1. Series

Arithmetic and Geometric progressions

A.P. $\quad S_n = a + (a+d) + (a+2d) + \cdots + [a+(n-1)d] = \dfrac{n}{2}[2a+(n-1)d]$

G.P. $\quad S_n = a + ar + ar^2 + \cdots + ar^{n-1} = a\dfrac{1-r^n}{1-r}, \qquad \left(S_\infty = \dfrac{a}{1-r} \quad \text{for } |r| < 1\right)$

(These results also hold for complex series.)

Convergence of series: the ratio test

$$S_n = u_1 + u_2 + u_3 + \cdots + u_n \quad \text{converges as} \quad n \to \infty \quad \text{if} \quad \lim_{n\to\infty}\left|\frac{u_{n+1}}{u_n}\right| < 1$$

Convergence of series: the comparison test

If each term in a series of positive terms is less than the corresponding term in a series known to be convergent, then the given series is also convergent.

Binomial expansion

$$(1+x)^n = 1 + nx + \frac{n(n-1)}{2!}x^2 + \frac{n(n-1)(n-2)}{3!}x^3 + \cdots$$

If n is a positive integer the series terminates and is valid for all x: the term in x^r is ${}^nC_r x^r$ or $\binom{n}{r}$ where ${}^nC_r \equiv \dfrac{n!}{r!(n-r)!}$ is the number of different ways in which an unordered sample of r objects can be selected from a set of n objects without replacement. When n is not a positive integer, the series does not terminate: the infinite series is convergent for $|x| < 1$.

Taylor and Maclaurin Series

If $y(x)$ is well-behaved in the vicinity of $x = a$ then it has a Taylor series,

$$y(x) = y(a+u) = y(a) + u\frac{\mathrm{d}y}{\mathrm{d}x} + \frac{u^2}{2!}\frac{\mathrm{d}^2y}{\mathrm{d}x^2} + \frac{u^3}{3!}\frac{\mathrm{d}^3y}{\mathrm{d}x^3} + \cdots$$

where $u = x - a$ and the differential coefficients are evaluated at $x = a$. A Maclaurin series is a Taylor series with $a = 0$,

$$y(x) = y(0) + x\frac{\mathrm{d}y}{\mathrm{d}x} + \frac{x^2}{2!}\frac{\mathrm{d}^2y}{\mathrm{d}x^2} + \frac{x^3}{3!}\frac{\mathrm{d}^3y}{\mathrm{d}x^3} + \cdots$$

Power series with real variables

$$\mathrm{e}^x = 1 + x + \frac{x^2}{2!} + \cdots + \frac{x^n}{n!} + \cdots \qquad \text{valid for all } x$$

$$\ln(1+x) = x - \frac{x^2}{2} + \frac{x^3}{3} + \cdots + (-1)^{n+1}\frac{x^n}{n} + \cdots \qquad \text{valid for } -1 < x \le 1$$

$$\cos x = \frac{\mathrm{e}^{\mathrm{i}x} + \mathrm{e}^{-\mathrm{i}x}}{2} = 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \frac{x^6}{6!} + \cdots \qquad \text{valid for all values of } x$$

$$\sin x = \frac{\mathrm{e}^{\mathrm{i}x} - \mathrm{e}^{-\mathrm{i}x}}{2\mathrm{i}} = x - \frac{x^3}{3!} + \frac{x^5}{5!} + \cdots \qquad \text{valid for all values of } x$$

$$\tan x = x + \frac{1}{3}x^3 + \frac{2}{15}x^5 + \cdots \qquad \text{valid for } -\frac{\pi}{2} < x < \frac{\pi}{2}$$

$$\tan^{-1} x = x - \frac{x^3}{3} + \frac{x^5}{5} - \cdots \qquad \text{valid for } -1 \le x \le 1$$

$$\sin^{-1} x = x + \frac{1}{2}\frac{x^3}{3} + \frac{1.3}{2.4}\frac{x^5}{5} + \cdots \qquad \text{valid for } -1 < x < 1$$

Integer series

$$\sum_1^N n \;= 1 + 2 + 3 + \cdots + N = \frac{N(N+1)}{2}$$

$$\sum_1^N n^2 = 1^2 + 2^2 + 3^2 + \cdots + N^2 = \frac{N(N+1)(2N+1)}{6}$$

$$\sum_1^N n^3 = 1^3 + 2^3 + 3^3 + \cdots + N^3 = [1 + 2 + 3 + \cdots N]^2 = \frac{N^2(N+1)^2}{4}$$

$$\sum_1^\infty \frac{(-1)^{n+1}}{n} = 1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \cdots = \ln 2 \qquad \text{[see expansion of } \ln(1+x)\text{]}$$

$$\sum_1^\infty \frac{(-1)^{n+1}}{2n-1} = 1 - \frac{1}{3} + \frac{1}{5} - \frac{1}{7} + \cdots = \frac{\pi}{4} \qquad \text{[see expansion of } \tan^{-1} x\text{]}$$

$$\sum_1^\infty \frac{1}{n^2} = 1 + \frac{1}{4} + \frac{1}{9} + \frac{1}{16} + \cdots = \frac{\pi^2}{6}$$

$$\sum_1^N n(n+1)(n+2) = 1.2.3 + 2.3.4 + \cdots + N(N+1)(N+2) = \frac{N(N+1)(N+2)(N+3)}{4}$$

This last result is a special case of the more general formula,

$$\sum_1^N n(n+1)(n+2)\ldots(n+r) = \frac{N(N+1)(N+2)\ldots(N+r)(N+r+1)}{r+2}.$$

Plane wave expansion

$$\exp(ikz) = \exp(ikr\cos\theta) = \sum_{l=0}^\infty (2l+1)\mathrm{i}^l j_l(kr) P_l(\cos\theta),$$

where $P_l(\cos\theta)$ are Legendre polynomials (see section 11) and $j_l(kr)$ are spherical Bessel functions, defined by

$$j_l(\rho) = \sqrt{\frac{\pi}{2\rho}} J_{l+1/2}(\rho), \quad \text{with } J_l(x) \text{ the Bessel function of order } l \text{ (see section 11).}$$

2. Vector Algebra

If $\boldsymbol{i}$, $\boldsymbol{j}$, $\boldsymbol{k}$ are orthonormal vectors and $\boldsymbol{A} = A_x\boldsymbol{i} + A_y\boldsymbol{j} + A_z\boldsymbol{k}$ then $|\boldsymbol{A}|^2 = A_x^2 + A_y^2 + A_z^2$. [Orthonormal vectors $\equiv$ orthogonal unit vectors.]

Scalar product

$$\boldsymbol{A}\cdot\boldsymbol{B} = |\boldsymbol{A}|\,|\boldsymbol{B}|\cos\theta \qquad \text{where } \theta \text{ is the angle between the vectors}$$

$$= A_xB_x + A_yB_y + A_zB_z = [\,A_xA_yA_z\,]\begin{bmatrix} B_x \\ B_y \\ B_z \end{bmatrix}$$

Scalar multiplication is commutative: $\boldsymbol{A}\cdot\boldsymbol{B} = \boldsymbol{B}\cdot\boldsymbol{A}$.

Equation of a line

A point $\boldsymbol{r} \equiv (x, y, z)$ lies on a line passing through a point $\boldsymbol{a}$ and parallel to vector $\boldsymbol{b}$ if

$$\boldsymbol{r} = \boldsymbol{a} + \lambda\boldsymbol{b}$$

with λ a real number.

Equation of a plane

A point $\boldsymbol{r} \equiv (x, y, z)$ is on a plane if either

(a) $\boldsymbol{r} \cdot \widehat{\boldsymbol{d}} = |\boldsymbol{d}|$, where $\boldsymbol{d}$ is the normal from the origin to the plane, or

(b) $\dfrac{x}{X} + \dfrac{y}{Y} + \dfrac{z}{Z} = 1$ where X, Y, Z are the intercepts on the axes.

Vector product

$\boldsymbol{A} \times \boldsymbol{B} = \boldsymbol{n}\,|\boldsymbol{A}|\,|\boldsymbol{B}|\sin\theta$, where θ is the angle between the vectors and $\boldsymbol{n}$ is a unit vector normal to the plane containing $\boldsymbol{A}$ and $\boldsymbol{B}$ in the direction for which $\boldsymbol{A}$, $\boldsymbol{B}$, $\boldsymbol{n}$ form a right-handed set of axes.

$\boldsymbol{A} \times \boldsymbol{B}$ in determinant form

$$\begin{vmatrix} \boldsymbol{i} & \boldsymbol{j} & \boldsymbol{k} \\ A_x & A_y & A_z \\ B_x & B_y & B_z \end{vmatrix}$$

$\boldsymbol{A} \times \boldsymbol{B}$ in matrix form

$$\begin{bmatrix} 0 & -A_z & A_y \\ A_z & 0 & -A_x \\ -A_y & A_x & 0 \end{bmatrix} \begin{bmatrix} B_x \\ B_y \\ B_z \end{bmatrix}$$

Vector multiplication is not commutative: $\boldsymbol{A} \times \boldsymbol{B} = -\boldsymbol{B} \times \boldsymbol{A}$.

Scalar triple product

$$\boldsymbol{A} \times \boldsymbol{B} \cdot \boldsymbol{C} = \boldsymbol{A} \cdot \boldsymbol{B} \times \boldsymbol{C} = \begin{vmatrix} A_x & A_y & A_z \\ B_x & B_y & B_z \\ C_x & C_y & C_z \end{vmatrix} = -\boldsymbol{A} \times \boldsymbol{C} \cdot \boldsymbol{B}, \quad \text{etc.}$$

Vector triple product

$$\boldsymbol{A} \times (\boldsymbol{B} \times \boldsymbol{C}) = (\boldsymbol{A} \cdot \boldsymbol{C})\boldsymbol{B} - (\boldsymbol{A} \cdot \boldsymbol{B})\boldsymbol{C}, \qquad (\boldsymbol{A} \times \boldsymbol{B}) \times \boldsymbol{C} = (\boldsymbol{A} \cdot \boldsymbol{C})\boldsymbol{B} - (\boldsymbol{B} \cdot \boldsymbol{C})\boldsymbol{A}$$

Non-orthogonal basis

$$\begin{aligned} \boldsymbol{A} &= A_1\boldsymbol{e}_1 + A_2\boldsymbol{e}_2 + A_3\boldsymbol{e}_3 \\ A_1 &= \boldsymbol{\epsilon}' \cdot \boldsymbol{A} \quad \text{where} \quad \boldsymbol{\epsilon}' = \frac{\boldsymbol{e}_2 \times \boldsymbol{e}_3}{\boldsymbol{e}_1 \cdot (\boldsymbol{e}_2 \times \boldsymbol{e}_3)} \end{aligned}$$

Similarly for A_2 and A_3.

Summation convention

$$\begin{aligned} \boldsymbol{a} &= a_i\boldsymbol{e}_i && \text{implies summation over } i = 1 \ldots 3 \\ \boldsymbol{a} \cdot \boldsymbol{b} &= a_i b_i \\ (\boldsymbol{a} \times \boldsymbol{b})_i &= \varepsilon_{ijk} a_j b_k && \text{where } \varepsilon_{123} = 1; \quad \varepsilon_{ijk} = -\varepsilon_{ikj} \\ \varepsilon_{ijk}\varepsilon_{klm} &= \delta_{il}\delta_{jm} - \delta_{im}\delta_{jl} \end{aligned}$$

3. Matrix Algebra

Unit matrices

The unit matrix I of order n is a square matrix with all diagonal elements equal to one and all off-diagonal elements zero, i.e., $(I)_{ij} = \delta_{ij}$. If A is a square matrix of order n, then $AI = IA = A$. Also $I = I^{-1}$.
I is sometimes written as I_n if the order needs to be stated explicitly.

Products

If A is a $(n \times l)$ matrix and B is a $(l \times m)$ then the product AB is defined by

$$(AB)_{ij} = \sum_{k=1}^{l} A_{ik} B_{kj}$$

In general $AB \neq BA$.

Transpose matrices

If A is a matrix, then transpose matrix A^T is such that $(A^T)_{ij} = (A)_{ji}$.

Inverse matrices

If A is a square matrix with non-zero determinant, then its inverse A^{-1} is such that $AA^{-1} = A^{-1}A = I$.

$$(A^{-1})_{ij} = \frac{\text{transpose of cofactor of } A_{ij}}{|A|}$$

where the cofactor of A_{ij} is $(-1)^{i+j}$ times the determinant of the matrix A with the j-th row and i-th column deleted.

Determinants

If A is a square matrix then the determinant of A, $|A|$ ($\equiv \det A$) is defined by

$$|A| = \sum_{i,j,k,\ldots} \epsilon_{ijk\ldots} A_{1i} A_{2j} A_{3k} \ldots$$

where the number of the suffixes is equal to the order of the matrix.

2×2 matrices

If $A = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$ then,

$$|A| = ad - bc \qquad A^T = \begin{pmatrix} a & c \\ b & d \end{pmatrix} \qquad A^{-1} = \frac{1}{|A|}\begin{pmatrix} d & -b \\ -c & a \end{pmatrix}$$

Product rules

$$(AB \ldots N)^T = N^T \ldots B^T A^T$$

$$(AB \ldots N)^{-1} = N^{-1} \ldots B^{-1} A^{-1} \qquad \text{(if individual inverses exist)}$$

$$|AB \ldots N| = |A|\,|B| \ldots |N| \qquad \text{(if individual matrices are square)}$$

Orthogonal matrices

An orthogonal matrix Q is a square matrix whose columns q_i form a set of orthonormal vectors. For any orthogonal matrix Q,

$$Q^{-1} = Q^T, \quad |Q| = \pm 1, \quad Q^T \text{ is also orthogonal.}$$

Solving sets of linear simultaneous equations

If A is square then $A\boldsymbol{x} = \boldsymbol{b}$ has a unique solution $\boldsymbol{x} = A^{-1}\boldsymbol{b}$ if A^{-1} exists, i.e., if $|A| \neq 0$.

If A is square then $A\boldsymbol{x} = 0$ has a non-trivial solution if and only if $|A| = 0$.

An over-constrained set of equations $A\boldsymbol{x} = \boldsymbol{b}$ is one in which A has m rows and n columns, where m (the number of equations) is greater than n (the number of variables). The best solution x (in the sense that it minimizes the error $|A\boldsymbol{x} - \boldsymbol{b}|$) is the solution of the n equations $A^T A\boldsymbol{x} = A^T\boldsymbol{b}$. If the columns of A are orthonormal vectors then $\boldsymbol{x} = A^T\boldsymbol{b}$.

Hermitian matrices

The Hermitian conjugate of A is $A^\dagger = (A^*)^T$, where A^* is a matrix each of whose components is the complex conjugate of the corresponding components of A. If $A = A^\dagger$ then A is called a Hermitian matrix.

Eigenvalues and eigenvectors

The n eigenvalues λ_i and eigenvectors $\boldsymbol{u}_i$ of an $n \times n$ matrix A are the solutions of the equation $A\boldsymbol{u} = \lambda\boldsymbol{u}$. The eigenvalues are the zeros of the polynomial of degree n, $P_n(\lambda) = |A - \lambda I|$. If A is Hermitian then the eigenvalues λ_i are real and the eigenvectors u_i are mutually orthogonal. $|A - \lambda I| = 0$ is called the characteristic equation of the matrix A.

$$\operatorname{Tr} A = \sum_i \lambda_i, \quad \text{also } |A| = \prod_i \lambda_i.$$

If S is a symmetric matrix, Λ is the diagonal matrix whose diagonal elements are the eigenvalues of S, and U is the matrix whose columns are the normalized eigenvectors of A, then

$$U^T S U = \Lambda \qquad \text{and} \qquad S = U \Lambda U^T.$$

If x is an approximation to an eigenvector of A then $\boldsymbol{x}^T A\boldsymbol{x}/(\boldsymbol{x}^T\boldsymbol{x})$ (Rayleigh's quotient) is an approximation to the corresponding eigenvalue.

Commutators

$$
\begin{aligned}
[A,B] &\equiv AB - BA \\
[A,B] &= -[B,A] \\
[A,B]^\dagger &= [B^\dagger, A^\dagger] \\
[A+B,C] &= [A,C] + [B,C] \\
[AB,C] &= A[B,C] + [A,C]B \\
[A,[B,C]] &+ [B,[C,A]] + [C,[A,B]] = 0
\end{aligned}
$$

Hermitian algebra

$$\boldsymbol{b}^\dagger = (b_1^*, b_2^*, \ldots)$$

	Matrix form	Operator form	Bra-ket form
Hermiticity	$\boldsymbol{b}^* \cdot A \cdot \boldsymbol{c} = (A \cdot \boldsymbol{b})^* \cdot \boldsymbol{c}$	$\int \psi^* O \phi = \int (O\psi)^* \phi$	$\langle \psi \vert O \vert \phi \rangle$
Eigenvalues, λ real	$A\boldsymbol{u}_i = \lambda_{(i)}\boldsymbol{u}_i$	$O\psi_i = \lambda_{(i)}\psi_i$	$O \vert i\rangle = \lambda_i \vert i\rangle$
Orthogonality	$\boldsymbol{u}_i \cdot \boldsymbol{u}_j = 0$	$\int \psi_i^* \psi_j = 0$	$\langle i \vert j \rangle = 0 \qquad (i \neq j)$
Completeness	$\boldsymbol{b} = \sum_i \boldsymbol{u}_i(\boldsymbol{u}_i \cdot \boldsymbol{b})$	$\phi = \sum_i \psi_i \left(\int \psi_i^* \phi \right)$	$\phi = \sum_i \vert i\rangle \langle i \vert \phi\rangle$
Rayleigh–Ritz			
Lowest eigenvalue	$\lambda_0 \leq \dfrac{\boldsymbol{b}^* \cdot A \cdot \boldsymbol{b}}{\boldsymbol{b}^* \cdot \boldsymbol{b}}$	$\lambda_0 \leq \dfrac{\int \psi^* O \psi}{\int \psi^* \psi}$	$\dfrac{\langle \psi \vert O \vert \psi\rangle}{\langle \psi \vert \psi \rangle}$

Pauli spin matrices

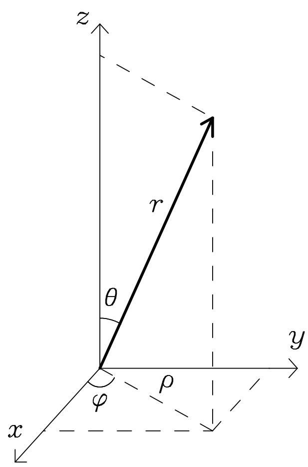
$$\sigma_x = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}, \qquad \sigma_y = \begin{bmatrix} 0 & -\mathrm{i} \\ \mathrm{i} & 0 \end{bmatrix}, \qquad \sigma_z = \begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix}$$

$$\sigma_x\sigma_y = \mathrm{i}\sigma_z, \qquad \sigma_y\sigma_z = \mathrm{i}\sigma_x, \qquad \sigma_z\sigma_x = \mathrm{i}\sigma_y, \qquad\qquad \sigma_x\sigma_x = \sigma_y\sigma_y = \sigma_z\sigma_z = I$$

4. Vector Calculus

Notation

ϕ is a scalar function of a set of position coordinates. In Cartesian coordinates $\phi = \phi(x, y, z)$; in cylindrical polar coordinates $\phi = \phi(\rho, \varphi, z)$; in spherical polar coordinates $\phi = \phi(r, \theta, \varphi)$; in cases with radial symmetry $\phi = \phi(r)$. $\boldsymbol{A}$ is a vector function whose components are scalar functions of the position coordinates: in Cartesian coordinates $\boldsymbol{A} = \boldsymbol{i}A_x + \boldsymbol{j}A_y + \boldsymbol{k}A_z$, where A_x, A_y, A_z are independent functions of x, y, z.



In Cartesian coordinates ∇ ('del') $\equiv \boldsymbol{i}\dfrac{\partial}{\partial x} + \boldsymbol{j}\dfrac{\partial}{\partial y} + \boldsymbol{k}\dfrac{\partial}{\partial z} \equiv \begin{bmatrix} \dfrac{\partial}{\partial x} \\ \dfrac{\partial}{\partial y} \\ \dfrac{\partial}{\partial z} \end{bmatrix}$

$$\operatorname{grad}\phi = \nabla\phi, \qquad \operatorname{div}\boldsymbol{A} = \nabla\cdot\boldsymbol{A}, \qquad \operatorname{curl}A = \nabla\times\boldsymbol{A}$$

Identities

$$\operatorname{grad}(\phi_1 + \phi_2) \equiv \operatorname{grad}\phi_1 + \operatorname{grad}\phi_2 \qquad \operatorname{div}(\boldsymbol{A}_1 + \boldsymbol{A}_2) \equiv \operatorname{div}\boldsymbol{A}_1 + \operatorname{div}\boldsymbol{A}_2$$

$$\operatorname{grad}(\phi_1\phi_2) \equiv \phi_1\operatorname{grad}\phi_2 + \phi_2\operatorname{grad}\phi_1$$

$$\operatorname{curl}(\boldsymbol{A_1} + \boldsymbol{A_2}) \equiv \operatorname{curl}\boldsymbol{A}_1 + \operatorname{curl}\boldsymbol{A}_2$$

$$\operatorname{div}(\phi\boldsymbol{A}) \equiv \phi\operatorname{div}\boldsymbol{A} + (\operatorname{grad}\phi)\cdot\boldsymbol{A}, \qquad \operatorname{curl}(\phi\boldsymbol{A}) \equiv \phi\operatorname{curl}\boldsymbol{A} + (\operatorname{grad}\phi)\times\boldsymbol{A}$$

$$\operatorname{div}(\boldsymbol{A}_1\times\boldsymbol{A}_2) \equiv \boldsymbol{A}_2\cdot\operatorname{curl}\boldsymbol{A}_1 - \boldsymbol{A}_1\cdot\operatorname{curl}\boldsymbol{A}_2$$

$$\operatorname{curl}(\boldsymbol{A}_1\times\boldsymbol{A}_2) \equiv \boldsymbol{A}_1\operatorname{div}\boldsymbol{A}_2 - \boldsymbol{A}_2\operatorname{div}\boldsymbol{A}_1 + (\boldsymbol{A}_2\cdot\operatorname{grad})\boldsymbol{A}_1 - (\boldsymbol{A}_1\cdot\operatorname{grad})\boldsymbol{A}_2$$

$$\operatorname{div}(\operatorname{curl}\boldsymbol{A}) \equiv 0, \qquad \operatorname{curl}(\operatorname{grad}\phi) \equiv 0$$

$$\operatorname{curl}(\operatorname{curl}\boldsymbol{A}) \equiv \operatorname{grad}(\operatorname{div}\boldsymbol{A}) - \operatorname{div}(\operatorname{grad}\boldsymbol{A}) \equiv \operatorname{grad}(\operatorname{div}\boldsymbol{A}) - \nabla^2\boldsymbol{A}$$

$$\operatorname{grad}(\boldsymbol{A}_1\cdot\boldsymbol{A}_2) \equiv \boldsymbol{A}_1\times(\operatorname{curl}\boldsymbol{A}_2) + (\boldsymbol{A}_1\cdot\operatorname{grad})\boldsymbol{A}_2 + \boldsymbol{A}_2\times(\operatorname{curl}\boldsymbol{A}_1) + (\boldsymbol{A}_2\cdot\operatorname{grad})\boldsymbol{A}_1$$