
Contents

Preface *page xvii*

1	Linear algebra	1
1.1	Numbers	1
1.2	Arrays	2
1.3	Matrices	4
1.4	Vectors	7
1.5	Linear operators	9
1.6	Inner products	11
1.7	The Cauchy–Schwarz inequality	14
1.8	Linear independence and completeness	15
1.9	Dimension of a vector space	16
1.10	Orthonormal vectors	16
1.11	Outer products	18
1.12	Dirac notation	19
1.13	The adjoint of an operator	22
1.14	Self-adjoint or hermitian linear operators	23
1.15	Real, symmetric linear operators	23
1.16	Unitary operators	24
1.17	Hilbert space	25
1.18	Antiunitary, antilinear operators	26
1.19	Symmetry in quantum mechanics	26
1.20	Determinants	27
1.21	Systems of linear equations	34
1.22	Linear least squares	34
1.23	Lagrange multipliers	35
1.24	Eigenvectors	37

1.25	Eigenvectors of a square matrix	38
1.26	A matrix obeys its characteristic equation	41
1.27	Functions of matrices	43
1.28	Hermitian matrices	45
1.29	Normal matrices	50
1.30	Compatible normal matrices	52
1.31	The singular-value decomposition	55
1.32	The Moore–Penrose pseudoinverse	63
1.33	The rank of a matrix	65
1.34	Software	66
1.35	The tensor/direct product	66
1.36	Density operators	69
1.37	Correlation functions	69
	Exercises	71
2	Fourier series	75
2.1	Complex Fourier series	75
2.2	The interval	77
2.3	Where to put the $2\pi s$	77
2.4	Real Fourier series for real functions	79
2.5	Stretched intervals	83
2.6	Fourier series in several variables	84
2.7	How Fourier series converge	84
2.8	Quantum-mechanical examples	89
2.9	Dirac notation	96
2.10	Dirac's delta function	97
2.11	The harmonic oscillator	101
2.12	Nonrelativistic strings	103
2.13	Periodic boundary conditions	103
	Exercises	105
3	Fourier and Laplace transforms	108
3.1	The Fourier transform	108
3.2	The Fourier transform of a real function	111
3.3	Dirac, Parseval, and Poisson	112
3.4	Fourier derivatives and integrals	115
3.5	Fourier transforms in several dimensions	119
3.6	Convolutions	121
3.7	The Fourier transform of a convolution	123
3.8	Fourier transforms and Green's functions	124
3.9	Laplace transforms	125
3.10	Derivatives and integrals of Laplace transforms	127

3.11	Laplace transforms and differential equations	128
3.12	Inversion of Laplace transforms	129
3.13	Application to differential equations	129
	Exercises	134
4	Infinite series	136
4.1	Convergence	136
4.2	Tests of convergence	137
4.3	Convergent series of functions	138
4.4	Power series	139
4.5	Factorials and the gamma function	141
4.6	Taylor series	145
4.7	Fourier series as power series	146
4.8	The binomial series and theorem	147
4.9	Logarithmic series	148
4.10	Dirichlet series and the zeta function	149
4.11	Bernoulli numbers and polynomials	151
4.12	Asymptotic series	152
4.13	Some electrostatic problems	154
4.14	Infinite products	157
	Exercises	158
5	Complex-variable theory	160
5.1	Analytic functions	160
5.2	Cauchy's integral theorem	161
5.3	Cauchy's integral formula	165
5.4	The Cauchy–Riemann conditions	169
5.5	Harmonic functions	170
5.6	Taylor series for analytic functions	171
5.7	Cauchy's inequality	173
5.8	Liouville's theorem	173
5.9	The fundamental theorem of algebra	174
5.10	Laurent series	174
5.11	Singularities	177
5.12	Analytic continuation	179
5.13	The calculus of residues	180
5.14	Ghost contours	182
5.15	Logarithms and cuts	193
5.16	Powers and roots	194
5.17	Conformal mapping	197
5.18	Cauchy's principal value	198
5.19	Dispersion relations	205

5.20 Kramers–Kronig relations	207
5.21 Phase and group velocities	208
5.22 The method of steepest descent	210
5.23 The Abel–Plana formula and the Casimir effect	212
5.24 Applications to string theory	217
Exercises	219
6 Differential equations	223
6.1 Ordinary linear differential equations	223
6.2 Linear partial differential equations	225
6.3 Notation for derivatives	226
6.4 Gradient, divergence, and curl	228
6.5 Separable partial differential equations	230
6.6 Wave equations	233
6.7 First-order differential equations	235
6.8 Separable first-order differential equations	235
6.9 Hidden separability	238
6.10 Exact first-order differential equations	238
6.11 The meaning of exactness	240
6.12 Integrating factors	242
6.13 Homogeneous functions	243
6.14 The virial theorem	243
6.15 Homogeneous first-order ordinary differential equations	245
6.16 Linear first-order ordinary differential equations	246
6.17 Systems of differential equations	248
6.18 Singular points of second-order ordinary differential equations	250
6.19 Frobenius’s series solutions	251
6.20 Fuch’s theorem	253
6.21 Even and odd differential operators	254
6.22 Wronski’s determinant	255
6.23 A second solution	255
6.24 Why not three solutions?	257
6.25 Boundary conditions	258
6.26 A variational problem	259
6.27 Self-adjoint differential operators	260
6.28 Self-adjoint differential systems	262
6.29 Making operators formally self adjoint	264
6.30 Wronskians of self-adjoint operators	265
6.31 First-order self-adjoint differential operators	266
6.32 A constrained variational problem	267

6.33 Eigenfunctions and eigenvalues of self-adjoint systems	273
6.34 Unboundedness of eigenvalues	275
6.35 Completeness of eigenfunctions	277
6.36 The inequalities of Bessel and Schwarz	284
6.37 Green’s functions	284
6.38 Eigenfunctions and Green’s functions	287
6.39 Green’s functions in one dimension	288
6.40 Nonlinear differential equations	289
Exercises	293
7 Integral equations	296
7.1 Fredholm integral equations	297
7.2 Volterra integral equations	297
7.3 Implications of linearity	298
7.4 Numerical solutions	299
7.5 Integral transformations	301
Exercises	304
8 Legendre functions	305
8.1 The Legendre polynomials	305
8.2 The Rodrigues formula	306
8.3 The generating function	308
8.4 Legendre’s differential equation	309
8.5 Recurrence relations	311
8.6 Special values of Legendre’s polynomials	312
8.7 Schlaefli’s integral	313
8.8 Orthogonal polynomials	313
8.9 The azimuthally symmetric Laplacian	315
8.10 Laplacian in two dimensions	316
8.11 The Laplacian in spherical coordinates	317
8.12 The associated Legendre functions/polynomials	317
8.13 Spherical harmonics	319
Exercises	323
9 Bessel functions	325
9.1 Bessel functions of the first kind	325
9.2 Spherical Bessel functions of the first kind	335
9.3 Bessel functions of the second kind	341
9.4 Spherical Bessel functions of the second kind	343
Further reading	345
Exercises	345

10	Group theory	348
10.1	What is a group?	348
10.2	Representations of groups	350
10.3	Representations acting in Hilbert space	351
10.4	Subgroups	353
10.5	Cosets	354
10.6	Morphisms	354
10.7	Schur's lemma	355
10.8	Characters	356
10.9	Tensor products	357
10.10	Finite groups	358
10.11	The regular representation	359
10.12	Properties of finite groups	360
10.13	Permutations	360
10.14	Compact and noncompact Lie groups	361
10.15	Lie algebra	361
10.16	The rotation group	366
10.17	The Lie algebra and representations of $SU(2)$	368
10.18	The defining representation of $SU(2)$	371
10.19	The Jacobi identity	374
10.20	The adjoint representation	374
10.21	Casimir operators	375
10.22	Tensor operators for the rotation group	376
10.23	Simple and semisimple Lie algebras	376
10.24	$SU(3)$	377
10.25	$SU(3)$ and quarks	378
10.26	Cartan subalgebra	379
10.27	Quaternions	379
10.28	The symplectic group $Sp(2n)$	381
10.29	Compact simple Lie groups	383
10.30	Group integration	384
10.31	The Lorentz group	386
10.32	Two-dimensional representations of the Lorentz group	389
10.33	The Dirac representation of the Lorentz group	393
10.34	The Poincaré group	395
	Further reading	396
	Exercises	397
11	Tensors and local symmetries	400
11.1	Points and coordinates	400
11.2	Scalars	401
11.3	Contravariant vectors	401

11.4	Covariant vectors	402
11.5	Euclidean space in euclidean coordinates	402
11.6	Summation conventions	404
11.7	Minkowski space	405
11.8	Lorentz transformations	407
11.9	Special relativity	408
11.10	Kinematics	410
11.11	Electrodynamics	411
11.12	Tensors	414
11.13	Differential forms	416
11.14	Tensor equations	419
11.15	The quotient theorem	420
11.16	The metric tensor	421
11.17	A basic axiom	422
11.18	The contravariant metric tensor	422
11.19	Raising and lowering indices	423
11.20	Orthogonal coordinates in euclidean n -space	423
11.21	Polar coordinates	424
11.22	Cylindrical coordinates	425
11.23	Spherical coordinates	425
11.24	The gradient of a scalar field	426
11.25	Levi-Civita's tensor	427
11.26	The Hodge star	428
11.27	Derivatives and affine connections	431
11.28	Parallel transport	433
11.29	Notations for derivatives	433
11.30	Covariant derivatives	434
11.31	The covariant curl	435
11.32	Covariant derivatives and antisymmetry	436
11.33	Affine connection and metric tensor	436
11.34	Covariant derivative of the metric tensor	437
11.35	Divergence of a contravariant vector	438
11.36	The covariant Laplacian	441
11.37	The principle of stationary action	443
11.38	A particle in a gravitational field	446
11.39	The principle of equivalence	447
11.40	Weak, static gravitational fields	449
11.41	Gravitational time dilation	449
11.42	Curvature	451
11.43	Einstein's equations	453
11.44	The action of general relativity	455
11.45	Standard form	455

11.46 Schwarzschild's solution	456
11.47 Black holes	456
11.48 Cosmology	457
11.49 Model cosmologies	463
11.50 Yang–Mills theory	469
11.51 Gauge theory and vectors	471
11.52 Geometry	474
Further reading	475
Exercises	475
12 Forms	479
12.1 Exterior forms	479
12.2 Differential forms	481
12.3 Exterior differentiation	486
12.4 Integration of forms	491
12.5 Are closed forms exact?	496
12.6 Complex differential forms	498
12.7 Frobenius's theorem	499
Further reading	500
Exercises	500
13 Probability and statistics	502
13.1 Probability and Thomas Bayes	502
13.2 Mean and variance	505
13.3 The binomial distribution	508
13.4 The Poisson distribution	511
13.5 The Gaussian distribution	512
13.6 The error function erf	515
13.7 The Maxwell–Boltzmann distribution	518
13.8 Diffusion	519
13.9 Langevin's theory of brownian motion	520
13.10 The Einstein–Nernst relation	523
13.11 Fluctuation and dissipation	524
13.12 Characteristic and moment-generating functions	528
13.13 Fat tails	530
13.14 The central limit theorem and Jarl Lindeberg	532
13.15 Random-number generators	537
13.16 Illustration of the central limit theorem	538
13.17 Measurements, estimators, and Friedrich Bessel	543
13.18 Information and Ronald Fisher	546
13.19 Maximum likelihood	550
13.20 Karl Pearson's chi-squared statistic	551

13.21 Kolmogorov's test	554
Further reading	560
Exercises	560
14 Monte Carlo methods	563
14.1 The Monte Carlo method	563
14.2 Numerical integration	563
14.3 Applications to experiments	566
14.4 Statistical mechanics	572
14.5 Solving arbitrary problems	575
14.6 Evolution	576
Further reading	577
Exercises	577
15 Functional derivatives	578
15.1 Functionals	578
15.2 Functional derivatives	578
15.3 Higher-order functional derivatives	581
15.4 Functional Taylor series	582
15.5 Functional differential equations	583
Exercises	585
16 Path integrals	586
16.1 Path integrals and classical physics	586
16.2 Gaussian integrals	586
16.3 Path integrals in imaginary time	588
16.4 Path integrals in real time	590
16.5 Path integral for a free particle	593
16.6 Free particle in imaginary time	595
16.7 Harmonic oscillator in real time	595
16.8 Harmonic oscillator in imaginary time	597
16.9 Euclidean correlation functions	599
16.10 Finite-temperature field theory	600
16.11 Real-time field theory	603
16.12 Perturbation theory	605
16.13 Application to quantum electrodynamics	609
16.14 Fermionic path integrals	613
16.15 Application to nonabelian gauge theories	619
16.16 The Faddeev–Popov trick	620
16.17 Ghosts	622
Further reading	624
Exercises	624

CONTENTS

17	The renormalization group	626
17.1	The renormalization group in quantum field theory	626
17.2	The renormalization group in lattice field theory	630
17.3	The renormalization group in condensed-matter physics	632
	Exercises	634
18	Chaos and fractals	635
18.1	Chaos	635
18.2	Attractors	639
18.3	Fractals	639
	Further reading	642
	Exercises	642
19	Strings	643
19.1	The infinities of quantum field theory	643
19.2	The Nambu–Goto string action	643
19.3	Regge trajectories	646
19.4	Quantized strings	647
19.5	D-branes	647
19.6	String–string scattering	648
19.7	Riemann surfaces and moduli	649
	Further reading	650
	Exercises	650
	<i>References</i>	651
	<i>Index</i>	656