

PROOF OF FORMULA 3.194.1

$$\int_0^a \frac{x^{\mu-1} dx}{(1+bx)^\nu} = \frac{a^\mu}{\mu} {}_2F_1[\nu, \mu; \mu+1; -ab]$$

The proof employs the integral representation

$${}_2F_1[\alpha, \beta; \gamma; z] = \frac{1}{B(\beta, \gamma - \beta)} \int_0^1 t^{\beta-1} (1-t)^{\gamma-\beta-1} (1-tz)^{-\alpha} dt.$$

Let $x = at$ to obtain

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

Therefore, choose $\alpha = \nu$, $\beta = \mu$, $\gamma = 1 + \mu$ and $z = -ab$ to obtain

$$\int_0^a \frac{x^{\mu-1} dx}{(1+bx)^\nu} = a^\mu B(\mu, 1) {}_2F_1[\nu, \mu; 1 + \mu; -ab].$$

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