CONTENTS

Chapter 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 Transmission Functions, 15
11 Summary, 16
Problems, 17
References, 20

Chapter 2 Additional Illustrations of the Invariant Imbedding Method 22

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

Chapter 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

Chapter 4 Existence, Uniqueness, and Conservation Relations 54

1 Introduction, 54
2 The "Physics" of the Conservative Case and Its Generalizations, 55
3 Another Derivation of the Reflection Function, 56
4 Some Conservation Relations, 57
5 Proof of Existence in the Conservative Case, 59
6 The Nonconservative Case: The Dissipation Function, 60
7 The Existence Proof, 63
8 Summary, 64
Problems, 65
References, 66

Chapter 5 Random Walk 67

1 Introduction, 67
2 A One-Dimensional Random Walk Process, 67
3 A Classical Formulation, 68
4 An Invariant Imbedding Formulation, 70
5 Some Remarks Concerning Section 4, 71
6 Sketch of Another Approach, 72
7 Expected Sojourn, 73
8 A "Many-State" Case—Invariant Imbedding Approach, 74
9 Time Dependent Processes—Classical Approach, 76
10 Time-dependent Processes—Invariant Imbedding Approach, 77
11 A Multistep Process—Classical Approach, 78
12 A Multistep Process—Invariant Imbedding Approach, 79
13 Some Remarks on an Extension to a Continuous Case, 81
14 Some Remarks About Random Walk in Two Dimensions, 82
15 Summary, 83

Problems, 83
References, 87

Chapter 6 Wave Propagation **88**

1 Introduction, 88
2 The Concept of a Plane Wave, 89
3 A Two Medium Problem, 89
4 A Multimedium Problem, 90
5 Resolution of the Multimedium Problem by "Wavelet Counting", 91
6 A Continuous Medium Problem, 94
7 An Analytical Approach to the Continuous Medium Problem, 97
8 The W.K.B. Method, 98
9 The Bremmer Series, 100
10 Another Imbedding, 103
11 Summary, 105
Problems, 105
References, 107

Chapter 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 The Time-Dependent Wave Equation, 120
7 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

Chapter 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 Results for Sturm-Liouville Systems, 138
6 Connection with the Prüfer Transformation, 140
7 Some Numerical Examples, 142
8 Summary, 144
Problems, 145
References, 146

Chapter 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
6 Remarks on the Phase Shift Problem, 154
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

Chapter 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

Chapter 11 Transport Theory and Radiative Transfer **186**

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
9 Invariant Imbedding as a Calculational Device for Transport 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

Chapter 12 Integral Equations **219**

1 Introduction, 219
2 An Integral Equation for Transport in a Slab, 220
3 A Pseudo-Transport Problem and Its Associated Integral Equation, 223
4 Representations for ϕ and n, 226
5 Derivation of the Principal Results, 227
6 A Special Case, 232
7 A Numerical Example and Some Remarks About Eigenvalues, 234
8 Further Remarks About the Foregoing, 238
9 A Completely Different Approach, 239
10 Summary, 242
Problems, 242
References, 245

Author Index **247**

Subject Index **249**