

**PROOF OF FORMULA 4.293.3**

$$\int_0^\infty x^{\mu-1} \ln(1+x) dx = \frac{\pi}{\mu \sin \pi \mu}$$

Entry 4.293.14 with  $a = 1$  states that

$$\int_0^\infty \frac{x^{\mu-1} \ln(1+x)}{(1+x)^\nu} dx = B(\mu, \nu - \mu) [\psi(\nu) - \psi(\nu - \mu)].$$

Now we let  $\nu \rightarrow 0$ .

Start with

$$B(\mu, \nu - \mu) = \frac{\Gamma(\mu)\Gamma(\nu - \mu + 1)}{(\nu - \mu)\Gamma(\nu + 1)} \nu$$

and then

$$\nu\psi(\nu) = \frac{\nu^2\Gamma'(\nu)}{\Gamma(\nu + 1)}.$$

Differentiate  $\Gamma(\nu + 1) = \nu\Gamma(\nu)$  to get

$$\Gamma'(\nu + 1) = \Gamma(\nu) + \nu\Gamma'(\nu),$$

and conclude that  $\nu\psi(\nu) \rightarrow -1$  as  $\nu \rightarrow 0$ . Therefore

$$B(\mu, \nu - \mu) [\psi(\nu) - \psi(\nu - \mu)] \rightarrow \frac{\Gamma(\mu)\Gamma(1 - \mu)}{\mu}$$

as  $\nu \rightarrow 0$ . This gives the result.