PHY410 Homework Set 1

1. [5 pts] Read carefully the introductory section of Chapter 1 in the textbook. Consider a particle of mass $m$ confined in a 2-dimensional square box of size $L$. The potential energy of the particle has the form

$$U(x, y) = \begin{cases} 0, & \text{if } 0 < x, y < L, \\ \infty, & \text{otherwise.} \end{cases}$$

Find the multiplicity of the 8 lowest energy levels.

2. [10 pts] The saddle point approximation pertains to situations where an integral of the form

$$I = \int_{-\infty}^{\infty} dx \ g(x) e^{-f(x)},$$

is evaluated and $f$ has a narrow minimum at some $x_0$. Around the minimum, $f$ can be approximated as

$$f(x) \approx f(x_0) + \frac{1}{2} (x - x_0)^2 f''(x_0),$$

and the integral as

$$I \approx e^{-f(x_0)} \int_{-\infty}^{\infty} dx \ g(x) e^{-\frac{1}{2} (x-x_0)^2 f''(x_0)}.$$

For a narrow minimum in $f$, $g$ can be further expanded around $x_0$, with only $g(x_0)$ contributing in the leading order to the integral. With this, one finds under the saddle-point approximation

$$I \approx g(x_0) e^{-f(x_0)} \int_{-\infty}^{\infty} dx \ e^{-\frac{1}{2} (x-x_0)^2 f''(x_0)} = g(x_0) e^{-f(x_0)} \sqrt{\frac{2\pi}{f''(x_0)}}.$$

In the class, we implicitly employed the saddle-point approximation for the spin system and the validity of the approximation was ensured there by having a large number of sites $N$. Next-order contributions stem from including further terms of expansion both in $g$ and $f$.

Consider next the integral

$$I = \int_0^{\infty} dx \ x e^{-ax - \frac{b}{\sqrt{x}}},$$

where $a, b > 0$.

(a) Find what conditions must $a$ and $b$ meet in order to make the saddle-point approximation a good approximation.
(b) Evaluate the integral above employing the saddle point approximation, while using $x \approx x_0$ for the $x$-factor multiplying the exponential. Would using $x = x_0 + (x - x_0)$ produce a different result in the saddle-point approximation?

(c) For $a = 1$ and $b = 5$ compute $I$ numerically using a calculator or Wolfram Alpha site (http://www.wolframalpha.com). If the upper limit of infinity cannot be used, take a large value for the upper limit, such as $x_{\text{max}} = 20$. Move the upper limit up and down, to make sure that the numerical integral has converged. Compare, the result from the saddle-point approximation above to the numerical result. What error in percentage is made using the saddle-point approximation? Note: Do not expect any high accuracy here.

(d) Discuss how the accuracy of the saddle-point approximation could be improved for the specific calculation above by inclusion of higher order terms. Indicate what those terms would be. You do not need to carry out an explicit calculation for those terms.

3. [5 pts] The exact and approximate expressions for the multiplicity of $N$ spins with spin excess $s$ are respectively

$$g(N, s) = \frac{N!}{(N/2 + s)! (N/2 - s)!}, \quad \text{and} \quad g(N, s) \approx g(N, 0) e^{-2s^2/N}.$$ 

Make a plot within any software you find convenient to use, including possibly the on-line Wolfram Alpha, of either $g(100, s)$ or of $\ln g(100, s)$, for the two expressions above. Employ the range $-18 < s < 18$ and overlay the two plots. Comment on the results. Note: In the class we found $g(N, 0) \approx 2N \sqrt{\frac{2}{\pi N}}$. However, for the sake of this problem use the exact expression $g(N, 0) = \frac{N!}{[(N/2)!]^2}$. 