

PROOF OF FORMULA 3.231.2

$$\int_0^1 \frac{x^{p-1} + x^{-p}}{1+x} dx = \frac{\pi}{\sin \pi p}$$

The incomplete beta function β is defined by

$$\beta(a) = \int_0^1 \frac{x^{a-1} dx}{1+x},$$

and it satisfies

$$\beta(a) = \frac{1}{2} \left[\psi \left(\frac{a+1}{2} \right) - \psi \left(\frac{a}{2} \right) \right].$$

Observe that

$$\begin{aligned} \int_0^1 \frac{x^{p-1} + x^{-p}}{1+x} dx &= \beta(p) + \beta(1-p) \\ &= \frac{1}{2} \left[\psi \left(\frac{p}{2} + \frac{1}{2} \right) - \psi \left(\frac{p}{2} \right) + \psi \left(1 - \frac{p}{2} \right) - \psi \left(\frac{1}{2} - \frac{p}{2} \right) \right] \\ &= \frac{\pi}{2} \left(\tan \left(\frac{\pi p}{2} \right) + \cot \left(\frac{\pi p}{2} \right) \right) \\ &= \frac{\pi}{\sin \pi p} \end{aligned}$$