1. Starting from the discretized version of the path integral

$$
G\left(x^{\prime \prime}, t^{\prime \prime} ; x, t\right)=\lim _{N \rightarrow \infty}\left(\frac{m}{2 \pi i \hbar \delta t}\right)^{N / 2} \prod_{i=1}^{N-1} \int_{-\infty}^{\infty} \mathrm{d} x_{i} e^{\frac{i}{\hbar} \sum_{i=0}^{N-1} \delta t\left[\frac{m}{2}\left(\frac{x_{i+1}-x_{i}}{\delta t}\right)^{2}-V\left(x_{i}\right)\right]},
$$

compute the free particle propagator.
2. As suggested in the lecture notes p.237, derive the classical action $S_{\mathrm{cl}}$ for the harmonic oscillator with boundary conditions $x_{\mathrm{cl}}(t)=x$ and $x_{\mathrm{cl}}\left(t^{\prime \prime}\right)=x^{\prime \prime}$. You should obtain

$$
S_{\mathrm{cl}}\left(x^{\prime \prime}, t^{\prime \prime} ; x, t\right)=\frac{m \omega}{2 \sin \omega\left(t^{\prime \prime}-t\right)}\left(\left(x^{\prime \prime 2}+x^{2}\right) \cos \omega\left(t^{\prime \prime}-t\right)-2 x x^{\prime \prime}\right) .
$$

3. To complete the calculation of harmonic oscillator propagator, we still need to show that for matrix

$$
A_{j k}^{(N-1)}=\frac{m}{2 \delta t}\left(2 \delta_{j k}-\delta_{j+1, k}-\delta_{j, k+1}\right)-\frac{\delta t}{2} m \omega^{2} \delta_{j k},
$$

we have

$$
\lim _{N \rightarrow \infty}\left(\frac{m}{2 \delta t}\right)^{\frac{N-1}{2}} \sqrt{\frac{1}{\delta t \operatorname{det} A^{(N-1)}}}=\sqrt{\frac{\omega}{\sin \omega\left(t^{\prime \prime}-t\right)}},
$$

where $t^{\prime \prime}-t=N \delta t$.
Let us define $D^{(k)} \equiv \delta t(2 \delta t / m)^{k} \operatorname{det} A^{(k)}$.
(a) Show that

$$
D^{(k+1)}=\left[2-\left(\delta t^{2} \omega^{2}\right)\right] D^{(k)}-D^{(k-1)} .
$$

(b) Now define a continuous variable $\tau=k \delta t$, and function $D(\tau) \equiv D^{(\tau / \delta t)}$. Show that $D(\tau)$ satisfies

$$
\frac{d^{2} D(\tau)}{d \tau^{2}}+\omega^{2} D(\tau)=0
$$

with boundary conditions $D(0)=0$ and $d D(\tau) /\left.d \tau\right|_{\tau=0}=1$. In order to find the boundary conditions, note that from the definition of $\bar{G}\left(x^{\prime \prime}, t^{\prime \prime} ; x, t\right)$

$$
\Psi\left(x^{\prime \prime}, t^{\prime \prime}\right)=\int_{-\infty}^{\infty} d x G\left(x^{\prime \prime}, t^{\prime \prime} ; x, t\right) \Psi(x, t)
$$

it follows that $G\left(x^{\prime \prime}, t^{\prime \prime} ; x, t\right) \rightarrow \delta\left(x-x^{\prime \prime}\right)$ as $t^{\prime \prime}-t \rightarrow 0$.
(c) Derive the result

$$
D(\tau)=\frac{\sin (\omega \tau)}{\omega} .
$$

4. The determinant $\operatorname{det} A^{(N)}$ can also be computed directly. Note that the matrix $A^{(N)}$ is of the band-form

$$
A^{(N)}=\left(\begin{array}{cccccc}
1 & a & 0 & 0 & 0 & \cdots \\
a & 1 & a & 0 & 0 & \cdots \\
0 & a & 1 & a & 0 & \cdots \\
0 & 0 & a & 1 & a & \cdots \\
\vdots & \vdots & \vdots & \vdots & \vdots & \ddots
\end{array}\right)
$$

(a) Verify the recurrence relation

$$
\left|A^{(N)}\right|=\left|A^{(N-1)}\right|-a^{2}\left|A^{(N-2)}\right|,
$$

where $\left|A^{(N)}\right| \equiv \operatorname{det} A^{(N)}$, and solve this equation by substituting $\left|A^{(N)}\right|=C(a) f(a)^{N}$, where $C(a)$ and $f(a)$ are some yet unknown functions of $a$. You should get

$$
\left|A^{(N+1)}\right|=\frac{1}{2^{N+1}}\left[\left(1+\frac{1-2 a^{2}}{\sqrt{1-4 a^{2}}}\right)\left(1+\sqrt{1-4 a^{2}}\right)^{N}+\left(1-\frac{1-2 a^{2}}{\sqrt{1-4 a^{2}}}\right)\left(1-\sqrt{1-4 a^{2}}\right)^{N}\right]
$$

(b) Using the result derived above, demonstrate that

$$
\lim _{N \rightarrow \infty}\left(\frac{m}{2 \delta t}\right)^{\frac{N-1}{2}} \sqrt{\frac{1}{\delta t \operatorname{det} A^{(N-1)}}}=\sqrt{\frac{\omega}{\sin \omega\left(t^{\prime \prime}-t\right)}}
$$

## Harmonic oscillator propagator, Algebraic method.

This is not an exercise problem, but a model answer will be distributed in the exercise session as there is a reference to this problem in the lecture notes (p. 238).
In the previous exercises we derived an operator identity

$$
C=e^{A} B e^{-A}, \quad C=B+[A, B]+\frac{1}{2!}[A,[A, B]]+\frac{1}{3!}[A,[A,[A, B]]]+\cdots .
$$

Iterating this, we easily see that

$$
\begin{aligned}
C^{2} & =\left(e^{A} B e^{-A}\right)\left(e^{A} B e^{-A}\right)=e^{A} B^{2} e^{-A} \\
\vdots & \\
C^{n} & =e^{A} B^{n} e^{-A},
\end{aligned}
$$

so that eventually $e^{C}=e^{A} e^{B} e^{-A}$. In what follows we'll need these identities.
(a) The Hamiltonian for 1-dimensional harmonic oscillator is $\hat{H}=\frac{\hat{P}^{2}}{2 m}+\frac{1}{2} m \omega \hat{X}^{2}$. By direct calculation, verify that the Schrödinger picture time evolution operator can be written as

$$
\exp \left(-\frac{i}{\hbar} \hat{H} t\right)=e^{i \omega t / 2} \exp \left(-\alpha \hat{X}^{2}\right) \exp \left(-\beta \hat{P}^{2}\right) \exp \left(\frac{\omega t}{\hbar} \hat{P} \hat{X}\right) \exp \left(\beta \hat{P}^{2}\right) \exp \left(\alpha \hat{X}^{2}\right)
$$

where $\alpha \equiv \frac{m \omega}{2 \hbar}$ and $\beta \equiv \frac{-1}{4 m \omega \hbar}$.
(b) Prove the relation

$$
\exp \left(\frac{i}{\hbar} \gamma \hat{P} \hat{X}\right)|p\rangle=e^{\gamma}\left|e^{\gamma} p\right\rangle
$$

where $\left|e^{\gamma} p\right\rangle$ is momentum eigenstate with eigenvalue $e^{\gamma} p$, i.e $\hat{P}\left|e^{\gamma} p\right\rangle=e^{\gamma} p\left|e^{\gamma} p\right\rangle$. Proceed as follows:

- Write

$$
\hat{P} \exp \left(\frac{i}{\hbar} \gamma \hat{P} \hat{X}\right)|p\rangle=\exp \left(\frac{i}{\hbar} \gamma \hat{P} \hat{X}\right)\left[\exp \left(-\frac{i}{\hbar} \gamma \hat{P} \hat{X}\right) \hat{P} \exp \left(\frac{i}{\hbar} \gamma \hat{P} \hat{X}\right)\right]|p\rangle
$$

and show that the term in the square brackets is $[\cdots]=e^{\gamma} \hat{P}$. From this you should be able to deduce that

$$
\exp \left(\frac{i}{\hbar} \gamma \hat{P} \hat{X}\right)|p\rangle=C_{\gamma}\left|e^{\gamma} p\right\rangle
$$

where $C_{\gamma}$ is yet unknown constant.

- Show that $C_{\gamma}=e^{\gamma}$ by computing the matrix-element $\left\langle p^{\prime}\right| \exp \left(-\frac{i}{\hbar} \gamma \hat{X} \hat{P}\right) \exp \left(\frac{i}{\hbar} \gamma \hat{P} \hat{X}\right)|p\rangle$ in two ways: By using the equation derived above, and then by using the fact that $[\hat{X} \hat{P}, \hat{P} \hat{X}]=0$.
(c) As a highlight of this problem, you have now all keys to compute the propagator for the harmonic oscillator

$$
K\left(x^{\prime}, x, t-t^{\prime}\right) \equiv\left\langle x^{\prime}, t^{\prime} \mid x, t\right\rangle=\left\langle x^{\prime}\right| e^{-i \hat{H}\left(t-t^{\prime}\right) / \hbar}|x\rangle .
$$

The result reads, with $\tau \equiv t-t^{\prime}$ :

$$
K\left(x^{\prime}, x, t-t^{\prime}\right)=\sqrt{\frac{m \omega}{2 \pi i \hbar \sin (\omega \tau)}} \exp \left\{\frac{i m \omega}{2 \hbar \sin (\omega \tau)}\left[\left(x^{\prime 2}+x^{2}\right) \cos (\omega \tau)-2 x^{\prime} x\right]\right\} .
$$

