Calcul of integral

$$\int_0^{\frac{\pi}{2}} x \ln(\tan(x)) \ dx$$

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0.1 Subject

Calculate the value of the integral proposed by **mathshofo** in **mathlinks** community exactly in this url : Clique here!.

may be my english language are bad but, i thinks that the mathematics formula are very intersting. If there is any intervention sign it.

Thank you:))!.

0.2 Values of some integrals

$$\int_0^{\frac{\pi}{2}} \ln(\cos(x)) \ dx = \int_0^{\frac{\pi}{2}} \ln(\sin(x)) \ dx$$

Proof:

Very easy:

$$\int_0^{\frac{\pi}{2}} \ln(\cos(x)) \ dx = \int_0^{\frac{\pi}{2}} \ln\left(\cos\left(\frac{\pi}{2} - x\right)\right) \ dx = \int_0^{\frac{\pi}{2}} \ln(\sin(x)) \ dx$$

 $\int_0^{\frac{\pi}{2}} \ln(\sin(x)) \ dx = -\frac{\pi}{2} \ln(2)$

Proof:

Put us the integral:

$$I := \int_0^\pi \ln(\sin(x)) \ dx$$

By integration by substitution $t = x - \frac{\pi}{2}$ we got :

$$I = \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \ln(\cos(t)) \ dt = 2 \int_{0}^{\frac{\pi}{2}} \ln(\cos(t)) \ dt = 2 \int_{0}^{\frac{\pi}{2}} \ln(\sin(t)) \ dt$$

Than:

$$\int_0^{\frac{\pi}{2}} \ln(\sin(t)) \ dt = \frac{1}{2}I$$

In other part, by integration by substitution x = 2t, we find :

$$I = 2 \int_0^{\frac{\pi}{2}} \ln(\sin(2t)) \ dt = 2 \int_0^{\frac{\pi}{2}} \ln(2) \ dt + 2 \int_0^{\frac{\pi}{2}} \ln(\cos(t)) \ dt + 2 \int_0^{\frac{\pi}{2}} \ln(\sin(t)) \ dt$$

than:

$$I = \pi \ln(2) + 4 \int_0^{\frac{\pi}{2}} \ln(\sin(t)) dt = \pi \ln(2) + 2I$$

finaly:

$$I = -\pi \ln(2)$$

also:

$$\int_0^{\frac{\pi}{2}} \ln(\sin(t)) \ dt = -\frac{\pi}{2} \ln(2)$$

 $\int_0^{\frac{\pi}{2}} x \ln(\tan(x)) \ dx = 2 \int_0^{\frac{\pi}{2}} \ln(\sin(x)) \ dx + \frac{\pi^2}{4} \ln(2)$

Proof:

That's obvious that:

$$\int_0^{\frac{\pi}{2}} x \ln(\tan(x)) \ dx = \int_0^{\frac{\pi}{2}} x \ln(\sin(x)) \ dx - \int_0^{\frac{\pi}{2}} x \ln(\cos(x)) \ dx$$

And if we considered the integral:

$$\int_0^{\frac{\pi}{2}} x \ln(\cos(x)) dx = \int_0^{\frac{\pi}{2}} \left(\frac{\pi}{2} - x\right) \ln\left(\cos\left(\frac{\pi}{2} - x\right)\right) dx = \frac{\pi}{2} \int_0^{\frac{\pi}{2}} \ln(\sin(x)) dx - \int_0^{\frac{\pi}{2}} x \ln(\sin(x)) dx$$

Than:

$$\int_0^{\frac{\pi}{2}} x \ln(\cos(x)) \ dx = -\frac{\pi^2}{4} \ln(2) - \int_0^{\frac{\pi}{2}} x \ln(\sin(x)) \ dx$$

We concluse:

$$\int_0^{\frac{\pi}{2}} x \ln(\tan(x)) \ dx = 2 \int_0^{\frac{\pi}{2}} x \ln(\sin(x)) \ dx + \frac{\pi^2}{4} \ln(2)$$

Comment:

This last formula prouve us that if we can calculate the integral:

$$\int_0^{\frac{\pi}{2}} x \ln(\sin(x)) \ dx$$

we could easly find the value of the our subject integral:

$$\int_0^{\frac{\pi}{2}} x \ln(\tan(x)) \ dx$$

Calculing than the integral:

$$\int_0^{\frac{\pi}{2}} x \ln(\sin(x)) \ dx$$

The integral

$$\int_0^{\frac{\pi}{2}} x \ln(\sin(x)) \ dx$$

converge and:

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

Proof:

That's clear that the function:

$$f(x) = \ln(\sin(x))$$

are continuous in all $]0,\frac{\pi}{2}]$ and $\lim_{x\to 0^+} f(x)=0$ than we extending f by continuity into $[0,\frac{\pi}{2}]$ prouve that the integral $\int_0^{\frac{\pi}{2}} x \ln(\sin(x)) \ dx$ converge, than by integration by part we found :

$$\int_0^{\frac{\pi}{2}} x \ln(\sin(x)) \ dx = \left[\frac{1}{2} x^2 \ln(\sin(x))\right]_0^{\frac{\pi}{2}} - \frac{1}{2} \int_0^{\frac{\pi}{2}} x^2 \cot(x) \ dx$$

that is:

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

We find a sequence of integrals tow to tow dependant, using this laste integral! we know that for all $x \in]0, \frac{\pi}{2}]$:

$$\cot(x) = i\frac{e^{ix} + e^{-ix}}{e^{ix} - e^{-ix}} = i\left(1 + \frac{2}{e^{2ix} - 1}\right) = i - 2i\sum_{n \ge 0} e^{2inx}$$

than for all $x \in [0, \pi/2]$:

$$x^{2} \cot(x) = x^{2}i - 2i \sum_{n>0} x^{2}e^{2inx} = -x^{2}i - 2i \sum_{n>1} x^{2}e^{2inx}$$

We integrate and using the Dominant Lebesgue theorem we get :

$$\int_0^{\frac{\pi}{2}} x^2 \cot(x) \ dx = -\frac{\pi^3}{24} i - 2i \sum_{n>1} \int_0^{\frac{\pi}{2}} x^2 e^{2inx} \ dx$$

Easly we find that:

$$\int_0^{\frac{\pi}{2}} x^2 e^{2inx} dx = -\frac{1}{8in^3} \int_0^{i\pi n} t^2 e^t dt = -\frac{1}{8in^3} \left[e^t \left(t^2 - 2t + 2 \right) \right]_0^{i\pi n}$$

After some simplifications we get:

$$\int_0^{\frac{\pi}{2}} x^2 e^{2inx} dx = \frac{(-1)^n}{8in} \pi^2 + \frac{(-1)^n}{4n^2} \pi - \frac{(-1)^n}{4in^3} + \frac{1}{4in^3}$$

We substate the different result that we found we get:

$$\int_0^{\frac{\pi}{2}} x^2 \cot(x) \ dx = -\frac{\pi^3}{24} i + \frac{\pi^2}{4} \sum_{n \ge 1} \frac{(-1)^{n-1}}{n^2} - \frac{1}{2} \sum_{n \ge 1} \frac{(-1)^{n-1}}{n^3} - \frac{1}{2} \sum_{n \ge 1} \frac{1}{n^3}$$

we such that:

$$\eta(s) = \sum_{n>1} \frac{(-1)^{n-1}}{n^s} = (1 - 2^{1-s})\zeta(s)$$

than:

$$\int_0^{\frac{\pi}{2}} x^2 \cot(x) dx = -\frac{\pi^3}{24} i + \frac{\pi^2}{4} \ln(2) + i \frac{\pi}{4} \zeta(2) - \frac{3}{8} \zeta(3) - \frac{1}{2} \zeta(3)$$

after a small Simplification, we find finaly:

$$\int_0^{\frac{\pi}{2}} x^2 \cot(x) dx = \frac{\pi^2}{4} \ln(2) - \frac{7}{8} \zeta(3)$$

Other integral:

$$\int_0^{\frac{\pi}{2}} x \ln(\sin(x)) \ dx = -\frac{\pi^2}{8} \ln(2) + \frac{7}{16} \zeta(3)$$

The integral subject is:

$$\int_0^{\frac{\pi}{2}} x \ln(\tan(x)) \ dx = 2 \int_0^{\frac{\pi}{2}} \ln(\sin(x)) \ dx + \frac{\pi^2}{4} \ln(2) = -2 \left(\frac{\pi^2}{8} \ln(2) + \frac{7}{16} \zeta(3) \right) + \frac{\pi^2}{4} \ln(2)$$

Finaly:

$$\int_0^{\frac{\pi}{2}} x \ln(\tan(x)) \ dx = \frac{7}{8} \zeta(3)$$

The end

If there is some remarque sign it and thank you \heartsuit May be my language are bad because in our university we study mathematics using the French language, than i'm sorry for the differents mistakes. S Lahoucine Elaissaoui R