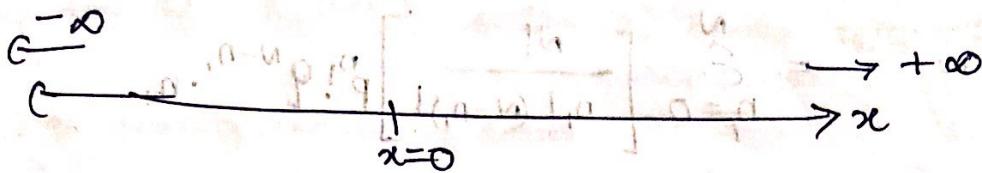


Mathematical Modeling

Random Walk Problem: (1 Dimension)



- A drunk starts out from $x=0$.
- Each step is of equal length (l)
- The direction of each step is completely independent of the preceding steps (random)
- At each time, the probability of its being to the right is P , while the probability of its being to the left is Q

Question: After N steps, what is the probability that the man is located at a given distance ($x=ml$) from the origin? ($m > 0 / m \leq 0$)

~~M~~ ~~number of steps~~
 $n_1 \Rightarrow$ number of steps to the right $\frac{n!}{n_1! n_2!} \quad p+q=1$

$n_2 \Rightarrow$ number of steps to the left $p=1-q$

$$n_1 + n_2 = N \quad p(2p-1) = ml$$

$$m = n_1 - n_2 = n_1 - (N - n_1) = \underline{2n_1 - N}$$

example: $N=3, n_1=2, n_2=1$

$$\begin{array}{c} ++- \\ -++ \\ +-+ \end{array} \quad \left. \begin{array}{c} \\ \\ \end{array} \right\} 3$$

Probability of taking n_1 steps to the right a total of N steps

$$W_N(n_1) = \frac{N!}{n_1! n_2!} \times p^{n_1} q^{n_2}$$

$\langle \cdot \rangle = \text{average}$

$\langle n_1 \rangle = \text{average number of steps to the right.}$

$$\langle n_1 \rangle = \sum_{n_1=0}^N w_N(n_1) n_1$$

$$n_1 + n_2 = N \Rightarrow \sum_{n_1=0}^N \left[\frac{N!}{n_1! (N-n_1)!} \right] p^{n_1} q^{N-n_1} \cdot n_1$$

$$= \sum_{n_1=0}^N N C_{n_1} p^{n_1} q^{N-n_1} \cdot n_1$$

$$(p+q)^N = \sum_{n_1=0}^N (p+q)^{n_1} q^{N-n_1}$$

$$= p^n q^{N-n} \underbrace{\sum_{n_1=0}^N}_{\text{binomial expression}} \frac{N!}{n_1! (N-n_1)!} p^{n_1} q^{N-n_1}$$

$$= \sum_{n_1=0}^N \frac{N!}{n_1! (N-n_1)!} \left(\frac{\partial}{\partial p} (p^n) \right) q^{N-n_1}$$

Interchange the order of summation & differential operation

$$\langle n_1 \rangle = \frac{\partial}{\partial p} \left[\sum_{n_1=0}^N \frac{N!}{n_1! (N-n_1)!} p^{n_1} q^{N-n_1} \right]$$

$$= \frac{\partial}{\partial p} (p+q)^N$$

$$= p \cdot N (p+q)^{N-1} \quad (\text{for arbitrary values})$$

[Special case : $p+q=1$, where he has to take a step either right or left]

$$\langle n_1 \rangle = NP$$

likewise

$$\langle n_2 \rangle = NQ = Nq$$

$$\langle m \rangle = \langle n_1 \rangle - \langle n_2 \rangle$$

$$= NP - Nq = N(p-q)$$

mean displacement $\equiv \langle m \rangle = N(p - q)$

(if $p=q$) ; $\langle m \rangle = 0$ (zero net displacement).

→ why does the ink comes down?

due to gravity, ink flows down

randomly walks down
in 3D.



when ink is spilled in

Ex: In a copper wire, e^{\oplus} exhibit random walk up & down property | thus the net current is zero. $\boxed{\langle m \rangle = 0}$.

$$\langle m \rangle = \langle n_1 - n_2 \rangle$$

$$\sqrt{\frac{3 \times 8.31 \times 300}{28}}$$

$$(\langle m \rangle)^2 = (\langle n_1 - n_2 \rangle)^2$$

$$\langle m^2 \rangle = \langle (n_1 - n_2)^2 \rangle$$

$\langle m^2 \rangle = (m - \langle m \rangle)^2 \rightarrow$ similar to standard deviation.

$$\Delta m = m - \langle m \rangle$$

$$= n_1 - n_2 - \langle n_1 - n_2 \rangle$$

$$= 2n_1 - N - \langle 2n_1 - N \rangle$$

$$= 2(n_1 - \langle n_1 \rangle)$$

$$= 2(\Delta n_1)$$

$$\Delta m = 2\Delta n_1, \text{ where, } \Delta n_1 = n_1 - \langle n_1 \rangle$$

$$\langle n \rangle = NP$$

$$\langle n \rangle = N^2 p^2$$

$$\langle (\Delta m)^2 \rangle = 4 \langle (\Delta n_1)^2 \rangle$$

$$\langle \Delta n \rangle = NPQ$$

$$\langle (\Delta n_1)^2 \rangle ?$$

$$\Delta n_1 = n_1 - \langle n_1 \rangle$$

$$\Delta n_1^2 = (n_1 - \langle n_1 \rangle)^2$$

$$= n_1^2 + (\langle n_1 \rangle)^2 - 2n_1 \langle n_1 \rangle$$

$$\langle \Delta n_1^2 \rangle = \langle n_1^2 \rangle + \langle n_1 \rangle^2 - 2 \langle n_1 \rangle^2$$

$$= \langle n^2 \rangle - \langle n \rangle^2$$

$$\langle (\Delta n_i)^2 \rangle = \langle n_i^2 \rangle - \langle n_i \rangle$$

$$\langle n_i^2 \rangle = \sum_{n_i=0}^N \frac{N!}{n_i!(N-n_i)!} p^{n_i} \cdot q^{N-n_i} \cdot n_i^2.$$

$$= \sum_{n_i=0}^N N c_{n_i} \cdot p^{n_i} \cdot q^{N-n_i} \cdot n_i^2.$$

Hint: $n_i^2 p^{n_i} = n_i p \frac{\partial}{\partial p} (p^{n_i}).$

$$= \left(\frac{\partial}{\partial p} \right)^2 p^{n_i}$$

$$n_i^2 p^{n_i} = \left(\frac{\partial}{\partial p} \right)^2 p^{n_i}$$

$$\langle m^2 \rangle = \sum_{n_i=0}^N N c_{n_i} \cdot (p^{n_i} \cdot n_i^2) \cdot q^{N-n_i}$$

$$= \sum_{n_i=0}^N N c_{n_i} \cdot \left(\frac{\partial}{\partial p} \right)^2 p^{n_i} \cdot q^{N-n_i}$$

$$= \left(\frac{\partial}{\partial p} \right)^2 \underbrace{\sum_{n_i=0}^N N c_{n_i} \cdot p^{n_i} \cdot q^{N-n_i}}_{\text{interchange derivative \& summation}}$$

$$= \left(\frac{\partial}{\partial p} \right)^2 (p+q)^{n_i}$$

$$= p \cancel{n_i} \cdot \cancel{(p+q)^2} \frac{\partial}{\partial p} (p+q)^{n_i}$$

$$= p^2 \cdot n_i \cdot (n_i + 1)$$

$$= p \frac{\partial}{\partial p} \left[p \frac{\partial}{\partial p} (p+q)^{n_i} \right]$$

$$= p \frac{\partial}{\partial p} \left[p \cdot n_i \cdot (p+q)^{n_i-1} \right]$$

$$= n_i p \frac{\partial}{\partial p} (p(p+q)^{n_i-1})$$

$$= n_i p \cdot [p(p+q)^{n_i-1} + (n_i-1)p(p+q)^{n_i-2}]$$

$$= n_i p [1 + p(n_i-1)] = n_i^2 p^2 + n_i p$$

$$= n_1 p [1 + n_1 p - p]$$

$$= n_1 p [q + n_1 p]$$

$$= n_1 p q + n_1^2 p^2$$

$$\langle n_1^2 \rangle = n_1 p q + n_1^2 p^2.$$

$$\langle (\Delta n_1)^2 \rangle = \langle n_1^2 \rangle - \langle n_1 \rangle^2$$

$$= n_1 p q + n_1^2 p^2 - (n_1 p)^2$$

$$= n_1 p q$$

$$\rightarrow \langle (\Delta m)^2 \rangle = 4 \langle (\Delta n_1)^2 \rangle \\ = 4 N P Q$$

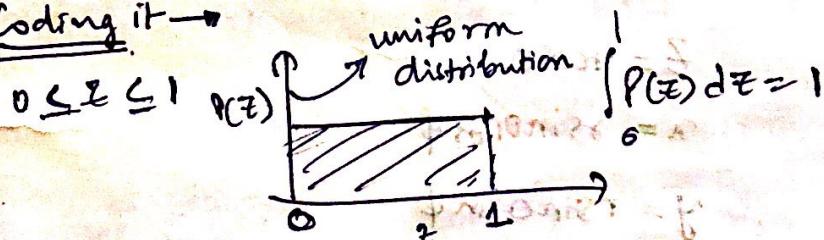
$$\boxed{\langle (\Delta m)^2 \rangle = 4 N P Q} \quad \text{if } p = q = \frac{1}{2}$$

$$\boxed{\langle (\Delta m)^2 \rangle = N} \quad t = N \Delta t$$

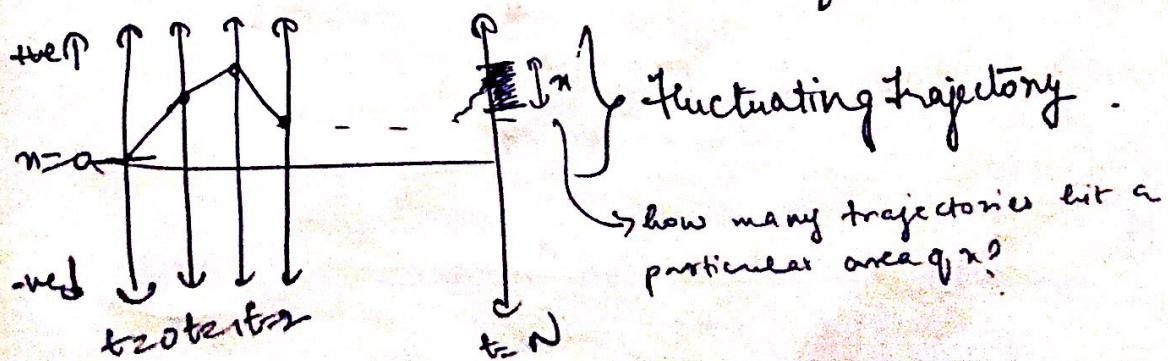
* $\boxed{\langle z^2 \rangle \propto \text{time}}$ → random diffusion process

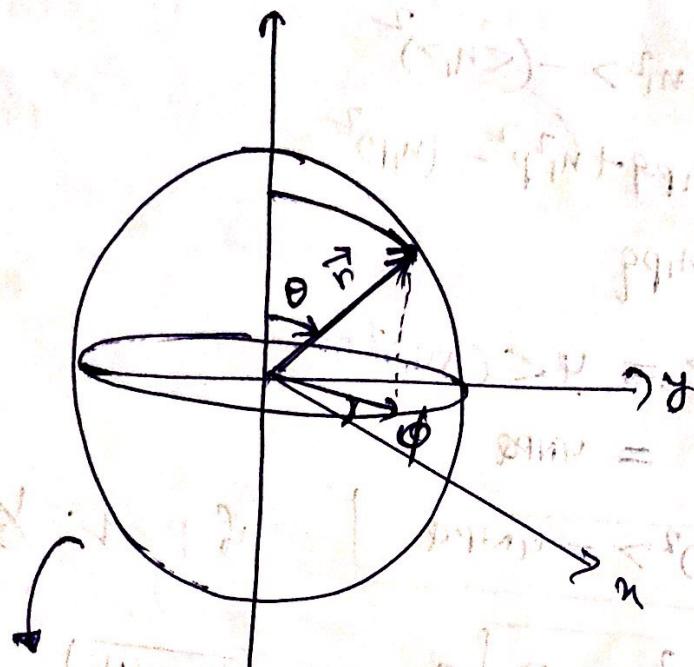
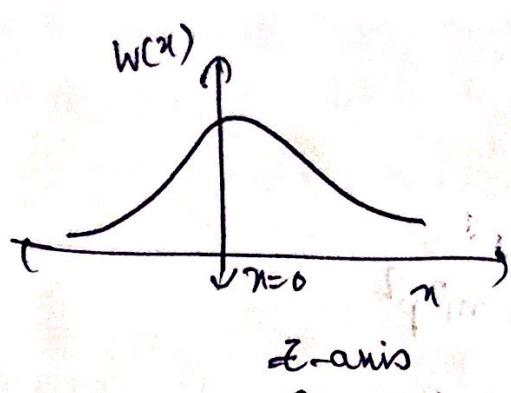
$$\langle z^2 \rangle \propto N \propto \text{time} \quad (\text{Brownian movement/motion})$$

Coding it →



generate N random z values. ; if $z < 0.5 \Rightarrow x = n+1$
if $z \geq 0.5 \Rightarrow x = n-1$





Spherical Polar Co-ordinates -

$$|\vec{r}| = r$$

$\theta \rightarrow$ angle between the z-axis & \vec{r}

$\phi \rightarrow$ angle between \vec{r}_{xy} and x-axis.

$$0 \leq \theta \leq \pi$$

$$0 \leq \phi \leq 2\pi$$

$$0 \leq r \leq \infty$$

$$z = r \cos \theta$$

$$x = r \sin \theta \cos \phi$$

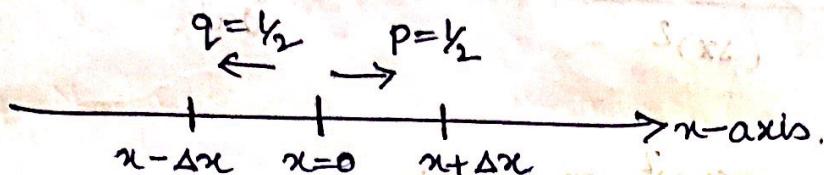
$$y = r \sin \theta \sin \phi$$

Diffusion Equation -

Aim:

- ① To derive the diffusion equation from the random walk method.
- ② Solving the diffusion equation.

1D Random Walk:



$\Delta t \Rightarrow$ time step

$\Delta x \Rightarrow$ step length.

$P(x, t) \rightarrow$ Probability that the random walker is at x at time t

At the next instant;

$$P(x, t + \Delta t) = P(x - \Delta x \rightarrow x) P(x - \Delta x, t) + P(x + \Delta x \rightarrow x) P(x + \Delta x, t).$$

For any unbiased random walk -

$$P(x - \Delta x \rightarrow x) = \frac{1}{2} \rightarrow p$$

$$P(x + \Delta x \rightarrow x) = \frac{1}{2} \leftarrow q$$

$$P(x, t + \Delta t) = \frac{1}{2} P(x - \Delta x, t) + \frac{1}{2} P(x + \Delta x, t).$$

Subtract $P(x, t)$ from both the sides.

$$P(x, t + \Delta t) - P(x, t) = \frac{1}{2} [P(x - \Delta x, t) - 2P(x, t) + P(x + \Delta x, t)]$$

Divide both sides of the equation by Δt & $(\Delta x)^2$

$$\frac{P(x, t + \Delta t) - P(x, t)}{\Delta t, (\Delta x)^2} = \frac{1}{2 \Delta t} \left[\frac{P(x - \Delta x, t) - 2P(x, t) + P(x + \Delta x, t)}{(\Delta x)^2} \right]$$

$+ \quad +$

$\Delta t \rightarrow 0 ; \Delta x \rightarrow 0$. \Rightarrow Continuous process.

$$\frac{P(x, t + \Delta t) - P(x, t)}{\Delta t \cdot (\Delta x)^2} = \frac{\partial P(x, t)}{\partial t}$$

Since P is function of both x & t , partial differentiation is the option.

$$\frac{P(x - \Delta x, t) - 2P(x, t) + P(x + \Delta x, t)}{(\Delta x)^2} = \frac{\partial^2 P(x, t)}{\partial x^2}$$

$$\frac{\partial P(x, t)}{\partial t} = \frac{(\Delta x)^2}{2 \cdot \Delta t} \cdot \underbrace{\frac{\partial^2 P(x, t)}{\partial x^2}}_{\downarrow}$$

$$D = \frac{(\Delta x)^2}{2 \Delta t} \Rightarrow \text{diffusion constant.}$$

*

$$\boxed{\frac{\partial P(x, t)}{\partial t} = D \frac{\partial^2 P(x, t)}{\partial x^2}}$$

\Rightarrow DIFFUSION EQUATION

3D Motion —

$$\frac{\partial P(x, y, z, t)}{\partial t} = D_x \frac{\partial^2 P(x, y, z, t)}{\partial x^2} + D_y \frac{\partial^2 P(x, y, z, t)}{\partial y^2} + D_z \frac{\partial^2 P(x, y, z, t)}{\partial z^2}$$

for Isotropic diffusion \rightarrow

$$D_x = D_y = D_z = D.$$

$$\frac{\partial P(x, y, z, t)}{\partial t} = D \left[\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} + \frac{\partial^2}{\partial z^2} \right] P(\vec{r}, t)$$

$$\nabla \leftarrow \hat{i} \frac{\partial}{\partial x} + \hat{j} \frac{\partial}{\partial y} + \hat{k} \frac{\partial}{\partial z}$$

operator.

function - $f(x, y, z)$

gradient of a function : $\nabla f(x, y, z)$.

in 3D, it has a direction.

(towards the Maximum
of a function).

$$\hat{i} \frac{\partial f(x, y, z)}{\partial x} + \hat{j} \frac{\partial f(x, y, z)}{\partial y} + \hat{k} \frac{\partial f(x, y, z)}{\partial z}$$

$$\nabla^2 = \nabla \cdot \nabla$$

$$\Rightarrow \frac{\partial P(x, y, z, t)}{\partial t} = D \cdot \nabla^2 P(\vec{r}, t)$$

* $\frac{\partial P(\vec{r}, t)}{\partial t} = D \cdot \nabla^2 P(\vec{r}, t)$ (isotropic diffusion)

Calculate $P(x, t)$: we need to solve the diffusion equation

initial condition: $t=0$:

$$P(x=0, t=0) = 1$$

$$P(x, t=0) = 0 \quad \text{for } x \neq 0.$$

→ we need to use the fourier transformation to solve the diffusion equation.

Fourier Transformation - $P(x, t)$.

fourier transformation
of P .

$$F(k, t) = \int_{-\infty}^{\infty} P(x, t) \cdot e^{ikx} \cdot dx \equiv \tilde{P}$$

↑ kernel

↑ phase

↑ change of phase.

$$P(x, t) = \int_{-\infty}^{\infty} F(k, t) \cdot e^{-ikx} \cdot dk$$

Properties of Fourier transformation -

$$\textcircled{1} \quad \frac{\tilde{d}\tilde{P}}{dt} = \frac{d}{dt}(\tilde{P})$$

use product rule →
 $\tilde{f}\tilde{g}u = u\tilde{f}\tilde{v} - \tilde{f}u\tilde{v}$

$$\textcircled{2} \quad \frac{\tilde{d}\tilde{P}}{dx} = -ik\tilde{P}$$

$$\textcircled{3} \quad \frac{\tilde{d}^2\tilde{P}}{dx^2} = (-ik)^2 \tilde{P}$$

Take the fourier transformation on both sides of
the diffusion equation →

$$\frac{\tilde{d}\tilde{P}}{dt} = D \frac{\tilde{d}^2\tilde{P}}{dx^2}$$

$$\frac{\tilde{d}\tilde{P}}{dt} = -Dk^2 \tilde{P}$$

$$\frac{d\tilde{P}}{dt} = -Dk^2 \tilde{P}$$

$$\frac{1}{\tilde{P}} \frac{d\tilde{P}}{dt} = -Dk^2$$

$$\log \tilde{P} = -Dk^2 t$$

$$\tilde{P} = C e^{-Dk^2 t}$$

$$\tilde{P} = C e^{-Dk^2 t}$$

$$\therefore \tilde{P} = C e^{-Dk^2 t}$$

unknown constant

$$\tilde{P}(x=0, t=0) = 1$$

$$\tilde{P} = \int_{-\infty}^{\infty} P(x=0, t=0) e^{ikx} dx$$

↓
1.

$$= 1$$

at $t=0$:

$$\tilde{P} = C \cdot e^{-Dk^2 t} = C$$

$$\boxed{1 = C}$$

Delta function:

$$\delta(x - x_0) = 1; x = x_0$$

$$= 0; x \neq x_0$$

$$f(x_0) = \int f(x) \delta(x - x_0) dx$$

$$\tilde{P}(x=0, t=0) = 1$$

for any value other than x_0 , $\delta(x - x_0) = 0$

so, the value of the derivative at any set of values $(-\infty, \infty) = f(x_0)$

$$\boxed{\tilde{P} = e^{-Dk^2 t}}$$

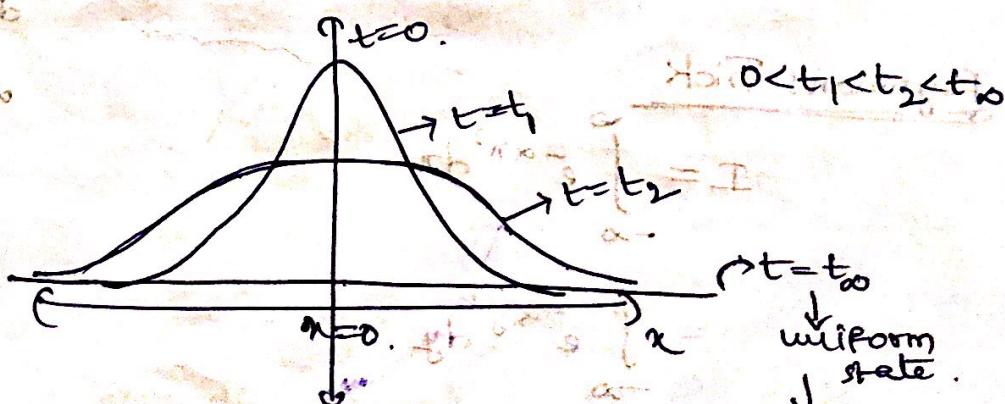
$$\tilde{P} = \int_{-\infty}^{\infty} \tilde{P} e^{-ikx} dk$$

$$= \int_{-\infty}^{\infty} (e^{-Dk^2 t} e^{-ikx}) dk$$

$$= \int_{-\infty}^{\infty} e^{-(Dk^2 + ikx)t} dk = \frac{1}{\sqrt{4\pi Dt}} \cdot e^{-\frac{x^2}{4Dt}}$$

Diffusion equation:

$$\boxed{P(x, t) = \frac{1}{\sqrt{4\pi Dt}} \cdot e^{-\frac{x^2}{4Dt}}}$$



$$\langle x \rangle = 0$$

$$\langle x^2 \rangle = 2Dt$$

all the points have the same probability after long time

- Ink in water vs ink in honey — water faster
→ Ink property (chemistry) doesn't change, but the nature of the environment changed.
- Ink in water vs Ink in ice
→ Though ice and water have same chemical nature but still ink diffuses faster in water as "D" depends not only on external environment but also various other properties.

$$P(x,t) = \int_{-\infty}^{\infty} e^{-ikx} \cdot e^{-Dk^2 t} dk.$$

$$= \int_{-\infty}^{\infty} e^{-(Dk^2 t + ika + \frac{a^2}{4Dt})} + \frac{a^2}{4Dt} dk.$$

$$= \int_{-\infty}^{\infty} e^{-(Dk^2 t + ika + \frac{a^2}{4Dt})} \cdot e^{\frac{a^2}{4Dt}} dk$$

$$= \frac{a^2}{4Dt} \int_{-\infty}^{\infty} e^{-(\sqrt{Dt} k + \frac{ia}{2\sqrt{Dt}})^2} dk$$

$$= e^{\frac{a^2}{4Dt}} \int_{-\infty}^{\infty} e^{-\left(\frac{2Dt k + ix}{4Dt}\right)^2} dk$$

$$= \frac{e^{\frac{a^2}{4Dt}}}{2Dt} \int_{-\infty}^{\infty} e^{-\alpha y^2} dy$$

$$y = 2Dt k + ix$$

$$dy = 2Dt dk$$

$$dk = \frac{dy}{2Dt}$$

$$\alpha = \frac{1}{4Dt}$$

Feynman's Trick

$$I = \int_{-\infty}^{\infty} e^{-\alpha x^2} dx$$

$$= \int_{-\infty}^{\infty} e^{-\alpha y^2} dy$$

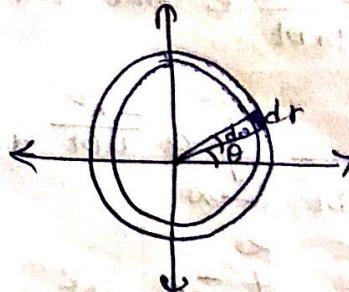
$$I^2 = \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} e^{-\alpha(x^2 + y^2)} dy \cdot dx$$

Cartesian to Polar Coordinate Space -

$$x^2 + y^2 = r^2$$

$dx \cdot dy = r \cdot dr \cdot d\theta$

Area $r \rightarrow [0 \rightarrow \infty]$



$$I^2 = \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} e^{-\alpha x^2} \cdot r \cdot dr \cdot d\theta.$$

\rightarrow limit change

$$I^2 = \int_0^{\infty} \int_0^{2\pi} e^{-\alpha r^2} \cdot r \cdot dr \cdot d\theta.$$

No θ involved

$$= 2\pi \int_0^{\infty} e^{-\alpha r^2} \cdot r \cdot dr$$

$$= 2\pi \int_0^{\infty} e^{-\alpha r^2} \cdot r \cdot dr \quad r^2 = t$$

$$= \pi \int_0^{\infty} e^{-\alpha t} dt$$

$$2rdr = dt$$

$$rdr = \frac{dt}{2}$$

$$= \pi \left[-\frac{e^{-\alpha t}}{\alpha} \right]_0^{\infty} = -\frac{\pi}{\alpha} \left[\frac{1}{\infty} - \frac{1}{1} \right] = \frac{\pi}{\alpha}$$

$$I^2 = \pi/\alpha$$

$$I = \sqrt{\pi/\alpha} = \sqrt{\pi/4Dt} = \sqrt{4\pi D\tau}$$

$$P(x,t) = \frac{e^{-\frac{x^2}{4Dt}}}{\cancel{2\pi Dt}} \times \cancel{\frac{1}{2\pi Dt}} \times \frac{1}{\sqrt{\pi \times 4Dt}}.$$

$$= \frac{1}{\sqrt{\cancel{\frac{\pi}{4Dt}}}} e^{-\frac{x^2}{4Dt}} = \frac{1}{\sqrt{4\pi Dt}} e^{-\frac{x^2}{4Dt}}$$

Calculate -

$$\langle x \rangle \Rightarrow \text{Mean displacement} = \int_{-\infty}^{\infty} x P(x,t) dx.$$

$$\langle x^2 \rangle \Rightarrow \text{Mean square displacement} = \int_{-\infty}^{\infty} x^2 P(x,t) dx.$$

$$= \int_{-\infty}^{\infty} \frac{1}{\sqrt{4\pi Dt}} e^{-\frac{x^2}{4Dt}} dx.$$

$$= \frac{1}{\sqrt{4\pi Dt}} \int_{-\infty}^{\infty} e^{-\frac{x^2}{4Dt}} dx.$$

$$= \frac{1}{\sqrt{4\pi Dt}} \int_{-\infty}^{0} e^{-y} \cdot \frac{4Dt}{2} dy + \frac{2x}{4Dt} dx = dy$$

$$= \frac{4Dt}{\sqrt{4\pi Dt}} \int_{-\infty}^{0} e^{-y} dy = \frac{4Dt}{\sqrt{\pi}} [0]$$

$$= \sqrt{\frac{4Dt}{\pi}} \left[e^{-y} \right]_{-\infty}^{\infty} = \sqrt{\frac{4Dt}{\pi}} [0]$$

$$\langle x^2 \rangle \Rightarrow \int_{-\infty}^{\infty} p(x,t) \cdot x^2 dx$$

$$= \int_{-\infty}^{\infty} \frac{1}{\sqrt{4\pi Dt}} \cdot e^{-\frac{x^2}{4Dt}} \cdot x^2 dx$$

$$= \frac{1}{\sqrt{4\pi Dt}} \int_{-\infty}^{\infty} x^2 e^{-\frac{x^2}{4Dt}} dx$$

$$\text{I} = \int_{-\infty}^{\infty} e^{-\alpha x^2} dx = \left(\frac{\pi}{\alpha}\right)^{1/2}$$

$$-\frac{\partial \text{I}}{\partial \alpha} = \int_{-\infty}^{\infty} x^2 e^{-\alpha x^2} dx = \frac{1}{2} \left(\frac{\pi}{\alpha}\right)^{1/2} \alpha^{-3/2}$$

$$= \frac{1}{\sqrt{4\pi Dt}} \times \frac{\sqrt{\pi}}{2} \times \frac{(4Dt)^{3/2}}{\alpha^{3/2}}$$

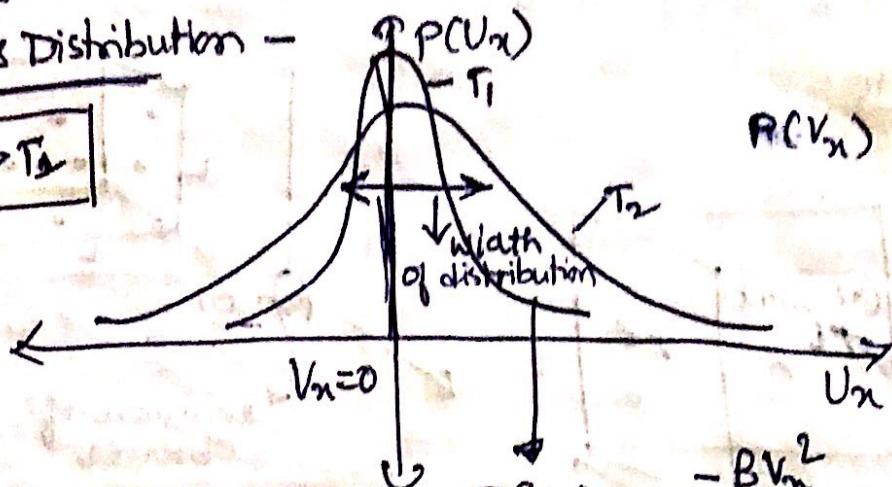
$$= \frac{1}{2(4Dt)^{1/2}} \cdot (4Dt)^{3/2} = \frac{4Dt}{2}$$

$$\langle x^2 \rangle = 2Dt$$

Mean Square displacement varies linearly with time

Maxwell's Distribution -

$$T_1 > T_2$$



$$P(v_x) \propto e^{-\frac{1}{2} \frac{m v_x^2}{k_B T}}$$

$$\beta = \frac{m}{2k_B T}$$

Boltzmann's Constant

this represents
the width of
distribution.

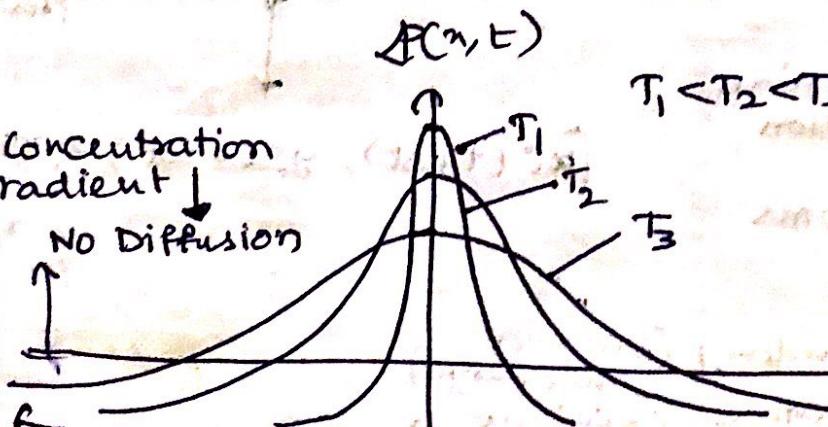
$$P(v_x) \propto e^{-\beta v_x^2}$$

$$P(v_x) = \sqrt{\frac{\beta}{\pi}} e^{-\beta v_x^2}$$

$$\frac{1}{2} m [v_x^2 + v_y^2 + v_z^2] \Leftarrow \langle v_x^2 \rangle \propto T \quad (\text{as } \beta = \frac{m}{2k_B T})$$

$$= \frac{1}{2} m [\langle v_x^2 \rangle + \langle v_y^2 \rangle + \langle v_z^2 \rangle]$$

$$= \frac{1}{2} m [kT + kT + kT] = \frac{3}{2} m kT = \frac{3}{2} k_B T$$



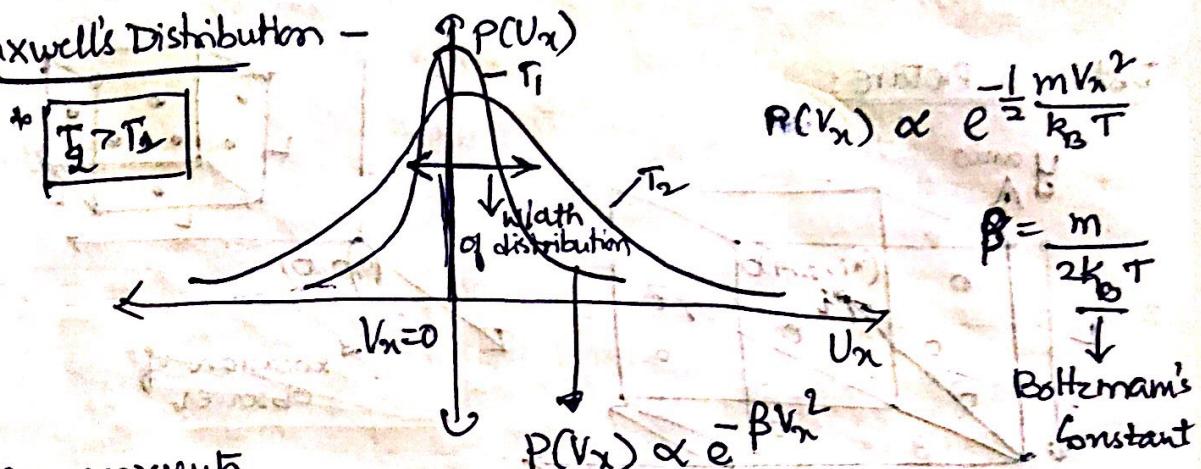
In k molecules
get diffused and
stop forever.

↑
Normalisation
constant.

⇒
No Concentration
Gradient
↓
No Diffusion

Probability distribution of gas molecules (velocity):

Maxwell's Distribution -



$$P(v_x) \propto e^{-\frac{1}{2} \frac{m v_x^2}{k_B T}}$$

$$\beta = \frac{m}{2k_B T}$$

Boltzmann's constant

This represents
the width of
distribution.

$$P(v_x) \propto e^{-\beta v_x^2}$$

$$P(v_x) = \sqrt{\frac{\beta}{\pi}} e^{-\beta v_x^2}$$

$$\frac{1}{2} m [v_x^2 + v_y^2 + v_z^2] \leq \langle v_m^2 \rangle \propto T \quad (\text{as } \beta = \frac{m}{2k_B T})$$

$$\therefore \frac{1}{2} m [\langle v_x^2 \rangle + \langle v_y^2 \rangle + \langle v_z^2 \rangle]$$

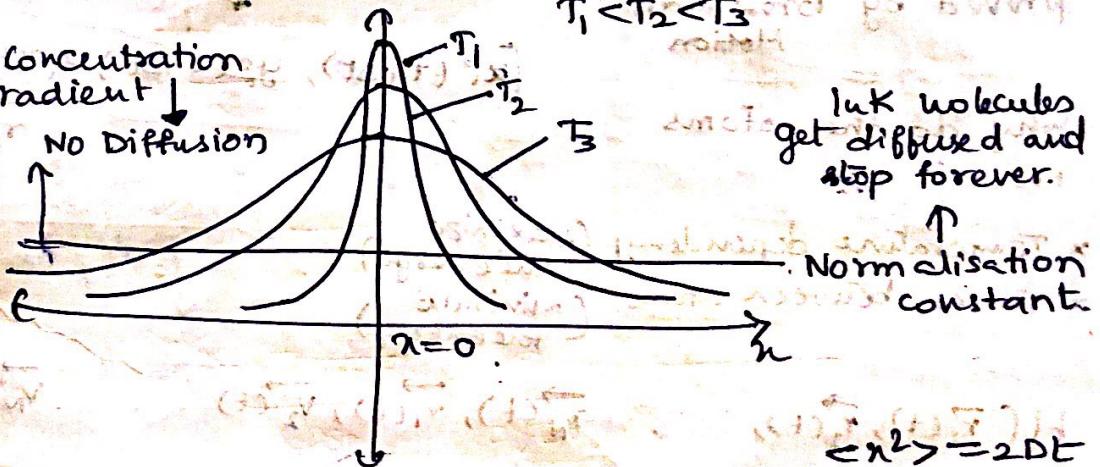
$$= \frac{1}{2} m [kT + kT + kT] = \frac{3}{2} m kT = \frac{3}{2} k_B T$$

$$P(x, t)$$

$$T_1 < T_2 < T_3$$

Ink molecules
get diffused and
stop forever.

\equiv [No Concentration
Gradient \downarrow
No Diffusion]



$$\langle x^2 \rangle = 2Dt$$

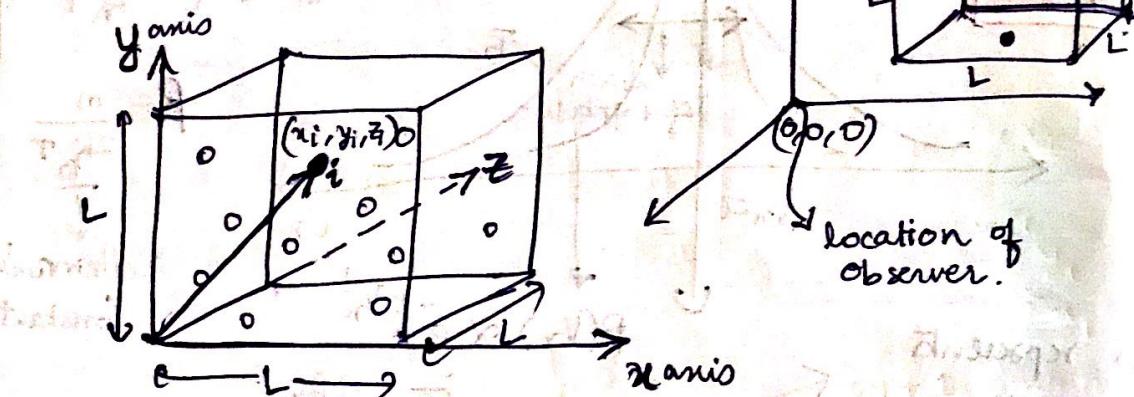
+ Smith's eqn of diff. = $(\frac{1}{2})x^2$
+ limit to mean free path = $\frac{1}{2}x^2$

+ Smith's eqn of diff. = $\frac{1}{2}x^2$
 $\therefore \langle x^2 \rangle = 2Dt$

$$\langle x^2 \rangle = 2Dt$$

Microscopic or atomistic Model:

Detailed Picture:



$$\text{Volume of the system} = L^3 \quad \text{where } 0 \leq L < \infty$$

For an i^{th} particle: $0 \leq x_i^0 \leq L$ & $N \rightarrow \text{no. of atoms in the system.}$
 $0 \leq y_i^0 \leq L$

$$0 \leq z_i^0 \leq L \quad (x_i^0(t), y_i^0(t), z_i^0(t)) \equiv \vec{r}_i^0$$

Movement of atom
↓

proved by Brownian Motion.

Why do the atoms move?

- * Temperature dependency (Maximize the energy)
- * Forces between atoms (Minimize free energy).

$$H(\vec{r}_1(t), \vec{r}_2(t), \dots, \vec{r}_N(t), \vec{v}_1(t), \vec{v}_2(t), \dots, \vec{v}_N(t))$$

$\vec{v}_i(t) =$ Velocity of the i^{th} atom at a time t .

$\vec{r}_i(t) =$ Position of the atom at time t .

Total Energy of the system at a time t :

$$\{\vec{r}(t)\} = (\vec{r}_1(t), \vec{r}_2(t), \dots,$$

$$\{\vec{v}(t)\} = (\vec{v}_1(t), \vec{v}_2(t), \dots, \vec{v}_N(t))$$

$$H(\{\vec{r}\}, \{\vec{v}\}) = u(\{\vec{r}\}) + K(\{\vec{v}\})$$

↓ ↓
Potential Energy Kinetic Energy.

Kinetic Energy of the system = $\sum_{i=1}^N \frac{1}{2} m_i v_i^2 = K(\{\vec{v}\}).$

case 1:

$U(\{\vec{r}\}) = 0 \rightarrow$ ideal gas.

force on atom i at time t $\vec{F}_i(t) = - \left[\frac{\partial U(\{\vec{r}\})}{\partial x_i} + j \frac{\partial U(\{\vec{r}\})}{\partial y_i} + k \frac{\partial U(\{\vec{r}\})}{\partial z_i} \right]$
 $= - \vec{\nabla}_i U(\{\vec{r}\})$

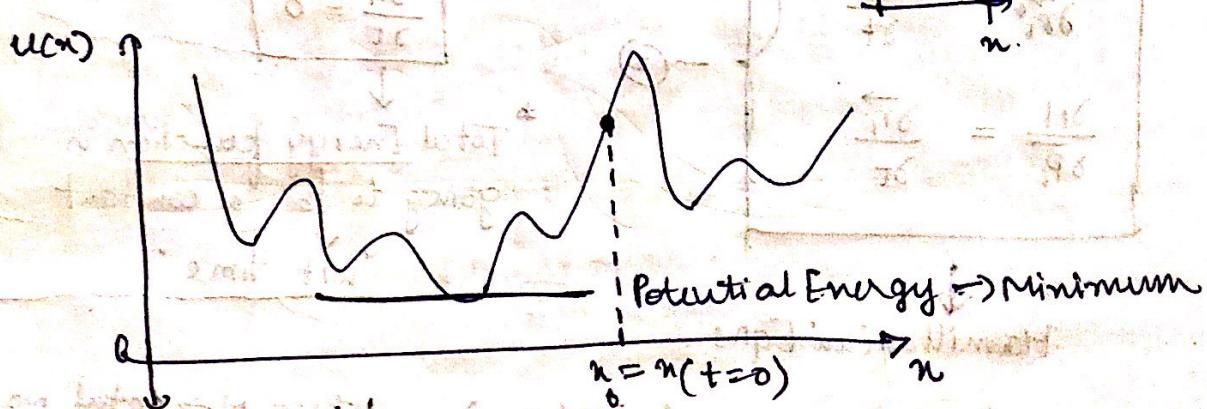
$$\vec{F}_i(t) = - \vec{\nabla}_i U(\{\vec{r}\}).$$



* atoms try to have minimum potential energy.

not only atoms, any huge

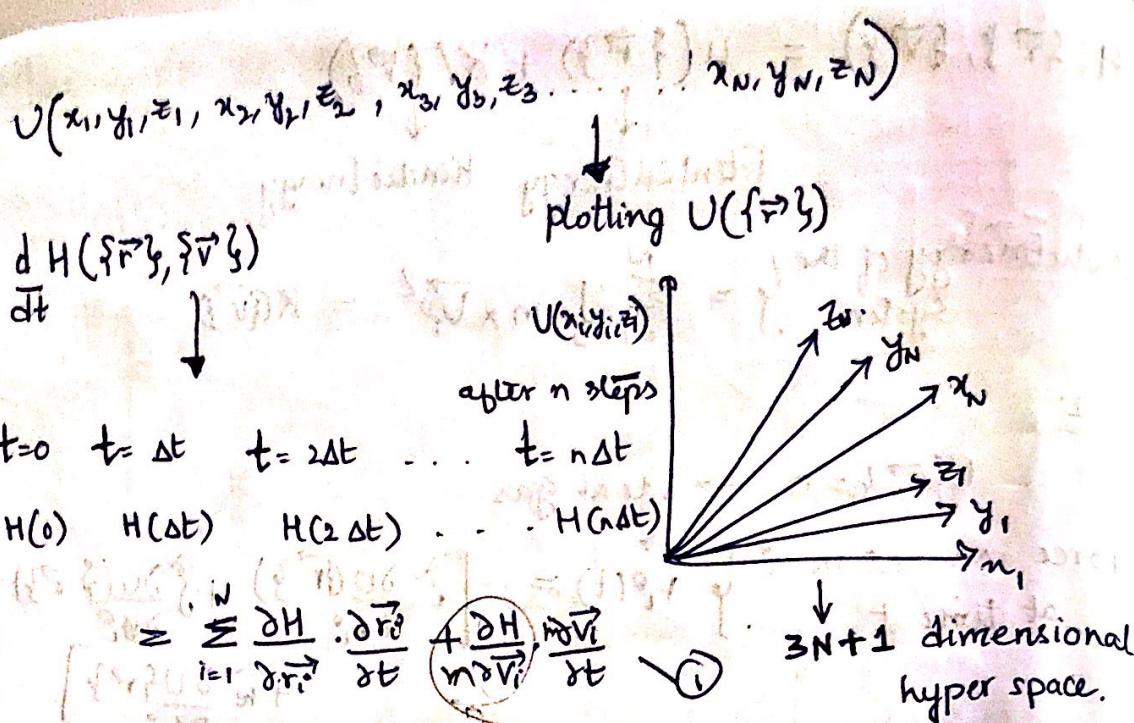
celestial bodies also
(planets, galaxies)



assume... kinetic energy = 0 [burner is off]
kinetic energy ≠ 0 [burner is on]

How does H change with time??

$$\frac{dH}{dt}(\{\vec{r}\}, \{\vec{v}\})$$



here; $\frac{\partial H}{\partial r_i} = \frac{\partial H}{\partial x_i} \cdot \frac{\partial x_i}{\partial t} + \frac{\partial H}{\partial y_i} \cdot \frac{\partial y_i}{\partial t} + \frac{\partial H}{\partial z_i} \cdot \frac{\partial z_i}{\partial t}$

since; $\frac{\partial r_i}{\partial t} = v_i \quad m \frac{\partial v_i}{\partial t} = F_i = \frac{\partial p_i}{\partial t}$

here $\vec{p}_i = m \vec{v}_i$
↓
momentum of atom i

$$\boxed{\frac{\partial H}{\partial r_i} = -\frac{\partial p_i}{\partial t}}$$

$$\frac{\partial H}{\partial p_i} = \frac{\partial r_i}{\partial t}$$

On substituting ② in ①:

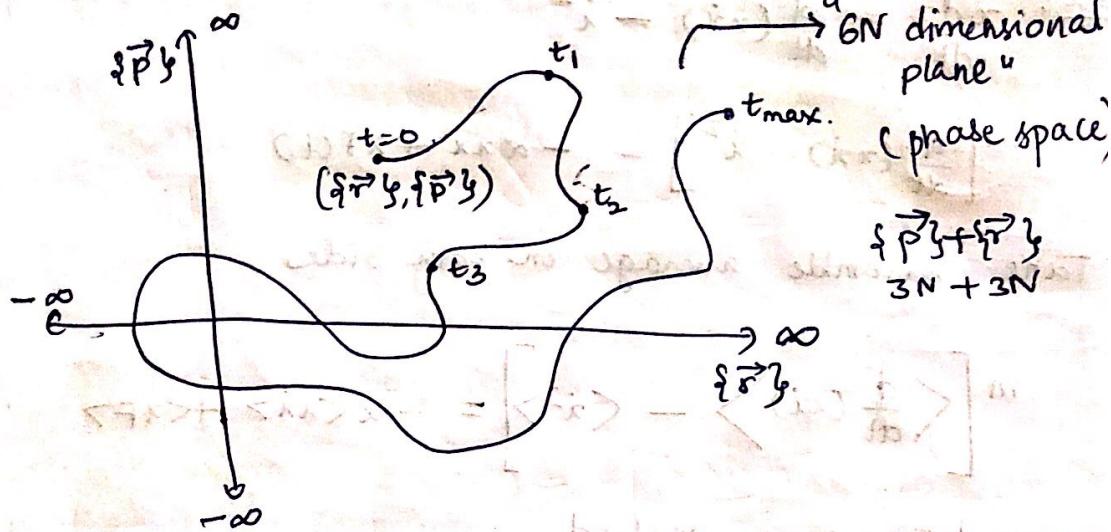
$$\boxed{\frac{\partial H}{\partial t} = 0}$$

* Total Energy function is going to be a constant
"wrt time"

Hamiltonian Eqns.

$$\begin{array}{c}
 \left(\begin{array}{l} x_1, p_1 \\ y_1, p_1 \\ f_{x1,1} \\ f_{y1,1} \\ f_{z1,1} \\ x_2, p_2 \\ y_2, p_2 \\ f_{x2,2} \\ f_{y2,2} \\ f_{z2,2} \\ \vdots \\ x_N, p_N \\ y_N, p_N \\ f_{xN,N} \\ f_{yN,N} \\ f_{zN,N} \end{array} \right) \\
 \downarrow \text{3N Components} \\
 = \\
 \left(\begin{array}{l} -\frac{\partial H}{\partial x_1}, \\ -\frac{\partial H}{\partial y_1}, \\ -\frac{\partial H}{\partial z_1}, \\ -\frac{\partial H}{\partial x_2}, \\ -\frac{\partial H}{\partial y_2}, \\ -\frac{\partial H}{\partial z_2}, \\ \vdots \\ -\frac{\partial H}{\partial x_N}, \\ -\frac{\partial H}{\partial y_N}, \\ -\frac{\partial H}{\partial z_N} \end{array} \right)
 \end{array}$$

where $N \rightarrow$ total no. of atoms in the system.

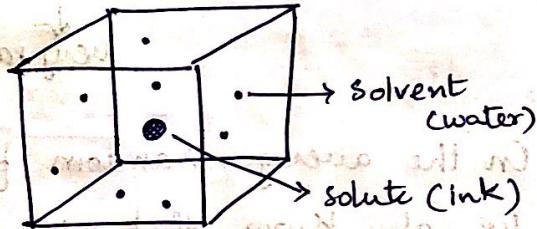


LANGEVIN'S EQUATION -

Equations of motion of the solute:

$$m \frac{d\vec{v}}{dt} = \vec{F}_{\text{internal}} + \vec{F}_{\text{external}}$$

$T_{\text{ext}} = 0$ (assume).



→ absence of random force

$$\vec{F}_{\text{internal}} = \vec{F}_{\text{damping}} + \vec{F}_{\text{random}}$$

For the sake of simplicity, we can consider the problem in 1-dimension.

→ Rapidly fluctuating force (choose).

$$m \frac{dv}{dt} = -\alpha v + F(t)$$

(Positive number)
Friction constant

$$v \equiv \frac{dx}{dt} = \dot{x}$$

$$\frac{dv}{dt} = \frac{d^2x}{dt^2} = \frac{d}{dt}(\dot{x}) = \ddot{x}$$

① $m \frac{d\dot{x}}{dt} = -\alpha \dot{x} + F(t)$.

Multiply x on both the sides.

$$m x \frac{d\dot{x}}{dt} = -\alpha x \dot{x} + x F(t).$$

$$\text{use: } m \frac{d\dot{x}}{dt} = \frac{d}{dt}(x\dot{x}) - \dot{x}^2$$

$$m \left[\frac{d}{dt}(x\dot{x}) - \dot{x}^2 \right] = -\alpha x\dot{x} + xF(t).$$

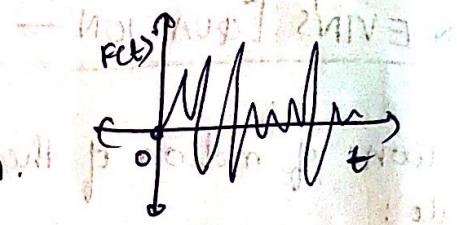
Take ensemble average on both sides

$$m \left[\langle \frac{d}{dt}(x\dot{x}) \rangle - \langle \dot{x}^2 \rangle \right] = -\alpha \langle x\dot{x} \rangle + \langle xF \rangle$$

x and F are uncorrelated.

$$\langle xF \rangle = \langle x \rangle \langle F \rangle = 0.$$

very random.



On the average, random forces don't play any role.

We also know that →

$$\underbrace{\frac{1}{2} m \langle \dot{x}^2 \rangle}_{\text{kinetic energy}} = \frac{1}{2} K_B T.$$

Releasing

Equipartition Theorem

$$\rightarrow m \langle \frac{d}{dt}(x\dot{x}) \rangle - K_B T = -\alpha \langle x\dot{x} \rangle \quad \langle xy \rangle = \iint xy p(x,y) dxdy$$

$$\rightarrow m \frac{d}{dt} \langle x\dot{x} \rangle - K_B T = -\alpha \langle x\dot{x} \rangle \quad \text{if } x \text{ and } y \text{ are statistic independent (uncorrelate)}$$

$$m \cdot \frac{d}{dt} \langle x\dot{x} \rangle = K_B T - \alpha \langle x\dot{x} \rangle$$

$$\langle xy \rangle = \int_x \int_y p(x,y) dx dy$$

$$\int_y p(y)$$

$$\frac{d}{dt} \langle y \rangle = \frac{d}{dt} \left(\frac{1}{N} \sum_{k=1}^N y_k(t) \right)$$

$$= \langle \dot{x} \rangle \langle y \rangle$$

$$= \frac{1}{N} \sum_{k=1}^N \frac{d}{dt} y_k(t)$$

$$\frac{d}{dt} \langle x\dot{x} \rangle = \frac{K_B T}{m} - \frac{\alpha}{m} \langle x\dot{x} \rangle$$

define; $F = \frac{\alpha}{m}$

Solve;

$$\langle x^2 \rangle = ce^{-Ft} + \frac{k_B T}{\alpha}$$

use: $\langle x^2 \rangle = \frac{1}{2} \frac{d}{dt} \langle x^2 \rangle$

$$\frac{1}{2} \frac{d}{dt} \langle x^2 \rangle = ce^{-Ft} + \frac{k_B T}{\alpha}$$

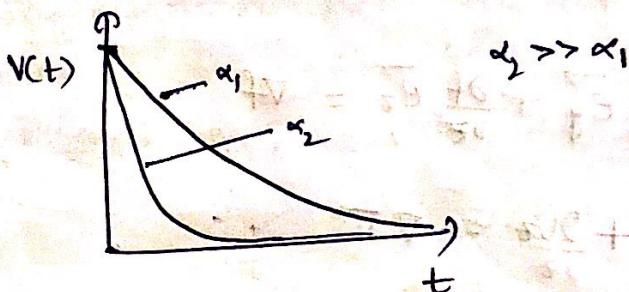
use the initial condition: at time $t=0, x=0$.

$$t=0;$$

$$c = -\frac{k_B T}{\alpha}$$

$$\langle x^2 \rangle = \frac{2k_B T}{\alpha} \left[t - \frac{(1 - e^{-Ft})}{F} \right]$$

$$\frac{dV}{dt} = -\frac{\alpha}{m} V$$



* Damping coefficient decreases with time whereas increases with temperature.

Limiting Cases:

$$Ft - \frac{1}{2} F^2 t^2$$

case 1 -

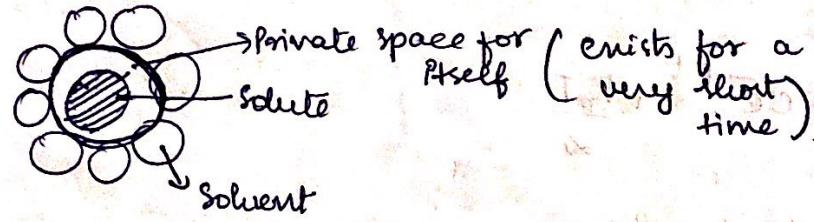
$$e^{-Ft} = 1 - Ft + \frac{1}{2} F^2 t^2 + \dots$$

$$\downarrow \quad \begin{cases} \langle x^2 \rangle \approx \frac{k_B T}{\alpha} Ft^2 & (\text{all higher powers of } t \\ & \text{are neglected}) \end{cases}$$

short time dynamics.

Case 2: Free Particle (No force)

$$\frac{d^2x}{dt^2} = 0 \Rightarrow \frac{dx}{dt} = c_1 \Rightarrow x = c_1 t + c_2 \quad c_2 = 0 \text{ at } t=0, \\ x = c_1 t$$



case 2: Long time dynamics.

$$H \gg 1$$

$$t \gg 1$$

$$-kt$$

$$e^{-kt} \rightarrow 0$$

exponentially large.

From the diffusion eqn.

$$\langle x^2 \rangle = 2Dt$$

$$\langle x^2 \rangle = \frac{2k_B T}{\alpha} t$$

$$D = \frac{k_B T}{\alpha}$$

$$\langle x^2 \rangle \propto t$$

Linear dependence.

only for long time case.

Gradient:

$$\text{grad } f = \frac{\partial f}{\partial x} \vec{e}_x + \frac{\partial f}{\partial y} \vec{e}_y + \frac{\partial f}{\partial z} \vec{e}_z = \nabla f$$

$$\text{div } \vec{V} = \frac{\partial V_x}{\partial x} + \frac{\partial V_y}{\partial y} + \frac{\partial V_z}{\partial z} = \nabla \cdot \vec{V}$$

Laplace.

Assignment 2: Problem: 1.16, 1.18, 1.23, 1.24, 1.26

↓
fundamentals of statistical
thermal physics - F. Re

PROJECT 1: Project Questions - (written + video) - 20/9/17

- How does the survival probability of the rat vary with time?
- Does the survival probability depend on:
 - L of the square
 - r of the sphere?
- Derive the relationship
- Can you determine the limiting value of the survival probability when the step length is infinitesimally small and the number of steps is sufficiently large?
(①, ②, ③ should be solved analytically)
- Solve all the above problems computationally.

PROJECT 2: Oxygen transport through myoglobin.

- Using a spherical galton's board model, investigate the transport (for ex., mean displacement and mean square displacement of a spherical particle (representing an oxygen molecule) from the surface to the center (representing the binding site of the protein) of the sphere (representing a protein))

$$r_1, r_2 = r$$

$$r_1 = r, r_2 = 0$$

oxygen molecule
move it in average
displacement

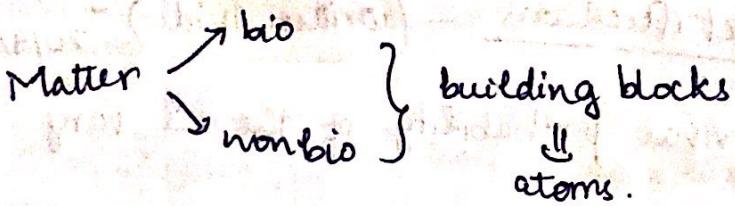
mean square displacement

standard deviation

total mean error

Integrate over the entire distance with respect to position

Integration of the probability density function over the entire distance



Nature -

1. Stability
2. Symmetry \rightarrow Diversity
3. Quantisation. (fixation of the object)
4. Homogeneity

all these factors help in understanding the "ATOM"

why understand

To understand Atoms, people developed the bulk properties,

"Model" \rightarrow Hypothesis
 \downarrow
 Theory
 \downarrow
 Law.

simplest representation.

To understand you need to go to the deeper layers.

Atomic Models

- Plum pudding model - J.J. Thompson
- Rutherford model
- Bohr's theory. \rightarrow Quantisation of Angular Momentum

\downarrow
 explained

$$mvR = \frac{n\hbar}{2\pi}, n=1, 2, \dots \infty$$

- stability of atom
- spectrum of the atom.
- Sommerfeld \rightarrow "ellipse" $= [n = n_r + n_\phi]$

$$\bar{v} = R \left[\frac{1}{n_r^2} - \frac{1}{n_\phi^2} \right]$$

$$n = n_r + n_\phi$$

Relativity theory \rightarrow $m = \frac{m_0}{\sqrt{1 - \frac{v^2}{c^2}}}$ when a particle moves with a velocity comparable to that of light.

- Vector Atom Model
- Wave Mechanical Model.

Exercise -

\rightarrow using bohr theory, find the frequencies of all spectral (Lyman, Balmer, Paschen, Brackett, Pfund) lines

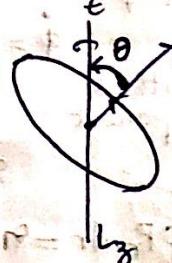
\rightarrow Allowed angles for ℓ orbital using Vector Atom Model. (possible orientations).

Vector Atom Model →

Direction of Orbital is also quantized.

(In Bohr theory, due to n° , there's only one degree of freedom)

Rotating Orbital →



L (angular momentum associated)

and only "magnitude" is quantised.

$$L_z = L \cos \theta$$

$\cos \theta = \frac{L_z}{L}$ \rightarrow z-component of total angular momentum.

Total angular momentum

$$L = \frac{e\hbar}{2\pi} \quad (\text{allowed values of } l \rightarrow)$$

modified

$$L = \sqrt{e(e+1)} \frac{\hbar}{2\pi}$$

$$= \sqrt{e(e+1)} \hbar$$

$$n=1, l=0$$

$$n=2, l=1, 0$$

$$n=3, l=2, 1, 0$$

$$\hbar = \frac{h}{2\pi}$$

$$L_z = m_l \hbar$$

$$\cos \theta = \frac{m_l \hbar}{\sqrt{e(e+1)} \hbar} = \frac{m_l}{\sqrt{e(e+1)}} \quad \begin{cases} \text{Based on the values} \\ \text{of } l, m_l, \text{ the orientation} \\ \text{is decided.} \end{cases}$$

$$\left\{ \begin{array}{l} \theta = 0^\circ; \quad m_l = \sqrt{e(e+1)} = \sqrt{e^2 + e} \approx e \\ \theta = 180^\circ; \quad m_l = -\sqrt{e(e+1)} = -\sqrt{e^2 + e} \approx -e \end{array} \right.$$

m_l ranges from $-l$ to l

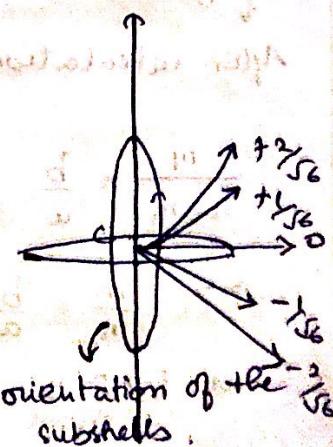
Called as Magnetic Quantum Number

$$\cos \theta = \frac{m_l}{\sqrt{e(e+1)}}$$

$$l=2; \quad \cos \theta = \frac{m_l}{\sqrt{6}}; \quad m_l \in [-2, 2]$$

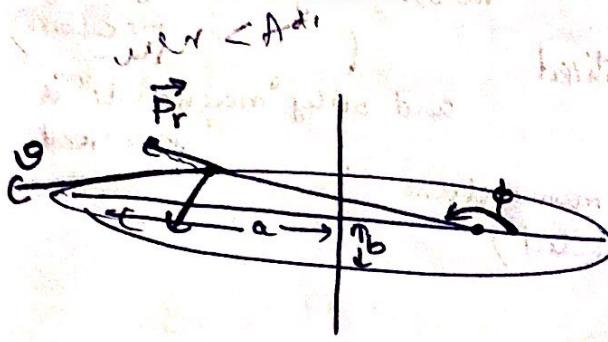
$$= \frac{-2}{\sqrt{6}}, \frac{-1}{\sqrt{6}}, \frac{0}{\sqrt{6}}, \frac{1}{\sqrt{6}}, \frac{2}{\sqrt{6}}$$

$l=2 \equiv d \rightarrow$ has 5 subshells oriented in these angles.



orientation of the $\frac{3}{2}s_6$ subshells.

Sommerfeld Model

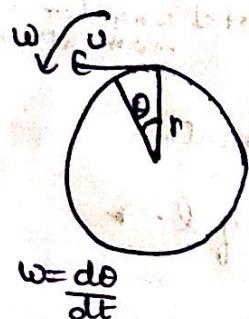


$P_r = m\dot{r}$ → Radial Component
 $\phi - \text{Azimuthal Angle}$

$$P_\phi = mr^2\dot{\phi}$$

$$\dot{\phi} = \frac{d\phi}{dt}$$

Azimuthal Component



$$v = r\omega = r\dot{r}$$

$$L = r \times mv = mr^2\omega.$$

Azimuthal Component:

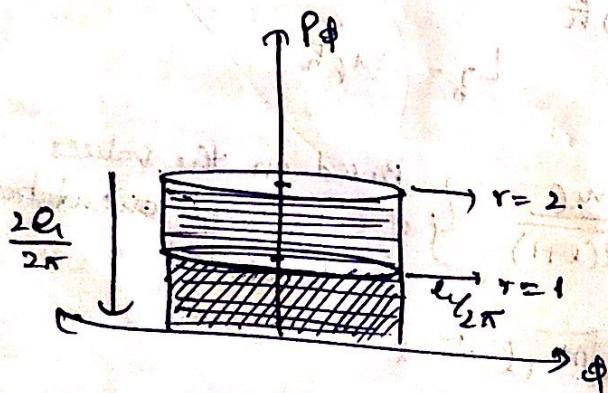
$$\oint P_{r, dr} = nh$$

all over the surface

$$\oint P_{\phi} d\phi = kh$$

$m=1, 2, \dots$

Phase-space diagram



angular momentum doesn't change for a given r

$$m=1; P_\phi = \frac{h}{2\pi}$$

$$m=2; P_\phi = \frac{2h}{2\pi}$$

$$m=3; P_\phi = \frac{3h}{2\pi}$$

Radial Component:

$$\oint P_r dr = rh$$

After calculations;

$$\frac{m}{mr+m} = \frac{b}{a}; \quad m+r=m$$

$$\rightarrow \frac{m}{n} = \frac{b}{a}$$

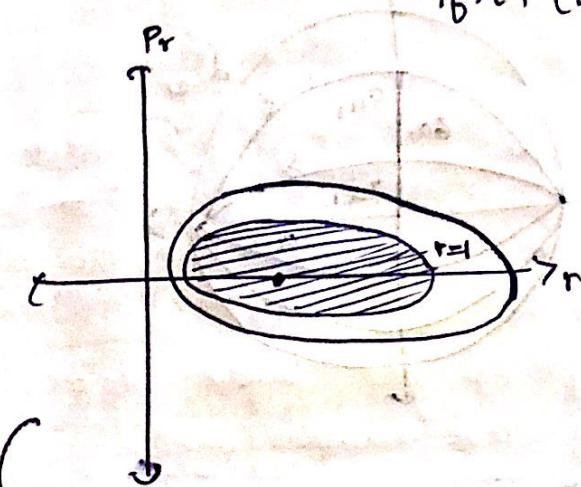
$m=1, 2, 3, 4, \dots$, $m \neq 0$ (electron moves in a straight line and during that it may collide with nucleon m)

the way

	m	n
$n=1$	1	0
$n=2$	2,1	1,0

$$\frac{m}{n+m} = \frac{b}{a}$$

Considering/comparing it to an ellipse
 if $r \uparrow$ (increases) — semi-major axis increases.
 ellipticity \uparrow



Radial Component is not constant like Azimuthal Component.

away from the nucleus

Radial Component is low

near the nucleus

Radial Component is high.

that is the reason why;
 e \ominus tries to stay away from the nucleus.

$$a = a_1 \frac{n^2}{z} \quad [\text{Semi-major axis}]$$

$$a = a_1 \frac{n^2}{z}$$

$$b = a_1 \frac{mn}{z} \quad [\text{Semi-minor axis}]$$

$$b = a_1 \frac{mn}{z}$$

$z = 1$ (Hydrogen atom).

$z = 2$

$n=1, m=1, r=0$.

$n=1, m=1, r=0$.



$$a = a_1$$

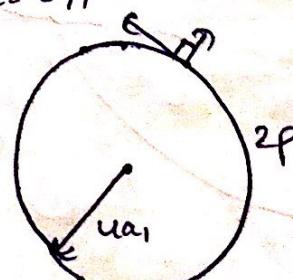
$$b = a_1$$

$n=2, m=2, r=0, n=0, 1$

$$a = \frac{a_1 \cdot 4}{1} = 4a_1$$

$$b = 4a_1 = 4a_1$$

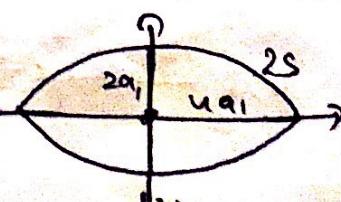
$(n=2, m=2, r=0)$



$$a = a_1 \cdot 4 = 4a_1$$

$$b = 2a_1 = 2a_1$$

$(n=2, m=1, r=1)$



n value increased from 0 to 1, the ellipticity increased.

\rightarrow {2s, 2p} according to Sommerfeld Model

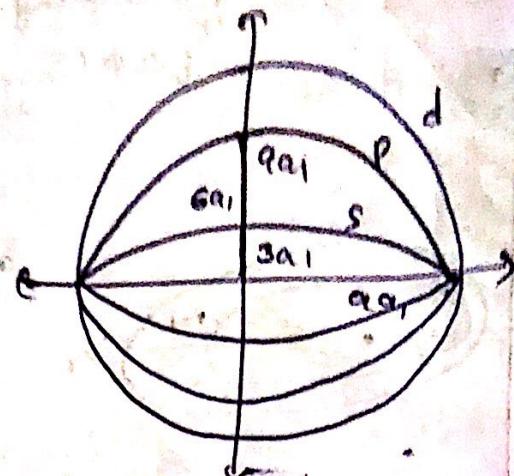
$n=3, m=0, l=1, m_l=0$

$n=3, m=3, l=0, [2 \times 1]$

$$\textcircled{1} \quad a = qa_1 \quad d \\ b = qa_1$$

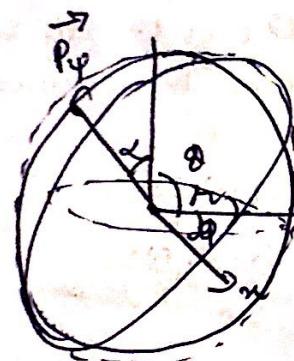
$$\textcircled{2} \quad n=3, m=3, l=1 \\ a = qa_1 \\ b = qa_1$$

$$\textcircled{3} \quad n=3, m=1, l=2 \\ a = qa_1 \quad s \\ b = 3a_1$$



SPATIAL QUANTISATION →

fixed orientation
are allowed



$$\rightarrow P_r, P_\phi$$

$$\{ r, \theta, \phi \}$$

$P_r, P_\theta, P_\phi \rightarrow$ in spherical
polar co-ordin

$$\oint P_r dr = rh$$

$$\oint P_\phi d\phi = kh$$

$$\oint P_\theta d\theta = th$$

$$\oint P_\phi d\phi = mh$$

$$\oint P_r dr = rh$$

$$rh + kh = rh + th + mh$$

$$kh = th + mh$$

$$kh = th + mh \quad \boxed{k = t + m}$$

$$P_\phi = P_\theta \cos \alpha$$

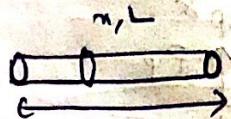
$$\cos \alpha = \frac{P_\phi}{P_\theta}$$

$$\cos \alpha = \frac{P_\phi}{P_\theta} = \frac{m}{t + m}$$

$$\cos \alpha = \frac{m}{t + m} = \frac{m}{k}$$

Heat Equation →

$$u(x, t) \Rightarrow \frac{\partial u}{\partial t} = -\alpha \frac{\partial^2 u}{\partial x^2}$$



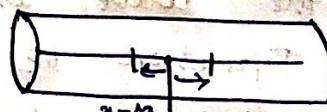
Fourier's law of heat transfer:

$$\frac{\text{Rate of heat transfer}}{\text{Area}} = -k_0 \times \frac{\partial u}{\partial t}$$

Conservation of Energy →

$$\Delta Q = \Delta U + \Delta W$$

$$\Delta Q = \boxed{\Delta U}$$



$$U = mC_p \times u \rightarrow \Delta U = m \times C_p \Delta t$$

$$(x, t+Δt) \quad ;(x, t) \quad \Delta U = U_t - U_{t+Δt}$$

$$\Delta t \cdot \left(\frac{\partial U}{\partial t} \right)_{x+t\Delta t} \cdot A = \Delta t \cdot \left(\frac{\partial U}{\partial t} \right)_x \cdot A$$

$$\frac{\partial Q}{\partial t} = -k_0 \frac{\partial U}{\partial t} A$$

$$\Delta Q = Q_{x+\Delta x} - Q_x$$

$$= \left(\Delta t \cdot \left(\frac{\partial U}{\partial t} \right)_{x+\Delta x} - \Delta t \cdot \left(\frac{\partial U}{\partial t} \right)_x \right) k_0$$

$$Q = \Delta t \cdot A \frac{\partial U}{\partial t} \times -k$$

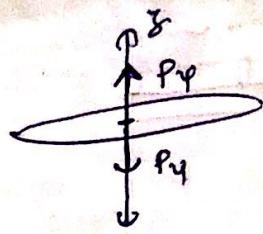
$$\Delta Q = Q_{t+\Delta t} - Q_t$$

$$= \Delta x \cdot P \cdot A \cdot \left[u(x, t+\Delta t) - u(x, t) \right]$$

$$u = F(x) \cdot G(t)$$

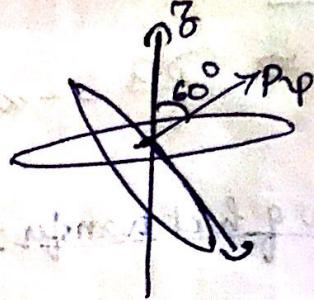
$$\frac{\partial U}{\partial t} = -C^2 \pi \frac{\partial^2 u}{\partial x^2} \cdot \therefore C^2 = \alpha$$

$$\frac{\partial u}{\partial t} = -\alpha \frac{\partial^2 u}{\partial x^2}$$



$$\cos \alpha = \pm 1 \rightarrow \alpha = 0^\circ$$

$$\cos \alpha = -1 \rightarrow \alpha = 180^\circ$$



$$\cos \alpha = \pm \frac{1}{2}, -\frac{1}{2}, +\frac{1}{2}$$

$60^\circ \quad 120^\circ \quad 0^\circ$

All the above assumptions are before de Broglie wave Equation i.e. no wave nature (matter wave). So now we need to see Wave Mechanical Model

Correspondence with Classical Mechanics:

$$E = \frac{1}{2}mv^2 + V \quad (\text{Total Energy})$$

$$= \frac{1}{2}mv^2 + \frac{1}{2}kx^2$$

$$n = 1, 2, 3, \dots, 100$$

For large values of n :

ν = frequency of radiation

frequency of e^- (in the orbital)
classical theory

$$\nu = \frac{1}{T} = \frac{v}{2\pi r}$$

$$\begin{aligned} T_{e^-}(\text{Nucleus}) &= \frac{2\pi}{4\pi\epsilon_0 \cdot r^2} \\ &= \frac{mv^2}{r} \end{aligned}$$

$$mvr = \frac{nh}{2\pi}$$

from ① & ② we get $v, r \rightarrow \text{find } \nu$

$$qv = \frac{2\pi r}{T}$$

$$\frac{1}{T} = \frac{v}{2\pi r}$$

E_n we can calculate

$$= R \left[\frac{1}{n_1^2} - \frac{1}{n_2^2} \right]$$

$$\omega = \frac{v}{2\pi r}$$

$$\omega = R \left[\frac{1}{n_1^2} - \frac{1}{n_2^2} \right]$$

$$n=2$$

$$n=1$$

$$\hbar\omega = R \left[\frac{1}{n_1^2} - \frac{1}{n_2^2} \right]$$

$$\omega = \frac{R}{h} \left[\frac{1}{n_1^2} - \frac{1}{n_2^2} \right] \rightarrow ④$$

From ③ & ④ we see the same values.

$$\omega = \frac{v}{2\pi r}$$

$$\omega = \frac{\sqrt{1}}{2\pi r} = \frac{1}{r}$$

Wave Mechanical Model :-

$$\lambda = \frac{h}{mv}$$

$$\lambda = \frac{h}{mv}$$

→ Representation of wave mathematically

- Particle on a ring
- Wave function to represent e^Θ
- Wave function of the system determines all the properties of the e^Θ (everything about the system).

Finding out wave function?

What is wave function?



* Wave Function :- $\{\psi, \psi^2\}$

$\psi \rightarrow$ Represents the wave function

$$\rightarrow \boxed{\int_{n=0}^{\infty} \int_{y=0}^{\infty} \int_{z=0}^{\infty} \psi^2 dx dy dz = 1}$$

$$\int_{n=0}^{n_1} \int_{y=0}^{y_1} \int_{z=0}^{z_1} \psi^2 dx dy dz = \text{varies between } (0-1)$$

Wave function $\psi(x)$

↪ Single Valued, Continuous

$$\rightarrow \int_{-\infty}^{+\infty} \psi \cdot \psi^* dx = 0. \text{ (particle cannot be found)}$$

product of wavefunction and conjugate of wave function.

$$|\psi|^2 = \psi \cdot \psi^*$$

$$\psi = A + iB$$

$$\psi^* = A - iB,$$

$\rightarrow \psi$ = Complex Number

\rightarrow Normalisation (to get valid results)

$$N \int_a^b \psi \cdot \psi^* dx = 1 \quad \text{Normalisation}$$

Wave Equation \rightarrow

General Wave Eqⁿ: $y = A e^{-i(\omega t - kx)}$ when a particle can be found

$$\psi(x, t) = A e^{-i(\omega t - kx)} \quad \omega = 2\pi\nu$$

$$= A e^{-i(2\pi\nu)t - \frac{2\pi}{\lambda}x} \quad K = \frac{2\pi}{\lambda}$$

$$= A e^{-2\pi i(\nu t - \frac{x}{\lambda})} \quad \nu = \frac{E}{h} \quad \text{--- ①}$$

$$\omega = 2\pi\nu = \frac{2\pi E}{h} \quad E = h\nu = \frac{h}{2\pi} \cdot 2\pi\nu = \hbar 2\pi\nu$$

$$K = \frac{2\pi}{\lambda} \quad \lambda = \frac{h}{p} = \frac{2\pi\hbar}{p} = \frac{2\pi}{p} \left(\frac{h}{2\pi}\right) = \frac{2\pi\hbar}{p} \quad \text{--- ②}$$

$$\lambda = \frac{h}{p} = \frac{2\pi\hbar}{2\pi p} = \frac{2\pi}{p} \left(\frac{\hbar}{2\pi}\right) = \frac{2\pi\hbar}{p} \quad \text{--- ③}$$

② & ③ in ① :-

$$\psi(x, t) = A e^{-2\pi i(\frac{E}{2\pi\hbar}t - \frac{xp}{2\pi\hbar})}$$

$$= A e^{-\frac{2\pi i}{\hbar}(Et - xp)}$$

$$= A e^{-\frac{i}{\hbar}(Et - xp)}$$

$$y = A e^{-\frac{i}{\hbar}(Et - xp)}$$

$$E = \frac{p^2}{2m} + U(x). \quad [\text{General } E = K + U \text{ energy eq}]$$

$$E \cdot \psi(x, t) = \frac{p^2}{2m} \psi(x, t) + U(x) \cdot \psi(x, t).$$

$$\text{where } \psi(x, t) = A e^{-\frac{i}{\hbar}(Et - Px)}.$$

$$\frac{\partial}{\partial t} \psi(x, t) = A \cdot e^{-\frac{i}{\hbar}(Et - Px)} \times -\frac{iE}{\hbar}$$

$$\frac{\partial}{\partial t} \psi(x, t) = \psi(x, t) \cdot \left(-\frac{i}{\hbar}\right) \cdot E$$

$$E \cdot \psi(x, t) = -\frac{i}{\hbar} \cdot \frac{\partial}{\partial t} \psi(x, t) \quad \text{--- (4)}$$

$$\frac{\partial}{\partial x} \psi(x, t) = A e^{-\frac{i}{\hbar}(Et - Px)} \times \frac{p_i^0}{\hbar}$$

$$\frac{\partial}{\partial x} \psi(x, t) = \psi(x, t) \times p \times \left(\frac{i^0}{\hbar}\right)$$

$$\frac{\partial^2}{\partial x^2} \psi(x, t) = \frac{\partial}{\partial x} \psi(x, t) \cdot p \left(\frac{i^0}{\hbar}\right)$$

$$= \psi(x, t) \times p \times \frac{i^0}{\hbar} \times p \times \frac{i^0}{\hbar}$$

$$= \psi(x, t) \cdot p^2 \times \frac{-1}{(\hbar)^2}$$

$$\psi(x, t) \cdot p^2 = -\frac{\hbar^2}{\hbar} \cdot \frac{\partial^2}{\partial x^2} \psi(x, t) \quad \text{--- (5)}$$

(4)(5) in eqn →

Schrodinger's Time dependent Equation ↴

$$-\frac{\hbar}{i} \cdot \frac{\partial}{\partial t} \psi(x, t) = -\frac{\hbar^2}{2m} \cdot \frac{\partial^2}{\partial x^2} \psi(x, t) + U(x) \cdot \psi(x, t)$$



$$-\frac{\hbar}{i} \cdot \frac{\partial}{\partial t} \psi(x, t) = -\frac{\hbar^2}{2m} \cdot \frac{\partial^2}{\partial x^2} \psi(x, t) + \underbrace{U(x) \cdot \psi(x, t)}_{\text{Potential Energy varies among diff systems.}}$$

Potential Energy
varies among diff
systems.

$$\psi(x, t) = A e^{-\frac{i E t}{\hbar}} (E + p x),$$

$$= A e^{-\frac{i E t}{\hbar}} \cdot e^{\frac{i p x}{\hbar}}$$

$$\varphi(x, t) = \varphi(x) \cdot e^{-\frac{i E t}{\hbar}}$$

$$\frac{\partial \psi(x, t)}{\partial t} = \varphi(x) \cdot e^{-\frac{i E t}{\hbar}} \cdot \left(-\frac{i E}{\hbar} \right)$$

$$\frac{\partial^2 \psi(x, t)}{\partial x^2} = e^{-\frac{i E t}{\hbar}} \cdot \frac{\partial^2 \varphi(x)}{\partial x^2}$$

$$-\frac{\hbar}{i} \times \left[-\frac{1}{\hbar} E \cdot \varphi(x) \cdot e^{-\frac{i E t}{\hbar}} \right] = -\frac{\hbar^2}{2m} \cdot \left[\frac{\partial^2 \varphi(x)}{\partial x^2} \right] \cdot e^{-\frac{i E t}{\hbar}}$$

$$+ u(x) \cdot \varphi(x) \cdot e^{-\frac{i E t}{\hbar}}$$

$$\rightarrow E \varphi(x) = -\frac{\hbar^2}{2m} \left[\frac{\partial^2 \varphi(x)}{\partial x^2} \right] + u(x) \cdot \varphi(x).$$

$$[E - u(x)] \varphi(x) = -\frac{\hbar^2}{2m} \left[\frac{\partial^2 \varphi(x)}{\partial x^2} \right]$$

$$\frac{\partial^2}{\partial x^2} \varphi(x) = -\frac{2m}{\hbar^2} [E - u(x)] \varphi(x).$$

$$\boxed{\frac{\partial^2}{\partial x^2} \varphi(x) + \frac{2m}{\hbar^2} [E - u(x)] \varphi(x) = 0.}$$

$$\frac{\partial^2 \psi(x)}{\partial x^2} = \frac{2m}{\hbar^2} [U(x) - E] \psi(x).$$

$\psi(x)$	$E < U(x)$	$E > U(x)$
$\psi > 0$	bound within the region 	finding particle is low on high energy regions
$\psi < 0$		

Operators :-

$$\psi(r, t) = A \cdot e^{-i \frac{\theta}{\hbar} [Et - Px]}$$

$$\begin{aligned} \hat{P} &\rightarrow -i \hbar \frac{\partial}{\partial x} \text{ (operator)} \\ \hat{E} &\rightarrow i \hbar \frac{\partial}{\partial t} \text{ (operator)} \end{aligned}$$

$$\text{K.E.} \rightarrow -\frac{\hbar^2}{2m} \cdot \frac{\partial^2}{\partial x^2} \text{ (operator)}$$

$$\begin{aligned} \frac{\partial \psi(x, t)}{\partial t} &= A \cdot e^{-i \frac{\theta}{\hbar} [Et - Px]} \times \left(-\frac{i}{\hbar}\right) E \\ &= \psi(x, t) \cdot \left(\frac{-i}{\hbar}\right) E \end{aligned}$$

$$E \psi(x, t) = -\frac{\hbar^2}{i} \cdot \frac{\partial \psi(x, t)}{\partial t}$$

$$\text{Eigen Value Eqn} \quad E \cdot \psi(x, t) = i \hbar \frac{\partial}{\partial t} \psi(x, t)$$

$$\begin{array}{c} \hat{\psi} \\ \downarrow \\ \text{Eigen Function} \end{array} \quad \begin{array}{c} \psi(x, t) = m \psi(x, t) \\ \downarrow \\ \text{Eigen Value} \end{array}$$

$$\hat{E} = i\hbar \cdot \frac{\partial}{\partial t}$$

$$\frac{\partial \psi(x,t)}{\partial t} = \lambda e^{-i\hbar [Et - P_0 t]} \times \left(\frac{iP}{\hbar} \right)$$

$$= \psi(x,t) \times \left(\frac{iP}{\hbar} \right) P_0$$

$$P_i(\psi(x,t)) = \frac{\hbar}{i} \frac{\partial}{\partial x} \psi(x,t)$$

$$= -i\hbar \frac{\partial}{\partial x} \psi(x,t)$$

$$\hat{P} = -i\hbar \frac{\partial}{\partial x}$$

$$KE = \frac{p^2}{2m}$$

$$\frac{\partial^2 \psi(x,t)}{\partial x^2} = \left(\frac{i}{\hbar} \right)^2 p^2 \cdot \psi(x,t)$$

$$= -\frac{1}{\hbar^2} \cdot p^2 \psi(x,t)$$

$$= -\frac{2m}{\hbar^2} \cdot \frac{p^2}{2m} \psi(x,t)$$

$$\frac{p^2}{2m} \psi(x,t) = -\frac{\hbar^2}{2m} \cdot \frac{\partial^2}{\partial x^2} \psi(x,t)$$

$$K.E. \cdot \psi(x,t) = -\frac{\hbar^2}{2m} \times \frac{\partial^2}{\partial x^2} [\psi(x,t)]$$

$$\hat{K.E.} = -\frac{\hbar^2}{2m} \cdot \frac{\partial^2}{\partial x^2}$$

$$\rightarrow \frac{\partial^2 \psi(x)}{\partial x^2} \pm \frac{2m}{\hbar^2} (E - V) \psi(x) = 0$$

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

$$E \psi(x) = \underbrace{\left[-\frac{\hbar^2}{2m} \frac{\partial^2}{\partial x^2} + V \right]}_{\hat{K.E.}} \psi(x)$$

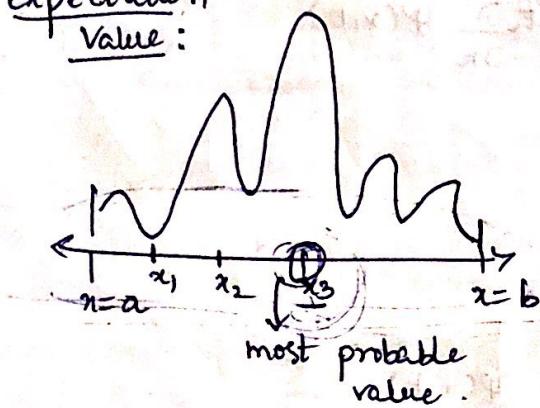
$$E.\psi(x) = \left[-\frac{\hbar^2}{2m} \frac{\partial^2}{\partial x^2} + U \right] \psi(x).$$

Hamiltonian operator

$$\hat{H} = -\frac{\hbar^2}{2m} \cdot \frac{\partial^2}{\partial x^2} + \hat{U}.$$

$$= \hat{K.E} + \hat{U}$$

Expectation value:



Position →

Assume:

$$x_1 = N_1$$

$$x_2 = N_2$$

:

$$x_n = N_n.$$

In quantum theory:

↓
at
Particle $i \rightarrow x_1 \rightarrow |\psi_1|^2$
 $\rightarrow x_2 \rightarrow |\psi_2|^2$
 $\rightarrow x_3 \rightarrow |\psi_3|^2$

$$x_{avg} = \frac{x_1 N_1 + \dots + x_n N_n}{N_1 + N_2 + \dots + N_n}$$

particle picture

Expectation value: $\langle \bar{x} \rangle = \frac{x_1 |\psi_1|^2 + x_2 |\psi_2|^2 + \dots}{|\psi_1|^2 + |\psi_2|^2 + \dots}$

$$= \frac{\int x_i^0 |\psi_i|^2 dx}{\int |\psi_i|^2 dx}$$

operator: x

$f_{n, p, E}$

$$\langle p \rangle = \frac{\int \psi^* \hat{p} \psi dx}{\int \psi \psi^* dx}$$

$$\int \psi \psi^* = 1$$

$$\psi \cdot \psi^* \Big|_{-\infty}^{+\infty} = |4^2| \Big|_{-\infty}^{+\infty} = 0. \quad \int_{-\infty}^{+\infty} \frac{d}{dx} \psi^* \psi dx$$

$$\int_{-\infty}^{+\infty} \psi^* \psi P dx = \int_{-\infty}^{+\infty} \psi^* \frac{\partial}{\partial x} \psi dx \rightarrow \text{not useful.}$$

$$\langle \hat{\theta} \rangle = \int_{-\infty}^{+\infty} \psi^* \hat{\theta} \psi dx$$

Problem: $\psi_n(x) = \sqrt{\frac{2}{L}} \sin \frac{n\pi x}{L}$

where $n=1, 2, 3, \dots$

$$\begin{aligned} \langle x \rangle &= \int_{-\infty}^{+\infty} x |\psi|^2 dx \\ &= \int_0^L x |\psi|^2 dx = \frac{2}{L} \int_0^L x \sin^2 \frac{n\pi x}{L} dx. \end{aligned}$$

$$= \sum_{n=1}^{\infty} \int_0^L x \left(1 - \frac{\cos 2n\pi x}{2}\right) dx$$

$$\int u v = u \int v - \int u' \cdot v$$

$$= \frac{1}{L} \int_0^L x \left(1 - \frac{\cos 2n\pi x}{2}\right) dx.$$

$$= \frac{1}{L} \int_0^L x dx - \frac{1}{2} \int_0^L x \cos \frac{2n\pi x}{L} dx$$

$$= \frac{L^2}{2} - \frac{1}{L} \int_0^L x \cos \frac{2n\pi x}{L} dx.$$

$$= \frac{L^2}{2} - \frac{1}{L} \left[x \sin \frac{2n\pi x}{L} \right]_0^L$$

$$= \frac{L^2}{2} + \frac{1}{L} \int_0^L \frac{\sin \frac{2n\pi x}{L}}{\frac{2n\pi}{L}} dx$$

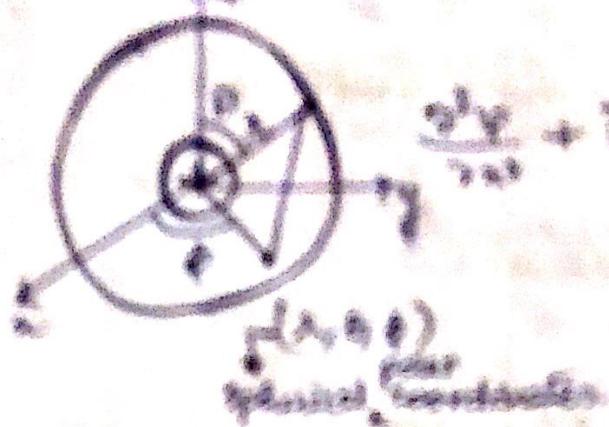
$$= \frac{L}{2} - \frac{1}{2n\pi} \left[\cos \frac{2n\pi x}{L} \right]_0^L$$

$$= \frac{L}{2} - \frac{1}{2n\pi} [1 - 1]$$

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

$$\langle n \rangle = \frac{L}{2}.$$

Quantum Theory of Atoms



$$\frac{d^2\psi}{dr^2} + \frac{2m}{\hbar^2} + \frac{2mE}{\hbar^2} =$$

$$\frac{2m}{\hbar^2}(E - U)\psi(r)r^2 = ,$$

$$+ \frac{1}{n^2} \frac{2m}{\hbar^2} \left(n^2 \frac{2\pi}{2\pi} \right) + \frac{1}{n^2 \sin\theta} \frac{2m}{\hbar^2} \left(m\phi + \frac{2\pi}{2\pi} \right) + \frac{1}{n^2 \cos\theta} \frac{2m}{\hbar^2} \left(m\theta \right) +$$

$$\frac{2m}{\hbar^2} \left[r^2 + \frac{\partial^2}{\partial r^2} \right] \psi .$$

$$U = \frac{-e^2}{4\pi\epsilon_0 r}$$

$$V(r,\theta) = R(r) \Theta(\theta) \Phi(\phi)$$

$$\frac{d^2}{dr^2} + m_\theta^2 E = 0$$

$$\frac{1}{n^2 \sin\theta} \frac{2m}{\hbar^2} \left(m\phi + \frac{2\pi}{2\pi} \right) + \left[m\phi + \phi - \frac{m_e^2}{n^2 \sin\theta} \right] \Theta = 0 .$$

$$\frac{1}{n^2} \frac{2m}{\hbar^2} \left(n^2 \frac{2\pi}{2\pi} \right) + \frac{2m}{\hbar^2} \left[\frac{e^2}{4\pi\epsilon_0 r} + E \right] - E = 0 .$$

$$\Theta = A e^{im\phi}$$

$$\Phi(t) = \Phi(t+2\pi)$$

- Symmetric wave function : Ψ_s
- Antisymmetric wave function : Ψ_a
- Interaction - i.e. independent

$$\Psi = \Psi_{11} \Psi_{22} \Psi_{33}$$

6 system

~~For 3 particles~~

State 3
(ψ_1, ψ_2, ψ_3)

$$\Psi = \Psi_{11} \Psi_{22} \Psi_{33}$$

Particular case of 3 particles

$$\begin{aligned} \text{so either all } & \Psi_s = \Psi(1) \Psi(2) \Psi(3) \\ \text{or one each} & \Psi_a = \Psi_{11} \Psi_{22} \Psi_{33} \\ \text{1 - 3 state} & \end{aligned}$$

Symmetric Wave function

$$\Psi_s = \frac{1}{\sqrt{3!}} (\Psi_{11} + \Psi_{22} + \Psi_{33})$$

↓
Normalization constant (for 3 particles - $\frac{1}{\sqrt{3!}}$)

$$= \frac{1}{\sqrt{3!}} [\Psi_{11} \Psi_{22} \Psi_{33} + \Psi_{11} \Psi_{23} \Psi_{32} + \dots]$$

Probability of Ψ_s
being in I state =
Probability of
 Ψ_s being in
II state.

Antisymmetric Wave function

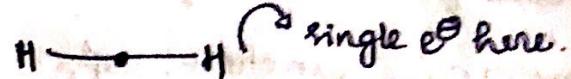
$$\Psi_a = \frac{1}{\sqrt{3!}} [\Psi_{11} \Psi_{22} \Psi_{33} - \Psi_{11} \Psi_{23} \Psi_{32} - \dots]$$

$$\boxed{\Psi_a = \frac{1}{\sqrt{3!}} \Psi_{11} \Psi_{22} \Psi_{33} - \Psi_{11} \Psi_{23} \Psi_{32} - \Psi_{12} \Psi_{21} \Psi_{33} - \dots}$$

$$\boxed{\Psi_a = \frac{1}{\sqrt{3!}} (\Psi_{11} \Psi_{22} \Psi_{33} - \Psi_{11} \Psi_{23} \Psi_{32} - \Psi_{12} \Psi_{21} \Psi_{33} - \Psi_{12} \Psi_{23} \Psi_{31} - \Psi_{13} \Psi_{21} \Psi_{32} + \Psi_{13} \Psi_{22} \Psi_{31})}$$

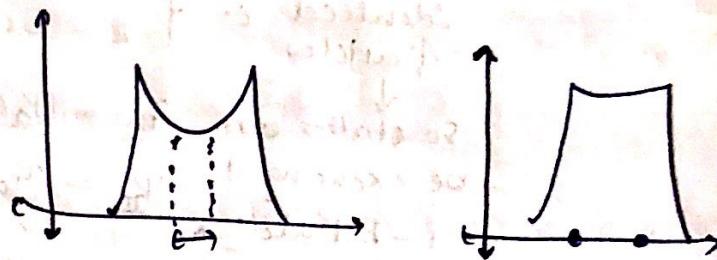
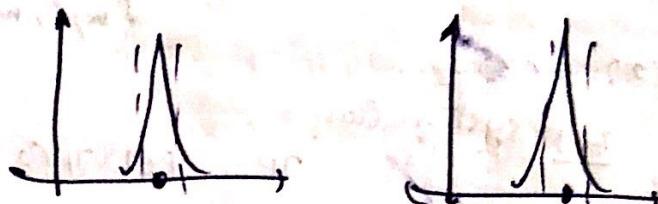
Wave function of many e⁻ system:

H₂⁺



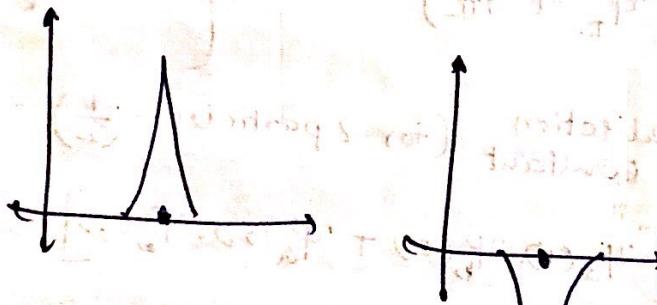
Symmetric Overlapping: → Symmetric wave function

→ Bond Formation

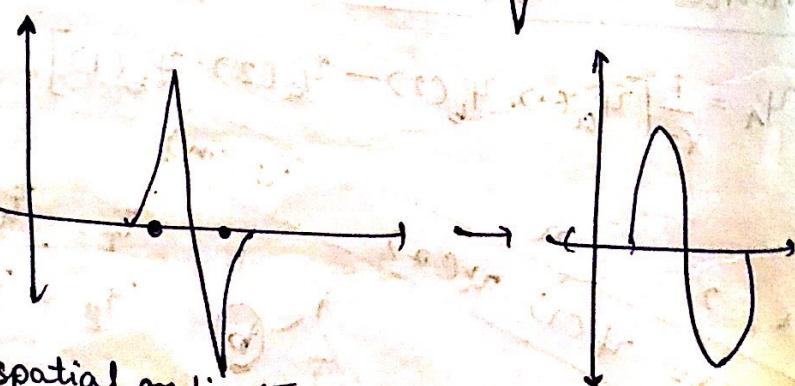


Antisymmetric overlapping:

$$(\psi_1^A + \psi_2^A)$$



antisymmetry wave function



$\Psi(n\alpha)$ = function of
 spatial coordinates + spin co-ordinates

Ψ_A → Antisymmetry wave function

Rule 1: $\hat{H}\psi = E\psi$

wave function
Hamiltonian operator
total energy

Rule 2: Express all the physical/chemical properties of interest as operators.

$$p_x = -i\hbar \frac{\partial}{\partial x}$$

$$\hat{p}_x^2 = \hat{p}_x \cdot \hat{p}_x$$

$$\Rightarrow \hat{H} = -\frac{\hbar^2}{2m} \frac{\partial^2}{\partial x^2} + V(x) \quad [\text{Hamiltonian operator}]$$

$$\Rightarrow -\frac{\hbar^2}{2m} \frac{\partial^2 \psi(x)}{\partial x^2} + V(x)\psi(x) = \hat{H}\psi(x).$$

\downarrow

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

Solve the differential equation to find $\psi(x)$ of the system of interest.

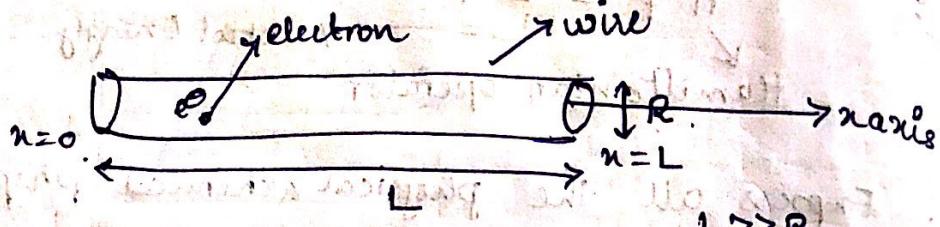
any physical quantity:

$$\hat{A}\psi(x) = A\psi(x).$$

\downarrow
This value can be compared of experimental values.

Model System 1 →

→ A particle in a one dimensional box →



$L \rightarrow$ length of the wire

$R \rightarrow$ diameter of the wire.

$L \gg R$.

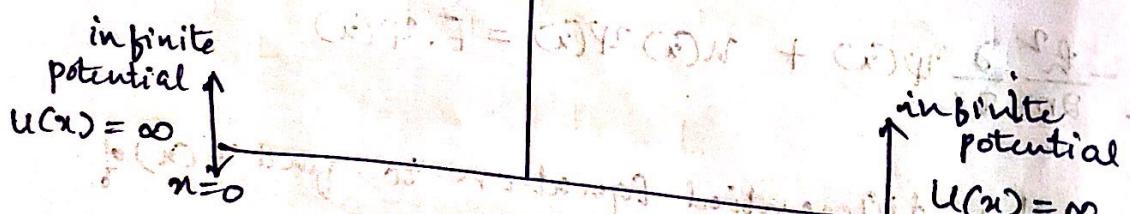
Considering Quantum Mechanics →

let m be the mass of the electron

→ Schrödinger Equation →

$$-\frac{\hbar^2}{2m} \frac{d^2}{dx^2} \psi(x) + U(x) \psi(x) = E \psi(x)$$

$\uparrow U(x) \rightarrow$ Potential Energy



$$U(x) = 0; \quad 0 < x < L$$

$$U(x) = \infty; \quad x = 0$$

$$U(x) = \infty; \quad x = L$$

Inside the box:

As, $U(x) = 0$.

Eqn:

$$-\frac{\hbar^2}{2m} \cdot \frac{d^2}{dx^2} \psi(x) = E \psi(x).$$

$$\frac{d^2}{dx^2} \psi(x) + \frac{2mE}{\hbar^2} \psi(x) = 0.$$

$$k = \sqrt{\frac{2mE}{\hbar^2}}$$

general solution

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

A, B are arbitrary constants

We know that $\psi(x=0) = 0$. (Boundary condition),

$$\rightarrow A = 0$$

$$\psi(x) = B \sin kx \quad (\text{NEQ}).$$

secondary boundary condition $\rightarrow \psi(x=L) = 0$

$$\psi(x=L) = 0.$$

$$B \sin kL = 0.$$

$$B \neq 0 \text{ so, } \sin kL = 0.$$

$$kL = n\pi, \quad n=1, 2, 3, \dots \text{ etc}$$

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

k cannot take all possible values, only selected values.

since $k = \frac{n\pi}{L}$ and $k = \sqrt{\frac{2mE}{\hbar^2}}$, k takes only discrete values $\Rightarrow E$ also takes discrete values.

$$\frac{n\pi}{L} = \sqrt{\frac{2mE}{\hbar^2}}$$

$$\frac{n^2\pi^2}{L^2} = \frac{2mE}{\hbar^2}$$

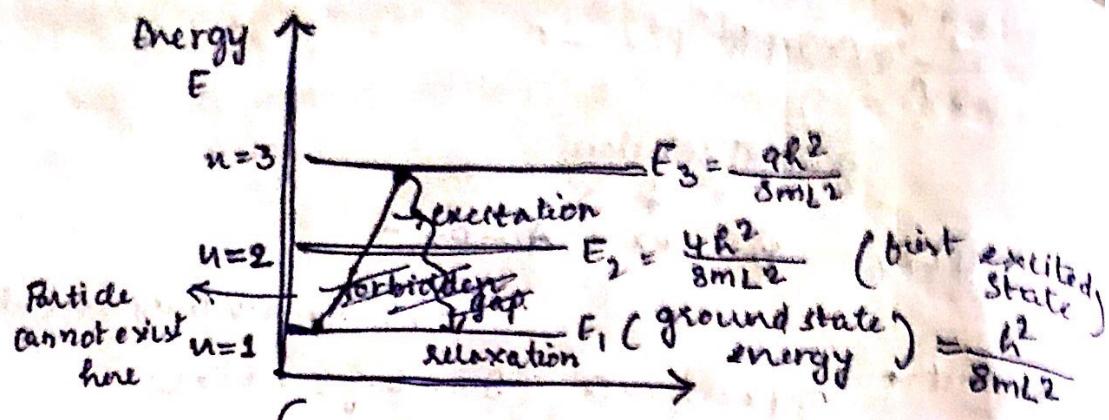
$$E = \frac{n^2\hbar^2\pi^2}{2mL^2}$$

$$= \frac{n^2\hbar^2\pi^2}{8mL^2}$$

$$\text{since } h = \frac{\hbar}{2\pi}$$

$$E = \frac{n^2h^2\pi^2}{8mL^2}$$

can take only selected values



Energy is being quantised in this model.

$$\Psi(x) = B \sin\left(\frac{n\pi x}{L}\right)$$

→ What is B?

$$\Psi^*(x) \Psi(x) dx$$

Probability that the particle is located between x and $x+dx$.

Probability of finding the particle within the wire is

$$\int_0^L \Psi^*(x) \cdot \Psi(x) dx = 1$$

$$B^2 \int_0^L \sin^2\left(\frac{n\pi x}{L}\right) dx = 1 \rightarrow B^2 = \frac{2}{L}$$

$$B = \sqrt{\frac{2}{L}}$$

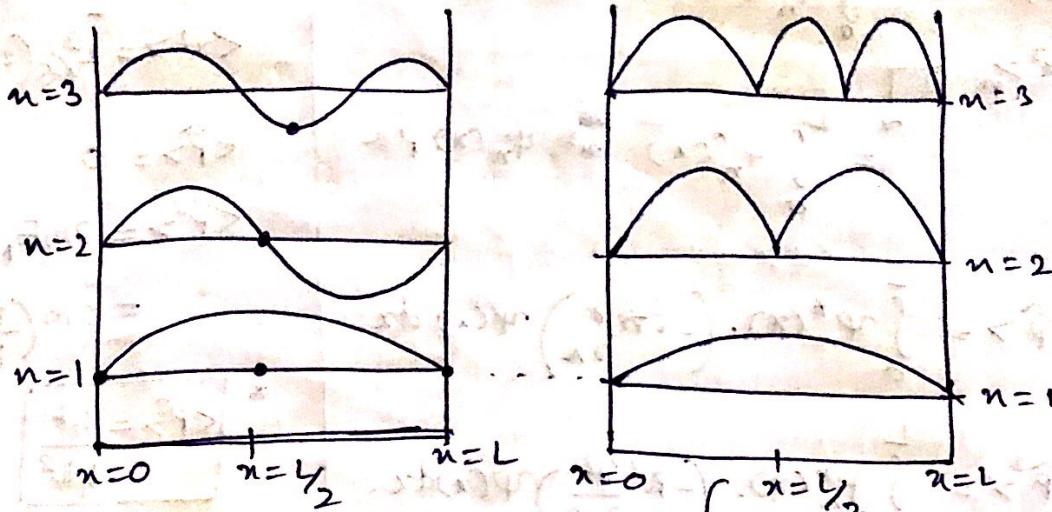
$$\Psi(x) = \sqrt{\frac{2}{L}} \sin\left(\frac{n\pi x}{L}\right)$$

n can vary from {1, 2, 3, ... ∞ }

$\Psi_n(x)$ - solution of wave function in n th state.

$$\Psi_1(x) = \sqrt{\frac{2}{L}} \sin\left(\frac{\pi x}{L}\right) \dots \text{ground state}$$

$$\Psi_2(x) = \sqrt{\frac{2}{L}} \sin\left(\frac{2\pi x}{L}\right) \dots \text{first excited state}$$



center of the box

ground state → first excited state → second excited state

$\psi(x)$: Max zero \rightarrow zero \rightarrow max

Maximum probability at many locations (n).

If $n \rightarrow \infty \downarrow$
Classical Mechanics
can be applied
[Bohr's Correspondence principle]

$$\hat{K}E = \frac{\hat{p}^2}{2m} = \frac{\hbar^2}{2m} \frac{\partial^2}{\partial x^2} \psi(x).$$

small $n \rightarrow$ quantum mechanics
large $n \rightarrow$ classical mechanics

Quantum $\xrightarrow{n \rightarrow \infty}$
Classical Mechanics
Bohr's Correspondence Principle.

fix n & E_n : (at a particular energy level).

$$n^2 = \frac{8mL^2}{\hbar^2} E_n$$

Increase $m \Rightarrow$ Increase n
Increase $L \Rightarrow$ Increase n .

Increasing dimensions \downarrow
Bohr's Correspondence Principle.

Macroscopic systems do not require
Quantum Mechanics

Classical Mechanics should be sufficient.

$$\langle x \rangle = \int_0^L \psi_n^*(x) \cdot x \psi_n(x) dx.$$

$$\langle x^2 \rangle_n$$

$$= \int_0^L \psi_n^*(x) \cdot x^2 \psi_n(x) dx$$

$$\langle \hat{p} \rangle = \int_0^L \psi_n^*(x) \cdot \left(-i\hbar \frac{\partial}{\partial x} \right) \psi_n(x) dx.$$

$$\langle \hat{p}^2 \rangle = \int_0^L \psi_n^*(x) \cdot \left(-\hbar^2 \frac{\partial^2}{\partial x^2} \right) \psi_n(x) dx.$$

$$n=1$$

$$\langle x \rangle = \frac{L}{2}$$

$$\langle x^2 \rangle = \frac{L^2}{6} \left(2 - \frac{3}{\pi^2} \right)$$

$$\langle \hat{p} \rangle = 0$$

$$\langle \hat{p}^2 \rangle = 2mE,$$

$$= 2m \left(\frac{\hbar^2}{8mL^2} \right)$$

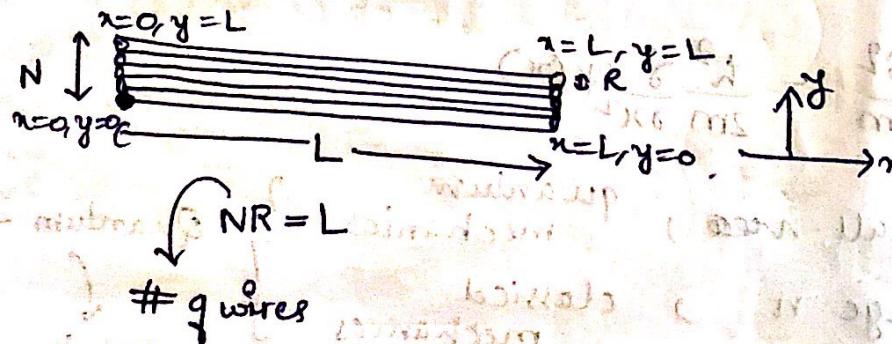
$$\boxed{\langle p^2 \rangle = \frac{\hbar^2}{4L^2}}$$

$$E_n = \frac{n^2 \hbar^2}{8mL^2} \quad [\text{Energy is quantised}]$$

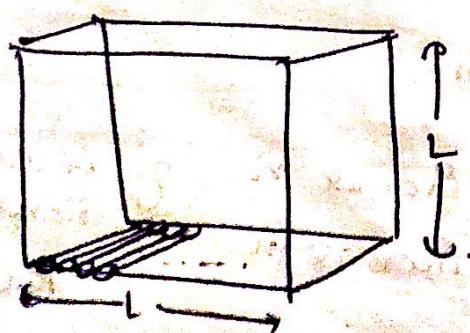
$$\hookrightarrow |\psi|^2 = \frac{2}{L} \left[\sin \frac{n\pi x}{L} \right]^2.$$

Two-dimensional box:

Laplace eqn



Three dimensional box:



Two-dimensional box :

Inside the box - $V(x, y) = 0.$ } $0 < x < L$ ("as long as it is inside the box"),
 $V(x, y) = \infty$ } $0 < y < L$ ("inside the wire").

$$\Psi(x, y) = \frac{1}{\sqrt{L_x L_y}} \sin\left(\frac{n_1 \pi x}{L_x}\right) \sin\left(\frac{n_2 \pi y}{L_y}\right)$$

L_x - length across x
 L_y - " " " y

$L_x = L_y$ (square sheet).

$$\Psi(x, y) = \frac{2}{L} \left[\sin \frac{n_1 \pi x}{L} \cdot \sin \frac{n_2 \pi y}{L} \right] \quad \begin{bmatrix} \Psi(x, y) = X(x), \\ Y(y) \end{bmatrix}$$

$n_1 = 1, 2, 3, \dots$
 $n_2 = 1, 2, 3, \dots$

ground state: $n_1 = 1, n_2 = 1$

$$\Psi_{11}(x, y) = \frac{2}{L} \left(\sin \frac{\pi x}{L} \sin \frac{\pi y}{L} \right).$$

$$E_{n_1, n_2} = (n_1^2 + n_2^2) \frac{h^2}{8mL^2}$$

$$E_{1,1} = \frac{2h^2}{8mL^2} = \frac{h^2}{4mL^2}$$

first excited state:

$$\begin{aligned} (n_1=1, n_2=2) \Rightarrow E_{1,2} &= \frac{5h^2}{8mL^2} \\ (n_1=2, n_2=1) \Rightarrow E_{2,1} &= \frac{5h^2}{8mL^2} \end{aligned} \quad \begin{cases} \text{same energy states} \\ \text{but different wave-} \\ \text{functions.} \end{cases}$$

* Degenerate States
 (same energy values).

Degeneracy = 2

$$\Psi_{12}(x, y) = \frac{2}{L} \sin \frac{\pi x}{L} \sin \frac{2\pi y}{L}$$

$$\Psi_{21}(x, y) = \frac{2}{L} \sin \frac{2\pi x}{L} \sin \frac{\pi y}{L}$$

$$\begin{cases} \Psi_{12}(x, y) \neq \Psi_{21}(x, y) \\ E_{12}(x, y) = E_{21}(x, y) \end{cases}$$

Three dimensional box :

$$\Psi(x, y, z) = \left(\frac{2}{L} \right)^3 \sin\left(\frac{n_1 \pi x}{L}\right) \sin\left(\frac{n_2 \pi y}{L}\right) \sin\left(\frac{n_3 \pi z}{L}\right)$$

$$n_1 = 1, 2, 3, \dots$$

$$n_2 = 1, 2, 3, \dots$$

$$n_3 = 1, 2, 3, \dots$$

Two-dimensional box :

Inside the box - $V(x, y) = 0.$ } $0 < x < L$ (as long as e^{\pm} is inside the wire).
 $V(x, y) = \infty$) otherwise. $0 < y < L$ (is inside the wire).

$$\psi(x, y) = \sqrt{\frac{4}{L_x L_y}} \sin\left(\frac{n_1 \pi x}{L_x}\right) \sin\left(\frac{n_2 \pi y}{L_y}\right)$$

L_x - length across x
 L_y - y

$L_x = L_y$ (square sheet).

$$\psi(r, y) = \frac{2}{L} \left[\sin \frac{n_1 \pi x}{L} \cdot \sin \frac{n_2 \pi y}{L} \right] \quad [\psi(r, y) = X(x), Y(y)]$$

$$n_1 = 1, 2, 3, \dots$$

$$n_2 = 1, 2, 3, \dots$$

ground state: $n_1 = 1, n_2 = 1$

$$\psi_{11}(x, y) = \frac{2}{L} \left(\sin \frac{\pi x}{L} \sin \frac{\pi y}{L} \right).$$

$$E_{n_1, n_2} = (n_1^2 + n_2^2) \frac{\hbar^2}{8mL^2}$$

$$E_{1,1} = \frac{2\hbar^2}{8mL^2} = \frac{\hbar^2}{4mL^2}$$

first excited state:

$$\begin{aligned} (n_1=1, n_2=2) \Rightarrow E_{1,2} &= \frac{5\hbar^2}{8mL^2}, \\ (n_1=2, n_2=1) \Rightarrow E_{2,1} &= \frac{5\hbar^2}{8mL^2} \end{aligned} \quad \begin{array}{l} \text{same energy states} \\ \text{but different wave-} \\ \text{functions.} \end{array}$$

* \Downarrow
 Degenerate states
 (same energy values).

Degeneracy = 2

(2 such states have similar energy).

$$\psi_{12}(x, y) = \frac{2}{L} \sin \frac{\pi x}{L} \sin \frac{2\pi y}{L}$$

$$\psi_{21}(x, y) = \frac{2}{L} \sin \frac{2\pi x}{L} \sin \frac{\pi y}{L}$$

$$\begin{cases} \psi_{12}(x, y) \neq \psi_{21}(x, y) \\ E_{12}(x, y) = E_{21}(x, y) \end{cases}$$

Three dimensional box :

$$\psi(x, y, z) = \left(\frac{2}{L}\right)^3 \sin\left(\frac{n_1 \pi x}{L}\right) \sin\left(\frac{n_2 \pi y}{L}\right) \sin\left(\frac{n_3 \pi z}{L}\right)$$

$$n_1 = 1, 2, 3, \dots$$

$$n_2 = 1, 2, 3, \dots$$

$$n_3 = 1, 2, 3, \dots$$

Uncertainty Principle \rightarrow

Consider a particle in a 1D box
in its ground state.

$$\psi_1(x) = \sqrt{\frac{2}{L}} \sin \frac{\pi x}{L}$$

$$\langle x \rangle = \frac{\int_0^L \psi^* x \psi dx}{\int_0^L \psi^* \psi dx}$$

(Normalised Wave Function)

$$\langle x \rangle = \int_0^L x \sin^2 \frac{\pi x}{L} dx = \frac{L}{2}$$

$$\langle p \rangle = \int_0^L \sqrt{\frac{2}{L}} \sin \frac{\pi x}{L} \left(-i\hbar \frac{\partial}{\partial x} \sqrt{\frac{2}{L}} \sin \frac{\pi x}{L} \right) dx$$

$$\boxed{\langle p \rangle = 0}$$

$$\langle x^2 \rangle = \int_0^L \frac{2}{L} \cdot x^2 \sin^2 \frac{\pi x}{L} dx = \frac{L^2}{6} \left(2 - \frac{5}{\pi^2} \right)$$

$$\langle p^2 \rangle = \int_0^L \sin \frac{\pi x}{L} \left(-\hbar^2 \frac{\partial^2}{\partial x^2} \left(\sin \frac{\pi x}{L} \right) \right) dx$$

$$= 2m E_1 = \frac{2m \hbar^2}{8m L^2} = \frac{\hbar^2}{4L^2}$$

$$\Delta x = x - \langle x \rangle$$

$$(\Delta x)^2 = (x - \langle x \rangle)^2 \quad \text{1 variance}$$

$$\sqrt{\langle (\Delta x)^2 \rangle} = \sqrt{\langle (x - \langle x \rangle)^2 \rangle}$$

$$\text{Standard deviation: } \sigma_x = \sqrt{\langle (x - \langle x \rangle)^2 \rangle}$$

$$\sigma_p = \sqrt{\langle p^2 \rangle - \langle p \rangle^2}$$

$$\begin{aligned}\sigma_p &= \sqrt{\langle p^2 \rangle - \langle p \rangle^2} \\ &= \sqrt{\langle p^2 \rangle} = \sqrt{\frac{\hbar^2}{4L^2}} = \frac{\hbar}{2L}.\end{aligned}$$

$$\begin{aligned}\sigma_x &= \sqrt{\langle x^2 \rangle - \langle x \rangle^2} \\ &= \sqrt{\frac{L^2}{6}(2 - 3/\pi^2) - \frac{L^2}{4}} \\ &= \sqrt{\frac{L^2}{3} - \frac{L^2}{4} - \frac{L^2}{2\pi^2}} \\ &= \sqrt{\frac{L^2}{12} - \frac{L^2}{2\pi^2}}\end{aligned}$$

* $\sigma_x \sigma_p = 0$ [For classical sys. & Newtonian systems — Not for quantum particle]

then the test position and momentum can be determined simultaneously without any error.

$$\begin{aligned}\sigma_x \sigma_p &= \frac{\hbar}{2L} \sqrt{\frac{L^2}{12} - \frac{L^2}{2\pi^2}} \\ &= \frac{\hbar}{2} \sqrt{\frac{1}{12} - \frac{1}{8\pi^2}} = 0.035 \\ &\quad \boxed{\sigma_x \sigma_p \geq \frac{\hbar}{2}} \quad 0.035 \quad 0.035\end{aligned}$$

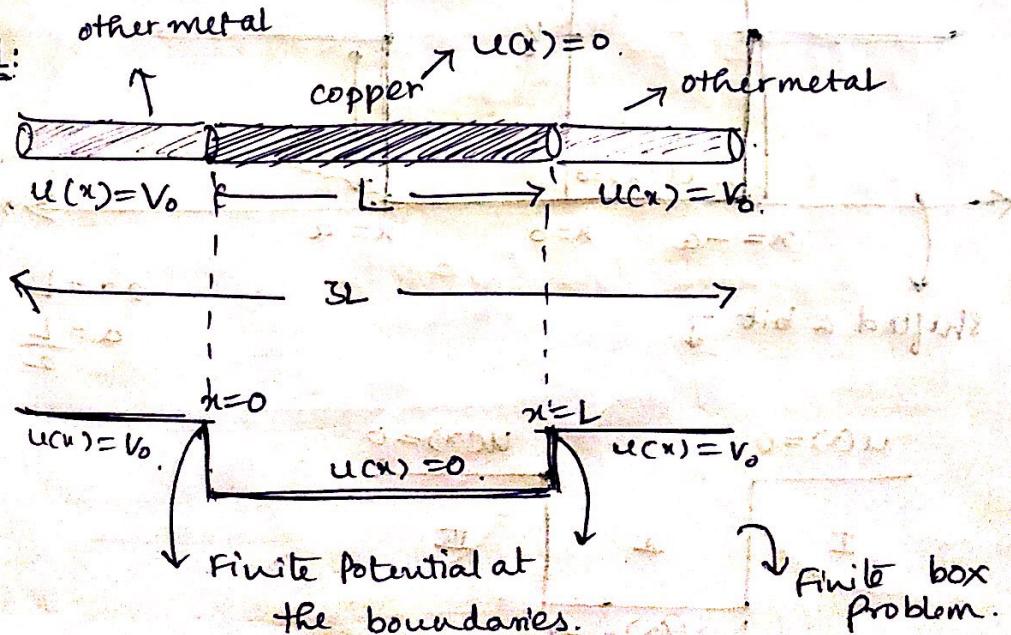
Uncertainty Principle.

$$\boxed{\sigma_x \sigma_p \geq \frac{\hbar}{2}} \rightarrow \text{uncertainty principle.}$$

Equality holds for Gaussian wave funcns $\boxed{\hbar \sim 10^{-34}}$

→ By increasing the uncertainty in momentum, we can decrease the uncertainty in position or viceversa.

Case 1: other metal

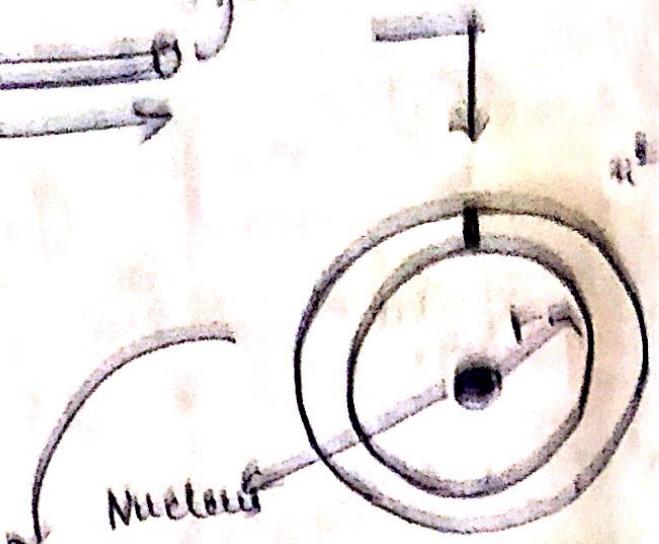
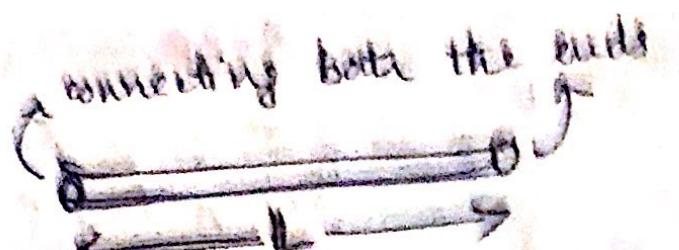


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No infinite barrier

[It's a 1D problem]

though it is the
new plane



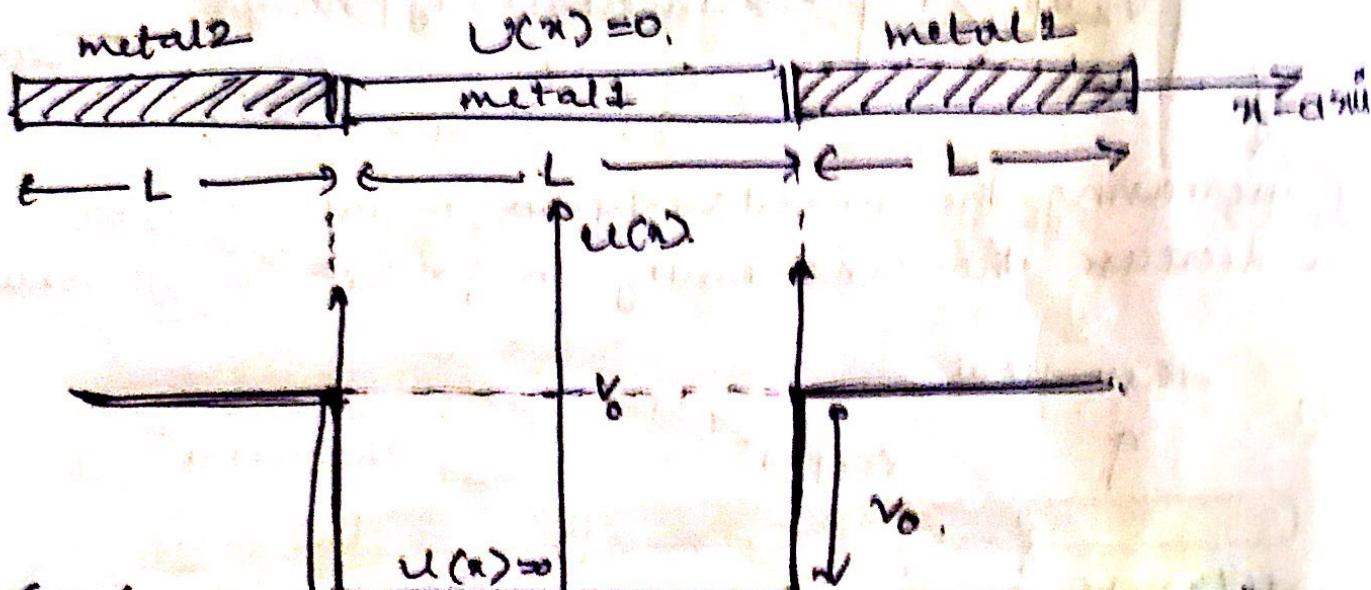
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creates magnetic field

(Magnet gets affected)
(spin)

Other Model Systems -

$$w_{\infty} = v_0$$



$$U(x) = -V_0 \quad \text{if } -a < x < a \quad (\text{inside the box-metall}) \\ = 0 \quad , \text{otherwise}$$

case I:

$$E < 0 \\ \downarrow \\ \text{total energy}$$

$$\underline{\text{Region I}} \rightarrow -\frac{\hbar^2}{2m} \frac{\partial^2}{\partial x^2} \psi(x) + U(x) \psi(x) = E \cdot \psi(x)$$

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

$$\frac{\partial^2}{\partial x^2} \psi(x) = \frac{2mE}{\hbar^2} \psi(x) \quad \text{positive quantity}$$

$$k_1 = \sqrt{\frac{2mE}{\hbar^2}}$$

$$\frac{\partial^2}{\partial x^2} \psi(x) = k_1^2 \psi(x)$$

$$\text{general solution: } \psi_I(x) = c_1 e^{k_1 x} + c_2 e^{-k_1 x}$$

$$x \rightarrow -\infty; \quad \psi_I(x \rightarrow -\infty) = 0 \Rightarrow [c_2 = 0]$$

$$\psi_I(x) = c_1 e^{k_1 x}$$

$$\frac{d\psi_I(x)}{dx} = c_1 k_1 e^{k_1 x}$$

lly for region III \rightarrow

$$\psi_{III}(x) = A_1 e^{k_1 x} + A_2 e^{-k_1 x}$$

$$x \rightarrow \infty; \quad \psi_{III}(x \rightarrow \infty) = 0 \Rightarrow [A_1 = 0]$$

$$\psi_{III}(x) = A_2 e^{-k_1 x}$$

$$\frac{d\psi_{III}(x)}{dx} = -A_2 k_1 e^{-k_1 x}$$

Region II \rightarrow $U(x) \neq 0$

$$-\frac{\hbar^2}{2m} \frac{\partial^2}{\partial x^2} \psi(x) - V_0 \psi(x) = E \cdot \psi(x)$$

$$-\frac{\hbar^2}{2m} \frac{d^2}{dx^2} \psi(x) - V_0 \psi(x) = -E \psi(x)$$

$$\frac{d^2}{dx^2} \psi(x) + \underbrace{\frac{2m}{\hbar^2} [V_0 - E]}_{k_1^2} \psi(x) = 0.$$

$$k_1^2 = \frac{2m}{\hbar^2} [V_0 - E] \Rightarrow k_1 = \sqrt{\frac{2m}{\hbar^2} [V_0 - E]}$$

$$k^2 + k_1^2 = \frac{2m}{\hbar^2} (E + V_0 - E)$$

$$= \frac{2m V_0}{\hbar^2}$$

$$\frac{d^2}{dx^2} \psi(x) + k_1^2 \psi(x) = 0.$$

$$\psi_{\text{II}}(x) = B_1 \cos(k_1 x) + B_2 \sin(k_1 x)$$

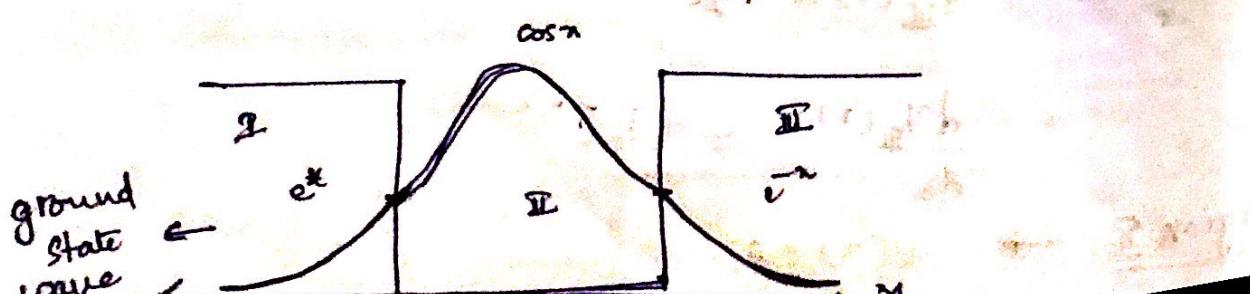
$$\rightarrow \frac{d\psi_{\text{III}}(x)}{dx} = -B_1 k_1 \sin k_1 x + B_2 k_1 \cos k_1 x$$

$$\psi_{\text{III}}(x) = A_2 e^{-k_1 x} \quad (x > 0)$$

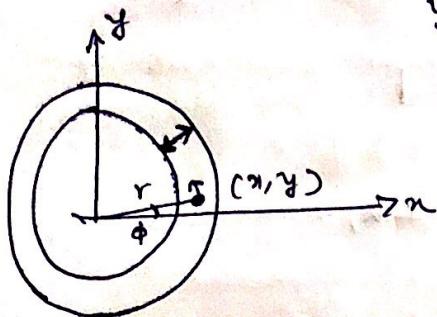
$$\psi_{\text{I}}(x) = C_1 e^{k_1 x} \quad (x < 0)$$

$$\psi_{\text{II}}(x) = B_1 \cos k_1 x + B_2 \sin k_1 x$$

We can determine A_2, C_1, B_1, B_2



Particle in a wire:



$$\begin{aligned}x &= r \cos \phi \\y &= r \sin \phi\end{aligned}$$

$$0 \leq \phi \leq 2\pi$$

Kinetic energy. →

$$-\frac{\hbar^2}{2m} \left(\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} \right) \Rightarrow \text{Cartesian space}$$

↓
Polar space

$$\Rightarrow -\frac{\hbar^2}{2m} \left(\frac{\partial^2}{\partial r^2} + \frac{1}{r} \frac{\partial^2}{\partial r \partial \phi} + \frac{1}{r^2} \frac{\partial^2}{\partial \phi^2} \right)$$

[r fixed]

$$\Rightarrow -\frac{\hbar^2}{2m} \left(\frac{1}{r^2} \frac{\partial^2}{\partial \phi^2} \right).$$

Schroedinger Equation :-

$$-\frac{\hbar^2}{2mr^2} \frac{\partial^2 \Phi(\phi)}{\partial \phi^2} = E \Phi(\phi)$$

wave function of particle
in polar space since
[r fixed]

* $I \equiv Mr^2 \Rightarrow$ moment of inertia.

$$\frac{\partial^2 \Phi}{\partial \phi^2} = -\frac{2mEr^2}{\hbar^2} \Phi$$

$$\frac{\partial^2 \Phi}{\partial \phi^2} = -\frac{2IE}{\hbar^2} \Phi$$

$$\Phi = Ae^{im\phi}$$

boundary condition →

$$\Phi(\phi) = \Phi(\phi + 2\pi)$$

as after 1 rotation,
it comes back to
the same point

$$\rightarrow Ae^{im_l\phi} = Ae^{im_l(\phi+2\pi)}$$

$$\rightarrow Ae^{im_l 2\pi} = 1$$

$$\downarrow e^{im_l 2\pi} = 1$$

$$\{ m_l = 0, \pm 1, \pm 2, \dots$$

magnetic quantum number.

Applying Quantum Mechanics to Model Systems →

- Identify the regions of interest
- Solve the Schrodinger equation for different regions separately.
- Apply → (i) ψ should be single valued
(ii) ψ should be continuous.

$$\psi_{\pm}(x) = \psi_{\mp}(x)$$

Continuity of ψ :

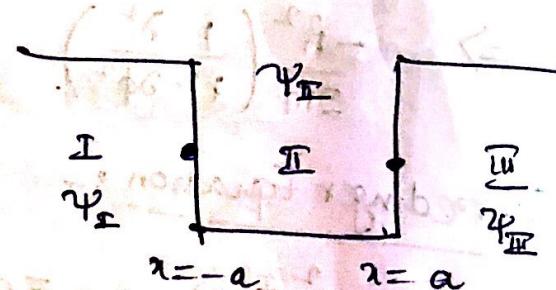
at $x = -a$;

$$\frac{d\psi_I}{dx}(x=-a) =$$

$$\frac{d\psi_{II}}{dx}(x=-a) \quad \begin{matrix} \text{Single} \\ \text{Valued} \end{matrix}$$

at $x = a$;

$$\frac{d\psi_{II}}{dx}(x=a) = \frac{d\psi_{III}}{dx}(x=a)$$

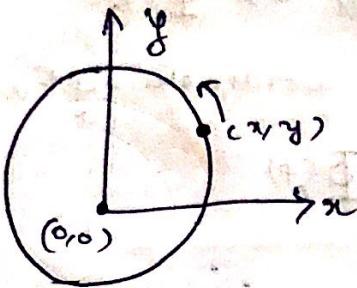


$$\psi_I(x=-a) = \psi_{II}(x=a)$$

$$\psi_{II}(x=a) = \psi_{III}(x=a)$$

$$\int \text{To determine } (A_2, B_1, B_2, C_1) \text{ 4 constants, solve 4 equations}$$

Particle on a circular loop:-



$$\text{Hamiltonian} \Rightarrow H = \frac{\hbar^2}{2m} \left[\frac{\partial^2}{\partial x^2} + \frac{1}{r} \frac{\partial}{\partial r} + \frac{1}{r^2} \frac{\partial^2}{\partial \phi^2} \right]$$

$$\begin{aligned} x &= r \cos \phi \\ y &= r \sin \phi \end{aligned} \quad \left. \begin{aligned} n &= x(r, \phi) \\ y &= y(r, \phi) \end{aligned} \right\}$$

\downarrow
r-fixed
 $0 \leq \phi \leq 2\pi$

$$H = -\frac{\hbar^2}{2m} \left[\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} \right]$$

$$\frac{\partial f}{\partial x} = \frac{\partial f}{\partial r} \boxed{\frac{\partial r}{\partial x}} + \frac{\partial f}{\partial \phi} \boxed{\frac{\partial \phi}{\partial x}} ; \quad \frac{\partial^2}{\partial x^2} f =$$

$$\frac{\partial f}{\partial y} = c_1(r, \phi) \quad c_2(r, \phi)$$

$$\begin{aligned} \cos \phi &= y/r \\ -\sin \phi \partial \phi &= \frac{\partial x}{r} \end{aligned}$$

$$\frac{\partial f}{\partial x} = c_1(r, \phi) \frac{\partial f}{\partial r} + c_2(r, \phi) \frac{\partial f}{\partial \phi}$$

$$\frac{\partial u}{\partial r} = \cos \phi$$

$$r = x/\cos \phi$$

$$\boxed{\frac{\partial}{\partial x} = c_1 \frac{\partial}{\partial r} + c_2 \frac{\partial}{\partial \phi}}$$

$$c_1 = \frac{\partial r}{\partial x} = \frac{1}{\cos \phi}$$

$$c_2 = \frac{\partial \phi}{\partial x} = -\frac{1}{r \sin \phi}$$

$$\begin{aligned} \Rightarrow \frac{\partial^2 f}{\partial x^2} &= \frac{\partial}{\partial x} \left(\frac{\partial f}{\partial x} \right) = \frac{\partial}{\partial x} \left[c_1 \frac{\partial f}{\partial r} + c_2 \frac{\partial f}{\partial \phi} \right] \\ &= c_1^2 \frac{\partial^2 f}{\partial r^2} + c_1 c_2 [\bullet] + c_1 c_2 [\bullet] + \\ &\quad c_2^2 \frac{\partial^2 f}{\partial \phi^2} \\ &= c_1^2 \frac{\partial^2 f}{\partial r^2} + c_2^2 \frac{\partial^2 f}{\partial \phi^2} + 2c_1 c_2 \frac{\partial}{\partial r} \left[\frac{\partial f}{\partial \phi} \right] \\ &= \frac{1}{\cos^2 \phi} \frac{\partial^2 f}{\partial r^2} + \frac{1}{r^2 \sin^2 \phi} \frac{\partial^2 f}{\partial \phi^2} + \frac{-2}{r \cos \phi} \frac{\partial^2 f}{\partial r \partial \phi} \end{aligned}$$

$r \rightarrow \text{fixed}$

$$\begin{aligned} \Rightarrow \frac{\partial}{\partial r} &= 0 \\ \frac{\partial^2}{\partial r^2} &= 0. \end{aligned}$$

$$\boxed{H = -\frac{\hbar^2}{2m} \times \frac{1}{r^2} \frac{\partial^2}{\partial \phi^2}}$$

Cartesian

$$\psi(r, \theta) \Rightarrow \psi(r, \phi) \Rightarrow \Phi(\phi)$$

Schrodinger Equation in Polar Coordinate system

$$-\frac{\hbar^2}{2mr^2} \frac{\partial^2}{\partial \phi^2} \Phi(\phi) = E \Phi(\phi)$$

$$I = mr^2 \equiv \text{moment of inertia}$$

$$\frac{\partial^2}{\partial \phi^2} \Phi(\phi) = -\frac{2IE}{\hbar^2} \Phi(\phi)$$

$$\Phi(\phi) = Ae^{im_e \phi} \rightarrow \Phi(\phi) = \Phi(\phi + 2\pi)$$

Apply normalisation condition
and calculate A

$m_e = 0 \pm 1, \pm 2, \dots$
magnetic quantum no.

$$\hat{H} \Phi(\phi) = E \Phi(\phi)$$

$$-\frac{\hbar^2}{2I} \frac{\partial^2}{\partial \phi^2} \Phi(\phi) = E \Phi(\phi)$$

$$E_{me} = \frac{m_e^2 \hbar^2}{2I}$$

↓ Energy is quantised ↓

Lowest Energy $\boxed{E_{n=0} = 0}$

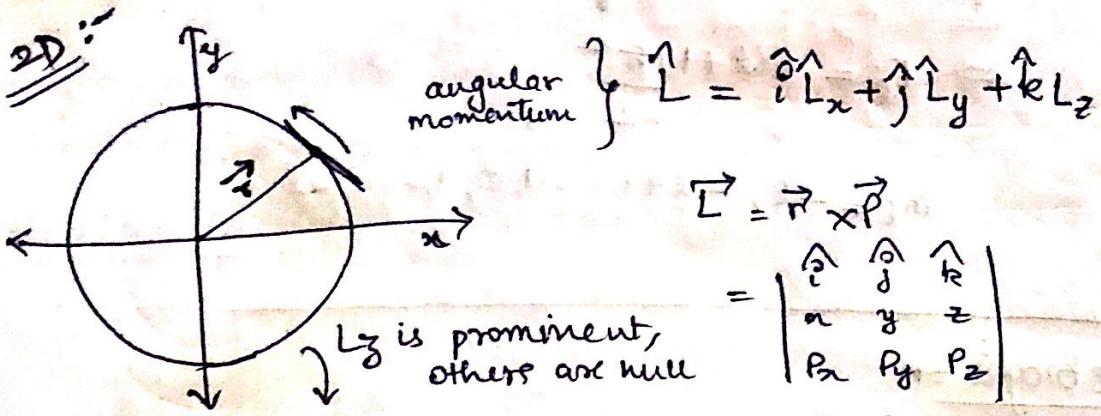
$m_e = 0 \pm 1, \pm 2, \dots$

$\{ n \}$ is not fixed for an $e\theta$ accⁿ to quantum theory

$$\Delta x, \Delta p_x \geq \hbar/2$$

$$\Delta y, \Delta p_y \geq \hbar/2$$

$$\Delta z, \Delta p_z \geq \hbar/2$$



$$\Rightarrow \hat{L}_x = -i\hbar \left(\frac{y \frac{\partial}{\partial z} - z \frac{\partial}{\partial y}}{2} \right)$$

$$\hat{L}_y = -i\hbar \left(\frac{z \frac{\partial}{\partial x} - x \frac{\partial}{\partial z}}{2} \right)$$

$$\hat{L}_z = -i\hbar \left(\frac{x \frac{\partial}{\partial y} - y \frac{\partial}{\partial x}}{2} \right).$$

$\Rightarrow \hat{L}_z = -i\hbar \left[\frac{x \frac{\partial}{\partial y} - y \frac{\partial}{\partial x}}{2} \right]$ cartesian

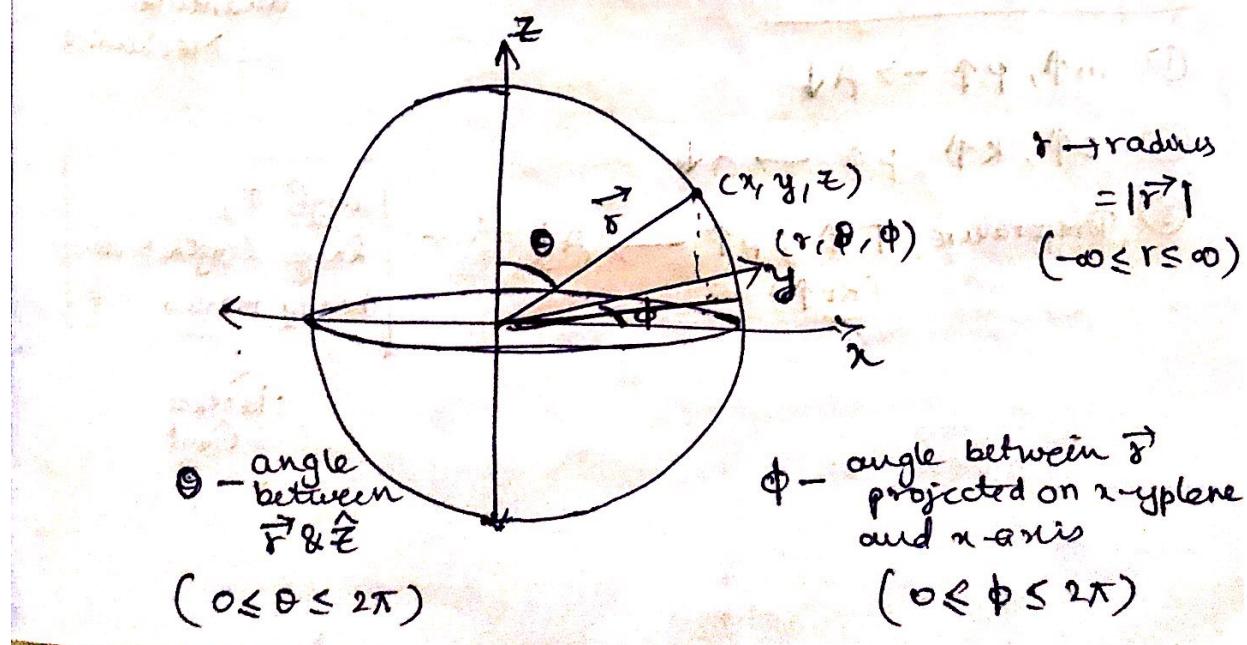
angular momentum is related to spin $\hat{L}_z = -i\hbar \frac{\partial}{\partial \phi}$ polar

$\hat{L}_z \Phi(\phi) = m_l \hbar \Phi(\phi); m_l = 0, \pm 1, \pm 2, \dots, \pm \infty$

quantisation of angular momentum.

m_l doesn't go to $\pm \infty$ but it is limited to $\pm l$.

3 Dimension (3D):-



θ - angle between \vec{r} & \hat{z}
 $(0 \leq \theta \leq 2\pi)$

ϕ - angle between \vec{r} projected on $x-y$ plane and x -axis
 $(0 \leq \phi \leq \pi)$

→ Express H in terms of θ, ϕ, r

$$\Rightarrow f_0 = \frac{2(\ell+1)k^2}{2\pi}$$

$$m_\ell = -\ell, -\ell+1, \dots, 0, 1, \dots, \ell$$

de Broglie →

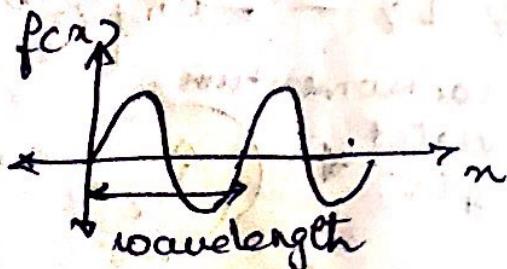
* Each Particle behaves like a wave.

$$\lambda = \frac{\hbar}{p} \rightarrow \text{Planck's Constant.}$$

wavelength (wave property) momentum (particle property)

from particle in an infinite box problem;

higher $n \rightarrow$ lower λ



$$k^2 = \frac{2mE}{\hbar^2}$$

$$k = \frac{2\pi}{\lambda}$$

(first excited)
State

Smaller λ [higher n]

↓
Classical Mechanics

higher λ [smaller n]

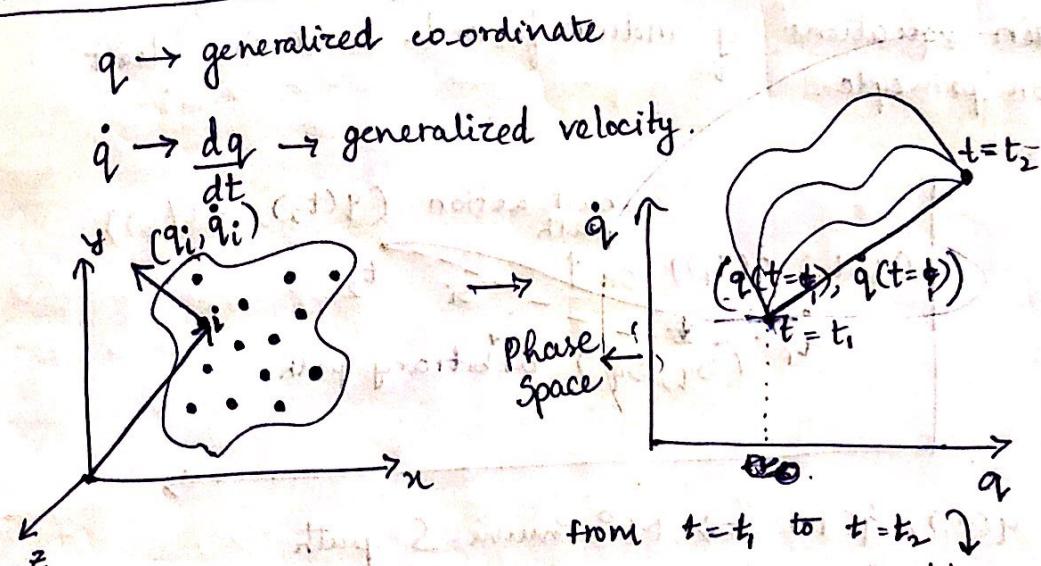
↓
Quantum Mechanics

How do we decrease $\lambda \rightarrow$

Classical Mechanics →

- Lagrange's approach
- Hamilton's approach

Generalized Co-ordinates & Momenta:



Least Action Principle:

start $(q(t_1), \dot{q}(t_1))$

end $(q(t_2), \dot{q}(t_2))$

$L(q, \dot{q}, t)$ ↓

Lagrangian

$$\text{define - } S = \int_{t_1}^{t_2} L(q, \dot{q}, t) dt$$

↓
action

$$L(q, \dot{q}, t) = K(\dot{q}) - U(q)$$

↓ ↓
Kinetic Potential
Energy Energy

→ whichever path has the least S value, system would take that path.

(Action value)
least.

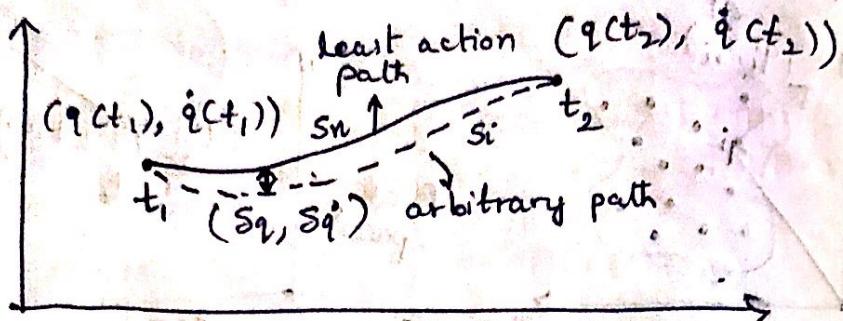
$$S = \int_{t_1}^{t_2} [K(\dot{q}) - U(q)] dt$$

$$= \int_{t_1}^{t_2} K(\dot{q}) dt - \int_{t_1}^{t_2} U(q) dt$$

$$= \int_{t_1}^{t_2} K(\dot{q}) dt - \int_{t_1}^{t_2} U(q) dt$$

average Kinetic Energy average Potential Energy

Obtain equations of motion from L and the least action principle.



$q(t), \dot{q}(t) \Rightarrow$ Minimum S path

$q(t) + \delta(q(t)), \dot{q}(t) + \delta(\dot{q}(t)) \rightarrow$ neighboring path.

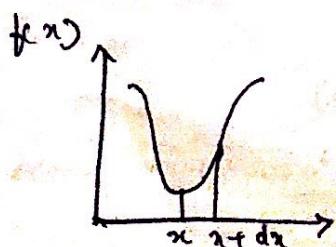
We also know that $\delta q(t_1) = \delta q(t_2) = 0$.

Change in S - t_2

$$\delta S = \int_{t_1}^{t_2} L(q + \delta q, \dot{q} + \delta \dot{q}, t) dt - \int_{t_1}^{t_2} L(q, \dot{q}, t) dt$$

$$\hookrightarrow \delta S = \delta \int_{t_1}^{t_2} L(q, \dot{q}, t) dt = 0.$$

Condition for a minimum.



$$= \int_{t_1}^{t_2} \left(\frac{\partial L}{\partial q} \delta q + \frac{\partial L}{\partial \dot{q}} \delta \dot{q} \right) dt = 0$$

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

$$dx \rightarrow 0$$

$df = 0$ (at the min).

Least Action Principle (or) Hamilton's Principle

Lagrangian :- $L(q, \dot{q}; t) = K(\dot{q}) - U(q)$

generalised co-ordinate Kinetic Energy Potential Energy.
 ↓
 generalised velocity Mechanical state (q, \dot{q}) .

Least Action Principle

$$\exists S_n \text{ st } S_n < S_i^0 + i^0$$

$$\text{where } S(\text{Action}) = \int_{t_1}^{t_2} L(q, \dot{q}, t) dt = \int_{t_1}^{t_2} K(\dot{q}) dt - \int_{t_1}^{t_2} U(q) dt$$

avg K $t_1 \downarrow$ $t_2 \downarrow$
 avg U .

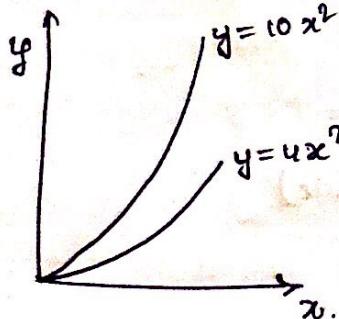
? given L , least action principle, can we determine the time evolution of q and \dot{q} ?

$$SS = \delta \int_{t_1}^{t_2} L(q, \dot{q}; t) dt = 0.$$

$\delta q(t_1) = \delta q(t_2) = 0.$
 ↓
 → two paths
 intersect at
 $q(t_1) \& q(t_2)$

$$= \int_{t_1}^{t_2} \left(\frac{\partial L}{\partial q} \delta q + \frac{\partial L}{\partial \dot{q}} \delta \dot{q} \right) dt = 0.$$

Ex:



"Another path"

$$y = 4x^2$$

changes for every value of x .

$$\text{Consider } \int_{t_1}^{t_2} \frac{\partial L}{\partial q} \frac{d}{dt} (\delta q) dt$$

$$\int_{t_1}^{t_2} \frac{\partial L}{\partial q} \left(\frac{d}{dt} (\delta q) \right) dt.$$

$$\frac{d}{dt} \left[\frac{\partial L}{\partial \dot{q}} \delta q \right] dt$$

Integrate by parts

$$\frac{\partial L}{\partial q} \times \delta q \Big|_{t_1}^{t_2} - \int_{t_1}^{t_2} \frac{d}{dt} \left(\frac{\partial L}{\partial \dot{q}} \right) \delta q dt$$

$$0 \quad (\delta q(t_2) = \delta q(t_1) = 0)$$

$$\delta S = \int_{t_1}^{t_2} \frac{\partial L}{\partial q} \delta q \, dt - \int_{t_1}^{t_2} \frac{d}{dt} \left(\frac{\partial L}{\partial \dot{q}} \right) \delta \dot{q} \, dt.$$

$$\delta S = \int_{t_1}^{t_2} \left[\frac{\partial L}{\partial q} - \frac{d}{dt} \left(\frac{\partial L}{\partial \dot{q}} \right) \right] \delta q \, dt$$

For the least action path: $\rightarrow \Delta S = 0 \quad \forall \delta q \quad \forall \delta t$

$$\delta S = 0$$

$$\left[\frac{\partial L}{\partial q} - \frac{d}{dt} \left(\frac{\partial L}{\partial \dot{q}} \right) \right] = 0 \Rightarrow \text{Lagrange's Equation.}$$

For more than one degree of freedom (n)

$$(q_1, q_2, q_3, \dots, q_n, \dot{q}_1, \dot{q}_2, \dot{q}_3, \dots, \dot{q}_n)$$

Mechanical State

$$\frac{\partial L}{\partial q_i} - \frac{d}{dt} \left(\frac{\partial L}{\partial \dot{q}_i} \right) = 0 \quad i=1, 2, 3, \dots, n.$$

Lagrange's Equation:

$$\frac{\partial L}{\partial q_i} - \frac{d}{dt} \left(\frac{\partial L}{\partial \dot{q}_i} \right) = 0, \quad i=1, 2, \dots, n$$

① For a multi-body interacting system

Kinetic Energy

$$K(\dot{q}_1, \dot{q}_2, \dots, \dot{q}_N) = \sum_{i=1}^N \frac{1}{2} m_i \dot{q}_i^2$$

Cartesian coordinate system :-

N Particles -

$$K(\vec{r}_1, \vec{r}_2, \dots, \vec{r}_N) = \sum_{i=1}^N \frac{1}{2} m_i \vec{v}_i^2$$

Potential Energy; $U(\vec{r}_1, \vec{r}_2, \dots, \vec{r}_N)$

Lagrange's Equation ↴

$$\frac{d}{dt} \left(\frac{\partial L}{\partial \dot{q}_i} \right) = \frac{\partial L}{\partial q_i}$$

$$\Rightarrow \frac{d}{dt} \left(\frac{\partial K}{\partial \dot{q}_i} \right) = - \frac{\partial U}{\partial q_i}$$

$$m_i \frac{d\vec{v}_i}{dt} = - \frac{\partial U}{\partial \vec{r}_i} = \vec{F}_i \quad \text{force on atom } i.$$

Equation of Motion.

Conservation Laws →

→ Homogeneity in time → energy conservation.

→ Homogeneity in space → momentum.

→ Isotropy in space → angular momentum conservation.

Homogeneity in Time →

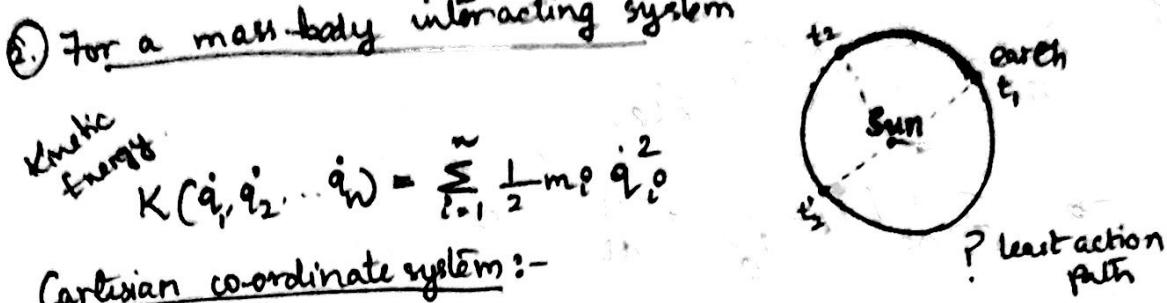
$$\frac{dL}{dt} = \sum_i \left(\frac{\partial L}{\partial q_i} \dot{q}_i + \frac{\partial L}{\partial \dot{q}_i} \ddot{q}_i \right)$$

From Lagrange's Equation:

$$= \sum_i \left[\dot{q}_i \frac{d}{dt} \left(\frac{\partial L}{\partial \dot{q}_i} \right) + \frac{\partial L}{\partial \dot{q}_i} \frac{d}{dt} (\dot{q}_i) \right]$$

Lagrange's Eq:

$$\frac{dL}{dq_i} = \frac{d}{dt} \left(\frac{\partial L}{\partial \dot{q}_i} \right)$$



$$\sum_i q_i \frac{d\dot{q}_i}{dt} = P$$

$\Rightarrow \sum_i q_i \frac{d\dot{q}_i}{dt} = L \rightarrow$ constant of motion
(does not change with time)

We know that :-

$$L = K(U) - U(Q)$$

$$\frac{dL}{dq_i} = \frac{\partial K}{\partial q_i} = m\ddot{q}_i$$

$$\Rightarrow \sum_i q_i (m\ddot{q}_i) - L = \Theta \cdot C$$

$$\underbrace{\sum_i m\ddot{q}_i^2}_{\text{Total Kinetic Energy}} - L = \Theta \cdot C$$

$$\begin{aligned} \frac{\partial K}{\partial t} - (K - U) &= \Theta \cdot C \\ \downarrow \boxed{K+U=\Theta} \quad C & \end{aligned}$$

Total Energy $U+C$ is a constant
 $\boxed{K+U=\Theta} \quad C$, Conservation of Energy.

$\Rightarrow L$ doesn't depend on time explicitly.

\Rightarrow Total Energy $H = K+U$ will be a constant of motion (Law of conservation of energy)

Conservation of Momentum →

Homogeneity in space (the mechanical properties of a closed system are unchanged by any parallel displacement of the entire system in space).

→ let us consider;
displace every particle by $\epsilon \Rightarrow q_i^0 \rightarrow q_i^0 + \epsilon$

Change in $L \rightarrow q_i^0 \rightarrow \text{fixed. (velocities are not changed)} \quad \delta q_i^0 = \epsilon$

$$\delta L = \sum_i \frac{\partial L}{\partial q_i^0} \delta q_i^0$$

$$= \epsilon \sum_i \frac{\partial L}{\partial q_i^0}$$

From Lagrange's Equation,

$$\rightarrow \delta L = \epsilon \sum_i \frac{d}{dt} \left(\frac{\partial L}{\partial \dot{q}_i^0} \right)$$

Homogeneity in space $\Rightarrow \delta L = 0.$

$$L = K - U$$

$$L = \frac{m}{2} \epsilon \dot{q}_i^0 \dot{q}_i^0 - U(q_i)$$

$$\frac{\partial L}{\partial \dot{q}_i^0} = m \ddot{q}_i^0$$

$$\Rightarrow \frac{d}{dt} \left[\sum_i m \ddot{q}_i^0 \right] = 0.$$

$m \dot{q}_i^0 \rightarrow P_i^0$ (momentum of the i^{th} particle).

$$\frac{d}{dt} \left(\sum_i P_i^0 \right) = 0.$$

This implies →

$$\sum_i P_i^0 = \text{constant of Motion}$$

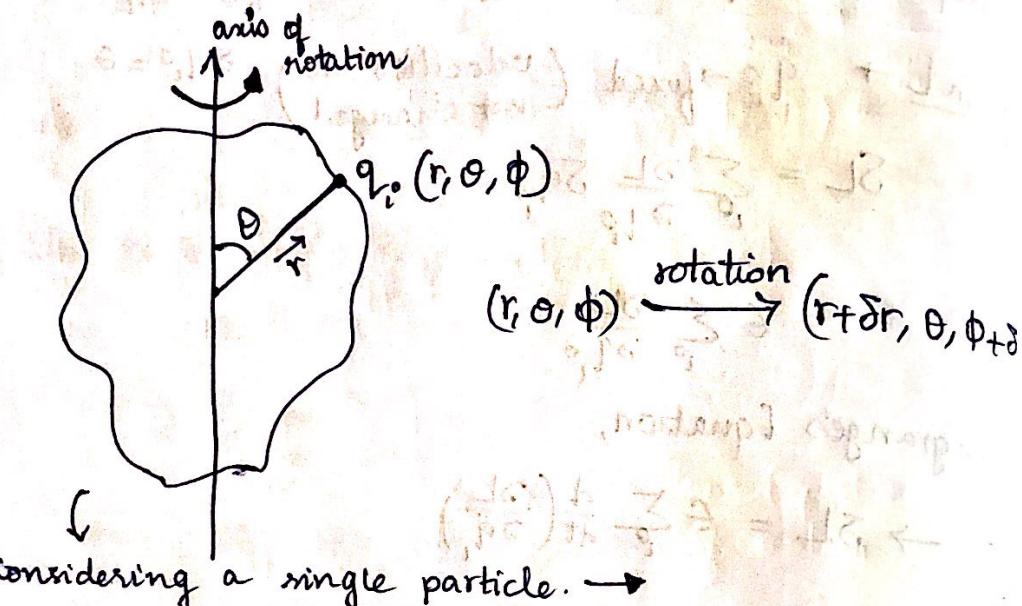
Law of Conservation of Momentum.

Conservation of Angular Momentum →

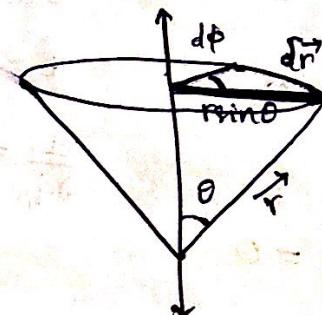
+ Isotropy in space (the mechanical properties of an isolated system would not change when rotated as a whole).

→ Let us consider;

Rotate a system about an axis.



considering a single particle. →



$$\delta r = r \sin \theta \delta \phi$$

$$\delta \vec{r} = \delta \phi \times \vec{r}$$

$$|\delta \vec{r}| = \delta r$$

$$\delta \vec{v} = \delta \vec{\phi} \times \vec{v}$$

$$L = L(\vec{r}_i, \vec{v}_i)$$

changes in L

$$\delta L = \sum_i \frac{\partial L}{\partial \vec{r}_i} \cdot \delta \vec{r}_i + \frac{\partial L}{\partial \vec{v}_i} \cdot \delta \vec{v}_i$$

$$= \sum_i \vec{P}_i \cdot (\delta \vec{\phi} \times \vec{r}_i) + \vec{P}_i \cdot (\delta \vec{\phi} \times \vec{v}_i)$$

$$= \delta \vec{\phi} \cdot \left(\sum_i \vec{r}_i \times \vec{P}_i + \vec{v}_i \times \vec{P}_i \right) = 0$$

⇒ $\delta \phi$ is arbitrary and isotropy in space

$\delta L = 0$

$$\Rightarrow \frac{d}{dt} \left(\sum_i \vec{r}_i \times \vec{p}_i \right) = 0.$$

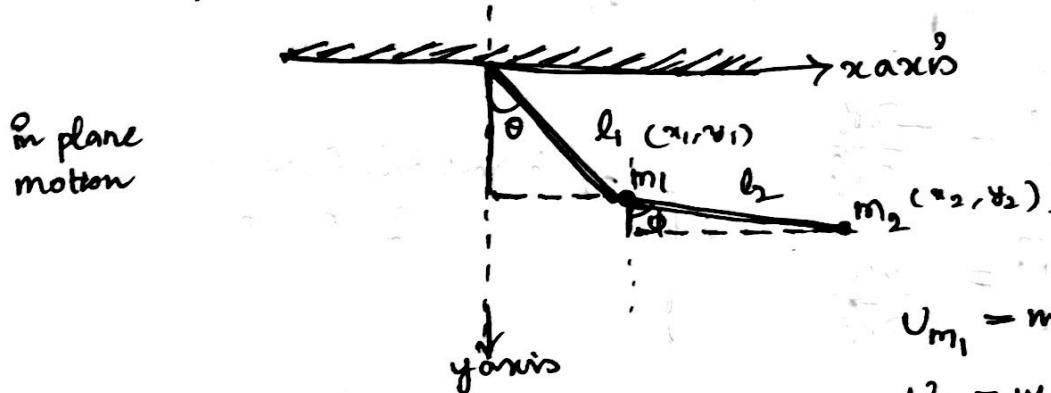
$\vec{r}_i \times \vec{p}_i \rightarrow$ angular momentum

$$\Rightarrow \sum_i \vec{r}_i \times \vec{p}_i = \text{constant of Motion}$$

Law of Conservation of Angular Momentum.

Problem 1:-

A Co-planar Pendulum \rightarrow



in plane motion

$$(U+K)_{\text{system}} = 0.$$

$$\frac{1}{2}m_1v_1^2 + \frac{1}{2}m_2v_2^2$$

$$U_{m_1} = m_1 g l_1 \cos \theta$$

$$U_{m_2} = m_2 g (l_1 \cos \theta + l_2 \cos \phi)$$

$$= m_2 g (l_1 \cos \theta + l_2 \cos \phi)$$

Hamilton's Mechanics

$$H = \sum_i \dot{q}_i \frac{\partial L}{\partial \dot{q}_i} - L \rightarrow \text{constant of motion}$$

total energy $H = K(\{\dot{q}_i\}) + U(\{q_i\}) \rightarrow \text{constant of the system}$

$$H(\{\vec{r}_i\}, \{\vec{p}_i\})$$

$$\frac{\partial}{\partial q_i} = \frac{\partial}{\partial x_i} + \frac{\partial}{\partial y_i} + \frac{\partial}{\partial z_i}$$

$$\frac{\partial H}{\partial t} = 0. \quad (\text{isolated systems})$$

$$\frac{dH}{dt} = \sum_{i=1}^N \frac{\partial H}{\partial \vec{r}_i} \cdot \frac{d\vec{r}_i}{dt} + \frac{\partial H}{\partial \vec{p}_i} \frac{d\vec{p}_i}{dt} = 0.$$

$$\frac{d\vec{p}_i}{dt} = -\frac{\partial H}{\partial \vec{r}_i}$$

$$\frac{d\vec{r}_i}{dt} = \frac{\partial H}{\partial \vec{p}_i}$$

Hamilton's equations
of motion.

Rigid Body Dynamics

ROTATIONAL MOTION

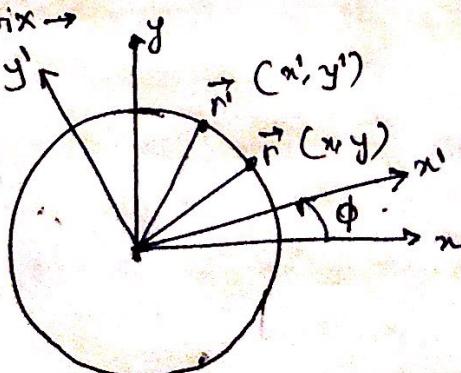
RIGID BODY - Degrees of Freedom $\gamma = 3 + 3 = 6$

Translational

Rotational

→ Rotation Matrix →

Ex:



\vec{r} = Position vec of a point before rotat

\vec{r}' = Position vec after rotation with fixed frame of reference

$$x' = x \cos \phi + y \sin \phi$$

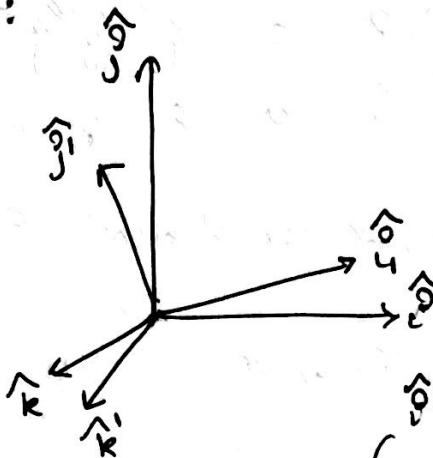
$$y' = -x \sin \phi + y \cos \phi$$

$$\begin{pmatrix} x' \\ y' \end{pmatrix} = \begin{pmatrix} \cos\phi & \sin\phi \\ -\sin\phi & \cos\phi \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix}$$

Rotation Matrix $\equiv A$

$$\vec{r}' = A \cdot \vec{r}$$

3D Rotation :



$\hat{i}, \hat{j}, \hat{k} \rightarrow$ before rotation

$\hat{i}', \hat{j}', \hat{k}' \rightarrow$ after rotation.

$$\hat{i}' = (\hat{i} \cdot \hat{i}) \hat{i} + (\hat{i} \cdot \hat{j}) \hat{j} + (\hat{i} \cdot \hat{k}) \hat{k}$$

using projection

of that particular vector on the axes.

$$\hat{i}' = \cos(\hat{i} \cdot \hat{i}) \hat{i} + \cos(\hat{i} \cdot \hat{j}) \hat{j} + \cos(\hat{i} \cdot \hat{k}) \hat{k}$$

$$\hat{i}' = \alpha_1 \hat{i} + \alpha_2 \hat{j} + \alpha_3 \hat{k} \quad \text{, where } \alpha_1 = \cos(\hat{i} \cdot \hat{i})$$

$$\text{likewise, } \hat{j}' = \beta_1 \hat{i} + \beta_2 \hat{j} + \beta_3 \hat{k} \quad \text{, where } \beta_1 = \cos(\hat{j} \cdot \hat{i}) \\ \beta_2 = \cos(\hat{j} \cdot \hat{j}) \\ \beta_3 = \cos(\hat{j} \cdot \hat{k})$$

and

$$\hat{k}' = \gamma_1 \hat{i} + \gamma_2 \hat{j} + \gamma_3 \hat{k} \quad \text{, where } \gamma_1 = \cos(\hat{k} \cdot \hat{i}) \\ \gamma_2 = \cos(\hat{k} \cdot \hat{j}) \\ \gamma_3 = \cos(\hat{k} \cdot \hat{k})$$

$$\begin{pmatrix} \hat{i}' \\ \hat{j}' \\ \hat{k}' \end{pmatrix} = \begin{pmatrix} \alpha_1 & \alpha_2 & \alpha_3 \\ \beta_1 & \beta_2 & \beta_3 \\ \gamma_1 & \gamma_2 & \gamma_3 \end{pmatrix} \begin{pmatrix} \hat{i} \\ \hat{j} \\ \hat{k} \end{pmatrix}$$

$A \equiv$ general rotation matrix.

Matrix A has 9 elements involving 9 different angles.

↓
9 degrees of freedom

Question: Do we really need 9 degrees of freedom?

Orthogonal Conditions \Rightarrow

$$\hat{i} \cdot \hat{j} = 0 \quad \& \quad \hat{i} \cdot \hat{i} = 1$$

$$\hat{j} \cdot \hat{k} = 0 \quad \& \quad \hat{j} \cdot \hat{j} = 1$$

$$\left\{ \begin{array}{l} \hat{i} \cdot \hat{k} = 0 \quad \& \quad \hat{k} \cdot \hat{k} = 1 \end{array} \right.$$

From these conditions, we can eliminate 6 degrees of freedom

thus, we are left with 3 degrees of freedom

$$\left\{ \begin{array}{l} \alpha_l \alpha_m + \beta_l \beta_m + \gamma_l \gamma_m = 0 \\ \alpha_l^2 + \beta_l^2 + \gamma_l^2 = 1 \end{array} \right. \quad \begin{array}{l} l, m = 1, 2, 3, \dots, 6 \\ l = 1, 2, 3 \end{array}$$

From these conditions:-

$$\alpha_l \alpha_m + \beta_l \beta_m + \gamma_l \gamma_m = \delta_{lm}$$

$$i.e \quad \delta_{lm} = 1 ; l = m$$

$$\delta_{lm} = 0 ; l \neq m$$

→ Properties of A (Rotation Matrix):

$$(AB)C = A(BC)$$

$$\rightarrow A \cdot A^{-1} = I$$

↳ inverse of matrix A.

Standard rotation matrices →

→ Rotation about x-axis by ϕ

$$A_x = \begin{pmatrix} 1 & 0 & 0 \\ 0 & \cos\phi & \sin\phi \\ 0 & -\sin\phi & \cos\phi \end{pmatrix}$$

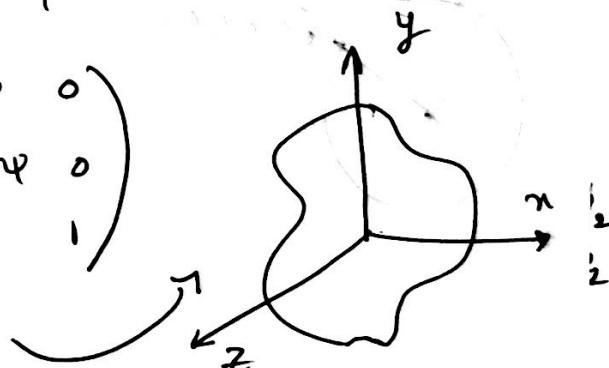
↳ rotation about y-axis by θ

$$A_y = \begin{pmatrix} \cos\theta & 0 & \sin\theta \\ 0 & 1 & 0 \\ -\sin\theta & 0 & \cos\theta \end{pmatrix}$$

↳ rotation about z-axis by ψ

$$A_z = \begin{pmatrix} \cos\psi & \sin\psi & 0 \\ -\sin\psi & \cos\psi & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

Euler angles → (θ, ϕ, ψ)



- * Any arbitrary rotation can be written as three successive rotations about x/y/z axes.

- * Start from xyz

→ First rotation - rotate by ϕ counter clockwise about new coordinate system = $x'y'z'$ ($x' = x$) z' -axis.

→ Second rotation - rotate by θ counter clockwise about new coordinate system = $x''y''z''$ ($x'' = x'$) z'' -axis

→ Third rotation - rotate by ψ counter clockwise about z'' -axis

↳ Final State - (XYZ)

$x'y'z' \rightarrow (x'y'z)$ [Multiplying all the three rotation matrices]

$$\begin{pmatrix} x \\ y \\ z \end{pmatrix} = \underbrace{\begin{pmatrix} A_3 & A_2 & A_1 \\ \downarrow \text{Cest} & \downarrow \text{first} & \\ \text{rotation} & \text{notation} & \end{pmatrix}}_{E(\phi, \theta, \psi)} \begin{pmatrix} x' \\ y' \\ z' \end{pmatrix}$$

$$A_1 = A_z(\phi)$$

$$A_2 = A_x(\theta)$$

$$A_3 = A_z(\psi)$$

$$E(\phi, \theta, \psi) = A_z(\phi) \cdot A_x(\theta) \cdot A_z(\psi)$$

↓
Euler Matrix.

$$E(\phi, \theta, \psi) =$$

$$\begin{pmatrix} \cos\psi & \sin\psi & 0 \\ -\sin\psi & \cos\psi & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ 0 & \cos\theta & \sin\theta \\ 0 & -\sin\theta & \cos\theta \end{pmatrix} \begin{pmatrix} \cos\phi & \sin\phi & 0 \\ -\sin\phi & \cos\phi & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

