

PROOF OF FORMULA 3.311.3

$$\int_{-\infty}^{\infty} \frac{e^{-px} dx}{1 + e^{-qx}} = \frac{\pi}{q \sin(\pi p/q)}$$

Let $t = e^{-x}$ to obtain

$$\int_{-\infty}^{\infty} \frac{e^{-px} dx}{1 + e^{-qx}} = \int_0^{\infty} \frac{t^{p-1} dt}{1 + t^q}.$$

The change of variables $u = t^q$ gives

$$\int_0^{\infty} \frac{t^{p-1} dt}{1 + t^q} = \frac{1}{q} \int_0^{\infty} \frac{u^{p/q-1} du}{1 + u}.$$

The integral representation

$$B(a, b) = \int_0^{\infty} \frac{u^{a-1} du}{(1 + u)^{a+b}},$$

shows that

$$\frac{1}{q} \int_0^{\infty} \frac{u^{p/q-1} du}{1 + u} = \frac{1}{q} B\left(\frac{p}{q}, 1 - \frac{p}{q}\right).$$

The answer is simplified using

$$B(a, 1 - a) = \Gamma(a)\Gamma(1 - a) = \frac{\pi}{\sin \pi a}.$$