



13. $x^2y''_{xx} + xy'_x + (x^2 - \nu^2)y = 0.$

Bessel equation.

1°. Let ν be an arbitrary noninteger. Then the general solution is given by:

$$y = C_1 J_\nu(x) + C_2 Y_\nu(x), \quad (1)$$

where C_1 and C_2 are arbitrary constants, $J_\nu(x)$ and $Y_\nu(x)$ are the Bessel functions of the first and second kind:

$$J_\nu(x) = \sum_{k=0}^{\infty} \frac{(-1)^k (x/2)^{\nu+2k}}{k! \Gamma(\nu+k+1)}, \quad Y_\nu(x) = \frac{J_\nu(x) \cos \pi \nu - J_{-\nu}(x)}{\sin \pi \nu}. \quad (2)$$

Solution (1) is denoted by $y = Z_\nu(x)$ which is referred to as the cylindrical function.

The functions $J_\nu(x)$ and $Y_\nu(x)$ can be expressed in terms of definite integrals (with $x > 0$):

$$\begin{aligned} \pi J_\nu(x) &= \int_0^\pi \cos(x \sin \theta - \nu \theta) d\theta - \sin \pi \nu \int_0^\infty \exp(-x \sinh t - \nu t) dt, \\ \pi Y_\nu(x) &= \int_0^\pi \sin(x \sin \theta - \nu \theta) d\theta - \int_0^\infty (e^{\nu t} + e^{-\nu t} \cos \pi \nu) e^{-x \sinh t} dt. \end{aligned}$$

2°. In the case $\nu = n + \frac{1}{2}$, where $n = 0, 1, 2, \dots$, the Bessel functions are expressed in terms of elementary functions:

$$\begin{aligned} J_{n+\frac{1}{2}}(x) &= \sqrt{\frac{2}{\pi}} x^{n+\frac{1}{2}} \left(-\frac{1}{x} \frac{d}{dx}\right)^n \frac{\sin x}{x}, \quad J_{-n-\frac{1}{2}}(x) = \sqrt{\frac{2}{\pi}} x^{n+\frac{1}{2}} \left(\frac{1}{x} \frac{d}{dx}\right)^n \frac{\cos x}{x}, \\ Y_{n+\frac{1}{2}}(x) &= (-1)^{n+1} J_{-n-\frac{1}{2}}(x). \end{aligned}$$

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