

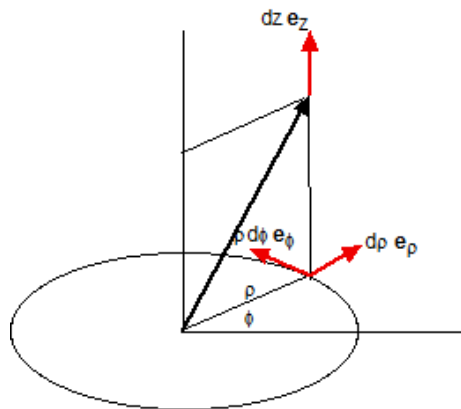
Chapter 16
2D Green's function
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16.1 Summary

Table

	Laplace ∇^2	Helmholtz $\nabla^2 + k^2$	Modified Helmholtz $\nabla^2 - k^2$
2D	$-\frac{1}{2\pi} \ln \mathbf{p}_1 - \mathbf{p}_2 $	$\frac{i}{4} H_0^{(1)}(k \mathbf{p}_1 - \mathbf{p}_2)$	$\frac{1}{2\pi} K_0(k \mathbf{p}_1 - \mathbf{p}_2)$

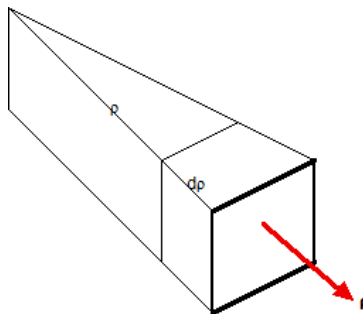
((Note))



Cylindrical co-ordinate:

$$\nabla^2 \psi = \frac{1}{\rho} \frac{\partial}{\partial \rho} \left(\rho \frac{\partial \psi}{\partial \rho} \right) + \frac{1}{\rho^2} \frac{\partial^2 \psi}{\partial \phi^2} + \frac{\partial^2 \psi}{\partial z^2}$$

16.2 2D Green's function for the Helmholtz equation



We now consider the Helmholtz equation

$$(\nabla^2 + k^2)G(\mathbf{\rho}) = -\delta(\mathbf{\rho})$$

Noting that

$$\nabla^2 \psi(\rho) = \frac{1}{\rho} \frac{\partial}{\partial \rho} \left(\rho \frac{\partial \psi}{\partial \rho} \right) = \frac{1}{\rho} \left(\rho \frac{\partial^2 \psi}{\partial \rho^2} + \frac{\partial \psi}{\partial \rho} \right) = \frac{1}{\rho} \left(\rho \frac{\partial^2 \psi}{\partial \rho^2} + \frac{\partial \psi}{\partial \rho} \right),$$

we have

$$\rho^2 \frac{d^2 G}{d\rho^2} + \rho \frac{dG}{d\rho} + (k^2 \rho^2 G) = -\rho^2 \delta(\rho)$$

For $x (\neq 0)$ ($\rho \neq 0$), we put $k\rho = x$

$$x^2 \frac{d^2 G}{dx^2} + x \frac{dG}{dx} + (x^2 - 0^2)G = 0$$

The solution of this equation is

$$G = H_0^{(1)}(x), H_0^{(2)}(x),$$

Since

$$\begin{aligned} H_0^{(1)}(x) &\approx e^{ix} && \text{Outgoing wave} \\ H_0^{(2)}(x) &\approx e^{-ix} && \text{incoming wave} \end{aligned}$$

We take $G = H_0^{(1)}(x) = aH_0^{(1)}(k\rho)$, where a is constant.

$$\int \nabla^2 G(\rho) d\tau + k^2 \int G(\rho) d\tau = -\int \delta(\mathbf{\rho}) d\tau = -1$$

$$\begin{aligned} I_1 &= \int \nabla^2 G(\rho) d\tau = \int \nabla \cdot \nabla G(\rho) d\tau = \int \nabla G(\rho) \cdot d\mathbf{a} \\ &= \hat{\rho} \frac{d}{d\rho} G(\rho) \cdot \hat{\rho} (2\pi\rho \times 1) = 2\pi\rho \frac{d}{d\rho} G(\rho) \end{aligned}$$

In the limit of $\rho \rightarrow 0$, (or $x \rightarrow 0$)

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

$$G(\rho) = aH_0^{(1)}(k\rho) = a\left[i\frac{2}{\pi}\ln(k\rho) + 1 + i\frac{2}{\pi}(\gamma - \ln 2) + \dots\right]$$

Then we have

$$\begin{aligned} I_1 &= (2\pi\rho)ai\frac{2}{\pi}\frac{1}{k\rho}k\Big|_{\rho=\varepsilon} = i4a \\ I_2 &= \int G(\rho)d\tau = \int 2\pi\rho d\rho G(\rho) \\ &= a\int_0^\varepsilon 2\pi\rho d\rho H_0^{(1)}(k\rho) \\ &= 2\pi a\frac{1}{k^2}\int_0^\delta dx x H_0^{(1)}(x) \\ &= 2\pi a\frac{1}{k^2}\int_0^\delta dx x\left[i\frac{2}{\pi}\ln(x) + 1 + \dots\right] \\ &= 2\pi a\frac{1}{k^2}\frac{\delta^2}{2\pi}[-i + \pi + 2i\ln\delta] \rightarrow 0 \\ &\text{(when } \delta \rightarrow 0) \end{aligned}$$

Therefore

$$i4a = -1 \quad \text{or} \quad a = \frac{i}{4}$$

Green's function is given by

$$G = \frac{i}{4}H_0^{(1)}(k\rho).$$

16.3 2D Green's function for the modified Helmholtz equation

We now consider

$$(\nabla^2 - k^2)G(\mathbf{p}) = -\delta(\mathbf{p})$$

Noting that $\nabla^2 G(\rho) = \frac{1}{\rho}\frac{\partial}{\partial\rho}\left(\rho\frac{\partial G}{\partial\rho}\right)$, we have

$$\rho^2\frac{d^2G}{d\rho^2} + \rho\frac{dG}{d\rho} - (k^2\rho^2G) = -\rho^2\delta(\rho)$$

For $x (\neq 0)$ ($\rho \neq 0$), we put $k\rho = x$

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

$$G = K_0(x) \text{ and } I_0(x)$$

The asymptotic forms of these functions are given by

$$I_0(x) = \frac{1}{2} \sqrt{\frac{2}{\pi x}} e^x$$

$$K_0(x) = \sqrt{\frac{\pi}{2x}} e^{-x}$$

Since

$$\begin{array}{ll} K_0(x) \approx e^{-x} & \text{Decaying function} \\ I_0(x) \approx e^x & \text{diverging function} \end{array}$$

we take $G = aK_0(x) = aK_0(k\rho)$, where a is constant.

Note that

$$K_0(x) = -\ln x - \gamma + \ln 2 \quad \text{in the limit of } x \rightarrow 0.$$

$$\int \nabla^2 G(\rho) d\tau - k^2 \int G(\rho) d\tau = -\int \delta(\mathbf{\rho}) d\tau = -1$$

$$\begin{aligned} I_1 &= \int \nabla^2 G(\rho) d\tau = \int \nabla \cdot \nabla G(\rho) d\tau = \int \nabla G(\rho) \cdot d\mathbf{a} \\ &= \hat{\rho} \frac{d}{d\rho} G(\rho) \cdot \hat{\rho} (2\pi\rho \times 1) = 2\pi\rho \frac{d}{d\rho} G(\rho) \end{aligned}$$

$$I_2 = \int G(\rho) d\tau = \int 2\pi\rho d\rho G(\rho)$$

In the limit of $\rho \rightarrow 0$,

$$I_1 = 2\pi\rho a \left(-\frac{1}{k\rho}\right) k = -2\pi a$$

Similarly, we have

$$\begin{aligned}
I_2 &= \int G(\rho) d\tau = \int 2\pi\rho d\rho G(\rho) \\
&= a \int_0^\varepsilon 2\pi\rho d\rho K_0(k\rho) \\
&= 2\pi a \frac{1}{k^2} \int_0^\delta dx x K_0(x) \\
&= 2\pi a \frac{1}{k^2} \int_0^\delta dx x [-\ln x - \gamma + \ln 2] \\
&= 2\pi a \frac{1}{k^2} \frac{\delta^2}{4} [1 - 2\gamma + \ln(4) - 2\ln(\delta)] \rightarrow 0
\end{aligned}$$

Then we have

$$-2\pi a = -1 \quad \text{or} \quad a = \frac{1}{2\pi}$$

$$G(\rho) = \frac{1}{2\pi} K_0(k\rho)$$

16.4 2D Green's function of the Laplace equation

We now consider

$$\nabla G(\mathbf{\rho}) = -\delta(\mathbf{\rho})$$

Noting that $\nabla^2 G(\rho) = \frac{1}{\rho} \frac{\partial}{\partial \rho} (\rho \frac{\partial G}{\partial \rho})$, we have

$$\frac{1}{\rho} \frac{\partial}{\partial \rho} (\rho \frac{\partial G}{\partial \rho}) = -\delta(\rho)$$

For $\rho \neq 0$, we have

$$\frac{\partial}{\partial \rho} (\rho \frac{\partial G}{\partial \rho}) = 0$$

$$\rho \frac{\partial G}{\partial \rho} = a$$

$$G = a \int \frac{d\rho}{\rho} = a \ln \rho$$

We note that

$$\int \nabla^2 G(\rho) d\tau = -\int \delta(\rho) d\tau = -1$$

$$\begin{aligned} I &= \int \nabla^2 G(\rho) d\tau = \int \nabla \cdot \nabla G(\rho) d\tau = \int \nabla G(\rho) \cdot d\mathbf{a} \\ &= \hat{\rho} \frac{d}{d\rho} G(\rho) \cdot \hat{\rho} (2\pi\rho \times 1) = 2\pi\rho \frac{d}{d\rho} G(\rho) \end{aligned}$$

In the limit of $\rho \rightarrow 0$,

$$I = 2\pi\rho \frac{a}{\rho} = 2\pi a = -1, \quad \text{or} \quad a = -\frac{1}{2\pi}$$

$$G(\rho) = -\frac{1}{2\pi} \ln \rho$$

16.5 Derivation of the Green function for the 2D Helmholtz equation: Fourier transformation

We start with

$$(\nabla^2 + k^2)G(\mathbf{p}) = -\delta(\mathbf{p})$$

$$G(\mathbf{p}) = \frac{1}{2\pi} \int e^{i\mathbf{K} \cdot \mathbf{p}} G(\mathbf{K}) d\mathbf{K}$$

$$\frac{1}{2\pi} \int (\nabla^2 + k^2) e^{i\mathbf{K} \cdot \mathbf{p}} G(\mathbf{K}) d\mathbf{K} = -\frac{1}{(2\pi)^2} \int e^{i\mathbf{K} \cdot \mathbf{p}} d\mathbf{K}$$

or

$$\frac{1}{2\pi} \int (-\mathbf{K}^2 + k^2) e^{i\mathbf{K} \cdot \mathbf{p}} G(\mathbf{K}) d\mathbf{K} = -\frac{1}{(2\pi)^2} \int e^{i\mathbf{K} \cdot \mathbf{p}} d\mathbf{K}$$

or

$$G(\mathbf{K}) = \frac{1}{2\pi} \frac{1}{K^2 - k^2}$$

Now we return to the calculation of the Green's function

$$\begin{aligned}
G(\mathbf{p}) &= \frac{1}{2\pi} \int e^{i\mathbf{K} \cdot \mathbf{p}} G(\mathbf{K}) d\mathbf{K} \\
&= \frac{1}{(2\pi)^2} \int e^{i\mathbf{K} \cdot \mathbf{p}} \frac{1}{K^2 - k^2} d\mathbf{K} \\
&= \frac{1}{(2\pi)^2} \int_0^\infty \frac{K dK}{K^2 - k^2} \int_0^{2\pi} e^{iK\rho \cos \theta} d\theta \\
&= \frac{1}{2\pi} \int_0^\infty \frac{K J_0(K\rho) dK}{K^2 - k^2} \\
&= \frac{1}{2\pi} K_0(-i\rho k) = \frac{1}{2\pi} \frac{\pi}{2} i H_0^{(1)}(\rho k) = \frac{i}{4} H_0^{(1)}(\rho k)
\end{aligned}$$

Note that

$$\begin{aligned}
\frac{1}{2\pi} \int_0^{2\pi} e^{iK\rho \cos \theta} d\theta &= J_0(K\rho) \\
\int_0^\infty \frac{K J_0(K\rho) dK}{K^2 - k^2} &= K_0(-ik\rho)
\end{aligned}$$

16.6 Derivation of the Green function for the 2D modified Helmholtz equation: Fourier transformation

We start from

$$(\nabla^2 - k^2)G(\mathbf{p}) = -\delta(\mathbf{p})$$

$$G(\mathbf{p}) = \frac{1}{2\pi} \int e^{i\mathbf{K} \cdot \mathbf{p}} G(\mathbf{K}) d\mathbf{K}$$

$$\frac{1}{2\pi} \int (\nabla^2 - k^2) e^{i\mathbf{K} \cdot \mathbf{p}} G(\mathbf{K}) d\mathbf{K} = -\frac{1}{(2\pi)^2} \int e^{i\mathbf{K} \cdot \mathbf{p}} d\mathbf{K}$$

or

$$\frac{1}{2\pi} \int (-K^2 - k^2) e^{i\mathbf{K} \cdot \mathbf{p}} G(\mathbf{K}) d\mathbf{K} = -\frac{1}{(2\pi)^2} \int e^{i\mathbf{K} \cdot \mathbf{p}} d\mathbf{K}$$

or

$$G(\mathbf{K}) = \frac{1}{2\pi} \frac{1}{K^2 + k^2}$$

Now we return to the calculation of the Green's function

$$\begin{aligned}
 G(\boldsymbol{\rho}) &= \frac{1}{2\pi} \int e^{i\mathbf{K} \cdot \boldsymbol{\rho}} G(\mathbf{K}) d\mathbf{K} \\
 &= \frac{1}{(2\pi)^2} \int e^{i\mathbf{K} \cdot \boldsymbol{\rho}} \frac{1}{K^2 + k^2} d\mathbf{K} \\
 &= \frac{1}{(2\pi)^2} \int_0^\infty \frac{K dK}{K^2 + k^2} \int_0^{2\pi} e^{iK\rho \cos \theta} d\theta \\
 &= \frac{1}{2\pi} \int_0^\infty \frac{K J_0(K\rho) dK}{K^2 + k^2} \\
 &= \frac{1}{2\pi} K_0(\rho k)
 \end{aligned}$$

Note that

$$\begin{aligned}
 \frac{1}{2\pi} \int_0^{2\pi} e^{iK\rho \cos \theta} d\theta &= J_0(K\rho) \\
 \int_0^\infty \frac{K J_0(K\rho) dK}{K^2 + k^2} &= K_0(k\rho)
 \end{aligned}$$

16.7 Mathematica


```
Clear["Global`*"]
```

```
Integrate[Exp[i x ρ Cos[θ]], {θ, 0, 2 π}] //
```

```
Simplify[#, x ρ ∈ Reals] &
```

```
2 π BesselJ[0, x ρ]
```

```
Integrate[ $\frac{x \text{BesselJ}[0, x \rho]}{x^2 + k^2}$ , {x, 0, ∞}] //
```

```
Simplify[#, {k > 0, ρ > 0}] &
```

```
BesselK[0, k ρ]
```

```
Integrate[ $\frac{x \text{BesselJ}[0, x \rho]}{x^2 - k^2}$ , {x, 0, ∞}] //
```

```
Simplify[#, {ρ > 0, k2 ∉ Reals || Re[k2] ≤ 0}] &
```

```
BesselK[0,  $\frac{\rho}{\sqrt{-\frac{1}{k^2}}}$ ]
```

Appendix

((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.

```
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 function

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

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

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

In the limit of $x \approx 0$,

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

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

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

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