## Problem Set 1 <br> Physics 498TBP / Spring 2002 <br> Solutions

## Problem 1: Optical Properties of Ring of BChls

(a) Let us first construct the Hamiltonian in the basis of $\{|\alpha\rangle: \alpha=1, \ldots, 2 N\}$ where $N=8$. The diagonal elements are assumed to be the same. The nearest-neighbor interaction energies are also the same because of the rotational symmetry of the ring structure. Thus, the Hamiltonian has the form of

$$
H=\left(\begin{array}{cccccc}
\epsilon_{0} & v & & & &  \tag{1}\\
v & \epsilon_{0} & v & & & \\
& & v & \epsilon_{0} & & \\
& & & & \\
& & & & & \\
& & & & & \\
& & & & & \\
& & & & \\
\hline
\end{array}\right) .
$$

The diagonal elements are $\epsilon_{0}=1.6 \mathrm{eV}$. We now calculate $v$ :

$$
\begin{equation*}
v=\langle 1| H|2\rangle=\frac{\vec{d}_{1} \cdot \vec{d}_{2}}{r_{12}^{3}}-\frac{3\left(\vec{r}_{12} \cdot \vec{d}_{1}\right)\left(\vec{r}_{12} \cdot \vec{d}_{2}\right)}{r_{12}^{5}} . \tag{2}
\end{equation*}
$$

Here,

$$
\begin{align*}
& r_{12}=2 \cdot 25 \AA \cdot \sin (\pi / 2 N)=9.75 \AA  \tag{3}\\
& \overrightarrow{d_{1}} \cdot \vec{d}_{2}=-d_{0}^{2} \cos (\pi / N)=-92.4 \text { Debye }^{2}  \tag{4}\\
& \left(\vec{r}_{12} \cdot \vec{d}_{1}\right)\left(\vec{r}_{12} \cdot \vec{d}_{2}\right)=-r_{12}^{2} d_{0}^{2} \cos ^{2}(\pi / 2 N)=-9152.9 \operatorname{Debye}^{2} \AA^{2} . \tag{5}
\end{align*}
$$

Plugging these values into Eq. 2 we find $v=0.13 \mathrm{eV}$.
In class we have learned that the eigenstates (stationary states) of the Hamiltonian (Eq. 1) can be written as

$$
\begin{equation*}
|\tilde{n}\rangle=\frac{1}{\sqrt{2 N}} \sum_{\alpha=1}^{2 N} \mathrm{e}^{i n \alpha \pi / N}|\alpha\rangle, \quad n=1, \ldots, 2 N . \tag{6}
\end{equation*}
$$

The corresponding energies are

$$
\begin{equation*}
\epsilon_{n}=\epsilon_{0}+2 v \cos \frac{n \pi}{N}=\left(1.6+2 \cdot 0.13 \cdot \cos \frac{n \pi}{8}\right) \mathrm{eV} \tag{7}
\end{equation*}
$$


(b) Transition dipole moments:

$$
\begin{align*}
\langle 0| \vec{r}|\tilde{n}\rangle & =\frac{1}{4} \sum_{\alpha=1}^{16} \mathrm{e}^{i n \alpha \pi / 8}\langle 0| \vec{r}|\alpha\rangle \\
& =\frac{1}{4} \sum_{\alpha=1}^{16} \mathrm{e}^{i n \alpha \pi / 8} \vec{d}_{\alpha} / e \\
& =\frac{1}{4} \sum_{\alpha=1}^{16} \mathrm{e}^{i n \alpha \pi / 8} \frac{d_{0}}{e}\left(\hat{x} \cos \frac{9 \pi \alpha}{8}+\hat{y} \sin \frac{9 \pi \alpha}{8}\right), \tag{8}
\end{align*}
$$

where $\hat{x}$ and $\hat{y}$ are the unit vectors in $x$ and $y$ direction, respectively. Evaluating this formula for $n=1, \ldots, 16$, we find

$$
\langle 0| \vec{r}|\tilde{n}\rangle= \begin{cases}\left(d_{0} / e\right)(2 \hat{x}-2 i \hat{y})=(20 / e)(\hat{x}-i \hat{y}) \text { Debye, } & n=7  \tag{9}\\ \left(d_{0} / e\right)(2 \hat{x}+2 i \hat{y})=(20 / e)(\hat{x}+i \hat{y}) \text { Debye, } & n=9 \\ 0, & \text { otherwise }\end{cases}
$$

Transition rates can be calculated from the transition dipole moments through the formula

$$
\begin{equation*}
\left.k_{0 \rightarrow \tilde{n}}=N_{\omega_{n}} \frac{4 e^{2} \omega_{n}^{3}}{3 c^{3} \hbar}|\langle 0| \tilde{r}| \tilde{n}\right\rangle\left.\right|^{2}, \tag{10}
\end{equation*}
$$

where $N_{\omega}$ is the number of photons of energy $\hbar \omega$. Using the energy spectrum obtained in Eq. 7, we find

$$
k_{0 \rightarrow \tilde{n}}= \begin{cases}0.32 N_{\omega_{7}} / \mathrm{ns}, & n=7  \tag{11}\\ 0.32 N_{\omega_{9}} / \mathrm{ns}, & n=9 \\ 0, & \text { otherwise }\end{cases}
$$

In fact, $k_{0 \rightarrow \tilde{7}}=k_{0 \rightarrow \tilde{9}}$ because $\omega_{7}=\omega_{9}$.
Transition rate for individual BChls can be calculated in a similar way:

$$
\begin{equation*}
\left.k_{0 \rightarrow \alpha}=N_{\omega_{0}} \frac{4 e^{2} \omega_{0}^{3}}{3 c^{3} \hbar}|\langle 0| \vec{r}| \alpha\right\rangle\left.\right|^{2} . \tag{12}
\end{equation*}
$$

Here $\hbar \omega_{0}=\epsilon_{0}=1.6 \mathrm{eV}$ and $\left.|\langle 0| \vec{r}| \alpha\right\rangle\left.\right|^{2}=\left|\vec{d}_{\alpha} / e\right|^{2}=\left(100 / e^{2}\right)$ Debye. Therefore,

$$
\begin{equation*}
k_{0 \rightarrow \alpha}=0.065 N_{\omega_{0}} / \mathrm{ns} . \tag{13}
\end{equation*}
$$

Assuming $N_{\omega_{7,9}} \approx N_{\omega_{0}}$,

$$
\begin{equation*}
\frac{k_{0 \rightarrow \tilde{\tau}, \tilde{g}}}{k_{0 \rightarrow \alpha}} \approx 4.9 . \tag{14}
\end{equation*}
$$

## Problem 2: Semiclassical Theory of Electron Transfer

(a) $\quad p_{0}(q)$ is the Boltzmann distribution corresponding to $V_{r}(q)=f q^{2} / 2$ :

$$
\begin{equation*}
p_{0}(q)=\sqrt{\frac{\beta f}{2 \pi}} \mathrm{e}^{-\beta f q^{2} / 2} \tag{15}
\end{equation*}
$$

where the prefactor was determined by the normalization condition, namely $\int_{-\infty}^{\infty} \mathrm{d} q p_{0}(q)=1$. By inverting

$$
\begin{equation*}
E(q)=V_{p}(q)-V_{r}(q)=f\left(q-q_{0}\right)^{2} / 2+E_{0}-f q^{2} / 2 \tag{16}
\end{equation*}
$$

we find

$$
\begin{equation*}
q(E)=\frac{1}{f q_{0}}\left(\frac{1}{2} f q_{0}^{2}+E_{0}-E\right) \tag{17}
\end{equation*}
$$

and

$$
\begin{equation*}
\left|\frac{\mathrm{d} q}{\mathrm{~d} E}\right|=\frac{1}{f q_{0}} . \tag{18}
\end{equation*}
$$

Therefore,

$$
\begin{align*}
S_{\mathrm{cl}}(E) & =p_{0}[q(E)]\left|\frac{\mathrm{d} q}{\mathrm{~d} E}\right|  \tag{19}\\
& =\sqrt{\frac{\beta f}{2 \pi}} \exp \left[-\frac{\beta f}{2\left(f q_{0}\right)^{2}}\left(E_{0}-E+\frac{1}{2} f q_{0}^{2}\right)^{2}\right] \frac{1}{f q_{0}}  \tag{20}\\
& =\frac{1}{\sqrt{2 \pi \sigma_{\mathrm{cl}} f^{2} q_{0}^{2}}} \exp \left[-\frac{\left(E_{0}-E+f q_{0}^{2} / 2\right)^{2}}{2 f^{2} q_{0}^{2} \sigma_{\mathrm{cl}}}\right] . \tag{21}
\end{align*}
$$

(b)

$$
k_{\mathrm{cl}}=\frac{2 \pi}{\hbar}|U|^{2} S_{\mathrm{cl}}(0)=\frac{2 \pi}{\hbar}|U|^{2} \frac{1}{\sqrt{2 \pi \sigma_{\mathrm{cl}} f^{2} q_{0}^{2}}} \exp \left[-\frac{\left(E_{0}+f q_{0}^{2} / 2\right)^{2}}{2 f^{2} q_{0}^{2} \sigma_{\mathrm{cl}}}\right] .
$$


(c) The density operator is

$$
\begin{equation*}
\rho_{0}=\frac{1}{Z} \mathrm{e}^{-\beta H_{r}}, \tag{23}
\end{equation*}
$$

where $Z$ is the partition function. In the basis of energy eigenstates,

$$
\begin{equation*}
\left[\rho_{0}\right]_{n m}=\langle\tilde{n}| \frac{1}{Z} \mathrm{e}^{-\beta H_{r}}|\tilde{m}\rangle=\frac{1}{Z}\langle\tilde{n} \mid \tilde{m}\rangle \mathrm{e}^{-\beta \hbar \omega(m+1 / 2)}=\frac{1}{Z} \delta_{n m} \mathrm{e}^{-\beta \hbar \omega(n+1 / 2)} . \tag{24}
\end{equation*}
$$

The partition function $Z$ can be determined by the normalization condition:

$$
\begin{equation*}
1=\operatorname{tr} \rho_{0}=\sum_{n=0}^{\infty}\left[\rho_{0}\right]_{n n}=\frac{1}{Z} \sum_{n=0}^{\infty} \mathrm{e}^{-\beta \hbar \omega n} \mathrm{e}^{-\beta \hbar \omega / 2}=\frac{1}{Z} \mathrm{e}^{-\beta \hbar \omega / 2}\left(1-\mathrm{e}^{-\beta \hbar \omega}\right)^{-1} . \tag{25}
\end{equation*}
$$

Therefore,

$$
\begin{equation*}
Z=\left(\mathrm{e}^{\beta \hbar \omega / 2}-\mathrm{e}^{-\beta \hbar \omega / 2}\right)^{-1}, \tag{26}
\end{equation*}
$$

and

$$
\begin{equation*}
\left[\rho_{0}\right]_{n m}=\delta_{n m}\left(1-\mathrm{e}^{-\beta \hbar \omega}\right) \mathrm{e}^{\beta \hbar \omega / 2} \mathrm{e}^{-\beta \hbar \omega(n+1 / 2)} . \tag{27}
\end{equation*}
$$

(d)

$$
\begin{gather*}
p_{\mathrm{qm}}\left(q^{\prime}\right)=\operatorname{tr}\left[\rho_{0} \delta\left(q-q^{\prime}\right)\right]=\operatorname{tr}\left[\rho_{0} \frac{1}{2 \pi} \int_{-\infty}^{\infty} \mathrm{d} x \mathrm{e}^{i x\left(q-q^{\prime}\right)}\right]=\frac{1}{2 \pi} \int_{-\infty}^{\infty} \mathrm{d} x \mathrm{e}^{-i x q^{\prime}} \Phi(x)  \tag{28}\\
\Phi(x) \equiv \operatorname{tr}\left[\rho_{0} \mathrm{e}^{i x q}\right]=\left\langle\mathrm{e}^{i x q}\right\rangle_{0}, \tag{29}
\end{gather*}
$$

where $\langle\cdot\rangle_{0}$ denotes the ensemble average with respect to the density operator $\rho_{0}$. We now turn to the second-quantization representation:

$$
\begin{equation*}
q=\sqrt{\frac{\hbar}{2 m \omega}}\left(a+a^{\dagger}\right) \tag{30}
\end{equation*}
$$

where $a$ is the lowering operator and $a^{\dagger}$ is the raising operator. Introducing $\xi \equiv(\hbar / 2 m \omega)^{1 / 2}$ for simplicity, we have

$$
\begin{equation*}
\Phi(x)=\left\langle\mathrm{e}^{i x \xi\left(a+a^{\dagger}\right)}\right\rangle_{0} . \tag{31}
\end{equation*}
$$

Using the identity,

$$
\begin{equation*}
\mathrm{e}^{A} \mathrm{e}^{B}=\mathrm{e}^{A+B+[A, B] / 2} \quad \text { if }[A, B] \text { is a complex number, } \tag{32}
\end{equation*}
$$

we factorize the exponential function:

$$
\begin{equation*}
\Phi(x)=\mathrm{e}^{-x^{2} \xi^{2} / 2}\left\langle\mathrm{e}^{i x \xi a^{\dagger}} \mathrm{e}^{i x \xi a}\right\rangle_{0}=\mathrm{e}^{-x^{2} \xi^{2} / 2}\left\langle\sum_{m=0}^{\infty} \frac{1}{m!}\left(i x \xi a^{\dagger}\right)^{m} \sum_{n=0}^{\infty} \frac{1}{n!}(i x \xi a)^{n}\right\rangle_{0}, \tag{33}
\end{equation*}
$$

where exponential functions were Taylor-expanded in the last step. Among the possible pairs of ( $m, n$ ), only those satisfying $m=n$ survive the ensemble average:

$$
\begin{equation*}
\Phi(x)=\mathrm{e}^{-x^{2} \xi^{2} / 2} \sum_{n=0}^{\infty} \frac{1}{n!n!}(i x \xi)^{2 n}\left\langle a^{\dagger n} a^{n}\right\rangle_{0} . \tag{34}
\end{equation*}
$$

By Wick's theorem, we have

$$
\begin{equation*}
\left\langle a^{\dagger n} a^{n}\right\rangle_{0}=n!\left\langle a^{\dagger} a\right\rangle_{0}^{n}, \tag{35}
\end{equation*}
$$

where the ensemble average $\left\langle a^{\dagger} a\right\rangle_{0}$ can be calculated in the energy eigenbasis:

$$
\begin{align*}
\left\langle a^{\dagger} a\right\rangle_{0} & =\sum_{m=0}^{\infty}\langle\tilde{m}| \frac{1}{Z} \mathrm{e}^{-\beta H_{r}} a^{\dagger} a|\tilde{m}\rangle \\
& =\frac{1}{Z} \sum_{m} \mathrm{e}^{-\beta \hbar \omega(m+1 / 2)} m=\frac{1}{Z} \sum_{m} \mathrm{e}^{-\beta \hbar \omega(m+1 / 2)}\left(m+\frac{1}{2}-\frac{1}{2}\right) \\
& =\frac{1}{Z} \frac{\partial}{\partial(-\beta \hbar \omega)} \sum_{m} \mathrm{e}^{-\beta \hbar \omega(m+1 / 2)}-\frac{1}{2 Z} \sum_{m} \mathrm{e}^{-\beta \hbar \omega(m+1 / 2)} \\
& =\frac{1}{Z} \frac{\partial}{\partial(-\beta \hbar \omega)} Z-\frac{1}{2}=\frac{1}{2}\left(\operatorname{coth} \frac{\beta \hbar \omega}{2}-1\right) . \tag{36}
\end{align*}
$$

In the last step we used the partition function obtained in Eq. 26. Combining Eqs. 34, 35, and 36 we find

$$
\begin{align*}
\Phi(x) & =\mathrm{e}^{-x^{2} \xi^{2} / 2} \sum_{n=0}^{\infty} \frac{1}{n!}(i x \xi)^{2 n} \frac{1}{2^{n}}\left(\operatorname{coth} \frac{\beta \hbar \omega}{2}-1\right)^{n} \\
& =\mathrm{e}^{-x^{2} \xi^{2} / 2} \exp \left[-\frac{x^{2} \xi^{2}}{2}\left(\operatorname{coth} \frac{\beta \hbar \omega}{2}-1\right)\right]=\mathrm{e}^{-\sigma_{\mathrm{qm}} x^{2} / 2}, \tag{37}
\end{align*}
$$

where

$$
\begin{equation*}
\sigma_{\mathrm{qm}}=\xi^{2} \operatorname{coth} \frac{\beta \hbar \omega}{2}=\frac{\hbar}{2 m \omega} \operatorname{coth} \frac{\beta \hbar \omega}{2} . \tag{38}
\end{equation*}
$$

(e) We calculate $p_{\text {qm }}\left(q^{\prime}\right)$ and then $S_{\mathrm{qm}}(E)$. From Eq. 28,

$$
\begin{align*}
p_{\mathrm{qm}}\left(q^{\prime}\right) & =\frac{1}{2 \pi} \int_{-\infty}^{\infty} \mathrm{d} x \mathrm{e}^{-i x q^{\prime}} \mathrm{e}^{-\sigma_{\mathrm{qm}} x^{2} / 2} \\
& =\frac{1}{2 \pi} \int_{-\infty}^{\infty} \mathrm{d} x \exp \left[-\frac{\sigma_{\mathrm{qm}}}{2}\left(x+\frac{i q^{\prime}}{\sigma_{\mathrm{qm}}}\right)^{2}-\frac{q^{\prime 2}}{2 \sigma_{\mathrm{qm}}}\right] \\
& =\left(2 \pi \sigma_{\mathrm{qm}}\right)^{-1 / 2} \exp \left[-\frac{q^{\prime 2}}{2 \sigma_{\mathrm{qm}}}\right] . \tag{39}
\end{align*}
$$

Combining Eqs. 17, 18, and 39 leads to

$$
\begin{align*}
S_{\mathrm{qm}}(E) & =p_{\mathrm{qm}}[q(E)]\left|\frac{\mathrm{d} q}{\mathrm{~d} E}\right| \\
& =\left(2 \pi \sigma_{\mathrm{qm}}\right)^{-1 / 2} \exp \left[-\frac{1}{2 \sigma_{\mathrm{qm}}} \frac{1}{f^{2} q_{0}^{2}}\left(f q_{0}^{2} / 2+E_{0}-E\right)^{2}\right] \frac{1}{f q_{0}} \\
& =\left(2 \pi \sigma_{\mathrm{qm}} f^{2} q_{0}^{2}\right)^{-1 / 2} \exp \left[-\frac{\left(E_{0}-E+f q_{0}^{2} / 2\right)^{2}}{2 f^{2} q_{0}^{2} \sigma_{\mathrm{qm}}}\right] \tag{40}
\end{align*}
$$

(f)

$$
\begin{align*}
k_{\mathrm{qm}} & =\frac{2 \pi}{\hbar}|U|^{2} S_{\mathrm{qm}}(0)=\frac{\sqrt{2 \pi}}{\hbar} \frac{|U|^{2}}{\sqrt{\sigma_{\mathrm{qm}} f^{2} q_{0}^{2}}} \exp \left[-\frac{\left(E_{0}+f q_{0}^{2} / 2\right)^{2}}{2 f^{2} q_{0}^{2} \sigma_{\mathrm{qm}}}\right] \\
& =\frac{\sqrt{2 \pi}}{\hbar} \frac{|U|^{2}}{\left|f q_{0}\right|}\left(\frac{\hbar}{2 m \omega} \operatorname{coth} \frac{\hbar \omega}{2 k_{B} T}\right)^{-1 / 2} \exp \left[-\frac{\left(E_{0}+f q_{0}^{2} / 2\right)^{2}}{2 f^{2} q_{0}^{2}}\left(\frac{\hbar}{2 m \omega} \operatorname{coth} \frac{\hbar \omega}{2 k_{B} T}\right)^{-1}\right] . \tag{41}
\end{align*}
$$



Take $T \rightarrow 0$ limit of Eqs. 38 and 39:

$$
\begin{align*}
& \sigma_{\mathrm{qm}} \rightarrow \frac{\hbar}{2 m \omega}  \tag{42}\\
& p_{\mathrm{qm}}\left(q^{\prime}\right) \rightarrow\left(\frac{m \omega}{\pi \hbar}\right)^{1 / 2} \exp \left[-\frac{m \omega q^{\prime 2}}{\hbar}\right]=\left|\psi_{0}\left(q^{\prime}\right)\right|^{2}, \tag{43}
\end{align*}
$$

where $\psi_{0}$ is the ground-state wave function for the harmonic oscillator representing the reactant state. The quantum mechanical transition rate $k_{\mathrm{qm}}$ does not vanish at $T=0$ because there exists quantum mechanical fluctuation even at zero temperature; the ground-state wave function is not a delta function.

## Problem 3: End-End Reaction of One-Dimensional Polymer

(a) Let $a_{i}$ be the orientation of $i$ th segment. It takes the value of either +1 or -1 with probability $1 / 2$. The end-to-end distance $x$ is then given as $x=b \sum_{i=1}^{2 N} a_{i}$. Since $a_{i}$ are independent random variables, we can apply the central limit theorem. The theorem states that as $N \rightarrow \infty$ the distribution for $x$ becomes Gaussian.

In order to determine the actual formula for the Gaussian distribution, we need only the mean and the variance:

$$
\begin{gather*}
\langle x\rangle=b \sum_{i}\left\langle a_{i}\right\rangle=0  \tag{44}\\
\left\langle x^{2}\right\rangle=b^{2} \sum_{i} \sum_{j}\left\langle a_{i} a_{j}\right\rangle=b^{2} \sum_{i}\left\langle a_{i}^{2}\right\rangle=2 N b^{2} . \tag{45}
\end{gather*}
$$

Here we have used the independence, namely $\left\langle a_{i} a_{j}\right\rangle=\delta_{i j}\left\langle a_{i}^{2}\right\rangle=\delta_{i j}$. The Gaussian distribution with the above mean and variance is

$$
\begin{equation*}
p_{0}(x)=\left(4 \pi b^{2} N\right)^{-1 / 2} \exp \left(-x^{2} / 4 b^{2} N\right) . \tag{46}
\end{equation*}
$$

(b) Any probability distribution that makes the right-hand side of the Smoluchowski equation vanish is stationary. It is straightforward to show that $p_{0}(x)$ makes the right-hand side vanish:

$$
\begin{align*}
& \left(4 N b^{2} \partial_{x}^{2}+2 \partial_{x} x\right) p_{0}(x) \\
& =\left(4 \pi b^{2} N\right)^{-1 / 2}\left[4 N b^{2}\left(-\frac{1}{2 b^{2} N}+\frac{x^{2}}{4 b^{4} N^{2}}\right)+2-\frac{x^{2}}{b^{2} N}\right] \exp \left(-\frac{x^{2}}{4 b^{2} N}\right) \\
& =0 \tag{47}
\end{align*}
$$

The distribution $p_{0}(x)$ is therefore a stationary solution.
(c)

$$
\begin{gather*}
p\left(x, t \mid x_{0}, t_{0}\right)=\left[4 b^{2} N \pi S\left(t, t_{0}\right)\right]^{-1 / 2} \exp \left[-\frac{\left(x-x_{0} \mathrm{e}^{-2\left(t-t_{0}\right) / \tau}\right)^{2}}{4 b^{2} N S\left(t, t_{0}\right)}\right]  \tag{48}\\
S\left(t, t_{0}\right)=1-\mathrm{e}^{-4\left(t-t_{0}\right) / \tau} . \tag{49}
\end{gather*}
$$

A little algebra leads to

$$
\begin{align*}
& \tau \partial_{t} p\left(x, t \mid x_{0}, t_{0}\right)=\left(4 N b^{2} \partial_{x}^{2}+2 \partial_{x} x\right) p\left(x, t \mid x_{0}, t_{0}\right) \\
& =-\frac{2 b^{2} N S\left(t, t_{0}\right)+x x_{0}\left(\mathrm{e}^{-2\left(t-t_{0}\right) / \tau}+\mathrm{e}^{2\left(t-t_{0}\right) / \tau}\right)-\left(x^{2}+x_{0}^{2}\right)}{2 b^{3} N^{3 / 2} \pi^{1 / 2} S\left(t, t_{0}\right)^{5 / 2} \mathrm{e}^{4\left(t-t_{0}\right) / \tau}} \exp \left[-\frac{\left(x-x_{0} \mathrm{e}^{-2\left(t-t_{0}\right) / \tau}\right)^{2}}{4 b^{2} N S\left(t, t_{0}\right)}\right], \tag{50}
\end{align*}
$$

which means that $p\left(x, t \mid x_{0}, t_{0}\right)$ satisfies the Smoluchowski equation. We now show that it also satisfies the initial condition. First, it is normalized at any time $t$ later than $t_{0}: \int_{-\infty}^{\infty} \mathrm{d} x p\left(x, t \mid x_{0}, t_{0}\right)=1$. Second, as $t$ approaches $t_{0}, p\left(x, t \mid x_{0}, t_{0}\right)$ gets vanishingly small for $x \neq x_{0}$ :

$$
\begin{equation*}
\lim _{t \rightarrow t_{0}} p\left(x, t \mid x_{0}, t_{0}\right)=\lim _{S \rightarrow 0^{+}}\left(4 b^{2} N \pi S\right)^{-1 / 2} \exp \left[-\frac{\left(x-x_{0}\right)^{2}}{4 b^{2} N S}\right]=0 . \tag{51}
\end{equation*}
$$

These two properties imply that $\lim _{t \rightarrow t_{0}} p\left(x, t \mid x_{0}, t_{0}\right)=\delta\left(x-x_{0}\right)$. This completes the proof.
As $t \rightarrow \infty, S\left(t, t_{0}\right) \rightarrow 1$ and the solution $p\left(x, t \mid x_{0}, t_{0}\right)$ indeed relaxes to the equilibrium distribution $p_{0}(x)$.

