## UNIVERSITY OF OSLO

## COMPUTATIONAL PHYSICS

# **Project 2**



Authors:

Birgitte Madsen

Magnus Isaksen

Soumya Chalakkal



Department of Physics University of Oslo

Sem Sælands vei 24 0371 Oslo, Norway +47 22 85 64 28 http://www.mn.uio.no/fysikk/english/

-	•				
•	`.	11	11	C	0

**Computational Physics** 

#### **Project number:**

2

#### Link to GitHub folder:

https://??

#### Hand-in deadline:

Monday, October 5, 2015

#### **Project Members:**

Birgitte Madsen Magnus Isaksen Soumya Chalakkal

Copies: 1

Page count: ?? Appendices: 0 Completed: ??

The content of the report is freely available, but publication (with source) may only be made with the agreement of the authors.

# TABLE OF CONTENTS

Chapter	1 Introduction	1
Chapter	· 2 Method	3
2.1	Nature of the problem	3
2.2	Description of the Algorithm	4
	2.2.1 Change in Matrix Elements after Iterations and Choice of $\theta$	5
2.3	Tests	7
	2.3.1 Test of the $findmax$ function	7
	2.3.2 Testing against simple $2 \times 2$ case	8
Chapter	· 3 Results	11
3.1	Interpretation of Results	11
	3.1.1 Dependence of $\rho_{max}$ and $n$ on Eigenvalue	11
	3.1.2 Dependence of $n$ on Number of Iterations	13
	3.1.3 Computation Time Compared to Alternative Algorithm	14
Chapter	4 Conclusion	17
Bibliogr	raphy	19
Appendi	ix A MatLab code for smt	21

#### CHAPTER

1

# Introduction

Bla bla bla

The codes written in this project and the results gained from the codes, can be found by following the link: https://? to the GitHub repository. 1

We can ref. to sections etc. using "secref"-command like: Sec. 2

Vectors can be written using "v"-command like:  $\mathbf{v}$ 

.... and a lot of other cool stuff!

<sup>&</sup>lt;sup>1</sup>FiXme Note: correct the these lines

2

## **METHOD**

Intro to chapter

The source code itself can be found in the GitHub folder https://??. <sup>1</sup>

## 2.1 Nature of the problem

The aim of the first part of the project is to solving Schröingers equations for one electron in a harmonic oscillator potential with angular momentum l=0. The radial part of the Schrödingers equation is considered which is as follows

$$\left[ -\frac{\hbar^2}{2m} \frac{1}{r^2} \frac{d}{dr} r^2 \frac{d}{dr} + V(r) \right] R(r) = ER(r). \tag{2.1}$$

In order to solve this equation numerically, it is rewritten after a series of transformation and substitution as

$$-\frac{d^2}{d\rho^2}u(\rho) + \rho^2 u(\rho) = \lambda u(\rho) \tag{2.2}$$

Eq. (2.2) is discretized by writing the second derivative of  $u(\rho)$  as

$$\frac{d^2}{d\rho^2}u(\rho) = \frac{u(\rho+h) - 2u(\rho) + u(\rho-h)}{h^2} + O(h^2)$$
(2.3)

In Eq. (2.3) h is the step length, and  $\rho_{max}$  and  $\rho_{min}$  are the maximum and minimum values of the variable  $\rho$ , respectively. For a given number of steps n, the step length is given as

$$h = \frac{\rho_{max} - \rho_{min}}{n} \tag{2.4}$$

In order to solve equation Eq. (2.2), it is transformed into a matrix eigenvalue problem

$$\mathbf{A}\mathbf{u} = \lambda \mathbf{u} \tag{2.5}$$

<sup>&</sup>lt;sup>1</sup>FiXme Note: correct the above lines

in which A is a tridiagonal matrix of the form

$$\mathbf{A} = \begin{pmatrix} \frac{2}{h^2} + V_1 & -\frac{1}{h^2} & 0 & 0 & \dots & 0 & 0\\ -\frac{1}{h^2} & \frac{2}{h^2} + V_2 & -\frac{1}{h^2} & 0 & \dots & 0 & 0\\ 0 & -\frac{1}{h^2} & \frac{2}{h^2} + V_3 & -\frac{1}{h^2} & 0 & \dots & 0\\ \dots & \dots & \dots & \dots & \dots & \dots & \dots\\ 0 & \dots & \dots & \dots & \dots & \dots & \dots\\ 0 & \dots & \dots & \dots & \dots & \frac{2}{h^2} + V_{n-2} & -\frac{1}{h^2}\\ 0 & \dots & \dots & \dots & \dots & -\frac{1}{h^2} & \frac{2}{h^2} + V_{n-1} \end{pmatrix}$$

$$(2.6)$$

**A** is obtained from Eq. (2.2), with the approximation of the derivative of  $u(\rho)$  given in Eq. (2.3) when omitting all later terms, by discretizing  $\rho$  by

$$\rho_i = \rho_{min} + ih \qquad i = 0, 1, 2, \dots, n \tag{2.7}$$

This leads to the following Schrödinger equation:

$$-\frac{u(\rho_{i}+h)-2u(\rho_{i})+u(\rho_{i}-h)}{h^{2}}+\rho_{i}^{2}u(\rho_{i})=\lambda u(\rho_{i})$$
(2.8)

which can be rewritten as

$$-\frac{u_{i+1} - 2u_i + u_{i-1}}{h^2} + \rho_i^2 u_i = -\frac{u_{i+1} - 2u_i + u_{i-1}}{h^2} + V_i u_i = \lambda u_i$$
(2.9)

in which  $V_i = \rho_i^2$  is the harmonic oscillator potential. When comparing this relation with the general eigenvalue problem in Eq. (2.5), it is evident that the diagonal elements of the matrix **A** is given by

$$d_i = \frac{2}{h^2} + V_i \tag{2.10}$$

while all off diagonal elements are zero apart from those neighbouring the diagonal, which are all constants with the value

$$e_i = -\frac{1}{h^2} \tag{2.11}$$

This is exactly what is given in Eq. (2.6).

## 2.2 Description of the Algorithm

About the algorithm.....

This is how we write c++ code in the report:

```
// I am a comment

double please define me;

for (int i=1 ; i<n ; i++)
{
    I do this for a lot of i's;
}
```

#### 2.2.1 Change in Matrix Elements after Iterations and Choice of $\theta$

The algorithm for solving the eigenvalue problem given in  $^2$  contains of multiply similarity transformations of the matrix **A**, in which we assume  $a_{kl}$  to be the largest off-diagonal element. The matrix **B** constructed by the similarity transformation is given by

$$\mathbf{B} = \mathbf{S}^T \mathbf{A} \mathbf{S} \tag{2.12}$$

in which S is an orthogonal transformation matrix with its non-zero matrix elements:

$$s_{kk} = s_{ll} = \cos \theta$$
  

$$s_{kl} = -s_{lk} = -\sin \theta$$
  

$$s_{ii} = 1, \quad i \neq k, i \neq l$$

After matrix multiplication with the orthogonal transformation matrix S and its transverse (as in (2.12)) the entrances of B becomes

$$b_{ii} = a_{ii}, i \neq k, i \neq l$$

$$b_{ik} = a_{ik} \cos \theta - a_{il} \sin \theta, i \neq k, i \neq l$$

$$b_{il} = a_{il} \cos \theta + a_{ik} \sin \theta, i \neq k, i \neq l$$

$$b_{kk} = a_{kk} \cos^2 \theta - 2a_{kl} \cos \theta \sin \theta + a_{ll} \sin^2 \theta$$

$$b_{ll} = a_{ll} \cos^2 \theta + 2a_{kl} \cos \theta \sin \theta + a_{kk} \sin^2 \theta$$

$$b_{kl} = (a_{kk} - a_{ll}) \cos \theta \sin \theta + a_{kl} (\cos^2 \theta - \sin^2 \theta)$$

Due to the symmetry in (2.12) with **A** being a tridiagonal symmetric matrix,  $b_{lk} = b_{kl}$ ,  $b_{ki} = b_{ik}$ , and  $b_{li} = b_{il}$ . Since  $\theta$  can be chosen arbitrarily, we choose  $\theta$  to be the angle at which  $b_{kl}$ , and hence  $b_{lk}$ , becomes zero. In this way, the largest element of **A** is eliminated, and it can be shown that this choice of  $\theta$  reduces the norm of the off-diagonal elements of **A**, which ensures that the algorithm terminates towards the eigenvalues. <sup>4</sup>

This yields the equation

$$0 = (a_{kk} - a_{ll})\cos\theta\sin\theta + a_{kl}(\cos^2\theta - \sin^2\theta)$$
(2.13)

By introducing  $\tan \theta = \sin \theta / \cos \theta$  and the quantity

$$\tau = \frac{a_{ll} - a_{kk}}{2a_{kl}} \tag{2.14}$$

(2.13) can be rewritten as the quadratic equation in  $\tan \theta$ 

$$\tan^2\theta + 2\tau\tan\theta - 1 = 0\tag{2.15}$$

which has the solutions

$$\tan \theta = -\tau \pm \sqrt{1 + \tau^2} \tag{2.16}$$

<sup>&</sup>lt;sup>2</sup>FiXme Note: egref

<sup>&</sup>lt;sup>3</sup>FiXme Note: check that this is actually correct

<sup>&</sup>lt;sup>4</sup>FiXme Note: this, I can write, right??

From the solutions for  $\tan \theta$  given in (2.18),  $\cos \theta$  and  $\sin \theta$  can be found using the formulas

$$\cos \theta = \frac{1}{\sqrt{1 + \tan^2 \theta}}$$
 and  $\sin \theta = \tan \theta \cos \theta$ 

If  $\tau < 0$ , tan  $\theta$  is chosen to be

$$\tan \theta = -\tau - \sqrt{1 + \tau^2} \tag{2.17}$$

whilst if  $\tau \geq 0$ ,  $\tan \theta$  is calculated as

$$\tan \theta = -\tau + \sqrt{1 + \tau^2} \tag{2.18}$$

This choice is made to always make  $\tan \theta$  the smaller of the two roots given in (2.18). Furthermore, this choice ensures that  $|\tan \theta| \le 1$ , yielding that  $|\theta| \le \pi/4$ .

This is true since  $|\tau| \le 1$ , because  $|a_{kl}| \ge |a_{ij}|$  for all i, j, from which it follows that

$$|\tan \theta| = \left| -\tau - \sqrt{1 + \tau^2} \right| \le 1, \quad \text{for } \tau < 0$$
 (2.19)

and

$$|\tan \theta| = \left| -\tau + \sqrt{1 + \tau^2} \right| \le 1, \quad \text{for } \tau \ge 0$$
 (2.20)

since  $\sqrt{1+\tau^2} \le \sqrt{2}$ .

The fact that  $|\theta| \le \pi/4$  ensures that  $\cos \theta \ge 0$  which ultimately ensures that the difference between **A** and the new matrix **B** is minimized, since

$$||\mathbf{B} - \mathbf{A}||_F^2 = 4(1 - c) \sum_{i=1, i \neq k, l}^n (a_{ik}^2 + a_{il}^2) + \frac{2a_{kl}^2}{c^2}.$$
 (2.21)

5 6

#### Off-diagonal norm

Similarity transformations is used to reduce the off-diagonal norm. The norm found by Eq. (2.22), is wanted as small as possible and smaller than a given test value  $\varepsilon$ . Ideally the norm should get to zero, but that is difficult because when the elements gets small there can be problems with round-off errors. The value  $\varepsilon$  is therefore set so that it gives the smallest values possible without problems round-off errors, typically set around  $10^{-8}$ .

$$off(\mathbf{A}) = \sqrt{\sum_{i=1}^{n} \sum_{j=1, j \neq i}^{n} a_{ij}^2}$$
 (2.22)

<sup>&</sup>lt;sup>5</sup>FiXme Note: and why is this minimization a good thing?? :-P

<sup>&</sup>lt;sup>6</sup>FiXme Note: inddrag del af kode

2.3. Tests University of Oslo

This norm i compared after each transformation so that the new matrix  $\mathbf{B}$  is as close to a diagonal matrix as possible. But this is a very time consuming approach and requires many calculations. So instead Eq. (2.23) is used as it is less time consuming.

$$max(a_{kl}^2) > \varepsilon \tag{2.23}$$

This is possible because if the biggest element squared is smaller than  $\varepsilon$  then all other values will be equally small or smaller. Which means that they are so small that the possibility for round-off errors is big. As it is not possible to get ensure that the process further gives correct values the transformation loop should stop.

#### 2.3 Tests

Several tests... blah blah blah

#### 2.3.1 Test of the *find\_max* function

To find the maximum absolute value of the elements of the matrix for which we want to solve the eigenvalue problem using the Jacobi method, the following c++ source code is used.

```
void find_max(mat &A, int &n, int &row_number, int &column_number)
// Set row_number = 0 and column_number = 1, when running the code.
// These are the initial guesses for max(A(i,j))
{
       double max = A(0,1);
       for (int i=0; i<n; i++)</pre>
           for (int j=i+1; j<n; j++)</pre>
           if (fabs(A(i,j)) > fabs(max))
           {
               max = A(i,j);
               row_number = i;
               column_number = j;
           }
           }
       }
       return;
}
```

The programmed function  $find\_max$  finds the entrance with the maximal absolute value amongst the entrances above the diagonal. The initial guess of the maximum absolute value of the off diagonal elements is set to  $a_{12}$  (notice that the first row/column of the matrix in the code is 0, whilst it is 1 in the text). The two for loops then run through all the elements above the diagonal, and if the absolute value of that element is greater than the absolute value of the until then computed maximal value, the new value max is set equal

to the value of that entrance. Since the matrix **A** for this project is symmetric, it is not necessary to run through the elements below the diagonal.

To check that the *find\_max* function runs as expected, a random matrix **A**, with the maximum absolute value above the diagonal being  $a_{25} = 6$ , is considered.

$$\mathbf{A} = \begin{pmatrix} 1 & 2 & 3 & 4 & 5 \\ 2 & 3 & 4 & 5 & 6 \\ 0 & -1 & -2 & -3 & -4 \\ 0 & -3 & -6 & -9 & 0 \\ -1 & 0 & 1 & 2 & 3 \end{pmatrix}$$
 (2.24)

When running the function for the matrix **A** in Eq. (2.24) and an initial guess that the greatest absolute value can be found as the element  $a_{12} = 2$ , the function outputs the maximum value:

max value = 6 row number = 2 column number = 5

which is exactly what was expected when considering the investigated matrix. When running the function for  $-\mathbf{A}$  the element with the greatest absolute value is once again found to be  $a_{25}$ . In this case the element has a value of  $a_{25} = -6$ , which was to be expected.

#### **2.3.2** Testing against simple $2 \times 2$ case

To check that the Jacobi function runs correctly, consider the case with matrix dimensionality  $2 \times 2$  case with  $\rho_{min} = 0$  and  $\rho_{max} = 6$ , yielding a step length of

$$h = \frac{\rho_{max} - \rho_{min}}{n+1} = \frac{6-0}{3} = 2$$

With the potential described by  $\rho^2$ , this case gives that the matrix **A**, for which the eigenvalue problem is solved, takes the form

$$\mathbf{A} = \begin{pmatrix} \frac{2}{2^2} + 2^2 & -\frac{1}{2^2} \\ -\frac{1}{2^2} & \frac{2}{2^2} + 4^2 \end{pmatrix} = \begin{pmatrix} 4.5 & -0.25 \\ -0.25 & 16.5 \end{pmatrix}$$

The entrance with the greatest absolute value of the off diagonal element is the  $a_{12} = a_{21}$ , which means that  $\tau$  introduced in Eq. (2.14)

$$\tau = -\frac{16.5 - 4.5}{2 \cdot 0.25} = -24$$

and hence

$$\tan \theta = 24 - \sqrt{1 + 24^2} \approx -0.0208$$

which yields that

$$\cos \theta = \frac{1}{\sqrt{(1+48^2)}} \approx 0.9998$$
 and  $\sin \theta = -0.0208 \cdot 0.9998 \approx -0.0208$  (2.25)

From the values for  $\cos \theta$  and  $\sin \theta$ , the diagonal elements of the constructed matrix **B** after one similarity transformation described in Eq. (2.12) take the form

$$b_{11} \approx 4.5 \cdot 0.9998^2 - 2 \cdot 0.25 \cdot 0.0208 \cdot 0.9998 + 16.5 \cdot 0.0208^2 \approx 4.495$$
  
 $b_{22} \approx 16.5 \cdot 0.9998^2 + 2 \cdot 0.25 \cdot 0.0208 \cdot 0.9998 + 4.5 \cdot 0.0208^2 \approx 16.51$ 

giving

$$\mathbf{B} \approx \left( \begin{array}{cc} 4.495 & 0 \\ 0 & 16.51 \end{array} \right)$$

Which means that the first and second eigenvalues are 4.495 and 16.51, respectively. When running the computed Jacobi function for this  $2 \times 2$  example, this is exactly what is gained. <sup>7</sup>

<sup>&</sup>lt;sup>7</sup>FiXme Note: ref. to result

#### **CHAPTER**

3

## RESULTS

When running the code presented in Chap. 2.... blah blah blah.... Let's have an intro to this chapter...

The results from running the code ... can be found in the GitHub folder https://??. 1

### 3.1 Interpretation of Results

WOW, an awesome interpretation of the results :D

#### 3.1.1 Dependence of $\rho_{max}$ and n on Eigenvalue

<sup>2</sup> For a single electron moving in a three-dimensional harmonic oscillator potential, the analytical solution for first three eigenvalues to the rewritten Schrdinger's equation <sup>3</sup> is  $\lambda_0 = 3$ ,  $\lambda_1 = 7$ , and  $\lambda_2 = 11$ , for l = 0.

In the code given in ?? the two parameters  $\rho_{max}$  and n can be modified to give a more or less accurate numerical solution to the problem. If not considering the computational time, limit in memory, and round-off errors, the obvious  $^5$  choice of  $\rho_{max}$  and n would be to make both numbers infinite. This is, however, not a realistic possibility, and this sections is therefore dedicated to find (discuss) on the optimal choices for  $\rho_{max}$  and n to obtain acceptable values for the eigenvalues of  $^6$ .

Changing  $\rho_{max}$  causes the interval  $[\rho_{min}, \rho_{max}]$ , in which the wave function is considered, to change. Since the wave function goes to zero as the distance goes to infinity, it is acceptable to neglect the contribution from some  $\rho_{max}$ . It is a <sup>7</sup> to decrease  $\rho_{max}$  and hence making the interval smaller, in the sense that a smaller n then is needed to create a sufficient step length and ultimately a good enough "resolution". However, if this  $\rho_{max}$  is too close to  $\rho_{min}$  the neglected part can actually not be neglected, if an acceptable result is wished for.

<sup>&</sup>lt;sup>1</sup>FiXme Note: correct the above lines

<sup>&</sup>lt;sup>2</sup>FiXme Note: include e.g. a section called "1 electron case" or smt similar

<sup>&</sup>lt;sup>3</sup>FiXme Note: eq. ref to nature eq <sup>4</sup>FiXme Note: ref. to project description

<sup>&</sup>lt;sup>5</sup>FiXme Note: mest fordelagtige

<sup>&</sup>lt;sup>6</sup>FiXme Note: eqref

<sup>7</sup>FiXme Note: fordel

In the figure below, the dependence of different integer valued  $\rho_{max}$  on the three first eigenvalues gained by the algorithm described in <sup>8</sup> is plotted for n = 100.

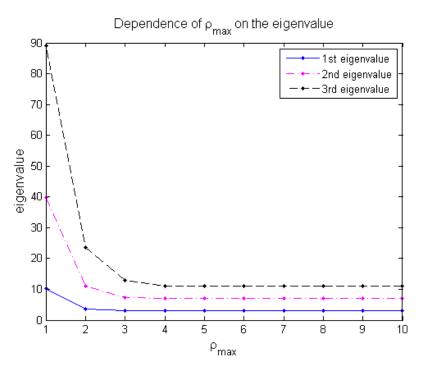


Figure 3.1. Awesome caption

From the figure that if  $\rho_{max} < 3$  the eigenvalues are varying dramatically. This happens due to neglection ?? of strongly contributing parts of the eigenfunction. <sup>10</sup> <sup>11</sup> The  $\rho_{max}$  that, with n = 100, gives the most accurate result for all three of the first eigenvalues is  $\rho_{max} = 5$ . Since this  $\rho_{max}$  gives the most accurate result for a relatively small n, this is chosen as the optimal  $\rho_{max}$  in this and the following sections for this specific problem.

With this  $\rho_{max}$ , we wish to find the number of n that gives the first three eigenvalues with four leading digits. This optimal n is found by steady increment of n, as seen in 12.

<sup>&</sup>lt;sup>8</sup>FiXme Note: sec ref

<sup>&</sup>lt;sup>9</sup>FiXme Note: comment on, why we only have integer  $\rho_m ax$ 

<sup>&</sup>lt;sup>10</sup>FiXme Note: is this ok??

<sup>&</sup>lt;sup>11</sup>FiXme Note: comment on the flat part!!

<sup>&</sup>lt;sup>12</sup>FiXme Note: figref below

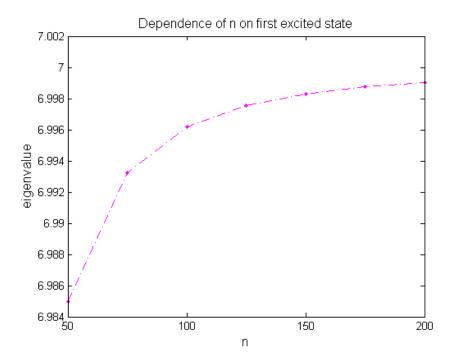
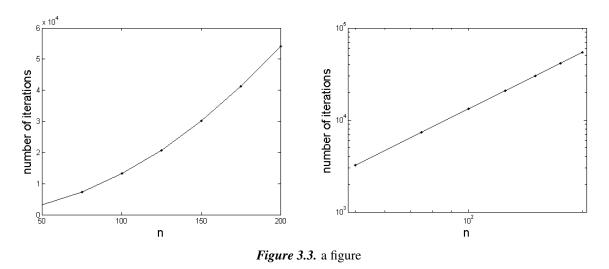


Figure 3.2. Awesome caption

The eigenvalue of the first exited is seen to be asymptotic to the analytical solution  $\lambda_1 = 7$ , and at a matrix size of n = 200, the eigenvalue of the first exited state has the numerical solution 6.99904. This yields an accuracy up to four leading digits, which is also found to be the case for the ground state and the third eigenstate. Hence, the optimal  $\rho_{max}$  and n is 5 and 200, respectively.

#### **3.1.2** Dependence of n on Number of Iterations

Intro



write smt about the exponential increase of number of iterations in the while-loop when n in increased

#### **Computation Time Compared to Alternative Algorithm**

When calculating the time needed for the Jacobi rotation algorithm described in <sup>13</sup> to solve the eigenvalue problem with a matrix **A** of dimensionality 200 × 200,  $\rho_{max} = 5$ , and  $\varepsilon = 10^{-8}$  the elapse time if found to be 17 sec. 14 This is a much greater value than the elapsed time for solving the same eigenvalue problem using the Armadillo function  $eig\_sym$  for the same  $\varepsilon = 10^{-8}$ , since the Armadillo function has a displayed computational time of 0 sec (the computational time is of course not 0 sec, but the precision of the displayed time is so low that the number is displayed as 0). It is hence clear that the computed Jacobi algorithm consumes more time than the precomputed Armadillo function and as we increases the size of the matrix the elapsed time to get the solution also increases. This makes Jacobi rotation algorithm less efficient. The slowness of the Jacobi algorithm, furthermore, has the effect that it cannot be run for too large matrices, and hence there is a significant limit for how small the step length h can be made, and ultimately a limit to the precision of the algorithm.

It is, however, evident that the Jacobi method implemented in this project can be improved for solving the specific eigenvalue problem described by Eq. (2.5) and (2.6) by taking into account that the matrix A is tridiagonal and has constant values in the entrances adjacent to the diagonal. 15 However, this improvement of the algorithm is not in the scope of this project.

#### **Coulumb potential**

16

First considering the value of  $\rho_{max}$  in the case without a repulsive Coulumb interaction. Where finding a that the eigenvalues are stable of  $\rho_{max}$ Stable is chosen so that the values doesn't change to much. This is in the area of  $\rho_{max} = 10$  and the change is about 0.2 between the surrounding steps. Also the change between 10 and 10.1 is about 0.02 so small changes in  $\rho_{max}$  doesn't give big changes. Also the relation between  $\rho_{max}$  and n is kept constant so that <sup>18</sup> is constant. Running for different values of  $\rho_{max}$  with the ratio gives Tab. 3.1, which shows that when  $\rho_{max}$  is 10 the results are stable for the 3rd eigenvalue. The reason for choosing the 3rd eigenvalue is that it is more sensitive for change of  $\rho_{max}$  and it's the last printed eigenvalue in the program.

Write smt awesomeabout the following plot of the eigenfunctions:D

1	٦ <b>٢</b>	∙ıXme	Note:	ret	to	section

<sup>&</sup>lt;sup>14</sup>FiXme Note: ref to results

$ ho_{max}$	N	3rd eigenvalue				
1	10	83.5237				
2	20	21.8365				
3	30	9.79411				
4	40	5.5277				
:	:	i:				
9	90	1.0983				
10	100	0.890899				
10.1	101	0.873488				
11	110	0.737631				

the

first

step.

<sup>&</sup>lt;sup>15</sup>FiXme Note: reference ??

<sup>&</sup>lt;sup>16</sup>FiXme Note: Introduce Coulumb <sup>17</sup>FiXme Note: rewrite sentence

<sup>&</sup>lt;sup>18</sup>FiXme Note: ref h

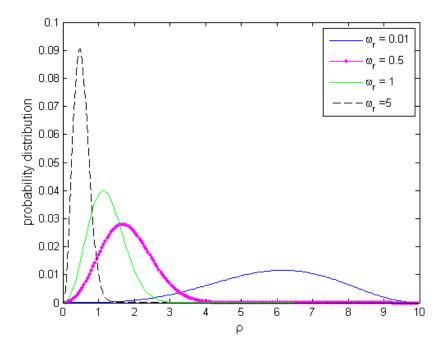


Figure 3.4. Awesome caption

## CHAPTER



# Conclusion

Conclude.... conclude....

# BIBLIOGRAPHY

#### APPENDIX



# MATLAB CODE FOR SMT....

This is how, we write MatLab code in the report

```
close all
clear all
clc
%I am a comment
filename = 'Results.xlsx';
sheet = 4;
xlRange = 'B3:C12';
[v,T,vT] = xlsread(filename, sheet, xlRange);
x10=v(:,1);y10=v(:,2);
figure
plot(??)
legend(??)
xlim([??])
ylim([??])
title(??)
xlabel('x')
ylabel('y')
```