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Bessel functions and their applications | Korenev B.G ...

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1 Gamma Function Gamma function (s) is defined as follows: (s) = $\int_0^{\infty} t^{s-1} e^{-t} dt$ (1) As far as: $\Gamma(1) = 1$ s @

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@t ts (2) By plugging (2) into (1) we get
 $s(s) = \int_0^1 e^{-st} dt = \frac{1 - e^{-s}}{s}$

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Statistics & Probability Letters 9 (1990)
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