

Solution to Problem 1053.

We start with the gamma function and use the substitution  $t = ru$ ,

$$\begin{aligned}\Gamma(x) &= \int_0^\infty t^{x-1} e^{-t} dt \\ &= \int_0^\infty (ru)^{x-1} e^{-ru} r du \\ &= r^x \int_0^\infty u^{x-1} e^{-ru} du\end{aligned}$$

Equivalently,

$$\Gamma(x) \frac{1}{r^x} = \int_0^\infty u^{x-1} e^{-ru} du$$

Multiply the last expression by  $(-1)^{r-1}$  on both sides,

$$\Gamma(x) \frac{(-1)^{r-1}}{r^x} = (-1)^{r-1} \int_0^\infty u^{x-1} e^{-ru} du$$

Summing the above expression gives

$$\begin{aligned}\Gamma(x) \sum_{r=1}^\infty \frac{(-1)^{r-1}}{r^x} &= \sum_{r=1}^\infty (-1)^{r-1} \int_0^\infty u^{x-1} e^{-ru} du \\ &= \int_0^\infty u^{x-1} \sum_{r=1}^\infty (-1)^{r-1} e^{-ru} du\end{aligned}$$

Since  $\sum_{r=1}^\infty \frac{(-1)^{r-1}}{r^x} = (1 - 2^{1-x}) \sum_{r=1}^\infty \frac{1}{r^x} = (1 - 2^{1-x}) \zeta(x)$  and  $\sum_{r=1}^\infty (-1)^{r-1} e^{-ru} = \frac{1}{1 + e^u}$ , we have

$$\int_0^\infty \frac{u^{x-1}}{1 + e^u} du = (1 - 2^{1-x}) \Gamma(x) \zeta(x)$$

Our problem asks for two special cases of the above integral, namely,  $x = 2$  and  $x = 4$ . For  $x = 2$ ,

$$\begin{aligned}\int_0^\infty \frac{u}{1 + e^u} du &= (1 - 2^{1-2}) \Gamma(2) \zeta(2) \\ &= \left(\frac{1}{2}\right) (1!) \left(\frac{\pi^2}{6}\right) \\ &= \frac{\pi^2}{12}.\end{aligned}$$

For  $x = 4$ ,

$$\begin{aligned}\int_0^\infty \frac{u^3}{1+e^u} du &= (1-2^{1-4})\Gamma(4)\zeta(4) \\ &= \left(\frac{7}{8}\right)(3!)\left(\frac{\pi^4}{90}\right) \\ &= \frac{7\pi^4}{120}.\end{aligned}$$

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Gradshteyn and Ryzhik give two general forms of the above

$$\int_0^\infty \frac{x^{2n-1}}{e^{px}+1} dx = (1-2^{1-2n}) \left(\frac{2\pi}{p}\right)^{2n} \frac{|B_{2n}|}{4n}$$

where  $B_{2n}$  is the Bernoulli number. And

$$\int_0^\infty \frac{x^{n-1}e^{-px}}{1+e^x} dx = (n-1)! \sum_{k=1}^\infty \frac{(-1)^{k-1}}{(p+k)^n}.$$

References:

1. Havil, J. *Gamma Exploring Euler's Constant*, pp. 59-60; Princeton University Press, 2003.
2. Gradshteyn I.S. and Ryzhik I.M., *Table of Integrals, Series, and Products* 6th Ed., p. 349; Academic Press, 2000.