

Problem 8.1 *Brownian motion in a harmonic trap: correlation functions*

The ASCII files `trajectory_8-[1-3].dat` contain trajectories of three different diffusing particles. Each column is a time series $x_i(t)$ of one Cartesian coordinate ($i = 1, 2, 3$), sampled at the time intervals Δt given in the first line. The columns within the same file may be considered independent measurements of the same situation.

- For each dataset, calculate the mean-square displacement $\delta r^2(t) = \sum_i \langle |x_i(t) - x_i(0)|^2 \rangle$ from a time average. Use the naïve nested-loop algorithm and restrict to the first 10^4 or 10^5 data points for performance reasons. Plot your results on double-logarithmic scales and in a single figure, add a legend.
- Calculate the power spectral density $S(\omega)$ using fast Fourier transformation (FFT) for frequencies $\omega = 2\pi n/T$, where $n = 0, \dots, N/2$ and $T = N \Delta t$ is the length of the trajectory. Process each Cartesian coordinate separately. Apply the Wiener–Khinchin theorem to obtain an estimate for $\delta r^2(t)$.

Hint: FFT is efficient only if the length of the input data is of the form $2^k 3^l 5^m$ for $k, l, m = 0, 1, 2, \dots$

- Implement a multiple- τ correlation algorithm as described in the lecture. Use blocks of length $\ell = 10$ and as many levels as required to cover correlation times of $T/10$. Calculate $\delta r^2(t)$ for the full data sets and compare with your findings from the previous methods.

Hint: For performance reasons, it is advised to restrict the calculation of short-time correlations suitably, e.g., by requiring a minimal separation of initial points $x_i(t_0)$.

- Depending on the dataset, the results for $\delta r^2(t)$ should exhibit some or all of the following regimes:

$$\delta r^2(t) \simeq \begin{cases} \langle v^2 \rangle t^2, & \text{inertial or ballistic motion,} \\ 6Dt, & \text{free diffusion,} \\ \ell^2, & \text{localisation or confined motion.} \end{cases}$$

Identify time windows in your data, where such behaviour is observed, and determine the parameters $\langle v^2 \rangle$, D , ℓ .

- e*) Compute the velocity autocorrelation function $Z(t)$ by (i) correlating the increments of the time series (differences of adjacent samples) and (ii) taking a second derivative of $\delta r^2(t)$ using central difference quotients. Plot your results using a logarithmic time axis. Can you identify exponential decays, $Z(t) \sim e^{-t/\tau}$, or sums thereof?

Due date: 19 January, 6 p.m.