

共鳴島構造がある場合の 2次元シンプレクティックマップの簡約

(A reduction method for weakly nonlinear 2-dim symplectic maps)

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箱根天体力学 N 体力学研究会

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1. Our purpose and the outline of this talk
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1 Our purpose and the outline of this talk

**I would like to find a useful method to analyze
symplectic maps through the RG method.**

**(RG method we use here
= a singular perturbation method)**

Why?

1. We cannot easily construct reduced symplectic maps.
2. The RG method is a candidate to overcome such difficulty.

In this talk, we present

- **a problem of the usual RG method for
symplectic maps**
- **a method to resolve the problem**

According to this new method,

**we can construct the reduced maps for given
symplectic maps as well as ODEs.**

In order to do this,
we explain our RG method for ODEs on the next page.

2 Ordinary Differential Equations

Ex. (a perturbed oscillator: Hamiltonian System))

$$\frac{d^2x}{dt^2} + \Omega^2 x = -\varepsilon(ax + bx^3),$$

$$\frac{dq}{dt} = \frac{\partial H}{\partial p}, \quad \frac{dp}{dt} = -\frac{\partial H}{\partial q},$$
$$H(q, p) = \frac{p^2 + \Omega^2 q^2}{2} + \varepsilon\left(\frac{a}{2}q^2 + \frac{b}{4}q^4\right).$$

Here, ε is the small parameter, a, b, Ω are the real parameters.

Regular perturbation solution:

$$x(t) = x^{(0)}(t) + \varepsilon x^{(1)}(t) + \dots, \quad (i \equiv \sqrt{-1})$$
$$x(t) = Ae^{i\Omega t} + \varepsilon\left(i \frac{aA + 3bA|A|^2}{2\Omega} te^{i\Omega t} + \frac{bA^3}{8\Omega^2} e^{3i\Omega t} \right) + \text{c.c.} + \mathcal{O}(\varepsilon^2),$$

$A \in \mathbf{C}$: the integration constant

c.c. : the complex conjugate of the preceding expression

the approximations seem to break down while “ t ” satisfies $\boxed{\varepsilon t \sim 1}$.

We should renormalize away the $\propto t$ term which we call “a secular term.”

The RG procedure : the elimination of secular terms

1. (Def. of an RG transformation)

$$\begin{aligned}\tilde{A}(t) &\equiv A + \varepsilon \left(i \frac{aA + 3bA|A|^2}{2\Omega} t \right) + \mathcal{O}(\varepsilon^2), \\ &\quad \left(\text{inverse transformation } : A = \tilde{A}(t) + \mathcal{O}(\varepsilon) \right) \\ x(t) &= \tilde{A}(t) \exp(i\Omega t) + \text{non-secular}(\tilde{A}(t)) + \text{c.c.}\end{aligned}$$

Construct the equation which $\tilde{A}(t)$ satisfies
($\mathcal{O}(\varepsilon^2)$ terms are ignored)

2.

$$\begin{aligned}\tilde{A}(t + \tau) - \tilde{A}(t) &= \varepsilon \left(i \frac{aA + 3bA|A|^2}{2\Omega} \tau \right) \\ &\quad \dots \text{ by the definition} \\ &= \varepsilon \left(i \frac{a\tilde{A}(t) + 3b\tilde{A}(t)|\tilde{A}(t)|^2}{2\Omega} \tau \right) \\ &\quad \text{by the inversion of the definition}\end{aligned}$$

3. (Assume that \tilde{A} can be expanded)

We assume
$$\tilde{A}(t + \tau) = \tilde{A}(t) + \tau \frac{d\tilde{A}}{dt} + \dots$$

4. (Compare 2. and 3. at order $\mathcal{O}(\tau^1)$)

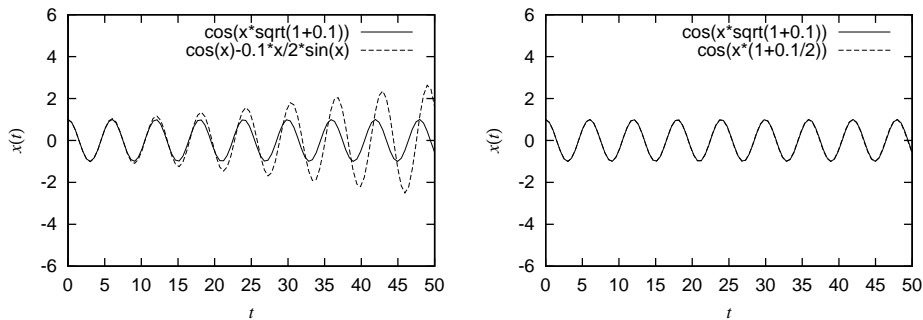
$$\frac{d\tilde{A}}{dt} = \varepsilon \left(i \frac{a\tilde{A} + 3b\tilde{A}|\tilde{A}|^2}{2\Omega} \right) \quad \boxed{\text{RG Eq.}}$$

(corresponding to the Landau Eq. in dissipative systems)

The validity of the RG method

$$\begin{aligned}\tilde{A}(t) &= \tilde{A}(0) \exp \left\{ i \frac{\varepsilon t}{2\Omega} (a + 3b|\tilde{A}(0)|^2) \right\}, \\ x(t) &= \tilde{A}(t) \exp(i\Omega t) + \text{c.c.} + (\text{non-secular terms}), \\ &= \tilde{A}(0) \exp \left\{ it \left(\Omega + \frac{\varepsilon}{2\Omega} (a + 3b|\tilde{A}(0)|^2) \right) \right\} \\ &\quad + \text{c.c.} + (\text{non-secular terms}).\end{aligned}$$

Numerical check: ($\varepsilon = 0.1$, $\Omega = 1$, $a = 1$, $b = 1$)



(left): regular perturbation and the exact solution

(right): RG and the exact solution ,

Short summary : RG procedure

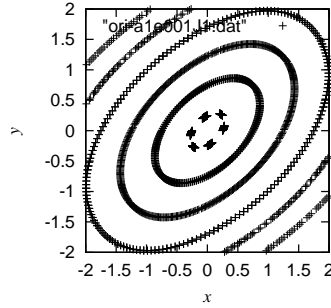
- Get the regular perturbative solution:
 $(x = x^{(0)} + \varepsilon x^{(1)} + \dots)$
- Get the renormalization transformation: $(\tilde{A}(t) \equiv \dots)$
- Construct the RGE $(\frac{d\tilde{A}}{dt} = \dots)$
- (Construct the renormalized solution if you want)

3 Symplectic maps (I) : non-resonant case

Ex. a 2-D symplectic map $(x^n, y^n) \mapsto (x^{n+1}, y^{n+1})$

$$\begin{cases} x^{n+1} = x^n + y^{n+1}, \\ y^{n+1} = y^n + ax^n + 2\varepsilon J(x^n)^3 \end{cases}$$

ε : the small parameter $a, J : \mathcal{O}(\varepsilon^0)$ parameters



$$(\varepsilon = 0.01, \quad a = 1.0, \quad J = 1)$$

Regular perturbation $x^n = x^{(0)n} + \varepsilon x^{(1)n} + \varepsilon^2 x^{(2)n} + \mathcal{O}(\varepsilon^3)$,

$$x^{(0)n} = A \exp(i\theta n) + \text{c.c.}$$

$$x^{(1)n} = \frac{-3i|A|^2 AJ}{\sin \theta} n e^{i\theta n} + (\propto \exp(3i\theta) \text{ terms})$$

$$x^{(2)n} = \left\{ \frac{-9J^2|A|^4 A}{2 \sin^2 \theta} n^2 - i \frac{J^2|A|^4 A}{\sin \theta} \left(\frac{3}{\cos 3\theta - \cos \theta} + \frac{9 \cos \theta}{2 \sin^2 \theta} \right) n \right\} e^{i\theta n} + (\propto \exp(3i\theta), \exp(5i\theta) \text{ terms})$$

$$(\cos \theta \equiv 1 - a/2, \quad A \in \mathbf{C} : \text{integration constant})$$

There is a secular behavior as well as ODEs

$(x^n \approx \varepsilon n, \varepsilon^2 n^2, \dots)$ $\cos 3\theta \neq \cos \theta$ is assumed.

RG transformation : To remove the secular behavior

$$A^n \equiv A + \varepsilon \frac{-3i|A|^2 AJ}{\sin \theta} n + \varepsilon^2 \left\{ \frac{-9J^2|A|^4 A}{2 \sin^2 \theta} n^2 - i \frac{J^2|A|^4 A}{\sin \theta} \left(\frac{3}{\cos 3\theta - \cos \theta} + \frac{9 \cos \theta}{2 \sin^2 \theta} \right) n \right\}.$$

Naive RG map: which A^n and A^{n+1} satisfy

$$A^{n+1} = A^n + \varepsilon \frac{-3iJ}{\sin \theta} |A^n|^2 A^n + \varepsilon^2 \left\{ \frac{1}{2!} \left(\frac{-3iJ}{\sin \theta} |A^n|^2 \right)^2 A^n + \frac{-9i \cos \theta}{2 \sin^3 \theta} J^2 |A^n|^4 A^n - \frac{3iJ^2 |A^n|^4 A^n}{\sin \theta (\cos 3\theta - \cos \theta)} \right\}$$

**The important thing is that
the naive RG map doesn't have symplecticity**

$$dA_1^{n+1} \wedge dA_2^{n+1} - dA_1^n \wedge dA_2^n = \mathcal{O}(\varepsilon^3), \quad (A^n \equiv A_1^n + iA_2^n)$$

A downside of “naive” RG method for symplectic maps

**Breaking down of symplecticity,
the reduced map is a dissipative system!**

↓

Let's recover the symplecticity. To do this we take the continuous-limit of the RG map and use the Liouville operator relation.

What is the Liouville operator relation?

Ans. Canonical Eqs definitely satisfy this relation

$$Z(t + \mu) = \left(1 + \mu \mathcal{L}_H + \frac{\mu^2}{2!} \mathcal{L}_H^2 + \dots\right) Z(t) = \exp(\mu \mathcal{L}_H) Z(t),$$

Z : a func. of canonical variables, H : a Hamiltonian.

$$\mathcal{L}_H Z \equiv \{Z, H\} \equiv \sum_{j=1}^N \left(\frac{\partial Z}{\partial q_j} \frac{\partial H}{\partial p_j} - \frac{\partial Z}{\partial p_j} \frac{\partial H}{\partial q_j} \right),$$

$$\mathcal{L}_H^2 Z = \mathcal{L}_H(\mathcal{L}_H Z) = \{\{Z, H\}, H\},$$

Ex. canonical Eq.

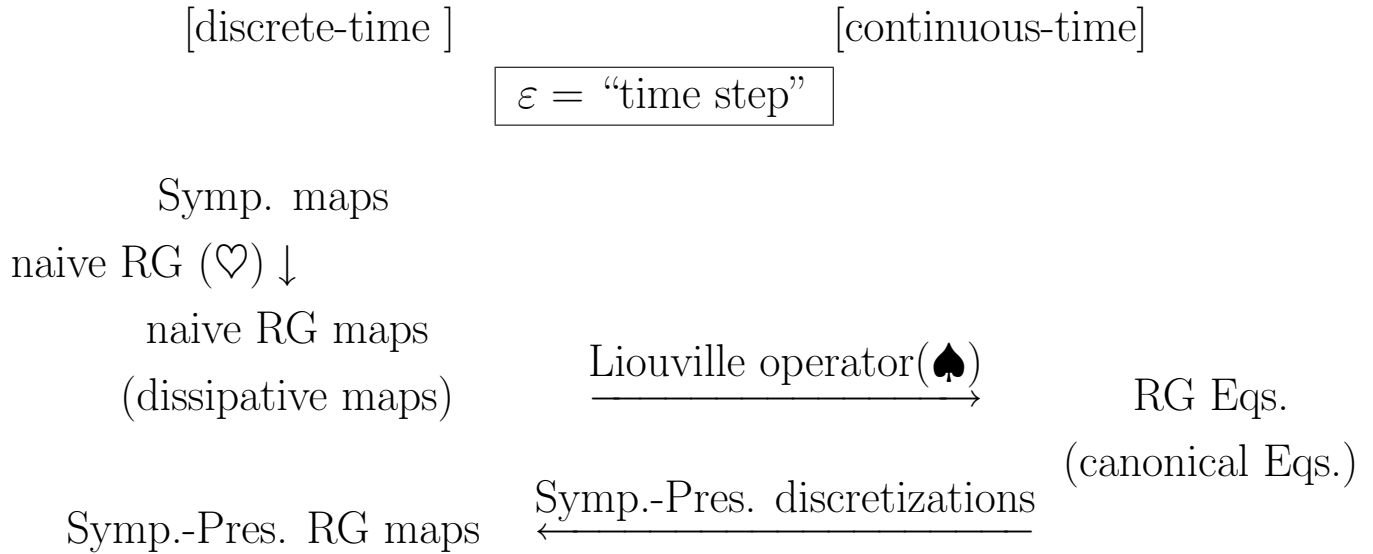
$$\frac{dq}{dt} = \mathcal{L}_H q = \{q, H\}, \quad \frac{dp}{dt} = \mathcal{L}_H p = \{p, H\}$$

The solution can formally be rewritten as

$$q(t + \mu) = \exp(\mu \mathcal{L}_H) q(t), \quad p(t + \mu) = \exp(\mu \mathcal{L}_H) p(t),$$

A strategy for constructing a symplecticity-preserving RG map

A symplecticity-preserving RG method



Equating the “naive” RG map with the relation (\spadesuit), we get the corresponding continuous Hamiltonian system.

$$\begin{aligned}
 A^{n+1} &= A^n + \varepsilon(\dots) + \varepsilon^2(\dots), \quad \dots (\heartsuit) \\
 A(t + \varepsilon) &= (1 + \varepsilon \mathcal{L}_H + \frac{\varepsilon^2}{2!} \mathcal{L}_H^2 + \dots) A(t) \quad \dots (\spadesuit) \\
 &= (1 + \varepsilon \mathcal{L}_{H^{(1)}} + \varepsilon^2 (\mathcal{L}_{H^{(2)}} + \frac{\mathcal{L}_{H^{(1)}}^2}{2!}) + \dots) A(t),
 \end{aligned}$$

This identification gives us a canonical differential Eq. with the Hamiltonian $H = H^{(1)} + \varepsilon H^{(2)} + \dots$

But how do we find the Hamiltonian?

How to find an appropriate Hamiltonian

$H^{(1)}$ can firstly be obtained by taking the ($\varepsilon \rightarrow 0$) of the naive RG map:

$$\lim_{\varepsilon \rightarrow 0} \frac{A^{n+1} - A^n}{\varepsilon} \equiv \{H^{(1)}, A\} \equiv \mathcal{L}_H^{(1)} A$$

$H^{(2)}$ can be determined by comparing both the Liouville relation with the naive RG map and using $H^{(1)}$

$$\begin{aligned} A(t + \varepsilon) &= A(t) + \varepsilon \mathcal{L}_{H^{(1)}} A(t) + \varepsilon^2 (\mathcal{L}_{H^{(2)}} + \frac{\mathcal{L}_{H^{(1)}}^2}{2!}) A(t) + \dots \\ A^{n+1} &= A^n + \varepsilon (A^n \text{ term}) + \varepsilon^2 (A^n \text{ term}) \end{aligned}$$

$H^{(3)}, H^{(4)}, \dots$ same as $H^{(2)}$.

In this way, we can systematically find the appropriate Hamiltonian

In this case, the Hamiltonian we have been finding is

$$\begin{aligned} H &= \alpha (A_1^2 + A_2^2)^2 + \beta (A_1^2 + A_2^2)^3. \\ \alpha &\equiv \frac{3J}{4 \sin \theta}, \quad \beta \equiv \varepsilon \left\{ \frac{9 \cos \theta}{2 \sin^3 \theta} + \frac{3}{\sin \theta (\cos 3\theta - \cos \theta)} \right\} \frac{J^2}{6}. \end{aligned}$$

The Symp.-Pres RG map and its solution

The solution of $dA/dt = \mathcal{L}_{H^{(1)} + \varepsilon H^{(2)}} A$ is

$$A(t) = A(0) \exp \left[it \frac{-3J}{\sin \theta} |A(0)|^2 - i\varepsilon^2 J^2 |A(0)|^4 \left(\frac{9 \cos \theta}{2 \sin^3 \theta} + \frac{3}{\sin \theta (\cos 3\theta - \cos \theta)} \right) \right],$$

The Symp.-Pres. RG map is obtained here by defining $A^{n+1} \equiv A(t + \varepsilon)$, $A^n \equiv A(t)$,

$$A^{n+1} = A^n \exp \left[i\varepsilon \frac{-3J|A^n|^2}{\sin \theta} - i\varepsilon^2 J^2 |A^n|^4 \left(\frac{9 \cos \theta}{2 \sin^3 \theta} + \frac{3}{\sin \theta (\cos 3\theta - \cos \theta)} \right) \right].$$

We can get the Symp.-Pres. RG map

This RG map is solvable,

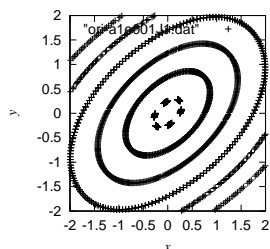
$$A^n = A^0 \exp \left[i\varepsilon \left(\frac{-3J|A^0|^2}{\sin \theta} \right) n + i\varepsilon^2 (\dots) n \right],$$

Then,

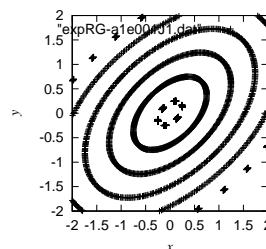
$$x^n \approx A^0 \left[\exp \left(i\theta n + i\varepsilon \left(\frac{-3J|A^0|^2}{\sin \theta} \right) n + i\varepsilon^2 (\dots) n \right) \right],$$

$$y^n = x^n - x^{n-1}.$$

The validity of our method and a short summary



original map



Symp.-Pres. map

(x and y are constructed by A^n with its definition)

Short summary : the RG method for Symp. maps

- Get the regular perturbative solution:
($x = x^{(0)} + \varepsilon x^{(1)} + \dots$)
- Get the RG transformation: $A^n \equiv A + \mathcal{O}(\varepsilon) \dots$
- Construct the “naive” RG map:
($A^{n+1} = A^n + \mathcal{O}(\varepsilon)$)
- Construct the canonical Eq. by naive RG map:
 $\frac{dA}{dt} = \mathcal{L}_{H^{(1)} + \varepsilon H^{(2)}} A \dots (\spadesuit)$
- Discretize the solution of (\spadesuit):
 $A^{n+1} = A^n \exp(\mathcal{O}(\varepsilon))$

This is definitely symplectic.

4 Symplectic maps (II) : resonant case

Ex. The 2dim symplectic map we analyzed

$$\begin{cases} x^{n+1} = x^n + y^{n+1}, \\ y^{n+1} = y^n + ax^n + 2\varepsilon J(x^n)^3 \end{cases}$$

ε : the small parameter $a, J : \mathcal{O}(\varepsilon^0)$ parameters
This can be written as

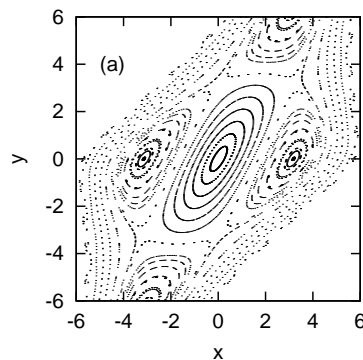
$$x^{n+1} - 2x^n \cos \theta + x^{n-1} = 2\varepsilon J(x^n)^3,$$

Here, $\cos \theta \equiv 1 - \frac{a}{2}$,

Resonance we analyze: $\cos 3\theta - \cos \theta = \mathcal{O}(\varepsilon)$,

$$\theta = \frac{\pi}{2} + \varepsilon\theta^{(1)} + \varepsilon^2\theta^{(2)} + \dots$$

$\theta^{(1)}$: parameter



$(\varepsilon = 0.01, \quad J = 1.0, \quad \theta^{(1)} = 10.0)$

The construction of the symplectic RG map even when a resonant island appears

How is this done? ... Same as before!

We can take the general strategy we have shown.

1. regular perturbation
2. naive RG method
3. Liouville Operator approach

Regular perturbation : $x^n = x^{(0)n} + \varepsilon x^{(1)n} + \dots$

$$x^{(0)n} = Ai^n + \text{c.c.} \quad (i \equiv \sqrt{-1}),$$

$$x^{(1)n} = (-i)i^n n [J(A^{*3} + 3|A|^2 A) - \theta^{(1)} A] + \text{c.c.}$$

$$x^{(2)n} = i^n n^2 \left[\frac{3}{2} J^2 (-2|A|^4 A + |A|^2 A^{*3} + A^5) \right. \\ \left. + J\theta^{(1)} (3|A|^2 A - A^{*3}) - \frac{\theta^{(1)2}}{2} A \right] + i^n n i \theta^{(2)} A + \text{c.c.}$$

$A \in \mathbf{C}$: the integration constant

RG transformation : $x^n = A^n i^n + \text{c.c.}$,

“Naive” RG map which $A^n := A_1^n + iA_2^n$ satisfies

$$A_1^{n+1} = A_1^n + \varepsilon (4J(A_2^n)^3 - \theta^{(1)} A_2^n) + \varepsilon^2 \left\{ -24J^2(A_1^n)^3(A_2^n)^2 \right. \\ \left. + 2J\theta^{(1)} ((A_1^n)^3 + 3A_1^n(A_2^n)^2) - \frac{\theta^{(1)2}}{2} A_1^n - \theta^{(2)} A_2^n \right\},$$

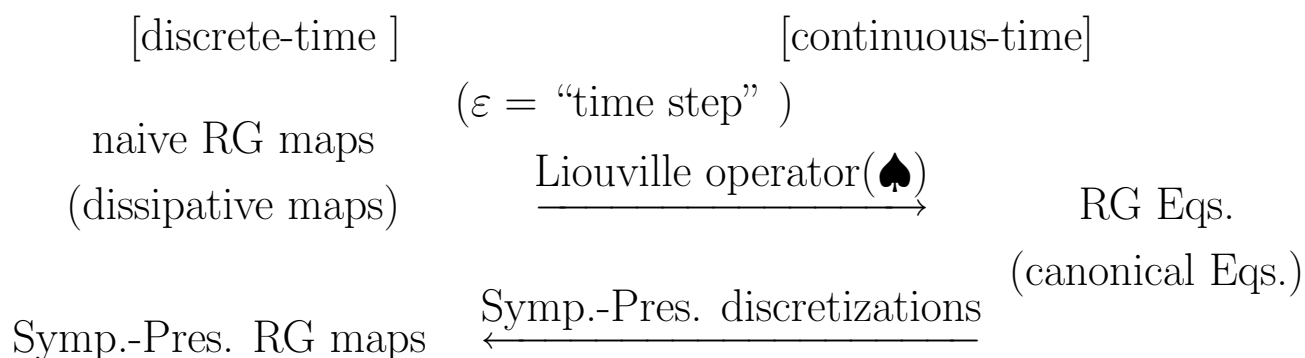
$$A_2^{n+1} = A_2^n + \varepsilon (-4J(A_1^n)^3 + \theta^{(1)} A_1^n) + \varepsilon^2 \left\{ -24J^2(A_1^n)^2(A_2^n)^3 \right. \\ \left. + 2J\theta^{(1)} ((A_1^n)^3 + 3(A_1^n)^2 A_2^n) - \frac{\theta^{(1)2}}{2} A_2^n - \theta^{(2)} A_1^n \right\}.$$

A symplecticity-preserving RG map when a resonant island appears

The RG map doesn't have symplectic symmetry:

$$dA_1^{n+1} \wedge dA_2^{n+1} - dA_1^n \wedge dA_2^n \neq 0$$

Strategy diagram:



Associated canonical Eq.:

$$\begin{aligned} \frac{dA_1}{dt} &= 4JA_2^3 - \theta^{(1)}A_2 = \frac{\partial H^{(1)}}{\partial A_2}, \\ \frac{dA_2}{dt} &= -4JA_1^3 + \theta^{(1)}A_1 = -\frac{\partial H^{(1)}}{\partial A_1}, \\ H^{(1)}(A_1, A_2) &= (JA_1^4 - \theta^{(1)}A_1^2/2) + (JA_2^4 - \theta^{(1)}A_2^2/2). \end{aligned}$$

This solution is an elliptic function. It might be difficult to discretize the solution...

A symplecticity-preserving discretization of an RG flow

Here, we use a “symplectic integrator” to discretize the flow.

What is the symplectic integrator?

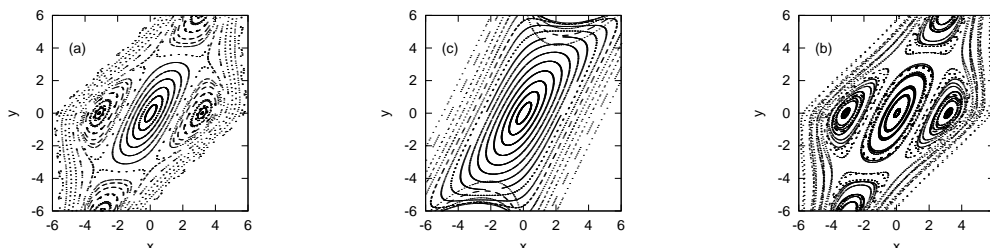
Ans. This is known to be a discretization method designed for preserving the symplecticity for Hamiltonian flows.

Symp.-Pres. RG map

by using a symplectic integrator for the canonical Eq.

$$\begin{aligned} A_1^{n+1} &= A_1^n + \varepsilon \left[4J \left\{ A_2^n + \frac{\varepsilon}{2} (-4JA_1^{n3} + \theta'^{(1)} A_1^n) \right\}^3 \right. \\ &\quad \left. - \theta'^{(1)} \left\{ A_2^n + \frac{\varepsilon}{2} (-4JA_1^{n3} + \theta'^{(1)} A_1^n) \right\} \right], \\ A_2^{n+1} &= A_2^n + \frac{\varepsilon}{2} \left(-4JA_1^{n3} + \theta'^{(1)} A_1^n \right) \\ &\quad + \frac{\varepsilon}{2} \left(-4JA_1^{n+1\ 3} + \theta'^{(1)} A_1^{n+1} \right). \end{aligned}$$

The validity of some RG methods and a short summary



original map non resonant RG map Symp.-Pres. map
 (x and y are constructed by A^n with its definition)

Short summary : the RG method for Symp. maps

RG method is also valid even in a resonant case:

- Get the regular perturbative solution:
 $(x = x^{(0)} + \varepsilon x^{(1)} + \dots)$
- Get the RG transformation: $A^n \equiv A + \mathcal{O}(\varepsilon) \dots$
- Construct the “naive” RG map:
 $(A^{n+1} = A^n + \mathcal{O}(\varepsilon))$
- Construct the canonical Eq. by naive RG map:
 $\frac{dA}{dt} = \mathcal{L}_{H^{(1)} + \varepsilon H^{(2)}} A \dots (\spadesuit)$
- Symplectic-discretization of (\spadesuit)

5 Symplectic map chains :
a discrete Nonlinear Shrödinger Eq.

A coupled symplectic map chain : $(x_j^n, p_j^n) \mapsto (x_j^{n+1}, p_j^{n+1})$

$$\begin{aligned} x_j^{n+1} - x_j^n &= \tau p_j^n \\ p_j^{n+1} - p_j^n &= \tau \left[-\Omega^2 x_j^n + \varepsilon \left\{ -\alpha (x_j^n)^3 + \nu \Delta_j^2 x_j^n \right\} \right], \end{aligned}$$

ε : small parameter, $\Omega, \alpha, \nu, \tau$: $\mathcal{O}(1)$ parameter

$$\Delta_j^2 x_j^n \equiv x_{j+1}^n - 2x_j^n + x_{j-1}^n$$

RG transformation:

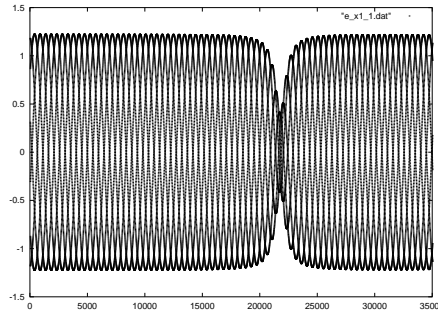
$$A_j^n \equiv A_j + \varepsilon n(\dots), \quad x_j^n \approx A_j^n \exp(-i\theta n) + \text{c.c.}$$

$A_j \in \mathbf{C}$ are integration constants, $\cos \theta \equiv 1 - \Omega^2 \tau^2 / 2$,

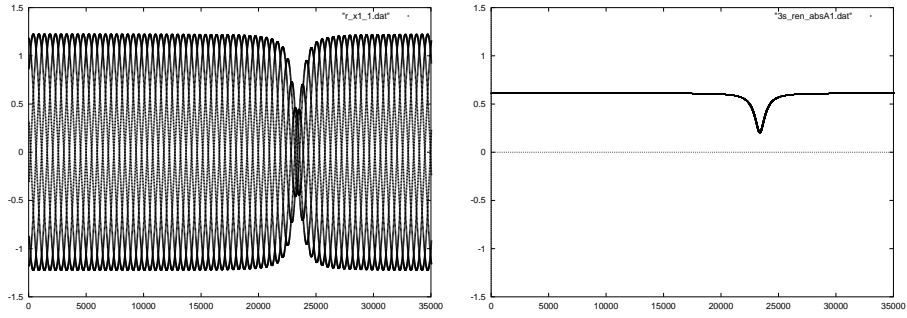
Symplecticity preserving RG :

$$\left(1 - \frac{i\varepsilon\tau^2\nu}{4\sin\theta}\Delta_j^2\right)A_j^{n+1} = \left(1 + \frac{i\varepsilon\tau^2\nu}{4\sin\theta}\Delta_j^2\right)\exp\left(i\varepsilon\frac{-3\alpha\tau^2}{2\sin\theta}\right)A_j^n$$

\dots a discrete NLS



A time sequence of x_1^n in the original system.



reconstructed x_1^n by A_1^n $|A_1^n|$.

The slow motion of the system is analytically extracted.

- Note that the relation $x_j^n \approx A_j^n \exp(-i\theta n) + \text{c.c.}$

RG variables A_j^n are the slow variables.

Short summary :

- Our method is also useful to N -coupled symplectic maps
- RG variables are “slow variables”
- Although I don’t show the case of resonance, we can construct the RG map even when a resonant condition is satisfied.

6 Conclusion

We can construct the correctly reduced symplectic maps even when a resonance island appears

In this talk, we have discussed these topics :

- [1] RG method for Diff. Eqs.
- [2] There exists the problem of applying [1] to Symplectic mappings.
- [3] An answer to the problem [2] is that we use “the Liouville operator relation” for naive RG maps.

This method is applicable to study a resonance island.(see T. Maruo, S. Goto and K. Nozaki, “*Renormalization Analysis of Resonance Structure in 2-D Symplectic Map*”, <http://xxx.lanl.gov/abs/nlin.CD/0309072> (2003).