PROOF OF FORMULA 3.457.1

$$\int_0^\infty x e^{-x} (1 - e^{-2x})^{n-1/2} \, dx = \frac{(2n-1)!! \, \pi}{4(2n)!!} \left(\gamma + \psi(n+1) + 2\ln 2\right)$$

The change of variables $t = e^{-x}$ gives

$$\int_0^\infty x e^{-x} (1 - e^{-2x})^{n-1/2} \, dx = -\int_0^1 (1 - t^2)^{n-1/2} \, \ln t \, dt.$$

The result now follows from entry ${\bf 4.241.5}$ which states that

$$\int_0^1 \sqrt{(1-x^2)^{2n-1}} \ln x \, dx = -\frac{(2n-1)!!}{(2n)!!} \frac{\pi}{4} \left(2\ln 2 + \sum_{k=1}^n \frac{1}{k} \right).$$

This form is equivalent to the one stated here.