

Bessel diff. eqn.: $u''(z) + \frac{1}{z} u'(z) + \left(1 + \frac{\lambda^2}{z^2}\right) u(z) = 0$

$\lambda = m \in \mathbb{N}$, $u(0) < \infty$

then
$$\bar{J}_m(z) = \sum_{j=0}^{\infty} (-1)^j \frac{1}{j!(m+j)!} \left(\frac{z}{2}\right)^{2j+m} \quad z > 0$$

the coefficients of the power series are given by a recursion formula where $a_0 = \frac{1}{2^m m!}$.

Let $\lambda \in (0, \infty)$. $\Gamma(x) = \int_0^{\infty} t^{x-1} e^{-t} dt \quad x > 0$.

• $\Gamma(m) = (m-1)! \quad \forall m \in \mathbb{N}$

• $\Gamma(\lambda+1) = \lambda \cdot \Gamma(\lambda) = \lambda(\lambda-1) \cdots (\lambda-m) \Gamma(\lambda-m)$

Setting $a_0 = \frac{1}{2^\lambda \Gamma(\lambda+1)}$:
$$\bar{J}_\lambda(z) = \sum_{j=0}^{\infty} \frac{(-1)^j}{\Gamma(j+1) \Gamma(j+\lambda+1)} \cdot \left(\frac{z}{2}\right)^{2j+\lambda}$$

Bessel fct of order λ .

Γ can also be defined on $(-1, 0)$.

- J_ν and $J_{-\nu}$ are linear independent sol. of Bessel eqn.
but $J_{-\nu}(z) \rightarrow \infty$ as $z \rightarrow 0$

- Asymptotic behavior: $J_\nu(z) \sim \sqrt{\frac{2}{\pi z}} \cos\left(z - \frac{\pi \cdot \nu}{2} - \frac{\pi}{4}\right) + O(z^{-3/2})$

- Recursion formula: $J_{\nu \pm 1}(z) = \frac{\nu}{z} J_\nu(z) \mp J'_\nu(z)$
 $\iff J_{\nu+1} = z^\nu \left(\frac{d}{dz} z^{-\nu} J_\nu(z) \right)$

for instance $\nu = \frac{1}{2} + (n-1)$ $J_{\nu+1}(z) = (-1)^n z^{n+\frac{1}{2}} \left(z^{-1} \frac{d}{dz} \right)^n$

- $\nu = \frac{1}{2}$: $V(z) = z^{\frac{1}{2}} u(z)$ where $u(z) = J_{\frac{1}{2}}(z) \cdot z^{-\frac{1}{2}} J_{\frac{1}{2}}(z)$

$$\implies V'' + V = 0 \quad V(0) = 0$$

$$\implies V(z) = c \cdot \sin z$$

$$\implies J_{\frac{1}{2}}(z) = \sqrt{\frac{2}{\pi}} \cdot \sqrt{\frac{1}{z}} \cdot \sin z \quad \left(\text{Similarly } J_{-\frac{1}{2}}(z) = \sqrt{\frac{2}{\pi z}} \cos(z) \right)$$

$$J_{n+\frac{1}{2}}(z) = \dots \quad \checkmark$$

Eigenfcts of $-\Delta$ on $D_a(0) \subset \mathbb{R}^3$ with Dir. BC

$$\tilde{v}_{\ell m j}(r, \phi, \theta) = \frac{1}{\sqrt{r}} \cdot J_{\frac{1}{2} + \ell}(\sqrt{\lambda_{\ell j}} \cdot r) \cdot \underline{P_{\ell}^{m}}(\cos \theta) \cdot e^{im\phi}$$

for EV $\lambda_{\ell j}$ where $\lambda_{\ell j} \ j \in \mathbb{N}$ roots of $\lambda \mapsto J_{\frac{1}{2} + \ell}(\sqrt{\lambda} a)$
 $m \in \mathbb{Z}, \ell \in \mathbb{N}_0 \ \ell \gg |m|$

• $P_{\ell}^{m}(s)$ are the associated Legendre fct.
 given by $P_{\ell}^{m}(s) = \frac{(-1)^m}{2^{\ell} \ell!} (1-s^2)^{m/2} \frac{d^m}{ds^m} (s^2-1)^{\ell}$
 $\ell, m \in \mathbb{N} \ \ell \gg m$

• $\frac{d^{\ell}}{ds^{\ell}} (s^2-1)^{\ell} = P^{\ell}$ Legendre Polynomial Legendre eqn.
 It satisfies $((1-s^2)P')' + \ell(\ell+1)P = 0$
 $\nearrow ((1-s^2)P')' + (c(\ell+1) + \frac{m^2}{1-s^2})P = 0$
 associat. Legendre eqn.

Orthogonality

$$(\tilde{V}_{lmj}, \tilde{V}_{kmt}) = \int_0^a \int_0^{2\pi} \int_0^\pi \tilde{V}_{lmj}(r, \theta, \phi) \tilde{V}_{kmt}(\dots) \sin \theta \, r^2 dr d\theta d\phi$$

$$= \underbrace{\int_0^a J_{l+c}(vr) J_{l+k}(vr) \cdot r \, dr}_{= 0 \text{ if } (c, j) \neq (k, t)} \cdot \underbrace{\int_0^{2\pi} e^{i(m-n)\phi} d\phi}_{= 0 \text{ if } m \neq n}$$

$$\cdot \int_0^\pi P_c^{l+m}(\cos \theta) P_k^{l+m}(\cos \theta) \sin \theta \, d\theta$$

$$\int_{-1}^1 \dots \, ds = \underline{0} \text{ if } (m, c) \neq (m, k)$$

Spherical harmonics

$$Y_c^m(\phi, \theta) = P_c^m(\theta) e^{im\phi}$$

* form a complete orthogonal system of eigen fct for Laplace operator on $\partial B_1(0)$

$$\frac{1}{\sin^2 \theta} \nabla_{\phi\phi} + \frac{1}{\sin \theta} (\sin \theta \nabla_{\theta\theta})_{\theta}$$

Application

$$\Delta u = 0 \quad \text{on } B_1(0)$$

$$u = g \quad \text{on } \partial B_1(0)$$

$$\Rightarrow g(\phi, \theta) = \sum_{l=0}^{\infty} \sum_{m=-l}^l A_l^m Y_c^m(\phi, \theta)$$

Assume $R(r) \cdot Y(\phi, \Theta)$

then $R'' + \frac{2}{r} R' + \frac{r(r+1)}{r^2} R = 0$

Sol. is $R(r) = C \cdot r^\alpha$ Euler type
 $\alpha = l$

$$\Rightarrow \sum_{l=0}^{\infty} \sum_{m=-l}^l A_l^m r^l \cdot Y_l^m(\phi, \Theta) = u(r, \phi, \Theta)$$

Solves the previous Laplace equation.

