

ROMANIAN MATHEMATICAL MAGAZINE

Find:

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

Proposed by Shirvan Tahirov-Azerbaijan

Solution 1 by Quadri Faruk Temitope-Nigeria

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

*** Working on A**

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

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

*** Working on B**

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

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

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

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

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

ROMANIAN MATHEMATICAL MAGAZINE

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

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

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

$$B = \frac{\pi^3}{128} \ln(2) + 3B_1 = \frac{\pi^3}{128} \ln(2) + \frac{3\pi^2}{32} G - \frac{3}{8} \pi Li_3(-i) - \frac{3}{4} iLi_4(-i) - \frac{187}{15360} i\pi^4 - \frac{\pi^3}{64} \ln(2)$$

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

$$I = A.B$$

$$\begin{aligned} & \int_0^1 \int_0^1 \frac{xy \ln(y) \arctan^3(x)}{(\sqrt{y}+1)(x^2+1)} dx dy \\ &= \left[2\zeta(2) - \frac{31}{9} \right] \left[-\frac{\pi^3}{128} \ln(2) + \frac{3\pi^2}{32} G - \frac{3}{8} \pi Li_3(-i) - \frac{3}{4} iLi_4(-i) - \frac{187}{15360} i\pi^4 \right] \end{aligned}$$

Solution 2 by Ankush Kumar Parcha-India

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

$$M = \int_0^1 \frac{y \ln(y)}{\sqrt{y}+1} dy \stackrel{y \rightarrow x^2}{=} 4 \int_0^1 \frac{x^3 \ln(x)}{1+x} dx = 4 \sum_{n \in \mathbb{N}} (-1)^{n-1} \underbrace{\int_0^1 x^{n+2} \ln(x) dx}_{I.B.P} =$$

$$-4 \sum_{n \in \mathbb{N}} (-1)^{n-1} \left[\underbrace{\left(\frac{\ln(x)}{n+3} \int_0^1 d(x^{n+3}) \right)}_0 \right]_0^1 - \frac{1}{n+3} \int_0^1 x^{n+2} dx = -4 \sum_{n \in \mathbb{N}} \frac{(-1)^{n-1}}{(n+3)^2} \int_0^1 d(x^{n+3}) \stackrel{n \rightarrow n-3}{=} -4 \sum_{n \in \mathbb{N}} \frac{(-1)^{n-1}}{(n+3)^2} \int_0^1 d(x^{n+3})$$

$$-4 \left(1 - \frac{1}{4} + \frac{1}{9} \right) + 4 \underbrace{\sum_{n \in \mathbb{N}} \frac{(-1)^{n-1}}{n^2}}_{=\eta(2)} = \left(\frac{\pi^2}{3} - \frac{31}{9} \right)$$

$$N = \int_0^1 \frac{x \arctan^3(x)}{x^2+1} dx \stackrel{x \rightarrow \tan(x)}{=} \int_0^{\frac{\pi}{4}} x^3 \tan(x) \stackrel{I.B.P}{=} - (x^3 \int d \ln \cos(x)) \Big|_0^{\frac{\pi}{4}} + 3 \int_0^{\frac{\pi}{4}} x^2 \ln \cos(x) dx$$

ROMANIAN MATHEMATICAL MAGAZINE

$$(\because \sum_{k \in \mathbb{N}} \frac{(-1)^k \cos(2kx)}{k} = \ln\left(\frac{\sec(x)}{2}\right) \quad |x| < \frac{\pi}{2})$$

$$N = \int_0^1 \frac{x \arctan^3(x)}{x^2 + 1} dx = \frac{\pi^3}{128} \ln(2) + 3 \ln(2) \int_0^{\frac{\pi}{4}} x^2 dx - 3 \sum_{n \in \mathbb{N}} \frac{(-1)^n}{n} \underbrace{\int_0^{\frac{\pi}{4}} x^2 \cos(2nx) dx}_{I.B.P} =$$

$$\frac{\pi^3}{128} - \ln(2) \int_0^{\frac{\pi}{4}} d(x^3) - 3 \sum_{n \in \mathbb{N}} \frac{(-1)^n}{n} \left[\frac{x^2}{2n} \int d \sin(2nx) \right]_0^{\frac{\pi}{4}} - \frac{1}{n} \underbrace{\int_0^{\frac{\pi}{4}} x \sin(2nx) dx}_{I.B.P} \Bigg] = \frac{\pi^3}{128} \ln(2) -$$

$$\frac{\pi^3}{64} \ln(2) - \frac{3\pi^2}{32} \sum_{n \in \mathbb{N}} \frac{(-1)^n}{n^2} \sin\left(\frac{\pi n}{2}\right) + 3 \sum_{n \in \mathbb{N}} \frac{(-1)^n}{n^2} \left[-\frac{x}{2n} \int d \cos(2nx) \right]_0^{\frac{\pi}{4}} + \frac{1}{2n} \int_0^{\frac{\pi}{4}} \cos(2nx) dx \Bigg] =$$

$$- \frac{\pi^3}{128} \ln(2) - \frac{3\pi^2}{32} \underbrace{\sum_{n \in \mathbb{N}} \frac{(-1)^n}{n^2} \sin\left(\frac{\pi n}{2}\right)}_{n \rightarrow 2n+1} - \frac{3\pi}{8} \underbrace{\sum_{n \in \mathbb{N}} \frac{(-1)^n}{n^3} \cos\left(\frac{\pi n}{2}\right)}_{n \rightarrow 2n} + \frac{3}{4} \underbrace{\sum_{n \in \mathbb{N}} \frac{(-1)^n}{n^4} \int d \sin(2nx)}_{n \rightarrow 2n+1}$$

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

$$\Omega = M.N$$

$$\Omega = \iint_0^1 \frac{xy \ln(y) \arctan^3(x)}{(\sqrt{y} + 1)(x^2 + 1)} dx dy = \left[2\zeta(2) - \frac{31}{9} \right] \left[\frac{3\pi^2}{32} G - \frac{\pi^3}{128} \ln(2) - \frac{3}{4} \beta(4) + \frac{9}{256} \pi \zeta(3) \right]$$

Solution 3 by Exodo Halcalias-Angola

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

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

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

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

$$4 \int_0^1 \frac{\ln(y + 1)}{y} dy = -\frac{31}{9} - 4 \int_0^1 d \text{Li}_2(-x) = -\frac{31}{9} + 4 \cdot \frac{\pi^2}{12} = 2\zeta(2) - \frac{31}{9}$$

ROMANIAN MATHEMATICAL MAGAZINE

$$H = \int_0^1 \frac{x \arctan^3(x)}{x^2 + 1} dx = \int_0^{\frac{\pi}{4}} x^3 \tan(x) dx = (x^3 \int d \ln(\sec(x)) \Big|_0^{\frac{\pi}{4}} + 3 \int_0^{\frac{\pi}{4}} x^2 \ln(\cos(x)) dx =$$

$$\left(\frac{\pi}{4}\right)^3 \ln\left(\sec\left(\frac{\pi}{4}\right)\right) + 3 \int_0^{\frac{\pi}{4}} x^2 \left(\ln\left(\frac{1}{2}\right) + \sum_{k \in \mathbb{N}} \frac{(-1)^{k-1} \cos(2kx)}{k} dx \right) = \frac{\pi^3}{128} \ln(2) - \left(\frac{\pi}{4}\right)^3 \ln(2) +$$

$$3 \sum_{k \in \mathbb{N}} \frac{(-1)^{k-1}}{k} \int_0^{\frac{\pi}{4}} x^2 \cos(2kx) dx = \frac{\pi^3}{128} \ln\left(\frac{1}{2}\right) + 3 \sum_{k \in \mathbb{N}} \frac{(-1)^{k-1}}{k} \left(\frac{\pi^2}{32k} - \frac{\sin\left(\frac{\pi k}{2}\right)}{4k^3} + \frac{\pi \cos\left(\frac{\pi k}{2}\right)}{4k^2} \right)$$

=

$$\frac{\pi^3}{128} \ln\left(\frac{1}{2}\right) + \frac{3\pi^2}{32} \sum_{k \in \mathbb{N}} \frac{(-1)^{k-1}}{k^2} - \frac{3}{4} \sum_{k \in \mathbb{N}} \frac{(-1)^{k-1} \sin\left(\frac{\pi k}{2}\right)}{k^4} + \frac{3\pi}{8} \sum_{k \in \mathbb{N}} \frac{(-1)^{k-1} \cos}{k^3} = \frac{\pi^3}{128} \ln\left(\frac{1}{2}\right) +$$

$$\frac{3\pi^2}{32} \cdot \frac{1}{2} \sum_{k \in \mathbb{N}} \frac{1}{k^2} - \frac{3}{4} \sum_{k \in \mathbb{N}} \frac{(-1)^{k-1}}{(2k-1)^4} + \frac{3\pi}{8} \sum_{k \in \mathbb{N}} \frac{(-1)^{k-1}}{(2k)^3} =$$

$$\frac{3}{64} \pi \zeta(2) \ln\left(\frac{1}{2}\right) + \frac{3\pi^2}{64} \cdot \frac{\pi^2}{6} - \frac{3}{4} \beta(4) + \frac{9}{256} \pi \zeta(2)$$

$$\left(\because \beta(u) = \frac{(-1)^u 2^{1-2u}}{(u-1)!} \psi^{(u-1)}\left(\frac{1}{4}\right) + \left(\frac{1}{2^u} - 1\right) \zeta(u), \quad u \in \mathbb{Z}^+ \right)$$

$$\frac{3}{64} \pi \zeta(2) \ln\left(\frac{1}{2}\right) + \frac{\zeta(4)}{8} - \frac{3}{4} \left(\frac{1}{768} \psi^{(3)}\left(\frac{1}{4}\right) - \frac{15\zeta(4)}{16} \right) + \frac{9}{128} \pi \zeta(3)$$

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

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

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

Solution 4 by Cosghun Memmedov-Azerbaijan

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

ROMANIAN MATHEMATICAL MAGAZINE

$$\iint_0^1 \frac{xy \ln(y) \arctan^3(x)}{(\sqrt{y}+1)(x^2+1)} dx dy = \left(\int_0^1 \frac{y \ln(y)}{\sqrt{y}+1} dy \right) \cdot \left(\int_0^1 \frac{x \arctan^3(x)}{x^2+1} dx \right) = \Psi \cdot \Phi$$

$$\Psi = \int_0^1 \frac{y \ln(y)}{\sqrt{y}+1} dy \stackrel{\sqrt{y} \rightarrow y}{=} 4 \int_0^1 \frac{y^3 \ln(y)}{y+1} dy = 4 \sum_{n=0}^{\infty} (-1)^n \int_0^1 y^{n+3} \ln(y) dy =$$

$$4 \sum_{n=0}^{\infty} \frac{(-1)^n}{(n+4)^2} = -\frac{31}{9} + 4 \cdot \frac{\pi^2}{12} = 2\zeta(2) - \frac{31}{9}$$

$$\Phi = \int_0^1 \frac{x \arctan^3(x)}{x^2+1} dx \stackrel{\arctan(x) \rightarrow x}{=} \int_0^{\frac{\pi}{4}} x^3 \tan(x) dx \stackrel{I.B.P}{=} -\frac{\pi^3}{64} \ln\left(\frac{1}{\sqrt{2}}\right) + 3 \underbrace{\int_0^{\frac{\pi}{4}} x^2 \ln(\cos(x)) dx}_{\xi} =$$

$$\frac{\pi^3}{128} \ln(2) + 3\xi$$

$$\xi = \int_0^{\frac{\pi}{4}} x^2 \ln(\cos(x)) dx = -\ln(2) \int_0^{\frac{\pi}{4}} x^2 dx - \sum_{n=1}^{\infty} \frac{(-1)^n}{n} \int_0^{\frac{\pi}{4}} x^2 \cos(2nx) dx = -\frac{\pi^3}{192} \ln(2) -$$

$$\sum_{n=1}^{\infty} \frac{(-1)^n}{2n^2} \int_0^{\frac{\pi}{4}} x^2 d(\sin(2nx)) \stackrel{I.B.P}{=} -\frac{\pi^3}{192} \ln(2) - \frac{\pi^2}{32} \sum_{n=1}^{\infty} \frac{(-1)^n \sin\left(\frac{\pi n}{2}\right)}{n^2} +$$

$$\sum_{n=1}^{\infty} \frac{(-1)^n}{n^2} \int_0^{\frac{\pi}{4}} x \sin(2nx) dx = -\frac{\pi^3}{192} \ln(2) + \frac{\pi^2}{32} G - \sum_{n=1}^{\infty} \frac{(-1)^n}{2n^3} \int_0^{\frac{\pi}{4}} x d(\cos(2nx)) =$$

$$-\frac{\pi^3}{192} \ln(2) + \frac{\pi^2}{32} G - \frac{\pi}{8} \sum_{n=1}^{\infty} \frac{(-1)^n \cos\left(\frac{\pi n}{2}\right)}{n^3} + \sum_{n=1}^{\infty} \frac{(-1)^n}{2n^3} \int_0^{\frac{\pi}{4}} \cos(2nx) dx = -\frac{\pi^3}{192} \ln(2) + \frac{\pi^2}{32} G +$$

$$\frac{1}{64} \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n^3} + \sum_{n=1}^{\infty} \frac{(-1)^n \sin\left(\frac{\pi n}{2}\right)}{4n^4} = -\frac{\pi^3}{192} \ln(2) + \frac{\pi^2}{32} G + \frac{3}{256} \zeta(3) - \frac{1}{4} \beta(4)$$

$$\xi = -\frac{\pi^3}{192} \ln(2) + \frac{\pi^2}{32} G + \frac{3}{256} \zeta(3) - \frac{1}{4} \left(\frac{\psi^{(3)}\left(\frac{1}{4}\right)}{768} - \frac{\pi^4}{96} \right)$$

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

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