

# Appendix 11

## Solutions of Some Exercises

### A11.1 Chapter 1

#### Exercise 1.4

In a dust universe with curvature and with a cosmological constant the Friedmann equation can be written in the form

$$\dot{a}^2 = a^2 \left[ -K + \frac{C}{a} + \frac{1}{3} \Lambda a^2 \right] \equiv G(a). \quad (\text{A11.1})$$

Here

$$C = \frac{8\pi G}{3} \rho_m a^3 = \Omega_m H_0^2 a_0^3 = \begin{cases} \frac{\Omega_m}{H_0 |\Omega_k|^{3/2}} = \frac{2q_0}{H_0 |1-2q_0|^{3/2}} & \text{if } \Omega_k \neq 0 \\ \Omega_m H_0^2 & \text{if } \Omega_k = 0 \\ & \text{and } a_0 = 1. \end{cases} \quad (\text{A11.2})$$

If the curvature is negative and  $\Lambda > 0$ ,  $G$  is strictly positive and we find an expanding solution for all times. At late times, curvature becomes negligible and the universe expands like  $a \propto 1/|t| \propto \exp(\sqrt{\Lambda/3}\tau)$ . If  $\Lambda < 0$  the square bracket is decreasing and  $G$  has a zero,  $G(a_c) = 0$ . At this point expansion turns into contraction and the universe recollapses.

The case  $K = 0$  can be solved explicitly, leading to

$$a^3(\tau) = \begin{cases} \frac{3C}{2\Lambda} (\cosh(\sqrt{3\Lambda}t) - 1) & \Lambda > 0, a_{\min} = (3C/2\Lambda)^{1/3} \\ \frac{-3C}{2\Lambda} (1 - \cos(\sqrt{-3\Lambda}t)) & \Lambda < 0. \end{cases} \quad (\text{A11.3})$$

The qualitative behavior is like for  $K < 0$ .

The case  $K > 0$  is most interesting. The function  $G$  can be written as  $G(a) = aP(a)$ , where  $P$  is a third-order polynomial that has one or three real roots. In the dashed region of Fig. A11.1,  $P$  has one real root, but for a negative value of  $a$ . Hence the universe expands forever. In the upper left region, with a high cosmological constant, the scale factor has a minimum. Such a universe has no big bang but comes out of a previous contracting phase. It is called a bouncing solution. For a value of  $\Omega_m > 0.01$  one finds a maximum redshift  $z_{\max} < 4$  for a bouncing universe. Hence they cannot explain cosmological data like quasars and galaxies at a redshift of 6 or even the CMB. Solutions below the dashed region

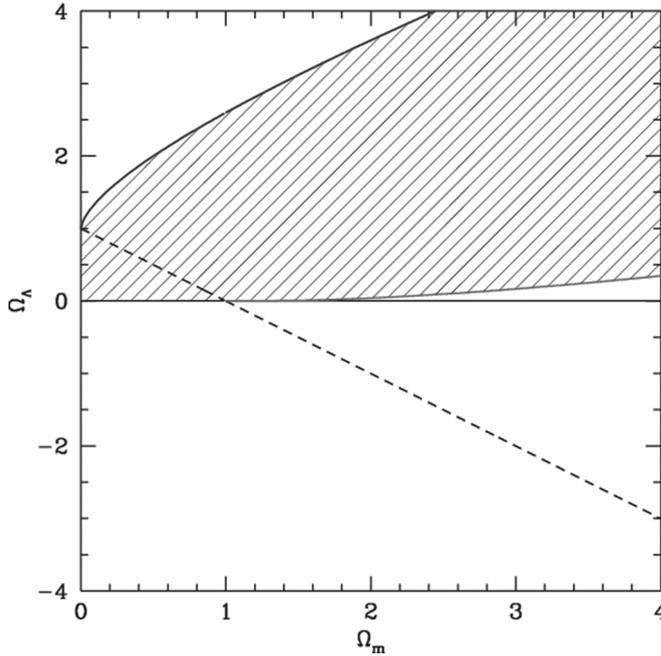


Fig. A11.1 The kinematics of a universe with matter density parameter  $\Omega_m$  and cosmological constant parameter  $\Omega_\Lambda$ . The universes with parameters above the dashed line are positively curved, those below negatively. The universes with values  $(\Omega_m, \Omega_\Lambda)$  in the dashed region emerge from a big bang and expand forever. Those below emerge from a big bang and recollapse into a big crunch, and those above emerge from a collapsing universe; they have no big bang in the past.

emerge from a big bang but recollapse eventually, when either the negative cosmological constant or the positive curvature term render  $G(a_{\max}) = 0$ .

## A11.2 Chapter 2

### Exercise 2.1

We want to show that

$$L_X g = a^2 \left[ -2 \left( \frac{\dot{a}}{a} T + \dot{T} \right) dt^2 + 2(\dot{L}_i - T_{,i}) dt dx^i + \left( 2 \frac{\dot{a}}{a} T \gamma_{ij} + L_{i|j} + L_{j|i} \right) dx^i dx^j \right], \quad (\text{A11.4})$$

for  $X = T \partial_t + L^i \partial_i$  and  $g = a^2(t)[-dt^2 + \gamma_{ij} dx^i dx^j] = a^2(t) S_{\mu\nu} dx^\mu dx^\nu$ .

We use  $L_X a^2 = 2\dot{a}aT$  and  $L_X(a^2 S) = L_X(a^2)S + a^2 L_X S$ . Furthermore, we show in the text that follows that for an arbitrary metric  $S$ , we have

$$(L_X S)_{\mu\nu} = X_{\mu; \nu} + X_{\nu; \mu}, \quad (\text{A11.5})$$

where here ; denotes the covariant derivative w.r.t. the metric  $S$ . For our metric  $S$  all Christoffel symbols involving a "0" vanish, so that  $X_{v;0} = X_{v,0}$  and  $X_{0;v} = X_{0,v}$ . Furthermore  $X_{i;j} = X_{i|j}$ , where | denotes the covariant derivative w.r.t. the three-dimensional metric  $\gamma$ . With this we obtain

$$L_X g = 2 \frac{\dot{a}}{a} T a^2 S + a^2 \left( -2\dot{T} dt^2 - 2(T_{,i} - \dot{L}_i) dt dx^i + (L_{i|j} + L_{j|i}) dx^i dx^j \right), \quad (\text{A11.6})$$

which agrees with Eq. (A11.4). It remains to show Eq. (A11.5). For this we use the general expression (A2.20). For a doubly covariant tensor field this gives

$$\begin{aligned} (L_X S)_{\alpha\beta} &= X^\mu S_{\alpha\beta, \mu} + X^{\mu, \alpha} S_{\mu\beta} + X^{\mu, \beta} S_{\mu\alpha} \\ &= X_\nu (S^{\mu\nu} S_{\alpha\beta, \mu} + S^{\mu\nu, \alpha} S_{\mu\beta} + S^{\mu\nu, \beta} S_{\mu\alpha}) + X_{\alpha, \beta} + X_{\beta, \alpha}. \end{aligned}$$

For the last equals sign we simply inserted  $X^\mu = X_\nu S^{\nu\mu}$ . We now take the derivative of the identity  $S^{\nu\mu} S_{\mu\beta} = \delta_\beta^\nu$  w.r.t.  $\alpha$ . This yields  $S^{\mu\nu, \alpha} S_{\mu\beta} = -S^{\mu\nu} S_{\mu\beta, \alpha}$ . Correspondingly  $S^{\mu\nu, \beta} S_{\mu\alpha} = -S^{\mu\nu} S_{\mu\alpha, \beta}$ . Inserting this above and using the definition

$$X_{\alpha; \beta} = X_{\alpha, \beta} - \Gamma_{\alpha\beta}^\mu X_\mu \quad \text{with} \quad \Gamma_{\mu\nu}^\beta = \frac{1}{2} S^{\beta\alpha} (S_{\mu\alpha, \nu} + S_{\nu\alpha, \mu} - S_{\mu\nu, \alpha}),$$

we obtain (A11.5).

### Exercise 2.3

In synchronous gauge ( $A = B = 0$ ) we have

$$\Psi = -k^{-1}(\mathcal{H}\sigma + \dot{\sigma}) \quad \text{and} \quad (\text{A11.7})$$

$$V = v - \sigma. \quad (\text{A11.8})$$

For a pure dust universe Eq. (2.119) reduces to

$$\dot{V} + \mathcal{H}V = k\Psi. \quad (\text{A11.9})$$

Inserting the expressions above this yields

$$\dot{v} + \mathcal{H}v = 0, \quad (\text{A11.10})$$

which only has a decaying solution,  $v \propto 1/a$ , that is, the only possible nondecaying solution is  $v = 0$ .

### Exercise 2.4

We consider a perturbed FL universe containing two noninteracting fluids with energy densities  $\rho_\alpha$  and pressure  $P_\alpha$ . The total energy density and pressure are  $\rho = \rho_1 + \rho_2$  and  $P = P_1 + P_2$ . We first note that for both components the intrinsic entropy perturbation is given by

$$\Gamma_\alpha = \pi_L^{(\alpha)} - \frac{c_\alpha^2}{w_\alpha} \delta_\alpha = \frac{\delta P_\alpha}{P_\alpha} - c_\alpha^2 \frac{\delta \rho_\alpha}{P_\alpha} \quad (\text{A11.11})$$

and the total sound speed is

$$c_s^2 = \frac{\dot{P}_1 + \dot{P}_2}{\dot{\rho}} = \frac{c_1^2 \dot{\rho}_1 + c_2^2 \dot{\rho}_2}{\dot{\rho}} = \frac{(1 + w_1)c_1^2 \rho_1 + (1 + w_2)c_2^2 \rho_2}{(1 + w)\rho}. \quad (\text{A11.12})$$

For the second equality sign we have used that both components are separately conserved. Defining now  $R = \rho_2/\rho$ , so that  $\rho_1/\rho = 1 - R$ , we can also write

$$(1 + w)c_s^2 = (1 + w_1)c_1^2(1 - R) + c_2^2(1 + w_2)R. \quad (\text{A11.13})$$

Let us first assume  $\Gamma_\alpha = 0$ , so that  $\delta P_\alpha = c_\alpha^2 \delta \rho_\alpha$ . The total entropy perturbation is then given by  $\Gamma = \Gamma_{\text{rel}}$  with

$$P\Gamma_{\text{rel}} = c_1^2 \delta \rho_1 + c_2^2 \delta \rho_2 - c_s^2 (\delta \rho_1 + \delta \rho_2) = (c_1^2 - c_s^2) \delta \rho_1 + (c_2^2 - c_s^2) \delta \rho_2. \quad (\text{A11.14})$$

To express  $\Gamma_{\text{rel}}$  in terms of gauge-invariant variables we now use

$$\delta \rho_\alpha = [D_g^{(\alpha)} + (1 + w_\alpha)(3H_L + H_T)]\rho_\alpha.$$

Inserting this in Eq. (A11.14) yields

$$\begin{aligned} w\Gamma_{\text{rel}} &= (c_1^2 - c_s^2)(1 - R)D_g^{(1)} + (c_2^2 - c_s^2)RD_g^{(2)} + (3H_L + H_T) \\ &\quad \times \left[ (c_1^2 - c_s^2)(1 - R)(1 + w_1) + (c_2^2 - c_s^2)R(1 + w_2) \right]. \end{aligned} \quad (\text{A11.15})$$

Using Eq. (A11.13) and

$$1 + w = \frac{\rho + P}{\rho} = \frac{\rho_1 + P_1 + \rho_2 + P_2}{\rho} = (1 + w_1)(1 - R) + (1 + w_2)R,$$

we find that the square bracket above vanishes and  $\Gamma_{\text{rel}}$  is gauge invariant, as it should be. In fact, with the relation (A11.13)

$$[ \quad ] = c_1^2(1 - R)(1 + w_1) + c_2^2R(1 + w_2) - c_s^2(1 + w) = 0.$$

Multiplying Eq. (A11.15) with  $1 + w$  and using Eq. (A11.13) to replace  $c_s^2$  finally leads to

$$w(1 + w)\Gamma_{\text{rel}} = R(1 - R)(c_1^2 - c_2^2) \left[ (1 + w_2)D_g^{(1)} - (1 + w_1)D_g^{(2)} \right]. \quad (\text{A11.16})$$

From this equation we already conclude that  $\Gamma_{\text{rel}}$  vanishes if both sound speeds are equal,  $c_1^2 = c_2^2$ , or if one of the two components is largely subdominant,  $R \simeq 0$  or  $R \simeq 1$ . If neither of these conditions is fulfilled, perturbations are adiabatic if

$$(1 + w_2)D_g^{(1)} = (1 + w_1)D_g^{(2)} \quad (\text{adiabaticity}). \quad (\text{A11.17})$$

To determine  $\Gamma$  when  $\Gamma_\alpha \neq 0$  we simply note that in this case  $\delta P_\alpha = P_\alpha \Gamma_\alpha + c_\alpha^2 \delta \rho_\alpha$  so that

$$P\Gamma = P_1\Gamma_1 + P_2\Gamma_2 + P\Gamma_{\text{rel}}.$$

Inserting our result for  $\Gamma_{\text{rel}}$  we find

$$\Gamma = \frac{w_1}{w}(1 - R)\Gamma_1 + \frac{w_2}{w}R\Gamma_2 + \Gamma_{\text{rel}}. \quad (\text{A11.18})$$

We now want to derive an evolution equation for  $\Gamma_{\text{rel}}$  in the case where  $\Gamma_\alpha = 0$  and  $w_\alpha = c_\alpha^2 = \text{constant}$  for both components. We use the conservation equation (2.115), which in this case reduces to

$$\dot{D}_g^{(\alpha)} = -k(1 + w_\alpha)V_\alpha. \quad (\text{A11.19})$$

Defining

$$f = \frac{R(1 - R)}{w(1 + w)}(c_1^2 - c_2^2),$$

the derivative of  $\Gamma_{\text{rel}}$  can be written as

$$\dot{\Gamma}_{\text{rel}} = \frac{\dot{f}}{f}\Gamma_{\text{rel}} + kf(1 + w_1)(1 + w_2)[V_2 - V_1]. \quad (\text{A11.20})$$

This shows that even if perturbations of a two-component fluid are initially adiabatic, they develop a relative entropy perturbation if  $V_1 \neq V_2$ . This is already clear from the adiabaticity condition (A11.17), which cannot be maintained if  $V_1 \neq V_2$  due to the time evolution of  $D_g^{(\alpha)}$  given in Eq. (A11.19). Especially on sub-Hubble scales, where  $V_1$  and  $V_2$  evolve differently (we consider the nontrivial case  $c_1 \neq c_2$ ), adiabaticity between different components cannot be maintained. When talking about adiabatic perturbations, we therefore always refer to super-Hubble scales.

## A11.3 Chapter 3

### Exercise 3.1

We want to show that only exponential potentials allow for power law inflation,  $a \propto t^q$  with some constant  $q$ , and we want to express  $q$  in terms of the parameters of the potential. We assume a spatially flat FL universe,  $K = 0$ .

For a spatially flat FL universe, the Friedmann equation and energy–momentum conservation (or the first and second Friedmann equations) imply

$$\dot{\mathcal{H}} = -\frac{1 + 3w}{2}\mathcal{H}^2.$$

Now if  $a \propto t^q$  we have  $\mathcal{H} = q/t$  and  $\dot{\mathcal{H}} = -q/t^2$ . Inserting this above gives

$$q = \frac{2}{1 + 3w} \quad \text{hence} \quad w = \frac{2 - q}{3q} = \text{constant}.$$

From this we also conclude that inflation, that is,  $w < -1/3$ , is obtained if and only if  $q < 0$ . Hence for an *expanding* and inflating universe with an expansion law of the form  $a \propto (t/t_0)^q$  we have to choose  $t$  and  $t_0$  negative in order for  $a$  to increase with  $t$ . That is, conformal time is negative during inflation.

Furthermore, integrating  $d\tau = a dt \propto t^q dt$  yields  $\tau \propto t^{q+1}$ ; hence

$$a \propto \tau^p \quad \text{with} \quad p = \frac{q}{q + 1} = \frac{2}{3 + 3w}.$$

Since

$$w = P/\rho = a^2 P/(a^2 \rho) = \frac{\frac{1}{2}\dot{\phi}^2 - a^2 W}{\frac{1}{2}\dot{\phi}^2 + a^2 W} = \text{constant},$$

and

$$a^2 \rho = \frac{1}{2}\dot{\phi}^2 + a^2 W = 3M_P^2 \mathcal{H}^2 \propto 1/t^2$$

it follows that both  $\frac{1}{2}\dot{\phi}^2$  and  $a^2 W$  are proportional to  $1/t^2$ . More precisely,

$$\dot{\phi} = \sqrt{a^2(\rho + P)} = \sqrt{3(1+w)}M_P \mathcal{H} = \sqrt{3(1+w)}q \frac{M_P}{t} \quad (\text{A11.21})$$

$$\varphi = M_P \sqrt{2q(1+q)} \log(t/t_*), \quad (\text{A11.22})$$

where  $t_*$  is an integration constant. But also  $W = (\rho - P)/2$  is a power law in  $t$ . This is possible only if  $W \propto \exp(-\alpha\varphi/M_P) \propto t^{-\alpha\sqrt{2q(1+q)}}$ . To determine  $\alpha$  we use that  $a^2 W \propto 1/t^2$ ; hence

$$t^{2q-\alpha\sqrt{2q(1+q)}} \propto t^{-2}, \quad (\text{A11.23})$$

which implies

$$\alpha^2 = \frac{2(1+q)}{q} \quad \text{or} \quad q(\alpha) = \frac{2}{\alpha^2 - 2}. \quad (\text{A11.24})$$

Inserting this into the expressions for  $w$  and  $p$  we find

$$w(\alpha) = \frac{\alpha^2 - 3}{3}, \quad p(\alpha) = \frac{2}{\alpha^2}. \quad (\text{A11.25})$$

The universe is inflating when  $w < -1/3$ ; hence  $\alpha^2 < 2$ . De Sitter inflation is obtained in the limit  $\alpha \rightarrow 0$ .

## A11.4 Chapter 4

### Exercise 4.4

We start with Eq. (4.137), which yields

$$\begin{aligned} & \frac{1}{4\pi} \sum_{\ell} (2\ell + 1) C_{\ell}^{(V)} P_{\ell}(\mathbf{n} \cdot \mathbf{n}') \\ &= \sum_{\ell} \frac{(2\ell + 1)^2}{(2\pi)^3} \int d^3k M_{\ell}^{(V)}(k) P_{\ell}(\mu) P_{\ell}(\mu') (\mathbf{n} \cdot \mathbf{n}' - \mu\mu'). \end{aligned}$$

For the last factor we made use of Eq. (4.138). Before we continue we now show Eq. (4.194). The addition theorem of spherical harmonics yields

$$\begin{aligned} & \int d\Omega_{\hat{\mathbf{k}}} P_\ell(\mu) P_{\ell'}(\mu') \\ &= \frac{(4\pi)^2}{(2\ell+1)(2\ell'+1)} \sum_{mm'} \int d\Omega_{\hat{\mathbf{k}}} Y_{\ell m}(\hat{\mathbf{k}}) Y_{\ell m}^*(\mathbf{n}) Y_{\ell' m'}^*(\hat{\mathbf{k}}) Y_{\ell' m'}(\mathbf{n}'). \end{aligned}$$

Using the orthogonality of spherical harmonics, this implies

$$\begin{aligned} \int d\Omega_{\hat{\mathbf{k}}} P_\ell(\mu) P_{\ell'}(\mu') &= \delta_{\ell\ell'} \frac{(4\pi)^2}{(2\ell+1)^2} \sum_m Y_{\ell m}^*(\mathbf{n}) Y_{\ell m}(\mathbf{n}') \\ &= \frac{4\pi}{2\ell+1} P_\ell(\mathbf{n} \cdot \mathbf{n}'). \end{aligned}$$

For the last equals sign we have again applied the addition theorem. With the help of the recursion relation

$$\mu P_\ell(\mu) = \frac{\ell+1}{2\ell+1} P_{\ell+1}(\mu) + \frac{\ell}{2\ell+1} P_{\ell-1}(\mu),$$

we can now perform the angular integration,

$$\begin{aligned} & \int d^3k M_\ell^{(V)}(k) P_\ell(\mu) P_\ell(\mu') (\mathbf{n} \cdot \mathbf{n}' - \mu\mu') \\ &= 4\pi \int dk k^2 M_\ell^{(V)}(k) \left[ \frac{1}{2\ell+1} (\mathbf{n} \cdot \mathbf{n}') P_\ell(\mathbf{n} \cdot \mathbf{n}') \right. \\ & \quad \left. - \frac{(\ell+1)^2}{(2\ell+1)^2(2\ell+3)} P_{\ell+1}(\mathbf{n} \cdot \mathbf{n}') - \frac{\ell^2}{(2\ell+1)^2(2\ell-1)} P_{\ell-1}(\mathbf{n} \cdot \mathbf{n}') \right] \\ &= \frac{4\pi}{(2\ell+1)^2} \int dk k^2 M_\ell^{(V)}(k) \left[ \frac{(\ell+1)(\ell+2)}{2\ell+3} P_{\ell+1}(\mathbf{n} \cdot \mathbf{n}') + \frac{\ell(\ell-1)}{2\ell-1} P_{\ell-1}(\mathbf{n} \cdot \mathbf{n}') \right]. \end{aligned}$$

Identifying the coefficient of  $P_\ell$  finally results in

$$C_\ell = \frac{2\ell(\ell+1)}{\pi(2\ell+1)^2} \int dk k^2 \left[ M_{\ell+1}^{(V)}(k) + M_{\ell-1}^{(V)}(k) \right]. \quad (\text{A11.26})$$

## A11.5 Chapter 5

### Exercise 5.3

We consider the following parameterization of a 2D tensor field:

$$T_{ab} = \alpha \delta_{ab} + \gamma \epsilon_{ab} + \left( \partial_a \partial_b - \frac{1}{2} \delta_{ab} \Delta \right) \varepsilon + \frac{1}{2} (\epsilon_{ac} \partial^c \partial_b + \epsilon_{bc} \partial^c \partial_a) \beta. \quad (\text{A11.27})$$

We want to show that every tensor field can be written in this form. Clearly, there are as many parameters on the right-hand side as there are components of  $T_{ab}$ , so this may work as a general parameterization. Note that in flat space raising and lower indices is done with  $\delta_{ab}$ , so it does not change anything.

(1) We first determine the parameters  $\alpha$  to  $\beta$  from  $T_{ab}$ . A straightforward calculation yields

$$\alpha = \frac{1}{2} \text{trace } T = \frac{1}{2} (T_{11} + T_{22}) \quad (\text{A11.28})$$

$$\gamma = \frac{1}{2} \epsilon^{ab} T_{ab} = \frac{1}{2} (T_{12} - T_{21}) \quad (\text{A11.29})$$

$$\varepsilon = 2\Delta^{-2} \left( \partial^a \partial^b T_{ab} \right) - \Delta^{-1} (T_{11} + T_{22}) \quad (\text{A11.30})$$

$$\beta = 2\Delta^{-2} \left( \epsilon_{ac} \partial^c \partial_b T^{ab} \right) - \Delta^{-1} (T_{12} - T_{21}). \quad (\text{A11.31})$$

These equations have unique solutions  $\alpha$ ,  $\gamma$ ,  $\varepsilon$ ,  $\beta$  [we assume that our functions decay at infinity, e.g., that they are in  $L^2(\mathbb{R}^2)$ ]. Inversely we obtain

$$T_{11} = \alpha + \frac{1}{2} \left( \partial_1^2 - \partial_2^2 \right) \varepsilon + \partial_1 \partial_2 \beta \quad (\text{A11.32})$$

$$T_{12} = \gamma + \partial_1 \partial_2 \varepsilon + \frac{1}{2} \left( \partial_2^2 - \partial_1^2 \right) \beta \quad (\text{A11.33})$$

$$T_{22} = \alpha - \frac{1}{2} \left( \partial_1^2 - \partial_2^2 \right) \varepsilon - \partial_1 \partial_2 \beta \quad (\text{A11.34})$$

$$T_{21} = -\gamma + \partial_1 \partial_2 \varepsilon + \frac{1}{2} \left( \partial_2^2 - \partial_1^2 \right) \beta. \quad (\text{A11.35})$$

Inserting the expressions for  $\alpha$ ,  $\gamma$ ,  $\varepsilon$ ,  $\beta$  shows that our identities are consistent.

- (2) As  $\epsilon_{ab}$  changes sign under parity and  $\delta_{ab}$  as well as  $\partial_a \partial_b$  do not, we find that for  $T_{ab}$  to be a normal 2-tensor that does not change sign under parity, we must request that  $\alpha$  and  $\varepsilon$  are even under parity while  $\gamma$  and  $\beta$  change sign under parity. In other words,  $\alpha$  and  $\varepsilon$  are scalars while  $\gamma$  and  $\beta$  are pseudo-scalars.
- (3) The polarization from Thomson scattering is a symmetric and traceless tensor; hence  $\alpha = \gamma = 0$  and it is of the form

$$\mathcal{P}_{ab} = \left( \partial_a \partial_b - \frac{1}{2} \delta_{ab} \Delta \right) \varepsilon + \frac{1}{2} \left( \epsilon_{ac} \partial^c \partial_b + \epsilon_{bc} \partial^c \partial_a \right) \beta. \quad (\text{A11.36})$$

Using Eqs. (5.24) we have

$$\mathcal{E} = \partial_a \partial_b \mathcal{P}_{ab} - \epsilon_{cd} \epsilon_{ab} \partial_c \partial_a \mathcal{P}_{bd} = 2\partial_a \partial_b \mathcal{P}_{ab} = \Delta^2 \varepsilon. \quad (\text{A11.37})$$

For the second equality we used that in two dimensions  $\epsilon_{cd} \epsilon_{ab} = \delta_{ca} \delta_{db} - \delta_{da} \delta_{cb}$  and that  $\mathcal{P}_{ab}$  is traceless. Using also the fact that  $\mathcal{P}_{ab}$  is symmetric, we find, inserting (5.25) for  $\mathcal{B}$ ,

$$\mathcal{B} = -2\epsilon_{bc} \partial_a \partial_b \mathcal{P}_{ac} = \Delta^2 \beta. \quad (\text{A11.38})$$

Therefore, the decomposition (A11.36) is entirely equivalent to the decomposition of the polarization into  $\mathcal{E}$  and  $\mathcal{B}$  modes.

## A11.6 Chapter 6

## Exercise 6.1

Because of statistical homogeneity, a 3-point function depends only on the differences  $\mathbf{r}_{ij} = \mathbf{x}_i - \mathbf{x}_j$ ,

$$\langle X(\mathbf{x}_1)X(\mathbf{x}_2)X(\mathbf{x}_3) \rangle = \xi_3(\mathbf{r}_{12}, \mathbf{r}_{32}). \quad (\text{A11.39})$$

Here we use that  $\mathbf{r}_{13} = \mathbf{r}_{12} - \mathbf{r}_{32}$  is not an independent variable. Fourier transforming this expression we obtain

$$\begin{aligned} & \int d^3x_1 d^3x_2 d^3x_3 e^{i(\mathbf{k}_1\mathbf{x}_1 + \mathbf{k}_2\mathbf{x}_2 + \mathbf{k}_3\mathbf{x}_3)} \langle X(\mathbf{x}_1)X(\mathbf{x}_2)X(\mathbf{x}_3) \rangle \\ &= \int d^3r_{12} d^3r_{32} e^{i(\mathbf{k}_1\mathbf{r}_{12} + \mathbf{k}_3\mathbf{r}_{32} + \mathbf{x}_2(\mathbf{k}_1 + \mathbf{k}_2 + \mathbf{k}_3))} \xi_3(\mathbf{r}_{12}, \mathbf{r}_{32}) \\ &= (2\pi)^3 \delta(\mathbf{k}_1 + \mathbf{k}_2 + \mathbf{k}_3) \int d^3r_{12} d^3r_{32} e^{i(\mathbf{k}_1\mathbf{r}_{12} + \mathbf{k}_3\mathbf{r}_{32})} \xi_3(\mathbf{r}_{12}, \mathbf{r}_{32}) \\ &= (2\pi)^3 \delta(\mathbf{k}_1 + \mathbf{k}_2 + \mathbf{k}_3) B(\mathbf{k}_1, \mathbf{k}_3). \end{aligned} \quad (\text{A11.40})$$

Since the first line of this equation as well as the Dirac delta are symmetric in  $\mathbf{k}_1$ ,  $\mathbf{k}_2$ , and  $\mathbf{k}_3$ , this is also true for  $B(\mathbf{k}_1, \mathbf{k}_3)$ . Here we have suppressed the variable  $\mathbf{k}_2 = -(\mathbf{k}_1 + \mathbf{k}_3)$ . We now want to show that  $B$  depends only on the moduli  $k_i = |\mathbf{k}_i|$ . For this we use that the cosine of the angle between  $\mathbf{k}_1$  and  $\mathbf{k}_3$  is given by

$$\mu \equiv \frac{\mathbf{k}_1 \cdot \mathbf{k}_3}{k_1 k_3} = \frac{k_2^2 - k_1^2 - k_3^2}{2k_1 k_3}. \quad (\text{A11.41})$$

Therefore if we can show that  $B$  depends only on  $k_1$ ,  $k_3$ , and  $\mu$  we are done. For this, without loss of generality, we choose the  $z$ -direction as the direction of  $\mathbf{k}_1$  and denote by  $\mu_{ij} = \cos \theta_{ij}$ , where  $\theta_{ij}$  is the polar angle of  $\mathbf{r}_{ij}$ . We also use that

$$\mathbf{k}_3 = k_3(\mu \mathbf{e}_z + \sqrt{1 - \mu^2} \mathbf{e}_\perp), \quad (\text{A11.42})$$

and, again without loss of generality, we identify the direction  $\mathbf{e}_\perp$  that is normal to  $\mathbf{e}_z$  with the  $x$ -direction, so that  $\mathbf{r}_{ij} \mathbf{e}_\perp = r_{ij} \cos \varphi_{ij}$ . With these choices of coordinate directions we have

$$\mathbf{k}_1 \mathbf{r}_{12} = \mu_{12} r_{12} k_1 \quad \text{and} \quad \mathbf{k}_3 \mathbf{r}_{32} = \left( \mu \mu_{32} + \sqrt{1 - \mu^2} \sqrt{1 - \mu_{32}^2} \right) r_{32} k_3. \quad (\text{A11.43})$$

Note also that due to statistical isotropy apart from  $r_{12}$  and  $r_{32}$ ,  $\xi_3$  depends only on the cosine of the angle between  $\mathbf{r}_{12}$  and  $\mathbf{r}_{32}$ , which is given by

$$\nu = \mu_{12} \mu_{32} + \sqrt{(1 - \mu_{12}^2)(1 - \mu_{32}^2)} \cos(\varphi_{12} - \varphi_{32}). \quad (\text{A11.44})$$

Using spherical coordinates we can transform  $\varphi_{12} \rightarrow \varphi_{12} - \varphi_{32} \equiv \varphi$ . With this the integral (A11.40) becomes

$$B(k_1, k_3, \mu) = \int r_{12}^2 dr_{12} d\mu_{12} d\varphi_{32}^2 dr_{32} d\mu_{32} d\varphi_{32} \xi_3(r_{12}, r_{32}, \nu(\mu_{12}, \mu_{32}, \varphi)) \\ \times \exp \left[ i \left( r_{12} k_1 \mu_{12} + r_{32} k_3 \left( \mu \mu_{32} + \sqrt{1 - \mu^2} \sqrt{1 - \mu_{32}^2} \cos \varphi_{32} \right) \right) \right]. \quad (\text{A11.45})$$

Finally, one can perform the integration over  $\varphi_{32}$ , which yields

$$B(k_1, k_3, \mu) = 2\pi \int r_{12}^2 dr_{12} d\mu_{12} d\varphi_{32}^2 dr_{32} d\mu_{32} \xi_3(r_{12}, r_{32}, \nu(\mu_{12}, \mu_{32}, \varphi)) \\ \times J_0 \left( r_{32} k_3 \sqrt{1 - \mu^2} \sqrt{1 - \mu_{32}^2} \right) \exp [i (r_{12} k_1 \mu_{12} + r_{32} k_3 \mu \mu_{32})]. \quad (\text{A11.46})$$

Here  $J_0$  denotes the Bessel function of order 0 and  $\mu$  can be written as a function of the  $k_i$  via Eq. (A11.41). In principle one could also convert the integral over  $\varphi$  or the one over  $\mu_{32}$  into an integral over  $\nu$  but with awkward boundary conditions and with a not very illuminating result. In Eq. (A11.46) it is no longer evident that  $B$  is symmetric under the exchange of the  $k_i$ . But we know that this must be true because of the original expression given on the first line of Eq. (A11.40).

### Exercise 6.2

The coefficient  $\langle a_{\ell_1 m_1} a_{\ell_2 m_2} a_{\ell_3 m_3} \rangle$  is obtained from the 3-point function by integrating with the corresponding spherical harmonics,

$$\langle a_{\ell_1 m_1} a_{\ell_2 m_2} a_{\ell_3 m_3} \rangle = \int \xi_3(\mathbf{n}_1, \mathbf{n}_2, \mathbf{n}_2) Y_{\ell_1 m_1}^*(\mathbf{n}_1) Y_{\ell_2 m_2}^*(\mathbf{n}_2) Y_{\ell_3 m_3}^*(\mathbf{n}_3) d\Omega_1 d\Omega_2 d\Omega_3. \quad (\text{A11.47})$$

On the other hand, we have expression (6.38) for  $\xi_3$ . Using the addition theorem of spherical harmonics,

$$P_L(\mu_{ij}) = \frac{4\pi}{2L+1} \sum_M Y_{LM}(\mathbf{n}_i) Y_{LM}^*(\mathbf{n}_j), \quad (\text{A11.48})$$

Eq. (6.38) leads to three integrals of the following form:

$$\int Y_{\ell_i m_i}^*(\mathbf{n}_i) Y_{L_i M_i}(\mathbf{n}_i) Y_{L_{[i-1]} M_{[i-1]}}^*(\mathbf{n}_i), \quad (\text{A11.49})$$

where  $[i-1] = i-1$  for  $i=2, 3$  and  $[i-1] = 3$  for  $i=1$ . Using the triple integrals of spherical harmonics given in Appendix 4, Section A4.2.3, we find

$$\begin{aligned}
 \langle a_{\ell_1 m_1} a_{\ell_2 m_2} a_{\ell_3 m_3} \rangle &= (4\pi)^{3/2} \sum_{L_i, M_i} \prod_{i=1}^3 \sqrt{2\ell_i + 1} \begin{pmatrix} \ell_i & L_i & L_{[i-1]} \\ 0 & 0 & 0 \end{pmatrix} \\
 &\times \begin{pmatrix} \ell_i & L_i & L_{[i-1]} \\ m_i & M_i & M_{[i-1]} \end{pmatrix} b_{L_1 L_2 L_3}^{(2)}. \tag{A11.50}
 \end{aligned}$$

The factors  $(-1)^{M_i}$  multiply together to 1 since  $M_1 + M_2 + M_3 = 0$ , as is easy to check. Now together with (A4.61) Eq. (6.40) implies

$$\begin{aligned}
 &\sqrt{\frac{\prod_{i=1}^3 (2\ell_i + 1)}{4\pi}} \begin{pmatrix} \ell_1 & \ell_2 & \ell_3 \\ 0 & 0 & 0 \end{pmatrix} b_{\ell_1 \ell_2 \ell_3} \\
 &= \sum_{m_1 m_2 m_3} \langle a_{\ell_1 m_1} a_{\ell_2 m_2} a_{\ell_3 m_3} \rangle \begin{pmatrix} \ell_1 & \ell_2 & \ell_3 \\ m_1 & m_2 & m_3 \end{pmatrix} \tag{A11.51}
 \end{aligned}$$

$$\begin{aligned}
 &= (4\pi)^{3/2} \sum_{m_1 m_2 m_3; L_i M_i} \begin{pmatrix} \ell_1 & \ell_2 & \ell_3 \\ m_1 & m_2 & m_3 \end{pmatrix} \prod_{i=1}^3 \sqrt{2\ell_i + 1} \\
 &\times \begin{pmatrix} \ell_i & L_i & L_{[i-1]} \\ 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} \ell_i & L_i & L_{[i-1]} \\ m_i & M_i & M_{[i-1]} \end{pmatrix} b_{L_1 L_2 L_3}^{(2)}. \tag{A11.52}
 \end{aligned}$$

Deviding by the prefactor we find

$$b_{\ell_1 \ell_2 \ell_3} = \sum_{L_i} Q_{\ell_1 \ell_2 \ell_3}^{L_1 L_2 L_3} b_{L_1 L_2 L_3}^{(2)}, \quad \text{where} \tag{A11.53}$$

$$\begin{aligned}
 Q_{\ell_1 \ell_2 \ell_3}^{L_1 L_2 L_3} &= (4\pi)^2 \begin{pmatrix} \ell_1 & \ell_2 & \ell_3 \\ 0 & 0 & 0 \end{pmatrix}^{-1} \sum_{m_i; M_i} \begin{pmatrix} \ell_1 & \ell_2 & \ell_3 \\ m_1 & m_2 & m_3 \end{pmatrix} \prod_{i=1}^3 \begin{pmatrix} \ell_i & L_i & L_{[i-1]} \\ 0 & 0 & 0 \end{pmatrix} \\
 &\times \begin{pmatrix} \ell_i & L_i & L_{[i-1]} \\ m_i & M_i & M_{[i-1]} \end{pmatrix}. \tag{A11.54}
 \end{aligned}$$

Here the sums over all  $m_i$  and  $M_i$  are always understood as sums from  $-\ell_1$  to  $\ell_i$  and  $-L_i$  to  $L_i$  respectively.

### Exercise 6.7

Let us first show that

$$V_1(v) = \int_{\partial K(v)} ds = \frac{1}{4} \int_{\mathbb{S}^2} d\Omega \delta(u(\mathbf{n}) - v) \sqrt{(\nabla u)^2}. \tag{A11.55}$$

To show this let us consider a small neighborhood of a given point  $\mathbf{n}_0$  on the curve  $u(\mathbf{n}) = v$ . In this neighborhood we may parameterize this curve by some function  $\mathbf{n}(t)$ . (We assume that  $v$  is not a local maximum; otherwise the curve  $u(\mathbf{n}) = v$  shrinks to a point.) The length of a part of our curve is then given by the integral of  $\sqrt{\dot{\mathbf{n}}^2} dt$ . Choosing local coordinates on the sphere along the curve and orthogonal to it we find for the small part of the curve that we parameterize as  $\mathbf{n}(t)$

$$L = \int \sqrt{(\dot{\mathbf{n}})^2} dt = \int \delta(u(\mathbf{n}) - v) \sqrt{(\dot{\mathbf{n}})^2} d\Omega. \quad (\text{A11.56})$$

By construction  $u(\mathbf{n}(t)) = v$  and therefore

$$\frac{du(\mathbf{n}(t))}{dt} = \nabla u(\mathbf{n}(t)) \cdot \dot{\mathbf{n}} = 0. \quad (\text{A11.57})$$

Since we are in two dimensions, this implies that

$$\dot{n}_i = \alpha \epsilon_{ij} \nabla_j u(\mathbf{n}(t)), \text{ or equivalently } \epsilon_{ki} \dot{n}_i = -\alpha \nabla_k u(\mathbf{n}(t)). \quad (\text{A11.58})$$

The proportionality factor depends on our parameterization and we can choose it to be unity. Equation (A11.58) then implies that  $(\dot{\mathbf{n}})^2 = (\nabla u)^2$ , which leads to (A11.55).

We now also want to show that

$$V_2(v) = \int_{\partial K(v)} \kappa(s) ds = \frac{1}{2\pi} \int_{\mathbb{S}^2} d\Omega \delta(u(\mathbf{n}) - v) \frac{\sum_{ij=1}^2 (-1)^{j+i+1} \nabla_i u \nabla_j u \nabla_i \nabla_j u}{(\nabla u)^2}. \quad (\text{A11.59})$$

Using  $ds = \delta(u(\mathbf{n}) - v) \sqrt{(\nabla u)^2} d\Omega$  we simply need to show that on the curve  $u(\mathbf{n}) = v$  the geodesic curvature is given by

$$\kappa(\mathbf{n}) = \frac{\sum_{ij=1}^2 (-1)^{j+i+1} \nabla_i u \nabla_j u \nabla_i \nabla_j u}{(\nabla u)^{3/2}}. \quad (\text{A11.60})$$

To show this we now derive  $u(\mathbf{n}(t)) = v$  a second time, leading to

$$\nabla_i \nabla_j u(\mathbf{n}(t)) \dot{n}_i \dot{n}_j + \nabla_j u(\mathbf{n}(t)) \ddot{n}_j = 0, \quad (\text{A11.61})$$

$$\nabla_i \nabla_j u(\mathbf{n}(t)) \dot{n}_i \dot{n}_j = -\dot{n}_i \ddot{n}_j \epsilon_{ij}. \quad (\text{A11.62})$$

For the second equality we made use of Eq. (A11.58) (with  $\alpha = 1$ ). Now the general expression for the geodesic curvature of an arbitrary line can be found in a generic geometry book; it is

$$\kappa(\mathbf{n}(t)) = \frac{\dot{n}_i \ddot{n}_j \epsilon_{ij}}{(\dot{\mathbf{n}})^{3/2}}. \quad (\text{A11.63})$$

Inserting  $\dot{\mathbf{n}}$  and  $\dot{n}_i \ddot{n}_j \epsilon_{ij}$  from Eqs. (A11.58) and (A11.62) we find Eq. (A11.60).

## A11.7 Chapter 7

### Exercise 7.1

We consider a mass  $M$  positioned at  $\mathbf{x} = 0$  with gravitational potential  $\Psi = GM/r$ . To first order in  $\Psi$  the corresponding metric is given by

$$ds^2 = -(1 + 2\Psi) dt^2 + (1 - 2\Psi) d\mathbf{x}^2.$$

We want to determine the deflection of a photon in this metric. Angles are invariant under conformal transformations of the geometry. We may therefore calculate the deflection in the conformally related metric  $d\tilde{s}^2 = (1 + 2\Psi) ds^2$ . To first order in  $\Psi$  we have

$$d\tilde{s}^2 = -(1 + 4\Psi) dt^2 + d\mathbf{x}^2.$$

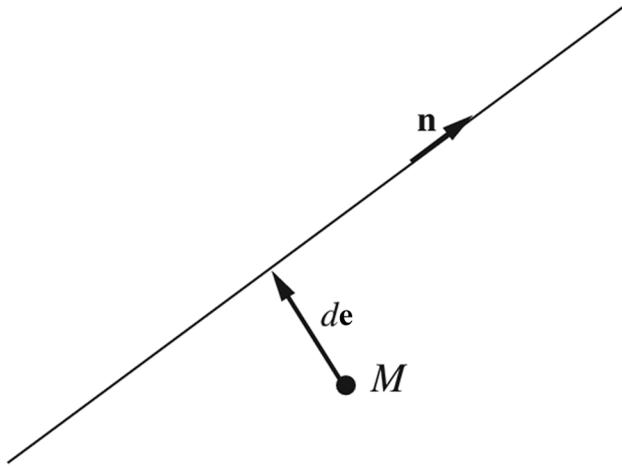


Fig. A11.2 A photon passing the mass  $M$  in direction  $\mathbf{n}$  with impact parameter  $d$ .

We consider a photon along the unperturbed path  $\mathbf{x}(s) = d\mathbf{e} + s\mathbf{n}$ . The spatial unit vector  $\mathbf{n}$  is the direction of motion of the photon and  $\mathbf{e}$  is a spatial unit vector normal to  $\mathbf{n}$ . Hence  $d$  is the impact parameter, that is, the closest distance of the photon from the mass  $M$  at  $\mathbf{x} = 0$ ; see Fig. A11.2. The unperturbed photon velocity is given by  $(n^\mu) = (1, \mathbf{n})$ . Since  $\Psi$  is spherically symmetric, angular momentum is conserved and also the perturbed motion will be in the plane  $(\mathbf{e}, \mathbf{n})$ . We define the perturbed velocity by

$$(n^\mu + \delta n^\mu) = (1 + \delta n^0, \mathbf{n} + \delta \mathbf{n}).$$

As it lies in the plane  $(\mathbf{e}, \mathbf{n})$ , the spatial part of  $\delta n^\mu$  is of the form  $\delta \mathbf{n} = \varphi \mathbf{e} + \alpha \mathbf{n}$ , where  $\varphi$  is the deflection angle and  $\alpha$  is related to the gravitational redshift. The Christoffel symbols are of first order in  $\Psi$ , so that the first-order equation of motion for the photon trajectory gives

$$\delta \dot{n}^\mu + \tilde{\Gamma}_{00}^\mu + 2\tilde{\Gamma}_{0j}^\mu n^j + \tilde{\Gamma}_{ij}^\mu n^i n^j = 0.$$

For the metric  $d\tilde{s}^2$  the only nonvanishing Christoffel symbols are

$$\tilde{\Gamma}_{0i}^0 = \tilde{\Gamma}_{i0}^0 = \tilde{\Gamma}_{00}^i = 2\partial_i \Psi.$$

For the deflection angle we therefore obtain

$$\dot{\varphi} = (\delta \dot{\mathbf{n}} \cdot \mathbf{e}) = -2\mathbf{e} \cdot \nabla \Psi = 2MG \frac{d}{(d^2 + s^2)^{3/2}}.$$

Integrating this from  $s = -\infty$  to  $s = \infty$  yields

$$\varphi = \frac{4MG}{d}. \quad (\text{A11.64})$$

**A11.8 Chapter 8****Exercise 8.1**

We want to show the following theorem:

*Theorem:* Let  $\xi(\mathbf{r})$  be a correlation function that depends on the orientation of  $\mathbf{r}$  only via its scalar product with one fixed given direction  $\mathbf{n}$  (e.g., the line of sight). Denoting the corresponding direction cosine by  $\mu$  and expanding  $\xi$  in Legendre polynomials, we have

$$\xi(\mathbf{r}) = \sum_n \xi_n(r) L_n(\mu), \quad \mu = \hat{\mathbf{r}} \cdot \mathbf{n}. \quad (\text{A11.65})$$

In this situation the Fourier transform of  $\xi$ , the power spectrum, is of the form

$$P(\mathbf{k}) = \sum_n p_n(k) L_n(v), \quad v = \hat{\mathbf{k}} \cdot \mathbf{n} \quad \text{where} \quad (\text{A11.66})$$

$$p_n(k) = 4\pi i^n \int_0^\infty dr r^2 j_n(kr) \xi_n(r), \quad \text{and} \quad (\text{A11.67})$$

$$\xi_n(r) = \frac{(-i)^n}{2\pi^2} \int_0^\infty dk k^2 j_n(kr) p_n(k). \quad (\text{A11.68})$$

*Proof* The Fourier transform of  $\xi$  is defined as

$$P(\mathbf{k}) = \int d^3r e^{i\mathbf{r} \cdot \mathbf{k}} \xi(\mathbf{r}). \quad (\text{A11.69})$$

We use that

$$e^{i\mathbf{r} \cdot \mathbf{k}} = \sum_\ell i^\ell (2\ell + 1) j_\ell(kr) L_\ell(\hat{\mathbf{k}} \cdot \hat{\mathbf{r}}),$$

where  $L_\ell$  is the Legendre polynomial of degree  $\ell$ . Hence

$$L_\ell(\hat{\mathbf{k}} \cdot \hat{\mathbf{r}}) = \frac{4\pi}{2\ell + 1} \sum_{m=-\ell}^{\ell} Y_{\ell m}(\hat{\mathbf{k}}) Y_{\ell m}^*(\hat{\mathbf{r}}) = \frac{4\pi}{2\ell + 1} \sum_{m=-\ell}^{\ell} Y_{\ell m}(\hat{\mathbf{r}}) Y_{\ell m}^*(\hat{\mathbf{k}});$$

$Y_{\ell m}$  are the spherical harmonics. Inserting these identities in (A11.69) using the ansatz (A11.65) for the correlation function, we obtain

$$P(\mathbf{k}) = \sum_{\ell m} \sum_{nm'} \frac{(4\pi)^2 i^\ell}{2\ell + 1} \int d^3r \xi_n(r) j_\ell(kr) Y_{\ell m}(\hat{\mathbf{k}}) Y_{\ell m}^*(\hat{\mathbf{r}}) Y_{nm'}(\hat{\mathbf{r}}) Y_{nm'}^*(\hat{\mathbf{n}}). \quad (\text{A11.70})$$

Using the orthogonality relation of spherical harmonics, the integration over directions gives

$$P(\mathbf{k}) = 4\pi \sum_n i^n \int_0^\infty dr r^2 \xi_n(r) j_n(kr) L_n(v). \quad (\text{A11.71})$$

Identification of the expansion coefficients yields (A11.67). Equation (A11.68) is obtained in the same way using the inverse Fourier transform,

$$\xi(\mathbf{r}) = \frac{1}{(2\pi)^3} \int d^3k e^{-i\mathbf{k} \cdot \mathbf{r}} P(\mathbf{k}). \quad \square$$

Clearly, if  $\xi(\mathbf{r}) = \langle \Delta(\mathbf{x})\Delta(\mathbf{x} + \mathbf{r}) \rangle$  is independent of  $\mathbf{x}$  ( $\Delta$  is statistically homogeneous),  $\xi$  does not depend on the sign of  $\mathbf{r}$  and in the sum above only  $\xi_n$  with even  $n$ 's can contribute so that  $P(\mathbf{k})$  is real.

### A11.9 Chapter 9

#### Exercise 9.9.2

We parameterize the initial conditions by

$$C_{ij} = \langle X_i(\mathbf{k})X_j^*(\mathbf{k}') \rangle = A_{ij}(k/H_0)^{n_{ij}}\delta(\mathbf{k} - \mathbf{k}').$$

Clearly, for  $C_{ij}$  to be positive semidefinite for all values of  $k$ , the matrix  $A_{ij} = C_{ij}(k = H_0)$  has to be positive semidefinite. Let us now consider  $i \neq j$  with  $A_{ij} \neq 0$ . If neither  $n_{ii} \leq n_{ij} \leq n_{jj}$  nor  $n_{jj} \leq n_{ij} \leq n_{ii}$  is true,  $n_{ij}$  is either the largest or the smallest of these three spectral indices. Let us first assume it to be the smallest. To show that  $C_{ij}$  is not positive semidefinite, we have to find a vector  $V$  so that  $C_{mn}V^mV^n < 0$ . If  $A_{ij} > 0$ , we choose  $V^i = -V^j = 1$ , and if  $A_{ij} < 0$ , we choose  $V^i = V^j = 1$ , so that  $A_{ij}V^iV^j = -|A_{ij}|$  (no sum!). Since  $n_{ij}$  is smaller than  $n_{ii}$  and  $n_{jj}$  we can choose  $k$  to be sufficiently small so that  $|A_{ij}|(k/H_0)^{n_{ij}} \gg |A_{ii}|(k/H_0)^{n_{ii}}$  and  $|A_{ij}|(k/H_0)^{n_{ij}} \gg |A_{jj}|(k/H_0)^{n_{jj}}$ . Setting all other components of  $V$  to 0 we obtain for such values of  $k$

$$\sum_{mn} V^m V^n C_{mn}(k) = -|A_{ij}|(k/H_0)^{n_{ij}} + A_{ii}(k/H_0)^{n_{ii}} + A_{jj}(k/H_0)^{n_{jj}} < 0.$$

If  $n_{ij}$  is larger than  $n_{ii}$  and  $n_{jj}$  we just have to choose  $k$  sufficiently large.

### A11.10 Chapter 10

#### Exercise 10.3

We want to compute the integral

$$J_{BE}(x_c) = \int_0^1 \frac{dx}{x} \frac{e^x \exp[-2x_c/x]}{e^x - 1} \quad (\text{A11.72})$$

for small values of  $x_c$ ; more precisely,  $0 < x_c \ll 1$ . We want to show that

$$J_{BE}(x_c) = \frac{1}{2x_c} - \frac{1}{2} \log(x_c) + \text{higher order}, \quad (\text{A11.73})$$

where ‘‘higher order’’ denotes terms of order unity and terms that vanish for  $x_c \rightarrow 0$ . To compute the integral (A11.72) we use the series expansion

$$\frac{te^t}{e^t - 1} = \sum_{m=0}^{\infty} B_m \frac{t^m}{m!} \quad (\text{A11.74})$$

Here  $B_m$  are the Bernoulli numbers (see Abramowitz and Stegun, 1970), given by<sup>1</sup>

$$B_0 = 1, \quad B_1 = 1/2, \quad B_2 = 1/6, \quad B_3 = 0, \quad B_4 = -1/30, \quad (\text{A11.75})$$

$$B_{2n+1} = 0, \quad B_{2n} = -(-1)^n \frac{2(2n)!}{(2\pi)^{2n}} \zeta(2n), \quad \text{for } n > 1. \quad (\text{A11.76})$$

Here  $\zeta$  denotes the Riemann zeta-function. With this

$$J_{BE}(x_c) = \sum_{m=0}^{\infty} B_m \frac{I_m(x_c)}{m!} \quad \text{where} \quad (\text{A11.77})$$

$$I_m(x_c) = \int_0^1 dx x^{m-2} \exp[-2x_c/x] \quad (\text{A11.78})$$

With the variable transform  $y = 1/x$  we obtain

$$I_m(x_c) = \int_1^{\infty} dy y^{-m} \exp[-2x_c y] = E_m(2x_c), \quad (\text{A11.79})$$

where  $E_m$  denotes the well-known exponential integral function of order  $m$ .  $E_0$  is elementary and yields the first part of our result,  $I_0 = e^{-2x_c}/(2x_c) \simeq 1/(2x_c)$ . The exponential integral of order 1 has the asymptotic behavior  $E_1(2x_c) = \text{Ei}(2x_c) \simeq -\log(2x_c) - \gamma + \mathcal{O}(x_c)$ , where  $\gamma \simeq 0.577$  is the Euler–Mascheroni constant. Then, as  $E'_m(2x_c) = -E_{m-1}(2x_c)$  it follows that the exponential integral of order  $m \geq 1$  behaves as  $E_m(2x_c) \simeq (2x_c)^{m-1} \log(2x_c) + \text{const.}$  for small  $x_c \ll 1$ . This proves Eq. (A11.73).

As a final remark let me mention that such integrals are often estimated using a saddle point approximation. While the behavior  $J_{BC} \propto x_c^{-1}$  is recovered by this method also here, the prefactor is wrong. One can actually show that in this case the saddle point approximation obtains corrections that scale like  $x_c^{-1}$  at every order and is therefore useless.

<sup>1</sup> One often finds  $B_1 = -1/2$ . This depends on the definition of  $B_n$  as  $B_n = b_n(0)$  or  $B_n = b_n(1)$ , where  $b_n(x)$  are the Bernoulli polynomials; see Abramowitz and Stegun (1970). Here we use the second identification, which gives  $B_1 = 1/2$ .