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$$\langle x \rangle = \sum_x x P(x) = \sum_{r=0}^N (2r-N) P_r = 2\langle r \rangle - N$$

$$\langle x^2 \rangle = \sum_r (2r-N)^2 P_r = 4\langle r^2 \rangle - 4N\langle r \rangle + N^2$$

$$\left. \frac{d}{d\theta} T(\theta) \right|_{\theta=0} = \sum_r \left. \frac{d}{d\theta} e^{r\theta} P_r \right|_{\theta=0} = \sum_r r e^{r\theta} P_r \Big|_{\theta=0} = \langle r \rangle$$

$$\left. \frac{d^n}{d\theta^n} T(\theta) \right|_{\theta=0} = \sum_r r^n e^{r\theta} P_r \Big|_{\theta=0} = \langle r^n \rangle$$

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$$\left. \frac{d}{d\theta} (e^{\theta} p + q)^N \right|_{\theta=0} = N (e^{\theta} p + q)^{N-1} e^{\theta} p \Big|_{\theta=0} = N p = \langle r \rangle$$

$$\begin{aligned} \left. \frac{d^2}{d\theta^2} (e^{\theta} p + q)^N \right|_{\theta=0} &= \left[N e^{\theta} p (e^{\theta} p + q)^{N-1} + N(N-1) e^{\theta} p (e^{\theta} p + q)^{N-2} e^{\theta} p \right]_{\theta=0} \\ &= N p + N(N-1) p^2 = N p (1 + N p - p) \\ &= N p (N p + q) = \langle r^2 \rangle \end{aligned}$$

$$\langle x \rangle = 2\langle r \rangle - N = 2N p - N = N(2p - 1)$$

$$\langle x^2 \rangle - \langle x \rangle^2 = 4\langle r^2 \rangle - 4N\langle r \rangle + N^2 - (2\langle r \rangle - N)^2$$

$(4\langle r^2 \rangle - 4N\langle r \rangle + N^2)$

$$= 4(\langle r^2 \rangle - \langle r \rangle^2) = 4(N^2 p^2 + N p q - N^2 p^2) = 4N p q$$

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$$\frac{\Delta x}{\langle x \rangle} \propto \frac{\sqrt{t}}{t} \sim \frac{1}{\sqrt{t}} \rightarrow 0 \quad \text{For large } t \rightarrow \infty$$

$$N \rightarrow \infty$$

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$$M = \langle x_i \rangle = \sum_{L,R} x_i P_i = (+1)^p + (-1)^q \binom{t/N}{p} = 2p - 1 = v_{dr} \Delta t = \frac{v_{dr} t}{N}$$

$$\langle x_i^2 \rangle = (+1)^2 p + (-1)^2 q = 1$$

$$\sigma^2 = 1 - (4p^2 - 4p + 1) = 4p(1-p) = 4pq = D^2 \Delta t = \frac{D^2 t}{N}$$

General results: $Nu = v_{dr} t = \langle x \rangle$ $N\sigma^2 = D^2 t = (\Delta x)^2$

(p,q not general)

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Configuration of $N=8$ spins fixed in a line

$\uparrow \downarrow \uparrow \uparrow \uparrow \downarrow \uparrow \uparrow$

Total # of configs: $2 \cdot 2 \cdot 2 \cdots 2 = 2^N = 2^8 = 256$

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Total (internal) energy $E = (-H)n_+ + (H)n_- = -H(2n_+ - N)$

$$E(\uparrow \downarrow \uparrow \uparrow \uparrow \downarrow \uparrow \uparrow) = -H(2 \cdot 6 - 8) = -4H < 0$$

With energy $E = -4H$ conserved, what fraction of states allowed?

$$\text{Fraction} = \frac{\# \text{ allowed}}{\# \text{ total}} = \frac{\binom{8}{6}}{2^8} = \frac{8 \cdot 7/2}{256} = \frac{28}{256} = \frac{7}{64} \approx 11\%$$