

DUAL INTEGRAL EQUATIONS WITH BESSEL FUNCTION AND TRIGONOMETRICAL KERNELS

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1. In a recent note Sneddon (3) has proved that the solution of the dual integral equations

$$\int_0^\infty y^{-1}g(y) \cos(xy)dy = f(x), \quad 0 \leq x \leq 1, \tag{A}$$

$$\int_0^\infty g(y) \cos(xy)dy = 0, \quad x > 1,$$

where $f(x)$ can be represented in a series of Jacobi polynomials in the form

$$f(x) = \sum_{n=1}^\infty a_n \mathcal{F}_n(0, \frac{1}{2}, x^2), \tag{1}$$

and satisfies the condition

$$\int_0^1 (1-x^2)^{-\frac{1}{2}} f(x) dx = 0, \tag{2}$$

is

$$g(x) = 2 \sum_{n=1}^\infty n a_n J_{2n}(x). \tag{3}$$

If in (A), $\cos(xy)$ is replaced by $\sin(xy)$ and $f(0) = 0$, the solution is analogous to the above. Here

$$\mathcal{F}_n(\alpha, \beta, x) = {}_2F_1(-n, \alpha+n; \beta; x) \tag{4}$$

is Jacobi's polynomial (2).

2. By the analysis used by Sneddon, we can demonstrate that the solution of the dual integral equations

$$\int_0^\infty y^{2k-1}g(y) \cos(xy)dy = f(x), \quad 0 \leq x < 1, \tag{B}$$

$$\int_0^\infty g(y) \cos(xy)dy = 0, \quad x > 1,$$

where $f(x)$ can be represented in a series of Jacobi polynomials in the form

$$f(x) = \sum_{n=1}^\infty a_n \mathcal{F}_n(k, \frac{1}{2}, x^2), \tag{5}$$

and satisfies the condition

$$\int_0^1 (1-x^2)^{k-\frac{1}{2}} f(x) dx = 0, \dots\dots\dots(6)$$

is

$$g(x) = \sum_{n=1}^{\infty} 2^{1-k} \Gamma(n+1) [\Gamma(n+k)]^{-1} a_n x^{-k} J_{2n+k}(x), \dots\dots\dots(7)$$

provided $-\frac{1}{2} < k < \frac{3}{2}$.

The solution of the dual integral equations

$$\begin{aligned} \int_0^{\infty} y^{2k-1} g(y) \sin(xy) dy &= f(x), & 0 \leq x < 1, \\ \int_0^{\infty} g(y) \sin(xy) dy &= 0, & x > 1, \end{aligned} \tag{C}$$

where $f(x)$ can be represented in a series of Jacobi polynomials

$$f(x) = \sum_{n=1}^{\infty} a_n x \mathcal{P}_n(k+1, \frac{3}{2}, x^2) \dots\dots\dots(8)$$

and satisfies the conditions

$$(i) f(0) = 0, \quad (ii) \int_0^1 x(1-x^2)^{k-\frac{1}{2}} f(x) dx = 0, \dots\dots\dots(9)$$

is

$$g(x) = \sum_{n=1}^{\infty} 2^{1-k} \Gamma(n+1) [\Gamma(n+k+1)]^{-1} a_n x^{-k} J_{k+2n+1}(x), \dots\dots(10)$$

provided $-\frac{1}{2} < k < \frac{3}{2}$.

For $k = 0$, we get the results obtained by Sneddon.

3. Next consider the dual integral equations with Bessel function kernel. Given the dual integral equations

$$\begin{aligned} \int_0^{\infty} y^{2k-2} g(y) (xy)^{\frac{1}{2}} J_{\nu}(xy) dy &= f(x), & 0 \leq x < 1, \\ \int_0^{\infty} g(y) (xy)^{\frac{1}{2}} J_{\nu}(xy) dy &= 0, & x > 1; \end{aligned} \tag{D}$$

if $f(x)$ can be represented in a series of Jacobi polynomials in the form

$$f(x) = \sum_{n=1}^{\infty} a_n x^{\nu+\frac{1}{2}} \mathcal{P}_n(\nu+k, \nu+1, x^2), \dots\dots\dots(11)$$

and satisfies the conditions

$$(i) f(0) = 0, \quad (ii) \int_0^1 x^{\nu+\frac{1}{2}} (1-x^2)^{k-1} f(x) dx = 0, \dots\dots\dots(12)$$

then the solution to (D) is

$$g(x) = \sum_{n=1}^{\infty} a_n 2^{1-k} \Gamma(\nu+1) \Gamma(n+1) [\Gamma(n+k+1)]^{-1} x^{\frac{1}{2}-k} J_{\nu+2n+k}(x), \dots\dots\dots(13)$$

provided $0 < k < 2$ and $\nu > -\frac{1}{2}$.

In the case when $v = -\frac{1}{2}$, the condition $f(0) = 0$ is dropped. The above result is true even in the case $-1 < v < -\frac{1}{2}$, provided in the first equation of (D) the condition $0 \leq x < 1$ is replaced by $0 < x < 1$.

It is interesting to note that the results obtained by Sneddon and those given in the Section 2 are particular cases of the results given above. The results in Section 2 are obtained by replacing k by $k + \frac{1}{2}$ and v by $\pm \frac{1}{2}$.

4. A formal verification of the solution given in Section 3 is given below. Taking $v > -1$, n a positive integer and k real and positive, the integral

$$\int_0^\infty y^{1-k} J_{v+2n+k}(y) J_v(xy) dy$$

converges and its value is given by Watson (4(a)). For $x > 1$ the integral vanishes and the value of $g(x)$ as given in (13) automatically satisfies the second equation of (D). Again from Watson (4(a)), we have

$$\int_0^\infty y^{k-1} J_{v+2n+k}(y) J_v(xy) dy = \frac{2^{k-1} \Gamma(v+n+k)}{\Gamma(v+1) \Gamma(n+1)} x^v \mathcal{F}_n(v+k, v+1, x^2)$$

for $0 < k < 2$, $v > -1$ and $0 < x < 1$. Since

$$f(x) = \sum_{n=1}^\infty a_n x^{v+\frac{1}{2}} \mathcal{F}_n(v+k, v+1, x^2),$$

the first equation of (D) is also satisfied. The cases when $v \geq -\frac{1}{2}$, $0 < k < 2$ and $x = 0$ or 1 , can be varied by using the tables of integral transforms (1, 6.8 (1), 6.8 (11), (33)). Multiplying the first equation of (a) by $x^{v+\frac{1}{2}}(1-x^2)^{k-1}$, integrating between the limits (0, 1) and interchanging the order of integration, we get

$$\begin{aligned} & \int_0^1 x^{v+\frac{1}{2}}(1-x^2)^{k-1} f(x) dx \\ &= \int_0^\infty y^{2k-\frac{3}{2}} g(y) dy \int_0^{\pi/2} J_v(y \sin \theta) (\sin \theta)^{v+1} (\cos \theta)^{2k-1} d\theta \\ &= 2^{k-1} \Gamma(k) \int_0^\infty y^{k-\frac{3}{2}} g(y) J_{v+k}(y) dy \\ &= \sum_{n=1}^\infty \Gamma(k) \Gamma(v+1) \Gamma(n+1) [\Gamma(v+k+n)]^{-1} a_n \int_0^\infty y^{-1} J_{v+2n+k}(y) J_{v+k}(y) dy \\ &= 0. \end{aligned}$$

Here use has been made of the following results given in Watson (4(b), 4(c)):

$$\begin{aligned} & \int_0^\infty y^{-1} J_{v+2n+k}(y) J_{v+2m+k}(y) dy = 0, \quad m \neq n, \\ & \int_0^{\pi/2} J_v(y \sin \theta) (\sin \theta)^{v+1} (\cos \theta)^{2k-1} d\theta = \frac{2^{k-1} \Gamma(k) J_{v+k}(y)}{y^k}. \end{aligned}$$

With the value of $g(y)$ given in (13) all the conditions are satisfied. The results given in Section 2 can be verified in the same way.

The results of Section 2 are true even in the case when the condition $0 \leq x < 1$ in the first equations of (B) and (C) is replaced by $0 \leq x \leq 1$, provided that $-\frac{1}{2} < k < \frac{1}{2}$. Similarly the result of Section 3 is true when the condition $0 \leq x < 1$ in the first equation of (D) is replaced by $0 \leq x \leq 1$, provided $0 < k < 1$.

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