An Eulerian Gaussian Beam Method for Semi-classical Limit of the Linear Schrodinger Equation

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Supported by NSF grant and

NSF FRG grant "Kinetic Desciptions of Multiscal Phenomena: Modeling, and Computation and Applications http://www.cscamm.umd.edu/frg/#

High frequency waves



Electromagnetic Spectrum

Fig. 1. The electromagnetic spectrum, which encompasses the visible region of light, extends from gamma rays with wave lengths of one hundredth of a nanometer to radio waves with wave lengths of one meter or greater.

High frequency waves: wave length/domain of computation <<1

Difficulty of high frequecy wave computation

• Consider the example of visible lights in this lecture room:

wave length: $\sim 10^{-6}$ m computation domain $\sim m$ 1d computation: $10^{6} \sim 10^{7}$ 2d computation: $10^{12} \sim 10^{14}$ 3d computation: $10^{18} \sim 10^{21}$ do not forget time! Time steps: $10^{6} \sim 10^{7}$

An Example: Linear Schrodinger Equation

$$i\epsilon \psi_t + \frac{\epsilon^2}{2} \Delta \psi - V \psi = 0 \qquad \mathbf{x} \in \mathbb{R}^d, \quad t > 0$$

$$\psi(\mathbf{x}, 0) = A_0(\mathbf{x}) e^{i \frac{S_0(\mathbf{x})}{\epsilon}}$$

In this equation, $\psi(\mathbf{x}, t)$ is the complex-valued wave function, ϵ is or is playing the role of *Planck's con*stant. It is assumed to be small here. The solution ψ and the related physical observables become oscillatory in space and time in the order of $O(\epsilon)$, causing all the mathematical and numerical challenges.

Semiclassical limit of the linear schrodinger equation

If one can find the asymptotic (semiclassical) limit as $\epsilon \rightarrow 0$ then one can just solve the *limiting* equation numerically.

The WKB Method

We assume that solution has the form (Madelung Transform)

$$\psi(\mathbf{x},t) = A(\mathbf{x},t)e^{i\frac{S(\mathbf{x},t)}{\epsilon}}$$

and apply this ansatz into the Schrodinger equation with initial data. Separating the real part from the imaginary part, and keeping only the leading order term, one can get

$$S_t + \frac{1}{2} |\nabla S|^2 + V = 0$$
 eiconal equation
$$(|A|^2)_t + \nabla \cdot (|A|^2 \nabla S) = 0$$
 transport equation

Multivalued solutions

This limit is not valid at and beyond caustics; Multivalued solution (rather than the viscosity solution) is the correct one beyond caustics:

 Homander, Maslov, Keller, Whitham, Flashka-Forest-MacLaughlin, Lax-Levemore, Majda-Majda-Zheng, Brenier, Gosse, Sparber-Markowich-Mauser, Jin-Li, Engquist-Runborg, Jin-Osher-Cheng-Liu-Tsai, etc.

Shock vs. multivalued solution for velocity



Multivalued phase



(a) Correct solution

(b) Eikonal equation

Semiclassical limit in the phase space

Wigner Transform

$$W^{\epsilon}(\mathbf{x},\mathbf{k}) = \left(\frac{1}{2\pi}\right)^{d} \int_{R^{d}} e^{i\mathbf{k}\cdot\mathbf{y}}\psi(\mathbf{x}-\frac{\mathbf{y}}{2})\overline{\psi}(\mathbf{x}+\frac{\mathbf{y}}{2})d\mathbf{y}$$

where $\operatorname{verline}\{\psi\}$ is the complex conjugate of ψ .

A convenient tool to study the semiclassical limit (Lions-Paul; Gerard, Markowich, Mauser, Poupaud)

The semiclassical limit in phase space

As $\epsilon \rightarrow 0$, the limit Wigner equation is the Liouville equation in phase space

$$W_t + \mathbf{k} \cdot \nabla_{\mathbf{x}} W - \nabla V \cdot \nabla_{\mathbf{k}} W = 0$$

with the initial condition

$$W(0, \mathbf{x}, \mathbf{k}) = |A_0(\mathbf{x})|^2 \delta(\mathbf{k} - \nabla S_0(\mathbf{x}))$$

Problem at caustics

 The GO limit is invalid at caustics since the density blows up there – inaccurate for seismic imaging (*Hill*, Geophys, 1990, 2001)

Errors at caustics

• Semiclassical limit (Liouville equation)



 Semiclassical limit with phase-shift (Keller-Maslov index) (*Jin-Yang*, JSC 08)



Gaussian beam method

More accurate at caustics

$$\varphi_{la}^{\varepsilon}(t, \boldsymbol{x}, \boldsymbol{y}_0) = A(t, \boldsymbol{y}) e^{iT(t, \boldsymbol{x}, \boldsymbol{y})/\varepsilon}, \qquad (2.1)$$

where $y = y(t, y_0)$ and T(t, x, y) is given by the Taylor expansion

$$T(t, x, y) = S(t, y) + p(t, y) \cdot (x - y) + \frac{1}{2} (x - y)^{\top} M(t, y) (x - y) + O(|x - y|^3),$$
(2.2)

in which $(x - y)^{\top}$ is the transpose of (x - y). Here $S \in \mathbb{R}$, $p \in \mathbb{R}^n$, $A \in \mathbb{C}$, $M \in \mathbb{C}^{n \times n}$. The imaginary part of M will be chosen so that (2.1) has a Gaussian beam profile. We call (2.1) as the beam-shaped ansatz.

Lagrangian formulation

Applying this ansatz to the Schrodinger equation, ignoring O(ε²) and O(|x-y|³) terms, one can derive the following set of ODEs (in the Lagrangian coordinate dy/dt=p) for M(t,y), S(t,y), and A(t,y):

Lagrangian formulation

$$\frac{\mathrm{d}\boldsymbol{y}}{\mathrm{d}t} = \boldsymbol{p},$$

$$\frac{\mathrm{d}\boldsymbol{p}}{\mathrm{d}t} = -\nabla_{\boldsymbol{x}}V,$$

$$\frac{\mathrm{d}\boldsymbol{M}}{\mathrm{d}t} = -M^2 - \nabla_{\boldsymbol{x}}^2 V,$$

$$\frac{\mathrm{d}\boldsymbol{S}}{\mathrm{d}t} = \frac{1}{2} |\boldsymbol{p}|^2 - V,$$

$$\frac{\mathrm{d}\boldsymbol{A}}{\mathrm{d}t} = -\frac{1}{2} (\mathrm{Tr}(M))A.$$

Properties (following Ralston '82)

Theorem 2.1 Let $P(t, y(t, y_0))$ and $R(t, y(t, y_0))$ be the (global) solutions of the equations

$$\frac{\mathrm{d}P}{\mathrm{d}t} = R, \quad \frac{\mathrm{d}R}{\mathrm{d}t} = -(\nabla_x^2 V)P, \qquad (2.17)$$

with initial conditions

$$P(0, y_0) = I, \ R(0, y_0) = M(0, y_0), \tag{2.18}$$

where matrix I is the identity matrix and $Im(M(0, y_0))$ is positive definite. Assume $M(0, y_0)$ is symmetric, then for each initial position y_0 , we have the following results:

- 1. $P(t, y(t, y_0))$ is invertible for all t > 0.
- 2. The solution to equation (2.14) is given by

$$M(t, y(t, y_0)) = R(t, y(t, y_0))P^{-1}(t, y(t, y_0))$$
(2.19)

 M(t, y(t, y₀)) is symmetric and Im(M(t, y(t, y₀))) is positive definite for all t > 0.

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Density does not blow up

- Moreover, A² det(P⁻¹) is conserved in time, thus |A| is always finite if it is initially (note P₀=I)
- Lagrangian Gaussian beams for waves: *Cerveny-Popov-Psencik* ('82), *Hill* ('90, '01), *Tanushev-Qian-Ralston-Leung-Burridge* ('07-), *Matamed-Runborg* ('08)
- Gaussian beams in quantum chemistry: *Heller,* etc.
- Laser physics, etc.

The Lagrangian beam summation

$$\Phi_{la}^{\varepsilon}(t,x) = \int_{\mathbb{R}^n} \left(\frac{1}{2\pi\varepsilon}\right)^{\frac{n}{2}} r_{\theta}(x - y(t,y_0))\varphi_{la}^{\varepsilon}(t,x,y_0) \mathrm{d}y_0.$$
(1)

The discrete form of (2.28) in a bounded domain is given by

$$\Phi_{la}^{\varepsilon}(t,x) = \sum_{j=1}^{N_{y_0}} \left(\frac{1}{2\pi\varepsilon}\right)^{\frac{n}{2}} r_{\theta}(x - y(t,y_0^j))\varphi_{la}^{\varepsilon}(t,x,y_0^j)\Delta y_0, \qquad (1)$$

The Eulerian formulation

 Recall the semiclassical limit of the linear Schrodinger equation is (via Wigner transform) is the Liouville equation:

$$\boldsymbol{L} \mathbf{f} = \partial_t \mathbf{f} + \boldsymbol{\xi} \cdot \nabla_y \mathbf{f} - \nabla_y \mathbf{V} \cdot \nabla_{\boldsymbol{\xi}} \mathbf{f} = \mathbf{0}$$
$$\mathbf{f}(\mathbf{0}, \mathbf{x}, \boldsymbol{\xi}) = |\mathsf{A}_0|^2 \,\delta(\boldsymbol{\xi} - \nabla_y \,\mathbf{S}_0)$$

Level set method

- This initial value problem can be solved by (ϕ is the level set function whose zero gives multivalued u= ∇_x S)

(ϕ is the level set function whose zero gives multivalued u= ∇_x S)

 $\label{eq:phi} \begin{array}{ll} \boldsymbol{L} \ \boldsymbol{\psi} = \boldsymbol{0}, \quad \boldsymbol{\psi} \in \mathsf{R} \\ \boldsymbol{\psi}(\boldsymbol{0}, \ \boldsymbol{x}, \ \boldsymbol{\xi}) {=} |\mathsf{A}|^2 \end{array}$

 $f = \psi \delta (\phi)$

(Jin-Osher, Cheng-Liu-Osher, Jin-Liu-Osher-Tsai, 03-06)

Eulerian method for the Hessian of S

• Leung, Qian, Burridge '07, '08 $L R = - (\nabla_y^2 V) P; \quad R \in C^{n \times n}$ $L P = R \qquad P \in C^{n \times n}$ $M = R P^{-1}$

This requires to solve 2n² complex-valued, inhomogeneous Liouville equations

A key observation

Recall the level set equation

$$\boldsymbol{L} \boldsymbol{\phi} = \boldsymbol{0} \tag{(*)}$$

by taking the y and $\boldsymbol{\xi}\text{-derivatives:}$

 $\boldsymbol{L} (\nabla_{y} \phi) = \nabla^{2}_{y} \vee \nabla_{\xi} \phi, \qquad \boldsymbol{L} (\nabla_{\xi} \phi) = -\nabla_{y} \phi$

and comparing these equations with:

 $\boldsymbol{L} \mathbf{R} = - (\nabla^2_y \mathbf{V}) \mathbf{P}; \quad \boldsymbol{L} \mathbf{P} = \mathbf{R}$

we find that $R = -\nabla_y \phi$, $P = \nabla_\xi \phi$ provides they are given the same initial data and ϕ is made complex

Thus $M=-\nabla_y \phi (\nabla_{\xi} \phi)^{-1}$

so the 2n^2 complex-valued R-P equations are redundant, all we need is to use complex ϕ that solves (*), and then compute its partial derivatives to get M !

Our level set method

- Solve $\boldsymbol{L} \phi = 0$ $\phi \in \mathbb{C}^n$ with $\phi(0,y,\xi)=-i \ y+(\xi-\nabla_y S_0)$ (note $\operatorname{Re}(\phi)=0$ at $\xi=u=\nabla_y S$)
- The above Liouville fluxes give $\nabla_{v} \phi$ and $\nabla_{\xi} \phi$ thus M
- From u one can obtain S (Gosse, Jin-Yang)
- Solves *L* ψ=0, ψ∈ R with ψ(0, y, ξ)=|A₀|² then A(t, x)= (det (∇_ξ φ)⁻¹) ψ)^{1/2} (principle value)

The complexity is comparable to the level set method for semiclassical limit; only now that $\phi \in C^n$ rather than R^n

The method is well-defined!

The density A does not blow up!

Theorem 3.2 Let $\phi = \phi(t, y, \xi) \in \mathbb{C}$ be the solution of (3.5) with initial data (3.14). Then we have the following: properties

- 1. $\nabla_{\boldsymbol{\xi}} \phi$ is non-degenerate for all t > 0.
- 2. Im $\left(-\nabla_{\boldsymbol{y}}\phi(\nabla_{\boldsymbol{\xi}}\phi)^{-1}\right)$ is positive definite for all $t > 0, \ \boldsymbol{y}, \boldsymbol{\xi} \in \mathbb{R}^{n}$.

The Eulerian Gaussian beam summation

Define

$$\varphi_{eu}^{\varepsilon}(t, \boldsymbol{x}, \boldsymbol{y}, \boldsymbol{\xi}) = A(t, \boldsymbol{y}, \boldsymbol{\xi}) e^{iT(t, \boldsymbol{x}, \boldsymbol{y}, \boldsymbol{\xi})/\varepsilon},$$

where

$$T(t, \boldsymbol{x}, \boldsymbol{y}, \boldsymbol{\xi}) = S(t, \boldsymbol{y}, \boldsymbol{\xi}) + \boldsymbol{\xi} \cdot (\boldsymbol{x} - \boldsymbol{y}) + \frac{1}{2} (\boldsymbol{x} - \boldsymbol{y})^{\top} M(t, \boldsymbol{y}, \boldsymbol{\xi}) (\boldsymbol{x} - \boldsymbol{y}),$$

then the wave function is constructed via the following Eulerian Gaussian beam summation formula:

$$\Phi_{eu}^{\varepsilon}(t,x) = \int_{\mathbb{R}^n} \int_{\mathbb{R}^n} \left(\frac{1}{2\pi\varepsilon}\right)^{\frac{n}{2}} r_{\theta}(x-y) \varphi_{eu}^{\varepsilon}(t,x,y,\xi) \Pi_{j=1}^n \delta(\operatorname{Re}[\phi_j]) \mathrm{d}\xi \mathrm{d}y,$$
(3.20)

in which $r_{\theta} \in C_0^{\infty}(\mathbb{R}^n)$, $r_{\theta} \geq 0$ is a truncation function with $r_{\theta} \equiv 1$ in a ball of radius $\theta > 0$ about the origin and δ is the Dirac delta function. The

Evaluation of the singular integral

• This (singular) integral can be written as

$$\Phi_{eu}^{\varepsilon}(t,x) = \int_{\mathbb{R}^n} \left(\frac{1}{2\pi\varepsilon}\right)^{\frac{n}{2}} r_{\theta}(x-y) \sum_k \frac{\varphi_{eu}^{\varepsilon}(t,x,y,u_k)}{|\det(\operatorname{Re}[\nabla_{\boldsymbol{\xi}}\phi]_{\boldsymbol{\xi}=\boldsymbol{u}_k})|} \mathrm{d}y, \quad (3.21)$$

Since det $(\operatorname{Re}[\nabla_{\boldsymbol{\xi}}\phi]) = 0$ at caustics, a direct numerical integration of (3.21) loses accuracy around singularities (see Example 3 in Section 5 for the detailed numerical demonstrations). To get a better accuracy, we split (3.21) into two parts

$$I_{1} = \sum_{k} \int_{L_{1}} \left(\frac{1}{2\pi\varepsilon} \right)^{\frac{n}{2}} r_{\theta}(x-y) \frac{\varphi_{eu}^{\varepsilon}(t,x,y,u_{k})}{\left| \det(\operatorname{Re}[\nabla_{\xi}\phi]_{\xi=u_{k}}) \right|} dy, \quad (3.22)$$
$$I_{2} = \sum_{k} \int_{L_{2}} \left(\frac{1}{2\pi\varepsilon} \right)^{\frac{n}{2}} r_{\theta}(x-y) \frac{\varphi_{eu}^{\varepsilon}(t,x,y,u_{k})}{\left| \det(\operatorname{Re}[\nabla_{\xi}\phi]_{\xi=u_{k}}) \right|} dy, \quad (3.23)$$

where

$$L_1 = \left\{ \boldsymbol{y} \middle| |\det(\operatorname{Re}[\nabla_{\boldsymbol{p}}\phi](t,\boldsymbol{y},\boldsymbol{p}_j)) \middle| \ge \tau \right\},$$

$$L_2 = \left\{ \boldsymbol{y} \middle| |\det(\operatorname{Re}[\nabla_{\boldsymbol{p}}\phi](t,\boldsymbol{y},\boldsymbol{p}_j)) \middle| < \tau \right\},$$

with τ being a small parameter.

In our numerical simulations, I_1 is treated using the trapezoid quadrature rule, while the singular integral I_2 is treated by the semi-Lagrangian method introduced in [19]. For convenience we summarize the semi-Lagrangian method here. Suppose we take a number of discrete beams centered at y^j , $j = 1, \dots, M_y$ with the velocity u_k^j on the contour, the idea is to trace each individual (y^j, u_k^j) back to the initial position $(y_0^j, u_{k,0}^j)$ using (2.12)-(2.13) with $t \to -t$, then determine the weight function $\omega(y_0^j)$ for it. For example in one dimension, if the two adjacent points of y_0^j are $y_0^{j_1}$ and $y_0^{j_2}$ such that $y_0^{j_1} < y_0^j < y_0^{j_2}$, then $\omega(y_0^j) = (y_0^{j_2} - y_0^{j_1})/2$ (see Page 68 in [19] for details). In this process one gets rid of the singular term by noticing that $dy_0 = \frac{1}{|\det(\operatorname{Re}[\nabla_{\boldsymbol{\xi}}\phi]_{\boldsymbol{\xi}=\boldsymbol{u}_k})|} dy$. The discrete form of (3.23) reads as

$$\widetilde{I}_{2} = \sum_{j=1}^{M_{y}} \sum_{k} \left(\frac{1}{2\pi\varepsilon} \right)^{\frac{n}{2}} r_{\theta}(x - y^{j}) \varphi_{eu}^{\varepsilon}(t, x, y^{j}, u_{k}^{j}) \omega(y_{0}^{j}).$$
(3.24)

 Note we use the semi-Lagrangian method only locally (around caustics). This maintains the efficiency and accuracy of the Eulerian method

Computational cost

Use Δ y= O(ε^{1/2}), Δ t= O(ε^{1/2})
 cost: O(ε^{-(n+1)/2} ln ε^{-1/2})

 The direct simulation of the linear Schrodinger equation (via time-splitting spectral): Δ y= O(ε), Δ t= O(1) cost: O(ε⁻ⁿ)

1d numerical example ($\epsilon = 10^{-4}$)



Error comparison



Error rate of Gaussian beam



An 2D example



Figure 9: Example 4, the two components of the multivalued velocity at t = 0.5.

Wave amplitude



Figure 10: Example 4, the comparison of the wave amplitude between the Schrödinger solution Ψ^{ε} on the left and the Eulerian beams solution Φ_{eu}^{ε} on the right for $\varepsilon = 0.001$ and at t = 0.5.

Maximum error $\sim O(\epsilon^{1/2})$



Figure 11: Example 4, the error plot of $||\Psi^{\varepsilon}| - |\Phi_{eu}^{\varepsilon}||$.

Schrodinger equation with periodic potentials

• Joint with Wu-Yang-Huang

$$i\varepsilon\frac{\partial\Psi^{\varepsilon}}{\partial t} = -\frac{\varepsilon^2}{2}\Delta\Psi^{\varepsilon} + V_{\Gamma}\left(\frac{x}{\varepsilon}\right)\Psi^{\varepsilon} + U(x)\Psi^{\varepsilon}, \quad x\in\mathbb{R}^n\,,$$

- Motion of electrons in periodic media generated by ionic cores
- Photonic crystal; Bose-Einstein condensations, elastic waves, etc.

Bloch decomposition

$$H(k,z) := \frac{1}{2}(-i\partial_z + k)^2 + V_{\Gamma}(z),$$

$$H(k,z)\chi_m(k,z) = E_m(k)\chi_m(k,z),$$

$$\chi_m(k,z+2\pi) = \chi_m(k,z), \ z \in \mathbb{R}, \ k \in \mathcal{B}.$$

- E_m(k): m-the energy band
- $\chi_m(k)$: corresponding eigenfunctions

Semiclassical limit

- When ε→ 0, the semiclassical limit is the superposition of Liouville equation for each Bloch band
- Analytic study of Gaussian beam for Bloch electron (*Dimassi-Guillot-Ralston MPAG 06*)
- Use of Bloch basis for numerical computation (*Huang-Jin-Markowich-Sparber*, SISC 07) better than Fourier spectral method when resolving oscillations
- Computation of the limit using level set: (*Liu-Wang, JCP 09*)

Bloch-decomposition based Gaussian beam method

- We combined the Bloch decomposition with our Eulerian Gaussian beam methods
- important since every band may generate caustics: there are many caustics!

Mathieu's model: $V_{\Gamma}(x) = \cos(x)$



Figure 3: Example 2, the Schrödinger solution $|\Psi^{\varepsilon}|$ versus the Gaussian beams solution $|\Phi_{GB}^{\varepsilon}|$ at $\varepsilon = \frac{1}{128}, \frac{1}{512}, \frac{1}{2048}$. The left figures are the comparisons of the wave amplitude at t = 0.2; the right figures plot the errors $|\Psi^{\varepsilon} - \Phi_{GB}^{\varepsilon}|$.

Extensions

- Schrodinger-Poisson equations
- Interface (partial transmission/reflection)
- Elastic waves through periodic arrays
- Quantum chemistry applications (surface hopping etc)

Open problems

- Can one derive these complex valued Liouville equations from the Schrodinger equations using Wigner type of transformation?
- Using Gaussian beam ansatz, can one derive new quantum hydrodynamic equations (QHD) that are more accurate than the the QHD using Madelung transformation?
- What kind of regularizations does the Gaussian profile provide to the QHD?

Conclusions

• A new Eulerian Gaussian beam method

1) in dimension n, based on solving only n complex-valued and 1 real-valued homogeneous Liouville equation

(solving 7 homogeneous equations in 3D rather than 40 inhomogeneous equations)

- 2) Gaussian beam method now as easy as geometric optics (for the time evolution)
- Future applications in many interesting problems in high frequency waves and quantum chemistry