

GAMMA FUNKSIYA

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ANNOTATSIYA

Beta va Gamma funksiyalar kasr tartibli integral tenglamalarni va hosilalarni hisoblashda foydalaniladi. Mittag – Leffler funksiyasi esa Riman-Liuvill ma’nosidagi kasr tartibli differensial tenglamalarni hisoblashda bizga kerak bo‘ladi.

Kalit so‘zlar: *Betta va Gamma funksiya, Kasr tartibli hosila, Xosmas integral, Veyershtass alomati, Eyler integrali.*

Biz

$$\int_0^{+\infty} x^{a-1} e^{-x} dx \quad (6)$$

xosmas integralni qaraylik. Bu chegaralanmagan funksiyaning ($a < 1$ da $x = 0$ maxsus nuqta) cheksiz oraliq bo‘yicha olingan xosmas integrali bo‘lishi bilan birga a ga (parametrga) ham bog‘liqdir. Xosmas integralning $a < 1$ da $(0; +\infty)$ yaqinlashuvchi, $a \leq 0$ da, ya’ni $[-\infty; 0]$ da uzoqlashuvchi bo‘lishi ko‘rsatildi.

1-ta’rif: (6) integral gamma funksiya yoki ikkinchi tur Eyler integrali deb ataladi va $\Gamma(a)$ kabi belgilanadi. Demak,

$$\Gamma(a) = \int_0^{+\infty} x^{a-1} e^{-x} dx \quad (1.7)$$

SHunday qilib, $\Gamma(a)$ funksiya $(0; +\infty)$ da berilgandir. Endi $\Gamma(a)$ funksiyaning xossalari o‘rganaylik.

$$1^0 \text{ (6) integral } \Gamma(a) = \int_0^{+\infty} x^{a-1} e^{-x} dx \text{ ixtiyoriy } [a_0, b_0] \text{ (} 0 < a_0 < b_0 < +\infty \text{)}$$

oraligda tekis yaqinlashuvchi bo‘ladi.

Isbot: (6) integralni quyidagi 2 qismga ajratib,

$$\int_0^{+\infty} x^{a-1} e^{-x} dx = \int_0^1 x^{a-1} e^{-x} dx + \int_1^{+\infty} x^{a-1} e^{-x} dx$$

Ularning har birini alohida-alohida tekis yaqinlashuvchilikka tekshiramiz. Agar a_0 ($a_0 > 0$) sonni olib, parameter a ning $a \geq a_0$ qiymatlari qaralsa, unda barcha $x \in (0; 1]$ uchun

$$x^{a-1} e^{-x} \leq \frac{1}{x^{1-a_0}}$$

bo‘lib, ushbu Veyrshtass alomatiga ko‘ra

$$\int_0^1 x^{a-1} e^{-x} dx$$

integral tekis yaqinlashuvchi bo‘ladi. Agar b_0 ($b_0 > 0$) sonni olib, parameter a ning $a \leq b_0$ qiymatlari qaraladigan bo‘lsa, unda barcha $x \geq 1$ uchun

$$x^{a-1} e^{-x} \leq x^{b_0-1} e^{-x} \leq \left(\frac{b_0+1}{e}\right)^{b_0+1} \cdot \frac{1}{x^2}$$

bo‘lib,

$$\int_1^{+\infty} \frac{1}{x^2} dx$$

Integralning yaqinlashuvchiligidan, yana Veyershtass alomatiga ko‘ra

$$\int_1^{+\infty} x^{a-1} e^{-x} dx$$

integralning tekis yaqinlashuvchiligini bo‘lishini topamiz. SHunday qilib,

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

$[a_0, b_0]$ ($0 < a_0 < b_0 < +\infty$) da tekis yaqinlashuvchi bo'ladi.

2^0 . $\Gamma(a)$ funksiya $(0; +\infty)$ da uzluksiz hamda barcha tartibdagi uzluksiz hosilalarga ega va

$$\Gamma^{(n)}(a) = \int_0^{+\infty} x^{a-1} e^{-x} (\ln x)^n dx \quad (n = 1, 2, \dots)$$

Isbot: $\forall a \in (0; +\infty)$ nuqtani olaylik. Unda shunday $[a_0, b_0]$ ($0 < a_0 < b_0 < +\infty$) oraliq topiladiki, $a \in [a_0; b_0]$ bo'ladi. Ravshanki,

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

integral ostidagi $f(x, a) = x^{a-1} e^{-x}$ funksiya

$$M = \{(x, a) \in \mathbb{R}^2 : x \in (0; +\infty), a \in (0; +\infty)\}$$

to'plamda uzluksiz funksiyadir. (6) integral esa $[a_0; b_0]$ da tekis yaqinlashuvchi.

U holda teorema asosan $\Gamma(a)$ funksiya $[a_0; b_0]$ da binobarin, a nuqtada uzluksiz bo'ladi. (6) integral ostidagi $f(x, a) = x^{a-1} e^{-x}$ funksiya

$$f'_a(x, a) = x^{a-1} e^{-x} \ln x$$

hosilasining M to'plamda uzluksiz funksiya.

Endi

$$\int_0^{+\infty} f'_a(x, a) dx = \int_0^{+\infty} x^{a-1} e^{-x} \ln x dx$$

integralni $[a_0; b_0]$ da tekis yaqinlashuvchi bo'lishini ko'rsatamiz. Ushbu

$$\int_0^1 x^{a-1} e^{-x} \ln x dx$$

integral ostidagi $x^{a-1}e^{-x} \ln x$ funksiya uchun

$$0 < x \leq 1 \text{ da } \int_0^1 x^{\frac{a}{2}-1} dx$$

o‘rinlidir. $\Psi_1(x) = x^{\frac{a_0}{2}} |\ln x|$ funksiya $0 < x \leq 1$ da chegaralanganligidan va

$$\int_0^1 x^{\frac{a}{2}-1} dx \text{ integralning yaqinlashuvchiligidan}$$

ning ham yaqinlashuvchi bo‘lishini va Veyrshtrass alomatiga ko‘ra qaralayotgan

$$\int_0^1 x^{a-1} e^{-x} \ln x dx \text{ integralning tekis yaqinlashuvchiligini topamiz.}$$

SHunga o‘xshash quyidagi

$$\int_1^{+\infty} x^{a-1} e^{-x} \ln x dx$$

integralda, integral ostidagi $x^{a-1} e^{-x} \ln x$ funksiya uchun barcha $x \geq 1$ da

$$x^{a-1} e^{-x} \ln x \leq x^{b_0-1} e^{-x} \ln x \leq \left(\frac{b_0+2}{e}\right)^{b_0+2} \frac{1}{x^2}$$

bo‘lib, $\int_1^{+\infty} \frac{dx}{x^2}$ integralning yaqinlashuvchiligidan, ya‘na Veyrshtrass alomatiga

ko‘ra $\int_1^{+\infty} x^{a-1} e^{-x} \ln x dx$ ning tekis yaqinlashuvchiligi kelib chiqadi. Demak, $[a_0; b_0]$

da $\int_1^{+\infty} x^{a-1} e^{-x} \ln x dx$ integral tekis yaqinlashuvchi. Unda teoremaga asosan

$$f'(a) = \left(\int_0^{+\infty} x^{a-1} e^{-x} dx\right)' = \int_0^{+\infty} (x^{a-1} e^{-x})' dx = \int_0^{+\infty} x^{a-1} e^{-x} \ln x dx$$

bo'ladi va $\Gamma'(a)$ $[a_0; b_0]$ da binobarin, a nuqtada uzluksizdir. Xuddi shu yo'l bilan $\Gamma(a)$ funksiyaning ikkinchi, uchinchi va hokazo tartibdagi hosilalarining

mavjudligi, uzluksizligi hamda $\Gamma^{(n)}(a) = \int_0^{+\infty} x^{a-1} e^{-x} \ln^n x dx$ ($n = 1, 2, \dots$)

bo'lishi ko'rsatiladi)

3^o. $\Gamma(a)$ funksiya uchun ushbu $\Gamma(a+1) = a \cdot \Gamma(a)$ ($a > 0$) formula o'rinli.

Haqiqatan ham,

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

integralni bo'laklab integrallasak,

$$\Gamma(a) = e^{-x} \cdot \frac{x^a}{a} \Big|_0^{+\infty} + \int_0^{+\infty} \frac{x^a}{a} e^{-x} dx = \frac{1}{a} \Gamma(a+1)$$

bo'lib, undan

$$\Gamma(a+1) = a \Gamma(a) \quad (7)$$

bo'lishi kelib chiqadi. Bu formula yordamida $\Gamma(a+n)$ ni topish mumkin.

Darhaqiqat, (7) formulani takror qo'llab

$$\Gamma(a+2) = \Gamma(a+1)(a+1)$$

$$\Gamma(a+3) = \Gamma(a+2)(a+2)$$

.....

$$\Gamma(a+n) = \Gamma(a+n-1)(a+n-1)$$

bo'lishini, ulardan esa

$$\Gamma(a+n) = (a+n-1)(a+n-2)\dots(a+2)(a+1)a\Gamma(a)$$

ekanligini topamiz. Xususan, $a = 1$ bo'lganda

$$\Gamma(n+1) = n(n-1)\dots 2 \cdot 1 \cdot \Gamma(1)$$

bo'ladi. Agar

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

bo'lishini e'tiborga olsak, unda $\Gamma(n+1) = n!$ ekanligi kelib chiqadi. Yana, (7) formuladan foydalanib $\Gamma(2) = \Gamma(1) = 1$ bo'lishini topamiz.

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