

PROOF OF FORMULA 3.244.3

$$\int_0^1 \frac{x^{\nu-1} - x^{\mu-1}}{1 - x^\nu} dx = \frac{1}{\nu} \left[\gamma + \psi \left(\frac{\mu}{\nu} \right) \right]$$

Let $t = x^\nu$ to obtain

$$\int_0^1 \frac{x^{\nu-1} - x^{\mu-1}}{1 - x^\nu} dx = \frac{1}{\nu} \int_0^1 \frac{1 - t^{\mu/\nu-1}}{1 - t} dt.$$

The result now follows from the representation

$$\psi(a) = \int_0^1 \frac{t^{a-1} - 1}{t - 1} dt - \gamma,$$

given in 8.361.7.