

Math 286

Introduction to Differential Equations

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Outline

Today's Lecture: BESSEL's Differential Equation

Definition (BESSEL's Differential Equation)

The 2nd-order linear ODE

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

with parameter $\nu \geq 0$ is known as *Bessel's Differential Equation*.
For $\nu \in \mathbb{Z}$ solutions are called *cylinder functions of order ν* .

Rewriting Bessel's ODE as

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

shows that $x_0 = 0$ is a regular singular point with $p_0 = 1$,
 $q_0 = -\nu^2$, and that the corresponding indicial equation is

$$r^2 + (p_0 - 1)r + q_0 = r^2 - \nu^2 = (r - \nu)(r + \nu).$$

\implies The exponents at the singularity $x_0 = 0$ are $r_1 = \nu$, $r_2 = -\nu$.
This means we are in Case 1 (for $\nu \notin \{0, \frac{1}{2}, 1, \frac{3}{2}, 2, \dots\}$, Case 3
(for $\nu = 0$), or Case 4 (for $\nu \in \{\frac{1}{2}, 1, \frac{3}{2}, 2, \dots\}$, with $N = 2\nu$) of the
theorem.

Part 2 of the theorem guarantees that one solution is obtained by the fractional power series „Ansatz“ $y(x) = \sum_{n=0}^{\infty} a_n x^{n+\nu}$.

$$\begin{aligned} \implies L[y] &= x^2 y'' + xy' + (x^2 - \nu^2)y = \\ &= \sum_{n=0}^{\infty} (n+\nu)(n+\nu-1)a_n x^{n+\nu} + \sum_{n=0}^{\infty} (n+\nu)a_n x^{n+\nu} \\ &\quad + \sum_{n=0}^{\infty} a_n x^{n+\nu+2} - \sum_{n=0}^{\infty} \nu^2 a_n x^{n+\nu} \\ &= x^\nu \left(0a_0 + (2\nu+1)a_1 x + \sum_{n=2}^{\infty} (n(n+2\nu))a_n + a_{n-2} \right) x^n, \end{aligned}$$

since $(n+\nu)(n+\nu-1) + (n+\nu) - \nu^2 = (n+\nu)^2 - \nu^2 = n(n+2\nu)$.

$L[y] = 0$ implies $a_1 = 0$ (since $2\nu+1$ is ≥ 1 and hence nonzero) and

$$a_n = -\frac{a_{n-2}}{n(n+2\nu)} \quad \text{for } n \geq 2.$$

$$\implies a_{2m+1} = 0,$$

$$a_{2m} = -\frac{a_{2(m-1)}}{4m(m+\nu)} = \cdots = \frac{(-1)^m}{m! 4^m (\nu+1)(\nu+2) \cdots (\nu+m)} a_0.$$

Normalizing by $a_0 = 1$ gives the solution

$$y_1(x) = x^\nu \sum_{m=0}^{\infty} \frac{(-1)^m}{m! 2^{2m}(\nu+1)(\nu+2)\cdots(\nu+m)} x^{2m} \quad \text{on } (0, \infty).$$

For $\nu \in \mathbb{N}_0$ a different normalization, which gives the coefficients a slightly simpler form, is $a_0 = \frac{1}{2^\nu \nu!}$. The corresponding solution is

$$\begin{aligned} J_\nu(x) &= x^\nu \sum_{m=0}^{\infty} \frac{(-1)^m}{m! 2^{2m+\nu} \nu! (\nu+1)(\nu+2)\cdots(\nu+m)} x^{2m} \\ &= \sum_{m=0}^{\infty} \frac{(-1)^m}{m!(m+\nu)!} \left(\frac{x}{2}\right)^{\nu+2m}. \end{aligned}$$

This makes also sense for non-integral ν , provided we interpret $(m+\nu)!$ as $\Gamma(m+\nu+1)$ (which is true for $\nu \in \mathbb{N}_0$).

In Exercise H62 of HW10 it is shown that $1/\Gamma$ can be continuously extended to \mathbb{R} . $\implies 1/\Gamma(m+\nu+1)$ is defined for all $m \in \mathbb{N}_0$ and $\nu \in \mathbb{R}$.

Definition

For $\nu \in \mathbb{R}$, the function

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

is called *Bessel function of order ν* .

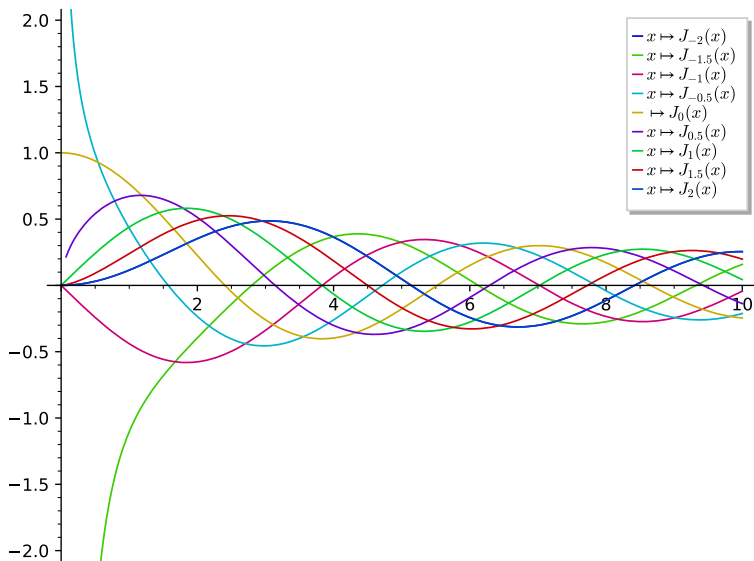


Figure: Bessel functions of orders $\nu = -2, -\frac{3}{2}, -1, -\frac{1}{2}, 0, \frac{1}{2}, 1, \frac{3}{2}, 2$ with domain $(0, \infty)$

For the analysis of the different cases of Bessel's Differential Equation (depending on ν) we switch back to the convention $\nu \geq 0$ adopted earlier.

Though it is not needed for most cases, we first determine the rational functions $a_n(r)$ arising from the condition

$$L[\phi] = L \left[\sum_{n=0}^{\infty} a_n(r) x^{r+n} \right] = F(r) x^r.$$

Since $p(x) = 1/x$, $q(x) = 1 - \nu^2/x^2$, all coefficients p_i, q_i are zero except for $p_0 = 1$, $q_0 = -\nu^2$ and $q_2 = 1$. This gives

$$\begin{aligned} L[\phi] &= \sum_{n=0}^{\infty} \left(F(r+n) a_n(r) + \sum_{k=0}^{n-1} [(r+k) p_{n-k} + q_{n-k}] a_k(r) \right) x^{r+n} \\ &= F(r) a_0(r) x^r + F(r+1) a_1(r) x^{r+1} + \sum_{n=2}^{\infty} [F(r+n) a_n(r) + a_{n-2}(r)] x^{r+n} \end{aligned}$$

$$\implies a_0(r) = 1, a_1(r) = 0, a_n(r) = -\frac{a_{n-2}(r)}{F(r+n)} = -\frac{a_{n-2}(r)}{(r+n-\nu)(r+n+\nu)}$$

$$\implies a_{2m+1}(r) = 0, \quad a_{2m}(r) = \frac{(-1)^m}{\prod_{i=1}^m [(r+2i-\nu)(r+2i+\nu)]}.$$

(Check that for $r = \nu$ this reduces to the previous formula

$$a_{2m} = a_{2m}(\nu) = \frac{(-1)^m}{2^{2m} m! (\nu+1)(\nu+2) \cdots (\nu+m)}.)$$

The case $\nu \notin \mathbb{Z}$

In this case we claim that there exists a fundamental system of solutions of the form

$$y_1(x) = x^\nu \sum_{n=0}^{\infty} a_n(\nu) x^n, \quad y_2(x) = x^{-\nu} \sum_{n=0}^{\infty} a_n(-\nu) x^n$$

with $a_0(\nu) = a_0(-\nu) = 1$.

We have already computed $y_1(x)$ and observed that $J_\nu(x)$ is a constant multiple of $y_1(x)$.

For $r = -\nu$ we have $a_{2m+1}(-\nu) = 0$,

$$\begin{aligned} a_{2m}(-\nu) &= \frac{(-1)^m}{2 \cdot 4 \cdots 2m(2-2\nu)(4-2\nu) \cdots (2m-2\nu)} \\ &= \frac{(-1)^m}{2^{2m} m! (1-\nu)(2-\nu) \cdots (m-\nu)}, \end{aligned}$$

which is defined for all m , since $\nu \notin \mathbb{Z}$. Since $F(-\nu) = 0$, the function $y_2(x)$ defined in this way must then satisfy $L[y_2] = 0$. Moreover, y_1 and y_2 are linearly independent since $y_1(x) \simeq x^\nu$, $y_2(x) \simeq x^{-\nu}$ for $x \downarrow 0$.

The case $\nu \notin \mathbb{Z}$ cont'd

Multiplication of $y_2(x)$ with $\frac{2^\nu}{\Gamma(1-\nu)}$ yields $J_{-\nu}(x)$ (use the functional equation $\Gamma(x+1) = x\Gamma(x)$ repeatedly) and shows that in this case the two Bessel functions $J_\nu, J_{-\nu}$ form a fundamental system of solutions.

Remark

For $\nu \in \{\frac{1}{2}, \frac{3}{2}, \frac{5}{2}, \dots\}$ the number $N = r_1 - r_2 = 2\nu$ is a nonzero integer and Case 4 of our “big theorem” (Case 3 in [BDM17], Th. 5.6.1) applies. Thus it is rather surprising that there is such a simple formula for $y_2(x)$ (the same as in Case 1 of the theorem).

Explanation: Since $N = 2\nu$ is odd in this case, we have $a_N(r) = 0$ and hence $a = \lim_{r \rightarrow r_2} (r - r_2)a_N(r) = 0$. Thus the formula for $y_2(x)$ in Case 4 of the theorem contains no logarithmic term. Moreover, all functions $a_n(r)$ are analytic at $r_2 = -\nu$ and hence

$$\begin{aligned}\alpha'_n(r) &= \frac{d}{dr} [(r - r_2)a_n(r)] = a_n(r) + (r - r_2)a'_n(r), \\ \alpha'_n(r_2) &= a_n(r_2),\end{aligned}$$

reducing the formula for $y_2(x)$ to that in Case 1.

The case $\nu = 0$

In this case

$$J_0(x) = \sum_{m=0}^{\infty} \frac{(-1)^m}{2^{2m}(m!)^2} x^{2m} = \sum_{m=0}^{\infty} \frac{(-1)^m}{(m!)^2} \left(\frac{x}{2}\right)^{2m}$$

is a solution.

$J_0(x)$ is defined for $x \in \mathbb{R}$, as is easily shown using the ratio test. This is also guaranteed by the theorem, because $p(x) = 1/x$ and $q(x) = 1$ have no singularity except $x_0 = 0$.)

Note

J_0 solves the IVP

$$xy'' + y' + xy = 0, \quad y(0) = 1, \quad y'(0) = 0.$$

According to Case 3 (the case $r_1 = r_2$) of our theorem, there exists a 2nd fundamental solution (linearly independent of J_0) of the form

$$y_2(x) = J_0(x) \ln x + \sum_{n=1}^{\infty} b_n x^n, \quad b_n = a'_n(0).$$

For $\nu = 0$ the coefficient functions $a_n(r)$ specialize to $a_{2m+1}(r) = 0$ and

$$a_{2m}(r) = \frac{(-1)^m}{(r+2)^2(r+4)^2 \cdots (r+2m)^2}.$$

It follows that $a'_n(0) = 0$ for odd n , so that the 2nd summand in $y_2(x)$ is an even function of x , just like $J_0(x)$.

For even n we use the fact that the *logarithmic derivative* $\text{ld}(f) = f'/f$ (which in the case $f > 0$ coincides with $\ln(f')$) satisfies

$$\frac{(f^a g^b)'}{f^a g^b} = \frac{(a f^{a-1} f') g^b + f^a (b g^{b-1} g')}{f^a g^b} = a \frac{f'}{f} + b \frac{g'}{g} \quad \text{for } a, b \in \mathbb{Z}.$$

In particular $\text{ld}(fg) = \text{ld}(f) + \text{ld}(g)$ and $\text{ld}(f^a) = a \text{ld}(f)$, relations that resemble those of the logarithm.

$$\begin{aligned}\Rightarrow \frac{a'_{2m}(r)}{a_{2m}(r)} &= m \ln(-1) - 2 \ln(r+2) - 2 \ln(r+4) - \cdots - 2 \ln(r+2m) \\ &= 0 - \frac{2}{r+2} - \frac{2}{r+4} - \cdots - \frac{2}{r+2m} \quad \text{for } m \geq 1 \\ \Rightarrow \frac{a'_{2m}(0)}{a_{2m}(0)} &= - \left(1 + \frac{1}{2} + \frac{1}{3} + \cdots + \frac{1}{m} \right)\end{aligned}$$

The numbers $H_m = 1 + \frac{1}{2} + \frac{1}{3} + \cdots + \frac{1}{m}$ are called *harmonic numbers*, because they form the partial sums of the harmonic series. In all we obtain, using $a_{2m}(0) = \frac{(-1)^m}{2^{2m}(m!)^2}$,

$$y_2(x) = J_0(x) \ln x + \sum_{m=1}^{\infty} \frac{(-1)^{m+1} H_m}{2^{2m}(m!)^2} x^{2m}$$

Another choice for the 2nd fundamental solution is

$$\begin{aligned}Y_0(x) &= \frac{2}{\pi} (y_2(x) + (\gamma - \ln 2) J_0(x)) \\ &= \frac{2}{\pi} \left[\left(\ln \frac{x}{2} + \gamma \right) J_0(x) + \sum_{m=1}^{\infty} \frac{(-1)^{m+1} H_m}{2^{2m}(m!)^2} x^{2m} \right],\end{aligned}$$

where $\gamma = \lim_{n \rightarrow \infty} (H_n - \ln n) \approx 0.577$ is the *Euler-Mascheroni constant*.

Definition

Y_0 is called *Neumann function* of order 0.

Other names are *Weber function* or *Bessel function of the 2nd kind* of order 0.

In contrast with J_0 , the function Y_0 is not analytic at $x = 0$ (not even defined there) and satisfies

$$Y_0(x) \simeq \frac{2}{\pi} \ln x \quad \text{for } x \downarrow 0.$$

If you want to learn more about J_0 and Y_0 (as well as about Bessel functions in general and many further so-called *special functions*), look for the *Handbook of Mathematical Functions* edited by M. Abramowitz and I. A. Stegun, the classic reference on this topic.

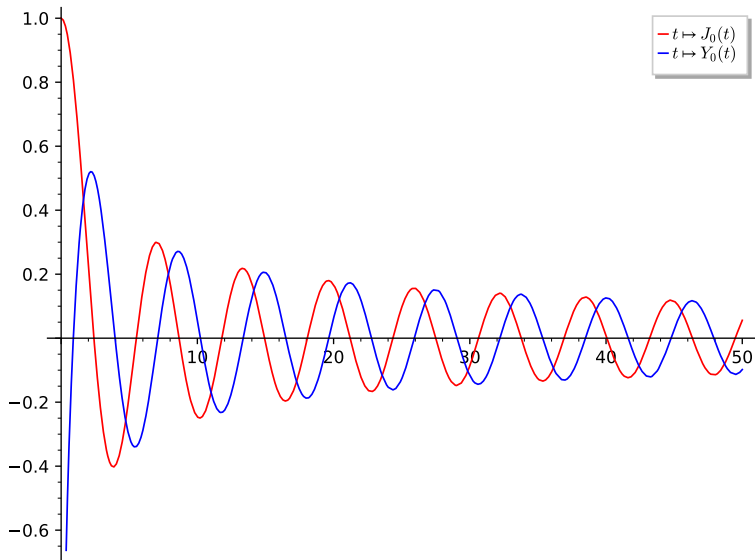


Figure: The Bessel and Neumann functions of order $\nu = 0$ with domain \mathbb{R}^+ .

The case $\nu \in \mathbb{Z}^+$

In this case the Bessel function J_ν of order ν provides one solution, valid on the whole of \mathbb{R} . It is characterized as the unique solution that is analytic at $x_0 = 0$ and has normalization constant $a_0 = \frac{1}{2^\nu \nu!}$.

$$J_\nu(x) = \sum_{m=0}^{\infty} \frac{(-1)^m}{m!(m+\nu)!} \left(\frac{x}{2}\right)^{\nu+2m} \quad \text{for } x \in \mathbb{R}.$$

Observe that $J_\nu(0) = J'_\nu(0) = \dots = J_\nu^{(\nu-1)}(0) = 0$ and $J_\nu^{(\nu)}(0) = \nu! a_0 = \frac{1}{2^\nu}$.

A second solution $Y_\nu(x)$, linearly independent of $J_\nu(x)$, can be obtained in a similar (but increasingly more complicated) way as for $\nu = 0$. Since $N = 2\nu \in \mathbb{Z}^+$, Case 4 of our “big theorem” (Case 3 in [BDM17], Th. 5.6.1) applies, and there is no simplification this time. The case $\nu = 1$ is discussed as part of HW9, Ex. H59.

Remark

The function $J_{-\nu}$ also solves the Bessel ODE on \mathbb{R} , but for $\nu \in \mathbb{Z}^+$ is linearly dependent on J_ν ; cf. HW10, Ex. H62 c).

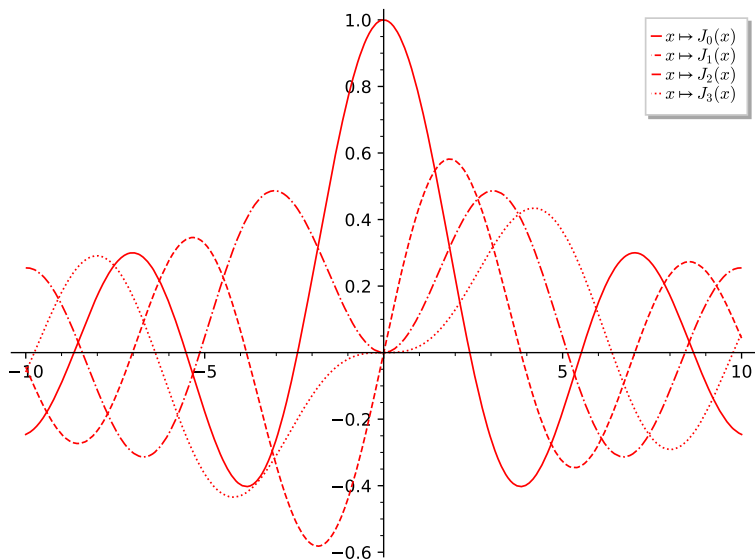


Figure: Bessel functions of various integral orders $\nu \geq 0$ with domain \mathbb{R}

The case $\nu = \frac{1}{2}$

This case is in a way special: The fractional power series „Ansatz“ $y(x) = x^{-1/2} \sum_{n=0}^{\infty} a_n x^n$ yields two linearly independent solutions, since a_0 and a_1 can be chosen freely. For this recall that $L[\sum_{n=0}^{\infty} a_n x^{n \pm \nu}] = x^{\pm \nu} (0a_0 + (\pm 2\nu + 1)a_1 x + \dots)$.

For $(a_0, a_1) = (1, 0)$ the recursion $a_n = -\frac{a_{n-2}}{n(n+2\nu)} = -\frac{a_{n-2}}{n(n-1)}$ yields $a_{2m-1} = 0$, $a_{2m} = \frac{(-1)^m}{(2m)!}$, and hence

$$y(x) = \sum_{m=0}^{\infty} \frac{(-1)^m}{(2m)!} x^{2m-1/2} = \frac{\cos x}{\sqrt{x}}.$$

For $(a_0, a_1) = (0, 1)$ the recursion similarly yields $a_{2m} = 0$, $a_{2m+1} = \frac{(-1)^m}{(2m+1)!}$, and hence

$$y(x) = \sum_{m=0}^{\infty} \frac{(-1)^m}{(2m+1)!} x^{2m+1/2} = \frac{\sin x}{\sqrt{x}}.$$

It follows that $\frac{\cos x}{\sqrt{x}}$, $\frac{\sin x}{\sqrt{x}}$ form a fundamental system of solutions of $x^2 y'' + xy' + (x^2 - \frac{1}{4})y = 0$, which can also be verified directly; cf. also HW8, Ex. H51.

The case $\nu = \frac{1}{2}$ cont'd

This case is of course contained in the case $\nu \notin \mathbb{Z}$ considered earlier, which tells us that the Bessel functions $J_{1/2}$ and $J_{-1/2}$ form a fundamental system of solutions. The link is best illustrated by computing $J_{1/2}$ and $J_{-1/2}$ from the general formula for J_ν :

$$\begin{aligned} J_{\frac{1}{2}}(x) &= \sqrt{\frac{x}{2}} \sum_{m=0}^{\infty} \frac{(-1)^m x^{2m}}{m! \Gamma(m + \frac{3}{2}) 2^{2m}} \\ &= \sqrt{\frac{x}{2}} \sum_{m=0}^{\infty} \frac{(-1)^m x^{2m}}{m! \Gamma(\frac{1}{2}) \frac{3}{2} \frac{5}{2} \cdots \frac{2m+1}{2} 2^{2m}} \\ &= \sqrt{\frac{x}{2}} \sum_{m=0}^{\infty} \frac{2(-1)^m x^{2m}}{(2m+1)! \sqrt{\pi}} = \sqrt{\frac{2}{\pi x}} \sin x, \\ J_{-\frac{1}{2}}(x) &= \sqrt{\frac{2}{x}} \sum_{m=0}^{\infty} \frac{(-1)^m x^{2m}}{m! \Gamma(m + \frac{1}{2}) 2^{2m}} = \cdots = \sqrt{\frac{2}{\pi x}} \cos x, \end{aligned}$$

using $\Gamma(x+1) = x \Gamma(x)$ and $\Gamma(\frac{1}{2}) = \sqrt{\pi}$.

Thus $J_{1/2}$ and $J_{-1/2}$ are just scalar multiples of the fundamental solutions previously determined.

An Application of Bessel Functions

Solutions of the 2-dimensional wave equation

Theorem

*Suppose $f: \mathbb{R}^+ \rightarrow \mathbb{C}$ is a C^2 -function, $\nu \in \mathbb{Z}$, $\lambda, c > 0$,
 $D = \{(x, y, t) \in \mathbb{R}^3; x^2 + y^2 > 0\}$, and $u: D \rightarrow \mathbb{C}$ is defined by*

$$u(x, y, t) = f(\lambda r) e^{i(\nu \phi \pm \lambda c t)}, \quad x = r \cos \phi, \quad y = r \sin \phi.$$

Then u solves the 2-dimensional wave equation,

$$\left(\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} - \frac{1}{c^2} \frac{\partial^2}{\partial t^2} \right) u(x, y, t) = 0 \quad \text{on } D,$$

iff f solves the Bessel ODE with parameter ν ,

$$s^2 f''(s) + s f'(s) + (s^2 - \nu^2) f(s) = 0, \quad s \in \mathbb{R}^+.$$

Notes

- 1 Solutions having the indicated form arise from the separation ansatz $u(x, y, t) = a(r)b(\phi)c(t)$.
- 2 The theorem can be used to determine the so-called normal modes of a vibrating circular membrane of radius R , for which u must also be defined and continuous at $(0, 0, t)$, and satisfy the boundary condition

$$u(x, y, t) = 0 \quad \text{if } x^2 + y^2 = R^2.$$

This is achieved by choosing f as a scalar multiple of J_ν , $\nu = 0, 1, 2, \dots$, and $\lambda = z_{\nu n}/R$, where $z_{\nu n}$ denotes the n -th positive zero of J_ν . (It can be shown that the positive zeros of J_ν form an infinite sequence $z_{\nu 1} > z_{\nu 2} > z_{\nu 3} > \dots$.) See https://commons.wikimedia.org/wiki/File:Vibrating_drum_Bessel_function.gif for an animation.

- 3 The case $\nu = 0$ corresponds to rotation-invariant solutions of the 2-dimensional wave equation. Solutions satisfying the boundary conditions in (2) have the form $u(x, y, t) = J_0(\lambda r)(c_1 e^{i\lambda c t} + c_2 e^{-i\lambda c t})$, $\lambda = z_{0n}/R$, $c_1, c_2 \in \mathbb{C}$.

Proof of the theorem.

We use the representation of the Laplace operator in polar coordinates (known from an exercise in Calculus III):

$$\Delta = \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} = \frac{\partial^2}{\partial r^2} + \frac{1}{r} \frac{\partial}{\partial r} + \frac{1}{r^2} \frac{\partial^2}{\partial \phi^2}.$$

We have

$$\begin{aligned}\Delta u(x, y, t) &= e^{i(\nu\phi \pm \lambda ct)} \left(\frac{\partial^2}{\partial r^2} + \frac{1}{r} \frac{\partial}{\partial r} \right) f(\lambda r) + \frac{f(\lambda r)e^{\pm i\lambda ct}}{r^2} \frac{\partial^2 e^{i\nu\phi}}{\partial \phi^2} \\ &= e^{i(\nu\phi \pm \lambda ct)} \left(\lambda^2 f''(\lambda r) + \frac{\lambda}{r} f'(\lambda r) - \frac{\nu^2}{r^2} f(\lambda r) \right),\end{aligned}$$

$$\frac{\partial^2}{\partial t^2} u(x, y, t) = f(\lambda r)e^{i\nu\phi} \frac{\partial^2 e^{\pm i\lambda ct}}{\partial t^2} = -\lambda^2 c^2 f(\lambda r)e^{i(\nu\phi \pm \lambda ct)}.$$

Since $e^{i\nu\phi \pm i\lambda ct} \neq 0$, it follows that $u(x, y, t)$ solves the 2-dimensional wave equation iff

$$\lambda^2 f''(\lambda r) + \frac{\lambda}{r} f'(\lambda r) - \frac{\nu^2}{r^2} f(\lambda r) = -\lambda^2 f(\lambda r).$$

Multiplying this equation by r^2 and setting $s = \lambda r$ gives the Bessel ODE for $f(s)$, as asserted. □

Exercise

Determine a fundamental system of solutions for Bessel's ODE with $\nu = \frac{1}{2}$,

$$y'' + \frac{1}{t} y' + \left(1 - \frac{1}{4t^2}\right) y = 0,$$

using the ansatz $z = \sqrt{t} y$. Then compare your result with that of the lecture.

Exercise

Determine the general solution of the following ODE's:

a) $(2t + 1)y'' + (4t - 2)y' - 8y = (6t^2 + t - 3)e^t, \quad t > -1/2;$

b) $t^2(1 - t)y'' + 2t(2 - t)y' + 2(1 + t)y = t^2, \quad 0 < t < 1.$

Hints: The associated homogeneous ODE in a) has a solution of the form $y(t) = e^{\alpha t}$ and that in b) a solution of the form $y(t) = t^{\beta}$ with constants α, β . In both cases a particular solution of the inhomogeneous ODE can be determined by reducing it to a first-order system and using variation of parameters (though this may not be the most economic solution).