) - \frac{1}{4} \beta(4) \\ \xi &= -\frac{\pi^3}{192} \ln(2) + \frac{\pi^2}{32} G + \frac{3}{256} \zeta(3) - \frac{1}{4} \left(\frac{\psi^{(3)}\left(\frac{1}{4}\right)}{768} - \frac{\pi^4}{96} \right) \end{aligned}$$

$$\Phi = \frac{\pi^3}{128} \ln(2) + 3\xi = \frac{\pi^3}{128} \ln(2) + \frac{9}{256} \pi \zeta(3) + \frac{\pi^4}{128} + \frac{3\pi^2}{32} G - \frac{\psi^{(3)}\left(\frac{1}{4}\right)}{1024}$$

$$\Omega = \Psi \cdot \Phi = \left(2\zeta(2) - \frac{31}{9}\right) \left(\frac{3}{64} \pi \zeta(2) \ln\left(\frac{1}{2}\right) + \frac{53\zeta(4)}{8} - \frac{1}{1024} \psi^{(3)}\left(\frac{1}{4}\right) + \frac{9}{128} \pi \zeta(3)\right)$$

2527. Find:

$$\Omega = \int_0^{\frac{\pi}{2}} \frac{(1 + \sqrt{x})^2 \sin^2(x)}{x} dx$$

Proposed by Shirvan Tahirov-Azerbaijan

Solution 1 by Bui Hong Suc-Vietnam

$$\begin{aligned} \Omega &= \int_0^{\frac{\pi}{2}} \frac{(1 + \sqrt{x})^2 \sin^2(x)}{x} dx = \frac{1}{2} \int_0^{\frac{\pi}{2}} \frac{(1 + 2\sqrt{x} + x)(1 - \cos(2x))}{x} dx = \\ &= \frac{1}{2} \left(\int_0^{\frac{\pi}{2}} \frac{1 - \cos(2x)}{x} dx + 2 \int_0^{\frac{\pi}{2}} \frac{1 - \cos(2x)}{\sqrt{x}} dx + \int_0^{\frac{\pi}{2}} (1 - \cos(2x)) dx \right) = \\ &= \frac{1}{2} \left(\int_0^{\frac{\pi}{2}} \frac{1 - \cos(2x)}{2x} d(2x) + 2 \int_0^{\frac{\pi}{2}} \frac{1 - \cos(2x)}{\sqrt{x}} dx + \int_0^{\frac{\pi}{2}} (1 - \cos(2x)) dx \right) = \\ &= -\frac{1}{2} \left(\int_0^{\frac{\pi}{2}} \frac{\cos(x) - 1}{x} dx + 4\sqrt{x} \Big|_0^{\frac{\pi}{2}} - 2\sqrt{2} \int_0^{\frac{\pi}{2}} \underbrace{\cos(2x) d(\sqrt{2x})}_{\sqrt{2x} \rightarrow x} + \left(x - \frac{\sin(2x)}{2}\right) \Big|_0^{\frac{\pi}{2}} \right) = \end{aligned}$$

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$$\begin{aligned} & \frac{1}{2} \left(\gamma + \ln(\pi) - Ci(\pi) + 2\sqrt{2\pi} - 2\sqrt{2} \int_0^{\sqrt{\pi}} \cos(x^2) dx + \frac{\pi}{2} \right) = \\ & = \frac{1}{2} \left(\gamma + \ln(\pi) - Ci(\pi) + 2\sqrt{2\pi} - 2\sqrt{2}C(\sqrt{\pi}) + \left(\frac{\pi}{2}\right) \right) \end{aligned}$$

Solution 2 by Shobhit Jain-India

$$\begin{aligned} I &= \int_0^{\frac{\pi}{2}} \frac{(1 + \sqrt{x})^2 \sin^2(x)}{x} dx \\ I &= \int_0^{\frac{\pi}{2}} \frac{(1 + \sqrt{x})^2 \sin^2(x)}{x} dx = \frac{1}{2} \int_0^{\frac{\pi}{2}} (1 + x + 2\sqrt{x}) \left(\frac{1 - \cos(2x)}{2x} \right) dx \stackrel{x \rightarrow \frac{x}{2}}{\cong} \\ & \int_0^{\pi} \left(1 + \frac{x}{2} + \sqrt{2x} \right) \left(\frac{1 - \cos(x)}{x} \right) dx = \frac{1}{2} \int_0^{\pi} \left(\frac{1 - \cos(x)}{x} \right) dx + \\ & \quad \frac{1}{4} \int_0^{\pi} (-\cos(x)) dx + \frac{1}{\sqrt{2}} \int_0^{\pi} \left(\frac{1 - \cos(x)}{\sqrt{x}} \right) dx \\ I &= \frac{1}{2} (\gamma + \ln(\pi) - Ci(\pi)) + \frac{\pi}{4} + \frac{1}{\sqrt{2}} \int_0^{\pi} \left(\frac{1 - \cos(x)}{\sqrt{x}} \right) dx \\ I &= \frac{1}{2} (\gamma + \ln(\pi) - Ci(\pi)) + \frac{\pi}{4} + \sqrt{2\pi} - \frac{1}{\sqrt{2}} \int_0^{\pi} \left(\frac{\cos(x)}{\sqrt{x}} \right) dx \\ I &= \frac{1}{2} (\gamma + \ln(\pi) - Ci(\pi)) + \frac{\pi}{4} + \sqrt{2\pi} - \frac{\sqrt{\pi}}{2} \int_0^{\pi} J_{-\frac{1}{2}}(x) dx \\ I &= \frac{1}{2} (\gamma + \ln(\pi) - Ci(\pi) + \frac{\pi}{2}) + \sqrt{2\pi} - \frac{\sqrt{\pi}}{2} C \end{aligned}$$

Note section:

$\gamma \rightarrow$ Euler Mascheroni's constant

$$C = \int_0^{\pi} J_{-\frac{1}{2}}(x) dx, \quad J_{-\frac{1}{2}}(x) = \sqrt{\frac{2}{\pi x}} \cos(x) \rightarrow \text{Numerical constant}$$

$$Ci(x) = - \int_x^{\infty} \frac{\cos(t)}{t} dt = \gamma + \ln(x) - \int_0^x \frac{1 - \cos(t)}{t} dt$$

2528. Find:

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

Proposed by Shirvan Tahirov-Azerbaijan

Solution 1 by Shohbit Jain-India

$$\begin{aligned}
 & \int_0^1 \frac{x \ln\left(\frac{1}{x}\right)}{(x^2+1)(2x+1)} dx = \\
 &= \frac{1}{5} \int_0^1 \ln\left(\frac{1}{x}\right) \left(\frac{x+2}{1+x^2} - \frac{2}{1+2x}\right) dx = \frac{1}{5} \int_0^1 \frac{x \ln\left(\frac{1}{x}\right)}{x^2+1} dx + \frac{2}{5} \int_0^1 \frac{\ln\left(\frac{1}{x}\right)}{x^2+1} dx - \\
 & \quad - \frac{1}{5} \int_0^2 \frac{\ln\left(\frac{2}{u}\right)}{1+u} du = \frac{1}{5} \int_0^1 \ln\left(\frac{1}{x}\right) \{x - x^3 + x^5 - x^7 + \dots\} dx + \\
 & \quad + \frac{2}{5} \int_0^1 \ln\left(\frac{1}{x}\right) \{1 - x^2 + x^4 - x^6 + \dots\} dx - \frac{1}{5} \int_0^2 \frac{\ln(2)}{1+u} du + \frac{1}{5} \int_0^2 \frac{\ln(u)}{1+u} du \\
 &= \frac{1}{5} \Gamma 2 \left\{ \frac{1}{2^2} - \frac{1}{4^2} + \frac{1}{6^2} - \frac{1}{8^2} + \dots \right\} + \frac{2}{5} \Gamma 2 \left\{ \frac{1}{1^2} - \frac{1}{3^2} + \frac{1}{5^2} - \frac{1}{7^2} + \dots \right\} - \\
 & \quad \frac{\ln(2) \ln(3)}{5} + \frac{1}{5} \int_0^1 \frac{\ln(u)}{1+u} du + \frac{1}{5} \int_0^2 \frac{\ln(u)}{1+u} du \\
 &= \frac{1}{5} \cdot \frac{\eta(2)}{4} + \frac{2G}{5} - \frac{\ln(2) \ln(3)}{5} + \frac{1}{5} \cdot \left(-\frac{\pi^2}{12}\right) - \\
 & \quad \frac{1}{5} \int_{\frac{1}{2}}^1 \frac{\ln(t)}{t(1+t)} dt = \frac{\pi^2}{240} + \frac{2G}{5} - \frac{\ln(2) \ln(3)}{5} - \frac{\pi^2}{60} - \frac{1}{5} \int_{\frac{1}{2}}^1 \frac{\ln(t)}{t} dt + \frac{1}{5} \int_{\frac{1}{2}}^1 \frac{\ln(t)}{1+t} dt = \\
 &= \frac{2G}{5} - \frac{\ln(2) \ln(3)}{5} - \frac{\pi^2}{80} + \frac{\ln^2(2)}{10} + \frac{P}{5} \\
 \text{Now } P &= \int_{\frac{1}{2}}^1 \frac{\ln(t)}{1+t} dt = \sum_{n=1}^{\infty} (-1)^{n+1} \int_{\frac{1}{2}}^1 t^{n-1} \ln(t) dt \\
 \text{Now } \int_{\frac{1}{2}}^1 t^{n-1} \ln(t) dt &= \frac{t^n}{n} \ln(t) \Big|_{\frac{1}{2}}^1 - \int_{\frac{1}{2}}^1 \frac{t^{n-1}}{n} dt = \frac{\ln(2)}{n2^n} + \frac{1}{n^2 2^n} - \frac{1}{n^2} \\
 \text{Therefore : } P &= \sum_{n=1}^{\infty} (-1)^{n+1} \int_{\frac{1}{2}}^1 t^{n-1} \ln(t) dt \\
 &= \sum_{n=1}^{\infty} \left\{ \frac{\ln(2)(-1)^{n+1}}{n2^n} - \frac{1}{n^2} \left(-\frac{1}{2}\right)^n + \frac{(-1)^n}{n^2} \right\} \\
 P &= \ln(2) \ln\left(1 + \frac{1}{2}\right) - Li_2\left(-\frac{1}{2}\right) - \eta(2) = \ln(2) \ln(3) - \ln^2(2) - Li_2\left(-\frac{1}{2}\right) - \frac{\pi^2}{12} \\
 \int_0^1 \frac{x \ln\left(\frac{1}{x}\right)}{(x^2+1)(2x+1)} dx &= \frac{2G}{5} - \frac{\ln(2) \ln(3)}{5} - \frac{\pi^2}{80} + \frac{\ln^2(2)}{10} + \frac{\ln(2) \ln(3)}{5} - \frac{\ln^2(2)}{5} - \\
 & \quad \frac{Li_2\left(-\frac{1}{2}\right)}{5} - \frac{\pi^2}{60} = \frac{2G}{5} - \frac{\ln^2(2)}{10} - \frac{7}{40} \zeta(2) - \frac{1}{5} Li_2\left(-\frac{1}{2}\right)
 \end{aligned}$$

$$\int_0^1 \frac{x \ln\left(\frac{1}{x}\right)}{(x^2+1)(2x+1)} dx = \frac{2G}{5} - \frac{\ln^2(2)}{10} - \frac{7}{40}\zeta(2) - \frac{1}{5}Li_2\left(-\frac{1}{2}\right)$$

Solution 2 by Bui Hong Suc-Vietnam

$$\begin{aligned} \Omega &= \int_0^1 \frac{x \ln\left(\frac{1}{x}\right)}{(x^2+1)(2x+1)} dx \\ \therefore \int_0^1 \frac{\ln^n(x)}{a+x} dx &= -\sum_{k=1}^{\infty} \left(-\frac{1}{a}\right)^k \int_0^1 x^{k-1} \ln^n(x) dx = -\sum_{k=1}^{\infty} \left(-\frac{1}{a}\right)^k x^{kn} \sum_{i=0}^n \frac{(-1)^i \ln^{n-i}(x)}{(n-i)! k^{i+1}} \Big|_0^1 = \\ &= (-1)^{n+1} n! Li_{n+1}\left(-\frac{1}{a}\right) \\ \therefore \int_0^1 \frac{\ln^n(x)}{a+x^2} dx &= -\sum_{k=1}^{\infty} \left(-\frac{1}{a}\right)^k \int_0^1 x^{2k-1} \ln^n(x) dx = -\sum_{k=1}^{\infty} \left(-\frac{1}{a}\right)^k x^{2kn-1} \sum_{i=0}^n \frac{(-1)^i \ln^{n-i}(x)}{(n-i)! (2k-1)^{i+1}} \Big|_0^1 = \\ &= (-1)^{n+1} n! \sum_{k=1}^{\infty} \frac{\left(-\frac{1}{a}\right)^k}{(2k-1)^{n+1}} \end{aligned}$$

$$\begin{aligned} 1)\psi_n &= \int_0^1 \frac{x \ln^n\left(\frac{1}{x}\right)}{(x^2+1)(2x+1)} dx = \frac{(-1)^n}{5} \underbrace{\int_0^1 \frac{x \ln^n(x)}{1+x^2} dx}_{x^2 \rightarrow x} + \frac{2(-1)^n}{5} \int_0^1 \frac{\ln^n(x)}{1+x^2} dx \\ &\quad - \frac{2(-1)^n}{5} \int_0^1 \frac{\ln^n(x)}{1+2x} dx = \end{aligned}$$

$$\begin{aligned} &\frac{(-1)^n}{5 \cdot 2^{n+1}} \int_0^1 \frac{\ln^n(x)}{1+x} dx + \frac{2(-1)^n}{5} \int_0^1 \frac{\ln^n(x)}{1+x^2} dx - \frac{(-1)^n}{5} \int_0^1 \frac{\ln^n(x)}{x+\frac{1}{2}} dx = \frac{(-1)^n}{5 \cdot 2^{n+1}} (-1)^{n+1} n! Li_{n+1}(-1) + \\ &\frac{2(-1)^n}{5} \cdot n! \cdot (-1)^{n+1} \sum_{k=1}^{\infty} \frac{(-1)^k}{(2k-1)^{n+1}} - \frac{(-1)^n}{5} \cdot n! \cdot (-1)^{n+1} \cdot Li_{n+1}(-2) = \\ &\frac{n!}{5} \left\{ \frac{1}{2^{n+1}} (1-2^{-n})\zeta(n+1) + 2\beta(n+1) + Li_{n+1}(-2) \right\} \end{aligned}$$

$$\begin{aligned} \text{iff } n=1: \psi &= \int_0^1 \frac{x \ln\left(\frac{1}{x}\right)}{(x^2+1)(2x+1)} dx = \frac{1}{5} \left\{ \frac{1}{2^2} (1-2^{-1})\zeta(2) + 2\beta(2) + Li_2(-2) \right\} = \\ &\frac{1}{5} \left\{ \frac{1}{8}\zeta(2) + 2G - Li_2\left(-\frac{1}{2}\right) - \frac{\ln^2(2)}{2} + 2Li_2(-1) \right\} \\ &= \frac{1}{5} \left\{ \frac{1}{8}\zeta(2) + 2G - Li_2\left(-\frac{1}{2}\right) - \frac{\ln^2(2)}{2} - \zeta(2) \right\} \end{aligned}$$

$$\int_0^1 \frac{x \ln\left(\frac{1}{x}\right)}{(x^2+1)(2x+1)} dx = \frac{2G}{5} - \frac{\ln^2(2)}{10} - \frac{7}{40}\zeta(2) - \frac{1}{5}Li_2\left(-\frac{1}{2}\right)$$

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2529. Find:

$$\Omega = \int_1^{\infty} \frac{x \ln^2(x)}{(1+x)^2(3+x)} dx$$

Proposed by Shirvan Tahirov-Azerbaijan

Solution 1 by Shobhit Jain-India

$$\begin{aligned} \Omega &= \int_1^{\infty} \frac{x \ln^2(x)}{(1+x)^2(3+x)} dx = \int_0^1 \frac{\ln^2(x)}{(1+x)^2(3x+1)} dx \text{ put } x = \frac{1}{x} \\ &= \int_0^1 \ln^2(x) \left(\frac{\frac{9}{4}}{1+3x} - \frac{\frac{3}{4}}{1+x} - \frac{\frac{1}{2}}{(1+x)^2} \right) dx \\ &= \frac{9}{4} \int_0^1 \frac{\ln^2(x)}{1+3x} dx - \frac{3}{4} \int_0^1 \frac{\ln^2(x)}{1+x} dx - \frac{1}{2} \int_0^1 \frac{\ln^2(x)}{(1+x)^2} dx \\ &= \frac{9}{4} A - \frac{3}{4} B - \frac{1}{2} C \\ B &= \int_0^1 \ln^2(x)(1-x+x^2-x^3+\dots) dx = \Gamma 3 \left(\frac{1}{1^3} - \frac{1}{2^3} + \frac{1}{3^3} - \frac{1}{4^3} + \dots \right) = 2\eta(3) \\ &= \frac{3}{2} \zeta(3) \\ C &= \int_0^1 \ln^2(x)(1-2x+3x^2-4x^3+\dots) dx = \Gamma 3 \left(\frac{1}{1^3} - \frac{2}{2^3} + \frac{3}{3^3} - \frac{4}{4^3} + \dots \right) = 2\eta(2) \\ &= \zeta(2) \\ A &= \int_0^1 \frac{\ln^2(x)}{1+3x} dx \stackrel{x=\frac{x}{3}}{=} \frac{1}{3} \int_0^3 \frac{(\ln(x) - \ln(3))^2}{1+x} dx = \frac{1}{3} \int_0^3 \frac{\ln^2(x)}{1+x} dx \\ &\quad - \frac{2}{3} \ln(3) \int_0^3 \frac{\ln(x)}{1+x} dx + \\ &\quad \frac{\ln^2(3)}{3} \int_0^3 \frac{dx}{1+x} = \frac{1}{3} \int_0^3 \frac{\ln^2(x)}{1+x} dx - \frac{2}{3} \ln(3) \int_0^3 \frac{\ln(x)}{1+x} dx + \frac{2}{3} \ln^2(3) \ln(2) \\ \text{Therefore : } \Omega &= \frac{3}{4} \int_0^3 \frac{\ln^2(x)}{1+x} dx \\ &\quad - \frac{3}{2} \ln(3) \int_0^3 \frac{\ln(x)}{1+x} dx + \frac{3}{2} \ln^2(3) \ln(2) - \frac{9}{8} \zeta(3) - \frac{1}{2} \zeta(2) \\ \text{Now :} \\ \int_0^3 \frac{\ln(x)}{1+x} dx &= \ln(x) \ln(1+x) \Big|_0^3 - \int_0^3 \frac{\ln(1+x)}{x} dx = 2 \ln(2) \ln(3) + Li_2(-3) \end{aligned}$$

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$$\int_0^3 \frac{\ln^2(x)}{1+x} dx = \ln^2(x)\ln(1+x) \Big|_0^3 - 2 \int_0^3 \frac{\ln(x)\ln(1+x)}{x} dx = 2 \ln(2)\ln^2(3) +$$

$$2 \int_0^3 \ln(x) d(\text{Li}_2(-x)) = 2 \ln(2)\ln^2(3) + 2 \ln(x)\text{Li}_2(-x) \Big|_0^3 - \int_0^3 \frac{\text{Li}_2(-x)}{x} dx =$$

$$2 \ln(2)\ln^2(3) + 2 \ln(3)\text{Li}_2(-3) - 2\text{Li}_3(-3)$$

Hence : $\Omega = \frac{3}{4} \{2 \ln(2)\ln^2(3) + 2 \ln(3)\text{Li}_2(-3) - 2\text{Li}_3(-3)\} -$

$$\frac{2}{3} \ln(3) \{2 \ln(2)\ln(3) + \text{Li}_2(-3)\} + \frac{3}{2} \ln^2(3)\ln(2) - \frac{9}{8} \zeta(3) - \frac{1}{2} \zeta(2)$$

$$\int_1^{\infty} \frac{x \ln^2(x)}{(1+x)^2(3+x)} dx = -\frac{9}{8} \zeta(3) - \frac{1}{2} \zeta(2) - \frac{3}{2} \text{Li}_3(-3)$$

Solution 2 by Bui Hong Suc-Vietnam

$$\psi = \int_1^{\infty} \frac{x \ln^2(x)}{(1+x)^2(3+x)} dx$$

$$\psi_n = \int_1^{\infty} \frac{x \ln^n(x)}{(1+x)^2(3+x)} dx \stackrel{x=\frac{1}{x}}{\cong} \int_0^1 \frac{\frac{1}{x} \ln^n(\frac{1}{x})}{\left(\frac{1}{x}+1\right)^2 \left(\frac{1}{x}+3\right) x^2} dx$$

$$= (-1)^n \int_0^1 \frac{\ln^n(x)}{(1+x)^2(3x+1)} dx =$$

$$\frac{(-1)^n}{4} \left\{ 3 \cdot 3 \int_0^1 \frac{\ln^n(x)}{3x+1} dx - 3 \int_0^1 \frac{\ln^n(x)}{1+x} dx - 2 \int_0^1 \frac{\ln^n(x)}{(1+x)^2} dx \right\}$$

$$= \frac{(-1)^n}{4} (3A - 3B - 2C)$$

$$A = 3 \int_0^1 \frac{\ln^n(x)}{3x+1} dx = \int_0^1 \frac{\ln^n(x)}{x+\frac{1}{3}} dx = (-1)^{n+1} n! \text{Li}_{n+1}(-3)$$

$$B = \int_0^1 \frac{\ln^n(x)}{1+x} dx = (-1)^{n+1} n! \text{Li}_{n+1}(-1) = (-1)^n n! (1-2^{-n}) \zeta(n+1)$$

$$C = \int_0^1 \frac{\ln^n(x)}{(1+x)^2} dx =$$

$$= \int_0^1 \ln^n(x) d\left(\frac{x}{x+1}\right) = \frac{x \ln^n(x)}{x+1} \Big|_0^1 - n \int_0^1 \frac{\ln^{n-1}(x)}{x+1} dx = (-1)^{n+1} n! \text{Li}_n(-1)$$

$$\psi_n = \frac{(-1)^n}{4} (3A - 3B - 2C) =$$

$$(-1)^n \frac{3(-1)^{n+1} n! \text{Li}_{n+1}(-3) - 3(-1)^n n! (1-2^{-n}) \zeta(n+1) - 2(-1)^{n+1} n! \text{Li}_n(-1)}{4} =$$

$$-\frac{n!}{4} (3\text{Li}_{n+1}(-3) + 3(1-2^{-n}) \zeta(n+1) + 2\eta(n))$$

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If : $n = 2$

$$\psi = \int_1^{\infty} \frac{x \ln^2(x)}{(1+x)^2(3+x)} dx = -\frac{3}{4} \cdot 4 \left(3Li_3(-3) + 3(1-2^{-2})\zeta(2+1) + 2\eta(2) \right)$$

$$\int_1^{\infty} \frac{x \ln^2(x)}{(1+x)^2(3+x)} dx = -\frac{9}{8}\zeta(3) - \frac{1}{2}\zeta(2) - \frac{3}{2}Li_3(-3)$$

Solution 3 by Obiajunwa Januarius-Nigeria

$$\begin{aligned} & \int_1^{\infty} \frac{x \ln^2(x)}{(1+x)^2(3+x)} dx \\ & \int_1^{\infty} \frac{x \ln^2(x)}{(1+x)^2(3+x)} dx \stackrel{x \rightarrow \frac{1}{x}}{\cong} \int_0^1 \frac{\ln^2(x)}{(1+x)^2(3x+1)} dx = \frac{9}{4} \int_0^1 \frac{\ln^2(x)}{1+3x} dx - \\ & \frac{3}{4} \int_0^1 \frac{\ln^2(x)}{1+x} dx - \frac{1}{2} \int_0^1 \frac{\ln^2(x)}{(1+x)^2} dx = \frac{9}{4} \sum_{n=0}^{\infty} (-1)^n 3^n \int_0^1 x^n \ln^2(x) dx - \\ & \frac{3}{4} \sum_{n=0}^{\infty} (-1)^n \int_0^1 x^n \ln^2(x) dx - \frac{1}{2} \sum_{n=1}^{\infty} (-1)^{n-1} n \int_0^1 x^{n-1} \ln^2(x) dx = \\ & \frac{9}{4} \sum_{n=0}^{\infty} (-1)^n 3^n \frac{\partial^2}{\partial n^2} \left[\int_0^1 x^n dx \right] - \frac{3}{4} \sum_{n=0}^{\infty} (-1)^n \frac{\partial^2}{\partial n^2} \left[\int_0^1 x^n dx \right] - \\ & \frac{1}{2} \sum_{n=1}^{\infty} (-1)^{n-1} n \frac{\partial^2}{\partial n^2} \left[\int_0^1 x^{n-1} dx \right] = \frac{9}{4} \sum_{n=0}^{\infty} (-1)^n 3^n \frac{\partial^2}{\partial n^2} \left[\frac{1}{n+1} \right] - \\ & \frac{3}{4} \sum_{n=0}^{\infty} (-1)^n \frac{\partial^2}{\partial n^2} \left[\frac{1}{n+1} \right] - \frac{1}{2} \sum_{n=1}^{\infty} (-1)^{n-1} n \frac{\partial^2}{\partial n^2} \left[\frac{1}{n} \right] = \frac{9}{4} (-1)^2 2! \sum_{n=0}^{\infty} \frac{(-1)^n 3^n}{(n+1)^3} - \\ & \frac{3}{4} (-1)^2 2! \sum_{n=0}^{\infty} \frac{(-1)^n}{(n+1)^3} - \frac{1}{2} (-1)^2 2! \sum_{n=1}^{\infty} \frac{(-1)^{n-1} n^{n+1=m}}{n^3} \cong \frac{9}{2} \sum_{m=1}^{\infty} \frac{(-1)^{m-1} 3^{m-1}}{m^3} - \\ & \frac{3}{2} \eta(3) - \eta(2) = -\frac{3}{2} Li_3(-3) - \frac{3}{2} \cdot \frac{3}{4} \zeta(3) - \frac{1}{2} \zeta(2) \\ & \int_1^{\infty} \frac{x \ln^2(x)}{(1+x)^2(3+x)} dx = -\frac{9}{8}\zeta(3) - \frac{1}{2}\zeta(2) - \frac{3}{2}Li_3(-3) \end{aligned}$$

2530. Find:

$$\int_0^1 \left(\arctan^3(x) + x^2 Li_3(-x^3) \right) dx$$

Proposed by Shirvan Tahirov-Azerbaijan

Solution 1 by Bui Hong Suc-Vietnam

General problem and full solution :

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$$\therefore \ln(\cos(y)) = -\ln(2) - \sum_{n=1}^{\infty} \frac{(-1)^n}{n} \cos(2ny), \quad |y| < \frac{\pi}{2}$$

$$\therefore \int y^m \cos(ay) dy = \sum_{j=0}^{\infty} j! \binom{m}{j} \frac{y^{m-j}}{a^{j+1}} \sin\left(ay + j\frac{\pi}{2}\right)$$

For $m, n, k \in \mathbb{Z}^+$: $S = \int_0^1 \left(\arctan^m(x) + x^{k-1} Li_n(ax^k) \right) dx = \int_0^1 \arctan^m(x) dx + \int_0^1 x^{k-1} Li_n(ax^k) dx = I + J$

$$1) I = \int_0^1 \arctan^{m+2}(x) dx \stackrel{x=\tan(y)}{\cong} \int_0^{\frac{\pi}{4}} y^{m+2} d(\tan(y)) = y^{m+2} \tan(y) \Big|_0^{\frac{\pi}{4}} - (m+2) \int_0^{\frac{\pi}{4}} y^{m+1} \tan(y) dy = \left(\frac{\pi}{4}\right)^{m+2} - (m+2) y^{m+1} \ln(\cos(y)) \Big|_0^{\frac{\pi}{4}} +$$

$$(m+2)(m+1) \underbrace{\int_0^{\frac{\pi}{4}} y^m \ln(\cos(y)) dy}_A$$

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

$$a) A = \int_0^{\frac{\pi}{4}} y^m \ln(\cos(y)) dy = -\int_0^{\frac{\pi}{4}} y^m (\ln(2) + \sum_{a=1}^{\infty} \frac{(-1)^a}{a} \cos(2ay)) dy = -\ln(2) \int_0^{\frac{\pi}{4}} y^m dy +$$

$$\sum_{a=1}^{\infty} \frac{(-1)^a}{a} \int_0^{\frac{\pi}{4}} y^m \cos(2ay) dy = -\left(\frac{\pi}{4}\right)^m \ln(2) + \sum_{a=1}^{\infty} \frac{(-1)^a}{a} \sum_{j=0}^{\infty} j! \binom{m}{j} \frac{y^{m-j}}{(2a)^{j+1}} \sin\left(ay + j\frac{\pi}{2}\right) \Big|_0^{\frac{\pi}{4}}$$

$$= -\left(\frac{\pi}{4}\right)^m \ln(2) + \sum_{j=0}^0 \frac{j!}{2^{j+1}} \binom{m}{j} \left(\frac{\pi}{4}\right)^{m-j} \sum_{a=1}^{\infty} \frac{(-1)^a}{a^{j+2}} \sin\left(\frac{a\pi}{2} + j\frac{\pi}{2}\right) - \frac{m!}{2^{m+1}} \sin\left(\frac{m\pi}{2}\right) \sum_{a=1}^{\infty} \frac{(-1)^a}{a^{m+2}} =$$

$$-\left(\frac{\pi}{4}\right)^m \ln(2) + \sum_{j=0}^0 \frac{j!}{2^{j+1}} \binom{m}{j} \left(\frac{\pi}{4}\right)^{m-j} \sum_{a=1}^{\infty} \frac{(-1)^a}{a^{j+2}} \underbrace{\left(\begin{matrix} \sin\left(\frac{a\pi}{2}\right) \cos\left(\frac{j\pi}{2}\right) \\ + \cos\left(\frac{a\pi}{2}\right) \sin\left(\frac{j\pi}{2}\right) \end{matrix} \right)}_D +$$

$$= \frac{m!}{2^{m+1}} \sin\left(\frac{m\pi}{2}\right) (1 - 2^{-1-m}) \zeta(m+2) - \left(\frac{\pi}{4}\right)^m \ln(2) +$$

$$\sum_{j=0}^0 \frac{j!}{2^{j+1}} \binom{m}{j} \left(\frac{\pi}{4}\right)^{m-j} D$$

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$$\begin{aligned}
 D &= \sum_{a=1}^{\infty} \frac{(-1)^a}{a^{j+2}} \left(\sin\left(\frac{a\pi}{2}\right) \cos\left(\frac{j\pi}{2}\right) + \cos\left(\frac{a\pi}{2}\right) \sin\left(\frac{j\pi}{2}\right) \right) = \\
 &= \cos\left(\frac{j\pi}{2}\right) \sum_{a=1}^{\infty} \frac{(-1)^a}{a^{j+2}} \sin\left(\frac{a\pi}{2}\right) + \sin\left(\frac{j\pi}{2}\right) \sum_{a=1}^{\infty} \frac{(-1)^a}{a^{j+2}} \cos\left(\frac{a\pi}{2}\right) \\
 &= -\cos\left(\frac{j\pi}{2}\right) \sum_{a=0}^{\infty} \frac{(-1)^a}{(2a+1)^{j+2}} + \\
 &= \sin\left(\frac{j\pi}{2}\right) \sum_{a=0}^{\infty} \frac{1}{(2a)^{j+2}} = -\cos\left(\frac{j\pi}{2}\right) \beta(j+2) + \frac{1}{2^{j+2}} \sin\left(\frac{j\pi}{2}\right) \zeta(j+2) \\
 A &= \frac{m!}{2^{m+1}} \sin\left(\frac{m\pi}{2}\right) (1 - 2^{-1-m}) \zeta(m+2) - \left(\frac{\pi}{4}\right)^m \ln(2) + \\
 &= \sum_{j=0}^0 \frac{j!}{2^{j+1}} \binom{m}{j} \left(\frac{\pi}{4}\right)^{m-j} \left(\frac{1}{2^{j+2}} \sin\left(\frac{j\pi}{2}\right) \zeta(j+2) - \cos\left(\frac{j\pi}{2}\right) \beta(j+2) + \frac{1}{2^{j+2}} \right) \\
 \text{Then : } I &= \left(\frac{\pi}{4}\right)^{m+2} + (m+2) \left(\frac{\pi}{4}\right)^{m+1} \ln(\sqrt{2}) + \\
 &= \frac{(m+2)(m)}{(m+2)(m)} \left\{ \frac{m!}{2^{m+1}} \sin\left(\frac{m\pi}{2}\right) (1 - 2^{-1-m}) \zeta(m+2) - \left(\frac{\pi}{4}\right)^m \ln(2) + \right. \\
 &+ \left. \sum_{j=0}^0 \frac{j!}{2^{j+1}} \binom{m}{j} \left(\frac{\pi}{4}\right)^{m-j} \left(\frac{1}{2^{j+2}} \sin\left(\frac{j\pi}{2}\right) \zeta(j+2) - \cos\left(\frac{j\pi}{2}\right) \beta(j+2) + \frac{1}{2^{j+2}} \right) \right\} \\
 2) J &= \int_0^1 x^{k-1} Li_n(ax^k) dx \stackrel{ax^k \rightarrow x}{=} \frac{1}{ka} \int_0^a Li_n(x) dx = \frac{1}{ka} K_n \\
 K_n &= \int_0^a Li_n(x) dx \\
 &= x Li_n(x) \Big|_0^a - \int_0^a x \frac{\partial Li_n(x)}{\partial x} dx = a Li_n(a) - \int_0^a Li_{n-1}(x) dx = a Li_n(a) \\
 &- K_{n-1} \\
 &= (-1)^0 a Li_n(a) + (-1)^1 a Li_{n-1}(a) + (-1)^2 a Li_{n-2}(a) + (-1)^3 K_{n-3} = \\
 a \sum_{k=0}^{n-1} (-1)^k Li_{n-k}(a) + (-1)^{n-1} K_{n-1} &= a \sum_{k=0}^{n-1} (-1)^k Li_{n-k}(a) + (-1)^{n-1} \int_0^a Li_1(x) dx = \\
 a \sum_{k=0}^{n-1} (-1)^k Li_{n-k}(a) + (-1)^{n-1} \int_0^a \ln(1-x) d(1-x) &= a \sum_{k=0}^{n-1} (-1)^k Li_{n-k}(a) + \\
 (-1)^{n-1} \{ (1-x) \ln(1-x) + x \} \Big|_0^a + a \sum_{k=0}^{n-1} (-1)^k Li_{n-k}(a) & \\
 + (-1)^{n-1} \{ (1-a) \ln(1-a) + a \} & \\
 \text{Then :} &
 \end{aligned}$$

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$$J = \frac{\sum_{k=0}^{n-1} (-1)^k Li_{n-k}(a)}{k} + (-1)^{n-1} \frac{\{(1-a) \ln(1-a) + a\}}{ka}$$

Therefore : $S = I + J$

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

$$+ 1) \left\{ \sum_{j=0}^0 \frac{j!}{2^{j+1}} \binom{m}{j} \left(\frac{\pi}{4}\right)^{m-j} \left(\frac{1}{2^{j+2}} \sin\left(\frac{j\pi}{2}\right) \zeta(j+2) - \cos\left(\frac{j\pi}{2}\right) \beta(j+2) + \frac{1}{2^{j+2}} \right) \right\} + \frac{\sum_{k=0}^{n-1} (-1)^k Li_{n-k}(a)}{k} + (-1)^{n-1} \frac{\{(1-a) \ln(1-a) + a\}}{ka}$$

Solution 2 by Quadri Faruk Temitope-Nigeria

$$\Omega = \int_0^1 (\arctan^3(x) + x^2 Li_3(-x^3)) dx = \int_0^1 \arctan^3(x) dx + \int_0^1 x^2 Li_3(-x^3) dx$$

$$= I_1 + I_2$$

$$I_1 = \int_0^1 \arctan^3(x) dx \quad \left\{ x = \tan(y), \quad dx = \sec^2(y) \left[0, \frac{\pi}{4}\right] \right\}$$

$$I_1 = \int_0^{\frac{\pi}{4}} \arctan^3(\tan(y)) \cdot \sec^2(y) dy = \int_0^{\frac{\pi}{4}} y^3 \sec^2(y) dy$$

$$= y^3 \tan(y) \Big|_0^{\frac{\pi}{4}} - 3 \int_0^{\frac{\pi}{4}} y^2 \tan(y) dy =$$

$$\frac{\pi^3}{64} - 3 \underbrace{\int_0^{\frac{\pi}{4}} y^2 \tan(y) dy}_A$$

$$A = \int_0^{\frac{\pi}{4}} y^2 \tan(y) dy = -y^2 \ln(\cos(y)) \Big|_0^{\frac{\pi}{4}} + 2 \int_0^{\frac{\pi}{4}} y \ln(\cos(y)) dy$$

$$= \frac{\pi^2}{32} \ln(2) - 2 \ln(2) \int_0^{\frac{\pi}{4}} y dy -$$

$$2 \sum_{n=1}^{\infty} \frac{(-1)^n}{n} \int_0^{\frac{\pi}{4}} y \cos(2ny) dy$$

$$= \frac{\pi^2}{32} \ln(2) - 2 \ln(2) \left[\frac{1}{2} \cdot \frac{\pi^2}{16} \right] - 2 \sum_{n=1}^{\infty} \frac{(-1)^n}{n} \mathcal{R} \int_0^{\frac{\pi}{4}} y e^{-2iny} dy =$$

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$$\begin{aligned} & \frac{\pi^2}{32} \ln(2) - \frac{\pi^2}{16} \ln(2) - 2\mathcal{R} \sum_{n=1}^{\infty} \frac{(-1)^n}{n} \left[\frac{-1 + e^{-\frac{i\pi n}{2}} + \frac{i\pi n}{2} e^{-\frac{i\pi n}{2}}}{4n^2} \right] = \\ & -2 \sum_{n=1}^{\infty} \frac{(-1)^n}{n} \left[\frac{\pi \sin\left(\frac{\pi n}{2}\right)}{8n} + \frac{\cos\left(\frac{\pi n}{2}\right)}{4n^2} - \frac{1}{4n^2} \right] = -\frac{\pi}{4} \sum_{n=1}^{\infty} \frac{(-1)^n \sin\left(\frac{\pi n}{2}\right)}{n^2} - \\ & \frac{1}{2} \sum_{n=1}^{\infty} \frac{(-1)^n \cos\left(\frac{\pi n}{2}\right)}{n^3} + \frac{1}{2} \sum_{n=1}^{\infty} \frac{(-1)^n}{n^3} - \frac{\pi^2}{32} \ln(2) \\ & A = \frac{\pi}{4} G + \frac{3}{64} \zeta(3) - \frac{3}{8} \zeta(3) - \frac{\pi^2}{32} \ln(2) \\ & I_1 = \frac{\pi^3}{64} - 3A = \frac{\pi^3}{64} - \frac{3\pi}{4} G + \frac{63}{64} \zeta(3) + \frac{3\pi^2}{32} \ln(2) \\ & I_2 = \int_0^1 x^2 Li_3(-x^3) dx \left\{ u = x^3, \frac{du}{dx} = 3x^2, dx = \frac{du}{3x^2} \right\} \\ & I_2 = \frac{1}{3} \int_0^1 Li_3(-u) du \stackrel{u=x}{\cong} \frac{1}{3} \int_0^1 Li_3(-x) dx \left\{ u = Li_3(-x), \right. \\ & \left. \frac{du}{dx} = \frac{Li_2(-x)}{x}, du = dx \quad v = x \right\} \\ & I_2 = \frac{1}{3} \left[x Li_3(-x) \right]_0^1 - \int_0^1 Li_2(-x) dx = \frac{1}{3} \left(-\frac{3}{4} \zeta(3) - \left(-\frac{\zeta(2)}{2} + 2 \ln(2) - 1 \right) \right) = \\ & I_2 = -\frac{1}{4} \zeta(3) + \frac{\zeta(2)}{6} - \frac{2}{3} \ln(2) + \frac{1}{3} \\ & \Omega = \int_0^1 \left(\arctan^3(x) + x^2 Li_3(-x^3) \right) dx \\ & = \frac{\pi^3}{64} - \frac{3\pi}{4} G + \frac{47}{64} \zeta(3) + \frac{3\pi^2}{32} \ln(2) + \frac{\zeta(2)}{6} - \frac{2}{3} \ln(2) + \frac{1}{3} \end{aligned}$$

Solution 3 by Shobhit Jain-India

$$I = \int_0^1 \left(\arctan^3(x) + x^2 Li_3(-x^3) \right) dx = M + K$$

$$M = \int_0^1 \arctan^3(x) dx$$

$$= \int_0^{\frac{\pi}{4}} \theta^3 d(\tan(\theta)) = \theta^3 \tan(\theta) \Big|_0^{\frac{\pi}{4}} - 3 \int_0^{\frac{\pi}{4}} \theta^2 \tan(\theta) d(\theta) = \frac{\pi^3}{64} +$$

$$3 \int_0^{\frac{\pi}{4}} \theta^2 d(\ln(2 \cos(\theta))) = \frac{\pi^3}{64} + 3 \cdot \frac{\pi^2}{16} \cdot \ln\left(\frac{2}{\sqrt{2}}\right) - 3 \int_0^{\frac{\pi}{4}} \ln(2 \cos(\theta)) = \frac{\pi^3}{64} + \frac{3\pi^2}{32} \ln(2) -$$

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$$\frac{3}{2} \int_0^{\frac{\pi}{2}} \theta \ln(2 \cos(\frac{\theta}{2})) d\theta \text{ by replacing } \theta \text{ with } \theta/2$$

$$\begin{aligned} \text{Now : } \ln(2 \cos(\frac{\theta}{2})) &= \sum_{n=1}^{\infty} (-1)^{n-1} \frac{\cos(n\theta)}{n} \\ \int_0^{\frac{\pi}{2}} \theta \ln(2 \cos(\frac{\theta}{2})) d\theta &= \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n} \int_0^{\frac{\pi}{2}} \theta \cos(n\theta) d\theta \\ &= \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n} \left\{ \frac{\theta \sin(n\theta)}{n} + \frac{\cos(n\theta)}{n^2} \right\} \Big|_0^{\frac{\pi}{2}} = \\ &= \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n} \left\{ \frac{\frac{\pi}{2} \sin(\frac{n\pi}{2})}{n} + \frac{\cos(\frac{n\pi}{2})}{n^2} - \frac{1}{n^2} \right\} \\ &= \frac{\pi}{2} \sum_{n=1}^{\infty} (-1)^{n-1} \frac{\sin(\frac{n\pi}{2})}{n^2} + \sum_{n=1}^{\infty} (-1)^{n-1} \frac{\sin(\frac{n\pi}{2})}{n^3} - \\ &= \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n^3} = \frac{\pi}{2} \left\{ \frac{1}{1^2} - \frac{1}{3^2} + \frac{1}{5^2} - \dots \right\} + \left\{ \frac{1}{2^3} - \frac{1}{4^3} + \frac{1}{6^3} - \dots \right\} - \left\{ \frac{1}{1^3} - \frac{1}{2^3} + \frac{1}{3^3} - \dots \right\} = \\ \frac{\pi}{2} G + \frac{\eta(3)}{8} - \eta(3) &= \frac{\pi}{2} G - \frac{21}{32} \zeta(3) \\ M = \frac{\pi^3}{64} + \frac{3\pi^2}{32} \ln(2) - \frac{3}{2} \left\{ \frac{\pi}{2} G - \frac{21}{32} \zeta(3) \right\} &= \frac{\pi^3}{64} + \frac{3\pi^2}{32} \ln(2) + \frac{63}{64} \zeta(3) - \frac{3\pi}{4} G \end{aligned}$$

Now

$$K = \int_0^1 x^2 Li_3(-x^3) dx = \frac{1}{3} \int_0^1 Li_3(-t) dt \text{ By substituting } t = x^3$$

$$Li_3(-t) = \sum_{n=1}^{\infty} (-1)^n \frac{t^n}{n^3}$$

$$\text{Therefore } K = \frac{1}{3} \sum_{n=1}^{\infty} \frac{(-1)^n}{n^3(n+1)} = \frac{1}{3} \sum_{n=1}^{\infty} (-1)^n \left\{ \frac{1}{n^3} - \frac{1}{n^2} + \frac{1}{n} - \frac{1}{n+1} \right\} =$$

$$\frac{1}{3} \{-\eta(3) + \eta(2) - \ln(2) + 1 - \ln(2)\} = \frac{1}{3} \left\{ -\frac{3}{4} \zeta(3) + \frac{1}{2} \zeta(2) + 1 - 2 \ln(2) \right\} =$$

$$\frac{\pi^2}{36} - \frac{1}{4} \zeta(3) - \frac{2}{3} \ln(2) + \frac{1}{3}$$

$$I = \int_0^1 (\arctan^3(x) + x^2 Li_3(-x^3)) dx = M + K$$

$$= \frac{\pi^3}{64} + \frac{3\pi^2}{32} \ln(2) + \frac{63}{64} \zeta(3) - \frac{3\pi}{4} G +$$

$$\frac{\pi^2}{36} - \frac{1}{4} \zeta(3) - \frac{2}{3} \ln(2) + \frac{1}{3}$$

$$I = \int_0^1 (\arctan^3(x) + x^2 Li_3(-x^3)) dx$$

$$= \frac{\pi^3}{64} - \frac{3\pi}{4} G + \frac{47}{64} \zeta(3) + \frac{3\pi^2}{32} \ln(2) + \frac{\zeta(2)}{6} - \frac{2}{3} \ln(2) + \frac{1}{3}$$

2531. Find a closed form:

$$I = \sum_{n=1}^{\infty} \frac{\left(\frac{1}{3}\right)^{n+\frac{3}{2}}}{n \left(n + \frac{3}{2}\right) 2^n C_n}$$

Proposed by Akerele Olofin Segun-Nigeria

Solution by Shobhit Jain-India

$$I = \sum_{n=1}^{\infty} \frac{\left(\frac{1}{3}\right)^{n+\frac{3}{2}}}{n \left(n + \frac{3}{2}\right) 2^n C_n} = \frac{2}{\sqrt{3}} \sum_{n=1}^{\infty} \frac{1}{3^{n+1} n(2n+3) 2^n C_n} =$$

$$= \frac{2}{\sqrt{3}} \int_0^1 \sum_{n=1}^{\infty} \frac{x^{2n+2} n! n!}{3^{n+1} n (2n)!} dx = \frac{2}{\sqrt{3}} \int_0^1 \sum_{n=1}^{\infty} \frac{x^{2n+2} \Gamma(n) \Gamma(n+1)}{3^{n+1} \Gamma(2n+1)} dx =$$

$$= \frac{2}{\sqrt{3}} \int_0^1 \sum_{n=1}^{\infty} \frac{x^{2n+2}}{3^{n+1}} B(n, n+1) dx = \frac{2}{\sqrt{3}} \int_0^1 \int_0^1 \sum_{n=1}^{\infty} \frac{x^{2n+2}}{3^{n+1}} (1-t)^{n-1} t^n dt dx =$$

$$= \frac{2}{\sqrt{3}} \int_0^1 \int_0^1 \frac{\frac{x^4 t}{3^2}}{1 - \frac{x^2}{3} t(1-t)} dt dx = \frac{2}{3\sqrt{3}} \int_0^1 \int_0^1 \frac{x^4 t}{3 - x^2 t(1-t)} dt dx =$$

$$\int_0^1 \frac{t}{3 - x^2 t(1-t)} dt \stackrel{t \rightarrow 1-t}{=} \int_0^1 \frac{1-t}{3 - x^2 t(1-t)} dt = \frac{1}{2} \int_0^1 \frac{1}{3 - x^2 t(1-t)} dt =$$

$$= \frac{1}{2} \int_0^1 \frac{1}{3 - \frac{x^2}{4} + \left(xt - \frac{x}{2}\right)^2} dt = \frac{1}{2x\sqrt{3 - \frac{x^2}{4}}} \left[\tan^{-1} \left(\frac{xt - \frac{x}{2}}{\sqrt{3 - \frac{x^2}{4}}} \right) \right]_{t=0}^{t=1} =$$

$$= \frac{2}{x\sqrt{12 - x^2}} \tan^{-1} \left(\frac{x}{\sqrt{12 - x^2}} \right) = \frac{2}{x\sqrt{12 - x^2}} \sin^{-1} \left(\frac{x}{\sqrt{12}} \right)$$

Therefore,

$$I = \frac{2}{3\sqrt{3}} \int_0^1 \frac{2x^4}{x\sqrt{12 - x^2}} \sin^{-1} \left(\frac{x}{\sqrt{12}} \right) dx = \frac{4}{3\sqrt{3}} \int_0^1 \frac{x^3}{\sqrt{12 - x^2}} \sin^{-1} \left(\frac{x}{\sqrt{12}} \right) dx$$

$$= 32 \int_0^{\phi} \theta \sin^3 \theta d\theta$$

by substituting $\theta = \sin^{-1}\left(\frac{x}{\sqrt{12}}\right)$ or $x = \sqrt{12}\sin\theta$

$$= 8 \int_0^{\phi} \theta(3\sin\theta - \sin 3\theta) d\theta, \quad \text{by using } \sin^3\theta = \frac{3\sin\theta - \sin 3\theta}{4}$$

here, $\phi = \sin^{-1}\left(\frac{1}{\sqrt{12}}\right) = \cos^{-1}\left(\frac{\sqrt{11}}{\sqrt{12}}\right) = \tan^{-1}\left(\frac{1}{\sqrt{11}}\right)$

$$\Rightarrow I = 8 \left[\theta \left(\frac{\cos 3\theta}{3} - 3\cos\theta \right) \right]_0^{\phi} - 8 \int_0^{\phi} \left(\frac{\cos 3\theta}{3} - 3\cos\theta \right) d\theta$$

$$= 8\phi \left(\frac{\cos 3\phi}{3} - 3\cos\phi \right) - 8 \left(\frac{\sin 3\phi}{9} - 3\sin\phi \right) =$$

Now use the identity $\cos 3\phi = 4\cos^3\phi - 3\cos\phi$ and $\sin 3\phi = 3\sin\phi - 4\sin^3\phi$

$$\Rightarrow I = \frac{32}{9} (6\sin\phi + \sin^3\phi) - \frac{32\phi}{3} (3\cos\phi - \cos^3\phi)$$

$$= \frac{32}{9} \left(\frac{6}{\sqrt{12}} + \frac{1}{12\sqrt{12}} \right) - \frac{32\phi}{3} \left(\frac{3\sqrt{11}}{\sqrt{12}} - \frac{11\sqrt{11}}{12\sqrt{12}} \right)$$

$$= \frac{32 * 73}{9 * 12\sqrt{12}} - \phi \frac{32 * 25\sqrt{11}}{3 * 12\sqrt{12}}$$

$$\Rightarrow I = \frac{4 * 73}{27\sqrt{3}} - \phi \frac{100\sqrt{11}}{9\sqrt{3}} \Rightarrow I = \frac{4}{27\sqrt{3}} (73 - 75\phi\sqrt{11}) =$$

$$= \frac{4}{27\sqrt{3}} \left(73 - 75\sqrt{11} \tan^{-1} \left(\frac{1}{\sqrt{11}} \right) \right)$$

2532.

$$I = \sum_{n=1}^{\infty} \frac{\sin(n) \sin(n+1) \sin(n-1)}{n}$$

Proposed by Ankush Kumar Parcha-India

Solution by Alireza Askari-Iran

$$I = \sum_{n=1}^{\infty} \frac{\sin(n) \sin(n+1) \sin(n-1)}{n} =$$

$$= \frac{\cos(2)}{2} \sum_{n=1}^{\infty} \frac{\sin(n)}{n} - \frac{1}{2} \sum_{n=1}^{\infty} \frac{\sin(n) \cos(2n)}{n} = \left(\frac{\cos(2)}{2} + \frac{1}{4} \right) \sum_{n=1}^{\infty} \frac{\sin(n)}{n} - \sum_{n=1}^{\infty} \frac{\sin(3n)}{4n}$$

$$A = \sum_{n=1}^{\infty} \frac{\sin(n)}{n} = \text{Im} \left(\sum_{n=1}^{\infty} \frac{e^{in}}{n} \right) = \text{Im}(-\ln(1 - e^i)) = \text{Im} \left(\ln \left(\frac{1}{1 - e^i} \right) \right)$$

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$$\begin{aligned}
 &= \operatorname{Im} \left(\ln \left(\frac{1}{\cos(1) + 1 - i \sin(1)} \right) \right) \operatorname{Im} \left(\ln \left(\frac{\cos(1) + 1 + i \sin(1)}{(1 + \cos(1))^2 + (\sin(1))^2} \right) \right) \\
 &= \operatorname{Im} \left(\ln \left(2 \sin \left(\frac{1}{2} \right) e^{i \tan^{-1} \left(\frac{\sin(1)}{1 - \cos(1)} \right)} \right) \right) = \tan^{-1} \left(\frac{\sin(1)}{1 - \cos(1)} \right) \\
 &= \tan^{-1} \left(\cot \left(\frac{1}{2} \right) \right) = \tan^{-1} \left(\tan \left(\frac{\pi - 1}{2} \right) \right) = \left(\frac{\pi - 1}{2} \right) \\
 &\quad \left(\frac{\cos(2)}{2} + \frac{1}{4} \right) \sum_{n=1}^{\infty} \frac{\sin(n)}{n} = \left(\frac{\cos(2)}{2} + \frac{1}{4} \right) \left(\frac{\pi - 1}{2} \right) \\
 &\text{note: } \begin{cases} \{\sin(a) \sin(b) = \frac{1}{2}(\cos(a - b) - \cos(a + b))\} \\ \{\sin(a) \cos(b) = \frac{1}{2}(\sin(a - b) + \sin(a + b))\} \end{cases} \\
 &\text{(according to above solution)} \sum_{n=1}^{\infty} \frac{\sin(3n)}{4n} = \frac{\pi - 3}{8} \\
 I &= \left(\frac{\cos(2)}{2} + \frac{1}{4} \right) \left(\frac{\pi - 1}{2} \right) + \frac{3 - \pi}{8} = \frac{\pi}{4} \cos(2) + \frac{1 - \cos(2)}{4} \\
 \text{ANSWER} &= \frac{\pi \cos(2) + (\sin(1))^2}{4}
 \end{aligned}$$

2533. Prove that:

$$\sum_{n \in \mathbb{N}} \frac{n + 1}{(-4)^{n+1}} \zeta(n + 1) = \frac{G}{2} + \frac{\pi^2}{16} - \frac{\pi}{8} - \frac{3}{4} \ln 2$$

Proposed by Ankush Kumar Parcha-India

Solution by Shobhit Jain-India

$$\begin{aligned}
 \psi(1 + x) - \psi(1) &= \sum_{k=1}^{\infty} \frac{1}{k} - \frac{1}{x + k} = \sum_{k=1}^{\infty} \frac{1}{k} - \frac{1}{k} \left(1 + \frac{x}{k} \right)^{-1} \quad \text{here } \psi(x) \\
 &= \text{digamma function} \\
 &\quad \text{Let } |x| < 1
 \end{aligned}$$

$$\begin{aligned}
 \Rightarrow \psi(1 + x) + \gamma &= \sum_{k=1}^{\infty} \frac{1}{k} - \frac{1}{k} \left(1 - \frac{x}{k} + \frac{x^2}{k^2} - \frac{x^3}{k^3} + \dots \right) \\
 &= \sum_{k=1}^{\infty} \left(\frac{x}{k^2} - \frac{x^2}{k^3} + \frac{x^3}{k^4} + \dots \right) \\
 &= x\zeta(2) - x^2\zeta(3) + x^3\zeta(4) - \dots
 \end{aligned}$$

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$$\Rightarrow \psi(1+x) = -\gamma + x\zeta(2) - x^2\zeta(3) + x^3\zeta(4) - \dots$$

$$\begin{aligned} \Rightarrow -x\psi(1-x) &= x\gamma + x^2\zeta(2) + x^3\zeta(3) + x^4\zeta(4) + \dots \\ &= x\gamma + \sum_{n=1}^{\infty} x^{n+1}\zeta(n+1) \end{aligned}$$

Differentiate w.r.t x

$$\Rightarrow -\psi(1-x) + x\psi'(1-x) = \gamma + \sum_{n=1}^{\infty} (n+1)x^n\zeta(n+1)$$

put $x = (-1/4)$

$$\Rightarrow -\psi\left(\frac{5}{4}\right) - \frac{1}{4}\psi'\left(\frac{5}{4}\right) = \gamma + \sum_{n=1}^{\infty} (n+1)\left(\frac{-1}{4}\right)^n\zeta(n+1)$$

$$\Rightarrow \sum_{n \in \mathbb{N}} \frac{n+1}{(-4)^{n+1}}\zeta(n+1) = \frac{1}{4}\psi\left(\frac{5}{4}\right) + \frac{\gamma}{4} + \frac{1}{16}\psi'\left(\frac{5}{4}\right)$$

Now, $\psi\left(\frac{5}{4}\right) = 4 + \psi\left(\frac{1}{4}\right)$
 $= 4 - \gamma - \frac{\pi}{2} - 3\ln 2$ (By Gauss's Digamma Theorem)

Therefore, $\frac{1}{4}\psi\left(\frac{5}{4}\right) + \frac{\gamma}{4} = 1 - \frac{\pi}{8} - \frac{3}{4}\ln 2$ -----(A)

We know, $\psi'(x) = \frac{1}{x^2} + \frac{1}{(x+1)^2} + \frac{1}{(x+2)^2} + \dots$

$$\psi'\left(\frac{5}{4}\right) = 16 \left\{ \frac{1}{5^2} + \frac{1}{9^2} + \frac{1}{13^2} + \frac{1}{17^2} + \dots \right\}$$

$$\Rightarrow \frac{1}{16}\psi'\left(\frac{5}{4}\right) = \frac{1}{5^2} + \frac{1}{9^2} + \frac{1}{13^2} + \frac{1}{17^2} + \dots$$

Now,

$$\frac{1}{1^2} - \frac{1}{3^2} + \frac{1}{5^2} - \frac{1}{7^2} + \frac{1}{9^2} - \frac{1}{11^2} + \dots = G$$

$$\frac{1}{1^2} + \frac{1}{3^2} + \frac{1}{5^2} + \frac{1}{7^2} + \frac{1}{9^2} + \frac{1}{11^2} + \dots = \left\{ 1 - \frac{1}{2^2} \right\} \zeta(2) = \frac{3}{4} \times \frac{\pi^2}{6} = \frac{\pi^2}{8}$$

By adding both series,

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$$\Rightarrow 2 \left\{ \frac{1}{1^2} + \frac{1}{5^2} + \frac{1}{9^2} + \dots \right\} = G + \frac{\pi^2}{8}$$

$$\Rightarrow \frac{1}{16} \psi' \left(\frac{5}{4} \right) = \frac{1}{5^2} + \frac{1}{9^2} + \frac{1}{13^2} + \frac{1}{17^2} + \dots = \frac{G}{2} + \frac{\pi^2}{16} - 1 \quad \text{-----(B)}$$

Add both (A) and (B)

$$\begin{aligned} \frac{1}{4} \psi \left(\frac{5}{4} \right) + \frac{\gamma}{4} + \frac{1}{16} \psi' \left(\frac{5}{4} \right) &= \frac{1}{4} \left(4 - \gamma - \frac{\pi}{2} - 3 \ln 2 \right) + \frac{\gamma}{4} + \frac{G}{2} + \frac{\pi^2}{16} - 1 \\ &= 1 - \frac{\pi}{8} - \frac{3}{4} \ln 2 + \frac{G}{2} + \frac{\pi^2}{16} - 1 \\ &= \frac{G}{2} + \frac{\pi^2}{16} - \frac{\pi}{8} - \frac{3}{4} \ln 2 \end{aligned}$$

$$\Rightarrow \sum_{n \in \mathbb{N}} \frac{n+1}{(-4)^{n+1}} \zeta(n+1) = \frac{G}{2} + \frac{\pi^2}{16} - \frac{\pi}{8} - \frac{3}{4} \ln 2$$

here G = Catalan's constant and γ = Euler – Mascheroni's constant

2534. Find a closed form:

$$\sum_{n \in \mathbb{N}} \frac{\sin(n-1) \sin(n) \sin(n+1)}{n}$$

Proposed by Ankush Kumar Parcha-India

Solution by Pham Duc Nam-Vietnam

$$S = \sum_{n \in \mathbb{N}} \frac{\sin(n-1) \sin(n) \sin(n+1)}{n}$$

This summ : $S(x) = \sum_{n=1}^{\infty} \frac{\sin(nx)}{n} = \frac{\pi - x}{2}$, where $x \in (0, 2\pi)$ is well – known

$$S(1) = \frac{\pi - 1}{2}, S(3) = \frac{\pi - 3}{2}$$

Since : $\sin(n-1) \sin(n+1) = \frac{1}{2}(\cos(2) - 1 + 1 - \cos(2n))$

$$\begin{aligned} S &= \frac{1}{2}(\cos(2) - 1) \sum_{n=1}^{\infty} \frac{\sin(n)}{n} + \frac{1}{2} \sum_{n=1}^{\infty} \frac{\sin(n)(1 - \cos(2n))}{n} \\ &= -\sin^2(1) \left(\frac{\pi - 1}{2} \right) + \sum_{n=1}^{\infty} \frac{\sin^3(n)}{n} = \end{aligned}$$

$$\begin{aligned}
 &= -\sin^2(1) \left(\frac{\pi-1}{2} \right) \\
 &\quad + \sum_{n=1}^{\infty} \frac{\frac{1}{4}(3\sin(n) - \sin(3n))}{n} = -\sin^2(1) \left(\frac{\pi-1}{2} \right) + \frac{3}{4}S(1) - \frac{1}{4}S(3) = \\
 &= -\sin^2(1) \left(\frac{\pi-1}{2} \right) + \frac{\pi}{4} = \frac{\pi \cos(2) + 2\sin^2(1)}{4}
 \end{aligned}$$

2535. Find:

$$\Omega = \sum_{k=1}^{\infty} \frac{(-1)^k}{(k+1)^3(2k+1)^2}$$

Proposed by Shirvan Tahirov-Azerbaijan

Solution 1 by Shobhit Jain-India

$$\begin{aligned}
 \Omega &= \sum_{k=1}^{\infty} \frac{(-1)^k}{(k+1)^3(2k+1)^2} \rightarrow \\
 \Omega + 1 &= \sum_{k=1}^{\infty} \frac{(-1)^k}{(k+1)^3(2k+1)^2} \\
 &= \sum_{k=0}^{\infty} (-1)^k \left\{ \frac{12}{k+1} + \frac{4}{(k+1)^2} + \frac{1}{(k+1)^3} - \frac{24}{2k+1} + \frac{8}{(2k+1)^2} \right\} \rightarrow \\
 \Omega + 1 &= 12 \left\{ \frac{1}{1} - \frac{1}{2} + \frac{1}{3} - \dots \right\} + 4 \left\{ \frac{1}{1^2} - \frac{1}{2^2} + \frac{1}{3^2} - \dots \right\} + \left\{ \frac{1}{1^3} - \frac{1}{2^3} + \frac{1}{3^3} - \dots \right\} - \\
 &\quad 24 \left\{ \frac{1}{1} - \frac{1}{3} + \frac{1}{5} - \dots \right\} + 8 \left\{ \frac{1}{1^2} - \frac{1}{3^2} + \frac{1}{5^2} - \dots \right\} = 12 \ln(2) + 4\eta(2) + \eta(3) - \\
 &\quad - 24\beta(1) + 8\beta(2) = 12 \ln(2) + 2\zeta(2) + \frac{3}{4}\zeta(3) - 24 \cdot \frac{\pi}{4} + 8G \\
 \Omega &= \sum_{k=1}^{\infty} \frac{(-1)^k}{(k+1)^3(2k+1)^2} = 8G + 12 \ln(2) + 2\zeta(2) + \frac{3}{4}\zeta(3) - 6\pi - 1
 \end{aligned}$$

Solution 2 by Kartick Chandra Betal-India

$$\begin{aligned}
 \Omega &= \sum_{k=1}^{\infty} \frac{(-1)^k}{(k+1)^3(2k+1)^2} = \sum_{k=2}^{\infty} \frac{(-1)^{k-1}}{k^3(2k-1)^2} = \sum_{k=1}^{\infty} \frac{(-1)^{k-1}}{k^3(2k-1)^2} - 1 = \\
 &= 8 \sum_{k=1}^{\infty} (-1)^{k-1} \left\{ \frac{1}{(2k)^2(2k-1)^2} - \frac{1}{(2k)^3(2k-1)} \right\} - 1 = \\
 &= 8 \sum_{k=1}^{\infty} (-1)^{k-1} \left\{ \frac{1}{2k(2k-1)^2} - \frac{1}{(2k)^2(2k-1)} - \frac{1}{(2k)^2(2k-1)} + \frac{1}{(2k)^3} \right\} - 1 =
 \end{aligned}$$

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$$\begin{aligned}
 &= 8 \sum_{k=1}^{\infty} (-1)^{k-1} \left\{ \frac{1}{(2k-1)^2} - \frac{3}{2k(2k-1)} + \frac{2}{(2k)^2} + \frac{1}{(2k)^3} \right\} - 1 = \\
 &= 8 \sum_{k=1}^{\infty} (-1)^{k-1} \left\{ \frac{1}{(2k-1)^2} - \frac{3}{(2k-1)} + \frac{3}{2k} + \frac{1}{2k^2} + \frac{1}{(2k)^3} \right\} - 1 = \\
 &= 8 \left\{ \beta(2) - 3 \cdot \frac{\pi}{4} + \frac{3}{2} \ln(2) + \frac{1}{2} \cdot \frac{\pi^2}{12} + \frac{1}{8} \cdot \frac{3}{4} \zeta(3) \right\} - 1 = \\
 &= 8 \left\{ G - \frac{3\pi}{4} + \frac{3}{2} \ln(2) + \frac{\pi^2}{24} + \frac{3}{32} \zeta(3) \right\} - 1 \\
 &= 8G + 12 \ln(2) + 2\zeta(2) + \frac{3}{4} \zeta(3) - 6\pi - 1
 \end{aligned}$$

2536. Find:

$$\Omega = \sum_{k=1}^{\infty} \frac{k^2}{(2k+1)^3 \binom{2k}{2k+1}}$$

Proposed by Shirvan Tahirov-Azerbaijan

Solution by Shobhit Jain-India

$$\begin{aligned}
 \Omega &= \sum_{k=1}^{\infty} \frac{k^2}{(2k+1)^3 \binom{2k}{2k+1}} = \sum_{k=0}^{\infty} \frac{k^2 (k-1)! (k+1)!}{(2k+1)^3 (2k)!} = \sum_{k=0}^{\infty} \frac{k(k+1) k! k!}{(2k+1)^2 (2k+1)!} = \\
 &= \sum_{k=0}^{\infty} \frac{k(k+1) \Gamma(k+1) \Gamma(k+1)}{(2k+1)^2 \Gamma(2k+2)} = \sum_{k=0}^{\infty} \frac{k(k+1)}{(2k+1)^2} B(k+1, k+1)
 \end{aligned}$$

$$\text{Now, } \frac{k(k+1)}{(2k+1)^2} = \frac{1}{4} - \frac{1}{4(2k+1)^2} \quad \text{and } B(k+1, k+1) = \int_0^1 t^k (1-t)^k dt$$

$$\begin{aligned}
 \text{Therefore, } \Omega &= \int_0^1 \sum_{k=0}^{\infty} \left(\frac{1}{4} - \frac{1}{4(2k+1)^2} \right) t^k (1-t)^k dt \\
 &= \frac{1}{4} \int_0^1 \sum_{k=0}^{\infty} t^k (1-t)^k dt \\
 &\quad - \frac{1}{4} \int_0^1 \sum_{k=0}^{\infty} \frac{t^k (1-t)^k}{(2k+1)^2} dt \quad \text{Now use, } \frac{1}{(2k+1)^2} \\
 &= - \int_0^1 (\ln x) x^{2k} dx
 \end{aligned}$$

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$$\begin{aligned} \Rightarrow \Omega &= \frac{1}{4} \int_0^1 \frac{dt}{1-t(1-t)} + \frac{1}{4} \int_0^1 \int_0^1 \sum_{k=0}^{\infty} (\ln x) x^{2k} t^k (1-t)^k dx dt \\ &= \frac{1}{4} \int_0^1 \frac{dt}{\frac{3}{4} + \left(t - \frac{1}{2}\right)^2} + \frac{1}{4} \int_0^1 \int_0^1 \frac{\ln x}{1-x^2 t(1-t)} dt dx \end{aligned}$$

$$\text{use } \int_0^1 \frac{dt}{\frac{3}{4} + \left(t - \frac{1}{2}\right)^2} = \left[\frac{2}{\sqrt{3}} \tan^{-1} \left(\frac{2t-1}{\sqrt{3}} \right) \right]_0^1 = \frac{2\pi}{3\sqrt{3}}$$

$$\int_0^1 \frac{dt}{1-x^2 t(1-t)} = \frac{1}{x^2} \int_0^1 \frac{dt}{\left(t - \frac{1}{2}\right)^2 + \left(\frac{1}{x^2} - \frac{1}{4}\right)} = \frac{1}{x^2} \frac{1}{\sqrt{\frac{1}{x^2} - \frac{1}{4}}} \left[\tan^{-1} \left(\frac{t - \frac{1}{2}}{\sqrt{\frac{1}{x^2} - \frac{1}{4}}} \right) \right]_0^1$$

$$\begin{aligned} &= \frac{2}{x^2 \sqrt{\frac{1}{x^2} - \frac{1}{4}}} \tan^{-1} \left(\frac{\frac{1}{2}}{\sqrt{\frac{1}{x^2} - \frac{1}{4}}} \right) = \frac{4}{x\sqrt{4-x^2}} \tan^{-1} \left(\frac{x}{\sqrt{4-x^2}} \right) \\ &= \frac{4}{x\sqrt{4-x^2}} \sin^{-1} \left(\frac{x}{2} \right) \end{aligned}$$

$$\text{Therefore, } \Omega = \frac{\pi}{6\sqrt{3}} + \int_0^1 \frac{\ln x}{x\sqrt{4-x^2}} \sin^{-1} \left(\frac{x}{2} \right) dx \text{ substitute } \theta = \sin^{-1} \left(\frac{x}{2} \right) \text{ or } x$$

$$\begin{aligned} &= 2 \sin \theta \\ &= \frac{\pi}{6\sqrt{3}} + \frac{1}{2} \int_0^{\frac{\pi}{6}} \frac{\theta \ln(2 \sin \theta)}{\sin \theta} d\theta = \frac{\pi}{6\sqrt{3}} + \frac{\ln 2}{2} \int_0^{\frac{\pi}{6}} \frac{\theta}{\sin \theta} d\theta + \frac{1}{2} \int_0^{\frac{\pi}{6}} \frac{\theta \ln(\sin \theta)}{\sin \theta} d\theta = \\ &= \frac{\pi}{6\sqrt{3}} + \frac{\ln 2}{2} P + \frac{1}{2} C \end{aligned}$$

$$\begin{aligned} \text{Now, } P &= \int_0^{\frac{\pi}{6}} \frac{\theta}{\sin \theta} d\theta \\ &= \int_0^{\frac{\pi}{6}} \theta d \left[\ln \left(\tan \frac{\theta}{2} \right) \right] \stackrel{\text{IBP}}{=} \left[\theta \ln \left(\tan \frac{\theta}{2} \right) \right]_0^{\frac{\pi}{6}} - \int_0^{\frac{\pi}{6}} \ln \left(\tan \frac{\theta}{2} \right) d\theta \\ &= \frac{\pi}{6} \ln \left(\tan \frac{\pi}{12} \right) + \int_0^{\frac{\pi}{6}} \ln \left(\cot \frac{\theta}{2} \right) d\theta \end{aligned}$$

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$$\tan\left(\frac{\pi}{12}\right) = 2 - \sqrt{3} \quad \text{and} \quad \ln\left(\cot\frac{\theta}{2}\right) = 2 \sum_{n=\text{odd}>0} \frac{\cos(n\theta)}{n}$$

$$P = \frac{\pi}{6} \ln(2 - \sqrt{3}) + 2 \sum_{n=\text{odd}>0} \int_0^{\frac{\pi}{6}} \frac{\cos(n\theta)}{n} d\theta = \frac{\pi}{6} \ln(2 - \sqrt{3}) + \sum_{n=\text{odd}>0} \frac{2\sin\left(\frac{n\pi}{6}\right)}{n^2}$$

$$\begin{aligned} \text{Now, } \sum_{n=\text{odd}>0} \frac{2\sin\left(\frac{n\pi}{6}\right)}{n^2} &= \left\{ \frac{1}{1^2} + \frac{2}{3^2} + \frac{1}{5^2} - \frac{1}{7^2} - \frac{2}{9^2} - \frac{1}{11^2} + \dots \right\} \\ &= \left\{ \frac{1}{1^2} - \frac{1}{3^2} + \frac{1}{5^2} - \frac{1}{7^2} + \frac{1}{9^2} - \frac{1}{11^2} + \dots \right\} + \left\{ \frac{3}{3^2} - \frac{3}{9^2} + \dots \right\} \\ &= G + \frac{3}{3^2} G = \frac{4G}{3} \end{aligned}$$

$$\text{Hence, } P = \frac{\pi}{6} \ln(2 - \sqrt{3}) + \frac{4G}{3}. \text{ Therefore, } \Omega = \frac{\pi}{6\sqrt{3}} + \frac{\ln 2}{2} \left\{ \frac{\pi}{6} \ln(2 - \sqrt{3}) + \frac{4G}{3} \right\} + \frac{1}{2} C$$

$$\Omega = \frac{\pi}{6\sqrt{3}} + \frac{\pi \ln(2) \ln(2 - \sqrt{3})}{12} + \frac{2G \ln 2}{3} + \frac{1}{2} C$$

here $G = \text{catalan's constant}$

$$C = \int_0^{\frac{\pi}{6}} \frac{\theta \ln(\sin \theta)}{\sin \theta} d\theta = \text{some numerical constant}$$

2537. Prove that:

$$\Omega = \sum_{k=1}^{\infty} \frac{1+k^2}{2^k k^2 \binom{1+k^2}{k^2}} = Li_2\left(\frac{1}{2}\right)$$

Proposed by Shirvan Tahirov-Azerbaijan

Solution 1 by Mohammad Rostami-Afghanistan

$$\begin{aligned} \Omega &= \sum_{k=1}^{\infty} \frac{1+k^2}{2^k k^2 \binom{1+k^2}{k^2}} = \sum_{k=1}^{\infty} \frac{1+k^2}{2^k k^2 \frac{(1+k^2)!}{k^2!}} = \sum_{k=1}^{\infty} \frac{1+k^2}{2^k k^2 (1+k^2)} = \sum_{k=1}^{\infty} \frac{\left(\frac{1}{2}\right)^k}{k^2} = \\ &= \sum_{k=1}^{\infty} \left(\frac{1}{2}\right)^k \int_0^1 x^{k-1} \ln(x) dx = - \int_0^1 \frac{\ln(x)}{x} \sum_{k=1}^{\infty} \left(\frac{x}{2}\right)^k dx = - \int_0^1 \frac{\ln(x)}{x} \frac{x}{1-\frac{x}{2}} dx = \\ &= - \int_0^1 \frac{\ln(x)}{2-x} dx = - \int_0^1 \frac{\ln(1-x)}{1+x} dx \quad \left\{ x = \frac{1-t}{1+t}, \right. \\ &\quad \left. dx = \frac{-1-t-1+t}{(1+t)^2} dt \rightarrow dx = -\frac{2}{(1+t)^2} dt \right\} \end{aligned}$$

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$$\begin{aligned} \Omega &= - \int_0^1 \frac{\ln\left(1 - \frac{1-t}{1+t}\right)}{1 + \frac{1-t}{1+t}} \frac{-2}{(1+t)^2} dt = \int_0^1 \frac{\ln(1+t) - \ln(2) - \ln(t)}{1+t} dt = \\ &= \int_0^1 \frac{\ln(1+t)}{1+t} dt - \ln(2) \int_0^1 \frac{1}{1+t} dt - \int_0^1 \frac{\ln(t)}{1+t} dt, \quad \ln(1+t) = u \\ &= \int_0^{\ln(2)} u du - \ln(2) [\ln(1+t)] \Big|_0^1 - \int_0^1 \sum_{n=0}^{\infty} (-t)^n \frac{\partial}{\partial a} \Big|_{a=0} t^a dt = \left[\frac{u^2}{2} \right] \Big|_0^{\ln(2)} - \ln^2(2) - \\ &= \sum_{n=0}^{\infty} (-1)^n \frac{\partial}{\partial a} \Big|_{a=0} \int_0^1 t^{n+a} dt = \frac{\ln^2(2)}{2} - \ln^2(2) - \sum_{n=0}^{\infty} (-1)^n \frac{\partial}{\partial a} \Big|_{a=0} \frac{1}{n+a+1} = \\ &= -\frac{\ln^2(2)}{2} + \sum_{n=0}^{\infty} \frac{(-1)^n}{(n+1)^2} = -\frac{\ln^2(2)}{2} + \sum_{n=0}^{\infty} \frac{(-1)^{n-1}}{n^2} = -\frac{\ln^2(2)}{2} + \eta(2) = \\ &= -\frac{\ln^2(2)}{2} + (1-2^{-1})\zeta(2) = -\frac{\ln^2(2)}{2} + \frac{1}{2} \left(\frac{\pi^2}{6} \right) = \frac{\pi^2}{12} - \frac{1}{2} \ln^2(2) = Li_2\left(\frac{1}{2}\right) \end{aligned}$$

Solution 2 by Bui Hong Suc-Vietnam

$$\begin{aligned} \Omega &= \sum_{k=1}^{\infty} \frac{1+k^2}{2^k k^2 \binom{1+k^2}{k^2}} \\ \Omega_{a,m,n} &= \sum_{k=1}^{\infty} \frac{b^2+k^n}{a^k k^m \binom{b^2+k^n}{k^n}} = \sum_{k=1}^{\infty} \frac{b^2+k^n}{a^k k^m \frac{(b^2+k^n)!}{(k^n)!(b^2)!}} = \\ (b^2)! \sum_{k=1}^{\infty} \frac{b^2+k^n}{a^k k^m \frac{(b^2+k^n)(k^n)!}{(k^n)!}} &= (b^2)! \sum_{k=1}^{\infty} \frac{1}{a^k k^m} = (b^2)! \sum_{k=1}^{\infty} \frac{\left(\frac{1}{a}\right)^k}{k^m} = (b^2)! Li_m\left(\frac{1}{a}\right) \end{aligned}$$

Let $a = 2, b = 1, n = m = 2$:

$$\Omega_{2,2,2} = \sum_{k=1}^{\infty} \frac{1+k^2}{2^k k^2 \binom{1+k^2}{k^2}} = (1^2)! Li_2\left(\frac{1}{2}\right) = Li_2\left(\frac{1}{2}\right) = \frac{\pi^2}{12} - \frac{1}{2} \ln^2(2)$$

$$\sum_{k=1}^{\infty} \frac{1+k^2}{2^k k^2 \binom{1+k^2}{k^2}} = Li_2\left(\frac{1}{2}\right)$$

2538. Find a closed form:

$$I = \int_0^1 \frac{x \ln(x) \{Li_2(x) - Li_2(-x)\}}{1+x^2} dx$$

Proposed by Amin Hajiyev-Azerbaijan

Solution by Pratham Prasad-India

$$\begin{aligned}
 I &= \int_0^1 \frac{x \ln(x) \{Li_2(x) - Li_2(-x)\}}{1+x^2} dx = \int_0^1 \frac{x \ln(x) \{2Li_2(x) - [Li_2(x) + Li_2(-x)]\}}{1+x^2} dx \\
 &= \\
 &= \int_0^1 \frac{x \ln(x) \{2Li_2(x) - \frac{1}{2}Li_2(x^2)\}}{1+x^2} dx \\
 &= 2 \int_0^1 \frac{x \ln(x) Li_2(x)}{1+x^2} dx - \frac{1}{2} \int_0^1 \frac{x \ln(x) Li_2(x^2)}{1+x^2} dx
 \end{aligned}$$

in second integral $\{x^2 = u, 2xdx = du\}$

$$= 2 \int_0^1 \frac{x \ln(x) Li_2(x)}{1+x^2} dx - \frac{1}{8} \int_0^1 \frac{\ln(u) Li_2(u)}{1+u} du = 2A - \frac{1}{8}B$$

Where

$$A = \int_0^1 \frac{x \ln(x) Li_2(x)}{1+x^2} dx, \quad B = \int_0^1 \frac{\ln(x) Li_2(x)}{1+x} dx$$

$$\begin{aligned}
 A &= \int_0^1 \frac{x \ln(x) Li_2(x)}{1+x^2} dx = - \int_0^1 \int_0^1 \frac{x^2 \ln(x) \ln(y)}{(1+x^2)(1-xy)} dy dx \\
 &= - \left(\int_0^1 \int_0^1 \frac{\ln(x) \ln(y)}{(1-xy)} dy dx \right. \\
 &\quad \left. - \int_0^1 \int_0^1 \frac{\ln(x) \ln(y)}{(1+x^2)(1+y^2)} dy dx - \int_0^1 \int_0^1 \frac{xy \ln(x) \ln(y)}{(1+x^2)(1+y^2)} dy dx \right) \\
 &= \frac{-1}{2} \left(\int_0^1 \int_0^1 \frac{\ln(x) \ln(y)}{(1-xy)} dy dx - \left(\int_0^1 \frac{\ln(x)}{(1+x^2)} dx \right)^2 - \left(\int_0^1 \frac{x \ln(x)}{(1+x^2)} dx \right)^2 \right) \\
 &= \frac{-1}{2} \left(\sum_{n=1}^{\infty} \int_0^1 \int_0^1 x^{n-1} y^{n-1} \ln(x) \ln(y) dy dx - \left(\sum_{n=1}^{\infty} (-1)^{n-1} \int_0^1 x^{2n-2} \ln(x) dx \right)^2 \right. \\
 &\quad \left. - \left(\sum_{n=1}^{\infty} (-1)^{n-1} \int_0^1 x^{2n-1} \ln(x) dx \right)^2 \right) \\
 &= \frac{-1}{2} \left(\sum_{n=1}^{\infty} \frac{1}{n^4} - \left(\sum_{n=1}^{\infty} \frac{(-1)^n}{(2n-1)^2} \right)^2 - \left(\sum_{n=1}^{\infty} \frac{(-1)^n}{(2n)^2} \right)^2 \right)
 \end{aligned}$$

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$$= \frac{-1}{2} \left(\sum_{n=1}^{\infty} \frac{1}{n^4} - \left(\sum_{n=1}^{\infty} \frac{(-1)^n}{(2n-1)^2} \right)^2 - \left(\sum_{n=1}^{\infty} \frac{(-1)^n}{(2n)^2} \right)^2 \right) = \frac{-1}{2} \left(\zeta(4) - G^2 - \left(\frac{1}{8} \zeta(2) \right)^2 \right) =$$

$$= \frac{1}{2} \left(G^2 - \frac{123}{128} \zeta(4) \right)$$

$$B = \int_0^1 \frac{\ln(x) Li_2(x)}{1+x} dx = - \int_0^1 \int_0^1 \frac{x \ln(x) \ln(y)}{(1+x)(1-xy)} dy dx =$$

$$= - \frac{1}{2} \left(\int_0^1 \int_0^1 \frac{x \ln(x) \ln(y)}{(1+x)(1-xy)} dy dx + \int_0^1 \int_0^1 \frac{y \ln(x) \ln(y)}{(1+y)(1-xy)} dy dx \right)$$

$$= - \frac{1}{2} \int_0^1 \int_0^1 \frac{(x+y+2xy) \ln(x) \ln(y)}{(1+y)(1+x)(1-xy)} dy dx$$

$$= - \frac{1}{2} \int_0^1 \int_0^1 \frac{[(1+x)(1+y) - (1-xy)] \ln(x) \ln(y)}{(1+y)(1+x)(1-xy)} dy dx$$

$$= - \frac{1}{2} \left(\int_0^1 \int_0^1 \frac{\ln(x) \ln(y)}{(1-xy)} dy dx - \int_0^1 \int_0^1 \frac{\ln(x) \ln(y)}{(1+y)(1+x)} dy dx \right)$$

$$= - \frac{1}{2} \left(\int_0^1 \int_0^1 \frac{\ln(x) \ln(y)}{(1-xy)} dy dx - \left(\int_0^1 \frac{\ln(x)}{1+x} dx \right)^2 \right)$$

$$= \frac{-1}{2} \left(\sum_{n=1}^{\infty} \int_0^1 \int_0^1 x^{n-1} y^{n-1} \ln(x) \ln(y) dy dx - \left(\sum_{n=1}^{\infty} (-1)^{n-1} \int_0^1 x^{n-1} \ln(x) dx \right)^2 \right)$$

$$= \frac{-1}{2} \left(\sum_{n=1}^{\infty} \frac{1}{n^4} - \left(\sum_{n=1}^{\infty} \frac{(-1)^n}{n^2} \right)^2 \right) = \frac{-1}{2} \left(\zeta(4) - \left(\frac{1}{2} \zeta(2) \right)^2 \right) = \frac{-1}{2} \left(\frac{\pi^4}{90} - \frac{\pi^4}{144} \right)$$

$$= \frac{-1}{2} \left(\frac{\pi^4}{90} \left(\frac{54}{144} \right) \right) = - \frac{3}{16} \zeta(4)$$

$$I = 2A - \frac{1}{8}B, \quad I = 2 \left(\frac{1}{2} \left(G^2 - \frac{123}{128} \zeta(4) \right) \right) - \frac{1}{8} \left(- \frac{3}{16} \zeta(4) \right)$$

$$I = G^2 - \frac{120}{128} \zeta(4), \quad I = G^2 - \frac{120 \pi^4}{128 \cdot 90}, \quad I = G^2 - \frac{\pi^4}{96}$$

Or,

$$\int_0^1 \frac{x \ln(x) \{Li_2(x) - Li_2(-x)\}}{1+x^2} dx = G^2 - \frac{\pi^4}{96}$$

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2539. **Prove that:**

$$\int_0^{\infty} \frac{\frac{x}{x^2 + 1 + x^2}}{\frac{x^4 + x^2 + 1 + x^2 + x^4}{\frac{x^2}{\pi}}} dx = \frac{2 - \sqrt{1 + \sqrt{2}}}{2\sqrt{2}}$$

Proposed by Ankush Kumar Parcha-India

Solution by Shohbit Jain-India

After simplification:

$$\begin{aligned} I &= \frac{1}{\pi} \int_0^{\infty} \frac{1}{(1 + 2x^2)(1 + 2x^2 + 2x^4)} dx = \\ &= \frac{2}{\pi} \int_0^{\infty} \frac{dx}{(1 + 2x^2)} - \frac{1}{\pi} \int_0^{\infty} \frac{(1 + 2x^2)}{(1 + 2x^2 + 2x^4)} dx = \frac{1}{\sqrt{2}} - \frac{1}{\pi} \int_0^{\infty} \frac{\frac{1}{x^2} + 2}{2x^2 + \frac{1}{x^2} + 2} dx = \\ &= \frac{1}{\sqrt{2}} - \frac{1}{\pi} \int_0^{\infty} \frac{\frac{1}{x^2} + 2}{\left(\sqrt{2}x - \frac{1}{x}\right)^2 + 2 + 2\sqrt{2}} dx \stackrel{x \rightarrow \frac{1}{\sqrt{2}x}}{=} \frac{1}{\sqrt{2}} - \frac{1}{\pi} \int_0^{\infty} \frac{\sqrt{2}\left(\frac{1}{x^2} + 1\right)}{\left(\sqrt{2}x - \frac{1}{x}\right)^2 + 2 + 2\sqrt{2}} dx = \\ I &= \frac{1}{\sqrt{2}} - \frac{1}{2\pi} \int_0^{\infty} \frac{\frac{1}{x^2} + 2 + \sqrt{2}\left(\frac{1}{x^2} + 1\right)}{\left(\sqrt{2}x - \frac{1}{x}\right)^2 + 2 + 2\sqrt{2}} dx \\ &= \frac{1}{\sqrt{2}} - \frac{1 + \sqrt{2}}{2\pi} \int_0^{\infty} \frac{\sqrt{2} + \frac{1}{x^2}}{\left(\sqrt{2}x - \frac{1}{x}\right)^2 + 2 + 2\sqrt{2}} dx \\ &\quad \text{Now substitute } \sqrt{2}x - \frac{1}{x} = u \\ I &= \frac{1}{\sqrt{2}} - \frac{1 + \sqrt{2}}{2\pi} \int_{-\infty}^{\infty} \frac{du}{u^2 + 2 + 2\sqrt{2}} = \frac{1}{\sqrt{2}} - \frac{1 + \sqrt{2}}{2\pi} \frac{\pi}{\sqrt{2 + 2\sqrt{2}}} = \frac{1}{\sqrt{2}} - \frac{\sqrt{1 + \sqrt{2}}}{2\sqrt{2}} \\ \text{Therefore, } I &= \frac{2 - \sqrt{1 + \sqrt{2}}}{2\sqrt{2}} \end{aligned}$$

2540. **Find a closed form:**

$$I = \iiint_{\{[0,1]^3\}} \frac{(1 + xyz)(3 + xyz)}{(2 + xyz)(4 + xyz)} dx dy dz$$

Proposed by Ankush Kumar Parcha-India

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Solution by Pratham Prasad-India

By, partial fractions

$$\begin{aligned}
 I &= \iiint_{\{[0,1]^3\}} \left(-\frac{3}{8} \frac{1}{1 + \frac{xyz}{4}} - \frac{1}{4} \frac{1}{1 + \frac{xyz}{2}} + 1 \right) dx dy dz \\
 I &= \iiint_{\{[0,1]^3\}} \left(-\frac{3}{8} \sum_{r=0}^{\infty} \left(-\frac{xyz}{4} \right)^r - \frac{1}{4} \sum_{r=0}^{\infty} \left(-\frac{xyz}{2} \right)^r + 1 \right) dx dy dz \\
 I &= -\frac{3}{8} \sum_{r=0}^{\infty} \iiint_{\{[0,1]^3\}} \left(-\frac{xyz}{4} \right)^r - \frac{1}{4} \sum_{r=0}^{\infty} \iiint_{\{[0,1]^3\}} \left(-\frac{xyz}{2} \right)^r + 1 dx dy dz \\
 I &= \frac{3}{2} \sum_{r=0}^{\infty} \frac{\left(-\frac{1}{4} \right)^{r+1}}{(r+1)^3} + \frac{1}{2} \sum_{r=0}^{\infty} \frac{\left(-\frac{1}{2} \right)^{r+1}}{(r+1)^3} + 1, \quad I = \frac{3}{2} Li_3 \left(-\frac{1}{4} \right) + \frac{1}{2} Li_3 \left(-\frac{1}{2} \right) + 1 \\
 I &= \frac{1}{2} \left(3Li_3 \left(-\frac{1}{4} \right) + Li_3 \left(-\frac{1}{2} \right) \right) + 1
 \end{aligned}$$

2541. Find a closed form:

$$\int_0^{\frac{\pi}{2}} x \ln \left(1 + \frac{1}{\csc(x)} + \frac{1}{\sec(x)} \right) dx$$

Proposed by Ankush Kumar Parcha-India

Solution by Pratham Prasad-India

$$\begin{aligned}
 &\int_0^{\frac{\pi}{2}} x \ln \left(1 + \frac{1}{\csc(x)} + \frac{1}{\sec(x)} \right) dx = \int_0^{\frac{\pi}{2}} x \ln(1 + \sin(x) + \cos(x)) dx = \\
 &\quad \quad \quad x = 2u \\
 &= 4 \int_0^{\frac{\pi}{4}} u \ln(1 + \sin(2u) + \cos(2u)) du = 4 \int_0^{\frac{\pi}{4}} u \ln(2\cos^2(u) + 2\cos(u)\sin(u)) du \\
 &= \\
 &= 4 \int_0^{\frac{\pi}{4}} u \ln(2\cos(u)(\cos(u) + \sin(u))) du = 4 \int_0^{\frac{\pi}{4}} u \ln(2\sqrt{2}\cos(u)\cos(\frac{\pi}{4} - u)) du = \\
 &= 4 \int_0^{\frac{\pi}{4}} u \ln(2\sqrt{2}) du + 4 \int_0^{\frac{\pi}{4}} u \ln(\cos(u)) du + 4 \int_0^{\frac{\pi}{4}} u \ln(\cos(\frac{\pi}{4} - u)) du = \\
 &\quad \quad \quad \text{replace } \left(\frac{\pi}{4} - u \right) \text{ by } u \text{ in the last integral by } u \\
 &= 4 \int_0^{\frac{\pi}{4}} u \ln(2\sqrt{2}) du + 4 \int_0^{\frac{\pi}{4}} u \ln(\cos(u)) du + 4 \int_0^{\frac{\pi}{4}} \left(\frac{\pi}{4} - u \right) \ln(\cos(u)) du = \\
 &= 4 \int_0^{\frac{\pi}{4}} u \ln(2\sqrt{2}) du + 4 \int_0^{\frac{\pi}{4}} u \ln(\cos(u)) du + \pi \int_0^{\frac{\pi}{4}} \ln(\cos(u)) du - 4 \int_0^{\frac{\pi}{4}} u \ln(\cos(u)) du =
 \end{aligned}$$

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$$\begin{aligned}
 &= \frac{12}{2} \int_0^{\frac{\pi}{4}} u \ln(2) du + \pi \int_0^{\frac{\pi}{4}} \ln(\cos(u)) du = \frac{3\pi^2}{16} \ln(2) + \pi \left(\frac{G}{2} - \frac{\pi}{4} \ln(2) \right) \\
 &= \frac{6\pi}{2} - \frac{\pi^2}{16} \ln(2)
 \end{aligned}$$

2542. Find a closed form:

$$I = \int_0^1 \int_0^1 \tan^{-1} \left(\frac{x+y}{1-xy} \right) \ln(xy) dx dy$$

Proposed by Cosghun Memmedov-Azerbaijan

Solution by Alireza Askari-Iran

$$\begin{aligned}
 I &= \int_0^1 \int_0^1 \tan^{-1} \left(\frac{x+y}{1-xy} \right) \ln(xy) dx dy \\
 &= \int_0^1 \int_0^1 \tan^{-1}(x) \ln(xy) dx dy + \int_0^1 \int_0^1 \tan^{-1}(y) \ln(xy) dx dy \\
 A &= \int_0^1 \int_0^1 \tan^{-1}(x) \ln(xy) dx dy \quad B = \int_0^1 \int_0^1 \tan^{-1}(y) \ln(xy) dx dy \\
 A &= \int_0^1 \int_0^1 \tan^{-1}(x) \ln(xy) dx dy = \frac{\partial}{\partial a} \Big|_{a=0} \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{2n-1} \int_0^1 x^{2n+a-1} dx \int_0^1 y^a dy \\
 \frac{\partial}{\partial a} \Big|_{a=0} \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{(2n-1)(2n+a)(a+1)} &= \sum_{n=1}^{\infty} \frac{(-1)^n (2n+1)}{4(2n-1)n^2} = B = A \\
 I &= \sum_{n=1}^{\infty} \frac{(-1)^n (2n+1)}{2(2n-1)n^2} = \sum_{n=1}^{\infty} \frac{(-1)^n}{2n^2} + \sum_{n=1}^{\infty} \frac{(-1)^n}{(2n-1)n^2} \\
 &= \frac{-\pi^2}{24} + \sum_{n=1}^{\infty} \frac{4(-1)^n}{2n-1} - \frac{2(-1)^n}{n} - \frac{(-1)^n}{n^2} \\
 \text{Answer} &= \frac{-\pi^2}{24} + 4 \left(\frac{-\pi}{4} \right) + 2 \ln(2) + \frac{\pi^2}{12} = \frac{\pi^2}{24} - \pi + \ln(4)
 \end{aligned}$$

2543. Prove that:

$$\int_0^1 \frac{\ln^2 x}{(x+1)(x^2+x\varphi^2+\varphi)} dx = \frac{\varphi\pi^2}{6} - 2\varphi^2 Li_3 \left(-\frac{1}{\varphi} \right) - \frac{3}{2} \varphi^2 \zeta(3)$$

$\varphi =$ golden ratio, $\zeta(3) =$ Apery's Constant ,
 $Li_3(z) =$ trilogarithmic function

Proposed by Cosghun Memmedov-Azerbaijan

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Solution by Shobhit Jain-India

$$\text{use, } \varphi^2 = 1 + \varphi \text{ and } 1 + \varphi^{-1} = \varphi \text{ and } \frac{1}{\varphi - 1} = \varphi$$

$$x^2 + x\varphi^2 + \varphi = x^2 + x(1 + \varphi) + \varphi = (x + 1)(x + \varphi)$$

$$\begin{aligned} \text{Now, } I &= \int_0^1 \frac{\ln^2 x}{(x + 1)(x^2 + x\varphi^2 + \varphi)} dx = \int_0^1 \frac{\ln^2 x}{(x + 1)^2(x + \varphi)} dx \\ &= \int_0^1 \ln^2 x \left(\frac{1}{(x + 1)^2} - \frac{1}{x + 1} + \frac{1}{x + \varphi} \right) dx \\ &= \phi \int_0^1 \frac{\ln^2 x}{(1 + x)^2} dx - \phi^2 \int_0^1 \frac{\ln^2 x}{x + 1} dx + \phi^2 \int_0^1 \frac{\ln^2 x}{x + \varphi} dx = \phi A - \phi^2 B + \phi^2 C \end{aligned}$$

Now,

$$\begin{aligned} A &= \int_0^1 \frac{\ln^2 x}{(1 + x)^2} dx = \int_0^1 \ln^2 x (1 - 2x + 3x^2 - 4x^3 + \dots) dx \\ &= \Gamma 3 \left(\frac{1}{1^3} - \frac{2}{2^3} + \frac{3}{3^3} - \frac{4}{4^3} + \dots \right) = 2\eta(2) = \zeta(2) \end{aligned}$$

$$\begin{aligned} \text{Now, } \int_0^1 \frac{\ln^2 x}{x - a} dx &= -\frac{1}{a} \sum_{n=1}^{\infty} \int_0^1 (\ln^2 x) \left(\frac{x}{a}\right)^{n-1} dx = -\frac{1}{a} \sum_{n=1}^{\infty} \frac{\Gamma 3}{a^{n-1} n^3} = -2 \sum_{n=1}^{\infty} \frac{\left(\frac{1}{a}\right)^n}{n^3} \\ &= -2Li_3\left(\frac{1}{a}\right) \end{aligned}$$

$$\text{put } a = -1 \Rightarrow B = \int_0^1 \frac{\ln^2 x}{x + 1} dx = -2Li_3(-1) = 2\eta(3) = \frac{3}{2}\zeta(3)$$

$$\text{put } a = -\varphi \Rightarrow C = \int_0^1 \frac{\ln^2 x}{x + \varphi} dx = -2Li_3\left(-\frac{1}{\varphi}\right)$$

$$\begin{aligned} \text{Therefore, } I &= \phi\zeta(2) - \phi^2 \frac{3}{2}\zeta(3) + -2Li_3\left(-\frac{1}{\varphi}\right)\phi^2 \\ &= \frac{\phi\pi^2}{6} - 2\phi^2 Li_3\left(-\frac{1}{\varphi}\right) - \frac{3}{2}\phi^2 \zeta(3) \end{aligned}$$

2544. Prove that:

$$\int_0^{\infty} \frac{1}{(1 + x^{2025})(1 + x^2)} dx = \frac{\pi}{2}$$

Proposed by Cosghun Memmedov-Azerbaijan

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Solution by Tapas Das-India

$$\text{Let } I = \int_0^{\infty} \frac{1}{(1+x^{2025})(1+x^2)} dx \quad (A)$$

$$\text{Let } x = \frac{1}{t} \text{ then } dx = -\frac{1}{t^2} dt$$

$$\begin{aligned} I &= \int_{\infty}^0 \frac{-(t^{2025} \cdot t^2)}{(1+t^{2025})(1+t^2)t^2} dt = \int_0^{\infty} \frac{(t^{2025})}{(1+t^{2025})(1+t^2)} dt \\ &= \int_0^{\infty} \frac{(x^{2025})}{(1+x^{2025})(1+x^2)} dx \quad (B) \end{aligned}$$

adding (A) and (B) we get:

$$\begin{aligned} 2I &= \int_0^{\infty} \frac{(x^{2025} + 1)}{(1+x^{2025})(1+x^2)} dx = \int_0^{\infty} \frac{(x^{2025} + 1)}{(1+x^{2025})(1+x^2)} dx = \int_0^{\infty} \frac{1}{(1+x^2)} dx = \\ &= \lim_{x \rightarrow \infty} \int_0^x \frac{1}{(1+x^2)} dx = \lim_{x \rightarrow \infty} [\tan^{-1} x]_0^x = \tan^{-1} \infty = \frac{\pi}{2} \\ I &= \frac{\pi}{4} \end{aligned}$$

2545. Prove that:

$$\int_0^1 \frac{\ln(1+x)}{x(2x+1)(3x+1)} dx = -5Li_2\left(\frac{1}{4}\right) + \frac{\pi^2}{4} - \frac{29}{2} \ln^2 2 + 8(\ln 2)(\ln 3)$$

Proposed by Cosghun Memmedov-Azerbaijan

Solution by Shobhit Jain-India

$$\begin{aligned} I &= \int_0^1 \frac{\ln(1+x)}{x(2x+1)(3x+1)} dx \stackrel{x \rightarrow x-1}{=} \int_1^2 \frac{\ln x}{(x-1)(2x-1)(3x-2)} dx \stackrel{x \rightarrow \frac{1}{x}}{=} \int_1^{\frac{1}{2}} \frac{x \ln x}{(1-x)(2-x)(3-2x)} dx \\ &= \int_1^{\frac{1}{2}} (\ln x) \left(\frac{1}{1-x} + \frac{2}{2-x} - \frac{6}{3-2x} \right) dx = \int_1^{\frac{1}{2}} (\ln x) \left\{ (1-x)^{-1} + \left(1-\frac{x}{2}\right)^{-1} - 2 \left(1-\frac{2x}{3}\right)^{-1} \right\} dx \\ &= F(1) + F\left(\frac{1}{2}\right) - 2F\left(\frac{2}{3}\right) \end{aligned}$$

$$\text{here, } F(a) = \int_1^{\frac{1}{2}} (\ln x) (1-ax)^{-1} dx = \sum_{n=1}^{\infty} a^{n-1} \int_1^{\frac{1}{2}} (\ln x) x^{n-1} dx$$

$$\text{Now, } \int_1^{\frac{1}{2}} (\ln x) x^{n-1} dx = \left[(\ln x) \frac{x^n}{n} - \frac{x^n}{n^2} \right]_1^{\frac{1}{2}} = -\frac{\ln 2}{n2^n} + \frac{1}{n^2} - \frac{1}{n^2 2^n}$$

$$\text{Therefore, } F(a) = \frac{1}{a} (\ln 2) \left(1 - \frac{a}{2}\right) + \frac{1}{a} Li_2(a) - \frac{1}{a} Li_2\left(\frac{a}{2}\right)$$

$$\text{Note: } Li_2\left(\frac{1}{2}\right) = \frac{\pi^2}{12} - \frac{\ln^2 2}{2} \Rightarrow F(1) = \frac{\pi^2}{12} - \frac{\ln^2 2}{2}$$

$$\Rightarrow F\left(\frac{1}{2}\right) = 2(\ln 2)(\ln 3) - 5\ln^2 2 + \frac{\pi^2}{6} - 2Li_2\left(\frac{1}{4}\right)$$

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$$\begin{aligned} \Rightarrow F\left(\frac{2}{3}\right) &= \frac{3}{2} \ln^2 2 - \frac{3}{2} (\ln 2)(\ln 3) + \frac{3}{2} \text{Li}_2\left(\frac{2}{3}\right) - \frac{3}{2} \text{Li}_2\left(\frac{1}{3}\right) \Rightarrow I = F(1) + F\left(\frac{1}{2}\right) - 2F\left(\frac{2}{3}\right) \\ &= \frac{\pi^2}{12} - \frac{\ln^2 2}{2} + 2(\ln 2)(\ln 3) - 5\ln^2 2 + \frac{\pi^2}{6} - 2\text{Li}_2\left(\frac{1}{4}\right) - 3\ln^2 2 + 3(\ln 2)(\ln 3) - 3\text{Li}_2\left(\frac{2}{3}\right) + 3\text{Li}_2\left(\frac{1}{3}\right) \\ \Rightarrow I &= \frac{\pi^2}{4} - \frac{17\ln^2 2}{2} + 5(\ln 2)(\ln 3) - 2\text{Li}_2\left(\frac{1}{4}\right) - 3\left(\text{Li}_2\left(\frac{2}{3}\right) - \text{Li}_2\left(\frac{1}{3}\right)\right) \end{aligned}$$

Now use the following identities:

$$\text{Li}_2(z) + \text{Li}_2(1-z) = \frac{\pi^2}{6} - \ln(x)\ln(1-x) \underset{z=\frac{1}{3}}{\Rightarrow} \text{Li}_2\left(\frac{2}{3}\right) + \text{Li}_2\left(\frac{1}{3}\right)$$

$$= \frac{\pi^2}{6} - \ln^2 3 + (\ln 2)(\ln 3) \dots \dots \dots (A)$$

$$\text{Li}_2(1-z) + \text{Li}_2(1-z^{-1}) = -\frac{\ln^2 z}{2} \underset{z=\frac{2}{3}}{\Rightarrow} \text{Li}_2\left(\frac{1}{3}\right) + \text{Li}_2\left(-\frac{1}{2}\right) = (\ln 2)(\ln 3) - \frac{\ln^2 2}{2} - \frac{\ln^2 3}{2} \dots \dots \dots (B)$$

$$\text{Li}_2(z) + \text{Li}_2(-z) = \frac{1}{2} \text{Li}_2(z^2) \underset{z=\frac{1}{2}}{\Rightarrow} \text{Li}_2\left(\frac{1}{2}\right) + \text{Li}_2\left(-\frac{1}{2}\right) = \frac{1}{2} \text{Li}_2\left(\frac{1}{4}\right) \dots \dots \dots (C)$$

Now use, (A) - 2(B) + 2(C)

$$\Rightarrow \text{Li}_2\left(\frac{2}{3}\right) - \text{Li}_2\left(\frac{1}{3}\right) + 2\text{Li}_2\left(\frac{1}{2}\right) = \frac{\pi^2}{6} - \ln^2 3 + (\ln 2)(\ln 3) - 2(\ln 2)(\ln 3) + \ln^2 2 + \ln^2 3 + \text{Li}_2\left(\frac{1}{4}\right)$$

$$\Rightarrow \text{Li}_2\left(\frac{2}{3}\right) - \text{Li}_2\left(\frac{1}{3}\right) + \frac{\pi^2}{6} - \ln^2 2 = \frac{\pi^2}{6} - (\ln 2)(\ln 3) + \ln^2 2 + \text{Li}_2\left(\frac{1}{4}\right)$$

$$\Rightarrow \text{Li}_2\left(\frac{2}{3}\right) - \text{Li}_2\left(\frac{1}{3}\right) = 2\ln^2 2 - (\ln 2)(\ln 3) + \text{Li}_2\left(\frac{1}{4}\right)$$

$$\Rightarrow I = \frac{\pi^2}{4} - \frac{17\ln^2 2}{2} + 5(\ln 2)(\ln 3) - 2\text{Li}_2\left(\frac{1}{4}\right) - 3\left(2\ln^2 2 - (\ln 2)(\ln 3) + \text{Li}_2\left(\frac{1}{4}\right)\right)$$

$$\Rightarrow I = \frac{\pi^2}{4} - \frac{29\ln^2 2}{2} + 8(\ln 2)(\ln 3) - 5\text{Li}_2\left(\frac{1}{4}\right)$$

2546. Prove that:

$$\iint_{[0,1]^2} \tan^{-1}\left(\frac{x+y}{x+1}\right) dx dy = \frac{1}{8}(3\pi - 22\ln 2 + 7\ln 5 - 2\cot^{-1} 2)$$

Proposed by Cosghun Memmedov-Azerbaijan

Solution by Shobhit Jain-India

$$\begin{aligned} I &= \int_{x=0}^1 \int_{y=0}^1 \tan^{-1}\left(\frac{x+y}{x+1}\right) dy dx \underset{\substack{x \rightarrow x-1 \\ y \rightarrow 1-y}}{=} \int_{x=1}^2 \int_{y=0}^1 \tan^{-1}\left(\frac{x-y}{x}\right) dy dx \underset{x \rightarrow \frac{1}{x}}{=} \\ &= \int_{x=\frac{1}{2}}^1 \left(\int_{y=0}^1 \frac{\tan^{-1}(1-yx)}{x^2} dy \right) dx \underset{y \rightarrow \frac{y}{x}}{=} \int_{x=\frac{1}{2}}^1 \left(\int_{y=0}^x \frac{\tan^{-1}(1-y)}{x^3} dy \right) dx \underset{y \rightarrow 1-y}{=} \\ &= \int_{x=\frac{1}{2}}^1 \left(\int_{y=1-x}^1 \frac{\tan^{-1}(y)}{x^3} dy \right) dx \underset{x \rightarrow 1-x}{=} \int_{x=0}^{\frac{1}{2}} \frac{\left(\int_{y=x}^1 \tan^{-1}(y) dy \right)}{(1-x)^3} dx = \end{aligned}$$

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$$= \int_0^{\frac{1}{2}} \frac{f(1) - f(x)}{(1-x)^3} dx \quad \text{Here, } f(x) = \int_0^x \tan^{-1}(y) dy = x \tan^{-1}(x) - \frac{1}{2} \ln(1+x^2)$$

$$= \int_0^{\frac{1}{2}} (f(1) - f(x)) d \left[\frac{1}{2(1-x)^2} \right] = \left[\frac{f(1) - f(x)}{2(1-x)^2} \right]_0^{\frac{1}{2}} + \int_0^{\frac{1}{2}} \frac{f'(x)}{2(1-x)^2} dx =$$

$$= \frac{3}{2} f(1) - 2f\left(\frac{1}{2}\right) + \frac{1}{2} \int_0^{\frac{1}{2}} \frac{\tan^{-1}(x)}{(1-x)^2} dx$$

$$\text{Now, } \int_0^{\frac{1}{2}} \frac{\tan^{-1}(x)}{(1-x)^2} dx = \int_0^{\frac{1}{2}} \tan^{-1}(x) d \left[\frac{1}{(1-x)} \right] \stackrel{\text{IBP}}{=} \left[\frac{\tan^{-1}(x)}{1-x} \right]_0^{\frac{1}{2}} - \int_{x=0}^{\frac{1}{2}} \frac{1}{1-x} d[\tan^{-1}(x)]$$

$$= 2\phi - \int_0^{\phi} \frac{1}{1 - \tan\theta} d\theta = 2\phi - \int_0^{\phi} \frac{\cos\theta}{\cos\theta - \sin\theta} d\theta \quad \text{Here, } \phi = \tan^{-1}\left(\frac{1}{2}\right) = \cot^{-1}(2)$$

$$= 2\phi + \int_0^{\phi} \frac{\cos\theta}{\sin\theta - \cos\theta} d\theta = 2\phi + \frac{1}{2} \int_0^{\phi} \left(\frac{\cos\theta + \sin\theta}{\sin\theta - \cos\theta} - 1 \right) d\theta = \frac{3}{2}\phi + \frac{1}{2} \ln|\sin\phi - \cos\phi| =$$

$$= \frac{3}{2}\phi + \frac{1}{2} \ln \left| \frac{1}{\sqrt{5}} - \frac{2}{\sqrt{5}} \right| = \frac{3}{2}\phi - \frac{1}{4} \ln 5$$

$$\Rightarrow I = \frac{3}{2} f(1) - 2f\left(\frac{1}{2}\right) + \frac{1}{2} \left(\frac{3}{2}\phi - \frac{1}{4} \ln 5 \right) = \frac{3}{2} f(1) - 2f\left(\frac{1}{2}\right) + \frac{3}{4}\phi - \frac{\ln 5}{8}$$

$$\text{Now, } f(x) = x \tan^{-1}(x) - \frac{1}{2} \ln(1+x^2)$$

$$\Rightarrow f(1) = \frac{\pi}{4} - \frac{1}{2} \ln 2 \quad \text{and} \quad f\left(\frac{1}{2}\right) = \frac{\phi}{2} - \frac{\ln 5}{2} + \ln 2$$

$$\Rightarrow I = \frac{3}{2} \left(\frac{\pi}{4} - \frac{1}{2} \ln 2 \right) - 2 \left(\frac{\phi}{2} - \frac{\ln 5}{2} + \ln 2 \right) + \frac{3}{4}\phi - \frac{\ln 5}{8} = \frac{3\pi}{8} - \frac{11}{4} \ln 2 - \frac{\phi}{4} + \frac{7}{8} \ln 5$$

$$\Rightarrow I = \frac{1}{8} (3\pi - 22 \ln 2 - 2 \cot^{-1} 2 + 7 \ln 5)$$

2547. Find:

$$I = \int_0^1 \frac{x^2 \ln^2(1+x^2)}{(1+x)(1+x^2)} dx$$

Proposed by Shirvan Tahirov-Azerbaijan

Solution by Quadri Faruk Temitope-Nigeria

$$I = \int_0^1 \frac{x^2 \ln^2(1+x^2)}{(1+x)(1+x^2)} dx =$$

$$= \underbrace{\int_0^1 \frac{\ln^2(1+x^2)}{1+x} dx}_A - \frac{1}{2} \underbrace{\int_0^1 \frac{\ln^2(1+x^2)}{1+x^2} dx}_B + \frac{1}{2} \underbrace{\int_0^1 \frac{x \ln^2(1+x^2)}{1+x^2} dx}_C$$

Calculate the given integral's :

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$$A = \int_0^1 \frac{\ln^2(1+x^2)}{1+x} dx \left\{ \begin{array}{l} u = \ln^2(1+x^2), \frac{du}{dx} = \frac{4x \ln(1+x^2)}{1+x^2}, v = \ln(1+x) \\ = \frac{1}{1+x} \end{array} \right. dv$$

$$A = \ln^2(1+x^2)\ln(1+x) \Big|_0^1 - 4 \int_0^1 \frac{x \ln(1+x^2) \ln(1+x)}{1+x^2} dx =$$

$$A = \ln^3(2) - 4 \int_0^1 \frac{x \ln(1+x^2) \ln(1+x)}{1+x^2} dx$$

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

$$= \frac{1}{2}(A_1 + A_2)$$

$$A_1 = \int_0^1 \frac{x \ln(1-x^2) \ln(1+x^2)}{1+x^2} dx \left[x^2 = y, dy = 2x dx, dx = \frac{dy}{2x} \right]$$

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

$$A_1 = \frac{1}{16} \zeta(3) + \frac{1}{6} \ln^3(2) - \frac{\ln(2)}{4} \zeta(2), \quad A_2 = \frac{3}{8} \zeta(2) \ln(2) - \frac{21}{16} \zeta(3) + \frac{\pi}{2} G$$

$$M = \frac{1}{2}(A_1 + A_2) = \frac{1}{2} \left(\frac{1}{16} \zeta(3) + \frac{1}{6} \ln^3(2) - \frac{\ln(2)}{4} \zeta(2) \right) +$$

$$\frac{1}{2} \left(\frac{3}{8} \zeta(2) \ln(2) - \frac{21}{16} \zeta(3) + \frac{\pi}{2} G \right) = -\frac{5}{8} \zeta(3) + \frac{1}{12} \ln^3(2) + \frac{1}{16} \zeta(2) \ln(2) + \frac{\pi}{4} G$$

$$A = \ln^3(2) - 4M = \ln^3(2) - 4 \left(-\frac{5}{8} \zeta(3) + \frac{1}{12} \ln^3(2) + \frac{1}{16} \zeta(2) \ln(2) + \frac{\pi}{4} G \right)$$

$$A = \frac{2}{3} \ln^3(2) + \frac{5}{2} \zeta(3) - \frac{1}{4} \zeta(2) \ln(2) - \pi G$$

$$\int_0^1 \frac{\ln^2(1+x^2)}{1+x^2} dx = \frac{2}{3} \ln^3(2) + \frac{5}{2} \zeta(3) - \frac{1}{4} \zeta(2) \ln(2) - \pi G$$

$$C = \int_0^1 \frac{x \ln^2(1+x^2)}{1+x^2} dx$$

$$C = \frac{1}{2} \ln^2(1+x^2) \ln(1+x^2) \Big|_0^1 - 2 \int_0^1 \frac{x \ln^2(1+x^2)}{1+x^2} dx = \frac{1}{2} \ln^3(2) - 2C$$

$$3C = \frac{1}{2} \ln^3(2), \quad C = \frac{1}{6} \ln^3(2), \quad C = \int_0^1 \frac{x \ln^2(1+x^2)}{1+x^2} dx = \frac{1}{6} \ln^3(2)$$

$$\underbrace{\int_0^1 \frac{\ln^2(1+x^2)}{1+x^2} dx}_B = \int_0^{\frac{\pi}{4}} \frac{\ln^2(1+\tan^2(y))}{1+\tan^2(y)} \cdot \sec^2(y) dy = \int_0^{\frac{\pi}{4}} \frac{\ln^2(\sec^2(y))}{\sec^2(y)} \cdot \sec^2(y) dy =$$

$$\int_0^{\frac{\pi}{4}} \ln^2(\sec^2(y)) dy = 4 \int_0^{\frac{\pi}{4}} \ln^2(\cos(y)) dy = 4 \int_0^{\frac{\pi}{4}} \ln^2(\cos(x)) dx = 4 \int_0^{\frac{\pi}{4}} \ln^2[2\cos(x)] dx -$$

$$4\ln^2(2) \int_0^{\frac{\pi}{4}} dx - 2\ln(2) \int_0^{\frac{\pi}{4}} \ln[\cos(x)] dx$$

Recall that :

$$\ln^2[2\cos(x)] = x^2 + 2 \sum_{n=1}^{\infty} \frac{(-1)^n H_{n-1}}{n} \cos(2nx); \ln[\cos(x)] = -\ln(2) - \sum_{n=1}^{\infty} \frac{(-1)^n \cos(2nx)}{n}$$

$$B = 4 \int_0^{\frac{\pi}{4}} x^2 dx + 8 \sum_{n=1}^{\infty} \frac{(-1)^n H_{n-1}}{n} \int_0^{\frac{\pi}{4}} \cos(2nx) dx - 4\ln^2(2) \left(\frac{\pi}{4}\right) + 2\ln^2(2) \int_0^{\frac{\pi}{4}} dx +$$

$$2\ln(2) \sum_{n=1}^{\infty} \frac{(-1)^n}{n} \int_0^{\frac{\pi}{4}} \cos(2nx) dx = \frac{4}{3} \left(\frac{\pi}{4}\right)^3 + 8 \sum_{n=1}^{\infty} \frac{(-1)^n H_{n-1}}{n} \left[\frac{\sin\left(\frac{\pi n}{2}\right)}{2n} \right] -$$

$$\pi \ln^2(2) + 2\ln^2(2) \left(\frac{\pi}{4}\right) + 2\ln(2) \sum_{n=1}^{\infty} \frac{(-1)^n}{n} \left[\frac{\sin\left(\frac{\pi n}{2}\right)}{2n} \right]$$

$$= \frac{\pi^3}{48} + 4 \sum_{n=1}^{\infty} \frac{(-1)^n}{n^2} \sin\left(\frac{\pi n}{2}\right) \left[H_n - \frac{1}{n} \right] -$$

$$\frac{1}{2} \pi \ln^2(2) + \ln(2) (-G)$$

$$B = \frac{\pi^3}{48} + \sum_{n=1}^{\infty} \frac{(-1)^n}{n^2} \sin\left(\frac{\pi n}{2}\right) H_n - 4 \sum_{n=1}^{\infty} \frac{(-1)^n}{n^3} \sin\left(\frac{\pi n}{2}\right) - \frac{1}{2} \pi \ln^2(2) - G \ln(2)$$

$$B = \frac{\pi^3}{48} + 4S(n) - 4 \left[-\frac{\pi^3}{32} \right] - \frac{1}{2} \pi \ln^2(2) - G \ln(2)$$

$$S(n) = \sum_{n=1}^{\infty} \frac{(-1)^n}{n^2} \sin\left(\frac{\pi n}{2}\right) H_n, \quad S(n) = - \int_0^1 x^{n-1} \ln(1-x) dx$$

$$S(n) = - \int_0^1 \frac{\ln(1-x)}{x} \sum_{n=1}^{\infty} \frac{(-1)^n}{n} \sin\left(\frac{\pi n}{2}\right) dx, \quad S(n) = - \int_0^1 \frac{\ln(1-x)}{x} (-\arctan(x)) dx$$

$$S(n) = \int_0^1 \frac{\ln(1-x) \arctan(x)}{x} dx \quad (I.B.P),$$

$$S(n) = -\arctan(x) Li_2(x) \Big|_0^1 + \int_0^1 \frac{Li_2(x)}{1+x^2} dx$$

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$$\begin{aligned}
 S(n) &= -\frac{\pi}{4}\zeta(2) + \sum_{n=0}^{\infty} (-1)^n \int_0^1 x^{2n} Li_2(x) dx, S(n) \\
 &= -\frac{\pi}{4}\zeta(2) + \sum_{n=0}^{\infty} (-1)^n \left[\frac{1}{2n+1} - \frac{H_{2n+1}}{(2n+1)^2} \right] \\
 S(n) &= -\frac{\pi}{4}\zeta(2) + \sum_{n=0}^{\infty} \frac{(-1)^n}{2n+1} - \sum_{n=0}^{\infty} \frac{H_{2n+1}}{(2n+1)^2} \\
 S(n) &= -\frac{\pi}{4}\zeta(2) + \frac{\pi}{4} - \left[-\mathcal{J}Li_3(1-i) - \frac{\pi}{16} \ln^2(2) - \frac{1}{2} \ln(2) G \right] \\
 S(n) &= -\frac{\pi}{4}\zeta(2) + \frac{\pi}{4} + \mathcal{J}Li_3(1-i) + \frac{\pi}{16} \ln^2(2) + \frac{1}{2} \ln(2) G \\
 B &= \frac{\pi^3}{48} + 4 \left(-\frac{\pi}{4}\zeta(2) + \frac{\pi}{4} + \mathcal{J}Li_3(1-i) + \frac{\pi}{16} \ln^2(2) + \frac{1}{2} \ln(2) G \right) - 4 \left[-\frac{\pi^3}{32} \right. \\
 &\quad \left. - \frac{1}{2} \pi \ln^2(2) - G \ln(2) \right] \\
 B &= -\frac{\pi^3}{48} + \pi + 4\mathcal{J}Li_3(1-i) - \frac{\pi}{4} \ln^2(2) + G \ln(2) \\
 \int_0^1 \frac{x^2 \ln^2(1+x^2)}{(1+x)(1+x^2)} dx &= A - B + C = \left(\frac{2}{3} \ln^3(2) + \frac{5}{2} \zeta(3) - \frac{1}{4} \zeta(2) \ln(2) - \pi G \right) - \\
 &\quad - \frac{1}{2} \left(-\frac{\pi^3}{48} + \pi + 4\mathcal{J}Li_3(1-i) - \frac{\pi}{4} \ln^2(2) + G \ln(2) \right) + \frac{1}{2} \left(\frac{1}{6} \ln^3(2) \right) \\
 \int_0^1 \frac{x^2 \ln^2(1+x^2)}{(1+x)(1+x^2)} dx &= \frac{9}{12} \ln^3(2) + \frac{5}{2} \zeta(3) - \frac{1}{4} \zeta(2) \ln(2) - \pi G - \frac{\pi^3}{96} - \frac{\pi}{2} - 2\mathcal{J}Li_3(1-i) + \\
 &\quad \frac{\pi}{8} \ln^2(2) - \frac{G}{2} \ln(2)
 \end{aligned}$$

2548. Find:

$$\int_0^1 \frac{x^2 \ln^3(x)}{(1+x)^3} dx$$

Proposed by Shirvan Tahirov-Azerbaijan

Solution 1 by Kartick Chandra Betal-India

$$\begin{aligned}
 \int_0^1 \frac{x^2 \ln^3(x)}{(1+x)^3} dx &= \sum_{n=1}^{\infty} (-1)^{n-1} \cdot \frac{n(n+1)}{2} \int_0^1 x^{n+1} \ln^3(x) dx = \\
 \sum_{n=1}^{\infty} (-1)^{n-1} \cdot \frac{n(n+1)}{2} &\left[\frac{x^{n+2} \ln^3(x)}{n+2} - \frac{3x^{n+2} \ln^2(x)}{(n+2)^2} + \frac{6x^{n+2} \ln(x)}{(n+2)^3} - \frac{6x^{n+2}}{(n+2)^4} \right]_0^1 =
 \end{aligned}$$

$$\begin{aligned}
 & \sum_{n=1}^{\infty} (-1)^{n-1} \cdot \frac{n(n+1)}{2} \left[-\frac{6}{(n+2)^4} \right] = 3 \sum_{n=1}^{\infty} (-1)^n \cdot \frac{n(n+1)}{(n+2)^4} = \\
 3 \sum_{n=1}^{\infty} (-1)^n \left\{ \frac{1}{(n+2)^2} - \frac{3}{(n+2)^3} + \frac{2}{(n+2)^4} \right\} &= 3 \sum_{n=3}^{\infty} (-1)^{n-1} \left\{ -\frac{1}{n^2} + \frac{3}{n^3} - \frac{2}{n^4} \right\} = \\
 3 \left[\sum_{n=1}^{\infty} (-1)^{n-1} \left\{ -\frac{1}{n^2} + \frac{3}{n^3} - \frac{2}{n^4} \right\} \right] &= 3 \{ -\eta(2) + 3\eta(3) - 2\eta(4) \} = \\
 3 \left\{ -\frac{\pi^2}{12} + 3 \cdot \frac{3}{4} \zeta(3) - 2 \cdot \frac{7}{8} \zeta(4) \right\} &= 3 \left(-\frac{\pi^2}{12} + \frac{9}{4} \zeta(3) - \frac{7}{4} \cdot \frac{\pi^4}{90} \right) = \\
 \frac{27}{4} \zeta(3) - \frac{\pi^2}{4} - \frac{7\pi^4}{120} &= \\
 \int_0^1 \frac{x^2 \ln^3(x)}{(1+x)^3} dx &= \frac{27}{4} \zeta(3) - \frac{\pi^2}{4} - \frac{7\pi^4}{120}
 \end{aligned}$$

Solution 2 by Pham Duc Nam-Vietnam

$$\begin{aligned}
 * n, m \in \mathbb{N} : I(m, n) &= \int_0^1 \frac{\ln^n(x)}{(1+x)^m} dx = \frac{(-1)^{m-1}}{(m-1)!} \cdot \frac{\partial^{m-1}}{\partial a^{m-1}} \Big|_{a=1} \int_0^1 \frac{\ln^n(x)}{a+x} dx = \\
 & \frac{(-1)^{m-1}}{(m-1)!} \cdot \frac{\partial^{m-1}}{\partial a^{m-1}} \Big|_{a=1} \sum_{k=0}^{\infty} \frac{(-1)^k}{a^{k+1}} \int_0^1 x^k \ln^n(x) dx = \\
 & \frac{(-1)^{m-1} (-1)^n n!}{(m-1)!} \cdot \frac{\partial^{m-1}}{\partial a^{m-1}} \Big|_{a=1} \sum_{k=0}^{\infty} \frac{(-1)^k}{a^{k+1} (1+k)^{n+1}} \\
 & = \frac{(-1)^{m-1} (-1)^n n!}{(m-1)!} \cdot \frac{\partial^{m-1}}{\partial a^{m-1}} \Big|_{a=1} \left(-Li_{n+1} \left(-\frac{1}{a} \right) \right) \\
 * I &= \int_0^1 \frac{x^2 \ln^3(x)}{(1+x)^3} dx = \int_0^1 \left(\frac{1}{(1+x)^3} - \frac{2}{(1+x)^2} + \frac{1}{1+x} \right) \ln^3(x) dx \\
 & = I(3, 3) - 2I(3, 2) + I(3, 1) \\
 I(3, 3) &= \frac{(-1)^2 (-1)^3 3!}{(3-1)!} \cdot \frac{\partial^2}{\partial a^2} \Big|_{a=1} \left(-Li_4 \left(-\frac{1}{a} \right) \right) = -\frac{9}{4} \zeta(3) - \frac{3}{2} \zeta(2) \\
 I(3, 2) &= \frac{(-1)^1 (-1)^3 3!}{(1)!} \cdot \frac{\partial^1}{\partial a^1} \Big|_{a=1} \left(-Li_3 \left(-\frac{1}{a} \right) \right) = -\frac{9}{2} \zeta(3) \\
 I(3, 1) &= \frac{(-1)^0 (-1)^3 3!}{(0)!} (-Li_4(-1)) = -\frac{21}{4} \zeta(4) \\
 * I &= I(3, 3) - 2I(3, 2) + I(3, 1) = -\frac{9}{4} \zeta(3) - \frac{3}{2} \zeta(2) + 2 \cdot \frac{9}{2} \zeta(3) - \frac{21}{4} \zeta(4) \\
 \int_0^1 \frac{x^2 \ln^3(x)}{(1+x)^3} dx &= \frac{27}{4} \zeta(3) - \frac{\pi^2}{4} - \frac{7\pi^4}{120}
 \end{aligned}$$

Solution 3 by Shobhit Jain-India

$$\Omega = \int_0^1 \frac{x^2 \ln^3(x)}{(1+x)^3} dx$$

Now , $(1+x)^{-3} = \sum_{n=0}^{\infty} {}^{n+2}_2C(-1)^n x^n$

$$\begin{aligned} \Omega &= \sum_{n=0}^{\infty} {}^{n+2}_2C(-1)^n \int_0^1 x^{n+2} \ln^3(x) dx = -\Gamma 4 \sum_{n=0}^{\infty} \frac{{}^{n+2}_2C(-1)^n}{(n+3)^4} = \\ &= -6 \sum_{n=2}^{\infty} \frac{{}^n_2C(-1)^n}{(n+1)^4} = -3 \sum_{n=2}^{\infty} (-1)^n \frac{n(n-1)}{(n+1)^4} = -3 \sum_{n=0}^{\infty} (-1)^n \frac{n(n-1)}{(n+1)^4} = \\ &= -3 \sum_{n=1}^{\infty} (-1)^{n-1} \frac{(n-1)(n-2)}{n^4} = -3 \sum_{n=1}^{\infty} (-1)^{n-1} \left\{ \frac{1}{n^2} - \frac{3}{n^3} + \frac{2}{n^4} \right\} = \\ &= -3\{\eta(2) - 3\eta(3) + 2\eta(4)\} = -3\eta(2) + 9\eta(3) - 6\eta(4) = \\ &= -\frac{3}{2}\zeta(2) + \frac{27}{4}\zeta(3) - \frac{21}{4}\zeta(4) = \frac{27}{4}\zeta(3) - \frac{\pi^2}{4} - \frac{7\pi^4}{120} \\ & \int_0^1 \frac{x^2 \ln^3(x)}{(1+x)^3} dx = \frac{27}{4}\zeta(3) - \frac{\pi^2}{4} - \frac{7\pi^4}{120} \end{aligned}$$

Solution 4 by Cosghun Memmedov-Azerbaijan

$$\begin{aligned} \Omega &= \int_0^1 \frac{x^2 \ln^3(x)}{(1+x)^3} dx = \int_0^1 \frac{\ln^3(x)}{1+x} dx - 2 \int_0^1 \frac{\ln^3(x)}{(1+x)^2} dx + \int_0^1 \frac{\ln^3(x)}{(1+x)^3} dx = \Omega_1 - 2\Omega_2 + \Omega_3 \\ \Omega_1 &= \int_0^1 \frac{\ln^3(x)}{1+x} dx = \sum_{n=0}^{\infty} (-1)^n \int_0^1 x^n \ln^3(x) dx = -6 \sum_{n=0}^{\infty} \frac{(-1)^n}{(n+1)^4} = \\ &= -6 \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n^4} = -6\eta(4) = -6 \cdot \frac{7\pi^4}{720} = -\frac{7\pi^4}{120} \\ \Omega_2 &= \int_0^1 \frac{\ln^3(x)}{(1+x)^2} dx = - \sum_{n=1}^{\infty} (-1)^n n \int_0^1 x^{n-1} \ln^3(x) dx = 6 \sum_{n=1}^{\infty} \frac{(-1)^n n}{n^4} = -6\eta(3) = \\ &= -6 \cdot \frac{3}{4}\zeta(3) = -\frac{9}{2}\zeta(3) \\ \Omega_3 &= \int_0^1 \frac{\ln^3(x)}{(1+x)^3} dx = \frac{1}{2} \sum_{n=2}^{\infty} (-1)^n n(n-1) \int_0^1 x^{n-2} \ln^3(x) dx = -3 \sum_{n=2}^{\infty} \frac{(-1)^n n(n-1)}{(n-1)^4} = \\ &= -3 \sum_{n=2}^{\infty} \frac{(-1)^n n}{(n-1)^3} = -3 \sum_{n=2}^{\infty} \frac{(-1)^n}{(n-1)^2} - 3 \sum_{n=1}^{\infty} \frac{(-1)^n}{(n-1)^3} = -3 \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n^2} - 3 \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n^3} = \\ &= -3\eta(2) - 3\eta(3) = -3 \cdot \frac{\pi^2}{12} - 3 \cdot \frac{3}{4}\zeta(3) = -\frac{\pi^2}{4} - \frac{9}{4}\zeta(3) \\ \Omega &= \Omega_1 - 2\Omega_2 + \Omega_3 = -\frac{7\pi^4}{120} + 9\zeta(3) - \frac{\pi^2}{4} - \frac{9}{4}\zeta(3) \end{aligned}$$

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$$\int_0^1 \frac{x^2 \ln^3(x)}{(1+x)^3} dx = \frac{27}{4} \zeta(3) - \frac{\pi^2}{4} - \frac{7\pi^4}{120}$$

Solution 5 by Quadri Faruk Temitope-Nigeria

$$\begin{aligned} I &= \int_0^1 \frac{x^2 \ln^3(x)}{(1+x)^3} dx \\ I &= \int_0^1 \frac{\ln^3(x)}{1+x} dx - 2 \int_0^1 \frac{\ln^3(x)}{(1+x)^2} dx + \int_0^1 \frac{\ln^3(x)}{(1+x)^3} dx \\ I &= \sum_{n=0}^{\infty} \binom{-3}{n} \int_0^1 x^n \ln^3(x) dx - 2 \sum_{n=0}^{\infty} \binom{-2}{n} \int_0^1 x^n \ln^3(x) dx + \sum_{n=0}^{\infty} (-1)^n \int_0^1 x^n \ln^3(x) dx \\ I &= \sum_{n=0}^{\infty} \binom{-3}{n} \left[-\frac{6}{(n+1)^4} \right] - 2 \sum_{n=0}^{\infty} \binom{-2}{n} \left[-\frac{6}{(n+1)^4} \right] + \sum_{n=0}^{\infty} (-1)^n \left[-\frac{6}{(n+1)^4} \right] \\ I &= -6 \sum_{n=0}^{\infty} \frac{\binom{-3}{n}}{(n+1)^4} + 12 \sum_{n=0}^{\infty} \frac{\binom{-2}{n}}{(n+1)^4} - 6 \sum_{n=0}^{\infty} \frac{(-1)^n}{(n+1)^4} \\ I &= -6 \left[\frac{3}{8} \zeta(3) + \frac{1}{4} \zeta(2) \right] + 12 \left[\frac{3}{4} \zeta(3) \right] - 6 \left[\frac{7}{8} \zeta(4) \right] \\ \int_0^1 \frac{x^2 \ln^3(x)}{(1+x)^3} dx &= \frac{27}{4} \zeta(3) - \frac{\pi^2}{4} - \frac{7\pi^4}{120} \end{aligned}$$

2549. Find:

$$\Omega = \int_0^1 \frac{\ln^3(x+1)}{(1+x)(3+x)} dx$$

Proposed by Shirvan Tahirov-Azerbaijan

Solution 1 by Exodo Halcalias-Angola

$$\begin{aligned} \int_0^1 \frac{\ln^3(x+1)}{(1+x)(3+x)} dx &= \frac{1}{2} \int_0^1 \frac{\ln^3(x+1)}{(1+x)} dx - \frac{1}{2} \int_0^1 \frac{\ln^3(x+1)}{(3+x)} dx \\ &= \frac{1}{2} \int_0^1 d \left(\frac{1}{4} \ln^4(1+x) \right) - \\ \frac{1}{2} \int_0^{\frac{1}{2}} \frac{\ln^3(x)}{x} dx + \int_0^{\frac{1}{2}} \frac{\ln^3(x)}{1+2x} dx &= \frac{\ln^4(2)}{8} \\ -\frac{1}{2} \int_0^{\frac{1}{2}} d \left(\frac{1}{4} \ln^4(x) \right) - \int_0^1 \frac{\ln^3(x)}{1+2x} dx + \int_0^{\frac{1}{2}} \frac{\ln^3(x)}{1+2x} dx &= \\ \frac{1}{2} \int_0^1 -\frac{2 \ln^3(x)}{1+2x} dx + \frac{1}{2} \int_0^1 \frac{\ln^3\left(\frac{x}{2}\right)}{1+x} dx &= -3Li_4(-2) + \end{aligned}$$

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$$\begin{aligned} & \frac{1}{2} \sum_{k=0}^{\infty} \binom{3}{k} \ln^{3-k} \left(\frac{1}{2} \right) \left(\sum_{n \in \mathbb{N}} (-1)^{n-1} \int_0^1 x^{n-1} \ln^k(x) dx \right) = -3\text{Li}_4(-2) + \\ & \frac{1}{2} \sum_{k=0}^{\infty} \binom{3}{k} \ln^{3-k} \left(\frac{1}{2} \right) \left((-1)^k k! \sum_{n \in \mathbb{N}} \frac{(-1)^{n-1}}{n^{k+1}} \right) = -3\text{Li}_4(-2) + \\ & \frac{1}{2} \sum_{k=0}^{\infty} \binom{3}{k} \ln^{3-k} \left(\frac{1}{2} \right) \left((-1)^k k! \eta(k+1) \right) = -3\text{Li}_4(-2) + \\ & \frac{1}{2} \left(\ln^3 \left(\frac{1}{2} \right) \ln(2) - \frac{\pi^2}{4} \ln^2(2) + \frac{9}{2} \zeta(3) \ln \left(\frac{1}{2} \right) - \frac{7\pi^4}{120} \right) \\ \int_0^1 \frac{\ln^3(x+1)}{(1+x)(3+x)} dx &= -3\text{Li}_4(-2) - \frac{\pi^4}{240} - \frac{9}{4} \zeta(3) \ln(2) - \frac{\pi^2}{8} \ln^2(2) - \frac{1}{2} \ln^4(2) \end{aligned}$$

Solution 2 by Pham Duc Nam-Vietnam

$$\begin{aligned} I &= \int_0^1 \frac{\ln^3(x+1)}{(1+x)(3+x)} dx \\ \text{Let } : x &= \frac{1}{t} - 1 \rightarrow I = - \int_{\frac{1}{2}}^1 \frac{\ln^3(t)}{2t+1} dt = - \int_{\frac{1}{2}}^1 \frac{\ln^3(t)}{2t+1} d \left(\frac{1}{2} \ln(2t+1) \right) = \\ & - \frac{1}{2} \ln^4(2) + \frac{3}{2} \int_{\frac{1}{2}}^1 \ln^2(t) d(-\text{Li}_2(-2t)) = \\ & - \frac{1}{2} \ln^4(2) + \frac{3}{2} \left(- \frac{\pi^2}{12} \ln^2(2) + 2 \int_{\frac{1}{2}}^1 \ln(t) d(\text{Li}_3(-2t)) \right) = \\ & - \frac{1}{2} \ln^4(2) - \frac{\pi^2}{8} \ln^2(2) + 3 \left(- \frac{3}{4} \zeta(3) \ln(2) - \int_{\frac{1}{2}}^1 d(\text{Li}_4(-2t)) \right) = \\ & - \frac{1}{2} \ln^4(2) - \frac{\pi^2}{8} \ln^2(2) - \frac{9}{4} \zeta(3) \ln(2) - 3 \left(\text{Li}_4(-2) + \frac{7\pi^4}{120} \right) = \\ & -3\text{Li}_4(-2) - \frac{7\pi^4}{240} - \frac{9}{4} \zeta(3) \ln(2) - \frac{\pi^2}{8} \ln^2(2) - \frac{1}{2} \ln^4(2) \end{aligned}$$

Solution 3 by Shobhit Jain-India

$$\begin{aligned} \Omega &= \int_0^1 \frac{\ln^3(1+x)}{(1+x)(3+x)} dx \stackrel{x \rightarrow x-1}{=} \int_1^2 \frac{\ln^3 x}{x(2+x)} dx = \frac{1}{2} \int_1^2 \frac{\ln^3 x}{x} dx - \frac{1}{2} \int_1^2 \frac{\ln^3 x}{(2+x)} dx \\ &= \frac{\ln^4 2}{8} - \frac{1}{4} \int_1^2 \ln^3 x \left(1 + \frac{x}{2} \right)^{-1} dx = \frac{\ln^4 2}{8} + \frac{1}{2} \sum_{n=1}^{\infty} \frac{(-1)^n}{2^n} \int_1^2 (\ln^3 x) x^{n-1} dx \\ \text{Now, } \int (\ln^3 x) x^{n-1} dx &= (\ln^3 x) \frac{x^n}{n} - 3(\ln^2 x) \frac{x^n}{n^2} + 6(\ln x) \frac{x^n}{n^3} - 6 \frac{x^n}{n^4} + C \end{aligned}$$

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$$\begin{aligned} &\Rightarrow \int_1^2 (\ln^3 x) x^{n-1} dx = (\ln^3 2) \frac{2^n}{n} - 3(\ln^2 2) \frac{2^n}{n^2} + 6(\ln 2) \frac{2^n}{n^3} - 6 \frac{2^n}{n^4} + \frac{6}{n^4} \\ \Omega &= \frac{\ln^4 2}{8} + \frac{1}{2} \sum_{n=1}^{\infty} \left((\ln^3 2) \frac{(-1)^n}{n} - 3(\ln^2 2) \frac{(-1)^n}{n^2} + 6(\ln 2) \frac{(-1)^n}{n^3} - 6 \frac{(-1)^n}{n^4} \right. \\ &\quad \left. + \frac{6(-1)^n}{n^4 2^n} \right) \\ &= \frac{\ln^4 2}{8} - \frac{\ln^4 2}{2} + \frac{3}{2} (\ln^2 2) \eta(2) - 3(\ln 2) \eta(3) + 3\eta(4) + 3Li_4\left(-\frac{1}{2}\right) \\ &= \frac{\ln^4 2}{8} - \frac{\ln^4 2}{2} + \frac{3}{4} (\ln^2 2) \zeta(2) - \frac{9}{4} (\ln 2) \zeta(3) + \frac{21}{8} \zeta(4) + 3Li_4\left(-\frac{1}{2}\right) \\ &= -\frac{3}{8} \ln^4(2) + \frac{\pi^2}{8} (\ln^2(2)) - \frac{9}{4} \ln(2) \zeta(3) + \frac{7\pi^4}{240} \ln(2) + 3Li_4\left(-\frac{1}{2}\right) \end{aligned}$$

Solution 4 by Cosghun Memmedov-Azerbaijan

$$\begin{aligned} \Omega &= \int_0^1 \frac{\ln^3(1+x)}{(1+x)(3+x)} dx = \frac{1}{2} \int_0^1 \frac{\ln^3(1+x)}{(1+x)} dx - \frac{1}{2} \int_0^1 \frac{\ln^3(1+x)}{(3+x)} dx \\ \Omega_1 &= \int_0^1 \frac{\ln^3(1+x)}{(1+x)} dx \stackrel{1+x \rightarrow x}{\cong} \int_1^2 \frac{\ln^3(x)}{x} dx \stackrel{IBP}{\cong} \ln^4(2) - 3 \int_1^2 \frac{\ln^2(x)}{x} dx \\ &\quad \underbrace{\int_1^2 \frac{\ln^3(x)}{x} dx}_{A} \quad \underbrace{\int_1^2 \frac{\ln^2(x)}{x} dx}_{A} \\ A &= \ln^4(2) - 3A \rightarrow \Omega_1 = A = \frac{\ln^4(2)}{4} \\ \Omega_2 &= \int_0^1 \frac{\ln^3(1+x)}{(3+x)} dx \stackrel{1+x \rightarrow x}{\cong} \int_1^2 \frac{\ln^3(x)}{2+x} dx = \frac{1}{2} \sum_{n=0}^{\infty} \frac{(-1)^n}{2^n} \int_1^2 x^n \ln^3(x) dx \stackrel{IBP}{\cong} \\ &\quad \ln^3(x) \sum_{n=0}^{\infty} \frac{(-1)^n}{n+1} - 3 \ln^2(2) \sum_{n=0}^{\infty} \frac{(-1)^n}{(n+1)^2} + 6 \ln(2) \sum_{n=0}^{\infty} \frac{(-1)^n}{(n+1)^3} - 6 \sum_{n=0}^{\infty} \frac{(-1)^n}{(n+1)^4} + \\ &\quad 3 \sum_{n=0}^{\infty} \frac{\left(-\frac{1}{2}\right)^{n+1}}{(n+1)^4} = -\frac{\pi^2}{4} \ln^2(2) - 6Li_4\left(-\frac{1}{2}\right) + \frac{9}{2} \zeta(3) \ln(2) - \frac{7\pi^4}{240} + \ln^4(2) \\ \Omega &= \frac{1}{2} (\Omega_1 - \Omega_2) = -3Li_4(-2) - \frac{7\pi^4}{240} - \frac{9}{4} \zeta(3) \ln(2) - \frac{\pi^2}{8} \ln^2(2) - \frac{1}{2} \ln^4(2) \end{aligned}$$

Solution 5 by Quadri Faruk Temitope-Nigeria

$$I = \int_0^1 \frac{\ln^3(1+x)}{(1+x)(3+x)} dx$$

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$$I = \int_0^1 \frac{\ln^3(1+x)}{(1+x)(3+x)} dx = \frac{1}{2} \int_0^1 \frac{\ln^3(1+x)}{(1+x)} dx - \frac{1}{2} \int_0^1 \frac{\ln^3(1+x)}{(3+x)} dx$$

$$\text{Le : } 1+x=p \rightarrow dx=dp, I = \frac{1}{2} \int_1^2 \frac{\ln^3(p)}{(p)} dp - \frac{1}{2} \int_1^2 \frac{\ln^3(p)}{(p+2)} dp$$

$$I = \frac{1}{2} \cdot \frac{1}{4} \ln^4(p) \Big|_1^2 - \frac{1}{2} \sum_{n=0}^{\infty} \frac{(-1)^n}{2^{1+n}} \int_1^2 p^n \ln^3(p) dp,$$

$$I = \frac{1}{8} \ln^4(2) - \frac{1}{2} \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{2^n} \int_1^2 p^{n-1} \ln^3(p) dp$$

$$I = \frac{1}{8} \ln^4(2) + \frac{1}{2} \sum_{n=1}^{\infty} \frac{(-1)^n}{2^n} \left[\frac{6}{n^4} - \frac{6 \cdot 2^n}{n^4} + \frac{6 \cdot 2^n \ln(2)}{n^3} - 3 \ln^2(2) \frac{2^n}{n^2} + \ln^3(2) \frac{2^n}{n} \right]$$

$$I = -3Li_4(-2) - \frac{7\pi^4}{240} - \frac{9}{4} \zeta(3) \ln(2) - \frac{\pi^2}{8} \ln^2(2) - \frac{1}{2} \ln^4(2)$$

Solution 6 by Obiajunwa Januarius-Nigeria

$$\int_0^1 \frac{\ln^3(1+x)}{(1+x)(3+x)} dx = \frac{1}{2} \int_0^1 \frac{\ln^3(1+x)}{(1+x)} dx - \frac{1}{2} \int_0^1 \frac{\ln^3(1+x)}{(3+x)} dx =$$

$$\frac{1}{2} \lim_{n \rightarrow -1} \int_0^1 (1+x)^n \ln^3(1+x) dx - \frac{1}{4} \int_0^1 \frac{\ln^3(1+x)}{1 + \frac{1+x}{2}} dx =$$

$$\frac{1}{2} \lim_{n \rightarrow -1} \frac{\partial^3}{\partial n^3} \left[\int_0^1 (1+x)^n dx \right] - \frac{1}{4} \sum_{n=0}^{\infty} \frac{(-1)^n}{2^n} \int_0^1 (1+x)^n \ln^3(1+x) dx =$$

$$\frac{1}{2} \lim_{n \rightarrow -1} \frac{\partial^3}{\partial n^3} \left[\frac{(1+x)^{n+1}}{n+1} \Big|_0^1 \right] - \frac{1}{4} \sum_{n=0}^{\infty} \frac{(-1)^n}{2^n} \frac{\partial^3}{\partial n^3} \left[\frac{(1+x)^{n+1}}{n+1} \Big|_0^1 \right] =$$

$$\frac{1}{2} \lim_{n \rightarrow -1} \frac{\partial^3}{\partial n^3} \left[\frac{2^{n+1}}{n+1} - \frac{1}{n+1} \right] - \frac{1}{4} \sum_{n=0}^{\infty} \frac{(-1)^n}{2^n} \frac{\partial^3}{\partial n^3} \left[\frac{2^{n+1}}{n+1} - \frac{1}{n+1} \right] =$$

$$\frac{1}{2} \lim_{n \rightarrow -1} \left[\frac{6}{(n+1)^4} - \frac{12 \cdot 2^n}{(n+1)^4} + \frac{12 \cdot \ln(2) \cdot 2^n}{(n+1)^3} - \frac{6 \ln^2(2) \cdot 2^n}{(n+1)^2} + \frac{2 \ln^3(2) \cdot 2^n}{n+1} \right] -$$

$$\frac{6}{4} \sum_{n=0}^{\infty} \frac{(-1)^n}{2^n} \frac{1}{(n+1)^4} + \frac{12}{4} \sum_{n=0}^{\infty} \frac{(-1)^n}{2^n} \frac{2^n}{(n+1)^4} - \frac{12}{4} \sum_{n=0}^{\infty} \frac{(-1)^n}{2^n} \frac{2^n \ln(2)}{(n+1)^3} +$$

$$\frac{6}{4} \ln^2(2) \sum_{n=0}^{\infty} \frac{(-1)^n}{2^n} \frac{2^n}{(n+1)^2} - \frac{2}{4} \ln^2(2) \sum_{n=0}^{\infty} \frac{(-1)^n}{2^n} \frac{2^n}{(n+1)}$$

Extended L'Hopital's rule :

$$\lim_{n \rightarrow p} \frac{f(x)}{g(x)} = \lim_{n \rightarrow p} \frac{f^n(x)}{g^n(x)}$$

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$$\begin{aligned} \Omega &= \frac{1}{2} \lim_{n \rightarrow -1} \left[-\frac{12}{4!} 2^n \ln^4(2) + \frac{12}{3!} \ln(2) \cdot 2^n \ln^3(2) - \frac{6}{2!} \ln^2(2) 2^n \ln^2(2) \right. \\ &\quad \left. + 2 \ln^3(2) 2^n \ln(2) \right] + \\ &\quad 3 \sum_{n=0}^{\infty} \frac{(-1)^{n+1}}{2^{n+1}(n+1)^4} + 3 \sum_{n=0}^{\infty} \frac{(-1)^n}{(n+1)^4} - 3 \ln(2) \sum_{n=0}^{\infty} \frac{(-1)^n}{(n+1)^3} + \\ &\quad \frac{3}{2} \ln^2(2) \sum_{n=0}^{\infty} \frac{(-1)^n}{(n+1)^2} - \frac{\ln^3(2)}{2} \sum_{n=0}^{\infty} \frac{(-1)^n}{n+1} = \frac{1}{2} \left[-\frac{\ln^4(2)}{4} + \ln^4(2) - \frac{3}{3} \ln^4(2) + \ln^4(2) \right] \\ &\quad + \\ &\quad 3Li_4\left(-\frac{1}{2}\right) + 3\eta(4) - 3 \ln(2) \eta(3) + \frac{3}{2} \ln^2(2) \eta(2) - \frac{\ln^4(2)}{2} \\ \Omega &= \frac{\ln^4(2)}{8} + 3Li_4\left(-\frac{1}{2}\right) + \frac{21}{8} \zeta(4) - \frac{9}{4} \ln(2) \zeta(3) + \frac{3}{4} \ln^2(2) \zeta(2) - \frac{\ln^4(2)}{2} \\ \Omega &= -3Li_4(-2) - \frac{7\pi^4}{240} - \frac{9}{4} \zeta(3) \ln(2) - \frac{\pi^2}{8} \ln^2(2) - \frac{1}{2} \ln^4(2) \end{aligned}$$

2550. Find:

$$\int_0^{\infty} \frac{x |\ln(x)|}{(x^2 + 1)(x^2 + x + 1)} dx$$

Proposed by Vasile Mircea Popa-Romania

Solution by Kartick Chandra Betal-India

$$\begin{aligned} I &= \int_0^{\infty} \frac{x |\ln(x)|}{(x^2 + 1)(x^2 + x + 1)} dx = - \int_0^1 \frac{x \ln(x)}{(x^2 + 1)(x^2 + x + 1)} dx + \int_1^{\infty} \frac{x \ln(x)}{(x^2 + 1)(x^2 + x + 1)} dx = \\ &\quad -2 \int_0^1 \frac{x \ln(x)}{(x^2 + 1)(x^2 + x + 1)} dx = -2 \int_0^1 \left\{ \frac{1}{1 + x^2} - \frac{1}{x^2 + x + 1} \right\} \ln(x) dx = \\ &\quad 2 \int_0^1 \left\{ \frac{1-x}{1-x^3} - \frac{1-x^2}{1-x^4} \right\} \ln(x) dx \\ &\quad = \frac{2}{9} \int_0^1 \frac{x^{\frac{1}{3}-1} - x^{\frac{2}{3}-1}}{1-x} \ln(x) dx - \frac{2}{16} \int_0^1 \frac{x^{\frac{1}{4}-1} - x^{\frac{2}{4}-1}}{1-x} \ln(x) dx = \\ &\quad \frac{2}{9} \left\{ \psi' \left(\frac{2}{3} \right) - \psi' \left(\frac{1}{3} \right) \right\} - \frac{1}{8} \left\{ \psi' \left(\frac{3}{4} \right) - \psi' \left(\frac{1}{4} \right) \right\} = \\ &\quad \frac{2}{9} \left[\frac{\partial}{\partial x} (\text{pctg}(\pi x)) \right]_{x=\frac{1}{3}} - \frac{1}{8} \left[\frac{\partial}{\partial x} (\text{pctg}(\pi x)) \right]_{x=\frac{1}{4}} \\ &\quad = \frac{2}{9} \pi^2 \left(-\text{cosec}^2 \left(\frac{\pi}{3} \right) \right) - \frac{1}{8} \pi^2 \left(-\text{cosec}^2 \left(\frac{\pi}{4} \right) \right) = \end{aligned}$$

$$= \frac{\pi^2}{4} - \frac{8\pi^2}{27} = -\frac{5\pi^2}{108}$$

2551.

We consider the function $f: \mathbb{R} \rightarrow \mathbb{R}$

$$f(x) = \begin{cases} \frac{\arctan(x)}{x(x^2 + x + 1)}, & \text{if } x \in \mathbb{R} \setminus \{0\} \\ 1, & \text{if } x = 0 \end{cases}$$

$$\text{Find } \Omega = \int_{-\infty}^{\infty} f(x) dx$$

Proposed by Vasile Mircea Popa-Romania

Solution by Shobhit Jain-India

$$\Omega = \int_{-\infty}^{\infty} f(x) dx = \int_0^{\infty} f(x) dx + \int_0^{\infty} f(-x) dx = \Omega_1 + \Omega_2$$

$$\Omega_1 = \int_0^{\infty} f(x) dx = \int_0^1 f(x) dx + \int_1^{\infty} f(x) dx$$

$$\begin{aligned} \text{use, } \int_1^{\infty} f(x) dx &= \int_1^{\infty} \frac{\arctan(x)}{x(x^2 + x + 1)} dx \stackrel{x \rightarrow \frac{1}{x}}{=} \int_0^1 \frac{x \arctan\left(\frac{1}{x}\right)}{(x^2 + x + 1)} dx \\ &= \int_0^1 \frac{x \left(\frac{\pi}{2} - \arctan(x)\right)}{(x^2 + x + 1)} dx \end{aligned}$$

$$\text{Therefore, } \Omega_1 = \frac{\pi}{2} \int_0^1 \frac{x}{(x^2 + x + 1)} dx + \int_0^1 \frac{(1 - x^2) \arctan(x)}{x(x^2 + x + 1)} dx$$

$$\begin{aligned} \text{Now, } \int_0^1 \frac{x}{(x^2 + x + 1)} dx &= \frac{1}{2} \int_0^1 \frac{2x + 1}{(x^2 + x + 1)} dx - \frac{1}{2} \int_0^1 \frac{1}{(x^2 + x + 1)} dx \\ &= \left[\frac{1}{2} \ln(x^2 + x + 1) - \frac{1}{\sqrt{3}} \arctan\left(\frac{2x + 1}{\sqrt{3}}\right) \right]_0^1 = \frac{\ln 3}{2} - \frac{\pi}{6\sqrt{3}} \end{aligned}$$

$$\text{Therefore, } \Omega_1 = \frac{\pi}{2} \left(\frac{\ln 3}{2} - \frac{\pi}{6\sqrt{3}} \right) + \int_0^1 \frac{(1 - x^2) \arctan(x)}{x(x^2 + x + 1)} dx = \frac{\pi \ln 3}{4} - \frac{\pi^2}{12\sqrt{3}} + J$$

$$J = \int_0^1 \frac{(1 - x^2) \arctan(x)}{x(x^2 + x + 1)} dx = \int_0^1 \tan^{-1} x \left(\frac{1}{x} - \frac{2x + 1}{x^2 + x + 1} \right) dx =$$

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$$= \int_0^1 \tan^{-1} x d \left[\ln \left(\frac{x}{x^2 + x + 1} \right) \right] = -\frac{\pi \ln 3}{4} + \int_0^1 \frac{\ln \left(x + \frac{1}{x} + 1 \right)}{1 + x^2} dx = -\frac{\pi \ln 3}{4} + P$$

Therefore, $\Omega_1 = \frac{\pi \ln 3}{4} - \frac{\pi^2}{12\sqrt{3}} + \left(-\frac{\pi \ln 3}{4} + P \right) = P - \frac{\pi^2}{12\sqrt{3}}$

Now, $P = \int_0^1 \frac{\ln \left(x + \frac{1}{x} + 1 \right)}{1 + x^2} dx \stackrel{x \rightarrow \frac{1-x}{1+x}}{=} \int_0^1 \frac{\ln \left(\frac{3+x^2}{1-x^2} \right)}{1+x^2} dx$

$$= \underbrace{\int_0^1 \frac{\ln(3+x^2)}{1+x^2} dx}_A - \underbrace{\int_0^1 \frac{\ln(1-x^2)}{1+x^2} dx}_B$$

$$\Rightarrow \Omega_1 = A - B - \frac{\pi^2}{12\sqrt{3}}$$

$$\Omega_2 = \int_0^{\infty} f(-x) dx = \int_0^1 f(-x) dx + \int_1^{\infty} f(-x) dx$$

use, $\int_1^{\infty} f(-x) dx = \int_1^{\infty} \frac{\arctan(x)}{x(x^2 - x + 1)} dx \stackrel{x \rightarrow \frac{1}{x}}{=} \int_0^1 \frac{x \arctan \left(\frac{1}{x} \right)}{(x^2 - x + 1)} dx$

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

Therefore, $\Omega_2 = \frac{\pi}{2} \int_0^1 \frac{x}{(x^2 - x + 1)} dx + \int_0^1 \frac{(1-x^2) \arctan(x)}{x(x^2 - x + 1)} dx$

Now, $\int_0^1 \frac{x}{(x^2 - x + 1)} dx = \frac{1}{2} \int_0^1 \frac{2x-1}{(x^2 - x + 1)} dx + \frac{1}{2} \int_0^1 \frac{1}{(x^2 - x + 1)} dx$

$$= \left[\frac{1}{2} \ln(x^2 - x + 1) + \frac{1}{\sqrt{3}} \arctan \left(\frac{2x-1}{\sqrt{3}} \right) \right]_0^1 = \frac{\pi}{3\sqrt{3}}$$

Therefore, $\Omega_2 = \frac{\pi}{2} \left(\frac{\pi}{3\sqrt{3}} \right) + \int_0^1 \frac{(1-x^2) \arctan(x)}{x(x^2 + x + 1)} dx = \frac{\pi^2}{6\sqrt{3}} + K$

Now, $K = \int_0^1 \frac{(1-x^2) \arctan(x)}{x(x^2 - x + 1)} dx = \int_0^1 \tan^{-1} x \left(\frac{1}{x} - \frac{2x-1}{x^2 - x + 1} \right) dx$

$$= \int_0^1 \tan^{-1} x d \left[\ln \left(\frac{x}{x^2 - x + 1} \right) \right] = \int_0^1 \frac{\ln \left(x + \frac{1}{x} - 1 \right)}{1+x^2} dx$$

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$$\begin{aligned}
 K &= \int_0^1 \frac{\ln\left(x + \frac{1}{x} - 1\right)}{1+x^2} dx \stackrel{x \rightarrow \frac{1-x}{1+x}}{=} \int_0^1 \frac{\ln\left(\frac{1+3x^2}{1-x^2}\right)}{1+x^2} dx \\
 &= \underbrace{\int_0^1 \frac{\ln(1+3x^2)}{1+x^2} dx}_R - \underbrace{\int_0^1 \frac{\ln(1-x^2)}{1+x^2} dx}_B \\
 &\Rightarrow \Omega_2 = R - B + \frac{\pi^2}{6\sqrt{3}}
 \end{aligned}$$

Now, $\Omega = \Omega_1 + \Omega_2 = A + R - 2B + \frac{\pi^2}{12\sqrt{3}}$

$$\begin{aligned}
 B &= \int_0^1 \frac{\ln(1-x^2)}{1+x^2} dx \stackrel{x \rightarrow \tan\theta}{=} \int_0^{\frac{\pi}{4}} \ln\left(\frac{\cos 2\theta}{\cos^2\theta}\right) d\theta = \\
 &= \int_0^{\frac{\pi}{4}} \ln(2\cos 2\theta) d\theta + \int_0^{\frac{\pi}{4}} \ln 2 d\theta - 2 \int_0^{\frac{\pi}{4}} \ln(2\cos\theta) d\theta \\
 \int_0^{\frac{\pi}{4}} \ln(2\cos 2\theta) d\theta &\stackrel{\theta \rightarrow \frac{\theta}{2}}{=} \frac{1}{4} \int_0^{\frac{\pi}{2}} \ln(2\cos\theta) d\theta = \frac{1}{4} \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n} \int_0^{\frac{\pi}{2}} \cos(n\theta) d\theta = 0 \\
 \int_0^{\frac{\pi}{4}} \ln(2\cos\theta) d\theta &\stackrel{\theta \rightarrow \frac{\theta}{2}}{=} \frac{1}{2} \int_0^{\frac{\pi}{2}} \ln(2\cos\theta) d\theta = \frac{1}{2} \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n} \int_0^{\frac{\pi}{2}} \cos(n\theta) d\theta \\
 &= \frac{1}{2} \sum_{n=1}^{\infty} \frac{(-1)^{n-1} \sin\left(\frac{n\pi}{2}\right)}{n^2} = \frac{G}{2} \Rightarrow B = \frac{\pi}{4} \ln 2 - G
 \end{aligned}$$

$G = \text{Catalan's Constant}$

$$\begin{aligned}
 R &= \int_0^1 \frac{\ln(1+3x^2)}{1+x^2} dx = 2 \int_0^1 \frac{\ln(x)}{1+x^2} dx + \int_0^1 \frac{\ln\left(\frac{1}{x^2} + 3\right)}{1+x^2} dx \\
 &= -2G + \int_1^{\infty} \frac{\ln(y^2+3)}{1+y^2} dy \quad \left(y = \frac{1}{x}\right) \\
 \Rightarrow A + R &= \int_0^1 \frac{\ln(3+x^2)}{1+x^2} dx + \int_1^{\infty} \frac{\ln(y^2+3)}{1+y^2} dy - 2G = \int_0^{\infty} \frac{\ln(y^2+3)}{1+y^2} dy - 2G \\
 \Rightarrow \Omega &= A + R - 2B + \frac{\pi^2}{12\sqrt{3}} = \int_0^{\infty} \frac{\ln(y^2+3)}{1+y^2} dy - \frac{\pi}{2} \ln 2 + \frac{\pi^2}{12\sqrt{3}}
 \end{aligned}$$

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$$\text{Now use, } \int_0^{\infty} \frac{\ln(y^2 + a^2)}{y^2 + b^2} dy = \frac{\pi}{|b|} \ln(|a| + |b|)$$

$$\Rightarrow \Omega = \pi \ln(1 + \sqrt{3}) - \frac{\pi}{2} \ln 2 + \frac{\pi^2}{12\sqrt{3}}$$

2552. Prove that:

$$\int_0^{\infty} \frac{x \ln(1+x)}{(x^2+1)(x+1)(2x+1)} dx = \frac{1}{480} (144G - 19\pi^2 + 96\ln^2 2 + 36\pi \ln 2)$$

G is the Catalan's constant

Proposed by Cosghun Memmedov-Azerbaijan

Solution by Shobhit Jain-India

$$I = \int_0^{\infty} \frac{x \ln(1+x)}{(x^2+1)(x+1)(2x+1)} dx = \int_0^{\infty} \frac{\ln(1+x)}{10} \left(\frac{5}{1+x} - \frac{8}{1+2x} - \frac{x}{1+x^2} + \frac{3}{1+x^2} \right) dx =$$

$$= \int_0^{\infty} \frac{\ln(1+x)}{10} \left(\frac{5}{1+x} - \frac{8}{1+2x} - \frac{x}{1+x^2} \right) dx + \frac{3}{10} \int_0^{\infty} \frac{\ln(1+x)}{(x^2+1)} dx =$$

$$= \frac{1}{10} \int_0^{\infty} g(x) \ln(1+x) dx + \frac{3}{10} \int_0^{\infty} \frac{\ln(1+x)}{(x^2+1)} dx$$

here, $g(x) = \frac{5}{1+x} - \frac{8}{1+2x} - \frac{x}{1+x^2}$

$$\int_0^{\infty} \frac{\ln(1+x)}{(x^2+1)} dx = \int_0^1 \frac{\ln(1+x)}{(x^2+1)} dx + \int_1^{\infty} \frac{\ln(1+y)}{(y^2+1)} dy \stackrel{y \rightarrow \frac{1}{x}}{=} \int_0^1 \frac{\ln(1+x)}{(x^2+1)} dx + \int_0^1 \frac{\ln\left(1+\frac{1}{x}\right)}{(x^2+1)} dx$$

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

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

$$= \frac{\pi}{4} \ln 2$$

And, $\int_0^1 \frac{\ln\left(\frac{1}{x}\right)}{(x^2+1)} dx = \int_0^1 \ln\left(\frac{1}{x}\right) (1 - x^2 + x^4 - \dots) dx = \left(\frac{1}{1^2} - \frac{1}{3^2} + \frac{1}{5^2} - \dots \right) = G$

$$\Rightarrow \int_0^{\infty} \frac{\ln(1+x)}{(x^2+1)} dx = \frac{\pi}{4} \ln 2 + G$$

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$$\Rightarrow I = \frac{1}{10} \int_0^{\infty} g(x) \ln(1+x) dx + \frac{3}{10} \left(\frac{\pi}{4} \ln 2 + G \right)$$

$$= \frac{1}{10} \int_0^{\infty} g(x) \ln(1+x) dx + \frac{1}{480} (36\pi \ln 2 + 144G)$$

$$\text{Now, } \int_0^{\infty} g(x) \ln(1+x) dx = \int_0^1 g(x) \ln(1+x) dx + \int_1^{\infty} g(y) \ln(1+y) dy$$

$$\stackrel{y \rightarrow \frac{1}{x}}{=} \int_0^1 g(x) \ln(1+x) dx + \int_0^1 \frac{1}{x^2} g\left(\frac{1}{x}\right) \ln\left(1 + \frac{1}{x}\right) dx$$

$$= \underbrace{\int_0^1 \ln(1+x) \left(g(x) + \frac{1}{x^2} g\left(\frac{1}{x}\right) \right) dx}_A - \underbrace{\int_0^1 (\ln x) \left(\frac{1}{x^2} g\left(\frac{1}{x}\right) \right) dx}_B$$

$$\Rightarrow I = \frac{1}{10} (A - B) + \frac{1}{480} (36\pi \ln 2 + 144G). \text{ Now, } g(x) = \frac{5}{1+x} - \frac{8}{1+2x} - \frac{x}{1+x^2}$$

$$\Rightarrow \frac{1}{x^2} g\left(\frac{1}{x}\right) = \frac{5}{x(1+x)} - \frac{1}{x(x+2)} - \frac{1}{x(1+x^2)} = \frac{4}{x+2} - \frac{5}{1+x} + \frac{x}{1+x^2}$$

$$\Rightarrow g(x) + \frac{1}{x^2} g\left(\frac{1}{x}\right) = \frac{4}{x+2} - \frac{8}{1+2x} = \frac{-12}{(x+2)(1+2x)}$$

$$\Rightarrow A = -12 \int_0^1 \frac{\ln(1+x)}{(x+2)(1+2x)} dx \stackrel{x \rightarrow \frac{1}{t}}{=} -12 \int_1^{\frac{1}{2}} \frac{\ln t}{(1+t)(2-t)} dt$$

$$= -4 \int_1^{\frac{1}{2}} \frac{\ln t}{(1+t)} dt - 4 \int_1^{\frac{1}{2}} \frac{\ln t}{(2-t)} dt = 4f(-1) - 4f(2)$$

$$\Rightarrow I = \frac{2}{5} (f(-1) - f(2)) - \frac{B}{10} + \frac{1}{480} (36\pi \ln 2 + 144G)$$

$$\text{Here i define } f(a) = \int_1^{\frac{1}{2}} \frac{\ln t}{a-t} dt = \sum_{n=1}^{\infty} \frac{1}{a^n} \int_1^{\frac{1}{2}} (\ln t) t^{n-1} dt \quad \text{for } |a| \geq 1$$

$$\text{Now, } \int_1^{\frac{1}{2}} (\ln t) t^{n-1} dt = \left[(\ln t) \frac{t^n}{n} - \frac{t^n}{n^2} \right]_1^{\frac{1}{2}} = -\frac{\ln 2}{n 2^n} - \frac{1}{n^2 2^n} + \frac{1}{n^2}$$

$$\Rightarrow f(a) = \sum_{n=1}^{\infty} \frac{1}{a^n} \left(-\frac{\ln 2}{n 2^n} - \frac{1}{n^2 2^n} + \frac{1}{n^2} \right) = (\ln 2) \ln \left(1 - \frac{1}{2a} \right) - Li_2 \left(\frac{1}{2a} \right) + Li_2 \left(\frac{1}{a} \right)$$

$$\Rightarrow f(-1) = (\ln 2) \ln \left(\frac{3}{2} \right) - Li_2 \left(-\frac{1}{2} \right) + Li_2(-1) = (\ln 2)(\ln 3) - \ln^2 2 - Li_2 \left(-\frac{1}{2} \right) - \frac{\pi^2}{12}$$

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$$\begin{aligned} \Rightarrow f(2) &= (\ln 2)\ln\left(\frac{3}{4}\right) - Li_2\left(\frac{1}{4}\right) + Li_2\left(\frac{1}{2}\right) = (\ln 2)(\ln 3) - 2\ln^2 2 - Li_2\left(\frac{1}{4}\right) + \frac{\pi^2}{12} - \frac{\ln^2 2}{2} \\ &= (\ln 2)(\ln 3) - Li_2\left(\frac{1}{4}\right) + \frac{\pi^2}{12} - \frac{5}{2}\ln^2 2 \end{aligned}$$

$$\begin{aligned} \text{Now, } B &= \int_0^1 (\ln x) \left(\frac{1}{x^2} g\left(\frac{1}{x}\right) \right) dx = \int_0^1 (\ln x) \left(\frac{4}{x+2} - \frac{5}{1+x} + \frac{x}{1+x^2} \right) dx \\ &= 4 \int_0^1 \frac{\frac{1}{2} \ln x}{1+\frac{x}{2}} dx + 5 \int_0^1 \frac{\ln\left(\frac{1}{x}\right)}{1+x} dx - \int_0^1 \frac{x \ln\left(\frac{1}{x}\right)}{1+x^2} dx \end{aligned}$$

$$\text{Now, } Li_2(z) = - \int_0^1 \frac{z \ln x}{1-zx} dx \stackrel{z=-\frac{1}{2}}{\Leftrightarrow} \int_0^1 \frac{\frac{1}{2} \ln x}{1+\frac{x}{2}} dx = Li_2\left(-\frac{1}{2}\right)$$

$$\text{And } \int_0^1 \frac{\ln\left(\frac{1}{x}\right)}{1+x} dx = \int_0^1 \ln\left(\frac{1}{x}\right) (1-x+x^2-\dots) dx = \left(\frac{1}{1^2} - \frac{1}{2^2} + \frac{1}{3^2} - \dots\right) = \eta(2) = \frac{\pi^2}{12}$$

$$\int_0^1 \frac{x \ln\left(\frac{1}{x}\right)}{1+x^2} dx = \int_0^1 \ln\left(\frac{1}{x}\right) (x-x^3+x^5-\dots) dx = \left(\frac{1}{2^2} - \frac{1}{4^2} + \frac{1}{6^2} - \dots\right) = \frac{\eta(2)}{4} = \frac{\pi^2}{48}$$

$$\Rightarrow B = 4Li_2\left(-\frac{1}{2}\right) + \frac{5\pi^2}{12} - \frac{\pi^2}{48} = 4Li_2\left(-\frac{1}{2}\right) + \frac{19\pi^2}{48}$$

$$\Rightarrow I = \frac{2}{5}(f(-1) - f(2)) - \frac{1}{10} \left(4Li_2\left(-\frac{1}{2}\right) + \frac{19\pi^2}{48} \right) + \frac{1}{480}(36\pi \ln 2 + 144G)$$

$$\Rightarrow I = \frac{2}{5} \left(f(-1) - f(2) - Li_2\left(-\frac{1}{2}\right) \right) + \frac{1}{480}(36\pi \ln 2 + 144G - 19\pi^2)$$

$$\text{Now, } f(-1) - f(2) - Li_2\left(-\frac{1}{2}\right)$$

$$\begin{aligned} &= \left((\ln 2)(\ln 3) - \ln^2 2 - Li_2\left(-\frac{1}{2}\right) - \frac{\pi^2}{12} \right) - \left((\ln 2)(\ln 3) - Li_2\left(\frac{1}{4}\right) + \frac{\pi^2}{12} - \frac{5}{2}\ln^2 2 \right) - Li_2\left(-\frac{1}{2}\right) \\ &= \frac{3}{2}\ln^2 2 - \frac{\pi^2}{6} + 2 \left(\frac{1}{2} Li_2\left(\frac{1}{4}\right) - Li_2\left(-\frac{1}{2}\right) \right) \end{aligned}$$

$$\text{Now use the identity, } Li_2(z) + Li_2(-z) = \frac{1}{2} Li_2(z^2) \stackrel{z=\frac{1}{2}}{\Leftrightarrow} Li_2\left(\frac{1}{2}\right) + Li_2\left(-\frac{1}{2}\right) = \frac{1}{2} Li_2\left(\frac{1}{4}\right)$$

$$\Rightarrow \frac{1}{2} Li_2\left(\frac{1}{4}\right) - Li_2\left(-\frac{1}{2}\right) = Li_2\left(\frac{1}{2}\right) = \frac{\pi^2}{12} - \frac{\ln^2 2}{2}$$

$$\Rightarrow f(-1) - f(2) - Li_2\left(-\frac{1}{2}\right) = \frac{3}{2}\ln^2 2 - \frac{\pi^2}{6} + 2 \left(\frac{\pi^2}{12} - \frac{\ln^2 2}{2} \right) = \frac{1}{2}\ln^2 2$$

$$\Rightarrow I = \frac{2}{5} \left(\frac{1}{2}\ln^2 2 \right) + \frac{1}{480}(36\pi \ln 2 + 144G - 19\pi^2)$$

$$= \frac{1}{5}\ln^2 2 + \frac{1}{480}(36\pi \ln 2 + 144G - 19\pi^2) \Rightarrow I = \frac{1}{480}(144G - 19\pi^2 + 96\ln^2 2 + 36\pi \ln 2)$$

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2553. Prove that:

$$\sum_{n=1}^{\infty} \frac{(-1)^n \psi(n) \Gamma(2n) \Gamma\left(-n + \frac{1}{2}\right) \cos(n\pi)}{8^n \Gamma(n)} = \frac{\sqrt{\pi}}{6} \log_e \left(\frac{3e^\gamma}{2}\right)$$

$\gamma \approx 0.577$ is Euler – Mascheroni's constant

Proposed by Amin Hajiyev-Azerbaijan

Solution by Shobhit Jain-India

$$\text{Let } I = \sum_{n=1}^{\infty} \frac{(-1)^n \psi(n) \Gamma(2n) \Gamma\left(-n + \frac{1}{2}\right) \cos(n\pi)}{8^n \Gamma(n)}$$

$$\begin{aligned} \text{We know: } \Gamma(n) \Gamma(1-n) &= \frac{\pi}{\sin(n\pi)} \Rightarrow \Gamma\left(n + \frac{1}{2}\right) \Gamma\left(-n + \frac{1}{2}\right) \\ &= \frac{\pi}{\cos(n\pi)} \text{ (Euler's reflection formula)} \Rightarrow \Gamma\left(-n + \frac{1}{2}\right) \cos(n\pi) = \frac{\pi}{\Gamma\left(n + \frac{1}{2}\right)} \end{aligned}$$

$$\Rightarrow I = \pi \sum_{n=1}^{\infty} \frac{(-1)^n \psi(n)}{8^n} \left(\frac{\Gamma(2n)}{\Gamma(n) \Gamma\left(n + \frac{1}{2}\right)} \right)$$

$$\text{Now, we know } \prod_{k=1}^{m-1} \Gamma\left(x + \frac{k}{m}\right) = \frac{(\sqrt{2\pi})^{m-1}}{\sqrt{m}} \frac{1}{m^{mx-1}} \frac{\Gamma(mx)}{\Gamma(x)} \text{ for } m \geq 2$$

$$\stackrel{m=2}{\Rightarrow} \Gamma\left(x + \frac{1}{2}\right) = \frac{\sqrt{\pi}}{2^{2x-1}} \frac{\Gamma(2x)}{\Gamma(x)} \Rightarrow \Gamma(x) \Gamma\left(x + \frac{1}{2}\right) = \frac{\sqrt{\pi}}{2^{2x-1}} \Gamma(2x) \text{ (Legendre's duplication formula)}$$

$$\Rightarrow \frac{\Gamma(2n)}{\Gamma(n) \Gamma\left(n + \frac{1}{2}\right)} = \frac{2^{2n-1}}{\sqrt{\pi}} \Rightarrow I = \pi \sum_{n=1}^{\infty} \frac{(-1)^n \psi(n)}{8^n} \left(\frac{2^{2n-1}}{\sqrt{\pi}} \right) = \frac{\sqrt{\pi}}{2} \sum_{n=1}^{\infty} \frac{(-1)^n \psi(n)}{2^n} = \frac{\sqrt{\pi}}{2} \sum_{n=1}^{\infty} \left(\frac{-1}{2}\right)^n \psi(n)$$

Now use, $\psi(n) = -\gamma + H_{n-1}$ (property of digamma function)

$$\Rightarrow I = \sqrt{\pi} \sum_{n=1}^{\infty} \left(\frac{-1}{2}\right)^{n+1} \gamma - \frac{\sqrt{\pi}}{4} \sum_{n=1}^{\infty} H_{n-1} \left(\frac{-1}{2}\right)^{n-1}$$

$$\text{We know, } -\ln(1-x) = \sum_{n=1}^{\infty} \frac{x^n}{n} \Rightarrow I = -\frac{\ln(1-x)}{1-x} = \sum_{n=1}^{\infty} H_{n-1} x^{n-1} \text{ here } H_n = \sum_{k=1}^n \frac{1}{k} \text{ and } H_0 = 0$$

$$\Rightarrow I = \sqrt{\pi} \gamma \frac{\frac{1}{4}}{1 + \frac{1}{2}} + \frac{\sqrt{\pi} \ln\left(1 + \frac{1}{2}\right)}{4 \cdot \frac{1}{1 + \frac{1}{2}}} = \frac{\gamma \sqrt{\pi}}{6} + \frac{\sqrt{\pi}}{6} \ln\left(\frac{3}{2}\right) = \frac{\sqrt{\pi}}{6} \left(\gamma + \ln\left(\frac{3}{2}\right)\right) \Rightarrow I = \frac{\sqrt{\pi}}{6} \ln\left(\frac{3e^\gamma}{2}\right)$$

2554. Find:

$$\Omega = \int_0^1 \frac{1}{\sqrt{x}} \ln\left(\sum_{m=0}^n x^{2m}\right) dx$$

Proposed by Amin Hajiyev-Azerbaijan

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Solution by Pratham Prasad-India

$$\begin{aligned}\Omega &= \int_0^1 2\ln\left(\sum_{m=0}^n x^{4m}\right) dx = 2\left(\int_0^1 \ln(1-x^{4(n+1)}) dx - \int_0^1 \ln(1-x^4) dx\right) = \\ &= 2(I(4(n+1)) - I(4))\end{aligned}$$

Thus

$$I = 2(I(4(n+1)) - I(4))$$

where

$$\begin{aligned}I(a) &= \int_0^1 \ln(1-x^a) dx, \quad x^a = t, \quad dx = \frac{1}{a} t^{\frac{1}{a}-1} dt \\ aI(a) &= \int_0^1 t^{\frac{1}{a}-1} \ln(1-t) dx, \quad aI(a) = \lim_{u \rightarrow 1} \frac{d}{du} B\left(\frac{1}{a}, u\right) \\ aI(a) &= \lim_{u \rightarrow 1} B\left(\frac{1}{a}, u\right) \left(\psi(u) - \psi\left(u + \frac{1}{a}\right)\right), \quad aI(a) = a\left(\psi(1) - \psi\left(\frac{1}{a}\right) - a\right) \\ I(a) &= \left(\psi(1) - \psi\left(\frac{1}{a}\right) - a\right) \\ I &= 2\left(\psi(1) - \psi\left(\frac{1}{4(n+1)}\right) - 4(n+1) - \psi(1) + \psi\left(\frac{1}{4}\right) + 4\right) \\ I &= 2\left(\psi\left(\frac{1}{4}\right) - \psi\left(\frac{1}{4(n+1)}\right) - 4n\right)\end{aligned}$$

2555. Find a closed form:

$$\Omega = \int_0^1 \int_0^1 \arctan(x^2 + y^2 - 2xy) dx dy$$

Proposed by Asmat Qatea-Afghanistan

Solution by Pratham Prasad-India

$$\Omega = \int_0^1 \int_0^1 \arctan((y-x)^2) dx dy = \int_0^1 \int_{y-1}^y \arctan(x^2) dx dy$$

Applying Integration by parts on the outer Integral and replacing y with x after that,

$$\begin{aligned}&= \int_0^1 \arctan(x^2) dx - \int_0^1 x(\arctan(x^2) - \arctan((x-1)^2)) dx \\ &= \int_0^1 \arctan(x^2) dx - \int_0^1 x(\arctan(x^2)) dx + \int_0^1 x(\arctan((1-x)^2)) dx \\ &\quad \mathbf{1-x = t \text{ and replace } t \text{ with } x \text{ in the last integral, to get:} \\ &= \int_0^1 \arctan(x^2) dx - \int_0^1 x(\arctan(x^2)) dx + \int_0^1 (1-x)(\arctan(x^2)) dx \\ &= 2\left(\int_0^1 \arctan(x^2) dx - \int_0^1 x(\arctan(x^2)) dx\right)\end{aligned}$$

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$x^2 = t$ and replace t with x in the last integral, to get:

$$= 2 \left(\int_0^1 \arctan(x^2) dx \right) - \int_0^1 \arctan(x) dx = 2(A) - B$$

$$I = 2(A) - B, \quad A = \int_0^1 \arctan(x^2) dx$$

Applying Integration by parts,

$$A = \frac{\pi}{4} - \int_0^1 \frac{2x^2}{1+x^4} dx, \quad A = \frac{\pi}{4} - \int_0^1 \frac{(x^2-1) + (x^2+1)}{1+x^4} dx$$

$$A = \frac{\pi}{4} - \int_0^1 \frac{(x^2-1)}{1+x^4} dx - \int_0^1 \frac{(x^2+1)}{1+x^4} dx$$

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

substitute $x + \frac{1}{x} = t$ in the first integral and $x - \frac{1}{x} = t$ in the second integral,

$$A = \frac{\pi}{4} + \int_2^\infty \frac{1}{t^2-2} dt - \int_{-\infty}^0 \frac{1}{t^2+2} dt, \quad A = \frac{\pi}{4} + \frac{\ln(1+\sqrt{2})}{\sqrt{2}} - \frac{\pi}{2\sqrt{2}}$$

$$B = \int_0^1 \arctan(x) dx$$

Applying Integration by parts,

$$B = \frac{\pi}{4} - \int_0^1 \frac{x}{1+x^2} dx, \quad B = \frac{\pi}{4} - \frac{1}{2} \int_0^1 \frac{2x}{1+x^2} dx$$

$x^2 = t$ and replace t with x in the last integral, to get:

$$B = \frac{\pi}{4} - \frac{1}{2} \int_0^1 \frac{1}{1+x} dx, \quad B = \frac{\pi}{4} - \frac{1}{2} \ln(2)$$

Now,

$$I = 2(A) - B$$

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

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

$$I = \frac{\pi}{4} + \sqrt{2} \ln(1+\sqrt{2}) - \frac{\pi}{\sqrt{2}} + \frac{1}{2} \ln(2), \quad I = \frac{1}{2} \ln(2) + \sqrt{2} \ln(1+\sqrt{2}) + \frac{\pi}{4} (1 - \sqrt{8})$$

$$\int_0^1 \int_0^1 \arctan(x^2 + y^2 - 2xy) dx dy = \frac{1}{2} \ln(2) + \sqrt{2} \ln(1+\sqrt{2}) + \frac{\pi}{4} (1 - \sqrt{8})$$

2556. **Prove that:**

$$\Omega = \int_0^{\frac{1}{2}} x^3 \psi(1+x^2) dx = \frac{1}{16} \left(2 + \ln \left(\frac{8\Gamma^2\left(\frac{5}{4}\right)}{\pi A^9} \right) - \frac{2G}{\pi} \right)$$

$A = \text{Glaisher - Kinkelin's constant}$, $G = \text{Catalan's constant}$,
 $\psi(x) = \text{digamma function}$

Proposed by Shirvan Tahirov-Azerbaijan

Solution by Shobhit Jain-India

$$\Omega = \int_0^{\frac{1}{2}} x^3 \psi(1+x^2) dx = \int_{x=0}^{\frac{1}{2}} x^2 \psi(1+x^2) x dx \stackrel{\substack{x \rightarrow \sqrt{u} \\ u=x^2}}{=} \frac{1}{2} \int_{u=0}^{\frac{1}{4}} u \psi(1+u) du$$

$$= \frac{1}{2} \int_{u=0}^{\frac{1}{4}} u \frac{\Gamma'(1+u)}{\Gamma(1+u)} du$$

$$= \left[\frac{u}{2} \ln \Gamma(1+u) \right]_0^{\frac{1}{4}} - \frac{1}{2} \int_{u=0}^{\frac{1}{4}} \ln \Gamma(1+u) du = \frac{1}{8} \ln \Gamma\left(\frac{5}{4}\right) - \frac{1}{2} I$$

$$\text{Here, } I = \int_0^{\frac{1}{4}} \ln \Gamma(1+x) dx$$

Now we can use Kummer's series for the function $\ln \Gamma(x)$

$$\Rightarrow \frac{1}{2} \ln \left(\frac{\Gamma(x)}{\Gamma(1-x)} \right) = \left(\frac{1}{2} - x \right) (\gamma + \ln 2\pi) + \frac{1}{\pi} \sum_{n=1}^{\infty} \frac{\log_e n}{n} \sin(2n\pi x) \quad \text{for } 0 < x < 1$$

$(\gamma = \text{Euler - Mascheroni Constant})$

$$\frac{\Gamma(x)}{\Gamma(1-x)} = \frac{\Gamma^2(x+1) 2 \sin(\pi x)}{2\pi x^2}$$

$$\Rightarrow \frac{1}{2} \ln \left(\frac{\Gamma(x)}{\Gamma(1-x)} \right) = \ln \Gamma(1+x) + \frac{1}{2} \ln(2 \sin(\pi x)) - \frac{1}{2} \ln(2\pi) - \ln x$$

$$\Rightarrow \ln \Gamma(1+x) = \frac{1}{2} \ln(2\pi) + \left(\frac{1}{2} - x \right) (\gamma + \ln 2\pi) - \frac{1}{2} \ln(2 \sin(\pi x)) + \ln x + \frac{1}{\pi} \sum_{n=1}^{\infty} \frac{\log_e n}{n} \sin(2n\pi x)$$

$$\Rightarrow I = \frac{\ln(2\pi)}{8} + (\gamma + \ln 2\pi) \underbrace{\int_0^{\frac{1}{4}} \left(\frac{1}{2} - x \right) dx}_P - \frac{1}{2} \underbrace{\int_0^{\frac{1}{4}} \ln(2 \sin(\pi x)) dx}_Q + \underbrace{\int_0^{\frac{1}{4}} \ln x dx}_R$$

$$+ \frac{1}{2\pi^2} \sum_{n=1}^{\infty} \frac{\log_e n}{n^2} \left(1 - \cos\left(\frac{n\pi}{2}\right) \right)$$

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$$P = \int_0^{\frac{1}{4}} \left(\frac{1}{2} - x\right) dx \underset{x \rightarrow \frac{1}{4}-x}{=} \int_0^{\frac{1}{4}} \left(x + \frac{1}{4}\right) dx = \frac{1}{2} \times \left(\frac{1}{2} + \frac{1}{4}\right) \times \frac{1}{4} = \frac{3}{32}$$

$$Q = \int_0^{\frac{1}{4}} \ln(2 \sin(\pi x)) dx \underset{x \rightarrow \frac{x}{2\pi}}{=} \frac{1}{2\pi} \int_0^{\frac{\pi}{2}} \ln\left(2 \sin\left(\frac{x}{2}\right)\right) dx = \frac{-1}{2\pi} \sum_{n=1}^{\infty} \int_0^{\frac{\pi}{2}} \frac{\cos(nx)}{n} dx =$$

$$= \frac{-1}{2\pi} \sum_{n=1}^{\infty} \frac{\sin\left(\frac{n\pi}{2}\right)}{n^2} = -\frac{G}{2\pi}$$

$$R = \int_0^{\frac{1}{4}} \ln x dx = [x \ln x - x]_0^{\frac{1}{4}} = -\frac{1}{4} - \frac{\ln 2}{2}$$

$$\Rightarrow I = \frac{\ln(2\pi)}{8} + \frac{3}{32}(\gamma + \ln 2\pi) + \frac{G}{4\pi} - \frac{1}{4} - \frac{\ln 2}{2} + \frac{1}{2\pi^2} \sum_{n=1}^{\infty} \frac{\log_e n}{n^2} \left(1 - \cos\left(\frac{n\pi}{2}\right)\right)$$

$$\text{Let, } N = \sum_{n=1}^{\infty} \frac{\log_e n}{n^2} = O + E \text{ where, } O = \sum_{n=1}^{\infty} \frac{\log_e(2n-1)}{(2n-1)^2} \text{ and } E = \sum_{n=1}^{\infty} \frac{\log_e(2n)}{(2n)^2}$$

$$\Rightarrow E = \frac{\ln 2}{4} \sum_{n=1}^{\infty} \frac{1}{n^2} + \frac{1}{4} \sum_{n=1}^{\infty} \frac{\log_e n}{n^2} = \frac{\pi^2 \ln 2}{24} + \frac{N}{4} \Rightarrow O = N - E = \frac{3N}{4} - \frac{\pi^2 \ln 2}{24}$$

$$\Rightarrow O - E = \left(\frac{3N}{4} - \frac{\pi^2 \ln 2}{24}\right) - \left(\frac{\pi^2 \ln 2}{24} + \frac{N}{4}\right) = \frac{N}{2} - \frac{\pi^2 \ln 2}{12}$$

$$\text{Now, } \sum_{n=1}^{\infty} \frac{\log_e n}{n^2} \left(1 - \cos\left(\frac{n\pi}{2}\right)\right)$$

$$= \left(\frac{\ln 1}{1^2} + \frac{\ln 3}{3^2} + \frac{\ln 5}{5^2} \dots\right) + 2 \left(\frac{\ln 2}{2^2} + \frac{\ln 6}{6^2} + \frac{\ln 10}{10^2} \dots\right)$$

$$= \underbrace{\left(\frac{\ln 1}{1^2} + \frac{\ln 3}{3^2} + \frac{\ln 5}{5^2} \dots\right)}_O + \underbrace{\left(\frac{\ln 2}{2^2} + \frac{\ln 4}{4^2} + \frac{\ln 6}{6^2} \dots\right)}_E + \left(\frac{\ln 2}{2^2} - \frac{\ln 4}{4^2} + \frac{\ln 6}{6^2} - \dots\right)$$

$$= N + \frac{\ln 2}{2^2} \left(\frac{1}{1^2} - \frac{1}{2^2} + \frac{1}{3^2} - \dots\right) + \frac{1}{2^2} \left(\frac{\ln 1}{1^2} - \frac{\ln 2}{2^2} + \frac{\ln 3}{3^2} - \dots\right)$$

$$= N + \frac{\pi^2 \ln 2}{48} + \frac{1}{4}(O - E) =$$

$$= N + \frac{\pi^2 \ln 2}{48} + \frac{1}{4} \left(\frac{N}{2} - \frac{\pi^2 \ln 2}{12}\right) = \frac{9}{8}N$$

$$\Rightarrow I = \frac{\ln(2\pi)}{8} + \frac{3}{32}(\gamma + \ln 2\pi) + \frac{G}{4\pi} - \frac{1}{4} - \frac{\ln 2}{2} + \frac{9}{8} \left(\frac{N}{2\pi^2}\right)$$

$$\text{Now, } \zeta(s) = \sum_{n=1}^{\infty} \frac{1}{n^s} \Rightarrow \zeta'(s) = - \sum_{n=1}^{\infty} \frac{\log_e n}{n^s} \Rightarrow \zeta'(2) = - \sum_{n=1}^{\infty} \frac{\log_e n}{n^2} = -N$$

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$$\begin{aligned}
 \text{Now, } -\frac{\zeta'(2)}{\zeta(2)} &= 12\ln A - \gamma - \ln(2\pi) \\
 \Rightarrow N = -\zeta'(2) &= \frac{\pi^2}{6}(12\ln A - \gamma - \ln(2\pi)) \Rightarrow \frac{N}{2\pi^2} = \ln A - \frac{\gamma}{12} - \frac{\ln(2\pi)}{12} \\
 \Rightarrow I &= \frac{\ln(2\pi)}{8} + \frac{3}{32}(\gamma + \ln 2\pi) + \frac{G}{4\pi} - \frac{1}{4} - \frac{\ln 2}{2} + \frac{9}{8} \left(\ln A - \frac{\gamma}{12} - \frac{\ln(2\pi)}{12} \right) \\
 &= \frac{\ln(2\pi)}{8} + \frac{G}{4\pi} - \frac{1}{4} - \frac{\ln 2}{2} + \frac{9}{8} \ln A \Rightarrow I = \frac{\ln \pi}{8} + \frac{G}{4\pi} - \frac{1}{4} - \frac{3\ln 2}{8} + \frac{9}{8} \ln A \\
 \Rightarrow \Omega &= \frac{1}{8} \ln \Gamma\left(\frac{5}{4}\right) - \frac{1}{2} \left(\frac{\ln \pi}{8} + \frac{G}{4\pi} - \frac{1}{4} - \frac{3\ln 2}{8} + \frac{9}{8} \ln A \right) = \\
 &= \frac{1}{16} \left(2 - \frac{2G}{\pi} + 2\ln \Gamma\left(\frac{5}{4}\right) + 3\ln 2 - \ln \pi - 9\ln A \right) \Rightarrow \Omega = \frac{1}{16} \left(2 + \ln \left(\frac{8\Gamma^2\left(\frac{5}{4}\right)}{\pi A^9} \right) - \frac{2G}{\pi} \right)
 \end{aligned}$$

2557. Find:

$$S = \sum_{k=1}^{\infty} \frac{(-1)^k k^2}{(2k^2 + k - 1)(2k - 1)}$$

Proposed by Shirvan Tahirov-Azerbaijan

Solution by Pratham Prasad-India

By Partial Fractions:

$$\begin{aligned}
 S &= \frac{5}{18} \sum_{k=1}^{\infty} \frac{(-1)^k}{2k-1} + \frac{1}{6} \sum_{k=1}^{\infty} \frac{(-1)^k}{(2k-1)^2} + \frac{1}{9} \sum_{k=1}^{\infty} \frac{(-1)^k}{1+k} \\
 S &= \frac{5}{18} \sum_{k=1}^{\infty} (-1)^k \int_0^1 x^{2k-2} dx + \frac{1}{6} \sum_{k=1}^{\infty} \frac{(-1)^k}{(2k-1)^2} + \frac{1}{9} \sum_{k=1}^{\infty} \frac{(-1)^k}{1+k} \\
 &\text{changing order of summation and integration,} \\
 S &= -\frac{5}{18} \int_0^1 \sum_{k=1}^{\infty} (-x^2)^{k-1} dx - \frac{1}{6} \sum_{k=1}^{\infty} \frac{(-1)^{k-1}}{(2k-1)^2} + \frac{1}{9} \sum_{k=1}^{\infty} \frac{(-1)^k}{1+k} \\
 S &= -\frac{5}{18} \int_0^1 \frac{1}{1+x^2} dx - \frac{1}{6} G + \frac{1}{9} \ln(2) - \frac{1}{9} \\
 S &= -\frac{5\pi}{72} - \frac{1}{6} G + \frac{1}{9} \ln(2) - \frac{1}{9}
 \end{aligned}$$

2558. Prove that:

$$\sum_{m=1}^{\infty} \sum_{n=1}^{\infty} \frac{1}{e^{(m+n)\pi} + e^{(m-n)\pi}} = \frac{1 - G\sqrt{2}}{4(1 - e^\pi)}$$

where, G is Gauss's constant

Proposed by Ankush Kumar Parcha-India

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Solution by Shobhit Jain-India

$$I = \sum_{m=1}^{\infty} \frac{1}{e^{m\pi}} \sum_{n=1}^{\infty} \frac{1}{e^{n\pi} + e^{-n\pi}} = M \times N$$

$$\text{Now, } M = \sum_{m=1}^{\infty} \frac{1}{e^{m\pi}} = \sum_{m=1}^{\infty} e^{-m\pi} = \frac{e^{-\pi}}{1 - e^{-\pi}} = \frac{1}{e^{\pi} - 1}$$

$$N = \sum_{n=1}^{\infty} \frac{1}{q^{-n} + q^n} = \sum_{n=1}^{\infty} \frac{q^n}{1 + q^{2n}} = \sum_{n=1}^{\infty} \sum_{k=0}^{\infty} (-1)^k q^{(2k+1)n} = \sum_{k=0}^{\infty} (-1)^k \sum_{n=1}^{\infty} q^{(2k+1)n} = \sum_{k=0}^{\infty} \frac{(-1)^k q^{2k+1}}{1 - q^{2k+1}}$$

here, $q = e^{-\pi}$. Consider, $\varphi(q) = f(q, q) = \sum_{n=-\infty}^{\infty} q^{n^2}$

$$\text{here } f(a, b) = \sum_{n=-\infty}^{\infty} a^{\frac{n(n+1)}{2}} b^{\frac{n(n-1)}{2}},$$

$|ab| < 1$ (Ramanujan general theta function)

$$\text{Let } g(x) = {}_2F_1\left(\frac{1}{2}, \frac{1}{2}; 1, x\right) = \sum_{n=0}^{\infty} \frac{\left(\frac{1}{2}\right)_n \left(\frac{1}{2}\right)_n}{(1)_n n!} x^n = \sum_{n=0}^{\infty} \frac{({}^{2n}C_n)^2}{16} x^n \quad |x| < 1$$

Consider complete elliptic integral of first kind,

$$K(k) = \int_0^{\frac{\pi}{2}} \frac{d\theta}{\sqrt{1 - k^2 \sin^2 \theta}} = \frac{\pi}{2} g(k^2) \quad \text{and} \quad K(k') = \int_0^{\frac{\pi}{2}} \frac{d\theta}{\sqrt{1 - k'^2 \sin^2 \theta}} = \frac{\pi}{2} g(k'^2) \\ = \frac{\pi}{2} g(1 - k^2)$$

$$k' = \sqrt{1 - k^2}$$

$$\text{If } k = \sqrt{1 - \frac{\varphi^4(-q)}{\varphi^4(q)}} \quad \text{then, } \varphi^2\left(e^{-\pi \frac{K(k')}{K(k)}}\right) = g(k^2) = \frac{2}{\pi} K(k)$$

$$\text{Now, } k = k' = \frac{1}{\sqrt{2}} \Rightarrow \varphi^2(e^{-\pi}) = g\left(\frac{1}{2}\right) = \frac{2}{\pi} K\left(\frac{1}{\sqrt{2}}\right)$$

$$K\left(\frac{1}{\sqrt{2}}\right) = \sqrt{2} \int_0^{\frac{\pi}{2}} \frac{d\theta}{\sqrt{2 - \sin^2 \theta}} = \sqrt{2} \int_0^{\frac{\pi}{2}} \frac{d\theta}{\sqrt{1 + \cos^2 \theta}} \stackrel{\theta = \cos^{-1} x}{=} \sqrt{2} \int_0^1 \frac{dx}{\sqrt{1 - x^4}} = \frac{\sqrt{2}}{4} B\left(\frac{1}{4}, \frac{1}{2}\right) = \frac{\Gamma^2\left(\frac{1}{4}\right)}{4\sqrt{\pi}}$$

$$\Rightarrow \varphi^2(e^{-\pi}) = g\left(\frac{1}{2}\right) = \frac{2}{\pi} K\left(\frac{1}{\sqrt{2}}\right) = \frac{\Gamma^2\left(\frac{1}{4}\right)}{2\pi\sqrt{\pi}} = G\sqrt{2}$$

$$\left(G = \frac{\Gamma^2\left(\frac{1}{4}\right)}{2\pi\sqrt{2\pi}} = \text{Gauss's Constant} \right)$$

Now we can use the identity given in Ramanujan Notebook (Part - 3) page - 114, entry 8

$$\varphi^2(q) = 1 + 4 \sum_{k=0}^{\infty} \frac{(-1)^k q^{2k+1}}{1 - q^{2k+1}}$$

Consider $\sum_{n=-\infty}^{\infty} \frac{2}{q^{-n} + q^n} = 1 + 4 \sum_{n=1}^{\infty} \frac{1}{q^{-n} + q^n} = 1 + 4 \sum_{k=0}^{\infty} \frac{(-1)^k q^{2k+1}}{1 - q^{2k+1}} = \varphi^2(q)$

$\stackrel{\Rightarrow}{=} \sum_{n=-\infty}^{\infty} \frac{2}{e^{n\pi} + e^{-n\pi}} = 1 + 4 \sum_{n=1}^{\infty} \frac{1}{e^{n\pi} + e^{-n\pi}} = 1 + 4 \sum_{k=0}^{\infty} \frac{(-1)^k e^{-(2k+1)\pi}}{1 - e^{-(2k+1)\pi}} = \varphi^2(e^{-\pi})$

$= G\sqrt{2}$

$\Rightarrow N = \sum_{k=0}^{\infty} \frac{(-1)^k e^{-(2k+1)\pi}}{1 - e^{-(2k+1)\pi}} = \frac{G\sqrt{2} - 1}{4} \Rightarrow I = M \times N = \left(\frac{1}{e^\pi - 1}\right) \left(\frac{G\sqrt{2} - 1}{4}\right)$

$\Rightarrow I = \frac{1 - G\sqrt{2}}{4(1 - e^\pi)}$

2559. Prove that:

$$\int_0^1 \frac{(1-x)(1-x^2)(1-x^3)}{(1+x^2)\ln x} dx = \ln\left(\frac{18\pi^2}{5\varpi^4}\right)$$

where ϖ is Lemniscate Constant

Proposed by Ankush Kumar Parcha-India

Solution by Shobhit Jain-India

$$\begin{aligned} I &= \int_0^1 \frac{(1-x)(1-x^2)(1-x^3)}{(1+x^2)\ln x} dx = \int_0^1 \frac{(1-x)}{\ln x} \left(x^3 - 2x - 1 + \frac{2(1+x)}{1+x^2}\right) dx = \\ &= \int_0^1 \frac{-x^4 + x^3 + 2x^2 - x - 1}{\ln x} dx - 2 \int_0^1 \frac{x^2 - 1}{(1+x^2)\ln x} dx \\ &= - \int_0^1 \frac{x^4 - 1}{\ln x} dx + \int_0^1 \frac{x^3 - 1}{\ln x} dx + 2 \int_0^1 \frac{x^2 - 1}{\ln x} dx - \int_0^1 \frac{x - 1}{\ln x} dx - 2 \int_0^1 \frac{x^2 - 1}{(1+x^2)\ln x} dx \\ &= -H(5) + H(4) + 2H(3) - H(2) - 2K(2) \end{aligned}$$

here, $H(a) = \int_0^1 \frac{x^{a-1} - 1}{\ln x} dx = \int_{x=0}^1 \int_{t=1}^a x^{t-1} dt dx = \int_{t=1}^a \int_{x=0}^1 x^{t-1} dx dt = \int_1^a \frac{dt}{t} = \ln(a)$

$$\Rightarrow I = -\ln 5 + \ln 4 + 2\ln 3 - \ln 2 - 2K(2) = \ln\left(\frac{18}{5}\right) - 2K(2)$$

And, $K(a) = \int_0^1 \frac{x^a - 1}{(1+x^2)\ln x} dx \Rightarrow K(0) = 0$

$$\Rightarrow K'(a) = \int_0^1 \frac{x^a}{1+x^2} dx = \int_0^1 \frac{x^a - x^{a+2}}{1-x^4} dx \stackrel{\Rightarrow}{=} \frac{1}{4} \int_0^1 \frac{x^{\frac{a-3}{4}} - x^{\frac{a-1}{4}}}{1-x} dx =$$

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$$\begin{aligned}
 &= \frac{1}{4} \left(\psi \left(\frac{a+3}{4} \right) - \psi \left(\frac{a+1}{4} \right) \right) \\
 \Rightarrow K(a) &= \frac{1}{4} \int_0^a \left(\psi \left(\frac{a+3}{4} \right) - \psi \left(\frac{a+1}{4} \right) \right) da = \left[\ln \left(\frac{\Gamma \left(\frac{a+3}{4} \right)}{\Gamma \left(\frac{a+1}{4} \right)} \right) \right]_0^a \\
 &= \ln \left(\frac{\Gamma \left(\frac{a+3}{4} \right) \Gamma \left(\frac{1}{4} \right)}{\Gamma \left(\frac{a+1}{4} \right) \Gamma \left(\frac{3}{4} \right)} \right) \\
 \Rightarrow K(2) &= \ln \left(\frac{\Gamma \left(\frac{5}{4} \right) \Gamma \left(\frac{1}{4} \right)}{\Gamma \left(\frac{3}{4} \right) \Gamma \left(\frac{3}{4} \right)} \right) = \ln \left(\frac{\Gamma^2 \left(\frac{1}{4} \right)}{4 \Gamma^2 \left(\frac{3}{4} \right)} \right) = \ln \left(\frac{\Gamma^4 \left(\frac{1}{4} \right)}{4 \Gamma^2 \left(\frac{3}{4} \right) \Gamma^2 \left(\frac{1}{4} \right)} \right) = \ln \left(\frac{\Gamma^4 \left(\frac{1}{4} \right)}{4 (\pi \sqrt{2})^2} \right) = \ln \left(\frac{\Gamma^4 \left(\frac{1}{4} \right)}{8 \pi^2} \right) \\
 \text{Now, } \varpi &= \frac{\Gamma^2 \left(\frac{1}{4} \right)}{2 \sqrt{2} \pi} \Rightarrow \varpi^2 = \frac{\Gamma^4 \left(\frac{1}{4} \right)}{8 \pi} \Rightarrow K(2) = \ln \left(\frac{\varpi^2}{\pi} \right) \Rightarrow I = \ln \left(\frac{18}{5} \right) - 2 \ln \left(\frac{\varpi^2}{\pi} \right) = \ln \left(\frac{18 \pi^2}{5 \varpi^4} \right)
 \end{aligned}$$

2560. Find a closed form:

$$\int_{\frac{\pi}{8}}^{\frac{\pi}{4}} \tan(x) \ln(1 - \tan x) dx$$

Proposed by Fao Ler-Iraq

Solution by Pratham Prasad-India

$$\begin{aligned}
 I &= \int_{\frac{\pi}{8}}^{\frac{\pi}{4}} \tan(x) \ln(1 - \tan x) dx \\
 I &= \int_{\sqrt{2}-1}^1 \frac{t \ln(1-t)}{1+t^2} dt = \int_{\sqrt{2}-1}^1 \frac{t \ln(1-t)}{(t+i)(t-i)} dt \\
 &= \frac{1}{2} \int_{\sqrt{2}-1}^1 \frac{\ln(1-t)}{(t+i)} dt + \frac{1}{2} \int_{\sqrt{2}-1}^1 \frac{\ln(1-t)}{(t-i)} dt \\
 &= \frac{1}{2} \int_{\sqrt{2}-1+i}^{1+i} \frac{\ln(1+i-u)}{u} du + \frac{1}{2} \int_{\sqrt{2}-1-i}^{1-i} \frac{\ln(1-i-u)}{u} du \\
 &= \frac{1}{2} \int_{\sqrt{2}-1+i}^{1+i} \frac{\ln \left(1 - \frac{u}{1+i} \right)}{u} du + \frac{1}{2} \ln(1+i) \ln \left(\frac{1+i}{\sqrt{2}-1+i} \right) \\
 &\quad + \frac{1}{2} \int_{\sqrt{2}-1-i}^{1-i} \frac{\ln \left(1 - \frac{u}{1-i} \right)}{u} du + \frac{1}{2} \ln(1-i) \ln \left(\frac{1-i}{\sqrt{2}-1-i} \right) \\
 &= \frac{1}{2} \int_{\frac{1+i}{1+i}}^1 \frac{\ln(1-u)}{u} du + \frac{1}{2} \ln(1+i) \ln \left(\frac{1+i}{\sqrt{2}-1+i} \right) + \frac{1}{2} \int_{\frac{1-i}{1-i}}^1 \frac{\ln(1-u)}{u} du \\
 &\quad + \frac{1}{2} \ln(1-i) \ln \left(\frac{1-i}{\sqrt{2}-1-i} \right) =
 \end{aligned}$$

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$$\begin{aligned}
 &= \frac{1}{2} Li_2 \left(\frac{\sqrt{2}-1+i}{1+i} \right) + \frac{1}{2} \ln(1+i) \ln \left(\frac{1+i}{\sqrt{2}-1+i} \right) + \frac{1}{2} Li_2 \left(\frac{\sqrt{2}-1-i}{1-i} \right) \\
 &\quad + \frac{1}{2} \ln(1-i) \ln \left(\frac{1-i}{\sqrt{2}-1-i} \right) - Li_2(1) = \\
 &= \frac{1}{2} Li_2 \left(\frac{\sqrt{2}-1+i}{1+i} \right) - \frac{1}{2} \ln(1+i) \ln \left(\frac{\sqrt{2}-1+i}{1+i} \right) + \frac{1}{2} Li_2 \left(\frac{\sqrt{2}-1-i}{1-i} \right) \\
 &\quad - \frac{1}{2} \ln(1-i) \ln \left(\frac{\sqrt{2}-1-i}{1-i} \right) - Li_2(1) = \\
 &= \frac{1}{2} Li_2 \left(\frac{1}{\sqrt{2}} + i \left(1 - \frac{1}{\sqrt{2}} \right) \right) - \frac{1}{2} \ln(1+i) \ln \left(\frac{1}{\sqrt{2}} + i \left(1 - \frac{1}{\sqrt{2}} \right) \right) \\
 &\quad + \frac{1}{2} Li_2 \left(\frac{1}{\sqrt{2}} + i \left(\frac{1}{\sqrt{2}} - 1 \right) \right) - \frac{1}{2} \ln(1-i) \ln \left(\frac{1}{\sqrt{2}} + i \left(\frac{1}{\sqrt{2}} - 1 \right) \right) - \zeta(2)
 \end{aligned}$$

where:

$$\ln(1+i) = \frac{1}{2} \ln(2) + \ln \left(\cos \left(\frac{\pi}{4} \right) + i \sin \left(\frac{\pi}{4} \right) \right) = \frac{1}{2} \ln(2) + \frac{i\pi}{4}$$

$$\ln(1-i) = \frac{1}{2} \ln(2) + \ln \left(\cos \left(\frac{\pi}{4} \right) - i \sin \left(\frac{\pi}{4} \right) \right) = \frac{1}{2} \ln(2) - \frac{i\pi}{4}$$

$$\ln \left(\frac{1}{\sqrt{2}} + i \left(1 - \frac{1}{\sqrt{2}} \right) \right) = \ln(2 - \sqrt{2}) + i \arctan(\sqrt{2} - 1)$$

$$\ln \left(\frac{1}{\sqrt{2}} + i \left(\frac{1}{\sqrt{2}} - 1 \right) \right) = \ln(2 - \sqrt{2}) - i \arctan(\sqrt{2} - 1)$$

Thus,

$$\begin{aligned}
 I &= \frac{1}{2} Li_2 \left(\frac{1}{\sqrt{2}} + i \left(1 - \frac{1}{\sqrt{2}} \right) \right) - \frac{1}{2} \ln(1+i) \ln \left(\frac{1}{\sqrt{2}} + i \left(1 - \frac{1}{\sqrt{2}} \right) \right) \\
 &\quad + \frac{1}{2} Li_2 \left(\frac{1}{\sqrt{2}} + i \left(\frac{1}{\sqrt{2}} - 1 \right) \right) - \frac{1}{2} \ln(1-i) \ln \left(\frac{1}{\sqrt{2}} + i \left(\frac{1}{\sqrt{2}} - 1 \right) \right) - \zeta(2)
 \end{aligned}$$

$$I = \frac{\pi}{4} \arctan(\sqrt{2} - 1) - \frac{1}{2} \ln(2) \ln(2 - \sqrt{2}) + \operatorname{Re} \left(Li_2 \left(\frac{1}{\sqrt{2}} + i \left(1 - \frac{1}{\sqrt{2}} \right) \right) \right) - \zeta(2)$$

$ \int_{\frac{\pi}{8}}^{\frac{\pi}{4}} \tan(x) \ln(1 - \tan x) dx = $ $ = \frac{\pi}{4} \arctan(\sqrt{2} - 1) - \frac{1}{2} \ln(2) \ln(2 - \sqrt{2}) + \operatorname{Re} \left(Li_2 \left(\frac{1}{\sqrt{2}} + i \left(1 - \frac{1}{\sqrt{2}} \right) \right) \right) - \zeta(2) $

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2561. **Prove that:**

$$\int_1^{\infty} \frac{\ln(\ln x)}{1-x+x^2} dx = \frac{2\pi}{\sqrt{3}} \ln \Gamma\left(\frac{5}{6}\right) - \frac{\pi}{3\sqrt{3}} \ln(2\pi)$$

Proposed by Lunjapao Baite-India

Solution by Shohbit Jain-India

$$I = \int_1^{\infty} \frac{\ln(\ln x)}{1-x+x^2} dx \stackrel{x \rightarrow \frac{1}{x}}{=} \int_0^1 \frac{\ln\left(\ln \frac{1}{x}\right)}{x^2-x+1} dx = f'(1)$$

$$\text{define, } f(s) = \int_0^1 \frac{\left(\ln \frac{1}{x}\right)^{s-1}}{x^2-x+1} dx = \int_0^1 \frac{\left(\ln \frac{1}{x}\right)^{s-1}}{x^2-2x\cos\left(\frac{\pi}{3}\right)+1} dx$$

$$\sum_{n=1}^{\infty} x^n \sin(n\theta) = \text{Im}\left(\sum_{n=0}^{\infty} x^n e^{in\theta}\right) = \text{Im}\left(\frac{1}{1-xe^{i\theta}}\right) = \text{Im}\left(\frac{1}{1-x\cos\theta-ix\sin\theta}\right) = \frac{x\sin\theta}{1-2x\cos\theta+x^2}$$

$$\Rightarrow \frac{1}{1-2x\cos\theta+x^2} = \sum_{n=1}^{\infty} x^{n-1} \frac{\sin(n\theta)}{\sin\theta}$$

$$\Rightarrow \frac{1}{x^2-2x\cos\left(\frac{\pi}{3}\right)+1} = \sum_{n=1}^{\infty} x^{n-1} \frac{\sin\left(\frac{n\pi}{3}\right)}{\sin\left(\frac{\pi}{3}\right)} = \frac{2}{\sqrt{3}} \sum_{n=1}^{\infty} x^{n-1} \sin\left(\frac{n\pi}{3}\right)$$

$$\Rightarrow f(s) = \frac{2}{\sqrt{3}} \sum_{n=1}^{\infty} \sin\left(\frac{n\pi}{3}\right) \int_0^1 \left(\ln \frac{1}{x}\right)^{s-1} x^{n-1} dx = \frac{2}{\sqrt{3}} \Gamma(s) \sum_{n=1}^{\infty} \frac{\sin\left(\frac{n\pi}{3}\right)}{n^s}$$

$$\Rightarrow f'(s) = \frac{2}{\sqrt{3}} \Gamma'(s) \sum_{n=1}^{\infty} \frac{\sin\left(\frac{n\pi}{3}\right)}{n^s} - \frac{2}{\sqrt{3}} \Gamma(s) \sum_{n=1}^{\infty} \frac{\log_e n}{n^s} \sin\left(\frac{n\pi}{3}\right)$$

$$\Rightarrow f'(1) = \frac{2}{\sqrt{3}} \Gamma'(1) \sum_{n=1}^{\infty} \frac{\sin\left(\frac{n\pi}{3}\right)}{n} - \frac{2}{\sqrt{3}} \Gamma(1) \sum_{n=1}^{\infty} \frac{\log_e n}{n} \sin\left(\frac{n\pi}{3}\right)$$

here, $\Gamma'(1) = \Gamma(1)\psi(1) = -\gamma$ (γ is Euler - Mascheroni's constant)

$$\text{And, } \sum_{n=1}^{\infty} \frac{\sin\left(\frac{n\pi}{3}\right)}{n} = \text{Im}\left(-\ln\left(1-e^{\frac{i\pi}{3}}\right)\right) = -\text{Im}\left\{\ln\left(1-\cos\left(\frac{\pi}{3}\right)-i\sin\left(\frac{\pi}{3}\right)\right)\right\}$$

$$= \tan^{-1}\left(\frac{\sin\left(\frac{\pi}{3}\right)}{1-\cos\left(\frac{\pi}{3}\right)}\right) = \tan^{-1}\left(\cot\left(\frac{\pi}{6}\right)\right) = \frac{\pi}{2} - \frac{\pi}{6} = \frac{\pi}{3}$$

Now, from Kummer's series:

$$\frac{1}{2} \ln\left(\frac{\Gamma(x)}{\Gamma(1-x)}\right) = \left(\frac{1}{2}-x\right)(\gamma + \ln(2\pi)) + \frac{1}{\pi} \sum_{n=1}^{\infty} \frac{\log_e n}{n} \sin(2n\pi x)$$

$$\begin{aligned} &\stackrel{x=1/6}{\Rightarrow} \frac{1}{2} \ln \left(\frac{\Gamma\left(\frac{1}{6}\right)}{\Gamma\left(\frac{5}{6}\right)} \right) = \frac{1}{3} (\gamma + \ln(2\pi)) + \frac{1}{\pi} \sum_{n=1}^{\infty} \frac{\log_e n}{n} \sin\left(\frac{n\pi}{3}\right) \\ \frac{\Gamma\left(\frac{1}{6}\right)}{\Gamma\left(\frac{5}{6}\right)} &= \frac{\Gamma\left(\frac{1}{6}\right) \Gamma\left(\frac{5}{6}\right)}{\Gamma^2\left(\frac{5}{6}\right)} = \frac{2\pi}{\Gamma^2\left(\frac{5}{6}\right)} \Rightarrow \frac{1}{2} \ln \left(\frac{\Gamma\left(\frac{1}{6}\right)}{\Gamma\left(\frac{5}{6}\right)} \right) = \frac{1}{2} \ln(2\pi) - \ln \Gamma\left(\frac{5}{6}\right) \\ \Rightarrow \sum_{n=1}^{\infty} \frac{\log_e n}{n} \sin\left(\frac{n\pi}{3}\right) &= \frac{\pi}{2} \ln(2\pi) - \pi \ln \Gamma\left(\frac{5}{6}\right) - \frac{\pi}{3} (\gamma + \ln(2\pi)) = -\pi \ln \Gamma\left(\frac{5}{6}\right) - \frac{\pi}{6} \ln(2\pi) - \frac{\pi\gamma}{3} \\ \Rightarrow f'(1) &= -\frac{2\gamma\pi}{3\sqrt{3}} - \frac{2}{\sqrt{3}} \left(-\pi \ln \Gamma\left(\frac{5}{6}\right) - \frac{\pi}{6} \ln(2\pi) - \frac{\pi\gamma}{3} \right) \Rightarrow I \\ &= \frac{2\pi}{\sqrt{3}} \ln \Gamma\left(\frac{5}{6}\right) - \frac{\pi}{3\sqrt{3}} \ln(2\pi) \end{aligned}$$

2562. Find:

$$J = \int_0^{\frac{\pi}{4}} x \tan x \ln(\cos x) dx$$

Proposed by Naren Bhandari-Nepal

Solution by Pratham Prasad-India

$$\begin{aligned} J &= \int_0^{\frac{\pi}{4}} x \tan x \ln(\cos x) dx = -\frac{1}{2} \int_0^{\frac{\pi}{4}} x d(\ln^2(\cos x)) \\ &= -\frac{\pi}{32} \ln^2(2) + \frac{1}{2} \int_0^{\frac{\pi}{4}} \ln^2(\cos x) dx \\ I &= \int_0^{\frac{\pi}{4}} \ln^2(\cos x) dx, I = \frac{1}{4} \int_0^1 \frac{\ln^2(1+x^2)}{1+x^2} dx. \text{ By Weierstras substitution:} \\ I &= \frac{1}{4} \int_0^1 \frac{\ln^2\left(\frac{2(1+x^2)}{(1+x)^2}\right)}{1+x^2} dx, \\ I &= \int_0^1 \frac{\ln^2(1+x)}{1+x^2} dx \\ &+ \frac{1}{4} \int_0^1 \frac{\ln^2(1+x^2)}{1+x^2} dx \\ &+ \frac{\ln^2(2)}{4} \int_0^1 \frac{1}{1+x^2} dx - \int_0^1 \frac{\ln(1+x) \ln(1+x^2)}{1+x^2} dx - \ln 2 \int_0^1 \frac{\ln(1+x)}{1+x^2} dx \\ &+ \frac{\ln 2}{2} \int_0^1 \frac{\ln(1+x^2)}{1+x^2} dx \end{aligned}$$

By putting results,

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$$\begin{aligned}
 I &= \left(-2G \ln(2) - 4 \operatorname{Im} \left(\operatorname{Li}_3 \left(\frac{1+i}{2} \right) \right) + \frac{7\pi^3}{64} + \frac{3}{16} \pi \ln^2(2) \right) \\
 &+ \frac{1}{4} \left(-2G \ln(2) + 4 \operatorname{Im} \left(\operatorname{Li}_3 \left(\frac{1+i}{2} \right) \right) - \frac{7\pi^3}{96} + \frac{7}{8} \pi \ln^2(2) \right) + \frac{\ln^2(2)}{4} \left(\frac{\pi}{4} \right) \\
 &- \left(-\frac{5}{2} G \ln(2) - 4 \operatorname{Im} \left(\operatorname{Li}_3 \left(\frac{1+i}{2} \right) \right) + \frac{7\pi^3}{64} + \frac{3}{8} \pi \ln^2(2) \right) - \ln(2) \left(\frac{\pi}{8} \ln(2) \right) \\
 &+ \frac{\ln(2)}{2} \left(\frac{\pi}{2} \ln(2) - C \right) \\
 I &= \frac{7\pi^3}{192} - \frac{G \ln(2)}{2} + \frac{5\pi \ln^2(2)}{16} - \operatorname{Im}(\operatorname{Li}_3(1-i)) \\
 J &= -\frac{\pi}{32} \ln^2(2) + \frac{1}{2} \left(\frac{7\pi^3}{192} - \frac{G \ln(2)}{2} + \frac{5\pi \ln^2(2)}{16} - \operatorname{Im}(\operatorname{Li}_3(1-i)) \right) \\
 J &= \frac{7\pi^3}{384} - \frac{G \ln(2)}{4} + \frac{\pi \ln^2(2)}{8} - \frac{1}{2} \operatorname{Im}(\operatorname{Li}_3(1-i))
 \end{aligned}$$

2563. Find:

$$I = \int_0^1 \frac{\ln^3(1-x) \ln^2(x)}{1-x} dx - 3 \int_0^1 \frac{\ln(1-x) \operatorname{Li}_2^2(1-x)}{1-x} dx$$

Proposed by Naren Bhandari-Nepal

Solution by Pratham Prasad-India

Replacing $1-x$ by x in the second integral,

$$= \int_0^1 \frac{\ln^3(1-x) \ln^2(x)}{1-x} dx - 3 \int_0^1 \frac{\ln(x) \operatorname{Li}_2^2(x)}{x} dx$$

Let,

$$A = \int_0^1 \frac{\ln^3(1-x) \ln^2(x)}{1-x} dx, B = \int_0^1 \frac{\ln(x) \operatorname{Li}_2^2(x)}{x} dx. \text{ Thus } \boxed{I = A - 3B}$$

$$A = \int_0^1 \frac{\ln^3(1-x) \ln^2(x)}{1-x} dx$$

Applying Integration By parts, we get $-A = \frac{1}{2} \int_0^1 \frac{\ln^4(1-x) \ln(x)}{x} dx$

Replacing $1-x$ by x , $A = \frac{1}{2} \int_0^1 \frac{\ln^4(x) \ln(1-x)}{1-x} dx$, $A = -\frac{1}{2} \int_0^1 \ln^4(x) \sum_{n=1}^{\infty} x^n H_n dx$

$$A = -\frac{1}{2} \sum_{n=1}^{\infty} H_n \int_0^1 x^n \ln^4(x) dx, A = -\frac{1}{2} \sum_{n=1}^{\infty} H_n \int_0^1 \frac{\partial^4}{\partial n^4} x^n dx$$

$$A = -\frac{1}{2} \sum_{n=1}^{\infty} H_n \frac{d^4}{dn^4} \int_0^1 x^n dx, A = -\frac{1}{2} \sum_{n=1}^{\infty} H_n \frac{d^4}{dn^4} \left(\frac{1}{n+1} \right)$$

$$A = -12 \sum_{n=1}^{\infty} H_n \left(\frac{1}{n+1} \right)^5, A = -12 \left(\sum_{n=1}^{\infty} \frac{H_n}{n^5} - \zeta(6) \right), A = -12S_1 + 12\zeta(6)$$

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$$S_1 = \sum_{n=1}^{\infty} \frac{H_n}{n^5}, \text{ define, } J(q) = \int_0^1 x^{n-1} Li_q(x) dx,$$

$$J(q) = \frac{\zeta(q)}{n} - \frac{1}{n} \int_0^1 x^{n-1} Li_{q-1}(x) dx$$

Applying Integration By parts, we get $-J(q) = \frac{\zeta(q)}{n} - \frac{1}{n} \int_0^1 x^{n-1} Li_{q-1}(x) dx$

$$J(q) = \frac{\zeta(q)}{n} - \frac{1}{n} J(q-1), \quad J(2) = \int_0^1 x^{n-1} Li_2(x) dx$$

$$J(2) = \frac{\zeta(2)}{n} + \frac{1}{n} \int_0^1 x^{n-1} \ln(1-x) dx, \quad J(2) = \frac{\zeta(2)}{n} - \frac{H_n}{n^2}$$

$$\text{Thus by recursion: } J(q) = \frac{(-1)^{q-1} H_n}{n^q} - \sum_{k=1}^{q-1} \frac{(-1)^k}{n^k} \zeta(q-k+1)$$

$$\int_0^1 x^{n-1} Li_q(x) dx = \frac{(-1)^{q-1} H_n}{n^q} - \sum_{k=1}^{q-1} \frac{(-1)^k}{n^k} \zeta(q-k+1)$$

Setting $q = 4$ and rearranging,

$$\frac{H_n}{n^4} = - \int_0^1 x^{n-1} Li_4(x) dx - \sum_{k=1}^3 \frac{(-1)^k}{n^k} \zeta(4-k+1)$$

$$\frac{H_n}{n^5} = - \int_0^1 \frac{x^{n-1} Li_4(x)}{n} dx - \sum_{k=1}^3 \frac{(-1)^k}{n^{k+1}} \zeta(5-k)$$

$$\sum_{n=1}^{\infty} \frac{H_n}{n^5} = - \int_0^1 \frac{Li_4(x)}{x} \sum_{n=1}^{\infty} \frac{x^n}{n} dx - \sum_{k=1}^3 (-1)^k \zeta(5-k) \zeta(k+1)$$

$$\sum_{n=1}^{\infty} \frac{H_n}{n^5} = \int_0^1 \frac{Li_4(x)}{x} \ln(1-x) dx - \sum_{k=1}^3 (-1)^k \zeta(5-k) \zeta(k+1)$$

$$\sum_{n=1}^{\infty} \frac{H_n}{n^5} = \int_0^1 \frac{\ln(1-x)}{x} \sum_{n=1}^{\infty} \frac{x^n}{n^4} dx - \sum_{k=1}^3 (-1)^k \zeta(5-k) \zeta(k+1)$$

$$\sum_{n=1}^{\infty} \frac{H_n}{n^5} = \sum_{n=1}^{\infty} \frac{1}{n^4} \int_0^1 x^{n-1} \ln(1-x) dx - \sum_{k=1}^3 (-1)^k \zeta(5-k) \zeta(k+1)$$

$$\sum_{n=1}^{\infty} \frac{H_n}{n^5} = - \sum_{n=1}^{\infty} \frac{H_n}{n^5} - \sum_{k=1}^3 (-1)^k \zeta(5-k) \zeta(k+1),$$

$$\sum_{n=1}^{\infty} \frac{H_n}{n^5} = \zeta(2)\zeta(4) - \frac{1}{2}\zeta^2(3) + \zeta(2)\zeta(4)$$

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$$S_1 = \sum_{n=1}^{\infty} \frac{H_n}{n^5} = \frac{7}{4}\zeta(6) - \frac{1}{2}\zeta^2(3), \quad A = -12 \left(\frac{7}{4}\zeta(6) - \frac{1}{2}\zeta^2(3) \right) + 12\zeta(6)$$

$$A = -21\zeta(6) + 6\zeta^2(3) + 12\zeta(6), \quad A = \int_0^1 \frac{\ln^3(1-x)\ln^2(x)}{1-x} dx = 6\zeta^2(3) - 9\zeta(6)$$

$$B = \int_0^1 \frac{\ln(x) Li_2^2(x)}{x} dx, \quad \text{Applying Integration By parts, we get -}$$

$$B = \int_0^1 \frac{\ln^2(x)\ln(1-x) Li_2(x)}{x} dx, \quad B = \int_0^1 \frac{\ln^2(x)\ln(1-x)}{x} \sum_{n=1}^{\infty} \frac{x^n}{n^2} dx$$

$$B = \sum_{n=1}^{\infty} \frac{1}{n^2} \int_0^1 \ln^2(x)\ln(1-x)x^{n-1} dx, \quad B = \sum_{n=1}^{\infty} \frac{1}{n^2} \frac{d^2}{dn^2} \int_0^1 \ln(1-x)x^{n-1} dx$$

$$B = -\sum_{n=1}^{\infty} \frac{1}{n^2} \frac{d^2}{dn^2} \left(\frac{H_n}{n} \right), \quad B = -\sum_{n=1}^{\infty} \frac{1}{n^2} \frac{d^2}{dn^2} \left(\frac{\gamma + \psi(n+1)}{n} \right)$$

$$B = -\sum_{n=1}^{\infty} \frac{1}{n^2} \left(\frac{2\gamma}{n^3} + \psi_2(n+1) - \frac{2}{n} \psi_1(n+1) + \frac{2}{n^3} \psi(n+1) \right)$$

$$B = \sum_{n=1}^{\infty} \frac{1}{n^2} \left(\frac{2\zeta(3)}{n} + \frac{2\zeta(2)}{n^2} - \frac{2H_n}{n^3} - \frac{2H_n^{(2)}}{n^2} - \frac{2H_n^{(3)}}{n} \right),$$

$$B = \sum_{n=1}^{\infty} \left(\frac{2\zeta(3)}{n^3} + \frac{2\zeta(2)}{n^4} - \frac{2H_n}{n^5} - \frac{2H_n^{(2)}}{n^4} - \frac{2H_n^{(3)}}{n^3} \right)$$

$$B = 2\zeta^2(3) + 2\zeta(2)\zeta(4) - 2S_1 - 2S_2 - 2S_3$$

(S_1 is calculated above)

$$S_2 = \sum_{n=1}^{\infty} \frac{H_n^{(2)}}{n^4}$$

By Cauchy product on $Li_2(x)$ and $Li_3(x)$,

$$Li_2(x)Li_3(x) = 6 \sum_{n=1}^{\infty} \frac{H_n}{n^4} x^n + 3 \sum_{n=1}^{\infty} \frac{H_n^{(2)}}{n^3} x^n + \sum_{n=1}^{\infty} \frac{H_n^{(3)}}{n^2} x^n - 10Li_5(x)$$

Divide both sides by x and integrate from 0 to y ,

$$\int_0^y \frac{Li_2(x)Li_3(x)}{x} dx = 6 \sum_{n=1}^{\infty} \frac{H_n}{n^5} y^n + 3 \sum_{n=1}^{\infty} \frac{H_n^{(2)}}{n^4} y^n + \sum_{n=1}^{\infty} \frac{H_n^{(3)}}{n^3} y^n - 10Li_6(y)$$

$$\frac{1}{2} Li_3^2(y) = 6 \sum_{n=1}^{\infty} \frac{H_n}{n^5} y^n + 3 \sum_{n=1}^{\infty} \frac{H_n^{(2)}}{n^4} y^n + \sum_{n=1}^{\infty} \frac{H_n^{(3)}}{n^3} y^n - 10Li_6(y)$$

Putting $y = 1$,

$$\frac{1}{2} Li_3^2(1) = 6 \sum_{n=1}^{\infty} \frac{H_n}{n^5} + 3 \sum_{n=1}^{\infty} \frac{H_n^{(2)}}{n^4} + \sum_{n=1}^{\infty} \frac{H_n^{(3)}}{n^3} - 10Li_6(1)$$

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$$\frac{1}{2}Li_3^2(1) = 6S_1 + 3S_2 + S_3 - 10Li_6(1) \quad \text{--- (1)}$$

Now,

$$S_3 = \sum_{n=1}^{\infty} \frac{H_n^{(3)}}{n^3}, \quad S_3 = \sum_{n=1}^{\infty} \frac{1}{n^3} \sum_{k=1}^n \frac{1}{k^3}$$

Splitting the inner Sum,

$$S_3 = \sum_{n=1}^{\infty} \frac{1}{n^3} \sum_{k=1}^{\infty} \frac{1}{k^3} - \sum_{n=1}^{\infty} \frac{1}{n^3} \sum_{k=n}^{\infty} \frac{1}{k^3} + \sum_{n=1}^{\infty} \frac{1}{n^3} \sum_{k=n}^n \frac{1}{k^3}$$

Switching the order of sum in the middle term,

$$S_3 = \zeta^2(3) - \sum_{k=1}^{\infty} \frac{1}{k^3} \sum_{n=1}^k \frac{1}{n^3} + \sum_{n=1}^{\infty} \frac{1}{n^6}, \quad \text{Replacing } k \text{ and } n \text{ by each other,}$$

$$S_3 = \zeta^2(3) - \sum_{n=1}^{\infty} \frac{1}{n^3} \sum_{k=1}^n \frac{1}{k^3} + \zeta(6), \quad S_3 = \zeta^2(3) - S_3 + \zeta(6)$$

$$S_3 = \sum_{n=1}^{\infty} \frac{H_n^{(3)}}{n^3} = \frac{1}{2}(\zeta^2(3) + \zeta(6))$$

Now Putting the Calculated Values Of S_1 and S_3 in equation (1) we get S_2 as

$$S_2 = \sum_{n=1}^{\infty} \frac{H_n^{(2)}}{n^4} = \zeta^2(3) - \frac{1}{3}\zeta(6)$$

$$B = 2\zeta^2(3) + 2\zeta(2)\zeta(4) - 2S_1 - 2S_2 - 2S_3$$

$$B = 2\zeta^2(3) + 2\zeta(2)\zeta(4) - 2\left(\frac{7}{4}\zeta(6) - \frac{1}{2}\zeta^2(3)\right) - 2\left(\zeta^2(3) - \frac{1}{3}\zeta(6)\right)$$

$$- 2\left(\frac{1}{2}(\zeta^2(3) + \zeta(6))\right)$$

$$B = 2\zeta(2)\zeta(4) - \frac{7}{2}\zeta(6) + \frac{2}{3}\zeta(6) - 2\zeta(6), \quad B = \frac{7}{2}\zeta(6) - \frac{7}{2}\zeta(6) + \frac{2}{3}\zeta(6) - 2\zeta(6)$$

$$B = \int_0^1 \frac{\ln(x) Li_2^2(x)}{x} dx = \frac{-1}{3}\zeta(6), \quad I = A - 3B$$

$$I = (6\zeta^2(3) - 9\zeta(6)) - 3\left(\frac{-1}{3}\zeta(6)\right), \quad I = 6\zeta^2(3) - 8\zeta(6)$$

$$\int_0^1 \frac{\ln^3(1-x) \ln^2(x)}{1-x} dx - 3 \int_0^1 \frac{\ln(1-x) Li_2^2(1-x)}{1-x} dx = 6\zeta^2(3) - 8\zeta(6)$$

2564. Find a closed form:

$$J = \int_0^{\frac{\pi}{4}} x \tan x \ln(\cos x) dx$$

Proposed by Naren Bhandari-Nepal

Solution by Pratham Prasad-India

$$\begin{aligned} J &= \int_0^{\frac{\pi}{4}} x \tan x \ln(\cos x) dx = -\frac{1}{2} \int_0^{\frac{\pi}{4}} x d(\ln^2(\cos x)) \\ &= -\frac{\pi}{32} \ln^2(2) + \frac{1}{2} \int_0^{\frac{\pi}{4}} \ln^2(\cos x) dx \\ I &= \int_0^{\frac{\pi}{4}} \ln^2(\cos x) dx \\ I &= \int_0^{\frac{\pi}{4}} \ln^2(2 \cos x) dx - 2 \ln(2) \int_0^{\frac{\pi}{4}} \ln(\cos x) dx - \frac{\pi}{4} \ln^2(2) \\ I &= \int_0^{\frac{\pi}{4}} x^2 dx + 2 \sum_{n=1}^{\infty} \frac{(-1)^n H_{n-1}}{n} \int_0^{\frac{\pi}{4}} \cos(2nx) dx - 2 \ln(2) \left(\frac{G}{2} - \frac{\pi}{4} \ln(2) \right) - \frac{\pi}{4} \ln^2(2) \\ I &= \frac{\pi^3}{192} + \sum_{n=1}^{\infty} \frac{(-1)^n H_{n-1}}{n^2} \sin\left(\frac{n\pi}{2}\right) - 2 \ln(2) \left(\frac{G}{2} - \frac{\pi}{4} \ln(2) \right) - \frac{\pi}{4} \ln^2(2) \\ &= \frac{\pi^3}{192} + \operatorname{Im} \left(\sum_{n=1}^{\infty} \frac{(-1)^n H_{n-1}}{n^2} i^n \right) - 2 \ln(2) \left(\frac{G}{2} - \frac{\pi}{4} \ln(2) \right) - \frac{\pi}{4} \ln^2(2) \\ &= \frac{\pi^3}{192} + \operatorname{Im} \left(\sum_{n=1}^{\infty} \frac{(-i)^n H_{n-1}}{n^2} \right) - 2 \ln(2) \left(\frac{G}{2} - \frac{\pi}{4} \ln(2) \right) - \frac{\pi}{4} \ln^2(2) \\ &= \frac{\pi^3}{192} + \operatorname{Im} \left(\zeta(3) - \operatorname{Li}_3(1+i) + \ln(1+i) \operatorname{Li}_2(1+i) + \frac{1}{2} \ln(-i) \ln^2(1+i) \right) \\ &\quad - 2 \ln(2) \left(\frac{G}{2} - \frac{\pi}{4} \ln(2) \right) - \frac{\pi}{4} \ln^2(2) \\ &= \frac{7\pi^3}{192} + \frac{5\pi}{16} \ln^2(2) - \frac{1}{2} G \ln(2) + \operatorname{Im}(\operatorname{Li}_3(1-i)) \\ J &= -\frac{\pi}{32} \ln^2(2) + \frac{7\pi^3}{384} + \frac{5\pi}{32} \ln^2(2) - \frac{1}{4} G \ln(2) + \frac{1}{2} \operatorname{Im}(\operatorname{Li}_3(1-i)) \\ J &= \frac{7\pi^3}{384} + \frac{\pi}{8} \ln^2(2) - \frac{1}{4} G \ln(2) + \frac{1}{2} \operatorname{Im}(\operatorname{Li}_3(1-i)) \end{aligned}$$

2565. Find a closed form:

$$I = \int_0^1 \operatorname{Li}_3(-x^2)(1-x^2)x + \frac{x \ln(1+x)}{x^2+1} dx$$

Proposed by Shirvan Tahirov-Azerbaijan

Solution by Pratham Prasad-India

$$I = \frac{1}{2} \int_0^1 Li_3(-x)(1-x) dx + \int_0^1 \frac{x \ln(1+x)}{x^2+1} dx$$

$$I = \frac{1}{2} \int_0^1 Li_3(-x) dx - \frac{1}{2} \int_0^1 x Li_3(-x) dx + \int_0^1 \frac{x \ln(1+x)}{1+x^2} dx$$

$$I = \frac{1}{2}A - \frac{1}{2}B + C$$

Where,

$$A = \int_0^1 Li_3(-x) dx, \quad A = Li_3(-1) - \int_0^1 x \left(\frac{Li_2(-x)}{x} \right) dx$$

$$A = Li_3(-1) - \int_0^1 Li_2(-x) dx, \quad A = Li_3(-1) - Li_2(-1) + 1 - 2\ln(2)$$

$$A = -\frac{3}{4}\zeta(3) + \frac{\pi^2}{12} + 1 - 2\ln(2)$$

$$B = \int_0^1 x Li_3(-x) dx$$

$$B = \frac{1}{2} Li_3(-1) - \int_0^1 \frac{x^2}{2} \left(\frac{Li_2(-x)}{x} \right) dx, \quad B = \frac{1}{2} Li_3(-1) - \frac{1}{2} \int_0^1 x Li_2(-x) dx$$

$$B = \frac{1}{2} Li_3(-1) - \frac{1}{2} \left(\frac{1}{24} (3 - \pi^2) \right), \quad B = -\frac{3}{8}\zeta(3) - \frac{1}{16} + \frac{\pi^2}{48}$$

$$C = \int_0^1 \frac{x \ln(1+x)}{1+x^2} dx, \quad C = \int_0^1 \frac{x^2}{1+x^2} \int_0^1 \frac{1}{1+xy} dy dx$$

$$C = \int_0^1 \int_0^1 \frac{x^2}{(1+x^2)(1+xy)} dx dy$$

$$C = \int_0^1 \frac{y}{2(1+y^2)} \ln(2) + \frac{\ln(1+y)}{y(y^2+1)} - \frac{\pi}{4(1+y^2)} dy$$

$$C = \frac{1}{4} \ln^2(2) + \int_0^1 \frac{\ln(1+y)}{y(y^2+1)} dy - \frac{\pi^2}{16}$$

$$C = \frac{1}{4} \ln^2(2) + \int_0^1 \frac{\ln(1+y)}{y} dy - \int_0^1 \frac{y \ln(1+y)}{(y^2+1)} dy - \frac{\pi^2}{16}$$

$$C = \frac{1}{4} \ln^2(2) + \int_0^1 \frac{\ln(1+y)}{y} dy - C - \frac{\pi^2}{16}$$

$$2C = \frac{1}{4} \ln^2(2) + \frac{\pi^2}{12} - \frac{\pi^2}{16}, \quad 2C = \frac{1}{4} \ln^2(2) + \frac{\pi^2}{48}, \quad C = \frac{1}{8} \ln^2(2) + \frac{\pi^2}{96}$$

Putting everything back in,

$$I = \frac{1}{2}A - \frac{1}{2}B + C$$

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$$I = \frac{1}{2} \left(-\frac{3}{4} \zeta(3) + \frac{\pi^2}{12} + 1 - 2 \ln(2) \right) - \frac{1}{2} \left(-\frac{3}{8} \zeta(3) - \frac{1}{16} + \frac{\pi^2}{48} \right) + \left(\frac{1}{8} \ln^2(2) + \frac{\pi^2}{96} \right)$$

Simplifying,

$$I = -\frac{3}{16} \zeta(3) + \frac{\pi^2}{24} + \frac{17}{32} - \ln(2) + \frac{1}{8} \ln^2(2)$$

$$\int_0^1 Li_3(-x^2)(1-x^2)x + \frac{x \ln(1+x)}{x^2+1} dx = -\frac{3}{16} \zeta(3) + \frac{\pi^2}{24} + \frac{17}{32} - \ln(2) + \frac{1}{8} \ln^2(2)$$

2566. Prove that:

$$\int_0^{\frac{\pi}{2}} (x \ln(1 + \cos(x)) + x \ln(\sin(x))) dx = \pi G - \frac{7}{8} \zeta(3) - \frac{\pi^2}{4} \ln(2)$$

$G \rightarrow$ Catalan's constant , $\zeta(3) \rightarrow$ Apery's constant

Proposed by Shirvan Tahirov, Elsen Kerimov-Azerbaijan

Solution 1 by Quadri Faruk Temitope-Nigeria

$$I = \underbrace{\int_0^{\frac{\pi}{2}} x \ln(1 + \cos(x)) dx}_A + \underbrace{\int_0^{\frac{\pi}{2}} x \ln(\sin(x)) dx}_B = A + B$$

$$\begin{aligned} A &= \int_0^{\frac{\pi}{2}} x \ln(1 + \cos(x)) dx = \int_0^{\frac{\pi}{2}} x \ln\left(2 \cos^2\left(\frac{x}{2}\right)\right) dx = \int_0^{\frac{\pi}{2}} x \ln(2) dx + \int_0^{\frac{\pi}{2}} x \ln\left(\cos^2\left(\frac{x}{2}\right)\right) dx = \\ &= \ln(2) \left[\frac{1}{2} \left(\frac{\pi}{2}\right)^2 \right] + 2 \int_0^{\frac{\pi}{2}} x \ln\left(\cos\left(\frac{x}{2}\right)\right) dx = \frac{\pi^2}{8} \ln(2) + 2 \int_0^{\frac{\pi}{2}} x \left[-\ln(2) - \sum_{n=1}^{\infty} \frac{(-1)^n \cos(nx)}{n} \right] dx = \\ &\frac{\pi^2}{8} \ln(2) - 2 \ln(2) \frac{x^2}{8} \Big|_0^{\frac{\pi}{2}} - 2 \int_0^{\frac{\pi}{2}} x \left[\sum_{n=1}^{\infty} \frac{(-1)^n \cos(nx)}{n} \right] dx = \frac{\pi^2}{8} \ln(2) - \frac{\pi^2}{4} \ln(2) - \\ &2 \Re \int_0^{\frac{\pi}{2}} x \left[\sum_{n=1}^{\infty} \frac{(-1)^n e^{-inx}}{n} \right] dx = \frac{\pi^2}{8} \ln(2) - \frac{\pi^2}{4} \ln(2) - 2 \Re \sum_{n=1}^{\infty} \frac{(-1)^n}{n} \int_0^{\frac{\pi}{2}} x e^{-inx} dx = \\ &-\frac{\pi^2}{8} \ln(2) - 2 \Re \sum_{n=1}^{\infty} \frac{(-1)^n}{n} \left[-\frac{1}{n^2} + \frac{e^{-\frac{in\pi}{2}}}{n^2} + \frac{in\pi e^{-\frac{in\pi}{2}}}{2n^2} \right] = -\frac{\pi^2}{8} \ln(2) - 2 \left[-\frac{\pi G}{2} + \frac{21}{32} \zeta(3) \right] \end{aligned}$$

$$A = -\frac{\pi^2}{8} \ln(2) + \pi G - \frac{21}{16} \zeta(3)$$

Working on B

$$\begin{aligned} B &= \int_0^{\frac{\pi}{2}} x \ln(\sin(x)) dx = \int_0^{\frac{\pi}{2}} x \left[-\ln(2) - \sum_{n=1}^{\infty} \frac{\cos(2nx)}{n} \right] dx = -\ln(2) \int_0^{\frac{\pi}{2}} x dx - \\ &\sum_{n=1}^{\infty} \frac{1}{n} \int_0^{\frac{\pi}{2}} x \cos(2nx) dx = -\ln(2) \left[\frac{1}{2} \left(\frac{\pi}{2}\right)^2 \right] - \sum_{n=1}^{\infty} \frac{1}{n} \Re \int_0^{\frac{\pi}{2}} x e^{-2inx} dx = -\frac{\pi^2}{8} \ln(2) - \end{aligned}$$

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$$\sum_{n=1}^{\infty} \frac{1}{n} \Re \left[\frac{-1 + e^{-inn} + i\pi n e^{-inn}}{4n^2} \right] = -\frac{\pi^2}{8} \ln(2) - \frac{1}{4} \Re \left[\sum_{n=1}^{\infty} -\frac{1}{n^3} + \sum_{n=1}^{\infty} \frac{e^{-inn}}{n^3} + i\pi \sum_{n=1}^{\infty} \frac{e^{-inn}}{n^2} \right] =$$

$$-\frac{\pi^2}{8} \ln(2) - \frac{1}{4} \Re \left[-\zeta(3) - \frac{3}{4} \zeta(3) - i\pi \frac{\zeta(2)}{2} \right] = -\frac{\pi^2}{8} \ln(2) + \frac{7}{16} \zeta(3)$$

$$B = -\frac{\pi^2}{8} \ln(2) + \frac{7}{16} \zeta(3)$$

$$I = \underbrace{\int_0^{\frac{\pi}{2}} x \ln(1 + \cos(x)) dx}_A + \underbrace{\int_0^{\frac{\pi}{2}} x \ln(\sin(x)) dx}_B = -\frac{\pi^2}{8} \ln(2) + \pi G - \frac{21}{16} \zeta(3) - \frac{\pi^2}{8} \ln(2) + \frac{7}{16} \zeta(3)$$

$$I = \pi G - \frac{7}{8} \zeta(3) - \frac{\pi^2}{4} \ln(2)$$

Solution 2 by Pratham Prasad-India

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

$$= 4 \int_0^{\frac{\pi}{4}} u \ln(2 \cos^2(u)) \, du + \int_0^{\frac{\pi}{2}} x \ln(\sin x) \, dx$$

$$= 4 \int_0^{\frac{\pi}{4}} u \ln(2) \, du + 8 \int_0^{\frac{\pi}{4}} u \ln(\cos u) \, du + \int_0^{\frac{\pi}{2}} x \ln(\sin x) \, dx$$

By expanding and evaluating using Fourier series of the second and third integral

$$\int_0^{\frac{\pi}{4}} u \ln(\cos u) \, du = \int_0^{\frac{\pi}{4}} u \left(-\ln(2) + \sum_{k=1}^{\infty} \frac{(-1)^{k-1} \cos(2ku)}{k} \right) du =$$

$$= -\frac{\pi^2}{32} \ln(2) + \int_0^{\frac{\pi}{4}} u \left(\sum_{k=1}^{\infty} \frac{(-1)^{k-1} \cos(2ku)}{k} \right) du$$

$$= -\frac{\pi^2}{32} \ln(2) + \sum_{k=1}^{\infty} \frac{(-1)^{k-1}}{k} \int_0^{\frac{\pi}{4}} (u \cos(2ku)) \, du$$

$$= -\frac{\pi^2}{32} \ln(2) + \sum_{k=1}^{\infty} \frac{(-1)^{k-1}}{k} \left(\frac{\pi}{8k} \sin \left(\frac{\pi k}{2} \right) + \frac{1}{4k^2} \cos \left(\frac{\pi k}{2} \right) - \frac{1}{4k^2} \right)$$

$$= -\frac{\pi^2}{32} \ln(2) + \frac{\pi}{8} \sum_{k=1}^{\infty} \frac{(-1)^{k-1}}{k^2} \left(\sin \left(\frac{\pi k}{2} \right) \right) + \frac{1}{4} \sum_{k=1}^{\infty} \frac{(-1)^{k-1}}{k^3} \left(\cos \left(\frac{\pi k}{2} \right) \right) - \frac{1}{4} \sum_{k=1}^{\infty} \frac{(-1)^{k-1}}{k^3}$$

$$= -\frac{\pi^2}{32} \ln(2) + \frac{\pi}{8} \sum_{k=1}^{\infty} \frac{(-1)^{k-1}}{(2k-1)^2} + \frac{1}{32} \sum_{k=1}^{\infty} \frac{(-1)^{k-1}}{k^3} - \frac{1}{4} \sum_{k=1}^{\infty} \frac{(-1)^{k-1}}{k^3}$$

$$= \frac{1}{128} (16\pi G - 21\zeta(3) - 4\pi^2 \ln(2))$$

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$$\begin{aligned} \int_0^{\frac{\pi}{2}} x \ln(\sin x) dx &= \int_0^{\frac{\pi}{2}} x \left(-\ln(2) - \sum_{k=1}^{\infty} \frac{\cos(2ku)}{k} \right) dx = \\ &= -\frac{\pi^2}{8} \ln(2) - \int_0^{\frac{\pi}{2}} x \left(\sum_{k=1}^{\infty} \frac{\cos(2ku)}{k} \right) dx = -\frac{\pi^2}{8} \ln(2) - \sum_{k=1}^{\infty} \frac{1}{k} \int_0^{\frac{\pi}{2}} x (\cos(2ku)) dx = \\ &= -\frac{\pi^2}{8} \ln(2) - \sum_{k=1}^{\infty} \frac{1}{k} \left(\frac{(-1)^k}{4k^2} - \frac{1}{4k^2} \right) = \frac{7}{16} \zeta(3) - \frac{\pi^2}{8} \ln(2) \end{aligned}$$

Putting everything back :

$$\begin{aligned} \psi &= \frac{\pi^2}{8} \ln(2) + 8 \left(\frac{1}{128} (16\pi G - 21\zeta(3) - 4\pi^2 \ln(2)) \right) + \frac{7}{16} \zeta(3) - \frac{\pi^2}{8} \ln(2) \\ &= \frac{\pi^2}{8} \ln(2) + \pi G - \frac{21}{16} \zeta(3) - \frac{\pi^2}{4} \ln(2) + \frac{7}{16} \zeta(3) - \frac{\pi^2}{8} \ln(2) \\ \psi &= \pi G - \frac{7}{8} \zeta(3) - \frac{\pi^2}{4} \ln(2) \end{aligned}$$

Solution 3 by Exodo Halcalias-Angola

$$\begin{aligned} \Omega &= \int_0^{\frac{\pi}{2}} (x \ln(1 + \cos(x)) + x \ln(\sin(x))) dx = \int_0^{\frac{\pi}{2}} x \ln \left(\sin(x) + \frac{1}{2} \sin(x) \cos(x) \right) dx = \\ &= \int_0^{\frac{\pi}{2}} x \ln \left(4 \sin \left(\frac{x}{2} \right) \cos^3 \left(\frac{x}{2} \right) \right) dx = 4 \int_0^{\frac{\pi}{4}} x \ln(\sin(2x)) dx + 4 \ln(2) \int_0^{\frac{\pi}{4}} x dx + 8 \int_0^{\frac{\pi}{4}} x \ln(\cos(x)) dx = \\ &= \int_0^{\frac{\pi}{2}} x \left(\ln \left(\frac{1}{2} \right) - \sum_{k \in \mathbb{N}} \frac{\cos(2kx)}{k} \right) dx - \frac{\pi^2}{8} \ln \left(\frac{1}{2} \right) + 8 \int_0^{\frac{\pi}{4}} x \left(\ln \left(\frac{1}{2} \right) + \sum_{k \in \mathbb{N}} \frac{(-1)^{k-1} \cos(2kx)}{k} \right) dx = \frac{\pi^2}{4} \ln \left(\frac{1}{2} \right) \\ &\quad - \sum_{k \in \mathbb{N}} \frac{1}{k} \left(\frac{\pi \sin(\pi k)}{4k} + \frac{\cos(\pi k)}{4k^2} - \frac{1}{k^2} \right) + \sum_{k \in \mathbb{N}} \frac{(-1)^{k-1}}{k} \left(\frac{\pi}{k} \sin \left(\frac{k\pi}{2} \right) + \frac{1}{2k^2} \cos \left(\frac{k\pi}{2} \right) - \frac{1}{2k^2} \right) = \\ &= \frac{\pi^2}{4} \ln \left(\frac{1}{2} \right) - \frac{1}{4} \sum_{k \in \mathbb{N}} \frac{(-1)^k}{k^3} + \frac{1}{4} \sum_{k \in \mathbb{N}} \frac{1}{k^3} + \pi \sum_{k \in \mathbb{N}} \frac{(-1)^{k-1}}{(2k-1)^2} + \frac{1}{2} \sum_{k \in \mathbb{N}} \frac{(-1)^{k-1}}{(2k)^3} - \frac{1}{2} \sum_{k \in \mathbb{N}} \frac{1}{k^3} = \\ &= \frac{\pi^2}{4} \ln \left(\frac{1}{2} \right) + \pi \beta(2) - \frac{7}{8} \sum_{k \in \mathbb{N}} \frac{1}{k^3} = \pi G - \frac{7}{8} \zeta(3) - \frac{\pi^2}{4} \ln(2) \\ \Omega &= \pi G - \frac{7}{8} \zeta(3) - \frac{\pi^2}{4} \ln(2) \end{aligned}$$

2567. Find:

$$\psi = \int_0^{\frac{\pi}{2}} \frac{\ln(\sin x)}{1 + \cos^2(x)} dx$$

Proposed by Le Thu-Vietnam

Solved by Pratham Prasad-India

$$\text{let, } \frac{\pi}{2} - x = y$$

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$$\begin{aligned} \psi &= \int_0^{\frac{\pi}{2}} \frac{\ln(\cos y)}{1 + \sin^2(y)} dy, & \psi &= -\frac{1}{2} \int_0^{\frac{\pi}{2}} \frac{\ln(1 + \tan^2(y))}{1 + 2 \tan^2(y)} \sec^2(y) dy \\ \psi &= -\frac{1}{2} \int_0^{\infty} \frac{\ln(1 + \epsilon^2)}{1 + 2\epsilon^2} d\epsilon, & \psi &= -\frac{1}{2} \int_0^{\infty} \frac{1}{1 + 2\epsilon^2} \int_0^1 \frac{\epsilon^2}{1 + \alpha\epsilon^2} d\alpha d\epsilon \\ & & \psi &= -\frac{1}{2} \int_0^1 \int_0^{\infty} \frac{1}{1 + 2\epsilon^2} \frac{\epsilon^2}{1 + \alpha\epsilon^2} d\epsilon d\alpha \\ & & \psi &= -\frac{1}{2} \int_0^1 \frac{1}{2 - \alpha} \int_0^{\infty} \frac{1}{1 + \alpha\epsilon^2} - \frac{1}{1 + 2\epsilon^2} d\epsilon d\alpha \\ \psi &= -\frac{1}{2} \int_0^1 \frac{1}{2 - \alpha} \int_0^{\infty} \frac{1}{1 + \alpha\epsilon^2} d\epsilon d\alpha + \frac{1}{2} \int_0^1 \frac{1}{2 - \alpha} \int_0^{\infty} \frac{1}{1 + 2\epsilon^2} d\epsilon d\alpha \\ \psi &= \frac{1}{2} \int_0^1 \frac{1}{\alpha - 2} \left(\frac{\pi}{2\sqrt{\alpha}} \right) d\alpha - \frac{1}{2} \int_0^1 \frac{1}{\alpha - 2} \left(\frac{\pi}{2\sqrt{2}} \right) d\alpha \\ \psi &= \frac{\pi}{2} \int_0^1 \frac{1}{\alpha - 2} \left(\frac{1}{2\sqrt{\alpha}} \right) d\alpha - \frac{1}{2} \left(\frac{\pi}{2\sqrt{2}} \right) \int_0^1 \frac{1}{\alpha - 2} d\alpha \\ \psi &= \frac{\pi}{2} \int_0^1 \frac{1}{\beta^2 - (\sqrt{2})^2} d\beta + \frac{1}{2} \left(\frac{\pi}{2\sqrt{2}} \right) \ln(2) \\ \psi &= \frac{\pi}{4\sqrt{2}} \int_0^1 \frac{1}{\beta - \sqrt{2}} d\beta - \frac{\pi}{4\sqrt{2}} \int_0^1 \frac{1}{\beta + \sqrt{2}} d\beta + \frac{1}{2} \left(\frac{\pi}{2\sqrt{2}} \right) \ln(2) \\ \psi &= \frac{\pi}{4\sqrt{2}} \ln \left(1 - \frac{1}{\sqrt{2}} \right) - \frac{\pi}{4\sqrt{2}} \ln \left(1 + \frac{1}{\sqrt{2}} \right) + \frac{1}{2} \left(\frac{\pi}{2\sqrt{2}} \right) \ln(2) = \frac{\pi}{4\sqrt{2}} \ln \left(\frac{2(\sqrt{2} - 1)}{\sqrt{2} + 1} \right) = \\ &= \frac{\pi}{4\sqrt{2}} \ln \left(2(\sqrt{2} - 1)^2 \right) = \frac{\pi}{2\sqrt{2}} \ln(2 - \sqrt{2}) \end{aligned}$$

2568. **Find:**

$$\int_0^1 \frac{\sqrt{x} \ln^2(x)}{1 + x + x^2} dx$$

Proposed by Vasile Mircea Popa-Romania

Solution by Pratham Prasad-India

Lemma: If

$$I(a) = \int_0^1 \frac{x^a}{1 + x + x^2} dx$$

then:

$$I''(a) = \frac{1}{27} \left(\psi_2 \left(\frac{a+1}{3} \right) - \psi_2 \left(\frac{a+2}{3} \right) \right)$$

Proof:

$$I(a) = \int_0^1 \frac{x^a(1-x)}{1-x^3} dx$$

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$$I(a) = \int_0^1 (x^a - x^{a+1}) \sum_{r=0}^{\infty} x^{3r} dx$$

$$I(a) = \sum_{r=0}^{\infty} \int_0^1 (x^{a+3r} - x^{a+1+3r}) dx, \quad I(a) = \sum_{r=0}^{\infty} \left(\frac{1}{3r+a+1} - \frac{1}{3r+a+2} \right)$$

$$I(a) = \frac{1}{3} \left(\psi \left(\frac{a+1}{3} \right) - \psi \left(\frac{a+2}{3} \right) \right), \quad I'(a) = \frac{1}{9} \left(\psi_1 \left(\frac{a+1}{3} \right) - \psi_1 \left(\frac{a+2}{3} \right) \right)$$

$$I''(a) = \frac{1}{27} \left(\psi_2 \left(\frac{a+1}{3} \right) - \psi_2 \left(\frac{a+2}{3} \right) \right), \quad I'' \left(\frac{1}{2} \right) = \frac{1}{27} \left(\psi_2 \left(\frac{1}{2} \right) - \psi_2 \left(\frac{5}{6} \right) \right)$$

$$I'' \left(\frac{1}{2} \right) = \int_0^1 \frac{\sqrt{x} \ln^2(x)}{1+x+x^2} dx$$

2569. Find a closed form:

$$I = \int_0^{\infty} \frac{e^{3z} - e^z}{z(e^{2z} + 1)^2} dz$$

Proposed by Vincent Nguen-USA

Solution by Pratham Prasad-India

$$I = \int_0^{\infty} \frac{e^{3z} - e^z}{z(e^{2z} + 1)^2} dz$$

Replace z by $-z$

$$I = \int_0^{-\infty} \frac{e^{-3z} - e^{-z}}{z(e^{-2z} + 1)^2} dz, \quad I = \int_{-\infty}^0 \frac{e^{3z} - e^z}{z(e^{2z} + 1)^2} dz$$

$$2I = I + I = \int_{-\infty}^0 \frac{e^{3z} - e^z}{z(e^{2z} + 1)^2} dz + \int_0^{\infty} \frac{e^{3z} - e^z}{z(e^{2z} + 1)^2} dz$$

$$2I = \int_{-\infty}^{\infty} \frac{e^{3z} - e^z}{z(e^{2z} + 1)^2} dz$$

Let, $e^z = x$

$$2I = \int_0^{\infty} \frac{x^2 - 1}{\ln(x)(1+x^2)^2} dx, \quad 2I = \int_0^{\infty} \frac{1}{(1+x^2)^2} \int_0^2 x^a da dx$$

$$2I = \int_0^{\infty} \int_0^2 \frac{x^a}{(1+x^2)^2} da dx, \quad 2I = \int_0^2 \int_0^{\infty} \frac{x^a}{(1+x^2)^2} dx da$$

$$2I = \frac{1}{2} \int_0^2 \int_0^{\infty} \frac{x^{\frac{a-1}{2}}}{(1+x)^2} dx da, \quad 2I = \frac{1}{2} \int_0^2 B \left(\frac{a+1}{2}, 2 - \frac{a+1}{2} \right) da$$

$$4I = \int_0^2 \frac{\left(\frac{1-a}{2} \right) \pi}{\sin \left(\frac{\pi(a+1)}{2} \right)} da,$$

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$$\text{Let } \left(\frac{1+a}{2}\right)\pi = u$$

$$4I = -\frac{2}{\pi} \int_{\frac{\pi}{2}}^{\frac{3\pi}{2}} \frac{\pi - u}{\sin(u)} du$$

Replace $\pi - u$ by u

$$4I = -\frac{2}{\pi} \int_{\frac{\pi}{2}}^{\frac{3\pi}{2}} \frac{u}{\sin(u)} du$$

Replace u by $u + \pi$

$$4I = -\frac{2}{\pi} \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \frac{(u + \pi)}{\sin(u + \pi)} du, \quad 4I = \frac{2}{\pi} \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \frac{(u + \pi)}{\sin(u)} du$$

$$4I = \frac{2}{\pi} \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \frac{u}{\sin(u)} du + 2 \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \frac{1}{\sin(u)} du$$

$$4I = \frac{4}{\pi} \int_0^{\frac{\pi}{2}} \frac{u}{\sin(u)} du + 2(0), \quad 4I = \frac{4}{\pi} \int_0^{\frac{\pi}{2}} u d\left(\ln\left(\tan\left(\frac{u}{2}\right)\right)\right)$$

Apply Integration By parts

$$4I = \frac{4}{\pi} \int_0^{\frac{\pi}{2}} \ln\left(\tan\left(\frac{u}{2}\right)\right) du$$

Replace $\frac{u}{2}$ by u

$$4I = \frac{4}{\pi} \left(2 \int_0^{\frac{\pi}{4}} \ln(\tan(u)) du \right), \quad 4I = \frac{4}{\pi} (2G), \quad I = \frac{2G}{\pi}$$

2570. Find a closed form:

$$\int_0^1 \int_0^1 \int_0^1 \frac{1}{1 - xyz + \sqrt{1 - xyz}} dx dy dz$$

Proposed by Vincent Nguyen-USA

Solution by Pratham Prasad-India

By the Property:

$$\begin{aligned} \int_0^1 \int_0^1 \int_0^1 f(xyz) dx dy dz &= \frac{1}{2} \int_0^1 f(x) \ln^2(x) dx \\ \psi &= \int_0^1 \int_0^1 \int_0^1 \frac{1}{1 - xyz + \sqrt{1 - xyz}} dx dy dz = \frac{1}{2} \int_0^1 \frac{\ln^2(x)}{1 - x + \sqrt{1 - x}} dx \\ &= \frac{1}{2} \int_0^1 \frac{\ln^2(1 - x)}{x + \sqrt{x}} dx = \frac{1}{2} \int_0^1 \frac{(1 - \sqrt{x}) \ln^2(1 - x)}{\sqrt{x}(1 - x)} dx = \end{aligned}$$

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$$\begin{aligned}
 &= -\frac{1}{6} \int_0^1 \frac{(1-\sqrt{x})}{\sqrt{x}} d(\ln^3(1-x)) \stackrel{IBP}{=} -\frac{1}{12} \int_0^1 \ln^3(1-x) x^{-\frac{3}{2}} dx = \\
 &= -\frac{1}{12} \lim_{\substack{x \rightarrow 1 \\ y \rightarrow \frac{1}{2}}} \frac{\partial^3}{\partial x^3} B(x, y) = -\frac{1}{12} (-24\zeta(3) - 16 \ln^3(2) + 24\zeta(2) \ln(2)) = \\
 &= 2\zeta(3) + \frac{4}{3} \ln^3(2) - \frac{\pi^2}{3} \ln(2) \psi = 2\zeta(3) + \frac{1}{6} \ln^3(4) - \frac{\pi^2}{6} \ln(4) \\
 &\int_0^1 \int_0^1 \int_0^1 \frac{1}{1-xyz + \sqrt{1-xyz}} dx dy dz = 2\zeta(3) + \frac{1}{6} \ln^3(4) - \frac{\pi^2}{6} \ln(4)
 \end{aligned}$$

2571. Find:

$$\int_0^1 \ln(1 + \tanh(x) + \coth(x)) dx$$

Proposed by Ahmed Nabeel-Iraq

Solution by Pratham Prasad-India

$$\begin{aligned}
 &\int_0^1 \ln(1 + \tanh(x) + \coth(x)) dx = \\
 &= \int_0^1 \ln\left(1 + \frac{e^{2x}-1}{e^{2x}+1} + \frac{e^{2x}+1}{e^{2x}-1}\right) dx = \int_0^1 \ln\left(\frac{3e^{4x}+1}{e^{4x}-1}\right) dx = \\
 &= \ln(3) + \int_0^1 \ln(e^{4x} + 1/3) - \ln(e^{4x} - 1) dx = \ln(3) + \int_0^1 \int_{-1}^{1/3} \frac{1}{e^{4x} + a} da dx = \\
 &= \ln(3) + \int_{-1}^{1/3} \int_0^1 \frac{1}{e^{4x} + a} dx da = \ln(3) - \int_{-1}^{1/3} \frac{1}{4a} \int_0^1 \frac{-4ae^{-4x}}{1 + ae^{-4x}} dx da = \\
 &= \ln(3) - \frac{1}{4} \int_{-1}^{1/3} \frac{1}{a} (\ln(1 + ae^{-4}) - \ln(1 + a)) da \\
 &= \ln(3) + \frac{1}{4} \left(Li_2\left(-\frac{a}{e^4}\right) - Li_2(-a) \right) \Big|_{-1}^{1/3} = \\
 &= \ln(3) + \frac{1}{4} Li_2\left(-\frac{1}{3e^4}\right) - \frac{1}{4} Li_2\left(\frac{1}{e^4}\right) - \frac{1}{4} Li_2\left(-\frac{1}{3}\right) + \frac{1}{4} Li_2(1) = \\
 &= \ln(3) + \frac{1}{4} Li_2\left(-\frac{1}{3e^4}\right) - \frac{1}{4} Li_2\left(\frac{1}{e^4}\right) - \frac{1}{4} Li_2\left(-\frac{1}{3}\right) + \frac{1}{4} \zeta(2)
 \end{aligned}$$

2572. Find:

$$\int_0^{\frac{\pi}{2}} \int_0^{\frac{\pi}{2}} \frac{dx dy}{\sin^2(x) + \cos(y)}$$

Proposed by Ankush Kumar Parcha-India

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Solution by Mirsadix Muzefferov-Azerbaijan

$$\begin{aligned}
 \Omega &= \int_0^{\frac{\pi}{2}} \left(\int_0^{\frac{\pi}{2}} \frac{dx}{\sin^2(x) + \cos(y)} \right) dy = \int_0^{\frac{\pi}{2}} \left(\int_0^{\frac{\pi}{2}} \frac{\frac{dx}{\cos^2(x)}}{\frac{\sin^2(x)}{\cos^2(x)} + \frac{\cos(y)}{\cos^2(x)}} \right) dy = \\
 &= \int_0^{\frac{\pi}{2}} \left(\int_0^{\frac{\pi}{2}} \frac{d(\tan x)}{(\tan x)^2 + \cos y (1 + \tan^2(x))} \right) dy \stackrel{\tan(x)=t}{\cong} \int_0^{\frac{\pi}{2}} \left(\int_0^{\infty} \frac{dx}{\cos(y) + (1 + \cos(y))t^2} \right) dy \\
 &= \\
 &= \int_0^{\frac{\pi}{2}} \frac{dy}{\sqrt{\cos(y)(1 + \cos(y))}} \left(\int_0^{\infty} \frac{d \sqrt{\frac{1 + \cos(y)}{\cos(y)} t}}{1 + \left(\sqrt{\frac{1 + \cos(y)}{\cos(y)} t} \right)^2} \right) dx = \\
 &= \int_0^{\frac{\pi}{2}} \frac{dy}{\sqrt{\cos(y)(1 + \cos(y))}} \left(\arctan \sqrt{\frac{1 + \cos(y)}{\cos(y)} t} \right) \Big|_0^{\infty} \\
 &= \frac{\pi}{2} \int_0^{\frac{\pi}{2}} \left(\frac{1}{\sqrt{\cos(y)(1 + \cos(y))}} \right) dy = \\
 &\stackrel{\tan(\frac{y}{2})=t}{\cong} \frac{\pi}{2} \int_0^1 \frac{\left(\frac{2}{1+t^2} \right)}{\sqrt{\frac{1-t^2}{1+t^2} \cdot \frac{2}{1+t^2}}} dt = \frac{\pi}{2} \sqrt{2} \int_0^1 \frac{1}{\sqrt{1-t^2}} dt = \frac{\pi}{2} \sqrt{2} \arcsin(1) = \frac{\pi^2}{2\sqrt{2}}
 \end{aligned}$$

2573. Find:

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

Proposed by Ankush Kumar Parcha-India

Solution by Quadri Faruk Temitope-Nigeria

Using integration by parts, IBP we write :

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

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:

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

After simplifications :

$$A = 2 \ln(2) \arctan(2) - 2 \arctan(2) + \frac{\pi}{4}$$

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

$$A = \pi \ln(2) - 2 \arctan\left(\frac{1}{2}\right) \ln(2) - \pi + 2 \arctan\left(\frac{1}{2}\right) + \frac{\pi}{4} - \frac{1}{4} Li_2(-4) - \frac{1}{2} \ln(2) \ln(5) + \frac{1}{2} \ln(2) - \frac{\pi^2}{48}$$

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

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

$$B = \Im (Li_2(i(x+1)) - Li_2(ix) + \ln(1+x) \ln(-i(1+x-i)) - \ln(x) \ln(-i(x+i))) dx$$

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

$$I = A - B = 2 \Im Li_2\left(\frac{1}{2i}\right) - 2G + \pi \ln(2) - \frac{\pi}{2} + 2 \arctan\left(\frac{1}{2}\right) + \frac{\ln(5)}{2} - \ln(2)$$

2574. Find:

$$\int_1^2 \frac{dx}{x\sqrt{1+x^3}}$$

Proposed by Nguyen Hung Cuong-Vietnam

Solution by Mirsadix Muzefferov-Azerbaijan

$$\begin{aligned} \int_1^2 \frac{dx}{x\sqrt{1+x^3}} &= \int_1^2 \frac{x^2 dx}{x^3\sqrt{1+x^3}} = \frac{1}{3} \int_1^2 \frac{d(1+x^3)}{x^3\sqrt{1+x^3}} \stackrel{\cong}{=} \\ &= \frac{1}{3} \int_{\sqrt{2}}^3 \frac{dt^2}{(t^2-1)t} = \frac{2}{3} \int_{\sqrt{2}}^3 \frac{t dt}{t(t^2-1)} = -\frac{2}{3} \int_{\sqrt{2}}^3 \frac{dt}{(1-t^2)} = \\ &= -\frac{2}{3} \ln \left| \frac{1+t}{1-t} \right|_{\sqrt{2}}^3 = -\frac{2}{3} \left(\ln(2) - \ln\left(\frac{\sqrt{2}+1}{\sqrt{2}-1}\right) \right) = \\ &= -\frac{2}{3} \left(\ln(2) - \ln(\sqrt{2}+1)^2 \right) = \frac{2}{3} \left(\ln(3+2\sqrt{2}) - \ln(2) \right) = \\ &= \frac{2}{3} \ln\left(\frac{3+2\sqrt{2}}{2}\right) = \frac{2}{3} \ln\left(\frac{\sqrt{2}+1}{\sqrt{2}}\right) = \frac{2}{3} \ln\left(1 + \frac{1}{\sqrt{2}}\right) \end{aligned}$$

2575. Find a closed form:

$$I = \int_1^{\infty} \frac{Li_2[(1-y)^3]}{(y-1)^3} dy$$

Proposed by Aryan Desai-India

Solution by Quadri Faruk Temitope-Nigeria

$$\begin{aligned}
 I &= \int_1^{\infty} \frac{\text{Li}_2[(1-y)^3]}{(y-1)^3} dy \\
 I &\stackrel{y-1=x}{\cong} \int_0^{\infty} \frac{\text{Li}_2[-x^3]}{x^3} dx, \quad I \stackrel{x^3=p}{\cong} \int_0^{\infty} \frac{\text{Li}_2[-p]}{p} \left(\frac{1}{3} p^{-\frac{2}{3}}\right) dp \\
 I &= \frac{1}{3} \int_0^{\infty} p^{-1-\frac{2}{3}} \text{Li}_2(-p) dp \\
 I &\stackrel{\text{Integration By Parts}}{\cong} -\frac{1}{2} \int_0^{\infty} p^{-\frac{5}{3}} \ln(1+p) dp \\
 I &\stackrel{\text{Integration By Parts}}{\cong} -\frac{3}{2} \int_0^{\infty} \frac{p^{-\frac{2}{3}}}{1+p} dp \\
 I &= -\frac{3}{2} B\left(\frac{2}{3}, \frac{1}{3}\right), \quad I = -\frac{\frac{3}{2} \Gamma\left(\frac{2}{3}\right) \Gamma\left(\frac{1}{3}\right)}{\Gamma\left(\frac{1}{3} + \frac{2}{3}\right)} \\
 I &= -\frac{3}{2} \Gamma\left(1 - \frac{1}{3}\right) \Gamma\left(\frac{1}{3}\right) \\
 I &\stackrel{\text{Euler Reflection}}{\cong} -\frac{3}{2} \pi \operatorname{cosec}\left(\frac{\pi}{3}\right) = -\frac{\sqrt{3}\pi}{2}
 \end{aligned}$$

2576. Find:

$$\int_0^{\frac{\pi}{2}} \frac{\sin(2x) + \sin(x)}{\sqrt{1+5\cos(x)}} dx$$

Proposed by Nguyen Hung Cuong-Vietnam

Solution by Mirsadix Muzefferov-Azerbaijan

$$\begin{aligned}
 \Omega &= \int_0^{\frac{\pi}{2}} \frac{\sin(2x) + \sin(x)}{\sqrt{1+5\cos(x)}} dx = \int_0^{\frac{\pi}{2}} \frac{\sin(x)(1+2\cos(x))}{\sqrt{1+5\cos(x)}} dx = \\
 &= -\int_0^{\frac{\pi}{2}} \frac{(1+2\cos(x))}{\sqrt{1+5\cos(x)}} d(\cos(x)) \stackrel{\cos(x) \rightarrow t}{\cong} -\frac{1}{5} \int_1^0 \frac{(1+2t)}{\sqrt{1+5t}} d((1+5t)) = \\
 &= -\frac{1}{5} \int_1^0 (1+2t) d(2\sqrt{1+5t}) = -\frac{2}{5} \int_1^0 (1+2t) d(\sqrt{1+5t}) \stackrel{\sqrt{1+5t} \rightarrow u}{\cong} \\
 &= \frac{2}{5} \int_1^{\sqrt{6}} \frac{(2u^2+3)}{5} du = \frac{2}{25} \int_1^{\sqrt{6}} (2u^2+3) du \\
 &\left\{ 1+5t = u^2 \rightarrow t = \frac{u^2-1}{5} \rightarrow 1+2t = 1 + \frac{2u^2-2}{5} = \frac{2u^2+3}{5} \right\}
 \end{aligned}$$

$$\frac{2}{25} \int_1^{\sqrt{6}} (2u^2 + 3) du = \frac{2}{25} \left(\frac{2}{3} u^3 + 3u \right) \Big|_1^{\sqrt{6}} = \frac{2}{25} \left(7\sqrt{6} - \frac{11}{3} \right)$$

2577. Find a closed form:

$$\psi = \int_0^1 \frac{x+1}{x} \log(2x+1) dx$$

Proposed by Shirvan Tahirov-Azerbaijan

Solution by Pratham Prasad-India

$$\begin{aligned} \psi &= \int_0^1 \frac{x+1}{x} \log(2x+1) dx = \int_0^1 \log(2x+1) dx + \int_0^1 \frac{\log(2x+1)}{x} dx \\ &= [x \log(2x+1)]_0^1 - \int_0^1 \frac{2x}{2x+1} dx + \int_0^1 \frac{\log(2x+1)}{x} dx \\ &= \log(3) - \int_0^1 1 dx + \int_0^1 \frac{1}{2x+1} dx + \int_0^1 \frac{\log(2x+1)}{x} dx \\ &= \log(3) - 1 + \left[\frac{1}{2} \log(2x+1) \right]_0^1 + \int_0^1 \frac{\log(2x+1)}{x} dx \\ &= \log(3) - 1 + \frac{1}{2} \log(3) + \int_0^1 \frac{\log(2x+1)}{x} dx = \frac{3}{2} \log(3) - 1 + \int_0^2 \frac{\log(x+1)}{x} dx = \\ &= \frac{3}{2} \log(3) - 1 + \int_0^1 \frac{\log(x+1)}{x} dx + \int_1^2 \frac{\log(x+1)}{x} dx \\ &= \frac{3}{2} \log(3) - 1 + \frac{1}{2} \zeta(2) + \int_{\frac{1}{2}}^1 \frac{\log\left(\frac{1}{x}+1\right)}{x} dx \\ &= \frac{3}{2} \log(3) - 1 + \frac{1}{2} \zeta(2) + \int_{\frac{1}{2}}^1 \frac{\log(1+x)}{x} dx - \int_{\frac{1}{2}}^1 \frac{\log(x)}{x} dx \\ &= \frac{3}{2} \log(3) - 1 + \frac{1}{2} \zeta(2) + \int_0^1 \frac{\log(1+x)}{x} dx - \int_0^{\frac{1}{2}} \frac{\log(1+x)}{x} dx - \left[\frac{1}{2} \log^2(x) \right]_{\frac{1}{2}}^1 \\ &= \frac{3}{2} \log(3) - 1 + \frac{1}{2} \zeta(2) + \frac{1}{2} \zeta(2) + Li_2\left(-\frac{1}{2}\right) + \frac{1}{2} \log^2(2) \\ &= \frac{3}{2} \log(3) - 1 + \zeta(2) + Li_2\left(-\frac{1}{2}\right) + \frac{1}{2} \log^2(2) \\ \psi &= \frac{3}{2} \log(3) - 1 + \frac{\pi^2}{6} + Li_2\left(-\frac{1}{2}\right) + \frac{1}{2} \log^2(2) \\ \int_0^1 \frac{x+1}{x} \log(2x+1) dx &= \frac{3}{2} \log(3) - 1 + \frac{\pi^2}{6} + Li_2\left(-\frac{1}{2}\right) + \frac{1}{2} \log^2(2) \end{aligned}$$

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2578. Find a closed form:

$$\psi = \int_0^1 \int_0^1 \frac{x^2 \ln(x+1) \ln(y+2)}{(x+1)(y+1)} dx dy$$

Proposed by Shirvan Tahirov-Azerbaijan

Solution by Pratham Prasad-India

$$\begin{aligned} \psi &= \int_0^1 \int_0^1 \frac{x^2 \ln(x+1) \ln(y+2)}{(x+1)(y+1)} dx dy \\ &= \left(\int_0^1 \frac{x^2 \ln(x+1)}{(x+1)} dx \right) \left(\int_0^1 \frac{\ln(y+2)}{(y+1)} dy \right) \\ &= \left(\int_0^1 \frac{(x+1)^2 \ln(x+1)}{(x+1)} dx - 2 \int_0^1 \frac{(x+1) \ln(x+1)}{(x+1)} dx \right. \\ &\quad \left. + \int_0^1 \frac{\ln(x+1)}{(x+1)} dx \right) \left(\int_0^1 \frac{\ln(y+2)}{(y+1)} dy \right) \\ &= \left(\int_0^1 (x+1) \ln(x+1) dx - 2 \int_0^1 \ln(x+1) dx + \int_0^1 \frac{\ln(x+1)}{(x+1)} dx \right) \left(\int_0^1 \frac{\ln(y+2)}{(y+1)} dy \right) \\ &= (I_1 - 2I_2 + I_3)(I_4) \\ I_1 &= \int_0^1 (x+1) \ln(x+1) dx \\ I_1 &\stackrel{IBP}{=} \left[\frac{(x+1)^2}{2} \ln(x+1) \right]_0^1 - \frac{1}{2} \int_0^1 (x+1) dx \\ I_1 &= 2 \ln(2) - \frac{1}{2} \left(\frac{1}{2} + 1 \right) \\ I_1 &= 2 \ln(2) - \frac{3}{4} \\ I_2 &= \int_0^1 \ln(x+1) dx \\ I_2 &\stackrel{IBP}{=} [(x+1) \ln(1+x)]_0^1 - \int_0^1 \frac{x+1}{x+1} dx \\ I_2 &= 2 \ln(2) - \int_0^1 1 dx \\ I_2 &= 2 \ln(2) - 1 \\ I_3 &= \int_0^1 \frac{\ln(x+1)}{(x+1)} dx \\ I_3 &\stackrel{\ln(1+x)=t}{=} \int_0^{\ln(2)} t dt \\ I_3 &= \frac{1}{2} \ln^2(2) \end{aligned}$$

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$$I_1 - 2I_2 + I_3 = 2 \ln(2) - \frac{3}{4} - 2(2 \ln(2) - 1) + \frac{1}{2} \ln^2(2)$$

$$I_1 - 2I_2 + I_3 = -2 \ln(2) + \frac{5}{4} + \frac{1}{2} \ln^2(2)$$

$$I_4 = \int_0^1 \frac{\ln(y+2)}{(y+1)} dy$$

$$I_4 \stackrel{x=y+1}{\cong} \int_1^2 \frac{\ln(y+1)}{y} dy$$

$$I_4 = \int_0^2 \frac{\ln(y+1)}{y} dy - \int_0^1 \frac{\ln(y+1)}{y} dy$$

$$I_4 = -Li_2(-2) - \frac{1}{2} \zeta(2)$$

$$\psi = (I_1 - 2I_2 + I_3)(I_4)$$

$$\psi = \left(-2 \ln(2) + \frac{5}{4} + \frac{1}{2} \ln^2(2)\right) \left(-Li_2(-2) - \frac{1}{2} \zeta(2)\right)$$

$$\psi = \left(2 \ln(2) - \frac{5}{4} - \frac{1}{2} \ln^2(2)\right) \left(Li_2(-2) + \frac{1}{2} \zeta(2)\right)$$

$$\psi = 2 \ln(2) Li_2(-2) - \frac{5}{4} Li_2(-2) - \frac{1}{2} \ln^2(2) Li_2(-2) + \zeta(2) \ln(2) - \frac{5}{4} \zeta(2) - \frac{1}{2} \zeta(2) \ln^2(2)$$

$$\int_0^1 \int_0^1 \frac{x^2 \ln(x+1) \ln(y+2)}{(x+1)(y+1)} dx dy = 2 \ln(2) Li_2(-2) - \frac{5}{4} Li_2(-2) - \frac{1}{2} \ln^2(2) Li_2(-2) + \zeta(2) \ln(2) - \frac{5}{4} \zeta(2) - \frac{1}{2} \zeta(2) \ln^2(2)$$

2579. Find a closed form:

$$\int_0^1 \frac{(x-1)^2 Li_3(-x)}{x+1} dx, \quad \zeta(3) \rightarrow \text{Apery's constant}$$

Proposed by Shirvan Tahirov-Azerbaijan

Solution 1 by Pham Duc Nam-Vietnam

$$\int_0^1 \frac{(x-1)^2 Li_3(-x)}{x+1} dx \rightarrow \begin{cases} u = Li_3(-x) \\ dv = \frac{(x-1)^2}{1+x} dx \end{cases} \rightarrow \begin{cases} du = \frac{Li_2(-u)}{x} \\ v = \left(\frac{x^2}{2} - 3x + 4 \ln(1+x)\right) \end{cases}$$

$$\Omega = \left(\frac{x^2}{2} - 3x + 4 \ln(1+x)\right) Li_3(-x) \Big|_0^1 - \int_0^1 \frac{Li_2(-u)}{x} \left(\frac{x^2}{2} - 3x + 4 \ln(1+x)\right) dx =$$

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$$\frac{15}{8}\zeta(3) - 3\ln(2)\zeta(3)$$

$$- \frac{1}{2} \int_0^1 x Li_2(-x) dx + 3 \int_0^1 Li_2(-x) dx - 4 \int_0^1 \frac{\ln(1+x) Li_2(-x)}{x} dx$$

$$A = \int_0^1 x Li_2(-x) dx = \sum_{n=1}^{\infty} \frac{(-1)^n}{n^2} \int_0^1 x^{n+1} dx = \sum_{n=1}^{\infty} \frac{(-1)^n}{n^2(n+2)} = -\frac{\pi^2}{24} + \frac{1}{8}$$

$$B = \int_0^1 Li_2(-x) dx = \sum_{n=1}^{\infty} \frac{(-1)^n}{n^2} \int_0^1 x^n dx = \sum_{n=1}^{\infty} \frac{(-1)^n}{n^2(n+1)} = -\frac{\pi^2}{12} + 2\ln(2) - 1$$

$$C = \int_0^1 \frac{\ln(1+x) Li_2(-x)}{x} dx = - \int_0^1 Li_2(-x) d(Li_2(-x)) = -\frac{1}{2} Li_2^2(-x) \Big|_0^1 = -\frac{\pi^4}{288}$$

$$\Omega = \frac{15}{8}\zeta(3) - 3\ln(2)\zeta(3) - \frac{1}{2}A + 3B - 4C$$

$$= \frac{15}{8}\zeta(3) - 3\ln(2)\zeta(3) - \frac{1}{2}\left(-\frac{\pi^2}{24} + \frac{1}{8}\right) +$$

$$3\left(-\frac{\pi^2}{12} + 2\ln(2) - 1\right) - 4\left(-\frac{\pi^4}{288}\right)$$

$$\int_0^1 \frac{(x-1)^2 Li_3(-x)}{x+1} dx = \frac{15}{8}\zeta(3) - 3\ln(2)\zeta(3) + \frac{\pi^4}{72} - \frac{11}{48}\pi^2 + 6\ln(2) - \frac{49}{16}$$

Solution 2 by Pratham Prasad-India

$$\int_0^1 \frac{(x-1)^2 Li_3(-x)}{x+1} dx$$

$$= \int_0^1 \frac{(x+1)^2 Li_3(-x)}{x+1} dx - 4 \int_0^1 Li_3(-x) dx + 4 \int_0^1 \frac{Li_3(-x)}{1+x} dx =$$

$$\int_0^1 x Li_3(-x) dx - 3 \int_0^1 Li_3(-x) dx + 4 \int_0^1 \frac{Li_3(-x)}{1+x} dx = I_1 - 3I_2 + 4I_3$$

$$I_1 = \int_0^1 x Li_3(-x) dx = \int_0^1 x \sum_{n=1}^{\infty} \frac{(-x)^n}{n^3} dx = \sum_{n=1}^{\infty} \frac{(-1)^n}{n^3} \int_0^1 x^{n+1} dx =$$

$$\sum_{n=1}^{\infty} (-1)^n \left\{ \frac{1}{n^2(n+2)} \right\} = \frac{1}{2} \sum_{n=1}^{\infty} \frac{(-1)^n}{n^3} - \frac{1}{4} \sum_{n=1}^{\infty} \frac{(-1)^n}{n^2} - \frac{1}{8} \sum_{n=1}^{\infty} \frac{(-1)^n}{n+2} + \frac{1}{8} \sum_{n=1}^{\infty} \frac{(-1)^n}{n} =$$

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$$\begin{aligned}
 & -\frac{3}{8}\zeta(3) + \frac{1}{8}\zeta(2) - \frac{1}{8}\left(\frac{1}{2} - \ln(2)\right) + \frac{1}{8}(-\ln(2)) = -\frac{3}{8}\zeta(3) + \frac{1}{8}\zeta(2) - \frac{1}{16} \\
 I_2 &= \int_0^1 Li_3(-x) dx = \int_0^1 \sum_{n=1}^{\infty} \frac{(-x)^n}{n^3} dx = \sum_{n=1}^{\infty} \frac{(-1)^n}{n^3} \int_0^1 x^n dx = \sum_{n=1}^{\infty} \frac{(-1)^n}{n^3(n+1)} = \\
 & \sum_{n=1}^{\infty} \frac{(-1)^n}{n^3} - \sum_{n=1}^{\infty} \frac{(-1)^n}{n^2} - \sum_{n=1}^{\infty} \frac{(-1)^n}{n+1} + \sum_{n=1}^{\infty} \frac{(-1)^n}{n} = -\frac{3}{4}\zeta(3) + \frac{1}{2}\zeta(2) - \ln(2) - \ln(2) \\
 & \quad + 1 = \\
 & \quad -\frac{3}{4}\zeta(3) + \frac{1}{2}\zeta(2) - 2\ln(2) + 1 \\
 I_3 &= \int_0^1 \frac{Li_3(-x)}{1+x} dx = Li_3(-x)\ln(x+1) \Big|_0^1 \\
 & \quad - \int_0^1 \frac{Li_2(-x)}{x} \ln(1+x) dx = Li_3(-1)\ln(2) + \\
 & \quad \frac{(Li_2(-x))^2}{2} \Big|_0^1 = \ln(2) \left(-\frac{3}{4}\zeta(3) \right) + \frac{1}{2} (Li_2(-2))^2 = \ln(2) \left(-\frac{3}{4}\zeta(3) \right) + \frac{1}{2} \left(-\frac{1}{2}\zeta(2) \right)^2 \\
 & \quad = \\
 & \quad \frac{\pi^4}{288} - \frac{3}{4}\zeta(3)\ln(2) \\
 & \int_0^1 \frac{(x-1)^2 Li_3(-x)}{x+1} dx = I_1 - 3I_2 + 4I_3 = -\frac{3}{8}\zeta(3) + \frac{1}{8}\zeta(2) - \frac{1}{16} - \\
 & \quad 3 \left(-\frac{3}{4}\zeta(3) + \frac{1}{2}\zeta(2) - 2\ln(2) + 1 \right) + 4 \left(\frac{\pi^4}{288} - \frac{3}{4}\zeta(3)\ln(2) \right) \\
 & \int_0^1 \frac{(x-1)^2 Li_3(-x)}{x+1} dx = \frac{15}{8}\zeta(3) - 3\ln(2)\zeta(3) + \frac{\pi^4}{72} - \frac{11}{48}\pi^2 + 6\ln(2) - \frac{49}{16}
 \end{aligned}$$

2580. Find:

$$\int_0^1 \int_0^1 \frac{(a - x^2 y^2) dx dy}{(1+x)(1+y)(1+x^2 y^2)}$$

Proposed by Bui Hong Suc-Vietnam

Solution by Pratham Prasad-India

$$\begin{aligned}
 & \int_0^1 \int_0^1 \frac{(a - x^2 y^2) dx dy}{(1+x)(1+y)(1+x^2 y^2)} = \\
 & = \int_0^1 \int_0^1 \frac{(a+1) dx dy}{(1+x)(1+y)(1+x^2 y^2)} - \int_0^1 \int_0^1 \frac{dx dy}{(1+x)(1+y)} \\
 & = (a+1) \int_0^1 \int_0^1 \frac{dx dy}{(1+x)(1+y)(1+x^2 y^2)} - \ln^2(2)
 \end{aligned}$$

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$$\begin{aligned}
 &= (a+1) \int_0^1 \left(\int_0^1 \frac{dx}{(1+x)(1+y)(1+x^2y^2)} \right) dy - \ln^2(2) \\
 &= (a+1) \int_0^1 \frac{1}{(1+y)(1+y^2)} \left(\int_0^1 \frac{((1+x^2y^2) + y^2(1-x)(1+x)) dx}{(1+x)(1+x^2y^2)} \right) dy - \ln^2(2) \\
 &= (a+1) \int_0^1 \frac{1}{(1+y)(1+y^2)} \left(\int_0^1 \frac{1}{1+x} + \frac{y^2}{1+x^2y^2} - \frac{y^2x}{1+x^2y^2} dx \right) dy - \ln^2(2) \\
 &= (a+1) \int_0^1 \frac{1}{(1+y)(1+y^2)} \left(\int_0^1 \frac{1}{1+x} dx + \int_0^1 \frac{y^2}{1+x^2y^2} dx - \int_0^1 \frac{y^2x}{1+x^2y^2} dx \right) dy \\
 &\quad - \ln^2(2) \\
 &= (a+1) \int_0^1 \frac{1}{(1+y)(1+y^2)} \left(\ln(2) + y \int_0^1 \frac{1}{1+x^2y^2} d(xy) \right. \\
 &\quad \left. - \frac{1}{2} \int_0^1 \frac{1}{1+x^2y^2} d(x^2y^2) \right) dy - \ln^2(2) \\
 &= (a+1) \int_0^1 \frac{1}{(1+y)(1+y^2)} \left(\ln(2) + y \arctan(y) - \frac{1}{2} \ln(1+y^2) \right) dy - \ln^2(2) \\
 &= (a+1) \int_0^1 \frac{\ln(2)}{(1+y)(1+y^2)} dy + (a+1) \int_0^1 \frac{y \arctan(y)}{(1+y)(1+y^2)} dy \\
 &\quad - \frac{1}{2} (a+1) \int_0^1 \frac{\ln(1+y^2)}{(1+y)(1+y^2)} dy - \ln^2(2) \\
 &= \frac{(a+1)}{2} \ln(2) \int_0^1 \frac{1}{(1+y)} dy + \frac{(a+1)}{2} \ln(2) \int_0^1 \frac{1}{(1+y^2)} dy \\
 &\quad - \frac{(a+1)}{4} \ln(2) \int_0^1 \frac{2y}{(1+y^2)} dy + \frac{1}{2} (a+1) \int_0^1 \frac{\arctan(y)}{(1+y^2)} dy \\
 &\quad + \frac{1}{2} (a+1) \int_0^1 \frac{y \arctan(y)}{(1+y^2)} dy - \frac{1}{2} (a+1) \int_0^1 \frac{\arctan(y)}{(1+y)} dy \\
 &\quad - \frac{1}{4} (a+1) \int_0^1 \frac{\ln(1+y^2)}{(1+y^2)} dy + \frac{1}{4} (a+1) \int_0^1 \frac{y \ln(1+y^2)}{(1+y^2)} dy \\
 &\quad - \frac{1}{4} (a+1) \int_0^1 \frac{\ln(1+y^2)}{(1+y)} dy - \ln^2(2) \\
 &= \frac{(a+1)}{2} \ln(2) I_1 + \frac{(a+1)}{2} \ln(2) I_2 - \frac{(a+1)}{4} \ln(2) I_3 + \frac{1}{2} (a+1) I_4 + \frac{1}{2} (a+1) I_5 \\
 &\quad - \frac{1}{2} (a+1) I_6 - \frac{1}{4} (a+1) I_7 + \frac{1}{4} (a+1) I_8 - \frac{1}{4} (a+1) I_9 - \ln^2(2)
 \end{aligned}$$

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$$\begin{aligned}
 &= \frac{(a+1)}{2} \ln(2) (\ln(2)) + \frac{(a+1)}{2} \ln(2) \left(\frac{\pi}{4}\right) - \frac{(a+1)}{4} \ln(2) (\ln(2)) + \frac{1}{2} (a+1) \left(\frac{\pi^2}{32}\right) \\
 &\quad + \frac{1}{2} (a+1) \left(\frac{1}{8} (4G - \pi \ln(2))\right) - \frac{1}{2} (a+1) \left(\frac{\pi}{8} \ln(2)\right) \\
 &\quad - \frac{1}{4} (a+1) \left(\frac{\pi}{2} \ln(2) - G\right) + \frac{1}{4} (a+1) \left(\frac{1}{4} \ln^2(2)\right) \\
 &\quad - \frac{1}{4} (a+1) \left(\frac{3}{4} \ln^2(2) - \frac{\pi^2}{48}\right) - \ln^2(2) \\
 &= \frac{1}{8} (a+1) \left(\pi \ln(2) + 2 \ln^2(2) + \frac{\pi^2}{8} + 2G - \frac{\pi}{2} \ln(2) - \frac{\pi}{2} \ln(2) - \pi \ln(2) + 2G\right. \\
 &\quad \left. + \frac{1}{2} \ln^2(2) - \frac{3}{2} \ln^2(2) + \frac{\pi^2}{24}\right) - \ln^2(2) \\
 &= \frac{1}{8} (a+1) \left(-\pi \ln(2) + \ln^2(2) + \frac{\pi^2}{6} + 4G\right) - \ln^2(2)
 \end{aligned}$$

$$I_1 = \int_0^1 \frac{1}{(1+y)} dy = [\ln(y+1)]_0^1 = \ln(2)$$

$$I_2 = \int_0^1 \frac{1}{(1+y^2)} dy = \arctan(1) = \frac{\pi}{4}$$

$$I_3 = \int_0^1 \frac{2y}{(1+y^2)} dy \stackrel{y^2=x}{\cong} \int_0^1 \frac{1}{(1+x)} dx \stackrel{x=y}{\cong} \int_0^1 \frac{1}{(1+y)} dy = I_1 = \ln(2)$$

$$I_4 = \int_0^1 \frac{\arctan(y)}{(1+y^2)} dy \stackrel{\arctan(y)=t}{\cong} \int_0^{\frac{\pi}{4}} t dt = \left[\frac{t^2}{2}\right]_0^{\frac{\pi}{4}} = \frac{\pi^2}{32}$$

$$\begin{aligned}
 I_5 &= \int_0^1 \frac{y \arctan(y)}{(1+y^2)} dy = \left[\frac{1}{2} \arctan(y) \ln(1+y^2)\right]_0^1 - \frac{1}{2} \int_0^1 \frac{\ln(1+y^2)}{(1+y^2)} dy = \\
 &= \frac{\pi}{8} \ln(2) - \frac{1}{2} \int_0^1 \frac{\ln(1+y^2)}{(1+y^2)} dy = \frac{\pi}{8} \ln(2) - \frac{1}{2} \int_0^{\frac{\pi}{4}} \ln(\sec^2(x)) dx = \\
 &= \frac{\pi}{8} \ln(2) + \int_0^{\frac{\pi}{4}} \ln(\cos x) dx = \frac{\pi}{8} \ln(2) + \frac{G}{2} - \frac{\pi}{4} \ln(2) = \frac{1}{8} (4G - \pi \ln(2))
 \end{aligned}$$

$$I_5 = \frac{\pi}{8} \ln(2) + \int_0^{\frac{\pi}{4}} \ln(\cos x) dx = \frac{\pi}{8} \ln(2) + \frac{G}{2} - \frac{\pi}{4} \ln(2) = \frac{1}{8} (4G - \pi \ln(2))$$

$$\begin{aligned}
 I_6 &= \int_0^1 \frac{\arctan(y)}{(1+y)} dy = [\ln(1+y) \arctan(y)]_0^1 - \int_0^1 \frac{\ln(1+y)}{1+y^2} dy \\
 &= \frac{\pi}{4} \ln(2) - \int_0^{\frac{\pi}{4}} \ln(\sin y + \cos y) dy + \int_0^{\frac{\pi}{4}} \ln(\cos y) dy \\
 &= \frac{\pi}{4} \ln(2) - \int_0^{\frac{\pi}{4}} \ln(\sqrt{2} \cos(\frac{\pi}{4} - y)) dy + \int_0^{\frac{\pi}{4}} \ln(\cos y) dy
 \end{aligned}$$

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$$= \frac{\pi}{8} \ln(2) - \int_0^{\frac{\pi}{4}} \ln\left(\cos\left(\frac{\pi}{4} - y\right)\right) dy + \int_0^{\frac{\pi}{4}} \ln(\cos y) dy$$

$$= \frac{\pi}{8} \ln(2) - \int_0^{\frac{\pi}{4}} \ln(\cos(y)) dy + \int_0^{\frac{\pi}{4}} \ln(\cos y) dy = \frac{\pi}{8} \ln(2)$$

$$I_6 = \frac{\pi}{8} \ln(2) - \int_0^{\frac{\pi}{4}} \ln(\cos(y)) dy + \int_0^{\frac{\pi}{4}} \ln(\cos y) dy = \frac{\pi}{8} \ln(2)$$

$$I_7 = \int_0^1 \frac{\ln(1+y^2)}{(1+y^2)} dy = \int_0^{\frac{\pi}{4}} \ln(\sec^2(x)) dx = -2 \int_0^{\frac{\pi}{4}} \ln(\cos x) dx = \frac{\pi}{2} \ln(2) - G$$

$$I_8 = \int_0^1 \frac{y \ln(1+y^2)}{(1+y^2)} dy \stackrel{y^2=y}{\cong} \frac{1}{2} \int_0^1 \frac{\ln(1+y)}{(1+y)} dy \stackrel{y^2=y}{\cong} \frac{1}{4} \ln^2(2)$$

$$I_9 = \int_0^1 \frac{\ln(1+y^2)}{(1+y)} dy$$

$$I_9 = \int_0^1 \frac{\ln(1+y^2)}{(1+y)} dy = [\ln(1+y) \ln(1+y^2)]_0^1 - 2 \int_0^1 \frac{y \ln(1+y)}{(1+y^2)} dy$$

$$= \ln^2(2) - 2 \int_0^1 \frac{y \ln(1+y)}{(1+y^2)} dy = \ln^2(2) - 2 \left(\frac{\pi^2}{96} + \frac{1}{8} \log^2(2) \right) = \frac{3}{4} \ln^2(2) - \frac{\pi^2}{48}$$

$$I_9 = \ln^2(2) - 2 \int_0^1 \frac{y \ln(1+y)}{(1+y^2)} dy = \ln^2(2) - 2 \left(\frac{\pi^2}{96} + \frac{1}{8} \log^2(2) \right) = \frac{3}{4} \ln^2(2) - \frac{\pi^2}{48}$$

2581. Find a closed form:

$$\int_0^1 \int_0^1 \frac{\ln(x) \ln(xy)}{1-xy} dx dy$$

Proposed by Aryan Desai-India

Solution by Pham Duc Nam-Vietnam

$$I = \int_0^1 \int_0^1 \frac{\ln(x) \ln(xy)}{1-xy} dx dy \stackrel{\text{symmetry}}{\cong} \int_0^1 \int_0^1 \frac{\ln(y) \ln(xy)}{1-xy} dx dy$$

$$2I = \int_0^1 \int_0^1 \frac{\ln^2(xy)}{1-xy} dx dy \stackrel{\text{symmetry}}{\cong} - \int_0^1 \frac{\ln^3(x)}{1-x} dx =$$

$$= - \sum_{n=0}^{\infty} \int_0^1 x^n \ln^3(x) dx = 6 \sum_{n=0}^{\infty} \frac{1}{(n+1)^4} = 6\zeta(4) = \frac{\pi^4}{30}$$

2582. Find a closed form:

$$\int_0^1 \frac{\ln(y) Li_2(y)}{1-y} dy$$

Proposed by Aryan Desai-India

Solution by Pham Duc Nam-Vietnam

$$\begin{aligned}
 I &= \int_0^1 \frac{\ln(y) Li_2(y)}{1-y} dy = - \int_0^1 \frac{x \ln(x)}{1-x} dx \left(\int_0^1 \frac{\ln(t)}{1-xt} dt \right) \\
 I &= \int_0^1 \ln(t) dt \left(\zeta(2) \frac{1}{1-t} - Li_2(t) \left(\frac{1}{1-t} + \frac{1}{t} \right) \right) \\
 I &= \zeta(2) \int_0^1 \frac{\ln(t)}{1-t} dt - I - \int_0^1 \frac{\ln(t) Li_2(t)}{t} dt \\
 I &= -\frac{1}{2} \zeta^2(2) - \frac{1}{2} \left(\ln(t) Li_3(t) \Big|_0^1 - Li_4(t) \Big|_0^1 \right) \\
 I &= -\frac{1}{2} \zeta^2(2) + \frac{1}{2} Li_4(1) = \frac{1}{2} \zeta(4) - \frac{1}{2} \zeta^2(2) = -\frac{\pi^4}{120}
 \end{aligned}$$

2583. Find a closed form:

$$\int_0^{\frac{\pi}{2}} \frac{1}{(\sin(x) + 1)^2 \sqrt{\ln(\tan(x) + \sec(x))}} dx$$

Proposed by Asmat Qatea-Afghanistan

Solution by Rana Ranino-Algeria

$$\begin{aligned}
 \Omega &= \int_0^{\frac{\pi}{2}} \frac{1}{(\sin(x) + 1)^2 \sqrt{\ln(\tan(x) + \sec(x))}} dx \stackrel{x \rightarrow \frac{\pi}{2}-x}{\cong} \\
 &= \int_0^{\frac{\pi}{2}} \frac{1}{(\cos(x) + 1)^2 \sqrt{\ln(\operatorname{ctg}(x) + \operatorname{csc}(x))}} dx = \\
 &= \frac{1}{4} \int_0^{\frac{\pi}{2}} \frac{1}{\cos^2\left(\frac{x}{2}\right) \sqrt{-\ln\left(\tan\left(\frac{x}{2}\right)\right) \cos^2\left(\frac{x}{2}\right)}} dx \stackrel{2x \rightarrow x}{\cong} \\
 &= \frac{1}{2} \int_0^\infty \frac{e^{-t}(1+e^{-2t})}{\sqrt{t}} dt = \frac{1}{2} \int_0^\infty t^{\frac{1}{2}-1} e^{-t} dt + \frac{1}{2} \int_0^\infty t^{\frac{1}{2}-1} e^{-3t} dt = \frac{1}{2} \Gamma\left(\frac{1}{2}\right) + \frac{1}{2\sqrt{3}} \Gamma\left(\frac{1}{2}\right) \\
 &= \frac{\sqrt{\pi}}{2} \left(1 + \frac{1}{\sqrt{3}}\right) \\
 \int_0^{\frac{\pi}{2}} \frac{1}{(\sin(x) + 1)^2 \sqrt{\ln(\tan(x) + \sec(x))}} dx &= \frac{\sqrt{\pi}}{2} \left(1 + \frac{1}{\sqrt{3}}\right)
 \end{aligned}$$

2584. Find:

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$$\int_0^{\frac{\pi}{4}} \frac{\sin(x) + \tan(x)}{(1 + \sin(x))(1 + \cos(x))} dx$$

Proposed by Cosghun Memmedov-Azerbaijan

Solution by Mirsadix Muzefferov-Azerbaijan

Let's simplify the subintegral expression :

$$\frac{\sin(x) + \tan(x)}{(1 + \sin(x))(1 + \cos(x))} = \frac{\sin(x) (1 + \cos(x))}{\cos(x)(1 + \sin(x))(1 + \cos(x))} = \frac{\sin(x)}{\cos(x)(1 + \sin(x))} = \frac{\tan(x)}{1 + \sin(x)}; \left\{ \text{Let : } \tan \frac{x}{2} = t . \text{ Then } \tan(x) = \frac{2t}{1-t^2}; \sin(x) = \frac{2t}{1+t^2}, \right. \\ \left. dx = \frac{2}{1-t^2} dt \right\}$$

$$\int_0^{\frac{\pi}{4}} \frac{\sin(x) + \tan(x)}{(1 + \sin(x))(1 + \cos(x))} dx = \int_0^{\frac{\pi}{4}} \frac{\tan(x)}{(1 + \sin(x))} dx \stackrel{t=\tan \frac{x}{2}}{\cong} \int_0^{\tan \frac{\pi}{8}} \frac{4t}{(1-t)(1+t)^3} dt$$

$$\text{From : } \frac{4t}{(1-t)(1+t)^3} = \frac{A}{1-t} + \frac{B}{1+t} + \frac{C}{(1+t)^2} + \frac{D}{(1+t)^3} \\ A(1+t)^3 + B(1-t)(1+t)^2 + C(1-t)(1+t) + D(1-t) = 4t$$

Let's simplify . We get

$$\begin{cases} A - B = 0 \\ 3A - B - C = 0 \\ 3A + B - D = 0 \\ A + B + C + D = 0 \end{cases} \rightarrow \begin{cases} A - B = 0 \\ 7A + B = 4 \end{cases} \rightarrow A = \frac{1}{2}; B = \frac{1}{2}; C = 1; D = -2$$

$$\text{Then : } \frac{4t}{(1-t)(1+t)^3} = \frac{\frac{1}{2}}{1-t} + \frac{\frac{1}{2}}{1+t} + \frac{1}{(1+t)^2} - \frac{2}{(1+t)^3}$$

$$\int_0^{\tan \frac{\pi}{8}} \frac{4t}{(1-t)(1+t)^3} dt \\ = \frac{1}{2} \int_0^{\tan \frac{\pi}{8}} \frac{dt}{1-t} + \frac{1}{2} \int_0^{\tan \frac{\pi}{8}} \frac{dt}{1+t} + \int_0^{\tan \frac{\pi}{8}} \frac{dt}{(1+t)^2} - 2 \int_0^{\tan \frac{\pi}{8}} \frac{dt}{(1+t)^3} = \\ \frac{1}{2} \ln \left| \frac{1+t}{1-t} \right| \Big|_0^{\tan \frac{\pi}{8}} - \frac{1}{(1+t)} \Big|_0^{\tan \frac{\pi}{8}} + \frac{1}{(1+t)^2} \Big|_0^{\tan \frac{\pi}{8}} =$$

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

$$\frac{1}{2} \ln(1 + \sqrt{2}) - \frac{\sqrt{2}}{2} + 1 + \frac{1}{2} - 1 = \frac{1}{2} (\ln(1 + \sqrt{2}) - \sqrt{2} + 1)$$

2585. Find a closed form:

$$\int_{-\frac{\pi}{4}}^{\frac{\pi}{4}} \sqrt{\cos(x) - \sin(x)} dx$$

Proposed by Sonu Aarnav-India

Solution by Odeyemi Gideon-Nigeria

$$\begin{aligned} I &= \int_{-\frac{\pi}{4}}^{\frac{\pi}{4}} \sqrt{\cos(x) - \sin(x)} dx = \int_{-\frac{\pi}{4}}^{\frac{\pi}{4}} \sqrt{2} \cos\left(x + \frac{\pi}{4}\right) dx \\ I &= \sqrt{2} \int_0^{\frac{\pi}{2}} \sqrt{\cos(x)} dx = \sqrt{2} \int_0^{\frac{\pi}{2}} \cos^{2\left(\frac{3}{4}\right)-1}(x) \sin^{2\left(\frac{1}{2}\right)-1}(x) dx \\ I &= \sqrt{2} \frac{\Gamma\left(\frac{3}{4}\right) \Gamma\left(\frac{1}{2}\right)}{2\Gamma\left(\frac{3}{4} + \frac{1}{2}\right)} = \sqrt{2} \frac{\sqrt{\pi} \Gamma\left(\frac{3}{4}\right)}{2\Gamma\left(\frac{5}{4}\right)} \\ \int_{-\frac{\pi}{4}}^{\frac{\pi}{4}} \sqrt{\cos(x) - \sin(x)} dx &= \sqrt{\pi\sqrt{2}} \frac{\Gamma\left(\frac{3}{4}\right)}{2\Gamma\left(\frac{5}{4}\right)} \end{aligned}$$

2586. Find a closed form:

$$\Omega = \int_1^{e^\pi} \int_0^1 \frac{\arcsin(x^a) \arccos(x^a)}{x} dx da$$

Proposed by Ankush Kumar Parcha-India

Solution by Ose Favour-Nigeria

$$\begin{aligned} \Omega &= \int_0^1 \frac{\arccos(x) \arcsin(x)}{x} dx = \int_0^1 \frac{\arcsin(x)}{x} \left(\frac{\pi}{2} - \arcsin(x)\right) dx = \\ &= \frac{\pi}{2} \int_0^1 \frac{\arcsin(x)}{x} dx - \int_0^1 \frac{(\arcsin(x))^2}{x} dx \stackrel{x=\sin(y)}{=} \\ &= \frac{\pi}{2} \underbrace{\int_0^{\frac{\pi}{2}} y \operatorname{ctg}(y) dy}_{\ln(2) \frac{\pi}{2}} - \int_0^{\frac{\pi}{2}} y^2 \operatorname{ctg}(y) dy = \frac{\pi^2}{4} \ln(2) + 2 \int_0^{\frac{\pi}{2}} y \ln(\sin(y)) dy = \\ &= \frac{\pi^2}{4} \ln(2) - 2 \left(\frac{\pi^2}{8} \ln(2)\right) - 2 \sum_{k=1}^{\infty} \frac{1}{k} \int_0^{\frac{\pi}{2}} y \cos(2ky) dy = \frac{7}{8} \zeta(3) \end{aligned}$$

2587. Find a closed form:

$$\Omega = \int_0^1 \int_0^1 \int_0^1 \frac{1}{\ln^2(xyz)(1+x^2y^2z^2)} dx dy dz$$

Proposed by Asmat Qatea-Afghanistan

Solution by Obiajunwa Januarius-Nigeria

It is known that:

$$\begin{aligned} \int_0^1 \int_0^1 \int_0^1 F(xyz) dx dy dz &= \frac{1}{2} \int_0^1 \ln^2(x) F(x) dx \\ \Omega &= \int_0^1 \int_0^1 \int_0^1 \frac{1}{\ln^2(xyz)(1+x^2y^2z^2)} dx dy dz = \frac{1}{2} \int_0^1 \frac{\ln^2(x)}{(1+x^2)\ln^2(x)} dx \\ &= \frac{1}{2} \int_0^1 \frac{dx}{1+x^2} = \frac{\pi}{8} \end{aligned}$$

2588. Find a closed form:

$$I = \int_0^\infty \frac{(z^2 + 1)z^{106} \ln(z)}{(z^{100} + 1)^2(z^4 + \frac{2}{5}z^2 + 1)^4} dz$$

Proposed by Bui Hong Suc-Vietnam

Solution by Pham Duc Nam-Vietnam

$$\begin{aligned} I &= \int_0^\infty \frac{(z^2 + 1)z^{106} \ln(z)}{(z^{100} + 1)^2(z^4 + \frac{2}{5}z^2 + 1)^4} dz = 625 \int_0^\infty \frac{(z^2 + 1)z^{106} \ln(z)}{(z^{100} + 1)^2(5z^4 + 2z^2 + 5)^4} dz = \\ &625 \left(\int_0^1 \frac{(z^2 + 1)z^{106} \ln(z)}{(z^{100} + 1)^2(5z^4 + 2z^2 + 5)^4} dz + \int_1^\infty \frac{(z^2 + 1)z^{106} \ln(z)}{(z^{100} + 1)^2(5z^4 + 2z^2 + 5)^4} dz \right) \end{aligned}$$

Change the variable $z = \frac{1}{t}$ for the latter integral yields:

$$\begin{aligned} I &= 625 \int_0^1 \frac{(z^2 + 1)z^{106} \ln(z)}{(z^{100} + 1)^2(5z^4 + 2z^2 + 5)^4} dz + \\ &625 \int_1^\infty \frac{\left(\left(\frac{1}{t}\right)^2 + 1\right) \left(\frac{1}{t}\right)^{106} \ln\left(\frac{1}{t}\right)}{t^2 \left(\left(\frac{1}{t}\right)^{100} + 1\right)^2 \left(5\left(\frac{1}{t}\right)^4 + 2\left(\frac{1}{t}\right)^2 + 5\right)^4} dt \\ I &= 625 \left(\int_0^1 \frac{(z^2 + 1)z^{106} \ln(z)}{(z^{100} + 1)^2(5z^4 + 2z^2 + 5)^4} dz - \int_0^1 \frac{(t^2 + 1)t^{106} \ln(t)}{(t^{100} + 1)^2(5t^4 + 2t^2 + 5)^4} dt \right) = 0 \end{aligned}$$

2589. Find a closed form:

$$I = \int_{-\infty}^{\infty} \frac{x(x^2(x(x(x^2(4x-20)-20)+17)-20)-20)+4}{\left(\left(\left(\left(4x^2+4\right)x^2+17\right)x^2+17\right)x^2+4\right)x^2+4} dx$$

Proposed by Srinivasa Raghava-AIRMC-India

Solution by Obiajunwa Januarius-Nigeria

$$\begin{aligned} I &= \int_{-\infty}^{\infty} \frac{x(x^2(x(x(x^2(4x-20)-20)+17)-20)-20)+4}{\left(\left(\left(\left(4x^2+4\right)x^2+17\right)x^2+17\right)x^2+4\right)x^2+4} dx \\ I &= \int_{-\infty}^{\infty} \left(\frac{1}{1+x^2} - \frac{1}{2-2x+x^2} + \frac{1}{2+2x+x^2} - \frac{1}{1-2x+2x^2} + \frac{1}{1+2x+2x^2} \right) dx \\ I &= \int_{-\infty}^{\infty} \left(\frac{1}{1+x^2} - \frac{1}{1+(x-1)^2} + \frac{1}{1+(x+1)^2} - \frac{1}{2\left(x-\frac{1}{2}\right)^2 + \frac{1}{4}} + \frac{1}{2\left(x+\frac{1}{2}\right)^2 + \frac{1}{4}} \right) dx \\ I &= \arctan(x) - \arctan(x-1) + \arctan(x+1) - \arctan\left(2\left(x-\frac{1}{2}\right)\right) + \arctan\left(2\left(x+\frac{1}{2}\right)\right) \Big|_{-\infty}^{\infty} = \pi \end{aligned}$$

2590. Prove that:

$$\sum_{k \in \mathbb{Z}} \frac{1}{(1+k^2)(2+k^2)(3+k^2)} = \frac{\pi}{2} \left(\frac{\coth(\pi\sqrt{3})}{\sqrt{3}} - \sqrt{2}\coth(\pi\sqrt{2}) + \coth(\pi) \right)$$

Proposed by Ankush Kumar Parcha-India

Solution 1 by Shobhit Jain-India

$$\begin{aligned} I &= \sum_{k=-\infty}^{\infty} \frac{1}{(1+k^2)(2+k^2)(3+k^2)} = \sum_{k=-\infty}^{\infty} \left(\frac{\frac{1}{2}}{3+k^2} - \frac{1}{2+k^2} + \frac{\frac{1}{2}}{1+k^2} \right) = \\ &= \frac{1}{2}f(\sqrt{3}) - f(\sqrt{2}) + \frac{1}{2}f(1) \\ \text{here, } f(x) &= \sum_{k=-\infty}^{\infty} \frac{1}{x^2+k^2}. \text{ Now, } \frac{\sin(\pi x)}{\pi x} = \prod_{k=1}^{\infty} \left(1 - \frac{x^2}{k^2}\right) \\ \Rightarrow \ln(\sin(\pi x)) - \ln(\pi x) &= \sum_{k=1}^{\infty} \ln\left(1 - \frac{x^2}{k^2}\right) \text{ Now differentiate w.r.t } x \\ \Rightarrow \pi \cot(\pi x) - \frac{1}{x} &= \sum_{k=1}^{\infty} \frac{2x}{x^2-k^2} \Rightarrow \frac{\pi}{\tan(\pi x)} = \sum_{k=-\infty}^{\infty} \frac{x}{x^2-k^2} \\ \text{Now replace } x \text{ by } ix &\Rightarrow \frac{\pi}{\tan(i\pi x)} = \sum_{k=-\infty}^{\infty} \frac{ix}{-x^2-k^2} \text{ use, } \tan(i\pi x) \\ &= i \tanh(\pi x) \end{aligned}$$

$$\begin{aligned} \Rightarrow \frac{\pi}{i \tanh(\pi x)} &= \sum_{k=-\infty}^{\infty} \frac{ix}{-x^2 - k^2} \Rightarrow \frac{\pi}{\tanh(\pi x)} = \sum_{k=-\infty}^{\infty} \frac{x}{x^2 + k^2} \\ \Rightarrow f(x) &= \sum_{k=-\infty}^{\infty} \frac{1}{x^2 + k^2} = \frac{\pi \coth(\pi x)}{x} \Rightarrow I = \frac{1}{2}f(\sqrt{3}) - f(\sqrt{2}) + \frac{1}{2}f(1) \\ &= \frac{1}{2} \left(\frac{\pi \coth(\pi\sqrt{3})}{\sqrt{3}} \right) - \left(\frac{\pi \coth(\pi\sqrt{2})}{\sqrt{2}} \right) + \frac{1}{2}(\pi \coth(\pi)) \\ \Rightarrow I &= \frac{\pi}{2} \left(\frac{\coth(\pi\sqrt{3})}{\sqrt{3}} - \sqrt{2} \coth(\pi\sqrt{2}) + \coth(\pi) \right) \end{aligned}$$

Solution 2 by Pratham Prasad-India

$$\begin{aligned} \sum_{q \in \mathbb{Z}} \frac{1}{(1+q^2)(2+q^2)(3+q^2)} &= \frac{1}{2} \sum_{q \in \mathbb{Z}} \frac{1}{(1+q^2)} - \frac{2}{(2+q^2)} + \frac{1}{(3+q^2)} \\ &= \frac{1}{2} \pi \left(\coth(\pi) - \sqrt{2} \coth(\pi\sqrt{2}) + \frac{1}{\sqrt{3}} \coth(\pi\sqrt{3}) \right) \\ &= \frac{\pi}{2} \left(\frac{1}{\sqrt{3}} \coth(\pi\sqrt{3}) - \sqrt{2} \coth(\pi\sqrt{2}) + \coth(\pi) \right) \end{aligned}$$

As by Fourier series:

$$\sum_{n \in \mathbb{Z}} \frac{1}{k^2 + n^2} = \frac{\pi}{k} \coth(\pi k)$$

2591. Find:

$$\int_0^1 \frac{x \ln^2(x)}{1+x+x^2} dx$$

Proposed by Vasile Mircea Popa-Romania

Solution by Pratham Prasad-India

$$\begin{aligned} \text{Let } I(a) &= \int_0^1 \frac{x^a}{1+x+x^2} dx. \text{ Thus, } I''(1) = \int_0^1 \frac{x \ln^2(x)}{1+x+x^2} dx \\ I(a) &= \int_0^1 \frac{x^a(1-x)}{1-x^3} dx, \quad I(a) = \int_0^1 (x^a - x^{a+1}) \sum_{r=0}^{\infty} x^{3r} dx \\ I(a) &= \sum_{r=0}^{\infty} \int_0^1 (x^{a+3r} - x^{a+1+3r}) dx, \quad I(a) = \sum_{r=0}^{\infty} \left(\frac{1}{3r+a+1} - \frac{1}{3r+a+2} \right) \\ I(a) &= \frac{1}{3} \left(\psi \left(\frac{a+1}{3} \right) - \psi \left(\frac{a+2}{3} \right) \right), \quad I'(a) = \frac{1}{9} \left(\psi_1 \left(\frac{a+1}{3} \right) - \psi_1 \left(\frac{a+2}{3} \right) \right) \\ I''(a) &= \frac{1}{27} \left(\psi_2 \left(\frac{a+1}{3} \right) - \psi_2 \left(\frac{a+2}{3} \right) \right), \quad I''(1) = \frac{1}{27} \left(\psi_2 \left(\frac{2}{3} \right) - \psi_2(1) \right) \end{aligned}$$

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$$I'''(1) = \frac{1}{27} \left(\frac{4\pi^3}{3\sqrt{3}} - 26\zeta(3) + 2\zeta(3) \right), \quad I''(1) = \frac{1}{27} \left(\frac{4\pi^3}{3\sqrt{3}} - 24\zeta(3) \right)$$

$$\int_0^1 \frac{x \ln^2(x)}{1+x+x^2} dx = \frac{4\pi^3}{81\sqrt{3}} - \frac{8}{9}\zeta(3)$$

2592. Find a closed form:

$$\Omega = \int_0^\pi \ln^2(1 + \cos x) dx$$

Proposed by Bui Hong Suc-Vietnam

Solution by Pratham Prasad-India

$$\Omega = \int_0^\pi \ln^2(1 + \cos x) dx = \int_0^\pi \ln^2 \left(2 \cos^2 \left(\frac{x}{2} \right) \right) dx \stackrel{y=\frac{x}{2}}{\cong} 2 \int_0^{\frac{\pi}{2}} \ln^2(2 \cos^2(y)) dy =$$

$$= 2 \int_0^{\frac{\pi}{2}} (\ln(2) + 2 \ln(\cos y))^2 dy$$

$$= \pi \ln^2(2) + 8 \int_0^{\frac{\pi}{2}} (\ln(\cos y))^2 dy + 8 \ln(2) \int_0^{\frac{\pi}{2}} \ln(\cos y) dy$$

$$\stackrel{y=\frac{\pi}{2}-y}{\cong} \pi \ln^2(2) + 4 \underbrace{\int_0^\pi (\ln(\sin y))^2 dy}_{I_2} + 8 \ln(2) \underbrace{\int_0^{\frac{\pi}{2}} \ln(\sin y) dy}_{I_1}$$

$$I_1 = \int_0^{\frac{\pi}{2}} \ln(\sin y) dy, \quad I_1 \stackrel{y=\frac{\pi}{2}-y}{\cong} \int_0^{\frac{\pi}{2}} \ln(\cos y) dy$$

$$2I_1 = \int_0^{\frac{\pi}{2}} \ln(\sin y \cos y) dy, \quad 2I_1 = \int_0^{\frac{\pi}{2}} \ln(\sin(2y)) dy - \frac{\pi}{2} \ln(2)$$

$$2I_1 = \frac{1}{2} \int_0^\pi \ln(\sin(x)) dx - \frac{\pi}{2} \ln(2), \quad 2I_1 = \int_0^{\frac{\pi}{2}} \ln(\sin(x)) dx - \frac{\pi}{2} \ln(2)$$

$$2I_1 = I_1 - \frac{\pi}{2} \ln(2), \quad I_1 = -\frac{\pi}{2} \ln(2)$$

$$I_2 = \operatorname{Re} \int_0^\pi (\ln(\sin y))^2 dy, \quad I_2 \stackrel{y=\frac{\theta}{2}}{\cong} \frac{1}{2} \operatorname{Re} \int_0^{2\pi} \left(\ln \left(\sin \left(\frac{\theta}{2} \right) \right) \right)^2 dy$$

$$I_2 = \frac{1}{2} \operatorname{Re} \int_0^{2\pi} \left[\log(1 - e^{i\theta}) - \ln(2) - \frac{i}{2}(\theta - \pi) \right]^2 dy$$

$$I_2 = \frac{1}{2} \operatorname{Re} \int_0^{2\pi} \log^2(2) - \frac{1}{4}(\theta - \pi)^2 d\theta + \frac{1}{2} \operatorname{Re} \int_0^{2\pi} -i \log(1 - e^{i\theta})(\theta - \pi) d\theta$$

$$+ \frac{1}{2} \operatorname{Re} \int_0^{2\pi} \log^2(1 - e^{i\theta}) - 2 \log(2) \log(1 - e^{i\theta}) d\theta$$

$$I_2 = \frac{1}{2} \left(2\pi \log^2(2) - \frac{\pi^3}{6} \right) + \frac{1}{2} \left(\frac{\pi^3}{3} \right) + \frac{1}{2} \operatorname{Re} \oint_{|z|=1} \left(-\frac{i}{z} \right) (\log^2(1-z) - 2 \log(2) \log(1-z)) dz$$

$$I_2 = \frac{1}{2} \left(2\pi \log^2(2) + \frac{\pi^3}{6} \right)$$

$$\boxed{\int_0^\pi \ln^2(1 + \cos x) dx = \pi \ln^2(2) + 2\pi \zeta(2)}$$

2593. Find a closed form:

$$\int_0^\infty \frac{\sqrt{x}}{1 + e^{2x}} dx$$

Proposed by Manuel Suka-Angola

Solution by Pratham Prasad-India

$$\begin{aligned} \int_0^\infty \frac{\sqrt{x}}{1 + e^{2x}} dx &= \int_0^\infty \frac{\sqrt{x} e^{-2x}}{1 + e^{-2x}} dx = \int_0^\infty \sqrt{x} \sum_{r=1}^\infty (-1)^{r-1} e^{-2rx} dx = \\ &= \sum_{r=1}^\infty (-1)^{r-1} \int_0^\infty \sqrt{x} e^{-2rx} dx = \sum_{r=1}^\infty \frac{(-1)^{r-1}}{(2r)^{\frac{3}{2}}} \int_0^\infty \sqrt{t} e^{-t} dt = \frac{1}{2^{\frac{3}{2}}} \sum_{r=1}^\infty \frac{(-1)^{r-1}}{(r)^{\frac{3}{2}}} \Gamma\left(\frac{3}{2}\right) = \\ &= \frac{1}{2^{\frac{3}{2}}} \left(1 - \frac{1}{\sqrt{2}} \right) \zeta\left(\frac{3}{2}\right) \left(\frac{\sqrt{\pi}}{2} \right) = \frac{\pi}{8} (\sqrt{2} - 1) \zeta\left(\frac{3}{2}\right) \end{aligned}$$

2594. Find a closed form:

$$\sum_{m=3}^\infty \sum_{n=2}^{m-1} \frac{H_{n-1} 2^{-m}}{n(m-n)}, \quad \text{where } H_k \text{ is the } k\text{-th harmonic number}$$

Proposed by Vincenzo Dima-Italy

Solution by Shobhit Jain-India

$$\begin{aligned} I &= \sum_{1 < n < m < \infty} \sum_{n=2}^{m-1} \frac{H_{n-1} 2^{-m}}{n(m-n)} = \sum_{n=2}^\infty \frac{H_{n-1}}{n} \sum_{m=n+1}^\infty \frac{2^{-m}}{(m-n)} \stackrel{m=k+n}{=} \left(\sum_{n=2}^\infty \frac{H_{n-1}}{n 2^n} \right) \left(\sum_{k=1}^\infty \frac{2^{-k}}{k} \right) \\ &\text{Use, } \sum_{k=1}^\infty \frac{2^{-k}}{k} = -\ln(1 - 2^{-1}) = \ln 2 \\ &\text{Now, } -\ln(1 - y) = \sum_{k=1}^\infty \frac{y^k}{k} \Rightarrow -\frac{\ln(1 - y)}{1 - y} = \sum_{n=2}^\infty H_{n-1} y^{n-1} \\ &\text{Integrate w.r.t } y \text{ from } y = 0 \text{ to } y = x \\ \Rightarrow \frac{\ln^2(1 - x)}{2} &= \sum_{n=2}^\infty \frac{H_{n-1}}{n} x^n \stackrel{x=\frac{1}{2}}{=} \frac{\ln^2 2}{2} = \sum_{n=2}^\infty \frac{H_{n-1}}{n 2^n} \Rightarrow I = \left(\frac{\ln^2 2}{2} \right) (\ln 2) = \frac{1}{2} (\ln 2)^3 \end{aligned}$$

2595. Prove that:

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

Proposed by Amin Hajiyev-Azerbaijan

Solution by Shobhit Jain-India

$$\begin{aligned} I &= \int_0^{\frac{\pi}{2}} \int_0^{\frac{\pi}{2}} \frac{y \sin(x) - 1}{1 + y \sin(x)} dx dy = \int_0^{\frac{\pi}{2}} \int_0^{\frac{\pi}{2}} 1 - \frac{2}{1 + y \sin(x)} dy dx = \\ &= \int_0^{\frac{\pi}{2}} \left(\frac{\pi}{2} - \frac{2}{\sin(x)} \ln \left(1 + \frac{\pi}{2} \sin(x) \right) \right) dx = \\ &= \frac{\pi^2}{4} - 2 \int_0^{\frac{\pi}{2}} \frac{\ln \left(1 + \frac{\pi}{2} \sin(x) \right)}{\sin(x)} dx = \frac{\pi^2}{4} - 2f \left(\frac{\pi}{2} \right) \end{aligned}$$

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

$$\begin{aligned} \Rightarrow f(1) &= \int_0^{\frac{\pi}{2}} \frac{\ln(1 + \sin(x))}{\sin(x)} dx \stackrel{\substack{x \rightarrow 2 \tan^{-1} t \\ t = \tan(\frac{x}{2})}}{=} \int_0^1 \frac{\ln \left(1 + \frac{2t}{1+t^2} \right)}{\frac{2t}{1+t^2}} \frac{2}{1+t^2} dt \\ &= \int_0^1 \frac{\ln \left(\frac{(1+t)^2}{1+t^2} \right)}{t} dt = 2 \int_0^1 \frac{\ln(1+t)}{t} dt - \int_0^1 \frac{\ln(1+t^2)}{t} dt = \\ &= 2 \frac{\pi^2}{12} - \frac{1}{2} \int_0^1 \frac{\ln(1+y)}{y} dy \quad (\text{by substituting } y = t^2) \\ \Rightarrow f(1) &= \frac{\pi^2}{6} - \frac{1}{2} \times \frac{\pi^2}{12} = \frac{\pi^2}{8} \end{aligned}$$

$$\begin{aligned} f'(a) &= \int_0^{\frac{\pi}{2}} \frac{1}{1 + a \sin(x)} dx \stackrel{x \rightarrow \frac{\pi}{2} - x}{=} \int_0^{\frac{\pi}{2}} \frac{1}{1 + a \cos(x)} dx \stackrel{\substack{x \rightarrow 2 \tan^{-1} t \\ t = \tan(\frac{x}{2})}}{=} \int_0^1 \frac{2}{(1+a) + (1-a)t^2} dt \\ \Rightarrow f'(a) &= \frac{2}{\sqrt{1-a^2}} \tan^{-1} \left(\sqrt{\frac{1-a}{1+a}} \right) = \frac{\cos^{-1} a}{\sqrt{1-a^2}} \quad \text{for } -1 \leq a \leq 1 \end{aligned}$$

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$$\begin{aligned} \Rightarrow f'(a) &= \frac{2}{\sqrt{a^2-1}} \tanh^{-1} \left(\sqrt{\frac{a-1}{a+1}} \right) = \frac{\cosh^{-1} a}{\sqrt{a^2-1}} \text{ for } a \geq 1 \\ \Rightarrow f(a) &= \frac{\pi^2}{8} - \frac{(\cos^{-1} a)^2}{2} \quad -1 \leq a \leq 1 \Rightarrow f(a) = \frac{\pi^2}{8} + \frac{(\cosh^{-1} a)^2}{2} \quad a \geq 1 \\ \Rightarrow I &= \frac{\pi^2}{4} - 2f\left(\frac{\pi}{2}\right) = \frac{\pi^2}{4} - 2 \left(\frac{\pi^2}{8} + \frac{(\cosh^{-1}(\frac{\pi}{2}))^2}{2} \right) = -(\cosh^{-1}(\frac{\pi}{2}))^2 = \\ &= -\ln^2 \left(\frac{\pi}{2} + \sqrt{\frac{\pi^2}{4} - 1} \right) = -\ln^2 \left(\frac{\pi + \sqrt{\pi^2 - 4}}{2} \right) \\ \text{Let, } z &= \frac{\pi + \sqrt{\pi^2 - 4}}{2} \Rightarrow \frac{1}{z} = \frac{\pi - \sqrt{\pi^2 - 4}}{2} \\ \text{Now, } Li_2(1-z) + Li_2\left(1 - \frac{1}{z}\right) &= -\frac{\ln^2(z)}{2} \Rightarrow -\ln^2(z) \\ &= 2 \left(Li_2(1-z) + Li_2\left(1 - \frac{1}{z}\right) \right) \\ \Rightarrow -\ln^2 \left(\frac{\pi + \sqrt{\pi^2 - 4}}{2} \right) &= 2 \left(Li_2\left(1 - \frac{\pi + \sqrt{\pi^2 - 4}}{2}\right) + Li_2\left(1 - \frac{\pi - \sqrt{\pi^2 - 4}}{2}\right) \right) \\ \Rightarrow I &= 2 \left(Li_2\left(\frac{2 - \pi - \sqrt{\pi^2 - 4}}{2}\right) + Li_2\left(\frac{2 - \pi + \sqrt{\pi^2 - 4}}{2}\right) \right) \end{aligned}$$

2596. Prove that:

$$\iint_{[0,1]^2} \left(\frac{x+y}{\ln(xy)} - \tan^{-1} \left(\frac{y^2}{x} \right) \right) dx dy = \frac{1}{3\sqrt{2}} \sinh^{-1}(1) - \frac{1}{\sqrt{2}} \coth^{-1}(\sqrt{2}) - \frac{13}{6} \ln(2) + \pi \left(\frac{1}{3\sqrt{2}} - \frac{1}{4} \right)$$

Proposed by Cosghun Memmedov-Azerbaijan

Solution by Shobhit Jain-India

$$\begin{aligned} \Omega &= \underbrace{\iint_{[0,1]^2} \frac{x+y}{\ln(xy)} dx dy}_{I_1} - \underbrace{\iint_{[0,1]^2} \tan^{-1} \left(\frac{y^2}{x} \right) dx dy}_{I_2} = \\ I_1 &\stackrel{\substack{x=e^{-u} \\ y=e^{-v}}}{=} - \int_0^\infty \int_0^\infty \frac{(e^{-u} + e^{-v})}{u+v} e^{-u-v} du dv = -2 \int_0^\infty \int_0^\infty \frac{e^{-2u-v}}{u+v} du dv = \\ &= -2 \int_0^\infty \left(\int_0^\infty \frac{e^{-2u-v}}{u+v} dv \right) du \stackrel{v \rightarrow ut}{=} -2 \int_0^\infty \left(\int_0^\infty \frac{e^{-(t+2)u}}{1+t} dt \right) du = \end{aligned}$$

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$$= -2 \int_0^{\infty} \int_0^{\infty} \frac{e^{-(t+2)u}}{1+t} du dt = -2 \int_0^{\infty} \frac{1}{(1+t)(2+t)} dt = -2 \ln 2$$

$$I_2 = \int_0^1 \left(\int_0^1 \tan^{-1} \left(\frac{y^2}{x} \right) dx \right) dy \stackrel{\substack{\text{change} \\ x \rightarrow Xy^2}}{=} \int_0^1 y^2 \left(\int_0^{\frac{1}{y^2}} \tan^{-1} \left(\frac{1}{X} \right) dX \right) dy =$$

$$\stackrel{\substack{\text{change} \\ y \rightarrow Y}}{=} \int_1^{\infty} \frac{1}{Y^4} \left(\int_0^{Y^2} \tan^{-1} \left(\frac{1}{X} \right) dX \right) dY = \int_1^{\infty} \frac{1}{Y^4} \left(\int_0^{Y^2} \frac{\pi}{2} - \tan^{-1}(X) dX \right) dY =$$

$$= \frac{\pi}{2} \int_1^{\infty} \frac{1}{Y^2} dY - \int_1^{\infty} \frac{F(Y^2)}{Y^4} dY = \frac{\pi}{2} - \int_1^{\infty} \frac{F(Y^2)}{Y^4} dY$$

here, $F(Y^2) = \int_0^{Y^2} \tan^{-1}(X) dX \Rightarrow F(Y) = \int_0^Y \tan^{-1}(X) dX$

$$= Y \tan^{-1}(Y) - \frac{1}{2} \ln(1+Y^2)$$

$$\int_1^{\infty} \frac{F(Y^2)}{Y^4} dY \stackrel{\text{IBP}}{=} \frac{1}{3} F(1) + \frac{1}{3} \int_1^{\infty} \frac{2Y}{Y^3} F'(Y^2) dY = \frac{1}{3} \left(\frac{\pi}{4} - \frac{\ln 2}{2} \right) + \frac{2}{3} \int_1^{\infty} \frac{\tan^{-1}(Y^2)}{Y^2} dY$$

$$\Rightarrow I_2 = \frac{\pi}{2} - \frac{1}{3} \left(\frac{\pi}{4} - \frac{\ln 2}{2} \right) - \frac{2}{3} \int_1^{\infty} \frac{\tan^{-1}(Y^2)}{Y^2} dY$$

Now, $\int_1^{\infty} \frac{\tan^{-1}(Y^2)}{Y^2} dY \stackrel{\text{IBP}}{=} \frac{\pi}{4} + \int_1^{\infty} \frac{2}{1+Y^4} dY$

$$\Rightarrow I_2 = \frac{\pi}{2} - \frac{1}{3} \left(\frac{\pi}{4} - \frac{\ln 2}{2} \right) - \frac{2}{3} \left(\frac{\pi}{4} \right) - \frac{2}{3} \int_1^{\infty} \frac{2}{1+Y^4} dY = \frac{\pi}{4} + \frac{\ln 2}{6} - \frac{2}{3} \int_1^{\infty} \frac{2}{1+Y^4} dY$$

$$\int_1^{\infty} \frac{2}{1+Y^4} dY = \int_1^{\infty} \frac{1 + \frac{1}{Y^2} - \left(1 - \frac{1}{Y^2}\right)}{Y^2 + \frac{1}{Y^2}} dY = \int_1^{\infty} \frac{1 + \frac{1}{Y^2}}{Y^2 + \frac{1}{Y^2}} dY - \int_1^{\infty} \frac{1 - \frac{1}{Y^2}}{Y^2 + \frac{1}{Y^2}} dY =$$

$$\stackrel{\substack{\text{change} \\ u=Y-\frac{1}{Y} \\ v=Y+\frac{1}{Y}}}{=} \int_0^{\infty} \frac{du}{u^2+2} - \int_2^{\infty} \frac{dv}{v^2-2} = \frac{\pi}{2\sqrt{2}} - \frac{1}{2\sqrt{2}} \left[\ln \left(\frac{v-\sqrt{2}}{v+\sqrt{2}} \right) \right]_2^{\infty} = \frac{\pi}{2\sqrt{2}} - \frac{1}{\sqrt{2}} \ln(1+\sqrt{2})$$

$$\Rightarrow I_2 = \frac{\pi}{4} + \frac{\ln 2}{6} - \frac{2}{3} \left(\frac{\pi}{2\sqrt{2}} - \frac{1}{\sqrt{2}} \ln(1+\sqrt{2}) \right) = \frac{\pi}{4} - \frac{\pi}{3\sqrt{2}} + \frac{2}{3\sqrt{2}} \ln(1+\sqrt{2}) + \frac{\ln 2}{6}$$

$$\Rightarrow \Omega = I_1 - I_2 = -2 \ln 2 - \left(\frac{\pi}{4} - \frac{\pi}{3\sqrt{2}} + \frac{2}{3\sqrt{2}} \ln(1+\sqrt{2}) + \frac{\ln 2}{6} \right) =$$

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$$= -\frac{2}{3\sqrt{2}} \ln(1 + \sqrt{2}) - \frac{13}{6} \ln(2) + \pi \left(\frac{1}{3\sqrt{2}} - \frac{1}{4} \right) =$$

$$= \frac{1}{3\sqrt{2}} \ln(1 + \sqrt{2}) - \frac{1}{\sqrt{2}} \ln(1 + \sqrt{2}) - \frac{13}{6} \ln(2) + \pi \left(\frac{1}{3\sqrt{2}} - \frac{1}{4} \right)$$

Now, $\sinh^{-1}x = \ln(x + \sqrt{x^2 + 1})$ and $\coth^{-1}x = \frac{1}{2} \ln\left(\frac{x+1}{x-1}\right)$

$$\Rightarrow \sinh^{-1}(1) = \ln(1 + \sqrt{2}) = \coth^{-1}\sqrt{2}$$

$$\Rightarrow \Omega = \frac{1}{3\sqrt{2}} \sinh^{-1}(1) - \frac{1}{\sqrt{2}} \coth^{-1}\sqrt{2} - \frac{13}{6} \ln(2) + \pi \left(\frac{1}{3\sqrt{2}} - \frac{1}{4} \right)$$

2597. Find a closed form:

$$\Omega = \int_1^{\infty} \frac{x^2}{x^4 + x^2 + 1} dx$$

Proposed by Nguyen Hung Cuong-Vietnam

Solution by Daniel Sitaru-Romania

$$\Omega = \int_1^{\infty} \frac{x^2}{x^4 + x^2 + 1} dx = \int_1^{\infty} \frac{x^2}{x^2(x^2 + \frac{1}{x^2} + 1)} dx = \int_1^{\infty} \frac{1}{x^2 + \frac{1}{x^2} + 1} dx =$$

$$\stackrel{x=\frac{1}{y}}{\cong} \int_1^{\infty} \frac{-\frac{1}{y^2}}{y^2 + \frac{1}{y^2} + 1} dy = \int_1^{\infty} \frac{-\frac{1}{x^2}}{x^2 + \frac{1}{x^2} + 1} dx$$

$$2\Omega = \int_1^{\infty} \frac{1 - \frac{1}{x^2}}{x^2 + \frac{1}{x^2} + 1} dx$$

$$\Omega = \frac{1}{2} \int_1^{\infty} \frac{\left(x + \frac{1}{x}\right)'}{\left(x + \frac{1}{x}\right)^2 - 3} dx \stackrel{y=x+\frac{1}{x}}{\cong} \frac{1}{2} \int_2^{\infty} \frac{1}{y^2 - 3} dy =$$

$$\Omega = \frac{1}{4\sqrt{3}} \lim_{y \rightarrow \infty} \left(\ln \left| \frac{y - \sqrt{3}}{y + \sqrt{3}} \right| \right) - \frac{1}{4\sqrt{3}} \ln \left| \frac{2 - \sqrt{3}}{2 + \sqrt{3}} \right|$$

$$\Omega = \frac{1}{4\sqrt{3}} \ln 1 - \frac{1}{4\sqrt{3}} \ln \left| \frac{2 - \sqrt{3}}{2 + \sqrt{3}} \right| = \frac{1}{4\sqrt{3}} \ln \left(\frac{2 + \sqrt{3}}{2 - \sqrt{3}} \right)$$

2598. Find:

$$I = \int_1^{\infty} \frac{x}{\sqrt{x^4 + x^2 + 1}} dx$$

Proposed by Nguyen Hung Cuong-Vietnam

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Solution by Shirvan Tahirov-Azerbaijan, Kartick Chandra Betal-India

$$\begin{aligned}
 I &= \int_1^{\infty} \frac{x}{\sqrt{x^4 + x^2 + 1}} dx = \int_1^{\infty} \frac{dx}{\sqrt{x^2 + \frac{1}{x^2} + 1}} = \\
 x = \frac{1}{y} \rightarrow dx &= -\frac{1}{y^2} dy \Rightarrow \int_1^{\infty} \frac{-\frac{1}{y^2} dy}{\sqrt{y^2 + \frac{1}{y^2} + 1}} \\
 I &= \int_1^{\infty} \frac{dx}{\sqrt{x^2 + \frac{1}{x^2} + 1}}, I = \int_1^{\infty} \frac{-\frac{1}{x^2} dx}{\sqrt{x^2 + \frac{1}{x^2} + 1}} \Rightarrow 2I = \int_1^{\infty} \frac{(1 - \frac{1}{x^2}) dx}{\sqrt{x^2 + \frac{1}{x^2} + 1}} \\
 x + \frac{1}{x} &= y \rightarrow \left(x + \frac{1}{x}\right)' dx = \left(1 - \frac{1}{x^2}\right) dx = dy \\
 2I &= \int_1^{\infty} \frac{\left(x + \frac{1}{x}\right)' dx}{\sqrt{\left(x + \frac{1}{x}\right)^2 - 1}} = \int_2^{\infty} \frac{dy}{\sqrt{y^2 - 1}} = \log |y + \sqrt{y^2 - 1}| \Big|_2^{\infty} = \infty \\
 I &= \infty
 \end{aligned}$$

2599. Find a closed form:

$$\Omega = \int_0^1 \frac{x \ln^2(x)}{(1-x)(2-x)(3-x)} dx$$

Proposed by Shirvan Tahirov-Azerbaijan

Solution 1 by Exodo Halcalias-Angola

$$\begin{aligned}
 \Omega &= \int_0^1 \frac{x \ln^2(x)}{(1-x)(2-x)(3-x)} dx = -2 \int_0^1 \frac{\ln^2(x)}{2-x} dx - \frac{1}{2} \int_0^1 \frac{\ln^2(x)}{x-1} dx + \frac{3}{2} \int_0^1 \frac{\ln^2(x)}{3-x} dx = \\
 &= -2 \int_0^1 \frac{\frac{1}{2} \ln^2(x)}{1 - \frac{1}{2}x} dx + \frac{1}{2} \int_0^1 \frac{\ln^2(x)}{1-x} dx + \frac{3}{2} \int_0^1 \frac{\frac{1}{3} \ln^2(x)}{1 - \frac{1}{3}x} dx \\
 &= -4Li_3\left(\frac{1}{2}\right) + Li_3(1) + 3Li_3\left(\frac{1}{3}\right) = \\
 &= -\frac{1}{6} \left(21\zeta(3) + 4\ln^3(2) + 12\zeta(2) \ln\left(\frac{1}{2}\right) \right) + \zeta(3) + 3Li_3\left(\frac{1}{3}\right)
 \end{aligned}$$

Note :

$$\therefore \int_0^1 \frac{y \ln^n(z)}{1-yz} dz = (-1)^n n! Li_{n+1}(y)$$

$$Li_{s+1}(z) = \int_0^z \frac{Li_s(t)}{t} dt$$

Solution 2 by Pratham Prasad-India

$$\begin{aligned} \Omega &= \int_0^1 \frac{x \ln^2(x)}{(1-x)(2-x)(3-x)} dx = \\ &= \frac{3}{2} \int_0^1 \frac{\ln^2(x)}{3-x} dx + \frac{1}{2} \int_0^1 \frac{\ln^2(x)}{1-x} dx - 2 \int_0^1 \frac{\ln^2(x)}{2-x} dx = \frac{3}{2} I(3) + \frac{1}{2} I(1) - 2I(2) \end{aligned}$$

Define:

$$\begin{aligned} I(a) &= \int_0^1 \frac{\ln^2(x)}{a-x} dx = \frac{1}{a} \int_0^1 \frac{\ln^2(x)}{1-\frac{x}{a}} dx \\ &= \frac{1}{a} \int_0^1 \sum_{r=0}^{\infty} \left(\frac{x}{a}\right)^r \ln^2(x) dx = \frac{1}{a} \sum_{r=0}^{\infty} \left(\frac{1}{a}\right)^r \int_0^1 x^r \ln^2(x) dx = \\ &= \frac{1}{a} \sum_{r=0}^{\infty} \left(\frac{1}{a}\right)^r \frac{d^2}{dr^2} \left(\int_0^1 x^r dx \right) = \frac{1}{a} \sum_{r=0}^{\infty} \left(\frac{1}{a}\right)^r \frac{d^2}{dr^2} \left(\frac{1}{r+1} \right) = \frac{1}{a} \sum_{r=0}^{\infty} \left(\frac{1}{a}\right)^r \left(\frac{2}{(r+1)^3} \right) = 2 \sum_{r=1}^{\infty} \frac{\left(\frac{1}{a}\right)^r}{r^3} \end{aligned}$$

$$I(a) = 2Li_3\left(\frac{1}{a}\right)$$

$$\psi = 3Li_3\left(\frac{1}{3}\right) + Li_3(1) - 4Li_2\left(\frac{1}{2}\right)$$

$$\int_0^1 \frac{x \ln^2(x)}{(1-x)(2-x)(3-x)} dx = 3Li_3\left(\frac{1}{3}\right) + \zeta(3) - 4Li_2\left(\frac{1}{2}\right)$$

Solution 3 by Shobhit Jain-India

$$\begin{aligned} \Delta &= \int_0^1 \frac{x \ln^2 x}{(1-x)(2-x)(3-x)} dx = \int_0^1 \ln^2 x \left(\frac{\frac{1}{2}}{1-x} - \frac{2}{2-x} + \frac{\frac{3}{2}}{3-x} \right) dx \\ &= \int_0^1 \ln^2 x \left(\frac{1}{2}(1-x)^{-1} - \left(1-\frac{x}{2}\right)^{-1} + \frac{1}{2}\left(1-\frac{x}{3}\right)^{-1} \right) dx = \frac{1}{2} F(1) - F\left(\frac{1}{2}\right) + \frac{1}{2} F\left(\frac{1}{3}\right) \end{aligned}$$

here, $F(a) = \int_0^1 (\ln^2 x)(1-ax)^{-1} dx = \sum_{n=1}^{\infty} \int_0^1 (\ln^2 x) a^{n-1} x^{n-1} dx = \Gamma 3 \sum_{n=1}^{\infty} \frac{a^{n-1}}{n^3} = \frac{2}{a} Li_3(a)$

$$\Rightarrow \Delta = \frac{1}{2} F(1) - F\left(\frac{1}{2}\right) + \frac{1}{2} F\left(\frac{1}{3}\right) = Li_3(1) - 4Li_3\left(\frac{1}{2}\right) + 3Li_3\left(\frac{1}{3}\right)$$

By Landen's Trilogarithmic identity,

$$Li_3(z) + Li_3(1-z) + Li_3\left(1-\frac{1}{z}\right) = \zeta(3) + \frac{1}{6} \ln^3 z + \zeta(2) \ln z - \frac{1}{2} (\ln^2 z) \ln(1-z)$$

$$\begin{aligned} \underbrace{\Rightarrow}_{z=1} Li_3(1) = \zeta(3) &\underbrace{\Rightarrow}_{z=\frac{1}{2}} 2Li_3\left(\frac{1}{2}\right) + Li_3(-1) = \zeta(3) + \frac{1}{3} \ln^3 2 - \zeta(2) \ln 2 \end{aligned}$$

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$$\begin{aligned} \Rightarrow 2Li_3\left(\frac{1}{2}\right) - \eta(3) &= \zeta(3) + \frac{1}{3} \ln^3 2 - \frac{\pi^2}{6} \ln 2 \Rightarrow 2Li_3\left(\frac{1}{2}\right) - \frac{3}{4} \zeta(3) \\ &= \zeta(3) + \frac{1}{3} \ln^3 2 - \frac{\pi^2}{6} \ln 2 \\ \Rightarrow Li_3\left(\frac{1}{2}\right) &= \frac{7}{8} \zeta(3) - \frac{\pi^2}{12} \ln 2 + \frac{1}{6} \ln^3 2 \Rightarrow \Delta = \zeta(3) - 4\left(\frac{7}{8} \zeta(3) - \frac{\pi^2}{12} \ln 2 + \frac{1}{6} \ln^3 2\right) + 3Li_3\left(\frac{1}{3}\right) \\ &\Rightarrow \Delta = 3Li_3\left(\frac{1}{3}\right) + \frac{\pi^2}{3} \ln 2 - \frac{5}{2} \zeta(3) - \frac{2}{3} \ln^3 2 \end{aligned}$$

2600. Find a closed form:

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

Proposed by Shirvan Tahirov-Azerbaijan

Solution 1 by Bui Hong Suc-Vietnam

$$\therefore \ln(\sin(x)) = -\ln(2) - \sum_{k=1}^{\infty} \frac{\cos(2kx)}{k}, \quad \text{for } 0 < x < \pi$$

$$\therefore \int x^{n-1} \cos(ax) dx = \sum_{j=0}^{n-1} j! \binom{n-1}{j} \frac{x^{n-1-j}}{a^{j+1}} \sin\left(ax + \frac{j\pi}{2}\right)$$

For $n, m, k \in \mathbb{Z}^+; m \in \mathbb{R}; a, b \in \mathbb{R}$

$$\Omega = \int_0^{\frac{\pi}{2}} \left(x^n \ln(\sin^k(x)) + x^m(a + b \sin(x^m)) \right) dx = \underbrace{\int_0^{\frac{\pi}{2}} x^n \ln(\sin^k(x)) dx}_A +$$

$$\underbrace{a \int_0^{\frac{\pi}{2}} x^m dx}_B + \underbrace{b \int_0^{\frac{\pi}{2}} x^m (\sin(x^m)) dx}_C$$

$$A = \int_0^{\frac{\pi}{2}} x^n \ln(\sin^k(x)) dx = k \int_0^{\frac{\pi}{2}} x^n \ln(\sin(x)) dx$$

$$= -k \int_0^{\frac{\pi}{2}} x^n \left(\ln(2) + \sum_{k=1}^{\infty} \frac{\cos(2kx)}{k} \right) dx =$$

$$-k(\ln(2)) \int_0^{\frac{\pi}{2}} x^{n-1} dx + \sum_{k=1}^{\infty} \frac{1}{k} \int_0^{\frac{\pi}{2}} x^{n-1} \cos(2kx) dx = -k \left(\frac{\pi^n \ln(2)}{2^n \cdot n} + \right.$$

$$\left. \sum_{k=1}^{\infty} \frac{1}{k} \sum_{j=0}^{\infty} j! \binom{n-1}{j} \frac{x^{n-1-j}}{(2k)^{j+1}} \sin\left(2kx + \frac{j\pi}{2}\right) \Bigg|_0^{\frac{\pi}{2}} = -k \left(\frac{\pi^{n+1} \ln(2)}{2^{n+1} \cdot (n+1)} - \right.$$

$$\left. \frac{n!}{2^{n+1}} \sin\left(\frac{\pi x}{2}\right) \sum_{k=1}^{\infty} \frac{1}{k^{n+2}} + \sum_{j=0}^n j! \binom{n}{j} \frac{\pi^{n-j}}{2^{n+1}} \sum_{k=1}^{\infty} \frac{\sin\left(k\pi + \frac{j\pi}{2}\right)}{k^{j+1}} \right) = -k \left(\frac{\pi^{n+1} \ln(2)}{2^{n+1} \cdot (n+1)} - \right.$$

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$$\sum_{j=0}^n j! \binom{n}{j} \frac{\pi^{n-j}}{2^{n+1}} \sin\left(\frac{j\pi}{2}\right) \sum_{k=1}^{\infty} \frac{(-1)^{k-1}}{k^{j+1}} - \frac{n!}{2^{n+1}} \sin\left(\frac{n\pi}{2}\right) \zeta(n+2) = -\left(\frac{\pi^{n+1} \ln(2)}{2^{n+1} \cdot (n+1)} - \sum_{j=0}^n j! \binom{n}{j} \frac{\pi^{n-j}}{2^{n+1}} \sin\left(\frac{j\pi}{2}\right) (1-2^{-j}) \zeta(n+1) - \frac{n!}{2^{n+1}} \sin\left(\frac{n\pi}{2}\right) \zeta(n+2)\right)$$

$$B = \int_0^{\frac{\pi}{2}} x^m dx = \frac{x^{m+1}}{m+1} \Big|_0^{\frac{\pi}{2}} = \frac{1}{m+1} \left(\frac{\pi}{2}\right)^{m+1}$$

$$C = \int_0^{\frac{\pi}{2}} x^m (\sin(x^m)) dx = -\frac{1}{m} \int_0^{\frac{\pi}{2}} x d(\cos(x^m)) \stackrel{I.B.P}{=} -\frac{1}{m} \left(x \cos(x^m) \Big|_0^{\frac{\pi}{2}} - \int_0^{\frac{\pi}{2}} \cos(x^m) dx \right) = -\frac{1}{m} \left(\frac{\pi}{2} \cos\left(\left(\frac{\pi}{2}\right)^m\right) - \int_0^{\frac{\pi}{2}} \cos(x^m) dx \right)$$

$$\Gamma\left(1 + \frac{1}{m}\right) \cos \frac{\pi}{2m} + \frac{1}{2m} \int_{\frac{\pi}{2}}^{\infty} \frac{e^{ix^m} + e^{-ix^m}}{(x^m)^{\frac{m-1}{m}}} d(x^m) = -\frac{1}{m} \left(\frac{\pi}{2} \cos\left(\left(\frac{\pi}{2}\right)^m\right) - \int_0^{\frac{\pi}{2}} \cos(x^m) dx\right)$$

$$\Gamma\left(1 + \frac{1}{m}\right) \cos \frac{\pi}{2m} + \frac{1}{2m} \int_1^{\infty} \frac{e^{i\left(\frac{\pi}{2}\right)^m t} + e^{-i\left(\frac{\pi}{2}\right)^m t}}{\left(\left(\frac{\pi}{2}\right)^m t\right)^{\frac{m-1}{m}}} \left(\frac{\pi}{2}\right) dt = -\frac{1}{m} \left(\frac{\pi}{2} \cos\left(\left(\frac{\pi}{2}\right)^m\right) - \int_0^{\frac{\pi}{2}} \cos(x^m) dx\right)$$

$$\Gamma\left(1 + \frac{1}{m}\right) \cos \frac{\pi}{2m} + \frac{1}{4m} \left(\int_1^{\infty} \frac{e^{i\left(\frac{\pi}{2}\right)^m t}}{t^{\frac{m-1}{m}}} dt + \int_1^{\infty} \frac{e^{-i\left(\frac{\pi}{2}\right)^m t}}{t^{\frac{m-1}{m}}} dt \right) = -\frac{1}{m} \left(\frac{\pi}{2} \cos\left(\left(\frac{\pi}{2}\right)^m\right) - \int_0^{\frac{\pi}{2}} \cos(x^m) dx\right)$$

$$\Gamma\left(1 + \frac{1}{m}\right) \cos \frac{\pi}{2m} + \frac{1}{4m} \left(E_{\frac{m-1}{m}}\left(-i\left(\frac{\pi}{2}\right)^m\right) + E_{\frac{m-1}{m}}\left(i\left(\frac{\pi}{2}\right)^m\right) \right)$$

Note :

$$\therefore \int_0^{\infty} \cos(x^m) dx = \Re \left(\int_0^{\infty} e^{ix^m} dx \right) = \Re \left(\Gamma\left(1 + \frac{1}{m}\right) \left(\cos \frac{\pi}{2m} + i \sin \frac{\pi}{2m} \right) \right)$$

$$= \Gamma\left(1 + \frac{1}{m}\right) \cos \frac{\pi}{2m}$$

$$\therefore E_n(x) = \int_1^{\infty} \frac{e^{-xt}}{t^n} dt : \text{The exponential integral}$$

$$n = 2, \quad k = 2, \quad m = 2, \quad a = 1, \quad b = 1$$

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

$$\Omega = -\frac{\ln(2) \pi^3}{12} + \frac{3\pi}{8} \zeta(3) + \frac{\pi^3}{24} - \frac{\pi}{4} \cos\left(\frac{\pi^2}{4}\right) + \frac{1}{2} \sqrt{\frac{\pi}{2}} C\left(\sqrt{\frac{\pi}{2}}\right)$$

Solution 2 by Pratham Prasad-India

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

$$\begin{aligned}
 & \int_0^{\frac{\pi}{2}} (x^2 \ln(\sin^2(x)) + x^2(1 + \sin(x^2))) \\
 &= \int_0^{\frac{\pi}{2}} x^2 \ln(\sin^2(x)) dx + \int_0^{\frac{\pi}{2}} x^2 dx + \int_0^{\frac{\pi}{2}} x^2 \sin(x^2) dx = \\
 & 2 \int_0^{\frac{\pi}{2}} x^2 \ln(\sin x) dx + \frac{\pi^3}{24} + \int_0^{\frac{\pi}{2}} x^2 \sin(x^2) dx = \\
 & 2 \int_0^{\frac{\pi}{2}} x^2 \left(-\ln(2) - \sum_{k=1}^{\infty} \frac{\cos(2kx)}{k} \right) dx + \frac{\pi^3}{24} + \int_0^{\frac{\pi}{2}} x^2 \sin(x^2) dx = \\
 & -2 \ln(2) \int_0^{\frac{\pi}{2}} x^2 dx - 2 \sum_{k=1}^{\infty} \frac{1}{k} \int_0^{\frac{\pi}{2}} x^2 \cos(2x) dx + \frac{\pi^3}{24} + \int_0^{\frac{\pi}{2}} x^2 \sin(x^2) dx = \\
 & -\frac{\ln(2) \pi^3}{12} - 2 \sum_{k=1}^{\infty} \frac{1}{k} \left(\frac{\pi(-1)^k}{4k^2} \right) dx + \frac{\pi^3}{24} + \int_0^{\frac{\pi}{2}} x^2 \sin(x^2) dx = \\
 & -\frac{\ln(2) \pi^3}{12} - \frac{\pi}{2} \sum_{k=1}^{\infty} \frac{(-1)^k}{k^3} + \frac{\pi^3}{24} + \int_0^{\frac{\pi}{2}} x^2 \sin(x^2) dx = \\
 & -\frac{\ln(2) \pi^3}{12} + \frac{3\pi}{8} \zeta(3) + \frac{\pi^3}{24} + \int_0^{\frac{\pi}{2}} x^2 \sin(x^2) dx
 \end{aligned}$$

Now,

$$\begin{aligned}
 \int_0^{\frac{\pi}{2}} x^2 \sin(x^2) dx &= \frac{1}{2} \int_0^{\frac{\pi}{2}} x(2x \sin(x^2)) dx = \left[-\frac{1}{2} x \cos(x^2) \right]_0^{\frac{\pi}{2}} + \frac{1}{2} \int_0^{\frac{\pi}{2}} \cos(x^2) dx = \\
 &= -\frac{\pi}{4} \cos\left(\frac{\pi^2}{4}\right) + \frac{1}{2} \left[\sqrt{\frac{\pi}{2}} C\left(\sqrt{\frac{2}{\pi}} x\right) \right]_0^{\frac{\pi}{2}} = -\frac{\pi}{4} \cos\left(\frac{\pi^2}{4}\right) + \frac{1}{2} \sqrt{\frac{\pi}{2}} C\left(\sqrt{\frac{\pi}{2}}\right)
 \end{aligned}$$

$$\begin{aligned}
 \psi &= \int_0^{\frac{\pi}{2}} (x^2 \ln(\sin^2(x)) + x^2(1 + \sin(x^2))) \\
 \Omega &= -\frac{\ln(2) \pi^3}{12} + \frac{3\pi}{8} \zeta(3) + \frac{\pi^3}{24} - \frac{\pi}{4} \cos\left(\frac{\pi^2}{4}\right) + \frac{1}{2} \sqrt{\frac{\pi}{2}} C\left(\sqrt{\frac{\pi}{2}}\right)
 \end{aligned}$$

Solution 3 by Shobhit Jain-India

$$\begin{aligned}
 \Omega &= \int_0^{\frac{\pi}{2}} x^2 \ln(\sin^2 x) dx + \int_0^{\frac{\pi}{2}} x^2 dx + \int_0^{\frac{\pi}{2}} x^2 \sin(x^2) dx \\
 &= \int_0^{\frac{\pi}{2}} 2x^2 \ln(2 \sin x) dx + (1 - 2 \ln 2) \int_0^{\frac{\pi}{2}} x^2 dx + \frac{1}{2} \int_0^{\frac{\pi}{2}} x \sin(x^2) 2x dx
 \end{aligned}$$

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$$\begin{aligned}
 & \stackrel{\text{C}}{=} \frac{1}{4} \int_0^{\pi} \theta^2 \ln \left(2 \sin \left(\frac{\theta}{2} \right) \right) d\theta + (1 - 2 \ln 2) \frac{\pi^3}{24} + \frac{1}{2} \int_0^{\frac{\pi}{2}} x \sin(x^2) d(x^2) \\
 & = -\frac{1}{4} \sum_{n=1}^{\infty} \frac{1}{n} \underbrace{\int_0^{\pi} \theta^2 \cos(n\theta) d\theta}_{I_1} + (1 - 2 \ln 2) \frac{\pi^3}{24} - \frac{1}{2} \underbrace{\int_0^{\frac{\pi}{2}} x d[\cos(x^2)]}_{I_2} \\
 I_1 & = \int_0^{\pi} \theta^2 \cos(n\theta) d\theta = \left[\frac{\theta^2 \sin(n\theta)}{n} + 2 \frac{\theta \cos(n\theta)}{n^2} - 2 \frac{\sin(n\theta)}{n^3} \right]_0^{\pi} = \frac{2\pi \cos(n\pi)}{n^2} = \frac{2\pi(-1)^n}{n^2} \\
 I_2 & = \int_0^{\frac{\pi}{2}} x d[\cos(x^2)] = \frac{\pi}{2} \cos \left(\frac{\pi^2}{4} \right) - \int_0^{\frac{\pi}{2}} \cos(x^2) dx = \frac{\pi}{2} \cos \left(\frac{\pi^2}{4} \right) - \sqrt{\frac{\pi}{2}} C \left(\frac{\pi}{2} \right) \\
 \Rightarrow \Omega & = -\frac{1}{4} \sum_{n=1}^{\infty} \frac{2\pi(-1)^n}{n^3} + (1 - 2 \ln 2) \frac{\pi^3}{24} - \frac{1}{2} \left(\frac{\pi}{2} \cos \left(\frac{\pi^2}{4} \right) - \sqrt{\frac{\pi}{2}} C \left(\frac{\pi}{2} \right) \right) \\
 & = \frac{\pi}{2} \eta(3) + (1 - 2 \ln 2) \frac{\pi^3}{24} - \frac{\pi}{4} \cos \left(\frac{\pi^2}{4} \right) + \sqrt{\frac{\pi}{8}} C \left(\frac{\pi}{2} \right) \\
 \Omega & = \frac{3\pi}{8} \zeta(3) + (1 - 2 \ln 2) \frac{\pi^3}{24} - \frac{\pi}{4} \cos \left(\frac{\pi^2}{4} \right) + \sqrt{\frac{\pi}{8}} C \left(\frac{\pi}{2} \right)
 \end{aligned}$$

NOTES:

$\eta(x)$ – Dirichlet's Eta Function

$$\eta(x) = (1 - 2^{1-x})\zeta(x)$$

$\zeta(x)$ – Riemann's Zeta Function

$C(x)$ – Fresnel's cosine integral function

$$C(x) = \sqrt{\frac{2}{\pi}} \int_0^x \cos(t^2) dt = \frac{1}{2} \int_0^{x^2} J_{-\frac{1}{2}}(t) dt$$

$$J_{-\frac{1}{2}}(t) = \sqrt{\frac{2}{\pi t}} \cos(t) \text{ – Bessel's cosine function}$$

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*It's nice to be important but more important it's to be nice.
At this paper works a TEAM.*

This is RMM TEAM.

To be continued!

Daniel Sitaru