2984. [2004: 431, 433] Proposed by Mihály Bencze, Brasov, Romania.

Prove that

$$\sum_{i=1}^{\infty} \sum_{j=1}^{\infty} \frac{1}{ij(i+j)} = 2 \sum_{n=1}^{\infty} \frac{1}{n^3}.$$

II. Composite of essentially the same solutions by Arkady Alt, San Jose, CA, USA; Chip Curtis, Missouri Southern State University, Joplin, MO, USA; Henry Ricardo, Medgar Evers College (CUNY), Brooklyn, NY, USA; and Li Zhou, Polk Community College, Winter Haven, FL, USA.

Let S denote the given double summation. Then

$$S = \sum_{i=1}^{\infty} \sum_{j=1}^{\infty} \frac{1}{ij} \int_{0}^{1} x^{i+j-1} dx = \int_{0}^{1} \left(\frac{1}{x} \left(\sum_{i=1}^{\infty} \frac{x^{i}}{i} \right) \left(\sum_{j=1}^{\infty} \frac{x^{j}}{j} \right) \right) dx$$
$$= \int_{0}^{1} \frac{\ln^{2}(1-x)}{x} dx.$$
 (1)

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Changing variable via $t=-\ln(1-x)$, we have $x=1-e^{-t}$ and $dx=e^{-t}dt$; whence,

$$\int_{0}^{1} \frac{\ln^{2}(1-x)}{x} dx = \int_{0}^{\infty} \frac{t^{2}e^{-t}}{1-e^{-t}} dt = \int_{0}^{\infty} t^{2} \left(\sum_{n=1}^{\infty} e^{-nt} dt\right)$$
$$= \sum_{n=1}^{\infty} \int_{0}^{\infty} t^{2}e^{-nt} dt.$$
(2)

Applying the usual integration by parts twice, we find, after some routine computations involving improper integrals, that

$$\int_0^\infty t^2 e^{-nt} \, dt = \frac{2}{n^3} \,. \tag{3}$$

The desired result now follows from (1), (2), and (3).

Also solved by MICHEL BATAILLE, Rouen, France; WALTHER JANOUS, Ursulinengymnasium, Innsbruck, Austria; and the proposer.

Both Curtis and Janous pointed out that this problem is not new. Curtis cited the book The Red Book of Mathematical Problems by K.S. Williams and K. Hardy, Dover, 1996; and Janous gave the reference Mathematical Constants by Steven R. Finch, Cambridge University Press, 2003.

Alt obtained the following identity as a by-product:

$$\sum_{n=1}^{\infty} \frac{H_n}{n^2} = 2 \sum_{n=1}^{\infty} \frac{1}{n^3},$$

where
$$H_n=1+rac{1}{2}+rac{1}{3}+\cdots+rac{1}{n}$$
.

The proposer gave the following comments: if we let

 $P(k)=\sum_{i_1=1}^{\infty}\cdots\sum_{i_k=1}^{\infty}rac{1}{i_1i_2\cdots i_k(i_1+i_2+\cdots+i_k)}$,

for $k=1,\,2,\,3,\,\ldots$, then clearly, $P(1)=\zeta(2)$, and the current problem shows that $P(2)=2\zeta(3)$, where $\zeta(s)=\sum\limits_{n=1}^{\infty}\frac{1}{n^s}$ denotes the Riemann Zeta function. He offered the conjecture that $\zeta(k) = k\zeta(k+1)$ for all $k \in \mathbb{N}$. [Ed: Here, P(1) is interpreted to be $\sum_{i=1}^{\infty} \frac{1}{i^2}$.]

Crux Mathematicorum with Mathematical Mayhem

Editor Emeritus / Rédacteur-emeritus: Bruce L.R. Shawyer