

FORMULA 3.221.2

$$\int_{-\infty}^a \frac{(a-x)^{p-1}}{x-b} dx = -\frac{\pi(b-a)^{p-1}}{\sin \pi p}$$

Let $y = a - x$ to obtain

$$\int_{-\infty}^a \frac{(a-x)^{p-1}}{x-b} dx = -\int_0^{\infty} \frac{y^{p-1} dy}{(b-a)+y}.$$

The change of variables $y = (b-a)t$ gives

$$\int_{-\infty}^a \frac{(a-x)^{p-1}}{x-b} dx = -(b-a)^{p-1} \int_0^{\infty} \frac{t^{p-1} dt}{1+t}.$$

The representation

$$B(u, v) = \int_0^{\infty} \frac{t^{u-1} dt}{(1+t)^{u+v}},$$

shows that the previous integral is $B(p, 1-p) = \pi / \sin \pi p$.