

[6.4] Gamma, log-gamma and factorial functions

The gamma function is one of many 'special functions' that occur as the result of integrations, limits, sums and products. The gamma function is defined as

$$\Gamma(z) = \int_0^{\infty} t^{(z-1)} e^{-t} dt \quad \text{Re}(z) > 0$$

The gamma function is defined for all real and complex numbers except for negative integers. The gamma function can also be used to define factorials of negative numbers and non-integers, since

$$\Gamma(n+1) = n!$$

The CAS occasionally returns results including the gamma function, but there is no built-in function to calculate it. Here's a function to calculate gamma:

```
gamma(z)
Func
© Γ(Z) by Stirling's formula ©M.Dave1
If real(floor(z))=z:Return when(z>0, (z-1)!, undef)
Local n,x,y
when(real(z)<0, 1-z, z)→x
10-min(floor(abs(x)), 10)→n
If n≠0:x+n→x
approx(e^(-x)*x^(x-0.5)*sqrt(2*pi)*polyEval({0.00083949872087209, -5.1717909082606E-005, -0.00059216643735369, 6.9728137583659E-005, 0.00078403922172007, -0.0002294720936214, -0.0026813271604938, 0.003472222222222, 0.083333333333333, 1}, 1/x)*when(n=0, 1, Π(1/(x-k), k, 1, n)))→y
approx(when(real(z)<0, π/(sin(z*when(sin(π)=0, π, 180))))/y, y)
EndFunc
```

This function works for all real and complex arguments. The accuracy is near full machine precision, except for *very* large negative arguments.

Since the gamma function is similar to the factorial function, the result overflows the calculator floating point range for relatively small arguments. For example, *gamma(z)* returns infinity for $z > 450$. This limitation can be overcome by using a function that returns the natural log of the gamma function, instead of the gamma function itself. The log-gamma function is:

```
LnGamma(z)
Func
© lnΓ(Z) by asymptotic series ©M.Dave1
If fPart(z)=0 and z<1:Return undef
Local n,x,y
when(real(z)<0, 1-z, z)→x
10-min(floor(abs(x)), 10)→n
If n≠0:x+n→x
approx((x-0.5)*ln(x)-x+0.5*ln(2*pi)+polyEval({-0.0005952380952381, 0.00079365079365079, -0.0027777777777778, 0.083333333333333}, x^(-2))/x+when(n=0, 0, ln(Π(1/(x-k), k, 1, n))))→y
approx(when(real(z)<0, ln(π/(sin(z*when(sin(π)=0, π, 180)))))-y, y)
EndFunc
```

The program author, Martin Daveluy, has these additional comments:

*These two series use asymptotic series combined with the recurrence formula ($\text{gamma}(Z+1) = Z * \text{gamma}(Z)$) for $Z < 10$ to keep full precision and the reflection formula ($\text{gamma}(Z) * \text{gamma}(1-Z) = \pi / (\sin(\pi * Z))$) to extend domain to the entire complex plane. Note that the Gamma Stirling's formula is obtained by this LnGamma formula. The Stirling's coefficients are obtained by collecting X power of the Maclaurin series for $e^X (1 + X + (X^2)/2! + \dots$ with $X = \text{LnGamma_asymptotic_series}$) to reach higher precision.*

With a gamma function, it is possible to write a factorial function for non-integer and complex arguments:

```
factrl(xx)
func
@(x)factorial, complex & non-integer arguments
@1jan00/dburkett@infinet.com
when(imag(xx)=0 and fpart(xx)=0 and xx<=450,xx!,e^(math\lngamma(xx+1)))
Endfunc
```

If the input argument is a real integer less than 450, the result is found with the built-in factorial function is used, otherwise the log-gamma function is used. Note that *lngamma()* is installed in the *math* folder.

(credit to Martin Daveluy)