

E8481: Mass on a spring

Submitted by: Michaele Epshtein

The problem:

A balance for measuring weight consists of a sensitive spring which hangs from a fixed point. The spring constant is K . The balance is at temperature T and gravity acceleration is g in x direction. A small mass m hangs at the end of the spring. There is an option to apply an external force $F(t)$, to which x is conjugate or apply an external Vector potential $A(t)$.

- (a) Find the partition function Z .
- (b) Find the average $\langle x(t) \rangle$ and $\langle x^2(t) \rangle$.
- (c) Find the fluctuation $\langle \delta x^2 \rangle = \langle (x - \langle x \rangle)^2 \rangle$, what is the minimal m which can be meaningfully measured?
- (d) Write the Langevin equation for $x(t)$ with friction γ and a random force $f(t)$.
- (e) Assuming $\langle f(t)f(0) \rangle = C\delta(t)$, Find $\langle \tilde{x}^2(t) \rangle$ and the intensity of the random force $f(t)$ that acts on the mass, from (b) find the coefficient C .
- (f) Describe the external force by a scalar potential and demonstrate FDT.
- (g) Describe the external force by a vector potential and demonstrate FDT.

The solution:

- (a) The Hamiltonian of the system is:

$$H = \frac{p^2}{2m} + \frac{1}{2}Kx^2 - mgx$$

$$Z = \frac{1}{2\pi\hbar} \int_{-\infty}^{+\infty} e^{-\frac{\beta p^2}{2m}} dp \int_{-\infty}^{+\infty} e^{-(\frac{\beta K x^2}{2} - mg\beta x)} dx = \frac{1}{2\pi\hbar} \sqrt{\frac{2m\pi}{\beta}} \int_{-\infty}^{+\infty} e^{-(y^2 - \sqrt{\frac{2\beta}{K}} mgy)} dy = \left\{ y = \sqrt{\frac{\beta K}{2}} x \right\}$$

$$Z = \frac{1}{2\pi\hbar} \int_{-\infty}^{+\infty} e^{-\frac{\beta p^2}{2m}} dp \int_{-\infty}^{+\infty} e^{-(\frac{\beta K x^2}{2} - mg\beta x)} dx = \frac{1}{2\pi\hbar} \sqrt{\frac{2m\pi}{\beta}} \int_{-\infty}^{+\infty} e^{-(y^2 - \sqrt{\frac{2\beta}{K}} mgy)} dy = \left\{ y = \sqrt{\frac{\beta K}{2}} x \right\}$$

$$= \frac{1}{\hbar\beta} \sqrt{\frac{m}{K\pi}} \int_{-\infty}^{+\infty} e^{-(y - \sqrt{\frac{\beta}{2K}} mg)^2} e^{\frac{\beta m^2 g^2}{2K}} dy = \frac{1}{\hbar\beta} \sqrt{\frac{m}{K}} e^{\frac{\beta m^2 g^2}{2K}}$$

- (b) By definition of $\langle x \rangle$

$$\begin{aligned}\langle x(t) \rangle &= \frac{1}{Z} \frac{1}{2\pi\hbar} \int_{-\infty}^{+\infty} e^{-\frac{\beta p^2}{2m}} dp \int_{-\infty}^{+\infty} x e^{-(\frac{\beta K x^2}{2} - mg\beta x)} dx \\ &= \sqrt{\frac{\beta K}{2\pi}} e^{-\frac{\beta m^2 g^2}{2K}} \left\{ -\frac{1}{\beta K} e^{-(\frac{\beta K x^2}{2} - mg\beta x)} \Big|_{-\infty}^{+\infty} + \frac{mg}{K} \int_{-\infty}^{+\infty} e^{-(\frac{\beta K x^2}{2} - mg\beta x)} dx \right\}\end{aligned}$$

The first part of the integral goes to zero and we get

$$\langle x \rangle = \frac{mg}{k}$$

From the virial theorem $\langle x \frac{\partial H}{\partial x} \rangle = k_B T$

$$\langle x(Kx - mg) \rangle = K \langle x^2 \rangle - mg \langle x \rangle = K \langle x^2 \rangle - mg \left(\frac{mg}{K} \right) = k_B T$$

$$\langle x^2 \rangle = \frac{k_B T}{K} + \left(\frac{mg}{K} \right)^2$$

$$(c) \langle \delta x^2 \rangle = \langle (x - \langle x \rangle)^2 \rangle = \langle x^2 \rangle - \langle x \rangle^2 = \frac{k_B T}{K}$$

The Fluctuation of the spring should be much smaller than the tension itself, Therefore

$$\langle x \rangle^2 \gg \langle \delta x^2 \rangle \rightarrow \frac{k_B T}{K} \ll \left(\frac{mg}{k} \right)^2$$

And, finally, we get following condition: $m \gg \sqrt{\frac{K k_B T}{g^2}}$

(d) We use Hamilton equations:

1. $\frac{\partial H}{\partial p} = \frac{p}{m} = \dot{x}$
2. $\frac{\partial H}{\partial x} = Kx - mg = -\dot{p} = -m\ddot{x}$

from the two equations, friction γ that interact with velocity and a random force $A(t)$ we find a Langevin's equation (the system is in equilibrium)

$$m\ddot{x} + m\gamma\dot{x} + Kx - mg = mf(t)$$

(e) By set $\tilde{x}(t) = x(t) + \langle x(t) \rangle$ into the Langevin's equation that we got and using Fourier transform functional relationships $\frac{\partial^n}{\partial t^n} x(t) = (i\omega)^n X(\omega)$ we get

$$(-m\omega^2 + i\omega m\gamma + K)\tilde{X}(\omega) = mf(\omega) \text{ we rearrange a little to have}$$

$$\frac{|\tilde{X}(\omega)|^2}{|f(\omega)|^2} = \frac{1}{\omega^2} \frac{|\tilde{V}(\omega)|^2}{|f(\omega)|^2} = \frac{m^2}{(m\omega^2 - k)^2 + m^2\omega^2\gamma^2}$$

The intensity of the random force $A(t)$ that acts on the mass

$$\nu_A(\omega) = \int_{-\infty}^{+\infty} C_A(t) e^{i\omega t} dt = \int_{-\infty}^{+\infty} C\delta(t)e^{i\omega t} dt = C \text{ where } C_A(t) = \langle f(t)f(0) \rangle$$

From the following relation $\frac{\nu_x(\omega)}{\nu_A(\omega)} = \frac{|\tilde{X}(\omega)|^2}{|f(\omega)|^2} \rightarrow \nu_x(\omega) = \frac{C}{(\omega^2 - k/m)^2 + \omega^2\gamma^2}$

$$\langle \tilde{x}(t)\tilde{x}(t+\tau) \rangle = \int_{-\infty}^{+\infty} \nu_x(\omega) e^{-i\omega\tau} d\omega \rightarrow \langle \tilde{x}^2(t) \rangle = \int_{-\infty}^{+\infty} \nu_x(\omega) d\omega = \frac{1}{2\pi} \int \frac{d\omega}{(\omega^2 - K/m)^2 + \gamma^2\omega^2} = \frac{m\pi C}{2\pi\gamma K}$$

By comparing this result with (b) we can find C

$$\langle \tilde{x}^2(t) \rangle = \langle (x - \langle x \rangle)^2 \rangle = \langle x^2 \rangle - \langle x \rangle^2 = \frac{k_B T}{K}$$

$$\langle \tilde{x}^2(t) \rangle = \frac{m\pi C}{2\pi\gamma K} = \frac{k_B T}{K} \rightarrow C = \frac{2k_B T\gamma}{m}$$

and finelly

$$\nu_x(\omega) = \frac{2k_B T\gamma m}{(\omega^2 - k/m)^2 + \omega^2\gamma^2}$$

$$\nu_v(\omega) = \frac{2k_B T\gamma m\omega^2}{(\omega^2 - k/m)^2 + \omega^2\gamma^2}$$

(f) Because of the external force that couples to x the system isn't in equilibrium, namely there is dissipation

$$H = \frac{p^2}{2m} + \frac{1}{2}Kx^2 - mgx + F(t)x$$

We use Hamilton equations:

1. $\frac{\partial H}{\partial p} = \frac{p}{m} = \dot{x}$
2. $\frac{\partial H}{\partial x} = Kx - mg + F = -\dot{p} = -m\ddot{x}$

from the two equations, friction γ that interact with velocity and a random force $f(t)$ like in (d) we find a Langevin's equation

$$m\ddot{x} + m\gamma\dot{x} + Kx - mg = -F + mf(t)$$

By same way as in (e) we get $(m\omega^2 - i\omega m\gamma - K)\tilde{X}(\omega) = F(\omega)$ we rearrange a little to get the susceptibility χ_x that describes the linear response of x to F

$$\frac{\langle \tilde{X}(\omega) \rangle}{F(\omega)} = \frac{1}{m\omega^2 - K - i\omega m\gamma} = \chi_x$$

$$Im \chi_x = \frac{m\omega\gamma}{(m\omega^2 - k)^2 + m^2\omega^2\gamma^2}$$

By compering with $\nu_x(\omega)$ we show that FDT holds.

$$\nu_x(\omega) = \frac{2k_B T}{\omega} Im \chi_x = \frac{2k_B T m\gamma}{(m\omega^2 - k)^2 + m^2\omega^2\gamma^2}$$

(g) Because of the external vector potential $A(t)$ that couples to v the system isn't in equilibrium, namely there is dissipation

$$H = \frac{p^2}{2m} + \frac{1}{2}Kx^2 - mgx + \frac{p}{m}A(t)$$

We use Hamilton equations:

1. $\frac{\partial H}{\partial p} = \frac{p}{m} + \frac{A}{m} = \dot{x}$
2. $\frac{\partial H}{\partial x} = Kx - mg = -\dot{p} = -m\ddot{x} + \dot{A}$

from the two equations, friction γ that interact with velocity and a random force $f(t)$ like in (d) we find a Langevin's equation

$$m\ddot{x} + m\gamma\dot{x} + Kx - mg = \dot{A} + mf(t)$$

By same way as in (e) we get $(-m\omega^2 - i\omega m\gamma + K)\tilde{X}(\omega) = i\omega A(\omega)$ we rearrange a little to get the susceptibility χ_v that describes the linear response of v to A

$$\frac{\langle \tilde{V}(\omega) \rangle}{A(\omega)} = i\omega \frac{\langle \tilde{X}(\omega) \rangle}{A(\omega)} = \frac{\omega^2}{m\omega^2 - K - i\omega m\gamma} = \chi_v$$

$$Im \chi_v = \frac{m\omega^3\gamma}{(m\omega^2 - k)^2 + m^2\omega^2\gamma^2}$$

By compering with $\nu_v(\omega)$ we show that FDT holds.

$$\nu_x(\omega) = \frac{2k_B T}{\omega} Im \chi_x = \frac{2k_B T m\gamma\omega^2}{(m\omega^2 - k)^2 + m^2\omega^2\gamma^2}$$