

ROMANIAN MATHEMATICAL MAGAZINE

UP.607 Calculate the integral:

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

Proposed by Vasile Mircea Popa – Romania

Solution 1 by proposer

Let us denote: $A = \int_0^1 \frac{x \ln x}{(x+1)(x^2+1)} dx$

We have, successively:

$$\begin{aligned} A &= \int_0^1 \frac{(1-x)x \ln x}{1-x^4} dx = \int_0^1 \frac{x \ln x}{1-x^4} dx - \int_0^1 \frac{x^2 \ln x}{1-x^4} dx \\ A &= \int_0^1 \sum_{n=0}^{\infty} x^{4n+1} \ln x dx - \int_0^1 \sum_{n=0}^{\infty} x^{4n+2} \ln x dx = \\ &= \sum_{n=0}^{\infty} \left(\int_0^1 x^{4n+1} \ln x dx - \int_0^1 x^{4n+2} \ln x dx \right) \end{aligned}$$

We will use the following relationship:

$$\int_0^1 x^a \ln x dx = -\frac{1}{(a+1)^2}, \text{ where } a \in \mathbb{R}, a \geq 0$$

We obtain:

$$A = \sum_{n=0}^{\infty} \left[\frac{1}{(4n+3)^2} - \frac{1}{(4n+2)^2} \right] = \sum_{n=0}^{\infty} \left[\frac{\frac{1}{16}}{\left(n + \frac{3}{4}\right)^2} - \frac{\frac{1}{16}}{\left(n + \frac{2}{4}\right)^2} \right]$$

We now use the following relationship

$$\Psi_1(x) = \sum_{n=0}^{\infty} \frac{1}{(x+n)^2}$$

where $\Psi_1(x)$ is the trigamma function.

We obtained the value of the integral A :

$$A = \frac{1}{16} \left[\Psi_1\left(\frac{3}{4}\right) - \Psi_1\left(\frac{1}{2}\right) \right]$$

The following special value is known:

$$\Psi_1\left(\frac{1}{2}\right) = \frac{\pi^2}{2}$$

Result:

$$A = \frac{1}{16} \left[\Psi_1\left(\frac{3}{4}\right) - \frac{\pi^2}{2} \right]$$

Thus, the problem is solved.

ROMANIAN MATHEMATICAL MAGAZINE

Solution 2 by Omkumar Rao-India

$$I = \frac{1}{2} \int_0^1 \left(\frac{-\ln x}{x+1} + \frac{\ln x}{x^2+1} + \frac{x \ln x}{x^2+1} \right) dx$$

$$A = \int_0^1 \frac{\ln x}{x+1} dx, \quad B = \int_0^1 \frac{\ln x}{x^2+1} dx$$

$$C = \int_0^1 \frac{x \ln x}{x^2+1} dx$$

$$I = \frac{1}{2}(-A + B + C)$$

$$A = \sum_{n=0}^{\infty} (-1)^n \int_0^1 x^n \ln x dx$$

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

$$B = \sum_{r=0}^{\infty} (-1)^r \int_0^1 x^{2r} \ln x dx = - \sum_{r=0}^{\infty} \frac{(-1)^r}{(2r+1)^2} = -G$$

where G denotes Catalan's constant.

$$C = \int_0^1 \frac{x \ln x}{x^2+1} dx \Rightarrow (x \rightarrow x^2)$$

$$C = \frac{1}{4} \int_0^1 \frac{\ln x}{1+x} dx = \frac{1}{4} A = -\frac{\pi^2}{48}$$

$$I = \frac{1}{2} \left(\frac{\pi^2}{12} - G - \frac{\pi^2}{48} \right)$$

$$I = \frac{\pi^2}{32} - \frac{G}{2}$$