

A family of Runge-Kutta methods with zero phase-lag and derivatives for the numerical solution of the Schrödinger equation and related problems

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Abstract We construct a family of two new optimized explicit Runge-Kutta methods with zero phase-lag and derivatives for the numerical solution of the time-independent radial Schrödinger equation and related ordinary differential equations with oscillating solutions. The numerical results show the superiority of the new technique of nullifying both the phase-lag and its derivatives.

Keywords Phase-fitting · Derivative · Schrödinger equation · Runge-Kutta · Explicit methods

1 Introduction

Much research has been done on the numerical integration of the radial Schrödinger equation:

$$y''(x) = \left(\frac{l(l+1)}{x^2} + V(x) - E \right) y(x) \quad (1)$$

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where $\frac{l(l+1)}{x^2}$ is the *centrifugal potential*, $V(x)$ is the *potential*, E is the *energy* and $W(x) = \frac{l(l+1)}{x^2} + V(x)$ is the *effective potential*. It is valid that $\lim_{x \rightarrow \infty} V(x) = 0$ and therefore $\lim_{x \rightarrow \infty} W(x) = 0$.

Many problems in chemistry, physics, physical chemistry, chemical physics, electronics etc., are expressed by Eq. 1.

In this paper we will study the case of $E > 0$. We divide $[0, \infty]$ into subintervals $[a_i, b_i]$ so that $W(x)$ is a constant with value \bar{W}_i . After this the problem (1) can be expressed by the approximation

$$\begin{aligned}
 y_i'' &= (\bar{W} - E) y_i, && \text{whose solution is} \\
 y_i(x) &= A_i \exp\left(\sqrt{\bar{W} - E} x\right) + B_i \exp\left(-\sqrt{\bar{W} - E} x\right), && (2) \\
 A_i, B_i &\in \mathbb{R}.
 \end{aligned}$$

There has been an extended bibliography on the development and analysis of numerical methods for the efficient solution of the Schrödinger equation: see for example [1–129].

2 Basic theory

2.1 Explicit Runge-Kutta methods

An s -stage explicit Runge-Kutta method used for the computation of the approximation of $y_{n+1}(x)$, when $y_n(x)$ is known, can be expressed by the following relations:

$$\begin{aligned}
 y_{n+1} &= y_n + \sum_{i=1}^s b_i k_i \\
 k_i &= h f \left(x_n + c_i h, y_n + h \sum_{j=1}^{i-1} a_{ij} k_j \right), \quad i = 1, \dots, s
 \end{aligned} \tag{3}$$

where in this case $f(x, y(x)) = (W(x) - E) y(x)$.

Actually to solve the second order ODE (1) using first order numerical method (3), (1) becomes:

$$\begin{aligned}
 z'(x) &= (W(x) - E) y(x) \\
 y'(x) &= z(x)
 \end{aligned} \tag{4}$$

while we use two sets of Eq. 3: one for y_{n+1} and one for z_{n+1} .

The method shown above can also be presented using the Butcher table below:

$$\begin{array}{c|ccc}
 0 & & & \\
 c_2 & a_{21} & & \\
 c_3 & a_{31} & a_{32} & \\
 \vdots & \vdots & \vdots & \\
 c_s & a_{s1} & a_{s2} & \cdots & a_{s,s-1} \\
 \hline
 & b_1 & b_2 & \cdots & b_{s-1} & b_s
 \end{array} \quad (5)$$

Coefficients c_2, \dots, c_s must satisfy the equations:

$$c_i = \sum_{j=1}^{i-1} a_{ij}, \quad i = 2, \dots, s \quad (6)$$

Definition 1 [3] A Runge-Kutta method has algebraic order p when the method's series expansion agrees with the Taylor series expansion in the p first terms: $y^{(n)}(x) = y_{app}^{(n)}(x)$, $n = 1, 2, \dots, p$.

A convenient way to obtain a certain algebraic order is to satisfy a number of equations derived from Tree Theory. These equations will be shown during the construction of the new methods.

2.2 Phase-lag analysis of Runge-Kutta methods

The phase-lag analysis of Runge-Kutta methods is based on the test equation

$$y' = I\omega y, \quad \omega \in R \quad (7)$$

Application of the Runge-Kutta method described in (3) to the scalar test Eq. 7 produces the numerical solution:

$$y_{n+1} = a_*^n y_n, \quad a_* = A_s(v^2) + ivB_s(v^2), \quad (8)$$

where $v = \omega h$ and A_s, B_s are polynomials in v^2 completely defined by Runge-Kutta parameters $a_{i,j}, b_i$ and c_i , as shown in (5).

Definition 2 [1] In the explicit s -stage Runge-Kutta method, presented in (5), the quantities

$$t(v) = v - \arg[a_*(v)], \quad a(v) = 1 - |a_*(v)|$$

are respectively called the *phase-lag* or *dispersion error* and the *dissipative error*. If $t(v) = O(v^{q+1})$ and $a(v) = O(v^{r+1})$ then the method is said to be of dispersive order q and dissipative order r .

3 Construction of the new trigonometrically fitted Runge-Kutta methods

We consider the explicit Runge-Kutta method with 3 stages and 3rd algebraic order given in table (9).

$$\begin{array}{c|c}
 \frac{1}{2} & \frac{1}{2} \\
 1 & -1 \quad 2 \\
 \hline
 & \frac{1}{6} \quad \frac{2}{3} \quad \frac{1}{6}
 \end{array} \tag{9}$$

We will construct two new optimized methods.

3.1 First optimized method with zero phase-lag

In order to develop the new optimized method, we set free b_3 , while all other coefficients are borrowed from the classical method. We want the phase-lag of the method to be null, so we satisfy the equation $PL = 0$, while solving for b_3 , where

$$PL = 1/6 \left(6 + (-2 - 6 b_3) v^2 \right) \tan(v) + v^3 b_3 + 1/6 (-5 - 6 b_3) v$$

So b_3 becomes

$$b_3 = - \frac{-6 \tan(v) + 2 \tan(v) v^2 + 5 v}{6v (v \tan(v) - v^2 + 1)}$$

and its Taylor series expansion is

$$b_3 = \frac{1}{6} - \frac{1}{30} v^4 - \frac{4}{315} v^6 + \frac{17}{2835} v^8 + \frac{206}{31185} v^{10} + \frac{7951}{12162150} v^{12} - \dots$$

where $v = \omega h$, ω is a real number and indicates the dominant frequency of the problem and h is the step-length of integration.

3.2 Second optimized method with zero phase-lag and derivative

As for the development of the second optimized method, we set free b_2 and b_3 , while all other coefficients are borrowed from the classical method. We want the phase-lag and its first derivative of the method to be null, so we satisfy the equations $\{PL = 0, PL' = 0\}$, while solving for b_2 and b_3 , where

$$\begin{aligned}
 PL &= 1/6 \left(6 + (-3 b_2 - 6 b_3) v^2 \right) \tan(v) + v \left(-1/6 - b_2 - b_3 + b_3 v^2 \right) \\
 PL' &= -v \tan(v) b_2 - 2 v \tan(v) b_3 + 5/6 + (\tan(v))^2 - 1/2 v^2 b_2 \\
 &\quad - 1/2 v^2 b_2 (\tan(v))^2 + 2 b_3 v^2 - b_3 v^2 (\tan(v))^2 - b_2 - b_3
 \end{aligned} \tag{10}$$

Then we have

$$\begin{aligned}
 b_2 &= \frac{1}{6} \frac{12v + v^3 + \tan(v)v^2 - 12 \tan(v) + v^3(\tan(v))^2}{v^2(-3v + \tan(v) + v(\tan(v))^2 - \tan(v)v^2 + v^3 + v^3(\tan(v))^2)} \\
 b_3 &= \frac{1}{3} \frac{5v^3(\tan(v))^2 + 7v^3 - 19 \tan(v)v^2 + 6v(\tan(v))^2 - 6v + 6 \tan(v)}{v^2(-3v + \tan(v) + v(\tan(v))^2 - \tan(v)v^2 + v^3 + v^3(\tan(v))^2)}
 \end{aligned} \quad (11)$$

The Taylor series expansion of the coefficients are given below:

$$\begin{aligned}
 b_2 &= \frac{2}{3} - \frac{2}{15}v^2 - \frac{52}{315}v^4 - \frac{3526}{14175}v^6 - \frac{173788}{467775}v^8 - \frac{354768808}{638512875}v^{10} - \dots \\
 b_3 &= \frac{1}{6} + \frac{2}{15}v^2 + \frac{25}{126}v^4 + \frac{4201}{14175}v^6 + \frac{207349}{467775}v^8 + \frac{423287713}{638512875}v^{10} + \dots
 \end{aligned} \quad (12)$$

where $v = \omega h$, ω is a real number and indicates the dominant frequency of the problem and h is the step-length of integration.

4 Algebraic order of the new methods

The following 4 equations must be satisfied so that the new methods maintain the third algebraic order of the corresponding classical method (9). The number of stages is symbolized by s , where $s = 4$. Then we are presenting the Taylor series expansions of the remainders of these equations, that is the difference of the right part minus the left part.

1st Alg. Order (1 equation)

$$\sum_{i=1}^s b_i = 1$$

3rd Alg. Order (4 equations)

$$\sum_{i=1}^s b_i c_i^2 = \frac{1}{3}$$

2nd Alg. Order (2 equations)

$$\sum_{i=1}^s b_i c_i = \frac{1}{2}$$

$$\sum_{i,j=1}^s b_i a_{ij} c_j = \frac{1}{6}$$

(13)

4.1 Equations remainders for the first method

We are presenting Rem which is the remainder for all four equations for the first method:

$$Rem = -\frac{1}{30}v^4 - \frac{4}{315}v^6 + \frac{17}{2835}v^8 + \frac{206}{31185}v^{10} + \dots \quad (14)$$

4.2 Equations remainders for the second method

The four remainders of the equations for the second method are:

$$\begin{aligned}
 Rem_1 &= \frac{1}{30} v^4 + \frac{1}{21} v^6 + \frac{113}{1575} v^8 + \frac{7171}{66825} v^{10} + \dots \\
 Rem_2 &= \frac{1}{15} v^2 + \frac{73}{630} v^4 + \frac{2438}{14175} v^6 + \frac{24091}{93555} v^8 + \frac{245903309}{638512875} v^{10} + \dots \\
 Rem_3 &= \frac{1}{10} v^2 + \frac{11}{70} v^4 + \frac{2213}{9450} v^6 + \frac{54634}{155925} v^8 + \frac{37177279}{70945875} v^{10} + \dots \\
 Rem_4 &= \frac{2}{15} v^2 + \frac{25}{126} v^4 + \frac{4201}{14175} v^6 + \frac{207349}{467775} v^8 + \frac{423287713}{638512875} v^{10} + \dots \quad (15)
 \end{aligned}$$

We see that the two optimized methods retain the third algebraic order, since the constant term of all the remainders is zero.

5 Numerical results

5.1 The inverse resonance problem

The efficiency of the two new constructed methods will be measured through the integration of problem (1) with $l = 0$ at the interval $[0, 15]$ using the well known Woods-Saxon potential

$$\begin{aligned}
 V(x) &= \frac{u_0}{1+q} + \frac{u_1 q}{(1+q)^2}, \quad q = \exp\left(\frac{x-x_0}{a}\right), \quad \text{where} \quad (16) \\
 u_0 &= -50, \quad a = 0.6, \quad x_0 = 7 \quad \text{and} \quad u_1 = -\frac{u_0}{a}
 \end{aligned}$$

and with boundary condition $y(0) = 0$.

The potential $V(x)$ decays more quickly than $\frac{l(l+1)}{x^2}$, so for large x (asymptotic region) the Schrödinger Eq. 1 becomes

$$y''(x) = \left(\frac{l(l+1)}{x^2} - E \right) y(x) \quad (17)$$

The last equation has two linearly independent solutions $kx j_l(kx)$ and $kx n_l(kx)$, where j_l and n_l are the spherical Bessel and Neumann functions. When $x \rightarrow \infty$ the solution takes the asymptotic form

$$\begin{aligned}
 y(x) &\approx A k x j_l(k x) - B k x n_l(k x) \\
 &\approx D[\sin(k x - \pi l/2) + \tan(\delta_l) \cos(k x - \pi l/2)], \quad (18)
 \end{aligned}$$

where δ_l is called *scattering phase shift* and it is given by the following expression:

$$\tan(\delta_l) = \frac{y(x_i) S(x_{i+1}) - y(x_{i+1}) S(x_i)}{y(x_{i+1}) C(x_i) - y(x_i) C(x_{i+1})}, \quad (19)$$

where $S(x) = k x j_l(kx)$, $C(x) = k x n_l(kx)$ and $x_i < x_{i+1}$ and both belong to the asymptotic region. Given the energy we approximate the phase shift, the accurate value of which is $\pi/2$ for the above problem.

We will use three different values for the energy: (i) 989.701916, (ii) 341.495874 and (iii) 163.215341. As for the frequency ω we will use the suggestion of Ixaru and Rizea [2]:

$$\omega = \begin{cases} \sqrt{E - 50} & x \in [0, 6.5] \\ \sqrt{E} & x \in [6.5, 15] \end{cases} \quad (20)$$

5.2 Nonlinear problem

$y'' = -100y + \sin(y)$, with $y(0) = 0$, $y'(0) = 1$, $t \in [0, 20\pi]$, $y(20\pi) = 3.92823991 \cdot 10^{-4}$ and $\omega = 10$ as frequency of this problem.

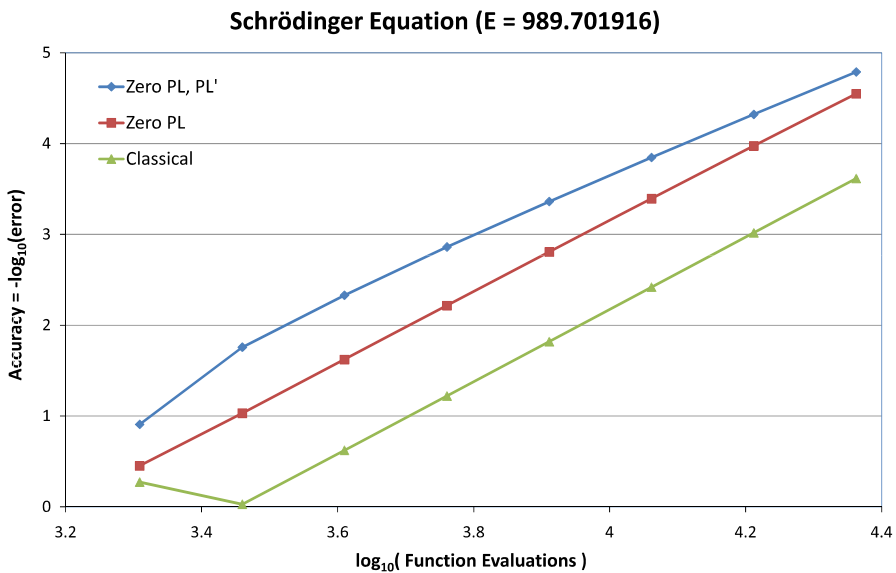


Fig. 1 Efficiency for the Schrödinger equation using $E = 989.701916$

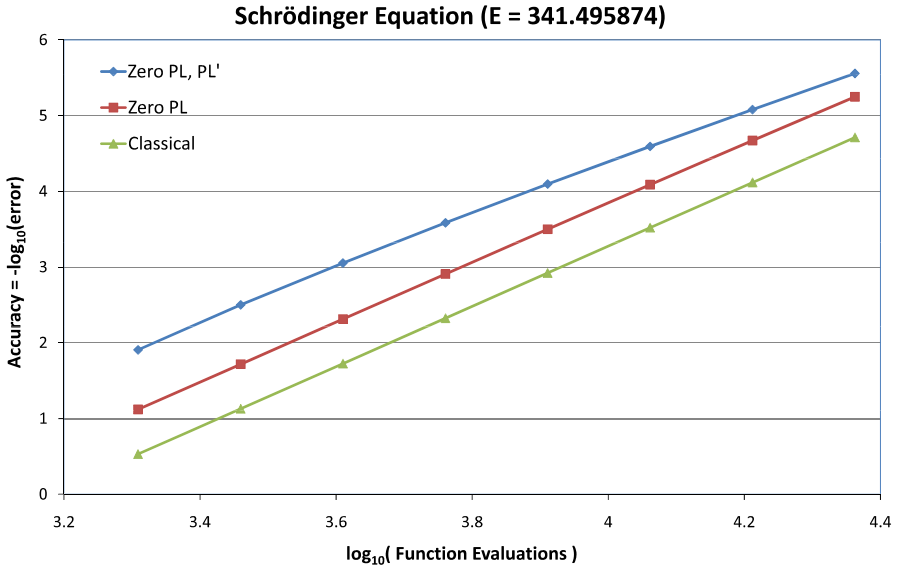


Fig. 2 Efficiency for the Schrödinger equation using $E = 341.495874$

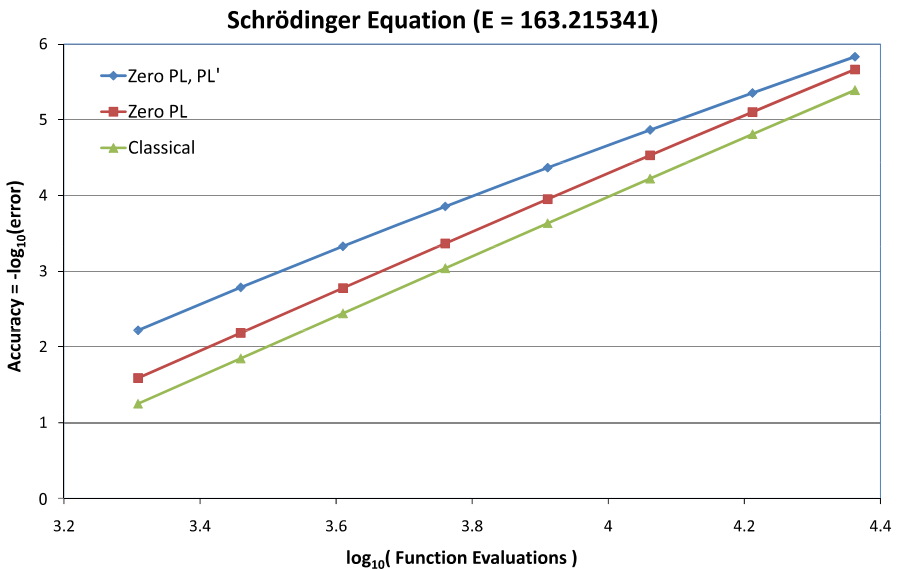


Fig. 3 Efficiency for the Schrödinger equation using $E = 163.215341$

5.3 Comparison

We present the **accuracy** of the tested methods expressed by the $-\log_{10}(\text{error})$ at the end point) when comparing the phase shift to the actual value $\pi/2$ versus the $\log_{10}(\text{total function evaluations})$. The **function evaluations** per step are equal to the

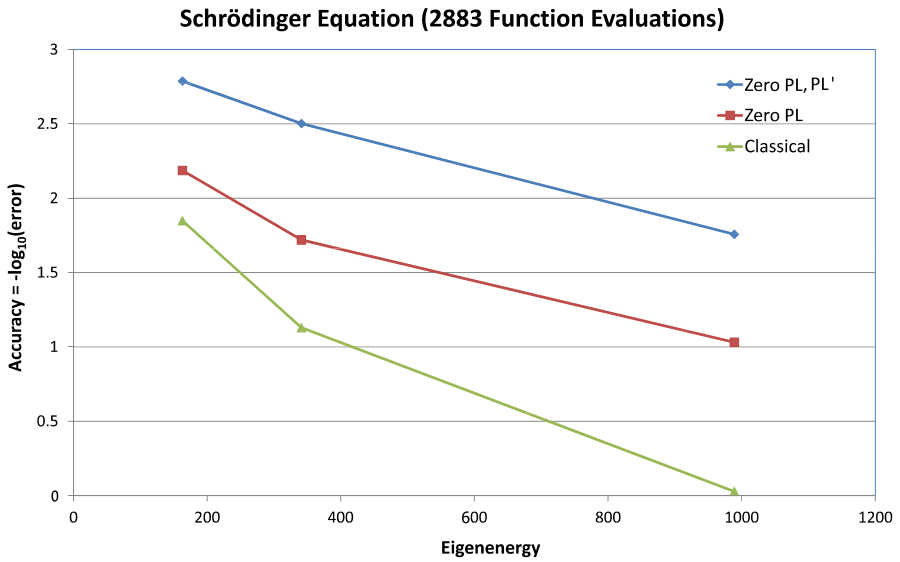


Fig. 4 Efficiency for different eigenenergies

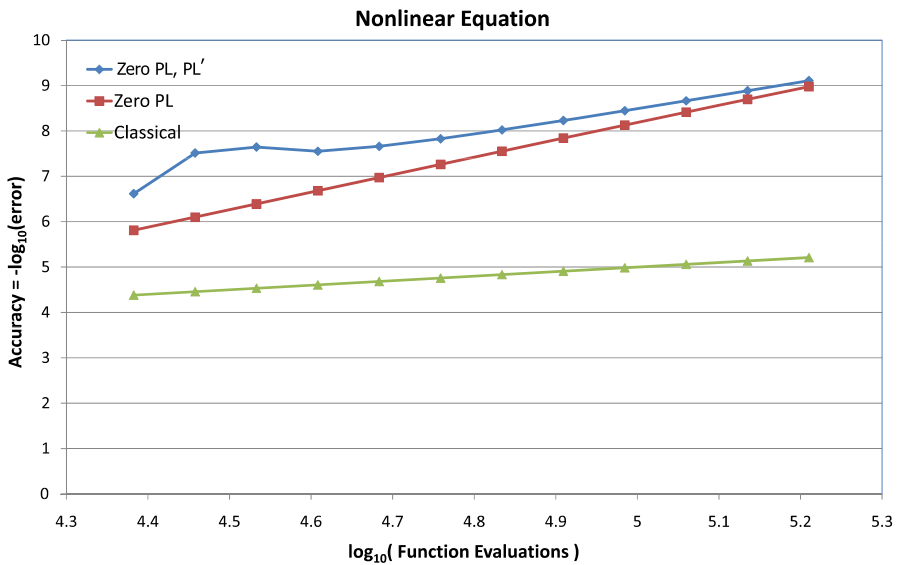


Fig. 5 Efficiency for the nonlinear problem

number of stages of the method multiplied by two that is the dimension of the vector of the functions integrated for the Schrödinger ($y(x)$ and $z(x)$). In Fig. 1 we use $E = 989.701916$, in Fig. 2 $E = 341.495874$ and in Fig. 3 $E = 163.215341$.

6 Conclusions

We compare the two optimized methods and the corresponding classical explicit Runge–Kutta method for the integration of the Schrödinger equation and the Nonlinear problem. We see that the second method with the phase-lag and its first derivative nullified is the most efficient in all cases, followed in terms of efficiency by the optimized method with zero phase-lag and then by the corresponding classical method.

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