

Spherical Harmonics

need these next

Surrender on axial symmetry

$$\frac{d}{d\mu} \left[ (1-\mu^2) \frac{dP}{d\mu} \right] - \frac{g}{1-\mu^2} P + \frac{w}{1-\mu^2} \lambda P = 0$$

This is SL with  $f(\mu) = 1-\mu^2$   $g(\mu) = \frac{m^2}{1-\mu^2}$

$w(\mu) = 1$   $\lambda = l(l+1)$

and get  $\int_{-1}^1 P_l P_{l'} d\mu = 0$   $l \neq l'$

But you can also construct  $m$  fixed (ignoring a bit of what the terms came from)

$$\frac{d}{d\mu} \left[ (1-\mu^2) \frac{dP}{d\mu} \right] - [-l(l+1)] P + \frac{1}{1-\mu^2} m^2 P = 0$$

here,  $g = -l(l+1)$   $w = \frac{1}{1-\mu^2}$   $\lambda = m^2$

requires  $\int_{-1}^1 \frac{1}{1-\mu^2} P^m P^{m'} d\mu = 0$   $m \neq m'$

$l$  fixed

So we want to find these  $P_l^m$

# Spherical Harmonics

We now give up on axial symmetry  
our eqn becomes

$$\frac{d}{du} \left[ (1-u^2) \frac{dP}{du} \right] - \frac{m^2}{1-u^2} P + l(l+1)P = 0 \quad *$$

(This is what we need to solve)

FLAG THIS EQU.

we had

$$\frac{d}{du} (1-u^2) \frac{dP}{du} + l(l+1)P = 0$$

expand the derivatives

$$\frac{d^2 P}{du^2} - u^2 \frac{d^2 P}{du^2} - 2u \frac{dP}{du} + l(l+1)P = 0$$

$$(1-u^2) \frac{d^2 P}{du^2} - 2u \frac{dP}{du} + l(l+1)P = 0 \quad (2)$$

and we (now) know solution is  $P_l(u)$

Differentiate (2)  $m$  times and introduce

$$u(m, n, u) \equiv \frac{d^m}{du^m} P_n(u)$$

and use Leibniz's rule

$$\frac{d^m}{dx^m} [A(x)B(x)] = \sum_{s=0}^m \binom{m}{s} \frac{d^{m-s}}{dx^{m-s}} A(x) \frac{d^s}{dx^s} B(x)$$

$$\binom{m}{s} \equiv \frac{m!}{(m-s)!s!}$$

get (just patiently plod through)

$$(1-\mu^2) u'' - 2\mu(m+1) u' + (l-m)(l+m+1) u$$

†

$$\text{let } v(\mu) = (1-\mu^2)^{m/2} u = (1-\mu^2)^{m/2} \frac{d^m p}{d\mu^m}$$

$$u = \frac{1}{(1-\mu^2)^{m/2}} \cdot v$$

$$u' = \frac{m}{2} (1-\mu^2)^{-\frac{m}{2}-1} \cdot \left[ -2\mu v + (1-\mu^2)^{m/2} v' \right]$$

$$u' = \frac{1}{(1-\mu^2)^{m/2}} \cdot \left[ v' + \frac{m\mu v}{(1-\mu^2)} \right]$$

$$u'' = \frac{1}{(1-\mu^2)^{m/2}} \left[ v'' - \frac{m\mu v}{(1-\mu^2)^2} \cdot 2\mu + \frac{m v}{(1-\mu^2)} + \frac{m\mu v'}{(1-\mu^2)} \right]$$

$$+ \left[ v' + \frac{m\mu v}{(1-\mu^2)} \right] \cdot \frac{-2\mu \cdot -\frac{m}{2}}{(1-\mu^2)^{m/2+1}}$$

$$u'' = (1-\mu^2)^{-m/2} \left[ v'' + \frac{2m\mu v'}{1-\mu^2} + \frac{m v}{1-\mu^2} + \frac{m(m+2)\mu^2 v}{(1-\mu^2)^2} \right]$$

This m(m+2)

now plug/replace  $u, u', u''$  with  $v$  terms in †

Solving the algebra

Associated Legendre Function

$$(1-\mu^2)v'' - 2\mu v' + \left[ l(l+1) - \frac{m^2}{1-\mu^2} \right] v = 0$$

Which if you check back is EXACTLY of the form \* (p19)

AND

$$v \equiv P_l^m(\mu) = (1-\mu^2)^{m/2} \frac{d^m}{d\mu^m} P_l(\mu)$$

associated Legendre Functions

sometimes  $(-1)^m$  here  
... get corrected out with coefficients anyway

To note:

i)  $P_l^m(\mu) = 0 \quad m > l$  (highest power of  $\mu$  is  $\mu^l$ )

ii)  $P_l$  is even or odd as  $l$  is even or odd

$(1-\mu^2)^{m/2}$  is even in  $\mu$ , after  $m$  derivatives the highest power of  $\mu$  is  $\mu^{l-m}$

$P_l^m(\mu)$  is even if  $l-m$  is even  
odd if  $l-m$  is odd

new

Notice that the problem ~~is~~ <sup>has</sup> ~~symmetrical~~ in  $m^2$

so eigenvalue ~~is~~  $-m$  gives the same solution equ. and must be simply related to eqn + for  $m$ .  
 (recall  $m$ 's lineage,  $\frac{1}{w} \frac{d^2 w}{d\theta^2} = -m^2$ )

$$P_l^{-m} = (-1)^m \frac{(l-m)!}{(l+m)!} P_l^m$$

$P_l^{-m} \propto P_l^m$   
 supposedly a benefit convenient?

← can be shown by manipulation of Rodrigues formula w/ Leibnitz's rule

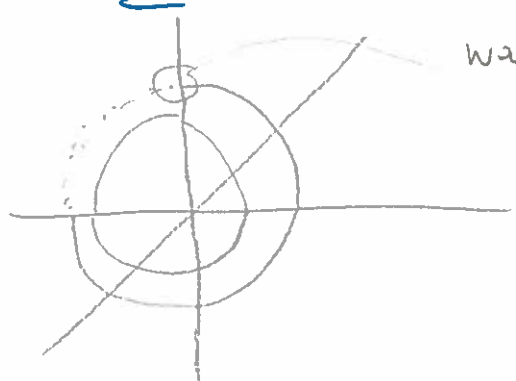
uniform in azimuth

$m=0$

azimuth

elevation	$l=0$	1	—	—	—
	$l=1$	$\mu$	$-\sqrt{1-\mu^2}$	—	—
	$l=2$	$\frac{1}{2}(3\mu^2-1)$	$-3\mu(1-\mu^2)$	$3(1-\mu^2)$	—
	$l=3$	$\frac{\mu}{2}(5\mu^2-3)$	$-\frac{3}{2}(5\mu^2-1)(1-\mu^2)^{1/2}$	$15\mu(1-\mu^2)$	—

~~also~~  $l=0 \Rightarrow$  uniform in ~~the~~ elevation requires uniform in azimuth!



would have discontinuities

- Need to know orthogonality <sup>what about</sup>  $l \neq l'$  ?

$$I_{lm} = \int_{-1}^1 P_l^m(\mu) P_{l'}^m(\mu) d\mu = \int_{-1}^1 (1-\mu^2)^m \frac{d^m P_l}{d\mu^m} \frac{d^m P_{l'}}{d\mu^m} d\mu$$

uses  $P_l^m(\mu) = (-1)^m (1-\mu^2)^{m/2} \frac{d^m P_l}{d\mu^m}(\mu)$

$$I_{lm} = \frac{(l+m)!}{(l-m)!} \frac{2}{2l+1} \delta_{ll'}$$

also  $\int_{-1}^1 \frac{(P_l^m)^2}{1-\mu^2} d\mu = \frac{1}{m} \frac{(l+m)!}{(l-m)!}$   
 $\delta_{mm'}$

~~gives~~  $\Phi(r, \theta, \phi) = \sum_{l=0}^{\infty} \sum_{m=-l}^l \left[ a_{lm} r^l + \frac{b_{lm}}{r^{l+1}} \right] P_l^m(\mu) e^{im\phi}$

general solution to  $\nabla^2 \Phi$  in spherical coordinates

... notice the normalisation is a bit funky...  
wouldn't it be nice to have a straight normal...  
ortho-normal

Try  $\int_{-1}^1 \int_0^{2\pi} Y_{lm}(\theta, \phi) Y_{l'm'}^*(\theta, \phi) d\phi d\mu = \delta_{ll'} \delta_{mm'}$

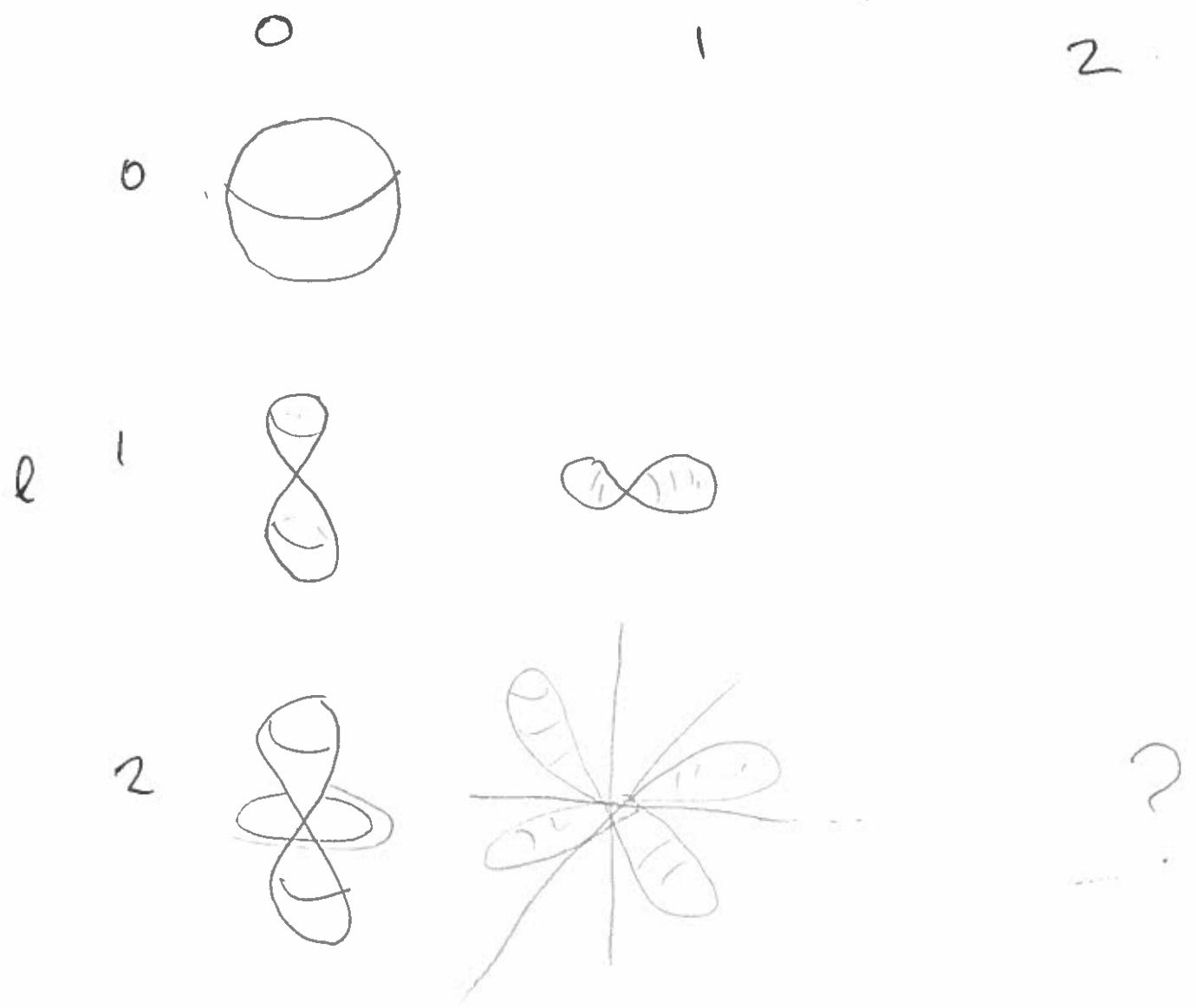
Spherical surface



$$Y_{lm}(\theta, \phi) \equiv \left[ \frac{2l+1}{4\pi} \frac{(l-m)!}{(l+m)!} \right]^{1/2} P_l^m(\mu) e^{im\phi}$$

$$\iint Y_{lm} Y_{l'm'}^* d\theta d\mu = \delta_{ll'} \delta_{mm'}$$

gives spherical structure ...  
m



General solution for  $\nabla^2 \phi$  in spherical domain

$$\Phi(r, \theta, \phi) = \sum_{l=0}^{\infty} \sum_{m=-l}^l \left[ A_{lm} r^l + \frac{B_{lm}}{r^{l+1}} \right] Y_{lm}(\theta, \phi)$$

Problems are solved again in same way assuming solution as summation and solve for coefficients using orthogonality

$$\int_0^\pi \int_0^{2\pi} Y_{lm} Y_{l'm'}^* \sin\theta d\theta d\phi = \delta_{ll'} \delta_{mm'}$$

(both  $l$  &  $m$  must match)

Solve by knowing value on surface

$$\begin{aligned} \iint_{\Sigma} \left[ A_{lm} r^l + B_{lm} \frac{1}{r^{l+1}} \right] Y_{lm} Y_{l'm'}^* \sin\theta d\theta d\phi \\ = \iint [value\ on\ surface] Y_{l'm'}^*(\theta, \phi) \sin\theta d\theta d\phi \end{aligned}$$



# Bessel Functions

Problems with cylindrical symmetry

Need solutions to Laplace equation in cylindrical coordinates!

$$\frac{1}{\rho} \frac{\partial}{\partial \rho} \left[ \rho \frac{\partial \Phi}{\partial \rho} \right] + \frac{1}{\rho^2} \frac{\partial^2 \Phi}{\partial \phi^2} + \frac{\partial^2 \Phi}{\partial z^2} = 0$$

Let  $\Phi = R(\rho) W(\phi) Z(z)$

and divide by  $RWZ$

$$\underbrace{\frac{1}{R\rho} \frac{d}{d\rho} \left[ \rho \frac{dR}{d\rho} \right] + \frac{1}{W\rho^2} \frac{d^2 W}{d\phi^2}}_{\rho \neq \phi} + \underbrace{\frac{1}{Z} \frac{d^2 Z}{dz^2}}_{Z \text{ only}} = 0$$

Assume separation constant  $k > 0$   
( $k < 0$  will give modified Bessel fn)

$$\frac{d^2 Z}{dz^2} = k^2 Z \rightarrow \boxed{Z = e^{\pm k z}}$$

Now  $\rho, \phi$  problem

$$\frac{1}{R\rho} \frac{d}{d\rho} \left[ \rho \frac{dR}{d\rho} \right] + \frac{1}{w\rho^2} \frac{d^2 w}{d\phi^2} + k^2 = 0$$

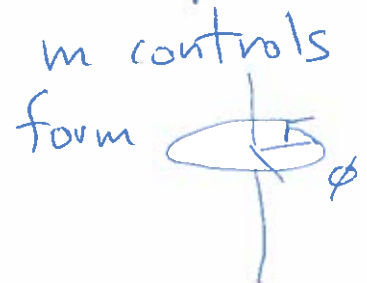
$$\underbrace{\frac{\rho}{R} \frac{d}{d\rho} \left[ \rho \frac{dR}{d\rho} \right]}_{\rho \text{ only}} + \underbrace{\frac{1}{w} \frac{d^2 w}{d\phi^2}}_{\phi \text{ only}} + \underbrace{\rho^2 k^2}_{\rho \text{ only}} = 0$$

Choose separation constant  $m^2$  as  $< 0$  to force periodic solutions ... remember geometry cylinder ... when you've gone  $360^\circ$  you have to end up at the same place again.

$$\frac{d^2 w}{d\phi^2} = -m^2 w \rightarrow \boxed{w = e^{\pm im\phi}}$$

leaving the  $R$  part ...

for circular shapes  $m=0$ !



$$\rho \frac{d}{d\rho} \left[ \rho \frac{dR}{d\rho} \right] + k^2 \rho^2 R - m^2 R = 0$$

$$\frac{d}{d\rho} \left[ \rho \frac{dR}{d\rho} \right] + k^2 \rho R - \frac{m^2}{\rho} R = 0 \quad z_1$$

SL  $f(\rho) = \rho \quad g(\rho) = \frac{m^2}{\rho} \quad \lambda = k^2 \quad W(\rho) = \rho$

Change variables  $\Rightarrow x = k \cdot \rho$  [dimensionless]

$$\rho = \frac{x}{k} \quad \frac{d}{d\rho} = k \frac{d}{dx} \quad d\rho = k d\rho$$

$$k \frac{d}{dx} \left[ \frac{x}{k} \cdot k \frac{dR}{dx} \right] + \frac{k^2 x}{k} R - \frac{m^2 k}{x} R = 0$$

R falls out!

$$\boxed{\frac{d}{dx} \left[ x \frac{dR}{dx} \right] + x R - \frac{m^2}{x} R = 0}$$

$x=0$  a problem

here

look for solutions of form:

$$R = x^p \sum_{n=0}^{\infty} a_n x^n$$

(method of Frobenius)

$$(x-x_0)^p \sum a_n (x-x_0)^n$$

$p$  not integer...  
very general

Substitute into eqn . . . .

and require all powers = 0 independently

For  $a_0 \neq 0 \Rightarrow$   $p = \pm m$  ← Flag the  $\pm m$

recursion relation:

$$a_t = \frac{-a_{t-2}}{t(t \pm 2m)}$$

First take  $p = m$  start with  $a_0$  and get even  $k$ 's

$$\begin{aligned} a_{2n} &= \frac{-1}{2n(2n+2m)} a_{2n-2} \\ &= \frac{-1}{2n(2n+2m)} \cdot \frac{-1}{(2n-2)(2n-2+2m)} a_{2n-4} \dots \\ &= a_0 \frac{(-1)^n}{2^{2n} n!} \cdot \frac{1}{2^{2n} (n+m)(n+m-1)\dots m+1} \quad (\text{in general}) \end{aligned}$$

lets choose  
(a convention)

$$a_0 = \frac{1}{2^{2m} \Gamma(m+1)}$$

(a) Trick is to notice (a) goes to  $(m+1)$  but  $a_0$  carried on  $m!$  gives  $(n+m)!$

$$a_{2n} = \frac{(-1)^n}{n! \Gamma(n+m+1) z^{2n+m}}$$

Giving

$$J_m(x) = \sum_{n=0}^{\infty} \frac{(-1)^n}{n! \Gamma(n+m+1)} \left(\frac{x}{z}\right)^{m+2n}$$

← Egn for P dependence!

Bessel Function

$W = e^{\pm i m \phi}$  angle

$z = c \pm k z$  eigen value is z!

$J_\nu$  is okay too  $\nu$  non integer!

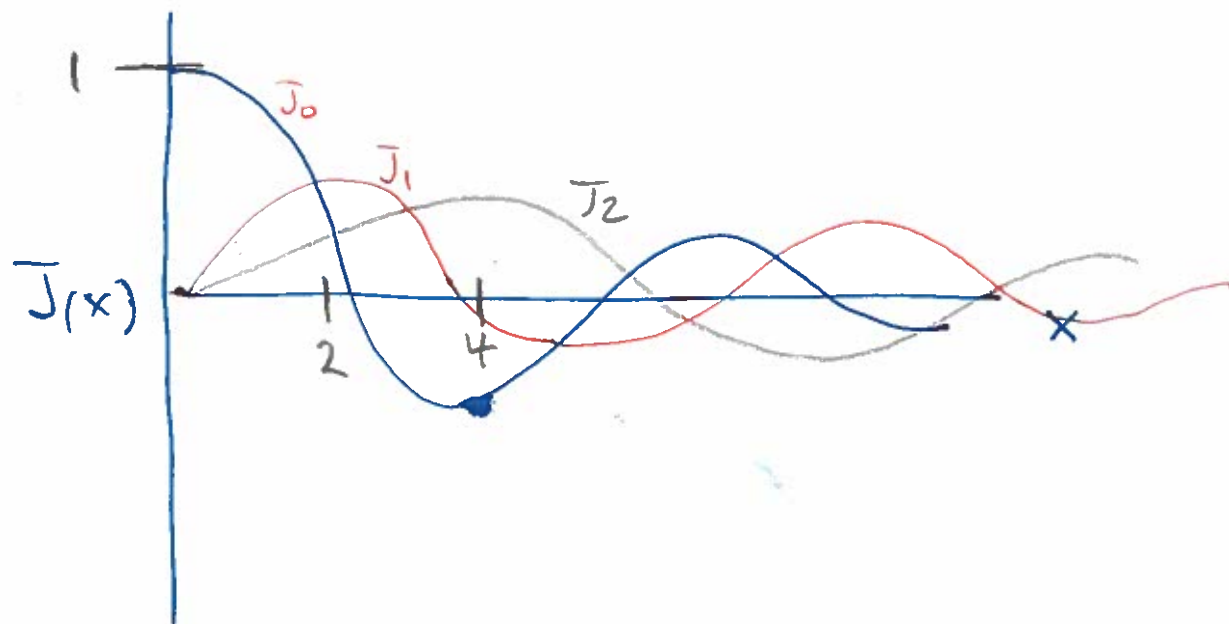
AND remember we chose  $p = \pm m$   
... if you take  $-m$

$$N_\nu(x) = \frac{J_\nu(x) \cos \nu \pi - J_{-\nu}(x)}{\sin \nu \pi}$$

a second linearly independent solution

$$\rightarrow N \rightarrow \infty \text{ as } \rho \rightarrow 0$$

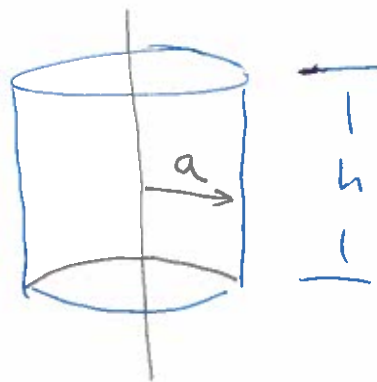
What do they look like ..



- They aren't periodic (like  $\sin/\cos$ )
- BUT they have repeated 0's  $\rightarrow$  infinite

Example cylindrical resonant cavity .....

EM waves will bounce up and down ... what are the resonant frequencies?



For large x

$$J_m(x) \approx \sqrt{\frac{2}{\pi x}} \cos\left(x - \frac{m\pi}{2} - \frac{\pi}{4}\right)$$

$$N_m(x) \approx \sqrt{\frac{2}{\pi x}} \sin\left(x - \frac{m\pi}{2} - \frac{\pi}{4}\right)$$

attenuated sin/cos

If we had taken  $\frac{\partial^2 Z}{\partial z^2} = -k^2 Z$

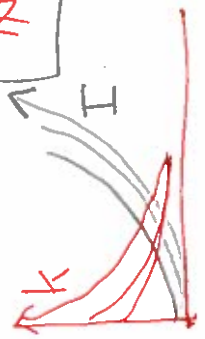
get solutions periodic in z

Alters our solution in R

Modified Bessel Eqn

$$\frac{d}{dx} \left[ x \frac{dR}{dx} \right] - x R - \frac{m^2}{x} R = 0$$

↑  
had + here before



Solutions are  $J_m(ik\rho)$  and  $N_m(ik\rho)$

$$I_m \equiv \frac{1}{i^m} J_m(ik\rho)$$

$$K_m = \frac{\pi}{2} i^{m+1} \left[ J_m(ik\rho) + i N_m(ik\rho) \right]$$

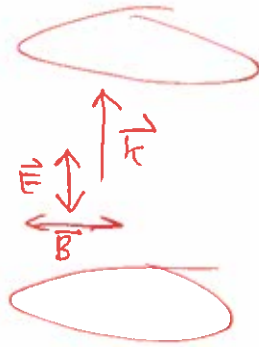
Sadly have to form  
for Ass 4, Q3

$$\nabla^2 E_z = -\frac{1}{c^2} \frac{\partial^2 E}{\partial t^2}$$

Assumes  $E_z$  component only

( $B_z = 0$  ...)

(also possible to have  $\vec{E} \updownarrow \vec{B} \leftarrow \rightarrow \vec{k} \uparrow$ )



→ we seek the transverse magnetic wave

standing wave solutions of form

$$E_z = E(\rho, \theta, z) \cdot f(t)$$

$f(t)$  goes as  $\sin \omega t$ ,  $\cos \omega t$

Separation of variables will give

$$\nabla_c^2 E_z + k^2 E_z = 0 \quad k = \frac{\omega}{c}$$

With conducting boundaries

$$E_x = E_y = 0 \text{ at } z=0, z=h$$

$$E_z = 0 \text{ on } \rho=a$$





For  $E_z$ :

$$E_z(\rho, \theta, z) = P_e^m(\rho) \Phi_m(\phi) Z_e(z)$$

will have form  $\Phi_m = e^{\pm im\phi}$   
or  $\sin m\phi$

We've done this before:

$$\frac{d^2 Z_e}{dz^2} = -k^2 Z_e \quad \leftarrow \text{harmonic oscillator}$$

And

$$\rho \frac{d}{d\rho} \left[ \rho \frac{d P_e^m}{d\rho} \right] + \underbrace{(k^2 - k^2)}_{\text{we had } k^2 \text{ here before alone}} \rho P_e^m = 0$$

Bessel check indices \* ✓

$$E_z = J_m(n\rho) e^{\pm im\phi} \left[ A \sin kz + B \cos kz \right]$$

before  $x = k\rho$

$J_m$  because  $J_m(0) = \text{finite!}$

$m$  is integer to keep  $\cos, \sin$  form

On the boundary at  $\rho = a$

$$J_m(na) = 0$$

So here we have a problem ... the zeros of  $J_m$  are not periodic!

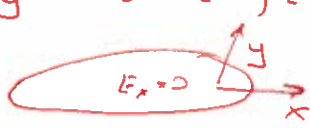
$\alpha_{mj} \equiv j^{\text{th}}$  zero of  $J_m$

So then

$$na = \alpha_{mj} \rightarrow n^2 = k^2 - k^2$$

$$k^2 - k^2 = \left(\frac{\alpha_{mj}}{a}\right)^2$$

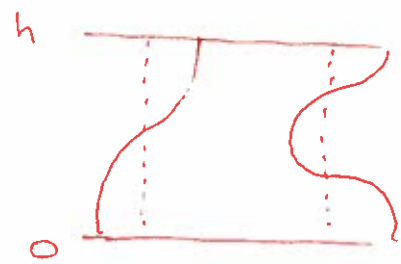
For  $z$  term ... we know  $\nabla \cdot \vec{E} = 0$   
 but  $E_x$  and  $E_y = 0$  on  $z=0, z=h$



$$\frac{\partial E_x}{\partial x} + \frac{\partial E_y}{\partial y} + \frac{\partial E_z}{\partial z} = 0$$

$$\frac{\partial E_z}{\partial z} = 0$$

Requires  $z$  of form  $B \cos lz$



$$l = \frac{p\pi}{h}$$

$$p = 0, 1, 2, \dots$$



$$k^2 = \frac{\omega^2}{c^2} = \left(\frac{\alpha_{mj}}{a}\right)^2 + \left(\frac{p\pi}{h}\right)^2$$

So resonant frequencies are:

as  $a \rightarrow \infty$

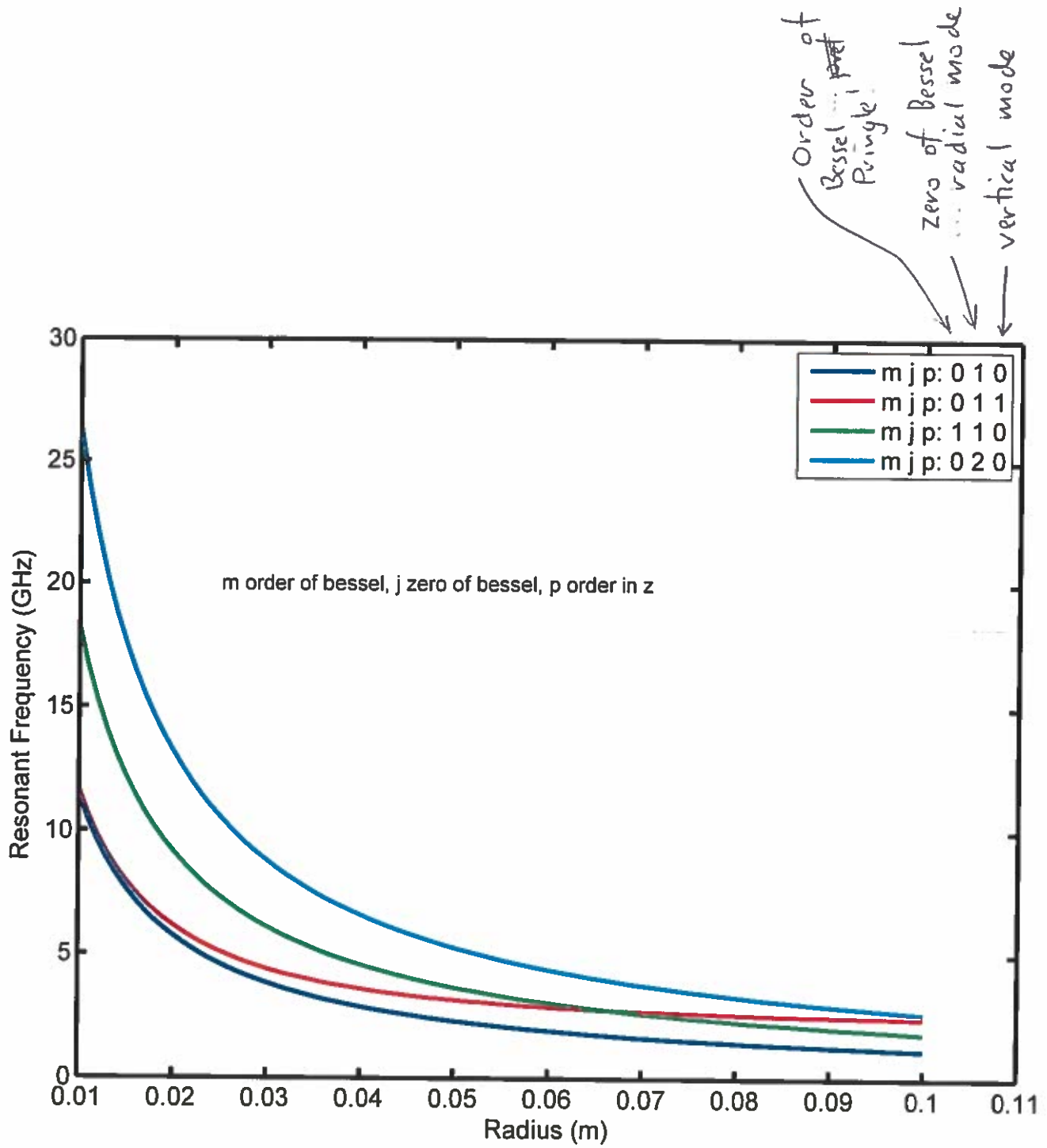
$$c \sqrt{\frac{\alpha_{mj}^2}{a^2} + \frac{p^2 \pi^2}{h^2}} = \omega$$

$$c \frac{p\pi}{h} = \omega$$

radial 'mode'

$p$  vertical mode

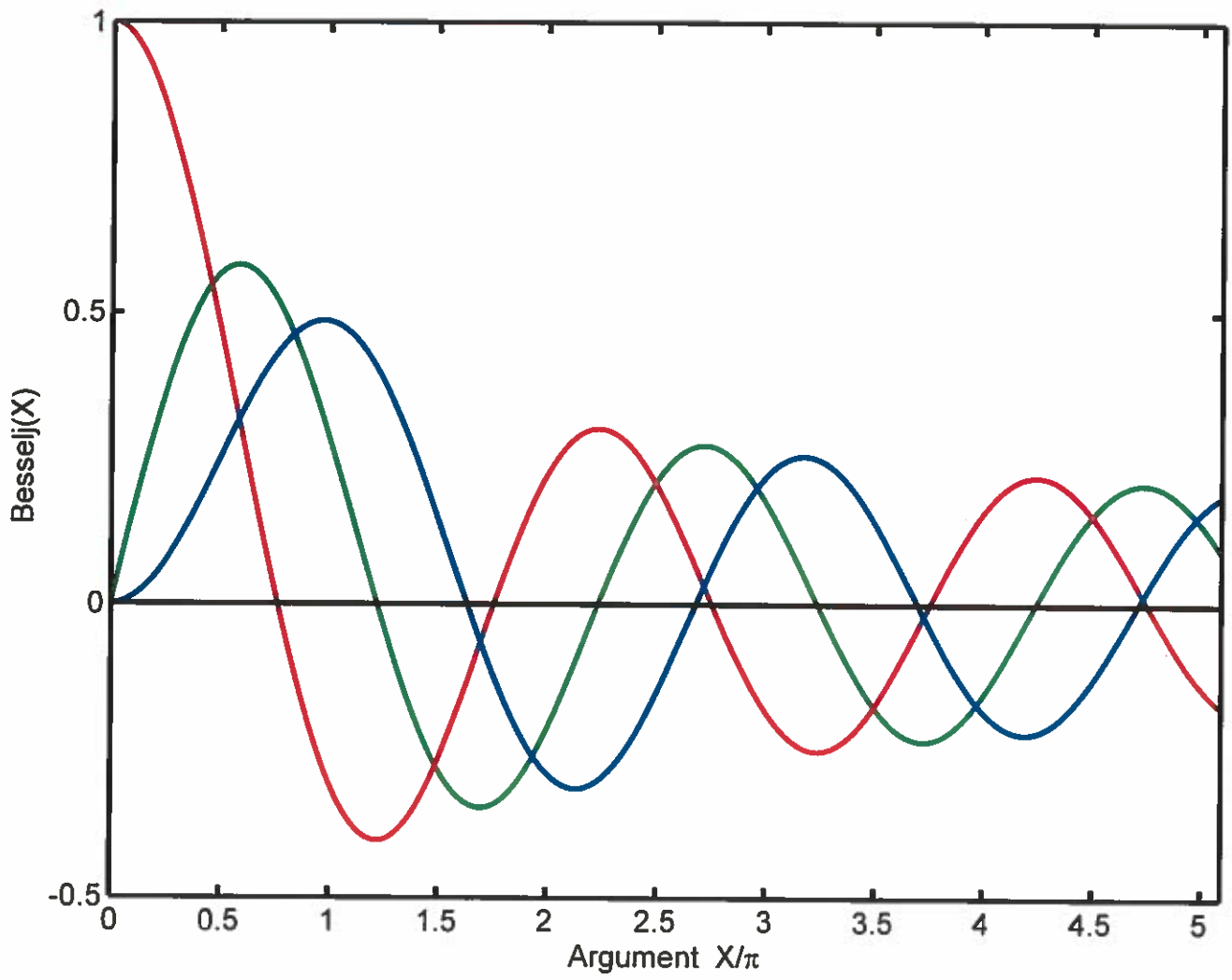
and notice  $m \neq 0 \Rightarrow$  Pringle twists through cimp!



7 cm height

```
function [BZ] = bessel_zeros(m,n);  
  
% m is order of bessel  
% n is number of zeros  
  
for ss = 1:n  
    clos(ss) = (m/2 + 3/4 + (ss - 1)) * pi;  
    BZ(ss) = fzero(@(z) besselj(m, z), clos(ss));  
end  
  
ii = 7;
```

$$\cos\left(x - \frac{m\pi}{2} - \frac{\pi}{4}\right) = 0$$
$$x - \frac{m\pi}{2} - \frac{\pi}{4} = \frac{n\pi}{2}$$
$$x = \left(\frac{m}{2} + \frac{1}{4} + \frac{n}{2}\right)\pi$$



```
p = 0;
j = 1; % 1
m = 1;

il = 0;
for a = astart:.001:aend;
    il = il + 1;
    besselzeros = bessel_zeros(m,j);
    alphamj = besselzeros(j);

    f(il) = 3e8 / 2 / pi * sqrt(alphamj^2/a^2 + p^2*pi^2/h/h) ;
end

a = astart:.001:aend;
plot(a,f/1e9,'g','LineWidth',2); hold on

p = 0;
j = 2;
m = 0;

il = 0;
for a = astart:.001:aend;
    il = il + 1;
    besselzeros = bessel_zeros(m,j);
    alphamj = besselzeros(j);

    f(il) = 3e8 / 2 / pi * sqrt(alphamj^2/a^2 + p^2*pi^2/h/h) ;
end

a = astart:.001:aend;
plot(a,f/1e9,'c','LineWidth',2); hold on

xlabel('Radius (m)')
ylabel('Resonant Frequency (GHz)')
legend('m j p: 0 1 0','m j p: 0 1 1','m j p: 1 1 0','m j p: 0 2 0')
text(.025,20,'m order of bessel, j zero of bessel, p order in z')
```