

A DEFINITE INTEGRAL

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THEOREM: *If n and r are non-negative integers, where $r < n$, then*

$$(r + 1) K(r) = (-1)^{n-1} (n - r) K(n - r - 1)$$

where

$$K(r) = \int_0^1 \frac{1}{u} (\log u)^r \left\{ \log \left(\frac{1+u}{1-u} \right) \right\}^{n-r} du$$

Proof: Integration by parts, gives

$$\begin{aligned} K(r) &= - \int_0^1 \log u \left(\log \frac{1+u}{1-u} \right)^{n-r} \frac{r (\log u)^{r-1}}{u} du \\ &- \int_0^1 (\log u) (\log u)^r \left(\log \frac{1+u}{1-u} \right)^{n-r-1} (n-r) \left(\frac{1-u}{1+u} \right) \frac{2}{(1-u)^2} du \\ &= -r K(r) - 2(n-r) \int_1^0 \left(\log \frac{1-x}{1+x} \right)^{r+1} \left(\log \frac{1}{x} \right)^{n-r-1} \frac{(1+x)^2}{4x} \left(\frac{-2}{(1+x)^2} \right) dx \end{aligned}$$

by means of the substitution $u = \frac{1-x}{1+x}$.

Hence

$$K(r) = -r K(r) - (-1)^n (n - r) K(n - r - 1)$$

Corollary. If n is an even positive integer, then

$$\int_0^1 \frac{1}{u} \left[\left\{ \log u + \log \frac{1+u}{1-u} \right\}^n - (\log u)^n \right] du = 0.$$

(See *American Mathematical Monthly*, November 1938.)

Correction to a previous paper. My paper "A remark on $g(n)$ " in these *Proceedings* for January 1939 contains some trivial blunders, but the whole argument is rendered correct by replacing " $\epsilon = \frac{1}{100}$ " by " $\epsilon = \frac{1}{200}$ ". When this change is made the argument reads correctly.