[nex36] Free particle with uncertain position and velocity

Consider a physical ensemble of free particles with unit mass moving along the x-axis. The initial positions and velocities, x_0, v_0 , are specified by a Gaussian joint probability distribution: $P_0(x_0, v_0) = (2\pi)^{-1} \exp(-x_0^2/2 - v_0^2/2).$ (a) Find the joint probability distribution P(x, v; t) for the position and velocity at time t. Infer

(a) Find the joint probability distribution P(x, v; t) for the position and velocity at time t. Infer from this result the probability distributions P(x; t), P(v; t) for the position and the velocity separately. Calculate the average position $\langle x(t) \rangle$ and the variance $\langle \langle x^2(t) \rangle \rangle$ thereof.

(b) Find the conditional probability distribution P(x|v;t) for the positions x at time t of particles that have velocity v. Calculate the conditional averages $\langle x^n(t)|v\rangle \equiv \int dx \ x^n P(x|v;t), n = 1, 2$ for the positions of particles that have velocity v, and infer from these results the conditional variance $\langle \langle x^2(t)|v\rangle \rangle$.

Solution: