

**Useful Relations**

$$\bar{A} \bullet \bar{B} = A_x B_x + A_y B_y + A_z B_z$$

$$\bar{C} = \bar{A} \times \bar{B} = \begin{vmatrix} \hat{x} & \hat{y} & \hat{z} \\ A_x & A_y & A_z \\ B_x & B_y & B_z \end{vmatrix}$$

$$\bar{A} \bullet (\bar{B} \times \bar{C}) = \bar{B} \bullet (\bar{C} \times \bar{A}) = \bar{C} \bullet (\bar{A} \times \bar{B})$$

$$\bar{A} \times (\bar{B} \times \bar{C}) = (\bar{A} \bullet \bar{C}) \bar{B} - (\bar{A} \bullet \bar{B}) \bar{C}$$

$$(\bar{A} \times \bar{B}) \bullet (\bar{C} \times \bar{D}) = \bar{A} \bullet [\bar{B} \times (\bar{C} \times \bar{D})]$$

$$(\bar{A} \times \bar{B}) \times (\bar{C} \times \bar{D}) = [(\bar{A} \times \bar{B}) \bullet \bar{D}] \bar{C} - [(\bar{A} \times \bar{B}) \bullet \bar{C}] \bar{D}$$

Linear momentum:

$$\vec{p} = m\vec{v}$$

Angular momentum:

$$\vec{L} = \vec{r} \times \vec{p}$$

Work done by a force:

$$W = \int_1^2 \vec{F} \bullet d\vec{r}$$

Relation between force and potential energy:

$$\vec{F} = -\vec{\nabla} U$$

Simple Harmonic Oscillator:

$$\ddot{x} + \omega_0^2 x = 0$$

Damped Harmonic Oscillator:

$$\ddot{x} + \frac{b}{m}\dot{x} + \omega_0^2 x = 0$$

Driven harmonic motion:

$$\ddot{x} + \frac{b}{m}\dot{x} + \omega_0^2 x = \frac{F_0}{m} \cos \omega t$$

Van der Pol equation:

$$\ddot{x} + \mu(x^2 - a^2)\dot{x} + \omega_0^2 x = 0$$

Lyapunov exponent:

$$\lambda = \lim_{n \rightarrow \infty} \frac{1}{n} \sum_{i=0}^{n-1} \ln \left| \frac{df(x_i)}{dx} \right|$$

Gravitational force:

$$\vec{F} = -G \frac{mM}{r^2} \hat{r}$$

Gravitational field:

$$\vec{g} = -\vec{\nabla} \Phi$$

Gravitational potential:

$$\Phi = -G \frac{M}{r}$$

Gravitational potential energy:

$$U = m\Phi$$

Poisson's equation:

$$\nabla^2 \Phi = 4\pi G \rho$$

Euler's equations without external constraints:

$$\frac{\partial f}{\partial y_i} - \frac{d}{dx} \left( \frac{\partial f}{\partial y'_i} \right) = 0$$

Euler's equations with external constraints  $g\{y; x\} = 0$ :

$$\left( \frac{\partial f}{\partial y} - \frac{d}{dx} \left( \frac{\partial f}{\partial y'} \right) \right) + \lambda(x) \left( \frac{\partial g}{\partial y} \right) = 0$$

where  $\lambda(x)$  is the Lagrange undetermined multiplier.

Hamilton's principle:

$$\delta \int_{t_1}^{t_2} (T - U) dt = 0$$

The Lagrange equations of motion:

$$\frac{\partial L}{\partial x_i} - \frac{d}{dt} \frac{\partial L}{\partial \dot{x}_i} = 0$$

Lagrange equations of motion with undetermined multipliers:

$$\frac{\partial L}{\partial q_j} - \frac{d}{dt} \frac{\partial L}{\partial \dot{q}_j} + \sum_{k=1}^m \lambda_k(t) \frac{\partial f_k}{\partial q_j} = 0$$

Definition of the Hamiltonian:

$$H = \sum_j \left( \dot{q}_j \frac{\partial L}{\partial \dot{q}_j} \right) - L$$

Hamilton's equations of motion:

$$\frac{\partial H}{\partial p_j} - \dot{q}_j = 0$$

$$\frac{\partial H}{\partial q_j} + \dot{p}_j = 0$$

Orbital motion:

$$E = \frac{1}{2} \mu \dot{r}^2 + \frac{1}{2} \frac{l^2}{\mu r^2} + U(r)$$

$$\frac{dr}{dt} = \pm \sqrt{\frac{2}{\mu} (E - U) - \frac{l^2}{\mu^2 r^2}}$$

$$\theta(r) = \pm \int \frac{\left( \frac{l}{\mu r^2} \right)}{\sqrt{\frac{2}{\mu} (E - U) - \frac{l^2}{\mu^2 r^2}}} dr$$

$$\frac{d^2}{d\theta^2} \left( \frac{1}{r} \right) + \frac{1}{r} = -\frac{\mu r^2}{l^2} F(r)$$

Effective potential energy:

$$V(r) = U(r) + \frac{l^2}{2\mu r^2}$$

Center of Mass:

$$\bar{R}_{cm} = \frac{\sum_i m_i \bar{r}_i}{\sum_i m_i} = \frac{1}{M} \sum_i m_i \bar{r}_i$$

Linear momentum of a system of particles:

$$\bar{P} = M \dot{\bar{R}}$$

$$\frac{d\bar{P}}{dt} = \bar{F}_{ext}$$

Angular momentum of a system of particles:

$$\bar{L} = \bar{L}_{cm} + \bar{L}_{wrt,cm}$$

$$\frac{d\bar{L}}{dt} = \sum_i \{\bar{r}_i \times \bar{F}_{i,ext}\}$$

Scattering cross sections:

$$\sigma(\theta) = \frac{\text{\# of interactions per target nucleus into an area } d\Omega' \text{ at } \theta}{\text{\# of incident particles per units area}} = \frac{b}{\sin \theta} \left| \frac{db}{d\theta} \right|$$

Rutherford scattering:

$$\sigma(\theta) = \left( \frac{k}{4T_0} \right)^2 \frac{1}{\sin^4(\theta/2)}$$

Rocket equations:

$$R u = M a$$

$$v_f = v_i + u \ln \left( \frac{M_i}{M_f} \right)$$

Fixed and rotating coordinate systems:

$$v_f = \left( \frac{d\bar{r}'}{dt} \right)_{fixed} = \left( \frac{d\bar{R}}{dt} \right)_{fixed} + \left( \frac{d\bar{r}}{dt} \right)_{rotating} + \bar{\omega} \times \bar{r} = V + v_r + \bar{\omega} \times \bar{r}$$

Effective forces in rotating coordinate systems:

$$\bar{F}_{eff} = m\bar{a}_f - 2m\bar{\omega} \times \bar{v}_r - m\bar{\omega} \times \{\bar{\omega} \times \bar{r}\}$$

Kinetic energy of a rigid object:

$$T = \frac{1}{2}MV^2 + \frac{1}{2}\sum_{i,j} I_{ij}\omega_i\omega_j = T_{CM} + T_{rot}$$

where the quantity  $I_{ij}$  is called the inertia tensor, and is a 3 x 3 matrix:

$$\{I\} = \begin{pmatrix} \sum_{\alpha} m_{\alpha} (r_{\alpha,2}^2 + r_{\alpha,3}^2) & -\sum_{\alpha} m_{\alpha} r_{\alpha,1} r_{\alpha,2} & -\sum_{\alpha} m_{\alpha} r_{\alpha,1} r_{\alpha,3} \\ -\sum_{\alpha} m_{\alpha} r_{\alpha,2} r_{\alpha,1} & \sum_{\alpha} m_{\alpha} (r_{\alpha,1}^2 + r_{\alpha,3}^2) & -\sum_{\alpha} m_{\alpha} r_{\alpha,2} r_{\alpha,3} \\ -\sum_{\alpha} m_{\alpha} r_{\alpha,3} r_{\alpha,1} & -\sum_{\alpha} m_{\alpha} r_{\alpha,3} r_{\alpha,2} & \sum_{\alpha} m_{\alpha} (r_{\alpha,1}^2 + r_{\alpha,2}^2) \end{pmatrix}$$

Transformation of the inertia tensors for rotations:

$$\{I'\} = \{\lambda\} \{I\} \{\lambda'\}$$

The angular momentum of a rotating rigid body is equal to

$$L_i = \sum_k I_{ik} \omega_k$$

The Euler equations in a force-free field:

$$(I_1 - I_2)\omega_1\omega_2 - I_3\dot{\omega}_3 = 0$$

$$(I_2 - I_3)\omega_2\omega_3 - I_1\dot{\omega}_1 = 0$$

$$(I_3 - I_1)\omega_3\omega_1 - I_2\dot{\omega}_2 = 0$$

The Euler equations in a force field:

$$N_1 = I_1\dot{\omega}_1 - (I_2 - I_3)\omega_2\omega_3$$

$$N_2 = I_2\dot{\omega}_2 - (I_3 - I_1)\omega_3\omega_1$$

$$N_3 = I_3\dot{\omega}_3 - (I_1 - I_2)\omega_1\omega_2$$

Kinetic energy of a system of oscillators:

$$T = \frac{1}{2} \sum_{j,k} m_{jk} \dot{q}_j \dot{q}_k$$

Potential energy of a system of oscillators:

$$U(q_1, q_2, \dots) = \frac{1}{2} \sum_{j,k} A_{jk} q_j q_k$$

where

$$A_{jk} = \left. \frac{\partial^2 U}{\partial q_j \partial q_k} \right|_0$$

Equations of motion of coupled oscillators:

$$\frac{1}{2} \sum_k (A_{kj} q_k + m_{kj} \ddot{q}_k) = 0$$

Solution of the loaded string:

$$q_j(t) = \sum_s \beta_s a_s \sin\left(j \frac{s\pi}{(n+1)}\right) e^{i\omega_s t}$$

where

$$\omega_s = 2 \sqrt{\frac{\tau}{md}} \sin\left(\frac{s\pi}{2(n+1)}\right)$$

Solution of the continuous string:

$$q_j(t) = \sum_s \beta_s e^{i\omega_s t} \sin\left(s\pi \frac{x}{L}\right) = q(x,t)$$

where

$$\omega_s = s \frac{\pi}{L} \sqrt{\frac{\tau}{\rho}}$$

and

$$\beta_s = \mu_s + i\nu_s$$

Kinetic and potential energy of the string:

$$T = \frac{\rho L}{4} \sum_s \omega_s^2 (\mu_s \sin(\omega_s t) + \nu_s \cos(\omega_s t))^2$$

$$U = \frac{\rho L}{4} \sum_s \omega_s^2 (\mu_s \cos(\omega_s t) - \nu_s \sin(\omega_s t))^2$$

The ideal wave equation:

$$\frac{\partial^2 q}{\partial x^2} = \frac{\rho}{\tau} \frac{\partial^2 q}{\partial t^2}$$

The real wave equation:

$$\tau \frac{\partial^2 q}{\partial x^2} - D \frac{\partial q}{\partial t} + F(x,t) = \rho \frac{\partial^2 q}{\partial t^2}$$

The phase velocity of a wave:

$$V = \frac{\omega}{k} = \sqrt{\frac{\tau d}{m}} \frac{\sin\left\{\frac{kd}{2}\right\}}{\frac{kd}{2}}$$

The wavelength of a wave:

$$\lambda = \frac{2\pi}{k}$$

**Important additional information**

Best baseball team in the USA:

Yankees

Best soccer team in the world:

AJAX

Best airline in the world:

KLM (Koninklijke Luchtvaart Maatschappij = Royal Dutch Airlines)

If in doubt, the correct answer may be:

Yankees, AJAX, the Netherlands, or KLM.

# D

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## APPENDIX

## Useful Formulas\*

D / USEFUL FORMULAS

609

$$(1 \pm x)^{-1/2} = 1 \mp \frac{1}{2}x + \frac{3}{8}x^2 \mp \frac{5}{16}x^3 + \dots \quad (\text{D.6})$$

$$(1 \pm x)^{-1/3} = 1 \mp \frac{1}{3}x + \frac{2}{9}x^2 \mp \frac{14}{81}x^3 + \dots \quad (\text{D.7})$$

$$(1 \pm x)^{-1} = 1 \mp x + x^2 \mp x^3 + \dots \quad (\text{D.8})$$

$$(1 \pm x)^{-2} = 1 \mp 2x + 3x^2 \mp 4x^3 + \dots \quad (\text{D.9})$$

$$(1 \pm x)^{-3} = 1 \mp 3x + 6x^2 \mp 10x^3 + \dots \quad (\text{D.10})$$

For convergence of all the above series, we must have  $|x| < 1$ .

### D.1 Binomial Expansion

$$(1 + x)^n = 1 + nx + \frac{n(n-1)}{2!}x^2 + \frac{n(n-1)(n-2)}{3!}x^3 + \dots \quad (\text{D.1})$$

$$(1 - x)^n = 1 - nx + \frac{n(n-1)}{2!}x^2 - \frac{n(n-1)(n-2)}{3!}x^3 + \dots \quad (\text{D.2})$$

where the binomial coefficient is

$$\binom{n}{r} \equiv \frac{n!}{(n-r)!r!} \quad (\text{D.3})$$

Some particularly useful cases of the above are

$$(1 \pm x)^{1/2} = 1 \pm \frac{1}{2}x - \frac{1}{8}x^2 \pm \frac{1}{16}x^3 - \dots \quad (\text{D.4})$$

$$(1 \pm x)^{1/3} = 1 \pm \frac{1}{3}x - \frac{1}{9}x^2 \pm \frac{5}{81}x^3 - \dots \quad (\text{D.5})$$

\*An extensive list may be found, for example, in Dwight (Dw61).

608

### D.2 Trigonometric Relations

$$\sin(A \pm B) = \sin A \cos B \pm \cos A \sin B \quad (\text{D.11})$$

$$\cos(A \pm B) = \cos A \cos B \mp \sin A \sin B \quad (\text{D.12})$$

$$\sin 2A = 2 \sin A \cos A = \frac{2 \tan A}{1 + \tan^2 A} \quad (\text{D.13})$$

$$\cos 2A = 2 \cos^2 A - 1 \quad (\text{D.14})$$

$$\sin^2 \frac{A}{2} = \frac{1}{2}(1 - \cos A) \quad (\text{D.15})$$

$$\cos^2 \frac{A}{2} = \frac{1}{2}(1 + \cos A) \quad (\text{D.16})$$

$$\sin^2 A = \frac{1}{2}(1 - \cos 2A) \quad (\text{D.17})$$

$$\sin^3 A = \frac{1}{4}(3 \sin A - \sin 3A) \quad (\text{D.18})$$

$$\sin^4 A = \frac{1}{8}(3 - 4 \cos 2A + \cos 4A) \quad (\text{D.19})$$

$$\cos^2 A = \frac{1}{2}(1 + \cos 2A) \quad (\text{D.20})$$

$$\cos^3 A = \frac{1}{4}(3 \cos A + \cos 3A) \quad (\text{D.21})$$

$$\cos^4 A = \frac{1}{8}(3 + 4 \cos 2A + \cos 4A) \quad (\text{D.22})$$

610

D / USEFUL FORMULAS

$$\tan(A+B) = \frac{\tan A + \tan B}{1 - \tan A \tan B} \quad (\text{D.23})$$

$$\tan^2 \frac{A}{2} = \frac{1 - \cos A}{1 + \cos A} \quad (\text{D.24})$$

$$\sin x = \frac{e^{ix} - e^{-ix}}{2i} \quad (\text{D.25})$$

$$\cos x = \frac{e^{ix} + e^{-ix}}{2} \quad (\text{D.26})$$

$$e^{ix} = \cos x + i \sin x \quad (\text{D.27})$$

**D.3 Trigonometric Series**

$$\sin x = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \dots \quad (\text{D.28})$$

$$\cos x = 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \frac{x^6}{6!} + \dots \quad (\text{D.29})$$

$$\tan x = x + \frac{x^3}{3} + \frac{x^5}{15} + \dots, \quad |x| < \pi/2 \quad (\text{D.30})$$

$$\sin^{-1} x = x + \frac{x^3}{6} + \frac{3}{40}x^5 + \dots, \quad \begin{cases} |x| < 1 \\ |\sin^{-1} x| < \pi/2 \end{cases} \quad (\text{D.31})$$

$$\cos^{-1} x = \frac{\pi}{2} - x - \frac{x^3}{6} - \frac{3}{40}x^5 - \dots, \quad \begin{cases} |x| < 1 \\ 0 < \cos^{-1} x < \pi \end{cases} \quad (\text{D.32})$$

$$\tan^{-1} x = x - \frac{x^3}{3} + \frac{x^5}{5} - \frac{x^7}{7} + \dots, \quad |x| < 1 \quad (\text{D.33})$$

**D.4 Exponential and Logarithmic Series**

$$e^x = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots = \sum_{n=0}^{\infty} \frac{x^n}{n!} \quad (\text{D.34})$$

$$\ln(1+x) = x - \frac{x^2}{2} + \frac{x^3}{3} - \frac{x^4}{4} + \dots, \quad |x| < 1, \quad x = 1 \quad (\text{D.35})$$

$$\begin{aligned} \ln[\sqrt{(x/a)^2 + 1} + (x/a)] &= \sinh^{-1} x/a \\ &= -\ln[\sqrt{(x/a)^2 + 1} - (x/a)] \quad (\text{D.37}) \end{aligned}$$

611

D / USEFUL FORMULAS

**D.5 Complex Quantities**

$$\text{Cartesian form: } z = x + iy, \text{ complex conjugate } z^* = x - iy, i = \sqrt{-1} \quad (\text{D.38})$$

$$\text{Polar form: } z = |z|e^{i\theta} \quad (\text{D.39})$$

$$z^* = |z|e^{-i\theta} \quad (\text{D.40})$$

$$zz^* = |z|^2 = x^2 + y^2 \quad (\text{D.41})$$

$$\text{Real part of } z: \quad \text{Re } z = \frac{1}{2}(z + z^*) = x \quad (\text{D.42})$$

$$\text{Imaginary part of } z: \quad \text{Im } z = -\frac{1}{2}(z - z^*) = y \quad (\text{D.43})$$

$$\text{Euler's formula: } e^{i\theta} = \cos \theta + i \sin \theta \quad (\text{D.44})$$

**D.6 Hyperbolic Functions**

$$\sinh x = \frac{e^x - e^{-x}}{2} \quad (\text{D.45})$$

$$\cosh x = \frac{e^x + e^{-x}}{2} \quad (\text{D.46})$$

$$\tanh x = \frac{e^x - 1}{e^x + 1} \quad (\text{D.47})$$

$$\sin ix = i \sinh x \quad (\text{D.48})$$

$$\cos ix = \cosh x \quad (\text{D.49})$$

$$\sinh ix = i \sin x \quad (\text{D.50})$$

$$\cosh ix = \cos x \quad (\text{D.51})$$

$$\begin{aligned} \sinh^{-1} x &= \tanh^{-1}\left(\frac{x}{\sqrt{x^2 + 1}}\right) \\ &= \ln(x + \sqrt{x^2 + 1}) \end{aligned} \quad (\text{D.52})$$

$$\begin{aligned} &= \cosh^{-1}(\sqrt{x^2 + 1}), \quad \begin{cases} > 0, & x > 0 \\ < 0, & x < 0 \end{cases} \quad (\text{D.53}) \\ &\cosh^{-1} x = \pm \tanh^{-1}\left(\frac{\sqrt{x^2 - 1}}{x}\right), \quad x > 1 \quad (\text{D.54}) \\ &= \pm \ln(x + \sqrt{x^2 - 1}), \quad x > 1 \quad (\text{D.55}) \end{aligned}$$

$$\cosh^{-1} x = \pm \sinh^{-1}(\sqrt{x^2 - 1}), \quad x > 1 \quad (\text{D.57})$$

$$\frac{d}{dy} \sinh y = \cosh y \quad (\text{D.58})$$

$$\frac{d}{dy} \cosh y = \sinh y \quad (\text{D.59})$$

$$\sinh(x_1 + x_2) = \sinh x_1 \cosh x_2 + \cosh x_1 \sinh x_2 \quad (\text{D.60})$$

$$\cosh(x_1 + x_2) = \cosh x_1 \cosh x_2 + \sinh x_1 \sinh x_2 \quad (\text{D.61})$$

$$\cosh^2 x - \sinh^2 x = 1 \quad (\text{D.62})$$

## PROBLEMS

D.1. Is it possible to ascribe a meaning to the inequality  $z_1 < z_2$ ? Explain. Does the inequality  $|z_1| < |z_2|$  have a different meaning?

D.2. Solve the following equations:

$$(a) z^2 + 2z + 2 = 0 \quad (b) 2z^2 + z + 2 = 0$$

D.3. Express the following in polar form:

$$(a) z_1 = i \quad (b) z_2 = -1$$

$$(c) z_3 = 1 + i\sqrt{3}$$

$$(d) z_4 = 1 + 2i$$

(e) Find the product  $z_1 z_2$

(f) Find the product  $z_3 z_4$

(g) Find the product  $z_1 z_4$

D.4. Express  $(z^2 - 1)^{-1/2}$  in polar form.

If the function  $w = \sin^{-1} z$  is defined as the inverse of  $z = \sin w$ , then use the Euler relation for  $\sin w$  to find an equation for  $\exp(iw)$ . Solve this equation and obtain the result

$$w = \sin^{-1} z = -i \ln(z + \sqrt{1 - z^2})$$

D.6. Show that

$$y = Ae^{ix} + Be^{-ix}$$

can be written as

$$y = C \cos(x - \delta)$$

where  $A$  and  $B$  are complex but where  $C$  and  $\delta$  are real.

D.7. Show that

- (a)  $\sinh(x_1 + x_2) = \sinh x_1 \cosh x_2 + \cosh x_1 \sinh x_2$
- (b)  $\cosh(x_1 + x_2) = \cosh x_1 \cosh x_2 + \sinh x_1 \sinh x_2$

# APPENDIX E

## Useful Integrals\*

## E.1 Algebraic Functions

$$\int \frac{dx}{a^2 + x^2} = \frac{1}{a} \tan^{-1}\left(\frac{x}{a}\right), \quad \left| \tan^{-1}\left(\frac{x}{a}\right) \right| < \frac{\pi}{2} \quad (\text{E.1})$$

$$\int \frac{x dx}{a^2 + x^2} = \frac{1}{2} \ln(a^2 + x^2) \quad (\text{E.2})$$

$$\int \frac{dx}{x(a^2 + x^2)} = \frac{1}{2a^2} \ln\left(\frac{x^2}{a^2 + x^2}\right) \quad (\text{E.3})$$

$$\int \frac{dx}{a^2 x^2 - b^2} = \frac{1}{2ab} \ln\left(\frac{ax - b}{ax + b}\right) \quad (\text{E.4a})$$

$$= -\frac{1}{ab} \coth^{-1}\left(\frac{ax}{b}\right), \quad a^2 x^2 > b^2 \quad (\text{E.4b})$$

$$= -\frac{1}{ab} \tanh^{-1}\left(\frac{ax}{b}\right), \quad a^2 x^2 < b^2 \quad (\text{E.4c})$$

$$\int \frac{dx}{\sqrt{a + bx}} = \frac{2}{b} \sqrt{a + bx} \quad (\text{E.5})$$

$$\int \frac{dx}{\sqrt{-x^2 + a^2}} = \ln(x + \sqrt{x^2 + a^2}) \quad (\text{E.6})$$

\*This list is confined to those (nontrivial) integrals that arise in the text and in the problems. Extremely useful compilations are, for example, Pierce and Foster (P57) and Dwight (DwI).

614

## E / USEFUL INTEGRALS

$$\int \frac{x^2 dx}{\sqrt{a^2 - x^2}} = -\frac{x}{2} \sqrt{a^2 - x^2} + \frac{a^2}{2} \sin^{-1} \frac{x}{a} \quad (\text{E.7})$$

$$\int \frac{dx}{\sqrt{ax^2 + bx + c}} = \frac{1}{\sqrt{a}} \ln(2\sqrt{a}\sqrt{ax^2 + bx + c} + 2ax + b), \quad a > 0 \quad (\text{E.8a})$$

$$= \frac{1}{\sqrt{a}} \sinh^{-1} \left( \frac{2ax + b}{\sqrt{4ac - b^2}} \right), \quad \begin{cases} a > 0 \\ 4ac > b^2 \end{cases} \quad (\text{E.8b})$$

$$= -\frac{1}{\sqrt{-a}} \sin^{-1} \left( \frac{2ax + b}{\sqrt{b^2 - 4ac}} \right), \quad \begin{cases} a < 0 \\ b^2 > 4ac \\ |2ax + b| < \sqrt{b^2 - 4ac} \end{cases} \quad (\text{E.8c})$$

$$\int \frac{x dx}{\sqrt{ax^2 + bx + c}} = \frac{1}{a} \sqrt{ax^2 + bx + c} - \frac{b}{2a} \int \frac{dx}{\sqrt{ax^2 + bx + c}} \quad (\text{E.9})$$

$$\int \frac{dx}{x\sqrt{ax^2 + bx + c}} = -\frac{1}{\sqrt{c}} \sinh^{-1} \left( \frac{bx + 2c}{\sqrt{4ac - b^2}} \right), \quad \begin{cases} c > 0 \\ 4ac > b^2 \end{cases} \quad (\text{E.10a})$$

$$= \frac{1}{\sqrt{-c}} \sin^{-1} \left( \frac{bx + 2c}{\sqrt{b^2 - 4ac}} \right), \quad \begin{cases} c < 0 \\ b^2 > 4ac \end{cases} \quad (\text{E.10b})$$

$$= -\frac{1}{\sqrt{c}} \ln \left( \frac{2\sqrt{c}}{x} \sqrt{ax^2 + bx + c} + \frac{2c}{x} + b \right), \quad c > 0 \quad (\text{E.10c})$$

$$\int \sqrt{ax^2 + bx + c} dx = \frac{2ax + b}{4a} \sqrt{ax^2 + bx + c} + \frac{4ac - b^2}{8a} \int \frac{dx}{\sqrt{ax^2 + bx + c}} \quad (\text{E.11})$$

## E.2 Trigonometric Functions

$$\int \sin^2 x dx = \frac{x}{2} - \frac{1}{4} \sin 2x \quad (\text{E.12})$$

$$\int \cos^2 x dx = \frac{x}{2} + \frac{1}{4} \sin 2x \quad (\text{E.13})$$

$$\int \frac{dx}{a + b \sin x} = \frac{2}{\sqrt{a^2 - b^2}} \tan^{-1} \left[ \frac{a \tan(x/2) + b}{\sqrt{a^2 - b^2}} \right], \quad a^2 > b^2 \quad (\text{E.14})$$

## E / USEFUL INTEGRALS

615

$$\int \frac{dx}{a + b \cos x} = \frac{2}{\sqrt{a^2 - b^2}} \tan^{-1} \left[ \frac{(a - b) \tan(x/2)}{\sqrt{a^2 - b^2}} \right], \quad a^2 > b^2 \quad (\text{E.15})$$

$$\int \frac{dx}{(a + b \cos x)^2} = \frac{b \sin x}{(b^2 - a^2)(a + b \cos x)} - \frac{a}{b^2 - a^2} \int \frac{dx}{a + b \cos x} \quad (\text{E.16})$$

$$\int \tan x dx = -\ln |\cos x| \quad (\text{E.17a})$$

$$\int \tanh x dx = \ln \cosh x \quad (\text{E.17b})$$

$$\int e^{ax} \sin x dx = \frac{e^{ax}}{a^2 + 1} (a \sin x - \cos x) \quad (\text{E.18a})$$

$$\int e^{ax} \sin^2 x dx = \frac{e^{ax}}{a^2 + 4} \left( a \sin^2 x - 2 \sin x \cos x + \frac{2}{a} \right) \quad (\text{E.18b})$$

$$\int_{-\infty}^{\infty} e^{-ax^2} dx = \sqrt{\pi/a} \quad (\text{E.18c})$$

## E.3 Gamma Functions

$$\Gamma(n) = \int_0^{\infty} x^{n-1} e^{-x} dx \quad (\text{E.19a})$$

$$= \int_0^1 [1/(1/x)]^{n-1} dx \quad (\text{E.19b})$$

$$\Gamma(n) = (n-1)!, \quad \text{for } n = \text{positive integer} \quad (\text{E.19c})$$

$$n! \Gamma(n) = \Gamma(n+1) \quad (\text{E.20})$$

$$\Gamma\left(\frac{1}{2}\right) = \sqrt{\pi} \quad (\text{E.21})$$

$$\Gamma(1) = 1 \quad (\text{E.22})$$

$$\Gamma\left(\frac{1}{4}\right) = 0.906 \quad (\text{E.23})$$

$$\Gamma\left(\frac{3}{4}\right) = 0.919 \quad (\text{E.24})$$

# F

**APPENDIX**  
**Differential Relations  
 in Different Coordinate  
 Systems**

E / USEFUL INTEGRALS

(E.25)

(E.25)

$$\Gamma(2) = 1 \quad (\text{E.25})$$

$$\int_0^1 \frac{dx}{\sqrt{1-x^n}} = \frac{\sqrt{\pi}}{n} \frac{\Gamma\left(\frac{1}{n}\right)}{\Gamma\left(\frac{1}{n} + \frac{1}{2}\right)} \quad (\text{E.26})$$

$$\int_0^1 x^m (1-x^2)^n dx = \frac{\Gamma(n+1)\Gamma\left(\frac{m+1}{2}\right)}{2\Gamma\left(n+\frac{m+3}{2}\right)} \quad (\text{E.27a})$$

$$\int_0^{\pi/2} \cos^n x dx = \frac{\sqrt{\pi}}{2} \frac{\Gamma\left(\frac{n+1}{2}\right)}{\Gamma\left(\frac{n}{2}+1\right)}, \quad n > -1 \quad (\text{E.27b})$$

**F.1 Rectangular Coordinates**

$$\text{grad } U = \nabla U = \sum_i \mathbf{e}_i \frac{\partial U}{\partial x_i} \quad (\text{F.1})$$

$$\text{div } \mathbf{A} = \nabla \cdot \mathbf{A} = \sum_i \frac{\partial A_i}{\partial x_i} \quad (\text{F.2})$$

$$\text{curl } \mathbf{A} = \nabla \times \mathbf{A} = \sum_{ijk} \epsilon_{ijk} \frac{\partial A_k}{\partial x_j} \mathbf{e}_i \quad (\text{F.3})$$

$$\nabla^2 U = \nabla \cdot \nabla U = \sum_i \frac{\partial^2 U}{\partial x_i^2} \quad (\text{F.4})$$

**F.2 Cylindrical Coordinates**

Refer to Figures F-1 and F-2.

$$x_1 = r \cos \phi, \quad x_2 = r \sin \phi, \quad x_3 = z \quad (\text{F.5})$$

$$r = \sqrt{x_1^2 + x_2^2}, \quad \phi = \tan^{-1} \frac{x_2}{x_1}, \quad z = x_3 \quad (\text{F.6})$$

617

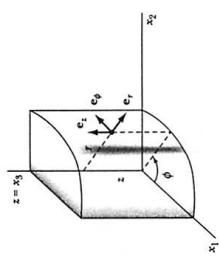


FIGURE F.1

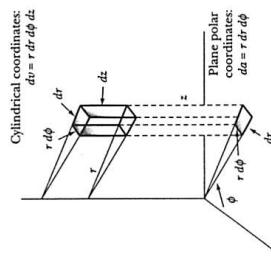


FIGURE F.2

$$\begin{aligned} ds^2 &= dr^2 + r^2 d\phi^2 + dz^2 & (F.7) \\ dv &= r dr d\phi dz & (F.8) \end{aligned}$$

$$\text{grad } \psi = \mathbf{e}_r \frac{\partial \psi}{\partial r} + \mathbf{e}_\theta \frac{1}{r} \frac{\partial \psi}{\partial \theta} + \mathbf{e}_z \frac{\partial \psi}{\partial z} \quad (F.9)$$

$$\text{div } \mathbf{A} = \frac{1}{r} \frac{\partial}{\partial r} (r A_r) + \frac{1}{r} \frac{\partial A_\theta}{\partial \theta} + \frac{\partial A_z}{\partial z} \quad (F.10)$$

$$\text{curl } \mathbf{A} = \mathbf{e}_r \left( \frac{1}{r} \frac{\partial A_\theta}{\partial \phi} - \frac{\partial A_z}{\partial z} \right) + \mathbf{e}_\theta \left( \frac{\partial A_r}{\partial z} - \frac{\partial A_z}{\partial r} \right) + \mathbf{e}_z \left( \frac{1}{r} \frac{\partial}{\partial r} (r A_\theta) - \frac{1}{r} \frac{\partial A_r}{\partial \phi} \right) \quad (F.11)$$

$$\nabla^2 \psi = \frac{1}{r} \frac{\partial}{\partial r} \left( \frac{1}{r} \frac{\partial \psi}{\partial r} \right) + \frac{1}{r^2} \frac{\partial^2 \psi}{\partial \phi^2} + \frac{\partial^2 \psi}{\partial z^2} \quad (F.12)$$

**F.3 Spherical Coordinates**

Refer to Figures F.3 and F.4.

$$x_1 = r \sin \theta \cos \phi, \quad x_2 = r \sin \theta \sin \phi, \quad x_3 = r \cos \theta \quad (F.13)$$

$$r = \sqrt{x_1^2 + x_2^2 + x_3^2}, \quad \theta = \cos^{-1} \frac{x_3}{r}, \quad \phi = \tan^{-1} \frac{x_2}{x_1} \quad (F.14)$$

$$ds^2 = dr^2 + r^2 d\theta^2 + r^2 \sin^2 \theta d\phi^2 \quad (F.15)$$

$$dv = r^2 \sin \theta dr d\theta d\phi \quad (F.16)$$

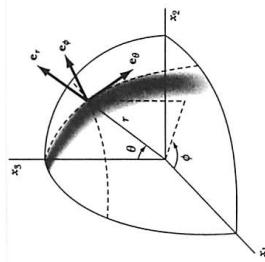


FIGURE F.3

Spherical coordinates:

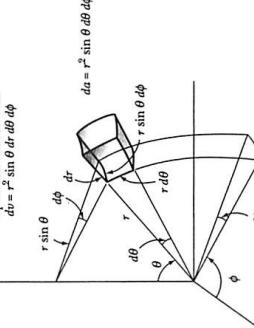


FIGURE F.4

$$\text{grad } \psi = \nabla \psi = \mathbf{e}_r \frac{\partial \psi}{\partial r} + \mathbf{e}_{\theta} \frac{1}{r} \frac{\partial \psi}{\partial \theta} + \mathbf{e}_{\phi} \frac{1}{r \sin \theta} \frac{\partial \psi}{\partial \phi} \quad (\text{F.17})$$

$$\text{div } \mathbf{A} = \frac{1}{r^2} \frac{\partial}{\partial r} (r^2 A_r) + \frac{1}{r \sin \theta} \frac{\partial}{\partial \theta} (A_\theta \sin \theta) + \frac{1}{r \sin \theta} \frac{\partial A_\phi}{\partial \phi} \quad (\text{F.18})$$

$$\begin{aligned} \text{curl } \mathbf{A} &= \mathbf{e}_r \frac{1}{r \sin \theta} \left[ \frac{\partial}{\partial \theta} (A_\phi \sin \theta) - \frac{\partial A_\theta}{\partial \phi} \right] \\ &\quad + \mathbf{e}_\theta \frac{1}{r \sin \theta} \left[ \frac{\partial A_r}{\partial \phi} - \sin \theta \frac{\partial}{\partial r} (r A_\phi) \right] + \mathbf{e}_\phi \frac{1}{r} \left[ \frac{\partial}{\partial r} (r A_\theta) - \frac{\partial A_r}{\partial \theta} \right] \quad (\text{F.19}) \end{aligned}$$

$$\nabla^2 \psi = \frac{1}{r^2} \frac{\partial}{\partial r} \left( r^2 \frac{\partial \psi}{\partial r} \right) + \frac{1}{r^2 \sin^2 \theta} \frac{\partial}{\partial \theta} \left( \sin \theta \frac{\partial \psi}{\partial \theta} \right) + \frac{1}{r^2 \sin^2 \theta} \frac{\partial^2 \psi}{\partial \phi^2} \quad (\text{F.20})$$