

6.5.30

$$\gamma(a, x+y) - \gamma(a, x) = e^{-x} x^{a-1} \sum_{n=0}^{\infty} \frac{(a-1)(a-2)\dots(a-n)}{x^n} [1 - e^{-y} e_n(y)]$$

($|y| < |x|$)

Continued Fraction

6.5.31

$$\Gamma(a, x) = e^{-x} x^a \left(\frac{1}{x+1} - \frac{1-a}{1+x} \frac{1}{x+1} + \frac{2-a}{x+1} \frac{2}{x+1} - \dots \right)$$

($x > 0, |a| < \infty$)

Asymptotic Expansions

6.5.32

$$\Gamma(a, z) \sim z^{a-1} e^{-z} \left[1 + \frac{a-1}{z} + \frac{(a-1)(a-2)}{z^2} + \dots \right]$$

($z \rightarrow \infty$ in $|\arg z| < \frac{3\pi}{2}$)

Suppose $R_n(a, z) = u_{n+1}(a, z) + \dots$ is the remainder after n terms in this series. Then if a, z are real, we have for $n > a - 2$

$$|R_n(a, z)| \leq |u_{n+1}(a, z)|$$

and $\text{sign } R_n(a, z) = \text{sign } u_{n+1}(a, z)$.

6.5.33 $\gamma(a, z) \sim \sum_{n=0}^{\infty} \frac{(-1)^n z^{a+n}}{(a+n)n!}$ ($a \rightarrow +\infty$)

6.5.34 $\lim_{n \rightarrow \infty} \frac{e_n(\alpha n)}{e^{\alpha n}} = \begin{cases} 0 & \text{for } \alpha > 1 \\ \frac{1}{2} & \text{for } \alpha = 1 \\ 1 & \text{for } 0 \leq \alpha < 1 \end{cases}$

6.5.35

$$\Gamma(z+1, z) \sim e^{-z} z^z \left(\sqrt{\frac{\pi}{2}} z^{\frac{1}{2}} + \frac{2}{3} + \frac{\sqrt{2\pi}}{24} \frac{1}{z^{\frac{1}{2}}} + \dots \right)$$

($z \rightarrow \infty$ in $|\arg z| < \frac{1}{2}\pi$)

Numerical Methods

6.7. Use and Extension of the Tables

Example 1. Compute $\Gamma(6.38)$ to 8S. Using the recurrence relation 6.1.16 and Table 6.1 we have,

$$\Gamma(6.38) = [(5.38)(4.38)(3.38)(2.38)(1.38)]\Gamma(1.38) = 232.43671.$$

Example 2. Compute $\ln \Gamma(56.38)$, using Table 6.4 and linear interpolation in f_2 . We have

$$\ln \Gamma(56.38) = (56.38 - \frac{1}{2}) \ln(56.38) - (56.38) + f_2(56.38)$$

Definite Integrals

6.5.36

$$\int_0^{\infty} e^{-at} \Gamma(b, ct) dt = \frac{\Gamma(b)}{a} \left[1 - \frac{c^b}{(a+c)^b} \right]$$

($\Re(a+c) > 0, \Re b > -1$)

6.5.37

$$\int_0^{\infty} t^{a-1} \Gamma(b, t) dt = \frac{\Gamma(a+b)}{a}$$

($\Re(a+b) > 0, \Re a > 0$)

6.6. Incomplete Beta Function

6.6.1 $B_x(a, b) = \int_0^x t^{a-1} (1-t)^{b-1} dt$

6.6.2 $I_x(a, b) = B_x(a, b) / B(a, b)$

For statistical applications, see 26.5.

Symmetry

6.6.3 $I_x(a, b) = 1 - I_{1-x}(b, a)$

Relation to Binomial Expansion

6.6.4 $I_p(a, n-a+1) = \sum_{j=a}^n \binom{n}{j} p^j (1-p)^{n-j}$

For binomial distribution, see 26.1.

Recurrence Formulas

6.6.5 $I_x(a, b) = x I_x(a-1, b) + (1-x) I_x(a, b-1)$

6.6.6 $(a+b-ax) I_x(a, b) = a(1-x) I_x(a+1, b-1) + b I_x(a, b+1)$

6.6.7 $(a+b) I_x(a, b) = a I_x(a+1, b) + b I_x(a, b+1)$

Relation to Hypergeometric Function

6.6.8 $B_x(a, b) = a^{-1} x^a F(a, 1-b; a+1; x)$

The error of linear interpolation in the table of the function f_2 is smaller than 10^{-7} in this region. Hence, $f_2(56.38) = .9204167$ and $\ln \Gamma(56.38) = 169.8549742$.

Direct interpolation in Table 6.4 of $\log_{10} \Gamma(n)$ eliminates the necessity of employing logarithms. However, the error of linear interpolation is .002 so that $\log_{10} \Gamma(n)$ is obtained with a relative error of 10^{-5} .

*See page II.