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NEW FUNCTIONAL RELATION FOR THE DILOGARITHM INVOLVING TWO VARIABLES

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Abstract: We establish new functional relations for the dilogarithm involving two variables, which adhere the properties of Polylogarithm. We also considered several closely-related identities such as (for example) polylogarithm (also known as Jonquière's function), Euler dilogarithm function and Clausen's function.

Keywords and Phrases: Polylogarithm; Dilogarithm identity or Spence's function; Clausen's function; Definite Integral.

2020 Mathematics Subject Classification: 11A05, 11Y16, 68Q25.

1. Introduction and Definitions

Alfre Jonquière introduced the concept of polylogarithm (also known as Jonquière's function) (see, for details [6]; [8]; [10]; and [20]), which is a special function represented as $Li_s(z)$ of order s and argument z . The polylogarithm reduces to an elementary function such as natural logarithm or rational functions for special values of s . The polylogarithm function appears as closed form of integrals such as *Fermi-Dirac integral* and *Bose-Einstein integral* (see [12] and [15]) etc. The polylogarithm of positive integer order arise in the calculation of processes represented by the *Feynman diagrams*; and it is also equivalent to Hurwitz Zeta function (see

[10]).

The polylogarithm function is defined by a power series in z , which is also a Dirichlet series in s :

$$\text{Li}_s(z) := \sum_{n=1}^{\infty} \frac{z^n}{n^s} = z + \frac{z^2}{2^s} + \frac{z^3}{3^s} + \cdots \quad |z| < 1. \quad (1)$$

which can be extended to $|z| \geq 1$ by the method of analytic continuation. The particular case ($s = 1$) involves the natural logarithm, $\text{Li}_1(z) = -\log(1 - z)$; for $s = 2$ and $s = 3$, and are known as dilogarithm and trilogarithm, respectively (see [15]).

The Euler dilogarithm function (see, for details, [5]; [7] and [9]) is defined as:

$$\text{Li}_2(x) := \sum_{n \geq 1} \frac{x^n}{n^2} = - \int_0^x \frac{\log(1-t)}{t} dt, \quad 0 \leq x \leq 1. \quad (2)$$

is one of the lesser transcendental function. It has many intriguing properties has appeared in various branches of mathematics and physics.

2. Main Theorems

In this section, we state and prove a new identity, which adhere the properties of Polylogarithm.

Theorem 1. *The following relation holds true;*

$$\begin{aligned} & \sum_{n=1}^{\infty} \frac{b^n}{(1+b)^n} \frac{y^n}{n^2} + \sum_{n=1}^{\infty} (-1)^n \frac{b^n y^n}{n^2} + \sum_{n=1}^{\infty} \frac{b^n}{(1+b)^n} \frac{(1-y)^n}{n^2} + \sum_{n=1}^{\infty} (-1)^n \frac{b^n (1-y)^n}{n^2} \\ & - \sum_{n=1}^{\infty} \frac{b^n}{(1+b)^n} \frac{1}{n^2} - \sum_{n=1}^{\infty} (-1)^n \frac{b^n}{n^2} = (-1)^n \sum_{n=1}^{\infty} \frac{b^{2n}}{(1+b)^n} \frac{y^n (1-y)^n}{n^2}; \quad b \neq 0, b \neq y. \end{aligned} \quad (3)$$

Proof. In order to prove our result, we begin with basic identity;

$$(1+ax)(1+bx) = 1 + (a+b)x + abx^2$$

Consider $a+b = -ab$, after arrangements of terms, we obtain;

$$\frac{1}{(1-\frac{bx}{1+b})(1+bx)} = \frac{1}{1+\frac{b^2x(1-x)}{1+b}}. \quad (4)$$

Applying the properties of logarithm function on both the sides of (4), after simplification we obtain the following series

$$\sum_{n=1}^{\infty} \frac{b^n}{(1+b)^n} \frac{x^n}{n} + \sum_{n=1}^{\infty} \frac{(-1)^n b^n x^n}{n} = \sum_{n=1}^{\infty} \frac{(-1)^n b^{2n} x^n (1-x)^n}{(1+b)^n n}. \quad (5)$$

Multiply the right hand side of (5) with $\frac{(1-2x)}{x(1-x)}$; and after integrating between limits 0 and y , we arrived

$$\sum_{n=1}^{\infty} \frac{(-1)^n b^{2n}}{(1+b)^n n} \int_0^y x^{n-1} (1-x)^{n-1} (1-2x) dx = \sum_{n=1}^{\infty} \frac{(-1)^n b^{2n} y^n (1-y)^n}{(1+b)^n n^2}. \quad (6)$$

We can write $\frac{(1-2x)}{x(1-x)} = \frac{1}{x} - \frac{1}{(1-x)}$. Let us multiply by $\frac{1}{x}$ in the left hand side of (5); and then integrate between the limits 0 to y , we obtained

$$\sum_{n=1}^{\infty} \frac{b^n}{(1+b)^n} \int_0^y \frac{x^{n-1}}{n} dx + \sum_{n=1}^{\infty} b^n \int_0^y \frac{(-1)^n x^{n-1}}{n} dx = \sum_{n=1}^{\infty} \frac{b^n y^n}{(1+b)^n n^2} + \sum_{n=1}^{\infty} \frac{(-1)^n b^n y^n}{n^2}. \quad (7)$$

When we replace $x \rightarrow (1-x)$ in (5), the right hand side is remain the same and we can be write

$$\sum_{n=1}^{\infty} \frac{b^n}{(1+b)^n} \frac{(1-x)^n}{n} + \sum_{n=1}^{\infty} \frac{(-1)^n b^n (1-x)^n}{n} = \sum_{n=1}^{\infty} \frac{(-1)^n b^{2n} x^n (1-x)^n}{(1+b)^n n}. \quad (8)$$

Multiplying left hand side of (8) by $-\frac{1}{(1-x)}$, and integrate between limits 0 to y , we obtain

$$\begin{aligned} & - \sum_{n=1}^{\infty} \frac{b^n}{(1+b)^n} \int_0^y \frac{(1-x)^{n-1}}{n} dx - \sum_{n=1}^{\infty} b^n \int_0^y \frac{(-1)^n (1-x)^{n-1}}{n} dx \\ & = \sum_{n=1}^{\infty} \frac{b^n (1-y)^n}{(1+b)^n n^2} - \sum_{n=1}^{\infty} \frac{b^n}{(1+b)^n n^2} + \sum_{n=1}^{\infty} \frac{(-1)^n (1-y)^n b^n}{n^2} - \sum_{n=1}^{\infty} \frac{(-1)^n b^n}{n^2}. \end{aligned} \quad (9)$$

with the help of (6)(7) and (8) we obtained our required identity (3).

We thus have completed our proof of the Theorem 1.

Note. The equation (3) can be expressed in terms of the dilogarithm function as follows:

$$\text{Li}_2\left(\frac{by}{1+b}\right) + \text{Li}_2(-by) + \text{Li}_2\left(\frac{b(1-y)}{1+b}\right) + \text{Li}_2(-b(1-y))$$

$$-\operatorname{Li}_2\left(\frac{b}{(1+b)}\right) - \operatorname{Li}_2(-b) = \operatorname{Li}_2\left(-\frac{b^2y(1-y)}{(1+b)}\right).$$

3. Analysis of Theorem 1.

In order to analyse identity (3) as given in Theorem 1, we split it into parts. First of all we analyse the part $\sum_{n=1}^{\infty} \frac{b^n y^n}{(1+b)^n n^2} + \sum_{n=1}^{\infty} (-1)^n \frac{b^n y^n}{n^2}$, in this way, multiply it by $y^{\mu-1}$ ($\mu \neq 1$) and then integrate between the limits 0 and 1, finally we obtain:

$$\begin{aligned} & \int_0^1 \sum_{n=1}^{\infty} \frac{b^n}{(1+b)^n} \frac{y^{n+\mu-1}}{n^2} dy + \int_0^1 \sum_{n=1}^{\infty} (-1)^n b^n \frac{y^{n+\mu-1}}{n^2} dy \\ &= \sum_{n=1}^{\infty} \frac{b^n}{(1+b)^n n^2} \int_0^1 y^{n+\mu-1} dy + \sum_{n=1}^{\infty} \frac{(-1)^n b^n}{n^2} \int_0^1 y^{n+\mu-1} dy \\ &= \sum_{n=1}^{\infty} \frac{b^n}{(1+b)^n} \frac{1}{n^2(n+\mu)} + \sum_{n=1}^{\infty} \frac{(-1)^n b^n}{n^2} \frac{1}{(n+\mu)} \\ &= \sum_{n=1}^{\infty} \frac{b^n}{(1+b)^n} \frac{1}{n^3(1+\frac{\mu}{n})} + \sum_{n=1}^{\infty} (-1)^n \frac{b^n}{n^3(1+\frac{\mu}{n})}. \end{aligned} \quad (10)$$

Now, we study the sum of the series $\sum_{n=1}^{\infty} \frac{b^n (1-y)^n}{(1+b)^n n^2} + \sum_{n=1}^{\infty} (-1)^n \frac{b^n (1-y)^n}{n^2}$, multiply by $y^{\mu-1}$; and integrate with respect to y between limits 0 to 1, we have;

$$\begin{aligned} & \sum_{n=1}^{\infty} \frac{b^n}{(1+b)^n} \frac{1}{n^2} \int_0^1 y^{\mu-1} (1-y)^n dy + \sum_{n=1}^{\infty} \frac{(-1)^n b^n}{n^2} \int_0^1 y^{\mu-1} (1-y)^n dy \\ &= \sum_{n=1}^{\infty} \frac{b^n}{(1+b)^n} \frac{1}{n^2} \frac{n!}{\mu(\mu+1)(\mu+2)\cdots(\mu+n)} + \sum_{n=1}^{\infty} \frac{(-1)^n b^n}{n^2} \frac{n!}{\mu(\mu+1)(\mu+2)\cdots(\mu+n)} \\ &= \sum_{n=1}^{\infty} \frac{b^n}{(1+b)^n} \frac{1}{n^2} \frac{1}{\mu(1+\mu)(1+\frac{\mu}{2})\cdots(1+\frac{\mu}{n})} + \sum_{n=1}^{\infty} \frac{(-1)^n b^n}{n^2} \frac{1}{\mu(1+\mu)(1+\frac{\mu}{2})\cdots(1+\frac{\mu}{n})}. \end{aligned} \quad (11)$$

Further, we the sums of the series $-\left\{\sum_{n=1}^{\infty} \frac{b^n}{(1+b)^n} \frac{1}{n^2} + \sum_{n=1}^{\infty} (-1)^n \frac{b^n}{n^2}\right\}$, multiply by $y^{\mu-1}$; and integrate with respect to y between limits 0 to 1, we have;

$$\begin{aligned} & -\left\{ \sum_{n=1}^{\infty} \frac{b^n}{(1+b)^n} \frac{1}{n^2} \int_0^1 y^{\mu-1} dy + \sum_{n=1}^{\infty} (-1)^n \frac{b^n}{n^2} \int_0^1 y^{\mu-1} dy \right\} \\ & \quad - \left\{ \sum_{n=1}^{\infty} \frac{b^n}{(1+b)^n} \frac{1}{\mu.n^2} + \sum_{n=1}^{\infty} (-1)^n \frac{b^n}{\mu.n^2} \right\}. \end{aligned} \quad (12)$$

At last, we study the sum of the series at the right hand side $\sum_{n=1}^{\infty} \frac{b^{2n}}{(1+b)^n} \frac{y^n(1-y)^n}{n^2}$, multiply by $y^{\mu-1}$; and integrate with respect to y between limits 0 to 1, we have;

$$\begin{aligned} \sum_{n=1}^{\infty} \frac{b^{2n}}{(1+b)^n} \frac{1}{n^2} \int_0^1 y^{n+\mu-1}(1-y)^n dy &= \sum_{n=1}^{\infty} \frac{b^{2n}}{(1+b)^n} \frac{1}{n^2} \frac{(\mu+n)!n!}{(\mu+2n+1)} \\ &= \sum_{n=1}^{\infty} \frac{b^{2n}}{(1+b)^n} \frac{1}{n^2} \frac{n!}{(\mu+n)(\mu+n+1)\cdots(\mu+2n)} \\ &= \sum_{n=1}^{\infty} \frac{b^{2n}}{(1+b)^n} \frac{1}{n^3} \frac{1}{(1+\frac{\mu}{n})(1+\frac{\mu}{n+1})\cdots(1+\frac{\mu}{2n})}. \end{aligned} \tag{13}$$

Combining identities (10)-(13) together, we have;

$$\begin{aligned} \sum_{n=1}^{\infty} \frac{b^n}{(1+b)^n} \frac{1}{n^2} \frac{1}{\mu(1+\mu)(1+\frac{\mu}{2})\cdots(1+\frac{\mu}{n})} &+ \sum_{n=1}^{\infty} \frac{(-1)^n b^n}{n^2} \frac{1}{\mu(1+\mu)(1+\frac{\mu}{2})\cdots(1+\frac{\mu}{n})} \\ + \sum_{n=1}^{\infty} \frac{b^n}{(1+b)^n} \frac{1}{n^3(1+\frac{\mu}{n})} &+ \sum_{n=1}^{\infty} (-1)^n \frac{b^n}{n^3(1+\frac{\mu}{n})} - \sum_{n=1}^{\infty} \frac{b^n}{(1+b)^n} \frac{1}{\mu.n^2} + \sum_{n=1}^{\infty} (-1)^n \frac{b^n}{\mu.n^2} \\ &= \sum_{n=1}^{\infty} \frac{b^{2n}}{(1+b)^n} \frac{1}{n^3} \frac{1}{(1+\frac{\mu}{n})(1+\frac{\mu}{n+1})\cdots(1+\frac{\mu}{2n})}. \end{aligned} \tag{14}$$

We can develop (3) into series of $O(\mu^n)$ coefficients, upon analysing each term, we obtain an infinite set of polylogarithm's identities. Further, we obtain a series of $O(\mu^0)$ coefficients, as;

$$\begin{aligned} \sum_{n=1}^{\infty} (-1)^n \frac{a^{2n}}{(1+a)^n n^3 \cdot {}_2n C_n} &= \sum_{n=1}^{\infty} \frac{a^n}{n^3(1+a)^n} + \sum_{n=1}^{\infty} (-1)^n \frac{a^n}{n^3} \\ &- \sum_{n=1}^{\infty} (-1)^n \frac{a^n}{n^2} \left\{ 1 + \frac{1}{2} \cdots + \frac{1}{n} \right\} - \sum_{n=1}^{\infty} \frac{a^n}{(1+a)^n n^2} \left\{ 1 + \frac{1}{2} \cdots + \frac{1}{n} \right\}. \end{aligned} \tag{16}$$

4. Further Result to the Theorem 1.

We begin with our main result (theorem 1) of section 2. Let us multiply in the right hand side of equation (3) by $\frac{1-2y}{y(1-y)} = \frac{1}{y} - \frac{1}{(1-y)}$ and then integrate between limits 0 and t , we obtain following;

$$\sum_{n=1}^{\infty} \frac{b^{2n}(-1)^n}{(1+b)^n n^2} \int_0^t \frac{y^n(1-y)^n(1-2y)}{y(i-y)} dy = \sum_{n=1}^{\infty} \frac{b^{2n}(-1)^n}{(1+b)^n n^2} \int_0^t y^{n-1}(1-y)^{n-1}(1-2y) dy$$

$$= \sum_{n=1}^{\infty} \frac{(-1)^n b^{2n}}{n^2(1+b)^n} \frac{t^n(1-t)^n}{n^3}. \quad (16)$$

Now, we multiply in the left hand side of equation (3) by $\frac{1}{y}$, upon integrating between limits 0 and t , we obtain;

$$\begin{aligned} & \sum_{n=1}^{\infty} \frac{b^n}{(1+b)^n n^2} \int_0^t y^{n-1} dy + \sum_{n=1}^{\infty} (-1)^n \frac{b^n}{n^2} \int_0^t y^{n-1} dy + \sum_{n=1}^{\infty} \frac{b^n}{(1+b)^n n^2} \int_0^t \frac{(1-y)^n - 1}{y} dy \\ & \quad + \sum_{n=1}^{\infty} \frac{(-1)^n b^n}{n^2} \int_0^t \frac{(1-y)^n - 1}{y} dy \\ & = \sum_{n=1}^{\infty} \frac{b^n}{(1+b)^n} \frac{t^n}{n^3} + \sum_{n=1}^{\infty} \frac{(-1)^n b^n}{n^3} - \left(\sum_{n=1}^{\infty} \frac{b^n}{(1+b)^n n^2} + \sum_{n=1}^{\infty} \frac{(-1)^n b^n}{n^2} \right) \int_0^t \sum_{i=0}^{(n-1)} (1-y)^i dy \\ & = \sum_{n=1}^{\infty} \frac{b^n}{(1+b)^n} \frac{t^n}{n^3} + \sum_{n=1}^{\infty} \frac{(-1)^n b^n}{n^3} + \left(\sum_{n=1}^{\infty} \frac{b^n}{(1+b)^n n^2} + \sum_{n=1}^{\infty} \frac{(-1)^n b^n}{n^2} \right) \sum_{i=0}^n \frac{(1-t)^i}{i} \\ & \quad - \left(\sum_{n=1}^{\infty} \frac{b^n}{(1+b)^n n^2} + \sum_{n=1}^{\infty} \frac{(-1)^n b^n}{n^2} \right) \sum_{i=0}^n \frac{1}{i}. \quad (17) \end{aligned}$$

Remark: In order to establish (17), we use following results;

1. $\frac{(1-y)^n - 1}{y} = \frac{[(1-y)-1] \sum_{i=0}^{n-1} (1-y)^i}{y} = - \sum_{i=0}^{n-1} (1-y)^i$;
2. $\sum_{i=0}^{n-1} \int_0^t (1-y)^i dy = - \sum_{i=0}^{n-1} \int_1^{1-t} x^i dx = - \sum_{i=0}^{n-1} \left[\frac{(1-t)^{i+1}}{1+i} - \frac{1}{1+i} \right]$.

Further, multiply the left hand side of equation (3) by $-\frac{1}{1-y}$, and integrate between limits 0 and t , we obtain;

$$\begin{aligned} & - \sum_{n=1}^{\infty} \frac{b^n}{(1+b)^n} \int_0^t \frac{y^n}{1-y} dy - \sum_{n=1}^{\infty} (-1)^n \frac{b^n}{n^2} \int_0^t \frac{y^n}{1-y} dy - \sum_{n=1}^{\infty} \frac{b^n}{(1+b)^n n^2} \int_0^t (1-y)^{n-1} dy \\ & - \sum_{n=1}^{\infty} \frac{(-1)^n b^n}{n^2} \int_0^t (1-y)^{n-1} dy + \sum_{n=1}^{\infty} \frac{b^n}{(1+b)^n n^2} \int_0^t \frac{1}{1-y} dy + \sum_{n=1}^{\infty} (-1)^n \frac{b^n}{n^2} \int_0^t \frac{1}{1-y} dy \\ & = \sum_{n=1}^{\infty} \frac{b^n}{(1+b)^n n^2} \sum_{i=1}^n \frac{t^i}{i} + \sum_{n=1}^{\infty} (-1)^n \frac{b^n}{n^2} \sum_{i=1}^n \frac{t^i}{i} + \sum_{n=1}^{\infty} \frac{b^n (1-t)^n}{(1+b)^n n^3} + \sum_{n=1}^{\infty} \frac{(-1)^n b^n (1-t)^n}{n^3} \\ & \quad - \sum_{n=1}^{\infty} \frac{b^n}{(1+b)^n n^3} - \sum_{n=1}^{\infty} (-1)^n \frac{b^n}{n^3}. \quad (18) \end{aligned}$$

using $\int_0^t \frac{y^n}{1-y} dy = \int_0^t \sum_{i=n}^{\infty} y^i dy = Ln \frac{1}{1-t} - \sum_{i=1}^n \frac{t^i}{i}$.

Now combining (16), (17) and (18), we obtain following result corresponding to the main result (3) of our theorem 1;

$$\begin{aligned} & \sum_{n=1}^{\infty} \frac{b^n t^n}{(1+b)^n n^3} + \sum_{n=1}^{\infty} \frac{(-1)^n b^n t^n}{n^3} + \left(\sum_{n=1}^{\infty} \frac{b^n}{(1+b)^n n^2} + \sum_{n=1}^{\infty} \frac{(-1)^n b^n}{n^2} \right) \sum_{i=1}^n \frac{(1-t)^i}{i} \\ & - \left(\sum_{n=1}^{\infty} \frac{b^n}{(1+b)^n n^2} + \sum_{n=1}^{\infty} \frac{(-1)^n b^n}{n^2} \right) \sum_{i=1}^n \frac{1}{i} + \left(\sum_{n=1}^{\infty} \frac{b^n}{(1+b)^n n^2} + \sum_{n=1}^{\infty} \frac{(-1)^n b^n}{n^2} \right) \sum_{i=1}^n \frac{t^i}{i} \\ & + \sum_{n=1}^{\infty} \frac{b^n (1-t)^n}{(1+b)^n n^3} + \sum_{n=1}^{\infty} \frac{(-1)^n b^n (1-t)^n}{n^3} - \sum_{n=1}^{\infty} \frac{b^n}{(1+b)^n n^3} - \sum_{n=1}^{\infty} \frac{(-1)^n b^n}{n^3} \\ & = \sum_{n=1}^{\infty} \frac{(-1)^n b^{2n} t^n (1-t)^n}{(1+b)^n n^3}. \end{aligned} \tag{19}$$

5. Concluding Remarks and Observations

The present investigation was motivated by several recent developments dealing essentially with dilogarithm and polylogarithm (for example see [3] and [16]). Here, in this article, we have established presumably a set of new identities. We have also considered several closely-related identities such as (for example) polylogarithm (also known as Jonquière’s function) and Euler dilogarithm function etc. We have chosen to indicate rather briefly a number of recent developments on the subject-matter of this article.

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