

PROOF OF FORMULA 4.353.1

$$\int_0^{\infty} (x - \nu)x^{\nu-1}e^{-x} \ln x \, dx = \Gamma(\nu)$$

Expand to obtain

$$\int_0^{\infty} (x - \nu)x^{\nu-1}e^{-x} \ln x \, dx = \int_0^{\infty} x^{\nu}e^{-x} \ln x \, dx - \nu \int_0^{\infty} x^{\nu-1}e^{-x} \ln x \, dx.$$

Using formula 4.352.1:

$$\int_0^{\infty} x^{\nu-1}e^{-\mu x} \ln x \, dx = \frac{\Gamma(\nu)}{\mu^{\nu}} (\psi(\nu) - \ln \mu),$$

produces

$$\int_0^{\infty} (x - \nu)x^{\nu-1}e^{-x} \ln x \, dx = \Gamma(\nu + 1)\psi(\nu + 1) - \nu\Gamma(\nu)\psi(\nu).$$

The result simplifies using

$$\Gamma(\nu + 1) = \nu\Gamma(\nu) \text{ and } \psi(\nu + 1) = \psi(\nu) + \frac{1}{\nu}.$$