



中国科学院大学

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Hydrogen Atom: The Inspiration

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Schrödinger Eqn.

- 3D Occasion, Cartesian coordinate:

$$\left(-\frac{\hbar^2}{2m} \left(\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} + \frac{\partial^2}{\partial z^2} \right) + V(\mathbf{r}) \right) \psi = E\psi$$

- But a centered potential: $V(\mathbf{r}) = V(r)$
- It seems that a cartesian coordinate can't handle such problems.



Syllabus

- Nabla (In points of orthogonal curvilinear coordinates)
 - Laplace
- Hydrogen Atom
 - Angular Equations
 - Sturm-Liouville Systems



Spherical Coordinates

$$\left\{ \begin{array}{l} r = \sqrt{x^2 + y^2 + z^2}, \\ \theta = \arccos \frac{z}{\sqrt{x^2 + y^2 + z^2}}, \\ \varphi = \arctan \frac{y}{x}. \end{array} \right. \left\{ \begin{array}{l} x = r \sin \theta \cos \varphi, \\ y = r \sin \theta \sin \varphi, \\ z = r \cos \theta. \end{array} \right.$$



Laplace, but Nabla first

- We have to understand a Nabla to better understand a Laplace.

$$\mathbf{E} = -\nabla \varphi,$$

$$\nabla \cdot \mathbf{B} = 0,$$

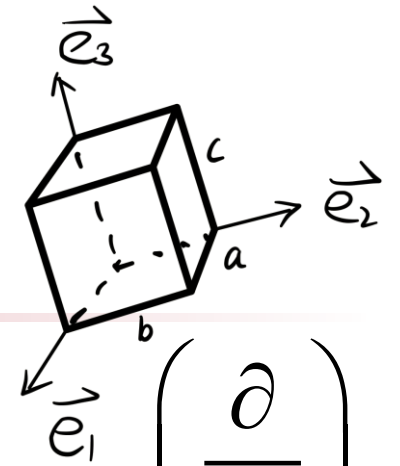
$$\nabla \times \mathbf{E} = -\frac{\partial}{\partial t} \mathbf{B},$$

$$\left(\frac{1}{c^2} \frac{\partial^2}{\partial t^2} - \nabla^2 \right) \mathbf{E} = 0.$$

$$\nabla^2 = \nabla \cdot \nabla$$



Gradient: The simplest Nabla



- Cartesian gradient: the most trivial nabla
 - **Global** operator
- How to represent nabla explicitly in other coordinates?
- **Localized** operator
 - Local coordinate
 - Orthogonality
- Change the representation to avoid misunderstanding:

$$\nabla = \begin{pmatrix} \frac{\partial}{\partial x} \\ \frac{\partial}{\partial y} \\ \frac{\partial}{\partial z} \end{pmatrix}$$

$$\nabla = \mathbf{e}_x \frac{\partial}{\partial x} + \mathbf{e}_y \frac{\partial}{\partial y} + \mathbf{e}_z \frac{\partial}{\partial z} = \mathbf{e}_1 \frac{\partial}{\partial a} + \mathbf{e}_2 \frac{\partial}{\partial b} + \mathbf{e}_3 \frac{\partial}{\partial c}$$



Orthogonal Curvilinear Coordinates

- Why such name?
 - Curve: Pile up tiny bricks, then there are curves.



Orthogonal Curvilinear Coordinates

- In terms of using, the coordinate is often not identical to a , b , c .

$$(d) a = h_1 dq_1,$$

$$(d) b = h_2 dq_2,$$

$$(d) c = h_3 dq_3.$$

- The h s are called Lamé coefficients.

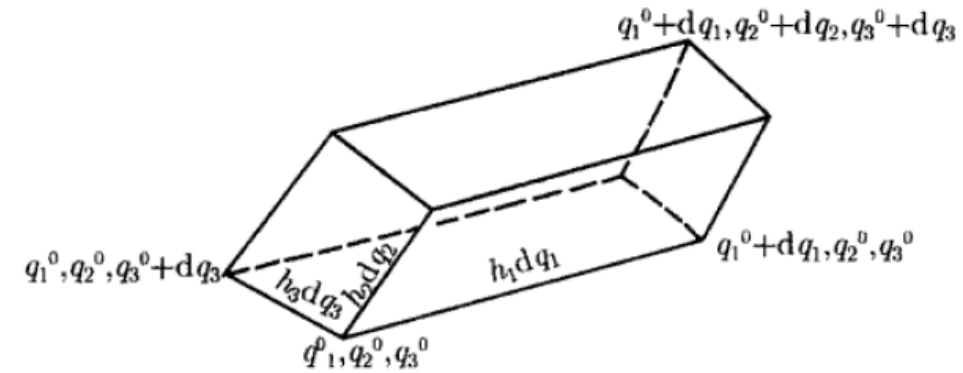


图 9.2.1 广义坐标系中的体积元



Nabla in OCLC

- The nabla in terms of Lamé coefficients and OCLC.

$$\nabla = \mathbf{e}_1 \frac{1}{h_1} \frac{\partial}{\partial q_1} + \mathbf{e}_2 \frac{1}{h_2} \frac{\partial}{\partial q_2} + \mathbf{e}_3 \frac{1}{h_3} \frac{\partial}{\partial q_3}$$

- And the Laplace:

$$\nabla^2 = \nabla \cdot \nabla = \left(\mathbf{e}_1 \frac{1}{h_1} \frac{\partial}{\partial q_1} + \mathbf{e}_2 \frac{1}{h_2} \frac{\partial}{\partial q_2} + \mathbf{e}_3 \frac{1}{h_3} \frac{\partial}{\partial q_3} \right) \cdot \left(\mathbf{e}_1 \frac{1}{h_1} \frac{\partial}{\partial q_1} + \mathbf{e}_2 \frac{1}{h_2} \frac{\partial}{\partial q_2} + \mathbf{e}_3 \frac{1}{h_3} \frac{\partial}{\partial q_3} \right)$$



Nabla in OCLC

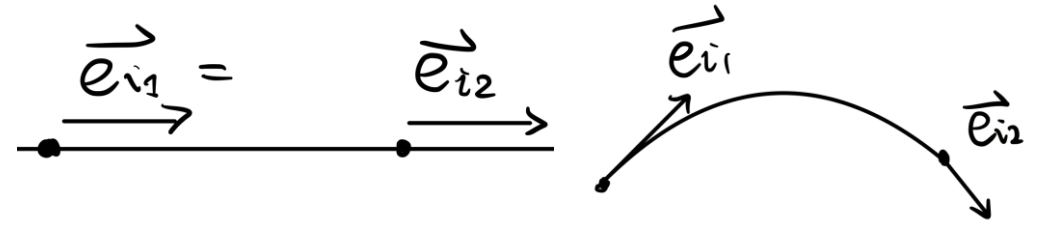
- Here comes a problem:

$$\frac{\partial}{\partial q_i} \mathbf{e}_j = ? (i, j = 1, 2, 3.)$$

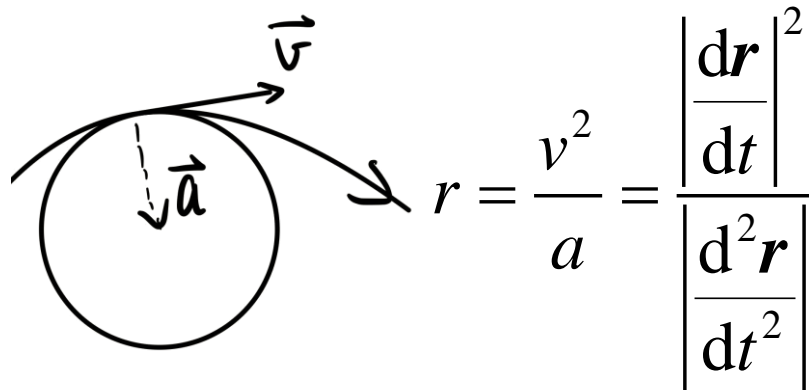
- In Xu G.X.'s textbook, this problem was bypassed via a hydrodynamic view that directly give the form of Laplace in terms of OCLC and Lamé coefficients. (Section 9.2.4 in Volume II)
- However I'd like to introduce a new and intuitive method to solve the problem and give Laplace, i.e. Curvature view.



Curvature View



- If the curve $q_j, q_k = \text{const.}$ is straight, then such partial derivative is 0.
- If the partial derivative is nonzero, then the curve must curl, thus have a curvature.
- A radius of curvature can be defined intuitively by considering the velocity and acceleration of an mass point:



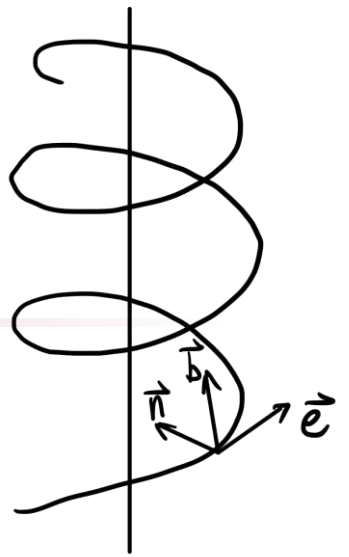
Curvature: In terms of natural coordinate

- Assume that the particle is moving with a constant speed v , then curvature can be represented in a natural coordinate, i.e. path of motion.

$$\kappa = \frac{v^2}{\left| \frac{d^2 \mathbf{r}}{dt^2} \right|} = \frac{1}{\left| \frac{d^2 \mathbf{r}}{dl^2} \right|}; K = \frac{1}{r} = \left| \frac{d^2 \mathbf{r}}{dl^2} \right|$$



Direction of Curvature



- Curvature can be defined as a vector, and the unit vector parallel to curvature vector is always perpendicular to the tangent unit vector.

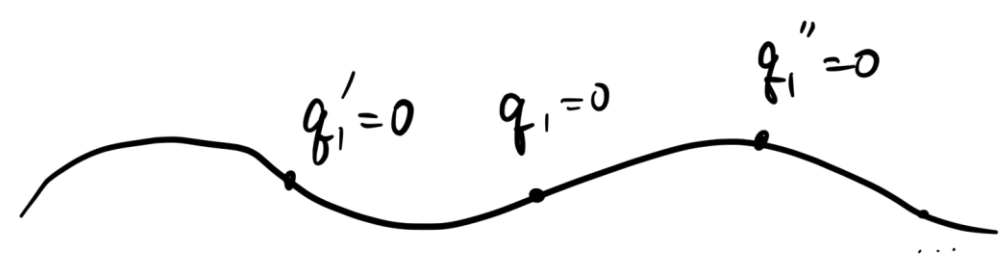
$$\frac{d\mathbf{r}}{dl} = \mathbf{e}, \frac{d^2\mathbf{r}}{dl^2} = \frac{d\mathbf{e}}{dl} = \kappa\mathbf{n}, 0 = \frac{d(\mathbf{e}^2)}{dl} = 2\mathbf{e} \cdot \frac{d\mathbf{e}}{dl} = 2\kappa\mathbf{e} \cdot \mathbf{n} = 0.$$

- Introduce the torsion unit vector to form a complete basis for the local curvilinear coordinate:

$$\mathbf{e} \times \mathbf{n} =: \mathbf{b}$$



Direction of Curvature



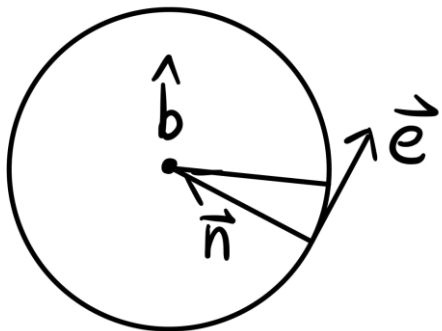
- Now we have:

$$\frac{\partial}{\partial q_i} \mathbf{e}_i = \frac{\partial(h_i q_i)}{\partial q_i} \frac{\partial}{\partial(h_i q_i)} \mathbf{e}_i = \left(h_i + q_i \frac{\partial h_i}{\partial q_i} \right) \kappa \mathbf{n}_i$$

- We can always assign that $q_j = 0$, since it is all about picking which point on the curve $q_j, q_k = \text{const.}$ as the origin.
- All \mathbf{e}_j are actually rotating around the torsion unit vector:

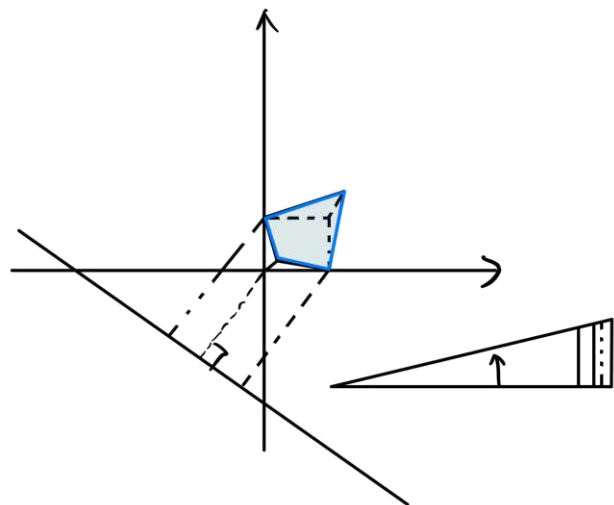
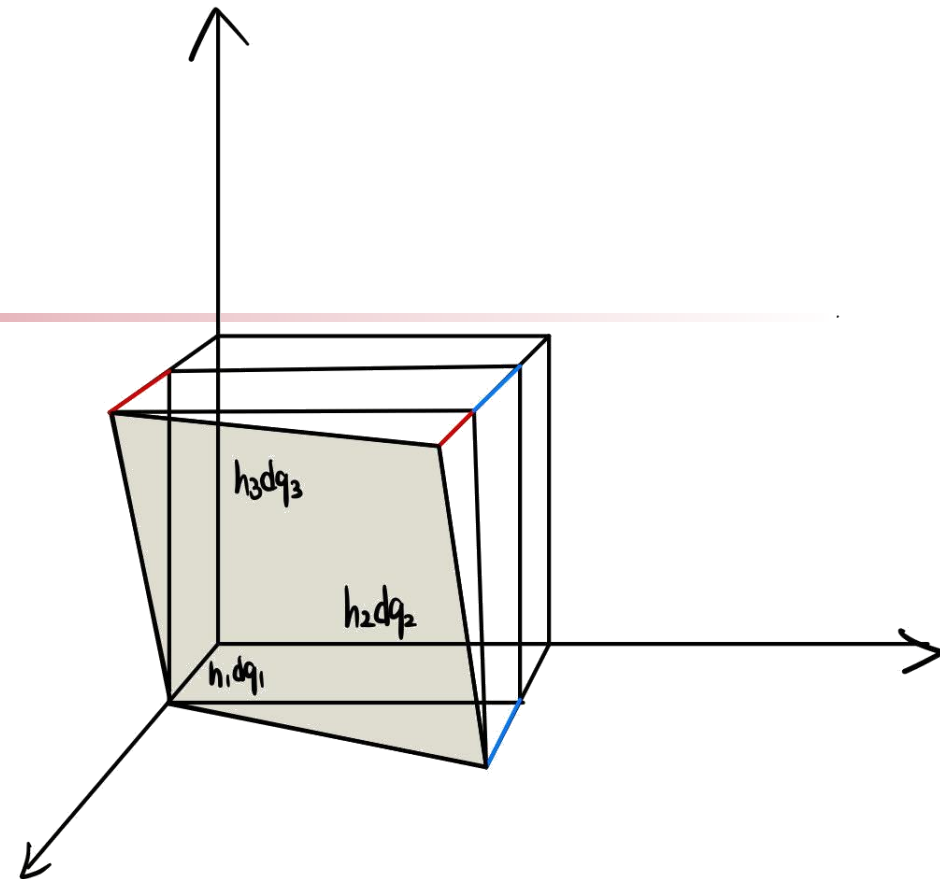
$$\mathbf{b} \kappa h_i dq_i \times \mathbf{e}_i = \kappa h_i dq_i \mathbf{n} = dq_i \frac{\partial}{\partial q_i} \mathbf{e}_i$$

$$\kappa h_i dq_i (\mathbf{e}_i \times \mathbf{n}) \times \mathbf{e}_j = dq_i \frac{\partial}{\partial q_i} \mathbf{e}_j$$



Direction of Curvature

- Where do \mathbf{n}_i orient?
- Take \mathbf{n}_1 as an example.
 - Red lines: $\frac{\partial h_1}{\partial q_3} dq_3 dq_1$
 - Blue lines: $\frac{\partial h_1}{\partial q_2} dq_2 dq_1$



$$\begin{cases} A = h_1 dq_1 + \frac{\partial h_1}{\partial q_2} \frac{dq_1}{h_2} B + \frac{\partial h_1}{\partial q_3} \frac{dq_1}{h_3} C, \\ A = 0. \end{cases}$$



Curvature Vector

- The intersection line have equation:

$$0 = h_1 dq_1 + \frac{\partial h_1}{\partial q_2} \frac{dq_1}{h_2} B + \frac{\partial h_1}{\partial q_3} \frac{dq_1}{h_3} C$$

- Distance of the origin to the intersection line of two planes, i.e. radius of curvature:

$$\frac{h_1}{\sqrt{\left(\frac{\partial h_1}{\partial q_2} \frac{1}{h_2}\right)^2 + \left(\frac{\partial h_1}{\partial q_3} \frac{1}{h_3}\right)^2}}$$



Curvature Vector

- Normal vector (from origin to the intersection line):

$$\left(0, -\frac{\partial h_1}{\partial q_2} \frac{1}{h_2}, -\frac{\partial h_1}{\partial q_3} \frac{1}{h_3} \right)$$

- Curvature vector:

$$\left(0, -\frac{\partial h_1}{\partial q_2} \frac{1}{h_1 h_2}, -\frac{\partial h_1}{\partial q_3} \frac{1}{h_1 h_3} \right)$$



Final Form of vectors' partial derivatives

$$\frac{\partial}{\partial q_1} \mathbf{e}_1 = \kappa h_1 (\mathbf{e}_1 \times \mathbf{n}) \times \mathbf{e}_1 = -\frac{1}{h_2} \frac{\partial h_1}{\partial q_2} \mathbf{e}_2 - \frac{1}{h_3} \frac{\partial h_1}{\partial q_3} \mathbf{e}_3$$

$$\frac{\partial}{\partial q_1} \mathbf{e}_2 = \kappa h_1 (\mathbf{e}_1 \times \mathbf{n}) \times \mathbf{e}_2 = \frac{1}{h_2} \frac{\partial h_1}{\partial q_2} \mathbf{e}_2$$

$$\frac{\partial}{\partial q_1} \mathbf{e}_3 = \kappa h_1 (\mathbf{e}_1 \times \mathbf{n}) \times \mathbf{e}_3 = \frac{1}{h_2} \frac{\partial h_1}{\partial q_2} \mathbf{e}_3$$



Final Form of vectors' partial derivatives

$$\frac{\partial}{\partial q_2} \mathbf{e}_1 = \kappa h_2 (\mathbf{e}_2 \times \mathbf{n}) \times \mathbf{e}_1 = \frac{1}{h_1} \frac{\partial h_2}{\partial q_1} \mathbf{e}_2$$

$$\frac{\partial}{\partial q_2} \mathbf{e}_2 = \kappa h_2 (\mathbf{e}_2 \times \mathbf{n}) \times \mathbf{e}_2 = -\frac{1}{h_1} \frac{\partial h_2}{\partial q_1} \mathbf{e}_1 - \frac{1}{h_3} \frac{\partial h_2}{\partial q_3} \mathbf{e}_3$$

$$\frac{\partial}{\partial q_2} \mathbf{e}_3 = \kappa h_2 (\mathbf{e}_2 \times \mathbf{n}) \times \mathbf{e}_3 = \frac{1}{h_3} \frac{\partial h_2}{\partial q_3} \mathbf{e}_3$$



Final Form of vectors' partial derivatives

$$\frac{\partial}{\partial q_3} \mathbf{e}_1 = \kappa h_1 (\mathbf{e}_3 \times \mathbf{n}) \times \mathbf{e}_1 = \frac{1}{h_1} \frac{\partial h_3}{\partial q_1} \mathbf{e}_3$$

$$\frac{\partial}{\partial q_3} \mathbf{e}_2 = \kappa h_1 (\mathbf{e}_3 \times \mathbf{n}) \times \mathbf{e}_2 = \frac{1}{h_2} \frac{\partial h_3}{\partial q_2} \mathbf{e}_3$$

$$\frac{\partial}{\partial q_2} \mathbf{e}_3 = \kappa h_1 (\mathbf{e}_3 \times \mathbf{n}) \times \mathbf{e}_3 = -\frac{1}{h_1} \frac{\partial h_3}{\partial q_1} \mathbf{e}_1 - \frac{1}{h_2} \frac{\partial h_3}{\partial q_2} \mathbf{e}_2$$



Laplace in OCLC

- Consider only the first term.

$$\begin{aligned} & \left(e_1 \frac{1}{h_1} \frac{\partial}{\partial q_1} + e_2 \frac{1}{h_2} \frac{\partial}{\partial q_2} + e_3 \frac{1}{h_3} \frac{\partial}{\partial q_3} \right) \cdot e_1 \frac{1}{h_1} \frac{\partial}{\partial q_1} \\ &= \frac{1}{h_1} \frac{\partial}{\partial q_1} \left(\frac{1}{h_1} \frac{\partial}{\partial q_1} \right) + e_2 \frac{1}{h_2} \frac{\partial e_1}{\partial q_2} \frac{1}{h_1} \frac{\partial}{\partial q_1} + e_3 \frac{1}{h_3} \frac{\partial e_1}{\partial q_3} \frac{1}{h_1} \frac{\partial}{\partial q_1} \\ &= \frac{1}{h_1} \frac{\partial}{\partial q_1} \left(\frac{1}{h_1} \frac{\partial}{\partial q_1} \right) + \frac{1}{h_2} \frac{1}{h_1} \frac{\partial h_2}{\partial q_1} \frac{1}{h_1} \frac{\partial}{\partial q_1} + \frac{1}{h_3} \frac{1}{h_1} \frac{\partial h_3}{\partial q_1} \frac{1}{h_1} \frac{\partial}{\partial q_1} \\ &= \frac{1}{h_1 h_2 h_3} \left(h_2 h_3 \frac{\partial}{\partial q_1} \left(\frac{1}{h_1} \frac{\partial}{\partial q_1} \right) + h_3 \frac{\partial h_2}{\partial q_1} \frac{1}{h_1} \frac{\partial}{\partial q_1} + h_2 \frac{\partial h_3}{\partial q_1} \frac{1}{h_1} \frac{\partial}{\partial q_1} \right) \\ &= \frac{1}{h_1 h_2 h_3} \left(h_2 h_3 \frac{\partial}{\partial q_1} \left(\frac{1}{h_1} \frac{\partial}{\partial q_1} \right) + \frac{\partial (h_2 h_3)}{\partial q_1} \frac{1}{h_1} \frac{\partial}{\partial q_1} \right) \\ &= \frac{1}{h_1 h_2 h_3} \frac{\partial}{\partial q_1} \left(\frac{h_2 h_3}{h_1} \frac{\partial}{\partial q_1} \right) \end{aligned}$$



Laplace in OCLC

- The Final Form:

$$\nabla^2 = \frac{1}{h_1 h_2 h_3} \left(\frac{\partial}{\partial q_1} \left(\frac{h_2 h_3}{h_1} \frac{\partial}{\partial q_1} \right) + \frac{\partial}{\partial q_2} \left(\frac{h_1 h_3}{h_2} \frac{\partial}{\partial q_2} \right) + \frac{\partial}{\partial q_3} \left(\frac{h_1 h_2}{h_3} \frac{\partial}{\partial q_3} \right) \right)$$



Spherical Coordinates as OCLC

- Lamé coefficients:

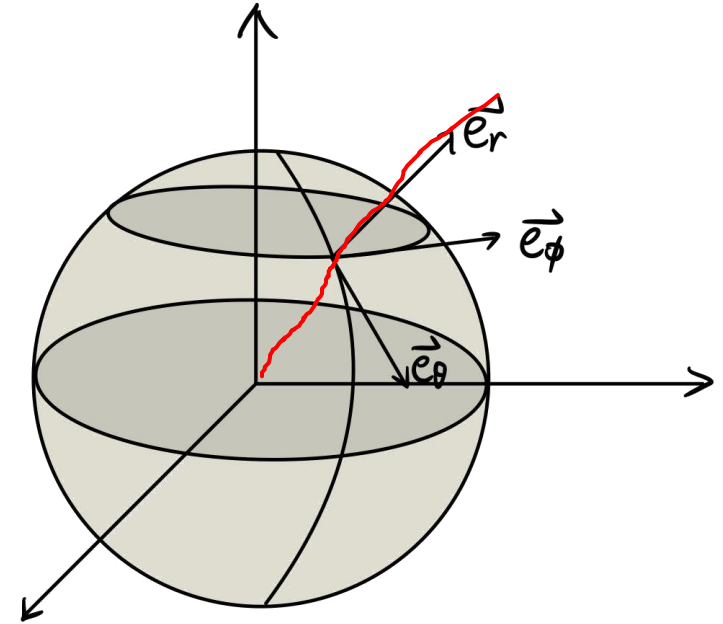
$$h_1 := h_r = 1,$$

$$h_2 := h_\theta = r,$$

$$h_3 := h_\phi = r \sin \theta.$$

- Laplace:

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



Hydrogen Atom: Central Potential First

- Tiny notations make a difference:

$$\left(-\frac{\hbar^2}{2m}\nabla^2 + V(\mathbf{r})\right)\psi = E\psi \dots$$

$$\left(-\frac{\hbar^2}{2m}\nabla^2 + V(r)\right)\psi = E\psi !$$

- 传统艺能: Variable separation!

$$\left(-\frac{\hbar^2}{2m}\nabla^2 + V(r)\right)R(r)Y(\theta, \phi) = ER(r)Y(\theta, \phi),$$

$$\left(-\frac{\hbar^2}{2m}\left(\frac{1}{r^2}\frac{\partial}{\partial r}\left(r^2\frac{\partial}{\partial r}\right) + \frac{1}{r^2\sin\theta}\frac{\partial}{\partial\theta}\left(\sin\theta\frac{\partial}{\partial\theta}\right) + \frac{1}{r^2\sin^2\theta}\frac{\partial^2}{\partial\phi^2}\right) + V(r)\right)R(r)Y(\theta, \phi) = ER(r)Y(\theta, \phi).$$



Central Potential: Variable Separation

- Write all terms in form of separated variables, then absorb them into coefficients.

$$-\frac{\hbar^2}{2m} \left(Y(\theta, \phi) R_1(r) + \frac{R_2(r)}{\sin \theta} \frac{\partial}{\partial \theta} \left(\sin \theta \frac{\partial Y(\theta, \phi)}{\partial \theta} \right) + \frac{R_2(r)}{\sin^2 \theta} \frac{\partial^2 Y(\phi)}{\partial \phi^2} \right) + V(r) R(r) Y(\theta, \phi) = ER(r) Y(\theta, \phi)$$

$$R_1(r) = \frac{1}{r^2} \frac{\partial}{\partial r} \left(r^2 \frac{\partial R(r)}{\partial r} \right)$$

$$R_2(r) = \frac{R(r)}{r^2}$$

$$\frac{1}{\sin \theta} \frac{\partial}{\partial \theta} \left(\sin \theta \frac{\partial Y(\theta, \phi)}{\partial \theta} \right) + \frac{1}{\sin^2 \theta} \frac{\partial^2 Y(\theta, \phi)}{\partial \phi^2} = E_Y Y(\theta, \phi)$$

$$-\frac{1}{R_2(r)} \left(\frac{2m}{\hbar^2} (E - V(r)) R(r) + R_1(r) \right) =: E_Y$$



Angular Equation: VS again.

- The Angular Equation can be variable-separated again.

$$\frac{\Phi(\phi)}{\sin \theta} \frac{\partial}{\partial \theta} \left(\sin \theta \frac{\partial \Theta(\theta)}{\partial \theta} \right) + \frac{\Theta(\theta)}{\sin^2 \theta} \frac{\partial^2 \Phi(\phi)}{\partial \phi^2} = E_Y \Theta(\theta) \Phi(\phi)$$

$$\Theta_1(\theta) \Phi(\phi) + \Theta_2(\theta) \frac{\partial^2 \Phi(\phi)}{\partial \phi^2} = E_Y \Theta(\theta) \Phi(\phi)$$

$$\Theta_1(\theta) = \frac{1}{\sin \theta} \frac{\partial}{\partial \theta} \left(\sin \theta \frac{\partial \Theta(\theta)}{\partial \theta} \right)$$

$$\Theta_2(\theta) = \frac{\Theta(\theta)}{\sin^2 \theta}$$

$$\frac{d^2 \Phi(\phi)}{d\phi^2} = \frac{E_Y \Theta(\theta) - \Theta_1(\theta)}{\Theta_2(\theta)} \Phi(\phi) = E_\Phi \Phi(\phi)$$

$$\frac{1}{\sin \theta} \frac{d}{d\theta} \left(\sin \theta \frac{d\Theta(\theta)}{d\theta} \right) + \frac{\Theta(\theta)}{\sin^2 \theta} E_\Phi = E_Y \Theta(\theta)$$



Φ : Solutions

- Cyclic boundary condition: $\Phi(\phi) = \Phi(\phi + 2\pi)$

$$\frac{d^2\Phi(\phi)}{d\phi^2} = E_{\Phi}\Phi(\phi)$$

$$\Phi(\phi) = e^{\sqrt{E_{\Phi}}\phi} = e^{\sqrt{E_{\Phi}}(\phi+2\pi)}$$

$$e^{2\pi\sqrt{E_{\Phi}}} = 1$$

$$\sqrt{E_{\Phi}} = im, (m \in \mathbf{Z}); E_{\Phi} = -m^2, (m \in \mathbf{Z}).$$

- The Φ equation and solutions actually have such a form:

$$\frac{d^2\Phi(\phi)}{d\phi^2} = -m^2\Phi(\phi), \Phi(\phi) = e^{im\phi}, (m \in \mathbf{Z})$$



Θ : Something more complex

- Substitute $d^2\Phi/d\varphi^2$ by Φ according to the Φ Equation, we have the Θ Equation:

$$\frac{1}{\sin \theta} \frac{d}{d\theta} \left(\sin \theta \frac{d\Theta(\theta)}{d\theta} \right) + \left(-E_Y - \frac{m^2}{\sin^2 \theta} \right) \Theta(\theta) = 0$$

- It's not easy to figure out E_Y and the solutions rather than the Φ Equation, in which we can find the solutions are Fourier basis in one glance.
- Substitute the variable:

$$\frac{d}{dx} \left((1-x^2) \frac{dy}{dx} \right) + \left(-E_Y - \frac{m^2}{1-x^2} \right) y = 0,$$

$$x = \cos \theta.$$



Sturm-Liouville System: A General Way to Consider 2-order ODEs

- 代 (Substitute) 数: As long as some kind of relationship can be established, one can substitute the general form by a specified object to observe its properties. Quoted from Iridium LINCH-SK.

$$\mathbf{L}u = \left(p_2(x) \frac{d^2}{dx^2} + p_1(x) \frac{d}{dx} + p_0(x) \right) u$$

- \mathbf{L} is a linear operator, which means we can apply linear algebra on it. Consider an inner product

$$\langle v | u \rangle = \int_a^b dx v^*(x) u(x)$$



Hermitian in Sturm-Liouville System:

- We can define a “conjugated transpose”:

$$\begin{aligned} v^* \mathbf{L}u &= v^* p_2 u'' + v^* p_1 u' + v^* p_0 u \\ &= p_2 (u' v^*)' - p_2 u' v^{*'} + p_1 (u v^*)' - p_1 u v^{*'} + u p_0 v^* \\ &= p_2 (u' v^* - u v^{*'})' + u p_2 v^{*''} + p_1 (u v^*)' - p_1 u v^{*'} + u p_0 v^* \\ &= (p_2 (u' v^* - u v^{*'}))' - p_2' (u' v^* - u v^{*'}) + u p_2 v^{*''} + (p_1 u v^*)' - u p_1' v^* - p_1 u v^{*'} + u p_0 v^* \\ &= u p_2 v^{*''} + 2u p_2' v^{*'} - p_1 u v^{*'} - u p_1' v^* + u p_0 v^* + u p_2'' v^* + (p_2 (u' v^* - u v^{*'}))' + (p_1 u v^*)' - (p_2' u v^*)' \\ &= \left(u^* \mathbf{M}v + \left(p_2^* (u^{*'} v - u^* v') + p_1 u^* v - p_2^* u^* v' \right)' \right)^* \end{aligned}$$



Hermitian in Sturm-Liouville System:

- Here:

$$\mathbf{M} = \left(p_2 \frac{d^2}{dx^2} + (2p_2' - p_1) \frac{d}{dx} + p_2'' - p_1' + p_0 \right)^*$$

- And we have a total differential as the last term.
- Let's move on to the inner products, which are integrals of $v^* \mathbf{L} u$ or $u^* \mathbf{M} v$:

$$\langle v | \mathbf{L} | u \rangle = \langle u^* | \mathbf{M} | v \rangle + \left(p_2^* (u^* v' - u'^* v) + p_1 u^* v - p_2'^* u^* v \right) \Big|_a^b$$

- In fact, the second term often vanishes according to boundary conditions.



Hermitian in Sturm-Liouville System:

- Hermitian means that:

$$\mathbf{M} = \left(p_2 \frac{d^2}{dx^2} + (2p_2' - p_1) \frac{d}{dx} + p_2'' - p_1' + p_0 \right)^* = \mathbf{L}$$

- That is:

$$p_0 = p_0^*,$$

$$p_2 = p_2^*,$$

$$p_1 = p_2'.$$

- Then:

$$\mathbf{M} = \mathbf{L} = \frac{d}{dx} \left(p_2 \frac{d}{dx} \right) + p_0$$



Hermitian in Sturm-Liouville System:

- An Hermitian have only real eigenvalues:

$$\lambda^* \langle v | v \rangle = \langle v | \mathbf{L} | v \rangle^* = \langle v | \mathbf{L} | v \rangle = \lambda \langle v | v \rangle$$

- In Sturm-Liouville systems, no degeneracy will occur:

$$\left[-\frac{d}{dx} \left(p \frac{d}{dx} \right) + q \right] y_1 = \lambda \rho y_1, \left[-\frac{d}{dx} \left(p \frac{d}{dx} \right) + q \right] y_2 = \lambda \rho y_2;$$

$$y_1 \frac{d}{dx} \left(p \frac{dy_2}{dx} \right) = y_2 \frac{d}{dx} \left(p \frac{dy_1}{dx} \right)$$

$$\frac{d}{dx} (y_1 p y_2') - y_1' p y_2' = \frac{d}{dx} (y_2 p y_1') - y_2' p y_1'$$

$$y_1 y_2' = y_2 y_1'$$

$$\frac{y_1}{y_2} = C$$



Hermitian in Sturm-Liouville System:

- In Sturm-Liouville systems, all eigenvalues are positive:
- Here, p , q , ρ are all positive.

$$\left[-\frac{d}{dx} \left(p \frac{d}{dx} \right) + q \right] y = \lambda \rho y$$

$$\int_a^b dx \left[-\frac{d}{dx} \left(p \frac{d}{dx} \right) + q \right] y^2 = \lambda \int_a^b dx \rho y^2$$

$$\lambda \int_a^b dx \rho y^2 = \int_a^b dx \left[-\frac{d}{dx} \left(p \frac{dy}{dx} \right) \right] y + \int_a^b dx q y^2$$

$$= \int_a^b dx q y^2 + \int_a^b dx p \left(\frac{dy}{dx} \right)^2 > 0$$



Hermitian in Sturm-Liouville Systems:

- Eigenfunctions with different eigenvalues are weighted orthogonal to each other.

$$\langle v | \mathbf{L} | u \rangle = \langle v | \lambda_1 | u \rangle = \langle v | \lambda_2 | u \rangle, \langle v | u \rangle = 0.$$

$$\left[-\frac{d}{dx} \left(p \frac{d}{dx} \right) + q \right] y = \lambda \rho y, \mathbf{L}y = \left[\frac{d}{dx} \left(p \frac{d}{dx} \right) + (\lambda \rho - q) \right] y = 0.$$

$$p_2 = p, p_0 = \lambda \rho - q.$$

$$\int_a^b dx v L u = \int_a^b dx v \left[\frac{d}{dx} \left(p \frac{d}{dx} \right) + (\lambda \rho - q) \right] u = 0$$

$$\int_a^b dx v \left[-\frac{d}{dx} \left(p \frac{d}{dx} \right) + q \right] u = \lambda \int_a^b dx v \rho u$$

$$\int_a^b dx v \rho u = 0$$



Back to Θ equation

- One will recognize what Θ equation is like under the view of SL systems:

$$\frac{d}{dx} \left((1-x^2) \frac{dy}{dx} \right) + \left(-E_Y - \frac{m^2}{1-x^2} \right) y = 0, x = \cos \theta; p = 1-x^2, q = \frac{m^2}{1-x^2}, \rho = 1.$$

- And the inner product defined on $[-1, 1]$ is:

$$\langle f_1(x) | f_2(x) \rangle = \int_{-1}^1 dx f_1(x) f_2(x)$$

- Gram-Schmidt Orthogonalization Procedure: To remove any parallel components of known vectors from an unknown vector.

$$\mathbf{b}' = \mathbf{b} - \frac{\mathbf{a} \cdot \mathbf{b}}{a^2} \mathbf{a}$$



Legendre Polynomials

- For a series: $1, x, x^2, x^3, \dots$, we can apply GSOP, in which the inner product is defined as in order, and we have such polynomials: $1, x, x^2 - 1/3, x^3 - 3/5x, \dots$, denoted in $P_l(x)$, called Legendre polynomials.
- In fact, such polynomials are solutions of the equation with $m = 0$, with eigenvalues $0, 2, 6, \dots, l(l+1), \dots$

$$(1-x^2) \frac{d^2}{dx^2} P_l - 2x \frac{d}{dx} P_l + E_Y P_l = 0.$$



Eigenvalues of Legendre Polynomials

- For $P_l(x)$, it contains a nonzero x^l term, which pulls $P_l(x)$ out of the subspace spanned by lower order polynomials, $P_0(x)$ to $P_{l-1}(x)$.

$$(1-x^2)l(l-1)x^{l-2} - 2xlx^{l-1} - E_Y x^l,$$

$$-l(l-1)x^l - 2lx^l - E_Y x^l = 0,$$

$$E_Y = -l(l+1).$$



Associated Legendre Functions

- Associated Legendre functions are defined as follow:

$$P_l^m(x) := \left(\sqrt{1-x^2}\right)^m \frac{d^m}{dx^m} P_l(x)$$

- If we apply ALF into such a formula:

$$\begin{aligned} & (1-x^2) \frac{d^2}{dx^2} \left(\left(\sqrt{1-x^2}\right)^m \frac{d^m}{dx^m} P_l \right) - 2x \frac{d}{dx} \left(\left(\sqrt{1-x^2}\right)^m \frac{d^m}{dx^m} P_l \right) + l(l+1) \left(\sqrt{1-x^2}\right)^m \frac{d^m}{dx^m} P_l \\ & =: A + B + C \end{aligned}$$



Associated Legendre Functions

- In which, A is:

$$(1-x^2) \frac{d^2}{dx^2} \left(\left(\sqrt{1-x^2} \right)^m \frac{d^m}{dx^m} P_l \right) = \left(\sqrt{1-x^2} \right)^m (1-x^2) \frac{d^{m+2}}{dx^{m+2}} P_l + 2 \frac{d}{dx} \left(\sqrt{1-x^2} \right)^m (1-x^2) \frac{d^{m+1}}{dx^{m+1}} P_l + \frac{d^2}{dx^2} \left(\sqrt{1-x^2} \right)^m (1-x^2) \frac{d^m}{dx^m} P_l$$

$$=: A_1 + A_2 + A_3$$

$$A_3 := \left(\sqrt{1-x^2} \right)^m (1-x^2) \frac{d^{m+2}}{dx^{m+2}} P_l = \left(\sqrt{1-x^2} \right)^m \left(\frac{d^m}{dx^m} \left((1-x^2) \frac{d^2}{dx^2} P_l \right) + 2mx \frac{d^{m+1}}{dx^{m+1}} P_l + \underline{m(m-1)} \frac{d^m}{dx^m} P_l \right) =: A_4 + A_5 + A_6$$

- And B is:

$$-2x \frac{d}{dx} \left(\left(\sqrt{1-x^2} \right)^m \frac{d^m}{dx^m} P_l \right) = -2x \frac{d}{dx} \left(\sqrt{1-x^2} \right)^m \frac{d^m}{dx^m} P_l - 2x \left(\sqrt{1-x^2} \right)^m \frac{d^{m+1}}{dx^{m+1}} P_l =: B_1 + B_2$$

$$-2x \left(\sqrt{1-x^2} \right)^m \frac{d^{m+1}}{dx^{m+1}} P_l = \left(\sqrt{1-x^2} \right)^m \left(\frac{d^m}{dx^m} \left(-2x \frac{dP_l}{dx} \right) + 2m \frac{d^m}{dx^m} P_l \right) =: B_3 + B_4$$



Associated Legendre Functions

- C is:

$$-A(l+1) \left(\sqrt{1-x^2} \right)^m \frac{d^m}{dx^m} P_l$$

- We note that A_4 , B_3 , C are components of the Legendre equation ($m=0$) LHS, so their sum vanishes.
- Collect the residues and categorize them by the orders of derivative:

$$\left(\left(\sqrt{1-x^2} \right)^m 2mx + \frac{d}{dx} \left(\sqrt{1-x^2} \right)^m 2(1-x^2) \right) \frac{d^{m+1}}{dx^{m+1}} P_l + \left(\sqrt{1-x^2} \right)^m \left(2m + m(m-1) - 2x \frac{d}{dx} \left(\sqrt{1-x^2} \right)^m + \frac{d^2}{dx^2} \left(\sqrt{1-x^2} \right)^m (1-x^2) \right) \frac{d^m}{dx^m} P_l$$

- Due to that:

$$\frac{d}{dx} \left(\sqrt{1-x^2} \right)^m = \frac{-mx}{1-x^2} \left(\sqrt{1-x^2} \right)^m$$

- The $m+1$ order derivative vanishes.



Associated Legendre Functions

- After you calculate the 2-order-derivative of $(1-x^2)^{m/2}$, you can verify that the result is:

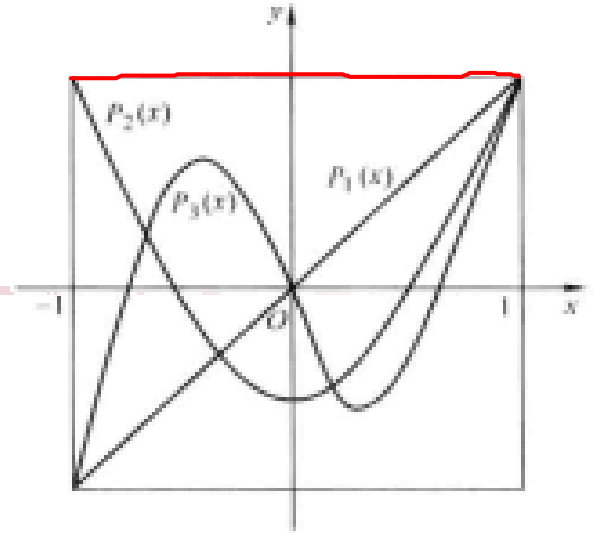
$$\frac{m^2}{1-x^2} \left(\sqrt{1-x^2} \right)^m \frac{d^m}{dx^m} P_l =: \frac{m^2}{1-x^2} P_l^m$$

- Which means that P_l^m , the ALF, with two indices, is the solution of Legendre equation having the corresponding l and m .



Properties of LPs and ALFs

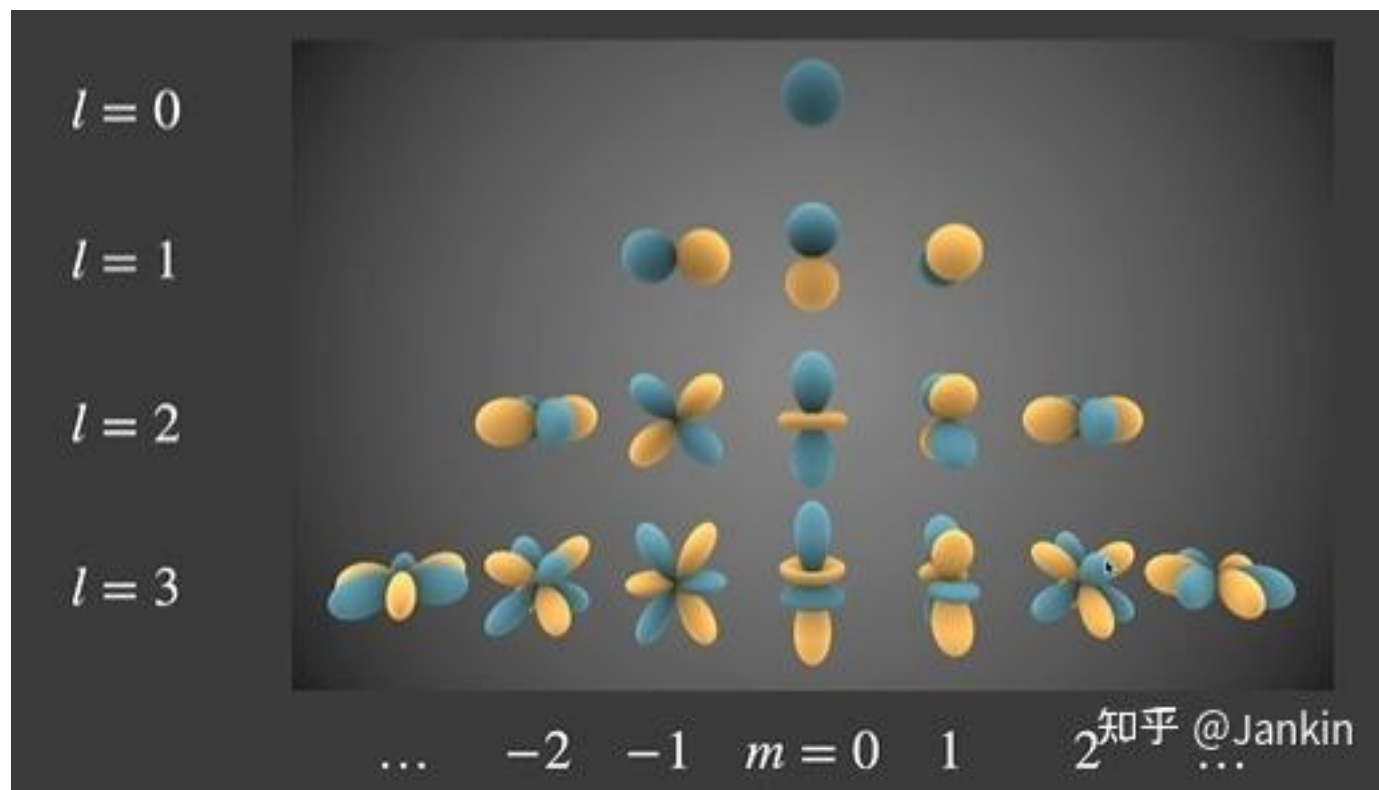
- l order LPs have l zeroes.
- Even-order LPs are even functions, vice versa.
- ALFs have $l-m$ zeroes, this can be easily imagined as ALF contains components of m -order derivatives.



Spherical Harmonics

- We combine the Θ and Φ functions, and we can define a spherical harmonic:

$$Y_l^m(\theta, \phi) = P_l^m(\cos \theta) e^{im\phi}$$



To be continued...

- Radial Equation of Hydrogen Atom
- Zeroes' theorem of Sturm-Liouville systems

