Probability and Statistics

PROBLEMS AND SOLUTIONS

B-1. Consider a particle to be constrained to lie along a one-dimensional segment 0 to a. We will learn in the next chapter that the probability that the particle is found to lie between x and x + dx is given by

$$p(x)dx = \frac{2}{a}\sin^2\frac{n\pi x}{a}dx$$

where $n = 1, 2, 3, \ldots$ First show that p(x) is normalized. Now calculate the average position of the particle along the line segment. The integrals that you need are (*The CRC Handbook of Chemistry and Physics* or *The CRC Standard Mathematical Tables*, CRC Press)

$$\int \sin^2 \alpha x dx = \frac{x}{2} - \frac{\sin 2\alpha x}{4\alpha}$$

and

$$\int x \sin^2 \alpha x dx = \frac{x^2}{4} - \frac{x \sin 2\alpha x}{4\alpha} - \frac{\cos 2\alpha x}{8\alpha^2}$$

If p(x) is normalized, then $\int_0^a p(x)dx = 1$.

$$\int_0^a p(x)dx = \int_0^a \frac{2}{a} \sin^2 \frac{n\pi x}{a} dx$$

$$= \left[\frac{2}{a} \left(\frac{x}{2} - \frac{\sin 2n\pi a^{-1} x}{4n\pi a^{-1}} \right) \right]_0^a$$

$$= \frac{2}{a} \left[\frac{a}{2} - \frac{\sin 2n\pi}{4n\pi a^{-1}} - 0 + \frac{\sin 0}{4n\pi a^{-1}} \right]$$

$$= \frac{2}{a} \left(\frac{a}{2} \right) = 1$$

Thus, p(x) is normalized. To find the average position of the particle along the line segment, use Equation B.12:

$$\langle x \rangle = \int_0^a x p(x) dx = \int_0^a x \frac{2}{a} \sin^2 \frac{n\pi x}{a} dx$$

$$= \frac{2}{a} \left[\frac{x^2}{4} - \frac{x \sin 2n\pi a^{-1} x}{4n\pi a^{-1}} - \frac{\cos 2n\pi a^{-1} x}{8n^2 \pi^2 a^{-2}} \right]_0^a$$

$$= \frac{2}{a} \left[\frac{a^2}{4} - \frac{a \sin 2n\pi}{4n\pi a^{-1}} - \frac{\cos 2n\pi}{8n^2 \pi^2 a^{-2}} + \frac{\cos 0}{8n^2 \pi^2 a^{-2}} \right]$$

$$= \frac{2}{a} \left[\frac{a^2}{4} - \frac{1}{8n^2 \pi^2 a^{-2}} + \frac{1}{8n^2 \pi^2 a^{-2}} \right] = \frac{2}{a} \left(\frac{a^2}{4} \right)$$

$$= \frac{a}{2}$$

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B-2. Calculate the variance associated with the probability distribution given in Problem B-1. The necessary integral is (*CRC tables*)

$$\int x^2 \sin^2 \alpha x dx = \frac{x^3}{6} - \left(\frac{x^2}{4\alpha} - \frac{1}{8\alpha^3}\right) \sin 2\alpha x - \frac{x \cos 2\alpha x}{4\alpha^2}$$

Use Equation B.13:

$$\langle x^2 \rangle = \int_0^a x^2 p(x) dx = \frac{2}{a} \int_0^a x^2 \sin^2 \frac{n\pi x}{a} dx$$

$$= \frac{2}{a} \left[\frac{x^3}{6} - \left(\frac{x^2}{4n\pi a^{-1}} - \frac{1}{8n^3 \pi^3 a^{-3}} \right) \sin 2n\pi a^{-1} x - \frac{x \cos 2n\pi a^{-1} x}{4n^2 \pi^2 a^{-2}} \right]_0^a$$

$$= \frac{2}{a} \left[\frac{a^3}{6} - \left(\frac{a^2}{4n\pi a^{-1}} - \frac{1}{8n^3 \pi^3 a^{-3}} \right) \sin 2n\pi - \frac{a \cos 2n\pi}{4n^2 \pi^2 a^{-2}} - 0 \right]$$

$$= \frac{2}{a} \left(\frac{a^3}{6} - \frac{a^3}{4n^2 \pi^2} \right)$$

$$= \frac{a^2}{3} - \frac{a^2}{2n^2 \pi^2}$$

The variance σ^2 is given by

$$\sigma^2 = \langle x^2 \rangle - \langle x \rangle^2 \tag{B.8}$$

Using the result of Problem B-1 and the above result for $\langle x^2 \rangle$ gives

$$\sigma^{2} = \frac{a^{2}}{3} - \frac{a^{2}}{2n^{2}\pi^{2}} - \frac{a^{2}}{4}$$
$$= \frac{a^{2}}{12} - \frac{a^{2}}{2n^{2}\pi^{2}}$$

B-3. Using the probability distribution given in Problem B-1, calculate the probability that the particle will be found between 0 and a/2. The necessary integral is given in Problem B-1.

The probability that the particle will lie within the region 0 to a/2 is given by $\int_0^{a/2} p(x)dx$ (Equation B.10).

$$\int_0^{a/2} p(x)dx = \int_0^{a/2} \frac{2}{a} \sin^2 \frac{n\pi x}{a} dx$$

$$= \frac{2}{a} \int_0^{a/2} \sin^2 \frac{n\pi x}{a} dx$$

$$= \frac{2}{a} \left[\frac{x}{2} - \frac{\sin 2n\pi a^{-1} x}{4n\pi a^{-1}} \right]_0^{a/2}$$

$$= \frac{2}{a} \left[\frac{a}{4} - \frac{\sin 2n\pi}{8n\pi a^{-1}} + \frac{\sin 0}{4n\pi a^{-1}} \right]$$

$$= \frac{2}{a} \left(\frac{a}{4} \right) = \frac{1}{2}$$

The probability of the particle being found in exactly half the box is 0.5.

B-4. Prove explicitly that

$$\int_{-\infty}^{\infty} e^{-\alpha x^2} dx = 2 \int_{0}^{\infty} e^{-\alpha x^2} dx$$

by breaking the integral from $-\infty$ to ∞ into one from $-\infty$ to 0 and another from 0 to ∞ . Now let z=-x in the first integral and z=x in the second to prove the above relation.

$$\int_{-\infty}^{\infty} e^{-\alpha x^2} dx = \int_{-\infty}^{0} e^{-\alpha x^2} dx + \int_{0}^{\infty} e^{-\alpha x^2} dx$$

We can let z = -x in the first integral and z = x in the second and write

$$\int_{-\infty}^{\infty} e^{-\alpha x^2} dx = -\int_{\infty}^{0} e^{-\alpha z^2} dz + \int_{0}^{\infty} e^{-\alpha x^2} dx$$
$$= \int_{0}^{\infty} e^{-\alpha z^2} dz + \int_{0}^{\infty} e^{-\alpha z^2} dz$$
$$= 2 \int_{0}^{\infty} e^{-\alpha z^2} dz = 2 \int_{0}^{\infty} e^{-\alpha x^2} dx$$

B-5. By using the procedure in Problem B-4, show explicitly that

$$\int_{-\infty}^{\infty} x e^{-\alpha x^2} dx = 0$$

$$\int_{-\infty}^{\infty} x e^{-\alpha x^2} dx = \int_{-\infty}^{0} x e^{-\alpha x^2} dx + \int_{0}^{\infty} x e^{-\alpha x^2} dx$$

We can let x = -z in the first integral to get

$$\int_{-\infty}^{\infty} xe^{-\alpha x^2} dx = \int_{\infty}^{0} ze^{-\alpha z^2} dz + \int_{0}^{\infty} xe^{-\alpha x^2} dx$$
$$= -\int_{0}^{\infty} ze^{-\alpha z^2} dz + \int_{0}^{\infty} xe^{-\alpha x^2} dx$$
$$= -\int_{0}^{\infty} xe^{-\alpha x^2} dx + \int_{0}^{\infty} xe^{-\alpha x^2} dx$$
$$= 0$$

B-6. We will learn in Chapter 25 that the molecules in a gas travel at various speeds, and that the probability that a molecule has a speed between v and v + dv is given by

$$p(v)dv = 4\pi \left(\frac{m}{2\pi k_{\rm B}T}\right)^{3/2} v^2 e^{-mv^2/2k_{\rm B}T} dv \qquad 0 \le v < \infty$$

where m is the mass of the particle, $k_{\rm B}$ is the Boltzmann constant (the molar gas constant R divided by the Avogadro constant), and T is the Kelvin temperature. The probability distribution of molecular speeds is called the Maxwell-Boltzmann distribution. First show that p(v) is normalized, and then determine the average speed as a function of temperature. The necessary integrals are (CRC tables)

$$\int_{0}^{\infty} x^{2n} e^{-\alpha x^{2}} dx = \frac{1 \cdot 3 \cdot 5 \cdots (2n-1)}{2^{n+1} \alpha^{n}} \left(\frac{\pi}{\alpha}\right)^{1/2} \qquad n \ge 1$$

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and

$$\int_{0}^{\infty} x^{2n+1} e^{-\alpha x^{2}} dx = \frac{n!}{2\alpha^{n+1}}$$

where n! is n factorial, or $n! = n(n-1)(n-2)\cdots(1)$.

First, we demonstrate that p(v) is normalized by showing that $\int_0^\infty p(v)dv = 1$:

$$\int_{0}^{\infty} p(v)dv = 4\pi \left(\frac{m}{2\pi k_{\rm B}T}\right)^{3/2} \int_{0}^{\infty} v^{2} e^{-mv^{2}/2k_{\rm B}T} dv$$

$$= 4\pi \left(\frac{m}{2\pi k_{\rm B}T}\right)^{3/2} \frac{2k_{\rm B}T}{4m} \left(\frac{2\pi k_{\rm B}T}{m}\right)^{1/2}$$

$$= \pi^{3/2} \left(\frac{m}{2\pi k_{\rm B}T}\right)^{3/2} \left(\frac{2k_{\rm B}T}{m}\right)^{3/2}$$

$$= 1$$

Using Equation B.12, we write

$$\langle v \rangle = 4\pi \left(\frac{m}{2\pi k_{\rm B}T}\right)^{3/2} \int_0^\infty v^3 e^{-mv^2/2k_{\rm B}T} dv$$

$$= 4\pi \left(\frac{m}{2\pi k_{\rm B}T}\right)^{3/2} \left[2\left(\frac{m}{2k_{\rm B}T}\right)^2\right]^{-1}$$

$$= 2\pi \left(\frac{m}{2\pi k_{\rm B}T}\right)^{3/2} \left(\frac{2k_{\rm B}T}{m}\right)^2$$

$$= \left(\frac{8k_{\rm B}T}{\pi m}\right)^{1/2}$$

B-7. Use the Maxwell-Boltzmann distribution in Problem B-6 to determine the average kinetic energy of a gas-phase molecule as a function of temperature. The necessary integral is given in Problem B-6.

Kinetic energy, KE, is defined as KE = $\frac{1}{2}mv^2$, so $\langle KE \rangle = \frac{1}{2}m\langle v^2 \rangle$. Using Equation B.13, we write

$$\begin{split} \left\langle v^{2} \right\rangle &= 4\pi \left(\frac{m}{2\pi k_{\rm B} T} \right)^{3/2} \int_{0}^{\infty} v^{4} e^{-mv^{2}/2k_{\rm B} T} dv \\ &= 4\pi \left(\frac{m}{2\pi k_{\rm B} T} \right)^{3/2} \frac{3}{8} \left(\frac{2k_{\rm B} T}{m} \right)^{2} \left(\frac{2\pi k_{\rm B} T}{m} \right)^{1/2} \\ &= \frac{3k_{\rm B} T}{m} \end{split}$$

And so $E = \frac{1}{2}m\langle v^2 \rangle = \frac{3}{2}k_BT$.

CHAPTER 3

The Schrödinger Equation and a Particle in a Box PROBLEMS AND SOLUTIONS

3–1. Evaluate $g = \hat{A}f$, where \hat{A} and f are given below:

a.
$$SQRT(x^4) = \pm x^2$$

b.
$$\frac{d^3 e^{-ax}}{dx^3} + x^3 e^{-ax} = -a^3 e^{-ax} + x^3 e^{-ax} = e^{-ax} (x^3 - a^3)$$

c.
$$\int_0^1 (x^3 - 2x + 3) dx = \frac{x^4}{4} - x^2 + 3x \Big|_0^1 = \frac{9}{4}$$

d.
$$\frac{\partial^2 (x^3 y^2 z^4)}{\partial x^2} + \frac{\partial^2 (x^3 y^2 z^4)}{\partial y^2} + \frac{\partial^2 (x^3 y^2 z^4)}{\partial z^2} = 6xy^2 z^4 + 2x^3 z^4 + 12x^3 y^2 z^2$$

3–2. Determine whether the following operators are linear or nonlinear:

- a. $\hat{A}f(x) = SQRf(x)$ [square f(x)]
- **b.** $\hat{A}f(x) = f^*(x)$ [form the complex conjugate of f(x)]
- **c.** $\hat{A}f(x) = 0$ [multiply f(x) by zero]
- **d.** $\hat{A}f(x) = [f(x)]^{-1}$ [take the reciprocal of f(x)]
- e. $\hat{A}f(x) = f(0)$ [evaluate f(x) at x = 0]
- **f.** $\hat{A}f(x) = \ln f(x)$ [take the logarithm of f(x)]