NOTES

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# Mathematical Methods for Physicists

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# Contents

# 1 Vector Spaces and Tensors

## 1.1 vector spaces

### 1.1.1 Definition of a Vector Space

**Definition.** A real (complex) vector space is a set $\mathbb{V}$ - whose elements are called vectors - together with two operations called addition (+) and scalar multiplication such that

1. $\mathbb{V}$ is closed under **addition**: $\forall \underline{u}, \underline{v} \in \mathbb{V} \Rightarrow \underline{u} + \underline{v} \in \mathbb{V}$.
2. $\mathbb{V}$ is closed under **scalar multiplication**: $\forall \underline{u} \in \mathbb{V}$ and $\forall$ scalar $\lambda \Rightarrow \lambda \underline{u} \in \mathbb{V}$.
3. There exists a null or zero vector $\underline{0}$ such that $\underline{u} + \underline{0} = \underline{u}$.
4. Each vector $\underline{u}$ has a corresponding negative vector $-\boldsymbol{v}$ such that: $\underline{u} + (-\underline{v}) = 0$.
5. The addition operation satisfies: $\underline{u} + \underline{v} = \underline{v} + \underline{u}$ and $(\underline{u} + \underline{v}) + \underline{w} = \underline{u} + (\underline{v} + \underline{w})$.
6. Scalar multiplication satisfies: $a(\underline{u} + \underline{v}) = a\underline{u} + a\underline{v}$, $a(b\underline{u}) = (ab)\underline{u}$

**Example.** 3 component real column vectors

$$\mathbb{R}^3 = \left\{ \begin{pmatrix} a \\ b \\ c \end{pmatrix} \middle| a, b, c \in \mathbb{R} \right\}$$

2 component complex vectors

$$\mathbb{C}^2 = \left\{ \begin{pmatrix} x \\ y \end{pmatrix} \middle| x, y \in \mathbb{C} \right\}$$

### 1.1.2 Linear Independence

**Definition.** *A set of $n$ non-zero vectors $\{u_1, u_2, \cdots, u_n\}$ in a vector space is linearly independent if*

$$\sum_{i=1}^{n} a_i u_i = 0 \quad \Rightarrow \quad a_i = 0 \quad \forall i$$

*Otherwise we say $\{u_1, u_2, \cdots, u_n\}$ is linearly dependent.*
Let $N$ be the maximum number of linearly independent vectors in $\mathbb{V}$, then $N$ is the dimension of $\mathbb{V}$.

**Definition.** *A subspace, $\mathbb{W}$, of a vector space $\mathbb{V}$ is a subset of $\mathbb{V}$ that is itself a vector space.*

### 1.1.3 Basis Vectors

Any set of $n$ linearly independent vectors $\{u_i\}$ in an $n$-dimension vector space $\mathbb{V}$ is a *basis* for $\mathbb{V}$. Any vector $v$ in $\mathbb{V}$ can be represented as a linear combination of the basis vectors

$$v = \sum_{i=1}^{n} a_i u_i$$

### 1.1.4 Inner Product

**Definition.** An inner product on a **real vector space** $\mathbb{V}$, is a **real** number $\langle \underline{u}, \underline{v} \rangle$ for every pair of vectors $\underline{u}$ and $\underline{v}$. The inner product has the following properties

1. $\langle \underline{u}, \underline{v} \rangle = \langle \underline{v}, \underline{u} \rangle$
2. $\langle \underline{u}, a\underline{v}_1 + b\underline{v}_2 \rangle = a\langle \underline{u}, \underline{v}_1 \rangle + b\langle \underline{u}, \underline{v}_2 \rangle$
3. $\langle \underline{v}, \underline{v} \rangle \geq 0$
4. Define $\|\underline{v}\| = \sqrt{\langle \underline{v}, \underline{v} \rangle}$. Then $\|\underline{v}\| = \underline{0} \;\Rightarrow\; \underline{v} = \underline{0}$

**Definition.** An inner product on a **complex space** $\mathbb{V}$, is a **real** number $\langle u, v \rangle$ for every ordered pair of vectors $u$ and $v$. The inner product has the following properties

1. $\langle \underline{u}, \underline{v} \rangle = \langle \underline{v}, \underline{u} \rangle^*$
2. $\langle \underline{u}, a\underline{v}_1 + b\underline{v}_2 \rangle = a\langle \underline{u}, \underline{v}_1 \rangle + b\langle \underline{u}, \underline{v}_2 \rangle$
   $\langle a\underline{u}_1 + b\underline{u}_2, v \rangle = a^*\langle \underline{v}, \underline{u}_1 \rangle^* + b^*\langle \underline{v}, \underline{u}_2 \rangle^* = a^*\langle \underline{u}_1, \underline{v} \rangle + b^*\langle \underline{u}_2, \underline{v} \rangle$
3. $\langle \underline{v}, \underline{v} \rangle \geq 0$
4. Define $\|\underline{v}\| = \sqrt{\langle \underline{v}, \underline{v} \rangle}$. Then $\|\underline{v}\| = 0 \;\Rightarrow\; \underline{v} = \underline{0}$

**Example.**

$$\mathbb{R}^3 = \left\langle \begin{pmatrix} a \\ b \\ c \end{pmatrix}, \begin{pmatrix} d \\ e \\ f \end{pmatrix} \right\rangle = ad + be + cf, \qquad \mathbb{C}^2 = \left\langle \begin{pmatrix} a \\ b \end{pmatrix}, \begin{pmatrix} c \\ d \end{pmatrix} \right\rangle = a^*c + b^*d$$

### 1.1.5 Orthogonality

Two vectors are said to be **orthogonal** if their inner product is zero, i.e.

$$\langle \underline{u}, \underline{v} \rangle = 0 \tag{1}$$

A set of vectors $\{\underline{e}_1, \cdots, \underline{e}_n\}$ is **orthonormal** if

$$\langle \underline{e}_i, \underline{e}_j \rangle = \delta_{ij} = \begin{cases} 0, & i \neq j \\ 1, & i = j \end{cases} \tag{2}$$

where $\delta_{ij}$ is named as Kronecker delta.

## 1.2 Matrices

A $m \times n$ matrix is an array of numbers with with $m$ rows and $n$ columns.

### 1.2.1 Summation Convention

The expression for the elements of $C = AB$ is

$$C_{ij} = \sum_k A_{ik} B_{kj} \tag{3}$$

and this may be written as

$$C_{ij} = A_{ik} B_{kj} \tag{4}$$

where it is implicitly assumed that there is a summation over the repeated index $k$. This shorthand is known as the *Einstein summation convention*. In this expression, $k$ is called a *dummy index*, and $i$ and $j$ are called as *free indices*.

There are three basic rules to index notation:

1. In any one term of an expression, indexes may appear only once, twice or not at all.
2. A index that appears only once on one side of an expression must also appear once on the other side. It is called a *free index*.
3. A index that appears twice is summed over. It is called a *dummy index*.

### 1.2.2 Recall Special Square Matrices

- **Unit matrix**.

$$\mathbb{I} = \begin{pmatrix} 1 & 0 & 0 & \cdots \\ 0 & 1 & 0 & \cdots \\ 0 & 0 & 1 & \cdots \\ \vdots & \vdots & \vdots & \ddots \end{pmatrix} \tag{5}$$

- **Unitary matrix**. U is unitary if $UU^\dagger = U^\dagger U = \mathbb{I}$
- **Symmetric and anti-symmetric matrices**. $S$ is symmetric, if $S^T = S$ or, alternatively, $S_{ij} = S_{ji}$. $A$ is anti-symmetric if $A^T = -A$ or, alternatively, $A_{ij} = -A_{ji}$.
- **Hermitian and anti-Hermitian matrices**. These may be thought of as the complex generalisations of symmetric and anti-symmetric matrices. H is Hermitian if $H^\dagger = H$ or, alternatively, $H_{ij} = H^*_{ji}$. $A$ is anti-Hermitian if $A^\dagger = -A$ or, alternatively, $A_{ij} = -A^*_{ji}$.
- **Orthogonal matrix**. $R$ is orthogonal, if it satisfies

$$R^T R = RR^T = \mathbb{I} \quad \Leftrightarrow \quad R^T = R^{-1} \tag{6}$$

### 1.2.3 Levi-Civita Symbol (Alternating Tensor or Epsilon Tensor)

The Levi-Civita symbol has three indices, each of which can take value 1,2 or 3 and is defined as

$$\varepsilon_{ijk} = \begin{cases} 1, & (i,j,k) = (1,2,3),(2,3,1),(3,1,2) \\ -1, & (i,j,k) = (3,2,1),(2,1,3),(1,3,2) \\ 0, & \text{otherwise} \end{cases} \tag{7}$$

The alternating tensor can be used to write 3-d Euclidean vector (cross) products in index notation:

$$\boldsymbol{c} = \boldsymbol{a} \times \boldsymbol{b} \quad \Leftrightarrow \quad c_i = \varepsilon_{ijk} a_j b_k \tag{8}$$

A useful identity involving the contraction of two alternating tensors is

$$\varepsilon_{ijk}\varepsilon_{klm} = \delta_{il}\delta_{jm} - \delta_{im}\delta_{jl} \tag{9}$$

**Example.** we can use it to prove the vector identity $\boldsymbol{a} \times (\boldsymbol{b} \times \boldsymbol{c}) = (\boldsymbol{a} \cdot \boldsymbol{c})\boldsymbol{b} - (\boldsymbol{a} \cdot \boldsymbol{b})\boldsymbol{c}$.
**Proof.**

$$\begin{aligned} [\boldsymbol{a} \times (\boldsymbol{b} \times \boldsymbol{c})]_i &= \varepsilon_{ijk} a_j (\boldsymbol{b} \times \boldsymbol{c})_k \\ &= \varepsilon_{ijk} a_j \varepsilon_{klm} b_l c_m \\ &= (\delta_{il}\delta_{jm} - \delta_{im}\delta_{jl}) a_j b_l c_m \\ &= (a_j c_j) b_i - (a_j b_j) c_i \\ &= (\boldsymbol{a} \cdot \boldsymbol{c})[\boldsymbol{b}]_i - (\boldsymbol{a} \cdot \boldsymbol{b})[\boldsymbol{c}]_i \end{aligned} \tag{10}$$

### 1.2.4 Eigenvalues, Eigenvectors and Diagonalization

An eigenvalue equation takes the form

$$A_{ij} x_j = \lambda x_i \tag{11}$$

where $A_{ij}$ are the components of an $n \times n$ matrix, and $x$ is an eigenvector with corresponding eigenvalue $\lambda$.
Form the $n \times n$ matrix $M$ whose $n$ columns are the vectors $\{e^{(1)}, ... e^{(n)}\}$. Then $M$ is an orthogonal matrix and

$$M^\dagger A M = \begin{pmatrix} \lambda_1 & & 0 \\ & \ddots & \\ 0 & & \lambda_n \end{pmatrix} \tag{12}$$

## 1.3 Scalars, Vectors and Tensors in 3d Space

- **Scalar** quantities have magnitude and are independent of the any direction.
- **Vector** quantities have magnitude and direction.
- **Rank-two tensor** quantities are an extension of the concept of a vector, and each has two indices.

$$J_i = \sigma_{ij} E_j \tag{13}$$

## 1.4 Transformations under Rotations

### 1.4.1 Transformation of Vectors

The two sets of components of $x$ are related by an orthonal matrix $L$ and $\det(L) = 1$

$$x'_i = L_{ij} x_j \tag{14}$$

Set of all such matrices form SO(3) group.

### 1.4.2 Transformation of Rank-Two Tensors

A rank-two tensor transforms as

$$T'_{ij}(x') = L_{ip} L_{jq} T_{pq}(x) \quad \Leftrightarrow \quad T' = LTL^T \tag{15}$$

For higher rank tensor,

$$T'_{ijk\cdots}(x') = L_{ip} L_{jq} L_{kr} \cdots T_{pqr\cdots}(x) \tag{16}$$

## 1.5 Tensor Calculus

### 1.5.1 The Gradient Operator

$$\nabla = \left( \frac{\partial}{\partial x_1}, \frac{\partial}{\partial x_2}, \frac{\partial}{\partial x_3} \right) \tag{17}$$

The definitions of grad, div and curl in Cartesian coordinates may be expressed using index notation:

$$[\nabla \phi]_i = \partial_i \phi \tag{18}$$

$$\nabla \cdot \boldsymbol{F} = \partial_i F_i \tag{19}$$

$$(\nabla \times \boldsymbol{F})_i = \varepsilon_{ijk} \partial_j F_k \tag{20}$$

where we have used the convenient shorthand $\partial_i = \frac{\partial}{\partial x_i}$.

# 2 Green Functions

## 2.1 Introduction

*Green functions* are an invaluable tool for the solution of inhomogeneous differential equations. Here we consider the second-order linear *ordinary differential equation (ODE)* with some boundary conditions. $\mathcal{L}$ is a linear second order differential operator, and

$$\mathcal{L}_x[y(x)] = \left[\frac{\mathrm{d}}{\mathrm{d}x^2} + p(x)\frac{\mathrm{d}}{\mathrm{d}x} + q(x)\right] y(x) = f(x) \tag{21}$$

The range of the parameter $x$ is $x \in [\alpha, \beta]$ where $\alpha$ might be finite or $-\infty$ and $\beta$ might be finite or $+\infty$. $f(x)$ is a known function. If $f(x) = 0$, the ordinary is **homogeneous**; while when $f(x) \neq 0$, the equation is **inhomogeneous**.

Suppose that we know $y_1(x), y_2(x)$ are solutions of $\mathcal{L}_x[y(x)] = 0$, and they are linearly independent.

## 2.2 Variation of Parameters

From the assumptions above, we know that

$$y(x) = ay_1(x) + by_2(x) \tag{22}$$

is a set of $\mathcal{L}_x[y(x)] = 0$ for any constant $a$ and $b$, and

$$y(x) = ay_1(x) + by_2(x) + y_0(x) \tag{23}$$

is a solution of $\mathcal{L}_x[y(x)] = f(x)$. $y_0$ is called particular integral, and is any solution of $\mathcal{L}_x[y(x)] = f(x)$.

Imposing the boundary conditions of a particular problem will result in equations for the numbers $a$ and $b$ in the general solution. These equations can be solved for $a$ and $b$. Two boundary conditions will give two equations for the two unknown constants $a$ and $b$.

We assume that the particular integral of ode is given by

$$y_0(x) = u(x)y_1(x) + v(x)y_2(x) \tag{24}$$

and the differential

$$y_0' = u'y_1 + uy_1' + v'y_2 + vy_2' \tag{25}$$

$$y_0'' = u''y_1 + 2u'y_1' + uy_1'' + v''y_2 + 2v'y_2' + vy_2'' \tag{26}$$

Substituting these expressions into the eqn.(21)

$$\begin{aligned}
\mathcal{L}_x[y_0(x)] =& u''y_1 + 2u'y_1' + uy_1'' + v''y_2 + 2v'y_2' + vy_2'' \\
&+ p(u'y_1 + uy_1' + v'y_2 + vy_2') + q(uy_1 + vy_2) \\
=& u(y_1'' + py_1' + qy_1) + v(y_2'' + py_2' + qy_2) \\
&+ u''y_1 + 2u'y_1' + v''y_2 + 2v'y_2' + p(u'y_1 + v'y_2) \\
=& u''y_1 + 2u'y_1' + v''y_2 + 2v'y_2' + p(u'y_1 + v'y_2)
\end{aligned} \tag{27}$$

Therefore, we will vary these parameters subject to the constraint

$$\boxed{u'y_1 + v'y_2 = 0} \tag{28}$$

and

$$u''y_1 + u'y_1' + v''y_2 + v'y_2' = 0 \tag{29}$$

Substituting these expressions into the differential equation (21), after some rearrangement, gives

$$\boxed{u'y_1' + v'y_2' = f} \tag{30}$$

So we have

$$\begin{cases} u'y_1' + v'y_2' = f \\ u'y_1 + v'y_2 = 0 \end{cases} \quad \Rightarrow \quad \begin{pmatrix} y_1 & y_2 \\ y_1' & y_2' \end{pmatrix} \begin{pmatrix} u' \\ v' \end{pmatrix} = M \begin{pmatrix} u' \\ v' \end{pmatrix} = \begin{pmatrix} 0 \\ f \end{pmatrix} \tag{31}$$

then

$$\begin{pmatrix} u' \\ v' \end{pmatrix} = M^{-1} \begin{pmatrix} 0 \\ f \end{pmatrix} = \frac{1}{W(x)} \begin{pmatrix} y_2' & -y_2 \\ -y_1' & y_1' \end{pmatrix} \begin{pmatrix} 0 \\ f \end{pmatrix} \tag{32}$$

where $W(x)$ is the *Wronskian*, and

$$W(x) = \det(M) = y_1y_2' - y_2y_1' \tag{33}$$

So the solutions are

$$u'(x) = -\frac{y_2(x)f(x)}{W(x)}, \qquad v'(x) = \frac{y_1(x)f(x)}{W(x)} \tag{34}$$

### 2.2.1 Homogeneous Initial Conditions

The boundary conditions $y(\alpha) = y'(\alpha) = 0$ are called *homogeneous initial conditions*. Integrating eqn.(34) gives

$$u(x) = -\int_\alpha^x \mathrm{d}\tilde{x} \frac{y_2(\tilde{x})f(\tilde{x})}{W(\tilde{x})}, \qquad v(x) = \int_\alpha^x \mathrm{d}\tilde{x} \frac{y_1(\tilde{x})f(\tilde{x})}{W(\tilde{x})} \tag{35}$$

then

$$y_0(x) = u(x)y_1(x) + v(x)y_2(x) = \int_\alpha^x \mathrm{d}\tilde{x} \frac{y_1(\tilde{x})y_2(x) - y_2(\tilde{x})y_1(x)}{W(\tilde{x})} f(\tilde{x}) \tag{36}$$

satisfies $y_0(\alpha) = y_0'(\alpha) = 0$. So $y = y_0$ is a solution of the ODE with boundary conditions $y(\alpha) = y'(\alpha) = 0$.

$$\begin{aligned} y(x) &= \int_\alpha^x \mathrm{d}\tilde{x} \frac{y_1(\tilde{x})y_2(x) - y_2(\tilde{x})y_1(x)}{W(\tilde{x})} f(\tilde{x}) + \int_x^\beta \mathrm{d}\tilde{x} \cdot 0 \\ &= \int_\alpha^\beta G(x,\tilde{x}) f(\tilde{x}) \mathrm{d}\tilde{x} \end{aligned} \tag{37}$$

where we have defined the *Green Function*

$$G(x,\tilde{x}) = \begin{cases} 0, & x < \tilde{x} \\ \frac{y_1(\tilde{x})y_2(x) - y_2(\tilde{x})y_1(x)}{W(\tilde{x})}, & x > \tilde{x} \end{cases} \tag{38}$$

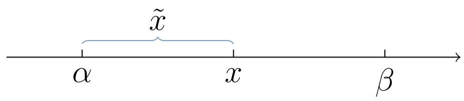


**Figure 1:** The range of variable $x$ in the problem is $x \in [\alpha, \beta]$.

### 2.2.2 Inhomogeneous Initial Conditions

Consider more general initial conditions of the form $y(\alpha) = c_1$, $y'(\alpha) = c_2$. Choose a function $g(x)$ s.t. $g(\alpha) = c_1$ and $g'(\alpha) = c_2$. Define

$$Y(x) = y(x) - g(x) \tag{39}$$

which satisfies $Y(\alpha) = Y'(\alpha) = 0$, and $\mathcal{L}_x Y(x) = F(x)$, where

$$F(x) = f(x) - \mathcal{L}_x g(x) = f(x) - g''(x) - p(x)g'(x) - q(x)g(x) \tag{40}$$

Then we can solve for $Y$ as before and that will give us $y(x) = Y(x) + g(x)$.

### 2.2.3 Homogeneous Two-Point Boundary Conditions

Consider homogeneous two-point boundary conditions $y(\alpha) = y(\beta) = 0$. A solution to eqn.(21) satisfies $y(\alpha) = 0$ is

$$y(x) = \int_\alpha^x \mathrm{d}\tilde{x} \frac{y_1(\tilde{x})y_2(x) - y_2(\tilde{x})y_1(x)}{W(\tilde{x})} f(\tilde{x}) + a y_1(x) + b y_2(x) \tag{41}$$

We choose $y_1(\alpha) = y_2(\beta) = 0$. Setting $y(\alpha) = 0$ gives

$$y(\alpha) = y_0(\alpha) + a y_1(\alpha) + b y_2(\alpha) = b y_2(\alpha) = 0 \quad \Rightarrow \quad b = 0 \tag{42}$$

Similarly, setting $y(\beta) = 0$ gives

$$\begin{aligned} y(\beta) &= y_0(\beta) + a y_1(\beta) + b y_2(\beta) \\ &= -\int_\alpha^\beta \mathrm{d}\tilde{x} \frac{y_1(\beta) y_2(\tilde{x})}{W(\tilde{x})} f(\tilde{x}) + a y_1(\beta) = 0 \quad \Rightarrow \quad a = \int_\alpha^\beta \mathrm{d}\tilde{x} \frac{y_2(\tilde{x})}{W(\tilde{x})} f(\tilde{x}) \end{aligned} \tag{43}$$

which may be substituted in to the solution to give

$$\begin{aligned} y(x) &= \int_\alpha^x \mathrm{d}\tilde{x} \frac{y_1(\tilde{x})y_2(x) - y_2(\tilde{x})y_1(x)}{W(\tilde{x})} f(\tilde{x}) + a y_1(x) \\ &= \int_\alpha^x \mathrm{d}\tilde{x} \frac{y_1(\tilde{x})y_2(x) - y_2(\tilde{x})y_1(x)}{W(\tilde{x})} f(\tilde{x}) + \int_\alpha^\beta \mathrm{d}\tilde{x} \frac{y_2(\tilde{x})y_1(x)}{W(\tilde{x})} f(\tilde{x}) \\ &= \int_\alpha^x \mathrm{d}x \frac{y_1(\tilde{x})y_2(x)}{W(\tilde{x})} f(\tilde{x}) + \int_x^\beta \mathrm{d}x \frac{y_2(\tilde{x})y_1(x)}{W(\tilde{x})} f(\tilde{x}) \\ &= \int_\alpha^\beta \mathrm{d}\tilde{x} G(x, \tilde{x}) f(\tilde{x}) \end{aligned} \tag{44}$$

where we have defined the *Green Function*

$$G(x,\tilde{x}) = \begin{cases} \frac{y_1(\tilde{x})y_2(x)}{W(\tilde{x})}, & \alpha \le \tilde{x} < x \\ \frac{y_2(\tilde{x})y_1(x)}{W(\tilde{x})}, & x < \tilde{x} \le \beta \end{cases} \tag{45}$$

Consider $G(x,\tilde{x})$ as a function of $x$ at a fixed value of $\tilde{x} \in [\alpha, \beta]$, which has several properties

1. When $x \neq \tilde{x}$

$$\mathcal{L}_x[G(x,\tilde{x})] = 0 \tag{46}$$

2. $G(x,\tilde{x})$ is continuous at $x = \tilde{x}$

$$\lim_{\varepsilon\to 0}\left[G(x,\tilde{x})\right]_{x=\tilde{x}-\varepsilon}^{x=\tilde{x}+\varepsilon} = \lim_{\varepsilon\to 0}\left[\frac{y_1(\tilde{x})y_2(\tilde{x}+\varepsilon)}{W(\tilde{x})} - \frac{y_2(\tilde{x})y_1(\tilde{x}-\varepsilon)}{W(\tilde{x})}\right] = 0 \tag{47}$$

3. $\frac{\partial}{\partial x}G(x,\tilde{x})$ has a unit discontinuity at $x = \tilde{x}$

$$\begin{aligned}\lim_{\varepsilon\to 0}\left[\frac{\partial G(x,\tilde{x})}{\partial x}\right]_{x=\tilde{x}-\varepsilon}^{x=\tilde{x}+\varepsilon} &= \lim_{\varepsilon\to 0}\left[\frac{y_1(\tilde{x})y_2'(\tilde{x}+\varepsilon)}{W(\tilde{x})} - \frac{y_2(\tilde{x})y_1'(\tilde{x}-\varepsilon)}{W(\tilde{x})}\right] \\ &= \frac{W(\tilde{x})}{W(\tilde{x})} = 1\end{aligned} \tag{48}$$

## 2.3 Green Function More Generally

Let $G(x,\tilde{x})$ be a function that satisfies

$$\boxed{\mathcal{L}_x[G(x,\tilde{x})] = \delta(x-\tilde{x})} \tag{49}$$

$\delta(x)$ is the *Dirac delta-function* which satisfies

1. $\delta(x) = 0$ when $x \neq 0$
2. $\delta(x) = \delta(-x)$
3. $\int_a^b \delta(x-x_0)f(x)\mathrm{d}x = \begin{cases} 0, & x_0 \notin [a,b] \\ f(x_0), & x_0 \in [a,b] \end{cases}$

$G(x,\tilde{x})$ is called a *Green function* for the differential operator $\mathcal{L}_x$. If $G(x,\tilde{x})$ satisfies eqn.(49), then so does $G(x,\tilde{x}) + Y(x)$, where $\mathcal{L}_x[Y(x)] = 0$.

Now define

$$\boxed{y_0(x) = \int_\alpha^\beta \mathrm{d}\tilde{x}G(x,\tilde{x})f(\tilde{x})} \tag{50}$$

is a solution of $\mathcal{L}_x[y(x)] = f(x)$. Which can be verified by operating on both sides with $\mathcal{L}_x$, i.e.

$$\mathcal{L}_x[y_0] = \int_\alpha^\beta \mathrm{d}\tilde{x}\mathcal{L}_x[G(x,\tilde{x})]f(\tilde{x}) = \int_\alpha^\beta \mathrm{d}\tilde{x}\delta(x-\tilde{x})f(\tilde{x}) = f(x) \tag{51}$$

$f(x)$ is a "linear combination" of delta-function spikes at each $x = \tilde{x}$ with coefficient $f(\tilde{x})$. So $y$ is a continuous linear combination of $G(x, \tilde{x})$ responses

$$y_0(x) = \int_\alpha^\beta \mathrm{d}\tilde{x} G(x, \tilde{x}) f(\tilde{x}) \tag{52}$$

This is called *linear response*.

We can now solve for $a$ and $b$ using the boundary conditions that $y$ satisfies.

### 2.3.1 Homogeneous Initial Conditions

The boundary conditions are $y(\alpha) = y'(\alpha) = 0$. If $G(\alpha, \tilde{x}) = G'(\alpha, \tilde{x}) = 0$, then

$$y(x) = \int_\alpha^\beta \mathrm{d}\tilde{x} G(x, \tilde{x}) f(\tilde{x}) \tag{53}$$

is the solution of the ode and satisfies the boundary conditions. Now, let's look for the Green function with the right boundary conditions.

1. For $x < \tilde{x}$, $\mathcal{L}_x[G(x, \tilde{x})] = 0$. $G(x, \tilde{x}) = 0$ is a solution of the homogeneous equation that satisfies the boundary conditions that $G(\alpha, \tilde{x}) = G'(\alpha, \tilde{x}) = 0$. So for $x < \tilde{x}$
$$G(x, \tilde{x}) = 0 \tag{54}$$

2. For $x \geq \tilde{x}$, $\mathcal{L}_x[G(x, \tilde{x})] = 0$. $G(x, \tilde{x})$ equals some linear combination of $y_1(x)$ and $y_2(x)$
$$G(x, \tilde{x}) = A(\tilde{x}) y_1(x) + B(\tilde{x}) y_2(x) \tag{55}$$
We can find $A$ and $B$ by using the properties of $G$:
   (i) $G$ is continuous at $x = \tilde{x}$
$$A(\tilde{x}) y_1(\tilde{x}) + B(\tilde{x}) y_2(\tilde{x}) = 0 \tag{56}$$
   (ii) $G'$ has a unit discontinuity at $x = \tilde{x}$
$$A(\tilde{x}) y_1'(\tilde{x}) + B(\tilde{x}) y_2'(\tilde{x}) = 0 \tag{57}$$
The solution is
$$A(\tilde{x}) = -\frac{y_x(\tilde{x})}{W(\tilde{x})}, \qquad B(\tilde{x}) = \frac{y_1(\tilde{x})}{W(\tilde{x})} \tag{58}$$
where $W$ is the Wronskian of $y_1$ and $y_2$.

So we have

$$G(x, \tilde{x}) = \begin{cases} 0, & x < \tilde{x} \\ \frac{y_1(\tilde{x}) y_2(x) - y_2(\tilde{x}) y_1(x)}{W(\tilde{x})}, & x > \tilde{x} \end{cases} \tag{59}$$

which agrees with that calculated before.

### 2.3.2 Homogeneous Two-Point Boundary Conditions

The boundary conditions are $y(\alpha) = y(\beta) = 0$. The Green Function should satisfies

$$G(\alpha, \tilde{x}) = G(\beta, \tilde{x}) = 0 \tag{60}$$

We assume $y_1$ and $y_2$ are linear independent solutions of homogeneous equation, and we choose $y_1(\alpha) = y_2(\beta) = 0$.

$$G(x, \tilde{x}) = \begin{cases} A(\tilde{x})y_1(x) + B(\tilde{x})y_2(x), & \alpha < x < \tilde{x} \\ C(\tilde{x})y_1(x) + D(\tilde{x})y_2(x), & \tilde{x} < x < \beta \end{cases} \tag{61}$$

1. Boundary conditions: $G(\alpha, \tilde{x}) = G(\beta, \tilde{x}) = 0$

$$A(\tilde{x})y_1(\alpha) + B(\tilde{x})y_2(\alpha) = B(\tilde{x})y_2(\alpha) = 0 \quad \Rightarrow \quad B(\tilde{x}) = 0 \tag{62}$$

$$C(\tilde{x})y_1(\beta) + D(\tilde{x})y_2(\beta) = C(\tilde{x})y_1(\beta) = 0 \quad \Rightarrow \quad C(\tilde{x}) = 0 \tag{63}$$

so we have

$$G(x, \tilde{x}) = \begin{cases} A(\tilde{x})y_1(x), & \alpha < x < \tilde{x} \\ D(\tilde{x})y_2(x), & \tilde{x} < x < \beta \end{cases} \tag{64}$$

2. Continuity of $G$ and unit discontinuity of $G'$ at $x = \tilde{x}$

$$A(\tilde{x})y_1(\tilde{x}) - D(\tilde{x})y_2(\tilde{x}) = 0 \tag{65}$$

$$A(\tilde{x})y_1'(\tilde{x}) - D(\tilde{x})y_2'(\tilde{x}) = 0 \tag{66}$$

so we have

$$A(\tilde{x}) = \frac{y_2(\tilde{x})}{W(\tilde{x})}, \qquad D(\tilde{x}) = \frac{y_1(\tilde{x})}{W(\tilde{x})} \tag{67}$$

The final result

$$G(x, \tilde{x}) = \begin{cases} \frac{y_2(\tilde{x})y_1(x)}{W(\tilde{x})}, & \alpha < x < \tilde{x} \\ \frac{y_1(\tilde{x})y_2(x)}{W(\tilde{x})}, & \tilde{x} < x < \beta \end{cases} \tag{68}$$

which agrees with that calculated before.

### 2.3.3 Higher Dimensions, More Variables

Consider a second order linear differential operator $\mathcal{L}$ on function $y(x_1, x_2, x_3)$, then

$$\mathcal{L}y = f(x_1, x_2, x_3) \tag{69}$$

and

$$\mathcal{L}G(\underline{x}, \underline{\tilde{x}}) = \delta^{(3)}(\underline{x} - \underline{\tilde{x}}) = \delta(x_1 - \tilde{x}_1)\delta(x_2 - \tilde{x}_2)\delta(x_3 - \tilde{x}_3) \tag{70}$$

Let $R$ be a 3-d region in 3-d Euclidean space

$$\int_R \mathrm{d}\tilde{x}_1 \mathrm{d}\tilde{x}_2 \delta^{(2)}(\underline{x} - \underline{\tilde{x}}) f(\underline{\tilde{x}}) = \begin{cases} f(\underline{x}), & \underline{x} \in R \\ 0 & \underline{x} \notin R \end{cases} \tag{71}$$

**Example.** The most famous example is

$$\mathcal{L} = \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} + \frac{\partial^2}{\partial z^2} = \nabla^2 \tag{72}$$

and the Green function satisfies

$$\nabla^2 G(\underline{x}, \tilde{\underline{x}}) = \delta(\underline{x} - \tilde{\underline{x}}) \tag{73}$$

Consider the Poisson equation for the scalar electric potential $\phi(\underline{x})$ in terms of the scalar charge density $\rho(\underline{x})$:

$$\nabla^2 \phi(\underline{x}) = -\frac{\rho(\underline{x})}{\varepsilon} \tag{74}$$

and

$$\phi(x) = \int \mathrm{d}\tilde{\underline{x}} G(\underline{x}, \tilde{\underline{x}}) \left[ -\frac{\rho(\tilde{\underline{x}})}{\varepsilon} \right] \tag{75}$$

is a solution of Poisson's equation. The Green function for the Poisson equation that satisfying the boundary condition $G(\underline{x}, \tilde{\underline{x}}) \to 0$ as $|\underline{x}| \to \infty$ is

$$G(\underline{x}, \tilde{\underline{x}}) = \frac{1}{4\pi |\underline{x} - \tilde{\underline{x}}|} \tag{76}$$

where $|\underline{x} - \tilde{\underline{x}}| = \sqrt{(x_1 - \tilde{x}_1)^2 + (x_2 - \tilde{x}_2)^2 + (x_3 - \tilde{x}_3)^2}$.

# 3 Hilbert Spaces

**Definition.** A Hilbert space is an infinite dimensional complex vector space with inner product $\langle \cdot, \cdot \rangle$ and a infinite countable orthonormal basis $\{u_1, u_2, u_3, \cdots\}$.
The Hilbert space we will look at in this chapter will be a vector space of complex function of a real variable $x \in [a, b]$ with

1. an inner product
$$\langle f, g \rangle = \int_a^b f^*(x) g(x) \mathrm{d}x \tag{77}$$
Functions $f(x)$ and $g(x)$ are orthogonal if $\langle f, g \rangle = 0$. The *norm* of $f$ is given by $\|f\| = \sqrt{\langle f, f \rangle}$, and $f(x)$ may be normalised in $\hat{f} = f/\|f\|$. If $\langle y_i, y_j \rangle = \delta_{ij}$, then the set of $\{y_1, y_2, y_3, \cdots\}$ is orthogonal.

2. Let $\{y_1, y_2, y_3, \cdots\}$ be an orthogonal basis, then any function $f(x) \in \mathcal{H}$ can be expanded
$$f(x) = \sum_{i=1}^{\infty} f_i y_i(x), \quad f_i \in \mathbb{C} \tag{78}$$
Then we have
$$\langle y_k, f \rangle = \langle y_k, \sum_{i=1}^{\infty} f_i y_i \rangle = \sum_{i=1}^{\infty} f_i \langle y_k, y_i \rangle = \sum_{i=1}^{\infty} f_i \delta_{ik} = f_k \tag{79}$$

## 3.1 Sturm-Liouville Theory

The theory of inhomogeneous differential equations of form $\mathcal{L}y(x) = f(x)$ on $x \in [a, b]$ where $\mathcal{L}$ is second order, linear and **self-adjoint**.

### 3.1.1 Self-Adjoint Differential Operators

Consider
$$\boxed{\mathcal{L} = -\frac{\mathrm{d}}{\mathrm{d}x}\left[\rho(x)\frac{\mathrm{d}}{\mathrm{d}x}\right] + \sigma(x)} \tag{80}$$
and
$$\mathcal{L}y = -\frac{\mathrm{d}}{\mathrm{d}x}\left(\rho\frac{\mathrm{d}y}{\mathrm{d}x}\right) + \sigma y = -(\rho y')' + \sigma y \tag{81}$$
where $\rho(x)$ and $\sigma(x)$ are real valued and defined on $x \in [a, b]$ and $\rho(x) > 0$ on $x \in (a, b)$. Such an operator is said to be in *self-adjoint form*[1].

**Definition.** A second order linear differential operator $\mathcal{D}$ is self-adjoint on Hilbert space $\mathcal{H}$ if
$$\boxed{\langle u, \mathcal{D}v \rangle = \langle v, \mathcal{D}u \rangle^*, \quad \forall u, v \in \mathcal{H}} \tag{82}$$

[1]being in self-adjoint form does not mean that a differential operator is self-adjoint, that depend on the operator and the specific Hilbert space.

c.f. the definition of a Hermitian matrix $M : M_{ij} = M_{ji}^*$.

Consider $\mathcal{L}$ as in eqn.(80),

$$\begin{aligned}\langle u, \mathcal{L}v\rangle =& \int_a^b u^* \left[-(\rho v')' + \sigma v\right] \mathrm{d}x \\ =& - u^*\rho v'\Big|_a^b + \int_a^b \left(u^{*\prime}\rho v' + u^*\sigma v\right) \mathrm{d}x \\ =& - u^*\rho v'\Big|_a^b + u^{*\prime}\rho v\Big|_a^b + \int_a^b \left(-(u^{*\prime}\rho)'v + u^*\sigma v\right) \mathrm{d}x \\ =&(-u^*\rho v' + u^{*\prime}\rho v)\Big|_a^b + \int_a^b \left(-(u^{*\prime}\rho)' + u^*\sigma\right) v\mathrm{d}x \\ =&(-u^*\rho v' + u^{*\prime}\rho v)\Big|_a^b + \left[\int_a^b \left(-(u'\rho)' + u\sigma\right) v^*\mathrm{d}x\right]^* \\ =&(-u^*\rho v' + u^{*\prime}\rho v)\Big|_a^b + \langle v, \mathcal{L}u\rangle^*\end{aligned} \tag{83}$$

So $\mathcal{L}$ is self-adjoint on $\mathcal{H}$ if

$$\rho(u^{*\prime}v - u^*v')\Big|_a^b = 0 \tag{84}$$

#### 3.1.2 Boundary Conditions

1. if $\rho(a) = \rho(b) = 0$ and $u(a)u(b)$ is finite for all $u \in \mathcal{H}$, then $\mathcal{L}$ is self-adjoint.
2. if $u(a) = u(b)$ and $u'(a) = u'(b)$ for all $u \in \mathcal{H}$, and $\rho(a) = \rho(b)$, then $\mathcal{L}$ is self-adjoint. $\mathcal{H}$ is set of functions of periodic boundary conditions.
3. If $u(a) = u(b) = 0$ for all $u \in \mathcal{H}$, then $\mathcal{L}$ is self-adjoint. This is a special case of

$$\begin{cases} C_1u(a) + C_2u'(a) = 0 \\ D_1u(b) + D_2u'(b) = 0 \end{cases} \tag{85}$$

Note that these examples of boundary conditions that work are preserved under taking linear combinations

#### 3.1.3 Weight Functions

Any second order linear differential operator can be put into self-adjoint form. Consider the most general operator

$$\tilde{\mathcal{L}} = -\frac{\mathrm{d}}{\mathrm{d}x}\left(A(x)\frac{\mathrm{d}}{\mathrm{d}x}\right) - B(x)\frac{\mathrm{d}}{\mathrm{d}x} + C(x) \tag{86}$$

where $A, B, C$ are real and $A(x) > 0$ for $x \in [a, b]$.

Claim that there exists a function $w(x) > 0$ such that $w\tilde{\mathcal{L}}$ can be written in self-adjoint form *i.e.*

$$w(x)\left[-(Ay')' - By' + Cy\right] = -(\rho y')' + \sigma y \tag{87}$$

rearranging this

$$-w(Ay')' - Bwy' + Cwy = -(\rho y')' + \sigma y \tag{88}$$

so we have

$$\begin{cases} -(Awy')' + w'Ay' - Bwy' = -(\rho y')' \\ Cwy = \sigma y \end{cases} \tag{89}$$

then

$$\frac{w'}{w} = \frac{B}{A}, \qquad Aw = \rho, \qquad Cw = \sigma \tag{90}$$

We choose w(x) such that

$$w(x) = \exp\left[\int_a^x \frac{B(\tilde{x})}{A(\tilde{x})} \mathrm{d}\tilde{x}\right] \tag{91}$$

where $w(a) = 1$.

**Definition.** The inner product with weight $w$

$$\langle f, g\rangle_w = \langle f, wg\rangle = \int_a^b f^*(x)w(x)g(x)\mathrm{d}x = \langle wf, g\rangle \tag{92}$$

$w$ is real.

### 3.1.4 Eigenfunctions and Eigenvalues

Consider the inhomogeneous eigenfunction equation

$$\tilde{\mathcal{L}}y = \lambda y \tag{93}$$

we may define an operator in self-adjoint form $\mathcal{L} = w\tilde{\mathcal{L}}$ and eigenfunction equation becomes

$$\boxed{\mathcal{L}y = \lambda wy} \tag{94}$$

A solution is called an eigenfunction of $\mathcal{L}$ with eigenvalue $\lambda$ and weight $w(x)$. We claim that

1. The eigenvalues of eqn.(94) are real.
2. The eigenfunctions of eqn.(94) with distinct eigenvalues are orthogonal.

Consider two eigenfunctions, $y_i$ and $y_j$ of $\tilde{\mathcal{L}}$ with eigenvalues $\lambda_i$ and $\lambda_j$ respectively. They are also eigenfunctions of $\mathcal{L}$ with eigenvalues $\lambda_i$ and $\lambda_j$ and weight $w$. Then we have

$$\mathcal{L}y_i = \lambda_i w y_i \tag{95}$$

$$\langle y_j, \mathcal{L}y_i\rangle = \lambda_i \langle y_j, wy_i\rangle \tag{96}$$

$$\langle y_j, \mathcal{L}y_i\rangle^* = \lambda_i^* \langle y_j, wy_i\rangle^* \qquad \text{(take complex conjugate)} \tag{97}$$

$$\langle y_i, \mathcal{L}y_j\rangle = \lambda_j^* \langle y_i, wy_j\rangle = \lambda_j^* \langle y_i, y_j\rangle_w \qquad \text{(use self-adjointness)} \tag{98}$$

$$\mathcal{L}y_j = \lambda_j w y_j \tag{99}$$

$$\langle y_i, \mathcal{L}y_j\rangle = \lambda_j \langle y_i, wy_j\rangle = \lambda_j \langle y_i, y_j\rangle_w \tag{100}$$

Compare eqn.(98) and eqn.(100), we find

$$(\lambda_i^* - \lambda_j)\langle y_i, y_j\rangle_w = 0 \tag{101}$$

- For $i = j$ we have
$$(\lambda_i^* - \lambda_i)\|y_i\|_w^2 = 0 \tag{102}$$
so, if we have non-zero eigenfunctions, then $\lambda_i^* = \lambda_i$, *i.e.*, the eigenvalues are real.

- For $i \neq j$ we have
$$(\lambda_i - \lambda_j)\langle y_i, y_j\rangle_w = 0 \tag{103}$$
so, if we are considering distinct eigenvalues, then $\langle y_i, y_j\rangle_w = 0$, *i.e.*, the eigenfunctions are orthogonal with weight $w(x)$.

### 3.1.5 Eigenfunction Expansions

**Theorem.** The eigenvalues of a self-adjoint operator with $w$ form a discrete, infinite sequence $\lambda_1, \lambda_2, \lambda_3, \cdots$ such that $|\lambda_n| \to \infty$ as $n \to \infty$, and that the corresponding eigenfunctions with weight $w$, $f_1, f_2, f_3 \cdots$ form a *complete orthonormal basis* for functions on $[a, b]$ in the Hilbert space. So any function $g \in \mathcal{H}$ can be expanded as

$$g(x) = \sum_n g_n f_n(x), \quad g_n \in \mathbb{C} \tag{104}$$

where

$$g_n = \langle f_n, g\rangle_w = \int_a^b f_n^*(x) w(x) g(x) \mathrm{d}x \tag{105}$$

Substituting into the expansion we find

$$\begin{aligned} g(x) &= \sum_n \int_a^b \mathrm{d}\tilde{x}\, [f_n^*(\tilde{x}) w(\tilde{x}) g(\tilde{x})]\, f_n(x) \\ &= \int_a^b \mathrm{d}\tilde{x} g(\tilde{x}) \left[ w(\tilde{x}) \sum_n f_n(x) f_n^*(\tilde{x}) \right] \\ &= \int_a^b \mathrm{d}\tilde{x} \delta(x - \tilde{x}) g(\tilde{x}) \end{aligned} \tag{106}$$

where

$$\boxed{\delta(x - \tilde{x}) = w(\tilde{x}) \sum_n f_n(\tilde{x}) f_n^*(\tilde{x})} \tag{107}$$

Let $u \in \mathcal{H}$, consider the expression

$$\begin{aligned}\int_a^b |u|^2 \omega \mathrm{d}x =& \langle u, u\rangle_w = \langle \sum_n u_n f_n(x), \sum_m u_m f_m(x)\rangle_w \\ =& \sum_{n,m} u_n^* u_m \langle f_n, f_m\rangle_w = \sum_{n,m} u_n^* u_m \delta_{nm} = \sum_n |u_n|^2\end{aligned} \tag{108}$$

which is *Parseval's identity* in the case with a weight function $w(x)$

$$\langle u, u\rangle_w = \sum_n |u_n|^2 \tag{109}$$

### 3.1.6 Green Functions Revisited

If $\{y_n\}$ are a set of orthonormal eigenfunctions of self-adjoint operator $\mathcal{L}$ with weight $w$ with corresponding eigenvalues $\{\lambda_n\}$, then the Green function for $\mathcal{L}$ is given by

$$\boxed{G(x, \tilde{x}) = \sum_n \frac{y_n(x) y_n^*(\tilde{x})}{\lambda_n}} \tag{110}$$

To prove this, we apply $\mathcal{L}$ to $G(x, \tilde{x})$

$$\begin{aligned}\mathcal{L}_x[G(x, \tilde{x})] =& \sum_n \frac{\mathcal{L}_x[y_n(x)] y_n^*(\tilde{x})}{\lambda_n} \\ =& \sum_n w(x) y_n(x) y_n^*(\tilde{x}) \\ =& \frac{\omega(x)}{\omega(\tilde{x})}\left[\omega(\tilde{x}) \sum_n y_n(x) y_n^*(\tilde{x})\right] \\ =& \delta(x - \tilde{x}) \quad \square\end{aligned} \tag{111}$$

### 3.1.7 Eigenfunction Expansions for Solving ODEs

As an example, consider the differential equation

$$\mathcal{L}y - \nu y = f \tag{112}$$

with some boundary conditions. $\mathcal{L}$ is a self-adjoint operator with weight function $w = 1$ and $\{y_n\}$ are eigenfunctions. Suppose $\mathcal{L}$ has eigenvalues $\lambda_n$, and corresponding eigenfunctions $\{y_n\}$, satisfying the same boundary conditions. Let

$$y(x) = \sum_n a_n y_n(x), \qquad f(x) = \sum_n f_n y_n(x) \tag{113}$$

Substituting into the original equation, we find

$$\begin{aligned} & \mathcal{L}\sum_n a_n y_n - \nu \sum_n a_n y_n = \sum_n f_n y_n \\ \Rightarrow \quad & \sum_n (a_n \lambda_n - \nu a_n) y_n = \sum_n f_n y_n \\ \Rightarrow \quad & (a_n \lambda_n - \nu a_n) = f_n\end{aligned} \tag{114}$$

So that

$$a_n = \frac{f_n}{\lambda_n - \nu}, \qquad (\lambda_n \neq \nu) \tag{115}$$

so that the solution is given by

$$y(x) = \sum_n \frac{f_n}{\lambda_n - \nu} y_n(x) \tag{116}$$

## 3.2 Legendre Polynomials

### 3.2.1 Two Examples

**Example.** Let

$$\mathcal{L} = -\frac{\mathrm{d}^2}{\mathrm{d}x^2}, \qquad x \in [0, 2\pi R] \tag{117}$$

with boundary conditions $y(0) = y(2\pi R) = 0$. Then the eigenfunction equation becomes

$$-y_n'' = \lambda_n y_n \tag{118}$$

and the eigenfunctions and the corresponding eigenvalues are

$$y_n = \sin\left(\frac{n}{2R}x\right), \qquad \lambda_n = \left(\frac{n}{2R}\right)^2, \qquad n = 1, 2, 3, \cdots \tag{119}$$

**Example.** Let

$$\mathcal{L} = -\frac{\mathrm{d}^2}{\mathrm{d}x^2}, \qquad x \in [0, 2\pi R] \tag{120}$$

with boundary conditions $y(0) = y(2\pi R)$ and $y'(0) = y'(2\pi R)$.

$$-y_m'' = \lambda_m y_m \tag{121}$$

and the eigenfunctions and the corresponding eigenvalues are

$$y_m = \exp\left(i\frac{m}{R}x\right), \qquad \lambda_m = \left(\frac{m}{2R}\right)^2, \qquad m \in \mathbb{Z} \tag{122}$$

When $m = 0$, there's the extra 'zero mode' of $y_0$ is a constant with eigenvalue $0$.

$$\boxed{-\frac{\mathrm{d}}{\mathrm{d}x}\left[(1-x^2)\frac{\mathrm{d}}{\mathrm{d}x}y\right] = \lambda y} \tag{123}$$

Assume that eigenfunctions of eqn.(123) are polynomials

$$y_n(x) = x^{m_n} + a_{m-1}x^{m_n-1} + \cdots + a_1 x + a_0 \tag{124}$$

substituting this to the eigenfunction equation, we have

$$m_n(m_n+1) = \lambda \tag{125}$$

So eigenvalues take form

$$\lambda = l(l+1), \qquad l \in \mathbb{N} \tag{126}$$

We can label the eigenfunctions by $l$

- $l = 0$, $y_0(x) = 1$
- $l = 1$, $y_1(x) = x + a_0$
- $l = 2$, $y_2(x) = x^2 + a_1 x + a_0$

$$\int_{-1}^{1} y_l^*(x) y_{l'}(x) \mathrm{d}x = \delta_{ll'} \tag{127}$$

### 3.2.2 Legendre's Equation

Legendre's equation

$$(1-x^2)y'' - 2xy' + l(l+1)y = 0 \quad \text{with} \quad x \in [-1,1] \tag{128}$$

arises is a number of contexts in science, for example in the solution of Laplace's equation in spherical coordinates. This equation can be put into the form of a self-adjoint eigenvalue problem with $\rho = 1 - x^2$, $\sigma = 0$, $w = 1$ and $\lambda = l(l+1)$.

$$\boxed{-\frac{\mathrm{d}}{\mathrm{d}x}\left[(1-x^2)y'\right] = l(l+1)y} \tag{129}$$

or

$$\mathcal{L}y = l(l+1)y \tag{130}$$

where

$$\mathcal{L} = -\frac{\mathrm{d}}{\mathrm{d}x}\left[(1-x^2)\frac{\mathrm{d}}{\mathrm{d}x}\right] \tag{131}$$

is self-adjoint on a Hilbert space of functions that are finite at $\pm 1$. Assume that eigenfunctions of eqn.(129) are polynomials

$$y_n(x) = x^{m_n} + a_{m_n-1}x^{m_n-1} + \cdots + a_1 x + a_0 \tag{132}$$

Substituting the polynomial solution $y_n$ into eqn.(129), then thinking about equation coefficients of partial of $x$. The highest power $m_n$ satisfies the relation

$$m_n(m_n+1)=\lambda \tag{133}$$

So eigenvalues take form

$$\lambda=l(l+1), \qquad l\in\mathbb{N} \tag{134}$$

and can label eigenfunctions by $l$

- $l=0$, $y_0(x)=1$
- $l=1$, $y_1(x)=x+a_0$
- $l=2$, $y_2(x)=x^2+a_1x+a_0$

## 3.3 Spherical Harmonics

Laplace's equation in spherical coordinates is given by

$$\nabla^2 f(r,\theta,\phi)=\frac{1}{r^2}\frac{\partial}{\partial r}\left(r^2\frac{\partial f}{\partial r}\right)+\frac{1}{r^2\sin\theta}\frac{\partial}{\partial\theta}\left(\sin\theta\frac{\partial f}{\partial\theta}\right)+\frac{1}{r^2\sin\theta}\frac{\partial^2 f}{\partial\phi^2} \tag{135}$$

If we take

$$f(r,\theta,\phi)=r^l\mathrm{e}^{im\phi}\Theta(\theta) \tag{136}$$

as an *ansatz*, where $l\in\mathbb{N}$ and $m\in\mathbb{Z}$, then Laplace's equation becomes

$$l(l+1)\mathrm{e}^{im\phi}\Theta(\theta)+\frac{\mathrm{e}^{im\phi}}{\sin\theta}\frac{\mathrm{d}}{\mathrm{d}\theta}\left(\sin\theta\frac{\mathrm{d}\Theta}{\mathrm{d}\theta}\right)-\frac{\Theta}{\sin\theta}m^2\mathrm{e}^{im\phi}=0 \tag{137}$$

Rearrange this, we have

$$\sin^2\theta l(l+1)+\frac{\sin\theta}{\Theta}\frac{\mathrm{d}}{\mathrm{d}\theta}\left(\sin\theta\frac{\mathrm{d}\Theta}{\mathrm{d}\theta}\right)=m^2 \tag{138}$$

Let $u=\cos\theta$ and $\Theta(\theta)=P(u)$, where $u\in[-1,1]$, we have

$$\frac{\mathrm{d}}{\mathrm{d}\theta}=\frac{\mathrm{d}}{\mathrm{d}u}\frac{\mathrm{d}u}{\mathrm{d}\theta}=-\sin\theta\frac{\mathrm{d}}{\mathrm{d}u} \tag{139}$$

Then the equation becomes

$$\underbrace{-[(1-u^2)P']'}_{\text{self-adjoint form}}+\frac{m^2}{1-u^2}P=l(l+1)P \tag{140}$$

with $\rho=1-u^2$, $\sigma=\frac{m^2}{1-u^2}$, $w=1$ and $\lambda=l(l+1)$. Now the differential operators depend on $m$, and there will be a different set of indefinite solutions for each $m$. This can show that we get non-singular solutions if $l\in\mathbb{N}$ and $m\in[-l,l]$. The solutions are called *associated Legendre polynomials* $P_l^m(u)$, which is a basis set for functions of $u$ on $[-1,1]$.

The orthogonality

$$\int_{-1}^{1} P_l^m(u) P_{l'}^m(u) \mathrm{d}u = \frac{2(l+m)!}{(2l+1)(l-m)} \delta_{ll'} \tag{141}$$

Similarly, the equation can be expressed as

$$\underbrace{-[(1-u^2)P']'}_{\text{self-adjoint form}} - l(l+1)P = -\frac{m^2}{1-u^2} P \tag{142}$$

with $\rho = 1 - u^2$, $\sigma = -l(l+1)$ and $w = \frac{1}{1-u^2}$ This show that

$$\int_{-1}^{1} \frac{P_l^m(u) P_l^{m'}(u)}{1-u^2} \mathrm{d}u = \frac{(l+m)!}{m(l-m)} \delta_{mm'} \tag{143}$$

Finally we get

$$Y_l^m = (-1)^m \sqrt{\frac{2l+1}{4\pi} \frac{(l-m)!}{(l+m)!}} P_l^m(\cos\theta) \mathrm{e}^{im\phi}, \quad l \in \mathbb{N}, -l \leq m \leq l \tag{144}$$

they are solutions of $\nabla^2 Y_l^m = 0$, and form an orthogonal basis of function on $\mathbf{S}^2$

$$\delta_{ll'} \delta_{mm'} = \int_0^{2\pi} \int_0^{\pi} Y_l^m(\theta, \phi) Y_{l'}^{m'}(\theta, \phi) \sin\theta \mathrm{d}\theta \mathrm{d}\phi \tag{145}$$

So any function $f$ can be expressed as

$$f(\theta, \phi) = \sum_l \sum_{m=-l}^{l} f_{lm} Y_l^m(\theta, \phi) \tag{146}$$

where

$$f_{lm} = \int_{\mathbf{S}^2} Y_l^{m*} f \mathrm{d}\Omega \tag{147}$$

# 4 Integral Transforms

## 4.1 Fourier Series

Consider $f(x)$ has a period of $2\pi R$, we can express $f(x)$ as

$$f(x) = \sum_{n=-\infty}^{\infty} f_n y_n(x) \tag{148}$$

where

$$y_n(x) = \frac{1}{\sqrt{2\pi R}} \mathrm{e}^{inx/R} \tag{149}$$

and we have

$$\langle y_n, y_m \rangle = \int_0^{2\pi R} y_n^* y_m \mathrm{d}x = \delta_{nm} \tag{150}$$

We choose $x \in [-\pi R, \pi R]$, then

$$\begin{aligned} f_n &= \int_{-\pi R}^{\pi R} y_n^*(x) f(x) \mathrm{d}x \\ &= \frac{1}{\sqrt{2\pi R}} \int_{-\pi R}^{\pi R} \mathrm{e}^{-inx/R} f(x) \mathrm{d}x \\ &= \frac{1}{\sqrt{2\pi R}} \int_{-\pi R}^{\pi R} \mathrm{e}^{-ik_n x} f(x) \mathrm{d}x \end{aligned} \tag{151}$$

where $k_n = n/R$, $x \in (-\infty, \infty)$. Let $R \to \infty$ and $k_n$ take the real continuous values from $-\infty$ to $\infty$, we define that

$$\tilde{f}(k) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \mathrm{e}^{-ikx} f(x) \mathrm{d}x \tag{152}$$

for $f$ satisfying $\int_{-\infty}^{\infty} |f| \mathrm{d}x$ is finite. $\tilde{f}(k)$ is the *Fourier transform* of $f(x)$.

## 4.2 Fourier Transforms

### 4.2.1 Definition and Notation

**Definition.** Fourier transform

$$\boxed{\tilde{f}(k) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(x) \mathrm{e}^{-ikx} \mathrm{d}x} \tag{153}$$

The *inverse Fourier transform* is defined as

$$\boxed{f(x) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \tilde{f}(k) \mathrm{e}^{ikx} \mathrm{d}k} \tag{154}$$

In other words, this operation on $\tilde{f}(k)$ is the inverse Fourier transform and we can define

$$\mathrm{FT}^{-1}[\mathrm{FT}(f)] = f \quad \Rightarrow \quad \mathrm{FT}^{-1}\mathrm{FT} = \mathbb{1} \tag{155}$$

### 4.2.2 Dirac Delta-Function

$$\begin{aligned} f(x) =& \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \tilde{f}(k) \mathrm{e}^{ikx} \mathrm{d}k \\ =& \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \left[ \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(x') \mathrm{e}^{-ikx'} \mathrm{d}x' \right] \mathrm{e}^{ikx} \mathrm{d}k \\ =& \int_{-\infty}^{\infty} f(x') \left[ \frac{1}{2\pi} \int_{-\infty}^{\infty} \mathrm{e}^{ik(x-x')} \mathrm{d}k \right] \mathrm{d}x' \\ =& \int_{-\infty}^{\infty} f(x') \delta(x-x') \mathrm{d}x' \end{aligned} \tag{156}$$

where we have defined the *Dirac delta-function*

$$\boxed{\delta(x-x') = \frac{1}{2\pi} \int_{-\infty}^{\infty} \mathrm{e}^{ik(x-x')} \mathrm{d}k} \tag{157}$$

### 4.2.3 Properties of the Fourier Transform

1. If $f(x)$ is a real function $[f(x)]^* = f(x)$

$$\tilde{f}^*(k) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \mathrm{e}^{-i(-k)x} f^*(x) \mathrm{d}x = \tilde{f}(-k) \tag{158}$$

- If $f(x)$ is an even function $f(-x) = f(x)$, then $\tilde{f}(x)$ is a pure real function.
  **Proof.** Define $y = -x$, then

$$\tilde{f}^*(k) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \mathrm{e}^{-iky} f(-y) \mathrm{d}(-y) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \mathrm{e}^{-iky} f(y) \mathrm{d}y = \tilde{f}(k) \tag{159}$$

- If $f(x)$ is an off function $f(-x) = -f(x)$, then $\tilde{f}(x)$ is a pure imaging function.
  **Proof.** Define $y = -x$, then

$$\tilde{f}^*(k) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \mathrm{e}^{-iky} f(-y) \mathrm{d}(-y) = -\frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \mathrm{e}^{-iky} f(y) \mathrm{d}y = -\tilde{f}(k) \tag{160}$$

2. Differentiation

$$\mathrm{TF}[f^{(n)}(x)] = (ik)^n \tilde{f}(k) \tag{161}$$

**Proof.** Consider the first order derivative

$$\begin{aligned} \mathrm{TF}[f'(x)] =& \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \mathrm{d}x \mathrm{e}^{-ikx} f'(x) \\ =& \frac{1}{\sqrt{2\pi}} \left[ f(x) \mathrm{e}^{-ikx} \right]_{-\infty}^{\infty} - \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \mathrm{d}x f(x)(-ik) \mathrm{e}^{-ikx} \\ =& ik\tilde{f}(k) \end{aligned} \tag{162}$$

3. Multiplication by $x$

$$\mathrm{FT}[xf(x)] = i\frac{\mathrm{d}}{\mathrm{d}x}\tilde{f}(k) \tag{163}$$

4. Rigid shift of coordinate

$$\mathrm{FT}[f(x-a)] = \mathrm{e}^{-ika}\tilde{f}(k) \tag{164}$$

**Proof.** Define $y = x - a$, then

$$\begin{aligned}\mathrm{FT}[f(x-a)] =& \frac{1}{\sqrt{2\pi}}\int_{-\infty}^{\infty} \mathrm{e}^{-ikx} f(x-a)\mathrm{d}x \\ =& \frac{1}{\sqrt{2\pi}}\int_{-\infty}^{\infty} \mathrm{e}^{-ika}\mathrm{e}^{-ik(x-a)} f(x-a)\mathrm{d}(x-a) \\ =& \frac{1}{\sqrt{2\pi}}\mathrm{e}^{-ika}\int_{-\infty}^{\infty} \mathrm{e}^{-iky} f(y)\mathrm{d}y = \mathrm{e}^{-ika}\tilde{f}(k)\end{aligned} \tag{165}$$

### 4.2.4 Parseval's Theorem

*Parseval's theorem* for Fourier transforms states that

$$\boxed{\int_{-\infty}^{\infty} |f(x)|^2\mathrm{d}x = \int_{-\infty}^{\infty} |\tilde{f}(k)|^2\mathrm{d}k} \tag{166}$$

**Proof.**

$$\begin{aligned}\int_{-\infty}^{\infty} |f(x)|^2\mathrm{d}x =& \int_{-\infty}^{\infty} f(x)f^*(x)\mathrm{d}x \\ =& \frac{1}{2\pi}\int_{-\infty}^{\infty}\left[\int_{-\infty}^{\infty}\mathrm{d}k\int_{-\infty}^{\infty}\mathrm{d}k'\tilde{f}(k)\tilde{f}^*(k')\mathrm{e}^{i(k-k')x}\right]\mathrm{d}x \\ =& \int_{-\infty}^{\infty}\mathrm{d}k\int_{-\infty}^{\infty}\mathrm{d}k'\tilde{f}(k)\tilde{f}^*(k')\left[\frac{1}{2\pi}\int_{-\infty}^{\infty}\mathrm{e}^{i(k-k')x}\mathrm{d}x\right] \\ =& \int_{-\infty}^{\infty}\int_{-\infty}^{\infty}\tilde{f}(k)\tilde{f}^*(k')\delta(k-k')\mathrm{d}k\mathrm{d}k' \\ =& \int_{-\infty}^{\infty}\tilde{f}(k)\tilde{f}^*(k)\mathrm{d}k = \int_{-\infty}^{\infty}|\tilde{f}(k)|^2\mathrm{d}k\end{aligned} \tag{167}$$

### 4.2.5 Convolution Theorem

The convolution of $f$ and $g$ is defined as

$$\boxed{f * g = \int_{-\infty}^{\infty} f(y)g(x-y)\mathrm{d}y} \tag{168}$$

with claims

1. $f * g = g * f$

2. $f * \delta = f$

The convolution theorem can be stated in two, equivalent forms.

1.
$$\begin{aligned}\mathrm{FT}(f * g) =& \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \mathrm{d}x \mathrm{e}^{-ikx} \int_{-\infty}^{\infty} \mathrm{d}y f(y) g(x-y) \\ =& \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \mathrm{d}y \mathrm{e}^{-iky} f(y) \int_{-\infty}^{\infty} \mathrm{d}x \mathrm{e}^{-ik(x-y)} g(x-y) \\ =& \sqrt{2\pi} \tilde{f}(k) \tilde{g}(k) = \sqrt{2\pi} \mathrm{FT}[f] \mathrm{FT}[g]\end{aligned} \tag{169}$$

2.
$$\mathrm{FT}[f(x)g(x)] = \frac{1}{\sqrt{2\pi}} \tilde{f}(k) * \tilde{g}(k) \tag{170}$$

### 4.2.6 Examples of Fourier Transform

1. Constant function $f(x) = 1$

$$\tilde{f}(k) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \mathrm{e}^{-ikx} \mathrm{d}x = \sqrt{2\pi} \delta(k) \tag{171}$$

2. Single frequency/wavenumber mode $f(x) = \mathrm{e}^{ik_0 x}$

$$\tilde{f}(k) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \mathrm{e}^{ik_0 x} \mathrm{e}^{-ikx} \mathrm{d}x = \sqrt{2\pi} \delta(k - k_0) \tag{172}$$

3. Dirac delta-function $f(x) = \delta(x - x_0)$

$$\tilde{f}(k) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \delta(x - x_0) \mathrm{e}^{-ikx} \mathrm{d}x = \frac{1}{\sqrt{2\pi}} \mathrm{e}^{-ikx_0} \tag{173}$$

4. Gaussian function $f(x) = \frac{1}{\sigma(2\pi)^{1/4}} \mathrm{e}^{-x^2/4\sigma^2}$

$$\begin{aligned}\tilde{f}(k) =& \frac{1}{\sqrt{2\pi}} \frac{1}{\sigma(2\pi)^{1/4}} \int_{-\infty}^{\infty} \mathrm{e}^{-x^2/4\sigma^2} \mathrm{e}^{-ikx} \mathrm{d}x \\ =& \frac{1}{\sqrt{2\pi}} \frac{1}{\sigma(2\pi)^{1/4}} \int_{-\infty}^{\infty} \exp\left( -\frac{x^2}{4\sigma^2} - ikx \right) \mathrm{d}x \\ =& \frac{1}{\sqrt{2\pi}} \frac{1}{\sigma(2\pi)^{1/4}} \int_{-\infty}^{\infty} \exp\left[ -\frac{1}{4\sigma^2} \left( x + ik2\sigma \right)^2 - k^2\sigma^2 \right] \mathrm{d}x \\ =& \frac{1}{\sqrt{2\pi}} \frac{1}{\sigma(2\pi)^{1/4}} \mathrm{e}^{-k^2\sigma^2} \int_{-\infty}^{\infty} \exp\left[ -\frac{1}{4\sigma^2} \left( x + ik2\sigma \right)^2 \right] \mathrm{d}x \\ =& \frac{1}{\sqrt{2\pi}} \frac{1}{\sigma(2\pi)^{1/4}} \mathrm{e}^{-k^2\sigma^2} \int_{-\infty}^{\infty} \exp\left( -\frac{1}{4\sigma^2} x'^2 \right) \mathrm{d}x' \\ =& \frac{\sqrt{2\sigma}}{(2\pi)^{\frac{1}{4}}} \mathrm{e}^{-k^2\sigma^2}\end{aligned} \tag{174}$$

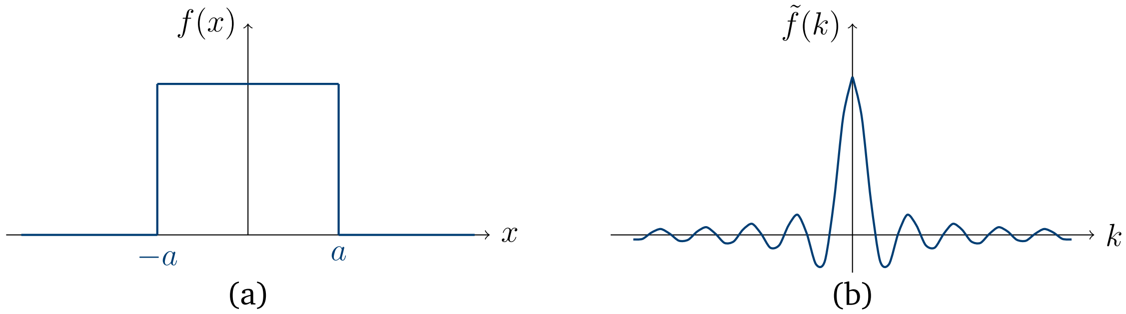


**Figure 2:** Top-hat function.

5. Top-hat function $f(x) = \begin{cases} 1 & |x| < a \\ 0 & |x| \geq a \end{cases}$

$$\begin{aligned} \tilde{f}(k) =& \frac{1}{\sqrt{2\pi}} \int_{-a}^{a} \mathrm{e}^{-ikx} \mathrm{d}x = \frac{1}{\sqrt{2\pi}} \left[ -\frac{1}{ik} \mathrm{e}^{-ikx} \right]_{-a}^{a} \\ =& \sqrt{\frac{2}{\pi}} \frac{\sin(ka)}{k} = a\sqrt{\frac{2}{\pi}} \mathrm{sinc}(ak) \end{aligned} \tag{175}$$

## 4.3 The Applications of Fourier Transforms in Physics

### 4.3.1 Diffraction Through an Aperture

The geometry for Fraunhofer diffraction see Fig.3(a). For small values of $\theta$ we have $\theta \approx \sin\theta \approx \tan\theta = \frac{X}{D}$. The aperture function is given by a top-hat

$$h(x) = \begin{cases} 1 & |x| < \frac{a}{2} \\ 0 & |x| \geq \frac{a}{2} \end{cases} \tag{176}$$

so we have

$$\tilde{h}(k) = \frac{a}{\sqrt{2\pi}} \mathrm{sinc}\left(\frac{ak}{2}\right) \tag{177}$$

The intensity $I(k)$ of light observed in the diffraction pattern is the square of the Fourier transform of the aperture function $f(x)$

$$I(x = X) = I\left(k_x = \frac{2\pi X}{\lambda D}\right) = |\tilde{h}(k_x)|^2 = \frac{a^2}{2\pi} \mathrm{sinc}^2\left(\frac{a\pi X}{2\lambda D}\right) \tag{178}$$

### 4.3.2 Double Slit Diffraction

The aperture function is given by

$$h(x) = f(x)g(x) \tag{179}$$

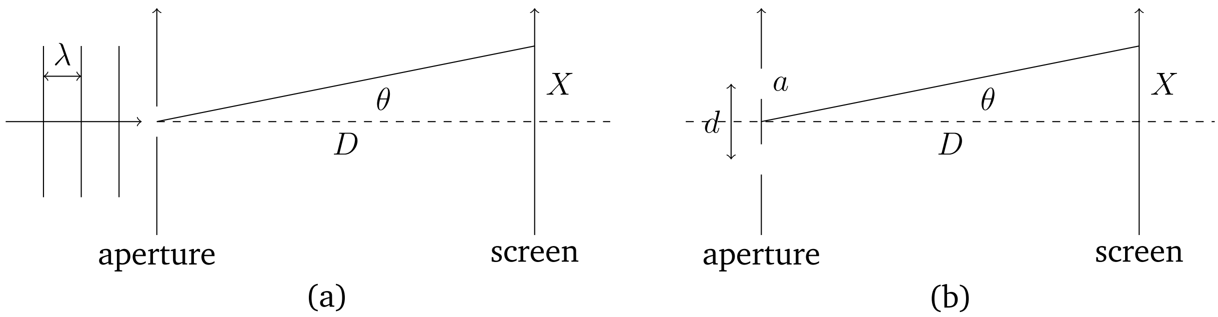


**Figure 3:** Geometry for Fraunhofer diffraction. (a) Diffraction through an aperture. (b) Double slit diffraction.

where

$$f(x) = \delta\left(x - \frac{d}{2}\right) + \delta\left(x + \frac{d}{2}\right) \tag{180}$$

and $g(x)$ is single aperture function. And

$$\begin{aligned}\tilde{f}(k) =& \frac{1}{\sqrt{2\pi}}\int_{-\infty}^{\infty} \mathrm{d}x \mathrm{e}^{-ikx}\left[\delta\left(x - \frac{d}{2}\right) + \delta\left(x + \frac{d}{2}\right)\right] \\ =& \frac{1}{\sqrt{2\pi}}\left(\mathrm{e}^{-ikd/2} + \mathrm{e}^{ikd/2}\right) = \sqrt{\frac{2}{\pi}}\cos\left(\frac{kd}{2}\right)\end{aligned} \tag{181}$$

so we have

$$\begin{aligned}\mathrm{TF}(f * g) =& \sqrt{2\pi}\tilde{f}(k)\tilde{g}(k) \\ =& \sqrt{2\pi}\sqrt{\frac{2}{\pi}}\cos\left(\frac{kd}{2}\right)\frac{a}{\sqrt{2\pi}}\text{sinc}\left(\frac{ak}{2}\right) \\ =& \sqrt{\frac{2}{\pi}}a\text{sinc}\left(\frac{ak}{2}\right)\cos\left(\frac{kd}{2}\right)\end{aligned} \tag{182}$$

and the intensity on the screen is given by

$$I(k) = \frac{2a^2}{\pi}\text{sinc}^2\left(\frac{ak}{2}\right)\cos^2\left(\frac{kd}{2}\right) \tag{183}$$

### 4.3.3 Diffusion Equation

Consider an infinite, one-dimensional conducting bar. The flow of heat is determined by the diffusion equation

$$\frac{\partial\theta}{\partial t} = D\frac{\partial^2\theta}{\partial x^2} \tag{184}$$

where $\theta$ is the heat distribution. The boundary conditions on this problem is $\theta(\pm\infty, t = 0)$ and $\theta(x, t = 0) = \delta(x)$.

$$\frac{\partial}{\partial t}\tilde{\theta}(k,t) = D(ik)^2\tilde{\theta}(k,t) = -Dk^2\tilde{\theta}(k,t) \tag{185}$$

the solution is

$$\tilde{\theta}(k,t) = \tilde{\theta}(k,0)\mathrm{e}^{-Dk^2t} = \mathrm{FT}[\delta(x)]\mathrm{e}^{-Dk^2t} = \frac{1}{\sqrt{2\pi}}\mathrm{e}^{-Dk^2t} \tag{186}$$

So we have

$$\begin{aligned}\theta(x,t) =&\mathrm{FT}^{-1}[\tilde{\theta}(k,t)]\\ =&\frac{1}{2\pi}\int_{-\infty}^{\infty}\mathrm{d}k\mathrm{e}^{ikx}\mathrm{e}^{-Dk^2t}\\ =&\frac{1}{2\pi}\int_{-\infty}^{\infty}\mathrm{d}k\exp\left[-Dt\left(k-\frac{ix}{2Dt}\right)^2-\frac{x^2}{4Dt}\right]\mathrm{d}k\\ =&\frac{1}{2\pi}\mathrm{e}^{-x^2/4Dt}\int_{-\infty}^{\infty}e^{-Dtq^2}\mathrm{d}q\\ =&\frac{1}{2\pi}\sqrt{\frac{\pi}{Dt}}\mathrm{e}^{-x^2/4Dt}\qquad\left(\int_{-\infty}^{\infty}\mathrm{e}^{-\alpha x^2}\mathrm{d}x=\sqrt{\frac{\pi}{\alpha}}\right)\end{aligned} \tag{187}$$

Hence the final result

$$\theta(x,t) = \frac{1}{2\sqrt{\pi Dt}}\mathrm{e}^{-x^2/4Dt} \tag{188}$$

## 4.4 Laplace Transforms

Laplace transforms is useful for initial value problem where $f(t)$ only exists for $t \geq 0$.

$$\mathcal{L}[f(t)] = \hat{f}(s) = \int_0^{\infty}\mathrm{d}t\mathrm{e}^{-st}f(t) \tag{189}$$

where $s$ is a complex variable and $\mathrm{Re}(S) > 0$ is required for the convergence of the integral.

### 4.4.1 Properties

- $\mathcal{L}[f'(t)] = s\hat{f}(s) - f(0)$
  Proof.
  $$\begin{aligned}\mathcal{L}[f'(t)] =&\int_0^{\infty}\mathrm{d}t\mathrm{e}^{-st}f'(t)\\ =&\mathrm{e}^{-st}f(t)\big|_0^{\infty} + s\int_0^{\infty}\mathrm{d}t\mathrm{e}^{-st}f(t) = s\hat{f}(s) - f(0)\end{aligned} \tag{190}$$
- $\mathcal{L}[f^{(n)}(t)] = s^n\hat{f}(s) - s^{n-1}f(0) - s^{n-2}f'(0) - \cdots - f^{(n-1)}(0)$
- $\mathcal{L}[t^nf(t)] = (-1)^n\frac{\mathrm{d}^n}{\mathrm{d}s^n}\hat{f}(s)$
  Proof.
  $$\begin{aligned}(-1)^n\frac{\mathrm{d}^n}{\mathrm{d}s^n}\hat{f}(s) =&(-1)^n\frac{\mathrm{d}^n}{\mathrm{d}s^n}\int_0^{\infty}\mathrm{d}t\mathrm{e}^{-st}f(t)\\ =&(-1)^n\int_0^{\infty}\mathrm{d}t(-t)^n\mathrm{e}^{-st}f(t)\\ =&\int_0^{\infty}\mathrm{d}t\mathrm{e}^{-st}t^nf(t) = \mathcal{L}[t^nf(t)]\end{aligned} \tag{191}$$

### 4.4.2 Examples

- $\mathcal{L}[1] = \frac{1}{s}$
- $\mathcal{L}[\mathrm{e}^{-at}] = \frac{1}{s+a}$
- $\mathcal{L}[\cos \omega t] = \frac{s}{s^2+w^2}$
- $\mathcal{L}[\sin \omega t] = \frac{w}{s^2+w^2}$
- $\mathcal{L}[t^n] = \frac{n!}{s^{n+1}}$
- $\mathcal{L}[t\mathrm{e}^{-at}] = \frac{1}{(s+a)^2}$
- $\mathcal{L}[\mathrm{e}^{at} f(t)] = \hat{f}(s-a)$

### 4.4.3 Convolution Theorem for Laplace Transforms

A convolution of two functions $f_1(t)$ and $f_2(t)$ is defined as

$$f_1 * f_2 = \int_{-\infty}^{\infty} f_1(t')f_2(t-t')\mathrm{d}t' \tag{192}$$

If $f_1$ and $f_2$ vanish for $t < 0$, then

$$f_1 * f_2 = \int_0^t f_1(t')f_2(t-t')\mathrm{d}t' \tag{193}$$

If we apply the Laplace transform

$$\begin{aligned}
\mathcal{L}[f_1 * f_2] &= \int_0^{\infty} \mathrm{d}t\mathrm{e}^{-st} \int_0^t f_1(t')f_2(t-t')\mathrm{d}t' \\
&= \int_0^{\infty} \mathrm{d}t' f_1(t') \int_{t'}^{\infty} \mathrm{d}t\mathrm{e}^{-st} f_2(t-t') \\
&= \int_0^{\infty} \mathrm{d}t'\mathrm{e}^{-st'} f_1(t') \int_{t'}^{\infty} \mathrm{d}t\mathrm{e}^{-s(t-t')} f_2(t-t') \\
&= \tilde{f}_1(s)\tilde{f}_2(s)
\end{aligned} \tag{194}$$

**Example.** Consider the differential equation

$$f'' + 5f' + 6f = 0 \tag{195}$$

with boundary conditions $f'(0) = f(0) = 0$. Apply the Laplace transform on the equation, we have

$$s^2\hat{f} - sf(0) - f'(0) + 5[s\hat{f} - f(0)] + 6\hat{f} = \hat{f}(s^2 + 5s + 6) = \frac{1}{s} \tag{196}$$

rearranging this, we have

$$\hat{f}(s) = \frac{1}{s(s+2)(s+3)} = \frac{1}{6s} - \frac{1}{2}\frac{1}{s+2} + \frac{1}{3}\frac{1}{s+3} \tag{197}$$

So

$$f(t) = \frac{1}{6} - \frac{1}{2}\mathrm{e}^{-2t} + \frac{1}{3}\mathrm{e}^{-3t} \tag{198}$$

# 5 Complex Analysis

## 5.1 Complex Functions of a Complex Variable

A complex number $z = x + iy$ can be mapped to another complex number $w = f(z) = u(x, y) + iv(x, y)$. It is often useful to use the 'polar representation' of complex numbers where

$$z = re^{i\theta} \tag{199}$$

where $r = |z| = \sqrt{x^2 + y^2}$ is called the modulus of $z$ and $\theta = \arg(z)$ is called the argument of $z$. $\arg(z)$ can be made unambiguous by a choice of 'branch'. We will write the principal branch as $\mathrm{Arg}(z)$, which is values $-\pi < \mathrm{Arg}(z) \leq \pi$.

**Example.**

1) $f(z) = |z| = \sqrt{x^2 + y^2}$

2) $f(z) = \frac{1}{z} = \frac{1}{x+iy} = \frac{x}{x^2+y^2} - i\frac{y}{x^2+y^2}$

3) $f(z) = z^3 = (x + iy)^3 = (x^3 - 3xy^2) + i\,(3x^2y - y^3)$

4) $f(z) = z^{1/3} = r^{1/3}e^{(i\theta+2\pi in)/3} = \begin{cases} r^{1/3}\exp\left(\frac{i\theta}{3}\right) \\ r^{1/3}\exp\left(\frac{i\theta}{3} + \frac{2\pi i}{3}\right) \\ r^{1/3}\exp\left(\frac{i\theta}{3} + \frac{4\pi i}{3}\right) \end{cases}$

Complex functions defined as power series

$$e^z = 1 + z + \frac{z^2}{2!} + \frac{z^3}{3!} + \cdots \tag{200}$$

$$\cos z = 1 - \frac{z^2}{2!} + \frac{z^4}{4!} - \cdots \tag{201}$$

$$\ln(1 + z) = z - \frac{z^2}{2} + \frac{z^3}{3} - \cdots \qquad (|z| < 1) \tag{202}$$

## 5.2 Continuity, Differentiability and Analyticity

### 5.2.1 Definitions

**Definition.** $f(z)$ is *continuous* at $z = z_0$ if $\forall\varepsilon > 0$, there exists a $\delta > 0$, such that, if $|z - z_0| < \delta$ then $|f(z) - f(z_0)| < \varepsilon$. We also say

$$\lim_{z\to z_0} f(z) = f(z_0) \tag{203}$$

**Definition.** $f(z)$ is differentiable at $z = z_0$ if $\exists F \in \mathbb{C}$ such that

$$\lim_{z\to z_0} \frac{f(z) - f(z_0)}{z - z_0} = F \tag{204}$$

we say $f'(z_0) = (\mathrm{d}f/\mathrm{d}z)\big|_{z_0} = F$.

**Definition.** A subset $D \in \mathbb{C}$ is *open* if for every $z \in D$, there is an open disc centred at $z$ entirely contained in $D$.

**Definition.** A function $f(z)$ is *analytic* at $z_0$ if $f(z)$ is differentiable everywhere in an open domain containing $z_0$; if $f(z)$ is NOT analytic at $z_0$ we say $f(z)$ is *singular* at $z_0$.

**Example.** $f(z) = z^2$ and $z = z_0 + \delta z$

$$\lim_{\delta z \to 0} \frac{(z_0 + \delta z)^2 - z_0^2}{\delta z} = 2z_0 \tag{205}$$

$f(z) = z^2$ is differentiable everywhere in $\mathbb{C}$. So we say $f(z)$ is analytic in $C$ and $f(z)$ is entire.

**Example.** $f(z) = z^* = x - iy$ and $z = z_0 + \delta z$

$$\lim_{\delta z \to 0} \frac{(z_0 + \delta z)^* - z_0^*}{\delta z} = \lim_{\delta z \to 0} \frac{\delta z^*}{\delta z} = \mathrm{e}^{-2i\theta} \tag{206}$$

$f(z) = z^*$ is not differentiable anywhere so $f(z)$ is not analytic in $\mathbb{C}$.

### 5.2.2 The Cauchy-Riemann Conditions

In this section we ask: *Under what conditions is a complex function $f(z) = u(x, y) + iv(x, y)$ analytic in a domain $D$?* Let us assume that $\frac{\partial u}{\partial x}, \frac{\partial u}{\partial y}, \frac{\partial v}{\partial x}, \frac{\partial v}{\partial y}$ all exist in $D$.