

Problem 12305

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Proposed by S. Sharma (India).

Prove

$$\int_0^1 \frac{x-1-x\ln(x)}{x\ln(x)-x\ln^2(x)} dx = \gamma$$

where γ is the Euler-Mascheroni constant.

Solution proposed by Roberto Tauraso, University of Rome Tor Vergata, Rome, Italy.

Solution. For $x \in (0, 1)$, we have that

$$\frac{x-1-x\ln(x)}{x\ln(x)-x\ln^2(x)} - \left(\frac{1}{\ln(x)} + \frac{1}{1-x} \right) = -\frac{1}{1-x} - \frac{1}{x\ln(x)} - \frac{1}{x(1-\ln(x))} = f'(x)$$

with $f(x) = \ln\left(\frac{(1-x)(1-\ln(x))}{-\ln(x)}\right)$. Therefore, since

$$\lim_{x \rightarrow 0^+} f(x) = 0 \quad \text{and} \quad \lim_{x \rightarrow 1^-} f(x) = \lim_{t \rightarrow 0^+} \ln\left(\frac{t(1-\ln(1-t))}{-\ln(1-t)}\right) = 0,$$

it follows that

$$\begin{aligned} \int_0^1 \frac{x-1-x\ln(x)}{x\ln(x)-x\ln^2(x)} dx &= \int_0^1 \left(\frac{1}{\ln(x)} + \frac{1}{1-x} \right) dx \\ &= \int_0^{+\infty} \left(\frac{e^{-t}}{1-e^{-t}} - \frac{e^{-t}}{t} \right) dt \quad (x = e^{-t}) \\ &= \int_0^{+\infty} \sum_{n=1}^{\infty} \left(e^{-nt} - \frac{e^{-nt} - e^{-(n+1)t}}{t} \right) dt \\ &= \sum_{n=1}^{\infty} \int_0^{+\infty} \left(e^{-nt} - \frac{e^{-nt} - e^{-(n+1)t}}{t} \right) dt \quad (0 < \frac{1-e^{-t}}{t} < 1 \text{ for } t > 0) \\ &= \sum_{n=1}^{\infty} \left(\int_0^{+\infty} e^{-nt} dt - \int_0^{+\infty} \frac{e^{-nt} - e^{-(n+1)t}}{t} dt \right) \\ &= \sum_{n=1}^{\infty} \left(\frac{1}{n} - \ln\left(\frac{n+1}{n}\right) \right) \quad (\text{Frullani's Theorem}) \\ &= \lim_{N \rightarrow \infty} \left(\sum_{n=1}^N \frac{1}{n} - \ln(N+1) \right) = \gamma. \end{aligned}$$

□