

## COSINE INTEGRALS FOR THE CLAUSEN FUNCTION AND ITS FOURIER SERIES EXPANSION

F. M. S. LIMA\*

ABSTRACT. In a recent work, on taking into account certain finite sums of trigonometric functions I have derived exact closed-form results for some non-trivial integrals, including  $\int_0^\pi \sin(k\theta) \text{Cl}_2(\theta) d\theta$ , where  $k$  is a positive integer and  $\text{Cl}_2(\theta)$  is the Clausen function. There in that paper, I pointed out that this integral has the form of a Fourier coefficient, which suggest that its cosine version  $\int_0^\pi \cos(k\theta) \text{Cl}_2(\theta) d\theta$ ,  $k \geq 0$ , is worthy of consideration, but I could only present a few conjectures at that time. Here in this note, I derive exact closed-form expressions for this integral and then I show that they can be taken as Fourier coefficients for the series expansion of a periodic extension of  $\text{Cl}_2(\theta)$ . This yields new closed-form results for a series involving harmonic numbers and a partial derivative of a generalized hypergeometric function.

### 1. INTRODUCTION

In its more general form, the Fourier series expansion of a periodic real function  $f(x)$  of period  $L$  is conventionally written as (see, e.g., Sec. 4.2 of Ref. [6])

$$S[f(x)] := \frac{a_0}{2} + \sum_{k=1}^{\infty} \left[ a_k \cos\left(\frac{2\pi kx}{L}\right) + b_k \sin\left(\frac{2\pi kx}{L}\right) \right], \quad (1.1)$$

where

$$a_k = \frac{2}{L} \int_{x_0}^{x_0+L} f(x) \cos(2\pi kx/L) dx, \quad k \geq 0, \quad (1.2a)$$

$$b_k = \frac{2}{L} \int_{x_0}^{x_0+L} f(x) \sin(2\pi kx/L) dx, \quad k > 0, \quad (1.2b)$$

are the Fourier coefficients and  $x_0$  is an arbitrary constant (often taken as 0). As is well-known, if  $f(x)$  satisfies the Dirichlet conditions then this series converges to  $f(x)$  at all points of continuity of  $f(x)$  and to the average of  $f(x)$  taken at the lateral limits of  $x$  if it is a point of finite discontinuity. In fact, the *periodicity condition* is irrelevant for pointwise convergence in the finite domain  $[x_0, x_0 + L]$ , as shown by Cannon in Ref. [2], which is important for the Fourier expansion of non-periodic functions using periodic extensions.

In a very recent work, by taking into account certain finite sums involving trigonometric functions at rational multiples of  $\pi$ , I have derived exact closed-form expressions for some non-trivial integrals [5]. Among them, I showed in Theorem 6 of Ref. [5] that

$$\frac{2}{\pi} \int_0^\pi \sin(k\theta) \text{Cl}_2(\theta) d\theta = \frac{1}{k^2} \quad (1.3)$$

holds for every integer  $k > 0$ . Here,  $\text{Cl}_2(\theta) := \Im\{\text{Li}_2(e^{i\theta})\}$  is the Clausen function,  $\text{Li}_2(z) := \sum_{n=1}^{\infty} z^n/n^2$ ,  $|z| \leq 1$ , being the dilogarithm function [4, Sec. 1.1]. Clausen himself proved in Ref. [1] that  $\text{Cl}_2(\theta) = -\int_0^\theta \ln|2 \sin(t/2)| dt$ , which is known as the *Clausen integral* [3, Sec. 4.1]. Since the

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Received 26<sup>th</sup> May, 2017; accepted 29<sup>th</sup> July, 2017; published 1<sup>st</sup> September, 2017.

2010 *Mathematics Subject Classification*. 42A16, 26A42, 26A06.

*Key words and phrases*. Clausen function; Fourier coefficients; generalized hypergeometric function.

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integral in Eq. (1.3) resembles that of Fourier coefficient  $b_k$  in Eq. (1.2b), then a natural follow-up is the investigation of the corresponding *cosine* integral, i.e.

$$A_k := \frac{2}{\pi} \int_0^\pi \cos(k\theta) \operatorname{Cl}_2(\theta) d\theta, \quad k \geq 0. \tag{1.4}$$

However, there in Eqs. (25)–(30) of Ref. [5] I could only conjecture, based upon strong numerical evidence, a few simple results for small values of  $k$ . They of course suggest a pattern, but there in Ref. [5] I could not find it out.

In this note, I make use of a well-known series expansion for  $\operatorname{Cl}_2(\theta)$  to derive closed-form expressions for  $A_k$ , one for  $k = 0$  and another for  $k > 0$ . I then use these results to obtain a Fourier series for a suitable periodic extension of  $\operatorname{Cl}_2(\theta)$ , which yields new closed-form results.

## 2. COSINE INTEGRALS OF CLAUSEN FUNCTION

In what follows, we shall make use of a well-known series representation for  $\operatorname{Cl}_2(\theta)$ .

**Lemma 1** (Clausen series for  $\operatorname{Cl}_2(\theta)$ ). *The trigonometric series  $\sum_{n=1}^\infty \frac{\sin(n\theta)}{n^2}$  converges to  $\operatorname{Cl}_2(\theta)$  for all  $\theta \in \mathbb{R}$ .*

*Proof.* This series representation of  $\operatorname{Cl}_2(\theta)$  remounts to Clausen’s original work (1832) [1], but, for completeness, let us present a proof based on Fourier series. In Theorem 3 of Ref. [7], a recent note on Fourier series by Zhang, it is shown that, given a real function  $f(x)$  integrable on  $[0, L]$  and such that  $f(x) = -f(L - x)$  for all  $x \in (L/2, L]$ , if  $f(x)$  is an odd function in  $(-L, L)$ , then

$$f(x) = \sum_{n=1}^\infty c_{2n} \sin\left(\frac{2n\pi x}{L}\right) \tag{2.1}$$

for all  $x \in [-L, L]$  where  $f(x)$  is a continuous function. Here,

$$c_{2n} = \frac{4}{L} \int_0^{L/2} f(t) \sin\left(\frac{2n\pi t}{L}\right) dt. \tag{2.2}$$

Since  $\operatorname{Cl}_2(\theta)$  is an odd function which is continuous (thus integrable) on  $(-2\pi, 2\pi)$  and  $\operatorname{Cl}_2(\theta) = -\operatorname{Cl}_2(2\pi - \theta)$  [3, Secs. 4.2 and 4.3], then the convergence of  $\sum_{n=1}^\infty \sin(n\theta)/n^2$  to  $\operatorname{Cl}_2(\theta)$  follows by taking  $L = 2\pi$  in Zhang’s theorem and noting that  $c_{2n} = 1/n^2$ , as seen in Eq. (1.3). Finally, the periodicity of  $\operatorname{Cl}_2(\theta)$ , as established in Sec. 4.2 of Ref. [3], extends the convergence to all  $\theta \in \mathbb{R}$ .  $\square$

Let us begin our main results with the integral  $A_k$  for  $k = 0$ .

**Theorem 1** (Integral  $A_0$ ). *The exact closed-form result*

$$A_0 := \frac{2}{\pi} \int_0^\pi \operatorname{Cl}_2(\theta) d\theta = \frac{7}{2} \frac{\zeta(3)}{\pi},$$

where  $\zeta(3) := \sum_{n=1}^\infty 1/n^3$  is the Apéry’s constant, holds.

*Proof.* From Lemma 1, one has

$$\begin{aligned} \frac{2}{\pi} \int_0^\pi \operatorname{Cl}_2(\theta) d\theta &= \frac{2}{\pi} \int_0^\pi \sum_{n=1}^\infty \frac{\sin(n\theta)}{n^2} d\theta = \frac{2}{\pi} \sum_{n=1}^\infty \frac{\int_0^\pi \sin(n\theta) d\theta}{n^2} \\ &= -\frac{2}{\pi} \sum_{n=1}^\infty \frac{\cos(n\theta)|_0^\pi}{n^3} = -\frac{2}{\pi} \sum_{n=1}^\infty \frac{(-1)^n - 1}{n^3} = \frac{4}{\pi} \sum_{\text{odd}} \frac{1}{n^3}, \end{aligned} \tag{2.3}$$

where the last sum takes only the odd values of  $n$  into account. The interchange of the integral and the series is allowed because this series converges absolutely. Since  $\zeta(3) = \sum_{\text{odd}} 1/n^3 + \sum_{\text{even}} 1/n^3$  and  $\sum_{\text{even}} 1/n^3 = \sum_{m=1}^\infty 1/(2m)^3 = \frac{1}{8} \zeta(3)$ , then  $\sum_{\text{odd}} 1/n^3 = \frac{7}{8} \zeta(3)$ .  $\square$

Now, let us derive a general result valid for all integrals  $A_k$ ,  $k > 0$ . For this, it will be useful to define  $h_n := \sum_{\ell=1}^n 1/(2\ell - 1)$ ,  $n$  being a positive integer, which is the *odd analogue* of the harmonic number  $H_n := \sum_{\ell=1}^n 1/\ell$ . Since  $h_{\lceil n/2 \rceil} = H_n - \frac{1}{2} H_{\lfloor n/2 \rfloor}$ , it is easy to rewrite any expression containing  $h_n$  in terms of the usual harmonic numbers.

**Theorem 2** (Integral  $A_k$ ,  $k > 0$ ). *Let  $A_k$  be the integral defined in Eq. (1.4). The exact closed-form result*

$$A_k = \begin{cases} \frac{2}{\pi} \frac{\ln 4 - 2h_{\lfloor k/2 \rfloor} - 1/k}{k^2}, & k \text{ odd} \\ -\frac{4}{\pi} \frac{h_{k/2}}{k^2}, & k \text{ even}, \end{cases}$$

holds for all integers  $k > 0$ .

*Proof.* From Lemma 1, one has

$$A_k = \frac{2}{\pi} \int_0^\pi \cos(k\theta) \sum_{n=1}^{\infty} \frac{\sin(n\theta)}{n^2} d\theta = \frac{2}{\pi} \sum_{n=1}^{\infty} \frac{\int_0^\pi \cos(k\theta) \sin(n\theta) d\theta}{n^2}, \quad (2.4)$$

where  $k$  is a positive integer. On applying the trigonometric identity  $\sin \alpha \cos \beta = \frac{1}{2} [\sin(\alpha + \beta) + \sin(\alpha - \beta)]$  to the last integral, one finds

$$I_{kn} := \int_0^\pi \cos(k\theta) \sin(n\theta) d\theta = \frac{1}{2} \int_0^\pi \{ \sin[(n+k)\theta] + \sin[(n-k)\theta] \} d\theta. \quad (2.5)$$

For  $n = k$ , the above integral reduces to  $I_{nn} = \int_0^\pi \cos(n\theta) \sin(n\theta) d\theta = \frac{1}{2} \int_0^\pi \sin(2n\theta) d\theta = -\cos(2n\theta)/(2n) \Big|_0^\pi = 0$ . For all  $n \neq k$ , one has

$$\begin{aligned} I_{kn} &= -\frac{1}{2} \left\{ \frac{\cos[(n+k)\theta]}{n+k} + \frac{\cos[(n-k)\theta]}{n-k} \right\} \Big|_0^\pi \\ &= -\frac{1}{2} \left\{ \frac{\cos[(n+k)\pi] - 1}{n+k} + \frac{\cos[(n-k)\pi] - 1}{n-k} \right\} \\ &= -\frac{1}{2} \left[ \frac{(-1)^{n+k} - 1}{n+k} + \frac{(-1)^{n-k} - 1}{n-k} \right]. \end{aligned} \quad (2.6)$$

Therefore,  $A_k = \frac{2}{\pi} \sum_{n=1}^{\infty} I_{kn}/n^2$  expands to

$$A_k = \frac{1}{\pi} \sum_{n=1}^{\infty} \frac{1}{n^2} \left[ \frac{1 - (-1)^{n+k}}{n+k} + \frac{1 - (-1)^{n-k}}{n-k} \right] \quad (2.7)$$

and, since  $1 - (-1)^{n \pm k} = 0$  whenever  $n$  and  $k$  have the same parity (i.e., when they are both odd or even numbers), whereas  $1 - (-1)^{n \pm k} = 2$  when  $n$  and  $k$  have opposite parities, then

$$\begin{aligned} A_k &= \frac{1}{\pi} \sum_n' \frac{1}{n^2} \left[ \frac{2}{n+k} + \frac{2}{n-k} \right] = \frac{2}{\pi} \sum_n' \frac{1}{n^2} \frac{2n}{n^2 - k^2} \\ &= \frac{4}{\pi} \sum_n' \frac{1}{n} \frac{1}{n^2 - k^2}, \end{aligned} \quad (2.8)$$

where  $\sum_n'$  means a sum over  $n$  values with the opposite parity with respect to  $k$ . Explicitly,

$$A_k = \frac{2}{\pi} \sum_{m=1}^{\infty} \frac{1}{m(4m^2 - k^2)}, \quad k \text{ odd}, \quad (2.9)$$

and

$$A_k = \frac{4}{\pi} \sum_{m=1}^{\infty} \frac{1}{(2m-1)[(2m-1)^2 - k^2]}, \quad k \text{ even}. \quad (2.10)$$

For odd values of  $k$ , the substitution  $k = 2p - 1$ ,  $p > 0$ , in Eq. (2.9) yields

$$\frac{\pi}{2} A_{2p-1} = \sum_{m=1}^{\infty} \frac{1}{m[4m^2 - (2p-1)^2]}. \quad (2.11)$$

This series can be written in terms of the digamma function  $\psi(x) := \frac{d}{dx} \ln \Gamma(x)$ , where  $\Gamma(x) := \int_0^\infty t^{x-1} e^{-t} dt$  is the classical gamma function. From a well-known series representation for  $\psi(x)$ ,

namely [8, Sec. 8.362]

$$\psi(x) = -\gamma - \frac{1}{x} + \sum_{n=1}^{\infty} \left( \frac{1}{n} - \frac{1}{n+x} \right), \tag{2.12}$$

one finds, after some algebra,

$$\frac{\pi}{2} A_{2p-1} = - \frac{\psi(3/2 - p) + \psi(p + 1/2) + 2\gamma}{2(2p - 1)^2}, \tag{2.13}$$

where  $\gamma := \lim_{n \rightarrow \infty} (H_n - \ln n)$  is the Euler's constant. From Eq. (3) in Ref. [8, Sec. 8.366], one knows that

$$\psi\left(\frac{1}{2} \pm p\right) = -\gamma - \ln 4 + 2h_p, \tag{2.14}$$

which, together with

$$\psi\left(\frac{3}{2} - p\right) = \psi\left(\frac{1}{2} - p\right) + \frac{1}{\frac{1}{2} - p}, \tag{2.15}$$

which promptly follows from  $\psi(x + 1) = \psi(x) + 1/x$  [8, Sec. 8.365], reduces Eq. (2.13) to

$$\frac{\pi}{2} A_{2p-1} = \frac{\ln 4 - 1/(2p - 1) - 2h_{p-1}}{(2p - 1)^2}, \tag{2.16}$$

which is equivalent to Eq. (2.9). The special value  $\psi(1/2) = -\gamma - \ln 4$ , as stated in Ref. [8, Sec. 8.366], is required in the derivation of Eq. (2.14).

For even values of  $k$ , substitute  $k = 2p$  in Eq. (2.10). This leads to

$$\frac{\pi}{4} A_{2p} = \sum_{m=1}^{\infty} \frac{1}{(2m - 1) [(2m - 1)^2 - 4p^2]}. \tag{2.17}$$

The series representation of  $\psi(x)$  given in Eq. (2.12) then leads to

$$\frac{\pi}{4} A_{2p} = - \frac{\psi(1/2 - p) + \psi(p + 1/2) + 2\gamma + 2 \ln 4}{16p^2}. \tag{2.18}$$

On taking Eq. (2.14) into account, one finds, after some algebra,

$$\frac{\pi}{4} A_{2p} = - \frac{h_p}{(2p)^2}, \tag{2.19}$$

which completes the proof. □

As expected, this theorem shows that all conjectures stated at the end of Ref. [5] are indeed true.

### 3. FOURIER SERIES FOR AN EVEN PERIODIC EXTENSION OF CLAUSEN FUNCTION

Now, let us examine the Fourier cosine series whose coefficients are the  $A_k$  expressions derived above.

**Theorem 3.** *The series*

$$\frac{A_0}{2} + \sum_{k=1}^{\infty} A_k \cos(k\theta),$$

where  $A_0$  and  $A_k$  are the coefficients derived in our Theorems 1 and 2, respectively, converges to  $\text{Cl}_2(\theta)$  for all  $\theta \in [0, \pi]$  and to  $-\text{Cl}_2(\theta)$  when  $\theta \in (\pi, 2\pi]$ , thus yielding a continuous even function on  $[-2\pi, 2\pi]$ . This convergence can be extended to all  $\theta \in \mathbb{R}$ .

*Proof.* Let  $g(\theta)$  be a real function defined in the interval  $[-2\pi, 2\pi]$  as follows:

$$g(\theta) := \begin{cases} +\text{Cl}_2(\theta), & \theta \in [-2\pi, -\pi] \text{ or } \theta \in [0, \pi] \\ -\text{Cl}_2(\theta), & \theta \in [-\pi, 0] \text{ or } \theta \in (\pi, 2\pi]. \end{cases} \tag{3.1}$$

Since  $\text{Cl}_2(\theta)$  is a continuous odd function, it is clear that  $g(\theta)$  is a continuous even function in the interval  $[-2\pi, 2\pi]$ . In Theorem 4 of Zhang's paper [7], it is shown that, given a real function  $f(x)$

integrable on  $[0, L]$  and such that  $f(x) = f(L - x)$  for all  $x \in (L/2, L]$ , if  $f(x)$  is an *even* function in  $(-L, L)$ , then the series

$$\frac{a_0}{2} + \sum_{n=1}^{\infty} a_{2n} \cos\left(\frac{2n\pi x}{L}\right), \quad (3.2)$$

where

$$a_{2n} = \frac{4}{L} \int_0^{L/2} f(t) \cos\left(\frac{2n\pi t}{L}\right) dt, \quad n \geq 0, \quad (3.3)$$

converges to  $f(x)$  for all  $x \in [-L, L]$  where  $f(x)$  is a continuous function. The absence of the term  $a_0/2$  in Theorem 4 of Ref. [7] is corrected here in our Eq. (3.2). Since the function  $g(\theta)$  defined in Eq. (3.1) is an *even* function which is continuous (thus integrable) on  $(-2\pi, 2\pi)$  and  $g(\theta) = g(2\pi - \theta)$ , then the convergence of the series  $A_0/2 + \sum_{k=1}^{\infty} A_k \cos(k\theta)$  to  $g(\theta)$  follows by taking  $L = 2\pi$  in Zhang's theorem and noting that  $a_{2n} = \frac{2}{\pi} \int_0^{\pi} g(\theta) \cos(n\theta) d\theta = \frac{2}{\pi} \int_0^{\pi} \text{Cl}_2(\theta) \cos(n\theta) d\theta$  are just the coefficients  $A_0$  and  $A_n$  derived in our Theorems 1 and 2, respectively. Finally, since this cosine series converges to an even *periodic extension* of  $\text{Cl}_2(\theta)$ , with a period  $2\pi$ , then its convergence to  $g(\theta)$  can be extended to all  $\theta \in \mathbb{R}$ .  $\square$

Interestingly, new closed-form results can be deduced directly from Theorem 3. For instance, on taking  $\theta = 0$  (or  $\pi$ ), one finds

**Corollary 1.** *The following closed-form result holds:*

$$\sum_{p=1}^{\infty} \frac{h_{p-1}}{(2p-1)^2} = \frac{\pi^2}{8} \ln 2 - \frac{7}{16} \zeta(3).$$

On taking  $\theta = \pi/2$  in Theorem 3, a less obvious expression arises which can be written in terms of the regularized hypergeometric function

$${}_p\tilde{F}_q\left(\begin{matrix} a_1, \dots, a_p \\ b_1, \dots, b_q \end{matrix}; z\right) := \frac{{}_pF_q\left(\begin{matrix} a_1, \dots, a_p \\ b_1, \dots, b_q \end{matrix}; z\right)}{\prod_{j=1}^q \Gamma(b_j)}, \quad (3.4)$$

where

$${}_pF_q\left(\begin{matrix} a_1, \dots, a_p \\ b_1, \dots, b_q \end{matrix}; z\right) := \sum_{n=0}^{\infty} \frac{(a_1)_n \dots (a_p)_n}{(b_1)_n \dots (b_q)_n} \frac{z^n}{n!} \quad (3.5)$$

is the generalized hypergeometric series. As usual,  $(a)_n := a(a+1) \dots (a+n-1) = \Gamma(a+n)/\Gamma(a)$  is the Pochhammer symbol. By convention,  $(a)_0 = 1$ .

**Corollary 2** (A special value for  $\theta = \pi/2$ ). *The following closed-form result holds:*

$${}_4\tilde{F}'_3\left(\begin{matrix} 1, 1, 1, 3/2 \\ 2, 2, 3/2 \end{matrix}; -1\right) = \frac{\zeta(2)(\gamma + \ln 4) + 7\zeta(3) - 4\pi G}{\sqrt{\pi}}, \quad (3.6)$$

where  $\zeta(2) := \sum_{n=1}^{\infty} 1/n^2 = \pi^2/6$  and  $G := \sum_{n=0}^{\infty} (-1)^n/(2n+1)^2$  is the Catalan's constant. Here, the prime symbol ( $'$ ) indicates a partial derivative with respect to  $b_3$ .

As shown below, this result can be written in terms of the corresponding generalized hypergeometric function. Interestingly, this yields a nice closed-form result which, to the author knowledge, is not found in literature.

**Corollary 3** (Corresponding generalized hypergeometric function). *The following closed-form result holds:*

$${}_4F'_3\left(\begin{matrix} 1, 1, 1, 3/2 \\ 2, 2, 3/2 \end{matrix}; -1\right) = \frac{\pi^2}{6} + \frac{7}{2} \zeta(3) - 2\pi G. \quad (3.7)$$

*Proof.* In a shortened notation, Eq. (3.4) reads

$${}_p\tilde{F}_q(\vec{a}, \vec{b}; z) = \frac{{}_pF_q(\vec{a}, \vec{b}; z)}{\prod_{j=1}^q \Gamma(b_j)}$$

where  $\vec{a}$  and  $\vec{b}$  denote the arrays of coefficients  $[1, 1, 1, 3/2]$  and  $[2, 2, 3/2]$ , respectively. This implies that

$$\begin{aligned} \frac{\partial}{\partial b_3} {}_4\tilde{F}_3(\vec{a}, \vec{b}; -1) &= \frac{1}{\prod_{j \neq 3} \Gamma(b_j)} \frac{\partial}{\partial b_3} \left[ \frac{{}_4F_3(\vec{a}, \vec{b}; -1)}{\Gamma(b_3)} \right] \\ &= \frac{1}{\Gamma(b_1) \Gamma(b_2)} \left[ \frac{{}_4F'_3(\vec{a}, \vec{b}; -1)}{\Gamma(b_3)} - {}_4F_3(\vec{a}, \vec{b}; -1) \frac{\Gamma'(b_3)}{\Gamma^2(b_3)} \right] \\ &= \frac{1}{\Gamma^2(2)} \left[ \frac{{}_4F'_3(\vec{a}, \vec{b}; -1)}{\Gamma(3/2)} - {}_4F_3(\vec{a}, \vec{b}; -1) \frac{\Gamma'(3/2)}{\Gamma^2(3/2)} \right]. \end{aligned} \tag{3.8}$$

Since  $\Gamma(1+x) = x\Gamma(x)$ , then  $\Gamma(\frac{3}{2}) = \frac{1}{2}\Gamma(\frac{1}{2}) = \sqrt{\pi}/2$ , which reduces the last expression, above, to

$$\begin{aligned} {}_4\tilde{F}'_3(\vec{a}, \vec{b}; -1) &= \frac{{}_4F'_3(\vec{a}, \vec{b}; -1)}{\sqrt{\pi}/2} - {}_4F_3(\vec{a}, \vec{b}; -1) \frac{\psi(3/2)}{\sqrt{\pi}/2} \\ &= 2 \frac{{}_4F'_3(\vec{a}, \vec{b}; -1)}{\sqrt{\pi}} - 2 {}_4F_3(\vec{a}, \vec{b}; -1) \frac{\psi(3/2)}{\sqrt{\pi}}. \end{aligned} \tag{3.9}$$

Note that, for all positive integers  $n$ ,  $\Gamma(n) = (n-1)!$  (in particular,  $\Gamma(2) = 1! = 1$ ). The proof completes by substituting the result in Corollary 2, together with the special values  $\psi(3/2) = \psi(1/2) + 1/(1/2) = -\gamma - \ln 4 + 2$  and  ${}_4F_3(\vec{a}, \vec{b}; -1) = \pi^2/12$ , in Eq. (3.9).  $\square$

The closed-form result in Corollary 3 has been conjectured by Ancarani and the author in a recent discussion, by following an entirely different approach, but we could not find a formal proof at that time.

ACKNOWLEDGMENTS

The author wishes to thank M. R. Javier for checking all closed-form expressions in this work numerically with mathematical software.

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INSTITUTE OF PHYSICS, UNIVERSITY OF BRASÍLIA, P.O. BOX 04455, 70919-970, BRASÍLIA-DF, BRAZIL

\*CORRESPONDING AUTHOR: fabio@fis.unb.br