

Diffusion and Matern functions

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1 Goal

The aim is to find a practical way to compute the Matern function:

$$c_\nu(\tilde{r}) = \alpha_\nu \tilde{r}^\nu K_\nu(\tilde{r}) \quad (1)$$

where K_ν is the modified Bessel function of second kind and the factor α_ν ensures that c_ν is normalized ($c_\nu(0) = 1$).

2 Explicit formula

For the particular case where $\nu - 1/2 \in \mathbb{Z}$, there is a special formula for the modified Bessel function of second kind (<http://functions.wolfram.com/Bessel-TypeFunctions/BesselK/introductions/Bessels/05/>):

$$K_\nu(\tilde{r}) = \sqrt{\pi} e^{-\tilde{r}} \sum_{j=0}^{\lfloor |\nu| - 1/2 \rfloor} \frac{(|\nu| - 1/2 + j)!}{j! (|\nu| - 1/2 - j)!} (2\tilde{r})^{-j-1/2} \quad (2)$$

Thus for $\nu > 0$:

$$c_\nu(\tilde{r}) = \alpha_\nu \tilde{r}^\nu K_\nu(\tilde{r}) \quad (3)$$

$$= \alpha_\nu \frac{\sqrt{\pi}}{2^\nu} e^{-\tilde{r}} \sum_{j=0}^{\nu-1/2} \frac{(\nu - 1/2 + j)!}{j! (\nu - 1/2 - j)!} (2\tilde{r})^{\nu-1/2-j} \quad (4)$$

$$(5)$$

3 Practical computation

For the implicit diffusion, $\nu = M - d/2$ where $M \in \mathbb{N}$ is the number of implicit steps, and d the dimension. So only the cases $d = 1$ and $d = 3$ are valid here:

$$c_\nu(\tilde{r}) = \alpha_\nu \frac{\sqrt{\pi}}{2^{M-d/2}} e^{-\tilde{r}} \sum_{j=0}^{M-(d+1)/2} \beta_{j, M-(d+1)/2} (2\tilde{r})^{M-(d+1)/2-j} \quad (6)$$

where

$$\beta_{j,M} = \frac{(M+j)!}{j! (M-j)!} \quad (7)$$

can be computed recursively:

$$\beta_{0,M} = 1 \quad (8)$$

and

$$\beta_{j+1,M} = \frac{(M+j+1)!}{(j+1)! (M-(j+1))!} \quad (9)$$

$$= \frac{(M+j+1)(M-j)}{j+1} \beta_{j,M} \quad (10)$$

Thus, the normalization becomes:

$$c_\nu(0) = \alpha_\nu \frac{\sqrt{\pi}}{2^{M-d/2}} \beta_{M-(d+1)/2, M-(d+1)/2} = 1 \quad (11)$$

leading to

$$\alpha_\nu = \frac{2^{M-d/2}}{\sqrt{\pi}} \frac{1}{\beta_{M-(d+1)/2, M-(d+1)/2}} \quad (12)$$

And finally:

$$c_\nu(\tilde{r}) = \frac{1}{\beta_{M-(d+1)/2, M-(d+1)/2}} e^{-\tilde{r}} \sum_{j=0}^{M-(d+1)/2} \beta_{j, M-(d+1)/2} (2\tilde{r})^{M-(d+1)/2-j} \quad (13)$$

The case $d = 2$ would require another method.

References

Weaver AT, Mirouze I. 2013. On the diffusion equation and its application to isotropic and anisotropic correlation modelling in variational assimilation. *Quarterly Journal of the Royal Meteorological Society* **139**: 242–260.