

1. Introduction. Brownian Motion.

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Quantum optics.

Leading textbooks include

- Scully / Zubairy : Quantum Optics
- Loudon : Quantum Theory of Light
- Louisell : Quantum statistical properties of Radiation
- Walls / Milburn : Quantum Optics
- Agarwal : Quantum Optics
- Schleich : Quantum Optics in Phase Space

Quantum dissipation

Leading textbooks include

- Breuer / Petruccione : Open quantum systems
- Wali SS : Quantum dissipation
- Gardiner / Zoller : Quantum noise
- Carmichael : Statistical methods in quantum optics
- Barnett / Radmore : Methods in Theoretical quantum optics
- non-classical light emission (single photons, super-bunching)
- non-equilibrium phonon dynamics
- polarization-entangled photon pairs
- electrically-pumped single photon sources
- indistinguishable photons
- phonon lasing (acoustic waves)

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- optomechanical systems (solid-state based, CQED)

- 1.) Brownian motion (Langevin/quantum Langevin)
- 2.) Quantum master equation (Lindblad)
- 3.) Quantum Stochastic Schrödinger Equation. Quantum Monte-Carlo simulation.
- 4.) Propagator method. Feynman-Vernon influence functional.
- 5.) Independent boson model.
- 6.) Caldeira-Leggett master equation.
- 7.) Quantum optical master equation. Mollow physics.
- 8.) Quantum feedback. single-photon limit.
- 9.) Quantum feedback. Matrix-product state.

Brownian motion:

$$m\ddot{x} = m\dot{v} = -\gamma m v + R(t)$$

equation of motion for a Brownian particle subjected to a random force

$R(t)$ is assumed to be not known, but we can find properties in the average sense.

$$(i) \langle R(t) \rangle = 0, (ii) \langle R(t)v(t) \rangle = 0, (iii) \langle R(t)R(t') \rangle = 2\pi P_0 \delta(t-t')$$

What does the random force for the temporal average of the variance?

$$\lim_{t \rightarrow \infty} \left[\frac{1}{t} \langle [x(t) - x(0)]^2 \rangle \right] = z \quad \text{this will yield the free-Kubo formula.}$$

$$\lim_{t \rightarrow \infty} \frac{1}{t} \langle [x(t) - x(0)]^2 \rangle = \int_{-\infty}^{\infty} \frac{d\omega}{2\pi} \frac{1}{\omega^2} \langle \tilde{v}(\omega) \tilde{v}(\omega) \rangle = \int_{-\infty}^{\infty} \frac{d\omega}{2\pi} \frac{1}{\omega^2} \langle \tilde{v}(\omega) \tilde{v}(\omega) \rangle$$

$t \rightarrow \infty$

green - new formula.

start with the identity $\boxed{x(t) - x(0) = \int_0^t \dot{x}(t') dt'}$ [$\dot{x}(t) = \dot{x}(t)$]

$$\begin{aligned}
[x(t) - x(0)]^2 &= \int_0^t dt' \int_0^{t'} dt'' \dot{x}(t') \dot{x}(t'') \\
&= \int_0^t dt' \int_0^{t'} dt'' \dot{x}(t') \dot{x}(t'') + \int_0^t dt'' \int_0^{t''} dt' \dot{x}(t') \dot{x}(t'') \\
&= \{ \text{relabelling} \} = 2 \int_0^t dt' \int_0^{t'} dt'' \dot{x}(t') \dot{x}(t'')
\end{aligned}$$

$$= \{ t'' = t' - s, s = t' - t'', -ds = dt'' \}$$

$$= 2 \int_0^t dt' \int_{t'}^0 (-ds) \dot{x}(t') \dot{x}(t' - s)$$

now we use the observation that we have a stationary on average.

$$\langle \dot{x}(t') \dot{x}(t' - s) \rangle = \langle \dot{x}(0) \dot{x}(-s) \rangle = \langle \dot{x}(s) \dot{x}(0) \rangle$$

$$\langle [x(t) - x(0)]^2 \rangle = 2 \int_0^t dt' \int_0^{t'} ds \langle \dot{x}(s) \dot{x}(0) \rangle$$

use the following integration by parts

$$\int_0^t dt' F(t') = \int_0^t dt' \left(\frac{d}{dt'} t' \right) F(t') = \underbrace{t' F(t')}_0^t - \int_0^t dt' t' \left(\frac{d}{dt'} F(t') \right)$$

$$\frac{1}{t} \int_0^t dt' F(t') = F(t) - \int_0^t dt' t' \frac{dF(t')}{dt'}$$

$$F(t') = \int_0^{t'} ds \langle \dot{x}(s) \dot{x}(0) \rangle \quad \frac{d}{dt'} F(t') = \langle \dot{x}(t') \dot{x}(0) \rangle$$

$$\begin{aligned}
\Rightarrow \frac{1}{t} \int_0^t dt' \int_0^{t'} ds \langle \dot{x}(s) \dot{x}(0) \rangle &= \int_0^t ds \langle \dot{x}(s) \dot{x}(0) \rangle - \int_0^t dt' \frac{t'}{t} \langle \dot{x}(t') \dot{x}(0) \rangle \\
&= \int_0^t dt' \left[1 - \frac{t'}{t} \right] \langle \dot{x}(t') \dot{x}(0) \rangle
\end{aligned}$$

take the limit $t \rightarrow \infty$:

$$\lim_{t \rightarrow \infty} \left[\frac{1}{t} \langle [x(t) - x(0)]^2 \rangle \right] = \lim_{t \rightarrow \infty} \int_0^t dt' \left[1 - \frac{t'}{t} \right] \langle \dot{x}(t') \dot{x}(0) \rangle$$

$$\lim_{t \rightarrow \infty} \underbrace{\left[\frac{1}{t} \langle [x(t) - x(0)]^2 \rangle \right]}_{\text{our observation}} = \lim_{t \rightarrow \infty} \int_0^t dt' \left[1 - \frac{t'}{t} \right] \langle \dot{x}(t') \dot{x}(0) \rangle$$

$$= \int_0^\infty dt' \langle \dot{x}(t') \dot{x}(0) \rangle$$

the velocity autocorrelation is a measure for the mean variance in space iff a random force acts on the particle. therefore, the particle is not just damped but also transported in space : damping leads to motion

Fluctuation-Dissipation Theorem

Green-Kubo formula: $\lim_{t \rightarrow \infty} \left[\frac{1}{t} \langle \Delta A(t) \rangle \right] = \int_0^\infty ds \langle A(s) A(0) \rangle$

note : the fluctuation-dissipation theorem is the closest thing to a fundamental law in non-equilibrium phenomena.

the stochastic process reproduces at least a thermal equilibrium on average

$$m \dot{v} = -\gamma m v + R(t)$$

$$v(t) = e^{-\gamma t} v(0) + \int_0^t dt' e^{-\gamma(t-t')} \frac{R(t')}{m}$$

$$[v(t)]^2 = e^{-2\gamma t} \left[v_0^2 + 2 \int_0^t dt' e^{\gamma t'} \frac{v(0) R(t')}{m} + \int_0^t dt' \int_0^t dt'' e^{\gamma(t+t'')} \frac{R(t') R(t'')}{m^2} \right]$$

take the average over all possible initial states.

$$\langle v^2(t) \rangle = e^{-2\gamma t} \left[\langle v_0^2 \rangle + \frac{2\pi R_0}{m^2} \frac{e^{2\gamma t} - 1}{2\gamma} \right]$$

$$\lim_{t \rightarrow \infty} \frac{\pi R_0}{m^2 \gamma} \lim_{t \rightarrow \infty} \langle v^2(t) \rangle = \frac{2}{m} \frac{3}{2} k_B T = \frac{3 k_B T}{m}$$

($U_{kin} = U_{therm} = \frac{1}{2} m \langle v^2 \rangle = \frac{3}{2} k_B T$)

$$\frac{\pi R_0}{m^2 \gamma} = \frac{3 k_B T}{m} \Rightarrow \gamma = \frac{R_0 \pi}{3 m k_B T}$$

$$\langle R(t')R(t'') \rangle = 6m \gamma_0 T \gamma \delta(t' - t'')$$

(ill-defined mathematically)

Given these properties, the spatial mean variance can be calculated.

$$\langle (x(t) - x(0))^2 \rangle = \langle x^2(t) \rangle, \text{ we make the particle always start at } x(0) = 0$$

We need an equation of motion for $x^2(t)$:

$$\begin{aligned} x \dot{x} &= \frac{1}{2} \frac{d}{dt} x^2, \quad x \ddot{x} + \underbrace{\dot{x}^2 - \dot{x}^2}_{=0} = \frac{d}{dt} (x \dot{x}) - \dot{x}^2 \\ &= \frac{d}{dt} \left(\frac{1}{2} \frac{d}{dt} x^2 \right) - \dot{x}^2 \end{aligned}$$

$$\frac{d^2}{dt^2} (x^2) = 2x \ddot{x} + 2\dot{x}^2 = 2x \dot{x} + 2v^2(t)$$

$$\text{So } \frac{d}{dt^2} \langle x^2 \rangle = 2 \langle x \left[-\gamma v + \frac{R(t)}{m} \right] \rangle + 2 \langle e^{-2\gamma t} v(0) + \frac{\gamma R_0}{m^2 \gamma} (1 - e^{-2\gamma t}) \rangle$$

$$= -2\gamma \underbrace{\langle x(t)v(t) \rangle}_{= \frac{1}{2} \frac{d}{dt} \langle x^2 \rangle} + \frac{2}{m} \underbrace{\langle xR(t) \rangle}_{=0} + 2 \underbrace{e^{-2\gamma t}}_{=} \langle v(0) \rangle + \frac{2\gamma R_0}{m^2 \gamma} \underbrace{(1 - e^{-2\gamma t})}_{=}$$

let's assume $\gamma t \gg 1$ [no transient effects regarded]
[choice of time scale with the BS]

$$\frac{d^2}{dt^2} \langle x^2 \rangle = -\gamma \frac{d}{dt} \langle x^2 \rangle + \frac{2\gamma R_0}{m^2 \gamma} = -\gamma \frac{d}{dt} \langle x^2 \rangle + \frac{6\gamma_0 T}{m}$$

due to energy conservation

$$\frac{d^2}{dt^2} \langle x^2 \rangle + \gamma \frac{d}{dt} \langle x^2 \rangle = \frac{6\gamma_0 T}{m}$$

to solve this, we need initial conditions

$$\langle x^2(0) \rangle = 0, \quad \frac{d}{dt} \langle x^2(t) \rangle \Big|_{t=0} = 0$$

$$f'' + \gamma f' = c, \quad g = f', \quad g' = f'', \quad \boxed{g' + \gamma g = c}$$

$$g(t) = g_0 e^{-\gamma t} + \frac{c}{\gamma} (1 - e^{-\gamma t})$$

now, we use $g = f'$ $f(t) - f(0) = \int_0^t dt' g(t')$

we yield $f(t) = f(0) + g(0) \frac{1 - e^{-\gamma t}}{\gamma} + \frac{ct}{\gamma} - \frac{c}{\gamma} \frac{1 - e^{-\gamma t}}{\gamma}$

but $f(0) = 0 = g(0)$

$$\langle x^2(t) \rangle = \frac{6 \gamma_B T}{m \gamma} \left[t - \frac{1}{\gamma} + \frac{e^{-\gamma t}}{\gamma} \right] \quad \parallel \quad t \gg 1$$

we have for the time-averaged spatial mean variance

$$\lim_{t \rightarrow \infty} \left[\frac{1}{t} \langle x^2(t) \rangle \right] = \frac{6 \gamma_B T}{m \gamma} \lim_{t \rightarrow \infty} \left[1 - \frac{1}{\gamma t} + \frac{e^{-\gamma t}}{t} \right]$$

$$= \frac{6 \gamma_B T}{m \gamma} \quad (\text{diffusiv})$$

use Green-Kubo formula to yield information for velocity autocorrelation function.

$$\langle \underline{v}(s) v(0) \rangle = \left\langle \left(v(0) e^{-\gamma s} + \frac{e^{-\gamma s}}{m} \int_0^s ds' e^{\gamma s'} R(s') \right) v(0) \right\rangle$$

$$= \langle v_0^2 \rangle e^{-\gamma s} + \frac{e^{-\gamma s}}{m} \int_0^s ds' e^{\gamma s'} \underbrace{\langle v(0) R(s') \rangle}_{=0}$$

$$\frac{6 \gamma_B T}{m \gamma} = \lim_{t \rightarrow \infty} \left[\frac{1}{t} \langle x^2(t) \rangle \right] = 2 \int_0^{\infty} ds \langle v(s) v(0) \rangle$$

$$= 2 \int_0^{\infty} ds \langle v_0^2 \rangle e^{-\gamma s} = 2 \frac{\langle v_0^2 \rangle}{\gamma} [0 - (-1)] = \frac{2 \langle v_0^2 \rangle}{\gamma}$$

$$\Rightarrow \langle v_0^2 \rangle = \frac{3 \gamma_B T}{m} \quad \text{to fulfill Green-Kubo formula}$$

interestingly, for short times we recover ballistic transport

$$\langle x^2(t) \rangle \Big|_{t \ll 1} = \frac{6 \gamma_B T}{m \gamma} \left[t - \frac{1}{\gamma} + \frac{e^{-\gamma t}}{\gamma} \right]$$

$$\approx \frac{6 \gamma_B T}{m \gamma} \left[t - \frac{1}{\gamma} + \frac{1 - \gamma t + \frac{1}{2} \gamma^2 t^2}{\gamma} \right]$$

$$= \frac{3 \gamma_B T}{m} t^2 = \langle (v(0) t)^2 \rangle = \langle x^2(t) \rangle$$

$$= \frac{3}{2} \frac{k_B T}{m} t^2 = \langle \underbrace{v(0)t}_{x(t)}^2 \rangle = \langle x^2(t) \rangle$$

note: the noise function/contribution was essential to ascertain an equilibrium energy distribution in the long time limit and in the average sense

$$\frac{1}{2} m v^2 = U_{kin} = U_{THERM} = \frac{3}{2} k_B T$$

- noise leads to energy conservation
- the trajectory of the particle is random



nowhere differentiable

$$x(t) = x(0) + \int_0^t dt' v(t')$$

$$= x(0) + \frac{v(0)}{\gamma} [1 - e^{-\gamma t}] + \Delta R(t)$$

but: the spatial mean variance is nevertheless bounded

$$\langle x^2(t) \rangle = \frac{6k_B T}{m\gamma} \left[t - \frac{1}{\gamma} + \frac{e^{-\gamma t}}{\gamma} \right]$$

- logic has been, we don't know $R(t)$ and therefore we don't know $v(t)$

we use $U_{kin} = U_{THERM}$

$$\langle R(t)R(t') \rangle = 6m k_B T \gamma \delta(t-t')$$

- what is it good for?

via the movement of small objects (silica pearls) suspended in liquids reveal characteristic time-scales of the liquid itself, i.e. the theory of Brownian motion is a theory to extract material

equilibrium, i.e. the theory of slow motion is a theory to extract material specific parameters (ergodicity, viscosity, memory depth) via observable quantities