

PROOF OF FORMULA 3.411.3

$$\int_0^\infty \frac{x^{\nu-1} dx}{e^{ax} + 1} = \frac{1 - 2^{1-\nu}}{a^\nu} \Gamma(\nu) \zeta(\nu)$$

Let $t = ax$ to obtain

$$\int_0^\infty \frac{x^{\nu-1} dx}{e^{ax} + 1} = a^{-\nu} \int_0^\infty \frac{t^{\nu-1} dt}{e^t + 1}.$$

Integrate the expansion

$$\frac{1}{e^t + 1} = \frac{e^{-t}}{e^{-t} + 1} = \sum_{k=0}^{\infty} (-1)^k e^{-(k+1)t},$$

and let $s = (1+k)t$ to produce

$$\int_0^\infty \frac{x^{\nu-1} dx}{e^{ax} + 1} = a^{-\nu} \sum_{k=0}^{\infty} \frac{(-1)^k}{(k+1)^\nu} \int_0^\infty s^{\nu-1} e^{-s} ds.$$

The integral is $\Gamma(\nu)$ and

$$\sum_{k=0}^{\infty} \frac{(-1)^k}{(k+1)^\nu} = (1 - 2^{1-\nu}) \zeta(\nu),$$

gives the result.