

PROOF OF FORMULA 3.551.8

$$\int_0^{\infty} x e^{-x} \coth x \, dx = \frac{\pi^2}{4} - 1$$

The integral is

$$\int_0^{\infty} x e^{-x} \coth x \, dx = \int_0^{\infty} x e^{-x} \frac{1 + e^{-2x}}{1 - e^{-2x}} \, dx.$$

The change of variables $t = 2x$ gives

$$\int_0^{\infty} x e^{-x} \coth x \, dx = \frac{1}{4} \int_0^{\infty} \frac{t e^{-t/2} + t e^{-3t/2}}{1 - e^{-t}} \, dt.$$

Employ the integral representation

$$\zeta(z, q) = \frac{1}{\Gamma(z)} \int_0^{\infty} \frac{t^{z-1} e^{-qt}}{1 - e^{-t}} \, dt$$

to conclude that

$$\int_0^{\infty} x e^{-x} \coth x \, dx = \frac{\Gamma(2)}{4} \zeta\left(1, \frac{1}{2}\right) + \frac{\Gamma(2)}{4} \zeta\left(1, \frac{3}{2}\right).$$

The Hurwitz zeta function is

$$\zeta(z, q) = \sum_{n=0}^{\infty} \frac{1}{(n+q)^z}$$

and this reduces the previous sums to

$$\int_0^{\infty} x e^{-x} \coth x \, dx = 2 \sum_{n=0}^{\infty} \frac{1}{(2n+1)^2} - 1.$$

The value

$$\sum_{n=0}^{\infty} \frac{1}{(2n+1)^2} = \frac{\pi^2}{8}$$

gives the result.