THE DEFINITE INTEGRAL OF PRODUCTS OF BESSEL FUNCTIONS

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I. Introduction

In a problem of the Ising spin glass on the Bethe lattice we encountered a nonlinear integral equation ([1], [2])

$$S(x) = \frac{1}{2\pi} \int_{-\infty}^{\infty} K(x,y)[S(y)]^{Z} dy \qquad (1.1)$$

$$K(x,y) = 2\pi\delta(y)\cos x - 2j_{0}(y)\cos x$$

$$+ 2 \sum_{m=0}^{\infty} (1 + 4m)j_{2m}(x)j_{2m}(y) \qquad (1.2)$$

where z is the natural number, and $\mathbf{j}_{2m}(\mathbf{x})$ is the spherical Bessel function of order 2m.

We put

$$S(x) = a + bcos x + \sum_{\ell=0}^{\infty} c_{2\ell} j_{2\ell}(x)$$
 (1.3)

Substituting (1.2) and (1.3) into (1.1), we get a system of algebraic equations for unknowns a, b, and $c_{2\ell}$ of which the coefficients are given by definite integral of products of Bessel functions. Solution S(x) can be solved by the solution of the simultaneous algebraic equation. We defined the following integral I:

$$I_{\ell_1}^{(k)} \ell_2 \dots \ell_{\nu} \equiv \frac{1}{\pi} \int_{-\infty}^{\infty} \cos^k x \, j_{\ell_1}^{(k)} (x) \, j_{\ell_2}^{(k)} \dots j_{\ell_{\nu}}^{(k)} (x) \, dx$$

$$(1.4)$$

Katsura [3], and Katsura and Nishihara [4] calculated $\mathbf{I}_{\ell_1}^{(0)} = \mathbf{I}_{\ell_2}^{(1)} \mathbf{I}_{\ell_1}^{(1)} \mathbf{I}_{\ell_2}^{(1)}$ by using the residues and J. E. Kilpatrick, Katsura and Inoue [5] calculated

In this paper we calculate the values of following integrals I, N, V, Λ , and R which appeared in the spin glass calculation as slated above by extending their method.

$$I_{n_1 n_2 ... n_{\nu}}^{(h;k)} \equiv \frac{1}{\pi} \int_{-\infty}^{\infty} \sin^h(x+k) j_{n_1}^{(x)}(x) j_{n_2}^{(x)}(x) ... j_{n_{\nu}}^{(x)}(x) dx$$
 (1.5)

$$N_{m_1 m_2 ... m_{\mu}}^{(h;k)} = \frac{1}{\pi} \int_{-\infty}^{\infty} \sin^h(x+k) n_{m_1}^{(x)} (x) n_{m_2}^{(x)} (x) ... n_{m_{\mu}}^{(x)} (x) dx$$
(1.6)

$$v_{n_1 n_2 \dots n_{\nu}; m_1 m_2 \dots m_{\mu}}^{(h_1, h_2, \dots, h_{\lambda}; k_1, k_2, \dots, k_{\lambda})}$$

$$= \frac{1}{\pi} \int_{-\infty}^{\infty} \sin^{h_1}(x+k_1) \sin^{h_2}(x+k_2) \dots \sin^{h_{\lambda}}(x+k_{\lambda})$$

$$\times j_{n_1}(x) j_{n_2}(x) \dots j_{n_{\nu}}(x) n_{m_1}(x) n_{m_2}(x) \dots n_{m_{\mu}}(x) dx \tag{1.7}$$

$$\Lambda(\ell, m, n) = \frac{1}{\pi} \int_{-\infty}^{\infty} \{j_0(x)\}^{\ell} \sin^m x \cos^n x \, dx \qquad (1.8)$$

$$R_{n_1 n_2 \dots n_{\nu}}^{(m)} \equiv \frac{1}{\pi} \int_{-\infty}^{\infty} e^{imx} j_{n_1}(x) j_{n_2}(x) \dots j_{n_{\nu}}(x) dx$$
(1.9)

where $n_{m}(x)$ is the spherical Neumann function of order m.

II. The integral for I, N, V, Λ , and R

 $j_n(x)$ and $n_m(x)$ can be expressed in

$$j_{n}(x) = \frac{1}{2x} \sum_{r=0}^{\infty} [A_{nr}e^{ix} + A_{nr}^{*}e^{-ix}] x^{-r}$$
 (2.1)

$$n_{m}(x) = \frac{1}{2x} \sum_{s=0}^{m} (-1)^{m+1} [B_{ms}e^{ix} + B_{ms}^{*}e^{-ix}] x^{-s}$$
 (2.2)

$$A_{nr} = Y_{nr} i^{r-n-1}$$
, $B_{ms} = Y_{ms} i^{m+s}$,

$$Y_{nr} = \frac{(n+r)!}{n!(n-r)!} 2^{-r}$$
 (2.3)

 $(A_{nr}^*$ is the comprex conjugate of A_{nr}) and

$$\sin^{h}(x+k) = \sum_{p=0}^{h} \sum_{q=0}^{p} \sum_{u=0}^{p} \cos^{p}k \sin^{h-p}k (-1)^{(p+2q)/2} 2^{-h}$$

$$\times {h \choose p} {p \choose q} {h-p \choose u} \exp(i(h-2q-2u)x). \qquad (2.4)$$

Furthermore by using

$$P \int_{-\infty}^{\infty} \frac{e \times p(iky)}{y^{\ell}} dy = \frac{(ik)^{\ell-1}}{(\ell-1)!} i\pi \operatorname{sgn}(k) \quad (k\neq 0) \quad (2.5)$$

where P is the principal part. Hence by using (2.1)-(2.5), we can evaluate them.

$$I_{n_{1}n_{2}...n_{\nu}}^{(h;k)} = \sum_{p=0}^{h} \sum_{q=0}^{p} \sum_{u=0}^{h-p} \sum_{r_{1}}^{n_{1}} \sum_{r_{2}}^{n_{2}} \cdots \sum_{r_{\nu}}^{n_{\nu}} \sum_{\phi}^{\nu} \sum_{\phi}^{\nu} \sum_{z=0}^{p} \cosh k$$

$$\times \sin^{h-p}k \binom{h}{p} \binom{p}{q} \binom{h-p}{u} \frac{1}{2^{h+\nu}}$$

$$\times \frac{\frac{\nu}{\omega \prod_{1}} Y_{n_{\omega}r_{\omega}}}{(\omega \sum_{1}^{p} r_{\omega} + \nu - 1)!} (-1)^{\frac{1}{2} \binom{\nu}{\omega \sum_{1}^{p}} (2r_{\omega} + n_{\omega}) + (p + 2u)}$$

$$\times W_{\phi}(\nu, 0) f^{\omega \sum_{1}^{p} r_{\omega} + \nu - 1} \operatorname{sgn}(f) \qquad (2.6)$$

$$N_{m_{1}m_{2}...m_{\mu}}^{(h;k)} = \sum_{p=0}^{h} \sum_{q=0}^{p} \sum_{u=0}^{h-p} \sum_{s_{1}}^{m_{1}} \sum_{s_{2}}^{m_{2}} \cdots \sum_{s_{\nu}}^{m_{2}} \sum_{\phi}^{\mu} \sum_{\phi}^{\mu} \operatorname{cos}^{h}k$$

$$\times \sin^{h-p}k \binom{h}{p} \binom{p}{q} \binom{h-p}{u} \frac{1}{2^{h+\mu}}$$

$$\times \frac{\frac{\mu}{\omega \prod_{1}^{p}} Y_{m_{\omega}s_{\omega}}}{(\omega \sum_{1}^{p} s_{\omega} + \mu - 1)!} (-1)^{\frac{1}{2} \binom{\mu}{\omega} \sum_{1}^{p} (2s_{\omega} + m_{\omega} + \mu) + (p + 2u)}}$$

$$\times W_{\phi}(0,\mu) g^{\frac{\mu}{\omega} \sum_{1}^{p} s_{\omega} + \mu - 1} \operatorname{sgn}(g) \qquad (2.7)$$

(where if μ is odd, the integral for N = 0, because N is the odd function)

$$v_{n_1 n_2 \dots n_{\nu}; m_1 m_2 \dots m_{\mu}}^{(h_1, h_2, \dots, h_{\lambda}; k_1, k_2, \dots, k_{\lambda})}$$

$$= \prod_{p_{1}} \frac{1}{2} \sum_{j=0}^{h_{2}} \sum_{p_{2}} \frac{1}{2} \sum_{j=0}^{h_{2}} \frac{1}{q_{1}} \sum_{j=0}^{h_{2}} q_{2} \sum_{j=0}^{h_{2}} \cdots q_{j} \sum_{j=0}^{h_{2}} \frac{1}{q_{1}} \sum_{j=0}^{h_{2}} \frac{1}{q_{2}} \sum_{j=0}^{h_{2}} \cdots q_{j} \sum_{j=0}^{h_{2}} \frac{1}{q_{2}} \sum_{$$

(where if m is odd, $\Lambda(\ell,m,n)=0$, because $\Lambda(\ell,m,n)$ is the odd function)

$$R_{n_{1}}^{(m)}_{n_{2}} \dots n_{\nu} = r_{1}^{\sum_{i=0}^{1}} r_{2}^{\sum_{i=0}^{2}} \dots r_{\nu}^{\sum_{i=0}^{\nu}} \phi^{\sum_{i=0}^{\nu}} 2^{-\nu}$$

$$\times (-1)^{\omega \sum_{i=1}^{\nu}} (2r_{\omega}^{+}n_{\omega}^{})/2 \frac{\omega \prod_{i=1}^{\mu} r_{\omega}^{} r_{\omega}^{}}{\omega^{\sum_{i=1}^{\nu}} r_{\omega}^{+} \nu^{-1})!} W_{\phi}^{(\nu,0)}$$

$$\times \Upsilon^{\omega \sum_{i=1}^{\nu}} r_{\omega}^{} + \nu^{-1} \operatorname{sgn}(\Upsilon) \tag{2.10}$$

where f=(h+ ν)-2(q+u+ ϕ), g=(h+ μ)-2(q+u+ ϕ), Φ =($\frac{1}{\eta}$ h $_{\eta}$ + ν + μ) -2($\frac{1}{\eta}$ (q $_{\eta}$ +u $_{\eta}$)+ ϕ), Γ =(ℓ +m+n)-2(u+ ν + ω), and Υ =m+ ν -2 ϕ . W $_{\phi}$ (ν , μ) is as

follows.

$$W_0(\nu,\mu) = 1 \tag{2.11}$$

$$W_{1}(\nu,\mu) = \sum_{\xi=1}^{\nu} (-1)^{r_{\xi}+n_{\xi}+1} + \sum_{\eta=1}^{\mu} (-1)^{s_{\eta}+m_{\eta}}$$
(2.12)

$$\begin{split} & \mathbb{W}_{\phi}(\nu,\mu) \ (\phi=2,\ldots,\nu) \text{ is defined by the sum of } {\nu+\mu \choose \phi} \text{ products} \\ & \text{of } \phi \text{ pieces of } \langle -1 \rangle & (\lambda=1,\ldots,\nu) \text{ and } \langle -1 \rangle & (\zeta=1,\ldots,\mu). \end{split}$$

Example. $\nu = 3$, $\mu = 2$, $\phi = 4$

$$W_{4}(3,2) = (-1)^{(r_{1}+r_{2}+r_{3}+s_{1})+(n_{1}+n_{2}+n_{3}+m_{1})+3}$$

$$+ (-1)^{(r_{1}+r_{2}+r_{3}+s_{2})+(n_{1}+n_{2}+n_{3}+m_{2})+3}$$

$$+ (-1)^{(r_{1}+r_{2}+s_{1}+s_{2})+(n_{1}+n_{2}+m_{1}+m_{2})+2}$$

$$+ (-1)^{(r_{1}+r_{3}+s_{1}+s_{2})+(n_{1}+n_{3}+m_{1}+m_{2})+2}$$

$$+ (-1)^{(r_{2}+r_{3}+s_{1}+s_{2})+(n_{2}+n_{3}+m_{1}+m_{2})+2}$$

 $\mathbb{W}_{\phi}(\nu,0)$ ($\mathbb{W}_{\phi}(0,\mu)$) is defined only of $(-1)^{r+n+1}$ ($(-1)^{m+s}$).

Values of I and N for $2 \le \nu$ $(\mu) \le 6$, n_{ν} $(m_{\mu}) = 0$, 2, and 0 $\le h \le 4$ are shown as tables in Appendix. Values of V for $\lambda = 1$, $\nu = 1$, 2, $\mu = 1$, $0 \le n_{\nu} \le 3$, $m_{\mu} = 0$, and $0 \le h_{\lambda} \le 1$ are also in Appendix.

Reference

- [1] S. Katsura, Physica <u>141A</u> (1987) 556; <u>149A</u> (1988) 371.
- [2] S. Katsura, Prog. Theor. Phys. Suppl. <u>87</u> (1986) 139;
- [3] J. E. Kilpatrick, S. Katsura, and Y. Inoue, Mathematics of Computation 21 NO.99 (1967) 407.
- [4] S. Katsura, Phys. Rev. <u>115</u> (1959) 1417.
- [5] S. Katsura and K. Nishihara, J. Chem. Phys. <u>50</u> (1967) 3579.

Appendix Tables of the integral of products of Bessel functions

Here tables for I in Tables 1.1-1.3, N in Tables 2.1-2.3, V in Tables 3.1-3.2 are shown.

Table 1.1 The integral for I (h=0,1, ν =2,...,6, n_{ν} =0,2, K= π /2)

n ₁ n ₂ n ₃ n ₄ n ₅ n ₆ h	0	1
00		$\frac{1}{2}$
0 2	0	$ \begin{array}{r} $
2 2	<u>1</u> 5	- 7
000	3/4	1/2
0 0 2	0 1 5 3 4 1	0
0 2 2	$\frac{1}{160}$	0
2 2 2	<u>9</u> 256	- <u>1</u> 35 23 48
0000	2/3	<u>23</u> 48
0002	1 160 9 256 2 3 1 30	$\frac{1}{120}$
0022	1 105	$-\frac{31}{13440}$
0 2 2 2	0	$-\frac{3}{17920}$
2 2 2 2	<u>4</u> 385	- <u>6037</u> 788480
00000	115	<u>11</u> 24
00002	49 1920	1 120
00022	<u>123</u> 35840	0
00222	121 71680	$-\frac{1}{1400}$
0 2 2 2 2	- <u>37</u> 1892352	1 23100
22222	6569 2408448	- 2377 1051050
000000	11 70	841 1920
000002	11 20 2 105	9 1190
000022	105 1 420	103 645120
000222	1 2200	$-\frac{919}{11827200}$
0 0 2 2 2 2	2200 1 2730	275
0 2 2 2 2 2	- 151 - 3503500	1490944 1362967
2 2 2 2 2 2	3331	64576512000 2165020841
1 4 4 4 4 4 4	4254250	334567833600

Table 1.2 The integral for I (h=2,3, ν =2,...,6, n_{ν} =0,2, K= π /2)

	2	. 7
n ₁ n ₂ n ₃ n ₄ n ₅ n ₆ h	and the second of the second o	3
0 0	$\frac{1}{2}$	3 8 0 - 21 320
0 2	0	0 21
2 2	10	320
0 0 0	16	<u>3</u> 8
0 0 2	$ \begin{array}{r} \frac{1}{2} \\ 0 \\ \frac{1}{10} \\ 7 \\ \hline 16 \\ \frac{1}{64} \\ \frac{1}{640} \end{array} $	0
0 2 2	640	0
2 2 2	<u>811</u> 35840	$-\frac{3}{140}$
0000	<u>5</u> 12	35 96
0002	5 12 1 120	$\frac{1}{240}$
0022	<u>1</u> 420	- <u>31</u> 26880
0 2 2 2	0	- <u>3</u> 35840
2 2 2 2	<u>53</u> 7700	- <u>6707</u> 1126400
00000	<u>51</u> 128	<u>17</u> 48
00002	9 1280	<u>1</u> 240
00022	41 71680	0
00222	53 102400	$-\frac{1}{2800}$
0 2 2 2 2	- <u>381</u> 31539200	46200
22222	11210223 5740134400	$-\frac{1871}{1051050}$
00000	<u>23</u> 60	1761 5120
000002	1 168	109 26880
000022	<u>1</u> 2520	<u>103</u> 1720320
000222	1 13200	- 919 31539200
002222	1 15015	- <u>189269</u> 1968046080
022222	- 1091 63063000	<u>396367</u> 34440806400
22222	103013 178678500	32493878367 62452662272000

Table 1.3 The integral for I (h=4, ν =2,...,6, n_{ν} =0,2, k= π /2)

n ₁ n ₂ n ₃ n ₄ n ₅ n ₆	h	4
0 0		<u>3</u>
0 2		3 8 0 3 40
2 2		3 40
000		11 32
002		1 128
0 2 2		1 1280
2 2 2		1307 71680
0000		1/3
0002		<u>1</u> 240
0 0 2 2	4	840
0 2 2 2		0
2 2 2 2 2	7	7700
00000		995 3072
00002		113 30720
00022		<u>123</u> 573440
00222		<u>1621</u> 5734400
02222		5933
		756940800 222940799
2 2 2 2 2		137763225600
000000		101 320
000002	1	<u>11</u> 3360
000022		1 6720
0 0 0 2 2 2	e e	<u>1</u> 35200
0 0 2 2 2 2		37 480480
022222		- <u>19</u> 1848000
2 2 2 2 2 2		<u> 17669 </u>
	į	36652000

Table 2.1 The integral for N (h=0.1, μ =2,...,6, m $_{\mu}$ =0.2, K= π /2)

			1
m1m2m3m4m5m6	h	0	1
0 0		-1	- 3/2 3/2 - 39/80
0 2	:	0	3 2
2 2		1 5	
0000		2	45
0 0 0 2		$-\frac{11}{10}$	- <u>45</u>
0 0 2 2		13 <u>13</u> 35	<u>3123</u> 4480
0 2 2 2		0	- <u>639</u> 2560
2 2 2 2		- <u>12</u> 385	<u>811287</u> 3942400
000000	* . \$	- <u>15</u>	- <u>2191</u> 384
000002	1.	<u>18</u> 7	<u>2191</u> 384
0 0 0 0 2 2		- <u>107</u> 140	- <u>275197</u> 129024
0 0 0 2 2 2	1 1	741 3080	1004981 1182720
0 0 2 2 2 2	 1	<u>229</u> 2002	- <u>30954931</u> 1230028800
0 2 2 2 2 2		<u>24747</u> 700700	66527233 1986969600
22222		6393 850850	- <u>83762843347</u> 4683949670400

Table 2.2 The integral for N (h=2,3, μ =2,...,6, m $_{\mu}$ =0,2, K= π /2)

m ₁ m ₂ m ₃ m ₄ m ₅ m ₆	h	2	3
0 0	1 1	- <u>3</u>	_ <u>15</u>
0 2		3	21 4
2 2		- 3	- 147
0000		<u>15</u> 4	<u>455</u> 96
0 0 0 2		15 4 45 8	- <u>1849</u> 192
0022		<u>303</u> 140	<u>4579</u> 768
0 2 2 2	•	- <u>36</u> 35	- <u>41403</u> 17920
2 2 2 2		369 1540	<u>927659</u> 1576960
000000		- 49	- <u>11445</u> 1024
000002		<u>263</u> 24	3653 192
000022		- <u>2881</u> 504	- <u>669925</u> 49125
000222		<u>8293</u> 3696	<u>35663743</u> 6307840
002222		- <u>20407</u> 30030	- <u>855175591</u> 393609216
022222	14	485993 1801800	4084660117 4920115200
22222		$-\frac{132823}{1021020}$	- <u>2499231739269</u> 12490532454400

Table 2.3 The integral for N (h=4, μ =2,...,6, m_{μ} =0,2, k= π /2)

m ₁ m ₂ m ₃	5 ^m 4 ^m 5 ^m 6	h	4
0 0			- <u>15</u> 8
0 2			15 <u>15</u>
22			- <u>51</u> 8
0 0 0	0		8 <u>35</u> 6
0 0 0) 2		- <u>721</u> 48
002	2. 2		<u>329</u> 24
022	2 2		- 39 7
2 2 2	2 2		<u>3659</u> 1540
000	000		- <u>945</u> 64
000	0 0 2		<u>981</u> 32
000	0 2 2	٠,	- <u>1849</u> 64
000	222		<u>19831</u> 1408
002	2 2 2 2		- <u>194011</u> 32032
0 2 2	2 2 2 2		680133 320320
2 2 2	2 2 2		- <u>134641</u> 1944800

Table 3.1 The integral for V (λ =1, ν , μ =1, n_{ν} =0, 1, 2, 3, m_{μ} =0, h_{λ} =0,1)

	h ₁	0			
n ₁ ;m ₁		K = 0	$k = \frac{\pi}{2}$	k = 0	$K = \frac{\pi}{2}$
0 0		0	0	$-\frac{1}{2}$	0
1 0		0	0	0	$-\frac{1}{4}$
2 0		, o 0	0	0	0
3 0		0	0	0	- <u>1</u>

Table 3.2 The integral for V (λ =1, ν =2, μ =1, n_{ν} =0, 1, 2, 3, m_{μ} =0, h_{λ} =0, k=0 or π /2)

n ₁ n ₂ ;	m ₁	h ₁	0
0 0	0		0
0 1	0		$-\frac{1}{6}$
0 2	0		0
0 3	0		0
1 1	0		0
1 2	0		7 240
1 3	0		0
2 2	0		0
2 3	0		<u>19</u> 1120
3 3	0		0