

# Chaos in disordered nonlinear lattices

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**Work in collaboration with**

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# Outline

- **Disordered 1D lattices:**
  - ✓ The quartic Klein-Gordon (KG) model
  - ✓ The disordered nonlinear Schrödinger equation (DNLS)
  - ✓ Different dynamical behaviors
- **Chaotic behavior of the KG and DNLS models**
  - ✓ Lyapunov exponents
  - ✓ Deviation Vector Distributions
- **Summary**

# The Klein – Gordon (KG) model

$$H_K = \sum_{l=1}^N \frac{p_l^2}{2} + \frac{\tilde{\varepsilon}_l}{2} u_l^2 + \frac{1}{4} u_l^4 + \frac{1}{2W} (u_{l+1} - u_l)^2$$

with **fixed boundary conditions**  $u_0=p_0=u_{N+1}=p_{N+1}=0$ . Typically  $N=1000$ .

Parameters: **W** and the **total energy E**.  $\tilde{\varepsilon}_l$  **chosen uniformly from**  $\left[\frac{1}{2}, \frac{3}{2}\right]$ .

Linear case (neglecting the term  $u_l^4/4$ )

**Ansatz:**  $u_l = A_l \exp(i\omega t)$ . **Normal modes (NMs)  $A_{v,l}$  - Eigenvalue problem:**

$$\lambda A_l = \varepsilon_l A_l - (A_{l+1} + A_{l-1}) \text{ with } \lambda = W\omega^2 - W - 2, \quad \varepsilon_l = W(\tilde{\varepsilon}_l - 1)$$

# The discrete nonlinear Schrödinger (DNLS) equation

We also consider the system:

$$H_D = \sum_{l=1}^N \varepsilon_l |\psi_l|^2 + \frac{\beta}{2} |\psi_l|^4 - (\psi_{l+1} \psi_l^* + \psi_{l+1}^* \psi_l)$$

where  $\varepsilon_l$  **chosen uniformly from**  $\left[-\frac{W}{2}, \frac{W}{2}\right]$  and  $\beta$  **is the nonlinear parameter**.

**Conserved quantities:** The energy and the norm  $S = \sum_l |\psi_l|^2$  of the wave packet.

# Distribution characterization

We consider normalized **energy distributions** in normal mode (NM) space

$$z_v \equiv \frac{E_v}{\sum_m E_m} \quad \text{with} \quad E_v = \frac{1}{2} \left( \dot{A}_v^2 + \omega_v^2 A_v^2 \right), \quad \text{where } A_v \text{ is the amplitude}$$

of the  $v$ th NM (KG) or **norm distributions** (DNLS).

**Second moment:** 
$$m_2 = \sum_{v=1}^N (v - \bar{v})^2 z_v \quad \text{with} \quad \bar{v} = \sum_{v=1}^N v z_v$$

**Participation number:** 
$$P = \frac{1}{\sum_{v=1}^N z_v^2}$$

measures the number of stronger excited modes in  $z_v$ .

Single mode  $P=1$ . Equipartition of energy  $P=N$ .

# Different Dynamical Regimes

**Three expected evolution regimes** [Flach, Chem. Phys (2010) - S. & Flach, PRE (2010) - Lapyteva et al., EPL (2010) - Bodyfelt et al., PRE (2011)]

$\Delta$ : width of the frequency spectrum,  $d$ : average spacing of interacting modes,  $\delta$ : nonlinear frequency shift.

**Weak Chaos Regime:**  $\delta < d$ ,  $m_2 \sim t^{1/3}$

Frequency shift is less than the average spacing of interacting modes. NMs are weakly interacting with each other. [Molina, PRB (1998) – Pikovsky, & Shepelyansky, PRL (2008)].

**Intermediate Strong Chaos Regime:**  $d < \delta < \Delta$ ,  $m_2 \sim t^{1/2} \rightarrow m_2 \sim t^{1/3}$

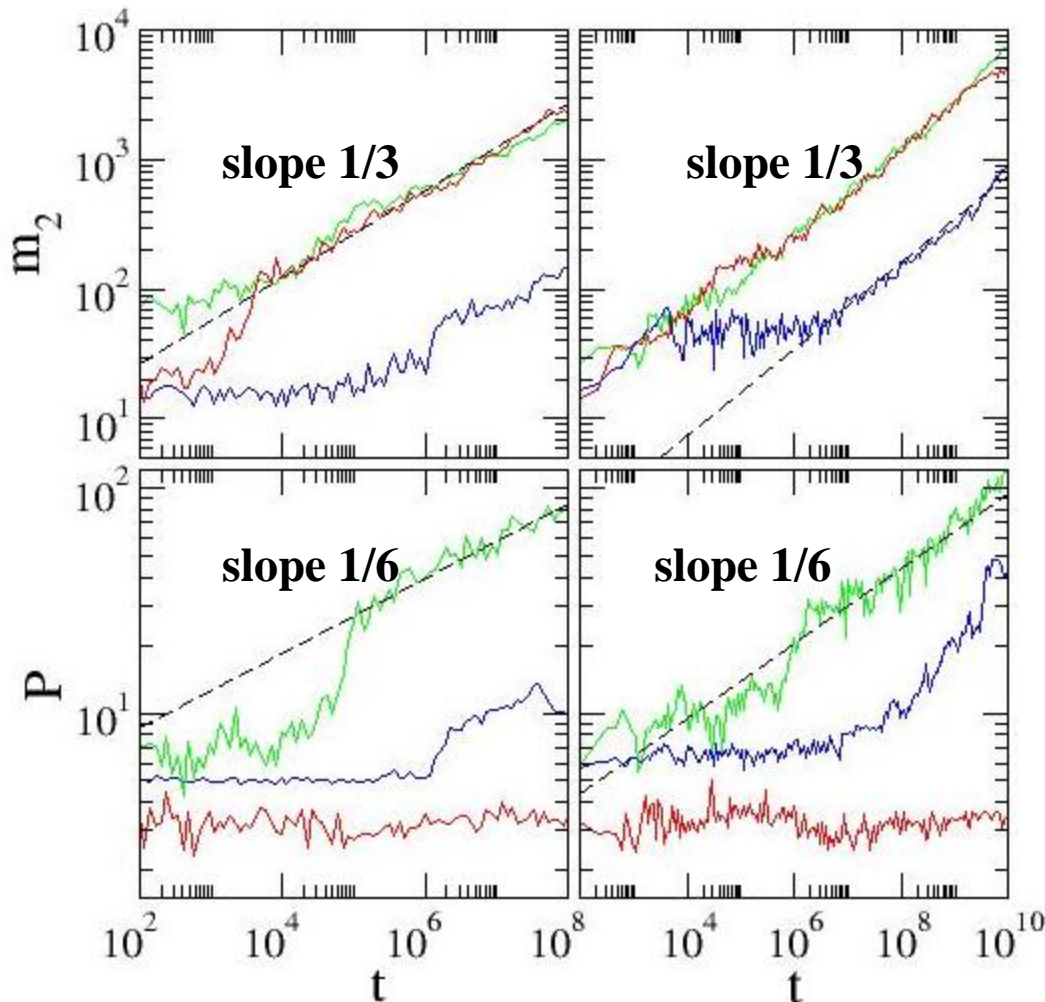
Almost all NMs in the packet are resonantly interacting. Wave packets initially spread faster and eventually enter the weak chaos regime.

**Selftrapping Regime:**  $\delta > \Delta$

Frequency shift exceeds the spectrum width. Frequencies of excited NMs are tuned out of resonances with the nonexcited ones, leading to selftrapping, while a small part of the wave packet subdiffuses [Kopidakis et al., PRL (2008)].

# Single site excitations

**DNLS**  $W=4$ ,  $\beta=$  0.1, 1, 4.5    **KG**  $W=4$ ,  $E=$  0.05, 0.4, 1.5



No strong chaos regime

In weak chaos regime we averaged the measured exponent  $\alpha$  ( $m_2 \sim t^\alpha$ ) over 20 realizations:

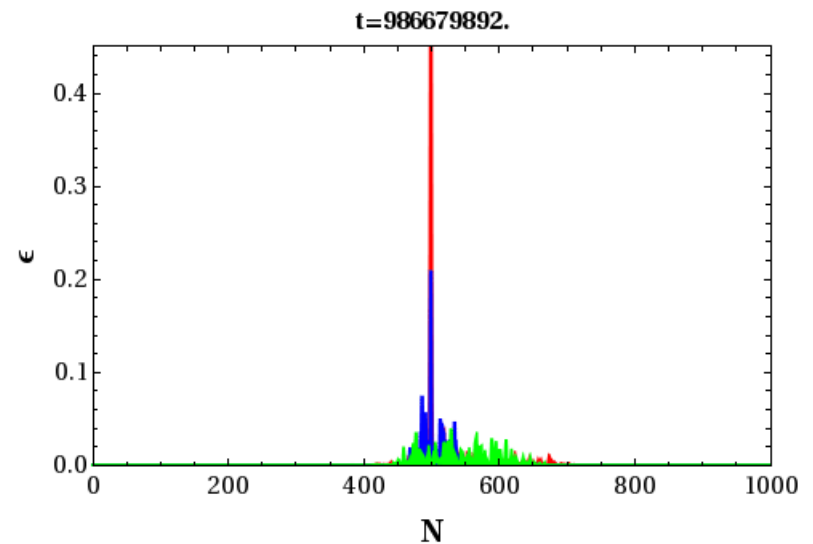
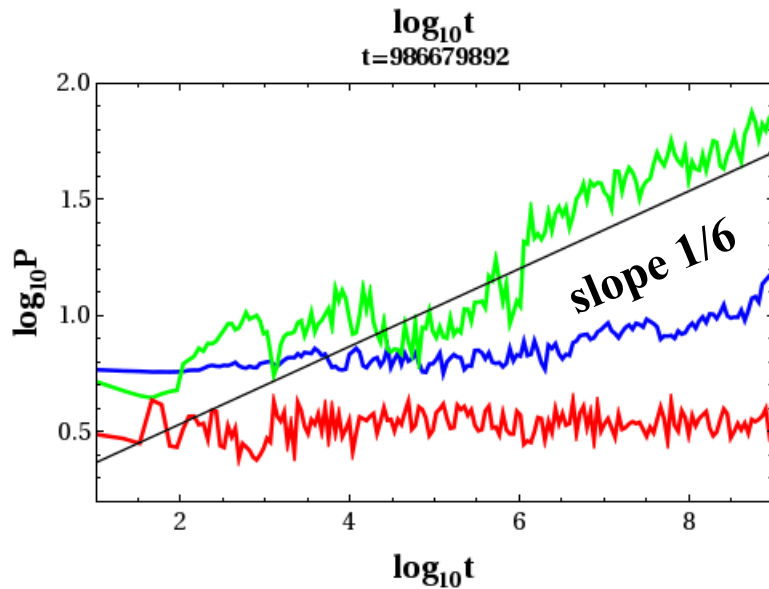
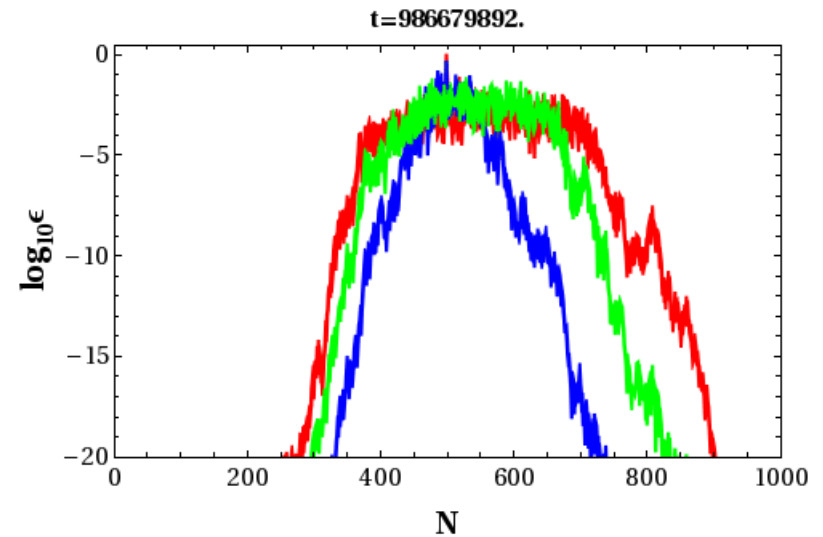
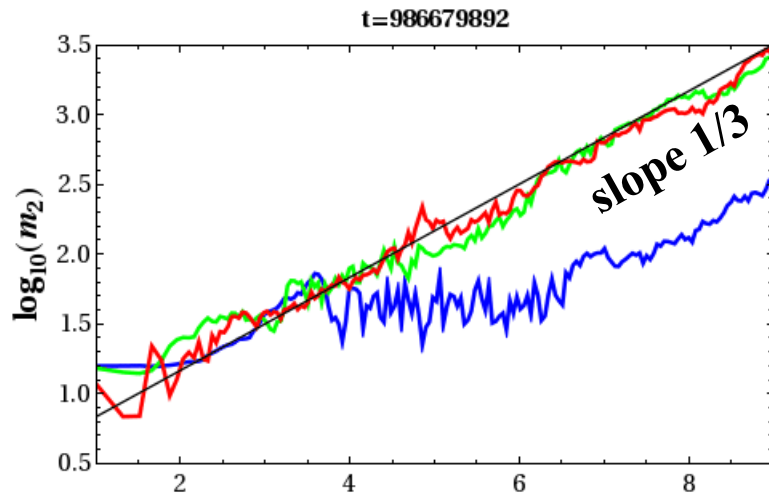
$$\alpha = 0.33 \pm 0.05 \text{ (KG)}$$

$$\alpha = 0.33 \pm 0.02 \text{ (DLNS)}$$

Flach et al., PRL (2009)

S. et al., PRE (2009)

# KG: Different spreading regimes

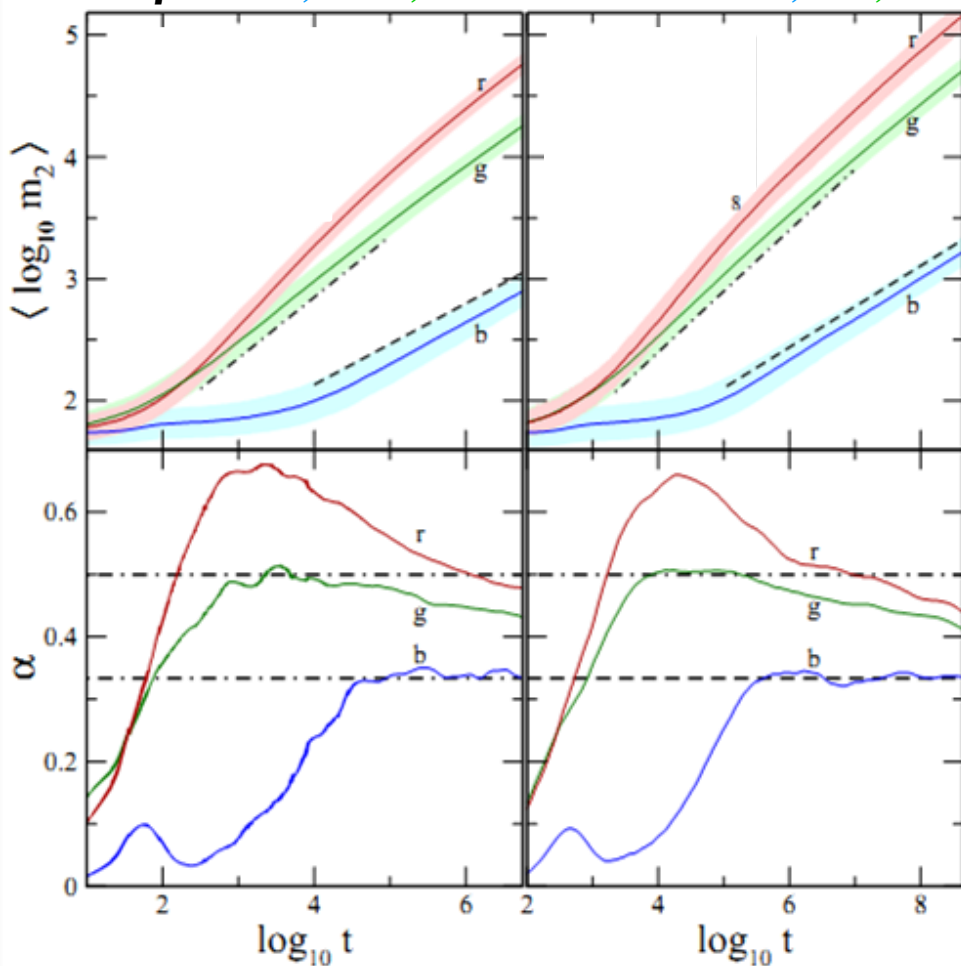


# Crossover from strong to weak chaos (block excitations)

DNLS  $\beta = 0.04, 0.72, 3.6$  KG  $E = 0.01, 0.2, 0.75$

$W=4$

Average over 1000 realizations!



$$\alpha(\log t) = \frac{d \langle \log m_2 \rangle}{d \log t}$$

$\alpha=1/2$

$\alpha=1/3$

Laptyeva et al., EPL (2010)

Bodyfelt et al., PRE (2011)

# Symplectic integration

We apply **the 2-part splitting integrator ABA864** [Blanes et al., Appl. Num. Math. (2013) – Senyange & S., EPJ ST (2018)] to the KG model:

$$H_K = \sum_{l=1}^N \left( \frac{\mathbf{p}_l^2}{2} + \frac{\tilde{\varepsilon}_l}{2} u_l^2 + \frac{1}{4} u_l^4 + \frac{1}{2W} (u_{l+1} - u_l)^2 \right)$$

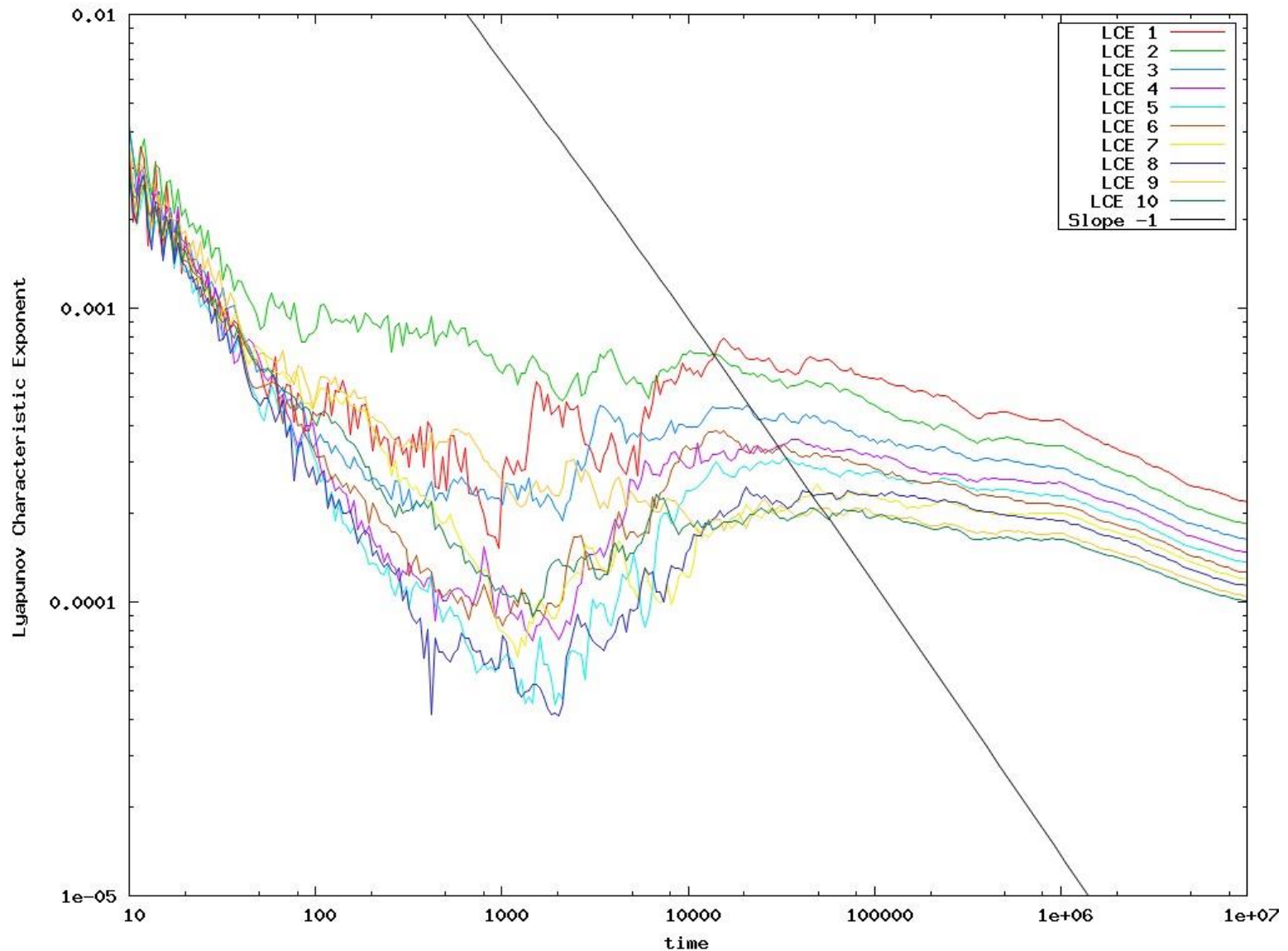
and **the 3-part splitting integrator ABC<sup>6</sup><sub>[SS]</sub>** [S. et al., Phys. Let. A (2014) – Gerlach et al., EPJ ST (2016)] to the DNLS system:

$$H_D = \sum_l \varepsilon_l |\psi_l|^2 + \frac{\beta}{2} |\psi_l|^4 - (\psi_{l+1} \psi_l^* + \psi_{l+1}^* \psi_l), \quad \psi_l = \frac{1}{\sqrt{2}} (q_l + ip_l)$$

$$H_D = \sum_l \left( \frac{\varepsilon_l}{2} (q_l^2 + p_l^2) + \frac{\beta}{8} (q_l^2 + p_l^2)^2 - q_n q_{n+1} - p_n p_{n+1} \right)$$

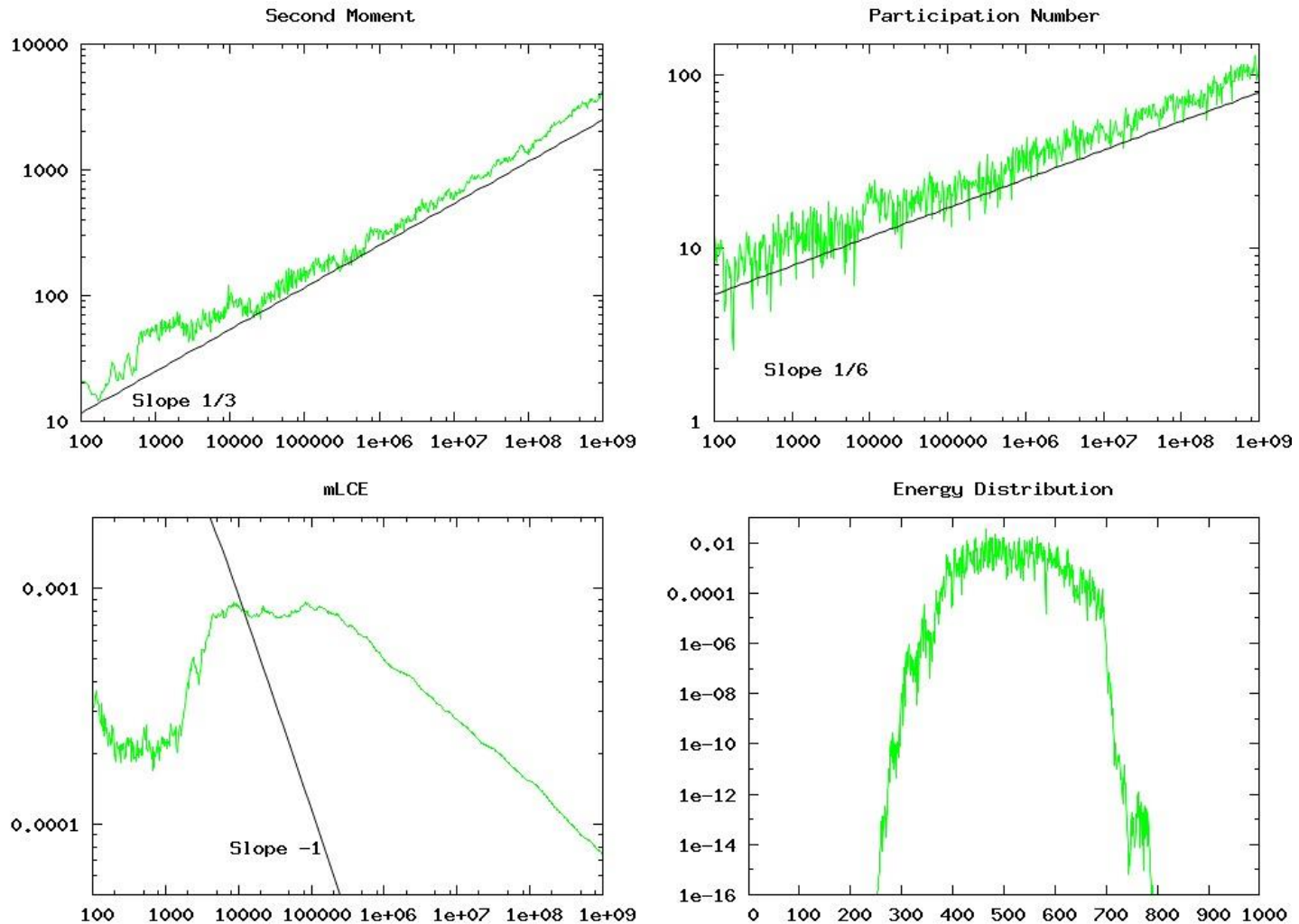
By using the so-called **Tangent Map method** we extend these symplectic integration schemes in order to integrate simultaneously the variational equations [S. & Gerlach, PRE (2010) – Gerlach & S., Discr. Cont. Dyn. Sys. (2011) – Gerlach et al., IJBC (2012)].

# KG: LEs for single site excitations ( $E=0.4$ )



# KG: Weak Chaos ( $E=0.4$ )

$t = 1000000000.00$

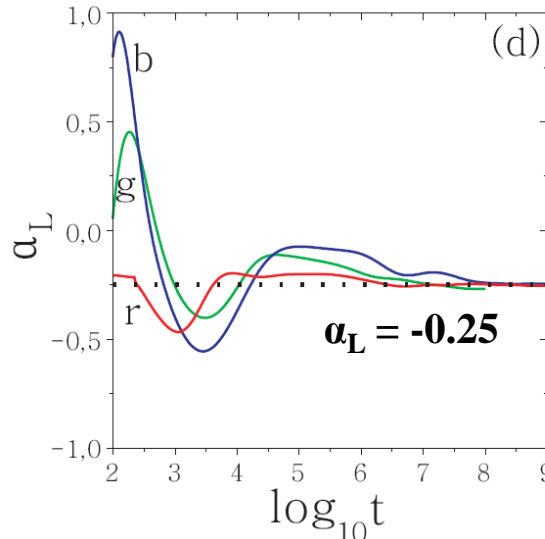
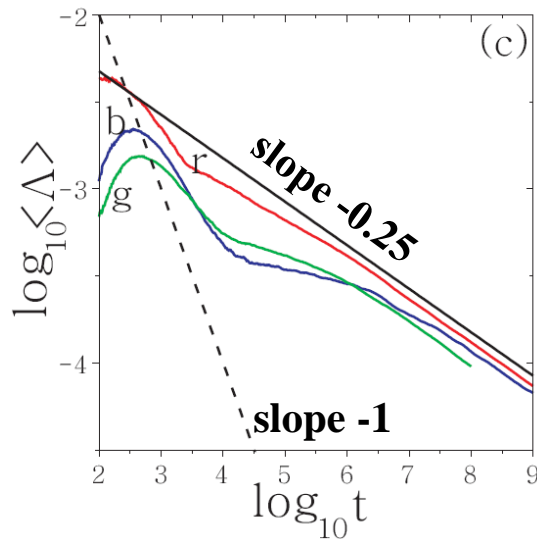
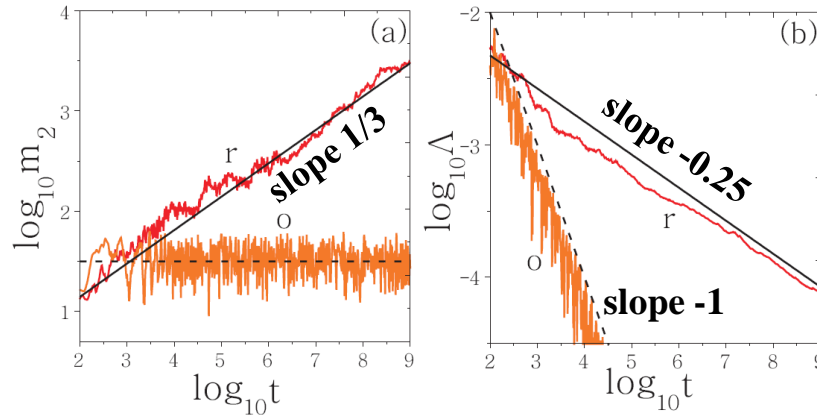


# KG: Weak Chaos

**Individual runs**

**Linear case**

**E=0.4, W=4**



$$\alpha_L = \frac{d(\log \langle \Lambda \rangle)}{d \log t}$$

**Average over 50 realizations**

**Single site excitation E=0.4,  
W=4**

**Block excitation (L=21 sites)  
E=0.21, W=4**

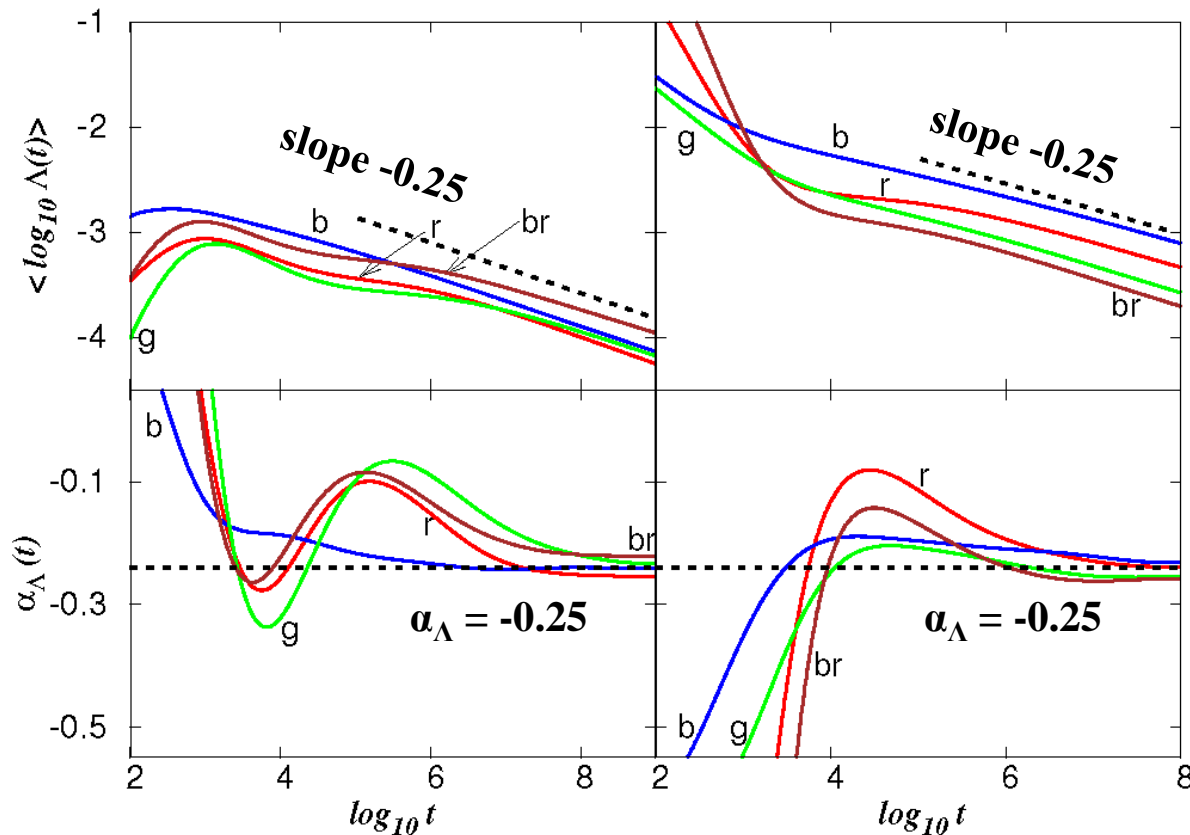
**Block excitation (L=37 sites)  
E=0.37, W=3**

**S. et al., PRL (2013)**

# Weak Chaos: **KG** and **DNLS**

**KG**

**DNLS**



Average over 100 realizations

Block excitation (L=83 sites) E=0.415, W=2

Block excitation (L=37 sites) E=0.37, W=3

Single site excitation E=0.4, W=4

Block excitation (L=21 sites) E=0.21, W=4

Block excitation (L=21 sites)  $\beta=0.04$ , W=4

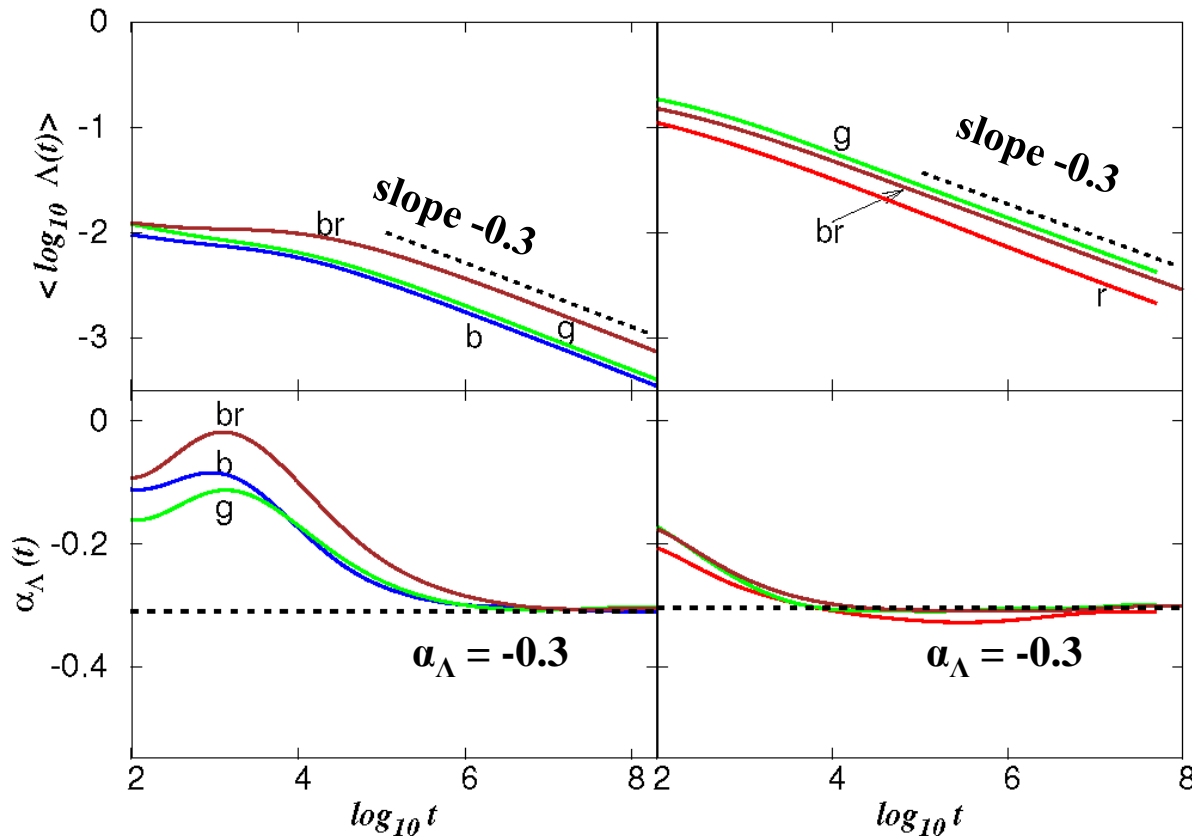
Single site excitation  $\beta=1$ , W=4

Single site excitation  $\beta=0.6$ , W=3

Block excitation (L=21 sites)  $\beta=0.03$ , W=3

# Strong Chaos: **KG** and **DNLS**

**KG**



**DNLS**

Average over 100 realizations

Block excitation (L=83 sites) E=0.83, W=2

Block excitation (L=37 sites) E=0.37, W=3

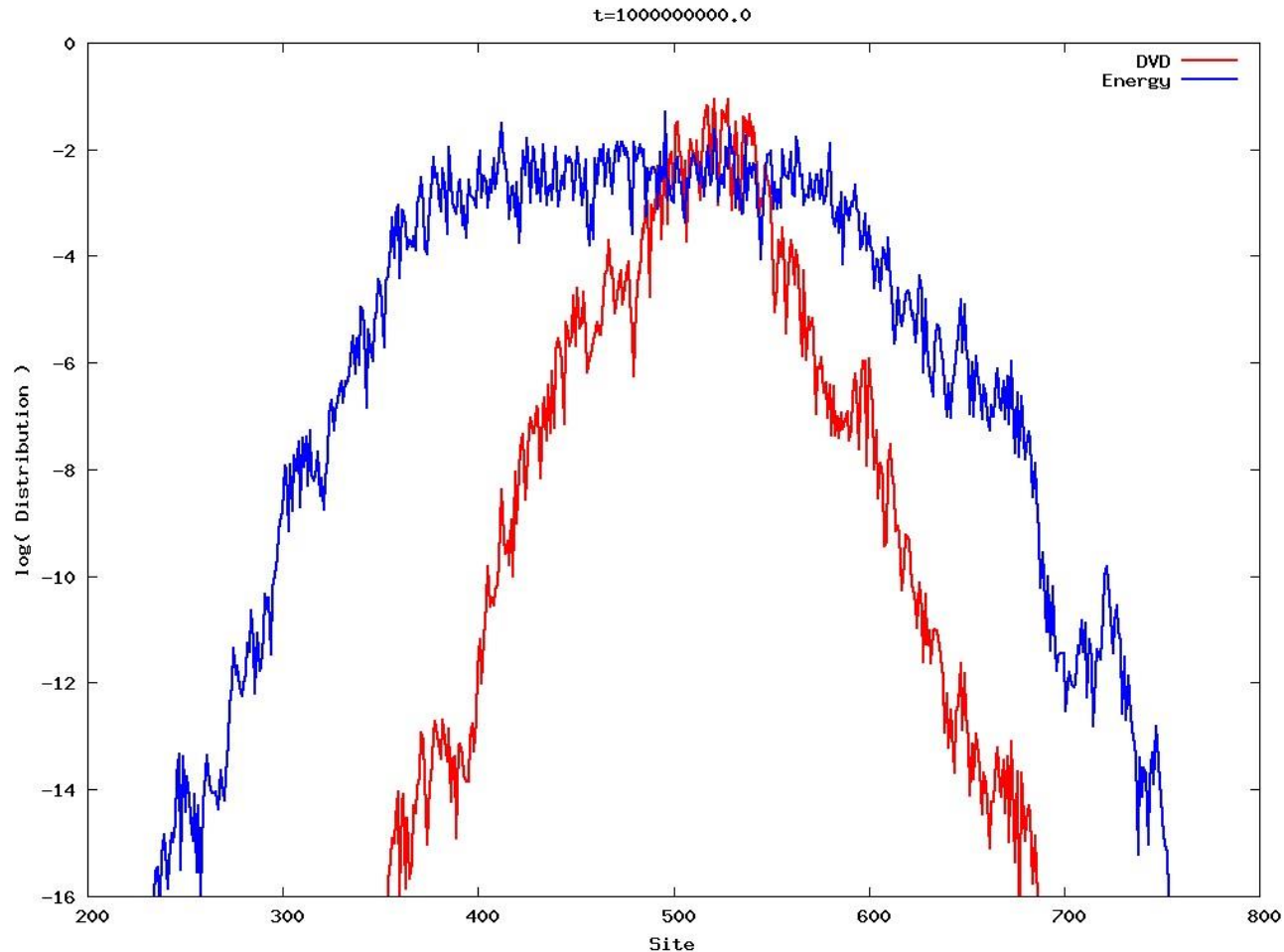
Block excitation (L=83 sites) E=0.83, W=3

Block excitation (L=21 sites)  $\beta=0.62$ , W=3.5

Block excitation (L=21 sites)  $\beta=0.5$ , W=3

Block excitation (L=21 sites)  $\beta=0.72$ , W=4

# Deviation Vector Distributions (DVDs)



Deviation vector:

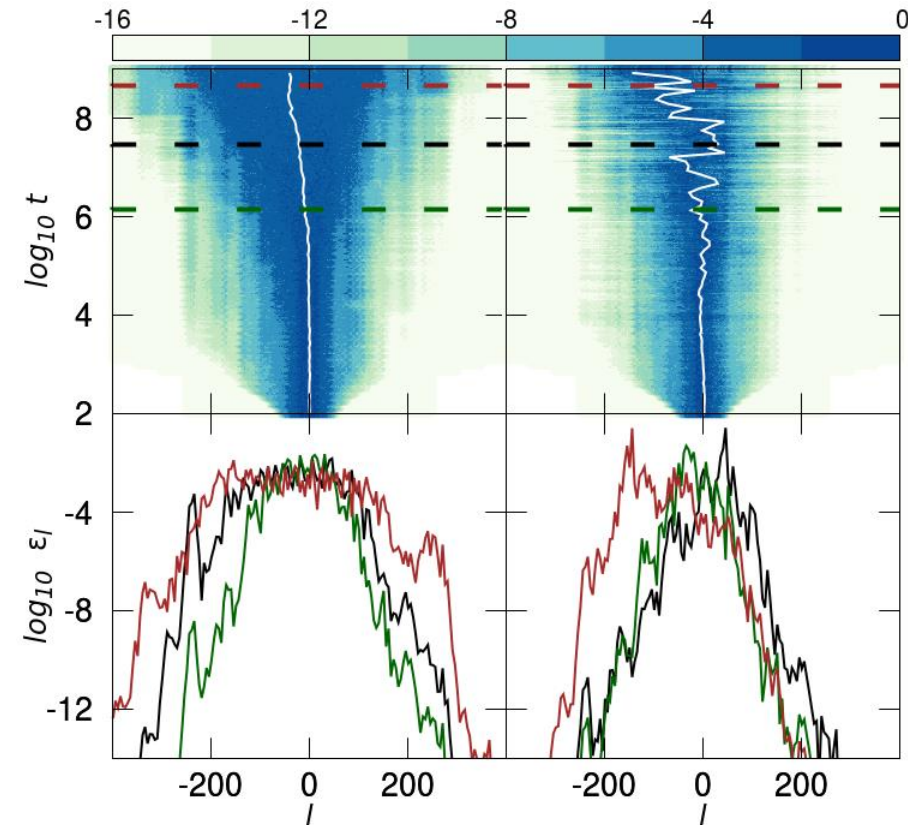
$$\mathbf{v}(t) = (\delta u_1(t), \delta u_2(t), \dots, \delta u_N(t), \delta p_1(t), \delta p_2(t), \dots, \delta p_N(t))$$

$$\text{DVD: } w_l = \frac{\delta u_l^2 + \delta p_l^2}{\sum_l (\delta u_l^2 + \delta p_l^2)}$$

# Weak Chaos: **KG** and **DNLS**

**Energy**

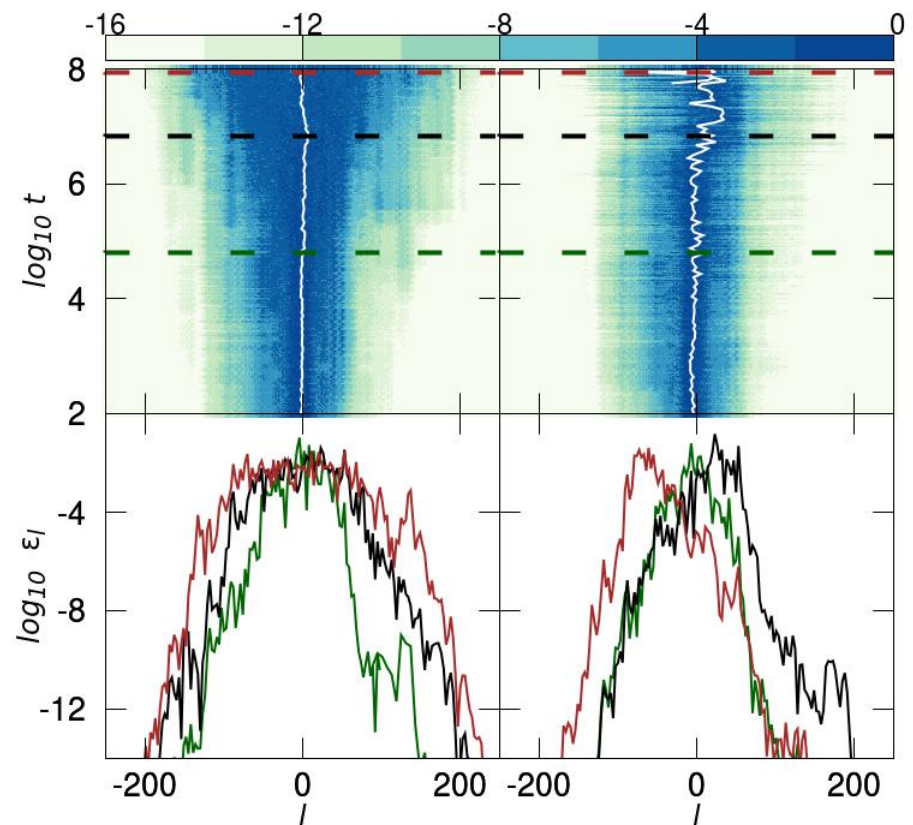
**DVD**



**W=3, L=37, E=0.37**

**Norm**

**DVD**

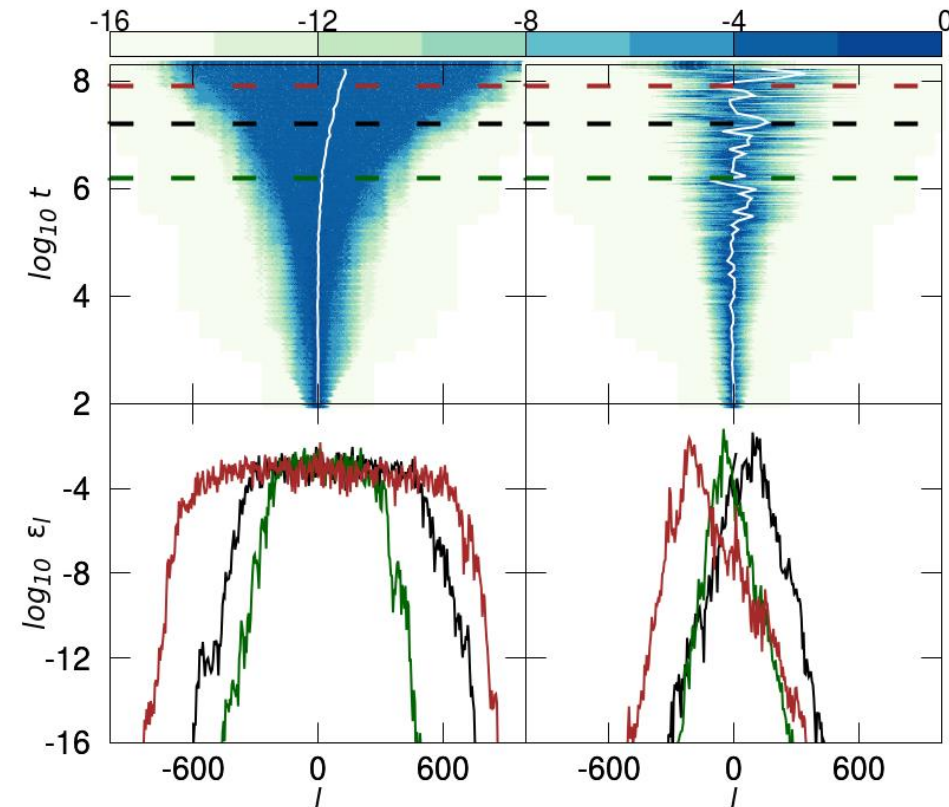


**W=4, L=21,  $\beta=0.04$**

# Strong Chaos: **KG** and **DNLS**

**Energy**

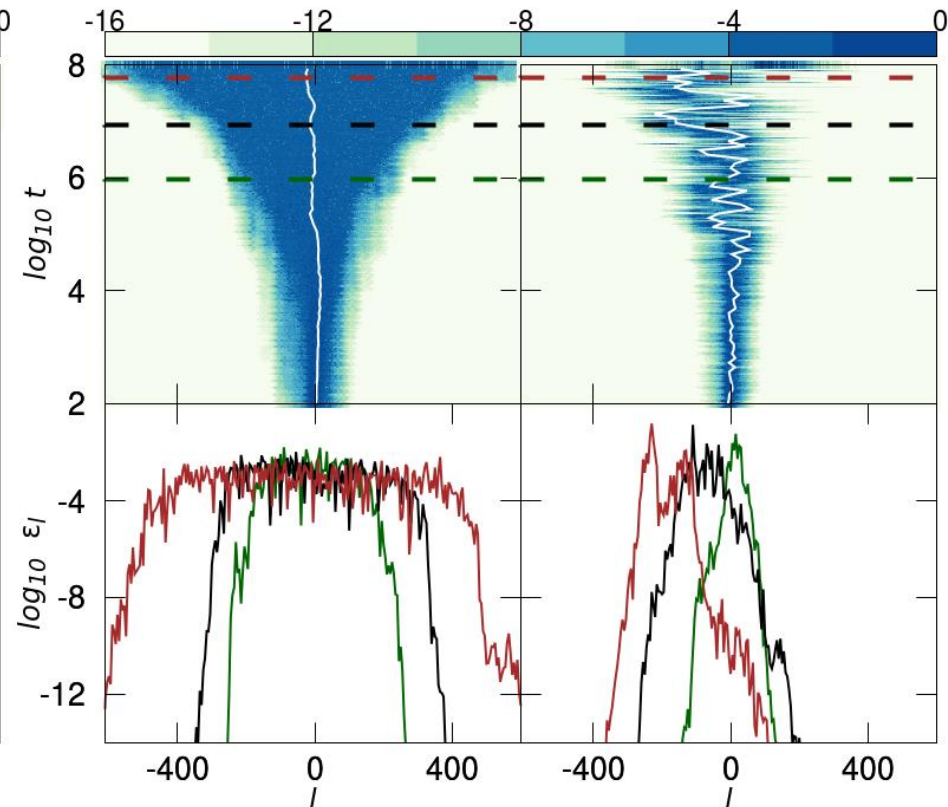
**DVD**



**W=3, L=37, E=3.7**

**Norm**

**DVD**



**W=4, L=21,  $\beta=0.72$**

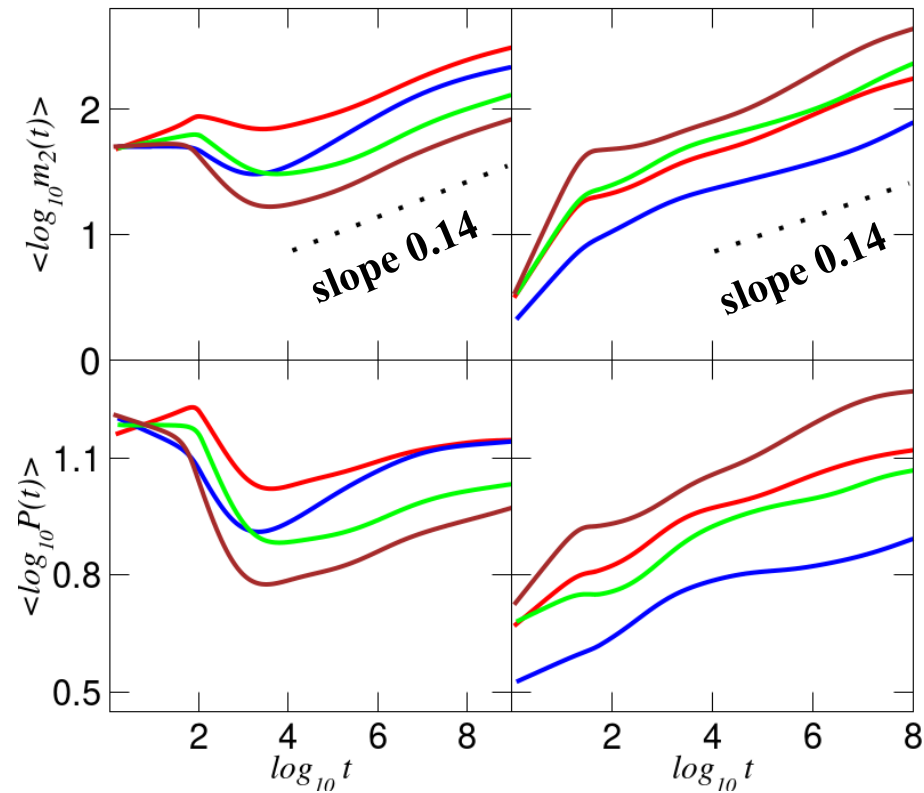
# Characteristics of DVDs

Weak chaos

Strong chaos

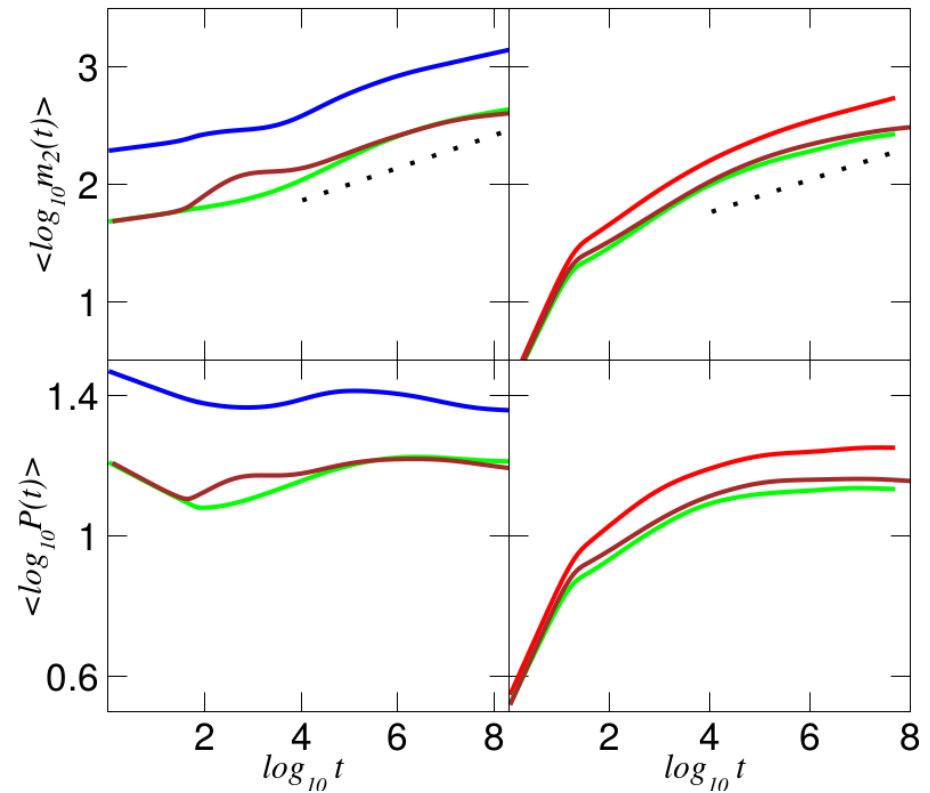
KG

DNLS



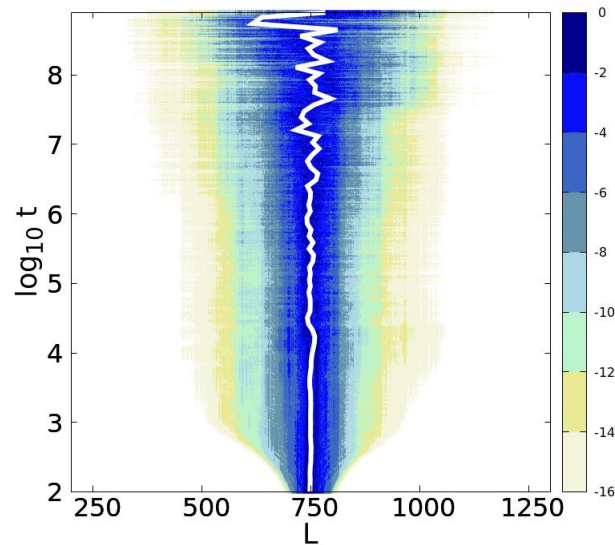
KG

DNLS



# Characteristics of DVDs

**KG weak chaos**  
**L=37, E=0.37, W=3**

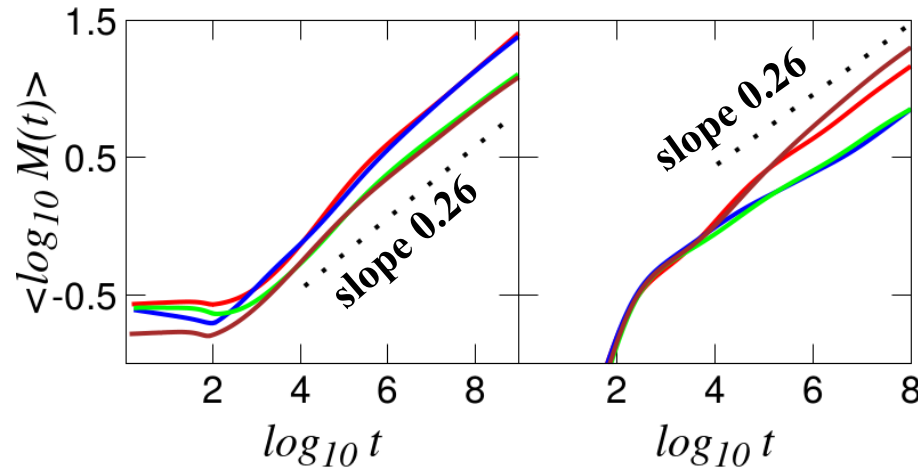


**Maximum absolute  
deviation of DVD's mean  
position**

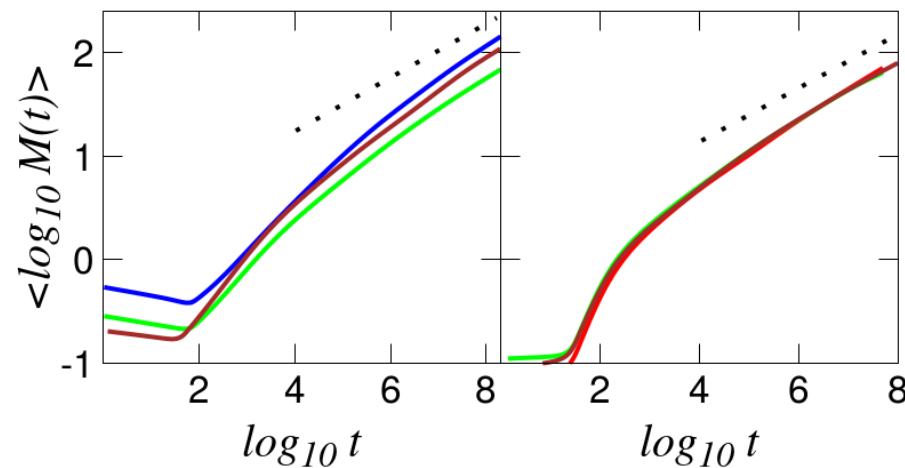
$$M(t) = \max_{[\log t, \log t + \Delta]} \left| \bar{w}(t) - \langle \bar{w}(t) \rangle \right|$$

**KG**

**DNLS**



**Weak  
chaos**



**Strong  
chaos**

# Summary

- Both the KG and the DNLS models show similar chaotic behaviors
- The mLCE and the DVDs show different behaviors for the weak and the strong chaos regimes.
- Lyapunov exponent computations show that:
  - ✓ Chaos not only exists, but also persists.
  - ✓ Slowing down of chaos does not cross over to regular dynamics.
  - ✓ Weak chaos: mLCE  $\sim t^{-0.25}$
  - ✓ Strong chaos: mLCE  $\sim t^{-0.3}$
- The behavior of DVDs can provide information about the chaoticity of a dynamical system.
  - ✓ Chaotic hot spots meander through the system, supporting a homogeneity of chaos inside the wave packet.

# Posters on Hamiltonian lattices

## Chaotic dynamics of one-dimensional disordered nonlinear lattices

Bob Senyange, Bertin Many Manda, Haris Skokos

**Bob Senyange & Bertin Many Manda: KG and DNLS**



## Chaotic behaviour of the Peyrard-Bishop-Dauxois model of DNA

Malcolm Hillebrand<sup>1</sup>, Adrian Schwellnus<sup>1</sup>, George Kalosakas<sup>2</sup>, Haris Skokos<sup>1</sup>

**Malcolm Hillebrand: DNA**

Keopted Up

## Dynamical behavior of a 2D planar model of graphene

B. Many Manda<sup>†♠</sup>, G. Kalosakas<sup>‡</sup>, Ch. Skokos<sup>†</sup>

**Bertin Many Manda: graphene**

