

Use as definições e propriedades das funções gama e beta para mostrar que

$$(i) \int_0^{\pi/2} \sqrt{\tan \theta} d\theta = \frac{\pi}{\sqrt{2}}, \quad (ii) \int_{-1}^1 \left(\frac{1+x}{1-x} \right)^{1/2} dx = \pi.$$

$$\begin{aligned}
 (i) \int_0^{\pi/2} \sqrt{\tan \theta} d\theta &= \int_0^{\pi/2} \sin^{1/2} \theta \cos^{-1/2} \theta d\theta = \int_0^{\pi/2} \sin^{2(\frac{3}{4})-1} \theta \cos^{2(\frac{1}{4})-1} \theta d\theta \\
 &\stackrel{(6)}{=} \frac{1}{2} B\left(\frac{3}{4}, \frac{1}{4}\right) \stackrel{(5)}{=} \frac{1}{2} \frac{\Gamma(\frac{3}{4}) \Gamma(\frac{1}{4})}{\Gamma(1)} = \frac{1}{2} \Gamma(\frac{1}{4}) \Gamma(1-\frac{1}{4}) \\
 &\stackrel{(3)}{=} \frac{\pi}{2 \sin \frac{\pi}{4}} = \frac{\pi}{2 \frac{\sqrt{2}}{2}} = \frac{\pi}{\sqrt{2}} \quad (+3,0)
 \end{aligned}$$

$$\begin{aligned}
 (ii) \int_{-1}^{+1} \left(\frac{1+x}{1-x} \right)^{1/2} dx &\stackrel{x=2t-1}{=} \int_0^1 \left(\frac{1+2t-1}{1-2t+1} \right)^{1/2} 2 dt = 2 \int_0^1 t^{1/2} (1-t)^{-1/2} dt \\
 &= 2 \int_0^1 t^{\frac{3}{2}-1} (1-t)^{\frac{1}{2}-1} dt \stackrel{(7)}{=} 2 B\left(\frac{3}{2}, \frac{1}{2}\right) \stackrel{(5)}{=} \frac{2 \cdot \Gamma(\frac{3}{2}) \Gamma(\frac{1}{2})}{\Gamma(2)} \\
 &\stackrel{(2)}{=} \frac{2 \Gamma(\frac{3}{2}) \Gamma(\frac{1}{2})}{1 \cdot \Gamma(1)} \stackrel{(2)}{=} 2 \cdot \frac{1}{2} \Gamma(\frac{1}{2}) \Gamma(\frac{1}{2}) = \Gamma(\frac{1}{2}) \Gamma(1-\frac{1}{2}) \\
 &\stackrel{(3)}{=} \frac{\pi}{\sin \frac{\pi}{2}} = \pi \quad (+3,0)
 \end{aligned}$$

FORMULÁRIO EVENTUALMENTE ÚTIL

$$\begin{aligned}
 \Gamma(z) &= \int_0^\infty e^{-t} t^{z-1} dt, \quad (1) \quad \Gamma(z+1) = z\Gamma(z), \quad (2) \quad \Gamma(z)\Gamma(1-z) = \frac{\pi}{\sin \pi z}, \quad (3) \quad 2^{2z-1} \Gamma(z)\Gamma(z+1/2) = \sqrt{\pi} \Gamma(2z), \quad (4) \\
 B(z, w) &= \frac{\Gamma(z)\Gamma(w)}{\Gamma(z+w)}, \quad (5) \quad B(z, w) = 2 \int_0^{\pi/2} \cos^{2z-1} \theta \sin^{2w-1} \theta d\theta, \quad (6) \quad B(z, w) = \int_0^1 t^{z-1} (1-t)^{w-1} dt. \quad (7)
 \end{aligned}$$