

23.2

(a) Begin with the definition.

$$B(x, y) = \int_0^1 t^{x-1} (1-t)^{y-1} dt$$

then substitute $s = 1-t$; $t = 1-s$

$$dt = -ds$$

$$= \int_1^0 (1-s)^{x-1} s^{y-1} (-ds)$$

$$= \int_0^1 (1-s)^{x-1} s^{y-1} ds = B(y, x)$$

(b) Begin with $B(x, y) = \frac{\Gamma(x)\Gamma(y)}{\Gamma(x+y)}$

~~$$\frac{d}{dx} B(x, y) = \frac{\Gamma'(x) \Gamma(y)}{\Gamma(x+y)^2} \cdot \frac{\Gamma(x)}{\Gamma(x)}$$

$$= \frac{\Gamma(x) \Gamma(y)}{\Gamma(x+y)} \cdot \frac{\Gamma'(x)}{\Gamma(x)} \cdot \frac{1}{\Gamma(x+y)}$$

$$= B(x, y) \cdot \psi(x+y)$$~~

~~$$= \frac{\psi(x) \Gamma(x) \Gamma(y)}{\Gamma(x+y)^2}$$

$$= B(x, y) \cdot \frac{\psi(x)}{\Gamma(x+y)}$$~~

$$\frac{\psi(x) \Gamma(x) \Gamma(y) - \Gamma(x) \Gamma(y) \psi(x+y)}{\Gamma(x+y)^2} = \frac{\Gamma'(x) \Gamma(y) - \Gamma(x) \Gamma(y) \Gamma'(x+y)}{\Gamma(x+y)^2}$$

$$B(x, y) \cdot (\psi(x) - \psi(x+y)) = \frac{\Gamma(x) \Gamma(y) (\psi(x) - \psi(x+y))}{\Gamma(x+y)}$$