

PROOF OF FORMULA 3.223.1

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

The partial fraction decomposition

$$\frac{1}{(x+a)(x+b)} = \frac{1}{a-b} \left(\frac{1}{x+b} - \frac{1}{x+a} \right)$$

gives

$$\int_0^{\infty} \frac{x^{\mu-1} dx}{(x+a)(x+b)} = \frac{1}{a-b} \int_0^{\infty} \frac{x^{\mu-1} dx}{x+b} - \frac{1}{a-b} \int_0^{\infty} \frac{x^{\mu-1} dx}{x+a}.$$

Let $t = bx$ in the first integral and $t = ax$ in the second one and then use

$$\int_0^{\infty} \frac{t^{\mu-1} dt}{1+t} = \frac{\pi}{\sin \pi \mu}$$

to obtain the result.