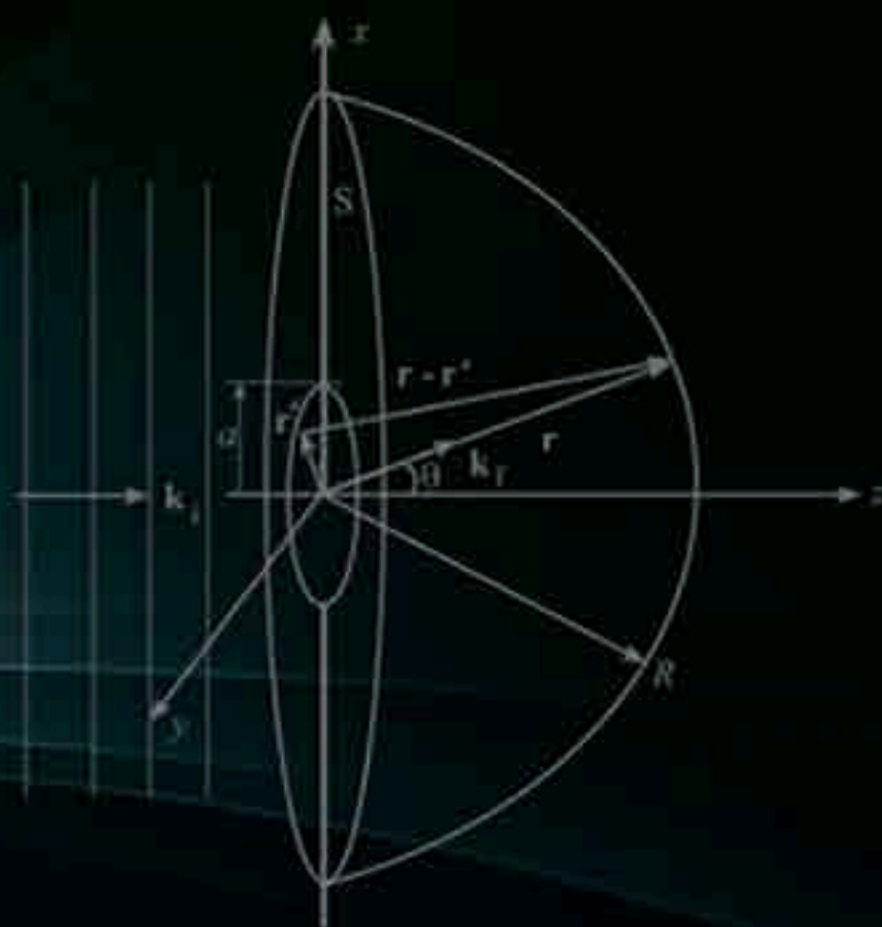


SECOND EDITION

MATHEMATICAL METHODS IN
**SCIENCE AND
ENGINEERING**



SELÇUK Ş. BAYIN

WILEY

**Mathematical Methods in
Science and Engineering**

Mathematical Methods in Science and Engineering

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Second Edition

WILEY

This edition first published 2018
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Library of Congress Cataloguing-in-Publication Data:

Names: Bayın, Ş. Selçuk, 1951- author.

Title: Mathematical methods in science and engineering / by Selçuk Ş. Bayın.

Description: Second edition. | Hoboken, NJ : John Wiley & Sons, 2018. |

Includes bibliographical references and index. |

Identifiers: LCCN 2017042888 (print) | LCCN 2017048224 (ebook) | ISBN

9781119425410 (pdf) | ISBN 9781119425458 (epub) | ISBN 9781119425397

(cloth)

Subjects: LCSH: Mathematical physics--Textbooks. | Engineering mathematics--Textbooks.

Classification: LCC QC20 (ebook) | LCC QC20 .B35 2018 (print) | DDC 530.15--dc23

LC record available at <https://lcn.loc.gov/2017042888>

Cover Design: Wiley

Cover Images: (Background) © Studio-Pro/Gettyimages;

(Image inset) Courtesy of Selcuk S. Bayın

Set in 10/12pt WarnockPro by SPi Global, Chennai, India

Printed in the United States of America

10 9 8 7 6 5 4 3 2 1

Contents

Preface *xix*

1	Legendre Equation and Polynomials	1
1.1	Second-Order Differential Equations of Physics	1
1.2	Legendre Equation	2
1.2.1	Method of Separation of Variables	4
1.2.2	Series Solution of the Legendre Equation	4
1.2.3	Frobenius Method – Review	7
1.3	Legendre Polynomials	8
1.3.1	Rodriguez Formula	10
1.3.2	Generating Function	10
1.3.3	Recursion Relations	12
1.3.4	Special Values	12
1.3.5	Special Integrals	13
1.3.6	Orthogonality and Completeness	14
1.3.7	Asymptotic Forms	17
1.4	Associated Legendre Equation and Polynomials	18
1.4.1	Associated Legendre Polynomials $P_l^m(x)$	20
1.4.2	Orthogonality	21
1.4.3	Recursion Relations	22
1.4.4	Integral Representations	24
1.4.5	Associated Legendre Polynomials for $m < 0$	26
1.5	Spherical Harmonics	27
1.5.1	Addition Theorem of Spherical Harmonics	30
1.5.2	Real Spherical Harmonics	33
	Bibliography	33
	Problems	34
2	Laguerre Polynomials	39
2.1	Central Force Problems in Quantum Mechanics	39
2.2	Laguerre Equation and Polynomials	41

2.2.1	Generating Function	42
2.2.2	Rodriguez Formula	43
2.2.3	Orthogonality	44
2.2.4	Recursion Relations	45
2.2.5	Special Values	46
2.3	Associated Laguerre Equation and Polynomials	46
2.3.1	Generating Function	48
2.3.2	Rodriguez Formula and Orthogonality	49
2.3.3	Recursion Relations	49
	Bibliography	49
	Problems	50
3	Hermite Polynomials	53
3.1	Harmonic Oscillator in Quantum Mechanics	53
3.2	Hermite Equation and Polynomials	54
3.2.1	Generating Function	56
3.2.2	Rodriguez Formula	56
3.2.3	Recursion Relations and Orthogonality	57
	Bibliography	61
	Problems	62
4	Gegenbauer and Chebyshev Polynomials	65
4.1	Wave Equation on a Hypersphere	65
4.2	Gegenbauer Equation and Polynomials	68
4.2.1	Orthogonality and the Generating Function	68
4.2.2	Another Representation of the Solution	69
4.2.3	The Second Solution	70
4.2.4	Connection with the Gegenbauer Polynomials	71
4.2.5	Evaluation of the Normalization Constant	72
4.3	Chebyshev Equation and Polynomials	72
4.3.1	Chebyshev Polynomials of the First Kind	72
4.3.2	Chebyshev and Gegenbauer Polynomials	73
4.3.3	Chebyshev Polynomials of the Second Kind	73
4.3.4	Orthogonality and Generating Function	74
4.3.5	Another Definition	75
	Bibliography	76
	Problems	76
5	Bessel Functions	81
5.1	Bessel's Equation	83
5.2	Bessel Functions	83
5.2.1	Asymptotic Forms	84
5.3	Modified Bessel Functions	86

5.4	Spherical Bessel Functions	87
5.5	Properties of Bessel Functions	88
5.5.1	Generating Function	88
5.5.2	Integral Definitions	89
5.5.3	Recursion Relations of the Bessel Functions	89
5.5.4	Orthogonality and Roots of Bessel Functions	90
5.5.5	Boundary Conditions for the Bessel Functions	91
5.5.6	Wronskian of Pairs of Solutions	94
5.6	Transformations of Bessel Functions	95
5.6.1	Critical Length of a Rod	96
	Bibliography	98
	Problems	99
6	Hypergeometric Functions	103
6.1	Hypergeometric Series	103
6.2	Hypergeometric Representations of Special Functions	107
6.3	Confluent Hypergeometric Equation	108
6.4	Pochhammer Symbol and Hypergeometric Functions	109
6.5	Reduction of Parameters	113
	Bibliography	115
	Problems	115
7	Sturm–Liouville Theory	119
7.1	Self-Adjoint Differential Operators	119
7.2	Sturm–Liouville Systems	120
7.3	Hermitian Operators	121
7.4	Properties of Hermitian Operators	122
7.4.1	Real Eigenvalues	122
7.4.2	Orthogonality of Eigenfunctions	123
7.4.3	Completeness and the Expansion Theorem	123
7.5	Generalized Fourier Series	125
7.6	Trigonometric Fourier Series	126
7.7	Hermitian Operators in Quantum Mechanics	127
	Bibliography	129
	Problems	130
8	Factorization Method	133
8.1	Another Form for the Sturm–Liouville Equation	133
8.2	Method of Factorization	135
8.3	Theory of Factorization and the Ladder Operators	136
8.4	Solutions via the Factorization Method	141
8.4.1	Case I ($m > 0$ and $\mu(m)$ is an increasing function)	141
8.4.2	Case II ($m > 0$ and $\mu(m)$ is a decreasing function)	142

8.5	Technique and the Categories of Factorization	143
8.5.1	Possible Forms for $k(z, m)$	143
8.5.1.1	Positive powers of m	143
8.5.1.2	Negative powers of m	146
8.6	Associated Legendre Equation (Type A)	148
8.6.1	Determining the Eigenvalues, λ_l	149
8.6.2	Construction of the Eigenfunctions	150
8.6.3	Ladder Operators for m	151
8.6.4	Interpretation of the L_+ and L_- Operators	153
8.6.5	Ladder Operators for l	155
8.6.6	Complete Set of Ladder Operators	159
8.7	Schrödinger Equation and Single-Electron Atom (Type F)	160
8.8	Gegenbauer Functions (Type A)	162
8.9	Symmetric Top (Type A)	163
8.10	Bessel Functions (Type C)	164
8.11	Harmonic Oscillator (Type D)	165
8.12	Differential Equation for the Rotation Matrix	166
8.12.1	Step-Up/Down Operators for m	166
8.12.2	Step-Up/Down Operators for m'	167
8.12.3	Normalized Functions with $m = m' = l$	168
8.12.4	Full Matrix for $l = 2$	168
8.12.5	Step-Up/Down Operators for l	170
	Bibliography	171
	Problems	171
9	Coordinates and Tensors	175
9.1	Cartesian Coordinates	175
9.1.1	Algebra of Vectors	176
9.1.2	Differentiation of Vectors	177
9.2	Orthogonal Transformations	178
9.2.1	Rotations About Cartesian Axes	182
9.2.2	Formal Properties of the Rotation Matrix	183
9.2.3	Euler Angles and Arbitrary Rotations	183
9.2.4	Active and Passive Interpretations of Rotations	185
9.2.5	Infinitesimal Transformations	186
9.2.6	Infinitesimal Transformations Commute	188
9.3	Cartesian Tensors	189
9.3.1	Operations with Cartesian Tensors	190
9.3.2	Tensor Densities or Pseudotensors	191
9.4	Cartesian Tensors and the Theory of Elasticity	192
9.4.1	Strain Tensor	192
9.4.2	Stress Tensor	193
9.4.3	Thermodynamics and Deformations	194

9.4.4	Connection between Shear and Strain	196
9.4.5	Hook's Law	200
9.5	Generalized Coordinates and General Tensors	201
9.5.1	Contravariant and Covariant Components	202
9.5.2	Metric Tensor and the Line Element	203
9.5.3	Geometric Interpretation of Components	206
9.5.4	Interpretation of the Metric Tensor	207
9.6	Operations with General Tensors	214
9.6.1	Einstein Summation Convention	214
9.6.2	Contraction of Indices	214
9.6.3	Multiplication of Tensors	214
9.6.4	The Quotient Theorem	214
9.6.5	Equality of Tensors	215
9.6.6	Tensor Densities	215
9.6.7	Differentiation of Tensors	216
9.6.8	Some Covariant Derivatives	219
9.6.9	Riemann Curvature Tensor	220
9.7	Curvature	221
9.7.1	Parallel Transport	222
9.7.2	Round Trips via Parallel Transport	223
9.7.3	Algebraic Properties of the Curvature Tensor	225
9.7.4	Contractions of the Curvature Tensor	226
9.7.5	Curvature in n Dimensions	227
9.7.6	Geodesics	229
9.7.7	Invariance Versus Covariance	229
9.8	Spacetime and Four-Tensors	230
9.8.1	Minkowski Spacetime	230
9.8.2	Lorentz Transformations and Special Relativity	231
9.8.3	Time Dilation and Length Contraction	233
9.8.4	Addition of Velocities	233
9.8.5	Four-Tensors in Minkowski Spacetime	234
9.8.6	Four-Velocity	237
9.8.7	Four-Momentum and Conservation Laws	238
9.8.8	Mass of a Moving Particle	240
9.8.9	Wave Four-Vector	240
9.8.10	Derivative Operators in Spacetime	241
9.8.11	Relative Orientation of Axes in \bar{K} and K Frames	241
9.9	Maxwell's Equations in Minkowski Spacetime	243
9.9.1	Transformation of Electromagnetic Fields	246
9.9.2	Maxwell's Equations in Terms of Potentials	246
9.9.3	Covariance of Newton's Dynamic Theory	247
	Bibliography	248
	Problems	249

10	Continuous Groups and Representations	257
10.1	Definition of a Group	258
10.1.1	Nomenclature	258
10.2	Infinitesimal Ring or Lie Algebra	259
10.2.1	Properties of $'G$	260
10.3	Lie Algebra of the Rotation Group $R(3)$	260
10.3.1	Another Approach to $'R(3)$	262
10.4	Group Invariants	264
10.4.1	Lorentz Transformations	266
10.5	Unitary Group in Two Dimensions $U(2)$	267
10.5.1	Special Unitary Group $SU(2)$	269
10.5.2	Lie Algebra of $SU(2)$	270
10.5.3	Another Approach to $'SU(2)$	272
10.6	Lorentz Group and Its Lie Algebra	274
10.7	Group Representations	279
10.7.1	Schur's Lemma	279
10.7.2	Group Character	280
10.7.3	Unitary Representation	280
10.8	Representations of $R(3)$	281
10.8.1	Spherical Harmonics and Representations of $R(3)$	281
10.8.2	Angular Momentum in Quantum Mechanics	281
10.8.3	Rotation of the Physical System	282
10.8.4	Rotation Operator in Terms of the Euler Angles	282
10.8.5	Rotation Operator in the Original Coordinates	283
10.8.6	Eigenvalue Equations for $L_x, L_y,$ and L^2	287
10.8.7	Fourier Expansion in Spherical Harmonics	287
10.8.8	Matrix Elements of $L_x, L_y,$ and L_z	289
10.8.9	Rotation Matrices of the Spherical Harmonics	290
10.8.10	Evaluation of the $d_{m'm}^l(\beta)$ Matrices	292
10.8.11	Inverse of the $d_{m'm}^l(\beta)$ Matrices	292
10.8.12	Differential Equation for $d_{m'm}^l(\beta)$	293
10.8.13	Addition Theorem for Spherical Harmonics	296
10.8.14	Determination of I_l in the Addition Theorem	298
10.8.15	Connection of $D_{mm'}^l(\beta)$ with Spherical Harmonics	300
10.9	Irreducible Representations of $SU(2)$	302
10.10	Relation of $SU(2)$ and $R(3)$	303
10.11	Group Spaces	306
10.11.1	Real Vector Space	306
10.11.2	Inner Product Space	307
10.11.3	Four-Vector Space	307
10.11.4	Complex Vector Space	308
10.11.5	Function Space and Hilbert Space	308
10.11.6	Completeness	309

10.12	Hilbert Space and Quantum Mechanics	310
10.13	Continuous Groups and Symmetries	311
10.13.1	Point Groups and Their Generators	311
10.13.2	Transformation of Generators and Normal Forms	312
10.13.3	The Case of Multiple Parameters	314
10.13.4	Action of Generators on Functions	315
10.13.5	Extension or Prolongation of Generators	316
10.13.6	Symmetries of Differential Equations	318
	Bibliography	321
	Problems	322
11	Complex Variables and Functions	327
11.1	Complex Algebra	327
11.2	Complex Functions	329
11.3	Complex Derivatives and Cauchy–Riemann Conditions	330
11.3.1	Analytic Functions	330
11.3.2	Harmonic Functions	332
11.4	Mappings	334
11.4.1	Conformal Mappings	348
11.4.2	Electrostatics and Conformal Mappings	349
11.4.3	Fluid Mechanics and Conformal Mappings	352
11.4.4	Schwarz–Christoffel Transformations	358
	Bibliography	368
	Problems	368
12	Complex Integrals and Series	373
12.1	Complex Integral Theorems	373
12.1.1	Cauchy–Goursat Theorem	373
12.1.2	Cauchy Integral Theorem	374
12.1.3	Cauchy Theorem	376
12.2	Taylor Series	378
12.3	Laurent Series	379
12.4	Classification of Singular Points	385
12.5	Residue Theorem	386
12.6	Analytic Continuation	389
12.7	Complex Techniques in Taking Some Definite Integrals	392
12.8	Gamma and Beta Functions	399
12.8.1	Gamma Function	399
12.8.2	Beta Function	401
12.8.3	Useful Relations of the Gamma Functions	403
12.8.4	Incomplete Gamma and Beta Functions	403
12.8.5	Analytic Continuation of the Gamma Function	404
12.9	Cauchy Principal Value Integral	406

12.10	Integral Representations of Special Functions	410
12.10.1	Legendre Polynomials	410
12.10.2	Laguerre Polynomials	411
12.10.3	Bessel Functions	413
	Bibliography	416
	Problems	416
13	Fractional Calculus	423
13.1	Unified Expression of Derivatives and Integrals	425
13.1.1	Notation and Definitions	425
13.1.2	The n th Derivative of a Function	426
13.1.3	Successive Integrals	427
13.1.4	Unification of Derivative and Integral Operators	429
13.2	Differintegrals	429
13.2.1	Grünwald's Definition of Differintegrals	429
13.2.2	Riemann–Liouville Definition of Differintegrals	431
13.3	Other Definitions of Differintegrals	434
13.3.1	Cauchy Integral Formula	434
13.3.2	Riemann Formula	439
13.3.3	Differintegrals via Laplace Transforms	440
13.4	Properties of Differintegrals	442
13.4.1	Linearity	443
13.4.2	Homogeneity	443
13.4.3	Scale Transformations	443
13.4.4	Differintegral of a Series	443
13.4.5	Composition of Differintegrals	444
13.4.5.1	Composition Rule for General q and Q	447
13.4.6	Leibniz Rule	450
13.4.7	Right- and Left-Handed Differintegrals	450
13.4.8	Dependence on the Lower Limit	452
13.5	Differintegrals of Some Functions	453
13.5.1	Differintegral of a Constant	453
13.5.2	Differintegral of $[x - a]$	454
13.5.3	Differintegral of $[x - a]^p$ ($p > -1$)	455
13.5.4	Differintegral of $[1 - x]^p$	456
13.5.5	Differintegral of $\exp(\pm x)$	456
13.5.6	Differintegral of $\ln(x)$	457
13.5.7	Some Semiderivatives and Semi-Integrals	459
13.6	Mathematical Techniques with Differintegrals	459
13.6.1	Laplace Transform of Differintegrals	459
13.6.2	Extraordinary Differential Equations	463
13.6.3	Mittag–Leffler Functions	463
13.6.4	Semidifferential Equations	464

13.6.5	Evaluating Definite Integrals by Differintegrals	466
13.6.6	Evaluation of Sums of Series by Differintegrals	468
13.6.7	Special Functions Expressed as Differintegrals	469
13.7	Caputo Derivative	469
13.7.1	Caputo and the Riemann–Liouville Derivative	470
13.7.2	Mittag–Leffler Function and the Caputo Derivative	473
13.7.3	Right- and Left-Handed Caputo Derivatives	474
13.7.4	A Useful Relation of the Caputo Derivative	475
13.8	Riesz Fractional Integral and Derivative	477
13.8.1	Riesz Fractional Integral	477
13.8.2	Riesz Fractional Derivative	480
13.8.3	Fractional Laplacian	482
13.9	Applications of Differintegrals in Science and Engineering	482
13.9.1	Fractional Relaxation	482
13.9.2	Continuous Time Random Walk (CTRW)	483
13.9.3	Time Fractional Diffusion Equation	486
13.9.4	Fractional Fokker–Planck Equations	487
	Bibliography	489
	Problems	490
14	Infinite Series	495
14.1	Convergence of Infinite Series	495
14.2	Absolute Convergence	496
14.3	Convergence Tests	496
14.3.1	Comparison Test	497
14.3.2	Ratio Test	497
14.3.3	Cauchy Root Test	497
14.3.4	Integral Test	497
14.3.5	Raabe Test	499
14.3.6	Cauchy Theorem	499
14.3.7	Gauss Test and Legendre Series	500
14.3.8	Alternating Series	503
14.4	Algebra of Series	503
14.4.1	Rearrangement of Series	504
14.5	Useful Inequalities About Series	505
14.6	Series of Functions	506
14.6.1	Uniform Convergence	506
14.6.2	Weierstrass M-Test	507
14.6.3	Abel Test	507
14.6.4	Properties of Uniformly Convergent Series	508
14.7	Taylor Series	508
14.7.1	Maclaurin Theorem	509
14.7.2	Binomial Theorem	509

- 14.7.3 Taylor Series with Multiple Variables 510
- 14.8 Power Series 511
- 14.8.1 Convergence of Power Series 512
- 14.8.2 Continuity 512
- 14.8.3 Differentiation and Integration of Power Series 512
- 14.8.4 Uniqueness Theorem 513
- 14.8.5 Inversion of Power Series 513
- 14.9 Summation of Infinite Series 514
- 14.9.1 Bernoulli Polynomials and their Properties 514
- 14.9.2 Euler–Maclaurin Sum Formula 516
- 14.9.3 Using Residue Theorem to Sum Infinite Series 519
- 14.9.4 Evaluating Sums of Series by Differintegrals 522
- 14.10 Asymptotic Series 523
- 14.11 Method of Steepest Descent 525
- 14.12 Saddle-Point Integrals 528
- 14.13 Padé Approximants 535
- 14.14 Divergent Series in Physics 539
- 14.14.1 Casimir Effect and Renormalization 540
- 14.14.2 Casimir Effect and MEMS 542
- 14.15 Infinite Products 542
- 14.15.1 Sine, Cosine, and the Gamma Functions 544
- Bibliography 546
- Problems 546

- 15 Integral Transforms 553**
- 15.1 Some Commonly Encountered Integral Transforms 553
- 15.2 Derivation of the Fourier Integral 555
- 15.2.1 Fourier Series 555
- 15.2.2 Dirac-Delta Function 557
- 15.3 Fourier and Inverse Fourier Transforms 557
- 15.3.1 Fourier-Sine and Fourier-Cosine Transforms 558
- 15.4 Conventions and Properties of the Fourier Transforms 560
- 15.4.1 Shifting 561
- 15.4.2 Scaling 561
- 15.4.3 Transform of an Integral 561
- 15.4.4 Modulation 561
- 15.4.5 Fourier Transform of a Derivative 563
- 15.4.6 Convolution Theorem 564
- 15.4.7 Existence of Fourier Transforms 565
- 15.4.8 Fourier Transforms in Three Dimensions 565
- 15.4.9 Parseval Theorems 566
- 15.5 Discrete Fourier Transform 572
- 15.6 Fast Fourier Transform 576

- 15.7 Radon Transform 578
- 15.8 Laplace Transforms 581
- 15.9 Inverse Laplace Transforms 581
 - 15.9.1 Bromwich Integral 582
 - 15.9.2 Elementary Laplace Transforms 583
 - 15.9.3 Theorems About Laplace Transforms 584
 - 15.9.4 Method of Partial Fractions 591
- 15.10 Laplace Transform of a Derivative 593
- 15.10.1 Laplace Transforms in n Dimensions 600
- 15.11 Relation Between Laplace and Fourier Transforms 601
- 15.12 Mellin Transforms 601
 - Bibliography 602
 - Problems 602

- 16 Variational Analysis 607**
 - 16.1 Presence of One Dependent and One Independent Variable 608
 - 16.1.1 Euler Equation 608
 - 16.1.2 Another Form of the Euler Equation 610
 - 16.1.3 Applications of the Euler Equation 610
 - 16.2 Presence of More than One Dependent Variable 617
 - 16.3 Presence of More than One Independent Variable 617
 - 16.4 Presence of Multiple Dependent and Independent Variables 619
 - 16.5 Presence of Higher-Order Derivatives 619
 - 16.6 Isoperimetric Problems and the Presence of Constraints 622
 - 16.7 Applications to Classical Mechanics 626
 - 16.7.1 Hamilton's Principle 626
 - 16.8 Eigenvalue Problems and Variational Analysis 628
 - 16.9 Rayleigh–Ritz Method 632
 - 16.10 Optimum Control Theory 637
 - 16.11 Basic Theory: Dynamics versus Controlled Dynamics 638
 - 16.11.1 Connection with Variational Analysis 641
 - 16.11.2 Controllability of a System 642
 - Bibliography 646
 - Problems 647

- 17 Integral Equations 653**
 - 17.1 Classification of Integral Equations 654
 - 17.2 Integral and Differential Equations 654
 - 17.2.1 Converting Differential Equations into Integral Equations 656
 - 17.2.2 Converting Integral Equations into Differential Equations 658
 - 17.3 Solution of Integral Equations 659
 - 17.3.1 Method of Successive Iterations: Neumann Series 659
 - 17.3.2 Error Calculation in Neumann Series 660

- 17.3.3 Solution for the Case of Separable Kernels 661
- 17.3.4 Solution by Integral Transforms 663
 - 17.3.4.1 Fourier Transform Method 663
 - 17.3.4.2 Laplace Transform Method 664
- 17.4 Hilbert–Schmidt Theory 665
 - 17.4.1 Eigenvalues for Hermitian Operators 665
 - 17.4.2 Orthogonality of Eigenfunctions 666
 - 17.4.3 Completeness of the Eigenfunction Set 666
- 17.5 Neumann Series and the Sturm–Liouville Problem 668
- 17.6 Eigenvalue Problem for the Non-Hermitian Kernels 672
 - Bibliography 672
 - Problems 672

- 18 Green’s Functions 675**
 - 18.1 Time-Independent Green’s Functions in One Dimension 675
 - 18.1.1 Abel’s Formula 677
 - 18.1.2 Constructing the Green’s Function 677
 - 18.1.3 Differential Equation for the Green’s Function 679
 - 18.1.4 Single-Point Boundary Conditions 679
 - 18.1.5 Green’s Function for the Operator d^2/dx^2 680
 - 18.1.6 Inhomogeneous Boundary Conditions 682
 - 18.1.7 Green’s Functions and Eigenvalue Problems 684
 - 18.1.8 Green’s Functions and the Dirac-Delta Function 686
 - 18.1.9 Helmholtz Equation with Discrete Spectrum 687
 - 18.1.10 Helmholtz Equation in the Continuum Limit 688
 - 18.1.11 Another Approach for the Green’s function 697
 - 18.2 Time-Independent Green’s Functions in Three Dimensions 701
 - 18.2.1 Helmholtz Equation in Three Dimensions 701
 - 18.2.2 Green’s Functions in Three Dimensions 702
 - 18.2.3 Green’s Function for the Laplace Operator 704
 - 18.2.4 Green’s Functions for the Helmholtz Equation 705
 - 18.2.5 General Boundary Conditions and Electrostatics 710
 - 18.2.6 Helmholtz Equation in Spherical Coordinates 712
 - 18.2.7 Diffraction from a Circular Aperture 716
 - 18.3 Time-Independent Perturbation Theory 721
 - 18.3.1 Nondegenerate Perturbation Theory 721
 - 18.3.2 Slightly Anharmonic Oscillator in One Dimension 726
 - 18.3.3 Degenerate Perturbation Theory 728
 - 18.4 First-Order Time-Dependent Green’s Functions 729
 - 18.4.1 Propagators 732
 - 18.4.2 Compounding Propagators 732
 - 18.4.3 Diffusion Equation with Discrete Spectrum 733
 - 18.4.4 Diffusion Equation in the Continuum Limit 734

18.4.5	Presence of Sources or Interactions	736
18.4.6	Schrödinger Equation for Free Particles	737
18.4.7	Schrödinger Equation with Interactions	738
18.5	Second-Order Time-Dependent Green's Functions	738
18.5.1	Propagators for the Scalar Wave Equation	741
18.5.2	Advanced and Retarded Green's Functions	743
18.5.3	Scalar Wave Equation	745
	Bibliography	747
	Problems	748
19	Green's Functions and Path Integrals	755
19.1	Brownian Motion and the Diffusion Problem	755
19.1.1	Wiener Path Integral and Brownian Motion	757
19.1.2	Perturbative Solution of the Bloch Equation	760
19.1.3	Derivation of the Feynman–Kac Formula	763
19.1.4	Interpretation of $V(x)$ in the Bloch Equation	765
19.2	Methods of Calculating Path Integrals	767
19.2.1	Method of Time Slices	769
19.2.2	Path Integrals with the ESKC Relation	770
19.2.3	Path Integrals by the Method of Finite Elements	771
19.2.4	Path Integrals by the “Semiclassical” Method	772
19.3	Path Integral Formulation of Quantum Mechanics	776
19.3.1	Schrödinger Equation For a Free Particle	776
19.3.2	Schrödinger Equation with a Potential	778
19.3.3	Feynman Phase Space Path Integral	780
19.3.4	The Case of Quadratic Dependence on Momentum	781
19.4	Path Integrals Over Lévy Paths and Anomalous Diffusion	783
19.5	Fox's H -Functions	788
19.5.1	Properties of the H -Functions	789
19.5.2	Useful Relations of the H -Functions	791
19.5.3	Examples of H -Functions	792
19.5.4	Computable Form of the H -Function	796
19.6	Applications of H -Functions	797
19.6.1	Riemann–Liouville Definition of Differintegral	798
19.6.2	Caputo Fractional Derivative	798
19.6.3	Fractional Relaxation	799
19.6.4	Time Fractional Diffusion via R–L Derivative	800
19.6.5	Time Fractional Diffusion via Caputo Derivative	801
19.6.6	Derivation of the Lévy Distribution	803
19.6.7	Lévy Distributions in Nature	806
19.6.8	Time and Space Fractional Schrödinger Equation	806
19.6.8.1	Free Particle Solution	808
19.7	Space Fractional Schrödinger Equation	809

19.7.1	Feynman Path Integrals Over Lévy Paths	810
19.8	Time Fractional Schrödinger Equation	812
19.8.1	Separable Solutions	812
19.8.2	Time Dependence	813
19.8.3	Mittag–Leffler Function and the Caputo Derivative	814
19.8.4	Euler Equation for the Mittag–Leffler Function	814
	Bibliography	817
	Problems	818

Further Reading 825

Index 827

Preface

Courses on mathematical methods of physics are among the essential courses for graduate programs in physics, which are also offered by most engineering departments. Considering that the audience in these courses comes from all subdisciplines of physics and engineering, the content and the level of mathematical formalism has to be chosen very carefully. Recently, the growing interest in interdisciplinary studies has brought scientists together from physics, chemistry, biology, economy, and finance and has increased the demand for these courses in which upper-level mathematical techniques are taught. It is for this reason that the mathematics departments, who once overlooked these courses, are now themselves designing and offering them.

Most of the available books for these courses are written with theoretical physicists in mind and thus are somewhat insensitive to the needs of this new multidisciplinary audience. Besides, these books should not only be tuned to the existing practical needs of this multidisciplinary audience but should also play a lead role in the development of new interdisciplinary science by introducing new techniques to students and researchers.

About the Book

We give a coherent treatment of the selected topics with a style that makes advanced mathematical tools accessible to a multidisciplinary audience. The book is written in a modular way so that each chapter is actually a review of its subject and can be read independently. This makes the book very useful not only as a self-study book for students and beginning researchers but also as a reference for scientists. We emphasize physical motivation and the multidisciplinary nature of the methods discussed. Whenever possible, we prefer to introduce mathematical techniques through physical applications. Examples are often used to extend discussions of specific techniques rather than as mere exercises.

Topics are introduced in a logical sequence and discussed thoroughly. Each sequence climaxes with a part where the material of the previous chapters is

unified in terms of a general theory, as in Chapter 7 on the Sturm–Liouville theory, or as in Chapter 18 on Green’s functions, where the gains of the previous chapters are utilized. Chapter 8 is on factorization method. It is a natural extension of our discussion on the Sturm–Liouville theory. It also presents a different and an advanced treatment of special functions. Similarly, Chapter 19 on path integrals is a natural extension of our chapter on Green’s functions. Chapters 9 and 10 on coordinates, tensors, and continuous groups have been located after Chapter 8 on the Sturm–Liouville theory and the factorization method. Chapters 11 and 12 are on complex techniques, and they are self-contained. Chapter 13 on fractional calculus can either be integrated into the curriculum of the mathematical methods of physics courses or used independently to design a one-semester course.

Since our readers are expected to be at least at the graduate or the advanced undergraduate level, a background equivalent to the contents of our undergraduate text book *Essentials of Mathematical Methods in Science and Engineering* (Bayin, 2008) is assumed. In this regard, the basics of some of the methods discussed here can be found there. For communications about the book, we will use the website <http://users.metu.edu.tr/bayin/>

The entire book contains enough material for a three-semester course meeting three hours a week. The modular structure of the book gives enough flexibility to adopt the book for two- or even a one-semester course. Chapters 1–7, 11, 12, and 14–18 have been used for a two-semester compulsory graduate course meeting three hours a week at METU, where students from all subdisciplines of physics meet. In other universities, colleagues have used the book for their two or one semester courses.

During my lectures and first reading of the book, I recommend that readers view equations as statements and concentrate on the logical structure of the arguments. Later, when they go through the derivations, technical details will be understood, alternate approaches will appear, and some of the questions will be answered. Sufficient numbers of problems are given at the back of each chapter. They are carefully selected and should be considered an integral part of the learning process. Since some of the problems may require a good deal of time, we recommend the reader to skim through the entire problem section before attempting them. Depending on the level and the purpose of the reader, certain parts of the book can be skipped in first reading. Since the modular structure of the book makes it relatively easy for the readers to decide on which chapters or sections to skip, we will not impose a particular selection.

In a vast area like mathematical methods in science and engineering, there is always room for new approaches, new applications, and new topics. In fact, the number of books, old and new, written on this subject shows how dynamic this field is. Naturally, this book carries an imprint of my style and lectures. Because the main aim of this book is pedagogy, occasionally I have followed other books when their approaches made perfect sense to me. Main references are given at the back of each chapter. Additional references can be found at

the back. Readers of this book will hopefully be well prepared for advanced graduate studies and research in many areas of physics. In particular, as we use the same terminology and style, they should be ready for full-term graduate courses based on the books: *The Fractional Calculus* by Oldham and Spanier and *Path Integrals in Physics, Volumes I and II* by Chaichian and Demichev, or they could jump to the advanced sections of these books, which have become standard references in their fields. Our list of references, by all means, is not meant to be complete or up to date. There are many other excellent sources that nowadays the reader can locate by a simple internet search. Their exclusion here is simply ignorance on my part and not a reflection on their quality or importance.

About the Second Edition

The challenge in writing a mathematical methods text book is that for almost every chapter an entire book can be devoted. Sometimes, even sections could be expanded into another book. In this regard, it is natural that books with such broad scope need at least another edition to settle down. The second edition of *Mathematical Methods in Science and Engineering* corresponds to a major overhaul of the entire book. In addition to 34 new examples, 34 new figures, and 48 new problems, over 60 new sections/subsections have been included on carefully selected topics that make the book more appealing and useful to its multidisciplinary audience.

Among the new topics introduced, we have the discrete and fast Fourier transforms; Cartesian tensors and the theory of elasticity; curvature; Caputo and Riesz fractional derivatives; method of steepest descent and saddle-point integrals; Padé approximants; Radon transforms; optimum control theory and controlled dynamics; diffraction; time independent perturbation theory; the anharmonic oscillator problem; anomalous diffusion; Fox's H-functions and many others. As Socrates has once said *education is the kindling of a flame, not the filling of a Vessel*, all topics are selected and written, not to fill a vessel but to inform, provoke further thought, and interest among the multidisciplinary audience we address.

Besides these, throughout the book, countless changes have been made to assure easy reading and smooth flow of the complex mathematical arguments. Derivations are given in sufficient detail so that the reader will not be distracted by searching for results in other parts of the book or by needing to write down equations. We have shown carefully selected keywords in boldface and framed key results so that information can be located easily as the reader scans through the pages. Also, using the new Wiley style and a more efficient way of displaying equations, we were able to keep the book at an optimum size.

Acknowledgments

I would again like to start by paying tribute to all the scientists and mathematicians whose works contributed to the subjects discussed in this book. I would also like to compliment the authors of the existing books on mathematical methods of physics. I appreciate the time and dedication that went into writing them. Most of them existed even before I was a graduate student and I have benefitted from them greatly. As in the first edition, I am indebted to Prof. K. T. Hecht of the University of Michigan, whose excellent lectures and clear style had a great influence on me. I am grateful to Prof. P. G. L. Leach for sharing his wisdom with me and for meticulously reading Chapters 8, 13, and 19. I also thank Prof. N. K. Pak for many interesting and stimulating discussions, encouragement, and critical reading of the chapter on path integrals. Their comments kept illuminating my way during the preparation of this edition as well. I thank Prof. E. Akyıldız and Prof. B. Karasözen for encouragement and support at the Institute of Applied Mathematics at METU, which became home to me. I also thank my editors Jon Gurstelle and Kathleen Pagliaro, and the publication team at Wiley for sharing my excitement and their utmost care in bringing this book into existence. Finally, I thank my beloved wife Adalet and darling daughter Sumru. Without their endless love and support, this project, which spanned over a decade, would not have been possible.

METU/IAM
Ankara/TURKEY
July 2017

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1

Legendre Equation and Polynomials

Legendre polynomials, $P_n(x)$, are the solutions of the Legendre equation:

$$\frac{d}{dx} \left[(1 - x^2) \frac{dP_n(x)}{dx} \right] + n(n + 1)P_n(x) = 0, \quad n = 0, 1, 2, \dots \quad (1.1)$$

They are named after the French mathematician **Adrien-Marie Legendre** (1752–1833). They are frequently encountered in physics and engineering applications. In particular, they appear in the solutions of the Laplace equation in spherical polar coordinates.

1.1 Second-Order Differential Equations of Physics

Many of the **second-order** partial differential equations of physics and engineering can be written as

$$\vec{\nabla}^2 \Psi(x, y, z) + k^2(x, y, z) \Psi(x, y, z) = F(x, y, z), \quad (1.2)$$

where some of the frequently encountered cases are:

1. When $k(x, y, z)$ and $F(x, y, z)$ are zero, we have the **Laplace equation**:

$$\vec{\nabla}^2 \Psi(x, y, z) = 0, \quad (1.3)$$

which is encountered in many different areas of science like electrostatics, magnetostatics, laminar (irrotational) flow, surface waves, heat transfer and gravitation.

2. When the right-hand side of the Laplace equation is different from zero, we have the **Poisson equation**:

$$\vec{\nabla}^2 \Psi = F(x, y, z), \quad (1.4)$$

where $F(x, y, z)$ represents sources or sinks in the system.

3. The **Helmholtz wave equation** is written as

$$\vec{\nabla}^2 \Psi(x, y, z) \pm k_0^2 \Psi(x, y, z) = 0, \quad (1.5)$$

where k_0 is a constant.

4. Another important example is the time-independent **Schrödinger equation**:

$$-\frac{\hbar^2}{2m} \vec{\nabla}^2 \Psi(x, y, z) + V(x, y, z) \Psi(x, y, z) = E \Psi(x, y, z), \quad (1.6)$$

where $F(x, y, z)$ in Eq. (1.2) is zero and $k(x, y, z)$ is given as

$$k(x, y, z) = \sqrt{(2m/\hbar^2)[E - V(x, y, z)]}. \quad (1.7)$$

A common property of all these equations is that they are linear and second-order partial differential equations. Separation of variables, Green's functions and integral transforms are among the frequently used analytic techniques for obtaining solutions. When analytic methods fail, one can resort to numerical techniques like Runge–Kutta. Appearance of similar differential equations in different areas of science allows one to adopt techniques developed in one area into another. Of course, the variables and interpretation of the solutions will be very different. Also, one has to be aware of the fact that boundary conditions used in one area may not be appropriate for another. For example, in electrostatics, charged particles can only move perpendicular to the conducting surfaces, whereas in laminar (irrotational) flow, fluid elements follow the contours of the surfaces; thus even though the Laplace equation is to be solved in both cases, solutions obtained in electrostatics may not always have meaningful counterparts in laminar flow.

1.2 Legendre Equation

We now solve Eq. (1.2) in spherical polar coordinates using the method of **separation of variables**. We consider cases where $k(x, y, z)$ is only a function of the radial coordinate and also set $F(x, y, z)$ to zero. The time-independent Schrödinger equation (1.6) for the central force problems, $V(x, y, z) = V(r)$, is an important example for such cases. We first separate the radial, r , and the angular (θ, ϕ) variables and write the solution as $\Psi(r, \theta, \phi) = R(r)Y(\theta, \phi)$. This basically assumes that the radial dependence of the solution is independent of

the angular coordinates and vice versa. Substituting this in Eq. (1.2), we get

$$\begin{aligned} \frac{1}{r^2} \frac{\partial}{\partial r} \left[r^2 \frac{\partial}{\partial r} R(r) Y(\theta, \phi) \right] + \frac{1}{r^2 \sin \theta} \frac{\partial}{\partial \theta} \left[\sin \theta \frac{\partial}{\partial \theta} R(r) Y(\theta, \phi) \right] \\ + \frac{1}{r^2 \sin^2 \theta} \frac{\partial^2}{\partial \phi^2} R(r) Y(\theta, \phi) + k^2(r) R(r) Y(\theta, \phi) = 0. \end{aligned} \quad (1.8)$$

After multiplying by $r^2/R(r)Y(\theta, \phi)$ and collecting the (θ, ϕ) dependence on the right-hand side, we obtain

$$\begin{aligned} \frac{1}{R(r)} \frac{\partial}{\partial r} \left[r^2 \frac{\partial}{\partial r} R(r) \right] + k^2(r)r^2 = - \frac{1}{\sin \theta} \frac{1}{Y(\theta, \phi)} \frac{\partial}{\partial \theta} \left[\sin \theta \frac{\partial}{\partial \theta} Y(\theta, \phi) \right] \\ - \frac{1}{\sin^2 \theta} \frac{\partial^2 Y(\theta, \phi)}{\partial \phi^2}. \end{aligned} \quad (1.9)$$

Since r and (θ, ϕ) are independent variables, this equation can be satisfied for all r and (θ, ϕ) only when both sides of the equation are equal to the same constant. We show this constant with λ , which is also called the **separation constant**. Now Eq. (1.9) reduces to the following two equations:

$$\frac{d}{dr} \left(r^2 \frac{dR(r)}{dr} \right) + r^2 k^2(r) R(r) - \lambda R(r) = 0, \quad (1.10)$$

$$\frac{1}{\sin \theta} \frac{\partial}{\partial \theta} \left[\sin \theta \frac{\partial Y(\theta, \phi)}{\partial \theta} \right] + \frac{1}{\sin^2 \theta} \frac{\partial^2 Y(\theta, \phi)}{\partial \phi^2} + \lambda Y(\theta, \phi) = 0, \quad (1.11)$$

where Eq. (1.10) for $R(r)$ is an ordinary differential equation. We also separate the θ and the ϕ variables in $Y(\theta, \phi)$ as $Y(\theta, \phi) = \Theta(\theta)\Phi(\phi)$ and call the new separation constant m^2 , and write

$$\frac{\sin \theta}{\Theta(\theta)} \frac{d}{d\theta} \left[\sin \theta \frac{d\Theta}{d\theta} \right] + \lambda \sin^2 \theta = - \frac{1}{\Phi(\phi)} \frac{d^2 \Phi(\phi)}{d\phi^2} = m^2. \quad (1.12)$$

The differential equations to be solved for $\Theta(\theta)$ and $\Phi(\phi)$ are now found, respectively, as

$$\sin^2 \theta \frac{d^2 \Theta(\theta)}{d\theta^2} + \cos \theta \sin \theta \frac{d\Theta(\theta)}{d\theta} + [\lambda \sin^2 \theta - m^2] \Theta(\theta) = 0, \quad (1.13)$$

$$\frac{d^2 \Phi(\phi)}{d\phi^2} + m^2 \Phi(\phi) = 0. \quad (1.14)$$

In summary, using the method of separation of variables, we have reduced the partial differential equation [Eq. (1.8)] to three ordinary differential equations

[Eqs. (1.10), (1.13), and (1.14)]. During this process, two constant parameters, λ and m , called the **separation constants** have entered into our equations, which so far have no restrictions on them.

1.2.1 Method of Separation of Variables

In the above discussion, the fact that we are able to separate the solution is closely related to the use of the spherical polar coordinates, which reflect the symmetry of the central force problem, where the potential, $V(r)$, depends only on the radial coordinate. In Cartesian coordinates, the potential would be written as $V(x, y, z)$ and the solution would not be separable as $\Psi(x, y, z) \neq X(x)Y(y)Z(z)$. Whether a given partial differential equation is separable or not is closely linked to the symmetries of the physical system. Even though a proper discussion of this point is beyond the scope of this book, we refer the reader to [9] and suffice by saying that if a partial differential equation is not separable in a given coordinate system, it is possible to check the existence of a coordinate system in which it would be separable. If such a coordinate system exists, then it is possible to construct it from the generators of the symmetries.

Among the three ordinary differential equations [Eqs. (1.10), (1.13), and (1.14)], Eq. (1.14) can be solved immediately with the general solution

$$\Phi(\phi) = Ae^{im\phi} + Be^{-im\phi}, \quad (1.15)$$

where the separation constant, m , is still unrestricted. Imposing the periodic boundary condition $\Phi(\phi + 2\pi) = \Phi(\phi)$, we restrict m to integer values: $0, \pm 1, \pm 2, \dots$. Note that in anticipation of applications to quantum mechanics, we have taken the two linearly independent solutions as $e^{\pm im\phi}$. For the other problems, $\sin m\phi$ and $\cos m\phi$ could be used.

For the differential equation to be solved for $\Theta(\theta)$ [Eq. (1.13)], we define a new independent variable, $x = \cos \theta$, $\Theta(\theta) = Z(x)$, $\theta \in [0, \pi]$, $x \in [-1, 1]$, and write

$$(1 - x^2) \frac{d^2 Z(x)}{dx^2} - 2x \frac{dZ(x)}{dx} + \left[\lambda - \frac{m^2}{(1 - x^2)} \right] Z(x) = 0. \quad (1.16)$$

For $m = 0$, this equation is called the **Legendre equation**. For $m \neq 0$, it is known as the **associated Legendre equation**.

1.2.2 Series Solution of the Legendre Equation

Starting with the $m = 0$ case, we write the **Legendre equation** as

$$(1 - x^2) \frac{d^2 Z(x)}{dx^2} - 2x \frac{dZ(x)}{dx} + \lambda Z(x) = 0, \quad x \in [-1, 1]. \quad (1.17)$$

This has two regular **singular points** at $x = -1$ and 1 . Since these points are at the end points of our interval, we use the **Frobenius method** [8] and try a

series solution about the regular point $x = 0$ as $Z(x) = \sum_{k=0}^{\infty} a_k x^{k+\alpha}$, where α is a constant. Substituting this into Eq. (1.17), we get

$$\sum_{k=0}^{\infty} a_k (k + \alpha)(k + \alpha - 1)x^{k+\alpha-2} - \sum_{k=0}^{\infty} x^{k+\alpha} [(k + \alpha)(k + \alpha - 1) + 2(k + \alpha) - \lambda] a_k = 0. \quad (1.18)$$

We now write the first two terms of the first series explicitly:

$$a_0 \alpha(\alpha - 1)x^{\alpha-2} + a_1(\alpha + 1)\alpha x^{\alpha-1} + \sum_{k'=2}^{\infty} a_{k'}(k' + \alpha)(k' + \alpha - 1)x^{k'+\alpha-2} \quad (1.19)$$

and make the variable change $k' = k + 2$, to write Eq. (1.18) as

$$a_0 \alpha(\alpha - 1)x^{\alpha-2} + a_1(\alpha + 1)\alpha x^{\alpha-1} + \sum_{k=0}^{\infty} x^{k+\alpha} \{a_{k+2}(k + 2 + \alpha)(k + 1 + \alpha) - a_k [(k + \alpha)(k + \alpha + 1) - \lambda]\} = 0. \quad (1.20)$$

From the uniqueness of power series, this equation cannot be satisfied for all x unless the coefficients of all the powers of x vanish simultaneously. This gives the following relations among the coefficients:

$$\boxed{a_0 \alpha(\alpha - 1) = 0, \quad a_0 \neq 0,} \quad (1.21)$$

$$\boxed{a_1(\alpha + 1)\alpha = 0,} \quad (1.22)$$

$$\boxed{\frac{a_{k+2}}{a_k} = \frac{[(k + \alpha)(k + \alpha + 1) - \lambda]}{(k + 1 + \alpha)(k + \alpha + 2)}, \quad k = 0, 1, 2, \dots} \quad (1.23)$$

Equation (1.21), which is obtained by setting the coefficient of the lowest power of x to zero, is called the **indicial equation**. Assuming $a_0 \neq 0$, the two roots of the indicial equation give the values $\alpha = 0$ and $\alpha = 1$, while the remaining Eqs. (1.22) and (1.23) give the **recursion relation** among the coefficients.

Starting with the root $\alpha = 1$, we write

$$a_{k+2} = a_k \frac{(k + 1)(k + 2) - \lambda}{(k + 2)(k + 3)}, \quad k = 0, 1, 2, \dots, \quad (1.24)$$

and obtain the remaining coefficients as

$$a_2 = a_0 \frac{(2 - \lambda)}{6}, \quad (1.25)$$

$$a_3 = a_1 \frac{(6 - \lambda)}{12}, \quad (1.26)$$

$$a_4 = a_2 \frac{(12 - \lambda)}{20}, \quad (1.27)$$

$$\vdots \quad (1.28)$$

Since Eq. (1.22) with $\alpha = 1$ implies $a_1 = 0$, all the odd coefficients vanish, $a_3 = a_5 = \dots = 0$, thus yielding the following series solution for $\alpha = 1$:

$$Z_1(x) = a_0 \left[x + \frac{(2 - \lambda)}{6} x^3 + \frac{(2 - \lambda)(12 - \lambda)}{120} x^5 + \dots \right]. \quad (1.29)$$

For the other root, $\alpha = 0$, Eqs. (1.21) and (1.22) imply $a_0 \neq 0$ and $a_1 \neq 0$, thus the recursion relation:

$$a_{k+2} = a_k \frac{k(k+1) - \lambda}{(k+1)(k+2)}, \quad k = 0, 1, 2, \dots, \quad (1.30)$$

determines the nonzero coefficients as

$$\begin{aligned} a_2 &= a_0 \left(-\frac{\lambda}{2} \right), \\ a_3 &= a_1 \left(\frac{2 - \lambda}{6} \right), \\ a_4 &= a_2 \left(\frac{6 - \lambda}{12} \right), \\ a_5 &= a_3 \left(\frac{12 - \lambda}{20} \right), \\ &\vdots \end{aligned} \quad (1.31)$$

Now the series solution for $\alpha = 0$ is obtained as

$$\begin{aligned} Z_2(x) &= a_0 \left[1 - \frac{\lambda}{2} x^2 - \frac{\lambda(6 - \lambda)}{2 \cdot 12} x^4 + \dots \right] \\ &+ a_1 \left[x + \frac{(2 - \lambda)}{6} x^3 + \frac{(2 - \lambda)(12 - \lambda)}{120} x^5 + \dots \right]. \end{aligned} \quad (1.32)$$

The Legendre equation is a second-order linear ordinary differential equation, which in general has two linearly independent solutions. Since a_0 and a_1 are arbitrary, we note that the solution for $\alpha = 0$ also contains the solution for $\alpha = 1$; hence the general solution can be written as

$$\boxed{Z(x) = C_0 \left[1 - \left(\frac{\lambda}{2} \right) x^2 - \left(\frac{\lambda}{2} \right) \left(\frac{6 - \lambda}{12} \right) x^4 + \dots \right] + C_1 \left[x + \frac{(2 - \lambda)}{6} x^3 + \frac{(2 - \lambda)(12 - \lambda)}{120} x^5 + \dots \right]}, \quad (1.33)$$

where C_0 and C_1 are two integration constants to be determined from the boundary conditions. These series are called the **Legendre series**.

1.2.3 Frobenius Method – Review

A second-order linear homogeneous ordinary differential equation with two linearly independent solutions may be put in the form

$$\frac{d^2y}{dx^2} + P(x)\frac{dy}{dx} + Q(x)y(x) = 0. \quad (1.34)$$

If x_0 is no worse than a **regular singular point**, that is, when

$$\lim_{x \rightarrow x_0} (x - x_0)P(x) \rightarrow \text{finite} \quad (1.35)$$

and

$$\lim_{x \rightarrow x_0} (x - x_0)^2 Q(x) \rightarrow \text{finite}, \quad (1.36)$$

we can seek a **series solution** of the form

$$y(x) = \sum_{k=0}^{\infty} a_k (x - x_0)^{k+\alpha}, \quad a_0 \neq 0. \quad (1.37)$$

Substituting this series into the above differential equation and setting the coefficient of the lowest power of $(x - x_0)$ with $a_0 \neq 0$ gives us a quadratic equation for α called the **indicial equation**. For almost all the physically interesting cases, the indicial equation has two real roots. This gives us the following possibilities for the two linearly independent solutions of the differential equation [8]:

1. If the two roots ($\alpha_1 > \alpha_2$) differ by a noninteger, then the two linearly independent solutions, $y_1(x)$ and $y_2(x)$, are given as

$$y_1(x) = |x - x_0|^{\alpha_1} \sum_{k=0}^{\infty} a_k (x - x_0)^k, \quad a_0 \neq 0, \quad (1.38)$$

$$y_2(x) = |x - x_0|^{\alpha_2} \sum_{k=0}^{\infty} b_k (x - x_0)^k, \quad b_0 \neq 0. \quad (1.39)$$

2. If $(\alpha_1 - \alpha_2) = N$, where $\alpha_1 > \alpha_2$ and N is a positive integer, then the two linearly independent solutions, $y_1(x)$ and $y_2(x)$, are given as

$$y_1(x) = |x - x_0|^{\alpha_1} \sum_{k=0}^{\infty} a_k (x - x_0)^k, \quad a_0 \neq 0, \quad (1.40)$$

$$y_2(x) = |x - x_0|^{\alpha_2} \sum_{k=0}^{\infty} b_k (x - x_0)^k + C y_1(x) \ln |x - x_0|, \quad b_0 \neq 0.$$

(1.41)

The second solution contains a logarithmic singularity, where C is a constant that may or may not be zero. Sometimes, α_2 will contain both solutions; hence it is advisable to start with the smaller root with the hopes that it might provide the general solution.

3. If the indicial equation has a double root, $\alpha_1 = \alpha_2$, then the Frobenius method yields only one series solution. In this case, the two linearly independent solutions can be taken as

$$y(x, \alpha_1) \quad \text{and} \quad \left. \frac{\partial y(x, \alpha)}{\partial \alpha} \right|_{\alpha=\alpha_1}, \quad (1.42)$$

where the second solution diverges logarithmically as $x \rightarrow x_0$. In the presence of a double root, the Frobenius method is usually modified by taking the two linearly independent solutions, $y_1(x)$ and $y_2(x)$, as

$$y_1(x) = |x - x_0|^{\alpha_1} \sum_{k=0}^{\infty} a_k (x - x_0)^k, \quad a_0 \neq 0, \quad (1.43)$$

$$y_2(x) = |x - x_0|^{\alpha_1+1} \sum_{k=0}^{\infty} b_k (x - x_0)^k + y_1(x) \ln |x - x_0|. \quad (1.44)$$

In all these cases, the general solution is written as $y(x) = A_1 y_1(x) + A_2 y_2(x)$.

1.3 Legendre Polynomials

Legendre series are convergent in the interval $(-1, 1)$. This can be checked easily by the ratio test. To see how they behave at the end points, $x = \pm 1$, we take the $k \rightarrow \infty$ limit of the recursion relation in Eq. (1.30) to obtain $\frac{a_{k+2}}{a_k} \rightarrow 1$. For sufficiently large k values, this means that both series behave as

$$Z(x) = \cdots + a_k x^k (1 + x^2 + x^4 + \cdots). \quad (1.45)$$

The series inside the parentheses is nothing but the geometric series:

$$(1 + x^2 + x^4 + \cdots) = \frac{1}{1 - x^2}. \quad (1.46)$$