

UNIT –II

BETA AND GAMMA FUNCTIONS

Definite Integrals is defined as

$$\int_a^b f(x)dx = [F(x)]_a^b = F(b) - F(a)$$

Properties of Definite Integrals

Property:1

$$\int_a^b f(x)dx = \int_a^b f(y)dy = \int_a^b f(t)dt$$

Property: 2

$$\int_a^b f(x)dx = -\int_b^a f(x)dx$$

Property: 3

$$\int_a^b f(x)dx = \int_a^c f(x)dx + \int_c^b f(x)dx, \text{ if } a \leq c \leq b$$

Property : 4

$$\int_0^a f(x)dx = \int_0^a f(a-x)dx \quad . a : \text{ any real constant.}$$

Proof :
$$\int_0^a f(a-x)dx$$

Let

$$a - x = t$$

$$dx = -dt$$

$$\text{when } x = 0; t = a$$

$$\text{when } x = a; t = 0$$

$$= \int_a^0 f(t) \frac{dt}{-1} = -\int_a^0 f(t)dt$$

$$= \int_0^a f(t)dt \quad (\text{by prop 1})$$

$$= \int_0^a f(x)dx$$

Property : 5

$$\int_0^{2a} f(x)dx = \int_0^a [f(x) + f(2a - x)]dx$$

Property : 6

$$\int_a^b f(x)dx = \int_a^b f(a + b - x)dx$$

Property: 7

(i) If $f(-x) = f(x)$ (Even Function) then $\int_{-a}^a f(x) dx = 2\int_0^a f(x) dx$

(ii) If $f(-x) = -f(x)$ (Odd Function) then $\int_{-a}^a f(x) dx = 0$

Solved Problems

1. Evaluate $\int_0^{\frac{\pi}{2}} \frac{a \sin x + b \cos x}{\sin x + \cos x} dx$

Solution Let $I = \int_0^{\frac{\pi}{2}} \frac{a \sin x + b \cos x}{\sin x + \cos x} dx$ (1)

Applying property 4 in (1), we have

$$I = \int_0^{\frac{\pi}{2}} \frac{a \sin(\frac{\pi}{2} - x) + b \cos(\frac{\pi}{2} - x)}{\sin(\frac{\pi}{2} - x) + \cos(\frac{\pi}{2} - x)} dx$$

$$I = \int_0^{\frac{\pi}{2}} \frac{a \cos x + b \sin x}{\sin x + \cos x} dx$$
(2)

Adding (1) and (2), we have

$$2I = \int_0^{\frac{\pi}{2}} \frac{(a + b) \sin x + (a + b) \cos x}{\sin x + \cos x} dx$$

$$2I = \int_0^{\frac{\pi}{2}} \frac{(\sin x + \cos x)(a + b)}{\sin x + \cos x} dx$$

$$2I = \int_0^{\frac{\pi}{2}} (a + b) dx$$

$$2I = \frac{\pi}{2}(a + b)$$

$$I = \frac{\pi}{4}(a + b)$$

2. Show that $\int_0^{\frac{\pi}{2}} \log(\sin x) dx = -\frac{\pi}{2} \log 2$

.Let $I = \int_0^{\frac{\pi}{2}} \log(\sin x) dx \dots\dots\dots(1)$

$$I = \int_0^{\frac{\pi}{2}} \log \sin\left(\frac{\pi}{2} - x\right) dx$$

$$I = \int_0^{\frac{\pi}{2}} \log \cos(x) dx \dots\dots\dots(2)$$

(1)+(2) implies $2I = \int_0^{\frac{\pi}{2}} \log(\sin x) dx + \int_0^{\frac{\pi}{2}} \log(\cos x) dx$

$$2I = \int_0^{\frac{\pi}{2}} \log \sin x \cos x dx$$

$$2I = \int_0^{\frac{\pi}{2}} \log \frac{\sin 2x}{2} dx$$

$$2I = \int_0^{\frac{\pi}{2}} \log \sin 2x dx - \int_0^{\frac{\pi}{2}} \log 2 dx \dots\dots\dots(I)$$

Consider $\int_0^{\frac{\pi}{2}} \log \sin 2x dx$

Let $\theta = 2x$ then $dx = d\theta/2$

$x = 0$ then $\theta = 0$ and $x = \frac{\pi}{2}$ then $\theta = \pi$

$$= \int_0^{\pi} \log(\sin \theta) \frac{d\theta}{2}$$

$$\text{(since } \int_0^a f(x) dx = 2 \int_0^{\frac{a}{2}} f(x) dx \text{)}$$

$$= 2 \int_0^{\frac{\pi}{2}} \log(\sin \theta) \frac{d\theta}{2}$$

$$= \int_0^{\frac{\pi}{2}} \log(\sin x) dx = I \quad \text{(by prop 1)}$$

Substituting in I, we have

$$2I = I - \int_0^{\frac{\pi}{2}} \log 2 dx$$

$$I = - \int_0^{\frac{\pi}{2}} \log 2 dx$$

$$I = - \log 2 \int_0^{\frac{\pi}{2}} dx$$

$$I = - \frac{\pi}{2} \log 2$$

3. Show that $\int_0^{\frac{\pi}{4}} \log(1 + \tan x) dx = \frac{\pi}{8} \log 2$

$$\text{Let } I = \int_0^{\frac{\pi}{4}} \log(1 + \tan x) dx$$

$$= \int_0^{\frac{\pi}{4}} \log \left[1 + \tan \left(\frac{\pi}{4} - x \right) \right] dx$$

$$= \int_0^{\frac{\pi}{4}} \log \left[1 + \frac{\tan \frac{\pi}{4} - \tan x}{1 + \tan \frac{\pi}{4} \tan x} \right] dx$$

$$= \int_0^{\frac{\pi}{4}} \log \left[1 + \frac{1 - \tan x}{1 + \tan x} \right] dx$$

$$= \int_0^{\frac{\pi}{4}} \log \left[\frac{2}{1 + \tan x} \right] dx$$

$$I = \int_0^{\frac{\pi}{4}} [\log 2 - \log(1 + \tan x)] dx$$

$$= \int_0^{\frac{\pi}{4}} \log 2 dx - \int_0^{\frac{\pi}{4}} \log(1 + \tan x) dx$$

$$I = \int_0^{\frac{\pi}{4}} \log 2 dx - I$$

$$2I = \log 2 \int_0^{\frac{\pi}{4}} dx$$

$$2I = \frac{\pi}{4} \log 2$$

$$I = \frac{\pi}{8} \log 2$$

4. Evaluate $\int_0^{\pi} \log(1 + \cos x) dx$

$$\text{Let } I = \int_0^{\pi} \log(1 + \cos x) dx \dots\dots\dots(1)$$

$$I = \int_0^{\pi} \log(1 + \cos(\pi - x)) dx$$

$$I = \int_0^{\pi} \log(1 - \cos x) dx \dots\dots\dots(2)$$

(1)+(2) implies $2I = \int_0^{\pi} \log(1 + \cos x) dx + \int_0^{\pi} \log(1 - \cos x) dx$

$$2I = \int_0^{\pi} \log(1 - \cos x)(1 + \cos x) dx$$

$$2I = \int_0^{\pi} \log(1 - \cos^2 x) dx = \int_0^{\pi} \log \sin^2 x dx = 2 \int_0^{\pi} \log \sin x dx$$

$$I = \int_0^{\pi} \log \sin x dx$$

By the property $f(2a - x) = f(x)$ then $\int_0^{2a} f(2a - x) dx = 2 \int_0^a f(x) dx$

$$= 2 \int_0^{\frac{\pi}{2}} \log \sin x dx$$

$$= 2 \left[-\frac{\pi}{2} \log 2 \right]$$

$$I = \pi \log \frac{1}{2}$$

2.1. Gamma Function

Definition :

Gamma function is defined as follows

$$\Gamma(n) = \int_0^{\infty} x^{n-1} e^{-x} dx \quad ; \quad n > 0$$

$$1. \Gamma(n+1) = n\Gamma(n)$$

$$2. \Gamma(1) = 1$$

$$3. \Gamma(n+1) = n!, n > 0$$

$$4. \Gamma(n)\Gamma(1-n) = \frac{\pi}{\sin n\pi}, 0 < n < 1$$

$$5. \Gamma\left(\frac{1}{2}\right) = \sqrt{\pi}$$

Proof :

$$\text{WKT } \Gamma(n) = \int_0^{\infty} t^{n-1} e^{-t} dt$$

$$\Gamma\left(\frac{1}{2}\right) = \int_0^{\infty} t^{-\frac{1}{2}} e^{-t} dt$$

$$\text{put } t = x^2 \quad dt = 2x dx$$

No change in limits

$$\Gamma\left(\frac{1}{2}\right) = \int_0^{\infty} (x^2)^{-\frac{1}{2}} e^{-x^2} 2x dx$$

$$\Gamma\left(\frac{1}{2}\right) = 2 \int_0^{\infty} \left(\frac{1}{x}\right) e^{-x^2} x dx$$

$$\Gamma\left(\frac{1}{2}\right) = 2 \int_0^{\infty} e^{-x^2} dx$$

$$\text{Similarly, we have } \Gamma\left(\frac{1}{2}\right) = 2 \int_0^{\infty} e^{-y^2} dy$$

$$\left[\Gamma\left(\frac{1}{2}\right) \right]^2 = \left[2 \int_0^{\infty} e^{-x^2} dx \right] \left[2 \int_0^{\infty} e^{-y^2} dy \right]$$

$$\left[\Gamma\left(\frac{1}{2}\right) \right]^2 = \left[4 \int_0^{\infty} \int_0^{\infty} e^{-(x^2+y^2)} dx dy \right]$$

Transform into polar coordinates

$$\begin{cases} x = r \cos \theta \\ y = r \sin \theta \end{cases} \Rightarrow x^2 + y^2 = r^2$$

$$dxdy = r dr d\theta$$

$$r: 0 \rightarrow \infty$$

$$\theta: 0 \rightarrow \frac{\pi}{2}$$

$$\left[\Gamma\left(\frac{1}{2}\right) \right]^2 = \left[4 \int_0^{\frac{\pi}{2}} \int_0^{\infty} e^{-r^2} r dr d\theta \right]$$

$$= \left[4 \int_0^{\frac{\pi}{2}} \int_0^{\infty} e^{-r^2} d\left(\frac{r^2}{2}\right) d\theta \right]$$

$$= \left[2 \int_0^{\frac{\pi}{2}} \int_0^{\infty} e^{-r^2} d(r^2) d\theta \right]$$

$$= \left[2 \int_0^{\frac{\pi}{2}} \left[\frac{e^{-r^2}}{-1} \right]_0^{\infty} d\theta \right]$$

$$= \left[2 \int_0^{\frac{\pi}{2}} \left[\frac{e^{-\infty} - e^0}{-1} \right] d\theta \right]$$

$$= \left[2 \int_0^{\frac{\pi}{2}} d\theta \right] = 2[\theta]_0^{\frac{\pi}{2}} = 2\left[\frac{\pi}{2}\right] = \pi$$

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

$$6. \Gamma(n) = 2 \int_0^{\infty} x^{2n-1} e^{-x^2} dx$$

Proof :

Sub $x = t^2$ in the formula $\Gamma(n) = \int_0^{\infty} x^{n-1} e^{-x} dx$
then $dx = 2 t dt$

$$\Gamma(n) = \int_0^{\infty} t^{2(n-1)} e^{-t^2} (2t dt)$$

$$\Gamma(n) = 2 \int_0^{\infty} t^{2n-1} e^{-t^2} dt$$

$$\Gamma(n) = 2 \int_0^{\infty} x^{2n-1} e^{-x^2} dx \quad (\text{by property 1})$$

Beta Function

Definition

$$\beta(m, n) = \int_0^1 x^{m-1} (1-x)^{n-1} dx, m > 0 \ \& \ n > 0$$

Results:

$$1. \beta(m, n) = \beta(n, m)$$

Proof :

By definition of beta function, $\beta(m, n) = \int_0^1 x^{m-1} (1-x)^{n-1} dx$

Using property 4 of definite integral

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

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

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

$$\beta(m, n) = \beta(n, m)$$

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

Proof:

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

$$\text{Take } x = \sin^2 \theta \quad dx = 2 \sin \theta \cos \theta d\theta$$

$$\text{if } x = 0 \text{ then } \theta = 0$$

$$\text{if } x = 1 \text{ then } \theta = \frac{\pi}{2}$$

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

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

$$3. \beta(m, n) = \int_0^{\infty} \frac{x^{n-1}}{(1+x)^{m+n}} dx$$

Relation between Beta and Gamma function

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

$$\text{Proof :WKT } \Gamma(n) = 2 \int_0^{\infty} x^{2n-1} e^{-x^2} dx$$

$$\Gamma(m)\Gamma(n) = \left[2 \int_0^{\infty} x^{2m-1} e^{-x^2} dx \right] \left[2 \int_0^{\infty} y^{2n-1} e^{-y^2} dx \right]$$

$$\Gamma(m)\Gamma(n) = 4 \int_0^{\infty} \int_0^{\infty} e^{-(x^2+y^2)} x^{2m-1} y^{2n-1} dx dy$$

Transforming into polar coordinates

$$\begin{cases} x = r \cos \theta \\ y = r \sin \theta \end{cases} \Rightarrow x^2 + y^2 = r^2$$

$$dx dy = r dr d\theta$$

$$r : 0 \rightarrow \infty$$

$$\theta : 0 \rightarrow \frac{\pi}{2}$$

$$\Gamma(m)\Gamma(n) = 4 \int_0^{\frac{\pi}{2}} \int_0^{\infty} e^{-r^2} r^{2m+2n-2} \cos^{2m-1} \theta \sin^{2n-1} \theta (r dr d\theta)$$

$$\Gamma(m)\Gamma(n) = 4 \int_0^{\frac{\pi}{2}} \int_0^{\infty} e^{-r^2} r^{2m+2n-1} \cos^{2m-1} \theta \sin^{2n-1} \theta dr d\theta$$

$$\Gamma(m)\Gamma(n) = \left[2 \int_0^{\frac{\pi}{2}} \sin^{2n-1} \theta \cos^{2m-1} \theta d\theta \right] \left[2 \int_0^{\infty} r^{2(m+n)-1} e^{-r^2} dr \right]$$

$$\Gamma m \Gamma n = \beta(m,n) \Gamma m+n$$

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

We can also prove $\Gamma 1/2$ using the beta gamma relation

Put $m=n=1/2$

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

$$\beta\left(\frac{1}{2}, \frac{1}{2}\right) = \frac{\Gamma \frac{1}{2} \Gamma \frac{1}{2}}{\Gamma 1}$$

$$\begin{aligned} \left[\Gamma\left(\frac{1}{2}\right) \right]^2 &= \beta\left(\frac{1}{2}, \frac{1}{2}\right) = \int_0^{\frac{\pi}{2}} \sin^{2\left(\frac{1}{2}\right)-1} \theta \cos^{2\left(\frac{1}{2}\right)-1} \theta d\theta \\ &= 2 \int_0^{\frac{\pi}{2}} d\theta = 2 \left[\theta \right]_0^{\frac{\pi}{2}} = 2 \left[\frac{\pi}{2} \right] \end{aligned}$$

$$\left[\Gamma\left[\frac{1}{2}\right] \right]^2 = \pi$$

$$\Rightarrow \Gamma\left[\frac{1}{2}\right] = \sqrt{\pi}$$

Problems :

1. Evaluate $\int_0^1 x^6 (1-x)^5 dx$

$$WKT \beta(m,n) = \int_0^1 x^{m-1} (1-x)^{n-1} dx, m > 0 \& n > 0$$

Taking $m-1=6$ and $n-1=5$ we get $m=7$ and $n=6$

$$\beta(7,6) = \frac{\Gamma 7 \Gamma 6}{\Gamma 13} = \frac{6! 5!}{13!} = \frac{(6 \times 5 \times 4 \times 3 \times 2 \times 1)(5 \times 4 \times 3 \times 2 \times 1)}{13 \times 12 \times 11 \times 10 \times 9 \times 8 \times 7 \times 6 \times 5 \times 4 \times 3 \times 2 \times 1} = \frac{1}{72072}$$

2. Evaluate $\beta\left(\frac{5}{2}, \frac{7}{2}\right) = \int_0^1 x^{m-1} (1-x)^{n-1} dx, m > 0 \text{ \& } n > 0$

$$= \frac{\Gamma \frac{5}{2} \Gamma \frac{7}{2}}{\Gamma 6} = \frac{\frac{3}{2} \cdot \frac{1}{2} \cdot \Gamma \frac{1}{2} \cdot \frac{5}{2} \cdot \frac{3}{2} \cdot \frac{1}{2} \cdot \Gamma \frac{1}{2}}{5!} = \frac{3\pi}{256}$$

3. Evaluate $\int_0^{\frac{\pi}{2}} \sin^6 \theta d\theta$

$$\int_0^{\frac{\pi}{2}} \sin^6 \theta d\theta = \beta\left(\frac{7}{2}, \frac{1}{2}\right) = \frac{\Gamma \frac{7}{2} \Gamma \frac{1}{2}}{\Gamma 4} = \frac{1}{2} \cdot \frac{5}{2} \cdot \frac{3}{2} \cdot \frac{1}{2} \cdot \Gamma \frac{1}{2} \Gamma \frac{1}{2}}{3!} = \frac{15\pi}{96}$$

4. Evaluate $\int_0^{\frac{\pi}{2}} \sin^6 \theta \cos^5 \theta d\theta$

Take $2m - 1 = 6$ and $2n - 1 = 5$

then $m = \frac{7}{2}$ and $n = 3$

$$= \frac{1}{2} \beta\left(\frac{7}{2}, 3\right)$$

$$= \frac{1}{2} \frac{\Gamma \frac{7}{2} \Gamma 3}{\Gamma \frac{13}{2}} = \frac{1}{2} \frac{\Gamma \frac{7}{2} \Gamma 3}{\frac{11}{2} \cdot \frac{9}{2} \cdot \frac{7}{2} \cdot \Gamma \frac{7}{2}} = \frac{1}{2} \frac{2!}{\left[\frac{693}{8}\right]} = \frac{8}{693}$$

5. Evaluate $\int_0^{\frac{\pi}{2}} \sqrt{\tan \theta} d\theta$

Given $I = \int_0^{\frac{\pi}{2}} \sin^{\frac{1}{2}} \theta \cos^{\frac{-1}{2}} \theta d\theta$

$$= \frac{1}{2} \beta\left(\frac{3}{4}, \frac{1}{4}\right) = \frac{1}{2} \frac{\Gamma \frac{3}{4} \Gamma \frac{1}{4}}{\Gamma 1}$$

$$= \frac{1}{2} \Gamma \frac{3}{4} \Gamma \frac{1}{4} = \frac{1}{2} \frac{\pi}{\sin \frac{\pi}{4}} = \frac{\pi}{\sqrt{2}} \left[\Theta \Gamma(n) \Gamma(1-n) = \frac{\pi}{\sin n\pi} \right]$$

6. Evaluate $\int_0^1 \left(\log \frac{1}{y}\right)^{n-1} dy = \Gamma n, n > 0$

Put $\log \frac{1}{y} = t$

$$\frac{1}{y} = e^t$$

$$y = e^{-t}$$

$$dy = -e^{-t} dt$$

Limits : $y = 0 \Rightarrow t = \infty$ and $y = 1 \Rightarrow t = 0$

$$\therefore \int_0^1 \left(\log \frac{1}{y}\right)^{n-1} dy = \int_{\infty}^0 (t)^{n-1} (-e^{-t}) dt \text{ (by prop 2)}$$

$$\int_0^{\infty} (t)^{n-1} e^{-t} dt = \Gamma n$$

7. Evaluate $\int_0^{\infty} e^{-(hx)^2} dx$

put $(hx)^2 = t$

$$hx = t^{\frac{1}{2}}$$

$$dx = \frac{1}{2h} t^{-\frac{1}{2}} dt$$

$$\int_0^{\infty} e^{-(hx)^2} dx$$

when $x = 0 \Rightarrow t = 0$

when $x = \infty \Rightarrow t = \infty$

$$\text{then } \int_0^{\infty} e^{-(hx)^2} dx = \int_0^{\infty} e^{-t} \frac{t^{-\frac{1}{2}}}{2h} dt$$

$$= \frac{1}{2} \int_0^{\infty} e^{-t} \frac{t^{\frac{1}{2}-1}}{h} dt$$

$$= \frac{\Gamma \frac{1}{2}}{2h} = \frac{\sqrt{\pi}}{2h}$$

8. Prove that $\int_0^{\infty} \frac{t^2}{1+t^4} dt = \frac{\pi}{2\sqrt{2}}$

Put $t = \sqrt{\tan \theta}$

$$dt = \frac{1}{2} \tan^{-\frac{1}{2}} \theta (\sec^2 \theta) d\theta$$

$$dt = \frac{1 + \tan^2 \theta}{2\sqrt{\tan \theta}} d\theta$$

$$\therefore \int_0^{\infty} \frac{t^2}{1+t^4} dt = \int_0^{\frac{\pi}{2}} \frac{\tan \theta (1 + \tan^2 \theta)}{(1 + \tan^2 \theta) 2\sqrt{\tan \theta}} d\theta = \frac{1}{2} \int_0^{\frac{\pi}{2}} \sqrt{\tan \theta} d\theta$$

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

$$= \frac{1}{4} \beta\left(\frac{3}{4}, \frac{1}{4}\right)$$

$$= \frac{1}{4} \frac{\Gamma \frac{3}{4} \Gamma \frac{1}{4}}{\Gamma 1}$$

$$= \frac{1}{4} \Gamma \frac{3}{4} \Gamma \frac{1}{4}$$

$$= \frac{1}{4} \frac{\pi}{\sin \frac{\pi}{4}}$$

$$= \frac{\pi}{2\sqrt{2}}$$

9. Evaluate $\int_0^{\infty} \frac{x^a}{a^x} dx$ where $a > 1$

Let $a^x = e^t$

$t = x \log a$, by definition of \log arithm

$$\therefore x = \frac{t}{\log a} \Rightarrow dx = \frac{dt}{\log a}$$

when $x = 0 \Rightarrow t = 0$

when $x = \infty \Rightarrow t = \infty$

$$\int_0^{\infty} \frac{x^a}{a^x} dx = \int_0^{\infty} \frac{\left(\frac{t}{\log a}\right)^a}{e^t} \frac{dt}{\log a}$$

$$= \frac{1}{(\log a)^{a+1}} \int_0^{\infty} e^{-t} t^a dt$$

$$= \frac{1}{(\log a)^{a+1}} \Gamma(a+1).$$

10. Prove that $\frac{\beta(m+1, n)}{m} = \frac{\beta(m, n+1)}{n} = \frac{\beta(m, n)}{m+n}$

$$\text{WKT } \beta(m, n) = \frac{\Gamma m \Gamma n}{\Gamma(m+n)}$$

$$\text{Then } \beta(m+1, n) = \frac{\Gamma(m+1) \Gamma n}{\Gamma(m+n+1)} = \frac{m \Gamma m \Gamma n}{\Gamma(m+n+1)}$$

$$\therefore \frac{\beta(m+1, n)}{m} = \frac{\Gamma m \Gamma n}{\Gamma(m+n+1)} \dots \dots \dots 1$$

$$\text{similarly } \beta(m, n+1) = \frac{\Gamma m \Gamma(n+1)}{\Gamma(m+n+1)} = \frac{\Gamma m n \Gamma n}{\Gamma(m+n+1)}$$

$$\frac{\beta(m, n+1)}{n} = \frac{\Gamma m \Gamma n}{\Gamma(m+n+1)} \dots \dots \dots 2$$

also multiply by $\frac{1}{m+n}$ on both sides in $\beta(m, n) = \frac{\Gamma m \Gamma n}{\Gamma(m+n)}$

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

$$\frac{\beta(m, n)}{m+n} = \frac{\Gamma m \Gamma n}{\Gamma(m+n+1)} \dots \dots \dots 3$$

from equation 1,2,3 we have

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

11. Prove that $\frac{\beta(n, \frac{1}{2})}{2^{2n-1}} = \beta(n, n)$ and hence deduce the duplication formula

$$\text{WKT } \beta(m, n) = 2 \int_0^{\frac{\pi}{2}} \sin^{2m-1} \theta \cos^{2n-1} \theta \, d\theta$$

$$\beta(n, \frac{1}{2}) = 2 \int_0^{\frac{\pi}{2}} \sin^{2n-1} \theta \, d\theta$$

$$\text{Also we have } \beta(n, n) = 2 \int_0^{\frac{\pi}{2}} \sin^{2n-1} \theta \cos^{2n-1} \theta \, d\theta$$

$$\beta(n, n) = 2 \int_0^{\frac{\pi}{2}} (\sin \theta \cos \theta)^{2n-1} \, d\theta$$

$$\beta(n, n) = 2 \int_0^{\frac{\pi}{2}} \left(\frac{\sin 2\theta}{2} \right)^{2n-1} d\theta$$

$$\beta(n, n) = \frac{2}{2^{2n-1}} \int_0^{\frac{\pi}{2}} \sin^{2n-1} 2\theta d\theta$$

$$\text{let } \phi = 2\theta \quad \therefore d\theta = \frac{1}{2} d\phi$$

$$\beta(n, n) = \frac{2}{2^{2n-1}} \int_0^{\frac{\pi}{2}} \sin^{2n-1} \phi \frac{d\phi}{2}$$

$$\beta(n, n) = \frac{1}{2^{2n-1}} \int_0^{\frac{\pi}{2}} \sin^{2n-1} \phi d\phi$$

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

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

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

$$\frac{\Gamma n \Gamma \frac{1}{2}}{\Gamma\left(n + \frac{1}{2}\right)} = 2^{2n-1} \frac{\Gamma n \Gamma n}{\Gamma 2n}$$

$$\Gamma 2n = 2^{2n-1} \frac{\Gamma n \Gamma\left(n + \frac{1}{2}\right)}{\sqrt{\pi}}$$