

1 Classical, Deterministic Motion

We wish to simulate the classical Newtonian model equation of motion:

$$m\ddot{r} = f \quad (1)$$

where m is the mass of an object with coordinate r , and f is the force acting on the object. Assuming that the trajectory $r(t)$ is smooth, we can write the following Taylor expansions

$$r(t_n + dt) = r(t_n) + dt v(t_n) + \frac{dt^2}{2} a(t_n) + \frac{dt^3}{6} \dot{a}(t_n) + \frac{dt^4}{24} \ddot{a}(t_n) + \dots \quad (2)$$

$$r(t_n - dt) = r(t_n) - dt v(t_n) + \frac{dt^2}{2} a(t_n) - \frac{dt^3}{6} \dot{a}(t_n) + \frac{dt^4}{24} \ddot{a}(t_n) - \dots \quad (3)$$

where discrete time is given by $t_n = t_0 + n dt$, with n being an integer counter of time steps of size dt . We immediately get the two following second order (in dt) central difference approximations to the velocity, $v = \dot{r}$, and acceleration, $a = \dot{v} = \ddot{r}$, by subtracting and adding the two expansions:

$$v(t_n) = \frac{r(t_n + dt) - r(t_n - dt)}{2 dt} - \frac{dt^2}{6} \dot{a}(t_n) - \dots \quad (4)$$

$$a(t_n) = \frac{r(t_n + dt) - 2r(t_n) + r(t_n - dt)}{dt^2} - \frac{dt^2}{12} \ddot{a}(t_n) - \dots \quad (5)$$

We now denote the discrete-time , position, velocity, and force variables by $r^n \approx r(t_n)$, $v^n \approx v(t_n)$, $f^n \approx m a(t_n)$, such that

$$v^n = \frac{r^{n+1} - r^{n-1}}{2 dt} \quad (6)$$

$$f^n = m \frac{r^{n+1} - 2r^n + r^{n-1}}{dt^2} \quad (7)$$

where Eq. (7) can also be written

$$r^{n+1} = 2r^n - r^{n-1} + \frac{dt^2}{m} f^n \quad (8)$$

This equation is the Størmer-Verlet equation that is a second order (higher if $f(t, r)$), discrete-time version of Newton's equation of motion Eq. (1). Thus, if r^n and r^{n-1} are known, we know $f^n = f(t_n, r^n)$, and then we can find r^{n+1} at the new time t_{n+1} . Notice that Eq. (8) is time reversible, since dt appears only to even power. This implies conservation properties.

1.1 Analysis of the Trajectory

Since f^n is generally a nonlinear function, we cannot analyze either Eq. (1) or Eq. (8) in general. However, we can analyze the dynamics for linear systems. We therefore assume that f represents a Hooke's spring, $f = -\kappa r$, where $\kappa \geq 0$ is a linear spring constant.

Inserting the Hooke's force into Eq. (1) yields the exact, continuous-time solution

$$\ddot{r} = -\Omega_0^2 r \Rightarrow \quad (9)$$

$$r(t_n) = \left(r^0 + i \frac{v^0}{\Omega_0}\right) \exp(\pm i \Omega_0 dt n) \quad (10)$$

where we have written $t_n = n dt$, and where $r(t_0) = r^0 + i \Omega_0^{-1} v^0$ is the initial condition.

Inserting Hooke's law into Eq. (8) yields the discrete-time Verlet equation

$$r^{n+1} = 2r^n \left(1 - \frac{\Omega_0^2 dt^2}{2}\right) - r^{n-1} \quad (11)$$

which has the exact solution $r^n = (r^0 + i \frac{v^0}{\Omega_V}) \Lambda_{\pm}^n$, where Λ_{\pm} are the roots of the characteristic polynomial from Eq. (11)

$$\Lambda_{\pm} = 1 - \frac{\Omega_0^2 dt^2}{2} \pm i \Omega_0 dt \sqrt{1 - \frac{\Omega_0^2 dt^2}{4}} \quad (12)$$

We notice that $|\Lambda_{\pm}| = 1$ for as long as $\Omega_0 dt \leq 2$. For $\Omega_0 dt > 2$ we have that $-1 < \Lambda_+$ and $\Lambda_- < -1$, the latter implying an unstable trajectory. Thus, the discrete-time solution is a stable harmonic oscillator for $\Omega_0 dt \leq 2$, which is the stability range of the time step. Within the stability range, we can write

$$\Lambda_{\pm} = \exp(\pm i \Omega_V dt) \Rightarrow \quad (13)$$

$$r^n = \left(r^0 + i \frac{v^0}{\Omega_V}\right) \exp(\pm i \Omega_V dt n) \quad (14)$$

where Ω_V is the discrete-time frequency given by

$$\cos \Omega_V dt = 1 - \frac{\Omega_0^2 dt^2}{2} \quad (15)$$

$$\sin \Omega_V dt = \Omega_0 dt \sqrt{1 - \frac{\Omega_0^2 dt^2}{4}} \quad (16)$$

These expressions show that $\Omega_V > \Omega_0$, $\Omega_V \rightarrow \Omega_0$ for $\Omega_0 dt \rightarrow 0$ (with an error $\propto (\Omega_0 dt)^2$), and $\Omega_V \rightarrow \Omega_0 \frac{\pi}{2}$ for $\Omega_0 dt \rightarrow 2$. Thus, the discrete-time harmonic oscillator has an elevated frequency, which increases with the reduced time step $\Omega_0 dt$.

1.2 The behavior of the velocity variable

The discrete-time on-site velocity was found in Eq. (6). We can evaluate the quality of this variable by using the harmonic oscillator results from the trajectory above:

$$v^n = \frac{r^{n+1} - r^{n-1}}{2 dt} = (r^0 + i \frac{v^0}{\Omega_V}) \frac{\exp(\pm i \Omega_V dt (n+1)) - \exp(\pm i \Omega_V dt (n-1))}{2 dt} \quad (17)$$

$$= (r^0 + i \frac{v^0}{\Omega_V}) \exp(\pm i \Omega_V dt n) \frac{\exp(\pm i \Omega_V dt) - \exp(\mp i \Omega_V dt)}{2 dt} \quad (18)$$

$$= \pm r^n i \Omega_V \frac{\sin \Omega_V dt}{\Omega_V dt} \quad (19)$$

Thus, we see that the velocity is correctly orthogonalized to the trajectory, but it is depressed by the last factor, which approaches zero when $\Omega_V dt \rightarrow \pi$ or, equivalently, $\Omega_0 dt \rightarrow 2$.

We may define another discrete-time velocity, also central difference:

$$u^{n+\frac{1}{2}} = \frac{r^{n+1} - r^n}{dt} \quad (20)$$

This half-step velocity yields the harmonic oscillator result

$$u^{n+\frac{1}{2}} = \frac{r^{n+1} - r^n}{dt} = (r^0 + i \frac{v^0}{\Omega_V}) \frac{\exp(\pm i \Omega_V dt (n+1)) - \exp(\pm i \Omega_V dt n)}{dt} \quad (21)$$

$$= (r^0 + i \frac{v^0}{\Omega_V}) \exp(\pm i \Omega_V dt (n + \frac{1}{2})) \frac{\exp(\pm i \frac{\Omega_V dt}{2}) - \exp(\mp i \frac{\Omega_V dt}{2})}{dt} \quad (22)$$

$$= \pm r^{n+\frac{1}{2}} i \Omega_V \frac{\sin \frac{\Omega_V dt}{2}}{\frac{\Omega_V dt}{2}} \quad (23)$$

This velocity still have problems with the amplitude, but considerably less problems than the on-site velocity v^n shown above. For example, at the stability limit, $u^{n+\frac{1}{2}}$ is depressed only by a factor of $\frac{2}{\pi}$. The downside to the half-step velocity is that it is an approximation at the half-step, which is slightly out of step with the associated trajectory r^n .

1.3 Integrated formulations of the Verlet method

We can rewrite the second order Störmer-Verlet second order difference equation Eq. (8) by combining it with the velocity variables.

For the on-site velocity Eq. (6), we can insert r^{n-1} from Eq. (6) into Eq. (8) and obtain the truncated Taylor expansion

$$r^{n+1} = r^n + dt v^n + \frac{dt^2}{2m} f^n \quad (24)$$

The corresponding velocity equation is found by writing the velocity and inserting Eq. (24) twice

$$v^{n+1} = \frac{r^{n+2} - r^n}{2 dt} = \frac{r^{n+1} + dt v^{n+1} + \frac{dt^2}{2m} f^{n+1} - r^n}{2 dt} \quad (25)$$

$$= \frac{r^n + dt v^n + \frac{dt^2}{2m} f^n + dt v^{n+1} + \frac{dt^2}{2m} f^{n+1} - r^n}{2 dt} \quad (26)$$

$$= v^n + \frac{dt^2}{2m} (f^n + f^{n+1}) \quad (27)$$

The two equations Eqs. (24) and (27) constitute the Velocity-explicit Verlet method.

For the half-step velocity Eq. (20), we can rewrite Eq. (8)

$$\frac{r^{n+1} - r^n}{dt} = \frac{r^n - r^{n-1}}{dt} + \frac{dt}{m} f^n \quad (28)$$

$$u^{n+\frac{1}{2}} = u^{n-\frac{1}{2}} + \frac{dt}{m} f^n \quad (29)$$

and the corresponding trajectory is given by the definition of the half-step velocity

$$r^{n+1} = r^n + dt u^{n+\frac{1}{2}} \quad (30)$$

The two equations Eqs. (30) and (29) constitute the Leap-Frog Verlet method.

The combination of all methods, Størmer-Verlet, velocity-explicit, and leap-frog, we can write the following

$$u^{n+\frac{1}{2}} = v^n + \frac{dt}{2m} f^n \quad (31)$$

$$r^{n+1} = r^n + dt u^{n+\frac{1}{2}} \quad (32)$$

$$v^{n+1} = u^{n+\frac{1}{2}} + \frac{dt}{2m} f^{n+1} \quad (33)$$

It is easy to validate that these three equations are precisely the same trajectory and velocities described above.