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Numerical Analysis of Bessel Function Roots and Applications in Physical Systems

LILY NGUYEN¹ AND ANDRE SAE¹

¹ Department of Physics, The University of Texas at Austin Austin, TX 78712, USA

ABSTRACT

In this project, we numerically computed and visualized the first five positive roots of the Bessel functions of the first kind, $J_0(x)$, $J_1(x)$, and $J_2(x)$, using Python. These functions solve a second-order differential equation that occur in problems with radial symmetry. We used the scipy library to evaluate $J_n(x)$ and locate its roots via the fsolve method. We interpreted the computed roots in the context of three physical materials: the radial wavefunction in a quantum infinite square well, heat conduction in cylindrical geometries, and vibrational modes of a circular drumhead. Our results show how Bessel function roots reflect physical boundary conditions and demonstrate the usefulness of numerical methods in modeling such systems.

Keywords: Bessel functions — root-finding — radial symmetry — boundary conditions — numerical analysis

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1. INTRODUCTION

¹⁶ The Bessel functions of the first kind, $J_n(x)$, are solu-¹⁷ tions to the second-order linear differential equation:

$$z^{2}\frac{d^{2}w}{dz^{2}} + z\frac{dw}{dz} + (z^{2} - n^{2})w = 0,$$
 (1)

where integer n=0,1,2... represents the order of the function. These functions appear naturally in the separation of variables when solving partial differential equations in cylindrical or spherical coordinates, particularly in systems with radial symmetry Abramowitz & Stegun (1972). Bessel functions also have an integral

$$J_n(x) = \frac{1}{\pi} \int_0^{\pi} \cos(x \sin \theta - n\theta) d\theta$$
 (2)

 $_{26}$ for integers $n=0,1,2\ldots$, which is particularly useful $_{27}$ for understanding their oscillatory behavior.

²⁸ Bessel functions were first introduced by German astoronomer and mathematician Friedrich Wilhelm Bessel in the early 1800s during his study of planetary orbits. However, the equation itself had been investigated earlier by Bernoulli and Euler in problems involving vibrational membranes Abramowitz & Stegun (1972). Today, Bessel functions are foundational tools in mathematical physics and engineering. In quantum mechanics, they appear in radial solutions to the Schrödinger equation ³⁷ for quantum wells CITE, in the vibration modes of cir-³⁸ cular membranes like drumheads CITE, and in heat con-³⁹ duction problems with cylindrical geometries CITE.

In this project, we numerically compute the first five positive roots of the Bessel functions $J_0(x)$, $J_1(x)$, and $J_2(x)$. These roots correspond to physically meaningful quantities such as resonance modes, cutoff frequencies, or quantized boundary values in systems with radial symmetry. We use Python to visualize each function, estimate the approximation locations of their roots, and apply the fsolve method from scipy.optimize to compute each root with high precision. Our goal is to obtain accurate roots values for each order and verify them using numerical methods.

2. DATA AND OBSERVATIONS

53 This project focuses on computing and visualizing the 54 first five roots of the Bessel functions of the first kind, 55 $J_n(x)$, for orders n=0,1,2. These functions solve the 56 second-order linear differential equation:

$$z^{2}\frac{d^{2}w}{dz^{2}} + z\frac{dw}{dz} + (z^{2} - n^{2})w = 0,$$
 (3)

58 which arise in physical systems with spherical or cylin-59 drical symmetry Abramowitz & Stegun (1972). The 60 positive roots of $J_n(x)$ represent physically meaningful ⁶¹ quantities such as resonant frequencies or quantized en-⁶² ergy levels in such systems.

 63 We computed the Bessel functions using Python's 64 scipy.special.jv method, which evaluates $J_n(x)$ 65 for an arbitrary order and argument. To find the 66 roots numerically, we used the fsolve method from 67 scipy.optimize, which refines an initial guess until it 68 finds a point where the function crosses zero. We chose 69 a set of initial guesses based on where the function appeared to cross the x-axis in the plot and passed those 71 values into fsolve to calculate each root more precisely. 72 We used the following initial guesses:

• $J_0(x)$: [2, 6.1, 8.6, 11.7, 15]

• $J_1(x)$: [3.9, 7, 10.15, 13.1, 16.4]

• $J_2(x)$: [5.1, 8.3, 11.8, 14.9, 18]

⁷⁶ This gave us exactly five positive roots for each Bessel ⁷⁷ function. The resulting plots of $J_0(x)$, $J_1(x)$, and $J_2(x)$ ⁷⁸ over the domain x=0 to x=20 are shown in Fig- ⁷⁹ ure 1, with the first five roots of each function marked ⁸⁰ as scatter points.

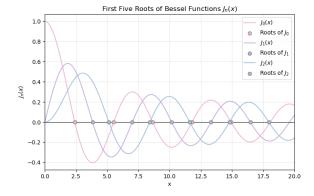


Figure 1. Bessel functions $J_0(x)$, $J_1(x)$, and $J_2(x)$ plotted from x = 0 to x = 20, with their first five positive roots represented as circular markers.

3. RESULTS

82 The plots of $J_0(x)$, $J_1(x)$, and $J_2(x)$ from x=0 to 83 x=20 show that Bessel functions of the first kind ex-84 hibit oscillatory behavior with gradually decaying ampli-85 tude. As expected, $J_0(x)$ begins at 1, while higher-order 64 functions satisfy $J_n(x)=0$. The zero crossings become 87 slightly less frequent as x increases.

⁸⁸ The computed roots correspond to the first five posi-⁸⁹ tive values of x for which $J_n(x) = 0$ and are marked as ⁹⁰ circular points in Figure 1. These roots are important ⁹¹ in radial problems where boundary conditions require 92 the function to vanish at a specific radius. For exam-93 ple, they determine the allowed energy levels in circular 94 quantum wells, resonance frequencies in drumhead vi-95 brations, and decay rates of thermal modes in cylindrical 96 heat conduction.

 97 Our numerical results followed the expected trend that 98 root values increase with both the order n and the root 99 index. This quantized structure highlights the physical 100 significance of Bessel function solutions in bounded ra- 101 dial domains.

4. APPLICATIONS

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Bessel functions arise naturally in the solutions to a wide variety of physical problems that exhibit radial symmetry. In this section, we highlight three examples: the infinite square well in quantum mechanics, radial thermal diffusion, and wave propagation on a circular membrane. In each case, Bessel functions emerge from imposing boundary conditions on the radial part of a separable partial differential equation.

4.1. Quantum Mechanics: The Infinite Square Well

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Bessel functions appear in the solution to the Schrödinger equation for a particle confined in a three-dimensinoal infinite spherical potential well. The potential is defined as:

$$V(x) = \begin{cases} 0, & \text{if } r < a \\ \infty, & \text{if } r \ge a \end{cases}$$
 (4)

122 Inside the well (r < a), the time-independent 123 Schrödinger equation in spherical coordinates becomes:

$$\hat{H}\psi - E\psi = \hat{H}R_{n,l} - ER_{n,l} = 0 \tag{5}$$

$$\hat{H} = \frac{-\hbar^2}{2m} \left(\frac{\partial^2}{\partial r^2} + \frac{2}{r} \frac{\partial}{\partial r} - \frac{l(l+1)}{r^2} \right) + V(r) \quad (6)$$

where $R_{n,l}(r)$ is the radial wavefunction, n is the principle ple quantum number, l is the angular momentum quantum number, m is the particle mass, and \hbar is the reduced Planck constant CITE.

With V(r) = 0 inside the well, the radial differential equation reduces to:

$$r^{2} \frac{\partial^{2} R_{n,l}}{\partial r^{2}} + 2r \frac{\partial R_{n,l}}{\partial r} + (k^{2} r^{2} - l(l+1)) R_{n,l} = 0 \quad (7)$$

134 This is the spherical Bessel differential equation, and its

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solutions are spherical Bessel functions $j_l(k_{n,l}r)$, which relate to the ordinary Bessel functions by:

$$j_l(k_{n,l}r) = \sqrt{\frac{\pi}{2kr}} J_{l+\frac{1}{2}}(k_{n,l}r)$$
 (8)

To satisfy the boundary condition that the wavefunction vanishes at r=a, we require that $j_l(k_{n,l}a)=0$. This quantization conditions selects discrete values $k_{n,l}$ which in turn determine the allowed energy levels:

$$E_{n,l} = \frac{\hbar^2 k_{n,l}^2}{2ma^2} \tag{9}$$

Thus, the roots of the spherical Bessel functions determine the quantized energy spectrum of the particle in the well. This example illustrates how the mathematical properties of Bessel functions have direct physical consequences in quantum systems with spherical symmetry CITE.

4.2. Thermal Diffusion

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Bessel functions also appear in heat conduction problems with radial symmetry. In a two-dimensional circular region, the temperature distribution T(r,t) evolves according to the heat equation:

$$\frac{\partial T}{\partial t} = \alpha \nabla^2 T \tag{10}$$

$$= \alpha \left(\frac{1}{r} \frac{\partial T}{\partial r} + \frac{\partial^2 T}{\partial r^2} \right) \tag{11}$$

 $_{^{157}}$ where $\alpha=\frac{k}{\rho c_p}$ is the thermal diffusivity, with k as the $_{^{158}}$ thermal conductivity, ρ the material density, and c_p the $_{^{159}}$ specific heat capacity CITE.

To solve this equation, we assume separable solutions of the form $T(r,t) = X(r)\theta(t)$, which leads us to two ordinary differential equations. The time-dependent part gives exponential decay:

$$\frac{d\theta}{dt} + \lambda^2 \alpha \theta = 0, \tag{12}$$

and the spatial part gives the Bessel differential equation of order zero:

$$\frac{d^2X}{dr^2} + \frac{1}{r}\frac{dX}{dr} + \lambda^2 X = 0.$$
 (13)

The general solution involves $J_0(\lambda r)$, and applying boundary conditions quantizes the solutions in terms of the roots β_n where $J_0(\beta_n) = 0$.

We impose the initial condition $T(r,0)=T_2$ and the boundary condition T(R,t)=0, where R is the radius of

the domain and T_1, T_2 are constant values. The resulting dimensionsionless solution can be written as:

$$T^*(r,t) = \frac{T(r,t) - T(R,t)}{T(r,0) - T(R,t)} = 2\sum_{n=0}^{\infty} e^{-\beta_n^2 \frac{\alpha t}{R^2}} \frac{J_0(\beta_n \frac{r}{R})}{\beta_n J_1(\beta_n)}$$
(14)

176 thus, making the full temperature solution:

$$T(r,t) = T^*(T(r,0) - T(R,t)) + T(R,t).$$
(15)

¹⁷⁸ The temperature function uses both the zeroth and first ¹⁷⁹ order Bessel function in the solution. Thus, we see how ¹⁸⁰ the Bessel function determine the the dynamics of ther- ¹⁸¹ mal modes, with each mode decaying exponentially at ¹⁸² a rate set by β_n CITE.

4.3. Drum Wave Propagation

The vibration of a circular membrane, such as a drumhead, is another example of where Bessel functions appear. The vertical displacement of the membrane $z(r, \theta, t)$ satisfies the two-dimensional wave equation:

$$\frac{\partial^2 z}{\partial t^2} = c^2 \nabla^2 z \tag{16}$$

where $c = \sqrt{\frac{S}{\sigma}}$ is the wave speed, S is the surface tension, and σ is the surface mass density of the membrane.

¹⁹² Assuming symmetry about the axis (no θ -dependence) ¹⁹³ and using separation of variables with $z(r,\theta,t)=$ ¹⁹⁴ $R(r)T(t)\Theta(\theta)=R(r)T(t)$, we obtain two ordinary dif-¹⁹⁵ ferential equations. The time-dependent part gives:

$$\frac{d^2T}{dt^2} + \lambda^2 c^2 T = 0 \tag{17}$$

which describes simple harmonic motion in time, and the radial part becomes the Bessel differential equation of order n:

$$r^{2}\frac{\partial^{2}R}{\partial r^{2}} + r\frac{\partial R}{\partial r} + (\lambda^{2}r^{2} - n^{2})R = 0.$$
 (18)

with solutions $R(r) = J_m(\lambda r)$. J_m is the Bessel function of the first kind.

When we impose the boundary condition that the membrane is fixed at its edge $(z(R_f,t)=0)$, we can quantize the allowable modes. This means λ must be one of the roots $\lambda_{m,k}$ of the Bessel function $J_m(\lambda r)$, which satisfies:

$$J_m(\lambda_{m,k}R_f) = 0. (19)$$

We can write the general solution as a double sum over all radial and angular modes:

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$$z(r,t) = \sum_{m=0}^{\infty} \sum_{k=1}^{\infty} J_m(\lambda_{m,k} r) e^{-c\lambda_{m,n} t}$$
 (20)

These quantized roots $\lambda_{m,k}$ determine the resonant frequencies of the membrane. Each pair of integers(m,k) corresponding to a distinct vibration mode, where m is the order of the Bessel function and k is the wavenumber. For m=0, the Bessel function vanishes at the boundary. Thus, the final waveform z(r,t) describes the motion of the drumhead as a superposition of these modes evolving in time CITE.

5. SUMMARY AND CONCLUSION

In this project, we explored the roots of the Bessel functions of the first kind, $J_n(x)$, for orders n=0,1,2 using Python's scipy library. Our numerical approach combined the built-in evaluation of $J_n(x)$ with the fsolve method to accurately identify the first five positive roots for each order. Our results aligned well with the expected theoretical behavior, including the trends in oscillation decay and root spacing.

²²⁹ The numerical methods we used were sufficiently accu-²³⁰ rate for our goals. Plotting the functions alongside their ²³¹ roots helped us visualize their role in physical bound-²³² ary value problems with radial symmetry. While the method was effective, it relied on manually chosen initial guesses. This could be improved in future work by using analytical approximations or implementing a more automated root-finding strategy.

Overall, this project demonstrated how Bessel functions can be approached computationally, how their oscillatory behavior varies with order, and why their roots are important physical systems. Further work could involve exploring other families of Bessel functions or extending the root-finding method to more advanced applications involving partial differential equations where these functions naturally arise due to symmetry. These additions would provide deeper insight into the mathematical structure and wide-ranging applications of Bessel functions.

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