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ENGINEERING MATHEMATICS I

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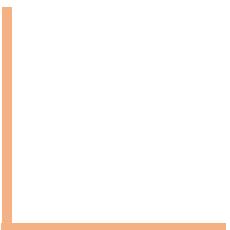
Department of Science and
Humanities

ENGINEERING MATHEMATICS I



Class content

Problems on recurrence relations



Recurrence relations

$$1. \quad \frac{d}{dx} \left(x^n J_n(x) \right) = x^n J_{n-1}(x)$$

$$2. \quad \frac{d}{dx} \left(x^{-n} J_n(x) \right) = -x^{-n} J_{n+1}(x)$$

$$3. \quad \frac{d}{dx} J_n(x) = J_{n-1}(x) - \frac{n}{x} J_n(x)$$

$$4. \quad \frac{d}{dx} J_n(x) = \frac{n}{x} J_n(x) - J_{n+1}(x)$$

$$5. \quad \frac{d}{dx} J_n(x) = \frac{1}{2} (J_{n-1}(x) - J_{n+1}(x))$$

$$6. \quad 2n J_n(x) = x (J_{n-1}(x) + J_{n+1}(x))$$

Problems on recurrence relation

1. Using the values of $J_{\frac{1}{2}}(x)$ and $J_{-\frac{1}{2}}(x)$

find $J_{\frac{3}{2}}(x)$ and $J_{-\frac{3}{2}}(x)$

Problems on recurrence relations

Solution: We have, $2n J_n(x) = x(J_{n-1}(x) + J_{n+1}(x))$

put $n = \frac{1}{2}$ we get,

$$\begin{aligned} J_{\frac{1}{2}}(x) &= x \left(J_{-\frac{1}{2}}(x) + J_{\frac{3}{2}}(x) \right) \\ \Rightarrow J_{\frac{3}{2}}(x) &= \frac{1}{x} J_{\frac{1}{2}}(x) - J_{-\frac{1}{2}}(x) \\ &= \frac{1}{x} \sqrt{\frac{2}{\pi x}} \sin x - \sqrt{\frac{2}{\pi x}} \cos x \end{aligned}$$

$$= \sqrt{\frac{2}{\pi x}} \left(\frac{\sin x}{x} - \cos x \right) \quad \text{Thus,}$$

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

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

$$J_{\frac{3}{2}}(x) = \sqrt{\frac{2}{\pi x}} \left(\frac{\sin x}{x} - \cos x \right)$$

Problems on recurrence relations

Put $n = -\frac{1}{2}$ in $2n J_n(x) = x(J_{n-1}(x) + J_{n+1}(x))$

Then we get,

$$\begin{aligned} -J_{-\frac{1}{2}}(x) &= x \left(J_{-\frac{3}{2}}(x) + J_{\frac{1}{2}}(x) \right) \\ \Rightarrow J_{-\frac{3}{2}}(x) &= -\frac{1}{x} J_{-\frac{1}{2}}(x) - J_{\frac{1}{2}}(x) \\ &= -\frac{1}{x} \sqrt{\frac{2}{\pi x}} \sin x - \sqrt{\frac{2}{\pi x}} \cos x \\ &= -\sqrt{\frac{2}{\pi x}} \left(\frac{\sin x}{x} + \cos x \right) \end{aligned}$$

Thus, $J_{-\frac{3}{2}}(x) = -\sqrt{\frac{2}{\pi x}} \left(\frac{\sin x}{x} + \cos x \right)$

Problems on recurrence relations

2. Express $J_5(x)$ in terms of $J_0(x)$ and $J_1(x)$.

Problems on recurrence relations

Solution: We have, $2n J_n(x) = x(J_{n-1}(x) + J_{n+1}(x))$

$$J_{n+1}(x) = \frac{2n}{x} J_n(x) - J_{n-1}(x) \quad \dots \rightarrow (1)$$

Put $n=1$ in (1), we get, $J_2(x) = \frac{2}{x} J_1(x) - J_0(x) \quad \dots \rightarrow (2)$

Put $n=2$ in (1), we get, $J_3(x) = \frac{4}{x} J_2(x) - J_1(x) \quad \dots \rightarrow (3)$

Put $n=3$ in (1), we get, $J_4(x) = \frac{6}{x} J_3(x) - J_2(x) \quad \dots \rightarrow (4)$

Put $n=4$ in (1), we get, $J_5(x) = \frac{8}{x} J_4(x) - J_3(x) \quad \dots \rightarrow (5)$

Problems on recurrence relations

Using equation (4) in (5), we get,

$$\begin{aligned} J_5(x) &= \frac{8}{x} \left(\frac{6}{x} J_3(x) - J_2(x) \right) - J_3(x) \\ &= \left(\frac{48}{x^2} - 1 \right) J_3(x) - \frac{8}{x} J_2(x) \end{aligned}$$

Using equation (3) , we get,

$$\begin{aligned} J_5(x) &= \left(\frac{48}{x^2} - 1 \right) \left(\frac{4}{x} J_2(x) - J_1(x) \right) - \frac{8}{x} J_2(x) \\ &= \left(\frac{192}{x^3} - \frac{12}{x} \right) J_2(x) - \left(\frac{48}{x^2} - 1 \right) J_1(x) \end{aligned}$$

Problems on recurrence relations

Using equation (2) , we get,

$$\begin{aligned} J_5(x) &= \left(\frac{192}{x^3} - \frac{12}{x} \right) \left(\frac{2}{x} J_1(x) - J_0(x) \right) - \left(\frac{48}{x^2} - 1 \right) J_1(x) \\ &= \left(\frac{192}{x^3} - \frac{12}{x} \right) \frac{2}{x} J_1(x) - \left(\frac{192}{x^3} - \frac{12}{x} \right) J_0(x) - \left(\frac{48}{x^2} - 1 \right) J_1(x) \\ &= \left(\frac{384}{x^4} - \frac{24}{x^2} \right) J_1(x) - \left(\frac{48}{x^2} - 1 \right) J_1(x) - \left(\frac{192}{x^3} - \frac{12}{x} \right) J_0(x) \\ &= \left(\frac{384}{x^4} - \frac{72}{x^2} + 1 \right) J_1(x) - \left(\frac{192}{x^3} - \frac{12}{x} \right) J_0(x) \end{aligned}$$

Problems on recurrence relation

3. Prove that, $J_1''(x) = -J_1(x) + \frac{1}{x} J_2(x)$

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Problems on recurrence relation

Solution: We know that, $J_n'(x) = J_{n-1}(x) - \frac{n}{x} J_n(x)$ ----- > (1)

$$\therefore J_1'(x) = J_0(x) - \frac{1}{x} J_1(x) \quad \text{-----} > (2)$$

Differentiating (2) with respect to x,

$$J_1''(x) = J_0'(x) - \frac{1}{x} J_1'(x) - J_1(x) \left(-\frac{1}{x^2} \right) \quad \text{-----} > (3)$$

$$= J_0'(x) - \frac{1}{x} J_1'(x) + \frac{1}{x^2} J_1(x)$$

Put $n = 0$ in (1) then,

$$J_0'(x) = J_{-1}(x) - 0$$

$$J_0'(x) = -J_1(x) \quad \text{-----} > (4) \quad \left(\because J_{-n}(x) = (-1)^n J_n(x) \right)$$

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Problems on recurrence relation

Substituting (4) and (2) in (3), we get,

$$J_1''(x) = -J_1(x) - \frac{1}{x} \left[J_0(x) - \frac{1}{x} J_1(x) \right] + \frac{1}{x^2} J_1(x) \quad \dots\dots\dots (5)$$

By recurrence relation (6), we have,

$$2n J_n(x) = x(J_{n-1}(x) + J_{n+1}(x))$$

$$\text{i.e., } J_{n+1}(x) = \frac{2n}{x} J_n(x) - J_{n-1}(x)$$

Put $n = 1$, then,

$$J_2(x) = \frac{2}{x} J_1(x) - J_0(x) \text{ or } J_0(x) = \frac{2}{x} J_1(x) - J_2(x) \quad \dots\dots\dots (6)$$

Problems on recurrence relation

Substituting (6) in (5), we get,

$$\begin{aligned} J_1''(x) &= -J_1(x) - \frac{1}{x} \left[\frac{2}{x} J_1(x) - J_2(x) - \frac{1}{x} J_1(x) \right] + \frac{1}{x^2} J_1(x) \\ &= -J_1(x) - \frac{2}{x^2} J_1(x) + \frac{1}{x} J_2(x) + \frac{1}{x^2} J_1(x) + \frac{1}{x^2} J_1(x) \\ &= -J_1(x) + \frac{1}{x} J_2(x) \end{aligned}$$

Problems on recurrence relation

4. Prove that, $\int J_3(x)dx = c - J_2(x) - \frac{2}{x} J_1(x)$

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Problems on recurrence relation

Solution: We know that, $\frac{d}{dx}(x^{-n} J_n(x)) = -x^{-n} J_{n+1}(x)$

$$\therefore \int x^{-n} J_{n+1}(x) dx = -x^{-n} J_n(x) \quad \dots \dots > (1)$$

$$\text{Now } \int J_3(x) dx = \int x^2 x^{-2} J_3(x) dx + c$$

$$= x^2 \int x^{-2} J_3(x) dx - \int 2x \left[\int x^{-2} J_3(x) dx \right] dx + c$$

$$= x^2 (-x^{-2} J_2(x)) - \int 2x \left[-x^{-2} J_2(x) \right] dx + c \quad (\text{using (1)})$$

$$= c - J_2(x) + \int \frac{2}{x} J_2(x) dx$$

$$= c - J_2(x) - \frac{2}{x} J_1(x)$$

Problems on recurrence relations

$$5. \text{ Prove that, } \int x J_0^2(x) dx = \frac{1}{2} x^2 (J_0^2(x) + J_1^2(x))$$

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Problems on recurrence relations

Solution:

$$\begin{aligned}\int x J_0^2(x) dx &= J_0^2(x) \frac{1}{2} x^2 - \int 2J_0(x) J_0'(x) \frac{1}{2} x^2 dx \\&= \frac{1}{2} x^2 J_0^2(x) - \int x^2 J_0(x) J_0'(x) dx \\&= \frac{1}{2} x^2 J_0^2(x) + \int x^2 J_0(x) J_1(x) dx \\&= \frac{1}{2} x^2 J_0^2(x) + \int x J_0(x) x J_1(x) dx \\&= \frac{1}{2} x^2 J_0^2(x) + \int \frac{d}{dx}(x J_1(x)) x J_1(x) dx\end{aligned}$$



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THANK YOU

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