

$$\begin{aligned}
\langle q_3 | e^{-3\epsilon H} | q_0 \rangle &= \iint_{-\infty}^{\infty} \langle q_3 | e^{-\epsilon H} | q_2 \rangle \langle q_2 | e^{-\epsilon H} | q_1 \rangle \langle q_1 | e^{-\epsilon H} | q_0 \rangle dq_1 dq_2 \\
&= \left( \frac{m}{2\pi\epsilon} \right)^{3/2} \iint_{-\infty}^{\infty} \exp \left\{ -\epsilon \sum_{j=0}^2 \left[ \frac{1}{2} m \dot{q}_j^2 + V(q_j) \right] \right\} dq_1 dq_2.
\end{aligned} \tag{1}$$

Let's ignore the potential  $V(q)$  and integrate over  $q_1$

$$\begin{aligned}
I_1 &= \left( \frac{m}{2\pi\epsilon} \right)^{1/2} \int_{-\infty}^{\infty} \exp \left\{ -\frac{m}{2\epsilon} [(q_2 - q_1)^2 + (q_1 - q_0)^2] \right\} dq_1 \\
&= \left( \frac{m}{2\pi\epsilon} \right)^{1/2} \int_{-\infty}^{\infty} \exp \left\{ -\frac{m}{\epsilon} \left[ q_1^2 - (q_2 + q_0)q_1 + \frac{1}{2}(q_2^2 + q_0^2) \right] \right\} dq_1.
\end{aligned} \tag{2}$$

Using the formula

$$\int_{-\infty}^{\infty} \exp(-rx^2 + cx) dx = \sqrt{\frac{\pi}{r}} \exp\left(\frac{c^2}{4r}\right) \tag{3}$$

with  $r = m/\epsilon$  and  $c = m(q_2 + q_0)/\epsilon$ , we get

$$\begin{aligned}
I_1 &= \left( \frac{m}{2\pi\epsilon} \right)^{1/2} \sqrt{\frac{\pi\epsilon}{m}} \exp \left[ m(q_2 + q_0)^2/4\epsilon - m(q_2^2 + q_0^2)/2\epsilon \right] \\
&= \frac{1}{\sqrt{2}} e^{-m(q_0 - q_2)^2/4\epsilon}.
\end{aligned} \tag{4}$$

The amplitude now is

$$\begin{aligned}
\langle q_3 | e^{-3\epsilon H} | q_0 \rangle &= \frac{m}{2\sqrt{2\pi\epsilon}} \int_{-\infty}^{\infty} \exp \left[ -\frac{m}{2\epsilon} [(q_3 - q_2)^2 + \frac{1}{2}(q_2 - q_0)^2] \right] dq_2 \\
&= \frac{m}{2\sqrt{2\pi\epsilon}} \int_{-\infty}^{\infty} \exp \left[ -\frac{m}{2\epsilon} \left[ \frac{3}{2}q_2^2 - (2q_3 + q_0)q_2 + q_3^2 + \frac{1}{2}q_0^2 \right] \right] dq_2
\end{aligned} \tag{5}$$

Now we do the  $q_2$  integral using (3) with  $r = 3m/4\epsilon$  and  $c = m(2q_3 + q_0)/2\epsilon$ . We find

$$\langle q_3 | e^{-3\epsilon H} | q_0 \rangle = \left( \frac{m}{6\pi\epsilon} \right)^{1/2} e^{-m(q_3 - q_0)^2/6\epsilon}. \tag{6}$$

We now leap from 3 to  $n$  and replace  $3\epsilon$  with  $n\epsilon = \beta$  so as to find that

$$\langle q_\beta | e^{-\beta H} | q_0 \rangle = \left( \frac{m}{2\pi\beta} \right)^{1/2} e^{-m(q_\beta - q_0)^2/2\beta}. \tag{7}$$