

Splitting and composition methods for the time dependent Schrödinger equation

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Geometric Numerical Integration

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The Schrödinger equation

We consider different families of **Geometric Integrators** for solving the SE

$$i \frac{\partial}{\partial t} \psi(x, t) = \left(-\frac{1}{2\mu} \nabla^2 + V(x, t) \right) \psi(x, t)$$

The solution of the discretised **autonomous** equation is given by

$$i \frac{d}{dt} \mathbf{c}(t) = \mathbf{H} \mathbf{c}(t) \quad \Rightarrow \quad \mathbf{c}(t) = e^{-it\mathbf{H}} \mathbf{c}(0)$$

where $\mathbf{c} = (c_1, \dots, c_N)^T \in \mathbb{C}^N$ and $\mathbf{H} = \mathbf{T} + \mathbf{V} \in \mathbb{R}^{N \times N}$ Hermitian matrix.
Fourier methods are frequently used

$$\begin{aligned} (\mathbf{V}\mathbf{c})_i &= V(x_i) c_i & N \text{ products} \\ \mathbf{T}\mathbf{c} &= \mathcal{F}^{-1} \mathbf{D}_T \mathcal{F} \mathbf{c} & \mathcal{O}(N \log N) \text{ operations} \end{aligned}$$

$\mathcal{F}$ is the fast Fourier transform (FFT)

The Methods Considered

I - If the solution is **not smooth**: methods which involve **products** $\mathbf{H} \mathbf{c}$
Polynomial approximations to the action of the exponential on a vector

1 – **Taylor**

$$\mathbf{c}^{n+1} = e^{-ih\mathbf{H}} \mathbf{c}^n$$

2 – **Chebyshev**

3 – **Splitting (real + imaginary parts)**

II - If the solution is **smooth: to split** $\mathbf{H}=\mathbf{T}+\mathbf{V}$

High-order Splitting-decomposition methods (with possible complex coefficients)

$$e^{-ia_1 h T} e^{-ib_1 h V} \dots e^{-ia_s h T} e^{-ib_s h V}$$

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2 – **Chebyshev**

3 – **Splitting (real + imaginary parts)**

If we consider $\mathbf{c} = \mathbf{q} + i\mathbf{p}$ the following problems are equivalent

$$i \frac{d}{dt} \mathbf{c}(t) = \mathbf{H} \mathbf{c}(t) \quad \Rightarrow \quad \mathbf{c}(t) = e^{-it\mathbf{H}} \mathbf{c}(0)$$

$$\frac{d}{dt} \begin{Bmatrix} \mathbf{q} \\ \mathbf{p} \end{Bmatrix} = \begin{pmatrix} 0 & \mathbf{H} \\ -\mathbf{H} & 0 \end{pmatrix} \begin{Bmatrix} \mathbf{q} \\ \mathbf{p} \end{Bmatrix} \quad \mathbf{O}(t) = \begin{pmatrix} \cos(t\mathbf{H}) & \sin(t\mathbf{H}) \\ -\sin(t\mathbf{H}) & \cos(t\mathbf{H}) \end{pmatrix}$$

or, in short: $\mathbf{z}' = \mathbf{M} \mathbf{z}$ with $\mathbf{z} = (\mathbf{q}, \mathbf{p})^T$

The Taylor Method

An m -stage Taylor method to approximate $z(t_n + \tau) = e^{\tau M} z(t_n)$

$$z_{n+1} = P_m^T(\tau M) z_n$$

where $P_m^T(\tau M)$ is the Taylor expansion of the exponential, which approximates the exact solution up to order m

$$P_m^T(\tau M) \equiv \sum_{j=0}^m \frac{1}{j!} (\tau M)^j = e^{\tau M} + \mathcal{O}(\tau^{m+1})$$

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We can advance each step by using the **Horner's algorithm**

$$\begin{aligned} y_0 &= z_n \\ \text{do } i &= 1, m \\ y_i &= z_n + \frac{1}{m+1-i} \tau M y_{i-1} \\ \text{enddo} \\ z_{n+1} &= y_m \end{aligned}$$

This algorithm can be trivially rewritten in terms of the real vectors, and it only requires to store two extra complex vectors (**four real vectors**).

The Taylor Method

The matrix $P_m^T(\tau M)$ that propagates the numerical solution can be written as

$$P_m^T(\tau H) = \begin{pmatrix} T_1(\tau H) & T_2(\tau H) \\ -T_2(\tau H) & T_1(\tau H) \end{pmatrix}$$

where the entries $T_1(y)$ and $T_2(y)$ are the Taylor series expansion of $\cos(y)$ and $\sin(y)$ up to order m , i.e.

$$P_1^T(x) = \begin{pmatrix} 1 & x \\ -x & 1 \end{pmatrix}, \quad P_2^T(x) = \begin{pmatrix} 1 - \frac{x^2}{2} & x \\ -x & 1 - \frac{x^2}{2} \end{pmatrix}$$

Notice that $\det P_m^T(y) = T_1(y)^2 + T_2(y)^2 \neq 1$

The eigenvalues are given by

$$\lambda_{\pm}^T = T_1 \pm iT_2$$

The scheme is stable if $T_1^2(y) + T_2^2(y) \leq 1$

For practical purposes, we require however

$$T_1^2(y) + T_2^2(y) \leq 1 + tol$$

The Chebyshev Method

The Chebyshev method approximates the action of the exponential on the initial conditions by a near-optimal polynomial given by:

$$u(t) = e^{-itH} u_0 \approx P_m^C(tH) u_0$$

where

$$P_{m-1}^C(tH)u_0 = c_0 u_0 + 2 \sum_{k=1}^m c_k T_k \left(\frac{H}{\rho(H)} \right) u_0$$

with $c_k = (-i)^k J_k(t \rho(H))$. Here, $T_k(x)$ is the k th Chebyshev polynomial generated from the recursion

$$T_{k+1}(x) = 2xT_k(x) - T_{k-1}(x), \quad k \geq 1$$

and $T_0(x)=1$, $T_1(x)=x$. $J_k(w)$ are the Bessel functions of the first kind which provides a **superlinear convergence** for $m > t \rho(H)$ i.e.

$$\frac{t\rho(H)}{m} \leq 1$$

The Chebyshev Method

The **Clenshaw algorithm** allows to compute the action of the polynomial by storing only three vectors

$$\begin{aligned} d_{m+1} &= 0, & d_m &= 0 \\ \text{do } i &= m-1, 0 \\ & d_i = c_i z_n + \frac{2}{\rho(H)} H d_{i+1} - d_{i+2} \\ \text{enddo} \\ z_{n+1} &= d_0 - d_2 \end{aligned}$$

which can also be easily rewritten in term of the real vectors and it only requires **to store six real vectors**. The scheme can be written as

$$P_m^C(\tau H) = \begin{pmatrix} C_1(\tau H) & C_2(\tau H) \\ -C_2(\tau H) & C_1(\tau H) \end{pmatrix}$$

As in the Taylor case: $\det P_m^C(y) = C_1(y)^2 + C_2(y)^2 \neq 1$

It is not a symplectic transformation.

Taylor **order** **tol=inf** **tol=10⁻⁸** **tol=10⁻⁴**

10.	0.	0.	0.
15.	0.111249	0.111249	0.111249
20.	0.164515	0.164515	0.164515
25.	0.	0.065246	0.065246
30.	0.	0.108088	0.108088
35.	0.0461259	0.138361	0.322661
40.	0.0804521	0.160884	0.321618
45.	0.	0.178294	0.320804
50.	0.	0.192154	0.32015

Chebyshev **order** **tol=inf** **tol=10⁻⁸** **tol=10⁻⁴**

20.	0.00362818	0.321723	0.643217
25.	0.00233368	0.384289	0.64029
30.	0.00162599	0.425648	0.638324
35.	0.00119743	0.45502	0.636912
40.	0.000918402	0.476957	0.63585
45.	0.000726646	0.635021	0.635021
50.	0.000589228	0.634356	0.634356
55.	0.	0.633812	0.633812
60.	0.	0.633357	0.633357

The Symplectic Splitting Method

Taylor and Chebyshev methods consider vector-matrix products to approximate

$$\mathbf{c}^{n+1} = e^{-ih\mathbf{H}}\mathbf{c}^n$$

A first order approximation

$$\mathbf{c}^{n+1} = \mathbf{c}^n - ih\mathbf{H}\mathbf{c}^n$$

can be written with $\mathbf{c} = \mathbf{q} + i\mathbf{p}$

$$\mathbf{q}^{n+1} + i\mathbf{p}^{n+1} = \mathbf{q}^n + i\mathbf{p}^n - ih\mathbf{H}(\mathbf{q}^n + i\mathbf{p}^n)$$

or

$$\begin{aligned}\mathbf{q}^{n+1} &= \mathbf{q}^n + h\mathbf{H}\mathbf{p}^n \\ \mathbf{p}^{n+1} &= \mathbf{p}^n - h\mathbf{H}\mathbf{q}^n\end{aligned}$$

The Symplectic Splitting Method

The linear time dependent SE

$$i \frac{d}{dt} \mathbf{c}(t) = \mathbf{H} \mathbf{c}(t) \quad \Rightarrow \quad \mathbf{c}(t) = e^{-it\mathbf{H}} \mathbf{c}(0)$$

with $\mathbf{H}$ real and can be reformulated using real variables as the Hamiltonian system:

$$\mathcal{H} = \frac{1}{2} \mathbf{p}^T \mathbf{H} \mathbf{p} + \frac{1}{2} \mathbf{q}^T \mathbf{H} \mathbf{q}$$

$$\frac{d}{dt} \begin{Bmatrix} \mathbf{q} \\ \mathbf{p} \end{Bmatrix} = \begin{pmatrix} 0 & \mathbf{H} \\ -\mathbf{H} & 0 \end{pmatrix} \begin{Bmatrix} \mathbf{q} \\ \mathbf{p} \end{Bmatrix}$$

with formal solution:
$$\mathbf{O}(t) = \begin{pmatrix} \cos(t\mathbf{H}) & \sin(t\mathbf{H}) \\ -\sin(t\mathbf{H}) & \cos(t\mathbf{H}) \end{pmatrix}$$

The Symplectic Splitting Method

We have built splitting methods for the harmonic oscillator!!!

$$\frac{d}{dt} \begin{Bmatrix} q \\ p \end{Bmatrix} = \left[\underbrace{\begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix}}_A + \underbrace{\begin{pmatrix} 0 & 0 \\ -1 & 0 \end{pmatrix}}_B \right] \begin{Bmatrix} q \\ p \end{Bmatrix}$$

Splitting method

$$K(h) \equiv \prod_{i=1}^m e^{ha_i A} e^{hb_i B}$$

We have

$$K(h) \equiv \prod_{i=1}^m \begin{pmatrix} 1 - a_i b_i h^2 & a_i h \\ -b_i h & 1 \end{pmatrix} = \begin{pmatrix} K_1 & K_2 \\ K_3 & K_4 \end{pmatrix}$$

$$\begin{aligned} K_1 &= \sum_{i=0}^m k_{1,i} h^{2i} & K_2 &= \sum_{i=1}^m k_{2,i} h^{2i-1} \\ K_3 &= \sum_{i=1}^m k_{3,i} h^{2i-1} & K_4 &= \sum_{i=0}^m k_{4,i} h^{2i} \end{aligned}$$

which are polynomials of **degree twice higher** as in the previous cases for the same number of stages.

The Symplectic Splitting Method

The algorithm: a **generalisation** of the **Horner's** algorithm or the **Clenshaw** algorithm

```
do  i = 1, m
    v = Hp
    q := q + aiτv
    v = Hq
    p := p - biτv
enddo
```

It only requires to store one additional real vector of dimension

The methods preserve symplecticity by construction: $\det K(h) = 1$

Stability: M is stable if $|\text{Tr } K| < 2$, i.e.

$$|K_1 + K_4| = \left| \sum_{i=0}^m (k_{1,i} + k_{4,i}) h^{2i} \right| < 2$$

The Symplectic Splitting Method

Theorem: Any composition method is conjugate to an orthogonal method, and unitarity is preserved up to conjugacy.

There is a recursive procedure to get the coefficients of the splitting methods from the coefficients of the matrix K .

We can build different matrices with:

- **Large stability domain**
- **Accurate approximation** to the solution in the whole interval (like Chebyshev)
- Methods with **different orders of accuracy** and very large number of stages.

Splitting Methods: valid for $\frac{t\rho(H)}{m} \leq \theta'$

m	r	θ'	y_*/m	$\sum_j (a_j + b_j)$	$\mu_r(\theta'm)$	$\nu_r(\theta'm)$
10	6	1	1.1586	3.895	0.001412	0.01245
20	16	1	1.0456	3.0553	0.000611028	0.0258433
30	24	1	1.0246	3.19658	0.0000841871	0.0373544
30	6	1.4	1.41876	3.0921	0.0000518519	0.0131295
30	0	1	1.1411	3.04948	$2.91902 \cdot 10^{-13}$	$2.28673 \cdot 10^{-9}$
30	0	0.75	1.027	3.44381	$1.2545 \cdot 10^{-17}$	$5.96706 \cdot 10^{-14}$
30	0	0.5	0.937874	3.84442	$7.96031 \cdot 10^{-24}$	$6.66693 \cdot 10^{-18}$
40	0	1	1.15953	3.21986	$1.06301 \cdot 10^{-15}$	$1.07587 \cdot 10^{-12}$

Error bounds: $\|u_n - u(t)\| \leq \frac{t \mu_r(\theta) \|u_0\|_{r+1} + \nu_r(\theta) \|u_0\|_r}{\theta^r} \tau^r$

$$\theta = m\theta' \quad \|u\|_k := \|H^k u\|$$

Schrödinger equation with a Poschl-Teller potential

$$i\frac{\partial}{\partial t}\psi(x, t) = \left(-\frac{1}{2\mu}\frac{\partial^2}{\partial x^2} + V(x)\right)\psi(x, t)$$

with

$$V(x) = -\frac{\alpha^2}{2\mu} \frac{\lambda(\lambda-1)}{\cosh^2(\alpha x)}$$

$$\mu = 1745, \quad \alpha = 2, \quad \lambda = 24,5,$$

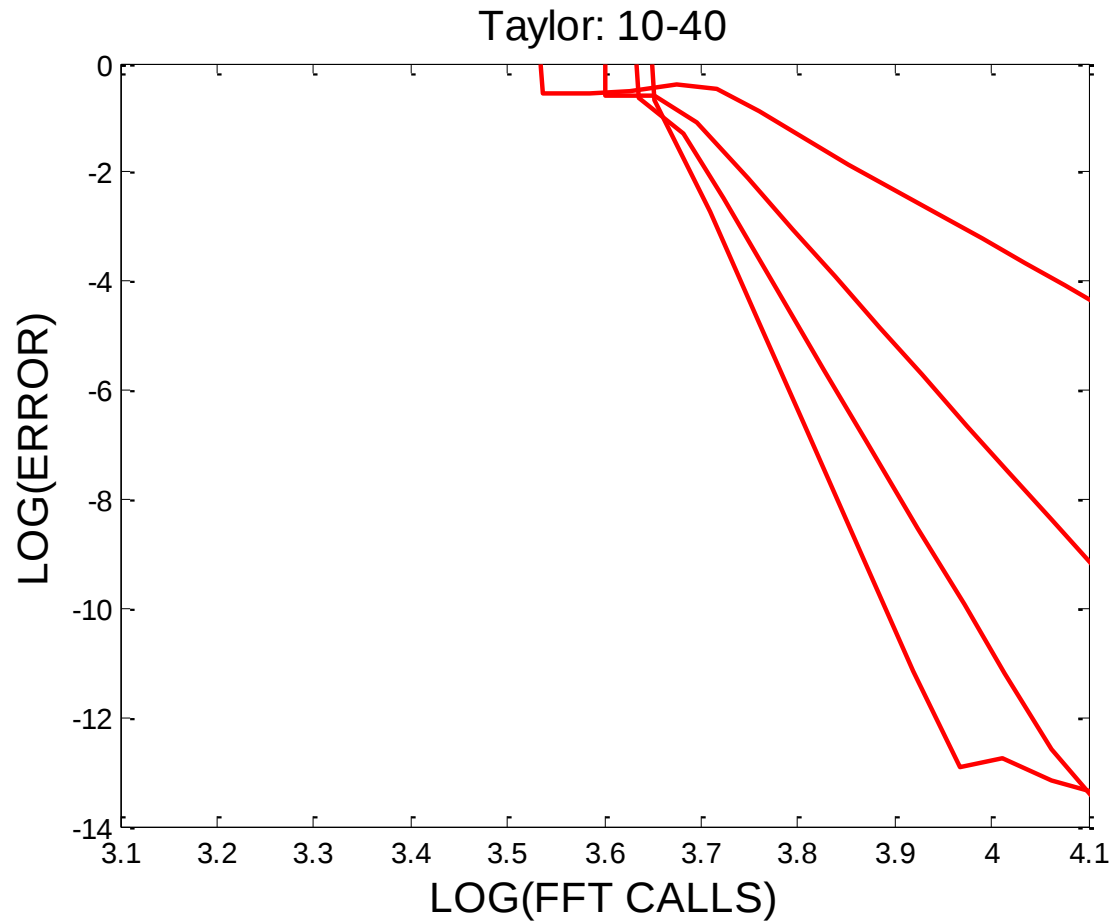
Initial conditions

$$\psi(x, 0) = \rho e^{-9^2 x^2}$$

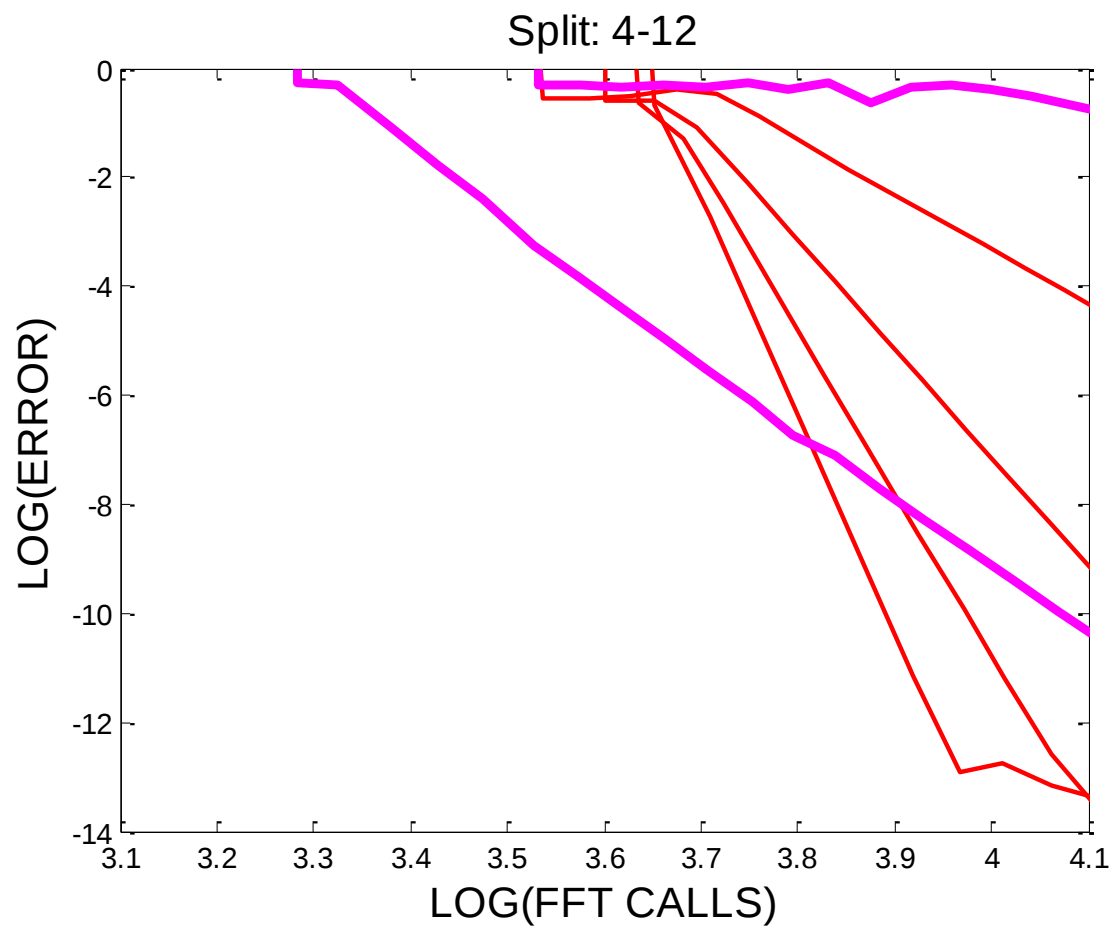
$$t \in [0, 2T] \quad x \in [-5, 5], \quad N = 128 \text{ parts}$$

$$\rho(H) \simeq \frac{1}{2\mu} \left(\frac{\pi}{\Delta x}\right)^2 + (V_{max} - V_{min}) = 1.12$$

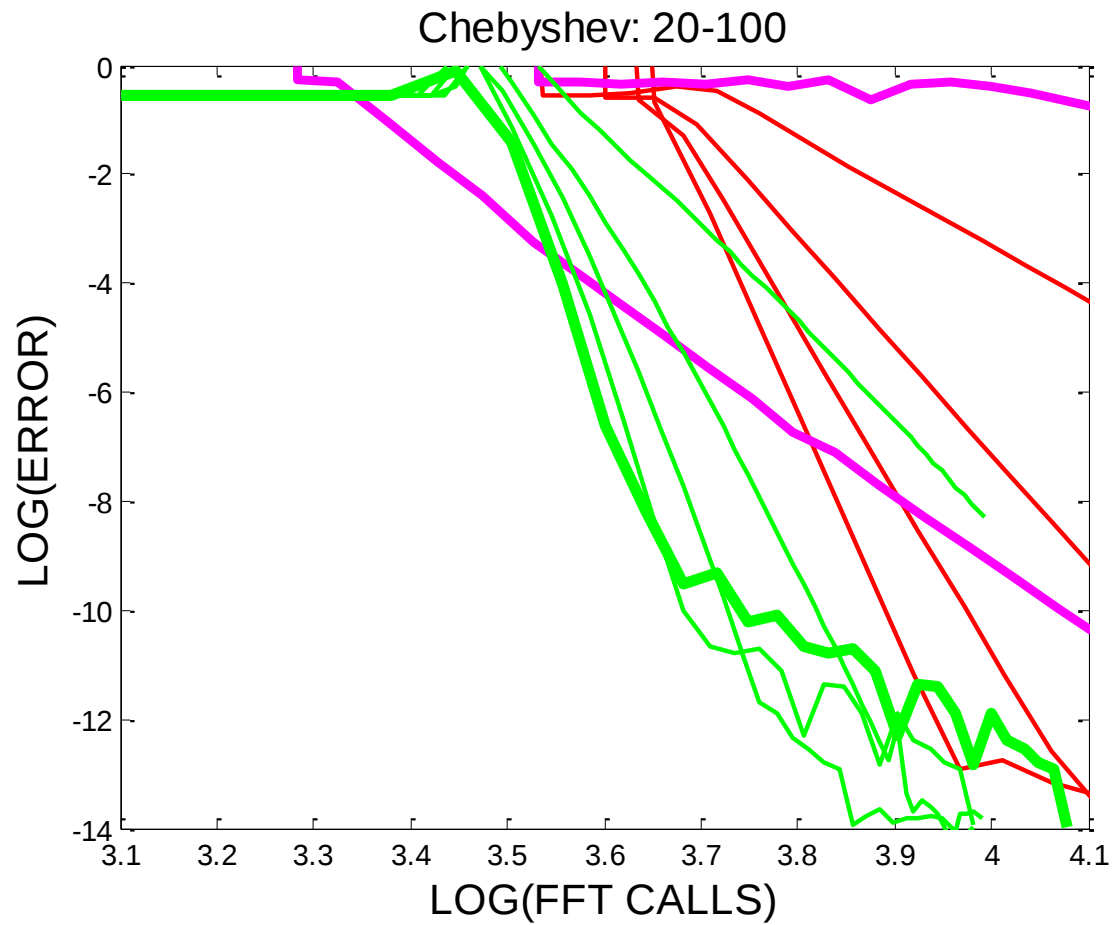
Poschl-Teller potential



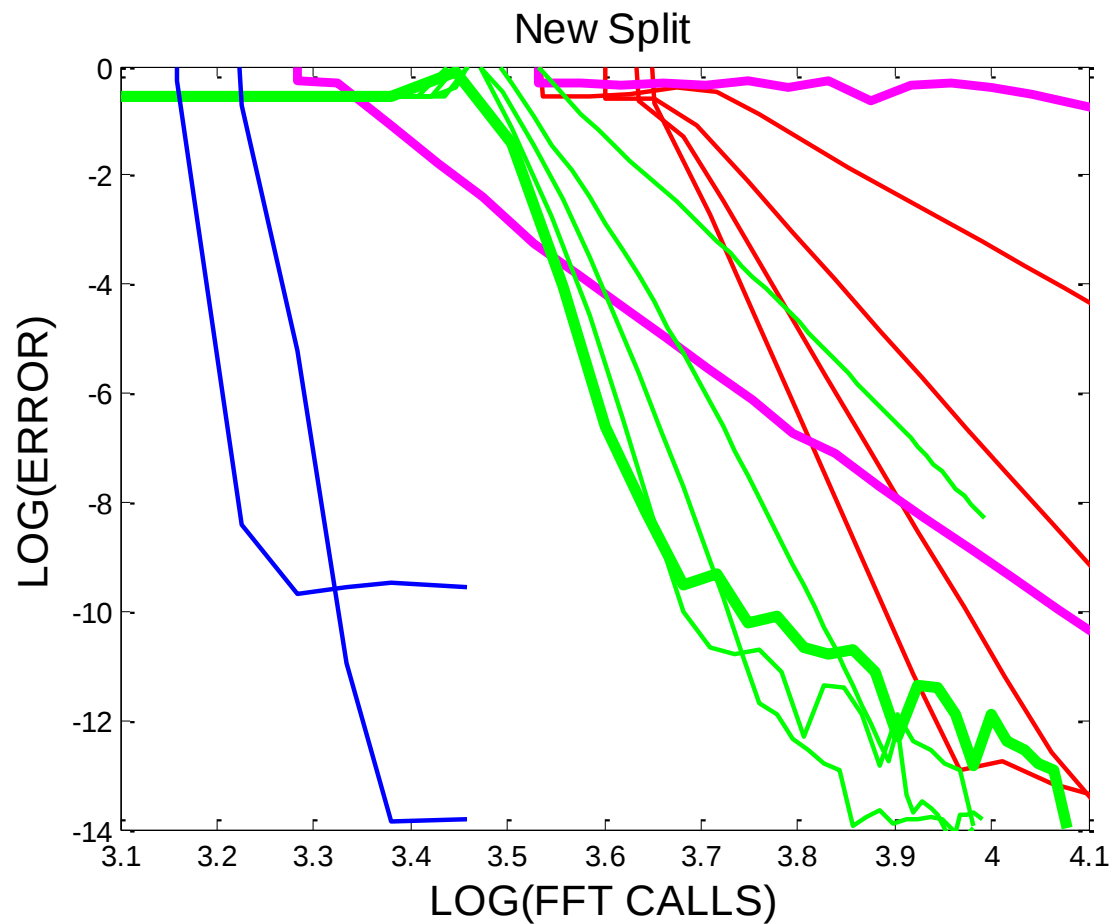
Poschl-Teller potential



Poschl-Teller potential



Poschl-Teller potential



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SB, F. Casas, and A. Murua, **Work in Progress.**

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SB, F. Casas and A. Murua, **Symplectic splitting operator methods for the time-dependent Schrödinger equation**, J. Chem. Phys. 124 (2006) 234105.

SB, F. Casas and A. Murua, **On the linear stability of splitting methods**, Found. Comp. Math., 8 (2008), 357-393.

SB, F. Casas and A. Murua, **Error analysis of splitting methods for the time-dependent Schrödinger equation**, Submitted.

The Schrödinger equation

$$i\frac{\partial}{\partial t}\psi(x,t) = \left(-\frac{1}{2\mu}\nabla^2 + V(x,t)\right)\psi(x,t)$$

|| - If the solution is **smooth**: **to split** $H=T+V$

High-order Splitting methods

$$e^{-ia_1hT} e^{-ib_1hV} \dots e^{-ia_shT} e^{-ib_shV}$$

but the computation using FFTs is:

$$\mathcal{F}^{-1} e^{-ia_1hD_T} \mathcal{F} e^{-ib_1hV} \dots \mathcal{F}^{-1} e^{-ia_shD_T} \mathcal{F} e^{-ib_shV}$$

The computational cost is independent if the coefficients are real or complex but, the coefficients a_i must be real because D_T is an unbounded operator.

Splitting methods with complex coefficients

Given a **symmetric** method of order $2p, \mathcal{S}^{[2p]}(h)$, we can define a recursion by **symmetric** compositions

$$\mathcal{S}^{[2p+2]}(h) = \prod_{i=1}^{m_p} \mathcal{S}^{[2p]}(\alpha_{p,i} h)$$

$$\sum_{i=1}^{m_p} \alpha_{p,i} = 1 \quad \text{and} \quad \sum_{i=1}^{m_p} \alpha_{p,i}^{2p+1} = 0.$$

Starting from $\mathcal{S}^{[2]}(h)$, we have

$$\mathcal{S}^{[2(p+1)]}(h) = \prod_{i_p=1}^{m_p} \left(\prod_{i_{p-1}=1}^{m_{p-1}} \left(\dots \left(\prod_{i_1=1}^{m_1} \mathcal{S}^{[2]}(\alpha_{p,i_p} \alpha_{p-1,i_{p-1}} \dots \alpha_{1,i_1} h) \right) \dots \right) \right)$$

Castella, Chartier, Descombes, & Vilmart, BIT 49 (2009), 487-508,
and Hansen & Ostermann, BIT 49 (2009), 527-542, obtained
methods up to order **14** with coefs. having positive real part.

$$\mathcal{S}_h^{[2]} \rightarrow \mathcal{S}_h^{[4]} \rightarrow \mathcal{S}_h^{[6]} \rightarrow \mathcal{S}_h^{[8]} \rightarrow \dots \mathcal{S}_h^{[14]} \rightarrow \mathcal{S}_h^{[16]}$$

Splitting methods with complex coefficients

$$\frac{\partial}{\partial t} \mathbf{u} = \delta \Delta \mathbf{u} + F(t, \mathbf{u})$$

- (a) The linear heat equation with potential

$$\frac{\partial}{\partial t} \mathbf{u} = \Delta \mathbf{u} + V(x) \mathbf{u}$$

- (b) The semi-linear complex Ginzburg–Landau equation:

$$\frac{\partial \mathbf{u}}{\partial t} = \alpha \Delta \mathbf{u} + \varepsilon \mathbf{u} - \beta |\mathbf{u}|^2 \mathbf{u},$$

with $\alpha = 1 + ic_1$, $\beta = 1 - ic_3$ and $\varepsilon, c_1, c_3 \in \mathbb{R}$.

Splitting methods with complex coefficients

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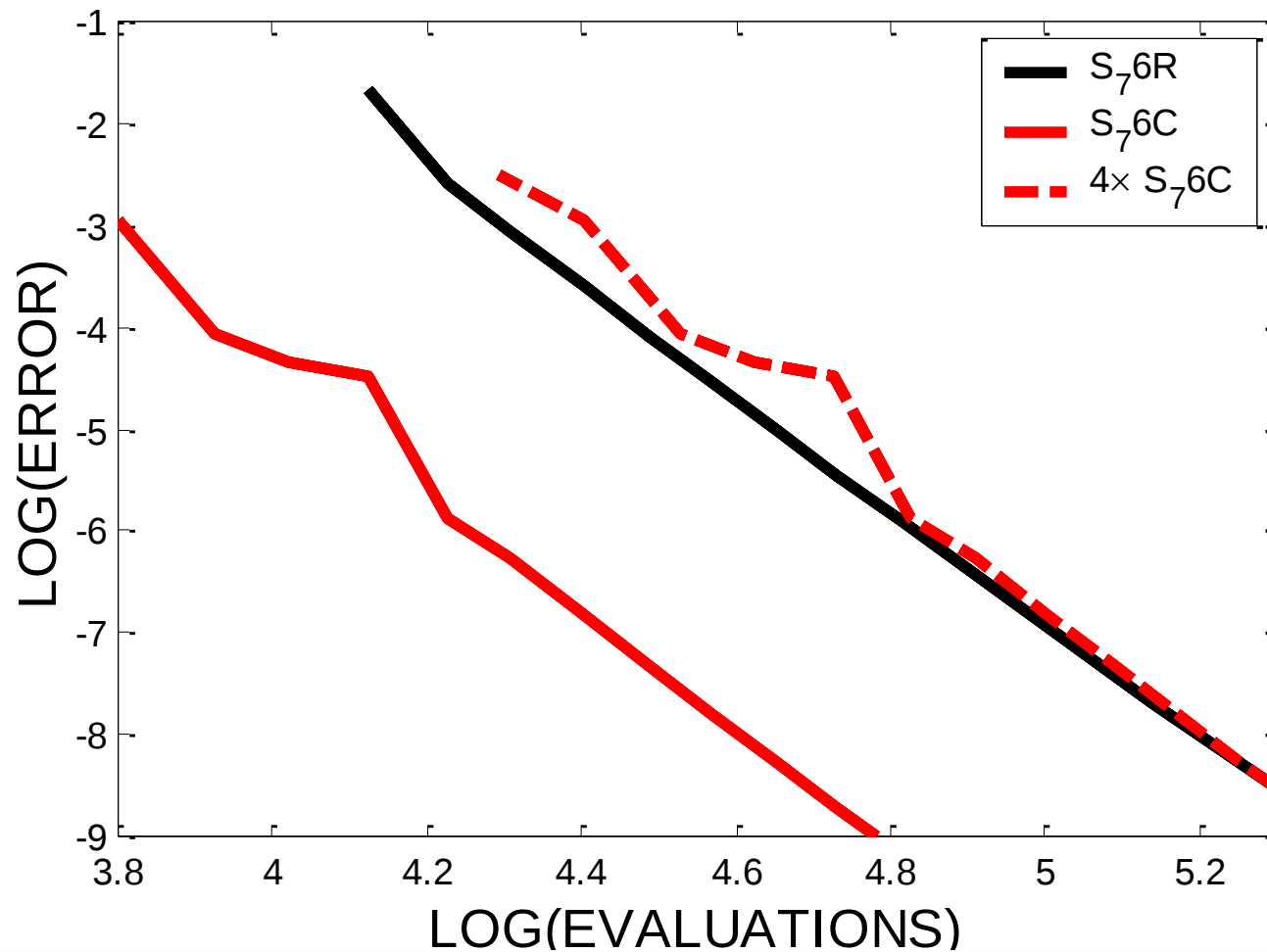
$$S^{[6]}(h) = S^{[2]}(\gamma_1 h) \cdots S^{[2]}(\gamma_7 h)$$

$$S^{[8]}(h) = S^{[2]}(\gamma_1 h) \cdots S^{[2]}(\gamma_{15} h)$$

A simple example: the Lotka-Volterra problem

$$\dot{u} = u(v - 2), \quad \dot{v} = v(1 - u)$$

$$I(u, v) = \ln(uv^2) - (u + v).$$



Splitting for perturbed systems

$$i\frac{\partial}{\partial t}\psi(x,t) = \left(-\frac{1}{2\mu}\nabla^2 + V(x,t)\right)\psi(x,t)$$

Additional benefits of the unitary splitting: It allows different ways to split depending on the structure of the problem

$$H = \frac{1}{2}(p^2 + x^2) + \varepsilon V_I(x,t) \qquad p = -i\frac{\partial}{\partial x}$$

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$$e^{-it\frac{1}{2}(p^2+x^2)} = e^{-if(t)\frac{1}{2}x^2} e^{-ig(t)\frac{1}{2}p^2} e^{-if(t)\frac{1}{2}x^2}$$

$$g(t) = \sin(t), \qquad f(t) = (1 - \cos(t))/\sin(t) \qquad |t| < \pi:$$

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This result can be generalised to the explicitly time-dependent case:

$$H = \frac{1}{2}(p^2 + w(t)x^2) + \varepsilon V_I(x,t)$$

P. Bader and SB, **Fourier methods for the perturbed harmonic oscillator in linear and nonlinear Schrödinger equations.** Phys Rev. E. In press.

Conclusions

- ▶ Splitting methods are powerful tools for numerically solving the Schrödinger equation
- ▶ Some a priori knowledge of the problem and its solution is essential for an efficient integration
- ▶ The performance strongly depends on how the system has been split as well as on the choice of the appropriate method for each problem
- ▶ Splitting methods with complex coefficients could lead to very efficient methods for many problems