PROPERTIES AND APPLICATIONS OF BESSEL FUNCTIONS OF IMAGINARY ORDER

Thesis by

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Summary

0.1. Nature and Purpose of Thesis.

Although solutions of Bessel's differential equation,

$$z^2 d^2w/dz^2 + z dw/dz + (z^2 - z^2)w = 0,$$
 (1)

have been widely studied and extensively tabulated for real values of the index γ because of their applications to all fields of mathematical physics, much less attention has been given to Bessel functions for which the order γ is purely imaginary, the argument z being either imaginary or real. Inasmuch as the functions of imaginary order appear in various problems from different branches of mathematical physics, it seems worth while to give a connected discussion of their properties and to list the various physical applications which have come to the author's notice.

The purpose of this thesis will be to suggest canonical definitions for Bessel functions of imaginary order and either imaginary or real argument, and to develop the mathematical properties of these functions, including series and integral representations, location of zeros, orthogonality properties, methods of representation of arbitrary functions, and methods of numerical calculation. Physical applications of the functions with imaginary argument will then be exhibited. These functions provide solutions of Laplace's equation useful in certain types of potential and heat flow problems in cylindrical coordinates; they also occur in the investigation of the stability of flow of a layer of fluid whose density and velocity vary with height, and in the study of the propagation of Love waves over the surface of an inhomogeneous elastic medium. Bessel functions of imaginary order and real argument give solutions of the wave equation which can be used to calculate the propagation of sound waves

or electromagnetic waves around a circular bend in a rectangular wave guide. They also occur in the solution of Schrödinger's equation for a particle in a radial force field when the potential is approximated by an exponential function, and in the solution of the relativistic Schrödinger equation for a free particle in an expanding universe when the radius of the universe is a linear function of time.

The appendix of the thesis contains a table of numerical values of Bessel functions of imaginary order and imaginary argument, covering representative ranges in both order and argument. It is felt that this table, even though it is of limited accuracy, will be of interest because it represents the only numerical tabulation of Bessel functions of imaginary order at present in existence.

CHAPTER I

Mathematical Properties of Bessel Functions of Imaginary Order

1.0. General Theory of Sturm-Liouville Equations.

The differential equation for Bessel functions of imaginary order $i\nu$ and imaginary argument ikx is obtained from 0.1 (1), by writing ikx for z, $i\nu$ for ν , and y for w, and dividing through by x, in the form

$$\frac{d}{dx}\left(x\frac{dy}{dx}\right) - \left(k^{2}x - \frac{\nu^{2}}{x}\right)y = 0, \tag{1}$$

where unless otherwise specified ν and x will always be regarded as real. The equation for functions of imaginary order $i\nu$ and real argument kx is similarly obtained as

$$\frac{d}{dx}\left(x\frac{dy}{dx}\right) + \left(k^2x + \frac{y^2}{x}\right)y = 0. \tag{2}$$

Both (1) and (2) are special cases of the self-adjoint Sturm equation

$$\frac{d}{dx}\left\{K(x)\frac{dy}{dx}\right\} - G(x)y = 0; \tag{3}$$

and many of the properties of their solutions can be deduced from general theorems concerning the solutions of (3) under specified boundary conditions. The Sturmian theory has been elegantly presented by Ince; 1) a number of pertinent theorems will be quoted here for convenient reference.

We shall consider solutions of (3) in the closed interval $a \le x \le b$, throughout which K and G are continuous real functions of the real variable x. K does not vanish and may therefore be assumed positive; also K has a continuous first derivative throughout the interval. The theorems which we shall need are concerned principally with the zeros in (a, b) of the solutions of (3), and with the behavior of these zeros when the functions K(x) and G(x) are varied.

¹⁾ Ince, E. L., Ordinary Differential Equations, chaps. X-XI.

Theorem 1. Let $y_1(x)$ and $y_2(x)$ be any two real linearly independent solutions of (3), and assume that y1 vanishes at least twice in (a, b). Then between any two consecutive zeros of y_1 there is one and only one zero of y,

If a continuous function of x has two or more zeros in a given interval it is said to be oscillatory in that interval; if it has not more than one zero it is said to be non-oscillatory in the interval.

If the solutions of (3) oscillate in (a, b), they will oscillate more rapidly when K or G or both are diminished. For example, the solutions of (1) and (2) oscillate more rapidly with increasing y^2 .

It is not difficult to set up sufficient conditions for the oscillatory or non-oscillatory character of the solutions of an equation in a given interval.

Theorem 3.4) Let K(x) and G(x) be bounded as follows: K > K > k > 0and $\theta \geqslant G \geqslant g$ throughout (a, b). Then the solutions of (3) are nonoscillatory in (a, b) if either g > 0 or $-(g/k) < \pi^2/(b-a)^2$. A sufficient condition that the solutions of (3) should have at least m zeros in (a, b) is that $-(\frac{3}{K}) > m^2 \pi^2 / (b - a)^2$.

Theorem 4_{\bullet}^{5} Let y(x) be that solution of (3) which satisfies the one-point boundary conditions $y(a) = \alpha$; $y(a) = \alpha$. If the zeros of y(x) are marked in order on the segment (a, b), the effect of diminishing K and/or G, while leaving a and d'invariant, is to cause all the roots to move in the direction from b toward a. If K and/or G diminish con-

²⁾ Ince, op. cit., 224. 3) Ibid., 225-6.

⁴⁾ Ibid., 227.

⁵⁾ Ibid., 229.

tinuously (a process which may most easily be effected by supposing K and G to depend upon an auxiliary parameter λ), from time to time a new zero may enter the segment at b and move to the left toward a.

In an important special case of the Sturm equation the function G has the form $G = \mathcal{L} - \lambda g$, where \mathcal{L} and g are real continuous functions of x in a \leq x \leq b, and λ is an arbitrary parameter. Many problems of mathematical physics require the solution of such an equation subject to assigned boundary conditions at two points; i. e., one must simultaneously satisfy:

$$\frac{d}{dx}\left\{K\frac{dy}{dx}\right\} - (l-\lambda g)y = 0, \tag{4.1}$$

$$\beta'y(b) + \beta y'(b) = 0,$$
 (4.3)

where α , α , β , β are independent of λ . Eqs. (4.1)-(4.3) comprise what is known as a Sturm-Liouville system. For any value of λ , (4.1), together with the boundary condition (4.2), has one and only one distinct solution, say $y = Y(x, \lambda)$. This solution, taken together with the second boundary condition (4.3), furnishes the characteristic equation

$$\mathcal{Z}(\lambda) = \beta' Y(b, \lambda) + \beta Y'(b, \lambda) = 0, \tag{5}$$

whose roots in λ are the eigenvalues (characteristic numbers) of the system (4). The solutions of (4) corresponding to the various eigenvalues are called eigenfunctions (characteristic functions) of the system.

Theorem 5.6) If in the system (4) K, g, and ℓ are real continuous functions of x when a ℓ x ℓ b, are independent of λ , and are such that K > 0, g > 0, and if ℓ , ℓ , ℓ , and ℓ are also independent of ℓ , then there exists an infinite set of real characteristic numbers ℓ , ℓ , ℓ , ℓ , ℓ , ℓ , which have no limit-point except ℓ = ℓ ; if the corresponding character-

⁶⁾ Ince, op. cit., 235.

istic functions are y_0 , y_1 , y_2 , ..., then y_m has exactly m zeros in the interval a \angle x \angle b. If the additional conditions $/\!\!\!/ > 0$, $\alpha \alpha \cdot > 0$, etaeta : > 0 are satisfied, then the characteristic numbers are all positive.

Theorem 6.7) The eigenfunctions of the Sturm-Liouville system (4) are orthogonal over the range (a, b) with respect to the weight-function g; i. a., if $i \neq j$,

$$\int_{a}^{b} g(x) y_{i}(x) y_{j}(x) dx = 0.$$
 (6.1)

If i = j.

$$\beta' \int_{\alpha}^{b} g(x) y_i^2(x) dx = K(b) y_i(b) \mathcal{J}'(\lambda_i). \qquad (6.2)$$

The eigenfunctions of (4) may, in case g > 0, conveniently be normalized so that

$$\int_{a}^{b} g y_{i} y_{j} dx = \delta_{ij} = \begin{cases} 0 & \text{if } i \neq j, \\ 1 & \text{if } i = j. \end{cases}$$
 (7)

Theorem 7^{8} If, in the system (4), g > 0, then the characteristic numbers are all real and occur as simple roots of the characteristic equation (5).

Much of the importance of the eigenfunctions of a Sturm-Liouville system lies in the possibility of representing an arbitrary function f(x)in the interval (a, b) by means of a series of such functions. assume that it is possible to write, for $a \le x \le b$,

$$f(x) = \sum_{n=0}^{\infty} A_n y_n(x), \qquad (8.1)$$

the coefficients may be formally determined, using (6), as

$$A_{n} = \frac{\int_{a}^{b} g(t) y_{n}(t) f(t) dt}{\int_{a}^{b} g(t) y_{n}^{2}(t) dt}.$$
 (8.2)

Mercer 9) and others have in fact shown that the general Sturm-Liouville

⁷⁾ Ince, op. cit., 237-241.
8) Ibid., 238, 241.
9) Mercer, J., Phil. Trans. Roy. Soc., (A), 211, 111-198 (1912).

series (8) corresponding to f(x) behaves in the same way as the ordinary Fourier series corresponding to f(x). A typical result is the following:

Theorem 8. 10) Let the function f(x) possess a Lebesgue integral in (a, b), and let f(x) have limited total fluctuation in an arbitrarily small neighborhood of a point x = s belonging to the open interval (a. b). Then the Sturm-Liouville series (8) converges at the point s to the sum $\frac{1}{2}[f(s+0) + f(s-0)]$

For the comprehensive extension of the principal theorems on Fourier series to the whole class of Sturm-Liouville expansions, reference may be made to the work of Mercer cited above.

Bessel Functions of Imaginary Order and Imaginary Argument. Functions.

We pass now to consideration of Bessel's equation 0.1 (1) written with imaginary variable ix and imaginary parameter iarnothing, so that it becomes:

$$\chi^{2} \frac{d^{2}y}{dy^{2}} + \chi \frac{dy}{dy} - (\chi^{2} - y^{2})y = 0.$$
 (1)

Our first task will be to obtain a fundamental pair of solutions of (1) in useful form.

A series solution of the ordinary Bessel equation 0.1 (1) is customarily obtained around the regular singular point z = 0 in the form: 11)

$$\int_{\mathcal{P}}(2) = \sum_{m=0}^{\infty} \frac{(-)^m \left(\frac{1}{2} \, 2\right)^{2J} + 2m}{m! \, \Gamma(y+m+l)} . \tag{2}$$

 J_{γ} (z) is called the ordinary Bessel function of the first kind of argument z and order ν . It is a solution of 0.1 (1) for unrestricted complex values of z and γ ; it is an analytic function of z for all values of z

¹⁰⁾ Mercer, op. cit., 196.
11) Watson, G. N., Theory of Bessel Functions, 2nd ed., chap. 3, 38-45.

(z = 0) possibly excepted), and an analytic function of ν for all values of \mathcal{P}_{\bullet} The function $J_{\mathcal{P}}(z)$ also satisfies 0.1 (1) and is linearly independent of $J_{\gamma}(z)$ if γ is not a real integer, so that if and only if γ is not an integer $J_{\mathcal{P}}(z)$ and $J_{\mathcal{P}}(z)$ form a fundamental system of solutions of Bessel's equation.

It is frequently convenient to take as standard solutions of Bessel's equation linear combinations of $J_{\nu}(z)$ and $J_{-\nu}(z)$ which approach distinct limits as 2 becomes an integer. Particularly important are the two Hankel functions: 12)

$$H_{\nu}^{(i)}(\underline{z}) = \underbrace{\int_{-\nu}^{-\nu} (\underline{z}) - \underline{\varrho}}_{i \text{ sin } \nu \overline{n}} (3.1)$$

$$H_{\nu}^{(2)}(x) = \int_{-\nu}^{-\nu(x)} (x) - e^{-\nu(x)} \int_{-\infty}^{\infty} (x) dx$$
(3.2)

these (or their limits as 2 approaches a real integer) represent a fundamental pair of solutions for all values of z and \mathcal{V}_{\bullet}

Standard notations for a fundamental pair of solutions of 0.1 (1), when the argument z is purely imaginary and the order 2 is unrestricted, have been adopted as follows: 13)

$$I_{y}(x) = \int_{-y}^{-y\pi i} \int_{y} (i\pi) = \sum_{m=0}^{\infty} \frac{\left(\frac{1}{2}\pi\right)^{y+2m}}{m! \Gamma(y+m+i)}, \qquad (4.1)$$

$$K_{\nu}(x) = \frac{\pi}{2} \frac{I_{-\nu}(x) - I_{\nu}(x)}{\sin \nu \pi} = \frac{\pi i}{2} a^{\frac{\nu \pi i}{2}} H_{\nu}^{(i)}(i_{\chi}). \tag{4.2}$$

 I_{γ} (x) and K_{γ} (x) are called modified Bessel functions of the first and second kinds respectively; they have been widely tabulated for real values of 2.

Since no restrictions were laid upon z and p in the derivation of the series (2) for $J_{\mathcal{P}}(z)$, it is evident that $J_{\mathcal{P}}(ix)$ and $J_{\mathcal{P}}(ix)$ both

¹²⁾ Watson, op. cit., 73.
13) Ibid., 77-8.

furnish solutions of Bessel's equation (1) with imaginary order and imaginary argument; in fact, since (1) has purely real coefficients, it is satisfied by both the real and the imaginary parts of $J_{(i)}(ix)$ separately. However it is not convenient in practice to define standard solutions of (1) directly in terms of $J_{(i)}(ix)$. Rather we wish a fundamental real pair of solutions whose form is as well adapted as possible to numerical computation, and whose asymptotic behavior for large values of the argument is simple. Such a pair may be compactly defined by forming from the modified Bessel functions $I_{(i)}(x)$ and $I_{(i)}(x)$ the following real linear combinations, which will henceforth be regarded as canonical solutions of (1):

$$F_{\nu}(x) = \frac{\pi}{2} \frac{I_{i\nu}(x) + I_{-i\nu}(x)}{sh\nu\pi} = \frac{\pi}{sh\nu\pi} \operatorname{Re} I_{i\nu}(x),$$

$$G_{\nu}(x) = \frac{i\pi}{2} \frac{I_{i\nu}(x) - I_{-i\nu}(x)}{sh\nu\pi} = -\frac{\pi}{sh\nu\pi} \operatorname{Im} I_{i\nu}(x)$$

$$= K_{i\nu}(x) = \frac{\pi i}{2} e^{-\frac{\nu \pi}{2}} H_{i\nu}^{(i)}(i_{\perp}x),$$
(5.1)

where ν is real and x is real and positive. The linear independence of F_{ν} (x) and G_{ν} (x) follows from the independence of I_{ν} (x) and I_{ν} (x)

(Watson, p. 78), ix being not a real integer.

Any solution of (1) may be called a Bessel function of imaginary order and imaginary argument; the special solutions F_{ν} (x) and G_{ν} (x) will be referred to as "wedge functions"* of the first and second kinds respectively. In the following sections various properties of the wedge functions will be developed.

1.11. Series and Integral Representations of Wedge Functions.

Series representations of the wedge functions in the neighborhood of the origin are complicated by the fact that both functions have an oscil-

^{*}This name was suggested by Prof. Smythe in view of the application of these functions to potential theory (Art. 2.1), where they show a certain analogy to the solutions of Legendre's equation called "cone functions".

latory discontinuity at x = 0, the nature of this singularity being due to the circumstance that the exponents $\pm i \mathcal{P}$ of the differential equation at the origin are purely imaginary. We may however obtain expressions for the wedge functions in terms of series of modified Bessel functions $I_m(x)$, which indicate clearly the behavior of $F_{\mathcal{P}}(x)$ and $G_{\mathcal{P}}(x)$ near the origin and which can be used for numerical calculation when x is small.

We consider the following series 14 due to Lommel, which is valid for unrestricted z if $M \neq N$ and N is not a negative integer:

$$\int_{\mathcal{Y}} \sqrt{2} = \frac{\Gamma(u+1)}{\Gamma(y-\mu)} \sum_{m=0}^{\infty} \frac{\Gamma(y-\mu+m)}{\Gamma(y+m+1)} \frac{\left(\frac{\pi}{2}\right)^{2}\mu+m}{m!} \int_{\mathcal{U}+m} (\pm). \tag{1}$$

Replacing z by ix, ν by i ν , μ by 0, multiplying through by $e^{\frac{1}{2}\nu\pi}$, and using 1.1 (4.1), we have, after some simplification,

$$I_{i\nu}(x) = e^{2\pi i/2} \int_{i\nu} (ix)$$

$$= \frac{e^{2\pi i/2}}{r(i\nu)} \sum_{m=0}^{\infty} \frac{(-)^m (x)^m I_m(x)}{m! (m+i\nu)} = \frac{e^{i\nu l_g x}}{r(i\nu)} [Ab_{ix}]_{-i} Bb_{ix}]$$
(2)

where
$$A(y,x) = \sum_{m=1}^{\infty} \frac{m+1^m (x)^m I_m(y)}{m! (m^2+y^2)}$$
 (3.1)

and
$$B(x,x) = \sum_{m=0}^{m=1} \frac{y(-)^m (x)^m I_m(x)}{m! (m^2 + y^2)}$$
 (3.2)

Setting
$$\Theta(\nu, x) = \nu \log \frac{x}{2} - \arg \Gamma(i\nu)$$

and using the known relation 15) $|\Gamma(i\nu)| = (\pi/\nu sh\nu\pi)$, (4)

we have from 1.1 (5.1) and (5.2) the results:

$$F_{\nu}(x) = (\pi/sh\nu\pi) \operatorname{Re} \, I_{i\nu}(x)$$

$$= \sqrt{\nu\pi/sh\nu\pi} \left[Ah_{\nu,x} \right] c_0 \, \Theta(\nu,x) + \mathcal{B}(\nu,x) \sin \, \Theta(\nu,x) \right] \qquad (5.1)$$

$$G_{\nu}(x) = -(\pi/\cosh\nu\pi) \operatorname{Im} I_{i\nu}(x)$$

$$= \sqrt{\nu\pi/\cosh\nu\pi} \left[B(\theta_{i,x})\cos\theta(\theta_{i,x}) - A(\theta_{i,x})\sin\theta(\theta_{i,x})\right]. \quad (5.2)$$

¹⁴⁾ Watson, op. cit., 143.

¹⁵⁾ Whittaker, E. T., and Watson, G. N., Modern Analysis, 4th ed., 259, ex. 7.

The function $\arg \Gamma(i^{\nu})$ may be computed from power series $^{16)}$ for small values of ν and from Stirling's asymptotic series $^{16)}$ for $\log \Gamma(i^{\nu})$ when ν is large. Successive terms of the series for $A(\nu, x)$ and $B(\nu, x)$ decrease sufficiently rapidly when x is moderately small to facilitate computation of these auxiliary functions. In Art. 1.13 $A(\nu, x)$ and $B(\nu, x)$ will be expressed as series in ascending powers of x_0

Simple definite integral expressions for the wedge functions may be obtained from known integral representations for $I_{\nu}(z)$. We have 17)

$$I_{\nu}(z) = \frac{1}{\pi} \int_{0}^{\pi} e^{2\cos\theta} \cos\nu\theta d\theta - \frac{\sin\nu\pi}{\pi} \int_{0}^{\infty} e^{-2cht - \nu t} dt$$

for unrestricted values of ν if $|\arg z| < \frac{1}{2}\pi$. Letting z be real (= x) and positive and replacing ν by i ν , the formula becomes

Separation of real and imaginary parts according to 1.1 (5.1) and (5.2) leads to the useful results:

$$F_{\nu}(x) = \frac{1}{2 \pi L_{\nu}} \int_{0}^{\pi} e^{-x c} dx dx dx - \int_{0}^{\infty} e^{-x c} dx dx, (6.1)$$

$$G_{\nu}(x) = \int_{0}^{\infty} e^{-xcht} \cos \nu t \, dt. \tag{6.2}$$

The integral representing $G_{p}(x)$ is particularly simple and is easily evaluated by mechanical quadrature provided x is moderately large, so that the exponential factor in the integrand becomes negligible before the cosine term has undergone many oscillations. The first (finite) integral in $F_{p}(x)$ may be split into various parts which are not difficult to calculate separately; some details are given in connection with the numerical table in the appendix.

17) Watson, op. cit., 181, eq. (4).

¹⁶⁾ Davis, H. T., Tables of the Higher Mathematical Functions, vol. 1, 181-185.

1.12. Asymptotic Behavior of Wedge Functions.

Asymptotic representations of the wedge functions for large argument and fixed order are easily obtained from the known asymptotic series 18) for $I_{\nu}(z)$ and $K_{\nu}(z)$. Using the notation

$$(2,m) \equiv (-2,m) \equiv \frac{\Gamma(2+m+\frac{1}{2})}{m!\Gamma(2-m+\frac{1}{2})},$$
 (1)

we have, for $|\arg z| < 3\pi/2$,

$$K_{\nu}(2) \sim \left(\frac{\pi}{2\pi}\right)^{\frac{1}{2}} e^{-2\pi} \sum_{m=0}^{\infty} \frac{(\nu, m)}{(2\pi)^m},$$
 (2.1)

and, for $-\pi/2 < \arg z < 3\pi/2$,

$$T_{\nu}(2) \sim \frac{\ell^{2}}{(2\pi 2)^{\frac{1}{2}}} \sum_{m=0}^{\infty} \frac{(-)^{m}(p_{,m})}{(2\pi)^{m}} + \frac{\ell^{-\frac{1}{2}} + (\nu + \frac{1}{2})\pi i}{(2\pi 2)^{\frac{1}{2}}} \sum_{m=0}^{\infty} \frac{(\nu + \frac{1}{2})\pi i}{(2\pi)^{m}}, \quad (2.2)$$

the second series on the right being negligible compared with the first if $|\arg z| < \frac{1}{2}\pi_0$ Putting iv for v and x for z in (2.2), substituting (2.2) into 1.1 (5.1), and expanding (iv, m), we find that, when v is fixed and x is large and positive,

$$\int_{2}^{2} (x) \sim \frac{e^{x}}{2 h v \pi} \left(\frac{\pi}{2 h}\right)^{\frac{1}{2}} \left[1 + \frac{(4 v^{2} + 1^{2})}{1! (8 x)} + \frac{(4 v^{2} + 1^{2})(4 v^{2} + 3^{2})}{2! (8 x)^{2}} + \cdots \right] (3.1)$$

Similarly from (2.1) and 1.1 (5.2) we have, * when ν is fixed and x is

large and positive.
$$G_{j}(x) = K_{ij}(x) N \left(\frac{\pi}{2x}\right)^{\frac{1}{2}-x} \left[1 - \frac{(4y^{2}+1^{2})}{1!(8x)} + \frac{(4y^{2}+1^{2})(4y^{2}+3^{2})}{2!(8x)^{2}} - \dots\right].$$
(3.2)

¹⁸⁾ Watson, op. cit., 202-203.

^{*}It is a little tricky to calculate the asymptotic expansion of $G_{\nu}(x)$ directly by substituting the "negligible" series of (2.2) into the first equation of l.1 (5.2), since if we include this series in the expression for $I_{\nu}(z)$ we no longer find $I_{-\nu}(x) = \overline{I_{+i\nu}(x)}$. Furthermore the "negligible" series exhibits Stokes' phenomenon in passing through the region $|\arg z| < \frac{1}{2}\pi$, since in the range $-3\pi/2 < \arg z < \pi/2$ the exponential factor is exp $[-z-(2+\frac{1}{2})\pi i]_{\bullet}$.

It may be noted that the two wedge functions behave at infinity in a manner similar to that of the modified Bessel functions $I_{p}(x)$ and $K_{p}(x)$ of real order; i. e., one tends exponentially to infinity, the other exponentially to zero. Since in applications to physical problems it is frequently necessary to find a solution of l.l (1) which vanishes for large positive values of the argument, the canonical definitions l.l (5.1) and (5.2) were chosen with this end in view; evidently no Bessel function of imaginary order and imaginary argument can vanish at infinity if it is linearly distinct from $G_{p}(x)$.

The asymptotic series (3.1) and (3.2) are useful for numerical calculation when x is moderately large, provided that ν is not of magnitude comparable to x. (The larger ν , the less rapidly do successive terms diminish.) In practice the number of significant figures obtainable from an asymptotic series may be greatly increased by the use of a "convergence factor." This technique has been developed by J. R. Airey¹⁹⁾ and is adapted for the calculation of Bessel functions of imaginary order, as Airey shows by an illustrative example.

In the neighborhood of x=0 the wedge functions both oscillate infinitely rapidly, being essentially sinusoidal functions of $\nu\log x$ with phase constants depending on ν . Their limiting forms may be deduced from 1.11 (5). We substitute into 1.11 (3) the relation $I_m(0) = S_{om}$ and obtain $A(\nu,0) = 0$, $B(\nu,0) = 1/\nu$; then we find from 1.11 (5) that if ν is fixed as x tends to zero,

$$F_{\nu}(x) \longrightarrow \sqrt{\nu/\nu} ch\nu\pi \sin\left[\nu\log\frac{1}{2}x - arg\Gamma(i\nu)\right],$$
 (4.1)
 $G_{\nu}(x) \longrightarrow \sqrt{\nu/\nu} ch\nu\pi \cos\left[\nu\log\frac{1}{2}x - arg\Gamma(i\nu)\right].$ (4.2)

¹⁹⁾ Airey, J. R., Phil. Mag., (7), 24, 521-552 (1937).

It is sometimes of interest to know the behavior of the wedge functions for large values of the order ν , the argument remaining fixed. The dominant terms of the asymptotic expansions in \mathscr{P} of the functions may be obtained 20 from the defining series 1.1 (4.1) for $I_{\nu}(x)$. If we write $i\nu$ for ν , the series becomes:

$$\mathcal{I}_{i\nu}(x) = \frac{(2x)^{i\nu}}{\Gamma(i\nu+i)} \left[1 + \frac{(2)^2}{1!(i\nu+i)} + \cdots \right].$$

We substitute for the
$$\Gamma$$
-function Stirling's approximation,
$$\Gamma(i\nu+i) \, N \, \left(i\nu/e\right)^{i\nu} \sqrt{2\pi i\nu} \, \left[1 + O\left(\frac{1}{\nu}\right)\right], \tag{5}$$

and obtain

Tiv (x)
$$\sim \frac{1}{\sqrt{2\pi \nu}}$$
 exp [iv log $\frac{1}{2}$ - iv(log ν + $\frac{i\pi}{2}$ -1) - $\frac{i\pi}{4}$] $\left\{1 + O\left(\frac{i}{\nu}\right)\right\}$

$$= \frac{2}{\sqrt{2\pi \nu}} \exp i \left[2\left(\log \frac{\pi}{2} - \log \nu + i\right) - \frac{\pi}{4}\right] \left\{1 + O\left(\frac{i}{\nu}\right)\right\}$$
(6)

If we recall that for large ν sh $\nu\pi$ differs negligibly from $\frac{1}{2}e^{\nu\pi}$, equations 1.1 (5.1) and (5.2) yield the following asymptotic expressions for the wedge functions when 2 is large and x is fixed:

$$F_{\nu}(x) \sim e^{-\nu\pi/2} \sqrt{\frac{2\pi}{\nu}} \cos \left[\nu (\log \nu - \log \frac{x}{2} - 1) + \frac{\pi}{4}\right] \left\{1 + O(\nu)\right\} (7.1)$$
 $G_{\nu}(x) \sim e^{-\nu\pi/2} \sqrt{\frac{2\pi}{\nu}} \sin \left[\nu (\log \nu - \log \frac{x}{2} - 1) + \frac{\pi}{4}\right] \left\{1 + O(3)\right\} (7.2)$

From these expressions it is evident that both canonical solutions of Bessel's equation 1.1 (1) with imaginary order and imaginary argument, regarded as functions of their order ν , undergo an infinite number of oscillations of exponentially decreasing amplitude and slowly decreasing wavelength as 2 increases without limit.

The limiting forms of the wedge functions when 2 tends to zero, x remaining fixed, may be seen immediately from the defining equations

²⁰⁾ Cf. Watson, op. cit., 225.

1.1 (5.1) and (5.2). These forms are:

$$F_{\nu}(\kappa) \xrightarrow{\nu \to 0} \frac{I_{\nu}(\kappa)}{\nu} \xrightarrow{\nu \to 0} \mathcal{D},$$
 (8.1)

$$G_{\mathfrak{p}}(x) \xrightarrow{\mathfrak{p} \to \mathfrak{p}} K_{\mathfrak{p}}(x).$$
 (8.2)

Asymptotic expressions for the various solutions of Bessel's equation valid when the order γ and the argument z are simultaneously large and of comparable magnitude have been derived for general complex values of ${\mathcal P}$ and z; but the analysis is lengthy and the results are complicated by the necessity for treating numerous subcases separately. We shall not take space here to apply these general results to the special case of our wedge functions; reference may be made if desired to the complete treatment given by Watson. 21)

1.13. Alternative Definitions of Bessel Functions of Imaginary Order and Imaginary Argument.

In connection with the definitions of the wedge functions $F_{\nu}(x)$ and $G_{\mathcal{S}}(x)$ which we have adopted in this work, we may naturally inquire whether any other fundamental set of solutions with more convenient properties has ever been suggested. A brief discussion of the real and imaginary parts of the function $J_{\gamma + k}$: (x) of complex order was given by Lommel²²) many years ago; but the only attempt at anything like a systematic treatment of Bessel functions of purely imaginary order is that of M. Bocher. 23) We shall summarize the relations between the functions defined by Bocher and our functions $F_{\mathcal{O}}(x)$ and $G_{\mathcal{O}}(x)$.

Bother first defines a particular solution $\{J_n(z)\}$ of the ordinary Bessel equation 0.1 (1) by writing, for unrestricted complex values of

²¹⁾ Watson, op. cit., chap. VIII.
22) Lommel, E., Math. Ann., 3, 481-486 (1871).
23) Bocher, M., Annals of Mathematics, 6, 137-160 (1892).

mand z,

$$\left\{J_{n}(z)\right\} = 2^{n} / (n+1) J_{n}(z), \qquad (1)$$

where $J_n(z)$ is the ordinary Bessel function of the first kind. When z = (z) is real and positive and z = (z) is purely imaginary, he defines two real independent solutions of the differential equation as:

$$H_{i\nu}(\mathbf{x}) = \frac{1}{2\pi} \left[\left\{ J_{i\nu}(\mathbf{x}) \right\} + \left\{ J_{-i\nu}(\mathbf{x}) \right\} \right], \tag{2.1}$$

$$I_{i\nu}(\mathbf{x}) = \frac{1}{2i} \left[\left\{ J_{i\nu}(\mathbf{x}) \right\} - \left\{ J_{-i\nu}(\mathbf{x}) \right\} \right]. \tag{2.2}$$

(Bocher's $I_{(p)}(x)$ is not to be confused with the modified Bessel function of the first kind, for which elsewhere in this thesis we use the customary modern notation $I_{(p)}(z)$.)

Bocher goes on to find that

$$H_{i\nu}(\mathbf{x}) = \cos(\nu \log \mathbf{x}) S_1(\mathbf{x}) + \sin(\nu \log \mathbf{x}) S_2(\mathbf{x}), \qquad (3.1)$$

$$I_{\mathcal{D}}(x) = -\cos(\rho \log x) S_2(x) + \sin(\rho \log x) S_1(x), \quad (3.2)$$

where S₁(x) and S₂(x) denote the following power series:

$$S_{1}(x) = 1 - \frac{1}{4(1^{2}+\nu^{2})} x^{2} + \frac{(2)_{2} - (2)_{0} \nu^{2}}{4^{2}2!(1^{2}+\nu^{2})(2^{2}+\nu^{2})} x^{4}$$

$$- \frac{(3)_{3} - (3)_{1} \nu^{2}}{4^{3}3!(1^{2}+\nu^{2})(2^{2}+\nu^{2})(3^{2}+\nu^{2})} x^{6} + \frac{(4)_{4} - (4)_{2} \nu^{2} + (4/_{0} \nu^{4})}{4^{4}4!(1^{2}+\nu^{2})\cdots(4^{2}+\nu^{2})} x^{8}$$

$$- \frac{(5)_{5} - (5)_{3} \nu^{2} + (5)_{1} \nu^{4}}{4^{5}5!(1^{2}+\nu^{2})\cdots(5^{2}+\nu^{2})} x^{10} + \frac{(6)_{6} - (6)_{4} \nu^{2} + (6)_{2} \nu^{4} - (6)_{2} \nu^{6}}{4^{6}6!(1^{2}+\nu^{2})\cdots(6^{2}+\nu^{2})} x^{10}$$

$$- \frac{(3)_{2} \nu - (3)_{0} \nu^{3}}{4^{3}3!(1^{2}+\nu^{2})\cdots(3^{2}+\nu^{2})} x^{6} + \frac{(4)_{3} \nu - (4)_{1} \nu^{3}}{4^{4}4!(1^{2}+\nu^{2})\cdots(4^{2}+\nu^{2})} x^{10}$$

$$- \frac{(5)_{4} \nu - (5)_{2} \nu^{3} + (5)_{0} \nu^{5}}{4^{5}5!(1^{2}+\nu^{2})\cdots(5^{2}+\nu^{2})} x^{10} + \frac{(6)_{5} \nu - (6)_{3} \nu^{3} + (6)_{1} \nu^{5}}{4^{6}6!(1^{2}+\nu^{2})\cdots(6^{2}+\nu^{2})} x^{12} - \cdots$$

$$- \frac{(4 \cdot 2)_{1} \nu^{3}}{4^{5}5!(1^{2}+\nu^{2})\cdots(5^{2}+\nu^{2})} x^{10} + \frac{(6)_{5} \nu - (6)_{3} \nu^{3} + (6)_{1} \nu^{5}}{4^{6}6!(1^{2}+\nu^{2})\cdots(6^{2}+\nu^{2})} x^{12} - \cdots$$

$$- \frac{(4 \cdot 2)_{1} \nu^{3}}{4^{5}5!(1^{2}+\nu^{2})\cdots(5^{2}+\nu^{2})} x^{10} + \frac{(6)_{5} \nu - (6)_{3} \nu^{3} + (6)_{1} \nu^{5}}{4^{6}6!(1^{2}+\nu^{2})\cdots(6^{2}+\nu^{2})} x^{12} - \cdots$$

The symbol $(p)_q$, where p and q are any positive integers such that $q \le p$, denotes the sum of all of the different products which can be formed by

multiplying together q of the p factors 1, 2,..., p.* By definition $(p)_0 = 1$ and $(p)_q = 0$ if q > p or if q < 0.

As a fundamental real set of Bessel functions whose order is and argument ix are both purely imaginary, Bocher defines:

$$\begin{aligned}
\overline{H}_{i\nu}(i\varkappa) &= Re\left[e^{\frac{2\pi}{2}}\left\{\int_{i\nu}(i\varkappa)\right\}\right] &= Re\ e^{\frac{2\pi}{2}}\left[H_{i\nu}(i\varkappa) + i\ I_{i\nu}(i\varkappa)\right] \\
&= e^{\frac{2\pi}{2}}Re\left[e^{i\nu\log(i\varkappa)}S_{i}(i\varkappa) - ie^{i\nu\log(i\varkappa)}S_{2}(i\varkappa)\right] \\
&= Cos(\nu\log_{2})S_{i}(i\varkappa) + oin(\nu\log_{2}\varkappa)S_{2}(i\varkappa), \\
\overline{I}_{i\nu}(i\varkappa) &= Im\left[e^{\frac{2\pi}{2}}\left\{\int_{i\nu}(i\varkappa)\right\}\right] \\
&= oin(\nu\log_{2}\varkappa)S_{i}(i\varkappa) - Cos(\nu\log_{2}\varkappa)S_{2}(i\varkappa).
\end{aligned} (5.2)$$

The series $S_1(ix)$ and $S_2(ix)$ are evidently real when x is real; they are simply related to the functions which were denoted by $A(\nu,x)$ and $B(\nu,x)$ in Art. 1.11. We may deduce this relation by substituting for $\{J_{i,\nu}(ix)\}$ from (1) into (5.1) and then comparing (5.1) with 1.11 (2); thus:

$$e^{\frac{2\pi}{2}}\{\int_{i\nu}(ix)\} = e^{i\nu\log_{\mathcal{X}}}\left[S_{\nu}(ix) - iS_{\nu}(ix)\right]$$

$$= 2^{i\nu}\Gamma(i\nu+1)e^{\frac{2\pi}{2}}\int_{i\nu}(ix) = \frac{\Gamma(i\nu+1)}{2^{i\nu}}e^{i\nu\log_{\frac{1}{2}}\frac{1}{2}}\left[A(\nu,x) - iB(\nu,x)\right]$$

$$= e^{i\nu\log_{\mathcal{X}}}\left[i\nu A(\nu,x) + \nu B(\nu,x)\right].$$

If we cancel the exponential factor from the second and fifth members of this equation and equate separately the real and imaginary parts, we have at once

$$A(\partial_{i}x) = -\frac{1}{2}S_{2}(ix); \quad B(\partial_{i}x) = \frac{1}{2}S_{i}(ix). \tag{6}$$

Bocher's solutions $\overline{H}_{i\mathcal{P}}(ix)$ and $\overline{I}_{i\mathcal{P}}(ix)$ must of course be expressible in terms of any other fundamental set of solutions of the differential equation; it is an elementary exercise to write them as linear combinations, with coefficients depending on \mathcal{P} , of $F_{\mathcal{P}}(x)$ and $G_{\mathcal{P}}(x)$. Since clearly both

^{*}For example, $(p)_{p=p}$, $(p)_{p-1} = p!(1+1/2+1/3+...+1/p)$, and $(p)_1 = 1+2+...+p$; Bocher presents a short table of values of $(p)_q$ calculated from the recursion formula $(p)_q = (p-1)_q + p(p-1)_{q-1}$.

 $\overline{H}_{i,r}(ix)$ and $\overline{I}_{i,r}(ix)$ depend linearly upon $F_{rr}(x)$, which becomes exponentially infinite for large positive values of the argument while $G_{rr}(x)$ tends to zero, both functions tend to infinity for large x. But in the physical problems where Bessel functions occur, e. g. in electromagnetic theory, a frequent boundary condition is the requirement that the quantities involved shall vanish at infinity. It is therefore of considerable importance to choose one of the canonical solutions of our differential equation so that it does vanish at infinity. For this reason, in spite of the relatively simple limiting forms of Bocher's functions near x = 0, we shall not employ these functions in our work.

The requirement that one of the wedge functions vanish for large values of the argument still leaves at our disposal in fixing the canonical definition of the function an arbitrary multiplicative factor which may depend upon \mathcal{P}_{\bullet} . The definition actually chosen for $G_{\mathcal{P}}(x)$ in Art. 1.1 was suggested by the observation that the familiar modified Bessel function $K_{\mathcal{P}}(x)$ of real positive argument, defined for general values of \mathcal{P} by 1.1 (4.2), is a real function when the order is purely imaginary, and that this function has the simple definite integral representation 1.11 (6.2). We accordingly defined $G_{\mathcal{P}}(x) \equiv K_{i,\mathcal{P}}(x)$, and then chose the definition of the other canonical solution $F_{\mathcal{P}}(x)$ to exhibit as much formal symmetry as possible with $G_{\mathcal{P}}(x)$.

The fact that the amplitudes of both $F_{\nu}(x)$ and $G_{\nu}(x)$ decrease exponentially with increasing order for any fixed value of x (cf. 1.12 (7)) necessitates the use in numerical tables of negative powers of 10 to take account of the wide variation of the wedge functions in absolute magnitude. It is likely that if more extensive tables than ours are ever undertaken, the functions tabulated will be the more convenient ones $e^{\frac{2\pi i}{3}}F_{\nu}(x)$ and

 e^{2} G,(x), with a short auxiliary table of e^{2} . A similar device has already been used with the modified Bessel functions;²⁴ namely, for large values of the argument one tabulates not the functions themselves but the combinations $e^{-x}I_{n}(x)$ and $e^{x}K_{n}(x)$. These latter functions vary slowly over a wide range of values of x and are smooth enough to permit accurate interpolation.

One of the considerations involved in fixing the standard definitions of the various kinds of Bessel functions is the desirability of giving as simple a form as possible to the recurrence relations which exist between the functions of different orders. These recurrence relations, which connect for example the function $K_n(x)$ with the functions $K_{n\pm 1}(x)$ and their derivatives, are a consequence of the fact that Bessel's equation is a confluent form of the hypergeometric equation; 25) they are quite useful in simplifying the results of analysis and especially in the calculation of numerical tables. However the recurrence formulas are of little practical value if the orders of the functions concerned are not all real; for example the relations involving $K_{i\nu}$ (x) connect this function with the functions Kivil(x) of complex order, or in our notation they connect $G_{\nu}(x)$ with $G_{\nu,\tau_i}(x)$. The existence of a linear relation connecting $G_{\nu}(x)$ with $G_{\nu \pm 1}(x)$ is not guaranteed by the form of the differential equation; and it does not appear likely that any such recurrence formula can be secured by adjusting the definitions of the wedge functions.*

²⁴⁾ British Association for the Advancement of Science, Mathematical Tables, vol. VI, part 1, Cambridge, 1937. Table VIII.

²⁵⁾ Whittaker and Watson, op. cit., 359-360 et seq.

*Professor Bateman expressed in conversation with the author the opinion that the chances of finding such a relation were very remote.

1.2. Zeros of Bessel Functions of Imaginary Order and Imaginary or Complex Argument.

In the first part of the present section we are concerned with the zeros of the solutions of the equation

$$\frac{d}{dx}\left(x\frac{dy}{dx}\right) - \left(x - \frac{y^2}{x^2}\right)y = 0 \tag{1}$$

for Bessel functions of imaginary order and imaginary argument, when the solutions are regarded as functions of the real variables x and ν . Later we shall prove certain theorems involving the zeros of Bessel functions of imaginary order and complex argument, which will be of use in the hydrodynamical investigations of Art. 2.2.

With the notation of Art. 1.0, where ν and x are real, (1) is a Sturm equation in which K(x)=x, $G(x)=x-\nu^2/x$. We shall be interested in the solutions of (1) in the closed interval $0 < a \le x \le b < \omega$, throughout which K(x) and G(x) are bounded by K > K > k > 0 and S > G > g, where K = b, k = a, $S = b - \nu^2/b$, and $S = a - \nu^2/a$.

Theorem 1. (i). Any real solution of (1), considered as a function of x, has an infinite number of real zeros in the interval between x = 0 and x = 2.

- (ii). No solution of (1) has more than one real zero to the right of x = y.
- (iii). If (a, b) is any preassigned finite interval of the positive x-axis and m is any given positive integer, then for sufficiently large values of ν every real solution of (1) will have at least m zeros in (a, b).

Part (i) of the theorem follows most readily by observing from 1.12

^{*}No confusion will be caused by this notation, since when K and G are used to denote Bessel functions they will always carry appropriate subscripts.

(4.1) and (4.2) that for small values of x every real solution of (1) has the limiting form

$$y_{\nu}(x) \rightarrow A(\nu) \sin[\nu \log x + S(\nu)],$$
 (2)

where the amplitude $A(\nu)$ and the phase constant $S(\nu)$ are independent of x. The argument of the sine passes through all negative integral multiples of π as $x\to +0$; so the origin is a limit-point of zeros of all real solutions of (1). Parts (ii) and (iii) follow directly from theorem 3 of Art. 1.00 If $a > \nu$, then $g = a(1 - \nu^2/a^2) > 0$; so the solutions of (1) cannot oscillate for $x > \nu$. If a, b, and m are fixed, a sufficient condition for the solutions to have at least m zeros in (a, b) is

$$-3/K = v^2/b^2 - 1 > m^2\pi^2/(b - a)^2$$
;

and the inequality certainly holds for all sufficiently large values of ν_{\bullet}

Since $G(x) = x - y^2/x$ is decreased by increasing y^2 , theorem 2 of Art. 1.0 shows that the higher the order y, the more rapidly will the solutions of (1) oscillate in the neighborhood of a given point; the increased rate of oscillation is of course obvious in the limiting form (2).

It is qualitatively apparent from theorem 1 above that, as the order \mathcal{P} of the wedge functions $F_{\mathcal{P}}(x)$ and $G_{\mathcal{P}}(x)$ is continuously increased, the real zeros of these functions move steadily to the right into intervals previously zero-free. The sudden appearance of a new zero between two old zeros of either function is precluded; since $F_{\mathcal{P}}(x)$ and $G_{\mathcal{P}}(x)$ are continuous functions varying continuously with \mathcal{P} , any such new zero would have to appear as a double zero, f(x) and f(x) and f(x) and f(x) and f(x) are continuously with f(x) and f(x) are continuous functions varying continuously with f(x) and f(x) and f(x) are continuous functions varying continuously with f(x) and f(x) and f(x) are continuous functions varying continuously with f(x) and f(x) and f(x) are continuous functions varying continuously with f(x) and f(x) and f(x) are continuous functions varying continuously with f(x) and f(x) and f(x) are continuously with f(x) and f(x) and f(x) are continuously with f(x) and f(

Theorem 2. If A and B are real constants independent of ν and if x has any fixed value, the linear combination of wedge functions

²⁶⁾ Cf. Ince, op. cit., 229, n. 2.

$$y_{y}(x) = AF_{y}(x) + BG_{y}(x), \qquad (3)$$

considered as a function of ν , has an infinite number of zeros for increasing values of ν with a limit-point at $+\infty$.

From 1.12 (7.1) and (7.2) we have the asymptotic form of y_{ν} when ν is large and x is fixed; namely,

$$y_{\nu}(x) \sim C_{e}^{-\frac{2\pi}{2}\sqrt{2\pi}} \sin\left[\nu\left(\log\nu - \log\frac{\kappa}{2} - I\right) + \delta\right] \left\{1 + O\left(\frac{1}{\nu}\right)\right\},$$
 (4) from which the theorem is evident.

The complex zeros of the solutions of the Sturm equation,

$$\frac{d}{dx}\left\{R(x)\frac{d\omega}{dx}\right\} - G(x)\omega = 0, \tag{5}$$

may be investigated by the use of a certain integral equality known as the Green's transform. The is supposed that K(z) and G(z) are analytic in a domain D throughout which K(z) does not vanish; and (5) is replaced by the pair of equations

$$dw_1/dz = w_2/K(z)$$
, $dw_2/dz = G(z) w_1$, (6)

where
$$w_1 = w$$
, $w_2 = K(z) \frac{dw}{dz}$. (7)

On combining the complex conjugate of the first member of (6) with the second member, we get

$$w_2 \overline{dw_1} + \overline{w_1} dw_2 = |w_2|^2 \overline{dz}/\overline{K(z)} + |w_1|^2 G(z) dz$$

which, being integrated between limits z_1 and z_2 along a path of integration lying wholly within D, yields the Green's transform of (5), namely:

$$\left[\overline{u}_{1}^{2} u_{2}^{2}\right]_{2}^{\frac{2}{2}} - \int_{2}^{\frac{2}{2}} \frac{|u_{2}^{2}|^{2} d\overline{x}}{\overline{K(x)}} - \int_{2}^{\frac{2}{2}} |u_{3}^{2}|^{2} G(x) dx = 0.$$
 (8)

Let
$$d_2/K(2) = dK = dK, +idK_2$$
, $G(2)d2 = dG = dG, +idG_2$, (9)

and split the Green's transform into real and imaginary parts:

$$R_{2}\left[\overline{\omega_{1}},\omega_{2}\right]_{\frac{1}{2},}^{\frac{1}{2}} = \int_{\frac{1}{2},}^{\frac{1}{2}} |\omega_{2}|^{2} dK_{1} + \int_{\frac{1}{2},}^{\frac{1}{2}} |\omega_{1}|^{2} d\mathcal{L}_{1}, \qquad (10.1)$$

²⁷⁾ Ince, op. cit., chap. XXI. We define G(z) with opposite sign to that used by Ince, in order to keep our notation consistent with Art. 1.0.

$$Im \left[w_{1} w_{2} \right]_{\frac{2}{2}}^{\frac{2}{2}} = - \int_{\frac{2}{2}}^{\frac{2}{2}} |w_{2}|^{2} dK_{2} + \int_{\frac{2}{2}}^{\frac{2}{2}} |w_{1}|^{2} dk_{2}.$$
 (10.2)

Recalling (7), we see that if the solution w(z) of (5) vanishes at z_1 , it cannot also vanish at z_2 unless the right sides of (10.1) and (10.2) both vanish. In particular it does not vanish at z_2 if we can find a path of integration in D connecting z_1 and z_2 throughout which a definite one of the following four pairs of inequalities is satisfied:

(a)
$$dE_{1}, 70;$$
 (b) $dE_{1} \leq 0;$ (c) $dE_{2} \leq 0;$ (d) $dE_{2} \leq 0.$ (11)

Our first application of this theory will be to the modified Bessel equation

$$\frac{d}{dz}\left(\frac{2}{z}\frac{dw}{dz}\right) - \left(2 + \frac{z^2}{z}\right)w = 0,$$
(12)

obtained by writing iz for z in Bessel's equation 0.1 (1). Any solution of (12) will be called a modified Bessel function of order \mathcal{D} (here assumed real) and argument z. In this case we have K(z) = z, $G(z) = z + \mathcal{D}^2/z$; the domain D includes the whole complex plane, cut along the negative half of the real axis, except for a small circle excluding the origin. An elementary calculation gives, for the quantities defined in (9), $dK = dK + i dK_2 = dv/n + i d\theta, \tag{13.1}$

$$dK = dK_1 + idK_2 = dr/n + id\theta,$$

$$dS = dS_1 + idS_2$$
(13.1)

=
$$\{(nc_0 20 + \frac{2^2}{n})dn - n^2 sin 2\theta d\theta\} + i \{nsin 2\theta dn + (n^2 c_0 20 + v^2)d\theta\}$$
 (13.2)

where $z = re^{i\theta}$, $-\pi < \theta < \pi$.

Useful in the statement of the results which we shall prove are the two curves whose equations in polar coordinates are

$$\mathcal{L}_{2}(\eta, \theta) = \frac{1}{2} \chi^{2} \sin 2\theta + 2^{2} \theta = \pm \frac{1}{2} \pi 2^{2}. \tag{14}$$

The equation $\mathcal{G}_{1}(\mathbf{r}, \Theta) = +\frac{1}{2}\pi n^{2}$ represents the positive imaginary axis $\Theta = \frac{1}{2}\pi$ plus the locus of points satisfying the relation

$$r^2 = x^{1/2} (\pi - 2\theta) \csc 2\theta$$
 (14.1)

for $0 < |\pi-2\theta| < \pi$. The latter locus is a bell-shaped or witch-shaped curve symmetrical about the imaginary axis $\theta = \frac{1}{2}\pi$, having a flat maximum y=2 at x=0, and asymptotic to the real axis for large values of $x (\theta \to 0 + 0 \text{ or } \theta \to \pi - 0)$. The equation $\mathcal{L}_1(r, \theta) = -\frac{1}{2}\pi^2$ represents the reflection in the real axis of $\mathcal{L}_1(r, \theta) = +\frac{1}{2}\pi^2$.

Theorem 3. (i). No modified Bessel function of real order can have two complex roots whose imaginary parts are equal and whose real parts have the same sign.

(ii). No such function can have two complex roots with equal imaginary parts whose representative points lie outside the open region between the two curves $r^2 = \pm \nu^2$ (π - 29) csc 20.

For part (i) assume that the modified Bessel function $R_{\gamma}(z)$ which vanishes at $z_1 = x_1 + ib$ also vanishes at $z_2 = x_2 + ib$, where for convenience we take $x_2 > x_1$. Assume at first that both roots are in the first quadrant, so that $x_2 > x_1 > 0$ and b > 0. We carry out the integration of (8) over the straight line y = b from z_1 to z_2 . Along this segment x > 0, dx > 0, and dy = 0; so on writing out in rectangular coordinates the quantities defined in (9) we find that

$$dK_1 = \text{Re } (dz/z) = (x dx + y dy)/(x^2 + y^2) = (x dx)/(x^2 + b^2) > 0,$$

$$df_1 = \text{Re } (z + y^2/z)dz = x[1 + y^2/(x^2 + y^2)] dx + y[-1 + y^2/(x^2 + y^2)] dy$$

$$= x[1 + y^2/(x^2 + b^2)] dx > 0.$$

Hence the inequalities (lla) are satisfied throughout the path of integration, and $R_{\gamma}(z)$ cannot vanish both at z_1 and at z_2 . The occurrence of a pair of complex roots with equal imaginary parts in any other quadrant is ruled out in an exactly similar way.

For part (ii) assume that $R_{y}(z)$ vanishes both at $z_{1} = x_{1} + ib = r_{1}e^{i\theta_{1}}$

and at $z_2 = x_2 + ib = r_2 e^{i\Theta_2}$. In view of the result just proved, it suffices to take x_1 and x_2 of opposite sign, say $x_1 < 0 < x_2$; and for convenience we consider first the case b > 0, so that $\pi > \theta_1 > \frac{1}{2}\pi > \theta_2 > 0$. By hypothesis the representative points of z_1 and z_2 lie on or above the curve $r^2 = r^2$ ($\pi = 2\theta$) csc 2θ ; let the radii vectores to z_1 and z_2 intersect this curve in the points $\mathcal{L}_1 = \mathcal{L}_1 e^{i\Theta_1}$ and $\mathcal{L}_2 = \mathcal{L}_2 e^{i\Theta_2}$ respectively. We carry out the integration of (8) along a path consisting of the following parts: (1) the radial segment from z_1 to z_1 ; (2) that portion of the curve $r^2 = r^2$ ($\pi = 2\theta$) csc 2θ from z_1 to z_2 ; (3) the radial segment from z_2 to z_2 . Along (1) we have z_1 and z_2 objectively. We definition, and z_2 and z_2 are z_1 and z_2 or z_2 or z_2 and z_2 or z_2 or z_2 or z_2 and z_2 or z_2

It may be noted here that our methods do not permit us to dispose of the exceptional possibility that a solution of the modified Bessel equation (12) of real order may have two complex roots of equal imaginary part, lying on opposite sides of the imaginary axis and within the open region* between the curves $\mathbf{r}^2 = \pm j)^2$ ($\pi = 20$) csc 20.

Analysis similar to the preceding may be applied to the solutions of the equation

$$\frac{d}{dt}\left(t^{2}\frac{d\omega}{dt}\right)-\left(t^{2}-\frac{2t^{2}}{t^{2}}\right)\omega=0$$
(15)

obtained by writing $-\nu^2$ for ν^2 in (12). Any solution of (15) will be called a modified Bessel function of purely imaginary order $i\nu$ and complex argument z.** The functions K(z) = z and $G(z) = z - \nu^2/z$ are analytic

^{*}This region is somewhat less extensive than the strip $|y| < \mathcal{D}_{\bullet}$ *The wedge functions defined in 1.1 are of course particular solutions when the independent variable of the equation is regarded as real.

in the whole complex plane (cut along the negative real axis) excluding the origin. The quantities dK and $d\theta$ may be obtained by replacing y^2 by $-y^2$ in (13.1) and (13.2).

Theorem 4. No modified Bessel function of purely imaginary order can have two complex roots with equal imaginary parts.

To prove the theorem, assume that the modified Bessel function R_{i} (z) vanishes both at $z_1 = x_1 + ib$ and at $z_2 = x_2 + ib$, where for definiteness $x_1 < x_2$, and we assume at first for convenience b > 0. We carry out the integration of (8) along the straight line y = b from z_1 to z_2 . On this segment dx > 0, dy = 0; so on writing out the expressions for dK_2 and $d\theta_2$ we find that

$$dK_{2} = \text{Im } (dz/z) = (-y dx + x dy)/(x^{2} + y^{2}) = -(b dx)/(x^{2} + b^{2}) < 0, \qquad (16.1)$$

$$dU_{2} = \text{Im } (z - y^{2}/z)dz = [y + y^{2}y/(x^{2} + y^{2})] dx + [x - y^{2}x/(x^{2} + y^{2})] dy$$

$$= b[1 + y^{2}/(x^{2} + b^{2})] dx > 0. \qquad (16.2)$$

Thus the pair of inequalities (11c) are satisfied, and $R_{(\nu)}(z)$ cannot vanish both at z_1 and at z_2 . If we assume 6 < 0, we merely reverse both inequalities and obtain (11d); thus the theorem is completely established.

In the following theorem use will be made of the curve

$$r^2 = 2x^2 \theta \csc 2\theta, \ 0 < |\theta| < \frac{1}{2}\pi; \qquad r(0) = y, \qquad (17)$$

which is just the symmetrical bell-sahped curve of (14.1) rotated through an angle of $-\frac{1}{2}\pi$, so that it now lies on the right side of the imaginary axis, passes through the point $(\gamma, 0)$, and is asymptotic to the imaginary axis at ti ∞ . Writing (17) in rectangular coordinates, $xy = y^2 \tan^{-1}(y/x) = 0$, and comparing with (16.2), we see that the differential equation of this curve is just $d\mathcal{L}_2 = 0$.

Theorem 5. The modified Bessel function $K_{ij}(z)$ of imaginary order

has no complex zeros on or to the left of the curve $r^2 = 22^2 \theta$ csc $2\theta_{\bullet}$

Let $z_1 = x_1 > 0$ be one of the real positive zeros which $K_{ij}(x) \equiv G_{j}(x)$ has by theorem 1, (i). Assume $K_{ij}(z_2)$ vanishes, where $z_2 = x_2 + ib$ is a complex number on or to the left of the curve (17); let the line y = b intersect this curve in the point $\mathcal{E} = \mathcal{E} + ib$. Assume for the moment b > 0. Carry out the integration of (8) along a path consisting of the following parts: (1) the x-axis from (x, 0) to (v, 0); (2) the curve (17) from (v, 0) to (\mathcal{E}, b) ; (3) the line y = b from (\mathcal{E}, b) to (x_2, b) . On (1) y = 0, dy = 0, so from (16.1) and (16.2) $dK_2 = dU_2 = 0$. On (2) $dK_2 = dU_2 = dU_3 = dU_3$

The possibility that $K_{(i)}(z)$ may have complex zeros in the extensive region of the right half-plane to the right of the curve $r^2 = 2\sqrt{9}$ csc 29 cannot be excluded by our methods.

1.31. Expansion of an Arbitrary Function in a Series of Wedge Functions.

The possibility of representing an arbitrary function over a finite interval of the positive x-axis by means of a series of wedge functions follows directly from the general theory of Art. 1.0; we summarize here the results.

Consider the Sturm-Liouville system:

$$\frac{d}{dx}\left(x\frac{dy}{dx}\right) - \left(x - \frac{2)^2}{x}\right)y = 0, \tag{1.1}$$

$$\alpha'y(a) - \alpha y'(a) = 0,$$
 (1.2)
 $\beta'y(b) + \beta y'(b) = 0,$ (1.3)

where $0 < a < b < \infty$ and, with the notation of 1.0 (4.1), K(x) = x, $\ell(x) = x$, g(x) = 1/x, and $\lambda = \ell^2$. Let $Y(x, \ell)$ be the solution of (1.1) satisfying the first boundary condition; then the second boundary condition yields the characteristic equation (cf. 1.0 (5)) which must be satisfied by the eigenvalues ℓ . In the simple case $\alpha = \beta = 0$ and $\alpha' = \beta' = 1$ the boundary conditions are y(a) = y(b) = 0, so $Y(x, \ell)$ may be taken as the linear combination of wedge functions

$$Y(x_p) = F_p(a)G_p(x) - G_p(a)F_p(x);$$

the characteristic equation then becomes

$$\mathcal{J}(y^2) = F_y(a)G_y(b) - G_y(a)F_y(b) = 0.$$
 (2)

Evidently the system (1) satisfies the conditions of theorem 5 of Art. 1.0, so there will be an infinite set of real, all positive* eigenvalues v_0^2 , v_1^2 , v_2^2 , ..., which have no limit-point but v_1^2 ; and the eigenfunction corresponding to v_1^2 will have exactly m zeros between a and b. Methods for actually calculating the roots of the characteristic equation numerically will be briefly discussed in Art. 1.4.

An arbitrary function f(x) may be represented in (a, b) by the series of wedge functions $f(x) = \sum_{n=0}^{\infty} A_n y_{n}(x), \tag{3}$

where γ_n is the nth eigenvalue of the system (1), $y_{\gamma_n}(x)$ is the corresponding eigenfunction, and the coefficient A_n is determined by

$$A_{n} = \frac{\int_{a}^{b} f(t) y_{n}(t) \frac{dt}{t}}{\int_{a}^{b} y_{n}^{2}(t) \frac{dt}{t}}.$$
 (4)

^{*}Provided, of course, that $\alpha\alpha' > 0$ and $\beta\beta' > 0$, as is almost always the case in practice.

By theorem 8 of 1.0, if f(x) possesses a Lebesgue integral in (a, b) and is of limited total fluctuation in the neighborhood of an interior point s of (a, b), the series (3) converges at s to the (mean) value of f(s). It can also be shown to converge to f(x) at the end-points of the interval unless the functions $y_{2}(x)$ are constrained to vanish at the end-points. In the latter case the series vanishes at the end-points, no matter whether f(a) = f(b) = 0 or not.

The integral in the denominator of (4) may be calculated from 1.0 (5) and (6.2); recalling that $\lambda = 2^{2}$, we obtain

$$\int_{\alpha}^{b} \frac{y_{2n}^{2}(t) dt}{t} = \frac{b}{2\nu_{n}} \left[\frac{\partial y_{2n}(x)}{\partial x} \right]_{x=b} \left[\frac{\partial y_{2n}(x)}{\partial x} + \frac{\beta}{\beta'} \frac{\partial^{2} y_{2n}(x)}{\partial x^{2n}} \right]_{x=b}. (5)$$

Formulas equivalent to this have been given by Dougall²⁸) and Bocher²⁹).

The right side of (5) cannot be simplified, as can the coefficients in an ordinary Fourier-Bessel expansion, because as noted in 1.13 we have no recurrence relations involving derivatives of the wedge functions.

If we attempt to represent a function f(x) over the interval (0, b) or over the infinite interval $(0, \infty)$ by means of wedge functions, we find that our boundary conditions no longer select discrete values of 2 We have now to use all values of 2 in the representation of f(x), and the infinite series (2) passes over into an infinite integral in a way similar to the well-known transition of an ordinary Fourier series into a Fourier integral as the fundamental interval is extended to infinity. In the case at hand we obtain what may be called a Fourier-Bessel integral, though of a form not previously discussed. Sufficient conditions for representing a function in the interval (0, b) by such an integral will be given in the following article; but since the rigorous demonstration is long and

²⁸⁾ Dougall, J., Proc. Edinburgh Math. Soc., 18, 40 (1900).
29) Bocher, op. cit., 149. Bocher treats only the case $\beta = 0$ and writes i ν for our ν ; this accounts for his negative sign.

involved, we shall first give a heuristic development which, while making no pretense of rigor, will indicate formally the result which we may expect.

We assume that a suitably behaved function f(x) may be expanded in the interval (a, ∞) in a series of wedge functions of the second kind, which vanish at a and at infinity; we shall eventually find the limiting form of this series as $a \to +0.*$ We have from (3), (4), and (5), on setting

$$\beta = 0,$$

$$f(x) = \sum_{n=0}^{\infty} \frac{\int_{\alpha}^{\infty} f(t)G_{\nu_n}(t) \frac{dt}{t} G_{\nu_n}(x)}{-\frac{a}{2\nu_n} \left[\frac{\partial G_{\nu}(x)}{\partial x} \frac{\partial G_{\nu}(x)}{\partial \nu}\right]_{x=a}}{\frac{\partial G_{\nu}(x)}{\partial x}},$$
(6)

where the negative sign arises from evaluating (5) at the <u>lower limit</u> of the interval. Since we are interested in the limiting case $a \rightarrow +0$, we calculate the denominator of (6) approximately from 1.12 (4.2); and we also assume that we are considering only those terms of the series for which \mathcal{P} is so large that $\Gamma'(i\mathcal{P})$ may be represented by Stirling's asymptotic formula. Then

totic formula. Then
$$arg \Gamma(i\nu) = \lim_{n \to \infty} \log \Gamma(i\nu) \sim \lim_{n \to \infty} \left[(i\nu - \frac{1}{2}) \log(i\nu) - i\nu + \log \sqrt{2\pi} \right]$$

$$= \nu \left(\log \nu - 1 \right) - \frac{\pi}{4}$$

and 1.12 (4.2) becomes, for P large and x small,

Equation (7), together with the boundary condition $G_{\mathcal{H}}$ (a) = 0, yields the equation for the eigenvalues:

$$2k \left(\log \frac{1}{2}a - \log 2k + 1\right) + \frac{\pi}{4} = -(k + \frac{1}{2})\pi.$$
 (8)

If we subtract this equation from the similar equation satisfied by \mathcal{P}_{k+1} and write $\mathcal{P}_{k+1} = \mathcal{P}_k + \mathcal{G}_{\mathcal{P}_k}$, then neglecting squares of $\mathcal{G}_{\mathcal{P}_k}$ we have

^{*}The theorem of the next section actually permits the representation of a function in the finite interval (0, b), where b is any preassigned number, however large. This is not quite the same as representing the function in the infinite interval $(0, \infty)$.

$$S_{\mathcal{L}_{k}}\left(\log\frac{1}{2}\alpha - \log\nu_{k} + 1\right) - S_{\mathcal{L}_{k}} = -\pi; \quad S_{\mathcal{L}_{k}} = \frac{\pi}{\log\frac{2\nu_{k}}{\alpha}}. \quad (9)$$

Differentiating (7) with respect to x and \mathcal{D} in turn and then employing (8), we see that

$$\frac{\partial G_{n}(x)}{\partial x}\Big|_{\chi=a} \sim (-)^{k} \frac{2}{k} \sqrt{\frac{\pi}{2k} a^{k}} \sqrt{\frac{\pi}{2k} a^{k}}$$
(10.1)

$$\frac{\partial G_{\nu}(a)}{\partial \nu}\Big|_{\nu^{2}\nu_{b}} \sim (10.2)$$

Substituting (10.1) and (10.2) into the denominator of (6), replacing $\log(2\nu_k/a)$ by $(\pi/5\nu_k)$ in accordance with (9), and letting the series pass into an integral as $a \to +0$, we are led to the formula

$$f(x) = \frac{2}{\pi^2} \int_0^D \nu sh \nu \pi G_s(x) \left\{ \int_0^s f(t) G_s(t) \frac{dt}{t} \right\} d\nu, \tag{11}$$

which presumably represents f(x) in the open interval (0,0).

The rigorous proof of a formula similar to (11), valid when f(x) satisfies certain sufficient conditions, will be given in the next article.

1.32. A Fourier-Bessel Integral Involving Wedge Functions.

The main result which we shall prove in this section is contained in the following

Theorem. Let f(t) be a function of the real variable t in the range $0 \le t \le T$, and let x be a fixed point of the open interval (0, T). If

- (i) f(t) is continuous except at a finite number of discontinuities in (0, T),
- (ii) f(t) has limited total fluctuation in an interval surrounding x, and

(iii)
$$\int_{0}^{T} \frac{|f(t)| dt}{t}$$
 exists, then

$$\frac{2}{\pi^{2}} \left\{ \frac{\partial^{2} f(x)}{\partial x^{2}} \left\{ \int_{0}^{\infty} f(t) G_{0}(t) \frac{dt}{t} \right\} dx = \frac{1}{2} \left[f(x+0) + f(x-0) \right].$$
 (1)

We require certain preliminary lemmas, which will for convenience be expressed in terms of the modified Bessel functions $I_{\nu}(x)$ and $K_{\nu}(x)$ defined for unrestricted complex values of the order by 1.1 (4.1) and (4.2).

Lemma 1. If $0 \le t \le T$ and if $|\mathcal{G}| > N$, where $\text{Re} \mathcal{G} > 0$, then

$$I_{S}(t) = \frac{(\frac{1}{2}t)^{S}}{S\Gamma(S)} \left[1 + O(\frac{1}{N}) \right]. \tag{2}$$

Proof: From 1.1 (4.1) we have

$$I_{S}(t) = \frac{(\frac{1}{2}t)^{S}}{S\Gamma(S)} \left[1 + \sum_{m=1}^{\infty} \frac{(\frac{1}{2}t)^{2m}}{m!(S+1)(S+2)\cdots(S+m)}\right].$$

If $\beta/7$ N and Re β 7, 0, then β n/ N for n = 1, 2, ...; so

$$\left|\sum_{m=1}^{\infty} \frac{\left(\frac{1}{2}t\right)^{2m}}{m! \left(\frac{1}{6}+1\right)\cdots\left(\frac{6}{6}+m\right)}\right| < \sum_{m=1}^{\infty} \frac{\left(\frac{1}{2}T\right)^{2m}}{m! N^m} = \exp\left(\frac{T^2}{4N}-1\right) = O\left(\frac{1}{N}\right),$$

$$Q \cdot E \cdot D \cdot \frac{1}{2} = O\left(\frac{1}{N}\right)$$

Let $f = f + i\eta = \rho e^{i\theta}$, where $\rho \gg N$ and $|\varphi| \le \frac{1}{2}\pi$; then the following asymptotic expression may be obtained³⁰) from Stirling's formula:

$$|P(\xi)|^{2} = 2\pi e^{-2\xi} (\xi^{2} + \eta^{2})^{\xi - \frac{1}{2}} e^{-2\eta \varphi} [1 + O(\frac{1}{\xi})]$$

$$> 2\pi e^{-2\xi} - \pi/\eta |N^{2\xi}|^{-1} [1 + O(\frac{1}{N})].$$
(3)

Lemma 2. Let $0 < t \le T$ and let N be a positive integer greater than unity.

(i). If
$$S = (N + \frac{1}{2}) + i\eta$$
, where $-(N + \frac{1}{2}) \le \eta \le (N + \frac{1}{2})$, then
$$K_{\mathcal{E}}(t) = \frac{1}{2} \Gamma(S) \left(\frac{1}{2}t\right)^{-S} \left[1 + O\left(\frac{1}{N}\right)\right]. \tag{4}$$

³⁰⁾ Copson, E. T., Theory of Functions of a Complex Variable, 224.

(ii). If
$$f = g \pm i(N + \frac{1}{2})$$
, where $0 \le g \le (N + \frac{1}{2})$, then
$$K_{g}(t) = \frac{1}{2} \int_{-1}^{\infty} \left[\left(\frac{1}{2} t \right)^{-g} \left[\left(\frac{1}{N} \right) + O\left(\frac{1}{N^{2}} g \right) \right]^{2} \right]. \tag{5}$$

Proof: From 1.1 (4.2) and (4.1) we have

$$K_{g}(t) = \frac{\pi}{2 \sin 6\pi} \left[\frac{(\frac{1}{2}t)^{-5}}{-5 \Gamma(-5)} \left\{ 1 + \sum_{m=1}^{\infty} \frac{(\frac{1}{2}t)^{2m}}{m!(1-5)(2-5) \cdots (m-5)} \right\} - \frac{(\frac{1}{2}t)^{5}}{\Gamma(5)} \sum_{m=0}^{\infty} \frac{(\frac{1}{2}t)^{2m}}{m! S(5+1) \cdots (5+m)} \right]. (6)$$

We employ the identity 31)

and obtain, after factoring $\frac{1}{2}/(6)(\frac{1}{2}t)^{-3}$ out of the right side of (6),

$$K_{g}(t) = \frac{1}{2} \Gamma(g) (\frac{1}{6}t)^{-5} \left[1 + \sum_{m=1}^{\infty} \frac{(\frac{1}{2}t)^{2m}}{m! (1-g)(2-g) \cdots (m-g)} - \frac{\pi(\frac{1}{2}t)^{2g}}{\sin g\pi} \int_{m=0}^{\infty} \frac{(\frac{1}{2}t)^{2m}}{m! g(g+1) \cdots (g+m)} \right].$$
In part (i), where $g = (N + \frac{1}{2}) + i\eta$, it is easily seen that for

N > 1 we have $\rho = |\mathcal{E}| \le \sqrt{2}$ (N + $\frac{1}{2}$) < 2N, so (3) implies that 15(6)/2> The -(2N+1)TT N2N [1+0(1)].

If k is any non-negative integer we have the following evident inequalities:

We also have $\left|\sin \zeta_{\pi}\right| = \cosh \eta \pi \ge 1$ and $\left|\left(\frac{1}{2}t\right)^{25}\right| = \left(\frac{1}{2}t\right)^{2N+1}$.

Hence we may dominate the remainder terms on the right side of (7) as

follows:
$$\frac{\int_{m=1}^{\infty} \frac{(\frac{1}{2}t)^{2m}}{m!(1-\xi)\cdots(m-\xi)} - \frac{\pi(\frac{1}{2}t)^{2\xi}}{\min_{n=0}^{\infty} \frac{(\frac{1}{2}t)^{2m}}{m!(1-\xi)\cdots(\xi+m)}} = \frac{\pi(\frac{1}{2}t)^{2m}}{\min_{n=1}^{\infty} \frac{(\frac{1}{2}t)^{2m}}{m!(1+\xi)}} + \frac{\pi(\frac{1}{2}t)^{2N+1}}{\pi(2N+1)\pi(2N)} = \frac{(\frac{1}{2}t)^{2m}}{\min_{n=0}^{\infty} \frac{(\frac{1}{2}t)^{2m}}{m!(1+\xi)}} = \frac{1}{2N+1} \left[\frac{1}{2N} + \frac{\pi(\frac{1}{2}t)^{2N+1}}{2N} + \frac{\pi(\frac{1}{2}t)^{2N+1$$

For part (ii), in which $\zeta = \xi \pm i(N + \frac{1}{2})$, we have again $\rho < 2N$,

³¹⁾ Whittaker and Watson, op. cit., 239.

and (3) becomes
$$\frac{|f'(\xi)|^2}{|f'(\xi)|^2} = \frac{-25 - (N + \frac{1}{2})\pi}{N^{2\xi - 1}} \left[1 + O(\frac{1}{N}) \right].$$

We have also, if N > 1. $|\sin \delta \pi| = \left[\sin^2 \delta \pi + \sinh^2 \left(N + \frac{1}{2} \right) \pi \right]^{\frac{1}{2}} > \sinh \left(N + \frac{1}{2} \right) \pi > \sqrt{2}$ as well as $\left| \left(\frac{1}{2} t \right)^{25} \right| = \left(\frac{1}{2} t \right)^{25}$, and $\left| k + \frac{1}{2} t \right| > N$.

where k is any integer. Accordingly:

$$\left| \sum_{m=1}^{2^{n}} \frac{(\frac{1}{2}t)^{2m}}{m!(1-\xi)\cdots(m-\xi)} - \frac{\pi(\frac{1}{2}t)^{2\xi}}{\sinh(\pi T^{2}(\xi))} \right| \leq \frac{(\frac{1}{2}t)^{2m}}{m!(1-\xi)\cdots(m-\xi)} + \frac{4(\frac{1}{2}T)^{2\xi}}{e^{-2\xi}N^{2\xi-1}} \leq \frac{(\frac{1}{2}T)^{2m}}{m!(1-\xi)} \left[1+O(\frac{1}{N}) \right] \\
= (\exp\frac{T^{2}}{4N} - 1) + 4(\frac{Te}{2N})^{2\xi} \exp\frac{T^{2}}{4N} \left[1+O(\frac{1}{N}) \right] = O(\frac{1}{N}) + O(\frac{1}{N^{2\xi}}).$$
Q.E.D.

The term $O(1/N^{2\xi})$ may evidently be disregarded if $\xi \gg \frac{1}{2}$.

Lemma 3. Let x be a fixed positive number and let f(t) be a function defined in the range $(0, \infty)$ such that

(i) f(t) is continuous except at a finite number of discontinuities in $(0, \mathcal{P})$, and

(ii)
$$\int_{0}^{\infty} \frac{f(t)}{t} dt \text{ exists; then}$$

$$\lim_{R\to\infty} \int_{0}^{\infty} \frac{f(t)}{t} \left\{ \int_{0}^{R} v sh v \pi K_{iv}(x) K_{iv}(t) dv \right\} dt$$

$$= \int_{0}^{\infty} v sh v \pi K_{iv}(x) \left\{ \int_{0}^{\infty} f(t) K_{iv}(t) dt \right\} dv, \quad (8)$$

provided the limit on the left exists.

Proof: The function $\sqrt{\nu \text{sh}\nu\pi} \, K_{i\nu}(t)$ is a continuous function of ν and t provided $0 \le \nu \le R$ and $t > t_0 > 0$; furthermore it tends to zero by 1.12 (2.2) as $t \to \infty$. It is therefore a bounded function when the variables are in the stated ranges. On replacing ℓ by $i\nu$ in (7) and making use of the relation (1.11 (4)) $\sqrt{\nu \text{sh}\nu\pi} \, |\Gamma'(i\nu)| = \sqrt{\pi}$, we have

after some elementary manipulations the inequality

$$|\sqrt{\nu sh \nu \pi} K_{i\nu}(t)| \leq \sqrt{\pi} \sum_{m=0}^{\infty} \frac{\left(\frac{1}{2}t\right)^{2m}}{(m!)^2}; \qquad (9)$$

and the right side of (9) is certainly bounded for all real ν as $t \rightarrow +0$. Hence if we define

$$\phi(\nu)$$
; x, t) = ν sh ν π K; ν (x) K; ν (t),

where x and t are any positive real numbers, there exists a constant A such that $|\phi(\nu); x, t\rangle \leq A$ so long as $0 \leq \nu \leq R_0$

For any preassigned positive values of R and $\mathcal E$ we may by hypothesis (ii) choose β so that

We then have $\int_{\beta}^{\infty} \frac{|f(t)|}{t} dt < \frac{\varepsilon}{2RA}.$ We then have $\int_{\beta}^{\infty} \frac{f(t)}{t} \int_{\gamma}^{R} f(v;x,t) dv dt - \int_{\beta}^{\infty} \int_{\gamma}^{R} f(t) f(v;x,t) dt dv dt$ $= \int_{\beta}^{\infty} \frac{f(t)}{t} \int_{\gamma}^{R} f(v;x,t) dv dt + \int_{\beta}^{\infty} \frac{f(t)}{t} \int_{\gamma}^{R} f(v;x,t) dv dt$ $- \int_{\beta}^{\infty} \int_{\gamma}^{R} f(t) f(v;x,t) dv dt - \int_{\beta}^{\infty} \int_{\gamma}^{R} f(t) f(v;x,t) dt dv$ $= \int_{\beta}^{\infty} \frac{f(t)}{t} \int_{\gamma}^{R} f(v;x,t) dv dt - \int_{\beta}^{\infty} \int_{\gamma}^{R} f(t) f(v;x,t) dt dv$ $\leq \int_{\beta}^{\infty} \frac{f(t)}{t} \int_{\gamma}^{R} f(v;x,t) dv dt + \int_{\beta}^{\infty} \int_{\gamma}^{R} \frac{f(t)}{t} f(v;x,t) dt dv$ $\leq \int_{\beta}^{\infty} \frac{f(t)}{t} \int_{\gamma}^{R} f(v;x,t) dv dt + \int_{\beta}^{\infty} \int_{\gamma}^{R} \frac{f(t)}{t} f(v;x,t) dt dv$ $\leq \int_{\beta}^{\infty} \frac{f(t)}{t} \int_{\gamma}^{R} f(v;x,t) dv dt + \int_{\gamma}^{R} \int_{\gamma}^{R} \frac{f(t)}{t} f(v;x,t) dt dv$ $\leq \int_{\beta}^{\infty} \frac{f(t)}{t} \int_{\gamma}^{R} f(v;x,t) dv dt + \int_{\gamma}^{R} \int_{\gamma}^{R} \frac{f(t)}{t} f(v;x,t) dt dv$ $\leq \int_{\beta}^{\infty} \frac{f(t)}{t} \int_{\gamma}^{R} f(v;x,t) dv dt + \int_{\gamma}^{R} \int_{\gamma}^{R} \frac{f(t)}{t} f(v;x,t) dt dv$ $\leq \int_{\beta}^{\infty} \frac{f(t)}{t} \int_{\gamma}^{R} f(v;x,t) dv dt + \int_{\gamma}^{R} f(t) f(t) dv$ $\leq \int_{\gamma}^{R} \frac{f(t)}{t} \int_{\gamma}^{R} f(v;x,t) dv dt + \int_{\gamma}^{R} f(t) f(t) dv$ $\leq \int_{\gamma}^{R} \frac{f(t)}{t} \int_{\gamma}^{R} f(v;x,t) dv dt + \int_{\gamma}^{R} f(t) f(t) dv$ $\leq \int_{\gamma}^{R} \frac{f(t)}{t} \int_{\gamma}^{R} f(v;x,t) dv dt + \int_{\gamma}^{R} f(t) f(t) dv$ $\leq \int_{\gamma}^{R} \frac{f(t)}{t} \int_{\gamma}^{R} f(t) f(t) dv$ $\leq \int_{\gamma}^{R} f(t) f(t) dv$ $\leq \int_{\gamma}^{R} \frac{f(t)}{t} \int_{\gamma}^{R} f(t) dv$ $\leq \int_{\gamma}^{R} f(t) \int_{\gamma}^{R} f($

since we may evidently justify $\int_0^R \int_0^R \int_0$

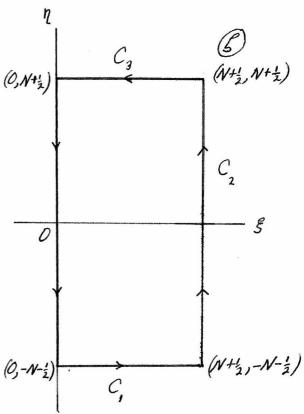
^{*}In particular, if the integrand |f(t)|/t has a singularity at t=0, we break the range of integration into two parts and treat the lower limit in the same way that we have just treated the upper limit.

to the limit as $R \rightarrow \infty$.

If it happens that $f(t) \equiv 0$ for t > T, we may evidently write T for the upper limits of the integrals over t. We shall use this special case of (8) in what follows.

We proceed now to the proof of the main theorem.

Consider the contour integral $\int \mathcal{L}_{K_{\mathcal{S}}}(\mathbf{x}) \mathbf{I}_{\mathcal{S}}(\mathbf{t}) d\mathcal{L}_{\mathcal{S}}$, where $0 < \mathbf{t} < \mathbf{x}$, around the rectangular contour in the \mathcal{L} -plane having corners at $(0, \pm (N + \frac{1}{2}))$ and at $(N + \frac{1}{2}, \pm (N + \frac{1}{2}))$. Since the integrand is everywhere an analytic function of $\mathcal{L}_{\mathcal{S}}$, by Cauchy's theorem the contour integral vanishes; i. e.,



 $\int_{-N-\frac{1}{2}}^{N+\frac{1}{2}} i \eta K_{i\eta}(x) I_{i\eta}(t) i d\eta = \int_{C_i}^{L} K_{i}(x) I_{j}(t) df,$ where the right-hand integral is evaluated over the bottom, right side, and top of the rectangular contour.

Writing ν for η in the left side of (10) and noting from the definition 1.1 (5.2) that $K_{i\nu}(x)$ is an even function of ν , we may transform the integral over the imaginary axis and obtain the following relation:

$$\int_{C_{i}+C_{2}} K_{i}(x) I_{j}(t) db = -\int_{-N-\frac{1}{2}}^{N+\frac{1}{2}} \chi K_{i}\nu(x) I_{i}\nu(t) d\nu$$

$$= -\int_{-N-\frac{1}{2}}^{0} \chi K_{i}\nu(x) I_{i}\nu(t) d\nu - \int_{0}^{N+\frac{1}{2}} \chi K_{i}\nu(x) I_{i}\nu(t) d\nu$$

$$= \int_{0}^{N+\frac{1}{2}} \chi K_{i}\nu(x) I_{-i}\nu(t) d\nu - \int_{0}^{N+\frac{1}{2}} \chi K_{i}\nu(x) I_{i}\nu(t) d\nu$$

$$=\frac{2i}{\pi}\int_{0}^{N+\frac{1}{2}} \nu sh \nu \pi K_{i\nu}(x) K_{i\nu}(t) d\nu. \tag{11.1}$$

Similarly if $0 \le x \le t$, we have

$$\frac{2i}{\pi} \int_{0}^{N+\frac{1}{2}} v sh v \pi K_{iv}(x) K_{iv}(t) dv = \int_{C_{i}+C_{2}+C_{3}} K_{g}(t) I_{g}(x) df. \quad (11.2)$$

Let u be the greater of the two quantities x and t and let v be the other, so that $0 \le v \le u \le T$. From (2), (4), and (5) we have

$$\int_{C_{1}+C_{2}+C_{3}}^{C_{3}} K_{5}(u) I_{5}(v) ds = \frac{1}{2} \int_{C_{1}+C_{2}+C_{3}}^{\infty} [1 + \mathcal{R}(b; u, v)] db, \qquad (12)$$

where on the segments C_1 and C_3 $|R(f; u, v)| \le A/N + B/N^{2f}$, and on the segment C_2 $|R(f; u, v)| \le \frac{1}{2}C/N$, A, B, and C being constants independent of N. Now

$$\frac{i}{2}\int \frac{(x^{2})^{2}d\xi}{(x^{2})^{2}} = \frac{i}{2}\int \frac{e_{1}f_{1}}{e_{1}f_{2}} \left(c_{1}e_{2}f_{2}\right)d\xi = \frac{i\sin\left[\left(N+\frac{1}{2}\right)\log\frac{x^{2}}{m}\right]}{\log\frac{x}{m}}; \quad (13)$$

and setting $\log(v/u) = -\lambda < 0$ and $f = f + i\eta$, where on C_1 and $C_3 |\eta| = N + \frac{1}{2}$ and on $C_2 f = N + \frac{1}{2}$, we can dominate the remainder term of (12) as follows:

$$R_{N} = \left| \frac{1}{2} \int_{\mathcal{L}} e^{-\lambda S} \mathcal{R}(S; u, v) dS \right|$$

$$= \int_{0}^{N+\frac{1}{2}} -\lambda S \left[\frac{A}{N} + \frac{B}{N^{2S}} \right] dS + \int_{0}^{N+\frac{1}{2}} -\lambda (N+\frac{1}{2}) \frac{C}{2N} d\eta$$

$$= \frac{A}{N\lambda} \left[1 - e^{-\lambda (N+\frac{1}{2})} \right] + \frac{B \left[1 - e^{-(\lambda + 2\log N)} \right]}{\lambda + 2\log N} + \frac{(N+\frac{1}{2})C}{2N} e^{-\lambda (N+\frac{1}{2})}$$
We consider separately the case $\lambda \leq N^{\frac{1}{2}}$, where t is inside the interval

We consider separately the case $\lambda \leq N^{-2}$, where t is inside the interval $(xe^{-\frac{t}{W}}, xe^{\frac{t}{W}})$, and the case $\lambda > N^{-\frac{1}{2}}$, where t is outside the interval.

If
$$\lambda > N^{\frac{1}{2}}$$
, then from (14)
$$R_{N} < \frac{A}{\sqrt{N}} + \frac{B}{2\log N} + C_{2} - \sqrt{N} = O(\log N); \qquad (15.1)$$

while if $\lambda \in \mathbb{N}^{\frac{1}{2}}$, then by sutstituting $\lambda = 0$ in the second line of (14)

we have

$$\mathcal{R}_{N} < \frac{(A + \frac{1}{2}C)(N + \frac{1}{2})}{N} + \frac{\mathcal{B}}{2l_{og}N} = \mathcal{O}(1). \tag{15.2}$$

Collecting the results of (11), (12), (13), and (15), we have

$$\int_{0}^{T} \frac{f(t)}{t} \int_{0}^{N+\frac{1}{2}} v sh v \pi K_{iv}(x) K_{iv}(t) dv dt$$

$$= \underbrace{\pi}_{2} \int_{0}^{T} \underbrace{f(t)}_{t} \frac{sin \left[(N+\frac{1}{2}) log \frac{x}{x} \right]}_{log \frac{x}{t}} dt + \int_{0}^{T} \underbrace{f(t)}_{t} O(log N) dt + \int_{0}^{T} \underbrace{f(t)}_{t} O(l) dt.$$

$$+ \underbrace{\int_{0}^{T} \frac{f(t)}{t} O(log N)}_{t} dt + \underbrace{$$

Since by hypothesis $\int_0^{\infty} \frac{|f(t)|}{t} dt$ exists and $x(e^{i\vec{k}} - e^{i\vec{k}}) = O(N^{-\frac{1}{2}})$, both remainder terms in (16) are o(1) and vanish as $N \to \infty$. On setting $\log x = \infty$, $\log t = 0$ in the first integral on the right side of (16), inverting the order of integration on the left side by lemma 3, and letting $N \to \infty$, we have

$$\int_{0}^{\infty} \nu sh \nu \pi K_{i\nu}(x) \int_{0}^{\pi} f(t) K_{i\nu}(t) \frac{dt}{t} d\nu$$

$$= \lim_{N \to \infty} \frac{\pi}{2} \int_{-\infty}^{\log T} f(e^{x}) \sin \frac{[N + \frac{1}{2}](\sigma - e^{x})}{(\sigma - e^{x})^{2}} dr.$$

If $f(e^{c}) \equiv g(c)$, then by hypothesis $\int_{c}^{\infty} |g(c)| dc$ exists and g(c) is of limited total fluctuation in an interval surrounding ∞ . Hence by Fourier's single integral formula $\frac{32}{c}$ we have

$$\int_{0}^{\infty} \mathcal{D}_{sh} \mathcal{D}_{\pi} K_{i\nu}(x) \int_{0}^{\pi} f(t) K_{i\nu}(t) dt d\nu$$

$$= \underbrace{\pi^{2}}_{2} \cdot \underbrace{\frac{1}{2} \left[f(e^{\tau + 0}) + f(e^{\tau - 0}) \right]}_{2} = \underbrace{\pi^{2}}_{2} \cdot \underbrace{\frac{1}{2} \left[f(x + 0) + f(x - 0) \right]}_{2}.$$

$$\lim_{\lambda \to \infty} \frac{1}{\pi} \int_{-\infty}^{a} g(x) \frac{\sin \lambda(\sigma-\tau)}{\sigma-\tau} d\tau = \frac{1}{2} \left[g(\sigma+0) + g(\sigma-0) \right], \sigma \perp \alpha,$$

³²⁾ Titchmarsh, E. C., Theory of Fourier Integrals, Art. 1.14. The formula

is valid even under less stringent conditions than we have imposed on g(?).

On writing the wedge function G_{ν} for $K_{i\nu}$ we obtain the result (1) stated at the beginning of this section.

The theorem just proved appears to be of a somewhat different type from the ordinary Fourier-Bessel integral theorem, 33) since it involves integration over the order as well as the argument of the functions concerned. 34) It would be of interest to know whether an integral of the form (1) can represent a function over the entire range $(0, \infty)$, as the considerations at the end of the preceding section might lead one to believe; but the question does not seem easy to decide by our methods.

A number of formulas involving integration of $G_{\mathcal{D}}(x)$ with respect to \mathcal{D} follow from 1.11 (6.2), which defines $G_{\mathcal{D}}(x)$ as the Fourier cosine transform of $\sqrt{\frac{1}{2}}\pi \exp(-x \operatorname{ch} t)$. In general if f(t) is a continuous function in $(0,\mathcal{D})$ such that $\int_0^{\mathcal{D}} |f(t)| dt$ exists, and if f(t) has limited total fluctuation in the neighborhood of the point t=s, there exist the following reciprocal relations between f(t) and its Fourier cosine transform $\mathcal{F}_{\mathcal{D}}(\mathcal{D})$: 35

$$\mathcal{Z}(\omega) = \sqrt{\frac{2}{\pi}} \int_{0}^{\infty} f(t) \cos \omega t \, dt; \qquad (17.1)$$

$$f(s) = \sqrt{\frac{2}{\pi}} \int_{c}^{\infty} \mathcal{I}_{c}(\nu) \cos s\nu \, d\nu, \qquad (17.2)$$

If in 1.11 (6.2) we make the following identifications:

If
$$f(\lambda) = \int_{\rho}^{q} \rho(\rho) J_{\rho}(\rho \lambda) \rho d\rho$$
, $(0 \le \rho \le q)$

then $\int_{0}^{\infty} \left(\lambda - \frac{1}{\lambda} \right) f(\lambda) \int_{m} (m\lambda) d\lambda = \begin{cases} \frac{1}{2} \left[\rho(m+0) + \rho(m-0) \right], & p < m < q; \\ 0, & 0 < m < p \text{ or } m > q. \end{cases}$

³³⁾ Watson, op. cit., Arts. 14.3 et seq.
34) But see T. M. MacRobert, Proc. Roy. Soc. Edinburgh, 51, 116-126 (1931), where several Fourier-type integrals are obtained by contour integration. One of MacRobert's results is the following:

³⁵⁾ Titchmarsh, op. cit., 1-4, 13.

$$\mathcal{J}_{c}(\mathcal{V}) = G_{\mathcal{V}}(x), f(t) = \sqrt{\frac{1}{2}\pi} e^{-x \operatorname{ch} t},$$
 (18)

then we have the pair of relations

$$G_{y}(x) = \int_{0}^{\infty} e^{-x} \operatorname{ch} t \cos 2t dt, \qquad (19.1)$$

$$\frac{1}{2}\pi_{\Theta} = x \text{ ch } s = \int_{0}^{\infty} G_{\nu}(x) \cos \nu s \, d\nu. \tag{19.2}$$

In the special case s = 0, (19.2) becomes

$$\int_{0}^{\infty} G_{y}(x) dy = \frac{1}{2} \pi e^{-x}. \tag{20}$$

If $\mathcal{F}(\nu)$ and $\mathcal{F}(\nu)$ are the Fourier cosine transforms of f(t) and g(t) respectively, then we have the formula 36)

$$2\int_{c}^{\infty} \mathcal{J}_{c}(\nu) \mathcal{J}_{c}(\nu) \cos \nu t \, d\nu = \int_{c}^{\infty} g(u)f(t-u) \, du. \tag{21}$$

Applied to the wedge functions $G_{\mathcal{Y}}(x)$ and $G_{\mathcal{Y}}(y)$, this gives

$$\int_{0}^{\infty} G_{y}(x)G_{y}(y) \cos yt \, dy = \frac{1}{4}\pi \int_{0}^{\infty} e^{-x} \operatorname{ch}(t-u)-y \, \operatorname{ch} \, u_{du_{s}}(22)$$

or, in the special case t = 0,

$$\int_{0}^{\infty} G_{y}(x)G_{y}(y)dy = \frac{1}{2}\pi \int_{0}^{\infty} e^{-(x+y)} ch u_{du} = \frac{1}{2}\pi G_{0}(x+y). \quad (23)$$

The theory of Fourier integrals could doubtless be made to yield other such results involving $G_{\nu}(x)$; but since the applications which we have in view do not require the use of these formulas we shall not carry the investigation further here.

1.4. Transformation of the Differential Equation for the Wedge Functions. Calculation of the Eigenvalues.

The wedge functions $F_{\rho}(x)$ and $G_{\rho}(x)$ are difficult to tabulate and to employ in numerical calculations for small values of the argument because of their oscillatory discontinuity at x=0. It is possible to facilitate their use in practical problems, as well as formally to simplify some theoretical developments, by transforming the independent variable of the defining differential equation so as to remove the singularity at

³⁶⁾ Titchmarsh, op. cit., 51.

the origin from the finite part of the plane. For this purpose let

$$u = \log x, \text{ or } x = e^{u}. \tag{1}$$

The transformation (1) takes the triad of points (0, 1, ∞) of the x-axis into the triad (∞ , 0, ∞) of the u-axis; and, since d/dx = e^{-u} d/du, it transforms the equation 1.1 (1) into

$$d^{2}y/du^{2} + (y^{2} - e^{2u}) y = 0, (2)$$

which has no singularities for finite values of u, and of which the general solution is evidently

$$y = c_1 F_{\nu}(e^{u}) + c_2 G_{\nu}(e^{u}) \qquad (3)$$

The quantities $F_{\nu}(e^{u})$ and $G_{\nu}(e^{u})$ are tabulated as functions of u and ν in the appendix of this thesis. It is evident from (1) and 1.12 (4.1) and (4.2) that for large negative values of u, $F_{\nu}(e^{u})$ and $G_{\nu}(e^{u})$ are approximately sinusoidal functions of ν u; this fact is plausible since $\sin \nu$ u and $\cos \nu$ u both satisfy (2) when u is negative and large enough to make e^{2u} negligible compared with ν^{2} . By theorem 3 of Art. 1.0 the solutions of (2) are non-oscillatory when $u \gg \log \nu$; their asymptotic form for u large and positive may easily be obtained from (1) and 1.12 (3.1) and (3.2).

One may write a series expansion such as 1.31 (3) directly in terms of $F_{\gamma}(e^{u})$ and $G_{\gamma}(e^{u})$ by making the simple transformation of variable (1) in the integrals of 1.31 (4) and (5); but the eigenvalues γ_{n} must be computed as the roots of a transcendental equation. For example, if the boundary conditions are y = 0 at u = c and at u = d, then the eigenvalues are the roots in γ of the equation (cf. 1.31 (2))

$$\mathcal{J}_{\mathcal{I}}(\mathcal{P}^{2}) = \mathcal{F}_{\mathcal{P}}(e^{\mathbf{c}})\mathcal{G}_{\mathcal{I}}(e^{\mathbf{d}}) - \mathcal{G}_{\mathcal{P}}(e^{\mathbf{c}})\mathcal{F}_{\mathcal{P}}(e^{\mathbf{d}}) = 0. \tag{4}$$

The only practicable way to obtain the first few roots of (4) for given values of c and d appears to be interpolation in a table of wedge functions. One evaluates $\mathcal{F}(\mathcal{F}^2)$ for several adjacent tabular values of \mathcal{F} around the

expected root $\mathcal{V}_{\mathbf{n}}$ and interpolates to find the value of \mathcal{V} for which the function vanishes. Then it is possible to calculate by double interpolation the value of the eigenfunction corresponding to \mathcal{V}_n for any desired value of u.

If it is necessary to calculate the roots of (4) beyond the range of the available tables, recourse may be had to the asymptotic developments, first given by Horn, 37) of the large eigenvalues of (2) and their corresponding eigenfunctions. Horn's results will be briefly quoted here and applied to the case at hand.

We consider the equation

$$\frac{d}{du}\left(A\frac{dy}{du}\right) + \left(2^{2}B + C\right)y = 0, \tag{5}$$

where A, B, and C are real continuous functions of the real variable u and possess continuous derivatives of all orders in $c \le u \le d$, A and B being positive in the given interval; and 2 is an arbitrary parameter. Horn shows that the solution of (5) which satisfies the boundary conditions $y = \alpha$, $dy/du = \alpha$ at u = c is represented asymptotically for large values of 22 by the series

$$y = C_0 \times \omega (9_0 + \frac{q_2}{2^2} + \cdots) + \sin 2\omega (\frac{q_1}{2^2} + \frac{q_3}{2^2} + \cdots), (6)$$

where w and the property are functions of u defined by:

37) Horn, J., Math. Ann., 52, 271-292 (1899).

$$W(u) = \int_{A}^{u} \frac{\partial u}{\partial x}; \qquad (7.1)$$

$$P_{0}(u) = \frac{\partial \sqrt{A(c)B(c)}}{\sqrt{AB}}; \qquad \frac{\partial \sqrt{A(c)B(c)}}{\sqrt{AB}}; \qquad (7.2)$$

$$P_{1}(u) = -\frac{1}{2\sqrt{AB}} \int_{c}^{u} \frac{AP_{0}'' + A'P_{0}' + CP_{0}du}{\sqrt{AB}} + \frac{[\alpha' - \varphi_{0}'(c)]\sqrt{A(c)^{3}}}{\sqrt{AB}}; \qquad (7.3)$$

$$P_{2m}(u) = \frac{1}{2\sqrt{AB}} \int_{c}^{u} \frac{AP_{2m-1}'' + A'P_{2m-1}' + CP_{2m-1}}{\sqrt{AB}} du \quad (n = 1, 2, ...) \qquad (7.4)$$

$$P_{2m+1}(u) = -\frac{1}{2\sqrt{AB}} \int_{c}^{u} \frac{AP_{2m}'' + A'P_{2m}' + CP_{2m}}{\sqrt{AB}} du - \frac{P_{2m}'(c)\sqrt{A(c)^{3}}}{\sqrt{AB}}; \qquad (7.5)$$

$$\sqrt{AB} \sqrt{B(c)}$$
37) Horn, J., Math. Ann., 52, 271-292 (1899). $(n = 1, 2, ...)$.

If we impose the boundary conditions

$$y(c) = y(d) = 0, \tag{8}$$

we get from (6), on setting $\alpha = 0$ in (7) and introducing the notations

$$\widetilde{\omega} = \omega(d) = \int_{c}^{d_{1}} \frac{B}{A} du, \quad \forall n = q_{n+2}(d) \text{ for } n > -1, \quad (9)$$

the characteristic equation

$$\widetilde{v}\widetilde{\omega} = \widetilde{tan} \left\{ -\frac{Y_0 + \frac{Y_1}{D^2} + \cdots}{vY_{-1} + \frac{Y_1}{D} + \cdots} \right\} = \widetilde{k}_{\pi} + \frac{S_1}{D} + \frac{S_3}{D^3} + \cdots$$
 (10)

where k is an integer (assumed positive) and an elementary calculation gives

$$S_{i} = -\frac{\gamma_{o}}{\gamma_{-i}}, \quad S_{3} = -\left(\frac{\gamma_{2}}{\gamma_{-i}} - \frac{\gamma_{o}\gamma_{i}}{\gamma_{-i}^{2}} - \frac{\gamma_{o}^{3}}{3\gamma_{-i}^{3}}\right). \tag{11}$$

On setting

$$v_{k} = \frac{k\pi}{\omega} + \frac{\varepsilon_{i}}{k} + \frac{\varepsilon_{3}}{k^{3}} + \cdots$$
 (12)

in (10) and equating to zero coefficients of successive powers of 1/k, we find that

$$\varepsilon_{i} = \frac{S_{i}}{\pi}, \quad \varepsilon_{3} = \frac{1}{\pi^{3}} \left(\vec{\omega}^{2} S_{3} - \vec{\omega} S_{i}^{2} \right).$$
(13)

Hence from (9), (11), (12), and (13) the eigenvalues of (5) with the boundary conditions (8) are given by

$$\frac{\partial}{\partial k} = \frac{k\pi}{\varpi} - \frac{f_2(d)}{k\pi f_1(d)} + O\left(\frac{1}{(k\pi)^3}\right), \tag{14}$$

and the eigenfunctions are given to the same degree of approximation by (6) if we keep terms in 1/2.

The case in which the boundary conditions are

$$y'(c) - hy(c) = 0, y'(d) + Hy(d) = 0$$
 (15)

is treated in Horn's paper. One sets $\alpha = 1$ and $\alpha' = h$ in (7) and obtains formally the same results as in (10) - (13) above, except that the quantities γ_n are now defined by

$$Y_{-1} = -\omega' \varphi_0, \quad Y_0 = \varphi_0' + H \varphi_0 + \omega' \varphi_1,$$

$$Y_1 = \varphi_1' + H \varphi_1 - \omega' \varphi_2, \quad Y_2 = \varphi_2' + H \varphi_2 + \omega' \varphi_3, \quad \cdots, \quad (16)$$

the functions all being evaluated at u = d.

If we consider specifically equation (2) under the boundary conditions (8), we have A = 1, B = 1, $C = -e^{2u}$, and $\alpha = 0$, so that from (7),

$$\omega(u) = \int_{c}^{u} du = u - c;$$

$$\varphi_{0}(u) = 0; \quad \varphi_{i}(u) = \alpha';$$

$$\varphi_{2}(u) = -\frac{\alpha'}{2} \int_{c}^{u} e^{2u} du = -\frac{\alpha'}{4} \left[e^{2u} - e^{2c} \right].$$

Hence the eigenvalues are given approximately by
$$\frac{k\pi}{k} = \frac{k\pi}{(d-c)} + \frac{2^{2}-2^{2}c}{4k\pi},$$
(17.1)

and the corresponding eigenfunctions by

If we transform back to the original variable x by means of (1) and let $a = e^{c}$, $b = e^{d}$, the eigenvalues are given by

$$\mathcal{D}_{k} = \frac{k\pi}{\log t/a} + \frac{t^2 - a^2}{4k\pi} + \cdots; \qquad (18.1)$$

and the eigenfunctions by

the multiplicative constant a' being arbitrary. It would of course be possible to improve the approximations by computing more terms, but the quantities ϕ_n , δ_n , and \mathcal{E}_n increase rapidly in complexity for larger values of ne

A great many theoretical results involving the eigenfunctions and eigenvalues of a Sturm-Licuville system, as well as some actual numerical information, may be obtained by adopting the viewpoint of the calculus

of variations. 38) In connection with the system

$$\frac{d}{dx} \left\{ K \frac{dy}{dx} \right\} - (l - \lambda g)_y = 0 \quad (K > 0, g > 0), \tag{19.1}$$

$$y'(a) - hy(a) = 0,$$
 (19.2)

$$y'(a) - hy(a) = 0,$$
 (19.2)
 $y'(b) + Hy(b) = 0,$ (19.3)

one considers the functional expressions

$$D[q] = \int_{a}^{b} (K q^{12} + l q^{2}) dx + h K(a) q(a)^{2} + H K(b) q(b)^{2}, \quad (20.1)$$

$$\mathcal{H}[\mathcal{Q}, \mathcal{Y}] = \int_{a}^{b} g \, \mathcal{Q} \, \mathcal{Y} \, dx \, ; \tag{20.2}$$

in the case of the differential equation 1.2 (1) satisfied by the wedge

functions, K = x, $\ell = x$, and g = 1/x, so that

$$D[q] = \int_{a}^{b} \chi(q^{2} + {\varphi'}^{2}) dx + ha \varphi(a)^{2} + H(b) \varphi(b)^{2}, \qquad (21.1)$$

$$\mathcal{H}[\mathcal{A}, \mathcal{A}] = \int_{a}^{b} \mathcal{A} \mathcal{A} \frac{dx}{x}. \tag{21.2}$$

Now it is known that if y_0 , y_1 , ..., y_{n-1} are the first n eigenfunctions of the system (19), then the (n+1)st eigenfunction of (19) is that function y_n which minimizes the quotient $Q[y_n] = \mathcal{D}[y_n]/\mathcal{V}[y_n, y_n]$ under the n subsidiary conditions $\mathcal{H}[y_i, y_n] = 0$, i = 0, 1, ..., n-1; and the actual minimum value of Q is the (n+1)st eigenvalue λ_{n} . In particular, if λ_{o} is the least eigenvalue of (19) and ø is any continuous function with a piecewise continuous first derivative, then

$$Q[\varphi] = \frac{\mathcal{D}[\varphi]}{\mathcal{V}[\varphi,\varphi]} \geqslant \lambda_{o}; \tag{22}$$

the more exactly of approximates to the true eigenfunction, the more closely does the value of the quotient approach λ_0 . One may improve the approximation by following the procedure of Ritz³⁹⁾ and assuming for ø a series $c_1 p_1 + c_2 p_2 + \cdots + c_n p_n$ with adjustable coefficients, then minimizing Q[6] qua function of the coefficients.

The ideas just developed evidently apply also to Bessel functions of real argument and either real or purely imaginary order. Application

³⁸⁾ Courant, R., and Hilbert, D., Methoden der Mathematischen Physik, vol. 1, 2nd ed., chap. 6, 345-348. 39) Ibid, 149-151.

to a numerical example will be made in Art. 3.11.

1.5. Bessel Functions of Imaginary Order and Real Argument. Definitions of $U_{\mathcal{D}}(x)$ and $V_{\mathcal{D}}(x)$.

The remainder of this chapter will be devoted to a development of the properties of Bessel functions of purely imaginary order and real argument. The treatment will be similar to that just given the functions of imaginary order and imaginary argument, but somewhat less detailed.

Bessel's differential equation 0.1 (1) becomes, when $i\nu$ is written for ν , x for z, and y for w,

$$x^{2}d^{2}y/dx^{2} + x dy/dx + (x^{2} + \nu^{2}) y = 0$$
 (1)

Two linearly independent solutions of (1), namely $J_{i,p}(x)$ and $J_{-i,p}(x)$, are given immediately by the power series 1.1 (2). Since when ω is real and x is real and positive $J_{i,p}(x)$ and $J_{-i,p}(x)$ are evidently complex conjugate quantities, under these conditions we shall regard as our fundamental pair of solutions of (1) the following real combinations:

$$U_{\nu}(x) = \frac{1}{2} \left[\int_{i\nu} (x) + \int_{-i\nu} (x) \right] = Re \int_{i\nu} (x)$$
 (2.1)

$$V_{\nu}(x) = \frac{1}{2i} \left[\int_{i\nu} (x) - \int_{-i\nu} (x) \right] = \lim_{n \to \infty} \int_{-i\nu} (x) dx. \qquad (2.2)$$

We observe that $U_{\mathcal{P}}(x)$ is an even function of \mathcal{P} and $V_{\mathcal{P}}(x)$ is an odd function of \mathcal{P}_{\bullet} .

It may be noted that while the definitions of $F_{\nu}(x)$ and $G_{\nu}(x)$ can be so chosen that the two wedge functions exhibit very different behavior at infinity, no such marked difference in asymptotic behavior exists among the various real solutions of (1) with imaginary order and real argument to dictate the form which we shall adopt for the definitions of $U_{\nu}(x)$ and $V_{\nu}(x)$. It might be well, before any extensive numerical calculations of these functions are undertaken, to consider more carefully whether

they are indeed the most convenient pair of solutions of equation $(1)_{\bullet}*$ We shall mention briefly some alternative solutions of (1) in Art. 1.53; meantime we proceed to develop the properties of $U_{\nu}(x)$ and $V_{\nu}(x)$

Series and Integral Representations of $U_{\nu}(x)$ and $V_{\nu}(x)$.

Like the wedge functions, the functions $U_{\nu}(x)$ and $V_{\nu}(x)$ possess an oscillatory discontinuity at the origin. They may however be conveniently represented for small values of x in terms of series of ordinary Bessel functions or power series.

From Lommel's series 1.11 (1), on replacing $\mathcal P$ by $i\mathcal P$, z by x, and μ by 0, we obtain without difficulty

$$\int i\nu(x) = \frac{i\nu \log^{\frac{1}{2}x}}{\Gamma(i\nu)} \left[C(\nu, x) - iD(\nu, x) \right], \tag{1}$$

$$C(\nu, x) = \sum_{m=1}^{\infty} \frac{m(2x)^m \int_m (x)}{m! (m^2 + D^2)};$$
(2.1)

$$\mathcal{D}(\mathcal{V}, \mathcal{K}) = \sum_{m=1}^{\infty} \frac{\nu(\frac{1}{2}n)^m \int_{m} (\mathcal{K})}{m! (m^2 + \nu^2)}. \tag{2.2}$$

As in 1:11 we set $\Theta(\nu, x) = \rho \log \frac{1}{2}x - \arg f(i\nu)$ and employ 1.11 (4); then on separating real and imaginary parts of (1) by 1.5 (2.1) and (2.2) we get

$$U_{\nu}(x) = \sqrt{\frac{\nu sh \nu \pi}{\pi}} \left[C(\nu, x) \cos \Theta(\nu, x) + \mathcal{D}(\nu, x) \sin \Theta(\nu, x) \right];$$

$$V_{\nu}(x) = \sqrt{\frac{\nu sh \nu \pi}{\pi}} \left[C(\nu, x) \sin \Theta(\nu, x) - \mathcal{D}(\nu, x) \cos \Theta(\nu, x) \right].$$
(3.1)

$$V_{y}(x) = \sqrt{\frac{\nu_{x}h_{x}\pi}{\pi}} \left[C(\nu_{x}, x) \sin \Theta(\nu_{x}x) - D(\nu_{x}x) \cos \Theta(\nu_{x}x) \right]. \tag{3.2}$$

Comparing (2.1) and (2.2) with 1.11 (3.1) and (3.2) and using 1.13 (6.1) and (6.2), we see that $C(\nu, ix) = A(\nu, x) = -S_2(ix)/\nu$ and $D(\nu, ix) =$ $B(\mathcal{V}, x) = S_1(ix)/\mathcal{V}$, so that

$$C(x), x) = -S_2(x)/y, D(x), x) = S_1(x)/y,$$
 (4)

^{*}The matter of notation is also open to discussion.

where $S_1(x)$ and $S_2(x)$ are the power series defined by 1.13 (4.1) and (4.2).

A large number of contour integrals representing $J_{\gamma}(z)$, most of which remain valid when ν is purely imaginary, are given by Watson. Of theoretical interest is Poisson's integral, valid for Re $(\gamma) > -\frac{1}{2}$,

$$J_{\nu}(2) = \frac{\left(\frac{1}{2} \frac{2}{2}\right)^{2}}{\Gamma(\nu + \frac{1}{2})\Gamma(\frac{1}{2})} \int_{0}^{\pi} \cos(2\cos\theta) \sin^{2\nu}\theta \ d\theta, \tag{5}$$

which was used by Lommel in the work previously cited 22) to define Bessel functions of complex order. However if ν is complex, say $\nu = \sigma + i \tau$, then separation of real and imaginary parts of (5) leads to oscillatory factors under the integral sign of the form $\sin (2T \log \sin \theta)$ which, while they do not impair the theoretical usefulness of (5), render it practically worthless for purposes of numerical computation. The same criticism applies to the various transformations of this integral given by Watsonullet

A much more useful representation of $U_{\nu}(x)$ and $V_{\nu}(x)$ is furnished by Schläfli's generalization of Bessel's integral. 41 If Re (z) > 0, then for unrestricted values of ν ,

$$\int_{\mathcal{D}}(2) = \frac{1}{\pi} \int_{0}^{\pi} \cos(y\theta - 2\sin\theta) d\theta - \frac{\sin y\pi}{\pi} \int_{0}^{\infty} -yt - 2\sin t dt.$$
 (6)

If we replace y by iv and z by x and separate real and imaginary parts. we get by 1.5 (2.1) and (2.2)

$$U_{\nu}(x) = \frac{1}{\pi} \int_{0}^{\pi} \cos(x \sin \theta) \cosh \theta d\theta - \frac{\sinh \pi}{\pi} \int_{0}^{\infty} e^{-x \sinh t} \sin \nu t dt, (7.1)$$

$$V_{\nu}(x) = \frac{1}{\pi} \int_{0}^{\pi} \sin(x \sin \theta) \sinh \theta d\theta - \frac{\sinh \pi}{\pi} \int_{0}^{\infty} e^{-x \sinh t} \cosh t dt. (7.2)$$

Another integral representation of $J_{\mathcal{D}}(x)$, valid for $\mathbb{R}e^{(\mathcal{V})}$ < 1

⁴⁰⁾ Watson, op. cit., chap. VI. 41) Ibid., 176.

and x > 0, is 42)

$$J_{\nu}(x) = \frac{2}{\pi} \int_{0}^{\infty} \sin\left(x \cosh t - \frac{\nu \pi}{2}\right) \cosh t \, dt. \tag{8}$$

This yields, on setting $i\nu$ for ν ,

$$U_{\mathfrak{p}}(x) = \frac{2}{\pi} ch^{\frac{2\pi}{2}} \int_{0}^{\infty} \sin(x cht) \cos x t \, dt, \tag{9.1}$$

$$V_{\nu}(x) = -\frac{2}{\pi} sh^{\frac{2\pi}{2}} \int_{0}^{\infty} c_{0}(x cht) c_{0}x t dt. \qquad (9.2)$$

Since the convergence of the last two integrals is obtained only by the rapidity of oscillation of the integrands, they are probably not so well adapted to evaluation by mechanical quadrature as the infinite integrals of (7.1) and (7.2), whose convergence is secured by the factor exp (-x sh t).

1.52. Asymptotic Behavior of Up(x) and Vp(x).

Using the notation of 1.12 (1), we have if ν is fixed and z is large and positive with $\arg z < \pi$, the following asymptotic expansion

of
$$J_{\nu}(z)$$
: 43)
$$\int_{\nu}(z) \sim \left(\frac{2}{\pi z}\right)^{\frac{1}{2}} \left[\cos(2-\frac{1}{2}\nu\pi - \frac{1}{4}\pi)\right] \sum_{m=0}^{\infty} \frac{(-)^{m}(\nu, 2m)}{(2z)^{2m}} \\
-\sin(2-\frac{1}{2}\nu\pi - \frac{1}{4}\pi)\sum_{m=0}^{\infty} \frac{(-)^{m}(\nu, 2m+1)}{(2z)^{2m+1}}\right]. (1)$$

The coefficient (\mathcal{V}, m) may be written if $m \geqslant 1$ in the form

$$(9,m) = \frac{\{4v^2-1^2\}\{4v^2-3^2\}\cdots\{4v^2-(2m-1)^2\}}{2^{2m}m!},$$
 (2)

while $(\nu, 0) = 1$. Replacing ν by $i\nu$ and z by x and separating real and imaginary parts of (1) we have if ν is fixed and x is large and positive:

⁴²⁾ Watson, op. cit., 180.
43) Ibid., 199. The convergence factor for the series (1) is given explicitly by Airey in reference 19.

From (3.1) and (3.2) we see that any real solution of 1.5 (1) has for sufficiently large values of x the asymptotic form

$$y \sim Ax^{-\frac{1}{2}} \sin (x + \delta), \qquad (4)$$

thus confirming the remark made at the end of Art. 1.5 that all real Bessel functions of imaginary order and real argument exhibit the same (oscillatory) asymptotic behavior for large values of the argument. This result is to be contrasted with the non-oscillatory character of the functions of imaginary order and imaginary argument for $x \gg 2$.

The limiting forms of $U_{\nu}(x)$ and $V_{\nu}(x)$ as $x \to +0$, ν being fixed, may be obtained from 1.51 (2) and (3) if we recall that $J_{m}(0) = S_{om}$; these forms are

$$(|y|_{\mathcal{X}}) \longrightarrow \sqrt{\frac{sh\nu\pi}{\nu\pi}} \sin\left[\nu\log\frac{1}{2}\chi - \arg\Gamma(i\nu)\right],$$

$$(5.1)$$

$$V_{\nu(\chi)} \longrightarrow -\sqrt{\frac{sh\nu\pi}{\nu\pi}} \cos\left[\nu\log\frac{1}{2}\chi - \arg\Gamma(i\nu)\right].$$

$$(5.2)$$

Both functions evidently undergo an infinite number of oscillations in the neighborhood of the origin.

To find asymptotic expressions for $U_{\mathcal{J}}(x)$ and $V_{\mathcal{J}}(x)$ when \mathcal{J} is large and x is fixed, we substitute Stirling's approximation 1.12 (5) for the Γ -function into the first term of the series (cf. 1.1 (2)) for $J_{i\mathcal{J}}(x)$ and obtain

$$\int_{iv(x)}^{100} \sim \frac{1}{\sqrt{2\pi\nu}} \exp\left[iv(\log \frac{1}{2} - \log \nu + 1 - \frac{i\pi}{2}) - \frac{i\pi}{4}\right] \left\{1 + O\left(\frac{1}{\nu}\right)\right\} \\
= \frac{\nu}{\sqrt{2\pi\nu}} \exp\left[iv(\log \frac{1}{2} - \log \nu + 1) - \frac{\pi}{4}\right] \left\{1 + O\left(\frac{1}{\nu}\right)\right\}.$$
(6)

Hence we have, for 2 large and x fixed,

$$U_{\nu}(\nu) \sim \frac{\sqrt{2\pi\nu}}{\sqrt{2\pi\nu}} \cos \left[\nu (\log \frac{\pi}{2} - \log \nu + 1) - \frac{\pi}{4}\right] \left\{1 + O(\frac{1}{2})\right\}, (7.1)$$

$$V_{\nu}(\kappa) \sim \frac{2^{\nu\pi/2}}{\sqrt{2\pi\nu}} \sin \left[\nu (\log \frac{\pi}{2} - \log \nu + 1) - \frac{\pi}{4}\right] \left\{1 + O(\frac{1}{2})\right\}. (7.2)$$

Both canonical solutions of Bessel's equation with imaginary order and real argument, regarded as functions of their order ν , undergo an infinite number of oscillations of exponentially increasing amplitude and slowly decreasing wavelength as y increases without limit.

Since $J_{\nu}(z)$ is a continuous function of ν , we see from the definitions 1.5 (2.1) and (2.2) that as $\mathcal{V} \rightarrow 0$, x remaining fixed,

$$U_{\nu}(x)$$
 $\overline{\nu} \rightarrow 0$ $\int_{0}^{\infty} (x)$ (8.1); $V_{\nu}(x)$ $\overline{\nu} \rightarrow 0$. (8.2)

Furthermore
$$\lim_{N \to 0} \frac{V_{\nu}(x)}{2} = \lim_{N \to 0} \frac{\int_{i\nu}(x) - \int_{-i\nu}(x)}{2i\nu} = \frac{i}{2} \mathcal{I}_{o}(x)$$
(8.3)

by definition, where $\mathcal{I}_{\rho}(\mathbf{x})$ is the Bessel function of the second kind of Hankel's type. 44)

Asymptotic expressions for $U_{\gamma}(x)$ and $V_{\gamma}(x)$ when γ and x are simultaneously large and of comparable magnitude may be obtained if necessary by specializing the formulas for Bessel functions of large order contained in the reference 23) mentioned at the end of Art. 1.12.

Alternative Definitions of Bessel Functions of Imaginary Order and Real Argument.

The equation

$$x^2 d^2 y/dx^2 + x dy/dx + (x^2 + y^2) y = 0$$
 (1)

appears to have been first solved by Boole, 45) who obtained by the methods of operational calculus the general solution

⁴⁴⁾ Watson, op. cit., Arts. 3.5, 3.6. 45) Boole, G., Phil. Trans. Roy. Soc. (1844), 239.

$$y = \cos (\log x) \sum_{n=0}^{\infty} a_{2n} x^{2n} + \sin (\log x) \sum_{n=0}^{\infty} b_{2n} x^{2n},$$
 (2)

where a_0 and b_0 are arbitrary and for $n \geqslant 1$

$$a_{2n} = -\frac{ma_{2n-2} - 2\sqrt{b_{2n-2}}}{4m(n^2 + \nu^2)}, \quad b_{2n} = -\frac{mb_{2n-2} + \nu a_{2n-2}}{4m(n^2 + \nu^2)}. \quad (3)$$

Bocher's functions, denoted in 1.13 by $H_{ij}(x)$ and $I_{ij}(x)$ and defined by 1.13 (3.1) and (3.2), may evidently be obtained from Boole's solution by taking a_0 and b_0 to be 1 and 0 or 0 and 1 respectively.

If canonical solutions of (1) be defined by assigning simple values to the constants ao and bo in the general solution (2), the resultant series give precise information about the behavior of the functions which they represent in the neighborhood of the origin; but they do not convey a good idea of the nature of these functions for large values of the argument. On the other hand the functions $U_{2}(x)$ and $V_{2}(x)$, despite the fact that to represent them in the form (2) would require choosing a and b_0 to have a complicated dependence on \mathcal{V}_{\bullet} are defined as simple combinations of the functions $J_{\pm i\nu}(x)$, whose behavior for all values of order and argument is already well known. * In view of the present state of development of the theory of Bessel functions, it seems convenient to choose the canonical functions of imaginary order and real argument to be related as directly as possible to $J_{i\nu}(x)$; whether or not we insert a multiplicative factor depending on $\mathscr{V}_{m{s}}$ as in the case of the wedge functions $F_{y}(x)$ and $G_{y}(x)$, does not appear to be particularly significant. If $U_{y}(x)$ and $V_{y}(x)$ are to be tabulated over a considerable range of values of \mathcal{P}_{\bullet} it is evident from 1.52 (7.1) and (7.2) that the functions will

^{*}So many of the known properties of the solutions of Bessel's equation have been expressed in terms of the function $J_{\rho}(z)$ that now the easiest way to investigate the series (2) would probably be to express it by 1.13 (1) and (2) as a linear combination of $J_{(\rho)}(x)$ and $J_{-i\rho}(x)$, from which its properties could be quickly deduced.

show a wide variation in absolute magnitude; this complication may be avoided by tabulating the combinations $\exp\left(-\frac{1}{z}\mathcal{P}^{\eta}\right)U_{\mathcal{P}}(x)$ and $\exp\left(-\frac{1}{z}\mathcal{P}^{\eta}\right)V_{\mathcal{P}}(x)$.

For the reasons discussed at the end of Art. 1.13, it is not to be expected that recurrence relations will exist among Bessel functions of real argument and purely imaginary order.

1.6. Zeros of the Functions U,(x) and V,(x).

With the notation of Art. 1.0, the equation

$$\frac{d}{dx}\left(x\frac{dy}{dx}\right) + \left(x + \frac{y^2}{x}\right)y = 0 \tag{1}$$

is a Sturm equation in which K(x) = x, $G(x) = -x - \sqrt{2}/x$. The function G(x) attains its maximum value $-2\sqrt{2}$ when $x = \sqrt{2}$ and tends to $-\infty$ as $x \to +0$ or as $x \to +\infty$. The following theorem summarizes various results concerning the distribution of the positive real zeros of the solutions of (1).

Theorem 1. (i). Every real solution of (1) has an infinite number of positive real zeros, with limit points at x = 0 and at $x = +\infty$.

- (ii). If (a, b) is any preassigned finite interval of the positive real axis and m is any given positive integer, then for sufficiently large values of \mathcal{P} every real solution of (1) will have at least m zeros in (a, b).
- (iii). If $y_{y}(x)$ is any real solution of (1) which vanishes at $x = c \ (>0)$, then the next smaller zero of $y_{y}(x)$ exceeds $c = \pi c/(c^{2} + y^{2} + \frac{1}{4})^{\frac{1}{2}} \cdot 46)$

Part (i) is an evident consequence of the limiting forms 1.52 (4) and (5) of the fundamental pair of solutions of (1) for large and small values of x_0 .

For part (ii), if y > b we have throughout (a, b) the inequalities $G(x) \le \mathcal{L} = -b (1 + y^2/b^2)$ and $K(x) \le \mathcal{K} = b$. The desired result follows

⁴⁶⁾ Cf. Watson, op. cit., Art. 15.82.

from theorem 3 of Art. 1.0, since

$$-4/K = 1 + v^2/b^2 > m^2\pi^2/(b - a)^2$$

for all sufficiently large values of \mathcal{V}_{\bullet} . The larger the order \mathcal{I}_{\bullet} , the more rapidly will the solutions of (1) oscillate in the neighborhood of a given point.

To prove part (iii) we write $u = \sqrt{xy}$ in (1); u obviously has the same positive zeros as y. This substitution transforms (1) into

$$\frac{d^2u}{dx^2} + \left(1 + \frac{y^2 + \frac{1}{4}}{x^2}\right)u = 0,$$
 (2)

which is to be compared with the equation

$$\frac{d^2 v}{dx^2} + \left(1 + \frac{v^2 + \frac{1}{4}}{c^2}\right) v = 0. \tag{3}$$

The solutions of the latter equation are sinusoids in x with an interval $\pi c/(c^2+\sqrt[3]{2}+\frac{1}{4})^{\frac{1}{2}}$ between successive zeros. Now if $x \neq c$, we have $(\sqrt[3]{2}+\frac{1}{4})/x^2 \geqslant (\sqrt[3]{2}+\frac{1}{4})/c^2$, so that by theorem 2 of Art. 1.0 the solutions of (2) oscillate more rapidly than the solutions of (3). This implies that if $y_2(x)$ vanishes at x=c, it must have vanished previously to the right of $c -\pi c/(c^2+\sqrt{2}+\frac{1}{4})^{\frac{1}{2}}$. Since $c/(c^2+\sqrt{2}+\frac{1}{4})^{\frac{1}{2}} < 1$, we see that every real solution of (1) vanishes at least once in any interval of length π of the positive real axis.

The following theorem is concerned with the zeros of the solutions of (1) regarded as functions of their order.

Theorem 2. If A and B are real constants independent of 2 and if x has any fixed value, the linear combination

$$y_{\nu}(x) = AU_{\nu}(x) + BV_{\nu}(x), \qquad (4)$$

regarded as a function of \mathcal{D}_{\bullet} has an infinite number of zeros for increasing values of \mathcal{D} with a limit-point at $+\infty_{\bullet}$

The theorem follows from a consideration of the asymptotic forms 1.52 (7.1) and (7.2) for $U_{y}(x)$ and $V_{y}(x)$ when v^{y} is large and x is fixed,

in a manner analogous to the proof of theorem 2, Art. 1.2, which involves the wedge functions.

1.7. Expansion of an Arbitrary Function in a Series of Bessel Functions of Imaginary Order and Real Argument.

If we attempt to represent an arbitrary function by a series of Bessel functions of imaginary order and real argument over a finite interval of the positive x-axis, we arrive at results somewhat different from those encountered in the similar problem involving wedge functions, for we find that the representation usually requires a finite number of ordinary Bessel functions of real order and real argument in addition to an infinite series of functions of imaginary order and real argument.

Consider the Sturm-Liouville system:

$$\frac{d}{dx}\left(x\frac{dy}{dx}\right) - \left(-x - \frac{y^2}{x^2}\right)y = 0, \tag{1.1}$$

$$\alpha'y(a) - \alpha y'(a) = 0, \qquad (1.2)$$

$$\beta' y(b) + \beta y'(b) = 0,$$
 (1.3)

where $0 < a < b < \infty$ and, with the notation of 1.0 (4.1), K(x) = x, $\ell(x) = -x$, g(x) = 1/x, and $\lambda = 2$. The two boundary conditions together furnish the characteristic equation (cf. 1.0 (5)) which must be satisfied by the eigenvalues; e. g., in the simple case where $\ell' = \beta' = 0$ so that the boundary conditions are y'(a) = y'(b) = 0, the characteristic equation is

$$\mathcal{J}_{1}(y^{2}) = U_{y^{2}}(a)V_{y^{2}}(b) - U_{y^{2}}(b)V_{y^{2}}(a) = 0.$$
 (2)

In any case the system (1) satisfies the conditions of the first sentence of theorem 5, Art. 1.0, so there will be an infinite set of real eigenvalues λ_0 , λ_1 , λ_2 , ..., which have no limit-point but $+\infty$. Since $\ell(x)$ is negative, in general a finite number, say k, of these eigenvalues will be negative. If the eigenvalues be arranged in order of increasing alge-

braic magnitude and denoted by $-\frac{1}{16}^2 = \lambda_0$, $-\frac{1}{12}^2 = \lambda_1$, ..., $\frac{1}{12}^2 = \lambda_{k-1}$, $\frac{1}{12}^2 = \lambda_{k-1}$, $\frac{1}{12}^2 = \lambda_{k+1}$, $\frac{1}{12}^2 = \lambda_{k+1}$, ..., we see that the eigenfunctions y_{ij} , corresponding to the first k eigenvalues will be ordinary Bessel functions of real order y_{ij} and real argument, while the remaining eigenfunctions y_{ij} , will be Bessel functions of purely imaginary order and real argument. It may be noted that the functions $y_{ij}(x)$ and $y_{ij}(x)$ exhibit no qualitative differences in behavior within the interval (a, b) except for the regular increase in number of zeros required by the fundamental theorem 5; outside the given interval in the neighborhood of the origin there is of course a marked difference in the behavior of the functions of real order and those of imaginary order.

An arbitrary function f(x) may be represented in (a, b) by means of the eigenfunctions of the system (1) in the form

$$f(x) = \sum_{m=0}^{k-1} A_m y_{\mu_m}(x) + \sum_{m=k}^{\infty} A_m y_{\nu_m}(x), \qquad (3)$$

where the coefficients A_m of the second series are given formally by 1.31 (4) and (5),* and the coefficients A_m of the first series are given, since $M_m = i P_m$, by

since
$$\mu_{\mathbf{m}} = i \nu_{\mathbf{m}}$$
 by
$$A_{mn} = \frac{\int_{a}^{h} f(t) y_{\ell m}(t) \frac{dt}{t}}{\int_{a}^{a} y_{\ell m}(t) \frac{dt}{t}},$$
(4)

$$\int_{a}^{b} \frac{dx}{x} (t) \frac{dt}{t} = -\frac{b}{2u_{m}} \left[\frac{\partial y_{u_{m}}(x)}{\partial x} \right]_{x=b} \left[\frac{\partial y_{u}(x)}{\partial u} + \frac{\beta}{\beta} \frac{\partial^{2} y_{u}(x)}{\partial u \partial x} \right]_{x=b} (5)$$

The convergence properties of the series (3) depend upon such results as theorem 8 of Art. 1.0, which apply to Sturm-Liouville series in general.

We now consider briefly what form the series (3) must take if we try to represent f(x) in the infinite interval (a, ∞) or in the interval

^{*}Of course y_p is not the same function in the present section that it was in 1.31.

(0, b) which includes the origin. From 1.52 (1) and (3) we see that every solution of Bessel's equation with real argument and either real or purely imaginary order vanishes, together with its derivatives, as $x \to \infty$, so that if a is positive and b is infinite, the boundary conditions (1.2) and (1.3) no longer select discrete values of \mathcal{V} . We have instead to use all values of \mathcal{V} , both real and purely imaginary, in the representation of f(x); and we are led to expect that if a representation of f(x) analogous to (3) is possible in the interval (a,∞) , it will be of the form

 $f(x) = \int_{0}^{\infty} C(\mu) y_{\mu}(x) d\mu + \int_{0}^{\infty} D(\nu) y_{\nu}(x) d\nu, \tag{6}$

where $y_{\mu}(x)$ and $y_{\mu}(x)$ are those solutions of Bessel's equation, of real and purely imaginary order respectively, which satisfy the boundary condition (1.2). The coefficients $C(\mu)$ and $D(\nu)$, which will themselves involve definite integrals, may be expressed, as in the derivation at the end of 1.31, by

$$C(\mu) = \lim_{b \to 0} \frac{A_m}{\mu_{m+1} - \mu_m}; \quad D(\nu) = \lim_{b \to 0} \frac{A_m}{\nu_{m+1} - \nu_m}. \tag{7}$$

If the left-hand end-point of the fundamental interval (a, b) is taken to be the origin, the boundary conditions (1.2) and (1.3) still give us a finite number of discrete negative eigenvalues $\lambda_i = -\mu_i^2$ corresponding to eigenfunctions $J_{\mu_i}(x)$. Since we have automatically $J_{\mu}(0) = 0$ if $\mu > 0$ and $J_{\mu'}(0) = 0$ if $\mu > 1$, the μ_i 's are the roots in μ of the equation $\beta^*J_{\mu}(b) + \beta J_{\mu'}(b) = 0$. On the other hand if $\lambda = \mu^2 > 0$, we cannot satisfy the boundary condition (1.2), since in this case from 1.52 (5.1) and (5.2) all solutions of (1.1) oscillate infinitely rapidly

⁴⁷⁾ Bocher, op. cit., 159-160, discusses both of these possibilities in the case where the boundary condition at the end-points is y=0.

in the neighborhood of the origin and their derivatives are unbounded. However in some applications, such as those arising in potential theory, it is sufficient to require, not that (1.2) be satisfied, but merely that the functions $y_2(x)$ remain bounded as $x \to +0$. This latter condition is satisfied by the solutions of (1.1) for all positive values of y^2 . Hence the representation analogous to (3) of f(x) in the open interval (0, b) must consist of a finite series of ordinary Bessel functions of real order plus an infinite integral over the functions of imaginary order;

$$f(x) = \sum_{m=0}^{k-1} A_m y_{\ell m}(x) + \int_0^\infty B(x) y_{\nu}(x) d\nu, \qquad (8)$$

where $y_{\ell,m}(x)$ and $y_{\nu}(x)$ are bounded at the origin and satisfy the boundary condition (1.3). The coefficient A_m is given by (4) and the coefficient $B(\nu)$ by

$$\mathcal{B}(\nu) = \lim_{\alpha \to 0} \frac{A_m}{\nu_{m+1} - \nu_m}.$$
 (9)

The representation of f(x) over the whole range $(0, \infty)$ will evidently require two infinite integrals of the form (6) with a = 0.

The actual existence of formulas such as (6) and (8) appears very plausible in view of the known validity of several similar integral formulas of Fourier's type; however we shall not here investigate the explicit form of the coefficients in (6) and (8) or the conditions under which these formulas may be rigorously valide

1.8. Transformation of the Differential Equation for the Functions $U_{\nu}(x)$ and $V_{\nu}(x)$. Calculation of the Eigenvalues.

For purposes of numerical calculation it is convenient to subject the differential equation 1.5 (1) for Bessel functions of imaginary order and real argument to the transformation of Art. 1.4, namely

$$u = \log x, \text{ or } x = e^{u}. \tag{1}$$

The equation then becomes

$$d^{2}y/dx^{2} + (y^{2} + e^{2u}) y = 0, (2)$$

which has no singularities for finite values of u, and of which the general solution is evidently

$$y = c_1 V_{\nu}(e^{u}) + c_2 V_{\nu}(e^{u}). \tag{3}$$

From (1) and 1.52 (5.1) and (5.2), or by inspection of the transformed equation (2), the solutions are approximately sinusoidal functions of ν when u is negative and so large that $e^{2u} << \nu^2$.

To find the small eigenvalues of the Sturm-Liouville system 1.7 (1), it is necessary to obtain the first few roots of some such characteristic equation as 1.7 (2). As in the case of the wedge functions, the only practicable way of doing this appears to be interpolation in a table of the functions U₂) and V₂, or preferably in a table of their derivatives; until such tables are available the practical value of Bessel functions of imaginary order and real argument will be limited. If the characteristic equation happens to have negative roots, as discussed in the preceding article, recourse must be had to a table of ordinary Bessel functions which includes non-integral as well as integral values of the order.

The large positive eigenvalues of the system 1.7 (1) are given asymptotically by Horn's method, outlined in Art. 1.4. If for example the boundary conditions are dy/du = 0 at u = c and at u = d, corresponding in virtue of (1) to dy/dx = 0 at $x = e^{c}$ and at $x = e^{d}$, then we have h = H = 0 in 1.4 (15). Setting A = B = 1, C = e^{2u} , and a = 0 in 1.4 (7), we get

$$W(u) = n - c$$
, $f_0(u) = d$, $f_1(u) = -\frac{\alpha}{4}(e^{2u} - e^{2c})$.

Hence from 1.4 (16), (11), (12), and (13) the positive eigenvalues are

given approximately by

$$v_{k} = k\pi/(d - c) - (e^{2d} - e^{2c})/4k\pi_{s}$$

or transforming back to the variable x by (1) and setting $a = e^{c}$, $b = e^{d}$,

$$y_k = k\pi/\log (b/a) - (b^2 - a^2)/4k\pi_0$$
 (4)

The corresponding eigenfunctions are, by 1.4 (6),

As in Art. 1.4, we may employ the calculus of variations to estimate the lowest eigenvalue λ_0 of the system 1.7 (1). In the case where the boundary conditions are $y^*(a) = y^*(b) = 0$, we find on comparing 1.7 (1) with 1.4 (19), (20), and (22), that

$$\lambda_{\circ} \leq Q[\varphi] = \frac{\mathcal{D}[\varphi]}{\mathcal{H}[\varphi, \varphi]}, \tag{6.1}$$

where
$$\mathcal{D}[q] = \int_{a}^{b} \chi(q'^2 - q^2) dx$$
 and $\mathcal{H}[q,q] = \int_{a}^{b} q^2 \frac{dx}{\chi}$, (6.2)

\$\delta\$ being any continuous function with a piecewise continuous derivative in (a, b) such that

$$\phi^{\bullet}(a) = \phi^{\bullet}(b) = 0_{\bullet} \tag{7}$$

If we take $\beta(x) \equiv 1$, we get at once from (6)

$$\lambda_0 \leq Q[1] = -\frac{1}{2}(b^2 - a^2)/\log (b/a).$$
 (8)

It is also of some interest to take $\phi = \cos[n\pi(x-a)/(b-a)]$, where n is a positive integer. This function evidently satisfies (7), and an elementary calculation gives for the expressions defined by (6.2)

where Si $u = \int_0^u \frac{\sin t}{t} dt$ and Ci $u = -\int_0^u \frac{\cos t}{t} dt$. It is not necessarily true that the ratio of the last given expressions for \mathcal{D}_m and \mathcal{H}_m dominates the (n+1)st eigenvalue of the system 1.7 (1), because the function $\phi = \cos \left[n\pi(x-a)/(b-a) \right]$ is not strictly orthogonal to the preceding n eigenfunctions; nevertheless the ratio $\mathcal{D}_m/\mathcal{H}_m$ should give a rough approximation to the (n+1)st eigenvalue for small values of n, and in the absence of tables this value may be improved by using such definite integrals as 1.51 (7.1) and (7.2) actually to compute the functions U_p , and V_p , occurring in the characteristic equation for a pair of adjacent values of \mathcal{D}_p .

In Art. 3.11 we shall compare for a particular numerical case the estimates of the eigenvalues given by (4) and by (9).

CHAPTER II

Physical Applications of Bessel Functions of Imaginary Order and Imaginary Argument

2.1. A General Potential Problem in Cylindrical Coordinates.

Bessel functions of imaginary order were introduced into mathematical physics by M. Bocher¹⁾ in the investigation of a certain problem of potential theory. The essential features of Bocher's discussion will be given in the present article.

The potential problem in question is the following: Given a space S bounded externally by two coaxial cylinders of revolution, two planes through the axis of these cylinders, and two planes perpendicular to this axis. It is required to find a potential function V which 1) everywhere within S satisfies Laplace's equation $\nabla^2 V = 0$, and is finite, continuous, and single-valued, together with its first space derivatives, and 2) assumes on the surface of S arbitrarily assigned values.

The space S may be defined in a conveniently chosen system of cylindrical coordinates (ρ, ϕ, z) by the inequalities $0 \angle a \angle \rho \angle b$, $0 \angle \phi$ $\angle \alpha \angle 2\pi$, and $0 \angle z \angle c$. We may solve the general potential problem by superposing six simpler potential functions, each of which takes on assigned values on a single (different) face of S and vanishes on the other five faces. The face of S on which a given potential function does not vanish will be called the exceptional face; it turns out that we shall get essentially three different types of solution, corresponding to the following cases:

¹⁾ Bocher, M., Annals of Mathematics, 6, 137-160 (1892).

- (i) The exceptional face is one of the planes perpendicular to the axis, say z = c;
- (ii) the exceptional face is one of the cylindrical surfaces of S_{s} say $\rho = b$;
- (iii) the exceptional face is one of the azimuthal planes, say $\beta = \alpha$.

 Our first task is to find suitable solutions of Laplace's equation, which in cylindrical coordinates takes the form

$$\nabla^2 V = \frac{1}{\rho} \frac{\partial}{\partial \rho} \left(\rho \frac{\partial V}{\partial \rho} \right) + \frac{1}{\rho^2} \frac{\partial^2 V}{\partial \rho^2} + \frac{\partial^2 V}{\partial z^2} = 0. \tag{1}$$

If we assume that V may be expressed as a product of cylindrical harmonics,

$$V = R(\rho) \bar{\mathfrak{a}}(\emptyset) Z(z), \qquad (2)$$

we find that V will be a solution of (1) provided that R, Φ , and Z satisfy the following equations:²⁾

$$d^2 \mathbf{\Phi} / d \phi^2 = - \sigma^2 \mathbf{\Phi}, \tag{3}$$

$$d^2Z/dz^2 = k^2Z, (4)$$

$$\rho^2 d^2 R/d\rho^2 + \rho dR/d\rho + (k^2 \rho^2 - \nu^2) R = 0,$$
 (5)

where k^2 and p^2 are arbitrary separation constants. It is seen that \overline{a} and Z will be exponential or trigonometric functions of their arguments, and, by comparing (5) with 0.1 (1), that R will be a Bessel function of order p and argument kp * The behavior of all three functions depends largely upon the nature of the separation constants.

If u_1 , u_2 , u_3 represent the three cylindrical coordinates in any order, the exceptional face of S being given by u_3 = constant, then the product of harmonics (2) must vanish on a pair of faces u_1 = constant and on a pair of faces u_2 = constant; therefore k^2 and p^2 must be so chosen that $U_1(u_1)$ and $U_2(u_2)$ are oscillatory functions of their arguments in

²⁾ Smythe, W. R., Static and Dynamic Electricity, 1st ed., Arts. 5.29, 5.291.

^{*}In the special cases k = 0 and k = 20 = 0, the solutions of (3), (4), and (5) are all elementary functions; these are not of interest in our present developments

the relevant intervals. This requirement fixes the nature of the separation constants in the three different cases listed above.

In case (i) the condition that R and a must be oscillatory functions is secured by taking ν and k both real, so that the solutions of the a-equation will be sinusoids in ν and the solutions of the R-equation will be ordinary Bessel functions of order ν and argument k. The solutions of the Z-equation will be real exponential (hyperbolic) functions of kz. It is easy to show from the general theory of Sturm-Liouville systems that the boundary conditions on a and R determine an infinite number of admissible values of the constants ν and k.

In case (ii) we make both & and Z sinusoidal functions by taking preal and k purely imaginary; the boundary conditions are satisfied by an infinite number of values of each. The solutions of the R-equation are now Bessel functions of real order and imaginary argument, i. e., modified Bessel functions I_D and K_D.

In case (iii) we take \mathcal{P} and k both imaginary, so that Z is a sinusoidal function of $|\mathbf{k}|$ and R is a Bessel function of imaginary order and imaginary argument; \mathbf{Q} will be a sum of real exponential (hyperbolic) functions of $|\mathbf{p}| \mathbf{p}$. If we now write k for ik and \mathbf{p} for $\mathbf{i}^{\mathbf{p}}$ and employ the notation introduced in 1.1 for Bessel functions of imaginary order and imaginary argument, we get for the typical product of harmonics

V = [AF, (kp) + BG, (kp)][C sh v p + D ch v p][E sin kz + F cos kz] (6)

The separate solutions of our three partial problems all proceed now in much the same way; but since problems of types (i) and (ii) involve only well-known functions and are treated in standard works on potential theory, 3) we turn our attention immediately to (iii). In this case the

³⁾ See for example Smythe, op. cit., chap. V.

boundary condition on the surfaces $\rho = a$, $\rho = b$, z = 0, z = c, and $\phi = 0$ is V = 0; on the remaining surface $\phi = \infty$ the condition is

$$V(\rho, \alpha, z) = f(\rho, z). \tag{7}$$

We secure the vanishing of V on the first five surfaces by choosing from the set of all products of the type (6) every one which has the form $V_{mn} = C_{mn} \left[G_{\nu_{nm}}(n\pi a/c) F_{\nu_{nm}}(n\pi \rho/c) - F_{\nu_{nm}}(n\pi a/c) G_{\nu_{nm}}(n\pi \rho/c) \right] \sin \nu_{nm} \sin (n\pi z/c), \quad (8)$ where we have taken $k = n\pi/c$, n a positive integer, and ν_{nm} is the mth positive root of the equation

$$G_{\nu}(n\pi a/c)F_{\nu}(n\pi b/c) - F_{\nu}(n\pi a/c)G_{\nu}(n\pi b/c) = 0.$$
(9)

The last equation is equivalent to 1.31 (2); it has an infinite number of real positive roots in \mathcal{S}_{\bullet} . We shall denote the Bessel function enclosed in square brackets in (8) by $R_{\mathcal{S}_{nm}}(n\pi\rho/c)$.

We now build from the set of products (8) the double series

$$V(\rho, \phi, z) = \sum_{m=1}^{\infty} \sum_{n=1}^{\infty} c_{mn} R_{nm} (n\pi \rho/c) \text{ show sin } n\pi z/c, \qquad (10)$$

which vanishes on the non-exceptional faces of S and which we shall assume satisfies Laplace's equation, as it certainly would if it consisted of only a finite number of terms.* Inasmuch as the functions $\sin n\pi z/c$ and $R_{\rho_{nm}}(n\pi\rho/c)$ form complete orthogonal sets over the intervals $0 \le z \le c$ and a $\le \rho \le b$, we may formally determine the coefficients to satisfy the boundary condition on the exceptional face. Substitution of (10) into

(7) gives

^{*}In the present section and the two following we shall assume without further investigation that the infinite series and infinite integrals
with which we deal are convergent and that the necessary interchanges of
limit-operations are justified; such formal procedure is often fruitful,
even though from the point of view of pure mathematics a more rigorous
treatment would be desirable. As Bocher⁴) points out, the practical
utility of such a series as (10) depends not so much on its ultimate convergence as on the numerical accuracy with which the first few terms approximate to the desired function.

⁴⁾ Bocher, M., Über die Reihenentwickelungen der Potentialtheorie, 157-158.

$$f(\rho, z) = \sum_{m=0}^{\infty} \sum_{n=0}^{\infty} C_{mn} R_{\rho, nm}(n\pi\rho/c) \text{ shown sin } n\pi z/c.$$
 (11)

We multiply both sides of (11) by $\rho^{-1}R_{pq}(pm/c)$ sin pmz/c and integrate first over z from 0 to c, then over ρ from a to b. The orthogonality properties of the sine and Bessel functions cause all terms to drop out except the one for which n=p, m=q; and we get, using 1.31 (5) with

$$\beta = 0,$$

$$\int_{a}^{b} \int_{c}^{c} \frac{1}{f(\beta, 2)} R_{2pq}(p\pi \rho/c) \sin(p\pi 2/c) d2 d\rho$$

$$= C_{qp} \sinh 2pq \times \frac{p\pi b}{4pq} \left[\frac{\partial R_{\nu}(x)}{\partial x} \frac{\partial R_{\nu}(x)}{\partial y} \right]_{x} = p\pi b/c$$

$$= 2pq$$
(12)

The last equation expresses the value of C_{qp} in terms of the given function $f(\rho, z)$ on the exceptional face and completes the formal determination of the potential function corresponding to subcase (iii) of our general potential problem. Cases (i) and (ii) may evidently be treated in a similar manner; the latter requires the expansion of an arbitrary function in a double Fourier series in ρ and z, and the former involves a mixed Fourier and Fourier-Bessel expansion in ρ and ρ .

It is apparent from what we have just done that the complete solution, by the method of development in series, of the general potential problem stated at the beginning of this section requires the use not only of ordinary and modified Bessel functions of real order but also of Bessel functions whose order and argument are both purely imaginary, the latter functions being necessary to secure assigned boundary values on portions of the wedge surfaces $\phi = \text{constant}$. The analogous potential problem in spherical polar coordinates involves the space S bounded externally by the concentric spheres r = a and r = b, the coaxial cones $\theta = \alpha$ and $\theta = \beta$, and the azimuthal planes $\phi = 0$ and $\phi = \phi_0$. The subcase (iii) above corresponds to a potential in the spherical polar system which takes assigned values on the cone $\theta = \beta$ and vanishes on the remaining faces of S. To satisfy

these boundary conditions we require associated Legendre functions tions" on account of the manner of their introduction into mathematical physics. Because the functions $F_{\nu}(x)$ and $G_{\nu}(x)$ appear in the analogous problem involving wedges, we refer to them in this work as "wedge functions".

Although potential problems as general as ours are not often solved explicitly in textbooks, it is easy to see that many practical problems of potential theory are merely special cases of the one discussed here. in which one or more of the six surfaces of the space S have disappeared. These degenerate cases lead to changes, such as the replacement of an infinite series by an infinite integral, in the various formal expressions for the potential. We note particularly the various alternative forms which the solution involving wedge functions may assume. 6)

If we take a = 0, so that the inner cylindrical surface of S shrinks to the axis, then the condition that $R_{\mu}(n\pi\rho/c)$ vanish at ρ = a can no longer be satisfied, because of the oscillatory behavior of the wedge functions at the origin; but it may be replaced by the weaker requirement that $R_{\nu}(n\pi\rho/c)$ remain finite as $\rho \rightarrow 0$, which is met by every real value of ν_{\bullet} Hence the summation over m in (10) is replaced by an integration over all positive values of 2 and the solution retains this form whether or not the outer cylindrical boundary of S is let move away to infinity. (Compare in this connection the latter part of Art. 1.31.) Similarly if one or both of the bounding surfaces z = constant is removed to infinity, the boundary condition which restricts k (= nT/c) to discrete values in (10) is abolished, and the summation over n becomes a Fourier integral

⁵⁾ Hobson, E. W., Spherical and Ellipsoidal Harmonics, 444-448.
6) Bocher, M., Annals of Mathematics, 6, 152-154 (1892).

over all real values of k. An example of a potential distribution involving wedge boundaries where the fields extend to infinity will be given in Art. 2.12.

It may be noted finally that if the angle a between the inclined surfaces of S is allowed to increase to 2m and the azimuthal planes are removed, leaving a ring-shaped region with only four faces, the potential problem corresponding to case (iii) vanishes and we need to use only ordinary and modified Bessel functions of real order.

The reader is doubtless aware that the usefulness of solutions of Laplace's equation is not confined to electrostatics. This important equation is satisfied by such quantities as the magnetic scalar potential, the velocity potential of irrotational flow of a perfect fluid, and the temperature in the steady state of diffusion of heat, all of which may occur in problems involving wedge boundaries. Since the mathematical treatment of all of these functions is very similar, we shall confine ourselves in the next two articles to examples from the field of electrostatics; in Art. 2.13 we shall make a few remarks concerning the equation for the conduction of heat.

2.11. Potential Distribution Due to a Point Charge inside a Cylindrical Conducting Ring with Two Dielectrics.

In this article we shall consider the problem of finding the potential distribution within a hollow ring bounded by the earthed conducting surfaces ρ = a, ρ = b, z = 0, and z = c, under the influence of an interior point charge q at ρ_0 , ρ_0 , ρ_0 , ρ_0 , the region $0 < \rho < \alpha < \rho_0$ within the ring being filled with a dielectric of capacitivity ϵ , and the region $\alpha < \rho$ ϵ 2 ϵ containing the charge being filled with a dielectric of capacitivity ϵ .

Like most potential theory problems involving point charges, this problem reduces essentially to the determination of a function (called the Green's function) which satisfies Laplace's equation in a given region, vanishes on the boundaries of the region, and has a simple pole at an interior point of the region, such that the difference between the Green's function and the reciprocal of the distance from the pole tends to a definite limit as the variable point approaches the pole. The Green's function is just proportional to the potential which would be produced by a point charge situated at the pole, the boundaries of the region being held at potential zero. Since the problem at hand requires us to satisfy boundary conditions on the wedge surfaces β = constant, obviously we shall need in the determination of the Green's function the harmonics of 2.1 (6) which involve the wedge functions.

Now it turns out that a systematic and mathematically rigorous study of the various forms of Green's function for spaces bounded by surfaces of the cylindrical coordinate system was made several decades ago by J. Dougall, his results being reproduced in the textbook of Gray, Matthews, and MacRobert. It would therefore be possible, using the methods of Dougall, to develop rigorously the Green's function for the cylindrical ring-shaped region a $\leq \rho \leq$ b, $0 \leq z \leq$ c (a result which he does not write down explicitly), for the case where the region is filled with a single homogeneous isotropic dielectric, and then to solve the problem at hand by superposing series of the form 2.1 (10) which represent the effect of the second dielectric, the coefficients being determined so as to intro-

⁷⁾ Dougall, J., Proc. Edinburgh Math. Soc., 18, 33-83 (1900).

8) Gray, A., Matthews, G. B., and MacRobert, T. M., Bessel Functions, 2nd ed., 101-110. Note that these authors express Dougall's results in terms of the function Kis employed in the present work; the function which Dougall calls $G_{is}(ix)$ (cf. G. M. M., p. 23) is equal to exp $(\frac{1}{2}sv)K_{is}(x)$, or, in terms of our wedge functions, to exp $(\frac{1}{2}sv)G_{s}(x)$.

duce no additional singularities and to satisfy the continuity conditions at the dielectric boundaries. Instead of proceeding in this manner, however, we shall solve the problem ab initio, taking account of the singularity due to the point charge by a method often employed by Smythe, which, if it lacks anything in mathematical rigor, has at least the advantage of physical clarity.

Using the notation of 2.1, where

$$R_{\nu}(n\pi\rho/c) = G_{\nu}(n\pi\alpha/c) F_{\nu}(n\pi\rho/c) - F_{\nu}(n\pi\alpha/c) G_{\nu}(n\pi\rho/c)$$
 (1)

and \mathcal{D}_{nm} is the mth positive root of $R_{\mathcal{D}}(n_{\pi}b/c) = 0$, we assume potentials in the different regions of interest as follows: For $0 < \emptyset < \emptyset$,

$$V_{1} = \sum_{m=1}^{\infty} \left[A_{nm} e^{2nm\theta} + B_{nm} e^{-2nm\theta} \right] R_{2nm} (n\pi\rho/c) \sin n\pi z/c; \qquad (2)$$

for depeto.

$$V_2 = \sum_{m=1}^{\infty} \sum_{m=1}^{\infty} \left[c_{nm} e^{2nm} + D_{nm} e^{-2nm} \right] R_{p,nm} (n\pi \rho/c) \sin n\pi z/c; \qquad (3)$$

and for \$ 4 \$ 4 2TT,

$$V_3 = \sum_{n=1}^{\infty} \sum_{n=1}^{\infty} \left[E_{nm} e^{2nm} + F_{nm} e^{-2nm} \right] R_{nm} (n\pi \rho/c) \sin n\pi z/c. \tag{4}$$

These potentials have been chosen so as to vanish on all conducting surfaces. The remaining arbitrary constants will be determined from the conditions that V and $\mathcal{E}_{\partial n}^{2V}$ must be continuous across dielectric boundaries (where $\frac{\partial}{\partial n} = \frac{1}{f} \frac{\partial}{\partial p}$ represents the normal derivative) and that V must be continuous except at the charge itself across the surface $\phi = \phi_0$, while for any closed surface S within the ring and surrounding the point charge,

$$-\int_{S} \varepsilon \frac{\partial V}{\partial n} dS = q, \tag{5}$$

n being the outward normal to S. Equation (5) is the statement of Gauss's electric flux theorem in rationalized MKS units.

Applying the continuity conditions to V_1 at $\beta=0$ and to V_3 at $\beta=2\pi$ and noting that because the sine and Bessel functions form orthogonal sets, corresponding terms of the resultant series must be equal separately, we get, on cancelling common factors,

$$A_{nm} + B_{nm} = E_{nm}e^{2\pi\nu_{nm}} + F_{nm}e^{-2\pi\nu_{nm}}, \qquad (6)$$

$$\mathcal{E}_{1}(\mathbf{A}_{nm} - \mathbf{B}_{nm}) = \mathcal{E}_{2}(\mathbf{E}_{nm}e^{2\pi \nu_{nm}} - \mathbf{F}_{nm}e^{-2\pi \nu_{nm}}). \tag{7}$$

Similarly at $\beta = \alpha$,

$$A_{nm}e^{\nu_{nm}\alpha} + B_{nm}e^{-\nu_{nm}\alpha} = C_{nm}e^{\nu_{nm}\alpha} + D_{nm}e^{-\nu_{nm}\alpha}, \qquad (8)$$

$$\mathcal{E}_{1}(A_{nm}e^{2nm\alpha} - B_{nm}e^{-2nm\alpha}) = \mathcal{E}_{2}(C_{nm}e^{2nm\alpha} - D_{nm}e^{-2nm\alpha}); \qquad (9)$$

and at $p = p_0$

$$C_{nm}e^{\nu_{nm}} = C_{nm}e^{-\nu_{nm}} = C_{nm}e^{\nu_{nm}} = C_{nm}e^{\nu$$

We shall apply Gauss's electric flux theorem (5) to the pair of planes $\beta = \beta_0 = 0$ and $\beta = \beta_0 + 0$ which fit snugly around the point charge at (β_0, β_0, z_0) ; for this purpose we write

$$=\frac{\varepsilon_{2}}{\rho}\left[\frac{\partial V_{1}}{\partial \varphi}-\frac{\partial V_{3}}{\partial \varphi}\right]\rho=\varphi_{0}$$

$$=\frac{\varepsilon_{2}}{\rho}\sum_{m=1}^{\infty}\sum_{m=1}^{\infty}N_{mm}\left[\left(C_{mm}-E_{mm}\right)_{\ell}\right]^{2nm}\left[\left(C_{mm}-E_{mm}\right)_{\ell}\right]$$

multiply both sides of (11) by R, $(k\pi\rho/c)$ sin $k\pi z/c$, and integrate over z from 0 to c and over ρ from a to b. On the left side we get the integral

Since the electric field is continuous across the plane $\phi = \phi_0$ except at the point where the charge is situated, the factor in square brackets vanishes except in an area around $\rho = \rho_0$, $z = z_0$, which will be taken to be so small that in it the sine and Bessel functions may be regarded as constant and taken out from under the integral sign. The remaining integral is just the left-hand side of (5) and is equal to q. Hence the left side of (11) becomes, after integration, $qR_{\rho_0}(k\pi\rho_0/c)$ sin $k\pi z_0/c$, while on the right side all terms drop out except the one for which n = k,

⁹⁾ Cf. Smythe, op. cit., Art. 5.297. The factor in brackets is assumed to possess the characteristic property of the S-function employed by Dirac and others in quantum mechanics.

m = l, which we evaluate by 1.31 (5).

On introducing the notation

$$I_{nm} = \frac{4R_{nm}(n\pi f_0/c)\sin(n\pi 2o/c)}{n\pi b\left[\frac{\partial R_{\nu}(x)}{\partial x} \frac{\partial R_{\nu}(x)}{\partial \nu}\right]_{x=n\pi b/c}},$$
(12)

we get

$$\mathcal{E}_{2}\left(C_{nm}-E_{nm}\right)e^{2nm}C-\left(D_{nm}-F_{nm}\right)e^{-2nm}O=qI_{nm}. \tag{13}$$

Simultaneous solution of the six linear equations (6) - (10) and (13) is a tedious but elementary exercise; on carrying out the algebra and combining terms we get for the factor depending on \$\psi\$ in (2) the following expression:

 $= \frac{(-\beta)q + mm}{2\varepsilon_2} \frac{\sinh q + B_{mm} - 2mm q}{\sinh (q - q_0 + \pi) + \beta \sinh (\pi - \alpha) \cosh 2mm (q + q_0 - \pi - \alpha)},$ $= \frac{(-\beta)q + mm}{2\varepsilon_2} \frac{\sinh 2mm \pi - \beta^2 \sinh^2 2mm (\pi - \alpha)}{\sinh^2 2mm \pi - \beta^2 \sinh^2 2mm (\pi - \alpha)},$ (14)

where $\beta = (\mathcal{E}_1 - \mathcal{E}_2)/(\mathcal{E}_1 + \mathcal{E}_2)$. Eqs. (2) and (14) provide an explicit expression for the potential in the region of capacitivity \mathcal{E}_1 ; similar expressions may easily be written down for the region of capacitivity \mathcal{E}_2 .

2.12. Potential Distribution Due to a Point Charge in the Neighborhood of a Dielectric Wedge.

We shall next determine by the use of wedge functions the potential distribution produced by a point charge near an infinite dielectric wedge. Let the charge q be located at (ρ_0, ϕ_0, z_0) , the region $0 < \phi < \alpha < \phi_0$ being filled with a dielectric of capacitivity \mathcal{E}_i , and the region $\alpha < \phi$ $< 2\pi$ containing the charge being filled with a dielectric of capacitivity \mathcal{E}_2 . Since in this case the fields are not limited to a finite region by conducting boundaries, we shall expect the potentials to be expressed by integrals rather than by series of discrete terms, as noted at the end of Art. 2.1.

We require first an expression in terms of wedge functions for the inverse distance from the pole (ρ_0, ϕ_0, z_0) to the variable point (ρ, ϕ, z) ; such an expression has been obtained by Dougall¹⁰ by the method of contour integration. One considers the function of ζ

where $0 < \rho < \rho_0$ and $0 < \rho = \rho_0 < 2\pi$; this function is analytic except for simple poles corresponding to all real integral values of \mathcal{E}_0 . Let $f(\mathcal{E})$ be integrated around a contour in the \mathcal{E} -plane consisting of a large semicircle of radius half an odd integer in the right half-plane, and the imaginary axis indented at the origin. It is easy to show that the integral around the infinite semicircle vanishes. The integral over the imaginary axis, which may be transformed as in 1.32 (11.1), is then equal, by the theorem of residues, to an infinite series of products of modified Bessel functions. Using the addition theorem for modified Bessel functions, 11)

 $K_{0}(kR) = \sum_{m=0}^{\infty} (2 - S_{cm}) I_{m}(k\rho) K_{m}(k\rho_{0}) \cos m(\phi - \phi_{0}), \qquad (2)$ where $0 < \rho < \rho_{0}$, $0 < \phi - \phi < 2\pi$, and $R = \left[\rho^{2} + \rho_{0}^{2} - 2\rho_{0} \cos(\phi - \phi_{0})\right]^{\frac{1}{2}}$,
we find that

$$\frac{2}{\pi} \int_{0}^{\infty} \cosh \nu \left(\pi - \phi + \phi_{0}\right) K_{i\nu}(k\rho) K_{i\nu}(k\rho_{0}) d\nu = K_{0}(kR), \qquad (3)$$

and by symmetry this equality evidently holds whatever be the relative magnitudes of ρ and ρ . From the known result 12)

$$\frac{2}{\pi} \int_{0}^{\infty} \cos k(z-z_{0}) K_{0}(kR) dk = \frac{1}{r},$$
where $r = \left[R^{2} + (z-z_{0})^{2}\right]^{\frac{1}{2}} = \left[c^{2} + c^{2} - 2c_{0}\cos(\phi-\phi_{0}) + (z-z_{0})^{2}\right]^{\frac{1}{2}}$
is the distance between the points (c, ϕ, z) and (c_{0}, ϕ_{0}, z_{0}) , we get finally the desired expression for inverse distance, namely

¹⁰⁾ See Gray, Matthews, and MacRobert, op. cit., 101-103.

¹¹⁾ Ibid., 74.
12) Ibid., 101.

$$\frac{1}{r} = \frac{4}{\pi z} \int_{0}^{\infty} \cos k(z - z_0) \int_{0}^{\infty} ch \, \nu(\pi - \phi + \phi_0) \, G_{\nu}(k\rho) \, G_{\nu}(k\rho_0) \, d\nu dk, \qquad (5)$$
where $0 < \phi - \phi_0 < 2\pi$ and we have introduced the wedge function notation G_{ν} for K_{ν}

The potential problem at hand is now to be solved by writing the total potential in the wedge in the form $V_1 = V_0 + V_{11}$, and the total potential cutside the wedge in the form $V_2 = V_0 + V_{12}$. Here $V_0 = \frac{1}{4\pi\epsilon_2 n} = \frac{1}{\pi^3 \epsilon_2} \int_0^\infty \cos k(z-z_0) \int_0^\infty \cosh 2(\pi-\phi+\phi_0) G_{\rho}(k\rho) G_{\rho}(k\rho) d\nu dk$, (6) where $0 < \phi - \phi_0 < 2\pi$, is the potential which would be produced by the charge q in the absence of the wedge; the presence of the wedge introduces the additional term

$$V_{11} = \int_{\pi^2 \mathcal{E}_2}^{\infty} \int_{0}^{\infty} \cos k(z - z_0) \int_{0}^{\infty} \left[A(\nu, k) e^{\nu \phi} + B(\nu, k) e^{\nu \phi} \right] G_{\nu}(k\rho) G_{\nu}(k\rho) d\nu dk$$
 (7) for $0 < \phi < \omega$, and the additional term

$$V_{12} = \int_{\pi^2 \mathcal{E}_2}^{\pi^2} \int_0^{\infty} \cos k(z-z_0) \int_0^{\infty} (C(z), k) e^{-z/2} + D(z), k) e^{-z/2} G_{z}(kp_0) G_{z}(kp_0) dz dk$$
 (8) for $\alpha < \beta < 2\pi$, where the functions A, B, C, and D must be chosen so as to insure the continuity of the total potential V and the normal component $\frac{\mathcal{E}}{f} \frac{\partial V}{\partial \varphi}$ of the total displacement at dielectric boundaries. (The integrals (7) and (8) are assumed to converge and, since the integrands are cylindrical harmonics of the form 2.1 (6), to satisfy Laplace's equation.)

We insure that the integrals will satisfy the continuity conditions by requiring that the integrands themselves do so (assuming, of course, the legitimacy of differentiation under the sign of integration). Recalling that if $0 < \beta < \beta_0$ we must write $\beta + 2\pi$ for β in (6), we find that the boundary conditions lead to the following four simultaneous equations:

At $\beta = 0$,

$$A + B = Ce^{2\pi \nu} + De^{-2\pi \nu}, \qquad (9)$$

$$\mathcal{E}_{1}[A - B + \sinh \nu(\pi - \phi_{0})] = \mathcal{E}_{2}[Ce^{2\pi\nu} - De^{-2\pi\nu} + \sinh \nu(\pi - \phi_{0})]; (10)$$
and at $\phi = \alpha_{0}$

$$Ae^{y\lambda d} + Be^{-y\lambda d} = Ce^{y\lambda d} + De^{-y\lambda d}, \tag{11}$$

(13)

$$\mathcal{E}_{1}\left[Ae^{2d} - Be^{-2d} + \sinh 2(\pi + \alpha - \phi_{0})\right] = \mathcal{E}_{2}\left[Ce^{2d} - De^{-2d} + \sinh 2(\pi + \alpha - \phi_{0})\right] \cdot (12)$$

If we solve equations (9) - (12) simultaneously and then combine terms, we get at length the following expression for the factor depending on ϕ in (8): $C(\nu,k) e^{-\nu\varphi}$

=
$$\frac{-\beta sh x \left[sh v \pi ch v \left(\varphi + \varphi_0 - \alpha - 2\pi \right) + \beta ch v \left(\varphi - \varphi_0 \right) sh v \left(\pi - \alpha \right) \right]}{sh^2 v \pi - \beta^2 sh^2 v \left(\pi - \alpha \right)}$$

where $\beta = (\xi - \ell_1)/(\xi + \ell_2)$. Hence we have a formal representation of the potential function in the region outside the wedge; the solution inside the wedge may obviously be worked out in the same way.*

As is well known, 13 in the case of steady flow of electric current in an extended conducting medium the potential function satisfies Laplace's equation and the conductivity of the medium plays exactly the same role as the capacitivity in electrostatics, so that all the mathematical technique used in electrostatics also applies here. This fact is sometimes used by geophysicists to investigate the structure below the earth's surface by observing the distribution of potential on the surface when current is passed through the soil between two or more surface electrodes. It is evident that with slight changes in notation the problem just solved will provide expressions for the potential distribution in the conducting half-space $0 \le \emptyset \le \pi$ when current enters the surface through a single point electrode, if the wedge-shaped region $0 \le \emptyset \le \pi$ has uniform conductivity σ_1 and the region $\forall \ell \notin \pi$ has uniform conductivity σ_2 ; the results may be generalized to the case of several electrodes if desired.

A solution of the problem treated in this section has been given

^{*}It would probably be possible to convert the integrals over \mathcal{D} in (7) and (8) into infinite series by the method of contour integration used to derive (3); but the results would be complicated and there seems to be no reason for attempting the transformation.

¹³⁾ Smythe, op. cit., Art. 6.10.

in an entirely different form by S. O. Rice 14) in terms of a single infinite integral of the Legendre function $Q_{i\lambda} = 1$ of complex order with respect to the parameter A. Rice's development is mathematically rigorous, though his result is not well adapted to numerical calculation in the absence of tables of the function Qianto

It is worth noting in conclusion that the analogous two-dimensional problem of a line charge parallel to the vertex of a dielectric wedge is solved in the second edition of Smythe's textbook 15) by the use of the circular harmonics

$$V(\rho, \varphi) = \sin(2\log \rho) e^{\pm \nu \varphi}. \tag{14}$$

2.13. The Equation of Conduction of Heat.

The equation of conduction of heat in a homogeneous isotropic solid may be written in the form 16)

$$\nabla^2 v = \sqrt{\frac{\partial v}{\partial t}},\tag{1}$$

where v(x, y, z, t) represents the temperature, t the time, and K is a constant of the material called the diffusivity. We wish to consider briefly whether useful solutions of (1) may be found involving Bessel functions of imaginary order.

In the special case where the flow of heat has reached a steady state, the right side of (1) vanishes and the distribution of temperature satisfies Laplace's equation, so that all the methods of potential theory are available to determine it. Thus if we want to find the steady-state temperature in a general solid bounded by surfaces of the cylindrical

¹⁴⁾ Rice, S. Co., Phile Mag., (7), 29, 36-46 (1940).
15) Smythe, Static and Dynamic Electricity, 2nd ed., in press. Art. 4.07.

¹⁶⁾ Carslaw, H. S., Mathematical Theory of the Conduction of Heat, 2nd ed., 8.

coordinate system, when the surface temperature is specified on two axial planes \$ = constant, we shall require harmonics of the form 2.1 (6) involving the wedge functions, and the solution will be mathematically identical with case (iii) of Art. 2.1.

In the more general case where the temperature varies with time. we may seek a solution of (1) which is the product of four functions each depending on a single variable; in cylindrical coordinates such a solution

is readily obtained in the form
$$(2)$$
 $V = e^{-K(\alpha^2 + \mu^2)t} R_{\nu}(\mu \rho) \sin^2 \nu \rho \sin^2 \alpha^2$, (2)

where Ry (m) is a Bessel function of order 2 and argument m, m, and d being completely arbitrary separation constants. If these constants all be taken as real, we see that all three of the space-dependent factors on the right side of (2) are oscillatory, so that by giving special values to the separation constants a triple series can be built from products of the form (2) which vanishes for all values of t on all six faces of the general solid bounded by surfaces of the cylindrical coordinate system, and assumes for t = 0 arbitrary values in the interior of the solid. Now any problem in heat conduction (or radiation) with surface conditions independent of time can be reduced to two simpler problems, one of which is a case of steady temperature, while the other is a case of variable temperature with the surface (or the surrounding medium, in the case of radiation) held at zero temperature; and finally any conduction or radiation problem where surface conditions vary with time can be reduced by a method due to Duhamel to a simpler problem with surface conditions independent of time. 18) We thus get from the general heat conduction problem in cylindrical coordinates no new applications of Bessel functions

¹⁷⁾ Carslaw, op. cit., 123. 18) <u>Ibid.</u>, 16-19.

of imaginary order beyond those treated in Art. 2.1.*

In spherical polar coordinates (r, θ, ϕ) a particular time dependent solution of (1) is given by

$$N = e^{-\kappa \alpha^2 t} (\alpha r)^{-\frac{1}{2}} R_{2+\frac{1}{2}} (\alpha r) \Theta_{2}^{-\mu} (co \theta) \sin \mu \theta, \tag{3}$$

where $\mathbb{R}_{\mathcal{N}+\frac{1}{2}}$ is a Bessel function and $\widehat{\theta}_{\mathcal{N}}^{-\infty}$ is an associated Legendre function of degree \mathcal{N} and order—m, the separation constants d, m, and \mathcal{N} being completely arbitrary. If we write $i\mathcal{N}$ for $\mathcal{N}+\frac{1}{2}$ in (3) we get the solution:

$$N = e^{-\kappa d^2 t} (\alpha n)^{-\frac{1}{2}} R_{i\nu} (\alpha n) G_{\frac{1}{2} + i\nu}^{-1} (\cos \theta) cos \mu \varphi, \qquad (4)$$

which involves Bessel functions of imaginary order and cone functions (see Art. 2.1) if μ and ν are real. The last expression for v certainly satisfies the conduction equation (1), but it does not seem to be adapted to the solution of any problems which cannot be treated by the use of harmonics of the form (3); in any case the usefulness of (4) is limited because of the singularity of the radial factor at r = 0.

A differential equation analogous to the equation of conduction of heat occurs in the treatment of induced electric currents (eddy currents) in extended conductors. In the case where the inducing magnetic field is axially symmetric and varies sinusoidally with time, the vector potential of the eddy currents may be expressed in terms of modified Bessel functions of complex argument xi², which lead to the ber and bei functions of Lord Kelvin. It is formally possible, by choosing the separation constants properly in the differential equation describing the eddy currents, to

^{*}Carslaw and Jaeger 19) in deriving the Green's function for the conduction equation in cylindrical coordinates make use of Dougall's contour integrals of Bessel functions with respect to their order (compare the derivation of 2.12 (5)), but the functions of imaginary order do not come into the expressions for the final results.

¹⁹⁾ Carslaw, H. S., and Jaeger, J. C., J. London Math. Soc., 15, 278 (1940).

²⁰⁾ Carslaw, op. cit., 144.

²¹⁾ Smythe, op. cit., Arts. 11.02 - 11.04.

obtain solutions involving the complex functions F, (xi2) and G, (xi2); but no problems have been found whose solutions would be facilitated by the use of these functions.

2.2. An Application to Hydrodynamics. Stability of Superposed Streams of Fluids of Different Densities.

We turn now to quite a different application of Bessel functions of imaginary order, which occurs in some hydrodynamical investigations of G. I. Taylor 22) and S. Goldstein. 23) The problem which occasions the use of these functions may be introduced as follows:

It is well known that when the wind near the ground drops at night with the cooling of the ground, the wind at a higher level frequently remains unchanged, so that the effect of a decrease in density with height is to suppress turbulence and to enable a large velocity gradient to be maintained. This at once presents to the mathematician the problem of the stability of a fluid in which the density and velocity vary with height above the ground, regarded as a horizontal plane. It turns out that if the velocity is assumed to vary linearly with height and the density exponentially, the stability investigations involve Bessel functions, and the results are simple enough to admit physical interpretation.

Taylor's analysis proceeds in the following manner: We assume an undisturbed flow in the direction of the axis of x with a velocity $u_0(z)$ depending in a manner later to be specified on z, the height; the density of the undisturbed fluid at height z is taken as ρ_o e^{- βz}. We now superimpose a small sinusoidal disturbance on the original flow, so that the total vector velocity q is given by

²²⁾ Taylor, G. I., Proc. Roy. Soc. London, (A), 132, 499-507 (1931).
23) Goldstein, S., ibid., 524-548.

$$\vec{q} = \vec{i} \left[u_0(z) + u_1(z) \mathcal{E} \right] + \vec{j} v_1(z) \mathcal{E} + \vec{k} w_1(z) \mathcal{E}, \qquad (1)$$

where $\xi = \exp i(kx - \sigma t)$.* Here k is regarded as a real number (evidently $k = 2\pi/\lambda$, where λ is the wavelength of the disturbance), and the nature of σ is to be determined from the equations of motion together with the boundary conditions. Real values of σ correspond to stable progressive waves, while complex values of σ correspond either to exponentially amplified waves and instability or to exponentially attenuated waves; the criterion for stability of the original flow against small disturbances of the form (1) is thus $\operatorname{Im} \sigma \leq 0$. The total density ρ and pressure ρ also fluctuate about their undisturbed values in the same manner as the velocity; they may accordingly be written as

$$\rho = \rho_0 e^{-\beta z} + \rho_1(z) \varepsilon_s \tag{2}$$

$$p = (\varphi_0 g/\beta) e^{-\beta z} + p_1(z) \mathcal{E}, \qquad (3)$$

since the undisturbed pressure is given by $\int_{\mathcal{X}} \rho_0 g e^{-\beta z} dz$.

It is assumed that the variation of the undisturbed density with altitude is due to the changing physical characteristics of the fluid, any small element of fluid being regarded as incompressible. Hence for points that move with the flow the particle derivative 24) $D\rho/Dt = \partial\rho/\partial t$ $+ q \cdot \nabla \rho$ vanishes; on taking account of (1) and (2) we get, to the first order of small quantities,

$$-i \mathcal{P}_1(z) + i k u_0(z) \mathcal{P}_1(z) - \beta w_1(z) \mathcal{P}_0 e^{-\beta z} = 0.$$
 (4)

The continuity equation voq = 0 gives

$$iku_1(z) + dw_1/dz = 0. (5)$$

On substituting (1) - (3) into Euler's dynamical equation

$$\frac{\partial \vec{q}}{\partial \vec{r}} + \vec{q} \cdot \vec{\nabla} \vec{q} = \vec{F} - \vec{\nabla} \vec{p}, \qquad (6)$$

^{*}The more general assumption $\mathcal{E} = \exp i(kx + l y - \sigma t)$ would lead to no essential change in the form of our results.

²⁴⁾ Webster, A. G., Dynamics, 2nd ed., 496-499, develops the hydrodynamical equations used in this paragraph.

writing -kg for the body force F per unit mass, and dropping products of small quantities, we get the equations of motion to first order:

$$-ikp_1 = ik\rho(u_0 - \sigma/k)u_1 + \rho w_1 du_0 / dz, \qquad (7)$$

$$0 = ik\rho(u_0 - \sqrt{k})v_1, \qquad (8)$$

$$-dp_1/dz = ik\rho(u_0 - \sigma/k)w_1 + g\rho_1; \qquad (9)$$

and in these three equations ρ may be replaced wherever it occurs by $\rho_0 e^{-\beta z}$ to the same order of approximation. If we eliminate the quantities p_1 , u_1 , and ρ_1 among the equations (4), (5), (7), and (9), we obtain the equation for the vertical component of velocity $w_1(z)$:

$$\frac{d^{2}w_{1}/dz^{2} - \beta dw_{1}/dz + w_{1}[(u_{0} - \sigma/k)^{-1}(\beta du_{0}/dz - d^{2}u_{0}/dz^{2}) - k^{2} + g\beta(u_{0} - \sigma/k)^{-2}] = 0.$$
(10)

We now consider the case of a uniform velocity gradient $u_{o}(z) = \alpha z$ and write

$$w_1(z) = f(z) \exp\left(\frac{1}{2}\beta z\right), \tag{11}$$

so that (10) becomes

$$\frac{d^2f}{dz^2} - f\left[k^2 + \frac{1}{4}\beta^2 - gg/(\alpha z - \sigma/k)^2 - \alpha\beta/(\alpha z - \sigma/k)\right] = 0. \tag{12}$$

In order to reduce (12) to a tractable form, we assume with Taylor that the density of the fluid does not change appreciably in a distance equal to the wavelength of the disturbance; i. e., $\lambda = 2\pi/k <<1/\beta$, or $k >> \beta$, so that $\frac{1}{4}\beta^2$ is negligible compared with k^2 . We also assume that the wavelength is small compared with the characteristic length g/χ^2 (the velocity gradient is not too high); i. e., $1/k << g/\chi^2$. If g/χ^2 is of order of magnitude unity and if z is comparable with a wavelength ($z \approx 1/k$), then

$$g\beta/(\alpha z - \sigma/k)^2 \approx k^2 >> \alpha\beta/(\alpha z - \sigma/k) \approx k\beta$$

provided \sqrt{k} is not comparable with αz ; while if $\alpha z - \sqrt{k}$ is very small the term with the squared denominator certainly dominates the other. Hence the last term in (12) may be neglected and the equation for f becomes

$$d^{2}f/dz^{2} - [k^{2} - g\beta/(\alpha z - \sigma/k)^{2}]f = 0.$$
 (13)

On writing

$$kz - \sigma/\alpha$$
, $f = \int_{-\infty}^{1} h(\zeta)$, (14)

(13) becomes

$$g^{2}d^{2}h/dg^{2} + gdh/dg - [g^{2} + (\frac{1}{4} - g\beta/\alpha^{2})] h = 0,$$
 (15)

which, by comparison with 1.2 (12), is the equation for modified Bessel functions of argument ζ and order

$$\mathcal{D} = \left(\frac{1}{4} - g\beta/\alpha^2\right)^{\frac{1}{2}} \tag{16}$$

Clearly if $\alpha^2 > 4g\beta$, corresponding to a large velocity gradient, ν will be a real number between $-\frac{1}{2}$ and $+\frac{1}{2}$, while if $\alpha^2 < 4g\beta$, corresponding to a small velocity gradient, ν will be purely imaginary. Returning via (14) and (11) to the original variables, we see that the vertical component of velocity is given by

$$w_{1}(z)\mathcal{E} = (z - \sigma/\alpha k)^{\frac{1}{2}} e^{\frac{1}{2}\beta z} R_{a}(kz - \sigma/\alpha) e^{i(kx - \sigma t)}, \qquad (17)$$

where $R_{\gamma}(z)$ represents any solution of the modified Bessel equation 1.2 (12). We shall now investigate some special cases.

Case of a Fluid of Variable Density Contained between Two Horizontal Planes. If the moving fluid is bounded by the rigid horizontal planes $z = z_1$ and $z = z_2$, the boundary conditions are $w_1(z_1) = w_1(z_2) = 0$; since k, k, and k are real, the conditions can be satisfied only if there exist two zeros of the function $\int_{\mathbb{R}}^{2} R(x) dx$ with the same imaginary part. Suppose for the moment that we have two such roots, say $x_1 = x_1 + x_2 + x_1 + x_2 + x_2 + x_2 + x_3 + x_4 + x_$

$$kz_1 - \sigma/\alpha = \beta_1 + ib, \qquad (18.1)$$

$$kz_2 = \sigma/\alpha = \xi_2 + ib \qquad (18.2)$$

Hence
$$k = 2\pi/\lambda = (\xi_2 - \xi_1)/(z_2 - z_1)$$
 (19.1)

and
$$\sigma = \alpha (z_1 \beta_2 - z_2 \beta_1)/(z_2 - z_1) - i \alpha b$$
, (19.2)

and the phase velocity (Re σ)/k is given by

$$(\text{Re}\,\sigma)/k = \alpha (\mathbf{z}_1 \hat{\mathbf{s}}_2 - \mathbf{z}_2 \hat{\mathbf{s}}_1)/(\hat{\mathbf{s}}_2 - \hat{\mathbf{s}}_1).$$
 (20)

In the case $\alpha^1 > 4g\beta$, where γ is real and $\frac{1}{2} < \gamma < \frac{1}{2}$, stable waves of all wavelengths can propagate, since the function $\sqrt{2}R_{\gamma}(\zeta)$ vanishes at $\zeta = 0$ because of the first factor and the modified Bessel function can certainly be chosen to vanish for $\zeta = \xi_2$, where ξ_2 is any desired real number. From (20), the phase velocity of these waves is just αz_1 , the velocity of the fluid at the lower boundary z_1 , so that they are all moving backward with respect to the upper layers of fluid. The possibility of unstable waves in the case $\alpha^2 > 4g\beta$ cannot be decided with our present knowledge of the complex zeros of modified Bessel functions of real order, which is summarized in theorem 3 of Art. 1.2. The most we can say is that if unstable waves do exist, they correspond to values of of or which $|\text{Im } \gamma| < \gamma \alpha < \frac{1}{2} \zeta_0$

In the case $\alpha^2 < 4g\beta$, we may write for clarity $(\frac{1}{4} - g\beta/\alpha^2)^{\frac{1}{2}} = i\nu$, where $i\nu$ is purely imaginary; then the function $R_{i\nu}(\zeta)$ occurring in (17) is a linear combination of wedge functions. Stable waves of all lengths can be propagated, since both wedge functions have an infinite number of real roots with limit-points at the origin, and if $R_{i\nu}(\xi)$ is the linear combination of these functions vanishing at ξ_2 , it is evidently possible by continuous variation of the coefficients in $R_{i\nu}$ to vary ξ_1 continuously and to make the difference between ξ_1 and the next smaller real root ξ_1 assume a value corresponding, by (19.1), to any desired wavelength. The velocity of this wave is then determined by (20). On the other hand, since by theorem 4 of Art. 1.2 $R_{i\nu}$ cannot have two complex roots with equal imaginary parts, no unstable waves can be propagated. (Taylor could not show the absence of unstable waves.)

Case of a Fluid of Variable Density Bounded by a Horizontal Plane and Extending to Infinity. If the fluid is bounded by the horizontal plane z = z, and extends to $+\infty$, the Bessel function in (17) must vanish

as its argument tends to infinity in the right half-plane, so that from 1.12 (2) it must be a constant multiple of the function K_{pe} . If $\alpha^{2} > 4g\beta$ so that the order γ is real, no unstable waves can exist in the semi-infinite fluid, since it is known that, if γ is real and $-\frac{1}{2} < \nu < \frac{1}{2}$, $K_{p}(\zeta)$ has no zeros in the region $|\arg \zeta| \le \pi_{pe}^{25}$. The only stable waves are those given by $\beta = 0$. (Taylor seems to have overlooked this possibility when he states that no waves, either stable or unstable, can exist for $\alpha^{2} > 4g\beta$.) From (18.1) we see that these waves can have any wavelength, but that they all move with the same velocity $\sigma/k = \alpha z_{1}$, which is the velocity of the fluid at the boundary plane $z = z_{1}$.

In the case $\chi^2 \angle 4g\beta$ we have to deal with the function $K_{ij}(\zeta)$ of imaginary order, which by theorem 1 of 1.2 has an infinite number of real zeros in ζ between the origin and the point $\zeta = +j$.* Corresponding to any particular real root ζ , of $K_{ij}(\zeta) = 0$, stable waves of all wavelengths can propagate, the dependence of velocity on wavelength being given by \sqrt{k} from (18.1). The possibility of unstable waves must remain open, since theorem 5 of 1.2 does not preclude the existence of complex zeros of $K_{ij}(\zeta)$ in the right half-plane.

The stability problem treated by Goldstein in the second paper 23) cited above is somewhat different from Taylor's; it may be stated as follows: We consider an infinite expanse of perfect fluid with a layer of constant velocity and density and infinite depth on top, a layer of

$$K_{j}(xe^{i\pi i}) = e^{-i\pi i}K_{j}(x) - \pi iI(x)$$

²⁵⁾ Watson, G. N., Theory of Bessel Functions, 2nd ed. The region | arg\$ | <\pi\$ is proved zero-free in Art. 15.7, while the absence of zeros on the negative real axis follows from the formula [Art. 3.71, eq. (18)]

^{*}Taylor asserts that the Hankel function $H_{i,j}^{(!)}(i\xi) \left[= \left(-2i/\pi \right) \exp \left(\frac{1}{2i} \nu \pi \right) \right]$ K_{i,j,j}(\xi) is purely imaginary whenever \xi\$ is real, and that it has an infinite number of real positive and negative zeros in \xi\$ in the neighborhood of the origin. His argument is actually valid only for real positive values of \xi_i \since (-1)^{ij} is not the complex conjugate of (-1)^{-ij}, the functions $H_{i,j}^{(i)}(i\xi)$ and $K_{i,j}(\xi)$ are complex valued when \xi\$ is real and negative.

different constant velocity and slightly larger constant density and infinite depth at the bottom, and a finite transition layer in between, where the velocity varies linearly and the density varies exponentially from one boundary to the other. We wish to investigate the behavior of a small sinuscidal disturbance progressing in the direction of the steady flows

We assume the following steady-state distribution of velocity, density, and pressure gradient, the notation being chosen to agree as closely as possible with the first part of this article:

For
$$z \angle 0$$
, $u_0 = 0$, $\rho = \rho_0$ $dp_0/dz = \rho_0 g$; (21.1)
for $0 \angle z \angle h$, $u_0 = Uz/h = \alpha z$, $\rho = \rho_0 e^{-\beta z}$, $dp_0/dz = -\rho_0 g e^{-\beta z}$; (21.2)

for
$$0 < z < h$$
, $u_0 = Uz/h = \alpha z$, $\rho = \rho_0 = \beta^z$, $dp_0/dz = -\rho_0 ge^{-\beta z}$; (21.2)

for
$$z > h$$
, $u_0 = U = dh$, $\rho = \rho_0 e^{-\beta h}$, $dp_0/dz = -\rho_0 ge^{-\beta h}$. (21.3)

On these steady-state quantities we superimpose fluctuations of the form given by eqs. (1) - (3) and obtain as before the hydrodynamical equations (4), (5), (7), (8), and (9), noting that in the regions of constant density $\rho(z) = 0$ so that (4) is nugatory.

The expression for the vertical component of velocity in the transition layer is derived in the form (17) by exactly the same arguments as before, but with the added simplification that if we assume the change in density to be only a small fraction of the mean density, * we may consider the factor $\exp(\frac{1}{2}\beta z)$ to be essentially equal to unity, so that

$$w_{1}(z)\mathcal{E} = (z - \sigma/\alpha k)^{\frac{1}{2}} R_{y}(kz - \sigma/\alpha) e^{i(kx - \sigma t)}, \qquad (22)$$

where > is defined by (16) and R, is a modified Bessel function. The equation for $w_1(z)$ in the top and bottom layers is easily derived from (5), (7), and (9); on setting $u_0 = \text{constant}$, $\rho = \text{constant}$, and $\rho_1 = 0$, we get directly

^{*}Actually Goldstein does not make explicit use of the approximations introduced by Taylor to simplify eq. (12) above, but bases all the approximations necessary to obtain (22) on the single assumption that the total change in density is small compared with the mean density.

$$d^{2}w_{1}/dz^{2} = k^{2}w_{1}, \qquad (23)$$

so that for z < 0 or z > h, $w_1(z)$ is proportional to $\exp(\frac{t}{z}kz)$.

The boundary conditions in our problem are that the normal component of velocity and the pressure must be continuous across surfaces where the velocity gradient is discontinuous. Let $z = z_0$ be the equation of such a surface in the undisturbed flow, and let $z = z_0 + \eta$ be the equation of this surface in the disturbed motion. Then to first order $w_1(z)$ must be continuous at $z = z_0$. Also, to first order, the value of w_1 at $z = z_0$ is connected with η by the equation

$$w_1 = \partial \eta / \partial t + u_0 \partial \eta / \partial x = i(ku_0 - \sigma) \eta$$
 (24)

The pressure must be continuous at $z = z_0 + \eta$, so that to first order $p_0 + p_1 + \eta dp_0/dz$ must be continuous at z_0 ; i. e., $p_1 = \eta \rho_0 g$ must be continuous at z_0 . Substituting for η from (24) and for p_1 from (7) and (5), and dropping terms like ρ_0 and $w_1(z)$ which are already assumed to be continuous at $z = z_0$, we find that the expression

$$kw_1 du/dz - (ku_0 - \sigma) dw_1/dz$$
 (25)

must be continuous at z = zoo

Solutions of the equations of motion which vanish at $z = \frac{t}{2}$ are, from (22) and (23):

For
$$z < 0$$
, $w_{1}(z) = Ae^{kz}$, (26.1)

for
$$0 < z < h$$
, $w_1(z) = \sqrt{2} \left[BI_{J_1}(\zeta) + CI_{J_1}(\zeta) \right]$, (26.2)

and for
$$z > h$$
, $w_1(z) = De^{-kz}$, (26.3)

where $\mathcal{L} = \mathcal{L}_{\mathcal{L}}$, and if $\mathcal{L} = 0$ the term $I_{\mathcal{L}}(\mathcal{L})$ in (26.2) is to be replaced by $K_0(\mathcal{L})$. If we set

$$S_1 = -\sigma/\lambda, \qquad S_2 = kh - \sigma/\lambda, \qquad (27)$$

the continuity of $w_1(z)$ at z = 0 and at z = h leads to the conditions

$$A = S_{1}^{\frac{1}{2}} \left[BI_{1}(S_{1}) + CI_{1}(S_{1}) \right], \qquad (28.1)$$

$$D = \int_{2}^{1} \left[BI_{p}(G_{2}) + CI_{-p}(G_{2}) \right] . \tag{28.2}$$

The continuity of the expression (25) leads, with use of (28) and some rearrangement, to the pair of conditions:

$$B\left[\left(1+\frac{1}{2}S_{1}^{-1}\right)I_{\nu}(S_{1})-I_{\nu}'(S_{1})\right]+C\left[\left(1+\frac{1}{2}S_{1}^{-1}\right)I_{\nu}(S_{1})-I_{\nu}'(S_{1})\right]=0, \quad (29.1)$$

$$B\left[\left(1-\frac{1}{2}\delta_{2}^{-1}\right)I_{2}(\delta_{2})+I_{2}(\delta_{2}^{2})\right]+C\left[\left(1-\frac{1}{2}\delta_{2}^{-1}\right)I_{2}(\delta_{2}^{2})+I_{2}(\delta_{2}^{2})\right]=0, (29.2)$$

which have a non-zero solution in B and C provided that

$$\left[\left(1 + \frac{1}{2} \mathcal{E}_{1}^{-1} \right) \mathbf{I}_{y} \mathcal{E}_{1} \right) - \mathbf{I}_{y} \mathcal{E}_{1} \right] \left[\left(1 - \frac{1}{2} \mathcal{E}_{2}^{-1} \right) \mathbf{I}_{y} \mathcal{E}_{2} \right) + \mathbf{I}_{y} \mathcal{E}_{2} \right]$$

$$- \left[\left(1 + \frac{1}{2} \mathcal{E}_{1}^{-1} \right) \mathbf{I}_{y} \mathcal{E}_{1} \right) - \mathbf{I}_{y} \mathcal{E}_{1} \mathcal{E}_{1} \right] \left[\left(1 - \frac{1}{2} \mathcal{E}_{2}^{-1} \right) \mathbf{I}_{y} \mathcal{E}_{2} \right) + \mathbf{I}_{y} \mathcal{E}_{2} \right] = 0.$$
(30)

The real roots of equation (30), regarded in virtue of (27) as an equation in σ when k is a given real number, correspond to stable progressive waves, while the complex roots with $\text{Im} \sigma > 0$ correspond to amplified unstable waves.

A rigorous theoretical treatment of the roots of the period equation (30) apparently being infeasible, Goldstein attacks the problem indirectly. By the use of asymptotic formulas for the modified Bessel functions when the order and the argument are simultaneously large, he obtains the limiting form of (30) as a = 0 (15, 1 = 0, 15, 1 = 0, x) = id, which corresponds to the case of no steady motion. The system is then completely stable, and there are an infinite number of principal periods of oscillation, which are shown to vary continuously and to remain real and distinct as $lpha^1$ increases from zero to just less than $4 \mathrm{g} eta_{m{s}}$ hk being supposed small for this part of the work. Then when a is just less than 4g3, the periods are shown to vary continuously and to remain real and distinct when the wavelength is varied over all possible values. It is deduced that the motion is stable for $\alpha^2 < 4g$. When $\alpha^2 = 4g\beta$ there is one real principal period if kh is less than about 0.4 and none otherwise; and when \checkmark > 4g β there is, for kh small, one real principal period and an infinite number of imaginary ones, which correspond to unstable modes of oscillation. It is deduced that the motion is unstable for $\alpha^2 > 4g\beta_s$ and it appears

that this is true for all wavelengths.

Since the rather lengthy mathematical calculations involved in carrying out the argument which has just been sketched yield no outstanding
new results for the theory of Bessel functions of imaginary order, the
reader is referred to Goldstein's original paper for details of the work.

2.3. Propagation of Love Waves over the Surface of an Elastically In-

Bessel functions of imaginary order and imaginary argument occur in the solution of the problem of propagation of transverse elastic waves over the surface of a semi-infinite body whose modulus of rigidity increases as a quadratic function of the depth. This problem is of some practical interest in seismology for the following reasons:

When an earthquake disturbance is transmitted to a great distance from its point of origin, the main shock reaches the distant stations at times corresponding to the passage of waves over the <u>surface</u> of the earth with nearly constant velocity; and the oscillations are largely in a horizontal plane and transverse to the direction of propagation of the shock. Observations indicate the existence of dispersion, i. e., some variation of velocity with wavelength, in these surface waves.

Such transverse surface waves oscillating in a horizontal plane are called Love waves in honor of A. E. H. Love, 26) who showed that waves of the type described may be transmitted if we have a homogeneous surface layer of rigidity μ , density ρ , and finite thickness overlying a seminimite homogeneous solid of different rigidity μ , and density ρ , such

²⁶⁾ Love, A. E. H., Some Problems of Geodynamics, 160-165.

that $(\mu'/\rho')^{\frac{1}{2}} > (\mu/\rho)^{\frac{1}{2}}$. It has been shown by E. Meissner 27) and others that Love waves may propagate over the surface of an elastic solid whose modulus of rigidity and/or density vary continuously with the depth. It is known from seismological data 28) that the velocities of both the dilatational and the distortional waves through the body of the earth increase with depth according to a law which is nearly linear for the first 1200 km. This fact is not sufficient to determine completely the variation of the density or of the elastic moduli in the interior of the earth; but in order to give some sort of theoretical treatment of seismic waves we may make mathematically simple assumptions which are not too widely at variance with our present incomplete knowledge.

We first recall the general dynamical equations for an isotropic elastic solid. Let $\vec{s} = \vec{i}u + \vec{j}v + \vec{k}w$ be the vector displacement of any point in the body from its equilibrium position. The strain tensor is then

$$\underbrace{\int}_{\chi_{1}} = \begin{pmatrix} \varepsilon_{\chi} & \gamma_{\chi_{1}} & \gamma_{\chi_{2}} \\ \gamma_{\chi_{\chi}} & \varepsilon_{\chi} & \gamma_{\chi_{2}} \\ \gamma_{\chi_{\chi}} & \gamma_{\chi_{2}} & \varepsilon_{\chi} \end{pmatrix}, \qquad (1)$$

where $\mathcal{E}_{\chi} = \partial u/\partial x$, $V_{\chi y} = V_{\chi \chi} = \frac{1}{2}(\partial u/yy + \partial v/\partial x)$, etc. If the stress tensor is

$$\mathcal{T} = \begin{pmatrix} \mathcal{T}_{\chi\chi} & \mathcal{T}_{\chi\gamma} & \mathcal{T}_{\chi2} \\ \mathcal{T}_{\chi\chi} & \mathcal{T}_{\chi\gamma} & \mathcal{T}_{\chi2} \\ \mathcal{T}_{\chi\chi} & \mathcal{T}_{\chi\gamma} & \mathcal{T}_{\chi2} \end{pmatrix}, \tag{2}$$

²⁷⁾ Meissner, E., Vierteljahrsschrift der Naturforschenden Gesellschaft in Zürich, 66, 181-195 (1921).

28) Ibid., 182.

²⁹⁾ Page, L., Introduction to Theoretical Physics, 2nd ed., chap.
III. Observe changes in notation.

where ℓ_{xy} is the y-component of stress across the plane x = constant, and the other components have similar significance, then the total force per unit volume, including the body force \vec{G} , is

$$\vec{F} = \vec{G} + \vec{\nabla} \cdot \vec{T} . \tag{3}$$

The relation between stress and strain for an isotropic elastic medium is given by the tensor equation 30)

$$\mathcal{I} = \left[\left(\mathbf{K} - \frac{2}{3} \mu \right) \vec{\nabla} \cdot \vec{\omega} \right] \mathcal{I} + 2\mu \vec{\mathcal{D}}, \tag{4}$$

where K is the bulk modulus, the modulus of rigidity, and I a unit tensor. Substituting for \widehat{F} and \widehat{T} in Newton's equation $\widehat{F} = \rho 2^2 \widehat{s}/\partial t^2$, we have the general equation of motion for an isotropic elastic medium:

We now consider the following problem: A semi-infinite elastic solid is given by z > 0, its density $\rho(z)$ and rigidity $\rho(z)$ being functions of the depth z only. A distortional wave propagating in the positive x-direction and vibrating in the y-direction is given by

$$\vec{s} = \vec{j}v = \vec{j}\vec{Z}(z)e^{i(kx - \sigma t)}.$$
(6)

For such a wave the only non-vanishing components of the strain tensor are

$$Y_{xy} = Y_{yx} = \frac{1}{2} \frac{\partial v}{\partial x} ; \quad Y_{yz} = Y_{zy} = \frac{1}{2} \frac{\partial v}{\partial z}. \tag{7}$$

If we neglect the body force due to gravity and note that the dilatation $\nabla \cdot \vec{s} = 0$, the equation of motion (5) becomes:

$$\int_{\mathcal{L}} \left(\frac{\partial^2 \mathcal{N}}{\partial t^2} \right) = \frac{\partial}{\partial t} \left(\frac{\partial \mathcal{N}}{\partial t} \right) + \frac{\partial}{\partial t} \left(\frac{\partial \mathcal{N}}{\partial t} \right) = \mathcal{N}(t) \frac{\partial^2 \mathcal{N}}{\partial t^2} + \frac{\partial}{\partial t} \left(\mathcal{N}(t) \frac{\partial \mathcal{N}}{\partial t^2} \right). \tag{8}$$
If v has the form (6), substitution into (8) leads to

$$\frac{d}{dz} \left[u(k) \frac{d^2}{dz} \right] + \left[\sigma^2 \rho(z) - k u(k) \right] Z(z) = 0. \tag{9}$$

One boundary condition is that the stress must vanish at the free surface z = 0; from (4), (6), and (7), since $\nabla \cdot \vec{s} = 0$, we see that this implies

³⁰⁾ Page, op. cit., 162, eq. (47-16).

that at z = 0

$$T_{2y} = 2\mu Y_{2y} = \mu \frac{\partial v}{\partial z} = 0, \text{ or } Z'(0) = 0.$$
 (10.1)

The other boundary condition is that the wave must be essentially confined to the surface of the medium; i. e.,

$$\lim_{z \to +\infty} Z(z) = 0_{\bullet} \tag{10.2}$$

We now further assume that the modulus of rigidity and the density are given by 31)

$$\mu = \mu_0 (1 + z/R)^2; \quad \rho = \rho_0 = \text{constant}. \tag{11}$$

Then the local velocity c of distortional waves is a linear function of the depth, namely

$$c = \sqrt{\mu \rho} = c_0(1 + z/\ell)$$
, where $c_0 = \sqrt{\mu o/\rho_0}$ (12)

The fact that u is infinite at an infinite depth makes very little difference in the results, since the waves with which we shall be concerned are of relatively short wavelength and are confined largely to the surface of the medium, so that its elastic properties at great depths do not come into account. 32)

If we substitute μ and ρ from (11) into (9) and introduce the dimensionless variable $f = z/l_s$ we get

the boundary conditions (10) becoming

$$dZ/df = 0$$
 at $f = 1$; $\lim_{h \to +\infty} Z(f) = 0$. (14)
Introducing $V = \frac{\pi}{k}$ for the phase velocity of the waves represented by

(6) and $\lambda = 2\pi/k$ for the wavelength, and making the substitution

$$Z(\mathcal{G}) = \mathcal{G}^{-\frac{1}{2}}f(\mathcal{G}), \tag{15}$$

we find that (13) becomes

³¹⁾ Sakuraba, S., Geophysical Mag., Tokyo, 9, 211-214 (1935), has given a very brief treatment of this case. I am indebted to Prof. Bateman for calling Sakuraba's paper to my attention.

³²⁾ Cf. Meissner, op. cit., 195.

$$g^{2}d^{2}f/dg^{2} + gdf/dg - \left[(2\pi l/\lambda)^{2}g^{2} + \frac{1}{4} - (2\pi l/\lambda c_{0})^{2} \right]f = 0, \qquad (16)$$

which is just the modified Bessel equation 1.2 (12) for functions of argument 2m/5/2 and order , where

$$\nu^{2} = \frac{1}{4} - (2\pi l \nabla / \lambda c_{0})^{2} \tag{17}$$

Before proceeding further with the analysis, we shall try to get an idea of the order of magnitude of the numbers involved in our work. From representative observational data given by Gutenberg, 33) we see that the velocity of distortional waves through the interior of the earth increases uniformly from the surface value of 4.4 km/sec to a value 50% greater at a depth of 1200 km. Hence we have in (12) the approximate values $c_0 = 4.4$ km/sec, l = 2400 km. Transverse surface waves with a representative period T = 20 sec all have observed velocities near V = 3.3 km/sec, 34) corresponding to the wavelength χ - VT = 66 km. For such waves, $2\pi l/\chi = 230$ and $2\pi l \sqrt{\chi} c_0 = 170$; hence we see from (17) that ν is purely imaginary and very nearly equal to 2π/Vi/λco. Since we are interested in values of ζ slightly greater than unity and in values of V/c_0 slightly less than unity, we shall be dealing with Bessel functions whose argument is roughly equal to 250, the magnitude of the ratio order/argument being somewhat less than unity.

The modified Bessel function which vanishes (exponentially) for large positive values of the argument, thus satisfying the second boundary condition (14), is known from 1.12 (2) to be the function $K_{\nu}(2\pi l_{\nu}^{2}/\lambda)$; hence from (15) we have, on writing $i\nu$ instead of ν for the order since we shall henceforth be concerned only with functions of purely imaginary order.

$$Z(\mathcal{S}) = A \mathcal{S}^{\frac{1}{2}} K_{ij} (2\pi l \mathcal{G}/\lambda) = A \mathcal{S}^{\frac{1}{2}} G_{j} (2\pi l \mathcal{S}/\lambda). \tag{18}$$

³³⁾ Gutenberg, B., Der Aufbau der Erde, 31, table 5, 34) Ibid., 109, table 49a.

The first boundary condition (14) reduces to

$$(2\pi l/\lambda)G_{\rho}^{*}(2\pi l/\lambda) = \frac{1}{2}G_{\rho}(2\pi l/\lambda) = 0.$$
 (19)

Eqs. (13) and (14) represent a standard two-point Sturm-Liouville boundary value problem, so we know from theorem 5 of Art. 1.0 or directly from the properties of the wedge function G, that for any fixed value of 27//2, eq. (19) will determine a series of increasing real positive values of ν ($\approx 2\pi k V/\lambda c_0$) corresponding to waves of a given wavelength traveling with a discrete series of velocities. The slowest wave of a given wavelength will have no nodal planes below the surface of the medium; the faster waves will have 1, 2, 3, ... nodal planes, corresponding to the higher values of 2. It turns out that only the slowest wave corresponding to a given wavelength, i. e., the wave without nodal planes, is of seismological interest. 35)

From eq. (19) we may in principle obtain the dispersion curve of phase velocity $V \approx \sqrt[3]{c_0/2\pi \ell}$ against wavelength λ_{\bullet} The group velocity (velocity of propagation of energy) is then obtainable as $V = \lambda dV/d\lambda$. Since the values of order and argument under consideration are far outside the range covered by our table of wedge functions, it is necessary to work from the asymptotic representations of Bessel functions whose order and argument are simultaneously large and of comparable magnitude (see reference 21 of chapter I), the results in the case at hand being comveniently expressible in terms of the ratio |order/argument| $\approx V/c_0 f_0$ This problem has been treated numerically by H. Jeffreys 36) in an attempt

36) Jeffreys, H., Monthly Notices of the Royal Astronomical Society, Geophysical Supplements, 2, 101-111 (1928-31).

³⁵⁾ Meissner, op. cit., 186. We may note that Sakuraba (reference 31) is guilty of the incorrect statement that "the Love wave exists, which is characterized by an infinite large number of nodal planes." The waves of finite frequency and finite wavelength certainly have only a finite number of nodal planes. He also remarks that the solution involving Bessel functions of purely imaginary order is "only of theoretical interest," whereas we have seen above that for all physically occurring values of the quantities involved, the order is purely imaginary.

to get quantitative agreement with observational data. Jeffreys considers the slightly more general problem of a homogeneous surface layer of finite thickness overlying a deep layer wherein the velocity of distortional waves increases linearly with the depth, and plots phase and group velocities vs. wavelength of the Love waves for various values of the parameters involved. He obtains asymptotic expressions for the necessary modified Bessel functions of imaginary order directly from the differential equation. For the various curves obtained reference may be had to Jeffreys's paper. His analytical expressions might easily be derived in the standard Bessel function notation by the methods of this thesis, though it is unlikely that any significant extension of the results would be suggested by so doing, particularly in view of the relatively meagre seismological data at present available for comparison with any detailed theory.

Note added June 23, 1947: The flow of electric current between coaxial cylindrical electrodes, taking account of both convection and diffusion, has been investigated by F. Borgnis* using Bessel functions of imaginary order and imaginary argument, in a paper of which the author was unaware when the preceding chapter was written. Subsequently F. Emde** has discussed in some detail asymptotic representations of Bessel functions of large purely imaginary order.

^{*}Borgnis, F., Ann. d. Phys. (5), 31, 745-754 (1938). **Emde, F., Z. f. Angew. Math. u. Mech., 19, 101-118 (1939).

CHAPTER III

Physical Applications of Bessel Functions of Imaginary Order and Real Argument

3.1. Solutions of the Wave Equation Involving Bessel Functions of Imaginary Order.

The most important practical use of Bessel functions of purely imaginary order and real argument is for the construction of solutions of the wave equation.

$$\mathcal{S}^2 \nabla^2 \Omega = \partial^2 \Omega / \partial t^2, \tag{1}$$

in cylindrical coordinates. In the present article we shall write out some useful scalar solutions of (1) which may be applied to the acoustic and electromagnetic problems of the next two sections.

Restricting ourselves from the start to functions which are harmonic in time, we assume that a solution of (1) in cylindrical coordinates may be written in the form

$$\Omega(\rho, \phi, z, t) = R(\rho)\bar{a}(\phi)Z(z)e^{-i\omega t}, \qquad (2)$$

where ω is real. We find that Ω will be a solution of the wave equation provided that

$$d^2 \bar{a} / d \rho^2 = -\nu^2 \bar{a}, \qquad (3)$$

$$d^2Z/dz^2 = -k_z^2Z, (4)$$

$$\rho^{2} d^{2} R/d\rho^{2} + \rho dR/d\rho + \left[\rho^{2} (\omega^{2}/v^{2} - k_{z}^{2}) - \nu^{2} \right] R = 0,$$
 (5)

where γ and k_z are arbitrary separation constants. If we introduce the notation

$$k^2 = \omega^2/v^2$$
, $k_c^2 = k^2 - k_z^2$, (6)

and take y^2 and k_z^2 to be real, we see that \overline{a} will consist of trigonometric

or exponential functions depending on the sign of ν^2 and that Z will also be trigonometric or exponential in form depending on the sign of k_z^2 , while R will be a Bessel function of (real or imaginary) argument $k_c \rho$ and (real or imaginary) order $\nu_{\bullet}*$

The boundary conditions usually imposed upon Ω are that Ω =0 or that $\partial \mathcal{N} \partial n = 0$ on two pairs of level surfaces of the cylindrical coordinate system; we therefore choose the separation constants so that two of the three space factors on the right side of (2) are oscillatory functions of their respective arguments over the desired ranges. In the applications of the next two articles the boundary conditions will be that Ω or its normal derivative must vanish on a pair of planes z = constant and on a pair of cylinders $\rho = \text{constant}$. Hence we must choose k_z real to make z = constant and we must choose z = constant to make z = constant since the Bessel functions of real order are not oscillatory if the argument z = constant to be imaginary, that is, if $z = \frac{1}{2} \sum_{z=1}^{\infty} z = \frac{1}{2} \sum_{z=1}^$

$$\mathcal{L} = \mathbb{R}_{i\mathcal{D}}(\mathbf{k}_{c}\rho)\left[Ce^{i\phi} + De^{-i\phi}\right]\left[E \sin \mathbf{k}_{z}z + F \cos \mathbf{k}_{z}z\right]e^{-i\omega t}.$$
 (7)

To fix our ideas, let us consider the case where the boundary con-

which may involve Bessel functions of imaginary order. Bocher has noted the application of these functions to the problem of the transverse vibrations of a thin uniform membrane bounded by two concentric circular arcs and two radii of these circles; the functions of imaginary order and real argument occur when an arbitrary harmonic displacement of the membrane is specified along the bounding radii $\beta = \text{constant}_{\bullet}$

1) Bocher, M., Annals of Mathematics, 6, 155-160 (1892).

^{*}If we take $k_z^2 = 0$ and Z(z) = constant, we get solutions of the two-dimensional wave equation,

ditions are $\partial n/\partial z = 0$ at z = 0 and at z = b, and $\partial n/\partial \rho = 0$ at $\rho = \rho$, and at $f = \rho_2$. Then the admissible solutions of (1) are of the form $R_{i\nu_{nm}}(k_{cn}\rho)\left[C_{mn}e^{\nu_{nm}\rho} + D_{mn}e^{-\nu_{nm}\rho}\right]\cos(n\pi z/b)e^{-i\omega t}, \quad (8)$

where we have taken $k_z = n\pi/b$, n an integer, and

$$k_{\rm cn}^2 = \omega^2/v^2 - (n\pi/b)^2$$
 (9)

 $R_{i\nu}$ (k_{cm}^{ρ}) is the particular Bessel function of order $i\nu$ and argument k_{cm}^{ρ} which satisfies the initial condition

$$R_{i}^{\prime} (k_{en}^{\prime}) = 0,$$
 (10.1)

and 2 is the mth root* in of the equation

$$R_{ij}^{\prime}(k_{en}\rho_2) = 0 \qquad (10.2)$$

If k_{cn} is real we know from Art. 1.7 that there will be in general a finite number of ordinary Bessel functions of real order satisfying the boundary conditions (10.1) and (10.2), in addition to an infinite number of functions of imaginary order, while if k_{cn} is imaginary we know from Art. 1.31 that the boundary conditions will determine merely an infinite number of functions of imaginary order. The same conclusions follow, of course, in case the boundary conditions are that $-\Omega = 0$ at ρ_1 and ρ_2 .

Solutions of the wave equation in rectangular coordinates (x, y, z) may also easily be obtained as products of harmonics. Since the results are well known, we shall merely note here for future reference the form $\mathcal{L} = \begin{bmatrix} A \sin k_x x + B \cos k_x x \end{bmatrix} \begin{bmatrix} C \sin k_y y + D \cos k_y y \end{bmatrix} \begin{bmatrix} E \sin k_z z + F \cos k_z z \end{bmatrix} e^{-i\omega t}. \tag{11}$ This expression, as well as the equivalent form in terms of imaginary exponentials, obviously satisfies (1) provided that

$$k_x^2 + k_y^2 + k_z^2 = k^2 = \omega^2/v^2$$
 (12)

^{*}The roots are ordered so that $\nu_{n1}^2 \langle \nu_{n2}^2 \langle \nu_{n3}^2 \rangle$ evidently we need take only one root corresponding to each different value of ν^2 .

3.11. Propagation of Sound Waves around a Circular Bend in a Rectangular Pipe.

We are now ready to consider the following problem: Given two similar semi-infinite straight pipes of rectangular cross section, whose upper and lower surfaces are respectively coplanar and whose axes intersect at a specified angle. The ends of the pipes are connected by a circular elbow of the same rectangular cross section, whose lateral surfaces are cylindrical. An infinite harmonic wave train of given frequency and amplitude is sent through one pipe and impinges upon the bent section. It is desired to calculate the form and amplitude of the wave train which is transmitted into the second pipe, and also of the reflected wave train. The practical interest of this problem lies in the calculation of the transmission of high-frequency electromagnetic waves through conducting wave guides; but since the electrical problem is complicated by the vectorial nature of the electromagnetic field, it seems worth while to discuss first the same problem as applied to sound waves, which may be handled in terms of scalar quantities.

In treating the irrotational motion of a compressible non-viscous fluid it is convenient to introduce the scalar velocity potential Ω_{\bullet} whose gradient is the velocity $\overline{\mathbf{q}}_{\bullet}$ For small oscillations Ω satisfies the wave equation

$$\sigma^2 \nabla^2 \Omega = \partial^2 \Omega / \partial t^2 \tag{1}$$

where $\sqrt{2} = dp/dp$ is the square of the velocity of sound in the given fluid. The boundary condition on Ω at a rigid boundary is that the normal component of the velocity shall vanish, i. e.,

$$\partial \Omega / \partial n = 0. \tag{2}$$

²⁾ Rayleigh, Theory of Sound, 2nd ed., vol. II, Art. 244.

At the interface between two media of different densities S_1 and S_2 we must have the normal component of velocity continuous, so that

$$\partial \Omega_{i}/\partial n = \partial \Omega_{i}/\partial n . \tag{3.1}$$

The requirement that the pressure must be continuous across the boundary implies that3)

If the two media are of equal density, the last condition may be satisfied by taking

$$\Omega_1 = \Omega_2 \tag{3.2}$$

at the boundary.

We now consider the propagation of an infinite wave train of constant frequency in the positive x-direction through a rectangular pipe bounded by the planes y = 0, y = a, and z = 0, $z = b_0^{4}$ From 3.1 (11) and (12) we see that the most general wave train satisfying the boundary condition (2) is given by

$$\Omega = \sum_{m=0}^{\infty} \sum_{m=0}^{\infty} A_{mn} \cos (m\pi y/a) \cos (n\pi z/b) \exp i(h_{mn}x = \omega t),$$
where

$$h_{mn}^2 = \omega^2/v^2 - (m\pi/a)^2 - (n\pi/b)^2$$
 (5)

The coefficients Amn in (4) may evidently be determined by Fourier's method so as to represent arbitrarily prescribed values of $\partial A/\partial x$ over any desired section x = xo of the pipe.

It will be noted that the individual terms of (4), such as $\Omega_{mn} = A_{mn} \cos (m\pi y/a) \cos (n\pi z/b) \exp i(h_{mn}x - \omega t)$ (6) correspond to wave types in which the velocity components $\partial \mathcal{N}/\partial y$ and $\partial \mathcal{N}/\partial z$ perpendicular to the axis of the pipe have m-l and n-l nodes respectively between the bounding planes. Furthermore we see from (5) that for any

³⁾ Rayleigh, op. cit., 79. 4) Ibid., Art. 268.

fixed value of the frequency and sufficiently large values of m and n, h_{mn}^2 is negative, so that $h_{mn} = i \gamma_{mn}$, say, and the factor depending on x in (4) becomes a real negative exponential $e^{-\gamma_{mn}x}$. Thus at a given frequency only a finite number of the lower modes can be propagated along the pipe without attenuation, the higher modes becoming rapidly insensible as we leave the neighborhood of the source. The "cut-off" of the higher modes is a phenomenon well known to workers with ultra-high-frequency electromagnetic waves. Of course at sufficiently high frequencies any given mode can be propagated through the pipe; the cut-off frequency, by (5), corresponds to

$$\omega_{\rm mn}^2 = v^2 [(m\pi/a)^2 + (m\pi/b)^2],$$
 (7)

and thus depends on the dimensions a and b of the pipe as well as on the integers m and n. We note that the mode for which m = n = 0, which is a purely longitudinal plane wave with all particles vibrating in the direction of propagation, is passed by the pipe without attenuation at all frequencies.

In the problem at hand, we shall assume for negative values of x an infinite train of plane waves traveling in the positive x-direction in a rectangular pipe bounded by y = 0, y = a, z = 0, and z = b, and given by the velocity potential

$$\Omega_{\circ} = Ae^{ikx}, x \angle 0, \tag{8}$$

where $k = \omega/v_0$ and it is understood throughout the rest of this section that all potentials vary with time according to the factor $e^{-i\omega t_0}$. Incident plane waves of the form (8) may be obtained either by choosing the dimensions of the pipe so that the given frequency is below cut-off (see (7)) for all modes except the one with m = n = 0, or by arranging a source which does not excite the higher modes; the case in which the incident wave train is a mixture of several modes merely leads to greater complica-

tion in the form of the solution.

At x = 0 the incident wave train enters the circular elbow bounded by $f = f_1$, $f = f_2 = f_1 + a$, z = 0, and z = b, and extending from $\phi = + \alpha$ to $\phi = -\alpha$. Observing that no modes with z-components of velocity will be excited in the bent pipe because no such components are present in the incident wave, we may set n = 0 in 3.1 (8) and assume for the steady-

where $k(=\omega/v)$ is always real, so that the Bessel function satisfying 3.1 (10.1) may be written in terms of the functions U, and V, of Art. 1.5 as

$$R_{i\nu}(k\rho) = \nabla_{\nu} (k\rho_1) \nabla_{\nu}(k\rho) - \nabla_{\nu} (k\rho_1) \nabla_{\nu}(k\rho), \qquad (10)$$

and 2m is the (m+1)st root of

$$R_{i\nu}(k\rho_2) = 0. \tag{11}$$

As pointed out in 3.1, there will in general be, in addition to the infinite number of functions of imaginary order, a finite number of functions of real order which satisfy the boundary conditions; these latter may conveniently be expressed in a form similar to (10) by any fundamental pair of ordinary Bessel functions of real order.

On the other side of the elbow we shall assume for the wave train which is transmitted into the second pipe the velocity potential

$$\Omega_3 = \sum_{m=0}^{\infty} D_m \cos (m\pi y/a) e^{ih_m x}, x > 0, \qquad (12)$$

and for the waves reflected back into the first pipe,

$$\Omega_1 = \sum_{m=0}^{\infty} A_m \cos (m\pi y/a) e^{-ih_m x}, x \neq 0, \qquad (13)$$

where

$$h_{\rm m}^2 = \omega^2/v^2 - (m\pi/a)^2$$
, (14)

and in case h_m (= $i \mathcal{J}_m$, say) is imaginary the sign is so chosen that the corresponding waves in the first pipe vanish as $x \to -\infty$ and in the second

pipe as x -> +0. Depending on the dimensions of the pipe and the frequency, only a finite number of the lower modes (possibly only the mode for which m = n = 0) are propagated, with determinate phases and amplitudes, to any great distance from the bend; but in order to satisfy the boundary conditions at the bend it is necessary to take into account also the modes which are attenuated within a short distance.

The boundary conditions (3.2) and (3.1) are to be applied to match $\Omega_0 + \Omega_1$ at x = 0 with Ω_2 at $\phi = +\infty$. From (3.2) we get

$$A + \sum_{m=0}^{\infty} A_m \cos (m\pi y/a) = \sum_{m=0}^{\infty} R_{i\omega_m}(k\rho) \left[B_m e^{2m\alpha} + C_m e^{-2m\alpha} \right], \qquad (15)$$

and from (3.1) $2n_0/2x + 2n_1/2x = -p^{-1}2n_2/2p_0$, or

$$i\left[kA - \sum_{m=0}^{\infty} h_{m}A_{m} \cos(m\pi y/a)\right] = -\frac{1}{2} \sum_{m=0}^{\infty} \nu_{m}R_{i\nu_{m}}(k\rho)\left[B_{m}e^{\nu_{m}\alpha} - C_{m}e^{-\nu_{m}\alpha}\right]. \quad (16)$$
Similarly on matching Ω_{2} at $\alpha = 0$, we get

$$\sum_{m=0}^{\infty} R_{i\nu_{m}}(k_{p}) \left[B_{m} e^{-m} + C_{m} e^{2m^{d}} \right] = \sum_{m=0}^{\infty} D_{m} \cos(m\pi y/a), \qquad (17)$$

$$-\frac{1}{\rho} \sum_{m=0}^{2} \mathcal{V}_{m} R_{i} \mathcal{V}_{m} (k\rho) \left[B_{m} e^{-\nu_{m} \alpha} - C_{m} e^{\nu_{m} \alpha} \right] = i \sum_{m=0}^{2} h_{m} D_{m} \cos(m\pi y/a).$$
 (18)

On replacing p by p, + y in eqs. (15) - (18), multiplying through by

 $\cos(n\pi y/a)$, and integrating from y = 0 to y = a, we get the set of equations:

$$\frac{1}{2}a\left[2AS_{on} + A_{n}(1+S_{on})\right] = \sum_{m=0}^{\infty} M_{mn}\left[B_{m}e^{2m} + C_{m}e^{-2m}\right], \qquad (19)$$

$$\frac{1}{2}ia\left[2kAS_{on}-h_{n}A_{n}(1+S_{on})\right]=-\sum_{m}\nu_{m}N_{mn}\left[B_{m}e^{\nu_{m}\alpha}-c_{m}e^{-\nu_{m}\alpha}\right], \quad (20)$$

$$\sum_{m} \mathbb{I}_{mn} \left[\mathbb{B}_{me}^{-2m^d} + \mathbb{C}_{me}^{2m^d} \right] = \frac{1}{2} \mathbb{E} D_n (1 + \mathcal{S}_{on}), \qquad (21)$$

$$\sum_{m=0}^{\infty} \mathbb{M}_{mn} \left[\mathbb{B}_{m} e^{-m^{\alpha}} + \mathbb{C}_{m} e^{2m^{\alpha}} \right] = \frac{1}{2} a D_{n} (1 + \mathcal{S}_{on}), \qquad (21)$$

$$-\sum_{m=0}^{\infty} \mathbb{P}_{m} \mathbb{N}_{mn} \left[\mathbb{B}_{m} e^{-2m^{\alpha}} - \mathbb{C}_{m} e^{2m^{\alpha}} \right] = \frac{1}{2} a i h_{n} D_{n} (1 + \mathcal{S}_{on}), \qquad (22)$$

where
$$\mathbb{I}_{mn} = \int_{0}^{\infty} \mathbb{R}_{i\nu_{m}}(\rho_{1} + y) \cos(n\pi y/a) dy$$
 (23)

and
$$N_{mn} = \int_{0}^{\alpha R_{l}} \frac{(\rho_{l} + y)}{(\rho_{l} + y)} \cos(n\pi y/a) dy$$
 (24)

If we could solve the infinite set of equations (19) - (22) for the infinite set of ratios A_m/A , B_m/A , C_m/A , and D_m/A , we should presumably have the rigorous solution of our original problem. Although the exact solution is not feasible, similar sets of equations have been used by

W. C. Hahn⁵⁾ and others to obtain approximate solutions of various electromagnetic problems involving cavity resonators and wave guides which it is not practicable to treat in any other way. The procedure is to take only a finite number of values of m, say three or four, and to solve the resultant equations for the coefficients of the first few terms in the expansions for the potential. The convergence of the process is sufficiently demonstrated, from an engineer's point of view, if the amplitudes of the higher order waves diminish rapidly compared with the amplitude of the original wave; this will be seen only by carrying out a numerical calculation in a particular case. It is worth noting that since the functions $R_{i\nu}(k\rho)$ and $R_{i\nu}(k\rho)/\rho$ undergo an integral number of oscillations in the interval (ρ , ρ , + a), they will be in a manner of speaking approximately orthogonal to the cosine functions, so that when $m \neq n$ the quantities M_{mn} and N_{mn} defined by (23) and (24) may be expected to be much smaller than the quantities Mnn and Nnn with equal subscripts. Thus the largest coefficients in the set of equations (19) - (22) will be those of the diagonal terms, a circumstance which greatly facilitates the solution of a finite number of these equations by the method of successive approximations. In the cases published by Hahn (which involved only trigonometric functions), the rapidity of convergence of the solutions was increased by the introduction of certain auxiliary functions which could be separately calculated; possibly further investigation might disclose the usefulness of similar auxiliary functions in the present problem.

We shall not here undertake any extensive numerical calculations for the problem which we have been discussing; but it may nevertheless be of interest to see what would be the magnitude of order and argument of the

⁵⁾ Hahn, W. C., Journal of Applied Physics, 12, 62-68 (1941).

Bessel functions involved in a typical case. Consider a square pipe for which a = b = 10 cm, transmitting a plane wave of wavelength 10π cm, which corresponds to a frequency at 0° C of $(331.5 \times 10^{2})/10\pi = 1055$ cps. For such a wave $k = \sqrt[6]{v} = 2\pi/\lambda = 1/5$ cm⁻¹, so that from (7) all modes except the one for which m = n = 0 are below the cut-off frequency. If we take 15 cm for the radius of the center line of the bend, then $f_{i} = 10$ cm, $f_{i} = 20$ cm, and the equations 3.1 (10.1) and (10.2) for the admissible values of f_{i} become

$$R_{i\nu}$$
 (2) = $R_{i\nu}$ (4) = 0. (25)

If the squares of the successive roots of (25) are $\nu_0^2 \not\perp \nu_1^2 \not\perp \nu_2^2 \not\perp$..., we get from the calculus of variations, on putting a=2, b=4 in 1.8 (8), the inequality

$$v_0^2 = -6/\log 2 = -8.656 = -(2.942)^2$$

so that the first root of (25) corresponds to an ordinary Bessel function of real order somewhat greater than 2.94. A rough approximation to ν_1^2 may be obtained from 1.8 (9.1) and (9.2); with the aid of a table of cosine integrals we get

$$\nu_1^2 \approx \mathcal{D}_1/\mathcal{N}_1 = 12.41 = (3.52)^2$$
,

corresponding to a Bessel function of imaginary order in the neighborhood of 3.5i. On setting k = 1 in Horn's approximation 1.8 (4) to \mathcal{P}_k , we find $\mathcal{P}_1 \approx 3.58$, with no a priori way of knowing which approximation is closer to the true value of \mathcal{P}_1 . It appears, however, that with the chosen values of the various parameters we should need to obtain by trial and error from a table only the first two eigenvalues \mathcal{P}_0 and \mathcal{P}_1 , the others being given with sufficient accuracy for all practical purposes by Horn's asymptotic formula, which improves rapidly for the higher eigenvalues. Likewise the eigenfunctions $R_{i\mathcal{P}_m}(k\rho)$ for $m \gg 2$ would be represented quite

simply by the asymptotic formula 1.8 (5).

3.12. <u>Propagation of Electromagnetic Waves around a Circular Bend in a Rectangular Wave Guide.</u>

In free space or in a perfect homogeneous isotropic dielectric of capacitivity ϵ and permeability μ the electric field intensity \vec{E} satisfies the vector wave equation

$$\nabla^2 \vec{\mathcal{E}} = \mu \mathcal{E} \frac{\partial^2 \vec{\mathcal{E}}}{\partial t^2},\tag{1}$$

and all the other field vectors and potentials satisfy equations of the same form. The rectangular components of the field vectors individually satisfy scalar wave equations of the form (1), but the components of these vectors with respect to a general curvilinear coordinate system do not individually satisfy the scalar wave equation, because the unit vectors in a curvilinear system are not in general constant. The difficulty may be avoided by deriving the fields from potentials which satisfy (1) and which can be obtained by various methods; or, if by any means we have expressions for one component each of the electric and magnetic field vectors \overrightarrow{E} and \overrightarrow{E} , the other components may be derived from the interrelations expressed by Maxwell's equations. For our purpose the latter procedure will be sufficient.

If we assume that the time variation of all field quantities is given by the harmonic factor $e^{-i\omega t}$, so that differentiation with respect to time is equivalent to multiplication by $-i\omega$, the curl equations of Maxwell become, for a homogeneous isotropic dielectric,

$$\vec{\nabla} \times \vec{\mathcal{E}} = -\frac{\partial \vec{B}}{\partial t} = i\omega \vec{B}; \quad \vec{\nabla} \times \left(\frac{\vec{B}}{\mu}\right) = \frac{\partial}{\partial t} \left(\varepsilon \vec{\mathcal{E}}\right) = -i\omega \varepsilon \vec{\mathcal{E}}. \quad (2)$$

If we write out the six component equations in cylindrical coordinates and further assume that all components vary as $\sin k_z z$ or $\cos k_z z$, so

that the operation of $\partial^2/\partial z^2$ is equivalent to multiplication by $-k_z^2$, it is possible to solve for Ep, Ep, and Bp in terms of Ez and Bz; we get⁶)

$$\mathcal{E}_{p} = \frac{i}{k_{c}^{2}} \left[\frac{\partial^{2} \mathcal{E}_{2}}{\partial \rho \partial z} + \frac{i\omega}{\rho} \frac{\partial \mathcal{B}_{2}}{\partial \varphi} \right], \quad \mathcal{E}_{q} = \frac{i}{k_{c}^{2}} \left[\frac{i}{\rho} \frac{\partial^{2} \mathcal{E}_{2}}{\partial \rho \partial z} - i\omega \frac{\partial \mathcal{B}_{2}}{\partial \rho} \right];$$

$$\mathcal{B}_{p} = \frac{i}{k_{c}^{2}} \left[\frac{\partial^{2} \mathcal{B}_{2}}{\partial \rho \partial z} - \frac{ik}{\omega \rho} \frac{\partial \mathcal{E}_{2}}{\partial \varphi} \right], \quad \mathcal{B}_{q} = \frac{i}{k_{c}^{2}} \left[\frac{i}{\rho} \frac{\partial^{2} \mathcal{B}_{2}}{\partial \varphi \partial z} + \frac{ik^{2}}{\omega} \frac{\partial \mathcal{E}_{2}}{\partial \rho} \right];$$

$$(3)$$

where $k^2 = \omega^2 \mu \epsilon$, $k_c^2 = k^2 - k_z^2$. Similarly in rectangular coordinates, if the components E_x and E_x are supposed known and the fields are assumed to be propagating in the positive x-direction so that their dependence on x and t is given by $e^{i(hx-\omega t)}$, we get from the curl equations (2)

$$\mathcal{E}_{y} = \frac{i}{k^{2}-h^{2}} \left[ih \frac{\partial \mathcal{E}_{x}}{\partial y} + i\omega \frac{\partial \mathcal{B}_{x}}{\partial z^{2}} \right], \quad \mathcal{E}_{z} = \frac{i}{k^{2}-h^{2}} \left[ih \frac{\partial \mathcal{E}_{x}}{\partial z} - i\omega \frac{\partial \mathcal{B}_{x}}{\partial y} \right]; (5)$$

$$\mathcal{B}_{y} = \frac{i}{k^{2}-h^{2}} \left[ih \frac{\partial \mathcal{B}_{x}}{\partial y} - \frac{i}{\omega} \frac{\partial \mathcal{E}_{x}}{\partial z} \right], \quad \mathcal{B}_{z} = \frac{i}{k^{2}-h^{2}} \left[ih \frac{\partial \mathcal{B}_{x}}{\partial z} + \frac{ih^{2}}{\omega} \frac{\partial \mathcal{E}_{x}}{\partial y} \right]; (6)$$

Since it happens that in the cylindrical coordinate system the unit vector in the z-direction is constant, the z-components of the field vectors do satisfy the scalar wave equations

$$\nabla^2 \mathcal{E}_2 = \mathcal{M} \mathcal{E} \frac{\partial^2 \mathcal{E}_2}{\partial t^2}, \quad \nabla^2 \mathcal{B}_2 = \mathcal{M} \mathcal{E} \frac{\partial^2 \mathcal{B}_2}{\partial t^2}, \tag{7}$$

of which solutions are given by 3.1 (7). It is therefore easy to write down from 3.1 (7) and from (3) and (4) above various types of fields which satisfy the boundary conditions that the tangential component of \vec{E} and the normal component of \vec{B} shall vanish on the perfectly conducting surfaces $\rho = \rho$, $\rho = \rho_2 = \rho$, $\rho = \rho_3 = \rho$, and $\rho = \rho$ and $\rho = \rho$.

We consider first the case in which $B_z = 0$ and E_z is a suitably

⁶⁾ Compare Ramo, S., and Whinnery, J. R., Fields and Waves in Modern Radio, 299-300 and 326-327. Note that in Ramo and Whinnery's notation the time dependence of the field quantities is given by e[†]Jut,

specialized function of the form given by 3.1 (7). On making use of eqs. (3) and (4), we find that a field satisfying the specified boundary conditions is given by the following set of components (the time dependence e^{-iωt} being understood):

$$E_{z} = R_{i\nu_{nm}}(k_{cn}\rho) \left[A_{mn}e^{\nu_{nm}\rho} + B_{mn}e^{-\nu_{nm}\rho}\right] \cos(n\pi z/b), \qquad (8.1)$$

$$E_{\rho} = -(n\pi/bk_{cn})R_{i\nu_{nm}}(k_{cn}\rho)\left[A_{mn}e^{\nu_{nm}b} + B_{mn}e^{-\nu_{nm}b}\right]\sin(n\pi z/b), \qquad (8.2)$$

$$E_{\phi} = -(n\pi^{\nu}_{nm}/bk_{cn}\rho) R_{i\nu}_{nm}(k_{cn}\rho) \left[A_{mn}e^{\nu_{nm}\phi} - B_{mn}e^{-\nu_{nm}\phi}\right] \sin(n\pi z/b), \quad (8.3)$$

$$B_{\mathbf{Z}} = \mathbf{0}_{\mathbf{9}} \tag{8.4}$$

$$B_{\rho} = -(ik^{2}\nu_{nm}/k_{cn}^{2}\nu_{\rho})R_{i\nu_{nm}}(k_{cn}\rho)[A_{mn}e^{\nu_{nm}\phi} - B_{mn}e^{-\nu_{nm}\phi}]\cos(n\pi z/b), (8.5)$$

$$B_{p} = (ik^{2}/k_{cn}\omega) R_{i\nu_{nm}} \cdot (k_{cn}\rho) \left[A_{mn}e^{\nu_{nm}\rho} + B_{mn}e^{-\nu_{nm}\rho}\right] \cos(n\pi z/b), \qquad (8.6)$$

where n is any non-negative integer, $k_{\rm cn}^2 = \omega^2 \mu \epsilon - (n\pi/b)^2$, $R_{\rm i}\nu(k_{\rm cn}\rho)$ is a Bessel function of order iv vanishing at $\rho = \rho_1$, and $\nu_{\rm nm}$ is the mth root of the equation $R_{\rm i}\nu(k_{\rm cn}\rho_2) = 0$. A field in which $B_z = 0$ will be designated as "transverse magnetic", or TM;* and the particular oscillation specified, as in (8), by the integers m and n will be called the $TM_{\rm mn}$ mode.

Similarly we may write down the components of a "transverse electric" field for which $E_z = 0$ and B_z is given by 3.1 (7); these are, for the TE_{mn} mode,

$$B_{z} = R_{i\nu_{nm}}(k_{cn}\rho) \left[C_{mn} e^{\nu_{nm}\rho} + D_{mn} e^{-\nu_{nm}\rho} \right] \sin(n\pi z/b), \qquad (9.1)$$

$$B_{\rho} = (n\pi/k_{cn}b) R_{i\nu}_{nm} \cdot (k_{cn}\rho) \left[C_{mn}e^{\nu}_{nm}b + D_{mn}e^{-\nu}_{nm}b \right] \cos(n\pi z/b), \qquad (9.2)$$

$$B_{p} = (n\pi \nu_{nm}/k_{cn}^{2}b_{f}) R_{i\nu_{nm}}(k_{cn}f) \left[C_{mn}e^{\nu_{nm}b} - D_{mn}e^{-\nu_{nm}b}\right] \cos(n\pi z/b), \quad (9.3)$$

$$\mathbf{E}_{\mathbf{z}} = \mathbf{O}_{\mathbf{s}} \tag{9.4}$$

$$\mathbb{E}_{\rho} = (i\omega \nu_{nm}/k_{cn}^{2}\rho)\mathbb{R}_{i\nu}(k_{cn}\rho)\left[C_{mn}e^{\nu_{nm}\rho} - D_{mn}e^{-\nu_{nm}\rho}\right]\sin(n\pi z/b), \qquad (9.5)$$

^{*}The designation TM has in this case no particular advantage except brevity. It was originally introduced to describe fields which were propagating in the z-direction, and for which therefore the magnetic field was transverse to the direction of propagation.

$$E_{\beta} = -(i\omega/k_{\rm cn}) R_{i\nu}(k_{\rm cn}\rho) \left[C_{\rm mn} e^{\nu_{\rm nm}\theta} + D_{\rm mn} e^{-\nu_{\rm nm}\theta} \right] \sin(m\pi z/b), \qquad (9.6)$$

where to satisfy the boundary conditions in this case the Bessel function $R_{i\nu}(k_{enf})$ must be so chosen that $R_{i\nu}(k_{enf1}) = 0$, and v_{nm} is the mth root of the equation Rip (kenf2) = 0.

The types of waves which may propagate in a conductingguide of rectangular cross section have been widely discussed in the literature. 7) For the TEmm mode propagating in the positive x-direction in a guide bounded by the conducting planes y = 0, y = a, z = 0, and z = b, the fields are given by (5) and (6) in connection with 3.1 (11) and (12) as follows:

$$B_{x} = A_{mn} \cos(m\pi y/a) \cos(n\pi z/b) e^{ih_{mn}x}$$
(10.1)

$$B_y = -ih_{mn}(m\pi/a)(k^2 - h_{mn}^2)^{-1}A_{mn} \sin(m\pi/a) \cos(n\pi z/b)e^{ih_{mn}x},$$
 (10.2)

$$B_z = -ih_{mn}(mr/b)(k^2 - h_{mn}^2)^{-1}A_{mn} \cos(mry/a) \sin(mrz/b)e^{ih_{mn}x},$$
 (10.3)

$$\mathbf{E}_{\mathbf{x}} = \mathbf{O}_{\mathbf{y}} \tag{10.4}$$

$$E_{y} = -i\omega(n\pi/b)(k^{2} - h_{mn}^{2})^{-1}A_{mn}\cos(m\pi y/a)\sin(n\pi z/b)e^{ih_{mn}x},$$
 (10.5)

$$E_z = i\omega(m\pi/a)(k^2 - h_{mn}^2)^{-1}A_{mn} \sin(m\pi/a) \cos(n\pi/b)e^{ih_{mn}x},$$
 (10.6)

where

$$k^2 = \omega^2 / \varepsilon = (m\pi/a)^2 + (n\pi/b)^2 + h_{mn}^2$$
 (11)

The corresponding components in the transverse magnetic modes may be written down in a similar way, or they may be found in the work of Ramo and Whinnery.

One of the simplest wave types which may exist in a hollow rectangular pipe is the TE10 mode; this mode is also of great engineering importance. 8) We suppose that we have a TE10 wave traveling in the positive x-direction through a guide bounded by y = 0, y = a, z = 0, and z = b, which is con-

⁷⁾ Ramo and Whinnery, op. cit., Arts. 9.04-9.05. 8) Ibid., Art. 9.05.

nected at x = 0 to a similar guide at a different angle through the circular elbow bounded by $\rho = \rho_1$, $\rho = \rho_2 = \rho_1 + a$, z = 0, z = b, and extending from $\phi = + a$ to $\phi = -a$; and we proceed to write down the equations which determine the amount and form of the transmitted and reflected waves at the bend.

In the first pipe, where x < 0, the non-vanishing field components of the incident TE_{10} wave are given by (10) and (11) as

$$B_{\rm ox} = A \cos(\pi y/a) e^{ih_1 x}, \qquad (12.1)$$

$$B_{oy} = -(ih_1 a/\pi) A \sin(\pi y/a) e^{ih_1 x}, \qquad (12.2)$$

$$E_{oz} = (i\omega a/\pi)A \sin(\pi y/a)e^{ih}l^{x}, \qquad (12.3)$$

where

$$h_{\rm m}^2 = \omega^2 / (\epsilon - (m\pi/a)^2)$$
 (13)

Since there is no y-component of electric field in the incident wave there will be no radial component of \tilde{E} in the bend; from (8), the only modes that will be excited are transverse magnetic modes with n = 0. Accordingly we assume a sum of such modes to represent the fields in the bend, the non-vanishing components being, for $\alpha > 0$.

 $E_{2z} = \sum_{m=1}^{\infty} R_{i\nu_{m}}(k\rho) \left[B_{m} e^{\nu_{m}\rho} + C_{m} e^{-\nu_{m}\rho} \right], \qquad (14.1)$

$$B_{2\rho} = \sum_{m=0}^{\infty} -(i\nu_{m}/\omega\rho)R_{i\nu_{m}}(k\rho)\left[B_{m}e^{\nu_{m}\beta} - C_{m}e^{-\nu_{m}\beta}\right], \qquad (14.2)$$

$$B_{2\phi} = \sum_{m=0}^{\infty} (ik/\omega)R_{i\nu_{m}} (k\rho) \left[B_{m}e^{\nu_{m}\phi} + c_{m}e^{-\nu_{m}\phi}\right], \qquad (14.3)$$

where $R_{i\nu}(k\rho_1) = 0$ and ν_m is the mth root of $R_{i\nu}(k\rho_2) = 0$. In the transmitted and reflected waves we shall find only those transverse electric modes for which $E_{\nu} = 0$; hence for the reflected waves, x < 0, we assume

$$B_{1x} = \sum_{m=1}^{\infty} A_m \cos(m\pi y/a) e^{-ih_m x}, \qquad (15.1)$$

$$B_{1y} = \sum_{m=1}^{\infty} (+ih_{m}a/m\pi) A_{m} \sin(m\pi y/a)e^{-ih_{m}x}, \qquad (15.2)$$

$$R_{ij}(kp) = V_{j}(kp_1) U_{j}(kp) - U_{j}(kp_1) V_{j}(kp_0)$$

^{*}As in Arts. 3.1 and 3.11, the boundary conditions will in general be satisfied by a finite number of Bessel functions of real order as well as an infinite number of functions of imaginary order; these latter functions may be written if desired in the form

$$E_{1z} = \sum_{m=1}^{\infty} (+iwa/m\pi) A_{m} \sin(m\pi y/a) e^{-ih_{m}x}, \qquad (15.3)$$

and for the transmitted waves, x > 0,

$$B_{3x} = \int_{m=1}^{\infty} D_{m} \cos(m\pi y/a) e^{ih_{m}x}, \qquad (16.1)$$

$$B_{3y} = \int_{m=1}^{\infty} -(ih_{m}a/m\pi)D_{m} \sin(m\pi y/a) e^{ih_{m}x}, \qquad (16.2)$$

$$B_{3y} = \sum_{m} -(ih_{m}a/m\pi)D_{m} \sin(m\pi y/a)e^{ih_{m}x}, \qquad (16.2)$$

$$E_{3z} = \sum_{n=0}^{\infty} (iwa/m\pi)D_{m} \sin(m\pi y/a)e^{ih_{m}x}, \qquad (16.3)$$

It is evident from (13) that if the dimensions of the guide are properly chosen hm may be imaginary for m > 1, in which case all the modes except TE10 will be rapidly attenuated.

The boundary conditions in this problem require the continuity of the fields at all points; hence we must have $E_{0z} + E_{1z} = E_{2z}$ and $B_{oy} +$ $B_{1y} = B_{2\rho}$ over the plane x = -0, $\beta = 4$, as well as $E_{2z} = E_{3z}$ and $B_{2\rho} =$ B_{3v} over the plane $\phi = -d_0 x = +0$. (If these four conditions are satisfied, the curl equations (2) imply that the remaining component of the magnetic field is also continuous.) Evidently these conditions, applied to the expressions which we have written down for the field components, will lead to four sets of equations for the four sets of ratios Am/A, B_m/A , C_m/A , and D_m/A , precisely similar to eqs. (19) - (22) of Art. 3.11.

Space limitations due to the original plan of this work, which was to exhibit as many different occurrences of Bessel functions of imaginary order as possible rather than to discuss any single application exhaustively, prevent us from continuing here the treatment of the wave guide problem which we have thus briefly introduced. It can scarcely be doubted, however, that this general problem currently represents the most important practical application of Bessel functions of imaginary order, and that it merits a much more extensive treatment than we have been able to give. Probably the equivalent circuit concepts which have already proved so fruitful in analyzing the transmission of microwaves 9) can be applied

⁹⁾ For example, Whinnery, J. R., and Jamieson, H. W., "Equivalent Circuits for Discontinuities in Transmission Lines," Proc. I. R. E., 32, 98-114 (1944).

here, the reflection and transmission coefficients of the bent portion of the guide being represented by an equivalent impedance network at the junction between two sections of uniform line. For numerical analysis it would be highly desirable to have a table of the Bessel functions $U_{p}(x)$ and $V_{p}(x)$ of imaginary order and real argument comparable in range with the table of functions of imaginary order and imaginary argument contained in the appendix of the present work. If such a table can be made available, we feel that Bessel functions of imaginary order will find a very practical use in electromagnetic theory.

3.2. Schrödinger Wave Functions for a Particle in an Exponential Field of Force.

Among the more important physical applications of Bessel functions are those which occur in the quantum theory. Most of the elementary quantum mechanical problems which require the use of Bessel functions lead only to functions of real order; but within the past three or four years several investigations have been published which involve the functions of purely imaginary order. We shall now formulate the basic problem which gives rise to these latter functions.

The quantum mechanical behavior of a particle of mass m and total energy E in a field of force given by the potential function V is determined by the time independent Schrödinger equation

$$\nabla^2 \psi + \frac{2m}{f^2} (E - V) \psi = 0, \tag{1}$$

where ψ is the wave function of the particle and $2\pi\hbar$ is Planck's quantum of action h. In a central force field, where V = V(r) is a function of the radial distance only, it is well known¹⁰ that the wave function

¹⁰⁾ See for example Pauling, L., and Wilson, E. B., Jr., Introduction to Quantum Mechanics, 113-121.

may be written in spherical coordinates as

$$\psi(\mathbf{r}, \Theta, \phi) = R(\mathbf{r})\Theta(\Theta)\bar{a}(\phi),$$
 (2)

where $\bar{\mathbf{d}}$ and $\boldsymbol{\Theta}$ are respectively trigonometric and associated Legendre functions depending on two integral quantum numbers. The differential equation satisfied by the radial function is then

$$\frac{1}{n^{2}}\frac{d}{dn}\left(n^{2}\frac{dk}{dn}\right) + \left[\frac{2m}{\hbar^{2}}\left\{E - V(n)\right\} - \frac{\ell(\ell+1)}{\hbar^{2}}\right]R = 0,$$
(3)

where the non-negative integer ℓ measures the total angular momentum of the particle in units of \hbar . If we consider the spherically symmetric state of zero total angular momentum (the so-called s-state) and write

$$R(r) = u(r)/r, \qquad (4)$$

eq. (3) becomes

$$\frac{d^{2}u}{dr} + \frac{2m}{f^{2}} \left[E - V(r) \right] u = 0.$$
 (5)

We now specialize the problem under consideration by assuming for the potential V(r) the exponential form

$$V(r) = -V_0 \exp(-r/a), \qquad (6)$$

which represents an attractive force field if the constant V_0 is positive. The exponential field given by (6) evidently vanishes at large distances much more rapidly than the Coulomb potential $-V_0a/r$; it has an effective range given essentially by the characteristic length a. Such a potential has often been used as a convenient and mathematically tractable approximation to the short-range non-Coulomb fields of nuclear particles.

If we substitute (6) into (5) and introduce the notations

$$x = \exp(-r/2a), E = \frac{\pi^2 k^2}{2m}, V_0 = \frac{\pi^2 p^2}{2m},$$
 (7)

we find that the equation for u becomes

$$x^2d^2u/dx^2 + x du/dx + [(2ak)^2 + (2ap)^2x^2]u = 0,$$
 (8)

which by comparison with $l_{\bullet}5$ (1) is seen to have the solutions $u = J_{\pm 2aki}(2apx)$

for unrestricted values of k and p.* Various cases may arise, according to whether k and p are real or imaginary.

For a bound particle, i. e., one with negative total energy E, in the neighborhood of an attractive center of force, $p = (2mV_0/\hbar^2)^{\frac{1}{2}}$ is real but $k = (2mE/n^2)^{\frac{1}{2}}$ is purely imaginary, so that u is proportional to the ordinary Bessel function J2a /k/ (2apx) of real order and real argument. (The second solution of Bessel's equation is infinite at x = 0, which corresponds to $r = \sim_{\bullet}$) The admissible values, if any, of the total energy are determined by the boundary condition that u must vanish at r = 0, so each root in |k| of the equation

$$J_{2a,|k|}(2ap) = 0$$
 (9)

corresponds to a stationary state of the bound particle defined by a particular value of the total energy E. This problem has been discussed by Bethe and Bacher 11) in their treatment of the ground state of the deuteron. If on the other hand E is positive, corresponding to a net kinetic energy of the particle at infinity, then k is real and we have to do with Bessel functions of imaginary order and real argument; we shall discuss this case briefly in the following paragraphs. If E is positive but Vo is negative, so that (6) represents a repulsive field of force, then p is imaginary and we are led to functions of imaginary order and imaginary argument; these functions would arise in the problem of scattering of a stream of particles by a repulsive center of force.

Application of the functions of imaginary order and real argument

11) Bethe, H. A., and Bacher, R. F., Rev. Mod. Phys., 8, 110-111

 $(1936)_{\bullet}$

^{*}If 2aki is a real integer, then in the general solution of (8) we must replace J-2aki, which is no longer distinct from J2aki, by any one of the various so-called functions of the second kind which are linearly independent of J2aki; or the general solution may be expressed in terms of the pair of Hankel functions defined by 1.5 (3).

to nuclear physics has been made by Dube and Jha¹²⁾ in a paper on the emission of alpha-particles from radioactive nuclei. As is well known, the first successful theory of alpha-radioactivity was given by Condon and Gurney and by Gamow.¹³⁾ In the original form of the theory, the nucleus was represented by a rectangular potential hole of constant depth Vo and of radius a equal by definition to the nuclear radius. Outside the nucleus the potential function was taken to be the ordinary Coulomb one between alpha-particle and product nucleus. It was then possible to compute the quantum mechanical probability that an alpha-particle of energy E would "leak through" the potential parrier and escape from the nucleus; and the result was found to agree with the empirical Geiger-Nuttall relation between half-life and disintegration energy for alpha-radioactive nuclei.

Since the model of the nucleus described above is admittedly very crude, Dube and Jha set out to try the effect of replacing the rectangular potential function by an exponential function. They accordingly assume that for r < a the potential is given by the exponential law (6), and for r > a by the Coulomb law

$$V = zZq^2/r, (10)$$

where q is the electronic charge, Z is the atomic number of the product nucleus, and z (=2) is the atomic number of the alpha-particle.

Now the wave function of an alpha-particle of (positive) energy E and zero total angular momentum is spherically symmetric and may be written in the form \forall (r) = u(r)/r, where u(r) satisfies (5). Inside the nucleus,

¹²⁾ Dube, G. P., and Jha, S. N., <u>Indian Journal of Physics</u>, <u>17</u>, 344-356 (1943). This paper was called to my attention by Prof. Bateman.

¹³⁾ Bethe, H. A., Rev. Mod. Phys., 9, 161-163 (1937), gives a simple derivation of the result.

for $r \neq a$, V(r) is the exponential function (6), so using the notation of (7),

 $u(r) = D[J_{-2aki}(2ap)J_{2aki}(2ape^{-r/2a}) - J_{2aki}(2ap)J_{-2aki}(2ape^{-r/2a})]$, (11) which vanishes at r = 0, D being an arbitrary constant. For r > a, V(r) is the Coulomb potential (10), and the corresponding solutions of (5) are of different types in the regions a $\langle r < r_E \text{ and } r > r_E$, where $r_E = zZq^2/E$ is the classical turning point of an alpha-particle of energy E falling on the nucleus from outside. In the region a $\langle r < r_E \text{ of the potential}$ barrier, where E = V is negative, u(r) is of exponential type, while in the outer region $r > r_E$, where E = V is positive, u(r) is of wave type. At large distances from the nucleus u(r) must represent an outgoing spherical wave:

$$u(r) \sim Ae^{ikr}$$
 (12)

To obtain the relation between the amplitude A of the outgoing wave and the coefficient D of the wave function inside the nucleus it is simplest to use the well-known Wentzel-Kramers-Brillouin (WKB) approximation, which connects the asymptotic form (12) with the exponential function in the potential barrier, and so finally with the inside function (11) at $r = a_0$. From the value of A/D we may compute the decay constant λ of the given nucleus, which is defined as the ratio of the number of particles emitted per second to the total number of particles inside the nucleus.

The details of the calculation of the decay constant have been carried out by Dube and Jha for the exponential well in a form entirely similar to Bethe's calculation for the rectangular well, and the values of λ are expressed in terms of E, a, and Z for the two limiting cases $\nabla_0 \rightarrow 0$ and $\nabla_0 \rightarrow \infty$, which correspond respectively to $p \rightarrow 0$ and to $p \rightarrow \infty$. It is

found 14) that for reasonable values of the parameters the ratio λ_0/λ_0 = 1/6, approximately, from which the authors conclude that the decay constant does not depend critically on the exact depth of the potential well inside the nucleus. They also give a more complicated expression for χ when E and V_0 are of the same order of magnitude, derived from the known asymptotic representation of $J_{\nu}(z)$ when ν and z are simultaneously large.* The nuclear radii computed from observed values of the decay constant agree closely with the values obtained by earlier workers with the simple rectangular potential well, thus confirming the expectation that the results calculated from the one-body theory of alpha-decay are not sensitive to changes in the form of the assumed potential function. However, as Dube and Jha point out, in view of the present more correct many-body model of the nucleus, calculations such as theirs based on any one-body model must now be regarded as rough approximations and are therefore mainly of theoretical rather than of practical interest.

In recent months various writers 15, 16) have discussed the problem of scattering by an exponential field of the form (6) as it is formulated in Heisenberg's recent theory of the characteristic matrix. Without entering into details here, it may be stated that Heisenberg's new theory centers around a certain unitary matrix S, which vanishes

¹⁴⁾ Dube and Jha, op. cit., 353.

^{*}For a numerical estimate of the quantities involved we employ the values $\% = 1.054 \times 10^{-27}$ erg sec, m = $4.003 \times 1.660 \times 10^{-24}$ gm, and take for an average radioactive nucleus (Bethe, loc. cit.) $a = 9 \times 10^{-13}$ cm, $E = 6 \text{ MeV} = 6 \times 10^{-6} \text{ k} \times 10^{-6}$ ergs. The order of the Bessel functions is $2aki = (2a/K)(2mE)^{2i} = 19i$, approximately, and the argument is of the same magnitude if Vo and E are comparable.

¹⁵⁾ Ter Haar, D., Physica, 12, 501-508 (1946).
16) Ma, S. T., Phys. Rev., 71, 195-200 (1947). See also an exchange of letters between Ma and W. Opechowski, Phys. Rev., 69, 668 (1946); 70, 772 (1946); 71, 210 (1947).

for those values of the energy which correspond to stationary states of
the system. It was originally surmised that all values of the energy for
which S vanishes correspond to closed stationary states; but ter Haar
and Ma have shown by the example of the attractive exponential field,
solved as above in terms of Bessel functions of imaginary order and real
argument, that there may be redundant zeros of S which do not correspond
to stationary states of the energy. The proper method for excluding
these redundant zeros does not yet appear to have been convincingly settled;
and though for the sake of completeness we have called attention to this
newest occurrence of Bessel functions of imaginary order in the literature,
a detailed discussion of the problem which occasioned their use or of the
ultimate significance of the characteristic matrix in quantum mechanics
falls outside the scope of this thesis.

3.2. Relativistic Wave Functions for a Free Particle in an Expanding Universe.

The last application of Bessel functions of imaginary order which we shall discuss occurs in a paper by E. Schrödinger¹⁷) on the proper vibrations of an expanding universe. In order to present Schrödinger's results we must make a brief excursion into the field of relativistic quantum theory.

The simplest Lorentz-invariant wave equation is the scalar Klein-Gordon equation 18)

 $\nabla^2 \psi - \frac{1}{c^2} \frac{\partial^2 \psi}{\partial t^2} - K^2 \psi = 0,$

¹⁷⁾ Schrödinger, E., Physica, 6, 899-912 (1939). This paper was called to my attention by Prof. Bateman.

¹⁸⁾ Pauli, W., Rev. Mod. Phys., 13, 208-210 (1941), derives the results stated in this paragraph.

where $K = mc/\hbar = 2\pi/\lambda_0$, c being the velocity of light, $2\pi\hbar$ the quantum of action, m the rest mass of the particle, and λ_0 its Compton wavelength. It is known that the most general solution of (1) can be decomposed into a sum of proper vibrations of the form

where \vec{x} is the ordinary three-dimensional position vector and $\omega^2/c^2 = k^2 + \kappa^2$. The solution (2) evidently represents a plane wave with propagation vector \vec{k} and angular frequency $\vec{\omega}$. It turns out that if the particles described by (1) are charged and if we are to define an energy-momentum tensor and a charge-current vector which satisfies the equation of continuity (cf. Pauli, loce cit.), then we must regard the proper vibrations of negative frequency, such as the second term on the right side of (2), as representing particles of opposite charge from the proper vibrations of positive frequency. This convention is necessary because, as Pauli shows, if we interchange the factors $\exp\left[i(-\vec{k}\cdot\vec{x}+\omega\,t)\right]$ and $\exp\left[i(\vec{k}\cdot\vec{x}-\omega\,t)\right]$ in (2) we change the sign of the charge-current vector while the energy-momentum tensor remains unaltered.

In the general metric space defined by the line element*

$$ds^2 = g_{\alpha\beta} dx^{\alpha} dx^{\beta}$$
 (3)

the Klein-Gordon equation is to be regarded as the covariant equation

$$\frac{1}{\sqrt{-g'}} \frac{\partial}{\partial x'} \left(g^{\alpha\beta} \sqrt{-g'} \frac{\partial \psi}{\partial x'} \right) + K^2 \psi = 0, \tag{4}$$

where g is the determinant $|g_{\alpha\beta}|$ of the components of the metric tensor; evidently (4) reduces to (1) if ds^2 is the special relativity line element $-dx^2 - dy^2 - dz^2 + c^2dt^2$. We now wish to extend the investigation to the case of the non-static homogeneous universe whose line element is given

^{*}Greek indices assume the values 1, 2, 3, 4; and the usual summation convention applies to repeated indices.

by

$$ds^{2} = -R^{2}(t) \left[d\chi^{2} + \sin^{2}\chi (d\theta^{2} + \sin^{2}\theta d\phi^{2}) \right] + c^{2}dt^{2}, \qquad (5)$$

where χ , θ , and β are the well-known co-moving angular coordinates and R(t), the radius of curvature of space, is a function as yet unspecified of the time to

The general equation (4) may be expressed in terms of the coordinates $(\gamma, \theta, \phi, t)$ with the aid of the line element (5) and a solution obtained by the standard method of separation of variables in the form

$$\psi(\chi, \Theta, \beta, t) = \Omega(\chi, \Theta, \beta) f(t). \tag{6}$$

The details of the transformation of variables and the calculation of the angle dependent function Ω have been given elsewhere by Schrödinger; our present interest is only in the resultant equation for the time dependent factor f(t), which he finds to be

$$\int_{0}^{\infty} \int_{0}^{\infty} \int_{0$$

The integer n is related to the wavelength λ of the proper vibration by the formula

$$\lambda = 2\pi R/n$$
, or $n = 2\pi R/\lambda$; (8)

in the cases of practical interest n is thus an enormously large number.

For any given value of n we take for the time dependent factor in (6) a linear combination $f_n(t)$ of two independent solutions of (7) with arbitrary coefficients. The general solution of (4) for this universe may then be written in the form of an infinite series of products of the type (6) including all non-negative integral values of n, and this series can in the familiar menner be adapted to an arbitrary initial state. The different members of the series are all independent of one another; if at the outset only one is present, no others will turn up in the course of time. We thus have a genuine decomposition into proper vibrations, although the time factors are in general not trigonometric functions.

They will be trigonometric functions whenever R(t) ceases to vary and remains constant for a time, since during any period when R is constant the general solution of (7) is

$$f_n(t) = A_n e^{i\omega_n t} + B_n e^{-i\omega_n t}$$
, where $\omega_n = c \left[n(n+2)/R^2 + K^2 \right]^{\frac{1}{2}}$ (9)

Suppose that initially R(t) is constant for a time and that we fix our attention on the particular proper vibration $f_n(t) = Ae^{i\omega_n t}$, which corresponds, in virtue of the remarks following (2), to a particle of positive charge. Now suppose that R(t) undergoes a period of arbitrary variation, during which time of course the particular solution $f_n(t)$ loses its trigonometric character, and then returns to constancy. As soon as R(t) ceases to vary fn(t) will assume the form A'eiun't + B'e-iun't, but now - and this is the essential point - we have no guarantee that the coefficient B' of the negative frequency term will be zero. In other words there will be a mutual adulteration of positive and negative frequency terms in the course of time. This means with particles the production of oppositely charged pairs merely by the expansion, while with light it implies a production of light traveling in the opposite direction, thus a sort of reflection of light in homogeneous space. Alarmed by these prospects. Schrödinger has investigated the question in more detail in the case in which R is a linear function of the time. This case is soluble in terms of Bessel functions; we proceed to outline Schrödinger's analysis.

We assume that the radius of our universe is given by

$$R = a + bt, (10)$$

and we introduce into (7) the new variables

$$z = \kappa cR/b = \kappa c(a/b + t), w(z) = zf, \qquad (11)$$

so that after an elementary calculation (7) becomes

$$z^{2}d^{2}w/dz^{2} + zdw/dz + (v^{2} + z^{2})w = 0, (12)$$

where
$$v^2 + 1 = n(n + 2)c^2/b^2$$
 (13)

We see on comparing (12) with 1.5 (1) that w is a Bessel function of real argument z and imaginary order is.

The solution of (12) corresponding to a proper vibration of positive frequency is the Hankel function of the first kind $H_{i\nu}^{(1)}(z)$ defined, if we write $i\nu$ for ν , by l.1 (3.1). Recalling that $K=2\pi/\lambda_0$, we see from (8), (13), and (11) that both ν and z are enormously large numbers, while the ratio z/ν is of the comparatively moderate order of magnitude λ/λ_0 , which is the ratio of the actual wavelength to the Compton wavelength of the particle. An asymptotic representation of $H_{i\nu}^{(1)}(z)$ may therefore be obtained by Debye's method of saddle-point integration $h_{i\nu}^{(1)}(z)$ in terms of the ratio

$$y/z \equiv \sinh d \cdot \tag{14}$$

The result is

ult is
$$H_{i\nu}^{(0)}(2) \sim \frac{\sqrt{2} \rho \sqrt{12 - i\pi/4} i\nu (c_0 th \alpha - \alpha)}{\sqrt{\pi 2 ch \alpha}}$$
(15)

to a very high degree of approximation, because of the enormous magnitude of \mathcal{D} and z_0 . Hence from (11), on dropping an irrelevant constant multiplier,

 $f(t) = 2^{-\frac{3}{2}} (chd)^{-\frac{1}{2}} e^{is(czthd-d)}$ (16)

In order to find the angular frequency ω , we differentiate the phase of (16) with respect to t and obtain, on making use of (11), (14), and

(13) to simplify the result,

$$\omega = \frac{d}{dt} \left[\mathcal{N}(\cosh \alpha - \alpha) \right] = -\mathcal{N}(\cosh^2 \alpha + 1) \frac{d\alpha}{dt}$$

$$= Kc \cosh \alpha = c \left[\frac{m(m+2) - b^2/c^2}{R^2(t)} + K^2 \right]^{\frac{1}{2}}.$$
(17)

¹⁹⁾ Asymptotic expressions for all kinds of Bessel functions of large complex order are derived by G. N. Watson, Theory of Bessel Functions, 2nd ed., Arts. 8.6-8.61. In connection with the functions of purely imaginary order see particularly the last paragraph of Art. 8.61.

The phase velocity is, from (8) and (17).

$$v_{\rm ph} = \omega \lambda / 2\pi = (\kappa c R \ cha) / n$$
,

while the group velocity is

group velocity is
$$N_g = R \frac{\partial w}{\partial n} = R K c \frac{\partial ch d}{\partial n} = \frac{C(m+1)}{K R ch d},$$

so that

$$v_{\rm ph}v_{\rm g} = c^2(n+1)/n.$$
 (18)

Since n is very large, (18) is equivalent to the usual relation between phase and group velocities for both de Broglie waves and light waves.

The Hankel function H₁, (2)(z) of the second kind can be worked out in the same way and gives the exponential of negative frequency, corresponding to a particle of opposite charge from that represented by H_{i2} (1)(z). Since $H_{i\nu}^{(1)}(z)$ and $H_{i\nu}^{(2)}(z)$ are linearly independent solutions of (12), we see that the positive and negative frequency solutions of (7) keep clear of each other indefinitely so long as R(t) increases or decreases uniformly with time, so that under these circumstances we do not get the pair production anticipated above.* This latter phenomenon is evidently not caused by the velocity of expansion, but would probably be caused by accelerated expansion. It might play an important role in the critical periods of cosmology, when expansion changes to contraction or vice versa.

Solutions of the Dirac equation for a free electron in various cosmological spaces have been obtained by Taub; 20) it happens that the time dependence of the solutions in a De Sitter universe is given by Bessel functions $J_{\text{tipt}_{\frac{1}{2}}}$ of complex order, where ν is a very large number of

^{*}Similarly the positive and negative frequency solutions of D'Alembert's equation for light, which is obtained by setting K = 0 in (4), may be rigorously separated for all time if R(t) has the form a + bt; in this case D'Alembert's equation may be solved in terms of elementary functions, and there is nothing in the solutions which would correspond to a reflection of light in free space. 20) Taub, A. H., Phys. Rev., 51, 512-525 (1937).

the order of 10³⁷, so that for all practical purposes the behavior of the functions is completely described by their asymptotic representations.

APPENDIX

Tables of the Wedge Functions F(eX) and G(eX)

We have shown in the preceding chapters that Bessel functions of imaginary order find application to several fields of mathematical physics, but before our formal results can be of much practical use in calculation we need adequate numerical tables of the functions of imaginary order.

We shall present with this thesis a table of the wedge functions studied in chapters I and II. Although the scope of our table has been limited by requirements of time and the lack of elaborate facilities for computation, we feel that it will be of interest because no other such table is at present in existence.

The quantities tabulated are the wedge functions $F_{\nu}(e^{X})$ and $G_{\nu}(e^{X})$ defined in Art. 1.1, the argument being taken as e^{X} for the reasons discussed in Art. 1.4. Since, as we have seen, in the physical applications where these functions occur the order ν is not restricted to integral values but must be regarded as a continuous variable, we have essentially to tabulate them as functions of two continuous variables X and ν . Obviously the calculation of a function of two variables over representative ranges in both variables is a much more laborious task than the calculation of a function of a single variable, and the resultant table is correspondingly bulkier.

In the following sections we shall set forth the method used for computing the main body of the table. This work was done on the automatic punched card machines at the Southern California Cooperative Wind Tunnel in Pasadena, which is directed by the California Institute. We shall then describe the actual table, indicating the method of checking and

the estimated accuracy of the published figures.

A.l. General Method of Numerical Integration by Means of Punched Card Machines.

The following method for the automatic numerical integration of the differential equation

$$d^2y/dx^2 = b(x)y \tag{1}$$

by means of the punched card machines manufactured by International Business Machines Corporation has been published by L. Feinstein and M. Schwarz-child.

One expands y in the Taylor series

$$y(x + h) = \sum_{n=0}^{\infty} (h^n/n!)y^{(n)}(x)$$
 (2)

and obtains, on making use of (1) to eliminate the second derivative,

$$y(x + h) + y(x - h) = [2 + h^2b(x)]y(x) + 2\sum_{n=2}^{\infty} [h^{2n}/(2n)]y^{(2n)}(x)$$
 (3)

 $y''(x + h) + y''(x - h) - 2y''(x) = 2 \sum_{n=1}^{\infty} [h^{2n}/(2n)] y^{(2n+2)}(x)$. (4) Solving (4) for $h^2y^{(4)}(x)$ and using (1) to eliminate the second derivatives at x and at $x \pm h$, we get

$$[1 - (h^2/12)b(x + h)]y(x + h) + [1 - (h^2/12)b(x - h)]y(x - h)$$

$$-[2 + (5h^2/6)b(x)]y(x) - (h^6/240)y^{(6)}(x) + 0(h^8) = 0.$$
 (5)

If we let

$$x_n = x_0 + nh, y_n = y(x_n), Z_n = (1/12) \left[1 - (h^2/12)b(x_n) \right] y(x_n),$$

$$B_n = \frac{2 + (5h^2/6)b(x_n)}{1 - (h^2/12)b(x_n)} = 2 + \frac{h^2b(x_n)}{1 - (h^2/12)b(x_n)},$$
(6)

and neglect the sixth and higher powers of h, (5) becomes

$$Z_{n+1} = B_n Z_n - Z_{n-1}$$
 (7)

¹⁾ Feinstein, L., and Schwarzchild, M., Rev. Sci. Inst., 12, 405-408 (1941). These authors treat the general linear differential equation of the second order, but we shall be concerned only with an equation of the special form (1).

Solving the third member of (6) for y_n in terms of Z_n , we obtain

$$y_n = (B_n + 10)Z_{n^{\bullet}}$$
 (8)

The extrapolation formula (7) permits us to calculate from any two adjacent values of Z the next succeeding value using only the operations of multiplication and addition, which can be performed by the IBM automatic multiplying punch. The quantities B_1 , B_2 , ... may be computed by (6) from the coefficient b(x) of the differential equation and punched into a deck of IBM cards; then if we punch into the first card the starting values Z_0 and Z_1 obtained from the initial conditions of the given problem, the multiplier punch will compute Z_2 and record it in the same card. We then transfer Z_1 and Z_2 to the card containing B_2* and repeat the process. When we are finished we obtain y_n from Z_n via (8); since B_n and Z_n are already punched in the same card, this step is easily carried out.

The punched card method of integration is particularly useful when the coefficient b(x) of the differential equation (1) depends linearly on a parameter and we wish to obtain solutions for several different values of the parameter. Suppose for instance that

$$b(x) = {}_{0}b(x) + \nu^{2}{}_{1}b(x);$$
 (9)

then from (6) we have, on dropping the sixth and higher powers of h,

$$B_{\nu n} = {}_{0}B_{n} + {}_{\nu}{}^{2}{}_{1}B_{n} + {}_{\nu}{}^{4}{}_{2}B_{n}, \tag{10}$$

where

$$_{0}B_{n} = 2 + h^{2}_{0}b_{n} + (h^{4}/12)_{0}b_{n}^{2},$$
 (10.1)

$${}_{1}B_{n} = h^{2}{}_{1}b_{n} + (h^{4}/6)_{0}b_{n} {}_{1}b_{n}$$
 (10.2)

$$_{2B_{n}} = (h^{4}/12)_{1}b_{n}^{2}$$
 (10.3)

^{*}The multiplying punch described by Feinstein and Schwarzchild contained a mechanism for storing Z_n and Z_{n+1} in the machine between steps. Our machine was not thus equipped, so the quantities Z_n and Z_{n+1} had to be transferred from one card to the next with the IBM reproducing punch.

Only the quantities ${}_{0}B_{n}$, ${}_{1}B_{n}$, and ${}_{2}B_{n}$, which are all independent of \mathcal{P}_{\bullet} , have to be computed beforehand; $B_{\mathcal{P}_{n}}$ can then be obtained with the help of the punched card machines for any value of \mathcal{P}_{\bullet} .

Punched card methods are most efficient in calculations where the same numerical data are used over and over in different combinations; thus in the problem at hand their relative efficiency, as compared with other methods, increases with the number of different values of the parameter \mathcal{P} which we desire to consider. The method of numerical integration just described has, however, the disadvantage that it is not self-checking or self-correcting; we have no way of knowing how the inherent errors in the extrapolation formula (7) are mounting up during the course of an extended calculation. (The estimates given by Feinstein and Schwarzchild of the obtainable accuracy proved of little use in the calculation which we performed.) In cases where it is possible, the safest procedure would be to check the last value y_N of the sequence by some independent method of calculation.

A. 2. Method of Calculation of the Wedge Functions.

The equation satisfied by the wedge functions $F_{\rho}(e^{X})$ and $G_{\rho}(e^{X})$ is just 1.4 (2), namely

$$d^2y/dx^2 = (e^{2x} - y^2)y_{\bullet}$$
 (1)

With the notation of A.1 (9) we have $b(x) = e^{2x} - p^2$, $ob(x) = e^{2x}$, 1b(x) = -1, so that the quantities oB_n , $1B_n$, and $2B_n$ may easily be written down from A.1 (10.1) - (10.3) and evaluated from tables of the exponential function.

It was originally planned to tabulate both $F_{\nu}(e^{X})$ and $G_{\nu}(e^{X})$ for 50 values of ν extending from $\nu = 0.2$ to $\nu = 10.0$, and for 300 values of

x extending from x = -0.49 ($e^x = 0.613$) to x = 2.50 ($e^x = 12.18$) with a step interval h = 0.01. The starting values Z_{p_0} and Z_{p_1} , corresponding to $x_0 = -0.50$ and $x_1 = -0.49$, were computed for both functions from the series representations 1.11 (5.1) and (5.2), the quantities A and B being expressed by 1.13 (6) in terms of the power series S_1 and S_2 . This work was done on a 10 x 10 x 20 Friden automatic calculating machine, the results being recorded to ten figures and checked by repeating the entire computation at another time. Because of the necessity for computing the auxiliary functions A_0 , B_0 , $\sin\theta_0$, and $\cos\theta_0$ to a high degree of accuracy before undertaking the actual evaluation of $F_{p_0}(e^x)$ and $G_{p_0}(e^x)$, this calculation of the starting values was the most laborious and time-consuming part of the whole project. It would be of considerable value to have simpler representations of the canonical functions which are adapted to easy numerical evaluation when the argument is small.

The punched card machines were used to calculate and record on cards the coefficients $B_{\nu n}$ given by A.1 (10) for 50 values of ν and 300 values of n, in preparation for the step-by-step process of evaluating the Z_n 's from the recurrence formula A.1 (7). Each step of the actual numerical integration involved the processing of 100 cards (50 values of ν for each function), and in order to guard against mechanical errors the entire calculation was carried out with two identical decks and two multiplying punches, the IBM reproducer being used to compare results at the end of each step. All numbers appearing on the cards were expressed to eight significant figures.

When the integration had been completed, it was clear that the inherent errors in the approximate extrapolation formula A.1 (7) had accumulated, in some cases to an intolerable degree, in the latter part of the range of integration. It would have been infeasible at this stage to repeat the integration with a smaller step interval or with additional starting values at intermediate points of the original range; so we compromised by checking the results at various points, correcting the errors where possible, and discarding the relatively few values which were too much in error to be easily corrected.

The table of $G_{y}(e^{X})$ was checked by means of the definite integral representation 1.11 (6.2):

$$G_{\mathcal{D}}(e^{\mathbf{X}}) = \int_{0}^{\infty} \exp(-e^{\mathbf{X}} \operatorname{ch} t) \cos 2 t dt_{\mathbf{0}}$$
 (2)

This integral converges quite rapidly when x is greater than $\log \nu$; for example, when x = 2.50 it was found possible to evaluate $G_{\nu}(e^{X})$ for 0.2 $\leq \nu \leq 10$ to one more significant figure than was desired in the table by breaking off the range of integration at t = 1.5 and applying Tschebyscheff's mechanical quadrature formula² with fifteen subdivisions. The integral (2) was therefore used with a Monroe automatic calculating machine to evaluate $G_{\nu}(e^{X})$ for x = 0.00, 0.50, 1.00, 1.50, 2.00, and 2.50. In the portion of the table where $G_{\nu}(e^{X})$ was oscillatory (i. e., $x < \log \nu$; cf. Art. 1.2), the values given by the punched card integration were found to be accurate to one or two units in the fifth significant place; presumably the errors in the integration formula A.1 (7) cancelled out on the average in this region. On the other hand, where x was appreciably larger than

$$\int_{a}^{b} f(x) dx = (b - a)/n \sum_{n=1}^{\infty} f(a + (2r - 1)(b - a)/2n) + R_{n}$$

²⁾ Encyklopädie der Mathematischen Wissenschaften, Bd. II, 3.1, 72-74. The formula in question is

This is not the most accurate quadrature formula available for a given number of subdivisions, but it is very easy to use because the coefficients are simple. In practice the remainder term R_n may be controlled by investigating whether an increase in the number of subdivisions n gives a significantly different value for the integral.

log $\mathscr{P}_{\mathfrak{p}}$ the punched card integration led to rapidly accumulating errors, the resulting functions tending to go off to $\pm \infty$ rather than to approach ± 0 as they should. Since the errors seemed to be varying continuously, it was possible to approximate to the correction terms by means of Lagrange's interpolating polynomial fitted to the known values of the corrections at x = 0.00, x = 0.50, etc. Corrections were applied in general where they did not exceed 1% of the uncorrected value, and the remainder of the table, where x was considerably greater than $\log \mathscr{P}_{\mathfrak{p}}$ was discarded.

In order to check the table of $F_{\nu}(e^{X})$ it was necessary to use the integral representation 1.11 (6.1),

Fy (e^X) = csch $\nu\pi$ $\int_{0}^{\pi} \exp(e^{X}\cos{\Theta}) \operatorname{ch} \nu\Theta \ d\Theta = \int_{0}^{\infty} \exp(-e^{X} \operatorname{ch} t) \sin{\nu t} \ dt$, (3) since for most of the values of ν and x in the table neither power series nor asymptotic series converge rapidly enough to be useful. The second integral in (3) can be evaluated without difficulty by mechanical quadrature; but depending on the relative magnitudes of x and ν the first integrand may have sharp peaks at either end of the range of integration, which must be subtracted off and integrated separately. If $v = e^{X}$, it is easy to show that the first term on the right side of (3) is equal to $\operatorname{csch} \nu\pi \int_{0}^{\pi} \left\{ e^{V} \cos{\Theta} - e^{-V} \left[1 + \frac{1}{2} x (\pi - \Theta)^{2} \right] \right\} \left(\operatorname{ch} \nu\Theta - 1 \right) d\Theta + \pi \operatorname{csch} \nu\pi \operatorname{I}_{0}(v) + e^{-V} (1/\nu) - \pi \operatorname{csch} \nu\pi \right) + ve^{-V} \left[1/\nu^{3} - \pi \operatorname{csch} \nu\pi \left(1/\nu^{2} + \pi^{2}/6 \right) \right]$. (4)

Even with this transformation the remaining integral in (4) is surprisingly intractable; it apparently cannot be calculated by mechanical quadrature with a reasonable number of subdivisions to the accuracy desired in our table if ν is greater than about $0.6 \, \mathrm{e}^{\mathrm{x}}$. Consequently it was not possible to check the table of F_{ν} (e^x) completely in the time at our disposal. We did find however that at x = 2.50, for $\nu \le 8.0$ only ten values were in error by more than 0.05% (5 parts in 10,000); all of these erroneous

values occurred for \mathcal{Y}^{\perp} 3.0.* In the range 3.0 $\leq \mathcal{Y} \leq$ 8.0 most of the values were in error by not more than a few units in the fifth significant figure. Though it was not possible to compute accurate check values from (3) for $\mathcal{Y} > 8.0$, we know from the behavior of $G_{\mathcal{Y}}(e^{\mathbf{X}})$ that for large values of \mathcal{Y} , when the functions are oscillatory over most of the range, the integration formula A.1 (7) is unlikely to accumulate errors of large absolute magnitude. The ten erroneous values mentioned above were adjusted by fitting a continuous correction curve to cancel the known relative error at $\mathbf{x} = 0.00$, 0.50, ..., 2.50, and with these alterations the entire table of $F_{\mathcal{Y}}(e^{\mathbf{X}})$ is printed.

It is worth noting that since the errors involved in the integration formula A.1 (7) seem to compensate on the average when the solutions of the differential equation are oscillatory, the punched card method might be used with considerable success to calculate the Bessel functions $U_{\nu}(e^{x})$ and $V_{\nu}(e^{x})$ of imaginary order and real argument, since by 1.52 (3) and (5) these functions are oscillatory for all values of x. The results of such a calculation would of course have to be checked before publication.

A.3. Description of the Tables.

Since the tables of the wedge functions were printed directly from punched cards on an IBM tabulator, some changes, such as the placing of the negative sign on the right of the entry to which it applies, have had to be made in the usual format of such tables. The position of the decimal point is determined by multiplying the tabular entry by 10°, where the

^{*}The probable reason for the absence of large relative errors in the functions $F_{\gamma}(e^{x})$ is that these functions tend rapidly to infinity when $x > 7 \log \gamma$, and so increase in absolute magnitude as fast as the errors accumulate.

(negative) integer p is tabulated to the right of each row of the table. Thus $G_{5\cdot 0}(e^{1\cdot 00}) = 22452 \times 10^{-8} = 2\cdot 2452 \times 10^{-4}$, etc. In case the value of p increases in algebraic magnitude in the middle of a row, the entries marked with an asterisk should be used with the value of p on the preceding page.

The range and accuracy of the tables may be summarized as follows: The function $F_{\nu}(e^{X})$ is tabulated over the complete ranges $0.2 \le \nu$ ≤ 10.0 , $-0.49 \le x \le 2.50$. In the region where $F_{\nu}(e^{X})$ is oscillatory the error in the last figure given should never exceed 5 units. In the region where $F_{\nu}(e^{X})$ is non-oscillatory the error in the tabulated values should not exceed 5 parts in 10.000.

The function $G_{\nu}(e^{2})$ is tabulated over the following ranges in ν and x:

$$0.2 \stackrel{?}{=} \stackrel{?}{\vee} \stackrel{?}{=} 1.0$$
, $-0.49 \stackrel{?}{=} x \stackrel{?}{=} 0.50$; $4.2 \stackrel{?}{=} \stackrel{?}{\vee} \stackrel{?}{=} 7.0$, $-0.49 \stackrel{?}{=} x \stackrel{?}{=} 2.00$; $1.2 \stackrel{?}{=} \stackrel{?}{\vee} \stackrel{?}{=} 2.0$, $-0.49 \stackrel{?}{=} x \stackrel{?}{=} 1.00$; $7.2 \stackrel{?}{=} \stackrel{?}{\vee} \stackrel{?}{=} 10.0$, $-0.49 \stackrel{?}{=} x \stackrel{?}{=} 2.50$. $2.2 \stackrel{?}{=} \stackrel{?}{\vee} \stackrel{?}{=} 4.0$, $-0.49 \stackrel{?}{=} x \stackrel{?}{=} 1.50$;

The error in the last figure of any tabulated value does not exceed 5 units.

As a matter of interest the values of $G_{2}(e^{X})$ computed from the definite integral A.2 (2) and correct to the last printed figure are given for x = 1.00, 1.50, 2.00, and 2.50 for those values of \mathcal{P} not included in the main table.

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TABLES OF BESSEL FUNCTIONS OF IMAGINARY ORDER AND IMAGINARY ARGUMENT

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TABLES OF BESSEL FUNCTIONS OF IMAGINARY ORDER

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INTRODUCTION

1. Summary of Mathematical Formulas.

Various problems from different branches of mathematical physics give rise to the differential equation

$$v^{2}d^{2}w/dv^{2} + vdw/dv - (v^{2} - v^{2})w = 0,$$
 (1)

in which v and $\dot{
u}$ are real quantities. Eq. (1) is a special case of Bessel's equation,

$$z^{2}d^{2}w/dz^{2} + zdw/dz + (z^{2} - \rho^{2})w = 0,$$
 (2)

in which z = iv, $\rho = i\nu$; and its solutions are therefore Bessel functions whose order and argument are both purely imaginary. The accompanying table gives numerical values of a fundamental real set of solutions of (1) over representative ranges in both order and argument; it is the only numerical tabulation of Bessel functions of imaginary order at present in existence

A fundamental real pair of solutions of (4) may be defined as follows:

$$F_{\nu}(v) = \frac{\pi}{2} \frac{I_{i\nu}(v) + I_{-i\nu}(v)}{sh\nu\pi} = \frac{\pi}{sh\nu\pi} \operatorname{Re} I_{i\nu}(v), \tag{3}$$

$$G_{\nu}(v) \equiv \frac{i\pi}{2} \frac{I_{i\nu}(v) - I_{-i\nu}(v)}{sh\nu\pi} \equiv \frac{\pi}{sh\nu\pi} Im I_{i\nu}(v)$$

$$\equiv K_{i\nu}(v) \equiv \frac{1}{2}\pi i e^{-\frac{1}{2}\nu\pi} H_{i\nu}^{(1)}(iv), \qquad (4)$$

where ν is real and v is real and positive. In these definitions $I_{i\nu}(v)$ is the modified Bessel function of the first kind of purely imaginary order, being related to the ordinary Bessel function $J_{i\nu}(iv)$ of imaginary order and imaginary argument by

$$I_{i\nu}(\mathbf{v}) \equiv e^{\frac{i}{2}\nu\pi} J_{i\nu}(i\mathbf{v}) \equiv \sum_{m=0}^{\infty} \frac{(\frac{i}{2}\mathbf{v})^{i\nu} + 2m}{m! \Gamma(i\nu + m + 1)}$$
 (5)

 $K_{i\,
u}(v)$ is the modified Bessel function of the second kind of purely imaginary order, and $H_{i\,
u}^{(1)}$ (iv) is the Hankel function of the first kind with imaginary order and imaginary argument. For brevity the functions $F_{
u}(v)$ and $G_{
u}(v)$ may be called "wedge functions" of the first and second kinds respectively, since in potential theory they show a certain analogy to the solutions of Legendre's equation called "cone functions".

Representations of $F_{\nu}(v)$ and $G_{\nu}(v)$ in terms of series of modified Bessel functions of positive integral order are given by

$$F_{\nu}(\mathbf{v}) = (\nu \pi / \mathrm{sh} \nu \pi)^{\frac{1}{2}} [\mathbf{A}(\nu, \mathbf{v}) \cos \theta(\nu, \mathbf{v}) + \mathbf{B}(\nu, \mathbf{v}) \sin \theta(\nu, \mathbf{v})], \quad (6)$$

$$G_{\nu}(\mathbf{v}) = (\nu \pi / \mathrm{sh} \nu \pi)^{\frac{1}{2}} [B(\nu, \mathbf{v}) \cos \theta(\nu, \mathbf{v}) - A(\nu, \mathbf{v}) \sin \theta(\nu, \mathbf{v})]_{\alpha}$$
 (7)

where

$$\theta(\nu, v) = \nu \log \frac{1}{2}v - \arg \Gamma(i\nu), \tag{8}$$

$$A(\nu, v) = \sum_{m=1}^{\infty} \frac{m(-)^m (\frac{1}{2}v)^m}{m! (m^2 + \nu^2)} I_m(v),$$
 (9)

$$B(\nu, v) = \sum_{m=0}^{\infty} \frac{\nu(-)^m (\frac{1}{2}v)^m}{m! (m^2 + \nu^2)} I_m(v).$$
 (10)

A(
u, v) and B(
u, v) may also be expressed as power series in v:

$$A(\nu, v) = -\sum_{n=1}^{\infty} \sum_{k=0}^{\left[\frac{1}{2}n - \frac{1}{2}\right]} \frac{(-)^{k} (n)_{n-1-2k} \nu^{2k} v^{2n}}{4^{n} n (1^{2} + \nu^{2}) \cdots (n^{2} + \nu^{2})}$$
(11)

$$B(\nu, v) = \frac{1}{\nu} + \frac{1}{\nu} \sum_{n=1}^{\infty} \frac{\sum_{k=0}^{\lfloor \frac{1}{2}n \rfloor} \frac{(-)^k (n)_{n-2k} \nu^{2k} v^{2n}}{4^n n! (1^2 + \nu^2) (2^2 + \nu^2) \cdots (v^2 + \nu^2)}, \quad (12)$$

where [s] represents the greatest integer contained in s and the symbol $(p)_q$, where p and q are any positive integers such that $q \le p$, denotes the sum of all the different products which can be formed by multiplying together q of the p factors $1,2,\ldots,p$, $(p)_0$ being equal to 1 by definition. A short table of values of $(p)_q$ has been given by Bocher. 1

Definite integral representations of $\mathbf{F}_{\nu}(\mathbf{v})$ and $\mathbf{G}_{\nu}(\mathbf{v})$ are the following

$$F_{\nu}(v) = \frac{1}{\sinh \nu \pi} \int_{0}^{\pi} e^{v} \cos \theta \cosh \nu \theta d\theta - \int_{0}^{\infty} e^{-v \cosh t} \sinh \nu t dt, \qquad (13)$$

$$G_{\nu}(v) = \int_{0}^{\infty} e^{-v \operatorname{ch} t} \cos \nu t \, dt. \tag{14}$$

When u is fixed and v is large and positive we have the asymptotic series:

$$F_{\nu}(v) \sim \frac{e^{v}}{\sinh \nu \pi} \left(\frac{\pi}{2v}\right)^{\frac{1}{2}} \left[1 + \left(\frac{4\nu^{2}+1^{2}}{1!(8v)} + \frac{(4\nu^{2}+1^{2})(4\nu^{2}+3^{2})}{2!(8v)^{2}}\right) + \cdots\right], \quad (15)$$

$$G_{\nu}(v) \sim e^{-v} (\frac{\pi}{2v})^{\frac{1}{2}} [1 - (\frac{4\nu^2 + 1^2}{1!(8v)}) + (\frac{4\nu^2 + 1^2}{2!(8v)^2}) - \frac{1}{2!(8v)^2}],$$
 (16)

while if ν is fixed as v tends to zero through positive values,

$$F_{\nu}(v) \xrightarrow{\gamma} (\pi/\nu sh\nu\pi)^{\frac{1}{2}} \sin[\nu \log^{\frac{1}{2}}v - \arg\Gamma(i\nu)], \qquad (17)$$

$$G_{\nu}(v) \xrightarrow{\nabla \to +0} (\pi/\nu sh\nu \pi)^{\frac{1}{2}} \cos[\nu \log_{\frac{1}{2}} v - \arg \Gamma(i\nu)]^{-\alpha}$$
 (18)

When ν is large and v is fixed,

$$F_{\nu}(v) \sim e^{-\frac{1}{2}\nu\pi} (2\pi/\nu)^{\frac{1}{2}} \cos\left[\nu(\log\nu - \log\frac{1}{2}v - 1) + \frac{1}{4}\pi\right] (1 + O(1/\nu)), \tag{19}$$

$$G_{\nu}(v) \sim e^{-\frac{1}{2}\nu\pi} (2\pi/\nu)^{\frac{1}{2}} \sin[\nu(\log\nu - \log\frac{1}{2}v - 1) + \frac{1}{4}\pi] (1 + O(1/\nu)),$$
(20)

while if ν tends to zero, v being fixed,

$$F_{\nu}(v) \xrightarrow{\nu \to 0} \frac{I_{0}(v)}{\nu} \xrightarrow{\nu \to 0} \infty$$
 (21)

$$C_{\nu}(\mathbf{v}) \xrightarrow{\nu \to 0} K_{\mathbf{0}}(\mathbf{v}) \tag{22}$$

2. Method of Computation of the Tables.

Since the functions $F_{\nu}(v)$ and $G_{\nu}(v)$ have an oscillatory singularity at v=0 (cf. (17) and (18)), it is more convenient to tabulate the the related quantities $F_{\nu}(e^{x})$ and $G_{\nu}(e^{x})$ as functions of x. These

latter functions satisfy the differential equation

$$d^2w/dx^2 + (\nu^2 - e^{2x}) w = 0,$$
 (23)

obtained from (1) by the transformation of variable

$$\mathbf{v} = \mathbf{e}^{\mathbf{x}} \quad \mathbf{x} = \log \mathbf{v}_{3} \tag{24}$$

which takes the triad of points (O, 1, ∞) of the v-axis into the triad (- ∞ , O, ∞) of the x-axis. The functions $F_{\nu}(e^{x})$ and $G_{\nu}(e^{x})$ have no singularities on the finite part of the x-axis, and they approach sinusoids in νx as $x \to -\infty$ ($v \to + O$).

The accompanying table of the functions $F_{\nu}(e^{X})$ and $G_{\nu}(e^{X})$ was computed by step-by-step numerical integration of the differential equation (23) on the punched card machines at the Southern California Cooperative Wind Tunnel in Pasadena, using a method described by Feinstein and Schwarzchild. The starting values for the numerical integration were obtained from (6) and (7) using the series (11) and (12), this preliminary work being carried out on a 10 x 10 x 20 Friden automatic calculating machine and the computations checked by repetition at another time. Mechanical errors in the punched card machines were avoided by performing the entire calculation with two identical sets of cards on two multiplying punches, the results being compared at the endiof each step.

The numerical integration was carried from x = 0.49 (v=0.613) to x = 2.50 (v=12.18), and the accuracy of the results checked by evaluating $F_{\nu}(e^{x})$ and $G_{\nu}(e^{x})$ at the right-hand end-point and various intermediate points of the interval from the definite integrals (13) and (14). In the portion of the table where the functions are oscillatory (essentially x < log ν), the results of the punched card integration were found to be accurate to one or two units in the fifth significant figure. Over most parts of the non-oscillatory region the errors were small enough to be approximated by a continuous correction curve fitted to the known values of the corrections at certain check points; a small part of the table of $G_{\nu}(e^{x})$ had however to be entirely discarded *

^{*}It is not to be expected that any step-by-step numerical integration formula will follow the solution $G_{\nu}(e^{x})$ accurately in the region $x >> \log \nu$ where this function is very small, because any inherent errors in the formula quickly introduce a small amount of the other solution $F_{\nu}(e^{x})$ which in this region tends rapidly to infinity.

3. Description of the Tables.

Since the tables of the wedge functions were printed directly from punched cards on an International Business Machines tabulator, some changes, such as the placing of the negative sign on the right of the right of the entry to which it applies, have had to be made in the usual format of such tables. The position of the decimal point is determined by multiplying the tabular entry by $10^{\rm p}$, where the (negative) integer p is tabulated to the right of each row of the table. Thus ${\rm G_{5-O}(e^{1.00})}$ = 22452 x 10^{-8} = 2.2452 x 10^{-4} , etc. In case the value of p increases in algebraic magnitude in the middle of a row, the entries marked with an asterisk should be used with the value of p on the preceding page.

The tabular interval is 0.01 in x and 0.2 in ν . The range and accuracy of the tables may be summarized as follows:

The function $F_{\nu}(e^{x})$ is tabulated over the complete ranges 0.2 $\leq \nu$ \leq 10.0, -0.49 \leq x \leq 2.50. In the region where $F_{\nu}(e^{x})$ is oscillatory the error in the last figure given should not exceed 5 units. In the region where $F_{\nu}(e^{x})$ is non-oscillatory the error in the tabulated values should not exceed 5 parts in 10.000.

The function ${ t G}_{
u}({ t e}^{ t x})$ is tabulated over the following ranges in u and ${ t x}$:

$$2.2 < \nu < 4.0$$
, $-0.49 < x < 1.50$;

The error in the last figure of any tabulated value does not exceed 5 units.

As a matter of interest the value of $G_{\nu}(e^{X})$ computed from the definite integral (14) and correct to the last printed figure are given for X = 1 ∞ , 1.50, 2.00, and 2.50 for those values of ν not included in the main table.

The use of the computing equipment at the Cooperative Wind Tunnel was arranged by Professor C. B. Millikan and Mr. F. H. Felberg. For instruction in the operation of the punched card machines the author thanks Dr. E. C. Bower of Douglas Aircraft Company and various members of the wind tunnel staff.

References:

¹Bocher, M., "On Some Applications of Bessel's Functions with Pure Imaginary Index," (Annals of Mathematics, 6, 144 (1892).

²Feinstein, L., and Schwarzchild, M., "Automatic Integration of Linear Second—Order Differential Equations by Means of Punched Card Machines," Rev. Sci. Inst., 12, 405-408 (1941).

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TABLE OF THE WEDGE FUNCTION $F_{ u}(e^{x})$

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TABLE OF THE WEDGE FUNCTION $F_{\nu}(e^{x})$

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1595	5974 45162 30287 17557 11757	11438 1090 4519 69642	1161 12088 12088 11680 1111	13012 20518 20518 19830	4561 28921 17037 8910 3628	2 4 4 8 3 1 8 5 1 8 1 3 6 7 1 9 8 2 0 5 6 8 2 7 8	74 61481 50140 40217 1685	13673 11974 10350 8826		i.	1.1 7
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3861	55839 44826 31981 20115 10609	15750 - 4573 - 1979 5141 60335	35658355 6561035 661035 661011	1 3 4 0 8 1 9 9 0 0 3 5 1 1 1	47158 30587 18632 10319 4795	5 9 5 5 7 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5	7061 5874 48123 38796 30743	1285 11285 97884 83681			1.19
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6978	87689	215 9579 1900 1900 1900 111	1404 111547 87238 60754	26799 3850 8670 14206	48978 32713 20766 12271	2296 17691 13344 98322 70510	3 4 5 5 6 5 5 6 5 6 6 6 6 6 6 6 6 6 6 6 6	11676 10291 8959 7700		1.2 2
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10239	0000 0000 0000 0000	27702- 15473- 6882- 1381- 17157	11396 10279 83854 63018 43732	43693 17212 1314 7201- 10816-	50 50 50 50 50 50 50 50 50 50 50 50 50 5	215 16831 12891 96690	7 4 4 5 5 6 6 6 4 6 6 6 6 6 6 6 6 6 6 6 6	10218 9050 7920 6848		1.86
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12391	1175 14668 19674 19443 16443	32562 21670 13043 6727 24720	6241 7208 57967 45135	35772 16045 3867 2985	50862 36506 25432 17083 10952	19230 15288 11951 91774 69084	8 9 0 0 8 8 7 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8	56499 56499			1.32
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3835-	18551631 18551631 1851651	11491 11691 10637 10637	13314 7539 37034 12861 1283	989990 499985 334480 21681	39028 30656 23721 18059	8993 7433 60727 49002					1.5 3
4897-	6 4 4 5 6 4 6 8 5 1 3 1 7 6 5 1 1 9 8 1 3 1 0 9 7 9	11000 8 9 9 7 6 6 9 8 9 9 7 6 6 9 8 8 9 1 1 1 1 1 1	1 4 0 0 2 8 1 4 2 4 20 5 3 1 6 8 4 0 1 7 2 8	9 8 7 9 5 7 1 2 2 5 3 4 1 3 8 2 2 4 1 3 8	38156 30067 23348 17846 13407	8704 7209 59043 47770					1.5 4
5921-	63540 47124 32673 120971	8 0 0 3 3 8 8 0 0 3 3 5 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	14651 8721 46933 20760	9845 71408 50551 34775	37271 29461 22957 17617	8417 6987 57362 46530			•		1.55
6898-	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	2026 6945 8757 87157	1586 9874 51661 24605 7719	97986 71474 50944 35338 23717	36376 28841 28551 17371 13165	55688 458688	•				1.56
7823-	1 2 3 4 5 6 6 6 7 9 7 7 8 7 7 7 1 1 1 1 1 1 1 1 1 1 1 1 1 1	7 3 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5	1583 9800 568800 1068363	977 71148 351248 45843 77883 478	35478 88809 88130 177111	5 6 7 8 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5					1.57
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11910-	43877 391333 17698 1	13199 4409 6989 433211	18377 123377 79510 48491	9132 68977 511195 57259	19996 199368 199368 199368	5305 44310 5305 64316 64316					1.63
12304-	36985 31069 17869 17862	15236 6013 510 24531 374691	12865 12865 12865 12865 12965 12970 1000	80000000000000000000000000000000000000	29053 23558 18880 14947 11678	5108 42764 35439					1.64
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12821-	31996 32060 28457 17818	1913 9141 2915 6861	19081 13183 88174 56595 34338	865988 501105 37074	27238 22199 17890 114249	5571 4726 39731 33069	•				1.66
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11751-	10017 14508 15896 1-15896	30329 18694 10698 20380	19344 14060 100040 69434 46766	7461 58572 45394 34698 26124	2117 17541 11688 9391	2000 2000 2000 2000 2000 2000 2000 200					1.7 3
11255-	5361 12077-1 13711-1	31563 19822 11674 6197	19239 14067 100794 70549 48015	72673 57241 44526 34173 25847	20355 16902 13900 11318 9119	391 3366 28715 24291					1.74
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7731-	28693 11201 803 47799	5 9 7 8 3 8 8 7 8 8 8 8 8 8 8 8 8 8 8 8 8 8	1 8 8 8 8 8 8 9 8 9 8 9 8 9 8 8 8 8 8 8	62696 50160 39690 31040 23971	1651 13857 115857 77585	3068 2656 1955 17					1.79
6855-	24 20 20 20 20 20 20 20 20 20 20 20 20 20	36845 25081 16510 10391 615398	17991 13573 100812 73588 52667	60680 48688 38648 30338 23513	15798 13283 11071 9146 7486	1 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2					1.80
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3991-	79157	38120 26687 18193 12001 75860	1704 13031 9884 7894 447	35446 35446 3604335 11	13761 11637 9760 8117 6692	2484 2168 18778 16145					1.83
2979-	0 4 9 8 5	38351 27070 18639 12452 80056	1669 12815 97069 72450 53198	5 6 6 7 7 7 8 8 8 8 7 7 7 7 7	13120 11116 9332 7786	235 235 27841 15365					1.84
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8019	7 5 5 4 4 4 4 4 4 6 6 4 4 4 4 6 4 4 4 6 4 4 6 6 7 7 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8	3545 26773 19937 14681 105395	12134 9685 76566 59907 46358	11 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8	7 5 5 5 5 3 3 3 3 1 0 3 3 1 0 1 0 1 0 1 0 1 0 1 0	11033 1003 1003 1003 1003 1003 1003 100					1.95
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11135	64867 78464 4667 4667	200440 00440 00064 004404 004404	10394 8395 67215 53317 41879	22579 18774 15540 12760	5777 5021 4334 3718 3167	958 848 7507 6607					1.99
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2.1.2	
2.1 3	
2.1 4	TABLE OF
2.15	THE WEDGE
2.16	FUNCTION
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2/X	1.00	1.50	2.00	2.50	p
0.2 0.4 0.6 0.8	479.06 470.00 455.25 4353.3	65.044 64.257 62.965 611.99	2.7972 2.7759 2.7408 26.923	0.018173 0.018087 0.017945 0.17747	4- 4- 5-
1.0 1.2 1.4 1.6 1.8	4108.9	589.96 564.06 534.83 502.88 468.86	26.312 25.584 24.748 23.816 22.800	0.17497 0.17195 0.16845 0.16450 0.16013	5- 5- 5- 5- 5-
2.0 2.2 2.4 2.6 2.8		4334.2	217.15 205.73 193.89 181.76 169.48	1.5538 1.5029 1.4490 1.3925 1.3340	6- 6- 6- 6-
3.0 3.2 3.4 3.6 3.8		*	157.18 144.99 1330.1 1213.4 1100.8	1.2738 1.2124 11.502 10.876 10.251	6- 7- 7- 7-
4.0 4.2 4.4 4.6 4.8			993.00	9.6294 9.0160 8.4136 78.252 72.536	7- 7- 8- 8-
5.0 5.4 5.6 5.8				67.010 61.694 56.606 51.758 47.162	8 8 8 8
6.0 6.2 6.4 6.6 6.8			•	428.23 387.47 349.34 313.83 280.91	9- 9- 9- 9-
7.0				250.53	9-