Package ‘kelvin’

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Type Package

Title Calculate Solutions to the Kelvin Differential Equation using Bessel Functions

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Description Uses Bessel functions to calculate the fundamental and complementary analytic solutions to the Kelvin differential equation.

Depends R (>= 2.10.1)

Imports Bessel (>= 0.5-4)

Suggests knitr, testthat

License GPL (>= 2)

URL https://github.com/abarbour/kelvin

BugReports https://github.com/abarbour/kelvin/issues

LazyLoad TRUE

VignetteBuilder knitr

NeedsCompilation no

Repository CRAN

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kelvin-package *Fundamental and equivalent solutions to the Kelvin differential equation using Bessel functions*

Description

The functions here use Bessel functions to calculate the analytic solutions to the Kelvin differential equation, namely the fundamental (Be) and equivalent (Ke) complex functions.

Details

The complex second-order ordinary differential equation, known as the Kelvin differential equation, is defined as

$$x^2\ddot{y} + x\dot{y} - \left(ix^2 + \nu^2\right) y = 0$$

and has a suite of complex solutions. One set of solutions, $\mathcal{B}_\nu$, is defined in the following manner:

$$\begin{aligned}\mathcal{B}_\nu &\equiv \mathrm{Ber}_\nu(x) + i\mathrm{Bei}_\nu(x) \\ &= J_\nu\left(x \cdot \exp(3\pi i/4)\right) \\ &= \exp(\nu\pi i) \cdot J_\nu\left(x \cdot \exp(-\pi i/4)\right) \\ &= \exp(\nu\pi i/2) \cdot I_\nu\left(x \cdot \exp(\pi i/4)\right) \\ &= \exp(3\nu\pi i/2) \cdot I_\nu\left(x \cdot \exp(-3\pi i/4)\right)\end{aligned}$$

where J_ν is a Bessel function of the first kind, and I_ν is a *modified* Bessel function of the first kind.

Similarly, the complementary solutions, $\mathcal{K}_\nu$, are defined as

$$\begin{aligned}\mathcal{K}_\nu &\equiv \mathrm{Ker}_\nu(x) + i\mathrm{Kei}_\nu(x) \\ &= \exp(-\nu\pi i/2) \cdot K_\nu\left(x \cdot \exp(\pi i/4)\right)\end{aligned}$$

where K_ν is a *modified* Bessel function of the second kind.

The relationships between y in the differential equation, and the solutions $\mathcal{B}_\nu$ and $\mathcal{K}_\nu$ are as follows

$$\begin{aligned}y &= \mathrm{Ber}_\nu(x) + i\mathrm{Bei}_\nu(x) \\ &= \mathrm{Ber}_{-\nu}(x) + i\mathrm{Bei}_{-\nu}(x) \\ &= \mathrm{Ker}_\nu(x) + i\mathrm{Kei}_\nu(x) \\ &= \mathrm{Ker}_{-\nu}(x) + i\mathrm{Kei}_{-\nu}(x)\end{aligned}$$

In the case where $\nu = 0$, the differential equation reduces to

$$x^2\ddot{y} + x\dot{y} - ix^2 y = 0$$

which has the set of solutions:

$$\begin{aligned}&J_0\left(i\sqrt{i} \cdot x\right) \\ &= J_0\left(\sqrt{2} \cdot (i-1) \cdot x/2\right) \\ &= \mathrm{Ber}_0(x) + i\mathrm{Bei}_0(x) \equiv \mathcal{B}_0\end{aligned}$$

This package has functions to calculate $\mathcal{B}_\nu$ and $\mathcal{K}_\nu$.

Author(s)

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References

Abramowitz, M. and Stegun, I. A. (Eds.). "Kelvin Functions." §9.9 in Handbook of Mathematical Functions with Formulas, Graphs, and Mathematical Tables, 9th printing. New York: Dover, pp. 379-381, 1972.

Kelvin functions: http://mathworld.wolfram.com/KelvinFunctions.html

Bessel functions: http://mathworld.wolfram.com/BesselFunction.html

See Also

Fundamental solution: Beir

Equivalent solution: Keir

Beir *Fundamental solution to the Kelvin differential equation (J)*

Description

This function calculates the complex solution to the Kelvin differential equation using modified Bessel functions of the *first kind*, specifically those produced by BesselJ.

Usage

```
Beir(x, ...)

## Default S3 method:
Beir(x, nu. = 0, nSeq. = 1, return.list = FALSE, ...)

Bei(...)

Ber(...)
```

Arguments

x	numeric; values to evaluate the complex solution at
...	additional arguments passed to BesselK or Beir
nu.	numeric; value of ν in $\mathcal{B}_\nu$ solutions
nSeq.	positive integer; equivalent to nSeq in BesselJ
return.list	logical; Should the result be a list instead of matrix?

Details

Ber and Bei are wrapper functions which return the real and imaginary components of Beir, respectively.

Value

If return.list==FALSE (the default), a complex matrix with as many columns as using nSeq. creates. Otherwise the result is a list with matrices for Real and Imaginary components.

Author(s)

Andrew Barbour

References

http://mathworld.wolfram.com/KelvinFunctions.html

Imaginary: http://mathworld.wolfram.com/Bei.html

Real: http://mathworld.wolfram.com/Ber.html

See Also

kelvin-package, Keir, BesselJ

Examples

```
Beir(1:10)    # defaults to nu.=0
Beir(1:10, nu.=2)
Beir(1:10, nSeq.=2)
Beir(1:10, nSeq.=2, return.list=TRUE)
# Imaginary component only
Bei(1:10)
# Real component only
Ber(1:10)
```

Keir — *Complementary solution to the Kelvin differential equation (K)*

Description

This function calculates the complex solution to the Kelvin differential equation using modified Bessel functions of the *second kind*, specifically those produced by BesselK.

Usage

```
Keir(x, ...)

## Default S3 method:
Keir(x, nu. = 0, nSeq. = 1, add.tol = TRUE,
  return.list = FALSE, show.scaling = FALSE, ...)

Kei(...)

Ker(...)
```

Arguments

`x`	numeric; values to evaluate the complex solution at
`...`	additional arguments passed to `BesselK` or `Keir`
`nu.`	numeric; value of ν in $\mathcal{K}_\nu$ solutions
`nSeq.`	positive integer; equivalent to `nSeq` in `BesselK`
`add.tol`	logical; Should a fudge factor be added to prevent an error for zero-values?
`return.list`	logical; Should the result be a list instead of matrix?
`show.scaling`	logical; Should the normalization values be given as a message?

Details

`Ker` and `Kei` are wrapper functions which return the real and imaginary components of `Keir`,, respectively.

Value

If `return.list==FALSE` (the default), a complex matrix with as many columns as using `nSeq.` creates. Otherwise the result is a list with matrices for Real and Imaginary components.

Author(s)

Andrew Barbour

References

http://mathworld.wolfram.com/KelvinFunctions.html

Imaginary: http://mathworld.wolfram.com/Kei.html

Real: http://mathworld.wolfram.com/Ker.html

See Also

`kelvin-package`, `Beir`, `BesselK`

Examples

```
Keir(1:10)    # defaults to nu.=0, nSeq=1
Keir(1:10, nu.=2)
Keir(1:10, nSeq=2)
Keir(1:10, nSeq=2, return.list=TRUE)
# Imaginary component only
Kei(1:10)
# Real component only
Ker(1:10)
```

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