

Evaluate the integral: $I = \int_0^1 \frac{\Psi\left(x + \frac{3}{2}\right) - \Psi\left(x - \frac{1}{2}\right)}{x} dx$

We have $\Gamma\left(\frac{3}{2} + x\right) \Gamma\left(\frac{3}{2} - x\right) = \Gamma\left(1 + \left(\frac{1}{2} + x\right)\right) \Gamma\left(1 + \left(\frac{1}{2} - x\right)\right)$

$\Gamma\left(\frac{3}{2} + x\right) \Gamma\left(\frac{3}{2} - x\right) = \left(\frac{1}{2} + x\right) \Gamma\left(\frac{1}{2} + x\right) \left(\frac{1}{2} - x\right) \Gamma\left(\frac{1}{2} - x\right)$, then we get:

$\Gamma\left(\frac{3}{2} + x\right) \Gamma\left(\frac{3}{2} - x\right) = \left(\frac{1}{2} + x\right) \left(\frac{1}{2} - x\right) \left[\Gamma\left(\frac{1}{2} + x\right) \Gamma\left(\frac{1}{2} - x\right)\right]$

$\Gamma\left(\frac{3}{2} + x\right) \Gamma\left(\frac{3}{2} - x\right) = \left(\frac{1}{4} - x^2\right) \left[\frac{\pi}{\cos(\pi x)}\right] = \left(\frac{1}{4} - x^2\right) \pi \sec(\pi x)$, apply $\ln$ to both sides, we get:

$\ln \Gamma\left(\frac{3}{2} + x\right) + \ln \Gamma\left(\frac{3}{2} - x\right) = \ln\left(\frac{1}{4} - x^2\right) + \ln \pi + \ln \sec(\pi x)$, derive both sides w.r.t x , we get:

$$\frac{\Gamma'\left(\frac{3}{2} + x\right)}{\Gamma\left(\frac{3}{2} + x\right)} - \frac{\Gamma'\left(\frac{3}{2} - x\right)}{\Gamma\left(\frac{3}{2} - x\right)} = -\frac{2x}{\frac{1}{4} - x^2} + \frac{\pi \sec(\pi x) \tan(\pi x)}{\sec(\pi x)}; \text{ then we get:}$$

$$\Psi\left(\frac{3}{2} + x\right) - \Psi\left(\frac{3}{2} - x\right) = \pi \tan(\pi x) - \frac{8x}{1 - 4x^2} \dots (1)$$

We have $\ln \Gamma(x) + \ln \Gamma(1 - x) = \ln \pi - \ln \sin(\pi x)$, by deriving both sides w.r.t x , we get:

$$\frac{\Gamma'(x)}{\Gamma(x)} - \frac{\Gamma'(1 - x)}{\Gamma(1 - x)} = -\pi \frac{\cos(\pi x)}{\sin(\pi x)} \Rightarrow \frac{\Gamma'(x)}{\Gamma(x)} - \frac{\Gamma'(1 - x)}{\Gamma(1 - x)} = -\pi \cot(\pi x)$$

With $\frac{\Gamma'(x)}{\Gamma(x)} = \Psi(x)$ and $\frac{\Gamma'(1 - x)}{\Gamma(1 - x)} = \Psi(1 - x)$; so $\Psi(x) - \Psi(1 - x) = -\pi \cot(\pi x)$

So replacing x by $x - \frac{1}{2}$, we get:

$$\Psi\left(x - \frac{1}{2}\right) - \Psi\left(1 - \left(x - \frac{1}{2}\right)\right) = \Psi\left(x - \frac{1}{2}\right) - \Psi\left(\frac{3}{2} - x\right) = -\pi \cot\left(\pi\left(x - \frac{1}{2}\right)\right); \text{ then}$$

$$\Psi\left(\frac{3}{2} - x\right) - \Psi\left(x - \frac{1}{2}\right) = \pi \frac{\cos\left(\pi x - \frac{\pi}{2}\right)}{\sin\left(\pi x - \frac{\pi}{2}\right)} = \frac{\pi \sin(\pi x)}{-\pi \cos(\pi x)} = -\pi \tan(\pi x) \dots (2)$$

then we get: $\Psi\left(x - \frac{1}{2}\right) - \Psi\left(\frac{3}{2} - x\right) = \pi \tan(\pi x) \dots (2)$; subtract (1) & (2) we get:

$$\Psi\left(x - \frac{1}{2}\right) - \Psi\left(\frac{3}{2} - x\right) - \Psi\left(\frac{3}{2} + x\right) + \Psi\left(\frac{3}{2} - x\right) = \pi \tan(\pi x) - \pi \tan(\pi x) + \frac{8x}{1 - 4x^2}$$

Therefore ; we get: $\Psi\left(x - \frac{1}{2}\right) - \Psi\left(x + \frac{3}{2}\right) = \frac{8x}{1 - 4x^2}$; so $\Psi\left(x + \frac{3}{2}\right) - \Psi\left(x - \frac{1}{2}\right) = \frac{8x}{4x^2 - 1}$

$$I = \int_0^1 \frac{1}{x} \cdot \frac{8x}{4x^2 - 1} dx = 4 \int_0^1 \frac{2}{4x^2 - 1} dx = 4 \int_0^1 \frac{2x + 1 - 2x + 1}{(2x + 1)(2x - 1)} dx; \text{ then}$$

$$I = 4 \int_0^1 \frac{(2x + 1) - (2x - 1)}{(2x + 1)(2x - 1)} dx = 4 \int_0^1 \left(\frac{1}{2x - 1} - \frac{1}{2x + 1}\right) dx = 2 \int_0^1 \left(\frac{2}{2x - 1} - \frac{2}{2x + 1}\right) dx$$

$$I = 2 \left[\ln \left| \frac{2x - 1}{2x + 1} \right| \right]_0^1 = 2 \ln \frac{1}{3} - 2 \ln 1 = \ln \left(\frac{1}{3}\right)^2 = \ln \left(\frac{1}{9}\right)$$