

## Assignment No.II

### Problems on Gamma Function and Beta Function

1. Prove that,

$$i) \int_0^{\infty} x^{1/2} e^{-x^{1/2}} dx = 315/16 \sqrt{\pi}$$

$$ii) \int_0^{\infty} x^7 e^{-2x^2} dx = 3/16$$

$$iii) \int_0^{\infty} x^2 e^{-h^2 x^2} dx = \sqrt{\pi/4h^3}$$

$$iv) \int_0^{\infty} \sqrt{y} e^{-y^3} dy = \sqrt{\pi/3}$$

$$v) \int_0^{\infty} e^{-x^4} dx = 1/4 \Gamma(1/4)$$

$$vi) \int_0^1 dx / \sqrt{x \log 1/x} = \sqrt{2\pi}$$

$$vii) \int_0^1 dx / \sqrt{-\log x} = \sqrt{\pi}$$

$$viii) \int_0^{\infty} x^{n-1} e^{-h^2 x^2} dx = \Gamma(n/2) / 2h^n$$

2.i) To show that

$$\int_0^{\infty} x^4 / 4^x dx = 24 / (\log 4)^5$$

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

3. Show that

$$\int_0^{\infty} x^n e^{-\sqrt{a}x} dx = 2(2n+1)! / a^{n+1}, \quad (n \text{ is integer})$$

4. Show that

$$\int_0^{\infty} a^{-4x^2} dx = \sqrt{\pi} / 4\sqrt{\log a}$$

$$5. \int_0^{\infty} x^{n-1} e^{-ax} \cos bx dx = \Gamma(n) / (a^2 + b^2)^{n/2} \cos(n \tan^{-1} b/a)$$

$$6. \int_0^{\infty} x^{n-1} e^{-ax} \sin x dx = \Gamma(n) / (a^2 + b^2)^{n/2} \sin(n \tan^{-1} b/a)$$

$$7. \int_0^1 (x \log x)^3 dx = -3/128$$