

SOLUTION TO PROBLEM #12127

Problem #12127. Proposed by O. Furdui and A. Sintamarian, Romania. Calculate

$$\int_0^1 \left(\frac{\text{Li}_2(1) - \text{Li}_2(x)}{1-x} \right)^2 dx$$

where $\text{Li}_2(z) = \sum_{k=1}^{\infty} \frac{z^k}{k^2}$ is the dilogarithm function.

Solution by Tewodros Amdeberhan and Victor H. Moll, Tulane University, New Orleans, LA, USA.
It's known that $\text{Li}_2(x) = \int_x^0 \frac{\log(1-t)}{t} dt$. Therefore,

$$\int_0^1 \left(\frac{\text{Li}_2(1) - \text{Li}_2(x)}{1-x} \right)^2 dx = \int_0^1 \frac{1}{(1-x)^2} \left(\int_1^x \frac{\log(1-t)}{t} dt \right)^2 dx$$

may be integrated by parts. Let $u = (\int_1^x \dots)^2$ and $dv = \frac{dx}{(1-x)^2}$ so that

$$\begin{aligned} \int_0^1 \left(\frac{\text{Li}_2(1) - \text{Li}_2(x)}{1-x} \right)^2 dx &= -\text{Li}_2^2(1) + \lim_{x \rightarrow 1^-} \frac{(\int_0^1 \dots)^2}{1-x} - 2 \int_0^1 \frac{\log(1-x)}{x(1-x)} \int_1^x \frac{\log(1-t)}{t} dt dx \\ &= -\text{Li}_2^2(1) - 2 \int_0^1 \left[\frac{\log(1-x)}{x} + \frac{\log(1-x)}{1-x} \right] \int_1^x \frac{\log(1-t)}{t} dt dx \\ &= -\text{Li}_2^2(1) - [\text{Li}_2(1) - \text{Li}_2(x)]^2|_0^1 - 2 \int_0^1 \frac{\log(1-x)}{1-x} \int_1^x \frac{\log(1-t)}{t} dt dx \\ &= -2 \int_0^1 \frac{\log(1-x)}{1-x} \int_1^x \frac{\log(1-t)}{t} dt dx. \end{aligned}$$

Continue with yet another integration by parts $u = \int_1^x \frac{\log(1-t)}{t} dt$ and $dv = \frac{\log(1-x)}{1-x} dx$ so that

$$\begin{aligned} -2 \int_0^1 \frac{\log(1-x)}{1-x} \int_1^x \frac{\log(1-t)}{t} dt dx &= \lim_{x \rightarrow 1^-} \left(\log^2(1-x) \int_1^x \frac{\log(1-t)}{t} dt \right) - \int_0^1 \frac{\log^3(1-x)}{x} dx \\ &= - \int_0^1 \frac{\log^3(1-x)}{x} dx \end{aligned}$$

On the other hand, after a change of variables and a repeated integration by parts, we derive

$$\int_0^1 \frac{\log^3(1-x)}{x} dx = \int_0^1 \frac{\log^3 t}{1-t} dt = \sum_{n \geq 0} \int_0^1 t^n \log^3(1-t) dt = -6 \sum_{n \geq 0} \frac{1}{(n+1)^4}.$$

We conclude with the evaluation $\int_0^1 \left(\frac{\text{Li}_2(1) - \text{Li}_2(x)}{1-x} \right)^2 dx = 6\zeta(4) = \frac{\pi^4}{15}$. \square

Remark. Both limits shown above can be verified by L'hopital's rule.