PROOF OF FORMULA 3.427.2

$$\int_0^\infty \left(\frac{1}{1 - e^{-x}} - \frac{1}{x}\right) e^{-x} dx = \gamma$$

Entry 3.427.1 states that

$$\int_0^\infty \left[\frac{e^{-x}}{x} + \frac{e^{-ax}}{e^{-x} - 1} \right] dx = \psi(a)$$

Now let a = 1 and use $\psi(1) = -\gamma$.