

An intriguing integral

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Abstract

We study the integral: $I = \int_0^1 \frac{\tan^{-1} x}{(1+x)\sqrt{x(1-x)}} dx$

Introduction

Recall that

$$I = \int_0^1 \frac{\tan^{-1} x}{(1+x)\sqrt{x(1-x)}} dx = \frac{\pi}{\sqrt{2}} \tan^{-1} \left(\frac{\sqrt{2} - \sqrt{\sqrt{2} - 1}}{\sqrt{2} + \sqrt{\sqrt{2} - 1}} \right) \quad (1)$$

$$I = \frac{\pi^2}{4\sqrt{2}} - \frac{\pi}{\sqrt{2}} \tan^{-1} \left(\sqrt{\frac{\sqrt{2} - 1}{2}} \right) = \frac{\pi^2}{4\sqrt{2}} - \frac{\pi}{\sqrt{2}} \sin^{-1}(\sqrt{2} - 1) \quad (2)$$

where

$$\pi = 4 \left(1 - \frac{1}{3} + \frac{1}{5} - \frac{1}{7} + \frac{1}{9} - \dots \right) \quad (3)$$

The Gauss Hypergeometric function is defined by

$$F(a, b, c, x) = \sum_{n=0}^{\infty} \frac{(a)_n (b)_n}{(c)_n n!} x^n, \quad |x| < 1 \quad (4)$$

The Appell hypergeometric function F_1 is defined by

$$F_1(a, b, c, d, x, y) = \sum_{n=0}^{\infty} \sum_{m=0}^{\infty} \frac{(a)_{n+m} (b)_n (c)_m}{(d)_{n+m} n! m!} x^n y^m, \quad |x| < 1, |y| < 1 \quad (5)$$

where $(a)_n = a(a+1)(a+2)\dots(a+n-1)$; $(a)_0 = 1$, See Olver et al., [3].

Some formulas

Entry 1. If $0 < a < 1$, then

$$\begin{aligned}
 & \pi \left(\frac{1}{\sqrt{2}} \tan^{-1} \left(\frac{\sqrt{2} - \sqrt{\sqrt{2} - 1}}{\sqrt{2} + \sqrt{\sqrt{2} - 1}} \right) - \frac{\sqrt{1-a}}{4} \sum_{n=0}^{\infty} \frac{2^{-n} (1-a)^n}{2n+1} \sum_{k=0}^n \binom{2k}{k} 2^{-k} \right) = \\
 & \quad 2\sqrt{a} \sum_{n=0}^{\infty} \sum_{k=0}^{\infty} \sum_{m=0}^{\infty} \frac{(-1)^{n+k} 2^{-2m} a^{2n+k+m+1}}{(2n+1)(4n+2k+2m+3)} \binom{2m}{m} - \\
 & \quad \frac{\sqrt{1-a}}{2} \sum_{n=0}^{\infty} \frac{2^{-n} (1-a)^{n+1}}{2n+3} \sum_{k=0}^{\lfloor n/2 \rfloor} \frac{(-1)^k}{2k+1} \sum_{m=0}^{n-k} 2^{-m} \binom{2m}{m} \binom{n-m+1}{n-2k-m}
 \end{aligned} \tag{6}$$

Entry 2. If $0 < a < 1$, then

$$\begin{aligned}
 & \pi \left(\frac{1}{\sqrt{2}} \tan^{-1} \left(\frac{\sqrt{2} - \sqrt{\sqrt{2} - 1}}{\sqrt{2} + \sqrt{\sqrt{2} - 1}} \right) - \frac{\sqrt{1-a}}{4} \sum_{n=0}^{\infty} \frac{2^{-n} (1-a)^n}{2n+1} \sum_{k=0}^n \binom{2k}{k} 2^{-k} \right) = \\
 & \quad 2\sqrt{a} \sum_{n=0}^{\infty} \frac{(-1)^n a^{n+1}}{2n+3} F\left(\frac{1}{2}, n + \frac{3}{2}, n + \frac{5}{2}, a\right) \sum_{k=0}^{\lfloor n/2 \rfloor} \frac{(-1)^k}{2k+1} - \\
 & \quad \frac{\sqrt{1-a}}{2} \sum_{n=0}^{\infty} \frac{2^{-n} (1-a)^{n+1}}{2n+3} \sum_{k=0}^{\lfloor n/2 \rfloor} \frac{(-1)^k}{2k+1} \sum_{m=0}^{n-k} 2^{-m} \binom{2m}{m} \binom{n-m+1}{n-2k-m}
 \end{aligned} \tag{7}$$

Entry 3. If $0 < a < 1$, then

$$\begin{aligned}
 & \pi \left(\frac{1}{\sqrt{2}} \tan^{-1} \left(\frac{\sqrt{2} - \sqrt{\sqrt{2} - 1}}{\sqrt{2} + \sqrt{\sqrt{2} - 1}} \right) - \frac{\sqrt{1-a}}{4} \sum_{n=0}^{\infty} \frac{2^{-n} (1-a)^n}{2n+1} \sum_{k=0}^n \binom{2k}{k} 2^{-k} \right) = \\
 & \quad 2\sqrt{a} \sum_{n=0}^{\infty} \frac{2^{-2n} a^{n+1}}{2n+3} F\left(1, n + \frac{3}{2}, n + \frac{5}{2}, -a\right) \sum_{k=0}^{\lfloor n/2 \rfloor} \frac{(-1)^k 2^{4k}}{2k+1} \binom{2n-4k}{n-2k} - \\
 & \quad \frac{\sqrt{1-a}}{2} \sum_{n=0}^{\infty} \frac{2^{-n} (1-a)^{n+1}}{2n+3} \sum_{k=0}^{\lfloor n/2 \rfloor} \frac{(-1)^k}{2k+1} \sum_{m=0}^{n-k} 2^{-m} \binom{2m}{m} \binom{n-m+1}{n-2k-m}
 \end{aligned} \tag{8}$$

Entry 4. If $0 < a < 1$, then

$$\begin{aligned} & \pi \left(\frac{1}{\sqrt{2}} \tan^{-1} \left(\frac{\sqrt{2} - \sqrt{\sqrt{2} - 1}}{\sqrt{2} + \sqrt{\sqrt{2} - 1}} \right) - \frac{\sqrt{1-a}}{4} \sum_{n=0}^{\infty} \frac{2^{-n} (1-a)^n}{2n+1} F\left(\frac{1}{2}, n + \frac{1}{2}, n + \frac{3}{2}, 1-a\right) \right) = \\ & \quad 2\sqrt{a} \sum_{n=0}^{\infty} \frac{(-1)^n a^{n+1}}{2n+3} F\left(\frac{1}{2}, n + \frac{3}{2}, n + \frac{5}{2}, a\right) \sum_{k=0}^{\lfloor n/2 \rfloor} \frac{(-1)^k}{2k+1} - \\ & \quad \frac{\sqrt{1-a}}{2} \sum_{n=0}^{\infty} \frac{2^{-n} (1-a)^{n+1}}{2n+3} \sum_{k=0}^{\lfloor n/2 \rfloor} \frac{(-1)^k}{2k+1} \sum_{m=0}^{n-k} 2^{-m} \binom{2m}{m} \binom{n-m+1}{n-2k-m} \end{aligned} \quad (9)$$

Entry 5. If $0 < a < 1$, then

$$\begin{aligned} & \pi \left(\frac{1}{\sqrt{2}} \tan^{-1} \left(\frac{\sqrt{2} - \sqrt{\sqrt{2} - 1}}{\sqrt{2} + \sqrt{\sqrt{2} - 1}} \right) - \right. \\ & \quad \left. \frac{\sqrt{1-a}}{4} \sum_{n=0}^{\infty} \frac{2^{-2n} (1-a)^n}{2n+1} \binom{2n}{n} F\left(1, n + \frac{1}{2}, n + \frac{3}{2}, \frac{1-a}{2}\right) \right) = \\ & \quad 2\sqrt{a} \sum_{n=0}^{\infty} \frac{(-1)^n a^{n+1}}{2n+3} F\left(\frac{1}{2}, n + \frac{3}{2}, n + \frac{5}{2}, a\right) \sum_{k=0}^{\lfloor n/2 \rfloor} \frac{(-1)^k}{2k+1} - \\ & \quad \frac{\sqrt{1-a}}{2} \sum_{n=0}^{\infty} \frac{2^{-n} (1-a)^{n+1}}{2n+3} \sum_{k=0}^{\lfloor n/2 \rfloor} \frac{(-1)^k}{2k+1} \sum_{m=0}^{n-k} 2^{-m} \binom{2m}{m} \binom{n-m+1}{n-2k-m} \end{aligned} \quad (10)$$

Entry 6. If $0 < a < 1$, then

$$\begin{aligned} & \pi \left(\frac{1}{\sqrt{2}} \tan^{-1} \left(\frac{\sqrt{2} - \sqrt{\sqrt{2} - 1}}{\sqrt{2} + \sqrt{\sqrt{2} - 1}} \right) - \right. \\ & \quad \left. \frac{\sqrt{1-a}}{4} \sum_{n=0}^{\infty} \frac{(2-2^{-n})(1-a)^n}{2n+1} F\left(-\frac{1}{2}, n + \frac{1}{2}, n + \frac{3}{2}, 1-a\right) \right) = \\ & \quad 2\sqrt{a} \sum_{n=0}^{\infty} \frac{(-1)^n a^{n+1}}{2n+3} F\left(\frac{1}{2}, n + \frac{3}{2}, n + \frac{5}{2}, a\right) \sum_{k=0}^{\lfloor n/2 \rfloor} \frac{(-1)^k}{2k+1} - \end{aligned} \quad (11)$$

$$\frac{\sqrt{1-a}}{2} \sum_{n=0}^{\infty} \frac{2^{-n} (1-a)^{n+1}}{2n+3} \sum_{k=0}^{\lfloor n/2 \rfloor} \frac{(-1)^k}{2k+1} \sum_{m=0}^{n-k} 2^{-m} \binom{2m}{m} \binom{n-m+1}{n-2k-m}$$

Entry 7. If $0 < a < 1$, then

$$\begin{aligned} & \pi \left(\frac{1}{\sqrt{2}} \tan^{-1} \left(\frac{\sqrt{2} - \sqrt{\sqrt{2}-1}}{\sqrt{2} + \sqrt{\sqrt{2}-1}} \right) - \frac{\sqrt{1-a}}{4} F_1 \left(\frac{1}{2}, 1, \frac{1}{2}, \frac{3}{2}, \frac{1-a}{2}, 1-a \right) \right) = \\ & 2\sqrt{a} \sum_{n=0}^{\infty} \frac{(-1)^n a^{n+1}}{2n+3} F_1 \left(\frac{1}{2}, n + \frac{3}{2}, n + \frac{5}{2}, a \right) \sum_{k=0}^{\lfloor n/2 \rfloor} \frac{(-1)^k}{2k+1} - \\ & \frac{\sqrt{1-a}}{2} \sum_{n=0}^{\infty} \frac{2^{-n} (1-a)^{n+1}}{2n+3} \sum_{k=0}^{\lfloor n/2 \rfloor} \frac{(-1)^k}{2k+1} \sum_{m=0}^{n-k} 2^{-m} \binom{2m}{m} \binom{n-m+1}{n-2k-m} \end{aligned} \quad (12)$$

Entry 8. If $0 < a < 1$, then

$$\begin{aligned} & \pi \left(\frac{1}{\sqrt{2}} \tan^{-1} \left(\frac{\sqrt{2} - \sqrt{\sqrt{2}-1}}{\sqrt{2} + \sqrt{\sqrt{2}-1}} \right) - \frac{\sqrt{1-a}}{4} F_1 \left(\frac{1}{2}, 1, \frac{1}{2}, \frac{3}{2}, \frac{1-a}{2}, 1-a \right) \right) = \\ & 2\sqrt{a} \sum_{n=0}^{\infty} \frac{(-1)^n a^{2n+1}}{(2n+1)(4n+3)} F_1 \left(2n + \frac{3}{2}, 1, \frac{1}{2}, 2n + \frac{5}{2}, -a, a \right) - \\ & \frac{\sqrt{1-a}}{2} \sum_{n=0}^{\infty} \frac{2^{-n} (1-a)^{n+1}}{2n+3} \sum_{k=0}^{\lfloor n/2 \rfloor} \frac{(-1)^k}{2k+1} \sum_{m=0}^{n-k} 2^{-m} \binom{2m}{m} \binom{n-m+1}{n-2k-m} \end{aligned} \quad (13)$$

Entry 9. If $0 < a < 1$, then

$$\begin{aligned} & \pi \left(\frac{1}{\sqrt{2}} \tan^{-1} \left(\frac{\sqrt{2} - \sqrt{\sqrt{2}-1}}{\sqrt{2} + \sqrt{\sqrt{2}-1}} \right) - \frac{\sqrt{1-a}}{4} F_1 \left(\frac{1}{2}, 1, \frac{1}{2}, \frac{3}{2}, \frac{1-a}{2}, 1-a \right) \right) = \\ & 2\sqrt{a} \sum_{n=0}^{\infty} \frac{(-1)^n a^{2n+1}}{(2n+1)(4n+3)} F_1 \left(2n + \frac{3}{2}, 1, \frac{1}{2}, 2n + \frac{5}{2}, -a, a \right) - \\ & \sqrt{1-a} \sum_{n=0}^{\infty} \frac{(-1)^n 2^{-2n-1} (1-a)^{2n+1}}{(2n+1)(4n+3)} F_1 \left(2n + \frac{3}{2}, 2n+2, \frac{1}{2}, 2n + \frac{5}{2}, \frac{1-a}{2}, 1-a \right) \end{aligned} \quad (14)$$

Entry 10. If $0 < a < 1$, then

$$\begin{aligned}
& \pi \left(\frac{1}{\sqrt{2}} \tan^{-1} \left(\frac{\sqrt{2} - \sqrt{\sqrt{2} - 1}}{\sqrt{2} + \sqrt{\sqrt{2} - 1}} \right) - \frac{\sqrt{1-a}}{4} F_1 \left(\frac{1}{2}, 1, \frac{1}{2}, \frac{3}{2}, \frac{1-a}{2}, 1-a \right) \right) = \\
& 2\sqrt{a} \sum_{n=0}^{\infty} \frac{(-1)^n a^{2n+1}}{(2n+1)(4n+3)} F_1 \left(2n + \frac{3}{2}, 1, \frac{1}{2}, 2n + \frac{5}{2}, -a, a \right) - \frac{\sqrt{1-a}}{2} \\
& \sum_{n=0}^{\infty} \frac{2^{-2n} (1-a)^{n+1}}{2n+3} \sum_{k=0}^{\lfloor n/2 \rfloor} \frac{(-1)^k 2^{2k}}{2k+1} \binom{2n-4k}{n-2k} F_1 \left(2k+2, n + \frac{3}{2}, n + \frac{5}{2}, \frac{1-a}{2} \right)
\end{aligned} \tag{15}$$

Entry 11. If $0 < a < 1$, then

$$\begin{aligned}
& \pi \left(\frac{1}{\sqrt{2}} \tan^{-1} \left(\frac{\sqrt{2} - \sqrt{\sqrt{2} - 1}}{\sqrt{2} + \sqrt{\sqrt{2} - 1}} \right) - \frac{\sqrt{1-a}}{4} F_1 \left(\frac{1}{2}, 1, \frac{1}{2}, \frac{3}{2}, \frac{1-a}{2}, 1-a \right) \right) = \\
& 2\sqrt{a} \sum_{n=0}^{\infty} \frac{(-1)^n a^{2n+1}}{(2n+1)(4n+3)} F_1 \left(2n + \frac{3}{2}, 1, \frac{1}{2}, 2n + \frac{5}{2}, -a, a \right) - \\
& \frac{\sqrt{1-a}}{2} \sum_{n=0}^{\infty} \frac{2^{-n} (1-a)^{n+1}}{2n+3} F_1 \left(\frac{1}{2}, n + \frac{3}{2}, n + \frac{5}{2}, 1-a \right) \sum_{k=0}^{\lfloor n/2 \rfloor} \frac{(-1)^k}{2k+1} \binom{n+1}{n-2k}
\end{aligned} \tag{16}$$

Endnote

$$\begin{aligned}
& \int_0^1 \frac{1}{\sqrt{1-x^2}} \left(\frac{1}{3-x} \tan^{-1} \left(\frac{1-x}{2} \right) + \frac{1}{3+x} \tan^{-1} \left(\frac{1+x}{2} \right) \right) dx = \\
& \frac{\pi}{2\sqrt{2}} \tan^{-1} \left(\frac{\sqrt{2} - \sqrt{\sqrt{2} - 1}}{\sqrt{2} + \sqrt{\sqrt{2} - 1}} \right)
\end{aligned} \tag{17}$$

$$\int_1^{\infty} \frac{\tan^{-1} x}{(x+1)\sqrt{x-1}} dx = \frac{\pi^2}{2\sqrt{2}} - \frac{\pi}{\sqrt{2}} \tan^{-1} \left(\frac{\sqrt{2} - \sqrt{\sqrt{2} - 1}}{\sqrt{2} + \sqrt{\sqrt{2} - 1}} \right) \tag{18}$$

$$\int_0^1 \frac{\tan^{-1} x}{\sqrt{x(1-x)}} dx = \frac{\pi^2}{4} - \pi \tan^{-1} \left(\frac{\sqrt{2} - \sqrt{\sqrt{2}-1}}{\sqrt{2} + \sqrt{\sqrt{2}-1}} \right) \quad (19)$$

$$\int_0^1 \frac{1}{\sqrt{x(1-x)}} \tan^{-1} \left(\frac{1}{1-x+x^2} \right) dx = \frac{\pi^2}{2} - 2\pi \tan^{-1} \left(\frac{\sqrt{2} - \sqrt{\sqrt{2}-1}}{\sqrt{2} + \sqrt{\sqrt{2}-1}} \right) \quad (20)$$

$$\int_0^{\pi/2} \tan^{-1} \left(\frac{1}{1 - \sin^2 x + \sin^4 x} \right) dx = \frac{\pi^2}{4} - \pi \tan^{-1} \left(\frac{\sqrt{2} - \sqrt{\sqrt{2}-1}}{\sqrt{2} + \sqrt{\sqrt{2}-1}} \right) \quad (21)$$

$$\int_0^{\pi/2} \tan^{-1}(1 - \sin^2 x + \sin^4 x) dx = \pi \tan^{-1} \left(\frac{\sqrt{2} - \sqrt{\sqrt{2}-1}}{\sqrt{2} + \sqrt{\sqrt{2}-1}} \right) \quad (22)$$

$$8\pi - 64 \tan^{-1} \left(\frac{\sqrt{2} - \sqrt{\sqrt{2}-1}}{\sqrt{2} + \sqrt{\sqrt{2}-1}} \right) = \sum_{n=0}^{\infty} 2^{-5n} \binom{2n+2}{n+1} \sum_{k=0}^{\lfloor n/2 \rfloor} \frac{(-1)^k}{2k+1} \binom{n}{n-2k} \quad (23)$$

References

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- [3] Olver, F.W.J., et al., *NIST Handbook of Mathematical Functions*, Cambridge University Press, 2010.