

Quantum Brownian Motion: Facts, debatable issues and unsolved issues



Peter Hänggi and Gert Ingold

Brownian Motion 2025, EPFL,
Lausanne, CH



Theory of Brownian motion

W. Sutherland (1858-1911)

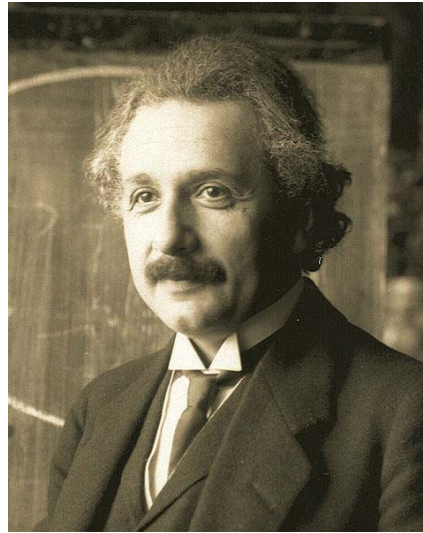


Source: www.theage.com.au

$$D = \frac{RT}{6\pi\eta aC}$$

Phil. Mag. **9**, 781 (1905)

A. Einstein (1879-1955)



Source: wikipedia.org

$$\langle x^2(t) \rangle = 2Dt$$
$$D = \frac{RT}{N} \frac{1}{6\pi kP}$$

Ann. Phys. **17**, 549 (1905)

M. Smoluchowski
(1872-1917)



Source: wikipedia.org

$$D = \frac{32}{243} \frac{mc^2}{\pi\mu R}$$

Ann. Phys. **21**, 756 (1906)

Dynamics of Open Quantum Systems

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☹️ QUANTUM DISSIPATION ☹️

$$L = \frac{1}{2} m_0 e^{\gamma t} \dot{x}^2 - \frac{1}{2} m_0 e^{\gamma t} \omega_0^2 x^2$$



$$\frac{d}{dt} \frac{\partial L}{\partial \dot{x}} = \frac{d}{dt} m_0 e^{\gamma t} \dot{x} = m_0 e^{\gamma t} \ddot{x} + m_0 e^{\gamma t} \gamma \dot{x}$$

$$- \frac{\partial L}{\partial x} = m_0 e^{\gamma t} \omega_0^2 x$$

$$\Rightarrow \cancel{e^{\gamma t}} [m_0 \ddot{x} + m_0 \gamma \dot{x} + m_0 \omega_0^2 x] = 0$$

$$QM: L \rightarrow H = \frac{p^2}{2m_0} e^{-\gamma t} + \frac{1}{2} m_0 e^{\gamma t} \omega_0^2 x^2$$

$$\bullet \triangle [\Delta x, \Delta p] = i\hbar e^{-\gamma t}$$

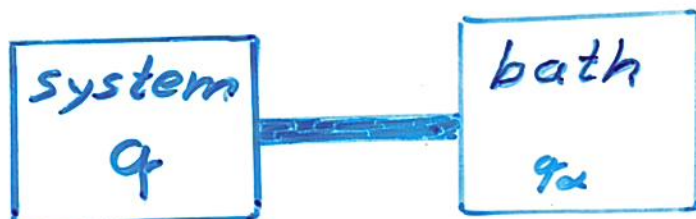
W. E. Brittin, Phys. Rev. 77, 396 (1950)

Chung-In Um, K. H. Yeon, T. F. George, Phys. Rep. 362, 63ff (2002)
(129 pages!)

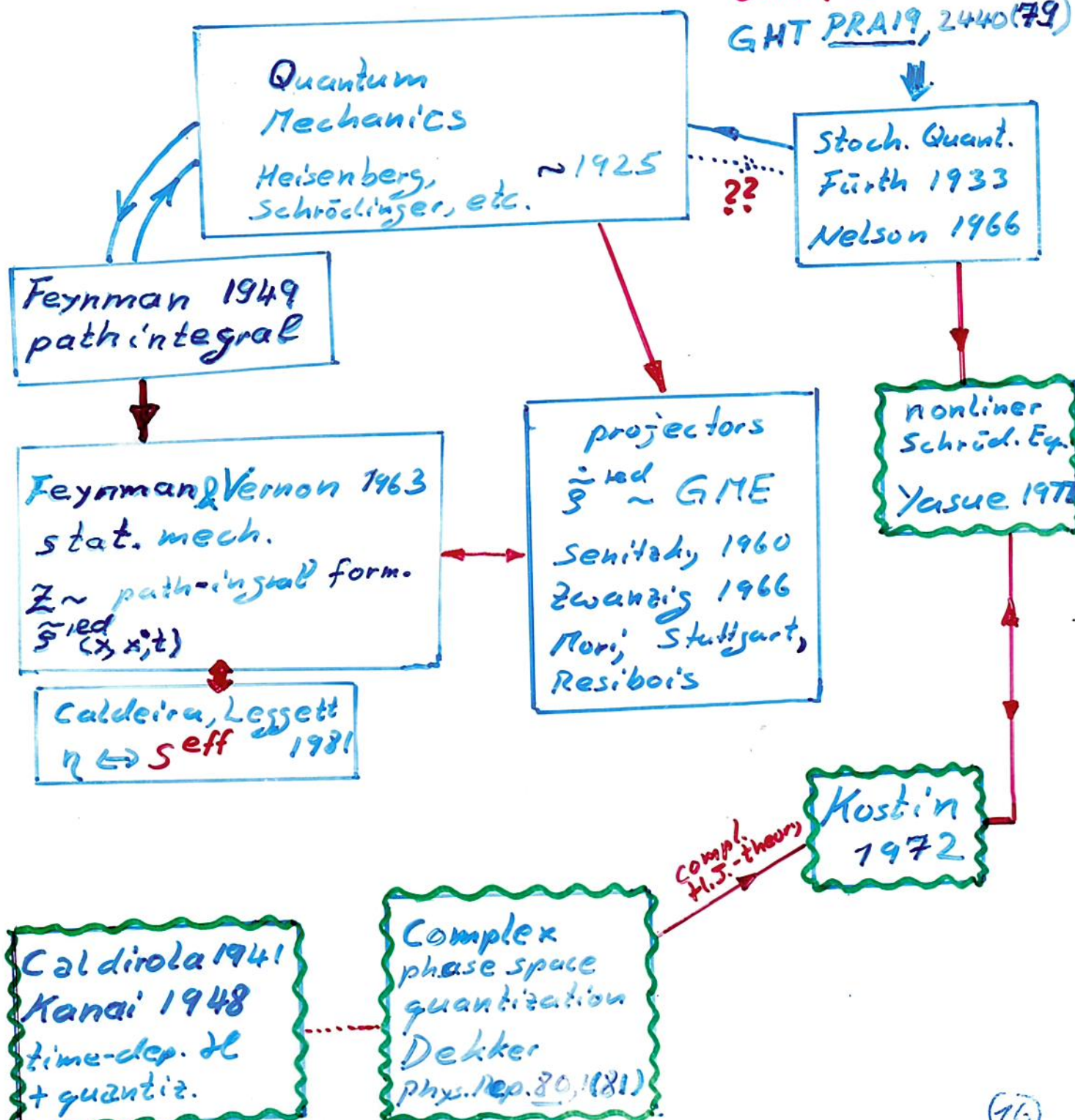
Quantum Dissipation

How ??

→ dissipation
 ~~~~ phenomen.



critique:  
 GHT PRA 19, 2440 (79)





## real world quantum dissipation

- do not rely ("trust") more or less inspired guesswork
- do the full Q.M. in the universe  
do the hard work for a realistic laboratory set-up; - account for noise!  
Caldeira & Leggett, Grabert, Weiss, Hänggi, Schmid, Larkin, . . . . .
- extract the relevant information by integration over bath degrees of freedom

# PHYSICS REPORTS

A Review Section of Physics Letters

## QUANTUM BROWNIAN MOTION: THE FUNCTIONAL INTEGRAL APPROACH

Hermann GRABERT, Peter SCHRAMM and Gert-Ludwig INGOLD

Volume 168      Number 3

October 1988

PRPLCM 168(3) 115-207 (1988)

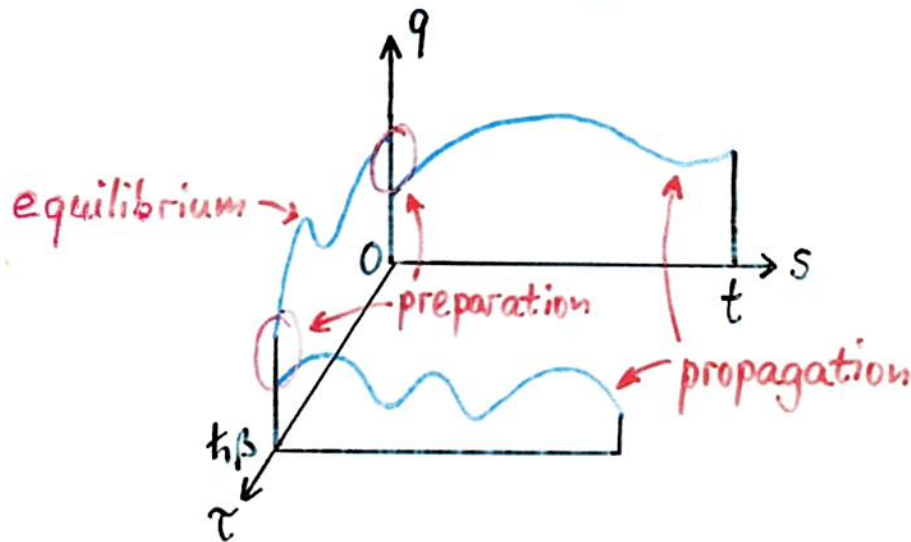


NORTH-HOLLAND · AMSTERDAM

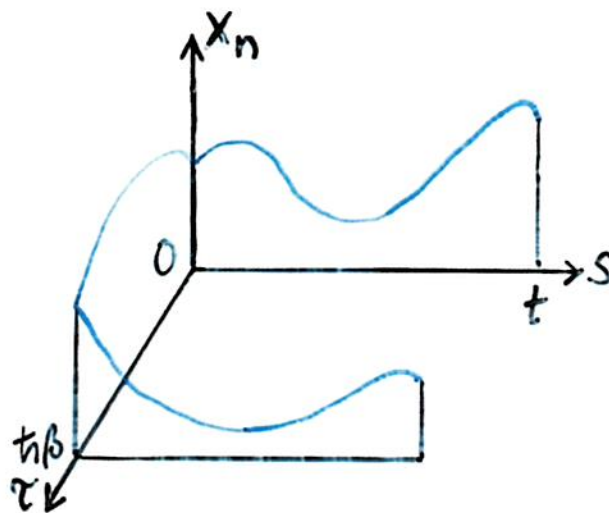
density matrix of system + heat bath:

$$W(t) = e^{-\frac{i}{\hbar} H t} \sum_j (O_j e^{-\beta H} O_j') e^{\frac{i}{\hbar} H t}$$

use functional integrals



system



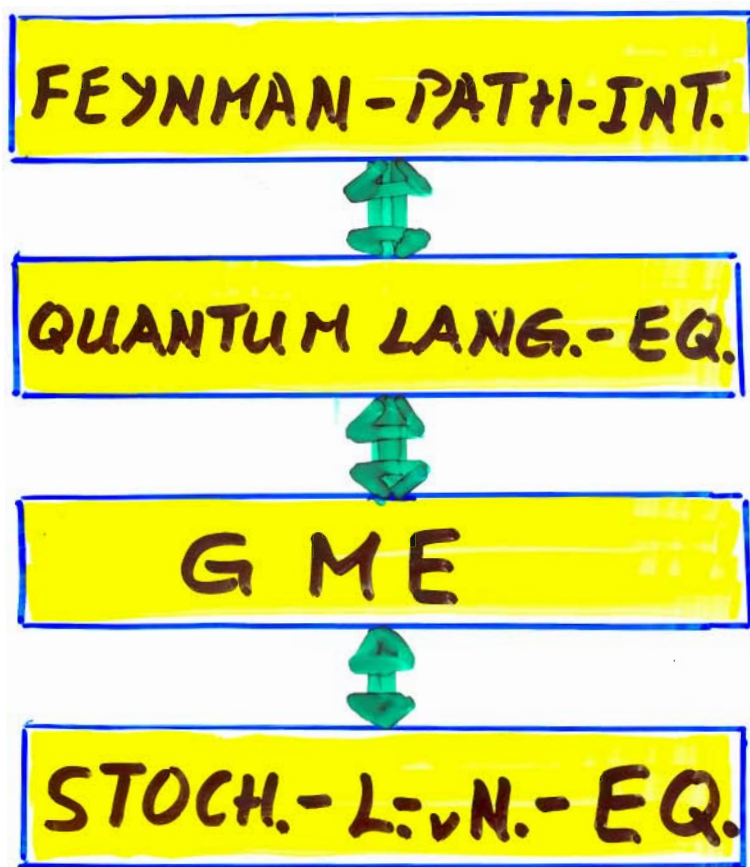
heat bath



# QUANTUM NOISE



NO QUANTUM EQ.-PARTITION-TH.



$$S := |\psi_1(t)\rangle \langle \psi_2(t)|, \quad \mu := \frac{2}{\pi} \int_0^\infty d\omega \frac{\gamma(\omega)}{\omega}$$

$$i\hbar \dot{S} = [H_0, S] + \frac{\mu}{2} [X^2, S] - \gamma(t) [X, S] - \frac{\hbar}{2} \gamma(t) \{X, S\} + \sum \text{COMPLEX VALUED NOISE}$$

$$\langle \gamma(t) \gamma(t') \rangle = \text{Re } L(t-t'), \quad \langle \gamma(t) \nu(t') \rangle = \frac{2}{\hbar} \theta(t-t') \text{Im } L(t-t') \\ \langle \nu(t) \nu(t') \rangle = 0$$

## Is the dynamics of open quantum systems always linear?

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(Received 1 December 2003; published 17 May 2004)

We study the influence of the preparation of an open quantum system on its reduced time evolution. In contrast to the frequently considered case of an initial preparation where the total density matrix factorizes into a product of a system density matrix and a bath density matrix the time evolution generally is no longer governed by a linear map nor is this map affine. Put differently, the evolution is truly nonlinear and cannot be cast into the form of a linear map plus a term that is independent of the initial density matrix of the open quantum system. As a consequence, the inhomogeneity that emerges in formally exact generalized master equations is in fact a nonlinear term that vanishes for a factorizing initial state. The general results are elucidated with the example of two interacting spins prepared at thermal equilibrium with one spin subjected to an external field. The second spin represents the environment. The field allows the preparation of mixed density matrices of the first spin that can be represented as a convex combination of two limiting pure states, i.e., the preparable reduced density matrices make up a convex set. Moreover, the map from these reduced density matrices onto the corresponding density matrices of the total system is affine only for vanishing coupling between the spins. In general, the set of the accessible total density matrices is nonconvex.

# microscopic approach

$$H^{\text{total}} = \underbrace{\frac{1}{2} M \dot{q}^2 + U(q)}_{\text{system}}$$

$$+ \underbrace{\frac{1}{2} \sum_{\alpha} m_{\alpha} \dot{q}_{\alpha}^2 + \sum_{\alpha} m_{\alpha} \omega_{\alpha}^2 q_{\alpha}^2}_{\text{(harmonic) bath}}$$

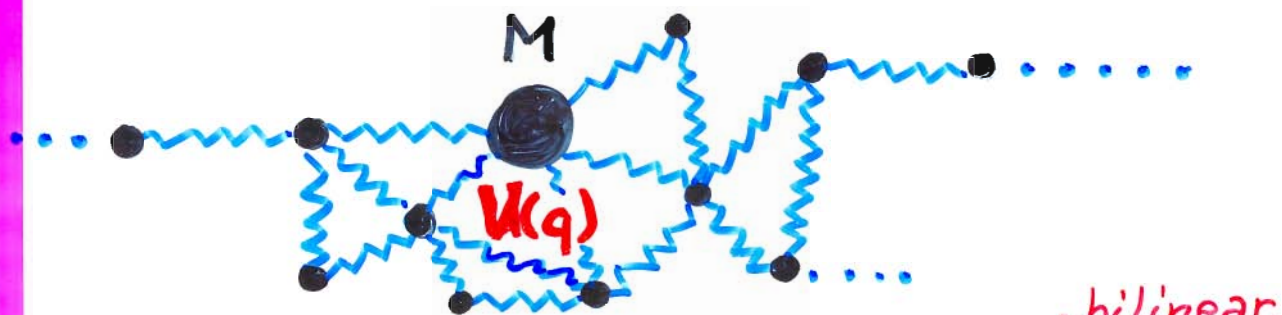
$$+ \underbrace{q \sum_{\alpha} c_{\alpha} q_{\alpha}}_{\text{linear coupling}}$$

$$+ \underbrace{q^2 \sum_{\alpha} \frac{c_{\alpha}^2}{2m_{\alpha}\omega_{\alpha}^2}}_{\text{compensation of frequency shift}}$$

- path integral approach to density matrix at temperature  $T$
- trace out environment



# dissipation



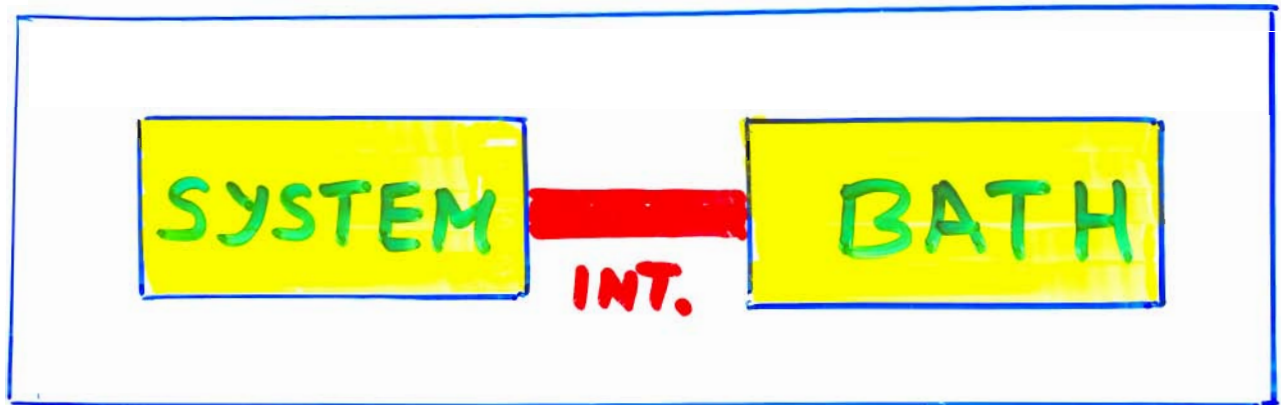
$$H^T = H_{\text{system}} + H_{\text{bath}} + H_{\text{Int}} \quad \text{bilinear}$$

$$\ddot{q} = -\frac{1}{M} \frac{\delta U}{\delta q} - \int_0^t \gamma(t-s) \dot{q}(s) ds$$



$$S_E = S_{\text{rev. motion}} + S_{\text{(nonlocal) dissipation}}$$

# QUANTUM L.-EQ.



$$|0\rangle_{S+B} \neq |0\rangle_S |0\rangle_B$$

↳ DECOHERENCE  
AT  $T = 0$

$$H_{S+B} = H_S + H_{S-B} + H_B$$

$$= \frac{p^2}{2m} + V(x) + \sum_{\alpha} \left[ \frac{p_{\alpha}^2}{2m_{\alpha}} + \frac{m_{\alpha} \omega_{\alpha}^2}{2} \left( q_{\alpha} - \frac{c_{\alpha}}{m_{\alpha} \omega_{\alpha}^2} x \right)^2 \right]$$

!  $S_S \neq 2^{-1} \exp\left(-\frac{H_S}{kT}\right)$  !

$$S_{\text{Total P}} = S_{S+B} = 2^{-1} \exp\left(-\frac{H_{S+B}}{kT}\right)$$



Q L E

$$i\hbar \dot{O} = [O, H_T]$$

$$m\ddot{x} + m \int_0^t ds \gamma(t-s) \dot{x}(s) + \frac{\partial V(x)}{\partial x}$$

$$= \eta(t) - m \gamma(t-0) \dot{x}(0)$$



INITIAL SLIP

$$\gamma(t-s) = \frac{1}{m} \sum_{\alpha} \frac{c_{\alpha}^2}{m_{\alpha} \omega_{\alpha}^2} \cos(\omega_{\alpha}(t-s))$$

$$= \gamma(s-t) \triangle$$

$$\eta(t) = \sum_{\alpha} c_{\alpha} \left[ q_{\alpha}(0) \cos(\omega_{\alpha} t) + \frac{p_{\alpha}}{m_{\alpha} \omega_{\alpha}} \sin(\omega_{\alpha} t) \right]$$



- $[\eta(t), \eta(s)] = -i\hbar \sum_{\alpha} \frac{c_{\alpha}^2}{m_{\alpha}\omega_{\alpha}} \sin(\omega_{\alpha}(t-s))$

$$\neq 0$$

$$\mathcal{S}_B = Z^{-1} \exp \left\{ -\beta \left[ \sum_{\alpha} \left( \frac{p_{\alpha}^2}{2m_{\alpha}} + \frac{m_{\alpha}\omega_{\alpha}^2}{2} q_{\alpha}^2 \right) \right] \right\}$$

- $\langle \eta(t) \rangle_{\mathcal{S}_B} = 0$

- $\frac{1}{2} \langle \eta(t)\eta(s) + \eta(s)\eta(t) \rangle = C(t-s)$

$$= C(\tau) = \frac{\hbar}{2} \sum_{\alpha} \frac{c_{\alpha}^2}{m_{\alpha}\omega_{\alpha}} \coth\left(\frac{\hbar\omega_{\alpha}}{2kT}\right) \cos(\omega_{\alpha}\tau)$$

$$kT \gg \hbar\omega_{\alpha}$$

$$\longrightarrow kT \gamma(\tau)$$

# REMARKS

1.

QLE OPERATES IN FULL HILBERT SPACE OF  $S \oplus B$

2.

$$\hat{y}(z) = \int_0^\infty e^{izt} \hat{y}(t) dt = \frac{i}{2m} \sum_\alpha \frac{c_\alpha^2}{m_\alpha \omega_\alpha^2} \left[ \frac{1}{z - \omega_\alpha} + \frac{1}{z + \omega_\alpha} \right]$$

$$\frac{1}{x + i0^+} = P\left(\frac{1}{x}\right) - i\pi \delta(x)$$

$$\text{Im } z > 0$$

$$\text{Re } \hat{y}(z = \omega + i0^+) = \frac{\pi}{2m} \sum_\alpha \frac{c_\alpha^2}{m_\alpha \omega_\alpha^2} [\delta(\omega - \omega_\alpha) + \delta(\omega + \omega_\alpha)]$$

$$\rightarrow C(\tau) = \frac{m}{\pi} \int_0^\infty d\omega \text{Re } \hat{y}(\omega + i0^+) \cos(\omega \tau) \times \coth\left(\frac{\hbar \omega}{2kT}\right)$$

3.

$$\text{with } \hat{y}(t) = \hat{\eta}(t) - m \hat{y}(t) \times(0)$$

$$\hat{S}_B = Z^{-1} \exp -\beta \left[ \sum_\alpha \left( \frac{p_\alpha^2}{2m_\alpha} + \frac{m_\alpha \omega_\alpha^2}{2} \left( q_\alpha - \frac{c_\alpha}{m_\alpha \omega_\alpha^2} \times \right)^2 \right) \right]$$

$$\rightarrow \langle \hat{y}(t) \rangle_{\hat{S}} = 0$$

$$\frac{1}{2} \langle \hat{y}(\tau) \hat{y}(0) + \hat{y}(0) \hat{y}(\tau) \rangle_{\hat{S}} = C(\tau)$$

#### 4. DEPHASING AT $T=0$ !

$$\langle x(0) \xi(t) \rangle_{\hat{\rho}} \neq 0$$

$$\langle H_{INT} \rangle_{\hat{\rho}} \neq 0$$

5.

$\xi(t) \rightarrow$  C-NOISE  $\xi(t)$

WITH CORRELATION

$C(\tau)$

IS INCONSISTENT







# PIT FALLS

MARKOV MASTER EQ

$$\frac{d}{dt} \rho = -\frac{i}{\hbar} L \rho - \Gamma \rho + I(t)$$

BLOCH-REDFIELD

i.g. NO DET. BALANCE

ROTATING WAVE APPROX.

(LINDBLAD, DAVIES-APPROX.)

DET. BALANCE ✓ O.K.

BUT

● WRONG EHRENFEST EQ.

● NO FDT

● NO KMS-COND.  $\langle u(t) v \rangle_{\beta} = \langle v u(t + i\hbar\beta) \rangle_{\beta}$

# TIME REVERSAL

$$m\ddot{x} + m \int_0^t ds \gamma(t-s) \dot{x}(s) + \frac{\partial V}{\partial x} = -m\gamma(t)x(0) + \mathcal{F}(t)$$

$$t \rightarrow -t \Rightarrow y = x(-t)$$

$$\begin{aligned} y(0) &= x(0) \\ \dot{y}(0) &= \dot{x}(0) \\ p_y(0) &= -p_x(0) \end{aligned}$$

$$\text{WITH } \dot{y}(t) = \frac{d}{dt} x(-t) = -\dot{x}(-t)$$

$$\ddot{y}(t) = \ddot{x}(-t)$$

$$\dot{x}(s) = -\dot{y}(-s)$$

$$m\ddot{y}(t) + m \int_0^{-t} ds \gamma(-s-t) [-\dot{y}(-s)] + \frac{\partial V}{\partial y} = -m\gamma(t)x(0) + \mathcal{F}(t)$$

$$\tau = -s; ds = -d\tau$$

$$\rightarrow m\ddot{y}(t) + m \int_0^t d\tau \gamma(t-\tau) \dot{y}(\tau) + \frac{\partial V}{\partial y} = -m\gamma(t)y(0) + \mathcal{F}(t)$$

$\gamma(\tau-t) = \gamma(t-\tau)$

$$\text{OHMIC FRICTION: } \gamma(t-s) = 2\gamma\delta(t-s)$$

$$m\ddot{x} = -\frac{\partial V}{\partial x} - m\gamma\dot{x} \left\{ \begin{array}{l} 1; t > 0 \\ -1; t < 0 \end{array} \right\} + \mathcal{F}(t)$$

# FREE QUANTUM Brownian MOTION

Using the path integral methodology in full phase space  
of system + bath + interaction



$$\Rightarrow H = \frac{p^2}{2M_0} + U(q)$$

$$+ \sum_{n=1}^{N \rightarrow \infty} \left[ \frac{p_n^2}{2m_n} + \frac{1}{2} m_n \omega_n^2 \left( q_n - \frac{c_n q}{m_n \omega_n^2} \right)^2 \right]$$

spectral density

$$I(\omega) = \frac{\pi}{2} \sum_{n=1}^N \frac{c_n^2}{m_n \omega_n} \delta(\omega - \omega_n)$$

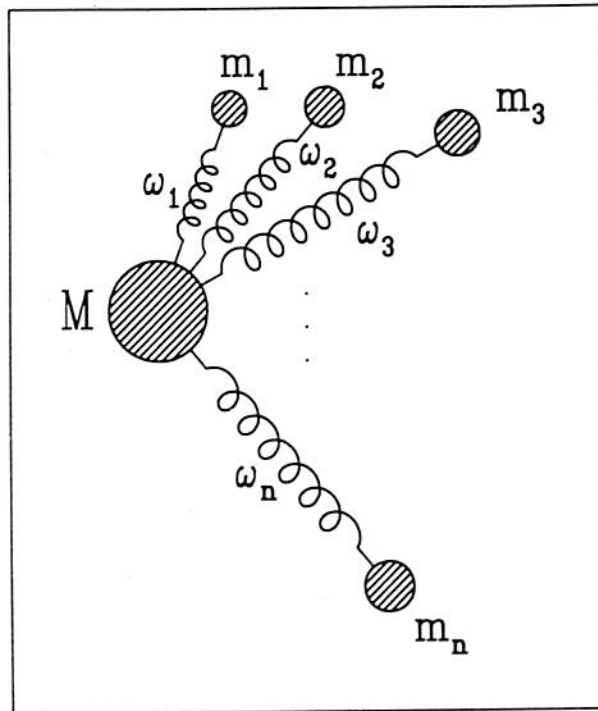
$$= M_0 \gamma \omega \quad \Leftrightarrow \text{Ohmic dissipation} \\ \text{"} -\gamma \dot{q} \text{"}$$

$$= M_{ga} \omega^\alpha H(\omega_c - \omega) \quad ; \alpha > 0$$



non-Ohmic

# free Brownian Quantum motion



$$U(q) = 0$$

$$c_n = m_n \omega_n^2$$

$$H = \frac{p^2}{2M_0} + \sum_{n=1}^{N \rightarrow \infty} \left[ \frac{p_n^2}{2m_n} + \frac{1}{2} m_n \omega_n^2 (q_n - q)^2 \right]$$

translationally invariant

<sup>F</sup> "Free" displacement correlation fct.

$$Q^F(t) = \frac{1}{2} \left\{ \langle [q(t) - q(0)] q(0) \rangle + \langle q(0) [q(t) - q(0)] \rangle \right\}$$

$$= \frac{1}{2} \left\{ \langle q(t) q(0) \rangle - \langle q^2(0) \rangle + \langle q(0) q(t) \rangle - \langle q^2(0) \rangle \right\}$$

$$= \frac{1}{2} \left\{ \langle q(t) q(0) \rangle + \langle q(0) q(t) \rangle \right\} - \langle q^2(0) \rangle$$

$S'(t) \leftarrow$  diverges! for  $\omega_0 \rightarrow 0$   
 $\propto k_B T / M \omega_0$

$$= \underbrace{S'(t) - \langle q^2 \rangle_{eq}}_{\text{is regular}}$$

mean square displacement:  $s(t)$

$$s(t) = \langle (q(t) - q(0))^2 \rangle = \langle (q(t) - q(0))(q(t) - q(0)) \rangle$$

$$= \langle q^2(t) \rangle + \langle q^2(0) \rangle - \langle q(t) q(0) \rangle - \langle q(0) q(t) \rangle$$

$$s(t) = -2 Q^F(t) + \underbrace{\langle q^2(t) \rangle_{eq} + \langle q^2(0) \rangle_{eq} - 2 \langle q^2(0) \rangle_{eq}}_0$$

at  $T=0$   $\underline{s(t) \xrightarrow{T \rightarrow 0} s_0(t)}$  notation



Table 3

Asymptotic long-time dependence of the mean square displacement  $[s_0(t)$  for  $T=0$  and  $s(t)$  for  $T>0$ ] and the antisymmetrized part  $A^F(t)$  of the displacement correlation function in terms of the exponent  $\alpha$  and the quantities defined in eqs. (11.19–11.23). The symmetrized part  $Q^F(t)$  of the displacement correlation function is given by  $Q^F(t) = -s(t)/2$

| $\alpha$         | $s_0(t) [T=0]$                                           | $A^F(t)$                                                                                                                          | $s(t) [T>0]$                                                   |
|------------------|----------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------|
| $0 < \alpha < 1$ | $2q_\infty$                                              | $\left\{ \begin{array}{l} -(\alpha \hbar / 2\mu_\alpha) t^{\alpha-1} \\ \times [1 + O(t^{-1}, t^{\alpha-2})] \end{array} \right.$ | $2D_\alpha t^\alpha \\ \times [1 + O(t^{-1}, t^{\alpha-2})]$   |
| $\alpha = 1$     | $2d_1 \ln(t) \\ \times [1 + O(\ln^{-1}(t))]$             |                                                                                                                                   |                                                                |
| $1 < \alpha < 2$ | $2d_\alpha t^{\alpha-1} \\ \times [1 + O(t^{\alpha-2})]$ |                                                                                                                                   |                                                                |
| $\alpha = 2$     | $2d_2 t / \ln^2(t) \\ \times [1 + O(\ln^{-1}(t))]$       | $\left\{ \begin{array}{l} -(\hbar / \mu_2) t / \ln(t) \\ \times [1 + O(\ln^{-1}(t))] \end{array} \right.$                         | $2D_2 t^2 / \ln(t) \\ \times [1 + O(\ln^{-1}(t))]$             |
| $2 < \alpha < 3$ | $2d_\alpha t^{3-\alpha} \\ \times [1 + O(t^{2-\alpha})]$ | $\left\{ \begin{array}{l} -(\hbar / 2M_r) t \\ \times [1 + O(t^{-2}, t^{2-\alpha})] \end{array} \right.$                          | $2(v_\beta^2 / 2) t^2 \\ \times [1 + O(t^{-2}, t^{2-\alpha})]$ |
| $\alpha = 3$     | $2d_3 \ln(t) \\ \times [1 + O(\ln^{-1}(t))]$             |                                                                                                                                   |                                                                |
| $3 < \alpha$     | constant                                                 |                                                                                                                                   |                                                                |

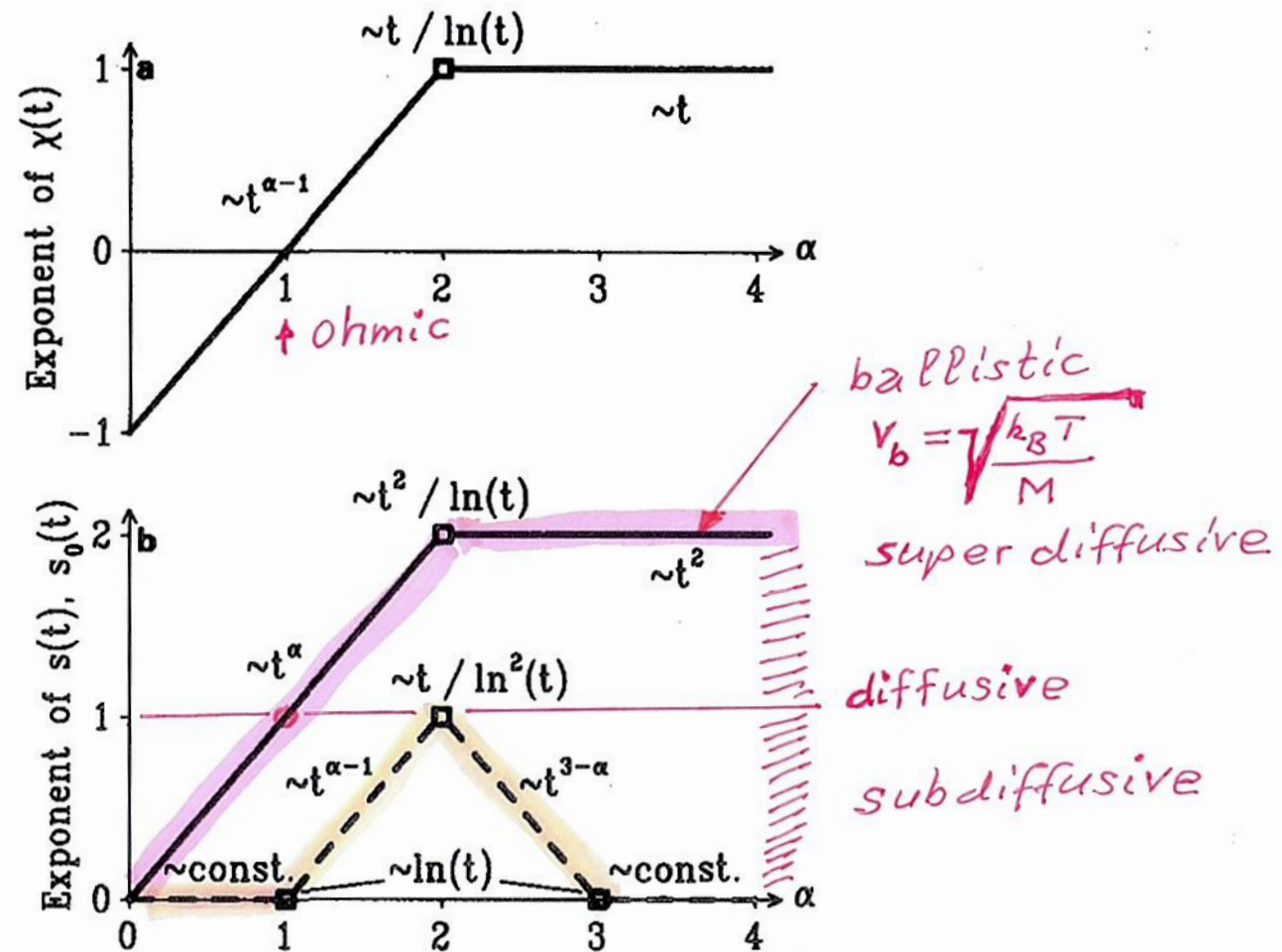


Fig. 7. (a) The exponent of the asymptotic time dependence of the response function  $\chi(t)$  is shown as a function of the spectral exponent  $\alpha$ . (b) The solid (dashed) line shows the exponent of the asymptotic time dependence of the mean square displacement  $s(t)$  ( $s_0(t)$ ) for finite (zero) temperature as a function of the spectral exponent  $\alpha$ .

# SYNOPSIS

## LINEAR RESPONSE THEORY & QUANTUM-FDT

$$\hat{H}(t) = \hat{H}_0 - F(t)\hat{A} ; \mathcal{S}_\beta = \mathcal{Z}^{-1} \exp(-\beta \hat{H}_0)$$

$$\langle \hat{B}(t) \rangle - \langle \hat{B}(t) \rangle_\beta = \langle \delta \hat{B}(t) \rangle = \int_{t_0}^t \chi_{\text{BA}}(t-s) \tilde{F}(s) ds$$

$$\begin{aligned} \text{KUBO: } \chi_{\text{BA}}(\tau) &= \Theta(\tau) \frac{i}{\hbar} \langle [\hat{B}(\tau), \hat{A}(0)] \rangle_\beta \\ &= -\Theta(\tau) \int_0^\beta \langle \hat{A}(-i\hbar\lambda) \dot{\hat{B}}(\tau) \rangle_\beta d\lambda \end{aligned}$$

$$\text{classical limit} \rightarrow -\Theta(\tau) \beta \langle \dot{\hat{B}}(\tau) \hat{A}(0) \rangle_\beta$$

$$\hat{B} = \hat{A} = \hat{q} ; F(t) = A \cos \Omega t$$

$$\langle \delta \hat{q}(t) \rangle = P_+ e^{-i\Omega t} + P_- e^{-i\Omega t}$$

$$P_{\pm} = \frac{A}{2} e^{\mp i\Omega t} \chi(\pm \Omega)$$



# QUANTUM-FDT

$$S_{BA}(\tau) = \frac{1}{2} \langle (\hat{B}(t) - \langle \hat{B} \rangle_\rho) (\hat{A}(0) - \langle \hat{A} \rangle_\rho) + (\hat{A}(0) - \langle \hat{A} \rangle_\rho) (\hat{B}(\tau) - \langle \hat{B} \rangle_\rho) \rangle_\rho$$

$$\chi_{BA}(\tau) = \chi'_{BA}(\tau) + i \chi''_{BA}(\tau)$$
$$\frac{1}{2} [\chi_{BA}(t) + \chi_{AB}(-t)] \quad - \frac{i}{2} [\chi_{BA}(t) - \chi_{AB}(-t)]$$

$$\chi_{BA}(\omega) = \int_{-\infty}^{\infty} \chi_{BA}(t) e^{i\omega t} dt$$

$$\Rightarrow \chi''_{BA}(\omega) = \frac{1}{\hbar} \tanh(\hbar\omega\beta/2) S_{BA}(\omega)$$

$$S_{BA}(\omega) = \hbar \coth(\hbar\omega\beta/2) \chi''_{BA}(\omega)$$

$$\xrightarrow{\hbar\omega\beta \ll 1} 2 \chi''_{BA}(\omega) / (\beta \hbar \omega)$$

NOTE:  $\chi''_{BA}(\omega) = \frac{i}{2} [\chi_{AB}^*(\omega) - \chi_{BA}(\omega)]$

$$\neq \text{Im } \chi_{BA}(\omega) ; \text{ except } \hat{A} = \hat{B}$$

$$\hat{A} = \hat{B} = \hat{q} : \underline{\underline{S_{qq}(\omega) = \hbar \coth(\hbar\omega\beta/2) \text{Im} \chi_{qq}(\omega)}}$$

# EQ.-CURRENT NOISE

$$A = B$$

$$I := \frac{dB}{dt}$$

$$\langle \delta I(t) \rangle = \int_{-\infty}^t Z(t-s) F(s) ds$$

$$Z(t-s) = \frac{dX(\tau)}{d\tau}$$

$$\chi''_{AA}(\omega) = \frac{1}{\omega} \text{Im} \left( \frac{Z(\omega)}{i} \right) = -\frac{1}{\omega} \text{Re} Z(\omega)$$

$$S_{II}(\omega) = -\omega^2 S_{BB}(\omega)$$

$$S_{II}(\omega) = (\hbar \omega) \coth \left( \frac{\hbar \omega}{2kT} \right) \text{Re} Z(\omega)$$

$$kT \gg \hbar \omega : S_{II}(\omega) \rightarrow 2kT \text{Re} Z(\omega)$$

$$\xrightarrow{\text{MARKW}} \underline{2kT/R}$$

JOHNSON-NYQUIST (1928)

$$kT \ll \hbar \omega \longrightarrow \hbar \omega \text{Re} Z(\omega)$$

quantum-zero point fluct.

$$S_{II}(\omega=0) = \underline{0} \text{ at } \underline{\omega=0}$$

# Quantum Brownian motion and the Third Law of thermodynamics

Peter Hänggi, Michele Campisi,  
Gert-Ludwig Ingold, and Peter Talkner  
Uni Augsburg

Acta Phys. Pol. B **37**, 1537 (2006)  
New J. Phys. **10**, 115008 (2008)  
Phys. Rev. E **79**, 061105 (2009)  
J. Phys. A (Fast Track) **42**, 392002 (2009)



# Model for a damped free particle

## Hamiltonian

$$\begin{aligned} H &= H_S + H_B + H_{SB} \\ &= \frac{p^2}{2M} + \sum_{n=1}^{\infty} \left( \frac{p_n^2}{2m_n} + \frac{m_n}{2} \omega_n^2 x_n^2 \right) + \sum_{n=1}^{\infty} \left( -c_n x_n q + \frac{c_n^2}{2m_n \omega_n^2} q^2 \right) \end{aligned}$$

translational invariance:  $c_n = m_n \omega_n^2$

$$= \frac{p^2}{2M} + \sum_{n=1}^{\infty} \left( \frac{p_n^2}{2m_n} + \frac{m_n}{2} \omega_n^2 (x_n - q)^2 \right)$$

## Quantum Langevin equation

$$M \frac{d^2}{dt^2} q + M \int_{t_0}^t ds \gamma(t-s) \frac{d}{ds} q = \xi(t)$$

► damping kernel and noise



Quantum  
Brownian  
motion and  
the 3<sup>rd</sup> law

Specific heat and  
dissipation

Two approaches

Microscopic model

Route I

Route II

specific heat  
density of states

Conclusions



# Drude model

damping kernel

$$\gamma(t) = \gamma \omega_D e^{-\omega_D t}$$

Quantum Langevin equation

$$M \frac{d^2}{dt^2} q + M \gamma \omega_D \int_{t_0}^t ds e^{-\omega_D(t-s)} \frac{d}{ds} q = \xi(t)$$

equivalent equations of motion

$$\dot{q} = v$$

$$\dot{v} = z$$

$$\dot{z} = -\omega_D z - \gamma \omega_D v$$

oscillations occur for  $\omega_D < 4\gamma$



Quantum  
Brownian  
motion and  
the 3<sup>rd</sup> law

Specific heat and  
dissipation

Two approaches

Microscopic model

Route I

Route II

specific heat  
density of states

Conclusions



# A bit of thermodynamics



Quantum  
Brownian  
motion and  
the 3<sup>rd</sup> law

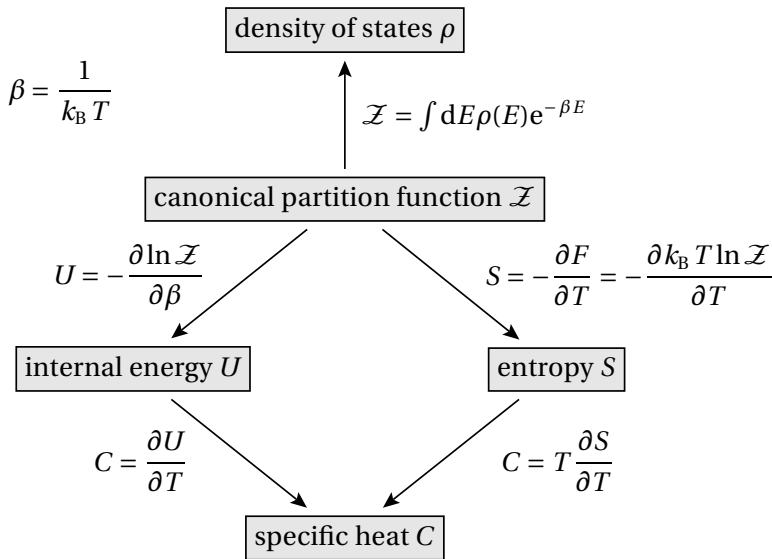
Specific heat and  
dissipation

Two approaches  
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Conclusions





# An important difference



Route I

$$E \doteq E_S = \langle H_S \rangle = \frac{\text{Tr}_{S+B}(H_S e^{-\beta H})}{\text{Tr}_{S+B}(e^{-\beta H})}$$

Route II

$$\mathcal{Z} = \frac{\text{Tr}_{S+B}(e^{-\beta H})}{\text{Tr}_B(e^{-\beta H_B})} \quad U = -\frac{\partial \ln \mathcal{Z}}{\partial \beta}$$

$$\begin{aligned} \Rightarrow U &= \langle H \rangle - \langle H_B \rangle_B \\ &= E_S + \left[ \langle H_{SB} \rangle + \langle H_B \rangle - \langle H_B \rangle_B \right] \end{aligned}$$

For finite coupling  $E$  and  $U$  differ!

Quantum  
Brownian  
motion and  
the 3<sup>rd</sup> law

Specific heat and  
dissipation

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Conclusions



# Free energy of a system strongly coupled to an environment



Quantum  
Brownian  
motion and  
the 3<sup>rd</sup> law

Specific heat and  
dissipation

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Conclusions

Thermodynamic argument:

$$\mathcal{Z} = \frac{\text{Tr}_{\text{S+B}}(e^{-\beta H})}{\text{Tr}_{\text{B}}(e^{-\beta H_{\text{B}}})} \longrightarrow F_{\text{S}} = F - F_{\text{B}}^0$$

$F$  total system free energy

$F_{\text{B}}$  bare bath free energy

With this form of free energy the three laws of thermodynamics are fulfilled.

P. Hänggi, G.-L. Ingold, P. Talkner, New J. Phys. **10**, 115008 (2008)

G.-L. Ingold, P. Hänggi, P. Talkner, Phys. Rev. E **79**, 061105 (2009)



# Partition function and internal energy



undamped case

$$Z_0 = \frac{L}{h} \left( \frac{2\pi m}{\beta} \right)^{1/2}$$

with damping

$$Z = Z_0 \prod_{n=1}^{\infty} \frac{\nu_n}{\nu_n + \hat{\gamma}(\nu_n)}$$

internal energy

► compare with energy E

$$\begin{aligned} U &= \frac{1}{2\beta} \left[ 1 + 2 \sum_{n=1}^{\infty} \frac{\hat{\gamma}(\nu_n) - \nu_n \hat{\gamma}'(\nu_n)}{\nu_n + \hat{\gamma}(\nu_n)} \right] \\ &= \frac{\hbar \omega_D}{2\pi} \psi \left( \frac{\hbar \beta \omega_D}{2\pi} \right) - \frac{x_+}{\beta} \psi(x_+) - \frac{x_-}{\beta} \psi(x_-) - \frac{1}{2\beta} \end{aligned}$$

Third Law

Harmonic oscillator

Dissipative systems

Harmonic oscillator

Free Brownian particle



# Specific heat from partition function

$$\frac{C^Z}{k_B} = x_1^2 \psi'(x_1) + x_2^2 \psi'(x_2) - \left( \frac{\hbar \beta \omega_D}{2\pi} \right)^2 \psi' \left( \frac{\hbar \beta \omega_D}{2\pi} \right) - \frac{1}{2}$$

with

$$x_{1,2} = \frac{\hbar \beta \omega_D}{4\pi} \left( 1 \pm \sqrt{1 - \frac{4\gamma}{\omega_D}} \right)$$

high-temperature expansion

$$\frac{C^Z}{k_B} = \frac{1}{2} - \frac{\hbar^2 \gamma \omega_D}{12(k_B T)^2} + O(T^{-3})$$

low-temperature expansion

$$\frac{C^Z}{k_B} = \frac{\pi}{3} \frac{k_B T}{\hbar \gamma} \left( 1 - \frac{\gamma}{\omega_D} \right) - \frac{4\pi^3}{15} \left( \frac{k_B T}{\hbar \gamma} \right)^3 \left[ 1 - 3 \frac{\gamma}{\omega_D} - \left( \frac{\gamma}{\omega_D} \right)^3 \right] + O(T^5)$$



Quantum  
Brownian  
motion and  
the 3<sup>rd</sup> law

Specific heat and  
dissipation

Two approaches  
Microscopic model

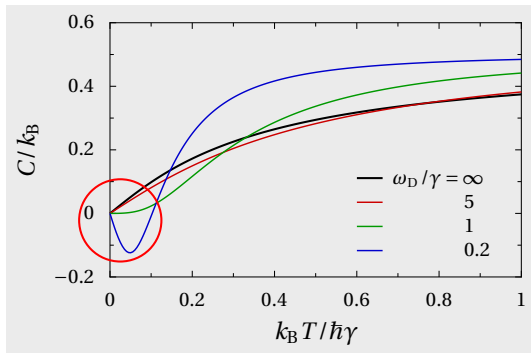
Route I

Route II  
specific heat  
density of states

Conclusions

► return



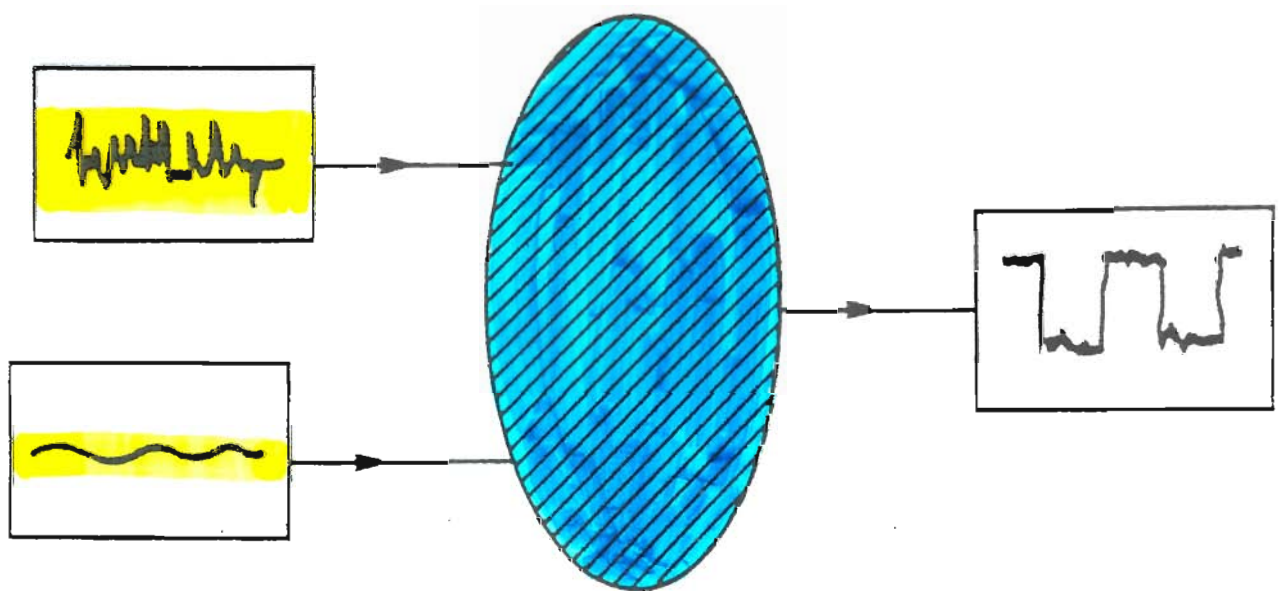


P. Hänggi, GLI, P. Talkner, New J. Phys. **10**, 115008 (2008)

damping kernel:  $\gamma(t) = \gamma \omega_D e^{-\omega_D t}$

$$\hat{\gamma}(z) = \frac{\gamma \omega_D}{z + \omega_D}$$

# SR



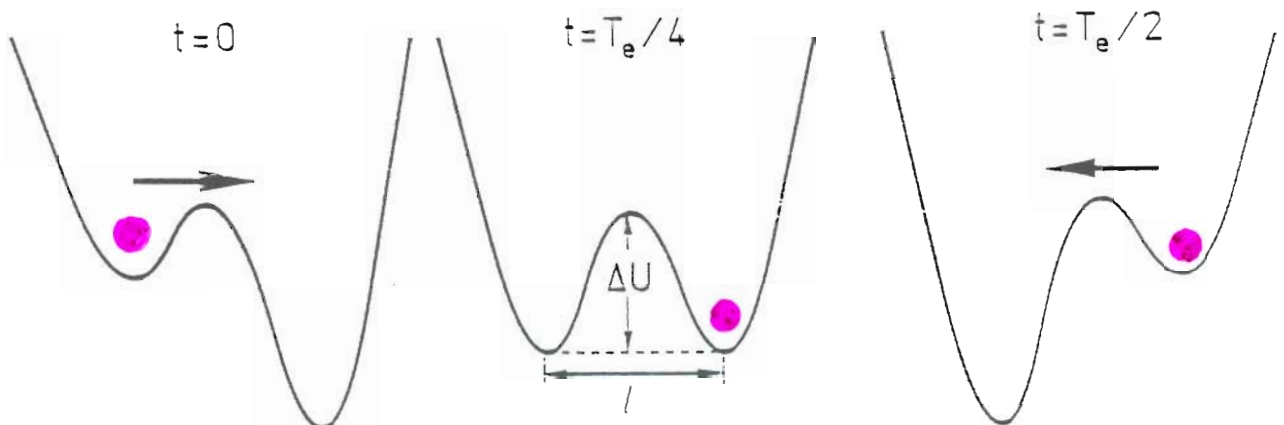
Schematic of stochastic resonance . The cross-hatched oval represents a black-box system which receives two inputs: one weak and periodic, the other strong and random. The output is relatively regular with small fluctuations.

# Bistable Model

$$\dot{x} = x - x^3 + A \cos(\Omega t + \varphi) + \xi(t)$$

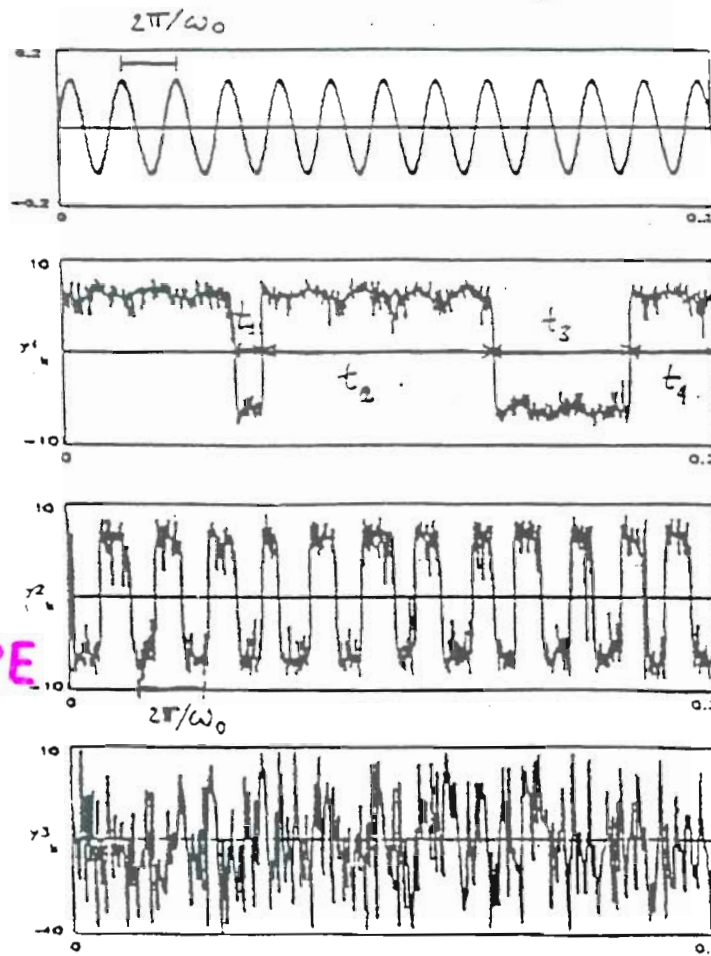
$$\langle \xi(t) \rangle = 0$$

$$\langle \xi(t) \xi(t') \rangle = 2D \delta(t - t')$$



$$T_e = 2\pi / \Omega$$

SIGNAL

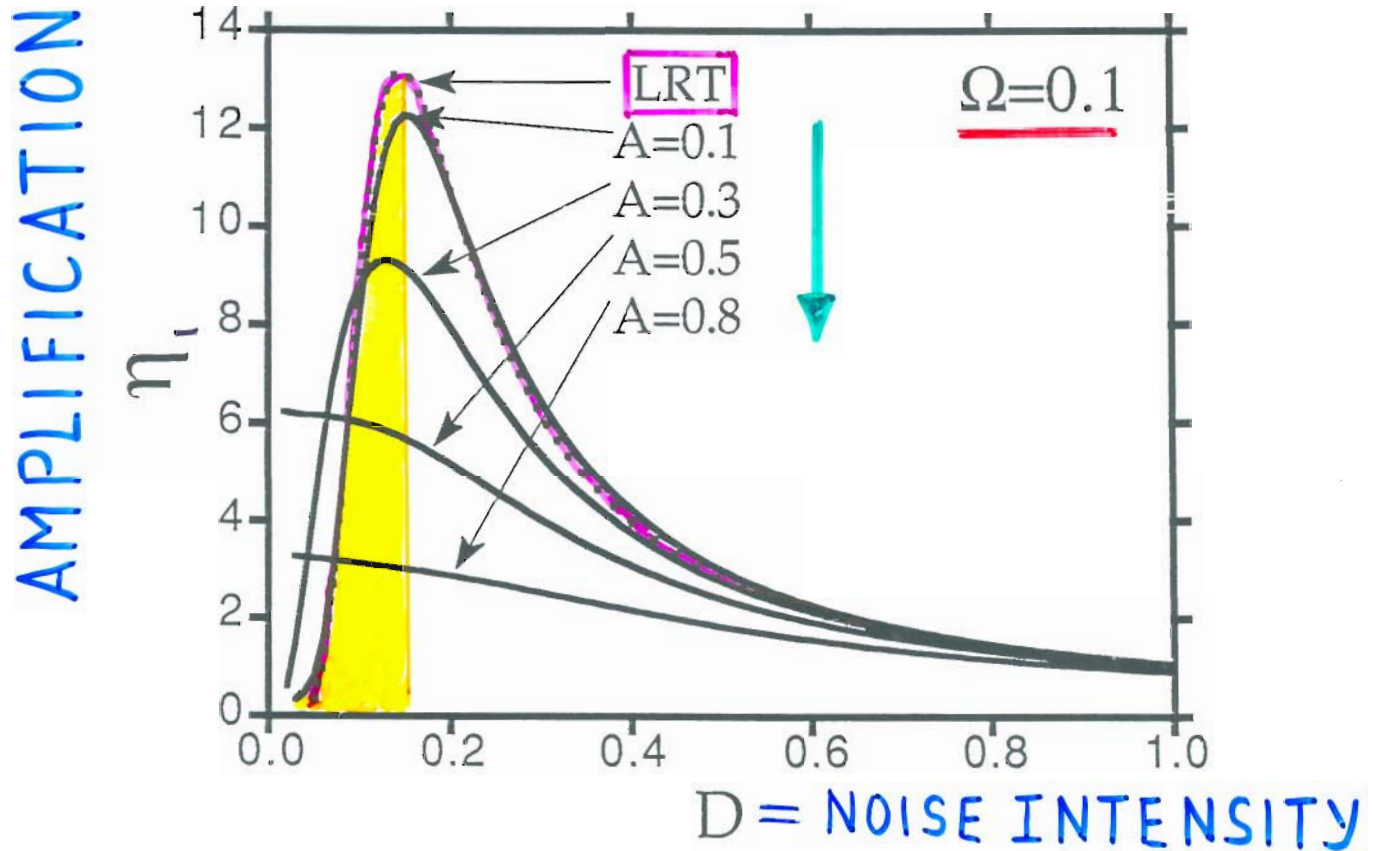


$$T_e \sim 2\tau^{-1}$$

ESCAPE



P. JUNG + P. H., PHYS. REV. A44:8032(1991)



MORE NOISE  $\rightarrow$  MORE SIGNAL

$$M_1 \sim \chi(\tau) = -\frac{1}{D} \frac{d}{d\tau} \langle \int x(\tau) \int \xi(0) \rangle$$

$$|M_1|^2 \propto \downarrow 1/D^2$$

$$\downarrow \exp(-2\alpha U/D)$$

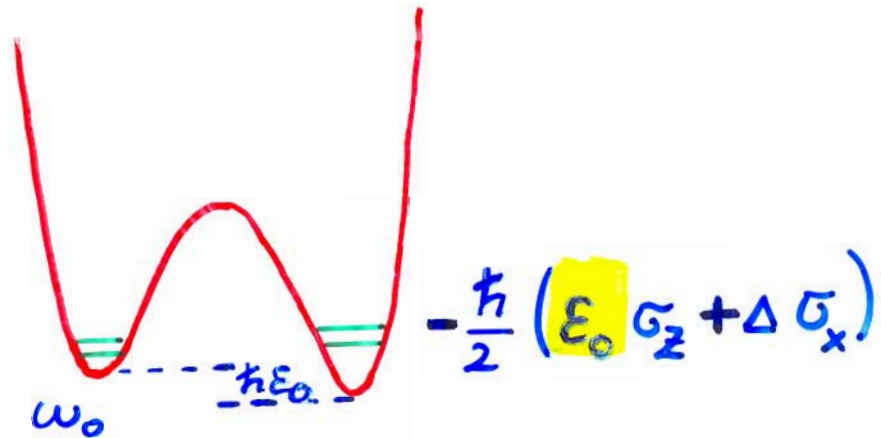
**S R**

**IN QUANTUM MECHANICS**

**Q S R**

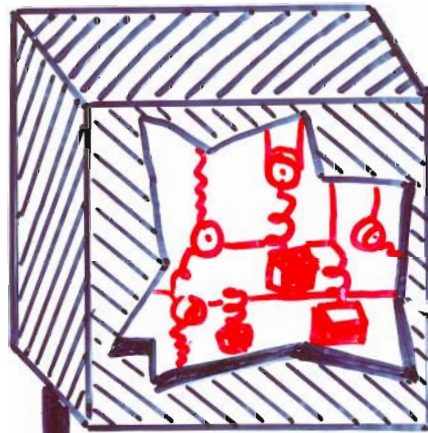
$$V_0 \gg \hbar \omega_0 \gg \hbar \epsilon_0, kT$$

TS



+

BATH  
 $T, \gamma$



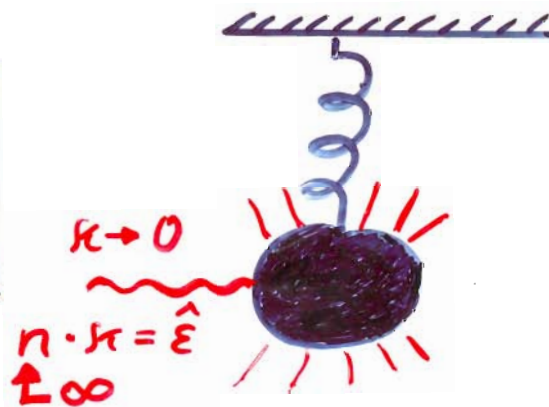
$$\frac{1}{2} \sum_{\alpha} \left( \frac{p_{\alpha}^2}{m_{\alpha}} + m_{\alpha} \omega_{\alpha}^2 x_{\alpha}^2 - c_{\alpha} x_{\alpha} G_z \right)$$

+



Temperature

DRIVE  
 $\Omega, \hat{\epsilon}$



$$\frac{\hbar \hat{\epsilon}}{2} \cos(\Omega t) G_z$$

# LINEAR RESPONSE & QSR

$$\text{with } P_1 = \frac{A}{2} \chi_{qq}(\Omega) \equiv \frac{A}{2} \chi(\Omega)$$

$$\eta_1 = 4\pi |P_1|^2 = \pi A^2 |\chi(\Omega)|^2$$

$$\text{SNR} = \frac{\pi A^2 |\chi(\Omega)|^2}{S_{qq}(\Omega, A=0)} = \frac{\pi A^2 |\chi(\Omega)|^2}{\text{Im} \chi(\Omega) \hbar \coth(\hbar \Omega \beta / 2)}$$

⚠ Invalid at all temperatures!

PROBLEM: QUANTUM  $\chi_{qq}(\Omega) \stackrel{\text{FDT}}{\sim} S_{qq}(\Omega)$

$$S_{qq}(t) = \frac{1}{2} \langle \delta \hat{q}(t) \delta \hat{q}(0) + \delta \hat{q}(0) \delta \hat{q}(t) \rangle_\beta$$

⚠ DIFFICULT!



# LINEAR RESPONSE & QSR

$$\text{with } P_1 = \frac{A}{2} \chi_{gg}(\Omega) \equiv \frac{A}{2} \chi(\Omega)$$

$$\gamma_1 = 4\pi |P_1|^2 = \pi A^2 |\chi(\Omega)|^2$$

$$\text{SNR} = \frac{\pi A^2 |\chi(\Omega)|^2}{S_{gg}(\Omega, A=0)} = \frac{\pi A^2 |\chi(\Omega)|^2}{\text{Im} \chi(\Omega) \hbar \coth(\hbar \Omega \beta / 2)}$$

! Valid at all temperatures !

PROBLEM: QUANTUM  $\chi_{gg}(\Omega) \overset{\text{FDT}}{\sim} S_{gg}(\Omega)$

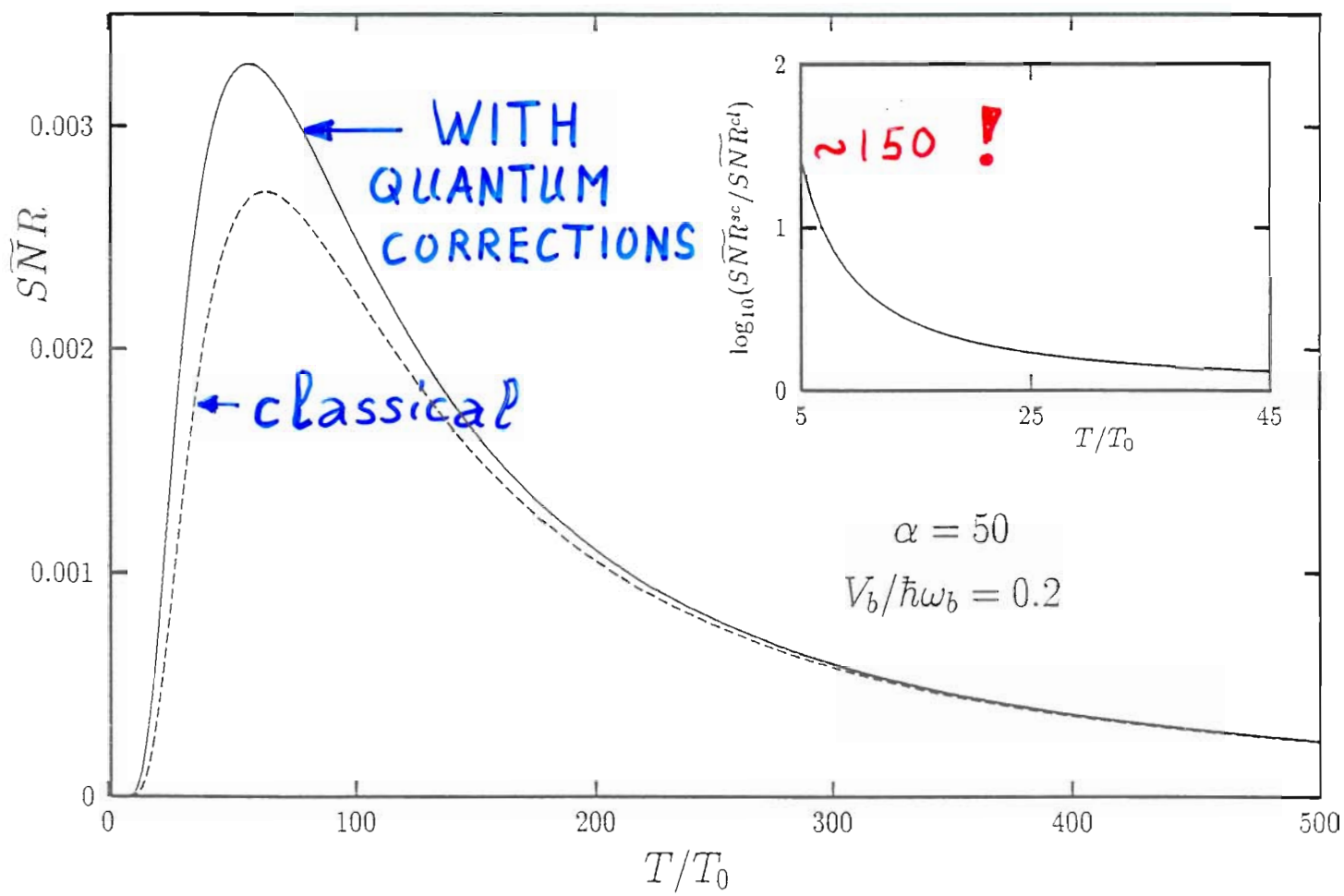
$$S_{gg}(t) = \frac{1}{2} \langle \delta \hat{q}(t) \delta \hat{q}(0) + \delta \hat{q}(0) \delta \hat{q}(t) \rangle_\beta$$

! DIFFICULT !

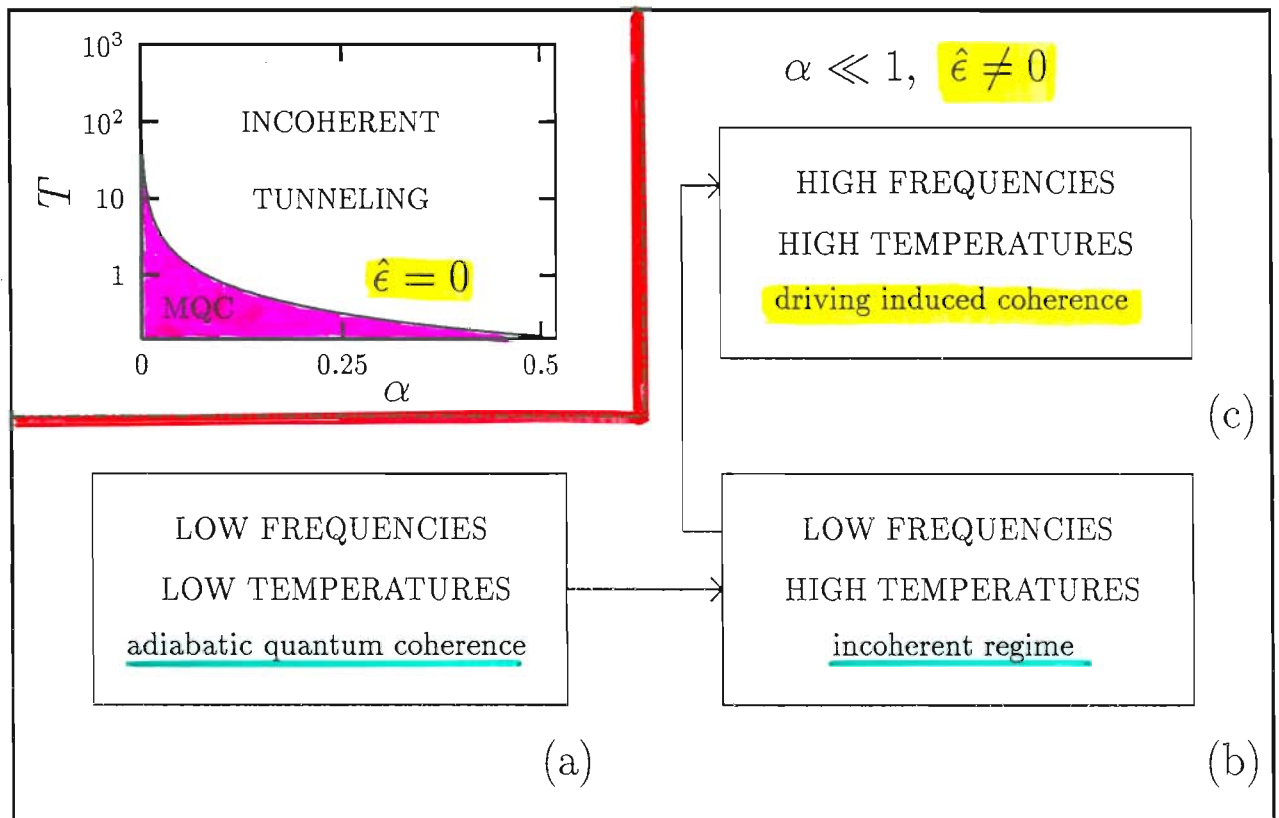
2 LIMITS

above ~ near  
crossover to  
thermal hopping

AT LOW T



# QUANTUM SR



ENDE

FIN

THAT'S IT





# **HOMEPAGE „HANGGI“**

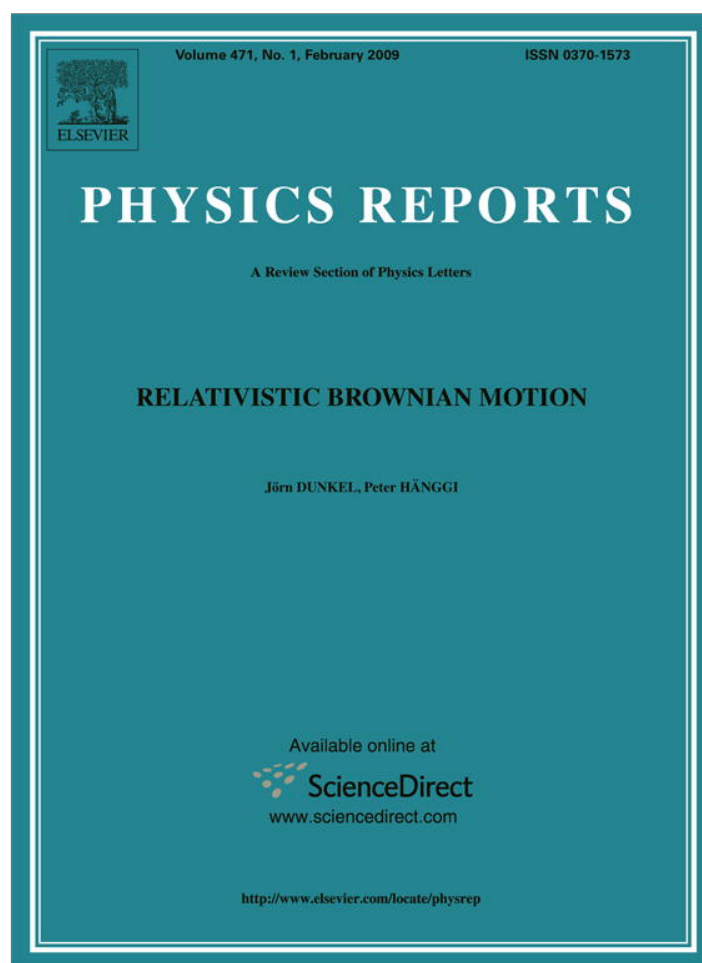
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- **Quantum Dissipation  
and  
Quantum Transport**

**[http://www.physik.uni-augsburg.de/  
theo1/hanggi/Quantum.html](http://www.physik.uni-augsburg.de/theo1/hanggi/Quantum.html)**

# A QUESTION ?





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# DRIVEN QUANTUM TUNNELING

M. GRIFONI, P.H. PHYS. REP.

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de/theo1/hanggi/](http://www.physik.uni-augsburg.de/theo1/hanggi/)



## QUANTUM BROWNIAN MOTION: THE FUNCTIONAL INTEGRAL APPROACH

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Received January 1988

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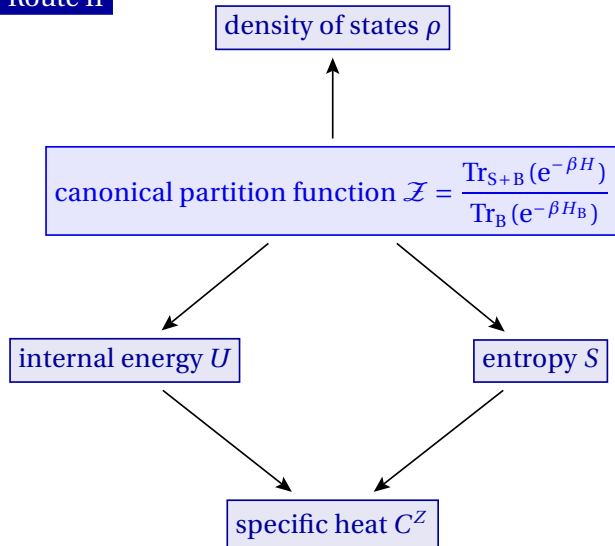


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# Specific heat from the partition function

## Route II



Quantum  
Brownian  
motion and  
the 3<sup>rd</sup> law

Specific heat and  
dissipation

Two approaches  
Microscopic model

Route I

Route II  
specific heat  
density of states

Conclusions



where  $\beta$  is the coefficient of sliding friction if there is slip between the diffusing molecule and the solution. For  $N$  molecules of solute per c.c. of solution the total resistance will be  $N$  times this, and in the steady state of diffusion will equilibrate the driving force due to variation of the osmotic pressure of the solute, namely  $dp/dx$ , which by the osmotic laws is  $RTdc/dx$ , if  $c$  is the concentration of the solute at  $x$  and  $R$  is the gas constant. Hence

$$RT \frac{dc}{dx} = 6\pi V \eta a N \frac{1 + 2\eta/\beta a}{1 + 3\eta/\beta a}; \quad \dots \quad (2)$$

and the required formula for the coefficient of diffusion with  $C$  for the number of molecules in a gramme-molecule is

$$D = \frac{RT}{6\pi\eta a C} \frac{1 + 3\eta/\beta a}{1 + 2\eta/\beta a} \quad \dots \quad (3)$$

If  $\beta = \infty$ , that is, if there is no slipping of solution at surface of molecule,  $aD$  is the same for all molecules diffusing through a given solvent at a given temperature. Now for a large molecule of solute moving amongst smaller ones of solvent, we can see that the slipping is probably small. But in the other extreme case of a small molecule of solute moving amongst larger ones of solvent, an effect analogous to slipping will occur, since the small molecule will travel a good deal in the gaps which would be left if the molecules of solvent were forced almost into permanent contact. We have thus two extreme cases of the formula.

$$\left. \begin{array}{l} \text{When } \beta = 0, \quad D = \frac{RT}{4\pi\eta a C} \\ \text{and when } \beta = \infty, \quad D = \frac{RT}{6\pi\eta a C} \end{array} \right\} \dots \dots \dots (4)$$

Thus with increasing values of  $a$  we should have  $aD$  diminishing from the upper limit  $RT/4\pi\eta C$ , when  $a$  is small, to the lower limit  $RT/6\pi\eta C$ , when  $a$  is large. This is analogous to the actual behaviour of  $B^{\frac{1}{2}}D$  obtained from experiment,  $B$  being the volume of the molecules in a gramme-molecule of solute. The first of the following tables contains the coefficients of diffusion for various gases through water determined by Hufner\*. I have reduced these all to a temperature of  $16^{\circ} \text{C}$ ., and expressed them with the second as unit of time instead of the day. The values of  $B$  are taken mostly from "Further Studies on Molecular Force" (Phil. Mag. [6] xxxix.). In the second last row are given the values of

\* Wied. Ann. 1897, vol. xl., and Zeit. f. Phys. Chem. xxvii.



# QUANTUM NOISE

# SYNOPSIS

## LINEAR RESPONSE THEORY & QUANTUM-FDT

$$\hat{H}(t) = \hat{H}_0 - F(t)\hat{A} ; \mathcal{S}_\beta = \mathcal{Z}^{-1} \exp(-\beta \hat{H}_0)$$

$$\langle \hat{B}(t) \rangle - \langle \hat{B}(t) \rangle_\beta = \langle \delta \hat{B}(t) \rangle = \int_{t_0}^t \chi_{\text{BA}}(t-s) \tilde{F}(s) ds$$

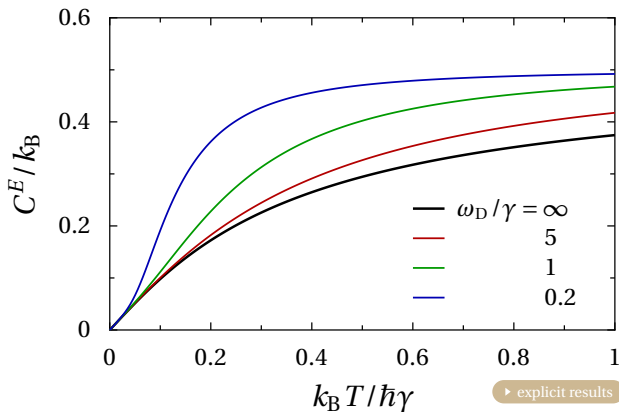
$$\begin{aligned} \text{KUBO: } \chi_{\text{BA}}(\tau) &= \Theta(\tau) \frac{i}{\hbar} \langle [\hat{B}(\tau), \hat{A}(0)] \rangle_\beta \\ &= -\Theta(\tau) \int_0^\beta \langle \hat{A}(-i\hbar\lambda) \dot{\hat{B}}(\tau) \rangle_\beta d\lambda \end{aligned}$$

$$\text{classical limit} \rightarrow -\Theta(\tau) \beta \langle \dot{\hat{B}}(\tau) \hat{A}(0) \rangle_\beta$$

# Specific heat of a damped free particle



## Route I



- $T \rightarrow \infty$ : classical value  $k_B/2$   
damping constant  $\gamma$  sets the temperature scale
- coupling to the environment ensures 3<sup>rd</sup> law
- less damping makes the system more classical

Quantum  
Brownian  
motion and  
the 3<sup>rd</sup> law

Specific heat and  
dissipation

Two approaches  
Microscopic model

Route I

Route II

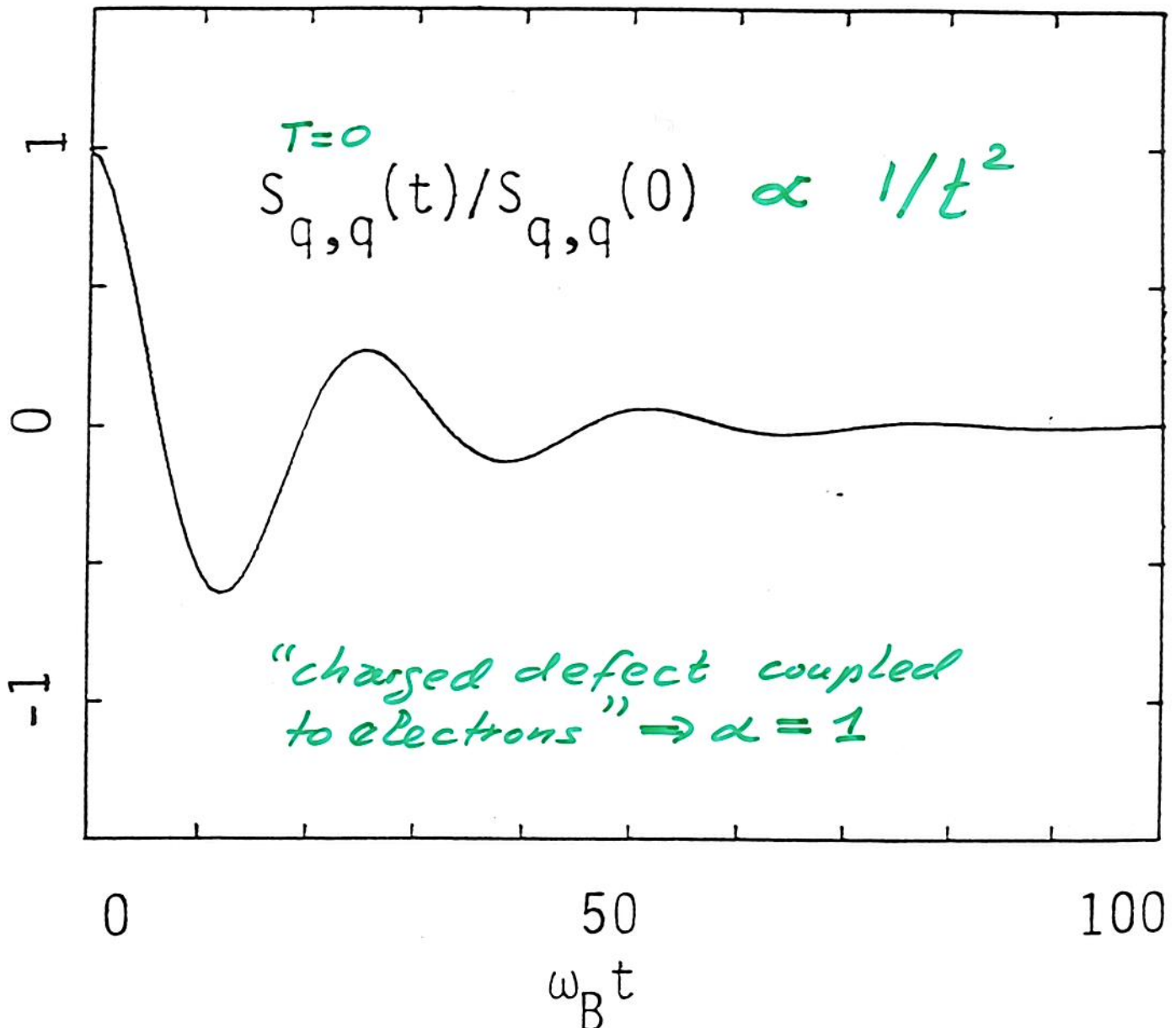
specific heat  
density of states

Conclusions



$$U(q) = \frac{M_0}{2} \omega_0^2 q^2, \quad \text{Ohmic friction} \\ -\gamma \dot{q}-$$

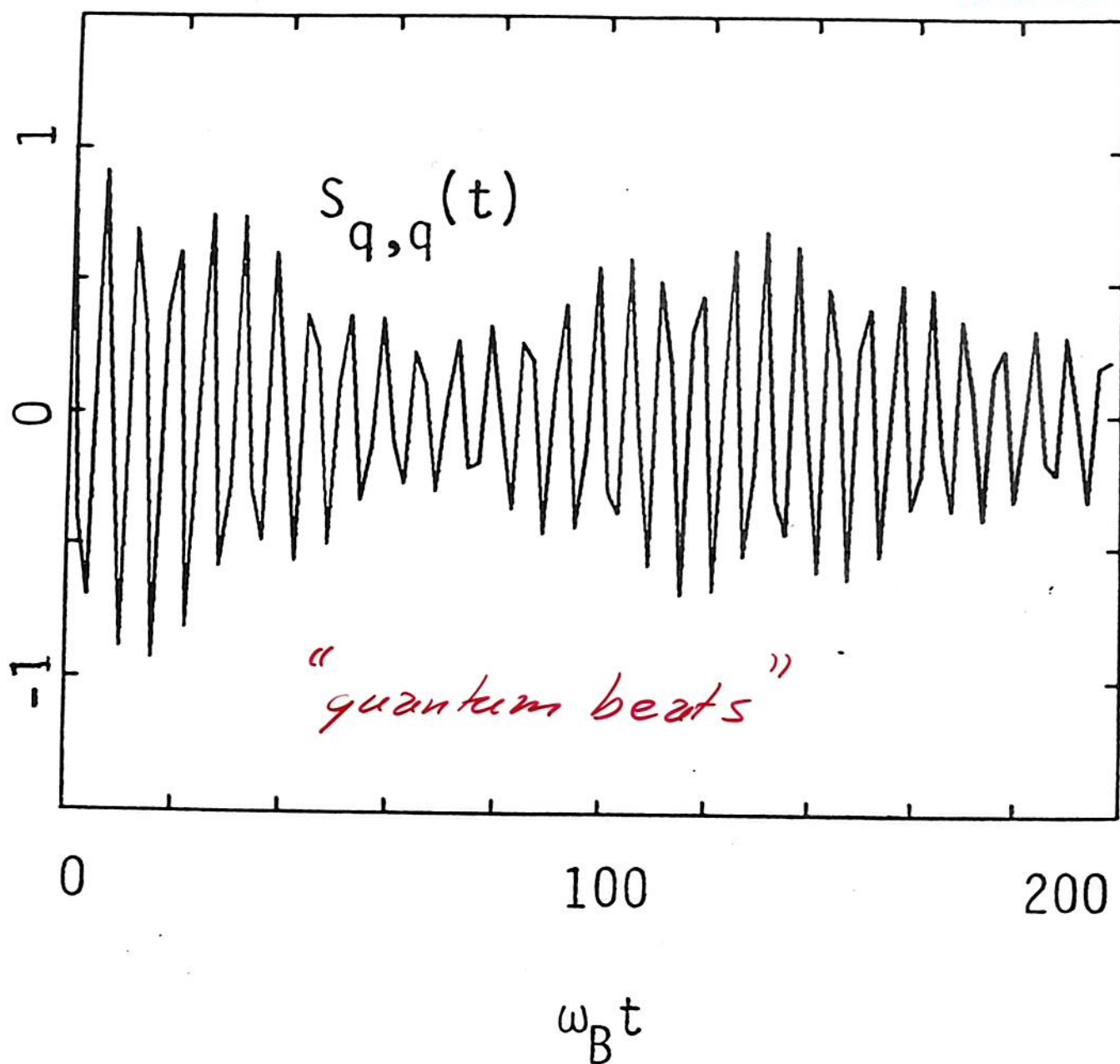
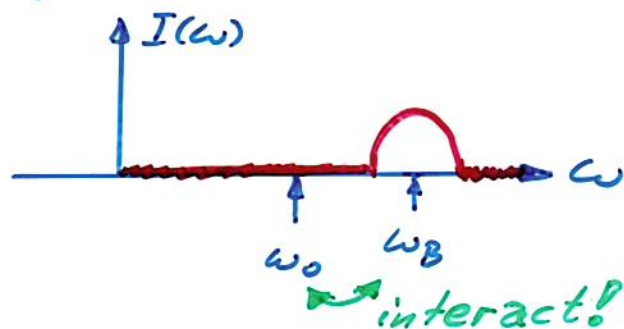
damped quantum harmonic oscillator



Riseborough, P.H., U. Weiss, Phys. Rev. A31, 471 (85)

$$U(q) = \frac{1}{2} M_0 \omega_0^2 q^2$$

non-Ohmic friction





$$\hat{f}(z) = \int_0^{\infty} \exp(-zt) f(t) dt$$

$$f(\omega) = \hat{f}(z = -i\omega)$$

## OHMIC DISSIPATION

$$J(\omega) = \gamma \omega \exp(-\omega/\omega_c)$$

cut-off frequency

$$\omega_c \gg \omega_0, \omega_b$$

KONDO-PARAMETER

$$= (2\pi\hbar/a^2) \alpha \omega \exp(-\omega/\omega_c)$$

~~~~~ =  $\gamma$

$a = 2q_a$: tunneling length