

* Let $x^n = y$:

$$n x^{n-1} dx = dy.$$

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

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

$$\therefore \Gamma_{1/2} = \frac{1}{1/2} \int_0^{\infty} e^{-y^2} dy = 2 \int_0^{\infty} e^{-y^2} dy = 2 \left[\frac{\sqrt{\pi}}{2} \right] = \sqrt{\pi}$$

$$\therefore \underline{\underline{\Gamma_{1/2} = \sqrt{\pi}}}$$

BETA Func^N :

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

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

* Property : $\beta(l, m) = \beta(m, l)$.

$$\Rightarrow \int_0^1 x^4 (1-\sqrt{x})^5 dx$$

Soln^y $\sqrt{x} = t$

$$x = t^2$$

$$dx = 2t dt$$

$$\int_0^1 t^8 (1-t)^5 2t dt$$

$$2 \int_0^1 t^9 (1-t)^5 dt$$

$$2 \beta(10, 6) = 2 \frac{\Gamma 10 \Gamma 6}{\Gamma 16} = \frac{2 (9!) (5!)}{15!} = \underline{\underline{\frac{1}{15015}}}$$

Transformation of Beta Funcⁿ:

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

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

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

Solⁿ

RELATION B/W BETA AND GAMMA:

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

$$* \int_0^{\pi/2} \sin^p \theta \cos^q \theta d\theta = \frac{\left[\frac{p+1}{2} \right] \left[\frac{q+1}{2} \right]}{2 \left[\frac{p+q+2}{2} \right]}$$

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

$$\text{let } x = \sin^2 \theta, \quad \frac{\pi}{2} \int_0^{\pi/2} (\sin \theta)^{2m-2} (\cos \theta)^{2n-2} 2 \sin \theta \cos \theta d\theta$$

$$dx = \sin 2\theta d\theta$$

$$\Rightarrow 2 \int_0^{\pi/2} (\sin \theta)^{2m-1} (\cos \theta)^{2n-1} d\theta$$

$$\text{let } 2m-1 = p, \quad 2n-1 = q.$$

$$\Rightarrow \frac{\pi}{2} \int_0^{\pi/2} \sin^p \theta \cos^q \theta d\theta = \frac{\beta(m, n)}{2} = \frac{\Gamma(m) \Gamma(n)}{2 \Gamma(m+n)}$$

$$= \frac{\left[\frac{p+1}{2} \right] \left[\frac{q+1}{2} \right]}{2 \left[\frac{p+q+2}{2} \right]}$$

(Proved)

$$\Rightarrow \sqrt{\frac{1}{2}} = \sqrt{\pi} \quad (\text{Prove})$$

$$\text{Soln} \quad \int_0^{\pi/2} \sin^p \theta \cos^q \theta \, d\theta = \frac{\sqrt{\frac{p+1}{2}} \sqrt{\frac{q+1}{2}}}{2 \sqrt{\frac{p+q+2}{2}}}$$

$$\text{let } p=0, \quad q=0.$$

$$\int_0^{\pi/2} d\theta = \frac{\left(\sqrt{\frac{1}{2}}\right)^2}{2} \Rightarrow \left(\frac{\pi}{2}\right)^2 = \left(\sqrt{\frac{1}{2}}\right)^2$$

$$\Rightarrow \underline{\underline{\sqrt{\frac{1}{2}} = \sqrt{\pi}}}$$

$$\Rightarrow \text{Show that : } \int_0^{\pi/2} \sqrt{\cot \theta} \, d\theta = \frac{1}{2} \sqrt{\frac{1}{4}} \sqrt{\frac{3}{4}}$$

$$\text{Soln} \quad \cot^{\frac{1}{2}} \theta = \frac{\cos^{\frac{1}{2}} \theta}{\sin^{\frac{1}{2}} \theta}$$

$$\int_0^{\pi/2} \cos^{\frac{1}{2}} \theta \sin^{-\frac{1}{2}} \theta \, d\theta = \frac{\sqrt{\frac{p+1}{2}} \sqrt{\frac{q+1}{2}}}{2 \sqrt{\frac{p+q+2}{2}}} = \frac{\sqrt{\frac{1}{4}} \sqrt{\frac{3}{4}}}{2 \sqrt{1}} = \underline{\underline{\frac{1}{2} \sqrt{\frac{1}{4}} \sqrt{\frac{3}{4}}}}$$

$$\Rightarrow \int_{-1}^1 (1+x)^{p-1} (1-x)^{q-1} \, dx.$$

$$\text{Soln} \quad x = \cos 2\theta.$$

$$dx = -\sin 2\theta (2) \, d\theta$$

$$dx = -2 \sin 2\theta \, d\theta.$$

$$\int_{\pi/2}^0 (2 \cos^2 \theta)^{p-1} (2 \sin^2 \theta)^{q-1} (-2 \sin 2\theta) \, d\theta$$

$$2^{p-1+q-1+1} \int_{\pi/2}^0 \cos^{2p-2} \theta \sin^{2q-2} \theta \, d\theta$$

$$\frac{\sqrt{\frac{2p-1+1}{2}} \sqrt{\frac{2q-1+1}{2}}}{2 \sqrt{\frac{2p-1+2q-1+2}{2}}} = \underline{\underline{\frac{\sqrt{p} \sqrt{q}}{2 \sqrt{p+q}}}} \quad (\text{Ans})$$