

Problem 12127

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Calculate

$$\int_0^1 \left(\frac{\text{Li}_2(1) - \text{Li}_2(x)}{1-x} \right)^2 dx.$$

where $\text{Li}_2(z) = \sum_{k=1}^{\infty} z^k/k^2$ is the dilogarithm function.

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

Solution. Since $\text{Li}_2(1) - \text{Li}_2(x) = \text{Li}_2(1-x) + \ln(x) \ln(1-x)$, the given integral I can be written as

$$\begin{aligned} I &= \int_0^1 \left(\frac{\text{Li}_2(1-x) + \ln(x) \ln(1-x)}{1-x} \right)^2 dx = \int_0^1 \left(\frac{\text{Li}_2(x) + \ln(x) \ln(1-x)}{x} \right)^2 dx \\ &= \int_0^1 \frac{\text{Li}_2^2(x)}{x^2} dx + 2 \int_0^1 \frac{\text{Li}_2(x) \ln(x) \ln(1-x)}{x^2} dx + \int_0^1 \frac{\ln^2(x) \ln^2(1-x)}{x^2} dx. \end{aligned}$$

The first integral:

$$\begin{aligned} \int_0^1 \frac{\text{Li}_2^2(x)}{x^2} dx &= \sum_{n=1}^{\infty} \frac{1}{n^2} \int_0^1 x^{n-2} \text{Li}_2(x) dx = \sum_{n=1}^{\infty} \frac{1}{n^2} \sum_{k=1}^{\infty} \frac{1}{k^2} \int_0^1 x^{n+k-2} dx \\ &= \sum_{n=1}^{\infty} \sum_{k=1}^{\infty} \frac{1}{n^2 k^2 (n+k-1)} \\ &= \zeta(3) + \zeta(2) \sum_{n=2}^{\infty} \frac{1}{n^2(n-1)} - \sum_{n=2}^{\infty} \frac{H_{n-1}}{n^2(n-1)^2}. \end{aligned}$$

The second integral:

$$\begin{aligned} \int_0^1 \frac{\text{Li}_2(x) \ln(x) \ln(1-x)}{x^2} dx &= \sum_{n=1}^{\infty} \frac{1}{n^2} \int_0^1 x^{n-2} \ln(x) \ln(1-x) dx = - \sum_{n=1}^{\infty} \frac{1}{n^2} \sum_{k=1}^{\infty} \frac{1}{k} \int_0^1 x^{n+k-2} \ln(x) dx \\ &= \sum_{n=1}^{\infty} \sum_{k=1}^{\infty} \frac{1}{n^2 k (n+k-1)^2} \\ &= \zeta(3) - \zeta(2) \sum_{n=2}^{\infty} \frac{1}{n^2(n-1)} + \sum_{n=2}^{\infty} \frac{H_{n-1}^{(2)}}{n^2(n-1)} + \sum_{n=2}^{\infty} \frac{H_{n-1}}{n^2(n-1)^2}. \end{aligned}$$

The third integral:

$$\int_0^1 \frac{\ln^2(x) \ln^2(1-x)}{x^2} dx = 2 \sum_{n=1}^{\infty} \frac{H_n}{n+1} \int_0^1 x^{n-1} \ln^2(x) dx = 4 \sum_{n=1}^{\infty} \frac{H_n}{(n+1)n^3}.$$

Hence, by partial fraction decomposition,

$$\begin{aligned} I &= 3\zeta(3) - \zeta(2) \sum_{n=2}^{\infty} \frac{1}{n^2(n-1)} + 2 \sum_{n=2}^{\infty} \frac{H_{n-1}^{(2)}}{n^2(n-1)} + \sum_{n=2}^{\infty} \frac{H_{n-1}}{n^2(n-1)^2} + 4 \sum_{n=1}^{\infty} \frac{H_n}{(n+1)n^3} \\ &= 3\zeta(3) - \zeta(2)(2 - \zeta(2)) + (2\zeta(3) - 3\zeta(4)/2) + (-2\zeta(2) + 3\zeta(3)) + (4\zeta(2) - 8\zeta(3) + 5\zeta(4)) \\ &= \zeta(2)^2 + \frac{7\zeta(4)}{2} = \frac{\pi^4}{15} \end{aligned}$$

where we used the known multiple zeta values

$$\sum_{n=2}^{\infty} \frac{H_{n-1}}{n^2} = \zeta(2, 1) = \zeta(3), \quad \sum_{n=2}^{\infty} \frac{H_{n-1}}{n^3} = \zeta(3, 1) = \frac{\zeta(4)}{4}, \quad \sum_{n=2}^{\infty} \frac{H_{n-1}^{(2)}}{n^2} = \zeta(2, 2) = \frac{3\zeta(4)}{4}.$$

□