PROOF OF FORMULA 3.351.9

$$\int_0^a x^3 e^{-\mu x} \, dx = \frac{6}{\mu^4} - \frac{e^{-a\mu}}{\mu^4} (6 + 6a\mu + 3a^2\mu^2 + 3a^3\mu^3)$$

Entry 3.351.1 states that

$$\int_0^a x^n e^{-\mu x} \, dx = \frac{n!}{\mu^{n+1}} - e^{-a\mu} \sum_{k=0}^n \frac{n!}{k!} \frac{a^k}{\mu^{n-k+1}}.$$

The result follows by taking n = 3.