

PROOF OF FORMULA 2.324.2

$$\int \frac{e^{ax} dx}{x^m} = -\frac{e^{ax}}{(m-1)!} \sum_{k=1}^{m-1} \frac{a^{k-1} (m-k-1)!}{x^{m-k}} + \frac{a^{m-1}}{(m-1)!} \text{Ei}(ax)$$

Formula 2.324.1 states that

$$I_m(a) := \int x^{-m} e^{ax} dx$$

satisfies the recurrence

$$I_m(a) = -\frac{e^{ax}}{(m-1)x^{m-1}} + \frac{a}{m-1} I_{m-1}(a).$$

It is direct to check that the right hand side of the formula satisfies the same recurrence. Indeed,

$$-\frac{e^{ax}}{(m-1)x^{m-1}} + \frac{a}{m-1} \left(\frac{-e^{ax}}{(m-2)!} \sum_{k=1}^{m-2} \frac{a^{k-1} (m-k-2)!}{x^{m-1-k}} + \frac{a^{m-2}}{(m-2)!} \text{Ei}(ax) \right).$$

shows that the terms containing the exponential function Ei will match. Moreover, the first term in the previous expression corresponds to the case $k = 1$ in the formula for the integral. It remains to prove

$$-\frac{e^{ax}}{(m-1)!} \sum_{k=2}^{m-1} \frac{a^{k-1} (m-k-1)!}{x^{m-k}} = \frac{a}{m-1} \left(\frac{-e^{ax}}{(m-2)!} \sum_{k=1}^{m-2} \frac{a^{k-1} (m-k-2)!}{x^{m-1-k}} \right).$$

This is done by shifting the index of the sum on the right.