Calculus Stewart Ch15 Problem Plus

8. Show that

$$\int_{0}^{\infty} \frac{\arctan \pi x - \arctan x}{x} dx = \frac{\pi}{2} \ln \pi$$

by first expressing the integral as an iterated integral.

Solution:

$$\int_{0}^{\infty} \frac{\arctan \pi x - \arctan x}{x} dx = \int_{0}^{\infty} \int_{1}^{\pi} \frac{1}{1 + x^{2}y^{2}} dy dx = \int_{1}^{\pi} \int_{0}^{\infty} \frac{1}{1 + x^{2}y^{2}} dx dy = \int_{1}^{\pi} \frac{\pi}{2y} dy dx$$

$$= \frac{\pi}{2} \ln \pi$$