

Continued Fraction

6.1.48

$$\ln \Gamma(z) + z - (z - \frac{1}{2}) \ln z - \frac{1}{2} \ln(2\pi) \\ = \frac{a_0}{z + \frac{a_1}{z + \frac{a_2}{z + \frac{a_3}{z + \frac{a_4}{z + \frac{a_5}{z + \dots}}}}} \quad (\Re z > 0)$$

$$a_0 = \frac{1}{12}, a_1 = \frac{1}{30}, a_2 = \frac{53}{210}, a_3 = \frac{195}{371},$$

$$a_4 = \frac{22999}{22737}, a_5 = \frac{29944523}{19733142}, a_6 = \frac{109535241009}{48264275462}$$

Wallis' Formula⁴

6.1.49

$$\frac{2}{\pi} \int_0^{\pi/2} (\sin x)^{2n} x dx = \frac{1 \cdot 3 \cdot 5 \dots (2n-1)}{2 \cdot 4 \cdot 6 \dots (2n)} \\ = \frac{(2n)!}{2^{2n} (n!)^2} = \frac{1}{2^{2n}} \binom{2n}{n} = \frac{\Gamma(n + \frac{1}{2})}{\pi^{1/2} \Gamma(n+1)} \\ \sim \frac{1}{\pi^{1/2} n^{1/2}} \left[1 - \frac{1}{8n} + \frac{1}{128n^2} - \dots \right] \\ (n \rightarrow \infty)$$

Some Definite Integrals

6.1.50

$$\ln \Gamma(z) = \int_0^\infty \left[(z-1) e^{-t} - \frac{e^{-t} - e^{-zt}}{1 - e^{-t}} \right] \frac{dt}{t} \quad (\Re z > 0) \\ = (z - \frac{1}{2}) \ln z - z + \frac{1}{2} \ln 2\pi \\ + 2 \int_0^\infty \frac{\arctan(t/z)}{e^{2\pi t} - 1} dt \quad (\Re z > 0)$$

6.2. Beta Function

6.2.1

$$B(z, w) = \int_0^1 t^{z-1} (1-t)^{w-1} dt = \int_0^\infty \frac{t^{z-1}}{(1+t)^{z+w}} dt \\ = 2 \int_0^{\pi/2} (\sin t)^{2z-1} (\cos t)^{2w-1} dt \\ (\Re z > 0, \Re w > 0)$$

$$6.2.2 \quad B(z, w) = \frac{\Gamma(z)\Gamma(w)}{\Gamma(z+w)} = B(w, z)$$

6.3. Psi (Digamma) Function⁵

$$6.3.1 \quad \psi(z) = d[\ln \Gamma(z)]/dz = \Gamma'(z)/\Gamma(z)$$

⁴ Some authors employ the special double factorial notation as follows:

$$(2n)!! = 2 \cdot 4 \cdot 6 \dots (2n) = 2^n n!$$

$$(2n-1)!! = 1 \cdot 3 \cdot 5 \dots (2n-1) = \pi^{-1/2} 2^n \Gamma(n + \frac{1}{2})$$

⁵ Some authors write $\psi(z) = \frac{d}{dz} \ln \Gamma(z+1)$ and similarly for the polygamma functions.

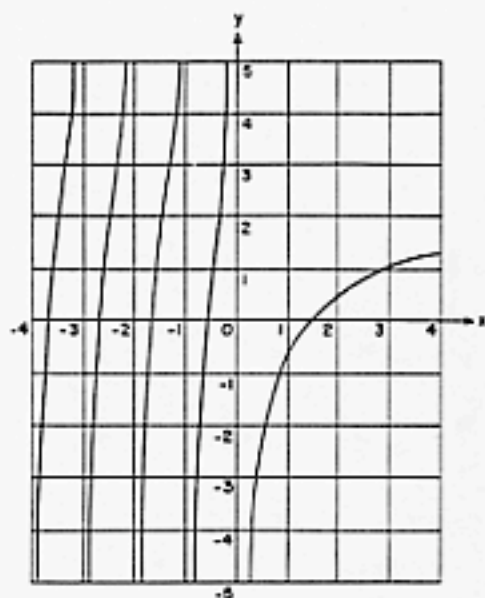


FIGURE 6.2. Psi function.

$$y = \psi(z) = d \ln \Gamma(z) / dz$$

Integer Values

$$6.3.2 \quad \psi(1) = -\gamma, \psi(n) = -\gamma + \sum_{k=1}^{n-1} k^{-1} \quad (n \geq 2)$$

Fractional Values

6.3.3

$$\psi(\frac{1}{2}) = -\gamma - 2 \ln 2 = -1.96351 00260 21423 \dots$$

6.3.4

$$\psi(n + \frac{1}{2}) = -\gamma - 2 \ln 2 + 2 \left(1 + \frac{1}{3} + \dots + \frac{1}{2n-1} \right) \\ (n \geq 1)$$

Recurrence Formulas

$$6.3.5 \quad \psi(z+1) = \psi(z) + \frac{1}{z}$$

6.3.6

$$\psi(n+z) = \frac{1}{(n-1)+z} + \frac{1}{(n-2)+z} + \dots \\ + \frac{1}{2+z} + \frac{1}{1+z} + \psi(1+z)$$