

Chapter 24 Bessel function
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Friedrich Wilhelm Bessel (22 July 1784 – 17 March 1846) was a German mathematician, astronomer, and systematizer of the Bessel functions (which were discovered by Daniel Bernoulli). He was a contemporary of Carl Gauss, also a mathematician and astronomer. The asteroid 1552 Bessel was named in his honour.



http://en.wikipedia.org/wiki/Friedrich_Bessel

24.1 Bessel functions and Neuman functions
((Mathematica))

The four Bessel functions $J_\nu(z)$, $I_\nu(z)$, $K_\nu(z)$, and $Y_\nu(z)$ are the best known and most frequently used special functions. That is why we will devote a slightly longer section to them and present a couple of applications. Following *Mathematica*'s naming convention, they are written as follows.

Bessel functions

BesselJ[n,z]	for $J_n(z)$
BesselY[n,z]	for $N_n(z)$ (or $Y_n(z)$)

Modified Bessel functions

BesselI[n,z]	for $I_n(z)$
BesselK[n,z]	for $K_n(z)$

Hankel functions

HankelH1[n,z]	for $H_n^{(1)}(z)$
HankelH2[n,z]	for $H_n^{(2)}(z)$

Spherical Bessel functions

SphericalBesselJ[n,z]	for $j_n(z)$
SphericalBesselI[n,z]	for $i_n(z)$
SphericalBesselK[n,z]	for $k_n(z)$
SphericalBesselY[n,z]	for $n_n(z)$

Spherical Hankel function

SphericalHankelH1[n,z]	for $h_n^{(1)}(z)$
SphericalHankelH2[n,z]	for $h_n^{(2)}(z)$

Hankel function

$$H_\nu^{(1)}(x) = J_\nu(x) + iN_\nu(x)$$

$$H_\nu^{(2)}(x) = J_\nu(x) - iN_\nu(x)$$

Modified Bessel function

$$I_\nu(x) = e^{-\frac{i\nu\pi}{2}} J_\nu(ix)$$

$$K_\nu(x) = \frac{\pi}{2} i^{\nu+1} H_\nu^{(1)}(ix) = \frac{\pi}{2} i^{\nu+1} [J_\nu(ix) + iN_\nu(ix)]$$

Spherical Bessel function

$$j_l(x) = \sqrt{\frac{\pi}{2x}} J_{l+\frac{1}{2}}(x) \quad (l \text{ is integer})$$

$$n_l(x) = \sqrt{\frac{\pi}{2x}} N_{l+\frac{1}{2}}(x)$$

$$h_l^{(1)}(x) = \sqrt{\frac{\pi}{2x}} H_{l+\frac{1}{2}}^{(1)}(x) = j_l(x) + in_l(x)$$

$$h_l^{(2)}(x) = \sqrt{\frac{\pi}{2x}} H_{l+\frac{1}{2}}^{(2)}(x) = j_l(x) - in_l(x)$$

$$k_l(x) = -i^l h_l^{(1)}(ix)$$

$$i_l(x) = i^{-l} j_l(ix)$$

24.2 Bessel functions of the second kind (Neuman function)

$$N_\nu(x) = \frac{\cos(\nu\pi)J_\nu(x) - J_{-\nu}(x)}{\sin \nu\pi}.$$

For $\nu = n$ (integer),

L'Hospital's rule:

$$\begin{aligned} N_n(x) &= \lim_{\nu \rightarrow n} N_\nu(x) = \lim_{\nu \rightarrow n} \frac{\frac{d}{d\nu} [\cos(\nu\pi)J_\nu(x) - J_{-\nu}(x)]}{\frac{d \sin \nu\pi}{d\nu}} \\ &= \lim_{\nu \rightarrow n} \frac{[-\pi \sin(\nu\pi)J_\nu(x) + \cos(\nu\pi) \frac{dJ_\nu(x)}{d\nu} - \frac{dJ_{-\nu}(x)}{d\nu}]}{\pi \cos \nu\pi} \\ &= \frac{1}{\pi} \left[\frac{dJ_\nu}{d\nu} - (-1)^n \frac{dJ_{-\nu}}{d\nu} \right]_{\nu=n} \end{aligned}$$

In order to verify that $N_\nu(x)$ satisfies the Bessel's equation for integral ν , we may proceed

$$x^2 \frac{d^2}{dx^2} J_{\pm\nu}(x) + x \frac{d}{dx} J_{\pm\nu}(x) + (x^2 - \nu^2) J_{\pm\nu}(x) = 0$$

Differentiating this with respect to ν ,

$$x^2 \frac{d^2}{dx^2} \frac{dJ_{\pm\nu}(x)}{d\nu} + x \frac{d}{dx} \frac{dJ_{\pm\nu}(x)}{d\nu} + (x^2 - \nu^2) \frac{dJ_{\pm\nu}(x)}{d\nu} = 2\nu J_{\pm\nu}(x)$$

Then

$$x^2 \frac{d^2}{dx^2} N_n(x) + x \frac{d}{dx} N_n(x) + (x^2 - n^2) N_n(x) = \frac{2n}{\pi} [J_n(x) - (-1)^n J_{-n}(x)] = 0$$

Thus $N_n(x)$ is seen to be a solution of Bessel's equation.

(b) For $\nu \neq n$,

$J_\nu(x)$ and $J_{-\nu}(x)$ are independent solutions.

or

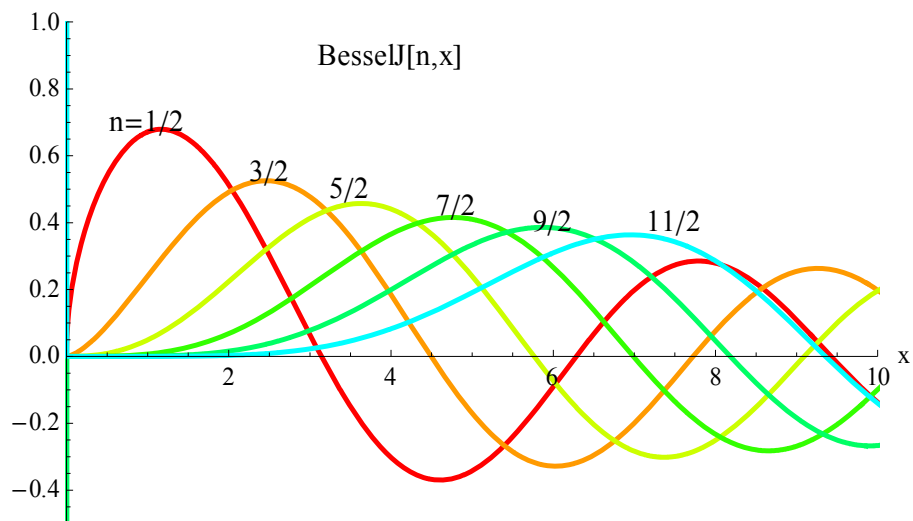
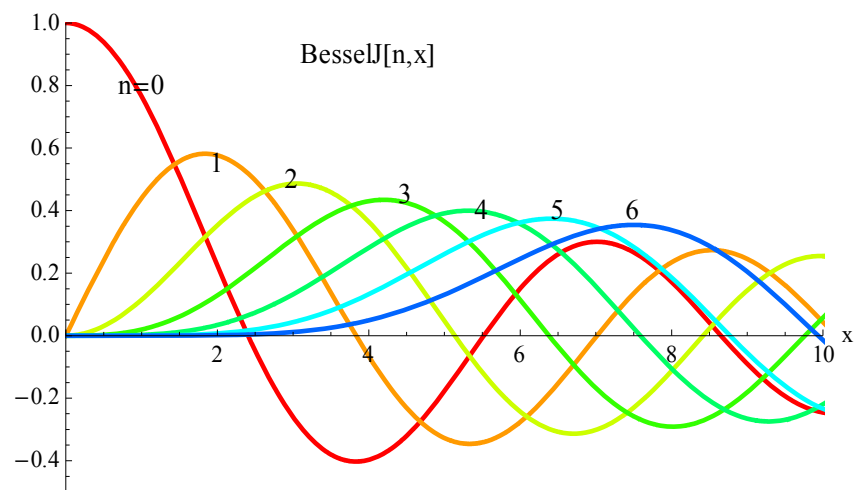
$J_\nu(x)$ and $N_\nu(x)$ are independent solutions.

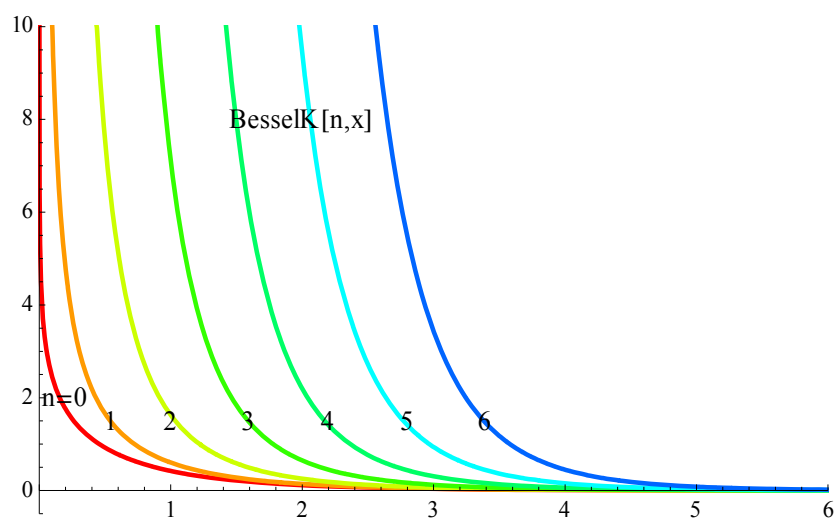
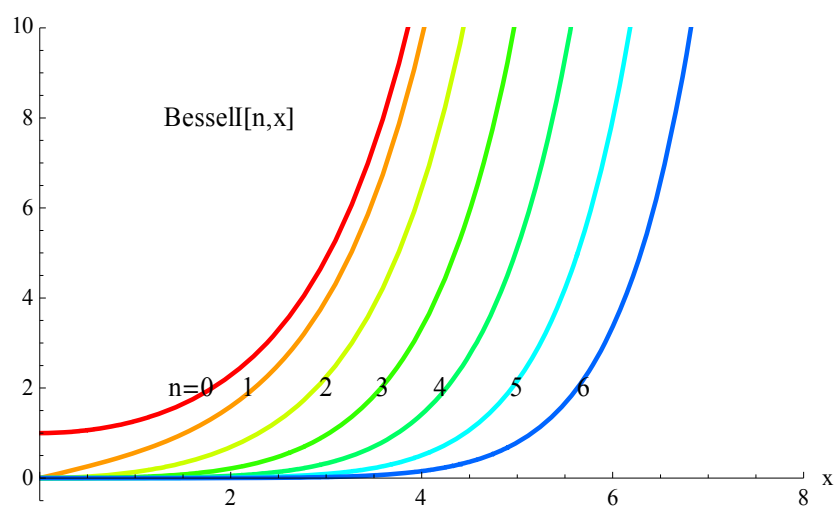
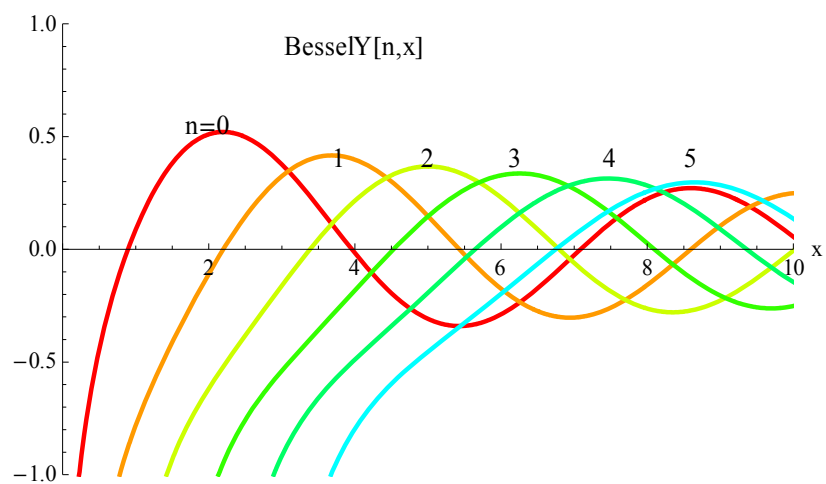
For $\nu = n$,

$J_n(x)$ and $J_{-n}(x)$ are dependent.

$J_n(x)$ and $N_n(x)$ are independent solutions.

((Mathematica))





24.3 Hankel function

Definitions

$$H_{\nu}^{(1)}(x) = J_{\nu}(x) + iN_{\nu}(x)$$

$$H_{\nu}^{(2)}(x) = J_{\nu}(x) - iN_{\nu}(x)$$

where $\nu > 0$, $\nu =$ integral and nonintegral values.

In the limit of $x \approx 0$,

$$H_0^{(1)}(x) = i \frac{2}{\pi} \ln x + 1 + i \frac{2}{\pi} (\gamma - \ln 2) + \dots$$

$$H_{\nu}^{(1)}(x) = -i \frac{(\nu-1)!}{\pi} \left(\frac{2}{x}\right)^{\nu} + \dots$$

$$H_0^{(2)}(x) = -i \frac{2}{\pi} \ln x + 1 - i \frac{2}{\pi} (\gamma - \ln 2) + \dots$$

$$H_{\nu}^{(2)}(x) = i \frac{(\nu-1)!}{\pi} \left(\frac{2}{x}\right)^{\nu} + \dots$$

Since the Hankel functions are linear combinations of J_{ν} and N_{ν} , they satisfy the same recurrence relations.

$$H_{\nu-1}(x) + H_{\nu+1}(x) = \frac{2\nu}{x} H_{\nu}(x)$$

$$H_{\nu-1}(x) - H_{\nu+1}(x) = 2H'_{\nu}(x)$$

24.4 Integral representation of Bessel functions

The generating function is defined as

$$g(x, t) = \exp\left[\frac{x}{2}\left(t - \frac{1}{t}\right)\right] = \sum_{n=-\infty}^{\infty} J_n(x) t^n$$

Here we substitute $t = e^{i\theta}$

$$e^{ix \sin \theta} = \sum_{n=-\infty}^{\infty} J_n(x) e^{in\theta} = J_0(x) + \sum_{n=1}^{\infty} J_n(x) e^{in\theta} + \sum_{n=-\infty}^{-1} J_n(x) e^{in\theta}$$

Using the property of $J_{-n}(x) = (-1)^n J_n(x)$, we have

$$e^{ix \sin \theta} = J_0(x) + \sum_{n=1}^{\infty} J_n(x) e^{in\theta} + \sum_{n=1}^{\infty} J_{-n}(x) e^{-in\theta} ,$$

or

$$\begin{aligned} e^{ix \sin \theta} &= \cos(x \sin \theta) + i \sin(x \sin \theta) \\ &= J_0(x) + \sum_{n=1}^{\infty} J_n(x) e^{in\theta} + \sum_{n=1}^{\infty} (-1)^n J_n(x) e^{-in\theta} . \end{aligned}$$

Then we have the Fourier series,

$$\cos(x \sin \theta) = J_0(x) + 2 \sum_{n=1}^{\infty} J_{2n}(x) \cos(2n\theta)$$

$$\sin(x \sin \theta) = 2 \sum_{n=1}^{\infty} J_{2n-1}(x) \sin[(2n-1)\theta]$$

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

for $n = \text{even}$, and zero for $n = \text{odd}$.

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

for $n = \text{odd}$ and zero for $n = \text{even}$. Thus, if these two equations are added together,

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

or

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

for $n = 0, 1, 2, 3, \dots$. When $n = 0$,

$$J_0(x) = \frac{1}{\pi} \int_0^{\pi} \cos(x \sin \theta) d\theta = \frac{1}{2\pi} \int_0^{2\pi} \cos(x \sin \theta) d\theta = \frac{1}{2\pi} \int_0^{2\pi} e^{ix \sin \theta} d\theta$$

24.5 Contour integral representation

We derive the Schlaefli formula given by

$$J_\nu(x) = \frac{1}{2\pi i} \int e^{(x/2)(t-1/t)} \frac{1}{t^{\nu+1}} dt \quad (\text{Schlaefli integral})$$

using the generating function of the Bessel function.

For $\nu = n$,

$$\exp\left[\frac{x}{2}\left(t - \frac{1}{t}\right)\right] = \sum_{n=-\infty}^{\infty} J_n(x) t^n$$

For a complex variable z , we have the same result,

$$\begin{aligned} \exp\left[\frac{x}{2}\left(z - \frac{1}{z}\right)\right] &= \sum_{n=-\infty}^{\infty} J_n(x) z^n = \dots + J_0(x) + \dots + J_n(x) z^n + \dots \\ \frac{1}{z^{n+1}} \exp\left[\frac{x}{2}\left(z - \frac{1}{z}\right)\right] &= \dots + \frac{J_0(x)}{z^{n+1}} + \dots + J_n(x) \frac{1}{z} + \dots \end{aligned}$$

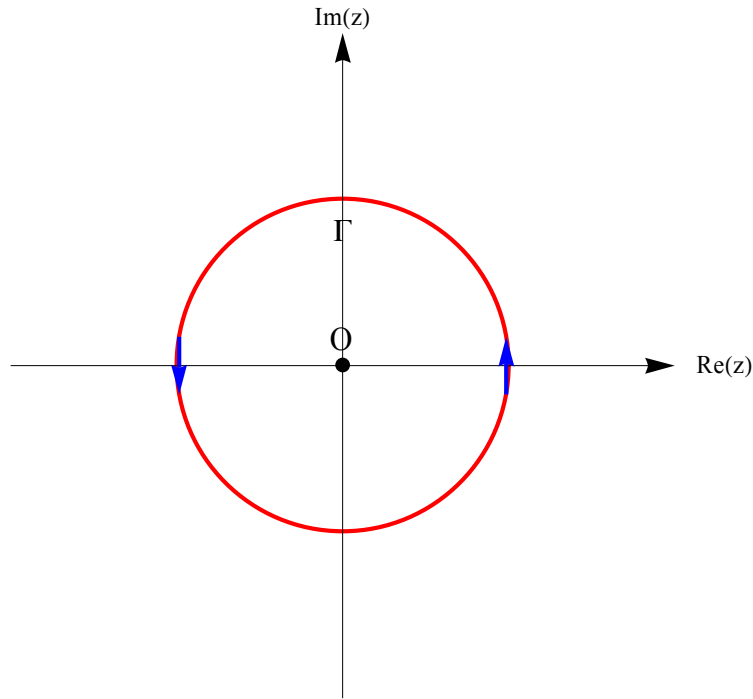
Then we apply the Cauchy theorem.

$$\oint \frac{1}{z^{n+1}} \exp\left[\frac{x}{2}\left(z - \frac{1}{z}\right)\right] dz = 2\pi i \operatorname{Res}[z=0] = 2\pi i J_n(x)$$

or

$$J_n(x) = \frac{1}{2\pi i} \oint_{\Gamma} \frac{1}{z^{n+1}} \exp\left[\frac{x}{2}\left(z - \frac{1}{z}\right)\right] dz$$

where Γ is a circle (counter-clock wise) around $z = 0$.



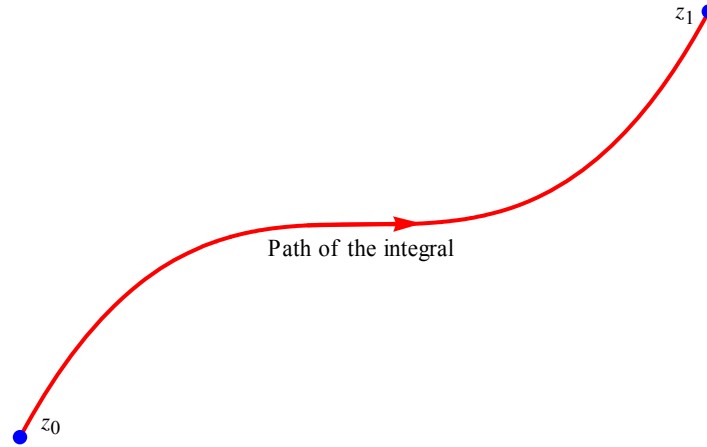
For $z = e^{i\theta}$,

$$\begin{aligned}
 J_n(x) &= \frac{1}{2\pi i} \int_0^{2\pi} e^{-i(n+1)\theta} i e^{i\theta} \exp\left[\frac{x}{2}(e^{i\theta} - e^{-i\theta})\right] d\theta \\
 &= \frac{1}{2\pi} \int_0^{2\pi} \exp[i(x \sin \theta - n\theta)] d\theta \\
 &= \frac{1}{\pi} \int_0^{\pi} \cos(n\theta - x \sin \theta) d\theta
 \end{aligned}$$

Suppose that ν is not an integer. We can show that

$$f_\nu(x) = \frac{1}{2\pi i} \int_{\Gamma} \frac{1}{z^{\nu+1}} \exp\left[\frac{x}{2}\left(z - \frac{1}{z}\right)\right] dz$$

satisfies the Bessel's differential equation, where, except for avoiding the origin, we take *an arbitrary integration path for the moment*.



$$\begin{aligned}
 & x^2 f_v''(x) + x f_v'(x) + (x^2 - \nu^2) f_v(x) \\
 &= \frac{1}{2\pi i} \int_{z_0}^{z_1} \frac{1}{z^{\nu+1}} \exp\left[\frac{x}{2}\left(z - \frac{1}{z}\right)\right] \left[\frac{x^2}{4}\left(z - \frac{1}{z}\right)^2 + \frac{x}{2}\left(z - \frac{1}{z}\right) + x^2 - \nu^2\right] dz
 \end{aligned}$$

the resulting integrand is a perfect differential, such that

$$\begin{aligned}
 & x^2 f_v''(x) + x f_v'(x) + (x^2 - \nu^2) f_v(x) \\
 &= \frac{1}{2\pi i} \Delta F_\nu[z, x] = \frac{1}{2\pi i} F_\nu[z, x] \Big|_{z_0}^{z_1}
 \end{aligned}$$

where

$$\begin{aligned}
 F_\nu[z, x] &= \frac{1}{z^\nu} \exp\left[\frac{x}{2}\left(z - \frac{1}{z}\right)\right] \left[\frac{x}{2}\left(z + \frac{1}{z}\right) + \nu\right] \\
 \frac{d}{dz} F_\nu[z, x] &= \frac{1}{z^{\nu+1}} \exp\left[\frac{x}{2}\left(z - \frac{1}{z}\right)\right] \left[\frac{x^2}{4}\left(z - \frac{1}{z}\right)^2 + \frac{x}{2}\left(z - \frac{1}{z}\right) + x^2 - \nu^2\right]
 \end{aligned}$$

where Δ indicates the difference between values at the endpoints (z_0, z_1) of integration.

- (a) When $\nu \rightarrow n$ is an integer, $F_n[z, x]$ is a single-valued and the right-hand side vanishes for any closed path (including the contour Γ (a circle around the origin)). Paths which do not enclose the origin, though, degenerate to the trivial solution $f_\nu(x) \rightarrow 0$. Hence $f_\nu(x)$ is a solution to Bessel's equation under those conditions.
- (b) When ν is not an integral, we require a branch cut to interpret the integrated term. It is customary to cut the z -plane below the negative real axis. We also need to choose a contour for which $F_\nu[z, x]$ has the same value at both ends for any x within a usefully large domain.

The integrand is not a single-valued function. There is a cut-line between $z = 0$ and $z = \infty e^{\pm i\pi}$.

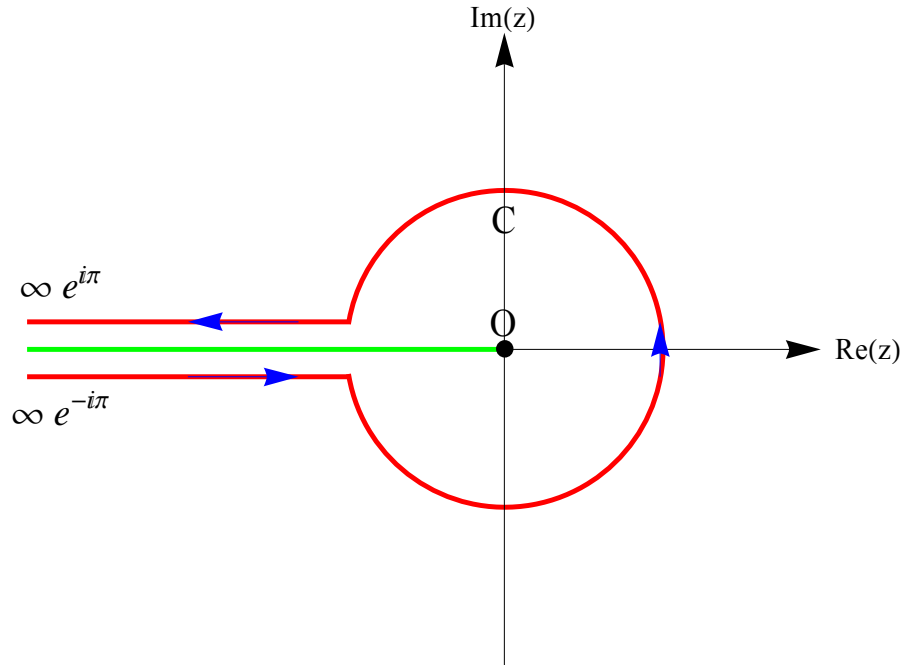


Fig. Contour for $J_n(x)$.

$$\text{For } z \rightarrow \infty e^{\pm i\pi} \quad F_\nu[z, x] = \frac{1}{z^\nu} \exp\left[\frac{xz}{2}\right] \left(\frac{xz}{2} + \nu\right) \rightarrow 0 \quad \text{for } x > 0$$

We now deform the above contour so that it approaches the origin along the positive real axis.

$$\text{For } z \rightarrow 0^+, \quad F_\nu[z, x] = \frac{1}{z^\nu} \exp\left(-\frac{x}{2z}\right) \left(\frac{x}{2z} + \nu\right) \rightarrow 0, \quad \text{for } x > 0$$

Thus the two contours shown in the Fig. provide integral representation of the two independent solutions to the Bessel's differential equation; Hankel functions, $H_\nu^{(1)}(x)$ and $H_\nu^{(2)}(x)$

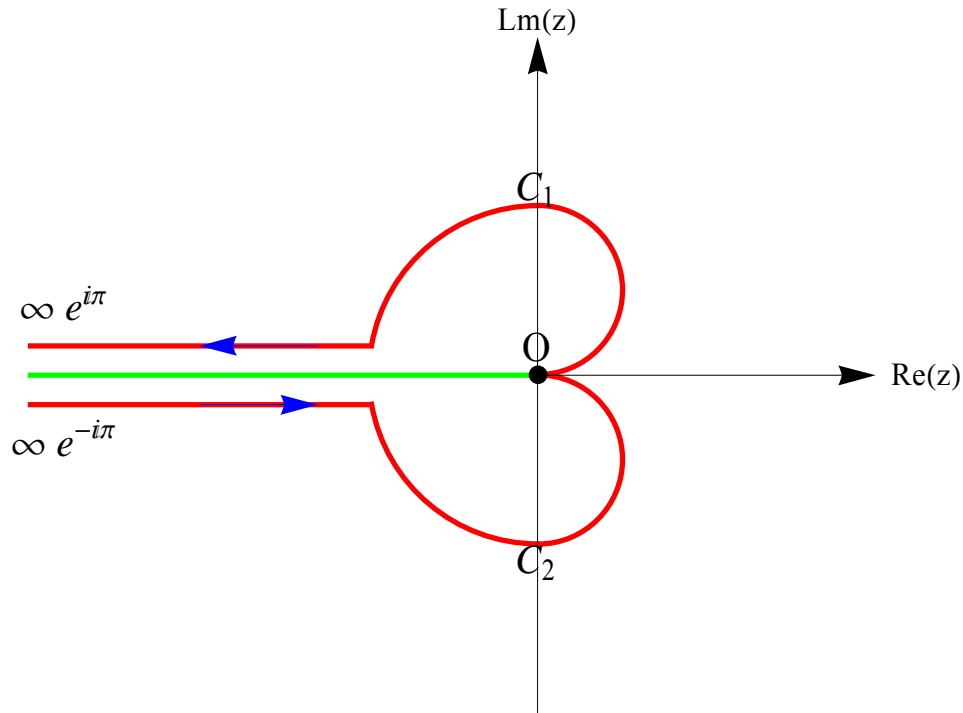


Fig. Contours C_1 for $H_\nu^{(1)}(x)$ and C_2 for $H_\nu^{(2)}(x)$

$$H_\nu^{(1)}(x) = \frac{1}{\pi i} \int_{C_1} \frac{1}{z^{\nu+1}} \exp\left[\frac{x}{2}\left(z - \frac{1}{z}\right)\right] dz$$

$$H_\nu^{(2)}(x) = \frac{1}{\pi i} \int_{C_2} \frac{1}{z^{\nu+1}} \exp\left[\frac{x}{2}\left(z - \frac{1}{z}\right)\right] dz$$

where the contour C_1 and C_2 are not closed.
or

$$H_\nu^{(1)}(x) = \frac{1}{\pi i} \int_{0^+}^{\infty e^{i\pi}} \frac{1}{z^{\nu+1}} \exp\left[\frac{x}{2}\left(z - \frac{1}{z}\right)\right] dz$$

$$H_\nu^{(2)}(x) = \frac{1}{\pi i} \int_{\infty e^{-i\pi}}^{0^+} \frac{1}{z^{\nu+1}} \exp\left[\frac{x}{2}\left(z - \frac{1}{z}\right)\right] dz$$

Noting that

$$H_\nu^{(1)}(x) = J_\nu(x) + iN_\nu(x),$$

$$H_\nu^{(2)}(x) = J_\nu(x) - iN_\nu(x).$$

we have

$$J_\nu(x) = \frac{1}{2} [H_\nu^{(1)}(x) + H_\nu^{(2)}(x)],$$

and

$$N_\nu(x) = \frac{1}{2i} [H_\nu^{(1)}(x) - H_\nu^{(2)}(x)].$$

24.6 Hankel's definite integral for $J_0(x)$

$$J_0(x) = \frac{1}{\pi} \int_{-\pi/2}^{\pi/2} \cos(x \sin \theta) d\theta$$

$$t = \sin \theta, \quad dt = \cos \theta d\theta = \sqrt{1-t^2} d\theta$$

or

$$d\theta = \frac{dt}{\sqrt{1-t^2}}$$

$$|\theta| \leq \frac{\pi}{2} \rightarrow |t| \leq 1$$

Then we have

$$J_0(x) = \frac{1}{\pi} \int_{-1}^1 \frac{\cos(xt)}{\sqrt{1-t^2}} dt = \frac{2}{\pi} \int_0^1 \frac{\cos(xt)}{\sqrt{1-t^2}} dt = \frac{1}{\pi} \int_{-1}^1 \frac{e^{ixt}}{\sqrt{1-t^2}} dt$$

24.7 Hankel's contour integral

We now consider the function

$$y = \int_a^b \frac{e^{ixt}}{\sqrt{1-t^2}} dt$$

where t is complex variable and $x > 0$

$$xy'' + y' + xy = [-i\sqrt{1-t^2} e^{ixt}]_a^b$$

If we put $a = \pm 1$, $b = i\eta$ and $\eta \rightarrow \infty$, y satisfies

$$xy'' + y' + xy = 0$$

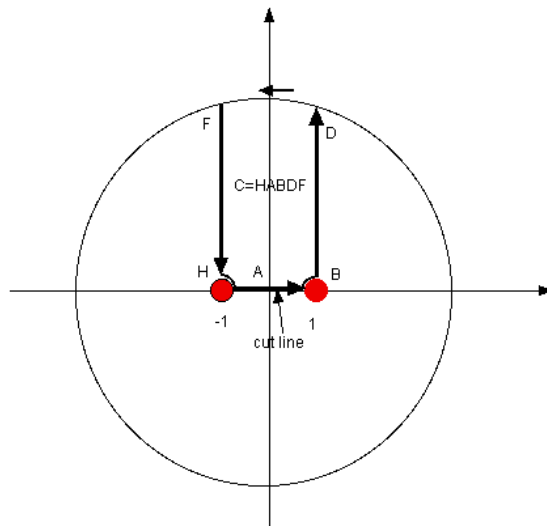
More generally, $a = \pm 1$, $b = Re^{i\beta}$ ($R \rightarrow \infty$),

$$e^{ixR(\cos \beta + i \sin \beta)} = e^{ixR \cos \beta - xR \sin \beta}$$

When $\sin \beta > 0$, or, $0 < \beta < \pi$, it follows that

$$xy'' + y' + xy = 0,$$

y is the solution of Bessel differential equation.



Path ($t = \pm 1$ to infinity in the upper half of the t -plane)

$$0 = \oint_C \frac{e^{ixt}}{\sqrt{1-t^2}} dt = \int_{-1}^1 \frac{e^{ixt}}{\sqrt{1-t^2}} dt + \int_1^{1+i\infty} \frac{e^{ixt}}{\sqrt{1-t^2}} dt + \int_{-1+i\infty}^{-1} \frac{e^{ixt}}{\sqrt{1-t^2}} dt$$

or

We define

$$\pi J_0(x) = \int_{-1}^1 \frac{e^{ixt}}{\sqrt{1-t^2}} dt$$

$$-\frac{\pi}{2} H_0^{(1)}(x) = \int_1^{1+i\infty} \frac{e^{ixt}}{\sqrt{1-t^2}} dt$$

$$-\frac{\pi}{2}H_0^{(2)}(x) = \int_{-1+i\infty}^{-1} \frac{e^{ixt}}{\sqrt{1-t^2}} dt$$

or

$$J_0(x) = \frac{1}{2}[H_0^{(1)}(x) + H_0^{(2)}(x)]$$

From the path BD

$$t = 1 + i\eta, \quad dt = i d\eta \quad (\eta \text{ is real})$$

$$\sqrt{1-t^2} = \sqrt{1-(1+i\eta)^2} = \sqrt{1-(1+2i\eta-\eta^2)} = \sqrt{2}e^{-i\pi/4} \sqrt{\eta + \frac{1}{2}i\eta^2}$$

$$-\frac{\pi}{2}H_0^{(1)}(x) = \int_0^\infty \frac{e^{ix}e^{-x\eta}}{\sqrt{2}e^{-i\pi/4} \sqrt{\eta + \frac{1}{2}i\eta^2}} i d\eta$$

or

$$H_0^{(1)}(x) = \frac{\sqrt{2}}{\pi} e^{i(x-\frac{1}{4}\pi)} \int_0^\infty \frac{e^{-x\eta}}{\sqrt{\eta + \frac{1}{2}i\eta^2}} d\eta$$

Putting $u = x\eta$ (we assume $x>0$)

$$H_0^{(1)}(x) = \left(\frac{2}{\pi x}\right)^{1/2} \frac{1}{\sqrt{\pi}} e^{i(x-\frac{1}{4}\pi)} \int_0^\infty \frac{e^{-u}}{\sqrt{u}} \left(1 + \frac{iu}{2x}\right)^{-1/2} du$$

In the same kind of way we find that

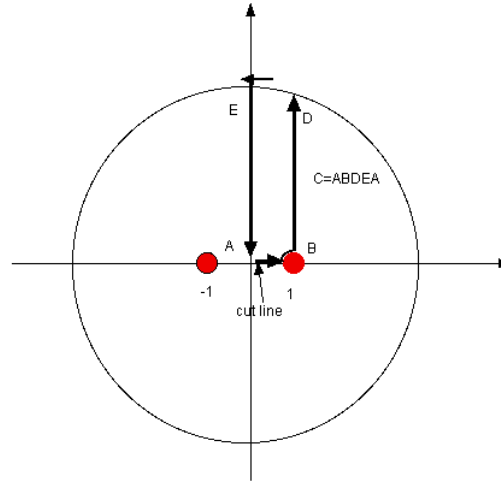
$$H_0^{(2)}(x) = \left(\frac{2}{\pi x}\right)^{1/2} \frac{1}{\sqrt{\pi}} e^{-i(x-\frac{1}{4}\pi)} \int_0^\infty \frac{e^{-u}}{\sqrt{u}} \left(1 - \frac{iu}{2x}\right)^{-1/2} du$$

When $x>0$, $H_0^{(1)}(x)$ and $H_0^{(2)}(x)$ are a conjugate pair of complex numbers. $J_0(x)$ is the real part of either.

$$H_0^{(1)}(x) = J_0(x) + iN_0(x)$$

$$H_0^{(2)}(x) = J_0(x) - iN_0(x)$$

24.8 Use of the contour C=ABDEA



$$0 = \oint_C \frac{e^{ixt}}{\sqrt{1-t^2}} dt = \int_0^1 \frac{e^{ixt}}{\sqrt{1-t^2}} dt + \int_1^{1+i\infty} \frac{e^{ixt}}{\sqrt{1-t^2}} dt + \int_{i\infty}^0 \frac{e^{ixt}}{\sqrt{1-t^2}} dt$$

Along the path AE, we put

$$t = i\eta, \quad dt = i d\eta$$

$$\sqrt{1-t^2} = \sqrt{1+\eta^2}$$

From the definition,

$$\frac{\pi}{2} J_0(x) + \int_0^1 \frac{i \sin(xt)}{\sqrt{1-t^2}} dt - \frac{\pi}{2} H_0^{(1)}(x) + \int_{\infty}^0 \frac{e^{-x\eta}}{\sqrt{1+\eta^2}} i d\eta = 0$$

Putting

$$H_0^{(1)}(x) = J_0(x) + iN_0(x)$$

$$\frac{\pi}{2} N_0(x) = - \int_0^{\infty} \frac{e^{-x\eta}}{\sqrt{1+\eta^2}} d\eta + \int_0^1 \frac{\sin(xt)}{\sqrt{1-t^2}} dt$$

We may also write, with

$$\eta = \sinh u, \quad t = \sin \theta, \quad v = e^u$$

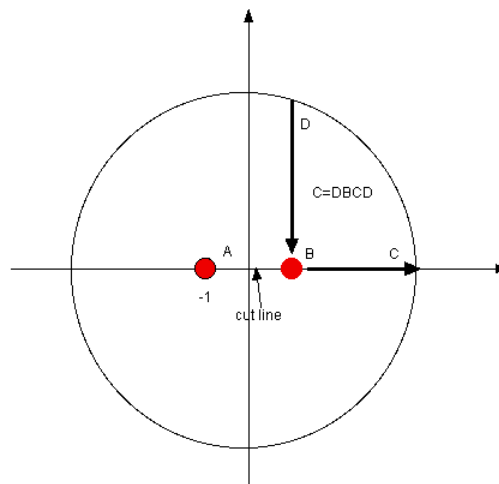
$$\frac{\pi}{2} N_0(x) = -\int_0^\infty e^{-x \sinh u} du + \int_0^{\pi/2} \sin(x \sin \theta) d\theta$$

or

$$\frac{\pi}{2} N_0(x) = -\int_t^\infty e^{-\frac{x}{2}(v-\frac{1}{v})} \frac{dv}{v} + \int_0^{\pi/2} \sin(x \sin \theta) d\theta$$

$$((\text{Note})) \quad v - \frac{1}{v} = e^u - e^{-u} = 2 \sinh u$$

24.9 Use of the contour DBCD



$$0 = \oint_C \frac{e^{ixt}}{\sqrt{1-t^2}} dt = \int_{1+i\infty}^1 \frac{e^{ixt}}{\sqrt{1-t^2}} dt + \int_1^\infty \frac{e^{ixt}}{\sqrt{1-t^2}} dt$$

or

$$\frac{\pi}{2} H_0^{(1)}(x) + \int_1^\infty \frac{e^{ixt}}{\sqrt{1-t^2}} dt = 0$$

Now along the path BC

$$\sqrt{1-t^2} = -i\sqrt{t^2-1}$$

$$H_0^{(1)}(x) = -\frac{2i}{\pi} \int_1^\infty \frac{e^{ixt}}{\sqrt{t^2-1}} dt = -\frac{2i}{\pi} \int_1^\infty \frac{\cos(xt) + i\sin(xt)}{\sqrt{t^2-1}} dt$$

or

$$H_0^{(1)}(x) = -\frac{2i}{\pi} \int_1^\infty \frac{e^{ixt}}{\sqrt{t^2-1}} dt = -\frac{2i}{\pi} \int_1^\infty \frac{\cos(xt)}{\sqrt{t^2-1}} dt + \frac{2}{\pi} \int_1^\infty \frac{\sin(xt)}{\sqrt{t^2-1}} dt = J_0(x) + iN_0(x)$$

In the definition given by

$$H_0^{(1)}(x) = -\frac{2i}{\pi} \int_1^\infty \frac{e^{ixt}}{\sqrt{t^2-1}} dt$$

we put

$$t = \cosh s = \frac{1}{2}(e^s + e^{-s}), \quad dt = \frac{1}{2}(e^s - e^{-s})ds,$$

$$\sqrt{t^2-1} = \frac{1}{2}(e^s - e^{-s}),$$

$$\int_1^\infty \frac{e^{ixt}}{\sqrt{t^2-1}} dt = \int_0^\infty e^{ix \cosh s} ds.$$

Then we have

$$H_0^{(1)}(x) = -\frac{2i}{\pi} \int_0^\infty e^{ix \cosh s} ds.$$

24.10 Asymptotic expansion

We start our discussion from

$$H_0^{(1)}(x) = \sqrt{\frac{2}{\pi x}} \frac{1}{\sqrt{\pi}} e^{i(x-\frac{1}{4})\pi} \int_0^\infty \frac{e^{-u}}{\sqrt{u}} (1 + \frac{iu}{2x})^{-1/2} du,$$

$$f(x) = \int_0^\infty \frac{e^{-u}}{\sqrt{u}} (1 + \frac{iu}{2x})^{-1/2} du.$$

When $x \rightarrow \infty$, we have

$$f(\infty) = \int_0^{\infty} \frac{e^{-u}}{\sqrt{u}} du = 2 \int_0^{\infty} e^{-y^2} dy = \sqrt{\pi}$$

Therefore we get

$$H_0^{(1)}(x) \rightarrow \sqrt{\frac{2}{\pi x}} e^{i(x - \frac{1}{4}\pi)}$$

Similarly,

$$H_0^{(2)}(x) = H_0^{(1)}(x)^* \rightarrow \sqrt{\frac{2}{\pi x}} e^{-i(x - \frac{1}{4}\pi)}$$

Since

$$J_0(x) = \frac{1}{2} [H_0^{(1)}(x) + H_0^{(2)}(x)]$$

$$N_0(x) = \frac{1}{2} [H_0^{(1)}(x) - H_0^{(2)}(x)]$$

then we have the asymptotic forms

$$J_0(x) \rightarrow \sqrt{\frac{2}{\pi x}} \cos(x - \frac{1}{4}\pi) \quad \text{for } x \rightarrow \infty .$$

$$N_0(x) \rightarrow \sqrt{\frac{2}{\pi x}} \sin(x - \frac{1}{4}\pi) \quad \text{for } x \rightarrow \infty .$$

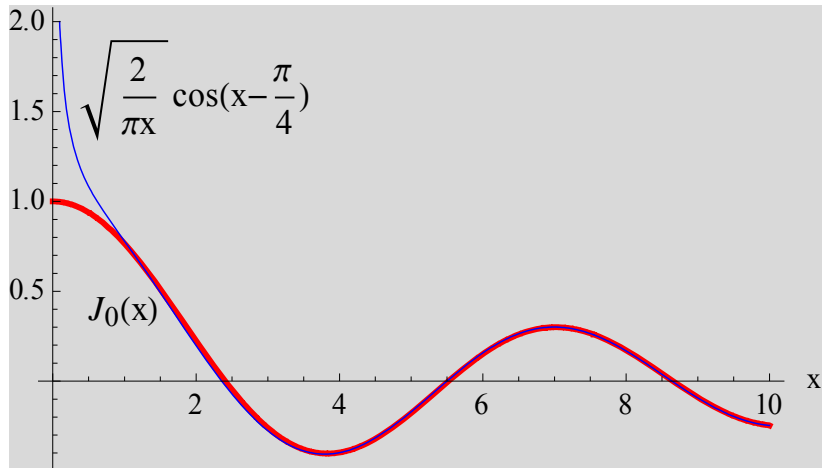


Fig. Plot of $J_0(x)$ and its asymptotic form.

APPENDIX

Mathematica

Bessel functions

BesselJ[n,z]	for $J_n(z)$
BesselI[n,z]	for $I_n(z)$
BesselK[n,z]	for $K_n(z)$
BesselY[n,z]	for $N_n(z)$ (or $Y_n(z)$)

Hankel functions

HankelH1[n,z]	for $H_n^{(1)}(z)$
HankelH2[n,z]	for $H_n^{(2)}(z)$

Spherical Bessel functions

SphericalBesselJ[n,z]	for $j_n(z)$
SphericalBesselI[n,z]	for $i_n(z)$
SphericalBesselK[n,z]	for $k_n(z)$
SphericalBesselY[n,z]	for $n_n(z)$

Spherical Hankel functions

SphericalHankelH1[n,z]	for $h_n^{(1)}(z)$
SphericalHankelH2[n,z]	for $h_n^{(2)}(z)$
