

## Quantum Mechanics II

## Problem Sheet 9

### Problem 25: Path Integral for Harmonic Oscillator on Finite Time Lattice

(24 points)

The path integral for a one-dimensional harmonic oscillator of mass  $M$  and frequency  $\omega$  is defined in the continuum limit of a vanishing time lattice spacing according to

$$G(x_b, t_b; x_a, t_a) = \lim_{\substack{\varepsilon \rightarrow 0 \\ N \rightarrow \infty \\ \varepsilon N = t_b - t_a}} G_N^{(\varepsilon)}(x_b, t_b; x_a, t_a), \quad (1)$$

where the discretized path integral on an equidistant time lattice with spacing  $\varepsilon = (t_b - t_a)/N$  reads

$$G_N^{(\varepsilon)}(x_b, t_b; x_a, t_a) = \int d^{N-1}x \left( \frac{M}{2\pi i \hbar \varepsilon} \right)^{N/2} \exp \left\{ \frac{i}{\hbar} \varepsilon \sum_{j=0}^{N-1} \left[ \frac{M}{2} \left( \frac{x_{j+1} - x_j}{\varepsilon} \right)^2 - \frac{M}{2} \omega^2 x_j^2 \right] \right\}. \quad (2)$$

a) Rewrite (2) in the form of the  $(N - 1)$ -dimensional Fresnel integral

$$G_N^{(\varepsilon)}(x_b, t_b; x_a, t_a) = \int d^{N-1}x \left( \frac{M}{2\pi i \hbar \varepsilon} \right)^{N/2} \exp \left[ -\frac{M}{2i\hbar\varepsilon} (\mathbf{x}^T A \mathbf{x} - 2\mathbf{b}^T \mathbf{x} + c) \right] \quad (3)$$

and show that  $A$  is the  $(N - 1) \times (N - 1)$  tridiagonal band matrix

$$A = \begin{pmatrix} a & b & 0 & \dots & 0 & 0 & 0 \\ b & a & b & \dots & 0 & 0 & 0 \\ 0 & b & a & & 0 & 0 & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots & \vdots \\ 0 & 0 & 0 & \dots & a & b & 0 \\ 0 & 0 & 0 & \dots & b & a & b \\ 0 & 0 & 0 & \dots & 0 & b & a \end{pmatrix}. \quad (4)$$

Determine the coefficients  $a$  and  $b$  as well as the vector  $\mathbf{b}$  and the constant  $c$ .

b) Calculate the  $D$ -dimensional Gauß integral

$$I = \int d^D x \exp \left( -\frac{1}{2} \mathbf{x}^T A \mathbf{x} + \mathbf{b}^T \mathbf{x} \right) \quad (5)$$

for a positive definite matrix  $A$  with the symmetry  $A = A^T$  and show that the result is given by

$$I = \sqrt{\frac{(2\pi)^D}{\text{Det } A}} \exp \left( \frac{1}{2} \mathbf{b}^T A^{-1} \mathbf{b} \right). \quad (6)$$

c) Calculate the determinant  $D_{N-1} = \text{Det } A$  along the following way.

i) Show that the determinant fulfills a recursion relation of the form

$$D_{N-1} = c_1(a, b)D_{N-2} + c_2(a, b)D_{N-3} \quad (7)$$

and determine the coefficients  $c_1(a, b)$  and  $c_2(a, b)$ .

ii) Such a homogeneous difference equation of second order with constant coefficients is solved in close analogy to a homogeneous differential equation of second order with constant coefficients. Solve (7) therefore with the ansatz  $D_{N-1} = \lambda^{N-1}$  and derive the characteristic equation for  $\lambda$ . Show that  $\lambda$  can have the two values  $\lambda_{\pm} = e^{\pm i\varepsilon\tilde{\omega}}$ . How does the lattice frequency  $\tilde{\omega}$  depend on both  $\omega$  and  $\varepsilon$ ?

iii) The general solution of the difference equation (7) is given by

$$D_{N-1} = c_+ \lambda_+^{N-1} + c_- \lambda_-^{N-1}. \quad (8)$$

Determine the coefficients  $c_+$  and  $c_-$  from the initial conditions  $D_1$  and  $D_2$ .

iv) Show that the determinant follows as  $D_{N-1} = \sin(\varepsilon\tilde{\omega}N)/\sin(\varepsilon\tilde{\omega})$ .

**d)** Calculate the inverse of the  $(N-1) \times (N-1)$  tridiagonal band matrix (4), which is defined as

$$\sum_{l=1}^{N-1} A_{kl} A_{lm}^{-1} = \delta_{k,m} \quad (9)$$

according to the following steps.

- i) Consider first the case  $k = 2, \dots, m-1$  and solve (9) with the ansatz  $A_{lm}^{-1} = \mu^l$ . Which characteristic equation do you get for  $\mu$  and what are its solutions?
- ii) Solve (9) now for  $k = 1, \dots, m-1$  and show that the result reads  $A_{lm}^{-1} = c_m^< \sin(\varepsilon\tilde{\omega}l)$ .
- iii) Proceed analogously to i), ii) and show that (9) for  $k = m+1, \dots, N-1$  is solved by  $A_{lm}^{-1} = c_m^> \sin[\varepsilon\tilde{\omega}(N-l)]$ .
- iv) Having determined  $A_{lm}^{-1}$  both for  $l < m$  in i), ii) and  $l > m$  in iii), we now demand continuity for  $l = m$ . Which relation between  $c_m^<$  and  $c_m^>$  does this imply?
- v) Determine the remaining unknown constant from (9) in case of  $k = m$  and show that the inverse matrix of (4) is, finally, given by

$$A_{lm}^{-1} = \begin{cases} \frac{\sin[\varepsilon\tilde{\omega}(N-m)] \sin(\varepsilon\tilde{\omega}l)}{\sin(\varepsilon\tilde{\omega}) \sin(\varepsilon\tilde{\omega}N)}; & l = 1, \dots, m \\ \frac{\sin[\varepsilon\tilde{\omega}(N-l)] \sin(\varepsilon\tilde{\omega}m)}{\sin(\varepsilon\tilde{\omega}) \sin(\varepsilon\tilde{\omega}N)}; & l = m, \dots, N-1 \end{cases} \quad (10)$$

**e)** Combine all previous results and write down the propagator of the harmonic oscillator on a finite time lattice. Does  $G_{N=1}^{(\varepsilon)}(x_b, t_b; x_a, t_a)$  reproduce the proper short-time propagator? Which result do you get in the continuum limit (1) for the long-time propagator?

**Drop the solutions in the post box on the 5th floor of building 46 or, in case of illness/quarantine, send them via email to jkrauss@rhrk.uni-kl.de until January 9 at 12.00.**