THIRD EDITION

MATHEMATICAL

MATHEMATICAL METHODS FOR PHYSICS AND ENGINEERING

C. F. RILEY
A. P. HOBSON
J. BENCE

CAMBRIDGE

Contents

Pr	eface to the third edition	
Pre	eface to the second edition	
Pre	eface to the first edition	page XX
	Just Edition	xxiii
1	Preliminary algebra	XXV
1.1	Simple functions and equations	1
	Polynomial equations; factorisation; properties of roots	1
1.2	Trigonometric identities	
	Single angle; compound angles; double- and half-angle identities	10
1.3	Coordinate geometry	
1.4	Partial fractions	15
	Complications and special cases	18
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 sufficien	t conditions
.8	Exercises	36
.9	Hints and answers	39
• >		
	Preliminary calculus	41
		4
.1	Differentiation	quotients;
	Differentiation from first principles; products; the chain rule; implicit differentiation; logarithmic differentiation; Leibnitz' the	eorem; special
	points of a function; curvature; theorems of differentiation	
	Pours of my	

2.2	Integration	,
	Integration from first principles; the inverse of differentiation; by inspec- tion; sinusoidal functions; logarithmic integration; using partial fractions; substitution method; integration by parts; reduction formulae; infinite and	59
	improper integrals; plane polar coordinates; integral inequalities; application of integration	2
2.3	Exercises	76
2.4	Hints and answers	81
3	Complex numbers and hyperbolic functions	83
3.1	The need for complex numbers	83
3.2	Manipulation of complex numbers	85
3.3	conjugate; division	
	Polar representation of complex numbers Multiplication and division in polar form de Moint 2 de M	92
3.4	William theorem	95
3.5	equations equations	
3.6	Complex logarithms and complex powers	99
3.7	- Prications to differentiation and integration	101
3.1	-1) per bone functions	102
	Definitions; hyperbolic-trigonometric analogies; identities of hyperbolic functions; solving hyperbolic equations; inverses of hyperbolic functions; calculus of hyperbolic functions	
3.8	Exercises	109
3.9	Hints and answers	113
		115
4	Series and limits	115 115
4.1	Series	116
4.2	Summation of series	
	Arithmetic series; geometric series; arithmetico-geometric series; the difference	
	Arithmetic series; geometric series, arithmetic series; geometric series, arithmetic series; geometric series, arithmetic series; geometric series, arithmetic series; method; series involving natural numbers; transformation of series	124
4.3	Convergence of infinite series Convergence: series containing only real positive	
	Absolute and conditional convergence, serve	
	terms; alternating series test	13
4.4	Operations with series	13
4.5	Power series Convergence of power series; operations with power series	13
1.0	Toylor series	~
4.6	Taylor series Taylor's theorem; approximation errors; standard Maclaurin series	14
4.7	Evaluation of limits	1.
	Evaluation of limits	1.
4.8	Exercises	
49	Hints and answers	

	5 Partial differentiation	151
	5.1 Definition of the partial derivative	151
	5.2 The total differential and total derivative	153
	5.3 Exact and inexact differentials	155
	5.4 Useful theorems of partial differentiation	157
	5.5 The chain rule	157
	5.6 Change of variables	158
	Taylor's theorem for many-variable functions	160
<u> </u>	Stationary values of many-variable functions	162
5	9 Stationary values under constraints	167
5	10 Envelopes	173
5	11 Thermodynamic relations	176
5	12 Differentiation of integrals	178
5.	13 Exercises	179
5.	14 Hints and answers	185
6	Multiple integrals	187
6.1	Double integrals	187
6.2	Triple integrals	190
6.3	Applications of multiple integrals	191
	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	199
	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	207
6.6	Hints and answers	211
7	Vector algebra	212
7.1	Scalars and vectors	212
7.2	Addition and subtraction of vectors	213
	Multiplication by a scalar	214
7.3		217
7.4	Basis vectors and components	218
7.5	Magnitude of a vector	× I
7.6	Multiplication of vectors	219
	Scalar product; vector product; scalar triple product; vector triple product	

7.7		
7.8	Using vectors to find distances	226
	Point to line; point to plane; line to line; line to plane	229
7.9	Reciprocal vectors	
7.10		233
7.11	Hints and answers	234
		24()
8	Matrices and vector spaces	34
8.1	Vector spaces	241
	Basis vectors; inner product; some useful inequalities	242
8.2	Linear operators	247
8.3	Matrices	249
8.4	Basic matrix algebra	250
	Matrix addition; multiplication by a scalar; matrix multiplication	-50
8.5	Functions of matrices	255
8.6	The transpose of a matrix	255
8.7	The complex and Hermitian conjugates of a matrix	256
	The trace of a matrix	258
8.8	The determinant of a matrix	259
8.9	Properties of determinants	
	The inverse of a matrix	263
8.10	The rank of a matrix	267
8.11	The rank of a matrix	268
8.12	Special types of square matrix Diagonal; triangular; symmetric and antisymmetric; orthogonal; Hermitian Diagonal; triangular; normal	m
	Diagonal; triangular; symmetric and anti-Hermitian; unitary; normal	
	and anti-nermittan, and eigenvalues	272
8.13	Eigenvectors and eigenvalues Of a normal matrix; of Hermitian and anti-Hermitian matrices; of a unita Of a normal square matrix	ary
, m. 67 % :	Of a normal matrix; Of Hermitan	1400
٠	Of a normal matrix, 25 matrix; of a general square matrix Determination of eigenvalues and eigenvectors	280
8.14	Determination of eigenvalues and	
J	Degenerate eigenvalues Degenerate eigenvalues A similarity transformations	28.
0.15	Change of basis and silling the	28
- 46	Diagonalisation of matrices	28
8.16	Quadratic and Hermitian forms Quadratic surfaces	
8.17	Quadratic and Hermitian forms Stationary properties of the eigenvectors; quadratic surfaces	29
	Stationary properties of Stationary properties	zular
8.18	Simultaneous linear-equations Simultaneous linear equations in N unknowns; sing Range; null space; N simultaneous linear equations in N unknowns; sing	
	Range; null space; IN Simultaneous	3
	value aecomposition	31
8.19	Exercises	,
	Hints and answers	3
		7.
9	Normal modes -	3
9.1	* 7	.3
9.1	Typical oscillatory systems	
7.2	Symmetry and normal modes	

		225
9.3	Rayleigh-Ritz method	327
9.4	Exercises	329
9.5	Hints and answers	332
		224
10	Vector calculus	334
10.1	Differentiation of vectors	334
	Composite vector expressions; differential of a vector	339
10.2	Integration of vectors	340
10.3	Space curves	344
10.4	Vector functions of several arguments	345
10.5	Surfaces	347
10.6	Scalar and vector fields	347
10.7	Vector operators Gradient of a scalar field; divergence of a vector field; curl of a vector field	277
0	Vector operator formulae	354
10.8	Vector operators acting on sums and products; combinations of grad, div and	3.3
	curl	
10.9	Cylindrical and spherical polar coordinates	357
	General curvilinear coordinates	364
	Exercises	369
	Hints and answers	375
10.12		
11	Line, surface and volume integrals	377
11.1	Line integrals	377
11.1	Evaluating line integrals; physical examples; line integrals with respect to a	
	scalar	-
11.2	Connectivity of regions	383
11.3	Green's theorem in a plane	384
11.4	Conservative fields and potentials	387
11.5	Surface integrals	389
11.5	Evaluating surface integrals; vector areas of surfaces; physical examples	- 200
11.6	Volume integrals	396
11.0	c. l. li wing a vacious	
	Volumes of three-dimensional regions	201
11./	Volumes of three-dimensional regions Integral forms for grad, div and curl	398
11.7	Integral forms for grad, div and curl Divergence theorem and related theorems	398 401
11.7	Integral forms for grad, div and curl Divergence theorem and related theorems	401
11.8	Integral forms for grad, div and curl Divergence theorem and related theorems Green's theorems; other related integral theorems; physical applications Stokes' theorem and related theorems	30,000,00
	Integral forms for grad, div and curl Divergence theorem and related theorems Green's theorems; other related integral theorems; physical applications Stokes' theorem and related theorems	40
11.8 11.9	Integral forms for grad, div and curl Divergence theorem and related theorems Green's theorems; other related integral theorems; physical applications Stokes' theorem and related theorems Related integral theorems; physical applications	401
11.811.911.10	Integral forms for grad, div and curl Divergence theorem and related theorems Green's theorems; other related integral theorems; physical applications Stokes' theorem and related theorems Related integral theorems; physical applications Exercises	40
11.811.911.10	Integral forms for grad, div and curl Divergence theorem and related theorems Green's theorems; other related integral theorems; physical applications Stokes' theorem and related theorems Related integral theorems; physical applications	401
11.8 11.9 11.10 11.11	Integral forms for grad, div and curl Divergence theorem and related theorems Green's theorems; other related integral theorems; physical applications Stokes' theorem and related theorems Related integral theorems; physical applications Exercises Hints and answers	401
11.811.911.10	Integral forms for grad, div and curl Divergence theorem and related theorems Green's theorems; other related integral theorems; physical applications Stokes' theorem and related theorems Related integral theorems; physical applications Exercises	401

1	2.2 The Fourier coefficients	
1.	2.3 Symmetry considerations	
1.2	2.4 Discontinuous functions	
12	2.5 Non-periodic functions	
12	D Integration and differentiation	17
12	7 Complex Fourier agric	19
12	0 5	120
12.		424
12.		424
		426
13	Integral transforms	427
13.	1 Familia Anna C	431
13.		
	The uncertainty principle; Fraunhofer diffraction; the Dirac δ -function; transforms; odd and even functions are supported by the properties of Γ	433
	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 is a dimensions	433
	functions and energy spectra; Parseval's theorem; Fourier transforms in higher	
	dimensions dimensions	
13.2	I anlace transforms	
	Laplace transforms of derivatives and integrals: other pro-	1.
r	Laplace transforms of derivatives and integrals; other properties of Laplace transforms	453
13.3		
13.4	Exercises	450
13.5		46
13.3	Tilits and answers	46
	D'at and an andinamy differential aquations	
14	First-order ordinary differential equations	46
14.1	General form of solution	46
14.2	First-degree first-order equations	4*
	Separable-variable equations; exact equations; inexact equations, integrat-	7
	ing factors; linear equations; homogeneous equations; isobaric equations;	
	Bernoulli's equation; miscellaneous equations	
14.3	Higher-degree first-order equations	4
	Equations soluble for p ; for x ; for y ; Clairaut's equation	
14.4	Exercises	4
14.5		-
14.3	Hints and answers	
i i		
15	Higher-order ordinary differential equations	-
15.1	Linear equations with constant coefficients	
	Finding the complementary function $y_c(x)$; finding the particular integral	l
	$y_p(x)$; constructing the general solution $y_c(x)$, finally the parameters $y_p(x)$; linear recurrence	
	relations; Laplace transform method	
15.2	Linear equations with	
	Linear equations with variable coefficients The Legendre and File is a significant to the significant to th	wn
	The Legendre and Euler linear equations; exact equations; partially kno complementary function; variation of parameters: Green's functions; candidates	nical
	form for Junction; variation of parameters. Green's functions; can	

15.3	General ordinary differential equations 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	518
15.4	Exercises	600
15.5	Hints and answers	523
		529
16	Series solutions of ordinary differential equations	531
16.1	Ordinary and singular points	531
16.2	Series solutions about an ordinary point	535
16.3	Series solutions about a regular singular point	538
	Distinct roots not differing by an integer repeated root of the indicial	
44	equation, distinct roots aijjering by an integer	
16.4	Obtaining a second solution	544
-	The Wronskian method; the derivative method; series form of the second solution	
5	Polynomial solutions	548
16.5	Exercises	550
16.6 16.7	Hints and answers	553
10.7	Times and answers	8.8
17	Eigenfunction methods for differential equations	554
	Sets of functions	556
17.1	Some useful inequalities	
17.2	Adjoint, self-adjoint and Hermitian operators	559
17.3	Properties of Hermitian operators	561
17.3	Reality of the eigenvalues; orthogonality of the eigenfunctions; construction of real eigenfunctions	- 73
171	Cturm Liouville equations	564
17.4	Valid boundary conditions; putting an equation into Sturm-Liouville Joint	570
175	Superposition of eigenfunctions: Green's functions	569
17.5	A useful generalisation	572
17.6	Exercises	573
17.7	Hints and answers	576
17.8	Hints and answers	-77
	1.1.C tions	577
18	Special functions	577
18.1	Legendre functions General solution for integer l; properties of Legendre polynomials	587
	General solution for integer of partials	593
18.2	Associated Legendre functions	595
18.3	Spherical harmonics	
18.4	Chebyshev functions	60
18.5	Bessel functions General solution for non-integer v; general solution for integer v; proper	ties
	General solution for non-integer v. general	
	of Ressel functions	

1	8.7 Laguerra 6	
	a will fill had	
1	a socialed I a	
1	110	614
1	8.11 Condemonatric functions	616
13	8.11 Confluent hypergeometric functions 8.12 The gamma function and related to	651
18	3.13 Exercises function and relations	62 ₄
18	3.12 The gamma function and related functions Exercises Hints and answers	633 658
	and answers	635
19		640
19	Quantum operators Operator formalism	646
4.2	andiore	
19.	2 Physical are	648
* *	2 Physical examples of operators Uncertainty principle: and	648
19.	Exercises Exercises	656
19.4	Uncertainty principle; angular momentum; creation and annihilation oper Hints and answers	ators
	WO12	671
20	Partial differential	674
20.1	Partial differential equations: general and particular solutions	
	Important partial differential equations The wave equation: the differential equations	675
	equation; Schrödinger's equation; Laplace's equation; Poisson's	676
20.2	General form of solution	
20.3	General and particular coluti	680
	First-order equations: inhomography	681
	First-order equations; inhomogeneous equations and problems; second-order equations	r
20.4	The wave equation	
20.5	The diffusion equation	693
20.6	Characteristics and the existence of solutions	695 699
	First-order equations; second-order equations	099
20.7	Uniqueness of solutions	705
20.8	Exercises	707
	Hints and answers	711
20.9	Tillis and answers	
	and the second constitution of variables	
21	Partial differential equations: separation of variables	713
	and other methods	713
21.1	Separation of variables: the general method	717
	of senarated solutions	725
21.2	of variables III polar coordinates other ed	quations
21.3.	Separation of variables in polar coordinates Separation of variables in polar coordinates; spherical harmonics; other ed Laplace's equation in polar coordinates; spherical harmonics; other ed Laplace's equation in polar coordinates; spherical harmonics; other ed Laplace's equation in polar coordinates; spherical harmonics; other ed Laplace's equation in polar coordinates; spherical harmonics; other ed Laplace's equation in polar coordinates; spherical harmonics; other ed Laplace's equation in polar coordinates; spherical harmonics; other ed Laplace's equation in polar coordinates; spherical harmonics; other ed Laplace's equation in polar coordinates; spherical harmonics; other ed Laplace's equation in polar coordinates; spherical harmonics; other ed Laplace's equation in polar coordinates; spherical harmonics; other ed Laplace's equation in polar coordinates; spherical harmonics; other ed Laplace's equation in polar coordinates; spherical harmonics; other ed Laplace's equation in polar coordinates; solution by expansion; separation of variables	for
	Laplace's equation in polar by expansion; separation of building	-18
	in polar coordinates, see	747
	inhomogeneous equation	
21.4	Integral transform methods	

21.5	Similarities to Green's functions	751
	Summer tites to Green's Timetions for	
21.6	boundary-value problems; Dirichlet problems; Neumann problems Exercises	
21.7	Hints and answers	767
21.		773
22	Calculus of variations	
22.1	The Euler-Lagrange equation	775
22.2	Special cases	776
	F does not contain y explicitly; F does not contain x explicitly Some extensions	777
22.3		
	Several dependent variables; several independent variables; higher-order derivatives; variable end-points	781
1	derivatives; variable end-points	
22.4	Constrained variation	785
22.5	Physical variational principles	787
	Fermat's principle in optics; Hamilton's principle in mechanics General eigenvalue problems	101
22.6	or and the problems	790
22.7	Estimation of eigenvalues and eigenfunctions	792
22.8	Adjustment of parameters	795
22.9	Exercises	797
22.10	Hints and answers	801
	* ,	001
23	Integral equations	803
23.1	Obtaining an integral equation from a differential equation	803
23.2	Types of integral equation	804
23.3	Operator notation and the existence of solutions	805
23.4	Closed-form solutions	806
22.5	Separable kernels; integral transform methods; differentiation	
23.5	Neumann series	813
23.6	Fredholm theory	815
23.7	Schmidt-Hilbert theory	816
23.8	Exercises	819
23.9	Hints and answers	823
24	Complex variables	2020
24.1	~	824
24.2	Functions of a complex variable The Cauchy Biomena relations	825
24.3	The Cauchy–Riemann relations	827
24.4	Power series in a complex variable	830
24.4	Some elementary functions Multivalued functions and branch and	832
24.5	Multivalued functions and branch cuts	835
24.0 24.7	Singularities and zeros of complex functions	837
24.7	Complex integrals	839
27.0	Complex integrals	. 84:

2.50		
24.9	Cauchy's theorem	
24.10	Cauchy's integral formula	
24.11	Taylor and Laurent series	84
24.12	Residue theorem	85
	Definite integrals using contour integration	85
24.14	Exercises	85
24.15	Hints and answers	86
		86
25	Applications of complex variables	87
25.1	Complex potentials	
25.2	Applications of conformal transformations	87
25.3	Location of zeros	87
25.4	Summation of series	87
25.5	Inverse Laplace transform	87
25.6	Stokes' equation and Airy integrals	88
25.7		88 88
25.8	Approximations to integrals	89
23.0	Level lines and saddle points; steepest descents; stationary phase	90
25.9		3/
	Hints and answers	92
25.10	Times and answers	92
26	Tensors	
26.1	Some notation	92
26.2	61 .	92
26.3		92
26.4	- 1 1 Controlou tonoone	93
26.5	11:1 Contains tonsons	93 93
26.6		93
26.7	and the second s	93
26.8	c 1	94
26.9		94
	10 Improper rotations and pseudotensors	. 94
	11 Dual tensors	94
	12 Physical applications of tensors	95
	.13 Integral theorems for tensors	95
	0.14 Non-Cartesian coordinates	95
	5.15 The metric tensor	95
	6.16 General coordinate transformations and tensors	96 96
2	6.17 Relative tensors	96
	26.18 Derivatives of basis vectors and Christoffel symbols	96
	Covariant differentiation	97
	26.20 Vector operators in tensor form	

26.21	Absolute derivatives along curves Geodesics	
20.22	Exercises	975
	Hints and answers	976
20.24	rimits and answers	977
27	Numerical methods	982
27.1	Algebraic and trans	004
21	Algebraic and transcendental equations Rearrangement of the equations	984
	Rearrangement of the equation; linear interpolation; binary chopping; Convergence of it.	985
27.2	Convergence of Heration cal	
27.3	Silliulialic()IIS linear	992
	Gaussian elimination; Gauss Soid al	994
27.4	Numerical integration Numerical integration	
Secretaria de la compansión de la compan	Trapezium rule; Simpson's rule; Gaussian integration; Monte Carlo method	1000
27.5	Finite differences the gration; Monte Carlo method	
27.6	Differential equations	1019
	Difference equations; Taylor series solutions; prediction and correction; Runge-Kutta methods; isoclines	1020
277	Runge-Kutta methods; isoclines Higher order	•
27.7	Higher-order equations	1028
	Partial differential equations	1030
27.9	Exercises	1033
27.10	Hints and answers	1039
20	C 4	
28	Group theory	1041
28.1	Groups	1041
	Definition of a group; examples of groups	
	Finite groups	1049
28.3	Non-Abelian groups	1052
28.4	Permutation groups	1056
28.5	Mappings between groups	1059
28.6	Subgroups	1061
28.7	Subdividing a group	1063
	Equivalence relations and classes; congruence and cosets; conjugates a	ınd
	classes	
28.8	Exercises	1070
28.9	Hints and answers	1074
20.7		1 1 1 1 E
20	Democration theory	1076
29	Representation theory	1077
29.1	Dipole moments of infolectics	1078
29.2	Choosing an appropriate formalism	1.084 -
29.3	Equivalent representations	1086-
29.4	Reducibility of a representation	
29.5	The orthogonality theorem for irreducible representations	1090
	<u> </u>	

	29.6	Characters Orthogonality property of characters	_
	29.7	Counting irreps using characters	1092
	29.1	Summation rules for irreps	
	29.8	Construction of a character table	1095
	29.9	Group nomenclature	1100
	29.10	Product representations	1101
	29.11	Physical applications of group theory	the same
		Bonding in molecules; matrix elements in quantum mechanics; degeneracy of normal modes; breaking of degeneracies	1105
	20.12	Exercises	
- 22		Hints and answers	1113
9	49.13	Illineo una una	1117
1	30	Probability	- 112
		Venn diagrams	1119
	20.2	Probability	1119 1124
	<i>.</i>	Axioms and theorems; conditional probability; Bayes theorem	1124
	20.3	Permutations and combinations	1133
	-0.4	Random variables and distributions	1139
	,	Discrete random variables; continuous random variables	
2		of distributions	1143
•		Mean; mode and median; variance and standard deviation, moments, terms	ul
		moments	1150
12		Functions of random variables	1157
3	30.7	Generating functions Probability generating functions; moment generating functions; characteris	tic
		Probability generating functions, including functions; cumulant generating functions	
		Important discrete distributions Important discrete distributions	1168
	30.8	Di sial geometric negative billometri, si	1179
		Important continuous distributions [amma; chi-squared; Cauchy; Breit-	
	30.9	Important continuous distributions Gaussian; log-normal; exponential; gamma; chi-squared; Cauchy; Breit-	
		Wigner; uniform	1195
	30.10	The central limit theorem	1196
	30.10	Joint distributions	tions
	50.11	Joint distributions Discrete bivariate; continuous bivariate; marginal and conditional distributions	1199
	30.12	Properties of 101nt distributions	
		Means: variances: covariance and correlation	1.205 1.208
	30.13	Generating functions for joint distributions	120
	30.14	Transformation of variables in joint distributions	120
	30.15	Important joint distributions	11
		Multinominal; multivariate Gaussian	1219
	30.1	6 Exercises	

30 17 H:

31	Statistics	221
31.1		221
31.2		1222
	Averages; variance and standard deviation; moments; covariance and correla- tion	
31.3	Estimators and sampling distributions	1229
	Consistency, bias and efficiency; Fisher's inequality; standard errors; confidence limits	
31.4	Some basic estimators	1243
51.7	Mean; variance; standard deviation; moments; covariance and correlation	
31.5	Maximum-likelihood method	1255
31.5	ML estimator; transformation invariance and bias; efficiency; errors and	
	confidence limits; Bayesian interpretation; large-N behaviour; extended	
	ML method	(27)
	The method of least squares	1271
31.6	Linear least squares; non-linear least squares	1277
	-r -atheric tecting	
31.7	and composite hypotheses: statistical tests; Neyman-rearson, s	ner-
	alised likelihood-ratio; Student's t; Fisher's F; goodness of fit	1298
1.8	Exercises	1303
	Hints and answers	
1.9	Пино	1305