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# Derivation of the harmonic oscillator propagator using the Feynman path integral and recursive relations 

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#### Abstract

We present the simplest and most straightforward derivation of the onedimensional harmonic oscillator propagator, using the Feynman path integral and recursive relations. Our calculations have pedagogical benefits for those undergraduate students beginning to learn the path integral in quantum mechanics, in that they can follow its calculations very simply with only elementary mathematical manipulation. Further, our calculations do not require cumbersome matrix algebra.


(Some figures may appear in colour only in the online journal)

## 1. Introduction

Feynman constructed the alternative description of quantum mechanics in terms of the path integral [1] on the basis of a suggestion originating from Dirac [2]. Since then, as is well known, the Feynman path integral has been behind brilliant achievements in quantum mechanics and quantum field theory. Physics undergraduates are now obliged to learn it.

In quantum mechanics the exact solutions for Schrödinger equations are quite numerous, in contrast to the small number of exact solutions for path integrals we are familiar with. The onedimensional harmonic oscillator has an exactly solvable path integral. The simple harmonic oscillator (SHO) is important, not only because it can be solved exactly, but also because a free electromagnetic field is equivalent to a system consisting of an infinite number of SHOs, and the simple harmonic oscillator plays a fundamental role in quantizing electromagnetic field. It also has practical applications in a variety of domains of modern physics, such as molecular spectroscopy, solid state physics, nuclear structure, quantum field theory, quantum statistical mechanics and so on.

A variety of techniques to derive the one-dimensional SHO propagator using the Feynman path integral have been presented in journals [7-13] and textbooks [3-5] and online [14, 15]. Some of the authors emphasize that their derivations are easily accessible and pedagogical for advanced undergraduate students beginning to learn the path integral in quantum mechanics.

Their assertions might be thought to be not quite so easily comprehended by students as the authors state. Since the continuous fraction English and Winter [8] employed to solve the SHO is unfamiliar and very technical for undergraduate students, it might be thought to be not very easy for them to manipulate. The details of the calculations by Itzykson et al [4, 5] and Cohen [9], which make use of diagonalizing a matrix, requiring cumbersome matrix algebra, are also involved. Their calculations are therefore not very simple for novice students to follow.

As the techniques for solving path integrals in quantum mechanics have made remarkable progress [6] in recent years, we have been able to solve a great many of them.

Although the problems concerning harmonic oscillator seem to be mature and established, a wide variety of them [16-24] have continued to be addressed in this journal until quite recently. They range broadly through many areas, such as propagators, Laplace transforms, operator methods, a variational Monte Carlo method, and so on.

Nevertheless, we decided to take up the one-dimensional harmonic oscillator again to calculate the SHO with the path integral with the following motivation. Our calculations must be the simplest, be very straightforward to follow and be very easily accessible to undergraduate students. Readers are required to have few prerequisites to trace our approach. To achieve this our approach makes use of recursive relations to perform the multiple integration of the path integral.

By virtue of Feynman [1], the quantum propagator, $K\left(x^{\prime}, x\right)$, for the SHO in one dimension from the position $x$ at time $t_{i}$ to the position $x^{\prime}$ at time $t_{f}$ is given as

$$
\begin{equation*}
K\left(x^{\prime}, x\right)=\int D[x(t)] \exp \left\{\frac{\mathrm{i}}{\hbar} \int_{t_{i}}^{t_{f}} L(\dot{x}, x) \mathrm{d} t\right\}, \tag{1}
\end{equation*}
$$

where

$$
\begin{equation*}
L(\dot{x}, x)=\frac{1}{2} m \dot{x}^{2}-\frac{1}{2} \omega^{2} x^{2} \tag{2}
\end{equation*}
$$

is the classical Lagrangian. The symbol $\int D[x(t)]$ represents the integration over all the paths in configuration space joining between $x$ at $t_{i}$ and $x^{\prime}$ at $t_{f}$.

To perform this integral practically, according to the discretization recipe, we divide time interval $\tau=t_{f}-t_{i}$ into $N$ intervals of width $\varepsilon$ each such that $\varepsilon=\tau / N$ and we denote $t_{j}=t_{i}+(j-1) \varepsilon(j=1,2, \ldots, N+1)$. For each point $\left(x_{2}, \ldots, x_{N}\right)$ in $(N-1)$ dimensional real space $R^{N-1}$, a so-called path function $x(t)$ is defined by corresponding every $t_{j}(j=1, \ldots, N+1)$ to $x_{j}=x\left(t_{j}\right)$ with $x\left(t_{1}\right)=x$ and $x\left(t_{N+1}\right)=x^{\prime}$ fixed, thereby we get a possible path by joining the successive points $\left(x_{j}, t_{j}\right)$ on the $x-t$ plane with the segments.

Then equation (1) may be written to

$$
\begin{equation*}
K\left(x^{\prime}, x\right)=\lim _{N \rightarrow \infty} \int_{-\infty}^{\infty} \cdots \int_{-\infty}^{\infty} \mathrm{d} x_{2} \cdots \mathrm{~d} x_{N}\left(\frac{1}{2 \pi \mathrm{i} \varepsilon}\right)^{N / 2} \exp \left\{\mathrm{i} \sum_{n=1}^{N} \varepsilon \mathrm{~L}_{n}\right\} \tag{3}
\end{equation*}
$$

where

$$
\begin{align*}
\int_{t_{i}}^{t_{f}} L(\dot{x}, x) \mathrm{d} t & =\varepsilon \sum_{n=1}^{N} \mathrm{~L}_{n} \\
\mathrm{~L}_{n} & =\frac{1}{2}\left(\frac{x_{n+1}-x_{n}}{\varepsilon}\right)^{2}-\frac{1}{2} \omega^{2}\left(\frac{x_{n+1}+x_{n}}{2}\right)^{2} \tag{4}
\end{align*}
$$

We have set $\hbar=1$ and $m=1$ here for convenience of calculation.
Our aim is to calculate equation (3) as easily as possible. For that purpose let us perform our calculations step by step. Our calculations are made up of a series of elementary mathematical techniques.

The outline is summarized in the two sections after the introduction and the detailed calculations for the outline are performed in the following sections.

## 2. The quadratic form

According to equation (3),the argument of the exponential is the quadratic form

$$
\begin{align*}
\mathrm{i} \sum_{n=1}^{N} \varepsilon \mathrm{~L}_{n} & =\mathrm{i} \varepsilon\left\{\frac{1}{2}\left(\frac{x^{\prime}-x_{N}}{\varepsilon}\right)^{2}-\frac{1}{2} \omega^{2}\left(\frac{x^{\prime}+x_{N}}{2}\right)^{2}+\cdots+\frac{1}{2}\left(\frac{x_{2}-x}{\varepsilon}\right)^{2}-\frac{1}{2} \omega^{2}\left(\frac{x_{2}+x}{2}\right)^{2}\right\} \\
& =\frac{\mathrm{i}}{2 \varepsilon}\left\{\left(x^{\prime}-x_{N}\right)^{2}+\cdots+\left(x_{2}-x\right)^{2}-\frac{\omega^{2} \varepsilon^{2}}{4}\left[\left(x^{\prime}+x_{N}\right)^{2}+\cdots+\left(x_{2}+x\right)^{2}\right]\right\} \tag{5}
\end{align*}
$$

If we put $\alpha=-\omega^{2} \varepsilon^{2} / 4$, we have the identity

$$
\begin{align*}
\left(x^{\prime}-x_{N}\right)^{2}+\cdots & +\left(x_{2}-x\right)^{2}+\alpha\left[\left(x^{\prime}+x_{N}\right)^{2}+\cdots+\left(x_{2}+x\right)^{2}\right] \\
& =(1+\alpha)\left(x^{\prime 2}+x^{2}\right)+2(1+\alpha)\left[x_{N}^{2}+\cdots+x_{2}^{2}+2 a\left(x^{\prime} x_{N}+\cdots+x_{2} x\right)\right] \tag{6}
\end{align*}
$$

where we have set $2 a=-(1-\alpha) /(1+\alpha)$.
Now we consider the identity with the following form:

$$
\begin{align*}
x_{N}^{2}+\cdots+x_{2}^{2} & +2 a\left(x^{\prime} x_{N}+\cdots+x_{2} x\right)=\left(a_{1} x_{N}+b_{1} x_{N-1}+c_{1} x^{\prime}\right)^{2} \\
& +\left(a_{2} x_{N-1}+b_{2} x_{N-2}+c_{2} x^{\prime}\right)^{2}+\cdots \\
& +\left(a_{N-1} x_{2}+b_{N-1} x+c_{N-1} x^{\prime}\right)^{2}+g\left(x, x^{\prime}\right) \tag{7}
\end{align*}
$$

We have to show in later sections that the constant sequential coefficients $a_{n}, b_{n}, c_{n}$ ( $n=$ $1,2, \ldots, N-1)$ and the function $g\left(x, x^{\prime}\right)$ in this identity explicitly exist.

Let us rewrite this expression to the convenient form with the new variables $t_{N}, t_{N-1}, \ldots, t_{2}$. To do so we set $t_{n} \mathrm{~s}$ as follows:

$$
\begin{align*}
& t_{N}=a_{1} x_{N}+b_{1} x_{N-1}+c_{1} x^{\prime} \\
& t_{N-1}=a_{2} x_{N-1}+b_{2} x_{N-2}+c_{2} x^{\prime} \\
& \vdots  \tag{8}\\
& t_{2}=a_{N-1} x_{2}+b_{N-1} x+c_{N-1} x^{\prime} .
\end{align*}
$$

Using $t s$ variables with these equations, equation (7) is rewritten as

$$
\begin{equation*}
x_{N}^{2}+\cdots+x_{2}^{2}+2 a\left(x^{\prime} x_{N}+\cdots+x_{2} x\right)=t_{N}^{2}+t_{N-1}^{2}+\cdots+t_{2}^{2}+g\left(x, x^{\prime}\right) \tag{9}
\end{equation*}
$$

Furthermore, using this relation, equation (6) is rewritten as

$$
\begin{align*}
\left(x^{\prime}-x_{N}\right)^{2}+\cdots & +\left(x_{2}-x\right)^{2}+\alpha\left[\left(x^{\prime}+x_{N}\right)^{2}+\cdots+\left(x_{2}+x\right)^{2}\right] \\
& =(1+\alpha)\left(x^{\prime 2}+x^{2}\right)+2(1+\alpha)\left[x_{N}^{2}+\cdots+x_{2}^{2}+2 a\left(x^{\prime} x_{N}+\cdots+x_{2} x\right)\right] \\
& =(1+\alpha)\left(x^{\prime 2}+x^{2}\right)+2(1+\alpha)\left[t_{N}^{2}+t_{N-1}^{2}+\cdots+t_{2}^{2}+g\left(x, x^{\prime}\right)\right] . \tag{10}
\end{align*}
$$

## 3. The formulation of the harmonic oscillator propagator

It follows from the transformation (8) and equation (10) that the integral (3) becomes

$$
\begin{align*}
& \lim _{\varepsilon \rightarrow 0} \int \mathrm{~d} x_{2} \cdots \mathrm{~d} x_{N}\left(\frac{1}{2 \pi \mathrm{i} \varepsilon}\right)^{\frac{1}{2} N} \exp \left\{\sum_{n=1}^{N} \mathrm{i} \varepsilon \mathrm{~L}_{n}\right\} \\
& =\lim _{\varepsilon \rightarrow 0} \int\left|\frac{\partial\left(x_{2}, \ldots, x_{N}\right)}{\partial\left(t_{2}, \ldots, t_{N}\right)}\right| \mathrm{d} t_{2} \cdots \mathrm{~d} t_{N}\left(\frac{1}{2 \pi \mathrm{i} \varepsilon}\right)^{\frac{1}{2} N} \\
& \quad \times \exp \left\{\frac{\mathrm{i}}{2 \epsilon}\left[(1+\alpha)\left(x^{\prime 2}+x^{2}+2 g\left(x, x^{\prime}\right)\right)+2(1+\alpha)\left(t_{N}^{2}+t_{N-1}^{2}+\cdots+t_{2}^{2}\right)\right]\right\}, \tag{11}
\end{align*}
$$

where $\partial\left(x_{2}, \ldots, x_{N}\right) / \partial\left(t_{2}, \ldots, t_{N}\right)$ is Jacobian matrix for the transformation (8). From the transformation (8), we have

$$
\frac{\partial\left(t_{2}, \ldots, t_{N}\right)}{\partial\left(x_{2}, \ldots, x_{N}\right)}=\left|\begin{array}{ccccc}
a_{1} & b_{1} & 0 & \cdots & 0 \\
0 & a_{2} & b_{2} & \cdots & 0 \\
\ldots & \ldots & \ldots & \cdots & \cdots \\
\cdots \cdots & \cdots & 0 & a_{N-2} & b_{N-2} \\
\ldots \ldots & \cdots & 0 & 0 & a_{N-1}
\end{array}\right|=a_{1} a_{2} \cdots a_{N-1}
$$

With the help of this relation, equation (11) becomes

$$
\begin{align*}
\lim _{\varepsilon \rightarrow 0} \int & \frac{1}{\left|a_{1} a_{2} \cdots a_{N-1}\right|} \mathrm{d} t_{2} \cdots \mathrm{~d} t_{N}\left(\frac{1}{2 \pi \mathrm{i} \varepsilon}\right)^{\frac{1}{2} N} \\
& \times \exp \left\{\frac{\mathrm{i}}{2 \epsilon}\left[(1+\alpha)\left(x^{\prime 2}+x^{2}+2 g\left(x, x^{\prime}\right)\right)+2(1+\alpha)\left(t_{N}^{2}+t_{N-1}^{2}+\cdots+t_{2}^{2}\right)\right]\right\} \\
= & \lim _{\varepsilon \rightarrow 0} \frac{1}{\left|a_{1} a_{2} \cdots a_{N-1}\right|}\left(\frac{1}{2 \pi \mathrm{i} \varepsilon}\right)^{\frac{1}{2} N} \\
& \times \exp \left\{\frac{\mathrm{i}}{2 \epsilon}(1+\alpha)\left(x^{\prime 2}+x^{2}+2 g\left(x, x^{\prime}\right)\right)\right\}\left(\int_{-\infty}^{\infty} \mathrm{d} t \exp \left\{\frac{\mathrm{i}}{\varepsilon}(1+\alpha) t^{2}\right\}\right)^{N-1} \\
= & \lim _{\varepsilon \rightarrow 0} \frac{1}{\left|a_{1} a_{2} \cdots a_{N-1}\right|}\left(\frac{1}{2 \pi \mathrm{i} \varepsilon}\right)^{\frac{1}{2} N} \exp \left\{\frac{\mathrm{i}}{2 \varepsilon}(1+\alpha)\left(x^{\prime 2}+x^{2}+2 g\left(x, x^{\prime}\right)\right)\right\} \\
& \times\left(\sqrt{\frac{\mathrm{i} \pi \varepsilon}{1+\alpha}}\right)^{N-1}, \tag{12}
\end{align*}
$$

where, to get the last line, we have used the well-known Gaussian integral

$$
\int_{-\infty}^{\infty} \mathrm{e}^{\mathrm{i} \gamma t^{2}} \mathrm{~d} t=\sqrt{\frac{\mathrm{i} \pi}{\gamma}}
$$

Here you need to keep in mind that the next two sections are devoted to finalizing equation (12).

## 4. To solve the recursive relations

Now by comparing the both sides of equation (7) we obtain the simultaneous recursive relations:

$$
\begin{align*}
& a_{1}^{2}=1, \quad a_{1} b_{1}=a, \quad a_{1} c_{1}=a  \tag{13}\\
& a_{n+1}^{2}+b_{n}^{2}=1 \quad(n=1,2, \ldots, N-2),  \tag{14}\\
& a_{n} b_{n}=a \quad(n=1,2, \ldots, N-1),  \tag{15}\\
& b_{n} c_{n}+a_{n+1} c_{n+1}=0 \quad(n=1,2, \ldots, N-2) \tag{16}
\end{align*}
$$

Also, if we set $x_{N}=x_{N-1}=\cdots=x_{2}=0$ in equation (7), then we obtain

$$
\begin{equation*}
g\left(x, x^{\prime}\right)=-\left\{b_{N-1}^{2} x^{2}+2 b_{N-1} c_{N-1} x x^{\prime}+\left(c_{1}^{2}+c_{2}^{2}+\cdots+c_{N-1}^{2}\right) x^{\prime 2}\right\} . \tag{17}
\end{equation*}
$$

Now let us solve the simultaneous recursive relations equations (13)-(16).

If we eliminate $b_{n}$ from equation (14) using equation (15), equation (14) becomes

$$
\begin{equation*}
a_{n+1}^{2}+\frac{a^{2}}{a_{n}^{2}}=1 \quad(n=1,2, \ldots, N-2) \tag{18}
\end{equation*}
$$

We define a new sequence $A_{n}$ as $A_{n}=a_{n}^{2}$. By equation (13) we have

$$
A_{1}=a_{1}^{2}=1
$$

Then, equation (18) becomes

$$
\begin{equation*}
A_{n+1}+\frac{a^{2}}{A_{n}}=1 \tag{19}
\end{equation*}
$$

We take $B_{n}$ as

$$
\begin{equation*}
B_{n}=\frac{1}{A_{n}-\beta} \tag{20}
\end{equation*}
$$

where $\beta$ satisfies

$$
\begin{equation*}
\beta^{2}-\beta+a^{2}=0 \tag{21}
\end{equation*}
$$

If we eliminate $A_{n}$ from equation (19) with equation (20) after substitution of $\beta-\beta^{2}$ for $a^{2}$ in equation (19), we obtain

$$
\begin{equation*}
B_{n+1}=\frac{\beta}{1-\beta} B_{n}+\frac{1}{1-\beta} \tag{22}
\end{equation*}
$$

With $A_{1}=1$, we have

$$
\begin{equation*}
B_{1}=\frac{1}{A_{1}-\beta}=\frac{1}{1-\beta} \tag{23}
\end{equation*}
$$

Now we can solve equation (22) for $B_{n}$ easily

$$
\begin{equation*}
B_{n}=\frac{1-\left(\frac{\beta}{1-\beta}\right)^{n}}{1-2 \beta} \tag{24}
\end{equation*}
$$

And we also get from equation (20)

$$
\begin{equation*}
A_{n}=\frac{1}{B_{n}}+\beta=(1-\beta) \frac{1-\left(\frac{\beta}{1-\beta}\right)^{n+1}}{1-\left(\frac{\beta}{1-\beta}\right)^{n}} \tag{25}
\end{equation*}
$$

We introduce a new variable $y$ defined by

$$
\begin{equation*}
y=\beta /(1-\beta) . \tag{26}
\end{equation*}
$$

With $A_{n}=a_{n}^{2}$, we obtain

$$
\begin{equation*}
a_{n}=\sqrt{(1-\beta) \frac{1-y^{n+1}}{1-y^{n}}} \tag{27}
\end{equation*}
$$

where we have taken the phase as $a_{n}>0$.
And also with equation (15), we obtain

$$
\begin{equation*}
b_{n}=\frac{a}{a_{n}}=a \sqrt{\frac{1-y^{n}}{(1-\beta)\left(1-y^{n+1}\right)}} \tag{28}
\end{equation*}
$$

We shall obtain $c_{n}$. With equation (16),

$$
\frac{c_{n+1}}{c_{n}}=-\frac{b_{n}}{a_{n+1}}
$$

then

$$
\begin{align*}
c_{n}= & \frac{c_{n}}{c_{n-1}} \cdot \frac{c_{n-1}}{c_{n-2}} \cdots \frac{c_{2}}{c_{1}} \cdot \frac{c_{1}}{1} \\
= & \left(-\frac{b_{n-1}}{a_{n}}\right) \cdots\left(-\frac{b_{1}}{a_{2}}\right) \cdot \frac{a}{a_{1}} \\
& \left.\quad \text { (we have used } a_{1} c_{1}=a\right) \\
= & (-1)^{n-1} \frac{b_{n-1} b_{n-2} \cdots b_{1}}{a_{n} a_{n-1} \cdots a_{1}} a \\
= & (-1)^{n-1} \frac{a^{n}}{a_{n}\left(a_{n-1} \cdots a_{1}\right)^{2}}, \tag{29}
\end{align*}
$$

where we have made use of equation (15) to obtain the last line. By using equation (27), we obtain

$$
\begin{equation*}
a_{1} a_{2} \cdots a_{N-1}=(1-\beta)^{\frac{N-1}{2}} \sqrt{\frac{1-y^{N}}{1-y}} \tag{30}
\end{equation*}
$$

with the help of equations (27), (29) and (30), we obtain

$$
\begin{align*}
c_{n} & =(-1)^{n-1} \frac{a^{n}}{a_{n}\left(a_{n-1} \cdots a_{1}\right)^{2}} \\
& =(-1)^{n-1}\left(\frac{a}{1-\beta}\right)^{n}(1-2 \beta) \cdot \sqrt{\frac{1}{(1-\beta)\left(1-y^{n}\right)\left(1-y^{n+1}\right)}}, \tag{31}
\end{align*}
$$

where we have used $1-y=(1-2 \beta) /(1-\beta)$. Furthermore, we have

$$
\begin{align*}
c_{n}^{2} & =\frac{(1-2 \beta)^{2}}{1-\beta} \cdot \frac{\left(\frac{a}{1-\beta}\right)^{2 n}}{\left(1-y^{n}\right)\left(1-y^{n+1}\right)} \\
& =\frac{(1-2 \beta)^{2}}{1-\beta} \cdot \frac{y^{n}}{\left(1-y^{n}\right)\left(1-y^{n+1}\right)} \\
& =(1-2 \beta)\left(\frac{1}{1-y^{n}}-\frac{1}{1-y^{n+1}}\right), \tag{32}
\end{align*}
$$

where we have used $\{a /(1-\beta)\}^{2}=y$ and $(1-\beta)(1-y)=1-2 \beta$. We shall obtain other useful relations

$$
\begin{align*}
\sum_{n=1}^{N-1} c_{n}^{2} & =(1-2 \beta) \sum_{n=1}^{N-1}\left(\frac{1}{1-y^{n}}-\frac{1}{1-y^{n+1}}\right) \\
& =(1-\beta) \frac{y-y^{N}}{1-y^{N}} \tag{33}
\end{align*}
$$

where we have used $(1-2 \beta) /(1-y)=1-\beta$. From equation (28)

$$
\begin{align*}
b_{N-1}^{2} & =\frac{a^{2}}{1-\beta} \frac{1-y^{N-1}}{1-y^{N}} \\
& =(1-\beta) \cdot \frac{y-y^{N}}{1-y^{N}} \tag{34}
\end{align*}
$$

where we have used $\beta^{2}-\beta+a^{2}=0$ and $\beta=(1-\beta) y$.
With equations (28) and (31),

$$
\begin{equation*}
2 b_{N-1} c_{N-1}=2(-1)^{N}(1-2 \beta)\left(\frac{a}{1-\beta}\right)^{N} \frac{1}{1-y^{N}} \tag{35}
\end{equation*}
$$

## 5. Preliminary computations

We shall calculate the function $g\left(x, x^{\prime}\right)$ given by equation (17) explicitly, using the results of equations (33)-(35),

$$
\begin{align*}
g\left(x, x^{\prime}\right) & =-\left\{b_{N-1}^{2} x^{2}+2 b_{N-1} c_{N-1} x x^{\prime}+\left(c_{1}^{2}+c_{2}^{2}+\cdots+c_{N-1}^{2}\right) x^{\prime 2}\right\} \\
& =-\left\{\left(x^{2}+x^{\prime 2}\right)(1-\beta) \cdot \frac{y-y^{N}}{1-y^{N}}+2(-1)^{N}(1-2 \beta)\left(\frac{a}{1-\beta}\right)^{N} \frac{1}{1-y^{N}} \cdot x x^{\prime}\right\} . \tag{36}
\end{align*}
$$

Note that we before defined as $\alpha=-\omega^{2} \varepsilon^{2} / 4$ and $2 a=-(1-\alpha) /(1+\alpha)$. Since $\alpha<0$ and $4 a^{2}=\{(1-\alpha) /(1+\alpha)\}^{2}>1$, we have $1-4 a^{2}<0$.

$$
\begin{align*}
\beta^{2}-\beta+a^{2} & =0 \text { yields } \\
\beta & =\frac{1 \pm \mathrm{i} \sqrt{4 a^{2}-1}}{2}=|a| \mathrm{e}^{ \pm \mathrm{i} \theta} \tag{37}
\end{align*}
$$

where $|\beta|=|a|, 2|a|=\left(4+\omega^{2} \varepsilon^{2}\right) /\left(4-\omega^{2} \varepsilon^{2}\right)$ and we have set

$$
\begin{equation*}
|a| \cos \theta=\frac{1}{2}, \quad|a| \sin \theta=\frac{\sqrt{4 a^{2}-1}}{2} \tag{38}
\end{equation*}
$$

and also $1-\beta=a^{2} / \beta$ yields

$$
\begin{align*}
& 1-\beta=|a| \mathrm{e}^{\mathrm{\mp i} \theta}  \tag{39}\\
& y=\frac{\beta}{1-\beta}=\mathrm{e}^{ \pm 2 \mathrm{i} \theta} \tag{40}
\end{align*}
$$

Now we shall represent each term of the $g\left(x, x^{\prime}\right)$, equation (36), with $\theta$ using equations (37), (39) and (40):

$$
\begin{equation*}
(1-\beta) \cdot \frac{y-y^{N}}{1-y^{N}}=|a| \frac{\sin (N-1) \theta}{\sin N \theta} \tag{41}
\end{equation*}
$$

and also,

$$
\begin{equation*}
2(-1)^{N}(1-2 \beta)\left(\frac{a}{1-\beta}\right)^{N} \frac{1}{1-y^{N}}=2|a| \frac{\sin \theta}{\sin N \theta} . \tag{42}
\end{equation*}
$$

Next we go to equation (30),

$$
\begin{equation*}
a_{1} a_{2} \cdots a_{N-1}=(1-\beta)^{\frac{N-1}{2}} \sqrt{\frac{1-y^{N}}{1-y}}=|a|^{\frac{N-1}{2}} \sqrt{\frac{\sin N \theta}{\sin \theta}} . \tag{43}
\end{equation*}
$$

We go on to equation (36). Using equations (41) and (42), we obtain

$$
\begin{align*}
g\left(x, x^{\prime}\right) & =-\left\{\left(x^{2}+x^{\prime 2}\right)(1-\beta) \cdot \frac{y-y^{N}}{1-y^{N}}+2(-1)^{N}(1-2 \beta)\left(\frac{a}{1-\beta}\right)^{N} \frac{1}{1-y^{N}} \cdot x x^{\prime}\right\} \\
& =-\left\{\left(x^{2}+x^{\prime 2}\right)|a| \frac{\sin (N-1) \theta}{\sin N \theta}+2 x x^{\prime}|a| \frac{\sin \theta}{\sin N \theta}\right\} . \tag{44}
\end{align*}
$$

Then
$\left(x^{2}+x^{\prime 2}\right)+2 g\left(x, x^{\prime}\right)=\left(x^{2}+x^{\prime 2}\right)\left(1-2|a| \frac{\sin (N-1) \theta}{\sin N \theta}\right)-4 x x^{\prime}|a| \frac{\sin \theta}{\sin N \theta}$.
If we relate this expression to equation (11), then we have

$$
\begin{align*}
\frac{\mathrm{i}}{2 \varepsilon}(1 & +\alpha)\left\{\left(x^{2}+x^{\prime 2}\right)+2 g\left(x, x^{\prime}\right)\right\} \\
& =\frac{\mathrm{i}}{2 \varepsilon}\left(1-\frac{\omega^{2} \varepsilon^{2}}{4}\right)\left\{\left(x^{2}+x^{\prime 2}\right)\left(1-2|a| \frac{\sin (N-1) \theta}{\sin N \theta}\right)-4 x x^{\prime}|a| \frac{\sin \theta}{\sin N \theta}\right\} \tag{46}
\end{align*}
$$

And we also have with equation (43)

$$
\begin{equation*}
\frac{1}{\left|a_{1} a_{2} \cdots a_{N-1}\right|}\left(\frac{1}{2 \pi \mathrm{i} \varepsilon}\right)^{\frac{1}{2} N}\left(\sqrt{\frac{\mathrm{i} \pi \varepsilon}{1+\alpha}}\right)^{N-1}=\left(\frac{1}{1+\frac{\omega^{2} \varepsilon^{2}}{4}}\right)^{\frac{N-1}{2}} \sqrt{\frac{\sin \theta}{2 \pi \mathrm{i} \varepsilon \sin N \theta}} . \tag{47}
\end{equation*}
$$

## 6. The harmonic oscillator propagator

Now let us get back to equation (12) to obtain the final solution. By combining equations (46) and (47), equation (12) becomes

$$
\begin{gather*}
\lim _{\varepsilon \rightarrow 0} \frac{1}{\left|a_{1} a_{2} \cdots a_{N-1}\right|} \\
\left(\frac{1}{2 \pi \mathrm{i} \varepsilon}\right)^{\frac{1}{2} N}\left(\sqrt{\frac{\mathrm{i} \pi \varepsilon}{1+\alpha}}\right)^{N-1} \exp \left\{\frac{\mathrm{i}}{2 \epsilon}(1+\alpha)\left(x^{\prime 2}+x^{2}+2 g\left(x, x^{\prime}\right)\right)\right\}  \tag{48}\\
=\left(\frac{\omega}{2 \mathrm{i} \pi \sin \omega \tau}\right)^{\frac{1}{2}} \exp \left(\frac{\mathrm{i} \omega}{2 \sin \omega \tau}\left\{\left(x^{2}+x^{\prime 2}\right) \cos \omega \tau-2 x x^{\prime}\right\}\right),
\end{gather*}
$$

where to get the last line, we have used the fact that for large N ,

$$
\begin{equation*}
\theta \cong \omega \varepsilon=\omega \frac{\tau}{N} \tag{49}
\end{equation*}
$$

This is the final result we want to obtain.

## 7. Concluding remarks

Although our analytical approach requires many steps of calculation, these are simple and straightforward and we believe that most undergraduates could follow our approach easily with elementary mathematical manipulation and it may be of interest to those instructors who would like to introduce the path integral into their courses. That is why we stress the accessibility of our calculation. The essential points in this paper are equation (7) and the determination of its sequential coefficients, $a_{n}, b_{n}$, and $c_{n}(n=1,2, \ldots, N-1)$.

Itzykson et al [4, 14], Cohen [9] and we are conceptually equivalent in terms of diagonalizing the quadratic form, the left side of equation (7). But we think our procedure is more self-contained and less involved than the others and does not require cumbersome matrix algebra.

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