

## Exact Propagator for Damped Time-Dependent Harmonic Oscillator

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**Abstract** The work of Montroll in deriving the propagator of time-dependent harmonic oscillator is generalized to obtain the propagator of time-dependent harmonic oscillator with constant damping term.

### 1. INTRODUCTION

From Feynman's formulation of nonrelativistic quantum mechanics the propagator, probability amplitude for a particle to go from the point  $(x', t')$  to the point  $(x'', t'')$ , can be expressed as<sup>1,2,3</sup>

$$K(x'', t''; x', t') = \int_{-\infty}^{\infty} \dots \int_{-\infty}^{\infty} \exp\left\{ \frac{i}{\hbar} \int_{t'}^{t''} L(x, \dot{x}, t) dt \right\} Dx(t) \quad (1.1)$$

where  $L(x, \dot{x}, t)$  is the Lagrangian of the dynamical system considered and  $Dx(t)$  indicates that the integral is over all paths with fixed endpoints  $(x', t')$  and  $(x'', t'')$ .

For time-dependent harmonic oscillator, Montroll<sup>4</sup> first transforms the path integral (1.1) into the Gaussian integral

$$\int_{-\infty}^{\infty} \dots \int_{-\infty}^{\infty} \exp\left\{ i(y^T A y + 2b^T y) \right\} \prod_{j=1}^n dy_j = (i\pi)^{n/2} (\det A)^{-1/2} \exp(-ib^T A^{-1}b) \quad (1.2)$$

multiplied by a function of  $x', x''$  and  $\tau$ . Here we have defined  $\tau = (t'' - t')/n$  for later convenience. He then carries out calculations as  $\tau \rightarrow 0$  (or  $n \rightarrow \infty$ ). His method has recently been applied for evaluating the propagator of time-dependent forced harmonic oscillator<sup>5</sup>. In the present work the same method has been generalized further to calculate the propagator of time-dependent harmonic oscillator with constant damping.

In Section 2, we are able to transform our path integral into the Gaussian integral (1.2) multiplied by a function of  $x', x''$  and  $\tau$ .

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In Section 3, we show the details of calculation (and also in the Appendix) as  $\tau \rightarrow 0$  and we write down the propagator in terms of  $f(t)$  and  $g(t)$ , which are respectively the solutions of time-dependent harmonic oscillator with damping and with antidamping. Finally, we discuss the result in Section 4.

## 2. FORMULATION

For time-dependent harmonic oscillator with constant damping term, the equation of motion is

$$\ddot{x} + \gamma \dot{x} + \omega^2(t)x = 0 \quad (2.1)$$

where  $\omega(t)$  is a time-dependent frequency and  $\gamma$  is a constant damping coefficient. Eq. (2.1) can be obtained from the Lagrangian<sup>6</sup>

$$L(x, \dot{x}, t) = e^{\gamma t} m [\dot{x}^2 - \omega^2(t)x^2]/2 \quad (2.2)$$

In spite of its interpretation difficulties in quantum mechanics<sup>7,8</sup>, we are going to use (2.2) as our Lagrangian. Now the propagator defined by (1.1) can be written as

$$K(x'', t''; x', t') = \lim_{n \rightarrow \infty} \left[ \prod_{j=1}^n (m e^{\gamma t_j} / 2\pi i \hbar \tau)^{1/2} \int_{-\infty}^{\infty} \dots \int_{-\infty}^{\infty} \exp \left\{ (i\tau/2\hbar) \right. \right. \\ \left. \left. \times \left[ m\tau^{-2} \sum_{j=1}^n e^{\gamma t_j} (x_j - x_{j-1})^2 - m \sum_{j=0}^{n-1} e^{\gamma t_j} \omega_j^2 x_j^2 \right] \right\} \prod_{j=1}^{n-1} dx_j \right] \quad (2.3)$$

by Feynman's definition. The extra factor  $\exp(\gamma t_j)$  is necessary for including dissipative effect. For later convenience we have set  $\tau = (t'' - t')/n$  and  $r_j = r(t' + j\tau)$ ,  $r' = r(t')$  and  $r'' = r(t'')$  for any function  $r(t)$ . Now we let  $y_j = \exp(\gamma t_j/2) (m/2\hbar\tau)^{1/2} x_j$ , then (2.3) can be rewritten as

$$K(x'', t''; x', t') = \lim_{n \rightarrow \infty} (i\pi)^{-n/2} (m e^{\gamma t''} / 2\hbar\tau)^{1/2} \exp \left\{ (i\tau/2\hbar) \left[ m\tau^{-2} (e^{\gamma t'} x')^2 \right. \right. \\ \left. \left. + e^{\gamma t''} (x'')^2 - m e^{\gamma t'} \omega_1^2 x_1^2 \right] \right\} \int_{-\infty}^{\infty} \dots \int_{-\infty}^{\infty} \exp \left\{ i \left[ \sum_{j=1}^{n-1} (1 + e^{\gamma \tau} \omega_j^2 \tau^2) y_j^2 \right. \right. \\ \left. \left. - 2 \sum_{j=0}^{n-1} e^{\gamma \tau/2} y_j y_{j+1} \right] \right\} \prod_{j=1}^{n-1} dy_j \quad (2.4)$$

since  $dx_j = \exp(-\gamma t_j/2) (2\hbar\tau/m)^{1/2} dy_j$ .

By comparing (1.2) and (2.4) we find that the matrix A is of the form

$$A = \begin{pmatrix} a, & -d & 0 & 0 & \dots & 0 & 0 & 0 & 0 \\ -d & a & -d & 0 & \dots & 0 & 0 & 0 & 0 \\ 0 & -d & a, & -d & \dots & 0 & 0 & 0 & 0 \\ \dots & \dots & \dots & \dots & \dots & \dots & \dots & \dots & \dots \\ 0 & 0 & 0 & 0 & \dots & -d & a_{n-3} & -d & 0 \\ 0 & 0 & 0 & 0 & \dots & 0 & -d & a_{n-2} & -d \\ 0 & 0 & 0 & 0 & \dots & 0 & 0 & -d & a_{n-1} \end{pmatrix} \quad (2.5)$$

with  $a_j = 1 + \exp(\gamma\tau) - \frac{\omega^2 \tau^2}{3}$  and  $d = \exp(\gamma\tau/2)$ . The column matrix b has the following elements;

$$\begin{aligned} b_1 &= -y' \exp(\gamma\tau/2) = -c\tau^{-1/2} \exp(\gamma t_1/2) x^1 \\ b_j &= 0 \quad (j = 2, 3, \dots, n-2) \end{aligned} \quad (2.6)$$

and

$$b_{n-1} = -y'' \exp(\gamma\tau/2) = -c\tau^{-1/2} \exp[\gamma(t''+\tau)/2] x''$$

Here we have set  $c = (m/2\hbar)^{1/2}$ . By substituting (1.2) into (2.4) we obtain

$$K(x'', t''; x', t') = \lim_{\tau \rightarrow 0} (m e^{\gamma t''} / 2\pi i \hbar \tau \det A)^{1/2} \exp\{iB(x'', x', \tau)\} \quad (2.7)$$

and

$$B(x'', x', \tau) = (m/2\hbar\tau) (\exp(\gamma t_1) x'^2 + \exp(\gamma t'') x''^2) - b^T A^{-1} b \quad (2.8)$$

We have assumed that the factor  $\exp(-im \exp(\gamma t') \omega^2 x'^2 \tau / 2\hbar)$  in (2.4) to be one as  $\tau \rightarrow 0$ . Now we are only left to calculate the limit values of  $\tau \det A$  and  $B(x'', x', \tau)$  as  $\tau \rightarrow 0$ . With the help of (2.5) - (2.8), the calculations will be carried out in the next section and in the Appendix.

### 3. CALCULATION

From the matrix  $A$  we define  $A_j$  and  $D_j$  as the following determinants

$$A_1 = a_1, A_2 = \begin{vmatrix} a_1 & -d \\ -d & a_2 \end{vmatrix}, A_3 = \begin{vmatrix} a_1 & -d & 0 \\ -d & a_2 & -d \\ 0 & -d & a_3 \end{vmatrix}, \dots, A_{n-1} = \det A$$

$$D_{n-1} = a_{n-1}, D_{n-2} = \begin{vmatrix} a_{n-2} & -d \\ -d & a_{n-1} \end{vmatrix}$$

$$D_{n-3} = \begin{vmatrix} a_{n-3} & -d & 0 \\ -d & a_{n-2} & -d \\ 0 & -d & a_{n-1} \end{vmatrix}, \dots, D_1 = \det A$$

It is easily to show that  $A_j$  and  $D_j$  satisfy the recurrence relations

$$A_{j+1} = a_{j+1}A_j - d^2A_{j-1}, A_1 = 1 \quad (1 \leq j \leq n-2) \quad (3.1)$$

and

$$D_{j-1} = a_{j-1}D_j - d^2D_{j+1}, D_n = 1 \quad (2 \leq j \leq n-1) \quad (3.2)$$

Furthermore, eqs (3.1) and (3.2) can be transformed into the finite-difference equations

$$(D_{j+1} - 2D_j + D_{j-1})/\tau^2 = -\omega_{j-1}^2 D_j - \gamma(D_{j+1} - D_j)/\tau \quad (3.3)$$

and

$$(A_{j+1} - 2A_j + A_{j-1})/\tau^2 = -\omega_{j+1}^2 A_j + \gamma(A_j - A_{j-1})/\tau \quad (3.4)$$

respectively. From eqs (3.1) and (3.2) we see that the end conditions of  $A_j$  and  $D_j$  are

$$D_{n-1} = a_{n-1} \approx 1 + 0(\tau) \approx a_n = A_n \quad (3.5)$$

$$(D_{n-1} - D_{n-2})/\tau = \{a_{n-1}(1 - a_{n-2}) + d^2\}/\tau \approx -(1/\tau) \quad (3.6)$$

and

$$(A_2 - A_1)/\tau = \{a_1(a_2 - 1) - d^2/\tau\} \approx 1/\tau \quad (3.7)$$

for small  $\tau$ . In order to overcome the difficulties of divergence in eqs (3.6) and (3.7), we now introduce  $f_j$  and  $g_j$  by

$$f_j = \tau D_j \quad \text{and} \quad g_j = \tau A_j \quad (3.8)$$

With the help of eqs (3.5) - (3.7), eqs (3.3) and (3.4) can be rewritten as the differential equations

$$f + \gamma \dot{f} + \omega^2(t)f = 0, \quad f'' = 0, \quad \dot{f}'' = -1 \quad (3.9)$$

and

$$\ddot{g} - \gamma \dot{g} + \omega^2(t)g = 0, \quad g' = 0, \quad \dot{g}'' = 1 \quad (3.10)$$

in the limit as  $\tau \rightarrow 0$ . Therefore, we obtain

$$\lim_{\tau \rightarrow 0} (\tau \det A) = \lim_{\tau \rightarrow 0} (\tau D_1) = \lim_{\tau \rightarrow 0} f_1 = f(t') = f' = g'' \quad (3.11)$$

From eqs (3.1), (3.2) and (3.8) we discover that the  $f_j$  and  $g_j$  are related through the formula

$$f_{j+1}g_j - d^2f_{j+2}g_{j-1} = f_jg_{j-1} - d^2f_{j+1}g_{j-2} = \tau^2 \det A = \tau f_1 = \tau g_{n-1} \quad (3.12)$$

Hence

$$\begin{aligned} g_j &= \tau f_1 f_{j+2} (f_{j+1} f_{j+2})^{-1} + d^2 f_{j+2} g_{j-1} / f_{j+1} \\ &= \tau f_1 f_{j+2} \{ (f_{j+1} f_{j+2})^{-1} + d^2 (f_j f_{j+1})^{-1} \} + d^4 f_{j+1} g_{j-2} / f_j \\ &= \dots = \tau f_1 f_{j+2} \sum_{k=1}^{j+1} (f_k f_{k+1})^{-1} d^{2(j-k+1)} \end{aligned} \quad (3.13)$$

In particular, we have

$$\tau^2 \sum_{k=1}^{n-1} (f_k f_{k+1})^{-1} d^{2(n-k)} = d^2 g_{n-2} / g_{n-1} \quad (3.14)$$

for  $j = n-2$ . Using eqs (2.5) and (3.13) we can show that

$$b^T A^{-1} b = \sum_{j=1}^{n-1} (f_j f_{j+1} d^{2j})^{-1} \sum_{k=j}^{n-1} b_k f_{k+1} d^k)^2 \quad (3.15)$$

The above relation is proved in the Appendix.

Now substituting eq (2.6) into eq (3.15), we get

$$\begin{aligned}
 b^T A^{-1} b &= (f_1 f_2 d^2)^{-1} \left\{ -c\tau^{-1/2} \left[ e^{\gamma t_1/2} f_2 dx' + e^{\gamma(t''+\tau)/2} f_n d^{n-1} x'' \right] \right\}^2 \\
 &+ \sum_{j=2}^{n-1} (f_j f_{j+1} d^{2j})^{-1} \left\{ -c\tau^{-1/2} e^{\gamma(t''+\tau)/2} f_n d^{n-1} x'' \right\}^2 \\
 &= (c^2 f_2 / \tau f_1) e^{\gamma t_1} x'^2 + (2c^2 / f_1) e^{\gamma t''} x' x'' \\
 &+ c^2 \tau \left[ \sum_{k=1}^{n-1} (f_k f_{k+1})^{-1} d^{2(n-k)} \right] e^{\gamma t''} x''^2 \quad (3.16)
 \end{aligned}$$

after lengthy but straightforward calculations. Substituting eq (3.16) into eqs (2.7) and (2.8), the propagator takes the following form

$$K(x'', t''; x', t') = \lim_{\tau \rightarrow 0} (me^{\gamma t''} / 2\pi i \hbar \tau \det A)^{1/2} \exp\{i[a_\tau x'^2 + b_\tau x' x'' + c_\tau x''^2]\} \quad (3.17)$$

where

$$\begin{aligned}
 a_\tau &= (me^{\gamma t_1} / 2\hbar \tau) (1 - f_2 / f_1) \\
 b_\tau &= -me^{\gamma t''} / \hbar f_1
 \end{aligned}$$

and

$$c_\tau = (me^{\gamma t''} / 2\hbar \tau) \left[ 1 - \tau^2 \sum_{k=1}^{n-1} (f_k f_{k+1})^{-1} d^{2(n-k)} \right]$$

As  $\tau \rightarrow 0$ , we finally obtain

$$\lim_{\tau \rightarrow 0} a_\tau = \lim_{\tau \rightarrow 0} (me^{\gamma t_1} / 2\hbar f_1) (f_1 - f_2) / \tau = - (me^{\gamma t_1} f' / 2\hbar f_1) \quad (3.18)$$

$$\lim_{\tau \rightarrow 0} b_\tau = \lim_{\tau \rightarrow 0} (-me^{\gamma t''} / \hbar f_1) = - (me^{\gamma t''} / \hbar f_1) \quad (3.19)$$

and

$$\begin{aligned}
 \lim_{\tau \rightarrow 0} c_\tau &= \lim_{\tau \rightarrow 0} (me^{\gamma t''} / 2\hbar \tau) (i - e^{\gamma \tau} g_{n-2} / g_{n-1}) \\
 &= (me^{\gamma t''} / 2\hbar) (-\gamma + \dot{g}'' / g'') \quad (3.20)
 \end{aligned}$$

Here we have used eq (3.14) to derive eq (3.20).

Substituting eq (3.11) and (3.18) - (3.20) into eq (3.17), we obtain our main result

$$K(x'', t''; x', t') = (m e^{\gamma t''} / 2\pi i \hbar f')^{1/2} \exp\{ (m/2i\hbar f') [\dot{f}' e^{\gamma t'} x'^2 + 2e^{\gamma t''} x' x'' + (\gamma f' - \dot{g}'') e^{\gamma t''} x''^2] \} \quad (3.21)$$

Here we assume that  $f' = g'' \neq 0$  for excluding catastrophic phenomenon. The propagator has been written in terms of  $f(t)$  and  $g(t)$  which are the solutions of the equation of motion of time-dependent harmonic oscillator with damping term and with antidamping term, respectively. For  $\gamma=0$ , the above equation is equivalent to eq (3.13) with  $q(t) = 0$  in Ref. 5 as we expect.

#### 4. RESULT

It can easily be shown that the solutions of eqs (3.9) and (3.10) are

$$f(t) = s(t) e^{-\gamma(t-t'')/2} \sin[\bar{v}'' - v(t)] \quad (4.1)$$

and

$$g(t) = s(t) e^{-\gamma(t'-t)/2} \sin[\bar{v}(t) - v'] \quad (4.2)$$

respectively, where  $s(t)$  and  $v(t)$  are the amplitude and the phase of time-dependent harmonic oscillator with constant damping (or antidamping). In order to satisfy their boundary conditions, we let

$$\ddot{s}(t) - s'^2 s^{-3}(t) + \Omega^2(t) s(t) = 0, \quad \Omega^2(t) = \omega^2(t) - \gamma^2/4 \quad (4.3)$$

and

$$s^2(t) \dot{v}(t) = s' \quad (4.4)$$

We also have  $s' = s''$ ,  $v' = \dot{v}''$  and  $s' \dot{v}' = s'' \dot{v}'' = 1$  since  $f' = g''$ . With the help of eqs (4.1) - (4.4), eq (3.21) can be rewritten as

$$K(x'', t''; x', t') = [m e^{\gamma(t'+t'')/2} \dot{v}' / 2\pi i \hbar \sin \Phi(t'', t')]^{1/2} \times \\ \exp\{ (m \dot{v}' / 4i\hbar) [(2\dot{s}' - \gamma s') e^{\gamma t'} x'^2 - (2\dot{s}'' - \gamma s'') e^{\gamma t''} x''^2] \} \times \\ \exp\{ (i m \dot{v}' / 2\hbar) [e^{\gamma t'} x'^2 + e^{\gamma t''} x''^2] \cot \Phi(t'', t') \\ - 2e^{\gamma(t'+t'')/2} x' x'' \csc \Phi(t'', t') \} \quad (4.5)$$

with  $\Phi(\alpha, \beta) = v(\alpha) - v(\beta)$  for any two arbitrary time  $\alpha$  and  $\beta$ . When  $\omega(t)$  is a constant frequency  $\omega_0$ , eq (4.5) reduces to the propagator evaluated by Papadopoulos<sup>9</sup> and is equivalent to (80) without perturbative force of Khandekar and Lawande<sup>10</sup>. However, we need both  $f(t)$  and  $g(t)$  to evaluate the propagator. It seems to agree with the idea of Feshbach and Tikochinsky<sup>11</sup>.

## APPENDIX

The elements of  $A^{-1}$ , represented by  $a_{jk}^{-1}$ , are determined by finding the cofactor of  $A$ . Therefore, we have from eq (2.5) that

$$a_{jk}^{-1} = d^{j-k} A_{k-1}^{D_{j+1}} / D_1 = d^{j-k} g_{k-1} f_{j+1} / \tau f_1, \quad j > k \quad (A.1)$$

and

$$a_{jk}^{-1} = d^{k-j} A_{j-1}^{D_{k+1}} / D_1 = d^{k-j} g_{j-1} f_{k+1} / \tau f_1, \quad j \leq k \quad (A.2)$$

With the help of eqs (3.13) - (3.14) and (A.1) - (A.2), we obtain

$$\begin{aligned} b^T A^{-1} b &= \sum_{j,k=1}^{n-1} b_j a_{jk}^{-1} b_k \\ &= (1/\tau f_1) \left\{ \sum_{k=1}^{n-2} b_k g_{k-1} d^{-k} \sum_{j=k+1}^{n-1} b_j f_{k+1} d^j + \sum_{j=1}^{n-1} b_j g_{j-1} d^{-j} \sum_{k=j}^{n-1} b_k f_{k+1} d^k \right\} \\ &= \sum_{k=1}^{n-2} b_k f_{k+1} d^{-k} \left\{ \sum_{m=1}^k (f_m f_{m+1})^{-1} d^{2(k-m)} \right\} \sum_{j=k+1}^{n-1} b_j f_{j+1} d^j \\ &+ \sum_{j=1}^{n-1} b_j f_{j+1} d^{-j} \left\{ \sum_{m=1}^j (f_m f_{m+1})^{-1} d^{2(j-m)} \right\} \sum_{k=j}^{n-1} b_k f_{k+1} d^k \\ &= \sum_{j=1}^{n-1} (f_j f_{j+1} d^{2j})^{-1} \sum_{m=j}^{n-2} \sum_{k=m+1}^{n-1} (b_m f_{m+1} d^m) (b_k f_{k+1} d^k) \\ &+ \sum_{j=1}^{n-1} (f_j f_{j+1} d^{2j})^{-1} \sum_{m=j}^{n-1} \sum_{k=m}^{n-1} (b_m f_{m+1} d^m) (b_k f_{k+1} d^k) \\ &= \sum_{j=1}^{n-1} (f_j f_{j+1} d^{2j})^{-1} \left( \sum_{k=j}^{n-1} b_k f_{k+1} d^k \right)^2 \end{aligned}$$

after lengthy but straightforward calculations.

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## Resumo

O trabalho de Montroll para deduzir o propagador do oscilador harmônico dependente do tempo é generalizado para obter o propagador do oscilador harmônico amortecido também dependente do tempo.