

18.5 BESSEL FUNCTIONS

To determine the required boundary conditions for this result to hold, let us consider the functions $f(x) = J_y(\alpha x)$ and $g(x) = J_y(\beta x)$, which, as will be proved below, respectively satisfy the equations

$$x^2 f'' + x f' + (\alpha^2 x^2 - v^2) f = 0, \quad (18.85)$$

$$x^2 g'' + x g' + (\beta^2 x^2 - v^2) g = 0. \quad (18.86)$$

Show that $f(x) = J_y(\alpha x)$ satisfies (18.85).

If $f(x) = J_y(\alpha x)$ and we write $w = \alpha x$, then

$$\frac{df}{dx} = \alpha \frac{dJ_y(w)}{dw} \quad \text{and} \quad \frac{d^2 f}{dx^2} = \alpha^2 \frac{d^2 J_y(w)}{dw^2}$$

When these expressions are substituted into (18.85), its LHS becomes

$$\begin{aligned} x^2 \alpha^2 \frac{d^2 J_y(w)}{dw^2} + x \alpha \frac{dJ_y(w)}{dw} + (\alpha^2 x^2 - v^2) J_y(w) \\ = w^2 \frac{d^2 J_y(w)}{dw^2} + w \frac{dJ_y(w)}{dw} + (w^2 - v^2) J_y(w) \end{aligned}$$

But from Bessel's equation itself, this final expression is equal to zero, thus verifying that $f(x)$ does satisfy (18.85)

Now multiplying (18.85) by $f(x)$ and (18.86) by $g(x)$ and subtracting them gives

$$\frac{d}{dx} [x(fg' - gf')] = (\alpha^2 - \beta^2) x f g, \quad (18.87)$$

where we have used the fact that

$$\frac{d}{dx} [x(fg' - gf')] = x(fg'' - gf'') + x(fg' - gf').$$

By integrating (18.87) over any given range $x = a$ to $x = b$, we obtain

$$\int_a^b x f(x) g(x) dx = \frac{1}{\alpha^2 - \beta^2} \left[x f(x) g'(x) - x g(x) f'(x) \right]_a^b,$$

which, on setting $f(x) = J_y(\alpha x)$ and $g(x) = J_y(\beta x)$, becomes

$$\int_a^b x J_y(\alpha x) J_y(\beta x) dx = \frac{1}{\alpha^2 - \beta^2} \left[\beta x J_y(\alpha x) J_y'(\beta x) - \alpha x J_y(\beta x) J_y'(\alpha x) \right]_a^b. \quad (18.88)$$

If $\alpha \neq \beta$, and the interval $[a, b]$ is such that the expression on the RHS of (18.88) equals zero, then we obtain the orthogonality condition (18.84). This happens, for example, if $J_y(\alpha \beta)$ and $J_y(\beta x)$ vanish at $x = a$ and $x = b$, or if $J_y(\alpha \beta)$ and $J_y(\beta x)$ vanish at $x = a$ and $x = b$, or for many more general conditions. It should be noted that the boundary term is automatically zero at the point $x = 0$, as one might expect from the fact that the Sturm-Loiville form of Bessel's equation has $p(x) = x$.

If $\alpha = \beta$, the RHS of (18.88) takes the indeterminate form $0/0$. This may be