

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

$$B(m, n) = \int_0^{\infty} \frac{y^{m-1}}{(1+y)^{m+n}} dy$$

$$= \int_0^{\infty} \frac{y^{m-1}}{(1+y)^{m-1}} * \frac{1}{(1+y)^{n+1}} dy$$

$$= \int_0^{\infty} \left( \frac{y}{1+y} \right)^{m-1} * \frac{1}{(1+y)^{n-1}} * \frac{1}{(1+y)^2} dy$$

$$\text{let } \frac{y}{1+y} = x \Rightarrow y = \frac{x}{1-x}$$

$$\frac{(1+y) dy - y dy}{(1+y)^2} = dx$$

$$\frac{dy}{(1+y)^2} = dx$$

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

$$= \int_0^{\infty} \left( \frac{y}{1+y} \right)^{m-1} * \left( \frac{1}{1+y} \right)^{n-1} * \frac{dy}{(1+y)^2}$$

$$= \int_0^{\infty} y^{m-1} * \left( \frac{1}{1+y} \right)^{m-1} * \left( \frac{1}{1+y} \right)^{n-1} * \left( \frac{1}{1+y} \right)^2 dy$$

$$= \int_0^{\infty} y^{m-1} * \left( \frac{1}{1+y} \right)^{m+n} dy$$

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

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

let  $x = \sin^2 \theta \Rightarrow dx = 2 \sin \theta \cos \theta d\theta$

at  $x = 0 \Rightarrow \theta = 0$

$x = 1 \Rightarrow \theta = 90^\circ = \frac{\pi}{2}$

$B_{(m,n)} = \int_0^{\pi/2} \sin^{2m-2} \theta \times \cos^{2n-2} \theta$

$\times (2 \sin \theta \cos \theta) d\theta$

$= 2 \int_0^{\pi/2} \sin^{2m-1} \theta \times \cos^{2n-1} \theta d\theta$

$\sin^2 \theta + \cos^2 \theta = 1$

$x + \cos^2 \theta = 1$

$\cos^2 \theta = (1-x)$

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

$$(a-x) \Rightarrow (1 - \frac{x}{a})$$

$$\text{let } \frac{x}{a} = y \Rightarrow dx = a dy$$

$$\text{let } x = \frac{y}{a} \Rightarrow dx = \frac{dy}{a}$$

$$\text{at } x=0 \quad y=0$$

$$\text{at } x=1 \quad y = \frac{a}{a} = 1$$

$$1-x = 1 - \frac{y}{a} \Rightarrow \frac{a-y}{a}$$

$$B(m, n) = \int_0^a \left(\frac{y}{a}\right)^{m-1} * \left(\frac{a-y}{a}\right)^{n-1} \frac{dy}{a}$$

$$= \int_0^a \frac{1}{a^{m-1}} * \frac{1}{a^{n-1}} * \frac{1}{a} * y^{m-1} * (a-y)^{n-1} dy$$

$$= \frac{1}{a^{m+n-1}} * \int_0^a y^{m-1} * (a-y)^{n-1} dy$$

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