

Special functions

- Bessel's equations

Special Functions

The differential equation

$$x^2y'' + xy' + (x^2 - \nu^2)y = 0$$

is called Bessel's equation of order ν . It occurs frequently in advanced studies in applied mathematics, physics and engineering.

Its solutions are called Bessel functions.

In following we will assume that $\nu \geq 0$ and we will seek series solutions of Bessel's equation about $x = 0$ which is its regular singular point.

The solution:

Since $x = 0$ is a regular singular point of Bessel's equation, there is at least one solution of the form $y(x) = \sum_{n=0}^{\infty} c_n x^{n+r}$.

Substituting this into the equation gives

$$\begin{aligned}x^2 y'' + xy' + (x^2 - \nu^2)y &= \\&= \sum_{n=0}^{\infty} c_n (n+r)(n+r-1)x^{n+r} + \sum_{n=0}^{\infty} c_n (n+r)x^{n+r} + \sum_{n=0}^{\infty} c_n x^{n+r+2} - \nu^2 \sum_{n=0}^{\infty} c_n x^{n+r} \\&= c_0(r^2 - r + r - \nu^2)x^r + x^r \sum_{n=1}^{\infty} c_n [(n+r)(n+r-1) + (n+r) - \nu^2]x^n + x^r \sum_{n=0}^{\infty} c_n x^{n+2} \\&= c_0(r^2 - \nu^2)x^r + x^r \sum_{n=1}^{\infty} c_n [(n+r)^2 - \nu^2]x^n + x^r \sum_{n=0}^{\infty} c_n x^{n+2}.\end{aligned}$$

We see that the indicial equation is $r^2 - \nu^2 = 0$, so the roots are $r_1 = \nu$ and $r_2 = -\nu$.

When $r_1 = \nu$, the equation above becomes

$$\begin{aligned} & x^\nu \sum_{n=1}^{\infty} c_n n(n+2)x^n + x^\nu \sum_{n=0}^{\infty} c_n x^{n+2} \\ &= x^\nu \left[(1+2\nu)c_1 x + \sum_{n=2}^{\infty} c_n n(n+2\nu)x^n + \sum_{n=0}^{\infty} c_n x^{n+2} \right] \\ &= x^\nu \left[(1+2\nu)c_1 x + \sum_{k=0}^{\infty} [(k+2)(k+2+2\nu)c_{k+2} + c_k] x^{k+2} \right] = 0. \end{aligned}$$

Therefore $(1+2\nu)c_1 = 0$ and $(k+2)(k+2+2\nu)c_{k+2} + c_k = 0$.

The relation $(k + 2)(k + 2 + 2\nu)c_{k+2} + c_k = 0$ imply the recurrence

$$c_{k+2} = \frac{-c_k}{(k + 2)(k + 2 + 2\nu)}, \quad k = 0, 1, 2, \dots$$

From $(1 + 2\nu)c_1 = 0$, the choice $c_1 = 0$ implies $c_3 = c_5 \cdots = 0$.

For $k = 0, 2, 4, \dots$ we find letting $k + 2 = 2n$, $n = 1, 2, 3, \dots$, that

$$c_{2n} = -\frac{c_{2n-2}}{2^{2n}(n + \nu)}.$$

Thus explicitly

$$\begin{aligned}c_2 &= -\frac{c_0}{2^2 \cdot 1 \cdot (1 + \nu)} \\c_4 &= -\frac{c_2}{2^2 \cdot 2 \cdot (2 + \nu)} = -\frac{c_0}{2^4 \cdot 1 \cdot 2 \cdot (1 + \nu)(2 + \nu)} \\c_6 &= -\frac{c_4}{2^2 \cdot 3 \cdot (3 + \nu)} = -\frac{c_0}{2^6 \cdot 1 \cdot 2 \cdot 3 \cdot (1 + \nu)(2 + \nu)(3 + \nu)} \\&\vdots \\c_{2n} &= -\frac{(-1)^n c_0}{2^{2n} n! (1 + \nu)(2 + \nu) \dots (n + \nu)}, \quad n = 1, 2, 3, \dots\end{aligned}$$

It is standard to choose c_0 to be a specific value, namely

$$c_0 = \frac{1}{2^\nu \Gamma(1 + \nu)},$$

where $\Gamma(1 + \nu)$ is the gamma function.

Gamma function

Euler's integral definition:

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

Though this integral does not converge for $x < 0$, it can be shown by other definitions that the gamma function is defined for all real and complex values except

$$x = -n, \quad n = 0, 1, 2, \dots .$$

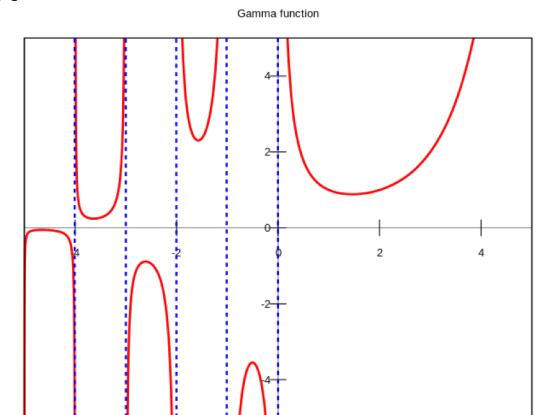
The gamma function has a convenient property

$$\Gamma(1 + \alpha) = \alpha\Gamma(\alpha).$$

When n is a positive integer

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

so the gamma function is often called **generalized factorial function**.



The recurrence property gamma function $\Gamma(1 + \alpha) = \alpha\Gamma(\alpha)$ allows us to reduce the product in the denominator of c_{2n} to one term. For example

$$\Gamma(1 + \nu + 1) = (1 + \nu)\Gamma(1 + \nu)$$

$$\Gamma(1 + \nu + 2) = (2 + \nu)\Gamma(2 + \nu) = (2 + \nu)(1 + \nu)\Gamma(1 + \nu).$$

so we can write

$$c_{2n} = \frac{(-1)^n}{2^{2n+\nu} n! (1 + \nu)(2 + \nu) \dots (n + \nu) \Gamma(1 + \nu)} = \frac{(-1)^n}{2^{2n+\nu} n! \Gamma(1 + \nu + n)}$$

for $n = 0, 1, 2, \dots$

Bessel functions of the first kind

The series solution $y = \sum_{n=0}^{\infty} c_{2n} x^{2n+\nu}$ is usually denoted

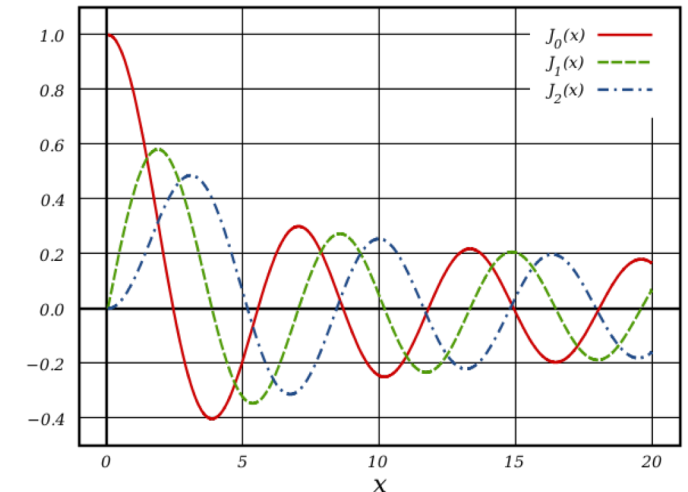
$$J_{\nu}(x) = \sum_{n=0}^{\infty} \frac{(-1)^n}{n! \Gamma(1 + \nu + n)} \left(\frac{x}{2}\right)^{2n+\nu}.$$

If $\nu \geq 0$, the series converges at least on the interval $[0, \infty)$.

Also for the second exponent $r_2 = -\nu$ we obtain in the same manner

$$J_{-\nu}(x) = \sum_{n=0}^{\infty} \frac{(-1)^n}{n! \Gamma(1 - \nu + n)} \left(\frac{x}{2}\right)^{2n-\nu}.$$

The functions $J_{\nu}(x)$ and $J_{-\nu}(x)$ are called **Bessel functions of the first kind** of order ν and $-\nu$ respectively. Depending on the value of ν , the expression for $J_{-\nu}(x)$ may contain negative powers of x and hence converge on the interval $(0, \infty)$.



General solution

When $\nu = 0$ then the expressions for $J_\nu(x)$ and $J_{-\nu}(x)$ are the same.

If $\nu > 0$ and $r_1 - r_2 = \nu - (-\nu) = 2\nu$ is not a positive integer, then it follows from the Case I, that $J_\nu(x)$ and $J_{-\nu}(x)$ are linearly independent solutions on $(0, \infty)$ and so the general solution is

$$y = c_1 J_\nu(x) + c_2 J_{-\nu}(x).$$

From the Case II, when $r_1 - r_2 = 2\nu$ is a positive integer, a second solution of Bessel's equation may exist. We distinguish two possibilities:

(i) When $\nu = m$ is a positive integer, $J_{-\nu}(x)$ and $J_\nu(x)$ are not linearly independent solutions, and specifically it can be shown that $J_{-m}(x)$ is a constant multiple of $J_m(x)$.

(ii) In addition, $r_1 - r_2 = 2\nu$ can be a positive integer when ν is half an odd positive integer. In this case, it can be shown that $J_\nu(x)$ and $J_{-\nu}(x)$ are linearly independent, and the general solution on $(0, \infty)$ is

$$y = c_1 J_\nu(x) + c_2 J_{-\nu}(x), \quad \nu \neq \text{integer}.$$

Example 1: General solution: ν is not an integer

Consider Bessel's differential equation

$$x^2 y'' + xy' + \left(x^2 - \frac{1}{4}\right)y = 0;$$

by identifying $\nu^2 = \frac{1}{4}$ and $\nu = \frac{1}{2}$, we get the general solution on $(0, \infty)$ as

$$y = c_1 J_{1/2}(x) + c_2 J_{-1/2}(x).$$

Bessel functions of the second kind

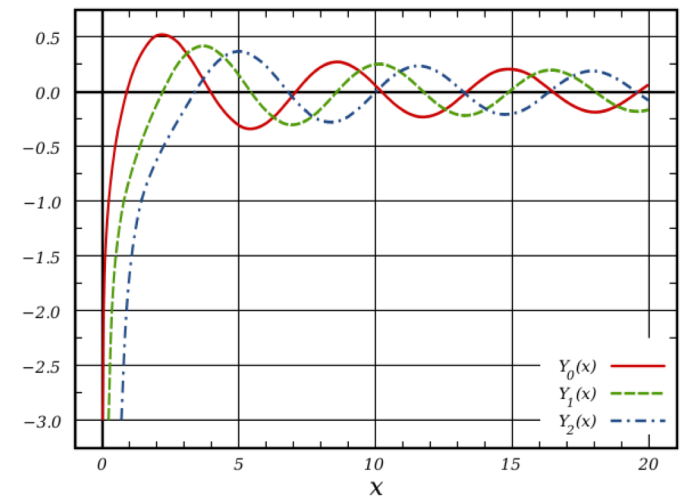
If $\nu \neq$ integer, the function defined by the linear combination

$$Y_\nu(x) = \frac{\cos(\nu\pi)J_\nu(x) - J_{-\nu}(x)}{\sin(\nu\pi)}$$

where the functions $J_\nu(x)$ are linearly independent solutions of Bessel's equation, another form of the general solution of this equation is

$$y(x) = c_1 J_\nu(x) + c_2 Y_\nu(x)$$

provided ν is not an integer.



$$Y_\nu(x) = \frac{\cos(\nu\pi)J_\nu(x) - J_{-\nu}(x)}{\sin(\nu\pi)}$$

As $\nu \rightarrow m$, where m is an integer, the expression above has the indeterminate form $0/0$. Using L'Hospital's rule, it can be shown that

$$Y_m(x) = \lim_{\nu \rightarrow m} Y_\nu(x)$$

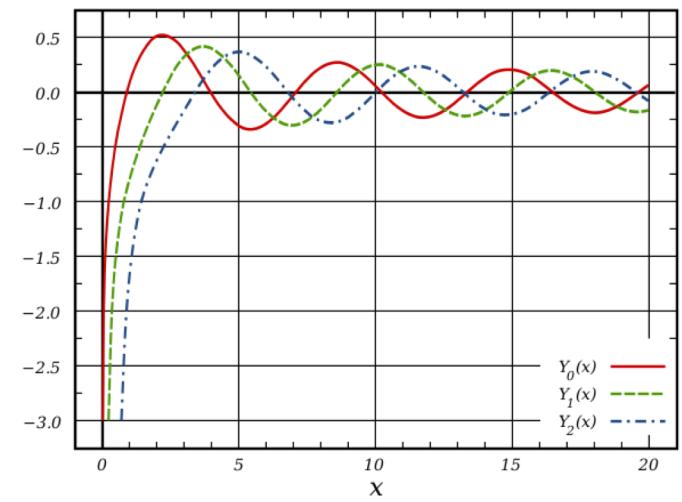
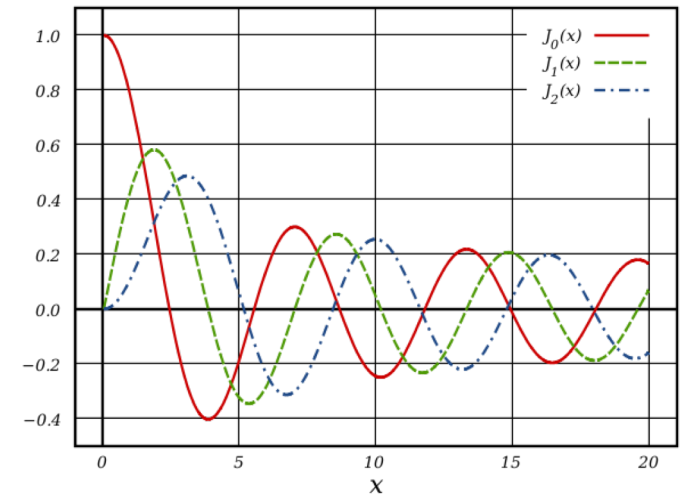
exists; moreover both $Y_m(x)$ and $J_m(x)$ are linearly independent solutions of

$$x^2y'' + xy' + (x^2 - m^2)y = 0'$$

Hence for any value of ν , the general solution of Bessel's equation on the interval $(0, \infty)$ can be written using the **Bessel functions of the second kind** of order ν $Y_\nu(x)$ as

$$y = c_1J_\nu(x) + c_2Y_\nu(x).$$

x	$J_0(x)$	$J_1(x)$	$Y_0(x)$	$Y_1(x)$
0	1.0000	0.0000	—	—
1	0.7652	0.4401	0.0883	-0.7812
2	0.2239	0.5767	0.5104	-0.1070
3	-0.2601	0.3391	0.3769	0.3247
4	-0.3971	-0.0660	-0.0169	0.3979
5	-0.1776	-0.3276	-0.3085	0.1479
6	0.1506	-0.2767	-0.2882	-0.1750
7	0.3001	-0.0047	-0.0259	-0.3027
8	0.1717	0.2346	0.2235	-0.1581
9	-0.0903	0.2453	0.2499	0.1043
10	-0.2459	0.0435	0.0557	0.2490
11	-0.1712	-0.1768	-0.1688	0.1637
12	0.0477	-0.2234	-0.2252	-0.0571
13	0.2069	-0.0703	-0.0782	-0.2101
14	0.1711	0.1334	0.1272	-0.1666
15	-0.0142	0.2051	0.2055	0.0211



Example 2: General solution: ν is an integer

Consider Bessel's differential equation

$$x^2y'' + xy' + (x^2 - 9)y = 0;$$

by identifying $\nu^2 = 9$ and $\nu = 3$, we get the general solution on $(0, \infty)$ as

$$y = c_1J_3(x) + c_2Y_3(x).$$

Differential equations solvable in terms of the Bessel functions

We can in some cases transform a differential equation into Bessel's equation by changing a variable. For example, let $t = \alpha x$, $\alpha > 0$ in

$$x^2 y'' + xy' + (\alpha^2 x^2 - \nu^2)y = 0;$$

and then by the chain rule

$$\frac{dy}{dx} = \frac{dy}{dt} \frac{dt}{dx} = \alpha \frac{dy}{dt}, \quad \text{and} \quad \frac{d^2 y}{dx^2} = \frac{d}{dt} \left(\frac{dy}{dx} \right) \frac{dt}{dx} = \alpha^2 \frac{d^2 y}{dt^2}.$$

The equation above then becomes

$$\left(\frac{t}{\alpha}\right)^2 \alpha^2 \frac{d^2 y}{dt^2} + \left(\frac{t}{\alpha}\right) \alpha \frac{dy}{dt} + (t^2 - \nu^2)y = 0 \quad \text{or} \quad t^2 \frac{d^2 y}{dt^2} + t \frac{dy}{dt} + (t^2 - \nu^2)y = 0.$$

The last equation is Bessel's equation of order ν with solution $y = c_1 J_\nu(t) + c_2 Y_\nu(t)$.

$$y = c_1 J_\nu(t) + c_2 Y_\nu(t).$$

By re-substituting $t = \alpha x$ into the general solution, we find that the general solution on the interval $(0, \infty)$ is

$$y = c_1 J_\nu(\alpha x) + c_2 Y_\nu(\alpha x).$$

The equation

$$x^2 y'' + xy' + (\alpha^2 x^2 - \nu^2)y = 0;$$

is called the **parametric Bessel equation of order ν** and its general solutions are very important in the study of certain boundary-value problems involving partial differential equations that are expressed in cylindrical coordinates.

Another equation similar to Bessel's equation of order ν

$$x^2y'' + xy' + (x^2 - \nu^2)y = 0$$

is the **modified Bessel equation of order ν**

$$x^2y'' + xy' - (x^2 + \nu^2)y = 0;$$

which can also be solved by substitution. Specifically with $t = ix$ where $i = \sqrt{-1}$ we get

$$t^2 \frac{d^2y}{dt^2} + t \frac{dy}{dt} + (t^2 - \nu^2)y = 0.$$

Since the solution of the last differential equation are $J_\nu(t)$ and $Y_\nu(t)$, *complex-valued* solutions of the modified Bessel equation are $J_\nu(ix)$ and $Y_\nu(ix)$.

Real valued solution, called the **modified Bessel function of the first kind** of order ν , is defined in terms of $J_\nu(ix)$:

$$I_\nu(x) = i^{-\nu} J_\nu(ix).$$

The **modified Bessel function of the second kind** of order $\nu \neq \text{integer}$ is defined to be

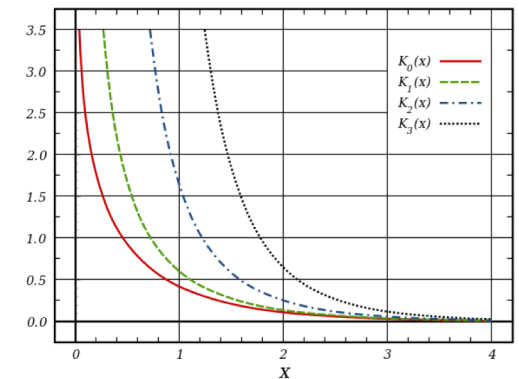
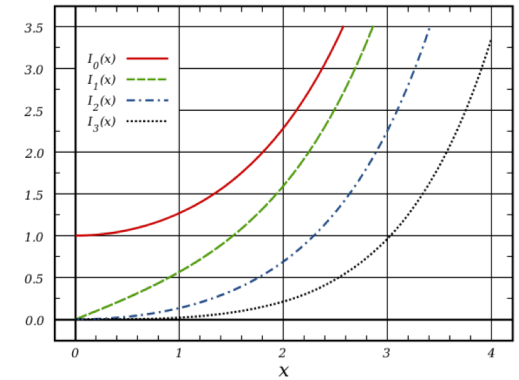
$$K_\nu(x) = \frac{\pi I_{-\nu}(x) - I_\nu(x)}{2 \sin \nu\pi}$$

and for integral $\nu = n$

$$K_n(x) = \lim_{\nu \rightarrow n} K_\nu(x).$$

Since $I_\nu(x)$ and $K_\nu(x)$ are linearly independent on the interval $(0, \infty)$ for any value of ν , the general solution of the modified Bessel equation can be written as

$$y = c_1 I_\nu(x) + c_2 K_\nu(x).$$



The general solution of the **parametric form** of the modified Bessel equation of order ν

$$x^2 y'' + xy' - (\alpha^2 x^2 + \nu^2)y = 0$$

on the interval $(0, \infty)$ can be written as

$$y = c_1 I_\nu(\alpha x) + c_2 K_\nu(\alpha x).$$

Another equation, which is important because many differential equations fit into its form by appropriate choice of parameters, is

$$y'' + \frac{1 - 2a}{x}y' + \left(b^2 c^2 x^{2c-2} + \frac{a^2 - p^2 c^2}{x^2} \right) y = 0$$

whose general solution can be found in the form

$$y = x^a \left[c_1 J_p(bx^c) + c_2 Y_p(bx^c) \right].$$

by means of change of both the independent and dependent variables:

$$z = bx^c, \quad y(x) = \left(\frac{z}{b} \right)^{a/c} w(z).$$

and if p is not an integer, then $Y_p(x)$ above can be replaced by J_{-p} .

Example 3

Find the general solution of $xy'' + 3y' + 9y = 0$ on the interval $[0, \infty)$.

Solution:

We can rewrite the equation into its standard form

$$y'' + \frac{3}{x}y' + \frac{9}{x}y = 0$$

and make the identifications

$$1 - 2a = 3, \quad b^2c^2 = 9, \quad 2c - 2 = -1, \quad \text{and} \quad a^2 - p^2c^2 = 0$$

which imply $a = -1$ and $c = \frac{1}{2}$. From the remaining the equations, we get $b = 6$ and $p = 2$.

The general solution on the interval $[0, \infty)$ is then

$$y = x^{-1} \left[c_1 J_2(6x^{1/2}) + c_2 Y_2(6x^{1/2}) \right].$$

Example 4: Free undamped motion of mass m on an aging spring:

$$mx'' + ke^{-\alpha t}x = 0, \quad \alpha > 0.$$

Solution:

The change of variables $s = \frac{2}{\alpha} \sqrt{\frac{k}{m}} e^{-\alpha t/2}$ transforms the differential equation into

$$s^2 \frac{d^2 x}{ds^2} + s \frac{dx}{ds} + s^2 x = 0,$$

which is Bessel's equation with $\nu = 0$. The general solution of this equation is $x = c_1 J_0(s) + c_2 Y_0(s)$ which after re-substitution of s gives

$$x(t) = c_1 J_0 \left(\frac{2}{\alpha} \sqrt{\frac{k}{m}} e^{-\alpha t/2} \right) + c_2 Y_0 \left(\frac{2}{\alpha} \sqrt{\frac{k}{m}} e^{-\alpha t/2} \right).$$

Another example

$$mx'' + ktx = 0 \quad \text{or} \quad x'' + \frac{k}{m}tx = 0$$

is an Airy equation

$$y'' + \alpha^2 xy = 0.$$

Its general equation can also be written in terms of Bessel functions.

Properties of Bessels functions

of the first and second kind of order m , $m = 0, 1, 2, \dots$:

(i)

$$J_{-m}(x) = (-1)^m J_m(x),$$

(ii) $J_m(x)$ is an even function if m is an even integer, and an odd function if m is an odd integer:

$$J_m(-x) = (-1)^m J_m(x),$$

(iii)

$$J_m(0) = \begin{cases} 0, & m > 0 \\ 1, & m = 0 \end{cases},$$

(iv) $Y_m(x)$ is unbounded at the origin:

$$\lim_{x \rightarrow 0^+} Y_m(x) = -\infty.$$

The solutions of the Bessel equation of order 0 can be obtained using the Case III solutions

$$y_1(x) = \sum_{n=0}^{\infty} c_n x^{n+r_1}, c_0 \neq 0,$$

$$y_2(x) = y_1(x) \ln(x) + \sum_{n=0}^{\infty} b_n x^{n+r_2}.$$

It can be shown that

$$y_1(x) = J_0(x)$$

$$y_2(x) = J_0(x) \ln x - \sum_{k=1}^{\infty} \frac{(-1)^k}{(k!)^2} \left(1 + \frac{1}{2} + \cdots + \frac{1}{k} \right) \left(\frac{x}{2} \right)^{2k}.$$

The Bessel function of the second kind of order 0, $Y_0(x)$, is then defined to be the linear combination

$$\begin{aligned} Y_0(x) &= \frac{2}{\pi}(\gamma - \ln 2)y_1(x) + \frac{2}{\pi}y_2(x), \quad \text{for } x > 0 \\ &= \frac{2}{\pi}J_0(x) \left[\gamma + \ln \frac{x}{2} \right] - \frac{2}{\pi} \sum_{k=1}^{\infty} \frac{(-1)^k}{(k!)^2} \left(1 + \frac{1}{2} + \cdots + \frac{1}{k} \right) \left(\frac{x}{2} \right)^{2k}, \end{aligned}$$

where $\gamma = 0.57721566\dots$ is **Euler's constant**. Due to the presence of the logarithmic term, $Y_0(x)$ is discontinuous at $x = 0$.

Differential recurrence relations

$$xJ'_\nu(x) = \nu J_\nu(x) - xJ_{\nu+1}(x)$$

relate Bessel functions of different orders.

Example 5: Derivation using the series definition

Solution:

It follows from

$$J_\nu(x) = \sum_{n=0}^{\infty} \frac{(-1)^n}{n! \Gamma(1 + \nu + n)} \left(\frac{x}{2}\right)^{2n+\nu}$$

that

$$\begin{aligned}
xJ'_\nu(x) &= \sum_{n=0}^{\infty} \frac{(-1)^n(2n+\nu)}{n!\Gamma(1+\nu+n)} \left(\frac{x}{2}\right)^{2n+\nu} \\
&= \nu \sum_{n=0}^{\infty} \frac{(-1)^n}{n!\Gamma(1+\nu+n)} \left(\frac{x}{2}\right)^{2n+\nu} + 2 \sum_{n=0}^{\infty} \frac{(-1)^n n}{n!\Gamma(1+\nu+n)} \left(\frac{x}{2}\right)^{2n+\nu} \\
&= \nu J_\nu(x) + x \sum_{n=1}^{\infty} \frac{(-1)^n}{(n-1)!\Gamma(1+\nu+n)} \left(\frac{x}{2}\right)^{2n+\nu-1} \\
&= \nu J_\nu(x) - x \sum_{k=0}^{\infty} \frac{(-1)^k}{k!\Gamma(2+\nu+k)} \left(\frac{x}{2}\right)^{2k+\nu+1} = \nu J_\nu(x) - xJ_{\nu+1}(x),
\end{aligned}$$

where $k = n - 1$.

The recurrence relation can be written in an alternative form: dividing the recurrence relation by x gives

$$J'_\nu(x) - \frac{\nu}{x}J_\nu(x) = -J_{\nu+1}(x).$$

which is a linear first-order differential equation in $J_\nu(x)$. Multiplying both sides by the integrating factor $x^{-\nu}$ yields

$$\frac{d}{dx} [x^{-\nu} J_\nu(x)] = -x^{-\nu} J_{\nu+1}(x).$$

It can similarly be shown that

$$\frac{d}{dx} [x^\nu J_\nu(x)] = x^\nu J_{\nu-1}(x).$$

The differential recurrence relations above are also valid for the Bessel function of the second kind $Y_\nu(x)$. When $\nu = 0$, the first differential recurrence relation gives

$$J'_0(x) = -J_1(x) \quad \text{and} \quad Y'_0(x) = -Y_1(x).$$

Spherical Bessel functions

When the order ν is half an odd integer, $\pm\frac{1}{2}, \pm\frac{3}{2}, \pm\frac{5}{2}, \dots$, the Bessel functions of the first kind $J_\nu(x)$ can be expressed in terms of the elementary functions $\sin x$, $\cos x$ and powers of x and are called **spherical Bessel functions**.

Consider the case $\nu = \frac{1}{2}$:

$$J_{1/2}(x) = \sum_{n=0}^{\infty} \frac{(-1)^n}{n! \Gamma\left(1 + \frac{1}{2} + n\right)} \left(\frac{x}{2}\right)^{2n+1/2}.$$

Using that $\Gamma\left(\frac{1}{2}\right) = \sqrt{\pi}$ and the property $\Gamma(1 + \alpha) = \alpha\Gamma(\alpha)$, we can obtain the values of $\Gamma\left(1 + \frac{1}{2} + n\right)$ for $n = 0, n = 1, n = 3$ etc.

The values of $\Gamma\left(1 + \frac{1}{2} + n\right)$ for $n = 0, n = 1, n = 3$:

$$\Gamma\left(\frac{3}{2}\right) = \Gamma\left(1 + \frac{1}{2}\right) = \frac{1}{2}\Gamma\left(\frac{1}{2}\right) = \frac{1}{2}\sqrt{\pi},$$

$$\Gamma\left(\frac{5}{2}\right) = \Gamma\left(1 + \frac{3}{2}\right) = \frac{3}{2}\Gamma\left(\frac{3}{2}\right) = \frac{3}{2^2}\sqrt{\pi},$$

$$\Gamma\left(\frac{7}{2}\right) = \Gamma\left(1 + \frac{5}{2}\right) = \frac{5}{2}\Gamma\left(\frac{5}{2}\right) = \frac{5.3}{2^3}\sqrt{\pi} = \frac{5.4.3.2.1}{2^3.4.2}\sqrt{\pi} = \frac{5!}{2^5 2!}\sqrt{\pi},$$

$$\Gamma\left(\frac{9}{2}\right) = \Gamma\left(1 + \frac{7}{2}\right) = \frac{7}{2}\Gamma\left(\frac{7}{2}\right) = \frac{7.5!}{2^6 2!}\sqrt{\pi} = \frac{7.6.5!}{2^6.6.2!}\sqrt{\pi} = \frac{7!}{2^7 3!}\sqrt{\pi}.$$

In general

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

Consequently

$$\begin{aligned} J_{1/2}(x) &= \sum_{n=0}^{\infty} \frac{(-1)^n}{\frac{(2n+1)!}{2^{2n+1}n!} \sqrt{\pi}} \left(\frac{x}{2}\right)^{2n+1/2} \\ &= \sqrt{\frac{2}{\pi x}} \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)!} x^{2n+1}. \end{aligned}$$

The infinite series above is the Maclaurin series for $\sin x$ and thus

$$J_{1/2}(x) = \sqrt{\frac{2}{\pi x}} \sin x.$$

Similarly it can be shown that

$$J_{-1/2}(x) = \sqrt{\frac{2}{\pi x}} \cos x.$$