

PROOF OF FORMULA 3.268.2

$$\int_0^1 \frac{1-x^\mu}{1-x} \cdot x^{\nu-1} dx = \psi(\mu+\nu) - \psi(\nu)$$

The integral representation

$$\psi(a) = - \int_0^1 \left(\frac{1}{\ln t} + \frac{t^{a-1}}{1-t} \right) dt$$

gives

$$\begin{aligned} \int_0^1 \frac{1-x^\mu}{1-x} \cdot x^{\nu-1} dx &= - \int_0^1 \left(\frac{1}{\ln x} + \frac{x^{\mu+\nu-1}}{1-x} \right) dx \\ &\quad + \int_0^1 \left(\frac{1}{\ln x} + \frac{x^{\nu-1}}{1-x} \right) dx \end{aligned}$$

and this evaluates to $\psi(\mu+\nu) - \psi(\nu)$.