

PROOF OF FORMULA 3.196.5

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

Let $t = 1 - x$ to obtain

$$\int_{-\infty}^1 \frac{dx}{(a-bx)(1-x)^\nu} = \int_0^\infty \frac{dt}{[(a-b) + bt] t^\nu}.$$

The change of variables $s = \frac{b}{a-b}t$ gives

$$\int_0^\infty \frac{dt}{[(a-b) + bt] t^\nu} = \frac{1}{b} \left(\frac{b}{a-b} \right)^\nu \int_0^\infty \frac{ds}{s^\nu(1+s)}.$$

The identity

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

shows that

$$\int_0^\infty \frac{ds}{s^\nu(1+s)} = B(1-\nu, \nu).$$

The result now follows from the expressins

$$B(u, v) = \frac{\Gamma(u)\Gamma(v)}{\Gamma(u+v)} \text{ and } \Gamma(u)\Gamma(1-u) = \frac{\pi}{\sin \pi u}.$$