

RELATION OF BETA-GAMMA FUNCTION

21.7 RELATION BETWEEN BETA AND GAMMA FUNCTIONS

We know that

$$\Gamma(l) = \int_0^{\infty} e^{-x} x^{l-1} dx, \quad \frac{\Gamma(l)}{z^l} = \int_0^{\infty} e^{-zx} x^{l-1} dx$$

$$\Gamma(l) = \int_0^{\infty} z^l e^{-zx} x^{l-1} dx$$

Multiplying both sides by $e^{-z} z^{m-1}$, we have

$$\Gamma(l) \cdot e^{-z} \cdot z^{m-1} = \int_0^{\infty} e^{-z} \cdot z^{m-1} \cdot z^l \cdot e^{-zx} x^{l-1} dx$$

$$\Gamma(l) \cdot e^{-z} \cdot z^{m-1} = \int_0^{\infty} e^{-(1+x)z} z^{l+m-1} x^{l-1} dx$$

Integrating both sides w.r.t. 'x' we get

$$\int_0^{\infty} \Gamma(l) e^{-z} z^{m-1} dz = \int_0^{\infty} \int_0^{\infty} e^{-(1+x)z} z^{l+m-1} x^{l-1} dx dz$$

$$\Gamma(l) \Gamma(m) = \int_0^{\infty} x^{l-1} dx \int_0^{\infty} e^{-(1+x)z} z^{l+m-1} dz$$

$$= \int_0^{\infty} x^{l-1} dx \cdot \frac{\Gamma(l+m)}{(1+x)^{l+m}}$$

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

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

This is the required relation.

Example 11. Show that

$$\int_0^{\frac{\pi}{2}} \sin^p \theta \cos^q \theta d\theta = \frac{\left(\frac{p+1}{2}\right) \left(\frac{q+1}{2}\right)}{2 \left(\frac{p+q+2}{2}\right)}$$

Solution. We know that

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

Putting

$$x = \sin^2 \theta, \quad dx = 2 \sin \theta \cos \theta d\theta$$

and

$$1-x = 1 - \sin^2 \theta = \cos^2 \theta$$

Then (1) becomes

$$\beta(m, n) = \int_0^{\frac{\pi}{2}} \sin^{2m-2} \theta \cos^{2n-2} \theta \cdot 2 \sin \theta \cos \theta d\theta$$

or

$$\frac{\Gamma(m) \Gamma(n)}{\Gamma(m+n)} = 2 \int_0^{\frac{\pi}{2}} \sin^{2m-1} \theta \cos^{2n-1} \theta d\theta$$

Putting

$$2m-1 = p, \quad \text{i.e.} \quad m = \frac{p+1}{2}$$

and

$$2n-1 = q, \quad \text{i.e.} \quad n = \frac{q+1}{2}$$

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

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

Proved

Example 12. Find the value of $\int_0^{\frac{\pi}{2}} \frac{1}{2} d\theta$.

Solution. We know that

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

Putting $P = q = 0$ $\int_0^{\frac{\pi}{2}} d\theta = \frac{\left[\frac{1}{2} \right] \left[\frac{1}{2} \right]}{2 \left[1 \right]}$

or $\left[\theta \right]_0^{\pi/2} = \frac{1}{2} \left(\left[\frac{1}{2} \right] \right)^2$ or $\frac{\pi}{2} = \frac{1}{2} \left(\left[\frac{1}{2} \right] \right)^2$

or $\left(\left[\frac{1}{2} \right] \right)^2 = \pi$ or $\left[\frac{1}{2} \right] = \sqrt{\pi}$

Ans.

Example 13. Show that

$$\int_0^{\frac{\pi}{2}} \sqrt{\cot \theta} d\theta = \frac{1}{2} \left[\frac{1}{4} \right] \left[\frac{3}{4} \right]$$

Solution. We know that

$$\int_0^{\frac{\pi}{2}} \sin^p x \cos^q x dx = \frac{\left[\frac{p+1}{2} \right] \left[\frac{q+1}{2} \right]}{2 \left[\frac{p+q+2}{2} \right]} \quad \dots(1)$$

$$\begin{aligned} \int_0^{\frac{\pi}{2}} \sqrt{\cot \theta} d\theta &= \int_0^{\frac{\pi}{2}} \frac{\cos^{1/2} \theta}{\sin^{1/2} \theta} d\theta \\ &= \int_0^{\frac{\pi}{2}} \sin^{-1/2} \theta \cos^{1/2} \theta d\theta \end{aligned}$$

On applying formula (1), we have

$$= \frac{\left[\frac{-1/2+1}{2} \right] \left[\frac{1/2+1}{2} \right]}{2 \left[\frac{-1/2+1/2+2}{2} \right]} = \frac{\left[\frac{1}{4} \right] \left[\frac{3}{4} \right]}{2 \left[1 \right]} = \frac{1}{2} \left[\frac{1}{4} \right] \left[\frac{3}{4} \right]$$

Proved

Example 14. Evaluate $\int_{-1}^{+1} (1+x)^{p-1} (1-x)^{q-1} dx$.

Solution. Put $x = \cos 2\theta$, then $dx = -2 \sin 2\theta d\theta$

$$\begin{aligned} \int_{-1}^{+1} (1+x)^{p-1} (1-x)^{q-1} dx &= \int_{\frac{\pi}{2}}^0 (1+\cos 2\theta)^{p-1} (1-\cos 2\theta)^{q-1} (-2 \sin 2\theta d\theta) \\ &= \int_{\frac{\pi}{2}}^0 (1+2\cos^2\theta-1)^{p-1} (1-1+2\sin^2\theta)^{q-1} (-4 \sin\theta \cos\theta d\theta) \end{aligned}$$

$$= 4 \int_0^{\frac{\pi}{2}} 2^{p-1} \cos^{2p-2}\theta \cdot 2^{q-1} \sin^{2q-2}\theta \cdot \sin\theta \cos\theta d\theta$$

$$= 2^{p+q} \int_0^{\frac{\pi}{2}} \sin^{2q-1}\theta \cos^{2p-1}\theta d\theta$$

$$= 2^{p+q} \frac{\left[\frac{2q}{2}\right] \left[\frac{2p}{2}\right]}{2 \left[\frac{2p+2q}{2}\right]} = 2^{p+q-1} \frac{[p][q]}{[p+q]} \quad \text{Ans.}$$

Example 15. Show that $\int_0^1 \sqrt[n]{1-x} = \frac{\pi}{\sin n\pi} \quad (0 < n < 1)$

Solution. We know that

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

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

Putting $m+n = 1$ or $m = 1-n$

$$\frac{[1-n][n]}{[1]} = \int_0^{\infty} \frac{x^{n-1}}{(1+x)^1} dx$$

$$\frac{[1-n][n]}{[1]} = \int_0^{\infty} \frac{x^{n-1}}{1+x} dx$$

$$= \frac{\pi}{\sin n\pi}$$

$$\left[\int_0^{\infty} \frac{x^{n-1}}{1+x} dx = \frac{\pi}{\sin n\pi} \right]$$

Proved

Example 16. Evaluate $\int_0^1 \frac{dx}{(1-x^n)^{1/n}}$.

Solution. Let $x^n = \sin^2\theta$ or $x = \sin^{2/n}\theta$

So that $dx = \frac{2}{n} \sin^{2/n-1}\theta \cos\theta d\theta$

$$\begin{aligned} \int_0^1 \frac{dx}{(1-x^n)^{1/n}} &= \int_0^{\frac{\pi}{2}} \frac{\frac{2}{n} \sin^{2/n-1}\theta \cos\theta d\theta}{(1-\sin^2\theta)^{1/n}} = \frac{2}{n} \int_0^{\frac{\pi}{2}} \frac{\sin^{2/n-1}\theta \cos\theta d\theta}{(\cos^2\theta)^{1/n}} \\ &= \frac{2}{n} \int_0^{\frac{\pi}{2}} \sin^{2/n-1}\theta \cos^{1-2/n}\theta d\theta \end{aligned}$$

$$\begin{aligned}
&= \frac{2}{n} \frac{\left| \frac{\frac{2}{n} - 1 + 1}{2} \right| \left| \frac{1 - \frac{2}{n} + 1}{2} \right|}{2 \left| \frac{\frac{2}{n} - 1 + 1 + 2 - \frac{2}{n}}{2} \right|} \\
&= \frac{1}{n} \frac{\left| \frac{1}{n} \right| \left| \frac{n-1}{n} \right|}{|1|} \quad \left(\left| \frac{1}{n} \right| \left| 1 - \frac{1}{n} \right| = \frac{\pi}{\sin \frac{\pi}{n}} \right) \\
&= \frac{\pi}{n \sin \frac{\pi}{n}} \quad \text{Ans.}
\end{aligned}$$

Example 17. Show that $\int_0^{\frac{\pi}{2}} \tan^P \theta d\theta = \frac{\pi}{2} \sec \frac{P\pi}{2}$ and indicate the restriction on the values of P .

Solution. $\int_0^{\frac{\pi}{2}} \tan^P \theta d\theta = \int_0^{\frac{\pi}{2}} \sin^P \theta \cos^{-P} \theta d\theta$

$$\begin{aligned}
&= \frac{\left| \frac{P+1}{2} \right| \left| \frac{-P+1}{2} \right|}{2 \left| \frac{P+1 - P+1}{2} \right|} \quad \left[\begin{array}{l} 1-P > 0 \\ 1 > P \end{array} \right] \\
&= \frac{\left| \frac{p+1}{2} \right| \left| \frac{-p+1}{2} \right|}{2 |1|} \quad \left[\begin{array}{l} 1+P > 0 \\ P > -1 \end{array} \right] \\
&= \frac{1}{2} \left| \frac{1+p}{2} \right| \left| \frac{-p+1}{2} \right| \quad \therefore 1 > P > -1 \\
&= \frac{1}{2} \frac{\pi}{\sin \frac{p+1}{2} \pi} = \frac{1}{2} \frac{\pi}{\cos \frac{p\pi}{2}} = \frac{\pi}{2} \sec \frac{p\pi}{2} \quad \text{Proved}
\end{aligned}$$

Example 18. Prove Duplication Formula

$$\overline{m} \overline{m + \frac{1}{2}} = \frac{\sqrt{\pi}}{2^{2m-1}} \overline{2m}$$

Hence show that $\beta(m, m) = 2^{l-2m} \beta\left(m, \frac{l}{2}\right)$ (U.P., II Semester, Summer 2001)

Solution. We know that

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

Putting $q = p$ we get

$$\frac{\left| \frac{p+1}{2} \right| \left| \frac{p+1}{2} \right|}{2 \overline{p+1}} = \int_0^{\frac{\pi}{2}} \sin^p \theta \cos^p \theta d\theta = \int_0^{\frac{\pi}{2}} (\sin \theta \cos \theta)^p d\theta$$

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

Putting $2\theta = t$, we have

$$= \frac{1}{2^P} \int_0^{\pi} \sin^P t \frac{dt}{2}$$

$$= \frac{1}{2^P} \cdot \frac{1}{2} \cdot 2 \int_0^{\frac{\pi}{2}} \sin^P t dt = \frac{1}{2^P} \int_0^{\frac{\pi}{2}} \sin^P t \cos^0 t dt$$

$$= \frac{1}{2^P} \frac{\left| \frac{P+1}{2} \right| \left| \frac{0+1}{2} \right|}{2 \left| \frac{P+2}{2} \right|}$$

or
$$\frac{\left| \frac{P+1}{2} \right| \left| \frac{P+1}{2} \right|}{2 |P+1|} = \frac{1}{2^P} \frac{\left| \frac{P+1}{2} \right| \left| \frac{1}{2} \right|}{2 \left| \frac{P+2}{2} \right|}$$

\therefore or
$$\frac{\left| \frac{P+1}{2} \right|}{|P+1|} = \frac{1}{2^P} \frac{\left| \frac{1}{2} \right|}{\left| \frac{P+2}{2} \right|}$$

\therefore or
$$\frac{\left| \frac{P+1}{2} \right|}{|P+1|} = \frac{1}{2^P} \frac{\sqrt{\pi}}{\left| \frac{P+2}{2} \right|}$$

Take $\frac{P+1}{2} = m$ or $P = 2m - 1$

or
$$\frac{\sqrt{m}}{\sqrt{2m}} = \frac{1}{2^{2m-1}} \frac{\sqrt{\pi}}{\left| \frac{2m+1}{2} \right|} \quad \dots(1)$$

$$\sqrt{m} \left| m + \frac{1}{2} \right| = \frac{\sqrt{\pi}}{2^{2m-1}} \sqrt{2m} \quad \text{Proved}$$

Multiplying both sides of (1) by \sqrt{m} , we have

$$\frac{\sqrt{m} \sqrt{m}}{\sqrt{2m}} = 2^{1-2m} \frac{\left| \frac{1}{2} \sqrt{m} \right|}{\left| m + \frac{1}{2} \right|} \quad \text{Proved}$$

$$\beta(m, m) = 2^{1-2m} \beta\left(m, \frac{1}{2}\right)$$

Example 19. Evaluate $\iint_A \frac{dx dy}{\sqrt{xy}}$, using the substitutions

$$x = \frac{u}{1+v^2}, \quad y = \frac{uv}{1+v^2}$$

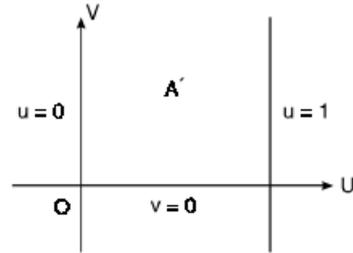
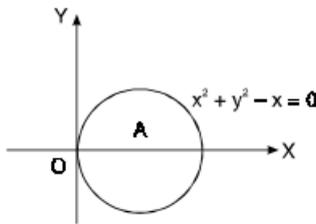
where A is bounded by $x^2 + y^2 - x = 0$, $y = 0$, $y > 0$.

Solution. Here $\sqrt{xy} = \sqrt{\left(\frac{u}{1+v^2}\right)\left(\frac{uv}{1+v^2}\right)} = \frac{u\sqrt{v}}{1+v^2}$

$$\begin{aligned} dx dy &= \left| \frac{\partial (x, y)}{\partial (u, v)} \right| du dv \\ &= \begin{vmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} \end{vmatrix} du dv = \begin{vmatrix} \frac{1}{1+v^2} & -\frac{2uv}{(1+v^2)^2} \\ \frac{v}{1+v^2} & \frac{u(1-v^2)}{(1+v^2)^2} \end{vmatrix} du dv \\ &= \left[\frac{u(1-v^2)}{(1+v^2)^3} + \frac{2uv^2}{(1+v^2)^3} \right] du dv = \left[\frac{u-uv^2+2uv^2}{(1+v^2)^3} \right] du dv \\ &= \frac{u(1+v^2)}{(1+v^2)^3} du dv = \frac{u}{(1+v^2)^2} du dv \end{aligned}$$

Also the circle $x^2 + y^2 - x = 0$ is transformed into

$$\frac{u^2}{(1+v^2)^2} + \frac{u^2 v^2}{(1+v^2)^2} - \frac{u}{1+v^2} = 0 \quad \text{or} \quad \frac{u^2(1+v^2)}{(1+v^2)^2} - \frac{u}{1+v^2} = 0$$



$$\frac{u^2}{1+v^2} - \frac{u}{1+v^2} = 0 \quad \text{or} \quad u^2 - u = 0 \quad \text{or} \quad u(u-1) = 0 \Rightarrow u=0, u=1$$

Further $y = 0 \Rightarrow \frac{uv}{1+v^2} = 0 \Rightarrow u = 0, v = 0$

and $y > 0 \Rightarrow uv > 0$ either both u and v are positive or both negative.

The area A , i.e., $x^2 + y^2 - x = 0$ is transformed into A' bounded by $u = 0, v = 0$ and $u = 1$ and $v = \infty$.

$$\iint \frac{dx dy}{\sqrt{x}} = \int_0^1 \int_0^\infty \frac{\frac{u}{(1+v^2)^2} du dv}{\frac{u\sqrt{v}}{1+v^2}} = \int_0^1 \int_0^\infty \frac{1}{\sqrt{v}(1+v^2)} dv du$$

On putting $v = \tan \theta, dv = \sec^2 \theta d\theta$

$$= \int_0^1 \int_0^{\frac{\pi}{2}} \frac{\sec^2 \theta d\theta du}{\sqrt{\tan \theta} (1 + \tan^2 \theta)} = \int_0^1 du \int_0^{\frac{\pi}{2}} \frac{\sqrt{\cos \theta}}{\sin \theta} d\theta = \int_0^1 du \int_0^{\frac{\pi}{2}} \sin \theta^{\frac{1}{2}} \cos \theta^{\frac{1}{2}} d\theta$$

$$= \int_0^1 du \left[\frac{\frac{1}{2} + 1}{\frac{1}{2}} \right] \left[\frac{\frac{1}{2} + 1}{\frac{1}{2}} \right] = \frac{1}{2} \int_0^1 du \left[\frac{1}{4} \right] \left[\frac{3}{4} \right] = \frac{1}{2} \int_0^1 du \left[\frac{\sqrt{\pi}}{2^{\frac{1}{2}}} \right] \left[\frac{1}{2} \right]$$

$$= \frac{1}{2} \int_0^1 du \sqrt{2} \sqrt{\pi} \cdot \sqrt{\pi} = \frac{\pi}{\sqrt{2}} [u]_0^1 = \frac{\pi}{\sqrt{2}}$$

Ans.

Example 20. Prove that

$$\iint_D x^{l-1} y^{m-1} dx dy = \frac{\Gamma(l) \Gamma(m)}{\Gamma(l+m+1)} h^{l+m}$$

where D is the domain $x \geq 0$, $y \geq 0$ and $x + y \leq h$.

Solution. Putting $x = Xh$ and $y = Yh$, $dx dy = h^2 dX dY$

$$\iint_D x^{l-1} y^{m-1} dx dy = \iint_{D'} (Xh)^{l-1} (Yh)^{m-1} h^2 dX dY$$

where D' is the domain

$$X \geq 0, Y \geq 0, X + Y \leq 1$$

$$\begin{aligned} &= h^{l+m} \int_0^1 \int_0^{1-X} X^{l-1} Y^{m-1} dX dY = h^{l+m} \int_0^1 X^{l-1} dX \int_0^{1-X} Y^{m-1} dY \\ &= h^{l+m} \int_0^1 X^{l-1} dX \left[\frac{Y^m}{m} \right]_0^{1-X} = \frac{h^{l+m}}{m} \int_0^1 X^{l-1} (1-X)^m dX \\ &= \frac{h^{l+m}}{m} \beta(l, m+1) = \frac{h^{l+m}}{m} \frac{\Gamma(l) \Gamma(m+1)}{\Gamma(l+m+1)} \\ &= \frac{h^{l+m}}{m} \frac{m \Gamma(l) \Gamma(m)}{\Gamma(l+m+1)} = h^{l+m} \frac{\Gamma(l) \Gamma(m)}{\Gamma(l+m+1)}. \end{aligned} \quad \text{Proved.}$$

Example 21. Establish Dirichlet's integral

$$\iiint_V x^{l-1} y^{m-1} z^{n-1} dx dy dz = \frac{\Gamma(l) \Gamma(m) \Gamma(n)}{\Gamma(l+m+n+1)}$$

where V is the region $x \geq 0$, $y \geq 0$, $z \geq 0$ and $x + y + z \leq 1$.

Solution. Putting $y + z \leq 1 - x = h$. Then $z \leq h - y$

$$\begin{aligned} \iiint_V x^{l-1} y^{m-1} z^{n-1} dx dy dz &= \int_0^1 x^{l-1} dx \int_0^{1-x} y^{m-1} dy \int_0^{1-x-y} z^{n-1} dz \\ &= \int_0^1 x^{l-1} dx \left[\int_0^h \int_0^{h-y} y^{m-1} z^{n-1} dy dz \right] \\ &= \int_0^1 x^{l-1} dx \left[\frac{\Gamma(m) \Gamma(n)}{\Gamma(m+n+1)} h^{m+n} \right] \\ &= \frac{\Gamma(m) \Gamma(n)}{\Gamma(m+n+1)} \int_0^1 x^{l-1} (1-x)^{m+n} dx \\ &= \frac{\Gamma(m) \Gamma(n)}{\Gamma(m+n+1)} \beta(l, m+n+1) \\ &= \frac{\Gamma(m) \Gamma(n)}{\Gamma(m+n+1)} \frac{\Gamma(l) \Gamma(m+n+1)}{\Gamma(l+m+n+1)} \\ &= \frac{\Gamma(l) \Gamma(m) \Gamma(n)}{\Gamma(l+m+n+1)} \end{aligned} \quad \text{Proved.}$$

$$\text{Note. } \iiint_V x^{l-1} y^{m-1} z^{n-1} dx dy dz = \frac{\Gamma(l) \Gamma(m) \Gamma(n)}{\Gamma(l+m+n+1)} h^{l+m+n}$$

where V is the domain, $x \geq 0$, $y \geq 0$, $z \geq 0$ and $x + y + z \leq h$.

Exercise 21.2

Prove that

1. (a) $\int_0^{\frac{\pi}{2}} \sin^2 \theta \cos^4 \theta \, d\theta = \frac{\pi}{32}$

(b) $\int_0^{\frac{\pi}{2}} \sin^6 \theta \, d\theta = \frac{5\pi}{32}$

2. (a) $\beta(m+1, n) = \frac{m}{m+n} \beta(m, n)$

(b) $\beta(m, n+1) = \frac{n}{m+n} \beta(m, n)$

(c) $\beta(m+1, n) + \beta(m, n+1) = \beta(m, n)$

3. $\int_0^1 \sqrt{x} \sqrt[3]{1-x^2} \, dx = \frac{\sqrt{\frac{3}{4}} \sqrt{\frac{4}{3}}}{2 \sqrt{\frac{7}{12}}}$

4. $\int_0^1 (1-x^n)^{-\frac{1}{2}} \, dx = \frac{\sqrt{\frac{1}{n}} \sqrt{\frac{1}{2}}}{n \sqrt{\frac{n+2}{2n}}}$

5. $\int_0^1 (1-x^{1/m})^n \, dx = \frac{\sqrt[m]{n}}{m+n}$

6. $\int_1^{\infty} \frac{dx}{x^{p+1}(x-1)^q} = \beta(p+q, 1-q)$ if $-p < q < 1$

7. $\int_0^1 x^m (1-x^n)^p \, dx = \frac{1}{n} \frac{\sqrt{\frac{m+1}{2}} \sqrt{p+1}}{\sqrt{\frac{m+1}{n} + p+1}}$

8. $\int_0^b (x-a)^m (b-x)^n \, dx = (b-a)^{m+n+1} \cdot \beta(m+1, n+1)$

9. $\int_3^7 \sqrt[4]{(x-3)(7-x)} \, dx = \frac{2 \left(\sqrt{\frac{1}{4}} \right)^2}{3 \sqrt{\pi}}$

Put $x = 4t+3$

10. $\int_0^{\frac{\pi}{2}} \frac{d\theta}{\sqrt{1-\frac{1}{2}\sin^2 \theta}} = \frac{\left(\sqrt{\frac{1}{4}} \right)^2}{4 \sqrt{\pi}}$