

Useful Relations

$$\vec{A} \cdot \vec{B} = A_x B_x + A_y B_y + A_z B_z$$

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

$$\vec{A} \cdot (\vec{B} \times \vec{C}) = \vec{B} \cdot (\vec{C} \times \vec{A}) = \vec{C} \cdot (\vec{A} \times \vec{B})$$

$$\vec{A} \times (\vec{B} \times \vec{C}) = (\vec{A} \cdot \vec{C}) \vec{B} - (\vec{A} \cdot \vec{B}) \vec{C}$$

$$(\vec{A} \times \vec{B}) \cdot (\vec{C} \times \vec{D}) = \vec{A} \cdot [\vec{B} \times (\vec{C} \times \vec{D})]$$

$$(\vec{A} \times \vec{B}) \times (\vec{C} \times \vec{D}) = [(\vec{A} \times \vec{B}) \cdot \vec{D}] \vec{C} - [(\vec{A} \times \vec{B}) \cdot \vec{C}] \vec{D}$$

Linear momentum:

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

Angular momentum:

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

Work done by a force:

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

Relation between force and potential energy:

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

Simple Harmonic Oscillator:

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

Damped Harmonic Oscillator:

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

Driven harmonic motion:

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

Van der Pol equation:

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

Lyapunov exponent:

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

Gravitational force:

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

Gravitational field:

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

Gravitational potential:

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

Gravitational potential energy:

$$U = m\Phi$$

Poisson's equation:

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

Euler's equations without external constraints:

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

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

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

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

Hamilton's principle:

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

The Lagrange equations of motion:

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

Lagrange equations of motion with undetermined multipliers:

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

Definition of the Hamiltonian:

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

Hamilton's equations of motion:

$$\begin{aligned} \frac{\partial H}{\partial p_j} - \dot{q}_j &= 0 \\ \frac{\partial H}{\partial q_j} + \dot{p}_j &= 0 \end{aligned}$$

Orbital motion:

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

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

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

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

Effective potential energy:

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

Center of Mass:

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

Linear momentum of a system of particles:

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

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

Angular momentum of a system of particles:

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

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

Scattering cross sections:

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

Rutherford scattering:

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

Rocket equations:

$$R u = M a$$

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

Fixed and rotating coordinate systems:

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

Effective forces in rotating coordinate systems:

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

Kinetic energy of a rigid object:

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

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

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

Transformation of the inertia tensors for rotations:

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

The angular momentum of a rotating rigid body is equal to

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

The Euler equations in a force-free field:

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

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

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

The Euler equations in a force field:

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

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

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

Kinetic energy of a system of oscillators:

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

Potential energy of a system of oscillators:

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

where

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

Equations of motion of coupled oscillators:

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

Solution of the loaded string:

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

where

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

Solution of the continuous string:

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

where

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

and

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

Kinetic and potential energy of the string:

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

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

The ideal wave equation:

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

The real wave equation:

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

The phase velocity of a wave:

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

The wavelength of a wave:

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

Important additional information

Best baseball team in the USA:

Yankees

Best soccer team in the world:

AJAX

Best airline in the world:

KLM (Koninklijke Luchtvaart Maatschappij = Royal Dutch Airlines)

If in doubt, the correct answer may be:

Yankees, AJAX, the Netherlands, or KLM.

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

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

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

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

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

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

D.2 Trigonometric Relations

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

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

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

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

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

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

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

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

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

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

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

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

D

APPENDIX

Useful Formulas*

D.1 Binomial Expansion

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

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

where the binomial coefficient is

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

Some particularly useful cases of the above are

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

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

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

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

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

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

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

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

D.3 Trigonometric Series

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

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

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

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

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

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

D.4 Exponential and Logarithmic Series

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

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

$$\ln[\sqrt{(x^2/a^2) + 1} + (x/a)] = \sinh^{-1} x/a \quad (\text{D.36})$$

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

D.5 Complex Quantities

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

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

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

$zz^* = |z|^2 = x^2 + y^2$ (D.41)

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

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

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

D.6 Hyperbolic Functions

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

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

$$\tanh x = \frac{e^{2x} - 1}{e^{2x} + 1} \quad (\text{D.47})$$

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

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

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

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

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

$$= \ln(x + \sqrt{x^2 + 1}) \quad (\text{D.53})$$

$$= \cosh^{-1}(\sqrt{x^2 + 1}), \quad \begin{cases} > 0, & x > 0 \\ < 0, & x < 0 \end{cases} \quad (\text{D.54})$$

$$\cosh^{-1} x = \pm \tanh^{-1} \left(\frac{\sqrt{x^2 - 1}}{x} \right), \quad \begin{matrix} x > 1 \\ x > 1 \end{matrix} \quad (\text{D.55})$$

$$= \pm \ln(x + \sqrt{x^2 - 1}), \quad x > 1 \quad (\text{D.56})$$

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- $\cosh^{-1} x = \pm \sinh^{-1}(\sqrt{x^2 - 1}), \quad x > 1$ (D.57)
- $\frac{d}{dy} \sinh y = \cosh y$ (D.58)
- $\frac{d}{dy} \cosh y = \sinh y$ (D.59)
- $\sinh(x_1 + x_2) = \sinh x_1 \cosh x_2 + \cosh x_1 \sinh x_2$ (D.60)
- $\cosh(x_1 + x_2) = \cosh x_1 \cosh x_2 + \sinh x_1 \sinh x_2$ (D.61)
- $\cosh^2 x - \sinh^2 x = 1$ (D.62)

PROBLEMS

- D-1. Is it possible to ascribe a meaning to the inequality $z_1 < z_2$? Explain. Does the inequality $|z_1| < |z_2|$ have a different meaning?
- D-2. Solve the following equations:
 - (a) $z^2 + 2z + 2 = 0$ (b) $2z^2 + z + 2 = 0$
- D-3. Express the following in polar form:
 - (a) $z_1 = i$ (b) $z_2 = -1$
 - (c) $z_3 = 1 + i\sqrt{3}$ (d) $z_4 = 1 + 2i$
 - (e) Find the product $z_1 z_2$ (f) Find the product $z_3 z_4$
 - (g) Find the product $z_3 z_4$
- D-4. Express $(z^2 - 1)^{-1/2}$ in polar form.
- D-5. If the function $w = \sin^{-1} z$ is defined as the inverse of $z = \sin w$, then use the Euler relation for $\sin w$ to find an equation for $\exp(iw)$. Solve this equation and obtain the result

$$w = \sin^{-1} z = -i \ln\left(iz + \sqrt{1 - z^2}\right)$$
- D-6. Show that

$$y = Ae^{ix} + Be^{-ix}$$
 can be written as

$$y = C \cos(x - \delta)$$
 where A and B are complex but where C and δ are real.
- D-7. Show that
 - (a) $\sinh(x_1 + x_2) = \sinh x_1 \cosh x_2 + \cosh x_1 \sinh x_2$
 - (b) $\cosh(x_1 + x_2) = \cosh x_1 \cosh x_2 + \sinh x_1 \sinh x_2$

E

APPENDIX

Useful Integrals*

E.1 Algebraic Functions

- $\int \frac{dx}{a^2 + x^2} = \frac{1}{a} \tan^{-1}\left(\frac{x}{a}\right), \quad \left| \tan^{-1}\left(\frac{x}{a}\right) \right| < \frac{\pi}{2}$ (E.1)
- $\int \frac{x dx}{a^2 + x^2} = \frac{1}{2} \ln(a^2 + x^2)$ (E.2)
- $\int \frac{dx}{x(a^2 + x^2)} = \frac{1}{2a^2} \ln\left(\frac{x^2}{a^2 + x^2}\right)$ (E.3)
- $\int \frac{dx}{a^2 x^2 - b^2} = \frac{1}{2ab} \ln\left(\frac{ax - b}{ax + b}\right)$ (E.4a)
- $= -\frac{1}{2ab} \coth^{-1}\left(\frac{ax}{b}\right), \quad a^2 x^2 > b^2$ (E.4b)
- $= -\frac{1}{2ab} \tanh^{-1}\left(\frac{ax}{b}\right), \quad a^2 x^2 < b^2$ (E.4c)
- $\int \frac{dx}{\sqrt{a + bx}} = \frac{2}{b} \sqrt{a + bx}$ (E.5)
- $\int \frac{dx}{\sqrt{x^2 + a^2}} = \ln(x + \sqrt{x^2 + a^2})$ (E.6)

*This list is confined to those (nontrivial) integrals that arise in the text and in the problems. Extremely useful computations are, for example, Pierce and Foster (P157) and Dwight (Dw61).

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

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

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

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

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

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

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

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

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

E.2 Trigonometric Functions

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

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

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

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

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

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

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

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

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

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

E.3 Gamma Functions

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

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

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

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

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

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

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

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

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E / USEFUL INTEGRALS

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

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

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

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

F

APPENDIX

Differential Relations in Different Coordinate Systems

F.1 Rectangular Coordinates

$$\text{grad } U = \nabla U = \sum_i \mathbf{e}_i \frac{\partial U}{\partial x_i} \tag{E.1}$$

$$\text{div } \mathbf{A} = \nabla \cdot \mathbf{A} = \sum_i \frac{\partial A_i}{\partial x_i} \tag{E.2}$$

$$\text{curl } \mathbf{A} = \nabla \times \mathbf{A} = \sum_{i,j,k} \epsilon_{ijk} \frac{\partial A_j}{\partial x_k} \mathbf{e}_i \tag{E.3}$$

$$\nabla^2 U = \nabla \cdot \nabla U = \sum_i \frac{\partial^2 U}{\partial x_i^2} \tag{E.4}$$

F.2 Cylindrical Coordinates

Refer to Figures F-1 and F-2.

$$x_1 = r \cos \phi, \quad x_2 = r \sin \phi, \quad x_3 = z \tag{E.5}$$

$$r = \sqrt{x_1^2 + x_2^2}, \quad \phi = \tan^{-1} \frac{x_2}{x_1}, \quad z = x_3 \tag{E.6}$$

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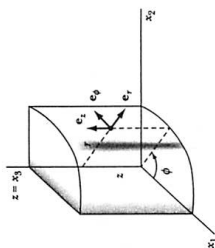


FIGURE F-1

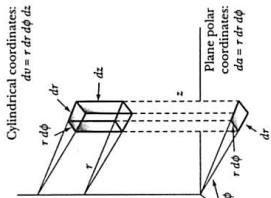


FIGURE F-2

$$ds^2 = dr^2 + r^2 d\phi^2 + dz^2$$

$$dv = r dr d\phi dz$$

$$\text{grad } \psi = \nabla\psi = e_r \frac{\partial\psi}{\partial r} + e_\phi \frac{1}{r} \frac{\partial\psi}{\partial\phi} + e_z \frac{\partial\psi}{\partial z}$$

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

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

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

F.3 Spherical Coordinates

Refer to Figures F-3 and F-4

$$x_1 = r \sin \theta \cos \phi, \quad x_2 = r \sin \theta \sin \phi, \quad x_3 = r \cos \theta$$

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

$$ds^2 = dr^2 + r^2 d\theta^2 + r^2 \sin^2 \theta d\phi^2$$

$$dv = r^2 \sin \theta dr d\theta d\phi$$

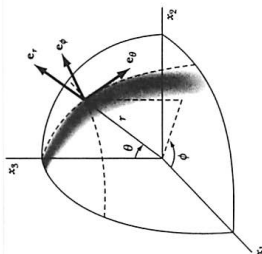


FIGURE F-3

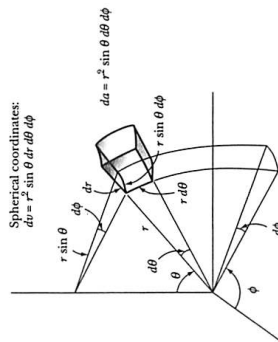


FIGURE F-4

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F / DIFFERENTIAL RELATIONS IN DIFFERENT COORDINATE SYSTEMS

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

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

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

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