

Double integrals involving π^2 and π^3

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abstract

In this note we give some double integrals involving π^2 and π^3 .

1. Introduction

The numbers $s(n), c(n), n \in \mathbb{N} = \{1, 2, 3, 4, \dots\}$:

$$s(n) = 2 \sin\left(\frac{\pi}{2^{n+1}}\right) = \underbrace{\sqrt{2 - \sqrt{2 + \dots + \sqrt{2}}}}_{n\text{-radicals}} \quad (1)$$

$$c(n) = 2 \cos\left(\frac{\pi}{2^{n+1}}\right) = \underbrace{\sqrt{2 + \sqrt{2 + \dots + \sqrt{2}}}}_{n\text{-radicals}} \quad (2)$$

Examples:

$$s(1) = \sqrt{2}, s(2) = \sqrt{2 - \sqrt{2}}, s(3) = \sqrt{2 - \sqrt{2 + \sqrt{2}}}, s(4) = \sqrt{2 - \sqrt{2 + \sqrt{2 + \sqrt{2}}}} \quad (3)$$

$$c(1) = \sqrt{2}, c(2) = \sqrt{2 + \sqrt{2}}, c(3) = \sqrt{2 + \sqrt{2 + \sqrt{2}}}, c(4) = \sqrt{2 + \sqrt{2 + \sqrt{2 + \sqrt{2}}}} \quad (4)$$

Remark: $\lim_{n \rightarrow \infty} s(n) = 0$, $\lim_{n \rightarrow \infty} c(n) = 2$.

We give double integrals involving $\pi^2, \pi^3, s(n), c(n)$.

2. Double Integrals

For $n \in \mathbb{N} = \{1, 2, 3, 4, \dots\}$:

$$\int_0^1 \int_0^1 \frac{\overbrace{\sqrt{2 - \sqrt{2 + \dots + \sqrt{2}}}}^{n\text{-rad.}} + 2xy}{1 + xy \underbrace{\sqrt{2 - \sqrt{2 + \dots + \sqrt{2}}}}_{n\text{-rad.}} + x^2 y^2} dx dy = \pi^2 \left(\frac{1}{24} + 2^{-n-2} - 2^{-2n-3} \right) \quad (5)$$

$$\int_0^1 \int_0^1 \frac{\overbrace{\sqrt{2+\sqrt{2+\dots+\sqrt{2}}}}^{n-rad.} + 2xy}{1+xy\overbrace{\sqrt{2+\sqrt{2+\dots+\sqrt{2}}}}^{n-rad.} + x^2y^2} dx dy = \pi^2 \left(\frac{1}{6} - 2^{-2n-3} \right) \quad (6)$$

$$\int_0^1 \int_0^1 \frac{\overbrace{\sqrt{2+\sqrt{2+\dots+\sqrt{2}}}}^{n-rad.} - 2xy}{1-xy\overbrace{\sqrt{2+\sqrt{2+\dots+\sqrt{2}}}}^{n-rad.} + x^2y^2} dx dy = \pi^2 \left(\frac{1}{3} - 2^{-n-1} + 2^{-2n-3} \right) \quad (7)$$

$$\int_0^1 \int_0^1 \frac{\overbrace{\sqrt{2-\sqrt{2+\dots+\sqrt{2}}}}^{n-rad.} - 2xy}{1-xy\overbrace{\sqrt{2-\sqrt{2+\dots+\sqrt{2}}}}^{n-rad.} + x^2y^2} dx dy = \pi^2 \left(-\frac{1}{24} + 2^{-n-2} + 2^{-2n-3} \right) \quad (8)$$

$$\int_0^1 \int_0^1 \frac{-\ln(xy)}{1+xy\overbrace{\sqrt{2+\sqrt{2+\dots+\sqrt{2}}}}^{n-rad.} + x^2y^2} dx dy = \frac{\pi^3 2^{-n-1}}{3\overbrace{\sqrt{2-\sqrt{2+\dots+\sqrt{2}}}}^{n-rad.}} (1-2^{-2n-2}) \quad (9)$$

$$\begin{aligned} \int_0^1 \int_0^1 \frac{-\ln(xy)}{1+xy\overbrace{\sqrt{2-\sqrt{2+\dots+\sqrt{2}}}}^{n-rad.} + x^2y^2} dx dy &= \\ &= \frac{\pi^3}{3\overbrace{\sqrt{2+\sqrt{2+\dots+\sqrt{2}}}}^{n-rad.}} \left(\frac{1}{4} - 2^{-2n-2} \right) \left(\frac{3}{2} - 2^{-n-1} \right) \end{aligned} \quad (10)$$

$$\int_0^1 \int_0^1 \frac{-\ln(xy)}{1-xy\overbrace{\sqrt{2+\sqrt{2+\dots+\sqrt{2}}}}^{n-rad.} + x^2y^2} dx dy = \frac{\pi^3 (2^{n+1} - 1)(2^{n+2} - 1)2^{-3n-3}}{3\overbrace{\sqrt{2-\sqrt{2+\dots+\sqrt{2}}}}^{n-rad.}} \quad (11)$$

$$\int_0^1 \int_0^1 \frac{-\ln(xy)}{1-xy\overbrace{\sqrt{2-\sqrt{2+\dots+\sqrt{2}}}}^{n-rad.} + x^2y^2} dx dy = \frac{\pi^3 (2^{2n} - 1)(3 \cdot 2^n + 1)2^{-3n-3}}{3\overbrace{\sqrt{2+\sqrt{2+\dots+\sqrt{2}}}}^{n-rad.}} \quad (12)$$

Examples , $n=4$ in (6) and (9):

$$\int_0^1 \int_0^1 \frac{\sqrt{2+\sqrt{2+\sqrt{2+\sqrt{2}}}} + 2xy}{1+xy\sqrt{2+\sqrt{2+\sqrt{2+\sqrt{2}}}} + x^2y^2} dx dy = \frac{1021\pi^2}{6144} \quad (13)$$

$$\int_0^1 \int_0^1 \frac{-\ln(xy)}{1+xy\sqrt{2+\sqrt{2+\sqrt{2+\sqrt{2}}}} + x^2y^2} dx dy = \frac{341\pi^3}{32768\sqrt{2-\sqrt{2+\sqrt{2+\sqrt{2}}}}} \quad (14)$$

Examples , $n \rightarrow \infty$:

$$\frac{\pi^2}{48} = \int_0^1 \int_0^1 \frac{xy}{1+x^2y^2} dx dy \quad (15)$$

$$\frac{\pi^2}{12} = \int_0^1 \int_0^1 \frac{1}{1+xy} dx dy \quad (16)$$

$$\frac{\pi^2}{6} = \int_0^1 \int_0^1 \frac{1}{1-xy} dx dy \quad (17)$$

$$\frac{\pi^2}{3} = \int_0^1 \int_0^1 \frac{-\ln(xy)}{(1-xy)^2} dx dy \quad (18)$$

$$\frac{\pi^2}{6} = \int_0^1 \int_0^1 \frac{-\ln(xy)}{(1+xy)^2} dx dy \quad (19)$$

$$\frac{\pi^3}{16} = \int_0^1 \int_0^1 \frac{-\ln(xy)}{1+x^2y^2} dx dy \quad (20)$$

References

1. G. Boros and V. Moll, *Irresistible Integrals: Symbolics, Analysis, and Experiments in the Evaluation of Integrals*, Cambridge University Press, Cambridge, 2004.
2. J. Guillera and J. Sondow, *Double Integrals and Infinite Products for some Classical Constants via Analytic Continuations of Lerch's Transcendent*.
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