POW 2019-06

2017xxxx Keonwoo Kim

There are several available proofs. (In proofs shown below, many integrals are defined improperly or as the Lebesgue integral without explicit notations, and ε and $\tilde{\varepsilon}$ are assumed to be a (small) positive real. Also, **Lemma**s are gathered at the end of this document.)

Proof 1 (Everyone might have tried this). Let

$$I = \int_0^{\pi/2} \log\left(2\cos x\right) \, dx.$$

Note that $\cos\left(\frac{\pi}{2}-x\right)=\sin x$, hence substituting with $t=\frac{\pi}{2}-x$, we have

$$I = \int_{\pi/2}^{0} \log \left(2\cos\left(\frac{\pi}{2} - t\right) \right) \cdot (-1) \, dt = \int_{0}^{\pi/2} \log \left(2\sin t \right) \, dt. \tag{\dagger}$$

Therefore,

$$2I = I + I$$

$$= \int_0^{\pi/2} \log(2\cos x) \, dx + \int_0^{\pi/2} \log(2\sin x) \, dx$$

$$= \int_0^{\pi/2} \log(4\sin x \cos x) \, dx$$

$$= \int_0^{\pi/2} \log(2\sin(2x)) \, dx$$

$$= \frac{1}{2} \int_0^{\pi} \log(2\sin u) \, du \qquad (u = 2x)$$

Note that $\sin u$ is symmetric about the vertical line $x = \frac{\pi}{2}$. Hence

$$\frac{1}{2} \int_0^{\pi} \log(2\sin u) \ du = \int_0^{\pi/2} \log(2\sin u) \ du = I.$$

Because 2I = I, we get I = 0.

Proof 2 (With a product of sines). We have (†). By **Lemma 1**,

$$I = \lim_{\varepsilon \searrow 0} \int_{\varepsilon}^{\pi/2} \log(2\sin x) \ dx = \lim_{n \to \infty} \frac{\pi}{n} \sum_{j=1}^{n-1} \log\left(2\sin\left(\frac{j\pi}{n}\right)\right).$$

Also, there is a famous identity (**Lemma 2**):

$$\prod_{j=1}^{n-1} \sin\left(\frac{j\pi}{n}\right) = \frac{n}{2^{n-1}}.$$

Therefore,

$$I = \lim_{n \to \infty} \frac{\pi}{n} \sum_{j=1}^{n-1} \log \left(2 \sin \left(\frac{j\pi}{n} \right) \right)$$

$$= \lim_{n \to \infty} \frac{\pi}{n} \log \left(2^{n-1} \prod_{j=1}^{n-1} \sin \left(\frac{j\pi}{n} \right) \right)$$

$$= \lim_{n \to \infty} \frac{\pi}{n} \log n = 0.$$

Furthermore, there is another way to represent this integral. Note that $\log |\cos x|$ is an antiderivative of $\tan x$, and $\cos x$ is positive on $\left[0, \frac{\pi}{2} - \varepsilon\right]$. Thus,

$$\log(\cos x) = -\int_0^x \tan t \, dt, \qquad \therefore I = \lim_{\varepsilon \searrow 0} \int_0^{\pi/2 - \varepsilon} \left(\log 2 - \int_0^x \tan t \, dt \right) dx.$$

By exchanging two integral signs¹,

$$I = \lim_{\varepsilon \searrow 0} \int_0^{\pi/2 - \varepsilon} \left(\log 2 - \int_t^{\pi/2 - \varepsilon} \tan t \, dx \right) dt = \frac{\pi \log 2}{2} - \lim_{\varepsilon \searrow 0} \int_0^{\pi/2 - \varepsilon} \left(\frac{\pi}{2} - t \right) \tan t \, dt.$$

Also, by substituting $x = \frac{\pi}{2} - t$, we have

$$I_1 := \lim_{\varepsilon \searrow 0} \int_0^{\pi/2 - \varepsilon} \left(\frac{\pi}{2} - t \right) \tan t \, dt = \lim_{\varepsilon \searrow 0} \int_{\varepsilon}^{\pi/2} t \cot t \, dt.$$

So, it suffices to show $I_1 = (\pi \log 2)/2$.

¹ Tonelli's theorem works since tan t is positive; see, for instance, [1, 2.37].

Proof 3 (Using the Leibniz integral rule). Define an integral with a parameter ξ as follows:

$$I(\xi) = \int_0^{\pi/2} f(\xi, x) dx$$
 where $f(\xi, x) = \frac{\tan^{-1}(\xi \tan x)}{\tan x}$.

Then, we have I(0) = 0 and $I(1) = \lim_{\xi \nearrow 1} I(\xi) = I_1$. Using the Leibniz integral rule on $R = \{(x,y) : \varepsilon \le x \le \frac{\pi}{2} - \tilde{\varepsilon}, \ 0 \le y \le x\}$, since f and

$$\frac{\partial}{\partial \xi} f(\xi, x) = \frac{1}{(\xi \tan x)^2 + 1}$$

are continuous on a region containing R,

$$\frac{\partial}{\partial \xi} \int_{\varepsilon}^{\pi/2-\tilde{\varepsilon}} f(\xi, x) \, dx = \int_{\varepsilon}^{\pi/2-\tilde{\varepsilon}} \frac{\partial}{\partial \xi} f(\xi, x) \, dx$$
$$= \int_{\varepsilon}^{\pi/2-\tilde{\varepsilon}} \frac{1}{(\xi \tan x)^2 + 1} \, dx.$$

Calculating the integral, $(0 < \xi < 1)$

$$\int \frac{1}{(\xi \tan x)^2 + 1} dx = \int \frac{1}{(u^2 + 1)(\xi^2 u^2 + 1)} du \qquad (u = \tan x)$$

$$= \frac{1}{\xi^2 - 1} \left(\int \frac{\xi^2}{\xi^2 u^2 + 1} du - \int \frac{1}{u^2 + 1} du \right) \quad \text{(partial fraction)}$$

$$= \frac{\xi \tan^{-1} (\xi \tan x) - x}{\xi^2 - 1} + C.$$

Thus,

$$\frac{\partial}{\partial \xi} \int_{\varepsilon}^{\pi/2-\tilde{\varepsilon}} f(\xi, x) \, dx = \frac{\xi \tan^{-1} (\xi \tan x) - x}{\xi^2 - 1} \Big|_{\varepsilon}^{\pi/2-\tilde{\varepsilon}}$$
$$= \frac{\xi \tan^{-1} (\xi \tan (\frac{\pi}{2} - \tilde{\varepsilon})) - \xi \tan^{-1} (\xi \tan \varepsilon) - \frac{\pi}{2} + \varepsilon + \tilde{\varepsilon}}{\xi^2 - 1}.$$

Note that the limit of the above converges uniformly to $(\xi \pi/2 - \pi/2)/(\xi^2 - 1) = \pi/(2(\xi + 1))$ as $\varepsilon, \tilde{\varepsilon} \to 0$. Therefore, we can exchange the limit and the differentiation²:

$$\frac{\pi}{2(\xi+1)} = \lim_{\varepsilon,\tilde{\varepsilon}\to 0} \frac{\partial}{\partial \xi} \, \int_{\varepsilon}^{\pi/2-\tilde{\varepsilon}} f(\xi,x) \, dx = \frac{\partial}{\partial \xi} \, \lim_{\varepsilon,\tilde{\varepsilon}\to 0} \int_{\varepsilon}^{\pi/2-\tilde{\varepsilon}} f(\xi,x) \, dx = \frac{\partial}{\partial \xi} \, I(\xi).$$

Now, by the fundamental theorem of calculus,

$$I(\xi) = I(\xi) - I(0) = \int_0^{\xi} \frac{\pi}{2(\zeta + 1)} d\zeta = \frac{\pi}{2} \log(\xi + 1), \qquad \therefore I(1) = \frac{\pi}{2} \log 2.$$

²See, e.g., [2, Theorem 7.17].

Proof 4 (Using the Riemann-Lebesgue lemma). By a simple summation of sines (**Lemma 3**), we have the following:

$$\sum_{n=0}^{N} 2\sin(2nx) = \cot x - \frac{\cos((2N+1)x)}{\sin x}.$$

Thus,

$$\int_0^{\pi/2} x \cot x \, dx = 2 \sum_{n=0}^N \int_0^{\pi/2} x \sin(2x) + \int_0^{\pi/2} x \frac{\cos((2N+1)x)}{\sin x} \, dx.$$

Note that

$$\frac{\cos((2N+1)x)}{\sin x} = \cot x \cos(2Nx) - \sin(2Nx)$$

whence

$$\int_0^{\pi/2} x \frac{\cos((2N+1)x)}{\sin x} dx = \int_0^{\pi/2} x \cot x \cos(2Nx) dx - \int_0^{\pi/2} x \sin(2Nx) dx.$$

Here, the RHS converges to 0 as $N \to \infty$ by the Riemann–Lebesgue lemma. Consequently,

$$\int_0^{\pi/2} x \cot x \, dx = 2 \sum_{n=0}^{\infty} \int_0^{\pi/2} x \sin(2nx) \, dx = \sum_{n=0}^{\infty} \frac{(-1)^{n-1} \pi}{2n} = \frac{\pi \log 2}{2}.$$

Lemmas

Lemma 1 (convergence of Riemann sums for improper integrals for a monotone function). Let f be a real-valued monotone function defined on a half-open interval. Suppose, $wlog, f: (0,1] \to \mathbb{R}$ is nonnegative and decreasing. $(O/w, consider\ C - f(kx))$ for an appropriate constant C and k.) Suppose further that there is a singularity at x = 0, but f is Riemann integrable on [c,1] for all $0 < c \le 1$ and the improper integral is convergent:

$$\int_0^1 f(x) \, dx = \lim_{c \searrow 0} \int_c^1 f(x) \, dx < \infty.$$

Moreover, assume $x f(x) \to 0$ as $x \searrow 0$. Then we have:

$$\frac{1}{n}\sum_{k=1}^{n}f\left(\frac{k}{n}\right) = \int_{0}^{1}f(x)\,dx.$$

Proof. Since f is decreasing,

$$\frac{1}{n} f\left(\frac{k}{n}\right) \ge \int_{k/n}^{(k+1)/n} f(x) \, dx \ge \frac{1}{n} f\left(\frac{k+1}{n}\right)$$

so that

$$\frac{1}{n}\sum_{k=1}^{n-1}f\left(\frac{k}{n}\right) \ge \int_{1/n}^{1}f(x)\,dx \ge \frac{1}{n}\sum_{k=2}^{n}f\left(\frac{k}{n}\right),$$

which implies

$$\int_{1/n}^{1} f(x) \, dx + \frac{1}{n} f(1) \le \frac{1}{n} \sum_{k=1}^{n} f\left(\frac{k}{n}\right) \le \int_{1/n}^{1} f(x) \, dx + \frac{1}{n} f\left(\frac{1}{n}\right).$$

Since f(1)/n and f(1/n)/n tend to 0 by the assumptions, by the squeeze theorem,

$$\lim_{n \to \infty} \frac{1}{n} \sum_{k=1}^{n} f\left(\frac{k}{n}\right) = \lim_{n \to \infty} \int_{1/n}^{1} f(x) dx \int_{0}^{1} f(x) dx. \qquad \Box$$

Lemma 2.

$$\prod_{i=1}^{n-1} \sin\left(\frac{j\pi}{n}\right) = \frac{n}{2^{n-1}}.$$

Proof. Consider a root of unity $\zeta = e^{i 2\pi/n}$. Note that

$$|1 - \zeta^k| = \left| 1 - \cos \frac{2k\pi}{n} + i \sin \frac{2k\pi}{n} \right| = \sqrt{2 - 2\cos \frac{2k\pi}{n}} = 2\sin \frac{k\pi}{n}.$$

Note that

$$1 + z + \dots + z^{n-1} = \frac{z^n - 1}{z - 1} = \prod_{k=1}^{n-1} (z - \zeta^k).$$

Evaluating the limit as $z \to 1$,

$$n = \prod_{k=1}^{n-1} (1 - \zeta^k), \qquad \therefore n = |n| = \prod_{k=1}^{n-1} |1 - \zeta^k| = 2^{n-1} \sin \frac{k\pi}{n}.$$

Lemma 3.

$$\sum_{n=0}^{N} 2\sin(2nx) = \cot x - \frac{\cos((2N+1)x)}{\sin x}.$$

Proof. When N=0, both sides are the same with 0. Also, an identity

$$2\sin(2Nx) = \frac{\cos((2N-1)x) - \cos((2N+1)x)}{\sin x}$$

completes the induction step:

$$\sum_{n=0}^{N} 2\sin(2nx) = \sum_{n=0}^{N-1} 2\sin(2nx) + 2\sin(2Nx)$$

$$= \left(\cot x - \frac{\cos((2N-1)x)}{\sin x}\right) + \left(\frac{\cos((2N-1)x) - \cos((2N+1)x)}{\sin x}\right)$$

$$= \cot x - \frac{\cos((2N+1)x)}{\sin x}$$

References

- [1] Folland, G. B. 1999. Real analysis: Modern techniques and their applications. New York: Wiley.
- [2] Rudin, W. 1964. Principles of mathematical analysis. McGraw-Hill.