

PROOF OF FORMULA 3.315.2

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

The change of variables $t = e^{-x}$ gives

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

Partial fraction decomposition of the integrand produces

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

Let $t = as$ in the first integral and $t = bs$ in the second one. The value of

$$\int_0^{\infty} \frac{s^{\mu-1} ds}{1 + s} = B(\mu, 1 - \mu) = \Gamma(\mu)\Gamma(1 - \mu) = \frac{\pi}{\sin \pi \mu},$$

gives the result.