

PROOF OF FORMULA 3.194.1

$$\int_0^a \frac{x^{\mu-1} dx}{(1+bx)^\nu} = \frac{a^\mu}{\mu} {}_2F_1 \left(\begin{matrix} \nu & \mu \\ \mu+1 \end{matrix} \middle| -ab \right)$$

The proof employs the basic integral representation of the hypergeometric function

$${}_2F_1 \left(\begin{matrix} a & b \\ c \end{matrix} \middle| z \right) = \frac{1}{B(b, c-b)} \int_0^1 t^{b-1} (1-t)^{c-b-1} (1-tz)^{-a} dt \quad \text{for } \operatorname{Re} c > \operatorname{Re} b > 0,$$

which appears as entry **9.111**.

Let $x = at$ to obtain

$$\int_0^a \frac{x^{\mu-1} dx}{(1+bx)^\nu} = a^\mu \int_0^1 t^{\mu-1} (1+abz)^{-\nu} dt.$$

Then choose $a \mapsto \nu$, $b \mapsto \mu$, $c \mapsto 1 + \mu$ and $z \mapsto -ab$ to obtain

$$\int_0^a \frac{x^{\mu-1} dx}{(1+bx)^\nu} = a^\mu B(\mu, 1) {}_2F_1 \left(\begin{matrix} \nu & \mu \\ 1 + \mu \end{matrix} \middle| -ab \right).$$

The result is simplified by using $B(\mu, 1) = 1/\mu$.