

GAMMA, BETA FUNCTION

38.1 GAMMA FUNCTION

(U.P. I Semester Dec. 2007)

$$\int_0^{\infty} e^{-x} x^{n-1} dx \quad (n > 0)$$

is called gamma function of n . It is also written as $\Gamma n = \int_0^{\infty} e^{-x} x^{n-1} dx$

$$\boxed{\int_0^{\infty} e^{-x} x^{n-1} dx = \Gamma n}$$

Example 1. Prove that $\Gamma 1 = 1$

Solution. We know that,

$$\Gamma n = \int_0^{\infty} e^{-x} x^{n-1} dx$$

Put $n = 1$,

$$\Gamma 1 = \int_0^{\infty} e^{-x} x^{1-1} dx = \int_0^{\infty} e^{-x} dx = \left[\frac{e^{-x}}{-1} \right]_0^{\infty} = 1 \quad \text{Proved.}$$

Example 2. Prove that

$$(i) \quad \Gamma(n+1) = n \Gamma n$$

$$(ii) \quad \Gamma(n+1) = n!$$

(Reduction formula)

Solution.

$$(i) \quad \text{We know that, } \Gamma n = \int_0^{\infty} x^{n-1} e^{-x} dx \quad \dots(1)$$

Integrating by parts, we have

$$\begin{aligned} \Gamma n &= \left[x^{n-1} \frac{e^{-x}}{-1} \right]_0^{\infty} - (n-1) \int_0^{\infty} x^{n-2} \frac{e^{-x}}{-1} dx \\ &= \lim_{x \rightarrow 0} \left\{ \left(1 - \frac{x}{1!} + \frac{x^2}{2!} - \dots + (-1)^n \frac{x^n}{n!} + \dots + \infty \right) x^{n-1} \right\} + (n-1) \int_0^{\infty} x^{n-2} e^{-x} dx \\ &= 0 + (n-1) \int_0^{\infty} x^{n-2} e^{-x} dx \end{aligned}$$

$$\therefore \Gamma n = (n-1) \Gamma(n-1) \quad \dots(2)$$

$$\boxed{\Gamma(n+1) = n \Gamma n}$$

Replacing n by $(n+1)$

Proved.

(ii) Replacing n by $n-1$ in (2), we get

$$\Gamma(n-1) = (n-2) \Gamma(n-2)$$

Putting the value $\sqrt{n-1}$ in (2), we get

$$\sqrt{n} = (n-1)(n-2)\sqrt{n-2}$$

Similarly,

$$\sqrt{n} = (n-1)(n-2)\dots\dots\dots 3.2.1 \sqrt{1} \quad \dots(3)$$

Putting the value of $\sqrt{1}$ in (3), we have

$$\sqrt{n} = (n-1)(n-2)\dots\dots\dots 3.2.1.1$$

$$\sqrt{n} = (n-1)!$$

Replacing n by $n+1$, we have $\sqrt{n+1} = n!$

Proved.

Example 3. Evaluate $\sqrt{-\frac{1}{2}}$.

Solution. $\sqrt{n+1} = n\sqrt{n}$

$$\sqrt{-\frac{1}{2}+1} = -\frac{1}{2}\sqrt{-\frac{1}{2}} \Rightarrow \sqrt{\frac{1}{2}} = -\frac{1}{2}\sqrt{-\frac{1}{2}} \Rightarrow \sqrt{\pi} = -\frac{1}{2}\sqrt{-\frac{1}{2}} \Rightarrow \sqrt{-\frac{1}{2}} = -2\sqrt{\pi} \quad \text{Ans.}$$

Example 4. Evaluate $\int_0^\infty \sqrt[4]{x} e^{-\sqrt{x}} dx$

Solution. Let $I = \int_0^\infty x^{1/4} e^{-\sqrt{x}} dx \quad \dots(1)$

Putting $\sqrt{x} = t \Rightarrow x = t^2$ so that $dx = 2t dt$ in (1), we get

$$\begin{aligned} I &= \int_0^\infty t^{1/2} e^{-t} 2t dt = 2 \int_0^\infty t^{3/2} e^{-t} dt = 2 \int_0^\infty t^{\frac{5}{2}-1} e^{-t} dt \\ &= 2 \sqrt{\frac{5}{2}} \quad \text{[By definition]} \\ &= 2 \cdot \frac{3}{2} \sqrt{\frac{3}{2}} = 2 \cdot \frac{3}{2} \cdot \frac{1}{2} \sqrt{\frac{1}{2}} = \frac{3}{2} \sqrt{\pi} \quad \text{Ans.} \end{aligned}$$

Example 5. Evaluate $\int_0^\infty \sqrt{x} e^{-\sqrt[3]{x}} dx$.

Solution. Let $I = \int_0^\infty \sqrt{x} e^{-\sqrt[3]{x}} dx \quad \dots(1)$

Putting $\sqrt[3]{x} = t \Rightarrow x = t^3$ so that $dx = 3t^2 dt$ in (1), we get

$$I = \int_0^\infty t^{3/2} e^{-t} 3t^2 dt = 3 \int_0^\infty t^{7/2} e^{-t} dt = 3 \int_0^\infty t^{\frac{9}{2}-1} e^{-t} dt = 3 \sqrt{\frac{9}{2}} = 3 \cdot \frac{7}{2} \cdot \frac{5}{2} \cdot \frac{3}{2} \cdot \frac{1}{2} \sqrt{\frac{1}{2}} = \frac{315}{16} \sqrt{\pi} \quad \text{Ans.}$$

Example 6. Evaluate $\int_0^\infty x^{n-1} e^{-h^2 x^2} dx$.

Solution. Let $I = \int_0^\infty x^{n-1} e^{-h^2 x^2} dx \quad \dots(1)$

Putting $t = h^2 x^2 \Rightarrow x = \frac{\sqrt{t}}{h}$ so that $dx = \frac{dt}{2h\sqrt{t}}$, we get

$$\begin{aligned} I &= \int_0^\infty \left(\frac{\sqrt{t}}{h} \right)^{n-1} e^{-t} \frac{dt}{2h\sqrt{t}} \\ &= \frac{1}{2h^n} \int_0^\infty t^{\frac{n-1}{2}} e^{-t} \frac{dt}{\sqrt{t}} = \frac{1}{2h^n} \int_0^\infty t^{\frac{n-2}{2}} e^{-t} dt = \frac{1}{2h^n} \sqrt{\frac{n}{2}} \quad \text{Ans.} \end{aligned}$$

Example 7. Evaluate $\int_0^\infty \frac{x^a}{a^x} dx$, hence show that $\int_0^\infty \frac{x^7}{7^x} dx = \frac{7!}{(\log 7)^8}$ ($a > 1$)

Solution. Here, we have $\int_0^\infty \frac{x^a}{a^x} dx$... (1)

Putting $a^x = e^t \Rightarrow x \log a = t \Rightarrow x = \frac{t}{\log a}, \Rightarrow dx = \frac{dt}{\log a}$ in (1), we have

$$\begin{aligned} \int_0^\infty \frac{x^a}{a^x} dx &= \int_0^\infty \left(\frac{t}{\log a} \right)^a e^{-t} \frac{dt}{\log a} = \frac{1}{(\log a)^{a+1}} \int_0^\infty e^{-t} t^a dt = \frac{1}{(\log a)^{a+1}} \int_0^\infty t^{(a+1)-1} e^{-t} dt \\ &= \frac{1}{(\log a)^{a+1}} \Gamma(a+1) \end{aligned}$$

On putting $a = 7$, we get $\int_0^\infty \frac{x^7}{7^x} dx = \frac{7!}{(\log 7)^8}$ **Ans.**

38.2 PROVE THAT

$$\int_0^1 x^m (\log x)^n dx = \frac{(-1)^n}{(m+1)^{n+1}} \Gamma(n+1)$$

Proof : Put $\log x = -t$ so that $x = e^{-t} \Rightarrow dx = -e^{-t} dt$

$$\begin{aligned} \therefore x^m &= e^{-mt} \\ (\log x)^n &= (-t)^n \end{aligned}$$

$$\text{Now, } \int_0^1 x^m (\log x)^n dx = \int_\infty^0 e^{-mt} (-t)^n (-e^{-t}) dt = \int_0^\infty (-1)^n e^{-mt-t} t^n dt$$

Putting $(m+1)t = u$ so that $(m+1)dt = du$, we get

$$\begin{aligned} \therefore I &= \int_0^\infty (-1)^n e^{-u} \cdot \frac{u^n}{(m+1)^n} \frac{du}{(m+1)} \\ &= \frac{(-1)^n}{(m+1)^{n+1}} \int_0^\infty e^{-u} u^n du = \frac{(-1)^n}{(m+1)^{n+1}} \int_0^\infty e^{-u} u^{(n+1)-1} du = \frac{(-1)^n}{(m+1)^{n+1}} \Gamma(n+1) \quad \text{Proved.} \end{aligned}$$

Example 8. Prove that $\int_0^1 (x \log x)^4 dx = \frac{4!}{5^5}$ (M.U. II Semester, 2009)

Solution. We know that

$$\int_0^1 x^m (\log x)^n dx = \frac{(-1)^n}{(m+1)^{n+1}} \Gamma(n+1) \quad \dots (1) \quad [\text{From Art 38.2}]$$

$$\text{Now, } \int_0^1 (x \log x)^4 dx = \int_0^1 x^4 (\log x)^4 dx$$

Putting $m = n = 4$ in (1), we get

$$\int_0^1 x^4 (\log x)^4 dx = \frac{(-1)^4}{(4+1)^{4+1}} \Gamma(4+1) = \frac{4!}{5^5} = \frac{24}{3125} \quad \text{Proved.}$$

Example 9. Evaluate $\int_0^1 \frac{dx}{\sqrt{-\log x}}$

Solution. Let $-\log x = y \Rightarrow \log x = -y \Rightarrow e^{-y} = x$ so that $dx = -e^{-y} dy$

$$\int_0^1 \frac{dx}{\sqrt{-\log x}} = \int_0^1 \frac{-e^{-y} dy}{\sqrt{y}} = \int_0^\infty y^{-\frac{1}{2}} e^{-y} dy = \left[\frac{1}{2} \right] = \sqrt{\pi} \quad \text{Ans.}$$

Example 10. Evaluate $\int_0^1 x^{n-1} \left[\log_e \left(\frac{1}{x} \right) \right]^{m-1} dx$

Solution: Put $\log_e \frac{1}{x} = t$ or $x = e^{-t} \quad \therefore dx = -e^{-t} dt$

$$\int_0^1 x^{n-1} \left[\log_e \left(\frac{1}{x} \right) \right]^{m-1} dx = \int_{\infty}^0 (e^{-t})^{n-1} [t]^{m-1} (-e^{-t} dt) = \int_0^{\infty} e^{-nt} t^{m-1} dt$$

Putting $nt = u \Rightarrow t = \frac{u}{n}$ so that $dt = \frac{du}{n}$

$$= \int_0^{\infty} e^{-u} \left(\frac{u}{n} \right)^{m-1} \frac{du}{n} = \frac{1}{n^m} \int_0^{\infty} e^{-u} u^{m-1} du = \frac{1}{n^m} \Gamma(m) \quad \text{Ans.}$$

38.3 TRANSFORMATION OF GAMMA FUNCTION

Prove that (i) $\int_0^{\infty} e^{-ky} y^{n-1} dy = \frac{\Gamma(n)}{k^n}$ (AMIETE, Dec. 2010) (ii) $\left[\frac{1}{2} \right] = \sqrt{\pi}$

$$(iii) \int_0^1 \left(\log \frac{1}{y} \right)^{n-1} dy = \Gamma(n) \quad (iv) \Gamma(n) = \frac{1}{n} \int_0^{\infty} e^{-x^n} dx$$

Solution: We know that $\Gamma(n) = \int_0^{\infty} x^{n-1} e^{-x} dx$... (1)

(i) Replace x by ky , so that $dx = k dy$; then (1) becomes

$$\Gamma(n) = \int_0^{\infty} (ky)^{n-1} e^{-ky} k dy.$$

$$\Gamma(n) = k^n \int_0^{\infty} e^{-ky} y^{n-1} dy$$

$$\therefore \boxed{\int_0^{\infty} e^{-ky} y^{n-1} dy = \frac{\Gamma(n)}{k^n}} \quad \dots(2) \text{ Proved.}$$

(ii) Replace x^n by y , so that $n x^{n-1} dx = dy$ in (1), then

$$\Gamma(n) = \int_0^{\infty} y^{\frac{n-1}{n}} e^{-y^{1/n}} \frac{dy}{n y^{\frac{n-1}{n}}} = \int_0^{\infty} y^{\frac{n-1}{n}} e^{-y^{1/n}} \frac{dy}{n y^{\frac{n-1}{n}}} = \frac{1}{n} \int_0^{\infty} e^{-y^{1/n}} dy$$

$$\text{When } n = \frac{1}{2}, \quad \left[\frac{1}{2} \right] = \frac{1}{2} \int_0^{\infty} e^{-y^2} dy = 2 \left[\frac{1}{2} \sqrt{\pi} \right]$$

$$\boxed{\left[\frac{1}{2} \right] = \sqrt{\pi}}$$

Proved.

(iii) Putting $e^{-x} = y$, so that $-e^{-x} dx = dy$ and $-x = \log y$, $x = \log \frac{1}{y}$, (1) becomes

$$\Gamma(n) = - \int_1^0 \left(\log \frac{1}{y} \right)^{n-1} y \cdot \frac{dy}{e^{-x}} = \int_0^1 \left(\log \frac{1}{y} \right)^{n-1} y \cdot \frac{dy}{y} = \int_0^1 \left(\log \frac{1}{y} \right)^{n-1} dy \quad \text{Proved.}$$

(iv) We know that, $\Gamma(n) = \int_0^{\infty} e^{-x} \cdot x^{n-1} dx$... (1)

Putting $x^n = y \Rightarrow x = y^{1/n}$ so that $dx = \frac{1}{n} y^{\frac{1}{n}-1} dy$ in (1), we get

$$\Gamma n = \int_0^\infty e^{-y^{1/n}} y^{\frac{n-1}{n}} \cdot \frac{1}{n} y^{\frac{1}{n}-1} dy = \frac{1}{n} \int_0^\infty e^{-y^{\frac{1}{n}}} dy$$

$$\Gamma n = \frac{1}{n} \int_0^\infty e^{-x^n} dx.$$

Proved.

EXERCISE 38.1

Evaluate:

1. (i) $\int_0^\infty \sqrt{x} e^{-x} dx$

(ii) $\int_0^\infty \sqrt{x} e^{-x^2} dx$

(iii) $\int_0^\infty \sqrt{x} e^{-x^2} dx$

(iv) $\int_0^\infty \sqrt{x} e^{-x^2} dx$

Ans. (i) $\frac{4}{3}\sqrt{\pi}$

(ii) $\frac{2^8\sqrt{\pi}}{15 \times 13 \times 11 \times 9 \times 7 \times 5 \times 3}$

(iii) $\frac{15\sqrt{\pi}}{8}$ (iv) ∞

2. $\int_0^\infty \sqrt{x} e^{-x} dx$

Ans. $\frac{3}{2}$

3. $\int_0^\infty x^4 e^{-x^2} dx$

Ans. $\frac{3\sqrt{\pi}}{8}$

4. $\int_0^\infty e^{-h^2 x^2} dx$

Ans. $\frac{\sqrt{\pi}}{2h}$

5. $\int_0^\infty \int_0^\infty e^{-(ax^2+by^2)} x^{2m-1} y^{2n-1} dx dy, \quad a, b, m, n > 0$

Ans. $\frac{\sqrt{m} \sqrt{n}}{4 a^m b^n}$

6. $\int_0^1 (x \log x)^3 dx$

Ans. $-\frac{3}{128}$

7. $\int_0^1 \frac{dx}{\sqrt{x \log \frac{1}{x}}}$

Ans. $\sqrt{2\pi}$

8. Prove that $1.3.5 \dots (2n-1) = \frac{2^n \sqrt{\pi}}{\sqrt{\pi}}$

9. $\int_0^\infty e^{-y^{1/m}} dy = m \sqrt{m}$

10. $\int_0^\infty \int_0^\infty e^{-(ax^2+by^2)} x^{2m-1} y^{2n-1} dx dy = \frac{\Gamma(m) \Gamma(n)}{4 a^m b^n}$, where a, b, m, n are positive.

11. $\int_0^{\pi/2} \frac{d\theta}{(a \cos^4 \theta + b \sin^4 \theta)} = \frac{(\Gamma(1/4))^2}{4(ab)^{1/4} \sqrt{\pi}}$

[Hint. Put $\tan \theta = t$ then $bt^4 = az$]

38.4 BETA FUNCTION

(U.P. I Semester Dec. 2007)

$$\int_0^1 x^{l-1} (1-x)^{m-1} dx$$

($l > 0, m > 0$)

is called the Beta function of l, m . It is also written as

$$\beta(l, m) = \int_0^1 x^{l-1} (1-x)^{m-1} dx$$

38.5 EVALUATION OF BETA FUNCTION

$$\beta(l, m) = \frac{\Gamma(l) \Gamma(m)}{\Gamma(l+m)}$$

Solution. We have, $\beta(l, m) = \int_0^1 x^{l-1} (1-x)^{m-1} dx = \int_0^1 (1-x)^{m-1} x^{l-1} dx$

Integrating by parts, we have

$$\begin{aligned} &= \left[(1-x)^{m-1} \frac{x^l}{l} \right]_0^1 + (m-1) \int_0^1 (1-x)^{m-2} \left(\frac{x^l}{l} \right) dx \\ &= \frac{(m-1)}{l} \int_0^1 (1-x)^{m-2} x^l dx \end{aligned}$$

Again integrating by parts, we get

$$\begin{aligned}
 &= \frac{(m-1)(m-2)}{l(l+1)} \int_0^1 (1-x)^{m-3} x^{l+1} dx = \frac{(m-1)(m-2) \dots 2.1}{l(l+1) \dots (l+m-2)} \int_0^1 x^{l+m-2} dx \\
 &= \frac{(m-1)(m-2) \dots 2.1}{l(l+1) \dots (l+m-2)} \left[\frac{x^{l+m-1}}{l+m-1} \right]_0^1 = \frac{(m-1)(m-2) \dots 2.1}{l(l+1) \dots (l+m-2)(l+m-1)} \\
 &= \frac{(m-1)!}{l(l+1) \dots (l+m-2)(l+m-1)} \times \frac{(l-1)(l-2) \dots 1}{(l-1)(l-2) \dots 1} \\
 &= \frac{(m-1)! (l-1)!}{1.2 \dots (l-2)(l-1)l(l+1) \dots (l+m-2)(l+m-1)} = \frac{(l-1)!(m-1)!}{(l+m-1)!} = \frac{\overline{l} \overline{m}}{\overline{l+m}}
 \end{aligned}$$

And if only l is positive integer and not m then

$$\boxed{\beta(l, m) = \frac{(l-1)!}{m(m+1) \dots (m+l-1)}} \quad \text{Ans.}$$

38.6 A PROPERTY OF BETA FUNCTION

$$\beta(l, m) = \beta(m, l)$$

Solution. We have

$$\begin{aligned}
 \beta(l, m) &= \int_0^1 x^{l-1} (1-x)^{m-1} dx & \left[\int_0^a f(x) dx = \int_0^a f(a-x) dx \right] \\
 &= \int_0^1 (1-x)^{l-1} [1-(1-x)]^{m-1} dx = \int_0^1 (1-x)^{l-1} x^{m-1} dx \\
 &= \int_0^1 x^{m-1} (1-x)^{l-1} dx
 \end{aligned}$$

l and m are interchanged.

$$\boxed{\beta(l, m) = \beta(m, l)} \quad \text{Proved.}$$

Example 11. Evaluate $\int_0^1 x^4 (1-\sqrt{x})^5 dx$

Solution. Let $\sqrt{x} = t \Rightarrow x = t^2$ so that $dx = 2t dt$

$$\begin{aligned}
 \int_0^1 x^4 (1-\sqrt{x})^5 dx &= \int_0^1 (t^2)^4 (1-t)^5 (2t dt) \\
 &= 2 \int_0^1 t^9 (1-t)^5 dt = 2 \beta(10, 6) = 2 \frac{\overline{10} \overline{6}}{\overline{16}} = 2 \cdot \frac{9! 5!}{(15)!} \\
 &= 2 \cdot \frac{5!}{10 \times 11 \times 12 \times 13 \times 14 \times 15} = \frac{2 \times 1 \times 2 \times 3 \times 4 \times 5}{10 \times 11 \times 12 \times 13 \times 14 \times 15} = \frac{1}{11 \times 13 \times 7 \times 15} = \frac{1}{15015}
 \end{aligned}$$

Ans.

Example 12. Evaluate $\int_0^1 (1-x^3)^{-\frac{1}{2}} dx$

Solution. Let $x^3 = y \Rightarrow x = y^{1/3}$ so that $dx = \frac{1}{3} y^{-\frac{2}{3}} dy$

$$\begin{aligned}
 \int_0^1 (1-x^3)^{-\frac{1}{2}} dx &= \int_0^1 (1-y)^{-\frac{1}{2}} \left(\frac{1}{3} y^{-\frac{2}{3}} dy \right) \\
 &= \frac{1}{3} \int_0^1 y^{-\frac{2}{3}} (1-y)^{-\frac{1}{2}} dy = \frac{1}{3} \beta\left(\frac{1}{3}, \frac{1}{2}\right) = \frac{1}{3} \frac{\overline{\frac{1}{3}} \overline{\frac{1}{2}}}{\overline{\frac{5}{6}}}
 \end{aligned}$$

Ans.

38.7 TRANSFORMATION OF BETA FUNCTION

We know that

$$\beta(l, m) = \int_0^1 x^{l-1} (1-x)^{m-1} dx,$$

Putting $x = \frac{y}{1+y}$ so that $dx = -\frac{1}{(1+y)^2} dy$ and $1-x = \frac{y}{1+y}$ in (1), we get

$$\beta(l, m) = \int_0^1 \left(\frac{1}{1+y}\right)^{l-1} \left(\frac{y}{1+y}\right)^{m-1} \left[-\frac{1}{(1+y)^2} dy\right] = \int_0^\infty \frac{y^{m-1}}{(1+y)^{l+m}} dy$$

Since l, m can be interchanged in $\beta(l, m)$,

$$\beta(l, m) = \int_0^\infty \frac{y^{l-1}}{(1+y)^{m+l}} dy \Rightarrow \beta(l, m) = \int_0^\infty \frac{x^{l-1}}{(1+x)^{m+l}} dx \quad \dots(1)$$

Example 13. Evaluate $\int_0^1 \frac{x^{m-1} + x^{n-1}}{(1+x)^{m+n}} dx$

Solution. We know that

$$\begin{aligned} \beta(m, n) &= \int_0^\infty \frac{x^{m-1}}{(1+x)^{m+n}} dx \Rightarrow \int_0^\infty \frac{x^{m-1}}{(1+x)^{m+n}} dx = \beta(m, n) \\ \Rightarrow \int_0^1 \frac{x^{m-1}}{(1+x)^{m+n}} dx + \int_1^\infty \frac{x^{m-1}}{(1+x)^{m+n}} dx &= \beta(m, n) \quad \dots(1) \end{aligned}$$

$$\begin{aligned} \text{Consider } \int_1^\infty \frac{x^{m-1}}{(1+x)^{m+n}} dx &= \int_1^0 \frac{\left(\frac{1}{t}\right)^{m-1}}{\left(1+\frac{1}{t}\right)^{m+n}} \left(-\frac{1}{t^2} dt\right) = \int_0^1 \frac{\left(\frac{1}{t}\right)^{m-1} \frac{1}{t^2}}{\left(\frac{1}{t}\right)^{m+n} (t+1)^{m+n}} dt \quad \left(\text{Put } x = \frac{1}{t}\right) \\ &= \int_0^1 \frac{t^{n-1}}{(1+t)^{m+n}} dt = \int_0^1 \frac{x^{n-1}}{(1+x)^{m+n}} dx \end{aligned}$$

Putting the value of $\int_1^\infty \frac{x^{m-1}}{(1+x)^{m+n}} dx$ in (1), we get

$$\begin{aligned} \int_0^1 \frac{x^{m-1}}{(1+x)^{m+n}} dx + \int_0^1 \frac{x^{n-1}}{(1+x)^{m+n}} dx &= \beta(m, n) \\ \Rightarrow \int_0^1 \frac{x^{m-1} + x^{n-1}}{(1+x)^{m+n}} dx &= \beta(m, n) \quad \text{Ans.} \end{aligned}$$

38.8 RELATION BETWEEN BETA AND GAMMA FUNCTIONS

We know that, $\Gamma l = \int_0^\infty e^{-x} x^{l-1} dx$, [Put $zx = y$]

$$\frac{\Gamma l}{z^l} = \int_0^\infty e^{-zx} x^{l-1} dx$$

$$\Gamma l = \int_0^\infty z^l e^{-zx} x^{l-1} dx$$

Multiplying both sides by $e^{-z} z^{m-1}$, we have

$$\Gamma l \cdot e^{-z} \cdot z^{m-1} = \int_0^\infty e^{-z} \cdot z^{m-1} \cdot z^l \cdot e^{-zx} \cdot x^{l-1} dx$$

$$\overline{l} \cdot e^{-z} \cdot z^{m-1} = \int_0^{\infty} e^{-(1+x)z} \cdot z^{l+m-1} \cdot x^{l-1} dx$$

Integrating both sides w.r.t. 'z', we get

$$\int_0^{\infty} \overline{l} e^{-z} z^{m-1} dz = \int_0^{\infty} \int_0^{\infty} e^{-(1+x)z} z^{l+m-1} x^{l-1} dx dz$$

$$\overline{l} \overline{m} = \int_0^{\infty} x^{l-1} dx \int_0^{\infty} e^{-(1+x)z} z^{l+m-1} dz$$

$$= \int_0^{\infty} x^{l-1} dx \cdot \frac{\overline{l+m}}{(1+x)^{l+m}} \quad [\text{From (1), Art 38.7}]$$

$$\overline{l} \overline{m} = \overline{l+m} \int_0^{\infty} \frac{x^{l-1}}{(1+x)^{l+m}} dx = \overline{l+m} \cdot \beta(l, m)$$

∴

$$\beta(l, m) = \frac{\overline{l} \overline{m}}{\overline{l+m}}$$

This is the required relation.

38.9. SHOW THAT

$$\int_0^{\frac{\pi}{2}} \sin^p \theta \cos^q \theta d\theta = \frac{\left(\frac{p+1}{2} \right) \left(\frac{q+1}{2} \right)}{2 \left(\frac{p+q+2}{2} \right)}$$

Solution. We know that

$$\beta(m, n) = \int_0^1 x^{m-1} (1-x)^{n-1} dx \quad \dots(1)$$

Putting

$$x = \sin^2 \theta, dx = 2 \sin \theta \cos \theta d\theta$$

and

$$1-x = 1-\sin^2 \theta = \cos^2 \theta$$

Then (1) becomes

$$\beta(m, n) = \int_0^{\frac{\pi}{2}} \sin^{2m-2} \theta \cos^{2n-2} \theta \cdot 2 \sin \theta \cos \theta d\theta$$

or

$$\frac{\overline{m} \overline{n}}{\overline{m+n}} = 2 \int_0^{\frac{\pi}{2}} \sin^{2m-1} \theta \cos^{2n-1} \theta d\theta$$

Putting

$$2m-1 = p, \text{ i.e., } m = \frac{p+1}{2}$$

and

$$2n-1 = q, \text{ i.e., } n = \frac{q+1}{2}$$

$$\frac{\left(\frac{p+1}{2} \right) \left(\frac{q+1}{2} \right)}{\left(\frac{p+q+2}{2} \right)} = 2 \int_0^{\frac{\pi}{2}} \sin^p \theta \cdot \cos^q \theta d\theta$$

$$\int_0^{\frac{\pi}{2}} \sin^p \theta \cos^q \theta d\theta = \frac{\left(\frac{p+1}{2} \right) \left(\frac{q+1}{2} \right)}{2 \left(\frac{p+q+2}{2} \right)}$$

Proved.

Example 14. Prove that $\int_0^{\frac{\pi}{2}} \sqrt{\sin \theta} d\theta \times \int_0^{\frac{\pi}{2}} \frac{1}{\sqrt{\sin \theta}} d\theta = \pi$ (AMIE TE, June 2009)

Solution. L.H.S. = $\int_0^{\frac{\pi}{2}} \sqrt{\sin \theta} d\theta \times \int_0^{\frac{\pi}{2}} \frac{1}{\sqrt{\sin \theta}} d\theta$

$$= \int_0^{\frac{\pi}{2}} \sin^{\frac{1}{2}} \theta \cos^0 \theta d\theta \times \int_0^{\frac{\pi}{2}} \sin^{-\frac{1}{2}} \theta \cos^0 \theta d\theta$$

$$= \frac{\left[\frac{1}{2} + 1 \right]}{2} \left[\frac{0+1}{2} \right] \times \frac{\left[-\frac{1}{2} + 1 \right]}{2} \left[\frac{0+1}{2} \right] = \frac{\left[\frac{3}{4} \right]}{2} \left[\frac{1}{2} \right] \times \frac{\left[\frac{1}{4} \right]}{2} \left[\frac{3}{4} \right]$$

$$= \frac{\left[\frac{1}{2} \right]}{2} \left[\frac{1}{2} \right] \left[\frac{1}{4} \right] = \frac{(\sqrt{\pi}) (\sqrt{\pi}) \left[\frac{1}{4} \right]}{4 \left[\frac{5}{4} \right]} = \frac{1}{4} \left[\frac{1}{4} \right] = \pi = \text{R.H.S.}$$

Proved.

Example 15. Prove that $\int_0^1 \frac{x^2}{\sqrt{(1-x^4)}} dx \times \int_0^1 \frac{dx}{\sqrt{(1+x^4)}} = \frac{\pi}{4\sqrt{2}}$ (AMIE TE, Dec. 2009)

Solution. Here, we have $\int_0^1 \frac{x^2}{\sqrt{1-x^4}} dx \times \int_0^1 \frac{dx}{\sqrt{1+x^4}}$... (1)

Let $I_1 = \int_0^1 \frac{x^2}{\sqrt{1-x^4}} dx$ Put $x^2 = \sin \theta \Rightarrow 2x dx = \cos \theta d\theta$

$$x = \sqrt{\sin \theta} \Rightarrow dx = \frac{1}{2} (\sin \theta)^{-\frac{1}{2}} \cos \theta d\theta$$

$$= \int_0^{\frac{\pi}{2}} \frac{\sin \theta}{\sqrt{1-\sin^2 \theta}} \cdot \frac{1}{2} (\sin \theta)^{-\frac{1}{2}} \cos \theta d\theta.$$

$$= \frac{1}{2} \int_0^{\frac{\pi}{2}} \frac{(\sin \theta)^{1-\frac{1}{2}}}{\cos \theta} \cdot \cos \theta d\theta = \frac{1}{2} \int_0^{\frac{\pi}{2}} (\sin \theta)^{\frac{1}{2}} (\cos \theta)^0 d\theta$$

$$= \frac{1}{2} \left(\frac{\left[\frac{1}{2} + 1 \right]}{2} \left[\frac{0+1}{2} \right] \right) = \frac{1}{4} \left[\frac{3}{4} \right] \left[\frac{1}{2} \right]$$

... (2)

Let $I_2 = \int_0^1 \frac{dx}{\sqrt{1+x^4}}$ Put $x^2 = \tan \theta \Rightarrow x = \sqrt{\tan \theta}$

$$\Rightarrow dx = \frac{1}{2} (\tan \theta)^{-\frac{1}{2}} \sec^2 \theta d\theta$$

$$= \frac{1}{2} \int_0^{\frac{\pi}{4}} \frac{(\tan \theta)^{-\frac{1}{2}} \sec^2 \theta}{\sqrt{1+\tan^2 \theta}} d\theta = \frac{1}{2} \int_0^{\frac{\pi}{4}} (\tan \theta)^{-\frac{1}{2}} \sec \theta d\theta$$

$$= \frac{1}{2} \int_0^{\frac{\pi}{4}} (\sin \theta)^{-\frac{1}{2}} \cdot (\cos \theta)^{-\frac{1}{2}} d\theta = \frac{1}{2} \int_0^{\frac{\pi}{4}} \sqrt{\frac{2}{2 \sin \theta \cos \theta}} d\theta$$

$$\begin{aligned}
&= \frac{1}{\sqrt{2}} \int_0^{\frac{\pi}{2}} \frac{d\theta}{\sqrt{\sin 2\theta}} \quad \text{Put } 2\theta = t \Rightarrow d\theta = \frac{dt}{2} \\
&= \frac{1}{2\sqrt{2}} \int_0^{\frac{\pi}{2}} \frac{dt}{\sqrt{\sin t}} = \frac{1}{2\sqrt{2}} \int_0^{\frac{\pi}{2}} (\sin t)^{-\frac{1}{2}} (\cos \theta)^0 dt \\
&= \frac{1}{2\sqrt{2}} \left(\frac{\frac{1-\frac{1}{2}}{2} \frac{0+1}{2}}{2 \frac{1}{4} + \frac{1}{2}} \right) = \frac{1}{4\sqrt{2}} \frac{\frac{1}{4} \frac{1}{2}}{\frac{3}{4}} \quad \dots (3)
\end{aligned}$$

Putting the value in (1) from equation (1) and (2), we get

$$\int_0^1 \frac{x^2 dx}{\sqrt{1-x^4}} \times \int_0^1 \frac{dx}{\sqrt{1-x^4}} = \frac{1}{4} \frac{\frac{3}{4} \frac{1}{2}}{\frac{5}{4}} \times \frac{1}{4\sqrt{2}} \frac{\frac{1}{4} \frac{1}{2}}{\frac{3}{4}} = \frac{1}{16\sqrt{2}} \frac{\frac{1}{2} \frac{1}{2} \frac{1}{4}}{\frac{5}{4}} = \frac{1}{16\sqrt{2}} = \frac{\pi}{4\sqrt{2}} \quad \text{Proved.}$$

Example 16. Prove that $\int_0^1 \frac{dx}{\sqrt{1-x^4}} = \frac{\sqrt{\pi}}{4} \frac{\frac{1}{4}}{\frac{3}{4}}$ (AMETE, June 2010)

Solution. Here, we have $\int_0^1 \frac{dx}{\sqrt{1-x^4}}$, Put $x^2 = \sin \theta \Rightarrow x = \sqrt{\sin \theta}$

$$\begin{aligned}
&\Rightarrow dx = \frac{1}{2} (\sin \theta)^{-\frac{1}{2}} \cos \theta \cdot d\theta \\
&= \frac{1}{2} \int_0^{\frac{\pi}{2}} \frac{(\sin \theta)^{-\frac{1}{2}} \cos \theta}{\sqrt{1-\sin^2 \theta}} = \frac{1}{2} \int_0^{\frac{\pi}{2}} \frac{(\sin \theta)^{-\frac{1}{2}} \cos \theta}{\cos \theta} d\theta \\
&= \frac{1}{2} \int_0^{\frac{\pi}{2}} (\sin \theta)^{-\frac{1}{2}} (\cos \theta)^0 d\theta = \frac{1}{2} \left(\frac{\frac{-\frac{1}{2}+1}{2} \frac{0+1}{2}}{2 \frac{1}{4} + \frac{1}{2}} \right) = \frac{1}{4} \frac{\frac{2}{4} \frac{1}{2}}{\frac{3}{4}} = \frac{\sqrt{\pi}}{4} \frac{\frac{1}{4}}{\frac{3}{4}} \quad \text{Proved.}
\end{aligned}$$

Example 17. Find the value of $\int_0^1 \frac{I}{2}$.

Solution. We have already solved this problem in Art. 38.3 (ii) Transformation of the Gamma Function.

Now, by **Second method:** We know that,

$$\int_0^{\frac{\pi}{2}} \sin^p \theta \cdot \cos^q \theta d\theta = \frac{\frac{p+1}{2} \frac{q+1}{2}}{2 \frac{p+q+2}{2}}$$

Putting $p = q = 0$, we get $\int_0^{\frac{\pi}{2}} d\theta = \frac{\frac{1}{2} \frac{1}{2}}{2 \frac{1}{1}} \Rightarrow [\theta]_0^{\pi/2} = \frac{1}{2} \left(\frac{1}{2} \right)^2 \Rightarrow \frac{\pi}{2} = \frac{1}{2} \left(\frac{1}{2} \right)^2$

$$\Rightarrow \left(\frac{1}{2} \right)^2 = \pi \Rightarrow \frac{1}{2} = \sqrt{\pi} \quad \text{Ans.}$$

Example 18. Show that

$$\int_0^{\frac{\pi}{2}} \sqrt{\cot \theta} d\theta = \frac{1}{2} \left[\frac{1}{4} \right] \left[\frac{3}{4} \right]$$

Solution. We know that

$$\int_0^{\frac{\pi}{2}} \sin^p \theta \cdot \cos^q \theta d\theta = \frac{\left[\frac{p+1}{2} \right] \left[\frac{q+1}{2} \right]}{2 \left[\frac{p+q+2}{2} \right]} \quad \dots(1)$$

$$\int_0^{\frac{\pi}{2}} \sqrt{\cot \theta} d\theta = \int_0^{\frac{\pi}{2}} \frac{\cos^{1/2} \theta}{\sin^{1/2} \theta} d\theta = \int_0^{\frac{\pi}{2}} \sin^{-1/2} \theta \cos^{1/2} \theta d\theta$$

On applying formula (1), we have

$$\int_0^{\frac{\pi}{2}} \sqrt{\cot \theta} d\theta = \frac{\left[\frac{-\frac{1}{2}+1}{2} \right] \left[\frac{\frac{1}{2}+1}{2} \right]}{2 \left[\frac{-\frac{1}{2}+\frac{1}{2}+2}{2} \right]} = \frac{\left[\frac{1}{4} \right] \left[\frac{3}{4} \right]}{2 \left[1 \right]} = \frac{1}{2} \left[\frac{1}{4} \right] \left[\frac{3}{4} \right] \quad \text{Proved.}$$

Example 19. Using Beta and Gamma functions, evaluate

$$\int_0^1 \left(\frac{x^3}{1-x^3} \right)^{\frac{1}{2}} dx$$

Solution. $\int_0^1 \left(\frac{x^3}{1-x^3} \right)^{\frac{1}{2}} dx \quad \dots(1)$

Putting $x^3 = \sin^2 \theta$, so that $x = \sin^{\frac{2}{3}} \theta$, $dx = \frac{2}{3} \sin^{-\frac{1}{3}} \theta \cos \theta d\theta$ in (1), we get

$$\begin{aligned} \int_0^1 \left(\frac{x^3}{1-x^3} \right)^{\frac{1}{2}} dx &= \int_0^{\pi/2} \left(\frac{\sin^2 \theta}{1-\sin^2 \theta} \right)^{\frac{1}{2}} \frac{2}{3} \sin^{-\frac{1}{3}} \theta \cos \theta d\theta \\ &= \frac{2}{3} \int_0^{\pi/2} \left(\frac{\sin \theta}{\cos \theta} \right) \sin^{-\frac{1}{3}} \theta \cos \theta d\theta = \frac{2}{3} \int_0^{\pi/2} \sin^{\frac{2}{3}} \theta d\theta \\ &= \frac{2}{3} \frac{\left[\frac{\frac{2}{3}+1}{2} \right] \left[\frac{0+1}{2} \right]}{\left[\frac{\frac{2}{3}+1+1}{2} \right]} = \frac{2}{3} \frac{\left[\frac{5}{6} \right] \left[\frac{1}{2} \right]}{\left[\frac{4}{3} \right]} = \frac{2}{3} \frac{\sqrt{\pi} \left[\frac{5}{6} \right]}{\left[\frac{4}{3} \right]} \end{aligned}$$

Ans.

Example 20. Evaluate $\int_{-1}^{+1} (1+x)^{p-1} (1-x)^{q-1} dx$.

Solution. Put $x = \cos 2\theta$, then $dx = -2 \sin 2\theta d\theta$

$$\begin{aligned} \int_{-1}^{+1} (1+x)^{p-1} (1-x)^{q-1} dx &= \int_{\frac{\pi}{2}}^0 (1+\cos 2\theta)^{p-1} (1-\cos 2\theta)^{q-1} (-2 \sin 2\theta d\theta) \\ &= \int_{\frac{\pi}{2}}^0 (1+2\cos^2 \theta - 1)^{p-1} (1-1+2\sin^2 \theta)^{q-1} (-4 \sin \theta \cos \theta d\theta) \end{aligned}$$

$$= 4 \int_0^{\frac{\pi}{2}} 2^{p-1} \cos^{2p-2} \theta \cdot 2^{q-1} \sin^{2q-2} \theta \cdot \sin \theta \cos \theta d\theta = 2^{p+q} \int_0^{\pi} \sin^{2q-1} \theta \cos^{2p-1} \theta d\theta$$

$$= 2^{p+q} \frac{\left[\frac{2q}{2} \right] \left[\frac{2p}{2} \right]}{\left[\frac{2p+2q}{2} \right]} = 2^{p+q-1} \frac{\left[p \right] \left[q \right]}{\left[p+q \right]} \quad \text{Ans.}$$

Example 21. Show that $\overline{n} \overline{1-n} = \frac{\pi}{\sin n\pi}$ ($0 < n < 1$)

Solution. We know that

$$\beta(m, n) = \int_0^{\infty} \frac{x^{n-1}}{(1+x)^{m+n}} dx \quad [\text{From (1), Art 38.7}]$$

$$\frac{\overline{m} \overline{n}}{\overline{m+n}} = \int_0^{\infty} \frac{x^{n-1}}{(1+x)^{m+n}} dx$$

Putting $m+n=1$ or $m=1-n$, we get

$$\frac{\overline{1-n} \overline{n}}{\overline{1}} = \int_0^{\infty} \frac{x^{n-1}}{(1+x)^1} dx$$

$$\overline{1-n} \overline{n} = \int_0^{\infty} \frac{x^{n-1}}{1+x} dx \quad \left[\int_0^{\infty} \frac{x^{n-1}}{1+x} dx = \frac{\pi}{\sin n\pi} \right]$$

$$\Rightarrow \overline{n} \overline{1-n} = \frac{\pi}{\sin n\pi} \quad \text{Proved.}$$

Example 22. Assuming $\overline{n} \overline{1-n} = \pi \operatorname{cosec} n\pi$, $0 < n < 1$, show that

$$\int_0^{\infty} \frac{x^{p-1}}{1+x} dx = \left(\frac{\pi}{\sin p\pi} \right), \quad 0 < p < 1 \quad (\text{U.P., I Semester, Dec 2009})$$

Solution: Here, we have $\pi \operatorname{cosec} n\pi = \overline{n} \overline{1-n}$

$$\Rightarrow \frac{\pi}{\sin n\pi} = \overline{n} \overline{1-n}$$

$$\text{We know that } \int_0^{\infty} \frac{x^{n-1}}{1+x} dx = \frac{\overline{1-n} \overline{n}}{\overline{1}} \quad \dots(1)$$

Setting $m+n=1$ so that $m=1-n$ in (1), we get

$$\int_0^{\infty} \frac{x^{n-1}}{(1+x)^{m+n}} dx = \frac{\overline{m} \overline{n}}{\overline{m+n}} = \beta(m, n) \quad \text{Proved.}$$

Example 23. Prove that $\left[\left(\frac{1}{4} \right) \right] \left[\left(\frac{3}{4} \right) \right] = \pi \sqrt{2}$

Solution. Putting $n = \frac{1}{4}$ in result of example 22, we obtain

$$\left[\left(\frac{1}{4} \right) \right] \left[\left(1 - \frac{1}{4} \right) \right] = \frac{\pi}{\sin \frac{\pi}{4}}$$

$$\Rightarrow \left[\left(\frac{1}{4} \right) \right] \left[\left(\frac{3}{4} \right) \right] = \frac{\pi}{\left(\frac{1}{\sqrt{2}} \right)} \Rightarrow \left[\left(\frac{1}{4} \right) \right] \left[\left(\frac{3}{4} \right) \right] = \pi \sqrt{2} \quad \text{Proved.}$$

Example 24. Evaluate $\int_0^1 \frac{dx}{(1-x^n)^{\frac{1}{n}}}$

Solution. Let $x^n = \sin^2 \theta$ or $x = \sin^{2/n} \theta$

So that $dx = \frac{2}{n} \sin^{2/n-1} \theta \cos \theta d\theta$

$$\begin{aligned} \int_0^1 \frac{dx}{(1-x^n)^{\frac{1}{n}}} &= \int_0^{\frac{\pi}{2}} \frac{\frac{2}{n} \sin^{2/n-1} \theta \cos \theta}{(1-\sin^2 \theta)^{1/n}} d\theta = \frac{2}{n} \int_0^{\frac{\pi}{2}} \frac{\sin^{2/n-1} \theta \cos \theta}{(\cos^2 \theta)^{1/n}} d\theta \\ &= \frac{2}{n} \int_0^{\frac{\pi}{2}} \sin^{2/n-1} \theta \cos^{1-2/n} \theta d\theta \\ &= \frac{2}{n} \frac{\left[\frac{\frac{2}{n}-1+1}{2} \right] \left[\frac{1-\frac{2}{n}+1}{2} \right]}{\left[\frac{\frac{2}{n}-1+1+2-\frac{2}{n}}{2} \right]} = \frac{1}{n} \frac{\left[\frac{1}{n} \right] \left[\frac{n-1}{n} \right]}{1} \quad \left(\because \left[\frac{1}{n} \right] \left[1-\frac{1}{n} \right] = \frac{\pi}{\sin \frac{\pi}{n}} \right) \\ &= \frac{\pi}{n \sin \frac{\pi}{n}} \end{aligned}$$

Ans.

Example 25. Show that $\int_0^a \frac{dx}{\sqrt[n]{a^n - x^n}} = \frac{\pi}{n} \operatorname{cosec} \left(\frac{\pi}{n} \right)$, where $n > 1$. (M.U. II Semester 2009)

Solution. Let $x^n = a^n \sin^2 \theta \Rightarrow x = a \sin^{2/n} \theta$

So that $dx = \frac{2a}{n} \sin^{2/n-1} \theta \cos \theta d\theta$

$$\begin{aligned} \therefore \int_0^a \frac{dx}{\sqrt[n]{a^n - x^n}} &= \int_0^{\frac{\pi}{2}} \frac{a \times \frac{2}{n} \sin^{2/n-1} \theta \cos \theta}{(a^n - a^n \sin^2 \theta)^{\frac{1}{n}}} d\theta = \frac{2}{n} \int_0^{\frac{\pi}{2}} \frac{\sin^{2/n-1} \theta \cos \theta}{\cos^n \theta} d\theta \\ &= \frac{2}{n} \int_0^{\frac{\pi}{2}} \sin^{2/n-1} \theta \cos^{1-2/n} \theta d\theta = \frac{2}{n} \frac{\left[\frac{\frac{2}{n}-1+1}{2} \right] \left[\frac{1-\frac{2}{n}+1}{2} \right]}{\left[\frac{\frac{2}{n}-1+1+2-\frac{2}{n}}{2} \right]} \\ &= \frac{1}{n} \frac{\left[\frac{1}{n} \right] \left[\frac{n-1}{n} \right]}{1} \quad \left[\left[\frac{1}{n} \right] \left[1-\frac{1}{n} \right] = \frac{\pi}{\sin \frac{\pi}{n}} \right] \\ &= \frac{\pi}{n \sin \frac{\pi}{n}} = \frac{\pi}{n} \operatorname{cosec} \left(\frac{\pi}{n} \right) \end{aligned}$$

Proved.