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## AN IMPROPER INTEGRAL, THE BETA FUNCTION, THE WALLIS RATIO, AND THE CATALAN NUMBERS

**Abstract.** In the paper we present closed and unified expressions for a sequence of improper integrals in terms of the beta function and the Wallis ratio. Hereafter, we derive integral representations for the Catalan numbers originating from combinatorics.

**Key words:** *improper integral, closed expression, unified expression, beta function, Wallis ratio, integral representation, Catalan number*

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**1. Introduction.** In mathematics, a closed form is a mathematical expression that can be evaluated in a finite number of operations. It may contain constants, variables, four arithmetic operations, and elementary functions, but, usually, not limit.

Let  $a$  be a positive number. For  $n \geq 0$ , define

$$I_n = \int_{-a}^a x^n \sqrt{\frac{a+x}{a-x}} dx. \quad (1)$$

In [1, Section 3], Dana-Picard and Zeitoun computed  $I_0 = a\pi$  and found a closed form of  $I_n$  for  $n \in \mathbb{N}$  in three steps:

1) establishing a formula of recurrence between  $I_n$  and  $I_{n+1}$  in terms of

$$S_n = \int_{-\pi/2}^{\pi/2} \sin^n \theta d\theta; \quad (2)$$

- 2) establishing an equation for  $I_n$  in terms of  $S_n$ ;
- 3) establishing different expressions for odd values and even values of  $n$ .

Consequently, they deduced an integral representation of the Catalan numbers which originate from combinatorics and number theory.

The aim of this note is to discuss again the sequence  $I_n$ , to present closed and unified expressions for the sequence  $I_n$  in terms of the beta function and the Wallis ratio, to derive integral representations for the Catalan numbers, and to correct some errors and typos found in [1, Section 3].

**2. Closed and unified expressions for  $I_n$ .** The sequence  $I_n$  can be computed by several methods shown below.

**Theorem 1.** For  $n \in \mathbb{N}$ , the sequence  $I_n$  can be computed by

$$I_n = a^{n+1} \pi \left[ \frac{1 + (-1)^n}{n} \frac{1}{B(\frac{1}{2}, \frac{n}{2})} + \frac{1 + (-1)^{n+1}}{n + 1} \frac{1}{B(\frac{1}{2}, \frac{n+1}{2})} \right], \quad (3)$$

where

$$B(p, q) = \int_0^1 t^{p-1} (1 - t)^{q-1} dt = \int_0^\infty \frac{t^{p-1}}{(1 + t)^{p+q}} dt = \frac{\Gamma(p)\Gamma(q)}{\Gamma(p + q)} \quad (4)$$

and

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

for  $\text{Re}(p), \text{Re}(q) > 0$ , and  $\text{Re}(z) > 0$  denote the Euler integrals of the second kind (or, say, the classical beta and gamma functions), respectively.

**Proof.** Using properties of definite integral we can write, by the straightforward computation:

$$\begin{aligned} I_n &= \int_{-a}^0 x^n \sqrt{\frac{a+x}{a-x}} dx + \int_0^a x^n \sqrt{\frac{a+x}{a-x}} dx = \\ &= \int_a^0 (-y)^n \sqrt{\frac{a+(-y)}{a-(-y)}} d(-y) + \int_0^a x^n \sqrt{\frac{a+x}{a-x}} dx = \end{aligned}$$

$$\begin{aligned}
&= \int_0^a (-1)^n y^n \sqrt{\frac{a-y}{a+y}} dy + \int_0^a x^n \sqrt{\frac{a+x}{a-x}} dx = \\
&= \int_0^a x^n \left[ (-1)^n \sqrt{\frac{a-x}{a+x}} + \sqrt{\frac{a+x}{a-x}} \right] dx = \\
&= \int_0^a x^n \frac{(a+x) + (-1)^n (a-x)}{\sqrt{a^2-x^2}} dx = \\
&= \int_0^a x^n \frac{a[1+(-1)^n] + x[1-(-1)^n]}{\sqrt{a^2-x^2}} dx = \\
&= a[1+(-1)^n] \int_0^a \frac{x^n}{\sqrt{a^2-x^2}} dx + [1-(-1)^n] \int_0^a \frac{x^{n+1}}{\sqrt{a^2-x^2}} dx.
\end{aligned}$$

In [6, Theorem 3.1], it was obtained that

$$\int_0^a \frac{x^n}{\sqrt{a^2-x^2}} dx = \sqrt{\pi} a^n \frac{\Gamma(\frac{n}{2} + \frac{1}{2})}{n\Gamma(\frac{n}{2})}$$

for  $a > 0$  and  $n \geq 0$ . Accordingly, considering

$$\Gamma\left(\frac{1}{2}\right) = \sqrt{\pi}, \tag{5}$$

we acquire

$$\begin{aligned}
I_n &= a[1+(-1)^n] \sqrt{\pi} a^n \frac{\Gamma(\frac{n}{2} + \frac{1}{2})}{n\Gamma(\frac{n}{2})} + \\
&\quad + [1-(-1)^n] \sqrt{\pi} a^{n+1} \frac{\Gamma(\frac{n+1}{2} + \frac{1}{2})}{(n+1)\Gamma(\frac{n+1}{2})} = \\
&= \sqrt{\pi} a^{n+1} \left( [1+(-1)^n] \frac{\Gamma(\frac{n+1}{2})}{n\Gamma(\frac{n}{2})} + [1-(-1)^n] \frac{\Gamma(\frac{n}{2} + 1)}{(n+1)\Gamma(\frac{n+1}{2})} \right) = \\
&= a^{n+1} \pi \left[ \frac{1+(-1)^n}{n} \frac{\Gamma(\frac{n+1}{2})}{\Gamma(\frac{1}{2})\Gamma(\frac{n}{2})} + \frac{1-(-1)^n}{n+1} \frac{\Gamma(\frac{n}{2} + 1)}{\Gamma(\frac{1}{2})\Gamma(\frac{n+1}{2})} \right] =
\end{aligned}$$

$$= a^{n+1} \pi \left[ \frac{1 + (-1)^n}{n} \frac{1}{B\left(\frac{1}{2}, \frac{n}{2}\right)} + \frac{1 + (-1)^{n+1}}{n+1} \frac{1}{B\left(\frac{1}{2}, \frac{n+1}{2}\right)} \right].$$

The proof of Theorem 1 is complete.  $\square$

**Theorem 2.** For  $n \geq 0$ , the sequence  $I_n$  can be computed by

$$I_n = \frac{1}{2} a^{n+1} \left( [1 + (-1)^n] B\left(\frac{1}{2}, \frac{n+1}{2}\right) + [1 + (-1)^{n+1}] B\left(\frac{1}{2}, \frac{n+2}{2}\right) \right). \quad (6)$$

**Proof.** Changing the variable of integration by  $x = at$  in (1) gives

$$\begin{aligned} I_n &= \int_{-1}^1 (at)^n \sqrt{\frac{a+at}{a-at}} a dt = a^{n+1} \int_{-1}^1 t^n \sqrt{\frac{1+t}{1-t}} dt = \\ &= a^{n+1} \left( \int_{-1}^0 t^n \sqrt{\frac{1+t}{1-t}} dt + \int_0^1 t^n \sqrt{\frac{1+t}{1-t}} dt \right) = \\ &= a^{n+1} \left[ \int_0^1 (-s)^n \sqrt{\frac{1-s}{1+s}} ds + \int_0^1 t^n \sqrt{\frac{1+t}{1-t}} dt \right] = \\ &= a^{n+1} \int_0^1 t^n \left[ (-1)^n \sqrt{\frac{1-t}{1+t}} + \sqrt{\frac{1+t}{1-t}} \right] dt = \\ &= a^{n+1} \int_0^1 t^n \left[ (-1)^n \frac{1-t}{\sqrt{1-t^2}} + \frac{1+t}{\sqrt{1-t^2}} \right] dt = \\ &= a^{n+1} \left( [1 + (-1)^n] \int_0^1 \frac{t^n}{\sqrt{1-t^2}} dt + [1 - (-1)^n] \int_0^1 \frac{t^{n+1}}{\sqrt{1-t^2}} dt \right) = \\ &= a^{n+1} \left( [1 + (-1)^n] \int_0^{\pi/2} \frac{\sin^n s}{\sqrt{1-\sin^2 s}} \cos s ds + \right. \end{aligned}$$

$$\begin{aligned}
& + [1 - (-1)^n] \int_0^{\pi/2} \frac{\sin^{n+1} s}{\sqrt{1 - \sin^2 s}} \cos s \, ds \Big) = \\
& = a^{n+1} \left( [1 + (-1)^n] \int_0^{\pi/2} \sin^n s \, ds + [1 - (-1)^n] \int_0^{\pi/2} \sin^{n+1} s \, ds \right).
\end{aligned}$$

Further making use of the formula

$$\int_0^{\pi/2} \sin^t x \, dx = \frac{1}{2} B\left(\frac{t+1}{2}, \frac{1}{2}\right), \quad t > -1,$$

in [6, Remark 6.4] yields

$$\begin{aligned}
I_n & = a^{n+1} \left( [1 + (-1)^n] \frac{1}{2} B\left(\frac{1}{2}, \frac{n+1}{2}\right) + [1 - (-1)^n] \frac{1}{2} B\left(\frac{1}{2}, \frac{n+2}{2}\right) \right) = \\
& = \frac{1}{2} a^{n+1} \left( [1 + (-1)^n] B\left(\frac{1}{2}, \frac{n+1}{2}\right) + [1 + (-1)^{n+1}] B\left(\frac{1}{2}, \frac{n+2}{2}\right) \right).
\end{aligned}$$

The proof of Theorem 2 is complete.  $\square$

**Corollary.** For  $m \geq 0$ , the sequences  $I_{2m}$  and  $I_{2m+1}$  can be closely computed by

$$I_{2m} = \pi a^{2m+1} \frac{(2m-1)!!}{(2m)!!}$$

and

$$I_{2m+1} = \pi a^{2(m+1)} \frac{(2m+1)!!}{(2m+2)!!},$$

where the double factorial of negative odd integers  $-2n-1$  is defined by

$$(-2n-1)!! = \frac{(-1)^n}{(2n-1)!!} = (-1)^n \frac{2^n n!}{(2n)!}, \quad n \geq 0.$$

**Proof.** From the recurrence relation

$$\Gamma(x+1) = x\Gamma(x), \quad x > 0 \tag{7}$$

and the identity (5), we obtain

$$\Gamma\left(m + \frac{1}{2}\right) = \frac{(2m-1)!!}{2^m} \Gamma\left(\frac{1}{2}\right) = \frac{(2m-1)!!}{2^m} \sqrt{\pi}.$$

By this equality and the last expression in (4), we derive

$$\begin{aligned}
 B\left(\frac{1}{2}, \frac{n}{2}\right) &= \frac{\Gamma(\frac{1}{2})\Gamma(\frac{n}{2})}{\Gamma(\frac{n+1}{2})} = \begin{cases} \frac{\Gamma(\frac{1}{2})\Gamma(m)}{\Gamma(m + \frac{1}{2})}, & n = 2m \\ \frac{\Gamma(\frac{1}{2})\Gamma(m + \frac{1}{2})}{\Gamma(m + 1)}, & n = 2m + 1 \end{cases} = \\
 &= \begin{cases} \frac{\sqrt{\pi}(m-1)!}{(2m-1)!!} \frac{1}{2^m} \sqrt{\pi}, & n = 2m \\ \frac{\sqrt{\pi}(2m-1)!!}{2^m} \frac{1}{m!} \sqrt{\pi}, & n = 2m + 1 \end{cases} = \begin{cases} 2 \frac{(2m-2)!!}{(2m-1)!!}, & n = 2m; \\ \pi \frac{(2m-1)!!}{(2m)!!}, & n = 2m + 1. \end{cases}
 \end{aligned}$$

Substituting this into (6) reveals

$$\begin{aligned}
 I_{2m} &= \frac{1}{2} a^{2m+1} \left[ 2B\left(\frac{1}{2}, \frac{2m+1}{2}\right) \right] = a^{2m+1} \pi \frac{(2m-1)!!}{(2m)!!}, \\
 I_{2m+1} &= \frac{1}{2} a^{2(m+1)} \left[ 2B\left(\frac{1}{2}, \frac{2m+3}{2}\right) \right] = a^{2(m+1)} \pi \frac{(2m+1)!!}{(2m+2)!!}.
 \end{aligned}$$

The proof of Corollary is complete.  $\square$

**3. Integral representations for the Catalan numbers.** The Catalan numbers  $C_n$  for  $n \geq 0$  form a sequence of natural numbers that occur in various counting problems in combinatorial mathematics. The  $n$ th Catalan number can be expressed in terms of the central binomial coefficients  $\binom{2n}{n}$  by

$$C_n = \frac{1}{n+1} \binom{2n}{n}. \tag{8}$$

**Theorem 3.** For  $n \geq 0$  and  $a > 0$ , the Catalan numbers  $C_n$  can be represented by

$$\begin{aligned}
 C_n &= \frac{1}{\pi} \frac{4^n}{n+1} \frac{1}{a^{2n+1}} \int_{-a}^a x^{2n} \sqrt{\frac{a+x}{a-x}} dx = \\
 &= \frac{1}{\pi} \frac{2^{2n+1}}{n+1} \frac{1}{a^{2n}} \int_0^a \frac{x^{2n}}{\sqrt{a^2-x^2}} dx = \frac{1}{\pi} \frac{2^{2n+1}}{n+1} \int_0^{\pi/2} \sin^{2n} x dx
 \end{aligned} \tag{9}$$

and

$$\begin{aligned}
 C_n &= \frac{1}{\pi} \frac{2^{2n+1}}{2n+1} \frac{1}{a^{2n+2}} \int_{-a}^a x^{2n+1} \sqrt{\frac{a+x}{a-x}} dx = \\
 &= \frac{1}{\pi} \frac{2^{2n+2}}{2n+1} \frac{1}{a^{2n+2}} \int_0^a \frac{x^{2n+2}}{\sqrt{a^2-x^2}} dx = \frac{1}{\pi} \frac{2^{2n+2}}{2n+1} \int_0^{\pi/2} \sin^{2n+2} x dx.
 \end{aligned} \tag{10}$$

**Proof.** From the recurrence relation (7) and the identity (5), it is not difficult to show that the Catalan numbers  $C_n$  can be expressed in terms of the gamma function  $\Gamma$  by

$$C_n = \frac{4^n \Gamma(n+1/2)}{\sqrt{\pi} \Gamma(n+2)}, \quad n \geq 0.$$

This implies that

$$C_n = \frac{1}{\pi} \frac{4^n}{n+1} B\left(\frac{1}{2}, n+\frac{1}{2}\right). \tag{11}$$

Taking  $n = 2p$  in (6) and utilizing (11) leads to

$$I_{2p} = a^{2p+1} B\left(\frac{1}{2}, \frac{2p+1}{2}\right) = a^{2p+1} \pi \frac{p+1}{4^p} C_p,$$

which is equivalent to

$$C_n = \frac{4^n}{n+1} \frac{1}{a^{2n+1} \pi} I_{2n} = \frac{1}{\pi} \frac{4^n}{n+1} \frac{1}{a^{2n+1}} \int_{-a}^a x^{2n} \sqrt{\frac{a+x}{a-x}} dx.$$

The first formula in (9) thus follows.

By a similar argument to the deduction of (11), we can discover

$$C_n = \frac{4^{n+1}}{(2n+1)(2n+2)} \frac{1}{B\left(\frac{1}{2}, n+1\right)}, \quad n \geq 0.$$

Employing this identity and setting  $n = 2p+1$  in (3) figures out

$$I_{2p+1} = a^{2p+2} \frac{2\pi}{2p+2} \frac{1}{B\left(\frac{1}{2}, p+1\right)} = a^{2p+2} \frac{2\pi}{2p+2} \frac{(2p+1)(2p+2)}{4^{p+1}} C_p$$

which can be rearranged as

$$C_p = \frac{1}{a^{2p+2}} \frac{1}{\pi} \frac{2^{2p+1}}{2p+1} I_{2p+1} = \frac{1}{\pi} \frac{1}{a^{2p+2}} \frac{2^{2p+1}}{2p+1} \int_{-a}^a x^{2p+1} \sqrt{\frac{a+x}{a-x}} dx.$$

The first formula in (10) is thus proved.

The rest integral representations follow from techniques used in the proofs of Theorems (1) and (2) and from changing variable of integration.  $\square$

**4. Remarks.** Finally, we state several remarks on our main results.

**Remark 1.** *The expressions in Corollary and the integral representation (9) correct [1, Proposition 3.1 and Corollary 3.2], respectively.*

**Remark 2.** *Since*

$$B\left(\frac{1}{2}, \frac{t+1}{2}\right) B\left(\frac{1}{2}, \frac{t}{2}\right) = \frac{2\pi}{t}$$

for  $t > 0$ , formulas (3) and (6) can be transferred to each other. However, formula (6) looks simpler.

**Remark 3.** *Considering (8), we can rewrite the integral representations in (9) and (10) as*

$$\begin{aligned} \binom{2n}{n} &= \frac{1}{\pi} \frac{4^n}{a^{2n+1}} \int_{-a}^a x^{2n} \sqrt{\frac{a+x}{a-x}} dx = \\ &= \frac{1}{\pi} \frac{2^{2n+1}}{a^{2n}} \int_0^a \frac{x^{2n}}{\sqrt{a^2-x^2}} dx = \frac{1}{\pi} 2^{2n+1} \int_0^{\pi/2} \sin^{2n} x dx \end{aligned}$$

and

$$\begin{aligned} \binom{2n}{n} &= \frac{1}{\pi} \frac{2^{2n+1}(n+1)}{2n+1} \frac{1}{a^{2n+2}} \int_{-a}^a x^{2n+1} \sqrt{\frac{a+x}{a-x}} dx = \\ &= \frac{1}{\pi} \frac{2^{2n+2}(n+1)}{2n+1} \frac{1}{a^{2n+2}} \int_0^a \frac{x^{2n+2}}{\sqrt{a^2-x^2}} dx = \end{aligned}$$



$$= \frac{1}{\pi} \frac{2^{2n+2}(n+1)}{2n+1} \int_0^{\pi/2} \sin^{2n+2} x \, dx.$$

for  $n \geq 0$ .

**Remark 4.** It is well known that the Wallis ratio is defined by

$$W_n = \frac{(2n-1)!!}{(2n)!!} = \frac{(2n)!}{2^{2n}(n!)^2} = \frac{1}{\sqrt{\pi}} \frac{\Gamma(n+1/2)}{\Gamma(n+1)}, \quad n \geq 0.$$

As a result, we have

$$I_{2m} = \pi a^{2m+1} W_m, \quad m \geq 0,$$

$$I_{2m+1} = \pi a^{2m+2} W_{m+1}, \quad m \geq 0.$$

The Wallis ratio has been studied and applied by many mathematicians. For more information, please refer to the survey article [5] and the paper [11], for example, and plenty of literature therein.

**Remark 5.** In [2] the formula

$$\int_0^{\pi/2} \sin^t x \, dx = \frac{\sqrt{\pi}}{2} \frac{\Gamma(\frac{t+1}{2})}{\Gamma(\frac{t+2}{2})}, \quad t > -1 \quad (12)$$

was stated. See also [5, p. 16, Eq. (2.18)]. In [3, p. 142, Eq. 5.12.2], the formula

$$\int_0^{\pi/2} \sin^{2a-1} \theta \cos^{2b-1} \theta \, d\theta = \frac{1}{2} B(a, b), \quad \operatorname{Re}(a), \operatorname{Re}(b) > 0 \quad (13)$$

was listed. By (12) or (13), we find that the quantity  $S_n$  defined in (2) is

$$\begin{aligned} S_n &= \int_{-\pi/2}^0 \sin^n x \, dx + \int_0^{\pi/2} \sin^n x \, dx = \\ &= \int_0^{\pi/2} (-1)^n \sin^n x \, dx + \int_0^{\pi/2} \sin^n x \, dx = \frac{1+(-1)^n}{2} B\left(\frac{n+1}{2}, \frac{1}{2}\right). \end{aligned}$$

**Remark 6.** In [9, Theorem 2.3] the integral formulas

$$\int_a^b \left(\frac{b-t}{t-a}\right)^\lambda dt = (b-a) \frac{\lambda\pi}{\sin(\lambda\pi)},$$

$$\int_a^b \left(\frac{b-t}{t-a}\right)^\lambda \frac{1}{t} dt = \frac{\pi}{\sin(\lambda\pi)} \left[ \left(\frac{b}{a}\right)^\lambda - 1 \right],$$

$$\int_a^b \left(\frac{b-t}{t-a}\right)^\lambda \frac{1}{t^{k+1}} dt = \frac{\pi}{\sin(\lambda\pi)} \left(\frac{b}{a}\right)^\lambda \frac{1}{a^k} \sum_{\ell=0}^k \frac{\langle \lambda \rangle_\ell}{\ell!} \binom{k-1}{\ell-1} \left(1 - \frac{a}{b}\right)^\ell$$

for  $b > a > 0$ ,  $k \in \mathbb{N}$ , and  $\lambda \in (-1, 1) \setminus \{0\}$  were derived, where

$$\langle x \rangle_n = \begin{cases} \prod_{k=0}^{n-1} (x - k), & n \geq 1 \\ 1, & n = 0 \end{cases}$$

is called the falling factorial. In [9, Remark 4.4], the integral formula

$$\int_a^b \left(\frac{b-t}{t-a}\right)^\lambda \frac{1}{t} \ln \frac{b-t}{t-a} dt = \begin{cases} \frac{\pi}{\sin(\lambda\pi)} \left\{ \left(\frac{b}{a}\right)^\lambda \ln \frac{b}{a} - \pi \cot(\lambda\pi) \left[ \left(\frac{b}{a}\right)^\lambda - 1 \right] \right\}, & \lambda \neq 0 \\ \frac{1}{2} \left( \ln \frac{b}{a} \right)^2, & \lambda = 0 \end{cases}$$

was concluded from [9, Theorem 2.3]. By comparing the forms of these integrals and  $I_n$ , we naturally propose a problem: can one closedly compute the integrals

$$\int_a^b \left(\frac{b-t}{t-a}\right)^\lambda t^\alpha dt \quad \text{and} \quad \int_a^b t^\alpha \left(\frac{b-t}{t-a}\right)^\lambda \ln \frac{b-t}{t-a} dt$$

for  $\lambda \in (-1, 1)$  and

$$\alpha \in \begin{cases} \mathbb{R}, & b > a > 0 \\ \mathbb{N}, & b > 0 > a \end{cases} \quad ?$$

**Remark 7.** An anonymous reviewer points out that the Catalan numbers  $C_n$  emerge frequently in probability, for example, in the closed distribution of the first return to zero of the symmetric coin tossing random walk, where

$$T_0 = \inf\{k > 0 : S_k = 0\}, \quad S_k = \sum_{j=1}^k X_j, \quad \text{and} \quad X_j = \begin{cases} 1, & p = \frac{1}{2} \\ -1, & p = \frac{1}{2} \end{cases}$$

has distribution

$$P(T_0 = 2n + 2) = \binom{2n}{n} \frac{1}{n+1} \frac{1}{2^{n+1}}, \quad n = 0, 1, 2, \dots$$

**Remark 8.** In recent years, the Catalan numbers  $C_n$  have been analytically generalized and studied in the papers [10, 12]. For more information, please refer to the survey articles [7, 8] and closely-related references therein.

**Remark 9.** This paper is a slightly revised version of the preprint [4].

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