

RMM - Calculus Marathon 901 - 1000

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ROMANIAN MATHEMATICAL MAGAZINE

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Available online
www.ssmrmh.ro

ISSN-L 2501-0099

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901. Let:

$$\phi_n = \int_0^{+\infty} \frac{1}{1+x+x^2+\dots+x^n} dx$$

Prove that: $\phi_{13} + \phi_6 = \frac{2\pi}{7} \left(\sin\left(\frac{\pi}{7}\right) + \cos\left(\frac{3\pi}{14}\right) \right)$

Proposed by Mohammed Bouras-Marocco

Solution by Samir HajAli-Damascus-Syria

$$\begin{aligned} \phi_n &= \int_0^{+\infty} \frac{1}{1+x+x^2+\dots+x^n} dx = \int_0^{+\infty} \frac{1-x}{1-x^{n+1}} dx \\ &= \int_0^1 \frac{1-x}{1-x^{n+1}} dx + \int_1^{+\infty} \frac{1-x}{1-x^{n+1}} dx = I_1 + I_2 \\ I_2 &= \int_1^{+\infty} \frac{1-x}{1-x^{n+1}} dx \stackrel{x=\frac{1}{t}}{\cong} \int_0^1 \frac{t^{n-2}-t^{n-1}}{1-t^{n+1}} dt \\ &= \int_0^1 \frac{1-t^{n-1}}{1-t^{n+1}} dt - \int_0^1 \frac{1-t^{n-2}}{1-t^{n+1}} dt \end{aligned}$$

Now, let put:

$$\begin{aligned} I(p, q) &= \int_0^1 \frac{1-x^p}{1-x^q} dx = \sum_{k=0}^{\infty} \int_0^1 (x^{kq} - x^{p+kq}) dx = \sum_{k=0}^{\infty} \left(\frac{1}{kq+1} - \frac{1}{p+kq+1} \right) \\ &= \sum_{k=1}^{\infty} \left(\frac{1}{kq+1} - \frac{1}{kq} \right) + \sum_{k=1}^{\infty} \left(\frac{1}{kq} - \frac{1}{p+kq+1} \right) + \frac{p}{p+1} \\ &= \frac{p}{p+1} - \frac{1}{q^2} \sum_{k=1}^{\infty} \frac{1}{k\left(k+\frac{1}{q}\right)} + \frac{p+1}{q^2} \sum_{k=1}^{\infty} \frac{1}{k\left(k+\frac{p+1}{q}\right)} \\ &= \frac{p}{p+1} - \frac{1}{q} \left[\psi\left(\frac{1}{q}+1\right) - \psi\left(\frac{p+1}{q}+1\right) \right] \end{aligned}$$

For $p = 1, q = n + 1$:

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$$I_1 = \frac{1}{2} - \frac{1}{n+1} \left[\psi\left(\frac{1}{n+1} + 1\right) - \psi\left(\frac{2}{n+1} + 1\right) \right]$$

$$= \frac{1}{n+1} \left[\psi\left(\frac{2}{n+1}\right) - \psi\left(\frac{1}{n+1}\right) \right]$$

for $p = n - 1, q = n + 1$ and $p = n - 2, q = n + 1$

$$I_2 = \frac{1}{n+1} \left[\psi\left(\frac{n}{n+1}\right) - \psi\left(\frac{1}{n+1}\right) \right] - \frac{1}{n+1} \left[\psi\left(\frac{n-1}{n+1}\right) - \psi\left(\frac{1}{n+1}\right) \right]$$

$$= \frac{1}{n+1} \left[\psi\left(\frac{n}{n+1}\right) - \psi\left(\frac{n-1}{n+1}\right) \right]$$

Hence:

$$\phi_n = \frac{1}{n+1} \left[\psi\left(\frac{2}{n+1}\right) - \psi\left(\frac{1}{n+1}\right) + \psi\left(\frac{n}{n+1}\right) - \psi\left(\frac{n-1}{n+1}\right) \right]$$

$$= \frac{1}{n+1} \left[\psi\left(\frac{2}{n+1}\right) - \psi\left(1 - \frac{2}{n+1}\right) + \psi\left(1 - \frac{1}{n+1}\right) - \psi\left(\frac{1}{n+1}\right) \right]$$

$$= \frac{1}{n+1} \left[-\pi \cot\left(\frac{2\pi}{n+1}\right) + \pi \cot\left(\frac{\pi}{n+1}\right) \right] = \frac{\pi}{n+1} \csc\left(\frac{2\pi}{n+1}\right)$$

Therefore:

$$\phi_{13} + \phi_6 = \frac{\pi}{14} \csc\left(\frac{2\pi}{14}\right) + \frac{\pi}{7} \csc\left(\frac{2\pi}{7}\right) = \frac{\pi}{7} \left(\frac{1}{2} \csc\left(\frac{\pi}{7}\right) + \csc\left(\frac{2\pi}{7}\right) \right) \sim 1,0912$$

902. $a = \frac{1}{\sqrt{2}} \csc\left(\frac{n-1}{2n^2}\right) \cdot \left(\sin\left(\frac{n+1}{2n^2}\right) + \cos\left(\frac{n+1}{2n^2}\right) \right); b = \frac{\tan\left(\frac{1}{2n}\right) - 1}{\sqrt{2}};$

$$c = \frac{\tan\left(\frac{1}{2n^2}\right) - 1}{\sqrt{2}}. \text{ Prove that: } \frac{a+1}{a-1} = \frac{b+1}{b-1} \cdot \frac{c-1}{c+1}$$

Proposed by Mohammed Bouras-Morocco

Solution by Izumi Ainsworth-Lima-Peru

$$a = \frac{1}{\sqrt{2}} \csc\left(\frac{n-1}{2n^2}\right) \cdot \left(\sin\left(\frac{n+1}{2n^2}\right) + \cos\left(\frac{n+1}{2n^2}\right) \right)$$

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

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$$\begin{aligned} \text{Now, } \frac{a+1}{a-1} &= \frac{\sin\left(\frac{\pi}{4} + \frac{n+1}{2n^2}\right) + \sin\left(\frac{n-1}{2n^2}\right)}{\sin\left(\frac{\pi}{4} + \frac{n+1}{2n^2}\right) - \sin\left(\frac{n-1}{2n^2}\right)} = \frac{2\sin\left(\frac{\pi}{8} + \frac{1}{2n}\right)\cos\left(\frac{\pi}{8} + \frac{1}{2n^2}\right)}{2\cos\left(\frac{\pi}{8} + \frac{1}{2n}\right)\sin\left(\frac{\pi}{8} + \frac{1}{2n^2}\right)} \\ &= \tan\left(\frac{\pi}{8} + \frac{1}{2n}\right) \cot\left(\frac{\pi}{8} + \frac{1}{2n^2}\right) = \left(\frac{\tan\frac{\pi}{8} + \tan\frac{1}{2n}}{1 - \tan\frac{\pi}{8}\tan\frac{1}{2n}}\right) \left(\frac{1 - \tan\frac{\pi}{8}\tan\frac{1}{2n^2}}{\tan\frac{\pi}{8} + \tan\frac{1}{2n^2}}\right) \\ &= \left(\frac{\sqrt{2} - 1 + \tan\frac{1}{2n}}{1 - (\sqrt{2} - 1)\tan\frac{1}{2n}}\right) \left(\frac{1 - (\sqrt{2} - 1)\tan\frac{1}{2n^2}}{\sqrt{2} - 1 + \tan\frac{1}{2n^2}}\right) \end{aligned}$$

Divide the numerator of the first member and the denominator of the second member by $\sqrt{2}$

Divide the denominator of the first member and the numerator of the second member by $\sqrt{2} - 1$

$$\begin{aligned} \frac{a+1}{a-1} &= \left(\frac{1 + \frac{\tan\frac{1}{2n} - 1}{\sqrt{2}}}{\tan\frac{1}{2n} - \frac{1}{\sqrt{2} - 1}}\right) \left(\frac{\tan\frac{1}{2n^2} - \frac{1}{\sqrt{2} - 1}}{1 + \frac{\tan\frac{1}{2n^2} - 1}{\sqrt{2}}}\right) \\ &= \left(\frac{1 + \frac{\tan\frac{1}{2n} - 1}{\sqrt{2}}}{\tan\frac{1}{2n} - (\sqrt{2} + 1)}\right) \left(\frac{\tan\frac{1}{2n^2} - (\sqrt{2} + 1)}{1 + \frac{\tan\frac{1}{2n^2} - 1}{\sqrt{2}}}\right) \end{aligned}$$

Divide the denominator of the first member and the numerator of the second member by $\sqrt{2}$

$$\frac{a+1}{a-1} = \left(\frac{\frac{\tan\frac{1}{2n} - 1}{\sqrt{2}} + 1}{\frac{\tan\frac{1}{2n} - 1}{\sqrt{2}} - 1}\right) \left(\frac{\frac{\tan\frac{1}{2n^2} - 1}{\sqrt{2}} - 1}{\frac{\tan\frac{1}{2n^2} - 1}{\sqrt{2}} + 1}\right)$$

But

$$b = \frac{\tan\left(\frac{1}{2n}\right) - 1}{\sqrt{2}}; \quad c = \frac{\tan\left(\frac{1}{2n^2}\right) - 1}{\sqrt{2}}$$

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$$\frac{a+1}{a-1} = \frac{b+1}{b-1} \cdot \frac{c-1}{c+1}. \text{ Proved.}$$

903. If $f \in C([0, 1])$, $f(0) = f(1)$, $n \in \mathbb{N}^*$ then: $\exists c_1, c_2, \dots, c_n$ –different in pairs such that:

$$2f'(c_1) + 6f'(c_2) + \dots + n(n+1)f'(c_n) = 0$$

Proposed by Marian Ursărescu-Romania

Solution by Remus Florin Stanca-Romania

We apply Lagrange's theorem and we have that:

$$\frac{f\left(\frac{(k+1)(k+2)(k+3)}{n(n+1)(n+2)}\right) - f\left(\frac{k(k+1)(k+2)}{n(n+1)(n+2)}\right)}{\frac{(k+1)(k+2) \cdot 3}{n(n+1)(n+2)}} = f'(c_k) \quad (1)$$

$$c_k \in \left[\frac{k(k+1)(k+2)}{n(n+1)(n+2)}, \frac{(k+1)(k+2)(k+3)}{n(n+1)(n+2)} \right] \text{ and } \frac{k(k+1)(k+2)}{n(n+1)(n+2)} \in [0, 1],$$

$$k = 0, n-1 \stackrel{(1)}{\Rightarrow} \sum_{k=0}^{n-1} 3f'(c_{k+1}) \cdot \frac{k(k+1)(k+2)}{n(n+1)(n+2)}$$

$$= \sum_{k=0}^{n-1} \left(f\left(\frac{(k+1)(k+2)(k+3)}{n(n+1)(n+2)}\right) - f\left(\frac{k(k+1)(k+2)}{n(n+1)(n+2)}\right) \right)$$

$$= f(1) - f(0) = 0 \Rightarrow 2f'(c_1) + 6f'(c_2) + \dots + n(n+1)f'(c_n) = 0. \text{ Proved.}$$

904. Prove that:

$$\int_0^{\infty} \frac{\text{Li}_{-3}(-x)}{\sqrt{x}} \cdot \frac{\log(2+x)}{(2+x)} dx = \pi \left(\frac{111}{4} - \frac{95}{2\sqrt{2}} + \frac{3}{4} (52\sqrt{2}\log(2) - 49\log(1+\sqrt{2})) \right)$$

Proposed by Srinivasa Raghava-AIRMC-India

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Solution by Kamel Benaicha-Algiers-Algerie

$$\Omega = \int_0^{\infty} \frac{Li_{-3}(-x)}{\sqrt{x}} \cdot \frac{\log(2+x)}{(2+x)} dx$$

$$Li_{-3}(x) = \sum_{n=1}^{\infty} n^3 x^n = \frac{x^3 + 4x^2 + x}{(1-x)^4}$$

$$= -\frac{1}{1-x} + \frac{7}{(1-x)^2} - \frac{12}{(1-x)^3} + \frac{6}{(1-x)^4}$$

$$\Omega \stackrel{t=\sqrt{x}}{\cong} -2 \int_0^{+\infty} \left(\frac{1}{1+t^2} - \frac{7}{(1+t^2)^2} + \frac{12}{(1+t^2)^3} - \frac{6}{(1+t^2)^4} \right) \cdot \frac{\log(2+x^2)}{(2+x^2)} dx$$

$$= -2(\Omega_1 - 7\Omega_2 + 12\Omega_3 - 6\Omega_4)$$

$$\Omega(a) = \int_0^{+\infty} \frac{\log(2+x^2)}{(2+x^2)(a+x^2)} dx; 1 > a > 0$$

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

$$= \frac{\pi}{2(a-2)} \left(\frac{3\log(2)}{\sqrt{2}} - \frac{1}{\sqrt{a}} \left(\log \left(\frac{\sqrt{2} + \sqrt{a}}{\sqrt{2} - \sqrt{a}} \right) + \log(2-a) \right) \right)$$

$$= \frac{\pi}{2(a-2)} \left(\frac{3\log(2)}{\sqrt{2}} - \frac{2\log(\sqrt{2} + \sqrt{a})}{\sqrt{a}} \right)$$

$$\Omega_1 = \pi \log(1 + \sqrt{2}) - \frac{3\pi \log(2)}{2\sqrt{2}}$$

$$\Omega_2 = -\frac{d}{da} \left(\frac{\pi}{2(a-2)} \left(\frac{3\log(2)}{\sqrt{2}} - \frac{2\log(\sqrt{2} + \sqrt{a})}{\sqrt{a}} \right) \right) \Big|_{a=1}$$

$$= \frac{3\pi \log(2)}{2\sqrt{2}} - \pi \log(1 + \sqrt{2}) - \frac{\pi}{2} \left(\frac{1}{1 + \sqrt{2}} - \log(1 + \sqrt{2}) \right)$$

$$= \frac{3\pi \log(2)}{2\sqrt{2}} - \frac{\pi}{2} \log(1 + \sqrt{2}) + \frac{1 - \sqrt{2}}{2} \pi$$

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$$\begin{aligned}\Omega_3 &= \frac{d^2}{2da^2} \left(\frac{\pi}{2(a-2)} \left(\frac{3\log(2)}{\sqrt{2}} - \frac{2\log(\sqrt{2} + \sqrt{a})}{\sqrt{a}} \right) \right) \Big|_{a=1} \\ &= -\frac{3\pi\log(2)}{2\sqrt{2}} - \frac{\pi}{8} (4 - 3\sqrt{2} - 7\log(1 + \sqrt{2})) \\ \Omega_4 &= -\frac{d^3}{6da^3} \left(\frac{\pi}{2(a-2)} \left(\frac{3\log(2)}{\sqrt{2}} - \frac{2\log(\sqrt{2} + \sqrt{a})}{\sqrt{a}} \right) \right) \Big|_{a=1} \\ &= \frac{3\pi\log(2)}{2\sqrt{2}} + \frac{\pi}{48} (35 - 31\sqrt{2} - 27\log(1 + \sqrt{2})) \\ \Omega &= \frac{78\pi\log(2)}{\sqrt{2}} + \frac{111}{4}\pi - \frac{95\sqrt{2}}{4}\pi - \frac{147}{4}\pi\log(1 + \sqrt{2}) \\ &= \pi \left(\frac{111}{4} - \frac{95}{2\sqrt{2}} - \frac{3}{4} (52\sqrt{2}\log(2) - 49\log(1 + \sqrt{2})) \right)\end{aligned}$$

Finally:

$$\int_0^{\infty} \frac{Li_{-3}(-x)}{\sqrt{x}} \cdot \frac{\log(2+x)}{(2+x)} dx = \pi \left(\frac{111}{4} - \frac{95}{2\sqrt{2}} - \frac{3}{4} (52\sqrt{2}\log(2) - 49\log(1 + \sqrt{2})) \right)$$

Note:

$$I(a, b) = \int_0^{+\infty} \frac{\log(b+x^2)}{a+x^2} dx; 0 < a < b.$$

$$\frac{\partial I(a, b)}{\partial b} = \int_0^{+\infty} \frac{dx}{(a+x^2)(b+x^2)} = \frac{1}{b-a} \left(\int_0^{+\infty} \frac{dx}{a+x^2} - \int_0^{+\infty} \frac{dx}{b+x^2} \right)$$

$$= \frac{1}{b-a} \left(\frac{\pi}{2\sqrt{a}} - \frac{\pi}{2\sqrt{b}} \right) = \frac{\pi}{2\sqrt{ab}} \cdot \frac{1}{\sqrt{a} + \sqrt{b}}$$

$$I(a, 2) = \frac{\pi}{\sqrt{a}} \log(\sqrt{a} + \sqrt{2}) + I(a, 0) - \frac{\pi}{2\sqrt{a}} \log(a)$$

$$I(a, 0) = 2 \int_0^{+\infty} \frac{\log(x)}{a+x^2} dx \stackrel{x=t\sqrt{a}}{\hat{=}} \frac{2}{\sqrt{a}} \int_0^{+\infty} \frac{\log(t) + \log(\sqrt{a})}{1+t^2} dt = \frac{\pi\log(a)}{2\sqrt{a}}$$

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$$\int_0^{+\infty} \frac{\log(2+x^2)}{a+x^2} dx = \frac{\pi \log(\sqrt{2} + \sqrt{a})}{\sqrt{a}}; 0 < a < 1$$

$$\text{Let: } a = b = 2, \text{ then: } \int_0^{+\infty} \frac{\log(2+x^2)}{2+x^2} dx = \frac{3\pi \log(2)}{2\sqrt{2}}$$

905. For any complex numbers a, b, c, n with $\operatorname{Re}[a, b, c, n] > 0$;

$\operatorname{Re}[a + b + c] > 0$, define

$$f_n(a, b, c) = \int_0^{\infty} \frac{(1 - e^{-ax})(1 - e^{-bx})e^{-nx}}{1 - e^{-cx}} dx$$

then show that:

$$e^{\int f_n(a,b,c) dn} = \frac{\Gamma\left(\frac{a+n}{c}\right) \Gamma\left(\frac{b+n}{c}\right)}{\Gamma\left(\frac{n}{c}\right) \Gamma\left(\frac{a+b+n}{c}\right)}$$

Proposed by Srinivasa Raghava-AIRMC-India

Solution 1 by Kamel Benaicha-Algiers-Algerie

$$\begin{aligned} f_n(a, b, c) &= \int_0^{\infty} \frac{(1 - e^{-ax})(1 - e^{-bx})e^{-nx}}{1 - e^{-cx}} dx \stackrel{t=e^{-cx}}{\cong} \frac{1}{c} \int_0^1 \frac{(1 - t^{\frac{a}{c}})(1 - t^{\frac{b}{c}})t^{\frac{n}{c}-1}}{1 - t} dt \\ &= \frac{1}{c} \int_0^1 \frac{t^{\frac{n}{c}-1} - t^{\frac{a+n}{c}-1} + t^{\frac{a+b+n}{c}-1} - t^{\frac{b+n}{c}-1}}{1 - t} dt \\ &= \frac{1}{c} \int_0^1 \frac{(t^{\frac{n}{c}-1} - 1) + (1 - t^{\frac{a+n}{c}-1}) + (t^{\frac{a+b+n}{c}-1} - 1) + (1 - t^{\frac{b+n}{c}-1})}{1 - t} dt \end{aligned}$$

$$\text{We know that: } \int_0^1 \frac{t^{\alpha-1}-1}{t-1} dt = H_{\alpha-1} = \psi(\alpha) + \gamma$$

$$f_n(a, b, c) = \frac{1}{c} \left(\psi\left(\frac{a+n}{c}\right) + \psi\left(\frac{b+n}{c}\right) - \psi\left(\frac{a+b+n}{c}\right) - \psi\left(\frac{n}{c}\right) \right)$$

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$$\begin{aligned} \int f_n(a, b, c) dn &= \frac{1}{c} \int \left(\psi\left(\frac{a+n}{c}\right) + \psi\left(\frac{b+n}{c}\right) - \psi\left(\frac{a+b+n}{c}\right) - \psi\left(\frac{n}{c}\right) \right) dn \\ &= \log \Gamma\left(\frac{a+n}{c}\right) + \log \Gamma\left(\frac{b+n}{c}\right) - \log \Gamma\left(\frac{n}{c}\right) - \log \Gamma\left(\frac{a+b+n}{c}\right) + K \\ &= \log \left(\frac{\Gamma\left(\frac{a+n}{c}\right) \Gamma\left(\frac{b+n}{c}\right)}{\Gamma\left(\frac{n}{c}\right) \Gamma\left(\frac{a+b+n}{c}\right)} \right) + K, K \in \mathbb{C} \end{aligned}$$

$$\text{So, } \exp\left(\int f_n(a, b, c) dn\right) = \exp\left(\log \left(\frac{\Gamma\left(\frac{a+n}{c}\right) \Gamma\left(\frac{b+n}{c}\right)}{\Gamma\left(\frac{n}{c}\right) \Gamma\left(\frac{a+b+n}{c}\right)} \right) + K\right)$$

$$\text{Then: } e^{\int f_n(a, b, c) dn} = \frac{\Gamma\left(\frac{a+n}{c}\right) \Gamma\left(\frac{b+n}{c}\right)}{\Gamma\left(\frac{n}{c}\right) \Gamma\left(\frac{a+b+n}{c}\right)}$$

Solution 2 by Tobi Josua-Nigeria

$$\begin{aligned} f_n(a, b, c) &= \int_0^\infty \frac{(1 - e^{-ax})(1 - e^{-bx})e^{-ax}}{1 - e^{-cx}} dx = \int_0^\infty \frac{(1 - e^{-a(x)})(e^{-ax} - e^{-(b+a)x})}{1 - e^{-cx}} dx \\ &= \int_0^\infty \int_a^0 e^{-yx} dy \int_{b+a}^a e^{-xt} dt \frac{x^2}{(1 - e^{-cx})} dx = \sum_{k=0}^\infty \int_a^0 dy \int_{b+a}^a dt \int_0^\infty x^2 e^{-x(y+t+ck)} dx \\ &= \sum_{k=0}^\infty \int_a^0 dy \int_{b+a}^a dt \frac{\Gamma(3)}{(y+t+ck)^3} = 2 \int_a^0 dy \int_{b+a}^a dt \sum_{k=0}^\infty \frac{1}{(y+t+ck)^3} \\ &= -\frac{2}{c^3} \int_a^0 dy \int_{b+a}^a \frac{1}{2} \psi'\left(\frac{y+t}{c}\right) dt = -\frac{c}{c^3} \int_a^0 dy \int_{b+a}^a \frac{\partial}{\partial t} \psi'\left(\frac{y+t}{c}\right) \\ &= -\frac{1}{c^2} \int_0^a dy \psi'\left(\frac{y+t}{c}\right) \Big|_{b+a}^a = -\frac{1}{c^2} \int_a^0 \left[\psi'\left(\frac{y+n}{c}\right) - \psi'\left(\frac{y+n+b}{c}\right) \right] dy \\ &= -\frac{c}{c^2} \left[\psi'\left(\frac{y+n}{c}\right) - \psi'\left(\frac{y+n+b}{c}\right) \right] \Big|_a^0 \\ &= \frac{1}{c} \left[-\psi\left(\frac{n}{c}\right) + \psi\left(\frac{n+b}{c}\right) + \psi\left(\frac{n+a}{c}\right) - \psi\left(\frac{n+a+b}{c}\right) \right] \dots \dots (\Omega) \end{aligned}$$

$$\text{Hence, } \int f_n(a, b, c) dn = \frac{1}{c} \int \left(\psi\left(\frac{a+n}{c}\right) + \psi\left(\frac{b+n}{c}\right) - \psi\left(\frac{a+b+n}{c}\right) - \psi\left(\frac{n}{c}\right) \right) dn$$

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$$= \log \Gamma\left(\frac{a+n}{c}\right) + \log \Gamma\left(\frac{b+n}{c}\right) - \log \Gamma\left(\frac{n}{c}\right) - \log \Gamma\left(\frac{a+b+n}{c}\right)$$

$$= \log \left(\frac{\Gamma\left(\frac{a+n}{c}\right) \Gamma\left(\frac{b+n}{c}\right)}{\Gamma\left(\frac{n}{c}\right) \Gamma\left(\frac{a+b+n}{c}\right)} \right)$$

$$\text{So, } \exp\left(\int f_n(a, b, c) dn\right) = \exp\left(\log \left(\frac{\Gamma\left(\frac{a+n}{c}\right) \Gamma\left(\frac{b+n}{c}\right)}{\Gamma\left(\frac{n}{c}\right) \Gamma\left(\frac{a+b+n}{c}\right)} \right)\right)$$

$$\text{Then: } e^{\int f_n(a, b, c) dn} = \frac{\Gamma\left(\frac{a+n}{c}\right) \Gamma\left(\frac{b+n}{c}\right)}{\Gamma\left(\frac{n}{c}\right) \Gamma\left(\frac{a+b+n}{c}\right)}$$

906. Let for $\operatorname{Re}(n) > 0$

$$f(n) = \int_0^{\infty} \left(\frac{e^{-nx}}{1+x} - \frac{e^{-nx^2}}{1+x^2} - \frac{e^{-nx^3}}{1+x^3} \right) \frac{dx}{\sqrt{x}}$$

Show that:

$$\sum_{n=1}^{\infty} \left(\frac{\partial^2}{\partial n^2} f(n) - \frac{\partial}{\partial n} f(n) \right)$$

$$= \frac{1}{6} \left(6\zeta\left(\frac{3}{2}\right) \Gamma\left(\frac{3}{2}\right) - 3\zeta\left(\frac{5}{4}\right) \Gamma\left(\frac{5}{4}\right) - 2\zeta\left(\frac{7}{6}\right) \Gamma\left(\frac{7}{6}\right) \right)$$

Proposed by Srinivasa Raghava-AIRMC-India

Solution 1 by Kamel Benaicha-Algiers-Algerie

$$f(n) = \int_0^{\infty} \left(\frac{e^{-nx}}{1+x} - \frac{e^{-nx^2}}{1+x^2} - \frac{e^{-nx^3}}{1+x^3} \right) \frac{dx}{\sqrt{x}}$$

$$\frac{\partial f(n)}{\partial n} = - \int_0^{\infty} \left(\frac{x e^{-nx}}{1+x} - \frac{x^2 e^{-nx^2}}{1+x^2} - \frac{x^3 e^{-nx^3}}{1+x^3} \right) \frac{dx}{\sqrt{x}}$$

$$= - \int_0^{\infty} \frac{e^{-nx} - e^{-nx^2} - e^{-nx^3}}{\sqrt{x}} dx + f(n)$$

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$$\begin{aligned} \frac{\partial^2 f(n)}{\partial n^2} &= \int_0^{\infty} (\sqrt{x}e^{-nx} - x\sqrt{x}e^{-nx^2} - x^2\sqrt{x}e^{-nx^3})dx + \frac{\partial f(n)}{\partial n} \\ \Omega(n) &= \frac{\partial^2 f(n)}{\partial n^2} - \frac{\partial f(n)}{\partial n} = \int_0^{\infty} (\sqrt{x}e^{-nx} - x\sqrt{x}e^{-nx^2} - x^2\sqrt{x}e^{-nx^3})dx \\ &= \int_0^{\infty} \left(t^{\frac{1}{2}} - \frac{1}{2}t^{\frac{1}{4}} - \frac{1}{3}t^{\frac{1}{6}} \right) e^{-nt} dt \stackrel{z=nt}{=} \int_0^{\infty} \left(\frac{1}{n^{\frac{3}{2}}} z^{\frac{3}{2}-1} - \frac{1}{2n^{\frac{5}{4}}} z^{\frac{5}{4}-1} - \frac{1}{3n^{\frac{7}{6}}} z^{\frac{7}{6}-1} \right) e^{-z} \\ &= \frac{\Gamma\left(\frac{3}{2}\right)}{n^{\frac{3}{2}}} - \frac{\Gamma\left(\frac{5}{4}\right)}{2n^{\frac{5}{4}}} - \frac{\Gamma\left(\frac{7}{6}\right)}{3n^{\frac{7}{6}}} \\ \Omega &= \sum_{n=1}^{\infty} \Omega(n) = \sum_{n=1}^{\infty} \frac{\Gamma\left(\frac{3}{2}\right)}{n^{\frac{3}{2}}} - \frac{\Gamma\left(\frac{5}{4}\right)}{2n^{\frac{5}{4}}} - \frac{\Gamma\left(\frac{7}{6}\right)}{3n^{\frac{7}{6}}} \\ &= \frac{1}{6} \left(6\zeta\left(\frac{3}{2}\right)\Gamma\left(\frac{3}{2}\right) - 3\zeta\left(\frac{5}{4}\right)\Gamma\left(\frac{5}{4}\right) - 2\zeta\left(\frac{7}{6}\right)\Gamma\left(\frac{7}{6}\right) \right) \end{aligned}$$

Solution 2 by Ekpo Samuel-Nigeria

If $\operatorname{Re}(n) > 0$, consider: $f(n) = \int_0^{\infty} \left(\frac{e^{-nx}}{1+x} - \frac{e^{-nx^2}}{1+x^2} - \frac{e^{-nx^3}}{1+x^3} \right) \frac{dx}{\sqrt{x}}$

$$\begin{aligned} &= \int_0^{\infty} \left(\frac{e^{-nx}}{1+x} \right) \frac{dx}{\sqrt{x}} - \underbrace{\int_0^{\infty} \left(\frac{e^{-nx^2}}{1+x^2} \right) \frac{dx}{\sqrt{x}}}_{\text{let } x^2 \rightarrow x} - \underbrace{\int_0^{\infty} \left(\frac{e^{-nx^3}}{1+x^3} \right) \frac{dx}{\sqrt{x}}}_{\text{let } x^3 \rightarrow x} \\ f(n) &= \underbrace{\int_0^{\infty} \left(\frac{e^{-nx}}{1+x} \right) \frac{dx}{\sqrt{x}}}_{f_1(n)} - \frac{1}{2} \underbrace{\int_0^{\infty} \left(\frac{e^{-nx}}{1+x} \right) \frac{dx}{x^{3/4}}}_{f_2(n)} - \frac{1}{3} \underbrace{\int_0^{\infty} \left(\frac{e^{-nx}}{1+x} \right) \frac{dx}{x^{5/6}}}_{f_3(n)} \\ f(n) &= f_1(n) - \frac{1}{2}f_2(n) - \frac{1}{3}f_3(n). \text{ Considering:} \end{aligned}$$

$$\begin{aligned} f_1(n) &= \int_0^{\infty} \left(\frac{e^{-nx}}{1+x} \right) \frac{dx}{\sqrt{x}} = \int_0^{\infty} e^{-nx} \int_0^{\infty} e^{-xt} e^{-t} dt \frac{dx}{\sqrt{x}} = \int_0^{\infty} e^{-t} \int_0^{\infty} e^{-x(n+t)} x^{-1/2} dx dt \stackrel{y=x(n+t)}{=} \\ &= \int_0^{\infty} \frac{e^{-t}}{\sqrt{n+t}} \int_0^{\infty} e^{-y} y^{-\frac{1}{2}} dy dt = \sqrt{\pi} \int_0^{\infty} \frac{e^{-t}}{\sqrt{n+t}} dt \stackrel{a=n+t}{=} \sqrt{\pi} \int_0^{\infty} \frac{e^{-(a-n)}}{\sqrt{a}} da \end{aligned}$$

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$$= \sqrt{\pi} e^n \int_n^{\infty} \frac{e^{-(\sqrt{a})^2}}{\sqrt{a}} da \stackrel{x=\sqrt{a}}{=} 2\sqrt{\pi} e^n \int_{\sqrt{n}}^{\infty} e^{-x^2} dx = \pi e^n \operatorname{erfc}(\sqrt{n})$$

$f_1(n) = \pi e^n \operatorname{erfc}(\sqrt{n})$. Considering:

$$f_2(n) = \int_0^{\infty} \left(\frac{e^{-nx}}{1+x} \right) \frac{dx}{x^{\frac{3}{4}}} = \int_0^{\infty} e^{-nx} \int_0^{\infty} e^{-xt} e^{-t} dt \frac{dx}{x^{\frac{3}{4}}} = \int_0^{\infty} e^{-t} \int_0^{\infty} e^{-x(n+t)} x^{-\frac{3}{4}} dx dt =$$

$$\stackrel{y=x(n+t)}{=} \int_0^{\infty} \frac{e^{-t}}{\sqrt[4]{n+t}} \int_0^{\infty} e^{-y} y^{-\frac{3}{4}} dy dt = \Gamma\left(\frac{1}{4}\right) \int_0^{\infty} \frac{e^{-t}}{\sqrt[4]{n+t}} dt \stackrel{a=n+t}{=} \Gamma\left(\frac{1}{4}\right) \int_n^{\infty} \frac{e^{-(a-n)}}{\sqrt[4]{a}} da$$

$$= e^n \Gamma\left(\frac{1}{4}\right) \int_n^{\infty} e^{-a} a^{-1/4} da; \text{ recall } \Gamma(a, z) = \int_z^{\infty} e^{-t} t^{a-1} dt \text{ we get:}$$

$f_2(n) = e^n \Gamma\left(\frac{1}{4}\right) \Gamma\left(\frac{3}{4}, n\right)$. Considering:

$$f_3(n) = \int_0^{\infty} \left(\frac{e^{-nx}}{1+x} \right) \frac{dx}{x^{\frac{5}{6}}} = \int_0^{\infty} e^{-nx} \int_0^{\infty} e^{-xt} e^{-t} dt \frac{dx}{x^{\frac{5}{6}}} = \int_0^{\infty} e^{-t} \int_0^{\infty} e^{-x(n+t)} x^{-\frac{5}{6}} dx dt =$$

$$\stackrel{y=x(n+t)}{=} \int_0^{\infty} \frac{e^{-t}}{\sqrt[6]{n+t}} \int_0^{\infty} e^{-y} y^{-\frac{5}{6}} dy dt = \Gamma\left(\frac{1}{6}\right) \int_0^{\infty} \frac{e^{-t}}{\sqrt[6]{n+t}} dt \stackrel{a=n+t}{=} \Gamma\left(\frac{1}{6}\right) \int_n^{\infty} \frac{e^{-(a-n)}}{\sqrt[6]{a}} da$$

$$= e^n \Gamma\left(\frac{1}{6}\right) \int_n^{\infty} e^{-a} a^{-\frac{1}{6}} da; \text{ recall } \Gamma(a, z) = \int_z^{\infty} e^{-t} t^{a-1} dt \text{ we get:}$$

$$f_3(n) = e^n \Gamma\left(\frac{1}{6}\right) \Gamma\left(\frac{5}{6}, n\right). \text{ Recall: } f(n) = f_1(n) - \frac{1}{2} f_2(n) - \frac{1}{3} f_3(n)$$

$$f(n) = \pi e^n \operatorname{erfc}(\sqrt{n}) - \frac{1}{2} e^n \Gamma\left(\frac{1}{4}\right) \Gamma\left(\frac{3}{4}, n\right) - \frac{1}{3} e^n \Gamma\left(\frac{1}{6}\right) \Gamma\left(\frac{5}{6}, n\right)$$

$$\text{Note that: } \frac{d}{dn} \Gamma(a, n) = -e^{-n} n^{a-1} \text{ and } \frac{d}{dn} \operatorname{erfc}(n) = -\frac{2e^{-n^2}}{\sqrt{\pi}}$$

$$\frac{d}{dn} f(n) = \pi e^n \operatorname{erfc}(\sqrt{n}) - \sqrt{\frac{\pi}{n}} - \frac{1}{2} e^n \Gamma\left(\frac{1}{4}\right) \Gamma\left(\frac{3}{4}, n\right) - \frac{1}{3} e^n \Gamma\left(\frac{1}{6}\right) \Gamma\left(\frac{5}{6}, n\right) + \frac{\Gamma\left(\frac{1}{6}\right)}{3\sqrt[6]{n}}$$

$$\frac{d^2}{dn^2} f(n) = \pi e^n \operatorname{erfc}(\sqrt{n}) - \sqrt{\frac{\pi}{n}} + \frac{\sqrt{\pi}}{2n^{\frac{3}{2}}} - \frac{1}{2} e^n \Gamma\left(\frac{1}{4}\right) \Gamma\left(\frac{3}{4}, n\right) + \frac{\Gamma\left(\frac{1}{4}\right)}{4\sqrt[4]{n}} - \frac{\Gamma\left(\frac{1}{4}\right)}{8n^{\frac{5}{4}}}$$

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$$-\frac{1}{3}e^n \Gamma\left(\frac{1}{6}\right) \Gamma\left(\frac{5}{6}, n\right) + \frac{\Gamma\left(\frac{1}{6}\right)}{3\sqrt[6]{n}} - \frac{\Gamma\left(\frac{1}{6}\right)}{18n^6}$$

$$\frac{d^2}{dn^2} f(n) - \frac{d}{dn} f(n) = \frac{\sqrt{\pi}}{2n^2} - \frac{\Gamma\left(\frac{1}{4}\right)}{8n^4} - \frac{\Gamma\left(\frac{1}{6}\right)}{18n^6}$$

$$\sum_{n=1}^{\infty} \left(\frac{d^2}{dn^2} f(n) - \frac{d}{dn} f(n) \right) = \sum_{n=1}^{\infty} \frac{\sqrt{\pi}}{2n^2} - \sum_{n=1}^{\infty} \frac{\Gamma\left(\frac{1}{4}\right)}{8n^4} - \sum_{n=1}^{\infty} \frac{\Gamma\left(\frac{1}{6}\right)}{18n^6} =$$

$$= \frac{\sqrt{\pi}}{2} \zeta\left(\frac{3}{2}\right) - \frac{\Gamma\left(\frac{1}{4}\right)}{8} \zeta\left(\frac{5}{4}\right) - \frac{\Gamma\left(\frac{1}{6}\right)}{18} \zeta\left(\frac{7}{6}\right) \quad \Gamma\left(\frac{3}{2}\right) = \frac{\sqrt{\pi}}{2}$$

$$= \Gamma\left(\frac{3}{2}\right) \zeta\left(\frac{3}{2}\right) - \frac{\Gamma\left(\frac{1}{4}\right)}{8} \zeta\left(\frac{5}{4}\right) - \frac{\Gamma\left(\frac{1}{6}\right)}{18} \zeta\left(\frac{7}{6}\right) \dots \dots (1)$$

Using that: $\Gamma(n) = \frac{\Gamma(n+1)}{n}$

$$\Gamma\left(\frac{1}{4}\right) = 4\Gamma\left(\frac{5}{4}\right) \text{ and } \Gamma\left(\frac{1}{6}\right) = 6\Gamma\left(\frac{7}{6}\right)$$

$$= \Gamma\left(\frac{3}{2}\right) \zeta\left(\frac{3}{2}\right) - \frac{4\Gamma\left(\frac{5}{4}\right)}{8} \zeta\left(\frac{5}{4}\right) - \frac{6\Gamma\left(\frac{7}{6}\right)}{18} \zeta\left(\frac{7}{6}\right) = \Gamma\left(\frac{3}{2}\right) \zeta\left(\frac{3}{2}\right) - \frac{\Gamma\left(\frac{5}{4}\right)}{2} \zeta\left(\frac{5}{4}\right) - \frac{\Gamma\left(\frac{7}{6}\right)}{3} \zeta\left(\frac{7}{6}\right)$$

$$= \frac{1}{6} \left(6\Gamma\left(\frac{3}{2}\right) \zeta\left(\frac{3}{2}\right) - 3\Gamma\left(\frac{5}{4}\right) \zeta\left(\frac{5}{4}\right) - 2\Gamma\left(\frac{7}{6}\right) \zeta\left(\frac{7}{6}\right) \right)$$

907. Let for any positive integer $n \geq 1$

$$F(n) = \int_{-\pi}^{\pi} \frac{\cos^n x}{1 + e^{x^3}} dx$$

Prove the following sums:

$$\sum_{n=1}^{\infty} \frac{F(n)}{n} = \log(2); \quad \sum_{n=1}^{\infty} \frac{F(n)}{n^2} = \frac{\pi^2}{24} - \frac{\log^2(2)}{2}$$

Proposed by Srinivasa Raghava-AIRMC-India

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Solution by Kamel Benaicha-Algiers-Algerie

$$F(n) = \int_{-\pi}^{\pi} \frac{\cos^n x}{1 + e^{x^3}} dx = \int_{-\pi}^0 \frac{\cos^n x}{1 + e^{x^3}} dx + \int_0^{\pi} \frac{\cos^n x}{1 + e^{x^3}} dx = \int_0^{\pi} \cos^n x dx$$

$$S_1 = \sum_{n=1}^{\infty} \frac{F(n)}{n} = \int_0^{\pi} \sum_{n=1}^{\infty} \frac{\cos^n x}{n} dx = - \int_0^{\pi} \log(1 - \cos x) dx$$

$$= -\pi \log(2) - 2 \int_0^{\pi} \log\left(\sin \frac{x}{2}\right) dx \stackrel{t=\frac{x}{2}}{\cong} = -\pi \log(2) - 4 \int_0^{\frac{\pi}{2}} \log(\sin t) dx$$

$$= -\pi \log(2) - 4 \int_0^{\frac{\pi}{2}} \log(\cos t) dx = \pi \log(2)$$

$$S_2 = \sum_{n=1}^{\infty} \frac{F(n)}{n^2} = \int_0^{\pi} \sum_{n=1}^{\infty} \frac{\cos^n x}{n^2} dx = \int_0^{\pi} \text{Li}_2(\cos x) dx = \int_0^{\pi} \text{Li}_2(-\cos x) dx$$

$$= \frac{1}{2} \int_0^{\pi} \text{Li}_2(\cos^2 x) dx - \int_0^{\pi} \text{Li}_2(\cos x) dx = \frac{1}{4} \int_0^{\frac{\pi}{2}} \text{Li}_2(\cos^2 x) dx + \frac{1}{4} \int_0^{\frac{\pi}{2}} \text{Li}_2(\sin^2 x) dx$$

$$= \frac{1}{4} \int_0^{\frac{\pi}{2}} \left(\text{Li}_2(\cos^2 x) + \text{Li}_2(1 - \cos^2 x) \right) dx = \frac{1}{4} \int_0^{\frac{\pi}{2}} \left(\frac{\pi^2}{6} - 4 \log(\cos x) \cdot \log(\sin x) \right) dx$$

$$= \frac{\pi^3}{48} - \int_0^{\frac{\pi}{2}} (\log(\cos x) \cdot \log(\sin x)) dx$$

$$\therefore (\log(\sin x) + \log(\cos x))^2 = \log^2(\sin x) + \log^2(\cos x) + 2 \log(\sin x) \cdot \log(\cos x)$$

$$\therefore (\log(\sin 2x) + \log(2))^2 = \log^2(\sin x) + \log^2(\cos x) + 2 \log(\sin x) \cdot \log(\cos x)$$

$$S_2 = \frac{\pi^3}{48} - \frac{1}{2} \int_0^{\frac{\pi}{2}} \left((\log(\sin 2x) + \log(2))^2 - (\log^2(\cos x) + \log^2(\sin x)) \right) dx$$

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$$\begin{aligned}
 &= \frac{\pi^3}{48} - \frac{1}{2} \left(\int_0^\pi \log^2(\sin t) dt - \log(2) \int_0^\pi \log(\sin t) dt \right) - \frac{\pi}{4} \log^2(2) + \int_0^{\frac{\pi}{2}} \log^2(\sin x) dx \\
 &= \frac{\pi^3}{48} + \frac{1}{2} \int_0^{\frac{\pi}{2}} \log^2(\sin x) dx - \frac{3\pi}{4} \log^2(2) \\
 &= \frac{\pi^3}{48} + \frac{1}{2} \left[\frac{d^2}{ds^2} \int_0^{\frac{\pi}{2}} \sin^s x dx \right]_{s=0} - \frac{3\pi}{4} \log^2(2) = \frac{\pi^3}{24} - \frac{\pi}{2} \log^2(2)
 \end{aligned}$$

Notes: $Li_2(-x) = \sum \frac{x^{2n}}{4n^2} - \sum \frac{x^{2n+1}}{(2n+1)^2} = \frac{1}{2} Li_2(x^2) - Li_2(x)$

$$Li_2(x) + Li_2(1-x) = \frac{\pi^2}{6} - \log(x)\log(1-x)$$

$$\begin{aligned}
 \int_0^\pi \log^n(\sin x) dx &= \int_0^{\pi/2} \log^n(\sin x) dx + \int_{\pi/2}^\pi \log^n(\sin x) dx \stackrel{x \rightarrow \pi-x}{=} 2 \int_0^{\pi/2} \log^n(\sin x) dx \\
 \int_0^{\pi/2} \log(\sin x) dx &= -\frac{\pi}{2} \log(2)
 \end{aligned}$$

908. If $j \geq 0, q \geq 2$ is an even integer and positive integer respectively.

Prove:

$$\begin{aligned}
 &\int_0^1 \sum_{i=1}^{\infty} \sum_{k=2}^i \sum_{m=1}^{\infty} \sum_{n=1}^{\infty} \frac{mn^2}{k^n(k^m + k^n)(i-k+2)^q} \cdot \frac{x^j + x^{j-1} + \dots + x + 1}{x^{j+2} + x^{j+1} + \dots + x^2 + x + 1} dx \\
 &= \frac{\pi}{2(j+3)} \tan\left(\frac{\pi(j+1)}{2(j+3)}\right) (\zeta(2) + 2\zeta(3) + \zeta(4)) \zeta(q)
 \end{aligned}$$

Proposed by Naren Bhandari-Bajura-Nepal

Solution by Sergio Esteban-Argentina

Interchanging the sum and integral justified by Fubini's theorem

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$$\begin{aligned}\Omega &= \sum_{i=1}^{\infty} \sum_{k=2}^i \sum_{m=1}^{\infty} \sum_{n=1}^{\infty} \frac{mn^2}{k^n(k^n m + k^m n)(i-k+2)^q} \cdot \int_0^1 \frac{x^j + x^{j-1} + \dots + x + 1}{x^{j+2} + x^{j+1} + \dots + x^2 + x + 1} dx \\ &= \sum_{k=2}^i \sum_{m=1}^{\infty} \sum_{n=1}^{\infty} \frac{mn^2}{k^n(k^n m + k^m n)} \sum_{i=1}^{\infty} \frac{1}{i^q} \cdot \int_0^1 \frac{1-x^{j+1}}{1-x^{j+3}} dx\end{aligned}$$

i) $\sum_{k=2}^i \sum_{m=1}^{\infty} \sum_{n=1}^{\infty} \frac{mn^2}{k^n(k^n m + k^m n)} = \frac{\zeta(2)+2\zeta(3)+\zeta(4)}{2}$, *this is Limit-285 that we can*

find on the official RMM website.

ii)

iii) $\sum_{i=1}^{\infty} \frac{1}{i^q} = \zeta(q)$ *by the Riemman zeta function definition.*

iv) *by notable rations or "cocientes notables"*

$I_n = \int_0^1 \frac{x^j + x^{j-1} + \dots + x + 1}{x^{j+2} + x^{j+1} + \dots + x^2 + x + 1} dx = \int_0^1 \frac{1-x^{j+1}}{1-x^{j+3}} dx$, *by a power series expansion of the integrand and then integrate term-by-term to arrive at an infinite sum:*

The integrand is $\frac{1-x^{j+1}}{1-x^{j+3}} = (1-x^{j+1}) = (1+x^{j+3}+x^{2(j+3)}+x^{3(j+3)}+\dots)$, then

$$\begin{aligned}I_n &= \int_0^1 (1-x^{j+1}) \sum_{k=0}^{\infty} x^{k(j+3)} dx = \sum_{k=0}^{\infty} \int_0^1 (x^{k(j+3)} - x^{k(j+3)+(j+1)}) dx \\ &= \sum_{k=0}^{\infty} \left(\frac{1}{k(j+3)+1} - \frac{1}{k(j+3)+(j+1)+1} \right) = \frac{1}{j+3} \sum_{k=1}^{\infty} \left(\frac{1}{k-\frac{j+2}{j+3}} - \frac{1}{k-\frac{1}{j+3}} \right) \\ &= \frac{1}{j+3} \left\{ \psi\left(1-\frac{1}{j+3}\right) - \psi\left(1-\frac{j+2}{j+3}\right) \right\} = \frac{1}{j+3} \left\{ \psi\left(1-\frac{1}{j+3}\right) - \psi\left(\frac{1}{j+3}\right) \right\}\end{aligned}$$

By Euler's reflection formula = $\frac{\pi}{j+3} \cot\left(\frac{\pi}{j+3}\right) = \frac{\pi}{j+3} \tan\left(\frac{\pi(j+1)}{j+3}\right)$

By (i),(ii),(iii) we have:

$$\Omega = \frac{\pi}{2(j+3)} \tan\left(\frac{\pi(j+1)}{2(j+3)}\right) (\zeta(2) + 2\zeta(3) + \zeta(4)) \zeta(q)$$

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909. If $x, y, z \geq 0$ then:

$$\sum_{cyc} \frac{(x+1)(y+1)}{(x+2)(y+2)} = \frac{3}{4} \Rightarrow \sum_{cyc} \sqrt{(x+1)(y+1)} = 3$$

Proposed by Daniel Sitaru-Romania

Solution 1 by Florentin Vişescu-Romania

$$\begin{aligned} x \geq 0 &\Rightarrow x+2 \geq 2 \Rightarrow \frac{1}{x+2} \leq \frac{1}{2} \Rightarrow -\frac{1}{x+2} \geq -\frac{1}{2} \Rightarrow 1 - \frac{1}{x+2} \geq 1 - \frac{1}{2} \Rightarrow \\ &1 - \frac{1}{x+2} \geq \frac{1}{2} \text{ and } 1 - \frac{1}{y+2} \geq \frac{1}{2} \Rightarrow \left(1 - \frac{1}{x+2}\right) \left(1 - \frac{1}{y+2}\right) \geq \frac{1}{4} \\ &\sum_{cyc} \left(1 - \frac{1}{x+2}\right) \left(1 - \frac{1}{y+2}\right) \geq \frac{3}{4}, \text{ but } \sum_{cyc} \left(1 - \frac{1}{x+2}\right) \left(1 - \frac{1}{y+2}\right) = \frac{3}{4} \Rightarrow \\ &1 - \frac{1}{x+2} = 1 - \frac{1}{y+2} = 1 - \frac{1}{z+2} \Leftrightarrow x = y = z = 0 \Rightarrow \sum_{cyc} \sqrt{(x+1)(y+1)} = 3 \end{aligned}$$

Solution 2 by Ravi Prakash-New Delhi-India

$$\sum_{cyc} \frac{(x+1)(y+1)}{(x+2)(y+2)} = \frac{3}{4}; \quad (1)$$

$$\text{Rewrite (1) as } \sum_{cyc} \left(\frac{(x+1)(y+1)}{(x+2)(y+2)} - \frac{1}{4} \right) = 0; \quad (2)$$

For $x, y \geq 0$ we have:

$$4(x+1)(y+1) - (x+2)(y+2) = 3xy + 2x + 2y \geq 0, \text{ equality for } x = y = 0$$

$$\frac{(x+1)(y+1)}{(x+2)(y+2)} - \frac{1}{4} \geq 0 \text{ equality for } x = y = 0$$

As each terms of LHS₍₂₎ ≥ 0

$$(2) \text{ can hold iff } x = y = z = 0 \Rightarrow \sum_{cyc} \sqrt{(x+1)(y+1)} = 3$$

910. Prove the following general result:

$$\lim_{n \rightarrow \infty} \frac{n^k}{\sqrt[n]{(n^k + 1^k)(n^k + 2^k)(n^k + 3^k) \dots (2n^k)}} = \frac{e^k}{2 \exp\left(\Phi\left(-1, 1, \frac{1}{k}\right)\right)}$$

and hence for $k = 6$

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$$\lim_{n \rightarrow \infty} \frac{n^6}{\sqrt{(n^6 + 1^6)(n^6 + 2^6)(n^6 + 3^6) \dots (2n^6)}} = \frac{e^6}{2(2 + \sqrt{3})^{\sqrt{3}} e^\pi}$$

where $k \in \mathbb{N}$ and $\Phi(z, a, b)$ is Lerch transcendent.

Proposed by Narendra Bhandari-Bajura-Nepal

Solution by Kamel Benaicha-Algiers-Algerie

$$\begin{aligned} \Omega(k) &= \lim_{n \rightarrow \infty} \frac{n^k}{\sqrt{(n^k + 1^k)(n^k + 2^k)(n^k + 3^k) \dots (2n^k)}} \\ &= \lim_{n \rightarrow \infty} \frac{n^k}{e^{\log \left(\sqrt{(n^k + 1^k)(n^k + 2^k)(n^k + 3^k) \dots (2n^k)} \right)}} = \lim_{n \rightarrow \infty} \frac{n^k}{e^{\frac{1}{n} \sum_{p=1}^n \log \left(n^k \left(1 + \left(\frac{p}{n} \right)^k \right) \right)}} \\ &= \lim_{n \rightarrow \infty} \frac{n^k}{e^{\frac{1}{n} \sum_{k=1}^n \log(n^k) + \frac{1}{n} \sum_{p=1}^n \log \left(1 + \left(\frac{p}{n} \right)^k \right)}} = \lim_{n \rightarrow \infty} \frac{n^k}{e^{\log(n^k) e^{\frac{1}{n} \sum_{p=1}^n \log \left(1 + \left(\frac{p}{n} \right)^k \right)}}} \\ &= \lim_{n \rightarrow \infty} \frac{1}{e^{\frac{1}{n} \sum_{p=1}^n \log \left(1 + \left(\frac{p}{n} \right)^k \right)}} = \frac{1}{e^{\lim_{n \rightarrow \infty} \frac{1}{n} \sum_{p=1}^n \log \left(1 + \left(\frac{p}{n} \right)^k \right)}} = \frac{1}{e^{\int_0^1 \log(1+x^k) dx}} \\ &= \frac{1}{e^{\sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n} \int_0^1 x^{nk} dx}} = \frac{1}{e^{\sum_{k=1}^{\infty} \frac{(-1)^{n-1}}{n(nk+1)}}} \\ &= \frac{1}{n(nk+1)} = \frac{1}{n} - \frac{k}{nk+1} = \frac{1}{n} - \frac{1}{n + \frac{1}{k}} \\ \Omega(k) &= \frac{1}{e^{\sum_{n=1}^{\infty} (-1)^{n-1} \left(\frac{1}{n} - \frac{k}{nk+1} \right)}} = \frac{1}{e^{\sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n} - \sum_{n=1}^{\infty} \frac{(-1)^n}{n + \frac{1}{k}}}} \\ &= \frac{1}{e^{\log 2 - k + \sum_{n=1}^{\infty} \frac{(-1)^n}{n + \frac{1}{k}}}} = \frac{1}{2e^{-k} e^{\sum_{n=0}^{\infty} \frac{(-1)^n}{n + \frac{1}{k}}}} = \frac{e^k}{2 \exp \left(\Phi \left(-1, 1, \frac{1}{k} \right) \right)} \\ &= \sum_{n=1}^{\infty} \frac{(-1)^n}{n + \frac{1}{k}} = -k + \sum_{n=0}^{\infty} \frac{(-1)^n}{n + \frac{1}{k}} \end{aligned}$$

$\Phi(z, s, a) = \sum_{n=0}^{\infty} \frac{z^n}{(n+a)^s}$ denote Lerch transcendent function.

Put $k = 6$, we get:

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$$\begin{aligned}\Phi\left(-1, 1, \frac{1}{6}\right) &= \sum_{n=0}^{\infty} \frac{(-1)^n}{n + \frac{1}{6}} = \frac{1}{2} \left(\sum_{n=0}^{\infty} \frac{1}{n + \frac{1}{12}} - \sum_{n=0}^{\infty} \frac{1}{n + \frac{1}{2} + \frac{1}{12}} \right) \\ &= \frac{1}{4} \sum_{n=0}^{\infty} \frac{1}{\left(n + \frac{1}{12}\right) \left(n + \frac{1}{2} + \frac{1}{12}\right)}\end{aligned}$$

Using Gauss theorem or residue theorem, we get:

$$\begin{aligned}\Phi\left(-1, 1, \frac{1}{6}\right) &= \frac{1}{2} \left(\psi\left(\frac{1}{2} + \frac{1}{12}\right) - \psi\left(\frac{1}{12}\right) \right) = \pi + \sqrt{3} \log\left(\frac{\sqrt{3} + 1}{\sqrt{3} - 1}\right) \\ &= \pi - \sqrt{3} \log\left(\frac{(\sqrt{3} + 1)^2}{2}\right) = \pi + \sqrt{3} \log\left(\frac{4 + 2\sqrt{3}}{2}\right) = \pi + \log\left((2 + \sqrt{3})^{\sqrt{3}}\right) \\ \Omega(6) &= \frac{e^6}{2(2 + \sqrt{3})^{\sqrt{3}} e^{\pi}}\end{aligned}$$

911. Find:

$$\int_0^{\frac{\pi}{4}} x^4 \log(\sin(2x)) dx$$

Proposed by Mokhtar Khassani-Mostaganem-Algerie

Solution by Avishek Mitra-West Bengal-India

$$\begin{aligned}I &= \int_0^{\frac{\pi}{4}} x^4 \log(\sin(2x)) dx = \int_0^{\frac{\pi}{4}} x^4 \left[-\log(2) - \sum_{n=1}^{\infty} \frac{\cos(4nx)}{n} \right] dx \\ &= -\log(2) \int_0^{\frac{\pi}{4}} x^4 dx - \sum_{n=1}^{\infty} \frac{1}{n} \int_0^{\frac{\pi}{4}} x^4 \cos(4nx) dx \\ I_1 &= \int_0^{\frac{\pi}{4}} x^4 \cos(4nx) dx = \left[x^4 \frac{\sin(4nx)}{4n} \right] \Big|_0^{\frac{\pi}{4}} - 4 \int_0^{\frac{\pi}{4}} x^3 \frac{\sin(4nx)}{4n} dx\end{aligned}$$

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$$\begin{aligned}
 &= -\frac{1}{n} \int_0^{\frac{\pi}{4}} x^3 \sin(4nx) dx \\
 &= -\frac{1}{n} \left[\left(-x^3 \frac{\cos(4nx)}{4n} \right) \Big|_0^{\frac{\pi}{4}} + 3 \int_0^{\frac{\pi}{4}} x^2 \frac{\cos(4nx)}{4n} dx \right] \\
 &= -\frac{1}{n} \left[-\frac{\pi^3}{64} \cdot \frac{\cos(4nx)}{4n} + \frac{3}{4n} \int_0^{\frac{\pi}{4}} x^2 \cos(4nx) dx \right] \\
 &= \frac{(-1)^n \pi^3}{256n^2} - \frac{3}{4n^2} \left[\left(x^2 \frac{\sin(4nx)}{4n} \right) \Big|_0^{\frac{\pi}{4}} - 2 \int_0^{\frac{\pi}{4}} x \frac{\sin(4nx)}{4n} dx \right] \\
 &= \frac{(-1)^n \pi^3}{256n^2} - \frac{3}{4n^2} \left[-\frac{1}{2n} \int_0^{\frac{\pi}{4}} x \sin(4nx) dx \right] \\
 &= \frac{(-1)^n \pi^3}{256n^2} - \frac{3}{8n^3} \left[\left(-x \cdot \frac{\cos(4nx)}{4n} \right) \Big|_0^{\frac{\pi}{4}} + \int_0^{\frac{\pi}{4}} \frac{\cos(4nx)}{4n} dx \right] \\
 &= \frac{(-1)^n \pi^3}{256n^2} - \frac{3}{8n^3} \left[-\frac{\pi}{4} \cdot \frac{(-1)^n}{4n} + \frac{1}{16n^2} (\sin(4nx)) \Big|_0^{\frac{\pi}{4}} \right] = \frac{(-1)^n \pi^3}{256n^2} - \frac{3\pi}{128} \cdot \frac{(-1)^{n-1}}{n^4}
 \end{aligned}$$

$$\begin{aligned}
 I &= -\log(2) \frac{x^5}{5} \Big|_0^{\frac{\pi}{4}} + \frac{\pi^3}{256} \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n^3} - \frac{3\pi}{128} \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n^5} \\
 &= -\log(2) \frac{\pi^5}{5 \cdot 4^5} + \frac{\pi^3}{256} \eta(3) - \frac{3\pi}{128} \eta(5) \\
 &= -\log(2) \cdot \frac{\pi^5}{5120} + \frac{\pi^3}{256} \cdot \frac{3}{4} \zeta(3) - \frac{3\pi}{128} \cdot \frac{15}{16} \zeta(5) \\
 &= -\log(2) \cdot \frac{\pi^5}{5120} + \frac{3\pi^3}{1024} \zeta(3) - \frac{15\pi}{2048} \zeta(5)
 \end{aligned}$$

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912. Find without softs:

$$\Omega = \int_0^{\infty} \frac{\log(1 + x^4 + x^6 + x^{10})}{1 + 3x + 3x^2 + x^3} dx$$

Proposed by Abdul Mukhtar-Nigeria

Solution by Kamel Benaicha-Algiers-Algerie

$$\begin{aligned} \Omega &= \int_0^{+\infty} \frac{\log(1 + x^4 + x^6 + x^{10})}{1 + 3x + 3x^2 + x^3} dx = \int_0^{+\infty} \frac{\log(1 + x^4 + x^6(1 + x^4))}{(1+x)(1-x+x^2) + 3x(1+x)} dx \\ &= \int_0^{+\infty} \frac{\log((1+x^4)(1+x^6))}{(1+x)^3} dx = \int_0^{+\infty} \frac{\log(1+x^4) dx}{(1+x)^3} + \int_0^{+\infty} \frac{\log(1+x^6) dx}{(1+x)^3} \\ &\stackrel{I.B.P.}{=} 2 \int_0^{+\infty} \frac{x^3 dx}{(1+x)^2(1+x^4)} + 3 \int_0^{+\infty} \frac{x^5 dx}{(1+x)^2(1+x^6)} \end{aligned}$$

$$\frac{x^3}{(1+x)^2(1+x^4)} = \frac{a_1x^3 + a_2x^2 + a_3x + a_4}{1+x^4} + \frac{a_5}{1+x} + \frac{a_6}{(1+x)^2}$$

By comparison, we get:

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

And:

$$\frac{x^5}{(1+x)^2(1+x^6)} = \frac{b_1x^5 + b_2x^4 + b_3x^3 + b_4x^2 + b_5x + b_6}{1+x^6} + \frac{b_7}{1+x} + \frac{b_8}{2(1+x)^2}$$

By comparison, we get:

$$\frac{x^5}{(1+x)^2(1+x^6)} = \frac{1}{6} \cdot \frac{-6x^5 + 9x^4 - 6x^3 + 3x^2 - 3}{1+x^6} + \frac{1}{1+x} - \frac{1}{2(1+x)^2}$$

So:

$$\begin{aligned} \Omega &= \int_0^{+\infty} \left(\frac{1}{1+x} - \frac{x^3}{1+x^4} \right) dx + 3 \int_0^{+\infty} \left(\frac{1}{1+x} - \frac{x^5}{1+x^6} \right) dx \\ &+ \int_0^{+\infty} \frac{2x^2 - x}{1+x^4} dx - \frac{5}{2} \int_0^{+\infty} \frac{dx}{(1+x)^2} + \frac{1}{2} \int_0^{+\infty} \frac{9x^4 - 6x^3 + 3x^2 - 3}{1+x^6} dx \end{aligned}$$

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$$\begin{aligned}
 &= \log\left(\frac{1+x}{\sqrt[4]{1+x^4}}\right)\Big|_0^{+\infty} + 3\log\left(\frac{1+x}{\sqrt[6]{1+x^6}}\right)\Big|_0^{+\infty} + \int_0^{+\infty} \frac{2x^2-x}{1+x^4} dx + \frac{5}{2} \cdot \frac{1}{1+x}\Big|_0^{+\infty} + \frac{1}{2} \int_0^{+\infty} \frac{9x^4-6x^3+3x^2-3}{1+x^6} dx \\
 &= \frac{1}{4} \int_0^{+\infty} \frac{2t^{-\frac{1}{4}} - t^{-\frac{1}{2}}}{1+t} dt + \frac{1}{12} \int_0^{+\infty} \frac{9t^{-\frac{1}{6}} - 6t^{-\frac{2}{3}} + 3t^{-\frac{1}{2}} - 3t^{-\frac{5}{6}}}{1+t} dt - \frac{5}{2} \\
 &= \frac{\pi}{4} \left(\frac{2}{\sin \frac{\pi}{4}} - \frac{1}{\sin \frac{\pi}{2}} \right) + \frac{\pi}{4} \left(\frac{3}{\sin \frac{\pi}{6}} - \frac{2}{\sin \frac{2\pi}{3}} + \frac{1}{\sin \frac{\pi}{2}} - \frac{1}{\sin \frac{5\pi}{6}} \right) - \frac{5}{2} \\
 &= \frac{\pi}{4} \left(2\sqrt{2} - 1 + 6 - \frac{4\sqrt{3}}{3} + 1 - 2 \right) - \frac{5}{2} = \frac{\pi}{12} (12 + 6\sqrt{2} - 4\sqrt{3}) - \frac{5}{2}
 \end{aligned}$$

So,

$$\Omega = \int_0^{\infty} \frac{\log(1+x^4+x^6+x^{10})}{1+3x+3x^2+x^3} dx = \frac{\pi}{12} (12 + 6\sqrt{2} - 4\sqrt{3}) - \frac{5}{2}$$

913. Find:

$$\Omega = \lim_{\substack{\varepsilon \rightarrow 0 \\ \varepsilon > 0}} \left(\int_{\varepsilon}^1 \left(\frac{x \cdot \log x}{1-x^2+x^4} \right) dx \right)$$

Proposed by Vasile Mircea Popa-Romania

Solution 1 by Kamel Benaicha-Algiers-Algerie

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

$$\text{Let } z = -\ln(t) \Rightarrow t = e^{-z} \Rightarrow dt = -e^{-z} dz$$

$$\begin{aligned}
 &= -\frac{1}{4} \sum_{n=0}^{+\infty} (1)^n \int_0^{+\infty} z (e^{-(3n+2)z} + e^{-3(n+1)z}) dz = -\frac{1}{4} \sum_{n=0}^{+\infty} (1)^n \left(\frac{1}{(3n+2)^2} + \frac{1}{(3n+1)^2} \right) \\
 &= -\frac{1}{4} \left(\sum_{n=0}^{+\infty} \frac{(-1)^n}{(3n+2)^2} + \sum_{n=1}^{+\infty} \frac{(-1)^n}{(3n+1)^2} \right) = -\frac{1}{36} \left(\sum_{n=0}^{+\infty} \frac{(-1)^n}{\left(n+\frac{2}{3}\right)^2} + \sum_{n=1}^{+\infty} \frac{(-1)^n}{\left(n+\frac{1}{3}\right)^2} \right)
 \end{aligned}$$

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$$\begin{aligned}
 &= -\frac{1}{144} \left(\sum_{n=0}^{+\infty} \left(\frac{1}{\left(n + \frac{1}{3}\right)^2} + \frac{1}{\left(n + \frac{1}{6}\right)^2} - \frac{1}{\left(n + \frac{5}{6}\right)^2} - \frac{1}{\left(n + \frac{2}{3}\right)^2} \right) \right) \\
 &= -\frac{1}{144} \left(\Psi^{(1)}\left(\frac{1}{3}\right) + \Psi^{(1)}\left(\frac{1}{6}\right) - \Psi^{(1)}\left(\frac{5}{6}\right) - \Psi^{(1)}\left(\frac{2}{3}\right) \right)
 \end{aligned}$$

Solution 2 by Nelson Javier Villaherrera Lopez-El Salvador

$$\begin{aligned}
 \Omega &= \lim_{\substack{\varepsilon \rightarrow 0 \\ \varepsilon > 0}} \left(\int_{\varepsilon}^1 \left(\frac{x \cdot \log x}{1 - x^2 + x^4} \right) dx \right) = \int_0^1 \frac{x(1+x^2)\log x}{(1+x^2)(1-x^2+x^4)} dx \\
 &= \int_0^1 \frac{(x+x^3)\log x}{1+x^6} dx = \int_0^1 (x+x^3)\log x \sum_{k=1}^{\infty} (-1)^{k-1} x^{6(k-1)} dx \\
 &= \sum_{k=1}^{\infty} (-1)^{k-1} \int_0^1 x^{6(k-1)} (x+x^3) [D_a(x^a)]_{a=0} dx \\
 &= \sum_{k=1}^{\infty} (-1)^{k-1} D_a \left[\int_0^1 x^a x^{6(k-1)} (x+x^3) dx \right] \Big|_{a=0} \\
 &= \sum_{k=1}^{\infty} (-1)^{k-1} D_a \left[\int_0^1 (x^{a+6k-5} + x^{a+6k-3}) dx \right] \Big|_{a=0} \\
 &= \sum_{k=1}^{\infty} (-1)^{k-1} D_a \left[\frac{x^{a+6k-4}}{a+6k-4} + \frac{x^{a+6k-2}}{a+6k-2} \right] \Big|_0^1 \\
 &= - \sum_{k=1}^{\infty} (-1)^{k-1} D_a \left(\frac{1}{a+6k-4} + \frac{1}{a+6k-2} \right) \Big|_{a=0} \\
 &= - \sum_{k=1}^{\infty} (-1)^{k-1} \left[\frac{1}{(6k-4)^2} + \frac{1}{(6k-2)^2} \right] = -\frac{1}{4} \sum_{k=1}^{\infty} (-1)^{k-1} D_a \left[\frac{1}{(3k-2)^2} + \frac{1}{(3k-1)^2} \right] \\
 &= -\frac{1}{4} \left[\sum_{k=1}^{\infty} \frac{(-1)^{k-1}}{(3k-2)^2} + \sum_{k=1}^{\infty} \frac{(-1)^{k-1}}{(3k-1)^2} \right] = -\frac{1}{144} \left[\psi_1\left(\frac{1}{6}\right) + \psi_1\left(\frac{2}{3}\right) + \psi_1\left(\frac{1}{3}\right) - \psi_1\left(\frac{5}{6}\right) \right] \\
 &= -\frac{1}{144} \left[\psi_1\left(\frac{1}{6}\right) + \psi_1\left(1 - \frac{1}{6}\right) + \psi_1\left(\frac{1}{3}\right) + \psi_1\left(1 - \frac{1}{3}\right) - 2\psi_1\left(\frac{2}{3}\right) - 2\psi_1\left(\frac{5}{6}\right) \right]
 \end{aligned}$$

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$$\begin{aligned}
 &= -\frac{1}{144} \left\{ D_a^2 \{ \log[\Gamma(x)\Gamma(1-x)] \} \Big|_{x=\frac{1}{6}} + D_a^2 \{ \log[\Gamma(y)\Gamma(1-y)] \} \Big|_{x=\frac{1}{3}} - 2 \left[\psi_1 \left(\frac{5}{6} \right) + \psi_1 \left(\frac{2}{3} \right) \right] \right\} \\
 &= -\frac{1}{144} \left\{ D_x^2 \left\{ \log \left[\frac{\pi}{\sin(\pi x)} \right] \right\} \Big|_{x=\frac{1}{6}} + D_y^2 \left\{ \log \left[\frac{\pi}{\sin(\pi y)} \right] \right\} \Big|_{y=\frac{1}{3}} - 2 \left[\psi_1 \left(\frac{5}{6} \right) + \psi_1 \left(\frac{2}{3} \right) \right] \right\} \\
 &= -\frac{1}{144} \left\{ D_x \left[-\pi \frac{\cos(\pi x)}{\sin(\pi x)} \right] \Big|_{x=\frac{1}{6}} + D_y \left[-\pi \frac{\cos(\pi y)}{\sin(\pi y)} \right] \Big|_{x=\frac{1}{6}} - 2 \left[\psi_1 \left(\frac{5}{6} \right) + \psi_1 \left(\frac{2}{3} \right) \right] \right\} \\
 &= -\frac{1}{72} \left[\frac{8}{3} \pi^2 - \psi_1 \left(\frac{5}{6} \right) - \psi_1 \left(\frac{2}{3} \right) \right] \\
 &\quad \psi_\pi(x) = \{ \log[\Gamma(x)] \}^{(\pi+1)}
 \end{aligned}$$

Solution 3 by Tobi Joshua-Nigeria

$$\begin{aligned}
 &\int_0^1 \left(\frac{x \cdot \log x}{1-x^2+x^4} \right) dx \stackrel{x=x^2}{=} \frac{1}{4} \int_0^1 \frac{\log x}{1-x+x^2} dx \\
 &= \frac{1}{4} \int_0^1 \frac{(x+1)\log x}{(1-x+x^2)(x+1)} dx = \frac{1}{4} \int_0^1 \frac{(x+1)\log x}{x^3+1} dx \\
 &= \frac{1}{4} \frac{\partial}{\partial a} \Big|_{a=0} \int_0^1 \frac{x^{a+1} + x^a}{x^3+1} dx = \frac{1}{4} \frac{\partial}{\partial a} \Big|_{a=0} \int_0^1 (x^{a+3k} + x^{a+3k+1}) dx \sum_{k=0}^{\infty} (-1)^k \\
 &= \frac{1}{4} \frac{\partial}{\partial a} \Big|_{a=0} \sum_{k=0}^{\infty} \left(\frac{(-1)^k}{3k+a+1} + \frac{(-1)^k}{3k+a+2} \right) \\
 &= -\frac{1}{36} \left[-\sum_{k=0}^{\infty} \frac{(-1)^k}{\left(k+\frac{1}{3}\right)^2} - \sum_{k=0}^{\infty} \frac{(-1)^k}{\left(k+\frac{2}{3}\right)^2} \right] = -\frac{1}{144} \left[-\psi' \left(\frac{1}{3} \right) + \psi' \left(\frac{2}{3} \right) - \psi' \left(\frac{1}{6} \right) + \psi' \left(\frac{5}{6} \right) \right]
 \end{aligned}$$

914. Show that:

$$\int_0^1 \left\{ \frac{x^2+1}{x+2} \right\} \left\{ \frac{x+\sqrt{x}}{x+1} \right\} dx = 10\sqrt{2} \tan^{-1} \left(\frac{1}{\sqrt{2}} \right) + \log \left(\frac{59049}{4096} \right) - \pi - \frac{47}{6}$$

where $\{x\}$ = part fractional of x .

Proposed by Mokhtar Kassani-Mostaganem-Algerie

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Solution by Dawid Bialek-Poland

Using the definition of the fractional part function $\{x\} = x - [x]$, we see that:

$$\left\{ \frac{x^2 + 1}{x + 2} \right\} = \frac{x^2 + 1}{x + 2} \text{ and } \left\{ \frac{x + \sqrt{x}}{x + 1} \right\} = \frac{x + \sqrt{x}}{x + 1}, \forall 0 \leq x \leq 1;$$

So:

$$\begin{aligned} I &= \int_0^1 \left\{ \frac{x^2 + 1}{x + 2} \right\} \left\{ \frac{x + \sqrt{x}}{x + 1} \right\} dx = \int_0^1 \frac{x^2 + 1}{x + 2} \cdot \frac{x + \sqrt{x}}{x + 1} dx = \int_0^1 \frac{x^3 + (\sqrt{x})^5 + x + \sqrt{x}}{(x + 1)(x + 2)} dx \\ &= \underbrace{\int_0^1 \frac{x^3 + (\sqrt{x})^5 + x + \sqrt{x}}{(x + 1)} dx}_{I_1} + \underbrace{\int_0^1 \frac{x^3 + (\sqrt{x})^5 + x + \sqrt{x}}{(x + 2)} dx}_{I_2} \quad (1) \end{aligned}$$

$$I_1 = \int_0^1 \frac{x^3 + (\sqrt{x})^5 + x + \sqrt{x}}{(x + 1)} dx = \underbrace{\int_0^1 \frac{x^3}{x + 1} dx}_{I_{11}} + \underbrace{\int_0^1 \frac{(\sqrt{x})^5}{x + 1} dx}_{I_{12}} + \underbrace{\int_0^1 \frac{x}{x + 1} dx}_{I_{13}} + \underbrace{\int_0^1 \frac{\sqrt{x}}{x + 1} dx}_{I_{14}}$$

$$\begin{aligned} I_{11} &= \int_0^1 \frac{x^3}{x + 1} dx \stackrel{\substack{\Downarrow \\ t=x+1}}{=} \int_1^2 \frac{(t-1)^3}{t} dt = \int_1^2 \frac{t^3 - 3t^2 + 3t - 1}{t} dt \\ &= \left(\frac{t^3}{3} - \frac{3t^2}{2} + 3t - \log(t) \right) \Big|_1^2 = \frac{5}{6} - \log 2 \end{aligned}$$

$$I_{12} = \int_0^1 \frac{(\sqrt{x})^5}{x + 1} dx \stackrel{\substack{\Downarrow \\ t=(\sqrt{x})^5}}{=} \frac{2}{5} \int_0^1 \frac{(\sqrt[5]{t})^2}{1 + (\sqrt[5]{t})^2} dt = \frac{2}{5} \int_0^1 dt + \frac{2}{5} \int_0^1 \frac{1}{1 + (\sqrt[5]{t})^2} dt$$

$$\stackrel{\substack{\Downarrow \\ u=\sqrt[5]{t}}}{=} \frac{2}{5} - 2 \int_0^1 \frac{u^4}{1 + u^2} du = \frac{2}{5} - 2 \int_0^1 \frac{(u^2 - 1)(u^2 + 1) + 1}{1 + u^2} du$$

$$= \frac{2}{5} - 2 \int_0^1 (u^2 - 1) du - 2 \int_0^1 \frac{1}{1 + u^2} du = \frac{2}{5} - 2 \left(\frac{u^3}{3} - u + \tan^{-1} u \right) \Big|_0^1 = \frac{26}{15} - \frac{\pi}{2}$$

$$I_{13} = \int_0^1 \frac{x}{x + 1} dx = \int_0^1 \frac{x + 1 - 1}{x + 1} dx = (x - \log(x + 1)) \Big|_0^1 = 1 - \log 2$$

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$$I_{14} = \int_0^1 \frac{\sqrt{x}}{x+1} dx \stackrel{\substack{\equiv \\ t=\sqrt{x}}}{=} 2 \int_0^2 \frac{t^2}{1+t^2} dt = 2 \int_0^2 \frac{1+t^2-1}{1+t^2} dt = 2(t - \tan^{-1}t) \Big|_0^1 = 2 - \frac{\pi}{2}$$

$$I_1 = I_{11} + I_{12} + I_{13} + I_{14} = \frac{167}{30} - 2\log 2 - \pi \quad (2)$$

$$I_2 = \int_0^1 \frac{x^3 + (\sqrt{x})^5 + x + \sqrt{x}}{(x+2)} dx = \underbrace{\int_0^1 \frac{x^3}{x+2} dx}_{I_{21}} + \underbrace{\int_0^1 \frac{(\sqrt{x})^5}{x+2} dx}_{I_{22}} + \underbrace{\int_0^1 \frac{x}{x+2} dx}_{I_{23}} + \underbrace{\int_0^1 \frac{\sqrt{x}}{x+2} dx}_{I_{24}}$$

$$I_{21} = \int_0^1 \frac{x^3}{x+2} dx \stackrel{\substack{\equiv \\ t=x+2}}{=} \int_2^3 \frac{t^3 - 6t^2 + 12t - 8}{t} dt = \left(\frac{t^3}{3} - 3t^2 + 12t - 8\log(t) \right) \Big|_2^3 = \frac{10}{3} + \log\left(\frac{256}{6561}\right)$$

$$I_{22} = \int_0^1 \frac{(\sqrt{x})^5}{x+2} dx \stackrel{\substack{\equiv \\ t=(\sqrt{x})^5}}{=} \frac{2}{5} \int_0^1 \frac{(\sqrt[5]{t})^2}{2 + (\sqrt[5]{t})^2} dt = \frac{2}{5} \int_0^1 dt - \frac{4}{5} \int_0^1 \frac{1}{2 + (\sqrt[5]{t})^2} dt$$

$$= \frac{2}{5} \int_0^1 dt - \frac{2}{5} \int_0^1 \frac{1}{1 + \left(\frac{\sqrt[5]{t}}{\sqrt{2}}\right)^2} dt \stackrel{\substack{\equiv \\ u=\frac{\sqrt[5]{t}}{\sqrt{2}}}}{=} \frac{2}{5} - 8\sqrt{2} \int_0^{\frac{1}{\sqrt{2}}} \frac{u^4}{1+u^2} du$$

$$= \frac{2}{5} - 8\sqrt{2} \int_0^{\frac{1}{\sqrt{2}}} \frac{(u^2-1)(u^2+1) + 1}{1+u^2} du$$

$$= \frac{2}{5} - 8\sqrt{2} \int_0^{\frac{1}{\sqrt{2}}} (u^2-1) du - 8\sqrt{2} \int_0^{\frac{1}{\sqrt{2}}} \frac{1}{1+u^2} du = \frac{2}{5} - 8\sqrt{2} \left(\frac{u^3}{3} - u - \tan^{-1}u \right) \Big|_0^{\frac{1}{\sqrt{2}}} = \frac{106}{15} - 8\sqrt{2} \tan^{-1}\left(\frac{1}{\sqrt{2}}\right)$$

$$I_{23} = \int_0^1 \frac{x}{x+2} dx = \int_0^1 \frac{x+2-2}{x+2} dx = (x - 2\log(x+2)) \Big|_0^1 = 1 + \log\left(\frac{4}{9}\right)$$

$$I_{24} = \int_0^1 \frac{\sqrt{x}}{x+2} dx \stackrel{\substack{\equiv \\ t=\sqrt{x}}}{=} 2 \int_0^2 \frac{t^2}{2+t^2} dt = 2 \int_0^2 \frac{2+t^2-2}{2+t^2} dt = 2 - 2 \int_0^2 \frac{1}{1 + \left(\frac{t}{\sqrt{2}}\right)^2} dt$$

$$= 2 - 2\sqrt{2}(\tan^{-1}u) \Big|_0^{\frac{1}{\sqrt{2}}} = 2 - 2\sqrt{2} \tan^{-1}\left(\frac{1}{\sqrt{2}}\right)$$

$$I_2 = I_{21} + I_{22} + I_{23} + I_{24} = \frac{67}{5} - \log\left(\frac{59049}{1024}\right) - 10\sqrt{2} \tan^{-1}\left(\frac{1}{\sqrt{2}}\right) \quad (3)$$

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Rewriting (1) with (2) and (3), we get:

$$I = I_1 - I_2 = 10\sqrt{2}\tan^{-1}\left(\frac{1}{\sqrt{2}}\right) + \log\left(\frac{59049}{1024}\right) - \frac{47}{6} - \pi$$

915. For any $n > 0$, prove the relation:

$$\int_0^{\infty} \log(1+x^2) \cot^{-1}\left(\frac{x}{n}\right) \frac{dx}{x} = -\pi \text{Li}_2(-n)$$

Proposed by Srinivasa Raghava-AIRMC-India

Solution by Kamel Benaicha-Algiers-Algerie

$$\Omega(n) = \int_0^{\infty} \log(1+x^2) \cot^{-1}\left(\frac{x}{n}\right) \frac{dx}{x}$$

$$A(n) = \int_0^{\infty} \frac{\log(1+x^2)}{x} \cot^{-1}(nx) dx$$

$$A'(n) = - \int_0^{\infty} \frac{\log(1+x^2)}{1+n^2x^2} dx$$

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

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

$$I'(n) = 2n \int_0^{\infty} \frac{dx}{(n^2+x^2)(1+x^2)} = \frac{2n}{1-n^2} \left(\int_0^{\infty} \frac{dx}{n^2+x^2} - \int_0^{\infty} \frac{dx}{1+x^2} \right)$$

$$= \frac{n\pi}{1-n^2} \left(\frac{1}{n} - 1 \right) = \frac{\pi}{n+1} \Rightarrow I(n) = \pi \log(1+n)$$

$$A'(n) = -\pi \frac{\log(1+n)}{n} + \pi \frac{\log(n)}{n} = -\pi \frac{\log\left(1+\frac{1}{n}\right)}{n} = -\pi \frac{\log\left(1+\frac{1}{n}\right)}{\frac{1}{n}} \cdot \frac{1}{n^2}$$

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$$A(n) = \pi \int_0^{\frac{1}{n}} \frac{\log(1+t)}{t} dt = -\pi \text{Li}_2\left(-\frac{1}{n}\right)$$

$$\Omega(n) = A\left(\frac{1}{n}\right) = -\pi \text{Li}_2(-n)$$

$$\int_0^{\infty} \log(1+x^2) \cot^{-1}\left(\frac{x}{n}\right) \frac{dx}{x} = -\pi \text{Li}_2(-n)$$

916. Let $S(x) = \int_0^x \frac{(x^2+y+1)^2}{(x^2-y+1)^3} dy$ then evaluate the integral in a closed-form

$$\int_{-\infty}^{+\infty} \frac{S(x)}{x} dx$$

Proposed by Srinivasa Raghava-AIRMC-India

Solution by Kamel Benaicha-Algiers-Algerie

$$\begin{aligned} S(x) &= \int_0^x \frac{(x^2+y+1)^2}{(x^2-y+1)^3} dy \stackrel{IBP}{\cong} \frac{1}{2} \left(\left(\frac{x^2+x+1}{x^2-x+1} \right)^2 - 1 \right) - \int_0^x \frac{(x^2+y+1)^2}{(x^2-y+1)^3} dx \\ &\stackrel{IBP}{\cong} \frac{1}{2} \left(\left(\frac{x^2+x+1}{x^2-x+1} \right)^2 + 1 \right) - \left(\frac{x^2+x+1}{x^2-x+1} \right) + \int_0^x \frac{1}{x^2-y+1} dx \\ &\stackrel{IBP}{\cong} \frac{1}{2} \left(\left(\frac{x^2+x+1}{x^2-x+1} \right)^2 + 1 \right) - \left(\frac{x^2+x+1}{x^2-x+1} \right) - \log(x^2-x+1) + \log(x^2+1) \\ &= \frac{1}{2} \left(1 + \frac{2x}{x^2-x+1} \right)^2 - \left(1 + \frac{2x}{x^2-x+1} \right) - \log(x^2-x+1) + \log(x^2+1) + \frac{1}{2} \\ &= \frac{2x^2}{(x^2-x+1)^2} - \log(x^2-x+1) + \log(x^2+1) \end{aligned}$$

So:

$$\int_{-\infty}^{+\infty} \frac{S(x)}{x} dx = 2 \int_{-\infty}^{+\infty} \frac{xdx}{(x^2-x+1)^2} + \int_{-\infty}^{+\infty} \frac{\log(x^2+1) - \log(x^2-x+1)}{x} dx$$

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$$\begin{aligned}
 &= 2 \int_{-\infty}^{+\infty} \frac{x dx}{(x^2 - x + 1)^2} + \int_{-\infty}^{+\infty} \frac{\log(x^2 + 1) - \log(x^2 - x + 1)}{x} dx \\
 &\quad + \int_{-\infty}^{+\infty} \frac{\log(x^2 + x + 1) - \log(1 + x^2)}{x} dx \\
 &= \int_{-\infty}^{+\infty} \frac{(2x - 1) dx}{(x^2 - x + 1)^2} + \int_{-\infty}^{+\infty} \frac{dx}{\left(\left(x - \frac{1}{2}\right)^2 + \frac{3}{4} \right)^2} \\
 &\quad + 2 \int_{-\infty}^{+\infty} \frac{\log(x^2 + x - 1) - \log(x - x + 1^2)}{x} dx \\
 &\stackrel{z = \frac{2x-1}{\sqrt{3}}, t = \frac{1}{x}}{\cong} \frac{16}{3\sqrt{3}} \int_0^{+\infty} \frac{dt}{(t^2 + 1)^2} + 2 \int_0^1 \frac{\log\left(\frac{1-x^3}{1-x}\right) - \log\left(\frac{x^3+1}{x+1}\right)}{x} dx \\
 &= \frac{4\pi}{3\sqrt{3}} - 2 \int_0^1 \frac{\log(1-x) - \log(1+x)}{x} dx + 2 \int_0^1 \frac{\log(1-x^3) - \log(1+x^3)}{x^3} \cdot x^2 dx \\
 &= \frac{4\pi}{3\sqrt{3}} + 2(Li_2(1) - Li_2(-1)) + \frac{2}{3} \int_0^1 \frac{\log(1-t) - \log(1+t)}{t} dt \\
 &= \frac{4\pi}{3\sqrt{3}} + \frac{4}{3}(Li_2(1) - Li_2(-1)) \\
 &\int_{-\infty}^{+\infty} \frac{S(x)}{x} dx = \frac{4\pi}{3\sqrt{3}} + \frac{\pi^2}{3}
 \end{aligned}$$

Note:

$$\int_0^{+\infty} \frac{dt}{1+t^2} = \frac{\pi}{2} \stackrel{IBP}{\cong} 2 \int_0^{+\infty} \frac{t^2 dt}{(1+t^2)^2} \Rightarrow \int_0^{+\infty} \frac{t^2 dt}{(1+t^2)^2} = \frac{\pi}{4}$$

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917. Calculate:

$$\int_0^1 \frac{\tan^{-1}(x)}{x\sqrt{1+x^2}} dx - \frac{1}{2} \int_0^1 \frac{\tan^{-1}(x)}{x\sqrt{1+x}} dx - \int_0^1 \frac{1}{\sqrt{1-x^2}} \tanh^{-1} \left(x \sqrt{\frac{1-x^2}{1+x^2}} \right) dx$$

Proposed by Cornel Ioan Vălean-Romania

Solution by proposer

$$\begin{aligned} \int_0^1 \frac{\tan^{-1}(x) - \tan^{-1}(x^2)}{x\sqrt{1+x^2}} dx &= \int_0^1 \left(\int_x^1 \frac{1}{(1+x^2y^2)\sqrt{1+x^2}} dy \right) dx \\ &= \int_0^1 \left(\int_0^y \frac{1}{(1+x^2y^2)\sqrt{1+x^2}} dx \right) dy \stackrel{x \rightarrow \frac{x}{\sqrt{1+y^2}}}{=} \int_0^1 \frac{1}{1-y^2} \left(\int_0^{\frac{y}{\sqrt{1+y^2}}} \frac{1}{\left(\frac{1}{\sqrt{1-y^2}}\right)^2 - x^2} dx \right) dy \\ &= \int_0^1 \frac{1}{\sqrt{1-x^2}} \tanh^{-1} \left(x \sqrt{\frac{1-x^2}{1+x^2}} \right) dx. \text{ We conclude that:} \end{aligned}$$

$$\int_0^1 \frac{\tan^{-1}(x)}{x\sqrt{1+x^2}} dx - \frac{1}{2} \int_0^1 \frac{\tan^{-1}(x)}{x\sqrt{1+x}} dx - \int_0^1 \frac{1}{\sqrt{1-x^2}} \tanh^{-1} \left(x \sqrt{\frac{1-x^2}{1+x^2}} \right) dx = 0$$

For a slightly different approach, we can start by differentiating

$$f(y) = \int_0^1 \frac{1}{\sqrt{1-x^2}} \tanh^{-1} \left(y \sqrt{\frac{1-y^2}{1+y^2}} \right) dx$$

and integrating back from $y = 0$ to $y = x$.

918. Prove that:

$$\begin{aligned} &\int_1^{\infty} \frac{\log(x)}{x^2} \cot^{-1} \left(x + \frac{2}{x} \right) dx \\ &= \frac{1}{8} \left(8 \tan^{-1} \left(\frac{1}{3} \right) \right) - 2 \left(\log^2 2 + \log \left(\frac{5}{4} \right) \right) - \text{Li}_2 \left(-\frac{1}{4} \right) \end{aligned}$$

Proposed by Srinivasa Ragahava-AIRMC-India

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Solution 1 by Kamel Benaicha-Algiers-Algerie

$$\begin{aligned}
 \Omega &= \int_1^{\infty} \frac{\log(x)}{x^2} \cot^{-1}\left(x + \frac{2}{x}\right) dx \stackrel{t=\frac{1}{x}}{\cong} - \int_0^1 \log(t) \cot^{-1}\left(2t + \frac{1}{t}\right) dt \\
 &\stackrel{IBP}{\cong} \cot^{-1}(3) - \int_0^1 \frac{(t \log(t) - t) \left(2 - \frac{1}{t^2}\right)}{1 + \left(2t + \frac{1}{t}\right)^2} dt \\
 &= \tan^{-1}\left(\frac{1}{3}\right) - \int_0^1 \frac{2t^3 \log(t) - t \log(t) - 2t^3 + t}{1 + 5t^2 + 4t^4} dt \\
 &\stackrel{t \rightarrow t^2}{\cong} \tan^{-1}\left(\frac{1}{3}\right) - \frac{1}{16} \int_0^1 \frac{(2t-1) \log(t) - (2t-1)}{(t+1) \left(t + \frac{1}{4}\right)} dt \\
 &\quad \frac{2t-1}{(t+1) \left(t + \frac{1}{4}\right)} = \frac{a}{t+1} + \frac{b}{t + \frac{1}{4}} \dots (E) \\
 &\quad (E) \cdot (t+1), t = -1 \rightarrow a = 4; t = 0 \rightarrow b = -2 \\
 \Omega &= \tan^{-1}\left(\frac{1}{3}\right) - \left(\frac{1}{4} \int_0^1 \frac{\log(t)}{t+1} dt - \frac{1}{8} \int_0^1 \frac{\log(t)}{t + \frac{1}{4}} dt - \frac{1}{2} \int_0^1 \frac{dt}{1+t} + \frac{1}{4} \int_0^1 \frac{dt}{t + \frac{1}{4}} \right) \\
 &= \tan^{-1}\left(\frac{1}{3}\right) + \frac{1}{4} \int_0^1 \frac{\log(1+t)}{t} dt + \frac{1}{2} \int_0^1 \frac{\log(t)}{4t+1} dt + \frac{1}{2} \log 2 - \frac{1}{4} \left(\log\left(\frac{5}{4}\right) - \log\left(\frac{1}{4}\right) \right) \\
 &= \tan^{-1}\left(\frac{1}{3}\right) + \frac{1}{4} \int_0^1 \frac{\log(1+t)}{t} dt + \frac{1}{8} \int_0^4 \frac{\log\left(\frac{z}{4}\right)}{z+1} dz - \frac{1}{4} \log\left(\frac{5}{4}\right) \\
 &= \tan^{-1}\left(\frac{1}{3}\right) + \frac{1}{4} \int_0^1 \frac{\log(1+t)}{t} dt + \frac{1}{8} \int_0^4 \frac{\log(z)}{z+1} dz - \frac{1}{4} \log\left(\frac{5}{4}\right) - \frac{1}{4} \log(2) \log(5) \\
 &= \tan^{-1}\left(\frac{1}{3}\right) + \frac{1}{4} \int_0^1 \frac{\log(1+t)}{t} dt - \frac{1}{8} \int_0^4 \frac{\log(z)}{z} dz - \frac{1}{4} \log\left(\frac{5}{4}\right) \\
 &= \tan^{-1}\left(\frac{1}{3}\right) + \frac{1}{8} \int_0^1 \frac{\log(1+t)}{t} dt - \frac{1}{8} \int_{\frac{1}{4}}^1 \frac{\log\left(1 + \frac{1}{z}\right)}{z} dz - \frac{1}{4} \log\left(\frac{5}{4}\right)
 \end{aligned}$$

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$$\begin{aligned}
 &= \tan^{-1}\left(\frac{1}{3}\right) + \frac{1}{8} \int_0^1 \frac{\log(1+t)}{t} dt - \frac{1}{8} \int_0^1 \frac{\log(1+z)}{z} dz - \frac{1}{8} \int_{\frac{1}{4}}^0 \frac{\log(1+z)}{z} dz - \frac{1}{8} \int_{\frac{1}{4}}^1 \frac{\log(z)}{z} dz - \frac{1}{4} \log\left(\frac{5}{4}\right) = \\
 &= \tan^{-1}\left(\frac{1}{3}\right) + \frac{1}{8} \int_0^{\frac{1}{4}} \frac{\log(1+z)}{z} dz - \frac{1}{16} \log^2 4 - \frac{1}{4} \log\left(\frac{5}{4}\right) \\
 &= \tan^{-1}\left(\frac{1}{3}\right) - \frac{1}{8} \operatorname{Li}_2\left(-\frac{1}{4}\right) + \frac{1}{4} \log^2(2) \\
 &= \frac{1}{8} \left(\tan^{-1}\left(\frac{1}{3}\right) - 2 \left(\log^2(2) + \log\left(\frac{5}{4}\right) \right) - \operatorname{Li}_2\left(-\frac{1}{4}\right) \right)
 \end{aligned}$$

Solution 2 by Dawid Bialek-Poland

$$\begin{aligned}
 &\int_1^{\infty} \frac{\log(x)}{x^2} \cot^{-1}\left(x + \frac{2}{x}\right) dx \stackrel{\substack{\cot^{-1}(x) = \tan^{-1}\left(\frac{1}{x}\right) \\ x > 0}}{\cong} \int_1^{\infty} \frac{\log(x)}{x^2} \tan^{-1}\left(\frac{x}{x^2 + 2}\right) dx \\
 &\stackrel{x = \frac{1}{t}}{\cong} - \int_0^1 \log(t) \tan^{-1}\left(\frac{t}{1 + 2t^2}\right) dt = - \int_0^1 \log(t) \tan^{-1}\left(\frac{2t - t}{1 + (2t)t}\right) dt \\
 &\stackrel{(*)}{\cong} \int_0^1 \log(t) \tan^{-1}(t) dt - \int_0^1 \log(t) \tan^{-1}(2t) dt = I_1 - I_2 \dots \dots (1) \\
 I(a) &= \int_0^1 \log(t) \tan^{-1}(a \cdot t) dt \stackrel{IBP}{\cong} \left[\log(t) \cdot \left(t \cdot \tan^{-1}(a \cdot t) - \frac{\log(1 + a^2 \cdot t^2)}{2a} \right) \right]_0^1 \\
 &\quad - \int_0^1 \tan^{-1}(a \cdot t) dt + \frac{1}{2a} \int_0^1 \frac{\log(1 + a^2 \cdot t^2)}{t} dt = \\
 &= \left[t \cdot \tan^{-1}(a \cdot t) \cdot \frac{\log(1 + a^2 \cdot t^2)}{2a} \right]_0^1 + \frac{1}{2a} \int_0^1 \frac{\log(1 + a^2 \cdot t^2)}{t} dt \\
 &= \frac{\log(1 + a^2)}{2a} - \tan^{-1}(a) + \frac{1}{2a} \int_0^1 \frac{\log(1 + a^2 \cdot t^2)}{t} dt
 \end{aligned}$$

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$$\begin{aligned}
 & \stackrel{a^2 \cdot t^2 = -u}{\cong} \frac{\log(1+a^2)}{2a} - \tan^{-1}(a) - \frac{1}{4a} \left(\underbrace{- \int_0^{-a^2} \frac{\log(1-u)}{u} du}_{Li_2(u)} \right) \\
 & = \frac{\log(1+a^2)}{2a} - \tan^{-1}(a) - \frac{1}{4a} [Li_2(u)]_0^{-a^2} \\
 & = \frac{\log(1+a^2)}{2a} - \tan^{-1}(a) - \frac{Li_2(-a^2)}{4a} \dots \dots (**) \\
 I_1 = I(a=1) & \stackrel{(**)}{\cong} \frac{\log(2)}{2} - \tan^{-1}(1) - \frac{Li_2(-1)}{4} \\
 I_2(a=2) & \stackrel{(**)}{\cong} \frac{\log(5)}{4} - \tan^{-1}(2) - \frac{Li_2(-4)}{8} \dots \dots (2) \\
 & \int_1^{\infty} \frac{\log(x)}{x^2} \cot^{-1}\left(x + \frac{2}{x}\right) dx = I_1 - I_2 \\
 & = \frac{Li_2(-4)}{8} - \frac{Li_2(-1)}{4} + \tan^{-1}(2) - \tan^{-1}(1) + \frac{\log(2)}{2} - \frac{\log(5)}{4} \\
 & \stackrel{(*)}{\cong} \frac{Li_2(-4)}{8} - \frac{Li_2(-1)}{4} + \tan^{-1}\left(\frac{1}{3}\right) - \frac{1}{4} \log\left(\frac{5}{4}\right) \\
 & \stackrel{(**)}{\cong} \frac{1}{8} \left(8 \tan^{-1}\left(\frac{1}{3}\right) \right) - 2 \left(\log^2 2 + \log\left(\frac{5}{4}\right) \right) - Li_2\left(-\frac{1}{4}\right)
 \end{aligned}$$

919. Evaluate the integral in a closed form:

$$\int_0^{\frac{\pi}{2}} \left(\log(\tan x) + \log^2(\tan x) + \log^3(\tan x) \right) \sin^3(2x) dx$$

Proposed by Srinivasa Raghava-AIRMC-India

Solution 1 by Tobi Josua-Nigeria

$$I = \int_0^{\frac{\pi}{2}} \left(\log(\tan x) + \log^2(\tan x) + \log^3(\tan x) \right) \sin^3(2x) dx$$

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$$\begin{aligned}
 &= \int_0^{\frac{\pi}{2}} \left(\sum_{k=1}^3 \frac{\partial^k}{\partial s^k} \right)_{s=0} (\tan x)^s \sin^3(2x) dx = 8 \int_0^{\frac{\pi}{2}} \left(\sum_{k=1}^3 \frac{\partial^k}{\partial s^k} \right)_{s=0} \left(\frac{\sin x}{\cos x} \right)^s \sin^3 x \cos^3 x dx \\
 &= 8 \int_0^{\frac{\pi}{2}} \left(\sum_{k=1}^3 \frac{\partial^k}{\partial s^k} \right)_{s=0} \sin^{3-s} x \cos^{3+s} x dx = 8 \left(\sum_{k=1}^3 \frac{\partial^k}{\partial s^k} \right)_{s=0} \int_0^{\frac{\pi}{2}} \sin^{3-s} x \cos^{3+s} x dx
 \end{aligned}$$

Recall that: $\int_0^{\frac{\pi}{2}} \cos^a(x) \sin^b(x) dx = \frac{\Gamma(\frac{a+1}{2}) \Gamma(\frac{b+1}{2})}{2\Gamma(\frac{a+b+2}{2})}$, $a, b \geq 0$

$$\begin{aligned}
 I &= 8 \left(\frac{\partial}{\partial s} + \frac{\partial^2}{\partial s^2} + \frac{\partial^3}{\partial s^3} \right)_{s=0} \frac{\Gamma\left(\frac{s+4}{2}\right) \Gamma\left(\frac{4-s}{2}\right)}{2\Gamma\left(\frac{8}{2}\right)} \\
 &= \frac{4}{6} \left(\frac{\partial}{\partial s} + \frac{\partial^2}{\partial s^2} + \frac{\partial^3}{\partial s^3} \right)_{s=0} \Gamma\left(\frac{s+4}{2}\right) \Gamma\left(\frac{4-s}{2}\right) = \\
 &= \frac{4}{6} \left[\left(\frac{\partial}{\partial s} \right)_{s=0} \Gamma\left(\frac{s+4}{2}\right) \Gamma\left(\frac{4-s}{2}\right) + \left(\frac{\partial^2}{\partial s^2} \right)_{s=0} \Gamma\left(\frac{s+4}{2}\right) \Gamma\left(\frac{4-s}{2}\right) + \left(\frac{\partial^3}{\partial s^3} \right)_{s=0} \Gamma\left(\frac{s+4}{2}\right) \Gamma\left(\frac{4-s}{2}\right) \right]
 \end{aligned}$$

All odd derivate is zero for symmetric case

$$\begin{aligned}
 I &= \frac{4}{6} \left[0 + \left(\frac{\partial^2}{\partial s^2} \right)_{s=0} \Gamma\left(\frac{s+4}{2}\right) \Gamma\left(\frac{4-s}{2}\right) + 0 \right] \\
 &= \frac{4}{6} \left[\frac{1}{4} \Gamma\left(\frac{s+4}{2}\right) \Gamma\left(\frac{4-s}{2}\right) \left\{ \left(H_{\frac{2-s}{2}} - H_{\frac{s+2}{2}} \right)^2 + \psi'\left(\frac{4-s}{2}\right) + \psi'\left(\frac{4+s}{2}\right) \right\} \right]_{s=0} \\
 &= \frac{1}{6} [\Gamma(2)\Gamma(2)\{2\psi'(2)\}] = \left[\left(\frac{\pi^2 - 6}{18} \right) \right]
 \end{aligned}$$

Solution 2 by Ekpo Samuel-Nigeria

$$\sin(2x) = \frac{2 \tan x}{1 + \tan^2 x}$$

Consider:

$$I(n) = \int_0^{\frac{\pi}{2}} (\log^n(\tan(x))) \sin^3(2x) dx$$

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$$= \int_0^{\frac{\pi}{2}} (\log^n(\tan(x))) \left(\frac{2\tan(x)}{1+\tan^2(x)} \right)^3 dx \stackrel{u=\tan x}{\cong} 8 \int_0^{\infty} (\log^n(u)) \left(\frac{2u}{1+u^2} \right)^3 \frac{du}{1+u^2}$$

$$= 8 \int_0^{\infty} (\log^n(u)) \frac{u^3}{(1+u^2)^4} du \stackrel{u=x}{\cong} 8 \frac{\partial^n}{\partial a^n} \int_0^{\infty} \frac{x^{3+a}}{(1+x^2)^4} dx \Big|_{a=0}$$

$$\therefore \int_0^{\infty} x^{m-1} (1+x^k)^{-n} dx = \frac{1}{k} \beta\left(\frac{m}{k}, n - \frac{m}{k}\right)$$

$$\text{Hence } I(n) = 8 \frac{\partial^n}{\partial a^n} \left\{ \frac{1}{2} \beta\left(\frac{4+a}{2}, 4 - \frac{4+a}{2}\right) \right\} = 4 \frac{\partial^n}{\partial a^n} \left\{ \beta\left(\frac{4+a}{2}, \frac{4-a}{2}\right) \right\}$$

$$I(1) = \int_0^{\frac{\pi}{2}} (\log(\tan(x))) \sin^3(2x) dx = 4 \frac{\partial^n}{\partial a^n} \left\{ \beta\left(\frac{4+a}{2}, \frac{4-a}{2}\right) \right\} \Big|_{a=0}$$

$$= 4 \frac{\partial^n}{\partial a^n} \left\{ \beta\left(\frac{4+a}{2}, \frac{4-a}{2}\right) \right\} \left(\psi\left(\frac{4+a}{2}\right) - \psi\left(\frac{4-a}{2}\right) \right) \Big|_{a=0}$$

$$= \left\{ \beta\left(\frac{4+a}{2}, \frac{4-a}{2}\right) \right\} \left(\left(\psi\left(\frac{4+a}{2}\right) - \psi\left(\frac{4-a}{2}\right) \right)^2 + \left(\psi'\left(\frac{4+a}{2}\right) + \psi'\left(\frac{4-a}{2}\right) \right) \right) \Big|_{a=0}$$

$$\text{When } a = 0; I(2) = \left\{ \beta(2, 2) \right\} \left((\psi(2) - \psi(2))^2 + (\psi'(2) + \psi'(2)) \right) = \frac{1}{3} \left(\frac{\pi^2}{6} - 1 \right)$$

$$\int_0^{\frac{\pi}{2}} (\log^2(\tan(x))) \sin^3(2x) dx = \frac{1}{3} \left(\frac{\pi^2}{6} - 1 \right)$$

$$\int_0^{\frac{\pi}{2}} (\log^3(\tan(x))) \sin^3(2x) dx = 4 \frac{\partial^3}{\partial a^3} \left\{ \beta\left(\frac{4+a}{2}, \frac{4-a}{2}\right) \right\} \Big|_{a=0}$$

$$= 4 \frac{\partial}{\partial a} \left\{ \beta\left(\frac{4+a}{2}, \frac{4-a}{2}\right) \right\} \left(\left(\psi\left(\frac{4+a}{2}\right) - \psi\left(\frac{4-a}{2}\right) \right)^2 + \left(\psi'\left(\frac{4+a}{2}\right) + \psi'\left(\frac{4-a}{2}\right) \right) \right) \Big|_{a=0}$$

$$= \left\{ \beta\left(\frac{4+a}{2}, \frac{4-a}{2}\right) \right\} \left(\frac{1}{2} \left(2 \left(\psi\left(\frac{4+a}{2}\right) - \psi\left(\frac{4-a}{2}\right) \right) \left(\psi'\left(\frac{4+a}{2}\right) - \psi'\left(\frac{4-a}{2}\right) \right) \right) \right) \Big|_{a=0}$$

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$$\left(\left(\psi\left(\frac{4+a}{2}\right) - \psi\left(\frac{4-a}{2}\right) \right)^2 + \left(\psi'\left(\frac{4+a}{2}\right) + \psi'\left(\frac{4-a}{2}\right) \right) \right) \frac{1}{2} \left\{ \beta\left(\frac{4+a}{2}, \frac{4-a}{2}\right) \right\} \left(\psi\left(\frac{4+a}{2}\right) - \psi\left(\frac{4-a}{2}\right) \right) - \psi^4 - a2a = 0$$

$$a = 0; I(3) = 0; \int_0^{\frac{\pi}{2}} \left(\log^3(\tan(x)) \right) \sin^3(2x) dx = 0$$

$$\text{Hence: } I(1) + I(2) + I(3) = \frac{1}{3} \left(\frac{\pi^2}{6} - 1 \right)$$

$$I = \int_0^{\frac{\pi}{2}} \left(\log(\tan x) + \log^2(\tan x) + \log^3(\tan x) \right) \sin^3(2x) dx = \frac{1}{3} \left(\frac{\pi^2}{6} - 1 \right)$$

Solution 3 by Kamel Benaicha-Algiers-Algerie

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

$$\text{Put: } t = \tan x, \sin(2x) = 2 \sin x \cos x = \frac{2}{1+t^2} \left(\cos x = \frac{1}{\sqrt{1+t^2}} \right)$$

$$\Omega = 2^3 \int_0^{+\infty} \frac{\log(t) + \log^2(t) + \log^3(t)}{(1+t^2)^4} t^3 dt \stackrel{t=\frac{1}{z}}{\cong} 2^3 \int_0^{+\infty} \frac{-\log(z) + \log^2(z) - \log^3(z)}{(1+z^2)^4} z^3 dz$$

$$\Omega = 2^3 \int_0^{+\infty} \frac{\log^2(t)}{(1+t^2)^4} t^3 dt \stackrel{z=t^2}{\cong} \int_0^{+\infty} \frac{z \log^2(z)}{(1+z)^4} dz = \int_0^{+\infty} \frac{t \log^2 t}{(1+t)^4} dt$$

$$\stackrel{IBP}{\cong} \frac{1}{3} \int_0^{+\infty} \frac{2 \log(t) + \log^2(t)}{(1+t)^3} dt \stackrel{t=\frac{1}{x}}{\cong} \frac{1}{3} \int_0^{+\infty} \frac{x (\log^2(x) - 2 \log(x))}{(1+x)^3} dx$$

$$\stackrel{IBP}{\cong} \frac{1}{6} \int_0^{+\infty} \frac{\log^2(x) - 2}{(1+x)^2} dx = \frac{1}{6} \int_0^{+\infty} \frac{\log^2(x)}{(1+x)^2} dx + \frac{1}{3} \cdot \frac{1}{1+x} \Big|_0^{+\infty} = \frac{1}{6} \int_0^{+\infty} \frac{\log^2(x)}{(1+x)^2} dx - \frac{1}{3}$$

Or:

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$$\begin{aligned}
 I &= \int_0^{+\infty} \frac{\log^2(x)}{(1+x)^2} dx = \int_0^1 \frac{\log^2(x)}{(1+x)^2} dx + \int_1^{+\infty} \frac{\log^2(x)}{(1+x)^2} dx \\
 &= 2 \int_0^1 \frac{\log^2(x)}{(1+x)^2} dx \stackrel{IBP}{=} 2 \left(\lim_{\varepsilon \rightarrow 0_+} \left(\frac{\log^2(\varepsilon)}{\varepsilon} + 2 \int_{\varepsilon}^1 \frac{\log(t)}{t(1+t)} dt \right) \right) \\
 &= 2 \left(\lim_{\varepsilon \rightarrow 0_+} \left(\frac{\log^2(\varepsilon)}{\varepsilon} + 2 \int_{\varepsilon}^1 \frac{\log(t)}{t} dt - 2 \int_{\varepsilon}^1 \frac{\log(t)}{1+t} dt \right) \right) \\
 &= 2 \left(\lim_{\varepsilon \rightarrow 0_+} \left(-\frac{\varepsilon \log^2 \varepsilon}{1+\varepsilon} \right) - 2 \int_{\varepsilon}^1 \frac{\log(t)}{1+t} dt \right) = -4Li_2(-1) = \frac{\pi^2}{3} \\
 \Omega &= \frac{1}{6}I - \frac{1}{3} = \frac{\pi^2}{18} - \frac{1}{3}
 \end{aligned}$$

$$\int_0^{\frac{\pi}{2}} (\log(\tan x) + \log^2(\tan x) + \log^3(\tan x)) \sin^3(2x) dx = \frac{\pi^2}{18} - \frac{1}{3}$$

Solution 4 by Kamel Benaicha-Algiers-Algerie

$$\begin{aligned}
 \Omega &= \int_0^{\frac{\pi}{2}} (\log(\tan x) + \log^2(\tan x) + \log^3(\tan x)) \sin^3(2x) dx \\
 I(\alpha) &= \int_0^{\frac{\pi}{2}} \tan^{\alpha}(x) \sin^3(2x) dx = 2^3 \int_0^{+\infty} \sin^{3+\alpha}(x) \cos^{3-\alpha}(x) dx \\
 &= 2^3 \int_0^{+\infty} \sin^{2(2+\frac{\alpha}{2})-1}(x) \cos^{2(2-\frac{\alpha}{2})-1}(x) dx = 4 \frac{\Gamma(2+\frac{\alpha}{2})\Gamma(2-\frac{\alpha}{2})}{\Gamma(4)} \\
 &= \frac{2}{3} \Gamma(2+\frac{\alpha}{2})\Gamma(2-\frac{\alpha}{2}) \\
 \Omega &= \frac{dI(\alpha)}{d\alpha} + \frac{d^2I(\alpha)}{d\alpha^2} + \frac{d^3I(\alpha)}{d\alpha^3} \Big|_{\alpha=0} = \frac{2}{3} \left(\frac{1}{4} 2\Gamma^2(2)\psi'(2) \right) = \frac{1}{3} \psi'(2) \\
 &= \frac{1}{3} (\psi(1+x))' \Big|_{x=1} = \frac{\pi^2}{18} - \frac{1}{3}
 \end{aligned}$$

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$$\int_0^{\frac{\pi}{2}} (\log(\tan x) + \log^2(\tan x) + \log^3(\tan x)) \sin^3(2x) dx = \frac{\pi^2}{18} - \frac{1}{3}$$

Note:

$$\frac{dI(\alpha)}{d\alpha} = \frac{1}{2} \left(\psi\left(2 + \frac{\alpha}{2}\right) - \psi\left(2 - \frac{\alpha}{2}\right) \right) \Gamma\left(2 + \frac{\alpha}{2}\right) \Gamma\left(2 - \frac{\alpha}{2}\right)$$

$$\frac{d^2I(\alpha)}{d\alpha^2} = \Gamma\left(2 + \frac{\alpha}{2}\right) \Gamma\left(2 - \frac{\alpha}{2}\right) \left(\left(\psi\left(2 + \frac{\alpha}{2}\right) - \psi\left(2 - \frac{\alpha}{2}\right) \right)^2 + \left(\psi'\left(2 + \frac{\alpha}{2}\right) + \psi'\left(2 - \frac{\alpha}{2}\right) \right) \right)$$

$$\frac{d^3I(\alpha)}{d\alpha^3} = \frac{1}{8} \Gamma\left(2 + \frac{\alpha}{2}\right) \Gamma\left(2 - \frac{\alpha}{2}\right) \cdot$$

$$\cdot \left(\left(\psi\left(2 + \frac{\alpha}{2}\right) - \psi\left(2 - \frac{\alpha}{2}\right) \right)^3 + 2 \left(\psi'\left(2 + \frac{\alpha}{2}\right) - \psi'\left(2 - \frac{\alpha}{2}\right) \right) \right) \cdot \left(\psi'\left(2 + \frac{\alpha}{2}\right) - \psi'\left(2 - \frac{\alpha}{2}\right) \right) \\ + \left(\psi'\left(2 + \frac{\alpha}{2}\right) - \psi'\left(2 - \frac{\alpha}{2}\right) \right) \left(\psi\left(2 + \frac{\alpha}{2}\right) - \psi\left(2 - \frac{\alpha}{2}\right) \right) + \left(\psi''\left(2 + \frac{\alpha}{2}\right) - \psi''\left(2 - \frac{\alpha}{2}\right) \right)$$

$$\Omega = \frac{dI(\alpha)}{d\alpha} \Big|_{\alpha=0} = 0,$$

$$\frac{d^2I(\alpha)}{d\alpha^2} \Big|_{\alpha=0} = \frac{1}{4} (2\Gamma^2(2)\psi''(2)) = \frac{1}{2} (\zeta(2) - 1)$$

$$\frac{d^3I(\alpha)}{d\alpha^3} \Big|_{\alpha=0} = 0$$

920. Find:

$$\Omega(a) = \int_0^{\infty} \frac{x}{(1+x^4)(1+ax)} dx, a > 0$$

Proposed by Vasile Mircea Popa-Romania

Solution by Sergio Esteban-Argentina

$$\Omega(a) = \int_0^{\infty} \frac{x}{(1+x^4)(1+ax)} dx; \quad \Omega = \int \frac{x}{(1+x^4)(1+ax)} dx$$

By partial factors

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$$\Omega = \frac{1}{a^4 + 1} \int \underbrace{\frac{a^2 x^3 - ax^2 + x + a^3}{x^4 + 1}}_{\Omega_1} dx - \frac{a^3}{a^4 + 1} \int \underbrace{\frac{1}{ax + 1}}_{\Omega_2} dx$$

$$\Omega_1 = \int \frac{a^2 x^3 - ax^2 + x + a^3}{x^4 + 1} dx = \int \frac{a^2 x^3 - ax^2 + x + a^3}{(x^2 - \sqrt{2}x + 1)(x^2 + \sqrt{2}x + 1)} dx = \frac{1}{2\sqrt{2}} (I_1 - I_2)$$

$$I_1 = \int \frac{a(a^2 + \sqrt{2}a + 1)x + \sqrt{2}a^3 + a^2 - 1}{x^2 + \sqrt{2}x + 1} dx$$

$$I_2 = \int \frac{a(a^2 - \sqrt{2}a + 1)x - \sqrt{2}a^3 + a^2 - 1}{x^2 - \sqrt{2}x + 1} dx$$

We calculate I_1 but we note that: $a(a^2 + \sqrt{2}a + 1)x + \sqrt{2}a^3 + a^2 - 1$ can be written

$$\text{as } \frac{a(a^2 + \sqrt{2}a + 1)}{2} (2x + \sqrt{2}) + \sqrt{2}a^3 - \frac{a(a^2 + \sqrt{2}a + 1)}{\sqrt{2}} + a^2 - 1$$

$$\begin{aligned} I_1 &= \frac{a(a^2 + \sqrt{2}a + 1)}{\sqrt{2}} \int \frac{2x + \sqrt{2}}{x^2 + \sqrt{2}x + 1} dx + \left(\sqrt{2}a^3 - \frac{a(a^2 + \sqrt{2}a + 1)}{\sqrt{2}} + a^2 - 1 \right) \int \frac{1}{x^2 + \sqrt{2}x + 1} dx \\ &= \frac{a(a^2 + \sqrt{2}a + 1)}{\sqrt{2}} \log(x^2 + \sqrt{2}x + 1) + \left(\sqrt{2}a^3 - \frac{a(a^2 + \sqrt{2}a + 1)}{\sqrt{2}} + a^2 - 1 \right) \sqrt{2} \tan^{-1}(\sqrt{2}x + 1) \end{aligned}$$

We calculate I_2

Analogously we can notice that $a(a^2 - \sqrt{2}a + 1)x - \sqrt{2}a^3 + a^2 - 1$ can be written as

$$\frac{a(a^2 - \sqrt{2}a + 1)}{2} (2x - \sqrt{2}) - \sqrt{2}a^3 + \frac{a(a^2 - \sqrt{2}a + 1)}{\sqrt{2}} + a^2 - 1$$

We separate the denominator as above and we have

$$\begin{aligned} I_2 &= \frac{a(a^2 - \sqrt{2}a + 1)}{2} \log(x^2 - \sqrt{2}x + 1) \\ &+ \left(-\sqrt{2}a^3 + \frac{a(a^2 - \sqrt{2}a + 1)}{\sqrt{2}} + a^2 - 1 \right) \sqrt{2} \tan^{-1}(\sqrt{2}x - 1) \end{aligned}$$

We calculate

$$\Omega_2 = \int \frac{1}{ax+1} dx \text{ by substitution } u = ax + 1; \frac{du}{a} = dx$$

$$\Omega_2 = \frac{\log(ax+1)}{a} \text{ then, ordering and simplifying}$$

$$\Omega = \frac{1}{a^4 + 1} (I_1 - I_2) \cdot \frac{1}{2\sqrt{2}} - \frac{a^3}{a^4 + 1} \cdot \frac{\log(ax + 1)}{a} + C$$

$$= [-4\sqrt{2}a^2(\log(ax + 1)) + a(a^2 + \sqrt{2}a + 1)\log(x^2 + \sqrt{2}x + 1)]$$

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$$-a(a^2 - \sqrt{2}a + 1)\log(x^2 - \sqrt{2}x + 1) + 2(a^3 - a - \sqrt{2})\tan^{-1}(\sqrt{2}x + 1) \\ + 2(a^3 - a + \sqrt{2})\tan^{-1}(\sqrt{2}x - 1)] \cdot \frac{1}{4\sqrt{2}(a^4 + 1)} + C$$

$$\Omega(a) = \int_0^{\infty} \frac{x}{(ax + 1)(x^4 + 1)} dx = \frac{-4a^2 \log(a) + a^3 \pi \sqrt{2} - a\sqrt{2}\pi + \pi}{4(a^4 + 1)}$$

921. Find without softs:

$$\Omega = \int_{\frac{\pi}{6}}^{\frac{\pi}{4}} \log\left(\frac{e^{\sqrt{x^2+1}}}{2 - \sqrt{3} + \tan x}\right) dx$$

Proposed by Radu Diaconu-Romania

Solution by Ravi Prakash-New Delhi-India

$$\Omega = \int_{\frac{\pi}{6}}^{\frac{\pi}{4}} \log\left(\frac{e^{\sqrt{x^2+1}}}{2 - \sqrt{3} + \tan x}\right) dx = \Omega_1 - \Omega_2$$

$$\Omega_1 = \int_{\frac{\pi}{6}}^{\frac{\pi}{4}} \log(e^{\sqrt{x^2+1}}) dx = \int_{\frac{\pi}{6}}^{\frac{\pi}{4}} \sqrt{x^2 + 1} dx = \left[\frac{1}{2} x \sqrt{x^2 + 1} + \frac{1}{2} \log(x + \sqrt{x^2 + 1}) \right] \Big|_{\frac{\pi}{6}}^{\frac{\pi}{4}}$$

$$= \frac{\pi}{8} \sqrt{\frac{\pi^2}{16} + 1} + \frac{1}{2} \log\left(\frac{\pi}{4} + \sqrt{\frac{\pi^2}{16} + 1}\right) - \frac{\pi}{12} \sqrt{\frac{\pi^2}{36} + 1} - \frac{1}{2} \log\left(\frac{\pi}{6} + \sqrt{\frac{\pi^2}{36} + 1}\right)$$

$$\Omega_2 = \int_{\frac{\pi}{6}}^{\frac{\pi}{4}} \log(2 - \sqrt{3} + \tan x) dx = \int_{\frac{\pi}{6}}^{\frac{\pi}{4}} \log\left((2 - \sqrt{3}) + \tan\left(\frac{\pi}{4} + \frac{\pi}{6} - x\right)\right) dx$$

$$= \int_{\frac{\pi}{6}}^{\frac{\pi}{4}} \log\left((2 - \sqrt{3}) + \frac{2 + \sqrt{3} - \tan x}{1 + (2 + \sqrt{3})\tan x}\right) dx$$

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$$\begin{aligned}
 &= \int_{\frac{\pi}{6}}^{\frac{\pi}{4}} \log \left(\frac{(2 - \sqrt{3}) + \tan x + 2 + \sqrt{3} - \tan x}{1 + (2 + \sqrt{3}) \tan x} \right) dx \\
 &= \int_{\frac{\pi}{6}}^{\frac{\pi}{4}} \log \left(\frac{\frac{4}{2 + \sqrt{3}}}{2 - \sqrt{3} + \tan x} \right) dx = \left(\frac{\pi}{4} - \frac{\pi}{6} \right) \log \left(\frac{4}{2 + \sqrt{3}} \right) - \Omega_2 \\
 &\Rightarrow \Omega_2 = \frac{\pi}{24} \log \left(\frac{4}{2 + \sqrt{3}} \right). \text{ Thus}
 \end{aligned}$$

$$\Omega = \frac{\pi}{32} \sqrt{\pi^2 + 16} + \frac{1}{2} \log \left(\frac{\pi}{4} + \sqrt{\frac{\pi^2}{16} + 1} \right) - \frac{\pi}{72} \sqrt{\pi^2 + 1} - \frac{1}{2} \log \left(\frac{\pi}{6} + \sqrt{\frac{\pi^2}{36} + 1} \right) - \frac{\pi}{24} \log \left(\frac{4}{2 + \sqrt{3}} \right)$$

922. Find without softs:

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

Proposed by Precious Itsuokor-Nigeria

Solution by Zaharia Burghilea-Romania

$$\begin{aligned}
 \Omega &= \int_0^1 \frac{\log^2(1+x) - \log x \log(1+x) - \log(1-x) \log(1+x)}{1+x^2} dx \\
 &= - \int_0^1 \frac{\log(1+x) \left(\log \left(\frac{1-x}{1+x} \right) + \log x \right)}{1+x^2} dx \stackrel{x \rightarrow \frac{1-x}{1+x}}{\cong} \\
 &\quad - \int_0^1 \frac{\log(1+x) \left(\log x + \log \left(\frac{1-x}{1+x} \right) \right)}{1+x^2} dx \\
 2\Omega &= -2 \log 2 \int_0^1 \frac{\log x + \log \left(\frac{1-x}{1+x} \right)}{1+x^2} dx \stackrel{x \rightarrow \frac{1-x}{1+x}}{\implies} \\
 &\quad \int_0^1 \frac{\log \left(\frac{1-x}{1+x} \right)}{1+x^2} dx = \int_0^1 \frac{\log x}{1+x^2} dx \Rightarrow
 \end{aligned}$$

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$$\Omega = -\frac{\log 2}{2} \cdot 2 \int_0^1 \frac{\log x}{1+x^2} dx$$

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

$\Rightarrow \Omega = G \log 2$, where G is Catalan's constant.

923. For any positive integer $n \geq 1$, prove that:

$$\int_0^{\infty} \frac{\sin x \cdot \sin^n \left(\frac{x}{n}\right)}{x^{n+1}} dx = \frac{\pi}{2n^n}$$

Proposed by Srinivasa Raghava-AIRMC-India

Solution by Kamel Benaicha-Algiers-Algerie

$$I_n = \int_0^{\infty} \frac{\sin x \cdot \sin^n \left(\frac{x}{n}\right)}{x^{n+1}} dx \stackrel{x=nt}{=} \frac{1}{n^n} \int_0^{+\infty} \frac{\sin(nt) \cdot \sin^n t}{t^{n+1}} dt$$

$$\text{Put: } u_n = \int_0^{+\infty} \frac{\sin(nt) \cdot \sin^n t}{t^{n+1}} dt \stackrel{IBP}{=} \int_0^{+\infty} \frac{\sin((n+1)t) \cdot \sin^{n-1} t}{t^n} dt$$

$$u_{n-1} = \int_0^{+\infty} \frac{\sin((n-1)t) \cdot \sin^{n-1} t}{t^n} dt$$

$$u_n + u_{n-1} = 2 \int_0^{+\infty} \frac{\sin(nt) \cdot \cos t \cdot \sin^{n-1} t}{t^n} dt \quad (1)$$

$$u_n - u_{n-1} = 2 \int_0^{+\infty} \frac{\cos(nt) \cdot \sin^n t}{t^n} dt \quad (2)$$

$$(1) + (2) \Leftrightarrow 2u_n = 2 \int_0^{+\infty} \frac{\sin((n+1)t) \cdot \sin^{n-1} t}{t^n} dt + 2 \int_0^{+\infty} \frac{\cos(nt) \cdot \sin^n t}{t^n} dt$$

$$\int_0^{+\infty} \frac{\cos(nt) \cdot \sin^n t}{t^n} dt = u_n - u_{n-1} = 0$$

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So, $u_n = u_{n-1}, \forall n \geq 2$

$$u_n = u_1 = \int_0^{+\infty} \frac{\sin(3t)}{t} dt \stackrel{z=3t}{=} \int_0^{+\infty} \frac{\sin z}{z} dz = \frac{\pi}{2}$$

So, $I_n = \frac{u_n}{n^n} = \frac{\pi}{2n^n}, \forall n \geq 1$

$$\int_0^{\infty} \frac{\sin x \cdot \sin^n\left(\frac{x}{n}\right)}{x^{n+1}} dx = \frac{\pi}{2n^n}$$

924. Prove that:

$$\int_0^1 \left(\frac{x}{1-x} + \frac{2\sqrt{x}}{1-x^2} + \frac{3\sqrt[3]{x}}{1-x^3} \right) \log(x) dx = \frac{1}{3} (12G + 3 - 2\pi^2) - \frac{\psi^{(1)}\left(\frac{4}{9}\right)}{3}$$

G –Catalan Constant

Proposed by Srinivasa Raghava-AIRMC-India

Solution 1 by Kamel Benaicha-Algiers-Algerie

$$\begin{aligned} \Omega &= \int_0^1 \left(\frac{x}{1-x} + \frac{2\sqrt{x}}{1-x^2} + \frac{3\sqrt[3]{x}}{1-x^3} \right) \log(x) dx \\ &= - \int_0^1 \log(x) dx + \int_0^1 \frac{\log(x)}{1-x} dx + \frac{1}{2} \int_0^1 \frac{t^{-\frac{1}{4}} \log(t)}{1-t} dt + \frac{1}{3} \int_0^1 \frac{t^{-\frac{5}{9}} \log(t)}{1-t} dt \\ &= -x \log(x) + x \Big|_0^1 - Li_2(1) - \frac{1}{2} \cdot \frac{d}{ds} \psi(s+1) \Big|_{s=-\frac{1}{4}} - \frac{1}{3} \cdot \frac{d}{ds} \psi(s+1) \Big|_{s=-\frac{5}{9}} = \\ &= 1 - \frac{\pi^2}{6} - \frac{1}{2} \psi^{(1)}\left(\frac{3}{4}\right) - \frac{1}{3} \psi^{(1)}\left(\frac{4}{9}\right) \\ \psi^{(1)}\left(\frac{3}{4}\right) &= \sum_{n=0}^{+\infty} \frac{1}{\left(n + \frac{3}{4}\right)^2} = 16 \sum_{n=0}^{+\infty} \frac{1}{(4n+3)^2} = 16 \left(\sum_{n=0}^{+\infty} \frac{1}{(4n+1)^2} - C \right) \end{aligned}$$

We have:

$$\psi^{(1)}\left(\frac{1}{4}\right) + \psi^{(1)}\left(\frac{3}{4}\right) = \frac{\pi^2}{\sin^2\left(\frac{\pi}{4}\right)} = 2\pi^2$$

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Then:

$$\sum_{n=0}^{+\infty} \frac{1}{(4n+1)^2} = \frac{\pi^2}{8} - \frac{1}{16} \psi^{(1)}\left(\frac{3}{4}\right)$$

$$2\psi^{(1)}\left(\frac{3}{4}\right) = 2\pi^2 - 16C \Rightarrow \psi^{(1)}\left(\frac{3}{4}\right) = \pi^2 - 8C$$

$$\Omega = 1 - \frac{\pi^2}{6} - \frac{\pi^2}{2} + 4C - \frac{1}{3} \psi^{(1)}\left(\frac{4}{9}\right) = \frac{1}{3} \left(12C - 2\pi^2 + 3 - \psi^{(1)}\left(\frac{4}{9}\right) \right)$$

Solution 2 by Ekpo Samuel-Nigeria

$$\begin{aligned} \Omega &= \int_0^1 \left(\frac{x}{1-x} + \frac{2\sqrt{x}}{1-x^2} + \frac{3\sqrt[3]{x}}{1-x^3} \right) \log(x) dx \\ &= \int_0^1 \frac{x \log(x)}{1-x} dx + 2 \underbrace{\int_0^1 \frac{\sqrt{x} \log(x)}{1-x^2} dx}_{x^2 \rightarrow x} + 3 \underbrace{\int_0^1 \frac{\sqrt[3]{x} \log(x)}{1-x^3} dx}_{x^3 \rightarrow x} \\ &= \int_0^1 \frac{x \log(x)}{1-x} dx + \frac{1}{2} \int_0^1 \frac{x^{-\frac{1}{4}} \log(x)}{1-x^2} dx + \frac{1}{3} \int_0^1 \frac{x^{-\frac{5}{9}} \log(x)}{1-x^3} dx \\ &= \sum_{n=0}^{\infty} \int_0^1 x^{n+1} \log(x) dx + \frac{1}{2} \sum_{n=0}^{\infty} \int_0^1 x^{n-\frac{1}{4}} \log(x) dx + \frac{1}{3} \sum_{n=0}^{\infty} \int_0^1 x^{n-\frac{5}{9}} \log(x) dx \end{aligned}$$

$$\text{Using that: } \int_0^1 x^m \log^n(x) dx = \frac{(-1)^n n!}{(m+1)^{n+1}}$$

$$= - \sum_{n=0}^{\infty} \frac{1}{(n+2)^2} - \frac{1}{2} \sum_{n=0}^{\infty} \frac{1}{(n+\frac{3}{4})^2} - \frac{1}{3} \sum_{n=0}^{\infty} \frac{1}{(n+\frac{4}{9})^2}$$

$$\text{Recall: } \psi_n(z) = (-1)^{n+1} n! \sum_{k=0}^{\infty} \frac{1}{(k+z)^{n+1}} \xrightarrow{n=1}$$

$$\psi_1(z) = \sum_{k=0}^{\infty} \frac{1}{(k+z)^2} = -\psi_1(2) - \frac{1}{2} \psi_1\left(\frac{3}{4}\right) - \frac{1}{3} \psi_1\left(\frac{4}{9}\right)$$

$$= - \left(\frac{\pi^2}{6} - 1 \right) - \frac{1}{2} (\pi^2 - 8C) - \frac{1}{3} \psi_1\left(\frac{4}{9}\right) = \frac{1}{3} (12C + 3 - 2\pi^2) - \frac{\psi^{(1)}\left(\frac{4}{9}\right)}{3}$$

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Solution 3 by Mokhtar Khassani-Mostaganem-Algerie

Since: $\int_0^1 \frac{x^{p-1} \log(x)}{1-x^q} dx = -\frac{1}{q^2} \psi_1\left(\frac{p}{q}\right)$, where $p, q > 0$; ψ_1 – trigamma function we get:

$$\begin{aligned} M &= \int_0^1 \left(\frac{x}{1-x} + \frac{2\sqrt{x}}{1-x^2} + \frac{3\sqrt[3]{x}}{1-x^3} \right) \log(x) dx \\ &= -\psi_1(2) - \frac{1}{2} \psi_1\left(\frac{3}{4}\right) - \frac{1}{3} \psi_1\left(\frac{4}{9}\right) = 4G + 1 - \frac{2\pi^2}{3} - \frac{1}{3} \psi_1\left(\frac{4}{9}\right) \end{aligned}$$

Solution 4 by Dawid Bialek-Poland

$$\begin{aligned} \Omega &= \int_0^1 \left(\frac{x}{1-x} + \frac{2\sqrt{x}}{1-x^2} + \frac{3\sqrt[3]{x}}{1-x^3} \right) \log(x) dx \\ &= \underbrace{\int_0^1 \frac{x \log(x)}{1-x} dx}_{I_1} + 2 \underbrace{\int_0^1 \frac{\sqrt{x} \log(x)}{1-x^2} dx}_{I_2} + 3 \underbrace{\int_0^1 \frac{\sqrt[3]{x} \log(x)}{1-x^3} dx}_{I_3} \dots \dots (1) \end{aligned}$$

$$\begin{aligned} I_1 &= \int_0^1 \frac{x \log(x)}{1-x} dx \stackrel{(*)}{=} \sum_{n=0}^{\infty} \int_0^1 \log(x) \cdot x^{n+1} dx \stackrel{IBP}{=} - \sum_{n=0}^{\infty} \frac{1}{n+2} \int_0^1 x^{n+1} dx = - \sum_{n=0}^{\infty} \frac{1}{(n+2)^2} \\ &= - \sum_{n=1}^{\infty} \frac{1}{n^2} + 1 = 1 - \zeta(2) = 1 - \frac{\pi^2}{6} \end{aligned}$$

$$\begin{aligned} I_2 &= 2 \int_0^1 \frac{\sqrt{x} \log(x)}{1-x^2} dx \stackrel{(**)}{=} 2 \sum_{n=0}^{\infty} \int_0^1 \log(x) \cdot x^{2n+\frac{1}{2}} dx \stackrel{IBP}{=} -4 \sum_{n=0}^{\infty} \frac{1}{4n+3} \int_0^1 x^{2n+\frac{1}{2}} dx \\ &= -8 \sum_{n=0}^{\infty} \frac{1}{(4n+3)^2} = -\frac{1}{2} \sum_{n=0}^{\infty} \frac{1}{\left(n+\frac{3}{4}\right)^2} \stackrel{def}{=} -\frac{1}{2} \psi^{(1)}\left(\frac{3}{4}\right) = -\frac{1}{2} (\pi^2 - 8G) = 4G - \frac{\pi^2}{2} \end{aligned}$$

$$\begin{aligned} I_3 &= 3 \int_0^1 \frac{\sqrt[3]{x} \log(x)}{1-x^3} dx \stackrel{(***)}{=} 3 \sum_{n=0}^{\infty} \int_0^1 \log(x) \cdot x^{3n+\frac{1}{3}} dx \stackrel{IBP}{=} -9 \sum_{n=0}^{\infty} \frac{1}{9n+4} \int_0^1 x^{3n+\frac{1}{3}} dx \\ &= -27 \sum_{n=0}^{\infty} \frac{1}{(9n+4)^2} = -\frac{1}{3} \sum_{n=0}^{\infty} \frac{1}{\left(n+\frac{4}{9}\right)^2} \stackrel{def}{=} -\frac{1}{3} \psi^{(1)}\left(\frac{4}{9}\right) \end{aligned}$$

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Where: (*) $\frac{1}{1-x} = \sum_{n=0}^{\infty} x^n$; (**) $\frac{1}{1-x^2} = \sum_{n=0}^{\infty} x^{2n}$; (***) $\frac{1}{1-x^3} = \sum_{n=0}^{\infty} x^{3n}$, $|x| < 1$

Note: $\psi^{(1)}(x) = \sum_{n=0}^{\infty} \frac{1}{(n+x)^2}$; $\psi^{(1)}(x)$ – trigamma function.

Rewriting (1) with I_1, I_2, I_3 , we get:

$$\int_0^1 \left(\frac{x}{1-x} + \frac{2\sqrt{x}}{1-x^2} + \frac{3\sqrt[3]{x}}{1-x^3} \right) \log(x) dx = I_1 + I_2 + I_3$$

$$= 1 - \frac{\pi^2}{6} + 4G - \frac{\pi^2}{2} - \frac{1}{3} \psi^{(1)}\left(\frac{4}{9}\right) = 4G + 1 - \frac{2\pi^2}{3} - \frac{1}{3} \psi^{(1)}\left(\frac{4}{9}\right) = \frac{1}{3}(12G + 3 - 2\pi^2) - \frac{\psi^{(1)}\left(\frac{4}{9}\right)}{3}$$

Solutions 5 by Dawid Bialek-Poland

Let's find a closed form of the following integral:

$$I(a, b) = \int_0^1 \frac{x^a}{1-x^b} \log(x) dx \stackrel{(*)}{=} \sum_{n=0}^{\infty} \log(x) \cdot \int_0^1 x^{n \cdot b + a} dx \stackrel{IBP}{=} - \sum_{n=0}^{\infty} \frac{1}{n \cdot b + a + 1} \int_0^1 x^{n \cdot b + a} dx = - \sum_{n=0}^{\infty} \frac{1}{(n \cdot b + a + 1)^2} = - \frac{1}{b^2} \sum_{n=0}^{\infty} \frac{1}{\left(n + \frac{a+1}{b}\right)^2} \stackrel{(**)}{=} - \frac{1}{b^2} \psi^{(1)}\left(\frac{a+1}{b}\right) \dots (1)$$

Where: (*) $\frac{1}{1-b^2} = \sum_{n=0}^{\infty} x^{n \cdot b}$, $|x| < 1$ (***) $\psi^{(1)}(x) = \sum_{n=0}^{\infty} \frac{1}{(n+x)^2}$; $\psi^{(1)}(x)$ – trigamma function.

$$= \int_0^1 \left(\frac{x}{1-x} + \frac{2\sqrt{x}}{1-x^2} + \frac{3\sqrt[3]{x}}{1-x^3} \right) \log(x) dx$$

$$= \int_0^1 \frac{x \log(x)}{1-x} dx + 2 \int_0^1 \frac{\sqrt{x} \log(x)}{1-x^2} dx + 3 \int_0^1 \frac{\sqrt[3]{x} \log(x)}{1-x^3} dx \stackrel{(1)}{=} I(1, 1) + 2I\left(\frac{1}{2}, 2\right) + 3I\left(\frac{1}{3}, 3\right) = -\frac{1}{1^2} \psi^{(1)}\left(\frac{1+1}{1}\right) - \frac{2}{2^2} \psi^{(1)}\left(\frac{\frac{1}{2}+1}{2}\right) - \frac{3}{3^2} \psi^{(1)}\left(\frac{\frac{1}{3}+1}{3}\right)$$

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$$\begin{aligned}
 &= -\psi^{(1)}(2) - \frac{1}{2}\psi^{(1)}\left(\frac{3}{4}\right) - \frac{1}{3}\psi^{(1)}\left(\frac{4}{9}\right) \\
 &\quad \begin{aligned} \psi^{(1)}(2) &= \frac{\pi^2}{6} - 1 \\ \psi^{(1)}\left(\frac{3}{4}\right) &= \pi^2 - 8G \end{aligned} \\
 &\quad - \left(\frac{\pi^2}{6} - 1\right) - \frac{1}{2}(\pi^2 - 8G) - \frac{1}{3}\psi^{(1)}\left(\frac{4}{9}\right) = \\
 &= \frac{1}{3}(12G + 3 - 2\pi^2) - \frac{\psi^{(1)}\left(\frac{4}{9}\right)}{3}
 \end{aligned}$$

925. Find without softs:

$$\Omega = \int_0^1 \left(\sqrt[2017]{1-x^{2019}} + x^{2020}(1-\sqrt{x})^{2021} - \sqrt[2019]{1-x^{2017}} \right) dx$$

Proposed by Rajeev Rastogi-India

Solution by Sagar Kumar-Kolkata-India

$$B(a, b) = \int_0^1 x^{a-1}(1-x)^{b-1} dx$$

$$\Omega_1 = \int_0^1 (1-x^{2019})^{\frac{1}{2017}} dx \stackrel{x^{2019} \rightarrow x}{\cong} \frac{1}{2019} \int_0^1 x^{-\frac{2018}{2019}}(1-x)^{\frac{1}{2017}} dx$$

$$= \frac{1}{2019} B\left(\frac{1}{2019}, \frac{2018}{2019}\right) \quad (1)$$

$$\Omega_2 = \int_0^1 (1-x^{2017})^{\frac{1}{2019}} dx \stackrel{x^{2017} \rightarrow x}{\cong} \frac{1}{2019} \int_0^1 x^{-\frac{2016}{2017}}(1-x)^{\frac{1}{2019}} dx$$

$$= \frac{1}{2019} B\left(\frac{1}{2019}, \frac{2020}{2019}\right) \quad (2)$$

$$\Omega_3 = \int_0^1 x^{2020}(1-\sqrt{x})^{2021} dx \stackrel{\sqrt{x} \rightarrow x}{\cong} 2 \int_0^1 x^{4041}(1-x)^{2021} dx = 2B(4042, 2022) \quad (3)$$

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926. Find a closed form:

$$\Omega = \int_{-\infty}^{+\infty} \left(\sum_{n=0}^{\infty} \frac{(-1)^n a^{2n}}{\Gamma\left(n + \frac{3}{2}\right)} \right) da$$

Proposed by Ekpo Samuel-Nigeria

Solution 1 by Mokhtar Khassani-Mostaganem-Algerie

Since: $\gamma(s, t) = \int_0^t x^{s-1} e^{-x} dx = t^s \Gamma(s) e^{-t} \sum_{n=0}^{\infty} \frac{t^n}{\Gamma(s+1+n)}$, $\gamma\left(\frac{1}{2}, t^2\right) = \sqrt{\pi} \operatorname{erf}(t)$

γ : Lower incomplete gamma function and erf : error function. So:

$$\sum_{n=0}^{\infty} \frac{(-a^2)^n}{\Gamma\left(n + \frac{3}{2}\right)} = \frac{e^{-a^2}}{\sqrt{-a^2} \Gamma\left(\frac{1}{2}\right)} \gamma\left(\frac{1}{2}, -a^2\right) = \frac{e^{a^2} \operatorname{erf}(ia)}{ai} = \frac{e^{-a^2} \operatorname{erf}(ia)}{ai} \Rightarrow$$

$$\begin{aligned} M &= \int_{-\infty}^{+\infty} \frac{e^{-a^2} \operatorname{erf}(ia)}{ai} da = \int_{-\infty}^{+\infty} \frac{2}{\sqrt{\pi}} \int_0^a \frac{e^{-a^2} e^{x^2}}{a} dx da \stackrel{x=ay}{=} \int_{-\infty}^{+\infty} \int_0^1 e^{-(1-x^2)a^2} dx da \\ &= \int_0^1 \int_{-\infty}^{+\infty} e^{-(1-x^2)a^2} da dx = \frac{2}{\sqrt{\pi}} \int_0^1 \frac{\sqrt{\pi}}{\sqrt{1-x^2}} dx = 2 \sin^{-1} x \Big|_0^1 = \pi \end{aligned}$$

$$M = \int_{-\infty}^{+\infty} \left(\sum_{n=0}^{\infty} \frac{(-1)^n a^{2n}}{\Gamma\left(n + \frac{3}{2}\right)} \right) da = \pi$$

Solution 2 by Muhindo Vusangi Martin-Congo

$$\Omega = \int_{-\infty}^{+\infty} \left(\sum_{n=0}^{\infty} \frac{(-1)^n a^{2n}}{\Gamma\left(n + \frac{3}{2}\right)} \right) da$$

$$\begin{aligned} \frac{(-1)^n a^{2n}}{\Gamma\left(n + \frac{3}{2}\right)} &= \frac{(-1)^n a^{2n} \Gamma(n+1) \Gamma\left(\frac{1}{2}\right)}{\Gamma(n+1) \Gamma\left(\frac{1}{2}\right) \Gamma\left(n + 1 + \frac{1}{2}\right)} = \frac{(-a^2)^n}{n! \sqrt{\pi}} \beta\left(n + 1, \frac{1}{2}\right) \\ &= \frac{1}{\sqrt{\pi}} \int_0^1 \frac{(-a^2)^n}{n!} \cdot x^n (1-x)^{-1/2} dx = \frac{1}{\sqrt{\pi}} \int_0^1 \frac{(-a^2 x)^n}{n!} \cdot (1-x)^{-1/2} dx \end{aligned}$$

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$$\sum_{n=0}^{\infty} \frac{(-1)^n a^{2n}}{\Gamma\left(n + \frac{3}{2}\right)} = \frac{1}{\sqrt{\pi}} \int_0^1 (1-x)^{-\frac{1}{2}} \sum_{n=0}^{\infty} \frac{(-a^2 x)^n}{n!} dx = \frac{1}{\sqrt{\pi}} \int_0^1 (1-x)^{-\frac{1}{2}} e^{-a^2 x} dx \Rightarrow$$

$$\Omega = \frac{1}{\sqrt{\pi}} \int_{-\infty}^{+\infty} \int_0^1 (1-x)^{-\frac{1}{2}} \cdot e^{-a^2 x} dx da = \frac{1}{\sqrt{\pi}} \int_0^1 (1-x)^{-\frac{1}{2}} \int_{-\infty}^{+\infty} e^{-a^2 x} da dx$$

$$= \frac{1}{\sqrt{\pi}} \int_0^1 (1-x)^{-\frac{1}{2}} \cdot \frac{\sqrt{\pi}}{x} dx = \int_0^1 x^{-\frac{1}{2}} \cdot (1-x)^{-\frac{1}{2}}$$

$$\Rightarrow \Omega = \frac{\Gamma\left(\frac{1}{2}\right) \Gamma\left(\frac{1}{2}\right)}{\Gamma\left(\frac{1}{2} + \frac{1}{2}\right)} = \frac{(\sqrt{\pi})^2}{0!}$$

$$\int_{-\infty}^{+\infty} \left(\sum_{n=0}^{\infty} \frac{(-1)^n a^{2n}}{\Gamma\left(n + \frac{3}{2}\right)} \right) da = \pi$$

Solution 3 by Lucas Paes Barreto-Brazil

$$\begin{aligned} \Omega &= \int_{-\infty}^{+\infty} \left(\sum_{n=0}^{\infty} \frac{(-1)^n a^{2n}}{\Gamma\left(n + \frac{3}{2}\right)} \right) da = \int_{-\infty}^{+\infty} \left(\sum_{n=1}^{\infty} \frac{(-1)^n a^{2n}}{\Gamma\left(n + \frac{1}{2}\right)} \right) \frac{da}{a^2} \\ &= - \int_{-\infty}^{+\infty} \left(\sum_{n=1}^{\infty} \frac{(-1)^n 2^n a^{2n}}{(2n-1)!! \sqrt{\pi}} \right) \frac{da}{a^2} = - \frac{1}{\sqrt{\pi}} \int_{-\infty}^{+\infty} \left(\sum_{n=1}^{\infty} \frac{(-1)^{n+1} (2a^2)^{n+1}}{(2n+1)!!} \right) \frac{da}{a^2} \end{aligned}$$

$$\text{By: } \operatorname{erf}(x) = \frac{e^{-x^2}}{\sqrt{\pi}} \cdot \sum_{k=0}^{\infty} \frac{(2x)^{2k+1}}{(2k+1)!!} \text{ set } x \rightarrow ix$$

$$-\operatorname{erf}(ix) = \frac{e^{x^2}}{\sqrt{\pi}} \cdot \sum_{k=0}^{\infty} \frac{(-1)^k (2x)^{2k+1}}{(2k+1)!!} = \operatorname{erfi}(x) = \frac{e^{x^2}}{\sqrt{\pi}} \cdot \sum_{k=0}^{\infty} \frac{(-1)^k (2x)^{2k+1}}{(2k+1)!!}$$

Hence

$$\sum_{k=0}^{\infty} \frac{(-1)^{k+1} (2a^2)^{2k+1}}{(2k+1)!!} = -a\sqrt{\pi} e^{-a^2} \operatorname{erfi}(a)$$

$$-\frac{1}{\sqrt{\pi}} \int_{-\infty}^{+\infty} \sqrt{\pi} (-a) e^{-a^2} \operatorname{erfi}(a) \frac{da}{a^2} = \int_{-\infty}^{+\infty} \frac{e^{-a^2} \operatorname{erfi}(a)}{a} da$$

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By following the definition to $\operatorname{erfi}(z)$: $\operatorname{erfi}(z) = \frac{2}{\sqrt{\pi}} \sum_{k=0}^{\infty} \frac{z^{2k+1}}{k!(2k+1)!}$, we have:

$$\begin{aligned} \int_{-\infty}^{+\infty} \frac{e^{-a^2}}{a} \cdot \frac{2}{\sqrt{\pi}} \sum_{n=0}^{\infty} \frac{a^{2n+1}}{n!(2n+1)} da &= \frac{2}{\sqrt{\pi}} \sum_{n=0}^{\infty} \frac{a^{2n+1}}{n!(2n+1)} \int_{-\infty}^{+\infty} a^{n-\frac{1}{2}} e^{-a} da \\ &= \frac{2}{\sqrt{\pi}} \sum_{n=0}^{\infty} \frac{a^{2n+1}}{n!(2n+1)} \Gamma\left(n + \frac{1}{2}\right) = \frac{2}{\sqrt{\pi}} \sum_{n=0}^{\infty} \frac{\binom{2n}{n}}{4^n(2n+1)} \sqrt{\pi} \end{aligned}$$

Note that: $\sum_{n=0}^{\infty} \frac{\binom{2n}{n}}{4^n(2n+1)} = \sin^{-1}(1) = \frac{\pi}{2}$, so

$$\frac{2}{\sqrt{\pi}} \sum_{n=0}^{\infty} \frac{\binom{2n}{n}}{4^n(2n+1)} \sqrt{\pi} = 2 \cdot \frac{\pi}{2} = \pi$$

Finally, we conclude that:

$$\Omega = \int_{-\infty}^{+\infty} \left(\sum_{n=0}^{\infty} \frac{(-1)^n a^{2n}}{\Gamma\left(n + \frac{3}{2}\right)} \right) da = \pi$$

927. Evaluate:

$$\Omega = \int_0^1 \frac{\sqrt[3]{x}}{x^3 \sqrt[3]{x} + (1-x)^3 \sqrt[3]{1-x}} dx$$

Proposed by Jalil Hajimir-Toronto-Canada

Solution by Kamel Benaicha-Algiers-Algerie

$$\Omega = \int_0^1 \frac{\sqrt[3]{x}}{x^3 \sqrt[3]{x} + (1-x)^3 \sqrt[3]{1-x}} dx = \int_0^1 \frac{dx}{x + (1-x)^3 \sqrt{\frac{1-x}{x}}}$$

$$\text{Put: } t^3 = \frac{1-x}{x} \rightarrow x = \frac{1}{1+t^3}; 1-x = \frac{t^3}{1+t^3}; dx = \frac{-3t^2 dt}{1+t^3}$$

$$\Omega = 3 \int_0^{+\infty} \frac{t^2 dt}{(1+t^3)(1+t^4)} \stackrel{t=1/z}{=} 3 \int_0^{+\infty} \frac{t^2 dt}{(1+t^3)(1+t^4)}$$

$$2\Omega = 3 \int_0^{+\infty} \frac{t^2(1+t) dt}{(1+t^3)(1+t^4)} \stackrel{1+t^3=(1+t)(1-t+t^2)}{=} 3 \int_0^{+\infty} \frac{t^2}{(1-t+t^2)(1+t^4)} dt$$

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$$\begin{aligned} \Omega &= \frac{3}{2} \left(- \int_0^{+\infty} \frac{dt}{\left(t - \frac{1}{2}\right)^2 + \frac{3}{4}} + \int_0^{+\infty} \frac{t dt}{1 + t^4} + \int_0^{+\infty} \frac{t^2 dt}{1 + t^4} + \int_0^{+\infty} \frac{dt}{1 + t^4} \right) \\ &= \frac{3}{2} \left(- \frac{2}{\sqrt{3}} \cdot \tan^{-1} \left(\frac{2t - 1}{\sqrt{3}} \right) \Big|_0^{+\infty} + \frac{1}{2} \cdot \tan^{-1} t^2 \Big|_0^{+\infty} + \frac{1}{4} \int_0^{+\infty} \frac{z^{-\frac{1}{4}} + z^{-\frac{3}{4}}}{1 + z} dz \right) \\ &= \frac{3}{2} \left(- \frac{\pi}{\sqrt{3}} - \frac{3\pi}{\sqrt{3}} + \frac{\pi}{4 \sin \frac{\pi}{4}} + \frac{\pi}{4 \sin \frac{3\pi}{4}} \right) = \frac{3\pi}{2} \left(\frac{1 + 2\sqrt{2}}{4} - \frac{4\sqrt{3}}{9} \right) = \frac{\pi}{24} (18\sqrt{2} - 16\sqrt{3} + 9) \\ &\int_0^1 \frac{\sqrt[3]{x}}{x^3 \sqrt{x} + (1-x)^3 \sqrt{1-x}} dx = \frac{\pi}{24} (18\sqrt{2} - 16\sqrt{3} + 9) \end{aligned}$$

928. GENERALIZATION OF JALIL HAJIMIR INTEGRAL

Find:

$$\Omega = \int_{\frac{1}{a}}^a \frac{x^{k(n+1)-1} \cdot \log x}{(1 + x^{2k})^{n+1}} dx, \quad a > 0, n \in \mathbb{N}, k \in \mathbb{N} - \{0\}$$

Proposed by Marin Chirciu-Romania

Solution 1 by Daniel Sitaru-Romania

$$\begin{aligned} \Omega &= \int_{\frac{1}{a}}^a \frac{x^{k(n+1)-1} \cdot \log x}{(1 + x^{2k})^{n+1}} dx \stackrel{x=\frac{1}{y}}{\cong} \int_a^{\frac{1}{a}} \frac{\frac{1}{y^{k(n+1)-1}} \cdot \log \frac{1}{y}}{\left(1 + \frac{1}{y^{2k}}\right)^{n+1}} \left(-\frac{1}{y^2}\right) dy = \\ &= \int_{\frac{1}{a}}^a \frac{\frac{1}{y^{k(n+1)-1}} \cdot \log \frac{1}{y}}{y^2 \left(1 + \frac{1}{y^{2k}}\right)^{n+1}} dy = - \int_{\frac{1}{a}}^a \frac{\frac{1}{y^{k(n+1)-1}} \cdot \log y}{y^2 \left(\frac{y^{2k} + 1}{y^{2k}}\right)^{n+1}} dy = \\ &= - \int_{\frac{1}{a}}^a \frac{\frac{1}{y^{k(n+1)-1}} \cdot \log y}{\frac{1}{y^{2k(n+1)-2}} \cdot (1 + y^{2k})^{n+1}} dy = - \int_{\frac{1}{a}}^a \frac{y^{k(n+1)-1} \cdot \log y}{(1 + y^{2k})^{n+1}} dy = \end{aligned}$$

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$$= - \int_{\frac{1}{a}}^a \frac{x^{k(n+1)-1} \cdot \log x}{(1+x^{2k})^{n+1}} dx = -\Omega \rightarrow 2\Omega = 0 \rightarrow \Omega = 0$$

Solution 2 by Kamel Benaicha-Algiers-Algerie

$$\begin{aligned} \Omega &= \int_{\frac{1}{a}}^a \frac{x^{k(n+1)-1} \cdot \log x}{(1+x^{2k})^{n+1}} dx \stackrel{t=\frac{1}{x}}{=} - \int_{\frac{1}{a}}^a \frac{t^{2k(n+1)} \log t}{(1+t^{2k})^{n+1} t^{k(n+1)+1}} dt \\ &= - \int_{\frac{1}{a}}^a \frac{t^{2k(n+1)-k(n+1)-1} \log t}{(1+t^{2k})^{n+1}} dt = - \int_{\frac{1}{a}}^a \frac{t^{k(n+1)-1} \log t}{(1+t^{2k})^{n+1}} dt = -\Omega \Rightarrow \Omega = 0 \end{aligned}$$

929. Find without softs:

$$\Omega = \int_0^{2020} \frac{\sqrt[3]{x^2} + \sqrt[3]{(1010-x)^2}}{\sqrt[3]{x^2} + 2\sqrt[3]{(1010-x)^2} + \sqrt[3]{(2020-x)^2}} dx$$

Proposed by Jalil Hajimir-Toronto-Canada

Solution by Daniel Sitaru-Romania

$$\begin{aligned} \Omega &= \int_0^{2020} \frac{\sqrt[3]{x^2} + \sqrt[3]{(1010-x)^2}}{\sqrt[3]{x^2} + 2\sqrt[3]{(1010-x)^2} + \sqrt[3]{(2020-x)^2}} dx \stackrel{y=2020-x}{=} \\ &= \int_{2020}^0 \frac{\sqrt[3]{(2020-y)^2} + \sqrt[3]{(1010-2020+y)^2}}{\sqrt[3]{(2020-y)^2} + 2\sqrt[3]{(1010-2020+y)^2} + \sqrt[3]{y^2}} (-dy) = \\ &= \int_0^{2020} \frac{\sqrt[3]{(2020-y)^2} + \sqrt[3]{(y-1010)^2}}{\sqrt[3]{(2020-y)^2} + 2\sqrt[3]{(y-1010)^2} + \sqrt[3]{y^2}} dy = \\ &= \int_0^{2020} \frac{\sqrt[3]{(2020-x)^2} + \sqrt[3]{(1010-x)^2}}{\sqrt[3]{(2020-x)^2} + 2\sqrt[3]{(1010-x)^2} + \sqrt[3]{x^2}} dx \\ 2\Omega &= \int_0^{2020} \frac{\sqrt[3]{x^2} + 2\sqrt[3]{(1010-x)^2} + \sqrt[3]{(2020-x)^2}}{\sqrt[3]{x^2} + 2\sqrt[3]{(1010-x)^2} + \sqrt[3]{(2020-x)^2}} dx = \int_0^{2020} dx \end{aligned}$$

$$2\Omega = 2020 \rightarrow \Omega = 1010$$

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930. Find without softs:

$$\Omega = \left(\int_0^1 \sqrt{-\log_3 x} dx \right) \left(\int_0^1 \frac{\sqrt{-\log x}}{x^3} dx \right)^{-1}$$

Proposed by Abdul Mukhtar-Nigeria

Solution by Dawid Bialek-Poland

$$\begin{aligned} \Omega &= \left(\int_0^1 \sqrt{-\log_3 x} dx \right) \left(\int_0^1 \frac{\sqrt{-\log x}}{x^3} dx \right)^{-1} = \left(\int_0^1 \sqrt{\frac{-\log x}{\log 3}} dx \right) \left(\int_0^1 \frac{\sqrt{-\log x}}{x^3} dx \right)^{-1} \\ &= \frac{1}{\sqrt{\log 3}} \left(\int_0^1 \sqrt{-\log x} dx \right) \left(\int_0^1 \frac{\sqrt{-\log x}}{x^3} dx \right)^{-1} \\ &= \frac{1}{\sqrt{\log 3}} \left(\underbrace{\int_0^1 \frac{\sqrt{-\log x}}{x^0} dx}_{=I(0)} \right) \left(\underbrace{\int_0^1 \frac{\sqrt{-\log x}}{x^3} dx}_{=I(3)} \right)^{-1} \end{aligned}$$

After finding a closed form of the following integral:

$$\begin{aligned} I(a) &= \int_0^1 \frac{\sqrt{-\log x}}{x^a} dx \stackrel{t=-\log x}{=} \int_0^\infty t^{\frac{1}{2}} \cdot e^{-(1-a)t} dt \stackrel{\text{def}}{=} \frac{\Gamma\left(\frac{1}{2} + 1\right)}{(1-a)^{\left(\frac{1}{2}+1\right)}} \\ &= \frac{\Gamma\left(\frac{3}{2}\right)}{(1-a)^{\frac{3}{2}}} \stackrel{\Gamma\left(\frac{3}{2}\right)=\frac{\sqrt{\pi}}{2}}{=} \frac{\sqrt{\pi}}{2 \cdot \sqrt{(1-a)^3}}; (*) \end{aligned}$$

We get:

$$\begin{aligned} \Omega &= \frac{1}{\sqrt{\log 3}} \cdot I(0) \cdot (I(3))^{-1} \stackrel{(*)}{=} \frac{1}{\sqrt{\log 3}} \cdot \frac{\sqrt{\pi}}{2 \cdot \sqrt{(1-0)^3}} \cdot \frac{2 \cdot \sqrt{(1-3)^3}}{\sqrt{\pi}} \\ &= \frac{1}{\sqrt{\log 3}} \cdot \frac{\sqrt{\pi}}{2} \cdot \frac{2 \cdot \sqrt{-8}}{\sqrt{\pi}} = \frac{2\sqrt{2}i}{\sqrt{\log 3}}, \text{ where } i\text{-imaginary unit.} \end{aligned}$$

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931. Evaluate in a closed form:

$$\int_0^1 \log(x) \log(1-x) \operatorname{Li}_3(1-x) dx$$

Proposed by Mokhtar Khassani-Mostaganem-Algerie

Solution by Dawid Bialek-Poland

$$\begin{aligned} & \int_0^1 \log(x) \log(1-x) \operatorname{Li}_3(1-x) dx \stackrel{(I)}{=} \int_0^1 \log(x) \log(1-x) \operatorname{Li}_3(x) dx \stackrel{(I)}{=} \\ & = - \sum_{n=1}^{\infty} \frac{1}{n} \sum_{k=1}^{\infty} \frac{1}{k^3} \int_0^1 \log(x) \cdot x^{k+n} dx \stackrel{IBP}{=} \sum_{n=1}^{\infty} \frac{1}{n} \sum_{k=1}^{\infty} \frac{1}{k^3(k+n+1)} \int_0^1 x^{k+n} dx \\ & = \sum_{n=1}^{\infty} \frac{1}{n} \sum_{k=1}^{\infty} \frac{1}{k^3(k+n+1)^2} = \sum_{n=1}^{\infty} \frac{1}{n(n+1)} \sum_{k=1}^{\infty} \frac{n+1}{k^3(k+n+1)^2} \\ & \stackrel{PFD}{=} \sum_{n=1}^{\infty} \frac{1}{n(n+1)} \left[\frac{3}{(n+1)^3} \underbrace{\sum_{k=1}^{\infty} \left(\frac{1}{k} - \frac{1}{k+n+1} \right)}_{H_{n+1}} - \frac{2}{(n+1)^2} \underbrace{\sum_{k=1}^n \frac{1}{k^2}}_{\zeta(2)} + \frac{1}{n+1} \underbrace{\sum_{k=1}^{\infty} \frac{1}{k^3}}_{\zeta(3)} + \frac{1}{(n+1)^2} \sum_{k=1}^{\infty} \frac{n+1}{k^3(k+n+1)^2} \right] \\ & = \sum_{k=1}^{\infty} \frac{1}{n(n+1)} \left[\frac{3H_{n+1}}{(n+1)^3} - \frac{2\zeta(2)}{(n+1)^2} + \frac{\zeta(3)}{n+1} - \frac{1}{(n+1)^2} \left(\sum_{k=1}^{\infty} \frac{1}{(k+n+1)^2} - \frac{1}{(n+1)^2} \right) \right] = \\ & = \underbrace{3 \sum_{n=1}^{\infty} \frac{H_{n+1}}{n(n+1)^4}}_{S_1} + \underbrace{2\zeta(2) \sum_{n=1}^{\infty} \frac{1}{n(n+1)^3}}_{S_2} + \underbrace{\zeta(3) \sum_{n=1}^{\infty} \frac{1}{n(n+1)^2}}_{S_3} + \underbrace{\sum_{n=1}^{\infty} \frac{1}{n(n+1)^5}}_{S_4} + \underbrace{\sum_{n=1}^{\infty} \frac{\psi^{(1)}(n+1)}{n(n+1)^3}}_{S_5}; \quad (1) \end{aligned}$$

Where (I): $\log(1-x) = -\sum_{n=1}^{\infty} \frac{x^n}{n}$, $\operatorname{Li}_3 = \sum_{k=1}^{\infty} \frac{x^k}{k^3}$, $|x| < 1$

H_{n+1} –harmonic number

$\psi^{(1)}(n+1)$ –trigamma function

$$\begin{aligned} S_1 &= 3 \sum_{n=1}^{\infty} \frac{H_{n+1}}{n(n+1)^4} \stackrel{PFD}{=} -3 \sum_{n=1}^{\infty} \frac{H_{n+1}}{n+1} - 3 \sum_{n=1}^{\infty} \frac{H_{n+1}}{(n+1)^2} - 3 \sum_{n=1}^{\infty} \frac{H_{n+1}}{(n+1)^3} - 3 \sum_{n=1}^{\infty} \frac{H_{n+1}}{(n+1)^4} + 3 \sum_{n=1}^{\infty} \frac{H_{n+1}}{n} \\ &= -3 \sum_{n=1}^{\infty} \frac{H_n}{n} + 3 - 3 \sum_{n=1}^{\infty} \frac{H_n}{n^2} + 3 - 3 \sum_{n=1}^{\infty} \frac{H_n}{n^3} + 3 - 3 \sum_{n=1}^{\infty} \frac{H_n}{n^4} + 3 + 3 \sum_{n=1}^{\infty} \frac{H_n}{n} + 3 \underbrace{\sum_{n=1}^{\infty} \frac{H_n}{n(n+1)}}_{\text{telescoping series}=1} \end{aligned}$$

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$$\begin{aligned}
 &= 15 - 3 \left(\sum_{n=1}^{\infty} \frac{H_n}{n^2} + \sum_{n=1}^{\infty} \frac{H_n}{n^3} + \sum_{n=1}^{\infty} \frac{H_n}{n^4} \right) \stackrel{(II)}{=} 15 - 3 \left(2\zeta(3) + \frac{5}{4}\zeta(4) + 3\zeta(5) - \zeta(2)\zeta(3) \right) \\
 &= 15 - 6\zeta(3) - \frac{15}{4}\zeta(4) - 9\zeta(5) + 3\zeta(2)\zeta(3)
 \end{aligned}$$

Where: (II) : $\sum_{n=1}^{\infty} \frac{H_n}{n^2} = 2\zeta(3)$; $\sum_{n=1}^{\infty} \frac{H_n}{n^3} = \frac{5}{4}\zeta(4)$; $\sum_{n=1}^{\infty} \frac{H_n}{n^4} = 3\zeta(5) - \zeta(2)\zeta(3)$

Note: $H_{n+1} = H_n + \frac{1}{n+1}$

$$\begin{aligned}
 S_2 &= 2\zeta(2) \sum_{n=1}^{\infty} \frac{1}{n(n+1)^3} \stackrel{PFD}{=} -2\zeta(2) \sum_{n=1}^{\infty} \frac{1}{n+1} - 2\zeta(2) \sum_{n=1}^{\infty} \frac{1}{(n+1)^2} - 2\zeta(2) \sum_{n=1}^{\infty} \frac{1}{(n+1)^3} + 2\zeta(2) \sum_{n=1}^{\infty} \frac{1}{n} \\
 &= -2\zeta(2) \sum_{n=1}^{\infty} \frac{1}{n} + 2\zeta(2) - 2\zeta(2) \underbrace{\sum_{n=1}^{\infty} \frac{1}{n^2}}_{\zeta(2)} + 2\zeta(2) - 2\zeta(2) \underbrace{\sum_{n=1}^{\infty} \frac{1}{n^3}}_{\zeta(3)} + 2\zeta(2) + 2\zeta(2) \sum_{n=1}^{\infty} \frac{1}{n} \\
 &= 6\zeta(2) - 2\zeta^2(2) - 2\zeta(2)\zeta(3)
 \end{aligned}$$

$$\begin{aligned}
 S_3 &= \zeta(3) \sum_{n=1}^{\infty} \frac{1}{n(n+1)^2} \stackrel{PFD}{=} -\zeta(3) \sum_{n=1}^{\infty} \frac{1}{n+1} - \zeta(3) \sum_{n=1}^{\infty} \frac{1}{(n+1)^2} + \zeta(3) \sum_{n=1}^{\infty} \frac{1}{n} \\
 &= -\zeta(3) \sum_{n=1}^{\infty} \frac{1}{n} + \zeta(3) - \zeta(3) \underbrace{\sum_{n=1}^{\infty} \frac{1}{n^2}}_{\zeta(2)} + \zeta(3) + \zeta(3) \sum_{n=1}^{\infty} \frac{1}{n} \\
 &= 2\zeta(3) - \zeta(2)\zeta(3)
 \end{aligned}$$

$$\begin{aligned}
 S_4 &= \sum_{n=1}^{\infty} \frac{1}{n(n+1)^5} \stackrel{PFD}{=} -\sum_{n=1}^{\infty} \frac{1}{n+1} - \sum_{n=1}^{\infty} \frac{1}{(n+1)^2} - \sum_{n=1}^{\infty} \frac{1}{(n+1)^3} - \sum_{n=1}^{\infty} \frac{1}{(n+1)^4} - \sum_{n=1}^{\infty} \frac{1}{(n+1)^5} + \sum_{n=1}^{\infty} \frac{1}{n} \\
 &= -\sum_{n=1}^{\infty} \frac{1}{n} + 1 - \underbrace{\sum_{n=1}^{\infty} \frac{1}{n^2}}_{\zeta(2)} + 1 - \underbrace{\sum_{n=1}^{\infty} \frac{1}{n^3}}_{\zeta(3)} + 1 - \underbrace{\sum_{n=1}^{\infty} \frac{1}{n^4}}_{\zeta(4)} + 1 - \underbrace{\sum_{n=1}^{\infty} \frac{1}{n^5}}_{\zeta(5)} + 1 + \sum_{n=1}^{\infty} \frac{1}{n} \\
 &= 5 - \zeta(2) - \zeta(3) - \zeta(4) - \zeta(5)
 \end{aligned}$$

$$S_5 = \sum_{n=1}^{\infty} \frac{\psi^{(1)}(n+1)}{n(n+1)^3} \stackrel{PFD}{=} -\sum_{n=1}^{\infty} \frac{\psi^{(1)}(n+1)}{n} - \sum_{n=1}^{\infty} \frac{\psi^{(1)}(n+1)}{(n+1)^2} - \sum_{n=1}^{\infty} \frac{\psi^{(1)}(n+1)}{(n+1)^3} + \sum_{n=1}^{\infty} \frac{\psi^{(1)}(n+1)}{n}$$

$$\stackrel{(III)}{=} \sum_{n=1}^{\infty} \frac{\psi^{(1)}(n)}{n} - \underbrace{\sum_{n=1}^{\infty} \frac{1}{n^3}}_{\zeta(3)} - \sum_{n=1}^{\infty} \frac{\psi^{(1)}(n)}{n} + \zeta(2) - \sum_{n=1}^{\infty} \frac{\psi^{(1)}(n+1)}{(n+1)^2} - \sum_{n=1}^{\infty} \frac{\psi^{(1)}(n+1)}{(n+1)^3}$$

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$$\begin{aligned}
 & \stackrel{(IV)}{=} \zeta(2) - \zeta(3) + \sum_{n=1}^{\infty} \frac{H_n^{(2)}}{(n+1)^2} - \zeta(2) \sum_{n=1}^{\infty} \frac{1}{(n+1)^2} + \sum_{n=1}^{\infty} \frac{H_n^{(2)}}{(n+1)^3} - \zeta(2) \sum_{n=1}^{\infty} \frac{1}{(n+1)^3} \\
 & = \zeta(2) - \zeta(3) - \underbrace{\zeta(2) \sum_{n=1}^{\infty} \frac{1}{n^2}}_{\zeta(2)} + \zeta(2) - \underbrace{\zeta(2) \sum_{n=1}^{\infty} \frac{1}{n^3}}_{\zeta(3)} + \zeta(2) + \sum_{n=1}^{\infty} \frac{H_n^{(2)}}{(n+1)^2} + \sum_{n=1}^{\infty} \frac{H_n^{(2)}}{(n+1)^3} \\
 & = 3\zeta(2) - \zeta(3) - \zeta^2(2) - \zeta(2)\zeta(3) + \sum_{n=1}^{\infty} \frac{H_n^{(2)}}{(n+1)^2} + \sum_{n=1}^{\infty} \frac{H_n^{(2)}}{(n+1)^3} \stackrel{H_n^{(2)}=H_{n+1}^{(2)}-\frac{1}{(n+1)^2}}{=} \\
 & = 3\zeta(2) - \zeta(3) - \zeta^2(2) - \zeta(2)\zeta(3) + \sum_{n=1}^{\infty} \frac{H_n^{(2)}}{(n+1)^2} - \sum_{n=1}^{\infty} \frac{1}{(n+1)^4} + \sum_{n=1}^{\infty} \frac{H_n^{(2)}}{(n+1)^3} - \sum_{n=1}^{\infty} \frac{1}{(n+1)^5} \\
 & = 3\zeta(2) - \zeta(3) - \zeta^2(2) - \zeta(2)\zeta(3) + \sum_{n=1}^{\infty} \frac{H_n^{(2)}}{n^2} - 1 - \underbrace{\sum_{n=1}^{\infty} \frac{1}{n^4}}_{\zeta(4)} + 1 + \sum_{n=1}^{\infty} \frac{H_n^{(2)}}{n^3} - 1 - \underbrace{\sum_{n=1}^{\infty} \frac{1}{n^5}}_{\zeta(5)} + 1 \stackrel{(V)}{=} \\
 & = 3\zeta(2) - \zeta(3) - \zeta^2(2) - \zeta(2)\zeta(3) + \frac{7}{4}\zeta(4) - \zeta(4) + 3\zeta(2)\zeta(3) - \frac{9}{2}\zeta(5) - \zeta(5) = \\
 & = 3\zeta(2) - \zeta^2(2) - \zeta(3) + \frac{3}{4}\zeta(4) - \frac{11}{2}\zeta(5) + 2\zeta(2)\zeta(3)
 \end{aligned}$$

Where:

$$(III): \sum_{n=1}^{\infty} \frac{\psi^{(1)}(n+1)}{n+1} = \sum_{n=1}^{\infty} \frac{\psi^{(1)}(n)}{n} - \psi^{(1)}(1) = \sum_{n=1}^{\infty} \frac{\psi^{(1)}(n)}{n} - \zeta(2)$$

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

(IV): $\psi^{(1)}(n+1) = \frac{d}{dn}(H_n - \gamma) = \frac{d}{dn}(H_n) = \zeta(2) - H_n^{(2)}, H_n^{(2)}$ - second order harmonic number.

$$(V): \sum_{n=1}^{\infty} \frac{H_n^{(2)}}{n^2} = \frac{7}{4}\zeta(4); \sum_{n=1}^{\infty} \frac{H_n^{(2)}}{n^3} = 2\zeta(2)\zeta(3) - \frac{9}{2}\zeta(5) \text{ - (ref. Borwein 1995)}$$

$$\begin{aligned}
 & \int_0^1 \log(x) \log(1-x) Li_3(1-x) dx = S_1 - S_2 + S_3 + S_4 - S_5 \\
 & = 15 - 6\zeta(3) - \frac{15}{4}\zeta(4) - 9\zeta(5) + 3\zeta(2)\zeta(3) -
 \end{aligned}$$

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$$\begin{aligned}
 & - (6\zeta(2) - 2\zeta^2(2) - 2\zeta(2)\zeta(3)) + 2\zeta(3) - \zeta(2)\zeta(3) + 5 - \zeta(2) - \zeta(3) - \zeta(4) - \zeta(5) \\
 & \quad - (3\zeta(2) - \zeta^2(2) - \zeta(3) + \frac{3}{4}\zeta(4) - \frac{11}{2}\zeta(5) + 2\zeta(2)\zeta(3)) \\
 & = 20 - 10\zeta(2) - 4\zeta(3) - \frac{11}{4}\zeta(4) - \frac{9}{2}\zeta(5) + 3\zeta^2(2) + 2\zeta(2)\zeta(3)
 \end{aligned}$$

932. Prove that:

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

Proposed by Adeleke Daniel-Nigeria

Solution by Yen Tung Chung-Taichung-Taiwan

$$\begin{aligned}
 i) \int_0^1 \frac{x^2 dx}{\sqrt{1-x^4}} & \stackrel{x=\sqrt[4]{y}}{=} \frac{1}{4} \int_0^1 \frac{\sqrt{y}}{\sqrt{1-y}} \cdot \frac{1}{\sqrt[4]{y^3}} dy = \frac{1}{4} \int_0^1 y^{\frac{3}{4}-1} (1-y)^{\frac{1}{2}-1} dy = \frac{1}{4} \beta\left(\frac{3}{4}, \frac{1}{2}\right) \\
 ii) \int_0^1 \frac{dx}{\sqrt{1+x^4}} & \stackrel{x=\sqrt{y}}{=} \int_0^1 \frac{1}{\sqrt{1+y^2}} \cdot \frac{1}{2\sqrt{y}} dy = \frac{1}{2} \int_0^1 \frac{1}{\sqrt{y}\sqrt{1+y^2}} dy \\
 & \stackrel{y=\tan\theta}{=} \frac{1}{2} \int_0^{\frac{\pi}{4}} \frac{1}{\sqrt{\tan\theta}\sqrt{1+\tan^2\theta}} \cdot \sec^2\theta d\theta = \frac{1}{2} \int_0^{\frac{\pi}{4}} \frac{\sec\theta}{\sqrt{\tan\theta}} d\theta = \frac{1}{2} \int_0^{\frac{\pi}{4}} \frac{d\theta}{\sqrt{\sin\theta\cos\theta}} \\
 & = \frac{\sqrt{2}}{2} \int_0^{\frac{\pi}{4}} \frac{1}{\sqrt{\sin 2\theta}} d\theta \stackrel{\phi=2\theta}{=} \frac{1}{\sqrt{2}} \int_0^{\frac{\pi}{2}} \frac{1}{2\sqrt{\sin\phi}} d\phi = \frac{1}{2\sqrt{2}} \int_0^{\frac{\pi}{2}} \sin^{\frac{1}{2}-1}\phi d\phi = \frac{1}{4\sqrt{2}} \beta\left(\frac{1}{4}, \frac{1}{2}\right)
 \end{aligned}$$

$$\int_0^1 \frac{x^2 dx}{\sqrt{1-x^4}} \cdot \int_0^1 \frac{dx}{\sqrt{1+x^4}} = \frac{1}{4} \beta\left(\frac{3}{4}, \frac{1}{2}\right) \cdot \frac{1}{4\sqrt{2}} \beta\left(\frac{1}{4}, \frac{1}{2}\right)$$

$$= \frac{1}{16\sqrt{2}} \cdot \frac{\Gamma\left(\frac{3}{4}\right)\Gamma\left(\frac{1}{2}\right)\Gamma\left(\frac{1}{4}\right)\Gamma\left(\frac{1}{2}\right)}{\Gamma\left(\frac{5}{4}\right)\Gamma\left(\frac{3}{4}\right)} = \frac{\pi}{4\sqrt{2}}$$

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933. Find:

$$\Omega = \int_0^{\infty} \frac{dx}{(1+x^2)(4+x^2)(2-\cos x)}$$

Proposed by Vasile Mircea Popa-Romania

Solution 1 by Kamel Benaicha-Algiers-Algerie

$$f(x) = \frac{1}{2-\cos x}, f \text{ is } 2\pi \text{ periodic and even function.}$$

$$\therefore f(x) = \frac{a_0}{2} + \sum_{n=1}^{+\infty} a_n \cos(nx); f \text{ is continuous function.}$$

Where

$$a_n = \frac{1}{\pi} \int_0^{2\pi} \frac{\cos(nx)}{2-\cos x} dx \stackrel{z=e^{ix}}{=} \frac{1}{\pi} \operatorname{Re} \left(i \oint_{|z|=1} \frac{z^n}{z^2-4z+1} dz \right)$$

$$z^2 - 4z + 1 = 0 \rightarrow \Delta = 12 = (2\sqrt{3})^2 \rightarrow z_0 = 2 - \sqrt{3}, z_1 = 2 + \sqrt{3}; |z_0| < 1, |z_1| > 1$$

$$a_n = \frac{1}{\pi} \operatorname{Re} \left(2i \oint_{|z|=1} \frac{z^n}{z - (2 + \sqrt{3})} dz \right) = \frac{1}{\pi} \operatorname{Re} \left(-4\pi \frac{(2 - \sqrt{3})^n}{-2\sqrt{3}} \right) = \frac{2}{\sqrt{3}} (2 - \sqrt{3})^n$$

$$\frac{1}{2-\cos x} = \frac{1}{\sqrt{3}} + \frac{2}{\sqrt{3}} \sum_{n=1}^{+\infty} (2 - \sqrt{3})^n \cos(nx)$$

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

$$\Omega = \frac{1}{3\sqrt{3}} \int_0^{+\infty} \left(\frac{1}{1+x^2} - \frac{1}{4+x^2} \right) dx + \frac{2}{3\sqrt{3}} \sum_{n=1}^{+\infty} (2 - \sqrt{3})^n \left(\int_0^{+\infty} \frac{\cos(nx)}{1+x^2} dx + \frac{1}{2} \int_0^{+\infty} \frac{\cos(2nt)}{1+t^2} dt \right)$$

$$= \frac{\pi}{12\sqrt{3}} + \frac{2}{3\sqrt{3}} \sum_{n=1}^{+\infty} (2 - \sqrt{3})^n \left(\frac{\pi}{2e^n} - \frac{\pi}{4e^{2n}} \right)$$

$$= \frac{\pi}{12\sqrt{3}} + \frac{\pi}{3\sqrt{3}} \left(\frac{2 - \sqrt{3}}{e} \cdot \frac{1}{1 - \frac{2 - \sqrt{3}}{e}} - \frac{2 - \sqrt{3}}{e^2} \cdot \frac{1}{1 - \frac{2 - \sqrt{3}}{e^2}} \right)$$

$$= \frac{\pi}{12\sqrt{3}} - \frac{\pi}{3\sqrt{3}} (\sqrt{3} - 2) \left(\frac{1}{e + \sqrt{3} - 2} - \frac{1}{2(e^2 + \sqrt{3} - 2)} \right)$$

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$$\begin{aligned}\Omega &= \int_0^{\infty} \frac{dx}{(1+x^2)(4+x^2)(2-\cos x)} \\ &= \frac{\pi}{36} (\sqrt{3} - 4(3 - 2\sqrt{3})) \left(\frac{1}{e + \sqrt{3} - 2} - \frac{1}{2(e^2 + \sqrt{3} - 2)} \right)\end{aligned}$$

Solution 2 by Mokhtar Khassani-Mostaganem-Algerie

From fourier series we have the trigonometric series identity for: $|a| < 1$:

$$\frac{1 - a \cos x}{1 - 2a \cos x} = \sum_{n=0}^{\infty} a^n \cos(nx) \Rightarrow \frac{1}{1 - 2a \cos x} = \frac{1}{1 - a^2} \left(1 + 2 \sum_{n=0}^{\infty} a^n \cos(nx) \right)$$

Now let find:

$$\begin{aligned}\Omega &= \int_0^{\infty} \frac{dx}{(1+x^2)(4+x^2) \left(\frac{1+a^2}{2a} - \cos x \right)} = \frac{2a}{1-a^2} \int_0^{\infty} \frac{(1 + 2 \sum_{n=0}^{\infty} a^n \cos(nx))}{(1+x^2)(4+x^2)} dx \\ &= \frac{2a}{1-a^2} \int_0^{\infty} \frac{1}{(1+x^2)(4+x^2)} dx + \frac{4a}{1-a^2} \sum_{n=1}^{\infty} a^n \int_0^{\infty} \frac{\cos(nx) dx}{(1+x^2)(4+x^2)} \\ &= \frac{2a}{1-a^2} M + \frac{4a}{1-a^2} \sum_{n=1}^{\infty} a^n \varphi(n)\end{aligned}$$

$$M = \int_0^{\infty} \frac{1}{(1+x^2)(4+x^2)} dx = \frac{1}{3} \int_0^{\infty} \left(\frac{1}{1+x^2} - \frac{1}{4+x^2} \right) dx = \frac{1}{3} \left[\tan^{-1} x - \frac{\tan^{-1}(\frac{x}{2})}{2} \right]_0^{\infty} = \frac{\pi}{12}$$

$$\begin{aligned}\varphi(n) &= \int_0^{\infty} \frac{\cos(nx) dx}{(1+x^2)(4+x^2)} \\ &= \pi i \operatorname{Re} \left(\operatorname{Res} \left(\frac{e^{inz}}{(1+z^2)(4+z^2)}, i \right) + \operatorname{Res} \left(\frac{e^{inz}}{(1+z^2)(4+z^2)}, 2i \right) \right) \\ &= \pi i \operatorname{Re} \left(\frac{e^{-n}}{6i} - \frac{e^{-2n}}{12i} \right) = \pi \left(\frac{e^{-n}}{6} - \frac{e^{-2n}}{12} \right) \Rightarrow \\ &\sum_{n=1}^{\infty} a^n \varphi(n) \stackrel{|a| < e}{=} \frac{\pi a}{6(e-a)} - \frac{\pi a}{12(e^2-a)}\end{aligned}$$

So, we get:

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$$\Omega = \int_0^{\infty} \frac{dx}{(1+x^2)(4+x^2)\left(\frac{1+a^2}{2a} - \cos x\right)} = \frac{2a}{1-a^2} \left(\frac{\pi}{12} + \frac{\pi a}{3(e-a)} - \frac{\pi a}{6(e^2-a)} \right)$$

But we have: $2 - \cos x$ so $\frac{1+a^2}{2a} = 2$ and $|a| < e \Rightarrow a = 2 - \sqrt{3}$. Finally:

$$\begin{aligned} \Omega &= \int_0^{\infty} \frac{dx}{(1+x^2)(4+x^2)\left(\frac{1+a^2}{2a} - \cos x\right)} \\ &= \frac{\pi}{3} \cdot \frac{2(2-\sqrt{3})}{4\sqrt{3}-6} \left(\frac{1}{4} + (2-\sqrt{3}) \left(\frac{1}{e-2+\sqrt{3}} - \frac{1}{2(e^2-2+\sqrt{3})} \right) \right) \end{aligned}$$

934. Evaluate in a closed form

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

Proposed by Srinivasa Raghava-AIRMC-India

Solution 1 by Mokhtar Khassani-Mostaganem-Algerie

$$\begin{aligned} &\int_0^1 \int_0^1 \frac{\sqrt{x} + \sqrt{y}}{(1-xy)\sqrt{\sqrt{xy}}} dx dy = \int_0^1 \int_0^1 (\sqrt{x} + \sqrt{y}) \sum_{n=0}^{\infty} (xy)^{n-\frac{1}{4}} dy dx \\ &= \sum_{n=0}^{\infty} \int_0^1 \int_0^1 \left(x^{n+\frac{1}{4}} y^{n-\frac{1}{4}} + x^{n-\frac{1}{4}} y^{n+\frac{1}{4}} \right) dy dx = \sum_{n=0}^{\infty} \int_0^1 \left(\frac{x^{n+\frac{1}{4}}}{n+\frac{3}{4}} + \frac{x^{n-\frac{1}{4}}}{n+\frac{5}{4}} \right) dx \\ &= \sum_{n=0}^{\infty} \frac{2}{\left(n+\frac{3}{4}\right)\left(n+\frac{5}{4}\right)} = 2 \frac{\psi\left(\frac{5}{4}\right) - \psi\left(\frac{3}{4}\right)}{\frac{5}{4} - \frac{3}{4}} = 4 \left(\psi\left(1+\frac{1}{4}\right) - \psi\left(1-\frac{1}{4}\right) \right) = 4(4-\pi) \end{aligned}$$

Note: $\psi(1+z) - \psi(1-z) = \frac{1}{z} - \pi \cot(\pi z)$, ψ - digamma function.

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Solution 2 by Ngulum George Baite-India

$$\begin{aligned}
 I &= \int_0^1 \int_0^1 \frac{\sqrt{x} + \sqrt{y}}{(1-xy)\sqrt{\sqrt{xy}}} dx dy = \int_0^1 \int_0^1 \frac{\sqrt{x} + \sqrt{y}}{(1-xy)^4 \sqrt[4]{xy}} dx dy \\
 &= \sum_{k=0}^{\infty} \int_0^1 \int_0^1 \frac{\sqrt{x} + \sqrt{y}}{(xy)^{\frac{1}{4}}} (xy)^k dx dy = \sum_{k=0}^{\infty} \int_0^1 \int_0^1 (\sqrt{x} + \sqrt{y})(xy)^{k-\frac{1}{4}} dx dy \\
 &= \sum_{k=0}^{\infty} \int_0^1 \int_0^1 (\sqrt{x} \cdot x^{k-\frac{1}{4}} \cdot y^{k-\frac{1}{4}} + \sqrt{y} \cdot x^{k-\frac{1}{4}} \cdot y^{k-\frac{1}{4}}) dx dy \\
 &= \sum_{k=0}^{\infty} \int_0^1 x^{k-\frac{1}{4}} \left[\sqrt{x} \int_0^1 y^{k-\frac{1}{4}} dy + \int_0^1 y^{k-\frac{1}{4}+\frac{1}{2}} dy \right] dx \\
 &= \sum_{k=0}^{\infty} \int_0^1 x^{k-\frac{1}{4}} \left[\sqrt{x} \cdot \frac{y^{k+\frac{3}{4}}}{k+\frac{3}{4}} + \frac{y^{k+\frac{5}{4}}}{k+\frac{5}{4}} \right]_0^1 dx = \sum_{k=0}^{\infty} \int_0^1 x^{k-\frac{1}{4}} \left[\frac{4\sqrt{x}}{4k+3} + \frac{4}{4k+5} \right] dx \\
 &= 4 \sum_{k=0}^{\infty} \left[\frac{1}{4k+3} \int_0^1 x^{k-\frac{1}{4}+\frac{1}{2}} dx + \frac{1}{4k+5} \int_0^1 x^{k-\frac{1}{4}} dx \right] \\
 &= 4 \sum_{k=0}^{\infty} \left[\frac{4}{(4k+3)(4k+5)} + \frac{4}{(4k+5)(4k+3)} \right] = 16 \sum_{k=0}^{\infty} \frac{2}{(4k+3)(4k+5)} \\
 &= 16 \left[\sum_{k=0}^{\infty} \frac{1}{4k+3} - \sum_{k=0}^{\infty} \frac{1}{4k+5} \right] = 16 \left[\sum_{k=1}^{\infty} \frac{(-1)^{k-1}}{2k+1} \right] = 16 \left[\sum_{k=0}^{\infty} \frac{(-1)^{k-1}}{2k+1} - 1 \right] \\
 &= 16 - 16 \sum_{k=0}^{\infty} \frac{(-1)^{k-1}}{2k+1}
 \end{aligned}$$

But $\tan^{-1}x = \sum_{k=0}^{\infty} \frac{(-1)^{k-1}}{2k+1} x^{2k+1}$, put $x = 1$

$$\sum_{k=0}^{\infty} \frac{(-1)^{k-1}}{2k+1} = \frac{\pi}{4} \Rightarrow I = 16 - 16 \cdot \frac{\pi}{4} = 4(4 - \pi)$$

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

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Solution 3 by Kamel Benaicha-Algiers-Algerie

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

Put: $\begin{cases} x = r \cos \theta \\ y = r \sin \theta \end{cases} \Rightarrow$

$$\Omega = \int_0^{\frac{\pi}{4}} \int_0^{\frac{1}{\cos \theta}} \frac{(\sqrt{\cos \theta} + \sqrt{\sin \theta}) r dr d\theta}{(1-r^2 \sin \theta \cos \theta)} + \int_{\frac{\pi}{4}}^{\frac{\pi}{2}} \int_0^{\frac{1}{\sin \theta}} \frac{(\sqrt{\cos \theta} + \sqrt{\sin \theta}) r dr d\theta}{(1-r^2 \sin \theta \cos \theta)}$$

$$\Omega = 2 \int_0^{\frac{\pi}{4}} \int_0^{\frac{1}{\cos \theta}} \frac{(\sqrt{\cos \theta} + \sqrt{\sin \theta}) r dr d\theta}{(1-r^2 \sin \theta \cos \theta)}$$

$$= - \int_0^{\frac{\pi}{4}} \log(1 - \tan \theta) \left(\frac{1}{\cos^{\frac{3}{4}} \theta \sin^{\frac{5}{4}} \theta} + \frac{1}{\cos^{\frac{5}{4}} \theta \sin^{\frac{3}{4}} \theta} \right) d\theta$$

$$\stackrel{t=\tan \theta}{=} 4 \left(- \int_0^1 \frac{t^{-\frac{1}{4}} - 1}{1-t} dt + \int_0^1 \frac{t^{\frac{1}{4}} - 1}{1-t} dt \right) = 4 \left(\psi\left(\frac{5}{4}\right) - \psi\left(\frac{3}{4}\right) \right) = 4(4 - \pi)$$

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

935. For $n \geq 0$

$$\Lambda(n) = \int_0^{\infty} \frac{(1+x)e^{-nx}}{\sqrt{1+\cosh(x)}} dx$$

compute the integral in closed-form:

$$\int_0^{\infty} \Lambda(n) e^{-n} dn$$

Proposed by Srinivasa Raghava-AIRMC-India

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Solution 1 by Kamel Benaicha-Algiers-Algerie

$$\begin{aligned}\Lambda(n) &= \int_0^{\infty} \frac{(1+x)e^{-nx}}{\sqrt{1+\cosh(x)}} dx \\ \Omega &= \int_0^{\infty} \Lambda(n)e^{-n} dn = \int_0^{\infty} \frac{(1+x)}{\sqrt{1+\cosh(x)}} \int_0^{\infty} e^{-n(x+1)} dndx \\ &= \frac{1}{\sqrt{2}} \int_0^{\infty} \frac{dx}{\cosh\left(\frac{x}{2}\right)} = \sqrt{2} \int_0^{\infty} \frac{e^{\frac{x}{2}}}{e^x + 1} dx \stackrel{t=e^{\frac{x}{2}}}{=} 2\sqrt{2} \int_1^{\infty} \frac{dt}{1+t^2} = \frac{\pi}{\sqrt{2}}\end{aligned}$$

Solution 2 by Ekpo Samuel-Nigeria

$$\begin{aligned}\Lambda(n) &= \int_0^{\infty} \frac{(1+x)e^{-nx}}{\sqrt{1+\cosh(x)}} dx = \frac{1}{\sqrt{2}} \int_0^{\infty} \frac{(1+x)e^{-nx}}{\cosh\left(\frac{x}{2}\right)} dx \\ \int_0^{\infty} \Lambda(n)e^{-n} dn &= \int_0^{\infty} \left(\frac{1}{\sqrt{2}} \int_0^{\infty} \frac{(1+x)e^{-nx}}{\cosh\left(\frac{x}{2}\right)} dx \right) e^{-n} dn \\ &= \frac{1}{\sqrt{2}} \int_0^{\infty} \int_0^{\infty} \frac{(1+x)e^{-n(x+1)}}{\cosh\left(\frac{x}{2}\right)} dx dn \stackrel{y=x+1}{=} \frac{1}{\sqrt{2}} \int_0^{\infty} \int_1^{\infty} \frac{ye^{-ny}}{\cosh\left(\frac{y-1}{2}\right)} dy dn \\ &= \frac{1}{\sqrt{2}} \int_0^{\infty} e^{-ny} dn \int_1^{\infty} \frac{ydy}{\cosh\left(\frac{y-1}{2}\right)} = \frac{1}{\sqrt{2}} \int_1^{\infty} \frac{ydy}{\cosh\left(\frac{y-1}{2}\right)} \int_0^{\infty} e^{-ny} dn \\ &= \frac{1}{\sqrt{2}} \int_1^{\infty} \frac{ydy}{\cosh\left(\frac{y-1}{2}\right)} \cdot \frac{1}{y} = \frac{1}{\sqrt{2}} \int_1^{\infty} \frac{dy}{\cosh\left(\frac{y-1}{2}\right)} = \frac{1}{\sqrt{2}} \int_1^{\infty} \operatorname{sech}\left(\frac{y-1}{2}\right) dy \\ &\stackrel{x=\frac{y-1}{2}}{=} \frac{2}{\sqrt{2}} \int_0^{\infty} \operatorname{sech}(x) dx = \frac{2}{\sqrt{2}} \int_0^{\infty} \frac{\cosh(x)}{\cosh^2(x)} dx = \frac{2}{\sqrt{2}} \int_0^{\infty} \frac{\cosh(x)}{\sinh^2(x) + 1} dx \\ &\stackrel{u=\sinh^2(x)}{=} \frac{2}{\sqrt{2}} \int_0^{\infty} \frac{1}{u^2 + 1} dx = \frac{2}{\sqrt{2}} \tan^{-1} u \Big|_0^{\infty} = \frac{2}{\sqrt{2}} \cdot \frac{\pi}{2} = \frac{\pi}{\sqrt{2}}\end{aligned}$$

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936. Find without softs:

$$\Omega = \int_{\frac{1}{2018}}^{2018} \frac{x^{2019} \log x}{(x^2 + 1)^{2020}} dx$$

Proposed by Jalil Hajimir-Toronto-Canada

Solution by Daniel Sitaru-Romania

$$\begin{aligned} \Omega &= \int_{\frac{1}{2018}}^{2018} \frac{x^{2019} \log x}{(x^2 + 1)^{2020}} dx \stackrel{x=\frac{1}{y}}{=} \\ &= \int_{\frac{1}{2018}}^{\frac{1}{2018}} \frac{\frac{1}{y^{2019}} \log \frac{1}{y}}{\left(\frac{1}{y^2} + 1\right)^{2020}} \left(-\frac{1}{y^2}\right) dy = \int_{\frac{1}{2018}}^{2018} \frac{\frac{1}{y^{2019}} \log y}{\left(\frac{1}{y^2} + 1\right)^{2020}} \left(-\frac{1}{y^2}\right) dy = \\ &= - \int_{\frac{1}{2018}}^{2018} \frac{\frac{1}{y^{2019}} \log y}{\frac{(y^2 + 1)^{2020}}{y^{4040}}} \cdot \frac{1}{y^2} dy = - \int_{\frac{1}{2018}}^{2018} \frac{y^{2019} \log y}{(y^2 + 1)^{2020}} dx = -\Omega \end{aligned}$$

$$\Omega = -\Omega \rightarrow 2\Omega = 0 \rightarrow \Omega = 0$$

937. GENERALIZATION FOR FLOREA COSTEL PROBLEM

Find:

$$\Omega(a) = \int_a^{a+1} \left(\sqrt[n]{\frac{x^{n-1}}{x+1}} + \sqrt[n]{\frac{(x+1)^{n-1}}{x}} \right) dx, a > 0, n \in \mathbb{N}, n \geq 2$$

Proposed by Marin Chirciu-Romania

Solution 1 by Soumitra Mandal-Chandar Nagore-India

$$\Omega(a) = \int_a^{a+1} \left(\sqrt[n]{\frac{x^{n-1}}{x+1}} + \sqrt[n]{\frac{(x+1)^{n-1}}{x}} \right) dx = \int_a^{a+1} \frac{2x+1}{\sqrt[n]{x^2+x}} dx$$

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$$= \int_a^{a+1} \frac{d(x^2 + x)}{\sqrt[n]{x^2 + x}} = \left[\frac{(x^2 + x)^{1-\frac{1}{n}}}{1-\frac{1}{n}} \right]_a^{a+1} = \frac{n^n \sqrt[n]{(a+1)^{n-1}}}{n-1} \left(\sqrt[n]{(a+2)^{n-1}} - \sqrt[n]{a^{n-1}} \right)$$

Solution 2 by Nassim Nicholas Taleb-New York-USA

$$f = x^{-\frac{1+n}{n}} (1+x)^{-\frac{1}{n}} + x^{-\frac{1}{n}} (1+x)^{-\frac{1+n}{n}}$$

Let: $m = \frac{1}{n}$ to factorize $\Rightarrow f = (2x+1)x^{-m}(x+1)^m$, with antiderivative

$$f^{(1)} = \frac{x^{1-m}(x+1)^{1-m}}{1-m}$$

$$\begin{aligned} \Omega(a) &= f^{(1)} \Big|_{m=a}^{m=a+1} = \frac{a^{-m}(a+1)^{1-m}(a+2)^{-m}(a(a+2)^m - (a+2)a^m)}{m-1} \\ &= \frac{n(a+1)^{\frac{n-1}{n}} \left((a+2)^{\frac{n-1}{n}} - a^{\frac{n-1}{n}} \right)}{n-1} \end{aligned}$$

938. Find:

$$\Omega(a) = \int_0^{\infty} \left(\frac{x^2}{(1-x^2+x^4)(1+ax)} \right) dx, a > 0$$

Proposed by Vasile Mircea Popa-Romania

Solution by Kamel Benaïcha-Algiers-Algerie

$$\text{We have: } \frac{1}{x^4-x^2+1} = \frac{x^2+1}{x^6+1}$$

$$\Omega(a) = \int_0^{\infty} \left(\frac{x^4+x^2}{(x^6+1)(1+ax)} \right) dx$$

$$\frac{x^4+x^2}{(x^6+1)(1+ax)} = \frac{a_1x^5+a_2x^4+a_3x^3+a_2x^2+a_1x+a_0}{1+x^6} + \frac{a_7}{1+ax} \dots (E)$$

$$= \frac{(a_7+a_1a)x^6 + (aa_2+a_1)x^5 + (aa_3+a_2)x^4 + (aa_4+a_3)x^3 + (aa_5+a_4)x^2 + (aa_6+a_5)x + a_7+a_6}{(1+x^6)(1+ax)}$$

$$(E) \cdot (1+ax), x = -\frac{1}{a} \Rightarrow a_7 = \frac{a^2}{1-a^2+a^4}$$

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$$a_1 = -\frac{a_7}{a} = -\frac{a}{1-a^2+a^4}; a_2 = -\frac{a_1}{a} = \frac{1}{1-a^2+a^4};$$

$$a_3 = \frac{1-a_2}{a} = \frac{a^3-a}{1-a^2+a^4}; a_4 = -\frac{a_3}{a} = \frac{1-a^2}{1-a^2+a^4}$$

$$a_5 = \frac{1-a_4}{a} = \frac{a^3}{1-a^2+a^4} \dots (A)$$

$$a_6 = -a_7 = -\frac{a^2}{1-a^2+a^4}$$

$$a_5 = -aa_6 = \frac{a^3}{1-a^2+a^4} \dots (B)$$

$$\begin{aligned} \Omega(a) &= \frac{1}{1-a^2+a^4} \int_0^{\infty} \left(\frac{-ax^5 + x^4 + (a^3-a)x^3 + (1-a^2)x^2 + a^3x - a^2}{1+x^6} + \frac{a^2}{1+ax} \right) \\ &= \frac{1}{1-a^2+a^4} \left(a \log \left(\frac{1+ax}{\sqrt[6]{1+x^6}} \right) \Big|_0^{\infty} - \int_0^{\infty} \frac{x^4 + (a^3-a)x^3 + (1-a^2)x^2 + a^3x - a^2}{1+x^6} dx \right) \end{aligned}$$

$$\text{Using: } \int_0^{\infty} \frac{x^p}{1+x^q} dx \stackrel{t=x^q}{=} \frac{1}{q} \int_0^{\infty} \frac{t^{\frac{p+q}{q}-1}}{1+t} dt = \frac{\pi}{q \sin\left(\frac{p+1}{q}\pi\right)}; (p+1 < q)$$

$$\Omega(a) = \frac{1}{1-a^2+a^4} \left[a \log a + \frac{\pi}{6} \left(\frac{1}{\sin\frac{5\pi}{6}} + \frac{a^3-a}{\sin\frac{4\pi}{6}} + \frac{1-a^2}{\sin\frac{3\pi}{6}} + \frac{a^3}{\sin\frac{2\pi}{6}} - \frac{a^2}{\sin\frac{\pi}{6}} \right) \right]$$

$$= \frac{1}{1-a^2+a^4} \left[a \log a + \frac{\pi}{6} \left(2 + \frac{2}{\sqrt{3}}(a^3-a) + 1 - a^2 + \frac{2}{\sqrt{3}}a^3 - 2a^2 \right) \right]$$

$$= \frac{a \log a}{1-a^2+a^4} + \frac{\pi}{6\sqrt{3}} \cdot \frac{3\sqrt{3} - 2a - 3\sqrt{3}a^2 + 4a^3}{1-a^2+a^4}$$

$$\Omega(a) = \int_0^{\infty} \left(\frac{x^2}{(1-x^2+x^4)(1+ax)} \right) dx =$$

$$= \frac{a \log a}{1-a^2+a^4} + \frac{\pi}{6\sqrt{3}} \cdot \frac{3\sqrt{3} - 2a - 3\sqrt{3}a^2 + 4a^3}{1-a^2+a^4}$$

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939. Evaluate:

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

Proposed by Jalil Hajimir-Toronto-Canada

Solution 1 by Lucas Paes Barreto-Brazil

$$\begin{aligned} \int_0^1 \frac{x^4 dx}{x^3 + (1-x)^3} &= \int_0^1 \frac{x^4}{1-3x+3x^2} dx = \int_0^1 \left(\frac{x^2}{3} + \frac{3x-2}{9(3x^2-3x+1)} + \frac{x}{3} + \frac{2}{9} \right) dx \\ &= \frac{1}{9} + \frac{1}{9} \int_0^1 \frac{3x-2}{3x^2-3x+1} dx + \frac{1}{6} + \frac{2}{9} = \frac{1}{2} + \frac{1}{18} \int_0^1 \frac{6x-4+1-1}{3x^2-3x+1} dx \\ &= \frac{1}{2} + \frac{1}{18} \int_0^1 \frac{6x-3}{3x^2-3x+1} dx - \frac{1}{18} \int_0^1 \frac{dx}{3\left(x-\frac{1}{2}\right)^2 + \frac{1}{4}} \\ &= \frac{1}{2} + \frac{1}{18} [\log(3x^2-3x+1)]_0^1 = \frac{1}{9\sqrt{3}} \tan^{-1}[\sqrt{3}(2x-1)]_0^1 = \frac{1}{2} - \frac{2\pi}{27\sqrt{3}} \\ \int_0^1 \frac{x^4 dx}{x^3 + (1-x)^3} &= \frac{1}{2} - \frac{2\pi}{27\sqrt{3}} \end{aligned}$$

Solution 2 by Yen Tung Chung-Taichung-Taiwan

$$\begin{aligned} \int_0^1 \frac{x^4 dx}{x^3 + (1-x)^3} &= \int_0^1 \frac{x}{1 + \left(\frac{1-x}{x}\right)^3} dx \stackrel{y=\frac{1-x}{x} \rightarrow x=\frac{1}{1+y}}{=} \int_{\infty}^0 \frac{1}{1+y^3} \cdot \left(-\frac{1}{(1+y)^2} dy\right) \\ &= \int_0^{\infty} \frac{1}{(1+y^3)(1+y)^3} dy = \int_0^{\infty} \frac{1}{(1-y+y^2)(1+y)^4} dy \\ &= \int_0^{\infty} \left(\frac{\frac{1}{9}}{1+y} + \frac{\frac{2}{9}}{(1+y)^2} + \frac{\frac{1}{3}}{(1+y)^3} + \frac{\frac{1}{3}}{(1+y)^4} - \frac{\frac{1}{9}y}{1-y+y^2} \right) dy \\ &= \left(\frac{1}{9} \log \left| \frac{1+y}{\sqrt{y^2-y+1}} \right| - \frac{2}{9} \cdot \frac{1}{1+y} - \frac{1}{6} \cdot \frac{1}{(1+y)^2} - \frac{1}{9} \cdot \frac{1}{(1+y)^3} - \frac{1}{9\sqrt{3}} \tan^{-1} \left(\frac{2y-1}{\sqrt{3}} \right) \right) \Big|_0^{\infty} \end{aligned}$$

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$$= \frac{1}{2} - \frac{2\pi}{27\sqrt{3}}$$

940. Find without softs:

$$\Omega = \int_0^{\frac{2}{5}} \frac{\cos^2 x}{\cos^2\left(x - \frac{1}{5}\right)} dx$$

Proposed by Radu Diaconu-Romania

Solution 1 by Kamel Benaicha-Algiers-Algerie

$$\Omega = \int_0^{\frac{2}{5}} \frac{\cos^2 x}{\cos^2\left(x - \frac{1}{5}\right)} dx \stackrel{t = \frac{1}{5} - x}{=} \int_{-\frac{1}{5}}^{\frac{1}{5}} \frac{\cos^2\left(\frac{1}{5} - t\right)}{\cos^2 t} dt = (*)$$

$$\cos^2\left(\frac{1}{5} - t\right) = \frac{1 + \cos\left(\frac{2}{5} - 2t\right)}{2} = \frac{1 + \cos\left(\frac{2}{5}\right)\cos(2t) + \sin\left(\frac{2}{5}\right)\sin(2t)}{2}$$

$$(*) = \frac{1}{2} \left(\int_{-\frac{1}{5}}^{\frac{1}{5}} \frac{dt}{\cos^2 t} + \cos\left(\frac{2}{5}\right) \int_{-\frac{1}{5}}^{\frac{1}{5}} \frac{2\cos^2 t - 1}{\cos^2 t} dt + 2\sin\left(\frac{2}{5}\right) \int_{-\frac{1}{5}}^{\frac{1}{5}} \tan t dt \right)$$

$$= \tan\left(\frac{1}{5}\right) + \frac{2}{5}\cos\left(\frac{2}{5}\right) - \cos\left(\frac{2}{5}\right)\tan\left(\frac{1}{5}\right) = 2\sin^2\left(\frac{1}{5}\right)\tan\left(\frac{1}{5}\right) + \frac{2}{5}\cos\left(\frac{2}{5}\right)$$

$$= \frac{2}{5}\cos\left(\frac{2}{5}\right) + 2\sin\left(\frac{1}{5}\right)\cos\left(\frac{1}{5}\right)\frac{\sin\left(\frac{1}{5}\right)}{\cos\left(\frac{1}{5}\right)}\tan\left(\frac{1}{5}\right)$$

$$= \frac{2}{5}\cos\left(\frac{2}{5}\right) + \sin\left(\frac{2}{5}\right)\tan^2\left(\frac{1}{5}\right)$$

Solution 2 by Rovsen Pirguliev-Sumgait-Azerbaijan

$$\text{Denote: } x - \frac{1}{5} = t \Rightarrow x = t + \frac{1}{5}, dx = dt$$

$$\Omega = \int_0^{\frac{2}{5}} \frac{\cos^2 x}{\cos^2\left(x - \frac{1}{5}\right)} dx = \int_{-\frac{1}{5}}^{\frac{1}{5}} \frac{\cos^2\left(t + \frac{1}{5}\right)}{\cos^2 t} dt$$

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$$\begin{aligned}
 &= \int_{-\frac{1}{5}}^{\frac{1}{5}} \left(\frac{\cos t \cos \frac{1}{5} - \sin t \sin \frac{1}{5}}{\cos t} \right)^2 dt = \int_{-\frac{1}{5}}^{\frac{1}{5}} \left(\cos \frac{1}{5} - \sin \frac{1}{5} \tan t \right)^2 dt \\
 &= \int_{-\frac{1}{5}}^{\frac{1}{5}} \left(\cos^2 \frac{1}{5} - \sin \frac{2}{5} \tan t + \sin^2 \frac{1}{5} \tan^2 t \right) dt \\
 &= \int_{-\frac{1}{5}}^{\frac{1}{5}} \cos^2 \frac{1}{5} dt + \sin \frac{2}{5} \cdot \int_{-\frac{1}{5}}^{\frac{1}{5}} \tan t dt + \sin^2 \frac{1}{5} \cdot \int_{-\frac{1}{5}}^{\frac{1}{5}} \tan^2 t dt \\
 &\quad \int_{-\frac{1}{5}}^{\frac{1}{5}} \tan t dt = 0 \\
 &= \cos^2 \frac{1}{5} \cdot t \Big|_{-\frac{1}{5}}^{\frac{1}{5}} + \sin^2 \frac{1}{5} (\tan t - t) \Big|_{-\frac{1}{5}}^{\frac{1}{5}} \\
 &= \frac{2}{5} \cdot \cos^2 \frac{1}{5} + 2 \cdot \sin^2 \frac{1}{5} \cdot \left(\tan \frac{1}{5} - \frac{1}{5} \right) \\
 &= \frac{2}{5} \left(\cos^2 \frac{1}{5} - \sin^2 \frac{1}{5} \right) + 2 \sin^2 \frac{1}{5} \cdot \tan \frac{1}{5} = \frac{2}{5} \cdot \cos \frac{2}{5} + 2 \sin^2 \frac{1}{5} \cdot \tan \frac{1}{5}
 \end{aligned}$$

941. Find without softs:

$$\Omega = \int_{\frac{\pi}{5}}^{\frac{3\pi}{10}} \frac{x}{\sin 2x} dx$$

Proposed by Daniel Sitaru-Romania

Solution 1 by Abner Chinga Bazo-Lima-Peru

$$\Omega = \int_{\frac{\pi}{5}}^{\frac{3\pi}{10}} \frac{x}{\sin 2x} dx = \int_{\frac{\pi}{5}}^{\frac{3\pi}{10}} \frac{\frac{\pi}{2} - x}{\sin 2\left(\frac{\pi}{2} - x\right)} dx = \int_{\frac{\pi}{5}}^{\frac{3\pi}{10}} \frac{\frac{\pi}{2} - x}{\sin 2x} dx$$

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$$\begin{aligned}\Omega &= \int_{\frac{\pi}{5}}^{\frac{3\pi}{10}} \frac{x}{\sin 2x} dx = \frac{\pi}{2} \left(\frac{1}{2} \log(\tan x) \right) \Big|_{\frac{\pi}{5}}^{\frac{3\pi}{10}} \\ &= \frac{\pi}{8} \left(\log \left(\tan \left(\frac{3\pi}{10} \right) \right) - \log \left(\tan \left(\frac{\pi}{5} \right) \right) \right) = \frac{\pi}{8} \log \left(\frac{\log \left(\tan \left(\frac{3\pi}{10} \right) \right)}{\log \left(\tan \left(\frac{\pi}{5} \right) \right)} \right)\end{aligned}$$

Solution 2 by Avishek Mitra-West Bengal-India

$$\begin{aligned}I &= \int_{\frac{\pi}{5}}^{\frac{3\pi}{10}} \frac{x}{\sin 2x} dx = \int_{\frac{\pi}{5}}^{\frac{3\pi}{10}} x \csc 2x dx \\ &= \int_{\frac{\pi}{5}}^{\frac{3\pi}{10}} \left(\frac{3\pi}{10} + \frac{\pi}{5} - x \right) \csc 2 \left(\frac{3\pi}{10} + \frac{\pi}{5} - 2x \right) dx \\ &= \int_{\frac{\pi}{5}}^{\frac{3\pi}{10}} \left(\frac{\pi}{2} - x \right) \csc(\pi - 2x) dx = \frac{\pi}{2} \cdot \int_{\frac{\pi}{5}}^{\frac{3\pi}{10}} \csc 2x dx - I \\ 2I &= \frac{\pi}{2} \cdot \frac{1}{2} \log \left(\tan \frac{2x}{2} \right) \Big|_{\frac{\pi}{5}}^{\frac{3\pi}{10}} \Rightarrow I = \frac{\pi}{8} \left(\log \left(\tan \frac{3\pi}{10} \right) - \log \left(\tan \frac{\pi}{5} \right) \right) \\ &= \frac{\pi}{8} \left(\log(\tan 54^\circ) - \log(\tan 18^\circ) \right) \\ \theta &= 18^\circ \Rightarrow 5\theta = 90^\circ \Rightarrow 2\theta + 3\theta = 90^\circ \Rightarrow 2\theta = 90^\circ - 3\theta \\ \Rightarrow \sin 2\theta &= \sin(90^\circ - 3\theta) = \cos 3\theta \Rightarrow 2\sin\theta \cos\theta = \cos 3\theta = 4\cos^3\theta - 3\cos\theta \\ \Rightarrow 2\sin\theta \cos\theta - 4\cos^3\theta + 3\cos\theta &= 0 \Rightarrow \cos\theta(2\sin\theta - 4\cos^2\theta + 3) = 0; (\cos\theta \neq 0) \\ \Rightarrow 4\sin^2\theta + 2\sin\theta + 1 &= 0 \Rightarrow \sin\theta = \frac{-1 \pm \sqrt{5}}{4} \\ \Rightarrow \sin 18^\circ &= \frac{\sqrt{5} - 1}{4} \Rightarrow \cos 18^\circ = \frac{\sqrt{10 + 2\sqrt{5}}}{4} \Rightarrow \tan 18^\circ = \frac{\sqrt{5} - 1}{\sqrt{10 + 2\sqrt{5}}}\end{aligned}$$

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$$\text{Now, } \sin 54^\circ = \cos 36^\circ = 1 - 2\sin^2 18^\circ = 1 - 2\left(\frac{\sqrt{5}-1}{4}\right)^2 = \frac{\sqrt{5}+1}{4}$$

$$\cos 54^\circ = \sin 36^\circ = \sqrt{1 - \cos^2 36^\circ} = \sqrt{1 - \left(\frac{\sqrt{5}+1}{4}\right)^2} = \frac{\sqrt{10-2\sqrt{5}}}{4}$$

$$\Rightarrow \tan 54^\circ = \frac{\sqrt{5}+1}{\sqrt{10-2\sqrt{5}}}$$

$$I = \frac{\pi}{8} \left(\log \frac{\sqrt{5}+1}{\sqrt{10-2\sqrt{5}}} - \log \frac{\sqrt{5}-1}{\sqrt{10+2\sqrt{5}}} \right)$$

Solution 3 by Kamel Benaicha-Algiers-Algerie

$$\Omega = \int_{\frac{\pi}{5}}^{\frac{3\pi}{10}} \frac{x}{\sin 2x} dx = \int_{\frac{\pi}{5}}^{\frac{\pi}{2} - \frac{\pi}{5}} \frac{x}{\sin 2x} dx \stackrel{x = \frac{\pi}{2} - t}{=} \int_{\frac{\pi}{5}}^{\frac{\pi}{2} - \frac{\pi}{5}} \frac{\frac{\pi}{2} - t}{\sin 2t} dt$$

$$\Omega = \frac{\pi}{4} \int_{\frac{\pi}{5}}^{\frac{\pi}{2} - \frac{\pi}{5}} \frac{dt}{\sin 2t} = \frac{\pi}{8} \int_{\frac{\pi}{5}}^{\frac{\pi}{2} - \frac{\pi}{5}} \frac{d(\tan x)}{\tan x} = \frac{\pi}{8} \log(\tan x) \Big|_{\frac{\pi}{5}}^{\frac{\pi}{2} - \frac{\pi}{5}} = -\frac{\pi}{4} \log\left(\tan \frac{\pi}{5}\right)$$

$$\frac{\pi}{2} - \frac{\pi}{5} = \frac{3\pi}{10}$$

$$\sin\left(\frac{\pi}{2} - \frac{\pi}{5}\right) = \sin \frac{3\pi}{10} = \sin\left(\frac{\pi}{10} + \frac{\pi}{5}\right) \dots (E)$$

$$X = \cos \frac{\pi}{5}$$

$$\therefore (E) \Rightarrow X = \sqrt{1 - X^2} \cos \frac{\pi}{10} + X \sin \frac{\pi}{10}$$

$$\Rightarrow X^2 = (1 - X^2) \cos^2 \frac{\pi}{10} + 2X \sqrt{1 - X^2} \sin \frac{\pi}{10} \cos \frac{\pi}{10} + X^2 \sin^2 \frac{\pi}{10}$$

$$X^2 = -X^2 \left(\cos^2 \frac{\pi}{10} - \sin^2 \frac{\pi}{10} \right) + \frac{1 + \cos \frac{\pi}{5}}{2} + X \sqrt{1 - X^2} \sin \frac{\pi}{10}$$

$$\therefore (E) \Rightarrow X^2 = -X^3 + \frac{1 + X}{2} + X - X^3$$

$$\Rightarrow 4X^3 + 2X^2 - 3X - 1 = 0 \stackrel{X = \frac{x}{2}}{\Rightarrow} x^3 + x^2 - 3x - 2 = 0$$

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$$\Leftrightarrow (x+2)(x^2-x-1) = 0 \Rightarrow x_1 = -2; x_2 = \frac{1-\sqrt{5}}{2}; x_3 = \frac{1+\sqrt{5}}{2}$$

$$\Rightarrow X_1 = -1; X_2 = \frac{1-\sqrt{5}}{4}; X_3 = \frac{1+\sqrt{5}}{4}$$

$$0 < \frac{\pi}{5} < \frac{\pi}{2} \Rightarrow 1 > \cos \frac{\pi}{5} > 0 \Rightarrow X = \frac{1+\sqrt{5}}{4}$$

$$\tan \frac{\pi}{5} = \frac{\sin \frac{\pi}{5}}{\cos \frac{\pi}{5}} = \frac{\sqrt{1-X^2}}{X} = \frac{\sqrt{10-2\sqrt{5}}}{1+\sqrt{5}} = \sqrt{\frac{10-2\sqrt{5}}{6+2\sqrt{5}}} = \sqrt{5-2\sqrt{5}}$$

$$\Omega = \int_{\frac{\pi}{5}}^{\frac{3\pi}{5}} \frac{x dx}{\sin 2x} = -\frac{\pi}{4} \log \left(\tan \frac{\pi}{5} \right) = -\frac{\pi}{8} \log(5-2\sqrt{5}) = \frac{\pi}{8} \log \left(1 + \frac{2}{\sqrt{5}} \right)$$

Solution 4 by Sagar Kumar-Kolkata-India

$$\Omega = \int_{\frac{\pi}{5}}^{\frac{3\pi}{10}} \frac{x}{\sin 2x} dx = \int_{\frac{\pi}{5}}^{\frac{3\pi}{10}} x \csc 2x dx = \left[\frac{x}{2} \log(\tan x) \right]_{\frac{\pi}{5}}^{\frac{3\pi}{10}} - \int_{\frac{\pi}{5}}^{\frac{3\pi}{10}} \log(\tan x) dx$$

$$= -\frac{\pi}{10} \log \left(\tan \frac{\pi}{5} \right) + \frac{3\pi}{20} \log \left(\tan \frac{3\pi}{10} \right) - \Omega_1$$

$$\Omega_1 = \int_{\frac{\pi}{5}}^{\frac{3\pi}{10}} \log(\tan x) dx = \int_{\frac{\pi}{5}}^{\frac{3\pi}{10}} \log(\cot x) dx \Rightarrow 2\Omega_1 = 0 \Rightarrow \Omega_1 = 0$$

$$\Omega = \frac{\pi}{20} \log \left(\frac{\left(\tan \frac{3\pi}{10} \right)^3}{\left(\tan \frac{\pi}{5} \right)^2} \right) = \frac{\pi}{20} \log \left(\frac{\left(\tan 18^\circ \right)^3}{\left(\cot 18^\circ \right)^2} \right) = \frac{\pi}{20} \log \left(1 + \frac{2}{\sqrt{5}} \right)^{\frac{5}{2}} = \frac{\pi}{8} \log \left(1 + \frac{2}{\sqrt{5}} \right)$$

942. If $0 < a \leq b$ then:

$$\int_a^b \int_a^b \int_a^b \left(\frac{(x+y+z)(xy+yz+zx)}{xyz} \right) dx dy dz \leq \frac{(2a^2 + 5ab + 2b^2)(b-a)^3}{ab}$$

Proposed by Daniel Sitaru-Romania

Solution 1 by Cao Mai Thanh Tam-Vietnam

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$$\begin{aligned}
 \int_a^b \int_a^b \int_a^b \left(\frac{(x+y+z)(xy+yz+zx)}{xyz} \right) dx dy dz &= \int_a^b \int_a^b \int_a^b \left(\frac{x^2y + x^2z + xy^2 + 3xyz + xz^2 + y^2z + yz^2}{xyz} \right) dx dy dz \\
 &= \int_a^b \int_a^b \int_a^b \left[\frac{x}{z} + \frac{x}{y} + \frac{y}{z} + 3 + \frac{z}{y} + \frac{y}{x} + \frac{z}{x} \right] dx dy dz \\
 &= \int_a^b \int_a^b \left[\frac{x^2}{2z} + \frac{x^2}{2y} + \frac{xy}{z} + 3x + \frac{xz}{y} + (y+z)\log|x| \right] \Big|_a^b dy dz \\
 &= \int_a^b \int_a^b \left[\frac{b^2 - a^2}{2} \left(\frac{1}{y} + \frac{1}{z} \right) + (b-a) \left(\frac{y}{z} + 3 + \frac{y}{z} \right) + (y+z)\log\left(\frac{b}{a}\right) \right] dy dz \\
 &= \int_a^b \left[\frac{b^2 - a^2}{2} \left(\frac{y}{z} + \log|y| \right) + (b-a) \left(\frac{y^2}{2z} + 3y + \frac{y^2}{2z} \right) + \left(zy + \frac{y^2}{2} \right) \log\left(\frac{b}{a}\right) \right] \Big|_a^b dz \\
 &= \int_a^b \left[\frac{b^2 - a^2}{2} \left(\frac{b-a}{z} + \log\left(\frac{b}{a}\right) \right) + (b-a) \left(\frac{b^2 - a^2}{2z} + 3(b-a) + \frac{b^2 - a^2}{2z} \right) + \left((b-a)z + \frac{b^2 - a^2}{2} \right) \log\left(\frac{b}{a}\right) \right] dz \\
 &= \left[\frac{b^2 - a^2}{2} \left((b-a)\log|z| + z\log\left(\frac{b}{a}\right) \right) + (b-a) \left(\frac{b^2 - a^2}{2} \log|z| + 3z(b-a) + \frac{b^2 - a^2}{2} \log|z| \right) + \left((b-a)\frac{z^2}{2} + \frac{b^2 - a^2}{2}z \right) \log\left(\frac{b}{a}\right) \right] \Big|_a^b \\
 &= 3(b-a)^2(b+a) \left[\log\left(\frac{b}{a}\right) + 1 \right]
 \end{aligned}$$

Let prove:

$$\begin{aligned}
 3(b-a)^2(b+a) \left[\log\left(\frac{b}{a}\right) + 1 \right] &\leq \frac{(2a^2 + 5ab + 2b^2)(b-a)^3}{ab} \\
 \Leftrightarrow 3ab(b+a) \left[\log\left(\frac{b}{a}\right) + 1 \right] &\leq (2a^2 + 5ab + 2b^2)(b-a)^3 \\
 \Leftrightarrow [2(a+b)^2 + ab](b-a) - 3ab(b+a) \left[\log\left(\frac{b}{a}\right) + 1 \right] &\geq 0 \\
 \Leftrightarrow 2(a+b)^2(b-a) + ab(b-a) - 2ab(b+a) \left[\log\left(\frac{b}{a}\right) + 1 \right] - ab(b+a) \left[\log\left(\frac{b}{a}\right) + 1 \right] &\geq 0 \\
 \Leftrightarrow 2(a+b) \left[b^2 - a^2 - ab\log\left(\frac{b}{a}\right) - 1 \right] + ab \left(b-a - b\log\left(\frac{b}{a}\right) - a\log\left(\frac{b}{a}\right) - b-a \right) &\geq 0
 \end{aligned}$$

Solution 2 by George Florin Serban

$$\frac{(x+y+z)(xy+yz+zx)}{xyz} = \frac{x^2y + x^2z + xy^2 + 3xyz + xz^2 + y^2z + yz^2}{xyz}$$

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$$= \frac{\sum(x^2y + xy^2) + 3xyz}{xyz} = \sum\left(\frac{x}{z} + \frac{z}{x}\right) + 3 = f(x, y, z)$$

$$\begin{aligned} I &= \int_a^b f(x, y, z) dz = \int_a^b \frac{x}{z} dz + \int_a^b \frac{z}{x} dz + \left(\frac{x}{y} + \frac{y}{x}\right)(b-a) + \int_a^b \frac{y}{z} dz + \int_a^b \frac{z}{y} dz + 3(b-a) \\ &= x(\log b - \log a) + \frac{b^2 - a^2}{2x} + \left(\frac{x}{y} + \frac{y}{x}\right)(b-a) + y(\log b - \log a) + \frac{b^2 - a^2}{2y} + 3(b-a) \end{aligned}$$

$$\begin{aligned} \int_a^b \left(\int_a^b f(x, y, z) dz \right) dy &= x(b-a)\log\left(\frac{b}{a}\right) + \frac{(b^2 - a^2)(b-a)}{2x} + x(b-a)(\log b - \log a) + \\ &+ \frac{(b-a)(b^2 - a^2)}{2x} + \frac{b^2 - a^2}{2} \log\left(\frac{b}{a}\right) + \frac{b^2 - a^2}{2} (\log b - \log a) + 3(b-a)^2 \\ \int_a^b \left(\int_a^b \left(\int_a^b f(x, y, z) dz \right) dy \right) dx &= 6 \cdot \frac{(b^2 - a^2)(b-a)}{2} \log\left(\frac{b}{a}\right) + 3(b-a)^3 \end{aligned}$$

$$I = 3(b-a)^2(b+a)\log\left(\frac{b}{a}\right) + 3(b-a)^3$$

$$I \stackrel{?}{\leq} \frac{(2a^2 + 5ab + 2b^2)(b-a)^3}{ab}$$

$$\Leftrightarrow 3(b+a)\log\left(\frac{b}{a}\right) \leq \frac{2(b-a)(a^2 + ab + b^2)}{ab} \Leftrightarrow \log\left(\frac{b}{a}\right) \leq \frac{2(b-a)(a^2 + ab + b^2)}{3ab(a+b)}$$

$$\Leftrightarrow \log\left(\frac{b}{a}\right) \leq \frac{2(b^3 - a^3)}{3ab(a+b)} = \frac{2\left[\left(\frac{b}{a}\right)^3 - 1\right]}{3\frac{b}{a}\left(\frac{b}{a} + 1\right)} \quad \begin{array}{l} a \leq b \\ \Rightarrow \\ t = \frac{b}{a} \geq 1 \end{array}$$

$$\log(t) \leq \frac{2(t^3 - 1)}{3t(t+1)}, t \geq 1$$

$$\text{Let } f: [1, \infty) \rightarrow \mathbb{R}, f(t) = \frac{2(t^3 - 1)}{3t(t+1)} - \log(t)$$

$$f'(t) = \frac{(t-1)^2(2t^2 + 5t + 2)}{3t^2(t+1)^2} \geq 0, \forall t \geq 1$$

$$f'(t) \geq 0, \forall t \geq 1 \Rightarrow f \nearrow \text{ on } [1, \infty) \Rightarrow f(t) \geq f(1), \forall t \geq 1 \Rightarrow f(t) \geq 0, \forall t \geq 1$$

$$\Rightarrow \log(t) \leq \frac{2(t^3 - 1)}{3t(t+1)}, t \geq 1$$

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Solution 3 by Soumitra Mandal-Chandar Nagore-India

$x \rightarrow \frac{1}{x}$ is convex function, hence Hermite Hadamard Inequality

$$\frac{2}{a+b} \leq \frac{\log b - \log a}{b-a} \leq \frac{a+b}{2ab}$$

$$\int_a^b \int_a^b \int_a^b \left(\frac{(x+y+z)(xy+yz+zx)}{xyz} \right) dx dy dz = \int_a^b \int_a^b \int_a^b \sum_{\text{cyc}} \left(1 + \frac{y}{x} + \frac{z}{x} \right) dx dy dz$$

$$= 3(b-a)^3 + \int_a^b \int_a^b \int_a^b \sum_{\text{cyc}} \frac{y}{x} dx dy dz + \int_a^b \int_a^b \int_a^b \sum_{\text{cyc}} \frac{z}{x} dx dy dz$$

$$= 3(b-a)^3 + 3(b-a)(b^2 - a^2) \log \left(\frac{b}{a} \right)$$

$$= 3(b-a)^3 + 3(b-a)^3(a+b) \cdot \frac{\log b - \log a}{b-a}$$

$$\leq 3(b-a)^3 \left(1 + (a+b) \cdot \frac{a+b}{2ab} \right) = 3(b-a)^3 \cdot \frac{a^2 + 4ab + b^2}{2ab}$$

We need to prove:

$$3(b-a)^3 \cdot \frac{a^2 + 4ab + b^2}{2ab} \leq \frac{(2a^2 + 5ab + 2b^2)(b-a)^3}{ab} \Leftrightarrow$$

$$(b-a)^3 \left[\frac{(2a^2 + 5ab + 2b^2)}{ab} - \frac{3(a^2 + 4ab + b^2)}{2ab} \right] \geq 0 \Leftrightarrow$$

$$(b-a)^3 \frac{(b-a)^2}{2ab} \geq 0, \text{ which is true.}$$

$$\int_a^b \int_a^b \int_a^b \left(\frac{(x+y+z)(xy+yz+zx)}{xyz} \right) dx dy dz \leq \frac{(2a^2 + 5ab + 2b^2)(b-a)^3}{ab}$$

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943. If $1 < a \leq b$ then:

$$\log \left(\frac{\sqrt{b} \cdot \Gamma(b)}{\sqrt{a} \cdot \Gamma(a)} \right) \leq \int_a^b \log(x) dx \leq \log \left(\frac{b \cdot \Gamma(b)}{a \cdot \Gamma(a)} \right)$$

Proposed by Daniel Sitaru-Romania

Solution by Soumitra Mandal-Chandar Nagore-India

$$\text{Let: } f(x) = \frac{e^{x-1}\Gamma(x)}{x^{x-\frac{1}{2}}} \text{ for all } x \geq 1$$

$$\log f(x) = x - 1 + \log \Gamma(x) - \left(x - \frac{1}{2}\right) \log(x) \Rightarrow$$

$$\frac{f'(x)}{f(x)} = 1 + \frac{\Gamma'(x)}{\Gamma(x)} - \frac{x}{x-\frac{1}{2}} - \frac{x-\frac{1}{2}}{x}$$

$$\frac{f'(x)}{f(x)} = \frac{\Gamma'(x)}{\Gamma(x)} - \frac{1}{2(x-\frac{1}{2})} + \frac{1}{2x} - 1 = \int_0^\infty \left(\frac{1}{2} - \delta(y)\right) e^{-xy} dy \text{ where } \delta(y) = \frac{1}{1-e^{-y}} - \frac{1}{y}$$

and we have $\int_0^\infty e^{-xy} dy = \frac{1}{x}$. So $\frac{f'(x)}{f(x)} < 0 \Rightarrow f'(x) < 0$. Hence f is decreasing function

$$\text{so for } b \geq a \text{ we have } f(a) \geq f(b) \Rightarrow \frac{e^{a-1}\Gamma(a)}{a^{a-\frac{1}{2}}} \geq \frac{e^{b-1}\Gamma(b)}{b^{b-\frac{1}{2}}} \Rightarrow$$

$$\frac{e^{-b}b^b}{e^{-a}a^a} \geq \frac{\sqrt{b} \cdot \Gamma(b)}{\sqrt{a} \cdot \Gamma(a)} \Rightarrow b(\log(b) - 1) - a(\log(a) - 1) \geq \log \left(\sqrt{\frac{b}{a}} \cdot \frac{\Gamma(b)}{\Gamma(a)} \right)$$

$$\int_a^b \log(x) dx \geq \log \left(\sqrt{\frac{b}{a}} \cdot \frac{\Gamma(b)}{\Gamma(a)} \right)$$

$$\text{Let: } g(x) = \frac{e^x \Gamma(x)}{x^{x-1}} \text{ for all } x \geq 1 \text{ now}$$

$$\begin{aligned} \log(g(x)) &= x + \log(\Gamma(x)) - (x-1)\log(x) = x + \log \Gamma(x) - \left(x - \frac{1}{2}\right) \log(x) + \frac{\log(x)}{2} \\ &= \log \sqrt{2\pi} + o(x^{-1}) + \frac{\log(x)}{2} \end{aligned}$$

$$\text{Since } \log \Gamma(x) = \left(x - \frac{1}{2}\right) \log(x) - x + \log \sqrt{2\pi} + o(x^{-1})$$

$$\frac{g'(x)}{g(x)} = \frac{1}{2x} + o\left(\frac{1}{x^2}\right) > 0 \text{ for all } x \geq 1 \text{ so } g'(x) > 0 \text{ hence } g(x) \text{ is increasing}$$

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For all $b \geq a$ we have $g(b) \geq g(a) \Rightarrow \frac{e^{b-1}\Gamma(b)}{b^{b-1}} \geq \frac{e^{a-1}\Gamma(a)}{a^{a-1}} \Rightarrow$

$$\log\left(\frac{a \cdot \Gamma(b)}{b \cdot \Gamma(a)}\right) \geq \int_a^b \log(x) dx$$

$$\log\left(\frac{\sqrt{b} \cdot \Gamma(b)}{\sqrt{a} \cdot \Gamma(a)}\right) \leq \int_a^b \log(x) dx \leq \log\left(\frac{b \cdot \Gamma(b)}{a \cdot \Gamma(a)}\right)$$

944. If $f: [a, b] \rightarrow \left(0, \frac{\pi}{2}\right)$, $a \leq b$, f –continuous, then:

$$\frac{2\sqrt{2}}{5} \int_a^b \sin f(x) dx + \frac{1}{10} \int_a^b \tan f(x) dx + \frac{2\sqrt{2}}{5} \int_a^b \cos f(x) dx + \frac{1}{10} \int_a^b \cot f(x) dx \geq b - a$$

Proposed by Daniel Sitaru-Romania

Solution by Khaled Abd Imouti-Damascus-Syria

$$I = \frac{2\sqrt{2}}{5} \int_a^b \sin f(x) dx + \frac{1}{10} \int_a^b \tan f(x) dx + \frac{2\sqrt{2}}{5} \int_a^b \cos f(x) dx + \frac{1}{10} \int_a^b \cot f(x) dx \stackrel{?}{\geq} b - a$$

$$\int_a^b \left[\frac{2\sqrt{2}}{5} (\sin f(x) + \cos f(x)) + \frac{1}{10} (\tan f(x) + \cot f(x)) \right] dx \stackrel{?}{\geq} b - a$$

$$g(\theta) = \frac{2\sqrt{2}}{5} (\sin \theta + \cos \theta) + \frac{1}{10} (\tan \theta + \cot \theta)$$

$$\lim_{\theta \rightarrow 0} g(\theta) = 0; \lim_{\theta \rightarrow \infty} g(\theta) = +\infty$$

$$g'(\theta) = \frac{2\sqrt{2}}{5} (\cos \theta - \sin \theta) + \frac{1}{10} \cdot \frac{\cos^2 \theta - \sin^2 \theta}{\sin \theta \cdot \cos \theta}$$

$$g'(\theta) = 0 \Rightarrow \theta = \frac{\pi}{4}$$

$$g\left(\frac{\pi}{4}\right) = 1 \Rightarrow g(\theta) \geq 1, \forall \theta \in \left(0, \frac{\pi}{2}\right)$$

$$\text{So: } I \geq \int_a^b 1 dx = b - a$$

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θ	0	$\frac{\pi}{4}$	$\frac{\pi}{2}$
$g'(\theta)$	- - - - - 0 + + + + +		
$g(\theta)$	$+\infty$	$\searrow \searrow \searrow \searrow$	$1 \nearrow \nearrow \nearrow \nearrow +\infty$

945. Prove that:

$$\int_1^2 x^x dx + \int_4^5 x^x dx > \int_2^4 x^x dx$$

Proposed by Jalil Hajimir-Toronto-Canada

Solution by Daniel Sitaru-Romania

$$g: [1, \infty) \rightarrow \mathbb{R}, g(t) = t^t, g'(t) = (1 + \log t)t^t > 0,$$

$$g''(t) = t^{t-1} + (1 + \log t)^2 t^t > 0, g' - \text{increasing}$$

$$g: [x, x+1] \rightarrow \mathbb{R}, g(x+1) - g(x) \stackrel{MVT}{\cong} g'(c_1)(x+1-x),$$

$$c_1 \in (x, x+1)$$

$$g: [x+2, x+3] \rightarrow \mathbb{R}, g(x+3) - g(x+2) \stackrel{MVT}{\cong} g'(c_2)(x+3-x-2),$$

$$c_2 \in (x+2, x+3)$$

$$x < c_1 < x+1 < x+2 < c_2 < x+3, g - \text{increasing}$$

$$g'(x) < g'(c_1) < g'(x+1) < g'(x+2) < g'(c_2) < g'(x+3)$$

$$g(x+1) - g(x) < g(x+3) - g(x+2) \quad (1)$$

$$F: [1, \infty) \rightarrow \mathbb{R}, F(x) = \int_x^{x+1} t^t dt - \int_{x+2}^{x+3} t^t dt$$

$$F'(x) = g(x+1) - g(x) - g(x+3) + g(x+2) \stackrel{(1)}{\prec} 0, F - \text{decreasing}$$

$$F(1) > F(2) \rightarrow \int_1^2 t^t dt - \int_3^4 t^t dt > \int_2^3 t^t dt - \int_4^5 t^t dt$$

$$\int_1^2 t^t dt + \int_4^5 t^t dt > \int_2^3 t^t dt + \int_3^4 t^t dt = \int_2^4 t^t dt$$

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946. If $x, y, z, a > 0$ then:

$$\int_0^a \int_0^a \int_0^a \frac{(x+y+z)^3}{(x+y)^2} dx dy dz \geq \frac{27a^3}{8}$$

Proposed by Daniel Sitaru-Romania

Solution by Rahim Shahbazov-Baku-Azerbaijan

$$\begin{aligned} x+y &= k \Rightarrow (x+y+z)^3 = (k+z)^3 = \left(\frac{k}{2} + \frac{k}{2} + z\right)^3 \geq 27 \cdot \frac{k^2}{4} \cdot z \Rightarrow \\ (x+y+z)^3 &\geq \frac{27}{4} \cdot (x+y)^2 \cdot z \Rightarrow \frac{(x+y+z)^3}{(x+y)^2} \geq \frac{27}{4} \cdot z \text{ then} \\ \int_0^a \int_0^a \int_0^a \frac{(x+y+z)^3}{(x+y)^2} dx dy dz &\geq \frac{27}{4} \int_0^a dx \int_0^a dy \int_0^a z dz = \frac{27a^3}{8} \end{aligned}$$

947.

$$\Omega = \int_0^1 erf^3(x) dx + 36 \int_0^1 erf(x) dx - 12 \left(\int_0^1 erf(x) dx \right)^2$$

A. $\Omega < 0$ B. $\Omega = 0$ C. $\Omega > 0$

Proposed by Daniel Sitaru-Romania

Solution by Avishek Mitra-West Bengal-India

$$\begin{aligned} erf^3(x) + 36 erf(x) &\stackrel{AM-GM}{\geq} 2\sqrt{36 erf^4(x)} = 12 erf^2(x) \\ \Rightarrow \int_0^1 erf^3(x) dx + 36 \int_0^1 erf(x) dx &\geq 12 \int_0^1 erf^2(x) dx \\ \Rightarrow \int_0^1 erf^3(x) dx + 36 \int_0^1 erf(x) dx - 12 \left(\int_0^1 erf(x) dx \right)^2 &\geq 12 \left[\int_0^1 erf^2(x) dx - \left(\int_0^1 erf(x) dx \right)^2 \right] \geq 0 \end{aligned}$$

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$$\begin{aligned} \therefore \left[\int_0^1 1 \cdot \operatorname{erf}(x) dx \right] &\stackrel{\text{HOLDER}}{\geq} \sqrt{\int_0^1 1^2 dx \cdot \int_0^1 \operatorname{erf}^2(x) dx} \\ &\Rightarrow \int_0^1 \operatorname{erf}^2(x) dx \geq \left(\int_0^1 \operatorname{erf}(x) dx \right)^2 \end{aligned}$$

948. If $x_i, y_i > 0, i = \overline{1, n}, n \in \mathbb{N} - \{0\}, 0 < a \leq b$ then:

$$\underbrace{\int_a^b \int_a^b \dots \int_a^b}_{\text{for "2n" times}} \prod_{i=1}^n \frac{dx_i dy_i}{x_i + y_i} \leq \left(\frac{b-a}{2} \log \frac{b}{a} \right)^n$$

Proposed by Daniel Sitaru-Romania

Solution by Soumitra Mandal-Chandahar Nagore-India

$$\begin{aligned} \underbrace{\int_a^b \int_a^b \dots \int_a^b}_{\text{for "2n" times}} \prod_{i=1}^n \frac{dx_i dy_i}{x_i + y_i} &\stackrel{A_m - G_m}{\geq} \frac{1}{2^n} \left(\prod_{i=1}^n \int_a^b \frac{dx_i}{\sqrt{x_i}} \right) \left(\prod_{i=1}^n \int_a^b \frac{dy_i}{\sqrt{y_i}} \right) \\ &= \frac{1}{2^n} \left(\prod_{i=1}^n \frac{\sqrt{b} - \sqrt{a}}{1 - \frac{1}{2}} \right) \left(\prod_{i=1}^n \frac{\sqrt{b} - \sqrt{a}}{1 - \frac{1}{2}} \right) = 2^n (\sqrt{b} - \sqrt{a})^{2n} \end{aligned}$$

We need to prove:

$$\begin{aligned} \left(\frac{b-a}{2} \log \frac{b}{a} \right)^n &\geq 2^n (\sqrt{b} - \sqrt{a})^{2n} \Leftrightarrow \frac{b-a}{2} \log \frac{b}{a} \geq 2(\sqrt{b} - \sqrt{a})^2 \\ \Leftrightarrow \log \frac{b}{a} &\geq \frac{4(\sqrt{b} - \sqrt{a})^2}{b-a} = \frac{4(\sqrt{b} - \sqrt{a})}{\sqrt{b} + \sqrt{a}} \end{aligned}$$

$$\text{Let: } f(x) = \log x - \frac{4(\sqrt{x}-1)}{\sqrt{x}+1} \text{ for all } x \geq 1$$

$$f'(x) = \frac{1}{x} - \frac{1}{x(\sqrt{x}+1)^2} > 0 \text{ for all } x \geq 1.$$

Hence f is an increasing function $\therefore f(x) \geq f(1) = 0$ then:

$$\log x - \frac{4(\sqrt{x}-1)}{\sqrt{x}+1} \text{ for all } x \geq 1$$

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Let: $x = \frac{b}{a}$ hence $\log \frac{b}{a} \geq \frac{4(\sqrt{b}-\sqrt{a})}{\sqrt{b}+\sqrt{a}}$ is proved. So:

$$\underbrace{\int_a^b \int_a^b \dots \int_a^b}_{\text{for "2n" times}} \prod_{i=1}^n \frac{dx_i dy_i}{x_i + y_i} \leq \left(\frac{b-a}{2} \log \frac{b}{a} \right)^n$$

949. If $0 < a \leq b$ then:

$$\int_a^b \int_a^b \frac{dx dy}{(3x+2y)^2} + \int_a^b \int_a^b \frac{dx dy}{(2x+3y)^2} \geq \frac{8}{25} \left(\frac{b-a}{b+a} \right)^2$$

Proposed by Daniel Sitaru-Romania

Solution 1 by Adrian Popa-Romania

$$\frac{1^3}{(3x+2y)^2} + \frac{1^3}{(2x+3y)^2} \stackrel{\text{Radon}}{\geq} \frac{(1+1)^3}{(2x+3y+3x+2y)^2} = \frac{8}{25(x+y)^2}$$

$$\int_a^b \int_a^b \frac{dx dy}{(3x+2y)^2} + \int_a^b \int_a^b \frac{dx dy}{(2x+3y)^2} \geq \frac{8}{25} \int_a^b \int_a^b \frac{dx dy}{(x+y)^2}$$

$$\exists c \in (c_1, c_2), a < c_1, c_2 < b: \int_a^b \int_a^b f(x, y) dx dy = f(c_1, c_2) \cdot (b-a)^2$$

$$\Rightarrow \frac{8}{25} \int_a^b \int_a^b \frac{dx dy}{(x+y)^2} = \frac{8}{25} \cdot \frac{(b-a)^2}{(b+a)^2}$$

The domain is a square with sides: $c_1 = c_2 = \frac{a+b}{2}$

Solution 2 by Soumitra Mandal-Chandar Nagore-India

$$\frac{1^3}{(3x+2y)^2} + \frac{1^3}{(2x+3y)^2} \stackrel{\text{Radon}}{\geq} \frac{(1+1)^3}{(2x+3y+3x+2y)^2} = \frac{8}{25(x+y)^2}$$

$$\int_a^b \int_a^b \frac{dx dy}{(3x+2y)^2} + \int_a^b \int_a^b \frac{dx dy}{(2x+3y)^2} \geq \frac{8}{25} \int_a^b \int_a^b \frac{dx dy}{(x+y)^2}$$

$$= \frac{8}{25} \int_a^b \left(-\frac{1}{x+y} \right) \Big|_a^b dy = \frac{8}{25} \log \frac{\left(1 + \frac{b}{a}\right)^2}{4 \frac{a}{b}}$$

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We need to prove: $\frac{8}{25} \log \frac{(1+\frac{b}{a})^2}{4\frac{a}{b}} \geq \frac{8}{25} \left(\frac{b-a}{b+a}\right)^2 = \frac{8}{25} \left(\frac{\frac{b}{a}-1}{\frac{b}{a}+1}\right)^2$

$$\Rightarrow \log \frac{(1+x)^2}{4x} \geq \left(\frac{x-1}{x+1}\right)^2 \quad (1)$$

Let $f(x) = 2\log(1+x) - \log(4x) - \left(\frac{x-1}{x+1}\right)^2$; $x \geq 1$

$$f'(x) = \frac{(x-1)^2(x+2)}{x(x+1)^3} \geq 0, x \geq 0$$

Hence f is increasing function $f(x) \geq f(1) = 0 \Rightarrow (1)$

$$\int_a^b \int_a^b \frac{dx dy}{(3x+2y)^2} + \int_a^b \int_a^b \frac{dx dy}{(2x+3y)^2} \geq \frac{8}{25} \left(\frac{b-a}{b+a}\right)^2$$

950. In $\triangle ABC$ the following relationship holds:

$$\frac{1}{a} \int_{h_a}^{m_a} \frac{\cos x}{x} dx + \frac{1}{b} \int_{h_b}^{m_b} \frac{\cos x}{x} dx + \frac{1}{c} \int_{h_c}^{m_c} \frac{\cos x}{x} dx \leq \frac{3R-6r}{S}$$

Proposed by Mokhtar Khassani-Mostaganem-Algerie

Solution by Daniel Sitaru-Romania

$$\begin{aligned} & \frac{1}{a} \int_{h_a}^{m_a} \frac{\cos x}{x} dx + \frac{1}{b} \int_{h_b}^{m_b} \frac{\cos x}{x} dx + \frac{1}{c} \int_{h_c}^{m_c} \frac{\cos x}{x} dx = \\ &= \frac{1}{a} \cdot \frac{\cos \alpha}{\alpha} \cdot (m_a - h_a) + \frac{1}{b} \cdot \frac{\cos \beta}{\beta} \cdot (m_b - h_b) + \frac{1}{c} \cdot \frac{\cos \gamma}{\gamma} \cdot (m_c - h_c) \leq \\ & \quad \alpha \in (h_a, m_a), \beta \in (h_b, m_b), \gamma \in (h_c, m_c) \\ & \leq \frac{1}{a} \cdot \frac{1}{\alpha} \cdot (m_a - h_a) + \frac{1}{b} \cdot \frac{1}{\beta} \cdot (m_b - h_b) + \frac{1}{c} \cdot \frac{1}{\gamma} \cdot (m_c - h_c) \leq \\ & \leq \frac{1}{a} \cdot \frac{1}{h_a} \cdot (m_a - h_a) + \frac{1}{b} \cdot \frac{1}{h_b} \cdot (m_b - h_b) + \frac{1}{c} \cdot \frac{1}{h_c} \cdot (m_c - h_c) = \\ &= \frac{1}{2S} (m_a - h_a) + \frac{1}{2S} (m_b - h_b) + \frac{1}{2S} (m_c - h_c) \stackrel{\text{ROTARU INEQ 1991}}{\leq} \end{aligned}$$

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$$\leq \frac{1}{2S} 2(R - 2r) + \frac{1}{2S} 2(R - 2r) + \frac{1}{2S} 2(R - 2r) = \frac{3R - 6r}{S}$$

Equality holds for $a = b = c$.

951. If $0 < a \leq b$ then:

$$\int_a^b \int_a^b \frac{dx dy}{(x + y)^4} \leq \frac{(b - a)^2 (a^2 + ab + b^2)}{48a^3 b^3}$$

Proposed by Daniel Sitaru-Romania

Solution by Rahim Shahbazov-Baku-Azerbaijan

$$(x + y)^4 \geq 16x^2 y^2$$

$$\int_a^b \int_a^b \frac{dx dy}{(x + y)^4} \leq \int_a^b \int_a^b \frac{dx dy}{16x^2 y^2} = \frac{1}{16} \int_a^b \frac{dx}{x^2} \cdot \int_a^b \frac{dy}{y^2} = \frac{1}{16} \cdot \frac{(b - a)^2}{a^2 b^2}$$

$$\frac{1}{16} \cdot \frac{(b - a)^2}{a^2 b^2} \leq \frac{(b - a)^2 (a^2 + ab + b^2)}{48a^3 b^3} \Leftrightarrow$$

$$a^2 + ab + b^2 \geq 3ab \Leftrightarrow (a - b)^2 \geq 0$$

952. Let $f: [1, 13] \rightarrow \mathbb{R}$ be a convex function. Prove:

$$\int_1^3 f(x) dx + \int_{11}^{13} f(x) dx \geq \int_5^9 f(x) dx$$

Proposed by Jalil Hajimir-Toronto-Canada

Solution by Marian Dincă-Romania

By Hermite-Hadamard inequality:

$$(b - a) f\left(\frac{a+b}{2}\right) \leq \int_a^b f(x) dx \leq (b - a) \left(\frac{f(a)+f(b)}{2}\right); f - \text{convex.}$$

$$\int_1^3 f(x) dx \geq (3 - 1) f\left(\frac{3 + 1}{2}\right) = 2f(2)$$

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$$\int_{11}^{13} f(x) dx \geq (13 - 11) f\left(\frac{13 + 11}{2}\right) = 2f(12)$$

$$\int_1^3 f(x) dx + \int_{11}^{13} f(x) dx \geq 2f(2) + 2f(12)$$

because:

$$\int_5^9 f(x) dx \leq (9 - 5) \left(\frac{f(9) + f(5)}{2}\right) = 2(f(9) + f(5))$$

and $2f(2) + 2f(12) \geq 2(f(9) + f(5))$ Hardy-Littlewood-Polya inequality.

953.

$$\Omega(m) = \int_0^{\pi/2} \sqrt[m]{\tan x} dx, m \in \mathbb{N}, m \geq 2$$

If $m, n, p \in \mathbb{N}, m, n, p \geq 2$ then:

$$\Omega(m) \cdot \Omega(n) \cdot \Omega(p) \geq \left(\frac{3\pi}{2 \left(\cos \frac{\pi}{2m} + \cos \frac{\pi}{2n} + \cos \frac{\pi}{2p} \right)} \right)^3$$

Proposed by Daniel Sitaru-Romania

Solution 1 by Rahim Shahbazov-Baku-Azerbaijan

$$\Omega(m) = \int_0^{\frac{\pi}{2}} (\sin^2 x)^{\frac{1}{2m}} \cdot (\cos^2 x)^{-\frac{1}{2m}} dx \stackrel{\sin^2 x = t}{=} \frac{1}{2} \int_0^1 t^{\frac{1}{2} - \frac{1}{2m} - 1} \cdot (1-t)^{\frac{1}{2} + \frac{1}{2m} - 1} dt$$

$$= \frac{1}{2} B\left(\frac{1}{2} - \frac{1}{2m}, \frac{1}{2} + \frac{1}{2m}\right) = \frac{1}{2} \Gamma\left(\frac{1}{2} + \frac{1}{2m}, \frac{1}{2} - \frac{1}{2m}\right)$$

$$\Gamma(x)\Gamma(1-x) = \frac{1}{2} \cdot \frac{\pi}{\cos \pi x} \xrightarrow{x = \frac{1}{2} + \frac{1}{2m}} \Omega(m) = \frac{1}{2} \cdot \frac{\pi}{\cos \frac{\pi}{2m}} \Rightarrow$$

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$$\Omega(m) \cdot \Omega(n) \cdot \Omega(p) = \frac{1}{8} \cdot \frac{\pi^3}{\cos \frac{\pi}{2m} \cdot \cos \frac{\pi}{2n} \cdot \cos \frac{\pi}{2p}} \geq \left(\frac{3\pi}{2(\cos \frac{\pi}{2m} + \cos \frac{\pi}{2n} + \cos \frac{\pi}{2p})} \right)^3$$

Solution 2 by Adrian Popa-Romania

$$\begin{aligned} & \left(\frac{3\pi}{2(\cos \frac{\pi}{2m} + \cos \frac{\pi}{2n} + \cos \frac{\pi}{2p})} \right)^3 \stackrel{A_m-G_m}{\geq} \left(\frac{3\pi}{2 \left(3 \cdot \sqrt[3]{\cos \frac{\pi}{2m} \cdot \cos \frac{\pi}{2n} \cdot \cos \frac{\pi}{2p}} \right)} \right)^3 \\ & = \frac{\pi^3}{2^3 \cdot \cos \frac{\pi}{2m} \cdot \cos \frac{\pi}{2n} \cdot \cos \frac{\pi}{2p}} \end{aligned}$$

We must show that: $\int_0^{\pi/2} \sqrt[m]{\tan x} dx \geq \frac{\pi}{2 \cos \frac{\pi}{2m}}$

$$I = \int_0^{\frac{\pi}{2}} \sqrt[m]{\tan x} dx = \int_0^{\frac{\pi}{2}} (\tan x)^{\frac{1}{m}} dx = \int_0^{\frac{\pi}{2}} (\tan x)^n dx$$

$$\begin{aligned} & \underbrace{\frac{1}{m} = n \in (0, \frac{1}{2})}_{\tan x = t} \int_0^{\infty} \frac{t^n}{1+t^2} dt \stackrel{t^2=y}{=} \frac{1}{2} \int_0^{\infty} \frac{y^{\frac{n-1}{2}}}{1+y} dy = \frac{1}{2} \int_0^{\infty} \frac{y^{\frac{n+1}{2}-1}}{(1+y)^{\frac{n+1}{2} - \frac{1-n}{2}}} dy = B\left(\frac{n+1}{2}, \frac{1-n}{2}\right) \\ & = \frac{\pi}{2 \sin \frac{\pi(n+1)}{2}} = \frac{\pi}{2 \cos \frac{\pi}{2m}} \end{aligned}$$

So: $I = \int_0^{\frac{\pi}{2}} \sqrt[m]{\tan x} dx = \frac{\pi}{2 \cos \frac{\pi}{2m}}$ then:

$$\Omega(m) \cdot \Omega(n) \cdot \Omega(p) \geq \left(\frac{3\pi}{2(\cos \frac{\pi}{2m} + \cos \frac{\pi}{2n} + \cos \frac{\pi}{2p})} \right)^3$$

954. If $f: [a, b] \rightarrow (0, \frac{\pi}{2})$, f -continuous, $a \leq b$ then:

$$\int_a^b \sin f(x) dx + \frac{1}{2} \int_a^b \tan f(y) dy + \int_a^b \cos f(t) dt + \frac{1}{2} \int_a^b \cot f(z) dz \geq (\sqrt{2} + 1)(b - a)$$

Proposed by Daniel Sitaru-Romania

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Solution by Khaled Abd Imouti-Damascus-Syria

$$\int_a^b \sin f(x) dx + \frac{1}{2} \int_a^b \tan f(y) dy + \int_a^b \cos f(t) dt + \frac{1}{2} \int_a^b \cot f(z) dz \stackrel{?}{\geq} (\sqrt{2} + 1)(b - a)$$

$$\int_a^b [\sin f(x) + \cos f(x)] dx + \frac{1}{2} \int_a^b [\tan f(y) + \cot f(y)] dy \stackrel{?}{\geq} (\sqrt{2} + 1)(b - a)$$

Let be the function: $g(\theta) = \sin\theta + \cos\theta + \frac{1}{2}(\tan\theta + \cot\theta), \theta \in (0, \frac{\pi}{2})$

$$\lim_{\theta \rightarrow 0^+} [g(\theta)] = +\infty; \lim_{\theta \rightarrow \frac{\pi}{2}} [g(\theta)] = +\infty$$

$$g'(\theta) = \cos\theta - \sin\theta + \frac{1}{2}(\tan^2\theta - \cot^2\theta)$$

$$g'(\theta) = 0 \Leftrightarrow \theta = \frac{\pi}{4}; g\left(\frac{\pi}{4}\right) = \sqrt{2} + 1$$

θ	0	$\frac{\pi}{4}$	$\frac{\pi}{2}$
$g'(\theta)$	-----	0	+++++
$g(\theta)$	+∞	↘↘↘↘ $\sqrt{2} + 1$	↗↗↗↗ +∞

So, $g(\theta) \geq \sqrt{2} + 1, \forall \theta \in (0, \frac{\pi}{2})$

$$\int_a^b \sin f(x) dx + \frac{1}{2} \int_a^b \tan f(y) dy + \int_a^b \cos f(t) dt + \frac{1}{2} \int_a^b \cot f(z) dz \geq (\sqrt{2} + 1)(b - a)$$

955. Prove:

$$\int_a^b \frac{(1 + \sqrt{x})(1 + 3\sqrt{x}) \dots (1 + (2n - 1)\sqrt{x})}{(1 + n\sqrt{x})^n} dx < b - a; 0 < a < b$$

Proposed by Jalil Hajimir-Toronto-Canada

Solution 1 by Rahim Shahbazov-Baku-Azerbaijan

1) $x_1 x_2 \dots x_n \leq \left(\frac{x_1 + x_2 + \dots + x_n}{n} \right)^n$

2) $1 + 3 + 5 + \dots + (2n - 1) = n^2$

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We have:

$$(1 + \sqrt{x})(1 + 3\sqrt{x}) \dots (1 + (2n - 1)\sqrt{x}) \leq \left(\frac{n + (1+3+5+\dots+(2n-1))\sqrt{x}}{n} \right)^n = (1 + n\sqrt{x})^n$$

$$\int_a^b \frac{(1 + \sqrt{x})(1 + 3\sqrt{x}) \dots (1 + (2n - 1)\sqrt{x})}{(1 + n\sqrt{x})^n} dx < b - a$$

Solution 2 by Max Wong-Hong Kong

$$\begin{aligned} & \int_a^b \frac{(1 + \sqrt{x})(1 + 3\sqrt{x}) \dots (1 + (2n - 1)\sqrt{x})}{(1 + n\sqrt{x})^n} dx \\ \stackrel{Am-Gm}{\geq} & \int_a^b \left(\frac{(1 + \sqrt{x}) + (1 + 3\sqrt{x}) + \dots + (1 + (2n - 1)\sqrt{x})}{n(1 + n\sqrt{x})} \right)^n dx \\ & = \int_a^b \left(\frac{n(1 + n\sqrt{x})}{n(1 + n\sqrt{x})} \right)^n dx = \int_a^b 1 dx = b - a \end{aligned}$$

So:

$$\int_a^b \frac{(1 + \sqrt{x})(1 + 3\sqrt{x}) \dots (1 + (2n - 1)\sqrt{x})}{(1 + n\sqrt{x})^n} dx < b - a$$

956. Prove:

$$\int_0^{\frac{1}{2}} (1 + x)^{\frac{1}{2}+x} \cdot (1 - x)^{\frac{1}{2}-x} dx > \frac{1}{2}$$

Proposed by Jalil Hajimir-Toronto-Canada

Solution 1 by Florică Anastase-Romania

$$\text{Let: } E(x) = (1 + x)^{\frac{1}{2}+x} \cdot (1 - x)^{\frac{1}{2}-x}, \forall x \in \left[0, \frac{1}{2}\right]$$

$$\begin{aligned} \log E(x) &= \left(\frac{1}{2} + x\right) \log(1 + x) + \left(\frac{1}{2} - x\right) \log(1 - x) = \\ &= \left(\frac{1}{2} + x\right) \log\left(\frac{1}{2} + \left(\frac{1}{2} + x\right)\right) + \left(\frac{1}{2} - x\right) \log\left(\frac{1}{2} + \left(\frac{1}{2} - x\right)\right) \stackrel{(*)}{\geq} \end{aligned}$$

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$$\geq 2 \left(\frac{1}{2} + x + \frac{1}{2} - x \right) \log \left(\frac{1}{2} + \frac{\frac{1}{2} + x + \frac{1}{2} - x}{2} \right) = 2 \log 1 = 0 \rightarrow$$

$$E(x) > 1 \rightarrow \int_0^{\frac{1}{2}} (1+x)^{\frac{1}{2}+x} \cdot (1-x)^{\frac{1}{2}-x} dx > \frac{1}{2}$$

$$(*) f: \left[0, \frac{1}{2}\right] \rightarrow \mathbb{R}, f(t) = t \log \left(\frac{1}{2} + t \right) = t \log(1+2t) - t \log 2$$

$$f'(x) = \log(1+2t) + \frac{2t}{1+2t} - \log 2$$

$$f''(t) = \frac{2}{1+2t} + \frac{2}{(1+2t)^2} > 0, \forall t \in \left[0, \frac{1}{2}\right] \rightarrow f - \text{convexe}$$

Solution 2 by Ravi Prakash-New Delhi-India

As $1+x, 1-x$ are distinct real numbers, using Gm-Hm, we get:

$$\left[(1+x)^{\frac{1}{2}+x} (1-x)^{\frac{1}{2}-x} \right]^{\left(\frac{1}{2}+x\right) + \left(\frac{1}{2}-x\right)} > \frac{\frac{1}{2} + x + \frac{1}{2} - x}{\frac{1}{2} + x + \frac{1}{2} - x} = \frac{1-x^2}{1-2x^2} \geq 1,$$

$$\forall x \in \left[0, \frac{1}{2}\right] \rightarrow (1+x)^{\frac{1}{2}+x} \cdot (1-x)^{\frac{1}{2}-x}, \forall x \in \left[0, \frac{1}{2}\right]$$

$$\int_0^{\frac{1}{2}} (1+x)^{\frac{1}{2}+x} \cdot (1-x)^{\frac{1}{2}-x} dx > \frac{1}{2}$$

957. Prove without softs:

$$\int_0^1 \frac{25 + \sin x}{25 + \sin(1-x)} dx > 1$$

Proposed by Radu Diaconu-Romania

Solution by Adrian Popa-Romania

$$\therefore \int_a^b f(x) dx = \int_a^b f(a+b-x) dx$$

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$$I = \int_0^1 \frac{25 + \sin x}{25 + \sin(1-x)} dx = \int_0^1 \frac{25 + \sin(1-x)}{25 + \sin x} dx,$$

$$2I = \int_0^1 \left(\frac{25 + \sin x}{25 + \sin(1-x)} + \frac{25 + \sin(1-x)}{25 + \sin x} \right) dx$$

Denote: $\frac{25+\sin x}{25+\sin(1-x)} = a \Rightarrow \frac{25+\sin(1-x)}{25+\sin x} = \frac{1}{a}$ and from $a + \frac{1}{a} \geq 2, \forall a > 0$

we get: $2I \geq 2 \Rightarrow I \geq 1$

958. If $a \geq 1$ then:

$$\frac{8}{\pi - 2} \int_1^a \frac{x - \tan^{-1} x}{(1+x^2)^2 (\tan^{-1} x)^2} dx + \frac{16}{\pi^2} \geq \frac{1}{(\tan^{-1} a)^2}$$

Proposed by Daniel Sitaru-Romania

Solution by Tran Hong-Dong Thap-Vietnam

$$\text{Let: } \varphi(a) = \frac{8}{\pi-2} \int_1^a \frac{x - \tan^{-1} x}{(1+x^2)^2 (\tan^{-1} x)^2} dx + \frac{16}{\pi^2} - \frac{1}{(\tan^{-1} a)^2}$$

$$\begin{aligned} \varphi'(a) &= \frac{8}{\pi-2} \left[\frac{x - \tan^{-1} x}{(1+x^2)^2 (\tan^{-1} x)^2} \right] + \frac{2}{(1+a^2)(\tan^{-1} a)^3} \\ &= \frac{2}{(1+a^2)(\tan^{-1} a)^2} \left[\frac{4(a - \tan^{-1} a)}{\pi-2} + \frac{1}{\tan^{-1} a} \right]^{(*)} > 0; \forall a \geq 1 \end{aligned}$$

(*) is true, because: $\forall a \geq 1 \Rightarrow 1 + a^2 \geq 2a \geq 2 > 0; \Rightarrow \tan^{-1} a \geq \frac{\pi}{4} > 0$

$$\pi - 2 > 0$$

$$\forall a \geq 1 \Rightarrow \tan(a) \geq a \Rightarrow \tan^{-1}(\tan a) > \tan^{-1} a \Rightarrow a > \tan^{-1} a$$

$$\Rightarrow 4(a - \tan^{-1} a) > 0$$

So, $\varphi'(a) > 0, \forall a \geq 1 \Rightarrow \varphi(a) \uparrow [1, \infty) \Rightarrow \varphi(a) \geq \varphi(1) = 0$

$$\Rightarrow \frac{8}{\pi-2} \int_1^a \frac{x - \tan^{-1} x}{(1+x^2)^2 (\tan^{-1} x)^2} dx + \frac{16}{\pi^2} - \frac{1}{(\tan^{-1} a)^2} \geq 0$$

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959. $a, b, c > 0, abc = 1$

$$\Omega(a) = \int_{-a}^a \left(\frac{e^{3x^2}}{1+e^x} + 6xe^{3x^2} \log(1+e^x) \right) dx$$

Prove that: $\Omega(a) + \Omega(b) + \Omega(c) \geq 3e^{a^2+b^2+c^2}$

Proposed by Daniel Sitaru-Romania

Solution 1 by Tran Hong-Dong Thap-Vietnam

$$\begin{aligned} \Omega(a) &= \int_{-a}^a \left(\frac{e^{3x^2}}{1+e^x} + 6xe^{3x^2} \log(1+e^x) \right) dx \\ &= \int_{-a}^0 \left(\frac{e^{3x^2}}{1+e^x} + 6xe^{3x^2} \log(1+e^x) \right) dx + \int_0^a \left(\frac{e^{3x^2}}{1+e^x} + 6xe^{3x^2} \log(1+e^x) \right) dx \\ &= \int_0^a \left(\frac{e^{3(-x)^2}}{1+e^{-x}} + 6(-x)e^{3(-x)^2} \log(1+e^{-x}) \right) dx + \int_0^a \left(\frac{e^{3x^2}}{1+e^x} + 6xe^{3x^2} \log(1+e^x) \right) dx \\ &= \int_0^a \left(\frac{e^x \cdot e^{3x^2}}{1+e^x} - 6xe^{3x^2} (\log(1+e^x) - x) \right) dx + \int_0^a \left(\frac{e^{3x^2}}{1+e^x} + 6xe^{3x^2} \log(1+e^x) \right) dx \\ &= \int_0^a e^{3x^2} dx + 2 \left[\frac{ae^{3a^2}}{2} - \frac{1}{2} \int_0^a e^{3x^2} dx \right] = ae^{3a^2} \end{aligned}$$

$$\Omega(a) + \Omega(b) + \Omega(c) = ae^{3a^2} + be^{3b^2} + ce^{3c^2} \stackrel{Am-Gm}{\geq} 3 \sqrt[3]{abc(e^{a^2}e^{b^2}e^{c^2})^3}$$

$$\stackrel{abc=1}{=} 3e^{a^2+b^2+c^2}$$

Solution 2 by Ravi Prakash-New Delhi-India

$$\Omega(a) = \int_{-a}^a \left(\frac{e^{3x^2}}{1+e^x} + 6xe^{3x^2} \log(1+e^x) \right) dx; \quad (1)$$

$$\Omega(a) = \int_{-a}^a \left(\frac{e^{3x^2}}{1+e^x} + 6xe^{3x^2} \log(1+e^x) \right) dx \stackrel{x=-t}{=}$$

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$$= \int_{-a}^a \left(\frac{e^{3t^2}}{1+e^{-t}} - 6te^{3t^2} \log(1+e^{-t}) \right) dt$$

$$= \int_{-a}^a \left(\frac{e^{3x^2}}{1+e^x} - 6xe^{3x^2} (\log(1+e^x) - x) \right) dx; \quad (2)$$

Adding (1),(2) we get:

$$2\Omega(a) = \int_{-a}^a (e^{3x^2} + 6x^2 e^{3x^2}) dx = 2 \int_0^a (e^{3x^2} + 6xe^{3x^2} \cdot x) dx =$$

$$= 2 \int_0^a e^{3x^2} dx + 2xe^{3x^2} \Big|_0^a = 2ae^{3a^2}$$

$$\Omega(a) + \Omega(b) + \Omega(c) \geq 3\sqrt[3]{abc} \cdot \sqrt[3]{e^{3a^2+3b^2+3c^2}} = 3e^{a^2+b^2+c^2}. \text{ Proved.}$$

960. If $a, b, c > 0, a + b + c = 3$ then:

$$\int_0^{\frac{\pi}{2}} a^{\sin x} dx + \int_0^{\frac{\pi}{2}} b^{\sin x} dx + \int_0^{\frac{\pi}{2}} c^{\sin x} dx \leq \frac{3\pi}{2}$$

Proposed by Daniel Sitaru-Romania

Solution 1 by Ali Jaffal-Lebanon

$$\text{Let: } x \in \left[0, \frac{\pi}{2}\right] \rightarrow \sin x \in [0, 1]$$

Consider the function $f(t) = t^{\sin x}, t \in [0, \infty)$

$$f''(t) = \sin x (\sin x - 1) t^{\sin x - 2} < 0 \Rightarrow f \text{ -concave on } [0, \infty)$$

$$\text{Let: } a, b, c > 0, a + b + c = 3$$

$$f\left(\frac{a+b+c}{3}\right) \geq \frac{f(a) + f(b) + f(c)}{3} \Rightarrow f(a) + f(b) + f(c) \leq 3f(1) \leq 3$$

$$\text{So, } a^{\sin x} + b^{\sin x} + c^{\sin x} \leq 3, \forall x \in \left[0, \frac{\pi}{2}\right]$$

So:

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$$\int_0^{\frac{\pi}{2}} a^{\sin x} dx + \int_0^{\frac{\pi}{2}} b^{\sin x} dx + \int_0^{\frac{\pi}{2}} c^{\sin x} dx \leq \frac{3\pi}{2}$$

Solution 2 by Khaled Abd Imouti-Damascus-Syria

$$\text{Let: } f(x) = x^\alpha = e^{\alpha \log(x)}, x \in \left[0, \frac{\pi}{2}\right], \alpha \in [0, 1]$$

$$\lim_{x \rightarrow 0^+} f(x) = 0; \lim_{x \rightarrow \frac{\pi}{2}} f(x) = e^{\alpha \log\left(\frac{\pi}{2}\right)}$$

$$f'(x) = \frac{\alpha}{x} e^{\alpha \log(x)}, f''(x) = \frac{\alpha}{x^2} (\alpha - 1) e^{\alpha \log(x)} < 0, \alpha \leq 1 \Rightarrow f - \text{concave.}$$

$$\text{So: } a^\alpha + b^\alpha + c^\alpha \leq 3 \left(\frac{a+b+c}{3}\right)^\alpha \Rightarrow a^\alpha + b^\alpha + c^\alpha \leq 3$$

$$\int_0^{\frac{\pi}{2}} a^{\sin x} dx + \int_0^{\frac{\pi}{2}} b^{\sin x} dx + \int_0^{\frac{\pi}{2}} c^{\sin x} dx \leq \frac{3\pi}{2}$$

Solution 3 by Florentin Vişescu-Romania

$$a, b, c > 0, a + b + c = 3$$

$$\text{Let: } f: (0; 3) \rightarrow \mathbb{R}; f(t) = t^{\sin x}, x \in \left[0, \frac{\pi}{2}\right]$$

$$f'(t) = \sin x \cdot t^{\sin x - 1}, f''(x) = \underbrace{\sin x}_{>0} \underbrace{(\sin x - 1)}_{<0} t^{\sin x - 2} \leq 0 \rightarrow f - \text{concave.}$$

$$f(a) + f(b) + f(c) \leq 3f\left(\frac{a+b+c}{3}\right)$$

$$a^{\sin x} + b^{\sin x} + c^{\sin x} \leq 3 \left(\frac{a+b+c}{3}\right)^{\sin x}$$

$$\text{So, } a^{\sin x} + b^{\sin x} + c^{\sin x} \leq 3, \forall x \in \left[0, \frac{\pi}{2}\right]$$

$$\int_0^{\frac{\pi}{2}} a^{\sin x} dx + \int_0^{\frac{\pi}{2}} b^{\sin x} dx + \int_0^{\frac{\pi}{2}} c^{\sin x} dx \leq \frac{3\pi}{2}$$

Solution 4 by Sanong Huayrerai-Nakon Pathom-Thailand

For $a, b, c > 0, a + b + c = 3$ we have:

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$$\int_0^{\frac{\pi}{2}} a^{\sin x} dx + \int_0^{\frac{\pi}{2}} b^{\sin x} dx + \int_0^{\frac{\pi}{2}} c^{\sin x} dx = \int_0^{\frac{\pi}{2}} (a^{\sin x} + b^{\sin x} + c^{\sin x}) dx$$

$$\leq \int_0^{\frac{\pi}{2}} \frac{(a+b+c)^{\sin x}}{3^{\sin x-1}} dx = \int_0^{\frac{\pi}{2}} \frac{3^{\sin x}}{3^{\sin x-1}} dx = 3x \Big|_0^{\frac{\pi}{2}} = \frac{3\pi}{2}$$

961. If $0 < a < b$ then:

$$\int_a^{4a} \int_b^{4b} \frac{x^2 + y^2}{(2x+y)(x+2y)} dx dy > 2ab$$

Proposed by Jalil Hajimir-Toronto-Canada

Solution 1 by Daniel Sitaru-Romania

$$(x-y)^2 \geq 0 \rightarrow x^2 - 2xy + y^2 \geq 0 \rightarrow 5x^2 - 10xy + 5y^2 \geq 0 \rightarrow$$

$$9x^2 - 10xy + 9y^2 \geq 4x^2 + 4y^2 \rightarrow 9x^2 + 9y^2 \geq 4x^2 + 4y^2 + 10xy \rightarrow$$

$$9(x^2 + y^2) \geq 2(2x^2 + 2y^2 + 5xy) \rightarrow 9(x^2 + y^2) \geq 2(2x+y)(x+2y) \rightarrow$$

$$\frac{x^2 + y^2}{(2x+y)(x+2y)} \geq \frac{2}{9}$$

$$\int_a^{4a} \int_b^{4b} \frac{x^2 + y^2}{(2x+y)(x+2y)} dx dy > \int_a^{4a} \int_b^{4b} \frac{2}{9} dx dy =$$

$$= \frac{2}{9} \int_a^{4a} dx \int_b^{4b} dy = \frac{2}{9} (4a-a)(4b-b) = 2ab$$

Solution 2 by Khaled Abd Imouti-Damascus Syria

$$\begin{cases} a < x < 4a \\ 2a < x < 8a \end{cases} \Rightarrow 4a < 2x < 16a$$

$$b < y < 4b \rightarrow 4a + b < 2x + y < 16a + 4b$$

$$\begin{cases} 2b < 2y < 8b \\ a < x < 4a \end{cases} \Rightarrow a + 2b < 2y + x < 4a + 8b$$

$$(2x+y)(2y+x) \leq (16a+4b)(4a+8b) \Leftrightarrow$$

$$(2x+y)(2y+x) \leq 16(4a+b)(a+2b)$$

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But: $\frac{1}{(2x+y)(2y+x)} \geq \frac{1}{16(4a+b)(a+2b)}$ and $x^2 + y^2 \geq a^2 + b^2$ then:

$$\frac{x^2 + y^2}{(2x + y)(2y + x)} \geq \frac{a^2 + b^2}{16(4a + b)(a + 2b)}$$

$$I \geq \frac{9(a^2 + b^2)}{16(4a + b)(a + 2b)} \cdot ab \Rightarrow I \geq \frac{9(a^2 + b^2)}{32(4a + b)(a + 2b)} \cdot 2ab$$

$$9(a^2 + b^2) \stackrel{?}{\leq} 32(4a + b)(a + 2b) \Leftrightarrow 32(4a + b)(a + 2b) \geq 5a \cdot 3a \cdot 32$$

$$32(4a + b)(a + 2b) \geq 15 \cdot 32a^2 \Leftrightarrow (4a + b)(a + 2b) \geq 15a^2$$

$$4a^2 + 9ab + 2b^2 \geq 15a^2$$

$$4a^2 + 9ab + 2b^2 \geq 4a^2 + 9a^2 + 2a^2 = 15a^2 \text{ true.}$$

962.

$$a, b, c: 1, (a + 1)(b + 1)(c + 1) = 8e^{2020}, \Omega(a, b) = b \log a \int_0^1 \frac{dt}{a^t + b}$$

Prove that:

$$\Omega(a, b) + \Omega(b, c) + \Omega(c, a) \leq 2020$$

Proposed by Daniel Sitaru-Romania

Solution 1 by Tran Hong-Dong Thap-Vietnam

$$\bullet \quad \Omega(a, b) = b \log a \cdot \int_0^1 \frac{dx}{a^x + b} = b \log a \cdot \left[\frac{\log a^x - \log(a^x + b)}{b \log a} \right] \Big|_0^1 = \left(\log \frac{a^x}{a^x + b} \right) \Big|_0^1 = \log \left(\frac{a}{a+b} \right) - \log \left(\frac{1}{1+b} \right) = \log \left(\frac{a(1+b)}{a+b} \right);$$

Similary:

$$\Omega(b, c) = \log \left(\frac{b(1+c)}{b+c} \right); \quad \Omega(c, a) = \log \left(\frac{c(1+a)}{c+a} \right)$$

$$\rightarrow \Omega(a, b) + \Omega(b, c) + \Omega(c, a) = \log \left(\frac{a(1+b)}{a+b} \cdot \frac{b(1+c)}{b+c} \cdot \frac{c(1+a)}{c+a} \right) \stackrel{(*)}{\geq} 2020;$$

$$(*) \Leftrightarrow \frac{abc \cdot (1+a)(1+b)(1+c)}{(a+b)(b+c)(c+a)} \leq e^{2020} = \frac{(a+1)(b+1)(c+1)}{8}$$

$$\Leftrightarrow (a+b)(b+c)(c+a) \geq 8abc;$$

Which is true because: $a + b \geq 2\sqrt{ab}$; $b + c \geq 2\sqrt{bc}$; $c + a \geq 2\sqrt{ca}$

$$\rightarrow (a+b)(b+c)(c+a) \geq 8abc. \text{ Proved.}$$

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Solution 2 by Florică Anastase-Romania

$$a, b > 1 \rightarrow y = a^t + b > 1 \rightarrow y - b = a^t \quad (t \rightarrow a^t - \text{bijective})$$

$$\begin{cases} t = \log_a(y - b) \\ dt = \frac{1}{y - b} \cdot \frac{1}{\log a} \end{cases}$$

$$\Omega(a, b) = b \log a \int_0^1 \frac{dt}{a^t + b} = \int_{1+b}^{a+b} \left(\frac{1}{y-b} - \frac{1}{y} \right) dy = \log \frac{a(1+b)}{a+b}$$

$$\begin{aligned} \Omega(a, b) + \Omega(b, c) + \Omega(c, a) &= \log \frac{abc(1+a)(1+b)(1+c)}{(a+b)(b+c)(c+a)} \stackrel{Am-Gm}{\leq} \\ &\leq \log \frac{abc(1+a)(1+b)(1+c)}{8abc} = \log \frac{8e^{2020}}{8} = 2020 \end{aligned}$$

963.

$$a, b, c: 1, (a+1)(b+1)(c+1) = 8e^{2020}, \Omega(a, b) = b \log a \int_0^1 \frac{dt}{a^t + b}$$

Prove that:

$$\Omega(a, b) + \Omega(b, c) + \Omega(c, a) \leq 2020$$

Proposed by Daniel Sitaru-Romania

Solution 1 by Tran Hong-Dong Thap-Vietnam

$$\begin{aligned} \bullet \quad \Omega(a, b) &= b \log a \cdot \int_0^1 \frac{dx}{a^x + b} = b \log a \cdot \left[\frac{\log a^x - \log(a^x + b)}{b \log a} \right] \Big|_0^1 = \left(\log \frac{a^x}{a^x + b} \right) \Big|_0^1 = \\ &= \log a + b - \log(1 + b) = \log a(1 + b) - \log(1 + b) \end{aligned}$$

Similarity:

$$\Omega(b, c) = \log \left(\frac{b(1+c)}{b+c} \right); \quad \Omega(c, a) = \log \left(\frac{c(1+a)}{c+a} \right)$$

$$\rightarrow \Omega(a, b) + \Omega(b, c) + \Omega(c, a) = \log \left(\frac{a(1+b)}{a+b} \cdot \frac{b(1+c)}{b+c} \cdot \frac{c(1+a)}{c+a} \right) \stackrel{(*)}{\leq} 2020;$$

$$(*) \Leftrightarrow \frac{abc \cdot (1+a)(1+b)(1+c)}{(a+b)(b+c)(c+a)} \leq e^{2020} = \frac{(a+1)(b+1)(c+1)}{8}$$

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$$\leftrightarrow (a+b)(b+c)(c+a) \geq 8abc;$$

Which is true because: $a+b \geq 2\sqrt{ab}$; $b+c \geq 2\sqrt{bc}$; $c+a \geq 2\sqrt{ca}$

$$\rightarrow (a+b)(b+c)(c+a) \geq 8abc. \text{ Proved.}$$

Solution 2 by Florică Anastase-Romania

$$a, b > 1 \rightarrow y = a^t + b > 1 \rightarrow y - b = a^t \quad (t \rightarrow a^t - \text{bijective})$$

$$\begin{cases} t = \log_a(y - b) \\ dt = \frac{1}{y - b} \cdot \frac{1}{\log a} \end{cases}$$

$$\Omega(a, b) = b \log a \int_0^1 \frac{dt}{a^t + b} = \int_{1+b}^{a+b} \left(\frac{1}{y-b} - \frac{1}{y} \right) dy = \log \frac{a(1+b)}{a+b}$$

$$\Omega(a, b) + \Omega(b, c) + \Omega(c, a) = \log \frac{abc(1+a)(1+b)(1+c)}{(a+b)(b+c)(c+a)} \stackrel{Am-Gm}{\leq}$$

$$\leq \log \frac{abc(1+a)(1+b)(1+c)}{8abc} = \log \frac{8e^{2020}}{8} = 2020$$

964. If $0 < a \leq b < \frac{\pi}{2}$ then:

$$\left(\int_0^{\frac{4a+b}{5}} \sin(x \sin x) dx \right) \left(\int_0^{\frac{a+4b}{5}} \cos(x \sin x) dx \right) \leq \left(\int_0^{\frac{a+4b}{5}} \sin(x \sin x) dx \right) \left(\int_0^{\frac{4a+b}{5}} \cos(x \sin x) dx \right)$$

Proposed by Daniel Sitaru-Romania

Solution by Tran Hong-Dong Thap-Vietnam

$$\text{Let } f(x) = \sin(x \sin x), \quad g(x) = \cos(x \sin x), \quad \forall x \in \left(0; \frac{\pi}{2}\right)$$

$$\rightarrow f(x), g(x) > 0, \forall x \in \left(0; \frac{\pi}{2}\right)$$

$$\text{Now, put: } \varphi(t) = \frac{\int_0^t f(x) dx}{\int_0^t g(x) dx}, \quad \forall t \in \left(0; \frac{\pi}{2}\right)$$

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$$\rightarrow \varphi'(t) = \frac{f(t) \int_0^t g(x) dx - g(t) \int_0^t f(x) dx}{\left(\int_0^t g(x) dx\right)^2};$$

- $h(t) = f(t) \int_0^t g(x) dx - g(t) \int_0^t f(x) dx, \quad \forall t \in \left(0; \frac{\pi}{2}\right)$

$$\rightarrow h'(t) = \left[f'(t) \int_0^t g(x) dx + f(t)g(t) \right] - \left[g'(t) \int_0^t f(x) dx + g(t)f(t) \right]$$

$$= (\sin t + t \cos t) \cos(t \sin t) \int_0^t g(x) dx + (\sin t + t \cos t) \sin(t \sin t) \int_0^t f(x) dx$$

$$= (\sin t + t \cos t) \left(\cos(t \sin t) \int_0^t g(x) dx + \sin(t \sin t) \int_0^t f(x) dx \right) > 0$$

$$\forall t \in \left(0; \frac{\pi}{2}\right)$$

$$\rightarrow h(t) \uparrow \left(0; \frac{\pi}{2}\right) \rightarrow h(t) > h(0) = 0, \quad \forall t \in \left(0; \frac{\pi}{2}\right)$$

$$\rightarrow \varphi'(t) > 0, \forall t \in \left(0; \frac{\pi}{2}\right) \rightarrow \varphi(t) \uparrow \left(0; \frac{\pi}{2}\right)$$

$$0 < a \leq b < \frac{\pi}{2} \Rightarrow 0 < \frac{4a+b}{5} \leq \frac{a+4b}{5} < \frac{\pi}{2} \rightarrow \varphi\left(\frac{4a+b}{5}\right) \leq \varphi\left(\frac{a+4b}{5}\right)$$

$$\rightarrow \frac{\int_0^{\frac{4a+b}{5}} f(x) dx}{\int_0^{\frac{4a+b}{5}} g(x) dx} \leq \frac{\int_0^{\frac{a+4b}{5}} f(x) dx}{\int_0^{\frac{a+4b}{5}} g(x) dx}$$

965.

$$n, k \in \mathbb{N}, n \geq k, a_n = (n+1) \sum_{k=0}^n \int_0^1 (1-x)^{n-k} x^k dx$$

Find:

$$\Omega = \lim_{n \rightarrow \infty} n(a_n - 2)$$

Proposed by Florică Anastase-Romania

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Solution 1 by Izumi Ainsworth-Lima-Peru

By Beta function $\rightarrow B(x, y) = \int_0^1 (1-u)^{x-1} \cdot u^{y-1} du = \frac{\Gamma(x)\Gamma(y)}{\Gamma(x+y)}$

Then in the problem: $\int_0^1 (1-x)^{n-k} \cdot x^k dx = \frac{\Gamma(k+1)\Gamma(n-k+1)}{\Gamma(n+2)} \rightarrow$

$$\sum_{k=0}^n \int_0^1 (1-x)^{n-k} \cdot x^k dx = 2 \sum_{k=0}^{\frac{n}{2}-1} \int_0^1 (1-x)^{n-k} \cdot x^k dx + \frac{\Gamma^2\left(\frac{n}{2}+1\right)}{\Gamma(n+2)} =$$

$$= 2 \left[\frac{0!n!}{(n+1)!} + \frac{1!(n-1)!}{(n+1)!} + \dots + \frac{\left(\frac{n}{2}-1\right)!\left(\frac{n}{2}+1\right)!}{(n+1)!} \right] + \frac{\left(\frac{n}{2}\right)!^2}{(n+1)!}$$

Multiply (n+1):

$$\rightarrow a_n = 2 + 2 \left[\frac{1!(n-1)!}{n!} + \frac{2!(n-2)!}{n!} \dots + \frac{\left(\frac{n}{2}-1\right)!\left(\frac{n}{2}+1\right)!}{n!} \right] + \frac{\left(\frac{n}{2}\right)!^2}{n!}$$

$$\rightarrow S = n(a_n - 1) = 2 \left[1 + \frac{2!(n-2)!}{(n-1)!} \dots + \frac{\left(\frac{n}{2}-1\right)!\left(\frac{n}{2}+1\right)!}{(n-1)!} \right] + \frac{\left(\frac{n}{2}\right)!^2}{(n-1)!}$$

$$\Omega = \lim_{n \rightarrow \infty} n(a_n - 2) = 2$$

Solution 2 by Adrian Popa-Romania

$$\int_0^1 (1-x)^{n-k} \cdot x^k dx = \frac{\Gamma(k+1)\Gamma(n-k+1)}{\Gamma(n+2)} = \frac{k!(n-k)!}{(n+1)!} = \frac{n!}{(n+1)! \binom{n}{k}} = \frac{1}{(n+1) \binom{n}{k}}$$

$$a_n = (n+1) \sum_{k=0}^n \frac{1}{(n+1) \binom{n}{k}} = \sum_{k=0}^n \frac{1}{\binom{n}{k}}$$

$$\sum_{k=0}^n \frac{1}{\binom{n}{k}} < 1 + \frac{1}{n} + \frac{2}{n(n-1)} + \underbrace{\frac{6}{n(n-1)(n-2)} + \dots + \frac{6}{n(n-1)(n-2)}}_{n-5 \text{ times}} + \frac{2}{n(n-1)} + \frac{1}{n} + 1 =$$

$$= 2 + \frac{2}{n} + \frac{4}{n(n-1)} + \frac{6(n-5)}{n(n-1)(n-2)} \rightarrow 2 \quad (i)$$

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$$\sum_{k=0}^n \frac{1}{\binom{n}{k}} > 2 + \frac{2}{n} \rightarrow 2 \quad (ii)$$

From (i),(ii) we have: $\Omega = \lim_{n \rightarrow \infty} n(a_n - 2) = 2$

Solution 3 by proposer

$$I = \int_0^1 (tx + 1 - x)^n dx = \int_0^1 ((t-1)x + 1)^n dx = \left(\frac{((t-1)x + 1)^{n+1}}{(n+1)(t-1)} \right) \Big|_0^1 = \frac{1}{n+1} (t^n + t^{n-1} + \dots + t + 1) \quad (i)$$

$$I = \int_0^1 (tx + 1 - x)^n dx = \int_0^1 ((1-x) + tx)^n dx = \sum_{k=0}^n \binom{n}{0} t^k \int_0^1 (1-x)^{n-k} x^k dx \quad (ii)$$

From (i),(ii) we have:

$$\sum_{k=0}^n \binom{n}{0} t^k \int_0^1 (1-x)^{n-k} x^k dx = \frac{1}{n+1} (t^n + t^{n-1} + \dots + t + 1)$$

and identifying the coefficients

$$\sum_{k=0}^n \int_0^1 (1-x)^{n-k} x^k dx = \frac{1}{n+1} \sum_{k=0}^n \frac{1}{\binom{n}{k}} \rightarrow a_n = \sum_{k=0}^n \frac{1}{\binom{n}{k}}$$

$$\text{Let } n \geq 6 \rightarrow \binom{n}{k} \geq \binom{n}{3}, 3 \leq k \leq n-3 \rightarrow$$

$$\left\{ \begin{array}{l} a_n > \left(\frac{1}{\binom{n}{0}} + \frac{1}{\binom{n}{n}} \right) + \left(\frac{1}{\binom{n}{1}} + \frac{1}{\binom{n}{n-1}} \right) > 2 + \frac{2}{n} \\ a_n < \left(\frac{1}{\binom{n}{0}} + \frac{1}{\binom{n}{n}} \right) + \left(\frac{1}{\binom{n}{1}} + \frac{1}{\binom{n}{n-1}} \right) + \left(\frac{1}{\binom{n}{2}} + \frac{1}{\binom{n}{n-2}} \right) + \frac{n-5}{\binom{n}{3}} \end{array} \right. \rightarrow$$

$$2 + \frac{2}{n} < a_n < 2 + \frac{2}{n} + \frac{4}{n(n-1)} + \frac{6(n-5)}{(n-1)(n-2)} \rightarrow \Omega = \lim_{n \rightarrow \infty} n(a_n - 2) = 2$$

966. Find:

$$\Omega = \lim_{n \rightarrow \infty} \left(\frac{n \cdot \sqrt[n]{\prod_{k=1}^n \sin^2 \left(\frac{k}{n} \right)}}{\sum_{1 \leq i < j \leq n} \sin \left(\frac{i}{n} \right) \sin \left(\frac{j}{n} \right)} \right)$$

Proposed by Daniel Sitaru – Romania

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Solution by Ali Jaffal-Lebanon

$$\text{Let } U_n = \sqrt[n]{\prod_{k=1}^n \sin^2 \left(\frac{k}{n}\right)}$$

$$\log U_n = \frac{1}{n} \sum_{k=1}^n \sin^2 \left(\frac{k}{n}\right)$$

$$\begin{aligned} \text{So, } \lim_{n \rightarrow +\infty} \log U_n &= \int_0^1 \sin^2 x \, dx = \left[\frac{1}{2}x - \frac{\sin(2x)}{4} \right]_0^1 \\ &= \frac{1}{2} - \frac{\sin(2)}{4} \end{aligned}$$

$$\text{then } \lim_{n \rightarrow +\infty} V_n = e^{\frac{1}{2} - \frac{\sin(2)}{4}}$$

We know that

$$2 \sum_{1 \leq i < j \leq n} \sin \left(\frac{i}{n}\right) \sin \left(\frac{j}{n}\right) + \sum_{i=1}^n \sin \left(\frac{i}{n}\right) \sin \left(\frac{i}{n}\right) = \sum_{i=1}^n \sum_{j=1}^n \sin \left(\frac{i}{n}\right) \sin \left(\frac{j}{n}\right)$$

$$\text{then } \frac{1}{n} \sum_{1 \leq i < j < n} \sin \left(\frac{i}{n}\right) \sin \left(\frac{j}{n}\right) = \frac{1}{2n} \sum_{i=1}^n \sin^2 \left(\frac{i}{n}\right) + \left(\frac{1}{n} \sum_{i=1}^n \sin \left(\frac{i}{n}\right)\right) \times \frac{1}{2} \sum_{i=1}^n \sin \left(\frac{i}{n}\right)$$

$$\begin{aligned} \text{but } \lim_{n \rightarrow +\infty} \sin \left(\frac{i}{n}\right) &= \lim_{n \rightarrow +\infty} n \times \frac{1}{n} \sum_{i=1}^n \sin \left(\frac{i}{n}\right) \\ &= +\infty \times \int_0^1 \sin x \, dx = +\infty \end{aligned}$$

$$\text{So, } \lim_{n \rightarrow +\infty} \frac{1}{n} \sum_{1 \leq i < j \leq n} \sin \left(\frac{i}{n}\right) \sin \left(\frac{j}{n}\right) = \frac{1}{2} \int_0^1 \sin^2(x) \, dx + \infty = +\infty$$

$$\text{Therefore } \Omega = \frac{e^{\frac{1}{2} - \frac{\sin(2)}{4}}}{+\infty} = 0$$

967. Find:

$$\Omega = \lim_{n \rightarrow \infty} \exp \left(\frac{1}{n^3} \left(\sum_{k=1}^n \sum_{j=1}^n \frac{\sin k \cdot \sin j}{\sin k + \sin j} - 2 \cdot \sum_{1 \leq k < j \leq n} \frac{\sin k \cdot \sin j}{\sin k + \sin j} \right) \right)$$

Proposed by Daniel Sitaru – Romania

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Solution 1 by Naren Bhandari-Bajura-Nepal

Denote

$$\begin{aligned} S(n) &= \sum_{k=1}^n \sum_{j=1}^n \frac{\sin k \sin j}{\sin j + \sin k} = \sin 1 \sum_{j=1}^n \frac{\sin j}{\sin 1 + \sin j} + \\ &+ \sin 2 \sum_{j=1}^n \frac{\sin j}{\sin 2 + \sin j} + \dots + \sin k \sum_{j=1}^n \frac{\sin j}{\sin k + \sin j} \\ &= \frac{1}{2} \sum_{k=1}^n \frac{\sin^2 k}{\sin k} + 2 \sum_{1 \leq k < l \leq n} \frac{\sin k \sin j}{\sin j + \sin k} = \frac{1}{2} \sum_{k=1}^n \sin k + a \end{aligned}$$

Thus we have

$$\begin{aligned} \Omega &= \lim_{n \rightarrow \infty} \exp \left(\frac{S(n)}{n^3} - \frac{2}{n^3} \sum_{1 \leq k < j \leq n} \frac{\sin i \sin j}{\sin i + \sin j} \right) \\ &= \lim_{n \rightarrow \infty} \exp \left(\frac{1}{2n^3} \sum_{k=1}^n \sin k \right) \quad (1) \end{aligned}$$

Here

$$\begin{aligned} \sum_{k=1}^n \sin k &= \mathcal{J} \sum_{k=1}^n e^{ik} = \mathcal{J} \left(\frac{e^i(e^{in} - 1)}{e^i - 1} \right) \\ &= \mathcal{J} \left(\frac{e^i e^{\frac{in}{2}} (e^{\frac{ni}{2}} - e^{-\frac{ni}{2}})}{e^{\frac{i}{2}} (e^{\frac{i}{2}} - e^{-\frac{i}{2}})} \right) = \mathcal{J} \left(e^{\frac{(n+1)i}{2}} \cdot \frac{\sin \frac{n}{2}}{\sin \frac{1}{2}} \right) = \frac{\sin \frac{n+1}{2} \sin \frac{n}{2}}{\sin \frac{1}{2}} \end{aligned}$$

Plugging in 1 we have:

$$\lim_{n \rightarrow \infty} \exp \left(\frac{1}{2n^3} \cdot \frac{\sin \frac{n+1}{2} \sin \frac{n}{2}}{\sin \frac{1}{2}} \right) = e^0 = 1$$

Solution 2 by Ali Jaffal-Lebanon

We know that:

$$2 \sum_{1 \leq k < j \leq n} \frac{\sin k \cdot \sin j}{\sin k + \sin j} + \sum_{i=1}^{i=n} \frac{\sin i \cdot \sin i}{\sin i + \sin i} = \sum_{k=1}^{k=n} \sum_{j=1}^{j=n} \frac{\sin k + \sin j}{\sin k + \sin j}$$

$$\text{then } \sum_{k=1}^{k=n} \sum_{j=1}^{j=n} \frac{\sin k \cdot \sin j}{\sin k + \sin j} - 2 \sum_{1 \leq k < j \leq n} \frac{\sin k \cdot \sin j}{\sin k + \sin j} = \sum_{i=1}^{i=n} \frac{\sin i}{2}$$

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$$\left| \frac{1}{n^3} \sum_{i=1}^{i=n} \frac{\sin i}{2} \right| \leq \frac{1}{2n^3} \sum_{i=1}^{i=n} |\sin i| \leq \frac{1}{2n^3} \sum_{i=1}^{i=n} i \sin k |\sin i| \leq i$$

$$\leq \frac{1}{2n^3} \times \left(\frac{n}{2}(n+1) \right) \leq \frac{n+1}{4n^2} \text{ then } \lim_{n \rightarrow +\infty} \left| \frac{1}{n^3} \sum_{i=1}^{i=n} \frac{\sin i}{2} \right| = 0$$

$$\text{then for } \lim_{n \rightarrow +\infty} \exp \left(\frac{1}{n^3} \sum_{i=1}^{i=n} \frac{\sin i}{2} \right) = 1 \text{ and } \Omega = 1$$

968. Find:

$$\Omega = \lim_{n \rightarrow \infty} \sum_{k=1}^n \frac{k(k+1) e^{\frac{k(k+1)(2k+1)}{n(n+1)(n+2)}}}{n(n+1)(n+2)}$$

Proposed by Daniel Sitaru – Romania

Solution by Remus Florin Stanca-Romania

$$\Omega = \lim_{n \rightarrow \infty} \sum_{k=1}^n \frac{k(k+1) e^{\frac{k(k+1)(2k+1)}{n(n+1)(n+2)}}}{n(n+1)(n+2)}$$

$$\text{Let } x_k = \frac{k(k+1)(2k+1)}{n(n+1)(n+2)} \Rightarrow x_{k+1} - x_k = \frac{6k(k+1)}{n(n+1)(n+2)} \Rightarrow \|\Delta_n\| \stackrel{\max}{k \leq n} \frac{6}{n+2} \Rightarrow$$

$$\Rightarrow \lim_{n \rightarrow \infty} \|\Delta_n\| = 0 \Rightarrow \lim_{n \rightarrow \infty} \sum_{k=1}^n (x_{k+1} - x_k) f(\zeta_k) = \int_a^b f(x) dx, \zeta_k \in [x_k, x_{k+1}]$$

let $\zeta_k = x_k$ and $a = \lim_{n \rightarrow \infty} x_1$ and

$$b = \lim_{n \rightarrow \infty} x_n \Rightarrow \lim_{n \rightarrow \infty} \frac{1}{6} \sum_{k=1}^n \frac{6(k+1)k}{n(n+1)(n+2)} e^{\frac{k(k+1)(2k+1)}{n(n+1)(n+2)}} = \frac{1}{6} \int_0^2 e^x dx = \frac{e^2 - 1}{6} \Rightarrow$$

$$\Rightarrow \Omega = \frac{e^2 - 1}{6}$$

969.

$$a_n = \sum_{k=0}^n \frac{n^k}{k+1} \binom{n}{k}, n, k \in \mathbb{N}, n \geq k$$

Find:

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

Proposed by Florică Anastase-Romania

Solution1 by Kamel Benaicha-Algiers-Algerie

$$a_n = \sum_{p=0}^n \binom{n}{p} \frac{n^p}{p+1}$$

$$\text{Put } f(x) = \sum_{k=0}^n \binom{n}{k} x^k = (1+x)^n$$

$$\text{So: } \sum_{p=0}^n \binom{n}{p} \int_0^1 x^p dx = \sum_{p=0}^n \binom{n}{p} \frac{n^{p+1}}{p+1} = \frac{(1+n)^{n+1} - 1}{n+1}$$

$$\therefore a_n = \frac{(1+n)^n}{n} - \frac{1}{n(n+1)} \dots (1)$$

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

$$\Omega = \lim_{n \rightarrow \infty} e^{\left(\frac{n+1}{n} \right)^n - \frac{1}{(n+1)n^{n-1}}} \log \left(1 + \frac{1}{n} \left(\frac{n+1}{n} \right)^n \right) \dots (2)$$

$$\lim_{n \rightarrow \infty} \left(\frac{n+1}{n} \right)^n = e^{\lim_{\epsilon \rightarrow 0} \frac{\log(1+\epsilon)}{\epsilon}} = e \dots (3) \rightarrow \lim_{n \rightarrow \infty} \frac{1}{n} \left(\frac{n+1}{n} \right)^n = 0$$

$$\therefore \log \left(1 + \frac{1}{n} \left(\frac{n+1}{n} \right)^n \right) \sim \frac{1}{n} \left(\frac{n+1}{n} \right)^n$$

$$\therefore (2) \leftrightarrow \Omega = \lim_{n \rightarrow \infty} e^{\left(\frac{n+1}{n} \right)^n - \frac{1}{(n+1)n^{n-1}}} \frac{1}{n} \left(\frac{n+1}{n} \right)^n = \lim_{n \rightarrow \infty} e^{\left[\left(\frac{n+1}{n} \right)^n - \frac{1}{n+1} \left(\frac{n+1}{n^2} \right)^n \right]}$$

$$\text{Or: } \lim_{n \rightarrow \infty} \left(\frac{n+1}{n^2} \right)^n = e^{\lim_{n \rightarrow \infty} n \log \left(1 + \frac{1}{n^2} \right)} = 1$$

$$\therefore \lim_{n \rightarrow \infty} \frac{1}{n+1} \left(\frac{n+1}{n^2} \right)^n = 0, \text{ using } \lim_{n \rightarrow \infty} \left(\frac{n+1}{n} \right)^n = e \dots (3)$$

$$\Omega = \lim_{n \rightarrow \infty} \left(1 + \frac{a_n}{n^n} \right)^{\frac{1}{n^{n-2}} a_n} = e^{e^2}$$

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Solution 2 by Hemn Hsain-Iraq

$$a_n = \frac{(n+1)^n}{n} - \frac{1}{n(n+1)} \therefore \lim_{x \rightarrow \infty} (f(x))^{g(x)} = e^{\lim_{x \rightarrow \infty} g(x)(f(x)-1)}$$

$$\lim_{n \rightarrow \infty} \left(1 + \frac{a_n}{n^n}\right)^{\frac{1}{n^{n-2}a_n}} = e^{\lim_{n \rightarrow \infty} \left(1 + \frac{a_n}{n^n} - 1\right) \left(\frac{a_n}{n^{n-2}}\right)}$$

$$\Omega = e^{\lim_{n \rightarrow \infty} \left(\frac{na_n}{n^n}\right)^2} = e^{\lim_{n \rightarrow \infty} \left(\left(\frac{n+1}{n}\right)^n - \frac{1}{n^n(n+1)}\right)^2} = e^{e^2}$$

Solution 3 by proposer

Let $f: [0, 1] \rightarrow \mathbb{R}$, $f(x) = (1 + nx)^n$, $n \in \mathbb{N}$, then we have:

$$I = \int_0^1 f(x) dx = \int_0^1 (1 + nx)^n dx = \int_0^1 \left(\sum_{k=0}^n n^k x^k \binom{n}{k} \right) dx = \sum_{k=0}^n \frac{n^k}{k+1} \binom{n}{k} \quad (i)$$

$$I = \int_0^1 (1 + nx)^n dx \stackrel{t=1+nx, dx=\frac{dt}{n}}{\cong} \int_1^{n+1} \frac{t^n}{n} dt = \frac{(n+1)^{n+1} - 1}{n(n+1)} \quad (ii)$$

From (i), (ii) we obtain: $\sum_{k=0}^n \frac{n^k}{k+1} \binom{n}{k} = \frac{(n+1)^{n+1} - 1}{n(n+1)}$

Let $x_n = \frac{1}{n^{n-1}} a_n = \left(1 + \frac{1}{n}\right)^n - \frac{1}{(n+1)n^n}$ then: $\lim_{n \rightarrow \infty} x_n = e$

So: $\Omega = \lim_{n \rightarrow \infty} \left(1 + \frac{a_n}{n^n}\right)^{\frac{1}{n^{n-2}a_n}} = \lim_{n \rightarrow \infty} \left(1 + \frac{x_n}{n}\right)^{nx_n} = e^{\lim_{n \rightarrow \infty} x_n^2} = e^{e^2}$

970. If $n \in \mathbb{N}$, $n \geq 2$ and $x > 0$ then find:

$$\Omega = \lim_{n \rightarrow \infty} \frac{1}{n} \int_{\frac{1}{n}}^1 \frac{dx}{x \left(1 + x \sqrt{x^3 \sqrt{x^4 \sqrt{x \cdots \sqrt{x^n \sqrt{x}}}}}\right)}$$

Proposed by Florică Anastase-Romania

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Solution 1 by Kamel Benaicha-Algiers-Algerie

$$x \sqrt{x^3 \sqrt{x^4 \sqrt{x \cdots x^n \sqrt{x}}}} = x \cdot x^{\frac{1}{2}} \cdot x^{\frac{1}{2 \cdot 3}} \cdot x^{\frac{1}{2 \cdot 3 \cdot 4}} \cdots x^{\frac{1}{2 \cdot 3 \cdot 4 \cdots (n-1) \cdot n}} = x^{1 + \frac{1}{2!} + \frac{1}{3!} + \cdots + \frac{1}{n!}} = x^{e+E(n)} / \lim_{n \rightarrow \infty} E(n) = 0$$

$$\Omega = \lim_{n \rightarrow \infty} \frac{1}{n} \int_{\frac{1}{n}}^1 \frac{dx}{x(1+x^{1+e+E(n)})}$$

$$\frac{1}{x(1+x^{1+e+E(n)})} = \frac{1}{x} - \frac{x^{1+e+E(n)}}{(1+x^{1+e+E(n)})}$$

$$\int_{\frac{1}{n}}^1 \frac{dx}{x(1+x^{1+e+E(n)})} = \log(x) \left| \frac{1}{n} - \frac{1}{1+e+E(n)} \log(1+x^{1+e+E(n)}) \right|_{\frac{1}{n}}^1 =$$

$$= \log(n) - \frac{\log(2) - \log\left(1 + \frac{1}{n^{1+e+E(n)}}\right)}{1+e+E(n)}$$

$$\therefore \Omega = \left(\frac{\log(n)}{n} - \frac{\log(2) - \log\left(1 + \frac{1}{n^{1+e+E(n)}}\right)}{1+e+E(n)} \right) = 0$$

Solution 2 by Ali Jaffal-Lebanon

$$\Omega = \lim_{n \rightarrow \infty} \frac{1}{n} \int_{\frac{1}{n}}^1 \frac{dx}{x \left(1 + x \sqrt{x^3 \sqrt{x^4 \sqrt{x \cdots x^n \sqrt{x}}}} \right)}$$

We have:

$$1 + x \sqrt{x^3 \sqrt{x^4 \sqrt{x \cdots x^n \sqrt{x}}}} \geq n, \forall x \geq 0 \text{ and } n \geq 2$$

$$\text{So: } \frac{1}{x \left(1 + x \sqrt{x^3 \sqrt{x^4 \sqrt{x \cdots x^n \sqrt{x}}}} \right)} \leq \frac{1}{x}, \text{ for } x > 0$$

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$$0 \leq I_n \leq \int_{\frac{1}{n}}^1 \frac{dx}{x} = \frac{1}{n} \log(n) \rightarrow 0 \Rightarrow \lim_{n \rightarrow \infty} I_n = 0$$

Solution 3 by proposer

$$x \sqrt{x \sqrt{x^3 \sqrt{x^4 \sqrt{x \cdots x^n \sqrt{x}}}}} = x^{\frac{1}{1!} + \frac{1}{2!} + \frac{1}{3!} + \cdots + \frac{1}{n!}} = x^{E_n}, \text{ unde } E_n := \frac{1}{1!} + \frac{1}{2!} + \frac{1}{3!} + \cdots + \frac{1}{n!} \rightarrow e - 1$$

$$I = \int_{\frac{1}{n}}^1 \frac{dx}{x(1+x^{E_n})} = \int_{\frac{1}{n}}^1 \left(\frac{1}{x} - \frac{x^{E_n-1}}{1+x^{E_n}} \right) dx = \left(\log x - \frac{\log(1+x^{E_n})}{E_n} \right) \Big|_{\frac{1}{n}}^1 = \frac{\log\left(1 + \left(\frac{1}{n}\right)^{E_n}\right)}{E_n} + \log\left(\frac{1}{n}\right) - \frac{\log 2}{E_n}$$

$$\Omega = \lim_{n \rightarrow \infty} \frac{\frac{\log\left(1 + \left(\frac{1}{n}\right)^{E_n}\right)}{E_n} + \log\left(\frac{1}{n}\right) - \frac{\log 2}{E_n}}{n} = \lim_{n \rightarrow \infty} \frac{E_n}{n^{E_n-1}} \log\left(1 + \frac{1}{n^{E_n}}\right)^{n^{E_n}} = 0$$

971. Find:

$$\Omega = \lim_{n \rightarrow \infty} n \sqrt[n]{\int_e^n \frac{x^{n-1} e^x (x \log x + n \log x - n)}{\log^{n+1} x} dx}$$

Proposed by Daniel Sitaru – Romania

Solution by Kamel Benaicha-Algiers-Algerie

$$\Omega = \lim_{n \rightarrow +\infty} n \sqrt[n]{\int_e^n \frac{x^{n-1} e^x (x \ln(x) + n \ln(x) - n)}{\ln^{n+1}(x)} dx}$$

$$\begin{aligned} \text{Put } I(n) &= \int_e^n \frac{x^{n-1} e^x (x \ln(x) + n \ln(x) - n)}{\ln^{n+1}(x)} dx \\ &= \int_e^n \frac{x^n e^x + n x^{n-1} e^x}{\ln^n(x)} dx - n \int_e^n \frac{x^n e^x}{x \ln^{n+1}(x)} dx \end{aligned}$$

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$$n \int_e^n \frac{x^n e^x}{x \ln^n(x)} dx \stackrel{IBP}{=} - \left(\frac{n^n e^n}{\ln^n(n)} - e^{n+e} \right) + \int_e^n \frac{x^n e^x + n x^{n-1} e^x}{\ln^n(x)} dx$$

$$\therefore I(n) = \left(\frac{ne}{\ln(n)} \right)^n - e^{n+e}$$

$$\therefore \Omega = \lim_{n \rightarrow +\infty} (I(n))^{\frac{1}{n}} = \lim_{n \rightarrow +\infty} \frac{ne}{\ln(n)} \left(1 - e^e \left(\frac{\ln(n)}{n} \right)^n \right)^{\frac{1}{n}}$$

$$= \lim_{n \rightarrow +\infty} \left(\frac{ne}{\ln(n)} \right) e^{\frac{1}{n} \ln \left(1 - e^e \left(\frac{\ln(n)}{n} \right)^n \right)}$$

$$\lim_{n \rightarrow +\infty} \left(\frac{\ln(n)}{n} \right)^n = \lim_{n \rightarrow +\infty} e^{n \ln \left(\frac{\ln(n)}{n} \right)} = 0 \left(\lim_{n \rightarrow +\infty} \left(\frac{\ln(n)}{n} \right) = 0_+ \right)$$

$$\therefore \Omega = \lim_{n \rightarrow +\infty} \left(\frac{ne}{\ln(n)} \right) e^{\frac{e^e}{n} \left(\frac{\ln(n)}{n} \right)^n} = +\infty \left(\lim_{n \rightarrow +\infty} \frac{n}{\ln(n)} = +\infty, \lim_{n \rightarrow +\infty} \frac{e^e}{n} \left(\frac{\ln(n)}{n} \right)^n = 0 \right)$$

$$\therefore \lim_{n \rightarrow +\infty} \sqrt[n]{\int_e^n \frac{x^{n-1} e^x (x \ln(x) + n \ln(x) - n)}{\ln^{n+1}(x)} dx} = +\infty$$

972. Find:

$$\Omega = \lim_{n \rightarrow \infty} \left(\frac{1}{n} \sqrt{\frac{1}{n} \sum_{k=0}^n H_k H_{n+k}} \right)$$

Proposed by Daniel Sitaru-Romania

Solution 1 by Ali Jaffal-Lebanon

$$\Omega_n = \frac{1}{n^3} \sum_{k=1}^n H_k H_{n+k}$$

We know that $(H_n)_{n \geq 1}$ is increasing for

So, $H_k \leq H_n$ and $H_{n+k} \leq H_{2n}$ for all $1 \leq k \leq n$ then:

$$\Omega_n \leq \frac{1}{n^3} \sum_{k=1}^n H_k H_{2n} \leq \frac{1}{n^2} H_n H_{2n}$$

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But $H_n \leq H_{2n}$ then $0 < \Omega \leq \frac{(H_{2n})^2}{n^2}$

We have: $H_{2n} = \gamma + \log(2n) + \zeta(2n)$

Where: $\lim_{n \rightarrow \infty} \zeta(2n) = 0$

$$\Rightarrow \frac{H_{2n}}{n} = \frac{\gamma}{n} + \frac{\log(2n)}{n} + \frac{\zeta(2n)}{n} \Rightarrow \lim_{n \rightarrow \infty} \frac{H_{2n}}{n} = 0 \text{ since } \lim_{n \rightarrow \infty} \frac{\log(2n)}{n} = 0$$

So, $0 \leq \lim_{n \rightarrow \infty} \Omega_n \leq 0 \Rightarrow \lim_{n \rightarrow \infty} \Omega_n = 0$. Then: $\lim_{n \rightarrow \infty} \sqrt{\Omega_n} = 0$ and $\Omega = 0$

Solution 2 by Naren Bhandari-Bajura-Nepal

$$\begin{aligned} \Omega &= \lim_{n \rightarrow \infty} \left(\frac{1}{n^3} \sum_{k=1}^n H_k H_{n+k} \right)^{\frac{1}{2}} = \lim_{n \rightarrow \infty} \left(\frac{\sum_{k=1}^{n+1} H_k H_{n+k} - \sum_{k=1}^n H_k H_{n+k}}{(n+1)^3 - n^3} \right)^{\frac{1}{2}} \\ &\quad \text{Stolz-Cesaro theorem} \\ &= \left(\lim_{n \rightarrow \infty} \frac{H_{n+1} H_{2n+1}}{(n+1)^3 - n^3} \right)^{\frac{1}{2}} \\ &\sim \left(\lim_{n \rightarrow \infty} \frac{(\log(n+1) + \gamma)(\log(2n+1) + \gamma)}{(n+1)^2 + n(n+1) + n^2} \right)^{\frac{1}{2}} = 0 \end{aligned}$$

Solution 3 by Sergio Esteban-Argentina

$$\begin{aligned} f(1) + f(2) + \dots + f(n-1) &\leq \int_1^n f(x) dx \leq f(2) + f(3) + \dots + f(n) \\ \Rightarrow \frac{\sum_{k=1}^n f(k)}{n} - \frac{f(n)}{n} &\leq \frac{\int_1^n f(x) dx}{n} \leq \frac{\sum_{k=1}^n f(k)}{n} - \frac{f(1)}{n} \\ \lim_{n \rightarrow \infty} \frac{\sum_{k=1}^n f(k)}{n} &= \lim_{n \rightarrow \infty} \frac{\int_1^n f(x) dx}{n} \end{aligned}$$

Similar for decreasing functions. Now, in the problem

$$\Omega = \lim_{n \rightarrow \infty} \sqrt{\frac{1}{n^3} \sum_{k=0}^n H_k H_{n+k}} = \lim_{n \rightarrow \infty} \sqrt{\frac{1}{n} \sum_{k=0}^n \frac{H_k}{n} \cdot \frac{H_{n+k}}{n}}$$

i) We calculate $\frac{H_k}{n}$

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$$\frac{\sum_{i=1}^k \frac{1}{i}}{n} \underset{n \rightarrow \infty}{\approx} \frac{\int_1^n \frac{1}{x} dx}{n} = \frac{\log(k)}{n}$$

ii) We calculate $\frac{H_{n+k}}{n}$

$$\frac{\sum_{i=1}^k \frac{1}{i+n}}{n} \underset{n \rightarrow \infty}{\approx} \frac{\int_1^n \frac{1}{n+x} dx}{n} = \frac{\log(k+n)}{n} - \frac{\log(n+1)}{n}$$

$$\begin{aligned} \Omega &= \lim_{n \rightarrow \infty} \sqrt{\frac{1}{n} \left[\sum_{k=0}^n \frac{\log(k) \log(k+n)}{n^2} - \sum_{k=0}^n \frac{\log(k) \log(n+1)}{n^2} \right]} \\ &= \lim_{n \rightarrow \infty} \sqrt{\frac{1}{n^3} \sum_{k=0}^n \log(k) \log(k+n) - \frac{\log(n+1)}{n^3} \sum_{k=0}^n \log(k)} \end{aligned}$$

iii) We calculate $\sum_{k=0}^n \frac{\log(k) \log(k+n)}{n^3} \underset{n \rightarrow \infty}{\approx} \frac{\int_0^n \log(x) \log(x+n)}{n^3}$

Notice that: $I = \int \log(x) \log(x+n) dx$

By integration by parts:

$$I = \log(x) ((x+n) \log(x+n) - x - n) - \int \frac{(x+n) \log(x+n)}{x} dx + n \int \frac{1}{x} dx + \int 1 dx$$

$$I = \log(x) ((x+n) \log(x+n) - x - n) - n \underbrace{\int \frac{\log(x+n)}{x} dx}_{I_1} - \int \log(x+n) dx + n \int \frac{1}{x} dx + \int 1 dx$$

$$I_1 = \int \frac{\log(x+n)}{x} dx = \int \frac{\log\left(\frac{x}{n} + 1\right)}{x} dx + \log(n) \int \frac{1}{x} dx$$

Let: $u = -\frac{x}{n} \rightarrow du = -\frac{1}{n} dx$

$$I_1 = - \int \frac{-\log(1-u)}{u} du + \log(u) \int \frac{1}{x} dx = -\text{Li}_2\left(-\frac{x}{n}\right) + \log(n) \log(x)$$

Replacing and simplifying

$I = (x+n)(\log(x-1))(\log(x+n) + n\text{Li}_2\left(-\frac{x}{n}\right) - (x+n\log(n))\log(x) + 2x + \zeta)$. Then

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$$\int_0^n \log(x) \log(x+n) dx = \frac{n}{12} [12 \log^2(n) + (24 \log(2) - 24) \log(n) - 24 \log(2) - \pi^2 + 24]$$

Now, it's easy to see that: $\int_0^1 \frac{\log(x) \log(x+n)}{n^2} dx \xrightarrow[n \rightarrow 0]{} 0$

iv) We calculate: $\frac{\log(n+1) \int_0^n \log(x) dx}{n^3} \underset{n \rightarrow \infty}{\approx} \frac{\log(n+1) \sum_{k=0}^n \log(k)}{n^3}$

Then $\frac{\log(n+1)(\log(n)-1)n}{n^3} \xrightarrow[n \rightarrow \infty]{} 0$. By iii)+iv) $\Rightarrow \Omega = 0$

973. Prove that:

$$2 \sum_{k=2}^{\infty} \sum_{m=1}^{\infty} \sum_{n=1}^{\infty} \frac{mn^2}{k^n (mk^n + nk^m)} = \zeta(2) + 2\zeta(3) + \zeta(4)$$

Where $\zeta(\cdot)$ denotes Riemann Zeta function.

Proposed by Naren Bhandari-Bajura-Nepal

Solution by Khalef Ruhemi Jarash-Jordan

$$I := \sum_{k=2}^{\infty} \sum_{m=1}^{\infty} \sum_{n=1}^{\infty} \frac{mn^2}{k^n (mk^n + nk^m)} \dots \dots (*)$$

Let $I_k := \sum_{m=1}^{\infty} \sum_{n=1}^{\infty} \frac{mn^2}{k^n (mk^n + nk^m)}$; make interchanging $m \leftrightarrow n$

$$I_k = \sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{nm^2}{k^m (mk^n + nk^m)} = \sum_{m=1}^{\infty} \sum_{n=1}^{\infty} \frac{mn^2}{k^n (mk^n + nk^m)}$$

$$2I_k = \sum_{m=1}^{\infty} \sum_{n=1}^{\infty} \frac{1}{(mk^n + nk^m)} \left(\frac{nm^2}{k^m} + \frac{mn^2}{k^n} \right) = \sum_{m=1}^{\infty} \sum_{n=1}^{\infty} \frac{nm}{mk^n + nk^m} \frac{mk^n + nk^m}{k^n k^m} =$$

$$= \sum_{m=1}^{\infty} \sum_{n=1}^{\infty} \frac{nm}{k^{m+n}} = \sum_{m=1}^{\infty} \frac{m}{k^m} \sum_{n=1}^{\infty} \frac{n}{k^n} = \left(\sum_{k=1}^{\infty} \frac{n}{k^n} \right)^2 \rightarrow 2I_k = \left(\sum_{k=1}^{\infty} \frac{n}{k^n} \right)^2$$

But $\sum_{n=1}^{\infty} x^n = \frac{1}{1-x} - 1 \rightarrow \sum_{n=1}^{\infty} nx^{n-1} = \frac{1}{(1-x)^2}, |x| < 1$

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$$\sum_{n=1}^{\infty} nx^n = \frac{x}{(1-x)^2}, |x| < 1$$

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

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

$$2I = \sum_{k=2}^{\infty} \left(\frac{1}{(k-1)^2} + \frac{1}{(k-1)^4} + \frac{2}{(k-1)^3}\right)$$

$$2I = \sum_{k=1}^{\infty} \left(\frac{1}{k^2} + \frac{2}{k^3} + \frac{1}{k^4}\right) = \zeta(2) + 2\zeta(3) + \zeta(4)$$

974. Find:

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

Proposed by Rahim Shahbazov-Baku-Azerbaijan

Solution by Kamel Benaicha-Algiers-Algerie

$$\text{Put: } t = \frac{1}{n} \therefore \Omega = \lim_{t \rightarrow 0} \frac{e^{\frac{1}{t} \left(\log \left(1 + (1+t)^{\frac{1}{t}} - e \right) \right)} - e^{-\frac{e}{2}}}{t}$$

$$\begin{aligned} \text{We have: } (1+t)^{\frac{1}{t}} &= e^{\frac{1}{t} \log(1+t)} = e^{\frac{1}{t} \left(t - \frac{t^2}{2} + \frac{t^3}{3} \right) + o(t^3)} \\ &= e^{\left(1 - \frac{t}{2} + \frac{t^2}{3} \right) + o(t^3)} = e^{\left(1 - \frac{t}{2} + \frac{t^2}{3} + \frac{t^2}{8} \right) + o(t^2)} = e^{\left(1 - \frac{t}{2} + \frac{11t^2}{24} \right) + o(t^2)} \\ \therefore \log \left(1 + (1+t)^{\frac{1}{t}} - e \right) &\sim \left(\frac{11}{24} t^2 - \frac{t}{2} \right) e - \frac{t^2}{8} e^2 + o(t^2) \\ &\sim \left(\frac{11}{24} e - \frac{e^2}{8} \right) t^2 - \frac{e}{2} t + o(t^2) \end{aligned}$$

$$\text{So: } e^{\frac{1}{t} \left(\log \left(1 + (1+t)^{\frac{1}{t}} - e \right) \right)} \sim e^{-\frac{e}{2}} \left(\left(\frac{11}{24} e - \frac{e^2}{8} \right) t + 1 \right) + o(t)$$

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$$\Omega = \lim_{t \rightarrow 0} \frac{e^{-\frac{e}{2}} + \frac{e^{1-\frac{e}{2}}}{11} (11 - 3e)t - e^{-\frac{e}{2}}}{t} = \frac{11 - 3e}{24} e^{1-\frac{e}{2}}$$

$$\Omega = \lim_{n \rightarrow \infty} \left(n \left(\left(\left(1 + \frac{1}{n} \right)^n - e - 1 \right)^n - e^{-\frac{e}{2}} \right) \right) = \frac{11 - 3e}{24} e^{1-\frac{e}{2}}$$

975. Find:

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

Proposed By Daniel Sitaru-Romania

Solution 1 by Ali Jaffal-Lebanon

$$\text{Let } u_n = n \text{ and } v_n = \frac{1}{2} H_n + \log \left(\prod_{k=1}^n \frac{2k}{2k-1} \right)$$

We know that:

$$\begin{aligned} v_{n+1} - v_n &= \frac{1}{2} H_{n+1} + \log \left(\prod_{k=1}^{n+1} \frac{2k}{2k-1} \right) - \frac{1}{2} H_n - \log \left(\prod_{k=1}^n \frac{2k}{2k-1} \right) = \\ &= \frac{1}{2(n+1)} + \log \left(\frac{2(n+1)}{2n} \right) = \frac{1}{2(n+1)} + \log \left(1 + \frac{1}{n} \right) \end{aligned}$$

$$\text{Then: } \lim_{n \rightarrow \infty} \frac{v_{n+1} - v_n}{u_{n+1} - u_n} = \lim_{n \rightarrow \infty} \left(\frac{1}{2(n+1)} + \log \left(1 + \frac{1}{n} \right) \right)$$

So, by Cesaro-Stolz we have:

$$\lim_{n \rightarrow \infty} \frac{v_n}{u_n} = 0 \text{ then } \Omega = 0.$$

Solution 2 by Ali Jaffal-Lebanon

By Stirling's approximation we have

$$n! \sim \sqrt{2\pi n} \cdot \left(\frac{n}{e} \right)^n$$

$$v_n = \prod_{k=1}^n \frac{2k}{2k-1} = \frac{2}{1} \cdot \frac{4}{3} \cdots \frac{2n}{2n-1} = \frac{(2^n \cdot n!)^2}{(2n)!} = \frac{4^n \cdot (n!)^2}{(2n)!}$$

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We have : $4^n \cdot (n!)^2 \sim 2\pi n \cdot \left(\frac{n}{e}\right)^{2n} \cdot 4^n$

$$(2n)! \sim \sqrt{4\pi n} \cdot \left(\frac{2n}{e}\right)^{2n}$$

Then $\frac{4^n (n!)^2}{(2n)!} \sim \sqrt{\pi n}$. Then

$$v_n = \sqrt{\pi n} \cdot (1 + \varphi(n)) \text{ where } \lim_{n \rightarrow \infty} \varphi(n) = 0$$

So, $\log v_n = \frac{1}{2} \log(\pi n) + \log(1 + \varphi(n))$

$$\frac{1}{n} \log v_n = \frac{1}{2n} \log(\pi n) + \frac{1}{n} \log(1 + \varphi(n))$$

We know that:

$$\lim_{n \rightarrow \infty} \frac{\log(\pi n)}{n} = 0$$

and $\frac{1}{n} \log(1 + \varphi(n)) \underset{n \rightarrow \infty}{\sim} \frac{\varphi(n)}{n}$

Then

$$\lim_{n \rightarrow \infty} \frac{1}{n} \log(1 + \varphi(n)) = 0$$

So,

$$\lim_{n \rightarrow \infty} \frac{1}{n} \log v_n = 0$$

But

$$\lim_{n \rightarrow \infty} \frac{H_n}{2n} = \lim_{n \rightarrow \infty} \frac{\log(n) + \gamma + \Psi(n)}{n} = 0, \text{ since } \lim_{n \rightarrow \infty} \Psi(n) = 0$$

Therefore $\Omega = 0$

Solution 3 by Ali Jaffal-Lebanon

We have

$$\begin{aligned} \log \left(\prod_{k=1}^n \frac{2k}{2k-1} \right) &= \log \left(\prod_{k=1}^n \left(1 + \frac{1}{2k-1} \right) \right) \\ &= \sum_{k=1}^n \log \left(1 + \frac{1}{2k-1} \right) < \sum_{k=1}^n \frac{1}{2k-1} \end{aligned}$$

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Since $0 < \log(1+x) < x$, for all $x > 0$ but $\frac{1}{2k-1} \leq \frac{1}{2k-2}$ for $k \geq 2$. Then

$$\sum_{k=1}^n \frac{1}{2k-1} \leq 1 + \sum_{k=2}^n \frac{1}{2k-1} \leq 1 + \sum_{k=2}^n \frac{1}{2(k-1)} \leq 1 + \frac{1}{2} \sum_{k=1}^{n-1} \frac{1}{k} \leq 1 + \frac{1}{2} H_{n-1}$$

$$\text{Let } \Omega_n = \frac{1}{n} \left(\frac{1}{2} H_n + \log \left(\prod_{k=1}^n \frac{2k}{2k-1} \right) \right)$$

We have $0 < \Omega_n < \frac{1}{n} \left(\frac{1}{2} H_n + 1 + \frac{1}{2} H_{n-1} \right)$. We know

$$H_n = \gamma + \log(n) + \varphi(n), \text{ where } \lim_{n \rightarrow \infty} \varphi(n) = 0$$

$$\text{So, } 0 < \Omega_n \leq \frac{1}{n} \left(\gamma + \frac{1}{2} \log(n) + \frac{1}{2} \log(n-1) + 1 + \Psi(n) \right)$$

where $\Psi(n) = \varphi(n) + \varphi(n-1)$. By sandwich theorem we obtain

$$0 \leq \lim_{n \rightarrow \infty} \Omega_n \leq 0. \text{ Then: } \lim_{n \rightarrow \infty} \Omega_n = 0$$

Solution 4 by Naren Bhandari-Bajura-Nepal

$$\begin{aligned} & \lim_{n \rightarrow \infty} \frac{1}{n} \left(\frac{1}{2} H_n + \log \left(\prod_{k=1}^n \frac{2k}{2k-1} \right) \right) \\ & \sim \lim_{n \rightarrow \infty} \frac{\log(n) + \gamma}{2n} + \lim_{n \rightarrow \infty} \frac{1}{n} \log \left(\prod_{k=1}^n \frac{2k}{2k-1} \right) \\ & = \lim_{n \rightarrow \infty} \frac{1}{n} \log \left(\frac{(2n)!!}{(2n-1)!!} \right) = \lim_{n \rightarrow \infty} \frac{1}{n} \log \left(\frac{4^n (n!)^2}{(2n)!} \right) \\ & = \lim_{n \rightarrow \infty} \frac{1}{n} \log \left(4^n \underbrace{\binom{2n}{n}^{-1}}_{\text{central binomial coeff.}} \right) \sim \lim_{n \rightarrow \infty} \frac{1}{n} \log \left(\frac{4^n \sqrt{\pi n}}{4^n} \right) = \lim_{n \rightarrow \infty} \frac{\log(\pi n)}{2n} = 0 \end{aligned}$$

Solution 5 by Sergio Esteban-Argentina

$$\begin{aligned} \Omega &= \lim_{n \rightarrow \infty} \left(\frac{H_n}{2n} + \frac{1}{n} \log \left[\prod_{k=1}^n \frac{2k}{2k-1} \right] \right) = \lim_{n \rightarrow \infty} \left(\frac{H_n}{2n} + \frac{1}{n} \sum_{k=1}^n \log \left(1 + \frac{1}{2k-1} \right) \right) \\ &= \lim_{n \rightarrow \infty} \left(\frac{1}{n} \int_1^n \frac{1}{x} dx + \frac{1}{n} \int_1^n \log \left(1 + \frac{1}{2k-1} \right) \right) \end{aligned}$$

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$$= \lim_{n \rightarrow \infty} \left(\frac{\log(x)|_1^n}{n} + \frac{1}{n} \left[\frac{\log(2x-1)}{2} \right]_1^n + x \log \left(\frac{1}{2x-1} + 1 \right) \Big|_1^n \right)$$

$$= \lim_{n \rightarrow \infty} \left(\frac{\log(n)}{n} + \frac{1}{n} \left[\frac{\log(2n-1)}{2} \right] + n \log \left(\frac{1}{2n-1} + 1 \right) - \log 2 \right) = 0$$

976. If $f: \mathbb{R} \rightarrow \mathbb{R}$ is continuous function with: $f(x^2) + f(x) = x^2 + x, \forall x \in \mathbb{R}$.

Find: $\Omega = \lim_{\substack{x \rightarrow 0 \\ x > 0}} \frac{f^{2n}(\tan x) - f^{2n}(x)}{x^{2n+1}}, n \in \mathbb{N}$

Proposed by Florică Anastase-Romania

Solution by Marian Ursărescu-Romania

Let function $g: \mathbb{R} \rightarrow \mathbb{R}, g(x) = f(x) - x$ continuous.

$$f(x^2) + f(x) = x^2 + x, \forall x \in \mathbb{R} \Leftrightarrow g(x^2) = -g(x), \forall x \in \mathbb{N}$$

$$g(-x) = g(x), \forall x \in \mathbb{N} \text{ and } g(0) = g(1) = 0$$

$$g(x) = -g(\sqrt{x}) = g(\sqrt[4]{x}) = \dots = (-1)^n g(\sqrt[2^n]{x}), \forall x \in (0, \infty) \rightarrow$$

$$|g(x)| = |g(\sqrt[2^n]{x})|, \forall x \in (0, \infty), n \in \mathbb{N}, n \geq 1 \text{ and } f \text{ continuous} \rightarrow$$

$$|g(x)| = \lim_{n \rightarrow \infty} |g(\sqrt[2^n]{x})| = \left| g \left(\lim_{n \rightarrow \infty} \sqrt[2^n]{x} \right) \right| = |g(0)| = 0, \forall x \in (0, \infty) \rightarrow$$

$$g(x) = 0, \forall x \in (0, \infty) \rightarrow f(x) = x, \forall x \in (0, \infty)$$

For $x > 0$ we have:

$$\lim_{x \rightarrow 0} \frac{f^{2n}(tgx) - f^{2n}(x)}{x^{2n+1}} = \lim_{x \rightarrow 0} \frac{\tan^{2n} x - x^{2n}}{x^{2n+1}}$$

$$= \lim_{x \rightarrow 0} \frac{\tan x - x}{x^3} \cdot \frac{\tan^{2n-1} x + \tan^{2n-2} x + \dots + x^{2n-1}}{x^{2n-1}} \dots (1)$$

$$\lim_{\substack{x \rightarrow 0 \\ x > 0}} \left(\left(\frac{\tan x}{x} \right)^{2n-1} + \left(\frac{\tan x}{x} \right)^{2n-2} + \dots + 1 \right) = 2n \dots (2)$$

$$= \lim_{x \rightarrow 0} \frac{\tan x - x}{x^3} \stackrel{L'H}{=} \lim_{x \rightarrow 0} \frac{1 - \cos^2 x}{3x^2} = \lim_{x \rightarrow 0} \frac{\tan^2 x}{3x^2} = \frac{1}{3} \dots (3)$$

From (1)+(2)+(3) we have:

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$$\Omega = \lim_{\substack{x \rightarrow 0 \\ x > 0}} \frac{f^{2n}(\tan x) - f^{2n}(x)}{x^{2n+1}} = \frac{2n}{3}$$

977. Find:

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

Proposed by Daniel Sitaru-Romania

Solution by Ravi Prakash-New Delhi-India

$$\text{Let } f(x) = \frac{x}{x^2 + 1}, x \in [0, 2]$$

$$\begin{aligned} \text{Now, let } a_n &= n \sum_{k=1}^n \frac{k(k+1)}{(k^2 + n^2)(k^2 + 2k + 1 + n^2)} \\ &= \frac{1}{n} \sum_{k=1}^n \frac{\left(\frac{k}{n}\right) \cdot \left(\frac{k+1}{n}\right)}{\left(\left(\frac{k}{n}\right)^2 + 1\right) \left(\left(\frac{k+1}{n}\right)^2 + 1\right)} = \frac{1}{n} \sum_{k=1}^n f\left(\frac{k}{n}\right) \cdot f\left(\frac{k+1}{n}\right) \end{aligned}$$

As f is uniformly continuous on $[0, 2]$ given $\varepsilon > 0$ there exists $\delta > 0$ such that:

$$|f(x+h) - f(x)| < \varepsilon, \forall x \in [0, 2] \text{ whenever } |h| < \delta \text{ and } x+h \in [0, 2]$$

Choose n sufficiently large so that $n\delta > 1$,

$$\left| f\left(\frac{k}{n} + \frac{1}{n}\right) - f\left(\frac{k}{n}\right) \right| < \varepsilon, \quad f\left(\frac{k}{n}\right) - \varepsilon < f\left(\frac{k+1}{n}\right) < f\left(\frac{k}{n}\right) + \varepsilon$$

$$\begin{aligned} \frac{1}{n} \sum_{k=1}^n \left(f\left(\frac{k}{n}\right) \right)^2 - \varepsilon \left(\frac{1}{n} \sum_{k=1}^n f\left(\frac{k}{n}\right) \right) &< \frac{1}{n} \sum_{k=1}^n f\left(\frac{k}{n}\right) f\left(\frac{k+1}{n}\right) \\ &< \frac{1}{n} \sum_{k=1}^n \left(f\left(\frac{k}{n}\right) \right)^2 + \varepsilon \left(\frac{1}{n} \sum_{k=1}^n f\left(\frac{k}{n}\right) \right) \end{aligned}$$

Taking limit as $n \rightarrow \infty$, we get

$$\int_0^1 f^2(x) dx - \varepsilon \int_0^1 f(x) dx \leq \Omega \leq \int_0^1 f^2(x) dx + \varepsilon \int_0^1 f(x) dx$$

Make $\varepsilon \rightarrow 0_+$, so that

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$$\begin{aligned}\Omega &= \int_0^1 f^2(x) dx = \int_0^1 \frac{x^2}{(x^2+1)^2} dx \stackrel{x=\tan\theta}{\cong} \int_0^{\pi/4} \frac{\tan^2\theta}{\sec^4\theta} \cdot \sec^2\theta d\theta \\ &= \int_0^{\pi/4} \sin^2\theta d\theta = \frac{1}{2} \int_0^{\pi/4} (1 - \cos 2\theta) d\theta = \frac{1}{2} \left[\theta - \frac{1}{2} \sin(2\theta) \right] \Big|_0^{\pi/4} = \frac{1}{2} \left(\frac{\pi}{4} - \frac{1}{2} \right)\end{aligned}$$

978. Find:

$$\Omega = \lim_{n \rightarrow \infty} \frac{\int_1^n \left(\frac{\tan^{-1}x}{\tan^{-1}x - x} \right)^2 dx}{2 \tan^{-1} \left(\frac{\sqrt{1+n^2}-1}{n} \right) - n}$$

Proposed by Florică Anastase-Romania

Solution 1 by Igor Soposki-Skopje-Macedonia

$$\begin{aligned}I &= \int \left(\frac{\tan^{-1}x}{\tan^{-1}x - x} \right)^2 dx = \int \left(\frac{\tan^{-1}x - x + x}{\tan^{-1}x - x} \right)^2 dx \\ &= \int \left(1 - \frac{x}{\tan^{-1}x - x} \right)^2 dx = x + \int \frac{2x \tan^{-1}x - 2x^2 + x^2}{(\tan^{-1}x - x)^2} dx \\ &= x + \int \frac{2x \tan^{-1}x - x^2}{(\tan^{-1}x - x)^2} dx = x + I_1 \\ I_1 &= \int \frac{2x \tan^{-1}x - x^2}{(\tan^{-1}x - x)^2} dx = (*) \\ u &= \frac{x^2 + 1}{\tan^{-1}x - x}; \quad du = \frac{2x \tan^{-1}x - x^2}{(\tan^{-1}x - x)^2} dx \\ (*) &= \int du = u = \frac{2x \tan^{-1}x - x^2}{(\tan^{-1}x - x)^2} \\ I = x + I_1 &= \left(\frac{2x \tan^{-1}x - x^2}{(\tan^{-1}x - x)^2} \right) \Big|_0^n = n + \frac{n^2 + 1}{\tan^{-1}n - n} + \frac{4 + \pi}{4 - \pi} \\ &= A + \frac{n \tan^{-1}n + 1}{\tan^{-1}n - n} \\ 2 \tan^{-1} \left(\frac{\sqrt{1+n^2}-1}{n} \right) &= 2 \tan^{-1} \left(\frac{n}{1 + \sqrt{n^2+1}} \right) = \tan^{-1}n\end{aligned}$$

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$$\Omega = \lim_{n \rightarrow \infty} \frac{A + \frac{n \tan^{-1} n + 1}{\tan^{-1} n - n}}{\tan^{-1} n - n}$$

$$= \lim_{n \rightarrow \infty} \frac{A}{\tan^{-1} n - n} + \lim_{n \rightarrow \infty} \frac{n \tan^{-1} n}{(\tan^{-1} n - n)^2} + \lim_{n \rightarrow \infty} \frac{1}{(\tan^{-1} n - n)^2} = L_1 + L_2 + L_3$$

$$L_1 = \lim_{n \rightarrow \infty} \frac{A}{\tan^{-1} n - n} = 0$$

$$L_2 = \lim_{n \rightarrow \infty} \frac{n \tan^{-1} n}{(\tan^{-1} n - n)^2} = \lim_{n \rightarrow \infty} \frac{\frac{n\pi}{2}}{\left(\frac{\pi}{2} - n\right)^2} =$$

$$= \frac{\pi}{2} \lim_{n \rightarrow \infty} \frac{n}{\left(\frac{\pi}{2} - n\right)^2} = \frac{\pi}{2} \lim_{n \rightarrow \infty} \frac{1}{2 \left(\frac{\pi}{2} - n\right) (-1)} = 0$$

$$L_3 = \lim_{n \rightarrow \infty} \frac{1}{(\tan^{-1} n - n)^2} = 0$$

$$\text{So, } \Omega = L_1 + L_2 + L_3 = 0$$

Solution 2 by Kamel Samp Benaicha-Algeirs-Algerie

Put:

$$I = \int_1^{\infty} \left(\frac{\tan^{-1} x}{\tan^{-1} x - x} \right)^2 dx$$

Singular point of I is $(+\infty)$. We have: $\left(\frac{\tan^{-1} x}{\tan^{-1} x - x} \right)^2 \underset{n \rightarrow \infty}{\sim} \frac{4}{\pi^2 x^2}$

$$\int_1^{\infty} \frac{dx}{x^2} = 1 \text{ converge}$$

So I is convergent $\therefore I = C/C \in \mathbb{R}_+$

$$\lim_{n \rightarrow \infty} \left(2 \tan^{-1} \left(\frac{\sqrt{1+n^2}}{n} \right) - n \right) = -\infty; \therefore \Omega = 0$$

$$\Omega = \lim_{n \rightarrow \infty} \frac{\int_1^n \left(\frac{\tan^{-1} x}{\tan^{-1} x - x} \right)^2 dx}{2 \tan^{-1} \left(\frac{\sqrt{1+n^2-1}}{n} \right) - n} = 0$$

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Solution 3 by Ali Jaffal-Lebanon

Let:

$$I_n = \int_1^n \left(\frac{\tan^{-1}x}{\tan^{-1}x - x} \right)^2 dx$$

$$I_n = \underbrace{\int_1^3 \left(\frac{\tan^{-1}x}{\tan^{-1}x - x} \right)^2 dx}_A + \underbrace{\int_3^n \left(\frac{\tan^{-1}x}{\tan^{-1}x - x} \right)^2 dx}_{J_n}$$

$$J_n = \int_3^n \left(\frac{\tan^{-1}x}{\tan^{-1}x - x} \right)^2 dx$$

If $3 \leq x \leq n$ then $\frac{\pi}{4} \leq \tan^{-1}x \leq \frac{\pi}{2}$

$$\text{So, } \left(\frac{\frac{\pi}{4}}{x - \frac{\pi}{4}} \right)^2 \leq \left(\frac{\tan^{-1}x}{\tan^{-1}x - x} \right)^2 \leq \left(\frac{\frac{\pi}{2}}{x - \frac{\pi}{2}} \right)^2 \leq \frac{\frac{\pi^2}{4}}{(x-2)^2}$$

$$\int_3^n \frac{dx}{(x-2)^2} = \frac{-1}{x-2} \Big|_3^n + 1 \leq 1$$

So, $0 \leq J_n \leq \frac{\pi^2}{4}$. Then: $0 \leq I_n \leq \frac{\pi^2}{4} + A$. We know that:

$$\lim_{n \rightarrow \infty} \tan^{-1} \left(\frac{\sqrt{1+n^2}-1}{n} \right) = \lim_{n \rightarrow \infty} \tan^{-1} \left(\sqrt{1 + \frac{1}{n^2}} - \frac{1}{n} \right) = \frac{\pi}{4}$$

$$\text{But: } 0 \leq \left| \frac{I_n}{\tan^{-1} \left(\frac{\sqrt{1+n^2}-1}{n} \right) - n} \right| \leq \frac{\frac{\pi^2}{4} + A}{\left| \tan^{-1} \left(\frac{\sqrt{1+n^2}-1}{n} \right) - n \right|} \xrightarrow{n \rightarrow \infty} 0. \text{ Therefore}$$

$$\Omega = \lim_{n \rightarrow \infty} \frac{\int_1^n \left(\frac{\tan^{-1}x}{\tan^{-1}x - x} \right)^2 dx}{2 \tan^{-1} \left(\frac{\sqrt{1+n^2}-1}{n} \right) - n} = 0$$

Solution 4 by Sergio Esteban-Argentina

Observe that: $2 \tan^{-1} \left(\frac{\sqrt{1+n^2}-1}{n} \right) \xrightarrow{n \rightarrow \infty} \frac{\pi}{2}$. Then:

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$$\Omega = \lim_{n \rightarrow \infty} \left[\frac{\sum_{k=1}^n \left(\frac{\tan^{-1}k}{\tan^{-1}k - k} \right)^2}{n - \frac{\pi}{2}} \right]$$

Let:

$$a_n = \sum_{k=1}^n \left(\frac{\tan^{-1}k}{\tan^{-1}k - k} \right)^2 \text{ and } b_n = n - \frac{\pi}{2}$$

By Stolz Cesaro

$$\lim_{n \rightarrow \infty} \frac{a_{n+1} - a_n}{b_{n+1} - b_n} = \lim_{n \rightarrow \infty} \left(\frac{\tan^{-1}(n+1)}{\tan^{-1}(n+1) - (n+1)} \right)^2 \cdot \frac{1}{n+1 - \frac{\pi}{2} + n - \frac{\pi}{2}} = 0$$

$$\Omega = \lim_{n \rightarrow \infty} \frac{\int_1^n \left(\frac{\tan^{-1}x}{\tan^{-1}x - x} \right)^2 dx}{2 \tan^{-1} \left(\frac{\sqrt{1+n^2-1}}{n} \right) - n} = 0$$

Solution 5 by proposer

$$F(x) = \int \left(\frac{\tan^{-1}x}{\tan^{-1}x - x} \right)^2 dx = \int \left(1 + \frac{x}{\tan^{-1}x - x} \right)^2 dx$$

$$= \int dx + 2 \int \frac{x}{\tan^{-1}x - x} dx + \int \left(\frac{x}{\tan^{-1}x - x} \right)^2 dt = (*)$$

$$\left(\frac{x}{\tan^{-1}x - x} \right)' = \left(\frac{x}{\tan^{-1}x - x} \right)^2 \cdot \frac{1}{1+x^2} \rightarrow$$

$$\int \left(\frac{x}{\tan^{-1}x - x} \right)^2 dt = \int \left(\frac{x}{\tan^{-1}x - x} \right)' (1+x^2) dx = \frac{1+x^2}{\tan^{-1}x - x} - 2 \int \frac{x}{\tan^{-1}x - x} dx$$

$$(*) = x + \frac{1+x^2}{\tan^{-1}x - x} + C$$

$$2 \tan^{-1} \left(\frac{\sqrt{1+n^2-1}}{n} \right) - n \stackrel{n=\tan y}{\cong} 2 \tan^{-1} \left(\frac{\sqrt{1+\tan^2 y - 1}}{\tan y} \right) - \tan y =$$

$$= 2 \tan^{-1} \left(\frac{1 - \cos y}{\sin y} \right) - \tan y = 2 \tan^{-1} \left(\frac{2 \sin^2 \frac{y}{2}}{2 \sin \frac{y}{2} \cos \frac{y}{2}} \right) - \tan y =$$

$$= 2 \tan^{-1} \left(\tan \frac{y}{2} \right) - \tan y = y - \tan y = \tan^{-1} n - n$$

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$$\begin{aligned}\Omega &= \lim_{n \rightarrow \infty} \frac{\int_1^n \left(\frac{\tan^{-1}x}{\tan^{-1}x - x} \right)^2 dx}{2 \tan^{-1} \left(\frac{\sqrt{1+n^2} - 1}{n} \right) - n} = \lim_{n \rightarrow \infty} \frac{1 + n \tan^{-1}n - \frac{\pi + 4}{\pi - 4}}{\tan^{-1}n - n} \\ &= \lim_{n \rightarrow \infty} \frac{(\pi - 4)(1 + n \tan^{-1}n) - (\pi + 4)(\tan^{-1}n - n)}{(\pi - 4)(\tan^{-1}n - n)^2} \\ &= \lim_{n \rightarrow \infty} \frac{(\pi - 4) \left(\tan^{-1}n + \frac{1}{n} \right) - (\pi + 4) \left(\frac{\tan^{-1}n}{n} - 1 \right)}{(\pi - 4) \left(\frac{\tan^{-1}n}{n} - 2 \tan^{-1}n + n \right)} = 0\end{aligned}$$

979. $(a_n)_{n \geq 1}$, $(b_n)_{n \geq 1}$, $(c_n)_{n \geq 1}$ are sequences of real numbers such that:

$$\begin{aligned}a_n &= \sum_{k=1}^n \binom{n}{k} \cdot k^{\frac{1}{k}}; \quad b_n = \sum_{k=1}^n \binom{n}{k} \cdot \left(\frac{1}{k} \right)^{\frac{1}{k}}; \\ c_n &= \sum_{k=1}^n \frac{1}{2^k} \left(2 \cos \frac{\pi}{2(k+1)} - \sin \frac{\pi(k+1)}{2(k+2)} \right)\end{aligned}$$

Find:

$$\Omega = \lim_{n \rightarrow \infty} (a_n \cdot b_n \cdot c_n^{6n})$$

Proposed by Florică Anastase-Romania

Solution 1 by Adrian Popa-Romania

$$\begin{aligned}c_n &= \sum_{k=1}^n \frac{1}{2^k} \left(2 \cos \frac{\pi}{2(k+1)} - \sin \frac{\pi(k+1)}{2(k+2)} \right) \\ &= \sum_{k=1}^n \frac{1}{2^k} \left(2 \sin \left(\frac{\pi}{2} - \frac{\pi}{2(k+1)} \right) - \sin \frac{\pi(k+1)}{2(k+2)} \right) \\ &= \frac{1}{2} \cdot 2 \sin \frac{\pi}{2 \cdot 2} - \frac{1}{2} \sin \frac{2\pi}{2 \cdot 3} + \frac{1}{2^2} \cdot 2 \sin \frac{2\pi}{2 \cdot 3} - \frac{1}{2^2} \cdot \sin \frac{3\pi}{2 \cdot 4} + \frac{1}{2^3} \cdot 2 \sin \frac{3\pi}{2 \cdot 4} + \dots \\ &\quad + \frac{1}{2^n} \cdot 2 \sin \frac{n\pi}{2(n+1)} - \frac{1}{2^n} \cdot \sin \frac{(n+1)\pi}{2(n+2)} = \frac{\sqrt{2}}{2} - \frac{1}{2^n} \cdot \sin \frac{(n+1)\pi}{2(n+2)}\end{aligned}$$

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$$a_n \cdot b_n \cdot c_n^{6n} = \sum_{k=1}^n \binom{n}{k} \cdot k^{\frac{1}{k}} \cdot \sum_{k=1}^n \binom{n}{k} \cdot \left(\frac{1}{k}\right)^{\frac{1}{k}} \cdot \left(\frac{\sqrt{2}}{2} - \frac{1}{2^n} \cdot \sin \frac{(n+1)\pi}{2(n+2)}\right)^{6n}$$

$$\frac{(n+1)\pi}{2(n+2)} < \frac{\pi}{2} \Rightarrow 0 < \underbrace{\sin \frac{(n+1)\pi}{2(n+2)}}_{\rightarrow 0} < 1$$

$$a_n \cdot b_n \cdot c_n^{6n} < \sum_{k=1}^n \binom{n}{k} \cdot k^{\frac{1}{k}} \cdot \sum_{k=1}^n \binom{n}{k} \cdot \left(\frac{1}{k}\right)^{\frac{1}{k}} \cdot \left(\frac{\sqrt{2}}{2}\right)^{6n} = \frac{\sum_{k=1}^n \binom{n}{k} \cdot k^{\frac{1}{k}} \cdot \sum_{k=1}^n \binom{n}{k} \cdot \left(\frac{1}{k}\right)^{\frac{1}{k}}}{2^{3n}}$$

$$a_n = \sum_{k=1}^n \binom{n}{k} \cdot k^{\frac{1}{k}} < \sqrt[n]{e} \sum_{k=1}^n \binom{n}{k} = \sqrt[n]{e} \cdot (2^n - 1)$$

$$b_n = \sum_{k=1}^n \binom{n}{k} \cdot \left(\frac{1}{k}\right)^{\frac{1}{k}} < \sum_{k=1}^n \binom{n}{k} = 2^n - 1$$

$$0 < a_n \cdot b_n \cdot c_n^{6n} < \frac{\sqrt[n]{e} \cdot (2^n - 1)^2}{2^{3n}} \rightarrow 0$$

So:

$$\Omega = \lim_{n \rightarrow \infty} (a_n \cdot b_n \cdot c_n^{6n}) = 0$$

Solution 2 by Naren Bhandari-Bajura-Nepal

We note that: $\sin \frac{\pi(k+1)}{2(k+2)} = \cos \left(\frac{\pi}{2} \left(1 - \frac{k+1}{k+2} \right) \right) = \cos \frac{\pi}{2(k+2)}$ and hence we have

$$c_n = \sum_{k=1}^n \frac{1}{2^k} \left(2 \cos \frac{\pi}{2(k+1)} - \cos \frac{\pi}{2(k+2)} \right) \text{ writing the } c_n \text{ is series from we encounter with}$$

$$\text{telescoping series giving partial sum as } c_n = \cos \frac{\pi}{4} - \frac{1}{2^n} \cos \frac{\pi}{2(n+2)} \quad (1)$$

For all $k \geq 1$; $k+1 \geq 2$ and hence $\frac{1}{k+1} \leq \frac{1}{2} < 1$ which follows

$$\sqrt[k+1]{k+1} \leq 1 + \frac{k+1}{k+1} = 2 \text{ by Bernoulli inequality and hence}$$

$$\sum_{k=1}^n \binom{n}{k} \leq a_n \leq 2 \sum_{k=1}^n \binom{n}{k} \text{ which now is deduced to}$$

$2^n - 1 \leq a_n \leq 2(2^n - 1)$ as $n \rightarrow \infty$ by squeeze theorem we deduced that:

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

Here $k \leq n \Rightarrow k^k \leq n^n$ also $k^k \geq k+1$ for all $k \geq 2$ and we have

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$$\frac{1}{n^n} \sum_{k=1}^n \binom{n}{k} < b_n < \sum_{k=1}^n \binom{n}{k} \frac{1}{k+1} = \sum_{k=1}^n \binom{n}{k} \int_0^1 x^k dx = \int_0^1 (1+x)^n dx = \int_1^2 t^n dt = \frac{1}{n+1} (2^{n+1} - 1)$$

show $\lim_{n \rightarrow \infty} b_n \leq \infty$ and to evaluate $\lim_{n \rightarrow \infty} (a_n \cdot b_n \cdot c_n^{6n})$

$$\text{Here, } \lim_{n \rightarrow \infty} (c_n^{6n}) = \lim_{n \rightarrow \infty} \left(\frac{1}{\sqrt{2}} - \frac{1}{2^n} \cos \frac{\pi}{2(n+2)} \right)^{6n}$$

$$\lim_{n \rightarrow \infty} \left(\frac{1}{\sqrt{2}} - \frac{1}{2^n} \cos \frac{\pi}{2(n+2)} \right)^{6n} \leq \lim_{n \rightarrow \infty} (c_n^{6n}) \leq \lim_{n \rightarrow \infty} \left(\frac{1}{\sqrt{2}} - \frac{1}{2^n} \right)^{6n} \Rightarrow$$

$$\lim_{n \rightarrow \infty} \frac{1}{2^{3n}} \leq \lim_{n \rightarrow \infty} (c_n^{6n}) \leq \lim_{n \rightarrow \infty} \frac{1}{2^{6n}} \left(1 - \frac{1}{2^{n-1}} \right)^{6n}$$

$$0 \leq \lim_{n \rightarrow \infty} (c_n^{6n}) \leq \lim_{n \rightarrow \infty} \frac{1}{2^{6n} \cdot 2^{n-1} \sqrt{e^{6n}}} = 0 \text{ and thus by squeeze theorem}$$

$$\lim_{n \rightarrow \infty} (c_n^{6n}) = 0$$

$$\text{So: } \Omega = \lim_{n \rightarrow \infty} (a_n \cdot b_n \cdot c_n^{6n}) = 0$$

Solution 3 by proposer

\therefore If $x_k \in [a, b], \forall t_k \in \mathbb{R}_+, \forall k = \overline{1, n}$ then:

$$\left(\sum_{k=1}^n t_k x_k \right) \left(\sum_{k=1}^n \frac{t_k}{x_k} \right) \leq \frac{(a+b)^2}{4ab} \left(\sum_{k=1}^n t_k \right)^2 \dots \text{(Kantorovici inequality)}$$

$$1; \sqrt{2} \leq \sqrt[3]{3}; 1 < \sqrt[k]{k} \stackrel{\text{induction}}{\Leftrightarrow} \sqrt[n]{n} \leq \sqrt[3]{3}, \forall n \geq 3$$

$$a = 1; b = \sqrt[3]{3}; x_k = \sqrt[k]{k}; t_k = \binom{n}{k} \Rightarrow$$

$$0 \leq a_n \cdot b_n \leq 2^{2n} \frac{(1 + \sqrt[3]{3})^2}{4 \sqrt[3]{3}} \dots (1)$$

$$c_n = \sum_{k=1}^n \frac{1}{2^k} \left(2 \cos \frac{\pi}{2(k+1)} - \sin \frac{\pi(k+1)}{2(k+2)} \right) \stackrel{u_k = \frac{\pi}{2(k+1)}}{\cong} \sum_{k=1}^n \frac{1}{2^k} (2 \cos(u_k) - \cos(u_{k+1}))$$

$$= \sum_{k=1}^n \left(\frac{1}{2^{k-1}} \cos(u_k) - \frac{1}{2^k} \cos(u_{k+1}) \right) = \cos(u_1) - \frac{1}{2^n} \cos(u_{n+1})$$

$$= \cos \frac{\pi}{4} - \underbrace{\frac{1}{2^n} \cos(u_{n+1})}_{\rightarrow 0} \rightarrow \frac{1}{\sqrt{2}}$$

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$$0 \leq a_n \cdot b_n \cdot c_n^{6n} \leq 2^{2n} \cdot \frac{(1 + \sqrt[3]{3})^2}{4\sqrt[3]{3}} \cdot \left(\frac{1}{\sqrt{2}}\right)^{6n} \rightarrow 0$$

So:

$$\Omega = \lim_{n \rightarrow \infty} (a_n \cdot b_n \cdot c_n^{6n}) = 0$$

980.

$$\text{For } \omega_n = \left(\left(\prod_{k=1}^n \cot^2 \frac{k\pi}{2n+1} \right) \left(\sum_{k=0}^{2n} \cot \left(x + \frac{k\pi}{2n+1} \right) \right) \right)^{-1}, \text{ find:}$$

$$\Omega = \lim_{n \rightarrow \infty} \left(\lim_{x \rightarrow \frac{\pi}{4n+2}} \left(\frac{\tan x}{\tan \left(\frac{\pi}{4n+2} \right)} \right)^{\omega_n} \right)$$

Proposed by Marian Ursărescu and Florică Anastase-Romania

Solution 1 by Naren Bhandari-Bajura-Nepal

Firstly we recall Euler's Formula $e^{imx} = \cos mx + i \sin mx = (\cos x + i \sin x)^m$ and

further solving gives

$$\begin{aligned} \frac{\cos mx + i \sin mx}{\sin^m x} &= \sum_{r=0}^m \binom{m}{r} \cot^{m-r} x i^r \\ &= \sum_{k=0}^{\lfloor \frac{m}{2} \rfloor + l} (-1)^k \binom{m}{2k} \cot^{m-2k} x + i \sum_{k=0}^{\lfloor \frac{m}{2} \rfloor} (-1)^k \binom{m}{2k-1} \cot^{m-2k+1} x \end{aligned}$$

where $l = 1, 0$ if m is even odd respectively. We note that latter sum is the imaginary part and hence equating the imaginary parts we get

$$\sum_{k=0}^{\lfloor \frac{m}{2} \rfloor} \binom{m}{2k-1} \cot^{m-2k+1} x = \frac{\sin mx}{\sin^m x}$$

on setting $m = 2n + 1, x = \frac{k\pi}{m}$ and further expansion we get

$$\binom{2n+1}{1} \cot^{2n} \frac{k\pi}{2n+1} - \binom{2n+1}{3} \cot^{2n-2} \frac{k\pi}{2n+1} + \dots + \binom{2n+1}{2n+1} = 0$$

as the polynomial equation is of even degree and hence by Vieta's formula we have

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$$\prod_{k=1}^n \cot^2 \left(\frac{k\pi}{2n+1} \right) = (-1)^{2n} \frac{\binom{2n+1}{2n+1}}{\binom{2n+1}{1}} = \frac{1}{2n+1}$$

Secondly we use the identity $\prod_{k=0}^{n-1} \sin \left(x + \frac{k\pi}{n} \right) = \frac{\sin nx}{2^{n-1}}$, taking log on both side and

on differentiating with respect to x , we get that, ie

$$\begin{aligned} \frac{d}{dx} \log \left(\prod_{k=0}^{n-1} \sin \left(x + \frac{k\pi}{n} \right) \right) &= \frac{d}{dx} \left(\frac{\sin nx}{2^{n-1}} \right) \\ \Rightarrow \sum_{k=0}^{n-1} \cot \left(x + \frac{k\pi}{n} \right) &= n \cot(nx) \end{aligned}$$

Replacing n by $2n+1$ we yield

$$\begin{aligned} \sum_{k=0}^{2n} \cot \left(x + \frac{k\pi}{2n+1} \right) &= (2n+1) \cot((2n+1)x) \Rightarrow \\ \omega_n &= \left(\frac{(2n+1) \cot((2n+1)x)}{2n+1} \right)^{-1} = \tan((2n+1)x) \end{aligned}$$

Call $\lim_{x \rightarrow \frac{\pi}{4n+2}} \left(\frac{\tan x}{\tan \beta} \right)^{\omega_n}$. As we can observe that we have 1^∞ limit form.

Since as soon as $x \rightarrow \frac{\pi}{4n+2}$, function $\omega_n \rightarrow \infty$ and $\frac{\tan x}{\tan \beta} \rightarrow 1$ with $\beta = \frac{\pi}{4n+2}$.

So we can either make the direct use the formula for 1^∞ or without of too, ie

$$\begin{aligned} \lim_{x \rightarrow \beta} \left(\frac{\tan x}{\tan \beta} \right)^{\omega_n} &= \lim_{x \rightarrow \beta} \left(1 + \frac{\tan x}{\tan \beta} - 1 \right)^{\omega_n} = \exp \left(\lim_{x \rightarrow \beta} \left(\frac{\tan x}{\tan \beta} - 1 \right) \tan((2n+1)x) \right) \\ &= \exp \left(\lim_{x \rightarrow \beta} \frac{\tan x - \tan \beta}{\tan \beta \cot((2n+1)x)} \right) \stackrel{L'H}{=} \exp \left(\lim_{x \rightarrow \beta} \frac{\sec^2 x}{-(2n+1) \csc^2((2n+1)x) \tan \beta} \right) \\ &= \exp \left(\frac{\sec \beta}{-\sin \beta (2n+1)} \right) \end{aligned}$$

And therefore,

$$\lim_{n \rightarrow \infty} L(n) = \exp \left(- \lim_{n \rightarrow \infty} \frac{\frac{4\pi}{\pi(4n+2)}}{\tan \frac{\pi}{4n+2}} \right) = \exp \left(- \frac{4}{\pi} \lim_{n \rightarrow \infty} \frac{\frac{\pi}{(4n+2)}}{\tan \frac{\pi}{4n+2}} \right) = e^{-\frac{4}{\pi}}$$

Solution 2 by Sergio Esteban-Argentina and Oscar Emilio Quesada-Brazil

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$$S = \frac{1}{2n+1} \sum_{k=0}^{2n} \cot\left(x + \frac{k\pi}{2n+1}\right) = \frac{1}{2n+1} \sum_{k=0}^{2n} \cot\left(x + \frac{(2n-k)\pi}{2n+1}\right)$$

$$\Rightarrow 2S = \frac{1}{2n+1} \sum_{k=0}^{2n} \left[\cot\left(x + \frac{k\pi}{2n+1}\right) + \cot\left(x + \frac{k\pi}{2n+1}\right) \right]$$

We use $\cot y = -\cot(\pi - y)$

$$2S = \frac{1}{2n+1} \sum_{k=0}^{2n} \left[\cot\left(x + \frac{k\pi}{2n+1}\right) - \cot\left(\frac{\pi}{2n+1} - x + \frac{k\pi}{2n+1}\right) \right]$$

And as $x \rightarrow \frac{\pi}{4n+2}$, $x = \frac{\pi}{4n+2} + y$, $y \rightarrow 0$ then

$$S = \frac{1}{2} \cdot \frac{1}{2n+1} \sum_{k=0}^{2n} \left[\cot\left(y + \frac{\pi}{4n+2} + \frac{k\pi}{2n+1}\right) - \cot\left(\frac{\pi}{4n+2} - y + \frac{k\pi}{2n+1}\right) \right]$$

Now, we will analyze

$$f(y) = \cot\left(y + \frac{\pi}{4n+2} + \frac{k\pi}{2n+1}\right) - \cot\left(\frac{\pi}{4n+2} - y + \frac{k\pi}{2n+1}\right)$$

By Taylor series

$$f(0) = 0, f'(0) = -2\csc^2\left(\frac{\pi}{4n+2} + \frac{k\pi}{2n+1}\right)$$

$$f(y) = -2y\csc^2\left[\frac{(2k+1)\pi}{4n+2}\right] + O(y^2)$$

$$\Rightarrow S = \frac{1}{2} \cdot \frac{1}{2n+1} \sum_{k=0}^{2n} f(y) = -\frac{y}{2n+1} \sum_{k=0}^{2n} \csc^2\left[\frac{(2k+1)\pi}{4n+2}\right] + O(y^2)$$

$$S = -y\alpha_n + O(y^2), \text{ where } \alpha_n = \sum_{k=0}^{2n} \csc^2\left[\frac{(2k+1)\pi}{4n+2}\right]$$

$$\omega_n = \frac{1}{-y\alpha_n + O(y^2)}$$

Now, we will analyze

$$\lim_{x \rightarrow \frac{\pi}{4n+2}} \left[\frac{\tan x}{\tan\left(\frac{\pi}{4n+2}\right)} \right]^{\omega_n} = L_n \Rightarrow \lim_{y \rightarrow 0} \left[\frac{\tan\left(y + \frac{\pi}{4n+2}\right)}{\tan\left(\frac{\pi}{4n+2}\right)} \right]^{\omega_n} = L_n$$

$$\log(L_n) = \lim_{y \rightarrow 0} \omega_n \log\left(\frac{\tan\left(y + \frac{\pi}{4n+2}\right)}{\tan\left(\frac{\pi}{4n+2}\right)}\right)$$

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By Taylor, we will analyze

$$f(y) = \log\left(\frac{\tan\left(y + \frac{\pi}{4n+2}\right)}{\tan\left(\frac{\pi}{4n+2}\right)}\right), f(0) = 0, f'(0) = \frac{1}{\sin\left(\frac{\pi}{4n+2}\right)\cos\left(\frac{\pi}{4n+2}\right)}$$

Then

$$f(y) = \frac{2y}{\sin\left(\frac{\pi}{2n+1}\right)} + o(y^2)$$

$$\log(L_n) = \lim_{y \rightarrow 0} \left(\frac{1}{-y\alpha_n + o(y^2)} \right) \left(\frac{2y}{\sin\left(\frac{\pi}{2n+1}\right)} + o(y^2) \right)$$

As $o(y^2) = y o(y)$ and $o(y) \xrightarrow{y \rightarrow 0} 0$ then

$$\log(L_n) = \left(\frac{1}{-\alpha_n + o(y)} \right) \left(\frac{2y}{\sin\left(\frac{\pi}{2n+1}\right)} + o(y) \right) = \frac{-2}{\alpha_n \sin\left(\frac{\pi}{2n+1}\right)}$$

But $d_n(y) = y + o(y^3) = y(1 + o(y^2)) \Rightarrow \sin\left(\frac{\pi}{2n+1}\right) = \frac{\pi}{2n+1} \left(1 + o\left(\frac{1}{n^2}\right)\right)$

Function $y \rightarrow \csc^2 y$ is not defined on $y = 0$, then we can't use Taylor. In fact,

$$\csc^2 y = \frac{1}{\sin^2 y} \text{ and } \sin y \sim y \Rightarrow \csc^2 y \sim \frac{1}{y^2} \Rightarrow y^2 \csc^2 y \sim 1$$

Function $y \rightarrow y^2 \csc^2 y$ is defined and by Taylor $f(y) = y^2 \csc^2 y$

$$\lim_{y \rightarrow 0} f(y) = 1, f'(y) = \frac{2y}{\sin^2 y} - \frac{2y^2 \cos y}{\sin^3 y}$$

$$\lim_{y \rightarrow 0} f'(y) = 0 \Rightarrow f(y) = 1 + o(y^2) \Rightarrow \csc^2 y = \frac{1}{y^2} + o(1)$$

$$\csc^2\left(\frac{(2k+1)\pi}{4n+2}\right) = \frac{4(2n+1)^2}{\pi^2(2k+1)^2} + o(1)$$

$$\alpha_n = \frac{1}{2n+1} \sum_{k=0}^{2n} \left[\frac{4(2n+1)^2}{\pi^2(2k+1)^2} + o(1) \right] = \frac{4(2n+1)}{\pi^2} \sum_{k=0}^{2n} \frac{1}{(2k+1)^2} + \frac{2n}{2n+1} o(1)$$

Then

$$\alpha_n \sin\left(\frac{\pi}{2n+1}\right) = \left(\frac{\pi}{2n+1} + o\left(\frac{1}{n^3}\right) \right) \alpha_n = \frac{4}{\pi} \sum_{k=0}^{2n} \frac{1}{(2k+1)^2} + o\left(\frac{1}{n}\right)$$

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$$\lim_{n \rightarrow \infty} \alpha_n \sin\left(\frac{\pi}{2n+1}\right) = \frac{4}{\pi} \sum_{k=0}^{\infty} \frac{1}{(2k+1)^2} = \frac{\pi}{2}$$

$$\lim_{n \rightarrow \infty} \log(L_n) = \lim_{n \rightarrow \infty} \frac{-2}{\alpha_n \sin\left(\frac{\pi}{2n+1}\right)} = -\frac{4}{\pi}$$

$$\Omega = e^{\frac{4}{\pi}}$$

Solution 3 by proposers

Developing in two ways:

$$(\cos a + i \sin a)^p = \cos(ap) + i \sin(ap) = \sum_{k=0}^p \binom{p}{k} \cos^{p-k} a \cdot (i \sin a)^k$$

$$\text{We get: } \sin(ap) = \binom{p}{1} \cos^{p-1} a \cdot \sin a - \binom{p}{3} \cos^{p-3} a \cdot \sin^3 a + \dots$$

$$\text{For: } p = 2n + 1 \text{ și } a \in \left\{ \frac{\pi}{2n+1}, \frac{2\pi}{2n+1}, \dots, \frac{n\pi}{2n+1} \right\} \rightarrow \sin(2n+1)a = 0,$$

$$\sin^p a \neq 0, \cos^p a \neq 0$$

$$\text{Equation: } \binom{2n+1}{1} x^n - \binom{2n+1}{3} x^{n-1} + \dots + (-1)^n \binom{2n+1}{2n+1} = 0 \text{ admit the roots}$$

$$x_k = \cot^2 \frac{k\pi}{2n+1}, k = \overline{1, n} \stackrel{\text{Vieta's}}{\Leftrightarrow} \prod_{k=1}^n x_k = \frac{\binom{2n+1}{2n+1}}{\binom{2n+1}{1}} = \prod_{k=1}^n \cot^2 \frac{k\pi}{2n+1} = \frac{1}{2n+1} \quad (1)$$

The roots of the equation

$$z^{2n} - 2z^n \cos nx + 1 = 0 \text{ are: } z_k = \cos\left(x + \frac{2k\pi}{n}\right) + i \sin\left(x + \frac{2k\pi}{n}\right) \text{ și}$$

$$\bar{z}_k = \cos\left(x + \frac{2k\pi}{n}\right) - i \sin\left(x + \frac{2k\pi}{n}\right), k = \overline{0, n-1}$$

$$\prod_{k=0}^{n-1} [(z - z_k)(z - \bar{z}_k)] = z^{2n} - 2z^n \cos(nx) + 1$$

From $z = \pm 1$, we have

$$\prod_{k=0}^{n-1} \left[1 - 2\cos\left(x + \frac{2k\pi}{n}\right) + 1 \right] = 2(1 - \cos nx)$$

$$\prod_{k=0}^{n-1} \left[1 + 2\cos\left(x + \frac{2k\pi}{n}\right) + 1 \right] = 2(1 + \cos nx)$$

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With $\frac{x}{2} \rightarrow x$ and $n \rightarrow 2n + 1$, we obtain

$$\prod_{k=0}^{2n} \sin\left(x + \frac{k\pi}{2n+1}\right) = \frac{\sin(2n+1)x}{2^{2n}}$$

$$\prod_{k=0}^{2n} \cos\left(x + \frac{k\pi}{2n+1}\right) = (-1)^n \frac{\cos(2n+1)x}{2^{2n}}$$

Logarithmating the two relationship and differentiating them from x , we have:

$$\sum_{k=0}^{2n} \frac{\cos\left(x + \frac{k\pi}{2n+1}\right)}{\sin\left(x + \frac{k\pi}{2n+1}\right)} = (2n+1) \cot(2n+1)x$$

$$\omega_n = (2n+1) \left(\sum_{k=0}^{2n} \tan\left(x + \frac{k\pi}{2n+1}\right) \right)^{-1} = \tan(2n+1)x$$

$$\lim_{x \rightarrow \frac{\pi}{4n+2}} \left(\frac{\tan x}{\tan \frac{\pi}{4n+2}} \right)^{\tan(2n+1)x} = e^{\lim_{x \rightarrow \frac{\pi}{4n+2}} \frac{\tan x - \tan\left(\frac{\pi}{4n+2}\right)}{\tan\left(\frac{\pi}{4n+2}\right)} \cdot \tan(2n+1)x} = (*)$$

$$\lim_{x \rightarrow \frac{\pi}{4n+2}} \frac{\tan x - \tan\left(\frac{\pi}{4n+2}\right)}{\tan\left(\frac{\pi}{4n+2}\right)} \cdot \tan(2n+1)x =$$

$$= - \lim_{x \rightarrow \frac{\pi}{4n+2}} \left(\frac{\sin\left(x - \frac{\pi}{4n+2}\right)}{\cos\left(\frac{\pi}{4n+2}\right) \cos x \frac{\sin\left(\frac{\pi}{4n+2}\right)}{\cos\left(\frac{\pi}{4n+2}\right)}} \cdot \cot\left((2n+1)x - \frac{\pi}{2}\right) \right) =$$

$$= - \lim_{x \rightarrow \frac{\pi}{4n+2}} \left(\frac{\sin\left(x - \frac{\pi}{4n+2}\right)}{\cos x \sin \frac{\pi}{4n+2}} \cdot \frac{\cos\left(\frac{(4n+2)x - \pi}{2}\right)}{\sin\left(\frac{(4n+2)x - \pi}{2}\right)} \right) =$$

$$= - \lim_{x \rightarrow \frac{\pi}{4n+2}} \left(\frac{\cos\left(\frac{(4n+2)x - \pi}{2}\right)}{\cos x \cdot \sin\left(\frac{\pi}{4n+2}\right)} \cdot \frac{\sin\left(x - \frac{\pi}{4n+2}\right)}{\sin\left(\frac{(4n+2)x - \pi}{2}\right)} \right) =$$

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$$\begin{aligned}
 &= -\frac{2}{\sin\left(\frac{\pi}{4n+2}\right)} \lim_{x \rightarrow \frac{\pi}{4n+2}} \left(\frac{\sin\left(x - \frac{\pi}{4n+2}\right)}{x - \frac{\pi}{4n+2}} \cdot \frac{1}{2n+1} \cdot \frac{(4n+2)x - \pi}{2} \cdot \frac{1}{\sin\left(\frac{(4n+2)x - \pi}{2}\right)} \right) \\
 &= -\frac{2}{(2n+1)\sin\left(\frac{\pi}{4n+2}\right)} \\
 &\quad (*) = e^{-\frac{2}{(2n+1)\sin\left(\frac{\pi}{4n+2}\right)}} \\
 \Omega &= e^{-\lim_{n \rightarrow \infty} \frac{2}{(2n+1)\sin\left(\frac{\pi}{4n+2}\right)}} = e^{-\lim_{n \rightarrow \infty} \frac{4}{\pi\left(\frac{4n+2}{\pi}\right)\sin\left(\frac{\pi}{4n+2}\right)}} = e^{-\frac{4}{\pi}}
 \end{aligned}$$

981. Let: $f_n(x) = \sqrt[m]{1 + \frac{x}{f_{n-1}(x)}}$; $f_0(x) = \sqrt[m]{x+1}$; $m \geq 2$

Prove that:

$$\lim_{n \rightarrow \infty} f_n(x) = \sqrt[m+1]{x + \sqrt[m+1]{x + \sqrt[m+1]{x + \sqrt[m+1]{x + \dots \infty}}}$$

Proposed by Mohammed Bouras-Morocco

Solution by Kamel Benaicha-Algiers-Algerie

$$f_n(x) = \sqrt[m]{1 + \frac{x}{f_{n-1}(x)}}, f_0(x) = \sqrt[m]{x+1}, m \geq 2 \text{ and } x > 0.$$

If $(f_n)_{n \in \mathbb{N}}$ has a limit $l(x)$, then:

$$l(x) = \sqrt[m]{1 + \frac{x}{l(x)}}, \text{ so } l(x) \geq 1 \quad (1)$$

$$\therefore (l(x))^{m+1} - l(x) - x = 0 \quad (E)$$

Put $g(t) = t^{m+1} - t - x$, g is a continuous function (polynomial function) (2)

$$g'(t) = (m+1)t^m - 1 = 0 \Leftrightarrow \begin{cases} t_{0,1} = \pm \sqrt[m]{\frac{1}{m+1}}; \text{ if } m \in 2\mathbb{N}; \\ t_0 = \sqrt[m]{\frac{1}{m+1}}, \text{ if } m \in 2\mathbb{N} + 1 \end{cases}$$

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So: for all $m \geq 2$, if $t \geq \sqrt[m]{\frac{1}{m+1}}$ then $g'(t) \geq m > 0 \Rightarrow g$ increasing for

$$t \in \left] \sqrt[m]{\frac{1}{m+1}}; +\infty \right[\quad (3)$$

$$g(t_0) = \frac{1}{m+1} \sqrt[m]{\frac{1}{m+1}} - \sqrt[m]{\frac{1}{m+1}} - x = \sqrt[m]{\frac{1}{m+1}} \left(\frac{1}{m+1} - 1 \right) - x < 0 \quad (4)$$

$$\lim_{t \rightarrow +\infty} g(t) = +\infty \quad (5)$$

Using the results: (2), (3), (4), (5) and applying the theory of intermediate values, we

conclude that the equation (E) has a unique solution $l(x) > \sqrt[m]{\frac{1}{m+1}}$

By applying the fixed point method, we get the following solution:

$$(E) \Leftrightarrow l(x) = \sqrt[m+1]{x + l(x)}, l(x) \geq 1.$$

$$\text{Put: } l_{n+1}(x) = \sqrt[m+1]{x + l_n(x)}, \text{ with } l_0(x) = \sqrt[m+1]{1 + x}.$$

$$\text{So: } l(x) = \lim_{n \rightarrow +\infty} l_n(x) = \sqrt[m+1]{x + \sqrt[m+1]{x + \dots + \sqrt[m+1]{x + \dots}}}$$

982. Find:

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

Proposed by Daniel Sitaru-Romania

Solution 1 by Naren Bhandari-Bajura-Nepal

$$\text{Let } b_n = \sqrt{2n-1} \text{ and } a_n = \sum_{k=1}^n \frac{1}{\sqrt{(2^k-1)k!}}$$

We note that

$$b_{n+1} - b_n = \frac{2}{\sqrt{2n+1} + \sqrt{2n-1}} > 0 \text{ implies } b_n \text{ is increasing sequences.}$$

Then we use Stolz-Cesaro theorem

$$\lim_{n \rightarrow \infty} \frac{a_n}{b_n} = \lim_{n \rightarrow \infty} \frac{a_{n+1} - a_n}{b_{n+1} - b_n} = \lim_{n \rightarrow \infty} \frac{\sqrt{2n+1} + \sqrt{2n-1}}{2(2^{n+1}-1)(n+1)!}$$

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$$= \lim_{n \rightarrow \infty} \frac{1}{\sqrt{(2^{n+1} - 1)(n+1)!}(\sqrt{2n+1} - \sqrt{2n-1})} = 0$$

Solution 2 by Ravi Prakash-New Delhi-India

$$\text{For } k \in \mathbb{N}, k \geq 1 \Rightarrow k! \geq 2^k - 1 > 2^{k-1} \Rightarrow$$

$$(2^{k-1})^2 < (2^k - 1)^2 \leq (2^k - 1)k! \leq (k!)^2 \Rightarrow$$

$$\frac{1}{k!} \leq \frac{1}{\sqrt{(2^k - 1)k!}} < \frac{1}{2^{k-1}} \Rightarrow$$

$$e - 1 < \sum_{k=1}^n \frac{1}{k!} \leq \sum_{k=1}^n \frac{1}{\sqrt{(2^k - 1)k!}} < \sum_{k=1}^n \frac{1}{2^{k-1}} < 2, \forall n \in \mathbb{N}$$

$$\frac{e - 1}{\sqrt{2n - 1}} < \frac{1}{\sqrt{2n - 1}} \sum_{k=1}^n \frac{1}{\sqrt{(2^k - 1)k!}} < \frac{2}{\sqrt{2n - 1}}, \forall n \in \mathbb{N}$$

$$\text{Since } \lim_{n \rightarrow \infty} \frac{e - 1}{\sqrt{2n - 1}} = \lim_{n \rightarrow \infty} \frac{2}{\sqrt{2n - 1}} = 0$$

We get

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

Solution 3 by Remus Florin Stanca-Romania

$$\Omega \stackrel{L.C-S}{=} \lim_{n \rightarrow \infty} \frac{1}{\sqrt{(2^{n+1} - 1)(n+1)!}} \cdot \frac{1}{(\sqrt{2n+1} - \sqrt{2n-1})}$$

$$= \lim_{n \rightarrow \infty} \frac{1}{\sqrt{(2^{n+1} - 1)(n+1)!}} \cdot \frac{1}{\frac{2}{\sqrt{2n+1} + \sqrt{2n-1}}}$$

$$= \lim_{n \rightarrow \infty} \frac{1}{\sqrt{(2^{n+1} - 1)(n+1)!}} \cdot \frac{\sqrt{2n+1} + \sqrt{2n-1}}{2} = 0$$

Solution 4 by Sergio Esteban-Argentina

By $Am \geq Gm \geq Hm$

$$\frac{2}{\frac{1}{k!} + \frac{1}{2^k - 1}} \leq \sqrt{(2^k - 1)k!} \leq \frac{1}{2}(k! + 2^k - 1) < k!$$

$$\text{But } k! + 2^k - 1 < k! + 2^k < 2k!, \forall k \geq 4, k \in \mathbb{N}$$

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$$\text{Then } \frac{\sum_{k=1}^n \frac{1}{k!}}{\sqrt{2n-1}} < \frac{\sum_{k=1}^n \frac{1}{\sqrt{(2k-1)k!}}}{\sqrt{2n-1}} \leq \frac{\frac{1}{2} \sum_{k=1}^n \left(\frac{1}{k!} + \frac{1}{2^{k-1}}\right)}{\sqrt{2n-1}}$$

$$\lim_{n \rightarrow \infty} \frac{\sum_{k=1}^n \frac{1}{k!} - 1}{\sqrt{2n-1}} \leq \Omega \leq \lim_{n \rightarrow \infty} \frac{\sum_{k=1}^n \frac{1}{k!} - 1}{2\sqrt{2n-1}} + \lim_{n \rightarrow \infty} \frac{\sum_{k=1}^n \frac{1}{2^{k-1}}}{2\sqrt{2n-1}}$$

$$\lim_{n \rightarrow \infty} \frac{\sum_{k=1}^n \frac{1}{k!} - 1}{2\sqrt{2n-1}} = \lim_{n \rightarrow \infty} \frac{e - 1}{\sqrt{2n-1}} = 0$$

$$\lim_{n \rightarrow \infty} \frac{\sum_{k=1}^n \frac{1}{2^{k-1}}}{2\sqrt{2n-1}} = \lim_{n \rightarrow \infty} \frac{\int_1^n \frac{1}{2^{k-1}} dk}{2\sqrt{2n-1}} = \lim_{n \rightarrow \infty} \frac{\log(2^n - 1)}{4\sqrt{2n-1}} = 0$$

So,

$$\Omega = \lim_{n \rightarrow \infty} \left(\frac{1}{\sqrt{2n-1}} \sum_{k=1}^n \frac{1}{\sqrt{(2k-1)k!}} \right) = 0$$

983. Find:

$$\Omega = \lim_{n \rightarrow \infty} \left(\sum_{k=1}^n \int_0^{\infty} \frac{x^{k-1}}{(1+x^2)(1+x^k)^2} dx - \log \sqrt{n} \right)$$

Proposed by Vasile Mircea Popa-Romania

Solution by Kamel Benaicha-Algeirs-Algerie

$$\text{Put: } I(k) = \int_0^{\infty} \frac{x^{k-1}}{(1+x^2)(1+x^k)^2} dx = \int_0^1 \frac{x^{k-1}}{(1+x^2)(1+x^k)^2} dx + \int_1^{\infty} \frac{x^{k-1}}{(1+x^2)(1+x^k)^2} dx$$

$$\int_1^{\infty} \frac{x^{k-1}}{(1+x^2)(1+x^k)^2} dx \stackrel{t=\frac{1}{x}}{\cong} \int_0^1 \frac{t^{k+1}}{(1+t^2)(1+t^k)^2} dt = \int_0^1 \frac{t^{k-1} \cdot t^2}{(1+t^2)(1+t^k)^2} dt$$

$$= \int_0^1 \frac{t^{k-1}(t^2 - 1 + 1)}{(1+t^2)(1+t^k)^2} dt = - \int_0^1 \frac{t^{k-1}}{(1+t^2)(1+t^k)^2} dt + \int_0^1 \frac{t^{k-1}}{(1+t^k)^2} dt$$

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

$$\sum_{k=1}^n \int_0^{\infty} \frac{x^{k-1}}{(1+x^2)(1+x^k)^2} dx = \frac{1}{2} \sum_{k=1}^n \frac{1}{k} = \frac{H_n}{2} \Rightarrow$$

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$$\Omega = \lim_{n \rightarrow \infty} \left(\sum_{k=1}^n \int_0^{\infty} \frac{x^{k-1}}{(1+x^2)(1+x^k)^2} dx - \log \sqrt{n} \right) = \frac{1}{2} \lim_{n \rightarrow \infty} (H_n - \log(n)) = \frac{\gamma}{2}$$

984. Find:

$$\Omega(a, b, c) = \lim_{n \rightarrow \infty} \left(1 + \frac{\sqrt[n]{a} - \sqrt[n]{b}}{c} \right)^n, a, b, c > 0$$

Proposed by Jalil Hajimir-Toronto-Canada

Solution 1 by Sergio Esteban-Argentina

$$\Omega(a, b, c) = \lim_{n \rightarrow \infty} \left(1 + \frac{1}{\frac{c}{\sqrt[n]{a} - \sqrt[n]{b}}} \right)^{\frac{c}{\sqrt[n]{a} - \sqrt[n]{b}} \cdot \frac{\sqrt[n]{a} - \sqrt[n]{b}}{c} \cdot n} = e^{\lim_{n \rightarrow \infty} \left(\frac{\sqrt[n]{a} - \sqrt[n]{b}}{c} \right) \cdot n} = e^{\frac{1}{c} \log \left(\frac{a}{b} \right)} = \sqrt[c]{\frac{a}{b}}$$

where:

$$\lim_{n \rightarrow \infty} \left(\frac{\sqrt[n]{a} - \sqrt[n]{b}}{c} \right) \cdot n = \frac{1}{c} \cdot \lim_{n \rightarrow \infty} \sqrt[n]{b} \cdot \frac{\left(\sqrt[n]{\frac{a}{b}} - 1 \right)}{\frac{1}{n}} = \frac{1}{c} \log \left(\frac{a}{b} \right)$$

Solution 2 by Kamel Benaicha-Algiers-Algerie

$$\Omega(a, b, c) = \lim_{n \rightarrow \infty} \left(1 + \frac{\sqrt[n]{a} - \sqrt[n]{b}}{c} \right)^n = \lim_{n \rightarrow \infty} e^{n \log \left(1 + \frac{\sqrt[n]{a} - \sqrt[n]{b}}{c} \right)}$$

$$\log \left(1 + \frac{\sqrt[n]{a} - \sqrt[n]{b}}{c} \right) \underset{n \rightarrow \infty}{\sim} \frac{\sqrt[n]{a} - \sqrt[n]{b}}{c}$$

$$\text{Put: } t = \frac{1}{n} \xrightarrow{n \rightarrow \infty} t \rightarrow 0_+$$

$$\Omega(a, b, c) = \lim_{t \rightarrow 0_+} e^{\frac{a^t - b^t}{ct}} = e^{\lim_{t \rightarrow 0_+} \frac{a^t - 1 - (b^t - 1)}{ct}} = e^{\frac{\log(a) - \log(b)}{c}} = e^{\log \left(\frac{a}{b} \right) \frac{1}{c}} = \sqrt[c]{\frac{a}{b}}$$

985. Find:

$$\Omega = \lim_{n \rightarrow \infty} \left(\sqrt{\frac{2n+2}{n^3 \cdot 2^n (2^{n+1} - n)}} \sum_{k=1}^n \sqrt{\frac{k}{k+1}} \binom{n}{k} \right)$$

Solution 1 by Remus Florin Stanca-Romania

$$\begin{aligned} \sqrt{\frac{k}{k+1}} \leq 1 \mid \cdot \binom{n}{k} &\Rightarrow \sqrt{\frac{k}{k+1}} \cdot \binom{n}{k} \leq \binom{n}{k} \Rightarrow \\ \sum_{k=1}^n \sqrt{\frac{k}{k+1}} \cdot \binom{n}{k} &\leq \sum_{k=1}^n \binom{n}{k} = 2^n - 1 < 2^n \Rightarrow \\ \sqrt{\frac{2n+2}{n^3 \cdot 2^n(2^{n+1}-n)}} \sum_{k=1}^n \sqrt{\frac{k}{k+1}} \binom{n}{k} &\leq \sqrt{\frac{2n+2}{n^3 \cdot 2^n(2^{n+1}-n)}} \cdot 2^n \dots (1) \\ \lim_{n \rightarrow \infty} \sqrt{\frac{2n+2}{n^3 \cdot 2^n(2^{n+1}-n)}} \cdot 2^n &= \lim_{n \rightarrow \infty} \sqrt{\frac{2^n}{2^n \left(2 - \frac{n}{2^n}\right)}} \cdot \lim_{n \rightarrow \infty} \sqrt{\frac{2n+2}{n^3}} = 0 \stackrel{(1)}{\Rightarrow} \Omega = 0 \end{aligned}$$

Solution 2 by Naren Bhandari-Bajura-Nepal

It's trivial to show that $\sqrt{\frac{k}{k+1}}, \forall k \in \mathbb{N}$. Here

$$\begin{aligned} \sum_{k=1}^n \sqrt{\frac{k}{k+1}} \cdot \binom{n}{k} &< \prod_{k=1}^n \sqrt{\frac{k}{k+1}} \cdot \binom{n}{k} \\ &= \frac{1}{\sqrt{n+1}} \prod_{k=1}^n \binom{n}{k} = \frac{1}{\sqrt{n+1}} \left(\frac{H^2(n)}{(n!)^{n+1}} - 1 \right) \end{aligned}$$

Where $H(n)$ is the hyperfactorial. Further

$$\frac{H^2(n)}{(n!)^{n+1}} = \frac{1}{(n!)^{n+1}} \left(\prod_{k=1}^n k^k \right)^2 \sim \frac{1}{(n!)^{n+1}} \left(A_n^{\frac{6n^2+6n+1}{12}} e^{-\frac{n^2}{4}} \right)^2$$

Here A is Glaisher-Kinklien and we use the Stirling approximation for

$$n! \sim \sqrt{2n\pi} \left(\frac{n}{e} \right)^n$$

and simplifying the result gives.

$$\frac{H^2(n)}{(n!)^{n+1}} \sim \frac{A^2 e^{\frac{n^2+2n}{2}}}{(2\pi)^{\frac{n+1}{2}} n^{\frac{3n+2}{6}}}$$

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plugging the final obtained result to the inequality we have then

$$0 < \Omega < \lim_{n \rightarrow \infty} \frac{\alpha}{\sqrt{n+1}} \left(\frac{A^2 e^{\frac{n^2+2n}{2}}}{(2\pi)^{\frac{n+1}{2}} n^{\frac{3n+2}{6}}} - 1 \right)$$

Where $\alpha = \sqrt{\frac{2n+2}{n^3 \cdot 2^n (2^{n+1} - n)}}$. Evaluating the latter limit gives

$$\begin{aligned} & \lim_{n \rightarrow \infty} \sqrt{\frac{2n+2}{n^3 \cdot 2^n (2^{n+1} - n)}} \cdot \frac{A^2 e^{\frac{n^2+2n}{2}}}{(2\pi)^{\frac{n+1}{2}} n^{\frac{3n+2}{6}}} \\ &= \lim_{n \rightarrow \infty} \frac{\sqrt{2} A^2}{(\pi)^{\frac{n+1}{2}} \sqrt{2^{2n+2} (2^{n+1} - n)}} \cdot \lim_{n \rightarrow \infty} \frac{e^{\frac{n^2+2n}{2}}}{n^{\frac{3n+11}{6}}} = 0 \end{aligned}$$

And hence by Squeeze theorem we have $\Omega=0$

Solution 3 by Naren Bhandari-Bajura-Nepal

We note that $\forall k \geq 1, \frac{k}{k+1} < 1 \Rightarrow \sqrt{\frac{k}{k+1}} < 1 \Rightarrow 0 < \sqrt{\frac{k}{k+1}} < 1$ and hence we have

$$0 < \sum_{k=1}^n \sqrt{\frac{k}{k+1}} \cdot \binom{n}{k} < \sum_{k=1}^n \binom{n}{k} = 2^n - 1$$

and hence we have

$$\begin{aligned} 0 < \Omega < \lim_{n \rightarrow \infty} (2^n - 1) \sqrt{\frac{2n+2}{n^3 \cdot 2^n (2^{n+1} - n)}} \\ &= \lim_{n \rightarrow \infty} \left(\frac{2n+2}{n^3 \cdot 2^n (2^{n+1} - n)} \right)^{\frac{1}{2}} = \lim_{n \rightarrow \infty} \left(\frac{2(2^n - 1)^2}{n^2 \cdot 2^{2n+1}} \right)^{\frac{1}{2}} = 0 \end{aligned}$$

986. Find:

$$\Omega = \lim_{n \rightarrow \infty} \prod_{k=1}^n \sec\left(\frac{k}{n\sqrt{n}}\right)$$

Proposed by Vasile Mircea Popa-Romania

Solution by Naren Bhandari-Bajura-Nepal

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$$\begin{aligned} \lim_{n \rightarrow \infty} \prod_{k=1}^n \sec\left(\frac{k}{n\sqrt{n}}\right) &= \exp\left(\lim_{n \rightarrow \infty} \sum_{k=1}^n \log\left(\sec\left(\frac{k}{n\sqrt{n}}\right)\right)\right) \\ &= \exp\left(\lim_{n \rightarrow \infty} \sum_{k=1}^n \log\left(1 + \frac{k^2}{2n^3} + \frac{5k^4}{24n^6} + \dots\right)\right) = \exp\left(\lim_{n \rightarrow \infty} \sum_{k=1}^n \left(\frac{k^2}{2n^3} + \frac{5k^4}{24n^6} + \dots\right)\right) \\ &= \exp\left(\lim_{n \rightarrow \infty} \sum_{k=1}^n \left(\frac{k^2}{2n^3}\right)\right) = \exp\left(\int_0^1 \frac{x^2}{2} dx\right) = \sqrt[6]{e} \end{aligned}$$

987. Find:

$$\Omega = \lim_{n \rightarrow \infty} \int_a^b \left(\sqrt[n]{\left(\frac{2x^2 - 2(a+b)x + b(a+b)}{b-a}\right)^n + x^n} \right) dx, \quad 0 \leq a < b$$

Proposed by Vasile Mircea Popa-Romania

Solution by Kamel Benaicha-Algiers-Algerie

Put:

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

$$2x^2 - (a+3b)x + b(a+b) = 0 \Leftrightarrow x \in \left\{ \frac{a+b}{2}; b \right\}$$

$$\therefore \frac{2x^2 - 2(a+b)x + b(a+b)}{b-a} \geq x \text{ for } x \in \left[a; \frac{a+b}{2} \right]$$

$$\therefore \frac{2x^2 - 2(a+b)x + b(a+b)}{b-a} \leq x \text{ for } x \in \left[\frac{a+b}{2}; b \right]$$

$$\sqrt[n]{\left(\frac{2x^2 - 2(a+b)x + b(a+b)}{b-a}\right)^n} + x^n \leq \frac{2x^2 - 2(a+b)x + b(a+b)}{b-a} + x$$

$$\text{Put: } g(x) = 2x^2 - (a+3b)x + b(a+b)$$

$$g'(x) = 4x - (3a+b)$$

$$g'(x) = 0 \Leftrightarrow x = \frac{3a+b}{4} \in [a, b]$$

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$$\therefore g'(x) \geq 0 \text{ for } x \in \left[\frac{3a+b}{4}; b \right] \Rightarrow g(x) \leq g(b)$$

$$\therefore g'(x) \leq 0 \text{ for } x \in \left[a; \frac{3a+b}{4} \right] \Rightarrow g(x) \leq g(a)$$

$$\therefore g(x) \leq \max\{g(a), g(b)\}$$

$$g(a) = 2a^2 - 3a^2 - ab + ab + b^2 = b^2 - a^2$$

$$g(b) = 2b(b - a)$$

$$g(b) - g(a) = (b - a)(2b - a - b) = (b - a)^2 \Rightarrow g(a) \leq g(b)$$

$$\therefore \sqrt[n]{\left(\frac{2x^2 - 2(a+b)x + b(a+b)}{b-a} \right)^n} + x^n \leq 2b; \forall x \in [a; b]$$

$$\Omega = \int_a^b \left(\lim_{n \rightarrow \infty} \sqrt[n]{\left(\frac{2x^2 - 2(a+b)x + b(a+b)}{b-a} \right)^n} + x^n \right) dx$$

We know that:

$$\lim_{n \rightarrow \infty} (\alpha^n + \beta^n)^{\frac{1}{n}} = \max\{\alpha; \beta\}$$

Then:

$$\begin{aligned} \Omega &= \int_a^{\frac{a+b}{2}} \left(\frac{2x^2 - 2(a+b)x + b(a+b)}{b-a} \right) dx + \int_{\frac{a+b}{2}}^b x dx \\ &= \frac{1}{b-a} \left(\frac{2x^3}{3} - (a+b)x^2 + b(a+b)x \right) \Big|_{\frac{a+b}{2}}^{\frac{a+b}{2}} + \frac{x^2}{2} \Big|_{\frac{a+b}{2}}^b \\ &= \frac{1}{24} (b-a)(7a+17b) \end{aligned}$$

So:

$$\Omega = \lim_{n \rightarrow \infty} \int_a^b \left(\sqrt[n]{\left(\frac{2x^2 - 2(a+b)x + b(a+b)}{b-a} \right)^n} + x^n \right) dx = \frac{1}{24} (b-a)(7a+17b)$$

988.

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$$(x_n)_{n \geq 1}, (y_n)_{n \geq 1}; x_n = \sum_{k=1}^n \tan^{-1} \left(1 + \frac{1}{k} \right) - \frac{n\pi}{4};$$

$$y_n = \sum_{k=1}^n \frac{1}{\cot^{-1}(2k+1)}. \text{ Find: } \Omega = \lim_{n \rightarrow \infty} \frac{\sum_{k=1}^n (H_1 \cdot H_2 \cdot \dots \cdot H_k)^{\frac{1}{k}}}{\sum_{m=1}^n \left(\frac{x_m^2}{\pi} + \frac{\pi y_m^2}{4} \right)}$$

Proposed by Florică Anastase-Romania

Solution by proposer:

From Hardy-Carleman's inequality, we have:

$$\sum_{k=1}^n (H_1 H_2 \cdot \dots \cdot H_k)^{\frac{1}{k}} < e \sum_{k=1}^n H_k \dots (1)$$

$$\tan^{-1} \left(1 + \frac{1}{k} \right) - \frac{\pi}{4} = \cot^{-1}(2k+1) \Rightarrow$$

$$\sum_{k=1}^m \tan^{-1} \left(1 + \frac{1}{k} \right) - \frac{m\pi}{4} = \sum_{k=1}^m \cot^{-1}(2k+1) \Leftrightarrow$$

$$\left(\sum_{k=1}^m \tan^{-1} \left(1 + \frac{1}{k} \right) - \frac{m\pi}{4} \right) \left(\sum_{k=1}^m \frac{1}{\cot^{-1}(2k+1)} \right) = \left(\sum_{k=1}^m \cot^{-1}(2k+1) \right) \left(\sum_{k=1}^m \frac{1}{\cot^{-1}(2k+1)} \right) \stackrel{B.C.S.}{\geq} m^2$$

$$\Leftrightarrow x_m y_m \geq m^2 \dots (2)$$

$$\sum_{m=1}^n \left(\frac{x_m^2}{\pi} + \frac{\pi y_m^2}{4} \right) \stackrel{A_m - G_m}{\geq} \sum_{m=1}^n x_m y_m \stackrel{(2)}{\geq} \sum_{m=1}^n m^2 \dots (3)$$

From (1),(3) we have:

$$0 \leq \Omega = \lim_{n \rightarrow \infty} \frac{\sum_{k=1}^n (H_1 \cdot H_2 \cdot \dots \cdot H_k)^{\frac{1}{k}}}{\sum_{m=1}^n \left(\frac{x_m^2}{\pi} + \frac{\pi y_m^2}{4} \right)} \leq \lim_{n \rightarrow \infty} \frac{e \sum_{k=1}^n H_k \stackrel{L.C-S}{\sim}}{\sum_{m=1}^n m^2} \stackrel{\cong}{=} e \lim_{n \rightarrow \infty} \frac{H_n \stackrel{L.C-S}{\sim}}{n^2} \rightarrow 0$$

989. Find:

$$\Omega = \lim_{n \rightarrow \infty} \left(\frac{\left(\log \left(1 + \frac{1}{n+1} \right) \right)^2}{\log \left(1 + \frac{1}{n+2} \right)} \right)$$

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Proposed by Daniel Sitaru-Romania

Solution 1 by Kamel Benaicha-Algiers-Algerie

$$\begin{aligned}\Omega &= \lim_{n \rightarrow \infty} \left(\frac{\left(\log \left(1 + \frac{1}{n+1} \right) \right)^2}{\log \left(1 + \frac{1}{n+2} \right)} \right) = \lim_{n \rightarrow \infty} \frac{\log^2 \left(1 + \frac{1}{n+1} \right)}{\frac{1}{n+2} - \frac{1}{2(n+2)^2}} \\ &= \lim_{n \rightarrow \infty} \frac{2(n+2)^2}{(n+1)^2(n+3)} = 0\end{aligned}$$

Solution 2 by Igor Sopski-Skopje-Macedonia

$$\begin{aligned}\Omega &= \lim_{n \rightarrow \infty} \left(\frac{\left(\log \left(1 + \frac{1}{n+1} \right) \right)^2}{\log \left(1 + \frac{1}{n+2} \right)} \right) = \lim_{n \rightarrow \infty} \frac{2 \log \left(1 + \frac{1}{n+1} \right) \cdot \frac{1}{1 + \frac{1}{n+1}} \cdot \left(-\frac{1}{(n+1)^2} \right)}{\frac{1}{1 + \frac{1}{n+2}} \cdot \left(-\frac{1}{(n+2)^2} \right)} \\ &= \lim_{n \rightarrow \infty} \frac{2 \log \left(1 + \frac{1}{n+1} \right) \cdot \frac{n+1}{n+2} \cdot \frac{1}{(n+1)^2}}{\frac{n+2}{n+3} \cdot \frac{2}{(n+2)^2}} \\ &= \lim_{n \rightarrow \infty} \frac{\frac{1}{(n+1)(n+2)} \cdot \log \left(1 + \frac{1}{n+1} \right)}{\frac{1}{(n+2)(n+3)}} = 2 \lim_{n \rightarrow \infty} \frac{(n+3) \log \left(1 + \frac{1}{n+1} \right)}{n+1} \\ &= 2 \lim_{n \rightarrow \infty} \frac{(n+1) \log \left(1 + \frac{1}{n+1} \right)}{n+1} + 4 \lim_{n \rightarrow \infty} \frac{\log \left(1 + \frac{1}{n+1} \right)}{n+1} = 0\end{aligned}$$

Solution 3 by Izumi Ainsworth-Lima-Peru

$$\Omega = \lim_{n \rightarrow \infty} \left(\frac{\left(\log \left(1 + \frac{1}{n+1} \right) \right)^2}{\log \left(1 + \frac{1}{n+2} \right)} \right) = \lim_{n \rightarrow \infty} \frac{\left(\log \left(\left(1 + \frac{1}{n+1} \right)^{n+1} \right)^{\frac{1}{n+1}} \right)^2}{\log \left(\left(1 + \frac{1}{n+2} \right)^{n+2} \right)^{\frac{1}{n+2}}}$$

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$$= \lim_{n \rightarrow \infty} \frac{\left(\frac{\log e}{n+1}\right)^2}{\frac{\log e}{n+2}} = \lim_{n \rightarrow \infty} \frac{n+2}{(n+1)^2} = \lim_{n \rightarrow \infty} \frac{1}{n} = 0$$

Solution 4 by Mohamed Arahman Jama-Somalia

$$\begin{aligned} \Omega &= \lim_{n \rightarrow \infty} \left(\frac{\left(\log\left(1 + \frac{1}{n+1}\right)\right)^2}{\log\left(1 + \frac{1}{n+2}\right)} \right) \stackrel{n+1=x}{=} \lim_{x \rightarrow \infty} \left(\frac{\left(\log\left(1 + \frac{1}{x}\right)\right)^2}{\log\left(1 + \frac{1}{x+1}\right)} \right) \\ &= \lim_{x \rightarrow \infty} \frac{2\log\left(1 + \frac{1}{x}\right) \cdot \left(\frac{1}{1 + \frac{1}{x}}\right) \cdot \left(-\frac{1}{x^2}\right)}{\left(\frac{1}{1 + \frac{1}{x+1}}\right) \cdot \left(-\frac{1}{(x+1)^2}\right)} = \lim_{x \rightarrow \infty} \left(\frac{2\log\left(1 + \frac{1}{x}\right)}{x(x+1)} \cdot \frac{(1+x)^2(x+2)}{x+1} \right) \\ &= \lim_{x \rightarrow \infty} \left(\frac{2\log\left(1 + \frac{1}{x}\right)}{x(x+1)} \cdot (x+2) \right) = \lim_{x \rightarrow \infty} \left(\frac{2x\log\left(1 + \frac{1}{x}\right)}{x} + \frac{4\log\left(1 + \frac{1}{x}\right)}{x} \right) \\ &= \lim_{x \rightarrow \infty} \left(\underbrace{2\log\left(1 + \frac{1}{x}\right)}_{\rightarrow 0} + \frac{4\log\left(1 + \frac{1}{x}\right)}{x} \right) = \lim_{x \rightarrow \infty} \left(\frac{-4x}{(x+1)x^2} \right) = \lim_{x \rightarrow \infty} \left(\frac{-4}{(x+1)x} \right) = 0 \end{aligned}$$

Solution 5 by Khaled Abd Imouti-Damascus-Syria

$$\Omega = \lim_{n \rightarrow \infty} \left(\frac{\left(\log\left(1 + \frac{1}{n+1}\right)\right)^2}{\log\left(1 + \frac{1}{n+2}\right)} \right)$$

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$$= \lim_{n \rightarrow \infty} \frac{\left(\frac{1}{n+1} \cdot \frac{\log\left(1 + \frac{1}{n+1}\right)}{\frac{1}{n+1}} \right)^2}{\frac{1}{n+2} \cdot \frac{\log\left(1 + \frac{1}{n+2}\right)}{\frac{1}{n+2}}} = \lim_{n \rightarrow \infty} \frac{n+2}{\underbrace{(n+1)^2}_{\rightarrow 0}} \cdot \frac{\left(\frac{\log\left(1 + \frac{1}{n+1}\right)}{\frac{1}{n+1}} \right)^2}{\underbrace{\frac{\log\left(1 + \frac{1}{n+2}\right)}{\frac{1}{n+2}}}_{\rightarrow 1}} = 0$$

Solution 6 by Rajeev Rastogi-India

$$\begin{aligned} \Omega &= \lim_{n \rightarrow \infty} \left(\frac{\left(\log\left(1 + \frac{1}{n+1}\right) \right)^2}{\log\left(1 + \frac{1}{n+2}\right)} \right) = \\ &= \lim_{n \rightarrow \infty} \left(\left(\frac{\log\left(1 + \frac{1}{n+1}\right)}{\frac{1}{n+1}} \right)^2 \cdot \frac{\frac{1}{n+2}}{\log\left(1 + \frac{1}{n+2}\right)} \cdot \frac{n+2}{(n+1)^2} \right) = 0 \end{aligned}$$

990. Find:

$$\Omega = \lim_{n \rightarrow \infty} \left(n - \sum_{k=1}^n \sqrt[4]{1 + \frac{k^3}{n^4}} \right)$$

Proposed by Vasile Mircea Popa-Romania

Solution 1 by Ali Jaffal-Lebanon

$$\text{Let: } \varphi(x) = \begin{cases} \frac{(1+x)^\alpha - \frac{\alpha(\alpha-1)}{2}x^2 - \alpha x - 1}{x^2}, & x \in [0, 1], \alpha = ct. \\ 0, & x = 0 \end{cases}$$

$$\text{We know that: } (1+x)^\alpha = 1 + \alpha x + \frac{\alpha(\alpha-1)}{2}x^2 + \frac{\alpha(\alpha-1)(\alpha-2)}{3!}x^3$$

So, $\lim_{x \rightarrow 0} \frac{(1+x)^\alpha - \frac{\alpha(\alpha-1)}{2}x^2 - \alpha x - 1}{x^2} = 0$, then $\lim_{x \rightarrow 0} \varphi(x) = \varphi(0)$, φ - is continuous, then

exist $M > 0$ such that $|\varphi(x)| \leq M, \forall x \in [0, 1]$ (*)

$$\text{Let: } \Omega_n = n - \sum_{k=1}^n \sqrt[4]{1 + \frac{k^3}{n^4}}$$

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$$\left(1 + \frac{k^3}{n^4}\right)^{\frac{1}{n}} = 1 + \frac{1}{n} \cdot \frac{k^3}{n^4} - \frac{3}{32} \cdot \frac{k^6}{n^8} + \frac{k^6}{n^8} \varphi\left(\frac{k^3}{n^4}\right)$$

$$\Omega_n = -\frac{1}{4n} \sum_{k=1}^n \left(\frac{k}{n}\right)^3 + \frac{3}{32} \cdot \frac{1}{n} \sum_{k=1}^n \left(\frac{k}{n}\right)^6 + \sum_{k=1}^n \frac{k^6}{n^8} \varphi\left(\frac{k^3}{n^4}\right)$$

We have: $\lim_{n \rightarrow \infty} \frac{1}{n} \sum_{k=1}^n \left(\frac{k}{n}\right)^3 = \int_0^1 x^3 dx = \frac{1}{4}$

$$\lim_{n \rightarrow \infty} \frac{3}{32} \cdot \frac{1}{n} \sum_{k=1}^n \left(\frac{k}{n}\right)^6 = 0 \cdot \int_0^1 x^6 dx = 0$$

$$\left| \sum_{k=1}^n \frac{k^6}{n^8} \varphi\left(\frac{k^3}{n^4}\right) \right| \leq \sum_{k=1}^n \frac{k^6}{n^8} \left| \varphi\left(\frac{k^3}{n^4}\right) \right| \leq M \cdot \sum_{k=1}^n \frac{k^6}{n^8} \Rightarrow$$

$$\lim_{n \rightarrow \infty} \sum_{k=1}^n \frac{k^6}{n^8} = \lim_{n \rightarrow \infty} \frac{1}{n} \cdot \frac{1}{n} \sum_{k=1}^n \left(\frac{k}{n}\right)^6 = 0$$

So, $\lim_{n \rightarrow \infty} \Omega_n = -\frac{1}{16}$

Solution 2 by Sergio Esteban-Argentina

$$\Omega = -\lim_{n \rightarrow \infty} \sum_{k=1}^n \left(\sqrt[4]{1 + \frac{k^3}{n^4}} - 1 \right)$$

We consider inequality: $\frac{x}{3x+4} < \sqrt[4]{1+x} - 1 < \frac{x}{4}, x > -1$

By Bernoulli's inequality: $\sqrt[4]{1+x} < 1 + \frac{x}{4}, x > -1$ and by Gm-Hm:

$$\sqrt[4]{(1+x) \cdot 1 \cdot 1 \cdot 1} > \frac{4x+4}{3x+4}, x > -1$$

Then, for $x = \frac{k^3}{n^4}$ we have:

$$\sum_{k=1}^n \frac{\frac{k^3}{n^4}}{3 \cdot \frac{k^3}{n^4} + 4} < \sum_{k=1}^n \left(\sqrt[4]{1 + \frac{k^3}{n^4}} - 1 \right) < \sum_{k=1}^n \frac{k^3}{4n^4}$$

i) $\lim_{n \rightarrow \infty} \frac{1}{4} \cdot \frac{1}{n} \sum_{k=1}^n \frac{k^3}{4n^4} = \frac{1}{4} \int_0^1 x^3 dx = \frac{1}{16}$

ii) $0 < \lim_{n \rightarrow \infty} \sum_{k=1}^n \frac{k^3}{4n^4} - \lim_{n \rightarrow \infty} \sum_{k=1}^n \frac{\frac{k^3}{n^4}}{3 \cdot \frac{k^3}{n^4} + 4} = \lim_{n \rightarrow \infty} \frac{3k^6}{16n^8 + 3k^3 \cdot 4n^4}$

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$$\begin{aligned} \text{but } \lim_{n \rightarrow \infty} \frac{3k^6}{16n^8 + 3k^3 \cdot 4n^4} &< \lim_{n \rightarrow \infty} \frac{3k^6}{16n^8} = \lim_{n \rightarrow \infty} \frac{3}{16} \cdot \frac{1}{n} \cdot \frac{1}{n} \sum_{k=1}^n \frac{k^6}{n^6} \\ &= \lim_{n \rightarrow \infty} \frac{1}{16} \cdot \frac{1}{n} \int_0^1 x^6 dx = 0 \end{aligned}$$

$$\text{Which means } \lim_{n \rightarrow \infty} \sum_{k=1}^n \frac{\frac{k^3}{n^4}}{3 \cdot \frac{k^3}{n^4} + 4} = \frac{1}{16}$$

By squeeze theorem:

$$\Omega = - \lim_{n \rightarrow \infty} \sum_{k=1}^n \left(\sqrt[4]{1 + \frac{k^3}{n^4}} - 1 \right) = - \frac{1}{16}$$

Solution 3 by Rajeev Rastogi-India

$$\begin{aligned} &\lim_{n \rightarrow \infty} \left\{ n - \left[\left(1 + \frac{1^3}{n^4} \right)^{\frac{1}{4}} + \left(1 + \frac{2^3}{n^4} \right)^{\frac{1}{4}} + \left(1 + \frac{3^3}{n^4} \right)^{\frac{1}{4}} + \dots + \left(1 + \frac{n^3}{n^4} \right)^{\frac{1}{4}} \right] \right\} \\ &= \lim_{n \rightarrow \infty} \left\{ n - \left[\left(1 + \frac{1}{4} \cdot \frac{1^3}{n^4} + \dots \right) + \left(1 + \frac{1}{4} \cdot \frac{2^3}{n^4} + \dots \right) + \dots + \left(1 + \frac{1}{4} \cdot \frac{n^3}{n^4} + \dots \right) \right] \right\} \\ &= \lim_{n \rightarrow \infty} \left\{ n - n - \frac{1}{4} \left(\frac{1^3 + 2^3 + 3^3 + \dots + n^3}{n^4} \right) \right\} \\ &= - \frac{1}{4} \lim_{n \rightarrow \infty} \frac{\left(\frac{n(n+1)}{2} \right)^2}{n^4} = - \frac{1}{16} \end{aligned}$$

991. Find:

$$\Omega = \lim_{x \rightarrow 0} \left(\frac{\sin(\sin 2x - \sin x) - \sin(\tan 2x - \tan x)}{x(\sin(\cos^{-1} x) - 1)} \right)$$

Proposed by Qusay Yousef-Amman-Jordan

Solution 1 by Igor Soposki-Skopje-Macedonia

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$$\begin{aligned}
 \Omega &= \lim_{x \rightarrow 0} \left(\frac{\sin(\sin 2x - \sin x) - \sin(\tan 2x - \tan x)}{x(\sin(\cos^{-1}x) - 1)} \right) \\
 &= \lim_{x \rightarrow 0} \frac{2 \cos \frac{\sin 2x - \sin x + \tan 2x - \tan x}{2} \cdot \sin \frac{\sin 2x - \sin x - \tan 2x + \tan x}{2}}{x(\sin(\cos^{-1}x) - 1)} \\
 &= 2 \lim_{x \rightarrow 0} \frac{\sin \frac{\sin 2x - \sin x - \tan 2x + \tan x}{2}}{x(\sin(\cos^{-1}x) - 1)} \\
 &= \lim_{x \rightarrow 0} \frac{\sin \frac{\sin 2x - \sin x - \tan 2x + \tan x}{2}}{\frac{\sin 2x - \sin x - \tan 2x + \tan x}{2}} \cdot \frac{1}{2} \cdot \frac{\sin 2x - \sin x - \tan 2x + \tan x}{x(\sin(\cos^{-1}x) - 1)} \\
 &= \lim_{x \rightarrow 0} \frac{\sin 2x - \sin x - \tan 2x + \tan x}{x(\sin(\cos^{-1}x) - 1)} \\
 &= \lim_{x \rightarrow 0} \frac{\sin 2x - \sin x - \tan 2x + \tan x}{x(\sqrt{1-x^2} - 1)} \\
 &= \lim_{x \rightarrow 0} \frac{\sin 2x \left(1 - \frac{1}{\cos 2x}\right) - \sin x \left(1 - \frac{1}{\cos x}\right) \cdot \sqrt{1-x^2} - 1}{x(\sqrt{1-x^2} - 1) \cdot \sqrt{1-x^2} - 1} \\
 &= 2 \lim_{x \rightarrow 0} \frac{\sin 2x \left(\frac{\cos 2x - 1}{\cos 2x}\right) - \sin x \left(\frac{\cos x - 1}{\cos x}\right)}{x(1-x^2 - 1)} \\
 &= -2 \lim_{x \rightarrow 0} \frac{\sin 2x \left(-\frac{2\sin^2 x}{\cos 2x}\right) - \sin x \left(-\frac{2\sin^2 \frac{x}{2}}{\cos x}\right)}{x^3} \\
 &= 4 \lim_{x \rightarrow 0} \frac{2\sin x \cos x \sin^3 x - 2\sin \frac{x}{2} \cos \frac{x}{2} \frac{\sin^2 \frac{x}{2}}{\cos x}}{x^3} \\
 &= 8 \left(\lim_{x \rightarrow 0} \frac{\cos x \sin^3 x}{x^3} - \lim_{x \rightarrow 0} \frac{\cos^3 \frac{x}{2}}{\cos x} \cdot \frac{\sin^3 \frac{x}{2}}{\left(\frac{x}{2}\right)^3 \cdot 8} \right) = 7
 \end{aligned}$$

Solution 2 by Rajeev Rastogi-India

$$\Omega = \lim_{x \rightarrow 0} \left(\frac{\sin(\sin 2x - \sin x) - \sin(\tan 2x - \tan x)}{x(\sin(\cos^{-1}x) - 1)} \right)$$

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$$\begin{aligned}
 &= \lim_{x \rightarrow 0} \frac{2 \cos\left(\frac{\sin 2x - \sin x + \tan 2x - \tan x}{2}\right) \cdot \sin\left(\frac{\sin 2x - \tan 2x + \tan x - \sin x}{2}\right)}{x(\sqrt{1-x^2} - 1)} \\
 &= 2 \lim_{x \rightarrow 0} \frac{\left(\frac{\sin 2x - \tan 2x + \tan x - \sin x}{2}\right) (\sqrt{1-x^2} - 1)}{x(1-x^2 - 1)} \\
 &= -2 \lim_{x \rightarrow 0} \left(\frac{\sin 2x - \tan 2x}{x^3} - \frac{\tan x - \sin x}{x^3} \right) \\
 &= -2 \lim_{x \rightarrow 0} \left(-\frac{\sin 2x}{x} \left(\frac{1 - \cos 2x}{x^2} \right) \frac{1}{\cos 2x} + \frac{\sin x}{x} \left(\frac{1 - \cos 2x}{x^2} \right) \frac{1}{\cos x} \right) = 7
 \end{aligned}$$

Solution 3 by Yen Tung Chung-Taichung-Taiwan

$$\begin{aligned}
 \Omega &= \lim_{x \rightarrow 0} \left(\frac{\sin(\sin 2x - \sin x) - \sin(\tan 2x - \tan x)}{x(\sin(\cos^{-1} x) - 1)} \right) \\
 &= \lim_{x \rightarrow 0} \frac{\sin(\sin 2x - \sin x) - \sin(\tan 2x - \tan x)}{x(\sqrt{1-x^2} - 1)} \\
 &= \lim_{x \rightarrow 0} \frac{\sin\left(\left(2x - \frac{(2x)^3}{3!} + O(x^5)\right) - \left(x - \frac{x^3}{3!} + O(x^5)\right)\right)}{x\left(1 - \frac{x^2}{2} + O(x^4) - 1\right)} \\
 &\quad - \lim_{x \rightarrow 0} \frac{\sin\left(\left(2x + \frac{(2x)^3}{3!} + O(x^5)\right) - \left(x + \frac{x^3}{3!} + O(x^5)\right)\right)}{x\left(1 - \frac{x^2}{2} + O(x^4) - 1\right)} \\
 &= \lim_{x \rightarrow 0} \frac{\sin\left(x - \frac{7}{6}x^3 + O(x^5)\right) - \sin\left(x + \frac{7}{3}x^3 + O(x^5)\right)}{-\frac{1}{2}x^3 + O(x^5)} \\
 &= \lim_{x \rightarrow 0} \frac{\left\{\left(x - \frac{7}{6}x^3 + O(x^5)\right) - \frac{1}{3!}\left(x - \frac{7}{6}x^3 + O(x^5)\right)^3 + \dots\right\}}{-\frac{1}{2}x^3 + O(x^5)}
 \end{aligned}$$

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$$\begin{aligned}
 & - \lim_{x \rightarrow 0} \frac{\left\{ \left(x + \frac{7}{3}x^3 + o(x^5) \right) - \frac{1}{3!} \left(x + \frac{7}{3}x^3 + o(x^5) \right)^3 + \dots \right\}}{-\frac{1}{2}x^3 + o(x^5)} \\
 & = \lim_{x \rightarrow 0} \frac{\left(-\frac{7}{6} - \frac{1}{6} - \frac{7}{3} + \frac{1}{6} \right) x^3 + o(x^5)}{-\frac{1}{2}x^3 + o(x^5)} = 7
 \end{aligned}$$

992. Find:

$$\Omega(a, b) = \lim_{n \rightarrow \infty} \left(1 + \frac{\sqrt[n]{a} - 1}{b} \right)^n, \quad a, b > 0$$

Proposed by Jalil Hajimir-Toronto-Canada

Solution 1 by Samir HajAli-Damascus-Syria

Let put $\frac{\sqrt[n]{a}-1}{b} = m$ then $\sqrt[n]{a} = bm + 1$ thus $\frac{1}{n} \log(a) = \log(bm + 1)$

$$n = \frac{\log(a)}{\log(bm + 1)}$$

$$\begin{aligned}
 \text{Now: } \lim_{n \rightarrow \infty} \left(1 + \frac{\sqrt[n]{a}-1}{b} \right)^n &= \lim_{m \rightarrow 0} (1 + m)^{\frac{\log(a)}{\log(bm+1)}} = \lim_{m \rightarrow 0} (1 + m)^{\frac{1}{m} \frac{m \log(a)}{\log(bm+1)}} \\
 &= \exp \left(\lim_{m \rightarrow 0} \frac{bm}{\log(bm + 1)} \cdot \frac{\log(a)}{b} \right) = \exp \left(\frac{\log(a)}{b} \right) = \sqrt[b]{a}
 \end{aligned}$$

Solution 2 by Adrian Popa-Romania

$$\Omega(a, b) = \lim_{n \rightarrow \infty} \left(1 + \frac{\sqrt[n]{a}-1}{b} \right)^n = \lim_{n \rightarrow \infty} \left(\underbrace{\left(1 + \frac{\sqrt[n]{a}-1}{b} \right)^{\frac{b}{\sqrt[n]{a}-1}}}_{\rightarrow e} \right)^{\frac{n(\sqrt[n]{a}-1)}{b}} = e^{\frac{\log(a)}{b}} = \sqrt[b]{a}$$

where

$$\lim_{n \rightarrow \infty} \frac{n(\sqrt[n]{a} - 1)}{b} = \lim_{n \rightarrow \infty} \frac{n(a^{\frac{1}{n}} - 1)}{b} = \frac{1}{b} \lim_{n \rightarrow \infty} \frac{a^{\frac{1}{n}} - 1}{\frac{1}{n}} = \frac{\log(a)}{b}$$

Solution 3 by Adil Abdullayev-Baku-Azerbaijan

$$\text{Lema 1: } \lim_{x \rightarrow 0} (1 + x)^{\frac{1}{x}} = e$$

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Lema 2: $\lim_{x \rightarrow 0} \frac{a^x - 1}{x} = \log(a)$

$$\begin{aligned} \Omega(a, b) &= \lim_{n \rightarrow \infty} \left(1 + \frac{\sqrt[n]{a} - 1}{b} \right)^n = \lim_{n \rightarrow \infty} \left(\left(1 + \frac{\sqrt[n]{a} - 1}{b} \right)^{\frac{b}{\sqrt[n]{a} - 1}} \right)^{\frac{n(\sqrt[n]{a} - 1)}{b}} = \\ &= e^{\lim_{n \rightarrow \infty} \frac{1}{b} \cdot \frac{n(\sqrt[n]{a} - 1)}{1}} = e^{\frac{1}{b} \log(a)} = a^{\frac{1}{b}} \end{aligned}$$

993. Prove that:

$$\lim_{n \rightarrow \infty} \frac{(n+1)^{n^2} n!}{n^{n(n+1)} \sqrt{n}} = \sqrt{\frac{2\pi}{e}}$$

Proposed by Srinivasa Raghava-AIRMC-India

Solution 1 by Naren Bhandari-Bajura-Nepal

We use Stirling approximation for $n! \sim \sqrt{2\pi n} \frac{n^n}{e^n}$

$$\lim_{n \rightarrow \infty} \frac{(n+1)^{n^2} n!}{n^{n(n+1)} \sqrt{n}} = \lim_{n \rightarrow \infty} \frac{(n+1)^{n^2}}{n^{n^2} \sqrt{n}} \cdot \frac{\sqrt{2\pi n} n^n}{n^n e^n} = \lim_{n \rightarrow \infty} \frac{(n+1)^{n^2}}{n^{n^2}} \cdot \frac{\sqrt{2\pi}}{e^n}$$

Further using the property: $e^{\log(x)} = x, x > 0$ we have:

$$\lim_{n \rightarrow \infty} \exp \left(n^2 \log \left(1 + \frac{1}{n} \right) - \log \left(\frac{1}{e^n} \right) \right) = \exp \left(\lim_{n \rightarrow \infty} n^2 \left(\frac{1}{n} - \frac{1}{2n^2} + o \left(\frac{1}{n^3} \right) - n \right) \right) = \frac{1}{\sqrt{e}}$$

And on combining above two result we have limit:

$$\lim_{n \rightarrow \infty} \frac{(n+1)^{n^2} n!}{n^{n(n+1)} \sqrt{n}} = \sqrt{\frac{2\pi}{e}}$$

Solution 2 by Kamel Benaicha-Algiers-Algerie

$$\begin{aligned} \Omega &= \lim_{n \rightarrow \infty} \frac{(n+1)^{n^2} n!}{n^{n(n+1)} \sqrt{n}} = \lim_{x \rightarrow \infty} \left(\frac{n+1}{n} \right)^{n^2} \frac{n^{n+\frac{1}{2}} \sqrt{2\pi} e^{-n}}{n^{n+\frac{1}{2}}} = \sqrt{2\pi} \lim_{n \rightarrow \infty} \left(1 + \frac{1}{n} \right)^{n^2} e^{-n} \\ &= \sqrt{2\pi} \lim_{n \rightarrow \infty} e^{n^2 \log \left(1 + \frac{1}{n} \right) - n} = \sqrt{2\pi} \lim_{n \rightarrow \infty} e^{n^2 \left(\frac{1}{n} - \frac{1}{2n^2} + \frac{1}{3n^3} \right) - n} = \sqrt{\frac{2\pi}{e}} \end{aligned}$$

994. $f: (0, \infty) \rightarrow \mathbb{R}, f$ -derivable, $f(1) = 2$,

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$(1 + 2x^2 \log 2)f(x) + xf'(x) = 1, \forall x > 0$. Find:

$$\Omega = \lim_{n \rightarrow \infty} (nf(n))$$

Proposed by Daniel Sitaru-Romania

Solution 1 by Ali Jaffal-Lebanon

Let (E): $(1 + (2 \log 2)x^2)y + xy' = 1$ and (H): $(1 + (2 \log 2)x^2)y + xy' = 0$

We will solve the equation (H):

$$\text{We have: } xy' = -(1 + (2 \log 2)x^2)y \Leftrightarrow \frac{y'}{y} = -\frac{1}{x} - (2 \log 2)x$$

$$\log|x| = -\log x - (\log 2)x^2 + C = \log\left(\frac{2^{-x^2}}{x}\right) + C$$

Then $y = \frac{2^{-x^2}}{x} \cdot k$ is the general solution of (H) where k is constant.

So, we can take $y = \psi(x) \cdot u(x)$ as solution of (E) so that $u(x) = \frac{2^{-x^2}}{x}$ then

$$y' = \psi'(x) \cdot u(x) + \psi(x)u'(x) \text{ but } (1 + (2 \log 2)x^2)y + xy' = 1 \text{ then}$$

$$(1 + (2 \log 2)x^2) \psi(x) \cdot u(x) + x\psi'(x) \cdot u(x) + x\psi(x) \cdot u'(x) = 1$$

$$\text{We know } (1 + (2 \log 2)x^2)u(x) + xu'(x) = 0$$

So, $x\psi'(x)u(x) = 1$ then $\psi'(x) = 2^{x^2} \Rightarrow y = \frac{2^{-x^2}}{x} (\int 2^{x^2} dx + C)$ where C is constant.

But $f(x)$ is a solution of (E) and $f(1) = 2$ so, $f(x) = \frac{2^{-x^2}}{x} (\int 2^{x^2} dx + 4)$

$$\lim_{x \rightarrow \infty} \frac{\int_1^x 2^{t^2} dt}{2^{x^2}} \stackrel{L'H}{\cong} \lim_{x \rightarrow \infty} \frac{2^{x^2}}{(2 \log 2) \cdot x \cdot 2^{x^2}} = 0$$

So, $\lim_{x \rightarrow \infty} xf(x) = 0$ then $\lim_{n \rightarrow \infty} nf(n) = 0$

Solution 2 by Tran Hong-Dong Thap-Vietnam

$$g(x) = e^{\varphi(x)} f(x) \Rightarrow g'(x) = e^{\varphi(x)} [\varphi'(x) f(x) + f'(x)]$$

$$\text{So, } (1 + 2x^2 \log 2)f(x) + xf'(x) = 1 \Leftrightarrow \frac{1 + 2x^2 \log 2}{x} \cdot f(x) + f'(x) = \frac{1}{x}$$

$$\Rightarrow \varphi'(x) = \frac{1}{x} + 2x \log 2 \Rightarrow \varphi(x) = \log x + x^2 \log 2$$

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$$\Rightarrow g'(x) = (f(x) \cdot e^{\log x + x^2 \log 2})' = \frac{1}{x} = (\log x)'; \quad x > 0$$

$$\Rightarrow f(x) \cdot e^{\log x + x^2} = \log x + C; \quad C = \text{const.}$$

$$f(1) = 2 \Rightarrow C = 4$$

$$\Rightarrow f(x) = \frac{\log x + 4}{e^{\log x + x^2 \log 2}} = \frac{\log x + 4}{x \cdot 2^{x^2}} \Rightarrow f(n) = \frac{\log n + 4}{n \cdot 2^{n^2}}$$

$$\Rightarrow \lim_{n \rightarrow \infty} n f(n) = \lim_{n \rightarrow \infty} \frac{\log n + 4}{n \cdot 2^{n^2}} \stackrel{L'H}{=} \lim_{n \rightarrow \infty} \frac{\frac{1}{n}}{2n \cdot 2^{n^2} \log 2} = \lim_{n \rightarrow \infty} \frac{1}{n^2 \cdot 2^{n^2+1} \log 2} = 0$$

Solution 3 by Kamel Benaicha-Algiers-Algerie

Let (E): $(1 + (2 \log 2)x^2)f(x) + x f'(x) = 1$ and (H): $(1 + (2 \log 2)x^2)f(x) + x f'(x) = 0$

$$(H) \Leftrightarrow \frac{f'(x)}{f(x)} = -\frac{1 + (2 \log 2)x^2}{x} \Leftrightarrow \log |f(x)| = -\log |x| - (\log 2)x^2 + C$$

$$f(x) = A(x) \frac{e^{-(\log 2)x^2}}{x} = A(x) \frac{2^{-x^2}}{x}$$

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

$$= -\frac{1}{x} f(x) (1 + (2 \log 2)x^2) + A'(x) \frac{2^{-x^2}}{x}$$

$$A'(x) = 2^{x^2} \Rightarrow A(x) = \frac{1}{2} \sqrt{\frac{\pi}{\log 2}} \operatorname{erfi}(x \sqrt{\log 2}) + K$$

$$\text{So: } f(x) = \frac{2^{-x^2}}{2x} \sqrt{\frac{\pi}{\log 2}} \operatorname{erfi}(x \sqrt{\log 2}) + K \frac{2^{-x^2}}{2x}$$

$$f(1) = 1 \Rightarrow K = 4 - \frac{1}{2} \sqrt{\frac{\pi}{\log 2}} \operatorname{erfi}(x \sqrt{\log 2})$$

$$\lim_{n \rightarrow \infty} n f(n) = \sqrt{\frac{\pi}{\log 2}} \lim_{n \rightarrow \infty} \left(\frac{\operatorname{erfi}(n \sqrt{\log 2})}{2^{n^2+1}} + \frac{K}{2^{n^2}} \right) = \lim_{n \rightarrow \infty} \frac{1}{(2 \log 2)n} = 0$$

995. Find:

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$$\Omega = \lim_{\substack{\varepsilon \rightarrow 0 \\ \varepsilon > 0}} \left(\int_{\varepsilon}^1 \left(\frac{1}{\sqrt{1+x^2}} \log \left(\frac{\cos^3(\tan^{-1}(x+\varepsilon))}{\sin^3(\tan^{-1}(x+\varepsilon))} \right) \right) dx \right)$$

Proposed by Abdul Mukhtar-Nigeria

Solution1 by Kamel Benaicha-Algeirs-Algerie

$$\begin{aligned} \Omega &= \lim_{\varepsilon \rightarrow 0_+} \left(\int_{\varepsilon}^1 \left(\frac{1}{\sqrt{1+x^2}} \log \left(\frac{\cos^3(\tan^{-1}(x+\varepsilon))}{\sin^3(\tan^{-1}(x+\varepsilon))} \right) \right) dx \right) \\ &= - \lim_{\varepsilon \rightarrow 0_+} \left(\int_{\varepsilon}^1 \left(\frac{1}{\sqrt{1+x^2}} \log(\cot^3(\tan^{-1}(x+\varepsilon))) \right) dx \right) \\ &= -3 \lim_{\varepsilon \rightarrow 0_+} \left(\int_{\varepsilon}^1 \left(\frac{1}{\sqrt{1+x^2}} \log(x+\varepsilon) \right) dx \right) \\ &= -3 \lim_{\varepsilon \rightarrow 0_+} \left(\int_0^{\varepsilon} \left(\frac{\log(x+\varepsilon)}{\sqrt{1+x^2}} \right) dx \right) - 3 \lim_{\varepsilon \rightarrow 0_+} \left(\int_0^1 \left(\frac{\log(x+\varepsilon)}{\sqrt{1+x^2}} \right) dx \right) \\ &\quad \frac{\log(x+\varepsilon)}{\sqrt{1+x^2}} \leq \frac{\log(1+x)}{\sqrt{1+x^2}} \quad (1) \end{aligned}$$

$f(x) = \frac{\log(1+x)}{\sqrt{1+x^2}}$ is continuous function in $[0; \varepsilon]$

Put $F(x)$ the primitive function of f .

$$\text{So, } \lim_{\varepsilon \rightarrow 0_+} \left(\int_0^{\varepsilon} \left(\frac{\log(x+\varepsilon)}{\sqrt{1+x^2}} \right) dx \right) \leq \lim_{\varepsilon \rightarrow 0_+} (F(\varepsilon) - F(0)) = 0$$

$$\Omega = -3 \int_0^1 \left(\frac{\log(x)}{\sqrt{1+x^2}} \right) dx = 3 - 3 \int_0^1 \left(\frac{(x \log(x) - x)x}{(1+x^2)\sqrt{1+x^2}} \right) dx = 3 \int_0^1 \frac{\log(x + \sqrt{1+x^2})}{x} dx$$

$$\text{Put: } t = \log(x + \sqrt{1+x^2}) \Rightarrow x = \sinh(t), dx = \cosh(t) dt$$

$$\therefore \Omega = 3 \int_0^{\sin^{-1}h(1)} t \cot(h(t)) dt \stackrel{IBP}{=} -3 \int_0^{\sin^{-1}h(1)} \log(\sinh(t)) dt$$

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$$\begin{aligned}
 &= -3 \int_0^{\sin^{-1}h(1)} \log\left(\frac{1-e^{-2t}}{2e^{-t}}\right) dt \\
 &= 3\log 2 \cdot \sin^{-1}h(1) - 3 \int_0^{\sin^{-1}h(1)} t dt + 3 \sum_{n=1}^{+\infty} \frac{1}{n} \cdot \int_0^{\sin^{-1}h(1)} e^{-2nt} dt \\
 &= 3\log 2 \cdot \sin^{-1}h(1) - \frac{3}{2} \sin^{-1}h^2(1) - \frac{3}{2} \cdot \sum_{n=1}^{+\infty} \frac{e^{-2\sin^{-1}h(1)} - 1}{n^2} \\
 &= 3\log 2 \cdot \log(1 + \sqrt{2}) - \frac{3}{2} \log^2(1 + \sqrt{2}) - \frac{3}{2} \text{Li}_2\left(e^{-2\log(1+\sqrt{2})}\right) + \frac{\pi^2}{4} \\
 &= \frac{\pi^2}{4} + 3\log 2 \cdot \log(1 + \sqrt{2}) - \frac{3}{2} \log^2(1 + \sqrt{2}) - \frac{3}{2} \text{Li}_2\left(\frac{1}{3 + 2\sqrt{2}}\right) \\
 \Omega &= \lim_{\substack{\varepsilon \rightarrow 0 \\ \varepsilon > 0}} \left(\int_{\varepsilon}^1 \left(\frac{1}{\sqrt{1+x^2}} \log\left(\frac{\cos^3(\tan^{-1}(x+\varepsilon))}{\sin^3(\tan^{-1}(x+\varepsilon))}\right) \right) dx \right) \\
 &= \frac{\pi^2}{4} - \frac{3}{2} \left(\text{Li}_2\left(\frac{1}{3 + 2\sqrt{2}}\right) - \log 2 \cdot \log(3 + 2\sqrt{2}) + \log^2(1 + \sqrt{2}) \right)
 \end{aligned}$$

Solution 2 by Precious Itsuokor-Nigeria

$$\begin{aligned}
 \Omega &= \int_{\varepsilon}^1 \left(\frac{1}{\sqrt{1+x^2}} \log\left(\cot^3(\tan^{-1}(x+\varepsilon))\right) \right) dx \\
 &= -3 \int_0^1 \frac{\log(x)}{\sqrt{1+x^2}} dx \quad \begin{matrix} x = \sinh(y) \\ = \end{matrix} -3 \int_0^{\log(1+\sqrt{2})} \log(\sinh(y)) dy \\
 &= -3 \int_0^{\log(1+\sqrt{2})} \log\left(\frac{e^{2x}-1}{2e^x}\right) dx = -3 \int_0^{\log(1+\sqrt{2})} \log\left(\frac{1-e^{-2x}}{2e^{-x}}\right) dx \\
 &= -3 \int_0^{\log(1+\sqrt{2})} \log(1-e^{-2x}) dx + 3\log 2 \log(1 + \sqrt{2}) - \frac{3\log^2(1 + \sqrt{2})}{2}
 \end{aligned}$$

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$$\begin{aligned}
 &= 3 \sum_{n=1}^{\infty} \frac{1}{n} \int_0^{\log(1+\sqrt{2})} e^{-2nx} dx + 3 \log 2 \log(1 + \sqrt{2}) - \frac{3 \log^2(1 + \sqrt{2})}{2} \\
 &= -3 \sum_{n=1}^{\infty} \frac{1}{n} \left[\frac{1}{2n} \left(\frac{1}{(1 + \sqrt{2})^{2n}} - 1 \right) \right] + 3 \log 2 \log(1 + \sqrt{2}) - \frac{3 \log^2(1 + \sqrt{2})}{2} \\
 &= -\frac{3}{2} Li_2 \left(\frac{1}{3 + 2\sqrt{2}} \right) + \frac{3}{2} \zeta(2) + 3 \log 2 \log(1 + \sqrt{2}) - \frac{3 \log^2(1 + \sqrt{2})}{2}
 \end{aligned}$$

996. Find:

$$\Omega = \lim_{n \rightarrow \infty} \left(\tan \left(\gamma - H_n + \frac{\pi}{4} + \log n \right) \right)^{\frac{1}{\sin(\gamma - H_n + \log n)}}$$

Proposed by Daniel Sitaru-Romania

Solution 1 by Adrian Popa-Romania

We know that: $\lim_{n \rightarrow \infty} (H_n - \log n) = \gamma$

$$\Omega = \lim_{n \rightarrow \infty} \left(\left(1 + \tan \left(\gamma - H_n + \frac{\pi}{4} + \log n \right) - 1 \right)^{\frac{1}{\tan(\gamma - H_n + \frac{\pi}{4} + \log n) - 1}} \right)^{\frac{\tan(\gamma - H_n + \frac{\pi}{4} + \log n) - 1}{\sin(\gamma - H_n + \log n)}}$$

$$\therefore \tan \left(\frac{\pi}{4} + \alpha \right) = \frac{\tan \frac{\pi}{4} + \tan \alpha}{1 - \tan \frac{\pi}{4} \cdot \tan \alpha} = \frac{1 + \tan \alpha}{1 - \tan \alpha}$$

$$\therefore \frac{1 + \tan \alpha}{1 - \tan \alpha} - 1 = \frac{2 \tan \alpha}{1 - \tan \alpha}$$

Let: $\gamma - H_n + \log n = \alpha$

$$\lim_{\alpha \rightarrow 0} \frac{2 \tan \alpha}{(1 - \tan \alpha) \sin \alpha} = \lim_{\alpha \rightarrow 0} \frac{2}{(1 - \tan \alpha) \cos \alpha} = 2 \Rightarrow \Omega = e^2$$

Solution 2 by Khaled Abd Imouti-Damascus-Syria

$$H_n = \log n + \gamma + \frac{1}{2n} + \frac{\varepsilon_n}{n^2}$$

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$(\varepsilon_n)_{n \geq 1}$ – is a bounded sequence

$$\text{So: } \gamma - H_n + \log n = -\frac{1}{2n} - \frac{\varepsilon_n}{n^2}$$

$$\begin{aligned} u_n &= \left(\tan \left(-\frac{1}{2n} - \frac{\varepsilon_n}{n^2} + \frac{\pi}{4} \right) \right)^{\frac{1}{\sin \left(-\frac{1}{2n} - \frac{\varepsilon_n}{n^2} \right)}} = \left(\tan \left(-\frac{1}{2n} - \frac{\varepsilon_n}{n^2} + \frac{\pi}{4} \right) \right)^{\frac{-1}{\sin \left(\frac{1}{2n} + \frac{\varepsilon_n}{n^2} \right)}} \\ &= \left(\left[1 + \tan \left(-\frac{1}{2n} - \frac{\varepsilon_n}{n^2} + \frac{\pi}{4} \right) - 1 \right]^{\frac{1}{\tan \left(-\frac{1}{2n} - \frac{\varepsilon_n}{n^2} + \frac{\pi}{4} \right) - 1}} \right)^{\frac{-\tan \left(-\frac{1}{2n} - \frac{\varepsilon_n}{n^2} + \frac{\pi}{4} \right) - 1}{\sin \left(\frac{1}{2n} + \frac{\varepsilon_n}{n^2} \right)}} \\ v_n &= \frac{\tan \left(\frac{1}{2n} + \frac{\varepsilon_n}{n^2} + \frac{\pi}{4} \right) - 1}{\sin \left(\frac{1}{2n} + \frac{\varepsilon_n}{n^2} \right)} = \frac{\tan \left(t_n + \frac{\pi}{4} \right) - 1}{\sin t_n} \end{aligned}$$

$$= \frac{\frac{\tan t_n}{1 - \tan t_n} - 1}{\sin t_n} = \frac{2 \tan t_n}{\sin t_n (1 - \tan t_n)} = 2 \cdot \frac{\tan t_n}{\sin t_n} \cdot \frac{1}{1 - \tan t_n}$$

$$\lim_{n \rightarrow \infty} v_n = 2 \Rightarrow \lim_{n \rightarrow \infty} u_n = e^2$$

Solution 3 by Sergio Esteban-Argentina

$$\Omega = \lim_{n \rightarrow \infty} \left(\tan \left(\alpha + \frac{\pi}{4} \right) \right)^{\frac{1}{\sin \alpha}}, \text{ where } \alpha = \gamma - H_n + \log n$$

$$\Omega = \lim_{n \rightarrow \infty} \left(\tan \left(\alpha + \frac{\pi}{4} \right) \right)^{\frac{1}{\sin \alpha}} = \lim_{\alpha \rightarrow 0} \left(1 + \tan \left(\alpha + \frac{\pi}{4} \right) - 1 \right)^{\frac{1}{\sin \alpha}}$$

$$= \lim_{\alpha \rightarrow 0} \left(1 + \frac{1}{\frac{\tan \left(\alpha + \frac{\pi}{4} \right) - 1}{\sin \alpha}} \right)^{\frac{1}{\tan \left(\alpha + \frac{\pi}{4} \right) - 1}}$$

$$= e^{\lim_{\alpha \rightarrow 0} \frac{\tan \left(\alpha + \frac{\pi}{4} \right) - 1}{\sin \alpha}} \stackrel{L'H}{=} e^{\lim_{\alpha \rightarrow 0} \frac{\sec^2 \left(\alpha + \frac{\pi}{4} \right)}{\cos \alpha}} = e^2$$

$$\Omega = e^2$$

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Solution 4 Surjeet Singhania-India

$$\text{Let: } f(n) = \left(\tan \left(\gamma - H_n + \frac{\pi}{4} + \log n \right) \right)^{\frac{1}{\sin(\gamma - H_n + \log n)}}$$

$$\log f(n) = \frac{\log \left(\tan \left(\gamma - H_n + \frac{\pi}{4} + \log n \right) \right)}{\sin(\gamma - H_n + \log n)}$$

$$\frac{d}{dn} H_n = \frac{d}{dn} (\psi(n+1) + \gamma) = \psi'(n+1)$$

$$\psi(n+1) = \frac{1}{n} + \psi(n)$$

$$\psi'(n+1) = -\frac{1}{n^2} + \psi'(n) = -\frac{1}{n^2} - \frac{1}{(n-1)^2} - \frac{1}{(n-2)^2} - \dots - \frac{1}{1^2} + \psi'(1)$$

$$= -H_n^{(2)} + \psi'(1) = -H_n^{(2)} - \int_0^1 \frac{\log(x)}{1-x} dx = -H_n^{(2)} + \zeta(2)$$

$$\begin{aligned} \frac{d}{dn} \log \left(\tan \left(\gamma - H_n + \frac{\pi}{4} + \log n \right) \right) &= \\ &= \frac{\sec^2 \left(\gamma - H_n + \frac{\pi}{4} + \log n \right)}{\tan \left(\gamma - H_n + \frac{\pi}{4} + \log n \right)} \cdot \left(\frac{1}{n} + H_n^{(2)} - \zeta(2) \right) \end{aligned}$$

Also

$$\frac{d}{dn} \sin(\gamma - H_n + \log n) = \cos(\gamma - H_n + \log n) \cdot \left(\frac{1}{n} + H_n^{(2)} - \zeta(2) \right)$$

Hence

$$\lim_{n \rightarrow \infty} \frac{\sec^2 \left(\gamma - H_n + \frac{\pi}{4} + \log n \right)}{\tan \left(\gamma - H_n + \frac{\pi}{4} + \log n \right)} \cdot \frac{\left(\frac{1}{n} + H_n^{(2)} - \zeta(2) \right)}{\cos(\gamma - H_n + \log n) \cdot \left(\frac{1}{n} + H_n^{(2)} - \zeta(2) \right)}$$

$$= \frac{\sec^2 \frac{\pi}{4}}{\tan \frac{\pi}{4}} = 2$$

$$\Omega = e^2$$

997. Find:

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$$\Omega = \lim_{x \rightarrow \infty} \left(x e^{x^2} \left(\int_0^x e^{-t^2} dt - \int_0^\infty e^{-t^2} dt \right) \right)$$

Proposed by Jalil Hajimir-Toronto-Canada

Solution by Daniel Sitaru-Romania

$$f: [0, \infty) \rightarrow \mathbb{R}, f(t) = e^{-t^2}, F: [0, \infty) \rightarrow \mathbb{R}, F'(t) = f(t)$$

$$\begin{aligned} \lim_{x \rightarrow \infty} x e^{x^2} \left(\int_0^x e^{-t^2} dt - \int_0^\infty e^{-t^2} dt \right) &= \lim_{x \rightarrow \infty} \frac{\int_0^x e^{-t^2} dt - \int_0^\infty e^{-t^2} dt}{\frac{1}{x e^{x^2}}} = \\ &= \lim_{x \rightarrow \infty} \frac{F(x) - F(0) - \frac{\sqrt{\pi}}{2}}{\frac{1}{x e^{x^2}}} = \lim_{x \rightarrow \infty} \frac{F'(x)}{\frac{-e^{x^2} - 2x^2 e^{x^2}}{x^2 e^{2x^2}}} = \\ &= \lim_{x \rightarrow \infty} \frac{f(x)}{\frac{-1 - 2x^2}{x^2 e^{x^2}}} = \lim_{x \rightarrow \infty} \frac{e^{-x^2} \cdot x^2 e^{x^2}}{-1 - 2x^2} = \lim_{x \rightarrow \infty} \frac{x^2}{-1 - 2x^2} = -\frac{1}{2} \end{aligned}$$

998. Determine the values of a, n if:

$$\lim_{x \rightarrow 0} \frac{\cos\left(1 - \frac{\sin x}{x}\right) + \cos\left(2 - \frac{\sin 2x}{x}\right) + \dots + \cos\left(k - \frac{\sin kx}{x}\right) - k}{ax^n} = 1$$

Proposed by Jalil Hajimir-Toronto-Canada

Solution by Yen Tung-Taichung-Taiwan

$$\begin{aligned} \text{Since: } \cos\left(m - \frac{\sin mx}{x}\right) &= \cos\left(m - \frac{mx - \frac{1}{3!}(mx)^3 + o(x^5)}{x}\right) = \cos\left(\frac{m^3}{3!}x^2 + o(x^4)\right) \\ &= 1 - \frac{\left(\frac{m^3}{3!}x^2 + o(x^4)\right)^2}{2!} + \dots = 1 - \frac{m^6}{(3!)^2 2!}x^4 + o(x^6) \end{aligned}$$

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$$\lim_{x \rightarrow 0} \frac{\cos\left(1 - \frac{\sin x}{x}\right) + \cos\left(2 - \frac{\sin 2x}{x}\right) + \dots + \cos\left(k - \frac{\sin kx}{x}\right) - k}{ax^n}$$

$$= \lim_{x \rightarrow 0} \frac{\sum_{m=1}^n \left(1 - \frac{m^6}{(3!)^2 2!} x^4 + O(x^6)\right) - k}{ax^n} = \lim_{x \rightarrow 0} \frac{-\frac{1}{72} \sum_{m=1}^k m^6 x^4 + O(x^6)}{ax^n} = 1$$

$$\text{We have } n = 4 \text{ and } -\frac{1}{72a} \sum_{m=1}^k m^6 = 1 \Rightarrow a = -\frac{72}{\sum_{m=1}^k m^6}$$

999.

$$\Omega(a) = \int_0^a \frac{\sinht \cdot \text{cost}}{(\text{sint} + \text{cosht})(\sinht + \text{cost})} dt, a > 0$$

Find:

$$\Omega = \lim_{x \rightarrow 0} (2\Omega(x))^x$$

Proposed by Daniel Sitaru-Romania

Solution 1 by Ali Jaffal-Lebanon

$$\Omega(x) = \int_0^x \frac{\sinht \cdot \text{cost}}{(\text{sint} + \text{cosht})(\sinht + \text{cost})} dt$$

$$\text{So: } \lim_{x \rightarrow 0} \Omega(x) = 0$$

$$\lim_{x \rightarrow 0} x \log(2\Omega(x)) = \lim_{x \rightarrow 0} (x \log 2 + x \log \Omega(x)) = 0 + \lim_{x \rightarrow 0} (x \log \Omega(x))$$

$$\text{But } \lim_{x \rightarrow 0} (x \log \Omega(x)) = \lim_{x \rightarrow 0} \frac{\log \Omega(x)}{\frac{1}{x}} \stackrel{L'H}{=} \lim_{x \rightarrow 0} \frac{-x^2}{\Omega(x)} \cdot \Omega'(x)$$

$$\text{We know that: } \Omega'(x) = \frac{\sinh x \cdot \cos x}{(\sin x + \cosh x)(\sinh x + \cos x)} \text{ then } \lim_{x \rightarrow 0} \Omega'(x) = 0 \text{ and}$$

$$\lim_{x \rightarrow 0} \frac{-x^2}{\Omega(x)} = \lim_{x \rightarrow 0} \frac{-2x}{\Omega'(x)} = \lim_{x \rightarrow 0} \frac{-2}{\Omega''(x)} = -2$$

$$\text{Then: } \lim_{x \rightarrow 0} (x \log \Omega(x)) = 0 \text{ therefore } \Omega = \lim_{x \rightarrow 0} (2\Omega(x))^x = 1$$

Solution 2 by Igor Soposki-Skopje-Macedonia

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$$\begin{aligned}
 \Omega(a) &= \int_0^a \frac{\sin ht \cdot \cos t}{(\sin t + \cos ht)(\sin ht + \cos t)} dt \\
 &= \frac{1}{2} \int_0^a \frac{2 \sin ht \cdot \cos t}{(\sin t + \cos ht)(\sin ht + \cos t)} dt \\
 &= \frac{1}{2} \int_0^a \frac{\sin^2 t + \cos^2 t - (\cos^2 ht - \sin^2 ht) + 2 \sin ht \cdot \cos t}{(\sin t + \cos ht)(\sin ht + \cos t)} dt \\
 &= \frac{1}{2} \int_0^a \frac{\sin^2 ht + 2 \sin ht \cdot \cos t + \cos^2 t + (\sin^2 t - \cos^2 ht)}{(\sin t + \cos ht)(\sin ht + \cos t)} dt \\
 &= \frac{1}{2} \int_0^a \frac{(\cos t + \sin ht)^2 + (\sin t - \cos ht)(\sin t + \cos ht)}{(\sin t + \cos ht)(\sin ht + \cos t)} dt \\
 &= \frac{1}{2} \int_0^a \left(\frac{\cos t + \sin ht}{\sin t + \cos ht} + \frac{\sin t - \cos ht}{\sin ht + \cos t} \right) dt \\
 &= \frac{1}{2} (\log(\sin t + \cos ht) - \log(\sin ht + \cos t)) \Big|_0^a \\
 &= \frac{1}{2} \left(\log \left(\frac{\sin a + \cos ha}{\cos a + \sin ha} \right) - \underbrace{\log \left(\frac{\sin 0 + \cos h0}{\cos 0 + \sin h0} \right)}_{=0} \right) \\
 &= \frac{1}{2} \log \left(\frac{\sin a + \cos ha}{\cos a + \sin ha} \right) \Rightarrow \Omega(x) = \frac{1}{2} \log \left(\frac{\sin x + \cosh x}{\cos x + \sinh x} \right)
 \end{aligned}$$

$$\Omega = \lim_{x \rightarrow 0} (2\Omega(x))^x = \lim_{x \rightarrow 0} \left(\log \left(\frac{\sin x + \cosh x}{\cos x + \sinh x} \right) \right)^x = e^{\lim_{x \rightarrow 0} x \log \left(\log \left(\frac{\sin x + \cosh x}{\cos x + \sinh x} \right) \right)} = e^{L_1}$$

$$L_1 = \lim_{x \rightarrow 0} x \log \left(\log \left(\frac{\sin x + \cosh x}{\cos x + \sinh x} \right) \right) = \lim_{x \rightarrow 0} \frac{\log \left(\log \left(\frac{\sin x + \cosh x}{\cos x + \sinh x} \right) \right)}{\frac{1}{x}}$$

$$\begin{aligned}
 L'H &= \lim_{x \rightarrow 0} \frac{\frac{1}{\log \left(\frac{\sin x + \cosh x}{\cos x + \sinh x} \right)} \cdot \frac{1}{\cos x + \sinh x} \cdot \frac{2 \cos x \sinh x}{(\cos x + \sinh x)^2}}{-\frac{1}{x^2}}
 \end{aligned}$$

$$\begin{aligned}
 &= -\lim_{x \rightarrow 0} \frac{2x^2 \cos x \sinh x}{(\sin x + \cosh x)(\cos x + \sinh x) \log \left(\frac{\sin x + \cosh x}{\cos x + \sinh x} \right)} \stackrel{L'H}{=} \\
 &= -2 \lim_{x \rightarrow 0} \frac{2x \cos x \sinh x + x^2 \cosh x \cos x - x^2 \sin x \sinh x}{((\cos x + \sinh x)^2 + (\cos^2 x - \sin^2 x)) \log \left(\frac{\sin x + \cosh x}{\cos x + \sinh x} \right) + 2 \sinh x \cos x} \\
 &\stackrel{L'H}{=} -2 \lim_{x \rightarrow 0} \frac{\cos x \sinh x}{\cos x \cosh x} = 0 \\
 &\Omega = \lim_{x \rightarrow 0} (2\Omega(x))^x = e^{L_1} = 1
 \end{aligned}$$

Solution 3 by Tran Hong-Dong Thap-Vietnam

$$\begin{aligned}
 \Omega(a) &= \int_0^a \frac{\sinh t \cdot \cosh t}{(\sinh t + \cosh t)(\sinh t + \cosh t)} dt, a > 0 \\
 \Omega'(a) &= \frac{\sinh a \cdot \cosh a}{(\sinh a + \cosh a)(\sinh a + \cosh a)} \sim \frac{a}{(1+a)^2} = \frac{1}{1+a} - \frac{1}{(1+a)^2} \\
 &= (1-a) - (1-a)(1-a) + o(a), a \rightarrow 0 \\
 \therefore \frac{a}{(1+a)^2} &= a + o(a), \Omega(0) = 0 \\
 \text{So: } \Omega(a) &= \frac{1}{2} a^2 + o(a^2)
 \end{aligned}$$

Then: $\Omega = \lim_{x \rightarrow 0} (2\Omega(x))^x = e^{\lim_{x \rightarrow 0} x \log(2\Omega(x))} = e^{\lim_{x \rightarrow 0} 2x \log|x|} = 1$

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$$\Omega_k(m) = 2 \lim_{x \rightarrow 0} \left(\frac{1 - (\cos kx)^{\frac{1}{k^{m+2}}}}{x^2} \right), k, m \in \mathbb{N}^*$$

Find a closed form for:

$$\Omega = \left(\sum_{k=1}^{\infty} \Omega_k(2) \right) \left(\sum_{k=1}^{\infty} \Omega_k(3) \right)$$

Proposed by Daniel Sitaru-Romania

Solution 1 by Adrian Popa-Romania

$$\Omega_k(m) = 2 \lim_{x \rightarrow 0} \frac{-\frac{1}{k^{m+2}} \cdot (\cos kx)^{\frac{1}{k^{m+2}}-1} \cdot (-k) \cdot \sin kx}{2x} = \frac{k^2}{k^{m+2}} = \frac{1}{k^m}$$

$$\Omega = \left(\sum_{k=1}^{\infty} \Omega_k(2) \right) \left(\sum_{k=1}^{\infty} \Omega_k(3) \right) = \sum_{k=1}^{\infty} \frac{1}{k^2} \cdot \sum_{k=1}^{\infty} \frac{1}{k^3} = \zeta(2)\zeta(3)$$

Solution 2 by Bedri Hajrizi-Mitrovica-Kosovo

$$\begin{aligned} \Omega_k(m) &= 2 \lim_{x \rightarrow 0} \frac{1 - \cos kx}{x^2 \cdot \sum_{n=0}^{k^{m+2}} \left((\cos nx)^{\frac{1}{k^{m+2}}} \right)^n} = 2k^2 \cdot \lim_{x \rightarrow 0} \frac{1 - \cos kx}{(kx)^2} \cdot \frac{1}{\frac{1 + 1 + \dots + 1}{k^{m+2}}} \\ &= 2k^2 \cdot \frac{1}{2k^{m+2}} = \frac{1}{k^m} \end{aligned}$$

$$\sum_{k=1}^{\infty} \Omega_k(2) = \sum_{k=1}^{\infty} \frac{1}{k^2} = \frac{\pi^2}{6}$$

$$\sum_{k=1}^{\infty} \Omega_k(3) = \sum_{k=1}^{\infty} \frac{1}{k^3} = \frac{\pi^2}{6} \cdot \zeta(3)$$

Solution 3 by Kamel Benaicha-Algeirs-Algerie

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$$\begin{aligned}\Omega_k(m) &= 2 \lim_{x \rightarrow 0} \left(\frac{1 - (\cos kx)^{\frac{1}{k^{m+2}}}}{x^2} \right) \\ &= \frac{1}{k^{m+1}} \lim_{x \rightarrow 0} \left(\frac{\sin(kx)}{x} \cdot (\cos(kx))^{\frac{1}{k^{m+2}} - 1} \right) = \frac{1}{k^m}\end{aligned}$$

So:

$$\Omega = \left(\sum_{k=1}^{\infty} \Omega_k(2) \right) \left(\sum_{k=1}^{\infty} \Omega_k(3) \right) = \sum_{k=1}^{\infty} \frac{1}{k^2} \cdot \sum_{k=1}^{\infty} \frac{1}{k^3} = \zeta(2)\zeta(3) = \frac{\pi^2\zeta(3)}{6}$$

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It's nice to be important but more important it's to be nice.

At this paper works a TEAM.

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To be continued!

Daniel Sitaru