

# MA-207 Differential Equations II

## S1 - Lecture 5

M.K. Keshari



Department of Mathematics  
Indian Institute of Technology Bombay  
Powai, Mumbai - 76

5th October 2017  
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M.K. Keshari

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Recall: Consider  $x^2 y'' + xB(x)y' + C(x)y = 0$

$$B(x) = \sum_{i \geq 0} b_i x^i \quad \text{and} \quad C(x) = \sum_{i \geq 0} c_i x^i$$

analytic at 0. Put

$$y(x, r) = x^r \sum_{n \geq 0} a_n(r) x^n, \quad a_0(r) = 1$$

Coefficient of  $x^r$  gives “Indicial equation”

$$I(r) := r(r-1) + b_0 r + c_0 = 0$$

For  $n \geq 1$ , the coefficient of  $x^{n+r}$  gives

$$a_n(r)I(n+r) + \sum_{i=0}^{n-1} b_{n-i} (i+r) a_i(r) + \sum_{i=0}^{n-1} c_{n-i} a_i(r) = 0$$

M.K. Keshari

S1 - Lecture 5

$$a_n(r) = -\frac{\sum_{i=0}^{n-1} b_{n-i} (i+r) a_i(r) + \sum_{i=0}^{n-1} c_{n-i} a_i(r)}{I(n+r)}$$

is a rational function of  $r$ .

- Let  $r_1 \geq r_2$  be real roots of  $I(r) = 0$ . Then

$$y_1(x) = y(x, r_1) = \sum_{n \geq 0} a_n(r_1) x^{n+r_1}$$

is the first solution.

- If  $r_1 - r_2 \notin \mathbb{Z}$ , then second solution is

$$y_2(x) = y(x, r_2) = \sum_{n \geq 0} a_n(r_2) x^{n+r_2}$$

- If  $r_1 = r_2$ . Then the second solution is

$$\begin{aligned} y_2(x) &= \frac{\partial}{\partial r} \left( x^r \sum_{n=0}^{\infty} a_n(r) x^n \right) \Big|_{r=r_1} \\ &= y_1(x) \ln x + x^{r_1} \sum_{n \geq 1} a'_n(r_1) x^n \end{aligned}$$

**Example.** Let us solve Bessel equation

$$x^2 y'' + xy' + (x^2 - p^2)y = 0, \quad p \geq 0$$

Frobenius solution

$$y(x, r) = x^r \sum_{n \geq 0} a_n(r) x^n, \quad a_0(r) = 1$$

exists on  $(0, \infty)$ . Indicial equation (coefficient of  $x^r$ )

$$I(r) = r(r-1) + r - p^2 = r^2 - p^2 = (r-p)(r+p)$$

Roots are  $r_1 = p$ ,  $r_2 = -p$ . Coefficient of  $x^{n+r}$  is

$$I(n+r)a_n(r) + a_{n-2}(r) = 0$$

$$a_{-1}(r) = 0 \implies a_{2n+1}(r) = 0, \quad n \geq 0$$

$$I(n+r)a_n(r) + a_{n-2}(r) = 0$$

$$\implies a_{2n}(r) = -\frac{a_{2n-2}(r)}{I(2n+r)} = \frac{(-1)^n}{\prod_{i=1}^n I(2i+r)}$$

• Assume  $r_1 - r_2 = p - (-p) = 2p \notin \mathbb{Z}$ , we get two Frobenius solutions for  $r_1$  and  $r_2$ .

$$I(2i+p) = (2i+p+p)(2i+p-p) = 2^2(i+p)i,$$

$$I(2i-p) = (2i-p+p)(2i-p-p) = 2^2 i(i-p)$$

$$a_{2n}(p) = \frac{(-1)^n}{\prod_{i=1}^n 2^2 i(i+p)} = \frac{(-1)^n}{2^{2n} n! (1+p) \dots (n+p)}$$

$$a_{2n}(-p) = \frac{(-1)^n}{\prod_{i=1}^n 2^2 i(i-p)} = \frac{(-1)^n}{2^{2n} n! (1-p) \dots (n-p)}$$

First solution is ( $r = p$ )

$$y_1(x) = y(x, p) = \sum_{n \geq 0} \frac{(-1)^n}{2^{2n} n! (1+p) \dots (n+p)} x^{2n+p}$$

The second solution is ( $r = -p$ )

$$y_2(x) = y(x, -p) = \sum_{n \geq 0} \frac{(-1)^n}{2^{2n} n! (1-p) \dots (n-p)} x^{2n-p}$$

Next we consider repeated root case, i.e.

$$p = -p \implies p = 0.$$

Assume  $p = 0$ . Then Bessel equation is

$$x^2 y'' + x y' + x^2 y = 0$$

$I(r) = r(r-1) + r = r^2$  has repeated roots 0, 0.

$$a_{2n}(r) = -\frac{a_{2n-2}(r)}{I(2n+r)} = -\frac{a_{2n-2}(r)}{(2n+r)^2} = \frac{(-1)^n}{\prod_{i=1}^n (2i+r)^2}$$

$$a_{2n}(0) = \frac{(-1)^n}{\prod_{i=1}^n (2i)^2} = \frac{(-1)^n}{2^{2n} (n!)^2}$$

So Frobenius solution is

$$y_1(x) = y(x, 0) = \sum_{n \geq 0} \frac{(-1)^n}{2^{2n} (n!)^2} x^{2n}$$

The second solution is

$$y_2(x) = y_1(x) \ln x + \sum_{n \geq 1} a'_{2n}(0) x^n$$

$$a_{2n}(r) = \frac{(-1)^n}{\prod_{i=1}^n (2i + r)^2} = \frac{(-1)^n}{[(r+2)(r+4) \dots (r+2n)]^2}$$

$$a_{2n}(r)' = -2a_{2n}(r) \left( \frac{1}{r+2} + \frac{1}{r+4} + \dots + \frac{1}{r+2n} \right)$$

$$a'_{2n}(0) = \frac{(-1)^{n+1}}{2^{2n}(n!)^2} H_n, \quad H_n = 1 + \frac{1}{2} + \dots + \frac{1}{n}$$

The second solution is

$$y_2(x) = y_1(x) \ln x - \sum_{n \geq 1} \frac{(-1)^n H_n}{2^{2n}(n!)^2} x^{2n}$$

## Second solution: $r_1 - r_2 \in \mathbb{Z}$

Consider ODE  $x^2 y'' + xB(x)y' + B(x)y = 0$

$B(x) = \sum_{i \geq 0} b_i x^i$  and  $B(x) = \sum_{i \geq 0} c_i x^i$  analytic at 0.

Then  $x = 0$  is a regular singular point.

Assume  $I(r) = r(r-1) + b_0 r + c_0 = 0$

has roots  $r_1 > r_2$  with  $r_1 - r_2 = N$  an integer.

First solution is given by

$$y_1(x) = y(x, r_1) = x^{r_1} \sum_{n=0}^{\infty} a_n(r_1) x^n, \quad a_0 = 1$$

where  $a_n(r)$  ( $n \geq 1$ ) are determined inductively by

$$I(n+r)a_n(r) + \sum_{i=0}^{n-1} b_{n-i}(i+r)a_i(r) + \sum_{i=0}^{n-1} c_{n-i}a_i(r) = 0$$

This can be solved since  $I(n+r_1) \neq 0$  for  $n \geq 1$ .

Each  $a_n(r)$  is a rational function in  $r$  and

$$a_n(r) \prod_{i=1}^n I(i+r)$$

is a polynomial in  $r$ . The polynomial

$$\prod_{i=1}^n I(i+r) = \prod_{i=1}^n (i+r-r_1)(i+r-r_2)$$

evaluated at  $r_2$  vanishes if and only if  $n \geq N$ .

For  $n \geq N$  it vanishes at  $r_2$  to order exactly 1.

Thus if we define  $A_n(r) := a_n(r)(r-r_2)$

Then  $A_n(r)$  is analytic at  $r_2$  for every  $n \geq 0$ .

Consider the function of two variables

$$\psi(x, r) := (r-r_2)y(x, r) = \sum_{n \geq 0} A_n(r)x^{n+r}$$

$$Ly(x, r) = I(r)x^r \implies L\psi(x, r) = (r-r_2)I(r)x^r.$$

$$\frac{\partial}{\partial r}(L\psi(x, r)) = \frac{\partial}{\partial r}((r-r_2)I(r)x^r)$$

$$\implies L\left(\frac{\partial}{\partial r}(\psi(x, r))\right) = I(r)x^r + (r-r_2)(I(r)x^r)'$$

RHS vanishes at  $r = r_2$ . Hence

The second solution is

$$\begin{aligned} y_2(x) &= \frac{\partial}{\partial r} (\psi(x, r_2)) \Big|_{r=r_2} = \frac{\partial}{\partial r} \left( \sum_{n \geq 0} A_n(r) x^{n+r} \right) \Big|_{r=r_2} \\ &= \sum_{n \geq 0} A'_n(r_2) x^{n+r_2} + \sum_{n \geq 0} A_n(r_2) x^{n+r_2} \log x \end{aligned}$$

Since  $A_n(r_2) = 0$  for  $n \leq N - 1$ .

$$y_2(x) = \sum_{n \geq 0} A'_n(r_2) x^{n+r_2} + \sum_{n \geq N} A_n(r_2) x^{n+r_2} \log x$$

### Example

Consider the ODE  $xy'' - (4+x)y' + 2y = 0$

Multiplying with  $x$ , we get  $x = 0$  is a regular singular point.

Indicial equation for  $x^2y'' - x(4+x)y' + 2xy = 0$  is

$$I(r) = r(r-1) - 4r + 0 = r(r-5) = 0$$

with the roots  $r_1 = 5, r_2 = 0$  and  $N = r_1 - r_2 = 5$ .

Put  $y(x, r) = x^r \sum_{n=0}^{\infty} a_n(r) x^n, \quad a_0(r) = 1,$

the coefficient of  $x^{n+r}$  for  $n \geq 1$  gives

$$I(n+r)a_n(r) - (n+r-1)a_{n-1}(r) + 2a_{n-1}(r) = 0$$

$$\begin{aligned}\text{For } n \geq 1, \quad a_n(r) &= \frac{(n+r-3)}{(n+r)(n+r-5)} a_{n-1} \\ &= \frac{(n+r-3) \dots (r-2)}{(n+r) \dots (1+r)(n+r-5) \dots (r-4)} a_0\end{aligned}$$

For the first solution, set  $r = r_1 = 5$ , we get

$$\begin{aligned}a_n(5) &= \frac{(n+2) \dots (3)}{(n+5) \dots 6.n \dots 1} = \frac{(n+2)!/2}{(n!)(n+5)!/5!} \\ &= \frac{60}{n!(n+5)(n+4)(n+3)}\end{aligned}$$

$$\text{Thus } y_1(x) = \sum_{n \geq 0} \frac{60}{n!(n+5)(n+4)(n+3)} x^{n+5}$$

Recall  $N = r_1 - r_2 = 5 - 0$  is integer, so the second solution is

$$y_2(x) = \sum_{n \geq 0} A'_n(r_2) x^{n+r_2} + \sum_{n \geq 5} A_n(r_2) x^{n+r_2} \log x$$

where  $r_2 = 0$  and  $A_n(r) = a_n(r)(r - r_2) = r a_n(r)$ .

$$a_n(r) = \frac{(n+r-3) \dots (r-2)}{(n+r) \dots (1+r)(n+r-5) \dots (r-4)}$$

Note that  $a_n(r)$  is analytic at 0 for all  $n$ .

For  $n \geq 5$ ,  $r$  in the numerator and denominator gets cancelled.

So  $A_n(0) = 0$  for  $n \geq 0$ .



$$A'_n(0) = (a'_n(r) \cdot r + a_n(r))|_{r=0} = a_n(0)$$

as  $a_n(r)$  is analytic at 0, so  $a'_n(0)$  exists.

So we need to compute  $a_n(0)$ .

$$a_n(r) = \frac{(n+r-3) \dots (r-2)}{(n+r) \dots (1+r)(n+r-5) \dots (r-4)}$$

$$a_1(0) = \frac{-2}{1 \cdot (-4)} = \frac{1}{2}, \quad a_2(0) = \frac{(-1)(-2)}{2! \cdot (-3)(-4)} = \frac{1}{12}$$

$$a_3(0) = 0, \quad a_4(0) = 0,$$

For  $n \geq 5$ ,

$$a_n(0) = \frac{(n-3)! \cdot 2}{n!(n-5)!4!} = \frac{1}{12 \cdot (n-5)!n(n-1)(n-2)}$$

The second solution is

$$y_2(x) = \sum_{n \geq 0} A'_n(0)x^n + \sum_{n \geq 5} A_n(0)x^n \log x$$

Recall  $A_n(0) = 0$  and  $A'_n(0) = a_n(0)$ .

$$y_2(x) = 1 + \frac{1}{2}x + \frac{1}{12}x^2 + \sum_{n \geq 5} \frac{x^n}{12 \cdot (n-5)!n(n-1)(n-2)}$$

$$= 1 + \frac{1}{2}x + \frac{1}{12}x^2 + \sum_{n \geq 0} \frac{1}{12 \cdot n!(n+5)(n+4)(n+3)} x^{n+5}$$

$$= 1 + \frac{1}{2}x + \frac{1}{12}x^2 + \frac{1}{60 \cdot 12} y_1(x)$$

Therefore, we can take  $y_2(x) = 1 + \frac{1}{2}x + \frac{1}{12}x^2$

While solving an ODE around a regular singular point by the Frobenius method, the cases encountered are

- roots not differing by an integer
- repeated roots
- roots differing by a positive integer

The larger root always gives a Frobenius solution.

In 2nd and 3rd cases, second solution may involve a log term.

## Remark

- We also have a solution to the ODE in the interval  $(-\rho, 0)$ .
- Put  $x = -x'$  in the ODE to get a new ODE in the variable  $x'$ .
- Using the above method, solve the new ODE in the interval  $(0, \rho)$
- Let  $w_1(x'), w_2(x')$  denote the solutions of the new ODE in the interval  $(0, \rho)$
- Then  $y_i(x) := w_i(-x)$  is a solution of the original ODE in the interval  $(-\rho, 0)$ .

Define for all  $p > 0$ , the Gamma function

$$\Gamma(p) := \int_0^{\infty} t^{p-1} e^{-t} dt$$

There is a problem if  $p < 0$ , as the integral is divergent.

$$\Gamma(1) = \int_0^{\infty} e^{-t} dt = 1$$

For  $p > 0$ ,  $\Gamma(p) =$

$$\lim_{x \rightarrow \infty} \int_0^x t^{p-1} e^{-t} dt = \frac{1}{p} \left( \lim_{x \rightarrow \infty} \int_0^x t^p e^{-t} dt \right) = \frac{1}{p} \Gamma(p+1)$$

$$\Gamma(p) = \frac{\Gamma(p+1)}{p} \quad (*)$$

Use (\*) to define  $\Gamma(p)$  for all real  $p \neq 0, -1, -2, \dots$

For  $-1 < p < 0$ ,  $\Gamma(p+1)$  is defined; use (\*) to define  $\Gamma(p)$ .

Proceed like this for  $p \in (-2, -1)$ , then for  $p \in (-3, -2), \dots$

For example,

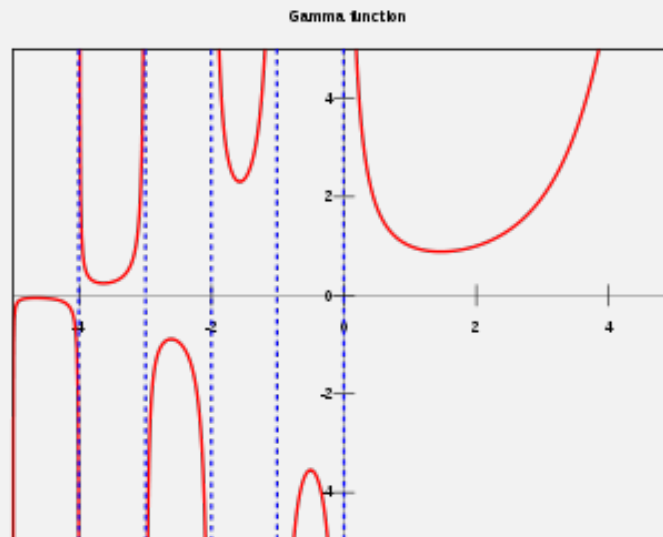
$$\Gamma\left(-\frac{5}{2}\right) = \frac{\Gamma\left(-\frac{3}{2}\right)}{-\frac{5}{2}} = \frac{\Gamma\left(-\frac{1}{2}\right)}{\left(-\frac{5}{2}\right)\left(-\frac{3}{2}\right)} = \frac{\Gamma\left(\frac{1}{2}\right)(=\sqrt{\pi})}{\left(-\frac{5}{2}\right)\left(-\frac{3}{2}\right)\left(-\frac{1}{2}\right)}$$

Further

$$\lim_{p \rightarrow 0} \Gamma(p) = \lim_{p \rightarrow 0} \frac{\Gamma(p+1)}{p} = \pm\infty$$

according as  $p \rightarrow 0$  from right or left.

The graph of Gamma function is shown below.



Though the gamma function is now defined for all real numbers (except for  $0, -1, -2, \dots$ ), the integral representation is valid only for  $p > 0$ . It is useful to rewrite

$$\frac{1}{\Gamma(p)} = \frac{p}{\Gamma(p+1)}$$

This holds for all  $p$  if we impose the condition

$$\frac{1}{\Gamma(n)} = 0, \quad n = 0, -1, -2, \dots$$

$$\Gamma(1/2) = \int_0^\infty t^{-1/2} e^{-t} dt = 2 \int_0^\infty e^{-s^2} ds = \sqrt{\pi}$$

use the substitution  $t = s^2$ .

By translating,

$$\begin{aligned}\Gamma(1/2) &= \sqrt{\pi} \approx 1.772 \\ \Gamma(-1/2) &= \frac{\Gamma(1/2)}{-1/2} = -2\sqrt{\pi} \approx -3.545 \\ \Gamma(-3/2) &= \frac{\Gamma(-1/2)}{-3/2} = \frac{4}{3}\sqrt{\pi} \approx 2.363 \\ \Gamma(3/2) &= \frac{1}{2}\Gamma(1/2) = \frac{1}{2}\sqrt{\pi} \approx 0.886 \\ \Gamma(5/2) &= \frac{3}{2}\Gamma(3/2) = \frac{3}{4}\sqrt{\pi} \approx 1.329 \\ \Gamma(7/2) &= \frac{5}{2}\Gamma(5/2) = \frac{15}{8}\sqrt{\pi} \approx 3.323\end{aligned}$$

## Bessel functions

**Bessel equation** is the ODE

$$x^2 y'' + xy' + (x^2 - p^2)y = 0, \quad p \geq 0 \quad (*)$$

Its solutions are called **Bessel functions**.

Frobenius solution at  $x = 0$  is called **Bessel function of first kind**.

The second linearly independent solution is called **Bessel function of second kind**.

We have already solved this equation when either  $2p \notin \mathbb{Z}$  or  $p = 0$ . Let us recall the solutions.

$$y_1(x) = \sum_{n \geq 0} \frac{(-1)^n}{2^{2n} n! (1+p) \dots (n+p)} x^{2n+p}$$

$$y_2(x) = \sum_{n \geq 0} \frac{(-1)^n}{2^{2n} n! (1-p) \dots (n-p)} x^{2n-p}$$

$$J_p(x) = \frac{y_1(x)}{2^p \Gamma(1+p)} = \sum_{n \geq 0} \frac{(-1)^n}{n! \Gamma(n+p+1)} \left(\frac{x}{2}\right)^{2n+p}$$

$$J_{-p}(x) = \frac{y_2(x)}{2^{-p} \Gamma(1-p)} = \sum_{n \geq 0} \frac{(-1)^n}{n! \Gamma(n-p+1)} \left(\frac{x}{2}\right)^{2n-p}$$

$J_p(x)$  and  $J_{-p}(x)$  are Bessel functions of first and second kind of order  $p$ .

## $p = 0$ : Repeated root case

Frobenius solution is

$$y_1(x) = J_0(x) = \sum_{n \geq 0} \frac{(-1)^n}{2^{2n} (n!)^2} x^{2n}$$

The second solution is

$$y_2(x) = J_0(x) \ln x - \sum_{n \geq 1} \frac{(-1)^n H_n}{2^{2n} (n!)^2} x^{2n}$$

It is defined on  $(0, \infty)$ .

Recall the first Bessel function of order  $p$  is

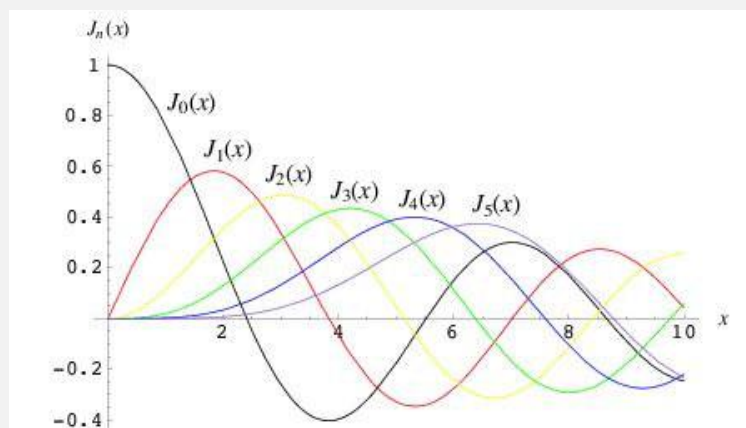
$$J_p(x) := \sum_{n \geq 0} \frac{(-1)^n}{n! \Gamma(n + p + 1)} \left(\frac{x}{2}\right)^{2n+p}, \quad x \in (0, \infty).$$

The Bessel functions of order 0 and 1 are

$$\begin{aligned} J_0(x) &= \sum_{n \geq 0} \frac{(-1)^n}{n!n!} \left(\frac{x}{2}\right)^{2n} \\ &= 1 - \left(\frac{x}{2}\right)^2 + \frac{1}{2!2!} \left(\frac{x}{2}\right)^4 - \frac{1}{3!3!} \left(\frac{x}{2}\right)^6 + \dots \end{aligned}$$

$$\begin{aligned} J_1(x) &= \sum_{n \geq 0} \frac{(-1)^n}{n!(n+1)!} \left(\frac{x}{2}\right)^{2n+1} \\ &= \frac{x}{2} - \frac{1}{1!2!} \left(\frac{x}{2}\right)^3 + \frac{1}{2!3!} \left(\frac{x}{2}\right)^5 + \dots \end{aligned}$$

Both  $J_0(x)$  and  $J_1(x)$  have a damped oscillatory behavior having an infinite number of zeroes which occurs alternately like  $\cos x$  and  $\sin x$ .



Further, they satisfy derivative identities similar to  $\cos x$  and  $\sin x$ .

$$J'_0(x) = -J_1(x), \quad [x J_1(x)]' = x J_0(x)$$

$2p = 2l + 1 \in \mathbb{Z}$  : odd positive integer

Note  $a_{2n+1} = 0$  and  $I(2n + r)a_{2n} + a_{2n-2} = 0$ .

Since  $I(r) = (r^2 - p^2) = (r + p)(r - p)$ ,

for  $r = -p$ ,  $I(2n - p) = 2n(2n - 2p) \neq 0$ .

So for  $r = -p$  we get a second Frobenius solution

$$y_2(x) = \sum_{n \geq 0} \frac{(-1)^n}{2^{2n} n! (1 - p) \dots (n - p)} x^{2n-p}$$

$\frac{y_2(x)}{2^{-p} \Gamma(1 - p)}$  gives second Bessel function

$$J_{-p}(x) := \sum_{n \geq 0} \frac{(-1)^n}{n! \Gamma(n - p + 1)} \left(\frac{x}{2}\right)^{2n-p}, \quad x > 0.$$

$2p = 2N$  : even positive integer

The second solution is

$$y_2(x) = \sum_{n \geq 0} A'_n(-p) x^{n-p} + \sum_{n \geq 2N} A_n(-p) x^{n-p} \log x$$

$A_n(r) = (r + p)a_n(r)$ , so  $A_{2n+1}(r) = 0 = A'_{2n+1}(r)$ .

For  $\boxed{2n < 2N}$ ,  $a_{2n}(r)$  is analytic at  $-p$  and

$$\begin{aligned} a_{2n}(r) &= \frac{-a_{2n-2}}{(2n + r + p)(2n + r - p)} \\ &= \frac{(-1)^n}{\prod_{i=1}^n ((r + 2i + p)(r + 2i - p))} \end{aligned}$$

$$\implies A'_{2n}(-p) = a_{2n}(-p) = \frac{(-1)^n}{2^{2n} n! (1 - p) \dots (n - p)}$$



Assume  $\boxed{2n \geq 2N = 2p}$ , then

$$\begin{aligned}
 A_{2n}(r) &= (r+p) \frac{(-1)^n}{\prod_{i=1}^n ((r+2i+p)(r+2i-p))} \\
 &= \frac{(-1)^n}{(\prod_{i=1}^n (r+2i+p)) (\prod_{i=1, i \neq p}^n (r+2i-p))} \\
 A_{2n}(-p) &= \frac{(-1)^n}{(2^n n!) (2^{n-1} (1-p) \dots (-1) \cdot 1 \dots (n-p))} \\
 &= \frac{2(-1)^{n-p+1}}{2^{2n} n! (p-1)! (n-p)!} \\
 A'_{2n}(r) &= -A_{2n}(r) \frac{\left[ (\prod_{i=1}^n (r+2i+p)) (\prod_{i=1, i \neq p}^n (r+2i-p)) \right]'}{(\prod_{i=1}^n (r+2i+p)) (\prod_{i=1, i \neq p}^n (r+2i-p))}
 \end{aligned}$$

$$\begin{aligned}
 A'_{2n}(r) &= -A_{2n}(r) \left[ \sum_{i=1}^n \frac{1}{r+2i+p} + \sum_{i=1, i \neq p}^n \frac{1}{r+2i-p} \right] \\
 A'_{2n}(-p) &= -A_{2n}(-p) \left[ \sum_{i=1}^n \frac{1}{2i} + \sum_{i=1, i \neq p}^n \frac{1}{2(i-p)} \right] \\
 &= -A_{2n}(-p) \left[ \frac{H_n}{2} - \frac{H_{p-1}}{2} + \frac{H_{n-p}}{2} \right] \\
 &= \frac{2(-1)^{n-p}}{2^{2n} n! (p-1)! (n-p)!} \left[ \frac{H_n}{2} - \frac{H_{p-1}}{2} + \frac{H_{n-p}}{2} \right] \\
 \text{where } H_0 &= 0, \quad H_n = 1 + \frac{1}{2} + \dots + \frac{1}{n}
 \end{aligned}$$

Thus, we get

$$\begin{aligned}
 y_2(x) &= \sum_{n \geq 0} A'_n(-p)x^{n-p} + \sum_{n \geq 2N} A_n(-p)x^{n-p} \log x \\
 &= \sum_{n=0}^{p-1} \frac{1}{2^{2n}n!(p-n)!} x^{2n-p} + \\
 &\quad \sum_{n \geq p} \frac{(-1)^{n-p}}{2^{2n}n!(p-1)!(n-p)!} \left( H_n - H_{p-1} + H_{n-p} \right) x^{2n-p} \\
 &\quad - \sum_{n \geq p} \frac{2(-1)^{n-p}}{2^{2n}n!(p-1)!(n-p)!} x^{2n-p} \log x
 \end{aligned}$$

is a second solution of Bessel equation.

## Summary of $p = 1/2$

For  $p = 1/2$ , two independent solutions are  $J_{1/2}(x)$  and  $J_{-1/2}(x)$ . These can be expressed in terms of the trigonometric functions (Exercise):

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

Both exhibit singular behavior at 0.

Near 0,  $J_{1/2}(x)$  is bounded but does not have a bounded derivative,

while  $J_{-1/2}(x)$  is unbounded near 0.