(a) To investigate whether $\psi_0(x)$ and $\psi_1(x)$ are eigen functions of Hamiltonian or not we act \widehat{H} on them:

$$\begin{split} \widehat{H}\psi_0(x) &= \left(\frac{\widehat{P}^2}{2} + \frac{\widehat{X}^2}{2}\right)\psi_0(x) = \left(\frac{1}{2}\left(-i\frac{d}{dx}\right)^2 + \frac{\widehat{X}^2}{2}\right)\psi_0(x) = \left(\frac{-1}{2}\frac{d^2}{dx^2} + \frac{x^2}{2}\right)e^{-\frac{x^2}{2}} = \frac{1}{2}\psi_0(x) \\ \widehat{H}\psi_1(x) &= \left(\frac{-1}{2}\frac{d^2}{dx^2} + \frac{x^2}{2}\right)xe^{-\frac{x^2}{2}} = \frac{-1}{2}\frac{d^2}{dx^2}\left(xe^{-\frac{x^2}{2}}\right) + \frac{x^3}{2}e^{-\frac{x^2}{2}} = \frac{-1}{2}\frac{d}{dx}\left(e^{-\frac{x^2}{2}} - x^2e^{-\frac{x^2}{2}}\right) + \frac{x^3}{2}e^{-\frac{x^2}{2}} \\ &= \frac{3}{2}\psi_1(x) \end{split}$$

Thus $\psi_0(x)$ and $\psi_1(x)$ are eigen functions of Hamiltonian with eigen values $\frac{1}{2}$ and $\frac{3}{2}$ respectively.

(b) orthogonality condition for $\psi_0(x)$ and $\psi_2(x)$ is $\langle \psi_0 | \psi_2 \rangle = 0$

So

$$\langle \psi_0 | \psi_2 \rangle = \int_{-\infty}^{\infty} dx \psi_0^*(x) \psi_2(x) = \int_{-\infty}^{\infty} e^{-\frac{x^2}{2}} (1 + \alpha x^2) e^{-\frac{x^2}{2}} dx = \int_{-\infty}^{\infty} (1 + \alpha x^2) e^{-x^2} dx = \sqrt{\pi} \left(1 + \frac{\alpha}{2} \right) e^{-x^2} dx = \sqrt{\pi} \left(1 + \frac{\alpha}{2} \right) e^{-x^2} dx$$

$$\Rightarrow \alpha = -2$$

Now we can calculate $\widehat{H}\psi_2(x)$

$$\widehat{H}\psi_2(x) = \left(\frac{-1}{2}\frac{d^2}{dx^2} + \frac{x^2}{2}\right)(1 - 2x^2)e^{-\frac{x^2}{2}} = \frac{-1}{2}\frac{d}{dx}\left[(2x^3 - 5x)e^{-\frac{x^2}{2}}\right] + \frac{x^2}{2}(1 - 2x^2)e^{-\frac{x^2}{2}} = \frac{5}{2}\psi_2(x)e^{-\frac{x^2}{2}}$$

Thus $\psi_2(x)$ is also eigen function of Hamiltonian with eigen value equal to $\frac{5}{2}$.

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Translation: @PhysicsDirector