

ROMANIAN MATHEMATICAL MAGAZINE

Find:

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

Proposed by Vasile Mircea Popa-Romania

Solution by Amin Hajiyev-Azerbaijan

$$\begin{aligned}\Omega &= \int_0^{\infty} \frac{x \ln^2(x)}{(1+x^2)^2} dx \quad x^2 = t, \quad \Omega = \frac{1}{8} \int_0^{\infty} \frac{\ln^2(t)}{(1+t)^2} dt = \\&= \frac{1}{8} \lim_{a \rightarrow 0} \frac{d^2}{da^2} \int_0^{\infty} \frac{t^a}{(1+t)^2} dt = \frac{1}{8} \lim_{a \rightarrow 0} \frac{d^2}{da^2} \int_0^{\infty} \frac{t^{(a+1)-1}}{(1+t)^{(1+a)+(1-a)}} dt = \\&= \frac{1}{8} \lim_{a \rightarrow 0} \frac{d^2}{da^2} \beta(a+1; 1-a) = \frac{1}{8} \lim_{a \rightarrow 0} \frac{d^2}{da^2} \Gamma(1-a) \Gamma(1+a) = \\&= \frac{1}{8} \lim_{a \rightarrow 0} \Gamma(1-a) \Gamma(1+a) \left(\left(\psi^{(0)}(1-a) - \psi^{(0)}(1+a) \right)^2 + \psi^{(1)}(1-a) + \psi^{(1)}(1+a) \right) = \\&= \frac{1}{8} \left(2\psi^{(1)}(1) \right) = \frac{\pi^2}{24}\end{aligned}$$

$$\int_0^{\infty} \frac{x \ln^2(x)}{(1+x^2)^2} dx = \frac{\pi^2}{24}$$