

Relation between Beta & Gamma Functions

Prove that

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

we have

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

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

Multiplying both sides by $e^{-z} z^{n-1}$, we get-

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

Now integrating both sides w.r.t z from 0 to ∞ , we have

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

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

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

$$\therefore \Rightarrow \Gamma(m) \Gamma(n) = \Gamma(m+n) B(m, n)$$

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$$\therefore \boxed{B(m, n) = \frac{\Gamma(m) \Gamma(n)}{\Gamma(m+n)}}$$

Hence proved.