

systematic tabulation, this method is considerably faster than the method of numerical integration. Thus, when 20.3.8 is substituted into 20.3.1, there result the following recurrence relations:

$$20.3.12 \quad V_{2n}c_{2n} = c_{2n-2} + c_{2n+2}$$

where

$$20.3.13 \quad V_{2n} = [a - (2n + \nu)^2] / q, \quad -\infty < n < \infty.$$

When  $\nu$  is complex, the coefficients  $V_{2n}$  may also be complex. As in 20.2, it is possible to generate the ratios

$$G_m = c_m / c_{m-2} \text{ and } H_{-m} = c_{-m-2} / c_{-m}$$

from the continued fractions

20.3.14

$$G_m = \frac{1}{V_{m-2}} \frac{1}{V_{m+2} \dots}, \quad m \geq 0$$

$$H_{-m} = \frac{1}{V_{-m-2}} \frac{1}{V_{-m-4} \dots}, \quad m \geq 0.$$

From the form of 20.3.13 and the known properties of continued fractions it is assured that for sufficiently large values of  $|m|$  both  $|G_m|$  and  $|H_{-m}|$  converge. Once values of  $G_m$  and  $H_{-m}$  are available for some sufficiently large value of  $m$ , then the finite number of ratios  $G_{m-2}, G_{m-4}, \dots, G_0$  can be computed in turn, if they exist. Similarly for  $H_{-m+2}, \dots, H_0$ . It is easy to show that  $\nu$  is the correct characteristic exponent, appropriate for the point  $(a, q)$ , if and only if  $H_0 G_0 = 1$ . An iteration technique can be used to improve the value of  $\nu$ , by the method suggested in [20.3]. One coefficient  $c_j$  can be assigned arbitrarily; the rest are then completely determined. After all the  $c_j$  become available, a multiplier (depending on  $q$  but not on  $z$ ) can be found to satisfy a prescribed normalization.

It is well known that continued fractions can be converted to determinantal form. Equation 20.3.14 can in fact be written as a determinant with an infinite number of rows—a special case of Hill's determinant. See [20.19], [20.36], [20.15], or [20.30] for details. Although the determinant has actually been used in computations where high-speed computers were available, the direct use of the continued fraction seems much less laborious.

**Special Cases ( $a, q$  Real)**

Corresponding to  $q=0, y_1 = \cos \sqrt{a}z, y_2 = \sin \sqrt{a}z$ ; the Floquet solutions are  $\exp(iaz)$  and  $\exp(-iaz)$ . As  $a, q$  vary continuously in the  $q-a$  plane,  $\nu$  describes curves;  $\nu$  is real when  $(q, a), q \geq 0$  lies in the region between  $a_r(q)$  and  $b_{r+1}(q)$  and

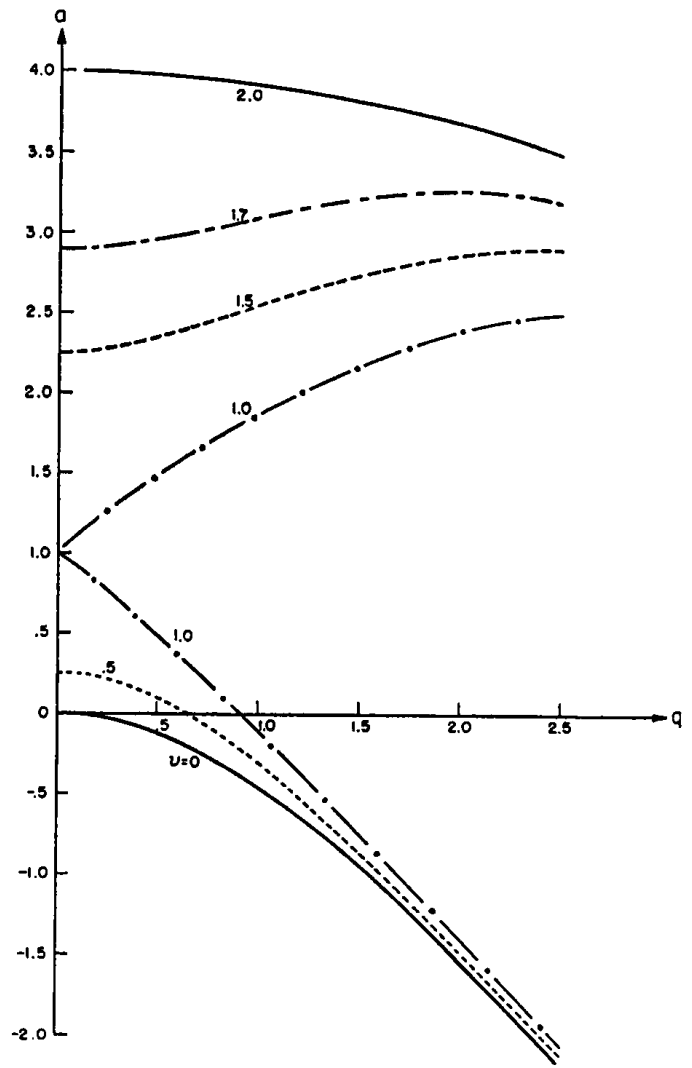


FIGURE 20.6. Characteristic Exponent-First Two Stable Regions  $y = e^{i\nu z} P(x)$  where  $P(x)$  is a periodic function of period  $\pi$ .

Definition of  $\nu$ ;

In first stable region,  $0 \leq \nu \leq 1$ ,

In second stable region,  $1 \leq \nu \leq 2$ .

(Constructed from tabular values supplied by T. Tamir, Brooklyn Polytechnic Institute)

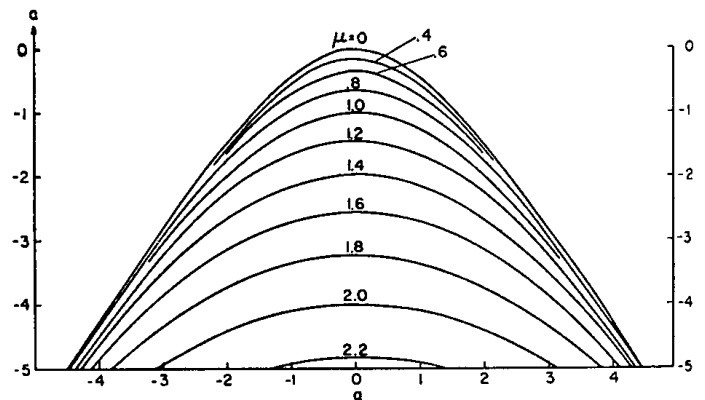


FIGURE 20.7. Characteristic Exponent in First Unstable Region. Differential equation:  $y'' + (a - 2q \cos 2x)y = 0$ . The Floquet solution  $y = e^{i\nu z} P(x)$ , where  $P(x)$  is a periodic function of period  $\pi$ . In the first unstable region,  $\nu = i\mu$ ;  $\mu$  is given for  $a \geq -5$ . (Constructed at NBS.)