

$$\int \text{Gamma}[n, a + b x] \, dx$$

- Derivation: Integration by parts

- Rule:

$$\int \text{Gamma}[n, a + b x] \, dx \rightarrow \frac{(a + b x) \text{Gamma}[n, a + b x]}{b} - \frac{\text{Gamma}[n + 1, a + b x]}{b}$$

- Program code:

```
Int[Gamma[n_, a_. + b_. * x_], x_Symbol] :=
  (a + b * x) * Gamma[n, a + b * x] / b -
  Gamma[n + 1, a + b * x] / b /;
FreeQ[{a, b}, x]
```

$$\int x^m \text{Gamma}[n, a + b x] dx$$

■ Derivation: Integration by parts

■ Rule: If  $m \in \mathbb{Z} \vee a > 0$ , then

$$\int x^m \text{Gamma}[n, a x] dx \rightarrow \frac{x^{m+1} \text{Gamma}[n, a x]}{m+1} - \frac{\text{Gamma}[m+n+1, a x]}{(m+1) a^{m+1}}$$

■ Program code:

```
Int[x_^m_.*Gamma[n_,a_*x_],x_Symbol] :=
  x^(m+1)*Gamma[n,a*x]/(m+1) -
  Gamma[m+n+1,a*x]/((m+1)*a^(m+1)) /;
FreeQ[{a,n},x] && (IntegerQ[m] || PositiveQ[a])
```

■ Derivation: Integration by parts

■ Rule:

$$\int x^m \text{Gamma}[n, a x] dx \rightarrow \frac{x^{m+1} \text{Gamma}[n, a x]}{m+1} - \frac{x^{m+1} \text{Gamma}[m+n+1, a x]}{(m+1) (a x)^{m+1}}$$

■ Program code:

```
Int[x_^m_.*Gamma[n_,a_*x_],x_Symbol] :=
  x^(m+1)*Gamma[n,a*x]/(m+1) -
  x^(m+1)*Gamma[m+n+1,a*x]/((m+1)*(a*x)^(m+1)) /;
FreeQ[{a,m,n},x]
```

■ Derivation: Integration by parts

■ Rule: If  $m > 0$ , then

$$\int x^m \text{Gamma}[n, a + b x] dx \rightarrow \frac{x^m (a + b x) \text{Gamma}[n, a + b x]}{b (m+1)} - \frac{x^m \text{Gamma}[n+1, a + b x]}{b (m+1)} -$$

$$\frac{a m}{b (m+1)} \int x^{m-1} \text{Gamma}[n, a + b x] dx + \frac{m}{b (m+1)} \int x^{m-1} \text{Gamma}[n+1, a + b x] dx$$

■ Program code:

```
Int[x_^m_.*Gamma[n_,a_+b_*x_],x_Symbol] :=
  x^m*(a+b*x)*Gamma[n,a+b*x]/(b*(m+1)) -
  x^m*Gamma[n+1,a+b*x]/(b*(m+1)) -
  Dist[a*m/(b*(m+1)),Int[x^(m-1)*Gamma[n,a+b*x],x]] +
  Dist[m/(b*(m+1)),Int[x^(m-1)*Gamma[n+1,a+b*x],x]] /;
FreeQ[{a,b,n},x] && RationalQ[m] && m>0
```

$$\int \text{LogGamma}[a + b x] \, dx$$

- **Derivation:** Primitive rule

- **Basis:**  $\frac{\partial \psi^{(-2)}(z)}{\partial z} = \log \Gamma(z)$

- **Rule:**

$$\int \text{LogGamma}[a + b x] \, dx \rightarrow \frac{\text{PolyGamma}[-2, a + b x]}{b}$$

- **Program code:**

```
Int[LogGamma[a_.+b_.*x_],x_Symbol] :=
  PolyGamma[-2,a+b*x]/b /;
FreeQ[{a,b},x]
```

$$\int x^m \operatorname{LogGamma}[a + b x] \, dx$$

- **Derivation:** Integration by parts

- **Rule:** If  $m > 0$ , then

$$\int x^m \operatorname{LogGamma}[a + b x] \, dx \rightarrow \frac{x^m \operatorname{PolyGamma}[-2, a + b x]}{b} - \frac{m}{b} \int x^{m-1} \operatorname{PolyGamma}[-2, a + b x] \, dx$$

- **Program code:**

```
Int[x_^m_.*LogGamma[a_.+b_.*x_],x_Symbol] :=
  x^m*PolyGamma[-2,a+b*x]/b -
  Dist[m/b,Int[x^(m-1)*PolyGamma[-2,a+b*x],x]] /;
FreeQ[{a,b},x] && RationalQ[m] && m>0
```

$$\int \text{PolyGamma}[n, a + b x] \, dx$$

■ **Derivation: Primitive rule**

■ **Basis:**  $\frac{\partial \psi^{(n)}(z)}{\partial z} = \psi^{(n+1)}(z)$

■ **Rule:**

$$\int \text{PolyGamma}[n, a + b x] \, dx \rightarrow \frac{\text{PolyGamma}[n - 1, a + b x]}{b}$$

■ **Program code:**

```
Int[PolyGamma[n_, a_. + b_. * x_], x_Symbol] :=
  PolyGamma[n - 1, a + b * x] / b /;
FreeQ[{a, b, n}, x]
```

$$\int x^m \text{PolyGamma}[n, a + b x] dx$$

- Derivation: Integration by parts

- Rule: If  $m > 0$ , then

$$\int x^m \text{PolyGamma}[n, a + b x] dx \rightarrow \frac{x^m \text{PolyGamma}[n-1, a + b x]}{b} - \frac{m}{b} \int x^{m-1} \text{PolyGamma}[n-1, a + b x] dx$$

- Program code:

```
Int[x_^m_.*PolyGamma[n_,a_.+b_.*x_],x_Symbol] :=
  x^m*PolyGamma[n-1,a+b*x]/b -
  Dist[m/b,Int[x^(m-1)*PolyGamma[n-1,a+b*x],x]] /;
FreeQ[{a,b,n},x] && RationalQ[m] && m>0
```

- Derivation: Inverted integration by parts

- Rule: If  $m < -1$ , then

$$\int x^m \text{PolyGamma}[n, a + b x] dx \rightarrow \frac{x^{m+1} \text{PolyGamma}[n, a + b x]}{m+1} - \frac{b}{m+1} \int x^{m+1} \text{PolyGamma}[n+1, a + b x] dx$$

- Program code:

```
Int[x_^m_.*PolyGamma[n_,a_.+b_.*x_],x_Symbol] :=
  x^(m+1)*PolyGamma[n,a+b*x]/(m+1) -
  Dist[b/(m+1),Int[x^(m+1)*PolyGamma[n+1,a+b*x],x]] /;
FreeQ[{a,b,n},x] && RationalQ[m] && m<-1
```

$$\int \text{Gamma}[a + b x]^n \text{PolyGamma}[0, a + b x] \, dx$$

■ **Derivation: Primitive rule**

■ **Basis:**  $\frac{\partial \Gamma(z)^n}{\partial z} = n \psi^{(0)}(z) \Gamma(z)^n$

■ **Rule:**

$$\int \text{Gamma}[a + b x]^n \text{PolyGamma}[0, a + b x] \, dx \rightarrow \frac{\text{Gamma}[a + b x]^n}{b n}$$

■ **Program code:**

```
Int[Gamma[a_.+b_.*x_]^n_.*PolyGamma[0,a_.+b_.*x_],x_Symbol] :=
  Gamma[a+b*x]^n/(b*n) /;
  FreeQ[{a,b,n},x]
```

■ **Derivation: Primitive rule**

■ **Basis:**  $\frac{\partial (z!)^n}{\partial z} = n \psi^{(0)}(z+1) (z!)^n$

■ **Rule:**

$$\int ((a + b x)!)^n \text{PolyGamma}[0, 1 + a + b x] \, dx \rightarrow \frac{((a + b x)!)^n}{b n}$$

■ **Program code:**

```
Int[(((a_.+b_.*x_)!)^n_.*PolyGamma[0,c_.+b_.*x_],x_Symbol] :=
  ((a+b*x)!)^n/(b*n) /;
  FreeQ[{a,b,c,n},x] && ZeroQ[a-c+1]
```