

PROOF OF FORMULA 3.312.3

$$\int_0^{\infty} (1 - e^{-x})^{\nu-1} (1 - be^{-x})^{-\rho} e^{-\mu x} dx = B(\mu, \nu) {}_2F_1[\rho, \mu; \mu + \nu; b]$$

The change of variables $t = e^{-x}$ gives

$$\int_0^{\infty} (1 - e^{-x})^{\nu-1} (1 - be^{-x})^{-\rho} e^{-\mu x} dx = \int_0^1 t^{\mu-1} (1-t)^{\nu-1} (1-bt)^{-\rho} dt.$$

The result now follows from the integral representation of the hypergeometric function

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