

PROOF OF FORMULA 3.194.2

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

Let $t = a/x$ to obtain

$$\int_a^\infty \frac{x^{\mu-1} dx}{(1+bx)^\nu} = \frac{a^{\mu-\nu}}{b^\nu} \int_0^1 t^{\nu-\mu-1} (1+t/ab)^\nu dt.$$

The integral representation of the hypergeometric function

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

is used with $\alpha = \nu$, $\beta = \nu - \mu$, $\gamma = \nu - \mu + 1$ and $z = -1/ab$ to produce the result. The value $B(c, 1) = 1/c$ is used in the simplification of the answer.