

PROOF OF FORMULA 3.411.28

$$\int_0^\infty \frac{e^{-\nu x} - e^{-\mu x}}{e^{-x} + 1} \frac{dx}{x} = \ln \left(\frac{\Gamma(\frac{\nu}{2}) \Gamma(\frac{\mu+1}{2})}{\Gamma(\frac{\mu}{2}) \Gamma(\frac{\nu+1}{2})} \right)$$

Observe that

$$e^{-\nu x} - e^{-\mu x} = -x \int_\mu^\nu e^{-xt} dt.$$

Therefore

$$\int_0^\infty \frac{e^{-\nu x} - e^{-\mu x}}{e^{-x} + 1} \frac{dx}{x} = \int_\mu^\nu \int_0^\infty \frac{e^{-xt}}{e^{-x} + 1} dx dt.$$

The change of variable $y = e^{-t}$ yields

$$\int_0^\infty \frac{e^{-\nu x} - e^{-\mu x}}{e^{-x} + 1} \frac{dx}{x} = \int_\mu^\nu \int_0^1 \frac{y^{t-1} dy}{1+y} dt.$$

The inner integral is

$$\beta(t) = \frac{1}{2} \psi \left(\frac{t+1}{2} \right) - \frac{1}{2} \psi \left(\frac{t}{2} \right),$$

therefore the original integral is

$$-\frac{1}{2} \int_\mu^\nu \psi \left(\frac{t+1}{2} \right) dt + \frac{1}{2} \int_\mu^\nu \psi \left(\frac{t}{2} \right) dt = - \int_{(\mu+1)/2}^{(\nu+1)/2} \psi(x) dx + \int_{\mu/2}^{\nu/2} \psi(x) dx.$$

The result now follows from the relation

$$\psi(x) = \frac{d}{dx} \ln \Gamma(x).$$