

PROOF OF FORMULA 3.472.4

$$\int_0^\infty \exp \left[-\frac{1}{2a} \left(x^2 + \frac{1}{x^2} \right) \right] \frac{dx}{x^4} = \sqrt{\frac{a\pi}{2}} (1+a) e^{-1/a}$$

Formula 3.325 states that

$$\int_0^\infty e^{-ax^2-b/x^2} dx = \frac{1}{2} \sqrt{\frac{\pi}{a}} e^{-2\sqrt{ab}}.$$

Differentiate twice with respect to the parameter a to obtain

$$\int_0^\infty e^{-ax^2-b/x^2} \frac{dx}{x^4} = \frac{\sqrt{\pi}}{2a} e^{-2\sqrt{ab}} \left(\sqrt{b} + \frac{1}{2\sqrt{a}} \right).$$

The result follows by putting $a = b$ and then replacing a by $1/2a$.