## APPENDIX B

## Bessel functions

| $z$ | $J_{0}(z)$ | $J_{1}(z)$ | $J_{2}(z)$ | $J_{3}(z)$ | $J_{4}(z)$ |
| :---: | :---: | :---: | :---: | :---: | :---: |
| 0 | 1 | 0 | 0 | 0 | 0 |
| 0.0001 | 0.999999997500000 | 0.0000500000 | $1.250 \times 10^{-09}$ | $2.083 \times 10^{-14}$ | $2.604 \times 10^{-19}$ |
| 0.0002 | 0.999999990000000 | 0.0001000000 | $5.000 \times 10^{-09}$ | $1.667 \times 10^{-13}$ | $4.167 \times 10^{-18}$ |
| 0.0005 | 0.999999937500001 | 0.0002500000 | $3.125 \times 10^{-08}$ | $2.604 \times 10^{-12}$ | $1.628 \times 10^{-16}$ |
| 0.001 | 0.999999750000016 | 0.0004999999 | 0.0000001250 | $2.083 \times 10^{-11}$ | $2.604 \times 10^{-15}$ |
| 0.002 | 0.999999000000250 | 0.0009999995 | 0.0000005000 | $1.667 \times 10^{-10}$ | $4.167 \times 10^{-14}$ |
| 0.005 | 0.999993750009766 | 0.0024999922 | 0.0000031250 | $2.604 \times 10^{-09}$ | $1.628 \times 10^{-12}$ |
| 0.01 | 0.999975000156250 | 0.0049999375 | 0.0000124999 | $2.083 \times 10^{-08}$ | $2.604 \times 10^{-11}$ |
| 0.02 | 0.999900002499972 | 0.0099995000 | 0.0000499983 | 0.0000001667 | $4.167 \times 10^{-10}$ |
| 0.03 | 0.999775012655934 | 0.0149983126 | 0.0001124916 | 0.0000005625 | $2.109 \times 10^{-09}$ |
| 0.05 | 0.999375097649468 | 0.0249921883 | 0.0003124349 | 0.0000026038 | $1.628 \times 10^{-08}$ |
| 0.07 | 0.998775375105191 | 0.0349785669 | 0.0006122499 | 0.0000071436 | $6.251 \times 10^{-08}$ |
| 0.10 | 0.997501562066040 | 0.0499375260 | 0.0012489587 | 0.0000208203 | 0.0000002603 |
| 0.15 | 0.994382905214140 | 0.0747892602 | 0.0028072303 | 0.0000702137 | 0.0000013169 |
| 0.2 | 0.990024972239576 | 0.0995008326 | 0.0049833542 | 0.0001662504 | 0.0000041583 |
| 0. | 0.977626246538296 | 0.14831881 | 0.0111658619 | 0.0005593430 | 0.0000209990 |
| 0.4 | 0.960398226659563 | 0.1960265780 | 0.0197346631 | 0.0013200532 | 0.0000661351 |
| 0. | 0.938469807240813 | 0.2422684577 | 0.0306040235 | 0.0025637300 | 0.0001607365 |
| 0. | 0.912004863497211 | 0.2867009881 | 0.0436650967 | 0.0043996567 | 0.0003314704 |
| 0.7 | 0.881200888607405 | 0.3289957415 | 0.0587869444 | 0.0069296548 | 0.0006100970 |
| 0.8 | 0.846287352750480 | 0.3688420461 | 0.0758177625 | 0.0102467663 | 0.0010329850 |
| 0. | 0.807523798122545 | 0.405949546 | 0.0945863043 | 0.0144340285 | 0.0016405522 |
| 1.0 | 0.765197686557967 | 0.4400505857 | 0.1149034849 | 0.0195633540 | 0.0024766390 |
| 1. | 0.719622018527511 | 0.4709023949 | 0.1365641540 | 0.0256945286 | 0.0035878203 |
| 1.2 | 0.671132744264363 | 0.4982890576 | 0.1593490183 | 0.0328743369 | 0.0050226663 |
| 1.3 | 0.620085989561509 | 0.5220232474 | 0.1830266988 | 0.0411358257 | 0.0068309584 |
| 1.4 | 0.566955120374289 | 0.5419477139 | 0.2073558995 | 0.0504977133 | 0.0090628717 |
| 1.5 | 0.511827671735918 | 0.5579365079 | 0.2320876721 | 0.0609639511 | 0.0117681324 |
| 1. | 0.455402167639381 | 0.5698959353 | 0.2569677514 | 0.0725234433 | 0.0149951611 |
| 1.7 | 0.397984859446109 | 0.5777652315 | 0.2817389424 | 0.0851499269 | 0.0187902116 |
| 1.8 | 0.339986411042558 | 0.5815169517 | 0.3061435353 | 0.0988020157 | 0.0231965169 |
| 1. | 0.281818559374385 | 0.5811570727 | 0.3299257277 | 0.1134234066 | 0.0282534512 |
| 2.0 | 0.223890779141236 | 0.5767248078 | 0.3528340286 | 0.1289432495 | 0.0339957198 |
| 2.1 | 0.166606980331990 | 0.5682921358 | 0.3746236252 | 0.1452766741 | 0.0404525864 |
| 2. | 0.110362266922174 | 0.5559630498 | 0.3950586875 | 0.1623254728 | 0.0476471475 |
| 2.3 | 0.055539784445602 | 0.5398725326 | 0.4139145917 | 0.1799789313 | 0.0555956638 |
| 2.4 | 0.002507683297244 | 0.5201852682 | 0.4309800402 | 0.1981147988 | 0.0643069568 |
| 2.5 | -0.04838 3776468198 | 0.4970941025 | 0.4460590584 | 0.2166003910 | 0.0737818801 |
| 2.6 | -0.09680 4954397038 | 0.4708182665 | 0.4589728517 | 0.2352938130 | 0.0840128707 |
| 2.7 | -0.14244 9370046012 | 0.4416013791 | 0.4695615027 | 0.2540452916 | 0.0949835897 |
| 2.8 | -0.18503 6033364387 | 0.4097092469 | 0.4776854954 | 0.2726986037 | 0.1066686554 |
| 2.9 | -0.24431 1545791968 | 0.3754274818 | 0.4832270505 | 0.2910925878 | 0.1190334761 |
| 3.0 | -0.26005 1954901933 | 0.3390589585 | 0.4860912606 | 0.3090627223 | 0.1320341839 |
| 3.1 | -0.29206 4347650698 | 0.3009211331 | 0.4862070142 | 0.3264427561 | 0.1456176751 |
| 3.2 | -0.32018 8169657123 | 0.2613432488 | 0.4835277001 | 0.3430663764 | 0.1597217556 |
| 3.3 | -0.34429 6260398885 | 0.2206634530 | 0.4780316865 | 0.3587688942 | 0.1742753940 |
| 3.4 | -0.36429 5596762000 | 0.1792258517 | 0.4697225683 | 0.3733889346 | 0.1891990810 |
| 3.5 | -0.38012 7739987263 | 0.1373775274 | 0.4586291842 | 0.3867701117 | 0.2044052930 |


| $z$ | $J_{0}(z)$ | $J_{1}(z)$ | $J_{2}(z)$ | $J_{3}(z)$ | $J_{4}(z)$ |
| :---: | :---: | :---: | :---: | :---: | :---: |
| 3.6 | $-0.391768983700798$ | 0.0954655472 | 0.4448053988 | 0.3987626737 | 0.2197990574 |
| 3.7 | -0.39923 0203371191 | 0.0538339877 | 0.4283296562 | 0.4092251000 | 0.2352786141 |
| 3.8 | -0.40255 6410178564 | 0.0128210029 | 0.4093043065 | 0.4180256354 | 0.2507361706 |
| 3.9 | -0.40182 6014887640 | -0.02724 40396 | 0.3878547125 | 0.4250437448 | 0.2660587410 |
| 4.0 | -0.39714 9809863847 | -0.06604 33280 | 0.3641281459 | 0.4301714739 | 0.2811290650 |
| 4.1 | -0.38866 9679835854 | -0.10327 32577 | 0.3382924809 | 0.4333147026 | 0.2958265960 |
| 4.2 | -0.37655 7054367568 | -0.13864 69421 | 0.3105347010 | 0.4343942764 | 0.3100285510 |
| 4.3 | -0.36101 1117236535 | -0.17189 65602 | 0.2810592288 | 0.4333470056 | 0.3236110116 |
| 4.4 | $-0.342256790003886$ | -0.20277 55219 | 0.2500850982 | 0.4301265203 | 0.3364500658 |
| 4.5 | -0.32054 2508985121 | -0.23106 04319 | 0.2178489837 | 0.4247039730 | 0.3484229803 |
| 4.6 | -0.29613 7816574141 | -0.25655 28361 | 0.1845931051 | 0.4170685798 | 0.3594093901 |
| 4.7 | -0.26933 0789419753 | -0.27908 07358 | 0.1505730295 | 0.4072279950 | 0.3692924960 |
| 4.8 | -0.24042 5327291183 | -0.29849 98581 | 0.1160503864 | 0.3952085134 | 0.3779602554 |
| 4.9 | -0.20973 8327585326 | -0.31469 46710 | 0.0812915231 | 0.3810550980 | 0.3853065561 |
| 5.0 | -0.17759 6771314338 | -0.32757 91376 | 0.0465651163 | 0.3648312306 | 0.3912323605 |
| 5.1 | -0.14433 4747060501 | -0.33709 72020 | 0.0121397659 | 0.3466185870 | 0.3956468071 |
| 5.2 | $-0.110290439790987$ | -0.34322 30059 | -0.02171 84086 | 0.3265165377 | 0.3984682598 |
| 5.3 | -0.07580 3111585584 | -0.34596 08338 | -0.05474 81465 | 0.3046414780 | 0.3996252913 |
| 5.4 | -0.04121 0101244991 | -0.34534 47908 | -0.08669 53768 | 0.2811259931 | 0.3990575914 |
| 5.5 | -0.00684 3869417819 | -0.34143 82154 | -0.11731 54816 | 0.2561178651 | 0.3967167891 |
| 5.6 | 0.026970884685114 | -0.33433 28363 | -0.14637 54691 | 0.2297789298 | 0.3925671796 |
| 5.7 | 0.059920009724037 | -0.32414 76802 | $-0.1736560379$ | 0.2022837940 | 0.3865863473 |
| 5.8 | 0.091702567574816 | -0.31102 77443 | -0.19895 35139 | 0.1738184244 | 0.3787656770 |
| 5.9 | 0.122033354592823 | -0.29514 24447 | -0.22208 16409 | 0.1445786204 | 0.3691107464 |
| 6.0 | 0.150645257250997 | -0.27668 38581 | -0.24287 32100 | 0.1147683848 | 0.3576415948 |
| 6.1 | 0.177291422242744 | -0.25586 47726 | -0.26118 15116 | 0.0845982076 | 0.3443928633 |
| 6.2 | 0.201747222948904 | -0.23291 65671 | -0.27688 15994 | 0.0542832771 | 0.3294138031 |
| 6.3 | 0.223812006132191 | -0.20808 69402 | -0.28987 13522 | 0.0240416372 | 0.3127681496 |
| 6.4 | 0.243310604823407 | -0.18163 75090 | $-0.3000723264$ | -0.00590 76950 | 0.2945338623 |
| 6.5 | 0.260094605581606 | -0.15384 13014 | -0.30743 03906 | -0.03534 66313 | 0.2748027310 |
| 6.6 | 0.274043360624146 | -0.12498 01652 | -0.31191 61379 | -0.06405 99184 | 0.2536798485 |
| 6.7 | 0.285064737710576 | -0.09534 21180 | -0.31352 50715 | -0.09183 70291 | 0.2312829558 |
| 6.8 | 0.293095603104273 | -0.06521 86634 | -0.31227 75629 | -0.11847 40207 | 0.2077416623 |
| 6.9 | 0.298102035404820 | -0.03490 20961 | -0.30821 85850 | -0.14377 53445 | 0.1831965463 |
| 7.0 | 0.300079270519556 | -0.00468 28235 | -0.30141 72201 | -0.16755 55880 | 0.1577981447 |
| 7. | 0.299051380501550 | 0.0251532743 | -0.29196 59511 | -0.18964 11340 | 0.1317058379 |
| 7.2 | 0.295070691400958 | 0.0543274202 | -0.2799797413 | -0.20987 17210 | 0.1050866405 |
| 7.3 | 0.288216947635014 | 0.0825704305 | -0.26559 49119 | -0.22810 18891 | 0.0781139072 |
| 7.4 | 0.278596232657478 | 0.1096250949 | -0.24896 78286 | $-0.2442022995$ | 0.0509659642 |
| 7.5 | 0.266339657880378 | 0.1352484276 | -0.23027 34105 | -0.25806 09132 | 0.0238246800 |
| 7.6 | 0.251601833849976 | 0.1592137684 | -0.20970 34737 | $-0.2695840177$ | -0.00312 60139 |
| 7.7 | 0.234559139586464 | 0.1813127153 | -0.18746 49278 | -0.27869 70934 | -0.02970 16385 |
| 7.8 | 0.215407807746263 | 0.2013568728 | -0.16377 78404 | -0.28534 55088 | -0.05571 87049 |
| 7.9 | 0.194361844841278 | 0.2191793999 | -0.13887 33892 | -0.28949 50400 | -0.08099 62615 |
| 8.0 | 0.171650807137554 | 0.2346363469 | -0.11299 17204 | -0.29113 22071 | -0.10535 74349 |
| 8.1 | 0.147517454044378 | 0.2476077670 | -0.08637 97338 | -0.29026 44256 | -0.12863 09519 |
| 8.2 | 0.122215301784138 | 0.2579985976 | -0.05928 88146 | -0.2869199706 | -0.15065 26274 |
| 8.3 | 0.096006100895010 | 0.2657393020 | -0.03197 25341 | -0.28114 77522 | -0.17126 68048 |
| 8.4 | 0.069157261656985 | 0.2707862683 | -0.00468 43406 | -0.27301 69067 | -0.19032 77356 |
| 8.5 | 0.041939251842935 | 0.2731219637 | 0.0223247396 | -0.26261 62039 | -0.20770 08835 |
| 8.6 | 0.014622991278741 | 0.2727548445 | 0.4880836792 | -0.25005 32781 | -0.22326 41433 |
| 8.7 | -0.01252 2732449665 | 0.2697190241 | 0.0745271058 | -0.23545 36881 | -0.23690 89597 |
| 8.8 | -0.03923 3803176542 | 0.2640737032 | 0.0992505539 | -0.21895 98151 | -0.24854 13369 |
| 8.9 | -0.06525 3246851244 | 0.2559023714 | 0.1227593977 | -0.20072 96084 | -0.25808 27293 |
| 9.0 | -0.09033 3611182876 | 0.2453117866 | 0.1448473415 | -0.18093 51903 | -0.26547 08018 |
| 9.5 | -0.19392 8747687422 | 0.1612644308 | 0.2278791542 | -0.06531 53132 | -0.26913 09309 |
| 10.0 | -0.24593 5764451348 | 0.0434727462 | 0.2546303137 | 0.0583793793 | -0.21960 26861 |
| 10.5 | -0.23664 8194462347 | -0.07885 00142 | 0.2216291441 | 0.1632801644 | -0.12832 61931 |
| 11.0 | -0.17119 0300407196 | -0.17678 52990 | 0.1390475188 | 0.2273480331 | -0.01503 95007 |


| $z$ |  |  | $J_{0}(z)$ |  | $J_{1}(z)$ |  | $J_{2}(z)$ |  |
| ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: |
| 11.5 | -0.06765 | 39481 | 11665 | -0.22837 | 86207 | 0.02793 | 59271 | 0.23809 |


| $z$ | $J_{5}(z)$ | $J_{6}(z)$ | $J_{7}(z)$ | $J_{8}(z)$ | $J_{9}(z)$ |
| :---: | :---: | :---: | :---: | :---: | :---: |
| 0 | 0 | 0 | 0 | 0 | 0 |
| 0.1 | $2.603 \times 10^{-09}$ | $2.169 \times 10^{-}$ | $1.550 \times 10^{-}$ | $9.685 \times 10^{-16}$ | $5.380 \times 10^{-18}$ |
| 0.2 | $8.319 \times 10^{-08}$ | $1.387 \times 10^{-0}$ | $1.982 \times 10^{-}$ | $2.477 \times 10^{-13}$ | $2.753 \times 10^{-15}$ |
| 0.3 | 0.0000006304 | $1.577 \times 10^{-}$ | $3.381 \times 10^{-}$ | $6.341 \times 10^{-12}$ | $1.057 \times 10^{-13}$ |
| 0.4 | 0.0000026489 | $8.838 \times 10^{-08}$ | $2.527 \times 10^{-09}$ | $6.321 \times 10^{-11}$ | $1.405 \times 10^{-12}$ |
| 0.5 | 0.0000080536 | 0.0000003361 | $1.202 \times 10^{-08}$ | $3.758 \times 10^{-10}$ | $1.045 \times 10^{-11}$ |
| 0.6 | 0.0000199482 | 0.0000009996 | $4.291 \times 10^{-}$ | $1.611 \times 10^{-}$ | $5.375 \times 10^{-11}$ |
| 0.7 | 0.0000428824 | 0.0000025088 | 0.0000001257 | $5.509 \times 10$ | $2.145 \times 10$ |
| 0.8 | 0.0000830836 | 0.0000055601 | 0.0000003186 | $1.597 \times 10^{-}$ | $7.109 \times 10^{-10}$ |
| 0.9 | 0.0001486580 | 0.0000112036 | 0.0000007229 | $4.077 \times 10^{-08}$ | $2.043 \times 10^{-09}$ |
| 1.0 | 0.0002497577 | 0.0000209383 | 0.0000015023 | $9.422 \times 10^{-}$ | $5.249 \times 10^{-09}$ |
| 1.1 | 0.0003987099 | 0.0000368150 | 0.0000029084 | 0.0000002008 | $1.231 \times 10^{-08}$ |
| 1.2 | 0.0006101049 | 0.0000615414 | 0.0000053093 | 0.0000004002 | $2.679 \times 10^{-08}$ |
| 1.3 | 0.0009008414 | 0.0000985905 | 0.0000092248 | 0.0000007540 | $5.471 \times 10^{-08}$ |
| 1.4 | 0.0012901251 | 0.0001523073 | 0.0000153661 | 0.0000013538 | 0.0000001059 |
| 1.5 | 0.0017994218 | 0.0002280127 | 0.0000246798 | 0.0000023321 | 0.0000001956 |
| 1.6 | 0.0024523620 | 0.0003321012 | 0.0000383972 | 0.0000038744 | 0.0000003469 |
| 1.7 | 0.0032745981 | 0.0004721304 | 0.0000580872 | 0.0000062348 | 0.0000005936 |
| 1.8 | 0.0042936149 | 0.0006568991 | 0.0000857125 | 0.0000097534 | 0.0000009843 |
| 1.9 | 0.0055384930 | 0.0008965121 | 0.0001236884 | 0.0000148764 | 0.0000015863 |
| 2.0 | 0.0070396298 | 0.0012024290 | 0.0001749441 | 0.0000221796 | 0.0000024923 |
| 2.1 | 0.0088284171 | 0.0015874951 | 0.0002429833 | 0.0000323938 | 0.0000038266 |
| 2.2 | 0.0109368819 | 0.0020659518 | 0.0003319463 | 0.0000464337 | 0.0000057535 |
| 2.3 | 0.0133972905 | 0.0026534256 | 0.0004466689 | 0.0000654286 | 0.0000084866 |
| 2.4 | 0.0162417239 | 0.0033668927 | 0.0005927398 | 0.0000907560 | 0.0000123002 |
| 2.5 | 0.0195016251 | 0.0042246205 | 0.0007765532 | 0.0001240774 | 0.0000175420 |
| 2.6 | 0.0232073276 | 0.0052460815 | 0.0010053563 | 0.0001673755 | 0.0000246466 |
| 2.7 | 0.0273875668 | 0.0064518427 | 0.0012872898 | 0.0002229934 | 0.0000341524 |
| 2.8 | 0.0320689832 | 0.0078634275 | 0.0016314204 | 0.0002936744 | 0.0000467189 |
| 2.9 | 0.0372756220 | 0.0095031514 | 0.0020477633 | 0.0003826023 | 0.0000631459 |
| 3.0 | 0.0430284349 | 0.0113939323 | 0.0025472945 | 0.0004934418 | 0.0000843950 |
| 3.1 | 0.0493447926 | 0.0135590753 | 0.0031419503 | 0.0006303778 | 0.0001116123 |
| 3.2 | 0.0562380126 | 0.0160220338 | 0.0038446142 | 0.0007981533 | 0.0001461522 |
| 3.3 | 0.0637169093 | 0.0188061494 | 0.0046690886 | 0.0010021053 | 0.0001896036 |
| 3.4 | 0.0717853735 | 0.0219343706 | 0.0056300521 | 0.0012481970 | 0.0002438159 |
| 3.5 | 0.0804419866 | 0.0254289545 | 0.0067430003 | 0.0015430467 | 0.0003109276 |
| 4.0 | 0.1320866560 | 0.0490875752 | 0.0151760694 | 0.0040286678 | 0.0009386019 |
| 4.5 | 0.1947146586 | 0.0842762611 | 0.0300220377 | 0.0091256340 | 0.0024246609 |
| 5.0 | 0.2611405461 | 0.1310487318 | 0.0533764102 | 0.0184052167 | 0.0055202831 |


| $z$ | $J_{5}(z)$ | $J_{6}(z)$ | $J_{7}(z)$ | $J_{8}(z)$ | $J_{9}(z)$ |
| :---: | :---: | :---: | :---: | :---: | :---: |
| 5.5 | 0.3209247371 | 0.1867827330 | 0.0866012258 | 0.0336567508 | 0.0113093220 |
| 6.0 | 0.3620870749 | 0.2458368634 | 0.1295866518 | 0.0565319909 | 0.0211653240 |
| 6.5 | 0.3735653771 | 0.2999132338 | 0.1801205930 | 0.0880388126 | 0.0365903304 |
| 7.0 | 0.3478963248 | 0.3391966050 | 0.2335835695 | 0.1279705340 | 0.0589205083 |
| 7.5 | 0.2834739052 | 0.3541405269 | 0.2831509379 | 0.1744078905 | 0.0889192285 |
| 8.0 | 0.1857747722 | 0.3375759001 | 0.3205890780 | 0.2234549864 | 0.1263208947 |
| 8.5 | 0.0671330194 | 0.2866809063 | 0.3375929660 | 0.2693545671 | 0.1694273956 |
| 9.0 | -0.05503 88557 | 0.2043165177 | 0.3274608792 | 0.3050670723 | 0.2148805825 |
| 9.5 | -0.16132 12602 | 0.0993190781 | 0.2867769378 | 0.3232995671 | 0.2577275962 |
| 10.0 | -0.23406 15282 | -0.01445 88421 | 0.2167109177 | 0.3178541268 | 0.2918556853 |
| 10.5 | -0.26105 25019 | -0.12029 52374 | 0.1235722307 | 0.2850582116 | 0.3108021870 |
| 11.0 | -0.23828 58518 | -0.20158 40009 | 0.0183760326 | 0.2249716788 | 0.3088555001 |
| 11.5 | -0.17111 26519 | -0.24508 14040 | -0.08462 44654 | 0.1420603158 | 0.2822736003 |
| 12.0 | -0.07347 09631 | -0.24372 47672 | -0.17025 38041 | 0.0450953291 | 0.2303809096 |
| 12.5 | 0.0347376998 | -0.19837 52091 | -0.22517 79005 | -0.05382 40395 | 0.1562831300 |
| 13.0 | 0.1316195599 | -0.11803 06721 | -0.24057 09496 | -0.14104 57351 | 0.0669761987 |
| 13.5 | 0.1977817577 | -0.01836 74131 | -0.21410 83471 | -0.21410 83471 | -0.20367 08728 |
| 14.0 | 0.2203776483 | 0.0811681834 | -0.15080 49196 | -0.23197 31031 | -0.11430 71981 |
| 14.5 | 0.1958073465 | 0.1611621076 | -0.06243 18091 | -0.22144 10957 | -0.18191 69861 |
| 15.0 | 0.1304561346 | 0.2061497375 | 0.0344636554 | -0.17398 36591 | -0.22004 62251 |
| 15.5 | 0.0392800410 | 0.2078091468 | 0.1216044597 | -0.09797 28606 | -0.22273 77352 |
| 16.0 | -0.05747 32704 | 0.1667207377 | 0.1825138237 | -0.00702 11420 | -0.18953 49657 |
| 16.5 | -0.13869 83805 | 0.0922760942 | 0.2058082672 | 0.0823491022 | -0.12595 45923 |
| 17.0 | -0.18704 41194 | 0.0007153334 | 0.1875490607 | 0.1537368342 | -0.04285 55697 |
| 17.5 | -0.19267 90261 | -0.08831 50294 | 0.1321201488 | 0.1940111484 | 0.0452614726 |
| 18.0 | -0.15537 00988 | $-0.1559562342$ | 0.0513992760 | 0.1959334488 | 0.1227637897 |
| 18.5 | -0.08441 18549 | -0.1881762733 | -0.03764 84305 | 0.1596855691 | 0.1757548687 |
| 19.0 | 0.0035723925 | -0.17876 71715 | -0.11647 79745 | 0.0929412956 | 0.1947443287 |
| 19.5 | 0.0884532108 | -0.13063 44063 | -0.16884 36147 | 0.0094133496 | 0.1765673888 |
| 20.0 | 0.1511697680 | $-0.0550860496$ | -0.18422 13977 | -0.07386 89288 | 0.1251262546 |


| $z$ | $J_{10}(z)$ | $J_{11}(z)$ | $J_{12}(z)$ | $J_{13}(z)$ | $J_{14}(z)$ |
| ---: | ---: | ---: | ---: | ---: | ---: |
| 0 | 0 | 0 | 0 | 0 |  |
| 0.1 | $2.691 \times 10^{-20}$ | $1.223 \times 10^{-22}$ | $5.096 \times 10^{-25}$ | $1.960 \times 10^{-27}$ | $7.000 \times 10^{-30}$ |
| 0.2 | $2.753 \times 10^{-17}$ | $2.503 \times 10^{-19}$ | $2.086 \times 10^{-21}$ | $1.605 \times 10^{-23}$ | $1.146 \times 10^{-25}$ |
| 0.3 | $1.586 \times 10^{-15}$ | $2.163 \times 10^{-17}$ | $2.704 \times 10^{-19}$ | $3.120 \times 10^{-21}$ | $3.344 \times 10^{-23}$ |
| 0.4 | $2.812 \times 10^{-14}$ | $5.114 \times 10^{-16}$ | $8.525 \times 10^{-18}$ | $1.312 \times 10^{-19}$ | $1.874 \times 10^{-21}$ |
| 0.5 | $2.613 \times 10^{-13}$ | $5.942 \times 10^{-15}$ | $1.238 \times 10^{-16}$ | $2.382 \times 10^{-18}$ | $4.255 \times 10^{-20}$ |
| 0.6 | $1.614 \times 10^{-12}$ | $4.405 \times 10^{-14}$ | $1.102 \times 10^{-15}$ | $2.544 \times 10^{-17}$ | $5.454 \times 10^{-19}$ |
| 0.7 | $7.518 \times 10^{-12}$ | $2.394 \times 10^{-13}$ | $6.989 \times 10^{-15}$ | $1.883 \times 10^{-16}$ | $4.710 \times 10^{-18}$ |
| 0.8 | $2.848 \times 10^{-11}$ | $1.037 \times 10^{-12}$ | $3.460 \times 10^{-14}$ | $1.065 \times 10^{-15}$ | $3.046 \times 10^{-17}$ |
| 0.9 | $9.212 \times 10^{-11}$ | $3.774 \times 10^{-12}$ | $1.417 \times 10^{-13}$ | $4.911 \times 10^{-15}$ | $1.580 \times 10^{-16}$ |
| 1.0 | $2.631 \times 10^{-10}$ | $1.198 \times 10^{-11}$ | $5.000 \times 10^{-13}$ | $1.925 \times 10^{-14}$ | $6.885 \times 10^{-16}$ |
| 1.1 | $6.791 \times 10^{-10}$ | $3.403 \times 10^{-11}$ | $1.563 \times 10^{-12}$ | $6.623 \times 10^{-14}$ | $2.606 \times 10^{-15}$ |
| 1.2 | $1.613 \times 10^{-09}$ | $8.820 \times 10^{-11}$ | $4.420 \times 10^{-12}$ | $2.044 \times 10^{-13}$ | $8.776 \times 10^{-15}$ |
| 1.3 | $3.570 \times 10^{-09}$ | $2.116 \times 10^{-10}$ | $1.149 \times 10^{-11}$ | $5.761 \times 10^{-13}$ | $2.680 \times 10^{-14}$ |
| 1.4 | $7.444 \times 10^{-09}$ | $4.755 \times 10^{-10}$ | $2.783 \times 10^{-11}$ | $1.502 \times 10^{-12}$ | $7.529 \times 10^{-14}$ |
| 1.5 | $1.474 \times 10^{-08}$ | $1.010 \times 10^{-09}$ | $6.333 \times 10^{-11}$ | $3.665 \times 10^{-12}$ | $1.969 \times 10^{-13}$ |
| 1.6 | $2.791 \times 10^{-08}$ | $2.040 \times 10^{-09}$ | $1.366 \times 10^{-10}$ | $8.433 \times 10^{-12}$ | $4.834 \times 10^{-13}$ |
| 1.7 | $5.080 \times 10^{-08}$ | $3.947 \times 10^{-09}$ | $2.809 \times 10^{-10}$ | $1.844 \times 10^{-11}$ | $1.123 \times 10^{-12}$ |
| 1.8 | $8.924 \times 10^{-08}$ | $7.347 \times 10^{-09}$ | $5.539 \times 10^{-10}$ | $3.852 \times 10^{-11}$ | $2.486 \times 10^{-12}$ |
| 1.9 | 0.0000001520 | $1.321 \times 10^{-08}$ | $1.052 \times 10^{-09}$ | $7.728 \times 10^{-11}$ | $5.267 \times 10^{-12}$ |
| 2.0 | 0.0000002515 | $2.304 \times 10^{-08}$ | $1.933 \times 10^{-09}$ | $1.495 \times 10^{-10}$ | $1.073 \times 10^{-11}$ |
| 2.1 | 0.0000004059 | $3.907 \times 10^{-08}$ | $3.443 \times 10^{-09}$ | $2.798 \times 10^{-10}$ | $2.110 \times 10^{-11}$ |
| 2.2 | 0.0000006400 | $6.460 \times 10^{-08}$ | $5.968 \times 10^{-09}$ | $5.084 \times 10^{-10}$ | $4.018 \times 10^{-11}$ |
| 2.3 | 0.0000009880 | 0.0000001043 | $1.009 \times 10^{-08}$ | $8.987 \times 10^{-10}$ | $7.430 \times 10^{-11}$ |
| 2.4 | 0.0000014958 | 0.0000001650 | $1.665 \times 10^{-08}$ | $1.550 \times 10^{-10}$ | $1.338 \times 10^{-10}$ |
| 2.5 | 0.0000022247 | 0.0000002559 | $2.693 \times 10^{-08}$ | $2.612 \times 10^{-09}$ | $2.349 \times 10^{-10}$ |
| 2.6 | 0.0000032547 | 0.0000003897 | $4.268 \times 10^{-08}$ | $4.309 \times 10^{-09}$ | $4.034 \times 10^{-10}$ |


| $z$ | $J_{10}(z)$ | $J_{11}(z)$ | $J_{12}(z)$ | $J_{13}(z)$ | $J_{14}(z)$ |
| :---: | :---: | :---: | :---: | :---: | :---: |
| 2.7 | 0.0000046894 | 0.0000005837 | $6.645 \times 10^{-08}$ | $6.971 \times 10^{-09}$ | $6.781 \times 10^{-10}$ |
| 2.8 | 0.0000066611 | 0.0000008607 | 0.0000001017 | $1.107 \times 10^{-08}$ | $1.118 \times 10^{-09}$ |
| 2.9 | 0.0000093376 | 0.0000012511 | 0.0000001533 | $1.729 \times 10^{-08}$ | $1.810 \times 10^{-09}$ |
| 3.0 | 0.0000129284 | 0.0000017940 | 0.0000002276 | $2.659 \times 10^{-08}$ | $2.880 \times 10^{-09}$ |
| 3.1 | 0.0000176936 | 0.0000025402 | 0.0000003333 | $4.028 \times 10^{-08}$ | $4.512 \times 10^{-09}$ |
| 3.2 | 0.0000239530 | 0.0000035542 | 0.0000004819 | $6.017 \times 10^{-08}$ | $6.962 \times 10^{-09}$ |
| 3.3 | 0.0000320960 | 0.0000049177 | 0.0000006884 | $8.872 \times 10^{-08}$ | $1.059 \times 10^{-08}$ |
| 3.4 | 0.0000425933 | 0.0000067328 | 0.0000009721 | 0.0000001292 | $1.591 \times 10^{-08}$ |
| 3.5 | 0.0000560095 | 0.0000091267 | 0.0000013581 | 0.0000001860 | $2.360 \times 10^{-08}$ |
| 4.0 | 0.0001950406 | 0.0000366009 | 0.0000062645 | 0.0000009859 | 0.0000001436 |
| 4.5 | 0.0005730098 | 0.0001220492 | 0.0000236751 | 0.0000042179 | 0.0000006950 |
| 5.0 | 0.0014678026 | 0.0003509274 | 0.0000762781 | 0.0000152076 | 0.0000028013 |
| 5.5 | 0.0033555759 | 0.0008927721 | 0.0002155123 | 0.0000476455 | 0.0000097207 |
| 6.0 | 0.0069639810 | 0.0020479460 | 0.0005451544 | 0.0001326717 | 0.0000297564 |
| 6.5 | 0.0132882562 | 0.0042966118 | 0.0012541220 | 0.0003339927 | 0.0000818487 |
| 7.0 | 0.0235393444 | 0.0083347614 | 0.0026556200 | 0.0007702216 | 0.0002052029 |
| 7.5 | 0.0389982579 | 0.0150761259 | 0.0052250447 | 0.0016440171 | 0.0004742147 |
| 8.0 | 0.0607670268 | 0.0255966722 | 0.0096238218 | 0.0032747932 | 0.0010192562 |
| 8.5 | 0.0894328589 | 0.0410028606 | 0.0166921921 | 0.0061280346 | 0.0020523844 |
| 9.0 | 0.1246940928 | 0.0622174015 | 0.0273928887 | 0.0108303016 | 0.0039846493 |
| 9.5 | 0.1650264047 | 0.0896964137 | 0.0426916060 | 0.0181560646 | 0.0069986761 |
| 10.0 | 0.2074861066 | 0.1231165280 | 0.0633702550 | 0.0289720839 | 0.0119571632 |
| 10.5 | 0.2477455375 | 0.1610940750 | 0.0897849053 | 0.0441285657 | 0.0194858287 |
| 11.0 | 0.2804282305 | 0.2010140099 | 0.1215997893 | 0.0642946213 | 0.0303693155 |
| 11.5 | 0.2997592326 | 0.2390468041 | 0.1575476971 | 0.0897483898 | 0.0453617059 |
| 12.0 | 0.3004760353 | 0.2704124826 | 0.1952801827 | 0.1201478829 | 0.0650402303 |
| 12.5 | 0.2788717466 | 0.2899116646 | 0.2313727831 | 0.1543240789 | 0.0896213011 |
| 13.0 | 0.2337820102 | 0.2926884324 | 0.2615368754 | 0.1901488760 | 0.1187608767 |
| 13.5 | 0.1672984008 | 0.2751288367 | 0.2810597034 | 0.2245328582 | 0.1513739495 |
| 14.0 | 0.0850067054 | 0.2357453488 | 0.2854502712 | 0.2535979733 | 0.1855173935 |
| 14.5 | -0.00438 68871 | 0.1758661074 | 0.2712182225 | 0.2730468125 | 0.2183829586 |
| 15.0 | -0.09007 18110 | 0.0999504771 | 0.2366658441 | 0.2787148734 | 0.2464399366 |
| 15.5 | -0.16069 03157 | 0.0153953923 | 0.1825418403 | 0.2672500378 | 0.2657485457 |
| 16.0 | -0.20620 56944 | -0.06822 21524 | 0.1124002349 | 0.2368225048 | 0.2724363353 |
| 16.5 | -0.21975 41120 | -0.14041 40283 | 0.0325354076 | 0.1877382576 | 0.2632945740 |
| 17.0 | -0.19911 33197 | -0.19139 53947 | -0.04857 48381 | 0.1228191527 | 0.2364158951 |
| 17.5 | -0.14745 64908 | -0.21378 31764 | -0.12129 95024 | 0.0474295731 | 0.1917662968 |
| 18.0 | -0.07316 96592 | -0.20406 34110 | -0.17624 11765 | -0.03092 48243 | 0.1315719858 |
| 18.5 | 0.1131916799 | -0.1635179303 | -0.20577 29230 | -0.10343 07265 | 0.0604108209 |
| 19.0 | 0.0915533316 | -0.09837 24007 | -0.20545 82166 | -0.16115 37677 | -0.01506 79918 |
| 19.5 | 0.1535719323 | -0.01905 77146 | -0.17507 29436 | -0.19641 66776 | -0.08681 59598 |
| 20.0 | 0.1864825580 | 0.0613563034 | -0.11899 06243 | -0.20414 50525 | -0.14639 79440 |

Table of zeros of Bessel functions
Note: The $k$ th zero of $J_{n}$ is denoted $j_{n, k}$.

| $k$ |  | $J_{0}$ | $J_{1}$ | $J_{2}$ | $J_{3}$ | $J_{4}$ | $J_{5}$ | $J_{6}$ |
| ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: |$| J_{7}$.


| $k$ | $J_{8}$ | $J_{9}$ | $J_{10}$ | $J_{11}$ | $J_{12}$ | $J_{13}$ | $J_{14}$ | $J_{15}$ |
| ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: |
| 1 | 12.22509 | 13.35430 | 14.47550 | 15.58985 | 16.69825 | 17.80144 | 18.90000 | 19.99443 |
| 2 | 16.03777 | 17.24122 | 18.43346 | 19.61597 | 20.78991 | 21.95624 | 23.11578 | 24.26918 |
| 3 | 19.55454 | 20.80705 | 22.04699 | 23.27585 | 24.49489 | 25.70510 | 26.90737 | 28.10242 |
| 4 | 22.94517 | 24.23389 | 25.50945 | 26.77332 | 28.02671 | 29.27063 | 30.50595 | 31.73341 |
| 5 | 26.26681 | 27.58375 | 28.88738 | 30.17906 | 31.45996 | 32.73105 | 33.99318 | 35.24709 |
| 6 | 29.54566 | 30.88538 | 32.21186 | 33.52636 | 34.82999 | 36.12366 | 37.40819 | 38.68428 |
| 7 | 32.79580 | 34.15438 | 35.49991 | 36.83357 | 38.15638 | 39.46921 | 40.77283 | 42.06792 |
| 8 | 36.02562 | 37.40010 | 38.76181 | 40.11182 | 41.45109 | 42.78044 | 44.10059 | 45.41219 |


| $k$ | $J_{16}$ | $J_{17}$ | $J_{18}$ | $J_{19}$ | $J_{20}$ | $J_{21}$ | $J_{22}$ | $J_{23}$ |
| ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: |
| 1 | 21.08515 | 22.17249 | 23.25678 | 24.33825 | 25.41714 | 26.49365 | 27.56794 | 28.64019 |
| 2 | 25.41701 | 26.55979 | 27.69790 | 28.83173 | 29.96160 | 31.08780 | 32.21059 | 33.33018 |
| 3 | 29.29087 | 30.47328 | 31.65012 | 32.82180 | 33.98870 | 35.15115 | 36.30943 | 37.46381 |
| 4 | 32.95366 | 34.16727 | 35.37472 | 36.57645 | 37.77286 | 38.96429 | 40.15105 | 41.33343 |
| 5 | 36.49340 | 37.73268 | 38.96543 | 40.19210 | 41.41307 | 42.62870 | 43.83932 | 45.04521 |


| $k$ | $J_{24}$ | $J_{25}$ | $J_{26}$ | $J_{27}$ | $J_{28}$ | $J_{29}$ | $J_{30}$ | $J_{31}$ |
| ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: |
| 1 | 29.71051 | 30.77904 | 31.84589 | 32.91115 | 33.97493 | 35.03730 | 36.09834 | 37.15811 |
| 2 | 34.44678 | 35.56057 | 36.67173 | 37.78040 | 38.88671 | 39.99080 | 41.09278 | 42.19275 |

## Fourier series

$$
\begin{aligned}
\sin (z \sin \theta) & =2 \sum_{n=0}^{\infty} J_{2 n+1}(z) \sin (2 n+1) \theta \\
\cos (z \sin \theta) & =J_{0}(z)+2 \sum_{n=1}^{\infty} J_{2 n}(z) \cos 2 n \theta \\
J_{n}(z) & =\frac{1}{\pi} \int_{0}^{\pi} \cos (n \theta-z \sin \theta) d \theta
\end{aligned}
$$

## Differential equation

$$
J_{n}^{\prime \prime}(z)+\frac{1}{z} J_{n}^{\prime}(z)+\left(1-\frac{n^{2}}{z^{2}}\right) J_{n}(z)=0
$$

Power series

$$
J_{n}(z)=\sum_{k=0}^{\infty} \frac{(-1)^{k}\left(\frac{z}{2}\right)^{n+2 k}}{k!(n+k)!}
$$

## Generating function

$$
e^{\frac{1}{2} z\left(t-\frac{1}{t}\right)}=\sum_{n=-\infty}^{\infty} J_{n}(z) t^{n}
$$

## Limiting values

If $n$ is constant, $z$ is real and $|z| \rightarrow \infty$,

$$
J_{n}(z)=\sqrt{\frac{2}{\pi z}} \cos \left(z-\frac{1}{2}\left(n+\frac{1}{2}\right) \pi\right)+O\left(|z|^{-3 / 2}\right)
$$

[Here, $O\left(|z|^{-3 / 2}\right)$ represents an error term which is bounded by some constant multiple of $|z|^{-3 / 2}$ ]

If $z$ is constant and $n \rightarrow \infty, J_{n}(z) \sim \frac{1}{\sqrt{2 \pi n}}\left(\frac{e z}{2 n}\right)^{n}$.
For $n$ fixed, as $k \rightarrow \infty, j_{n, k} \sim\left(k+\frac{1}{2} n-\frac{1}{4}\right) \pi$.

## Other formulas

$$
\begin{aligned}
J_{-n}(z) & =(-1)^{n} J_{n}(z) \\
J_{n}^{\prime}(z) & =\frac{1}{2}\left(J_{n-1}(z)-J_{n+1}(z)\right) \\
J_{n}(z) & =\frac{z}{2 n}\left(J_{n-1}(z)+J_{n+1}(z)\right) \\
\frac{d}{d z}\left(z^{n} J_{n}(z)\right) & =z^{n} J_{n-1}(z) \\
1 & =\sum_{n=-\infty}^{\infty} J_{n}(z)=J_{0}(z)+2 J_{2}(z)+2 J_{4}(z)+2 J_{6}(z)+\ldots \\
1 & =\sum_{n=-\infty}^{\infty} J_{n}(z)^{2}=J_{0}(z)^{2}+2 J_{1}(z)^{2}+2 J_{2}(z)^{2}+2 J_{3}(z)^{2}+\ldots
\end{aligned}
$$

In particular, $\left|J_{n}(z)\right| \leq 1$ for all $n$ and $z$, and if $n \neq 0$ then $\left|J_{n}(z)\right| \leq \frac{1}{\sqrt{2}}$.

## Computation

Although the power series converges very quickly for small values of $z$, and converges for all values of $z$, rounding errors tend to accumulate for larger $z$ because a small number is resulting from addition and subtraction of very large numbers.

Instead, a computer program for calculating the Bessel functions can be based on the recurrence relation $J_{n}(z)=(2(n+1) / z) J_{n+1}(z)-J_{n+2}(z)$ and normalizing via the relation $J_{0}(z)+2 J_{2}(z)+2 J_{4}(z)+\cdots=1$. This is called Miller's backwards recurrence algorithm (J. C. P. Miller, The Airy integral, 1946). Build an array indexed by $n$ and make the last two entries 1 and 0 , use the recurrence relation to calculate the remaining entries, and then normalize. An array containing 100 entries gives reasonable accuracy, and does not consume much memory. Here is a simple C++ program which implements this method. I haven't put in any exception checking.

```
/* file bessel.cpp */
\#include <iostream.h>
\#include <stdio.h>
\#define length 100
void main() \{
    long double X[length], \(z\), sum;
    int \(\mathrm{n}=0, \mathrm{j}=0\);
    \(\mathrm{X}[\) length -2\(]=1\); \(X[\) length -1\(]=0\);
    while (1)
    \{
        printf("\n\n0rder (integer); -1 to exit: ");
        cin>>n;
        if ( \(\mathrm{n}<0\) )
            break;
        printf("Argument (real): ");
        cin>>z;
        if ( \(z==0\) ) // prevent divide by zero
            \{printf("J_0(0)=1; J_n(0)=0 (n>0)");\}
        else
            \{for \((j=\) length \(-3 ; j>=0 ;--j)\)
                \(\{X[j]=(2 *(j+1) / z) * X[j+1]-X[j+2] ;\}\)
            sum \(=\mathrm{X}[0]\);
            for \((\mathrm{j}=2\); \(\mathrm{j}<\mathrm{length} ; \mathrm{j}=\mathrm{j}+2\) )
            \{sum+=2*X[j];\}
        printf("J_\%d(\%Lf) = \%11.10Lf", n, z, X[n]/sum);
        \}
    \}
\}
```

I compiled this program using Borland $\mathrm{C}++$. It prints out the answer to 10 decimal places, and at least for reasonably small values of $n$ and $z$, up to about 50 , the answers it gives agree with published tables to this accuracy. If you need more accuracy, I recommend the standard Unix multiple precision arithmetic utility bc. If invoked with the option -I (which loads the library mathlib of mathematical functions), it recognises the syntax $\mathrm{j}(\mathrm{n}, \mathrm{z})$ and calculates $J_{n}(z)$ using the above algorithm. The number of digits after the decimal point is set to 50 , for example, by using the command scale $=50$. Windows users can use bc in the free Unix environment Cygwin (http://www.cygwin.com); there is also a (free) version compiled for MS-DOS in UnxUtils.zip (http://unxutils.sourceforge.net). Here is a sample session:

```
$ bc -l
j(1,1)
.44005058574493351595
scale=50
for (n=0;n<5;n++) {j(n,1)}
.76519768655796655144971752610266322090927428975532
.44005058574493351595968220371891491312737230199276
.11490348493190048046964688133516660534547031423020
. 01956335398266840591890532162175150825450895492805
.00247663896410995504378504839534244418158341533812
quit
$
```


## FM Synthesis

$$
\sin (\phi+z \sin \theta)=\sum_{n=-\infty}^{\infty} J_{n}(z) \sin (\phi+n \theta)
$$

The following table shows how index of modulation $(z)$ varies as a function of operator output level (an integer in the range $0-99$ ) on the Yamaha six operator synthesizers DX7, DX7IID, DX7IIFD, DX7S, DX5, DX1, TX7, TX816, TX216, TX802 and TF1:

|  | 0 | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
| ---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 0 | 0.0002 | 0.0003 | 0.0005 | 0.0007 | 0.0010 | 0.0012 | 0.0016 | 0.0019 | 0.0023 | 0.0027 |
| 10 | 0.0032 | 0.0038 | 0.0045 | 0.0054 | 0.0064 | 0.0076 | 0.0083 | 0.0091 | 0.0108 | 0.0118 |
| 20 | 0.0140 | 0.0152 | 0.0166 | 0.0181 | 0.0198 | 0.0216 | 0.0235 | 0.0256 | 0.0280 | 0.0305 |
| 30 | 0.0332 | 0.0362 | 0.0395 | 0.0431 | 0.0470 | 0.0513 | 0.0559 | 0.0610 | 0.0665 | 0.0725 |
| 40 | 0.0791 | 0.0862 | 0.0940 | 0.1025 | 0.1118 | 0.1219 | 0.1330 | 0.1450 | 0.1581 | 0.1724 |
| 50 | 0.1880 | 0.2050 | 0.2236 | 0.2438 | 0.2659 | 0.2900 | 0.3162 | 0.3448 | 0.3760 | 0.4101 |
| 60 | 0.4472 | 0.4877 | 0.5318 | 0.5799 | 0.6324 | 0.6897 | 0.7521 | 0.8202 | 0.8944 | 0.9754 |
| 70 | 1.0636 | 1.1599 | 1.2649 | 1.3794 | 1.5042 | 1.6403 | 1.7888 | 1.9507 | 2.1273 | 2.3198 |
| 80 | 2.5298 | 2.7587 | 3.0084 | 3.2807 | 3.5776 | 3.9014 | 4.2545 | 4.6396 | 5.0595 | 5.5174 |
| 90 | 6.0168 | 6.5614 | 7.1552 | 7.8028 | 8.5090 | 9.2792 | 10.119 | 11.035 | 12.034 | 13.123 |

The following table shows how index of modulation $(z)$ varies as a function of operator output level (an integer in the range 0-99) on the Yamaha four operator synthesizers DX11, DX21, DX27, DX27S, DX100 and TX81Z:

|  | 0 | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
| ---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 0 | 0.0004 | 0.0006 | 0.0009 | 0.0013 | 0.0018 | 0.0024 | 0.0031 | 0.0036 | 0.0043 | 0.0052 |
| 10 | 0.0061 | 0.0073 | 0.0087 | 0.0103 | 0.0123 | 0.0146 | 0.0159 | 0.0174 | 0.0206 | 0.0225 |
| 20 | 0.0268 | 0.0292 | 0.0318 | 0.0347 | 0.0379 | 0.0413 | 0.0450 | 0.0491 | 0.0535 | 0.0584 |
| 30 | 0.0637 | 0.0694 | 0.0757 | 0.0826 | 0.0900 | 0.0982 | 0.1071 | 0.1168 | 0.1273 | 0.1388 |
| 40 | 0.1514 | 0.1651 | 0.1801 | 0.1963 | 0.2141 | 0.2335 | 0.2546 | 0.2777 | 0.3028 | 0.3302 |
| 50 | 0.3601 | 0.3927 | 0.4282 | 0.4670 | 0.5093 | 0.5554 | 0.6056 | 0.6604 | 0.7202 | 0.7854 |
| 60 | 0.8565 | 0.9340 | 1.0185 | 1.1107 | 1.2112 | 1.3209 | 1.4404 | 1.5708 | 1.7130 | 1.8680 |
| 70 | 2.0371 | 2.2214 | 2.4225 | 2.6418 | 2.8809 | 3.1416 | 3.4259 | 3.7360 | 4.0741 | 4.4429 |
| 80 | 4.8450 | 5.2835 | 5.7617 | 6.2832 | 6.8519 | 7.4720 | 8.1483 | 8.8858 | 9.6900 | 10.567 |
| 90 | 11.523 | 12.566 | 13.704 | 14.944 | 16.297 | 17.772 | 19.380 | 21.134 | 23.047 | 25.133 |

## APPENDIX C

## Complex numbers

We use $i$ to denote $\sqrt{-1}$, and the general complex number is of the form $a+i b$ where $a$ and $b$ are real numbers. Addition and multiplication are given by

$$
\begin{aligned}
\left(a_{1}+i b_{1}\right)+\left(a_{2}+i b_{2}\right) & =\left(a_{1}+a_{2}\right)+i\left(b_{1}+b_{2}\right) \\
\left(a_{1}+i b_{1}\right)\left(a_{2}+i b_{2}\right) & =\left(a_{1} a_{2}-b_{1} b_{2}\right)+i\left(a_{1} b_{2}+b_{1} a_{2}\right) .
\end{aligned}
$$

These formulas follow from the equation $i^{2}=-1$ and the usual rules of multiplication and addition, such as the distributivity of multiplication over addition.

The real numbers $a$ and $b$ can be thought of as the Cartesian coordinates of the complex number $a+i b$, so that complex numbers correspond to points on the plane. In this language, the real numbers are contained in the complex numbers as the $x$ axis, and the points on the $y$ axis are called pure imaginary numbers.

For the purpose of multiplication, it is easier to work in polar coordinates. If $z=x+i y$ is a complex number, we define the absolute value of $z$ to be $|z|=\sqrt{x^{2}+y^{2}}$. The argument of $z$ is the angle $\theta$ formed by the line from zero to $z$. Angle is measured counterclockwise from the $x$ axis.


The complex conjugate of $z=x+i y$ is defined to be $\bar{z}=x-i y$, so that

$$
z \bar{z}=|z|^{2}=x^{2}+y^{2}
$$

So division by a nonzero complex number $z$ is achieved by multiplying by

$$
\frac{\bar{z}}{|z|^{2}}=\frac{x}{x^{2}+y^{2}}-i \frac{y}{x^{2}+y^{2}}
$$

which is the multiplicative inverse of $z$.
The exponential function is defined for a complex argument $z=x+i y$ by

$$
e^{z}=e^{x}(\cos y+i \sin y)
$$

This means that convertion from Cartesian coordinates to polar coordinates is given by

$$
z=x+i y=r e^{i \theta}
$$

where $r=\sqrt{x^{2}+y^{2}}$ and $\tan \theta=y / x$. Translation in the other direction is given by $x=r \cos \theta$ and $y=r \sin \theta$. The trigonometric identities

$$
\begin{aligned}
& \sin (A+B)=\sin A \cos B+\cos A \sin B \\
& \cos (A+B)=\cos A \cos B-\sin A \sin B
\end{aligned}
$$

are equivalent to the statement that if $z_{1}$ and $z_{2}$ are complex numbers then

$$
e^{z_{1}} e^{z_{2}}=e^{z_{1}+z_{2}}
$$

So we have Euler's formula

$$
\begin{equation*}
e^{i \theta}=\cos \theta+i \sin \theta \tag{C.1}
\end{equation*}
$$

and

$$
\begin{align*}
\cos \theta & =\frac{1}{2}\left(e^{i \theta}+e^{-i \theta}\right)  \tag{C.2}\\
\sin \theta & =\frac{1}{2 i}\left(e^{i \theta}-e^{-i \theta}\right) \tag{C.3}
\end{align*}
$$

Using (C.1), the relation $\left(e^{i \theta}\right)^{n}=e^{i n \theta}$ translates as de Moivre's Theorem

$$
(\cos \theta+i \sin \theta)^{n}=\cos n \theta+i \sin n \theta
$$

The complex $n$th roots of unity (i.e., of the number one) are the numbers

$$
e^{2 \pi i m / n}=\cos 2 \pi m / n+i \sin 2 \pi m / n
$$

for $0 \leq m \leq n-1$. These are equally spaced around the unit circle in the complex plane. For example, here is a picture of the complex fifth roots of unity.


Remark. Engineers use the letter $j$ instead of $i$.
Hyperbolic functions: In Section 3.7 the analysis of the xylophone involves the hyperbolic functions $\cosh x$ and $\sinh x$. These are defined by analogy with equations (C.2) and (C.3) via

$$
\begin{align*}
\cosh x & =\frac{1}{2}\left(e^{x}+e^{-x}\right)  \tag{C.4}\\
\sinh x & =\frac{1}{2}\left(e^{x}-e^{-x}\right) . \tag{C.5}
\end{align*}
$$

The standard identities for these functions are

$$
\cosh ^{2} x-\sinh ^{2} x=1,
$$

and

$$
\begin{aligned}
& \sinh (A+B)=\sinh A \cosh B+\cosh A \sinh B \\
& \cosh (A+B)=\cosh A \cosh B+\sinh A \sinh B .
\end{aligned}
$$

The values at zero are given by

$$
\sinh (0)=0, \quad \cosh (0)=1
$$

The derivatives are given by

$$
\frac{d}{d x} \sinh x=\cosh x, \quad \frac{d}{d x} \cosh x=\sinh x .
$$

Note the changes in sign from the corresponding trigonometric formulas.

## APPENDIX D

## Dictionary

As an aide to reading the literature on the subject in French, German, Italian, Latin and Spanish, as well as the literature on ancient Greek music, here is a dictionary of common terms. I have tried to avoid including words whose meaning is obvious.
abaissé (Fr.), lowered
abdämpfen (G.), to damp, mute
Abklingen (G.), decay
Abgeleiteter Akkord (G.), inversion of a chord
Absatz (G.), cadence
Abstimmung (G.), tuning
accord (Fr.), chord
accordage (Fr.), accordatura (It.), tuning, intonation
accordo (It.), chord
Achtelnote (G.), eighth note (USA), quaver (GB)
acorde (Sp.), chord afinación (Sp.), tuning affaiblissement (Fr.), decay aigu (Fr.), acute, high Akkord (G.), chord allgemein (G.), general alma (Sp.), âme (Fr.), sound post anima (It.), sound post Anklang (G.), tune, harmony, accord $\operatorname{archet}$ (Fr.), arco (It., Sp.), bow armoneggiare (It.), to harmonize armonica (It.), armónico (Sp.), harmonic armure (Fr.), key signature
atenuamiento (Sp.), attenuazione (It.), decay
audición (Sp.), audition (Fr.), hearing auferions (archaic Eng.), wire strings Aufhaltung (G.), suspension (harmony)
aufzählen (G.), to enumerate
aulos (Gk.), ancient Greek reed instrument
Ausdruck (G.), expression
B (G.), Bb (in German $H$ denotes B)
barre (Fr.), bar line
battements (Fr.), battimenti (It.), beats battuta (It.), beat
bec (Fr.), becco (It.), mouthpiece bécarre (Fr.), becuardo (Sp.), natural ( $\llcorner$ )
Bedingung (G.), condition
Beispiel (G.), example
beliebig (G.), arbitrary
bémol (Fr.), bemol (Sp.), bemolle (It.), flat (b)
bequadro (It.), natural ( $(\mathrm{L})$
beweisen (G.), to prove
Beziehung (G.), relation
blanche (Fr.), half note (USA), minim (GB)
Blasinstrument (G.), wind instrument
Bogen (G.), bow
bois (Fr.), wood, (pl.) woodwind
bruit (Fr.), noise
Bund (G.), fret
cadenza d'inganno (It.), deceptive cadence
caisse (Fr.), drum
canon (Gk.), monochord
Canonici, followers of the Pythagorean system of music, where consonance is based on ratios, see also Musici
chevalet (Fr.), bridge of stringed instrument
cheville (Fr.), peg, pin
chiave (It.), clave (Sp.), clavis (L.), clef, key
chiffrage (Fr.), time signature
chiuso (It.), closed
clavecin (Fr.), harpsichord
cloche (Fr.), bell
comma enharmonique (Fr.), great diesis concento (It.), concentus (L.), harmony controreazione (It.), feedback
conversio (L.), inversion
cor (Fr.), horn
corde (Fr.), string
crotchet (GB), quarter note (USA)
cuarta (Sp.), fourth
cuerda (Sp.), string
Dach (G.), sounding board
daher (G.), hence
Darstellung (G.), representation
demi-ton (Fr.), semitone
denarius (L.), numbers $1-10$
diapason (Fr., It.), diapasón (Sp.), pitch
diapason (Gk.), octave
diapente (Gk.), fifth
diastema (Gk.), interval
diatessaron (Gk.), fourth
diazeuxis (Gk.), separation of two tetrachords by a tone
dièse (Fr.), diesis (It.), sharp ( $\sharp$ )
disdiapason (Gk.), two octaves dodécaphonique (Fr.), twelve tone
Doppelbee (G.), double flat (bb)
Doppelkreuz (G.), double sharp (x)
Dreiklang (G.), triad
Dur (G.), major
durchgehend (G.), transient
échantilloneur (Fr.), sampler
échelle (Fr.), scale
écouter (Fr.), to hear
égale (Fr.), equal
eighth note (USA), quaver (GB)
einfach (G.), simple
Einführung (G.), introduction
Einheit (G.), unity
Einklang (G.), consonance
Einselement (G.), identity element
emmeleia (Gk.), consonance
enmascaramiento (Sp.), masking
ensemble (Fr.), set
entier (Fr.), integer
entonación (Sp.), intonation
entsprechen (G.), to correspond to
epimoric, ratio $n+1: n$
erhöhen (G.), to raise, increase
erweitern (G.), to extend, augment escala (Sp.), scale espectro (Sp.), spectrum estribo (Sp.), étrier (Fr.), stapes
étroit (Fr.), narrow
faux (Fr.), out of tune
feinte brisée (Fr.), split key
fistula (L.), pipe, flute
Folge (G.), sequence, series
gama (Sp.), gamma (It.), gamme (Fr.), scale
ganancia (Sp.), gain
ganze Note (G.), whole note (USA), semibreve (GB)
ganze Zahl (G.), integer
ganzer Ton (G.), whole tone
Gegenpunkt (G.), counterpoint
Geige (G.), violin
gerade (G.), even, just, exactly
Geräusch (G.), noise
Gesetz (G.), law, rule
giusto (It.), just, precise
gleichschwebende (G.), equal beating
gleichstufige (G.), equal (temperament)
Gleichung (G.), equation
gleichzeitig (G.), simultaneous
Glied (G.), term
Grundlage (G.), foundation
Grundton (G.), fundamental
guadagno (It.), gain
H (G.), B (in German B denotes Bb)
Halbton (G.), semitone
half note (USA), minim (GB)
hautbois (Fr.), oboe
hauteur (Fr.), pitch
helicon (Gk.), instrument used for calculating ratios
hemiolios (Gk.), ratio 3:2
Höhe (G.), pitch
Hörbar (G.), audible
Hören (G.), hearing
impair (Fr.), odd
inégale (Fr.), unequal
Kettenbruch (G.), continued fractions
Klang(farbe) (G.), timbre
Klangstufe (G.), degree of scale
Klappe (G.), key (wind instruments)
klein (G.), small, minor
Kombinationston (G.), combination tone
Komma (G.), comma
Kraft (G.), energy
Kreuz (G.), $\operatorname{sharp}(\sharp)$
laud (Sp.), Laute (G.), lute
Leistung (G.), power
leiten (G.), to derive, deduce
Leiter (G.), scale
ley (Sp.), law
limaçon (Fr.), cochlea
llave (Sp.), key (wind instruments)
Lösung (G.), solution
loup (Fr.), wolf
maggiore (It.), majeur (Fr.), mayor (Sp.), major
marche d'harmonie (Fr.), harmonic sequence
Menge (G.), set
menor (Sp.), minor
mehrstimmig (G.), polyphonic
mesolabium, mechanical means for producing ratio 18:17, approximation to equal tempered semitone for lutes
mésotonique (Fr.), meantone
minim (GB), half note (USA)
minore (It.), minor
mitteltönig (G.), meantone
Moll (G.), flat (b), minor
Mundstück (G.), mouthpiece
Musici, followers of the Aristoxenian system of music, in which the ear is the judge of consonance, see also Canonici
Muster (G.), pattern
Nachhall (G.), reverberation
Naturseptime (G.), natural seventh
Nebendreiklang (G.), secondary triad (not I, IV or V)
Nenner (G.), denominator
neuvième (Fr.), ninth
nœud (Fr.), node (vibration)
None (G.), nineth (interval)
Notenschlussel (G.), clef
numérique (Fr.), digital
Oberwelle (G.), harmonic
offen (G.), open

Ohr (G.), ear
Ohrmuschel (G.), auricle
oído (Sp.), ear
onda (It., Sp.), wave
onda portante (It.), onda portadora
(Sp.), carrier
onde (Fr.), wave
ordinateur (Fr.), computer
orecchio (It.), oreille (Fr.), ear
organo (It)., órgano (Sp.), Orgel (G.),
orgue (Fr.), organ
ouïe (Fr.), hearing; sound-hole
padigione (It.), auricle
pair (Fr.), par (Sp.), even
paraphonia (Gk., L.), Intervals of fourth and fifth
parfait (Fr.), perfect
pavillon (Fr.), auricle
plagal cadence, the cadence IV-I
point d'orgue (Fr.), fermata
portée (Fr.), staff, stave
porteuse (Fr.), carrier
potencia (Sp.), potenza (It.), power
profondeur (Fr.), depth
puissance (Fr.), power
pulsaciones (Sp.), beats
Quadrat (G.), natural (দ)
quadrivium (L.), The four disciplines: arithmetic, geometry, astronomy and music
quarta (It., L.), quarte (Fr.), Quarte (G.), fourth
quarter note (USA), crotchet (GB)
quaternarius (L.), numbers 1-4
quaver (GB), eighth note (USA)
quinta (It., L., Sp.), quinte (Fr.), Quinte (G.), fifth
réaction (Fr.), feedback
reine (G.), pure
renversement (Fr.), inversion
résoudre (Fr.), to resolve
retard (Fr.), delay
retroalimentación (Sp.), feedback
ronde (Fr.), whole note (USA), semibreve (GB)
Rückkopplung (G.), feedback
Saite (G.), string

Satz (G.), theorem; movement
Schall (G.), sound
Scheibe (G.), disc
Schlag (G.), beat
Schlüssel (G.), clef
Schnecke (G.), cochlea
Schwebungen (G.), beats
Schwelle (G.), threshold, limen
Schwingungen (G.), vibrations
semibreve (GB), whole note (USA)
semiquaver (GB), sixteenth note (USA)
senarius (L.), numbers 1-6
sensible (Fr.), leading note
septenarius (L.), numbers $1-7$
septima (L.), Septime (G.), seventh Septimenakkord (G.), seventh chord série de hauteurs (Fr.), tone row
sesquialtera (L.), ratio 3:2
sesquitertia (L.), ratio 4:3
settima (It.), seventh
seuil (Fr.), threshold, limen
Sext (G.), sexta (L.), sixth
sibilo (It.), sifflement (Fr.), silbo (Sp.),

## hiss

siècle (Fr.), century
sillet (Fr.), bridge
sixteenth note (USA), semiquaver (GB)
Skala (G.), scale
soglia (It.), threshold, limen
son (Fr.), sound
son combiné (Fr.), combination tone
son différentiel (Fr.), difference tone
sonido (Sp.), sound
sonido de combinación (Sp.),
combination tone
sonorità (It.), harmony, resonance
sonus (L.), sound
sostenido (Sp.), sharp ( $\sharp$ )
spectre (Fr.), spectrum
staffa (It.), stapes
stanghetta (It.), bar line
stark (G.), loud
Stege (G.), bridge
Steigbügel (G.), stapes
Stimmstock (G.), sound post
Stimmung (G.), tuning, key, pitch
Stufe (G.), scale degree
subsemitonia (L.), split keys
suono (It.), sound
suono di combinazione (It.), combination tone
superparticular, ratio $n+1: n$
synaphe (Gk.), conjunction, or overlapping of two tetrachords
Takt (G.), time, measure, bar
Taktstrich (G.), bar line
tambour (Fr.), tamburo (It.), tambor (Sp.), drum
Tastame (It.), Tastatur, Tastenbrett, Tastenleiter (G.), Tastatura, Tastiera (It.), keyboard of piano or organ
tasto (It.), tecla (Sp.), fret
teilbar (G.), divisible
Teilmenge (G.), subset
Teilung (G.), division
Temperatur (G.), temperament
temperiert (G.), tempered temps (Fr.), time, beat, measure
tercera (Sp.), tertia (L.), Terz (G.), terza (It.), third
tiempo (Sp.), beat
tierce (Fr.), third
ton (Fr.), pitch, tone, key
tonalité (Fr.), Tonart (G.), key
Tonausweichung (G.), modulation
Tonhöhe (G.), pitch
tono medio (It., Sp.), meantone
Tonschluss (G.), cadence
Tonstufe (G.), scale degree
touche (Fr.), fret, key
Träger (G.), carrier
traité (Fr.), treatise
tripla (L.), ratio 3:1
Trommel (G.), drum
tuyau (Fr.), pipe
tuyau à bouche (Fr.), open pipe
tuyau d'orgue (Fr.), organ pipe
tympan (Fr.), eardrum
überblasen (G.), to overblow
Übereinstimmung (G.), consonance, harmony
übermässig (G.), augmented
udibile (It.), audible
udito (It.), hearing
uguale (It.), equal
umbral (S.), threshold, limen
Umkehrung (G.), inversion
Unterdominant (G.), subdominant
Unterhalbton (G.), leading note
Unterleitton (G.), dominant seventh
Untergruppe (G.), subgroup
Untertaste (G.), white key
valeur propre (Fr.), eigenvalue
vent (Fr.), wind
Ventil (G.), ventile (It.), valve (wind instruments)
ventre (Fr.), antinode (vibration)
vents (Fr.), wind instruments
Verbindung (G.), combination, union
Verdeckung (G.), masking
vergleichen (G.), to compare
Verhältnis (G.), ratio, proportion
Verknüpfung (G.), operation
verlängertes Intervall (G.), augmented interval
vermindert (G.), diminished
versetzen (G.), to transpose
Versetzungszeichen (G.), accidentals
Verspätung (G.), delay
Verstärker (G.), amplifier
Verstärkung (G.), gain
verstimmt (G.), out of tune
verwandt (G.), related
Verzerrung (G.), distortion
Viertel (G.), quarter
voix (Fr.), voice
Vollkommenheit (G.), perfection
Welle (G.), wave
wenig (G.), little, slightly
whole note (USA), semibreve (GB)
wohltemperirte (G.), well tempered
Zahl (G.), number
Zählzeit (G.), beat
Zeichen (G.), sign, note
Zeit (G.), time
Zischen (G.), hiss
Zuklang (G.), unison, consonance

## Equal tempered scales

| $q$ | $p_{3}$ | $e_{3}$ | $p_{5}$ | $e_{5}$ | $p_{7}$ | $e_{7}$ | $e_{35}$ | $e_{357}$ | $e_{5} \cdot q^{2}$ | $e_{35 \cdot} q^{\frac{3}{2}}$ | $e_{357 \cdot} q^{\frac{4}{3}}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 2 | 1 | $+213.686$ | 1 | -101.955 | 2 | +231.174 | 166.245 | 190.365 | 392 | 470 | 480 |
| 3 | 1 | +13.686 | 2 | +98.045 | 2 | -168.826 | 70.000 | 112.993 | 882 | 364 | 489 |
| 4 | 1 | -86.314 | 2 | -101.955 | 3 | -68.826 | 94.459 | 86.760 | 1631 | 756 | 551 |
| 5 | 2 | +93.686 | 3 | +18.045 | 4 | -8.826 | 67.464 | 55.319 | 451 | 754 | 473 |
| 6 | 2 | +13.686 | 4 | +98.045 | 5 | +31.174 | 70.000 | 59.922 | 3530 | 1029 | 653 |
| 7 | 2 | -43.457 | 4 | -16.241 | 6 | +59.746 | 32.804 | 43.672 | 796 | 608 | 585 |
| 8 | 3 | +63.686 | 5 | +48.045 | 6 | -68.826 | 56.410 | 60.831 | 3075 | 1276 | 973 |
| 9 | 3 | +13.686 | 5 | -35.288 | 7 | -35.493 | 26.764 | 23.104 | 2858 | 723 | 433 |
| 10 | 3 | -26.314 | 6 | +18.045 | 8 | -8.826 | 22.561 | 19.113 | 1804 | 713 | 412 |
| 11 | 4 | +50.050 | 6 | -47.410 | 9 | +12.992 | 48.748 | 40.503 | 5737 | 1778 | 991 |
| 12 | 4 | +13.686 | 7 | -1.955 | 10 | +31.174 | 9.776 | 19.689 | 282 | 406 | 541 |
| 13 | 4 | -17.083 | 8 | +36.507 | 10 | -45.749 | 28.500 | 35.202 | 6170 | 1336 | 1076 |
| 14 | 5 | +42.258 | 8 | -16.241 | 11 | -25.969 | 32.012 | 30.132 | 3183 | 1677 | 1017 |
| 15 | 5 | +13.686 | 9 | +18.045 | 12 | -8.826 | 16.015 | 14.034 | 4060 | 930 | 519 |
| 16 | 5 | -11.314 | 9 | -26.955 | 13 | +6.174 | 20.671 | 17.250 | 6900 | 1323 | 695 |
| 17 | 5 | -33.373 | 10 | +3.927 | 14 | +19.409 | 23.761 | 22.404 | 1135 | 1665 | 979 |
| 18 | 6 | +13.686 | 11 | +31.378 | 15 | +31.174 | 24.207 | 26.732 | 10167 | 1849 | 1261 |
| 19 | 6 | $-7.366$ | 11 | -7.218 | 15 | -23.457 | 7.293 | 13.745 | 2606 | 604 | 697 |
| 20 | 6 | -26.314 | 12 | +18.045 | 16 | -8.826 | 22.561 | 19.113 | 7218 | 2018 | 1038 |
| 21 | 7 | +13.686 | 12 | -16.241 | 17 | +2.603 | 15.018 | 12.354 | 7162 | 1445 | 716 |
| 22 | 7 | -4.496 | 13 | +7.136 | 18 | +12.992 | 5.964 | 8.943 | 3454 | 615 | 551 |
| 31 | 10 | +0.783 | 18 | -5.181 | 25 | -1.084 | 3.705 | 3.089 | 4979 | 639 | 301 |
| 41 | 13 | -5.826 | 24 | +0.484 | 33 | -2.972 | 4.134 | 3.786 | 814 | 1085 | 535 |
| 53 | 17 | -1.408 | 31 | -0.068 | 43 | +4.759 | 0.997 | 2.866 | 192 | 385 | 570 |
| 65 | 21 | +1.379 | 38 | -0.417 | 52 | -8.826 | 1.018 | 5.163 | 1760 | 534 | 1349 |
| 68 | 22 | +1.922 | 40 | +3.927 | 55 | +1.762 | 3.092 | 2.722 | 18160 | 1734 | 755 |
| 72 | 23 | -2.980 | 42 | -1.955 | 58 | -2.159 | 2.520 | 2.406 | 10135 | 1540 | 721 |
| 84 | 27 | -0.599 | 49 | -1.955 | 68 | +2.603 | 1.446 | 1.911 | 13794 | 1113 | 703 |
| 99 | 32 | +1.565 | 58 | +1.075 | 80 | -0.871 | 1.343 | 1.206 | 10539 | 1323 | 552 |
| 118 | 38 | +0.127 | 69 | -0.260 | 95 | -2.724 | 0.205 | 1.582 | 3621 | 262 | 915 |
| 130 | 42 | +1.379 | 76 | -0.417 | 105 | +0.405 | 1.018 | 0.864 | 7040 | 1509 | 569 |
| 140 | 45 | -0.599 | 82 | +0.902 | 113 | -0.254 | 0.766 | 0.642 | 17682 | 1269 | 467 |
| 171 | 55 | -0.349 | 100 | -0.201 | 138 | -0.405 | 0.285 | 0.330 | 5866 | 636 | 313 |
| 441 | 142 | +0.081 | 258 | +0.086 | 356 | -0.118 | 0.083 | 0.096 | 16689 | 772 | 324 |
| 494 | 159 | -0.079 | 289 | +0.069 | 399 | +0.405 | 0.074 | 0.241 | 16909 | 815 | 943 |
| 612 | 197 | -0.039 | 358 | +0.006 | 494 | -0.198 | 0.028 | 0.117 | 2166 | 424 | 607 |
| 665 | 214 | -0.148 | 389 | -0.0001 | 537 | +0.197 | 0.105 | 0.142 | 50 | 1798 | 825 |

This table shows how well the scales based around equal divisions of the octave approximate the 5:4 major third, the $3: 2$ perfect fifth and the $7: 4$ seventh harmonic. The first column $(q)$ gives the number of divisions to the octave. The second column $\left(p_{3}\right)$ shows the scale degree closest to the $5: 4$ major third (counting from zero for the tonic), and the next column ( $e_{3}$ ) shows the error in cents:

$$
e_{3}=1200\left(\frac{p_{3}}{q}-\log _{2}\left(\frac{5}{4}\right)\right) .
$$

Similarly, the next two columns ( $p_{5}$ and $e_{5}$ ) show the scale degree closest to the $3: 2$ perfect fifth and the error in cents:

$$
e_{5}=1200\left(\frac{p_{5}}{q}-\log _{2}\left(\frac{3}{2}\right)\right)
$$

The two columns after that ( $p_{7}$ and $e_{7}$ ) show the scale degree closest to the 7:4 seventh harmonic and the error in cents:

$$
e_{7}=1200\left(\frac{p_{7}}{q}-\log _{2}\left(\frac{7}{4}\right)\right)
$$

We write $e_{35}$ for the root mean square (RMS) error of the major third and perfect fifth:

$$
e_{35}=\sqrt{\left(e_{3}^{2}+e_{5}^{2}\right) / 2}
$$

and $e_{357}$ for the RMS error for the major third, perfect fifth and seventh harmonic:

$$
e_{357}=\sqrt{\left(e_{3}^{2}+e_{5}^{2}+e_{7}^{2}\right) / 3}
$$

Theorem 6.2 .3 shows that the quantity $e_{5} . q^{2}$ is a good measure of how well the perfect fifth is approximated by $p_{5} / q$ of an octave, with respect to the number of notes in the scale. This theorem shows that there are infinitely many values of $q$ for which $e_{5} \cdot q^{2}<1200$, while on average we should expect this quantity to grow linearly with $q$.

Similarly, Theorem 6.2 .5 with $k=2$ shows that the quantity $e_{35} \cdot q^{\frac{3}{2}}$ is a good measure of how well the major third and perfect fifth are simultaneously approximated, and shows that there are infinitely many values of $q$ for which $e_{35} \cdot q^{\frac{3}{2}}<1200$, while on average we should expect this quantity to grow like the square root of $q$. Theorem 6.2 .5 with $k=3$ shows that the quantity $e_{357} \cdot q^{\frac{4}{3}}$ is a good measure of how well all three intervals: major third, perfect fifth and seventh harmonic are simultaneously approximated, and shows that there are infinitely many values of $q$ for which $e_{357} \cdot q^{\frac{4}{3}}<1200$, while on average we should expect this quantity to grow like the cube root of $q$.

Particularly good values of $e_{5} \cdot q^{2}, e_{35} \cdot q^{\frac{3}{2}}$ and $e_{357} \cdot q^{\frac{4}{3}}$ are indicated in bold face in the last three columns of the table.

## APPENDIX F

## Frequency and MIDI chart

This table shows the frequencies and MIDI numbers of the notes in the standard equal tempered scale, based on the standard $\mathrm{A} 4=440 \mathrm{~Hz}$.


## APPENDIX G

## Getting stuff from the internet

This appendix is about software and other resources which may be found online. The information is, of course, very volatile. So it is likely that by the time you are reading this, a lot of the information will already be out of date.

Scales and Temperaments: The best internet resource on the subject of scales, temperaments and tunings is
http://www.xs4all.nl/~huygensf/doc/bib.html
This is part of the Huygens-Fokker Foundation website, maintained by Manuel Op de Coul, and consists of a giant bibliography together with links to other internet resources on the subject. The front page of the website is at http://www.xs4all.nl/~huygensf/english/
Also on the same website, a discography of microtonal music can be found at http://www.xs4all.nl/~huygensf/doc/discs.html
A large collection of scales and temperaments can be found at
http://www.xs4all.nl/~huygensf/doc/scales.zip
and the Scala scales and temperaments software can be found at
http://www.xs4all.nl/~huygensf/scala/
To subscribe to the alternate tunings email discussion group, send an empty email message to tuning-subscribe@onelist.com.

Just Intonation Network: http://www.dnai.com/~jinetwk/
Bohlen-Pierce scale: http://members.aol.com/bpsite/index.html
Music Theory: Sites offering free music theory tuition online include
Easy Music Theory (Gary Ewer): http://www.musictheory.halifax.ns.ca/
Java Music Theory: http://academics.hamilton.edu/music/spellman/JavaMusic/
Online Music Instruction Page (Ken Fansler):
http://orathost.cfa.ilstu.edu/~kwfansle/onlinemusicpage.htm
Practical Music Theory: http://www.teoria.com/java/eng/java.htm
Sound editors: There are some good shareware sound editors. Among the best are:

Cool Edit: http://www.syntrillium.com/cooledit/index.html
Goldwave: http://www.goldwave.com/
Acid Wav: http://www.polyhedric.com/software/acid/
There are two freeware audio frequency analysers for the PC called
Spectrogram: http://www.monumental.com/rshorne/gram.html
Frequency analyzer: http://www.hitsquad.com/smm/programs/Frequency/
CSound: This free software is described in $\S 8.10$. Versions for various platforms (PC, Mac, Unix, Atari, NeXT) are available from
ftp://ftp.maths.bath.ac.uk/pub/dream/
To subscribe to the email discussion group for CSound, send an empty message to csound-subscribe@lists.bath.ac.uk. Further information about CSound can be found at the following www pages:
http://www.mitpress.com/e-books/csound/frontpage.html (the CSound front page, MIT Press)
http://www.bright.net/~dlphilp/dp_csound.html
(Dave Phillips' PC CSound page)
http://www.bright.net/~dlphilp/linux_csound.html
(Dave Phillips' Linux CSound page)
http://music.dartmouth.edu/~dupras/wCsound/csoundpage.html (Martin Dupras' CSound page)

A utility for PC and Unix called MIDI2CS, written by Rudiger Borrmann, converts MIDI files to Csound scores. It is available from
http://www.snafu.de/~rubo/songlab/midi2cs/csound.html
A utility for emulating the Yamaha DX7 with CSound can be found at Jeff Harrington's site
http://www.parnasse.com/dx72csnd.shtml
Other synthesis software: This is a rapidly expanding field, and new products turn up almost every week. The ones I know of are as follows.
Audio Architect (PC): http://www.audiarchitect.com/
Bitheadz Retro AS-1 (Mac): http://www.bitheadz.com (free demo)
CLM (Common Lisp Music, freeware):
http://www-ccrma.stanford.edu/CCRMA/Software/clm/clm.html
CMix (Next, Linux, Sparc, SGI, PowerMac; freeware):
http://www.music.princeton.edu/winham/cmix.html
Cybersound Studio (Mac, Win 95/98/ME): http://www.cybersound.com
Cycling '74 (Mac + Opcode Max): http://www.cycling74.com (free demo)

Grain Wave (Mac shareware): http://www.nmol.com/users/mikeb/
Ik Multimedia's Groovemaker and Axé (Mac, Win 95/98/ME):
http://www.ikmultimedia.com (free demo)
Lemur (Mac): http://datura.cerl.uiuc.edu/Lemur/AboutLemur.html
Native Instruments Reaktor/Generator/Transformator (Win 95/98/ME):
http://www.native-instruments.com/ (free demo)
Nemesis GigaSampler (Win 95/98/ME): http://www.nemesismusic.com
Nyquist (freeware):
http://www.cs.cmu.edu/afs/cs.cmu.edu/project/music/web/music.software.html
Seer Systems Reality: http://www.seersystems.com
Steinberg Rebirth RB-338 (Mac, Win 95/98/ME/NT):
http://www.us.steinberg.net (free demo)
Synthesis Toolkit (C++ code):
http://www-ccrma.stanford.edu/CCRMA/Software/STK/
Virtual Sampler (Win 95/98/ME/NT):
This can be found at Sonic Spot, http://www.sonicspot.com/, or at MAZ, http://www.maz-sound.com/. It is shareware, and the unregistered version does everything but save sounds. It includes a complete Yamaha DX7 emulation.

The most impressive site for information on the processes and control of synthesis is Electronic Music Interactive, at
http://nmc.uoregon.edu/emi/emi.html
Synthesizers and patches: The best general websites for synthesizers and patches are
Synthesizer and Midi Links Page:
http://www.interlog.com/~spinner/lbquirke/synthesis/links/
Synth Site: http://www.sonicstate.com/bbsonic/synth/index.cfm
At the anonymous ftp site ftp.ucsd.edu, in the subdirectory /midi/patches, there are patches for Casio CZ-1, CZ-2, Ensoniq ESQ1, SQ1, Kawai K1, K4, K5, XD-5, Korg M1, T3, WS (Wavestation), Roland D10, D5, D50, D70, SC55, U20, and Yamaha DX7, FB01, TX81Z, SY22, SY55, SY77, SY85.
For the Yamaha DX7, there is a web page which I maintain at http://www.math.uga.edu/~djb/dx7.html
which contains, among other things, a patch archive and instructions for joining the email discussion group.

## Typesetting software:

CMN (Common Music Notation, freeware for NeXT and SGI machines):
http://ccrma-www.stanford.edu/CCRMA/Software/cmn/cmn.html
Finale is a commercial music notation package for the Mac and Windows (current version Finale 2002), and is available from Coda Music Software. Their web site
http://www.codamusic.com/
has more information. A free demonstration version of the program is available on this web site. Without academic discount, Finale is very expensive, but with academic discount it costs about $\$ 200-\$ 250$. To subscribe to the email discussion group for Finale, send an email message to listserv@shsu.edu with the phrase "subscribe Finale" or "subscribe Finale-Digest" in the body of the message. To be removed from the list, send "signoff Finale" or "signoff Finale-Digest" to the same address.
Finale forum (not sanctioned by Coda Music): http://www.cmp.net/finale/
Finale Resource Page: http://www.peabody.jhu.edu/~skot/finale/fin_home.html
Ftp site for Finale users: ftp://ftp.shsu.edu/pub/finale/
Keynote is a public domain textual, graphical and algorithmic music editor for the Unix X Window system, the Mac or the Amiga, available from
ftp://xcf.berkeley.edu
LilyPond is a GNU project (and hence free) music typesetter for Unix systems. It is available from
http://www.cs.uu.nl/~hanwen/lilypond/index.html
Lime (Mac, Windows): http://www.cerlsoundgroup.org/
Mozart: http://www.mozart.co.uk/
Muzika 3 is a public domain (freeware) music notation package for Windows, available from
ftp://garbo.uwasa.fi/windows/sound/muzika3.zip or from
ftp://ftp.cica.indiana.edu/ftp/pub/win3/sounds/muzika3.zip
Nutation (NeXT, freeware): ftp://ccrma-ftp.stanford.edu/pub/Nu.pkg.tar
Overture is a Mac based commercial music notation package.
Score: http://ace.acadiau.ca/score/links3.htm
Sibelius is a notation package for the PC: http://www.sibelius.com/
MusicTEX: MusicTEX, written by the french organist Daniel Taupin, and its successor MusixTEX are public domain music typesetting packages to run under Donald Knuth's TEX program. The necessary files may be found on ftp://rsovax.ups.circe.fr/TeX/musictex/

See also: http://www.gmd.de/Misc/Music/
A public domain version of $\mathrm{T}_{\mathrm{E}} \mathrm{X}$ for Windows 95 or higher, called MikTeX, and can be found at http://www.miktex.de. Versions for all platforms are available from CTAN at ftp.tex.ac.uk, ftp.dante.de or ctan.tug.org. See also TUG (the $\mathrm{T}_{\mathrm{E}} \mathrm{X}$ user's group) at http://tug.org.

Goldberg Variation 25, J. S. Bach


Example of Output from MusicTEX
MuTEX is the precursor of MusicTEX, written by Andrea Steinbach and Angelica Schofer. It is in the public domain, and is available by anonymous ftp from ymir.claremont.edu in [anonymous.tex.music.mtex] (VMS).

MIDI2TEX is a program written by Hans Kuykens for converting MIDI files into MusicTEX files. The latest version can be found on CTAN (see page 315).
$\mathrm{ABC} 2 \mathrm{MT}_{\mathrm{E}} \mathrm{X}$ is a program for converting tunes from its own text-based format into MusicTEX files. It is designed primarily for folk and traditional music of Western European origin written on one stave in standard classical notation. It can be obtained directly from its author, Chris Walshaw, via email: C.Walshaw@gre.ac.uk, or from
ftp://celtic.stanford.edu/pub/tunes/abc2mtex/

Sequencers: Cakewalk and Cubase are competing commercial Windows based sequencers, neither of which is cheap, but both of which are packed with features. To subscribe to the Cakewalk users' group, send a message to listserv@lists.colorado.edu with the phrase "subscribe cakewalk" in the body of the message. To subscribe to the Cubase users' group, send a message to cubase-users-request@nessie.mcc.ac.uk. Messages for the group should be sent to cubase-users@mcc.ac.uk.

Power Tracks Pro Audio is a very cheap, but fully functional commercial Windows based sequencer, available from PG Music for $\$ 29$. More information can be found at
http://www.pgmusic.com/
Rosegarden is an integrated MIDI sequencer and musical notation editor. It is free software for Unix and X , and it may be found at
http://www.bath.ac.uk/~masjpf/rose.html
WinJammer is a shareware Windows based sequencer, which may be found at ftp://ftp.cnr.it/pub/msdos/win3/sounds/wjmr23.zip
WinJammer Pro (I'm not sure what the difference is) is in the same directory, as wjpro.zip.

Random music: There are a number of freeware/shareware probabilistic music programs designed to run under Windows.

Aleatoric composer (shareware):
ftp://oak.oakland.edu/msdos/music/alcomp11.zip
Art Song 2.3 (shareware): http://members.aol.com/strohbeen/fmlsw.html
FMusic 1.9 (freeware): http://members.aol.com/dsinger594/caman/fmusic19.zip
FractMus 2.3 (freeware): ftp://ftp.cdrom.com/pub/win95/music/frctmu25.zip
Fractal Tune Smithy (freeware/shareware):
http://matrix.crosswinds.net/~fractalmelody/index.htm
Improvise 1.2 (shareware):
ftp://ftp.cnr.it/pub/msdos/win3/sounds/impvz120.zip
Make-Prime-Music (freeware):
http://members.tripod.de/Latrodectus98/index.html
Mandelbrot Music (freeware): http://www.fin.ne.jp/~yokubota/mandele.shtml MusiNum 2.08 (freeware):
http://www.forwiss.uni-erlangen.de/~kinderma/musinum/musinum.html
QuasiFractalComposer 2.01 (freeware):
http://members.tripod.com/~paulwhalley/
Tangent (free/shareware): http://www.randomtunes.com/

The Well Tempered Fractal 3.0 (freeware):
http://www-ks.rus.uni-stuttgart.de/people/schulz/fmusic/wtf/wtf30.zip
MIDI: The MIDI specification can be obtained via email by sending a message with the phrase GET MIDISPEC PACKAGE in the message body, to listserv@auvm.american.edu. There are archives of MIDI files available at
ftp://ftp.cs.ruu.nl/MIDI/DOC/archives/
ftp://ftp.waldorf-gmbh.de/pub/midi/
There are two programs called mf2t and t2mf which convert standard MIDI files into human readable ASCII text and back again. The MIDI home page on the WWW is
http://www.eeb.ele.tue.nl/midi/index.html
A good starting point for information about MIDI is the Northwestern University site
http://nuinfo.nwu.edu/musicschool/links/projects/midi/expmidiindex.html
Academic Computer Music: The following departments in American universities have programs in computer music. CalArts (David Rosenboom, Morton Subotnick), Carnegie Mellon (Roger Dannenberg), MIT (Tod Machover, Barry Vercoe), Princeton (Paul Lansky), Stanford (John Chowning, Chris Chaffe, Perry Cook, etc.), SUNY Buffalo (David Felder, Cort Lippe), UC Berkeley (David Wessel), UCSD (Miller Puckett, F. Richard Moore, George Lewis, Peter Otto).
IRCAM is an institution in Paris for computer music, which has an anonymous ftp site at ftp.ircam.fr. In particular, the music/programming environment MAX can be found there.

Music Theory Online (the Online Journal of the Society for Music Theory) can be found at
http://boethius.music.ucsb.edu/mto/mtohome.html
FAQs: There are several FAQs ("Frequently Asked Questions" and their answers) available on the internet. Two that I know of are available from the site xcf.berkeley.edu, either by anonymous ftp or by email. They are the electronic and computer music FAQ, in /pub/misc/netjam/doc/ECMFAQ and the composition FAQ, in /pub/misc/netjam/doc/FAQ/composition/compositionFAQ.entire. Or send an email message to netjam-request@xcf.berkeley.edu with the subject line "request for ECM FAQ", respectively "request for composition FAQ".

Other resources: The following are some interesting WWW pages:
Everyone seems to want to know more about the infamous "Mozart effect". Volume VII, Issue 1 (Winter 2000) of MuSICA Research Notes is devoted to this much overpublicized and misunderstood topic, and can be found at
http://www.musica.uci.edu/mm/V7I1W00.html
http://www.oulu.fi/music.html is a directory of music sites.
http://www.music.indiana.edu/misc/music-resources.html is a catalog of music resources.
http://sunsite.unc.edu/pub/ianc/index.html is the Internet Underground Music Archive.

To subscribe to the electronic music email discussion group, send a message to listserv@auvm.bitnet with the line "SUB EMUSIC-L" in the body. Messages for the group should be sent to emusic-l@auvm.bitnet. For the digests only, replace EMUSIC-L with EMUSIC-D.

Online papers: See Appendix O for a selection of relevant papers which can be downloaded from academic journals.

## APPENDIX I

## Intervals

This is a table of intervals not exceeding one octave (or a tritave in the case of the Bohlen-Pierce, or BP scale). A much more extensive table may be found in Appendix XX to Helmholtz [48] (page 453), which was added by the translator, Alexander Ellis. Names of notes in the BP scale are denoted with a subscript BP, to save confusion with notes which may have the same name in the octave based scale.

The first column is equal to 1200 times the logarithm to base two of the ratio given in the second column. Logarithms to base two can be calculated by taking the natural logarithm and dividing by $\ln 2$. So the first column is equal to

$$
\frac{1200}{\ln 2} \approx 1731.234
$$

times the natural logarithm of the second column.
We have given all intervals to three decimal places for theoretical purposes. While intervals of less than a few cents are imperceptible to the human ear in a melodic context, in harmony very small changes can cause large changes in beats and roughness of chords. Three decimal places gives great enough accuracy that errors accumulated over several calculations should not give rise to perceptible discrepancies.

If more accuracy is needed, I recommend using the multiple precision package bc (see page 298) with the - option. The following lines can be made into a file to define some standard intervals in cents. For example, if the file is called music.bc then the command "bc-l music.bc" will load them at startup.

```
scale=50 /* fifty decimal places - seems like plenty but you never know */
octave=1200
savart=1.2*l(10)/l(2)
syntoniccomma=octave*l(81/80)/l(2)
pythagoreancomma=octave*l(3^12/2^19)/l(2)
septimalcomma=octave*l(64/63)/l(2)
schisma=pythagoreancomma-syntoniccomma
diaschisma=syntoniccomma-schisma
perfectfifth=octave*l(3/2)/l(2)
equalfifth=700
meantonefifth=octave*l(5)/(4*l(2))
perfectfourth=octave*l(4/3)/1(2)
justmajorthird=octave*l(5/4)/l(2)
justminorthird=octave*l(6/5)/l(2)
justmajortone=octave*l(9/8)/1(2)
justminortone=octave*l(10/9)/l(2)
```

| Cents | Interval ratio | Eitz | Name, etc. | Ref |
| :---: | :---: | :---: | :---: | :---: |
| 0.000 | 1:1 | $\mathrm{C}^{0}, \mathrm{C}_{\mathrm{BP}}^{0}$ | Fundamental | §4.1 |
| 1.000 | $2^{\frac{1}{1200}}: 1$ |  | Cent | §5.4 |
| 1.805 | $2^{\frac{1}{665}: 1}$ |  | Degree of 665 tone scale | §6.4 |
| 1.953 | 32805:32768 | $B \#^{-1}$ | Schisma | §5.8 |
| 3.986 | $10 \frac{1}{1000}: 1$ |  | Savart | §5.4 |
| 14.191 | 245:243 | $\mathrm{C}_{\mathrm{BP}}^{+1}$ | BP-minor diesis | §6.7 |
| 19.553 | 2048:2025 | Dbb ${ }^{+2}$ | Diaschisma | §5.8 |
| 21.506 | 81:80 | $\mathrm{C}^{+1}$ | Syntonic, or ordinary comma | §5.5 |
| 22.642 | $2^{\frac{1}{53}}: 1$ |  | Degree of 53 tone scale | §6.3 |
| 23.460 | $3^{12}: 2^{19}$ | $B \#^{0}$ | Pythagorean comma | §5.2 |
| 27.264 | 64:63 |  | Septimal comma | $\S 5.8$ |
| 35.099 |  |  | Carlos' $\gamma$ scale degree | $\S 6.6$ |
| 41.059 | 128:125 | Dbb ${ }^{+3}$ | Great diesis | §5.12 |
| 49.772 | $7^{13}: 3^{23}$ | $\mathrm{D} b \stackrel{0}{\mathrm{BP}}^{0}$ | BP 7/3 comma | §6.7 |
| 63.833 |  |  | Carlos' $\beta$ scale degree | §6.6 |
| 70.672 | 25:24 | $\mathrm{C} \sharp^{-2}$ | Small (just) semitone | §5.5 |
| 77.965 |  |  | Carlos' $\alpha$ scale degree | §6.6 |
| 90.225 | 256:243 | D $b^{0}$ | Diesis or Limma | §5.2 |
| 100.000 | $2^{\frac{1}{12}}: 1$ | $\approx \mathrm{C} \sharp^{-\frac{7}{11}}$ | Equal semitone | §5.14 |
| 111.731 | 16:15 | D $b^{+1}$ | Just minor semitone (ti-do, mi-fa) | §5.5 |
| 113.685 | 2187:2048 | $\mathrm{CH}{ }^{0}$ | Pythagorean apotomē | §5.2 |
| 133.238 | 27:25 | $\mathrm{D} b_{\text {BP }}^{-2}$ |  | §6.7 |
| 146.304 | $3^{\frac{1}{13}}: 1$ |  | BP-equal semitone | §6.7 |
| 182.404 | 10:9 | $\mathrm{D}^{-1}$ | Just minor tone (re-mi, so-la) | §5.5 |
| 193.157 | $\sqrt{5}: 2$ | $\mathrm{D}^{-\frac{1}{2}}$ | Meantone whole tone | §5.12 |
| 200.000 | $2^{\frac{1}{6}}: 1$ | $\approx \mathrm{D}^{-\frac{2}{11}}$ | Equal whole tone | §5.14 |
| 203.910 | 9:8 | $\mathrm{D}^{0}$ | Just major tone (do-re, fa-so, la-ti); | §5.5 |
|  |  |  | Pythagorean major tone; | $\S 5.2$ |
|  |  |  | Nineth harmonic | §4.1 |
| 294.135 | 32:27 | $E b^{0}$ | Pythagorean minor third | §5.2 |
| 300.000 | $2^{\frac{1}{4}}: 1$ | $\approx \mathrm{Eb}+{ }^{+\frac{3}{11}}$ | Equal minor third | §5.14 |
| 315.641 | 6:5 | $E b^{+1}$ | Just minor third (mi-so, la-do, ti-re) | §5.5 |
| 386.314 | 5:4 | $\mathrm{E}^{-1}$ | Just major third (do-mi, fa-la, so-ti); | §5.5 |
|  |  |  | Meantone major third; | §5.12 |
|  |  |  | Fifth harmonic | §4.1 |
| 400.000 | $2^{\frac{1}{3}}: 1$ | $\approx \mathrm{E}^{-\frac{4}{11}}$ | Equal major third | §5.14 |
| 407.820 | 81:64 | $\mathrm{E}^{0}$ | Pythagorean major third | §5.2 |
| 498.045 | 4:3 | $\mathrm{F}^{0}$ | Perfect fourth | §5.2 |


| Cents | Interval ratio | Eitz | Name, etc. | Ref |
| :---: | :---: | :---: | :---: | :---: |
| 500.000 | $2^{\frac{5}{12}}: 1$ | $\approx \mathrm{F}^{+\frac{1}{1 T}}$ | Equal fourth | $\S 5.14$ |
| 503.422 | $2: 5^{\frac{1}{4}}$ | $\mathrm{F}^{+\frac{1}{4}}$ | Meantone fourth | §5.12 |
| 551.318 | 11:8 |  | Eleventh harmonic | §4.1 |
| 600.000 | $\sqrt{2}: 1$ | $\approx \mathrm{F} \#^{-\frac{6}{11}}$ | Equal tritone | §5.14 |
| 611.731 | 729:512 | $F \#^{0}$ | Pythagorean tritone | §5.2 |
| 696.579 | $5^{\frac{1}{4}}: 1$ | $\mathrm{G}^{-\frac{1}{4}}$ | Meantone fifth | §5.12 |
| 700.000 | $2^{\frac{7}{12}}: 1$ | $\approx \mathrm{G}^{-\frac{1}{11}}$ | Equal fifth | §5.14 |
| 701.955 | 3:2 | $\mathrm{G}^{0}$ | Just and Pythagorean (perfect) fifth; | §5.2 |
|  |  |  | Third harmonic | §4.1 |
| 792.180 | 128:81 | $A b^{0}$ | Pythagorean minor sixth | §5.2 |
| 800.000 | $2^{\frac{2}{3}}: 1$ | $\approx \mathrm{Ab}{ }^{+\frac{4}{11}}$ | Equal minor sixth | $\S 5.14$ |
| 813.687 | 8:5 | $A b^{+1}$ | Just minor sixth | §5.5 |
| 840.528 | 13:8 |  | Thirteenth harmonic | §4.1 |
| 884.359 | 5:3 | $\mathrm{A}^{-1}$ | Just major sixth | §5.5 |
| 889.735 | $5^{\frac{3}{4}}: 2$ | $A^{-\frac{3}{4}}$ | Meantone major sixth | $\S 5.12$ |
| 900.000 | $2^{\frac{3}{4}}: 1$ | $\approx \mathrm{A}^{-\frac{3}{11}}$ | Equal major sixth | $\S 5.14$ |
| 905.865 | 27:16 | $\mathrm{A}^{0}$ | Pythagorean major sixth | §5.2 |
| 968.826 | 7:4 |  | Seventh harmonic | §4.1 |
| 996.091 | 16:9 | $B b^{0}$ | Pythagorean minor seventh | §5.2 |
| 1000.000 | $2^{\frac{5}{6}}: 1$ | $\approx \mathrm{B} b^{+\frac{2}{11}}$ | Equal minor seventh | $\S 5.14$ |
| 1082.892 | $5^{\frac{5}{4}}: 4$ | $\mathrm{B}^{-\frac{5}{4}}$ | Meantone major seventh | §5.12 |
| 1088.269 | 15:8 | $\mathrm{B}^{-1}$ | Just major seventh; | §5.5 |
|  |  |  | Fifteenth harmonic | §4.1 |
| 1100.000 | $2^{\frac{11}{12}}: 1$ | $\approx \mathrm{B}^{-\frac{5}{11}}$ | Equal major seventh | $\S 5.14$ |
| 1109.775 | 243:128 | $\mathrm{B}^{0}$ | Pythagorean major seventh | §5.2 |
| 1200.000 | 2:1 | $\mathrm{C}^{0}$ | Octave; Second harmonic | §4.1 |
| 1466.871 | 7:3 | $\mathrm{A}_{\text {BP }}^{0}$ | BP-tenth | §6.7 |
| 1901.955 | 3:1 | $\mathrm{C}_{\mathrm{BP}}^{0}$ | BP-Tritave | §6.7 |

## APPENDIX J

## Just, equal and meantone scales compared

The figure on the next page has its horizontal axis measured in multiples of the (syntonic) comma, and the vertical axis measured in cents. Each vertical line represents a regular scale, generated by its fifth. The size of the fifth in the scale is equal to the Pythagorean fifth (ratio of $3: 2$, or 701.955 cents) minus the multiple of the comma given by the position along the horzontal axis. The three sloping lines show how far from the just values the fifth, major third and minor third are in these scales. This figure is relevant to Exercise 2 in §6.4.

It is worth noting that if $\frac{1}{11}$ comma meantone were drawn on this diagram, it would be indistinguishable from 12 tone equal temperament; see §5.14.


Regular scales and their deviations from just intonation

## APPENDIX L

## Logarithms

The purpose of this appendix is to give a quick review of the definition and standard properties of logarithms, since they are so important to the theory of scales and temperaments. A commonly used definition of logarithm is that $b=\log _{a}(c)$ means the same as $a^{b}=c$.

The main problem in understanding the above definition is understanding what the notation $a^{b}$ means. If $b$ is rational, this can be explained in terms of multiplication and extraction of roots. But what on earth does $2^{\pi}$ mean? How do we multiply 2 by itself $\pi$ times? It turns out that logically, the easiest way to develop exponentials and logarithms begins with the logarithm as a definite integral and proceeds in the reverse of the order in which these concepts are usually learned.

The definition of the natural logarithm is

$$
\ln (x)=\int_{1}^{x} \frac{1}{t} d t
$$

which makes sense provided $x>0$. In other words, $\ln (x)$ is the area under the graph of the function $y=1 / t$ between $t=1$ and $t=x$.


According to the usual conventions of calculus, if $x$ lies between zero and one, this area is interpreted as negative, while for $x>1$ it is positive. It is immediately apparent from the definition that

$$
\ln (1)=0 .
$$

The fundamental theorem of calculus implies that

$$
\frac{d}{d x} \ln (x)=\frac{1}{x} .
$$

Applying the chain rule, if $a$ is a constant then

$$
\frac{d}{d x} \ln (a x)=\frac{a}{a x}=\frac{1}{x} .
$$

One of the consequences of the mean value theorem is that two functions with the same derivative differ by a constant. We apply this to $\ln (a x)$ and $\ln (x)$, and find out the value of the constant by setting $x=1$, to get $\ln (a x)-\ln (x)=$ $\ln (a)-\ln (0)=\ln (a)$. If $b$ is another constant, then evaluating at $x=b$ gives

$$
\ln (a b)=\ln (a)+\ln (b)
$$

The particular case where $a=1 / b$ gives us

$$
\ln (1 / b)=-\ln (b)
$$

Combining these formulas gives

$$
\ln (a / b)=\ln (a)-\ln (b)
$$

From these properties and the definition, it easily follows that the logarithm function is monotonically increasing, with domain $(0, \infty)$ and range $(-\infty, \infty)$.


The exponential function $\exp (x)$ is defined to be the inverse function of $\ln (x)$. In other words, $y=\exp (x)$ means the same as $x=\ln (y)$.


So the area under the graph of $y=1 / t$ between $t=1$ and $t=\exp (x)$ is equal to $x$. The above properties of the logarithm translate into the following properties of the exponential function:

$$
\begin{aligned}
& \exp (0)=1 \\
& \exp (a+b)=\exp (a) \exp (b) \\
& \exp (-b)=1 / \exp (b) \\
& \exp (a-b)=\exp (a) / \exp (b) .
\end{aligned}
$$

The number $e$ is defined to be $\exp (1)$, and it is an irrational number whose approximate value is 2.71828 . The domain of the exponential function is $(-\infty, \infty)$, and its range is $(0, \infty)$.

We define $a^{b}$ to mean $\exp (b \ln (a))(a>0)$. So the area under the graph of $y=1 / t$ between $t=1$ and $t=a^{b}$ is exactly $b$ times as big as the area between $t=1$ and $t=a$. If $b=m / n$ is rational, it is not hard to check using the above properties of the exponential and logarithm function that this definition agrees with the more usual one with powers and roots $\left(a^{m / n}\right.$ is the unique positive number whose $n$th power equals the $m$ th power of $a$ ). But this definition gets us around the problem of trying to understand what it means to multiply $a$ by itself an irrational number of times! Thus for example

$$
e^{x}=\exp (x \ln (e))=\exp (x)
$$

so that the exponential function can be written as $e^{x}$. With these definitions, it is easy to prove the usual laws of indices:

$$
\begin{gathered}
a^{0}=1, \quad a^{1}=a, \quad a^{-1}=1 / a, \quad a^{-b}=1 / a^{b}, \quad a^{b+c}=a^{b} a^{c} \\
a^{b-c}=a^{b} / a^{c}, \quad a^{c} b^{c}=(a b)^{c}, \quad\left(a^{b}\right)^{c}=a^{b c}, \quad a^{\frac{1}{b}}=\sqrt[b]{a}
\end{gathered}
$$

We define

$$
\log _{a}(b)=\frac{\ln (b)}{\ln (a)} \quad(a>0)
$$

Thus $c=\log _{a}(b)$ is equivalent to $c \ln (a)=\ln (b)$, or $\exp (c \ln (a))=b$, or $a^{c}=b$. So $c=\log _{a}(b)$ means that $c$ is the power to which $a$ has to be raised to obtain $b$. For example, $\log _{e}(b)$ is the same as $\ln (b)$, the natural logarithm of $b$.

The scale of cents in music theory is defined in such a way that a frequency ratio of $f: 1$ is represented as an interval of

$$
1200 \log _{2}(f) \text { cents }=\frac{1200 \ln (f)}{\ln (2)} \text { cents. }
$$

Thus one octave, or a frequency ratio of $2: 1$, is an interval of 1200 cents. In the 12 tone equal tempered scale, this is divided into 12 equal semitones of 100 cents each. For more details, see §5.4.

## APPENDIX M

## Music theory

This appendix consists of the background in elementary music theory needed to understand the main text. The emphasis is slightly different than that of a standard music text. We begin with the piano keyboard, as a convenient way to represent the modern scale (see also Appendix F).


Both the black and the white keys represent notes. This keyboard is periodic in the horizontal direction, in the sense that it repeats after seven white notes and five black notes. The period is one octave, which represents doubling the frequency corresponding to the note. The principle of octave equivalence says that notes differing by a whole number of octaves are regarded as playing equivalent roles in harmony. In practice, this is almost but not quite completely true.

On a modern keyboard, each of the twelve intervals making up an octave represents the same frequency ratio, called a semitone. The name comes from the fact that two semitones make a tone. The twelfth power of the semitone's frequency ratio is a factor of $2: 1$, so a semitone represents a frequency ratio of $2^{\frac{1}{12}}: 1$. The arrangement where all the semitones are equal in this way is called equal temperament. Frequency is an exponential function of position on the keyboard, and so the keyboard is really a logarithmic representation of frequency.

Because of this logarithmic scale, we talk about adding intervals when we want to multiply the frequency ratios. So when we add a semitone to another semitone, for example, we get a tone with a frequency ratio of $2^{\frac{1}{12}} \times 2^{\frac{1}{12}}$ : 1 or $2^{\frac{1}{6}}: 1$. This transition between additive and multiplicative notation can be a source of great confusion.

Staff notation works in a similar way, except that the logarithmic frequency is represented vertically, and the horizontal direction represents time. So music notation paper can be regarded as graph paper with a linear horizontal time axis and a logarithmic vertical frequency axis.


In the above diagram, each note is twice the frequency of the previous one, so they are equally spaced on the logarithmic frequency scale (except for the break between the bass and treble clefs). The gap between adjacent notes is one octave, so the gap between the lowest and highest note is described additively as five octaves, representing a multiplicative frequency ratio of $2^{5}: 1$.

There are two clefs on this diagram. The upper one is called the treble clef, with lines representing the notes $\mathrm{E}, \mathrm{G}, \mathrm{B}, \mathrm{D}, \mathrm{F}$, beginning with the E two white notes above middle C and working up the lines. The spaces between them represent the notes $\mathrm{F}, \mathrm{A}, \mathrm{C}, \mathrm{E}$ between them, so that this takes care of all the white notes between the E above middle C and the F an octave and a semitone above that. The black notes are represented in by using the line or space with the likewise lettered white note with a sharp ( $\#$ ) or flat (b) sign in front.

The lower clef is called the bass clef, with lines representing the notes G, B, D, F, A, with the last note representing the A two white notes below middle C and the first note representing the G an octave and a tone below that.

Middle C itself is represented using a leger line, either below the treble clef or above the bass clef.


The frequency ratio represented by seven semitones, for example the interval from C to the G above it, is called a perfect fifth. Well, actually, this isn't quite true. A perfect fifth is supposed to be a frequency ratio of $3: 2$, or 1.5:1, whereas seven semitones on our modern equal tempered scale produce a frequency ratio of $2^{\frac{7}{12}}: 1$ or roughly $1.4983: 1$. The perfect fifth is a consonant interval, just as the octave is, for reasons described in Chapter 4. So
seven semitones is very close to a consonant interval. It is very difficult to discern the difference between a perfect fifth and an equal tempered fifth except by listening for beats; the difference is about one fiftieth of a semitone.

The perfect fourth represents the interval of $4: 3$, which is also consonant. The difference between a perfect fourth and the equal tempered fourth of five semitones is exactly the same as the difference between the perfect fifth and the equal tempered fifth, because they are obtained from the corresponding versions of a fifth by subtracting from an octave.

The frequency ratio represented by four semitones, for example the interval from C to the E above it , is called a major third. This represents a frequency ratio of $2^{\frac{4}{12}}: 1$ or $\sqrt[3]{2}: 1$, or roughly $1.25992: 1$. The just major third is defined to be the frequency ratio of $5: 4$ or $1.25: 1$. Again it is the just major third which represents the consonant interval, and the major third on our modern equal tempered scale is an approximation to it. The approximation is quite a bit worse than it was for the perfect fifth. The difference between a just major third and an equal tempered major third is quite audible; the difference is about one seventh of a semitone.

The frequency ratio represented by three semitones, for example the interval from E to the G above it, is called a minor third. This represents a frequency ratio of $2^{\frac{3}{12}}: 1$ or $\sqrt[4]{2}: 1$, or roughly $1.1892: 1$. The consonant just minor third is defined to be the frequency ratio of $6: 5$ or $1.2: 1$. The equal tempered minor third again differs from it by about a seventh of a semitone.

A major third plus a minor third makes up a fifth, either in the just/perfect versions or the equal tempered versions. So the intervals C to E (major third) plus E to $G$ (minor third) make C to G (fifth). In the just/perfect versions, this gives ratios 4:5:6 for a just major triad $\mathrm{C}-\mathrm{E}-\mathrm{G}$. We refer to C as the root of this chord. The chord is named after its root, so that this is a C major chord.


If we used the frequency ratios $3: 4: 5$, it would just give an inversion of this chord, which is regarded as a variant form of the C major chord, because of the principle of octave equivalence.

while the frequency ratios $2: 3: 4$ give a much simpler chord with a fifth and an octave.


So the just major triad 4:5:6 is the chord that is basic to the western system of musical harmony. On an equal tempered keyboard, this is approximated with the chord $1: 2^{\frac{4}{12}}: 2^{\frac{7}{12}}$, which is a good approximation except for the somewhat sharp major third.

The major scale is formed by taking three major triads on three notes separated by intervals of a fifth. So for example the scale of C major is formed from the notes of the F major, C major and G major triads. Between them, these account for the white notes on the keyboard, which make up the scale of C major. So in just intonation, the C major scale would have the following frequency ratios.

| C | D | E | F | G | A | B | C | D |  |  |  |  |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\frac{1}{1}$ | $\frac{9}{8}$ | $\frac{5}{4}$ | $\frac{4}{3}$ | $\frac{3}{2}$ | $\frac{5}{3}$ | $\frac{15}{8}$ | $\frac{2}{1}$ | $\frac{9}{4}$ |  |  |  |  |  |  |  |  |  |
| 4 | $:$ | 5 | $:$ | 6 |  | $:$ |  | $(8)$ |  |  |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| $(3)$ |  |  |  |  |  |  |  |  |  |  |  | $:$ | 4 | $:$ | 5 | $:$ | 6 |

Here, we have made use of $2: 1$ octaves to transfer ratios between the right and left end of the diagram.

The basic problem with this scale is that the interval from $D$ to $A$ is almost, but not quite equal to a perfect fifth. It is just close enough that it sounds like a nasty, out of tune fifth. It is short of a perfect fifth by a ratio of $81: 80$. This interval is called a syntonic comma. In this text, when we use the word comma without further qualification, it will always mean the syntonic comma. This and other commas are investigated in Section 5.8.

The meantone scale addresses this problem by distributing the syntonic comma equally between the four fifths $\mathrm{C}-\mathrm{G}-\mathrm{D}-\mathrm{A}-\mathrm{E}$. So in the meantone scale, the fifths are one quarter of a comma smaller than the perfect fifth, and the major thirds are just. In the meantone scale, a number of different keys work well, but the more remote keys do not. For further details, see Section 5.12.

To make all keys work well, the meantone scale must be bent to meet around the back. A number of different versions of this compromise have been used historically, the first ones being due to Werckmeister. Some of these well tempered scales are described in Section 5.13. Meantone and well tempered scales were in common use for about four centuries before equal temperament became widespread in the late nineteenth and early twentieth century.

A minor triad is obtained by inverting the order of the intervals in a major triad. So for example the minor triad on the note C consists of C , Eb and G. In just intonation, the frequency ratios are $5: 6$ for $\mathrm{C}-\mathrm{Eb}$ and $4: 5$ for Eb-G, so that C-G still makes a perfect fifth. So the ratios are 10:12:15. See $\oint 5.6$ for a discussion of the role of the minor triad. A minor scale can be built out of three minor triads in the same way as we did for the major scale, to give the following frequency ratios.

| C | D | Eb | F | G | Ab | Bb | C | D |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\frac{1}{1}$ | $\frac{9}{8}$ | $\frac{6}{5}$ | $\frac{4}{3}$ | $\frac{3}{2}$ | $\frac{8}{5}$ | $\frac{9}{5}$ | $\frac{2}{1}$ | $\frac{9}{4}$ |
| 10 | $:$ | 12 | $:$ | 15 |  |  |  |  |
| 10 |  |  |  |  |  |  |  | $:$ |
| 12 |  |  |  |  |  |  |  | $:$ |

This is called the natural minor scale. Other forms of the minor scale occur because the sixth and seventh notes can be varied by moving one or both of them up a semitone to their major equivalents.

The concept of key signature arises from the following observation. If we look at major scales which start on notes separated by the interval of a fifth, then the two scales have all but one of the notes in common. For example, in C major, the notes are $\mathrm{C}-\mathrm{D}-\mathrm{E}-\mathrm{F}-\mathrm{G}-\mathrm{A}-\mathrm{B}-\mathrm{C}$, while in G major, the notes are $\mathrm{G}-\mathrm{A}-\mathrm{B}-\mathrm{C}-\mathrm{D}-\mathrm{E}-\mathrm{F} \sharp-\mathrm{G}$. The only difference, apart from a cyclic rearrangement of the notes, is that $\mathrm{F} \sharp$ appears instead of F . So to indicate that we are in G major rather than C major, we write a sharp sign on the F at the beginning of each stave.

Similarly, the key of F major uses the notes $\mathrm{F}-\mathrm{G}-\mathrm{A}-\mathrm{Bb}-\mathrm{C}-\mathrm{D}-\mathrm{E}-\mathrm{F}$, which only differs from $C$ major in the use of $B b$ instead of $B$.

This means that key signatures are regarded as "adjacent" if they begin on notes separated by a fifth. So the key signatures form a "circle of fifths."


In the above sequence of key signatures, the first and last are enharmonic versions of the same key. This means that in equal temperament, they are just different ways of writing the same keys, but in other systems such as meantone, the actual pitches may differ.

The notes which occur in a natural minor scale are the same as the notes which occur in the major scale starting three semitones higher. For example, the notes of A minor are $\mathrm{A}-\mathrm{B}-\mathrm{C}-\mathrm{D}-\mathrm{E}-\mathrm{F}-\mathrm{G}-\mathrm{A}$. So the same key signature is used for A minor as for C major, and we say that A minor is the relative minor of C major.

The note on which a scale starts is called the tonic. The word dominant refers to the fifth above the tonic. The roman numeral notation is a device for naming triads relative to the tonic. So for example the major triad on the dominant is written V. Upper case roman numerals refer to major triads and lower case to minor. So for example in C major, the chords are as follows.


In D major, each chord would be a whole tone higher; so V would refer to the chord of A major instead of G major. So the roman numeral refers to the harmonic function of the chord within the key signature, rather than giving the absolute pitches.

The only triad here which is neither major nor minor is the diminished triad on the seventh note of the scale. This is denoted vii ${ }^{\circ}$, and consists of two intervals of a minor third with no major thirds.

## APPENDIX O

## Online papers

Several journals have good selections of papers available online. Access usually requires you to be logged on from an academic establishment which subscribes to the journal in question. Here is a selection of what is available from a typlical academic institution.

From http://www.jstor.org you can obtain online copies of papers from the American Mathematical Monthly, a publication which concentrates on undergraduate level mathematics. Papers include the following, in chronological order.
J. M. Barbour, Synthetic musical scales, Amer. Math. Monthly 36 (3) (1929), 155-160.
J. M. Barbour, A sixteenth century Chinese approximation for $\pi$, Amer. Math. Monthly 40 (2) (1933), 69-73.
J. M. Barbour, Music and ternary continued fractions, Amer. Math. Monthly 55 (9) (1948), 545-555.
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T. J. Fletcher, Campanological groups, Amer. Math. Monthly 63 (9) (1956), 619-626.
J. M. Barbour, A geometrical approximation to the roots of numbers, Amer. Math. Monthly 64 (1) (1957), 1-9. This article discusses an eighteenth century geometric method of Strähle for constructing a very good approximation to equal temperament for the frets of a guitar. Mark Kac, Can one hear the shape of a drum? Amer. Math. Monthly 73 (4) (1966), 1-23. John Rogers and Bary Mitchell, A problem in mathematics and music, Amer. Math. Monthly 75 (8) (1968), 871-873.
A. L. Leigh Silver, Musimatics, or the nun's fiddle, Amer. Math. Monthly 78 (4) (1971), 351-357.
G. D. Hasley and Edwin Hewitt, More on the superparticular ratios in music, Amer. Math. Monthly 79 (10) (1972), 1096-1100.
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(1980), 40-42.

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Rachel W. Hall and Krešimir Josić, The mathematics of musical instruments, Amer. Math. Monthly 108 (4) (2001), 347-357.

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A. A. Goldstein, Optimal temperament, SIAM Review 19 (3) (1977), 554-562.
A. Inselberg, Cochlear dynamics: the evolution of a mathematical model, SIAM Review 20 (2) (1978), 301-351.

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M. H. Protter, Can one hear the shape of a drum? Revisited, SIAM Review 29 (2) (1987), 185-197.

Tobin A. Driscoll, Eigenmodes of isospectral drums, SIAM Review 39 (1) (1997), 1-17.
From http://ojps.aip.org/jasa/ (then hit "browse html" or "search") you can obtain online copies of articles from the Journal of the Acoustical Society of America (JASA) from 1997 to the current issue. Here is a selection of some relevant articles that can be downloaded.

Donald L. Sullivan, Accurate frequency tracking of timpani spectral lines, JASA 101 (1) (1997), 530-538.

Antoine Chaigne and Vincent Doutaut, Numerical simulations of xylophones. I. Timedomain modeling of the vibrating bars, JASA 101 (1) (1997), 539-557.

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Howard F. Pollard, Tonal portrait of a pipe organ, JASA 106 (1) (1999), 360-370.
Bruno H. Repp, A microcosm of musical expression. III. Contributions of timing and dynamics to the aesthetic impression of pianists' performances of the initial measures of Chopin's Etude in E major, JASA 106 (1) (1999), 469-478.

Alain de Cheveigné, Pitch shifts of mistuned partials: A time-domain model, JASA 106 (2) (1999), 887-897.
E. Obataya and M. Norimoto, Acoustic properties of a reed (Arundo donax L.) used for the vibrating plate of a clarinet, JASA 106 (2) (1999), 1106-1110.

George R. Plitnik and Bruce A. Lawson, An investigation of correlations between geometry, acoustic variables, and psychoacoustic parameters for French horn mouthpieces, JASA 106 (2) (1999), 1111-1125.
Valter Ciocca, Evidence against an effect of grouping by spectral regularity on the perception of virtual pitch, JASA 106 (5) (1999), 2746-2751.

Thomas D. Rossing and Gila Eban, Normal modes of a radially braced guitar determined by electronic TV holography, JASA 106 (5) (1999), 2991-2996.
Edward M. Burns and Adrianus J. M. Houtsma, The influence of musical training on the perception of sequentially presented mistuned harmonics, JASA 106 (6) (1999), 3564-3570.

Maureen Mellody and Gregory H. Wakefield, The time-frequency characteristics of violin vibrato: modal distribution analysis and synthesis, JASA 107 (1) (2000), 598-611.
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Huanping Dai, On the relative influence of individual harmonics on pitch judgment, JASA 107 (2) (2000), 953-959.
Jeffrey M. Brunstrom and Brian Roberts, Separate mechanisms govern the selection of spectral components for perceptual fusion and for the computation of global pitch, JASA 107 (3) (2000), 1566-1577.
N. Giordano and J. P. Winans II, Piano hammers and their force compression characteristics: Does a power law make sense?, JASA 107 (4) (2000), 2248-2255.

Richard J. Krantz and Jack Douthett, Construction and interpretation of equal-tempered scales using frequency ratios, maximally even sets, and P-cycles, JASA 107 (5) (2000), 2725-2734.

Anna Runnemalm, Nils-Erik Molin and Erik Jansson, On operating deflection shapes of the violin body including in-plane motions, JASA 107 (6) (2000), 3452-3459.
G. R. Plitnik, Vibration characteristics of pipe organ reed tongues and the effect of the shallot, resonator, and reed curvature, JASA 107 (6) (2000), 3460-3473.

Robert P. Carlyon, Brian C. J. Moore and Christophe Micheyl, The effect of modulation rate on the detection of frequency modulation and mistuning of complex tones, JASA 108 (1) (2000), 304-315.
J. Woodhouse, R. T. Schumacher and S. Garoff, Reconstruction of bowing point friction force in a bowed string, JASA 108 (1) (2000), 357-368.
M. J. Elejabarrieta, A. Ezcurra and C. Santamaría, Evolution of the vibrational behavior of a guitar soundboard along successive construction phases by means of the modal analysis technique, JASA 108 (1) (2000), 369-378.
Georg Essl and Perry R. Cook, Measurements and efficient simulations of bowed bars, JASA 108 (1) (2000), 379-388.
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A. Z. Tarnopolsky, N. H. Fletcher and J. C. S. Lai, Oscillating reed valves-An experimental study, JASA 108 (1) (2000), 400-406.

Thomas D. Rossing, Uwe J. Hansen and D. Scott Hampton, Vibrational mode shapes in Caribbean steelpans. I. Tenor and double second, JASA 108 (2) (2000), 803-812.
N. H. Fletcher, A class of chaotic bird calls?, JASA 108 (2) (2000), 821-826.

Alberto Recio and William S. Rhode, Basilar membrane responses to broadband stimuli, JASA 108 (5) (2000), 2281-2298.
Gabriel Weinreich, Colin Holmes and Maureen Mellody, Air-wood coupling and the Swisscheese violin, JASA 108 (5) (2000), 2389-2402.

Robert P. Carlyon, Laurent Demany and John Deeks, Temporal pitch perception and the binaural system, JASA 109 (2) (2000), 686-700.

Hedwig Gockel, Brian C. J. Moore and Robert P. Carlyon, Influence of rate of change of frequency on the overall pitch of frequency-modulated tones, JASA 109 (2) (2000), 701-712.

Daniel Pressnitzer, Roy D. Patterson and Katrin Krumbholz, The lower limit of melodic pitch, JASA 109 (5) (2000), 2074-2084.
R. Ranvaud, W. F. Thompson, L. Silveira-Moriyama and L.-L. Balkwill, The speed of pitch resolution in a musical context, JASA 109 (6) (2001), 3021-3030.
Jeffrey M. Brunstrom and Brian Roberts, Effects of asynchrony and ear of presentation on the pitch of mistuned partials in harmonic and frequency-shifted complex tones, JASA 110 (1) (2001), 391-401.

Lily M. Wang and Courtney B. Burroughs, Acoustic radiation from bowed violins, JASA 110 (1) (2001), 543-555.

Michael W. Thompson and William J. Strong, Inclusion of wave steepening in a frequencydomain model of trombone sound reproduction, JASA 110 (1) (2001), 556-562.
Werner Goebl, Melody lead in piano performance: Expressive device or artifact?, JASA 110 (1) (2001), 563-572.

Michael A. Akeroyd, Brian C. J. Moore and Geoffrey A. Moore, Melody recognition using three types of dichotic-pitch stimulus, JASA 110 (3) (2001), 1498-1504.
Alexander Galembo, Anders Askenfelt, Lola L. Cuddy and Frank A. Russo, Effects of relative phases on pitch and timbre in the piano bass range, JASA 110 (3) (2001), 1649-1666.
L. Rossi and G. Girolami, Instantaneous frequency and short term Fourier transforms: Applications to piano sounds, JASA 110 (5) (2001), 2412-2420.
Laurent Demany and Catherine Semal, Learning to perceive pitch differences, JASA 111 (3) (2002), 1377-1388.
N. H. Fletcher, W. T. McGee and A. Z. Tarnopolsky, Bell clapper impact dynamics and the voicing of a carillon, JASA 111 (3) (2002), 1437-1444.

From http://ojps.aip.org/chaos/ you can obtain online copies of papers from the journal "Chaos" from 1991 to the current issue. The relevant articles I've found are the following.

Jean-Pierre Boon and Oliver Decroly, Dynamical systems theory for music dynamics, Chaos 5 (3) (1995), 501-508.
R. T. Schumacher and J. Woodhouse, The transient behaviour of models of bowed-string motion, Chaos 5 (3) (1995), 509-523.

Diana S. Dabby, Musical variations from a chaotic mapping, Chaos 6 (2) (1996), 95-107.
From http: //www.elsevier.com you can download the following papers.
R. C. Read, Combinatorial problems in the theory of music, Discrete Mathematics 167/168 (1997), 543-551.

Ján Haluška, Equal temperament and Pythagorean tuning: a geometrical interpretation in the plane, Fuzzy Sets and Systems 114 (2000), 261-269.
Jeong Seop Sim, Costas S. Iliopoulos, Kunsoo Park and W. F. Smyth, Approximate periods of strings, Theoretical Computer Science 262 (2001), 557-568.

From http://www.idealibrary.com, you can obtain online copies of papers from a number of journals; for example, the following papers come from the Journal of Sound and Vibration.
F. Gautier and N. Tahani, Vibroacoustic behaviour of a simplified musical wind instrument, Journal of Sound and Vibration 213 (1) (1998), 107-125.
S. Gaudet, C. Gauthier and V. G. LeBlanc, On the vibrations of an $N$-string, Journal of Sound and Vibration 238 (1) (2000), 147-169.

From http://www.emis.de/journals/SLC, you can obtain online copies of papers from the Séminaire Lotharingien de Combinatoire. The following paper is relevant to $\S 9.13$.
Harald Fripertinger, Enumeration in musical theory, Séminaire Lotharingien de Combinatoire 26 (1991), 29-42.

From http://www.combinatorics.org, you can obtain online copies of papers from the Electronic Journal of Combinatorics. The only relevant paper I've found in this journal is the following.

Maxime Crochemore, Costas S. Iliopoulos and Yoan J. Pinzon, Computing Evolutionary Chains in Musical Sequences, Electronic J. Comb. 8 (2) (2001), \#R5.

Guerino Mazzola keeps some of his papers on mathematics and music available online at
http://www.ifi.unizh.ch/mml/musicmedia/publications.php4
Harald Fripertinger's papers on music and combinatorics can be downloaded from
http://www-ang.kfunigraz.ac.at/~fripert/publications.html
You can download Julius O. Smith III, Mathematics of the discrete Fourier transform (237 pages of lecture notes, pdf or compressed postscript format) from
http://ccrma-www.stanford.edu/~jos/r320/

## APPENDIX P

## Partial derivatives

Partial derivatives are what happens when we differentiate a function of more than one variable. For example, a geographical map which indicates height above sea level, by some device such as coloration or contours, can be regarded as describing a function $z=f(x, y)$. Here, $x$ and $y$ represent the two coordinates of the map, and $z$ denotes height above sea level. If we move due east, which we take to be the direction of the $x$ axis, then we are keeping $y$ constant and changing $x$. So the slope in this direction would be the derivative of $z=f(x, y)$ with respect to $x$, regarding $y$ as a constant. This derivative is denoted $\frac{\partial z}{\partial x}$. More formally,

$$
\frac{\partial z}{\partial x}=\lim _{h \rightarrow 0} \frac{f(x+h, y)-f(x, y)}{h}
$$

Similarly, $\frac{\partial z}{\partial y}$ is the derivative of $z$ with respect to $y$, regarding $x$ as a constant. As an example, let $z=x^{4}+x^{2} y-2 y^{2}$. Then we have $\frac{\partial z}{\partial x}=4 x^{3}+2 x y$, because $x^{2} y$ is being regarded as a constant multiple of $x^{2}$, and $-2 y^{2}$ is just a constant. Similarly, $\frac{\partial z}{\partial y}=x^{2}-4 y$, because $x^{4}$ is a constant and $x^{2} y$ is a constant multiple of $y$.

Second partial derivatives are defined similarly, but we now find that we can mix the variables. As well as $\frac{\partial^{2} z}{\partial x^{2}}$ and $\frac{\partial^{2} z}{\partial y^{2}}$, we can now form $\frac{\partial^{2} z}{\partial x \partial y}$ by taking the partial derivative of $\frac{\partial z}{\partial y}$ with respect to $x$, regarding $y$ as constant, and we can also form $\frac{\partial^{2} z}{\partial y \partial x}$ by taking partial derivatives in the opposite order. So in the above example, we have

$$
\frac{\partial^{2} z}{\partial x^{2}}=12 x^{2}+2 y, \quad \frac{\partial^{2} z}{\partial y^{2}}=-4, \quad \frac{\partial^{2} z}{\partial x \partial y}=\frac{\partial^{2} z}{\partial y \partial x}=2 x
$$

In fact, the two mixed partial derivatives agree under some fairly mild hypotheses.

TheOrem P.1. Suppose that the partial derivatives $\frac{\partial^{2} z}{\partial x \partial y}$ and $\frac{\partial^{2} z}{\partial y \partial x}$ both exist and are both continuous at some point (i.e., for some chosen values of $x$ and $y$ ). Then they are equal at that point.

Proof. See any book on elementary analysis; for example, J. C. Burkhill, A first course in mathematical analysis, CUP, 1962, theorem 8.3.

Partial derivatives work in exactly the same way for functions of more variables. So for example if $f(x, y, z)=x y^{2} \sin z$ then we have $\frac{\partial f}{\partial x}=y^{2} \sin z$, $\frac{\partial f}{\partial y}=2 x y \sin z$, and $\frac{\partial f}{\partial z}=x y^{2} \cos z$. For each pair of variables, the two mixed partial derivatives with respect to those variables agree provided they are both continuous.

The chain rule for partial derivatives needs some care. Suppose, by way of example, that $z$ is a function of $u, v$ and $w$, and that each of $u, v$ and $w$ is a function of $x$ and $y$. Then $z$ can also be regarded as a function of $x$ and $y$. A change in the value of $x$, keeping $y$ constant, will result in a change of all of $u, v$ and $w$, and each of these changes will result in a change in the value of $z$. These changes have to be added as follows:

$$
\frac{\partial z}{\partial x}=\frac{\partial z}{\partial u} \frac{\partial u}{\partial x}+\frac{\partial z}{\partial v} \frac{\partial v}{\partial x}+\frac{\partial z}{\partial w} \frac{\partial w}{\partial x}
$$

Similarly, we have

$$
\frac{\partial z}{\partial y}=\frac{\partial z}{\partial u} \frac{\partial u}{\partial y}+\frac{\partial z}{\partial v} \frac{\partial v}{\partial y}+\frac{\partial z}{\partial w} \frac{\partial w}{\partial y}
$$

It is essential to keep track of which variables are independent, intermediate, and dependent. In this example, the independent variables are $x$ and $y$, the intermediate ones are $u, v$ and $w$, and the dependent variable is $z$.

A good illustration of the chain rule for partial derivatives is given by the conversion from Cartesian to polar coordinates. If $z$ is a function of $x$ and $y$ then it can also be regarded as a function of $r$ and $\theta$. To convert from polar to Cartesian coordinates, we use $x=r \cos \theta$ and $y=r \sin \theta$, and to convert back we use $r=\sqrt{x^{2}+y^{2}}$ and $\tan \theta=y / x$. Let us convert the quantity

$$
\frac{\partial^{2} z}{\partial x^{2}}+\frac{\partial^{2} z}{\partial y^{2}}
$$

into polar coordinates, assuming that all mixed second partial derivatives are continuous, so that the above theorem applies. This calculation will be needed in $\S 3.5$, where we investigate the vibrational modes of the drum. For this purpose, it is actually technically slightly easier to regard $x$ and $y$ as the intermediate variables and $r$ and $\theta$ as the independent variables, although it would be quite permissible to interchange their roles. The dependent variable is $z$. We have

$$
\begin{equation*}
\frac{\partial z}{\partial r}=\frac{\partial z}{\partial x} \frac{\partial x}{\partial r}+\frac{\partial z}{\partial y} \frac{\partial y}{\partial r}=\cos \theta \frac{\partial z}{\partial x}+\sin \theta \frac{\partial z}{\partial y} \tag{P.1}
\end{equation*}
$$

To take the second derivative, we do the same again.

$$
\begin{align*}
\frac{\partial^{2} z}{\partial r^{2}} & =\cos \theta \frac{\partial}{\partial r}\left(\frac{\partial z}{\partial x}\right)+\sin \theta \frac{\partial}{\partial r}\left(\frac{\partial z}{\partial y}\right) \\
& =\cos \theta\left(\cos \theta \frac{\partial^{2} z}{\partial x^{2}}+\sin \theta \frac{\partial^{2} z}{\partial y \partial x}\right)+\sin \theta\left(\cos \theta \frac{\partial^{2} z}{\partial x \partial y}+\sin \theta \frac{\partial^{2} z}{\partial y^{2}}\right) \\
& =\cos ^{2} \theta \frac{\partial^{2} z}{\partial x^{2}}+2 \sin \theta \cos \theta \frac{\partial^{2} z}{\partial x \partial y}+\sin ^{2} \theta \frac{\partial^{2} z}{\partial y^{2}} \tag{P.2}
\end{align*}
$$

Similarly, we have

$$
\frac{\partial z}{\partial \theta}=\frac{\partial z}{\partial x} \frac{\partial x}{\partial \theta}+\frac{\partial z}{\partial y} \frac{\partial y}{\partial \theta}=(-r \sin \theta) \frac{\partial z}{\partial x}+(r \cos \theta) \frac{\partial z}{\partial y}
$$

and

$$
\begin{align*}
& \frac{\partial^{2} z}{\partial \theta^{2}}=(-r \sin \theta) \frac{\partial}{\partial \theta}\left(\frac{\partial z}{\partial x}\right)+(-r \cos \theta) \frac{\partial z}{\partial x} \\
&+(r \cos \theta) \frac{\partial}{\partial \theta}\left(\frac{\partial z}{\partial y}\right)+(-r \sin \theta) \frac{\partial z}{\partial y} \\
&=( -r \sin \theta)\left((-r \sin \theta) \frac{\partial^{2} z}{\partial x^{2}}+(r \cos \theta) \frac{\partial^{2} z}{\partial y \partial x}\right)+(-r \cos \theta) \frac{\partial z}{\partial x} \\
&+(r \cos \theta)\left((-r \sin \theta) \frac{\partial^{2} z}{\partial x \partial y}+(r \cos \theta) \frac{\partial^{2} z}{\partial y^{2}}\right)+(-r \cos \theta) \frac{\partial z}{\partial y} \\
&=r^{2}\left(\sin ^{2} \theta \frac{\partial^{2} z}{\partial x^{2}}-2 \sin \theta \cos \theta \frac{\partial^{2} z}{\partial x \partial y}+\cos ^{2} \theta \frac{\partial^{2} z}{\partial y^{2}}\right) \\
&-r\left(\cos \theta \frac{\partial z}{\partial x}+\sin \theta \frac{\partial z}{\partial y}\right) \tag{P.3}
\end{align*}
$$

Comparing the formula (P.2) for $\frac{\partial^{2} z}{\partial r^{2}}$ with the formula (P.3) for $\frac{\partial^{2} z}{\partial \theta^{2}}$, and using the fact that $\sin ^{2} \theta+\cos ^{2} \theta=1$, we see that

$$
\frac{\partial^{2} z}{\partial r^{2}}+\frac{1}{r^{2}} \frac{\partial^{2} z}{\partial \theta^{2}}=\frac{\partial^{2} z}{\partial x^{2}}+\frac{\partial^{2} z}{\partial y^{2}}-\frac{1}{r}\left(\cos \theta \frac{\partial z}{\partial x}+\sin \theta \frac{\partial z}{\partial y}\right) .
$$

Finally, looking back at equation (P.1) for $\frac{\partial z}{\partial r}$, we obtain the formula we were looking for, namely

$$
\begin{equation*}
\frac{\partial^{2} z}{\partial r^{2}}+\frac{1}{r} \frac{\partial z}{\partial r}+\frac{1}{r^{2}} \frac{\partial^{2} z}{\partial \theta^{2}}=\frac{\partial^{2} z}{\partial x^{2}}+\frac{\partial^{2} z}{\partial y^{2}} \tag{P.4}
\end{equation*}
$$

## APPENDIX R

## Recordings

Go to the entry "compact discs" in the index to find the points in the text which refer to these recordings.
Bill Alves, Terrain of possibilities, Emf media \#2, 2000. Music made with Synclavier and CSound using just intonation.
Johann Sebastian Bach, The Complete Organ Music, recorded by Hans Fagius, Volumes 6 and 8, BIS-CD-397/398 (1989) and BIS-CD-443/444 (1989 \& 1990). These recordings are played on the reconstructed 1764 Wahlberg organ, Fredrikskyrkan, Karlskrona, Sweden. This organ was reconstructed using the original temperament, which was Neidhardt's Circulating Temperament No. 3 "für eine grosse Stadt" (for a large town).
Clarence Barlow's "OTOdeBLU" is in 17 tone equal temperament, played on two pianos. This piece was composed in celebration of John Pierce's eightieth birthday, and appeared as track 15 on the Computer Music Journal's Sound Anthology CD, 1995, to accompany volumes $15-19$ of the journal. The CD can be obtained from MIT press for $\$ 15$.

Between the Keys, Microtonal masterpieces of the 20th century, Newport Classic CD \#85526, 1992. This CD contains recordings of Charles Ives' Three quartertone pieces, and a piece by Ivan Vyshnegradsky (or Wyschnegradsky) in 72 tone equal temperament. Unfortunately, this CD seems to have gone out of print.
Easley Blackwood has composed a set of microtonal compositions in each of the equally tempered scales from 13 tone to 24 tone, as part of a research project funded by the National Endowment for the Humanities to explore the tonal and modal behavior of these temperaments. He devised notations for each tuning, and his compositions were designed to illustrate chord progressions and practical application of his notations. The results are available on compact disc as Cedille Records CDR 90000 018, Easley Blackwood: Microtonal Compositions (1994). Copies of the scores of the works can be obtained from Blackwood Enterprises, 5300 South Shore Drive, Chicago, IL 60615, USA for a nominal cost.
Dietrich Buxtehude, Orgelwerke, Volumes 1-7, recorded by Harald Vogel, published by Dabringhaus and Grimm. These works are recorded on a variety of European organs in different temperaments. Extensive details are given in the liner notes.
CD1 Tracks 1-8: Norden - St. Jakobi/Kleine organ in Werckmeister III;
Tracks 9-15: Norden - St. Ludgeri organ in modified $\frac{1}{5}$ Pythagorean comma meantone with $\mathrm{C} \not \sharp^{-\frac{6}{5} p}$, $\mathrm{G} \sharp^{-\frac{6}{5} p}, \mathrm{Bb}{ }^{+\frac{1}{5} p}$ and $E b^{0}$;

CD2 Tracks 1-6: Stade - St. Cosmae organ in modified quarter comma meantone with ${ }^{1} \mathrm{C} \sharp^{-\frac{3}{2}}, \mathrm{G} \sharp^{-\frac{3}{2}}$, $\mathrm{F}^{0}, \mathrm{Bb}{ }^{0}, \mathrm{~Eb}{ }^{-\frac{1}{5}}$;
Tracks 7-15: Weener - Georgskirche organ in Werckmeister III;
CD3 Tracks 1-10: Grasberg organ in Neidhardt No. 3;
Tracks 11-14: Damp - Herrenhaus organ in modified meantone with pitches taken from original pipe lengths;
CD4 Tracks 1-8: Noordbroeck organ in Werckmeister III;
Tracks 9-15: Groningen - Aa-Kerk organ in (almost) equal temperament;
CD5 Tracks 1-5: Pilsum organ in modified $\frac{1}{5}$ Pythagorean comma meantone (the same as the Norden St. Ludgeri organ described above);
Tracks 6-7: Buttforde organ;
Tracks 8-10: Langwarden organ in modified quarter comma meantone with $\mathrm{G} \sharp^{-\frac{7}{4}}, \mathrm{Bb}{ }^{-\frac{1}{4}}, \mathrm{~Eb}{ }^{-\frac{1}{4}}$;
Tracks 11-13: Basedow organ in quarter comma meantone;
Tracks 14-15: Groß Eichsen organ in quarter comma meantone;
CD6 Tracks 1-10: Roskilde organ in Neidhardt (no. 3?);
Track 11: Helsingør organ (unspecified temperament);
Tracks 12-15: Torrlösa organ (unspecified temperament);
CD7 Tracks $1-10$ modified $\frac{1}{5}$ comma meantone with ${ }^{2} \mathrm{C} \sharp^{-\frac{6}{5}}$, $\mathrm{G} \sharp^{-\frac{6}{5}}, \mathrm{Bb}+\frac{1}{5}$ and $\mathrm{Eb}{ }^{\frac{1}{5}-\frac{1}{10} p}$.
William Byrd, Cantones Sacrae 1575, The Cardinall's Music, conducted by David Skinner. Track 12, Diliges Dominum, exhibits temporal reflectional symmetry, so that it is a perfect palindrome (see $\S 9.1$ ).
Wendy Carlos, Beauty in the Beast, Audion, 1986, Passport Records, Inc., SYNCD 200. Tracks 4 and 5 make use of Carlos' just scales described in $\S 6.1$.

Wendy Carlos, Switched-On Bach 2000, 1992. Telarc CD-80323. Carlos' original "Switched-On Bach" recording was performed on a Moog analog synthesizer, back in the late 1960s. The Moog is only capable of playing in equal temperament. Improvements in technology inspired her to release this new recording, using a variety of temperaments and modern methods of digital synthesis. The temperaments used are $\frac{1}{5}$ and $\frac{1}{4}$ comma meantone, and various circular (irregular) temperaments.
Charles Carpenter has two CDs, titled Frog à la Pêche (Caterwaul Records, CAT8221, 1994) and Splat (Caterwaul Records, CAT4969, 1996), composed using the Bohlen-Pierce scale, and played in a progressive rock/jazz style. These recordings can be ordered directly from http://www.kspace.com/carpenter for $\$ 13.95$ each. Although Carpenter does not restrict himself to sounds composed mainly of odd harmonics, his compositions are nonetheless compelling.

Perry Cook (ed.), Music, congnition and computerized sound. An introduction to psychoacoustics [17] comes with an accompanying CD full of sound examples.
Michael Harrison, From Ancient Worlds, for Harmonic Piano, New Albion Records, Inc., 1992. NA 042 CD. The pieces on this recording all make use of his 24 tone just scale, described in §6.1.
${ }^{1}$ The liner notes are written as though $G \not \sharp^{-\frac{3}{2}}$ were equal to $A b^{-\frac{2}{5}}$, which is not quite true. But the discrepancy is only about 0.2 cents.
${ }^{2}$ The liner notes identify $A b^{-\frac{1}{10} p}$ with $G \not{ }^{-\frac{6}{5}}$, in accordance with the approximation of Kirnberger and Farey described in $\S 5.14$.

Michael Harrison has also just released another CD using his Harmonic Piano, Revelation, recorded live in the Lincoln Center in October 2001 and issued in January 2002. In this recording, the harmonic piano is tuned to a just scale using only the primes 2,3 and 7 (not 5 ). The 12 notes in the octave have ratios

$$
\begin{aligned}
& 1: 1,63: 64,9: 8,567: 512,81: 64,21: 16,729: 512,3: 2, \\
& 189: 128,27: 16,7: 4,243: 128,(2: 1) .
\end{aligned}
$$

The scale begins on $F$, and has the peculiarity that $\sharp$ lowers a note by a septimal comma.
Jonathan Harvey, Mead: Ritual melodies, Sargasso CD \#28029, 1999. Track two on this CD, Mortuos Plango, Vivos Voco, makes use of a scale derived from a spectral analysis of the Great Bell of Winchester Cathedral.
Neil Haverstick, Acoustic stick, Hapi Skratch, 1998. The pieces on this CD are played on custom made guitars using 19 and 34 tone equal temperament.
In Joseph Haydn's Sonata 41 in A (Hob. XVI:26), the movement Menuetto al rovescio is a perfect palindrome (see $\S 9.1$ ). This piece can be found as track 16 on the Naxos CD number 8.553127, Haydn, Piano sonatas, Vol. 4, with Jenõ Jandó at the piano.
A. J. M. Houtsma and T. D. Rossing and W. M. Wagenaars, Auditory Demonstrations, Audio CD and accompanying booklet, Philips, 1987. This classic collection of sound examples illustrates a number of acoustic and psychoacoustic phenomena. It can be obtained from the Acoustical Society of America at http://asa.aip.org/discs.html for $\$ 26+$ shipping.
Ben Johnson, Music for piano, played by Phillip Bush, Koch International Classics CD \#7369. Pieces for piano in a microtonal just scale.
Enid Katahn, Beethoven in the Temperaments (Gasparo GSCD-332, 1997). Katahn plays Beethoven's Sonatas Op. 13, Pathétique and Op. 14 Nr. 1 using the Prinz temperament, and Sonatas Op. 27 Nr. 2, Moonlight and Op. 53 Waldstein in Thomas Young's temperament. The instrument is a modern Steinway concert grand rather than a period instrument. The tuning and liner notes are by Edward Foote.
Enid Katahn and Edward Foote have also brought out a recording, Six degrees of tonality (Gasparo GSCD-344, 2000). This begins with Scarlatti's Sonata K. 96 in quarter comma meantone, followed by Mozart's Fantasie Kv. 397 in Prelleur temperament, a Haydn sonata in Kirnberger III, a Beethoven sonata in Young temperament, Chopin's Fantaisie-Impromptu in DeMorgan temperament, and Grieg's Glochengeläute in Coleman 11 temperament. Finally, and in many ways the most interesting part of this recording, the Mozart Fantasie is played in quarter comma meantone, Prelleur temperament and equal temperament in succession, which allows a very direct comparison to be made. Unfortunately, the tempi are slightly different, which makes this recording not very useful for a blind test.
Bernard Lagacé has recorded a CD of music of various composers on the C. B. Fisk organ at Wellesley College, Massachusetts, USA, tuned in quarter comma meantone temperament. This recording is available from Titanic Records Ti-207, 1991.

Guillaume de Machaut (1300-1377), Messe de Notre Dame and other works. The Hilliard Ensemble, Hyperíon, 1989, CDA66358. This recording is sung in Pythagorean intonation throughout. The mass alternates polyphonic with monophonic sections. The double leading-note cadences at the end of each polyphonic section are particularly striking in Pythagorean intonation. Track 19 of this recording is $M a$ fin est mon commencement (My end is my beginning). This is an example of retrograde canon, meaning that it exhibits temporal reflectional symmetry (see $\S 9.1$ ).
Mathews and Pierce, Current directions in computer music research [74] comes with a companion CD containing numerous examples; note that track 76 is erroneous, cf. Pierce [94], page 257.
Microtonal works, Mode CD \#18, contains microtonal works of Joan la Barbara, John Cage, Dean Drummond and Harry Partch.
Edward Parmentier, Seventeenth Century French Harpsichord Music, Wildboar, 1985, WLBR 8502. This collection contains pieces by Johann Jakob Froberger, Louis Couperin, Jacques Champion de Chambonnières, and Jean-Henri d'Anglebert. The recording was made using a Keith Hill copy of a 1640 harpsichord by Joannes Couchet, tuned in $\frac{1}{3}$ comma meantone temperament.
Many of Harry Partch's compositions have been rereleased on CD by Composers Recordings Inc., 73 Spring Street, Suite 506, New York, NY 10012-5800. As a starting point, I would recommend The Bewitched, CRI CD 7001, originally released on Partch's own label, Gate 5. This piece makes extensive use of his 43 tone just scale, described in §6.1.
A number of Robert Rich's recordings are in some form of just scale. His basic scale is mostly 5 -limit with a $7: 5$ tritone:

$$
1: 1,16: 15,9: 8,6: 5,5: 4,4: 3,7: 5,3: 2,8: 5,5: 3,9: 5,15: 8
$$

This appears throughout the CDs Numena, Geometry, Rainforest, and others. One of the nicest examples of this tuning is The Raining Room on the CD Rainforest, Hearts of Space HS11014-2. He also uses the 7-limit scale

$$
1: 1,15: 14,9: 8,7: 6,5: 4,4: 3,7: 5,3: 2,14: 9,5: 3,7: 4,15: 8
$$

This appears on Sagrada Familia on the CD Gaudi, Hearts of Space HS11028-2. See http://www.amoeba.com for a more complete discography of Robert Rich's work.
William Sethares, Xentonality, Music in 10-, 17- and 19-tet.
William Sethares, Tuning, timbre, spectrum, scale [119] comes with a CD full of examples.
Isao Tomita, Pictures at an Exhibition (Mussorgsky), BMG 60576-2-RG. This recording was made on analog synthesizers in 1974, and is remarkably sophisticated for that era.
Johann Gottfried Walther, Organ Works, Volumes 1 and 2, played by Craig Cramer on the organ of St. Bonifacius, Tröchtelborn, Germany. Naxos CD numbers 8.554316 and 8.554317. This organ was restored in Kellner's reconstruction of Bach's temperament, see $\S 5.13$. For more information about the organ (details are not given in the CD liner notes), see http://www.gdo.de/neurest/troechtelborn.html.

Aldert Winkelman, Works by Mattheson, Couperin, and others. Clavigram VRS 1735-2. This recording is hard to obtain. The pieces by Johann Mattheson, François Couperin, Johann Jakob Froberger, Joannes de Gruytters and Jacques Duphly are played on a harpsichord tuned to Werckmeister III. The pieces by Louis Couperin and Gottlieb Muffat are played on a spinet tuned in quarter comma meantone.

## APPENDIX W

## The wave equation

This appendix is a supplement to Section 3.6. Its purpose is to justify the method of separation of variables for the wave equation, and to explain why a drum has "enough" eigenvalues. The account of the solution of the wave equation given here is deliberately much more compressed than the account usually given in books on partial differential equations, to emphasize the shape of the reasoning rather than the more computational aspects usually emphasized. The level of mathematical sophistication needed to follow this appendix is rather greater than for the rest of the book, but it should be accessible to someone who has taken standard undergraduate courses in vector calculus, analysis and linear algebra.

We discuss solutions $z$ of the two dimensional wave equation

$$
\begin{equation*}
\frac{\partial^{2} z}{\partial t^{2}}=c^{2} \nabla^{2} z, \tag{W.1}
\end{equation*}
$$

on a closed, bounded domain $\Omega$. For boundary conditions, we assume that $z$ is identically zero on the boundary $S$ (Dirichlet boundary conditions). Initial conditions are given by specifying the values of $z$ and $\frac{\partial z}{\partial t}$ at $t=0$.

Throughout this appendix, $\Omega$ is a closed, bounded, simply connected domain in $\mathbb{R}^{2}$ with piecewise twice continuously differentiable boundary $S$, such that the pieces of the boundary meet at nonzero interior angles. We write $\mathbf{x}$ for the position vector $(x, y)$ on $\Omega$, and $d \mathbf{x}$ for the element $d x d y$ of area on $\Omega$. We write $\mathbf{n}$ for the outward normal vector to $S$, and $d \sigma$ denotes the element of length on $S$. With this notation, the divergence theorem states that if $f(\mathbf{x})$ is a continuously differentiable function on $\Omega$ then

$$
\begin{equation*}
\int_{S} f \cdot \mathbf{n} d \sigma=\int_{\Omega} \nabla f d \mathbf{x} . \tag{W.2}
\end{equation*}
$$

In order to solve the wave equation, we begin with a study of Laplace's equation

$$
\nabla^{2} \phi=0
$$

on $\Omega$, with Dirichlet boundary conditions. In other words, the value of $\phi$ is given on the boundary $S$.

## Green's identities

Let $\Omega$ be a closed bounded region with boundary $S$. Suppose that $f(\mathbf{x})$ and $g(\mathbf{x})$ are functions on $\Omega$. Then we have

$$
\begin{equation*}
\nabla \cdot(f \nabla g)=f \nabla^{2} g+\nabla f . \nabla g . \tag{W.3}
\end{equation*}
$$

If $\Omega$ is a closed bounded region with boundary $S$, then integrating over $\Omega$ and using the divergence theorem (W.2), we get Green's first identity.

Theorem W. 1 (Green's First Identity). Let $f(\mathbf{x})$ be continuously differentiable, and $g(\mathbf{x})$ be twice continuously differentiable on $\Omega$. Then

$$
\begin{equation*}
\int_{S}(f \nabla g) \cdot \mathbf{n} d \sigma=\int_{\Omega}\left(f \nabla^{2} g+\nabla f . \nabla g\right) d \mathbf{x} . \tag{W.4}
\end{equation*}
$$

Reversing the roles of $f$ and $g$ and subtracting gives Green's second identity.

Theorem W. 2 (Green's Second Identity). Let $f(\mathbf{x})$ and $g(\mathbf{x})$ be twice continuously differentiable on $\Omega$. Then

$$
\begin{equation*}
\int_{S}(f \nabla g-g \nabla f) \cdot \mathbf{n} d \sigma=\int_{\Omega}\left(f \nabla^{2} g-g \nabla^{2} f\right) d \mathbf{x} . \tag{W.5}
\end{equation*}
$$

## Gauss' formula

We start with the function of two variables $\mathbf{x}$ and $\mathbf{x}^{\prime}$ in $\Omega$ given by $z=\ln \left|\mathbf{x}-\mathbf{x}^{\prime}\right|$. For functions of two variables, it makes sense to apply $\nabla$ with respect to $\mathbf{x}$ keeping $\mathbf{x}^{\prime}$ constant, or vice versa. These are analogs of partial differentiation. To distinguish between these two options, we write $\nabla_{\mathbf{x}}$ or $\nabla_{\mathbf{x}^{\prime}}$.

An easy calculation in terms of coordinates shows that as long as $\mathbf{x} \neq \mathbf{x}^{\prime}$, we have

$$
\begin{equation*}
\nabla_{\mathbf{x}^{\prime}} \ln \left|\mathbf{x}-\mathbf{x}^{\prime}\right|=-\frac{\mathbf{x}-\mathbf{x}^{\prime}}{\left|\mathbf{x}-\mathbf{x}^{\prime}\right|^{2}} \tag{W.6}
\end{equation*}
$$

and

$$
\begin{equation*}
\nabla_{\mathbf{x}^{\prime}}^{2} \ln \left|\mathbf{x}-\mathbf{x}^{\prime}\right|=0 . \tag{W.7}
\end{equation*}
$$

For $\mathbf{x}=\mathbf{x}^{\prime}$, the quantity $\nabla_{\mathbf{x}^{\prime}}^{2} \ln \left|\mathbf{x}-\mathbf{x}^{\prime}\right|$ doesn't make sense, because the logarithm isn't defined. But if we pretend that it is continuously differentiable, and integrate using the divergence theorem (W.2) we get

$$
\begin{equation*}
\int_{\Omega} \nabla_{\mathbf{x}^{\prime}}^{2} \ln \left|\mathbf{x}-\mathbf{x}^{\prime}\right| d \mathbf{x}^{\prime}=\int_{S} \nabla_{\mathbf{x}^{\prime}} \ln \left|\mathbf{x}-\mathbf{x}^{\prime}\right| \cdot \mathbf{n}^{\prime} d \sigma^{\prime}=-\int_{S} \frac{\mathbf{x}-\mathbf{x}^{\prime}}{\left|\mathbf{x}-\mathbf{x}^{\prime}\right|^{2}} \cdot \mathbf{n}^{\prime} d \sigma^{\prime}, \tag{W.8}
\end{equation*}
$$

where $\mathbf{n}^{\prime}$ and $\sigma^{\prime}$ are with respect to $\mathbf{x}^{\prime}$. The shape of the region $\Omega$ doesn't matter in this calculation, as long as $\mathbf{x}^{\prime}$ is in the interior, because of equation (W.7). If we measure using $\mathbf{x}$ as the origin and make the region a unit disk centered at the origin, then the calculation reduces to $\int_{S} \mathbf{x}^{\prime} \cdot \mathbf{n}^{\prime} d \sigma^{\prime}$. But
in this case $\mathbf{x}^{\prime}$ and $\mathbf{n}^{\prime}$ are unit vectors in the same direction, so $\mathbf{x}^{\prime} \cdot \mathbf{n}^{\prime}=1$. Since the circumference of the unit circle is $2 \pi$, the integral gives $2 \pi$,

$$
\begin{equation*}
\int_{S} \nabla_{\mathbf{x}^{\prime}} \ln \left|\mathbf{x}-\mathbf{x}^{\prime}\right| \cdot \mathbf{n}^{\prime} d \sigma^{\prime}=2 \pi \tag{W.9}
\end{equation*}
$$

The interpretation of this calculation is that although $\ln \left|\mathbf{x}-\mathbf{x}^{\prime}\right|$ is not differentiable with respect to $\mathbf{x}^{\prime}$ at $\mathbf{x}^{\prime}=\mathbf{x}$, we can think of $\nabla_{\mathbf{x}^{\prime}}^{2} \ln \left|\mathbf{x}-\mathbf{x}^{\prime}\right|$ as a distribution, in the sense in which we introduced the term in Section 2.15. We have to replace $\int_{-\infty}^{\infty}$ with $\int_{\Omega}$, so that the delta function $\delta(\mathbf{x})$ is defined to be zero for $\mathbf{x} \neq \mathbf{0}$, and $\int_{\Omega} \delta(\mathbf{x}) d \mathbf{x}=1$. In terms of this delta function, the above calculation can be expressed as saying that

$$
\begin{equation*}
\nabla_{\mathbf{x}^{\prime}}^{2} \ln \left|\mathbf{x}-\mathbf{x}^{\prime}\right|=2 \pi \delta\left(\mathbf{x}-\mathbf{x}^{\prime}\right) \tag{W.10}
\end{equation*}
$$

So far, we have assumed that $\mathbf{x}^{\prime}$ is in the interior of $\Omega$. For a point $\mathbf{x}^{\prime}$ outside $\Omega$, the integrand in equation (W.8) is zero so the integral is zero. If $\mathbf{x}^{\prime}$ is on the boundary $S$, and it is a point where $S$ is continuously differentiable, then instead of a circle, in the above calculation we have to integrate over a semicircle. So the integral is $\pi$ instead of $2 \pi$. At a corner with angle $\theta$, we are integrating over a sector of a circle with angle $\theta$, so the integral is $\theta$. So we define a function $p(\mathbf{x})$ on $\mathbb{R}^{2}$ by

$$
p(\mathbf{x})= \begin{cases}2 \pi & \text { if } \mathbf{x} \text { is in the interior of } \Omega \\ 0 & \text { if } \mathbf{x} \text { is not in } \Omega \\ \pi & \text { if } \mathbf{x} \text { is a continuously differentiable point on } S, \\ \theta & \text { if } \mathbf{x} \text { is a corner of } S \text { with interior angle } \theta\end{cases}
$$

Then the extension of equation (W.9) to the plane is Gauss' formula

$$
\begin{equation*}
\int_{S} \nabla_{\mathbf{x}^{\prime}} \ln \left|\mathbf{x}-\mathbf{x}^{\prime}\right| \cdot \mathbf{n}^{\prime} d \sigma^{\prime}=p(\mathbf{x}) \tag{W.11}
\end{equation*}
$$

If $f(\mathbf{x})$ is any continuous function on $\Omega$, then we have

$$
\begin{equation*}
\int_{\Omega} f\left(\mathbf{x}^{\prime}\right) \nabla_{\mathbf{x}^{\prime}}^{2} \ln \left|\mathbf{x}-\mathbf{x}^{\prime}\right| d \mathbf{x}^{\prime}=p(\mathbf{x}) f(\mathbf{x}) \tag{W.12}
\end{equation*}
$$

This is because the integrand is zero except near $\mathbf{x}=\mathbf{x}^{\prime}$, so $f\left(\mathbf{x}^{\prime}\right)$ may as well be replaced by $f(\mathbf{x})$ and taken out of the integral before applying the divergence theorem.
Remark. The above calculation was performed in two dimensions. The corresponding calculation in three dimensions uses the function $1 /\left|\mathbf{x}-\mathbf{x}^{\prime}\right|$ instead of $\ln \left|\mathbf{x}-\mathbf{x}^{\prime}\right|$. The unit circle is replaced by the unit sphere, of surface area $4 \pi$, and the analog of equation (W.9) is

$$
\int_{S} \nabla_{\mathbf{x}^{\prime}} \frac{1}{\left|\mathbf{x}-\mathbf{x}^{\prime}\right|} \cdot \mathbf{n}^{\prime} d \sigma^{\prime}=4 \pi
$$

The definition of $h\left(\mathbf{x}, \mathbf{x}^{\prime}\right)$ and $G\left(\mathbf{x}, \mathbf{x}^{\prime}\right)$ below are adjusted accordingly.
Similarly, in $n$ dimensions $(n \geq 3)$, the corresponding formula is

$$
\int_{S} \nabla_{\mathbf{x}^{\prime}} \frac{1}{\left|\mathbf{x}-\mathbf{x}^{\prime}\right|^{n-2}} \cdot \mathbf{n}^{\prime} d \sigma^{\prime}=n(n-2) \alpha(n)
$$

where $\alpha(n)$ denotes the $(n-1)$-dimensional volume of the surface of the $n$ dimensional sphere.

## Green's functions

Equation (W.10) is an important property of the function $\ln \left|\mathbf{x}-\mathbf{x}^{\prime}\right|$. But the main problem with this function is that it doesn't vanish on the boundary $S$ of $\Omega$. To remedy this, we adjust it as follows. Suppose that we can find a solution $h\left(\mathbf{x}, \mathbf{x}^{\prime}\right)$ to Laplace's equation

$$
\begin{equation*}
\nabla_{\mathbf{x}^{\prime}}^{2} h\left(\mathbf{x}, \mathbf{x}^{\prime}\right)=0 \tag{W.13}
\end{equation*}
$$

on $\Omega$, with boundary conditions

$$
\begin{equation*}
h\left(\mathbf{x}, \mathbf{x}^{\prime}\right)=\frac{1}{2 \pi} \ln \left|\mathbf{x}-\mathbf{x}^{\prime}\right| \tag{W.14}
\end{equation*}
$$

for $\mathbf{x}^{\prime}$ on $S$. That is, we insist that $h\left(\mathbf{x}, \mathbf{x}^{\prime}\right)$ is defined even when $\mathbf{x}=\mathbf{x}^{\prime}$ (in the interior of $\Omega$ ). Then the function

$$
G\left(\mathbf{x}, \mathbf{x}^{\prime}\right)=h\left(\mathbf{x}, \mathbf{x}^{\prime}\right)-\frac{1}{2 \pi} \ln \left|\mathbf{x}-\mathbf{x}^{\prime}\right|
$$

still satisfies

$$
\begin{equation*}
\nabla_{\mathbf{x}^{\prime}}^{2} G\left(\mathbf{x}, \mathbf{x}^{\prime}\right)=\delta\left(\mathbf{x}-\mathbf{x}^{\prime}\right) \tag{W.15}
\end{equation*}
$$

for $\mathbf{x}^{\prime}$ in the interior of $\Omega$, but it now also satisfies $G\left(\mathbf{x}, \mathbf{x}^{\prime}\right)=0$ for $\mathbf{x}^{\prime}$ on $S$. The function $G\left(\mathbf{x}, \mathbf{x}^{\prime}\right)$ defined this way is called the Green's function for the Laplace operator $\nabla^{2}$.

Lemma W.3. The Green function, if it exists, satisfies the symmetry relation $G\left(\mathbf{x}, \mathbf{x}^{\prime}\right)=G\left(\mathbf{x}^{\prime}, \mathbf{x}\right)$.

Proof. Using Lemma W.10, we have

$$
\begin{aligned}
& G\left(\mathbf{x}, \mathbf{x}^{\prime}\right)=\int_{\Omega} G\left(\mathbf{x}, \mathbf{x}^{\prime \prime}\right) \delta\left(\mathbf{x}^{\prime}-\mathbf{x}^{\prime \prime}\right) d \mathbf{x}^{\prime \prime}=\int_{\Omega} G\left(\mathbf{x}, \mathbf{x}^{\prime \prime}\right) \nabla_{\mathbf{x}^{\prime \prime}}^{2} G\left(\mathbf{x}^{\prime}, \mathbf{x}^{\prime \prime}\right) d \mathbf{x}^{\prime \prime} \\
= & \int_{\Omega} G\left(\mathbf{x}^{\prime}, \mathbf{x}^{\prime \prime}\right) \nabla_{\mathbf{x}^{\prime \prime}}^{2} G\left(\mathbf{x}, \mathbf{x}^{\prime \prime}\right) d \mathbf{x}^{\prime \prime}=\int_{\Omega} G\left(\mathbf{x}, \mathbf{x}^{\prime \prime}\right) \delta\left(\mathbf{x}^{\prime}-\mathbf{x}^{\prime \prime}\right) d \mathbf{x}^{\prime \prime}=G\left(\mathbf{x}^{\prime}, \mathbf{x}\right)
\end{aligned}
$$

The construction of the Green's function $G\left(\mathbf{x}, \mathbf{x}^{\prime}\right)$ depends on solving Laplace's equation (W.13) with boundary conditions (W.14). We do this using Fredholm theory.

## Hilbert space

A Hilbert space $V$ is a (usually infinite dimensional) complex vector space with inner product $\langle$,$\rangle satisfying$
(i) $\left\langle x, \lambda y_{1}+\mu y_{2}\right\rangle=\lambda\left\langle x, y_{1}\right\rangle+\mu\left\langle x, y_{2}\right\rangle$,
(ii) $\langle x, y\rangle=\overline{\langle y, x\rangle}$ (and in particular $\langle x, x\rangle$ is real), and
(iii) $\langle x, x\rangle \geq 0$, and $\langle x, x\rangle=0$ if and only if $x=0$,
(iv) Writing $|x|$ for $\sqrt{\langle x, x\rangle}$, the metric with distance function $|x-y|$ is complete. In other words, every Cauchy sequence has a limit.

For example, if $D$ is a compact domain in $\mathbb{R}^{n}$ then the space $L^{2}(D)$ of square integrable functions on $D$ is a Hilbert space, with inner product

$$
\langle f, g\rangle=\int_{\Omega} \bar{f} g d \mathbf{x}
$$

In this example, the completeness is a standard fact from Lebesgue integration theory. In order to satisfy (iii), we stipulate that two functions are identified if they agree except on a set of measure zero. Of course, this never identifies two continuous functions.

Lemma W. 4 (Schwartz's inequality). For vectors $x$ and $y$ in Hilbert space, we have $\langle x, y\rangle \leq|x||y|$.

Proof. Consider the quantity

$$
\langle x-t y, x-t y\rangle=|x|^{2}-2 t\langle x, y\rangle+t^{2}|y|^{2} \geq 0
$$

Differentiating with respect to $t$, we see that this expression is minimized by setting $t=\langle x, y\rangle /|y|^{2}$. With this value of $t$, we get

$$
|x|^{2}-2\langle x, y\rangle^{2} /|y|^{2}+\langle x, y\rangle^{2} /|y|^{2} \geq 0
$$

or $\langle x, y\rangle^{2} /|y|^{2} \leq|x|^{2}$.
Elements $x$ and $y$ satisfying $\langle x, y\rangle=0$ are said to be orthogonal. If $W$ is a subspace of $V$, we write $W^{\perp}$ for the subspace consisting of vectors $v$ such that for all $w \in W$ we have $\langle v, w\rangle=0$. If $W$ is finite dimensional, then any vector $v$ in $V$ can be written in a unique way as $v=w+x$ with $w$ in $W$ and $x$ in $W^{\perp}$, so that

$$
V=W \oplus W^{\perp}
$$

If $\mathbf{K}$ is a linear operator on $V$, its image is

$$
\operatorname{Im}(\mathbf{K})=\{\mathbf{K} v, v \in V\}
$$

and its kernel is

$$
\operatorname{Ker}(\mathbf{K})=\{v \in V \mid K v=0\}
$$

Lemma W.5. If $\mathbf{K}$ and $\mathbf{K}^{*}$ are adjoint linear operators on $V$ (i.e., for all $x$ and $\left.y,\left\langle\mathbf{K}^{*} x, y\right\rangle=\langle x, \mathbf{K} y\rangle\right)$ and the image of $\mathbf{K}$ is finite dimensional, then
(i) $V=\operatorname{Im} \mathbf{K} \oplus \operatorname{Ker} \mathbf{K}^{*}$, and
(ii) $V=\operatorname{Im} \mathbf{K}^{*} \oplus \operatorname{Ker} \mathbf{K}$
are orthogonal direct sum decompositions of $V$, and

$$
\operatorname{dim} \operatorname{Im}(\mathbf{K})=\operatorname{dim} \operatorname{Im}\left(\mathbf{K}^{*}\right)
$$

Proof. If $\mathbf{K}^{*} x \in \operatorname{Im}\left(\mathbf{K}^{*}\right)$ and $y \in \operatorname{Ker}(\mathbf{K})$ then

$$
\left\langle\mathbf{K}^{*} x, y\right\rangle=\langle x, \mathbf{K} y\rangle=0
$$

so $\operatorname{Im}\left(\mathbf{K}^{*}\right) \perp \operatorname{Ker}(\mathbf{K})$. If $x \in \operatorname{Im}\left(\mathbf{K}^{*}\right) \cap \operatorname{Ker}(\mathbf{K})$ then $\langle x, x\rangle=0$ and so $x=0$. Thus

$$
\begin{equation*}
\operatorname{Im}\left(\mathbf{K}^{*}\right) \oplus \operatorname{Ker}(\mathbf{K}) \leq V \tag{W.16}
\end{equation*}
$$

so we have

$$
\begin{equation*}
\operatorname{dim} \operatorname{Im}(\mathbf{K})=\operatorname{dim}(V / \operatorname{Ker}(\mathbf{K})) \geq \operatorname{dim} \operatorname{Im}\left(\mathbf{K}^{*}\right) \tag{W.17}
\end{equation*}
$$

with equality if and only if (W.16) is an equality. In particular, it follows that $\operatorname{Im}\left(\mathbf{K}^{*}\right)$ is also finite dimensional. So we may repeat the above argument with the roles of $\mathbf{K}$ and $\mathbf{K}^{*}$ reversed, so that

$$
\begin{equation*}
\operatorname{Im}(\mathbf{K}) \oplus \operatorname{Ker}\left(\mathbf{K}^{*}\right) \leq V \tag{W.18}
\end{equation*}
$$

and

$$
\begin{equation*}
\operatorname{dim} \operatorname{Im}\left(\mathbf{K}^{*}\right) \geq \operatorname{dim} \operatorname{Im}(\mathbf{K}) \tag{W.19}
\end{equation*}
$$

with equality if and only if (W.18) is an equality. Comparing (W.17) with (W.19), we see that both must be equalities, so (W.16) and (W.18) are equalities.

Lemma W.6. If $\mathbf{K}$ and $\mathbf{K}^{*}$ are adjoint operators and $\operatorname{Im}(\mathbf{K})$ is finite dimensional then
(i) $V=\operatorname{Im}(\mathbf{I}-\mathbf{K}) \oplus \operatorname{Ker}\left(\mathbf{I}-\mathbf{K}^{*}\right)$ and
(ii) $V=\operatorname{Im}\left(\mathbf{I}-\mathbf{K}^{*}\right) \oplus \operatorname{Ker}(\mathbf{I}-\mathbf{K})$
are orthogonal decompositions of $V$, and $\operatorname{dim} \operatorname{Im}(\mathbf{I}-\mathbf{K})=\operatorname{dim} \operatorname{Im}\left(\mathbf{I}-\mathbf{K}^{*}\right)$ is finite.

Proof. By Lemma W.5, $\operatorname{Im}\left(\mathbf{K}^{*}\right)$ is finite dimensional, so $V_{1}=\operatorname{Im}(\mathbf{K})+$ $\operatorname{Im}\left(\mathbf{K}^{*}\right) \leq V$ is also finite dimensional. So $V=V_{1} \oplus V_{2}$ where

$$
V_{2}=V_{1}^{\perp}=\operatorname{Ker}(\mathbf{K}) \cap \operatorname{Ker}\left(\mathbf{K}^{*}\right)
$$

So $\mathbf{I}-\mathbf{K}$ and $\mathbf{I}-\mathbf{K}^{*}$ send $V_{1}$ into $V_{1}$ and act as the identity map on $V_{2}$. Applying Lemma W. 5 with $\mathbf{I}-\mathbf{K}$ instead of $\mathbf{K}$ and $V_{1}$ in place of $V$, we see that $V_{1}$ decomposes in the way described in the lemma. Since $\mathbf{I}-\mathbf{K}$ and $\mathbf{I}-\mathbf{K}^{*}$ act as the identity on $V_{2}$, this just contributes another summand to $\operatorname{Im}(\mathbf{I}-\mathbf{K})$ and $\operatorname{Im}\left(\mathbf{I}-\mathbf{K}^{*}\right)$, so the decomposition holds for $V$.

## The Fredholm alternative

Now let $V$ be the vector space $L^{2}(D)$ of Lebesgue square integrable functions on a compact domain $D$ in $\mathbb{R}^{n}$. Suppose that $K\left(\mathbf{x}, \mathbf{x}^{\prime}\right)$ is a continuous complex valued function of two variables $\mathbf{x}$ and $\mathbf{x}^{\prime}$ in $D$. We are interested in the operator $\mathbf{K}$ on $L^{2}(D)$ given by

$$
\begin{equation*}
\mathbf{K} \psi(\mathbf{x})=\int_{D} \psi\left(\mathbf{x}^{\prime}\right) K\left(\mathbf{x}, \mathbf{x}^{\prime}\right) d \mathbf{x}^{\prime} \tag{W.20}
\end{equation*}
$$

Such an operator is called a Fredholm operator. Its adjoint is given by

$$
\begin{equation*}
\mathbf{K}^{*} \psi(\mathbf{x})=\int_{D} \psi\left(\mathbf{x}^{\prime}\right) \overline{K\left(\mathbf{x}^{\prime}, \mathbf{x}\right)} d \mathbf{x}^{\prime} \tag{W.21}
\end{equation*}
$$

In general, the image of a Fredholm operator is not finite dimensional, so we can't apply Lemma W. 6 directly. However, a function of the form $K\left(\mathbf{x}, \mathbf{x}^{\prime}\right)=$ $g(\mathbf{x}) h\left(\mathbf{x}^{\prime}\right)$ gives rise to an operator $\mathbf{K}$ with one dimensional image spanned by $g(\mathbf{x})$. Any polynomial function of $\mathbf{x}$ and $\mathbf{x}^{\prime}$ can be written as a finite sum of monomials, each of which has this form. So if $K\left(\mathbf{x}, \mathbf{x}^{\prime}\right)$ is a polynomial function, we may apply Lemma W.6.

The Weierstrass approximation theorem states that any continuous function on a compact domain in $\mathbb{R}^{n}$ may be uniformly approximated by polynomial functions. Applying this to $K\left(\mathbf{x}, \mathbf{x}^{\prime}\right)$ on $D \times D$, we may write $K=K_{1}+K_{2}$ where $K_{1}$ is a polynomial function and $K_{2}$ satisfies $B<1$, where $B$ is defined by

$$
B=\iint_{D}\left|K_{2}\left(\mathbf{x}, \mathbf{x}^{\prime}\right)\right|^{2} d \mathbf{x} d \mathbf{x}^{\prime}
$$

For any function $\psi(\mathbf{x})$ in $L^{2}(D)$, Schwartz's inequality (Lemma W.4) implies that

$$
\left|\mathbf{K}_{2} \psi(\mathbf{x})\right|^{2} \leq\langle\psi, \psi\rangle \int_{D}\left|K_{2}\left(\mathbf{x}, \mathbf{x}^{\prime}\right)\right|^{2} d \mathbf{x}^{\prime}
$$

Integrating with respect to $\mathbf{x}$ gives

$$
\left\langle\mathbf{K}_{2} \psi, \mathbf{K}_{2} \psi\right\rangle \leq B\langle\psi, \psi\rangle
$$

It follows by comparing with the geometric series

$$
1+B+B^{2}+B^{3}+\ldots
$$

that the sequence whose $n$th term is

$$
\sum_{i=0}^{n} \mathbf{K}_{2}^{i} \psi
$$

forms a Cauchy sequence in $L^{2}(D)$. Since $L^{2}(D)$ is complete, it follows that this Cauchy sequence has a limit; in other words, the infinite sum

$$
\sum_{i=0}^{\infty} \mathbf{K}_{2}^{i} \psi=\psi+\mathbf{K}_{2} \psi+\mathbf{K}_{2}^{2} \psi+\mathbf{K}_{2}^{3} \psi+\cdots
$$

converges in $L^{2}(D)$. It is now easy to check that the operator

$$
\mathbf{I}+\mathbf{K}_{2}+\mathbf{K}_{2}^{2}+\mathbf{K}_{2}^{3}+\ldots
$$

is an inverse to $\mathbf{I}-\mathbf{K}_{2}$ on $L^{2}(D)$. So we write $\left(\mathbf{I}-\mathbf{K}_{2}\right)^{-1}$ for this inverse.
Now we have

$$
\mathbf{I}-\mathbf{K}=\mathbf{I}-\left(\mathbf{K}_{1}+\mathbf{K}_{2}\right)=\left(\mathbf{I}-\mathbf{K}_{2}\right)\left(\mathbf{I}-\left(\mathbf{I}-\mathbf{K}_{2}\right)^{-1} \mathbf{K}_{1}\right)
$$

The operator $\left(\mathbf{I}-\mathbf{K}_{2}\right)^{-1} \mathbf{K}_{1}$ has finite dimensional image, because $\mathbf{K}_{1}$ does. So Lemma W. 6 enables us to write $L^{2}(D)$ as a direct sum of the image of
$\mathbf{I}-\left(\mathbf{I}-\mathbf{K}_{2}\right)^{-1} \mathbf{K}_{1}$ and the kernel of its adjoint. The invertibility of $\mathbf{I}-\mathbf{K}_{2}$ then gives us the following theorem, which is known as the Fredholm alternative.

Theorem W.7. With $\mathbf{K}$ and $\mathbf{K}^{*}$ defined by equations (W.20) and (W.21), the kernels of $\mathbf{I}-\mathbf{K}$ and $\mathbf{I}-\mathbf{K}^{*}$ are finite dimensional, and have the same dimension. If this dimension is zero, then $\mathbf{I}-\mathbf{K}$ is invertible, so that the equation

$$
\psi-\mathbf{K} \psi=f
$$

has a unique solution $\psi$ for any given element $f$ of $L^{2}(D)$.

## Solving Laplace's equation

In the section on Green's functions (page 352), we saw that if we can solve Laplace's equation (W.13) with boundary conditions (W.14) then we can construct a Green's function $G\left(\mathbf{x}, \mathbf{x}^{\prime}\right)$ satisfying equation (W.15) and zero on the boundary $S$. In this section we use Fredholm theory to solve Laplace's equation

$$
\begin{equation*}
\nabla^{2} \phi(\mathbf{x})=0 \tag{W.22}
\end{equation*}
$$

subject to twice continuously differentiable boundary conditions $\phi(\mathbf{x})=f(\mathbf{x})$ on $S$.

We begin with uniqueness. We define the potential energy of a continuously differentiable function $\phi$ on $\Omega$ by

$$
E=\rho c^{2} \int_{\Omega} \nabla \phi . \nabla \phi d \mathbf{x}
$$

So $E \geq 0$, and if $E=0$ then $\nabla \phi=0$, so that $\phi$ is constant. If $\phi_{1}$ and $\phi_{2}$ are solutions of (W.22) satisfying the same boundary conditions, then $\phi=\phi_{1}-\phi_{2}$ satisfies (W.22) and is zero on the boundary. By Green's first identity (W.4) with $f=g=\phi$, we see that we have $E=0$, so $\phi$ is constant; since $\phi=0$ on the boundary, this constant is zero. We conclude that if a solution to Laplace's equation (W.22) with given values on the boundary exists, then it is unique.

The same method can also be used for solutions of Laplace's equation (W.22) for the unbounded region $\Omega^{\prime}$ obtained by removing the interior of $\Omega$ from $\mathbb{R}^{2}$, but we need to be careful about the behavior of $\phi$ as $\mathbf{x}$ goes off to infinity. The point is that we need to apply Green's first identity (W.4) for a region with a hole, bounded by $S$ and a large circle $S^{\prime}$ of radius $R$ surrounding $\Omega$, and then let $R \rightarrow \infty$. The extra term we get from the second boundary component is $\int_{S^{\prime}} \phi \nabla \phi \cdot\left(\frac{\mathbf{x}}{R}\right) d \sigma$, because the unit normal vector is $\mathbf{x} / R$. The length of $S^{\prime}$ is $2 \pi R$, so we need to check that $2 \pi R\left|\phi \nabla \phi \cdot\left(\frac{\mathrm{x}}{R}\right)\right| \rightarrow 0$ as $|\mathbf{x}| \rightarrow 0$. So we have proved the following theorem.

THEOREM W.8. (i) If $\nabla^{2} \phi=0$ has a solution on $\Omega$ with specified values on $S$, then the solution is unique.
(ii) If $\nabla^{2} \phi=0$ has a solution on $\Omega^{\prime}$ with specified values on $S$, and satisfying

$$
\lim _{|\mathbf{x}| \rightarrow \infty}|\phi \nabla \phi \cdot \mathbf{x}|=0
$$

then that solution is unique.
We now examine the question of existence of solutions. To this end, we look for solutions of equation (W.22) of the form

$$
\begin{equation*}
\phi(\mathbf{x})=\int_{S} \psi\left(\mathbf{x}^{\prime}\right) \nabla_{\mathbf{x}^{\prime}} \ln \left|\mathbf{x}-\mathbf{x}^{\prime}\right| \cdot \mathbf{n}^{\prime} d \sigma^{\prime} \tag{W.23}
\end{equation*}
$$

with $\psi$ a twice continuously differentiable function defined on $S$.
Any twice continuously differentiable function $\psi$ on $S$ can be extended to a twice continuously differentiable function on $\Omega$, which we also denote by $\psi$. So we can use Green's first identity (W.4) to write

$$
\phi(\mathbf{x})=\int_{\Omega}\left(\psi\left(\mathbf{x}^{\prime}\right) \nabla_{\mathbf{x}^{\prime}}^{2} \ln \left|\mathbf{x}-\mathbf{x}^{\prime}\right|+\nabla \psi\left(\mathbf{x}^{\prime}\right) \cdot \nabla_{\mathbf{x}^{\prime}} \ln \left|\mathbf{x}-\mathbf{x}^{\prime}\right|\right) d \mathbf{x}^{\prime} .
$$

By equation (W.12), we have

$$
\begin{equation*}
\phi(\mathbf{x})=p(\mathbf{x}) \psi(\mathbf{x})+\int_{\Omega} \nabla \psi\left(\mathbf{x}^{\prime}\right) \cdot \nabla_{\mathbf{x}^{\prime}} \ln \left|\mathbf{x}-\mathbf{x}^{\prime}\right| d \mathbf{x}^{\prime} \tag{W.24}
\end{equation*}
$$

In this formula, it can be shown using some elementary estimates that the integral term is continuous as $\mathbf{x}$ crosses the boundary $S$. It follows that $\phi(\mathbf{x})$ is discontinuous at $S$, so to solve Laplace's equation (W.22) using $\phi$, we should use the limiting value at the boundary. Namely, for $\mathbf{x}_{0}$ in $S$ and $\mathbf{x}$ in $\Omega$ but not in $S$, we have

$$
\lim _{\mathbf{x} \rightarrow \mathbf{x}_{0}} \phi(\mathbf{x})=2 \pi \psi\left(\mathbf{x}_{0}\right)+\int_{\Omega} \nabla \psi\left(\mathbf{x}^{\prime}\right) \cdot \nabla_{\mathbf{x}^{\prime}} \ln \left|\mathbf{x}_{0}-\mathbf{x}^{\prime}\right| d \mathbf{x}^{\prime}
$$

whereas except at the corners, the value of $\phi$ on $S$ is given by

$$
\phi\left(\mathbf{x}_{0}\right)=\pi \psi\left(\mathbf{x}_{0}\right)+\int_{\Omega} \nabla \psi\left(\mathbf{x}^{\prime}\right) \cdot \nabla_{\mathbf{x}^{\prime}} \ln \left|\mathbf{x}_{0}-\mathbf{x}^{\prime}\right| d \mathbf{x}^{\prime}
$$

So we have

$$
\lim _{\mathbf{x} \rightarrow \mathbf{x}_{0}} \phi(\mathbf{x})=\phi\left(\mathbf{x}_{0}\right)+\pi \psi\left(\mathbf{x}_{0}\right) .
$$

In order to satisfy the boundary condition we want

$$
\lim _{\mathbf{x} \rightarrow \mathbf{x}_{0}} \phi(\mathbf{x})=f\left(\mathbf{x}_{0}\right) .
$$

So we must solve the equation

$$
\begin{equation*}
\phi(\mathbf{x})+\pi \psi(\mathbf{x})=f(\mathbf{x}) \tag{W.25}
\end{equation*}
$$

on $S$. Notice that the value of $\psi$ at corners is irrelevant to the integral (W.23), so we just ignore the anomalous values of $\phi$ at corners and solve (W.25) for all $\mathbf{x}$ in $S$.

We rewrite equation (W.25) as

$$
\begin{equation*}
\psi(\mathbf{x})+\frac{1}{\pi} \int_{S} \psi\left(\mathbf{x}^{\prime}\right) \nabla_{\mathbf{x}^{\prime}} \ln \left|\mathbf{x}-\mathbf{x}^{\prime}\right| \cdot \mathbf{n}^{\prime} d \sigma^{\prime}=\frac{1}{\pi} f(\mathbf{x}) \tag{W.26}
\end{equation*}
$$

Setting

$$
K\left(\mathbf{x}, \mathbf{x}^{\prime}\right)=-\frac{1}{\pi} \nabla_{\mathbf{x}^{\prime}} \ln \left|\mathbf{x}-\mathbf{x}^{\prime}\right| \cdot \mathbf{n}^{\prime}=\frac{\left(\mathbf{x}-\mathbf{x}^{\prime}\right) \cdot \mathbf{n}^{\prime}}{\pi\left|\mathbf{x}-\mathbf{x}^{\prime}\right|^{2}}
$$

and $D=S$, we use equation (W.20) to obtain an operator $\mathbf{K}$ on $L^{2}(S)$ given by

$$
\mathbf{K} \psi(\mathbf{x})=-\frac{1}{\pi} \int_{S} \psi\left(\mathbf{x}^{\prime}\right) \nabla_{\mathbf{x}^{\prime}} \ln \left|\mathbf{x}-\mathbf{x}^{\prime}\right| \cdot \mathbf{n}^{\prime} d \sigma^{\prime}
$$

Equation (W.26) then becomes

$$
\psi-\mathbf{K} \psi=\frac{1}{\pi} f
$$

Applying Fredholm theory (Theorem W.7), we see that this equation always has a solution provided we can prove that the only solution of the equation

$$
\psi-\mathbf{K} \psi=0
$$

is the zero function. So assume that $\psi$ satisfies this equation, and define $\phi(\mathbf{x})$ by equation (W.23). Then $\nabla^{2} \phi=0$, and $\phi(\mathbf{x}) \rightarrow 0$ as $\mathbf{x}$ approaches the boundary from inside $\Omega$. So by Theorem W. 8 (i), we have $\phi(\mathbf{x})=0$ for $\mathbf{x}$ in $\Omega$. Similarly, we define $\phi(\mathbf{x})$ by equation (W.23) on $\Omega^{\prime}$. Then using equation (W.6) we find that $|\phi \nabla \phi . \mathbf{x}| \rightarrow 0$ as $R \rightarrow \infty$. So by Theorem W. 8 (ii), we have $\phi(\mathbf{x})=0$ in $\Omega^{\prime}$. Now it follows from equation (W.24) that for a point $\mathbf{x}_{0}$ on $S$ which is not a corner,

$$
\lim _{\substack{x \rightarrow \mathbf{x}_{0} \\ \text { in } \Omega}} \phi(\mathbf{x})-\lim _{\substack{\mathbf{x} \rightarrow \mathbf{x}_{0} \\ \text { in } \Omega^{\prime}}} \phi(\mathbf{x})=2 \pi \psi\left(\mathbf{x}_{0}\right) .
$$

It follows that $\psi\left(\mathbf{x}_{0}\right)=0$. Since we were only interested in $\psi$ at points which are not corners, this completes the proof that the only solution of $\psi-\mathbf{K} \psi=0$ is $\psi=0$. Applying Fredholm theory as mentioned above, this completes the proof of existence of solutions of Laplace's equation.

## Conservation of energy

We are now ready to begin proving existence and uniqueness for solutions of the wave equation (W.1). The basic tool for proving uniqueness of solutions is the conservation of energy. We define the energy $E(t)$ of a continuously differentiable function $z$ of $\mathbf{x}$ and $t$ to be the quantity

$$
\begin{equation*}
E(t)=\rho \int_{\Omega}\left(\left(\frac{\partial z}{\partial t}\right)^{2}+c^{2} \nabla z . \nabla z\right) d \mathbf{x} \tag{W.27}
\end{equation*}
$$

The two terms in this integral correspond to kinetic and potential energy respectively. Since $E(t)$ is obtained by integrating a sum of squares, it satisfies $E(t) \geq 0$. Furthermore, $E(t)=0$ can only occur if the integrand is zero; namely if $\frac{\partial z}{\partial t}$ and $\nabla z$ are zero.

Suppose that $z$ satisfies the wave equation (W.1). Differentiating, and using the divergence theorem (W.2), we get

$$
\begin{aligned}
\frac{d E}{d t} & =\int_{\Omega} \rho\left(2 \frac{\partial z}{\partial t} \frac{\partial^{2} z}{\partial t^{2}}+2 c^{2} \nabla z \cdot \frac{\partial \nabla z}{\partial t}\right) d \mathbf{x} \\
& =\int_{\Omega} \rho\left(2 \frac{\partial z}{\partial t} c^{2} \nabla^{2} z+2 c^{2} \nabla z \cdot \nabla \frac{\partial z}{\partial t}\right) d \mathbf{x} \\
& =\int_{\Omega} 2 \rho c^{2} \nabla \cdot\left(\frac{\partial z}{\partial t} \nabla z\right) d \mathbf{x} \\
& =\int_{S} 2 \rho c^{2}\left(\frac{\partial z}{\partial t} \nabla z\right) \cdot \mathbf{n} d \sigma
\end{aligned}
$$

Since $\frac{\partial z}{\partial t}=0$ on $S$, we obtain

$$
\frac{d E}{d t}=0
$$

so that $E$ is a constant, independent of $t$. This is the statement of the conservation of energy for solutions of the wave equation.

## Uniqueness of solutions

We now prove the uniqueness theorem for solutions to the wave equation. Suppose that $z_{1}$ and $z_{2}$ are solutions to the wave equation (W.1) on $\Omega$, with the same initial conditions (i.e., the same values of $z$ and $\frac{\partial z}{\partial t}$ for $t=0$ ), and both vanishing on $S$. Then $z=z_{1}-z_{2}$ satisfies the initial conditions $z=0$ and $\frac{\partial z}{\partial t}=0$ at $t=0$. Equation (W.27) then shows that $E(0)=0$. Conservation of energy implies that $E(t)=0$ for all $t$. So $\frac{\partial z}{\partial t}=0$ for all $t$, which implies that $z$ is independent of $t$. Since it is zero at $t=0$, we deduce that $z=0$ for all values of $t$. Thus $z_{1}$ and $z_{2}$ are equal. It follows that there is at most one solution to the wave equation (W.1) for a given set of initial conditions for $z$ and $\frac{\partial z}{\partial t}$.

It is less easy to prove existence of solutions. For this, we use the eigenvalue method. This will occupy the rest of the appendix.

## Eigenvalues are nonnegative and real

We now prove that the eigenvalues of the Laplace operator $\nabla^{2}$ are nonnegative and real-even if we allow $f$ to take complex values (for real valued functions, ignore the bars in the proof of the lemma).

Lemma W.9. Let $\Omega$ be a closed bounded region. If $f$ is a nonzero (complex valued) twice differentiable function satisfying $\nabla^{2} f=-\lambda f$ in $\Omega$ and $f=0$ on the boundary $S$ of $\Omega$, then $\lambda$ is a nonnegative real number.

Proof. Let $\bar{f}$ be the complex conjugate of $f$. Then using Green's first identity (W.4), we have

$$
\int_{S}(\bar{f} \nabla f) \cdot \mathbf{n} d \sigma=\int_{\Omega} \nabla \bar{f} \cdot \nabla f d \mathbf{x}+\int_{\Omega} \bar{f}\left(\nabla^{2} f\right) d \mathbf{x}
$$

$$
=\int_{\Omega}|\nabla f|^{2} d \mathbf{x}-\lambda \int_{\Omega}|f|^{2} d \mathbf{x},
$$

Since $f$ is zero on $S$, the left hand side is zero. Since $\int_{\Omega}|f|^{2} d \mathbf{x}>0$ and $\int_{\Omega}|\nabla f|^{2} d \mathbf{x} \geq 0$, this means that

$$
\lambda=\frac{\int_{\Omega}|\nabla f|^{2} d \mathbf{x}}{\int_{\Omega}|f|^{2} d \mathbf{x}} \geq 0
$$

so that $\lambda$ is a nonnegative real number. This expression for $\lambda$ is called Rayleigh's quotient.

## Orthogonality

The relationship between $\nabla^{2}$ and the inner product for functions on $\Omega$ is expressed in the following lemma, which says that $\nabla^{2}$ is self-adjoint with respect to the inner product, for functions vanishing on the boundary.

Lemma W.10. For twice continuously differentiable functions $f$ and $g$ on $\Omega$ vanishing on the boundary $S$, we have

$$
\left\langle f, \nabla^{2} g\right\rangle=\left\langle\nabla^{2} f, g\right\rangle .
$$

Proof. This follows from Green's second identity (W.5) (replacing $f$ by $f$ ) and the fact that $f(\mathbf{x})$ and $g(\mathbf{x})$ vanish on the boundary $S$. The left hand side of equation (W.5) is zero, while the right hand side is equal to $\left\langle f, \nabla^{2} g\right\rangle-\left\langle\nabla^{2} f, g\right\rangle$.

This allows us to see easily why the eigenvalues of $\nabla^{2}$ are real numbers (Lemma W.9). Namely if $\nabla^{2} f=-\lambda f$, and $f(\mathbf{x})=0$ on the boundary $S$, then we have

$$
\bar{\lambda}\langle f, f\rangle=\langle\lambda f, f\rangle=-\left\langle\nabla^{2} f, f\right\rangle=-\left\langle f, \nabla^{2} f\right\rangle=\langle f, \lambda f\rangle=\lambda\langle f, f\rangle .
$$

Since $\langle f, f\rangle \neq 0$, we have $\lambda=\lambda$. However, positivity is less easy to see from this point of view.

A similar argument shows that eigenfunctions with distinct eigenvalues are orthogonal, as in the following lemma.

Lemma W.11. Let $f$ and $g$ be Dirichlet eigenfunctions on $\Omega$ with eigenvalues $\lambda$ and $\mu$ respectively. If $\lambda \neq \mu$ Then

$$
\langle f, g\rangle=0 .
$$

Proof. Using the fact that $\nabla^{2}$ is self-adjoint (see Lemma W.10), we have

$$
\lambda\langle f, g\rangle=\left\langle\nabla^{2} f, g\right\rangle=\left\langle f, \nabla^{2} g\right\rangle=\mu\langle f, g\rangle,
$$

and so $(\lambda-\mu)\langle f, g\rangle=0$. If $\lambda \neq \mu$, it follows that $\langle f, g\rangle=0$.

## Inverting $\nabla^{2}$

The key to understanding the eigenvalues and eigenfunctions of $\nabla^{2}$ is to find an inverse $\mathbf{K}$ for the operator $\nabla^{2}$ using Green's functions. The inverse is an integral operator with a wider domain of definition, and whose eigenvalues are the reciprocals of those for $\nabla^{2}$. The operator $\mathbf{K}$ is an example of a compact operator, which is what makes the eigenvalue theory easier.

The construction of the inverse goes as follows. If $f(\mathbf{x})$ satisfies

$$
\begin{equation*}
\nabla^{2} f(\mathbf{x})=-\lambda f(\mathbf{x}) \tag{W.28}
\end{equation*}
$$

on $\Omega$ and $f(\mathbf{x})=0$ on $S$, then we have

$$
\begin{aligned}
f(\mathbf{x}) & =\int_{\Omega} f\left(\mathbf{x}^{\prime}\right) \delta\left(\mathbf{x}-\mathbf{x}^{\prime}\right) d \mathbf{x}^{\prime}=\int_{\Omega} f\left(\mathbf{x}^{\prime}\right) \nabla^{2} G\left(\mathbf{x}, \mathbf{x}^{\prime}\right) d \mathbf{x}^{\prime} \\
& =\int_{\Omega} G\left(\mathbf{x}, \mathbf{x}^{\prime}\right) \nabla^{2} f\left(\mathbf{x}^{\prime}\right) d \mathbf{x}^{\prime}=-\lambda \int_{\Omega} f\left(\mathbf{x}^{\prime}\right) G\left(\mathbf{x}, \mathbf{x}^{\prime}\right) d \mathbf{x}^{\prime}
\end{aligned}
$$

In particular, $f(\mathbf{x}) \neq 0$ implies $\lambda \neq 0$, so zero is not an eigenvalue of $\nabla^{2}$.
We write $\mathbf{K}$ for the operator defined by

$$
\mathbf{K} f(\mathbf{x})=-\int_{\Omega} f\left(\mathbf{x}^{\prime}\right) G\left(\mathbf{x}, \mathbf{x}^{\prime}\right) d \mathbf{x}^{\prime}
$$

Then the above calculation shows that if $f(\mathbf{x})$ satisfies (W.28) then

$$
\mathbf{K} f(\mathbf{x})=\frac{1}{\lambda} f(\mathbf{x})
$$

So $f(\mathbf{x})$ is an eigenfunction of $\mathbf{K}$ with eigenvalue $1 / \lambda$. Conversely, if $f(\mathbf{x})$ is an eigenfunction of $\mathbf{K}$ with nonzero eigenvalue $\mu$, and $f$ is twice continuously differentiable, then $f(\mathbf{x})$ is also an eigenfunction of $\nabla^{2}$ with eigenvalue $\lambda=1 / \mu$.

## Compact operators

Let $V$ be a Hilbert space. We say that a sequence of elements $x_{1}, x_{2}, \ldots$ of elements of $V$ is bounded if there is some positive constant $M$ such that all the $x_{i}$ satisfy $\left|x_{i}\right| \leq M$. A continuous operator $\mathbf{K}$ on $V$ is said to be compact if, given any bounded sequence $x_{1}, x_{2}, \ldots$, the images $\mathbf{K} x_{1}, \mathbf{K} x_{2}, \ldots$ has a convergent subsequence.
Example. If the image of $\mathbf{K}$ is finite dimensional then the BolzanoWeierstrass theorem implies that $\mathbf{K}$ is compact. More generally, the Fredholm alternative can be expressed in terms of compact operators.

If $\mathbf{K}$ is compact and self-adjoint then there is an upper bound to the values of $\langle\mathbf{K} x, x\rangle$ as $x$ runs over the elements of $V$ satisfying $|x|=1$. This is because otherwise, there would be a sequence $x_{1}, x_{2}, \ldots$ such that $\left\langle\mathbf{K} x_{i}, x_{i}\right\rangle>i$, and then by Schwartz' lemma, $\left\langle\mathbf{K} x_{i}, \mathbf{K} x_{i}\right\rangle>i^{2}$, so that there could not exist a convergent subsequence; this would contradict the fact that $\mathbf{K}$ is compact. Writing $U$ for the least upper bound of the values for $\langle\mathbf{K} x, x\rangle$ for $|x|=1$, we can find a sequence $x_{1}, x_{2}, \ldots$ of elements with $\left|x_{i}\right|=1$, such
that $\left\langle\mathbf{K} x_{1}, x_{1}\right\rangle,\left\langle\mathbf{K} x_{2}, x_{2}\right\rangle, \ldots$ converges to $U$. Using Schwartz' lemma again, we have

$$
\begin{aligned}
\left\langle\mathbf{K} x_{i}-U x_{i}, \mathbf{K} x_{i}-U x_{i}\right\rangle & =\left\langle\mathbf{K} x_{i}, \mathbf{K} x_{i}\right\rangle-2 U\left\langle\mathbf{K} x_{i}, x_{i}\right\rangle+U^{2} \\
& \leq\left\langle\mathbf{K} x_{i}, x_{i}\right\rangle^{2}-2 U\left\langle\mathbf{K} x_{i}, x_{i}\right\rangle+U^{2} \\
& \leq 2 U^{2}-2 U\left\langle\mathbf{K} x_{i}, x_{i}\right\rangle \\
& =2 U\left(U-\left\langle\mathbf{K} x_{i}, x_{i}\right\rangle\right) \rightarrow 0 \quad \text { as } \quad i \rightarrow \infty,
\end{aligned}
$$

and so $\mathbf{K} x_{i}-U x_{i} \rightarrow 0$ as $i \rightarrow \infty$.
Since $\mathbf{K}$ is compact, we can replace $x_{1}, x_{2}, \ldots$ by a subsequence with the property that $\mathbf{K} x_{1}, \mathbf{K} x_{2}, \ldots$ converges. So $U x_{1}, U x_{2}, \ldots$ converges, and provided $U \neq 0$, this implies that $x_{1}, x_{2}, \ldots$ also converges. Setting $x=$ $\lim _{i \rightarrow \infty} x_{i}$, the continuity of $\mathbf{K}$ implies that $\mathbf{K} x=\lim _{i \rightarrow \infty} \mathbf{K} x_{i}$, so we have

$$
\mathbf{K} x=U x .
$$

In other words, $x$ is an eigenvector of $\mathbf{K}$ with eigenvalue $U$. So if $U \neq 0$ then $U$ is an eigenvalue of $\mathbf{K}$.

## Eigenvalue stripping

In the last section, we saw a method for finding an eigenvalue and eigenvector for $\mathbf{K}$. Suppose that we have already found some eigenvalues $\mu_{1}, \ldots, \mu_{n}$ and corresponding eigenvectors $\psi_{1}, \ldots, \psi_{n}$ of $\mathbf{K}$, and we wish to find some more. The most convenient method is to form a new operator $\mathbf{K}_{n}$ whose eigenvalues and eigenvectors are the same as $\mathbf{K}$ except for the removal of the ones we have found. As a preliminary step, we make sure that if there are repeated eigenvalues, then the corresponding eigenvectors are orthogonal. This can be done using the Gram-Schmidt process of linear algebra. Then we define

$$
K_{n}\left(\mathbf{x}, \mathbf{x}^{\prime}\right)=K\left(\mathbf{x}, \mathbf{x}^{\prime}\right)-\sum_{i=1}^{n} \frac{\psi_{i}(\mathbf{x}) \overline{\psi_{i}\left(\mathbf{x}^{\prime}\right)}}{\mu_{i}} .
$$

Then we define $\mathbf{K}_{n}$ by

$$
\mathbf{K}_{n} \psi=\int_{\Omega} K_{n}\left(\mathbf{x}, \mathbf{x}^{\prime}\right) \psi\left(\mathbf{x}^{\prime}\right) d \mathbf{x}^{\prime}
$$

so that $\mathbf{K}_{n}$ takes value zero on $\psi_{1}, \ldots, \psi_{n}$, and takes the same value as $\mathbf{K}$ on any function orthogonal to $\psi_{1}, \ldots, \psi_{n}$.

To be continued. .

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This is an excellent collection of essays on various aspects of psychoacoustics, written by some of the leading figures in the area of computer music. It comes with a CD full of sound examples.
Chapter headings: 1. Max Mathews, The ear and how it works. 2. Max Mathews, The auditory brain. 3. Roger Shepard, Cognitive psychology and music. 4. John Pierce, Sound waves and sine waves. 5. John Pierce, Introduction to pitch perception. 6. Max Mathews, What is loudness? 7. Max Mathews, Introduction to timbre. 8. John Pierce, Hearing in time and space. 9. Perry R. Cook, Voice physics and neurology. 10. Roger Shepard, Stream segregation and ambiguity in audition. 11. Perry R. Cook, Formant peaks and spectral valleys. 12. Perry R. Cook, Articulation in speech and sound. 13. Roger Shepard, Pitch perception and measurement. 14. John Pierce, Consonance and scales. 15. Roger Shepard, Tonal structure and scales. 16. Perry R. Cook, Pitch, periodicity, and noise in the voice. 17. Daniel J. Levitin, Memory for musical attributes. 18. Brent Gillespie, Haptics. 19. Brent Gillespie, Haptics in manipulation. 20. John Chowning, Perceptual fusion and auditory perspective. 21. John Pierce, Passive nonlinearities in acoustics. 22. John Pierce, Storage and reproduction of music. 23. Daniel J. Levitin, Experimental design in psychoacoustic research.
18. Deryck Cooke, The language of music, Oxford Univ. Press, 1959, reprinted in paperback, 1990. 289 pages, in print. ISBN 0198161808
This wonderful little book explains how the basic elements of musical expression communicate emotional content, both locally and on a larger scale. Highly recommended to anyone trying to understand how music works. Deryck Cooke is the person who orchestrated Mahler's tenth symphony, starting with Mahler's original draft. Take a listen to the excellent Bournemouth Symphony/Simon Rattle recording.
19. David H. Cope, New directions in music, Wm. C. Brown Publishers, Dubuque, Iowa, Fifth edition, 1989. Sixth edition, Waveland Press, 1998. 439 pages, in print. ISBN 0697033422.

An introduction to computers and the avant-garde in twentieth century music. Reads a bit like a scrapbook of ideas, pictures and music.
20. $\qquad$ , Computers and musical style, Oxford University Press, 1991. 246 pages, in print. ISBN 019816274X.
David Cope is well known for his attempts to induce computers to compose music in the style of various famous composers such as Bach and Mozart. Unsurprisingly, the compositions are not an unqualified success, but the account of the process presented in this book is interesting.
21. $\qquad$ Experiments in musical intelligence, Computer Music and Digital Audio, vol. 12, A-R Editions, Madison, Wisconsin, 1996. 263 pages, in print. ISBN 0895793148/0895793377.
This book is a continuation of the project described in Cope's 1991 book, and comes with a CD-ROM full of examples for the Macintosh platform. I have not seen a copy, but from the review in Computer Music Journal 21 (3) (1997), it seems that the subject has progressed a good deal since [20] appeared in 1991. Artificial intelligence is still in a very primitive stage of development, and it will probably take another generation to produce a computational model which convincingly simulates one of the great composers. And then another generation after that, to compose with real originality. I think the real core of the problem is that when a human being composes, a hugely complex world view is invoked, which has taken a lifetime to accumulate. We'll end up teaching a baby computer how to talk before it grows up to be a real composer! But I'm glad that someone of the calibre of Cope is battling with these problems.
22. Lothar Cremer, The physics of the violin, MIT Press, 1984. 450 pages, in print. ISBN 0262031027.

Translation of Physik der Geige, S. Hirzel Verlag, Stuttgart, 1981. This book is the standard reference on the physics of the violin. The technical standard is high and the writing is clear. Strongly recommended.
23. Malcolm J. Crocker (ed.), Handbook of acoustics, Wiley Interscience, 1998. 1461 pages, large format, in print. ISBN 047125293 X .
This enormous volume consists of 114 chapters by various experts, arranged in parts by subject. The subjects are: I. General linear acoustics, II. Nonlinear acoustics and cavitation, III. Aeroacoustics and atmospheric sound, IV. Underwater sound, V. Ultrasonics, quantum acoustics, and physical effects of sound, VI. Mechanical vibrations and shock, VII. Statistical methods in acoustics, VIII. Noise: its effects and control, IX. Architectural acoustics, X. Acoustic signal processing, XI. Physiological acoustics, XII. Psychological acoustics, XIII. Speech communication, XIV. Music and musical acoustics, XV. Acoustic measurements and instrumentation, XVI. Transducers. Part XIV is particularly relevant, and consists of an introduction by Thomas Rossing; Stringed instruments: bowed, by J. Woodhouse; Woodwind instruments, by Neville H. Fletcher; Brass instruments, by J. M. Bowsher; and Pianos and other stringed keyboard instruments, by Gabriel Weinreich.
24. Alain Daniélou, Sémantique musicale. Essai de psycho-physiologie auditive, Hermann, Paris, 1967. Reprinted 1978, 131 pages, in print. ISBN 270561334X.
"Musical semantics. Essay on auditive psycho-physiology." This French book can be obtained from www.amazon.fr, for example.
25. _, Music and the power of sound, Inner Traditions, Rochester, Vermont, 1995, revised from a 1943 publication. 172 pages, in print. ISBN 0892813369.
This is a book about tuning and scales in different cultures, especially Chinese, Indian and Greek, and their effect on the emotional content of music. The original 1943 version was entitled Introduction to the study of musical scales, and published by the India Society, London. This original version has been reprinted by Munshiram Manoharlal Publishers Pvt. Ltd., New Delhi, 1999, 279 pages, in print. ISBN 8121509203.
26. Peter Desain and Henkjan Honig, Music, mind and machine: Studies in computer music, music cognition, and artificial intelligence (Kennistechnologie), Thesis Publishers, 1992. 330 pages, in print. ISBN 9051701497.
27. Diana Deutsch (ed.), The psychology of music, Academic Press, 1982; 2nd ed., 1999. 807 pages, in print. ISBN 0122135652 (pbk), 0122135644 (hbk).
This is an excellent collection of essays on various aspects of the psychology of music, by some of the leading figures in the field. The second edition has been completely revised to reflect recent progress in the subject. It is interesting to compare this collection of essays with Perry Cook's [17], which have a slightly different purpose.
Chapter headings: 1. John R. Pierce, The nature of musical sound. 2. Manfred R. Schroeder, Concert halls: from magic to number theory. 3. Norman M. Weinberger, Music and the auditory system. 4. Rudolf Rasch and Reinier Plomp, The perception of musical tones. 5. Jean-Claude Risset and David L. Wessel, Exploration of timbre by analysis and synthesis. 6. Johan Sundberg, The perception of singing. 7. Edward M. Burns, Intervals, scales and tuning. 8. W. Dixon Ward, Absolute pitch. 9. Diana Deutsch, Grouping mechanisms in music. 10. Diana Deutsch, The processing of pitch combinations. 11. Jamshed J. Bharucha, Neural nets, temporal composites, and tonality. 12. Eugene Narmour, Hierarchical expectation and musical style. 13. Eric F. Clarke, Rhythm and timing in music. 14. Alf Gabrielson, The performance of music. 15. W. Jay Dowling, The development of music perception and cognition. 16. Rosamund Shuter-Dyson, Musical ability. 17. Oscar S. M. Marin and David W. Perry,

Neurological aspects of music perception and performance. 18. Edward C. Carterette and Roger A. Kendall, Comparative music perception and cognition.
28. B. Chaitanya Deva, The music of India: A scientific study, Munshiram Manoharlal Publishers Pvt. Ltd., 1981. 278 pages, out of print.
29. Dominique Devie, Le tempérament musical: philosophie, histoire, théorie et practique, Société de musicologie du Languedoc Béziers, 1990. 540 pages, out of print. ISBN 2905400528.
"Musical temperament: philosophy, history, theory and practise." This French book is an extensive discussion of scales and temperaments, with a great deal of historical information and philosophical discussion.
30. Charles Dodge and Thomas A. Jerse, Computer music: synthesis, composition, and performance, Simon \& Schuster, Second ed., 1997. 453 pages, in print. ISBN 0028646827 (pbk), 002873100X (hbk).
31. W. Jay Dowling and Dane L. Harwood, Music cognition, Academic Press Series in Cognition and Perception, 1986. 258 pages. ISBN 0122214307.
32. William C. Elmore and Mark A. Heald, Physics of waves, McGraw-Hill, 1969. Reprinted by Dover, 1985. 477 pages, in print. ISBN 0486649261.
This book contains a useful discussion of waves on strings, rods and membranes.
33. Laurent Fichet, Les théories scientifiques de la musique aux $X I X^{e}$ et $X X^{e}$ siècles, Librairie J. Vrin, 1996. 382 pages, in print. ISBN 2711642844.
"Nineteenth and twentieth century scientific theories of music." This French book may be obtained from www.amazon.fr, for example.
34. Neville H. Fletcher and Thomas D. Rossing, The physics of musical instruments, Springer-Verlag, Berlin/New York, 1991. ISBN 3540941517 (pbk), 3540969470 (hbk). This book is at a high technical level, and contains a wealth of interesting material. A difficult read, but worth the effort.
35. Allen Forte, The structure of atonal music, Yale Univ. Press, 1973. ISBN 0300021208. This book is about 12-tone music, and goes into a great deal of technical detail about the theory of pitch class sets, relations and complexes.
36. Steve De Furia and Joe Scacciaferro, MIDI programmer's handbook, M \& T Publishing, Inc., 1989.
37. Trudi Hammel Garland and Charity Vaughan Kahn, Math and music: harmonious connections, Dale Seymore Publications, 1995. ISBN 0866518290.
This book is aimed at high school level, and avoids technical material. It looks as though it would make good classroom material at the intended level, and it seems to be the only book on the market with this aim.
38. H. Genevois and Y. Orlarey, Musique \&s mathématiques, Aléas-Grame, 1997. 194 pages, in print. ISBN 2908016834.
"Music and mathematics." A collection of essays in French on various aspects of the connections between music and mathematics, coming out of the Rencontres Musicales Pluridisciplinaires at Lyons, 1996. This book can be ordered from www.amazon.fr, for example.
39. Ben Gold and Nelson Morgan, Speech and audio signal processing: processing and perception of speech and music, Wiley \& Sons, 2000. 537 pages, in print. ISBN 0471351547.

The basic purpose of this book is to understand sound well enough to be able to perform speech recognition, but it contains a lot of material relevant to music recognition and synthesis. By some quirk of international pricing, the price of this book in the UK
is about half what it is in the USA, so it may be worth your while checking out UK online bookstores such as amazon.co.uk or the UK branch of bol.com for this one.
40. Heinz Götze and Rudolf Wille (eds.), Musik und Mathematik. Salzburger Musikgespräch 1984 unter Vorsitz von Herbert von Karajan, Springer-Verlag, Berlin/New York, 1995. ISBN 3540154078
"Music and mathematics. Musical dialogue, Salzburg 1984, under the direction of Herbert von Karajan." A collection of essays, mostly in german.
41. Penelope Gouk, Music, science and natural magic in seventeenth-century England, Yale University Press, New Haven, 1999. 308 pages, in print. ISBN 0300073836.
42. Karl F. Graff, Wave motion in elastic solids, Oxford University Press, 1975. Reprinted by Dover, 1991. ISBN 0486667456.
This book contains a lot of information about wave motion in strings, bars and plates, relevant to Chapter 3.
43. Niall Griffith and Peter M. Todd (eds.), Musical networks: parallel distributed perception and performance, MIT Press, 1999. 350 pages, in print. ISBN 0262071819.
44. Donald E. Hall, Musical acoustics, Wadsworth Publishing Company, Belmont, California, 1980. ISBN 0534007589.
This book has some good chapters on the physics of musical instruments, as well as briefer acounts of room acoustics and of tuning and temperament.
45. R. W. Hamming, Digital filters, Prentice Hall, 1989. Reprinted by Dover Publications. 296 pages, in print. ISBN 048665088X
Hamming is one of the pioneers of twentieth century communications and coding theory. This book on digital filters is a classic.
46. G. H. Hardy and E. M. Wright, An introduction to the theory of numbers, Oxford University Press, Fifth edition, 1980. 426 pages, in print. ISBN 0198531710.
This classic contains a good section on the theory of continued fractions, which may be used as a reference for the material presented in §6.2.
47. W. M. Hartmann, Signals, sound and sensation, Springer-Verlag, Berlin/New York, 1998. 647 pages, in print. ISBN 1563962837

This book contains a very nice discussion of psychoacoustics, Fourier theory and digital signal processing, and the relationships between these subjects.
48. Hermann Helmholtz, Die Lehre von den Tonempfindungen, Longmans \& Co., Fourth German edition, 1877. Translated by Alexander Ellis as On the sensations of tone, Dover, 1954 (and reprinted many times). 576 pages, in print. ISBN 0486607534.
For anyone interested in scales and temperaments, or the history of acoustics and psychoacoustics, this book is an absolute gold mine. The appendices by the translator are also full of fascinating material. Strongly recommended.
49. Michael Hewitt, The tonal Phoenix; a study of tonal progression through the prime numbers three, five and seven, Verlag für systematische Musikwissenschaft GmbH, Bonn, 2000. 495 pages, in print. ISBN 3922626963.
This German book (in English) should be available from www.amazon.de, but it doesn't yet seem to be listed.
50. Douglas R. Hofstadter, Gödel, Escher, Bach, Harvester Press, 1979. Reprinted by Basic Books, 1999. 777 pages, in print. ISBN 0465026567.
A nice popularized account of the connections between mathematical logic, cognitive science, Escher's art and the music of J. S. Bach. A bit too longwinded to make a particularly good read, but fun for the occasional dip.
51. David M. Howard and James Angus, Acoustics and psychoacoustics, Focal Press, 1996. 365 pages, in print. ISBN 0240514289.
52. Hua, Introduction to number theory, Springer-Verlag, Berlin/New York, 1982. ISBN 3540108181.
This book contains a good section on continued fractions, which may be used as a supplement to $\S 6.2$. Be warned that the continued fraction for $\pi$ given on page 252 of Hua is erronious. The correct continued fraction can be found here on page 162.
53. Stuart M. Isacoff, Temperament: The idea that solved music's greatest riddle, Knopf, 2001. 288 pages in small format, in print. ISBN 0375403558.

This is a chatty popularized account of the history of musical temperament. The style is very readable, and the information density is low.
54. Sir James Jeans, Science $\mathcal{F}$ music, Cambridge Univ. Press, 1937. Reprinted by Dover, 1968. 273 pages, in print. ISBN 0486619648.

Somewhat old fashioned, but still makes an interesting read.
55. Jeffrey Johnson, Graph theoretical methods of abstract musical transformation, Greenwood Publishing Group, 1997. 216 pages, in print. ISBN 0313301581.
56. Tom Johnson, Self-similar melodies, Editions 75, 75 rue de la Roquette, 75011 Paris, 1996. 291 pages, ring-bound, in print. ISBN 2907200011.

Tom Johnson is a minimalist composer, whose work uses mathematical techniques such as the theory of automata to assist in the compositional process. Copies of this book may be obtained by writing to: Two Eighteen Press, PO Box 218, Village Station, New York, NY 10014, USA.
57. Ian Johnston, Measured tones: The interplay of physics and music, Institute of Physics Publishing, Bristol and Philadelphia, 1989. Reprinted 1997. 408 pages, in print. ISBN 0852742363.

This very readable book is about acoustics and the physics of musical instruments, from a historical perspective, and with essentially no equations.
58. Owen H. Jorgensen, Tuning, Michigan State University Press, 1991. 798 pages, large format, out of print. ISBN 0870132903.
This enormous book is subtitled: "Containing The Perfection of Eighteenth-Century Temperament, The Lost Art of Nineteenth-Century Temperament, and The Science of Equal Temperament, Complete With Instructions for Aural and Electronic Tuning." It is a mixture of history of tunings and temperaments, and explicit tuning instructions for various temperaments. An interesting thread running through the book is a detailed argument to the effect that equal temperament was not commonplace until the twentieth century.
59. Lawrence E. Kinsler, Austin R. Frey, Alan B. Coppens, and James V. Sanders, Fundamentals of acoustics, John Wiley \& Sons, Fourth edition, 2000. 548 pages, in print. ISBN 0471847895.
This is an excellent book on acoustics, and deservedly popular. The two original authors of the first (1950) edition were Kinsler and Frey, both now deceased. The book has gone through many print runs and editions. Coppens and Sanders have updated the book and added new material for the fourth edition. This is another book whose price in the UK is about half what it is in the USA, so it may be worth your while checking out UK online bookstores for this one.
60. T. W. Körner, Fourier analysis, Cambridge Univ. Press, 1988, reprinted 1990. 591 pages, in print. ISBN 0521389917.
This book makes great reading. There is a fair amount of high level mathematics, but also a number of sections of a more historical or narrative nature, and a wonderful
sense of humor pervades the work. The account of the laying of the transatlantic cable in the nineteenth century and the technical problems associated with it is priceless. Several sections are devoted to the life of Fourier. There is also a companion volume entitled Exercises for Fourier analysis, ISBN 0521438497, in print.
61. Patricia Kruth and Henry Stobart (eds.), Sound, Cambridge Univ. Press, 2000. 235 pages, in print. ISBN 0521572096.
A nice collection of nontechnical essays on the nature of sound. I particularly like Jonathan Ashmore's contribution. Contents: 1. Philip Peek, Re-sounding Silences. 2. Charles Taylor, The Physics of Sound. 3. Jonathan Ashmore, Hearing. 4. Peter Slater, Sounds Natural: The Song of Birds. 5. Peter Ladefoged, The Sounds of Speech. 6. Christopher Page, Ancestral Voices. 7. Brian Ferneyhough, Shaping Sound. 8. Steven Feld, Sound Worlds. 9. Michel Chion, Audio-Vision and Sound.
62. Albino Lanciani, Mathématiques et musique. Les Labyrinthes de la phénoménologie, Éditions Jérôme Millon, Grenoble, 2001. 275 pages, in print. ISBN 2841371131.
"Mathematics and music. The labyrinths of phenomenology." This French book can be obtained from www.amazon.fr, for example. It is an extended essay based around Bach's Musical Offering and mathematical logic, among other subjects. There are some obvious parallels between this book and Hofstadter's [50].
63. J. Lattard, Gammes et tempéraments musicaux, Masson, Paris, 1988. 130 pages, in print. ISBN 2225812187.
"Scales and musical temperaments." This French book can be obtained from www.amazon.fr, for example.
64. Marc Leman, Music and schema theory: cognitive foundations of systematic musicology, Springer Series on Information Science, vol. 31, Springer-Verlag, Berlin/New York, 1995. In print. ISBN 3540600213.
65. _, Music, Gestalt, and computing; studies in cognitive and systematic musicology, Lecture Notes in Computer Science, vol. 1317, Springer-Verlag, Berlin/New York, 1997. 524 pages, in print. ISBN 3540635262.

This book of conference proceedings comprises a collection of essays about the interactions between music, psychoacoustics, cognitive science and computer science. There is an accompanying CD of sound examples.
66. Ernő Lendvai, Symmetries of music, Kodály Institute, Kecskemét, 1993. 155 pages, in print. ISBN 9637295100 .
This book is a translation of a Hungarian book with the title Szimmetria a zenében. It seems to be quite hard to get hold of. I suggest going to the Kodály Institute web site at www.kodaly-inst.hu and emailing them.
67. David Lewin, Generalized musical intervals and transformations, Yale University Press, New Haven/London, 1987. ISBN 0300034938.
This book discusses twelve tone music from a mathematical point of view, using some elementary group theory.
68. Carl E. Linderholm, Mathematics made difficult, Wolfe Publishing, Ltd., London, 1971. 207 pages, out of print.

This book isn't relevant to the subject of the text, but is well worth digging out to pass a happy evening. The humor gets slightly heavy-handed at times, but this is balanced by some priceless moments.
69. Mark Lindley and Ronald Turner-Smith, Mathematical models of musical scales, Verlag für systematische Musikwissenschaft GmbH, Bonn, 1993. 308 pages, out of print. ISBN 3922626661.
70. Llewelyn S. Lloyd and Hugh Boyle, Intervals, scales and temperaments, Macdonald, London, 1963. 246 pages, out of print.

An extensive discussion of just intonation, meantone and equal temperament.
71. R. Duncan Luce, Sound and hearing, a conceptual introduction, Lawrence Erlbaum Associates, Inc., 1993. 322 pages, in print. ISBN 0805813896.
The book is available with or without the CD of psychoacoustic examples, which is also available separately. Most of these examples are taken from Auditory Demonstrations, by Houtsma, Rossing and Wagenaars, see Appendix R.
72. Charles Madden, Fractals in music-Introductory mathematics for musical analysis, High Art Press, 1999. ISBN 0967172756.
This book has a promising title, but both the mathematics and the musical examples could do with some improvement. There is certainly an interesting area here to be investigated, and maybe the real point of the book will be to make us more aware of the possibilities.
73. Max V. Mathews, The technology of computer music, MIT Press, 1969. 188 pages, out of print. ISBN 0262130505 .
This book appeared early in the game, and was at one stage a standard reference. Although much of the material is now outdated, it is still worth looking at for its description of the Music V computer music language, one of the antecedants of CSound.
74. Max V. Mathews and John R. Pierce, Current directions in computer music research, MIT Press, 1989. Reprinted 1991. 432 pages, in print. ISBN 0262132419.
A nice collection of articles on computer music, including an article by Pierce describing the Bohlen-Pierce scale. There is a companion CD, see Appendix R.
75. W. A. Mathieu, Harmonic experience, Inner Traditions International, Rochester, Vermont, 1997. 563 pages, large format, in print. ISBN 0892815604.
You would not guess it from the title, but this book is about the conceptual transition from just intonation to equal temperament, and the parallel development of harmonic vocabulary. The writing is down to earth and easy to understand.
76. Guerino Mazzola, Gruppen und Kategorien in der Musik, Heldermann-Verlag, Berlin, 1985. 205 pages, out of print. ISBN 3885382105.
"Groups and categories in music." The next item, by the same author, is much easier to get hold of.
77. __, Geometrie der Töne: Elemente der Mathematischen Musiktheorie, Birkhäuser, 1990. ISBN 3764323531.364 pages, in print.
"Geometry of tones: elements of mathematical music theory." This is a book in German about music and mathematics, almost completely disjoint in content from these course notes. The author was a graduate student under the direction of the mathematician Peter Gabriel in Zürich, and the influence is clear. I was rather surprised, for example, to see the appearance of Yoneda's lemma from category theory. This book can be ordered from www.amazon.de, for example.
78. Ernest G. McClain, The myth of invariance: The origin of the gods, mathematics and music from the Rg Veda to Plato, Nicolas-Hays, Inc., York Beach, Maine, 1976. Paperback edition, 1984. 216 pages, in print. ISBN 0892540125.
A strange mixture of mysticism and theory of scales and temperaments. If you take this book too seriously, you will go completely insane.
79. Brian C. J. Moore, Psychology of hearing, Academic Press, 1997. ISBN 0125056273. A standard work on psychoacoustics. Highly recommended.
80. F. Richard Moore, Elements of computer music, Prentice Hall, 1990. 560 pages, out of print. ISBN 0132525526.
A very readable work by an expert in the field. The book is written in terms of the computer music language CMusic, which was a precursor of CSound.
81. Joseph Morgan, The physical basis of musical sounds, Robert E. Krieger Publishing Company, Huntington, New York, 1980. 145 pages, in print. ISBN 0882756567.
82. Philip M. Morse and K. Uno Ingard, Theoretical acoustics, McGraw Hill, 1968. Reprinted with corrections by Princeton University Press, 1986, ISBN 0691084254 (hbk), 0691024014 (pbk).
This book is the best textbook on acoustics that I have found, for an audience with a good mathematical background.
83. Bernard Mulgrew, Peter Grant, and John Thompson, Digital signal processing, Macmillan Press, 1999. 356 pages, in print. ISBN 0333745310.
A number of books have recently appeared on the subject of digital signal processing. This is a good readable one.
84. Cornelius Johannes Nederveen, Acoustical aspects of woodwind instruments, Northern Illinois Press, 1998. ISBN 0875805779.
85. Erich Neuwirth, Musical temperaments, Springer-Verlag, Berlin/New York, 1997. 70 pages, in print. ISBN 3211830405.
This very slim, overpriced volume explains the basics of scales and temperaments. It comes with a CD-ROM full of examples to go with the text.
86. Harry F. Olson, Musical engineering, McGraw Hill, 1952. Revised and enlarged version, Dover, 1967, with new title: Music, physics and engineering. ISBN 0486217698. This work was a classic in its time, although it is now somewhat outdated.
87. Jack Orbach, Sound and music, University press of America, 1999. 409 pages, in print. ISBN 0761813764.
88. Charles A. Padgham, The well-tempered organ, Positif Press, Oxford, 1986. ISBN 0906894131.

This book is hard to get hold of, but has a wealth of information about the usage of temperaments in organs.
89. Harry Partch, Genesis of a music, Second edition, enlarged. Da Capo Press, New York, 1974 (hbk), 1979 (pbk). 518 pages, in print. ISBN 030680106X.
Harry Partch is one of the twentieth century's most innovative experimental composers. This well written book explains the origins of his 43 tone scale, and its applications in his compositions, and puts it into historical context with some unusual insights. The book also contains descriptions and photos of many musical instruments invented and constructed by Partch using this scale.
90. George Perle, Twelve-tone tonality, University of California Press, 1977. Second edition, 1996. 256 pages, in print. ISBN 0520033876.
91. Hermann Pfrogner, Lebendige Tonwelt, Langen Müller, 1976. 680 pages, out of print. ISBN 3784415776.
"Living world of tone." This German book contains a discussion of musical scales in India, China, Greece and Arabia, followed by a discussion of the development of western tonality, and then a third section on the music of Arnold Schönberg.
92. Dave Phillips, Linux music and sound, Linux Journal Press, 2000. 408 pages, in print. ISBN 1886411344
This book describes a number of different music and sound programs for the Linux operating system. It comes with a CD-ROM containing the software described in the text, to the extent that it is freely distributable. A book like this quickly becomes out of date, but is nonetheless a useful guide to what is avaiable to the Linux user.
93. James O. Pickles, An introduction to the physiology of hearing, Academic Press, London/San Diego, second edition, 1988. Out of print. ISBN 0125547544 (pbk).
94. John Robinson Pierce, The science of musical sound, Scientific American Books, 1983; 2nd ed., W. H. Freeman \& Co, 1992. 270 pages, in print. ISBN 0716760053.
A classic by an expert in the field. Well worth reading. The second edition has been updated and expanded.
95. Ken C. Pohlmann, Principals of digital audio, McGraw-Hill, fourth edition, 2000. 736 pages, in print. ISBN 0071348190.
This is a standard work on digital audio. The fourth edition has been brought completely up to date, with sections on the newest technologies.
96. Giovanni De Poli, Aldo Piccialli, and Curtis Roads (eds.), Representations of musical signals, MIT Press, 1991. 494 pages, in print. ISBN 0262041138.
A collection of fourteen essays by various experts in the field. Topics include granular synthesis, wavelets, physical modeling, user interfaces, artificial intelligence and adaptive neural networks.
97. Stephen Travis Pope (ed.), The well-tempered object: Musical applications of objectoriented software technology, MIT Press, 1991. 203 pages, in print. ISBN 0262161265. An edited collection of articles from the Computer Music Journal on applications of object oriented programming to music technology.
98. Daniel R. Raichel, The science and applications of acoustics, Amer. Inst. of Physics, 2000. 598 pages, in print. ISBN 0387989072.

A general interdisciplinary textbook on modern acoustics, containing a discussion of musical instruments, as well as music and voice synthesis, and psychoacoustics.
99. Jean-Philippe Rameau, Traité de l'harmonie, Ballard, Paris, 1722. Reprinted as "Treatise on Harmony" in English translation by Dover, 1971. 444 pages, in print. ISBN 0486224619.
100. J. W. S. Rayleigh, The theory of sound (2 vols), Second edition, Macmillan, 1896. Dover, 1945. 480/504 pages, in print. ISBN 0486602923/0486602931.
This book revolutionized the field when it came out. It is now mostly of historical interest, because the subject has advanced a great deal during the twentieth century.
101. Joan Reinthaler, Mathematics and music: some intersections, Mu Alpha Theta, 1990. 47 pages, out of print. ISBN 0940790084.
This slim volume examines various topics such as the Pythagorean scale, equal temperament, the shape of the grand piano, change ringing and symmetry in music.
102. Geza Révész, Einführung in die Musikpsychologie, Amsterdam, 1946. Translated by G. I. C. de Courcy as Introduction to the psychology of music, University of Oklahoma Press, 1954, and reprinted by Dover, 2001. 265 pages, in print. ISBN 048641678X.
This book contains an interesting discussion (pages 160-167) of the question of whether mathematicians are more musically gifted than exponents of other special branches and professions. The author gives evidence for a negative answer to this question, in sharp contrast with widely held views on the subject.
103. John S. Rigden, Physics and the sound of music, Wiley \& Sons, 1977. 286 pages. ISBN 0471024333 . Second edition, 1985. 368 pages, in print. ISBN 0471874124.
104. Curtis Roads, The computer music tutorial, MIT Press, 1996. 1234 pages, large format, in print. ISBN 0262181584 (hbk), 0262680823 (pbk).
This is a huge work by a renowned expert. It contains an excellent section on various methods of synthesis, but surprisingly, doesn't go far enough with technical aspects of the subject.
105. $\qquad$ , Microsound, MIT Press, 2002. 392 pages, to appear in March 2002. ISBN 0262182157.

This book discusses sound particles and granular synthesis, and comes with a CD full of examples.
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Mobile instrument, Arthur Frick

## Index

$a_{m}=\frac{1}{\pi} \int_{0}^{2 \pi} \cos (m \theta) f(\theta) d \theta, 32$
Aaron, Pietro (ca. 1480-1550)
-'s meantone temperament, 138
$\mathrm{ABC} 2 \mathrm{MT}_{\mathrm{E}} \mathrm{X}, 315$
abelian group, 254
abs (CSound), 240
absolute
convergence, 32
integrability, 63
value, 40,300
academic computer music, 317
acceleration, 12
Acid Wav (shareware), 312
acoustic pressure, 83, 90, 100
Acoustical Society of America, 334
acoustics, 89, 100, 335, 363, 364, 366,
368-370, 372-374, 376
nonlinear, 60
additive synthesis, 208
admissibility condition, 74
ADSR envelope, 206
adufe, 89
Agricola, Martin (1486-1556)
-'s monochord, 127
AIFF sound file, 193, 227
air, 1
bulk modulus, 83, 101
aleatoric
composer (shareware), 316
music, 375
algorithm
DX7 —, 221, 224
Euclid's -, 117, 169, 262
inductive -, 161
Karplus-Strong -, 211, 227
aliasing, 198
alpha scale (Carlos), 154, 176, 320
alternate tunings group, 311
alternating group, 274
alternative, Fredholm, 354

Alves, Bill, 344
AM radio, 214
American Math Monthly, 333
amplification, 201
amplifier, 8, 207
response, 44
amplitude, 2, 10, 18-20
instantaneous -, 73
modulation, 214
peak -, 16, 19
RMS —, 19
AMSLATEX, xii
analog
modeling synthesizer, 61
signal, 189
synthesizer, 61, 207, 347
angular velocity $\omega=2 \pi \nu, 16,25$
animals, hearing range of, 7
answers to exercises, 280
antanairesis, 117
anvil, 3
apical, 5
apotomē, Pythagorean, 117, 133, 320
approximation, rational, 160-169
Archytas of Tarentum (428-365 B.C.), 150
arctan function, 164
area
density, 85, 98
in polar coordinates, 64
argument, 300
Aristotle (384-322 в.c.), x
Aristoxenus (ca. 364-304 в.c.), 153
arithmetic, clock, 261
Aron, see Aaron
Art Song (shareware), 316
artifacts, 198
Ascending and descending (Escher), 113
ascending node, 168
ascii, 228, 230

Asselin, Pierre-Yves (1950- ), 363
associative law, 71, 253
astronomy, 105
Atari, 312
atonal music, 152
attack, 206
AU sound file, 193
Audio Architect (software), 312
auditory canal, 3
aulos, 124, 303
auricle, 3
auxiliary equation, 21
AVI movie file, 192
Axé (software), 313
$b_{m}=\frac{1}{\pi} \int_{0}^{2 \pi} \sin (m \theta) f(\theta) d \theta, 32$
Bach, J. S. (1685-1750)
Goldberg Variation 25, 315
Jesu, der du meine Seele, 136
Musical Offering, 248
Organ Music (Fagius), 146, 344
Partitia no. 5, Gigue, 135
Toccata and Fugue in D, 247
Toccata in $F \sharp$ minor, 142
Well Tempered Clavier, 141
Bach, P. D. Q. (1807-1742)?, 279
Backus, John (1911-1988), 363
Badings, Henk, 175
bagel, 171
Baggi, Denis, 363
Bailhache, Patrice, 363
balance, 4
Balinese gamelan, 154
bamboo marimba (Partch), 157
band pass filter, 107
bandwidth, 27
critical -, 106, 107
Barbour, J. Murray (1897-??), 363
Barca, Alessandro, 144
Barker, Andrew, 153
Barlow, Clarence, 174, 344
Barnes, John, 145, 146
baroque music, 134
Bartók, Béla (1881-1945)
Fifth string quartet, 247
Music for strings, percussion and celesta, 251
basal end of cochlea, 5
base of natural logarithms, 164
basilar membrane, $5,12,107$
basis for a lattice, 182
bass clef, 310,328
bass singer, 9
bassoon, 238
baud rate, MIDI, 195
bc -I, 298
beam equation, Euler-Bernoulli, 96
beat, dead, 22
beats, 16, 148, 319
Beauty in the Beast (Carlos), 154
Beethoven, Ludwig van (1770-1827), $152,245,346$
Békésy, Georg von (1899-1972), 363
bel ( $=10 \mathrm{~dB}$ ), 7
bell
(FM \& CSound), 235
change ringing, 257
tubular -, 93
Benade, Arthur H., 364
Bendeler, P. (1654-1709)
-'s temperaments, 142, 143
bending moment, 94
Benedetti, Giovanni Battista (15301590), 124

Berg and Stork, 364
Bernoulli, Daniel (1700-1782), 30, 96
Bessel, F. W. (1784-1846)
-'s equation, 54
function, 48-59, 219, 291
book about -, 375
computation of -, 298
graph of -, 51
hyperbolic -, 99
Neumann's -, 55
power series for -, 55
zeros of -, 87, 296
beta scale (Carlos), 154, 177, 320
Bewitched, The (Partch), 347
bible, 162
bibliography, 363
bifurcation, 224
bijective function, 259
binary representation, 189
birdsong, 370
birnd (CSound), 240
Bitheadz Retro AS-1 (software), 312
Blackwood, Easley (1933- ), 174, 344, 364
Blake, William (1757-1827), 251
blend factor, 213
block
diagram (DX7), 219
periodicity -, 181, 184, 269
Bôcher, Maxime (1867-1918), 44
Boethius, Anicius Manlius Severinus
(ca. 480-524 A.D.), 124

Bohlen-Pierce scale, 116, 178, 319
Bologna State Museum, 175
Bolzano-Weierstrass theorem, 361
Bombelli, Rafael (1526-1572), 161
Boo I (Partch), 157
books, xi
Boole, George (1815-1864), 189
Borrmann, Rudiger, 312
Bosanquet, Robert H. M. (1841-1912), 170
bottle, plucked, 213
Boulanger, Nadia (1887-1979), 178
Boulanger, Richard Charles (1956- ), 181, 241, 364
boundary conditions, 80,349
bounded sequence, 361
bowed instrument, 40
BP intervals, 178-180
BP-just scale, 180
brass, 225, 336
brightness, 207
Brombaugh, John (organ builder), 140
Brouncker, William (1620-1684), 164
brown noise, 65
Brown, Colin, 133
Brownian motion, 38, 65
Brun, Viggo (1885-1978), 169
bulk modulus, 83, 101
Burnside, William (1852-1927)
—'s lemma, 270, 276
Buser and Imbert, 364
Buxtehude, Dietrich (ca. 1637-1707), 344
Byrd, William (1543-1623), 140, 253, 345
$C^{1}$ function, 38
C+ +
Bessel calculator, 298
Synthesis Toolkit, 313
C programming language, 227
Cakewalk (software), 316
calculus
fundamental theorem of -, 324
vector -, 89
calm temperaments, 147
Calvin and Hobbes, 45
campanology, 257
Campbell and Greated, 364
canal
auditory -, 3
semicircular —, 4
Cancrizans, 248
canon, 303
retrograde/crab, 248

Canonici, 303
capacitor, 215
cards, shuffling, 278
Carlos, Wendy (1939- ), 154, 158, 176, 320, 345
Carpenter, Charles, 181, 345
carrier frequency, 215
carry feature (CSound), 233
Cartesian
coordinates, 300, 342
product, 265
cascade modulation, 222
Casio, 313
Castine, Peter, 364
Cataldi, P. A. (1548-1623), 161
category theory, 371
cathode ray tube, 44
Cauchy, Augustin Louis (1789-1857)
-'s integral formula, 57
principal value, 63
sequence, 353
Caus, Salomon de (ca. 1576-1626)
—'s monochord, 127
CD-ROM, Neuwirth, 372
cello, 138
centroid, 95
cents, $9,119,320,326$
cepstrum, 72, 336
Cesàro, Ernesto (1859-1906) sum, 39, 42, 46
chain
ossicular -, 3
rule, multivariable, 78, 342
Chalmers, John (1940- ), 159
Champion de Chambonnières, Jacques
(1602-1672), 347
change ringing, 257
Chao Jung-Tze, 162
chaos, 39, 224, 226, 335, 338, 339
Chebychev, Pafnuti L. (1821-1894)
polynomials, 242
Chinese Lü scale, 158
Chopin, Frédéric François (1810-1849), 152, 346
Étude, Op. 25 No. 10, 264
Waltz, Op. 34 No. 2, 247
chorus, 195, 207
Chowning, John, 216
and David Bristow, 364
Chowning, Maureen, 181
chromatic
genus, 150
scale, 153
circle of fifths, 118, 263
circular motion, 19
circulating temperament, 140
clarinet, $9,15,33,178,225,238,336,337$
classes, pitch, 235, 261
classical harmony, 133
clef, 310, 328
clipping, 228
CLM (freeware), 312
clock arithmetic, 261
closed
bounded region, 90
interval, 38, 41
tube, 14
CMix (freeware), 312
CMN (freeware), 314
CMusic, 371
cochlea, 4, 7, 12, 334
Coda Music Software, 314
cognitive science, 370
collision frequency, 1
color, x, 104
coloratura soprano, 181
Colton, David, 364
columnella, 4
combination tone, 111
comma, 117, 118, 120-122, 124, 125, 133
BP $7 / 3-, 179,320$
ditonic -, 117
notation (superscript), 125
of Didymus, 121
ordinary -, 121
Ptolemaic -, 121
Pythagorean -, 117, 120, 141, 149, 169, 170, 320
scale of -s, 172
septimal -, 124, 320
syntonic -, 121, 320, 330
Common Lisp Music (freeware), 312
commutative
law, 71, 254
ring, 274
compact disc, 189
Alves, 160, 344
Bach/Hans Fagius, 146, 344
Between the Keys, 174, 344
Blackwood, 174, 344
Byrd, 253, 345
Carlos, 154, 160, 345
Carpenter, 181, 345
Computer Music Journal, 344
Cook, 181, 345
Harrison, 160, 345

Harvey, 346
Haverstick, 174, 346
Haydn, 253, 346
Houtsma, Rossing \& Wagenaars, 114, 346
Johnson, 346
Katahn/Foote, 140, 146, 346
Lagacé, Wellesley organ, 140, 346
Machaut/Hilliard Ensemble, 119, 253, 347
Mathews \& Pierce, 181, 347
Microtonal works, 347
Parmentier, 140, 347
Partch, 160, 347
Rich, 160, 347
Sethares, 110, 347
Tomita/Mussorgsky, 206, 347
Winkelman, 140, 146, 348
Xentonality (Sethares), 174, 347
compact operator, 361
complementary function, 24
completeness, 91
complex
analysis, 57
conjugate, 301
exponential, 45, 301
numbers, $22,25,45,169,300$
composer, aleatoric, 316
Composers Recordings Inc., 347
compression, data, 193
Computer Music Journal, xi
computer music, academic, 317
concert hall acoustics, 101
concert pitch, 16
concha, 3
configuration, 273
counting series, 275
conical tube, 15
conjugate, complex, 301
conjunction of tetrachords, 150
conservation of energy, 358
consonance, 103-105
continued
fractions, 160, 164, 175, 333, 368
for $e, 164$
for $\log _{2}(3 / 2), 169$
for $\log _{2}(3 / 2) / \log _{2}(5 / 4), 176$
for $\log _{3}(7 / 3), 179$
for $\pi, 162$
for $\sqrt{2}, 168$
periodic, 168
subtraction, 117
continuous
dependence on initial conditions, 83
function, 38
nowhere differentiable -, 38
piecewise -, 41
control rate (CSound), 228
convergence
absolute - , 32
mean square - , 39
pointwise - , 42, 44
uniform - , 35, 42, 44
convergents, 163, 179
convex drums, 92
convolution, 71, 201
convolve, 71
Cook, Perry, 365
Cooke, Deryck, x, 365
Cool Edit (shareware), 312
Cooley and Tukey, 204
coordinates
Cartesian —, 300, 342
polar - , 64, 65, 86, 300, 342
Cope, David (1941- ), 365
Cordier, Serge, 149
cos, cosh, cosinv (CSound), 240
coset, 184, 267
representatives, 181,268
$\cosh x, 302$
counting problems, 273
Couperin, François (1668-1733), 146, 348
Couperin, Louis (1626-1661), 347
coupled oscillators, 168
crab canon, 248
Cremer, Lothar, 366
critical bandwidth, 106, 107
critically damped system, 22
Crocker, Malcolm J., 366
crystallography, 250
Cscore, 241
CSound, 227, 312, 344, 364
Direct-, 241
email discussion group, 312
The - book, 241
CTAN, 315
Cubase (software), 316
curvature, radius of, 95
Cybersound Studio (software), 312
cycle
-s per second, 7
index, 273
notation, 255
of fifths, 117
cyclic group, 245, 262
Cycling ' 74 (Mac software), 312

Cygwin, 298
cylinder of thirds and fifths, 138
d'Alembert, Jean-le-Rond (1717-1783), 30, 78, 101
d'Anglebert, Jean-Henri (1635-1691), 347
damped harmonic motion, 11, 21
Daniélou, Alain (1907-1994), 366
DAT, 189
data
compression, 193
transmission, MIDI, 194
DATA chunk, 193
dB, 7
dB SPL, 8
dBA, 8
de Moivre, Abraham (1667-1754)
—'s theorem, 301
dead beat, 22
Debussy, Claude (1862-1918) Rêverie, 252
decay, 206 of Fourier coefficients, 41 stretching, 213
decibels, 7
delay, 200, 207, 209, 212
$\Delta t$, time between samples, 195
$\delta(t)$, Dirac delta function, 68, 195
denarius, 304
density, $77,85,94,98$
derivative, 38
partial -, 77, 341
Desain and Honig, 366
descending node, 168
determinant, 184
Deutsch, Diana, 114, 366
Deva, B. Chaitanya, 367
Devie, Dominique, 367
diapason, 304
diaschisma, 124, 126, 320
diatonic
genus, 150
syntonic scale, 150
tunings, 364
dictionary, 303
Didymus ho mousicos (1st c. B.c.), 121
comma of -, 121
diesis, $\mathbf{1 1 7}, 124,133,171,320$
BP-minor -, 180, 320
great -, 124, 138, 320
difference tones, 111
differentiable periodic function, 41
differential equation, 11, 12, 54
linear second order -, 21 partial-, 60, 77, 85, 349, 364
digital
audio, 373
audio tape (DAT), 189
delay, 200
filters, 200
music, 189
representation of sound, 189
signal processing, 372
signals, 189
synthesizer, 109, 154
dihedral group, 250, 266
Diliges Dominum (Byrd), 253
diminished triad, 134, 332
diode, 215, 216
Dirac, Paul Adrien Maurice (1902-1984)
delta function, 68, 195
direct product, 265
DirectCSound, 241
Dirichlet, Peter Gustav Lejeune (18051859), 38, 166
kernel, 48
spectrum, 90
disc, compact, 189
discography of microtonal music, 311
discrete Fourier transform, 203
discriminant, 21
discrimination, limit of, 10
disjunction of tetrachords, 150
dispfft, display (CSound), 240
displacement, 83
dissonance, 103-105
dissonant octave, 110
distortion range variable, 61
distribution, 69
tempered -, 69
distributive law, 71
dithering, 191
ditonic comma, 117
divergence theorem, 89,349
divisors, elementary, 270
Dodge and Jerse, 367
domain, fundamental, 181
dominant, 332
dominant seventh, 123
Doppelgänger (J. A. Lyndon), 249
Dorian tetrachord, 150
dot notation, 12
double
angle formula, 18
flat, 118
integral, 64
sharp, 118
Dover reprints, xi
Dowling and Harwood, 367
draconic month, 168
drum, 85, 103, 213, 225, 333, 334
convex -, 92
ear -, 3
hearing the shape of a -, 91
kettle-, 88
square - , 89
wood - (FM \& CSound), 237
DuBois-Reymond, Paul (1831-1889), 38
Dufay, Guillaume (ca. 1400-1474), 151
Duphly, Jacques (1715-1789), 146, 348
Dupras, Martin, 312
duration, 2
DX7, Yamaha, 218, 299, 312, 313, 364
emulation, 313
dynamic friction, 40
$E$ (Energy), 356
$E$ (Young's modulus), 95
e, 325
continued fraction for, 164
$e$ (identity), 253
$e^{z}$ (complex exponential), 301
ear, 3, 319
drum, 3
Easy Music Theory (online), 311
eccentricity of ellipse, 58
echo, 207
eclipse, ecliptic, 168
editors, sound, 311
effect
-s unit, 207
Mozart - , 317
effective length, 84
eigenfunction, 90, 360
eigenvalues, 89, 90, 359
Eitz, Carl (1848-1924)
—'s notation, $125,180,285$
elasticity, longitudinal, 95
electroencephalogram, 7
electromagnetic wave, 2
Electronic
Music Interactive (WWW), 313
Musician (magazine), xii, 241, 242
electronic music, xi
element, 253
elementary divisors, 270
11-limit, 157
eleventh harmonic, 321
elliptic orbit, 58
Ellis, Alexander J. (1814-1890), 119, 148, 319
Elmore and Heald, 367
energy, 358
density, 65
potential -, 356
enharmonic
genus, 150
notes, 118
Ensoniq, 313
entropy, 194
enumeration theorem, Pólya's, 272
envelope, 206, 207, 232, 241
epimoric, 304
epimorphism, 260
equal beating temperament, 144
equal temperament, 141, 147, 160, 319, 327
Cordier's — for piano, 149
equation
auxiliary -, 21
Bessel's —, 54
differential -, 11, 12, 54
Laplace's -, 352
partial differential - , 60, 77, 85, 349, 364
quadratic -, 21, 168
Sturm-Liouville -, 84
wave -, 77, 84, 349, 364
Webster's horn -, 84
equilibrium position, 12
equivalence, 183
octave, 104, 181, 261
Erlangen monochord, 127
Erlich, Paul, xii, 159, 181, 185
error
mean square -, 39, 139
escape (diesis), 124
Escher, Maurits Cornelius (1898-1972)
Ascending and descending, 113
Euclid (ca. 330-275 в.c.)
-'s algorithm, 117, 169, 262
Euler, Leonhard (1707-1783), 30, 39
-'s continued fraction for $e, 164$
-'s formula for $e^{i \theta}, 301$
-'s joke, 199
-'s monochord, 130, 184
-Bernoulli beam equation, 96
phi function, 263, 274
even function, 36
exercises, answers to, 280
expansion, Laurent, 57
exponential
$\exp$ (CSound), 240
function $\exp (x), 325$
function, complex, 45, 301
interpolation, 235
extension, 94
extraduction, 278
$\hat{f}(\nu)=\int_{-\infty}^{\infty} f(t) e^{-2 \pi i \nu t} d t, 62$
Fagius, Hans (1951- ), 146, 344
FAQ, 317
Farey, John (1766-1826), 148
fast Fourier transform, 204, 240
Fay, R., 7
feedback, 58, 223
Fejér, Lipot (1880-1959), 39
kernel, 46
fenestra rotunda, 5
Fibonacci (= Leonardo of Pisa, ca. 11801250) series, 167

Fichet, Laurent, 367
fifteenth harmonic, 321
fifth
circle/cycle of -s, 117, 118, 263
harmonic, 121, 320
perfect -, 104, 109, 173, 328
Cordier's equal temperament, 149
sequence of - $\mathrm{s}, 116$
spiral of -s, 118
fifty-three tone scale, 170
filter, 71,207
band pass -, 107
digital, 200
low pass - , 190, 198
Finale (software), 314
finality, 134
first isomorphism theorem, 270
fish, proving the existence of, 67
Fisk organ, Wellesley, 140
5-limit, 157
fixed point, 255
flat, double, 118
Fletcher and Rossing, 367
Fletcher-Munson curves, 9, 194
flute, 15, 225
FM
instruments in CSound, 235
radio, 214
synthesis, xi, 51, 58, 216, 218, 227, 233, 299, 364
FMusic (freeware), 316
focus of ellipse, 58
focusing of sound, 3

Fogliano, Lodovico (late 1400s-ca. 1539) -'s monochord, 127
Fokker, Adriaan D. (1887-1972), 175, 181
folk music, 134, 315
Foote, Edward (piano technician), 346
force, shearing, 93
forced harmonic motion, 24
form, 265
formants, 72
FORMAT chunk, 192
formula
Cauchy's integral - , 57
double angle -, 18
Gauss' - 350
Parseval's -, 65
Forte, Allen, 367
Forty-Eight Preludes and Fugues (J. S. Bach), 141
forty-three tone scale, 157
four group, Klein, 266
Fourier, Jean Baptiste Joseph, Baron de (1768-1830), 30
coefficients, 30, 33
bounded -, 41
rapid decay of -, 41
series, $14,29,48$
transform, 62
fourth, perfect, 109, 115, 121, 150
frac (CSound), 240
fractal
music, xi
waveform, 39
Fractal Tune Smithy (free/shareware), 316
fractions, 160
continued -, 160, 164, 175, 333, 368
partial -, 168, 202
FractMus (freeware), 316
Frazer, J., 115
Frederick the Great, 248
Fredholm, Erik Ivar (1866-1927)
alternative, 354
operator, 355
French
horn, 337
Revolution, 31
frequency, 2, 104, 105, 111
chart, 310
cochlea, 6
collision -, 1
combination tone, 111
combined -, 18
Hertz, 7
instantaneous -, 72
limit of discrimination, 10
missing fundamental, 113
modulation, 214, 338
multiples of fundamental - , 30
nominal - 88
Nyquist - , 197
octave, 13
piano strings, 18
ratio, 119
resonant - , 11, 26, 27
sine wave, 16
spectrum, 8,65
standard -, 16
Frequency analyzer (freeware), 312
Frick, Arthur, 376
friction, 21, 40
frieze patterns, 250
Fripertinger, Harald, 340
Froberger, Johann Jakob (1616-1667), 146, 347, 348
front page, CSound, 312
ftp.ucsd.edu, 313
Fubini, Eugene (1913-1997)
solutions, 60
Fubini, Guido (1879-1943), 60
function, 259
arctan -, 164
Bessel -, 48-58, 219, 291, 375
complementary -, 24
cosine -, 16
Dirac delta - , 68, 195
Euler's phi -, 263, 274
even -, 36
exponential -, 301, 325
generalized -, 69
Green's -, 352
Heaviside - , 70
hyperbolic -, 302
kernel -, 70
$L^{1}-, 63$
$L^{2}-, 353$
logarithm - , 119, 319, 324
periodic - , 30, 32, 107
rational -, 202
sampling -, 195
sawtooth - , 39, 40, 42
sine -, 16
square wave - , 33, 39, 42, 61, 207
tangent - , 164
test - , 69
transfer, 201
triangular -, 41

Weber —, 55
fundamental, 103, 109
domain, 181
missing -, 2, 88, 112
theorem of calculus, 324
Furia and Scacciaferro, 367
Gaffurius, Franchinus (1451-1522), 105
Galilei, Galileo (1564-1642)
-'s principle, 1
pitch and frequency, 106
gamelan, 103, 154
gamma scale (Carlos), 177, 320
Garland and Kahn, 367
gas, 1
Gaudi (Rich), 347
Gauss, Johann Carl Friedrich (1777-1855), 48, 165, 168
-'s formula, 350
-ian integers, 169
GENO5 (CSound), 235
GEN07 (CSound), 232
GEN 10 (CSound), 230
generalized
function, 69
keyboard harmonium, 170
generators
for a group, 262
for a sublattice, 183
Genevois and Orlarey, 367
genus, 150
geometric series, 48
geometry, 105
Germain, Sophie (1776-1831), 98
Gestalt, 370
Gibbs, Josiah Willard (1839-1903)
phenomenon, 35, 41
Gibelius' monochord, 138
Gilbert and Sullivan, 29
glide reflection, 247
global variables (CSound), 232
GNU, 314
Gold and Morgan, 367
Goldberg Variation 25 (J. S. Bach), 315
golden ratio, 164, 167, 225
Goldwave (shareware), 312
gong, 98, 103
Gordon, Webb and Wolpert, 91
Götze and Wille, 368
Gouk, Penelope, 368
Graff, Karl, 368
Grain Wave (Mac shareware), 313
grains, 241
granular synthesis, 227, 241, 374
graphicx, xii
Gray's Anatomy, 3
great diesis, 124, 138, 320
greatest common divisor, 117, 262
Greek
music, 149
scales, 150
Green, George (1793-1841)
-'s function, 352
-'s theorem, 350
Griffith and Todd, 368
Groovemaker (software), 313
group, 245, 253, 371
abelian —, 254
alternating -, 274
cyclic -, 262
dihedral -, 266
infinite cyclic -, 245
infinite dihedral -, 250
Klein four -, 266
Mathieu - $M_{12}, 277$
permutation -, 256
simple -, 278
sporadic -, 278
symmetric -, 256
Gruytters, Joannes de (1709-1772), 146, 348
guitar, 333, 337, 338
$H(t), 70$
ћ, 63
Hába, Alois (1893-1973), 173
half-period symmetry, 37
Hall, Donald E., 145, 368
hammer, 3
Hamming, Richard Wesley (1915-1998), 368
Hammond organ, 208
Han dynasty (206 в.c.- 221 A.D.), 158
Hanson, Howard (1896-1981), 173
Hardy and Wright, 164, 165, 168, 368
harmonic, 1, 121, 320
fifth 一, 121
law (Kepler), 105
motion, 12
damped -, 21
forced -, 24
$m$ th —, 103
odd 一, 33
piano (Harrison), 159
scale (Carlos), 158
second -, 321
series, 103, 231
seventh - , 103, 121, 177, 321, 375
third —, 121
harmonica, 335
Harmonices Mundi (Kepler), 105
harmonium, 170
voice - (Colin Brown), 133
harmony, 10, 133
septimal, 186
harpsichord, 146, 334, 347, 348
Harrington, Jeff, 312
Harris, Sidney, 89, 167, 189
Harrison, John (1693-1776), 140
Harrison, Lou (1917- ), 158
Harrison, Michael, 159
Hartmann, William M. (1939- ), 368
Hauptmann, Moritz (1792-1868), 125
Haverstick, Neil, 346
Haydn, Franz Joseph (1732-1809), 253, 346
header (CSound), 228
hearing
range (frequency), 7
threshold of -, 8
Heaviside, Oliver (1850-1925)
function, 70
Heisenberg, Werner Karl (1901-1976)
uncertainty principle, 63, 101
helioctrema, 5
helix, 3
Helmholtz, Hermann (1821-1894), 6, 125, 368
Hertz, Gustav Ludwig (1887-1975)
unit of frequency, 7
Hewitt, Michael, 368
hexachord, 275
hexadecimal, 192
$\bigcirc, 168$
Hilbert, David (1862-1943)
space, 352
transform, 72
Hilliard Ensemble, 347
Hindemith, Paul (1895-1963), 105
history of temperament, 149
Hoffnung, Gerard (1925-1959), 85, 178
Hofstadter, Douglas R., 168, 368
homogeneity, 19
homomorphism, 259
Hooke, Robert (1635-1703)
—'s law, 83, 94, 95, 101
horn equation, Webster's, 84
Houtsma, Rossing and Wagenaars, 346
Howard and Angus, 368

Hua Loo Keng, 168, 369
Huai-nan-dsi, 158
Huffman coding, 194
human ear, 3, 319
Huygens, Christiaan (1629-1695), 173, 174
Huygens-Fokker Foundation, 311
hyperbolic
Bessel functions, 99
functions, 302
Hz, 7
$I_{n}(z), 99$
I (inversion), 264
$i=\sqrt{-1}, 300$
identities, trigonometric, 16, 301
identity element, 71, 253
Ile de feu 2 (Messiaen), 277
illusion, visual, 115
image, 259
imaginary numbers, 300
I'm Old Fashioned (Kern/Mercer), 136
Impromptu No. 3 (Schubert), 142
Improvise (shareware), 316
impulse response, 201
incus, 3
index, 377
of modulation, 218
of unison sublattice, 184
Indian Shruti scale, 159
inductive algorithm, 161
inequality, Schwartz's, 353, 355
infinite
cyclic group, 245
dihedral group, 250, 266
order, 256
information theory, 194
inharmonic spectrum, 220,225
initial conditions, 82,349
injective function, 259
inner
ear, 3
product, $32,45,352$
instantaneous
amplitude, 73
frequency, 72
instrument
bowed -, 40
percussive -, 211
wind -, 14, 83, 372
int (CSound), 240
integer, 30, 31, 103, 105-121, 254
Gaussian -, 169
part, 43, 161
ratio, 104
integral, 18, 19, 32, 49, 168
double -, 64
formula, Cauchy's, 57
particular -, 24
integration, Lebesgue, 353
intensity, sound, 7, 9
internal direct product, 265
internet resources, 311
CSound, 312
FAQs, 317
MIDI, 317
music theory, 311
online papers, 333
other -, 317
random music, 316
scales and temperaments, 311
sequencers, 316
sound editors, 311
synthesis software, 312
synthesizers and patches, 313
typesetting software, 314
Interplanetary Music Festival, 178
interpolation
exponential -, 235
linear -, 189, 232
interval
major
sixth, 173
third, 121, 173
minor
seventh, 116
sixth, 116, 173
third, 116, 173
perfect fifth, 104, 173
table of -s, 285, 319
wolf -, 138
intonation, just, 10, 120, 157, 181, 376
inverse, 273
element, 254
Fourier transform, 64
function, 259
multiplicative - , 301
inverse function, 255
inversion, 247, 264, 329
IRCAM, 317
irrational numbers, 107, 160
irregular temperament, 140, 141
Isacoff, Stuart M., 369
isomorphism, 260
isophon, 9
isospectral plane domains, 91

Ives, Charles (1874-1954), 173, 174, 344
$J_{n}(z), 49,59,291$
$j=\sqrt{-1}$ (engineers), 302
Jaja, Bruno Heinz, 178
Jaramillo, Herman, xii
JASA, 334
Java Music Theory, 311
jazz, 134
Jeans, Sir James Hopwood (1877-1946), 369
Jesu, der du meine Seele (J. S. Bach), 136
Johnson, Ben (1926- ), 346
Johnson, Jeffrey, 369
Johnson, Tom, xi, 369
Johnston, Ian, 369
joke, Euler's, 199
Jorgensen, Owen, 369
JP-8000/JP-8080, 61
Jupiter, orbit of, 168
just
intonation, $10, \mathbf{1 2 0}, 157,181,376$
network, 311
major
scale, 121, 126, 133
sixth, 109, 122, 321
third, 109, 122, 320
triad, 133
minor
semitone, 320
sixth, 122
third, 109, 122, 320
tone, 320
triad, 126, 133
noticeable difference, 9
super - scale, 157
Kac, Mark (1914-1984), 91
Karplus-Strong algorithm, 211, 227
Katahn, Enid (pianist), 346
Kawai, 313
Kelletat, Herbert, 145
Kellner, Herbert Anton, 146, 347
Kepler, Johannes (1571-1630)
-'s laws, 58, 105
—'s monochord, 128
Kern, Jerome (1885-1945), 136
kernel
Dirichlet - , 48
Fejér -, 46
functions, 70
of a homomorphism, 270
kettledrum, 88, 337
key off, key on, 207
key signature, 331
Keyboard (magazine), xii, 241, 242
Keynote (software), 314
keys, split, 152
King Fâng (3rd c. B.c.), 172
Kinsler and Frey, 369
Kirchoff, Gustav (1824-1887), 100
Kirnberger, Johann Philipp (1721-1783)
approximation of 一, 148
scales of 一, 131, 144
Klavierstück (Schoenberg), 252
Klein four group, 266
Kliban, B., 67
Knuth, Donald (1938- ), 314
Korg, 313
Körner, T. W. (1946- ), 30, 369
Kruth and Stobart, 370
Kuykens, Hans, 315
$L^{1}$ function, 63
$L^{2}$ function, 353
labyrinth, 3
membranous - , 4
osseous -, 4
Lagacé, Bernard, 140, 346
Lambda scale, 180
lamina spiralis
ossea, 5
secundaria, 5
Lanciani, Albino, 370
Laplace, Pierre-Simon (1749-1827)
-'s equation, 352
operator, $89,352,359$
Lattard, J., 370
lattice, 159, 181
Laurent, Pierre-Alphonse (1813-1854)
expansion, 57
law
associative, 253
commutative, 254
Hooke's -, 83, 94, 95, 101
Kepler's -s, 58, 105
Mersenne's -s of stretched strings, 81
Newton's -s of motion, 12, 78, 83, 85, 94, 101
leak (diesis), 124
Lebesgue, Henri Léon (1875-1941)
integration, 353
leger line, 310, 328
Leman, Marc, 370
lemma, Burnside's, 270, 276

Lemur (Mac software), 313
Lendvai, Ernő, 370
length, effective, 84
Leonardo da Vinci (1452-1519), 151
Lewin, David, 370
LFO (low frequency oscillator), 61, 206, 207
Licklider, J. C. R., 113
liftering, 72
light, 104
LilyPond (GNU freeware), 314
Lime (software), 314
limen, 9
limit, 44, 63, 157
left/right —, 42
of discrimination, 10
limitations of the ear, 7
limma, 117, 320
Linderholm, Carl E., 278, 370
Lindley, Mark
and Ronald Turner-Smith, 370
linear
algebra, 89
density, 77, 94
interpolation, 189, 232
linearity, 19
lineseg (CSound), 239
Linux, 312, 372
little endian, 192
Lloyd and Boyle, 371
$\ln (x), 324$
local variables (CSound), 232
logarithm, 319, 324
-ic scale for cepstrum, 72
-ic scale of cents, 119
-ic scale of decibels, 7
$\log _{2}(3)$ is irrational, 161
$\log , \log 10($ CSound), 240
natural -s, 324
base of (e), 164
long division, 168
longitudinal
elasticity, 95
wave, 2,77
lookup table, 218
loop, 241
lossless compression, 193
lossy compression, 193
loudness, 2
low frequency oscillator (LFO), 61, 207
low pass filter, 190, 198
Lü scale, Chinese, 158
Luce, R. Duncan, 371

Lucy, Charles, 140
lunar eclipse, 168
lute, 305
lute tunings, Mersenne's, 129
Lyapunov, Aleksandr Mikhailovich
(1857-1918) exponent, 336
Lyndon, J. A., 249
Mac, 312
Machaut, Guillaume de (1300-1377),
119, 253, 347
Madden, Charles, xi, 371
magazine
Electronic Musician, xii, 241
Keyboard, xii, 241, 242
Mahler, Gustav (1860-1911)
-'s tenth symphony, x
major
scale, 116
seventh, 321
sixth, 173
just -, 109, 122
third, 10, 121, 150, 173
just 一, 109, 122
tone, 116
triad, 121
Make-Prime-Music (freeware), 316
Malamini organ, 152
Malcolm's monochord, 130
malleus, 3
Mandelbaum, M. Joel, 175
Mandelbrot Music (freeware), 316
marimba, bamboo (Partch), 157
Marpurg, Friedrich Wilhelm (1718-1795)
-'s monochord, 129
-'s temperament I, 144
masking, 6, 111, 113, 194
master volume, 195
mathematicians, musicality of, 373
Mathews, Max V., 371
and Pierce, John R., 371
Mathieu, E. (1835-1900)
group $M_{12}, 277$
Mathieu, W. A., 371
mathlib, 298
matrix, 184
Mattheson, Johann (1681-1764), 146, 348
MAX, 317
Mazzola, Guerino, 340, 371
McClain, Ernest, 371
mean
free path, 1
square convergence, 39
square error, 39,139
value theorem, 325
velocity of air molecules, 1
meantone scale, 116, 137, 138, 139, 175, 319, 330
meatus auditorius externus, 3
Media Lab, MIT, 227
membrana
basilaris, 5
tympani secundaria, 5
membrane
basilar -, 5, 107
tympanic -, 3
membranous labyrinth, 4
Menuetto al rovescio (Haydn), 253
Mercer, Johnny (1909-1976), 136
Mercury, rotation of, 168
Mersenne, Marin (1588-1648), 30
improved meantone temperament, 142
law of stretched strings, 81
picture, 81
pitch and frequency, 106
spinet/lute tunings, 129
mesolabium, 305
message, system exclusive, 195, 285
Messiaen, Olivier (1908-1992), 277
Metamagical Themas (Hofstadter), 168
MetaPost, xii
method, Newton's, 97
Mexican hat, 74
Meyer, Alfred, 6
middle ear, 3
MIDI, xi, 194, 227, 310, 315
baud rate, 195
files, 140,317
home page, 317
to CSound, 227, 312
MIDI2CS, 227, 312
MIDI2TEX, 315
MikTeX, 315
Miller, James Charles Percy
-'s algorithm, 298
minor
scale, 116
semitone, 116, 117, 172
just -, 320
seventh, 116
sixth, 116, 173
just -, 122
third, 116, 173
just —, 109, 122
tone, just, 320
triad, 122, 331

$$
\text { just -, } 126
$$

Mirror duet (attr. Mozart), 246
missing fundamental, 2, 88, 112
MIT Media Lab, 227
mixed partial derivative, 341
mode
Dorian -, 150
vibrational - , 13
modeling, physical, 209
Modern Major General, 29
modification, 123
modiolus, 4
modulation
amplitude -, 214
frequency - , 214, 338
index of -, 218
pulse width - , 61, 207
ring —, 215
modulus
bulk -, 83, 101
Young's - , 95, 98
moment
bending -, 94
sectional -, 96, 98
Mongean shuffle, 278
monochord
Agricola's -, 127
BP —, 180
de Caus's —, 127
Erlangen - , 127
Euler's —, 130, 184
Fogliano's —, 127
Gibelius' -, 138
Kepler's —, 128
Malcolm's —, 130
Marpurg's —, 129
Montvallon's —, 130
Ramis' - , 127
Romieu's —, 131
Rousseau's —, 132
monomorphism, 260
Montvallon, André Barrigue de
-'s monochord, 130
mood in music, x
Moog, Robert A. (1934- )
synthesizer, 154, 345
moon, 168
Moonlight Sonata (Beethoven), 245
Moore, Brian C. J., 371
Moore, F. Richard, 371
Morgan, Joseph, 372
Morse and Ingard, 372
motion
Brownian -, 38, 65
circular -, 19
damped harmonic -, 11, 21
harmonic -, 12
planetary -, 58, 105
simple harmonic - , 11
Mozart, Wolfgang Amadeus (1756-1791)
effect, 317
Fantasie (Kv. 397), 136, 140, 146, 346
-'s pitch, 16
Sinfonia Concertante, 142
Sonata (K. 333), 135
Spiegel, 246
MP3 sound file, 192
MPEG, 193
MS-DOS, 227
Muffat, Gottlieb (1690-1770), 140
Mulgrew, Grant and Thompson, 372
multiplication table, 254
multiplicative inverse, 301
Musce Sionice (M. Praetorius), 10
music
academic computer -, 317
aleatoric -, 316
atonal -, 152
baroque - , 134
digital -, 189
electronic -, xi
folk - $, 134,315$
fractal -, xi
Greek -, 149
$\operatorname{mood}$ in -, x
of the spheres, 105
polyphonic -, 151
random -, xi, 316
rock -, 134
romantic - , 134
theory, 327
theory (online), 311
twelve tone - , 152
Music Theory Online (journal), 317
Music V, 371
MuSICA Research Notes, 317
Musical Offering (J. S. Bach), 248
Musical World, 115
musicality of mathematicians, 373
Musici, 305
MusicT $\mathrm{E}_{\mathrm{E}} \mathrm{X}$, xii, 314,315
MusiNum (freeware), 316
MusixTEX, 314
Mussorgsky, Modest (1839-1881), 206, 347

Muzika (freeware), 314
$N$ (sample rate), 195
nabla squared $\left(\nabla^{2}\right), 89,359$
Nachbaur, Fred, 246
Native Instruments (software), 313
natural
logarithms, 324
base of (e), 164
minor scale, 331
pitch, 13
seventh, 375
Nature, 43
necklace, 273
Nederveen, Cornelius Johannes, 372
Neidhardt, Johann Georg (1685-1739), 143, 146, 344
Nemesis GigaSampler (software), 313
Neumann, Carl Gottfried (1832-1925)
-'s Bessel function, 55
spectrum, 90
neutral surface, 95
Neuwirth, Erich, 372
new moon, 168
newton (unit of force), 77
Newton, Sir Isaac (1642-1727)
-'s laws of motion, $12,78,83,85,94$, 101
-'s method, 97
NeXT, 312, 314
Nicomachus (ca. 60-120 A.D.), 153
Nine Taylors (Dorothy Sayers), 257
nineteen tone scale, 159, 173
nineth harmonic, 320
node, 168
noise, 39, 224
white, pink, brown -, 65
nominal frequency, 88
nonlinear acoustics, 60
nonlinearity, 111
normal subgroup, 269
Northwestern University, 317
notation
cycle, 255
dot - (derivative), 12
Eitz's -, 125, 180, 285
roman numeral -, 134
software, 314
$\mathrm{nu}(\nu$, frequency), 16
numbers, 105
complex -, 22, 25, 45, 169, 300
imaginary -, 300
irrational -, 107, 160
rational -, 160, 162
Nutation (NeXT freeware), 314
Nyquist (freeware), 313
Nyquist, Harold (1889-1976)
frequency, 197
-'s theorem, 197
object oriented programming, 373
oboe, 15
octahedron, 159
octave, $9,13,104,109,327$
dissonant -, 110
equivalence, 104, 181, 261
stretched -, 140, 149
odd
function, 36
harmonics, 33
Odington, Walter (fl. 1298-1316), 151
Olson, Harry F., 372
omega $\omega=2 \pi \nu, 16$
one-one correspondence, 259
Online Music Instruction Page, 311
online papers, 333
Op de Coul, Manuel, xii, 311
opcode (CSound), 229
open tube, 14
operator, 218
compact, 361
Fredholm -, 355
Laplace -, 89, 352, 359
Orbach, Jack, 372
orbit, 267
orchestra, 77
file (CSound), 227
order, 256
ordered pairs, 265
ordinary
comma, 121
differential equation, 11, 12, 21, 54
organ, 208, 336-338
Duke/Brombaugh, 140
Knox/Toronto/Wollf, 140
Malamini -, 152
stops, 208
Tröchtelborn -, 146, 347
Wahlberg -, 344
Wellesley/Fisk, 140
organum, parallel, 150
orientation, 184
origin, 182
orthogonality relation, 32, 45, 360
oscil, oscili (CSound), 228
oscillator, 207
-s, coupled, 168
low frequency (LFO), 207
osseous labyrinth, 4
ossicular chain, 3
outer ear, 3
oval window, 3,5
overblowing, 15
overdamped system, 22
overtone, 103
Overture (software), 314
$p$-limit, 157
Padgham, Charles A., 372
palindrome, 248, 253
Pallas, orbit of, 168
panning, 195, 239
papers online, 333
paradox
Russel's, 253
Shepard's -, 113
tritone -, 114
parallel organum, 150
parallelogram, 20, 184
paranoia in the music business, 189
Parmentier, Edward, 347
Parseval, Marc Antoine (1755-1836)
-'s formula, 65
Partch, Harry (1901-1974), 137, 157, 347, 372
partial, 103, 104, 112, 209
derivative, 77, 341
differential equation, 60, 77, 85, 349, 364
fractions, 168, 202
particular integral, 24
Partitia no. 5, Gigue (J. S. Bach), 135
patch, 195, 224, 313
patterns, frieze, 250
PC, 312
peak
amplitude, 16, 19
of consonance, 109
pelog scale, 154
percussive instruments, 211, 225
perfect
BP-tenth, 179
fifth, 104, 109, 173, 328
Cordier's equal temperament, 149
fourth, 109, 115, 121, 150
periodic
continued fraction, 168
function, $30,32,107$
Riemann integrable -, 39
wave, 30
periodicity block, 181, 184, 269
Perle, George (1915- ), 372
permutation, 153
group, 256
perpendicular, 32
Perret, Wilfrid, 158
Pfrogner, Hermann (1911- ), 372
phase, 16, 18-20, 65, 83, 208
vocoder, 227, 242
phenomenon, Gibbs, 35, 41
phi function, Euler's, $\phi(n), 263,274$
Phillips, Dave, 312, 372
Philolaus of Tarentum (d. ca. 390 b.c.), 124, 171
phon, 9
physical modeling, 209
pi
biblical value of 一, 162
continued fraction for -, 162
is irrational, 164
is smaller than $\frac{22}{7}, 168$
meantone scale based on $\sqrt[\pi]{2}, 140$
16 th c. approximation to -, 333
$2 \pi$ radians in a circle, 16
piano, 339
computer-controlled, 335
hammer, 337
harmonic - (Harrison), 159
soundboard, 335, 336
strings, 335
tuning, 17, 18
Cordier's equal temperament, 149
Pleyel, 149
Pickles, James O., 372
pictures
Bosanquet's harmonium, 170
Brown's voice harmonium, 132
Calvin and Hobbes, 45
Carlos, Wendy, 177
Chowning, John, 216
cochlea, 4
d'Alembert, Jean-le-Rond, 79
DX7, 218
Euler, Leonhard, 131
Fibonacci, 167
Fourier, Joseph, 30
Gaffurius' Experiences of Pythagoras, 105
Hammond B3 organ, 208
Kepler, Johannes, 128
Malamini organ (split keys), 152
Marpurg, Wilhelm, 130

Mersenne, Marin, 81
mobile instrument, Arthur Frick, 376
osseous labyrinth, 4
Partch, Harry, 157
proving the existence of fish, 67
Pythagoras, 116
simplified version for public, 89
Trasuntius' 31 tone clavicord, 175
Vallotti, Francescantonio, 145
visual illusion, 115
WABOT-2, 205
Webern, Op. 24/28, 266
Pictures at an Exhibition (Mussorgsky), 206, 347
piecewise continuity, 41
Pierce, John R. (1910- ), 9, 110, 373
Pierrot Lunaire (Schoenberg), 153
pink noise, 65
pinna, 3
pitch, 2, 16, 105
classes, 235, 261
envelope, 227
in Tudor Britain, 16
Mozart's —, 16
natural -, 13
perception, place theory of, 6
virtual - , 112
place theory, 6
plagal cadence, 305
Plain Bob, 257
Plain Hunt, 258
Planck, Max (1858-1947)
-'s constant, 63
plane domains, isospectral, 91
planetary motion, 58, 105
Plato (427-347 в.C.), 150
Republic, 105
Pleyel, piano tuning, 149
Plomp, R. and Levelt, W. J. M., 107
plucked
bottle, 213
string, 211
Pohlmann, Ken C., 373
pointwise convergence, 42, 44
Poisson, Siméon Denis (1781-1840)
-'s ratio, 98
-'s summation formula, 67,196
polar coordinates, $64,65,86,300,342$
poles, 202
Poli, Piccialli and Roads, 373
Pólya, George (1887-1985)
-'s enumeration theorem, 272
polynomials, Chebychev, 242
polyphonic music, 151
Pope, Stephen Travis, 373
Portuguese square drum, 89
position, equilibrium, 12
potential energy, 356
power
gain, 8
intensity, 7
series, 275
series for $J_{n}(z), 56,57$
Power Tracks Pro Audio (software), 316
Practical Music Theory (online), 311
Praetorius, Michael (1571-1621)
Musce Sionice, 10
predictability in music, 248
Preludes and Fugues (J. S. Bach), 141
pressure, acoustic, 83, 90, 100
prime form, 265
principal value, Cauchy, 63
principle of reflection, 80
Pringsheim, Alfred (1850-1941), 164
product
Cartesian, 265
direct, 265
inner, 32, 45
product, inner, 352
programming language, C, 227
progression, 133
proving the existence of fish, 67
psychoacoustics, 2, 113, 194, 346, 365, $366,368,370,371,373,376$
psychology of music, 366
psychophysics, 374
Ptolemy, Claudius (ca. 83-161 A.D.), 153
comma, 121
diatonic syntonon, 150
public domain, 227
pulse width modulation, 61, 207
pure imaginary numbers, 300
PWM, 61, 207
pyknon, 150
Pythagoras (ca. 569-500 B.c.), 105
Pythagorean, 171
apotomē, 117, 320
comma, 117, 120, 141, 149, 169, 170, 320
minor semitone, 117
scale, 116,319
quadratic equation, 21, 168
quadrivium, 105, 305
quantization, 189
quantum mechanics, 63
quarter-tone scale, 173
QuasiFractalComposer (freeware), 316
quaternarius, 305
quefrency, 72
Quintilianus, Aristides, 153
quotient, Rayleigh's, 360
$\mathbf{R}$ (retrograde), 264
radians, 16, 240
per second, 20
radio, AM and FM, 214
radius of curvature, 95
ragas, 159
rahmonics, 72
Raichel, Daniel R., 373
rainbow, 104
Rainforest (Rich), 347
Ramanujan, Srinivasa Aiyangar (18871920), 160

Rameau, Jean-Philippe (1693-1764), xi, 106, 147, 152, 373
Ramis, Bartolomeus - de Pareja (1440ca. 1491)
-' monochord, 127
random
music, xi, 316
wave, 207
ratio, 7
frequency -, 119
golden -, 164, 167
of integers, 104, 105, 121
Poisson's —, 98
rational
approximation, 160-169
function, 202
numbers, 162
Ravel, Maurice (1875-1937)
Rhapsodie Espagnole, 250
Rayleigh, John William Strutt (18421919), 373
-'s quotient, 360
recorder, 334
recordings, 344
recurrence relation
for $J_{n}(z), 53$
Karplus-Strong algorithm, 212
recursive index, 394
reflection, principle of, 80
reflectional symmetry, 247
register stops (organ), 208
Reiner, David, 272
Reinthaler, Joan, 373
relation
orthogonality -, 32, 45, 360
recurrence -, 53
relative minor, 331
release, 206
repetition, 245
representation of sound, digital, 189
representatives, coset, 181, 268
Republic (Plato), 105
resonance, 24, 25, 203, 207
resonant frequency, 11, 26, 27
response, impulse, 201
retrograde, 264
canon, 248
reverberation, 195, 207
Rêverie (Debussy), 252
Révész, Geza, 373
Rhapsodie Espagnole (Ravel), 250
$\rho$ (density), 77, 85, 94, 98
Rich, Robert, xii, 121, 155, 347
Riemann, (Georg Friedrich) Bernhard (1826-1866)
integrable periodic function, 39
sum, 43
Riemann, (Karl Wilhelm Julius) Hugo
(1849-1919), 126
RIFF, 192
Rigden, John S., 373
ring
commutative -, 274
modulation, 215
Risset, Jean-Claude (1938- ), 114
RMS amplitude, 19
rnd (CSound), 240
Roads, Curtis, 374
—, Pope, Piccialli and Poli, 374
and John Strawn, 374
rock music, 134
rod, vibrating, 93
Roederer, Juan G., 374
Roland, 313
JP-8000/JP-8080, 61
sound canvas, 285
Roman Empire, decline of, 150
roman numeral notation, 134, 332
romantic music, 134
Romieu, Jean Baptiste (1723-1766), 111
-'s monochord, 131
root, 329
mean square, 19
-s of unity, 301
Rosegarden (Unix freeware), 316
Rossi, Lemme
-'s $\frac{2}{9}$-comma temperament, 139

Rossing, Thomas D., 374
and Fletcher, 374
rotational symmetry, 248
Rothstein, Joseph, 374
roughness, 104, 106
round window, 5
Rousseau, Jean-Jacques (1712-1778)
-'s monochord, 132
Ruland, Heiner (1934- ), 374
Russel, Bertrand (1872-1970)
—'s paradox, 253
$s_{m}=\frac{1}{2} a_{0}+\sum_{n=1}^{m}\left(a_{n} \cos (n \theta)+b_{n} \sin (n \theta)\right)$, 39
saccule, 7
sadness, 122
Salinas, Francisco de (1513-1590)
-'s $\frac{1}{3}$-comma temperament, 139
sample
and hold, 190
dump, 194
frames, 193
rate, 189
(CSound), 228
sampling, 241
function, 195
theorem, 190, 199
Sankey, John, 140
Savart, Félix (1791-1841), 120, 320
sawtooth function, 39, 40, 42, 207
Sayers, Dorothy Leigh (1893-1957), 257
scala
tympani, 5
vestibuli, 5, 7
Scala (software), 311
scale, xi, 115
Aaron's meantone - , 138
Agricola's monochord, 127
alpha - (Carlos), 154, 176, 320
Barca's $\frac{1}{6}$-comma - , 144
Bendeler, 142, 143
beta - (Carlos), 154, 177, 320
Bohlen-Pierce-, 116, 178, 319
BP-just -, 180
Chalmers' just -, 159
Chinese Lü -, 158
chromatic - , 153
de Caus's monochord, 127
diatonic syntonic -, 150
equal tempered -, 147, 319
Erlangen monochord, 127
Euler's monochord, 130, 184
fifty-three tone -, 170
Fogliano's monochord, 127
forty-three tone - , 157
gamma - (Carlos), 177, 320
Gibelius' meantone - , 138
Greek -, 150
harmonic - (Carlos), 158
Indian Shruti -, 159
internet resources, 311
irregular -, 131, 140-144
just -, 121, 127-132
Carlos, 158
Chalmers, 159
Lou Harrison, 158
Michael Harrison, 159
Perret, 158
Kepler's monochord, 128
Kirnberger I, 131
Kirnberger II-III, 144
Lambda, 180
logarithmic - of cents, 119
Lou Harrison's just -, 158
Lü - (Chinese), 158
major -, 116
Malcolm's monochord, 130
Marpurg's
monochord, 129
temperament I, 144
meantone -, 116, 137-139, 175, 319, 330
Mersenne's
improved meantone - , 142
lute tunings, 129
spinet tunings, 129
Michael Harrison's just - , 159
minor -, 116
Montvallon's monochord, 130
Neidhardt, 143, 146, 344
nineteen tone - , 159, 173
of commas, 172
Partch's forty-three tone - , 157
pelog -, 154
Perret's just -, 158
Pythagorean -, 116, 319
quarter-tone -, 173
Ramis' monochord, 127
Romieu's monochord, 131
Rossi's $\frac{2}{9}$-comma - , 139
Rousseau's monochord, 132
Salinas' $\frac{1}{3}$-comma - , 139
Shruti - (Indian), 159
665 tone - , 172
sixteen tone -, 158
slendro -, 154
super just -, 157
tables, 285
tempered -, 137
thirty-one tone -, 174
twelve tone - , 117, 147, 158
twenty-four tone -, 173
twenty-four tone just -, 159
twenty-two tone -, 159
Vallotti and Young, 144
well tempered —, 140
Werckmeister
I-II, 141
III-V (Correct Temperament No. 13), 141

VI (Septenarius), 141
Young's No. 1, 144
Zarlino's $\frac{2}{7}$-comma - 139
Scarlatti, Domenico (1685-1757), 346
SCC-1 card, 285
Schillinger, Joseph (1895-1943), 374
schisma, 124, 126, 127, 133, 320
Schneider, Albrecht, 374
Schnitzler, Günter, 374
Schoenberg, Arnold (1874-1951)
Klavierstück Op. 33a, 252
Pierrot Lunaire, 153
Schouten, J. F., 112
Schubert, Franz (1797-1828)
Impromptu No. 3, 142
Schwartz, Laurent (1915- )
-'s inequality, 353,355
space, 69
scordatura, 142
Score (software), 314
score file (CSound), 227
scot (CSound), 241
second harmonic, 321
sectional moment, 96, 98
sections (CSound), 234
Seer Systems Reality (software), 313
self-modulation, 223
self-reference, 396
self-similarity, 39
semicircular canals, 4
semitone, 120, 137, 320, 327
minor, 116
minor -, 117, 172
small -, 320
senarius, 306
separable solution, 86
separation, spatial, 3
septenarius, 141, 306
septimal
comma, 124, 320
harmony, 186
sequence, 245
bounded, 361
of fifths, 116
sequencers, 316
series
configuration counting -, 275
Fibonacci -, 167
Fourier -, 14, 29, 48
geometric -, 48
harmonic -, 103, 231
power -, 56, 57, 275
trigonometric -, 31
sesquialtera, 306
sesquitertia, 306
set, 253
Sethares, William A. (1955- ), 110, 174, 347, 374
seventh
dominant -, 123
harmonic, 103, 121, 177, 321, 375
major —, 321
minor -, 116
natural -, 375
SGI, 314
sharp, double, 118
shearing force, 93
Shepard scale, 113
Shruti scale (Indian), 159
shuffle, Mongean, 278
SIAM journals, 334
Sibelius (software), 314
side band, 217, 219
$\sigma_{m}=\left(s_{0}+\cdots+s_{m}\right) /(m+1), 39$
signal
analog —, 189
digital —, 189
to noise ratio, 8
signature, key, 331
Silbermann, Gottfried (1683-1753), 139
simple

$$
\text { group, } 278
$$

harmonic motion, 11
simply connected, 91
sin, sinh, sininv (CSound), 240
sine wave, $6,10,207$
Sinfonia Concertante (Mozart), 142
singer, bass, 9
$\sinh x, 302$
sixteen tone scale, 158
sixth
major -, 109, 173
minor -, 116, 173
slendro scale, 154
Slonimsky, Nicolas (1894-1995), iii, 115
slur, 213
small semitone, 320
smell, x
Smith, Julius O. III, 340
snail, 4
software
CSound, 227
MetaPost, xii
notation -, 314
random music - , 316
Scala (scales and temperaments), 311
sequencers, 316
synthesis -, 312
TEX, 314
solar eclipse, 168
solution
separable -, 86
steady state -, 25
Sonata K. 333 (Mozart), 135
soprano, coloratura, 181
Sorge, Georg Andreas (1703-1778), 106, 111, 139
sound
canvas, Roland, 285
editors, 311
focusing of -, 3
intensity, 7, 9
spectrum, $2,8,62$
what is it?, 1
space
Hilbert, 352
spatial separation, 3
spectral display (CSound), 240
Spectrogram (freeware), 312
Spectrogram (shareware), 66
spectrum, 2, 8, 65, 89, 110
Dirichlet —, 90
inharmonic - , 220, 225
Neumann -, 90
spherical symmetry, 101
Spiegel (attr. Mozart), 246
spinet, 140
tunings, Mersenne's, 129
spiral of fifths, 118
split keys, 152
sporadic group, 278
sqrt (CSound), 240
square
drum, 89
integrable functions, 353
wave, $33,39,42,61,207$
stability, 202
stabilizer, 268
staircase, 190
stapes, 3
star sphere, 168
static friction, 40
steady state solution, 25
steelpans, 338
Steiglitz, Ken, 375
Stein, Richard Heinrich (1882-1942), 173
Steinberg Rebirth (software), 313
Steinberg, Reinhard, 375
stereo, 239
Stevin, Simon (1548-1620), 139
stirrup, 3
stochastic music, 375
stops (organ), 208
Strähle, Daniel, 149
strain, tension, 94
Stravinsky, Igor (1882-1971), 178
stress, tension, 94
stretch factor, 213
stretched strings, laws of, 81
string
plucked -, 211
vibrating -, 13, 77, 209
Sturm-Liouville equation, 84
subgroup, 256
normal, 269
sublattice, 183
subsemitonia, 306
subtraction, continued, 117
sum
Cesàro —, 39, 42, 46
Riemann -, 43
sumer is icumen in, 151
summation formula, Poisson's, 67, 196
super just scale, 157
superparticular, 306
superposition, 19
superscript notation, Eitz's, 125
surface, neutral, 95
surjective function, 259
surprise in music, 248
sustain, 206
Switched on Bach (Carlos), 154
$\operatorname{Symm}(X), 256$
symmetric group, 256
symmetry, $37,245,370$
spherical, 101
synodic month, 168

Synth Site (WWW), 313
synthesis, 205, 206
additive -, 208
FM -, xi, 51, 58, 216, 218, 227, 233, 299, 364
granular -, 227, 241, 374
software, 227, 312
wavetable -, 241
Synthesis Toolkit (C++ code), 313
synthesizer, 109, 154, 313
analog -, 61, 207, 347
analog modeling -, 61
Moog —, 154
Yamaha DX7 -, 218
syntonic comma, 121, 133, 320, 330
system exclusive messages, 195, 285
$T_{n}(x)$ (Chebyshev polynomials), 242
T (transposition), 264
table of intervals, 285, 319
tan, tanh, taninv (CSound), 240
Tangent (free/shareware), 316
tangent function, 164
Tartini, Giuseppe (1692-1770)
-'s tones, 111
taste, x
Taupin, Daniel, 314
Tavener, John Kenneth (1944- ), 251
Taylor, Charles, 375
Tchebycheff, 242
Tempelaars, Stan, 375
temperament, xi
Aaron's meantone -, 138
Barca's $\frac{1}{6}$-comma -, 144
Bendeler, 142, 143
calm —, 147
circulating -, 140
equal -, 141, 147, 160, 319
Cordier's, for piano, 149
equal beating -, 144
irregular -, 140, 141
Kirnberger I, 131
Kirnberger II-III, 144
Marpurg I, 144
Mersenne's improved meantone -, 142
Neidhardt's -s, 143, 146, 344
Rossi's $\frac{2}{9}$-comma -, 139
Salinas' $\frac{1}{3}$-comma -, 139
Vallotti and Young, 144
Werckmeister III-V (Correct Temperament No. 1-3), 141
Young's No. 1, 144
Zarlino's $\frac{2}{7}$-comma -, 139
tempered
distributions, 69
scale, 137
Temperley, David, 375
tempo (CSound), 238
tension, $77,85,94$
strain, 94
stress, 94
tenth symphony, Mahler's, x
test function, 69
tetrachord, 150
tetrahedron, 159
$\mathrm{T}_{\mathrm{E}} \mathrm{X}$ (software), 314, 315
Theinred of Dover (12th c.), 151
theorem
Bolzano-Weierstrass -, 361
de Moivre's -, 301
divergence -, 89, 349
Fejér's -, 39
Fermat's last —, 98
first isomorphism -, 270
fundamental - of calculus, 324
Green's -, 350
mean value -, 325
Nyquist's —, 197
Pólya's enumeration -, 272
sampling —, 190, 199
uniqueness -, 359
therapy, 278
third
harmonic, 121, 321
major —, 10, 109, 121, 150, 173
minor -, 109, 116, 173
thirteen tone scale, 178
thirteenth harmonic, 321
thirty-one tone scale, 174
3-limit, 157
threshold
of hearing, 8
of pain, 8
tie, 213
timbre, 2, 206, 220
timpani, 85, 334
tinnitus, 6
tire, 171
Toccata and Fugue in D (J. S. Bach), 247
Toccata in $F \sharp$ minor (J. S. Bach), 142
Tomita, Isao (synthesist), 206, 347
tone, 9, 327
combination -, 111
control, 207
difference -, 111
major, 116

Tartini's -s, 111
tonic, 332
torque, 93
torus of thirds and fifths, 171
transfer function, 201
transform
Fourier -, 62
Hilbert -, 72
wavelet -, 74
$z-$ - 199, 201, 212
transients, 208
transitive action, 267
translational symmetry, 245
transverse wave, 2,77
Trasuntinis, Vitus, 175
treble clef, 310,328
Treitler, Leo, 154
tremolo, 207, 238
triad, 134
diminished -, 134
just major -, 121
just minor -, 126
minor, 122
triangular wave, 41, 207
trigonometric
identities, 16, 301
series, 31
tritave (BP), 178
tritone, 321
paradox, 114
Tröchtelborn organ, 146, 347
trombone, 9, 339
trumpet, 225, 336
Tsu Ch'ung-Chi, 162
tubes, 14
tubular bells, 93
Tudor pitch (Britain), 16
tuning
Mersenne's lute -, 129
Mersenne's spinet - , 129
piano-, 17
twelve tone
music, 152
row, 264
scale, $117,147,158$
twenty-four tone scale, 173
twenty-two tone scale, 159
two's complement, 193
tympanic membrane, 3
tympanum, 3
typesetting software, 314
uncertainty principle, 63, 101
underdamped system, 22
uniform convergence, 35, 42, 44
uniqueness theorem, 359
unison, 104
sublattice, 183
vector, 181, 269
unity, roots of, 301
Unix, 312, 314, 316
UnxUtils.zip, 298
Vallotti, Francescantonio
(1697-1780), 144
variables (CSound), 232
vector
calculus, 89
space, 32
unison -, 181, 269
velocity, angular $\omega=2 \pi \nu, 16,25$
Vercoe, Barry, 227
Verheijen, Abraham, 139
vestibule, 4
vibrating
drum, 85
rod, 93
string, 13, 77, 209
vibrational modes, 13,87
vibrato, 207
Vicentino, Nicola (1511-1576), 174
violin, 40, 335-338, 363, 366
virtual pitch, 112
Virtual Sampler (shareware), 313
visual illusion, 115
vocoder, phase, 227, 242
Vogel, Harald, 344
Vogel, Martin, 375
voice, 9,195
DX7, 224
harmonium (Colin Brown), 133
Vos, J., 10
Vyshnegradsky, Ivan Alexandrovich (1893-1979), 174, 344

WABOT-2, 205
Wahlberg organ, 344
Wall, Hubert Stanley, 169
Walliser, K., 112
Walther, Johann Gottfried (1684-1748), 146, 347
Watson, George Neville (1886-1965), 375
watts, 9
per square meter, 7
WAV sound file, 192, 227
wave, 1
electromagnetic -, 2
equation, $77,84,85,101,349,364$
fractal -, 39
longitudinal -, 2, 77
periodic -, 30
random -, 207
sawtooth -, 40, 42, 207
sine - , 6, 10, 207
square - , 33, 39, 42, 61, 207
transverse -, 2, 77
triangular -, 41, 207
wavelet transform, 74
wavetable synthesis, 241
Weber, Heinrich F. (1842-1913)
function, 55
Webern, Anton (1883-1945), 266
Webster, Arthur Gordon (1863-1923)
-'s horn equation, 84
Weierstrass, Karl (1815-1897), 38
approximation theorem, 355
Well Tempered
Clavier (J. S. Bach), 141
Fractal (freeware), 317
Synthesizer (Carlos), 154
well tempered scale, 140
Werckmeister, Andreas (1645-1706)
-'s temperaments, 141, 330
white noise, 65
Wilbraham, Henry, 43
Wilkinson, Scott, 375
Wilson, Ervin, 159
Winckel, Fritz Wilhelm (1907-2000), 375
wind instruments, 14, 83, 372
window
oval —, 3, 5
phase vocoder, 242
round -, 5
windowing, 62
WinJammer (shareware), 316
Winkelman, Aldert, 146, 348
Winzip, 227
wolf interval, 138
wood drum (FM \& CSound), 237
woodwind, 225
Wyschnegradsky, Ivan Alexandrovich (1893-1979), 344

Xenakis, Iannis (1922-2001), xi, 375
Xentonality (Sethares), 174, 347
xylophone, 93, 334, 336
$Y_{n}(z), 55$
Yamaha, 224, 313

DX7, 218, 299, 312, 313, 364
emulation, 313
four operator synthesizers, 299
six operator synthesizers, 299
Yasser, Joseph (1893-1981), 173, 376
Yoneda, Nobuo (1930-1996)
-'s lemma, 371
Yost, William A. (1944- ), 376
Young, Thomas (1773-1829)
-'s modulus, 95,98
-'s temperament No. 1, 144
$\mathbb{Z}$ (integers), 254
$\mathbb{Z} / n, 262$
$\mathbb{Z}^{1}, 182$
$\mathbb{Z}^{2}, 182,265$
$\mathbb{Z}^{3}$, 186, 265
$z$-transform, 199, 201, 212
$z=e^{2 \pi i \nu \Delta t}, 199$
$z=x+i y$ (complex number), 300
$z^{-1}$ (delay), 200, 209
Zarlino, Gioseffo (1517-1590), 125
-'s $\frac{2}{7}$-comma temperament, 139
zeros of Bessel functions, 87, 296
ZIP file, 193
Zwei Konzertstücke (Richard Stein), 173
Zwicker and Fastl, 376


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