



# Properties of Quantum Systems via Numerical Diagonalization of the Evolution Operator

Antun Balaž

SCL, Institute of Physics Belgrade

<http://www.scl.rs/>

Collaboration with: I. Vidanović<sup>1</sup>, A. Pelster<sup>2</sup>, A. Bogojević<sup>1</sup>, A. Belić<sup>1</sup>

<sup>1</sup>SCL, Institute of Physics Belgrade

<sup>2</sup>University of Duisburg-Essen and Free University of Berlin



# Overview

- Discretized effective actions
  - Introduction
  - Gaussian halving
  - Euler's summation formula
  - Recursive approach: many-body systems
- Diagonalization of the evolution operator
  - Discretization approach
  - Space-discretization errors
  - Evolution-time errors
  - Energy eigenvalues and eigenstates
- Application to BECs
  - Calculation of global properties
  - Density profiles
  - Time-of-flight graphs
- Concluding remarks



# Formulation of the path integral formalism (1)

- Amplitudes for transition from an initial state  $|\alpha\rangle$  to a final state  $|\beta\rangle$  in time  $T$  can be written as

$$A(\alpha, \beta; T) = \langle \beta | e^{-\frac{i}{\hbar} \hat{H} T} | \alpha \rangle$$

- For technical reasons, usually we use imaginary time
- The standard derivation starts from the identity

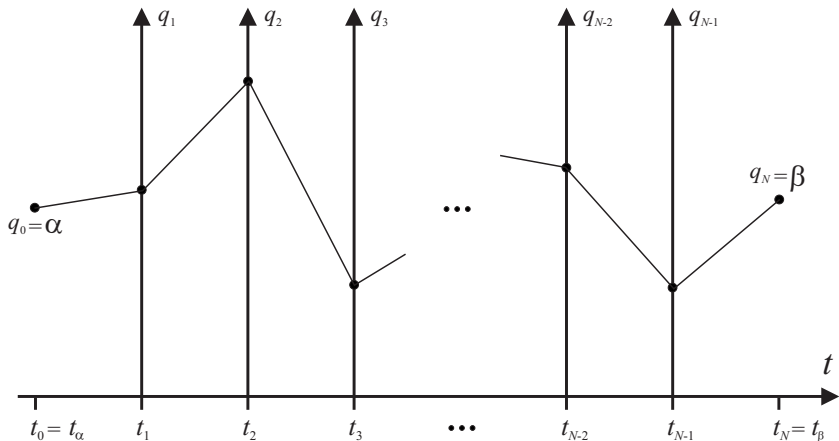
$$A(\alpha, \beta; T) = \int dq_1 \cdots dq_{N-1} A(\alpha, q_1; \epsilon) \cdots A(q_{N-1}, \beta; \epsilon),$$

dividing the evolution into  $N$  steps of the length  $\epsilon = T/N$ . This expression is exact.

- Next step is approximate calculation of short-time amplitudes up to the first order in  $\epsilon$ , and we get ( $\hbar = 1$ )

$$A_N(\alpha, \beta; T) = \frac{1}{(2\pi\epsilon)^{N/2}} \int dq_1 \cdots dq_{N-1} e^{-S_N}$$

# Illustration of the discretization of trajectories







## Formulation of the path integral formalism (2)

- Continual amplitude  $A(\alpha, \beta; T)$  is obtained in the limit  $N \rightarrow \infty$  of the discretized amplitude  $A_N(\alpha, \beta; T)$ ,

$$A(\alpha, \beta; T) = \lim_{N \rightarrow \infty} A_N(\alpha, \beta; T)$$

- Discretized amplitude  $A_N$  is expressed as a multiple integral of the function  $e^{-S_N}$ , where  $S_N$  is called discretized action
- For a theory defined by the Lagrangian  $L = \frac{1}{2} \dot{q}^2 + V(q)$ , (naive) discretized action is given by

$$S_N = \sum_{n=0}^{N-1} \left( \frac{\delta_n^2}{2\epsilon} + \epsilon V(\bar{q}_n) \right),$$

where  $\delta_n = q_{n+1} - q_n$ ,  $\bar{q}_n = \frac{q_{n+1} + q_n}{2}$ .



# Numerical approach to the calculation of path integrals (1)

- Path integral formalism is ideally suited for numerical approach, with physical quantities defined by discretized expressions as multiple integrals of the form

$$\int dq_1 \cdots dq_{N-1} e^{-S_N}$$

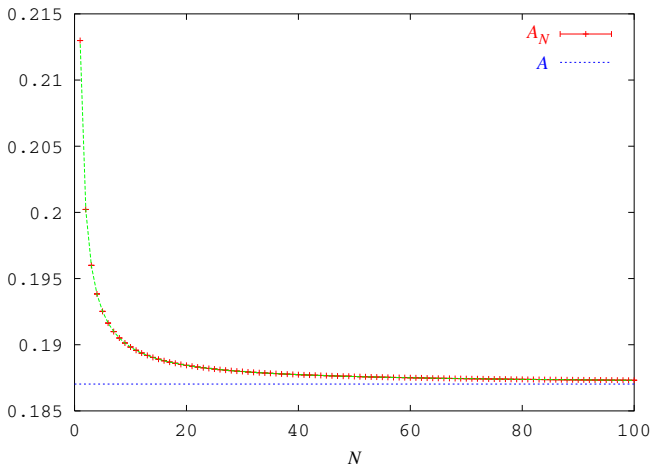
- Monte Carlo (MC) is the method of choice for calculation of such integrals
- However, although multiple integrals can be calculated very accurately and efficiently by MC, there still remains the difficult  $N \rightarrow \infty$  limit
- This is what makes the outlined constructive definition of path integrals difficult to use in practical applications



## Numerical approach to the calculation of path integrals (2)

- Discretization used in the definition of path integrals is not unique; in fact, the choice of the discretization is of *essential* importance
- Naive discretized action (in the mid-point prescription) gives discretized amplitudes converging to the continuum as slow as  $1/N$
- Using special tricks we can get better convergence (e.g. left prescription gives  $1/N^2$  convergence when partition function is calculated)
- However, this cannot be done in a systematic way, nor it can be used in all cases (e.g. left prescription cannot be used for systems with ordering ambiguities)

# Typical $1/N$ convergence of naively discretized path integrals





# Discretized effective actions (1)

- Discretized actions can be classified according to the speed of convergence of discretized path integrals to continuum values
- It is possible to introduce different discretized actions which contain some additional terms compared to the naive discretized action
- These additional terms must vanish in the  $N \rightarrow \infty$  limit, and should not change continuum values of amplitudes, e.g.

$$\sum_{n=0}^{N-1} \epsilon^3 V'(\bar{q}_n) \rightarrow \epsilon^2 \int_0^T dt V'(q(t)) \rightarrow 0$$

- Additional terms in discretized actions are chosen so that they speed up the convergence of path integrals



## Discretized effective actions (2)

- Improved discretized actions have been earlier constructed through several approaches, including
  - generalizations of the Trotter-Suzuki formula
  - improvements in the short-time propagation
  - expansion of the propagator by the number of derivatives
- This improved the convergence of general path integrals for partition functions from  $1/N$  to  $1/N^4$
- Li-Broughton effective potential

$$V^{LB} = V + \frac{1}{24}\epsilon^2 V'^2 .$$

in the left prescription gives  $1/N^4$  convergence

- Derivation of the above expression makes use of the cyclic property of the trace - the improvement is valid for partition functions only



## Improving effective actions

- We present an approach enabling a substantial speedup in the convergence of path integrals through studying the relation between different discretizations
- Using this approach we have derived the integral equation connecting discretized effective actions of different coarseness, which allows their systematic derivation. This leads to improved  $1/N^p$  convergence of path integrals for one-particle systems in  $d = 1$  - Gaussian halving
- We also present the generalization to many-body systems, based on solving the recursive relations for discretized effective action, derived from equations for short-time amplitudes - recursive approach
- The presented results are highly related to recently developed systematic approach by Chin and collaborators



# Ideal discretization (1)

- Ideal discretized action  $S^*$  is defined as the action giving exact continual amplitudes  $A_N = A$  for any discretization  $N$
- For the free particle, the naive discretized action is ideal
- From the completeness relation

$$A(\alpha, \beta; T) = \int dq_1 \cdots dq_{N-1} A(\alpha, q_1; \epsilon) \cdots A(q_{N-1}, \beta; \epsilon),$$

it follows that the ideal discretized action  $S_n^*$  for the propagation time  $\epsilon$  is given by

$$A(q_n, q_{n+1}; \epsilon) = (2\pi\epsilon)^{-\frac{1}{2}} e^{-S_n^*}$$

- Ideal discretized action  $S^*$  is the sum of terms  $S_n^*$





## Ideal discretization (2)

- In general case, the ideal discretized action can be written as

$$S_n^* = \frac{\delta_n^2}{2\epsilon} + \epsilon W_n,$$

where  $W$  is the effective potential which contains  $V(\bar{q}_n)$  and corrections

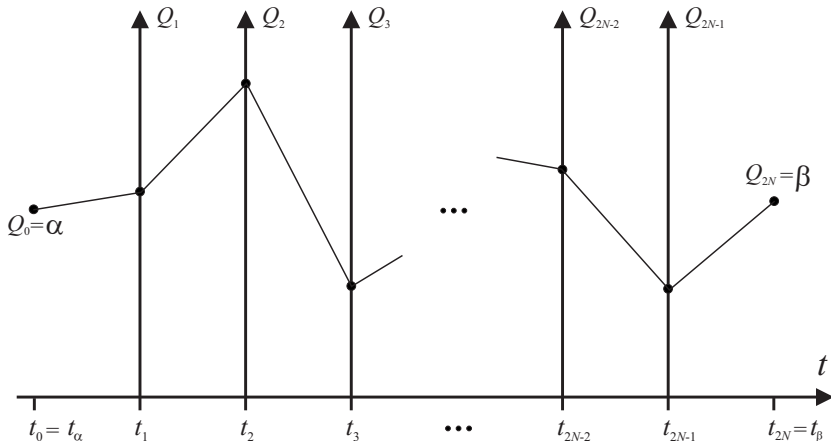
- From the definition of the ideal discretized action it follows

$$W_n = W(\delta_n, \bar{q}_n; \epsilon)$$

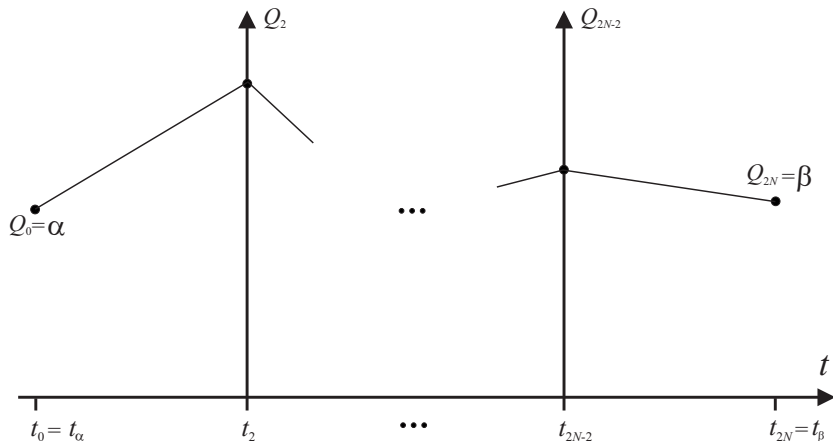
- From the reality of imaginary-time amplitudes, i.e. from the hermiticity of real-time amplitudes we obtain

$$W(\delta_n, \bar{q}_n; \epsilon) = W(-\delta_n, \bar{q}_n; \epsilon)$$

# Relation between different discretizations (1)



## Relation between different discretizations (2)





## Relation between different discretizations (3)

- If we integrate out all odd-numbered coordinates, for a given discretized  $2N$ -action we get the effective  $N$ -action

$$e^{-\tilde{S}_N} = \left( \frac{2}{\pi \epsilon_N} \right)^{\frac{N}{2}} \int dx_1 \cdots dx_N e^{-S_{2N}}$$

- However, if we use the ideal discretized action, then we get

$$e^{-S_N^*} = \left( \frac{2}{\pi \epsilon_N} \right)^{\frac{N}{2}} \int dx_1 \cdots dx_N e^{-S_{2N}^*}$$



# Integral equation for the effective action

- From previous relation we obtain integral equation for the effective potential in the form

$$e^{-\epsilon_N W(\delta_n, \bar{q}_n; \epsilon_N)} = \left( \frac{2}{\pi \epsilon_N} \right)^{\frac{1}{2}} \int_{-\infty}^{+\infty} dy e^{-\frac{2}{\epsilon_N} y^2} \times \\ G \left( \bar{q}_n + y; q_n, q_{n+1}, \frac{\epsilon_N}{2} \right),$$

where function  $G$  is defined as

$$-\frac{2}{\epsilon_N} \ln G(x; q_n, q_{n+1}, \epsilon_N) = \\ W \left( q_{n+1} - x, \frac{q_{n+1} + x}{2}; \epsilon_N \right) + W \left( x - q_n, \frac{x + q_n}{2}; \epsilon_N \right)$$



# Euler's summation formula (1)

- For ordinary integrals Euler's summation formula reads

$$I[f] = \int_0^T f(t) dt = \sum_{n=1}^N f(t_n) \epsilon_N - \frac{\epsilon_N}{2} \sum_{n=1}^N f'(t_n) \epsilon_N + \frac{\epsilon_N^2}{6} \sum_{n=1}^N f''(t_n) \epsilon_N + \dots$$

- $I[f]$  is now written as a series in time step  $\epsilon_N$ ,

$$I[f] = I_N[f^{(p)}] + O(\epsilon_N^p),$$

where  $f^{(p)}$  is the corresponding initial part of the ideal  $f^*$

- Using  $W$ , we will derive Euler's summation formula for path integrals



## Euler's summation formula (2)

- When we expand function  $G$  in a series in the first argument around  $\bar{q}_n$ , we get the following equation for  $W$

$$W(\delta_n, \bar{q}_n; \epsilon_N) = -\frac{1}{\epsilon_N} \ln \left[ \sum_{k=0}^{\infty} \frac{G^{(2k)}(\bar{q}_n; q_n, q_{n+1}, \frac{\epsilon_N}{2})}{(2k)!!} \left(\frac{\epsilon_N}{4}\right)^k \right]$$

- Further application of asymptotic expansion makes use of the expansion of the ideal effective potential in a series

$$W(\delta_n, \bar{q}_n; \epsilon_N) = \sum_{k=0}^{\infty} \delta_n^{2k} g_k(\bar{q}_n; \epsilon_N)$$

- From the equation for  $W$  we get a system of differential equations for functions  $g_k$



## Euler's summation formula (3)

- If we expand functions  $g_k$  into series in the time step  $\epsilon$

$$g_k(\bar{q}_n; \epsilon_N) = \sum_{m=0}^{p-k-1} \epsilon_N^m g_{km}(\bar{q}_n) \quad (k = 0, \dots, p-1)$$

we obtain a system of equations that is easily decoupled and can be solved in functions  $g_k$

- Note that in the above expression the sum is limited according to the consistency condition which follows from the diffusion relation  $\delta^2 \propto \epsilon$
- Boundary condition for the above system is  $g_{00} = V$ , obtained from limits  $\delta_n^2 \rightarrow 0$  and  $\epsilon_N \rightarrow 0$ , in which  $W$  reduces to

$$W(0, \bar{q}_n; 0) = V(\bar{q}_n)$$





## Euler's summation formula (4)

- To level  $p = 3$  we get

$$g_0(\bar{q}_n; \epsilon_N) = V(\bar{q}_n) + \epsilon_N \frac{V''(\bar{q}_n)}{12} + \epsilon_N^2 \left[ -\frac{V'(\bar{q}_n)^2}{24} + \frac{V^{(4)}(\bar{q}_n)}{240} \right]$$

$$g_1(\bar{q}_n; \epsilon_N) = \frac{V''(\bar{q}_n)}{24} + \epsilon_N \frac{V^{(4)}(\bar{q}_n)}{480}$$

$$g_2(\bar{q}_n; \epsilon_N) = \frac{V^{(4)}(\bar{q}_n)}{1920}$$

- Ideal effective action on the convergence level  $p$  is given as

$$S_N^{(p)} = \sum_{n=0}^{N-1} \left[ \frac{\delta_n^2}{2\epsilon_N} + \epsilon_N \sum_{k=0}^{p-1} \delta_n^{2k} g_k(\bar{q}_n; \epsilon_N) \right]$$

- This ensures the improved convergence

$$A_N^{(p)}(\alpha, \beta; T) = A(\alpha, \beta; T) + O(\epsilon_N^p)$$



# Recursive approach

- Gaussian halving is developed and applicable for one-particle one-dimensional systems only
- For many-body systems in arbitrary dimensions we have developed two equivalent approaches
- First is based on direct calculation of  $\epsilon$ -expansion of short-time amplitudes, expressed as expectation values of the corresponding free theory
  - following the original idea from the book by H. Kleinert
- Here we present second approach, based on solving recursive relations for the discretized action, derived from Schrödinger's equation for amplitudes.
- This approach is by far the most efficient, both for many-body and one-body systems.



# Effective actions for many-body systems

- We start from Schrödinger's equation for the amplitude  $A(q, q'; \epsilon)$  for a system of  $M$  non-relativistic particles in  $d$  spatial dimensions

$$\left[ \frac{\partial}{\partial \epsilon} - \frac{1}{2} \sum_{i=1}^M \Delta_i + V(q) \right] A(q, q'; \epsilon) = 0$$
$$\left[ \frac{\partial}{\partial \epsilon} - \frac{1}{2} \sum_{i=1}^M \Delta'_i + V(q') \right] A(q, q'; \epsilon) = 0$$

- Here  $\Delta_i$  and  $\Delta'_i$  are  $d$ -dimensional Laplacians over initial and final coordinates of the particle  $i$ , while  $q$  and  $q'$  are  $d \times M$  dimensional vectors representing positions of all particles at the initial and final time.



## Equation for the ideal effective potential

- If we express short-time amplitude  $A(q, q'; \epsilon)$  by the ideal discretized effective potential  $W$

$$A(q, q'; \epsilon) = \frac{1}{(2\pi\epsilon)^{dM/2}} \exp \left[ -\frac{\delta^2}{2\epsilon} - \epsilon W \right]$$

we obtain equation for the effective potential in terms of  $x = \delta/2$ ,  $\bar{x} = (q + q')/2$ ,  $V_{\pm} = V(\bar{x} \pm x)$

$$W + x \cdot \partial W + \epsilon \frac{\partial W}{\partial \epsilon} - \frac{1}{8} \epsilon \bar{\partial}^2 W - \frac{1}{8} \epsilon \partial^2 W + \frac{1}{8} \epsilon^2 (\bar{\partial} W)^2 + \frac{1}{8} \epsilon^2 (\partial W)^2 = \frac{V_+ + V_-}{2}$$



# Recursive relations (1)

- As before, the effective potential is given as a series

$$W(x, \bar{x}; \epsilon) = \sum_{m=0}^{\infty} \sum_{k=0}^m W_{m,k}(x, \bar{x}) \epsilon^{m-k}$$

where

$$W_{m,k}(x, \bar{x}) = x_{i_1} x_{i_2} \cdots x_{i_{2k}} c_{m,k}^{i_1, \dots, i_{2k}}(\bar{x})$$

- Coefficients  $W_{m,k}$  are obtained from recursive relations

$$\begin{aligned} 8(m+k+1)W_{m,k} &= \bar{\partial}^2 W_{m-1,k} + \partial^2 W_{m,k+1} - \\ &\quad - \sum_{l=0}^{m-2} \sum_r (\bar{\partial} W_{l,r}) \cdot (\bar{\partial} W_{m-l-2,k-r}) - \\ &\quad - \sum_{l=1}^{m-2} \sum_r (\partial W_{l,r}) \cdot (\partial W_{m-l-1,k-r+1}) \end{aligned}$$

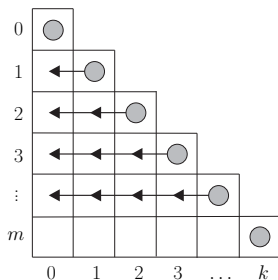


## Recursive relations (2)

- Diagonal coefficients are easily obtained from recursive relations

$$W_{m,m} = \frac{1}{(2m+1)!} (x \cdot \bar{\partial})^{2m} V$$

- Off-diagonal coefficients are obtained by applying recursive relations in the following order





# Effective actions for many-body systems

- To level  $p = 3$ , effective action is given by

$$W_{0,0} = V$$

$$W_{1,1} = \frac{1}{6} (x \cdot \bar{\partial})^2 V$$

$$W_{1,0} = \frac{1}{12} \bar{\partial}^2 V$$

$$W_{2,2} = \frac{1}{120} (x \cdot \bar{\partial})^4 V$$

$$W_{2,1} = \frac{1}{120} (x \cdot \bar{\partial})^2 \bar{\partial}^2 V$$

$$W_{2,0} = \frac{1}{240} \bar{\partial}^4 V - \frac{1}{24} (\bar{\partial} V) \cdot (\bar{\partial} V)$$



# Effective discretized $p=4$ action

$$\begin{aligned} S_N^{(p=4)} = & \sum \left\{ \epsilon \left( \frac{1}{2} \frac{\delta_i \delta_i}{\epsilon^2} + V \right) \right. \\ & + \frac{\epsilon^2}{12} \partial_{k,k}^2 V + \frac{\epsilon \delta_i \delta_j}{24} \partial_{i,j}^2 V \\ & - \frac{\epsilon^3}{24} \partial_i V \partial_i V + \frac{\epsilon^3}{240} \partial_{i,i,j,j}^4 V + \frac{\epsilon^2 \delta_i \delta_j}{480} \partial_{i,j,k,k}^4 V + \frac{\epsilon \delta_i \delta_j \delta_k \delta_l}{1920} \partial_{i,j,k,l}^4 V \\ & + \frac{\epsilon^4}{6720} \partial_{i,i,j,j,k,k}^6 V - \frac{\epsilon^4}{120} \partial_i V \partial_{i,k,k}^3 V - \frac{\epsilon^4}{360} \partial_{i,j}^2 V \partial_{i,j}^2 V \\ & - \frac{\epsilon^3 \delta_i \delta_j}{480} \partial_k V \partial_{k,i,j}^3 V + \frac{\epsilon^3 \delta_i \delta_j}{13440} \partial_{i,j,k,k,l,l}^6 V - \frac{\epsilon^3 \delta_i \delta_j}{1440} \partial_{i,k}^2 V \partial_{k,j}^2 V \\ & \left. + \frac{\epsilon^2 \delta_i \delta_j \delta_k \delta_l}{53760} \partial_{i,j,k,l,m,m}^6 V + \frac{\epsilon \delta_i \delta_j \delta_k \delta_l \delta_m \delta_n}{322560} \partial_{i,j,k,l,m,n}^6 V \right\} \end{aligned}$$





# Diagrammatic form of effective actions (1)

- Derived recursive relations can be represented in a diagrammatic form if we introduce

$$\delta_{ij} = i \text{ --- } j, \quad \mathcal{X}_i = \times \text{ --- } i$$

$$\bar{\partial}_{i_1} \bar{\partial}_{i_2} \dots \bar{\partial}_{i_l} V = \text{Diagram: a black circle with } l \text{ legs labeled } i_1, i_2, \dots, i_l,$$

$$W_{m,k} = \text{Diagram: a box labeled } m, k \text{ with } k \text{ legs labeled } \times, \dots, \times \text{ grouped by a brace labeled } 2k.$$

- Diagrammatic form of diagonal coefficients

$$W_{m,m} = \text{Diagram: a box labeled } m, m \text{ with } m \text{ legs labeled } \times, \dots, \times \text{ grouped by a brace labeled } 2m} = \frac{1}{(2m+1)!} \text{Diagram: a black circle with } m \text{ legs labeled } \times, \dots, \times \text{ grouped by a brace labeled } 2m}.$$

# Diagrammatic form of effective actions (2)

- Diagrammatic form of recursive relations

$$\begin{aligned}
 s(m+k+1) \begin{array}{|c|} \hline m, k \\ \hline \end{array} &= \begin{array}{|c|} \hline m-1, k \\ \hline \end{array} + (2k+2)(2k+1) \begin{array}{|c|} \hline m, k+1 \\ \hline \end{array} - \\
 &- \sum_{l=0}^{m-2} \sum_r \begin{array}{|c|} \hline l, r \\ \hline \end{array} \begin{array}{|c|} \hline m-l-2, k-r \\ \hline \end{array} - \sum_{l=1}^{m-2} \sum_r 2r(2k-2r+2) \begin{array}{|c|} \hline l, r \\ \hline \end{array} \begin{array}{|c|} \hline m-l-1, k-r+1 \\ \hline \end{array} .
 \end{aligned}$$

- Solutions to level  $p = 3$

$$W_{0,0} = \bullet,$$

$$W_{1,1} = \frac{1}{6} \begin{array}{|c|} \hline \bullet \\ \hline \end{array} = \frac{1}{6} (1)^2,$$

$$W_{1,0} = \frac{1}{12} \begin{array}{|c|} \hline \bullet \\ \hline \end{array} = \frac{1}{12} (11),$$

$$W_{2,2} = \frac{1}{120} \begin{array}{|c|} \hline \bullet \\ \hline \end{array} = \frac{1}{120} (1)^4,$$

$$W_{2,1} = \frac{1}{120} \begin{array}{|c|} \hline \bullet \\ \hline \end{array} = \frac{1}{120} (1)^2(11),$$

$$\begin{aligned}
 W_{2,0} &= \frac{1}{240} \begin{array}{|c|} \hline \bullet \\ \hline \end{array} - \frac{1}{24} \begin{array}{|c|} \hline \bullet \\ \hline \end{array} - \begin{array}{|c|} \hline \bullet \\ \hline \end{array} \\
 &= \frac{1}{240} (11)^2 - \frac{1}{24} (12),
 \end{aligned}$$

$$W_{3,3} = \frac{1}{5040} \begin{array}{|c|} \hline \bullet \\ \hline \end{array} = \frac{1}{5040} (1)^6,$$

$$W_{3,2} = \frac{1}{3360} \begin{array}{|c|} \hline \bullet \\ \hline \end{array} = \frac{1}{3360} (1)^4(11),$$



# Space-discretized Hamiltonian (1)

- Coordinate representation of the time-independent Schrödinger's equation

$$\int dy \langle x | \hat{H} | y \rangle \langle y | \psi \rangle = E \langle x | \psi \rangle$$

- Numerical implementation of the exact diagonalization: continuous coordinates  $x$  replaced by a discrete space grid  $x_n = n\Delta$
- To represent this on a computer, we still have to restrict the integers  $n$  to a finite range, which is equivalent to introducing a space cutoff  $L$ , or putting the system in a infinitely high potential box



## Space-discretized Hamiltonian (2)

- For example, the rectangular quadrature rule leads to the following space-discretized Schrödinger equation

$$\sum_{m=-N}^{N-1} H_{nm} \langle m\Delta | \psi \rangle = E(\Delta, L) \langle n\Delta | \psi \rangle,$$

where  $H_{nm} = \Delta \cdot \langle n\Delta | \hat{H} | m\Delta \rangle$ ,  $N = [L/\Delta]$

- As a result, we have obtained a  $2N \times 2N$  matrix that represents the Hamiltonian of the system
- The eigenvalues of this matrix depend on the two parameters introduced in the above discretization process: cutoff  $L$  and discretization step  $\Delta$
- Continuous physical quantities are recovered in the limit  $L \rightarrow \infty$  and  $\Delta \rightarrow 0$



## Space-discretized Hamiltonian (3)

- The two approximations ( $\Delta$ ,  $L$ ) involved in the discretization procedure are common steps in solving eigenproblems of Hamiltonians
- The system is effectively surrounded by an infinitely high wall, and as the cutoff  $L$  tends to infinity, we approach the exact energy levels always from above, which is a typical variational behavior
- The effects of the discretization step  $\Delta$  are much more complex, and follow from the fact that the kinetic energy operator cannot be exactly represented on finite real-space grids



## Space-discretized Hamiltonian (4)

- A typical naive discretization of the kinetic energy operator (corresponding to a tight-binding model if  $V = 0$ )

$$H_{nm} = \begin{cases} 1/\Delta^2 + V(n\Delta) & \text{if } n = m \\ -1/(2\Delta^2) & \text{if } |n - m| = 1 \\ 0 & \text{otherwise.} \end{cases}$$

This leads to numerical results for eigenvalues which converge with  $\Delta^2$

- The errors associated with this approach have non-variational behavior, i.e. the obtained results are not always upper bounds of the exact energy levels
- The state-of-the-art in this approach is a set of systematically improved prescriptions for discretization of the kinetic energy operator, which speeds up convergence to the continuum limit to higher powers of  $\Delta^2$



# Space-discretized evolution operator

- Here we instead use the approach of diagonalization of the space-discretized evolution operator, introduced first by Sethia et al. [J. Chem. Phys. **93** (1990) 7268]

$$\sum_{m=-N}^{N-1} A_{nm}(t) \langle m\Delta | \psi \rangle = e^{-tE(\Delta, L, t)} \langle n\Delta | \psi \rangle,$$

where  $A_{nm}(t) = \Delta \cdot A(n\Delta, m\Delta; t) = \Delta \cdot \langle n\Delta | e^{-t\hat{H}} | m\Delta \rangle$

- In this approach the time of evolution  $t$  plays the role of an auxiliary parameter which is not related to the discretization, but numerically calculated eigenvalues and eigenstates will necessarily depend on it
- We also carefully study the errors associated with the discretization and numerical diagonalization



## Errors due to the spacing $\Delta$ (1)

- The free-particle transition amplitude satisfies  $\int dx A(x, y; t) = 1$ , which gives conservation of probability
- In the space-discretized analogue of this model the transition amplitude is  $A_{nm}(t) = \Delta A(n\Delta, m\Delta; t)$
- Using the Poisson summation formula we find that the space discretized free-particle amplitude satisfies

$$\sum_{n \in \mathbb{Z}} A_{nm}(t) = \sum_{n \in \mathbb{Z}} e^{-\frac{2\pi^2}{\Delta^2} n^2 t} \approx 1 + 2 \exp\left(-\frac{2\pi^2}{\Delta^2} t\right)$$

- Conservation of probability is thus obtained only in the continuum limit  $\Delta \rightarrow 0$





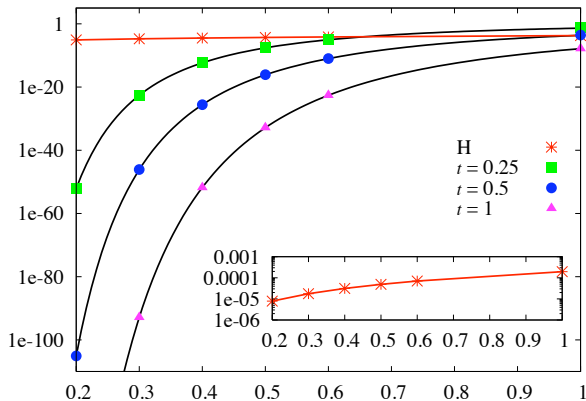
## Errors due to the spacing $\Delta$ (2)

- Note that the effect of discretization is non-perturbative in discretization step  $\Delta$ , i.e. it is smaller than any power of  $\Delta$
- The effect of discretization is also universal – it holds for all models, since the free particle transition amplitude is the dominant term in the short time expansion of the transition amplitude of a general theory
- This leads to discretization errors for energy eigenvalues

$$E_k(\Delta, L, t) - E_k \sim -\frac{1}{t} \exp\left(-\frac{2\pi^2}{\Delta^2} t\right)$$



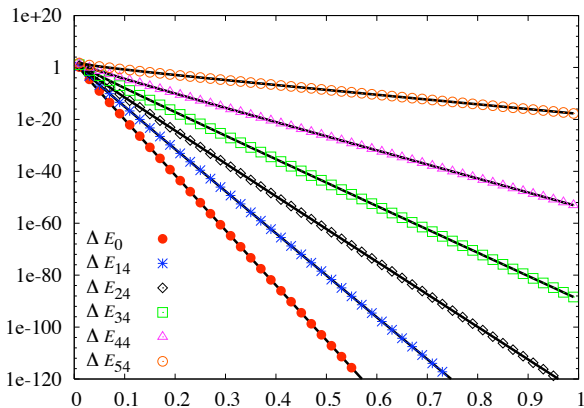
# Errors due to the spacing $\Delta$ (3)



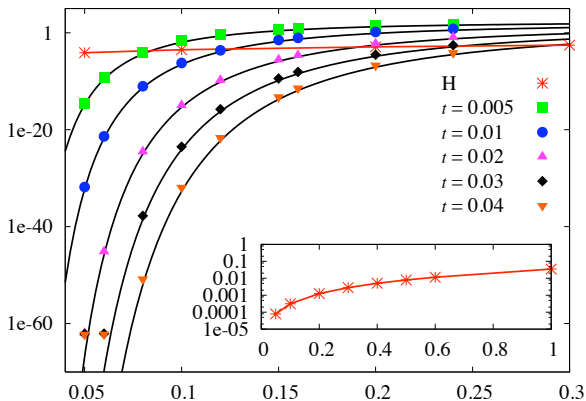
$|E_0(\Delta, L, t) - E_0|$  for a free particle in a box as a function of  $\Delta$  for different values of time of evolution  $t$  and  $L = 6$ .



# Errors due to the spacing $\Delta$ (4)



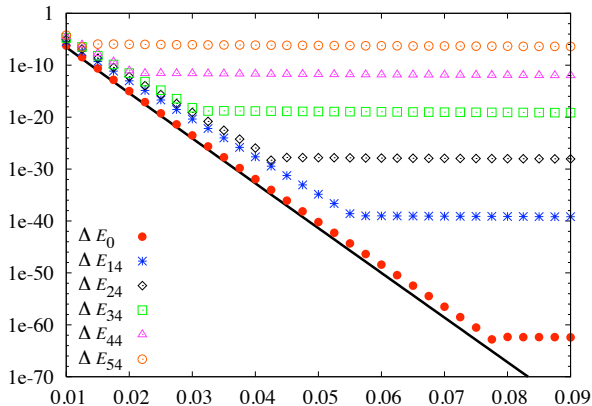
$|E_k(\Delta, L, t) - E_k|$  for a free particle in a box as a function of  $t$  for several energy levels  $k$ . The parameters used are  $L = 6$ ,  $\Delta = 0.2$ .

Errors due to the spacing  $\Delta$  (5)

$|E_0(\Delta, L, t) - E_0|$  for a harmonic oscillator as a function of  $\Delta$  for different values of time of evolution  $t$ , with  $L = 12$ ,  $\omega = 1$ ,  $M = 1$ .

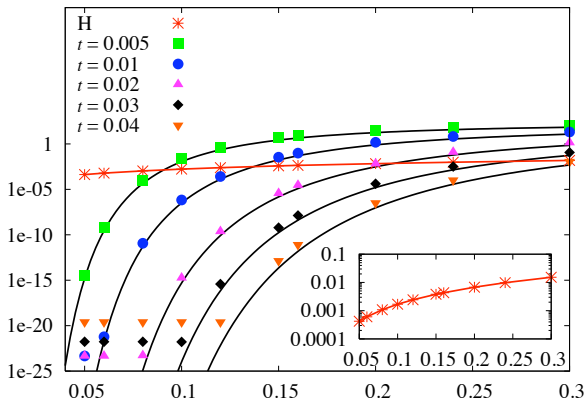


# Errors due to the spacing $\Delta$ (6)



$|E_k(\Delta, L, t) - E_k|$  for a harmonic oscillator as a function of  $t$  for several energy levels  $k$ . The parameters used are  $L = 12$ ,  $\Delta = 0.1$ ,  $\omega = 1$ ,  $M = 1$ .

# Errors due to the spacing $\Delta$ (7)



$|E_0(\Delta, L, t) - E_0|$  for an anharmonic oscillator as a function of  $\Delta$  for different values of time of evolution  $t$ , with  $L = 6$ ,  $\omega = 1$ ,  $M = 1$ ,  $g/24 = 2$ .



## Errors due to the space-cutoff $L$ (1)

- The effects of space cutoffs are known for continuous-space theories. The shift in energy level  $E_k(L) - E_k$  is found to be positive

$$E_k(L) - E_k = C_k(a) \left( \int_a^L \frac{dx}{|\psi_k(x)|^2} \right)^{-1},$$

where  $a$  is larger than and well away from the largest zero of  $\psi_k(x)$ , but smaller than and well away from the space cutoff  $L$

- The constant  $C_k(a)$  depends on the normalization of eigenfunction and the choice of parameter  $a$ . For the ground state we can always choose  $a = 0$ , so that

$$C_0(0) = \left( \int_{-L}^L dx |\psi_0(x)|^2 \right)^{-1}$$



## Errors due to the space-cutoff $L$ (2)

- When we use diagonalization of the discretized amplitudes, the errors in energy level will necessarily also depend on the parameter  $t$  and other discretization parameters
- A simple estimate of ground energy errors follows from the spectral decomposition of diagonal amplitudes
- For large  $t$  we have  $A(x, x; t) \approx |\psi_0(x)|^2 e^{-E_0 t}$ . Integrating this we find an approximate result for  $E_0$  for a system with cutoff  $L$

$$E_0(L, t) \approx -\frac{1}{t} \ln \int_{-L}^L dx A(x, x; t)$$

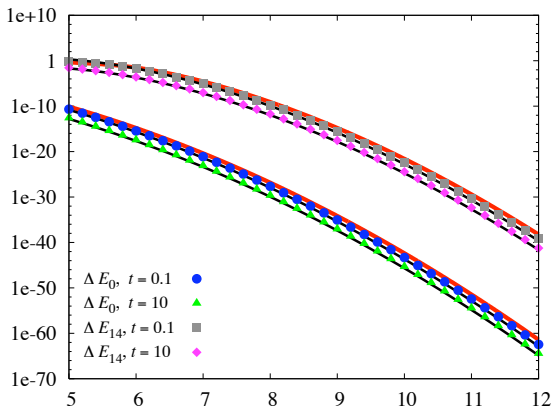
In the  $L \rightarrow \infty$  limit we recover the exact ground energy, so that a simple estimate of finite size effects on  $E_0$  is given by

$$E_0(L, t) - E_0 \approx \frac{1}{t} \int_{|x|>L} dx |\psi_0(x)|^2$$





## Errors due to the space-cutoff $L$ (3)



$E_k(\Delta, L, t) - E_k$  for a harmonic oscillator as a function of space cutoff  $L$  for different values of time of evolution  $t$ , with  $\Delta = 0.1$ ,  $\omega = 1$ ,  $M = 1$ .



# Evolution-time errors (1)

- The precise calculation of transition amplitudes is essential for applications of this method
- In original and subsequent papers by Sethia et al. all calculations are based on the naive approximation for amplitudes

$$A^{(1)}(x, y; t) \approx \frac{1}{(2\pi t)^{d/2}} e^{-\frac{(x-y)^2}{2t} - tV\left(\frac{x+y}{2}\right)}$$

correct only to order  $O(t)$ .

- If one uses the naive approximation for transition amplitudes, time  $t$  must be very short for errors to be small enough
- Such errors are usually much larger than errors due to discretization, which significantly limits the applicability



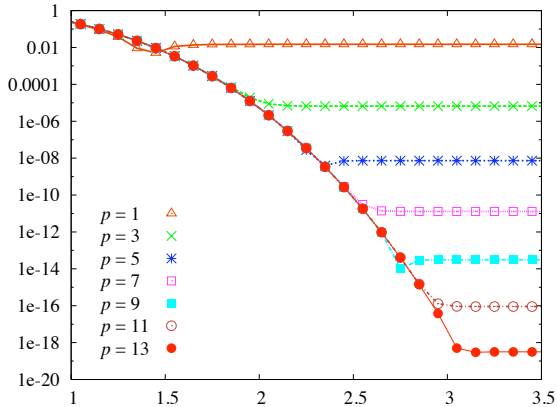
## Evolution-time errors (2)

- We will use the effective action approach, which gives closed-form analytic expressions  $A^{(p)}(x, y; t)$  for short-time transition amplitudes, converging much faster

$$A^{(p)}(x, y; t) = A(x, y; t) + O(t^p)$$

- If  $p$  is high enough, it is sufficient that the time of evolution is less than the radius of convergence of the above series ( $t < \tau_c \sim 1$ ) and errors in calculated values of transition amplitudes will be negligible

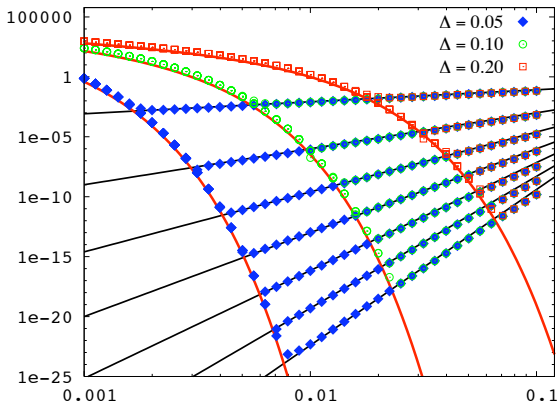
# Evolution-time errors (3)



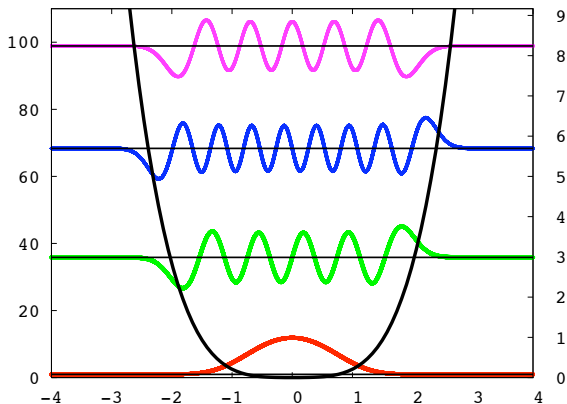
$|E_0^{(p)}(\Delta, L, t) - E_0^{exact}|$  as a function of  $L$  calculated using level  $p = 1, 3, 5, 7, 9, 11, 13$  effective action for the quartic anharmonic potential, with  $M = \omega = 1, g/24 = 2, \Delta = 0.05, t = 0.02$ .



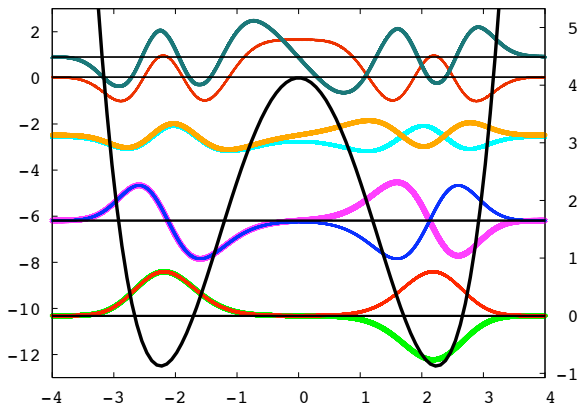
## Evolution-time errors (4)



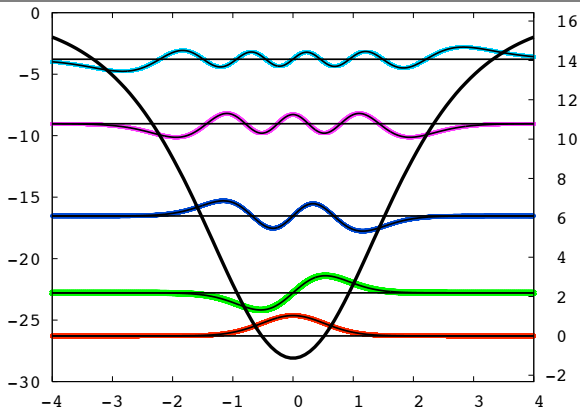
$|E_0^{(p)}(\Delta, L, t) - E_0^{exact}|$  as a function of  $t$  calculated using level  $p = 1, 3, 5, 7, 9, 11, 13$  effective action for the quartic anharmonic potential, with  $M = \omega = 1$ ,  $g/24 = 2$ ,  $\Delta = 0.05$ ,  $L = 4$ .

Energy eigenvalues and eigenstates in  $d = 1$  (1)

The quartic anharmonic potential, its energy eigenvalues (horizontal lines) and eigenfunctions  $\psi_k(x)$  for  $k = 0, 9, 15, 20$ , with the parameters  $p = 21$ ,  $M = \omega = 1$ ,  $g = 48$ ,  $L = 8$ ,  $\Delta = 9.76 \cdot 10^{-4}$ ,  $t = 0.02$ .

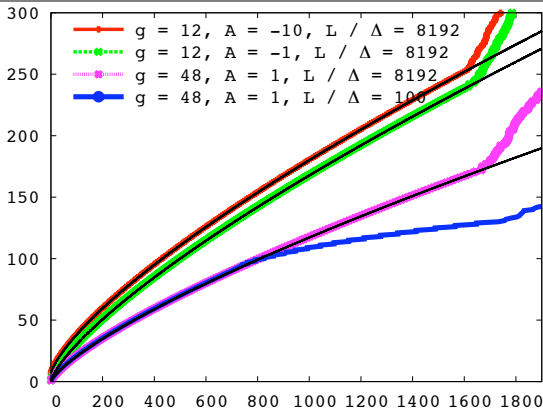
Energy eigenvalues and eigenstates in  $d = 1$  (2)

The double-well potential, its energy eigenvalues (horizontal lines) and eigenfunctions  $\psi_k(x)$  for  $k = 0, 1, 2, 3, 4, 5, 6, 7$ , with the parameters  $M = -10$ ,  $\omega = 1$ ,  $g = 12$ ,  $L = 10$ ,  $\Delta = 1.22 \cdot 10^{-3}$ ,  $t = 0.1$ .

Energy eigenvalues and eigenstates in  $d = 1$  (3)

The modified Pöschl-Teller potential, its energy eigenvalues (horizontal lines) and eigenfunctions  $\psi_k(x)$  for  $k = 0, 1, 3, 6, 9$ , with the parameters  $\alpha = 0.5$ ,  $\lambda = 15.5$ ,  $p = 21$ ,  $L = 8$ ,  $\Delta = 9.76 \cdot 10^{-4}$ ,  $t = 10^{-3}$ .



Energy eigenvalues and eigenstates in  $d = 1$  (4)

Cumulative distribution of the density of numerically obtained energy eigenstates for the quartic anharmonic and double-well potential, for  $\omega = 1$  and the following values of diagonalization parameters:  $p = 21, L = 10$  for  $M = -10, -1$  and  $L = 8$  for



# Ideal Bose gases (1)

- Good approximation for weakly-interacting dilute gases
- Bose-Einstein condensates usually realized in harmonic magneto-optical traps
- Fast-rotating Bose-Einstein condensates extensively studied - one of the hallmarks of a superfluid is its response to rotation
- Paris group (J. Dalibard) has recently realized critically rotating BEC of  $3 \cdot 10^5$  atoms of  $^{87}\text{Rb}$  in an axially symmetric trap - we model this experiment
- The small quartic anharmonicity in  $x - y$  plane was used to keep the condensate trapped even at the critical rotation frequency [PRL **92**, 050403 (2004)]



## Ideal Bose gases (2)

- We apply the developed discretized effective approach to the study of properties of such (fast-rotating) Bose-Einstein condensates
- We calculate large number of energy eigenvalues and eigenvectors of one-particle states
- We numerically study global properties of the condensate
  - $T_c$  as a function of rotation frequency  $\Omega$
  - ground state occupancy  $N_0/N$  as a function of temperature
- We calculate density profile of the condensate and time-of-flight absorption graphs
- $V_{BEC} = \frac{M}{2}(\omega_{\perp}^2 - \Omega^2)r_{\perp}^2 + \frac{M}{2}\omega_z^2 z^2 + \frac{k}{4}r_{\perp}^4$ ,  $\omega_{\perp} = 2\pi \times 64.8$  Hz,  $\omega_z = 2\pi \times 11.0$  Hz,  $k = 2.6 \times 10^{-11}$  Jm<sup>-4</sup>



# Calculation of global properties (1)

- Within the grand-canonical ensemble, the partition function of the ideal Bose gas is

$$\mathcal{Z} = \sum_{\nu} e^{-\beta(E_{\nu} - \mu N_{\nu})} = \prod_k \frac{1}{1 - e^{-\beta(E_k - \mu)}}$$

The free energy is given by

$$\mathcal{F} = -\frac{1}{\beta} \ln \mathcal{Z} = \frac{1}{\beta} \sum_k \ln(1 - e^{-\beta(E_k - \mu)}) = -\frac{1}{\beta} \sum_{m=1}^{\infty} \frac{e^{m\beta\mu}}{m} \mathcal{Z}_1(m\beta)$$

where  $\mathcal{Z}_1(m\beta)$  is a single-particle partition function

- The number of particles is given as

$$N = -\frac{\partial \mathcal{F}}{\partial \mu} = \sum_{m=1}^{\infty} (e^{m\beta\mu} \mathcal{Z}_1(m\beta) - 1)$$



## Calculation of global properties (2)

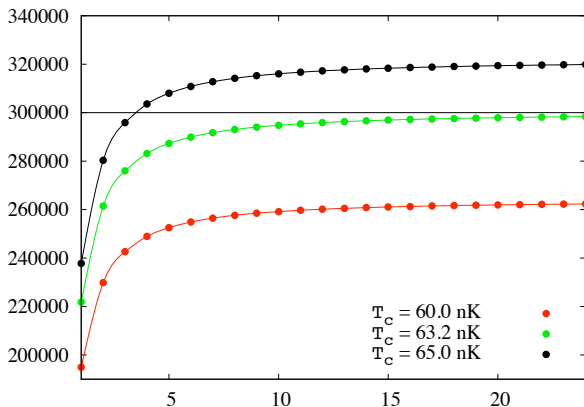
- The usual approach to BEC is to treat the ground state separately, and fix  $\mu$  below the condensation temperature  $\mu = E_0$
- Below the condensation temperature we have

$$N = N_0 + \sum_{m=1}^{\infty} (e^{m\beta E_0} \mathcal{Z}_1(m\beta) - 1)$$

- The condensation temperature  $T_c$  is thus defined by the condition:

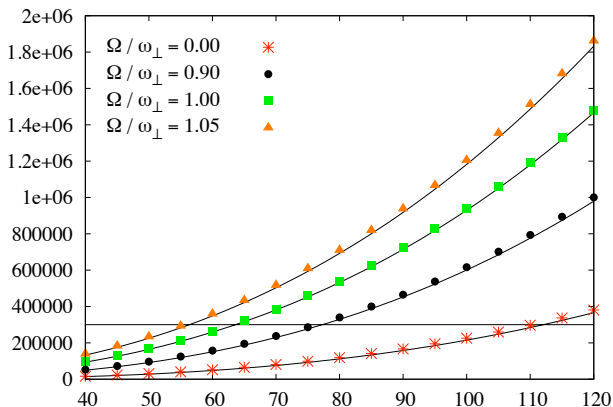
$$N_0 = N - \sum_{m=1}^{\infty} (e^{m\beta_c E_0} \mathcal{Z}_1(m\beta_c) - 1) = 0$$

# Calculation of the condensation temperature (1)



Partial sums  $\sum_{m=1}^M (e^{m\beta E_0} \mathcal{Z}_1(m\beta) - 1)$  as a function of  $M$  for critical rotation, obtained with  $p = 18$  effective action.

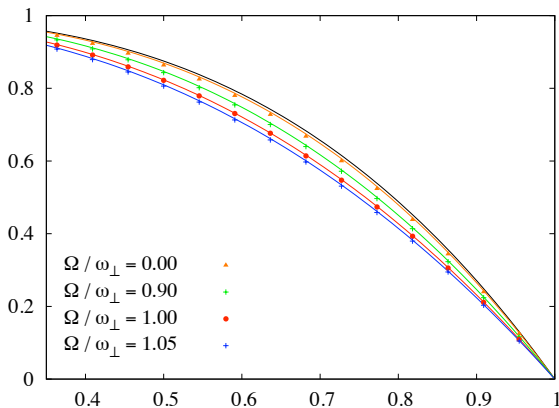
# Calculation of the condensation temperature (2)



Number of particles as a function of  $T_c$  [nK] for different rotation frequencies, obtained with  $p = 18$  effective action.



# Calculation of the ground-state occupancy



Ground-state occupancy  $N_0/N$  as a function of  $T/T_c^0$  for different rotation frequencies, obtained with  $p = 18$  effective action ( $T_c^0 = 110$  nK used as a typical scale in all cases).





## Details on the calculation of global properties

- $E_n$  can be obtained by the direct diagonalization of the space-discretized propagator, and single-particle partition functions  $\mathcal{Z}_1(m\beta)$  can be calculated as

$$\mathcal{Z}_1(m\beta) = \sum_n e^{-m\beta E_n}$$

- This is suitable for low temperatures, when higher energy levels (not accessible in the diagonalization) are negligible
- For mid-range temperatures,  $\mathcal{Z}_1$  can be numerically calculated as a sum of diagonal amplitudes, and then  $E_0$  may be extracted from the free energy



# Density profiles of Bose-Einstein condensates (1)

- Density profile is given in terms of the two-point propagator  $\rho(\vec{r}_1, \vec{r}_2) = \langle \hat{\Psi}^\dagger(\vec{r}_1) \hat{\Psi}(\vec{r}_2) \rangle$  as a diagonal element,  $n(\vec{r}) = \rho(\vec{r}, \vec{r})$
- For the ideal Bose gas, the density profile can be written as

$$n(\vec{r}) = N_0 |\psi_0(\vec{r})|^2 + \sum_{n \geq 1} N_n |\psi_n(\vec{r})|^2$$

where the second term represents thermal density profile

- Vectors  $\psi_n$  represent single-particle eigenstates, while occupancies  $N_n$  are given by the Bose-Einstein distribution for  $n \geq 1$ ,

$$N_n = \frac{1}{e^{\beta(E_n - E_0)} - 1}$$



## Density profiles of Bose-Einstein condensates (2)

- Using the cumulant expansion of occupancies and spectral decomposition of amplitudes, the density profile can be also written as

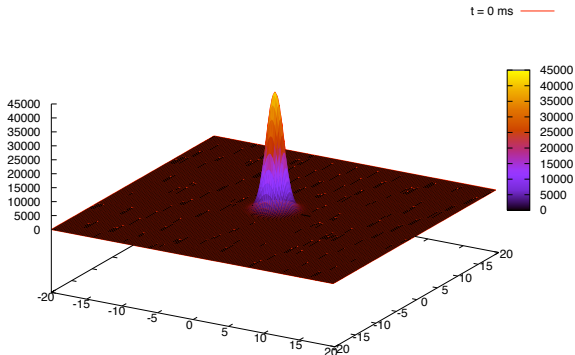
$$n(\vec{r}) = N_0 |\psi_0(\vec{r})|^2 + \sum_{m \geq 1} \left[ e^{m\beta E_0} A(\vec{r}, 0; \vec{r}, m\beta\hbar) - |\psi_0(\vec{r})|^2 \right]$$

where  $A(\vec{r}, 0; \vec{r}, m\beta\hbar)$  represents the (imaginary-time) amplitude for one-particle transition from the position  $\vec{r}$  in  $t = 0$  to the position  $\vec{r}$  in  $t = m\beta\hbar$

- Both definitions are mathematically equivalent
- The first one is more suitable for low temperatures, while the second one is suitable for mid-range temperatures



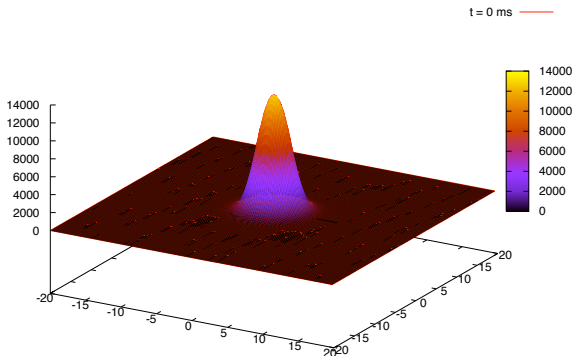
# Density profiles of Bose-Einstein condensates (3)



Density profile in  $x - y$  plane for the condensate at under-critical rotation  $\Omega/\omega_{\perp} = 0.9$ ,  $T = 10$  nK  $< T_c = 76.8$  nK. The linear size of the profile is  $54 \mu\text{m}$ .



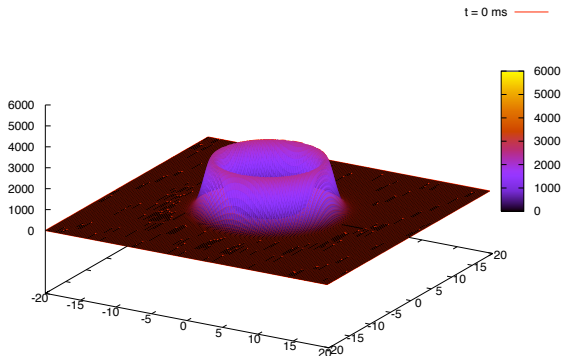
# Density profiles of Bose-Einstein condensates (4)



Density profile in  $x - y$  plane for the condensate at critical rotation  $\Omega/\omega_{\perp} = 1$ ,  $T = 10$  nK  $< T_c = 63.3$  nK. The linear size of the profile is  $54 \mu\text{m}$ .



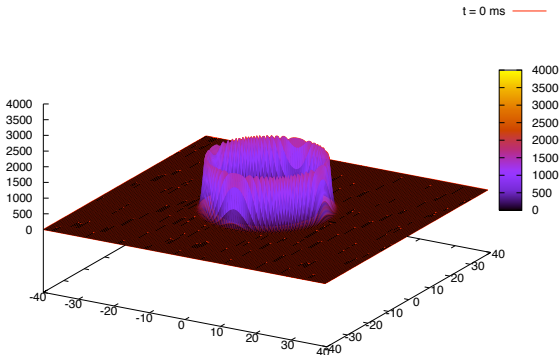
# Density profiles of Bose-Einstein condensates (5)



Density profile in  $x - y$  plane for the condensate at over-critical rotation  $\Omega/\omega_{\perp} = 1.05$ ,  $T = 10$  nK  $< T_c = 55.3$  nK. The linear size of the profile is  $54 \mu\text{m}$ .



# Density profiles of Bose-Einstein condensates (6)



Density profile in  $x - y$  plane for the condensate at over-critical rotation  $\Omega/\omega_{\perp} = 1.2$ ,  $T = 10$  nK  $< T_c = 49.1$  nK. The linear size of the profile is  $108 \mu\text{m}$ .



# Time-of-flight graphs for BECs (1)

- In typical BEC experiments, a trapping potential is switched off and gas is allowed to expand freely during a short time of flight  $t$  (of the order of 10 ms)
- The absorption picture is then taken, and it maps the density profile to the plane perpendicular to the laser beam
- For the ideal Bose condensate, the density profile after time  $t$  is given by

$$n(\vec{r}, t) = N_0 |\psi_0(\vec{r}, t)|^2 + \sum_{n \geq 1} N_n |\psi_n(\vec{r}, t)|^2$$

where

$$\psi_n(\vec{r}, t) = \int \frac{d^3 \vec{k} d^3 \vec{R}}{(2\pi)^3} e^{-i\omega_{\vec{k}} t + i\vec{k} \cdot \vec{r} - i\vec{k} \cdot \vec{R}} \psi_n(\vec{R})$$





## Time-of-flight graphs for BECs (2)

- For mid-range temperatures we can use mathematically equivalent definition of the density profile

$$n(\vec{r}, t) = N_0 |\psi_0(\vec{r}, t)|^2 + \sum_{m \geq 1} \left[ e^{m\beta E_0} \int \frac{d^3 \vec{k}_1 d^3 \vec{k}_2 d^3 \vec{R}_1 d^3 \vec{R}_2}{(2\pi)^6} \times \right. \\ \left. e^{-i(\omega_{\vec{k}_1} - \omega_{\vec{k}_2})t + i(\vec{k}_1 - \vec{k}_2) \cdot \vec{r} - i\vec{k}_1 \cdot \vec{R}_1 + i\vec{k}_2 \cdot \vec{R}_2} A(\vec{R}_1, 0; \vec{R}_2, m\beta\hbar) - |\psi_0(\vec{r}, t)|^2 \right]$$

- In both approaches it is first necessary to calculate  $E_0$  and  $\psi_0(\vec{r})$  using direct diagonalization or some other method
- FFT is ideally suitable for numerical calculations of time-of-flight graphs



## Time-of-flight graphs for BECs (3)

(Loading diag-d025-L400-r09eps02beta0311.mpg)

Evolution of the  $x - y$  density profile with the time-of-flight for the condensate at under-critical rotation  $\Omega/\omega_{\perp} = 0.9$ ,  $T = 10$  nK  $< T_c = 76.8$  nK. The linear size of the profile is  $54 \mu\text{m}$ .



# Time-of-flight graphs for BECs (4)

(Loading diag-d025-L400-r10eps02beta0311.mpg)

Evolution of the  $x - y$  density profile with the time-of-flight for the condensate at critical rotation  $\Omega/\omega_{\perp} = 1$ ,  $T = 10$  nK  $< T_c = 63.3$  nK. The linear size of the profile is  $54 \mu\text{m}$ .



# Time-of-flight graphs for BECs (5)

(Loading diag-d025-L400-r105eps02beta0311.mpg)

Evolution of the  $x - y$  density profile with the time-of-flight for the condensate at over-critical rotation  $\Omega/\omega_{\perp} = 1.05$ ,  $T = 10$  nK  $< T_c = 55.3$  nK. The linear size of the profile is  $54 \mu\text{m}$ .

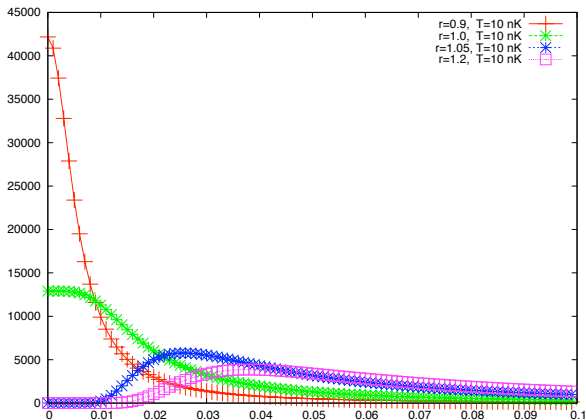


# Time-of-flight graphs for BECs (6)

(Loading diag-d05-L400-r12eps02beta0311.mpg)

Evolution of the  $x - y$  density profile with the time-of-flight for the condensate at over-critical rotation  $\Omega/\omega_{\perp} = 1.2$ ,  $T = 10$  nK  $< T_c = 49.1$  nK. The linear size of the profile is  $108 \mu\text{m}$ .

# Time evolution of the density at the origin



Time evolution [s] of the condensate density at the origin of  $x - y$  plane for the condensate at various rotation frequencies ( $r = \Omega/\omega_{\perp}$ ) for  $T = 10 \text{ nK} < T_c$ .



# Conclusions (1)

- We have presented a new method for numerical calculation of path integrals for a general non-relativistic many-body quantum theory
- We have derived discretized effective actions which allow deeper analytical understanding of the path integral formalism
- In the numerical approach, discretized effective actions of level  $p$  provide substantial speedup of Monte Carlo algorithm from  $1/N$  to  $1/N^p$
- For single-particle one-dimensional theories we have derived discretized actions up to level  $p = 35$ , while for a general non-relativistic many-body theory up to level  $p = 10$



## Conclusions (2)

- For special cases of potentials we have derived effective actions to higher levels ( $p = 140$  for a quartic anharmonic oscillator in  $d = 1$ ,  $p = 67$  in  $d = 2$ ,  $p = 37$  for modified Pöschl-Teller potential)
- We have developed MC codes that implement the newly introduced approaches, as well as *Mathematica* codes for automation of symbolic derivation of discretized effective actions
- The derived results used to study properties of quantum systems by numerical diagonalization of the space-discretized evolution operator
- Numerical study of properties of (fast-rotating) ideal Bose-Einstein condensates
  - Condensation temperature and ground-state occupancy
  - Density profiles and time-of-flight graphs





## Further applications

- Properties of interacting Bose-Einstein condensates
  - Effective actions for time-dependent potentials
  - Gross-Pitaevskii (mean field) equation
- Ground states of low-dimensional quantum systems
- Quantum gases with disorder (Anderson localization)
- Improved estimators for expectations values (heat capacity, magnetization etc.)



# Support

- National research project “Numerical Simulations of Complex Systems in Physics (OI141035)”, funded by Serbian Ministry of Science
- Centre of Excellence for Computational Modeling of Complex Systems (CX-CMCS) FP6 grant awarded to SCL, Institute of Physics Belgrade
- Bilateral research project “Fast Converging Path Integral Approach to Bose-Einstein Condensation (PI-BEC)”, funded by German Academic Exchange Service (DAAD) and Serbian Ministry of Science
- Equipment grants for computing resources from Serbian National Investment Plan
- We acknowledge use of research eInfrastructures provided by FP7 projects EGEE-III and SEE-GRID-SCI



# References

- A. Bogojević, A. Balaž, A. Belić, PRL **94**, 180403 (2005)
- A. Bogojević, A. Balaž, A. Belić, PLA **344**, 84 (2005)
- A. Bogojević, A. Balaž, A. Belić, PRB **72**, 064302 (2005)
- A. Bogojević, A. Balaž, A. Belić, PRE **72**, 036128 (2005)
- D. Stojiljković, A. Bogojević, A. Balaž, PLA **360**, 205 (2006)
- J. Grujić, A. Bogojević, A. Balaž, PLA **360**, 217 (2006)
- A. Bogojević, I. Vidanović, A. Balaž, A. Belić, PLA **372**, 3341 (2008)
- A. Balaž, A. Bogojević, I. Vidanović, A. Pelster, PRE **79**, 036701 (2009)