

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

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

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

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

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

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

$$f_{-1} = f_1$$

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

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

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

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

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

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

gg.

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

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

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

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

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

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

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

Free parameters A, B, k

Boundary condition,

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

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

$$\boxed{E_x = \frac{k^2 \omega^2}{2m} = 0}$$

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

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

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

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

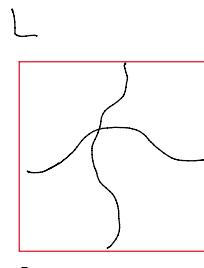
$$f\left(\frac{L}{2}\right) + f\left(-\frac{L}{2}\right) = 2B \cos \frac{kL}{2} = 0$$

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

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

$$E_x = \frac{\pi^2 \omega^2}{2m L^2}$$

$$\boxed{E_x = \frac{\pi^2 \omega^2}{m L^2}}$$



$$\left\{ \begin{array}{l} f(x,y) = \sin \frac{\pi x}{L} \cdot \sin \frac{\pi y}{L} \\ \text{if } x=0 \text{ or } y=0 \end{array} \right.$$

$$\left\{ \begin{array}{l} f(x,y) = \sin \frac{\pi}{L} x \cdot \sin \frac{\pi}{L} y \\ f(x=L, y) = \sin \pi \cdot \dots = 0 \\ f(x=0, y) = 0 \end{array} \right.$$

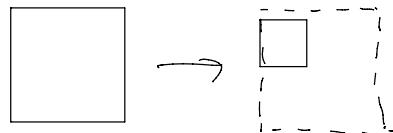
$$f(x,y) = \sin \frac{\pi}{L} (x - \frac{L}{2}) \cdot \cos \frac{\pi}{L} (y - \frac{L}{2})$$

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

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

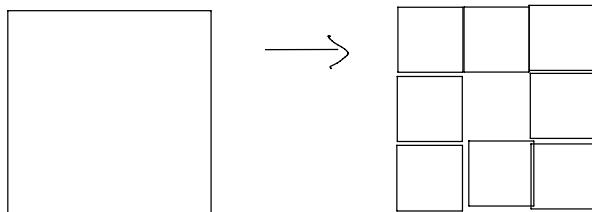
Energy upper Bound:

$$1) \text{ Iteration } i : L = \frac{L}{3^i}$$



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

2) Improved upper Bound



Iteration 1 N squares $N = 8$

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

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

$$\begin{aligned} \text{Iteration:} \quad N_{\text{total}} &= 9 & N_p &= \sum_{\text{occupied}} \tilde{N}_p \\ N_{\text{occupied}} &= 8 & & \equiv N_{\text{occupied}} \cdot \tilde{N}_p \end{aligned}$$

$$\tilde{N}_p = \frac{N_p}{N_{\text{occupied}}}$$

$$\tilde{N}_p = \tilde{N}_p - \frac{N_p - g^i}{N_p}$$

$$\widehat{n_p} = \frac{\widehat{N_p}}{\widehat{L^2}} = \frac{N_p}{N_{\text{occupied}}} \frac{g^i}{L^2}$$

$$E = N_{\text{occupied}} \cdot \frac{\hbar^2}{m} \cdot \frac{k^2}{L^2} = \frac{N_p \cdot g^i}{N_{\text{occupied}} \cdot L^2}$$

Periodic boundary conditions

1D Box



$$-\frac{\hbar^2}{2m} \frac{\partial^2}{\partial x^2} f(x) = E f(x)$$

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

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

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

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

$$k?$$

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

$$f(L) = e^{ikL} = f(0) = e^{ik \cdot 0} = 1$$

$$e^{ikL} = 1 \quad kL = 2\pi n, \quad n = 0, \pm 1, \pm 2, \dots$$

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

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

$$\text{ground state: } n=0, \quad E_0 = 0$$

$$f(x) = 1$$

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

$$f(x) = e^{-\frac{i2\pi x}{L}}$$

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

$$f(x) = e^{\frac{i2\pi x}{L}}$$

3rd

$$n=2 \quad E_3 = E_1 = \frac{8\pi^2}{mL^2}$$

$$f(x) = e^{-\frac{i4\pi x}{L}}$$

u.v.a

n = -2

...+

E ↑

ura

$$n = -2$$

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

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

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

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

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

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

①) ground state: $f(x,y) = 1$
 $E = \emptyset$

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

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

$$f_{yy}'' = \emptyset$$

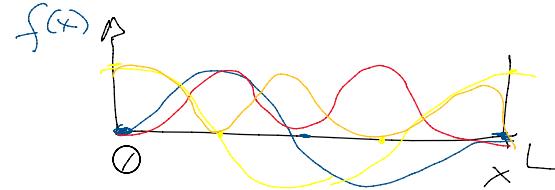
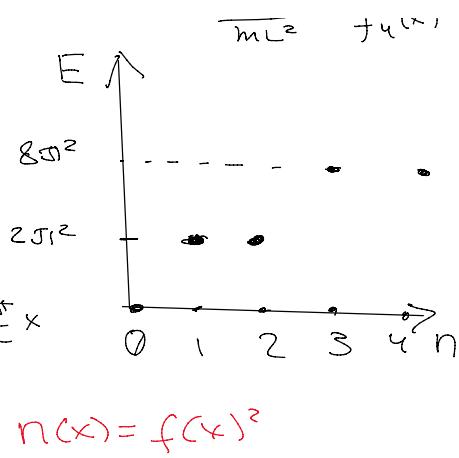
$$E_1 = \frac{\hbar^2}{2m} \left(\frac{2\pi}{L}\right)^2 = 2\pi^2 \frac{\hbar^2}{mL^2}$$

2) 2nd excited state $f(x,y) = \sin \frac{2\pi}{L}x$
 $E_2 = E_1$

3) $E_3 = E_1$ $f(x,y) = \cos \frac{2\pi}{L}y$

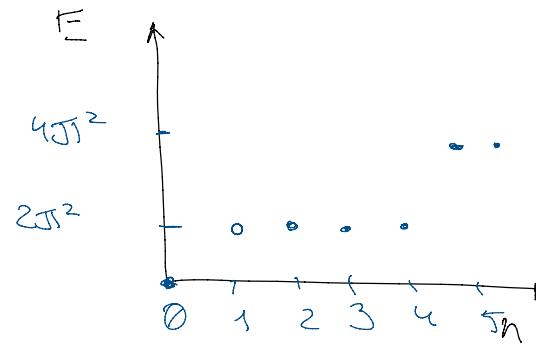
n) $E_n = E_1$ $f(x,y) = \sin \frac{2\pi}{L}y$

5) $f(x,y) = \cos \frac{2\pi}{L}x \cdot \cos \frac{2\pi}{L}y$
 $= +2 / (2\pi)^2 + (2\pi)^2 = 4\pi^2 + 2$



$$3) f(x,y) = \cos \frac{2\pi}{L} x \cdot \cos \frac{2\pi}{L} y$$

$$E = \frac{\hbar^2}{2m} \left(\left(\frac{2\pi}{L}\right)^2 + \left(\frac{2\pi}{L}\right)^2 \right) = 4\pi^2 \frac{\hbar^2}{mL^2}$$



Zero Boundary condition

$$1D) f(k) = A e^{ikx} + B e^{-ikx}$$

$$\text{z.b.c: } f(0) = A + B = 0 \Rightarrow B = -A$$

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

$$\Rightarrow \sin kL = 0$$

$$kL = \pi n, \quad n = 0, 1, 2, \dots$$

$$= \pm \pi; \pm 3\pi; \pm 5\pi; \dots$$

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

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

$$\emptyset) n=1; \quad \sin \frac{\pi}{L} x; \quad E = \frac{\pi^2 \hbar^2}{2 m L^2}$$

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

$$+ \quad \quad - \quad \quad L \quad \quad - \quad \quad \frac{e^2}{2} \frac{mc^2}{mL^2}$$

$$n=2; \quad \sin \frac{2\pi}{L} x; \quad E = 2\pi^2 \frac{\hbar^2}{mL^2}$$

3

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

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

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

0) ground state; $n_x = n_y = 1$

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

$$E = \pi^2 \frac{\hbar^2}{mL^2}$$

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

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

$$E = \frac{5}{2} \pi^2 \frac{\hbar^2}{mL^2}$$

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

$$E = \frac{5}{2} \pi^2 \frac{\hbar^2}{mL^2}$$

3rd $n_x = n_y = 2$

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

$$E = 4 \pi^2 \frac{\hbar^2}{mL^2}$$

Diffusion coefficient

Diffusion equation (single particle)

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

Fourier transform. $\text{FT} [f(x)] = f(k)$

$$f(x, y, t - \omega) = \delta(1) \cdot \text{unwritten word}$$

$$\text{Fourier transform: } \text{FT} [f(x)] = f(k)$$

$$\text{FT} \left[\frac{\partial}{\partial x} f(x) \right] = k \cdot f(k)$$

$$\text{FT} \left[\frac{\partial^2}{\partial x^2} f(x) \right] = k^2 f(k)$$

One-dimensional case:

$$\int e^{ikx} \frac{\partial}{\partial t} f(x, t) dx = \frac{h^2}{2m} \int_{-\infty}^{\infty} \frac{\partial^2}{\partial x^2} f(x, t) \cdot e^{ikx} dx$$

$$\frac{\partial}{\partial t} \left\{ e^{ikx} f(x, t) dx \right\} = f(k, t)$$

$$\frac{\partial}{\partial x} \left[e^{ikx} f(x, t) \right] - \int_{-\infty}^{\infty} \frac{\partial}{\partial x} \left[e^{ikx} \right] \cdot (ik) f(x, t) dx$$

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

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

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

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

\uparrow
momentum representation

Coordinate representation

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

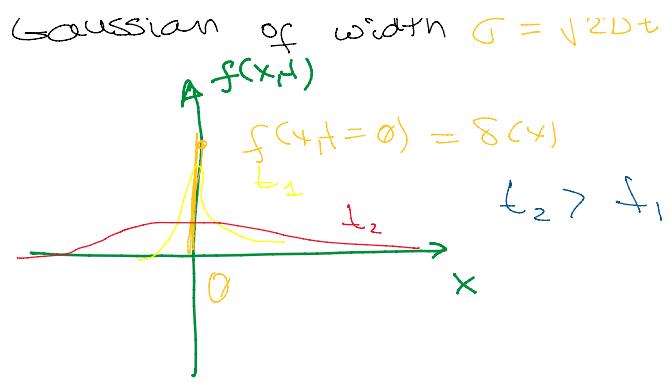
$$= \int_{-\infty}^{\infty} e^{-ikx} f(k, t) \frac{dk}{2\pi}$$

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

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

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

$$A f(x, t)$$



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

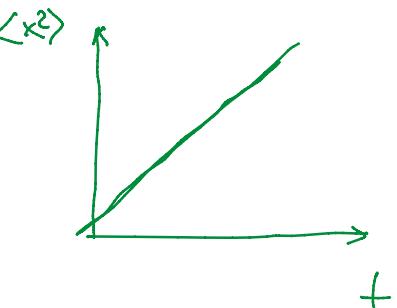
$$\langle x \rangle = \frac{\int x e^{-\frac{x^2}{4Dt}} dx}{\int e^{-\frac{x^2}{4Dt}} dx} = 0$$

even

Einstein diffusion equation

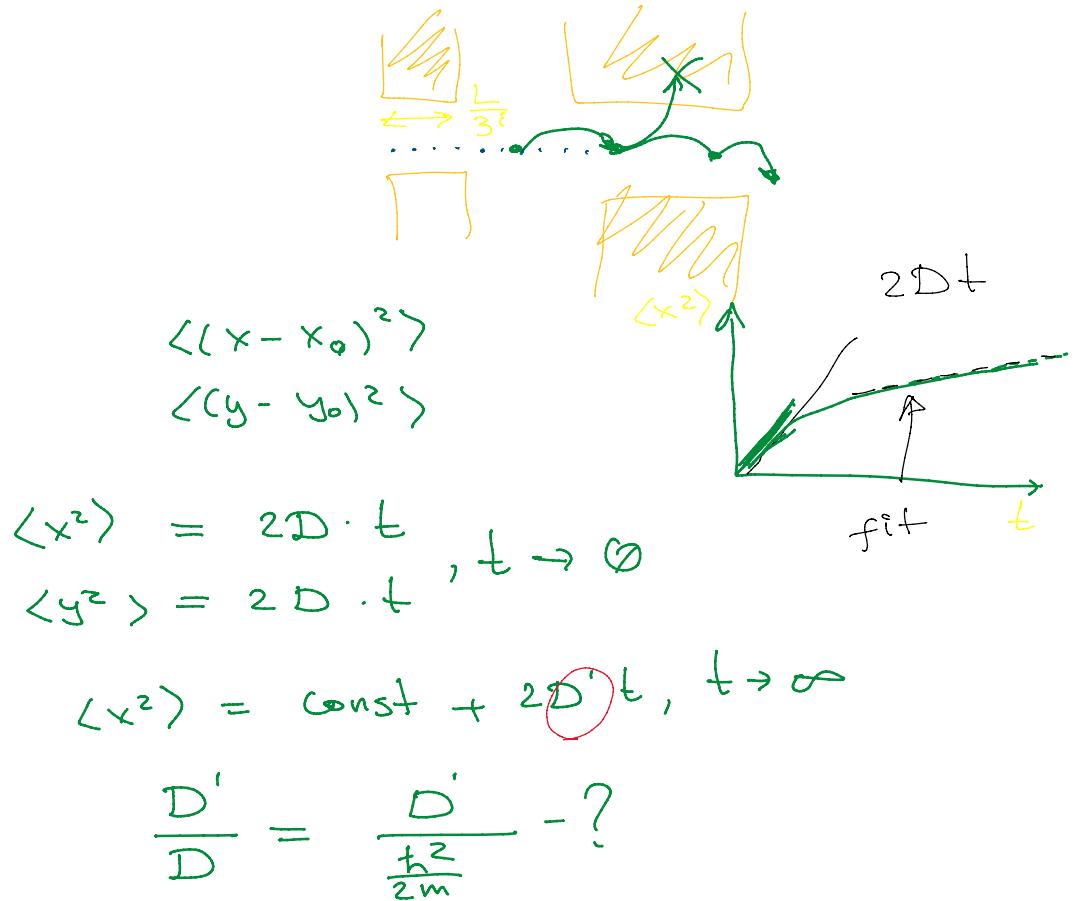
$$\langle x^2 \rangle = \underbrace{2 \cdot \frac{k^2}{2m} \cdot t}_{D}$$

coeff. of diffusion



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 ξ_1, ξ_2 from a Gaussian distribution
- apply periodic boundary condition:
 $x_{i+1} > L \rightarrow x_{i+1} := x_{i+1} - L$
 $x_{i+1} < 0 \rightarrow x_{i+1} := x_{i+1} + L$
- if (x_{i+1}, y_{i+1}) is in not allowed region \Rightarrow reject



Gaussian distribution Box Muller method

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

Polar coordinates (r, φ)

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

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

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

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

Normal / Gaussian distribution

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

e.g. with width $\sigma = 1$

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

$$\begin{cases} x_{i+1} = x_i + \xi_1 \cdot \Delta t \\ y_{i+1} = y_i + \xi_2 \cdot \Delta t \end{cases}$$

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

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

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 ? $t \rightarrow \infty$

- 3) if yes, calculate the diffusion constant

