

Notas de aula

Introdução à Física Computacional

Prof. Gerson – UFU – 2019

Atendimento:

- Sala 1A225
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- Horário: sextas-feiras 16:00 – 16:50

Boundary value problems

wave-equation

$$\frac{\partial^2}{\partial t^2} y(x, t) = c^2 \frac{\partial^2}{\partial x^2} y(x, t)$$

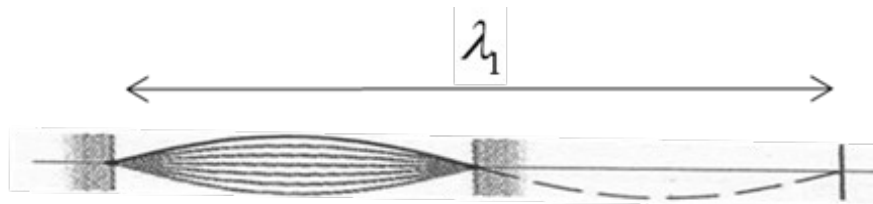
Fourier $t \rightarrow w$

$$-\omega^2 y(x, \omega) = c^2 \frac{\partial^2}{\partial x^2} y(x, \omega)$$

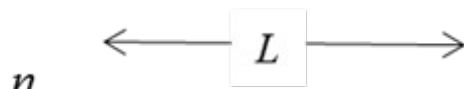
as an eigenvalue problem

$$-\frac{\partial^2}{\partial x^2} y(x, \omega) = \alpha y(x, \omega)$$

$$\alpha = \frac{\omega^2}{c^2}$$



$$\lambda_n = \frac{2L}{n}$$



n



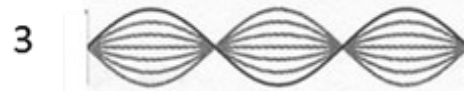
1

$$\lambda_1 = 2L$$



2

$$\lambda_2 = L$$



3

$$\lambda_3 = 2L/3$$



4

$$\lambda_4 = L/2$$



5

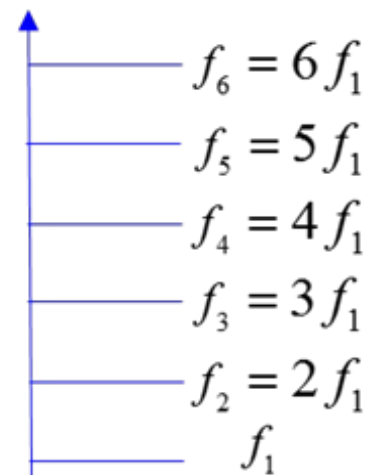
$$\lambda_5 = 2L/5$$



6

$$\lambda_6 = L/3$$

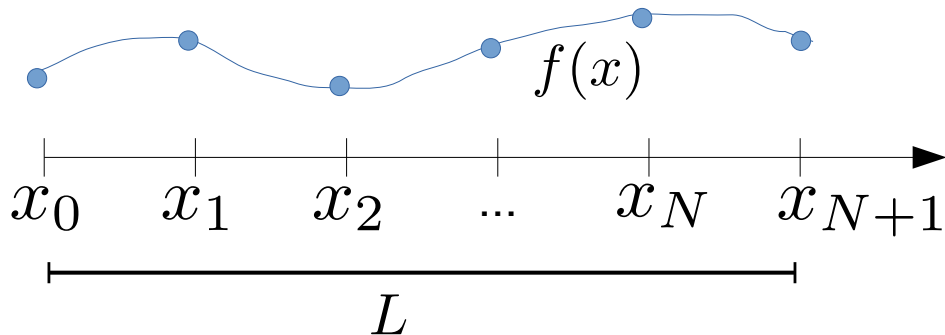
$$f_n = n f_1$$



allowed frequencies

Finite differences

Consider a function $f(x)$ on a discrete lattice



The N points are set as $x_j = x_0 + j\Delta x$
and size L $x_{N+1} = x_0 + L$

This give us $\rightarrow \Delta x = \frac{L}{N+1}$

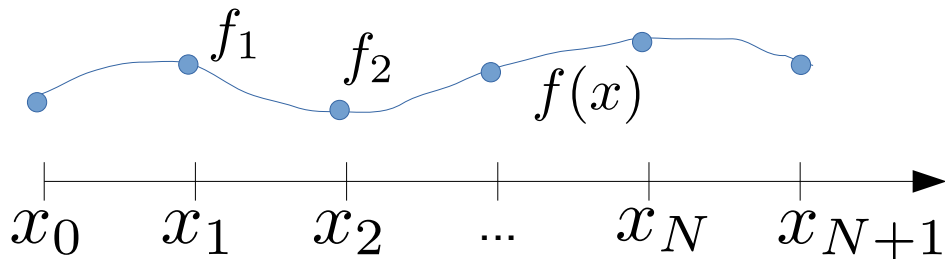
The Taylor expansions of $f(x \pm \Delta x)$ for $\Delta x \rightarrow 0$ are

$$f(x + \Delta x) \approx f(x) + \Delta x f'(x) + \frac{\Delta x^2}{2} f''(x) + \frac{\Delta x^3}{3!} f'''(x) + \mathcal{O}(\Delta x^4)$$

$$f(x - \Delta x) \approx f(x) - \Delta x f'(x) + \frac{\Delta x^2}{2} f''(x) - \frac{\Delta x^3}{3!} f'''(x) + \mathcal{O}(\Delta x^4)$$

Finite differences

Matrix representation of d^2/dx^2



Apply rule for $n=1 \dots N$ (inner points)

$$f_1'' = \frac{f_0 - 2f_1 + f_2}{\Delta x^2}$$

$$f_2'' = \frac{f_1 - 2f_2 + f_3}{\Delta x^2}$$

$$f_3'' = \frac{f_2 - 2f_3 + f_4}{\Delta x^2}$$

Add the Taylor expansions from the previous page, to obtain

$$f_n'' = \frac{f_{n-1} - 2f_n + f_{n+1}}{\Delta x^2}$$

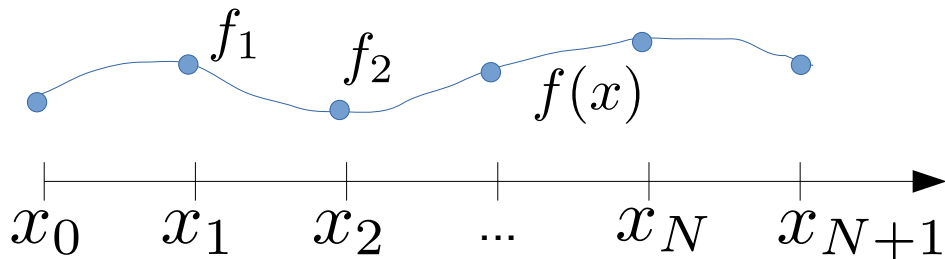
It takes a matrix form

$$\frac{\partial^2}{\partial x^2} \begin{pmatrix} f_1 \\ f_2 \\ \vdots \\ f_N \end{pmatrix} = \frac{1}{\Delta x^2} \begin{pmatrix} -2 & 1 & 0 & 0 \\ 1 & -2 & 1 & 0 \\ 0 & \ddots & \ddots & \ddots \\ 0 & 0 & 1 & -2 \end{pmatrix} \begin{pmatrix} f_1 \\ f_2 \\ \vdots \\ f_N \end{pmatrix} + \frac{1}{\Delta x^2} \begin{pmatrix} f_0 \\ 0 \\ \vdots \\ f_{N+1} \end{pmatrix}$$

vanishing boundary conditions: $f_0 = f_{N+1} = 0$

Finite differences

Matrix representation of d^2/dx^2



Add the Taylor expansions from the previous page, to obtain

$$f''_n = \frac{f_{n-1} - 2f_n + f_{n+1}}{\Delta x^2}$$

Apply rule for $n=1 \dots N$ (inner points)

$$f''_1 = \frac{f_0 - 2f_1 + f_2}{\Delta x^2}$$

$$f''_2 = \frac{f_1 - 2f_2 + f_3}{\Delta x^2}$$

$$f''_3 = \frac{f_2 - 2f_3 + f_4}{\Delta x^2}$$

It takes a matrix form

$$\frac{\partial^2}{\partial x^2} \begin{pmatrix} f_1 \\ f_2 \\ \vdots \\ f_{N-1} \\ f_N \end{pmatrix} = \frac{1}{\Delta x^2} \begin{pmatrix} -2 & 1 & 0 & 0 & 0 \\ 1 & -2 & 1 & 0 & 0 \\ 0 & \ddots & \ddots & \ddots & 0 \\ 0 & 0 & 1 & -2 & 1 \\ 0 & 0 & 0 & 1 & -2 \end{pmatrix} \begin{pmatrix} f_1 \\ f_2 \\ \vdots \\ f_{N-1} \\ f_N \end{pmatrix}$$

vanishing boundary conditions: $f_0 = f_{N+1} = 0$

Homework

Find the matrix representations of the 1st derivative $\frac{df(x)}{dx}$ considering:

- a) the forward form of the finite differences
- b) the backwards form
- c) the symmetric form

In all cases, consider also the boundary conditions:

- i) vanishing boundary condition (like in the previous slide)
- ii) periodic boundary conditions: $x_{N+1} = x_1$, and $x_0 = x_N$

Also... apply the periodic boundary conditions to the 2nd derivative

The wave-equation in 1D

Already considering the Fourier transform $t \rightarrow w$

$$-\frac{\partial^2}{\partial x^2} y(x, \omega) = \alpha y(x, w) \quad \alpha = \frac{\omega^2}{c^2}$$

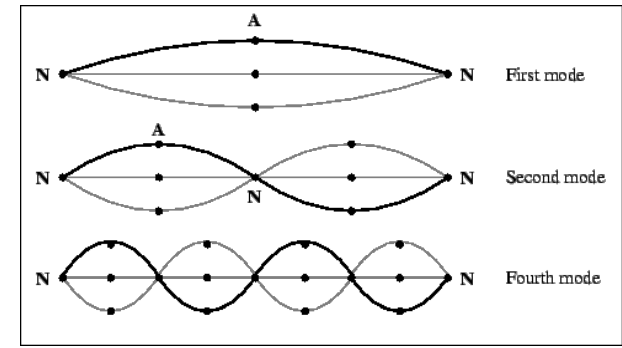
Representing $y(x, w) \rightarrow y(x_n, w)$ on a discrete lattice

$$-\frac{1}{\Delta x^2} \begin{pmatrix} -2 & 1 & 0 & 0 & 0 \\ 1 & -2 & 1 & 0 & 0 \\ 0 & \ddots & \ddots & \ddots & 0 \\ 0 & 0 & 1 & -2 & 1 \\ 0 & 0 & 0 & 1 & -2 \end{pmatrix} \begin{pmatrix} y_1 \\ y_2 \\ \vdots \\ y_{N-1} \\ y_N \end{pmatrix} = \alpha \begin{pmatrix} y_1 \\ y_2 \\ \vdots \\ y_{N-1} \\ y_N \end{pmatrix}$$

The wave-equation in 1D

Already considering the Fourier transform $t \rightarrow w$

$$-\frac{\partial^2}{\partial x^2} y(x, w) = \alpha y(x, w) \quad \alpha = \frac{\omega^2}{c^2}$$



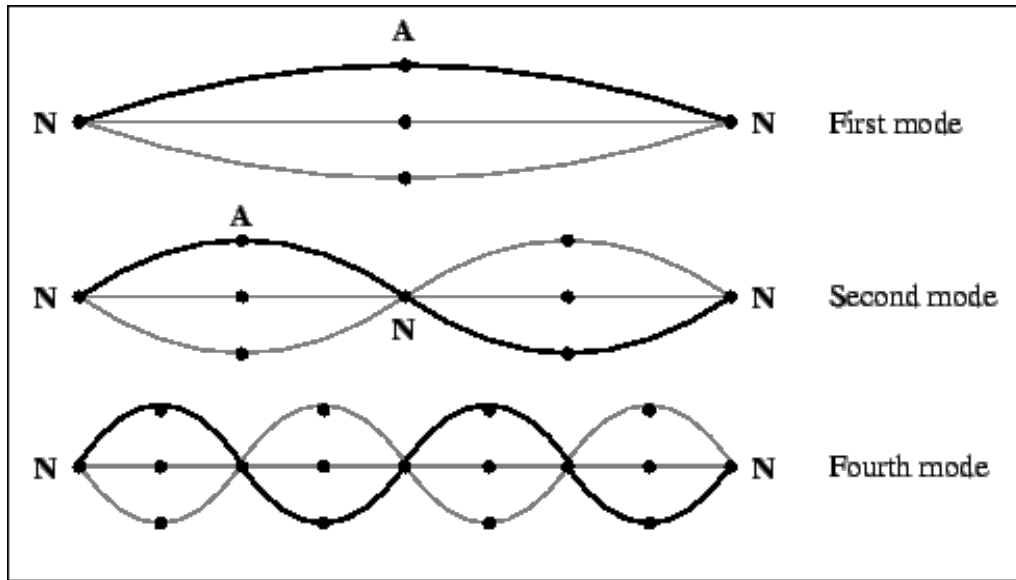
Representing $y(x, w) \rightarrow y(x_n, w)$ on a discrete lattice

... simplifying it

$$\begin{pmatrix} 2 & -1 & 0 & 0 & 0 \\ -1 & 2 & -1 & 0 & 0 \\ 0 & \ddots & \ddots & \ddots & 0 \\ 0 & 0 & -1 & 2 & -1 \\ 0 & 0 & 0 & -1 & 2 \end{pmatrix} \begin{pmatrix} y_1 \\ y_2 \\ \vdots \\ y_{N-1} \\ y_N \end{pmatrix} = [\alpha \Delta x^2] \begin{pmatrix} y_1 \\ y_2 \\ \vdots \\ y_{N-1} \\ y_N \end{pmatrix}$$

Use `numpy.linalg` to find the eigenvalues and eigenvectors

Plot the eigenvectors



Notice that the extreme points are missing: x_0 and $x_{N+1} \rightarrow$ boundary conditions

Tip! Use the numpy functions to build the matrix:

$\rightarrow \text{np.eye}(\dots)$

$\rightarrow \text{np.ones}(\dots)$

$\rightarrow \text{np.diag}(\dots, k = \{-1, 0, 1\})$

Wave-equation in 1D: time-evolution

What's is behind the Fourier transform?

$$\frac{\partial^2}{\partial t^2} y(x, t) = c^2 \frac{\partial^2}{\partial x^2} y(x, t) \longrightarrow -\frac{\partial^2}{\partial x^2} y(x, \omega) = \alpha y(x, \omega)$$

Assume $\varphi_n(x)$ are the eigenvectors of $-d^2/dx^2$ with eigenvalues $\alpha_n = (\omega_n/c)^2$

Ansatz: $y(x, t) = \sum_n a_n e^{-i\omega_n t} \varphi_n(x)$ ← satisfies the wave-equation

At $t = 0$ the wave has an initial form $\rightarrow y(x, 0) = y_0(x)$ (initial condition)

Fourier's trick gives $a_n = \int \varphi_n^\dagger(x) y_0(x) dx$

animate!?

Schrödinger equation

The time-independent equation is identical to the wave equation after the Fourier transform
But let's add a potential $V(x)$

Use: $\hbar = 1$
 $m = 1$

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

The 2nd derivative has the same matrix representation as before, and $V(x)$ is simply

$$V(x)\varphi(x) \rightarrow \begin{pmatrix} V_1 & 0 & 0 & 0 & 0 \\ 0 & V_2 & 0 & 0 & 0 \\ 0 & 0 & \ddots & 0 & 0 \\ 0 & 0 & 0 & V_{N-1} & 0 \\ 0 & 0 & 0 & 0 & V_N \end{pmatrix} \begin{pmatrix} \varphi_1 \\ \varphi_2 \\ \vdots \\ \varphi_{N-1} \\ \varphi_N \end{pmatrix}$$

Try it for:

$$V(x) = 0$$

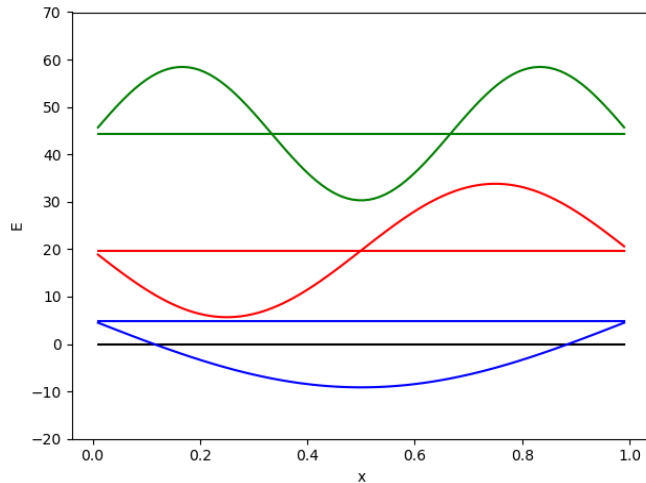
$$V(x) = \frac{1}{2}kx^2$$

$$V(x) = -V_0 \sin\left(\frac{3\pi x}{L}\right)$$

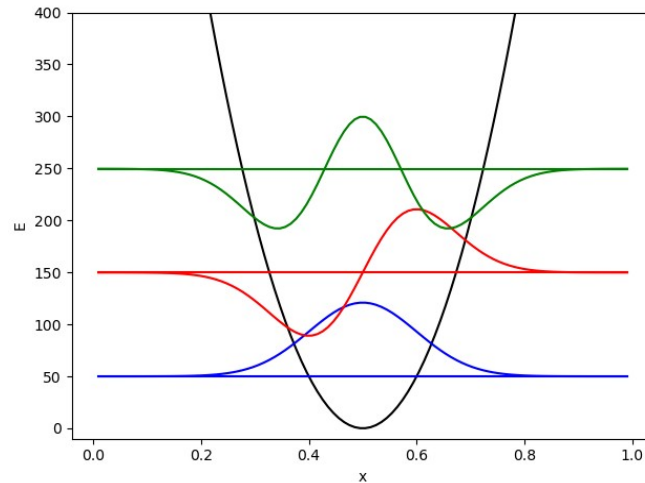
Use vanishing boundary conditions

Schrödinger equation → solutions

$$V(x) = 0$$



$$V(x) = \frac{1}{2}kx^2$$



$$V(x) = -V_0 \sin\left(\frac{3\pi x}{L}\right)$$

