

PROOF OF FORMULA 3.197.5

$$\int_0^{\infty} x^{\lambda-1}(1+x)^{\nu}(1+ax)^{\mu} dx = B(\lambda, -\mu - \nu - \lambda) {}_2F_1[-\mu, \lambda; -\mu - \nu; 1-a]$$

The change of variables $t = x/(1+x)$ yields

$$\int_0^{\infty} x^{\lambda-1}(1+x)^{\nu}(1+ax)^{\mu} dx = \int_0^1 t^{\lambda-1}(1-t)^{-\lambda-\nu-\mu-1} [1-(1-a)t]^{\mu} dt.$$

The result now comes from the integral representation of the hypergeometric function

$${}_2F_1[\alpha, \beta; \gamma; z] = \frac{1}{B(\beta, \gamma - \beta)} \int_0^1 x^{\beta-1}(1-x)^{\gamma-\beta-1}(1-zx)^{-\alpha} dx.$$