

[cylinder kernel of  $\mathbf{R}^3$  in polar coordinates]

We have:

$$\pi^2 T(t, \mathbf{r}, \mathbf{r}') = \frac{t}{(t^2 + |\mathbf{r} - \mathbf{r}'|^2)^2} \quad (1)$$

$$= \frac{t}{(t^2 + r^2 + r'^2 - 2rr' \cos(\theta - \theta') + (z - z')^2)^2} \quad (2)$$

$$= \pi^2 \frac{\partial \bar{T}}{\partial t} \quad (3)$$

where

$$-2\pi^2 \bar{T} = \frac{1}{t^2 + r^2 + r'^2 - 2rr' \cos(\theta - \theta') + (z - z')^2} \quad (4)$$

Consider:

$$\frac{\partial^2 T}{\partial t^2} + \frac{\partial^2 T}{\partial r^2} + \frac{1}{r} \frac{\partial T}{\partial r} + \frac{1}{r^2} \frac{\partial^2 T}{\partial \theta^2} + \frac{\partial^2 T}{\partial z^2} = 0 \quad (5)$$

We assume  $T(\theta + \theta_1) = T(\theta)$  and

$$T(0, \mathbf{r}, \mathbf{r}') = \frac{1}{r} \delta(r - r') \delta(\theta - \theta') \delta(z - z') \quad (6)$$

Expand  $T$  in Fourier sum in  $\theta$ :

$$T(t, r, \theta, z) = \sum_{n=-\infty}^{\infty} e^{in\theta(\frac{2\pi}{\theta_1})} T_n(t, r, z) \quad (7)$$

$$T_n(t, r, z) = \frac{1}{\theta_1} \int_0^{\theta_1} e^{-in\theta(\frac{2\pi}{\theta_1})} T(t, r, \theta, z) \quad (8)$$

Hence

$$\frac{\partial^2 T_n}{\partial t^2} + \frac{\partial^2 T_n}{\partial r^2} + \frac{1}{r} \frac{\partial T_n}{\partial r} - \frac{n^2}{r^2} \left(\frac{2\pi}{\theta_1}\right)^2 T_n = 0 \quad (9)$$

From (6) and (8), take  $\theta' = 0$  WLOG, we obtain

$$T_n(0, r, z) = \frac{1}{\theta_1} \int_0^{\theta_1} d\theta e^{-in\theta(\frac{2\pi}{\theta_1})} \frac{1}{r} \delta(r - r') \delta(\theta - \theta') \delta(z - z') \quad (10)$$

$$= \frac{1}{\theta_1} e^{-in\theta'(\frac{2\pi}{\theta_1})} \frac{1}{r} \delta(r - r') \delta(z - z') \quad (11)$$

Try  $T_{\text{sep}}(t, r) = T(t)R(r)Z(z)$ . Let  $\lambda = \frac{2n\pi}{\theta_1}$ . Then

$$T'' R Z + T R'' Z + T R Z'' + \frac{1}{r} T R' Z - \frac{\lambda^2}{r^2} T R = 0 \quad (12)$$

$$\frac{T''}{T} + \frac{R''}{R} + \frac{Z''}{Z} + \frac{1}{r} \frac{R'}{R} - \frac{\lambda^2}{r^2} = 0 \quad (13)$$

Let

$$-\frac{T''}{T} - \frac{Z''}{Z} = \frac{R''}{R} + \frac{1}{r} \frac{R'}{R} - \frac{\lambda^2}{r^2} \quad (14)$$

$$= -\omega^2 \quad (15)$$

So that

$$T = e^{-\omega't} \quad (16)$$

$$Z = e^{ikz} \quad (17)$$

$$R'' + \frac{1}{r}R' + ((\omega'^2 + k^2)R - \frac{\lambda^2}{r^2})R = 0 \quad (18)$$

This implies  $T'' = (\omega^2 + k^2)T$ . Let  $\omega'^2 = \omega^2 + k^2$ . The solution of (18) has the form of Bessel functions  $J_{|\lambda|}(\omega r)$  (and not  $Y_{|\lambda|}(\omega r)$  because of the minimal irregularity at  $r = 0$ ). Now we have

$$T_n(t, r, z) = \int_0^\infty \omega d\omega \int_{-\infty}^\infty dk \tilde{T}(\omega, k) J_{|\lambda|}(\omega r) e^{-\omega't} e^{ikz} \quad (19)$$

When  $t = 0$ , from (11), we have

$$T_n(0, r, z) = \frac{e^{-i\lambda\theta'} \delta(r - r') \delta(z - z')}{\theta_1 r} = P(r, z) \quad (20)$$

and from (19):

$$T_n(0, r, z) = \int_0^\infty \omega d\omega \int_{-\infty}^\infty dk \tilde{T}(\omega, k) J_{|\lambda|}(\omega r) e^{ikz} \quad (21)$$

So one can solve for  $\tilde{T}(\omega, k)$ :

$$\tilde{T}(\omega, k) = \frac{1}{2\pi} \int_{-\infty}^\infty dz \int_0^\infty r dr J_{|\lambda|}(\omega r) P(r, z) e^{-ikz} \quad (22)$$

$$= \frac{1}{2\pi\theta_1} \int_0^\infty dr J_{|\lambda|}(\omega r) e^{-i\lambda\theta' - ikz'} \delta(r - r') \quad (23)$$

$$= \frac{e^{-i\lambda\theta'}}{2\pi\theta_1} J_{|\lambda|}(\omega r') e^{-ikz'} \quad (24)$$

From this one can get

$$T(t, r, \theta, z) = \int_0^\infty \omega d\omega \int_{-\infty}^\infty dk \sum_{n=-\infty}^\infty \tilde{T}_n(\omega) J_{|\lambda|}(\omega r) e^{in\theta} e^{-\omega't} e^{ikz} \quad (25)$$

$$T(t, r, \theta, z, r', \theta', z') = \frac{1}{2\pi\theta_1} \sum_{n=-\infty}^\infty \int_0^\infty \omega d\omega \int_{-\infty}^\infty dk J_{|\lambda|}(\omega r) J_{|\lambda|}(\omega r') \times e^{i\lambda(\theta - \theta')} e^{-\omega't} e^{ik(z - z')} \quad (26)$$

The formula for  $\bar{T}$  is the same with  $\omega d\omega$  replaced by  $-\frac{d\omega}{\omega'} = -d\omega(\omega^2 + k^2)^{-1/2}$ . So

$$T(t, r, \theta, z, r', \theta', z') = \frac{1}{2\pi\theta_1} \sum_{n=-\infty}^{\infty} e^{i\lambda(\theta-\theta')} \int_0^{\infty} \omega d\omega J_{|\lambda|}(\omega r) J_{|\lambda|}(\omega r') \quad (27)$$

$$\times \int_{-\infty}^{\infty} dk e^{-(\omega^2+k^2)\frac{1}{2}t} e^{ik(z-z')}$$

If we use (3.961.2) of Gradshteyn–Ryzhik,  $\int_0^{\infty} \exp[-\beta\sqrt{\gamma^2+x^2}] \cos ax \frac{dx}{\sqrt{\gamma^2+x^2}} = K_0(\gamma\sqrt{a^2+\beta^2})$ , then the  $k$  integral becomes  $2K_0(\omega\zeta)$ , where  $\zeta = \sqrt{t^2 + (z-z')^2}$ . Hence we have

$$\bar{T}(t, r, \theta, z, r', \theta', z') = -\frac{1}{\pi\theta_1} \sum_{n=-\infty}^{\infty} e^{i\lambda(\theta-\theta')} \int_0^{\infty} \omega d\omega J_{|\lambda|}(\omega r) J_{|\lambda|}(\omega r') K_0(\omega\zeta) \quad (28)$$

The integral over  $\omega$  may be found in (6.522.3) of Gradshteyn–Ryzhik, giving us the Fourier-series representation of  $\bar{T}$ :

$$\bar{T}(t, r, \theta, z, r', \theta', z') = -\frac{1}{\pi\theta_1} \sum_{n=-\infty}^{\infty} e^{i\lambda(\theta-\theta')} \frac{1}{r_1 r_2} \left( \frac{r_2 - r_1}{r_2 + r_1} \right)^{|\lambda|} \quad (29)$$

where  $r_1 \equiv \sqrt{(r-r')^2 + \zeta^2}$  and  $r_2 \equiv \sqrt{(r+r')^2 + \zeta^2}$ .

Let  $\frac{r_2-r_1}{r_2+r_1} \equiv e^{-u}$ . If we follow the steps illustrated in Smith, we get the final closed form of  $\bar{T}$ :

$$\bar{T}(t, r, \theta, z, r', \theta', z') = -\frac{1}{2\pi\theta_1 r r' \sinh u} \sum_{n=-\infty}^{\infty} e^{-|\lambda|u + i\lambda(\theta-\theta')} \quad (30)$$

$$= -\frac{1}{2\pi\theta_1 r r' \sinh u} \frac{\sinh(\frac{2\pi}{\theta_1} u)}{\cosh(\frac{2\pi}{\theta_1} u) - \cos \frac{2\pi}{\theta_1} (\theta - \theta')} \quad (31)$$

When  $\theta_1 = 2\pi$ ,

$$\bar{T}(t, r, \theta, z, r', \theta', z') = -\frac{1}{4\pi^2 r r'} \frac{1}{\cosh u - \cos(\theta - \theta')} \quad (32)$$

$$= -\frac{1}{2\pi^2 (r^2 + r'^2 - 2rr' \cos(\theta - \theta') + (z - z')^2 + (t - t')^2)} \quad (33)$$

which agrees with (4).