## Problem Set XII

Advanced Statistical Physics - SoSe 2017

Due: Tuesday, July 4, before the lecture

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## Exercise 1. Elimination of Fast Variables

(+15 P.)
Consider the one dimensional Hamiltonian:

$$
\begin{equation*}
H=\frac{P^{2}}{2 M}+V(X)+\sum_{\lambda=1}^{N} \frac{p_{\lambda}^{2}}{2 m_{\lambda}}+\frac{1}{2} \sum_{\lambda=1}^{N} m_{\lambda} \omega_{\lambda}^{2}\left(x_{\lambda}-\frac{\gamma_{\lambda}}{m_{\lambda} \omega_{\lambda}^{2}} X\right)^{2} \tag{1}
\end{equation*}
$$

for a particle of mass $M$ linearly coupled with $N$ harmonic oscillator of masses $m_{\lambda}$ such that $M \gg m_{\lambda} \forall \lambda . X$ and $P$ are the position and momentum of the heavy particle, $m_{\lambda}, x_{\lambda}, p_{\lambda}$, and $\omega_{\lambda}$ the masses, positions, momenta and frequencies of the light particles respectively. $\gamma_{\lambda}$ gamma controls the coupling strength between the $\lambda$-th light particle and the heavy one. The elimination of the variables $x_{\lambda}$ and $p_{\lambda}$ from the equation of motion associated to (1) leads to a Brownian motion for the heavy particle of the form:

$$
\begin{equation*}
\dot{P}(t)=-V^{\prime}(X(t))-\int_{0}^{t} \zeta\left(t-t^{\prime}\right) \dot{X}\left(t^{\prime}\right) d t^{\prime}+\xi(t) \tag{2}
\end{equation*}
$$

1.1 Find the expression for $\zeta\left(t-t^{\prime}\right)$ and $\xi(t)$. Check if time-reversal symmetry satisfied $(t \rightarrow-t)$ is satisfied? ( $+6 \mathbf{P}$.)
1.2 Study the first two moments of the noise (i.e. $\langle\xi(t)\rangle$ and $\left.\left\langle\xi(t) \xi\left(t^{\prime}\right)\right\rangle\right)$.

Hint: Assume that the initial values $x_{\lambda}(0)$ and $p_{\lambda}(0)$ are distributed according to a Maxwell-Boltzmann distribution:

$$
\begin{equation*}
P\left(x_{\lambda}(0), p_{\lambda}(0)\right) \propto \exp \left\{-\beta \sum_{\lambda=1}^{N}\left[\frac{p_{\lambda}^{2}(0)}{2 m_{\lambda}}+\frac{m_{\lambda} \omega_{\lambda}^{2}}{2}\left(x_{\lambda}(0)-\frac{\gamma_{\lambda}}{m_{\lambda} \omega_{\lambda}^{2}} X(0)\right)^{2}\right]\right\} \tag{3}
\end{equation*}
$$

Argue why such a distribution is a good choice. ( $+\mathbf{3} \mathbf{P}$.)
1.3 Is the fluctuation-dissipation relation $\left\langle\xi(t) \xi\left(t^{\prime}\right)\right\rangle=k_{B} T \zeta\left(t-t^{\prime}\right)$ satisfied? ( $+\mathbf{2} \mathbf{P}$.)
1.4 The Langevin equation (2) is called generalized (or with memory) since the evolution depends on all the previous times via the integral. Discuss the Markov limit, i.e. $\zeta\left(t-t^{\prime}\right) \simeq 2 \gamma \delta\left(t-t^{\prime}\right)$ of the model in terms of the parameters omega and gamma. Is time-reversal symmetry still satisfied? If it is not, find a physical explanation. ( +4 P.)

