

Prove:

$$\sum_{k=0}^x \binom{n}{k} p^k (1-p)^{n-k} = (n-x) \binom{n}{x} \int_0^{1-p} t^{n-x-1} (1-t)^x dt$$

Let

$$I_i = (n-x+i) \binom{n}{x-i} \int_0^{1-p} t^{n-x+i-1} (1-t)^{x-i} dt$$

The RHS of the original expression is I_0 , which we repeatedly integrate by parts to obtain the terms in the LHS sum:

$$\begin{aligned} I_0 &= (n-x) \binom{n}{x} \left[\frac{1}{n-x} t^{n-x} (1-t)^x \Big|_0^{1-p} + \int_0^{1-p} \frac{x}{n-x} t^{n-x} (1-t)^{x-1} dt \right] \\ &= \binom{n}{x} (1-p)^{n-x} p^x + x \binom{n}{x} \int_0^{1-p} t^{n-x} (1-t)^{x-1} dt \\ &= \binom{n}{x} p^x (1-p)^{n-x} + (n-x+1) \binom{n}{x-1} \int_0^{1-p} t^{n-x} (1-t)^{x-1} dt \end{aligned}$$

This is the $k=x$ term of the sum plus I_1 . For $i=1, 2, \dots, x-1$, integration by parts produces:

$$\begin{aligned} I_i &= (n-x+i) \binom{n}{x-i} \left[\frac{1}{n-x+i} t^{n-x+i} (1-t)^{x-i} \Big|_0^{1-p} + \int_0^{1-p} \frac{x-i}{n-x+i} t^{n-x+i} (1-t)^{x-i-1} dt \right] \\ &= \binom{n}{x-i} (1-p)^{n-x+i} p^{x-i} + (x-i) \binom{n}{x-i} \int_0^{1-p} t^{n-x+i} (1-t)^{x-i-1} dt \\ &= \binom{n}{x-i} p^{x-i} (1-p)^{n-(x-i)} + (n-x+(i+1)) \binom{n}{x-(i+1)} \int_0^{1-p} t^{n-x+(i+1)-1} (1-t)^{x-(i+1)} dt \end{aligned}$$

For each i , this gives I_{i+1} and the $k=x-i$ term of the sum. Putting it all together after $i=x-1$, we have

$$\begin{aligned} (n-x) \binom{n}{x} \int_0^{1-p} t^{n-x-1} (1-t)^x dt &= \left(\sum_{k=1}^x \binom{n}{k} p^k (1-p)^{n-k} \right) + I_x \\ &= \left(\sum_{k=1}^x \binom{n}{k} p^k (1-p)^{n-k} \right) + n \binom{n}{0} \int_0^{1-p} t^{n-1} (1-t)^0 dt \\ &= \left(\sum_{k=1}^x \binom{n}{k} p^k (1-p)^{n-k} \right) + n \left(\frac{1}{n} t^n \right) \Big|_0^{1-p} \\ &= \left(\sum_{k=1}^x \binom{n}{k} p^k (1-p)^{n-k} \right) + (1-p)^n \\ &= \sum_{k=0}^x \binom{n}{k} p^k (1-p)^{n-k} \end{aligned}$$

which is the desired result.