

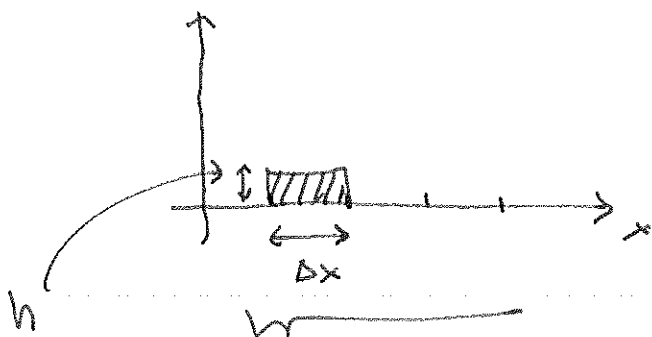
LAST TIME: FUNCTION SPACE

∞ DIM VECTOR SPACE WITH:

- INNER PRODUCT, like  $L_2$   $\langle g|f \rangle = \int dx g^* f$
- DOMAIN — limits of integral
- BOUNDARY CONDITIONS

PUZZLES FROM LAST TIME:

1. WHAT'S WRONG W/ THE "LEGO" BASIS?



DISCRETIZE THE  $x$ -VARIABLE

POSITION SPACE; IN  
CONTRAST TO MOMENTUM  
SPACE (FOURIER) BASIS

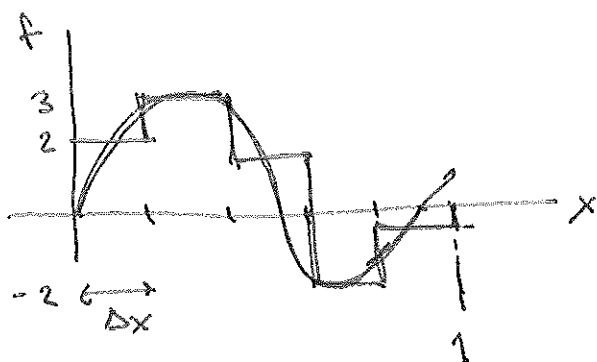
2. WHAT DO LINEAR OPERATORS LOOK LIKE?

3. WHAT DOES THE IDENTITY OPERATOR LOOK LIKE?

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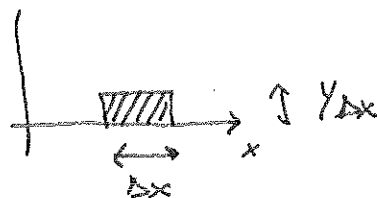
THE POSITION SPACE / LEGO BASIS IS ACTUALLY QUITE  
NICE  $\rightarrow$  IT IS HOW THE SIMPLEST NUMERICAL  
ALGORITHMS CALCULATE DERIVATIVES

WHAT'S WRONG? THIS IS BASICALLY A HISTOGRAM.



$$f^n = \begin{pmatrix} 2 \\ 3 \\ 1.5 \\ -2 \\ -1.5 \end{pmatrix}$$

$|e_i\rangle$  is a unit blip



$$e_i(x) = \begin{cases} \frac{1}{\Delta x} & \text{if in window} \\ 0 & \text{otherwise} \end{cases} \quad \leftarrow \text{can write w/ } \Theta \text{ Functions}$$

COEFFICIENTS:

$$\langle e_i | f \rangle = \int_0^1 e_i(x) f(x) dx$$

$$\uparrow \text{ } i\text{th coeff.} = \frac{1}{\Delta x} \int_{\text{WINDOW}} f(x) dx$$

AVG  $f(x)$  OVER THE WINDOW

can see:  $e_i(x)$  has unit area "under the curve"  
gets taller as  $\Delta x \rightarrow 0$

→ this is a discretization of Dirac  $\delta$ -function

NOTE: DISCRETIZATION OF  $\delta(x)$  IS NOT  $\delta^i_j$ !

IN FACT, HERE'S THE PROBLEM:

$$\langle e^i | e^j \rangle = \left( \frac{1}{\Delta x} \right)^2 \Delta x \delta^i_j$$

$$= \frac{1}{\Delta x} \delta^i_j$$

( NOT NORMAL !

$\delta$ -functions are not functions, they're DISTRIBUTIONS.

they really only make sense when you integrate them over something another function.

↳ then they spit out the value of the function @ a point ... a #

INDEED:  $\delta$ -functions are really more like funny elements of the DUAL SPACE.

↑ (see Stone & Goldbart

"RIGGED HILBERT SPACE"

YOU CAN'T "FIX" THIS NORMALIZATION.

COULD TRY  $|\tilde{e}^i\rangle \rightarrow \tilde{e}^i(x) = \frac{1}{\sqrt{\Delta x}}$  in window

$$\text{then } \langle \tilde{e}^i | \tilde{e}^j \rangle = \delta^i_j$$

BUT:  $\tilde{e}(x)$  DOESN'T INTEGRATE TO 1 (norm?)

$$|f\rangle = \sum_i \underbrace{f(x_i)}_{\text{COMPONENT}} \sqrt{\Delta x} |\tilde{e}^i\rangle$$

↑  
WEIRD PREFACTOR

THE REAL PROBLEM IS

$$\lim_{x_i \rightarrow x_j} \int dx \delta(x-x_i) \delta(x-x_j) = \delta(x_i-x_j)$$

disaster when  $x_i \rightarrow x_j$ !

DISTRIBUTIONS ARE WEIRD.

~~MATRICES~~

EVEN THOUGH THE LEGO BASIS IS STRANGE, IT IS VERY INSTRUCTIVE  $\rightarrow$  Riemann Integral

So let's push on!

IDENTITY :  $\mathbb{1} = |e_i\rangle \langle e_i|$

$\uparrow$                        $\uparrow$   
 Function              Functional

$$\begin{aligned} \mathbb{1}|f\rangle &= |e_i\rangle \langle e_i| \underbrace{f^j |e_j\rangle}_{|f\rangle} \\ &= f^j |e_i\rangle \underbrace{\langle e_i | e_j \rangle}_{\delta_{ij}} \end{aligned}$$

$$f(x) = \int_D \delta(x-y) f(y) dy$$

functional acting on  $f$   
spits out function of  $x$

# Derivatives - IN DISCRETIZED SPACE

act on functions, returns function

$$\underbrace{\frac{dF(x)}{dx}}_{f'(x_i)} \bigg|_{x_i} \rightarrow \frac{f(x_{i+1}) - f(x_i)}{\underbrace{\Delta x}_{x_{i+1} - x_i}} = \frac{1}{\Delta x} f^{i+1} - \frac{1}{\Delta x} f^i$$

(nb): we chose  $x_{i+1}$  ... could have used  $x_{i-1}$ , ...

IN MATRIX FORM:

$$(i) \begin{pmatrix} \vdots & & & \\ & \frac{-1}{\Delta x} & \frac{1}{\Delta x} & \\ & & \ddots & \\ & & & \ddots \end{pmatrix} \begin{pmatrix} \vdots \\ f^i \\ f^{i+1} \\ \vdots \end{pmatrix} = \begin{pmatrix} \vdots \\ \frac{1}{\Delta x} f^{i+1} - \frac{1}{\Delta x} f^i \\ \vdots \end{pmatrix}$$

$$D^i_j \leftarrow \begin{cases} -1/\Delta x & \text{if } j=i \\ +1/\Delta x & \text{if } j=i+1 \\ 0 & \text{otherwise} \end{cases}$$

↑  
SPARSE MATRIX / "JACOBI"  
mostly along diagonal  
↑ next-to-diagonal

~~WHAT ABOUT~~

is this linear?

YES. (obvious once we wrote as a matrix)

↑

$$D(f+g) = Df + Dg$$

etc.

## SECOND DERIVATIVE

→ is it linear?

SHOULD JUST BE  $D_i^j D_j^k = (D^2)^i_k$

for fixed  $i$   
 we know only  $j=1$   
 $j=i+1$   
 are nonzero

⇒  $[k = i, i+1, i+2]$  nonzero

SO LET'S WRITE OUT THE ELEMENTS OF  
 THE  $i$ th ROW OF  $(D^2)$ . NO SUM:

$$= \cancel{D_i^i D_i^i} + \cancel{D_{(i+1)}^i D_{(i+1)}^{(i+1)}} \\ + \cancel{D_i^i D_{(i+1)}^i} + \cancel{D_{(i+1)}^i D_{(i+1)}^{(i+1)}} + \cancel{D_{(i+1)}^i D_{(i+2)}^{(i+1)}}$$

$$= \cancel{\frac{-1}{\Delta x} \left( \frac{-1}{\Delta x} \right)}$$

$$(D^2)^i_i = D_i^i D_i^i + D_{(i+1)}^i D_{(i+1)}^{(i+1)} \rightarrow 0 \\ = \left( \frac{-1}{\Delta x} \right)^2 = \frac{1}{\Delta x^2}$$

$$(D^2)^i_{(i+1)} = D_i^i D_{(i+1)}^i + D_{(i+1)}^i D_{(i+1)}^{(i+1)} \\ = \left( \frac{-1}{\Delta x} \right) \left( \frac{1}{\Delta x} \right) + \left( \frac{1}{\Delta x} \right) \left( \frac{-1}{\Delta x} \right) \\ = -\frac{2}{\Delta x^2}$$

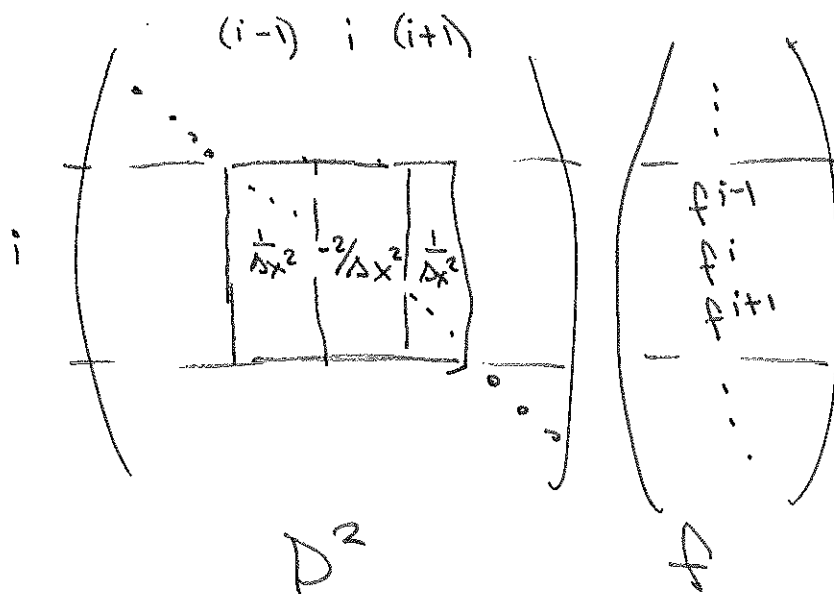
$$(D^2)^i_{(i+2)} = D_{(i+1)}^i D_{(i+1)}^{(i+1)} = \left( \frac{-1}{\Delta x} \right)^2 = \frac{1}{\Delta x^2}$$

$$(D^2)^i_j = \begin{cases} \frac{1}{\Delta x^2} & \text{if } j=i, (i+2) \\ -\frac{2}{\Delta x^2} & \text{if } j=i+1 \\ 0 & \text{otherwise} \end{cases}$$

note this is shifting right...

A BETTER (more symmetric def)

$$(D^2)^i_j = \begin{cases} \frac{1}{\Delta x^2} & \text{if } j=i \pm 1 \\ -\frac{2}{\Delta x^2} & \text{if } j=i \\ 0 & \text{other} \end{cases}$$

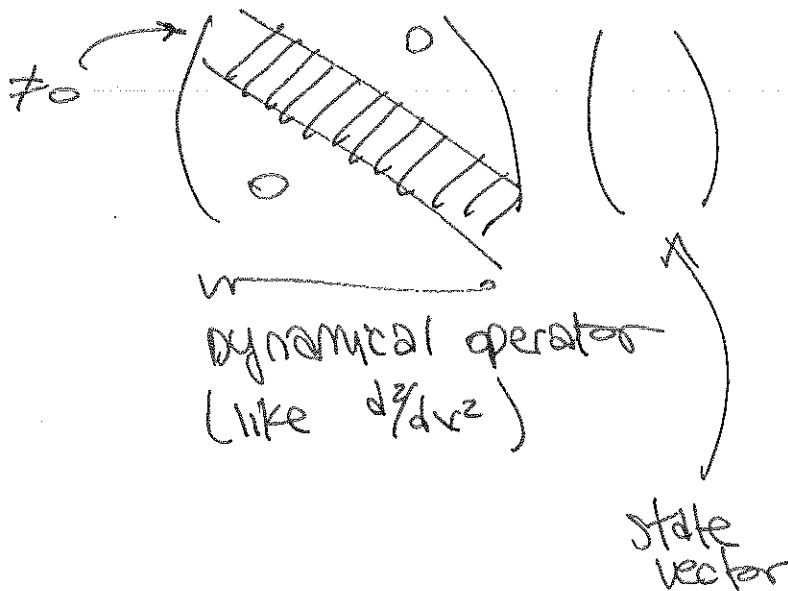


THIS IS, OF COURSE, CONSISTENT WITH HOW WE DISCRETIZE THE SECOND DERIVATIVE.

↑ nb this is how kids should learn calculus — maps on to numerical methods w/ a computer.

MANIFEST: MATRICES ARE SPARSE

↔ PHYSICS IS LOCAL.

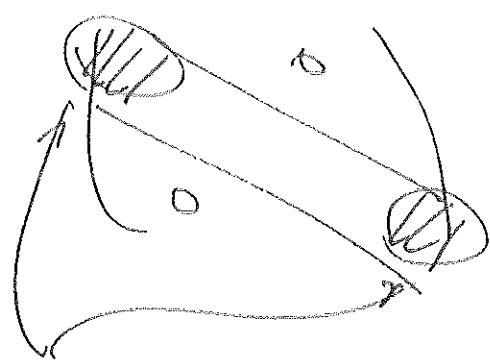


BTW: WHY SECOND ORDER?

ECM come from variation of action.  
DIFF @ was DIMENSIONAL.

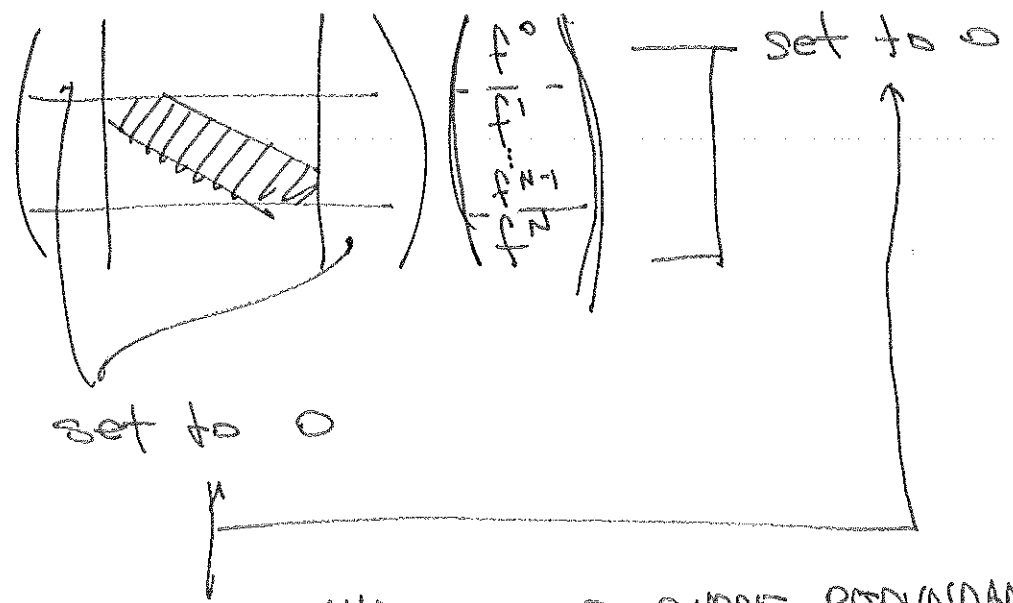


BOUNDARY → OUR LEGO BASIS DOESN'T ENABLE BC

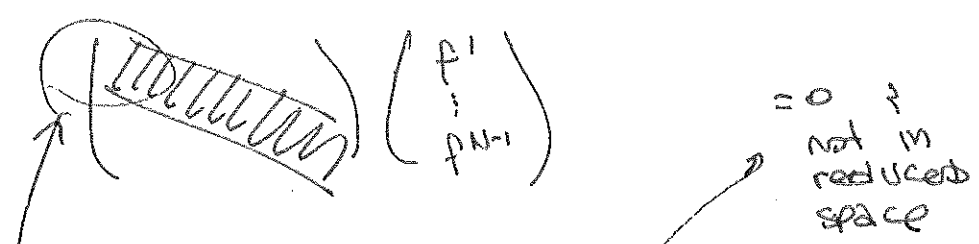


what happens here?

SIMPLEST EXAMPLE: DIRICHLET



ANYWAY, THIS IS OF COURSE REDUNDANT, SO CAN JUST WRITE THIS AS



$$(D^2)^{-1} |f^j\rangle = \frac{1}{\Delta x^2} (f^0 - 2f^1 + f^2)$$

$$D^2 = \begin{pmatrix} -2 & 1 & & \\ 1 & -2 & 1 & \\ & 1 & -2 & 1 \\ & & & \ddots \end{pmatrix}$$

HOW THIS LOOKS IN THE CONTINUUM :

$$A|P\rangle = |g\rangle \Rightarrow \int dy A(x,y) f(y) = g(x)$$

in general, can be non-local  
 $y$  can be diff. from  $x$ .

eg "PROPAGATORS"  
 THAT REPRESENT  
 LONG RANGE CORRELATIONS  
 OR FORCES

(this is, of course, just  
 a model of microphysics  
 that is local)

USUALLY WE CARE ABOUT

$$A = \sum_n a_n \left( \frac{d}{dx} \right)^n$$

↑  
 may be a  
 function.

nb: (dynamics) (state) = (source)

OUR REAL GOAL :

$$|A\rangle = (A^{-1}) |g\rangle$$

↑  
 state

↑ source

→ as a function  
 of source