

ROMANIAN MATHEMATICAL MAGAZINE

Prove that :

$$\Omega = \int_0^1 \frac{\ln\left(\ln\left(\frac{1}{x}\right)\right)}{\sqrt{\ln\left(\frac{1}{x}\right)}} dx = -(\gamma + 2 \ln(2))\sqrt{\pi}$$

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$$\begin{aligned} \Omega &= \int_0^1 \frac{\ln\left(\ln\left(\frac{1}{x}\right)\right)}{\sqrt{\ln\left(\frac{1}{x}\right)}} dx \quad \begin{cases} \ln\left(\frac{1}{x}\right) = y \\ dx = -e^{-y} dy \end{cases} \\ \Omega &= \int_{\infty}^0 \frac{\ln(y)}{\sqrt{y}} \cdot (-e^{-y} dy) = \int_0^{\infty} e^{-y} \frac{\ln(y)}{\sqrt{y}} dy = \int_0^{\infty} e^{-y} \cdot y^{-\frac{1}{2}} \ln(y) dy = \\ &= \Gamma'\left(\frac{1}{2}\right) = \Gamma\left(\frac{1}{2}\right) \cdot \psi\left(\frac{1}{2}\right) = \sqrt{\pi} \cdot (-\gamma - 2 \ln(2)) = -(\gamma + 2 \ln(2))\sqrt{\pi} \end{aligned}$$

Note :

$$\therefore \Gamma(z) = \int_0^{\infty} t^{z-1} \cdot e^{-t} dt, \quad \Gamma'(z) = \int_0^{\infty} t^{z-1} \cdot e^{-t} \ln(t) dt$$

$$\therefore \psi(z) = \frac{d}{dz} \ln \Gamma(z) = \frac{\Gamma'(z)}{\Gamma(z)}, \quad \Gamma'(z) = \Gamma(z) \cdot \psi(z)$$

$$\therefore \psi\left(k + \frac{1}{2}\right) = -\gamma - 2 \ln(2) + \sum_{n=1}^k \frac{2}{2k-1}$$

$$\therefore \psi\left(\frac{1}{2}\right) = -\gamma - 2 \ln(2), \quad \Gamma\left(\frac{1}{2}\right) = \sqrt{\pi}$$