

Solution of Exercise 6.59. In view of Corollary 6.4.3 on writing an iterated integral as a two-dimensional integral we obtain

$$\Gamma(x)\Gamma(1-x) = \int_{\mathbf{R}_+} e^{-t_1} t_1^{x-1} dt_1 \int_{\mathbf{R}_+} e^{-t_2} t_2^{-x} dt_2 = \int_{\mathbf{R}_+^2} e^{-(t_1+t_2)} \left(\frac{t_1}{t_2}\right)^x \frac{1}{t_1} dt.$$

According to Exercise 3.1 we have the diffeomorphism $\Psi : \mathbf{R}_+^2 \rightarrow \mathbf{R}_+^2$ satisfying

$$s = \Psi(t) = \left(t_1 + t_2, \frac{t_1}{t_2}\right) \quad \text{and} \quad ds = |\det D\Psi(t)| dt = \frac{t_1 + t_2}{t_2^2} dt.$$

Application of the Change of Variables Theorem 6.6.1 and Corollary 6.4.3 once more now gives

$$\begin{aligned} \Gamma(x)\Gamma(1-x) &= \int_{\mathbf{R}_+^2} e^{-(t_1+t_2)} \left(\frac{t_1}{t_2}\right)^{x-1} \frac{1}{\frac{t_1}{t_2} + 1} \frac{t_1 + t_2}{t_2^2} dt = \int_{\mathbf{R}_+^2} e^{-s_1} \frac{s_2^{x-1}}{s_2 + 1} ds = \int_{\mathbf{R}_+} \frac{s_2^{x-1}}{s_2 + 1} ds_2 \\ &= \frac{\pi}{\sin \pi x}, \end{aligned}$$

where the last equality follows from Exercise 0.15.(iv).