

Multiscale Methods and Analysis for the **Dirac** Equation in the Nonrelativistic Regime



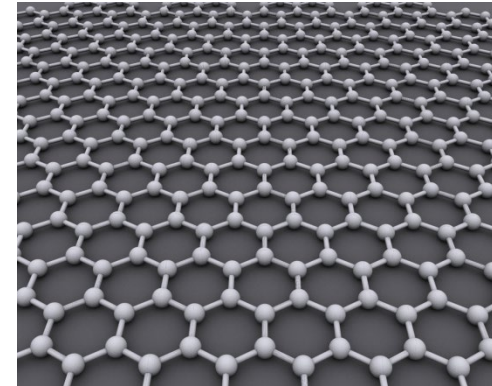
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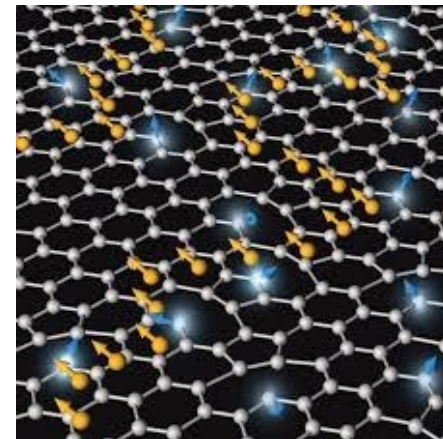
URL: <http://blog.nus.edu.sg/matbwz/>



Collaborators: Yongyong Cai (BNU); Yue Feng (postdoc, NUS); Qinglin Tang (Sichuan Univ);
Jia Yin (Postdoc, LBL)

Outline

- ✦ The **Dirac** equation
- ✦ Numerical methods and error estimates
 - Finite difference time domain (**FDTD**) methods
 - Exponential wave integrator Fourier spectral (**EWI-FP**) method
 - Time-splitting Fourier pseudospectral (**TSFP**) method
- ✦ A uniformly accurate (**UA**) method
- ✦ Extension to nonlinear & other regimes
- ✦ **Conclusion** & future challenges



The Dirac equation

$$i\hbar\partial_t\Psi = \left(-i\hbar\sum_{j=1}^3\alpha_j\partial_j + mc^2\beta\right)\Psi + e\left(V(\vec{x})I_4 - \sum_{j=1}^3A_j(\vec{x})\alpha_j\right)\Psi$$

– $\vec{x} = (x_1, x_2, x_2)^T$ (or $(x, y, z)^T$) $\in \mathbb{R}^3$: spatial coordinates

– $\Psi = \Psi(t, \vec{x}) = (\psi_1, \psi_2, \psi_3, \psi_4)^T \in \mathbb{C}^4$:

complex-valued vector wave function “**spinorfield**”

– $V = -A_0$: real-valued electrical potential

– $A = (A_1, A_2, A_3)^T$: real-valued magnetic potential

– $E = -\nabla V - \partial_t A = \nabla A_0 - \partial_t A$: electric field

– $B = \nabla \times A$: magnetic field

🔦 Refs: [1] P.A.M. Dirac, Proc. R. Soc. London A, 127 (1928) & 126 (1930).

[2]. Principles of Quantum Mechanics, Oxford Univ Press, 1958.

[3] http://en.wikipedia.org/wiki/Dirac_equation



The Dirac equation

$$\alpha_j^2 = \beta^2 = I_4,$$

- $\alpha_1, \alpha_2, \alpha_3, \beta$: 4-by-4 matrices $\alpha_j \alpha_l + \alpha_l \alpha_j = 0, \quad \alpha_j \beta + \beta \alpha_j = 0$

$$\alpha_1 = \begin{pmatrix} 0 & \sigma_1 \\ \sigma_1 & 0 \end{pmatrix}, \quad \alpha_2 = \begin{pmatrix} 0 & \sigma_2 \\ \sigma_2 & 0 \end{pmatrix}, \quad \alpha_3 = \begin{pmatrix} 0 & \sigma_3 \\ \sigma_3 & 0 \end{pmatrix}, \quad \beta = \begin{pmatrix} I_2 & 0 \\ 0 & -I_2 \end{pmatrix}$$

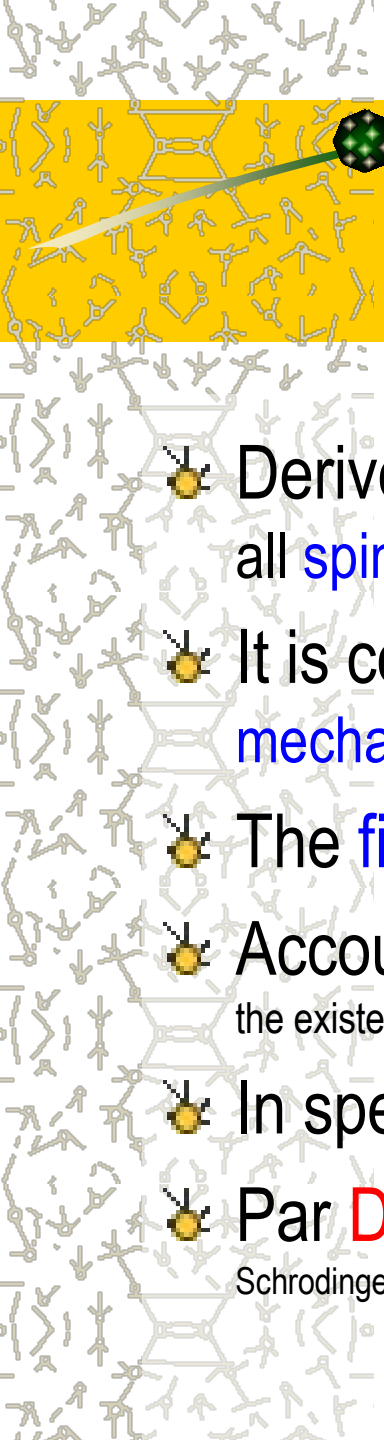
- $\sigma_1, \sigma_2, \sigma_3$: 2-by-2 **Pauli** matrices

$$\sigma_1 = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}, \quad \sigma_2 = \begin{pmatrix} 0 & -i \\ i & 0 \end{pmatrix}, \quad \sigma_3 = \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}$$

- $\gamma^0, \gamma^1, \gamma^2, \gamma^3$: 4-by-4 matrices $\gamma^0 = \beta, \quad \gamma^k = \gamma^0 \alpha_k, k = 1, 2, 3$

- The **Dirac** equation

$$(i\hbar \gamma^\mu \partial_\mu - mc + e\gamma^\mu A_\mu) \Psi = 0$$



The Dirac equation

- ✦ Derived by British physicist **Paul Dirac** in 1928 to describe all **spin-1/2** massive particles such as electrons and quarks
- ✦ It is consistent with both the principles of **quantum mechanics** and the theory of the **special relativity**
- ✦ The **first theory** to account fully for special relativity in quantum mechanics
- ✦ Accounted for fine details of the **hydrogen** spectrum in a completely rigorous way, implied the existence of a new form of matter, **antimatter** & predated **experimental** discovery of **positron**
- ✦ In special limits, it implies the **Pauli**, **Schrodinger** and **Weyl** equations!
- ✦ Par **Dirac** with **Newton**, **Maxwell** & **Einstein**!! Be awarded the **Nobel Prize** in 1933 (with Schrodinger). Host **Lucasian** Professor of Mathematics at the University of Cambridge at the age of 30!!

Quantum Mechanics with Relativistics

$$\psi(\vec{x}, t) = A e^{i\vec{k} \cdot \vec{x} - i\omega t} \text{ \& } V = 0$$

$$\stackrel{\hbar=m=1}{\Rightarrow} \omega := \omega(\vec{k}) = \frac{1}{2} \vec{k}^2$$

$$\Rightarrow \vec{v} = \nabla \omega(\vec{k}) = \vec{k}$$

⚡ Making the Schroedinger equation **relativistic**

$$E = \frac{\vec{p}^2}{2m} + V(x) \quad \stackrel{E \rightarrow i\hbar \partial_t; \vec{p} \rightarrow -i\hbar \nabla}{\Rightarrow} \quad i\hbar \partial_t \psi = -\frac{\hbar^2}{2m} \nabla^2 \psi + V(\vec{x}) \psi := H \psi$$

$$\rho := |\psi|^2, J := \text{Im}(\bar{\psi} \nabla \psi)$$

$$\partial_t \rho + \nabla \cdot J = 0$$

⚡ **Klein-Gordon** equation for spinless **-pion** (Oskar Klein & Walter Gordon, 1926)

$$E^2 = m^2 c^4 + (c\vec{p})^2 \Leftrightarrow \frac{E^2}{c^2} - \vec{p}^2 = m^2 c^2$$

$$\stackrel{E \rightarrow i\hbar \partial_t; \vec{p} \rightarrow -i\hbar \nabla}{\Rightarrow} \left(\nabla^2 - \frac{1}{c^2} \frac{\partial^2}{\partial t^2} \right) \phi = \frac{m^2 c^2}{\hbar^2} \phi$$

$$\rho := \bar{\phi} \partial_t \phi - \phi \partial_t \bar{\phi}$$

$$J := \phi \nabla \bar{\phi} - \bar{\phi} \nabla \phi$$

$$\partial_t \rho + \nabla \cdot J = 0$$

Quantum Mechanics with Relativistics

$$E = \sqrt{(\vec{p}c)^2 + (mc^2)^2} \Leftrightarrow \sqrt{\frac{E^2}{c^2} - \vec{p}^2} = mc \Leftrightarrow \sqrt{\frac{E^2}{c^2} - \vec{p}^2} - mc = 0$$

✱ Dirac's coup

– Square-root of an operator

$$\frac{E^2}{c^2} - \vec{p}^2 = m^2 c^2 \Rightarrow \nabla^2 - \frac{1}{c^2} \frac{\partial^2}{\partial t^2} = \left(A \partial_x + B \partial_y + C \partial_z + \frac{i}{c} D \partial_t \right)^2 = \frac{m^2 c^2}{\hbar^2}$$

$$AB + BA = 0, \quad \dots \quad \& \quad A^2 = B^2 = \dots = 1$$

$$\Rightarrow A = i\beta\alpha_1, \quad B = i\beta\alpha_2, \quad C = i\beta\alpha_3, \quad D = \beta \Leftrightarrow \text{Clifford Algebra over 4d!!}$$

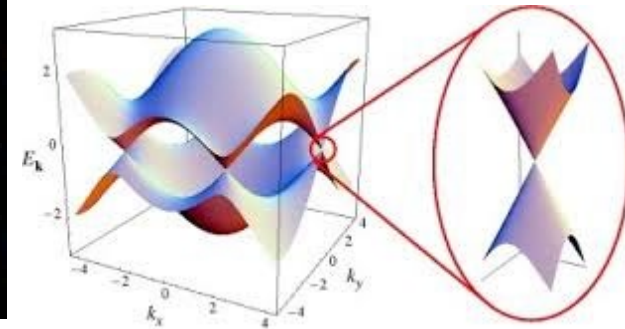
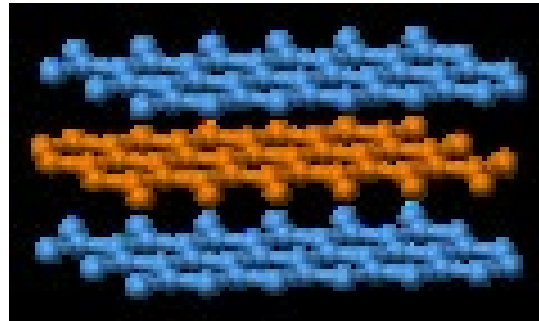
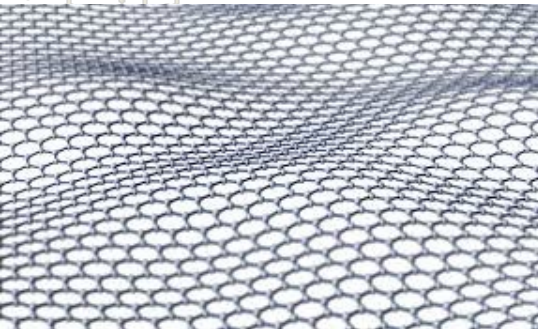
– Dirac equation

$$\sqrt{\frac{E^2}{c^2} - \vec{p}^2} - mc = 0 \Rightarrow \left(A \partial_x + B \partial_y + C \partial_z + \frac{i}{c} D \partial_t - \frac{mc}{\hbar} \right) \psi = 0$$

$$E = \sqrt{(\vec{p}c)^2 + (mc^2)^2} \xrightarrow{E \rightarrow i\hbar\partial_t; \vec{p} \rightarrow -i\hbar\nabla} \Rightarrow i\hbar\partial_t \Psi = \left(-i\hbar \sum_{j=1}^3 \alpha_j \partial_j + mc^2 \beta \right) \Psi$$

Typical Applications

- ★ **Graphene/graphites** and/or 2D materials – K. Novoselov, A. Geim, etc., Science, 2004; K. Novoselov, A. Geim, etc., Nature, 2005; K. Novoselov, ..., A. Geim, Science, 2007; D.A. Abanin, etc., Science, 2011; A.H.C. Neto, etc., Rev. Mod. Phys., 2009, ... (**Nobel Prize** in 2010)



- Same **dispersion relation** at Dirac cone

- ★ Chiral confinement of quasirelativistic **BEC** – M. Merkl et al., PRL, 2010
- ★ Atto-second **laser** on molecule – F. Fillion-Gourdeau, E. Lorin and A.D. Bandrauk, PRL, 13' & JCP14
- ★ **Neutron** interaction in nuclear physics – H. Liang, J. Meng & Z.G. Zhou, Phys. Rep., 15'

The Dirac equation

$$i\hbar\partial_t\Psi = \left(-i\hbar\sum_{j=1}^3\alpha_j\partial_j + mc^2\beta\right)\Psi + e\left(V(\vec{x})I_4 - \sum_{j=1}^3A_j(\vec{x})\alpha_j\right)\Psi$$

✱ Dimensionless **Dirac** equation in d -dimension ($d=3,2,1$)

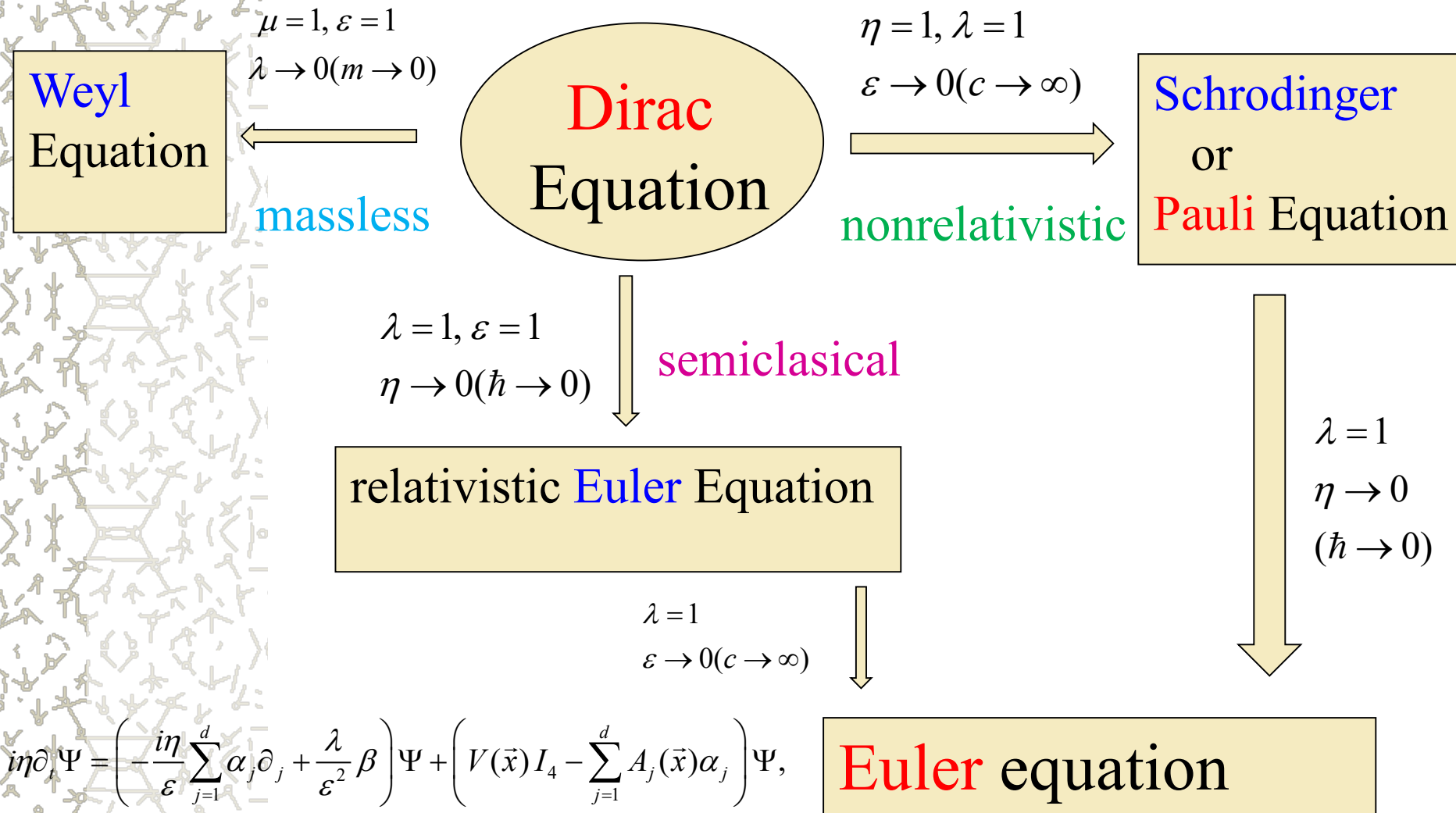
$$i\eta\partial_t\Psi = \left(-\frac{i\eta}{\varepsilon}\sum_{j=1}^d\alpha_j\partial_j + \frac{\lambda}{\varepsilon^2}\beta\right)\Psi + \left(V(\vec{x})I_4 - \sum_{j=1}^dA_j(\vec{x})\alpha_j\right)\Psi, \quad \vec{x} \in \mathbb{R}^d$$

$$0 < \varepsilon := \frac{x_s}{t_s c} = \frac{v_s}{c} \leq 1; \quad 0 < \eta := \frac{\hbar t_s}{m_s x_s^2} \leq 1; \quad 0 < \lambda := \frac{m}{m_s} \leq 1$$

✱ Different parameter regimes

- Standard scaling: $\varepsilon = \eta = \lambda = 1$
- Semiclassical regime: $\varepsilon = \lambda = 1$ & $0 < \eta \ll 1$
- Nonrelativistic regime: $\eta = \lambda = 1$ & $0 < \varepsilon \ll 1$
- Massless regime: $\varepsilon = \eta = 1$ & $0 < \lambda \ll 1$

Different limits of the Dirac equation



The Dirac equation $\eta = \lambda = 1$

$$\Psi = (\psi_1, \psi_2, \psi_3, \psi_4)^T \in \mathbb{C}^4$$

✱ Dimensionless **Dirac** equation in d -dimension ($d=3,2,1$)

$$i\partial_t \Psi = \left(-\frac{i}{\varepsilon} \sum_{j=1}^d \alpha_j \partial_j + \frac{1}{\varepsilon^2} \beta \right) \Psi + \left(V(\vec{x}) I_4 - \sum_{j=1}^d A_j(\vec{x}) \alpha_j \right) \Psi, \quad \vec{x} \in \mathbb{R}^d$$

– Initial data

$$0 < \varepsilon := \frac{x_s}{t_s c} = \frac{v}{c} \leq 1$$

$$\Psi(0, \vec{x}) = \Psi_0(\vec{x}), \quad \vec{x} \in \mathbb{R}^d$$

– **Dispersive** PDE & time symmetric

– **Mass** & **energy** conservation

Conservations laws

$$i\partial_t \Psi = \left(-\frac{i}{\varepsilon} \sum_{j=1}^d \alpha_j \partial_j + \frac{1}{\varepsilon^2} \beta \right) \Psi + \left(V(\vec{x}) I_4 - \sum_{j=1}^d A_j(\vec{x}) \alpha_j \right) \Psi$$

✚ Position and **current** densities

$$\rho := \Psi^* \Psi = \sum_{j=1}^4 |\psi_j|^2, \quad \vec{J} = (J_1, J_2, J_3)^T \quad \text{with} \quad J_l := \frac{1}{\varepsilon} \Psi^* \alpha_l \Psi$$

✚ Conservation law

$$\partial_t \rho + \nabla \cdot \vec{J} = 0, \quad \vec{x} \in \mathbb{R}^d$$

✚ **Mass** conservation

$$\|\Psi\|^2 := \int_{\mathbb{R}^d} |\Psi(t, \vec{x})|^2 d\vec{x} \equiv \int_{\mathbb{R}^d} |\Psi_0(\vec{x})|^2 d\vec{x} = 1$$

✚ **Energy** (or Hamiltonian) conservation

$$E(t) := \int_{\mathbb{R}^d} \left(-\frac{i}{\varepsilon} \sum_{j=1}^d \Psi^* \alpha_j \partial_j \Psi + \frac{1}{\varepsilon^2} \Psi^* \beta \Psi + V(\vec{x}) |\Psi|^2 - \sum_{j=1}^d A_j(\vec{x}) \Psi^* \alpha_j \Psi \right) d\vec{x} \equiv E(0)$$

The Dirac equation

$$i\partial_t\psi_1 = -\frac{i}{\varepsilon}(\partial_x - i\partial_y)\psi_4 + \frac{1}{\varepsilon^2}\psi_1 + V(t, \mathbf{x})\psi_1 - [A_1(t, \mathbf{x}) - iA_2(t, \mathbf{x})]\psi_4,$$

$$i\partial_t\psi_4 = -\frac{i}{\varepsilon}(\partial_x + i\partial_y)\psi_1 - \frac{1}{\varepsilon^2}\psi_4 + V(t, \mathbf{x})\psi_4 - [A_1(t, \mathbf{x}) + iA_2(t, \mathbf{x})]\psi_1,$$

$$i\partial_t\psi_2 = -\frac{i}{\varepsilon}(\partial_x + i\partial_y)\psi_3 + \frac{1}{\varepsilon^2}\psi_2 + V(t, \mathbf{x})\psi_2 - [A_1(t, \mathbf{x}) + iA_2(t, \mathbf{x})]\psi_3,$$

$$i\partial_t\psi_3 = -\frac{i}{\varepsilon}(\partial_x - i\partial_y)\psi_2 - \frac{1}{\varepsilon^2}\psi_3 + V(t, \mathbf{x})\psi_3 - [A_1(t, \mathbf{x}) - iA_2(t, \mathbf{x})]\psi_2.$$

🔦 In **2D/1D**

$$i\partial_t\Phi = \left(-\frac{i}{\varepsilon} \sum_{j=1}^d \sigma_j \partial_j + \frac{1}{\varepsilon^2} \sigma_3 \right) \Phi + \left(V(\vec{x}) I_2 - \sum_{j=1}^d A_j(\vec{x}) \sigma_j \right) \Phi, \quad \vec{x} \in \mathbb{R}^d$$

– Initial data $\Phi = (\phi_1, \phi_2)^T$ with $\Phi = (\psi_1, \psi_4)^T$ or $(\psi_2, \psi_3)^T$

$$\Phi(0, \vec{x}) = \Phi_0(\vec{x}), \quad \vec{x} \in \mathbb{R}^d$$

– Dispersive PDE & time symmetric

– Mass & energy conservation

Conservations laws

$$i\partial_t \Phi = \left(-\frac{i}{\varepsilon} \sum_{j=1}^d \sigma_j \partial_j + \frac{1}{\varepsilon^2} \sigma_3 \right) \Phi + \left(V(\vec{x}) I_2 - \sum_{j=1}^d A_j(\vec{x}) \sigma_j \right) \Phi$$

✚ Position and **current** densities

$$\rho := \Phi^* \Phi = \sum_{j=1}^2 |\phi_j|^2, \quad \vec{J} = (J_1, J_2)^T \quad \text{with} \quad J_l := \frac{1}{\varepsilon} \Phi^* \sigma_l \Phi$$

✚ Conservation law

$$\partial_t \rho + \nabla \cdot \vec{J} = 0, \quad \vec{x} \in \mathbb{R}^d$$

✚ **Mass** conservation

$$\|\Phi\|^2 := \int_{\mathbb{R}^d} |\Phi(t, \vec{x})|^2 d\vec{x} \equiv \int_{\mathbb{R}^d} |\Phi_0(\vec{x})|^2 d\vec{x} = 1$$

✚ **Energy** (or Hamiltonian) conservation

$$E(t) := \int_{\mathbb{R}^d} \left(-\frac{i}{\varepsilon} \sum_{j=1}^d \Phi^* \sigma_j \partial_j \Phi + \frac{1}{\varepsilon^2} \Phi^* \sigma_3 \Phi + V(\vec{x}) |\Phi|^2 - \sum_{j=1}^d A_j(\vec{x}) \Phi^* \sigma_j \Phi \right) d\vec{x}$$

Two typical regimes & results

$$i\partial_t \Phi = \left(-\frac{i}{\varepsilon} \sum_{j=1}^d \sigma_j \partial_j + \frac{1}{\varepsilon^2} \sigma_3 \right) \Phi + \left(V(\vec{x}) I_2 - \sum_{j=1}^d A_j(\vec{x}) \sigma_j \right) \Phi$$

Standard regime $v = O(c) \Leftrightarrow \varepsilon = 1$

- Analytical study on **existence & multiplicity** of solutions: Gross, 66'; Gesztesy, Grosse & Thaller, 84'; Das & Kay, 89'; Das, 93'; **Esteban & Sere**, 97'; Dolbeault, Esteban & Sere, 00'; Esteban & Sere, 02'; Booth, Legg & Jarvis, 01'; **Fefferman & Weinstein**, J. Amer. Math. Soc., 12'; CMP, 14; Ablowitz & Zhu, 12';
- Numerical methods
 - Leap-frog finite difference (**LFFD**) method: Shebalin, 97'; Nraun, Su & Grobe, 99'; Xu, Shao & Tang, 13'; Brinkman, Heitzinger & Markowich, 14'; Hammer, Potz & Arnold, 15'; Antoine, Lorin, Sater, Fillion-Gourdeau & Bandrauk, 15',
 - Time-splitting Fourier pseudospectral (**TSFP**) method: Bao & Li, 04'; Huang, Jin, Markowich, Sparber & Zheng, 05'; Xu, Shao & Tang, 13';
 - **Gaussian beam** method: Wu, Huang, Jin & Yin, 12',

Nonrelativistic regime

$$v \ll c \Leftrightarrow 0 < \varepsilon \ll 1 \Rightarrow \omega = \varepsilon^{-2} + O(1)$$

Existing results in nonrelativistic regime

$$i\partial_t \Phi = \left(-\frac{i}{\varepsilon} \sum_{j=1}^d \sigma_j \partial_j + \frac{1}{\varepsilon^2} \sigma_3 \right) \Phi + \left(V(\vec{x}) I_2 - \sum_{j=1}^d A_j(\vec{x}) \sigma_j \right) \Phi$$

✚ **Nonrelativistic limits:** Gross, 66'; Hunziker, 75'; Foldy & Wouthuysen, 78'; Schoene, 79';

Cirincione & Chernoff, 81'; Grigore, Nenciu & Purice, 89'; Najman, 92'; Gerad, Markowich, Mauser & Poupaud, 97'; Bechouche, Mauser & Poupaud, 98'; Bolte & Keppeler, 99'; Spohn, 00'; Kammerer, 04'; Bechouche, Mauser & Selberg, 05';

$$\Psi := \Psi^\varepsilon \quad (\text{or } \Phi := \Phi^\varepsilon) \rightarrow ??? \quad \text{when } \varepsilon \rightarrow 0$$

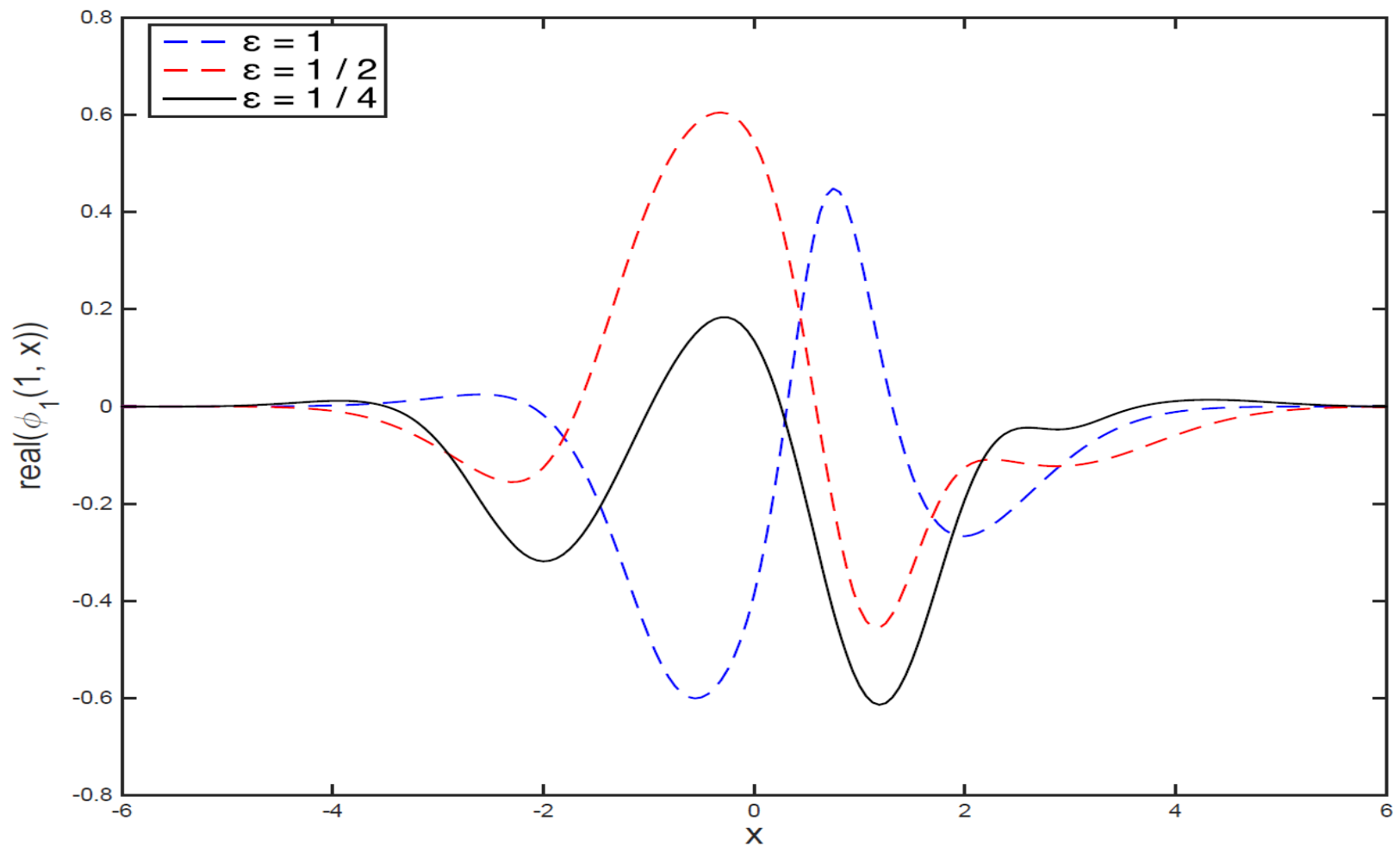
– Main **difficulty**: $E(t)$ is indefinite & unbounded when $\varepsilon \rightarrow 0!!!$

✚ Solution propagates **waves** with wavelength $O(\varepsilon^2)$
in **time** & $O(1)$ in **space**

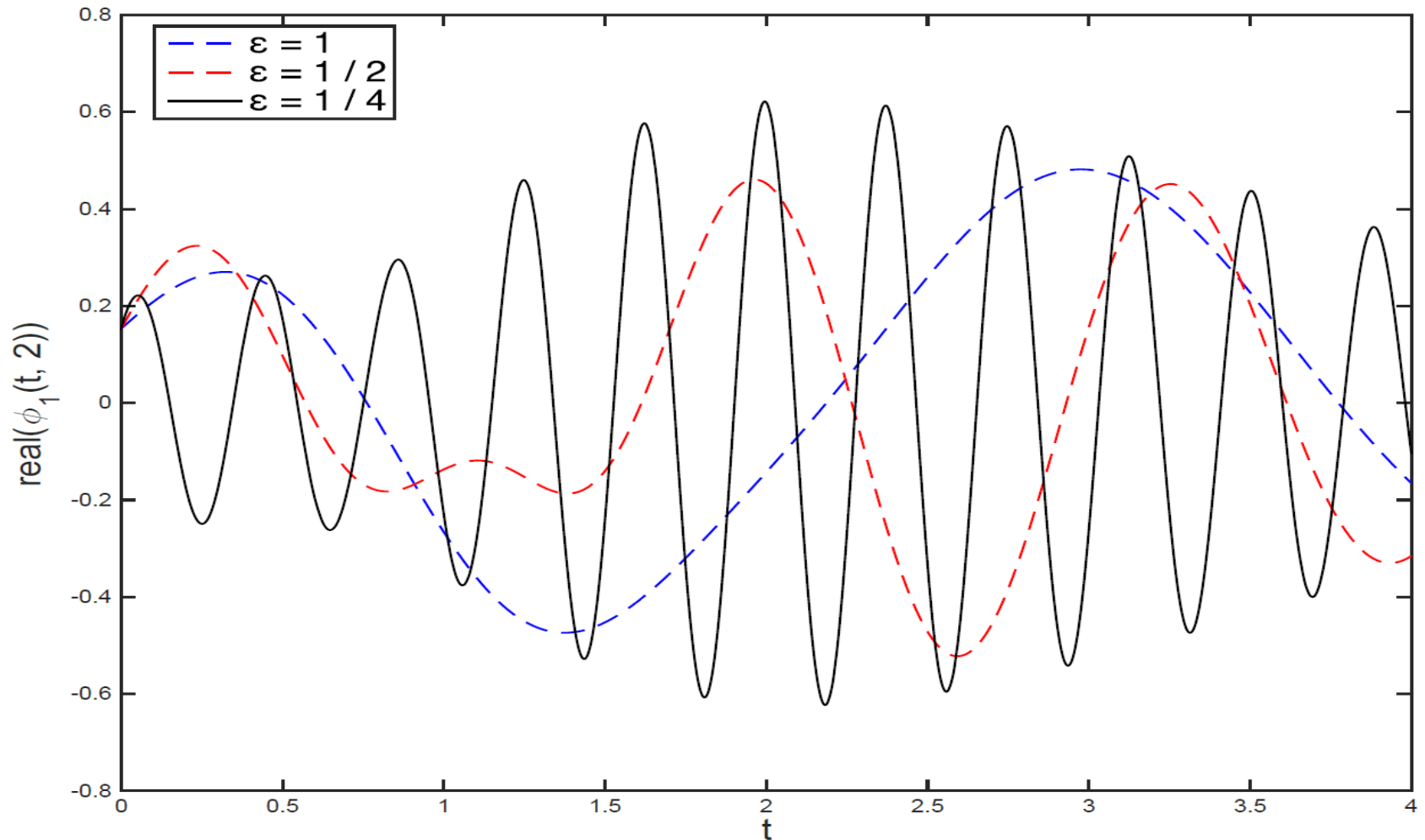
– **Plane** wave solutions $\Phi(t, \vec{x}) = \vec{B} e^{i(\vec{k} \cdot \vec{x} - \omega t)}$

$$\omega \vec{B} = \left(\sum_{j=1}^d \left(\frac{k_j}{\varepsilon} - A_j^0 \right) \sigma_j + \frac{1}{\varepsilon^2} \sigma_3 + V^0 I_2 \right) \vec{B}, \quad \vec{B} \in \mathbb{C}^2 \Rightarrow \omega = \varepsilon^{-2} + O(1)$$

Numerical results



Numerical results



Existing results in nonrelativistic regime

$$i\partial_t \Phi = \left(-\frac{i}{\varepsilon} \sum_{j=1}^d \sigma_j \partial_j + \frac{1}{\varepsilon^2} \sigma_3 \right) \Phi + \left(V(\vec{x}) I_2 - \sum_{j=1}^d A_j(\vec{x}) \sigma_j \right) \Phi$$

- **Asymptotic** and **rigorous** results: Gross, 66'; Hunziker, 75'; Foldy & Wouthuysen, 78'; Schoene, 79'; Cirincione & Chernoff, 81'; Grigore, Nenciu & Purice, 89'; Najman, 92'; Gerad, Markowich, Mauser & Poupaud, 97'; **Bechouche, Mauser & Poupaud**, 98'; Bolte & Keppeler, 99'; Spohn, 00'; Kammerer, 04'; Bechouche, Mauser & Selberg, 05;

$$\Phi := \Phi^\varepsilon = e^{it/\varepsilon^2} \begin{pmatrix} \phi_+ \\ 0 \end{pmatrix} + e^{-it/\varepsilon^2} \begin{pmatrix} 0 \\ \phi_- \end{pmatrix} + O(\varepsilon), \quad \varepsilon \rightarrow 0$$

- The Schrodinger equation

$$i\partial_t \phi_\pm = \mp \frac{1}{2} \Delta \phi_\pm + V(\vec{x}) \phi_\pm, \quad \vec{x} \in \mathbb{R}^d$$

- Semi-nonrelativistic limit: **Bechouche, Mauser & Poupaud**, 98

✶ Highly **oscillatory** dispersive **PDEs**:

Numerical methods for Dirac equation

★ Finite difference time domain (FDTD) methods

$$i\partial_t \Phi = \left(-\frac{i}{\varepsilon} \sigma_1 \partial_x + \frac{1}{\varepsilon^2} \sigma_3 \right) \Phi + (V(t, x) I_2 - A_1(t, x) \sigma_1) \Phi, \quad x \in \Omega, \quad t > 0$$

$$\Phi(a, t) = \Phi(b, t), \quad t \geq 0; \quad \Phi(x, 0) = \Phi_0(x), \quad x \in \bar{\Omega} = [a, b]$$

- Mesh size $h := \Delta x = \frac{b-a}{M}, \quad x_j = a + jh, \quad j = 0, 1, \dots, M$
- Time step $\tau := \Delta t > 0, \quad t_n = n\tau, \quad n = 0, 1, \dots$
- Numerical approximation

$$\Phi(x_j, t_n) \approx \Phi_j^n, \quad j = 0, 1, \dots, M, \quad n = 0, 1, \dots$$

Numerical methods for Dirac equation

★ Finite difference discretization operators

$$\delta_t^+ \Phi_j^n = \frac{\Phi_j^{n+1} - \Phi_j^n}{\tau}, \quad \delta_t \Phi_j^n = \frac{\Phi_j^{n+1} - \Phi_j^{n-1}}{2\tau}, \quad \delta_x \Phi_j^n = \frac{\Phi_{j+1}^n - \Phi_{j-1}^n}{2h}, \quad \Phi_j^{n+\frac{1}{2}} = \frac{\Phi_j^{n+1} + \Phi_j^n}{2}.$$

★ Leap-frog finite difference (LFFD) method

$$i\delta_t \Phi_j^n = \left[-\frac{i}{\varepsilon} \sigma_1 \delta_x + \frac{1}{\varepsilon^2} \sigma_3 \right] \Phi_j^n + \left[V_j^n I_2 - A_{1,j}^n \sigma_1 \right] \Phi_j^n, \quad n \geq 1.$$

★ Semi-implicit finite difference (SIFD1) method

$$i\delta_t \Phi_j^n = -\frac{i}{\varepsilon} \sigma_1 \delta_x \Phi_j^n + \frac{1}{\varepsilon^2} \sigma_3 \frac{\Phi_j^{n+1} + \Phi_j^{n-1}}{2} + \left[V_j^n I_2 - A_{1,j}^n \sigma_1 \right] \frac{\Phi_j^{n+1} + \Phi_j^{n-1}}{2},$$

Numerical methods for Dirac equation

★ Semi-implicit finite difference (SIFD2) method

$$i\delta_t \Phi_j^n = \left[-\frac{i}{\varepsilon} \sigma_1 \delta_x + \frac{1}{\varepsilon^2} \sigma_3 \right] \frac{\Phi_j^{n+1} + \Phi_j^{n-1}}{2} + \left[V_j^n I_2 - A_{1,j}^n \sigma_1 \right] \Phi_j^n,$$

★ Energy conservative finite difference (CNFD) method

$$i\delta_t^+ \Phi_j^n = \left[-\frac{i}{\varepsilon} \sigma_1 \delta_x + \frac{1}{\varepsilon^2} \sigma_3 \right] \Phi_j^{n+1/2} + \left[V_j^{n+1/2} I_2 - A_{1,j}^{n+1/2} \sigma_1 \right] \Phi_j^{n+1/2},$$

– Initial and boundary data

$$\Phi_M^{n+1} = \Phi_0^{n+1}, \quad \Phi_{-1}^{n+1} = \Phi_{M-1}^{n+1}, \quad n \geq 0, \quad \Phi_j^0 = \Phi_0(x_j), \quad j = 0, 1, \dots, M.$$

– First step for LFFD, SIFD1 & SIFD2

$$\Phi_j^1 = \Phi_j^0 + \tau \left[-\frac{1}{\varepsilon} \sigma_1 \Phi_0'(x_j) - i \left(\frac{1}{\varepsilon^2} \sigma_3 + V_j^0 I_2 - A_{1,j}^0 \sigma_1 \right) \Phi_j^0 \right],$$

Properties of FDTD methods

✱ Time **symmetric**, unchanged if

$$n+1 \leftrightarrow n-1 \quad \& \quad \tau \leftrightarrow -\tau$$

✱ **Stability**

- CNFD is unconditionally stable
- LFFD, SIFD1 & SIFD2 are conditionally stable

✱ **Energy** conservation: CNFD conserves mass & energy vs others not

✱ **Computational cost**

- CNFD needs solve a **linear coupled** system per time step!! LFFD is explicit!
- SIFD1 & SIFD2 can be solved very almost explicit !!

✱ **Resolution** in nonrelativistic regime

$$h = O(\varepsilon^?) \quad \& \quad \tau = O(\varepsilon^?), \quad 0 < \varepsilon \ll 1$$

Error estimates for FDTD methods

- Define 'error' function

$$\mathbf{e}_j^n = \Phi(t_n, x_j) - \Phi_j^n, \quad j = 0, 1, \dots, M, \quad n \geq 0,$$

- Assumptions

- For the solution of the Dirac equation --- (A)

$$\left\| \frac{\partial^{r+s}}{\partial t^r \partial x^s} \Phi \right\|_{L^\infty([0,T]; (L^\infty(\Omega))^2)} \lesssim \frac{1}{\varepsilon^{2r}}, \quad 0 \leq r \leq 3, \quad 0 \leq r+s \leq 3, \quad 0 < \varepsilon \leq 1,$$

- For the electronic & magnetic potentials – (B)

$$V_{\max} := \max_{(t,x) \in \overline{\Omega}_T} |V(t, x)|, \quad A_{1,\max} := \max_{(t,x) \in \overline{\Omega}_T} |A_1(t, x)|.$$

Error estimates for FDTD methods

★ Theorem Under some stability conditions, we have error estimates for LFFD, SIFD1, SIFD2 & CNFD as

$$\|\mathbf{e}^n\|_{l^2} \lesssim \frac{h^2}{\varepsilon} + \frac{\tau^2}{\varepsilon^6}, \quad 0 \leq n \leq \frac{T}{\tau}.$$

– Resolution ---- (under resolution)

$$\tau = O\left(\varepsilon^3 \sqrt{\delta}\right) = O(\varepsilon^3), \quad h = O\left(\sqrt{\delta \varepsilon}\right) = O(\sqrt{\varepsilon}), \quad 0 < \varepsilon \ll 1.$$

W. Bao, Y. Cai, X. Jia and Q. Tang, Numerical methods and comparison for the Dirac equation in the nonrelativistic limit regime, J. Sci. Comput., Vol. 71 (2017), pp. 1094-1134.

EWI-FP method

- Apply Fourier **spectral** method for spatial derivatives

$$i\partial_t \Phi_M(t, x) = \left[-\frac{i}{\varepsilon} \sigma_1 \partial_x + \frac{1}{\varepsilon^2} \sigma_3 \right] \Phi_M(t, x) + P_M(V \Phi_M)(t, x) - \sigma_1 P_M(A_1 \Phi_M)(t, x).$$

– with

$$\Phi_M(t, x) = \sum_{l=-M/2}^{M/2-1} \widehat{(\Phi_M)}_l(t) e^{i\mu_l(x-a)}, \quad a \leq x \leq b, \quad t \geq 0,$$

- Take Fourier transform, we get **ODEs** for $l = -M/2, \dots, M/2-1$

$$i \frac{d}{dt} \widehat{(\Phi_M)}_l(t) = \left[\frac{\mu_l}{\varepsilon} \sigma_1 + \frac{1}{\varepsilon^2} \sigma_3 \right] \widehat{(\Phi_M)}_l(t) + \widehat{(V \Phi_M)}_l(t) - \sigma_1 \widehat{(A_1 \Phi_M)}_l(t) = 0,$$

$$i \frac{d}{ds} \widehat{(\Phi_M)}_l(t_n + s) = \frac{1}{\varepsilon^2} \Gamma_l \widehat{(\Phi_M)}_l(t_n + s) + \widehat{F}_l^n(s), \quad s \in \mathbb{R},$$

Exponential wave integrator (EWI) for 1st ODEs

$$\widehat{(\Phi_M)_l}(t_n + s) = e^{-is\Gamma_l/\varepsilon^2} \widehat{(\Phi_M)_l}(t_n) - i \int_0^s e^{i(w-s)\Gamma_l/\varepsilon^2} \widehat{F}_l^n(w) dw,$$

Take $S = \tau$ and approximate the integral --W. Gautschi

(61'); P. Deuffhard (79'); E. Hairer, Ch. Lubich, G. Wanner, A. Iserles, V. Grimm, M. Hochbruck, D. Cohen,

EWI-FP method

$$\Phi_M^{n+1}(x) = \sum_{l=-M/2}^{M/2-1} \widehat{(\Phi_M^{n+1})}_l e^{i\mu_l(x-a)},$$

$$\widehat{(\Phi_M^{n+1})}_l = \begin{cases} e^{-i\tau\Gamma_l/\varepsilon^2} \widehat{(\Phi_M^0)_l} - i\varepsilon^2\Gamma_l^{-1} \left[I_2 - e^{-\frac{i\tau}{\varepsilon^2}\Gamma_l} \right] (G(t_0)\widehat{\Phi_M^0})_l, & n = 0, \\ e^{-i\tau\Gamma_l/\varepsilon^2} \widehat{(\Phi_M^n)_l} - iQ_l^{(1)}(\tau) (G(t_n)\widehat{\Phi_M^n})_l - iQ_l^{(2)}(\tau)\delta_t^-(G(t_n)\widehat{\Phi_M^n})_l, & n \geq 1, \end{cases}$$

$$Q_l^{(1)}(\tau) = -i\varepsilon^2\Gamma_l^{-1} \left[I - e^{-\frac{i\tau}{\varepsilon^2}\Gamma_l} \right], \quad Q_l^{(2)}(\tau) = -i\varepsilon^2\tau\Gamma_l^{-1} + \varepsilon^4\Gamma_l^{-2} \left(I - e^{-\frac{i\tau}{\varepsilon^2}\Gamma_l} \right).$$

Error estimates for EWI-FP method

✚ Theorem Under some stability conditions, we have error estimates for EWI-FP and sEWI-FP as

$$\|\Phi(t_n, x) - \Phi_M^n(x)\|_{L^2} \lesssim \frac{\tau^2}{\varepsilon^4} + h^{m_0}, \quad 0 \leq n \leq \frac{T}{\tau}.$$

– Resolution --- (optimal resolution)

$$\tau = O(\varepsilon^2 \sqrt{\delta}) = O(\varepsilon^2), \quad h = O(\delta^{1/m_0}) = O(1), \quad 0 < \varepsilon \ll 1$$

W. Bao, Y. Cai, X. Jia and Q. Tang, Numerical methods and comparison for the Dirac equation in the nonrelativistic limit regime, J. Sci. Comput., Vol. 71 (2017), pp. 1094-1134.

Time-splitting Fourier spectral (TSFP) method

✳ From $[t_n, t_{n+1}]$, apply time splitting technique

– Step 1

$$i\partial_t \Phi(t, x) = \left[-\frac{i}{\varepsilon} \sigma_1 \partial_x + \frac{1}{\varepsilon^2} \sigma_3 \right] \Phi(t, x),$$

– Step 2

$$i\partial_t \Phi(t, x) = [-A_1(t, x) \sigma_1 + V(t, x) I_2] \Phi(t, x), \quad x \in \Omega,$$

✳ Thm. Under proper assumptions, we have

$$\|\Phi(t_n, x) - I_M(\Phi^n)\|_{L^2} \lesssim h^{m_0} + \frac{\tau^2}{\varepsilon^4}, \quad 0 \leq n \leq \frac{T}{\tau},$$

– Resolution --- (optimal resolution)

$$\tau = O(\varepsilon^2 \sqrt{\delta}) = O(\varepsilon^2), \quad h = O(\delta^{1/m_0}) = O(1), \quad 0 < \varepsilon \ll 1$$

Spatial Errors of TSFP

Spatial Errors	$h_0 = 2$	$h_0/2$	$h_0/2^2$	$h_0/2^3$	$h_0/2^4$
$\epsilon_0 = 1$	1.10	2.43E-1	2.99E-3	2.79E-6	9.45E-9
$\epsilon_0/2$	1.06	1.46E-1	1.34E-3	9.61E-7	5.57E-9
$\epsilon_0/2^2$	1.11	1.43E-1	9.40E-4	5.10E-7	6.50E-9
$\epsilon_0/2^3$	1.15	1.44E-1	7.89E-4	3.62E-7	6.84E-9
$\epsilon_0/2^4$	1.18	1.45E-1	7.62E-4	2.88E-7	7.49E-9
$\epsilon_0/2^5$	1.19	1.46E-1	7.53E-4	2.59E-7	7.96E-9
$\epsilon_0/2^6$	1.20	1.47E-1	7.49E-4	2.63E-7	6.90E-9

Temporal Errors of TSFP

Temporal Errors	$\tau_0=0.4$	$\tau_0/4$	$\tau_0/4^2$	$\tau_0/4^3$	$\tau_0/4^4$	$\tau_0/4^5$	$\tau_0/4^6$
$\varepsilon_0 = 1$	2.17E-1	1.32E-2	8.22E-4	5.13E-5	3.21E-6	2.01E-7	1.26E-8
order	–	2.02	2.00	2.00	2.00	2.00	2.00
$\varepsilon_0/2$	1.32	6.60E-2	4.07E-3	2.54E-4	1.59E-5	9.92E-7	6.20E-8
order	–	2.16	2.00	2.00	2.00	2.00	2.00
$\varepsilon_0/2^2$	2.50	3.33E-1	1.68E-2	1.04E-3	6.49E-5	4.06E-6	2.54E-7
order	–	1.45	2.15	2.00	2.00	2.00	2.00
$\varepsilon_0/2^3$	1.79	1.97	8.15E-2	4.15E-3	2.57E-4	1.60E-5	1.00E-6
order	–	-0.07	2.30	2.14	2.01	2.00	2.00
$\varepsilon_0/2^4$	1.35	8.27E-1	8.85E-1	2.01E-2	1.03E-3	6.35E-5	3.97E-6
order	–	0.35	-0.05	2.73	2.14	2.01	2.00
$\varepsilon_0/2^5$	8.73E-1	2.25E-1	2.33E-1	2.49E-1	4.98E-3	2.55E-4	1.58E-5
order	–	0.98	-0.03	-0.05	2.82	2.14	2.01

$$\tau \leq C\varepsilon^2 \Rightarrow \|\Phi(t_n, \cdot) - I_M(\Phi^n)\|_{L^2} \lesssim h^{m_0} + \frac{\tau^2}{\varepsilon^2}, \quad 0 \leq n \leq \frac{T}{\tau},$$

✪ Thm. If time step satisfies $\tau = 2\pi\varepsilon^2 / N$

$$\|\Phi(t_n, x) - (I_M \Phi^n)(x)\|_{H^s} \lesssim \frac{\tau^2}{\varepsilon^2} + h^{m_0-s} + N^{-m^*}$$

W. Bao, Y. Cai, X. Jia and Y. Jia, Error estimates of numerical methods for the nonlinear Dirac equation in the nonrelativistic limit regime, Sci. China Math., Vol. 59 (2016), pp. 1461-1494.

Super-resolution of TSFP

(without magnetic potential)

✶ For 1st-order Lie-Trotter splitting $i\partial_t \Phi = \left(-\frac{i}{\varepsilon} \sigma_1 \partial_x + \frac{1}{\varepsilon^2} \sigma_3 \right) \Phi + V(t, x) \Phi$

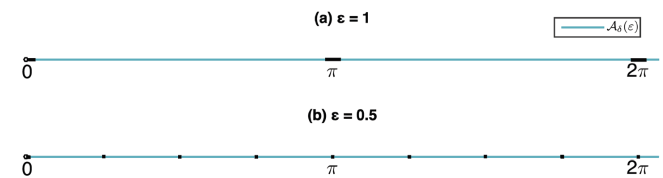
– For any time step

$$\|\Phi(t_n, x) - \Phi^n(x)\|_{L^2} \lesssim \tau + \varepsilon, \quad \|\Phi(t_n, x) - \Phi^n(x)\|_{L^2} \lesssim \tau + \tau/\varepsilon,$$

$$\|\Phi(t_n, \cdot) - \Phi^n(\cdot)\|_{L^2} \leq \tau + \max_{0 < \varepsilon \leq 1} \min \left\{ \varepsilon, \frac{\tau}{\varepsilon} \right\} \leq \sqrt{\tau}$$

– For non-resonant time steps

$$\mathcal{S}_\varepsilon^{(\delta_0)} := \{ \tau \mid |\tau - k\pi\varepsilon^2| \geq \delta_0, \quad k \in \mathbb{N}^* \}$$



$$\|\Phi(t_n, x) - \Phi^n(x)\|_{L^2} \lesssim \tau$$

✶ Extension to high order TSFP & nonlinear Dirac

W. Bao, Y. Cai and J. Yin, Super-resolution of time-splitting methods for the Dirac equation in the nonrelativistic regime, Math. Comp., Vol. 89 (2020), 2141-2173.

W. Bao, Y. Cai and J. Yin, Uniform error bounds of time-splitting methods for the nonlinear Dirac equation in the nonrelativistic regime without magnetic potential, SIAM J. Numer. Anal., Vol. 59 (2021), pp. 1040-1066.

Relative temporal errors $e^r(t = 2\pi)$ for the wave function with resonance time step size, S_1 method.

	$\tau_0 = \pi/4$	$\tau_0/4$	$\tau_0/4^2$	$\tau_0/4^3$	$\tau_0/4^4$	$\tau_0/4^5$
$\varepsilon_0 = 1$	2.57E-1	6.73E-2	1.70E-2	4.26E-3	1.07E-3	2.67E-4
order	–	0.98	0.99	1.00	1.00	1.00
$\varepsilon_0/2$	3.61E-1	6.44E-2	1.64E-2	4.13E-3	1.03E-3	2.59E-4
order	–	0.98	0.99	1.00	1.00	1.00
$\varepsilon_0/2^2$	3.07E-1	1.44E-1	1.63E-2	4.12E-3	1.03E-3	2.59E-4
order	–	0.41	0.98	1.00	1.00	1.00
$\varepsilon_0/2^3$	2.83E-1	9.83E-2	6.44E-2	4.12E-3	1.03E-3	2.59E-4
order	–	0.66	0.20	0.99	1.00	1.00
$\varepsilon_0/2^4$	2.73E-1	7.87E-2	3.73E-2	3.06E-2	1.03E-3	2.59E-4
order	–	0.84	0.41	0.08	0.99	1.00
$\varepsilon_0/2^5$	2.68E-1	7.10E-2	2.49E-2	1.63E-2	1.50E-2	2.59E-4
order	–	0.92	0.67	0.20	0.04	1.00
$\varepsilon_0/2^7$	2.65E-1	6.66E-2	1.79E-2	6.26E-3	4.08E-3	3.74E-3
order	–	0.98	0.93	0.67	0.20	0.04
$\varepsilon_0/2^9$	2.64E-1	6.57E-2	1.68E-2	4.49E-3	1.57E-3	1.02E-3
order	–	0.99	0.98	0.94	0.67	0.20
$\varepsilon_0/2^{11}$	2.64E-1	6.55E-2	1.66E-2	4.22E-3	1.12E-3	3.91E-4
order	–	0.99	0.99	0.99	0.94	0.67
max	3.61E-1	1.44E-1	6.44E-2	3.06E-2	1.50E-2	7.40E-3
order	–	0.66	0.58	0.54	0.52	0.51

Relative temporal errors $e^r(t=4)$ for the wave function with non-resonance time step size, S_1 method.

	$\tau_0 = 1$	$\tau_0/2$	$\tau_0/2^2$	$\tau_0/2^3$	$\tau_0/2^4$	$\tau_0/2^5$	$\tau_0/2^6$	$\tau_0/2^7$
$\varepsilon_0 = 1$	3.66E-1	1.86E-1	9.45E-2	4.76E-2	2.39E-2	1.20E-2	5.99E-3	2.99E-3
order	–	0.98	0.98	0.99	0.99	1.00	1.00	1.00
$\varepsilon_0/2$	3.46E-1	1.87E-1	8.75E-2	4.43E-2	2.23E-2	1.12E-2	5.60E-3	2.80E-3
order	–	0.89	1.10	0.98	0.99	1.00	1.00	1.00
$\varepsilon_0/2^2$	3.60E-1	1.72E-1	8.70E-2	4.27E-2	2.16E-2	1.09E-2	5.46E-3	2.74E-3
order	–	1.06	0.99	1.03	0.98	0.99	1.00	1.00
$\varepsilon_0/2^3$	3.41E-1	1.72E-1	8.95E-2	4.30E-2	2.19E-2	1.08E-2	5.43E-3	2.72E-3
order	–	0.99	0.94	1.06	0.97	1.03	0.99	0.99
$\varepsilon_0/2^4$	3.40E-1	1.66E-1	8.57E-2	4.38E-2	2.24E-2	1.09E-2	5.49E-3	2.71E-3
order	–	1.04	0.95	0.97	0.97	1.04	0.99	1.02
$\varepsilon_0/2^5$	3.45E-1	1.73E-1	8.54E-2	4.30E-2	2.18E-2	1.10E-2	5.54E-3	2.73E-3
order	–	1.00	1.02	0.99	0.98	0.99	0.98	1.02
$\varepsilon_0/2^6$	3.42E-1	1.70E-1	8.64E-2	4.48E-2	2.17E-2	1.09E-2	5.46E-3	2.74E-3
order	–	1.01	0.97	0.95	1.04	1.00	0.99	0.99
$\varepsilon_0/2^7$	3.43E-1	1.69E-1	8.52E-2	4.30E-2	2.16E-2	1.09E-2	5.46E-3	2.73E-3
order	–	1.02	0.99	0.99	0.99	0.99	0.99	1.00

A uniformly accurate (UA) method

$$i\partial_t \Phi = \frac{1}{\varepsilon^2} T \Phi + W(t, x) \Phi, \quad x \in \mathbb{R}, \quad t > 0$$

$$T = -i\varepsilon \sigma_1 \partial_x + \sigma_3, \quad W(t, x) = V(t, x) I_2 - A_1(t, x) \sigma_1$$

$$\Phi(0, x) = \Phi_0(x), \quad x \in \mathbb{R}$$

✳ T can be diagonalizable (Bechouche, Mauser & Poupaud, 98')

$$T = \sqrt{1 - \varepsilon^2 \Delta} \Pi_+ - \sqrt{1 - \varepsilon^2 \Delta} \Pi_-$$

– With

$$\Pi_+ = \frac{1}{2} \left[I_2 + (1 - \varepsilon^2 \Delta)^{-1/2} T \right], \quad \Pi_- = \frac{1}{2} \left[I_2 - (1 - \varepsilon^2 \Delta)^{-1/2} T \right]$$

– Satisfying

$$\Pi_+ + \Pi_- = I_2, \quad \Pi_+ \Pi_- = \Pi_- \Pi_+ = 0, \quad \Pi_{\pm}^2 = \Pi_{\pm}$$

A uniformly accurate (UA) method

$$\Phi(t_n, x) = \Phi_n(x), \quad x \in \mathbb{R}$$

✚ Given initial data at $t = t_n$:

✚ Multiscale decomposition by frequency (**MDF**) : (Bechouche, Mauser & Poupaud, 98')

$$\Phi(t_n + s, x) = e^{is/\varepsilon^2} [\Psi_+^{1,n} + \Psi_-^{1,n}](s, x) + e^{-is/\varepsilon^2} [\Psi_+^{2,n} + \Psi_-^{2,n}](s, x), \quad 0 \leq s \leq \tau$$

✚ Two sub-problems $\Psi_+^{1,n} = O(1), \quad \Psi_-^{1,n} = O(\varepsilon^2)$

$$i\partial_s \Psi_+^{1,n}(s, x) = \frac{1}{\varepsilon^2} \left(\sqrt{1 - \varepsilon^2 \Delta} - 1 \right) \Psi_+^{1,n}(s, x) + \Pi_+ \left(W \Psi_+^{1,n}(s, x) + W \Psi_-^{1,n}(s, x) \right)$$

$$i\partial_s \Psi_-^{1,n}(s, x) = \frac{1}{\varepsilon^2} \left(-\sqrt{1 - \varepsilon^2 \Delta} - 1 \right) \Psi_-^{1,n}(s, x) + \Pi_- \left(W \Psi_+^{1,n}(s, x) + W \Psi_-^{1,n}(s, x) \right)$$

$$\Psi_+^{1,n}(0, x) = \Pi_+ \Phi_n(x), \quad \Psi_-^{1,n}(0, x) = 0, \quad \text{with } W := W(t_n + s, x)$$

A uniformly accurate (UA) method

✚ Two sub-problems $\Psi_+^{2,n} = O(\varepsilon^2), \quad \Psi_-^{2,n} = O(1)$

$$i\partial_s \Psi_+^{2,n}(s, x) = \frac{1}{\varepsilon^2} \left(\sqrt{1 - \varepsilon^2 \Delta} + 1 \right) \Psi_+^{2,n}(s, x) + \Pi_+ \left(W \Psi_+^{2,n}(s, x) + W \Psi_-^{2,n}(s, x) \right)$$

$$i\partial_s \Psi_-^{2,n}(s, x) = \frac{-1}{\varepsilon^2} \left(\sqrt{1 - \varepsilon^2 \Delta} - 1 \right) \Psi_-^{2,n}(s, x) + \Pi_- \left(W \Psi_+^{2,n}(s, x) + W \Psi_-^{2,n}(s, x) \right)$$

$$\Psi_+^{2,n}(0, x) = 0, \quad \Psi_-^{2,n}(0, x) = \Pi_- \Phi_n(x), \quad \text{with } W := W(t_n + s, x)$$

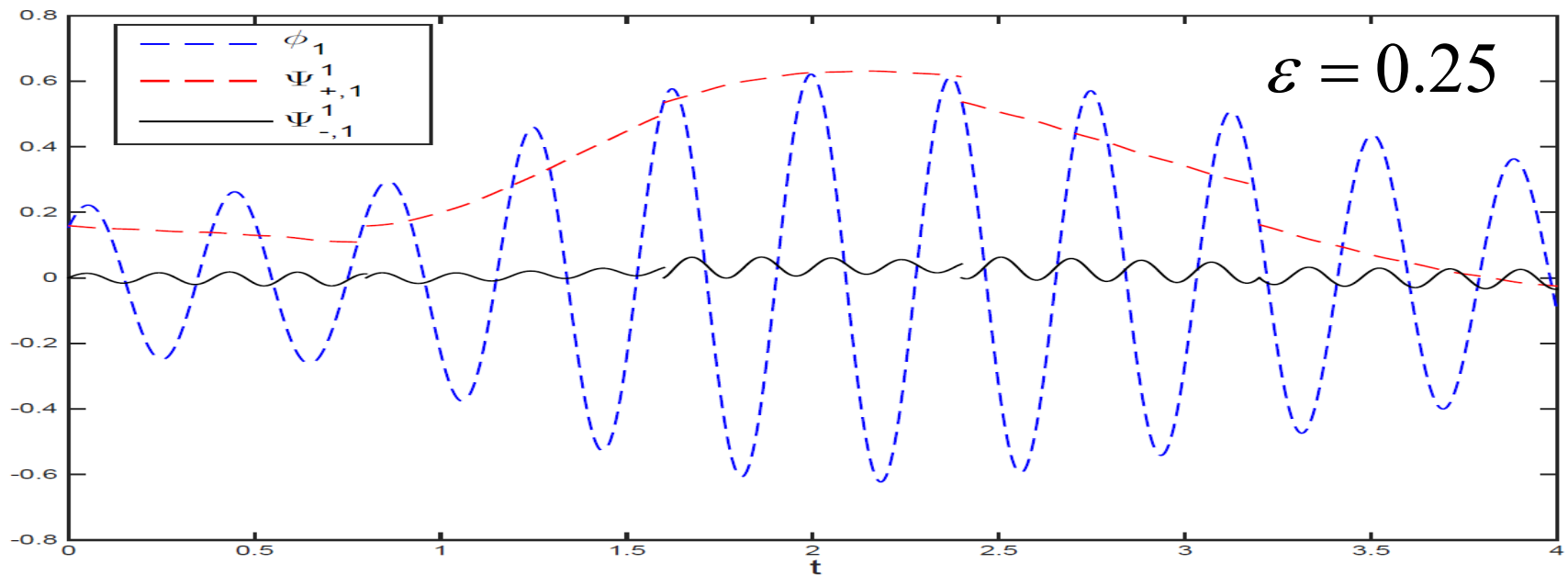
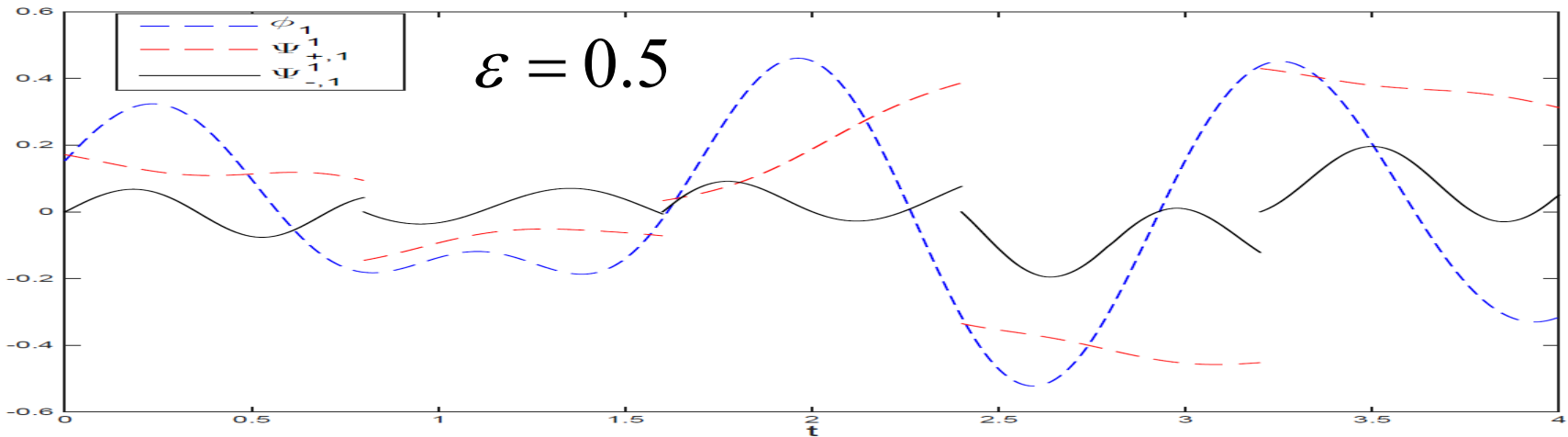
✚ Solve the two sub-problems via EW-FP

$$\Psi_{\pm}^{1,n}(\tau, x) \quad \& \quad \Psi_{\pm}^{2,n}(\tau, x)$$

✚ Reconstruct the solution at $t = t_{n+1}$

$$\Phi(t_{n+1}, x) = e^{i\tau/\varepsilon^2} \left[\Psi_+^{1,n} + \Psi_-^{1,n} \right](\tau, x) + e^{-i\tau/\varepsilon^2} \left[\Psi_+^{2,n} + \Psi_-^{2,n} \right](\tau, x)$$

Multiscale Decomposition



Error estimates for MTI-FP method

✶ Theorem Under proper assumptions on the solution, we have error estimates for the MTI-FP method

$$\|\Phi(t_n, \cdot) - \Phi_I^n(\cdot)\|_{L^2} \lesssim h^{m_0} + \frac{\tau^2}{\varepsilon^2}, \quad \|\Phi(t_n, \cdot) - \Phi_I^n(\cdot)\|_{L^2} \lesssim h^{m_0} + \tau^2 + \varepsilon^2$$

— Which yields a uniform error bound

$$\|\Phi(t_n, \cdot) - \Phi_I^n(\cdot)\|_{L^2} \leq h^{m_0} + \max_{0 < \varepsilon \leq 1} \min \left\{ \frac{\tau^2}{\varepsilon^2}, \tau^2 + \varepsilon^2 \right\} \leq h^{m_0} + \tau$$

— Resolution ---- (super resolution)

$$\tau = O(\delta) = O(1), \quad h = O(\delta^{1/m_0}) = O(1), \quad 0 < \varepsilon \ll 1$$

W. Bao, Y. Cai, X. Jia and Q. Tang, A uniformly accurate multiscale time integrator pseudospectral method for the Dirac equation in the nonrelativistic limit regime, SIAM J. Numer. Anal., Vol. 54 (2016), pp. 1785-1812.

Key Steps in the Proof

✦ Step 1. Some properties of **micro** variables

$$\|\Psi_+^{1,n}\| + \|\Psi_-^{2,n}\| + \|\partial_s \Psi_+^{1,n}\| + \|\partial_s \Psi_-^{2,n}\| + \|\partial_{ss} \Psi_+^{1,n}\| + \|\partial_{ss} \Psi_-^{2,n}\| \leq O(1)$$

$$\|\Psi_-^{1,n}\| + \|\Psi_+^{2,n}\| \leq O(\varepsilon^2), \quad \|\partial_s \Psi_-^{1,n}\| + \|\partial_s \Psi_+^{2,n}\| \leq O(1), \quad \|\partial_{ss} \Psi_-^{1,n}\| + \|\partial_{ss} \Psi_+^{2,n}\| \leq O\left(\frac{1}{\varepsilon^2}\right)$$

✦ Step 2. Local error bounds for **micro** variables

$$\|\Psi_+^{1,n} - \Psi_{+,h}^{1,n}\|_{L^2} \leq \|\Phi(t_{n-1}, \cdot) - \Phi_I^{n-1}(\cdot)\|_{L^2} + \tau(h^{m_0} + \tau^2),$$

$$\|\Psi_-^{2,n} - \Psi_{-,h}^{2,n}\|_{L^2} \leq \|\Phi(t_{n-1}, \cdot) - \Phi_I^{n-1}(\cdot)\|_{L^2} + \tau(h^{m_0} + \tau^2),$$

$$\|\Psi_-^{1,n} - \Psi_{-,h}^{1,n}\|_{L^2} \leq \tau(h^{m_0} + \varepsilon^2), \quad \|\Psi_-^{1,n} - \Psi_{-,h}^{1,n}\|_{L^2} \leq \tau(h^{m_0} + \tau^2 / \varepsilon^2),$$

$$\|\Psi_+^{2,n} - \Psi_{+,h}^{2,n}\|_{L^2} \leq \tau(h^{m_0} + \varepsilon^2), \quad \|\Psi_+^{2,n} - \Psi_{+,h}^{2,n}\|_{L^2} \leq \tau(h^{m_0} + \tau^2 / \varepsilon^2)$$

Key Steps in the Proof

✦ Step 3. Local error bounds for **macro** variables

$$\begin{aligned}\|\Phi(t_n, \cdot) - \Phi_I^n(\cdot)\|_{L^2} &\leq \|\Psi_+^{1,n} - \Psi_{+,h}^{1,n}\|_{L^2} + \|\Psi_-^{2,n} - \Psi_{-,h}^{2,n}\|_{L^2} + \|\Psi_-^{1,n} - \Psi_{-,h}^{1,n}\|_{L^2} + \|\Psi_+^{2,n} - \Psi_{+,h}^{2,n}\|_{L^2} \\ &\leq \|\Phi(t_{n-1}, \cdot) - \Phi_I^{n-1}(\cdot)\|_{L^2} + \tau(h^{m_0} + \tau^2 + \frac{\tau^2}{\varepsilon^2}) \\ \|\Phi(t_n, \cdot) - \Phi_I^n(\cdot)\|_{L^2} &\leq \|\Phi(t_{n-1}, \cdot) - \Phi_I^{n-1}(\cdot)\|_{L^2} + \tau(h^{m_0} + \tau^2 + \varepsilon^2)\end{aligned}$$

✦ Step 4. The **energy** method via discrete **Gronwall's** inequality

✦ Step 5. **Uniform** error bound

$$\|\Phi(t_n, \cdot) - \Phi_I^n(\cdot)\|_{L^2} \leq h^{m_0} + \tau^2 + \max_{0 < \varepsilon \leq 1} \min \left\{ \varepsilon^2, \frac{\tau^2}{\varepsilon^2} \right\} \leq h^{m_0} + \tau$$

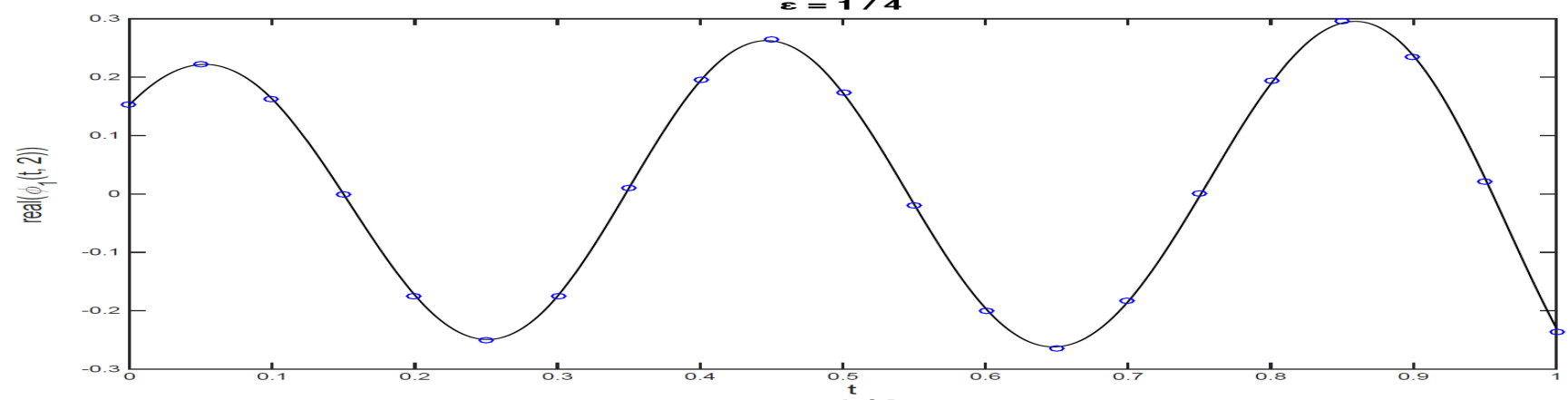
Spatial Errors of MTI-FP

$e_{h,\tau}(2.0)$	$h_0 = 2$	$h_0/2$	$h_0/2^2$	$h_0/2^3$	$h_0/2^4$
$\varepsilon_0 = 1$	1.65	5.74E-1	7.08E-2	7.00E-5	8.53E-10
$\varepsilon_0/2$	1.39	3.45E-1	7.06E-3	6.67E-6	9.71E-10
$\varepsilon_0/2^2$	1.18	1.67E-1	1.71E-3	1.43E-6	1.10E-9
$\varepsilon_0/2^3$	1.13	1.46E-1	1.03E-3	6.77E-7	9.16E-10
$\varepsilon_0/2^4$	1.15	1.45E-1	8.52E-4	4.86E-7	1.33E-9

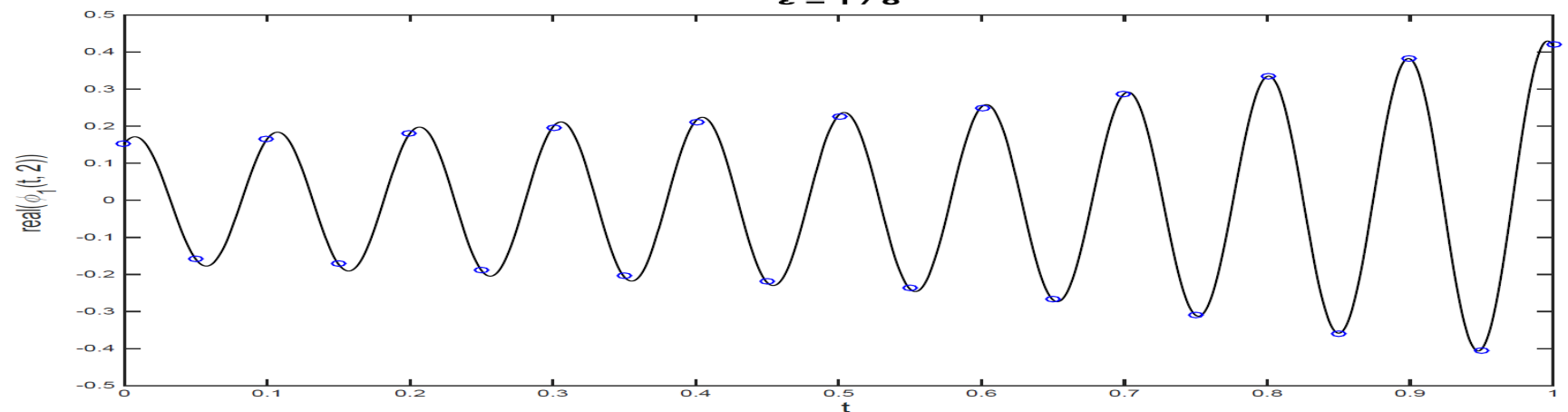
Temporal Errors of MTI-FP

$e_{h,\tau}(2.0)$	$\tau_0 = 0.1$	$\tau_0/2^2$	$\tau_0/2^4$	$\tau_0/2^6$	$\tau_0/2^8$	$\tau_0/2^{10}$	$\tau_0/2^{12}$
$\varepsilon_0 = 1$	3.69E-2	2.29E-3	1.43E-4	8.94E-6	5.59E-7	3.49E-8	2.21E-9
order	-	2.00	2.00	2.00	2.00	2.00	1.99
$\varepsilon_0/2$	5.98E-2	3.77E-3	2.36E-4	1.48E-5	9.23E-7	5.77E-8	3.60E-9
order	-	1.99	2.00	2.00	2.00	2.00	2.00
$\varepsilon_0/2^2$	1.91E-1	1.48E-2	9.39E-4	5.87E-5	3.67E-6	2.30E-7	1.43E-8
order	-	1.85	1.99	2.00	2.00	2.00	2.00
$\varepsilon_0/2^3$	7.12E-2	4.90E-2	3.89E-3	2.47E-4	1.54E-5	9.64E-7	6.02E-8
order	-	0.27	1.83	1.99	2.00	2.00	2.00
$\varepsilon_0/2^4$	1.78E-2	1.80E-2	1.22E-2	9.79E-4	6.21E-5	3.89E-6	2.43E-7
order	-	-0.01	0.28	1.82	1.99	2.00	2.00
$\varepsilon_0/2^5$	<i>7.11E-3</i>	4.07E-3	4.53E-3	3.05E-3	2.45E-4	1.55E-5	9.69E-7
order	-	0.40	-0.08	0.29	1.82	1.99	2.00
$\varepsilon_0/2^6$	7.19E-3	5.10E-4	1.02E-3	1.13E-3	7.61E-4	6.10E-5	3.87E-6
order	-	1.91	-0.50	-0.08	0.29	1.82	1.99
$\varepsilon_0/2^7$	7.07E-3	<i>4.49E-4</i>	8.81E-5	2.54E-4	2.83E-4	1.90E-4	1.52E-5
order	-	<i>1.99</i>	1.17	-0.76	-0.08	0.29	1.82
$\varepsilon_0/2^9$	7.05E-3	4.22E-4	<i>2.60E-5</i>	7.22E-6	5.52E-6	1.63E-5	1.81E-5
order	-	2.03	<i>2.01</i>	0.92	0.19	-0.78	-0.08
$\varepsilon_0/2^{11}$	7.04E-3	4.23E-4	2.62E-5	<i>1.78E-6</i>	3.92E-7	1.08E-7	6.16E-7
order	-	2.03	2.01	<i>1.94</i>	1.09	0.93	-1.26
$\varepsilon_0/2^{13}$	7.04E-3	4.23E-4	2.62E-5	1.64E-6	<i>1.15E-7</i>	4.76E-8	5.55E-8
order	-	2.03	2.01	2.00	<i>1.92</i>	0.64	-0.11
$e_{h,\tau}^\infty(2.0)$	1.91E-1	4.90E-2	1.22E-2	3.05E-3	7.61E-4	1.90E-4	4.75E-5
order	-	0.98	1.00	1.00	1.00	1.00	1.00

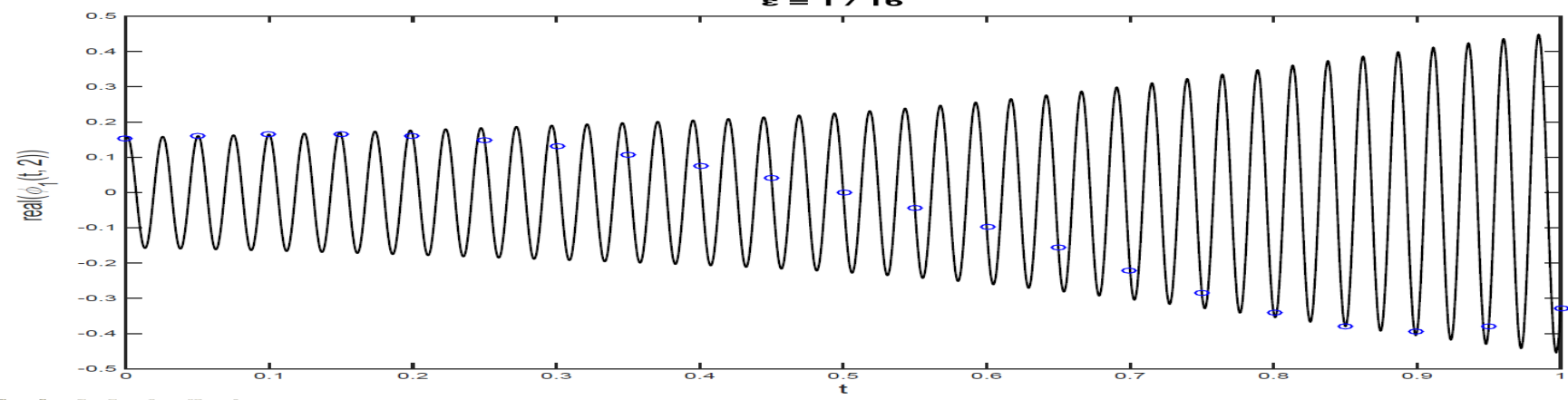
$\varepsilon = 1 / 4$



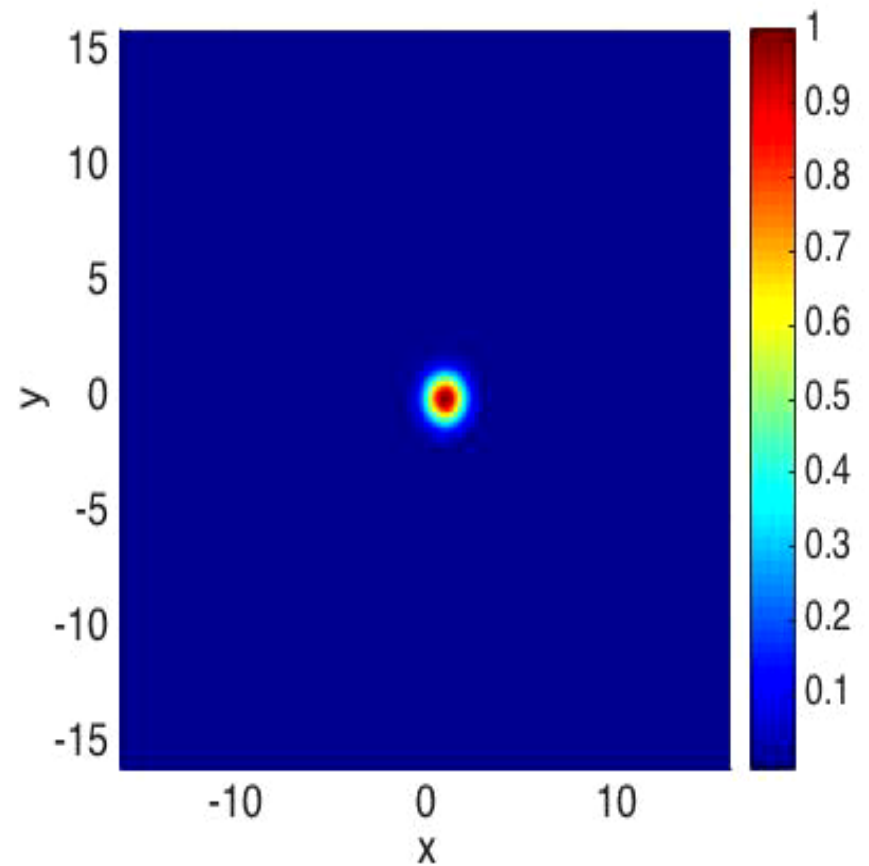
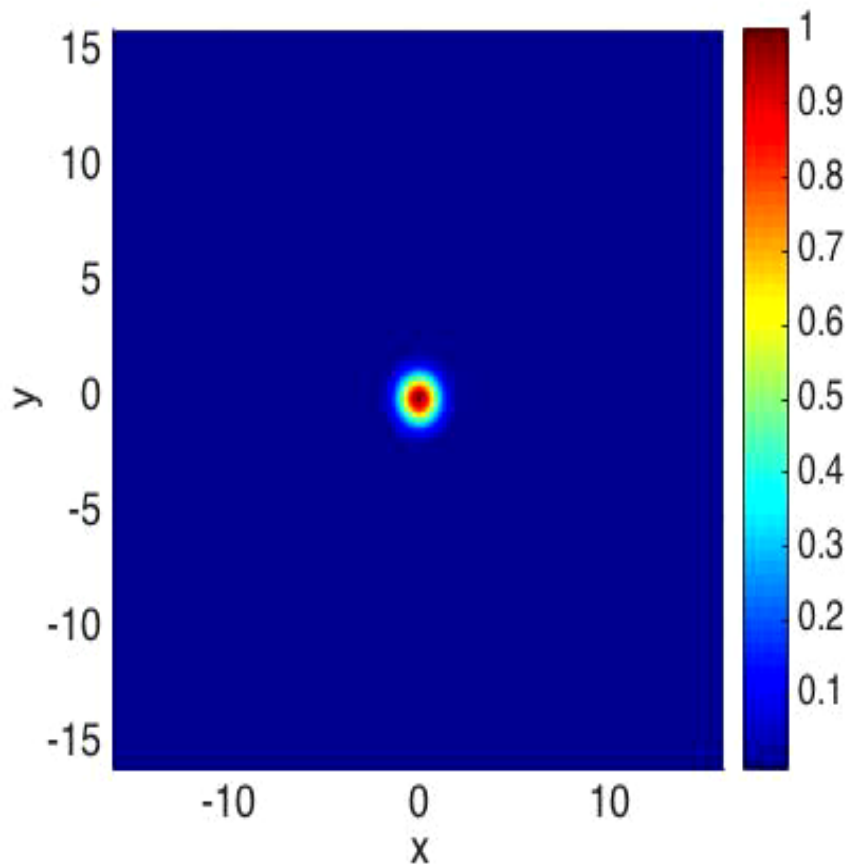
$\varepsilon = 1 / 8$



$\varepsilon = 1 / 16$



$t = 0$



$$\varepsilon = \begin{cases} 0.001 & 0 \leq t \leq 5 \\ 1 & t > 5 \end{cases}$$

$$V = \begin{cases} \text{honeycomb} & 0 \leq t \leq 5 \\ 0 & t > 5 \end{cases} \quad \tau = 0.01$$

Schrodinger dynamics ($t < 5$) + relativistic QM ($t > 5$): density fluctuate in the Zitterbewegung form

Extensions

★ Nonlinear Dirac equation

$$i\partial_t \Phi = \left(-\frac{i}{\varepsilon} \sum_{j=1}^d \sigma_j \partial_j + \frac{1}{\varepsilon^2} \sigma_3 \right) \Phi + \left(V(\vec{x}) I_2 - \sum_{j=1}^d A_j(\vec{x}) \sigma_j \right) \Phi + [\lambda_1 \Phi^* \sigma_3 \Phi + \lambda_1 |\Phi|^2 I_2] \Phi, \quad \vec{x} \in \mathbb{R}^d$$

★ Long-time dynamics of the Dirac equation with small electromagnetic potential

$$i\partial_t \Phi = \left(-i \sum_{j=1}^d \sigma_j \partial_j + \sigma_3 \right) \Phi + \varepsilon \left(V(\vec{x}) I_2 - \sum_{j=1}^d A_j(\vec{x}) \sigma_j \right) \Phi, \quad \vec{x} \in \mathbb{R}^d, \quad 0 < t < \frac{T}{\varepsilon}$$

– FDTD methods – non-uniform $\|\Phi(\cdot, t_n) - \Phi_{h,\tau}^n\|_{L^2} \leq C \left[\frac{h^2}{\varepsilon} + \frac{\tau^2}{\varepsilon} \right], \quad 0 \leq n \leq \frac{T_\varepsilon}{\tau} = \frac{T}{\varepsilon\tau} \Leftrightarrow n\tau = O(\varepsilon^{-1}) \gg 1^{0 < \varepsilon \ll 1}$

– 2nd order time-splitting method -- (improved) uniform error bounds

$$\|\Phi(\cdot, t_n) - \Phi_{h,\tau}^n\|_{L^2} \leq (C_0 + C_1 t_n) [h^{m_0} + \tau^2], \quad \|\Phi(\cdot, t_n) - \Phi_{h,\tau}^n\|_{L^2} \leq C [h^{m_0} + \varepsilon \tau^2], \quad 0 \leq n \leq \frac{T_\varepsilon}{\tau} = \frac{T}{\varepsilon\tau} \Leftrightarrow n\tau = O(\varepsilon^{-1}) \gg 1^{0 < \varepsilon \ll 1}$$

★ Long-time dynamics of nonlinear Dirac equation with weak nonlinearity

$$i\partial_t \Phi = \left(-i \sum_{j=1}^d \sigma_j \partial_j + \sigma_3 \right) \Phi + \varepsilon^2 [\lambda_1 \Phi^* \sigma_3 \Phi + \lambda_1 |\Phi|^2 I_2] \Phi, \quad \vec{x} \in \mathbb{R}^d, \quad 0 < t < \frac{T}{\varepsilon^2} \quad \|\Phi(\cdot, t_n) - \Phi_{h,\tau}^n\|_{L^2} \leq C [h^{m_0} + \varepsilon^2 \tau^2], \quad 0 \leq n \leq \frac{T_\varepsilon}{\tau} = \frac{T}{\varepsilon^2 \tau} \Leftrightarrow n\tau = O(\varepsilon^{-2}) \gg 1^{0 < \varepsilon \ll 1}$$

W. Bao, Y. Cai, X. Jia and J. Yin, Error estimates of numerical methods for the nonlinear Dirac equation in the nonrelativistic limit regime, Sci. China Math., Vol. 59 (2016), pp. 1461-1494.

W. Bao, Y. Feng and J. Yin, Improved uniform error bounds on time splitting methods for the long-time dynamics of the Dirac equation with small potentials, in preparation.

Conclusion & future challenges

Conclusion

– For Dirac equation in **nonrelativistic** regime

- FDTD methods -- (**under**-resolution) $O(h^2 / \varepsilon + \tau^2 / \varepsilon^6) \Rightarrow h = O(\sqrt{\varepsilon}) \& \tau = O(\varepsilon^3)$
- EWI-FP methods – (**optimal**-resolution) $O(h^m + \tau^2 / \varepsilon^4) \Rightarrow h = O(1) \& \tau = O(\varepsilon^2)$
- TSFP methods – (**optimal**-resolution & **super**-resolution no magnetic)

$$O(h^m + \tau^2 / \varepsilon^4) \Rightarrow h = O(1) \& \tau = O(\varepsilon^2), \quad \text{when } \tau \leq \varepsilon^2 \Rightarrow O(h^m + \tau^2 / \varepsilon^2)$$

– A uniformly accurate (UA) method --- (**super**-resolution)

$$h^m + \max_{0 < \varepsilon \leq 1} \min \left\{ \frac{\tau^2}{\varepsilon^2}, \varepsilon^2 \right\} = O(h^m + \tau) \Rightarrow h = O(1) \& \tau = O(1)$$

Future challenges

- For other parameter regimes
- For other coupled systems
- Emerging applications