# PATEINTEGRALS

in

Quantum Mechanics
Statistics
and
Polymer Physics

## PATH INTEGRALS

Quantum Mechanics
Statistics
and

in -

Polymer Physics

Hagen Kleinert Institut für Theoretische Physik Freie Universität Berlin

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Ay, call it holy ground, The soil where first they trod! F.D. HEMANS (1793-1835), Landing of the Pilgrim Fathers

### Chapter 1

#### **Fundamentals**

Before turning to the actual subject of this text, path integrals, it may be useful to recall some of the theoretical background underlying the theory to be developed.<sup>1</sup>

#### 1.1 Classical Mechanics

A classical mechanical system is described by a set of generalized coordinates  $q_1, \ldots, q_N$ , the associated velocities,  $\dot{q}_1, \ldots, \dot{q}_N$ , and a Langrangian

$$L(q_i(t), \dot{q}_i(t), t). \tag{1.1}$$

The dot denotes the time derivative d/dt. The Lagrangian governs the dynamics and is, at most, a quadratic function of  $\dot{q}_i$ . The time integral

$$\mathcal{A}[q_i] = \int_{t_a}^{t_b} dt \, L(q_i(t), \dot{q}_i(t), t) \tag{1.2}$$

over the Lagrangian along an arbitrary path  $q_i(t)$  is called the *action* of this path. The path  $q_i(t)$  that is actually chosen by the system as a function of time is called the *classical path*,  $q_i^{cl}(t)$ . It has the property of extremizing the action in comparison with all neighboring paths

$$\underline{q_i(t)} = \underline{q_i^{cl}(t)} + \delta q_i(t) \tag{1.3}$$

with fixed end points  $q(t_b)$ ,  $q(t_a)$ . To express this property formally one introduces the variation of the action as the linear term in  $\delta q_i(t)$  of the change of  $\mathcal{A}[q_i]$ :

$$\delta \mathcal{A}[q_i] \equiv \{ \mathcal{A}[q_i + \delta q_i] - \mathcal{A}[q_i] \}_{lin}$$
 (1.4)

<sup>&</sup>lt;sup>1</sup>The reader familiar with classical and quantum mechanics may skip the first four sections and start with Section 1.5.

The extremal principle for the classical path is then

$$\delta \mathcal{A}[q_i]\Big|_{q_i(t)=q_i^{cl}(t)} = 0 \tag{1.5}$$

for all variations of the path around the classical path,  $\delta q_i(t) \equiv q_i(t) - q_i^{cl}(t)$ , which vanish at the end points:

$$\delta q_i(t_a) = \delta q_i(t_b) = 0. \tag{1.6}$$

Since the action is a time integral of a Lagrangian, this extremality property can be phrased in terms of differential equations. Let us calculate the variation of  $\mathcal{A}[q_i]$  explicitly,

$$\delta \mathcal{A}[q_i] = \left\{ \mathcal{A}[q_i + \delta q_i] - \mathcal{A}[q_i] \right\}_{lin} \\
= \int_{t_a}^{t_b} dt \left\{ L\left(q_i(t) + \delta q_i(t), \dot{q}_i(t) + \delta \dot{q}_i(\dot{t}), t\right) - L\left(q_i(t), \dot{q}_i(t), t\right) \right\}_{lin} \\
= \int_{t_a}^{t_b} dt \left\{ \frac{\partial L}{\partial q_i} \delta q_i(t) + \frac{\partial L}{\partial \dot{q}_i} \delta \dot{q}_i(t) \right\} \\
= \int_{t_a}^{t_b} dt \left\{ \frac{\partial L}{\partial q_i} - \frac{d}{dt} \frac{\partial L}{\partial \dot{q}_i} \right\} \delta q_i(t) + \frac{\partial L}{\partial \dot{q}_i} \delta q_i(t) \Big|_{t_a}^{t_b}. \tag{1.7}$$

The last expression arises by partially integrating the  $\delta q_i$  term. Here, as in the entire text. repeated indices are understood to be summed (Einstein's summation convention). The end point terms (surface or boundary terms) at  $t_a$  and  $t_b$  may be dropped, due to (1.6). Thus we find, for the classical orbit  $q_i^{cl}(t)$ , the so-called Euler-Lagrange equations:

$$\frac{d}{dt}\frac{\partial L}{\partial \dot{q}_i} = \frac{\partial L}{\partial q_i}.$$
(1.8)

There is an alternative formulation of classical dynamics which is based on a Legendre transformed function of the Lagrangian called the *Hamiltonian* 

$$H(p_i(t), q_i(t), t) \equiv \frac{\partial L}{\partial \dot{q}_i} \dot{q}_i(t) - L(q_i(t), \dot{q}_i(t), t). \tag{1.9}$$

Its value at any time is identified with the energy of the system. According to the general theory of Legendre transformations,<sup>2</sup> the natural variables in H are no longer  $q_i(t)$  and  $\dot{q}_i(t)$ , but  $q_i(t)$  and the generalized momenta  $p_i(t)$  defined by the equations

$$p_i(t) \equiv \frac{\partial}{\partial \dot{q}_i} L(q_i(t), \dot{q}_i(t), t). \tag{1.10}$$

<sup>&</sup>lt;sup>2</sup>For an elementary introduction see the book H.B. Callan, Classical Thermodynamics, John Wiley and Sons, New York, 1960.

In order to specify the Hamiltonian  $H(p_i(t), q_i(t), t)$  in terms of its proper variables  $p_i(t), q_i(t)$ , the equations (1.10) for  $p_i(t)$  have to be solved for  $\dot{q}_i(t)$ ,

$$\dot{q}_i(t) = v_i(p_i(t), q_i(t), t),$$
 (1.11)

and inserted into (1.9), giving H as

$$H(p_{i}(t), q_{i}(t), t) = p_{i}(t)v_{i}(p_{i}(t), q_{i}(t), t) - L(q_{i}(t), v_{i}(p_{i}(t), q_{i}(t)), t).$$
(1.12)

Expressed in terms of H, the action becomes a functional of  $p_i(t)$  and  $q_i(t)$ ,

$$\mathcal{A}[p,q] = \int_{t_a}^{t_b} dt \left[ p_i(t) \dot{q}_i(t) - H(p_i(t), q_i(t), t) \right]. \tag{1.13}$$

This is the so-called canonical form of the action. The classical orbits, now specified by  $p_i^{cl}(t)$ ,  $q_i^{cl}(t)$ , extremize the action in comparison with all neighboring orbits when  $q_i(t)$  are varied at fixed end points [see (1.3), (1.6)], and  $p_i(t)$  without restriction:

$$q_i(t) = q_i^{cl}(t) + \delta q_i(t), \qquad \delta q_i(t_a) = \delta q_i(t_b) = 0,$$
  

$$p_i(t) = p_i^{cl}(t) + \delta p_i(t).$$
(1.14)

This gives a variation

$$\delta \mathcal{A}[p,q] = \int_{t_a}^{t_b} dt \left[ \delta p_i(t) \dot{q}_i(t) + p_i(t) \delta \dot{q}_i(t) - \frac{\partial H}{\partial p_i} \delta p_i - \frac{\partial H}{\partial q_i} \delta q_i \right] \\
= \int_{t_a}^{t_b} dt \left\{ \left( \dot{q}_i(t) - \frac{\partial H}{\partial p_i} \right) \delta p_i - \left( \dot{p}_i(t) + \frac{\partial H}{\partial q_i} \right) \delta q_i \right\} \\
+ p_i(t) \delta q_i(t) \Big|_{t_b}^{t_b} \tag{1.15}$$

From this we find the Hamilton equations of motion for the classical orbits,

$$\dot{p}_{i} = -\frac{\partial H}{\partial q_{i}}, 
\dot{q}_{i} = \frac{\partial H}{\partial p_{i}}.$$
(1.16)

These agree with the Euler-Lagrange equations (1.8) via (1.10), as can easily be verified.

The 2N-dimensional space of all  $p_i$  and  $q_i$  is called the *phase space*. An arbitrary function

$$F(p_i(t), q_i(t), t) \tag{1.17}$$