

PROOF OF FORMULA 3.196.3

$$\int_a^b (x-a)^{\mu-1} (b-x)^{\nu-1} dx = (b-a)^{\mu+\nu-1} B(\mu, \nu)$$

Let $y = (x-a)/(b-a)$ to obtain

$$\int_a^b (x-a)^{\mu-1} (b-x)^{\nu-1} dx = (b-a)^{\mu+\nu-1} \int_0^1 y^{\mu-1} (1-y)^{\nu-1} dy.$$

The result follows from the basic integral representation for the beta function

$$B(a, b) = \int_0^1 x^{a-1} (1-x)^{b-1} dx$$