

20. Mathieu Functions

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Even Solutions

$$a_r, ce_r(0, q), ce_r\left(\frac{\pi}{2}, q\right), ce'_r\left(\frac{\pi}{2}, q\right), (4q)^{\frac{r}{2}} g_{e,r}(q), (4q)^r f_{e,r}(q)$$

Odd Solutions

$$b_r, se'_r(0, q), se_r\left(\frac{\pi}{2}, q\right), se'_r\left(\frac{\pi}{2}, q\right), (4q)^{\frac{r}{2}} g_{o,r}(q), (4q)^r f_{o,r}(q)$$

$$q=0(5)25, \quad 8D \text{ or } S$$

$$a_r + 2q - (4r+2)\sqrt{q}, \quad b_r + 2q - (4r-2)\sqrt{q}$$

$$q^{-\frac{1}{2}} = .16(-.04)0, \quad 8D$$

$$r=0, 1, 2, 5, 10, 15$$

Table 20.2. Coefficients A_m and B_m	750
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$$q=5, 25; r=0, 1, 2, 5, 10, 15, \quad 9D$$

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20. Mathieu Functions

Mathematical Properties

20.1. Mathieu's Equation

Canonical Form of the Differential Equation

$$20.1.1 \quad \frac{d^2 y}{dv^2} + (a - 2q \cos 2v)y = 0$$

Mathieu's Modified Differential Equation

$$20.1.2 \quad \frac{d^2 f}{du^2} - (a - 2q \cosh 2u)f = 0 \quad (v = iu, y = f)$$

Relation Between Mathieu's Equation and the Wave Equation for the Elliptic Cylinder

The wave equation in Cartesian coordinates is

$$20.1.3 \quad \frac{\partial^2 W}{\partial x^2} + \frac{\partial^2 W}{\partial y^2} + \frac{\partial^2 W}{\partial z^2} + k^2 W = 0$$

A solution W is obtainable by separation of variables in elliptical coordinates. Thus, let

$$x = \rho \cosh u \cos v; \quad y = \rho \sinh u \sin v; \quad z = z;$$

ρ a positive constant; 20.1.3 becomes

20.1.4

$$* \frac{\partial^2 W}{\partial z^2} + \frac{2}{\rho^2 (\cosh 2u - \cos 2v)} \left(\frac{\partial^2 W}{\partial u^2} + \frac{\partial^2 W}{\partial v^2} \right) + k^2 W = 0$$

Assuming a solution of the form

$$W = \varphi(z)f(u)g(v)$$

and substituting the above into 20.1.4 one obtains, after dividing through by W ,

$$\frac{1}{\varphi} \frac{d^2 \varphi}{dz^2} + G = 0$$

where

$$* G = \frac{2}{\rho^2 (\cosh 2u - \cos 2v)} \left\{ \frac{d^2 f}{du^2} \frac{1}{f} + \frac{d^2 g}{dv^2} \frac{1}{g} \right\} + k^2$$

Since z, u, v are independent variables, it follows that

$$20.1.5 \quad \frac{d^2 \varphi}{dz^2} + c\varphi = 0$$

where c is a constant.

Again, from the fact that $G = c$ and that u, v are independent variables, one sets

20.1.6

$$* a = \frac{d^2 f}{du^2} \frac{1}{f} + \frac{(k^2 - c)}{2} \rho^2 \cosh 2u$$

$$a = -\frac{d^2 g}{dv^2} \frac{1}{g} + \frac{(k^2 - c)}{2} \rho^2 \cos 2v \quad *$$

where a is a constant. The above are equivalent to 20.1.1 and 20.1.2. The constants c and a are often referred to as *separation constants*, due to the role they play in 20.1.5 and 20.1.6.

For some physically important solutions, the function g must be periodic, of period π or 2π . It can be shown that there exists a countably infinite set of *characteristic values* $a_r(q)$ which yield even periodic solutions of 20.1.1; there is another countably infinite sequence of *characteristic values* $b_r(q)$ which yield odd periodic solutions of 20.1.1.

It is known that there exist periodic solutions of period $k\pi$, where k is any positive integer. In what follows, however, the term *characteristic value* will be reserved for a value associated with solutions of period π or 2π only. These characteristic values are of basic importance to the general theory of the differential equation for arbitrary parameters a and q .

An Algebraic Form of Mathieu's Equation

20.1.7

$$(1-t^2) \frac{d^2 y}{dt^2} - t \frac{dy}{dt} + (a + 2q - 4qt^2)y = 0 \quad (\cos v = t)$$

Relation to Spheroidal Wave Equation

$$20.1.8 \quad (1-t^2) \frac{d^2 y}{dt^2} - 2(b+1)t \frac{dy}{dt} + (c - 4qt^2)y = 0 \quad *$$

Thus, Mathieu's equation is a special case of 20.1.8, with $b = -\frac{1}{2}$, $c = a + 2q$.

20.2. Determination of Characteristic Values

A solution of 20.1.1 with v replaced by z , having period π or 2π is of the form

$$20.2.1 \quad y = \sum_{m=0}^{\infty} (A_m \cos mz + B_m \sin mz)$$

where B_0 can be taken as zero. If the above is substituted into 20.1.1 one obtains

20.2.2

$$\begin{aligned} & \sum_{m=-2}^{\infty} [(a - m^2)A_m - q(A_{m-2} + A_{m+2})] \cos mz \\ & + \sum_{m=-1}^{\infty} [(a - m^2)B_m - q(B_{m-2} + B_{m+2})] \sin mz = 0 \\ & A_{-m}, B_{-m} = 0 \quad m > 0 \end{aligned}$$

Equation 20.2.2 can be reduced to one of four simpler types, given in 20.2.3 and 20.2.4 below

$$20.2.3 \quad y_0 = \sum_{m=0}^{\infty} A_{2m+p} \cos (2m+p)z, \quad p=0 \text{ or } 1$$

$$20.2.4 \quad y_1 = \sum_{m=0}^{\infty} B_{2m+p} \sin (2m+p)z, \quad p=0 \text{ or } 1$$

If $p=0$, the solution is of period π ; if $p=1$, the solution is of period 2π .

Recurrence Relations Among the Coefficients

Even solutions of period π :

$$20.2.5 \quad aA_0 - qA_2 = 0$$

$$20.2.6 \quad (a-4)A_2 - q(2A_0 + A_4) = 0$$

$$20.2.7 \quad (a-m^2)A_m - q(A_{m-2} + A_{m+2}) = 0 \quad (m \geq 3)$$

Even solutions of period 2π :

$$20.2.8 \quad (a-1)A_1 - q(A_1 + A_3) = 0,$$

along with 20.2.7 for $m \geq 3$.

Odd solutions of period π :

$$20.2.9 \quad (a-4)B_2 - qB_4 = 0$$

$$* 20.2.10 \quad (a-m^2)B_m - q(B_{m-2} + B_{m+2}) = 0 \quad (m \geq 3)$$

Odd solutions of period 2π :

$$20.2.11 \quad (a-1)B_1 + q(B_1 - B_3) = 0,$$

along with 20.2.10 for $m \geq 3$.

Let

$$20.2.12 \quad Ge_m = A_m/A_{m-2}, \quad Go_m = B_m/B_{m-2};$$

$G_m = Ge_m$ or Go_m when the same operations apply to both, and no ambiguity is likely to arise. Further let

$$20.2.13 \quad V_m = (a-m^2)/q.$$

Equations 20.2.5–20.2.7 are equivalent to

$$20.2.14 \quad Ge_2 = V_0; \quad Ge_4 = V_2 - \frac{2}{Ge_2}$$

$$20.2.15 \quad G_m = 1/(V_m - G_{m+2}) \quad (m \geq 3),$$

for even solutions of period π .

Similarly

$$20.2.16 \quad V_1 - 1 = Ge_3; \text{ for even solutions of period } 2\pi, \text{ along with } 20.2.15$$

$$20.2.17 \quad V_1 + 1 = Go_3, \text{ for odd solutions of period } 2\pi, \text{ along with } 20.2.15$$

$$20.2.18 \quad V_2 = Go_4, \text{ for odd solutions of period } \pi, \text{ along with } 20.2.15$$

These three-term recurrence relations among the coefficients indicate that every G_m can be developed into two types of continued fractions. Thus 20.2.15 is equivalent to

$$20.2.19$$

$$G_m = \frac{1}{V_m - G_{m+2}} = \frac{1}{V_m - \frac{1}{V_{m+2} - \frac{1}{V_{m+4} - \dots}}} \quad (m \geq 3)$$

$$20.2.20$$

$$G_{m+2} = V_m - 1/G_m \\ = V_m - \frac{1}{V_{m-2} - \frac{1}{V_{m-4} - \dots \frac{\varphi_0}{V_{0+d} + \varphi_1}}} \quad (m \geq 3)$$

where

$$\varphi_1 = d = 0; \quad \varphi_0 = 2, \text{ if } G_{m+2} = A_{2s}/A_{2s-2}$$

$$\varphi_1 = d = \varphi_0 = 0, \text{ if } G_{m+2} = B_{2s}/B_{2s-2}$$

$$\varphi_1 = -1; \quad \varphi_0 = d = 1, \text{ if } G_{m+2} = A_{2s+1}/A_{2s-1}$$

$$\varphi_1 = d = \varphi_0 = 1, \text{ if } G_{m+2} = B_{2s+1}/B_{2s-1}$$

The four choices of the parameters φ_1, φ_0, d correspond to the four types of solutions 20.2.3–20.2.4. Hereafter, it will be convenient to separate the characteristic values a into two major subsets:

$a = a_r$, associated with even periodic solutions

$a = b_r$, associated with odd periodic solutions

If 20.2.19 is suitably combined with 20.2.13–20.2.18 there result four types of continued fractions, the roots of which yield the required characteristic values

$$20.2.21 \quad V_0 - \frac{2}{V_2 - \frac{1}{V_4 - \frac{1}{V_6 - \dots}}} = 0 \quad \text{Roots: } a_{2r}$$

$$20.2.22$$

$$V_1 - 1 - \frac{1}{V_3 - \frac{1}{V_5 - \frac{1}{V_7 - \dots}}} = 0 \quad \text{Roots: } a_{2r+1}$$

$$20.2.23 \quad V_2 - \frac{1}{V_4 - \frac{1}{V_6 - \frac{1}{V_8 - \dots}}} = 0 \quad \text{Roots: } b_{2r}$$

$$20.2.24$$

$$V_1 + 1 - \frac{1}{V_3 - \frac{1}{V_5 - \frac{1}{V_7 - \dots}}} = 0 \quad \text{Roots: } b_{2r+1}$$

If a is a root of 20.2.21–20.2.24, then the corresponding solution exists and is an entire function of z , for general complex values of q .

If q is real, then the Sturmian theory of second order linear differential equations yields the

following:

- (a) For a fixed real q , characteristic values a_r and b_r are real and distinct, if $q \neq 0$; $a_0 < b_1 < a_1 < b_2 < a_2 < \dots$, $q > 0$ and $a_r(q)$, $b_r(q)$ approach r^2 as q approaches zero.
- (b) A solution of 20.1.1 associated with a_r or b_r has r zeros in the interval $0 \leq z < \pi$, (q real).
- (c) The form of 20.2.21 and 20.2.23 shows that if a_{2r} is a root of 20.2.21 and q is different from zero, then a_{2r} cannot be a root of 20.2.23; similarly, no root of 20.2.22 can be a root of 20.2.24 if $q \neq 0$. It may be shown from other considerations that for a given point (a , q) there can be at most one periodic solution of period π or 2π if $q \neq 0$. This no longer holds for solutions of period $s\pi$, $s \geq 3$; for these all solutions are periodic, if one is.

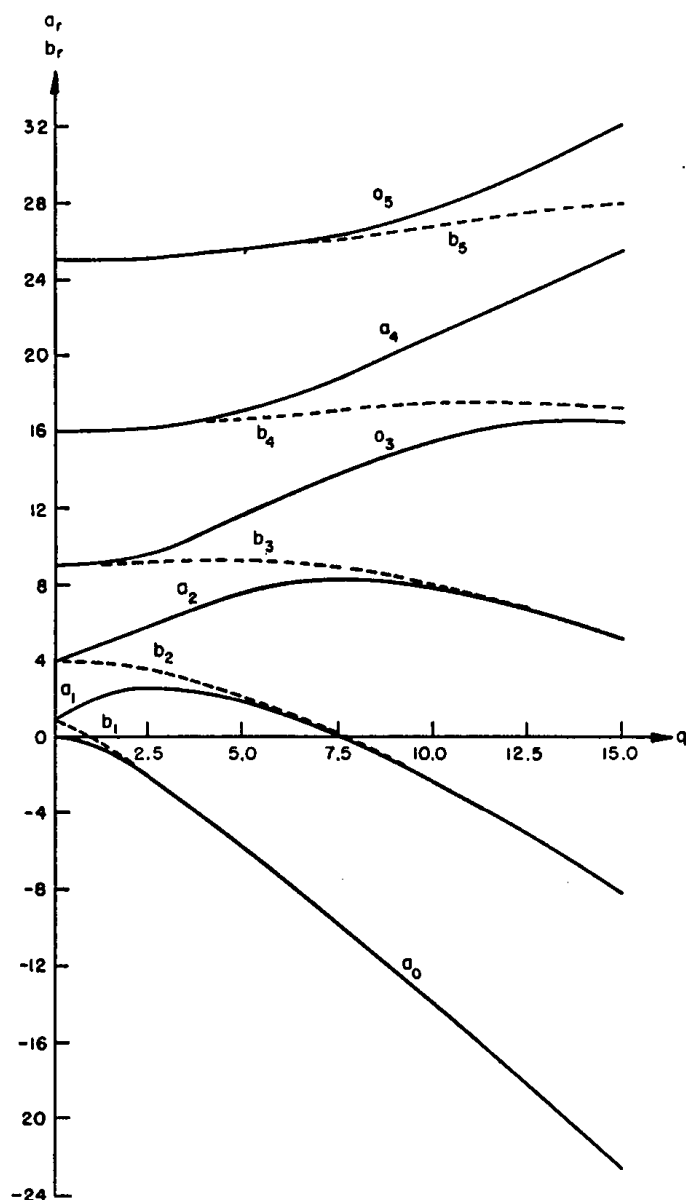


FIGURE 20.1. Characteristic Values a_r , b_r $r=0,1(1)5$

Power Series for Characteristic Values

20.2.25

$$a_0(q) = -\frac{q^2}{2} + \frac{7q^4}{128} - \frac{29q^6}{2304} + \frac{68687q^8}{18874368} + \dots$$

$$\begin{aligned} a_1(-q) &= 1 - q - \frac{q^2}{8} + \frac{q^3}{64} - \frac{q^4}{1536} - \frac{11q^5}{36864} + \frac{49q^6}{589824} \\ b_1(q) &= -\frac{55q^7}{9437184} - \frac{83q^8}{35389440} + \dots \end{aligned}$$

$$\begin{aligned} b_2(q) &= 4 - \frac{q^2}{12} + \frac{5q^4}{13824} - \frac{289q^6}{79626240} \\ &+ \frac{21391q^8}{458647142400} + \dots \end{aligned}$$

$$\begin{aligned} a_2(q) &= 4 + \frac{5q^2}{12} - \frac{763q^4}{13824} + \frac{1002401q^6}{79626240} \\ &- \frac{1669068401q^8}{458647142400} + \dots \end{aligned}$$

$$\begin{aligned} a_3(-q) &= 9 + \frac{q^2}{16} - \frac{q^3}{64} + \frac{13q^4}{20480} + \frac{5q^5}{16384} \\ b_3(q) &= -\frac{1961q^6}{23592960} + \frac{609q^7}{104857600} + \dots \end{aligned}$$

$$b_4(q) = 16 + \frac{q^2}{30} - \frac{317q^4}{864000} + \frac{10049q^6}{2721600000} + \dots$$

$$a_4(q) = 16 + \frac{q^2}{30} + \frac{433q^4}{864000} - \frac{5701q^6}{2721600000} + \dots$$

$$\begin{aligned} a_5(-q) &= 25 + \frac{q^2}{48} + \frac{11q^4}{774144} - \frac{q^5}{147456} \\ b_5(q) &= + \frac{37q^6}{891813888} + \dots \end{aligned}$$

$$b_6(q) = 36 + \frac{q^2}{70} + \frac{187q^4}{43904000} - \frac{5861633q^6}{92935987200000} + \dots$$

$$a_6(q) = 36 + \frac{q^2}{70} + \frac{187q^4}{43904000} + \frac{6743617q^6}{92935987200000} + \dots$$

For $r \geq 7$, and $|q|$ not too large, a_r is approximately equal to b_r , and the following approximation may be used

20.2.26

$$\begin{aligned} \left. \begin{matrix} a_r \\ b_r \end{matrix} \right\} &= r^2 + \frac{q^2}{2(r^2-1)} + \frac{(5r^2+7)q^4}{32(r^2-1)^3(r^2-4)} \\ &+ \frac{(9r^4+58r^2+29)q^6}{64(r^2-1)^5(r^2-4)(r^2-9)} + \dots \end{aligned}$$

The above expansion is not limited to integral values of r , and it is a very good approximation for r of the form $n + \frac{1}{2}$ where n is an integer. In case of integral values of $r = n$, the series holds only up to terms not involving $r^2 - n^2$ in the denominator. Subsequent terms must be derived specially (as shown by Mathieu). Mulholland and Goldstein [20.38] have computed characteristic values for purely imaginary q and found that a_0 and a_2 have a common real value for $|q|$ in the neighborhood of 1.468; Bouwkamp [20.5] has computed this number as $q_0 = \pm i 1.46876852$ to 8 decimals. For values of $-iq > -iq_0$, a_0 and a_2 are conjugate complex numbers. From equation 20.2.25 it follows that the radius of convergence for the series defining a_0 is no greater than $|q_0|$. It is shown in [20.36], section 2.25 that the radius of convergence for $a_{2n}(q)$, $n \geq 2$ is greater than 3. Furthermore

$$a_r - b_r = O(q^r / r^{r-1}), \quad r \rightarrow \infty.$$

Power Series in q for the Periodic Functions (for sufficiently small $|q|$)

20.2.27

$$ce_0(z, q) = 2^{-\frac{1}{2}} \left[1 - \frac{q}{2} \cos 2z + q^2 \left(\frac{\cos 4z}{32} - \frac{1}{16} \right) - q^3 \left(\frac{\cos 6z}{1152} - \frac{11 \cos 2z}{128} \right) + \dots \right]$$

$$ce_1(z, q) = \cos z - \frac{q}{8} \cos 3z + q^2 \left[\frac{\cos 5z}{192} - \frac{\cos 3z}{64} - \frac{\cos z}{128} \right] - q^3 \left[\frac{\cos 7z}{9216} - \frac{\cos 5z}{1152} - \frac{\cos 3z}{3072} + \frac{\cos z}{512} \right] + \dots$$

$$se_1(z, q) = \sin z - \frac{q}{8} \sin 3z + q^2 \left[\frac{\sin 5z}{192} + \frac{\sin 3z}{64} - \frac{\sin z}{128} \right] - q^3 \left[\frac{\sin 7z}{9216} + \frac{\sin 5z}{1152} - \frac{\sin 3z}{3072} - \frac{\sin z}{512} \right] + \dots$$

$$ce_2(z, q) = \cos 2z - q \left(\frac{\cos 4z}{12} - \frac{1}{4} \right) + q^2 \left(\frac{\cos 6z}{384} - \frac{19 \cos 2z}{288} \right) + \dots$$

$$se_2(z, q) = \sin 2z - q \frac{\sin 4z}{12} + q^2 \left(\frac{\sin 6z}{384} - \frac{\sin 2z}{288} \right) + \dots$$

20.2.28

$$ce_r(z, q) = \cos(rz - p(\pi/2)) - q \left\{ \frac{\cos[(r+2)z - p(\pi/2)]}{4(r+1)} - \frac{\cos[(r-2)z - p(\pi/2)]}{4(r-1)} \right\} + q^2 \left\{ \frac{\cos[(r+4)z - p(\pi/2)]}{32(r+1)(r+2)} + \frac{\cos[(r-4)z - p(\pi/2)]}{32(r-1)(r-2)} - \frac{\cos[rz - p(\pi/2)]}{32} \left[\frac{2(r^2+1)}{(r^2-1)^2} \right] \right\} + \dots$$

with $p=0$ for $ce_r(z, q)$, $p=1$ for $se_r(z, q)$, $r \geq 3$.

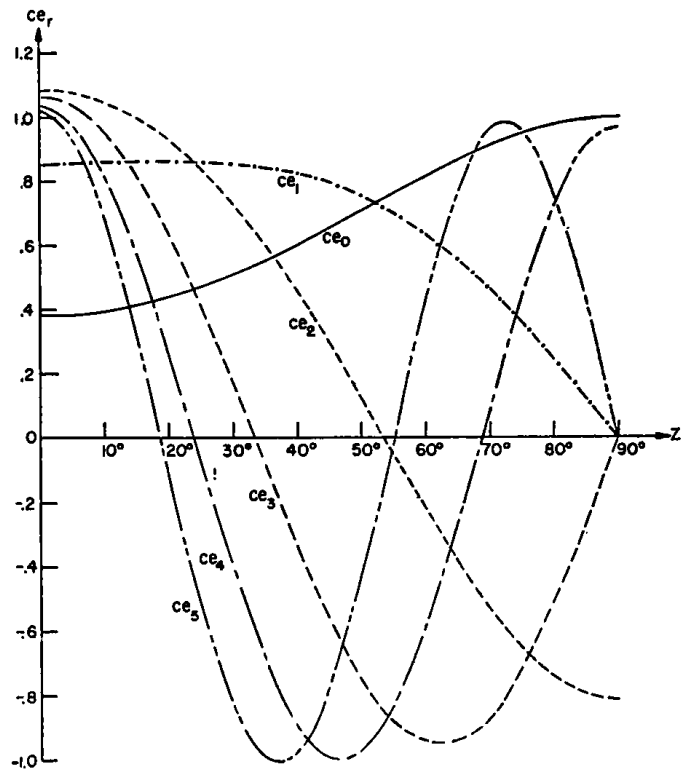


FIGURE 20.2. Even Periodic Mathieu Functions, Orders 0-
 $q=1$.

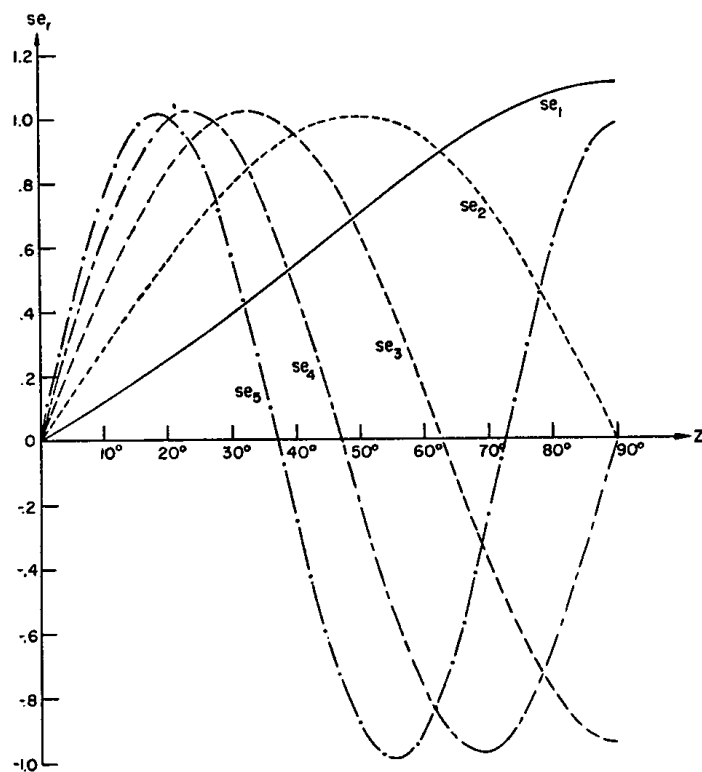


FIGURE 20.3. Odd Periodic Mathieu Functions, Orders 1-5
 $q=1$.

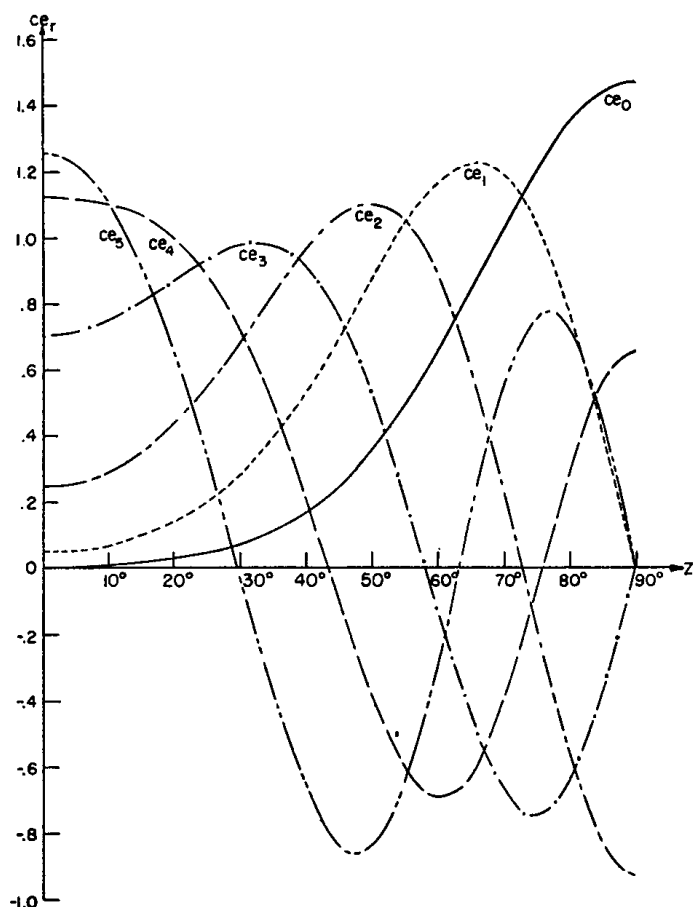


FIGURE 20.4. Even Periodic Mathieu Functions, Orders 0-5
 $q=10$.

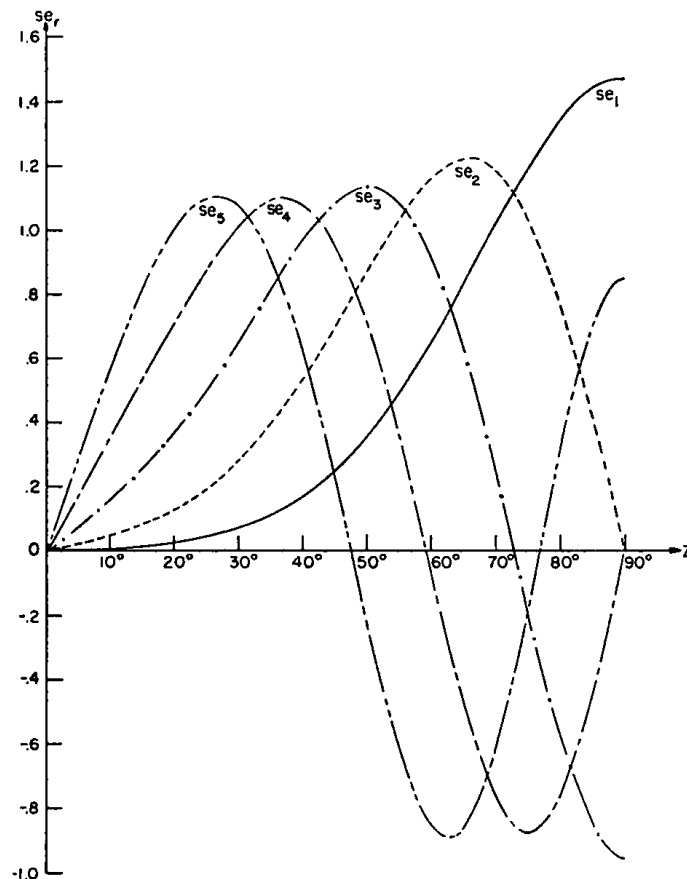


FIGURE 20.5. Odd Periodic Mathieu Functions, Orders 1-5
 $q=10$.

For coefficients associated with above functions

20.2.29

$$A_0^0(0) = 2^{-1/2}; A_r^r(0) = B_r^r(0) = 1, r > 0$$

$$A_{2s}^0 = [(-1)^s q^s / s! s! 2^{2s-1}] A_0^0 + \dots, s > 0$$

$$\begin{aligned} A_{r+2s}^r &= [(-1)^s r! q^s / 4^s (r+s)! s!] C_r^r + \dots \\ B_{r+2s}^r &= [(-1)^s r! q^s / 4^s (r+s)! s!] C_r^r + \dots \end{aligned}$$

$$rs > 0, C_r^r = A_r^r \text{ or } B_r^r$$

$$A_{r-2s}^r \text{ or } B_{r-2s}^r = \frac{(r-s-1)! q^s}{s! (r-1)! 4^s} C_r^r + \dots$$

Asymptotic Expansion for Characteristic Values, $q \gg 1$

Let $w = 2r + 1$, $q = w^4 \varphi$, φ real. Then

20.2.30

$$a_r \sim b_{r+1} \sim -2q + 2w\sqrt{q} - \frac{w^2 + 1}{8} - \frac{\left(w + \frac{3}{w}\right)}{2^7 \sqrt{\varphi}}$$

$$-\frac{d_1}{2^{12} \varphi} - \frac{d_2}{2^{17} \varphi^{3/2}} - \frac{d_3}{2^{20} \varphi^2} - \frac{d_4}{2^{25} \varphi^{5/2}} - \dots$$

where

$$d_1 = 5 + \frac{34}{w^2} + \frac{9}{w^4}$$

$$d_2 = \frac{33}{w} + \frac{410}{w^3} + \frac{405}{w^5}$$

$$d_3 = \frac{63}{w^2} + \frac{1260}{w^4} + \frac{2943}{w^6} + \frac{486}{w^8}$$

$$d_4 = \frac{527}{w^3} + \frac{15617}{w^5} + \frac{69001}{w^7} + \frac{41607}{w^9}$$

$$20.2.31 \quad b_{r+1} - a_r \sim 2^{4r+5} \sqrt{2/\pi} q^{1/2} e^{-4\sqrt{q}}/r!, \quad q \rightarrow \infty$$

(given in [20.36] without proof.)

20.3. Floquet's Theorem and Its Consequences

Since the coefficients of Mathieu's equation

$$20.3.1 \quad y'' + (a - 2q \cos 2z)y = 0$$

are periodic functions of z , it follows from the known theory relating to such equations that there exists a solution of the form

$$20.3.2 \quad F_\nu(z) = e^{i\nu z} P(z),$$

where ν depends on a and q , and $P(z)$ is a periodic function, of the same period as that of the coefficients in 20.3.1, namely π . (Floquet's theorem; see [20.16] or [20.22] for its more general form.) The constant ν is called the *characteristic exponent*. Similarly

$$20.3.3 \quad F_\nu(-z) = e^{-i\nu z} P(-z)$$

satisfies 20.3.1 whenever 20.3.2 does. Both $F_\nu(z)$ and $F_\nu(-z)$ have the property

20.3.4

$$y(z + k\pi) = C^k y(z), \quad y = F_\nu(z) \text{ or } F_\nu(-z), \\ C = e^{i\nu\pi} \text{ for } F_\nu(z), \quad C = e^{-i\nu\pi} \text{ for } F_\nu(-z)$$

Solutions having the property 20.3.4 will hereafter be termed *Floquet solutions*. Whenever $F_\nu(z)$ and $F_\nu(-z)$ are linearly independent, the general solution of 20.3.1 can be put into the form

$$20.3.5 \quad y = AF_\nu(z) + BF_\nu(-z)$$

If $AB \neq 0$, the above solution will not be a *Floquet solution*. It will be seen later, from the method for determining ν when a and q are given, that there is some ambiguity in the definition of ν ; namely, ν can be replaced by $\nu + 2k$, where k is an arbitrary integer. This is as it should be, since the addition of the factor $\exp(2ikz)$ in 20.3.2 still leaves a periodic function of period π for the coefficient of $\exp i\nu z$.

It turns out that when a belongs to the set of characteristic values a_r and b_r of 20.2, then ν is zero or an integer. It is convenient to associate $\nu = r$ with $a_r(q)$, and $\nu = -r$ with $b_r(q)$; see [20.36]. In the special case when ν is an integer, $F_\nu(z)$ is

proportional to $F_\nu(-z)$; the second, independent solution of 20.3.1 then has the form

$$20.3.6 \quad y_2 = z ce_r(z, q) + \sum_{k=0}^{\infty} d_{2k+p} \sin(2k+p)z, \\ \text{associated with } ce_r(z, q)$$

$$20.3.7 \quad y_2 = z se_r(z, q) + \sum_{k=0}^{\infty} f_{2k+p} \cos(2k+p)z, \\ \text{associated with } se_r(z, q)$$

The coefficients d_{2k+p} and f_{2k+p} depend on the corresponding coefficients A_m and B_m , respectively, of 20.2, as well as on a and q . See [20.30], section (7.50)–(7.51) and [20.58], section V, for details.

If ν is not an integer, then the Floquet solutions $F_\nu(z)$ and $F_\nu(-z)$ are linearly independent. It is clear that 20.3.2 can be written in the form

$$20.3.8 \quad F_\nu(z) = \sum_{k=-\infty}^{\infty} c_{2k} e^{i(\nu+2k)z}.$$

From 20.3.8 it follows that if ν is a proper fraction m_1/m_2 , then every solution of 20.3.1 is periodic, and of period at most $2\pi m_2$. This agrees with results already noted in 20.2; i.e., both independent solutions are periodic, if one is, provided the period is different from π and 2π .

Method of Generating the Characteristic Exponent

Define two linearly independent solutions of 20.3.1, for fixed a, q by

$$20.3.9 \quad y_1(0) = 1; y_1'(0) = 0, \\ y_2(0) = 0; y_2'(0) = 1.$$

Then it can be shown that

$$20.3.10 \quad \cos \pi\nu - y_1(\pi) = 0$$

$$20.3.11 \quad \cos \pi\nu - 1 - 2y_1'\left(\frac{\pi}{2}\right)y_2\left(\frac{\pi}{2}\right) = 0$$

Thus ν may be obtained from a knowledge of $y_1(\pi)$ or from a knowledge of both $y_1'\left(\frac{\pi}{2}\right)$ and $y_2\left(\frac{\pi}{2}\right)$. For numerical purposes 20.3.11 may be more desirable because of the shorter range of integration, and hence the lesser accumulation of round-off errors. Either ν , $-\nu$, or $\pm\nu + 2k$ (k an arbitrary integer) can be taken as the solution of 20.3.11. Once ν has been fixed, the coefficients of 20.3.8 can be determined, except for an arbitrary multiplier which is independent of z .

The characteristic exponent can also be computed from a continued fraction, in a manner analogous to developments in 20.2, if a sufficiently close first approximation to ν is available. For

systematic tabulation, this method is considerably faster than the method of numerical integration. Thus, when 20.3.8 is substituted into 20.3.1, there result the following recurrence relations:

$$20.3.12 \quad V_{2n}c_{2n} = c_{2n-2} + c_{2n+2}$$

where

$$20.3.13 \quad V_{2n} = [a - (2n + \nu)^2]/q, \quad -\infty < n < \infty.$$

When ν is complex, the coefficients V_{2n} may also be complex. As in 20.2, it is possible to generate the ratios

$$G_m = c_m/c_{m-2} \text{ and } H_{-m} = c_{-m-2}/c_{-m}$$

from the continued fractions

20.3.14

$$G_m = \frac{1}{V_{m-2}} \frac{1}{V_{m+2} - \dots}, \quad m \geq 0$$

$$H_{-m} = \frac{1}{V_{-m-2}} \frac{1}{V_{-m-4} - \dots}, \quad m \geq 0.$$

From the form of 20.3.13 and the known properties of continued fractions it is assured that for sufficiently large values of $|m|$ both $|G_m|$ and $|H_{-m}|$ converge. Once values of G_m and H_{-m} are available for some sufficiently large value of m , then the finite number of ratios $G_{m-2}, G_{m-4}, \dots, G_0$ can be computed in turn, if they exist. Similarly for H_{-m+2}, \dots, H_0 . It is easy to show that ν is the correct characteristic exponent, appropriate for the point (a, q) , if and only if $H_0 G_0 = 1$. An iteration technique can be used to improve the value of ν , by the method suggested in [20.3]. One coefficient c_j can be assigned arbitrarily; the rest are then completely determined. After all the c_j become available, a multiplier (depending on q but not on z) can be found to satisfy a prescribed normalization.

It is well known that continued fractions can be converted to determinantal form. Equation 20.3.14 can in fact be written as a determinant with an infinite number of rows—a special case of Hill's determinant. See [20.19], [20.36], [20.15], or [20.30] for details. Although the determinant has actually been used in computations where high-speed computers were available, the direct use of the continued fraction seems much less laborious.

Special Cases (a, q Real)

Corresponding to $q=0$, $y_1 = \cos \sqrt{a}z$, $y_2 = \sin \sqrt{a}z$; the Floquet solutions are $\exp(iaz)$ and $\exp(-iaz)$. As a, q vary continuously in the q - a plane, ν describes curves; ν is real when (q, a) , $q \geq 0$ lies in the region between $a_r(q)$ and $b_{r+1}(q)$ and

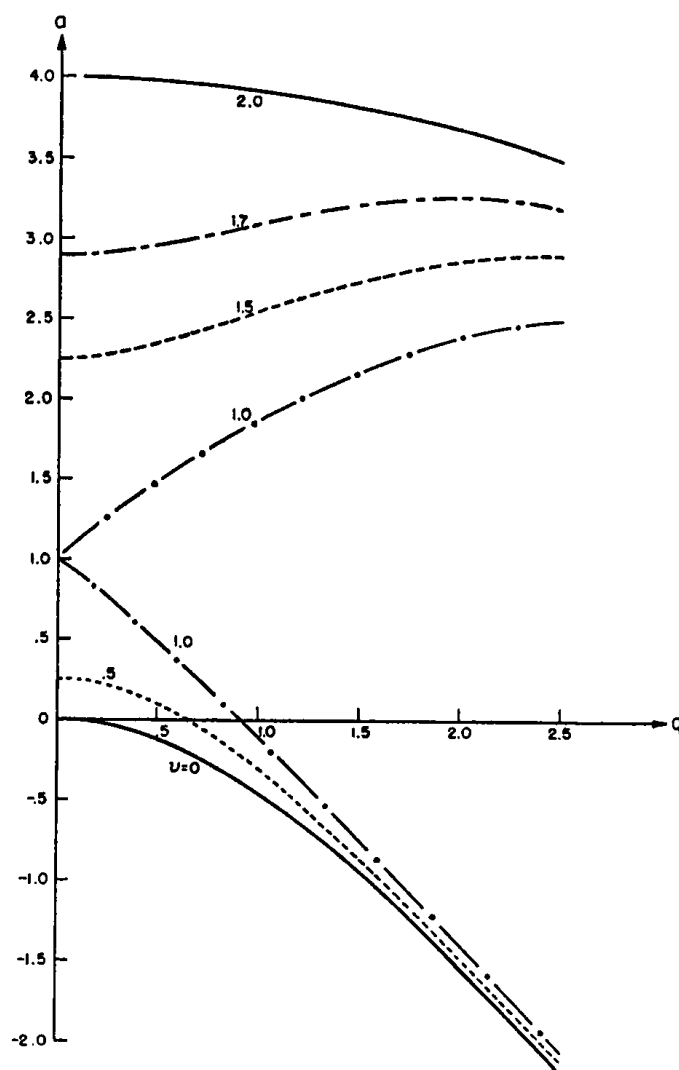


FIGURE 20.6. Characteristic Exponent-First Two Stable Regions $y=e^{\nu z}P(x)$ where $P(x)$ is a periodic function of period π .

Definition of ν ;

In first stable region, $0 \leq \nu \leq 1$,

In second stable region, $1 \leq \nu \leq 2$.

(Constructed from tabular values supplied by T. Tamir, Brooklyn Polytechnic Institute)

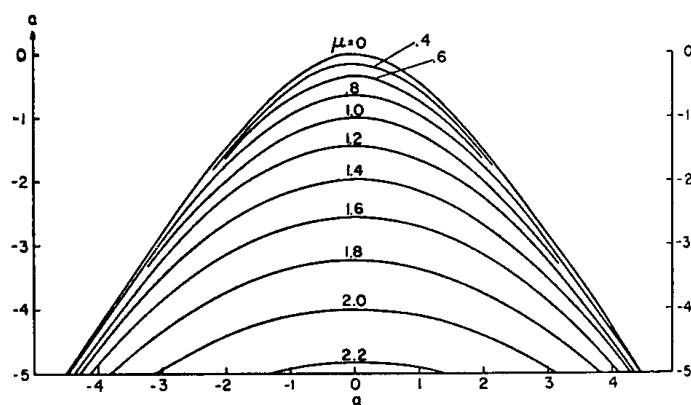


FIGURE 20.7. Characteristic Exponent in First Unstable Region. Differential equation: $y'' + (a - 2q \cos 2x)y = 0$. The Floquet solution $y=e^{\nu z}P(x)$, where $P(x)$ is a periodic function of period π . In the first unstable region, $\nu=i\mu$; μ is given for $a \geq -5$. (Constructed at NBS.)

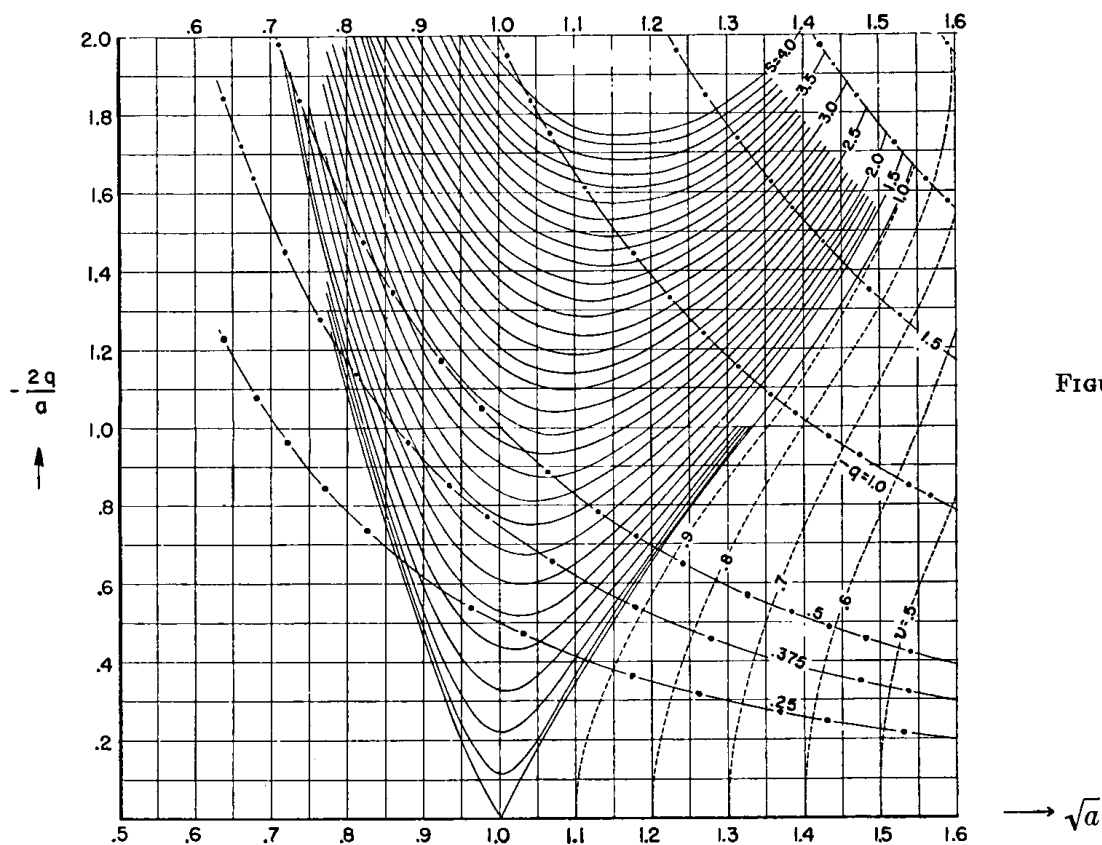


FIGURE 20.8

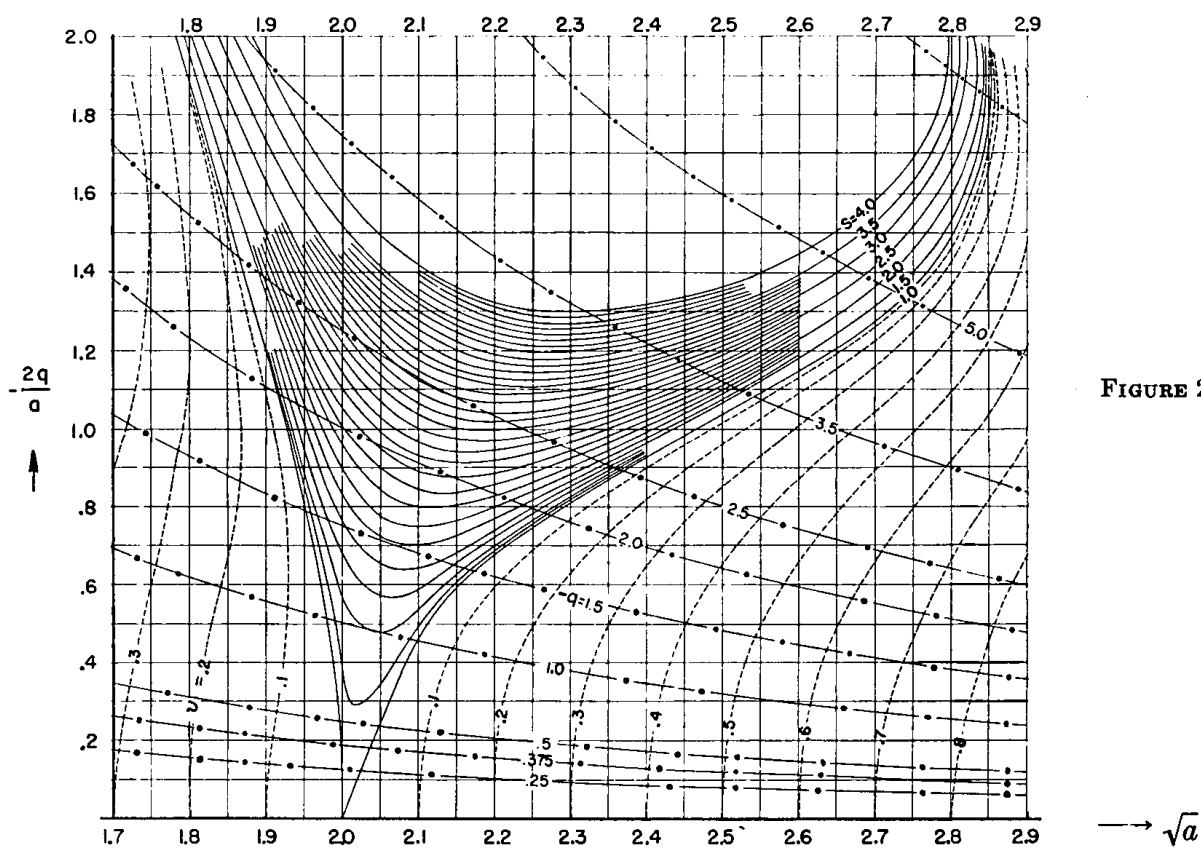


FIGURE 20.9

Charts of the Characteristic Exponent.

(From S. J. Zarodny, An elementary review of the Mathieu-Hill equation of real variable based on numerical solutions, Ballistic Research Laboratory Memo. Rept. 878, Aberdeen Proving Ground, Md., 1955, with permission.)

- $s = e^{i\pi\nu} = \text{constant}$; in unstable regions
- - - $\nu = \text{constant}$; in stable regions
- . - Lines of constant values of $-q$.

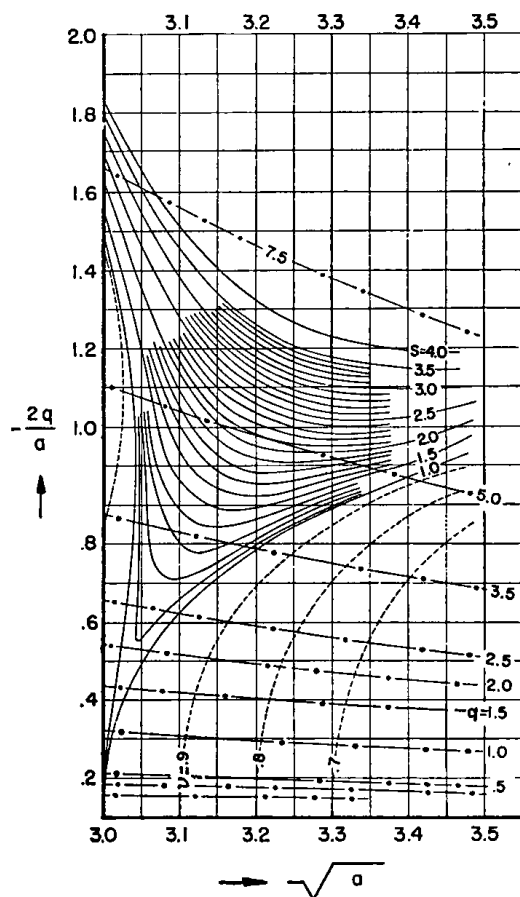


FIGURE 20.10. Chart of the Characteristic Exponent.

(From S. J. Zarodny, An elementary review of the Mathieu-Hill equation of real variable based on numerical solutions, Ballistic Research Laboratory Memo. Rept. 878, Aberdeen Proving Ground, Md., 1955, with permission)

— $s = e^{i\pi\nu} = \text{constant}$; in unstable regions
 - - - $\nu = \text{constant}$; in stable regions
 . . . Lines of constant values of $-q$.

all solutions of 20.1.1 for real z are therefore bounded (stable); ν is complex in regions between b_r and a_r ; in these regions every solution becomes infinite at least once; hence these regions are termed "unstable regions". The characteristic curves a_r , b_r separate the regions of stability. For negative q , the stable regions are between b_{2r+1} and b_{2r+2} , a_{2r} and a_{2r+1} ; the unstable regions are between a_{2r+1} and b_{2r+1} , a_{2r} and b_{2r} .

In some problems solutions are required for real values of z only. In such cases a knowledge of the characteristic exponent ν and the periodic function $P(z)$ is sufficient for the evaluation of the required functions. For complex values of z , however, the series defining $P(z)$ converges slowly. Other solutions will be determined in the next section; they all have the remarkable property that they depend on the same coefficients c_m developed in connection with Floquet's theorem (except for an arbitrary normalization factor).

Expansions for Small q ([20.36] chapter 2)

If ν , q are fixed:

20.3.15

$$a = \nu^2 + \frac{q^2}{2(\nu^2-1)} + \frac{(5\nu^2+7)q^4}{32(\nu^2-1)^3(\nu^2-4)} + \frac{(9\nu^4+58\nu^2+29)q^6}{64(\nu^2-1)^5(\nu^2-4)(\nu^2-9)} + \dots \quad (\nu \neq 1, 2, 3).$$

For the coefficients c_{2j} of 20.3.8

20.3.16

$$c_2/c_0 = \frac{-q}{4(\nu+1)} - \frac{(\nu^2+4\nu+7)q^3}{128(\nu+1)^3(\nu+2)(\nu-1)} + \dots \quad (\nu \neq 1, 2)$$

$$c_4/c_0 = q^2/32(\nu+1)(\nu+2) + \dots$$

$$c_{2s}/c_0 = (-1)^s q^s \Gamma(\nu+1)/2^{2s} s! \Gamma(\nu+s+1) + \dots$$

20.3.17

$$F_\nu(z) = c_0 \left[e^{i\nu z} - q \left\{ \frac{e^{i(\nu+2)z}}{4(\nu+1)} - \frac{e^{i(\nu-2)z}}{4(\nu-1)} \right\} \right] + \dots \quad (\nu \text{ not an integer})$$

For small values of a

20.3.18

$$\cos \nu\pi = \left(1 - \frac{a\pi^2}{2} + \frac{a^2\pi^4}{24} + \dots \right) - \frac{q^2\pi^2}{4} \left[1 + a \left(1 - \frac{\pi^2}{6} \right) + \dots \right] + q^4 \left(\frac{\pi^4}{96} - \frac{25\pi^2}{256} + \dots \right) + \dots$$

20.4. Other Solutions of Mathieu's Equation

Following Erdélyi [20.14], [20.15], define

$$20.4.1 \quad \varphi_k(z) = [e^{i\pi} \cos(z-b)/\cos(z+b)]^{1/2} J_k(f)$$

where

$$20.4.2 \quad f = 2[q \cos(z-b) \cos(z+b)]^{1/2},$$

and $J_k(f)$ is the Bessel function of order k ; b is a fixed, arbitrary complex number. By using the recurrence relations for Bessel functions the following may be verified:

20.4.3

$$\frac{d^2 \varphi_k}{dz^2} - 2q(\cos 2z)\varphi_k + q(\varphi_{k-2} + \varphi_{k+2}) + k^2 \varphi_k = 0.$$

It follows that a formal solution of 20.1.1 is given by

$$20.4.4 \quad y = \sum_{n=-\infty}^{\infty} c_{2n} \varphi_{2n+\nu}$$

where the coefficients c_{2n} are those associated with Floquet's solution. In the above, ν may be complex. Except for the special case when ν is an integer, the following holds:

$$\frac{\varphi_{2n+\nu-2}}{\varphi_{2n+\nu}} \sim \frac{\varphi_{-2n+\nu}}{\varphi_{-2n+\nu+2}} \sim \frac{-4n^2}{q[\cos(z-b)]^2} \quad (n \rightarrow \infty)$$

If ν and n are integers, $J_{-2n+\nu}(f) = (-1)^\nu J_{2n-\nu}(f)$.

$$[\varphi_{2n+\nu}/\varphi_{2n+\nu-2}] \sim -[\cos(z-b)]^2 q/4n^2$$

$$[\varphi_{-2n+\nu}/\varphi_{-2n+\nu+2}] \sim -4n^2/q[\cos(z-b)]^2$$

On the other hand

$$\frac{c_{2n}}{c_{2n-2}} \sim \frac{c_{-2n}}{c_{-2n+2}} \sim \frac{-q}{4n^2} \quad (n \rightarrow \infty)$$

It follows that **20.4.4** converges absolutely and uniformly in every closed region where

$$|\cos(z-b)| > d_1 > 1.$$

There are two such disjoint regions:

$$(I) \mathcal{J}(z-b) > d_2 > 0; \quad (|\cos(z-b)| > d_1 > 1)$$

$$(II) \mathcal{J}(z-b) < -d_2 < 0; \quad (|\cos(z-b)| > d_1 > 1)$$

If ν is an integer **20.4.4** converges for all values of z . Various representations are found by specializing b .

20.4.5

$$\text{If } b=0, y=e^{i\pi\nu/2} \sum_{n=-\infty}^{\infty} c_{2n}(-1)^n J_{2n+\nu}(2\sqrt{q} \cos z)$$

$$(|\cos z| > 1, |\arg 2\sqrt{q} \cos z| \leq \pi)$$

20.4.6

$$\text{If } b=\frac{\pi}{2}, y=\sum_{n=-\infty}^{\infty} c_{2n} J_{2n+\nu}(2i\sqrt{q} \sin z)$$

$$(|\sin z| > 1, |\arg 2\sqrt{q} \sin z| \leq \pi)$$

If $b \rightarrow \infty i$, y reduces to a multiple of the solution **20.3.8**. The fact that **20.3.8**, **20.4.5**, and **20.4.6** are special cases of **20.4.4** explains why it is that these apparently dissimilar expansions involve the same set of coefficients c_{2n} .

Since **20.4.4** results from the recurrence properties of Bessel functions, $J_k(f)$ can be replaced by $H_k^{(j)}(f)$, $j=1, 2$, where $H_k^{(j)}$ is the Hankel function, at least formally. Thus let

$$\psi_k = [e^{i\pi} \cos(z-b)/\cos(z+b)]^{1/2} H_k^{(j)}(f)$$

where f satisfies **20.4.2**. An examination of the ratios $\psi_{2n+\nu}/\psi_{2n+\nu-2}$ shows that

$$y = \sum_{n=-\infty}^{\infty} c_{2n} \psi_{2n+\nu}^{(j)}$$

will be a solution provided

$$|\cos(z-b)| > 1; |\cos(z+b)| > 1.$$

The above two conditions are necessary even when ν is an integer. Once b is fixed, the regions in which the solutions converge can be readily established.

Following [20.36] let

20.4.7

$$J_p(x) = Z_p^{(1)}(x); \quad Y_p(x) = Z_p^{(2)}(x); \\ H_p^{(1)}(x) = Z_p^{(3)}(x); \quad H_p^{(2)}(x) = Z_p^{(4)}(x)$$

If z is replaced by $-iz$ in **20.4.5** and **20.4.6** solutions of **20.1.2** are obtained. Thus

20.4.8

$$y_1^{(j)}(z) = \sum_{n=-\infty}^{\infty} c_{2n}(-1)^n Z_{2n+\nu}^{(j)}(2\sqrt{q} \cosh z) \\ (|\cosh z| > 1)$$

20.4.9

$$y_2^{(j)}(z) = \sum_{n=-\infty}^{\infty} c_{2n} Z_{2n+\nu}^{(j)}(2\sqrt{q} \sinh z) \\ (|\sinh z| > 1, j=1, 2, 3, 4)$$

The relation between $y_1^{(j)}(z)$ and $y_2^{(j)}(z)$ can be determined from the asymptotic properties of the Bessel functions for large values of argument. It can be shown that

20.4.10

$$y_1^{(j)}(z)/y_2^{(j)}(z) = [F_\nu(0)/F_\nu(\frac{\pi}{2})] e^{i\nu\pi/2} \quad (\Re z > 0):$$

When ν is not an integer, the above solutions do not vanish identically. See **20.6** for integral values of ν .

Solutions Involving Products of Bessel Functions

20.4.11

$$y_3^{(j)}(z) = \frac{1}{c_{2s}} \sum_{n=-\infty}^{\infty} c_{2n}(-1)^n Z_{n+\nu+s}^{(j)}(\sqrt{q}e^{iz}) J_{n-s}(\sqrt{q}e^{-iz}) \\ (j=1, 2, 3, 4)$$

satisfies **20.1.1**, where $Z_n^{(j)}(u)$ is defined in **20.4.7**, the coefficients c_{2n} belong to the Floquet solution, and s is an arbitrary integer, $c_{2s} \neq 0$. The solution converges over the entire complex z -plane if $q \neq 0$. Written with z replaced by $-iz$, one obtains solutions of **20.1.2**.

20.4.12

$$M_\nu^j(z, q) = \frac{1}{c_{2s}^\nu} \sum_{n=-\infty}^{\infty} c_{2n}^\nu (-1)^n Z_{n+\nu+s}^{(j)}(\sqrt{q}e^z) J_{n-s}(\sqrt{q}e^{-z})$$

It can be verified from 20.4.8 and 20.4.12 that

$$20.4.13 \quad \frac{y_1^{(j)}(z)}{M_\nu^j(z, q)} = F_\nu(0), \quad (\Re z > 0)$$

provided $c_{2s} \neq 0$. If $c_{2s} = 0$, the coefficient of $1/c_{2s}$ in 20.4.11 vanishes identically. For details see [20.43], [20.15], [20.36].

If s is chosen so that $|c_{2s}|$ is the largest coefficient of the set $|c_{2j}|$, then rapid convergence of 20.4.12 is obtained, when $\Re z > 0$. Even then one must be on guard against the possible loss of significant figures in the process of summing the series, especially so when q is large, and $|z|$ small. (If $j \neq 1$, then the phase of the logarithmic terms occurring in 20.4.12 must be defined, to make the functions single-valued.)

20.5. Properties of Orthogonality and Normalization

If $a(\nu+2p, q)$, $a(\nu+2s, q)$ are simple roots of 20.3.10 then

$$20.5.1 \quad \int_0^\pi F_{\nu+2p}(z) F_{\nu+2s}(-z) dz = 0, \text{ if } p \neq s.$$

Define

$$20.5.2 \quad ce_\nu(z, q) = \frac{1}{2} [F_\nu(z) + F_\nu(-z)];$$

$$se_\nu(z, q) = -i \frac{1}{2} [F_\nu(z) - F_\nu(-z)]$$

$ce_\nu(z, q)$, $se_\nu(z, q)$ are thus even and odd functions of z , respectively, for all ν (when not identically zero).

If ν is an integer, then $ce_\nu(z, q)$, $se_\nu(z, q)$ are either Floquet solutions or identically zero. The solutions $ce_r(z, q)$ are associated with a_r ; $se_r(z, q)$ are associated with b_r ; r an integer.

Normalization for Integral Values of ν and Real q

$$20.5.3 \quad \int_0^{2\pi} [ce_r(z, q)]^2 dz = \int_0^{2\pi} [se_r(z, q)]^2 dz = \pi$$

For integral values of ν the summation in 20.3.8 reduces to the simpler forms 20.2.3–20.2.4; on account of 20.5.3, the coefficients A_m and B_m (for all orders r) have the property

20.5.4

$$2A_0^2 + A_2^2 + \dots = A_1^2 + A_3^2 + \dots$$

$$= B_1^2 + B_3^2 + \dots = B_2^2 + B_4^2 + \dots = 1.$$

20.5.5

$$A_0^2 = \frac{1}{2\pi} \int_0^{2\pi} ce_{2s}(z, q) dz; \quad A_n^2 = \frac{1}{\pi} \int_0^{2\pi} ce_r(z, q) \cos n z dz$$

$$B_n^2 = \frac{1}{\pi} \int_0^{2\pi} se_r(z, q) \sin n z dz \quad n \neq 0$$

For integral values of ν , the functions $ce_r(z, q)$ and $se_r(z, q)$ form a complete orthogonal set for the interval $0 \leq z \leq 2\pi$. Each of the four systems $ce_{2r}(z)$, $ce_{2r+1}(z)$, $se_{2r}(z)$, $se_{2r+1}(z)$ is complete in the smaller interval $0 \leq z \leq \frac{1}{2}\pi$, and each of the systems $ce_r(z)$, $se_r(z)$ is complete in $0 \leq z \leq \pi$.

If q is not real, there exist multiple roots of 20.3.10; for such special values of $a(q)$, the integrals in 20.5.3 vanish, and the normalization is therefore impossible. In applications, the particular normalization adopted is of little importance, except possibly for obtaining quantitative relations between solutions of various types. For this reason the normalization of $F_\nu(z)$, for arbitrary complex values of a , q , will not be specified here. It is worth noting, however, that solutions

$$\alpha ce_r(z, q), \quad \beta se_r(z, q)$$

defined so that

$$\alpha ce_r(0, q) = 1; \quad \left[\frac{d}{dz} \beta se_r(z, q) \right]_{z=0} = 1$$

are always possible. This normalization has in fact been used in [20.59], and also in [20.58], where the most extensive tabular material is available. The tabulated entries in [20.58] supply the conversion factors $A=1/\alpha$, $B=1/\beta$, along with the coefficients. Thus conversion from one normalization to another is rather easy.

In a similar vein, no general normalization will be imposed on the functions defined in 20.4.8.

20.6. Solutions of Mathieu's Modified Equation 20.1.2 for Integral ν (Radial Solutions)

Solutions of the first kind

20.6.1

$$Ce_{2r+p}(z, q) = ce_{2r+p}(iz, q)$$

$$= \sum_{k=0}^{\infty} A_{2k+\frac{1}{2}}^{2r+p}(q) \cosh(2k+p)z$$

associated with a_r

20.6.2 $Se_{2r+p}(z, q) = -ise_{2r+p}(iz, q) = \sum_{k=0}^{\infty} B_{2k+p}^{2r+p}(q) \sinh(2k+p)z$, associated with b_r ,

writing $A_{2k+p}^{2r+p}(q) = A_{2k+p}$ for brevity; similarly for B_{2k+p} ; $p=0, 1$,

$$\mathbf{20.6.3} \quad Ce_{2r}(z, q) = \frac{ce_{2r}\left(\frac{\pi}{2}, q\right)}{A_0^{2r}} \sum_{k=0}^{\infty} (-1)^k A_{2k} J_{2k}(2\sqrt{q} \cosh z) = \frac{ce_{2r}(0, q)}{A_0^{2r}} \sum_{k=0}^{\infty} A_{2k} J_{2k}(2\sqrt{q} \sinh z)$$

$$\begin{aligned} \mathbf{20.6.4} \quad Ce_{2r+1}(z, q) &= \frac{ce'_{2r+1}\left(\frac{\pi}{2}, q\right)}{\sqrt{q} A_1^{2r+1}} \sum_{k=0}^{\infty} (-1)^{k+1} A_{2k+1} J_{2k+1}(2\sqrt{q} \cosh z) \\ &= \frac{ce'_{2r+1}(0, q)}{\sqrt{q} A_1^{2r+1}} \coth z \sum_{k=0}^{\infty} (2k+1) A_{2k+1} J_{2k+1}(2\sqrt{q} \sinh z) \end{aligned}$$

$$\begin{aligned} \mathbf{20.6.5} \quad Se_{2r}(z, q) &= \frac{se'_{2r}\left(\frac{\pi}{2}, q\right) \tanh z}{q B_2^{2r}} \sum_{k=1}^{\infty} (-1)^k 2k B_{2k} J_{2k}(2\sqrt{q} \cosh z) \\ &= \frac{se'_{2r}(0, q)}{q B_2^{2r}} \coth z \sum_{k=1}^{\infty} 2k B_{2k} J_{2k}(2\sqrt{q} \sinh z) \end{aligned}$$

$$\begin{aligned} \mathbf{20.6.6} \quad Se_{2r+1}(z, q) &= \frac{se_{2r+1}\left(\frac{\pi}{2}, q\right) \tanh z}{\sqrt{q} B_1^{2r+1}} \sum_{k=0}^{\infty} (-1)^k (2k+1) B_{2k+1} J_{2k+1}(2\sqrt{q} \cosh z) \\ &= \frac{se'_{2r+1}(0, q)}{\sqrt{q} B_1^{2r+1}} \sum_{k=0}^{\infty} B_{2k+1} J_{2k+1}(2\sqrt{q} \sinh z) \end{aligned}$$

See [20.30] for still other forms.

Solutions of the second kind, as well as solutions of the third and fourth kind (analogous to Hankel functions) are obtainable from **20.4.12**.

$$\mathbf{20.6.7} \quad Mc_{2r}^{(j)}(z, q) = \sum_{k=0}^{\infty} (-1)^{r+k} A_{2k}^{2r}(q) [J_{k-s}(u_1) Z_{k+s}^{(j)}(u_2) + J_{k+s}(u_1) Z_{k-s}^{(j)}(u_2)] / \epsilon_s A_{2s}^{2r}$$

where $\epsilon_0=2$, $\epsilon_s=1$, for $s=1, 2, \dots$; s arbitrary, associated with a_{2r}

$$\mathbf{20.6.8} \quad Mc_{2r+1}^{(j)}(z, q) = \sum_{k=0}^{\infty} (-1)^{r+k} A_{2k+1}^{2r+1}(q) [J_{k-s}(u_1) Z_{k+s+1}^{(j)}(u_2) + J_{k+s+1}(u_1) Z_{k-s}^{(j)}(u_2)] / A_{2s+1}^{2r+1}$$

associated with a_{2r+1}

$$\mathbf{20.6.9} \quad Ms_{2r}^{(j)}(z, q) = \sum_{k=1}^{\infty} (-1)^{k+r} B_{2k}^{2r}(q) [J_{k-s}(u_1) Z_{k+s}^{(j)}(u_2) - J_{k+s}(u_1) Z_{k-s}^{(j)}(u_2)] / B_{2s}^{2r}, \text{ associated with } b_{2r}$$

$$\mathbf{20.6.10} \quad Ms_{2r+1}^{(j)}(z, q) = \sum_{k=0}^{\infty} (-1)^{k+r} B_{2k+1}^{2r+1}(q) [J_{k-s}(u_1) Z_{k+s+1}^{(j)}(u_2) - J_{k+s+1}(u_1) Z_{k-s}^{(j)}(u_2)] / B_{2s+1}^{2r+1}$$

associated with b_{2r+1}

where

$$u_1 = \sqrt{q} e^{-z}, \quad u_2 = \sqrt{q} e^z, \quad B_{2s+p}^{2r+p}, \quad A_{2s+p}^{2r+p} \neq 0, \quad p=0, 1.$$

See **20.4.7** for definition of $Z_m^{(j)}(x)$.

Solutions **20.6.7–20.6.10** converge for all values of z , when $q \neq 0$. If $j=2, 3, 4$ the logarithmic terms entering into the Bessel functions $Y_m(u_2)$ must be defined, to make the functions single-valued. This can be accomplished as follows:

Define (as in [20.58])

$$\mathbf{20.6.11} \quad \ln(\sqrt{q} e^z) = \ln(\sqrt{q}) + z$$

See [20.15] and [20.36], section **2.75** for derivation.

Other Expressions for the Radial Functions (Valid Over More Limited Regions)

20.6.12

$$Mc_{2r}^{(j)}(z, q) = [ce_{2r}(0, q)]^{-1} \sum_{k=0}^{\infty} (-1)^{k+r} A_{2k}^{2r}(q) Z_{2k}^{(j)}(2\sqrt{q} \cosh z)$$

$$Mc_{2r+1}^{(j)}(z, q) = [ce_{2r+1}(0, q)]^{-1} \sum_{k=0}^{\infty} (-1)^{k+r} A_{2k+1}^{2r+1}(q) Z_{2k+1}^{(j)}(2\sqrt{q} \cosh z)$$

20.6.13

$$Ms_{2r}^{(j)}(z, q) = [se_{2r}'(0, q)]^{-1} \tanh z \sum_{k=1}^{\infty} (-1)^{k+r} 2k B_{2k}^{2r}(q) Z_{2k}^{(j)}(2\sqrt{q} \cosh z)$$

$$Ms_{2r+1}^{(j)}(z, q) = [se_{2r+1}'(0, q)]^{-1} \tanh z \sum_{k=0}^{\infty} (-1)^{k+r} (2k+1) B_{2k+1}^{2r+1}(q) Z_{2k+1}^{(j)}(2\sqrt{q} \cosh z)$$

Valid for $\Re z > 0$, $|\cosh z| > 1$; if $j=1$, valid for all z . They agree with 20.6.7-20.6.10 if the Bessel functions $Y_m(2q^{\frac{1}{2}} \cosh z)$ are made single-valued in a suitable way. For example, let

$$Y_m(u) = \frac{2}{\pi} (\ln u) J_m(u) + \phi(u)$$

where $\phi(u)$ is single-valued for all finite values of u . With $u = 2q^{\frac{1}{2}} \cosh z$, define

20.6.14

$$\ln(2q^{\frac{1}{2}} \cosh z) = \ln 2q^{\frac{1}{2}} + z + \ln \frac{1}{2}(1 + e^{-2z})$$

$$-\frac{\pi}{2} \leq \arg \frac{1}{2}(1 + e^{-2z}) \leq \frac{\pi}{2}$$

(If q is not positive, the phase of $\ln 2q^{\frac{1}{2}}$ must also be specified, although this specification will not affect continuity with respect to z . If $Y_m(u)$ is defined from some other expression, the definition must be compatible with 20.6.14.)

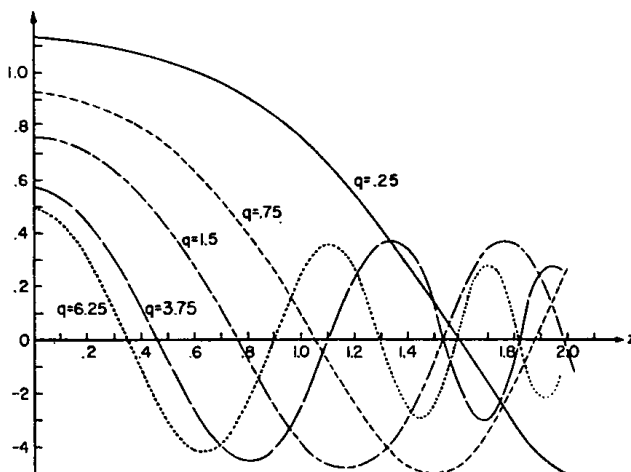
$$\sqrt{\frac{\pi}{2}} Mc_0^{(1)}(z, q)$$


FIGURE 20.11. Radial Mathieu Function of the First Kind.

(From J. C. Wiltse and M. J. King, Values of the Mathieu functions, The Johns Hopkins Univ. Radiation Laboratory Tech. Rept. AF-53, 1958, with permission)

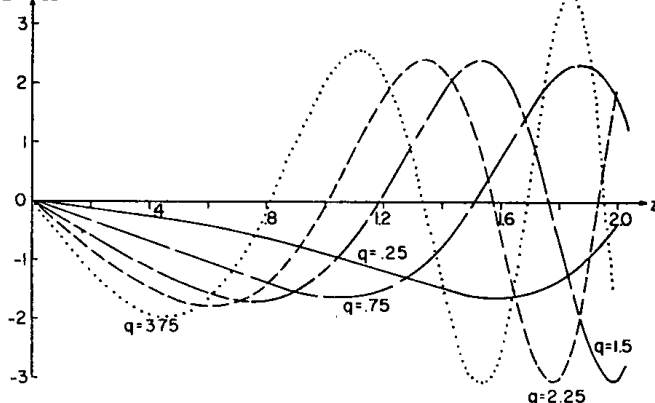
$$\sqrt{\frac{\pi}{2}} \frac{d}{dz} Mc_0^{(1)}(z, q)$$


FIGURE 20.12. Derivative of the Radial Mathieu Function of the First Kind.

(From J. C. Wiltse and M. J. King, Derivatives, zeros, and other data pertaining to Mathieu functions, The Johns Hopkins Univ. Radiation Laboratory Tech. Rept. AF-57, 1958, with permission)

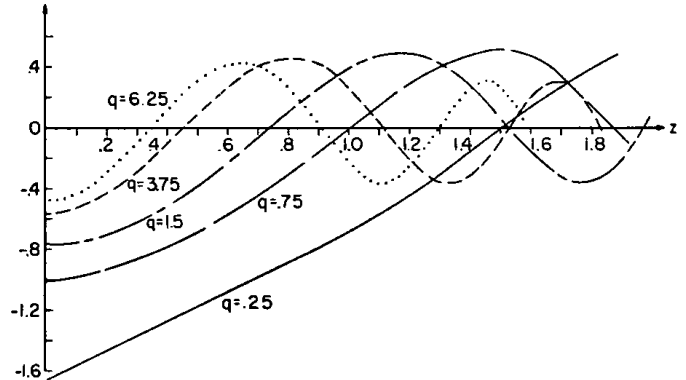
$$\sqrt{\frac{\pi}{2}} Ms_1^{(2)}(z, q)$$


FIGURE 20.13. Radial Mathieu Function of the Second Kind.

(From J. C. Wiltse and M. J. King, Values of the Mathieu functions, The Johns Hopkins Univ. Radiation Laboratory Tech. Rept. AF-53, 1958, with permission)

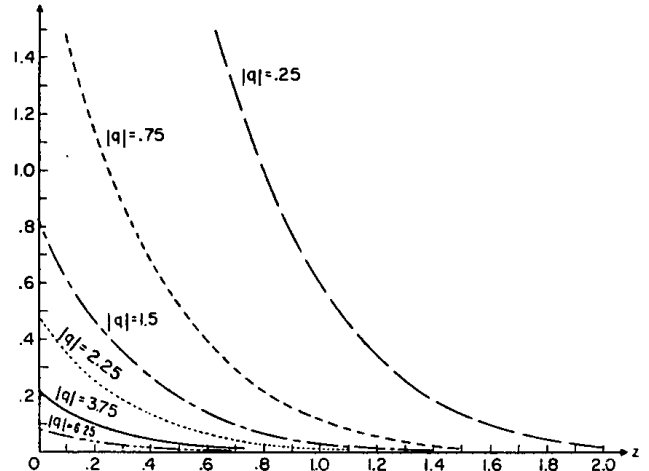
$$\sqrt{\frac{\pi}{2}} Ms_2^{(3)}(z, -q)$$


FIGURE 20.14. Radial Mathieu Function of the Third Kind.

(From J. C. Wiltse and M. J. King, Values of the Mathieu functions, The Johns Hopkins Univ. Radiation Laboratory Tech. Rept. AF-53, 1958, with permission)

If $j=1$, $Mc_{2r+p}^{(1)}$ and $Ms_{2r+p}^{(1)}$, $p=0, 1$ are solutions of the first kind, proportional to Ce_{2r+p} and Se_{2r+p} , respectively.

Thus

20.6.15

$$Ce_{2r}(z, q) = \frac{ce_{2r}\left(\frac{\pi}{2}, q\right) ce_{2r}(0, q)}{(-1)^r A_0^{2r}} Mc_{2r}^{(1)}(z, q)$$

$$Ce_{2r+1}(z, q) = \frac{ce'_{2r+1}\left(\frac{\pi}{2}, q\right) ce_{2r+1}(0, q)}{(-1)^{r+1} \sqrt{q} A_1^{2r+1}} Mc_{2r+1}^{(1)}(z, q)$$

$$Se_{2r}(z, q) = \frac{se'_{2r}(0, q) se'_{2r}\left(\frac{\pi}{2}, q\right)}{(-1)^r q B_0^{2r}} Ms_{2r}^{(1)}(z, q)$$

$$Se_{2r+1}(z, q) = \frac{se'_{2r+1}(0, q) se_{2r+1}\left(\frac{\pi}{2}, q\right)}{(-1)^r \sqrt{q} B_1^{2r+1}} Ms_{2r+1}^{(1)}(z, q)$$

The Mathieu-Hankel functions are

20.6.16

$$M_r^{(3)}(z, q) = M_r^{(1)}(z, q) + iM_r^{(2)}(z, q)$$

$$M_r^{(4)}(z, q) = M_r^{(1)}(z, q) - iM_r^{(2)}(z, q)$$

$$M_r^{(j)} = Mc_r^{(j)} \text{ or } Ms_r^{(j)}.$$

From 20.6.7-20.6.11 and the known properties of Bessel functions one obtains

20.6.17

$$M_{2r+p}^{(2)}(z + in\pi, q) = (-1)^{np} [M_{2r+p}^{(2)}(z, q) + 2niM_{2r+p}^{(1)}(z, q)]$$

$$M_{2r+p}^{(3)}(z + in\pi, q) = (-1)^{np} [M_{2r+p}^{(3)}(z, q) - 2nM_{2r+p}^{(1)}(z, q)]$$

$$M_{2r+p}^{(4)}(z + in\pi, q) = (-1)^{np} [M_{2r+p}^{(4)}(z, q) + 2nM_{2r+p}^{(1)}(z, q)]$$

where $M = Mc$ or Ms throughout any of the above equations.

Other Properties of Characteristic Functions, q Real (Associated With a , and b .)

Consider

20.6.18

$$X_1 = Mc_r^{(2)}(z, q) + Mc_r^{(2)}(-z, q);$$

$$X_2 = Ms_r^{(2)}(z, q) - Ms_r^{(2)}(-z, q)$$

Since X_1 is an even solution it must be proportional to $Mc_r^{(1)}(z, q)$; for 20.1.2 admits of only one even solution (aside from an arbitrary constant factor). Similarly, X_2 is proportional to $Ms_r^{(1)}(z, q)$. The proportionality factors can be found by considering values of the functions at $z=0$. Define, therefore,

20.6.19

$$Mc_r^{(2)}(-z, q) = -Mc_r^{(2)}(z, q) - 2f_{e,r} Mc_r^{(1)}(z, q)$$

20.6.20

$$Ms_r^{(2)}(-z, q) = Ms_r^{(2)}(z, q) - 2f_{o,r} Ms_r^{(1)}(z, q)$$

where

20.6.21

$$f_{e,r} = -Mc_r^{(2)}(0, q)/Mc_r^{(1)}(0, q)$$

$$f_{o,r} = \left[\frac{d}{dz} Ms_r^{(2)}(z, q) / \frac{d}{dz} Ms_r^{(1)}(z, q) \right]_{z=0}$$

See [20.58].

In particular the above equations can be used to extend solutions of 20.6.12-20.6.13 when $\Re z < 0$. For although the latter converge for $\Re z < 0$, provided only $|\cosh z| > 1$, they do not represent the same functions as 20.6.9-20.6.10.

20.7. Representations by Integrals and Some Integral Equations

Let

20.7.1

$$G(u) = \oint_C K(u, t) V(t) dt$$

be defined for u in a domain U and let the contour C belong to the region T of the complex t -plane, with $t=\gamma_0$ as the starting point of the contour and $t=\gamma_1$ as its end-point. The kernel $K(u, t)$ and the function $V(t)$ satisfy 20.7.3 and the hypotheses in 20.7.2.

20.7.2 $K(u, t)$ and its first two partial derivatives with respect to u and t are continuous for t on C and u in U ; V and $\frac{dV}{dt}$ are continuous in t .

20.7.3

$$\left[\frac{\partial K}{\partial t} V - \frac{dV}{dt} K \right]_{\gamma_0}^{\gamma_1} = 0; \quad \frac{d^2 V}{dt^2} + (a - 2q \cos 2t) V = 0.$$

If K satisfies

20.7.4

$$\frac{\partial^2 K}{\partial u^2} + \frac{\partial^2 K}{\partial t^2} + 2q(\cosh 2u - \cos 2t) K = 0$$

then $G(u)$ is a solution of Mathieu's modified equation 20.1.2.

If $K(u, t)$ satisfies

20.7.5

$$\frac{\partial^2 K}{\partial u^2} + \frac{\partial^2 K}{\partial t^2} + 2q(\cos 2u - \cos 2t) K = 0$$

then $G(u)$ is a solution of Mathieu's equation 20.1.1, with u replacing v .

Kernels $K_1(z, t)$ and $K_2(z, t)$

$$20.7.6 \quad K_1(z, t) = Z_{\nu}^{(j)}(u) [M(z, t)]^{-\nu/2}, \quad (\Re z > 0)$$

where

$$20.7.7 \quad u = \sqrt{2q(\cosh 2z + \cos 2t)}$$

$$20.7.8 \quad M(z, t) = \cosh(z + it) / \cosh(z - it)$$

To make $M^{-1/2}$ single-valued, define

20.7.9

$$\cosh(z + i\pi) = e^{i\pi} \cosh z$$

$$\cosh(z - i\pi) = e^{-i\pi} \cosh z$$

$$M(z, 0) = 1$$

$$[M(z, \pi)]^{-1/2} = e^{-i\pi} M(z, 0)$$

Let

$$20.7.10 \quad G(z, q) = \frac{1}{\pi} \int_0^\pi K_1(u, t) F_\nu(t) dt, \quad (\Re z > 0)$$

where $F_\nu(t)$ is defined in 20.3.8. It may be verified that $K_1 F_\nu$ satisfies 20.7.3, K satisfies 20.7.2 and 20.7.4. Hence G is a solution of 20.1.2 (with z replacing u). It can be shown that K_1 may be replaced by the more general function

20.7.11

$$K_2(z, t) = Z_{\nu+2s}^{(j)}(u) [M(z, t)]^{-1/2+s}, \quad s \text{ any integer.}$$

See 20.4.7 for definition of $Z_{\nu+2s}^{(j)}(u)$.

From the known expansions for $Z_{\nu+2s}^{(j)}(u)$ when $\Re z$ is large and positive it may be verified that

20.7.12

$$M_\nu^{(j)}(z, q) =$$

$$\frac{(-1)^s}{\pi c_{2s}} \int_0^\pi Z_{\nu+2s}^{(j)}(u) \left[\frac{\cosh z + it}{\cosh z - it} \right]^{-1/2+s} F_\nu(t) dt$$

($\Re z > 0, \Re(\nu + \frac{1}{2}) > 0$)

where $M_\nu^{(j)}(z, q)$ is given by 20.4.12, $s=0, 1, \dots$, $c_{2s} \neq 0$, and $F_\nu(t)$ is the Floquet solution, 20.3.8.

Kernel $K_3(z, t, a)$

$$20.7.13 \quad K_3(z, t, a) = e^{2i\sqrt{q}w}$$

where

$$20.7.14 \quad w = \cosh z \cos a \cos t + \sinh z \sin a \sin t$$

$$20.7.15 \quad G(z, q, a) = \frac{1}{\pi} \oint_C e^{2i\sqrt{q}w} F_\nu(t) dt$$

where $F_\nu(t)$ is the Floquet solution 20.3.8. The path C is chosen so that $G(z, t, a)$ exists, and 20.7.2, 20.7.3 are satisfied. Then it may be verified that $K_3(z, t, a)$, considered as a function of z and t , satisfies 20.7.4; also, considered as a function of a and t , K_3 satisfies 20.7.5. Consequently $G(z, q, a) = Y(z, q) y(a, q)$, where Y and y satisfy 20.1.2 and 20.1.1, respectively.

Choice of Path C . Three paths will be defined:

20.7.16

Path C_3 : from $-d_1 + i\infty$ to $d_2 - i\infty$, d_1, d_2 real

$$-d_1 < \arg [\sqrt{q} \{ \cosh(z + ia) \pm 1 \}] < \pi - d_1$$

$$-d_2 < \arg [\sqrt{q} \{ \cosh(z - ia) \pm 1 \}] < \pi - d_2$$

20.7.17

Path C_4 : from $d_2 - i\infty$ to $2\pi + i\infty - d_1$

(same d_1, d_2 as in 20.7.16)

20.7.18

$$F_\nu(a) M_\nu^{(j)}(z, q) = \frac{e^{-i\nu\frac{\pi}{2}}}{\pi} \oint_{C_j} e^{2i\sqrt{q}w} F_\nu(t) dt \quad j=3, 4$$

where $M_\nu^{(j)}(z, q)$ is also given by 20.4.12.

20.7.19 Path C_1 : from $-d_1 + i\infty$ to $2\pi - d_1 + i\infty$

$$F_\nu(a) M_\nu^{(1)}(z, q) = \frac{e^{-i\nu\frac{\pi}{2}}}{2\pi} \oint_{C_1} e^{2i\sqrt{q}w} F_\nu(t) dt$$

See [20.36], section 2.68.

If ν is an integer the paths can be simplified; for in that case $F_\nu(t)$ is periodic and the integrals exist when the path is taken from 0 to 2π . Still further simplifications are possible, if z is also real.

The following are among the more important integral representations for the periodic functions $ce_r(z, q)$, $se_r(z, q)$ and for the associated radial solutions.

Let $r = 2s + p$, $p = 0$ or 1

20.7.20

$$ce_r(z, q) = \rho_r \int_0^{\pi/2} \cos \left(2\sqrt{q} \cos z \cos t - p \frac{\pi}{2} \right) ce_r(t, q) dt$$

$$20.7.21 \quad ce_r(z, q) = \sigma_r \int_0^{\pi/2} \cosh(2\sqrt{q} \sin z \sin t) [(1-p) + p \cos z \cos t] ce_r(t, q) dt$$

$$20.7.22 \quad se_r(z, q) = \rho_r \int_0^{\pi/2} \sin \left(2\sqrt{q} \cos z \cos t + p \frac{\pi}{2} \right) \sin z \sin t se_r(t, q) dt$$

$$20.7.23 \quad se_r(z, q) = \sigma_r \int_0^{\pi/2} \sinh(2\sqrt{q} \sin z \sin t) [(1-p) \cos z \cos t + p] se_r(t, q) dt$$

where

$$20.7.24 \quad \rho_r = \frac{2}{\pi} ce_{2s} \left(\frac{\pi}{2}, q \right) / A_0^{2s}(q); p=0, \rho_r = \frac{-2}{\pi} ce'_{2s+1} \left(\frac{\pi}{2}, q \right) / \sqrt{q} A_1^{2s+1}(q) \text{ if } p=1, \text{ for functions } ce_r(z, q)$$

$$\rho_r = \frac{-4}{\pi} se'_{2s} \left(\frac{\pi}{2}, q \right) / \sqrt{q} B_2^{2s}(q); \rho_r = \frac{4}{\pi} se_{2s+1} \left(\frac{\pi}{2}, q \right) / B_1^{2s+1}(q), \text{ for functions } se_r(z, q)$$

$$\sigma_r = \frac{2}{\pi} ce_{2s}(0, q) / A_0^{2s}(q) \text{ if } p=0; \quad \sigma_r = \frac{4}{\pi} ce_{2s+1}(0, q) / A_1^{2s+1}(q), \text{ if } p=1; \text{ associated with functions } ce_r(z, q)$$

$$\sigma_r = \frac{4}{\pi} se'_{2s}(0, q) / \sqrt{q} B_2^{2s}(q), \text{ if } p=0; \quad \sigma_r = \frac{2}{\pi} se'_{2s+1}(0, q) / \sqrt{q} B_1^{2s+1}(q), \text{ if } p=1; \text{ associated with } se_r(z, q)$$

Integrals Involving Bessel Function Kernels

Let

$$20.7.25 \quad u = \sqrt{2q(\cosh 2z + \cos 2t)}, (\mathcal{R} \cosh 2z > 1; \text{ if } j=1, \text{ valid also when } z=0)$$

20.7.26

$$Mc_{2r}^{(j)}(z, q) = \frac{(-1)^r 2}{\pi A_0^{2r}} \int_0^{\pi/2} Z_0^{(j)}(u) ce_{2r}(t, q) dt; Mc_{2r+1}^{(j)}(z, q) = \frac{(-1)^r 8\sqrt{q} \cosh z}{\pi A_1^{2r+1}} \int_0^{\pi/2} \frac{Z_1^{(j)}(u) \cos t}{u} ce_{2r+1}(t, q) dt$$

$$20.7.27 \quad Ms_{2r}^{(j)}(z, q) = \frac{(-1)^{r+1} 8q \sinh 2z}{\pi B_2^{2r}} \int_0^{\pi/2} \frac{Z_2^{(j)}(u) \sin 2t se_{2r}(t, q) dt}{u^2}$$

$$Ms_{2r+1}^{(j)}(z, q) = \frac{(-1)^r 8\sqrt{q} \sinh z}{\pi B_1^{2r+1}} \int_0^{\pi/2} \frac{Z_1^{(j)}(u) \sin t se_{2r+1}(t, q) dt}{u}$$

In the above the j -convention of 20.4.7 applies and the functions Mc , Ms are defined in 20.5.1-20.5.4. (These solutions are normalized so that they approach the corresponding Bessel-Hankel functions as $\mathcal{R}z \rightarrow \infty$.)

Other Integrals for $Mc_r^{(1)}(z, q)$ and $Ms_r^{(1)}(z, q)$

$$20.7.28 \quad Mc_r^{(1)}(z, q) = \frac{(-1)^s 2}{\pi ce_r(0, q)} \int_0^{\pi/2} \cos \left(2\sqrt{q} \cosh z \cos t - p \frac{\pi}{2} \right) ce_r(t, q) dt$$

$$20.7.29 \quad Mc_r^{(1)}(z, q) = \tau_r \int_0^{\pi/2} [(1-p) + p \cosh z \cos t] \cos(2\sqrt{q} \sinh z \sin t) ce_r(t, q) dt$$

$$r=2s+p, p=0, 1; \tau_r = \frac{2}{\pi} (-1)^s / ce_{2s} \left(\frac{\pi}{2}, q \right), \text{ if } p=0; \tau_r = \frac{2}{\pi} (-1)^{s+1} 2\sqrt{q} / ce'_{2s+1} \left(\frac{\pi}{2}, q \right)$$

$$20.7.30 \quad Ms_{2r+1}^{(1)}(z, q) = \frac{2}{\pi} \frac{(-1)^r}{se_{2r+1} \left(\frac{\pi}{2}, q \right)} \int_0^{\pi/2} \sin(2\sqrt{q} \sinh z \sin t) se_{2r+1}(t, q) dt$$

$$20.7.31 \quad Ms_{2r+1}^{(1)}(z, q) = \frac{4}{\pi} \frac{\sqrt{q}(-1)^r}{se'_{2r+1}(0, q)} \int_0^{\pi/2} \sinh z \sin t \cos(2\sqrt{q} \cosh z \cos t) se_{2r+1}(t, q) dt$$

$$20.7.32 \quad Ms_{2r}^{(1)}(z, q) = \frac{4}{\pi} \sqrt{q} \frac{(-1)^{r+1}}{se'_{2r}(0, q)} \int_0^{\pi/2} \sin(2\sqrt{q} \cosh z \cos t) [\sinh z \sin t se_{2r}(t, q)] dt$$

$$20.7.33 \quad Ms_{2r}^{(1)}(z, q) = \frac{4}{\pi} \frac{(-1)^r \sqrt{q}}{se'_{2r} \left(\frac{\pi}{2}, q \right)} \int_0^{\pi/2} \sin(2\sqrt{q} \sinh z \sin t) [\cosh z \cos t se_{2r}(t, q)] dt$$

Further with $w = \cosh z \cos \alpha \cos t + \sinh z \sin \alpha \sin t$

$$20.7.34 \quad ce_r(\alpha, q) Mc_r^{(1)}(z, q) = \frac{(-1)^s(i)^{-p}}{2\pi} \int_0^{2\pi} e^{2i\sqrt{q}w} ce_r(t, q) dt$$

$$20.7.35 \quad se_r(\alpha, q) Ms_r^{(1)}(z, q) = \frac{(-1)^s(-i)^p}{2\pi} \int_0^{2\pi} e^{2i\sqrt{q}w} se_r(t, q) dt.$$

The above can be differentiated with respect to α , and we obtain

$$20.7.36 \quad ce'_r(\alpha, q) Mc_r^{(1)}(z, q) = \frac{(-1)^s(i)^{-p+1}\sqrt{q}}{\pi} \int_0^{2\pi} e^{2i\sqrt{q}w} \frac{\partial w}{\partial \alpha} ce_r(t, q) dt$$

$$20.7.37 \quad se'_r(\alpha, q) Ms_r^{(1)}(z, q) = \frac{(-1)^{s+p}(i)^{-p+1}\sqrt{q}}{\pi} \int_0^{2\pi} e^{2i\sqrt{q}w} \frac{\partial w}{\partial \alpha} se_r(t, q) dt$$

Integrals With Infinite Limits

$$r = 2s + p$$

In 20.7.38–20.7.41 below, z and q are positive.

$$20.7.38 \quad Mc_r^{(1)}(z, q) = \gamma_r \int_0^\infty \sin \left(2\sqrt{q} \cosh z \cosh t + p \frac{\pi}{2} \right) Mc_r^{(1)}(t, q) dt$$

$$\gamma_r = 2ce_{2s} \left(\frac{\pi}{2}, q \right) / \pi A_0^{2s}, \text{ if } p=0 \quad \gamma_r = 2ce'_{2s+1} \left(\frac{\pi}{2}, q \right) / \sqrt{q} \pi A_1^{2s+1}, \text{ if } p=1$$

$$20.7.39 \quad Ms_r^{(1)}(z, q) = \gamma_r \int_0^\infty \sinh z \sinh t \left[\cos \left(2\sqrt{q} \cosh z \cosh t - p \frac{\pi}{2} \right) \right] Ms_r^{(1)}(t, q) dt$$

$$\gamma_r = -4se'_{2s} \left(\frac{\pi}{2}, q \right) / \sqrt{q} \pi B_2^{2s}, \text{ if } p=0 \quad \gamma_r = -4se_{2s+1} \left(\frac{\pi}{2}, q \right) / \pi B_1^{2s+1}, \text{ if } p=1$$

$$20.7.40 \quad Mc_r^{(2)}(z, q) = \gamma_r \int_0^\infty \cos \left(2\sqrt{q} \cosh z \cosh t - p \frac{\pi}{2} \right) Mc_r^{(1)}(t, q) dt$$

$$\gamma_r = -2ce_{2s}(\frac{1}{2}\pi, q) / \pi A_0^{2s}, \text{ if } p=0 \quad \gamma_r = 2ce'_{2s+1}(\frac{1}{2}\pi, q) / \pi \sqrt{q} A_1^{2s+1}, \text{ if } p=1$$

$$20.7.41 \quad Ms_r^{(2)}(z, q) = \gamma_r \int_0^\infty \sin \left(2\sqrt{q} \cosh z \cosh t + p \frac{\pi}{2} \right) \sinh z \sinh t Ms_r^{(1)}(t, q) dt$$

$$\gamma_r = -4se'_{2s}(\frac{1}{2}\pi, q) / \sqrt{q} \pi B_2^{2s}, \text{ if } p=0 \quad \gamma_r = 4se_{2s+1}(\frac{1}{2}\pi, q) / \pi B_1^{2s+1}, \text{ if } p=1$$

Additional forms in [20.30], [20.36], [20.15].

20.8. Other Properties

Relations Between Solutions for Parameters q and $-q$

Replacing z by $\frac{1}{2}\pi - z$ in 20.1.1 one obtains

$$20.8.1 \quad y'' + (a + 2q \cos 2z)y = 0$$

Hence if $u(z)$ is a solution of 20.1.1 then $u(\frac{1}{2}\pi - z)$ satisfies 20.8.1. It can be shown that

20.8.2

$$a(-\nu, q) = a(\nu, -q) = a(\nu, q), \nu \text{ not an integer}$$

$$c_{2m}^{\nu}(-q) = \rho(-1)^m c_{2m}^{\nu}(q), \nu \text{ not an integer}$$

(c_{2m} defined in 20.3.8) and ρ depending on the normalization;

$$F_{\nu}(z, -q) = \rho e^{-i\nu\pi/2} F_{\nu} \left(z + \frac{\pi}{2}, q \right) = \rho e^{i\nu\pi/2} F_{\nu} \left(z - \frac{\pi}{2}, q \right)$$

20.8.3

$$a_{2r}(-q) = a_{2r}(q); b_{2r}(-q) = b_{2r}(q), \text{ for integral } \nu$$

$$a_{2r+1}(-q) = b_{2r+1}(q), b_{2r+1}(-q) = a_{2r+1}(q)$$

20.8.4

$$ce_{2r}(z, -q) = (-1)^r ce_{2r}(\frac{1}{2}\pi - z, q)$$

$$se_{2r+1}(z, -q) = (-1)^r se_{2r+1}(\frac{1}{2}\pi - z, q)$$

$$se_{2r+1}(z, -q) = (-1)^r ce_{2r+1}(\frac{1}{2}\pi - z, q)$$

$$se_{2r}(z, -q) = (-1)^{r-1} se_{2r}(\frac{1}{2}\pi - z, q)$$

For the coefficients associated with the above solutions for integral ν :

20.8.5

$$A_{2m}^{2r}(-q) = (-1)^{m-r} A_{2m}^{2r}(q);$$

$$B_{2m}^{2r}(-q) = (-1)^{m-r} B_{2m}^{2r}(q)$$

$$A_{2m+1}^{2r+1}(-q) = (-1)^{m-r} B_{2m+1}^{2r+1}(q);$$

$$B_{2m+1}^{2r+1}(-q) = (-1)^{m-r} A_{2m+1}^{2r+1}(q).$$

For the corresponding modified equation

20.8.6 $y'' - (a + 2q \cosh 2z)y = 0$

20.8.7

$$M_\nu^{(j)}(z, -q) = M_\nu^{(j)}\left(z + i\frac{\pi}{2}, q\right),$$

$$M_\nu^{(j)}(z, q) \text{ defined in 20.4.12.}$$

For integral values of ν let

20.8.8

$$Ie_{2r}(z, q) = \sum_{k=0}^{\infty} (-1)^{k+s} A_{2k} [I_{k-s}(u_1) I_{k+s}(u_2) + I_{k+s}(u_1) I_{k-s}(u_2)] / A_{2s} \epsilon_s$$

$$Io_{2r}(z, q) = \sum_{k=1}^{\infty} (-1)^{k+s} B_{2k} [I_{k-s}(u_1) I_{k+s}(u_2) - I_{k+s}(u_1) I_{k-s}(u_2)] / B_{2s}$$

$$Ie_{2r+1}(z, q) = \sum_{k=0}^{\infty} (-1)^{k+s} B_{2k+1} [I_{k-s}(u_1) I_{k+s+1}(u_2) + I_{k+s+1}(u_1) I_{k-s}(u_2)] / B_{2s+1}$$

$$Io_{2r+1}(z, q) = \sum_{k=0}^{\infty} (-1)^{k+s} A_{2k+1} [I_{k-s}(u_1) I_{k+s+1}(u_2) - I_{k+s+1}(u_1) I_{k-s}(u_2)] / A_{2s+1}$$

20.8.9

$$Ke_{2r}(z, q) = \sum_{k=0}^{\infty} A_{2k} [I_{k-s}(u_1) K_{k+s}(u_2) + I_{k+s}(u_1) K_{k-s}(u_2)] / A_{2s} \epsilon_s$$

$$* Ko_{2r}(z, q) = \sum_{k=0}^{\infty} B_{2k} [I_{k-s}(u_1) K_{k+s}(u_2) - I_{k+s}(u_1) K_{k-s}(u_2)] / B_{2s}$$

$$* Ke_{2r+1}(z, q) = \sum_{k=0}^{\infty} B_{2k+1} [I_{k-s}(u_1) K_{k+s+1}(u_2) - I_{k+s+1}(u_1) K_{k-s}(u_2)] / B_{2s+1}$$

$$Ko_{2r+1}(z, q) = \sum_{k=0}^{\infty} A_{2k+1} [I_{k-s}(u_1) K_{k+s+1}(u_2) + I_{k+s+1}(u_1) K_{k-s}(u_2)] / A_{2s+1}$$

where $I_m(x)$, $K_m(x)$ are the modified Bessel functions, u_1 , u_2 are defined below 20.6.10. Superscripts are omitted, $\epsilon_s = 2$, if $s = 0$, $\epsilon_s = 1$ if $s \neq 0$.

Then for functions of first kind:

20.8.10

$$Mc_{2r}^{(1)}(z, -q) = (-1)^r Ie_{2r}(z, q)$$

$$Ms_{2r}^{(1)}(z, -q) = (-1)^r Io_{2r}(z, q)$$

$$Mc_{2r+1}^{(1)}(z, -q) = (-1)^r i Ie_{2r+1}(z, q)$$

$$Ms_{2r+1}^{(1)}(z, -q) = (-1)^r i Io_{2r+1}(z, q)$$

For the Mathieu-Hankel function of first kind:

20.8.11

$$Mc_{2r}^{(3)}(z, -q) = (-1)^{r+1} i \frac{2}{\pi} Ke_{2r}(z, q)$$

$$Ms_{2r}^{(3)}(z, -q) = (-1)^{r+1} i \frac{2}{\pi} Ko_{2r}(z, q)$$

$$Mc_{2r+1}^{(3)}(z, -q) = (-1)^{r+1} \frac{2}{\pi} Ke_{2r+1}(z, q)$$

$$Ms_{2r+1}^{(3)}(z, -q) = (-1)^{r+1} \frac{2}{\pi} Ko_{2r+1}(z, q)$$

For $M_r^{(j)}(z, -q)$, $j = 2, 4$, one may use the definitions

$$M_r^{(2)} = -i(M_r^{(3)} - M_r^{(1)}); M_r = Mc_r \text{ or } Ms_r$$

also

$$M_r^{(4)}(z, -q) = 2M_r^{(1)}(z, -q) - M_r^{(3)}(z, -q)$$

$$M = Mc \text{ or } Ms; \text{ for real } z, q, M_r^{(j)}(z, -q)$$

are in general complex if $j = 2, 4$.

Zeros of the Functions for Real Values of q .

See [20.36], section 2.8 for further results.

Zeros of $ce_r(z, q)$ and $se_r(z, q)$, $Mc_r^{(1)}(z, q)$, $Ms_r^{(1)}(z, q)$.

In $0 \leq z < \pi$, $ce_r(z, q)$ and $se_r(z, q)$ have r real * zeros.

There are complex zeros if $q > 0$.

If $z_0 = x_0 + iy_0$ is any zero of $ce_r(z, q)$, $se_r(z, q)$ in

$$-\frac{\pi}{2} < x_0 < \frac{\pi}{2}, \text{ then } k\pi \pm z_0, k\pi \pm \bar{z}_0$$

are also zeros, k an integer.

*See page II.

In the strip $-\frac{\pi}{2} < x_0 < \frac{\pi}{2}$, the imaginary zeros of $ce_r(z, q)$, $se_r(z, q)$ are the real zeros of $Ce_r(z, q)$, $Se_r(z, q)$, hence also the real zeros of $Mc_r^{(1)}(z, q)$ and $Ms_r^{(1)}(z, q)$, respectively.

For small q , the large zeros of $Ce_r(z, q)$, $Se_r(z, q)$ approach the zeros of $J_r(2\sqrt{q} \cosh z)$.

Tabulation of Zeros

Ince [20.56] tabulates the first "non-trivial" zero (i.e. different from $0, \frac{\pi}{2}, \pi$) for $ce_r(z)$, $se_r(z)$, $r=2(1)5$ and for $se_6(z)$ to within $\pm 10^{-4}$, for $q=0(1)10(2)40$. He also gives the "turning" points (zeros of the derivative) and also expansions for them for small q . Wiltse and King [20.61,2] tabulate the first two (non-trivial) zeros of $Mc_r^{(1)}(z, q)$ and $Ms_r^{(1)}(z, q)$ and of their derivatives $r=0, 1, 2$ for 6 or 7 values of q between .25 and 10. The graphs reproduced here indicate their location.

Between two real zeros of $Mc_r^{(1)}(z, q)$, $Ms_r^{(1)}(z, q)$ there is a zero of $Mc_r^{(2)}(z, q)$, $Ms_r^{(2)}(z, q)$, respectively. No tabulation of such zeros exists yet.

Available tables are described in the References.

The most comprehensive tabulation of the characteristic values a_r , b_r (in a somewhat different notation) and of the coefficients proportional to A_m and B_m as defined in 20.5.4 and 20.5.5 can be found in [20.58]. In addition, the table contains certain important "joining factors", with the aid of which it is possible to obtain values of $Mc_r^{(j)}(z, q)$ and $Ms_r^{(j)}(z, q)$ as well as their derivatives, at $x=0$. Values of the functions $ce_r(x, q)$ and $se_r(x, q)$ for orders up to five or six can be found in [20.56]. Tabulations of less extensive character, but important in some aspects, are outlined in the other references cited. In this chapter only representative values of the various functions are given, along with several graphs.

Special Values for Arguments 0 and $\frac{\pi}{2}$

20.8.12

$$ce_{2r}\left(\frac{\pi}{2}, q\right) = (-1)^r g_{e,2r}(q) A_0^{2r}(q) \sqrt{\frac{\pi}{2}}$$

$$ce'_{2r+1}\left(\frac{\pi}{2}, q\right) = (-1)^{r+1} g_{e,2r+1}(q) A_1^{2r+1}(q) \sqrt{\frac{\pi}{2} q}$$

$$se'_{2r}\left(\frac{\pi}{2}, q\right) = (-1)^r g_{o,2r}(q) B_2^{2r}(q) \cdot q \sqrt{\frac{\pi}{2}}$$

$$se_{2r+1}\left(\frac{\pi}{2}, q\right) = (-1)^r g_{o,2r+1}(q) B_1^{2r+1}(q) \sqrt{\frac{\pi}{2} q}$$

$$Mc_r^{(1)}(0, q) = \sqrt{\frac{2}{\pi}} \frac{1}{g_{e,r}(q)}$$

$$Mc_r^{(2)}(0, q) = -\sqrt{\frac{2}{\pi}} f_{e,r}(q)/g_{e,r}(q)$$

$$\frac{d}{dz} [Mc_r^{(2)}(z, q)]_{z=0} = \sqrt{\frac{2}{\pi}} g_{e,r}(q)$$

$$\frac{d}{dz} [Ms_r^{(1)}(z, q)]_{z=0} = \sqrt{\frac{2}{\pi}} \frac{1}{g_{o,r}(q)}$$

$$\frac{d}{dz} [Ms_r^{(2)}(z, q)]_{z=0} = \sqrt{\frac{2}{\pi}} f_{o,r}(q)/g_{o,r}(q)$$

$$Ms_r^{(2)}(z, q) = -g_{o,r}(q) \sqrt{\frac{2}{\pi}}$$

The functions $f_{o,r}$, $g_{o,r}$, $f_{e,r}$, $g_{e,r}$ are tabulated in [20.58] for $q \leq 25$.

20.9. Asymptotic Representations

The representations given below are applicable to the *characteristic solutions*, for real values of q , unless otherwise noted. The Floquet exponent ν is defined below, as in [20.36] to be as follows:

In solutions associated with a_r : $\nu = r$

In solutions associated with b_r : $\nu = -r$.

For the functions defined in 20.6.7-20.6.10:

20.9.1

$$Mc_r^{(3)}(z, q)$$

$$(-1)^r Ms_r^{(3)}(z, q)$$

$$\sim \frac{e^{i(2\sqrt{q} \cosh z - \frac{\nu\pi}{2} - \frac{\pi}{4})}}{\pi^{\frac{1}{2}} q^{1/4} (\cosh z - \sigma)^{\frac{1}{2}}} \sum_{m=0}^{\infty} \frac{D_m}{[-4i\sqrt{q}(\cosh z - \sigma)]^m}$$

where $D_{-1} = D_{-2} = 0$; $D_0 = 1$, and the coefficients D_m are obtainable from the following recurrence formula:

20.9.2

$$(m+1)D_{m+1} + \left[\left(m + \frac{1}{2}\right)^2 - \left(m + \frac{1}{4}\right) 8i\sqrt{q} \sigma + 2q - a \right] D_m + \left(m - \frac{1}{2}\right) [16q(1 - \sigma^2) - 8i\sqrt{q} \sigma m] D_{m-1} + 4q(2m-3)(2m-1)(1 - \sigma^2) D_{m-2} = 0$$

20.9.3

$$Mc_r^{(4)}(z, q)$$

$$(-1)^r Ms_r^{(4)}(z, q)$$

$$\sim \frac{e^{-i[2\sqrt{q} \cosh z - \frac{1}{2}\nu\pi - \frac{1}{4}\pi]}}{\pi^{\frac{1}{2}} q^{1/4} (\cosh z - \sigma)^{\frac{1}{2}}} \sum_{m=0}^{\infty} \frac{d_m}{[4i\sqrt{q}(\cosh z - \sigma)]^m}$$

$d_{-1} = d_{-2} = 0$; $d_0 = 1$, and

20.9.4

$$(m+1)d_{m+1} + \left[\left(m + \frac{1}{2} \right)^2 + \left(m + \frac{1}{4} \right) 8i\sqrt{q}\sigma \right. \\ \left. + 2q - a \right] d_m + \left(m - \frac{1}{2} \right) [16q(1-\sigma^2) + 8i\sqrt{q}\sigma m] d_{m-1} \\ + 4q(2m-3)(2m-1)(1-\sigma^2) d_{m-2} = 0.$$

In the above

$$-2\pi < \arg \sqrt{q} \cosh z < \pi \\ |\cosh z - \sigma| > |\sigma \pm 1|, \Re z > 0,$$

but σ is otherwise arbitrary. If $\sigma^2 = 1$, 20.9.2 and 20.9.4 become three-term recurrence relations.

Formulas 20.9.1 and 20.9.3 are valid for arbitrary a, q , provided ν is also known; they give multiples of 20.4.12, normalized so as to approach the corresponding Hankel functions $H_{\nu}^{(1)}(\sqrt{q}e^z)$, $H_{\nu}^{(2)}(\sqrt{q}e^z)$, as $z \rightarrow \infty$. See [20.36], section 2.63. The formula is especially useful if $|\cosh z|$ is large and q is not too large; thus if $\sigma = -1$, the absolute ratio of two successive terms in the expansion is essentially

$$\left| \left(\frac{\sqrt{q}}{m} + \frac{m}{4\sqrt{q}} + 2 \right) / (\cosh z + 1) \right|.$$

If a, q, z, ν are real, the real and imaginary components of $Mc_r^{(3)}(z, q)$ are $Mc_r^{(1)}(z, q)$ and $Mc_r^{(2)}(z, q)$, respectively; similarly for the components of $Ms_r^{(3)}(z, q)$. If the parameters are complex

$$20.9.5 \quad Mc_r^{(1)}(z, q) = \frac{1}{2} [Mc_r^{(3)}(z, q) + Mc_r^{(4)}(z, q)]$$

$$20.9.6 \quad Mc_r^{(2)}(z, q) = -\frac{i}{2} [Mc_r^{(3)}(z, q) - Mc_r^{(4)}(z, q)]$$

Replacing c by s in the above will yield corresponding relations among $Ms_r^{(j)}(z, q)$.

Formulas in which the parameter a does not enter explicitly:

Goldstein's Expansions

20.9.7

$$Mc_r^{(3)}(z, q) \sim iMs_{r+}^{(3)}(z, q) \\ \approx [F_0(z) - iF_1(z)]e^{i\phi}/\pi^{\frac{1}{2}}q^{\frac{1}{2}}(\cosh z)^{\frac{1}{2}}$$

where

20.9.8

$$\phi = 2\sqrt{q} \sinh z - \frac{1}{2}(2r+1) \arctan \sinh z, \\ \Re z > 0, q > 1, w = 2r+1$$

20.9.9

$$F_0(z) \sim 1 + \frac{w}{8\sqrt{q} \cosh^2 z} \\ + \frac{1}{2048q} \left[\frac{w^4 + 86w^2 + 105}{\cosh^4 z} - \frac{w^4 + 22w^2 + 57}{\cosh^2 z} \right] \\ + \frac{1}{16384q^{3/2}} \left[\frac{-(w^5 + 14w^3 + 33w)}{\cosh^2 z} \right. \\ \left. - \frac{(2w^5 + 124w^3 + 1122w)}{\cosh^4 z} + \frac{3w^5 + 290w^3 + 1627w}{\cosh^6 z} \right] + \dots$$

20.9.10

$$F_1(z) \sim \frac{\sinh z}{\cosh^2 z} \left[\frac{w^2 + 3}{32\sqrt{q}} + \frac{1}{512q} \left(w^3 + 3w + \frac{4w^3 + 44w}{\cosh^2 z} \right) \right. \\ \left. + \frac{1}{16384q^{3/2}} \left\{ 5w^4 + 34w^2 + 9 \right. \right. \\ \left. \left. - \frac{(w^6 - 47w^4 + 667w^2 + 2835)}{12 \cosh^2 z} \right. \right. \\ \left. \left. + \frac{(w^6 + 505w^4 + 12139w^2 + 10395)}{12 \cosh^4 z} \right\} \right] + \dots$$

See [20.18] for details and an added term in $q^{-5/2}$; a correction to the latter is noted in [20.58].

The expansions 20.9.7 are especially useful when q is large and z is bounded away from zero. The order of magnitude of $Mc_r^{(2)}(0, q)$ cannot be obtained from the expansion. The expansion can also be used, with some success, for $z = ix$, when q is large, if $|\cos x| > 0$; they fail at $x = \frac{1}{2}\pi$. Thus, if q, x are real, one obtains

20.9.11

$$ce_r(x, q) \sim \frac{ce_r(0, q)2^{r-1}}{F_0(0)} \{W_1[P_0(x) - P_1(x)] \\ + W_2[P_0(x) + P_1(x)]\}$$

20.9.12

$$se_{r+1}(x, q) \sim se'_{r+1}(0, q)\tau_{r+1} \{W_1[P_0(x) - P_1(x)] \\ - W_2[P_0(x) + P_1(x)]\}$$

In the above, $P_0(x)$ and $P_1(x)$ are obtainable from $F_0(z)$, $F_1(x)$ in 20.9.9–20.9.10 by replacing $\cosh z$ with $\cos x$ and $\sinh z$ with $\sin x$. Thus $P_0(x) = F_0(ix)$; $P_1(x) = -iF_1(ix)$:

20.9.13

$$W_1 = e^{2\sqrt{q} \sin x} [\cos(\frac{1}{2}x + \frac{1}{4}\pi)]^{2r+1} / (\cos x)^{r+1}$$

$$W_2 = e^{-2\sqrt{q} \sin x} [\sin(\frac{1}{2}x + \frac{1}{4}\pi)]^{2r+1} / (\cos x)^{r+1}$$

20.9.14

$$\tau_{r+1} \sim 2^{r-1} \sqrt{\left[2\sqrt{q} - \frac{1}{4}w - \frac{(2w^2+3)}{64\sqrt{q}} - \frac{(7w^3+47w)}{1024q} - \dots \right]}$$

See 20.9.23–20.9.24 for expressions relating to $ce_r(0, q)$ and $se_r'(0, q)$. When $|\cos x| > \sqrt{4r+2}/q^{1/4}$, 20.9.11–20.9.12 are useful. The approximations become poorer as r increases.

Expansions in Terms of Parabolic Cylinder Functions

(Good for angles close to $\frac{1}{2}\pi$, for large values of q , especially when $|\cos x| < 2^{1/4}/q^{1/4}$.) Due to Sips [20.44–20.46].

$$20.9.15 \quad ce_r(x, q) \sim C_r[Z_0(\alpha) + Z_1(\alpha)]$$

20.9.16

$$se_{r+1}(x, q) \sim S_r[Z_0(\alpha) - Z_1(\alpha)] \sin x, \quad \alpha = 2q^{1/4} \cos x.$$

$$\text{Let } D_k = D_k(\alpha) = (-1)^k e^{1/2\alpha^2} \frac{d^k}{d\alpha^k} e^{-1/2\alpha^2}.$$

20.9.17

$$\begin{aligned} Z_0(\alpha) \sim & D_r + \frac{1}{4q^{1/4}} \left[-\frac{D_{r+4}}{16} + \frac{3}{2} \binom{r}{4} D_{r-4} \right] \\ & + \frac{1}{16q} \left[\frac{D_{r+8}}{512} - \frac{(r+2)D_{r+4}}{16} + \frac{3}{2} (r-1) \binom{r}{4} D_{r-4} \right. \\ & \left. + \frac{315}{4} \binom{r}{8} D_{r-8} \right] + \dots \end{aligned}$$

20.9.18

$$\begin{aligned} Z_1(\alpha) \sim & \frac{1}{4q^{1/4}} \left[-\frac{1}{4} D_{r+2} - \frac{r(r-1)}{4} D_{r-2} \right] \\ & + \frac{1}{16q} \left[\frac{D_{r+6}}{64} + \frac{(r^2-25r-36)}{64} D_{r+2} \right. \\ & \left. + \frac{r(r-1)(-r^2-27r+10)}{64} D_{r-2} - \frac{45}{4} \binom{r}{6} D_{r-6} + \dots \right] \end{aligned}$$

20.9.19

$$\begin{aligned} C_r \sim & \left(\frac{\pi}{2} \right)^{1/4} q^{1/8} / (r!)^{1/2} \left[1 + \frac{2r+1}{8q^{1/2}} \right. \\ & \left. + \frac{r^4+2r^3+263r^2+262r+108}{2048q} + \frac{f_1}{16384q^{3/2}} + \dots \right]^{-1/2} \\ & f_1 = 6r^5 + 15r^4 + 1280r^3 + 1905r^2 + 1778r + 572 \end{aligned}$$

*See page II.

20.9.20

$$\begin{aligned} S_r \sim & \left(\frac{\pi}{2} \right)^{1/4} q^{1/8} / (r!)^{1/2} \left[1 - \frac{2r+1}{8q^{1/2}} \right. \\ & \left. + \frac{r^4+2r^3-121r^2-122r-84}{2048q} + \frac{f_2}{16384q^{3/2}} + \dots \right]^{-1/2} \\ & f_2 = 2r^5 + 5r^4 - 416r^3 - 629r^2 - 1162r - 476 \end{aligned}$$

It should be noted that 20.9.15 is also valid as an approximation for $se_{r+1}(x, q)$, but 20.9.16 may give slightly better results. See [20.4.]

Explicit Expansions for Orders 0, 1, to Terms in $q^{-3/2}$ (q Large)20.9.21 For $r=0$:

$$\begin{aligned} Z_0 \sim & D_0 - \frac{D_4}{64\sqrt{q}} + \frac{1}{16q} \left(-\frac{D_4}{8} + \frac{D_8}{512} \right) * \\ & + \frac{1}{64q^{3/2}} \left(-\frac{99D_4}{256} + \frac{3D_8}{256} - \frac{D_{12}}{24576} \right) + \dots \\ Z_1 \sim & -\frac{D_2}{16\sqrt{q}} + \frac{1}{16q} \left(-\frac{9D_2}{16} + \frac{D_6}{64} \right) \\ & + \frac{1}{64q^{3/2}} \left(-\frac{61D_2}{32} + \frac{25D_6}{256} - \frac{5D_{10}}{10240} \right) + \dots \end{aligned}$$

20.9.22 For $r=1$:

$$\begin{aligned} Z_0 \sim & D_1 - \frac{D_5}{64\sqrt{q}} + \frac{1}{16q} \left(-\frac{3D_5}{16} + \frac{D_9}{512} \right) \\ & + \frac{1}{64q^{3/2}} \left(-\frac{207D_5}{256} + \frac{D_9}{64} - \frac{D_{13}}{24576} \right) + \dots \\ Z_1 \sim & -\frac{D_3}{16\sqrt{q}} + \frac{1}{16q} \left(-\frac{15D_3}{16} + \frac{D_7}{64} \right) \\ & + \frac{1}{64q^{3/2}} \left(-\frac{153D_3}{32} + \frac{35D_7}{256} - \frac{D_{11}}{2048} \right) + \dots \end{aligned}$$

Formulas Involving $ce_r(0, q)$ and $se_r(0, q)$

20.9.23

$$\begin{aligned} \frac{ce_0(0, q)}{ce_0(\frac{1}{2}\pi, q)} & \sim 2\sqrt{2} e^{-2\sqrt{q}} \left(1 + \frac{1}{16\sqrt{q}} + \frac{9}{256q} + \dots \right) \\ \frac{ce_2(0, q)}{ce_2(\frac{1}{2}\pi, q)} & \sim -32q\sqrt{2} e^{-2\sqrt{q}} \left(1 - \frac{1}{16\sqrt{q}} + \frac{29}{128q} + \dots \right) \end{aligned}$$

$$\frac{ce_1(0, q)}{ce_1'(\frac{1}{2}\pi, q)} \sim -4\sqrt{2}e^{-2\sqrt{q}} \left(1 + \frac{3}{16\sqrt{q}} + \frac{45}{256q} + \dots\right)$$

$$\frac{ce_3(0, q)}{ce_3'(\frac{1}{2}\pi, q)} \sim \frac{64}{3} q\sqrt{2} e^{-2\sqrt{q}} \left(1 - \frac{3}{16\sqrt{q}} + \frac{47}{128q} + \dots\right)$$

20.9.24

$$\frac{se_1'(0, q)}{se_1'(\frac{1}{2}\pi, q)} \sim 4q\sqrt{2} e^{-2\sqrt{q}} \left(1 - \frac{3}{16\sqrt{q}} - \frac{11}{256q} + \dots\right)$$

$$\frac{se_3'(0, q)}{se_3'(\frac{1}{2}\pi, q)} \sim -64q\sqrt{2} e^{-2\sqrt{q}} \left(1 - \frac{21}{16\sqrt{q}} - \frac{17}{128q} + \dots\right)$$

$$\frac{se_2'(0, q)}{se_2'(\frac{1}{2}\pi, q)} \sim -8q\sqrt{2} e^{-2\sqrt{q}} \left(1 - \frac{9}{16\sqrt{q}} - \frac{39}{256q} + \dots\right)$$

$$\frac{se_4'(0, q)}{se_4'(\frac{1}{2}\pi, q)} \sim \frac{128}{3} q\sqrt{2} e^{-2\sqrt{q}} \left(1 - \frac{31}{16\sqrt{q}} - \frac{15}{128q} + \dots\right)$$

For higher orders, these ratios are increasingly more difficult to obtain. One method of estimating values at the origin is to evaluate both 20.9.11 and 20.9.15 for some x where both expansions are satisfactory, and so to use 20.9.11 as a means to solve for $ce_r(0, q)$; similarly for $se_r'(0, q)$.

Other asymptotic expansions, valid over various regions of the complex z -plane, for real values of a, q , have been given by Langer [20.25]. It is not always easy, however, to determine the linear combinations of Langer's solutions which coincide with those defined here.

20.10. Comparative Notations

	This Volume	[20.58] NBS	[20.59] Stratton-Morse, etc.	[20.36] Meixner and Schäfer	[20.30] McLachlan	[20.15] Bateman Manuscript	Comments
Parameters in 20.1.1.....	a q a_r b_r	$b=a+2q$ $s=4q$ $b_r=a_r+2q$ $b_0=b_r+2q$	b $c=2\sqrt{q}$ $b_r=a_r+2q$ $b'_r=b_r+2q$	λ h^2 a_r b_r	a q a_r b_r	h θ a_r b_r	
Periodic Solutions, of 20.1.1:							
Even.....	$ce_r(z, q)$	$A^r Se_r(s, z)$ *	$A^r Se_r^{(1)}(c, \cos z)$ *	$ce_r(z, h^2)$ *	$ce_r(z, q)$	$ce_r(z, \theta)$	See Note 1.
Odd.....	$se_r(z, q)$	$B^r So_r(s, z)$ *	$A^r So_r^{(1)}(c, \cos z)$ *	$se_r(z, h^2)$ *	$se_r(z, q)$	$se_r(z, \theta)$	
Coefficients in Periodic Solutions:							
Even.....	$A_m^r(q)$	$A^r De_m^r(s)$ *	$A^r D_m^r$ *	A_m^r	A_m^r	A_m^r	
Odd.....	$B_m^r(q)$	$B^r Do_m^r(s)$ *	$B^r F_m^r$ *	B_m^r	B_m^r	B_m^r	
$\frac{1}{\pi} \int_0^{2\pi} y^2 dx$, y is the Standard Solution of 20.1.1.	1	$(A^r)^{-1}$ or $(B^r)^{-1}$	$(A^r)^{-1}$ or $(B^r)^{-1}$	1	1	1	See Note 1.
Floquet's Solutions 20.3.8.....	$F_r(z)$			$me_r(z, h^2)$	$\phi(z)$		
Characteristic Exponent.....	ν	$\mu = i\nu$		ν	$\mu = i\nu$	$\mu = i\nu$	
Normalizations of Floquet's Solutions.	Unspecified			$\frac{1}{\pi} \int_0^{2\pi} (me_r(z, h^2) me_{-r}(z, h^2)) dz = 1$			
Solutions of Modified Equation 20.1.2.	$Ce_r(z, q)$ $Se_r(z, q)$ $Mc_r^{(1)}(z, q)$ $Ms_r^{(1)}(z, q)$ $Mc_r^{(2)}(z, q)$ $Ms_r^{(2)}(z, q)$	$Ag_{s,r}(s)Je_r(s, q)$ $Bg_{s,r}(s)Jo_r(s, q)$ $\sqrt{\frac{2}{\pi}} Je_r(s, z)$ $\sqrt{\frac{2}{\pi}} Jo_r(s, z)$ $\sqrt{\frac{2}{\pi}} Ne_r(s, z)$ $\sqrt{\frac{2}{\pi}} No_r(s, z)$	$Ag_{s,r}(s)Je_r(c, \cosh z)$ $Bg_{s,r}(s)Jo_r(c, \cosh z)$ $\sqrt{\frac{2}{\pi}} Je_r(c, \cosh z)$ $\sqrt{\frac{2}{\pi}} Jo_r(c, \cosh z)$ $\sqrt{\frac{2}{\pi}} Ne_r(c, \cosh z)$ $\sqrt{\frac{2}{\pi}} No_r(c, \cosh z)$	$Ce_r(z, q)$ $Se_r(z, q)$ $Mc_r^{(1)}(z, h)$ $Ms_r^{(1)}(z, h)$ $Mc_r^{(2)}(z, h)$ $Ms_r^{(2)}(z, h)$	$Ce_r(z, q)$ $Se_r(z, q)$ $\sqrt{\frac{2}{\pi}} Ce_r(z, q)/Ag_{s,r}(q)$ $\sqrt{\frac{2}{\pi}} Se_r(z, q)/Bg_{s,r}(q)$ $\sqrt{\frac{2}{\pi}} Fey_r(z, q)/Ag_{s,r}(q)$ $\sqrt{\frac{2}{\pi}} Gey_r(z, q)/Bg_{s,r}(q)$	$Ce_r(z, \theta)$ $Se_r(z, \theta)$ $\sqrt{\frac{2}{\pi}} Ce_r(z, \theta)/Ag_{s,r}(q)$ $\sqrt{\frac{2}{\pi}} Se_r(z, \theta)/Bg_{s,r}(q)$ $\sqrt{\frac{2}{\pi}} Fey_r(z, \theta)/Ag_{s,r}(q)$ $\sqrt{\frac{2}{\pi}} Gey_r(z, \theta)/Bg_{s,r}(q)$	
Joining Factors.....	$\sqrt{2/\pi} [Mc_r^{(1)}(0, q)]$ $\sqrt{2/\pi} \left[\frac{d}{dz} Mc_r^{(1)}(z, q) \right]_{z=0}$ $-Mc_c^{(1)}(0, q)/Mc_r^{(1)}(0, q)$ $\left[\frac{d}{dz} \frac{Ms_r^{(1)}(z, q)}{Ms_r^{(1)}(z, q)} \right]_{z=0}$	$g_{s,r}(s)$ $g_{s,r}(s)$ $f_{s,r}(s)$ $f_{s,r}(s)$	$\sqrt{2/\pi} \lambda_r^{(1)}$ $\sqrt{2/\pi} \lambda_r^{(0)}$ $\frac{2}{\pi} \frac{K_1'}{K_1}$ $\frac{2}{\pi} \frac{K_2'}{K_2}$	$\sqrt{2/\pi} [Mc_c^{(1)}(0, h)]$ $\sqrt{2/\pi} \left[\frac{d}{dz} [Ms_r^{(1)}(z, h)] \right]_{z=0}$ $-Mc_c^{(1)}(0, h)/Mc_r^{(1)}(0, h)$ Same as this volume	$(-1)^r p_r \sqrt{\frac{2}{\pi}} A$ $(-1)^r s_r \sqrt{\frac{2}{\pi}} B$ $-\frac{Fey_r(0, q)}{Ce_r(0, q)}$ $\left[\frac{d}{dz} \frac{Gey_r(z, q)}{Se_r(z, q)} \right]_{z=0}$	Same as [20.30] Same as [20.30] Same as [20.30] Same as [20.30]	See Note 2. See Note 3.

NOTE: 1. The conversion factors A^r and B^r are tabulated in [20.58] along with the coefficients.2. The multipliers p_r and s_r are defined in [20.30], Appendix 1, section 3, equations 3, 4, 5, 6.

3. See [20.59], sections (5.3) and (5.5). In eq. (316) of (5.5), the first term should have a minus sign.

*See page II.

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- See also [20.18]. It contains, among other tabulations, values of a_r , b_r and coefficients for $ce_r(x, q)$, $se_r(x, q)$, $q = 40(20)100(50)200$; 5D, $r \leq 2$.

*See page II.

Table 20.1 CHARACTERISTIC VALUES, JOINING FACTORS, SOME CRITICAL VALUES
EVEN SOLUTIONS

r	q	a_r	$ce_r(0, q)$	$ce_r(\frac{1}{2}\pi, q)$	$(4q)^{\frac{1}{2}r}g_{e,r}(q)$	$(4q)^rf_{e,r}(q)$
0	0	0.00000 000	(-1) 7.07106 781	(-1) 7.07106 78	(-1) 7.97884 56	∞
	5	5.80004 602	(-2) 4.48001 817	1.33484 87	1.97009 00	(-3) 1.86132 97
	10	- 13.93697 996	(-3) 7.62651 757	1.46866 05	2.40237 95	(-5) 5.54257 96
	15	- 22.51303 776	(-3) 1.93250 832	1.55010 82	2.68433 53	(-6) 3.59660 89
	20	- 31.31339 007	(-4) 6.03743 829	1.60989 09	2.90011 25	(-7) 3.53093 01
	25	- 40.25677 955	(-4) 2.15863 018	1.65751 03	3.07743 91	(-8) 4.53098 68
2	0	4.00000 000	1.00000 000	-1.00000 00	(1) 1.27661 53	(1) 8.14873 31
	5	7.44910 974	(-1) 7.35294 308	(-1) -7.24488 15	(1) 2.63509 89	(2) 1.68665 79
	10	7.71736 985	(-1) 2.45888 349	(-1) -9.26759 26	(1) 7.22275 58	(1) 6.89192 56
	15	5.07798 320	(-2) 7.87928 278	-1.01996 62	(2) 1.32067 71	(1) 1.73770 48
	20	+ 1.15428 288	(-2) 2.86489 431	-1.07529 32	(2) 1.98201 14	4.29953 32
	25	- 3.52216 473	(-2) 1.15128 663	-1.11627 90	(2) 2.69191 26	1.11858 69
10	0	100.00000 000	1.00000 000	-1.00000 00	(12) 1.51800 43	(23) 2.30433 72
	5	100.12636 922	1.02599 503	(-1) -9.75347 49	(12) 1.48332 54	(23) 2.31909 77
	10	100.50677 002	1.05381 599	(-1) -9.51645 32	(12) 1.45530 39	(23) 2.36418 54
	15	101.14520 345	1.08410 631	(-1) -9.28548 06	(12) 1.43299 34	(23) 2.44213 04
	20	102.04891 602	1.11778 863	(-1) -9.05710 78	(12) 1.41537 24	(23) 2.55760 55
	25	103.23020 480	1.15623 992	(-1) -8.82691 92	(12) 1.40118 52	(23) 2.71854 15
r	q	a_r	$ce_r(0, q)$	$ce'_r(\frac{1}{2}\pi, q)$	$(4q)^{\frac{1}{2}r}g_{e,r}(q)$	$(4q)^rf_{e,r}(q)$
1	0	1.00000 000	1.00000 000	-1.00000 00	1.59576 91	2.54647 91
	5	+ 1.85818 754	(-1) 2.56542 879	-3.46904 21	7.26039 84	1.02263 46
	10	- 2.39914 240	(-2) 5.35987 478	-4.85043 83	(1) 1.35943 49	(-2) 9.72660 12
	15	- 8.10110 513	(-2) 1.50400 665	-5.76420 64	(1) 1.91348 51	(-2) 1.19739 95
	20	- 14.49130 142	(-3) 5.05181 376	-6.49056 58	(1) 2.42144 01	(-3) 1.84066 20
	25	- 21.31489 969	(-3) 1.91105 151	-7.10674 15	(1) 2.89856 94	(-4) 3.33747 55
5	0	25.00000 000	1.00000 000	-5.00000 00	(4) 4.90220 27	(8) 4.80631 83
	5	25.54997 175	1.12480 725	-5.39248 61	(4) 4.43075 22	(8) 5.11270 71
	10	27.70376 873	1.25801 994	-5.32127 65	(4) 4.19827 66	(8) 6.83327 77
	15	31.95782 125	1.19343 223	-5.11914 99	(4) 5.25017 04	(9) 1.18373 72
	20	36.64498 973	(-1) 9.36575 531	-5.77867 52	(4) 8.96243 97	(9) 1.85341 57
	25	40.05019 099	(-1) 6.10694 310	-7.05988 45	(5) 1.71582 55	(9) 2.09679 12
15	0	225.00000 000	1.00000 000	(1) 1.50000 00	(20) 5.60156 72	(40) 2.09183 70
	5	225.05581 248	1.01129 373	(1) 1.51636 57	(20) 5.54349 84	(40) 2.09575 00
	10	225.22335 698	1.02287 828	(1) 1.53198 84	(20) 5.49405 67	(40) 2.10754 45
	15	225.50295 624	1.03479 365	(1) 1.54687 43	(20) 5.45287 72	(40) 2.12738 84
	20	225.89515 341	1.04708 434	(1) 1.56102 79	(20) 5.41964 26	(40) 2.15556 69
	25	226.40072 004	1.05980 044	(1) 1.57444 72	(20) 5.39407 68	(40) 2.19249 18

Compiled from National Bureau of Standards, Tables relating to Mathieu functions, Columbia Univ. Press, New York, N.Y., 1951 (with permission).

$a_r + 2q - (4r+2)\sqrt{q}$								
$q^{-\frac{1}{2}} \setminus r$	0	1	2	5	10	15		$\langle q \rangle$
0.16	-0.25532 994	-1.30027 212	-3.45639 483	-17.84809 551	-76.04295 314	- 80.93485 048		39
0.12	-0.25393 098	-1.28658 972	-3.39777 782	-16.92019 225	-76.84607 855	-141.64507 841		69
0.08	-0.25257 851	-1.27371 191	-3.34441 938	-16.25305 645	-63.58155 264	-162.30500 052		156
0.04	-0.25126 918	-1.26154 161	-3.29538 745	-15.70968 373	-58.63500 546	-132.08298 271		625
0.00	-0.25000 000	-1.25000 000	-3.25000 000	-15.25000 000	-55.25000 000	-120.25000 000		∞

For $g_{e,r}$ and $f_{e,r}$ see 20.8.12.

$\langle q \rangle$ = nearest integer to q .

Compiled from G. Blanch and I. Rhodes, Table of characteristic values of Mathieu's equation for large values of the parameter, Jour. Wash. Acad. Sci., 45, 6, 1955 (with permission).

CHARACTERISTIC VALUES, JOINING FACTORS, SOME CRITICAL VALUES

Table 20.1

ODD SOLUTIONS

r	q	b_r	$se'_r(0, q)$	$se'_r(\frac{1}{2}\pi, q)$	$(4q)^{\frac{1}{4}}g_{o,r}(q)$	$(4q)^r f_{o,r}(q)$
2	0	4.00000 000	2.00000 00	-2.00000 00	6.38307 65	(1) 8.14873 31
	5	+ 2.09946 045	(-1) 7.33166 22	-3.64051 79	(1) 1.24474 88	(1) 2.24948 08
	10	- 2.38215 824	(-1) 2.48822 84	-4.86342 21	(1) 1.86133 36	(1) 3.91049 85
	15	- 8.09934 680	(-2) 9.18197 14	-5.76557 38	(1) 2.42888 57	(- 1) 7.18762 28
	20	- 14.49106 325	(-2) 3.70277 78	-6.49075 22	(1) 2.95502 89	(- 1) 1.47260 95
	25	- 21.31486 062	(-2) 1.60562 17	-7.10677 19	(1) 3.44997 83	(- 2) 3.33750 27
10	0	100.00000 000	(1) 1.00000 00	(1) -1.00000 00	(11) 1.51800 43	(23) 2.30433 72
	5	100.12636 922	9.73417 32	(1) -1.02396 46	(11) 1.56344 50	(23) 2.31909 77
	10	100.50676 946	9.44040 54	(1) -1.04539 48	(11) 1.62453 03	(23) 2.36418 52
	15	101.14517 229	9.11575 13	(1) -1.06429 00	(11) 1.70421 18	(23) 2.44211 78
	20	102.04839 286	8.75554 51	(1) -1.08057 24	(11) 1.80695 19	(23) 2.55740 30
	25	103.22568 004	8.35267 84	(1) -1.09413 54	(11) 1.93959 86	(23) 2.71681 11
r	q	b_r	$se'_r(0, q)$	$se'_r(\frac{1}{2}\pi, q)$	$(4q)^{\frac{1}{4}}g_{o,r}(q)$	$(4q)^r f_{o,r}(q)$
1	0	+ 1.00000 000	1.00000 00	1.00000 00	1.59576 91	2.54647 91
	5	- 5.79008 060	(-1) 1.74675 40	1.33743 39	2.27041 76	(- 2) 3.74062 82
	10	- 13.93655 248	(-2) 4.40225 66	1.46875 57	2.63262 99	(- 3) 2.21737 88
	15	- 22.51300 350	(-2) 1.39251 35	1.55011 51	2.88561 87	(- 4) 2.15798 83
	20	- 31.31338 617	(-3) 5.07788 49	1.60989 16	3.08411 21	(- 4) 2.82474 71
	25	- 40.25677 898	(-3) 2.04435 94	1.65751 04	3.24945 50	(- 6) 4.53098 74
5	0	25.00000 000	5.00000 00	1.00000 00	(3) 9.80440 55	(8) 4.80631 83
	5	25.51081 605	4.33957 00	(-1) 9.06077 93	(4) 1.14793 21	(8) 5.05257 20
	10	26.76642 636	3.40722 68	(-1) 8.46038 43	(4) 1.52179 77	(8) 5.46799 57
	15	27.96788 060	2.41166 65	(-1) 8.37949 34	(4) 2.20680 20	(8) 5.27524 17
	20	28.46822 133	1.56889 69	(-1) 8.63543 12	(4) 3.27551 12	(8) 4.26215 66
	25	28.06276 590	(-1) 9.64071 62	(-1) 8.99268 33	(4) 4.76476 62	(8) 2.94147 89
15	0	225.00000 000	(1) 1.50000 00	-1.00000 00	(19) 3.73437 81	(40) 2.09183 70
	5	225.05581 248	(1) 1.48287 89	(-1) -9.88960 70	(19) 3.78055 49	(40) 2.09575 00
	10	225.22335 698	(1) 1.46498 60	(-1) -9.78142 35	(19) 3.83604 43	(40) 2.10754 45
	15	225.50295 624	(1) 1.44630 01	(-1) -9.67513 70	(19) 3.90140 52	(40) 2.12738 84
	20	225.89515 341	(1) 1.42679 46	(-1) -9.57045 25	(19) 3.97732 29	(40) 2.15556 69
	25	226.40072 004	(1) 1.40643 73	(-1) -9.46708 70	(19) 4.06462 83	(40) 2.19249 18

$$b_r + 2q - (4r - 2)\sqrt{q}$$

$q^{-\frac{1}{4}} \setminus r$	1	2	5	10	15	$\langle q \rangle$
0.16	-0.25532 994	-1.30027 164	-11.53046 855	-51.32546 875	- 55.93485 112	39
0.12	-0.25393 098	-1.28658 971	-11.12574 983	-56.10964 961	-108.31442 060	69
0.08	-0.25257 851	-1.27371 191	-10.78895 146	-51.15347 975	-132.59692 424	156
0.04	-0.25126 918	-1.26154 161	-10.50135 748	-47.72149 533	-114.76358 461	625
0.00	-0.25000 000	-1.25000 000	-10.25000 000	-45.25000 000	-105.25000 000	∞

For $g_{o,r}$ and $f_{o,r}$ see 20.8.12.

$\langle q \rangle$ = nearest integer to q .

MATHIEU FUNCTIONS

Table 20.2

COEFFICIENTS A_m AND B_m

A_m											
$q=5$											
$m \backslash r$	0			2			10			$m \backslash r$	
0	+0.54061	2446		+0.43873	7166		+0.00000	1679		1	+0.76246 3686
2	-0.62711	5414		+0.65364	0260		+0.00003	3619		3	-0.63159 6319
4	+0.14792	7090		-0.42657	8935		+0.00064	2987		5	+0.13968 4806
6	-0.01784	8061		+0.07588	5673		+0.01078	4807		7	-0.01491 5596
8	+0.00128	2863		-0.00674	1769		+0.13767	5121		9	+0.00094 4842
10	-0.00006	0723		+0.00036	4942		+0.98395	5640		11	-0.00003 9702
12	+0.00000	2028		-0.00001	3376		-0.11280	6780		13	+0.00000 1189
14	-0.00000	0050		+0.00000	0355		+0.00589	2962		15	-0.00000 0027
16	+0.00000	0001		-0.00000	0007		-0.00018	9166		17	+0.00000 0001
18							+0.00000	4226		19	+0.00000 0016
20							-0.00000	0071		21	
22							+0.00000	0001		23	
										25	

$q=25$											
$m \backslash r$	0			2			10			$m \backslash r$	
0	+0.42974	1038		+0.33086	5777		+0.00502	6361		1	+0.39125 2265
2	-0.69199	9610		-0.04661	4551		+0.02075	4891		3	-0.74048 2467
4	+0.36554	4890		-0.64770	5862		+0.07232	7761		5	+0.50665 3803
6	-0.13057	5523		+0.55239	9372		+0.23161	1726		7	-0.19814 2336
8	+0.03274	5863		-0.22557	4897		+0.55052	4391		9	+0.05064 0536
10	-0.00598	3606		+0.05685	2843		+0.63227	5658		11	-0.00910 8920
12	+0.00082	3792		-0.00984	6277		-0.46882	9197		13	+0.00121 2864
14	-0.00008	7961		+0.00124	8919		+0.13228	7155		15	-0.00012 4121
16	+0.00000	7466		-0.00012	1205		-0.02206	0893		17	+0.00001 0053
18	-0.00000	0514		+0.00000	9296		+0.00252	2374		19	-0.00000 0660
20	+0.00000	0029		-0.00000	0578		-0.00021	3672		21	+0.00000 0036
22	-0.00000	0001		+0.00000	0030		+0.00001	4078		23	-0.00000 0002
24				-0.00000	0001		-0.00000	0746		25	+0.00000 0004
26							+0.00000	0032		27	
28							-0.00000	0001		29	
										31	

B_m											
$q=5$											
$m \backslash r$	2			10			$m \backslash r$	1			
2	+0.93342	9442		+0.00003	3444		1	+0.94001	9024		+0.05038 2462
4	-0.35480	3915		+0.00064	2976		3	-0.33654	1963		+0.29736 5513
6	+0.05296	3730		+0.01078	4807		5	+0.05547	7529		+0.93156 6997
8	-0.00429	5885		+0.13767	5120		7	-0.00508	9553		-0.20219 3638
10	+0.00021	9797		+0.98395	5640		9	+0.00029	3879		+0.01830 5721
12	-0.00000	7752		-0.11280	6780		11	-0.00001	1602		-0.00096 0277
14	+0.00000	0200		+0.00589	2962		13	+0.00000	0332		+0.00003 3493
16	-0.00000	0004		-0.00018	9166		15	-0.00000	0007		-0.00000 0842
18				+0.00000	4227		17				+0.00000 0017
20				-0.00000	0070		19				
22				+0.00000	0001		21				
							23				
							25				

$q=25$											
$m \backslash r$	2			10			$m \backslash r$	1			
2	+0.65743	9912		+0.01800	3596		1	+0.81398	3846		+0.30117 4196
4	-0.66571	9990		+0.07145	6762		3	-0.52931	0219		+0.62719 8468
6	+0.33621	0033		+0.23131	0990		5	+0.22890	0813		+0.17707 1306
8	-0.10507	3258		+0.55054	4783		7	-0.06818	2972		-0.60550 5349
10	+0.02236	2380		+0.63250	8750		9	+0.01453	0886		+0.33003 2984
12	-0.00344	2304		-0.46893	3949		11	-0.00229	5765		-0.09333 5984
14	+0.00040	0182		+0.13230	9765		13	+0.00027	7422		+0.01694 2545
16	-0.00003	6315		-0.02206	3990		15	-0.00002	6336		-0.00217 7430
18	+0.00000	2640		+0.00252	2676		17	+0.00000	2009		+0.00021 0135
20	-0.00000	0157		-0.00021	3694		19	-0.00000	0126		-0.00001 5851
22	+0.00000	0008		+0.00001	4079		21	+0.00000	0007		+0.00000 0962
24				-0.00000	0746		23				-0.00000 0048
26				+0.00000	0033		25				+0.00000 0002
							27				
							29				
							31				

For A_m and B_m see 20.2.3-20.2.11

Compiled from National Bureau of Standards, Tables relating to Mathieu functions, Columbia Univ. Press, New York, N.Y., 1951 (with permission).