

Rules for integrands involving gamma functions

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

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

- Derivation: Integration by parts

■ Basis: $\partial_x \text{Gamma}[n, a + b x] = - \frac{b (a + b x)^{n-1}}{e^{a + b x}}$

■ Rule:

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

- 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, n}, x]
```

$$2. \int (dx)^m \text{Gamma}[n, bx] dx$$

$$1. \int \frac{\text{Gamma}[n, bx]}{x} dx$$

$$1. \int \frac{\text{Gamma}[n, bx]}{x} dx \text{ when } n \in \mathbb{Z}$$

$$\textcolor{red}{1}: \int \frac{\text{Gamma}[0, bx]}{x} dx$$

▪ **Basis:** $\text{Gamma}[0, z] == \text{ExpIntegralE}[1, z]$

▪ **Rule:**

$$\int \frac{\text{Gamma}[0, bx]}{x} dx \rightarrow \int \frac{\text{ExpIntegralE}[1, bx]}{x} dx$$

$$\rightarrow bx \text{HypergeometricPFQ}[\{1, 1, 1\}, \{2, 2, 2\}, -bx] - \text{EulerGamma} \text{Log}[x] - \frac{1}{2} \text{Log}[bx]^2$$

▪ **Program code:**

```
Int[Gamma[0,b_.*x_]/x_,x_Symbol] :=
  b*x*HypergeometricPFQ[{1,1,1},{2,2,2},-b*x] - EulerGamma*Log[x] - 1/2*Log[b*x]^2 /;
FreeQ[b,x]
```

$$\text{1: } \int \frac{\text{Gamma}[1, b x]}{x} dx$$

Derivation: Algebraic expansion

$$\text{Basis: } \text{Gamma}[1, z] = \frac{1}{e^z}$$

Note: *Mathematica* automatically evaluates $\text{Gamma}[1, z]$ to e^{-z} .

Rule: If $n > 1$, then

$$\int \frac{\text{Gamma}[1, b x]}{x} dx \rightarrow \int \frac{1}{x e^{b x}} dx$$

Program code:

```
(* Int[Gamma[1,b_.*x_]/x_,x_Symbol] :=
  Int[1/(x*E^(b*x)),x] /;
FreeQ[b,x] *)
```

$$\text{2: } \int \frac{\text{Gamma}[n, b x]}{x} dx \text{ when } n - 1 \in \mathbb{Z}^+$$

Derivation: Algebraic expansion

$$\text{Basis: } \text{Gamma}[n, z] = \frac{z^{n-1}}{e^z} + (n-1) \text{Gamma}[n-1, z]$$

Rule: If $n - 1 \in \mathbb{Z}^+$, then

$$\int \frac{\text{Gamma}[n, b x]}{x} dx \rightarrow b \int \frac{(b x)^{n-2}}{e^{b x}} dx + (n-1) \int \frac{\text{Gamma}[n-1, b x]}{x} dx \rightarrow -\text{Gamma}[n-1, b x] + (n-1) \int \frac{\text{Gamma}[n-1, b x]}{x} dx$$

Program code:

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

3: $\int \frac{\text{Gamma}[n, b x]}{x} dx$ when $n \in \mathbb{Z}^-$

Derivation: Algebraic expansion

■ **Basis:** $\text{Gamma}[n, z] = -\frac{z^n}{n e^z} + \frac{1}{n} \text{Gamma}[n+1, z]$

– **Rule:** If $n \in \mathbb{Z}^-$, then

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

Program code:

```
Int[Gamma[n_, b_. * x_] / x_, x_Symbol] :=
  Gamma[n, b * x] / n + 1/n * Int[Gamma[n+1, b * x] / x, x] /;
FreeQ[b, x] && ILtQ[n, 0]
```

2: $\int \frac{\text{Gamma}[n, b x]}{x} dx$ when $n \notin \mathbb{Z}$

Rule: If $n \notin \mathbb{Z}$, then

$$\int \frac{\text{Gamma}[n, b x]}{x} dx \rightarrow \text{Gamma}[n] \text{Log}[x] - \frac{(b x)^n}{n^2} \text{HypergeometricPFQ}[\{n, n\}, \{1+n, 1+n\}, -b x]$$

Program code:

```
Int[Gamma[n_, b_. * x_] / x_, x_Symbol] :=
  Gamma[n] * Log[x] - (b * x)^n / n^2 * HypergeometricPFQ[{n, n}, {1+n, 1+n}, -b * x] /;
FreeQ[{b, n}, x] && Not[IntegerQ[n]]
```

2: $\int (d x)^m \text{Gamma}[n, b x] dx$ when $m \neq -1$

Derivation: Integration by parts and piecewise constant extraction

■ **Basis:** $\partial_x \frac{(d x)^m}{(b x)^m} == 0$

■ **Basis:** $-\frac{1}{b} \partial_x \text{Gamma}[m+n+1, b x] == \frac{(b x)^{m+n}}{e^{b x}}$

— **Note:** The antiderivative is given directly without recursion so it is expressed entirely in terms of the incomplete gamma function without need for the exponential function.

Rule: If $m \neq -1$, then

$$\begin{aligned} \int (d x)^m \text{Gamma}[n, b x] dx &\rightarrow \frac{(d x)^{m+1} \text{Gamma}[n, b x]}{d (m+1)} + \frac{1}{m+1} \int \frac{(d x)^m (b x)^n}{e^{b x}} dx \\ &\rightarrow \frac{(d x)^{m+1} \text{Gamma}[n, b x]}{d (m+1)} + \frac{(d x)^m}{(m+1) (b x)^m} \int \frac{(b x)^{m+n}}{e^{b x}} dx \\ &\rightarrow \frac{(d x)^{m+1} \text{Gamma}[n, b x]}{d (m+1)} - \frac{(d x)^m \text{Gamma}[m+n+1, b x]}{b (m+1) (b x)^m} \end{aligned}$$

Program code:

```
Int[(d_.**x_)^m_.*Gamma[n_,b_.**x_],x_Symbol] :=
  (d*x)^(m+1)*Gamma[n,b*x]/(d*(m+1)) -
  (d*x)^m*Gamma[m+n+1,b*x]/(b*(m+1)*(b*x)^m) /;
FreeQ[{b,d,m,n},x] && NeQ[m,-1]
```

$$3. \int (c + d x)^m \text{Gamma}[n, a + b x] dx$$

$$\textcolor{red}{1}: \int (c + d x)^m \text{Gamma}[n, a + b x] dx \text{ when } b c - a d = 0$$

Derivation: Integration by substitution

Rule: If $b c - a d = 0$, then

$$\int (c + d x)^m \text{Gamma}[n, a + b x] dx \rightarrow \frac{1}{b} \text{Subst}\left[\int \left(\frac{d x}{b}\right)^m \text{Gamma}[n, x] dx, x, a + b x\right]$$

Program code:

```
Int[(c_+d_.*x_)^m_.*Gamma[n_,a_+b_.*x_],x_Symbol] :=
  1/b*Subst[Int[(d*x/b)^m*Gamma[n,x],x],x,a+b*x] /;
FreeQ[{a,b,c,d,m,n},x] && EqQ[b*c-a*d,0]
```

$$\textcolor{red}{2}: \int \frac{\text{Gamma}[n, a + b x]}{c + d x} dx \text{ when } n - 1 \in \mathbb{Z}^+$$

Derivation: Algebraic expansion

$$\text{Basis: } \text{Gamma}[n, z] = \frac{z^{n-1}}{e^z} + (n-1) \text{Gamma}[n-1, z]$$

Rule: If $n - 1 \in \mathbb{Z}^+$, then

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

Program code:

```
Int[Gamma[n_,a_.+b_.*x_]/(c_.+d_.*x_),x_Symbol] :=
  Int[(a+b*x)^(n-1)/((c+d*x)*E^(a+b*x)),x] + (n-1)*Int[Gamma[n-1,a+b*x]/(c+d*x),x] /;
FreeQ[{a,b,c,d},x] && IGtQ[n,1]
```

3: $\int (c + d x)^m \text{Gamma}[n, a + b x] dx$ when $(m \in \mathbb{Z}^+ \vee n \in \mathbb{Z}^+ \vee (m | n) \in \mathbb{Z}) \wedge m \neq -1$

Derivation: Integration by parts

■ **Basis:** $\partial_x \text{Gamma}[n, a + b x] = -\frac{b (a + b x)^{n-1}}{e^{a + b x}}$

Rule: If $(m \in \mathbb{Z}^+ \vee n \in \mathbb{Z}^+ \vee (m | n) \in \mathbb{Z}) \wedge m \neq -1$, then

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

Program code:

```
Int[(c_.+d_.*x_)^m_.*Gamma[n_,a_.+b_.*x_],x_Symbol] :=
  Block[{$UseGamma=True},
    (c+d*x)^(m+1)*Gamma[n,a+b*x]/(d*(m+1)) +
    b/(d*(m+1))*Int[(c+d*x)^(m+1)*(a+b*x)^(n-1)/E^(a+b*x),x] /;
  FreeQ[{a,b,c,d,m,n},x] && (IGtQ[m,0] || IGtQ[n,0] || IntegersQ[m,n]) && NeQ[m,-1]
```

U: $\int (c + d x)^m \text{Gamma}[n, a + b x] dx$

Rule:

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

Program code:

```
Int[(c_.+d_.*x_)^m_.*Gamma[n_,a_.+b_.*x_],x_Symbol] :=
  Unintegrable[(c+d*x)^m*Gamma[n,a+b*x],x] /;
  FreeQ[{a,b,c,d,m,n},x]
```

2. $\int u \operatorname{LogGamma}[a + b x] \, dx$

1: $\int \operatorname{LogGamma}[a + b x] \, dx$

Derivation: Primitive rule

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

Rule:

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

Program code:

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

2. $\int (c + d x)^m \operatorname{LogGamma}[a + b x] \, dx$

1: $\int (c + d x)^m \operatorname{LogGamma}[a + b x] \, dx$ when $m \in \mathbb{Z}^+$

Derivation: Integration by parts

Rule: If $m \in \mathbb{Z}^+$, then

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

Program code:

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


$$\text{U: } \int (c + d x)^m \text{LogGamma}[a + b x] dx$$

Rule:

$$\int (c + d x)^m \text{LogGamma}[a + b x] dx \rightarrow \int (c + d x)^m \text{LogGamma}[a + b x] dx$$

Program code:

```
Int[(c_.+d_.*x_)^m_.*LogGamma[a_.+b_.*x_],x_Symbol] :=
  Unintegrable[(c+d*x)^m*LogGamma[a+b*x],x] /;
  FreeQ[{a,b,c,d,m},x]
```

$$3. \int u \text{PolyGamma}[n, a + b x] dx$$

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

Derivation: Primitive rule

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

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]
```

$$2. \int (c + d x)^m \text{PolyGamma}[n, a + b x] dx$$

$$\text{1: } \int (c + d x)^m \text{PolyGamma}[n, a + b x] dx \text{ when } m > 0$$

Derivation: Integration by parts

– **Rule: If $m > 0$, then**

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

Program code:

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

2: $\int (c + d x)^m \text{PolyGamma}[n, a + b x] dx$ when $m < -1$

Derivation: Inverted integration by parts

Rule: If $m < -1$, then

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

Program code:

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

U: $\int (c + d x)^m \text{PolyGamma}[n, a + b x] dx$

Rule:

$$\int (c + d x)^m \text{PolyGamma}[n, a + b x] dx \rightarrow \int (c + d x)^m \text{PolyGamma}[n, a + b x] dx$$

Program code:

```
Int[(c_.+d_.*x_)^m_.*PolyGamma[n_,a_.+b_.*x_],x_Symbol] :=
  Unintegrable[(c+d*x)^m*PolyGamma[n,a+b*x],x] /;
FreeQ[{a,b,c,d,m,n},x]
```

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

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]
```

5: $\int ((a + b x)!)^n \text{PolyGamma}[0, c + b x] dx$ when $c == a + 1$

Derivation: Primitive rule

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

— **Rule:** If $c == a + 1$, then

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

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] && EqQ[c,a+1]
```

6. $\int \text{Gamma}[p, d(a + b \log[c x^n])] dx$

1: $\int \text{Gamma}[p, d(a + b \log[c x^n])] dx$

Derivation: Integration by parts

■ Basis: $\partial_x \text{Gamma}[p, d(a + b \log[c x^n])] = - \frac{b d n e^{-a} (d(a + b \log[c x^n]))^{p-1}}{x (c x^n)^{b d}}$

Rule:

$$\int \text{Gamma}[p, d(a + b \log[c x^n])] dx \rightarrow x \text{Gamma}[p, d(a + b \log[c x^n])] + b d n e^{-a} \int \frac{(d(a + b \log[c x^n]))^{p-1}}{(c x^n)^{b d}} dx$$

Program code:

```
Int[Gamma[p_, d_.*(a_.+b_.*Log[c_.*x_^n_.])], x_Symbol] :=
  x*Gamma[p, d*(a+b*Log[c*x^n])] + b*d*n*E^(-a*d)*Int[(d*(a+b*Log[c*x^n]))^(p-1)/(c*x^n)^(b*d), x] /;
FreeQ[{a,b,c,d,n,p}, x]
```

2: $\int \frac{\text{Gamma}[p, d(a + b \log[c x^n])]}{x} dx$

Derivation: Integration by substitution

■ Basis: $\frac{F[\log[c x^n]]}{x} = \frac{1}{n} \text{Subst}[F[x], x, \log[c x^n]] \partial_x \log[c x^n]$

Rule:

$$\int \frac{\text{Gamma}[p, d(a + b \log[c x^n])]}{x} dx \rightarrow \frac{1}{n} \text{Subst}[\text{Gamma}[p, d(a + b x)], x, \log[c x^n]]$$

Program code:

```
Int[Gamma[p_, d_.*(a_.+b_.*Log[c_.*x_^n_.])]/x_, x_Symbol] :=
  1/n*Subst[Gamma[p, d*(a+b*x)], x, Log[c*x^n]] /;
FreeQ[{a,b,c,d,n,p}, x]
```

3: $\int (e x)^m \text{Gamma}[p, d (a + b \text{Log}[c x^n])] dx$ when $m \neq -1$

Derivation: Integration by parts

■ **Basis:** $\partial_x \text{Gamma}[p, d (a + b \text{Log}[c x^n])] = - \frac{b d n e^{-a d} (d (a + b \text{Log}[c x^n]))^{-1+p}}{x (c x^n)^{b d}}$

■ **Rule:** If $m \neq -1$, then

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

Program code:

```
Int[(e_.**x_)^m_.*Gamma[p_,d_.*(a_.+b_.*Log[c_.*x_^n_.])],x_Symbol] :=
  (e*x)^(m+1)*Gamma[p,d*(a+b*Log[c*x^n])]/(e*(m+1)) +
  b*d*n*E^(-a*d)*(e*x)^(b*d*n)/((m+1)*(c*x^n)^(b*d))*Int[(e*x)^(m-b*d*n)*(d*(a+b*Log[c*x^n]))^(p-1),x] /;
FreeQ[{a,b,c,d,e,m,n,p},x] && NeQ[m,-1]
```

7. $\int \text{Gamma}[p, f (a + b \text{Log}[c (d + e x)^n])] dx$

1: $\int \text{Gamma}[p, f (a + b \text{Log}[c (d + e x)^n])] dx$

■ **Derivation: Integration by substitution**

■ **Rule:**

$$\int \text{Gamma}[p, f (a + b \text{Log}[c (d + e x)^n])] dx \rightarrow \frac{1}{e} \text{Subst}\left[\int \text{Gamma}[p, f (a + b \text{Log}[c x^n])] dx, x, d + e x\right]$$

■ **Program code:**

```
Int[Gamma[p_,f_.*(a_.+b_.*Log[c_.*(d+e_.**x_)^n_.])],x_Symbol] :=
  1/e*Subst[Int[Gamma[p,f*(a+b*Log[c*x^n])],x],x,d+e*x] /;
FreeQ[{a,b,c,d,e,f,n,p},x]
```

2: $\int (g + h x)^m \text{Gamma}[p, f(a + b \text{Log}[c (d + e x)^n])] dx$ when $e g - d h = 0$

Derivation: Integration by substitution

Basis: If $e g - d h = 0$, then $(g + h x)^m F[d + e x] = \frac{1}{e} \text{Subst}\left[\left(\frac{g x}{d}\right)^m F[x], x, d + e x\right] \partial_x (d + e x)$

Rule: If $e g - d h = 0$, then

$$\int (g + h x)^m \text{Gamma}[p, f(a + b \text{Log}[c (d + e x)^n])] dx \rightarrow \frac{1}{e} \text{Subst}\left[\int \left(\frac{g x}{d}\right)^m \text{Gamma}[p, f(a + b \text{Log}[c x^n])] dx, x, d + e x\right]$$

Program code:

```
Int[(g_+h_.x_)^m_.*Gamma[p_,f_.*(a_.+b_.*Log[c_.*(d_+e_.*x_)^n_.])],x_Symbol] :=
  1/e*Subst[Int[(g*x/d)^m*Gamma[p,f*(a+b*Log[c*x^n])],x],x,d+e*x] /;
FreeQ[{a,b,c,d,e,f,g,h,m,n,p},x] && EqQ[e*g-d*h,0]
```