

Modern Mathematical Methods for Physicists and Engineers

C. D. Cantrell

物理学家和工程师用的现代数学方法

$$dx = \int_a^b f(x)^* \left[-i \frac{dg}{dx}(x) \right] dx$$

$$\sigma_y^2 = \sum_{j=1}^m \left(\frac{\partial y}{\partial x_j} \right)^2 \sigma_j^2$$

$$\leq \left(\max_i \left| \frac{\partial y}{\partial x_i} \right| \right)^2 \sum_{j=1}^m \sigma_j^2$$

$$\leq R^2 \sum_{j=1}^m \sigma_j^2$$

$$C = \begin{pmatrix} 1 & 5 & 9 & 13 & 17 \\ 2 & 6 & 10 & 14 & 18 \\ 3 & 7 & 11 & 15 & 19 \\ 4 & 8 & 12 & 16 & 20 \end{pmatrix}$$

$$\frac{\sin(2k+1)x}{2k+1}$$

$$\int_0^x \cos(2k+1)u \, du$$

$$\sum_{k=0}^x \cos(2k+1)u \, du$$

$$[K_{mn}(b)]^2 := \int_0^b |J_m(j_{mn})|$$

$$C' = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 2 & -4 & -8 & -12 \\ 3 & -8 & -16 & -24 \\ 4 & -12 & -24 & -36 \end{pmatrix}$$

MODERN MATHEMATICAL METHODS FOR PHYSICISTS AND ENGINEERS

C. D. CANTRELL

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PREFACE

The purpose of *Modern Mathematical Methods for Physicists and Engineers* is to help graduate and advanced undergraduate students of the physical sciences and engineering acquire a sufficient mathematical background to make intelligent use of modern computational and analytical methods. This book responds to my students' repeated requests for a mathematical methods text with a modern point of view and choice of topics.

For the past fifteen years I have taught graduate courses in computational and mathematical physics. Before introducing the course on which this book is based, I found it necessary, in courses ranging from numerical methods to the applications of group theory in physics, to summarize the rudiments of linear algebra and functional analysis before proceeding to the ostensible subjects of the course. The questions of the students who studied early drafts of this work have helped to shape the presentation. Some students working concurrently in nearby telecommunication, semiconductor, or aerospace, industries have contributed significantly to the substance of portions of the book.

The following is an example of the situations that motivated me to take the time to write a mathematical methods text that breaks significantly with the past: Every semester, students come to my office, puzzled over numerical models in which minor changes in the data produce drastic changes in the outputs. Unfortunately most of these students lack the mathematical background needed to conceptualize some of the most common problems of numerical computation. For an engineer, and for the increasingly large fraction of physics graduates who make careers in numerical modeling or electrical engineering, conceptual understanding of analytical and numerical models is an absolutely essential ingredient of successful designs. A computer can be a tool for understanding, and not merely a means for obtaining a numerical answer of unknown reliability and significance, only in the hands of those who understand the foundations and potential shortcomings of numerical methods. Yet the traditional mathematical methods taught to students in engineering and physics for most of the twentieth century do not provide a sufficient background even for introductory graduate texts on many important contemporary topics, of which numerical computation is only one.

What upper-level undergraduate and first-year graduate students in physics and engineering tend consistently to lack is an understanding of basic mathematical structures – groups, rings, fields, and vector spaces – and of mappings that preserve these structures. In times gone by, students learned mathematical structures through intensive practice with examples. However, in curricula that already are under fire for taking too many years, there simply is no time to learn the language of mathematics by example. Like adults who learn grammar in

order to accelerate the acquisition of a foreign language, contemporary students in physics or engineering can more easily acquire a durable understanding of applied and numerical mathematics if they have been exposed to the most essential formal mathematical structures.

The core of *Modern Mathematical Methods for Physicists and Engineers* is linear algebra and basic functional analysis. Computation is the subject of two of the first three chapters because computational examples and exercises occur throughout the book. Chapters on sets and groups, rings and fields provide necessary background for subsequent chapters on vector spaces, inner-product spaces, linear mappings, and matrix representations of finite groups. Group-theory concepts provide an approach to partial differential equations and special functions based on algebra instead of complex analysis. Throughout the book, abstraction is not an end in itself, but a means for students to remember concepts and use them intelligently.

The exercises range in difficulty from simple applications of the definitions in the text to problems that may challenge strong students. In both the text and the exercises, asterisks indicate material that is unusually difficult, and that may be omitted on a first reading.

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I thank all those who have contributed to this book, especially my students. Special thanks are due to Professors William J. Pervin and Poras Balsara, and to Dawn Hollenbeck, for their valuable comments on portions of the manuscript.

MODERN MATHEMATICAL METHODS FOR PHYSICISTS AND ENGINEERS

The advent of powerful desktop computers has revolutionized scientific analysis and engineering design in fields as disparate as particle physics and telecommunications. *Modern Mathematical Methods for Physicists and Engineers* provides an up-to-date mathematical and computational education for students, researchers, and practicing engineers.

The author begins with a review of computation and then deals with a range of key concepts including sets, fields, matrix theory, and vector spaces. He then goes on to cover more advanced subjects such as linear mappings, group theory, and special functions. Throughout, he concentrates exclusively on the most important topics for the working physical scientist or engineer, with the aim of helping them to make intelligent use of the latest computational and analytical methods.

The book contains well over 400 homework problems and covers many topics not dealt with in other textbooks. It will be an ideal textbook for senior undergraduate and graduate students in the physical sciences and engineering, as well as a valuable reference for working engineers.

C. D. Cantrell received his Ph.D. from Princeton University in 1968. He taught at Swarthmore College from 1967 until 1973 and was a staff member at the Los Alamos National Laboratory from 1973 until 1979. Since then he has been at the University of Texas at Dallas, where he is Professor of Physics and Electrical Engineering, and Director of the Photonic Technology and Engineering Center. Professor Cantrell is a consultant for Alcatel USA and Ericsson and is a Fellow of the American Physical Society, the Optical Society of America, and the IEEE.

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CONTENTS

Preface

page xix

1 FOUNDATIONS OF COMPUTATION	1
1.1 Introduction	1
1.2 Representations of Numbers	2
1.2.1 Integers	3
1.2.2 Rational Numbers and Real Numbers	14
1.2.3 Representations of Numbers as Text	17
1.2.4 Exercises for Section 1.2	20
1.3 Finite Floating-point Representations	21
1.3.1 Simple Cases	21
1.3.2 Practical Floating-point Representations	25
1.3.3 Approaching Zero or Infinity Gracefully	28
1.3.4 Exercises for Section 1.3	30
1.4 Floating-point Computation	31
1.4.1 Relative Error; Machine Epsilon	31
1.4.2 Rounding	32
1.4.3 Floating-point Addition and Subtraction	35
1.4.4 Exercises for Section 1.4	36
1.5 Propagation of Errors	37
1.5.1 General Formulas	37
1.5.2 Examples of Error Propagation	39
1.5.3 Estimates of the Mean and Variance	41
1.5.4 Exercises for Section 1.5	43
1.6 Bibliography and Endnotes	45
1.6.1 Bibliography	45
1.6.2 Endnotes	46
2 SETS AND MAPPINGS	47
2.1 Introduction	47
2.2 Basic Definitions	49
2.2.1 Sets	49
2.2.2 Mappings	53
2.2.3 Axiom of Choice	62
2.2.4 Cartesian Products	62

2.2.5	Equivalence and Equivalence Classes	65
2.2.6	Exercises for Section 2.2	67
2.3	Union, Intersection, and Complement	68
2.3.1	Unions of Sets	68
2.3.2	Intersections of Sets	69
2.3.3	Relative Complement	70
2.3.4	De Morgan's Laws	71
2.3.5	Exercises for Section 2.3	71
2.4	Infinite Sets	72
2.4.1	Basic Properties of Infinite Sets	72
2.4.2	Induction and Recursion	73
2.4.3	Countable Sets	76
2.4.4	Countable Unions and Intersections	77
2.4.5	Uncountable Sets	78
2.4.6	Exercises for Section 2.4	80
2.5	Ordered and Partially Ordered Sets	82
2.5.1	Partial Orderings	82
2.5.2	Orderings; Upper and Lower Bounds	83
2.5.3	Maximal Chains	84
2.5.4	Exercises for Section 2.5	84
2.6	Bibliography	85
3	EVALUATION OF FUNCTIONS	86
3.1	Introduction	86
3.2	Sensitivity and Condition Number	86
3.2.1	Definitions	86
3.2.2	Evaluation of Polynomials	87
3.2.3	Multiple Roots of Polynomials	89
3.2.4	Exercises for Section 3.2	91
3.3	Recursion and Iteration	92
3.3.1	Finding Roots by Bisection	92
3.3.2	Newton–Raphson Method	92
3.3.3	Evaluation of Series	95
3.3.4	Exercises for Section 3.3	97
3.4	Introduction to Numerical Integration	99
3.4.1	Rectangle Rules	101
3.4.2	Trapezoidal Rule	102
3.4.3	Local and Global Errors	102
3.4.4	Exercises for Section 3.4	105
3.5	Solution of Differential Equations	106
3.5.1	Euler's Method	107
3.5.2	Truncation Error of Euler's Method	109
3.5.3	Stability Analysis of Euler's Method	111

3.5.4	Selected Finite-difference Methods	112
3.5.5	Exercises for Section 3.5	118
3.6	Bibliography	120
4	GROUPS, RINGS, AND FIELDS	121
4.1	Introduction	121
4.2	Groups	122
4.2.1	Axioms	122
4.2.2	Two-element Group	127
4.2.3	Orbits and Cosets	130
4.2.4	Cyclic Groups	136
4.2.5	Dihedral Groups	141
4.2.6	Cubic Groups	143
4.2.7	Continuous Groups	143
4.2.8	Classes of Conjugate Elements	147
4.2.9	Exercises for Section 4.2	149
4.3	Group Homomorphisms	152
4.3.1	Definitions and Basic Properties	152
4.3.2	Normal Subgroups	158
4.3.3	Direct Product Groups	162
4.3.4	Exercises for Section 4.3	164
4.4	*Symmetric Groups	165
4.4.1	Permutations	165
4.4.2	Cayley's Theorem	167
4.4.3	Cyclic Permutations	169
4.4.4	Even and Odd Permutations	171
4.4.5	Exercises for Section 4.4	173
4.5	Rings and Integral Domains	175
4.5.1	Axioms and Examples	175
4.5.2	Basic Properties of Rings	179
4.5.3	Rational Numbers	180
4.5.4	*Ring Homomorphisms	181
4.5.5	Exercises for Section 4.5	184
4.6	Fields	184
4.6.1	Axioms and Examples	184
4.6.2	*Galois Fields	186
4.6.3	Exercises for Section 4.6	189
4.7	Bibliography	189
5	VECTOR SPACES	191
5.1	Introduction	191
5.2	Basic Definitions and Examples	193
5.2.1	Axioms for a Vector Space	193
5.2.2	Selected Realizations of the Vector-space Axioms	194

5.2.3	Vector Subspaces	201
5.2.4	*Comments on Vector-space Axioms	205
5.2.5	Exercises for Section 5.2	208
5.3	Linear Independence and Linear Dependence	211
5.3.1	Definitions	211
5.3.2	Basic Results on Linear Dependence	212
5.3.3	Examples of Linear Independence	216
5.3.4	Exercises for Section 5.3	219
5.4	Bases and Dimension	221
5.4.1	Dimension of a Vector Space	221
5.4.2	Selected Realizations of Vector-space Bases	225
5.4.3	Vector-space Isomorphisms	228
5.4.4	Gaussian Elimination and Linear Dependence	232
5.4.5	Exercises for Section 5.4	237
5.5	Complementary Subspaces	239
5.5.1	Vector Complements and Direct Sums	239
5.5.2	Definition of Complementary Subspaces	240
5.5.3	Dimensions of Complementary Subspaces	241
5.5.4	Direct Sums of Vector Spaces	242
5.5.5	Bases of Complementary Subspaces	243
5.5.6	Examples of Direct Sums of Vector Spaces	244
5.5.7	Exercises for Section 5.5	245
5.6	Bibliography and Endnotes	246
5.6.1	Bibliography	246
5.6.2	Endnotes	246
6	LINEAR MAPPINGS I	248
6.1	Linear Mappings and their Matrices	248
6.1.1	Basic Properties	248
6.1.2	Matrix of a Linear Mapping	250
6.1.3	Computation of Matrix Products	261
6.1.4	Invariant Subspaces and Direct Sums	263
6.1.5	Other Examples of Linear Mappings	265
6.1.6	Exercises for Section 6.1	268
6.2	Nonsingular Linear Mappings	271
6.2.1	Definitions and Basic Properties	271
6.2.2	Change of Basis	275
6.2.3	Permutation Matrices	277
6.2.4	General Linear Group of a Vector Space	278
6.2.5	Exercises for Section 6.2	278
6.3	Singular Linear Mappings	281
6.3.1	Singularity and Linear Dependence	281
6.3.2	Visualization of Singular Linear Mappings	282

6.3.3	Null Space of a Linear Mapping	283
6.3.4	Other Examples of a Singular Linear Mappings	285
6.3.5	Exercises for Section 6.3	287
6.4	Introduction to Digital Filters	288
6.4.1	Definitions	288
6.4.2	Noise Amplification by Digital Filters	291
6.4.3	Difference Operators	292
6.4.4	Exercises for Section 6.4	298
6.5	Trace and Determinant	299
6.5.1	Trace of a Linear Mapping	299
6.5.2	Determinants	300
6.5.3	Exercises for Section 6.5	309
6.6	Solution of Linear Equations	310
6.6.1	Basic Facts about Linear Equations	310
6.6.2	Matrix Formulation of Gaussian Elimination	312
6.6.3	Computational Aspects of Gaussian Elimination	317
6.6.4	LU and LDM^T Decompositions	317
6.6.5	Bases of the Range and Null Space	319
6.6.6	Rank-nullity Theorem	321
6.6.7	Exercises for Section 6.6	322
6.7	Complements of Null Space	324
6.7.1	Quotient Space $V/\text{null } [A]$	324
6.7.2	Isomorphism of the Range to a Complement of the Null Space	325
6.7.3	Rank-nullity Theorem (Again)	327
6.7.4	Right Inverses of a Linear Mapping	327
6.7.5	Examples of Right Inverses	328
6.7.6	Exercise for Section 6.7	330
6.8	Bibliography	330
7	LINEAR FUNCTIONALS	331
7.1	Motivation for Studying Functionals	331
7.2	Dual Spaces	332
7.2.1	Definitions	332
7.2.2	Range and Null Space of a Linear Functional	334
7.2.3	Exercises for Section 7.2	335
7.3	Coordinate Functionals	336
7.3.1	Definitions	336
7.3.2	Coordinate Functionals on \mathbb{F}^n	337
7.3.3	Isomorphism of V^* to V	338
7.3.4	Coordinate Functionals on Two-dimensional Euclidean Space	339
7.3.5	Coordinate Functionals and the Reciprocal Lattice	341
7.3.6	Isomorphism of V to V^{**}	345
7.3.7	Exercises for Section 7.3	346

7.4	Annihilator of a Subspace	347
7.4.1	Definitions	347
7.4.2	Bases of the Annihilator	347
7.4.3	Exercises for Section 7.4	348
7.5	Other Realizations of Dual Spaces	349
7.5.1	Dual Space of \mathbb{C}	349
7.5.2	Dual of $\mathbb{F}^{\mathbb{Z}^+}$	349
7.5.3	Boundary and Initial Conditions for Differential Equations	349
7.6	Polynomial Interpolation	350
7.6.1	Lagrangian Interpolation	350
7.6.2	Exercises for Section 7.6	352
7.7	Tensors	352
7.7.1	Definitions and Basic Properties	353
7.7.2	Components of Second-rank Tensors	356
7.7.3	Tensor Products of Vectors	358
7.7.4	Tensors of Rank m	361
7.7.5	Linear Mappings of Tensors	362
7.7.6	Exercises for Section 7.7	365
8	INNER PRODUCTS AND NORMS	367
8.1	Inner-product Spaces	367
8.1.1	Definitions	367
8.1.2	Canonical Inner Products	369
8.1.3	Metric Tensor	372
8.1.4	Indefinite Inner Products	378
8.1.5	Orthogonality	379
8.1.6	Exercises for Section 8.1	383
8.2	Geometry of Inner-product Spaces	384
8.2.1	Pythagoras's Theorem	384
8.2.2	Orthonormal Bases	392
8.2.3	Orthogonal Polynomials	397
8.2.4	Exercises for Section 8.2	403
8.3	Projection Methods	406
8.3.1	Projection of a Vector onto a Subspace: Definition	406
8.3.2	Orthogonal Projectors	407
8.3.3	Orthogonal Complement	409
8.3.4	Exercises for Section 8.3	416
8.4	Least-squares Approximations	417
8.4.1	Motivation	417
8.4.2	Abstract Formulation	418
8.4.3	Inequalities for Least-squares Approximations	419
8.4.4	Approximation by Finite Fourier Sums	420
8.4.5	Chebyshev Approximations	421

8.4.6	Mapping a Function to its Fourier Coefficients	422
8.4.7	Exercises for Section 8.4	423
8.5	Discrete Fourier Transform	424
8.5.1	Approximation of Fourier Coefficients	424
8.5.2	Discrete Fourier Basis	425
8.5.3	Periodic Extension	428
8.5.4	Aliasing	430
8.5.5	Sampling Theorem and Alias Mapping	433
8.5.6	Exercise for Section 8.5	437
8.6	Volume of an m -Parallelepiped	437
8.6.1	Parallelepipeds	437
8.6.2	Recursive Definition of Volume	438
8.6.3	Volume as a Determinant	438
8.6.4	Determinant as a Volume Ratio	440
8.6.5	Jacobian Determinant	441
8.6.6	Exercise for Section 8.6	443
8.7	Vector and Matrix Norms	443
8.7.1	Vector Norms	443
8.7.2	Norm of a Linear Mapping	446
8.7.3	Matrix Norms	450
8.7.4	Norm of an Integral	453
8.7.5	Exercises for Section 8.7	453
8.8	Inner Products and Linear Functionals	455
8.8.1	Introduction	455
8.8.2	Inner-product Mapping	456
8.8.3	Inverse Inner-product Mapping	459
8.8.4	Exercises for Section 8.8	464
8.9	Bibliography and Endnotes	464
8.9.1	Bibliography	465
8.9.2	Endnotes	465
9	LINEAR MAPPINGS II	466
9.1	Dyads	466
9.1.1	Motivation	466
9.1.2	Definition of a Dyad	466
9.1.3	Dyadic Expansions	469
9.1.4	Resolutions of the Identity Mapping	471
9.1.5	Exercise for Section 9.1	473
9.2	Transpose and Adjoint	473
9.2.1	Transpose	473
9.2.2	Adjoint	476
9.2.3	Other Realizations of the Adjoint	480
9.2.4	Properties of the Adjoint	483

9.2.5	Hermitian and Self-adjoint Mappings	485
9.2.6	Isometric and Unitary Mappings	487
9.2.7	Exercises for Section 9.2	491
9.3	Eigenvalues and Eigenvectors	493
9.3.1	Secular Equation	493
9.3.2	Diagonalization of Hermitian Matrices	495
9.3.3	Normal Linear Mappings	502
9.3.4	Exercises for Section 9.3	504
9.4	Singular-value Decomposition	507
9.4.1	Derivation of the Singular-value Decomposition	507
9.4.2	Matrix Version of the Singular-value Decomposition	509
9.4.3	The Fundamental Subspaces of a Linear Mapping	511
9.4.4	Inverse and Pseudo-inverse in the SVD	512
9.4.5	Data Compression Using the SVD	514
9.4.6	Exercises for Section 9.4	514
9.5	Linear Equations II	515
9.5.1	Numerical Versus Analytical Methods	515
9.5.2	Diagonal Dominance	516
9.5.3	Condition Number of the Linear-equation Problem	517
9.5.4	The LDL^{\dagger} and Cholesky Decompositions	520
9.6	Selected Applications of Linear Equations	521
9.6.1	The Linear Least-squares Problem	521
9.6.2	Linear Difference Equations	523
9.6.3	Solution of Tridiagonal Systems	529
9.6.4	Exercises for Section 9.6	530
9.7	Bibliography	531
10	CONVERGENCE IN NORMED VECTOR SPACES	532
10.1	Metrics and Norms	532
10.1.1	Metric Spaces	532
10.1.2	Normed Vector Spaces	534
10.1.3	Examples of Metric and Normed Vector Spaces	536
10.1.4	Open Sets	539
10.1.5	Exercises for Section 10.1	541
10.2	Limit Points	543
10.2.1	Limit Points and Closed Sets	543
10.2.2	Dense Sets and Separable Spaces	548
10.2.3	Exercises for Section 10.2	552
10.3	Convergence of Sequences and Series	553
10.3.1	Convergence of Sequences	553
10.3.2	Numerical Sequences	558
10.3.3	Numerical Series	560
10.3.4	Exercises for Section 10.3	565

10.4	Strong and Pointwise Convergence	566
10.4.1	Strong Convergence	566
10.4.2	Operators	570
10.4.3	Sequences of Real-valued Functions	572
10.4.4	Series of Real-valued Functions	575
10.4.5	Exercises for Section 10.4	576
10.5	Continuity	577
10.5.1	Pointwise Continuity	577
10.5.2	Uniform Continuity	580
10.6	Best Approximations in the Maximum and Supremum Norms	581
10.6.1	Best Approximations in the Maximum Norm	583
10.6.2	Best Approximations in the Supremum Norm	589
10.6.3	Exercises for Section 10.6	592
10.7	Hilbert and Banach Spaces	594
10.7.1	Survey of Complete Metric Vector Spaces	594
10.7.2	Complete Orthonormal Sets	597
10.7.3	Orthogonal Series	599
10.7.4	Practical Aspects of Fourier Series	603
10.7.5	Orthogonal-polynomial Expansions	610
10.7.6	Exercises for Section 10.7	613
10.8	Bibliography	615
11	GROUP REPRESENTATIONS	616
11.1	Preliminaries	616
11.1.1	Background	616
11.1.2	Symmetry-adapted Functions	618
11.1.3	Partner Functions	619
11.1.4	Exercises for Section 11.1	621
11.2	Reducibility of Representations	621
11.2.1	Invariant Subspaces and Irreducibility	622
11.2.2	Schur's Lemma	623
11.2.3	Eigenvectors of Invariant Operators	627
11.2.4	Exercises for Section 11.2	629
11.3	Unitarity and Orthogonality	630
11.3.1	Consequences of the Rearrangement Theorem	630
11.3.2	Unitary Representations	631
11.3.3	Orthogonality Theorems	633
11.3.4	Product Relation for Characters	638
11.3.5	Reduction of Unitary Representations	640
11.3.6	Construction of Character Tables	643
11.3.7	Characters of Kronecker Products	644
11.3.8	Exercises for Section 11.3	646

11.4	Two-dimensional Rotation Group	647
11.4.1	Representation Space for $SO(2)$	648
11.4.2	Representations of $SO(2)$	649
11.4.3	Completeness Relation for $\{e^{-im\theta}\}$	650
11.4.4	Exercise for Section 11.4	652
11.5	Symmetry and the One-dimensional Wave Equation	652
11.5.1	Boundary Conditions and Symmetry	652
11.5.2	Wave Equation for a Vibrating String	653
11.5.3	Boundary Conditions for the One-dimensional Wave Equation	653
11.5.4	Form Invariance of the Wave Equation	653
11.5.5	Invariance of the Wave Equation Under Translations	656
11.5.6	Invariance of the Wave Equation Under Lorentz Transformations	656
11.5.7	D'Alembert's Solution of the Wave Equation	657
11.5.8	Solution for a String of Infinite Length	658
11.5.9	Solution for a String of Finite Length	659
11.5.10	Exercises for Section 11.5	661
11.6	Discrete Translation Groups	662
11.6.1	Motivation	662
11.6.2	Invariance Under the Discrete Translation Group	662
11.6.3	Discrete-shift-invariant Digital Filters	663
11.6.4	Representations of the Discrete Translation Group	664
11.6.5	Discrete-time Transfer Function	665
11.6.6	Exercises for Section 11.6	668
11.7	Continuous Translation Groups	669
11.7.1	Translation Group of the Real Line	669
11.7.2	Irreducible Representations of $T(\mathbb{R})$	669
11.7.3	$\{\psi_k\}$ as Momentum Eigenfunctions	671
11.7.4	Representation of $T(\mathbb{E}^2)$ Carried by ψ_k	672
11.7.5	Translation Group of Euclidean n -space	673
11.7.6	Exercises for Section 11.7	676
11.8	Fourier Transforms	676
11.8.1	Fourier Transform in One Dimension	676
11.8.2	Completeness Relation for the $\{\psi_k\}$	677
11.8.3	Fourier Transforms in n -dimensional Euclidean Space	678
11.8.4	Poisson Sum Formula	679
11.8.5	Exercises for Section 11.8	679
11.9	Linear, Shift-invariant Systems	680
11.9.1	Continuous-time-shift Invariance	680
11.9.2	Continuous-time Transfer Function	681
11.9.3	Exercises for Section 11.9	682