

Numerical approaches to quantum many-body non-equilibrium



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www.schachenmayer.fr

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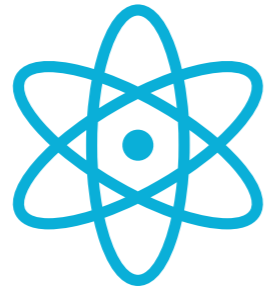


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The “many-body quantum frontier”

Challenge: Controlled study of macroscopic coherent quantum superposition states

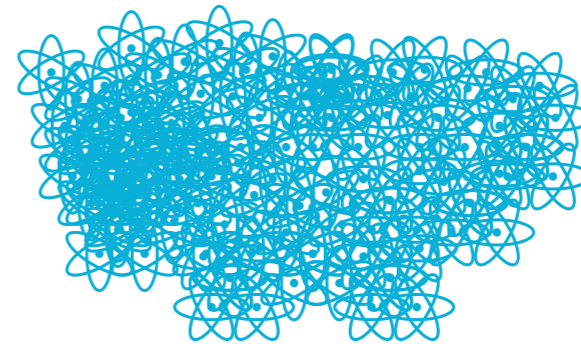
Microscopic world



Quantum physics

$$\frac{d}{dt}|\psi\rangle = -\frac{i}{\hbar}\hat{H}|\psi\rangle$$

Macroscopic world



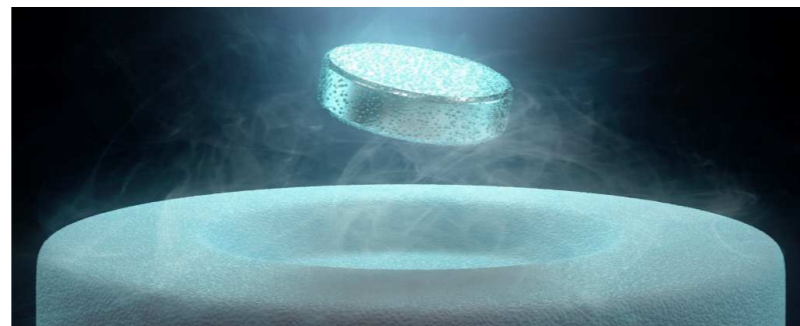
Classical physics

$$F = ma$$



(decoherence)

Macroscopic quantum effects

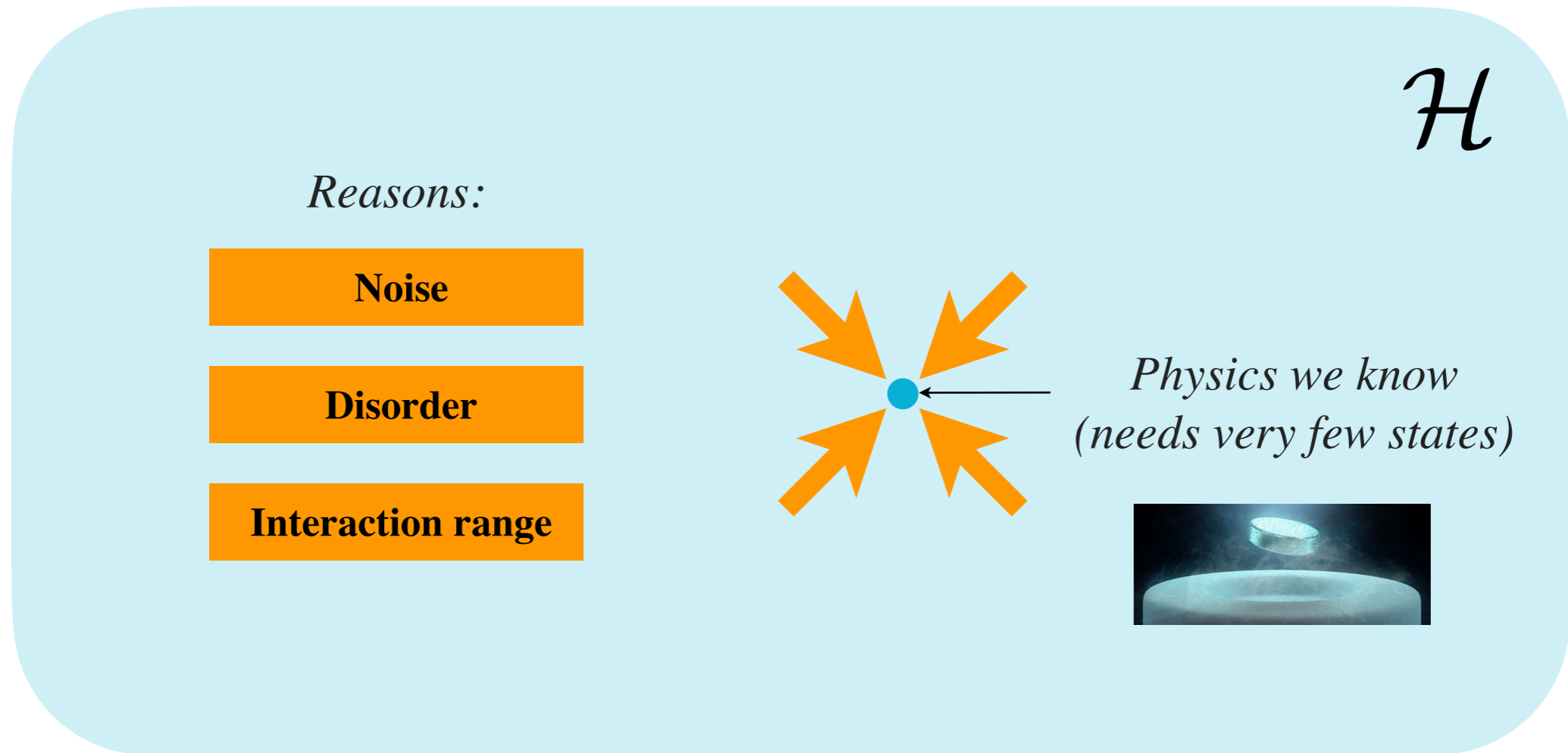


very rare, low temperatures

The “many-body quantum frontier”

Challenge: Controlled study of macroscopic coherent quantum superposition states

- **Many-body system:** N particles Gigantic Hilbert space $\dim(\mathcal{H}) \sim \exp(N)$



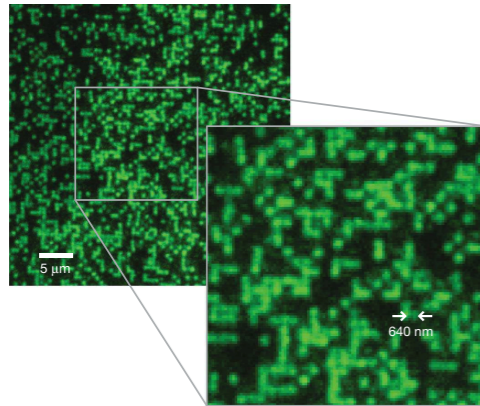
If instead we could create much larger superpositions controllably:

- **Fundamental question:** *Does quantum physics hold on the large scale?*
- **Applications:** *Engineering material properties, enhanced sensing, computing ... ?*

The “many-body quantum frontier” - cold atom experiments

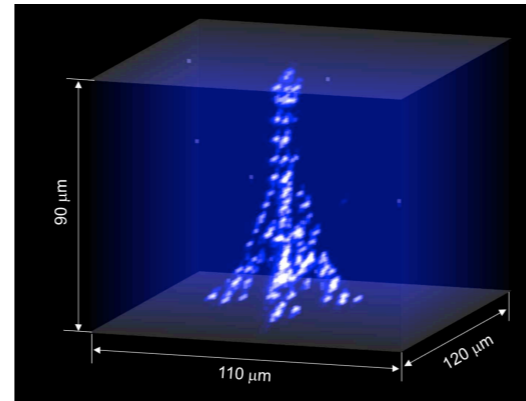
- Experimental platforms available with **cold atom physics**:

Optical lattices



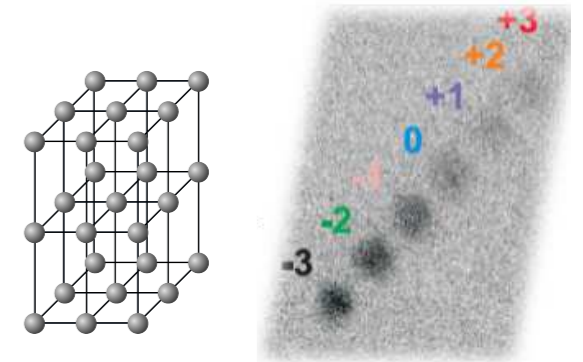
*Munich, Harvard, Innsbruck, ...
many more*

Optical tweezers/Rydberg



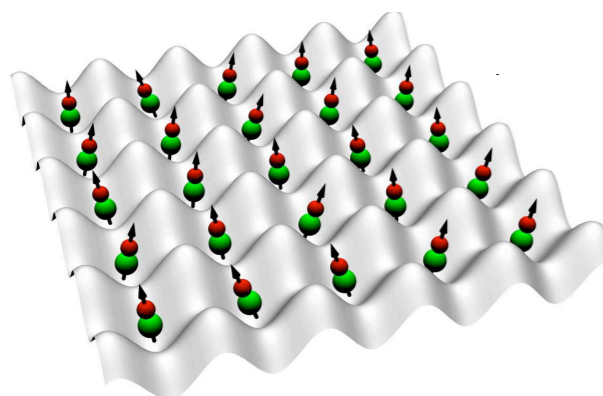
*Paris, Harvard, ... many more,
Strasbourg*

Magnetic atoms

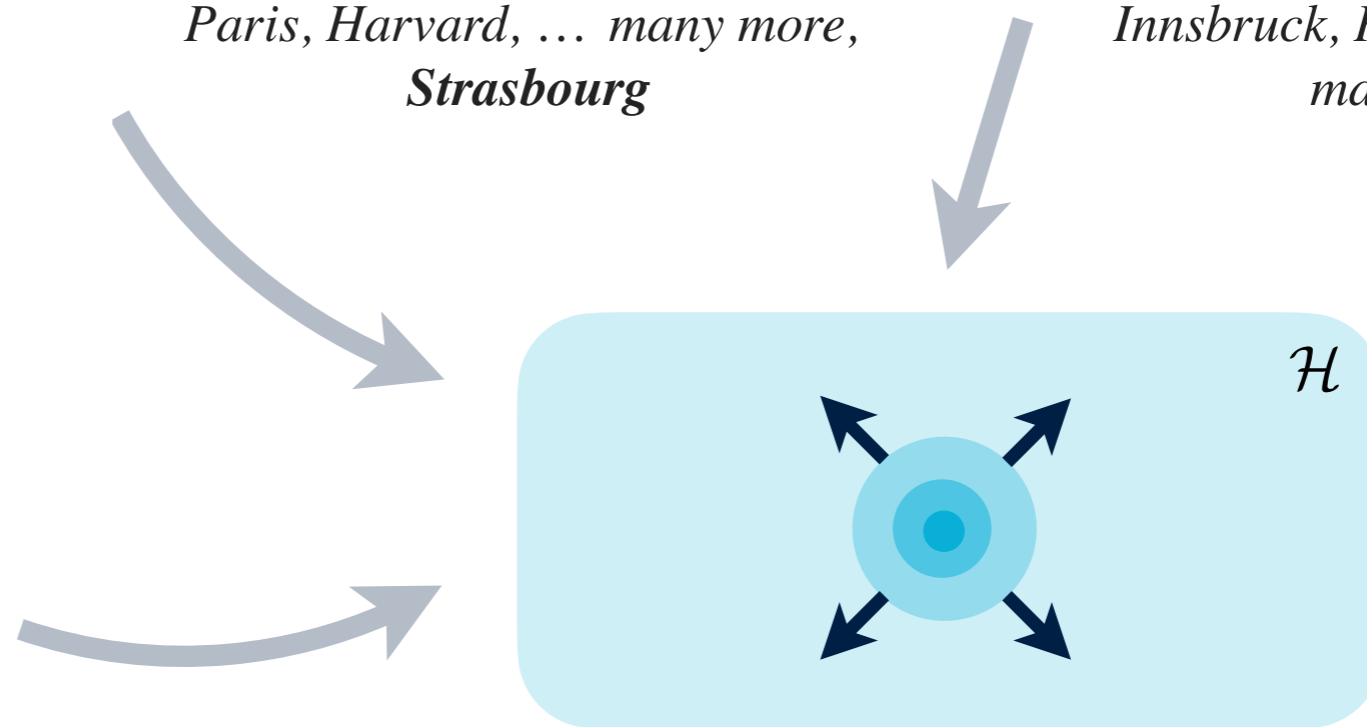


*Innsbruck, Paris, Stuttgart ...
many more*

Polar molecules



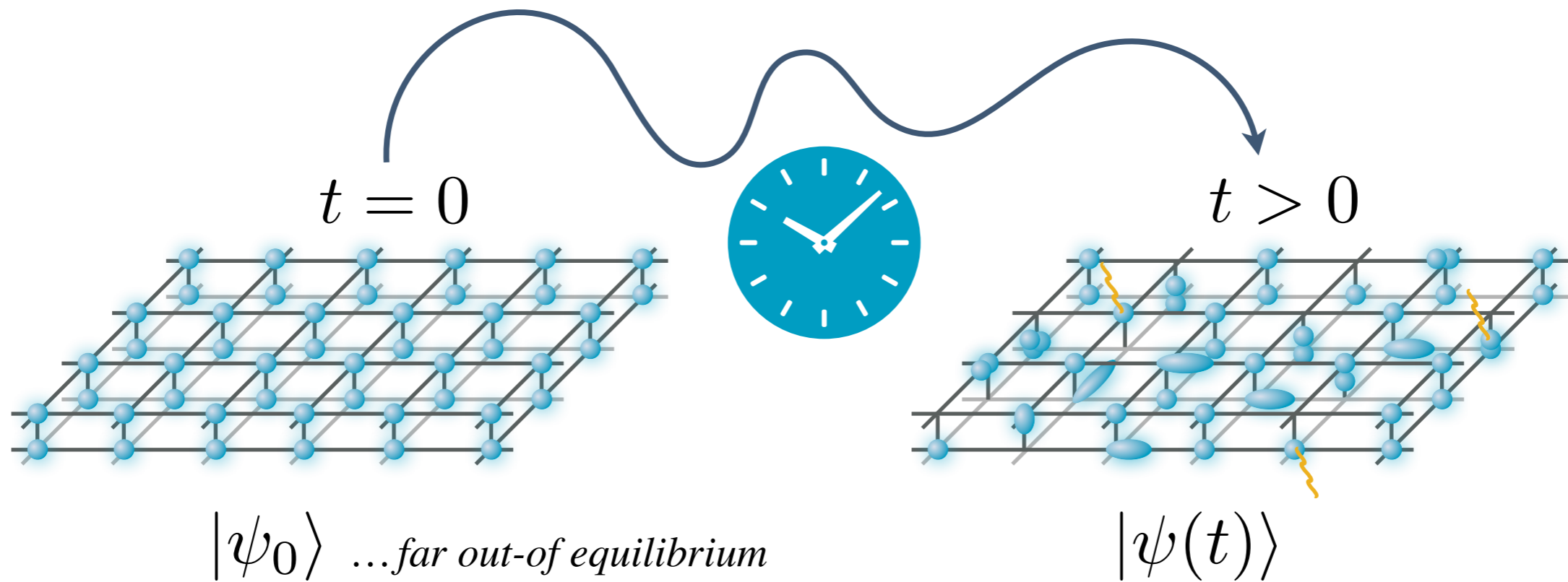
*Boulder, Innsbruck, Ulm, ...
many more*



Large Hilbert space access (long coherence times)

... or any quantum computing platform

Non-equilibrium quantum many-body physics: The problem



$$\frac{d}{dt}|\psi\rangle = -i\hat{H}|\psi\rangle$$

No decoherence

$$\frac{d}{dt}\hat{\rho} = -i[\hat{H}, \hat{\rho}] + \sum_i \mathcal{L}^{[i]}\hat{\rho}$$

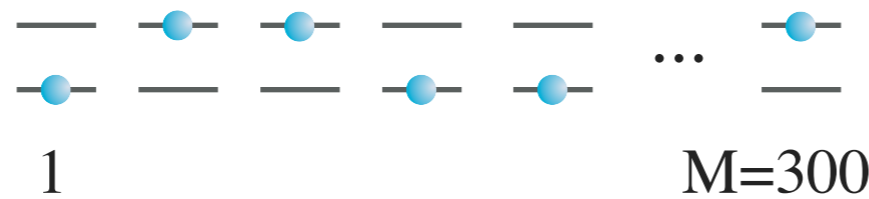
*Master-equation noise modeling
(time-evolution & steady states)*

Numerics: A fundamentally interesting problem

When do numerical simulations become impossible?

$$|\psi\rangle \in \mathcal{H}$$

$$\dim(\mathcal{H}) = 2^M$$



$\sim 10^{82}$ gigabyte

Atoms in universe (estimated): $\sim 10^{80}$

So we need a quantum computer to simulate this?

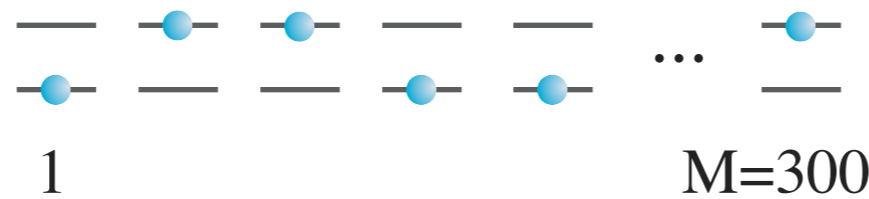


Lecture 5 - Why is this a fundamentally interesting problem?

When do numerical simulations become impossible?

$$|\psi\rangle \in \mathcal{H}$$

$$\dim(\mathcal{H}) = 2^M$$



$\sim 10^{82}$ gigabyte

Atoms in universe (estimated): $\sim 10^{80}$

We don't always need a quantum computer to simulate this!



Numerical simulations: A practical tool to understand quantum complexity better!

Numerical simulations of the many-body problem

Quantum many-body nonequilibrium dynamics

$$\frac{d}{dt} |\psi\rangle = -i\hat{H}|\psi\rangle$$

No decoherence

$$\frac{d}{dt} \hat{\rho} = -i[\hat{H}, \hat{\rho}] + \sum_i \mathcal{L}^{[i]} \hat{\rho}$$

*Master-equation noise modeling
(time-evolution & steady states)*



$$\hbar \equiv 1$$

Motivation:

- Model experiments & benchmark the status of quantum platforms (quantum advantage?)
- Find new emergent macroscopic phenomena
- Fundamentally understand quantum many-body from a classical complexity perspective

Numerical approaches to quantum many-body non-equilibrium

Goal:

A tour through some numerical methods for simulating large quantum many-body non-equilibrium dynamics, with examples. Learning physics by simulating it.

Lecture 1: Foundations (QM on a computer), Runge-Kutta, Applications to ultra-cold bosonic systems

Lecture 2: Spin-model physics, Krylov space approaches, Open system methods

Lecture 3: Large systems: Matrix Product States (DMRG), Applications to spin-models and Bose-Hubbard

- Some text recommendations:
 - *Numerical recipes - The Art of Scientific Computing (a classic), on-line: <https://numerical.recipes>*
 - *General references to openly available publications in class*
- Language recommendation (used for examples): Julia, <https://julialang.org/> (open source, easy, fast linear algebra)
- What these lectures are **not**:
 - *Complete: Many techniques are not discussed (e.g. Monte-Carlo, Fermions, Phase space methods, ...)*
 - *Computer science class: No proofs of complexity etc.*
 - *Numerical tutorial: There will be code snippets ... incentive to do it yourself*

$$\hbar \equiv 1$$

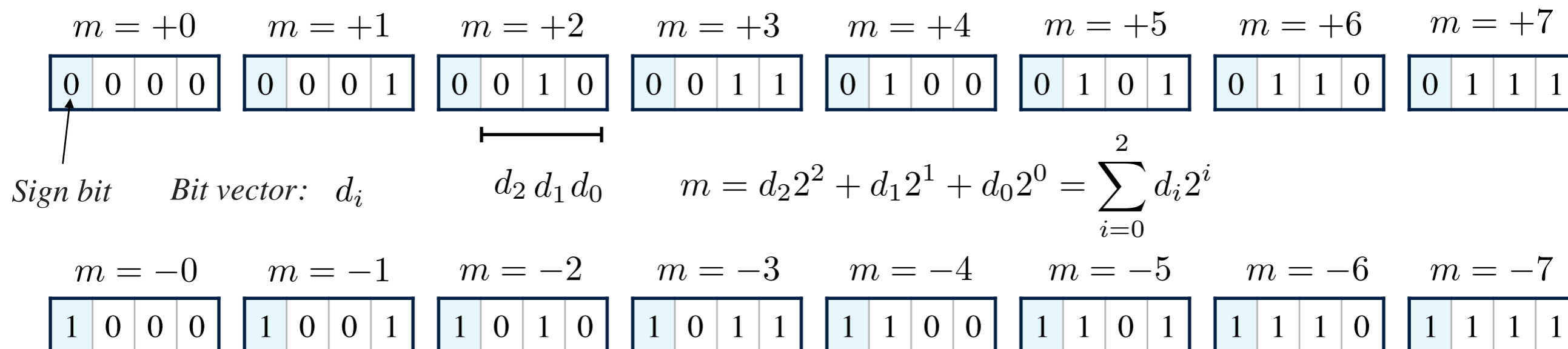
... always!

Lecture 1 - Integers on a computer

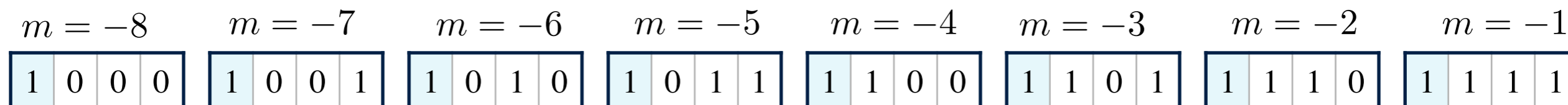
Latin: *digitus* = finger



- Computers are digital, they work with bit representations of numbers
- Integers (signed, example with 4 bits)



- To not store the double zeros, usual convention is:



- Representable range of numbers (n bits): $(-2^{(n-1)}), \dots, (2^{(n-1)} - 1) \sim -10^{18}, \dots, 10^{18} \quad (n=64)$

```
julia> m = 1
```

```
julia> typeof(m)
Int64
```

```
julia> m = 2^63-1
9223372036854775807
```

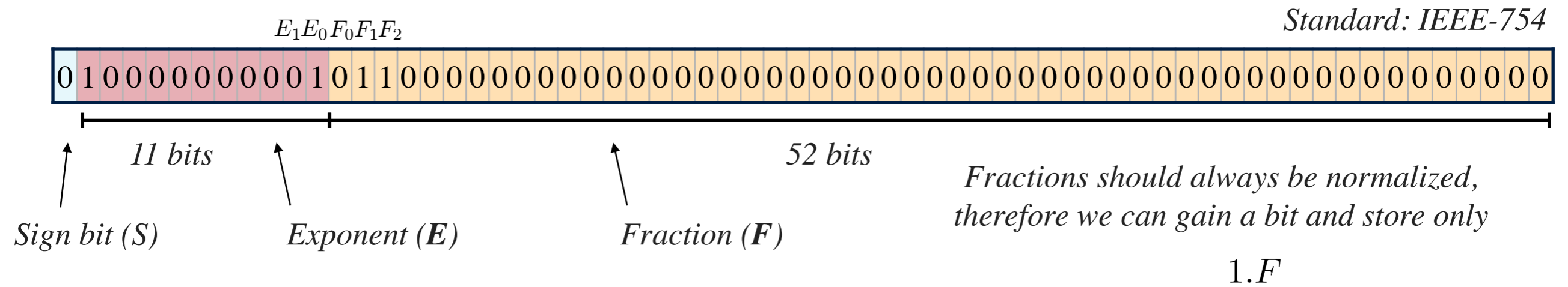
```
julia> m + 1
-9223372036854775808
```

- Pro-Tip:** When really pushing code performance it can sometimes help to use bitwise operations

Example: Figuring out qubit basis-state numbers

Lecture 1 - Floating point numbers on a computer

- Floating point numbers: $\pm 1.\text{fraction} \times 10^{\text{exponent}}$... using **64 bits** (“double precision”)



- Then, in binary represented numbers are

$$\text{fraction: } f = 1 + F_0 2^{-1} + F_1 2^{-2} + F_2 2^{-3} + \dots = 1 + \sum_{i=0}^{51} F_i 2^{-i-1}$$

$$\text{exponent convention: } \mathcal{E} = E - 1023 = \left(\sum_{i=1}^{11} E_i 2^i \right) - 1023$$

$$r = (-1)^S \times f \times 2^{\mathcal{E}}$$

- Example:** $\mathcal{E} = 2^{10} + 2^0 - (2^{10} - 1) = 2$ $\mathcal{F} = 2^0 + 2^{-2} + 2^{-3} = 1.375$

(above)

$$r = (-1)^0 \times 1.375 \times 2^2 = +5.5$$

- Important:** Relative precision $1.0 \approx 1.0 \pm 2^{-53} \approx 1.0 \pm 10^{-16}$

- This means in practice: **Keep units normalized and consider everything below 1e-16 zero** $\hbar \equiv 1$ *definitely!*

In practice, pick a time unit by normalizing an energy, e.g.:

$$\hat{H} = -J \sum_i (\hat{b}_i \hat{b}_{i+1}^\dagger + \hat{b}_i^\dagger \hat{b}_{i+1}) \quad J \equiv 1$$

Lecture 1 - Linear algebra of quantum mechanics

State = Vector

$$\begin{bmatrix} \vdots \\ \psi_i \\ \vdots \end{bmatrix} \quad D \times 1$$

Operators = Matrix

$$\begin{bmatrix} \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\ \vdots & \vdots & \vdots & h_{i,j} & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \end{bmatrix} \quad D \times D$$

In general: Complex elements

$$D \times (2 \times 64) \text{ Bits} = D \times 16 \text{ Bytes}$$

Hamiltonian, Observables, Time-evolution operator

- Let's define a state-vector as a general concept (not limited to linear quantum mechanics)

$$\mathbf{y}(t) \begin{bmatrix} \vdots \\ \vdots \\ \vdots \end{bmatrix} \quad \text{Ordinary differential equation} \quad \dot{\mathbf{y}}(t) = f(t, \mathbf{y}(t))$$

$$\begin{array}{ll} \text{Schrödinger equation} & \frac{d}{dt} |\psi\rangle = -i\hat{H}|\psi\rangle \\ \mathbf{y} = |\psi\rangle & f(t, \mathbf{y}(t)) = \hat{H} |\psi\rangle \quad (\text{linear}) \end{array}$$

- The state-vector can be anything:

Linearized density matrix

$$\mathbf{y} = [\rho_{1,1}, \rho_{1,2}, \rho_{2,1}, \rho_{2,2}]^T$$

Two classical particles

$$\mathbf{y} = [x_1, p_1, x_2, p_2]^T$$

...

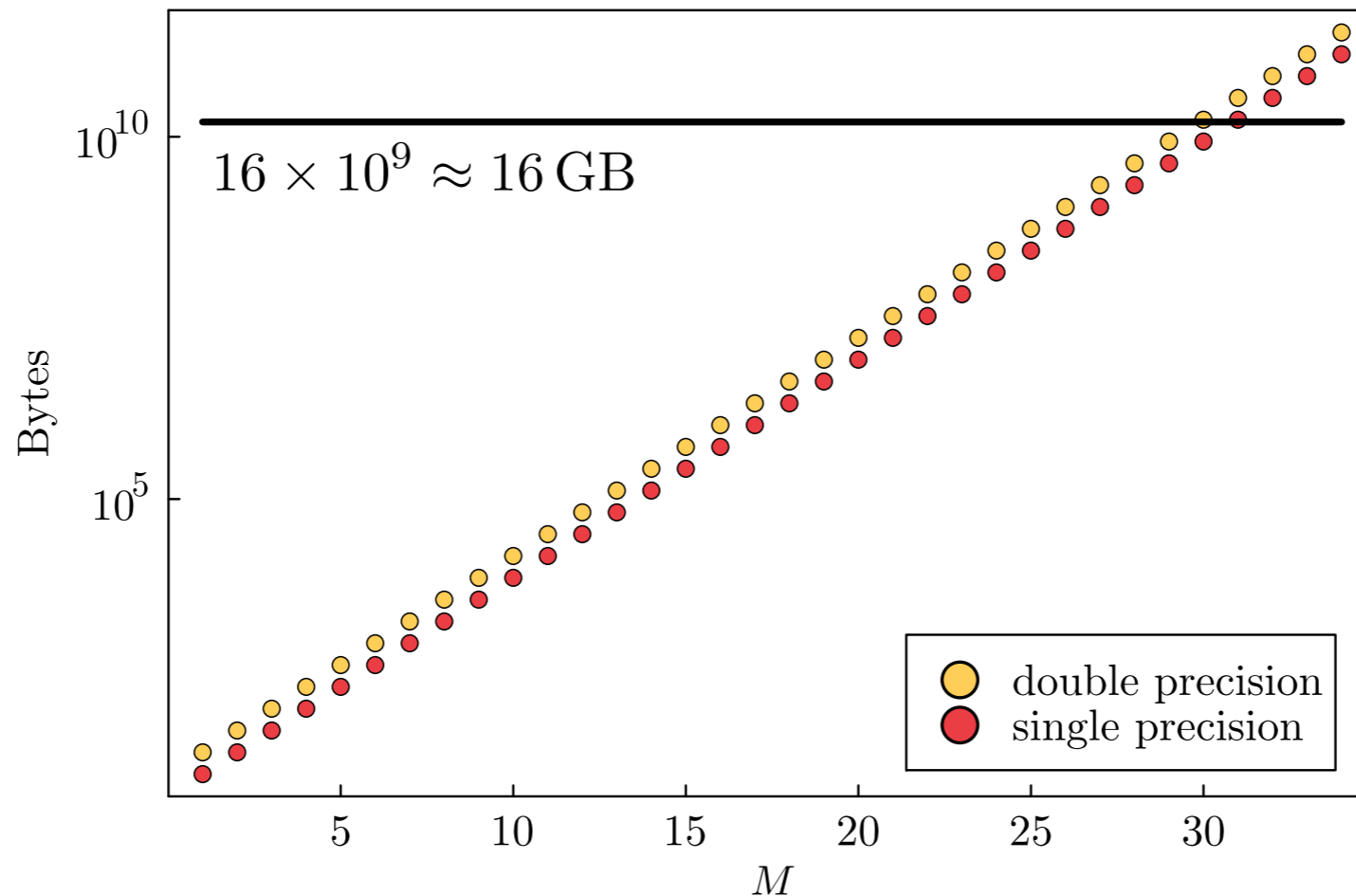
Lecture 1 - Linear algebra of quantum mechanics

- Fundamental limit, how far can we go
- Ultimately this will mean a memory limitation

Double precision $D \times (2 \times 64) \text{ Bits} = D \times 16 \text{ Bytes}$

Single precision $D \times 8 \text{ Bytes}$

- System of qubits



$M \approx 30$
*doable on
current hardware*

- **Remark:** Of course the Hamiltonian would be twice the size, so we have to be smart about that (see lecture 2)
- **Remark:** Later we will see that we can easily simulate larger systems, using “state compression” (see lecture 3)

Lecture 1 - Exact Diagonalization

- Exact simulations of quantum mechanics often loosely described as: **Exact diagonalization (ED)**
- Summary:** Diagonalization

Hamiltonian is Hermitian: real eigenvalues, unitary transformation $\hat{H}^\dagger = \hat{H}$ $D \times D$ matrix

Unitary matrix $\hat{V}^\dagger \hat{V} = \mathbb{1}$ $\hat{V}^\dagger = \hat{V}^{-1}$ $\hat{V}^\dagger \hat{H} \hat{V} = \hat{E} \Leftrightarrow \hat{H} \hat{V} = \hat{V} \hat{E} \Leftrightarrow \hat{H} = \hat{V} \hat{E} \hat{V}^\dagger$

$$\begin{array}{cccc}
 (\hat{H})_{i,j} \equiv h_{i,j} & (\hat{V})_{i,j} \equiv v_{i,j} & (\hat{V})_{i,j} \equiv v_{i,j} & (\hat{E})_{i,j} \equiv e_{i,j} \\
 \left[\begin{array}{cccccccccccc} \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \end{array} \right] & = & \left[\begin{array}{cccccccccccc} \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \end{array} \right] & \left[\begin{array}{cccccccccccc} \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \end{array} \right] & \left[\begin{array}{cccccccccccc} \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \end{array} \right]
 \end{array}$$

Diagonal matrix
 $e_{i,j} \equiv \delta_{i,j} E_j$

- The j-th column of the matrix v is the eigenvector corresponding to the j-th eigenvalue:

$$\sum_k h_{i,k} v_{k,j} = \sum_k v_{i,k} e_{k,j} = E_j v_{i,j} \quad \phi_i^{[j]} \equiv v_{i,j} \quad \sum_k h_{i,k} \phi_k^{[j]} = E_j \phi_i^{[j]}$$

- The columns of V are the “eigenkets” $(|\phi_j\rangle)_i \equiv v_{i,j}$ $\hat{H} |\phi_j\rangle = E_j |\phi_j\rangle$

- ... the rows are the “eigenbras” (complex conjugated eigenvectors), which follows from $\hat{V}^\dagger \hat{H} = \hat{E} \hat{V}^\dagger$

Lecture 1 - Exact Diagonalization

- Exact simulations of quantum mechanics often loosely described as: **Exact diagonalization (ED)**
- Summary:** Diagonalization

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Unitary matrix $\hat{V}^\dagger \hat{V} = \mathbb{1}$ $\hat{V}^\dagger = \hat{V}^{-1}$ $\hat{V}^\dagger \hat{H} \hat{V} = \hat{E} \Leftrightarrow \hat{H} \hat{V} = \hat{V} \hat{E} \Leftrightarrow \hat{H} = \hat{V} \hat{E} \hat{V}^\dagger$

$$(\hat{E})_{i,j} \equiv \delta_{i,j} E_j$$

- A diagonalization gives us a full spectral decomposition:

$$\hat{H} = \sum_k E_k |\phi_k\rangle \langle \phi_k|$$

- With this we can solve Schrödinger equation time-evolution

$$\frac{d}{dt} |\psi\rangle = -i\hat{H} |\psi\rangle \quad |\psi(t)\rangle = e^{-it\hat{H}} |\psi(t=0)\rangle$$

*Time-evolution operator
(matrix exponential)*

$$e^{-i\hat{H}t} = \sum_{n=0} \frac{(-it\hat{H})^n}{n!} = \sum_k e^{-itE_k} |E_k\rangle \langle E_k|$$

- Diagonalization allows to compute the matrix exponential, and to compute exact evolution (no time-stepping needed)

$$|\psi(t)\rangle = \sum_k e^{-itE_k} |E_k\rangle \langle E_k | \psi(t=0)\rangle$$

Lecture 1 - Exact Diagonalization

- Create random Hamiltonian `julia> H = rand(ComplexF64, 100, 100); H += H'`

$$\hat{V}^\dagger \hat{H} \hat{V} = \hat{E} \quad \Leftrightarrow \quad \hat{H} \hat{V} = \hat{V} \hat{E} \quad \Leftrightarrow \quad \hat{H} = \hat{V} \hat{E} \hat{V}^\dagger$$

- Compute V and E

```
julia> using LinearAlgebra
julia> E, V = eigen(H);
```

E comes out as vector

- Check equations:

```
julia> norm(H*V .- V*Diagonal(E))
2.3421977872625636e-13
```

```
julia> norm(H .- V*Diagonal(E)*V')
7.79771749285727e-13
```

Precision of diagonalization algorithm (not quite double, but enough)

- Time evolution with matrix exponential

$$|\psi(t)\rangle = \sum_k e^{-itE_k} |E_k\rangle \langle E_k | \psi(t=0)\rangle$$

```
psi0 = zeros(ComplexF64, D)
psi0[1] = 1.0
psit = zeros(ComplexF64, D)
for kk = 1:D
    ovl = V[:, kk]' * psi0
    psit += exp(-1im * t * E[kk]) * ovl .* V[:, kk]
end
```

- Also possible, build matrix exponential directly with built-in routines:

```
julia> U = exp(-1im .* t .* H); psit = U*psi0
100-element Vector{ComplexF64}:
```

Warning: Make sure exp is not element-wise exponential!

Lecture 1 - Bose-Einstein condensation physics

- Starting point: A dilute gas of N ultra-cold bosons trapped in some potential, contact-type scattering interactions

$$\hat{H} = \hat{H}_0 + \hat{H}_{\text{int}} \quad \hat{H}_{\text{int}} = \frac{g}{2} \int dx_1 \int dx_2 \delta(x_1 - x_2) \hat{\psi}_{x_1}^\dagger \hat{\psi}_{x_2}^\dagger \hat{\psi}_{x_2} \hat{\psi}_{x_1} = \frac{g}{2} \int dx \hat{\psi}_x^\dagger \hat{\psi}_x^\dagger \hat{\psi}_x \hat{\psi}_x$$

see e.g. Yvan Castin, <http://www.arxiv.org/abs/cond-mat/0105058>

Written in second quantization with field operators $\hat{\psi}_x$ $\hat{\psi}_x^\dagger |\text{vac}\rangle = |x\rangle$... creates particle at position x

- Bosons: $[\hat{\psi}_x, \hat{\psi}_{x'}^\dagger] = \delta(x - x')$ $[\hat{\psi}_x, \hat{\psi}_{x'}] = [\hat{\psi}_x^\dagger, \hat{\psi}_{x'}^\dagger] = 0$

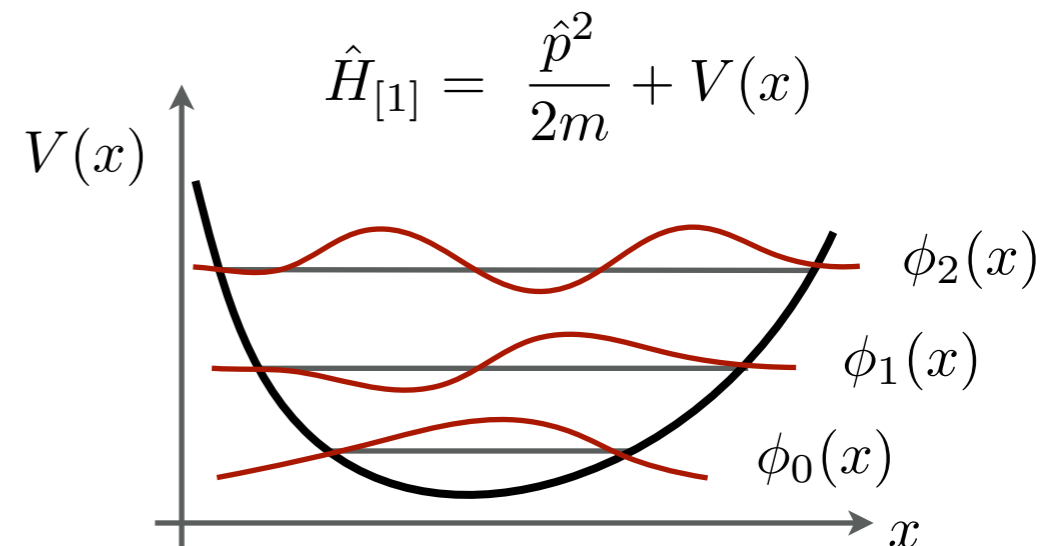
Technically this should be 3D (but 1D for simplicity)

- ... writing the field operators in the basis of the non-interacting problem

$$\hat{\psi}_x = \sum_n \phi_n(x) \hat{a}_n$$

$$\hat{H}_0 = \sum_n E_n \hat{a}_n^\dagger \hat{a}_n$$

single particle Hamiltonian



- Time-evolution of field operator: $\frac{d}{dt} \hat{\psi}_x = i[\hat{H}_0 + \hat{V}, \hat{\psi}_x] = -i\hat{H}_{[1]}\hat{\psi}_x + i[\hat{H}_{\text{int}}, \hat{\psi}_x]$

Lecture 1 - Bose-Einstein-condensation physics

Time-evolution of field operator: $\frac{d}{dt}\hat{\psi}_x = i[\hat{H}_0 + \hat{V}, \hat{\psi}_x] = -i\hat{H}_{[1]}\hat{\psi}_x + i[\hat{H}_{\text{int}}, \hat{\psi}_x]$

$$[\hat{H}_{\text{int}}\hat{\psi}_x] = \frac{g}{2} \int dx' [\hat{\psi}_{x'}^\dagger \hat{\psi}_{x'}^\dagger \hat{\psi}_{x'} \hat{\psi}_{x'}, \hat{\psi}_x] = \frac{g}{2} [\hat{\psi}_x^\dagger \hat{\psi}_x^\dagger \hat{\psi}_x \hat{\psi}_x, \hat{\psi}_x] = \frac{g}{2} [\hat{\psi}_x^\dagger \hat{\psi}_x^\dagger, \hat{\psi}_x] \hat{\psi}_x \hat{\psi}_x$$

$$[\hat{A}\hat{B}, \hat{C}] = \hat{A}[\hat{B}, \hat{C}] + [\hat{A}, \hat{C}]\hat{B} \quad [\hat{\psi}_x, \hat{\psi}_{x'}^\dagger] = \delta(x - x')$$

$$= \frac{g}{2} \left(\hat{\psi}_x^\dagger [\hat{\psi}_x^\dagger, \hat{\psi}_x] + [\hat{\psi}_x^\dagger, \hat{\psi}_x] \hat{\psi}_x^\dagger \right) \hat{\psi}_x \hat{\psi}_x = -g\hat{\psi}_x^\dagger \hat{\psi}_x \hat{\psi}_x$$

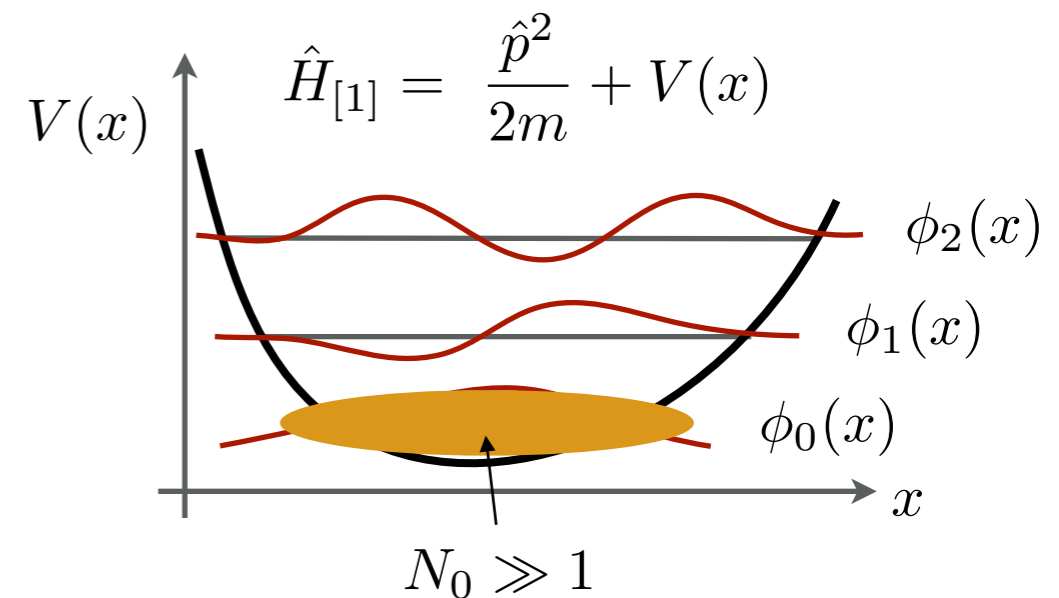
$$\frac{d}{dt}\hat{\psi}_x = -i \left(\hat{H}_{[1]} + g\hat{\psi}_x^\dagger \hat{\psi}_x \right) \hat{\psi}_x$$

- Make a strong (mean-field) approximation for N particles

$$\hat{a}_0 |\psi_0\rangle \approx \sqrt{N_0} |\psi_0\rangle \approx \sqrt{N_0 - 1} |\psi_0\rangle \approx \sqrt{N_0 + 1} |\psi_0\rangle$$

$$\hat{a}_0 \approx \hat{a}_0^\dagger \approx \sqrt{N_0} \approx \sqrt{N}$$

$$\hat{\psi}_x = \sum_n \phi_n(x) \hat{a}_n = \phi_0(x) \hat{a}_0 + \sum_{n>0} \hat{a}_n \approx \sqrt{N} \phi_0(x) \equiv \psi(x)$$



Let's assume a many-body (low energy) state $|\psi_0\rangle$, where almost all particles are in the lowest orbital

Lecture 1 - Bose-Einstein-condensation physics

$$\frac{d}{dt} \hat{\psi}_x = -i \left(\hat{H}_{[1]} + g \hat{\psi}_x^\dagger \hat{\psi}_x \right) \hat{\psi}_x$$

- Make a strong (mean-field) approximation for N particles

$$\hat{\psi}_x = \sum_n \phi_n(x) \hat{a}_n = \phi_0(x) \hat{a}_0 + \sum_{n>0} \hat{a}_n \approx \sqrt{N} \phi_0(x) \equiv \psi(x)$$

Make the quantum field operator a classical field!

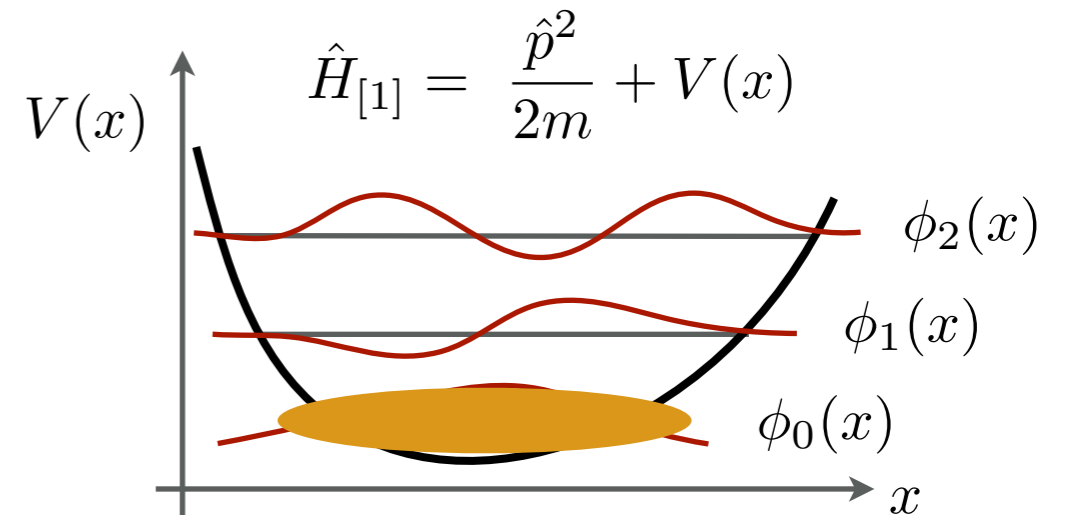
- Then

$$\frac{d}{dt} \psi(x, t) = -i \left(\frac{\hat{p}^2}{2m} + V(x) + g |\psi(x, t)|^2 \right) \psi(x, t)$$

Time-dependent Gross-Pitaevskii equation!

- A **non-linear** equation for a **classical field** $\psi(x, t)$ describing a condensate of many particles
- Also known as non-linear Schrödinger equation, but bad phraseology!
- The equation is derived in a limit where all particles are in the same state (**product state**), 1st quantization:

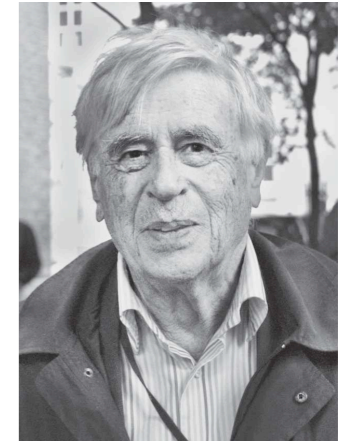
$$\phi(x_1, x_2, \dots, x_N) = \bigotimes_{i=1}^N \phi_0(x_i)$$



Let's assume a many-body (low energy) state $|\psi_0\rangle$, where almost all particles are in the lowest orbital



Eugene P. Gross
(1926-1991)



Lev Pitaevskii
(1933-2022)

Lecture 1 - Bose-Einstein-condensation physics

- **In fact:** The physics of the continuous model is identical to those on a lattice

Bose-Hubbard model

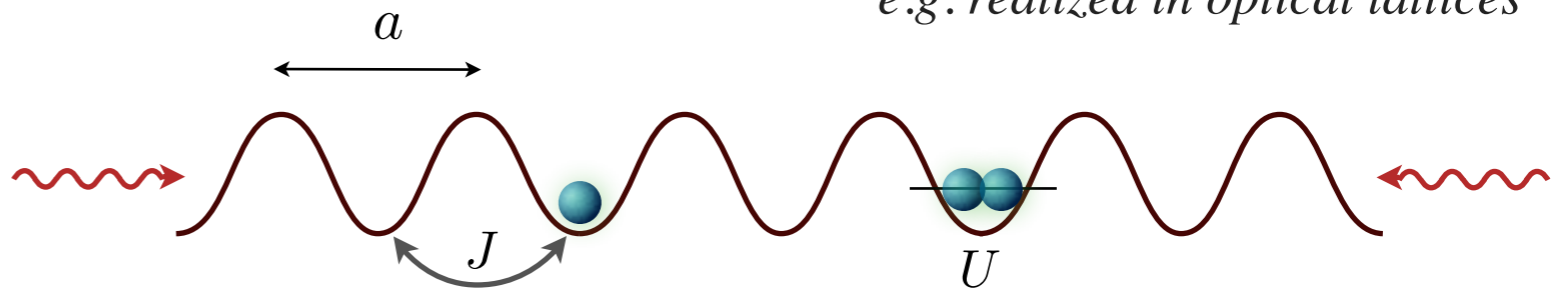
e.g. realized in optical lattices

free space (artificial grid)

$$a \rightarrow 0$$

\Leftrightarrow

$$\hat{H} = \hat{H}_0 + \frac{g}{2} \int dx \hat{\psi}_x^\dagger \hat{\psi}_x^\dagger \hat{\psi}_x \hat{\psi}_x$$



$$\hat{H} = -J \sum_i (\hat{b}_i \hat{b}_{i+1}^\dagger + \hat{b}_i^\dagger \hat{b}_{i+1}) + \frac{U}{2} \sum_i \hat{b}_i^\dagger \hat{b}_i^\dagger \hat{b}_i \hat{b}_i$$

- **Hilbert space size:** N particles on M sites:

$$D = \frac{(M + N - 1)!}{(M - 1)! N!}$$

Examples

$$M = N = 16$$

$$D \approx 3 \times 10^8 \quad \approx 5 \text{ GB}$$

$$M = 100, N = 5$$

$$D \approx 1 \times 10^8 \quad \approx 1.5 \text{ GB}$$

- **... in the mean-field approximation:** State-vector size is only $\tilde{D} = N$

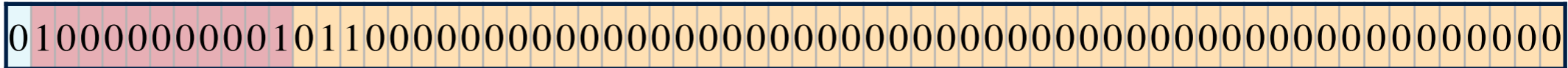
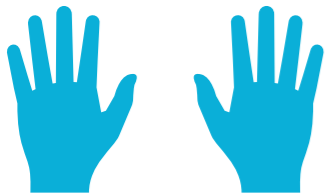
We can now treat huge systems!

$$\begin{pmatrix} \psi_1 \\ \psi_2 \\ \vdots \\ \psi_{M-1} \\ \psi_M \end{pmatrix}$$

- **... but:** The price we pay: **I. We made a strong approximation, II. The equations are now non-linear**

Lecture 1 - Plan for today

- Part 1.1: Some fundamentals about numbers in digital memory and the linear algebra of quantum mechanics

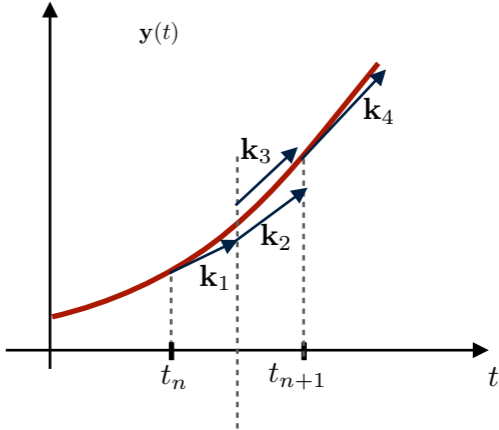


- Part 1.2: The many-body problem of the day: Ultra-cold bosons in mean-field approximation (Gross-Pitaevskii, GP)

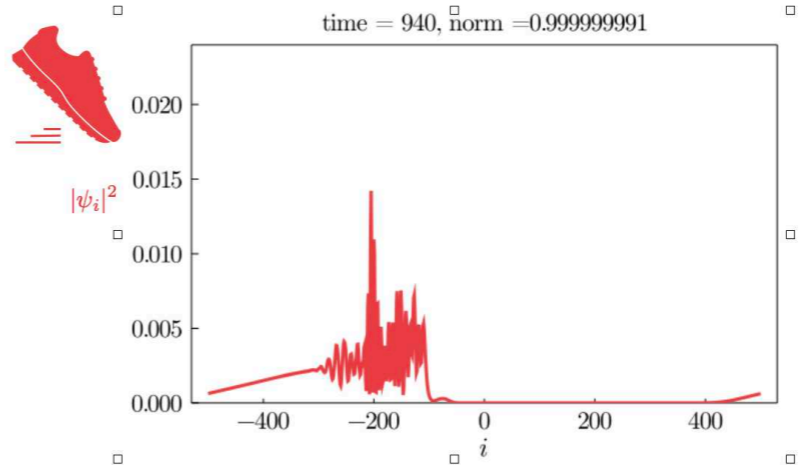
$$\frac{d}{dt}\psi(x, t) = -i \left(\frac{\hat{p}^2}{2m} + V(x) + g|\psi(x, t)|^2 \right) \psi(x, t)$$

- Part 1.3: Runge-Kutta (RK) time-evolution methods: A swiss army knife

$$\begin{aligned} \mathbf{k}_1 &= f(t_n, \mathbf{y}_n) \\ \mathbf{k}_2 &= f\left(t_n + \frac{h}{2}, \mathbf{y}_n + \frac{h}{2}\mathbf{k}_1\right) \\ \mathbf{k}_3 &= f\left(t_n + \frac{h}{2}, \mathbf{y}_n + \frac{h}{2}\mathbf{k}_2\right) \\ \mathbf{k}_4 &= f(t_n + h, \mathbf{y}_n + h\mathbf{k}_3) \\ \mathbf{y}_{n+1} &\approx \mathbf{y}_n + \frac{h}{6}(\mathbf{k}_1 + 2\mathbf{k}_2 + 2\mathbf{k}_3 + \mathbf{k}_4) \end{aligned}$$



- Part 1.4: Applying Runge-Kutta to GP time-evolution



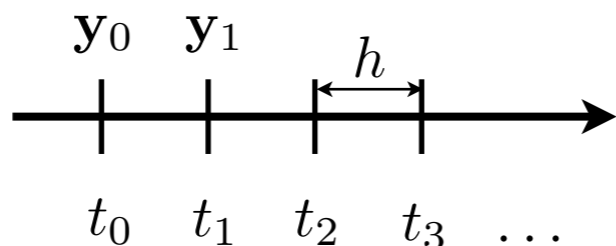
Runge-Kutta Methods

- A general class of standard methods for initial value problems (“Swiss army knife”)

$$\dot{\mathbf{y}}(t) = f(t, \mathbf{y}(t)) \quad \mathbf{y}(t_n) = \mathbf{y}_n \quad \text{Find: } \mathbf{y}_{n+1} \approx \mathbf{y}(t_n + h)$$

$\mathbf{y}(\dots)$ “exact”
 \mathbf{y}_n “numerical approximation”

- Time-discretization:



- Note: This includes linear Schrödinger equation, but also non-linear (e.g. GP) problems

Schrödinger equation

$$\frac{d}{dt} |\psi\rangle = -i\hat{H}|\psi\rangle$$

$$f(t, \mathbf{y}(t)) = \mathbf{A} \cdot \mathbf{y}(t)$$

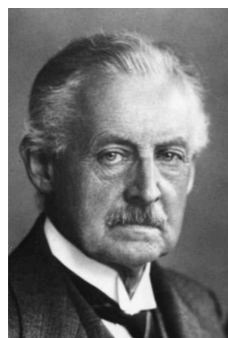
GP equation

$$\frac{d}{dt} \psi(x, t) = -i \left(\frac{\hat{p}^2}{2m} + V(x) + g|\psi(x, t)|^2 \right) \psi(x, t)$$

discretized $\psi(x, t) = \psi_i(t)$

$$f(t, \mathbf{y}(t)) = \mathbf{A}(\mathbf{y}(t)) \cdot \mathbf{y}(t)$$

$$\mathbf{y} = \begin{pmatrix} \psi_1 \\ \psi_2 \\ \vdots \\ \psi_{M-1} \\ \psi_M \end{pmatrix}$$



Carl David Tolmé Runge
(1856-1927)

Martin Kutta
(1867-1944)

Runge-Kutta Methods: 1st order - explicit Euler

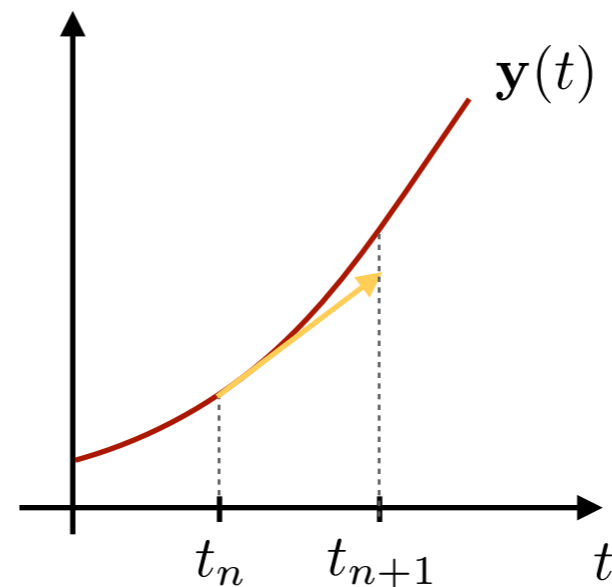
$$\dot{\mathbf{y}}(t) = f(t, \mathbf{y}(t)) \quad \mathbf{y}(t_n) = \mathbf{y}_n \quad \text{Find: } \mathbf{y}_{n+1} \approx \mathbf{y}(t_n + h)$$

- Let's find a method from Taylor expansion of $\mathbf{y}(t)$

$$\mathbf{y}(t_n + h) = \mathbf{y}(t_n) + h\dot{\mathbf{y}}(t_n) + \frac{h^2}{2}\ddot{\mathbf{y}}(t_n) + \dots = \mathbf{y}(t_n) + hf(t_n, \mathbf{y}_n) + \mathcal{O}(h^2)$$

$$\mathbf{y}_{n+1} \approx \mathbf{y}_n + hf(t_n, \mathbf{y}_n)$$

“explicit Euler method”

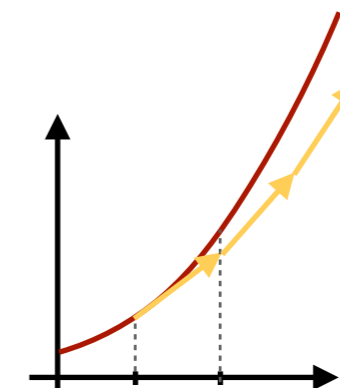


- Not a good method for several reasons

Error is large $\mathcal{O}(h^2)$

... need tiny h

Solution is often not stable!

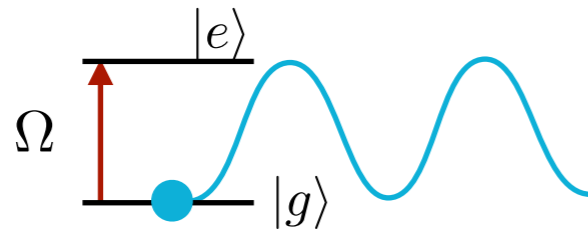


“error grows in same direction”

Runge-Kutta Methods: 1st order

$$\dot{\mathbf{y}}(t) = f(t, \mathbf{y}(t)) \quad \mathbf{y}(t_n) = \mathbf{y}_n \quad \text{Find: } \mathbf{y}_{n+1} \approx \mathbf{y}(t_n + h)$$

- ... very simple example (Rabi oscillations)



Compute:

$$n_e(t) = |\langle \psi(t) | e \rangle|^2$$

Exact:

$$n_e(t) = \sin^2(t\Omega)$$

$$\hat{H} = \begin{pmatrix} 0 & \Omega \\ \Omega & 0 \end{pmatrix} \quad \frac{d}{dt} |\psi\rangle = -i\hat{H}|\psi\rangle \quad |\psi_0\rangle = \begin{pmatrix} 1 \\ 0 \end{pmatrix} \begin{matrix} |g\rangle \\ |e\rangle \end{matrix}$$

```
h = 0.05                      Omega ≡ 1
steps = 200

psi = [1;0]
ne = zeros(steps+1)
ne[1] = abs(psi[2])^2
for tt = 1:steps
    psi = rk1(H, psi, h)
    ne[tt+1] = abs(psi[2])^2
end
```

- Explicit Euler method:

$$\mathbf{y}_{n+1} \approx \mathbf{y}_n + hf(t_n, \mathbf{y}_n)$$

“explicit Euler method”

```
function rk1(H, y, h)
    y += h .* (-1im .* H * y)
    return y
end
```

Runge-Kutta Methods: 1st order

$$\dot{\mathbf{y}}(t) = f(t, \mathbf{y}(t)) \quad \mathbf{y}(t_n) = \mathbf{y}_n \quad \text{Find: } \mathbf{y}_{n+1} \approx \mathbf{y}(t_n + h)$$

- Explicit Euler method:

$$\mathbf{y}_{n+1} \approx \mathbf{y}_n + hf(t_n, \mathbf{y}_n)$$

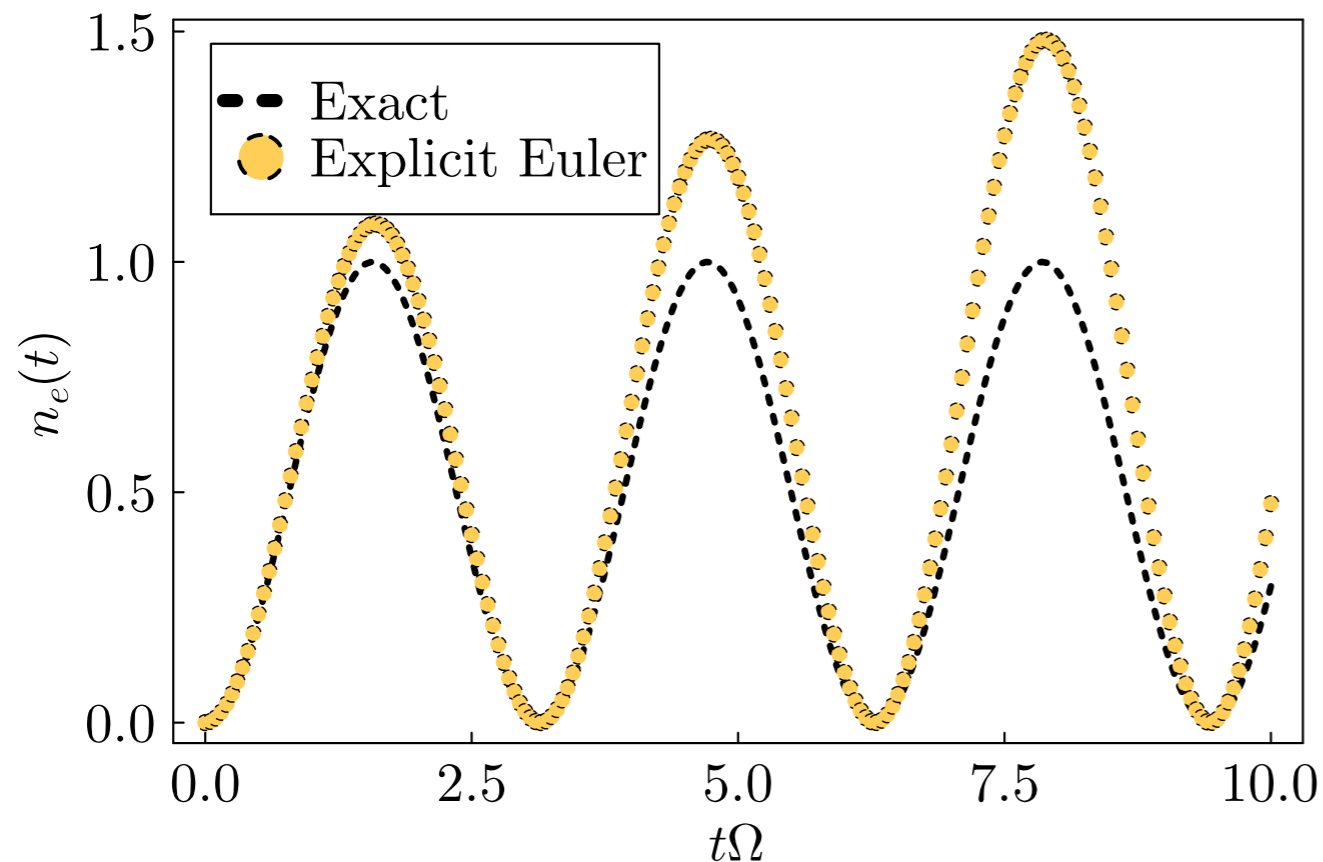
“explicit Euler method”

```
function rk1(H, y, h)
    y += h .* (-1im .* H * y)
    return y
end
```

- ... very simple example (Rabi oscillations)

$$\hat{H} = \begin{pmatrix} 0 & \Omega \\ \Omega & 0 \end{pmatrix} \quad \frac{d}{dt} |\psi\rangle = -i\hat{H} |\psi\rangle \quad |\psi_0\rangle = \begin{pmatrix} 1 \\ 0 \end{pmatrix} \begin{matrix} |g\rangle \\ |e\rangle \end{matrix}$$

$$n_e(t) = |\langle \psi(t) | e \rangle|^2$$



*Fundamental problem:
Norm keeps increasing!*

$$|\psi_{n+1}\rangle = |\psi_n\rangle - ih\hat{H} |\psi_n\rangle$$

$$\langle \psi_{n+1} | \psi_{n+1} \rangle = \langle \psi_n | \psi_n \rangle + h^2 \langle \psi_n | \hat{H}^2 | \psi_n \rangle$$

Runge-Kutta Methods: 2nd order - Midpoint methods

$$\dot{\mathbf{y}}(t) = f(t, \mathbf{y}(t)) \quad \mathbf{y}(t_n) = \mathbf{y}_n \quad \text{Find: } \mathbf{y}_{n+1} \approx \mathbf{y}(t_n + h)$$

- Let's find a better method:

$$\mathbf{y}_{n+1} \approx \mathbf{y}_n + hf \left(t_n + \frac{1}{2}h, \frac{1}{2}(\mathbf{y}_n + \mathbf{y}_{n+1}) \right)$$

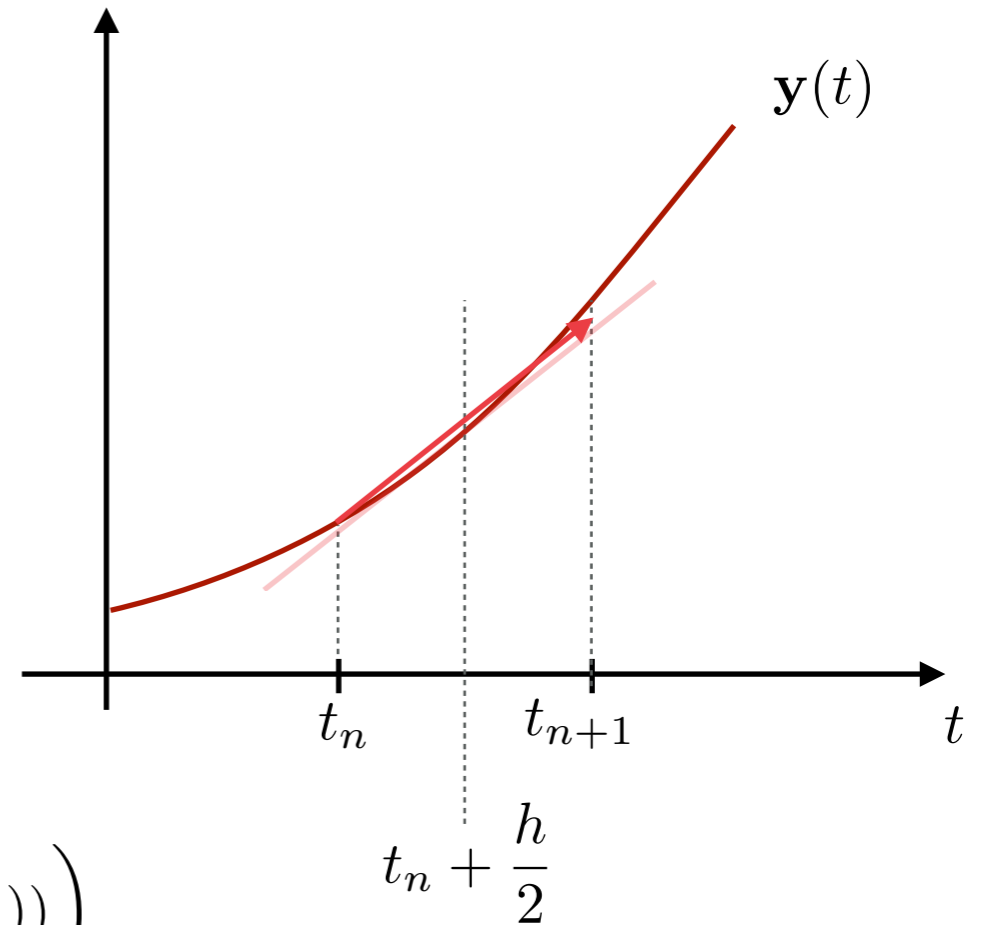
“take slope at middle point”

- Then, in exact Taylor expansion, the error is

$$\begin{aligned} \epsilon_{n+1} &\equiv \mathbf{y}(t_n + h) - \mathbf{y}(t_n) - hf \left(t_n + \frac{h}{2}, \frac{1}{2}(\mathbf{y}(t_n) + \mathbf{y}(t_{n+1})) \right) \\ &= \dots = 0 + \mathcal{O}(h^3) \end{aligned}$$

(exercise)

- This is called “implicit midpoint method”



Implicit, meaning: The right hand-side has already the solution at $n+1$, so one generally needs to resolve the equation for the $n+1$ value or use some iteration.

Runge-Kutta Methods: 2nd order - Midpoint methods

$$\dot{\mathbf{y}}(t) = f(t, \mathbf{y}(t)) \quad \mathbf{y}(t_n) = \mathbf{y}_n \quad \text{Find: } \mathbf{y}_{n+1} \approx \mathbf{y}(t_n + h)$$

$$\mathbf{y}_{n+1} \approx \mathbf{y}_n + hf \left(t_n + \frac{1}{2}, \frac{1}{2}(\mathbf{y}_n + \mathbf{y}_{n+1}) \right) \quad \text{“implicit midpoint method”}$$

Zero order iteration gives:

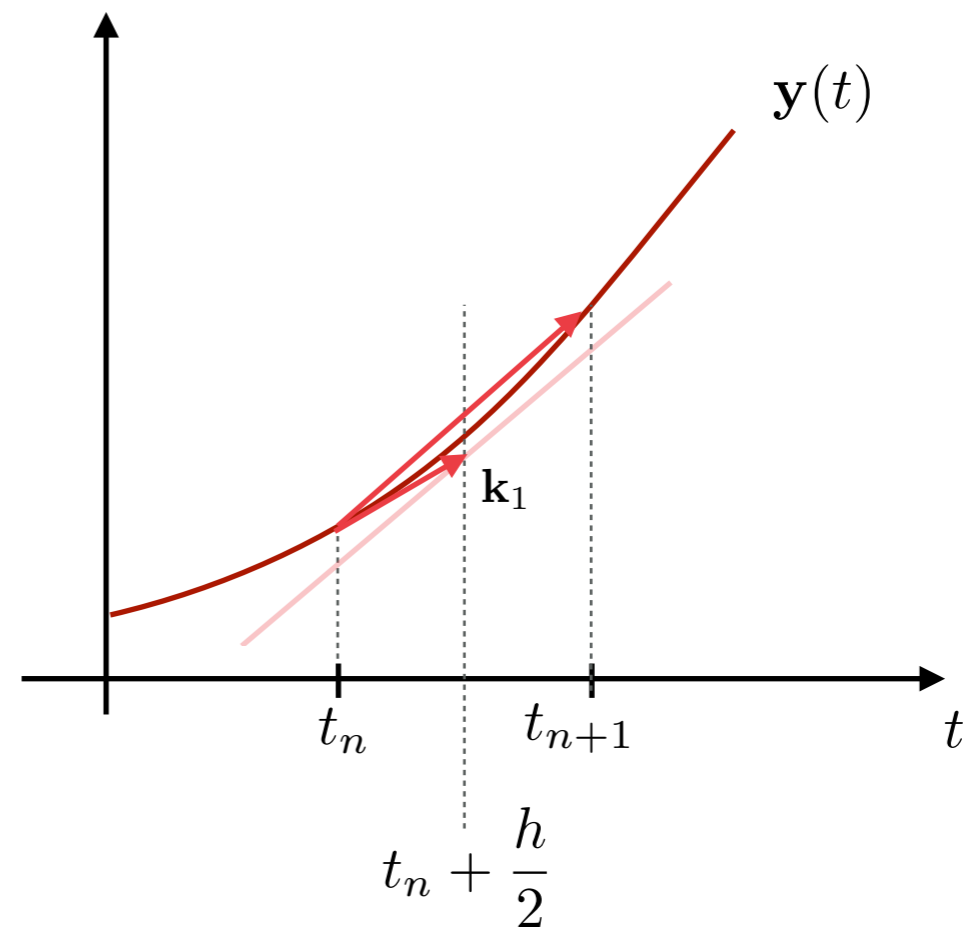
$$\mathbf{y}_{n+1} \approx \mathbf{y}_n + hf \left(t_n + \frac{1}{2}, \mathbf{y}_n \right) \quad \mathbf{k}_1 \equiv \frac{\mathbf{y}_n + \mathbf{y}_{n+1}}{2} \approx \mathbf{y}_n + \frac{h}{2} f \left(t_n + \frac{1}{2}, \mathbf{y}_n \right)$$

Explicit Euler estimate for mid-point

$$\mathbf{k}_1 = \mathbf{y}_n + \frac{h}{2} f(t_n, \mathbf{y}_n)$$

$$\mathbf{y}_{n+1} \approx \mathbf{y}_n + hf \left(t_n + \frac{h}{2}, \mathbf{k}_1 \right)$$

“explicit midpoint method”



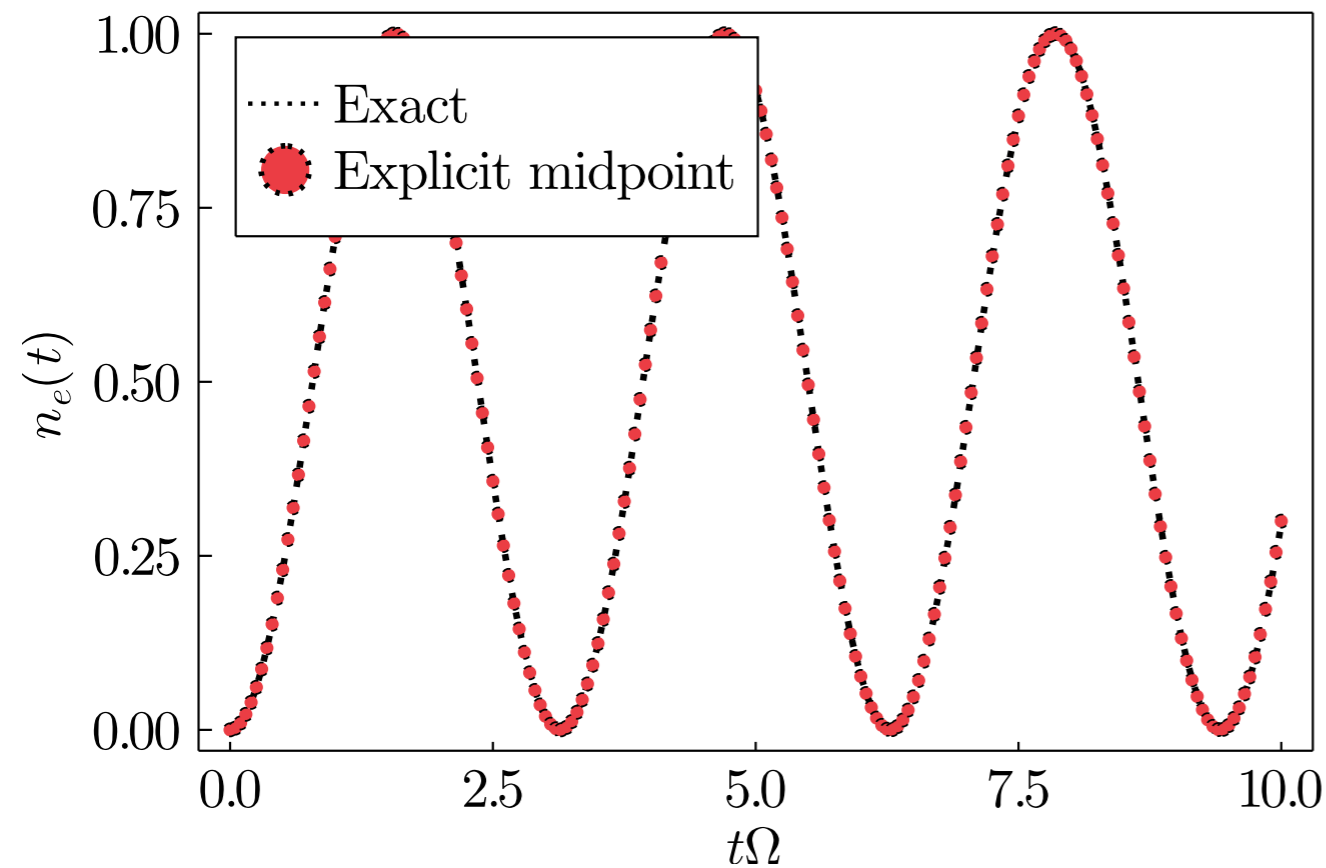
Runge-Kutta Methods: 2nd order - Midpoint methods

$$\dot{\mathbf{y}}(t) = f(t, \mathbf{y}(t)) \quad \mathbf{y}(t_n) = \mathbf{y}_n \quad \text{Find: } \mathbf{y}_{n+1} \approx \mathbf{y}(t_n + h)$$

- ... very simple example (Rabi oscillations)

$$\hat{H} = \begin{pmatrix} 0 & \Omega \\ \Omega & 0 \end{pmatrix} \quad \frac{d}{dt} |\psi\rangle = -i\hat{H}|\psi\rangle \quad |\psi_0\rangle = \begin{pmatrix} 1 \\ 0 \end{pmatrix} \begin{matrix} |g\rangle \\ |e\rangle \end{matrix}$$

$$n_e(t) = |\langle \psi(t) | e \rangle|^2$$



$$\mathbf{k}_1 = \mathbf{y}_n + \frac{h}{2} f(t_n + \mathbf{y}_n)$$

$$\mathbf{y}_{n+1} \approx \mathbf{y}_n + h f(t_n + \frac{h}{2}, \mathbf{k}_1)$$

“explicit midpoint method”

```
function rk2e(H, y, h)
    k1 = y .+ (h/2) .* (-1im .* H * y)
    y += h .* (-1im .* H * k1)
    return y
end
```

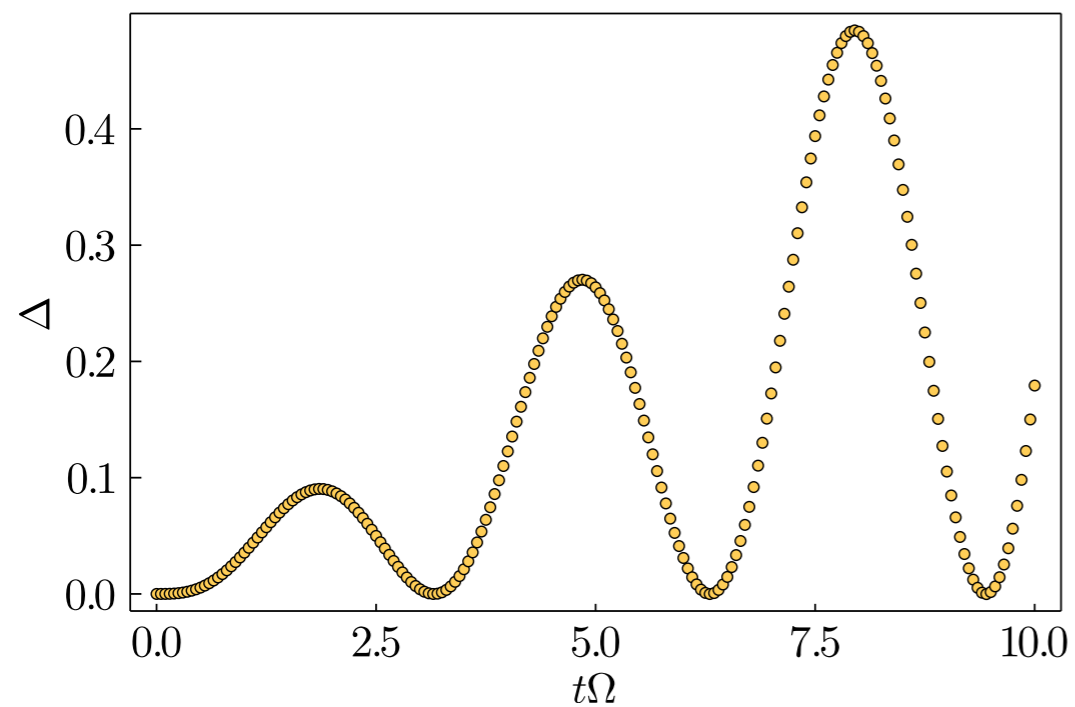

Runge-Kutta Methods: 2nd order

$$\dot{\mathbf{y}}(t) = f(t, \mathbf{y}(t)) \quad \mathbf{y}(t_n) = \mathbf{y}_n \quad \text{Find: } \mathbf{y}_{n+1} \approx \mathbf{y}(t_n + h)$$

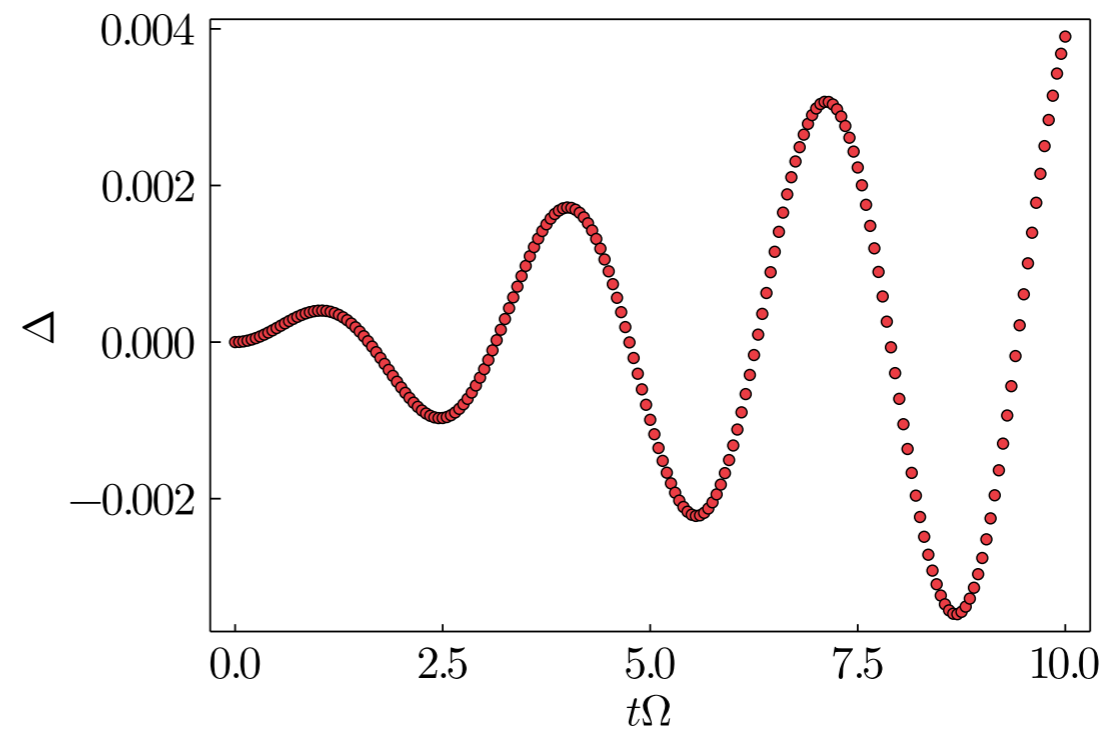
⦿ Comparisons $\Delta \equiv n_e(t) - \sin^2(t\Omega)$

$$h\Omega = 0.05$$

“explicit Euler”



“explicit midpoint”



Stable!

Runge-Kutta Methods: 4th order

$$\dot{\mathbf{y}}(t) = f(t, \mathbf{y}(t)) \quad \mathbf{y}(t_n) = \mathbf{y}_n \quad \text{Find: } \mathbf{y}_{n+1} \approx \mathbf{y}(t_n + h)$$

- In practice often the most convenient method

$$\mathbf{k}_1 = f(t_n, \mathbf{y}_n)$$

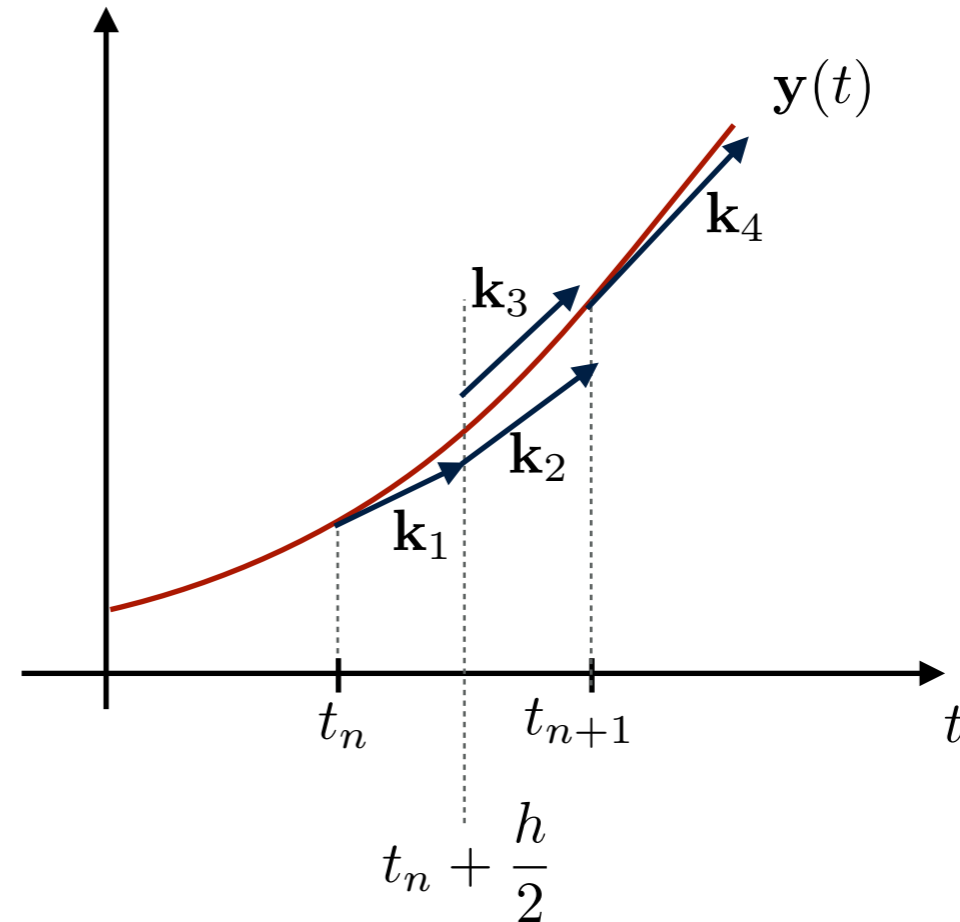
$$\mathbf{k}_2 = f\left(t_n + \frac{h}{2}, \mathbf{y}_n + \frac{h}{2}\mathbf{k}_1\right)$$

$$\mathbf{k}_3 = f\left(t_n + \frac{h}{2}, \mathbf{y}_n + \frac{h}{2}\mathbf{k}_2\right)$$

$$\mathbf{k}_4 = f(t_n + h, \mathbf{y}_n + h\mathbf{k}_3)$$

$$\mathbf{y}_{n+1} \approx \mathbf{y}_n + \frac{h}{6}(\mathbf{k}_1 + 2\mathbf{k}_2 + 2\mathbf{k}_3 + \mathbf{k}_4)$$

“4th order Runge-Kutta”



- **Remarks:**

- Local error $\epsilon_{n+1} = \mathcal{O}(h^5)$

- Note: *n*-th order = *n* function evaluations ... higher order pays off!

- In practice *n*=4 is convenient: e.g. 100 steps for plots, typical timescales ~ 10 , time-step ~ 0.1 ideal

Runge-Kutta Methods: 4th order

$$\dot{\mathbf{y}}(t) = f(t, \mathbf{y}(t)) \quad \mathbf{y}(t_n) = \mathbf{y}_n \quad \text{Find: } \mathbf{y}_{n+1} \approx \mathbf{y}(t_n + h)$$

$$\mathbf{k}_1 = f(t_n, \mathbf{y}_n)$$

$$\mathbf{k}_2 = f\left(t_n + \frac{h}{2}, \mathbf{y}_n + \frac{h}{2}\mathbf{k}_1\right)$$

$$\mathbf{k}_3 = f\left(t_n + \frac{h}{2}, \mathbf{y}_n + \frac{h}{2}\mathbf{k}_2\right)$$

$$\mathbf{k}_4 = f(t_n + h, \mathbf{y}_n + h\mathbf{k}_3)$$

$$\mathbf{y}_{n+1} \approx \mathbf{y}_n + \frac{h}{6}(\mathbf{k}_1 + 2\mathbf{k}_2 + 2\mathbf{k}_3 + \mathbf{k}_4)$$

```
function rk4(H, y, h)
```

```
    h2 = h/2
```

```
    imH = -1im .* H
```

```
    k1 = imH * y
```

```
    k2 = imH * (y .+ h2 .* k1)
```

```
    k3 = imH * (y .+ h2 .* k2)
```

```
    k4 = imH * (y .+ h .* k3)
```

```
    y += (h/6) .* (k1 .+ 2 .* k2 .+ 2 .* k3 .+ k4)
```

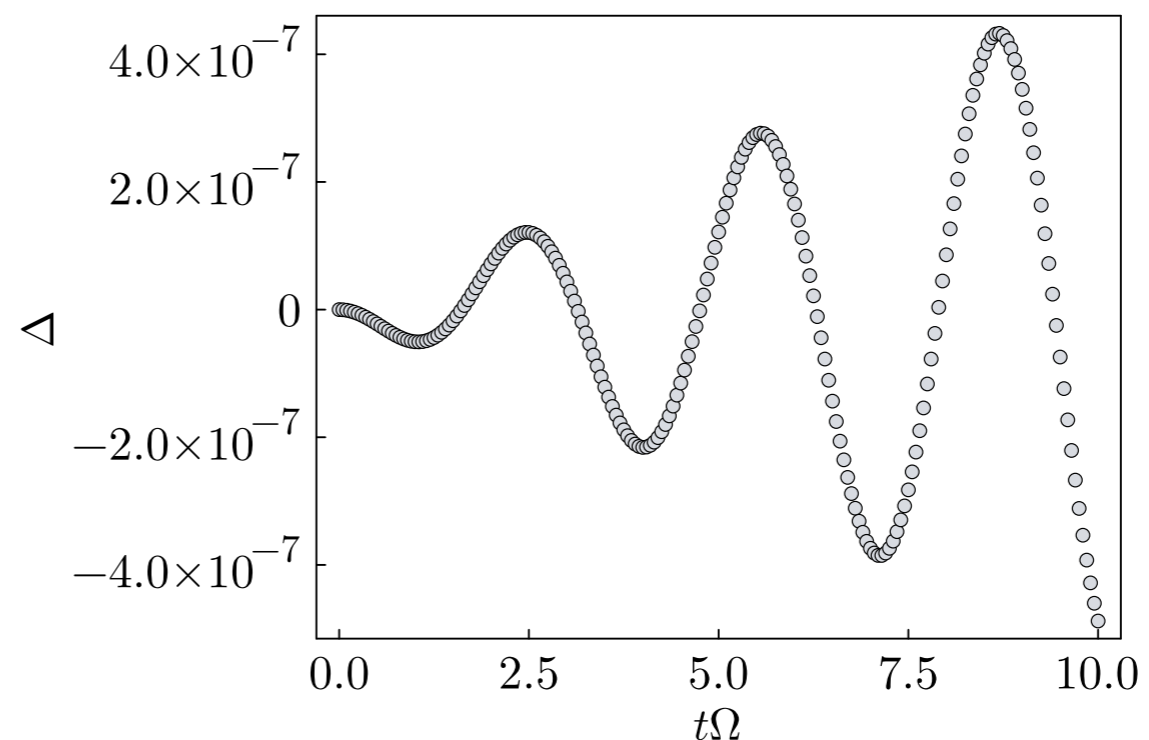
```
    return y
```

```
end
```

“4th order Runge-Kutta”

- ... very simple example (Rabi oscillations)

$$\Delta \equiv n_e(t) - \sin^2(t\Omega)$$

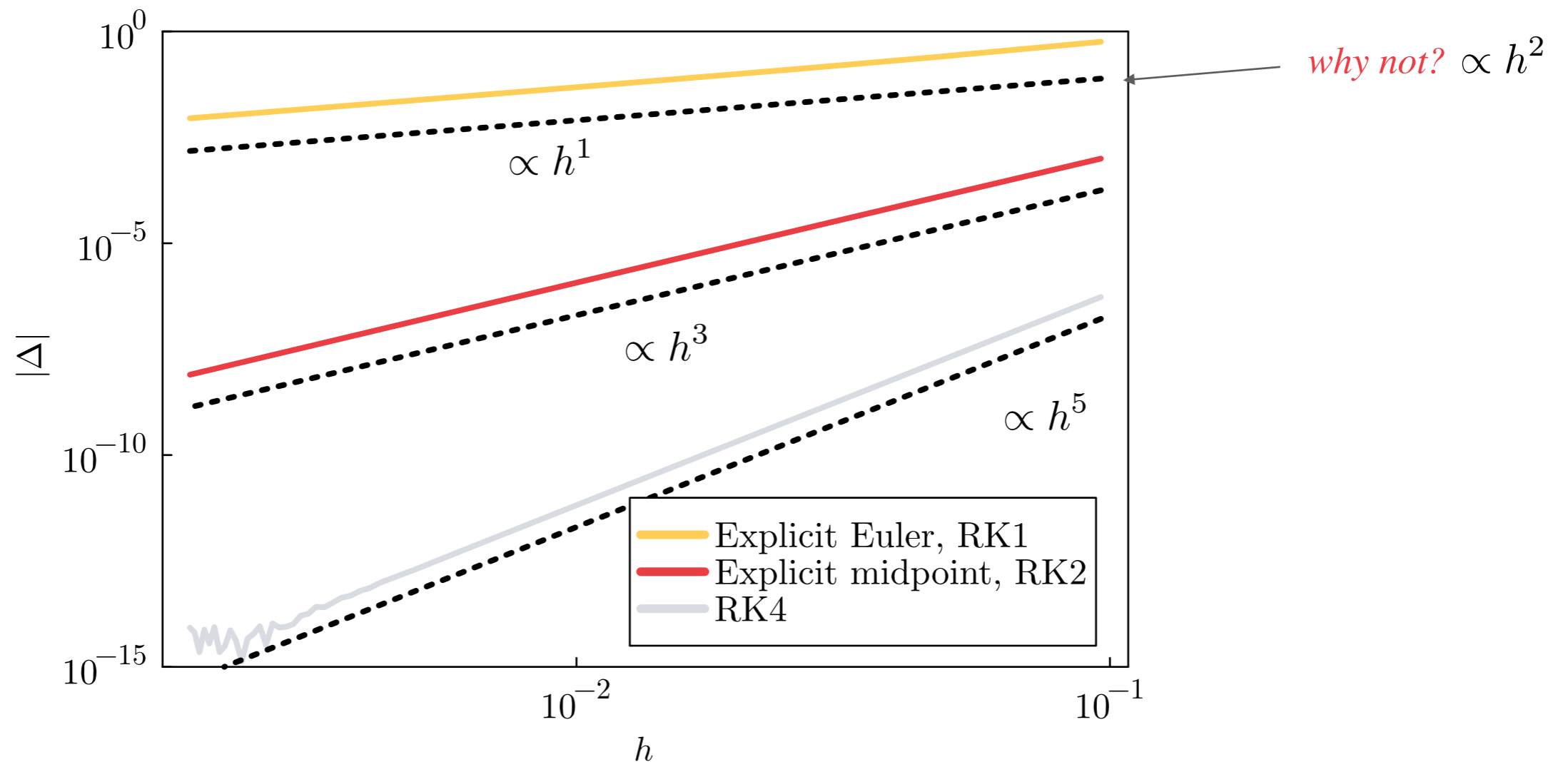


Runge-Kutta Methods: Sanity checks

- ... very simple example (Rabi oscillations) $\hat{H} = \begin{pmatrix} 0 & \Omega \\ \Omega & 0 \end{pmatrix}$ $\frac{d}{dt}|\psi\rangle = -i\hat{H}|\psi\rangle$ $|\psi_0\rangle = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$ $\begin{matrix} |g\rangle \\ |e\rangle \end{matrix}$

$$\Delta \equiv n_e(t) - \sin^2(t\Omega)$$

- Error at time fixed time, compare methods: $t\Omega = 3\frac{\pi}{2}$ $\sin^2(t\Omega) = 1$



Runge-Kutta Methods: 4th order applied to GP

$$\frac{d}{dt}\psi(x, t) = -i \underbrace{\left(\frac{\hat{p}^2}{2m} + V(x) + g|\psi(x, t)|^2 \right)}_{\hat{H}_1} \psi(x, t)$$

```
function gprk4(H1, g, psi, h)
```

```
    function f(psi)
```

```
        return -1im .* (H1 * psi + g .* abs.(psi).^2 .* psi)
```

```
    end
```

```
    h2 = h/2
```

```
    k1 = f(psi)
```

```
    k2 = f(psi .+ h2 .* k1)
```

```
    k3 = f(psi .+ h2 .* k2)
```

```
    k4 = f(psi .+ h .* k3)
```

```
    psi += (h/6) .* (k1 .+ 2 .* k2 .+ 2 .* k3 .+ k4)
```

```
    return psi
```

```
end
```

*function f ... applies the whole
RHS of the GP equation*

Lecture 1 - GP simulations with Runge-Kutta

$$\frac{d}{dt}\psi(x, t) = -i \left(\frac{\hat{p}^2}{2m} + V(x) + g|\psi(x, t)|^2 \right) \psi(x, t)$$

$$J = \frac{1}{2ma^2} \equiv 1$$

Solving it with RK4

$$hJ = 0.02$$

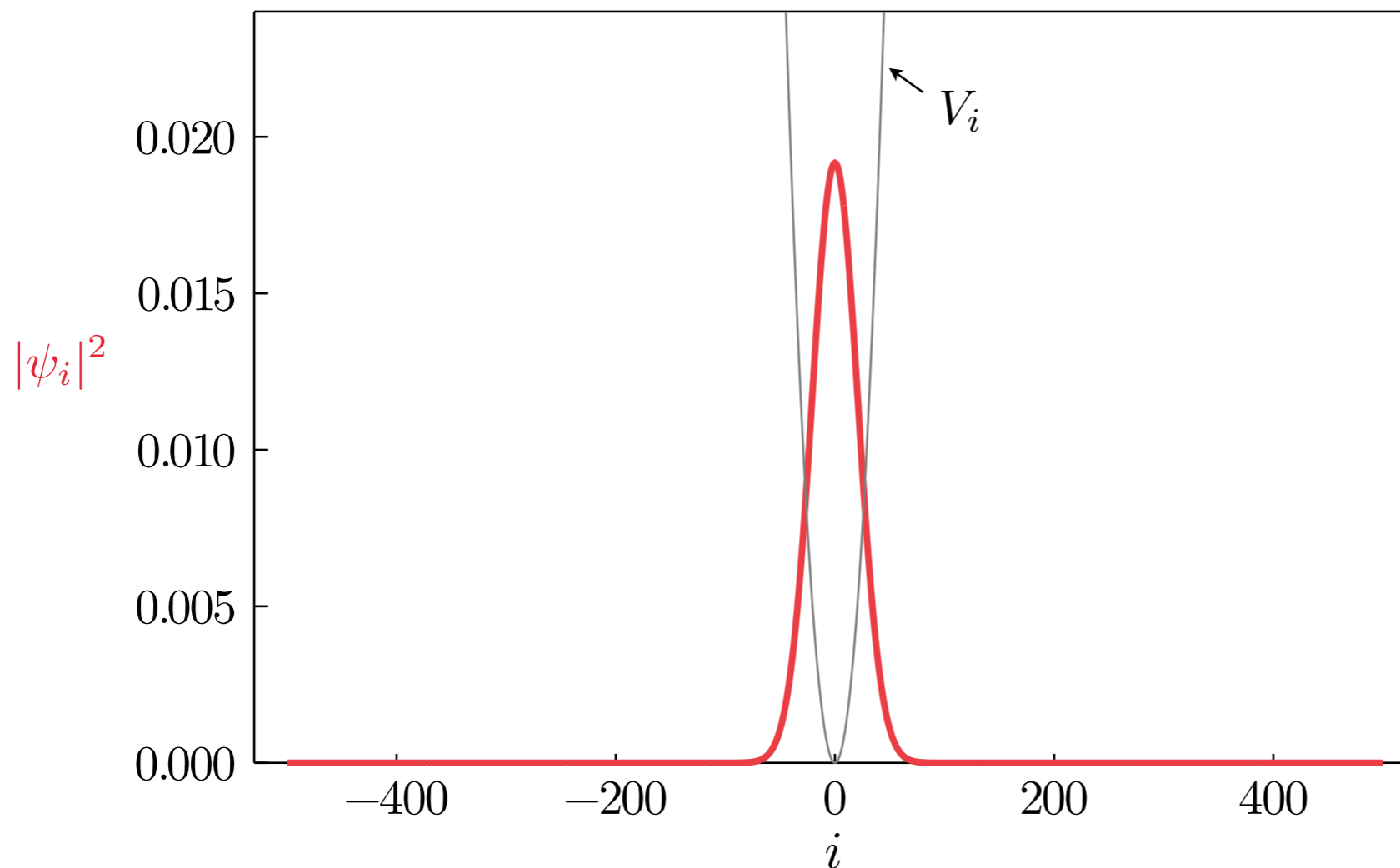
1001 grid points

periodic boundaries

• Initial trap: $V_i = 1.2 \times 10^{-5} \times i^2$

• First we compute the ground state.

... we do this by evolving in imaginary time (will see how that works later)



$$g = 0$$

*No interactions,
we just prepare a standard
Gaussian wave-packet
(Standard QM for $g=0$)*

Lecture 1 - GP simulations with Runge-Kutta

$$\frac{d}{dt}\psi(x, t) = -i \left(\frac{\hat{p}^2}{2m} + V(x) + g|\psi(x, t)|^2 \right) \psi(x, t)$$

$$J = \frac{1}{2ma^2} \equiv 1$$

Solving it with RK4

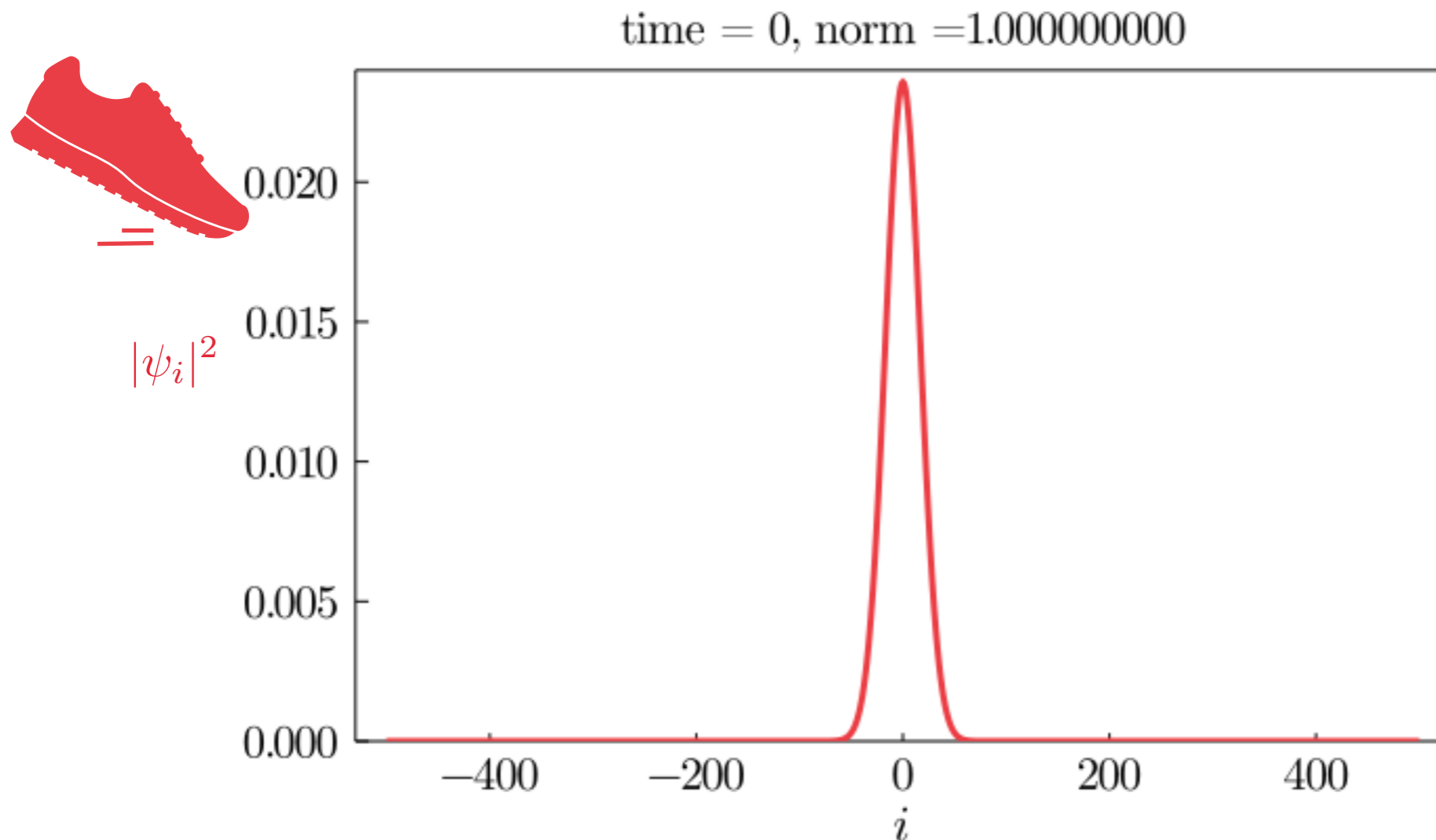
$$hJ = 0.02$$

1001 grid points

periodic boundaries

• We remove the trap $V_i = 0$

• ... and kick the system! This can be done by applying a phase-gradient $\psi_i \rightarrow \psi_i e^{i(ka)i}$



$$g = 0$$

$$ka = 0.2\pi$$

*Standard evolution of
quantum wave-packet with
diffusion.*

Lecture 1 - GP simulations with Runge-Kutta

$$\frac{d}{dt}\psi(x, t) = -i \left(\frac{\hat{p}^2}{2m} + V(x) + g|\psi(x, t)|^2 \right) \psi(x, t)$$

$$J = \frac{1}{2ma^2} \equiv 1$$

Solving it with RK4

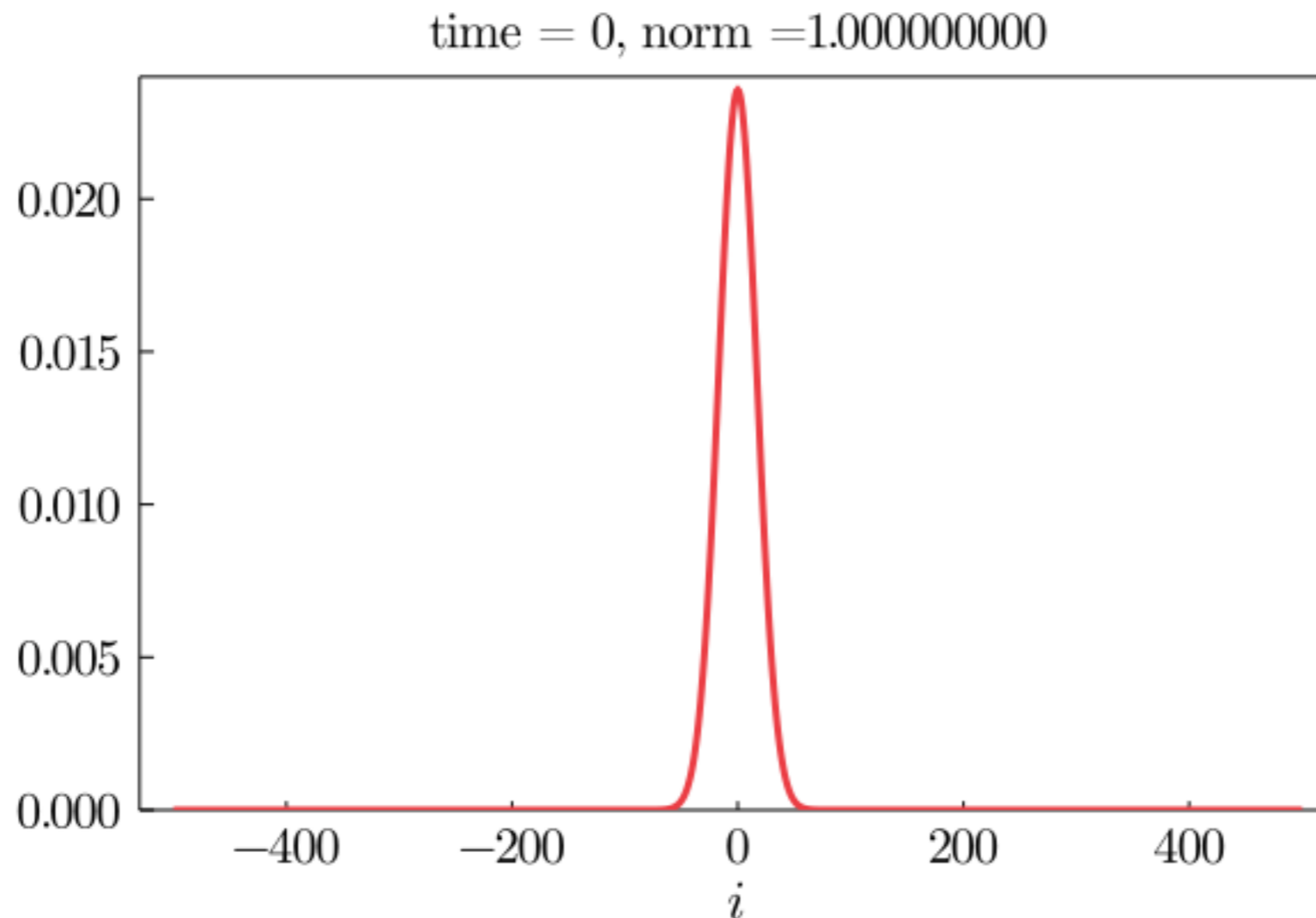
$$hJ = 0.02$$

1001 grid points

periodic boundaries

• We kick it stronger

• ... and kick the system! This can be done by applying a phase-gradient $\psi_i \rightarrow \psi_i e^{i(ka)i}$



$$g = 0$$

$$ka = 0.4\pi$$

Stronger kick! Faster standard evolution of quantum wave-packet with diffusion.

Lecture 1 - GP simulations with Runge-Kutta

$$\frac{d}{dt}\psi(x, t) = -i \left(\frac{\hat{p}^2}{2m} + V(x) + g|\psi(x, t)|^2 \right) \psi(x, t)$$

$$J = \frac{1}{2ma^2} \equiv 1$$

Solving it with RK4

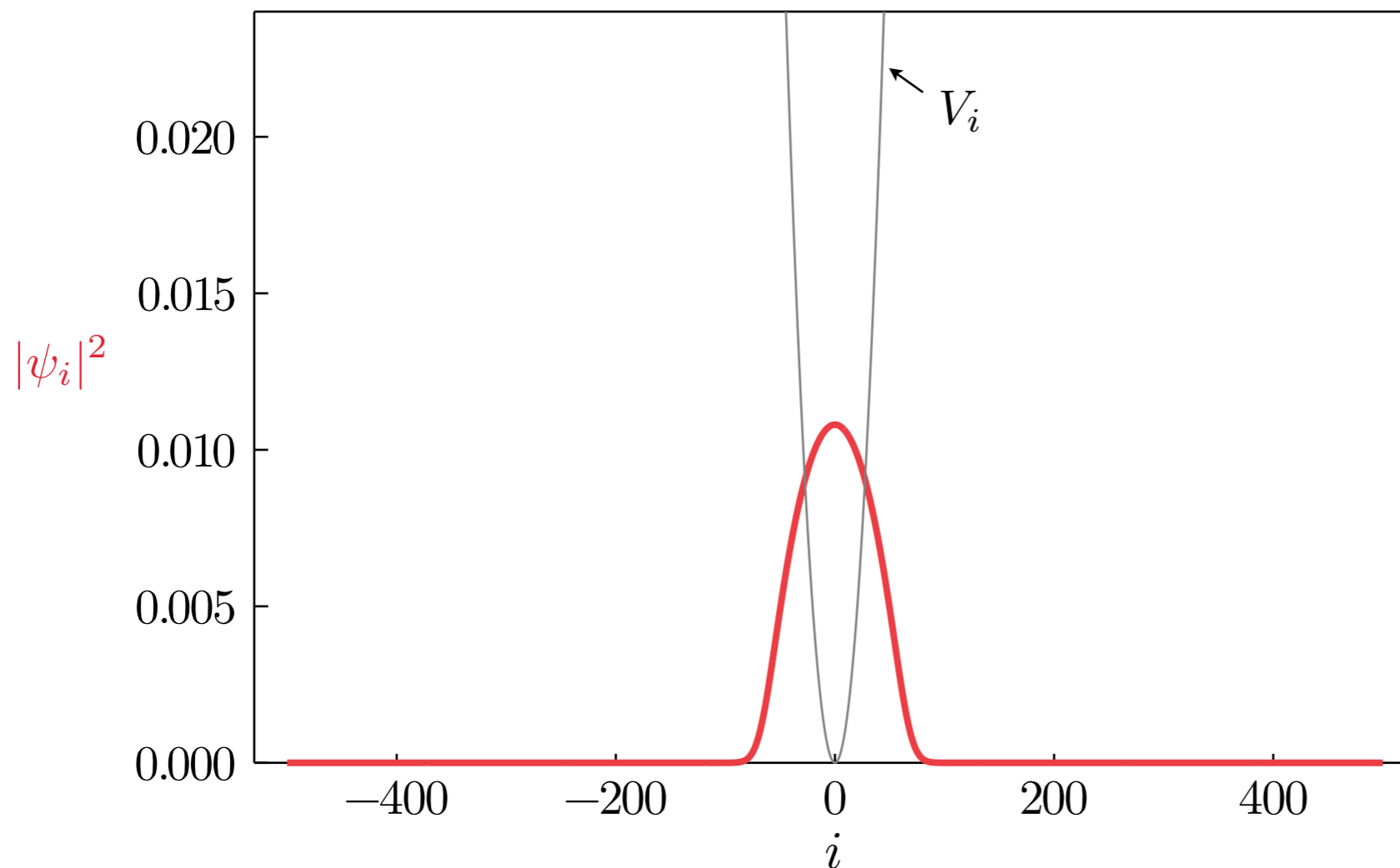
$$hJ = 0.02$$

1001 grid points

periodic boundaries

• Initial trap: $V_i = 1.2 \times 10^{-5} \times i^2$

• And first we compute the ground state. *... we do this by evolving in imaginary time (will see how that works later)*



$$g = 5J$$

*Interactions on!
Much broader classical field
for the BEC*

*Potential takes form of
inverted trap -> Result in
Thomas-Fermi approximation!*

Lecture 1 - GP simulations with Runge-Kutta

$$\frac{d}{dt}\psi(x, t) = -i \left(\frac{\hat{p}^2}{2m} + V(x) + g|\psi(x, t)|^2 \right) \psi(x, t)$$

$$J = \frac{1}{2ma^2} \equiv 1$$

Solving it with RK4

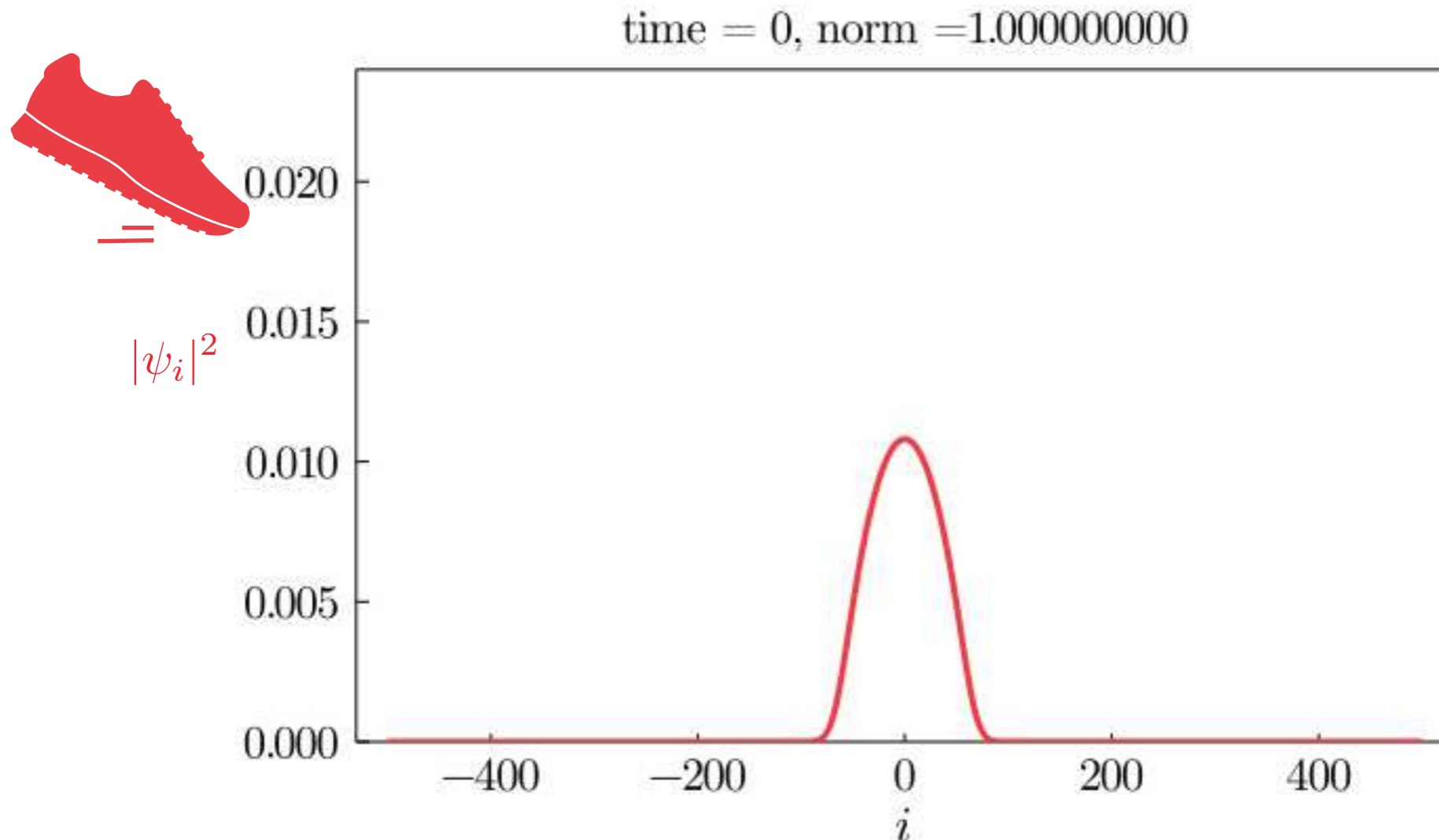
$$hJ = 0.02$$

1001 grid points

periodic boundaries

• We remove the trap $V_i = 0$

• ... and kick the system! This can be done by applying a phase-gradient $\psi_i \rightarrow \psi_i e^{i(ka)i}$



$$g = 5J$$

$$ka = 0.2\pi$$

Similar evolution as non-interacting case. Just diffusion. But condensate field keeps the Thomas-Fermi shape (BEC is stable)

Lecture 1 - GP simulations with Runge-Kutta

$$\frac{d}{dt}\psi(x, t) = -i \left(\frac{\hat{p}^2}{2m} + V(x) + g|\psi(x, t)|^2 \right) \psi(x, t)$$

$$J = \frac{1}{2ma^2} \equiv 1$$

Solving it with RK4

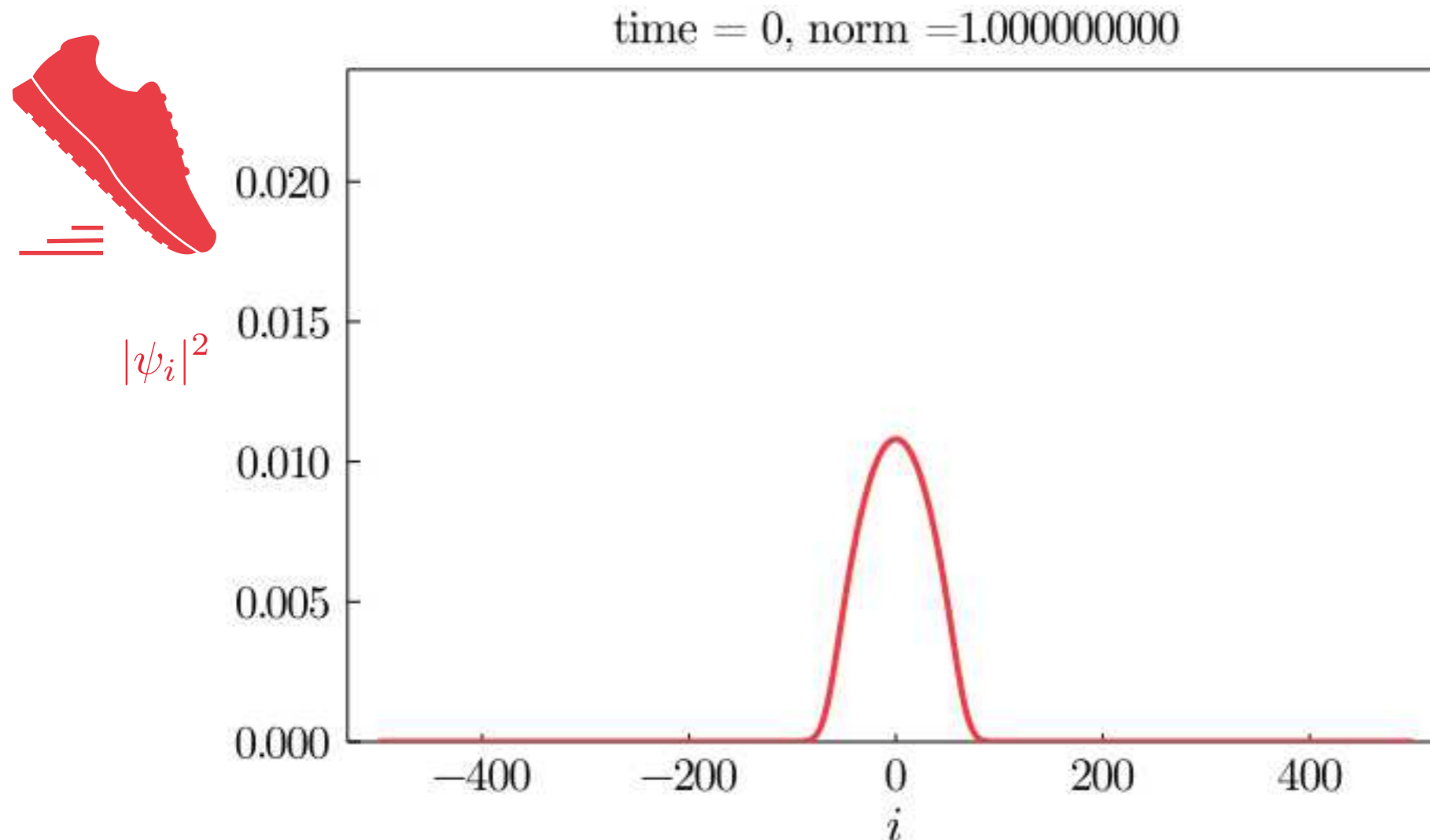
$$hJ = 0.02$$

1001 grid points

periodic boundaries

• We kick it stronger

• ... and kick the system! This can be done by applying a phase-gradient $\psi_i \rightarrow \psi_i e^{i(ka)i}$



$$g = 5J$$

$$ka = 0.4\pi$$

Our BEC get's destroyed!
This is known as dynamical instability!

Lecture 1 - GP simulations with Runge-Kutta

$$\frac{d}{dt}\psi(x, t) = -i \left(\frac{\hat{p}^2}{2m} + V(x) + g|\psi(x, t)|^2 \right) \psi(x, t)$$

$$J = \frac{1}{2ma^2} \equiv 1$$

Solving it with RK4

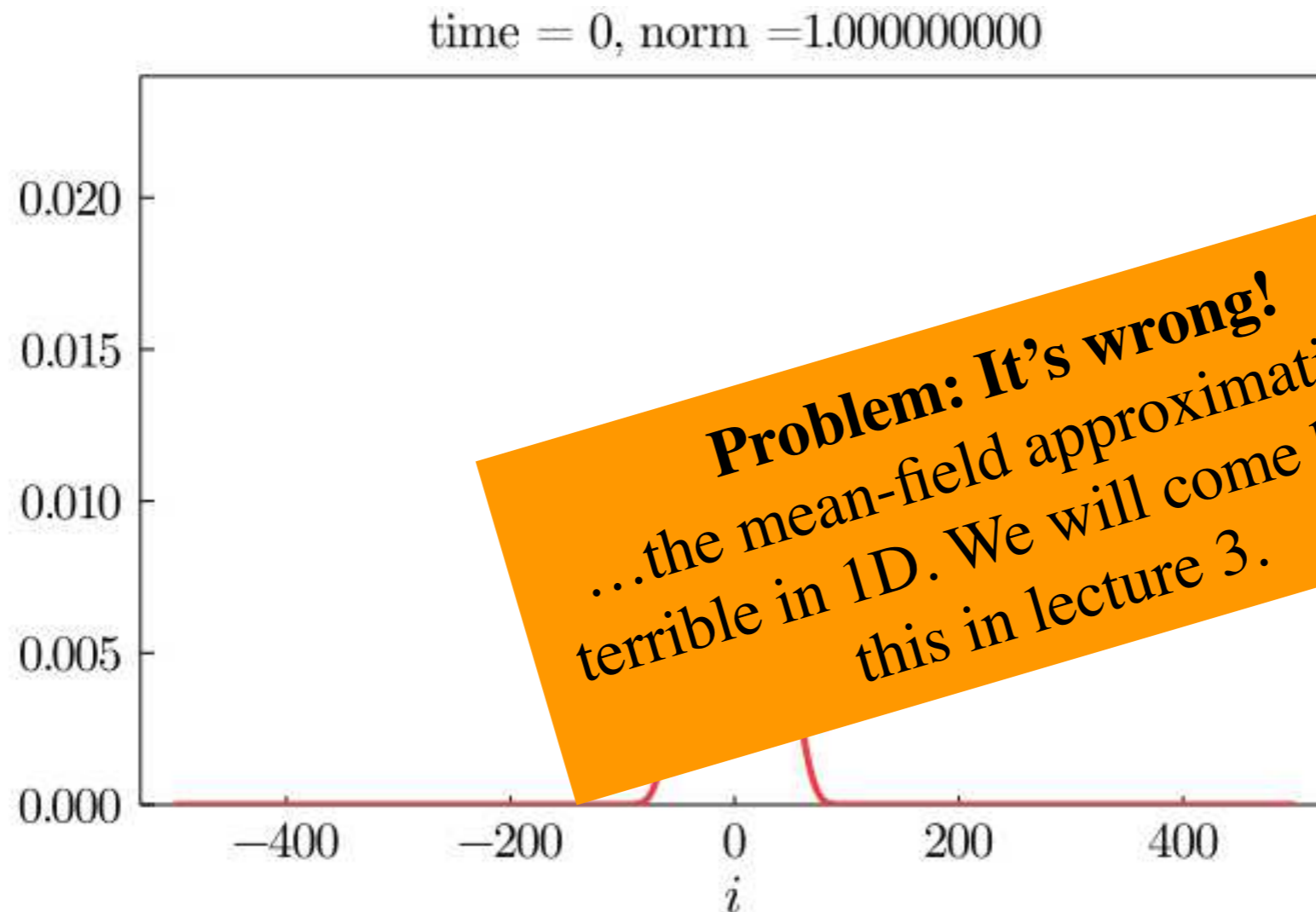
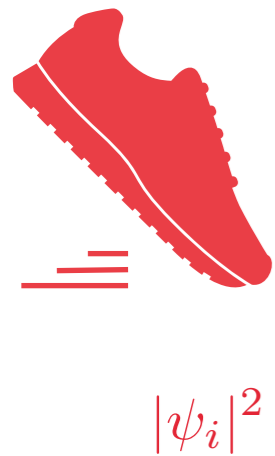
$$hJ = 0.02$$

1001 grid points

periodic boundaries

• We kick it stronger

• ... and kick the system! This can be done by applying a phase-gradient $\psi_i \rightarrow \psi_i e^{i(ka)i}$



Problem: It's wrong!
 ...the mean-field approximation is terrible in 1D. We will come back to this in lecture 3.

$$g = 5J$$

$$ka = 0.4\pi$$

...the BEC get's destroyed!
 This is known as dynamical instability!
 See e.g.
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