

Beta function

Defn

$$B(a, b) = \int_0^1 t^{a-1} (1-t)^{b-1} dt$$

$$a > 0$$

$$b > 0$$

Property

$$(i) \quad B(a, b) = \frac{\Gamma(a) \Gamma(b)}{\Gamma(a+b)}$$

$$(ii) \quad B(m, n) = \frac{\Gamma(m) \Gamma(n)}{\Gamma(m+n)} = \frac{(m-1)! (n-1)!}{(m+n-1)!}$$

where m & n are positive integers.