

PROOF OF FORMULA 4.291.18

$$\int_0^a \frac{\ln(1+ax)}{1+x^2} dx = \frac{1}{2} \tan^{-1} a \ln(1+a^2)$$

The change of variables $x = \tan t$ gives

$$\begin{aligned} \int_0^a \frac{\ln(1+ax)}{1+x^2} dx &= \int_0^u \ln(1+a \tan t) dt \\ &= \int_0^u \ln(\cos t + a \sin t) dt - \int_0^u \ln \cos t dt, \end{aligned}$$

where $u = \tan^{-1} a$.

Now write

$$\cos t + a \sin t = \sqrt{1+a^2} \sin(t+v)$$

where $v = \frac{\pi}{2} - u$. This gives

$$\begin{aligned} \int_0^a \frac{\ln(1+ax)}{1+x^2} dx &= \int_0^u \ln(1+a \tan t) dt \\ &= \int_0^u \ln(\cos t + a \sin t) dt - \int_0^u \ln \cos t dt \\ &= \frac{1}{2} \ln(1+a^2) \tan^{-1} a + \int_0^u \ln \sin(t+v) dt - \int_0^u \ln \cos t dt \end{aligned}$$

and the result follows from the identity

$$\int_0^u \ln \sin(t+v) dt = \int_v^{\pi/2} \ln \sin t dt = \int_0^{\pi/2-v} \ln \cos t dt = \int_0^u \ln \cos t dt.$$