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Describing many of the most important aspects of Lie group theory, this book presents the subject in a 'hands on' way. Rather than concentrating on theorems and proofs, the book shows the applications of the material to physical sciences and applied mathematics. Many examples of Lie groups and Lie algebras are given throughout the text. The relation between Lie group theory and algorithms for solving ordinary differential equations is presented and shown to be analogous to the relation between Galois groups and algorithms for solving polynomial equations. Other chapters are devoted to differential geometry, relativity, electrodynamics, and the hydrogen atom. Problems are given at the end of each chapter so readers can monitor their understanding of the materials. This is a fascinating introduction to Lie groups for graduate and undergraduate students in physics, mathematics and electrical engineering, as well as researchers in these fields.