Bessel Eqn

- Has the formula x²y" + xy' + (x'-v')y=0 where v is a constant called the order of the Bessel eqn or index.

- Bessel eqn of Order Zero: This occurs when v=0. The eqn is now $x^2y'' + xy' + x^2y = 0$.

$$y = \sum_{n=0}^{\infty} a_n x^{n+r}, \quad y' = \sum_{n=0}^{\infty} a_n (n+r) x^{n+r-1},$$

$$y'' = \sum_{n=0}^{\infty} a_n (n+r) (n+r-i) x^{n+r-2}$$

We can rewrite x2y" + xy' + x2y =0 as

We want all summations to have xn+r.

$$+ \sum_{n=0}^{\infty} a_n (n+r) (n+r-v) \times n+r + \sum_{n=0}^{\infty} a_n (n+r) \times$$

Take n = 0: $Q_0(r)(r-1) + Q_0(r) = 0$ $Q_0(r^2-r+r) = 0$ $r^2 = 0$ $r_1 = r_2 = 0$

For r=0, take n=1: $a_1(1)(1-1) + a_1(1) = 0$ $a_1 = 0$

For r=0, take $n\geq 2$: $a_n(n+r)(n+r-1) + a_n(n+r) + a_{n-2} = 0$ $a_n((n+r)(n+r-1) + (n+r)) = -a_{n-2}$

Let a = ntr a(a-1)+a a^2-a+a a^2 $(ntr)^2$

Qn = -Qn-2 = -Qn-2 = -Qn-2Since r = 0 n^2

Note: Since a, =0, a3, as, ..., azk+1 =0.

It is called the Bessel Function of the first kind of order zero and the standard notation is JoCX).

To find Yz, we need to use the Frobenius Method. We know that ri=rz.

$$Q_{i} = \frac{\partial r}{\partial r} \left(\frac{\partial r}{\partial r} \right)$$

$$= \frac{\partial r}{\partial r} \left(\frac{-\alpha_{0}}{(2+r)^{2}} \right)$$

$$= \frac{\partial r}{(r+2)^{2}}$$

$$= \frac{2(r+2)}{(r+2)^{2}}$$

$$= \frac{2}{(r+2)^{3}}$$

$$Q_{i} \times x^{2+r} |_{r=0} = \frac{x^{2}}{4}$$

$$Q_{1}' = \frac{1}{2^{2}(3^{2}+6^{2}+8)^{2}}$$

$$= \frac{1}{(3^{2}+6^{2}+8)^{2}}$$

Q4' X44 / 1=0 = -12x4

Yz is called the Bessel Function of the second kind of order zero and the standard notation is Youx.

The general soln is y= C, Jo(x) + CzYo(x).

- Bessel eqn of order One-Half: This occurs when $v = \frac{1}{2}$. The eqn is now $x^2y'' + xy' + (x^2 - \frac{1}{4})y = 0$. We can rewrite $x^2y'' + xy' + x^2y - \frac{1}{4}y = 0$ as

Zan(ntr)(ntr-1) xntr + Zan(ntr)xntr +

$$\sum_{n=2}^{\infty} a_{n-2} x^{n+r} - \sum_{n=0}^{\infty} \frac{1}{4} a_n x^{n+r} = 0$$

Take n=0: $a_0(r)(r-1) + a_0(r) - \frac{1}{4}a_0 = 0$ $a_0(r^2-r+r-\frac{1}{4})=0$ $r^2=\frac{1}{4}$ $r_1=\frac{1}{2}, r_2=-\frac{1}{2}$

For $r = \frac{1}{2}$, take n = 1: $a_1(\frac{3}{2})(\frac{1}{2}) + a_1(\frac{3}{2}) - \frac{1}{4}a_1 = 0$ $\frac{3a_1}{4} + \frac{3a_1}{2} - \frac{a_1}{4} = 0$

Let a = n + r $a(a-1) + a - \frac{1}{4}$ $a^2 - a + a - \frac{1}{4}$ $a^2 - \frac{1}{4}$ $(a - \frac{1}{2})(a + \frac{1}{2})$ $(n + r - \frac{1}{2})(n + r + \frac{1}{2})$

$$Q_n = \frac{-Q_{n-2}}{(n+r+\frac{1}{2})}$$

$$= \frac{-Q_{n-2}}{(n)(n+1)}$$

Note: Since a, =0, a3, a5, ..., azk+1 =0

$$Q_2 = \frac{-Q_0}{(2)(3)}$$
 $Q_4 = \frac{-Q_2}{(4)(5)}$ $Q_6 = \frac{-Q_4}{(6)(7)}$
 $= \frac{-1}{6}$ $= \frac{1}{120}$ $= \frac{-1}{5040}$

Y, is called the Bessel function of the first kind of order one-half. The standard notation is $J_{\underline{i}}(x)$.

To find Yz, we need to use the Frobenius Method.

N=1

Q. (1+r)(r) + Q. (1+r) - $\frac{1}{4}$ $\mathbf{R}_1 = 0$ Q. ((1+r)r + 1+r - $\frac{1}{4}$) =0
Q. (r²+2r+³/4)=0
Since we have rapproaching - $\frac{1}{2}$, r²+2r+³/4 $\neq 0$.
Hence, this means that $Q_1 = 0$.
Hence, $Q_2 = 0$.

$$C_{2} = \left[\frac{(r+\frac{1}{2})\alpha_{2}(r)}{-\frac{\alpha_{0}}{(r+\frac{2}{2})(r+\frac{5}{2})}} \right]' \Big|_{r=-\frac{1}{2}}$$

$$= \left(\frac{-r-\frac{1}{2}}{r^{2}+4r+\frac{15}{4}} \right)' \Big|_{r=-\frac{1}{2}}$$

$$= \frac{-r^{2}-4r-\frac{15}{4}-(-r-\frac{1}{2})(2r+4)}{(r^{2}+4r+\frac{15}{4})^{2}} \Big|_{r=-\frac{1}{2}}$$

$$=\frac{-\left(-\frac{1}{2}\right)^{2}-4\left(-\frac{1}{2}\right)-\frac{13}{4}}{\left(\left(-\frac{1}{2}\right)^{2}+4\left(-\frac{1}{2}\right)+\frac{13}{4}\right)^{2}}$$

$$= \frac{-\frac{1}{4} + 2 - \frac{15}{4}}{(\frac{1}{4} - 2 + \frac{15}{4})^{2}}$$

$$= \frac{2 - 4}{(4 - 2)^{2}}$$

$$= \frac{-2}{4}$$

$$= \frac{1}{(12)(2)}$$

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$$y_2 = x^{-1/2} - \frac{x^{3/2}}{2} + \frac{x^{5/2}}{24} - \dots$$

Yz is called the Bessel function of the second kind of order one-half. The standard notation is Yz(x).

Fig. Find 2 linearly independent solns of the Bessel eqn of order 2.

Soln:

The Bessel eqn is $\chi^2 y'' + \chi y' + (\chi^2 - \frac{121}{4})y = 0$.

$$y = \sum_{n=0}^{\infty} a_n x^{n+r}$$
, $y' = \sum_{n=0}^{\infty} a_n (n+r) x^{n+r-1}$, $y'' = \sum_{n=0}^{\infty} a_n (n+r) (n+r-1) x^{n+r-2}$

We can rewrite x2y" + xy' + x2y - 121 y=0 as

$$\sum_{n=0}^{\infty} a_n (n+r) (n+r-1) \chi^{n+r} + \sum_{n=0}^{\infty} a_n (n+r) \chi^{n+r} + \sum_{n=2}^{\infty} a_{n-2} \chi^{n+r}$$

Take n=0: $Q_0(r)(r-1) + Q_0(r) - \frac{121}{4} Q_0 = 0$ $Q_0(r^2 - r + r - \frac{121}{4}) = 0$ $r^2 - \frac{121}{4} = 0$ $r_1 = \frac{11}{2}, r_2 = -\frac{11}{2}$

For $r = \frac{1}{2}$, take n = 1: $a_1 (1 + \frac{1}{2})(\frac{1}{2}) + a_1 (1 + \frac{1}{2}) - a_1 (\frac{12}{2}) = 0$ $a_1 (1 + \frac{1}{2})(\frac{1}{2}) + (1 + \frac{1}{2}) - \frac{12}{2}) = 0$ $a_1 (1 + \frac{1}{2})(\frac{1}{2}) + (1 + \frac{1}{2}) - \frac{12}{2}) = 0$ $a_1 = 0$

Take nzz:

 $Q_n(ntr)(ntr-i) + Q_n(ntr) + Q_{n-2} - Q_n(\frac{121}{4}) = 0$ $Q_n((ntr)(ntr-i) + (ntr) - \frac{121}{4}) = -Q_{n-2}$

Let a = n+r $a(a-1)+a-\frac{12}{4}$ $a^{2}-\frac{12}{4}$ $(a-\frac{12}{2})(a+\frac{12}{2})$ $(n+r-\frac{12}{2})(n+r+\frac{12}{2})$

 $Q_n = \frac{-Q_{n-2}}{(n+r-\frac{1}{2})(n+r+\frac{1}{2})}$

For $r = \frac{11}{2}$, $a_n = \frac{-a_{n-2}}{(n)(n+11)}$

Since a, =0, azker =0.

$$y_1 = a_0 x^{\frac{11}{2}} + a_2 x^{\frac{15}{2}} + a_4 x^{\frac{19}{2}} + \dots$$

$$= x^{\frac{19}{2}} - x^{\frac{15}{2}} + x^{\frac{19}{2}} - \dots$$

$$= 26 \qquad 26.50$$

$$Q = \lim_{r \to 0} (r - rz) Q_{N}(r), N = r_{1} - rz$$

$$= \frac{1}{2} - (-\frac{1}{2})$$

$$= \lim_{r \to -\frac{1}{2}} (r + \frac{1}{2}) Q_{11}(r)$$

$$= 0$$

$$C_{2} = \left[(r + \frac{11}{2}) \alpha_{2}(r) \right], |_{r=-\frac{1}{2}}$$

$$= \left(\frac{(r + \frac{11}{2})}{(r - \frac{1}{2})(r + \frac{15}{2})} \right), |_{r=-\frac{11}{2}}$$

$$= \left(\frac{-r - \frac{11}{2}}{r^{2} + 4r - \frac{105}{4}} \right), |_{r=-\frac{11}{2}}$$

$$= \frac{(-1)(r^{2} + 4r - \frac{105}{4}) - (-r - \frac{11}{2})(2r + 4r)}{(r^{2} + 4r - \frac{105}{4})^{2}} |_{r=-\frac{11}{2}}$$

$$= \frac{(-1)(\frac{121}{4} + 4(-\frac{11}{2}) - \frac{105}{4})^{2}}{((-\frac{11}{2})^{2} + 4(-\frac{11}{2}) - \frac{105}{4})^{2}}$$

$$= \frac{(-1)(4 - 22)}{(4 - 22)^{2}}$$

$$= \frac{18}{18^{2}}$$

$$C_{4} = \left[(r - r_{2}) \alpha_{4}(r) \right], |_{r = r_{2}}$$

$$= \alpha_{4} (-\frac{\pi}{2})$$

$$= \frac{-\alpha_{2}(-\frac{\pi}{2})}{(4 - 11)(4)}$$

$$= \frac{1}{(-7)(4)(-9)(2)}$$

$$= \frac{1}{504}$$

$$y_2 = x^{-11/2} + x^{-7/2} + x^{-3/2} + \dots$$

E.g. Find 2 linearly independent solns of the Bessel eqn of order 1.

Soln:

The Bessel eqn is x2y" +xy' + (x2-1)y=0

$$y = \sum_{n=0}^{\infty} a_n x^{n+r}, y' = \sum_{n=0}^{\infty} a_n (n+r) x^{n+r-1}, y'' = \sum_{n=0}^{\infty} a_n (n+r) (n+r-1) x^{n+r-2}$$

We can rewrite
$$\chi^2 y'' + \chi y' + \chi^2 y - y = 0$$
 as
$$\sum_{n=0}^{\infty} a_n (n+r) (n+r-1) \chi^{n+r} + \sum_{n=0}^{\infty} a_n (n+r) \chi^{n+r} + \sum_{n=2}^{\infty} a_{n-2} \chi^{n+r}$$

Take n=0 ao(r)(r-1) + ao(r) - ao =0 ao(r²-r+r-1)=0 r²=1 r(=1, r2=-1

For r=1, take n=1 a,(2)(1) + a,(2) - a,=0 3a,=0 a,=0

Take $n \ge 2$ $a_n(n+r)(n+r-i) + a_n(n+r) + a_{n-2} - a_n = 0$ $a_n(n+r)(n+r-i) + (n+r) - i) = -a_{n-2}$ Let a = n+r a(a-i) + a - 1 $a^2 - 1$ $a^2 - 1$ $a^2 - 1$

 $Q_n = \frac{-Q_{n-2}}{(n+r+1)(n+r+1)}$

(ntr-1)(ntr+1)

For r=1, $a_n = \frac{-a_{n-2}}{n(n+2)}$

Since Q1 =0, azk+1 =0.

$$n=2:$$
 $n=4:$
 $n=6:$
 $n=6:$

$$y_1 = a_0 x + a_2 x^3 + a_4 x^5 + a_6 x^7 + ...$$

= $x - \frac{x^3}{8} + \frac{x^5}{192} - \frac{x^7}{6.8.192} + ...$

$$C_{S} = \left[\frac{(l+1)(l+3)}{(l+1)(l+3)} \right]_{l=-1}$$

$$= \left(\frac{(l+1)(l+3)}{(l+3)(l+3)} \right)_{l=-1}$$

$$= \frac{35}{-1}$$

$$= \frac{(8c+5a)_5}{(c+1)} \left(\frac{8(c+1)(c+3)}{(a-5)^4}\right), |c=-1|$$

$$= \left(\frac{8(c+3)_5}{(c+1)(c+3)_5}\right), |c=-1|$$

$$= \left(\frac{8(c+1)(c+3)_5}{(c+1)(c+3)_5}\right), |c=-1|$$

$$= \left(\frac{8(c+1)(c+3)_5}{(c+3)(c+3)_5}\right), |c=-1|$$

$$= \left(\frac{8(c+1)(c+3)_5}{(c+3)(c+3)_5}\right), |c=-1|$$

$$= \left(\frac{8(c+1)(c+3)_5}{(c+3)(c+3)_5}\right), |c=-1|$$

$$=$$

$$y_2 = -\frac{1}{2} \log(x) y_1 + x' + \frac{x}{4} - \frac{x^3}{32} + \dots$$

Eig. Find 2 linearly independent solns of the Bessel eqn of order 3.

Soln:

Bessel eqn: x2y" + xy' + (x' - =)y =0

We can rewrite it as

$$\sum_{n=0}^{\infty} Q_n (n+r)(n+r-t) x^{n+r} + \sum_{n=0}^{\infty} Q_n (n+r) x^{n+r} + \sum_{n=2}^{\infty} Q_{n-2} x^{n+r}$$

$$+\sum_{n=0}^{\infty}-\frac{q}{4}\,\alpha_n\,\chi^{n+r}=0$$

Take n=0: $Q_0(r)(r-1) + Q_0(r) - Q_0(\frac{9}{4}) = 0$ $Q_0(r^2 - r + r - \frac{9}{4}) = 0$ $r^2 = \frac{9}{4}$ $r_1 = \frac{3}{2}, r_2 = -\frac{3}{2}$

For $C = \frac{3}{2}$, take n = 1 $Q_1(\frac{5}{2})(\frac{3}{2}) + Q_1(\frac{3}{2}) - Q_1(\frac{3}{4}) = 0$ $Q_1(\frac{15}{4} + \frac{3}{2} - \frac{3}{4}) = 0$ $Q_1 = 0$

Take n=2:

an (ntr)(ntr-1) + an (ntr) + an-2 - = an = 0 an ((ntr)(ntr-1) + (ntr) - = -an-2

Let a = n + r $a(a-1) + a - \frac{a}{4}$ $a^2 - \frac{a}{4}$ $(a - \frac{3}{2})(a + \frac{3}{2})$ $(n + r - \frac{3}{2})(n + r + \frac{3}{2})$

 $Q_n = \frac{-Q_{n-2}}{(n+r-\frac{3}{2})(n+r+\frac{3}{2})}$

For $r = \frac{3}{2}$, $Q_n = \frac{-Q_{n-2}}{(n)(n+3)}$

Since a, =0, azkn =0

$$n=2:$$
 $n=4:$ $n=6:$ $a_2 = -a_0$ $a_4 = -a_2$ $a_6 = -a_4$ $a_6 = -a$

$$y_1 = a_0 x^{3/2} + a_2 x^{7/2} + a_4 x^{11/2} + \dots$$

$$= x^{3/2} - x^{7/2} + x^{11/2} - \dots$$

$$= x^{3/2} - x^{3/2} + x^{3/2} - \dots$$

$$r_1 - r_2 = \frac{3}{2} - (-\frac{3}{2})$$
= 3

$$Q = \lim_{r \to r_2} (r - r_2) Q_{\mu}(r)$$

$$= \lim_{r \to -\frac{3}{2}} (r + \frac{3}{2}) Q_3(r)$$

$$= 0$$

$$C_{2} = \left[(r + \frac{3}{2}) \alpha_{2}(r) \right]' |_{r=-\frac{3}{2}}$$

$$= \left((r + \frac{3}{2}) \left(\frac{-\alpha_{0}(r)}{(n + r - \frac{3}{2})(n + r + \frac{3}{2})} \right) \right]' |_{r=-\frac{3}{2}}$$

$$= \frac{-1}{(2-3)(2)}$$

$$= \frac{1}{2}$$

$$y_2 = x^{-3/2} + x^{1/2} + \dots$$