

$$V(k_0) = \sum_{t=0}^{\infty} [\beta^t \ln(1 - \alpha\beta) + \beta^t \alpha \ln k_t]$$

$$\begin{aligned} &= \frac{\alpha}{1 - \alpha\beta} \ln(1 - \alpha\beta) + \frac{\alpha}{1 - \alpha\beta} \sum_{t=0}^{\infty} \beta^t \alpha \ln k_t \\ &= \frac{\alpha}{1 - \alpha\beta} \ln k_0 + \frac{\ln(1 - \alpha\beta)}{1 - \beta} + \frac{\alpha\beta}{(1 - \beta)(1 - \alpha\beta)} \ln(\alpha\beta) \end{aligned}$$

$$\begin{aligned} \text{左边} = V(k) &= \frac{\alpha}{1 - \alpha\beta} \ln k + \frac{\ln(1 - \alpha\beta)}{1 - \beta} + \frac{\alpha\beta}{(1 - \beta)(1 - \alpha\beta)} \ln(\alpha\beta) \\ &\triangleq \frac{\alpha}{1 - \alpha\beta} \ln k + A \end{aligned}$$

$$\text{右边} = \max \{u(f(k) - y) + \beta V(y)\}$$

利用 FOC 和包络条件求解得到  $y = \beta k^\alpha$ , 代入求右边。

Institute for Advanced Study

$$\begin{aligned} \text{右边} &= \max \{u(f(k) - y) + \beta V(y)\} \\ &= u(f(k) - g(k)) + \beta \left[ \frac{\alpha}{1 - \alpha\beta} \ln g(k) + A \right] \end{aligned}$$

Victory won't come to us unless we go to it.

$$\begin{aligned} &= \ln(1 - \alpha\beta) + \alpha \ln k + \beta \left[ \frac{\alpha}{1 - \alpha\beta} \ln \alpha\beta k + A \right] \\ &= \ln(1 - \alpha\beta) + \alpha \ln k + \beta \left[ \frac{\alpha}{1 - \alpha\beta} [\ln \alpha\beta + \alpha \ln k] + A \right] \\ &= \alpha \ln k + \frac{\alpha\beta}{1 - \alpha\beta} \alpha \ln k + \ln(1 - \alpha\beta) + \frac{\alpha\beta}{1 - \alpha\beta} \ln \alpha\beta + \beta A \\ &= \frac{\alpha}{1 - \alpha\beta} \ln k + \ln(1 - \alpha\beta) + \frac{\alpha\beta}{1 - \alpha\beta} \ln \alpha\beta + \beta A \\ &= \frac{\alpha}{1 - \alpha\beta} \ln k + (1 - \beta)A + \beta A \\ &= \frac{\alpha}{1 - \alpha\beta} \ln k + A \end{aligned}$$

整理: AuroraDysis

整理时间: January 7, 2017

Email: auroradysis@gmail.com

所以, 左边 = 右边, 证毕。

# 第 1 章

## The WAVE FUNCTION



### 1.1 The Schrödinger Equation

Position

$$x(t)$$

Newton's law

$$m \frac{d^2 x}{dt^2} = - \frac{\partial^2 x}{\partial x^2}$$

Particle's wave function

$$\Psi(x, t)$$

Schrödinger equation

$$i\hbar \frac{\partial^2 \Psi}{\partial t^2} = - \frac{\hbar^2}{2m} \frac{\partial^2 \Psi}{\partial x^2} + V\Psi$$

### 1.2 The Statistical Interpretation

Born's statistical interpretation

$$\int_a^b |\Psi(x, t)|^2 dx = \{ \text{probability of finding the particle between a and b, at time t} \}$$

The statistical interpretation introduces a kind of indeterminacy into quantum mechanics.

There are three plausible answers to this question, and they serve to characterize the main schools of thought regarding to quantum indeterminacy.

- The realist position
- The orthodox position
- The agnostic position

## 1.3 Probability

### 1.3.1 Discrete Variables

$$\langle f(j) \rangle = \frac{\sum j N(j)}{N} = \sum_{j=0}^{\infty} f(j) P(j)$$

$$\Delta j = j - \langle j \rangle$$

$$\sigma^2 = \langle (\Delta j)^2 \rangle = \langle j^2 \rangle - \langle j \rangle^2$$

### 1.3.2 Continuous Variables

$\rho(x)dx = \{ \text{probability that an individual (chosen at random) lies between } x \text{ and } x + dx \}$

$$\langle f(x) \rangle = \int_{-\infty}^{+\infty} f(x) \rho(x) dx$$

$$\sigma^2 = \langle (\Delta x)^2 \rangle = \langle x^2 \rangle - \langle x \rangle^2$$

## 1.4 Normalization

$$\int_{-\infty}^{+\infty} |\Psi(x, t)|^2 dx = 1$$

