



SYLLABUS

PH402: Mathematical Physics II (2-1-0-6)

Tensors, inner and outer products, contraction, symmetric and antisymmetric tensors, metric tensor, covariant and contravariant derivatives; Complex Analysis: Functions, derivatives, Cauchy-Riemann conditions, analytic and harmonic functions, contour integrals, Cauchy-Goursat Theorem Cauchy integral formula; Series: convergence, Taylor series, Laurent series, singularities, residue theorem, applications of residue theorem, conformal mapping and application; Group Theory: Groups, subgroups, conjugacy classes, cosets, invariant subgroups, factor groups, kernels, continuous groups, Lie groups, generators, $SO(2)$ and $SO(3)$, $SU(2)$, crystallographic point groups.

Texts:

1. J. Brown and R.V.Churchill, *Complex Variables and Applications*, McGraw-Hill, 8th Edition (2008)
2. A.W.Joshi, *Elements of Group Theory*, New Age Int. (2008)
3. A.W.Joshi, *Matrices and Tensors in Physics*, 3rd Edition, New Age Int. (2005)

References:

1. M.L.Boas, *Mathematical Methods in Physical Sciences*, John Wiley & Sons (2005)
2. G.B.Arken, H.J.Weber and F.E. Harris, *Mathematical Methods for Physicists*, Seventh Edition, Academic Press (2012)
3. M. Hamermesh, *Group Theory and Its Applications to Physical Problems*, Dover (1989)

1. Continuous Groups:

Examples:

1. $C_4 = \{e, \sigma, \sigma^2, \sigma^3\}$ Finite; $O(C_4) = 4$.

2. $I = (\text{Set of integers}, +)$ Infinite; Discrete

3. $G = \{2^i \mid i \in I\}$ under multiplication

One-one mapping
with set of int

Infinite; Discrete.

4. $G = \{e^{i\theta} \mid \theta \in [0, 2\pi)\}$ under multiplication.

$G \subset \mathbb{C}^2$, $e^{i\theta}: [0, 2\pi) \subset \mathbb{R} \rightarrow G$, is one-one and cont, differentiable.

5. $G = SO(2)$. $R^T R = I$ and $\det(R) = 1$.

$$R(\theta) = \begin{pmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{pmatrix} \quad R: [0, 2\pi) \subset \mathbb{R} \rightarrow SO(2).$$

Mapping is one-one, continuous (Meaning) and differentiable (Meaning). 1 parameter Group.

6. $G = \{T_{ab}: \mathbb{R} \rightarrow \mathbb{R} \mid T_{ab}(x) = ax + b, a \neq 0\}$

$$g: U \subset \mathbb{R}^2 \rightarrow G \quad g(a, b) = T_{ab}$$

$$T_{ab} \Leftrightarrow \begin{pmatrix} a & b \\ 0 & 1 \end{pmatrix} \quad a \Leftrightarrow \begin{pmatrix} a \\ 1 \end{pmatrix} : \text{Put a matrix norm on } G$$

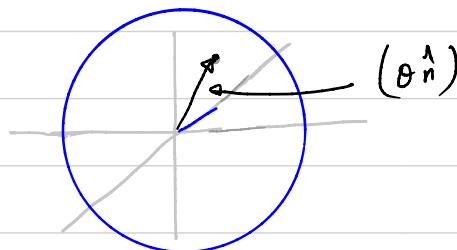
g is One-one, cont, diff. 2 parameter

7. $G = SO(3) : R(\hat{n}, \theta) : \text{three parameters} \quad 2 \text{ for direction of } \hat{n}$

$$R(\hat{n}, \theta) = I + \sin \theta S_n + (1 - \cos \theta) S_n^2$$

1 for θ

$$S_n = \begin{pmatrix} 0 & -n_3 & n_2 \\ n_3 & 0 & -n_1 \\ -n_2 & n_1 & 0 \end{pmatrix}$$



$$U = \{ \bar{x} \in \mathbb{R}^3 / |\bar{x}| \leq \pi \} \quad R(\bar{x}) = R(\hat{n}, \theta).$$

Map is Cont., differentiable: 3 parameters.

Definition: G be a group with a one-one mapping g with

$U \subset \mathbb{R}^n$. Let $f: U \times U \rightarrow U$ s.t.

$$f(a, b) = g^{-1}(g(a) \cdot g(b)) \quad \text{if } g(a) \cdot g(b) = g(c)$$
$$= c$$

and $h: U \rightarrow U$ s.t. $h(a) = g^{-1}(g(a)^{-1})$

If f and h are continuous fn.

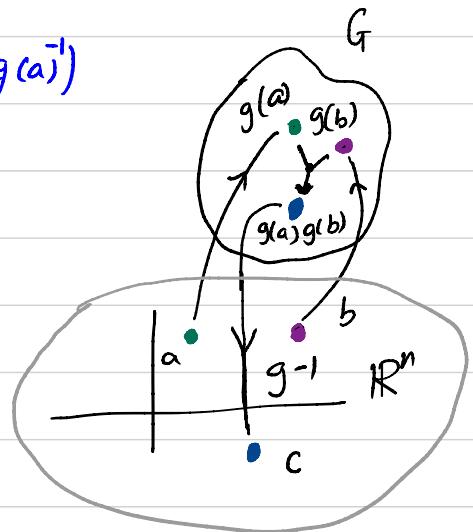
then G is called n parameter

continuous group.

When f and h are differentiable

then the group is called Lie

group.



Alternate definition: A group G is called a Lie group if it is also a smooth differentiable manifold.

Note: In physics, almost all groups are matrix groups. The definitions given above are very abstract and are designed to encompass a larger class of groups, which are less relevant in physics. What we will do in remaining sections is to learn a class of groups called Matrix Lie Groups.

2. Matrix Lie Groups.

- $M_n(\mathbb{R})$ or $M_n(\mathbb{C})$: Set of all $n \times n$ matrices with real/complex elements.
- Forms a vector space with matrix addition (Isomorphic to \mathbb{R}^{n^2})
- Is closed under matrix multiplication.
- Is normed (Same as norm on \mathbb{R}^{n^2}) of matrix-valued
- Notion of limits, continuity and differentiability is fns defined. (This would be eventually same as element-wise limits, cont and differentiability)
- $GL(n, \mathbb{R})$ or $GL(n, \mathbb{C})$: Subset of $M_n(\mathbb{R})/M_n(\mathbb{C})$ containing all invertible matrices.
- Forms a group under matrix multiplication.

DEFINITION: Any closed subgroup G in $GL(n)$ is called a **Matrix Lie Group**. Closed means that every sequence in G , that converges in $GL(n)$, also converges in G .

- Examples:
- $GL(n)$: A invertible
 - $SL(n)$: $\det(A) = 1$
 - $O(n)$: A is orthogonal
 - $SO(n)$: A is orthogonal and $\det(A) = +1$.
 - $U(n)$: A is unitary
 - $SU(n)$: A unitary and $\det(A) = 1$.
 - $Sp(n)$: Symplectic matrices $A^TJA = J$, $J = \begin{pmatrix} 0 & -I \\ I & 0 \end{pmatrix}$
 - $E(n)$: Euclidean Groups
 - Lorentz and Poincaré Groups.

DEFINITION: A Matrix lie group G is said to be **compact** if G is closed in $M_n(\mathbb{R})/M_n(\mathbb{C})$ and is bounded.

- Note:**
- G by def is closed in $GL(n)$, Now it is closed in M_n .
 - **Bounded** : $\exists C$, a constant s.t. $|A_{ij}| < c \quad \forall i, j$

Examples: $O(n)$, $SO(n)$, $U(n)$, $SU(n)$, are compact
 $GL(n)$, $SL(n)$, $E(n)$, Lorentz group are not compact.

DEFINITION: A matrix Lie group G is **connected** if $\forall A, B \in G$
 \exists cont path $A(t)$, $a \leq t \leq b$, s.t. $A(a) = A$ and $A(b) = B$.

Note: A group that is not connected can be decomposed into several connected pieces called **Components**.

- For connected group, if every closed path can be continuously shrunk to a point, then it is called **simply connected**.

Examples :	$SO(n)$, $U(n)$, $SU(n)$	Connected
	• Not connected	
	$O(n)$	2 components
	$SO(n; 1)$ Lorentz group	2 components
	$O(n; 1)$	- " -
		4 components

3 Exponential Maps and Lie Algebras

- Matrix Exponential ($M_n \rightarrow M_n$)

$$e^A = \sum_{n=0}^{\infty} \frac{A^n}{n!} \quad A^0 = I$$

This is a continuous fn. of A .

- Properties:

1. $e^0 = I$ 0 : null matrix
2. $(e^A)^* = e^{A^*}$
3. $(e^A)^{-1} = e^{-A}$, e^A : Always invertible.
4. $e^{(\alpha+\beta)A} = e^{\alpha A} \cdot e^{\beta A}$
5. If $[A, B] = 0 \Rightarrow e^{A+B} = e^A \cdot e^B = e^B \cdot e^A$
6. If C is invertible then $e^{C A C^{-1}} = C e^A C^{-1}$
7. $\|e^A\| \leq e^{\|A\|}$.
8. Lie Product Formula $e^{A+B} = \lim_{n \rightarrow \infty} (e^{A/n} e^{B/n})^n$
9. $\det(e^A) = e^{\text{tr}(A)}$
10. $\text{Log } A = \sum_{n=1}^{\infty} (-1)^{n+1} (A - I)^n / n$ $\|A - I\| < 1$
 If $\|A - I\| < 1$ then $e^{\text{Log } A} = A$. $\|A - I\| < 1$ and $\|A\| < \log 2$
 $\text{Log } e^A = A$.

DEFINITION: Let G be a matrix Lie group. The Lie algebra of G , denoted by g , is $g = \{X \in M_n \mid e^{tX} \in G \text{ for } t \in \mathbb{R}\}$

Examples: (a) $gl(n, \mathbb{R}) = M_n(\mathbb{R})$ LA of $GL(n, \mathbb{R})$

$$(b) SL(n, \mathbb{R}) : \det(A) = 1 \quad \det\{e^{tX}\} = e^{t \cdot \text{tr} X} = 1$$

$\Rightarrow sl(n, \mathbb{R})$: traceless matrices. $\Rightarrow t \cdot \text{tr}(X) = 0 \Rightarrow \text{tr}(X) = 0$

$$(c) SU(n), U(n) \quad (e^A)^{-1} = e^{A^\dagger} = e^{-A}$$

$U(n)$: antihermitian matrices $\Rightarrow A^\dagger = -A$

$SU(n)$: traceless antihermitian.

(d) $SO(n), O(n)$

$O(n)$: antisymmetric matrices, traceless

$SO(n)$: traceless antisymmetric matrices

Theorem: Let G be a matrix Lie group with Lie algebra \mathfrak{g} . If

$X, Y \in \mathfrak{g}$ then

(i) $A \times A^{-1} \in \mathfrak{g} \quad \forall A \in G$

$$e^{A \times A^{-1}} = Ae^{tX}A^{-1} \in G$$

(ii) $sX \in \mathfrak{g} \quad \forall s \in \mathbb{R}$

(iii) $X + Y \in \mathfrak{g}$

(iv) $XY - YX \in \mathfrak{g}$

Proof: (iii) $e^{(X+Y)t} = \lim_{m \rightarrow \infty} \left(\underbrace{e^{tx/m} e^{ty/m}}_{\in \mathfrak{g}} \right)^m$

Thus $(e^{tx/m} e^{ty/m})^m \in \mathfrak{g}$ and G is closed

Note: Lie algebra is a vector space with a bilinear product

$$[X, Y] = XY - YX. \text{ Here } [x, y] \text{ is}$$

(i) bilinear

(ii) skew symmetric

(iii) Jacobi Identity $[x, [y, z]] + [y, [z, x]] + [z, [x, y]] = 0$

Def: If $A: \mathbb{R} \rightarrow G$ is a continuous map s.t.

(1) $A(0) = I$

(2) $A(t) \cdot A(s) = A(t+s) \quad \forall t, s \in \mathbb{R}$

Then $\{A(t) | t \in \mathbb{R}\}$ is said to be one parameter

subgroup.

Thm: $\forall X \in \mathfrak{g}$, $\{e^{tx} | t \in \mathbb{R}\}$ is a one-parameter subgroup of G .

4. Examples

4.1. $O(2)$ and $SO(2)$

- $SO(2)$ is compact, connected but not simply connected
- $O(2)$ is compact, two connected components, one of which is $SO(2)$.

- Parametrization

$$g = \begin{pmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{pmatrix} \quad + : \det = +1$$

$$- : \det = -1$$

- Lie Algebra: $(e^x)^T = (e^x)^{-1} \Rightarrow x^T = -x \Rightarrow$ antisymmetric
 $\det(e^x) = 1 \Rightarrow \text{tr}(x) = 0$

$$SO(2) = \left\{ \begin{bmatrix} 0 & -t \\ t & 0 \end{bmatrix} \mid t \in \mathbb{R} \right\}$$

one dimensional vector space with

$$B = \left\{ \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix} \right\}$$

Infinitesimal Generators of G .

4.2 $SO(3)$

- Parametrization

$$g = I + \sin \theta \cdot S_a + (1 - \cos \theta) S_a^2 ; \quad S_a = \begin{pmatrix} 0 & -a_3 & a_2 \\ a_3 & 0 & -a_1 \\ -a_2 & a_1 & 0 \end{pmatrix}$$

$$= \exp(\theta S_a)$$

$$a_1^2 + a_2^2 + a_3^2 = 1$$

- Compact, connected (doubly connected)

Two points can be connected in two different ways. $\hat{1}$

- Lie Algebra

$SO(3)$ = all traceless antisymmetric matrices

$$\text{generators: } \left\{ \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & -1 \\ 0 & 1 & 0 \end{pmatrix}, \begin{pmatrix} 0 & 0 & 1 \\ 0 & 0 & 0 \\ -1 & 0 & 0 \end{pmatrix}, \begin{pmatrix} 0 & -1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} \right.$$

4.3 $SU(2)$

- Parametrization

$$X = \begin{pmatrix} e^{i\xi} \cos \theta & -e^{i\eta} \sin \theta \\ e^{i\eta} \sin \theta & e^{-i\xi} \cos \theta \end{pmatrix} \quad 0 < \theta \leq \pi/2$$

$$0 \leq \xi, \eta \leq 2\pi$$

- Compact and connected.

- Lie algebra is given by traceless antihermitian matrices

with basis given by

$$\sigma_3 = \begin{pmatrix} i & 0 \\ 0 & -i \end{pmatrix}, \sigma_1 = \begin{pmatrix} 0 & i \\ i & 0 \end{pmatrix}, \sigma_2 = \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix}$$

$$J_k = i\sigma_k \Rightarrow [J_i, J_j] = i\epsilon_{ijk} J_k.$$

Physicist convention.

4.4. Lorentz Group: $SO(1, 3)$

\Rightarrow Matrices that keep

$$X^T g X = g \quad g = \begin{pmatrix} 1 & & & \\ & -1 & 0 & 0 \\ & 0 & -1 & 0 \\ & 0 & 0 & -1 \end{pmatrix}$$

- Contains $O(3)$

$$\begin{pmatrix} -1 & 0 & 0 & 0 \\ 0 & 1 & A & 0 \\ 0 & A & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}, A^T A = I$$

- Contains boosts

$$\begin{pmatrix} 1 & -\gamma\beta & 0 & 0 \\ -\gamma\beta & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}$$

std textbook
Lorentz transformation.

\Rightarrow Not compact, 4 connected components each containing

$$I, T, P \text{ and } TP \quad T = \begin{pmatrix} -1 & 0 \\ 0 & 1 \end{pmatrix}, P = \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}.$$

\Rightarrow Component containing I , $SO^+(1, 3)$

\Rightarrow Lie Algebra $\Rightarrow g^{-1}g = L^T$, if $g = e^X$ then

$$-g X g^{-1} = X^T$$

Then $X = \begin{pmatrix} 0 & a & b & c \\ a & 0 & -d & e \\ b & d & 0 & -f \\ c & -e & f & 0 \end{pmatrix}$ six dimensional.

$$J_1 = \begin{pmatrix} 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & -1 \\ 0 & 0 & 1 & 0 \end{pmatrix} \text{ etc.} \quad k_1 = \begin{pmatrix} 0 & 1 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{pmatrix} \text{ etc.}$$

- Commutation

$$[J_i, J_j] = \epsilon_{ijk} J_k$$

$$[K_i, K_j] = -\epsilon_{ijk} J_k$$

$$[J_i, K_j] = \epsilon_{ijk} K_k.$$