

Initial velocity gives:

(46)

$$u_t(r, 0) = g(r) = \sum_{n=1}^{\infty} c \lambda_n B_n J_0(\lambda_n r)$$

$$\Rightarrow c \lambda_n B_n = \frac{(g(r), J_0(\lambda_n r))}{(J_0(\lambda_n r), J_0(\lambda_n r))}$$

$$B_n = \frac{1}{c \lambda_n a^2 J_1^2(\lambda_n a)} \int_0^a g(r) J_0(\lambda_n r) r dr.$$

Bessel functions

Bessel equation of order $p \geq 0$:

$$r^2 y'' + r y' + (r^2 - p^2) y = 0, \quad x > 0. \quad (\text{BE})$$

The general sol to (BE) of order p is:

$$y(r) = c_1 J_p(r) + c_2 Y_p(r)$$

If p is not an integer then a general sol is:

$$y(r) = c_1 J_p(r) + c_2 J_{-p}(r)$$

$J_p(r)$ = Bessel function of order p of the first kind

$Y_p(r)$ = " " " " p " " second kind

It is possible to derive series representations for Bessel functions:

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

$$Y_p(x) = \frac{J_p(x) \cos p\pi - J_{-p}(x)}{\sin p\pi}, \quad p \text{ not an integer}$$

$n \in \mathbb{N}$ $Y_n(x)$ is constructed by a lim process: $Y_n(x) = \lim_{p \rightarrow n} Y_p(x)$

parenthesis ↗

Here $\Gamma(x)$ is the Gamma function.

$$\Gamma(x) = \int_0^{\infty} t^{x-1} e^{-t} dt \quad (\text{you don't need to know this})$$

The important properties of this function is that it behaves like the factorial and actually coincides with it at integer values:

- $\Gamma(x+1) = x \Gamma(x)$ (analogous to $(n+1)! = (n+1)n!$)
- $\Gamma(n+1) = n!$, n integer
- $\Gamma(\frac{1}{2}) = \sqrt{\pi}$ (works even when factorial is not defined)

Back to Bessel functions: when $p = n \in \mathbb{N}$:

$$\boxed{J_{-n}(r) = (-1)^n J_n(r)}$$

Other properties of Bessel functions:

- If $p > 0$ $J_p(0) = 0$
- $\frac{d}{dr} [r^p J_p(r)] = r^p J_{p-1}(r)$ (~ recursion)
- $\frac{d}{dr} [r^{-p} J_p(r)] = -r^{-p} J_{p+1}(r)$

Orthogonality of Bessel functions (what makes them nice functions for doing expansions)

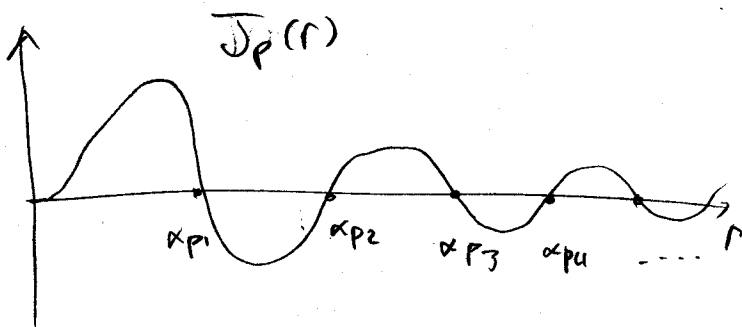
We can form a family of L functions from J_p as follows:

Consider the inner product.

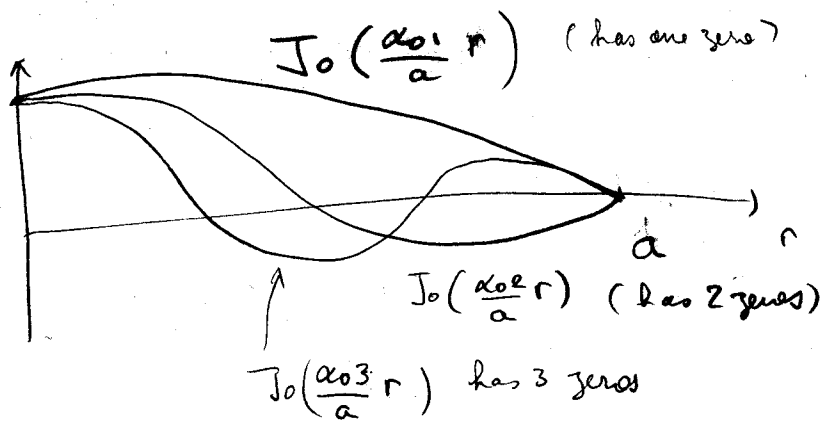
$$(u, v) = \int_0^a u(r) v(r) r dr$$

weighted inner prod (48)

then:
$$\left(J_p \left(\frac{\alpha_{pj}}{a} r \right), J_p \left(\frac{\alpha_{pk}}{a} r \right) \right) = \begin{cases} 0 & \text{if } k \neq j \\ \frac{a^2}{2} J_{p+1}^2(\alpha_{pj}) & \text{otherwise.} \end{cases}$$



then the orthogonal Bessel functions are dilated s.t. they are zero at a ; for $J_0(r)$ we get.



Bessel series expansion

If f is piecewise smooth on $[0, a]$

$$f(r) = \sum_{j=1}^{\infty} A_j J_p \left(\frac{\alpha_{pj}}{a} r \right)$$

where
$$A_j = \frac{(f(r), J_p \left(\frac{\alpha_{pj}}{a} r \right))}{(J_p \left(\frac{\alpha_{pj}}{a} r \right), J_p \left(\frac{\alpha_{pj}}{a} r \right))}$$

Thus

$$A_j = \frac{2}{a^2 J_{p+1}^2(\alpha_j)} \int_0^a f(r) J_p\left(\frac{\alpha_j r}{a}\right) r dr$$



do not forget
that this inner
product is
WEIGHTED.