

- **5282:** Proposed by Ovidiu Furdui, Technical University of Cluj-Napoca, Cluj-Napoca, Romania

Calculate

$$\int_0^1 x \ln(\sqrt{1+x} - \sqrt{1-x}) \ln(\sqrt{1+x} + \sqrt{1-x}) dx.$$

Solution 2 by Arkady Alt, San Jose, CA

Solution A.

Let $I = \int_0^1 x \ln(\sqrt{1+x} + \sqrt{1-x}) \ln(\sqrt{1+x} - \sqrt{1-x}) dx$.

Then $4I = \int_0^1 x \ln(\sqrt{1+x} + \sqrt{1-x})^2 \ln(\sqrt{1+x} - \sqrt{1-x})^2 dx = \int_0^1 xu(x)v(x) dx$,

where $u(x) = \ln(2 + 2\sqrt{1-x^2})$, $v(x) = \ln(2 - 2\sqrt{1-x^2})$.

Since $u(x) + v(x) = \ln(4x^2) = 2\ln(2x)$ then

$$u^2(x) + v^2(x) + 2u(x)v(x) = 4\ln^2(2x) \iff u(x)v(x) = 2\ln^2(2x) - \frac{u^2(x) + v^2(x)}{2}$$

and, therefore, $4I = 2 \int_0^1 x \ln^2(2x) dx - \frac{1}{2} \left(\int_0^1 xu^2(x) dx + \int_0^1 xv^2(x) dx \right)$.

1. Using substitution and integration by parts we obtain

$$2 \int_0^1 x \ln^2(2x) dx = [t = 2x; dt = 2dx] = \frac{1}{2} \int_0^2 t \ln^2(t) dt = \ln^2 2 - \frac{1}{2} \int_0^2 t \ln t dt =$$

$$\ln^2 2 - \ln 2 + \frac{1}{2}.$$

2. Let $t = 2 + 2\sqrt{1-x^2}$. Since $x dx = -\frac{(t-2) dt}{4}$ then

$$\int_0^1 xu^2(x) dx = \frac{1}{4} \int_4^2 -(t-2) \ln^2 t dt = \frac{1}{4} \int_2^4 (t-2) \ln^2 t dt.$$

3. Let $t = 2 - 2\sqrt{1-x^2}$. Since $x dx = \frac{(2-t) dt}{4}$ then

$$\int_0^1 xv^2(x) dx = \frac{1}{4} \int_0^2 (2-t) \ln^2 t dt = -\frac{1}{4} \int_0^2 (t-2) \ln^2 t dt.$$

Hence $\frac{1}{2} \left(\int_0^1 xu^2(x) dx + \int_0^1 xv^2(x) dx \right) = \frac{1}{8} \left(\int_2^4 (t-2) \ln^2 t dt - \int_0^2 (t-2) \ln^2 t dt \right) =$

$$\frac{1}{8} \left(\int_0^4 (t-2) \ln^2 t dt - 2 \int_0^2 (t-2) \ln^2 t dt \right).$$

Using integration by parts twice we obtain

$$\int (t-2) \ln^2 t dt = \left[\begin{array}{l} p' = t-2; p = \frac{t^2}{2} - 2t \\ q = \ln^2 t; q' = \frac{2 \ln t}{t} \end{array} \right] = \left(\frac{t^2}{2} - 2t \right) \ln^2 t - \int (t-4) \ln t dt =$$

$$\left(\frac{t^2}{2} - 2t \right) \ln^2 t - \left(\frac{t^2}{2} - 4t \right) \ln t + \frac{t^2}{4} - 4t.$$

Since $\int_0^4 (t-2) \ln^2 t dt = \left(\left(\frac{t^2}{2} - 2t \right) \ln^2 t - \left(\frac{t^2}{2} - 4t \right) \ln t + \frac{t^2}{4} - 4t \right)_0^4 = 8 \ln 4 - 12$

and

$$\int_0^2 (t-2) \ln^2 t dt = \left(\left(\frac{t^2}{2} - 2t \right) \ln^2 t - \left(\frac{t^2}{2} - 4t \right) \ln t + \frac{t^2}{4} - 4t \right)_0^2 = 6 \ln 2 - 2 \ln^2 2 - 7$$

then $\frac{1}{2} \left(\int_0^1 x u^2(x) dx + \int_0^1 x v^2(x) dx \right) = \frac{1}{8} (8 \ln 4 - 12 - 2(6 \ln 2 - 2 \ln^2 2 - 7)) =$

$$\frac{1}{2} \ln 2 + \frac{1}{2} \ln^2 2 + \frac{1}{4}.$$

Therefore, $4I = \ln^2 2 - \ln 2 + \frac{1}{2} - \left(\frac{1}{2} \ln 2 + \frac{1}{2} \ln^2 2 + \frac{1}{4} \right) = \frac{1}{2} \ln^2 2 - \frac{3}{2} \ln 2 + \frac{1}{4}$

$$I = \frac{1}{8} \ln^2 2 - \frac{3}{8} \ln 2 + \frac{1}{16} \approx -0.13737$$

Solution B.

Let $u(x) = \ln(\sqrt{1+x} + \sqrt{1-x})$, $v(x) = \ln(\sqrt{1+x} - \sqrt{1-x})$ and

$$I = \int_0^1 x u(x) v(x) dx.$$

Calculation of $\int_0^1 x (u^2(x) + v^2(x)) dx$.

1. Let $t = \sqrt{1+x} + \sqrt{1-x}$. Then $u^2(x) = \ln^2 t$ and

$$t^2 = 2 + 2\sqrt{1-x^2} \iff \frac{t^2 - 2}{2} = \sqrt{1-x^2}$$

$$\text{yield } t dt = \frac{-x dx}{\sqrt{1-x^2}} \iff x dx = -\frac{t(t^2 - 2)}{2} dt.$$

$$\text{Hence, } \int_0^1 x u^2(x) dx = -\int_2^{\sqrt{2}} \frac{t(t^2 - 2)}{2} \ln^2 t dt = \frac{1}{2} \int_{\sqrt{2}}^2 t(t^2 - 2) \ln^2 t dt;$$

2. Let $t = \sqrt{1+x} - \sqrt{1-x}$. Then $v^2(x) = \ln^2 t$ and

$$t^2 = 2 - 2\sqrt{1-x^2} \iff \frac{2-t^2}{2} = \sqrt{1-x^2}$$

yield $-tdt = \frac{-x}{\sqrt{1-x^2}}dx \iff xdx = \frac{t(2-t^2)}{2}dt$. Hence,

$$\int_0^1 xu^2(x) dx = \int_0^{\sqrt{2}} \frac{t(2-t^2)}{2} \ln^2 t dt = -\frac{1}{2} \int_0^{\sqrt{2}} t(t^2-2) \ln^2 t dt$$

$$\text{and we obtain } \int_0^1 x(u^2(x) + v^2(x)) dx = \frac{1}{2} \int_{\sqrt{2}}^2 t(t^2-2) \ln^2 t dt - \frac{1}{2} \int_0^{\sqrt{2}} t(t^2-2) \ln^2 t dt =$$

$$\frac{1}{2} \int_0^2 t(t^2-2) \ln^2 t dt - \int_0^{\sqrt{2}} t(t^2-2) \ln^2 t dt.$$

Using integration by parts twice we obtain we obtain

$$\begin{aligned} \int t(t^2-2) \ln^2 t dt &= \left[\begin{array}{l} p' = t^3 - 2t; p = \frac{t^4}{4} - t^2 \\ q = \ln^2 t; q' = \frac{2 \ln t}{t} \end{array} \right] = \\ & \left(\frac{t^4}{4} - t^2 \right) \ln^2 t - \int \left(\frac{t^3}{2} - 2t \right) \ln t dt = \\ & \left(\frac{t^4}{4} - t^2 \right) \ln^2 t - \left(\frac{t^4}{8} - t^2 \right) \ln t + \int \left(\frac{t^3}{8} - t \right) dt = \\ & \left(\frac{t^4}{4} - t^2 \right) \ln^2 t - \left(\frac{t^4}{8} - t^2 \right) \ln t + \left(\frac{t^4}{32} - \frac{t^2}{2} \right). \end{aligned}$$

Hence,

$$\begin{aligned} \int_0^2 t(t^2-2) \ln^2 t dt &= \left(\left(\frac{t^4}{4} - t^2 \right) \ln^2 t - \left(\frac{t^4}{8} - t^2 \right) \ln t + \left(\frac{t^4}{32} - \frac{t^2}{2} \right) \right) \Big|_0^2 = 2 \ln 2 - \frac{3}{2}, \\ \int_0^{\sqrt{2}} t(t^2-2) \ln^2 t dt &= \left(\frac{\sqrt{2}^4}{4} - \sqrt{2}^2 \right) \ln^2 \sqrt{2} - \left(\frac{\sqrt{2}^4}{8} - \sqrt{2}^2 \right) \ln \sqrt{2} + \left(\frac{\sqrt{2}^4}{32} - \sqrt{2}^2 \frac{2}{2} \right) = \\ & \frac{3}{4} \ln 2 - \frac{1}{4} \ln^2 2 - \frac{7}{8} \text{ and, therefore,} \end{aligned}$$

$$\int_0^1 x(u^2(x) + v^2(x)) dx = \frac{1}{2} \left(2 \ln 2 - \frac{3}{2} \right) - \left(\frac{3}{4} \ln 2 - \frac{1}{4} \ln^2 2 - \frac{7}{8} \right) =$$

$$\frac{1}{4} \left(\ln^2 2 + \ln 2 + \frac{1}{2} \right).$$

Since (using integration by parts again)

$$\int_0^1 x \ln^2(2x) dx = \frac{1}{4} \int_0^1 2x \ln^2(2x) \cdot 2 dx = \frac{1}{4} \int_0^2 t \ln^2 t dt = \frac{1}{4} \left(\frac{t^2}{2} \left(\ln^2 t - \ln t + \frac{1}{2} \right) \right)_0^2 =$$
$$\frac{1}{2} \left(\ln^2 2 - \ln 2 + \frac{1}{2} \right) \text{ then } I = \frac{1}{2} \left(\frac{1}{2} \left(\ln^2 2 - \ln 2 + \frac{1}{2} \right) - \frac{1}{4} \left(\ln^2 2 + \ln 2 + \frac{1}{2} \right) \right) =$$
$$\frac{1}{8} \left(\ln^2 2 - 3 \ln 2 + \frac{1}{2} \right) \approx -0.13737.$$