

Integrals with algebraic weights,

$$I_n = \int_a^b x^n (x-a)^{\mu-1} (b-x)^{\nu-1} dx.$$

Using G&R 3.196.3:

$$\int_a^b (x-a)^{\mu-1} (b-x)^{\nu-1} dx = (b-a)^{\mu+\nu-1} B(\mu, \nu).$$

Recursion relation. Consider

$$J_n = \int_a^b x^n \frac{d}{dx} [(x-a)^\mu (b-x)^\nu] dx.$$

Integrating by parts

$$\begin{aligned} J_n &= x^n (x-a)^\mu (b-x)^\nu \Big|_a^b \\ &\quad - n \int_a^b x^{n-1} (x-a)^\mu (b-x)^\nu dx, \\ &= n \int_a^b (x^{n+1} - (a+b)x^n + abx^{n-1}) (x-a)^{\mu-1} (b-x)^{\nu-1} dx, \\ &= nI_{n+1} - n(a+b)I_n + nabI_{n-1}. \end{aligned}$$

Evaluating the derivative,

$$\begin{aligned} J_n &= \int_a^b x^n [b\mu + a\nu - (\mu + \nu)x] (x-a)^{\mu-1} (b-x)^{\nu-1} dx, \\ &= (b\mu + a\nu)I_n - (\mu + \nu)I_{n+1}. \end{aligned}$$

Equating,

$$(n + \mu + \nu)I_{n+1} = [n(a+b) + b\mu + a\nu] I_n - nabI_{n-1}.$$

Recursion is seeded using,

$$\begin{aligned} \int_a^b \frac{d}{dx} [(x-a)^\mu (b-x)^\nu] dx &= 0, \\ &= (b\mu + a\nu)I_0 - (\mu + \nu)I_1, \end{aligned}$$

giving

$$\begin{aligned} I_0 &= (b-a)^{\mu+\nu-1} B(\mu, \nu), \\ I_1 &= \frac{b\mu + a\nu}{\mu + \nu} I_0. \end{aligned}$$