

We evaluate the following integrals:

$$I_k := \int_0^1 x^n (\ln x)^k dx \qquad \int_0^1 x^x dx$$

for $n \geq 0$ and $k \in \mathbb{N}_0$. The first integral will be used to solve the second one. To solve the first integral, use integration by parts to create a recursion:

$$\begin{aligned} I_k &= \int_0^1 x^n (\ln x)^k dx = \left[\frac{x^{n+1}}{n+1} (\ln x)^k \right]_0^1 - \int_0^1 \frac{x^{n+1}}{n+1} k (\ln x)^{k-1} \frac{1}{x} dx \\ &= 0 - \lim_{x \rightarrow 0} \left(\frac{x^{n+1} (\ln x)^k}{n+1} \right) - \frac{k}{n+1} \int_0^1 x^n (\ln x)^{k-1} dx \end{aligned}$$

We can evaluate the limit using L' Hopital's rule:

$$\begin{aligned} \lim_{x \rightarrow 0} \left(\frac{x^{n+1} (\ln x)^k}{n+1} \right) &= \lim_{x \rightarrow 0} \left(\frac{(\ln x)^k}{(n+1)x^{-(n+1)}} \right) = \lim_{x \rightarrow 0} \left(\frac{k(\ln x)^{k-1} \frac{1}{x}}{-(n+1)^2 x^{-(n+2)}} \right) \\ &= \lim_{x \rightarrow 0} \left(\frac{k(\ln x)^{k-1}}{-(n+1)^2 x^{-(n+1)}} \right) \end{aligned}$$

Hence we see that repeated application of L' Hopital's rule will reduce the power of $\ln x$ but keep the denominator $x^{-(n+1)}$ the same. Then, after k applications of L' Hopital's rule, the limit will become $\lim_{x \rightarrow 0} \frac{c}{x^{-(n+1)}}$ for some constant c , but this limit is just 0.

$$\Rightarrow I_k = -\frac{k}{n+1} \int_0^1 x^n (\ln x)^{k-1} dx = -\frac{k}{n+1} I_{k-1}$$

Using this recursion, we have:

$$\begin{aligned} I_0 &= \int_0^1 x^n dx = \frac{1}{n+1} \\ I_1 &= -\frac{1}{n+1} I_0 = -\frac{1}{(n+1)^2} \\ I_2 &= -\frac{2}{n+1} I_1 = \frac{2}{(n+1)^3} \end{aligned}$$

Hence, we deduce that:

$$I_k = \frac{(-1)^k k!}{(n+1)^{k+1}}$$

(this can be proved by induction using the recursion)

We now evaluate the second integral.

$$\int_0^1 x^x dx = \int_0^1 e^{x \ln x} dx = \int_0^1 \sum_{n=0}^{\infty} \frac{(x \ln x)^n}{n!} dx$$

To interchange the sum and integral, it suffices to show $\sum_{n=0}^{\infty} \frac{(x \ln x)^n}{n!}$ converges uniformly. We will use the M-test. Note,

$$\left| \frac{(x \ln x)^n}{n!} \right| = \frac{|x|^n |\ln x|^n}{n!} \leq \frac{|x|^n |x|^n}{n!} = \frac{|x|^{2n}}{n!} \leq \frac{1}{n!} := M_n$$

But $\sum_{n=0}^{\infty} M_n$ converges to e , hence the original sum converges uniformly. Then,

$$\begin{aligned} \int_0^1 \sum_{n=0}^{\infty} \frac{(x \ln x)^n}{n!} dx &= \sum_{n=0}^{\infty} \frac{1}{n!} \int_0^1 (x \ln x)^n dx = \sum_{n=0}^{\infty} \frac{1}{n!} I_n = \sum_{n=0}^{\infty} \frac{1}{n!} \left(\frac{(-1)^n n!}{(n+1)^{n+1}} \right) \\ &= \sum_{n=0}^{\infty} \frac{(-1)^n}{(n+1)^{n+1}} = 1 - \frac{1}{2^2} + \frac{1}{3^3} - \dots \approx 0.783 \end{aligned}$$

In summary, for $n \geq 0$ and $k \in \mathbb{N}_0$,

$$\int_0^1 x^n (\ln x)^k dx = \frac{(-1)^k k!}{(n+1)^{k+1}}$$

$$\int_0^1 x^x dx = \sum_{n=0}^{\infty} \frac{(-1)^n}{(n+1)^{n+1}}$$