



COMPUTATION PHYSICS

PHYS 6312

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CHAPTER 5

Boundary Value Problem And Eigen Value problem

- Most of the important different equations in physics is in the form of 2nd order equation:

$$\frac{d^2 y}{dx^2} + K^2(x) y = S(x)$$

- S(x) is inhomogeneous driving term
- K² real function

Poisson's Equation is:

$$\nabla^2 \phi = -4\pi\rho$$

- For spherical symmetric ϕ , ρ potential and charge density,

$$\frac{1}{r^2} \frac{d}{dr} \left(r^2 \frac{d\Phi}{dr} \right) = -4\pi\rho$$

$$\Phi(r) = r^{-1} \phi(r)$$

$$\frac{d^2 \phi}{dr^2} = -4\pi r \rho$$

- $K^2=0$, $S=4\pi\rho r$

• In Q.M., particle with mass m move in a central potential,

• $\psi(r) = r^{-1} R(r) Y_{lm}(r),$

• The radial wave function r satisfies ,

• $d^2R/dr^2 + K^2(r) R = 0$

• $K^2(r) = 2m/h^2 (E - L(L+1)h^2/2mr - V(r))$

•5.1 Numerov Algorithm:

- $d^2y/dx^2 = (-K^2(x) y + S(x)) \quad (1)$
- From the definition of f'' ,
- $f'' = (f_1 - 2f_0 + f_{-1})/h^2$
- $y_n'' = (y_{n+1} - 2y_n + y_{n-1})/h^2$
- $= y_n'' + h^2/12 y_n'''' + O(h^4) \quad (2)$
- From the differential equation itself:
- $Y_n'''' = d^2/dx^2 (-k^2 y + S)$
- $= -((k^2 y)_{n+1} - 2(k^2 y)_n + (k^2 y)_{n-1})/h^2$
- $+ (S_{n+1} - 2S_n + S_{n-1})/h^2 + O(h^2)$

• Substitute into equation (2) and rearrange,

- $(1 + h^2/12 K_{n+1}^2) y_{n+1}$
- $- 2 (1 - 5h^2/12 k_n) y_n$
- $+ (1 + h^2/12 k_{n-1}^2) y_{n-1}$
- $= h^2/12 (S_{n+1} + 10 S_n + S_{n-1}) + O(h^6)$

5.2 Direct Integration of boundary value problem:

$$\frac{1}{r^2} \frac{d}{dr} \left(r^2 \frac{d\Phi}{dr} \right) = -4\pi\rho$$

$$\Phi(r) = r^{-1} \phi(r)$$

$$\frac{d^2 \phi}{dr^2} = -4\pi r \rho$$

- $K^2=0$, $S=4\pi\rho r$, if $\rho(r) = 1/8\pi e^{-r}$
- Exact solution for the problem:
- $\Phi(r) = 1 - 1/2 (r + 2) e^{-r}$, from which
- $\Phi = \phi r^{-1}$, $S = 4\pi\rho r = -1/2 r e^{-r}$, so
- $\phi_{n+1} = 2\phi_n - \phi_{n-1} + h^2/12(S_{n+1} + 10S_n + S_{n-1})$

EXAMPLE 5.1

- Write a FORTRAN program to solve for $\Phi(r)$ numerically and compare with the analytical solution?

$$\frac{1}{r^2} \frac{d}{dr} \left(r^2 \frac{d\Phi}{dr} \right) = -4\pi\rho$$

$$\Phi(r) = r^{-1} \phi(r)$$

$$\frac{d^2 \phi}{dr^2} = -4\pi r \rho$$

PROGRAM 5.1

- **DIMENSION PHI(0:200)**
- **EXACT(R)=1.-(R+2)*EXP(-R)/2**
- **SOURCE(R)=-R*EXP(-R)/2**
- **H=.1**
- **NSTEP=20./H**
- **CONST=H**2/12**
- **SM=0.**
- **SZ=SOURCE(H)**
- **PHI(0)=0**
- **PHI(1)=EXACT(H)**
- **DO 10 IR=1,NSTEP-1**
- **R=(IR+1)*H**
- **SP=SOURCE(R)**
- **PHI(IR+1)=2*PHI(IR)-PHI(IR-1)+CONST*(SP+10.*SZ+SM)**
- **SM=SZ**
- **SZ=SP**
- **DIFF = EXACT (R) – PHI (IR)**
- **PRINT *, R,EXACT(R),PHI(IR),DIFF**
- 10 **CONTINUE**
- **STOP**
- **END**

•5.3 Green`s Function solution of boundary value problem:

- The potential from charge distribution of multiple order $l > 0$,

$$\left(\frac{d^2}{dr^2} - \frac{l(l+1)}{r^2} \right) \phi = -4\pi\rho$$

- Which has two solution (homogeneous)
- $\Phi = r^{l+1}$, $\Phi = r^{-1}$,
- these two solutions have two different behaviors so it is to find r_m that permits satisfactory integration of inner and outer potential B.C.
 $\Phi(x=0) = \Phi(x=\text{infinity}) = 0$

- Introducing the Green function to the solution,

$$\phi(x) = \int_0^{\infty} G(x, x') S(x') dx$$

- Where G green function satisfying,

$$\left[\frac{d^2}{dx^2} + k^2(x) \right] G(x, x') = \delta(x - x')$$

$$\frac{dG}{dx} \Big|_{x=x'+\varepsilon} - \frac{dG}{dx} \Big|_{x=x'-\varepsilon} = 1$$

- For x not equal x', to find G, consider two solution $\Phi_<$ and $\Phi_>$, satisfying the boundary conditions x=0 and x= infinity respectively and normalized so that their Wroniskian W is Unity

- $$W = \frac{d\phi_{>}}{dx} \phi_{<} - \frac{d\phi_{<}}{dx} \phi_{>}$$

then the Green function is,

- $G(x, x') = \Phi_{<}(x_{<}) \Phi_{>}(x_{>})$, $x_{<}$ and $x_{>}$ are the smallest and largest of x and x' respectively. Then,

$$\phi_{<}(x) = \phi_{>}(x) \int_0^x \phi_{<}(x') S(x') dx' + \phi_{<}(x) \int_0^{\infty} \phi_{>}(x') s(x')' dx'$$

- Analytical solution: $\Phi_{<} = r^{l+1}$ and
- $\Phi_{>} = 1/2l+1 \ r^{-1}$,

•5.4 Eigen values of the wave equation:

- $0 < x < 1$, ϕ transverse displacement of string
- K constant wave number,

$$\frac{d^2 \phi}{dx^2} = -k^2 \phi, (\phi(x=0) = \phi(x=1) = 0)$$

- The eigen function and eigen values of the problem, $\phi_n = \sin K_n x$, $K_n = n\pi$,
- SHOOTING METHOD: integrate for each k , from $x=0$ with initial condition $\phi(x=0)=0$, $\phi'(x=0)=\delta$, the number δ can be chose arbitrary

Upon integrating to $x=1$, we will find non vanishing value ϕ , so k will be real just untill

we find $\phi(x=1)=0$ within an error, the problem of finding values of k for which ϕ vanishes is root finding problem of chapter 3.

- Example 5.2: Write program to find the lowest eigen values of stretched string by the shooting method described above?

$$\frac{d^2\phi}{dx^2} = -k^2\phi, (\phi(x=0) = \phi(x=1) = 0)$$

- REAL K
- K=1.
- DK=1.
- TOLK=1.E-05
- CALL INTGRT(K,PHIP) PHIOLD=PHIP
- 10 CONTINUE
- K=K+DK
- CALL INTGRT(K,PHIP)
- IF (PHIP*PHIOLD .LT. 0) THEN
- K=K-DK
- DK=DK/2
- END IF
- IF (ABS(DK) .GT. TOLK) GOTO 10
- EXACT=4.*ATAN(1.)
- PRINT *, ' eigenvalue, error =',K,EXACT-K
- STOP
- END

```
SUBROUTINE INTGRT(K,PHIP)
  REAL K
  DATA NSTEP/100/
  H=1./NSTEP
  PHIM=0.
  PHIZ=.01
  CONST=(K*H)**2/12.
  DO 10 IX=1,NSTEP-1
    PHIP=2*(1.-5.*CONST)*PHIZ -(1.+CONST)*PHIM
    PHIP=PHIP/(1+CONST)
    PHIM=PHIZ
    PHIZ=PHIP
10  CONTINUE
  PRINT *, K,PHIP
  RETURN
END
```


•5.5 Stationery solution of one dimensional Schrodinger equation:

- The time dependent Schrodinger equation for a particle of mass m in a potential $V(x)$,

$$\frac{d^2 \psi}{dx^2} + K^2(x) \psi(x) = 0$$

$$\psi(x_{\min}) = \psi(x_{\max}) = 0$$

$$K^2(x) = \frac{2m}{\hbar^2} (E - V(x)) = 0$$

- This equation can be solve using the shooting method x_m turning point.

$$\psi_{<} = \psi_{>}$$

$$\left. \frac{d\psi_{<}}{dx} - \frac{d\psi_{>}}{dx} \right|_{x=x_m} = 0$$

- Which can be approximated,

$$f = \frac{1}{\psi} (\psi_{<}(x_m - h) - \psi_{>}(x_m - h)) = 0$$

