Contents

Chap	pter 1 Fundamental Concepts	1
1	Introduction 1	
2	A Simple Physical Model 2	
3	A Classical Approach 2	
4	The Invariant Imbedding Approach 6	
5	Some Comments, Criticisms, and Questions 9	
6	A Minor Variant of the Model of Section 2 9	
7	A Major Variant of the Model of Section 2 10	
8	The Classical Approach Extended 11	
9	The Invariant Imbedding Approach Extended 13	
10	Some Comments on Possible Uses of the Reflection and	
11	Transmission Functions 15	
11	Summary 16	
	Problems 17	
	References 20	
Chapter 2 Additional Illustrations of the Invariant Imbedding Method 2		
1	Introduction 22	
2	A Non-Linear Problem 23	
`3	A Generalization of the Model 24	
4	Invariant Imbedding Formulation of the Model in	
	Section 3 25	
5	The Linear Problem Revisited 27	
6	A Perturbation Approach 28	
7	Some Remarks and Comments 31	
8	The Riccati Transformation Method 32	
9	Summary 35	
	Problems 35	
	References 38	
Chap	pter 3 Functional Equations and Related Matters	39
1	Introduction 39	
2	A Basic Problem 39	
3	The Basic Functional Equations 40	
4	Some Applications of the Results of Section 3 41	
5	Differential Equations Via Functional Equations 45	
6	Summary 47	,

	Problems 47 References 53	
Chap	eter 4 Existence, Uniqueness, and Conservation Relations	54
1 2 3 4 5 6 7 8	Introduction 54 The "Physics" of the Conservative Case and Its Generalizations 55 Another Derivation of the Reflection Function 56 Some Conservation Relations 57 Proof of Existence in the Conservative Case 59 The Nonconservative Case: The Dissipation Function 60 The Existence Proof 63 Summary 64 Problems 65 References 66	
Chap	oter 5 Random Walk	67
1 2 3 4 5 6 7 8 9 10 11 12 13 14 15	Introduction 67 A One-Dimensional Random Walk Process 67 A Classical Formulation 68 An Invariant Imbedding Formulation 70 Some Remarks Concerning Section 4 71 Sketch of Another Approach 72 Expected Sojourn 73 A "Many-State" Case—Invariant Imbedding Approach 74 Time Dependent Processes—Classical Approach 76 Time-dependent Processes—Invariant Imbedding Approach 77 A Multistep Process—Classical Approach 78 A Multistep Process—Invariant Imbedding Approach 79 Some Remarks on an Extension to a Continuous Case 81 Some Remarks About Random Walk in Two Dimensions 82 Summary 83 Problems 83 References 87	
Chap	oter 6 Wave Propagation	88
1 2 3 4 5	Introduction 88 The Concept of a Plane Wave 89 A Two Medium Problem 89 A Multimedium Problem 90 Resolution of the Multimedium Problem by "Wavelet Counting" 91 A Continuous Medium Problem 94	
7	An Analytical Approach to the Continuous Medium Problem 97	

CONTENTS xv

8 9 10 11	The W. K. B Method 98 The Bremmer Series 100 Another Imbedding 103 Summary 105 Problems 105 References 107	
Chap	ter 7 Time-Dependent Problems	108
1	Introduction 108	
2	A Time-Dependent Transport Problem—Particle-Counting Approach 109	
3	Time-Dependent Transport by Transform Techniques 114	
4	A Critique of the Foregoing 116	
5	Time-Dependent Input 118	
6 7	The Time-Dependent Wave Equation 120 The Diffusion Equation 121	
8	Some Comments on the Previous Section 124	
9	A Critique of Sections 7 and 8 125	
10	Another Diffusion Problem 126	
11	A Final Diffusion Problem 127	
12	Summary 129	
	Problems 130	
	References 132	
Chap	ter 8 The Calculation of Eigenvalues for Sturm-Liouville Type Systems	133
1	Introduction 133	
2	Eigenlengths for Transport-like Equations in	
_	One Dimension 134	
3	The Calculation of Eigenlengths 134	
4	Some Generalizations 137	
5 6	Results for Sturm-Liouville Systems 138 Connection with the Prüfer Transformation 140	
7	Some Numerical Examples 142	
8	Summary 144	
Ü	Problems 145	
	References 146	
Chap	ter 9 Schrödinger-Like Equations	147
1	Introduction 147	
2	Formulation of the Phase Shift Problem 148	
3	A Representation of the Solution for Large t 149	
4	Partial Differential Equations for a and ψ 151	
5	Solution of the Partial Differential Equations for a and ψ 153 Remarks on the Phase Shift Problem 154	
6	Remarks on the Phase Shift Problem 154	

xvi CONTENTS

7	Formulation of the Eigenvalue Problem 155	
8	A Partial Differential Equation for \tilde{b} and Its "Solution" 158	
9	Resolution of the Difficulties 161	
10	Some Numerical Examples 164	
11	Some Remarks on the Eigenvalue Problem 165	
12	Summary 166	
	Problems 167	
	References 168	
Cha	pter 10 Applications to Equations with Periodic Coefficients	169
1	Introduction 169	
2	Statement of the Problem 170	
3	The Differential Equations of Invariant Imbedding Over One Period 171	
4	Difference Equations Over an Integral Number of Periods 171	
5	Difference Equations Over a Nonintegral Number of Periods 176	
6	The "Backwards" Equations 177	
7	Some Numerical Results 178	
8	The Method of Doubling 180	
9	Trigonometry Revisited 181	
10	Summary 182	
	Problems 183	
	References 185	
	pter 11 Transport Theory and Radiative Transfer	180
1	Introduction 186	
2	The Linearized Boltzmann Equation 187	
3	Some Remarks on Sections 1 and 2 190	
4	Boundary and Initial Conditions 192	
5	The Special Case of Slab Geometry and One Speed 193	
6	The Time-Independent Slab Problem via Invariant	
~	Imbedding—The Perturbation Approach 196	
7	The Time-Independent Slab Problem Via Invariant	
	Imbedding—The Riccati Transformation 202	
8	A Return to the Case of the Semi-Infinite Half-Space 206	
y	Invariant Imbedding as a Calculational Device for Transport	
1Λ	Problems in a Slab 208	
10	Transport Theory in Other Geometries 209	
11	Time-Dependent Transport in a Slab Geometry 210	
12	Summary 214 Problems 215	
	References 217	
	References 217	

CONTE	CNTS	XVI
Chapter 12 Integral Equations		219
2 A 3 A 4 F 5 I 6 A 7 A 8 F	Introduction 219 An Integral Equation for Transport in a Slab 220 A Pseudo-Transport Problem and Its Associated Integral Equation 2 Representations for ϕ and n 226 Derivation of the Principal Results 227 A Special Case 232 A Numerical Example and Some Remarks About Eigenvalues 234 Further Remarks About the Foregoing 238 A Completely Different Approach 239	223
Author		245
Subject Index		247