

## Physics 211B : Solution Set #2

[1] *Rectangular Barrier* – Consider a symmetric planar barrier consisting of a layer of  $\text{Al}_x\text{Ga}_{1-x}\text{As}$  of width  $2a$  imbedded in GaAs. The barrier height  $V_0$  is simply the difference between conduction band minima  $\Delta E_c$  at the  $\Gamma$  point; energies are defined relative to  $E_{\Gamma}^{\text{GaAs}}$ . Derive the  $\mathcal{S}$ -matrix for this problem. Show that

$$T(E) = \frac{1}{1 + \left[ \frac{\sinh(b\sqrt{1-\eta})}{2\sqrt{\eta(1-\eta)}} \right]^2} \quad (\eta \leq 1)$$

and

$$T(E) = \frac{1}{1 + \left[ \frac{\sin(b\sqrt{\eta-1})}{2\sqrt{\eta(\eta-1)}} \right]^2} \quad (\eta \geq 1) ,$$

where  $\eta = E/V_0$  and  $b = a/\ell$  with  $\ell = \hbar/\sqrt{2m^*V_0}$ . Sketch  $T(E)$  versus  $E/V_0$  for various values of the dimensionless thickness  $b$ .

**Solution:** Let the barrier extend from  $x = 0$  to  $x = d \equiv 2a$ . The energy is

$$E = \frac{\hbar^2 k^2}{2m^*} = \frac{\hbar^2 q^2}{2m^*} + V_0 .$$

Thus, with  $\eta = E/V_0$ , and  $\ell = \hbar/\sqrt{2m^*V_0}$ , the wavevectors  $k$  and  $q$  outside and inside the barrier region are given by  $k = \ell^{-1}\sqrt{\eta}$  and  $q = \ell^{-1}\sqrt{\eta-1}$ , respectively.

The wavefunction in the three regions is written

$$\begin{aligned} \psi(x) &= A e^{ikx} + B e^{-ikx} & (x \leq 0) \\ &= C e^{iqx} + D e^{-iqx} & (0 \leq x \leq d) \\ &= E e^{ikx} + F e^{-ikx} & (d \leq x) . \end{aligned}$$

Matching the wavefunction and its derivative at the points  $x = 0$  and  $x = d$  gives four equations in the six unknowns  $A, B, C, D, E$ , and  $F$ :

$$\begin{aligned} A + B &= C + D \\ k(A - B) &= q(C - D) \\ C e^{iqd} + D e^{-iqd} &= E e^{ikd} + F e^{-ikd} \\ q(C e^{iqd} + D e^{-iqd}) &= k(E e^{ikd} - F e^{-ikd}) . \end{aligned}$$

Solving the first two equations for  $C$  and  $D$  yields

$$\begin{pmatrix} C \\ D \end{pmatrix} = \begin{pmatrix} 1 & 1 \\ q & -q \end{pmatrix}^{-1} \begin{pmatrix} 1 & 1 \\ k & -k \end{pmatrix} \begin{pmatrix} A \\ B \end{pmatrix}$$

The bottom pair says

$$\begin{pmatrix} E \\ F \end{pmatrix} = \begin{pmatrix} e^{ikd} & e^{-ikd} \\ k e^{ikd} & -k e^{-ikd} \end{pmatrix}^{-1} \begin{pmatrix} e^{iqd} & e^{-iqd} \\ q e^{iqd} & -q e^{-iqd} \end{pmatrix} \begin{pmatrix} C \\ D \end{pmatrix} .$$

Thus, the transfer matrix for this problem is

$$\begin{aligned}
\mathcal{M} &= \frac{1}{4kq} \begin{pmatrix} k e^{-ikd} & e^{-ikd} \\ k e^{ikd} & -e^{ikd} \end{pmatrix} \begin{pmatrix} e^{iqd} & e^{-iqd} \\ q e^{iqd} & -q e^{-iqd} \end{pmatrix} \begin{pmatrix} q & 1 \\ q & -1 \end{pmatrix} \begin{pmatrix} 1 & 1 \\ k & -k \end{pmatrix} \\
&= \frac{1}{4kq} \begin{pmatrix} (k+q)^2 e^{-i(k-q)d} - (k-q)^2 e^{-i(k+q)d} & -2i(k^2 - q^2) e^{-ikd} \sin(qd) \\ 2i(k^2 - q^2) e^{ikd} \sin(qd) & (k+q)^2 e^{i(k-q)d} - (k-q)^2 e^{i(k+q)d} \end{pmatrix} \\
&= \begin{pmatrix} 1/t^* & -r^*/t^* \\ -r/t' & 1/t' \end{pmatrix} .
\end{aligned}$$

Thus,

$$t^* = \frac{4kq e^{ikd}}{(k+q)^2 e^{iqd} - (k-q)^2 e^{-iqd}}$$

and (see sketch in figure 1):

$$\begin{aligned}
T(E) = |t|^2 &= \frac{1}{1 + \left(\frac{k^2 - q^2}{2kq}\right)^2 \sin^2(qd)} \\
&= \frac{1}{1 + \left[\frac{\sin(2b\sqrt{\eta-1})}{2\sqrt{\eta(\eta-1)}}\right]^2} \quad (\eta \geq 1) \\
&= \frac{1}{1 + \left[\frac{\sinh(2b\sqrt{1-\eta})}{2\sqrt{\eta(1-\eta)}}\right]^2} \quad (\eta \leq 1) .
\end{aligned}$$

**[2] Multichannel Scattering** – Consider a multichannel scattering process defined by the Hamiltonian matrix

$$\mathcal{H}_{ij} = \left( -\frac{\hbar^2}{2m} \frac{\partial^2}{\partial x^2} + \varepsilon_i \right) \delta_{ij} + \Omega_{ij} \delta(x) ,$$

which describes the scattering among  $N$  channels by a  $\delta$ -function impurity at  $x = 0$ . The matrix  $\Omega_{ij}$  allows a particle in channel  $j$  passing through  $x = 0$  to be scattered into channel  $i$ . The  $\{\varepsilon_i\}$  are the internal (transverse) energies for the various channels. For  $x \neq 0$ , we can write the channel  $j$  component of the wavefunction as

$$\begin{aligned}
\psi_j(x) &= I_j e^{ik_j x} + O'_j e^{-ik_j x} & (x < 0) \\
&= O_j e^{ik_j x} + I'_j e^{-ik_j x} & (x > 0) ,
\end{aligned}$$

where the  $k_j$  are positive and determined by

$$\varepsilon_F = \frac{\hbar^2 k_j^2}{2m} + \varepsilon_j .$$

Show that the incoming and outgoing flux amplitudes are related by a  $2N \times 2N$   $\mathcal{S}$ -matrix:

$$\begin{pmatrix} \sqrt{v} O' \\ \sqrt{v} O \end{pmatrix} = \overbrace{\begin{pmatrix} r & t' \\ t & r' \end{pmatrix}}^{\mathcal{S}} \begin{pmatrix} \sqrt{v} I \\ \sqrt{v} I' \end{pmatrix}$$

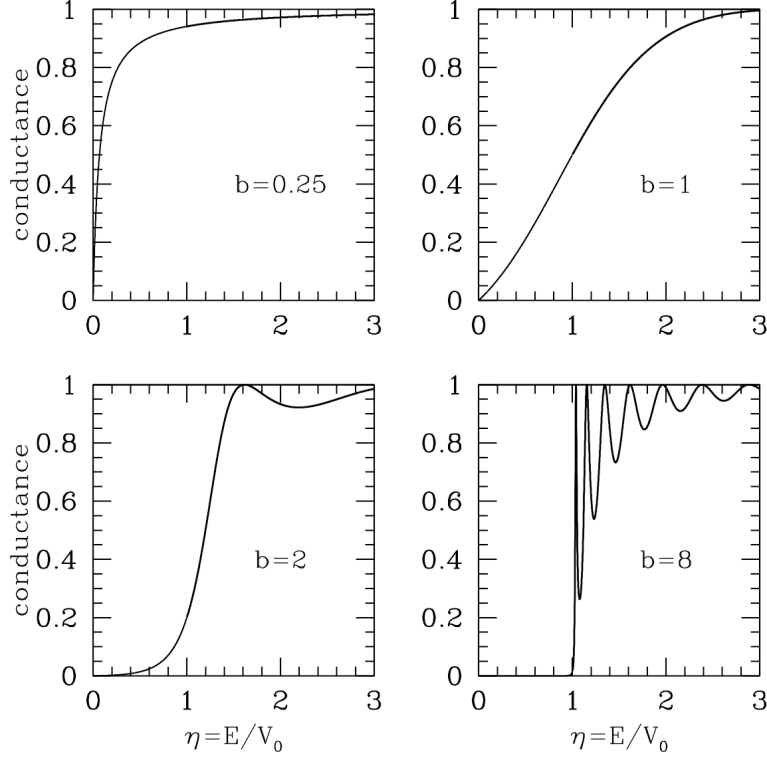


Figure 1: Dimensionless barrier conductance *versus* incident energy for a set of thickness parameters.

where  $v = \text{diag}(v_1, \dots, v_N)$  with  $v_i = \hbar k_i/m > 0$ . Find explicit expressions for the component  $N \times N$  blocks  $r$ ,  $t$ ,  $t'$ ,  $r'$ , and show that  $\mathcal{S}$  is unitary, *i.e.*  $\mathcal{S}^\dagger \mathcal{S} = \mathcal{S} \mathcal{S}^\dagger = \mathbb{I}$ .

**Solution:** Continuity of the wavefunction at  $x = 0$  requires

$$I_j + O'_j = O_j + I'_j .$$

Integrating the Schrödinger equation from  $x = 0^-$  to  $x = 0^+$  yields

$$-\frac{\hbar^2}{2m} \left[ \psi'_i(0^+) - \psi'_i(0^-) \right] + \Omega_{ij} \psi_j(0) = 0 ,$$

which is equivalent to

$$(i\hbar V + \Omega)_{ij} (I_j + I'_j) = (i\hbar V - \Omega)_{ij} (O_j + O'_j) ,$$

with  $V_{ij} = v_i \delta_{ij}$ . Thus,

$$\begin{pmatrix} 1 & -1 \\ i\hbar V - \Omega & i\hbar V - \Omega \end{pmatrix} \begin{pmatrix} O' \\ O \end{pmatrix} = \begin{pmatrix} -1 & 1 \\ i\hbar V + \Omega & i\hbar V + \Omega \end{pmatrix} \begin{pmatrix} I \\ I' \end{pmatrix} .$$

If  $A$  is any  $N \times N$  matrix, then

$$\begin{pmatrix} 1 & -1 \\ A & A \end{pmatrix} = \frac{1}{2} \begin{pmatrix} 1 & A^{-1} \\ -1 & A^{-1} \end{pmatrix} .$$

Consequently,

$$\begin{pmatrix} O' \\ O \end{pmatrix} = \frac{1}{2} \begin{pmatrix} Q-1 & Q+1 \\ Q+1 & Q-1 \end{pmatrix} \begin{pmatrix} I \\ I' \end{pmatrix}$$

with  $Q = (i\hbar V - \Omega)^{-1}(i\hbar V + \Omega)$ . This immediately gives the  $\mathcal{S}$ -matrix as

$$\mathcal{S} = \begin{pmatrix} O' \\ O \end{pmatrix} = \frac{1}{2} \begin{pmatrix} \tilde{Q}-1 & \tilde{Q}+1 \\ \tilde{Q}+1 & \tilde{Q}-1 \end{pmatrix}$$

where

$$\tilde{Q} = V^{1/2} Q V^{-1/2} = (1 + i\hbar^{-1} \tilde{\Omega})^{-1} (1 - i\hbar^{-1} \tilde{\Omega}) ,$$

with  $\tilde{\Omega} = V^{-1/2} \Omega V^{-1/2}$ . Note that the product in the above equation may be taken in either order, as the two factors commute. Since  $\tilde{\Omega} = \tilde{\Omega}^\dagger$  is Hermitian,  $\tilde{Q}$  is unitary, which in turn guarantees the unitarity of  $\mathcal{S}$ :

$$\mathcal{S}^\dagger \mathcal{S} = \frac{1}{2} \begin{pmatrix} \tilde{Q}^\dagger \tilde{Q} + 1 & \tilde{Q}^\dagger \tilde{Q} - 1 \\ \tilde{Q}^\dagger \tilde{Q} - 1 & \tilde{Q}^\dagger \tilde{Q} + 1 \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} .$$

**[3] Spin Valve** – Consider a barrier between two halves of a ferromagnetic metallic wire. For  $x < 0$  the magnetization lies in the  $\hat{z}$  direction, while for  $x > 0$  the magnetization is directed along the unit vector  $\hat{\mathbf{n}} = (\sin \theta \cos \phi, \sin \theta \sin \phi, \cos \theta)$ . The Hamiltonian is given by

$$\mathcal{H} = -\frac{\hbar^2}{2m^*} \frac{d^2}{dx^2} + \mu_B \mathbf{H}_{\text{int}} \cdot \boldsymbol{\sigma} ,$$

where  $\mathbf{H}_{\text{int}}$  is the (spontaneously generated) internal magnetic field and  $\mu_B = e\hbar/2m_e c$  is the Bohr magneton<sup>1</sup>. The magnetization  $\mathbf{M}$  points along  $\mathbf{H}_{\text{int}}$ <sup>2</sup>. For  $x < 0$  we therefore have

$$E_F = \frac{\hbar^2 k_\uparrow^2}{2m^*} + \Delta = \frac{\hbar^2 k_\downarrow^2}{2m^*} - \Delta ,$$

where  $\Delta = \mu_B H_{\text{int}}$ . A similar relation holds for the Fermi wavevectors corresponding to spin states  $|\hat{\mathbf{n}}\rangle$  and  $|-\hat{\mathbf{n}}\rangle$  in the region  $x > 0$ .

Consider the  $\mathcal{S}$ -matrix for this problem. The ‘in’ and ‘out’ states should be defined as local eigenstates, which means that they have different spin polarization axes for  $x < 0$  and  $x > 0$ . Explicitly, for  $x < 0$  we write

$$\begin{pmatrix} \psi_\uparrow(x) \\ \psi_\downarrow(x) \end{pmatrix} = \left\{ A_\uparrow e^{ik_\uparrow x} + B_\uparrow e^{-ik_\uparrow x} \right\} \begin{pmatrix} 1 \\ 0 \end{pmatrix} + \left\{ A_\downarrow e^{ik_\downarrow x} + B_\downarrow e^{-ik_\downarrow x} \right\} \begin{pmatrix} 0 \\ 1 \end{pmatrix} ,$$

<sup>1</sup>Note that it is the bare electron mass  $m_e$  which appears in the formula for  $\mu_B$  and *not* the effective mass  $m^*$ ).

<sup>2</sup>For weakly magnetized systems, the magnetization is  $\mathbf{M} = \mu_B^2 g(\varepsilon_F) \mathbf{H}_{\text{int}}$ , where  $g(\varepsilon_F)$  is the total density of states per unit volume at the Fermi energy.

while for  $x > 0$  we write

$$\begin{pmatrix} \psi_{\uparrow}(x) \\ \psi_{\downarrow}(x) \end{pmatrix} = \left\{ C_{\uparrow} e^{ik_{\uparrow}x} + D_{\uparrow} e^{-ik_{\uparrow}x} \right\} \begin{pmatrix} u \\ v \end{pmatrix} + \left\{ C_{\downarrow} e^{ik_{\downarrow}x} + D_{\downarrow} e^{-ik_{\downarrow}x} \right\} \begin{pmatrix} -v^* \\ u \end{pmatrix},$$

where  $u = \cos(\theta/2)$  and  $v = \sin(\theta/2) \exp(i\phi)$ . The  $\mathcal{S}$ -matrix relates the *flux amplitudes* of the in-states and out-states:

$$\begin{pmatrix} b_{\uparrow} \\ b_{\downarrow} \\ c_{\uparrow} \\ c_{\downarrow} \end{pmatrix} = \overbrace{\begin{pmatrix} r_{11} & r_{12} & t'_{11} & t'_{12} \\ r_{21} & r_{22} & t'_{21} & t'_{22} \\ t_{11} & t_{12} & r'_{11} & r'_{12} \\ t_{21} & t_{22} & r'_{21} & r'_{22} \end{pmatrix}}^{\mathcal{S}} \begin{pmatrix} a_{\uparrow} \\ a_{\downarrow} \\ d_{\uparrow} \\ d_{\downarrow} \end{pmatrix}.$$

Derive the  $2 \times 2$  transmission matrix  $t$  (you don't have to derive the entire  $\mathcal{S}$ -matrix) and thereby obtain the dimensionless conductance  $g = \text{Tr}(t^{\dagger}t)$ . Define the polarization  $P$  by

$$P = \frac{n_{\uparrow} - n_{\downarrow}}{n_{\uparrow} + n_{\downarrow}},$$

where  $n_{\sigma} = k_{\sigma}/\pi$  is the electronic density. Find  $g(P, \theta)$ .

**Solution:** Continuity of the wavefunction and its derivatives at  $x = 0$  yields four equations, conveniently written in matrix form:

$$\begin{pmatrix} 1 & 0 & -u & v^* \\ 0 & 1 & -v & -u \\ k_{\uparrow} & 0 & k_{\uparrow}u & -k_{\downarrow}v \\ 0 & k_{\downarrow} & k_{\uparrow}v & k_{\downarrow}u \end{pmatrix} \begin{pmatrix} B_{\uparrow} \\ B_{\downarrow} \\ C_{\uparrow} \\ C_{\downarrow} \end{pmatrix} = \begin{pmatrix} -1 & 0 & u & -v^* \\ 0 & -1 & v & u \\ k_{\uparrow} & 0 & k_{\uparrow}u & -k_{\downarrow}v \\ 0 & k_{\downarrow} & k_{\uparrow}v & k_{\downarrow}u \end{pmatrix} \begin{pmatrix} A_{\uparrow} \\ A_{\downarrow} \\ D_{\uparrow} \\ D_{\downarrow} \end{pmatrix}.$$

Defining the  $2 \times 2$  blocks,

$$\Sigma \equiv \begin{pmatrix} u & -v^* \\ v & u \end{pmatrix}, \quad K \equiv \begin{pmatrix} k_{\uparrow} & 0 \\ 0 & k_{\downarrow} \end{pmatrix},$$

we have

$$\begin{pmatrix} B \\ C \end{pmatrix} = \begin{pmatrix} 1 & -\Sigma \\ K & \Sigma K \end{pmatrix}^{-1} \begin{pmatrix} -1 & \Sigma \\ K & \Sigma K \end{pmatrix} \begin{pmatrix} A \\ D \end{pmatrix}.$$

Converting to flux amplitudes, we have

$$\mathcal{S} = \begin{pmatrix} \sqrt{K} & 0 \\ 0 & \sqrt{K} \end{pmatrix} \begin{pmatrix} 1 & -\Sigma \\ K & \Sigma K \end{pmatrix}^{-1} \begin{pmatrix} -1 & \Sigma \\ K & \Sigma K \end{pmatrix} \begin{pmatrix} \sqrt{K^{-1}} & 0 \\ 0 & \sqrt{K^{-1}} \end{pmatrix}.$$

We now invoke the general result

$$\begin{pmatrix} A & B \\ C & D \end{pmatrix}^{-1} = \begin{pmatrix} (A - BD^{-1}C)^{-1} & (C - DB^{-1}A)^{-1} \\ (B - AC^{-1}D)^{-1} & (D - CA^{-1}B)^{-1} \end{pmatrix}$$

to obtain the blocks of  $\mathcal{S}$ :

$$\begin{aligned} r &= K^{1/2} \left\{ (1 + K^{-1} \Sigma K \Sigma^{-1})^{-1} - (1 + \Sigma K^{-1} \Sigma^{-1} K)^{-1} \right\} K^{-1/2} \\ t' &= 2K^{1/2} (\Sigma^{-1} + K^{-1} \Sigma^{-1} K)^{-1} K^{-1/2} \\ t &= 2K^{1/2} (\Sigma + K^{-1} \Sigma K)^{-1} K^{-1/2} \\ r' &= K^{1/2} \left\{ (1 + K^{-1} \Sigma^{-1} K \Sigma)^{-1} - (1 + \Sigma^{-1} K^{-1} \Sigma K)^{-1} \right\} K^{-1/2} . \end{aligned}$$

We find

$$t = \frac{1}{u^2 + |v|^2 \cosh^2 y} \begin{pmatrix} u & v^* \cosh y \\ -v \cosh y & u \end{pmatrix}$$

with  $y = \frac{1}{2} \ln(k_\uparrow/k_\downarrow)$ . The dimensionless conductance is

$$g(P, \theta) = \text{Tr}(t^\dagger t) = \frac{2}{u^2 + |v|^2 \cosh^2 y} = \frac{2(1 - P^2)}{(1 - P^2) \cos^2 \frac{1}{2} \theta + \sin^2 \frac{1}{2} \theta} ,$$

where  $P$  is the polarization. Note that  $g(P = \pm 1, \theta) = 0$ , since it is impossible to match boundary conditions on the lower components. One can also compute the reflection matrix,

$$r = \frac{\sinh y \sin \frac{1}{2} \theta}{\cos^2 \frac{1}{2} \theta + \sin^2 \frac{1}{2} \theta \cosh^2 y} \begin{pmatrix} \cos \frac{1}{2} \theta & \cosh y \sin \frac{1}{2} \theta e^{-i\phi} \\ -\cosh y \sin \frac{1}{2} \theta e^{i\phi} & \cos \frac{1}{2} \theta \end{pmatrix} .$$

[4] *Distribution of Resistances of a One-Dimensional Wire* – In this problem you are asked to derive an equation governing the probability distribution  $P(\mathcal{R}, L)$  for the dimensionless resistance  $\mathcal{R}$  of a one-dimensional wire of length  $L$ . The equation is called the Fokker-Planck equation. Here's a brief primer on how to derive Fokker-Planck equations.

Suppose  $x(t)$  is a stochastic variable. We define the quantity

$$\delta x(t) \equiv x(t + \delta t) - x(t) , \tag{1}$$

and we assume

$$\begin{aligned} \langle \delta x(t) \rangle &= F_1(x(t)) \delta t \\ \langle [\delta x(t)]^2 \rangle &= 2 F_2(x(t)) \delta t \end{aligned}$$

but  $\langle [\delta x(t)]^n \rangle = \mathcal{O}((\delta t)^2)$  for  $n > 2$ . The  $n = 1$  term is due to *drift* and the  $n = 2$  term is due to *diffusion*. Now consider the conditional probability density,  $P(x, t | x_0, t_0)$ , defined to be the probability distribution for  $x \equiv x(t)$  given that  $x(t_0) = x_0$ . The conditional probability density satisfies the composition rule,

$$P(x, t | x_0, t_0) = \int_{-\infty}^{\infty} dx' P(x, t | x', t') P(x', t' | x_0, t_0) ,$$

for any value of  $t'$ . Therefore, we must have

$$P(x, t + \delta t | x_0, t_0) = \int_{-\infty}^{\infty} dx' P(x, t + \delta t | x', t) P(x', t | x_0, t_0) .$$

Now we may write

$$\begin{aligned} P(x, t + \delta t | x', t) &= \langle \delta(x - x' - \delta x(t)) \rangle \\ &= \left\{ 1 + \langle \delta x(t) \rangle \frac{d}{dx'} + \frac{1}{2} \langle [\delta x(t)]^2 \rangle \frac{d^2}{dx'^2} + \dots \right\} \delta(x - x') , \end{aligned}$$

where the average is over the random variables. Upon integrating by parts and expanding to  $\mathcal{O}(\delta t)$ , we obtain the Fokker-Planck equation,

$$\frac{\partial P}{\partial t} = -\frac{\partial}{\partial x} [F_1(x) P(x, t)] + \frac{\partial^2}{\partial x^2} [F_2(x) P(x, t)] .$$

That wasn't so bad, now was it?

For our application,  $x(t)$  is replaced by  $\mathcal{R}(L)$ . We derived the composition rule for series quantum resistors in class:

$$\begin{aligned} \mathcal{R}(L + \delta L) &= \mathcal{R}(L) + \mathcal{R}(\delta L) + 2\mathcal{R}(L)\mathcal{R}(\delta L) \\ &\quad - 2\cos\beta \sqrt{\mathcal{R}(L) [1 + \mathcal{R}(L)] \mathcal{R}(\delta L) [1 + \mathcal{R}(\delta L)]} , \end{aligned}$$

where  $\beta$  is a random phase. For small values of  $\delta L$ , we needn't worry about quantum interference and we can use our Boltzmann equation result. Show that

$$\mathcal{R}(\delta L) = \frac{e^2}{h} \frac{m^*}{ne^2\tau} \delta L = \frac{\delta L}{2\ell} ,$$

where  $\ell = v_F\tau$  is the elastic mean free path. (Assume a single spin species throughout.)

Find the drift and diffusion functions  $F_1(\mathcal{R})$  and  $F_2(\mathcal{R})$ . Show that the distribution function  $P(\mathcal{R}, L)$  obeys the equation

$$\frac{\partial P}{\partial L} = \frac{1}{2\ell} \frac{\partial}{\partial \mathcal{R}} \left\{ \mathcal{R} (1 + \mathcal{R}) \frac{\partial P}{\partial \mathcal{R}} \right\} .$$

Show that this equation may be solved in the limits  $\mathcal{R} \ll 1$  and  $\mathcal{R} \gg 1$ , with

$$P(\mathcal{R}, z) = \frac{1}{z} e^{-\mathcal{R}/z}$$

for  $\mathcal{R} \ll 1$ , and

$$P(\mathcal{R}, z) = (4\pi z)^{-1/2} \frac{1}{\mathcal{R}} e^{-(\ln \mathcal{R} - z)^2/4z}$$

for  $\mathcal{R} \gg 1$ , where  $z = L/2\ell$  is the dimensionless length of the wire. Compute  $\langle \mathcal{R} \rangle$  in the former case, and  $\langle \ln \mathcal{R} \rangle$  in the latter case.

**Solution:** We have

$$\begin{aligned}\mathcal{R}(\delta L) &= \frac{e^2}{h} \rho \delta L = \frac{e^2}{h} \frac{m^*}{ne^2\tau} \delta L = \frac{e^2}{h} \frac{m^* v_F}{ne^2\ell} \delta L \\ &= \frac{k_F}{2\pi n} \frac{\delta L}{\ell} = \frac{\delta L}{2\ell} .\end{aligned}$$

From the composition rule for series quantum resistances, we derive the phase averages

$$\begin{aligned}\langle \delta \mathcal{R} \rangle &= \left(1 + 2\mathcal{R}(L)\right) \frac{\delta L}{2\ell} \\ \langle (\delta \mathcal{R})^2 \rangle &= \left(1 + 2\mathcal{R}(L)\right)^2 \left(\frac{\delta L}{2\ell}\right)^2 + 2\mathcal{R}(L) \left(1 + \mathcal{R}(L)\right) \frac{\delta L}{2\ell} \left(1 + \frac{\delta L}{2\ell}\right) \\ &= 2\mathcal{R}(L) \left(1 + \mathcal{R}(L)\right) \frac{\delta L}{2\ell} + \mathcal{O}((\delta L)^2) ,\end{aligned}$$

whence we obtain the drift and diffusion terms

$$F_1(\mathcal{R}) = \frac{2\mathcal{R} + 1}{2\ell} \quad , \quad F_2(\mathcal{R}) = \frac{\mathcal{R}(1 + \mathcal{R})}{2\ell} .$$

Note that  $F_1(\mathcal{R}) = dF_2/d\mathcal{R}$ , which allows us to write the Fokker-Planck equation as

$$\frac{\partial P}{\partial L} = \frac{\partial}{\partial \mathcal{R}} \left\{ \frac{\mathcal{R}(1 + \mathcal{R})}{2\ell} \frac{\partial P}{\partial \mathcal{R}} \right\} .$$

Defining the dimensionless length  $z = L/2\ell$ , we have

$$\frac{\partial P}{\partial z} = \frac{\partial}{\partial \mathcal{R}} \left\{ \mathcal{R}(1 + \mathcal{R}) \frac{\partial P}{\partial \mathcal{R}} \right\} .$$

In the limit  $\mathcal{R} \ll 1$ , this reduces to

$$\frac{\partial P}{\partial z} = \mathcal{R} \frac{\partial^2 P}{\partial \mathcal{R}^2} + \frac{\partial P}{\partial \mathcal{R}} ,$$

which is satisfied by  $P(\mathcal{R}, z) = z^{-1} \exp(-\mathcal{R}/z)$ . In the opposite limit,  $\mathcal{R} \gg 1$ , we have

$$\begin{aligned}\frac{\partial P}{\partial z} &= \mathcal{R}^2 \frac{\partial^2 P}{\partial \mathcal{R}^2} + 2\mathcal{R} \frac{\partial P}{\partial \mathcal{R}} \\ &= \frac{\partial^2 P}{\partial \nu^2} + \frac{\partial P}{\partial \nu} ,\end{aligned}$$

where  $\nu \equiv \ln \mathcal{R}$ . This is solved by the log-normal distribution,

$$P(\mathcal{R}, z) = (4\pi z)^{-1/2} e^{-(\nu+z)^2/4z} .$$

Note that

$$P(\mathcal{R}, z) d\mathcal{R} = (4\pi z)^{-1/2} \exp \left\{ -\frac{(\ln \mathcal{R} - z)^2}{4z} \right\} d \ln \mathcal{R} .$$