

Lecture 1: Math Primer

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Basics of Fourier Series / Transforms

$$f(x) \quad x \in [-\frac{L}{2}, \frac{L}{2}]$$

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

$$i = \sqrt{-1}$$

Use orthogonality to find a_j :

$$\int_{-\frac{L}{2}}^{\frac{L}{2}} dx \frac{e^{-i 2\pi n x}}{L} \cdot e^{i 2\pi j \frac{x}{L}} = L \delta_{n,j}$$

$$a_j = \frac{1}{L} \int_{-\frac{L}{2}}^{\frac{L}{2}} dx f(x) e^{-i 2\pi j \frac{x}{L}}$$

$$\tilde{f}(k) = \frac{1}{L} \int_{-\frac{L}{2}}^{\frac{L}{2}} dx f(x) e^{-ikx}$$

$$k = \frac{2\pi j}{L}$$

Continuum limit: Let $L \rightarrow \infty$

$$f(x) = \int_{-\infty}^{\infty} dj a_j e^{i 2\pi j \frac{x}{L}}$$

$$= \frac{1}{2\pi} \int dk \tilde{f}(k) e^{ikx}$$

Useful Properties of FT:

$$\text{Properties: } \dots$$

WAVELET APPROXIMATION

$k=0$ node is the integral of the function

$$\tilde{f}(k=0) = \int_{-\infty}^{\infty} dx f(x) \cdot e^{-0} = \int_{-\infty}^{\infty} dx f(x)$$

Derivatives of $f(x)$:

$$\frac{df}{dx} = \frac{d}{dx} \left[\frac{1}{2\pi} \int dk \tilde{f}(k) e^{ikx} \right]$$

$$= \frac{i}{2\pi} \int dk ik \tilde{f}(k) e^{ikx}$$

$$\mathcal{F}[f'] = ik \tilde{f}(k)$$

$$\mathcal{F}[f'] = -k^2 \tilde{f}(k)$$

(Convolutions: $f(x) = \int_{-\infty}^{\infty} dx' g(x-x') h(x')$)

$$= (g * h)(x)$$

$$\tilde{f}(k) = \tilde{g}(k) \cdot \tilde{h}(k)$$

Integral of a product of functions:

$$\int dx h(x) \cdot g(x) = \frac{1}{V} \sum_k \tilde{g}(k) \tilde{h}(-k)$$

Gaussian Fourier Transform:

$$f(x) = \left(\frac{1}{2\pi a^2} \right)^{1/2} e^{-\frac{x^2}{2a^2}}$$

$$\tilde{f}(k) = e^{-k^2 a^2 / 2}$$

In higher dimension:

$$\approx \cap \sim e^{-ik \cdot r}$$

In higher dimension:

$$\tilde{f}(\underline{k}) = \int d\underline{\sigma} f(\underline{\sigma}) e^{-i\underline{k} \cdot \underline{\sigma}}$$

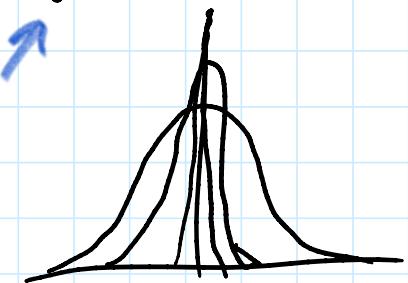
$$f(\underline{\sigma}) = \frac{1}{V} \sum_{\underline{k}} \tilde{f}(\underline{k}) e^{i \underline{k} \cdot \underline{\sigma}}$$

$$f(\underline{\sigma}) = \frac{1}{(2\pi)^3} \int d\underline{k} \tilde{f}(\underline{k}) e^{i \underline{k} \cdot \underline{\sigma}}$$

Dirac delta function:

$$f(a) = \int d\underline{x} \delta(\underline{x} - \underline{a}) \cdot f(\underline{x})$$

$$\int d\underline{x} \delta(\underline{x}) = 1$$



$\delta(x)$ always returns 0 if $x \neq 0$

$$\delta(x) \text{ carries unit } \delta(x) [=\int \frac{1}{x}]$$

$h(x)$ has N_h zeros:

$$\int_{-\infty}^{\infty} d\underline{x} \delta[h(\underline{x})] = N_h$$

Classical density of states:

$$\Omega(E) = \frac{1}{h^N N!} \int d\underline{p}^N \int d\underline{\sigma}^N \delta[E - \chi(\underline{p}^N) - U(\underline{\sigma}^N)]$$

Fourier transform of delta function:

Fourier transform of delta function:

$$\delta(x-a) = \frac{1}{2\pi} \int_{-\infty}^{\infty} dk e^{ik(x-a)}$$

Functional Calculus

Functional: mapping b/t a function $f(x)$ defined
on $x \in [a, b]$ & a number F

$$F[f]$$

$$F_1[f] = \int_a^b dx f(x)$$

$$F_2[f] = \int_a^b dx [f(x)]^2$$

$$F_3[f] = \int_a^b dx \left(-[f(x)]^2 + [f(x)]^4 + \left[\frac{df}{dx} \right]^2 \right)$$

$$F_4[f] = \int_a^b dx \int_a^b dx' f(x) K(x, x') f(x')$$

Functional Derivatives

$f(x)$ is perturbed by $\delta f(x)$

$$\begin{aligned} F[f + \delta f] &= \underline{F[f]} + \int_a^b dx \Gamma'_1(x) \cdot \delta f(x) \\ &\quad + \frac{1}{2!} \int dx \int dx' \Gamma'_2(x, x') \cdot \delta f(x) \cdot \delta f(x') \end{aligned}$$

$$\frac{\delta F}{\delta \phi(x)} \equiv \Gamma'_1(x)$$

$$\frac{\delta^2 F}{\delta \phi(x) \delta \phi(x')} \equiv \Gamma'_2(x, x')$$

$$\frac{\delta F}{\delta f(x)} \equiv F'_1(x)$$

$$\frac{\delta^2 F}{\delta f(x) \delta f(x')} \equiv F''_1(x, x')$$

$$F_2[f + \delta f] = \int_a^b dx [f(x) + \delta f(x)]^2$$

$$= \int dx \int dx' [f(x) + \delta f(x)] \cdot \delta(x - x') \cdot [f(x') + \delta f(x')]$$

$$= \int dx \int dx' \left\{ \delta(x - x') [f(x) f(x') + f(x) \delta f(x') + f(x') \underline{\delta f(x)} + \delta f(x) \delta f(x')] \right\}$$

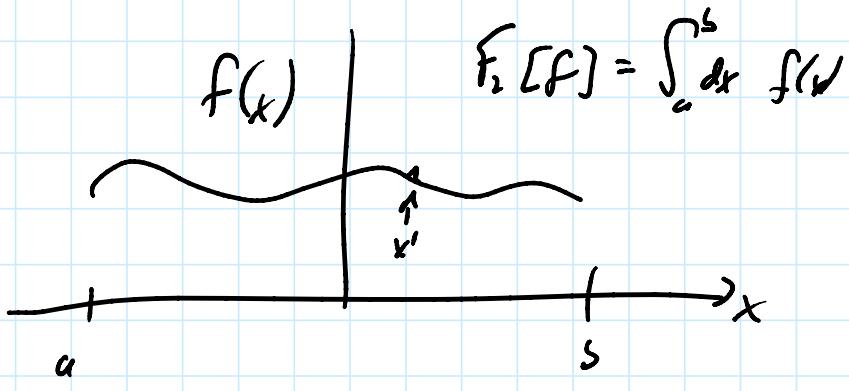
$$= \underbrace{\int dx \int dx' f(x) f(x') \cdot \delta(x - x')}_{+ 2 \int dx \int dx' \delta(x - x') f(x) \cdot \delta f(x')} \rightarrow \int dx [f(x)]^2 = F[f]$$

$$+ 2 \int dx \int dx' \delta(x - x') f(x) \cdot \delta f(x') \rightarrow 2 \int dx f(x) \delta f(x)$$

$$+ \frac{2}{2} \int dx \int dx' \delta(x - x') \delta f(x) \cdot \delta f(x')$$

$$\frac{\delta F_2}{\delta f(x)} = 2 f(x)$$

$$\frac{\delta^2 F_2}{\delta f(x) \delta f(x')} = 2 \cdot \delta(x - x')$$



$$\frac{\delta F_2}{\delta f(x)}$$

$$F_4[f] = \int dx \int dx' f(x) K(x, x') f(x')$$

$$\frac{\delta F_4}{\delta f(x)} = 2 \int dx' K(x, x') f(x')$$

Can also show: for a system w/ PBCs:
 $f(a) = f(b)$

$$F_3[f] = \int_a^b dx \left[\frac{\partial f}{\partial x} \right]^2$$

$$\frac{\delta F_3}{\delta f(x)} = -2 \frac{\partial^2 f}{\partial x^2}$$

Functional chain rule:

$$\frac{\delta F[g]}{\delta f(x)} = \int dx' \frac{\delta F[g]}{\delta g(x')} \cdot \frac{\delta g(x')}{\delta f(x)}$$

$$\frac{\delta f(x)}{\delta f(x')} = \delta(x - x')$$

Extrema Problems:

The Functional $F[f]$ has an extremum
 when

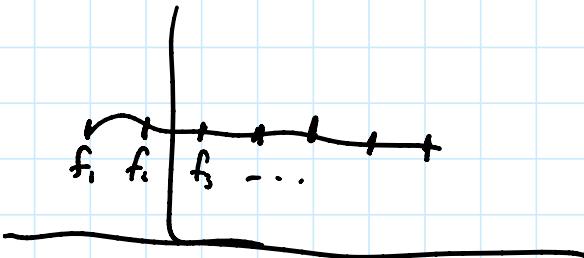
$$\frac{\delta F[f]}{\delta f(x)} \Big|_{f=f^*} = 0$$

f^* is the function evaluated at the extremum

Functional Integration

Integrating $F[f]$ means evaluating F for all shapes of $f(x)$

$$I = \int Df F[f]$$



Discretize the function,

$$I_N = \int_{-\infty}^{\infty} df_1 \int_{-\infty}^{\infty} df_2 \dots \int_{-\infty}^{\infty} df_N F(f)$$

↑
↑
of discretization pts

Dirac delta functional:

$$\delta[f-g] = 0 \text{ unless } f(x) = g(x) \forall x \in [a, b]$$

$$\int Df \delta[f-g] \cdot F[f] = F[g]$$

"Discretized" delta functional:

$$\delta[f-g] \approx \prod_{j=1}^n \delta(f(x_j) - g(x_j))$$

Write each term in Fourier space:

Write each term in Fourier space:

$$\delta[f-g] = \frac{1}{(2\pi)^n} \int \left[\int_{-\infty}^{\infty} d\omega(x_i) e^{i\omega(x_i)[f(x_i) - g(x_i)]} \right]$$

ζ_{μ} restoring constant (unit):

$$\zeta[f-g] = \int d\omega e^{i\int dx \omega(x)[f(x) - g(x)]}$$

Definition of functional inverse:

$$\int dx' A(x, x') \cdot A^{-1}(x', x'') = \delta(x - x'')$$

In Fourier Space:

$$\tilde{A}(k) \cdot \tilde{A}^{-1}(k) = 1$$

Gaussian Functional Integrals:

$$\exp \left[-\frac{1}{2} \int dx \int dx' J(x) A(x, x') J(x') \right] \left(\frac{1}{2\pi} \right)^{\frac{n}{2}} e^{-\frac{x^2}{2\sigma^2}} = \int dk e^{-k^2 \frac{i^2}{2} \cdot e^{ikx}}$$

$$= \underbrace{\int dF \exp \left[-\frac{1}{2} \int dx \int dx' f(x) \cdot \tilde{A}(x, x') \cdot f(x') + i \int dx J(x) \cdot f(x) \right]}_{\int dF \exp \left[-\frac{1}{2} \int dx \int dx' f(x) \cdot \tilde{A}(x, x') \cdot f(x') \right]}$$

$A(x, x')$ has a functional inverse

- $f+1, f_0, f_1, \dots, f_n, \dots$

$$\exp \left[+\frac{1}{2} \int dx \int dx' J(x) A(x, x') J(x') \right]$$

$$= \frac{\int Df \exp \left[-\frac{1}{2} \int dx \int dx' f(x) \cdot A(x, x') \cdot f(x') \right.}{\left. + \int dx J(x) \cdot f(x) \right]}$$

$$\int Df \exp \left[-\frac{1}{2} \int dx \int dx' f(x) \cdot A(x, x') \cdot f(x') \right]$$