



**Definition 1.** The Gamma Function is defined as:

$$\Gamma(s) := \int_0^\infty e^{-t} t^{s-1} dt \quad (1)$$

for  $\operatorname{Re}(s) > 0$ .

**Theorem 1.**

$$\frac{1}{\Gamma(s)} = s e^{\gamma s} \prod_{n=1}^{\infty} \left(1 + \frac{s}{n}\right) e^{-\frac{s}{n}} \quad (2)$$

where  $\gamma$  is the **Euler-Mascheroni constant**,  $\gamma := \lim_{m \rightarrow \infty} \left(1 + \frac{1}{2} + \dots + \frac{1}{m} - \log m\right)$ .

*Proof.* We will prove that:

$$\Gamma(s) = \frac{e^{-\gamma s}}{s} \prod_{n=1}^{\infty} \frac{e^{\frac{s}{n}}}{1 + \frac{s}{n}} \quad (3)$$

which obviously implies 2.

Using the definition of the constant  $\gamma$ , write the right side of equation 3 as:

$$\begin{aligned} \frac{e^{-\gamma s}}{s} \prod_{n=1}^{\infty} \frac{e^{\frac{s}{n}}}{1 + \frac{s}{n}} &= \lim_{m \rightarrow \infty} \frac{e^{-s - \frac{s}{2} - \dots + s \log m}}{s} \prod_{n=1}^m \frac{e^{\frac{s}{n}}}{1 + \frac{s}{n}} \\ &= \lim_{m \rightarrow \infty} \frac{e^{-s - \frac{s}{2} - \dots + s \log m} e^{s + \frac{s}{2} + \dots + \frac{s}{m}}}{s} \prod_{n=1}^m \frac{1}{1 + \frac{s}{n}} \\ &= \lim_{m \rightarrow \infty} \frac{e^{s \log m}}{s} \prod_{n=1}^m \frac{1}{1 + \frac{s}{n}} = \lim_{m \rightarrow \infty} \frac{m^s}{s} \prod_{n=1}^m \frac{1}{1 + \frac{s}{n}}. \end{aligned} \quad (4)$$

Notice now that, by definition of the factorial:

$$m! = \frac{m!}{(m-1)!} = \frac{2}{1} \cdot \frac{3}{2} \cdots \frac{m}{m-1} = \prod_{n=1}^{m-1} \left(1 + \frac{1}{n}\right) = \left(1 + \frac{1}{m}\right)^{-1} \prod_{n=1}^m \left(1 + \frac{1}{n}\right).$$

Substitute this expression of  $m$  in equation 4:

$$\begin{aligned}
 \frac{e^{-\gamma s}}{s} \prod_{n=1}^{\infty} \frac{e^{\frac{s}{n}}}{1 + \frac{s}{n}} &= \lim_{m \rightarrow \infty} \frac{1}{s} \left(1 + \frac{1}{m}\right)^{-s} \prod_{n=1}^m \left(1 + \frac{1}{n}\right)^s \prod_{n=1}^m \frac{1}{1 + \frac{s}{n}} \\
 &= \lim_{m \rightarrow \infty} \frac{1}{s} \left(1 + \frac{1}{m}\right)^{-s} \prod_{n=1}^m \left(1 + \frac{1}{n}\right)^s \frac{1}{1 + \frac{s}{n}} \\
 &= \frac{1}{s} \prod_{n=1}^{\infty} \left(1 + \frac{1}{n}\right)^s \left(1 + \frac{s}{n}\right)^{-1} = \Gamma(s).
 \end{aligned} \tag{5}$$

The last product is exactly Euler's Infinite Product formula for the Gamma Function.  $\square$