

APPENDIX A

Mathematical Formulas

A-1 Quadratic Formula

If $ax^2 + bx + c = 0$
 then $x = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$

A-2 Binomial Expansion

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

$$(x + y)^n = x^n \left(1 + \frac{y}{x}\right)^n = x^n \left(1 + n\frac{y}{x} + \frac{n(n-1)}{2!}\frac{y^2}{x^2} + \dots\right)$$

A-3 Other Expansions

$$e^x = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots$$

$$\ln(1 + x) = x - \frac{x^2}{2} + \frac{x^3}{3} - \frac{x^4}{4} + \dots$$

$$\sin \theta = \theta - \frac{\theta^3}{3!} + \frac{\theta^5}{5!} - \dots$$

$$\cos \theta = 1 - \frac{\theta^2}{2!} + \frac{\theta^4}{4!} - \dots$$

$$\tan \theta = \theta + \frac{\theta^3}{3} + \frac{2}{15}\theta^5 + \dots \quad |\theta| < \frac{\pi}{2}$$

In general: $f(x) = f(0) + \left(\frac{df}{dx}\right)_0 x + \left(\frac{d^2f}{dx^2}\right)_0 \frac{x^2}{2!} + \dots$

A-4 Exponents

$$(a^n)(a^m) = a^{n+m}$$

$$(a^n)(b^n) = (ab)^n$$

$$(a^n)^m = a^{nm}$$

$$\frac{1}{a^n} = a^{-n}$$

$$a^n a^{-n} = a^0 = 1$$

$$a^{\frac{1}{2}} = \sqrt{a}$$

A-5 Areas and Volumes

| Object | Surface area | Volume |
|--|------------------------------------|------------------------|
| Circle, radius r | πr^2 | — |
| Sphere, radius r | $4\pi r^2$ | $\frac{4}{3}\pi r^3$ |
| Right circular cylinder, radius r , height h | $2\pi r^2 + 2\pi r h$ | $\pi r^2 h$ |
| Right circular cone, radius r , height h | $\pi r^2 + \pi r \sqrt{r^2 + h^2}$ | $\frac{1}{3}\pi r^2 h$ |

A-8 Vectors

Vector addition is covered in Sections 3-2 to 3-5.

Vector multiplication is covered in Sections 3-3, 7-2, and 11-2.

A-9 Trigonometric Functions and Identities

The trigonometric functions are defined as follows (see Fig. A-5, o = side opposite, a = side adjacent, h = hypotenuse. Values are given in Table A-2):

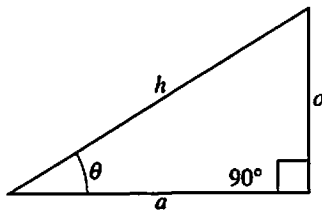


FIGURE A-5

$$\begin{aligned} \sin \theta &= \frac{o}{h} & \csc \theta &= \frac{1}{\sin \theta} = \frac{h}{o} \\ \cos \theta &= \frac{a}{h} & \sec \theta &= \frac{1}{\cos \theta} = \frac{h}{a} \\ \tan \theta &= \frac{o}{a} = \frac{\sin \theta}{\cos \theta} & \cot \theta &= \frac{1}{\tan \theta} = \frac{a}{o} \end{aligned}$$

and recall that

$$a^2 + o^2 = h^2 \quad [\text{Pythagorean theorem}].$$

Figure A-6 shows the signs (+ or -) that cosine, sine, and tangent take on for angles θ in the four quadrants (0° to 360°). Note that angles are measured counterclockwise from the x axis as shown; negative angles are measured from below the x axis, clockwise: for example, $-30^\circ = +330^\circ$, and so on.

The following are some useful identities among the trigonometric functions:

$$\begin{aligned} \sin^2 \theta + \cos^2 \theta &= 1 \\ \sec^2 \theta - \tan^2 \theta &= 1, \quad \csc^2 \theta - \cot^2 \theta = 1 \\ \sin 2\theta &= 2 \sin \theta \cos \theta \\ \cos 2\theta &= \cos^2 \theta - \sin^2 \theta = 2 \cos^2 \theta - 1 = 1 - 2 \sin^2 \theta \\ \tan 2\theta &= \frac{2 \tan \theta}{1 - \tan^2 \theta} \\ \sin(A \pm B) &= \sin A \cos B \pm \cos A \sin B \\ \cos(A \pm B) &= \cos A \cos B \mp \sin A \sin B \\ \tan(A \pm B) &= \frac{\tan A \pm \tan B}{1 \mp \tan A \tan B} \\ \sin(180^\circ - \theta) &= \sin \theta \\ \cos(180^\circ - \theta) &= -\cos \theta \\ \sin(90^\circ - \theta) &= \cos \theta \\ \cos(90^\circ - \theta) &= \sin \theta \\ \sin(-\theta) &= -\sin \theta \\ \cos(-\theta) &= \cos \theta \\ \tan(-\theta) &= -\tan \theta \end{aligned}$$

$$\sin \frac{1}{2} \theta = \sqrt{\frac{1 - \cos \theta}{2}}, \quad \cos \frac{1}{2} \theta = \sqrt{\frac{1 + \cos \theta}{2}}, \quad \tan \frac{1}{2} \theta = \sqrt{\frac{1 - \cos \theta}{1 + \cos \theta}}$$

$$\sin A \pm \sin B = 2 \sin \left(\frac{A \pm B}{2} \right) \cos \left(\frac{A \mp B}{2} \right).$$

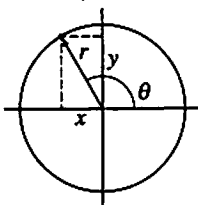
For any triangle (see Fig. A-7):

$$\frac{\sin \alpha}{a} = \frac{\sin \beta}{b} = \frac{\sin \gamma}{c} \quad [\text{Law of sines}]$$

$$c^2 = a^2 + b^2 - 2ab \cos \gamma. \quad [\text{Law of cosines}]$$

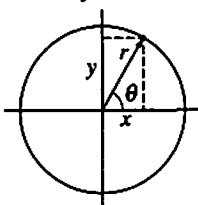
Values of sine, cosine, tangent are given in Table A-2.

Second Quadrant
(90° to 180°)
 $x < 0$
 $y > 0$



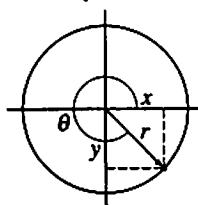
$$\begin{aligned} \sin \theta &> 0 \\ \cos \theta &< 0 \\ \tan \theta &< 0 \end{aligned}$$

First Quadrant
(0° to 90°)
 $x > 0$
 $y > 0$



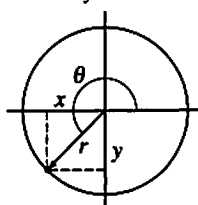
$$\begin{aligned} \sin \theta &= y/r > 0 \\ \cos \theta &= x/r > 0 \\ \tan \theta &= y/x > 0 \end{aligned}$$

Fourth Quadrant
(270° to 360°)
 $x > 0$
 $y < 0$



$$\begin{aligned} \sin \theta &< 0 \\ \cos \theta &> 0 \\ \tan \theta &< 0 \end{aligned}$$

Third Quadrant
(180° to 270°)
 $x < 0$
 $y < 0$



$$\begin{aligned} \sin \theta &< 0 \\ \cos \theta &< 0 \\ \tan \theta &> 0 \end{aligned}$$

FIGURE A-7

A P P E N D I X
B

Derivatives and Integrals

Derivatives: General Rules

(See also Section 2-3.)

$$\begin{aligned} \frac{dx}{dx} &= 1 \\ \frac{d}{dx}[af(x)] &= a \frac{df}{dx} \quad [a = \text{constant}] \\ \frac{d}{dx}[f(x) + g(x)] &= \frac{df}{dx} + \frac{dg}{dx} \\ \frac{d}{dx}[f(x)g(x)] &= \frac{df}{dx}g + f \frac{dg}{dx} \\ \frac{d}{dx}[f(y)] &= \frac{df}{dy} \frac{dy}{dx} \quad [\text{chain rule}] \\ \frac{dx}{dy} &= \frac{1}{\left(\frac{dy}{dx}\right)} \quad \text{if } \frac{dy}{dx} \neq 0. \end{aligned}$$

Derivatives: Particular Functions

$$\begin{aligned} \frac{da}{dx} &= 0 \quad [a = \text{constant}] \\ \frac{d}{dx}x^n &= nx^{n-1} \\ \frac{d}{dx}\sin ax &= a \cos ax \\ \frac{d}{dx}\cos ax &= -a \sin ax \\ \frac{d}{dx}\tan ax &= a \sec^2 ax \\ \frac{d}{dx}\ln ax &= \frac{1}{x} \\ \frac{d}{dx}e^{ax} &= ae^{ax} \end{aligned}$$

Indefinite Integrals: General Rules

(See also Section 7-3.)

$$\begin{aligned} \int dx &= x \\ \int a f(x) dx &= a \int f(x) dx \quad [a = \text{constant}] \\ \int [f(x) + g(x)] dx &= \int f(x) dx + \int g(x) dx \\ \int u dv &= uv - \int v du \quad [\text{integration by parts: see also B. 1}] \end{aligned}$$

Indefinite Integrals: Particular Functions

(An arbitrary constant can be added to the right side of each equation.)

$$\int a \, dx = ax \quad [a = \text{constant}]$$

$$\int x^m \, dx = \frac{1}{m+1} x^{m+1} \quad [m \neq -1]$$

$$\int \sin ax \, dx = -\frac{1}{a} \cos ax$$

$$\int \cos ax \, dx = \frac{1}{a} \sin ax$$

$$\int \tan ax \, dx = \frac{1}{a} \ln|\sec ax|$$

$$\int \frac{1}{x} \, dx = \ln x$$

$$\int e^{ax} \, dx = \frac{1}{a} e^{ax}$$

$$\int \frac{dx}{\sqrt{x^2 \pm a^2}} = \ln(x + \sqrt{x^2 \pm a^2})$$

$$\int \frac{dx}{\sqrt{a^2 - x^2}} = \sin^{-1}\left(\frac{x}{a}\right) = -\cos^{-1}\left(\frac{x}{a}\right) \quad [\text{if } x^2 \leq a^2]$$

$$\int \frac{dx}{(x^2 \pm a^2)^{\frac{3}{2}}} = \frac{\pm x}{a^2 \sqrt{x^2 \pm a^2}}$$

$$\int \frac{x \, dx}{(x^2 \pm a^2)^{\frac{3}{2}}} = \frac{-1}{\sqrt{x^2 \pm a^2}}$$

$$\int \sin^2 ax \, dx = \frac{x}{2} - \frac{\sin 2ax}{4a}$$

$$\int x e^{-ax} \, dx = -\frac{e^{-ax}}{a^2} (ax + 1)$$

$$\int x^2 e^{-ax} \, dx = -\frac{e^{-ax}}{a^3} (a^2 x^2 + 2ax + 2)$$

$$\int \frac{dx}{x^2 + a^2} = \frac{1}{a} \tan^{-1} \frac{x}{a}$$

$$\int \frac{dx}{x^2 - a^2} = \frac{1}{2a} \ln\left(\frac{x-a}{x+a}\right) \quad [x^2 > a^2]$$

$$= -\frac{1}{2a} \ln\left(\frac{a+x}{a-x}\right) \quad [x^2 < a^2]$$

A Few Definite Integrals

$$\int_0^{\infty} x^n e^{-ax} \, dx = \frac{n!}{a^{n+1}}$$

$$\int_0^{\infty} e^{-ax^2} \, dx = \sqrt{\frac{\pi}{4a}}$$

$$\int_0^{\infty} x e^{-ax^2} \, dx = \frac{1}{2a}$$

$$\int_0^{\infty} x^2 e^{-ax^2} \, dx = \sqrt{\frac{\pi}{16a^3}}$$

$$\int_0^{\infty} x^3 e^{-ax^2} \, dx = \frac{1}{2a^2}$$

$$\int_0^{\infty} x^{2n} e^{-ax^2} \, dx = \frac{1 \cdot 3 \cdot 5 \cdots (2n-1)}{2^{n+1} a^n} \sqrt{\frac{\pi}{a}}$$

Integration by Parts

Sometimes a difficult integral can be simplified by carefully choosing the functions u and v in the identity:

$$\int u \, dv = uv - \int v \, du. \quad [\text{Integration by parts}]$$

This identity follows from the property of derivatives

$$\frac{d}{dx}(uv) = u \frac{dv}{dx} + v \frac{du}{dx}$$

or as differentials: $d(uv) = u \, dv + v \, du$.

For example $\int x e^{-x} \, dx$ can be integrated by choosing $u = x$ and $dv = e^{-x} \, dx$ in the "integration by parts" equation above:

$$\begin{aligned} \int x e^{-x} \, dx &= (x)(-e^{-x}) + \int e^{-x} \, dx \\ &= -x e^{-x} - e^{-x} = -(x+1)e^{-x}. \end{aligned}$$

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 (Pi57) and Dwight (Dw61).

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

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

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

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

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

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

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

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

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

E.2 Trigonometric Functions

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

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

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

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

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

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

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

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

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

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

E.3 Gamma Functions

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

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

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

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

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

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

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

$$\Gamma\left(1\frac{3}{4}\right) = 0.919 \quad (\text{E.24})$$

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

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

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

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

APPENDIX F

Differential Relations in Different Coordinate Systems

F.1 Rectangular Coordinates

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

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

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

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

F.2 Cylindrical Coordinates

Refer to Figures F-1 and F-2.

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

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

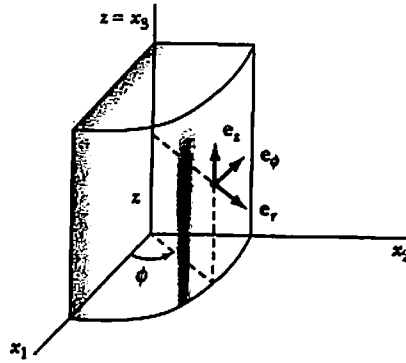


FIGURE F-1

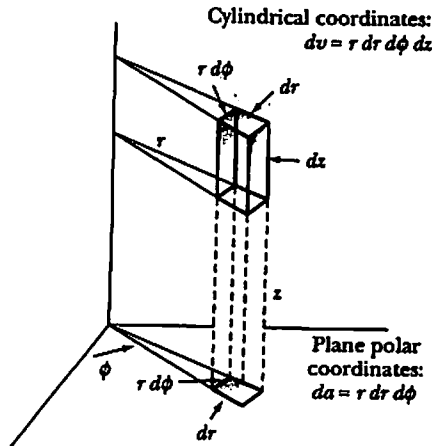


FIGURE F-2

$$ds^2 = dr^2 + r^2 d\phi^2 + dz^2 \quad (\text{F.7})$$

$$dv = r dr d\phi dz \quad (\text{F.8})$$

$$\text{grad } \psi = \nabla\psi = e_r \frac{\partial\psi}{\partial r} + e_\phi \frac{1}{r} \frac{\partial\psi}{\partial\phi} + e_z \frac{\partial\psi}{\partial z} \quad (\text{F.9})$$

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

$$\text{curl } \mathbf{A} = e_r \left(\frac{1}{r} \frac{\partial A_z}{\partial\phi} - \frac{\partial A_\phi}{\partial z} \right) + e_\phi \left(\frac{\partial A_r}{\partial z} - \frac{\partial A_z}{\partial r} \right) + e_z \left(\frac{1}{r} \frac{\partial}{\partial r} (rA_\phi) - \frac{1}{r} \frac{\partial A_r}{\partial\phi} \right) \quad (\text{F.11})$$

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

F.3 Spherical Coordinates

Refer to Figures F-3 and F-4

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

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

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

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

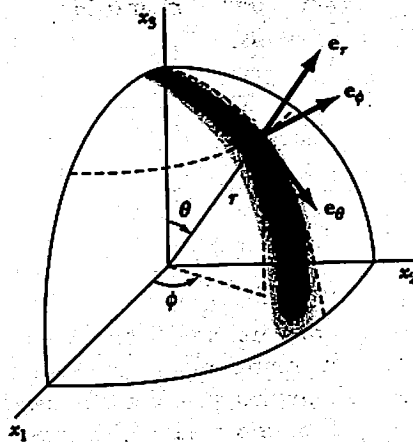


FIGURE F-3

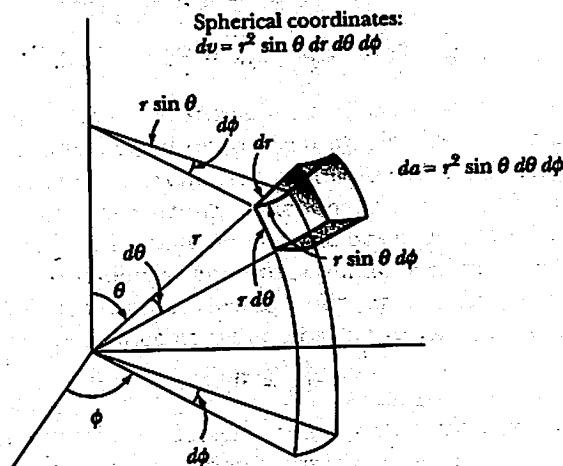


FIGURE F-4

$$\text{grad } \psi = \nabla \psi = e_r \frac{\partial \psi}{\partial r} + e_\theta \frac{1}{r} \frac{\partial \psi}{\partial \theta} + e_\phi \frac{1}{r \sin \theta} \frac{\partial \psi}{\partial \phi} \quad (\text{F.17})$$

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

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

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

Appendix M

THE LAPLACIAN AND ANGULAR MOMENTUM OPERATORS IN SPHERICAL POLAR COORDINATES

THE LAPLACIAN OPERATOR

The Laplacian operator ∇^2 , which enters into the three-dimensional Schroedinger equation, is defined in rectangular coordinates as

$$\nabla^2 = \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} + \frac{\partial^2}{\partial z^2} \quad (\text{M-1})$$

We show here how to transform the operator into the form it assumes in spherical polar coordinates, which is

$$\nabla^2 = \frac{1}{r^2} \frac{\partial}{\partial r} \left(r^2 \frac{\partial}{\partial r} \right) + \frac{1}{r^2 \sin^2 \theta} \frac{\partial^2}{\partial \varphi^2} + \frac{1}{r^2 \sin \theta} \frac{\partial}{\partial \theta} \left(\sin \theta \frac{\partial}{\partial \theta} \right) \quad (\text{M-2})$$

The most straightforward way to carry out the transformation is to make repeated applications of the "chain rule" of partial differentiation. This is a tedious procedure. But the first term of (M-2) can be obtained, without too much tedium, by considering a case in which the Laplacian operates on a function $\psi = \psi(r)$ of the radial coordinate alone. In this case, the derivatives in the last two terms of (M-2) yield zero, and we have

$$\nabla^2 \psi = \frac{1}{r^2} \frac{\partial}{\partial r} \left(r^2 \frac{\partial \psi}{\partial r} \right)$$

We shall obtain this expression from the expression

$$\nabla^2 \psi = \frac{\partial^2 \psi}{\partial x^2} + \frac{\partial^2 \psi}{\partial y^2} + \frac{\partial^2 \psi}{\partial z^2}$$

which is the Laplacian in rectangular coordinates of (M-1), operating on $\psi(r)$. To do this, we use the relation

$$r = (x^2 + y^2 + z^2)^{1/2}$$

connecting the rectangular and the spherical polar coordinates (see Figure 7-2).

We evaluate

$$\frac{\partial \psi}{\partial x} = \frac{\partial r}{\partial x} \frac{\partial \psi}{\partial r} = \frac{x}{(x^2 + y^2 + z^2)^{1/2}} \frac{\partial \psi}{\partial r} = \frac{x}{r} \frac{\partial \psi}{\partial r}$$

and

$$\begin{aligned}\frac{\partial^2 \psi}{\partial x^2} &= \frac{\partial}{\partial x} \left(x \frac{\partial \psi}{\partial r} \right) = \frac{\partial x}{\partial x} \left(\frac{1}{r} \frac{\partial \psi}{\partial r} \right) + x \frac{\partial}{\partial x} \left(\frac{1}{r} \frac{\partial \psi}{\partial r} \right) \\ \frac{\partial^2 \psi}{\partial x^2} &= \frac{1}{r} \frac{\partial \psi}{\partial r} + x \frac{\partial r}{\partial x} \frac{\partial}{\partial r} \left(\frac{1}{r} \frac{\partial \psi}{\partial r} \right) \\ \frac{\partial^2 \psi}{\partial x^2} &= \frac{1}{r} \frac{\partial \psi}{\partial r} + \frac{x^2}{r} \frac{\partial}{\partial r} \left(\frac{1}{r} \frac{\partial \psi}{\partial r} \right)\end{aligned}$$

Similarly, the y and z derivatives yield

$$\frac{\partial^2 \psi}{\partial y^2} = \frac{1}{r} \frac{\partial \psi}{\partial r} + \frac{y^2}{r} \frac{\partial}{\partial r} \left(\frac{1}{r} \frac{\partial \psi}{\partial r} \right)$$

and

$$\frac{\partial^2 \psi}{\partial z^2} = \frac{1}{r} \frac{\partial \psi}{\partial r} + \frac{z^2}{r} \frac{\partial}{\partial r} \left(\frac{1}{r} \frac{\partial \psi}{\partial r} \right)$$

Adding these three expressions, we obtain

$$\nabla^2 \psi = \frac{3}{r} \frac{\partial \psi}{\partial r} + \frac{(x^2 + y^2 + z^2)}{r} \frac{\partial}{\partial r} \left(\frac{1}{r} \frac{\partial \psi}{\partial r} \right)$$

or

$$\nabla^2 \psi = \frac{3}{r} \frac{\partial \psi}{\partial r} + r \frac{\partial}{\partial r} \left(\frac{1}{r} \frac{\partial \psi}{\partial r} \right)$$

Now note that the expression we have obtained expands to

$$\nabla^2 \psi = \frac{3}{r} \frac{\partial \psi}{\partial r} + r \left(-\frac{1}{r^2} \frac{\partial \psi}{\partial r} + \frac{1}{r} \frac{\partial^2 \psi}{\partial r^2} \right)$$

or

$$\nabla^2 \psi = \frac{2}{r} \frac{\partial \psi}{\partial r} + \frac{\partial^2 \psi}{\partial r^2}$$

Also note that the first term of (M-2), that is

$$\nabla^2 \psi = \frac{1}{r^2} \frac{\partial}{\partial r} \left(r^2 \frac{\partial \psi}{\partial r} \right)$$

expands to

$$\nabla^2 \psi = \frac{1}{r^2} \left(2r \frac{\partial \psi}{\partial r} + r^2 \frac{\partial^2 \psi}{\partial r^2} \right)$$

or

$$\nabla^2 \psi = \frac{2}{r} \frac{\partial \psi}{\partial r} + \frac{\partial^2 \psi}{\partial r^2}$$

Comparison shows that the expression we have obtained is identical to the first term of (M-2). The second and third terms can be obtained by taking $\psi = \psi(\varphi)$, and then taking $\psi = \psi(\theta)$.

THE ANGULAR MOMENTUM OPERATORS

In rectangular coordinates, the operators for the three components of orbital angular momentum are

$$\begin{aligned}L_{x_{op}} &= -i\hbar \left(y \frac{\partial}{\partial z} - z \frac{\partial}{\partial y} \right) \\ L_{y_{op}} &= -i\hbar \left(z \frac{\partial}{\partial x} - x \frac{\partial}{\partial z} \right) \\ L_{z_{op}} &= -i\hbar \left(x \frac{\partial}{\partial y} - y \frac{\partial}{\partial x} \right)\end{aligned}\tag{M-3}$$

When transformed to spherical polar coordinates, these operators assume the forms

$$\begin{aligned} L_{x_{op}} &= i\hbar \left(\sin \varphi \frac{\partial}{\partial \theta} + \cot \theta \cos \varphi \frac{\partial}{\partial \varphi} \right) \\ L_{y_{op}} &= i\hbar \left(-\cos \varphi \frac{\partial}{\partial \theta} + \cot \theta \sin \varphi \frac{\partial}{\partial \varphi} \right) \\ L_{z_{op}} &= -i\hbar \frac{\partial}{\partial \varphi} \end{aligned} \quad (\text{M-4})$$

We shall show that these are equivalent, taking $L_{z_{op}}$ as the simplest example. To do this, we must use the relations

$$\begin{aligned} x &= r \sin \theta \cos \varphi \\ y &= r \sin \theta \sin \varphi \\ z &= r \cos \theta \end{aligned} \quad (\text{M-5})$$

connecting the rectangular and spherical polar coordinates (see Figure 7-2).

It is easiest if we start by applying the chain rule to $\partial\psi/\partial\varphi$, and obtain

$$\frac{\partial\psi}{\partial\varphi} = \frac{\partial\psi}{\partial x} \frac{\partial x}{\partial\varphi} + \frac{\partial\psi}{\partial y} \frac{\partial y}{\partial\varphi} + \frac{\partial\psi}{\partial z} \frac{\partial z}{\partial\varphi}$$

From (M-5), we have

$$\begin{aligned} \frac{\partial x}{\partial\varphi} &= -r \sin \theta \sin \varphi = -y \\ \frac{\partial y}{\partial\varphi} &= r \sin \theta \cos \varphi = x \\ \frac{\partial z}{\partial\varphi} &= 0 \end{aligned}$$

Thus

$$\frac{\partial\psi}{\partial\varphi} = -y \frac{\partial\psi}{\partial x} + x \frac{\partial\psi}{\partial y}$$

As an operator equation, this reads

$$\frac{\partial}{\partial\varphi} = -y \frac{\partial}{\partial x} + x \frac{\partial}{\partial y}$$

which verifies the equivalence of the two forms of $L_{z_{op}}$ quoted in (M-3) and (M-4). Similar calculations will do the same for $L_{x_{op}}$ and $L_{y_{op}}$.

In rectangular coordinates, the operator for the square of the magnitude of the orbital angular momentum is

$$L_{op}^2 = L_{x_{op}}^2 + L_{y_{op}}^2 + L_{z_{op}}^2 \quad (\text{M-6})$$

By squaring $L_{x_{op}}$, $L_{y_{op}}$, and $L_{z_{op}}$, and adding, it is found after some manipulation of the sinusoidal functions that

$$L_{op}^2 = -\hbar^2 \left[\frac{1}{\sin \theta} \frac{\partial}{\partial \theta} \left(\sin \theta \frac{\partial}{\partial \theta} \right) + \frac{1}{\sin^2 \theta} \frac{\partial^2}{\partial \varphi^2} \right] \quad (\text{M-7})$$

Note the relation between (M-7) and the last two terms in (M-2). It forms the basis of an alternative way of obtaining those terms, which can be found in mathematical reference books.

PROBLEM

1. By using the techniques of Appendix M, show that $L_{x_{op}}$ has the form stated in (7-37).