

PROOF OF FORMULA 3.251.3

$$\int_1^{\infty} x^{\mu-1}(x^p - 1)^{\nu-1} dx = \frac{1}{p} B\left(\nu, 1 - \nu - \frac{\nu}{p}\right)$$

Let $t = 1/x$ to obtain

$$\int_1^{\infty} x^{\mu-1}(x^p - 1)^{\nu-1} dx = \int_0^1 t^{-1-\mu+p-\nu p}(1 - t^p)^{\nu-1} dt.$$

The change of variables $s = t^p$ gives

$$\int_1^{\infty} x^{\mu-1}(x^p - 1)^{\nu-1} dx = \frac{1}{p} \int_0^1 s^{-\nu-\mu/p}(1 - s)^{\nu-1} ds,$$

and the result follows from the integral representation of the beta function

$$B(a, b) = \int_0^1 s^{a-1}(1 - s)^{b-1} ds.$$