



ENGINEERING MATHEMATICS I

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Class content

Problems on Generating Functions and Jacobi Series



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Problems on Generating Functions and Jacobi Series



❖ The generating function for the sequence of functions $f_n(x)$ is,

$$G(x, t) = \sum_{n=-\infty}^{\infty} f_n(x) t^n \text{ which generates } f_n(x).$$

i.e., $f_n(x)$ appear as coefficients of various powers of t
in the expansion of $G(x, t)$.

❖ Generating function for Bessel function of integral order is $e^{\frac{x}{2}(t-\frac{1}{t})}$

$$\text{i.e. } \sum_{n=-\infty}^{\infty} J_n(x) t^n = e^{\frac{x}{2}(t-\frac{1}{t})}$$

❖ Jacobi series: $\cos(x \sin \theta) = J_0 + 2(J_2 \cos 2\theta + J_4 \cos 4\theta + \dots)$

$$\sin(x \sin \theta) = 2(J_1 \sin \theta + J_3 \sin 3\theta + J_5 \sin 5\theta + \dots)$$

1. Using generating functions prove that $J_n(-x) = (-1)^n J_n(x)$

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Ans: We have $e^{\frac{x}{2}(t-\frac{1}{t})} = \sum_{-\infty}^{\infty} t^n J_n(x)$

Replacing x by $-x$, we get,

$$e^{\frac{-x}{2}(t-\frac{1}{t})} = \sum_{-\infty}^{\infty} t^n J_n(-x) \quad \text{-----(1)}$$

Thus by (1)

$$\begin{aligned} \sum_{-\infty}^{\infty} t^n J_n(-x) &= e^{\frac{-x}{2}(t-\frac{1}{t})} \\ &= e^{\frac{x}{2}(-t-(-\frac{1}{t}))} \end{aligned}$$

$$= \sum_{-\infty}^{\infty} (-t)^n J_n(x)$$

$$= \sum_{-\infty}^{\infty} (-1)^n t^n J_n(x)$$

Thus, $\sum_{-\infty}^{\infty} t^n J_n(-x) = \sum_{-\infty}^{\infty} (-1)^n t^n J_n(x)$

Comparing on both sides, we get,

$$J_n(-x) = (-1)^n J_n(x)$$

2. Using generating functions prove that, $J_{-n}(x) = (-1)^n J_n(x)$ where n is an integer.

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We have $e^{\frac{x}{2}(t-\frac{1}{t})} = \sum_{-\infty}^{\infty} t^n J_n(x)$

Let $t = \frac{1}{u} \Rightarrow \frac{1}{t} = u$

Therefore $e^{\frac{x}{2}(\frac{1}{u}-u)} = \sum_{-\infty}^{\infty} \left(\frac{1}{u}\right)^n J_n(x)$

$$= \sum_{-\infty}^{\infty} u^{-n} J_n(x)$$

Put $-n = N$ then

$$e^{\frac{x}{2}(\frac{1}{u}-u)} = \sum_{-\infty}^{\infty} u^N J_{-N}(x) \text{ ----- (1)}$$

Also $e^{\frac{x}{2}(\frac{1}{u}-u)} = e^{\frac{-x}{2}(-\frac{1}{u}+u)}$

$$= \sum_{-\infty}^{\infty} u^N J_N(-x) \text{ ----- (2)}$$

By (1) and (2)

$$J_{-N}(x) = J_N(-x)$$

$$= (-1)^N J_N(x)$$

Therefore, $J_{-n}(x) = (-1)^n J_n(x)$

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3. Prove that $J_0(x) = \frac{1}{\pi} \int_0^\pi \cos(x \cos \phi) d\phi$

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Ans: We Know that $\cos(x \sin \theta) = J_0 + 2(J_2 \cos 2\theta + J_4 \cos 4\theta + \dots)$

Replace θ by $\frac{\pi}{2} - \phi$ we get,

$$\cos\left(x \sin\left(\frac{\pi}{2} - \phi\right)\right) = J_0 + 2\left(J_2 \cos 2\left(\frac{\pi}{2} - \phi\right) + J_4 \cos 4\left(\frac{\pi}{2} - \phi\right) + \dots\right)$$

$$\cos(x \cos \phi) = J_0 + 2(J_2(-\cos 2\phi) + J_4 \cos 4\phi + \dots)$$

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Integrating wrt ϕ between 0 to π

$$\int_0^{\pi} \cos(x \cos \phi) d\phi = \int_0^{\pi} (J_0 + 2(J_2(-\cos 2\phi) + J_4 \cos 4\phi + \dots)) d\phi$$

$$= J_0 \cdot \pi + 0 \quad \left(\because \int_0^{\pi} \cos n\phi d\phi = 0 \right)$$

$$\therefore J_0(x) = \frac{1}{\pi} \int_0^{\pi} \cos(x \cos \phi) d\phi$$

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4. Prove that, $J_0^2 + 2J_1^2 + 2J_2^2 + \dots = 1$

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Ans: $\cos(x \sin \theta) = J_0 + 2(J_2 \cos 2\theta + J_4 \cos 4\theta + \dots) \longrightarrow (1)$

$$\sin(x \sin \theta) = 2(J_1 \sin \theta + J_3 \sin 3\theta + J_5 \sin 5\theta + \dots) \longrightarrow (2)$$

Squaring (1) and (2), we get,

$$\cos^2(x \sin \theta) = J_0^2 + 4(J_2^2 \cos^2 2\theta + J_4^2 \cos^2 4\theta + \dots) + \dots$$

$$\sin^2(x \sin \theta) = 4(J_1^2 \sin^2 \theta + J_3^2 \sin^2 3\theta + J_5^2 \sin^2 5\theta + \dots) + \dots$$

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$$\Rightarrow \int_0^{\pi} \cos^2(x \sin \theta) d\theta = \int_0^{\pi} \left[J_0^2 + 4 \left(J_2^2 \cos^2 2\theta + J_4^2 \cos^2 4\theta + \dots \right) + \dots \right] d\theta$$

and

$$\int_0^{\pi} \sin^2(x \sin \theta) d\theta = 4 \int_0^{\pi} \left[\left(J_1^2 \sin^2 \theta + J_3^2 \sin^2 3\theta + J_5^2 \sin^2 5\theta + \dots \right) + \dots \right] d\theta$$

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Adding above two equations, we get,

$$\int_0^{\pi} [\sin^2(x \sin \theta) + \cos^2(x \sin \theta)] d\theta$$

$$= \int_0^{\pi} [J_0^2 + 4(J_1^2 \sin^2 \theta + J_2^2 \cos^2 2\theta + J_3^2 \sin^2 3\theta + J_4^2 \cos^2 4\theta + \dots) + \dots] d\theta$$

$$\Rightarrow \pi = J_0^2 \pi + 4(J_1^2 \frac{\pi}{2} + J_2^2 \frac{\pi}{2} + J_3^2 \frac{\pi}{2} + J_4^2 \frac{\pi}{2} + \dots)$$

$$\Rightarrow 1 = J_0^2 + 2(J_1^2 + J_2^2 + J_3^2 + J_4^2 + \dots)$$

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5. Prove that $\frac{x}{2} = J_1 + 3 J_3 + 5 J_5 + \text{-----}$

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Ans: $\sin(x \sin \theta) = 2(J_1 \sin \theta + J_3 \sin 3\theta + J_5 \sin 5\theta + \dots)$

Differentiating wrt θ

$$\cos(x \sin \theta) x \cos \theta = 2(J_1 \cos \theta + J_3 \cos 3\theta \cdot 3 + J_5 \cos 5\theta \cdot 5 + \dots)$$

put $\theta = 0$, we get

$$x = 2(J_1 + 3J_3 + 5J_5 + \dots)$$

$$\Rightarrow \frac{x}{2} = J_1 + 3J_3 + 5J_5 + \dots$$



THANK YOU

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