

Consider the following Sturm-Liouville problem:

$$\frac{d}{dx} \left( x \frac{d\phi}{dx} \right) + \lambda x \phi = 0, \quad \phi(4) = 0.$$

There is an implicit BC that  $\phi(0)$  is bounded. We want to use the eigenfunctions from this problem to find the Fourier-Bessel series to the function:

$$f(x) = \begin{cases} 0, & 0 < x \leq 1, \\ 4, & 1 < x \leq 3, \\ 0, & 3 < x \leq 4. \end{cases}$$

The ODE is Bessel's equation of order zero, so the general solution is given by

$$\phi(x) = c_1 J_0(\sqrt{\lambda}x) + c_2 Y_0(\sqrt{\lambda}x).$$

The boundedness at  $x = 0$  implies  $c_2 = 0$ . The other BC gives  $J_0(4\sqrt{\lambda}) = 0$ , so the eigenvalues satisfy:

$$\lambda_n = \left( \frac{z_n}{4} \right)^2,$$

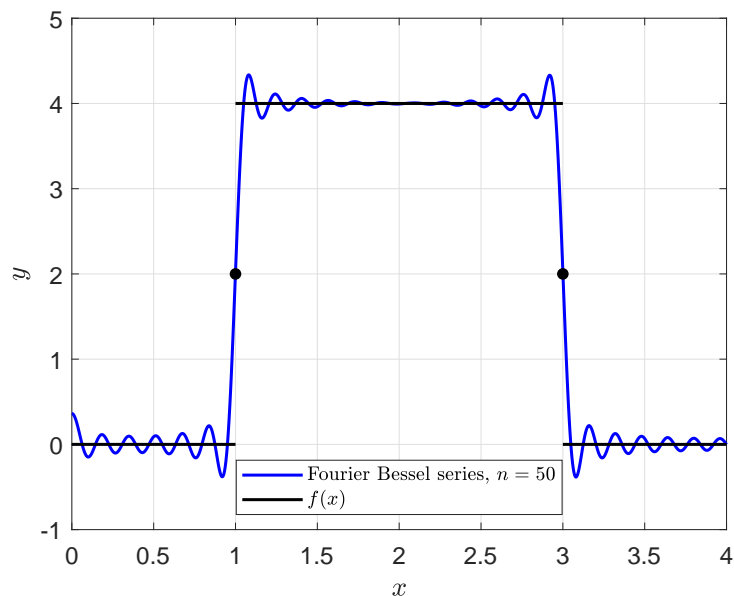
where  $z_n$  is the  $n^{\text{th}}$  zero solving  $J_0(z_n) = 0$ .

The Fourier-Bessel series of the function satisfies:

$$f(x) \sim \sum_{n=1}^{\infty} b_n J_0(\sqrt{\lambda_n}x).$$

Using orthogonality, the Fourier coefficients satisfy:

$$b_n = \frac{\int_0^4 f(x) J_0(\sqrt{\lambda_n}x) x dx}{\int_0^4 J_0^2(\sqrt{\lambda_n}x) x dx}.$$



Above is a graph showing the Fourier-Bessel approximation to the function with 50 terms in blue along with the points of convergence to  $f(x)$  in black. This is followed by the MatLab program to produce this graph.

```

1 % Fourier Bessel series 2
2 clear % Clear previous definitions
3 figure(101) % Assign figure number
4 clf % Clear previous figures
5 hold off % Start with fresh graph
6
7 NptsX=1000; % number of x pts
8 x = linspace(0,4,NptsX);
9 g=@(z) besselj(0,z);
10 bz(1) = fsolve(g,2.4);
11 lam(1)=bz(1)/4; % sqrt(e.v.)
12 evlam(1)=lam(1)^2; % 1st e.v.
13 for n=2:50
14     bz(n)=fsolve(g,bz(n-1)+pi);
15     lam(n)=bz(n)/4; % sqrt(e.v.s)
16     evlam(n)=lam(n)^2; % n^{th} e.v.
17 end
18 f1 = zeros(1,NptsX);
19 for n=1:50
20     lamn = lam(n);
21     fdenom = @(x) x.*(besselj(0,lamn*x)).^2;
22     bdenom(n) = integral(fdenom,0,4);
23     fnum = @(x) 4*x.*(besselj(0,lamn*x));
24     bnum(n) = integral(fnum,1,3);
25     b(n) = bnum(n)/bdenom(n); % Fourier coefficients
26     fn = b(n)*besselj(0,lamn*x); % Fourier function(n)
27     f1 = f1+fn;
28 end
29 plot(x,f1,'b-','LineWidth',1.5);
30 hold on
31 plot([1 3],[4 4],'k-','LineWidth',1.5);
32 plot([0 1],[0 0],'k-','LineWidth',1.5);
33 plot([3 4],[0 0],'k-','LineWidth',1.5);
34 plot([1 3],[2 2],'ko','MarkerSize',5,'MarkerFaceColor','k');
35 grid;
36 h = legend('Fourier Bessel series, $n = 50$',...
37     '$f(x)$', 'Location','south');
38 set(h,'Interpreter','latex')
39 h.FontSize = 10;
40 xlim([0,4]);
41 ylim([-1 5]);
42 xlabel('$x$', 'FontSize',12,'interpreter','latex');
43 ylabel('$y$', 'FontSize',12,'interpreter','latex');
44 set(gca,'FontSize',12); % Axis tick font size
45 print -depsc besselfourier2.eps

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