

ROMANIAN MATHEMATICAL MAGAZINE

Find:

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

Proposed by Shirvan Tahirov-Azerbaijan

Solution 1 by Ankush Kumar Parcha-India

$$\begin{aligned}
 &\text{We have, } \int_1^{\infty} \frac{x^3 \ln^2(x)}{(1+x)(1+x^2)^2} dx \stackrel{x \rightarrow \frac{1}{x}}{\Rightarrow} \int_0^1 \frac{\ln^2(x)}{(1+x)(1+x^2)^2} dx = \frac{1}{4} \int_0^1 \frac{\ln^2(x)}{1+x} dx - \\
 &\frac{1}{4} \int_0^1 \frac{x \ln^2(x)}{1+x^2} dx + \frac{1}{4} \int_0^1 \frac{\ln^2(x)}{1+x^2} dx - \frac{1}{2} \int_0^1 \frac{x \ln^2(x)}{(1+x^2)^2} dx + \frac{1}{2} \int_0^1 \frac{\ln^2(x)}{(1+x^2)^2} dx = \frac{1}{4} \int_0^1 \frac{\ln^2(x)}{1+x^2} dx + \\
 &\frac{7}{32} \int_0^1 \frac{\ln^2(x)}{1+x^2} dx - \underbrace{\left(\frac{\ln^2(x)}{4} \int d\left(\frac{x^2}{1+x^2}\right) \right)_0^1}_{=0} + \frac{1}{2} \int_0^1 \frac{x \ln(x)}{1+x^2} dx + \underbrace{\left(\frac{\ln^2(x)}{4} \int d\left(\frac{x^2}{1+x^2} + \arctan(x)\right) \right)_0^1}_{=0} \\
 &- \frac{1}{2} \int_0^1 \frac{\ln(x)}{1+x^2} dx - \frac{1}{2} \int_0^1 \frac{\ln(x) \arctan(x)}{x} dx \stackrel{I.B.P}{=} \frac{1}{4} \int_0^1 \frac{\ln^2(x)}{1+x^2} dx + \frac{7}{32} \int_0^1 \frac{\ln^2(x)}{1+x^2} dx - \frac{1}{2} \int_0^1 \frac{\ln(x)}{1+x^2} dx + \\
 &\frac{1}{8} \int_0^1 \frac{\ln(x)}{1+x} dx - \underbrace{\left(\frac{\arctan(x)}{4} \int d(\ln^2(x)) \right)_0^1}_{=0} + \frac{1}{4} \int_0^1 \frac{\ln^2(x)}{1+x^2} dx \stackrel{|x| < 1, x \in (0,1)}{\Rightarrow} \frac{1}{2} \sum_{n \in \mathbb{N}_0} (-1)^n \int_0^1 x^{2n} \ln^2(x) dx + \\
 &\frac{7}{32} \sum_{n \in \mathbb{N}_0} (-1)^{n-1} \int_0^1 x^{n-1} \ln^2(x) dx - \frac{1}{2} \sum_{n \in \mathbb{N}_0} (-1)^n \int_0^1 x^{2n} \ln(x) dx + \frac{1}{8} \sum_{n \in \mathbb{N}_0} (-1)^{n-1} \int_0^1 x^{n-1} \ln(x) dx \\
 &\left(\therefore \int_0^1 t^m \ln^n(t) dt = \frac{(-1)^n \cdot n!}{(m+1)^{n+1}} \quad n > -1 \bigwedge m \neq -1 \right) \\
 &\int_1^{\infty} \frac{x^3 \ln^2(x)}{(1+x)(1+x^2)^2} dx = \sum_{n \in \mathbb{N}_0} \underbrace{\frac{(-1)^n}{(2n+1)^3}}_{=\beta(3)} + \frac{7}{16} \sum_{n \in \mathbb{N}_0} \underbrace{\frac{(-1)^{n-1}}{(n)^3}}_{=\eta(3)} + \frac{1}{2} \sum_{n \in \mathbb{N}_0} \underbrace{\frac{(-1)^n}{(2n+1)^2}}_{=G \text{ (Catalan's constant)}} \\
 &- \frac{1}{8} \sum_{n \in \mathbb{N}} \underbrace{\frac{(-1)^{n-1}}{(n)^2}}_{=\zeta(2)} \\
 &\int_1^{\infty} \frac{x^3 \ln^2(x)}{(1+x)(1+x^2)^2} dx = \frac{21}{64} \zeta(3) + \frac{G}{2} + \beta(3) - \frac{\zeta(2)}{16}
 \end{aligned}$$

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Solution 2 by Exodo Halcalias-Angola

$$\begin{aligned}
 & \int_1^{\infty} \frac{x^3 \ln^2(x)}{(1+x)(1+x^2)^2} dx \\
 & \int_1^{\infty} \frac{x^3 \ln^2(x)}{(1+x)(1+x^2)^2} dx \stackrel{x \rightarrow \frac{1}{x}}{=} \int_0^1 \frac{\ln^2(x)}{(1+x)(1+x^2)^2} dx = \\
 & \int_0^1 \ln^2(x) \left(\frac{1-x}{4(x^2+1)} + \frac{1-x}{2(1+x^2)^2} + \frac{1}{4(x+1)} \right) dx = \frac{1}{4} \int_0^1 \frac{\ln^2(x)}{1+x^2} dx - \frac{1}{4} \int_0^1 \frac{x \ln^2(x)}{1+x^2} dx + \\
 & \int_0^1 \frac{\ln^2(x)}{2(1+x^2)^2} dx - \frac{1}{2} \int_0^1 \frac{x \ln^2(x)}{(1+x^2)^2} dx + \frac{1}{4} \int_0^1 \frac{\ln^2(x)}{x+1} dx = \frac{1}{4} \sum_{k \in \mathbb{N}} (-1)^{k-1} \int_0^1 x^{2k-2} \ln^2(x) dx + \\
 & \frac{7}{32} \sum_{k \in \mathbb{N}} (-1)^{k-1} \int_0^1 x^{k-1} \ln^2(x) dx + \frac{1}{2} \sum_{k \in \mathbb{N}} (-1)^{k-1} \int_0^1 x^{2k-2} \ln^2(x) dx - \\
 & \frac{1}{16} \sum_{k \in \mathbb{N}} (-1)^{k-1} k \int_0^1 x^{k-1} \ln^2(x) dx = \frac{1}{2} \sum_{k \in \mathbb{N}} \frac{(-1)^{k-1}}{(2k-1)^3} + \frac{7}{16} \sum_{k \in \mathbb{N}} \frac{(-1)^{k-1}}{(k)^3} + \\
 & \frac{1}{2} \sum_{k \in \mathbb{N}} (-1)^{k-1} \left(\frac{1}{(2k-1)^2} + \frac{1}{(2k-1)^3} \right) - \frac{1}{8} \sum_{k \in \mathbb{N}} \frac{(-1)^{k-1}}{(k)^2} \\
 & \left\{ \because \sum_{n \in \mathbb{N}} \frac{(-1)^n}{(2k+1)^z} = \beta(z); \beta(2) = G; \beta(3) = \frac{3}{16} \pi \zeta(2) \right\} \\
 & = \frac{1}{2} \cdot \frac{3}{16} \pi \zeta(2) + \frac{7}{16} \cdot \frac{\zeta(3)}{4} + \frac{1}{2} \left(G + \frac{3}{16} \pi \zeta(2) \right) - \frac{1}{8} \cdot \frac{\zeta(2)}{2} \\
 & \int_1^{\infty} \frac{x^3 \ln^2(x)}{(1+x)(1+x^2)^2} dx = \frac{21}{64} \zeta(3) + \frac{G}{2} + \beta(3) - \frac{\zeta(2)}{16}
 \end{aligned}$$

Solution 3 by Pham Duc Nam-Vietnam

$$\begin{aligned}
 * A &= \int_0^1 \frac{\ln^2(x)}{1-x^2} dx = \sum_{n=0}^{\infty} \int_0^1 x^{2n} \ln^2(x) dx = 2 \sum_{n=0}^{\infty} \frac{1}{(2n+1)^3} = \frac{7}{4} \zeta(3) \\
 B &= \int_0^1 \frac{\ln^2(x)}{(1+x)^2} dx = - \sum_{n=1}^{\infty} (-1)^n n \int_0^1 x^{n-1} \ln^2(x) dx = -2 \sum_{n=0}^{\infty} \frac{(-1)^n}{n^2} = \zeta(2) \\
 a \geq 1 : C &= \int_0^1 \frac{\ln^2(x)}{a+x^2} dx = \frac{1}{a} \int_0^1 \frac{\ln^2(x)}{1+\left(\sqrt{\frac{1}{a}}x\right)^2} dx = \frac{1}{a} \sum_{n=0}^{\infty} \left(-\frac{1}{a}\right)^n \int_0^1 x^{2n} \ln^2(x) dx =
 \end{aligned}$$

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

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

$$\begin{aligned} \frac{d}{da} \Big|_{a=1} \int_0^1 \frac{\ln^2(x)}{a+x^2} dx &= C_2 = - \int_0^1 \frac{\ln^2(x)}{(1+x^2)^2} dx = \frac{d}{da} \Big|_{a=1} \frac{1}{4a} \Phi\left(-\frac{1}{a}, 3, \frac{1}{2}\right) = \\ &= - \frac{2\Phi\left(-\frac{1}{a}, 2, \frac{1}{2}\right) + \Phi\left(-\frac{1}{a}, 3, \frac{1}{2}\right)}{8a^2} \Big|_{a=1} = -G - \beta(3) \rightarrow C_2 = G + \beta(3) \end{aligned}$$

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

$$\begin{aligned} *E &= \int_0^1 \frac{\ln^2(x)}{(1-x^2)(1+x^2)^2} dx \stackrel{x \rightarrow \frac{1}{x}}{=} \frac{1}{8} \int_0^1 \frac{\ln^2(x)}{(1-x)(1+x)^2} dx = \frac{1}{16} \int_0^1 \ln^2(x) \left(\frac{1}{1-x^2} + \frac{1}{(1+x)^2} \right) dx = \\ &= \frac{1}{16} (A + B) = \frac{7}{64} \zeta(3) + \frac{1}{16} \zeta(2) \end{aligned}$$

$$\begin{aligned} *H &= \int_0^1 \frac{\ln^2(x)}{(1-x^2)(1+x^2)^2} dx = \underbrace{\frac{1}{4} \int_0^1 \frac{\ln^2(x)}{1-x^2} dx}_A + \underbrace{\frac{1}{4} \int_0^1 \frac{\ln^2(x)}{1+x^2} dx}_{C_1} + \underbrace{\frac{1}{2} \int_0^1 \frac{\ln^2(x)}{(1+x^2)^2} dx}_{C_2} = \\ &= \beta(3) + \frac{7}{16} \zeta(3) + \frac{G}{2} \end{aligned}$$

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

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