

On Wigner and Bohmian measures in semi-classical quantum dynamics

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 - Review on Wigner measures
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Basic setting

Consider the time-evolution of $\psi^\varepsilon(t, \cdot) \in L^2(\mathbb{R}^d; \mathbb{C})$ governed by **Schrödinger's equation**:

$$i\varepsilon \partial_t \psi^\varepsilon = -\frac{\varepsilon^2}{2} \Delta \psi^\varepsilon + V(x) \psi^\varepsilon, \quad \psi^\varepsilon(0, x) = \psi_0^\varepsilon \in L^2(\mathbb{R}^d),$$

where $x \in \mathbb{R}^d$, $t \in \mathbb{R}$, and $0 < \varepsilon \leq 1$ a (small) **semi-classical parameter**.

The potential $V(x) \in \mathbb{R}$ is assumed to be smooth and $V \in L^\infty(\mathbb{R}^d)$.
Then, the Hamiltonian

$$H^\varepsilon := -\frac{\varepsilon^2}{2} \Delta + V(x)$$

is ess. self-adjoint on $L^2(\mathbb{R}^d)$ and thus $\psi^\varepsilon(t) = e^{-itH^\varepsilon/\varepsilon} \psi_0, \forall t \in \mathbb{R}$.

Basic **conservation laws** for mass and energy:

$$M^\varepsilon(t) := \|\psi^\varepsilon(t)\|_{L^2}^2 = \|\psi_0^\varepsilon\|_{L^2}^2,$$

$$E^\varepsilon(t) := \frac{\varepsilon^2}{2} \int_{\mathbb{R}^d} |\nabla \psi^\varepsilon(t, x)|^2 dx + \int_{\mathbb{R}^d} V(x) |\psi^\varepsilon(t, x)|^2 dx = E^\varepsilon(0).$$

The initial data ψ_0 is assumed to satisfy:

$$M^\varepsilon(0) = \|\psi_0^\varepsilon\|_{L^2}^2 = 1, \quad \sup_{0 < \varepsilon \leq 1} E^\varepsilon(0) \leq C < +\infty.$$

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This implies (since $V(x) \geq 0$ w.r.o.g.) that $\psi^\varepsilon(t)$ is **ε -oscillatory**:

$$\forall t \in \mathbb{R} : \quad \sup_{0 < \varepsilon \leq 1} (\|\psi^\varepsilon(t)\|_{L^2} + \|\varepsilon \nabla \psi^\varepsilon(t)\|_{L^2}) < +\infty.$$

The wave function ψ^ε can be used to define **observable densities**, i.e. (real-valued) quadratic quantities of ψ^ε .

Two important examples are the **position** and the **current density**:

$$\rho^\varepsilon(t, x) = |\psi^\varepsilon(t, x)|^2, \quad J^\varepsilon(t, x) = \varepsilon \operatorname{Im} (\overline{\psi^\varepsilon}(t, x) \nabla \psi^\varepsilon(t, x)).$$

which satisfy the so-called **Quantum hydrodynamic system** (QHD):

$$\begin{cases} \partial_t \rho^\varepsilon + \operatorname{div} J^\varepsilon = 0, \\ \partial_t J^\varepsilon + \operatorname{div} \left(\frac{J^\varepsilon \otimes J^\varepsilon}{\rho^\varepsilon} \right) + \rho^\varepsilon \nabla V = \frac{\varepsilon^2}{2} \rho^\varepsilon \nabla \left(\frac{\Delta \sqrt{\rho^\varepsilon}}{\sqrt{\rho^\varepsilon}} \right). \end{cases}$$

Bohmian dynamics

In **Bohmian mechanics** [Bohm '52] one defines particle-trajectories

$$X^\varepsilon(t, \cdot) : \mathbb{R}^d \rightarrow \mathbb{R}^d; \quad y \mapsto x \equiv X^\varepsilon(t, y),$$

via the following ODE:

$$\dot{X}^\varepsilon(t, y) = u^\varepsilon(t, X^\varepsilon(t, y)), \quad X^\varepsilon(0, y) = y \in \mathbb{R}^d,$$

where the initial $y \in \mathbb{R}^d$ are assumed to be **distributed** according to $\rho_0^\varepsilon \equiv |\psi_0^\varepsilon|^2$ and the **velocity field** u^ε is (formally) given by

$$u^\varepsilon(t, x) := \frac{J^\varepsilon(t, x)}{\rho^\varepsilon(t, x)} = \varepsilon \operatorname{Im} \left(\frac{\nabla \psi^\varepsilon(t, x)}{\psi^\varepsilon(t, x)} \right).$$

Even though u^ε is (highly) singular, it can be proved [Berndl et al. '95] that, for all $t \in \mathbb{R}$: $X^\varepsilon(t, \cdot)$ is well-defined $\rho_0^\varepsilon - a.e.$ and that

$$\rho^\varepsilon(t) = X^\varepsilon(t, \cdot) \# \rho_0^\varepsilon,$$

i.e. $\rho^\varepsilon(t, x)$ is the **push-forward** of ρ_0^ε under the mapping $X^\varepsilon(t, \cdot)$:

$$\int_{\mathbb{R}^d} \sigma(x) \rho^\varepsilon(t, x) dx = \int_{\mathbb{R}^d} \sigma(X^\varepsilon(t, y)) \rho_0^\varepsilon(y) dy, \quad \sigma \in C_0(\mathbb{R}^d).$$

The latter is often called **equivariance** of the measure $\rho^\varepsilon(t, \cdot)$, see [Teufel and Tumulka '05].

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Then, since $\dot{X}^\varepsilon = u^\varepsilon(t, X^\varepsilon(t, y))$:

$$\dot{P}^\varepsilon = \frac{d}{dt}u^\varepsilon(t, X^\varepsilon(t, y)) = \partial_t u^\varepsilon + u^\varepsilon \cdot \nabla u^\varepsilon$$

and using the QHD system (rewritten in terms of $\rho^\varepsilon, u^\varepsilon$) gives:

$$(1) \quad \begin{cases} \dot{X}^\varepsilon = P^\varepsilon, & X^\varepsilon(0, y) = y \\ \dot{P}^\varepsilon = -\nabla V(X^\varepsilon) - \nabla V_B^\varepsilon(t, X^\varepsilon), & P^\varepsilon(0, y) = u_0^\varepsilon(y), \end{cases}$$

with $V_B^\varepsilon := -\frac{\varepsilon^2}{2\sqrt{\rho^\varepsilon}}\Delta\sqrt{\rho^\varepsilon}$, the so-called **Bohm potential**.

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- 4 allows for a comparison to the well-known theory of Wigner functions and Wigner measures;
- 5 could provide a possible starting point for an optimal-mass transportation formulation of quantum dynamics.

Bohmian measures

Definition

Fix $\varepsilon > 0$ and let $\psi^\varepsilon \in H^1(\mathbb{R}^d)$, with associated densities $\rho^\varepsilon, J^\varepsilon$. Then, $\beta^\varepsilon \in \mathcal{M}^+(\mathbb{R}_x^d \times \mathbb{R}_p^d)$ is given by

$$\langle \beta^\varepsilon, \varphi \rangle := \int_{\mathbb{R}^d} \rho^\varepsilon(x) \varphi \left(x, \frac{J^\varepsilon(x)}{\rho^\varepsilon(x)} \right) dx, \quad \forall \varphi \in C_0(\mathbb{R}_x^d \times \mathbb{R}_p^d).$$

In other words

$$\beta^\varepsilon(x, p) = \rho^\varepsilon(x) \delta \left(p - \frac{J^\varepsilon(x)}{\rho^\varepsilon(x)} \right),$$

i.e. a **mono-kinetic** phase space distribution. It, formally, defines a **Lagrangian sub-manifold** of phase space

$$\mathcal{L}^\varepsilon := \{(x, p) \in \mathbb{R}_x^d \times \mathbb{R}_p^d : p = u^\varepsilon(x)\},$$

Analogous to classical kinetic theory, we have

$$\rho^\varepsilon(x) = \int_{\mathbb{R}^d} \beta^\varepsilon(x, dp), \quad J^\varepsilon(x) = \int_{\mathbb{R}^d} p \beta^\varepsilon(x, dp).$$

However, for the second moment, we find

$$\iint_{\mathbb{R}^{2d}} \frac{|p|^2}{2} \beta^\varepsilon(x, dp) = \frac{1}{2} \int_{\mathbb{R}^d} \frac{|J^\varepsilon(x)|^2}{\rho^\varepsilon(x)} dx$$

which is **not equal** to the quantum mechanical kinetic energy:

$$E_{\text{kin}} := \frac{\varepsilon^2}{2} \int_{\mathbb{R}^d} |\nabla \psi^\varepsilon(x)|^2 dx = \frac{1}{2} \int_{\mathbb{R}^d} \frac{|J^\varepsilon(x)|^2}{\rho^\varepsilon(x)} + \frac{\varepsilon^2}{2} \int_{\mathbb{R}^d} |\nabla \sqrt{\rho^\varepsilon}|^2 dx,$$

i.e. we are missing the term of order $\mathcal{O}(\varepsilon^2)$.

Dynamics of Bohmian measures

Denote by $\Phi_t^\varepsilon := (X^\varepsilon(t, y), P^\varepsilon(t, y))$ the (ε -dependent) **phase space flow** induced by (1).

Lemma (Equivariance of β)

The mapping Φ_t^ε exists globally in-time for almost all $(x, p) \in \mathbb{R}^{2d}$, relative to the measure

$$\beta_0^\varepsilon(y, p) = \rho_0^\varepsilon(y) \delta(p - u_0^\varepsilon(y)).$$

Moreover Φ_t^ε is continuous in time on its maximal open domain and

$$\beta^\varepsilon(t) = \Phi_t^\varepsilon \# \beta_0^\varepsilon,$$

i.e. $\beta^\varepsilon(t)$ is the push-forward of β^ε under the flow Φ_t^ε .

Classical limit of Bohmian measures

Lemma (Existence of a limiting measure)

Let $\psi^\varepsilon(t)$ be ε -oscillatory, i.e

$$\sup_{0 < \varepsilon \leq 1} (\|\psi^\varepsilon(t)\|_{L^2} + \|\varepsilon \nabla \psi^\varepsilon(t)\|_{L^2}) < +\infty.$$

Then, up to extraction of sub-sequences, it holds:

$$\beta^\varepsilon \xrightarrow{\varepsilon \rightarrow 0^+} \beta \quad \text{in } L^\infty(\mathbb{R}_t; \mathcal{M}^+(\mathbb{R}_x^d \times \mathbb{R}_p^d)) \text{ w - *.$$

for some classical limit $\beta(t) \in \mathcal{M}^+(\mathbb{R}_x^d \times \mathbb{R}_p^d)$. Moreover,

$$\rho^\varepsilon(t, x) \xrightarrow{\varepsilon \rightarrow 0^+} \int_{\mathbb{R}^d} \beta(t, x, dp), \quad J^\varepsilon(t, x) \xrightarrow{\varepsilon \rightarrow 0^+} \int_{\mathbb{R}^d} p \beta(t, x, dp).$$

Thus, the limiting measure $\beta(t)$ incorporates (for all times $t \in \mathbb{R}$), the classical limit of the quantum mechanical position and current densities $\rho^\varepsilon(t), J^\varepsilon(t)$.

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Remark (Tightness)

If in addition $\rho^\varepsilon(t) = |\psi^\varepsilon(t)|^2$ is tight, we also have

$$\lim_{\varepsilon \rightarrow 0^+} \iint_{\mathbb{R}^{2d}} \beta^\varepsilon(t, dx, dp) = \iint_{\mathbb{R}^{2d}} \beta(t, dx, dp),$$

i.e. we do not lose any mass in the limit process.

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Q: Can we say more about $\beta(t)$, e.g., when is $\beta(t)$ mono-kinetic ?

Q: Can we infer from $\beta(t)$ information on the classical limit of $X^\varepsilon(t), P^\varepsilon(t)$?

Young measures

We briefly recall the definition of **Young measures**:

Let $f_\varepsilon : \mathbb{R}^d \rightarrow \mathbb{R}^m$ be a sequence of measurable functions. Then, there exists a mapping

$$\Upsilon_\zeta : \mathbb{R}^d \rightarrow \mathcal{M}^+(\mathbb{R}^m),$$

called the Young measure associated to f_ε , such that (after selection of an appropriate subsequence):

- 1 $\zeta \mapsto \langle \Upsilon_\zeta, g \rangle$ is measurable for all $g \in C_0(\mathbb{R}^m)$;
- 2 For any test function $\sigma \in L^1(\Omega; C_0(\mathbb{R}^m))$:

$$\lim_{\varepsilon \rightarrow 0} \int_{\mathbb{R}^d} \sigma(\zeta, f_\varepsilon(\zeta)) d\zeta = \int_{\mathbb{R}^d} \int_{\mathbb{R}^m} \sigma(\zeta, \lambda) d\Upsilon_\zeta(\lambda) d\zeta.$$

Using the push-forward formula $\beta^\varepsilon(t) = \Phi_t^\varepsilon \# \beta_0^\varepsilon$ and passing to the limit $\varepsilon \rightarrow 0_+$ implies:

Lemma (Connection to Young measures)

Denote by

$$\Upsilon_{t,y} : \mathbb{R}_t \times \mathbb{R}_y^d \rightarrow \mathcal{M}^+(\mathbb{R}_y^d \times \mathbb{R}_p^d) : (t, y) \mapsto \Upsilon_{t,y}(dx, dp),$$

the Young measure associated to the Bohmian flow $X^\varepsilon(t, y), P^\varepsilon(t, y)$.

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Then, if $\rho_0^\varepsilon \xrightarrow{\varepsilon \rightarrow 0_+} \rho_0$, strongly in $L^1_+(\mathbb{R}^d)$, the following identity holds

$$\beta(t, x, p) = \int_{\mathbb{R}_y^d} \Upsilon_{t,y}(x, p) \rho_0(y) dy.$$

Wigner transforms and Wigner measures

For any $\varepsilon > 0$, one defines **Wigner function** $w^\varepsilon(t) \in L^2(\mathbb{R}_x^d \times \mathbb{R}_p^d)$:

$$w^\varepsilon(t, x, p) := \frac{1}{(2\pi)^d} \int_{\mathbb{R}^d} \psi^\varepsilon \left(t, x - \frac{\varepsilon}{2} y \right) \overline{\psi^\varepsilon} \left(t, x + \frac{\varepsilon}{2} y \right) e^{iy \cdot p} dy.$$

The function $w^\varepsilon \in L^2(\mathbb{R}_x^d \times \mathbb{R}_p^d)$ solves a **nonlocal** dispersive equation. In general, $w^\varepsilon(t, x, p) \not\geq 0$ and thus not a probability measure.

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It is well known [Lions and Paul '93] that if $\psi^\varepsilon(t)$ is ε -oscillatory, then, up to extraction of sub-sequences,

$$w^\varepsilon \xrightarrow{\varepsilon \rightarrow 0^+} w \quad \text{in } C_b(\mathbb{R}_t; \mathcal{D}'(\mathbb{R}_x^d \times \mathbb{R}_p^d)) \text{ w} - *.$$

where $w(t) \in \mathcal{M}^+(\mathbb{R}_x^d \times \mathbb{R}_p^d)$ is the **Wigner measure**, satisfying the classical **Liouville equation**:

$$\partial_t w + p \cdot \nabla_x w - \nabla_x V \cdot \nabla_p w = 0, \quad \text{in } \mathcal{D}'(\mathbb{R}_p^d \times \mathbb{R}_x^d).$$

Moreover, if $\psi^\varepsilon(t)$ is ε -oscillatory, then we also have

$$\rho^\varepsilon(t, x) \xrightarrow{\varepsilon \rightarrow 0_+} \int_{\mathbb{R}^d} w(t, x, dp), \quad J^\varepsilon(t, x) \xrightarrow{\varepsilon \rightarrow 0_+} \int_{\mathbb{R}^d} p w(t, x, dp).$$

More generally, for any (smooth) **quantum mechanical observable**

$$\lim_{\varepsilon \rightarrow 0_+} \langle \psi^\varepsilon(t), \text{Op}^\varepsilon(a) \psi^\varepsilon(t) \rangle_{L^2} = \iint_{\mathbb{R}^{2d}} a(x, p) w(t, x, p) dx dp,$$

where $\text{Op}^\varepsilon(a)$ is the Weyl-quantized operator associated to the classical symbol $a \in C_b^\infty(\mathbb{R}_x^d \times \mathbb{R}_p^d)$.

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Q: Under which circumstances do we know that $w = \beta$?

Results on the connection of w and β

For simplicity we shall suppress any t -dependence in the following.

Theorem (Sub-critical case)

Assume that ψ^ε is uniformly bounded in $L^2(\mathbb{R}^d)$ and that in addition

$$\varepsilon \nabla \psi^\varepsilon \xrightarrow{\varepsilon \rightarrow 0^+} 0, \quad \text{in } L^2_{\text{loc}}(\mathbb{R}^d).$$

Then, up to extraction of subsequences, it holds

$$w(x, p) = \beta(x, p) \equiv \rho(x) \delta(p).$$

Wave functions ψ^ε which **neither oscillate nor concentrate** on the scale ε (but maybe on some larger scale), yield in the classical limit the **same** mono-kinetic Bohmian or Wigner measure with $p = 0$.

For the next result we use the representation

$$\psi^\varepsilon(x) = a^\varepsilon(x)e^{iS^\varepsilon(x)/\varepsilon},$$

with $S^\varepsilon(x) \in \mathbb{R}$ defined $\rho^\varepsilon \equiv |a^\varepsilon|^2 - a.e.$ (up to additives of $2\pi n, n \in \mathbb{N}$).

Theorem (WKB wave functions)

Let ψ^ε be as above. If $\varepsilon \nabla \sqrt{\rho^\varepsilon} \xrightarrow{\varepsilon \rightarrow 0_+} 0$, in $L^2_{\text{loc}}(\mathbb{R}^d)$, and if

$$\varepsilon \sup_{x \in \Omega^\varepsilon} \left| \frac{\partial^2 S^\varepsilon}{\partial x_\ell \partial x_j} \right| \xrightarrow{\varepsilon \rightarrow 0_+} 0, \quad \forall \ell, j \in 1, \dots, d,$$

where Ω^ε is an open set containing $\text{supp } \rho^\varepsilon$, then it holds

$$\lim_{\varepsilon \rightarrow 0_+} |\langle w^\varepsilon, \varphi \rangle - \langle \beta^\varepsilon, \varphi \rangle| = 0, \quad \forall \varphi \in C_0(\mathbb{R}_x^d \times \mathbb{R}_p^d).$$

This result can be shown to be **almost sharp**.

Case studies

Example (Oscillatory function)

Let $f \in \mathcal{S}(\mathbb{R}^d; \mathbb{C})$, $g \in C^\infty(\mathbb{R}^d, \mathbb{C})$ s.t. $g(y + \gamma) = g(y)$, $\gamma \in \Gamma \simeq \mathbb{Z}^d$ and

$$\psi^\varepsilon(x) = f(x)g\left(\frac{x}{\varepsilon}\right).$$

Then, $\beta = w$ if, and only if, $g(y) = \alpha e^{ik \cdot y}$, $\alpha \in \mathbb{R}$, $k \in \Gamma^*$.

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Then, $\beta = w$ if, and only if, $g(y) = \alpha e^{ik \cdot y}$, $\alpha \in \mathbb{R}$, $k \in \Gamma^*$.

Example (Concentrating function)

$$\psi^\varepsilon(x) = \varepsilon^{-d/2} f\left(\frac{x - x_0}{\varepsilon}\right),$$

with $f \in \mathcal{S}(\mathbb{R}^d; \mathbb{C})$. Thus $|\psi^\varepsilon|^2 \rightharpoonup \delta(x - x_0)$. Then, $\beta = w$ iff $f \equiv 0$.

Example (Semi-classical wave packet)

$$\psi^\varepsilon(x) = \varepsilon^{-d/4} f\left(\frac{x - x_0}{\sqrt{\varepsilon}}\right) e^{ip_0 \cdot x/\varepsilon}, \quad x_0, p_0 \in \mathbb{R}^d,$$

with $f \in \mathcal{S}^\infty(\mathbb{R}^d; \mathbb{C})$, concentrating “only” on the scale $\sqrt{\varepsilon}$ (such ψ^ε are often called “coherent states”).

Then, one easily computes

$$w = \beta = \|f\|_{L^2}^2 \delta(p - p_0) \delta(x - x_0).$$

This phase-space distribution describes classical (point) particles with position x_0 and momentum p_0 .

Semi-classical wave packets

Denote by $X(t), P(t)$ the solution of the classical Hamiltonian system

$$\begin{cases} \dot{X} = P, & X(0) = x_0, \\ \dot{P} = -\nabla V(X), & P(0) = p_0. \end{cases}$$

and assume the initial data to be a coherent state, i.e.

$$\psi_0^\varepsilon(x) = \varepsilon^{-d/4} f\left(\frac{x - x_0}{\sqrt{\varepsilon}}\right) e^{ip_0 \cdot x/\varepsilon}, \quad x_0, p_0 \in \mathbb{R}^d,$$

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In addition, we recall that a sequence $\{f_\varepsilon\}_{0 < \varepsilon \leq 1} : \mathbb{R}^d \rightarrow \mathbb{R}$ is said to **converge locally in measure** to f , if for every $\delta > 0$ and every Borel set Ω with **finite** Lebesgue measure:

$$\lim_{\varepsilon \rightarrow 0} \text{meas}\{(x \in \Omega \mid f_\varepsilon(x) - f(x) \geq \delta)\} = 0.$$

Theorem (Convergence of Bohmian trajectories)

Let $V \in C_b^3(\mathbb{R}^d)$ and ψ_0^ε a coherent state at x_0, p_0 .

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① Then, the limiting Bohmian measure satisfies

$$\beta(t, x, p) = w(t, x, p) = \|f\|_{L^2}^2 \delta(x - X(t))\delta(p - P(t)),$$

where $X(t), P(t)$ are the classical Hamiltonian trajectories.

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where $X(t), P(t)$ are the classical Hamiltonian trajectories.

- ② Consider the following re-scaled Bohmian trajectories

$$Y^\varepsilon(t, y) = X^\varepsilon(t, x_0 + \sqrt{\varepsilon}y), \quad Z^\varepsilon(t, y) = P^\varepsilon(t, x_0 + \sqrt{\varepsilon}y).$$

Then

$$Y^\varepsilon \xrightarrow{\varepsilon \rightarrow 0^+} X, \quad Z^\varepsilon \xrightarrow{\varepsilon \rightarrow 0^+} P,$$

locally in measure on $\mathbb{R}_t \times \mathbb{R}_x^d$.

Remark

This result should be compared with a recent result by [Dürr and Römer '10], which proved

$$Y^\varepsilon \xrightarrow{\varepsilon \rightarrow 0^+} X,$$

in-probability induced by the measure $\|\psi_0^\varepsilon\|^2$, locally on compact time-intervals.

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This result should be compared with a recent result by [Dürr and Römer '10], which proved

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in-probability induced by the measure $\|\psi_0^\varepsilon\|^2$, locally on compact time-intervals. In contrast to their result:

- ① *we can also prove convergence of the re-scaled Bohmian momentum Z^ε ;*

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- 1 we can also prove convergence of the re-scaled Bohmian momentum Z^ε ;
- 2 we do not need a-priori estimates on the time-dependence;
- 3 we immediately obtain existence of a sub-sequence $\{\varepsilon_n\}$, such that

$$Y^{\varepsilon_n} \xrightarrow{n \rightarrow \infty} X, \quad Z^{\varepsilon_n} \xrightarrow{n \rightarrow \infty} P, \quad \text{a.e. in } \Omega \subseteq \mathbb{R}_t \times \mathbb{R}_y^d.$$

Sketch of proof.

The proof relies on the use of Young measure theory. Let

$$\omega_{t,y} : \mathbb{R}_t \times \mathbb{R}_y^d \rightarrow \mathcal{M}^+(\mathbb{R}_x^d \times \mathbb{R}_p^d); (t, y) \mapsto \omega_{t,y}(x, p),$$

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Using the push-forward formula $\beta^\varepsilon(t) = \Phi_t^\varepsilon \# \beta_0^\varepsilon$ and passing to the limit $\varepsilon \rightarrow 0$ yields:

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Having in mind the particular form of the limiting measure $\beta(t)$, implies

$$\omega_{t,y}(x, p) = \delta(p - P(t))\delta(x - X(t)),$$

This is equivalent to (local) in measure convergence of $Y^\varepsilon, Z^\varepsilon$.

WKB analysis of Bohmian trajectories

The, by now, classical, **WKB ansatz** is

$$\psi^\varepsilon(t, x) = a^\varepsilon(t, x)e^{iS(t, x)/\varepsilon}$$

with $S(t, x) \in \mathbb{R}$ and $a^\varepsilon \sim a + \varepsilon a_1 + \varepsilon^2 a_2 + \dots$

Plugging this into Schrödinger's equation and comparing equal powers of ε yields a **Hamilton-Jacobi equation** for the phase

$$\partial_t S + \frac{1}{2}|\nabla S|^2 + V(x) = 0, \quad S|_{t=0} = S_0,$$

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or, equivalently for $\rho = |a|^2$:

$$\partial_t \rho + \operatorname{div}(\rho \nabla S) = 0.$$

In order to obtain S one needs to solve the **Hamiltonian system**:

$$\begin{cases} \dot{X}(t, y) = P(t, y), & X(0, y) = y, \\ \dot{P}(t, y) = -\nabla V(X(t, y)), & P(0, y) = \nabla S_0(y). \end{cases}$$

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Locally in-time, this yields a flow-map: $X(t, \cdot) : y \mapsto X(t, y) \in \mathbb{R}^d$.

In general, there is a time $T^* > 0$, at which the flow $X(t, \cdot)$ ceases to be one-to-one. Points $x \in \mathbb{R}^d$ at which this happens are **caustic points**:

$$\mathcal{C}_t = \{x \in \mathbb{R}^d : \exists y \in \mathbb{R}^d \text{ s.t. } x = X(t, y) \text{ and } \det \nabla_y X(t, y) = 0\}.$$

The **caustic set** is thus defined by $\mathcal{C} := \{(x, t) : x \in \mathcal{C}_t\}$ and the **caustic onset time** is

$$T^* := \inf\{t \in \mathbb{R}_+ : \mathcal{C}_t \neq \emptyset\}.$$

For $t > T^*$ the solution of the Hamilton-Jacobi equation (obtained by the method of characteristics), typically becomes **multi-valued**.

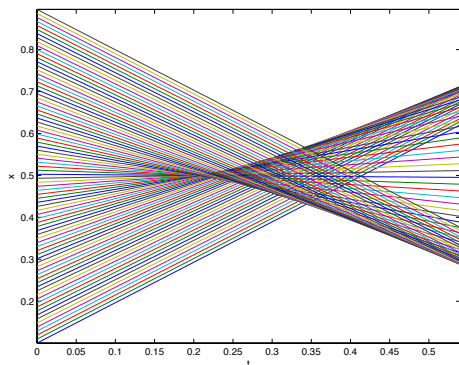


Figure : Classical trajectories for $V(x) = 0$ and $\nabla S_0(x) = -\tanh(5x - \frac{5}{2})$

Theorem (Convergence before caustic onset)

Let $\psi_0^\varepsilon(x) = a_0(x)e^{iS_0(x)/\varepsilon}$ with $a_0 \in \mathcal{S}(\mathbb{R}^d; \mathbb{C})$, $S_0 \in C^\infty(\mathbb{R}^d; \mathbb{R})$ and sub-quadratic.

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Then, there exists a $T^* > 0$, independent of $x \in \mathbb{R}^d$, such that:

- 1 For all compact time-intervals $I_t \subset [0, T^*)$

$$\beta^\varepsilon \xrightarrow{\varepsilon \rightarrow 0^+} \beta \equiv w(t, x, p) = \rho(t, x)\delta(p - \nabla S(t, x)),$$

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- 2 The corresponding Bohmian trajectories satisfy

$$X^\varepsilon \xrightarrow{\varepsilon \rightarrow 0^+} X, \quad P^\varepsilon \xrightarrow{\varepsilon \rightarrow 0^+} P,$$

locally in measure on $\{I_t \times \text{supp } \rho_0\} \subseteq \mathbb{R}_t \times \mathbb{R}_x^d$, where $\rho_0 = |a_0|^2$.

What happens after caustic onset?

Theorem (Non-convergence after caustics)

Denote by Ω_0 the connected component of $(\mathbb{R}_t \times \mathbb{R}_x^d) \setminus \mathcal{C}$ containing $\{t = 0\}$.

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Theorem (Non-convergence after caustics)

Denote by Ω_0 the connected component of $(\mathbb{R}_t \times \mathbb{R}_x^d) \setminus \mathcal{C}$ containing $\{t = 0\}$.

Then there exist initial data $a_0(y)$ and $S_0(y)$ such that, outside of Ω_0 , there are regions $\Omega \subseteq (\mathbb{R}_t \times \mathbb{R}_x^d) \setminus \mathcal{C}$ in which both X^ε and $P^\varepsilon = \dot{X}^\varepsilon$ do not converge to the classical, multivalued flow.

Remark

In the free case $V(x) \equiv 0$ and if $|a_0| > 0$ on all of \mathbb{R}^d , one can show that on any connected component $\Omega \neq \Omega_0$, whose boundary intersects $\partial\Omega_0$ P^ε does not converge to P .

The obstruction to convergence stems from the fact that Bohmian trajectories **do not cross**, even as $\varepsilon \rightarrow 0_+$.

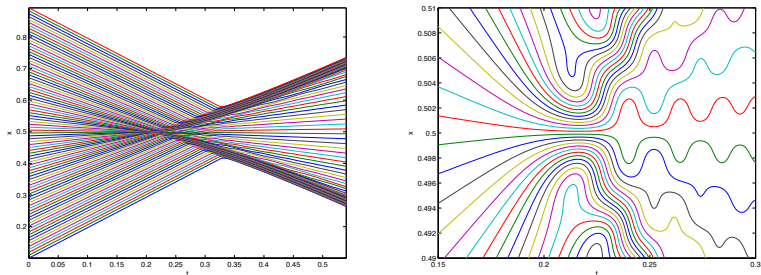


Figure : Left: Bohmian trajectories $X^\varepsilon(t, y)$ with $\varepsilon = 10^{-3}$ in the case $V(x) = 0$ and $\nabla S_0(x) = -\tanh(5x - \frac{5}{2})$. Right: A closeup of the central region.

Oscillations not only appear in the trajectories X^ε , but also in the momentum $P^\varepsilon(t, y) = u^\varepsilon(t, X^\varepsilon(t, y))$. They are reminiscent of so-called **dispersive shocks**, observed in, e.g. Korteweg-de Vries.

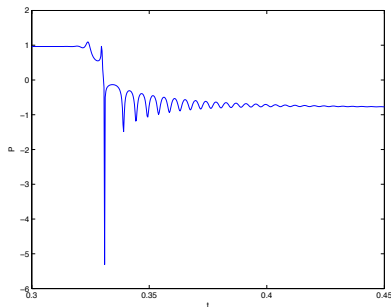


Figure : The quantity $P^\varepsilon(t, y) = u^\varepsilon(t, X^\varepsilon(t, y))$ for $\varepsilon = 10^{-2}$.

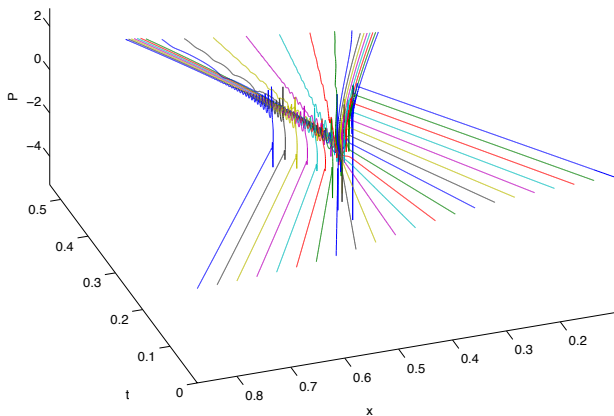


Figure : The quantity $P^\varepsilon(t, y)$ along the Bohmian trajectories $X^\varepsilon(t, y)$.

Open questions

- 1 What is the limit of $X^\varepsilon(t, y), P^\varepsilon(t, y)$ after caustic onset?

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- 2 We can compute $\beta(t)$ for $t > T^*$ (using FIO's and stationary phase techniques for the solution of Schrödinger's equation) but what about $\Upsilon_{t,y}$?
- 3 Which system of equations do the classical limit densities ρ and J satisfy for $t > T^*$?