

Proof of Uniform Convergence of a Sequence of Orthogonal Functions to the Bessel function of the First Kind of Order 0

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Lemma 1

The functions

$$\psi_n(y) = \sqrt{\frac{4n+1}{y}} (-1)^n J_{2n+\frac{1}{2}}(y) \quad (1)$$

are orthonormal over the interval 0 to ∞ , i.e.,

$$\int_0^\infty \psi_j(y) \psi_k(y) dy = \delta_{jk} \quad (2)$$

where δ_{jk} is the Kronecker delta.

Proof. Consider the integral

$$I = \int_0^\infty \psi_j(y) \psi_k(y) dy \quad (3)$$

which can be expressed as

$$I = \int_0^\infty \sqrt{\frac{4j+1}{y}} (-1)^j J_{2j+\frac{1}{2}}(y) \sqrt{\frac{4k+1}{y}} (-1)^k J_{2k+\frac{1}{2}}(y) dy \quad (4)$$

This simplifies to

$$I = \sqrt{(4j+1)(4k+1)} (-1)^{j+k} \int_0^\infty \frac{J_{2j+\frac{1}{2}}(y) J_{2k+\frac{1}{2}}(y)}{y} dy \quad (5)$$

Using the orthogonality relation for Bessel functions,

$$\int_0^\infty \frac{J_\nu(y) J_\mu(y)}{y} dy = \frac{\delta_{\nu\mu}}{2\nu} \quad (6)$$

where $\nu = 2j + \frac{1}{2}$ and $\mu = 2k + \frac{1}{2}$, we find

$$\int_0^\infty \frac{J_{2j+\frac{1}{2}}(y) J_{2k+\frac{1}{2}}(y)}{y} dy = \frac{\delta_{jk}}{4j+1} \quad (7)$$

Substituting this result back, we have

$$I = \sqrt{(4j+1)(4k+1)} (-1)^{j+k} \frac{\delta_{jk}}{4j+1} \quad (8)$$

For $j \neq k$, $\delta_{jk} = 0$, yielding $I = 0$. For $j = k$, $\delta_{jk} = 1$, giving

$$I = \frac{\sqrt{(4j+1)(4j+1)}}{4j+1} = 1 \quad (9)$$

Hence, $\psi_j(y)$ and $\psi_k(y)$ are orthonormal. □

Theorem 2

The partial sums $S_N(y)$ defined by

$$S_N(y) = \sqrt{\frac{2}{\pi}} \sum_{k=0}^N \frac{\psi_k(y)}{\left(\frac{1}{2} + k\right)^{\frac{1}{2}}} \quad (10)$$

uniformly converge to the Bessel function of the first kind of order zero, $J_0(y)$, as $N \rightarrow \infty$.

Proof. From the orthonormality established in Lemma (1), consider the squared difference between $J_0(y)$ and $S_N(y)$:

$$|J_0(y) - S_N(y)|^2 = \left| \sqrt{\frac{2}{\pi}} \sum_{k=N+1}^{\infty} \frac{\psi_k(y)}{\left(\frac{1}{2} + k\right)^{\frac{1}{2}}} \right|^2 \quad (11)$$

Using the Cauchy-Schwarz inequality and the orthonormality of $\psi_k(y)$, this can be bounded as:

$$|J_0(y) - S_N(y)|^2 \leq \frac{2}{\pi} \sum_{k=N+1}^{\infty} \frac{1}{\left(\frac{1}{2} + k\right)^4} \quad (12)$$

Using the trigamma function to express the tail sum, we have the limit

$$\lim_{N \rightarrow \infty} \frac{2}{\pi} \sum_{k=N+1}^{\infty} \frac{1}{\left(\frac{1}{2} + k\right)^4} = \lim_{N \rightarrow \infty} \frac{\Psi(3, \frac{3}{2} + N)}{3\pi} = 0 \quad (13)$$

as $N \rightarrow \infty$ thus confirming uniform convergence. □