MATHEMATICAL METHODS FOR PHYSICS AND ENGINEERING

The third edition of this highly acclaimed undergraduate textbook is suitable for teaching all the mathematics ever likely to be needed for an undergraduate course in any of the physical sciences. As well as lucid descriptions of all the topics covered and many worked examples, it contains more than 800 exercises. A number of additional topics have been included and the text has undergone significant reorganisation in some areas. New stand-alone chapters:

- give a systematic account of the ‘special functions’ of physical science
- cover an extended range of practical applications of complex variables including WKB methods and saddle-point integration techniques
- provide an introduction to quantum operators.

Further tabulations, of relevance in statistics and numerical integration, have been added. In this edition, all 400 odd-numbered exercises are provided with complete worked solutions in a separate manual, available to both students and their teachers; these are in addition to the hints and outline answers given in the main text. The even-numbered exercises have no hints, answers or worked solutions and can be used for unaided homework; full solutions to them are available to instructors on a password-protected website.

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MATHEMATICAL METHODS FOR PHYSICS AND ENGINEERING

THIRD EDITION

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I am the very Model for a Student Mathematical

I am the very model for a student mathematical;
I've information rational, and logical and practical.
I know the laws of algebra, and find them quite symmetrical,
And even know the meaning of 'a variate antithetical'.

I'm extremely well acquainted, with all things mathematical.
I understand equations, both the simple and quadratical.
About binomial theorems I'm teeming with a lot o'news,
With many cheerful facts about the square of the hypotenuse.

I'm very good at integral and differential calculus,
And solving paradoxes that so often seem to rankle us.
In short in matters rational, and logical and practical,
I am the very model for a student mathematical.

I know the singularities of equations differential,
And some of these are regular, but the rest are quite essential.
I quote the results of giants; with Euler, Newton, Gauss, Laplace,
And can calculate an orbit, given a centre, force and mass.

I can reconstruct equations, both canonical and formal,
And write all kinds of matrices, orthogonal, real and normal.
I show how to tackle problems that one has never met before,
By analogy or example, or with some clever metaphor.

I seldom use equivalence to help decide upon a class,
But often find an integral, using a contour o'er a pass.
In short in matters rational, and logical and practical,
I am the very model for a student mathematical.

When you have learnt just what is meant by 'Jacobian' and 'Abelian';
When you at sight can estimate, for the modal, mean and median;
When describing normal subgroups is much more than recitation;
When you understand precisely what is 'quantum excitation';

When you know enough statistics that you can recognise RV;
When you have learnt all advances that have been made in SVD;
And when you can spot the transform that solves some tricky PDE,
You will feel no better student has ever sat for a degree.

Your accumulated knowledge, whilst extensive and exemplary,
Will have only been brought down to the beginning of last century,
But still in matters rational, and logical and practical,
You'll be the very model of a student mathematical.

KFR, with apologies to W.S. Gilbert

Preface to the third edition

As is natural, in the four years since the publication of the second edition of this book we have somewhat modified our views on what should be included and how it should be presented. In this new edition, although the range of topics covered has been extended, there has been no significant shift in the general level of difficulty or in the degree of mathematical sophistication required. Further, we have aimed to preserve the same style of presentation as seems to have been well received in the first two editions. However, a significant change has been made to the format of the chapters, specifically to the way that the exercises, together with their hints and answers, have been treated; the details of the change are explained below.

The two major chapters that are new in this third edition are those dealing with 'special functions' and the applications of complex variables. The former presents a systematic account of those functions that appear to have arisen in a more or less haphazard way as a result of studying particular physical situations, and are deemed 'special' for that reason. The treatment presented here shows that, in fact, they are nearly all particular cases of the hypergeometric or confluent hypergeometric functions, and are special only in the sense that the parameters of the relevant function take simple or related values.

The second new chapter describes how the properties of complex variables can be used to tackle problems arising from the description of physical situations or from other seemingly unrelated areas of mathematics. To topics treated in earlier editions, such as the solution of Laplace's equation in two dimensions, the summation of series, the location of zeros of polynomials and the calculation of inverse Laplace transforms, has been added new material covering Airy integrals, saddle-point methods for contour integral evaluation, and the WKB approach to asymptotic forms.

Other new material includes a stand-alone chapter on the use of coordinate-free operators to establish valuable results in the field of quantum mechanics; amongst the physical topics covered are angular momentum and uncertainty principles. There are also significant additions to the treatment of numerical integration. In particular, Gaussian quadrature based on Legendre, Laguerre, Hermite and Chebyshev polynomials is discussed, and appropriate tables of points and weights are provided.

We now turn to the most obvious change to the format of the book, namely the way that the exercises, hints and answers are treated. The second edition of *Mathematical Methods for Physics and Engineering* carried more than twice as many exercises, based on its various chapters, as did the first. In its preface we discussed the general question of how such exercises should be treated but, in the end, decided to provide hints and outline answers to all problems, as in the first edition. This decision was an uneasy one as, on the one hand, it did not allow the exercises to be set as totally unaided homework that could be used for assessment purposes but, on the other, it did not give a full explanation of how to tackle a problem when a student needed explicit guidance or a model answer.

In order to allow both of these educationally desirable goals to be achieved, we have, in this third edition, completely changed the way in which this matter is handled. A large number of exercises have been included in the penultimate subsections of the appropriate, sometimes reorganised, chapters. Hints and outline answers are given, as previously, in the final subsections, *but only for the odd-numbered exercises*. This leaves all even-numbered exercises free to be set as unaided homework, as described below.

For the four hundred plus **odd-numbered** exercises, *complete* solutions are available, to both students and their teachers, in the form of a separate manual, *Student Solutions Manual for Mathematical Methods for Physics and Engineering* (Cambridge: Cambridge University Press, 2006); the hints and outline answers given in this main text are brief summaries of the model answers given in the manual. There, each original exercise is reproduced and followed by a fully worked solution. For those original exercises that make internal reference to this text or to other (even-numbered) exercises not included in the solutions manual, the questions have been reworded, usually by including additional information, so that the questions can stand alone.

In many cases, the solution given in the manual is even fuller than one that might be expected of a good student that has understood the material. This is because we have aimed to make the solutions instructional as well as utilitarian. To this end, we have included comments that are intended to show how the plan for the solution is formulated and have given the justifications for particular intermediate steps (something not always done, even by the best of students). We have also tried to write each individual substituted formula in the form that best indicates how it was obtained, before simplifying it at the next or a subsequent stage. Where several lines of algebraic manipulation or calculus are needed to obtain a final result, they are normally included in full; this should enable the student to determine whether an incorrect answer is due to a misunderstanding of principles or to a technical error.

The remaining four hundred or so **even-numbered** exercises have no hints or answers, outlined or detailed, available for general access. They can therefore be used by instructors as a basis for setting unaided homework. Full solutions to these exercises, in the same general format as those appearing in the manual (though they may contain references to the main text or to other exercises), are available without charge to accredited teachers as downloadable pdf files on the password-protected website http://www.cambridge.org/9780521679718. Teachers wishing to have access to the website should contact solutions@cambridge.org for registration details.

In all new publications, errors and typographical mistakes are virtually unavoidable, and we would be grateful to any reader who brings instances to our attention. Retrospectively, we would like to record our thanks to Reinhard Gerndt, Paul Renteln, Renny Barrett and Joe Tenn for making us aware of some errors in the second edition. Finally, we are extremely grateful to Dave Green for his considerable and continuing advice concerning LaTeX.

Ken Riley, Michael Hobson,
Cambridge, 2006

Preface to the second edition

Since the publication of the first edition of this book, both through teaching the material it covers and as a result of receiving helpful comments from colleagues, we have become aware of the desirability of changes in a number of areas. The most important of these is that the mathematical preparation of current senior college and university entrants is now less thorough than it used to be. To match this, we decided to include a preliminary chapter covering areas such as polynomial equations, trigonometric identities, coordinate geometry, partial fractions, binomial expansions, necessary and sufficient condition and proof by induction and contradiction.

Whilst the general level of what is included in this second edition has not been raised, some areas have been expanded to take in topics we now feel were not adequately covered in the first. In particular, increased attention has been given to non-square sets of simultaneous linear equations and their associated matrices. We hope that this more extended treatment, together with the inclusion of singular value matrix decomposition, will make the material of more practical use to engineering students. In the same spirit, an elementary treatment of linear recurrence relations has been included. The topic of normal modes has been given a small chapter of its own, though the links to matrices on the one hand, and to representation theory on the other, have not been lost.

Elsewhere, the presentation of probability and statistics has been reorganised to give the two aspects more nearly equal weights. The early part of the probability chapter has been rewritten in order to present a more coherent development based on Boolean algebra, the fundamental axioms of probability theory and the properties of intersections and unions. Whilst this is somewhat more formal than previously, we think that it has not reduced the accessibility of these topics and hope that it has increased it. The scope of the chapter has been somewhat extended to include all physically important distributions and an introduction to cumulants.

Statistics now occupies a substantial chapter of its own, one that includes systematic discussions of estimators and their efficiency, sample distributions and t- and F-tests for comparing means and variances. Other new topics are applications of the chi-squared distribution, maximum-likelihood parameter estimation and least-squares fitting. In other chapters we have added material on the following topics: curvature, envelopes, curve-sketching, more refined numerical methods for differential equations and the elements of integration using Monte Carlo techniques.

Over the last four years we have received somewhat mixed feedback about the number of exercises at the ends of the various chapters. After consideration, we decided to increase the number substantially, partly to correspond to the additional topics covered in the text but mainly to give both students and their teachers a wider choice. There are now nearly 800 such exercises, many with several parts. An even more vexed question has been whether to provide hints and answers to all the exercises or just to 'the odd-numbered' ones, as is the normal practice for textbooks in the United States, thus making the remainder more suitable for setting as homework. In the end, we decided that hints and outline solutions should be provided for all the exercises, in order to facilitate independent study while leaving the details of the calculation as a task for the student.

In conclusion, we hope that this edition will be thought by its users to be 'heading in the right direction' and would like to place on record our thanks to all who have helped to bring about the changes and adjustments. Naturally, those colleagues who have noted errors or ambiguities in the first edition and brought them to our attention figure high on the list, as do the staff at The Cambridge University Press. In particular, we are grateful to Dave Green for continued LaTeX advice, Susan Parkinson for copy-editing the second edition with her usual keen eye for detail and flair for crafting coherent prose and Alison Woollatt for once again turning our basic LaTeX into a beautifully typeset book. Our thanks go to all of them, though of course we accept full responsibility for any remaining errors or ambiguities, of which, as with any new publication, there are bound to be some.

On a more personal note, KFR again wishes to thank his wife Penny for her unwavering support, not only in his academic and tutorial work, but also in their joint efforts to convert time at the bridge table into 'green points' on their record. MPH is once more indebted to his wife, Becky, and his mother, Pat, for their tireless support and encouragement above and beyond the call of duty. MPH dedicates his contribution to this book to the memory of his father, Ronald Leonard Hobson, whose gentle kindness, patient understanding and unbreakable spirit made all things seem possible.

Ken Riley, Michael Hobson
Cambridge, 2002

Preface to the first edition

A knowledge of mathematical methods is important for an increasing number of university and college courses, particularly in physics, engineering and chemistry, but also in more general science. Students embarking on such courses come from diverse mathematical backgrounds, and their core knowledge varies considerably. We have therefore decided to write a textbook that assumes knowledge only of material that can be expected to be familiar to all the current generation of students starting physical science courses at university. In the United Kingdom this corresponds to the standard of Mathematics A-level, whereas in the United States the material assumed is that which would normally be covered at junior college.

Starting from this level, the first six chapters cover a collection of topics with which the reader may already be familiar, but which are here extended and applied to typical problems encountered by first-year university students. They are aimed at providing a common base of general techniques used in the development of the remaining chapters. Students who have had additional preparation, such as Further Mathematics at A-level, will find much of this material straightforward.

Following these opening chapters, the remainder of the book is intended to cover at least that mathematical material which an undergraduate in the physical sciences might encounter up to the end of his or her course. The book is also appropriate for those beginning graduate study with a mathematical content, and naturally much of the material forms parts of courses for mathematics students. Furthermore, the text should provide a useful reference for research workers.

The general aim of the book is to present a topic in three stages. The first stage is a qualitative introduction, wherever possible from a physical point of view. The second is a more formal presentation, although we have deliberately avoided strictly mathematical questions such as the existence of limits, uniform convergence, the interchanging of integration and summation orders, etc. on the grounds that 'this is the real world; it must behave reasonably'. Finally a worked example is presented, often drawn from familiar situations in physical science and engineering. These examples have generally been fully worked, since, in the authors' experience, partially worked examples are unpopular with students. Only in a few cases, where trivial algebraic manipulation is involved, or where repetition of the main text would result, has an example been left as an exercise for the reader. Nevertheless, a number of exercises also appear at the end of each chapter, and these should give the reader ample opportunity to test his or her understanding. Hints and answers to these exercises are also provided.

With regard to the presentation of the mathematics, it has to be accepted that many equations (especially partial differential equations) can be written more compactly by using subscripts, e.g. u_{xy} for a second partial derivative, instead of the more familiar $\partial^2 u/\partial x \partial y$, and that this certainly saves typographical space. However, for many students, the labour of mentally unpacking such equations is sufficiently great that it is not possible to think of an equation's physical interpretation at the same time. Consequently, wherever possible we have decided to write out such expressions in their more obvious but longer form.

During the writing of this book we have received much help and encouragement from various colleagues at the Cavendish Laboratory, Clare College, Trinity Hall and Peterhouse. In particular, we would like to thank Peter Scheuer, whose comments and general enthusiasm proved invaluable in the early stages. For reading sections of the manuscript, for pointing out misprints and for numerous useful comments, we thank many of our students and colleagues at the University of Cambridge. We are especially grateful to Chris Doran, John Huber, Garth Leder, Tom Körner and, not least, Mike Stobbs, who, sadly, died before the book was completed. We also extend our thanks to the University of Cambridge and the Cavendish teaching staff, whose examination questions and lecture hand-outs have collectively provided the basis for some of the examples included. Of course, any errors and ambiguities remaining are entirely the responsibility of the authors, and we would be most grateful to have them brought to our attention.

We are indebted to Dave Green for a great deal of advice concerning typesetting in LaTeX and to Andrew Lovatt for various other computing tips. Our thanks also go to Anja Visser and Graça Rocha for enduring many hours of (sometimes heated) debate. At Cambridge University Press, we are very grateful to our editor Adam Black for his help and patience and to Alison Woollatt for her expert typesetting of such a complicated text. We also thank our copy-editor Susan Parkinson for many useful suggestions that have undoubtedly improved the style of the book.

Finally, on a personal note, KFR wishes to thank his wife Penny, not only for a long and happy marriage, but also for her support and understanding during his recent illness – and when things have not gone too well at the bridge table! MPH is indebted both to Rebecca Morris and to his parents for their tireless support and patience, and for their unending supplies of tea. SJB is grateful to Anthony Gritten for numerous relaxing discussions about J. S. Bach, to Susannah Ticciati for her patience and understanding, and to Kate Isaak for her calming late-night e-mails from the USA.

Ken Riley, Michael Hobson and Stephen Bence
Cambridge, 1997