

Solution (#1422) Firstly note

$$\begin{aligned}
 \int_{x=0}^{x=\infty} \frac{dx}{(1+y)(1+x^2y)} &= \frac{1}{(1+y)} \int_{x=0}^{x=\infty} \frac{dx}{(1+x^2y)} \\
 &= \frac{1}{(1+y)} \int_{u=0}^{u=\pi/2} \frac{\frac{1}{\sqrt{y}} \sec^2 u \, du}{(1+\tan^2 u)} \quad [x = \frac{1}{\sqrt{y}} \tan u] \\
 &= \frac{\pi}{2(1+y)\sqrt{y}}.
 \end{aligned}$$

Now

$$\begin{aligned}
 \frac{\pi}{2} \int_{x=0}^{x=\infty} \frac{dy}{(1+y)\sqrt{y}} &= \frac{\pi}{2} \int_{x=0}^{x=\infty} \frac{2t \, dt}{(1+t^2)t} \quad [y = t^2] \\
 &= \pi \int_{x=0}^{x=\infty} \frac{dt}{(1+t^2)} \\
 &= \pi [\tan^{-1} t]_0^\infty \\
 &= \frac{\pi^2}{2}.
 \end{aligned}$$

Now swapping the order of integration as in #1329, we see by partial fractions that

$$\begin{aligned}
 \int_{y=0}^{y=\infty} \frac{dy}{(1+y)(1+x^2y)} &= \frac{1}{1-x^2} \int_{y=0}^{y=\infty} \left(\frac{1}{1+y} - \frac{x^2}{1+x^2y} \right) dy \\
 &= \frac{1}{1-x^2} [\ln(1+y) - \ln(1+x^2y)]_0^\infty \\
 &= \frac{1}{1-x^2} \left[\ln \left(\frac{1+y}{1+x^2y} \right) \right]_0^\infty \\
 &= \frac{1}{1-x^2} (\ln x^{-2} - \ln 1) \\
 &= \frac{2 \ln x}{x^2 - 1}.
 \end{aligned}$$

Hence, equating the two answers, we have

$$\int_{x=0}^{x=\infty} \frac{2 \ln x}{x^2 - 1} dx = \frac{\pi^2}{2}$$

and so

$$\int_{x=0}^{x=\infty} \frac{\ln x}{x^2 - 1} dx = \frac{\pi^2}{4}.$$