

**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  $\Delta t$  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- $\tau$  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  $\langle v^2 \rangle$ ,  $D$ ,  $\ell$ .

- 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.**