

$$f''(x_i) = \frac{f_{i+1} - 2f_i + f_{i-1}}{\Delta x^2}$$

$$f''\left(\frac{L}{2}\right) = 0 \Rightarrow$$

$$f(x_i) = f_1, i = 0, 1, \dots$$

$$x_i = -\frac{L}{2} + i \frac{L}{N-1}$$

p.b.c  $f'_0 = 0$        $f'(x_i) = \frac{f_{i+1} - f_{i-1}}{2\Delta x}$

$$f'(x_0) = \frac{f_1 - f_{-1}}{2\Delta x} = 0$$

$$f_{-1} = f_1$$

p.b.c  $f_{-1} = 0$

$$\Delta \rightarrow \begin{pmatrix} -2; 1 & \rightarrow 2 \\ 1; -2; 1 \\ 1; -2; 1 \end{pmatrix} \quad //$$

p.b.c  $f''_0 = \frac{f_1 - 2f_0 + f_{-1}}{2\Delta x^2} = \frac{2f_1 - 2f_0}{2\Delta x^2}$

$$\frac{\partial^2}{\partial x^2} \left( -\frac{\partial^2}{\partial y^2} - \frac{\partial^2}{\partial x^2} \right) f(x, y) = E f(x, y)$$

$$\begin{aligned} f(x, y) &= f(x) f(y) \\ \frac{\partial^2}{\partial x^2} \left( -\frac{\partial^2}{\partial x^2} \right) f(x) &= E_x f(x) \\ &\quad = E_y \\ \Rightarrow &= E_x f(x) f(y) + E_y f(x) f(y) \\ &= (E_x + E_y) f(x, y) \end{aligned}$$

$$E = E_x + E_y = 2E_x$$

g.s.

$$-\frac{\hbar^2}{2m} f''(x) = E_x f(x)$$

$$f(x) = A \sin(kx) + B \cos(kx)$$

$$f'(x) = Ak \cos(kx) - Bk \sin(kx)$$

$$\begin{aligned} f''(x) &= -Ak^2 \sin(kx) - Bk^2 \cos(kx) \\ &= -k^2 f(x) \end{aligned}$$

$$\frac{\hbar^2 k^2}{2m} = E_x$$

Free parameters  $A, B, k$

Boundary condition:

a) p.b.c.  $f'(\frac{L}{2}) = 0$

$$\Rightarrow k=0 ; f(x) = B \cdot \cos \omega x = B = \text{const}$$

$$E = \frac{\hbar^2 k^2}{2m} = 0$$

b) z.b.c.  $f\left(\frac{L}{2}\right) = 0$

$$f\left(-\frac{L}{2}\right) = 0$$

$$f\left(\frac{L}{2}\right) = A \sin \frac{kL}{2} + B \cos \frac{kL}{2} = 0$$

$$f\left(-\frac{L}{2}\right) = -A \sin \frac{kL}{2} + B \cos \frac{kL}{2} = 0$$

$$f\left(\frac{L}{2}\right) + f\left(-\frac{L}{2}\right) = 2B \cos \frac{kL}{2} = 0$$

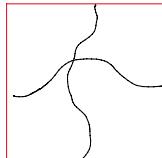
$$\frac{kL}{2} = \frac{\pi}{2}$$

$$k = \frac{\pi}{L}$$

$$E_x = \frac{\hbar^2 k^2}{2m} \frac{1}{L^2}$$

$$E = \frac{\hbar^2 k^2}{m L^2}$$

L



$$\begin{cases} f(x,y) = \sin \frac{\pi}{L} x \cdot \sin \frac{\pi}{L} y \\ f(x=0, y) = 0 \\ f(x=L, y) = \sin \pi \cdot \dots = 0 \end{cases}$$

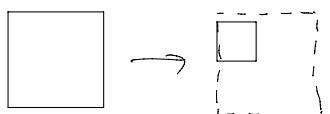
$$f(x,y) = \sin \frac{\pi}{L} \left(x - \frac{L}{2}\right) \cdot \cos \frac{\pi}{L} \left(y - \frac{L}{2}\right)$$

$$f\left(\frac{L}{2}, y\right) = \sin 0 \rightarrow 0$$

$$f\left(-\frac{L}{2}, y\right) = \sin \frac{\pi}{L} (-L) \cdot \dots = \sin(-\pi) \cdot \dots = 0$$

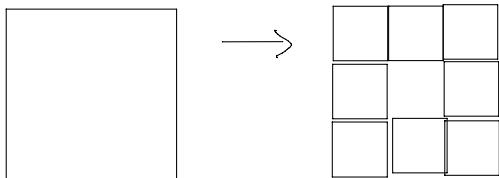
Energy upper bound:

1) iteration i :  $\tilde{L} = \frac{L}{3^i}$



$$E = \pi^2 \frac{k^2}{mL^2} \rightarrow \frac{\pi^2}{(1/3)^2} \frac{k^2}{mL^2} = \pi^2 g^2 \frac{k^2}{mL^2}$$

2) Improved upper bound



Iteration 1       $N$  squares       $N=8$

$$E = \pi^2 \frac{k^2}{mL^2} = \pi^2 \frac{k^2}{m} \frac{N_p}{L^2} = \pi^2 \frac{k^2}{m} n$$

$n = \frac{N_p}{L^2}$  - density       $N_p \rightarrow$  number of particles

$$\begin{aligned} \text{Iteration:} \quad N_{\text{total}} &= 9 & N_p &= \sum_{\text{occupied}} \tilde{N}_p \\ N_{\text{occupied}} &= 8 & &= N_{\text{occupied}} \cdot \bar{N}_p \\ \tilde{N}_p &= \frac{N_p}{N_{\text{occupied}}} \\ \bar{N}_p &= \frac{\tilde{N}_p}{\sum} = \frac{N_p}{N_{\text{occupied}}} \frac{g^i}{L^2} \end{aligned}$$

$$\begin{aligned} E &= N_{\text{occupied}} \cdot \pi^2 \cdot \frac{k^2}{m} \frac{N_p \cdot g^i}{N_{\text{occupied}} \cdot L^2} \\ &= \pi^2 g^i \frac{k^2}{mL^2} \end{aligned}$$

Periodic boundary conditions

1D Box



$$-\frac{k^2}{2m} \frac{\partial^2}{\partial x^2} f(x) = Ef(k)$$

$$f(x) = e^{ikx}$$

$$f'(x) = ik e^{ikx}$$

$$f''(x) = (ik)^2 e^{ikx} = -k^2 f(x)$$

$$\Rightarrow E = \frac{-k^2 L^2}{2m}$$

$k?$

$$\text{p.b.c.: } f(L) = f(0)$$

$$f(L) = e^{ikL} = f(0) = e^{ik0} = 1$$

$$f(L) = e^{ikL} = f(\emptyset) = e^{i k \emptyset} = 1$$

$$e^{i k L} = 1 \quad kL = 2\pi \cdot n, \quad n = 0, \pm 1, \pm 2, \dots$$

$$k = \frac{2\pi}{L} \cdot n$$

$$E = \frac{\hbar^2 k^2}{2m} = \frac{2\pi^2}{mL^2} \cdot n^2$$

ground state:  $n=0$ ,  $E_0 = 0$

$$\omega \cdot L$$

$$f(x) = 1$$

1st excited state:  $n=1$ ;  $E_1 = \frac{2\pi^2}{mL^2}$

$$f(x) = e^{\frac{i 2\pi x}{L}}$$

2nd excited state  $n=-1$   $E_2 = \frac{2\pi^2}{mL^2} = E_1$

$$f(x) = e^{-\frac{i 2\pi x}{L}}$$

3rd

$$f(x) = e^{\frac{i 4\pi x}{L}}$$

4th

$$f(x) = e^{-\frac{i 4\pi x}{L}}$$

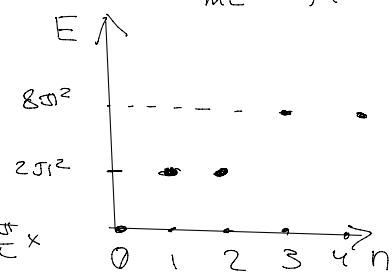
$n=2$   $E_3 = E_0 = \frac{8\pi^2}{mL^2}$

$$f(x) = e^{\frac{i 8\pi x}{L}}$$

$n=-2$

$$f(x) = e^{-\frac{i 8\pi x}{L}}$$

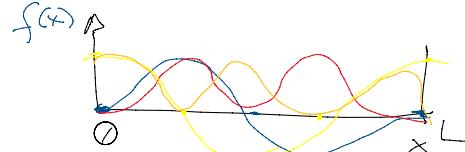
$$\frac{f_1(x) + f_2(x)}{2} = \frac{e^{\frac{i 2\pi x}{L}} + e^{-\frac{i 2\pi x}{L}}}{2} = \cos \frac{2\pi}{L} x$$



$$\frac{f_1(x) - f_2(x)}{2} = \frac{e^{\frac{i 2\pi x}{L}} - e^{-\frac{i 2\pi x}{L}}}{2} = \sin \frac{2\pi}{L} x$$

$$n(x) = f(x)^2$$

$$f''(x) = -\frac{4\pi^2}{L^2} f(x)$$



$$\left(\sin \frac{2\pi}{L} x\right)^2$$

$$\left(\cos \frac{2\pi}{L} x\right)^2 \rightarrow n(x)$$

$$2D) - \frac{\hbar^2}{2m} \left[ f_{xx}'' + f_{yy}'' \right] = E f(x,y)$$

① ground state:  $f(x,y) = 1$

$$E = 0$$

1) 1st excited state  $f(x,y) = \cos \frac{2\pi}{L} x$

$$f_{xx}'' = -\left(\frac{2\pi}{L}\right)^2 \cos \frac{2\pi}{L} x$$

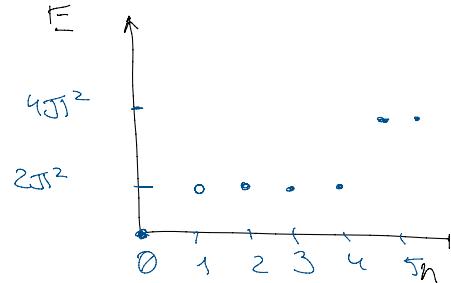
$$f_{yy}'' = 0$$

$$E_1 = \frac{\hbar^2}{2m} \left(\frac{2\pi}{L}\right)^2 = 2\pi^2 \frac{k^2}{mL^2}$$

2) 2nd excited state  $f(x,y) = \sin \frac{2\pi}{L} x$

$$E_2 = E_1$$

$$\begin{aligned}
 3) \quad E_3 &= E, & f(x,y) &= \cos \frac{2\pi}{L} y \\
 4) \quad E_4 &= E, & f(x,y) &= \sin \frac{2\pi}{L} y \\
 5) \quad f(x,y) &= \cos \frac{2\pi}{L} x \cdot \cos \frac{2\pi}{L} y \\
 E &= \frac{1}{2m} \left( \left(\frac{2\pi}{L}\right)^2 + \left(\frac{2\pi}{L}\right)^2 \right) = 4 \frac{\pi^2}{m L^2}
 \end{aligned}$$



### Zero Boundary condition

1D)  $f(k) = A e^{ikx} + B e^{-ikx}$   
 z.b.c.:  $f(0) = A + B = 0 \Rightarrow B = -A$

$$\begin{aligned}
 f(L) &= A e^{ikL} + B e^{-ikL} \\
 &= A e^{ikL} - A e^{-ikL} \\
 &= A (e^{ikL} - e^{-ikL}) \\
 &= A 2 \sin kL
 \end{aligned}$$

$$\begin{aligned}
 \Rightarrow \sin kL &= 0 \\
 kL &= \pi n, \quad n = 0, 1, 2, \dots \\
 &= \pm \pi, \pm 3\pi, \pm 5\pi, \dots
 \end{aligned}$$

as  $\sin \frac{\pi x}{L}$  is the same as

$\sin \left(-\frac{\pi x}{L}\right)$ , apart from sign,

only positive solutions are relevant

$$\Rightarrow kL = \pi n, \quad n = 1, 2, \dots$$

$$\textcircled{1) } \quad n=1; \quad \sin \frac{\pi}{L} x; \quad E = \frac{\pi^2 \cdot h^2}{2 m L^2}$$

$$n=2; \quad \sin \frac{2\pi}{L} x; \quad E = 2 \frac{\pi^2 \cdot h^2}{m L^2}$$

3

$$\frac{9}{2} \frac{\pi^2}{L^2}$$

and so on.  $\rightarrow$   $E = \pi^2 n^2 \frac{h^2}{m L^2}$ .

$$2D) f(x,y) = \sin \frac{n_x \pi}{L} x \cdot \sin \frac{n_y \pi}{L} y$$

$$E = \frac{\pi^2}{2} \frac{(n_x^2 + n_y^2)}{m L^2} ; n_x = 1, 2, 3, \dots \\ n_y = 1, 2, 3, \dots$$

① ground state ;  $n_x = n_y = 1$

$$f(x,y) = \sin \frac{\pi}{L} x \cdot \sin \frac{\pi}{L} y$$

$$E = \pi^2 \frac{1}{m L^2}$$

1st excited  $n_x = 2, n_y = 1$

$$f(x,y) = \sin \frac{2\pi}{L} x \cdot \sin \frac{\pi}{L} y$$

$$E = \frac{5}{2} \pi^2 \frac{1}{m L^2}$$

$$2^{st} \text{ exc } f(x,y) = \sin \frac{\pi}{L} x \cdot \sin \frac{2\pi}{L} y$$

$$E = \frac{5}{2} \pi^2 \frac{1}{m L^2}$$

3<sup>rd</sup>  $n_x = n_y = 2$

$$f(x,y) = \sin \frac{2\pi}{L} x \cdot \sin \frac{2\pi}{L} y$$

$$E = 4 \pi^2 \frac{1}{m L^2}$$

## Diffusion coefficient

Diffusion equation (single particle)

$$\begin{cases} -\frac{\partial}{\partial t} f(x,y,t) = -\frac{1}{2m} \underbrace{\left( \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} \right)}_{\text{kinetic energy}} f(x,y,t) \\ f(x,y,t=0) = \delta(\vec{r}) \end{cases}$$

Fourier transform:  $\mathcal{F}^\dagger [f(x)] = f(k)$

$$\mathcal{F}^\dagger \left[ \frac{\partial}{\partial x} f(x) \right] = k \cdot f(k)$$

$$\mathcal{F}^\dagger \left[ \frac{\partial^2}{\partial x^2} f(x) \right] = k^2 f(k)$$

One-dimensional case:

$$\underbrace{\int e^{ikx} \frac{\partial}{\partial t} f(x,t) dx}_{\text{FT of } \frac{\partial}{\partial t} f(x,t)} = \frac{i k}{2m} \underbrace{\int \frac{\partial^2}{\partial x^2} f(x,t) \cdot e^{ikx} dx}_{\text{FT of } \frac{\partial^2}{\partial x^2} f(x,t)}$$

$$\underbrace{\frac{\partial}{\partial t} \left\{ e^{ikx} f(x,t) \right\}}_{\text{FT of } f(x,t)} - \underbrace{\int \frac{\partial^2 f(x,t)}{\partial x^2} (ik) e^{ikx} dx}_{\text{FT of } \frac{\partial^2 f(x,t)}{\partial x^2}}$$

$$\frac{\partial}{\partial t} \left[ \int e^{ikx} f(x,t) dx \right] = \int \frac{\partial f(x,t)}{\partial x} (ik) e^{ikx} dx$$

$$= - f(x,t) (ik) e^{ikx} + \int f(x,t) (ik)^2 e^{ikx} dx$$

$$= - k^2 f(x,t)$$

$$\frac{\partial}{\partial t} f(x,t) = - \frac{k^2 k^2}{2m} f(x,t)$$

$$f(x,t) = \exp \left\{ - \frac{k^2 k^2}{2m} \cdot t \right\} \text{ - Gaussian}$$

↑  
momentum representation

Coordinate representation

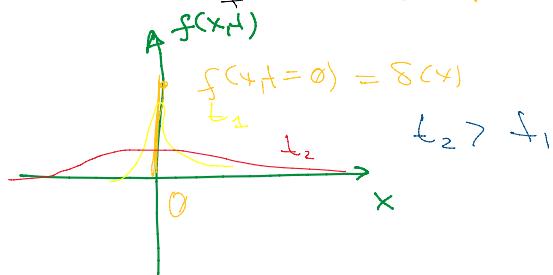
$$f(x,t) = F^{-1} [f(k)]$$

$$= \int_{-\infty}^{\infty} e^{-ikx} f(k) \frac{dk}{2\pi}$$

$$= \int_{-\infty}^{\infty} e^{-ikx} e^{-D \cdot k^2 \cdot t} \frac{dk}{2\pi}$$

$$= \frac{1}{2\sqrt{\pi D t}} \cdot \exp \left\{ - \frac{x^2}{4Dt} \right\} = \exp \left\{ - \frac{1}{2} \frac{x^2}{g^2} \right\}$$

Gaussian of width  $g = \sqrt{2Dt}$



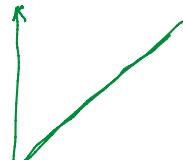
$$\langle x \rangle = ? \quad \langle x^2 \rangle = ?$$

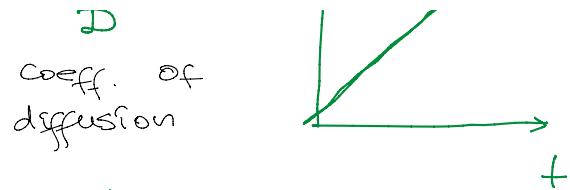
$$\langle x \rangle = \frac{\int x e^{-\frac{x^2}{4Dt}} dx}{\int e^{-\frac{x^2}{4Dt}} dx} = 0$$

even Einstein diffusion equation

$$\langle x^2 \rangle = \underbrace{\frac{2 \cdot k^2}{2m} \cdot t}_{D} \quad \langle x^2 \rangle$$

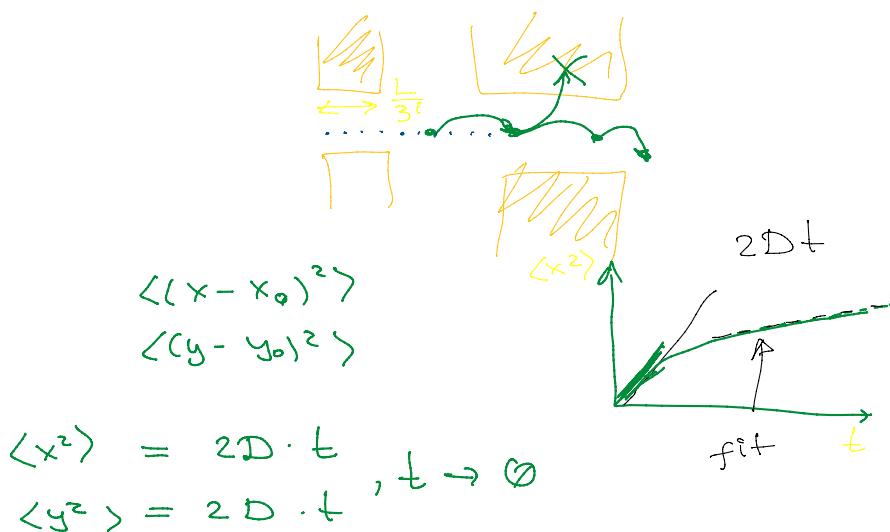
coeff. of





### Random walk algorithm:

- in a free space the solution of Laplace equation is a Gaussian
- $x_{i+1} = x_i + \xi_1 \cdot \Delta t$   
 $y_{i+1} = y_i + \xi_2 \cdot \Delta t$   
 with random values  $\xi_1, \xi_2$  from a Gaussian distribution
- apply periodic boundary condition:  
 $\text{if } x_{i+1} > L \rightarrow x_{i+1} := x_{i+1} - L$   
 $\text{if } x_{i+1} < 0 \rightarrow x_{i+1} := x_{i+1} + L$
- if  $(x_{i+1}, y_{i+1})$  is in not allowed region  $\Rightarrow$  reject



$$\frac{D'}{D} = \frac{D}{\frac{t^2}{2m}} - ?$$

Gaussian distribution Box Muller method

$$\left. \begin{array}{l} 0 < u_1 < 1 \\ 0 < u_2 < 1 \end{array} \right\} \begin{array}{l} 2 \text{ random values} \\ \text{with uniform} \\ \text{distribution} \end{array}$$

Polar coordinates  $(r, \varphi)$

$$\varphi = 2\pi \cdot u_1 \quad ; \quad 0 < \varphi < 2\pi$$

$$r = \sqrt{-2 \cdot \ln u_2}$$

$$z_1 = r \cdot \cos \varphi$$

$$z_2 = r \cdot \sin \varphi$$

Normal / Gaussian distribution

$$\exp\left(-\frac{x^2}{2}\right)$$

i.e. with width  $G = 1$

In our case  $G \rightarrow \Delta t$ ;  $p = \exp\left(-\frac{1}{2} \frac{x^2}{\Delta t^2}\right)$

$$\begin{cases} x_{i+1} = x_i + z_1 \cdot \Delta t \\ y_{i+1} = y_i + z_2 \cdot \Delta t \end{cases}$$

$$\Delta t \ll \frac{L}{3}, \text{ i - iteration}$$

$$\Delta t < \frac{1}{3} \cdot \frac{L}{3} \text{ should be sufficient}$$

Tasks:

1) verify that in a free space

$$\langle x^2 \rangle = 2D \cdot t, D = \frac{kT}{2m}$$

$$\langle x^2 \rangle = \frac{kT}{m} \cdot t$$

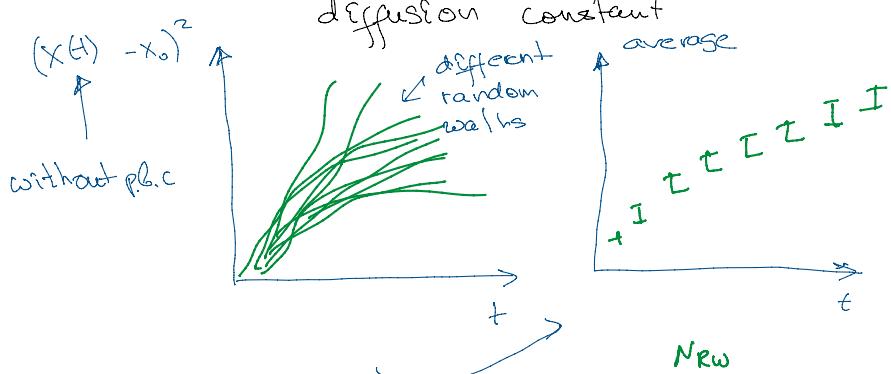
2) in the presence of the fractal

a) time evolution is diffusive?

$\langle x^2 \rangle$  linear in  $t$ ?  $L \rightarrow \infty$

b) if yes, calculate the

diffusion constant



$$\text{calculate } \langle x^2 \rangle = \frac{1}{N_{RW}} \sum_{i=1}^{N_{RW}} (x_i - x_0)^2$$

number of random walks

# Real-time Dynamics

Schrödinger eq.:

$$i\hbar \frac{\partial \psi(r,t)}{\partial t} = H \psi(r,t)$$

Eigenvalue problem:  $\phi_n : E_n$ ,

$$H \phi_n(r,t) = E_n \phi_n(r,t)$$

formal solution

$$\psi(r,t) = e^{iHt} \cdot \psi(r,t=0)$$

For eigenstates:  $\downarrow$  number

$$\phi_n(t) = e^{i\hat{H}t} \cdot \phi_n = \underbrace{e^{iE_nt}}_{\text{operator}} \phi_n(\vec{r}, t=0)$$

Initial wave function / start  $\psi(r, t=0)$

$$\psi(r, t=0) = \sum_{n=0} c_n \phi_n(r)$$

where  $c_n =$

coefficients

$$\frac{\langle \psi | \phi_n \rangle}{\sqrt{\langle \psi | \psi \rangle \langle \phi_n | \phi_n \rangle}}$$

$$\frac{\int \psi(\vec{r}, t=0) \cdot \phi_n^*(\vec{r}) d\vec{r}}{\sqrt{\int \psi(\vec{r}, t=0)^2 d\vec{r}}}$$

$$= \frac{\int \psi(\vec{r}, t=0) \cdot \psi_n d\vec{r}}{\sqrt{\int \psi^2 d\vec{r}} \sqrt{\int |\psi_n|^2 d\vec{r}}}$$

$\Rightarrow$  time evolution

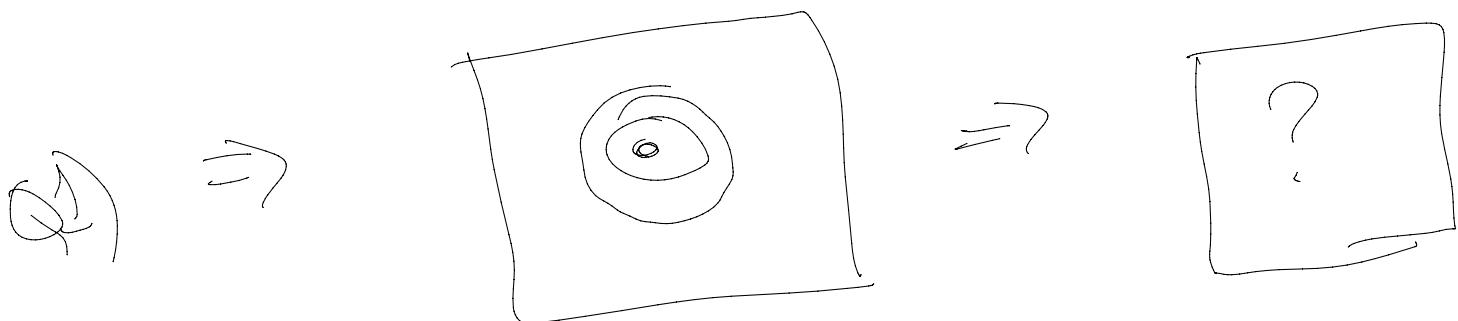
$$\begin{aligned} \psi(r, t) &= \sum c_n \phi_n(x, t) \\ &= \sum_{n=0}^{\infty} c_n e^{i E_n t} \phi_n(x, t=0) \end{aligned}$$

coef.  
depend on the  
initial states

diag.

Ex: initial state: gaussian

$$\psi(r, t=0) = \exp \left( - \frac{(\vec{r} - \vec{r}_0)^2}{2 \sigma^2} \right)$$



$$\langle r^2 \rangle = \langle (r - \vec{r}_0)^2 \rangle$$

Q2)  $\langle r^2 (+) \rangle = \langle (r - r_\infty)^2 \rangle /$

The diagram consists of a vertical line segment with an arrowhead at the top pointing upwards. To the left of this arrow, the text  $\langle r^2 (+) \rangle$  is written. To the right of the arrow, there is a question mark  $?$  above a plus sign  $+$ .