Asymptotic Evaluation of an Integral Arising in
Quantum Harmonic Oscillator Tunnelling Probabilities

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Abstract

We obtain an asymptotic evaluation of the integral
\[ \int_{\sqrt{2n+1}}^{\infty} e^{-x^2} H_n^2(x) \, dx \]
for \( n \to \infty \), where \( H_n(x) \) is the Hermite polynomial. This integral is
used to determine the probability for the quantum harmonic oscillator in
the \( n \)th energy eigenstate to tunnel into the classically forbidden region.
Numerical results are given to illustrate the accuracy of the expansion.

Mathematics Subject Classification: 33C45, 34B05, 41A30, 41A60

Keywords: Quantum oscillator, tunnelling, asymptotic expansion

1. Introduction

The quantum harmonic oscillator in dimensionless variables has the Hamiltonian given by
\( \hat{H} = \frac{1}{2}(\hat{p}^2 + \hat{x}^2) \), where \( \hat{x}, \hat{p} \) are the position and momentum
operators satisfying \([\hat{x}, \hat{p}] = i \). The normalised eigenstates are
\[ \psi_n(x) = \pi^{-1/4}(2^n n!)^{-1/2} e^{-x^2/2} H_n(x), \]
where \( H_n(x) \) is the \( n \)th Hermite polynomial. The corresponding probability
densities \( P_n(x) \) are then given by \(|\psi_n(x)|^2\), that is
\[ P_n(x) = a_n e^{-x^2} H_n^2(x), \quad a_n = \frac{1}{\sqrt{\pi 2^n n!}}. \]
The classical turning points are situated at $x = \pm \sqrt{2n+1}$, so that the probability of tunnelling into the classically forbidden region is expressed as

$$P_{n,tun} = 2a_n Q_n, \quad Q_n = \int_{\sqrt{2n+1}}^{\infty} e^{-x^2} H_n^2(x) \, dx.$$  \hspace{1cm} (1.2)

It has been pointed out recently by Jadczyk [1] that the tunnelling probabilities $P_{n,tun}$ are rarely discussed in the literature on quantum mechanics. In [1], he has shown that $P_{n,tun}$ has the approximate representation for large values of $n$ given by

$$P_{n,tun} = \frac{1}{n^{1/3}} \left\{ 0.133975 - \frac{0.0122518}{n^{2/3}} + O(n^{-1}) \right\} \quad (n \to \infty).$$  \hspace{1cm} (1.3)

Our aim in this note is to obtain more precise information on the large-$n$ behaviour of $P_{n,tun}$. We carry this out by exploiting the uniform asymptotic expansion of the parabolic cylinder function $U(-n - \frac{1}{2}, 2 \frac{1}{2} x)$ given in [4], valid for $n \to \infty$ and $x \geq \sqrt{2n+1}$.

## 2. A representation of $Q_n$

We set $\nu := \sqrt{2n+1}$ and rescale the variable $x$ to write the integral $Q_n$ in (1.2) as

$$Q_n = \nu \int_{1}^{\infty} e^{-(\nu x)^2} H_n^2(\nu x) \, dx.$$

The integrand can be expressed in terms of the parabolic cylinder function $U(a, z)$ by [3, Eq. (18.15.28)]

$$e^{-(\nu x)^2/2} H_n(\nu x) = 2^{1/4} \nu^{\nu^2/4} \Gamma(\frac{1}{2} + \frac{1}{2} \nu^2) \left( \frac{\zeta}{x^2 - 1} \right)^{1/4} \Upsilon_\nu(\zeta),$$  \hspace{1cm} (2.1)

where

$$\Upsilon_\nu(\zeta) = \text{Ai}(\nu^{4/3} \zeta) F_\nu(\zeta) + \nu^{-8/3} \text{Ai}'(\nu^{4/3} \zeta) G_\nu(\zeta)$$  \hspace{1cm} (2.2)

as $\nu \to +\infty$ uniformly valid for $x \geq 1$, where

$$\zeta^{3/2} = \frac{3}{4} x \sqrt{x^2 - 1} - \frac{3}{2} \arccosh x \quad (x \geq 1).$$  \hspace{1cm} (2.3)

The functions $F_\nu(\zeta)$ and $G_\nu(\zeta)$ have the asymptotic expansions

$$F_\nu(\zeta) \sim \sum_{k=0}^{\infty} f_k(\zeta) \nu^{-2k}, \quad G_\nu(\zeta) \sim \sum_{k=0}^{\infty} g_k(\zeta) \nu^{-2k},$$
Asymptotics of a tunnelling integral

where, from [4, §3.2], we have

\[ f_0(\zeta) = 1, \quad f_1(\zeta) = \frac{1}{24}, \quad f_2(\zeta) = a_1(\zeta) + \frac{1}{576}, \]

\[ g_0(\zeta) = b_0(\zeta), \quad g_1(\zeta) = \frac{b_0(\zeta)}{24}, \]

with

\[ a_1(\zeta) = \frac{1}{1152} \left\{ \frac{145 + 249x^2 - 9x^4}{(x^2 - 1)^3} - \frac{7x(x^2 - 6)}{(x^2 - 1)^{3/2}\zeta^{3/2}} - \frac{455}{4\zeta^3} \right\}, \tag{2.4} \]

\[ b_0(\zeta) = -\frac{1}{2\zeta^2} \left\{ \frac{x(x^2 - 6)}{12(x^2 - 1)^{3/2}} + \frac{5}{24\zeta^{3/2}} \right\}. \tag{2.5} \]

Then, from (2.1) and (2.2) it follows that

\[ Q_n = \frac{2^{2n+1}(n!)^2e^{n+\frac{1}{2}}}{\nu^{2n+\frac{1}{2}}} \int_1^\infty \left( \frac{\zeta}{x^2 - 1} \right)^{1/2} \Upsilon^2(\zeta) d\zeta. \]

The quantity \( \zeta \) is a monotonically increasing function for \( x \geq 1 \) and \( \zeta = 0 \) when \( x = 1 \). Furthermore

\[ \frac{d\zeta}{dx} = \left( \frac{\zeta}{x^2 - 1} \right)^{-1/2}, \]

so that we can introduce the new integration variable \( \zeta \) to find [1]

\[ Q_n = \frac{2^{2n+1}(n!)^2e^{n+\frac{1}{2}}}{\nu^{2n+\frac{1}{2}}} \int_0^\infty \phi(\zeta) \Upsilon^2(\zeta) d\zeta, \quad \phi(\zeta) := \frac{\zeta}{x^2 - 1}. \tag{2.6} \]

From (2.2), we have

\[ \Upsilon^2(\zeta) = \operatorname{Ai}^2(\nu^{4/3} \zeta) F^2(\zeta) + 2\nu^{-8/3} \operatorname{Ai}(\nu^{4/3} \zeta) \operatorname{Ai}'(\nu^{4/3} \zeta) F(\zeta) G(\zeta) \]

\[ + \nu^{-16/3} \operatorname{Ai}^2(\nu^{4/3} \zeta) G(\zeta) \]

\[ = \operatorname{Ai}^2(\nu^{4/3} \zeta) \left( 1 + \frac{1}{12\nu^2} + \frac{1+1152f_2(\zeta)}{576\nu^4} + O(\nu^{-6}) \right) \]

\[ + \nu^{-8/3} b_0(\zeta) \left[ \operatorname{Ai}^2(\nu^{4/3} \zeta) \right]' \left( 1 + \frac{1}{12\nu^2} + O(\nu^{-4}) \right) + \nu^{-16/3} b_0(\zeta) \operatorname{Ai}^2(\nu^{4/3} \zeta)' (1 + O(\nu^{-2})). \]

Retaining terms up to and including \( \nu^{-14/3} \), we therefore find

\[ \int_0^\infty \phi(\zeta) \Upsilon^2(\zeta) d\zeta = \int_0^\infty \phi(\zeta) \left\{ \operatorname{Ai}^2(\nu^{4/3} \zeta) \left( 1 + \frac{1}{12\nu^2} + \frac{1+1152f_2(\zeta)}{576\nu^4} \right) \right. \]

\[ + \nu^{-8/3} b_0(\zeta) \left[ \operatorname{Ai}^2(\nu^{4/3} \zeta) \right]' + O(\nu^{-16/3}) \} d\zeta \tag{2.7} \]

as \( \nu \to \infty. \)
3. The asymptotic expansion of two integrals

To evaluate the integrals appearing in (2.7) we employ the modification of Watson’s lemma given in Olver’s book [2, p. 337]. This is possible since $\text{Ai}(x)$ possesses the asymptotic behaviour

$$\text{Ai}(x) \sim \frac{1}{2\pi} x^{-1/4} \exp\left[-\frac{2}{3} x^{3/2}\right] \quad (x \to +\infty).$$

Inversion of (2.3) with the help of Mathematica yields

$$x = 1 + 2^{-1/3} \zeta - \frac{2^{-2/3} \zeta^2}{10} + \frac{11 \zeta^3}{700} - \frac{823 \cdot 2^{-1/3} \zeta^4}{12000} + \ldots \quad (|\zeta| < \zeta_0),$$

where $\zeta_0 = (\frac{3}{4} \pi)^{2/3}$; see [3, Eq. (12.10.41)]. Then we have

$$\phi(\zeta) = \sum_{m=0}^{\infty} \alpha_m \zeta^m \quad (|\zeta| < \zeta_0), \quad (3.1)$$

where

$$\alpha_0 = 2^{-2/3}, \quad \alpha_1 = -\frac{1}{5}, \quad \alpha_2 = \frac{25/3}{35}, \quad \alpha_3 = -\frac{2^{10/3}}{225}, \quad \alpha_4 = \frac{1548}{67375}, \ldots.$$ 

Now for a fixed positive integer $M$, and with $t = \nu^{4/3} \zeta$,

$$\int_0^{\infty} \phi(\zeta) \text{Ai}^2(\nu^{4/3} \zeta) \, d\zeta = \sum_{m=0}^{M-1} \frac{\alpha_m}{\nu^{2m+2}} \int_0^{\infty} t^m \text{Ai}^2(t) \, dt + R_M,$$

where

$$R_M = \int_0^{\infty} \phi_M(\zeta) \text{Ai}^2(\nu^{4/3} \zeta) \, d\zeta, \quad \phi_M(\zeta) := \phi(\zeta) - \sum_{m=0}^{M-1} \alpha_m \zeta^m.$$ 

It follows that $\phi_M(\zeta) = O(\zeta^M)$ as $\zeta \to 0+$ and it is known [1] that $\phi(\zeta) \leq 2^{-2/3}$ for $\zeta \geq 0$. Hence we can find a constant $C$ such that the inequality $|\phi_M(\zeta)| < C\zeta^M$ holds when $\zeta \geq 0$. Then

$$|R_M| \leq C \int_0^{\infty} \zeta^M \text{Ai}^2(\nu^{4/3} \zeta) \, d\zeta = O(\nu^{-\frac{4}{3}M - \frac{2}{3}})$$

as $\nu \to \infty$, upon use of the evaluation [3, Eq. (12.11.15)]

$$\int_0^{\infty} t^m \text{Ai}^2(t) \, dt = \frac{2m!}{\sqrt{\pi} \Gamma(\frac{1}{3}m + \frac{2}{3})} \quad (m = 0, 1, 2, \ldots). \quad (3.2)$$

\[\text{The function } \zeta(x) \text{ is real for } x > -1, \text{ being given by } (-\zeta)^{3/2} = \frac{3}{4}(\arccos x - x\sqrt{1-x^2}) \text{ in the interval } -1 < x \leq 1. \text{ The finite radius of convergence results from the singularity in the inversion at } x = -1, \text{ where } \zeta = -(\frac{3}{4} \pi)^{2/3}.\]
Thus we obtain the asymptotic expansion
\[
\int_0^\infty \phi(\zeta) \text{Ai}^2(\nu^{4/3} \zeta) \, d\zeta \sim \frac{2}{\sqrt{\pi}} \sum_{m=0}^\infty \frac{\alpha_m m! \nu^{-4m/3-4/3}}{12^{5/3} \Gamma(\frac{1}{3}m + \frac{5}{6})} (\nu \to \infty).
\] (3.3)

A similar reasoning can be applied to the second integral on the right-hand side in (2.7), when we observe that the function \(-b_0(\zeta)\) in (2.5) decreases monotonically from the value \(9 \cdot 2^{-2/3}/140\) to zero for \(\zeta \geq 0\) (we omit these details). With the help of Mathematica, the product \(\phi(\zeta)b_0(\zeta)\) has the series expansion
\[
\phi(\zeta)b_0(\zeta) = -\sum_{m=0}^\infty \beta_m \zeta^m \quad (|\zeta| < \zeta_0),
\]
where the first few coefficients are
\[
\beta_0 = \frac{9}{280}2^{-1/3}, \quad \beta_1 = \frac{-179}{6300}2^{-2/3}, \quad \beta_2 = \frac{28687}{2425500}, \quad \beta_3 = \frac{-75097}{78828750}2^{-1/3}.
\]
Then we find upon using an integration by parts, combined with (3.2) and the result \(\text{Ai}(0) = 3\nu^{-1/3}/\Gamma(\frac{2}{3})\), that
\[
\int_0^\infty \phi(\zeta) b_0(\zeta) \left[\text{Ai}^2(\nu^{4/3} \zeta)\right]' \, d\zeta \sim \frac{\beta_0(3\nu)^{-4/3}}{\Gamma^2(\frac{2}{3})} + \frac{2}{\sqrt{\pi}} \sum_{m=1}^\infty \frac{\beta_m m! \nu^{-4m/3-4/3}}{12^{5/3} \Gamma(\frac{1}{3}m + \frac{5}{6})} (\nu \to \infty).
\] (3.4)

4. The asymptotic calculation of \(P_{n,tun}\) for \(n \to \infty\)

The function \(-a_1(\zeta)\) appearing in (2.4) is found to be monotonically decreasing for \(\zeta \geq 0\) with the series expansion
\[
a_1(\zeta) = \frac{249}{28800} - \frac{6849}{616000}2^{-1/3}\zeta + \frac{737}{65000}2^{-2/3}\zeta^2 - \cdots \quad (|\zeta| < \zeta_0).
\]
Then the \(O(\nu^{-4})\) term multiplying \(\text{Ai}^2(\nu^{4/3} \zeta)\) in (2.7) has the expansion
\[
-\frac{1}{576} \phi(\zeta)(1 + 1152f_2(\zeta)) = \frac{29}{2400}2^{-2/3} - \frac{25013}{1848000}\zeta + \cdots \quad (|\zeta| < \zeta_0).
\]

From (2.7), (3.3) and (3.4) we therefore find
\[
\nu^{4/3} \int_0^\infty \phi(\zeta) \text{Y}_n^2(\zeta) \, d\zeta
\]
\[
= \frac{2}{\sqrt{\pi}} \left(1 + \frac{1}{12\nu^2} - \frac{29}{2400\nu^4}\right) \left(\frac{1}{12^{7/6}\Gamma(\frac{1}{6})} + \frac{2\alpha_1 \nu^{-4/3}}{12^{3/2}\Gamma(\frac{11}{6})} + \frac{2\alpha_2 \nu^{-8/3}}{12^{11/6}\Gamma(\frac{14}{6})} + \frac{6\alpha_3 \nu^{-4}}{12^{13/6}\Gamma(\frac{13}{6})}\right).
\]
+\nu^{-8/3}\left(1 + \frac{1}{12\nu^2}\right)\left(\frac{3^{-4/3}\beta_0}{\Gamma^2\left(\frac{2}{3}\right)} + \frac{2\beta_1\nu^{-4/3}}{\sqrt{\pi} \cdot 127/6\Gamma\left(\frac{1}{3}\right)}\right) + O\left(\nu^{-16/3}\right).

Hence, from (1.2) and (2.6), we obtain

\[ P_{n,tun} = \frac{2^{n+2}(n!)e^{n+\frac{1}{2}}}{\sqrt{\pi} \cdot \nu^{2n+5/3}} \]

\times \left\{ \left(1 + \frac{1}{12\nu^2}\right)\left(\frac{6^{-2/3}}{\Gamma^2\left(\frac{1}{3}\right)} - \frac{\nu^{-4/3}}{30\pi\sqrt{3}} + \frac{4}{525} \cdot \frac{6^{-1/3}\nu^{-8/3}}{\Gamma^2\left(\frac{2}{3}\right)} - \frac{16}{525} \cdot \frac{6^{-2/3}\nu^{-4}}{\Gamma^2\left(\frac{1}{3}\right)}\right) \right. 

+ \nu^{-8/3}\left(1 + \frac{1}{12\nu^2}\right)\left(\frac{3}{280} \cdot \frac{6^{-1/3}}{\Gamma^2\left(\frac{2}{3}\right)} - \frac{179}{6300} \cdot \frac{6^{-2/3}\nu^{-4/3}}{\Gamma^2\left(\frac{1}{3}\right)}\right) + O\left(\nu^{-16/3}\right) \left. \right\} \quad (4.1)

upon use of the properties of the gamma function to simplify the coefficients.

On noting that

\[ \frac{2^{n+2}(n!)e^{n+\frac{1}{2}}}{\sqrt{\pi} \cdot \nu^{2n+5/3}} = \frac{2^{5/3}}{n^{1/3}} \left(1 - \frac{5}{12\nu^2} - \frac{23}{288\nu^4} + O\left(\nu^{-6}\right)\right) \quad (n \to \infty), \]

we then finally obtain from (4.1) that

\[ P_{n,tun} = \frac{2^{5/3}}{n^{1/3}} \left\{ \left(1 - \frac{1}{3\nu^2}\right)\left(\frac{6^{-2/3}}{\Gamma^2\left(\frac{1}{3}\right)} - \frac{\nu^{-4/3}}{30\pi\sqrt{3}} + \frac{11}{600} \cdot \frac{6^{-1/3}\nu^{-8/3}}{\Gamma^2\left(\frac{2}{3}\right)}\right) \right. 

- \frac{167}{900} \cdot \frac{6^{-2/3}\nu^{-4}}{\Gamma^2\left(\frac{1}{3}\right)} + O\left(\nu^{-16/3}\right) \left. \right\} \quad (4.2)

as \( n \to \infty \). Insertion of numerical values for the coefficients yields the alternative form

\[ P_{n,tun} = \frac{1}{n^{1/3}} \left\{ \left(1 - \frac{1}{3\nu^2}\right)\left(0.1339750 - \frac{0.0194484}{\nu^{4/3}} - \frac{0.0174687}{\nu^{8/3}}\right) \right. 

- \frac{0.0248598}{\nu^4} + O\left(\nu^{-16/3}\right) \left. \right\}, \quad \nu = \sqrt{2n+1}. \]

The first two leading terms in this expansion can be seen to agree with the approximation stated in (1.3).

We conclude by presenting the results of numerical calculations to illustrate the accuracy of the asymptotic expression in (4.2). In Table 1 we show the values of the absolute relative error in the computation of \( P_{n,tun} \) using (4.2) for different \( n \).
Table 1: Values of the absolute relative error in the computation of $P_{n,tun}$ from (4.2).

| $n$ | $P_{n,tun}$  | Error       | $n$ | $P_{n,tun}$  | Error       |
|-----|-------------|-------------|-----|-------------|-------------|
| 10  | 0.0601438   | $1.323 \times 10^{-5}$ | 200 | 0.0228302   | $6.975 \times 10^{-9}$ |
| 20  | 0.0483977   | $2.528 \times 10^{-6}$ | 400 | 0.0181454   | $1.130 \times 10^{-9}$ |
| 50  | 0.0360132   | $2.534 \times 10^{-7}$ | 500 | 0.0168499   | $6.276 \times 10^{-10}$ |
| 100 | 0.0286973   | $4.250 \times 10^{-8}$ | 800 | 0.0144138   | $1.815 \times 10^{-10}$ |

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Received: March 20, 2015; Published: April 27, 2015