Contents

Preface to the second edition xix
Preface to the first edition xxi

1 Preliminary algebra **1**
1.1 Simple functions and equations 1
Polynomial equations; factorisation; properties of roots
1.2 Trigonometric identities 10
Single angle; compound-angles; double- and half-angle identities
1.3 Coordinate geometry 15
1.4 Partial fractions 18
Complications and special cases
1.5 Binomial expansion 25
1.6 Properties of binomial coefficients 27
1.7 Some particular methods of proof 30
Proof by induction; proof by contradiction; necessary and sufficient conditions
1.8 Exercises 36
1.9 Hints and answers 39

2 Preliminary calculus **42**
2.1 Differentiation 42
Differentiation from first principles; products; the chain rule; quotients; implicit differentiation; logarithmic differentiation; Leibnitz' theorem; special points of a function; curvature; theorems of differentiation

2.2 Integration 60
Integration from first principles; the inverse of differentiation; by inspection; sinusoidal functions; logarithmic integration; using partial fractions; substitution method; integration by parts; reduction formulae; infinite and improper integrals; plane polar coordinates; integral inequalities; applications of integration
2.3 Exercises 77
2.4 Hints and answers 82

3 Complex numbers and hyperbolic functions 86
3.1 The need for complex numbers 86
3.2 Manipulation of complex numbers 88
Addition and subtraction; modulus and argument; multiplication; complex conjugate; division
3.3 Polar representation of complex numbers 95
Multiplication and division in polar form
3.4 de Moivre's theorem 98
trigonometric identities; finding the nth roots of unity; solving polynomial equations
3.5 Complex logarithms and complex powers 102
3.6 Applications to differentiation and integration 104
3.7 Hyperbolic functions 105
Definitions; hyperbolic–trigonometric analogies; identities of hyperbolic functions; solving hyperbolic equations; inverses of hyperbolic functions; calculus of hyperbolic functions
3.8 Exercises 112
3.9 Hints and answers 116

4 Series and limits 118
4.1 Series 118
4.2 Summation of series 119
Arithmetic series; geometric series; arithmetico-geometric series; the difference method; series involving natural numbers; transformation of series
4.3 Convergence of infinite series 127
Absolute and conditional convergence; series containing only real positive terms; alternating series test
4.4 Operations with series 134
4.5 Power series 134
Convergence of power series; operations with power series
4.6 Taylor series 139
Taylor's theorem; approximation errors; standard Maclaurin series
4.7 Evaluation of limits 144

4.8	Exercises	147
4.9	Hints and answers	152
5	**Partial differentiation**	**154**
5.1	Definition of the partial derivative	154
5.2	The total differential and total derivative	156
5.3	Exact and inexact differentials	158
5.4	Useful theorems of partial differentiation	160
5.5	The chain rule	160
5.6	Change of variables	161
5.7	Taylor's theorem for many-variable functions	163
5.8	Stationary values of many-variable functions	165
5.9	Stationary values under constraints	170
5.10	Envelopes	176
5.11	Thermodynamic relations	179
5.12	Differentiation of integrals	181
5.13	Exercises	182
5.14	Hints and answers	188
6	**Multiple integrals**	**190**
6.1	Double integrals	190
6.2	Triple integrals	193
6.3	Applications of multiple integrals	194
	Areas and volumes; masses, centres of mass and centroids; Pappus' theorems; moments of inertia; mean values of functions	
6.4	Change of variables in multiple integrals	202
	Change of variables in double integrals; evaluation of the integral $I = \int_{-\infty}^{\infty} e^{-x^2}\,dx$*; change of variables in triple integrals; general properties of Jacobians*	
6.5	Exercises	210
6.6	Hints and answers	214
7	**Vector algebra**	**216**
7.1	Scalars and vectors	216
7.2	Addition and subtraction of vectors	217
7.3	Multiplication by a scalar	218
7.4	Basis vectors and components	221
7.5	Magnitude of a vector	222
7.6	Multiplication of vectors	223
	Scalar product; vector product; scalar triple product; vector triple product	

7.7	Equations of lines, planes and spheres	230
7.8	Using vectors to find distances	233
	Point to line; point to plane; line to line; line to plane	
7.9	Reciprocal vectors	237
7.10	Exercises	238
7.11	Hints and answers	244
8	**Matrices and vector spaces**	**246**
8.1	Vector spaces	247
	Basis vectors; inner product; some useful inequalities	
8.2	Linear operators	252
8.3	Matrices	254
8.4	Basic matrix algebra	255
	Matrix addition; multiplication by a scalar; matrix multiplication	
8.5	Functions of matrices	260
8.6	The transpose of a matrix	260
8.7	The complex and Hermitian conjugates of a matrix	261
8.8	The trace of a matrix	263
8.9	The determinant of a matrix	264
	Properties of determinants	
8.10	The inverse of a matrix	268
8.11	The rank of a matrix	272
8.12	Special types of square matrix	273
	Diagonal; triangular; symmetric and antisymmetric; orthogonal; Hermitian and anti-Hermitian; unitary; normal	
8.13	Eigenvectors and eigenvalues	277
	Of a normal matrix; of Hermitian and anti-Hermitian matrices; of a unitary matrix; of a general square matrix	
8.14	Determination of eigenvalues and eigenvectors	285
	Degenerate eigenvalues	
8.15	Change of basis and similarity transformations	288
8.16	Diagonalisation of matrices	290
8.17	Quadratic and Hermitian forms	293
	Stationary properties of the eigenvectors; quadratic surfaces	
8.18	Simultaneous linear equations	297
	Range; null space; N simultaneous linear equations in N unknowns; singular value decomposition	
8.19	Exercises	312
8.20	Hints and answers	319
9	**Normal modes**	**322**
9.1	Typical oscillatory systems	323

9.2	Symmetry and normal modes	328
9.3	Rayleigh–Ritz method	333
9.4	Exercises	335
9.5	Hints and answers	338
10	**Vector calculus**	**340**
10.1	Differentiation of vectors	340
	Composite vector expressions; differential of a vector	
10.2	Integration of vectors	345
10.3	Space curves	346
10.4	Vector functions of several arguments	350
10.5	Surfaces	351
10.6	Scalar and vector fields	353
10.7	Vector operators	353
	Gradient of a scalar field; divergence of a vector field; curl of a vector field	
10.8	Vector operator formulae	360
	Vector operators acting on sums and products; combinations of grad, div and curl	
10.9	Cylindrical and spherical polar coordinates	363
10.10	General curvilinear coordinates	370
10.11	Exercises	375
10.12	Hints and answers	381
11	**Line, surface and volume integrals**	**383**
11.1	Line integrals	383
	Evaluating line integrals; physical examples; line integrals with respect to a scalar	
11.2	Connectivity of regions	389
11.3	Green's theorem in a plane	390
11.4	Conservative fields and potentials	393
11.5	Surface integrals	395
	Evaluating surface integrals; vector areas of surfaces; physical examples	
11.6	Volume integrals	402
	Volumes of three-dimensional regions	
11.7	Integral forms for grad, div and curl	404
11.8	Divergence theorem and related theorems	407
	Green's theorems; other related integral theorems; physical applications	
11.9	Stokes' theorem and related theorems	412
	Related integral theorems; physical applications	
11.10	Exercises	415
11.11	Hints and answers	420

12 Fourier series **421**
12.1 The Dirichlet conditions 421
12.2 The Fourier coefficients 423
12.3 Symmetry considerations 425
12.4 Discontinuous functions 426
12.5 Non-periodic functions 428
12.6 Integration and differentiation 430
12.7 Complex Fourier series 430
12.8 Parseval's theorem 432
12.9 Exercises 433
12.10 Hints and answers 437

13 Integral transforms **439**
13.1 Fourier transforms 439
The uncertainty principle; Fraunhofer diffraction; the Dirac δ-function; relation of the δ-function to Fourier transforms; properties of Fourier transforms; odd and even functions; convolution and deconvolution; correlation functions and energy spectra; Parseval's theorem; Fourier transforms in higher dimensions
13.2 Laplace transforms 459
Laplace transforms of derivatives and integrals; other properties of Laplace transforms
13.3 Concluding remarks 465
13.4 Exercises 466
13.5 Hints and answers 472

14 First-order ordinary differential equations **474**
14.1 General form of solution 475
14.2 First-degree first-order equations 476
Separable-variable equations; exact equations; inexact equations, integrating factors; linear equations; homogeneous equations; isobaric equations; Bernoulli's equation; miscellaneous equations
14.3 Higher-degree first-order equations 486
Equations soluble for p; for x; for y; Clairaut's equation
14.4 Exercises 490
14.5 Hints and answers 494

15 Higher-order ordinary differential equations **496**
15.1 Linear equations with constant coefficients 498
Finding the complementary function $y_c(x)$; finding the particular integral $y_p(x)$; constructing the general solution $y_c(x) + y_p(x)$; linear recurrence relations; Laplace transform method

15.2 Linear equations with variable coefficients 509

The Legendre and Euler linear equations; exact equations; partially known complementary function; variation of parameters; Green's functions; canonical form for second-order equations

15.3 General ordinary differential equations 524

Dependent variable absent; independent variable absent; non-linear exact equations; isobaric or homogeneous equations; equations homogeneous in x or y alone; equations having $y = Ae^x$ as a solution

15.4 Exercises 529

15.5 Hints and answers 535

16 Series solutions of ordinary differential equations 537

16.1 Second-order linear ordinary differential equations 537

Ordinary and singular points

16.2 Series solutions about an ordinary point 541

16.3 Series solutions about a regular singular point 544

Distinct roots not differing by an integer; repeated root of the indicial equation; distinct roots differing by an integer

16.4 Obtaining a second solution 549

The Wronskian method; the derivative method; series form of the second solution

16.5 Polynomial solutions 554

16.6 Legendre's equation 555

General solution for integer ℓ; properties of Legendre polynomials

16.7 Bessel's equation 564

General solution for non-integer ν; general solution for integer ν; properties of Bessel functions

16.8 General remarks 575

16.9 Exercises 575

16.10 Hints and answers 579

17 Eigenfunction methods for differential equations 581

17.1 Sets of functions 583

Some useful inequalities

17.2 Adjoint and Hermitian operators 587

17.3 The properties of Hermitian operators 588
Reality of the eigenvalues; orthogonality of the eigenfunctions; construction of real eigenfunctions
17.4 Sturm–Liouville equations 591
Valid boundary conditions; putting an equation into Sturm–Liouville form
17.5 Examples of Sturm–Liouville equations 593
Legendre's equation; the associated Legendre equation; Bessel's equation; the simple harmonic equation; Hermite's equation; Laguerre's equation; Chebyshev's equation
17.6 Superposition of eigenfunctions: Green's functions 597
17.7 A useful generalisation 601
17.8 Exercises 602
17.9 Hints and answers 606

18 Partial differential equations: general and particular solutions 608
18.1 Important partial differential equations 609
The wave equation; the diffusion equation; Laplace's equation; Poisson's equation; Schrödinger's equation
18.2 General form of solution 613
18.3 General and particular solutions 614
First-order equations; inhomogeneous equations and problems; second-order equations
18.4 The wave equation 626
18.5 The diffusion equation 628
18.6 Characteristics and the existence of solutions 632
First-order equations; second-order equations
18.7 Uniqueness of solutions 638
18.8 Exercises 640
18.9 Hints and answers 644

19 Partial differential equations: separation of variables and other methods 646
19.1 Separation of variables: the general method 646
19.2 Superposition of separated solutions 650
19.3 Separation of variables in polar coordinates 658
Laplace's equation in polar coordinates; spherical harmonics; other equations in polar coordinates; solution by expansion; separation of variables for inhomogeneous equations
19.4 Integral transform methods 681
19.5 Inhomogeneous problems – Green's functions 686
Similarities to Green's functions for ordinary differential equations; general boundary-value problems; Dirichlet problems; Neumann problems

19.6 Exercises 702
19.7 Hints and answers 708

20 Complex variables 710
20.1 Functions of a complex variable 711
20.2 The Cauchy–Riemann relations 713
20.3 Power series in a complex variable 716
20.4 Some elementary functions 718
20.5 Multivalued functions and branch cuts 721
20.6 Singularities and zeroes of complex functions 723
20.7 Complex potentials 725
20.8 Conformal transformations 730
20.9 Applications of conformal transformations 735
20.10 Complex integrals 738
20.11 Cauchy's theorem 742
20.12 Cauchy's integral formula 745
20.13 Taylor and Laurent series 747
20.14 Residue theorem 752
20.15 Location of zeroes 754
20.16 Integrals of sinusoidal functions 758
20.17 Some infinite integrals 759
20.18 Integrals of multivalued functions 762
20.19 Summation of series 764
20.20 Inverse Laplace transform 765
20.21 Exercises 768
20.22 Hints and answers 773

21 Tensors 776
21.1 Some notation 777
21.2 Change of basis 778
21.3 Cartesian tensors 779
21.4 First- and zero-order Cartesian tensors 781
21.5 Second- and higher-order Cartesian tensors 784
21.6 The algebra of tensors 787
21.7 The quotient law 788
21.8 The tensors δ_{ij} and ϵ_{ijk} 790
21.9 Isotropic tensors 793
21.10 Improper rotations and pseudotensors 795
21.11 Dual tensors 798
21.12 Physical applications of tensors 799
21.13 Integral theorems for tensors 803
21.14 Non-Cartesian coordinates 804

26.7 Generating functions 999
Probability generating functions; moment generating functions; characteristic functions; cumulant generating functions
26.8 Important discrete distributions 1009
Binomial; geometric; negative binomial; hypergeometric; Poisson
26.9 Important continuous distributions 1021
Gaussian; log-normal; exponential; gamma; chi-squared; Cauchy; Breit–Wigner; uniform
26.10 The central limit theorem 1036
26.11 Joint distributions 1038
Discrete bivariate; continuous bivariate; marginal and conditional distributions
26.12 Properties of joint distributions 1041
Means; variances; covariance and correlation
26.13 Generating functions for joint distributions 1047
26.14 Transformation of variables in joint distributions 1048
26.15 Important joint distributions 1049
Multinominal; multivariate Gaussian
26.16 Exercises 1053
26.17 Hints and answers 1061

27 Statistics 1064
27.1 Experiments, samples and populations 1064
27.2 Sample statistics 1065
Averages; variance and standard deviation; moments; covariance and correlation
27.3 Estimators and sampling distributions 1072
Consistency, bias and efficiency; Fisher's inequality; standard errors; confidence limits
27.4 Some basic estimators 1086
Mean; variance; standard deviation; moments; covariance and correlation
27.5 Maximum-likelihood method 1097
ML estimator; transformation invariance and bias; efficiency; errors and confidence limits; Bayesian interpretation; large-N behaviour; extended ML method
27.6 The method of least squares 1113
Linear least squares; non-linear least squares
27.7 Hypothesis testing 1119
Simple and composite hypotheses; statistical tests; Neyman–Pearson; generalised likelihood-ratio; Student's t; Fisher's F; goodness of fit
27.8 Exercises 1140
27.9 Hints and answers 1145

28 Numerical methods **1148**
28.1 Algebraic and transcendental equations 1149
Rearrangement of the equation; linear interpolation; binary chopping; Newton–Raphson method
28.2 Convergence of iteration schemes 1156
28.3 Simultaneous linear equations 1158
Gaussian elimination; Gauss–Seidel iteration; tridiagonal matrices
28.4 Numerical integration 1164
Trapezium rule; Simpson's rule; Gaussian integration; Monte Carlo methods
28.5 Finite differences 1179
28.6 Differential equations 1180
Difference equations; Taylor series solutions; prediction and correction; Runge–Kutta methods; isoclines
28.7 Higher-order equations 1188
28.8 Partial differential equations 1190
28.9 Exercises 1193
28.10 Hints and answers 1198

Appendix Gamma, beta and error functions 1201
A1.1 The gamma function 1201
A1.2 The beta function 1203
A1.3 The error function 1204

Index 1206