

Problem 11275

(American Mathematical Monthly, Vol.114, February 2007)

Proposed by M. Becker (USA).

Find

$$\int_{y=0}^{\infty} \int_{x=y}^{\infty} \frac{(x-y)^2 \log((x+y)/(x-y))}{xy \sinh(x+y)} dx dy.$$

Solution proposed by Roberto Tauraso, Dipartimento di Matematica, Università di Roma "Tor Vergata", via della Ricerca Scientifica, 00133 Roma, Italy.

We change the variables: letting $u = x + y$ and $v = (x - y)/(x + y)$, the integral becomes

$$I = \int_{v=0}^1 \int_{u=0}^{\infty} \frac{-(vu)^2 \log(v)}{(u^2(1-v^2)/4) \sinh(u)} \left| \frac{\partial(x, y)}{\partial(u, v)} \right| du dv = \left(\int_{v=0}^1 \frac{-2v^2 \log(v)}{1-v^2} dv \right) \cdot \left(\int_{u=0}^{\infty} \frac{u}{\sinh(u)} du \right).$$

The first integral:

$$\int_{v=0}^1 \frac{-2v^2 \log(v)}{1-v^2} dv = 2 \int_{v=0}^1 \log(v) dv - 2 \int_{v=0}^1 \frac{\log(v)}{1-v^2} dv = -2 - 2 \int_{v=0}^1 \frac{\log(v)}{1-v^2} dv.$$

The second integral: let $t = e^{-u}$ then

$$\int_{u=0}^{\infty} \frac{u}{\sinh(u)} du = -2 \int_{t=1}^0 \frac{\log(t)}{t^{-1}-t} \cdot \left(-\frac{1}{t}\right) dt = -2 \int_{t=0}^1 \frac{\log(t)}{1-t^2} dt.$$

Finally we find

$$\begin{aligned} 2 \int_0^1 \frac{\log(t)}{1-t^2} dt &= \int_0^1 \frac{\log(t)}{1-t} dt + \int_0^1 \frac{\log(t)}{1+t} dt = -\text{Dilog}(0) + \int_0^1 \log(t) d(\log(1+t)) \\ &= -\text{Dilog}(0) + [\log(t) \log(1+t)]_0^1 - \int_0^1 \frac{\log(1+t)}{t} dt \\ &= -\text{Dilog}(0) + \text{Dilog}(2) = -\frac{\pi^2}{6} - \frac{\pi^2}{12} = -\frac{\pi^2}{4} \end{aligned}$$

where

$$\text{Dilog}(x) := \int_1^x \frac{\log(t)}{1-t} dt = \int_0^{1-x} \frac{\log(1/(1-s))}{s} ds$$

and

$$\text{Dilog}(0) := \int_0^1 \frac{1}{s} \sum_{k=1}^{\infty} \frac{s^k}{k} ds = \sum_{k=1}^{\infty} \frac{1}{k^2} = \frac{\pi^2}{6} \quad \text{and} \quad \text{Dilog}(2) := \int_0^{-1} \frac{1}{s} \sum_{k=1}^{\infty} \frac{s^k}{k} ds = \sum_{k=1}^{\infty} \frac{(-1)^k}{k^2} = -\frac{\pi^2}{12}$$

Hence

$$I = \left(-2 + \frac{\pi^2}{4}\right) \cdot \frac{\pi^2}{4} = \frac{\pi^2(\pi^2 - 8)}{16}.$$

□