

ROMANIAN MATHEMATICAL MAGAZINE

Find a closed form:

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

Proposed by Shirvan Tahirov-Azerbaijan

Solution 1 by Kartick Chandra Betal-India

$$\begin{aligned} I &= \int_0^1 \frac{\ln(x) \ln^3(x+1)}{x+1} dx = \int_1^2 \frac{\ln(x-1) \ln^3(x)}{x} dx = \int_{\frac{1}{2}}^1 \frac{-\{\ln(1-x) - \ln(x)\} \ln^3(x)}{x} dx = \\ &= \int_{\frac{1}{2}}^1 \frac{\ln^4(x)}{x} dx - \int_{\frac{1}{2}}^1 \frac{\ln(1-x) \ln^3(x)}{x} dx = \left[\frac{\ln^5(x)}{5} \right]_{\frac{1}{2}}^1 + \sum_{n=1}^{\infty} \frac{1}{n} \int_{\frac{1}{2}}^1 x^{n-1} \ln^3(x) dx = \\ &= \frac{\ln^5(2)}{5} + \sum_{n=1}^{\infty} \frac{1}{n} \left[\frac{x^n}{n} \ln^3(x) - \frac{3x^n \ln^2(x)}{n^2} + \frac{6x^n \ln(x)}{n^3} - \frac{6x^n}{n^4} \right]_{\frac{1}{2}}^1 = \frac{\ln^5(2)}{5} + \\ &= \sum_{n=1}^{\infty} \frac{1}{n} \left[-\frac{6}{n^4} - \left\{ \frac{-\ln^3(2)}{n \cdot 2^n} - \frac{3\ln^2(2)}{n^2 \cdot 2^n} - \frac{6\ln(2)}{n^3 \cdot 2^n} - \frac{6}{n^4 \cdot 2^n} \right\} \right] = \frac{\ln^5(2)}{5} + \\ &= \sum_{n=1}^{\infty} \left\{ -\frac{6}{n^5} + \frac{\ln^3(2)}{n^2 \cdot 2^n} + \frac{3\ln^2(2)}{n^3 \cdot 2^n} + \frac{6\ln(2)}{n^4 \cdot 2^n} + \frac{6}{n^5 \cdot 2^5} \right\} = \frac{\ln^5(2)}{5} - 6\zeta(5) + \ln^3(2) \cdot \text{Li}_2\left(\frac{1}{2}\right) + \\ &= 3\ln^2(2) \cdot \text{Li}_3\left(\frac{1}{2}\right) + 6\ln(2) \text{Li}_4\left(\frac{1}{2}\right) + 6\text{Li}_5\left(\frac{1}{2}\right) = \frac{\ln^5(2)}{5} - 6\zeta(5) + \ln^3(2) \left\{ \frac{\pi^2}{12} - \frac{\ln^2(2)}{2} \right\} + \\ &= 3\ln^2(2) \left\{ \frac{\ln^3(2)}{6} - \frac{\pi^2}{12} \ln(2) + \frac{7}{8} \zeta(3) \right\} + 6\ln(2) \text{Li}_4\left(\frac{1}{2}\right) + 6\text{Li}_5\left(\frac{1}{2}\right) = \\ &= 6\ln(2) \text{Li}_4\left(\frac{1}{2}\right) + 6\text{Li}_5\left(\frac{1}{2}\right) - 6\zeta(5) - \zeta(2) \ln^3(2) + \frac{21}{8} \ln^2(2) \zeta(3) + \frac{\ln^5(2)}{5} \end{aligned}$$

Solution 2 by Bui Hong Suc-Vietnam

$$\begin{aligned} &\int_0^1 \frac{\ln(x) \ln^3(x+1)}{x+1} dx \\ \Omega_n &= \int_0^1 \frac{\ln(x) \ln^{n-1}(x+1)}{x+1} dx = \frac{1}{n} \int_0^1 \ln(x) d(\ln^n(x+1)) = \frac{1}{n} (\ln(x) \ln^n(x+1)) \Big|_0^1 - \int_0^1 \frac{\ln^n(x+1)}{x} dx = \\ &= -\frac{1}{n} \int_0^1 \frac{\ln^n(x+1)}{x} dx \stackrel{x+1=\frac{1}{v}}{=} \frac{(-1)^{n-1}}{n} \int_{\frac{1}{2}}^1 \frac{\ln^n(v)}{v(1-v)} dv = \frac{(-1)^{n-1}}{n} I \end{aligned}$$

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

Then :

$$\begin{aligned}
 \Omega_n &= \frac{(-1)^{n-1}}{n} \left\{ \frac{(-1)^n}{n+1} \ln^{n+1}(2) + (-1)^n \cdot n! \cdot \zeta(n+1) - (-1)^n n! \sum_{i=0}^n i! \binom{n}{i} \ln^{n-i}(2) Li_{i+1}\left(\frac{1}{2}\right) \right\} \\
 \text{iff } n=4 \quad \Omega_4 &= \int_0^1 \frac{\ln(x) \ln^3(x+1)}{x+1} dx = \frac{120 \sum_{i=0}^{\infty} i! \binom{4}{i} \ln^{4-i}(2) Li_{i+1}\left(\frac{1}{2}\right) - 120 \zeta(5) - \ln^5\left(\frac{1}{2}\right)}{20} \\
 \int_0^1 \frac{\ln(x) \ln^3(x+1)}{x+1} dx &= 6 \ln(2) Li_4\left(\frac{1}{2}\right) + 6 Li_5\left(\frac{1}{2}\right) - 6 \zeta(5) - \zeta(2) \ln^3(2) + \frac{21}{8} \ln^2(2) \zeta(3) + \frac{\ln^5(2)}{5}
 \end{aligned}$$

Solution 3 by Quadri Faruk Temitope-Nigeria

$$\begin{aligned}
 &\int_0^1 \frac{\ln(x) \ln^3(x+1)}{x+1} dx \\
 u &= \ln(x) \ln^3(x+1), \quad \frac{du}{dx} = \frac{3 \ln^2(1+x) \ln(x)}{1+x} + \frac{\ln^3(x+1)}{x} \\
 v &= \ln(1+x), \quad dv = \frac{1}{1+x} \\
 I &= \ln(x) \ln^4(x+1) \Big|_0^1 - 3 \underbrace{\int_0^1 \frac{\ln(x) \ln^3(x+1)}{x+1} dx}_I - \int_0^1 \frac{\ln^4(x+1)}{x} dx \\
 I &= -3I - \int_0^1 \frac{\ln^4(x+1)}{x} dx \\
 I &= -\frac{1}{4} \int_0^1 \frac{\ln^4(x+1)}{x} dx
 \end{aligned}$$

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

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

Recall that:

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

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

* Working on A

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

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

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

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

$$2\ln^3(2) \sum_{n=0}^{\infty} \frac{1}{2^n} \int_0^1 p^n \ln(p) dp + \frac{\ln^4(2)}{2} \sum_{n=0}^{\infty} \frac{1}{2^n} \int_0^1 p^n dp = \frac{1}{2} \sum_{n=0}^{\infty} \frac{1}{2^n} \frac{d^4}{dn^4} \left(\frac{p^{n+1}}{n+1} \Big|_0^1 \right) -$$

$$2\ln(2) \sum_{n=0}^{\infty} \frac{1}{2^n} \frac{d^3}{dn^3} \left(\frac{p^{n+1}}{n+1} \Big|_0^1 \right) - 3\ln^2(2) \sum_{n=0}^{\infty} \frac{1}{2^n} \frac{d^2}{dn^2} \left(\frac{p^{n+1}}{n+1} \Big|_0^1 \right) - 2\ln^3(2) \sum_{n=0}^{\infty} \frac{1}{2^n} \frac{d}{dn} \left(\frac{p^{n+1}}{n+1} \Big|_0^1 \right) +$$

$$\frac{\ln^4(2)}{2} \sum_{n=0}^{\infty} \frac{1}{2^n} \left(\frac{1}{n+1} \right) = 12 \sum_{n=0}^{\infty} \frac{1}{2^n(n+1)^5} + 12\ln(2) \sum_{n=0}^{\infty} \frac{1}{2^n(n+1)^4} - 6\ln^2(2) \sum_{n=0}^{\infty} \frac{1}{2^n(n+1)^3} +$$

$$2\ln^3(2) \sum_{n=0}^{\infty} \frac{1}{2^n(n+1)^2} + \frac{\ln^4(2)}{2} \sum_{n=0}^{\infty} \frac{1}{2^n(n+1)} = 24Li_5\left(\frac{1}{2}\right) + 24\ln(2) Li_4\left(\frac{1}{2}\right) - 6\ln^2(2) \left[\frac{7}{4}\zeta(3) \right. \\ \left. + \right.$$

$$\left. \frac{1}{3}\ln^3(2) - \zeta(2)\ln(2) \right] + 2\ln^3(2) [\zeta(2) - \ln^2(2)] + \frac{\ln^4(2)}{2} \cdot 2\ln(2)$$

$$A = 24Li_5\left(\frac{1}{2}\right) + 24\ln(2) Li_4\left(\frac{1}{2}\right) + \frac{21}{2}\zeta(3)\ln^2(2) + 2\ln^5(2) - 6\zeta(2)\ln^3(2) + 2\zeta(2)\ln^3(2) - \ln^5(2)$$

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

$$\int_0^1 \frac{\ln^4(x+1)}{x} dx = \frac{\ln^5(2)}{5} + 24\zeta(5) - 24\text{Li}_5\left(\frac{1}{2}\right) - 24\ln(2)\text{Li}_4\left(\frac{1}{2}\right) - \frac{21}{2}\zeta(3)\ln^2(2) - \ln^5(2) + 6\zeta(2)\ln^3(2) - 2\zeta(2)\ln^3(2)$$

$$\begin{aligned} I &= -\frac{1}{4} \int_0^1 \frac{\ln^4(x+1)}{x} dx = \\ &= -\frac{1}{4} \left[24\zeta(5) - 24\ln(2)\text{Li}_4\left(\frac{1}{2}\right) - 24\text{Li}_5\left(\frac{1}{2}\right) - \frac{21}{2}\zeta(3)\ln^2(2) - \frac{4}{5}\ln^5(2) + 4\zeta(2)\ln^3(2) \right] \\ \int_0^1 \frac{\ln(x)\ln^3(x+1)}{x+1} dx &= 6\ln(2)\text{Li}_4\left(\frac{1}{2}\right) + 6\text{Li}_5\left(\frac{1}{2}\right) - 6\zeta(5) - \zeta(2)\ln^3(2) + \frac{21}{8}\ln^2(2)\zeta(3) + \frac{\ln^5(2)}{5} \end{aligned}$$

Solution 4 by Togrul Ehmedov-Azerbaijan

$$\begin{aligned} \Omega &= \int_0^1 \frac{\log(x)\log^3(1+x)}{1+x} dx = \int_0^1 \frac{\left(\log(1+x) + \log\left(\frac{x}{1+x}\right)\right)\log^3(1+x)}{1+x} dx = \\ &= \int_0^1 \frac{\log^4(1+x)}{1+x} dx + \int_0^1 \frac{\log\left(\frac{x}{1+x}\right)\log^3(1+x)}{1+x} dx = \frac{1}{5}\log^2(5) + \\ &+ \int_0^1 \left(\text{Li}_2\left(\frac{1}{1+x}\right)\right)' \log^3(1+x) dx = \frac{1}{5}\log^2(5) + \text{Li}_2\left(\frac{1}{2}\right)\log^3(2) - \\ &- 3 \int_0^1 \frac{\text{Li}_2\left(\frac{1}{1+x}\right)\log^2(1+x)}{1+x} dx = \frac{1}{5}\log^2(5) + \text{Li}_2\left(\frac{1}{2}\right)\log^3(2) + \\ &+ 3 \int_0^1 \left(\text{Li}_3\left(\frac{1}{1+x}\right)\right)' \log^2(1+x) dx = \frac{1}{5}\log^2(5) + \text{Li}_2\left(\frac{1}{2}\right)\log^3(2) + \\ &+ 3 \left\{ \text{Li}_3\left(\frac{1}{2}\right)\log^2(2) - 2 \int_0^1 \frac{\text{Li}_3\left(\frac{1}{1+x}\right)\log(1+x)}{1+x} dx \right\} = \frac{1}{5}\log^2(5) + \\ &+ \text{Li}_2\left(\frac{1}{2}\right)\log^3(2) + 3\text{Li}_3\left(\frac{1}{2}\right)\log^2(2) + 6 \int_0^1 \left(\text{Li}_4\left(\frac{1}{1+x}\right)\right)' \log(1+x) dx = \\ &= \frac{1}{5}\log^2(5) + \text{Li}_2\left(\frac{1}{2}\right)\log^3(2) + 3\text{Li}_3\left(\frac{1}{2}\right)\log^2(2) + 6 \left\{ \text{Li}_4\left(\frac{1}{2}\right)\log(2) - \int_0^1 \frac{\text{Li}_4\left(\frac{1}{1+x}\right)}{1+x} dx \right\} = \\ &= \frac{1}{5}\log^2(5) + \text{Li}_2\left(\frac{1}{2}\right)\log^3(2) + 3\text{Li}_3\left(\frac{1}{2}\right)\log^2(2) + 6\text{Li}_4\left(\frac{1}{2}\right)\log(2) + 6\text{Li}_5\left(\frac{1}{2}\right) - 6\zeta(5) \end{aligned}$$