

Solution to Problem 6) Euler's reflection formula $\Gamma(z)\Gamma(1-z) = \pi/\sin(\pi z)$, and the functional relation $\Gamma(z+1) = z\Gamma(z)$, will be needed for solving this problem, as follows:

$$\Gamma(1+x+iy)\Gamma(1-x-iy) = (x+iy)\Gamma(x+iy)\Gamma(1-x-iy) = \frac{\pi(x+iy)}{\sin[\pi(x+iy)]}.$$

$$\Gamma(1+x-iy)\Gamma(1-x+iy) = (x-iy)\Gamma(x-iy)\Gamma(1-x+iy) = \frac{\pi(x-iy)}{\sin[\pi(x-iy)]}.$$

Multiplication of the above equations now yields

$$\begin{aligned} \Gamma(1+x+iy)\Gamma(1-x+iy)\Gamma(1+x-iy)\Gamma(1-x-iy) &= \frac{\pi^2(x^2+y^2)}{\sin[\pi(x+iy)]\sin[\pi(x-iy)]} \\ &= \frac{(2i\pi)^2(x^2+y^2)}{\{\exp[i\pi(x+iy)] - \exp[-i\pi(x+iy)]\} \times \{\exp[i\pi(x-iy)] - \exp[-i\pi(x-iy)]\}} \\ &= -\frac{4\pi^2(x^2+y^2)}{\exp(2i\pi x) + \exp(-2i\pi x) - \exp(-2\pi y) - \exp(2\pi y)} = \frac{2\pi^2(x^2+y^2)}{\cosh(2\pi y) - \cos(2\pi x)}. \end{aligned}$$
