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16. Buktikan bahwa $\Gamma(p)\Gamma(1-p) = \frac{\pi}{\sin p\pi}, \quad 0$

Menggunakan bentuk (II) fungsi gamma, didapatkan

$$\begin{split} \Gamma(p)\Gamma(1-p) &= \int_0^\infty x^{2p-1} e^{-x^2} \, dx \int_0^\infty y^{2(1-p)-1} e^{-y^2} \, dy \\ &= \int_0^\infty x^{2p-1} e^{-x^2} \, dx \int_0^\infty y^{1-2p} e^{-y^2} \, dy \\ &= \int_0^\infty \int_0^\infty \left(\frac{x}{y}\right)^{2p-1} e^{-(x^2+y^2)} \, dx \, dy \end{split}$$

Ubah kedalam koordinat kutub $x = r\cos(\theta)$ dan $y = r\sin(\theta)$.

$$\bullet r^2 = x^2 + y^2, \quad 0 \le r \le \infty$$

•
$$\cot(\theta) = \frac{x}{y}, \quad 0 \le \theta \le 2\pi$$

$$y' = -\frac{1}{2\pi} \int_0^\infty \cot^{2p-1}(\theta) e^{-r^2} |r| dr d\theta$$

$$= 4 \int_0^{\frac{\pi}{2}} \cot^{2p-1}(\theta) d\theta \int_0^\infty r e^{-r^2} dr$$

$$= 4 \int_0^{\frac{\pi}{2}} \cot^{2p-1}(\theta) d\theta \lim_{p \to \infty} \left[\frac{1}{2} e^{-r^2} \right]_0^p$$

$$= 2 \int_0^{\frac{\pi}{2}} \cot^{2p-1}(\theta) d\theta (0-1)$$

$$= 2 \int_0^{\frac{\pi}{2}} \cot^{2p-1}(\theta) d\theta = \frac{\pi}{\sin p\pi}$$

17. Buktikan $\Gamma(x)\Gamma\left(x+\frac{1}{2}\right)=\frac{\sqrt{\pi}}{2^{2x-1}}\Gamma(2x)$

$$\beta(x,x) = \frac{\Gamma(x)\Gamma(x)}{\Gamma(x+x)} = \frac{\Gamma(x)^2}{\Gamma(2x)}$$

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

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

$$= 2\int_0^{\frac{\pi}{2}} \left(\frac{2\sin(\theta) \cos(\theta)}{2}\right)^{2x-1} d\theta$$

$$= 2\int_0^{\frac{\pi}{2}} \left(\frac{\sin(2\theta)}{2}\right)^{2x-1} d\theta$$

$$= 2\int_0^{\frac{\pi}{2}} \left(\frac{1}{2}\right)^{2x-1} \sin^{2x-1}(2\theta) d\theta$$

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

Subtitusi $t = 2\theta \implies dt = 2d\theta$.

$$\begin{split} &= \frac{1}{2^{2x-2}} \int_0^\pi \sin^{2x-1}(t) \left(\frac{1}{2}\right) dt \\ &= \frac{1}{2^{2x-2}} \left(\frac{1}{2}\right) \int_0^\pi \sin^{2x-1}(t) dt \\ &= \frac{1}{2^{2x-2}} \left(\frac{1}{2}\right) 2 \int_0^{\frac{\pi}{2}} \sin^{2x-1}(t) dt \\ &= \frac{1}{2^{2x-2}} \int_0^{\frac{\pi}{2}} \sin^{2x-1}(t) dt \\ &= \frac{1}{2^{2x-2}} \beta \left(x, \frac{1}{2}\right) \end{split}$$

Sehingga kita memiliki persamaan $\beta(x,x)=\frac{1}{2^{2x-2}}\beta\left(x,\frac{1}{2}\right)$. dapat direpresentasikan oleh fungsi gamma

$$\begin{split} \frac{\Gamma(x)^2}{\Gamma(2x)} &= \frac{1}{2^{2x-2}} \frac{\Gamma(x)\Gamma\left(\frac{1}{2}\right)}{\Gamma\left(x + \frac{1}{2}\right)} \\ \frac{\Gamma(x)^{\frac{d}{2}}}{\Gamma(2x)} &= \frac{1}{2^{2x-2}} \frac{\Gamma(x)\sqrt{\pi}}{\Gamma\left(x + \frac{1}{2}\right)} \\ &\therefore \quad \left[\Gamma(x)\Gamma\left(x + \frac{1}{2}\right) = \frac{\sqrt{\pi}}{2^{2x-1}}\Gamma(2x)\right] \end{split}$$

19. Buktikan
$$\int_0^{\frac{\pi}{2}} \left(\frac{1}{\sin^3 x} - \frac{1}{\sin^2 x} \right)^{\frac{1}{4}} \cos x \, dx = \beta \left(\frac{1}{4}, \frac{5}{4} \right)$$

Bukti:

Lakukan subtitusi $u = \sin x \Rightarrow du = \cos x \, dx$.

$$\bullet x = 0 \Rightarrow u = \sin(0) = 0$$

$$\bullet x = 0 \Rightarrow u = \sin(\pi/2) = 1$$

$$\int_{u=0}^{u=1} \left(\frac{1}{u^3} - \frac{1}{u^2} \right)^{\frac{1}{4}} du = \int_0^1 \left(\frac{1-u}{u^3} \right)^{\frac{1}{4}} du = \int_0^1 (u)^{-\frac{3}{4}} (1-u)^{\frac{1}{4}} du$$

$$\bullet m - 1 = -\frac{3}{4} \Rightarrow m = \frac{1}{4}$$

$$\bullet m - 1 = \frac{1}{4} \Rightarrow m = \frac{5}{4}$$

$$\Rightarrow \int_0^1 (u)^{-\frac{3}{4}} (1-u)^{\frac{1}{4}} du = \beta \left(\frac{1}{4}, \frac{5}{4}\right)$$

$$\therefore \int_0^{\frac{\pi}{2}} \left(\frac{1}{\sin^3 x} - \frac{1}{\sin^2 x} \right)^{\frac{1}{4}} \cos x \, dx = \beta \left(\frac{1}{4}, \frac{5}{4} \right)$$

21. Buktikan rumus Stirling berikut ini $n! = \sqrt{2\pi n} \, n^n e^{-n}$.

Bukti:

Diketahui bahwa $n! = \Gamma(n+1) = \int_0^\infty x^n e^{-x} dx$. Lalu dengan melakukan subtitusi x = nt,

didapatkan

$$\int_0^\infty (nt)^n e^{-nt} d(nt) = \int_0^\infty n^n t^n e^{-n} e^{-t} n dt$$

$$= n^{n+1} \int_0^\infty t^n e^{-nt} dt$$

$$= n^{n+1} \int_0^\infty e^{n \ln(t)} e^{-nt} dt$$

$$= n^{n+1} \int_0^\infty e^{n(\ln(t) - t)} dt$$

Dengan menggunakan aproksimasi deret taylor $\left|\ln(t)-t \approx -1-\frac{(t-1)^2}{2}\right|$. maka

$$\begin{split} n^{n+1} \int_0^\infty e^{n(\ln(t)-t)} \, dt &\approx n^{n+1} \int_0^\infty e^{n(-1-\frac{(t-1)^2}{2})} \, dt \\ &= n^{n+1} e^{-n} \int_0^\infty e^{-n\frac{(t-1)^2}{2}} \, dt \\ &= n^{n+1} e^{-n} \int_0^\infty e^{-\left(\frac{\sqrt{n}(t-1)}{\sqrt{2}}\right)^2} \, dt \end{split}$$

Selanjutnya dengan subtitusi $u=\frac{\sqrt{n}(t-1)}{\sqrt{2}}\,\Rightarrow\,du=\sqrt{\frac{n}{2}}dt$

$$n^{n+1}e^{-n}\int_{-\sqrt{\frac{n}{2}}}^{\infty}e^{-u^2}\sqrt{\frac{2}{n}}\,du = n^ne^{-n}\sqrt{2n}\int_{-\sqrt{\frac{n}{2}}}^{\infty}e^{-u^2}\,du$$

Perhatikan untuk nyang sangat besar $(n\to\infty),$ maka $-\sqrt{\frac{n}{2}}\to -\infty$

$$n^n e^{-n} \sqrt{2n} \int_{-\infty}^{\infty} e^{-u^2} du = n^n e^{-n} \sqrt{2n} (\sqrt{\pi}), \quad \left(\int_{-\infty}^{\infty} e^{-u^2} du = \sqrt{\pi} \right)$$

= $n^n e^{-n} \sqrt{2n\pi}$

Sehingga untuk n yang sangat besar terbukti bahwa

$$n! \approx \sqrt{2\pi n} \, n^n e^{-n}$$

24. Tunjukkan $\int_{-\infty}^{\infty} \frac{e^{ax}}{e^x + 1} dx = \frac{\pi}{\sin \pi}$ Bukti:

$$\int_{-\infty}^{\infty} \frac{e^{ax}}{e^x + 1} dx = \int_{-\infty}^{\infty} \frac{(e^x)^a}{e^x + 1} dx$$

Subtitusi $u = e^x \Rightarrow du = e^x dx$.

$$\Rightarrow \int_0^\infty \frac{u^a}{u+1} \frac{1}{u} du = \int_0^\infty \frac{u^{a-1}}{u+1} du$$

Bentuk (iv) fungsi beta $\beta(m,n)=\int_0^\infty \frac{x^{m-1}}{(x+1)^{m+n}}\,dx.$ Sehingga

- $\bullet m 1 = a 1 \iff m = a$
- $\bullet m + n = 1 \iff n = 1 a$

$$\int_0^\infty \frac{u^{a-1}}{u+1} du = \beta(a, 1-a)$$

$$= \frac{\Gamma(a)\Gamma(1-a)}{\Gamma(a+1-a)}$$

$$= \Gamma(a)\Gamma(1-a) = \frac{\pi}{\sin a\pi}$$

$$\therefore \int_{-\infty}^{\infty} \frac{e^{ax}}{e^x + 1} \, dx = \frac{\pi}{\sin a\pi} \, , \quad 0 < a < 1$$