

Characteristics of chaos evolution in one-dimensional disordered nonlinear lattices

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Outline

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

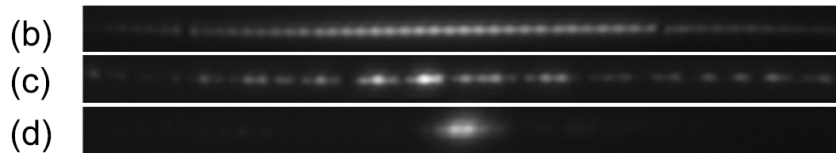
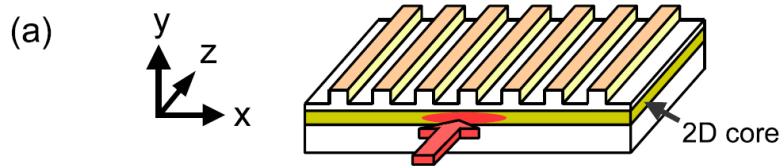
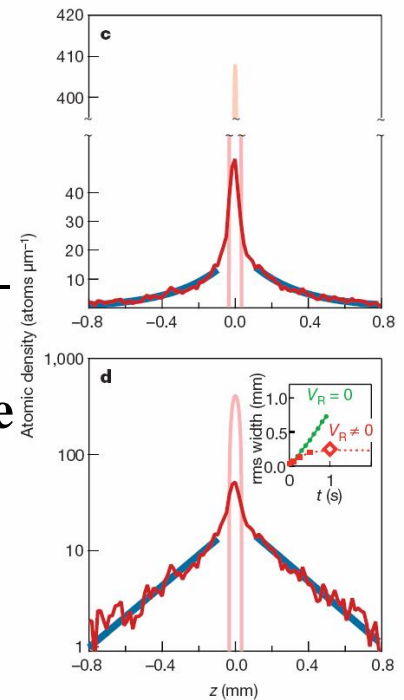
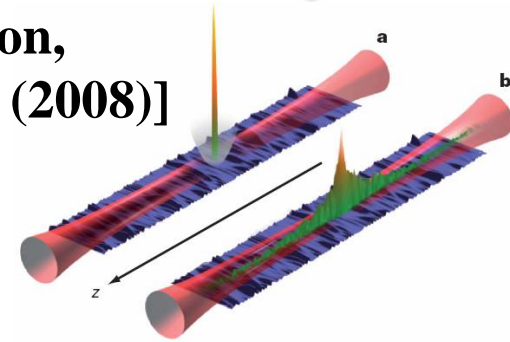
Interplay of disorder and nonlinearity

Waves in disordered media – Anderson localization [Anderson, Phys. Rev. (1958)]. Experiments on BEC [Billy et al., Nature (2008)]

Waves in nonlinear disordered media – localization or delocalization?

Theoretical and/or numerical studies [Shepelyansky, PRL (1993) – Molina, Phys. Rev. B (1998) – Pikovsky & Shepelyansky, PRL (2008) – Kopidakis et al., PRL (2008) – Flach et al., PRL (2009) – S. et al., PRE (2009) – Mulansky & Pikovsky, EPL (2010) – S. & Flach, PRE (2010) – Lapyteva et al., EPL (2010) – Mulansky et al., PRE & J.Stat.Phys. (2011) – Bodyfelt et al., PRE (2011) – Bodyfelt et al., IJBC (2011)]

Experiments: propagation of light in disordered 1d waveguide lattices [Lahini et al., PRL (2008)]



The disordered Klein – Gordon (DKG) 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 disordered discrete nonlinear Schrödinger (DDNLS) 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 ε_l **chosen uniformly from** $\left[-\frac{W}{2}, \frac{W}{2}\right]$ and β **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** $z_v \equiv \frac{E_v}{\sum_m E_m}$

with $E_v = \frac{p_v^2}{2} + \frac{\tilde{\epsilon}_v}{2} u_v^2 + \frac{1}{4} u_v^4 + \frac{1}{4W} (u_{v+1} - u_v)^2$ for the DKG model,

and **norm distributions** $z_v \equiv \frac{|\psi_v|^2}{\sum_l |\psi_l|^2}$ for the DDNLS system.

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

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

measures the number of stronger excited modes in z_v .

Single site $P=1$. 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)]

Δ : width of the frequency spectrum, d : average spacing of interacting modes, δ : nonlinear frequency shift.

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

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: $d < \delta < \Delta$, $m_2 \propto t^{1/2} \rightarrow m_2 \propto t^{1/3}$

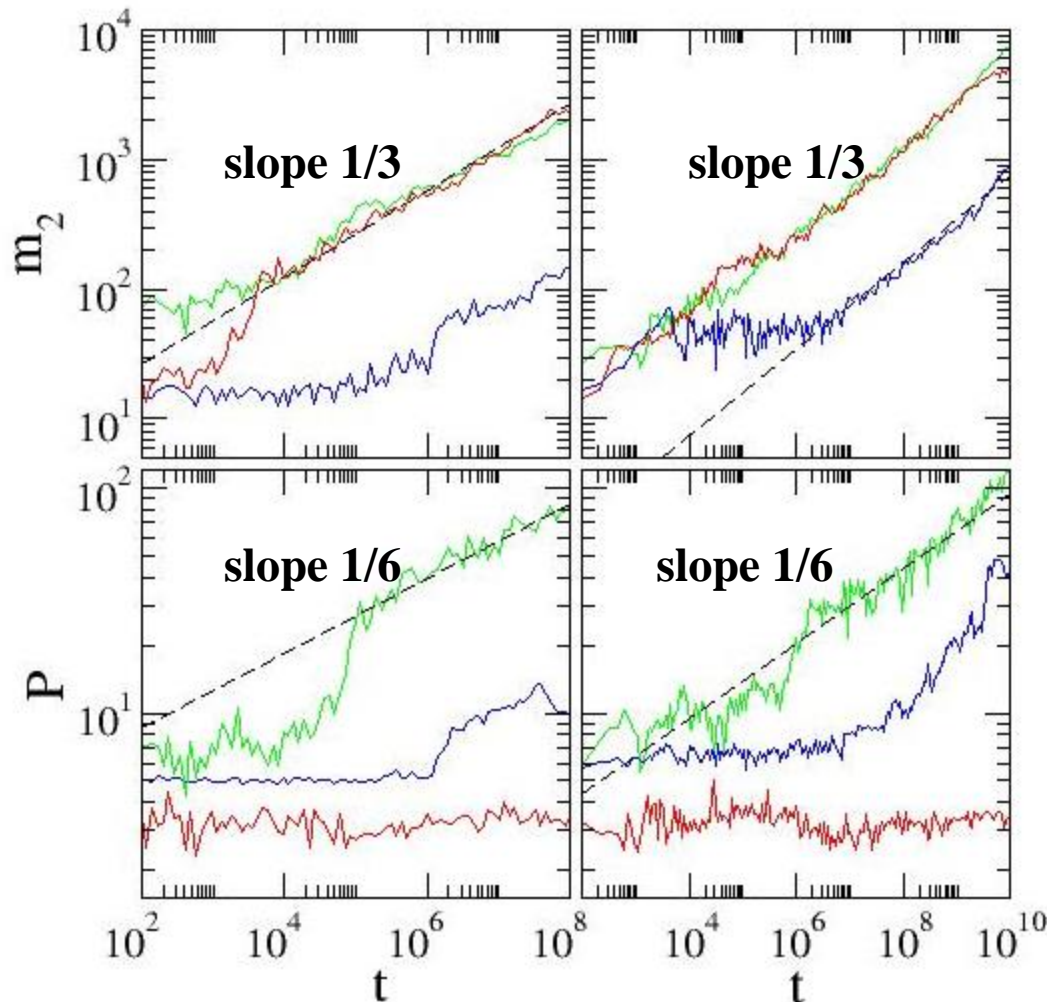
Almost all NMs in the packet are resonantly interacting. Wave packets initially spread faster and eventually enter the weak chaos regime.

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

DDNLS $W=4$, $\beta=$ 0.1, 1, 4.5 **DKG** $W=4$, $E=$ 0.05, 0.4, 1.5



No strong chaos regime

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

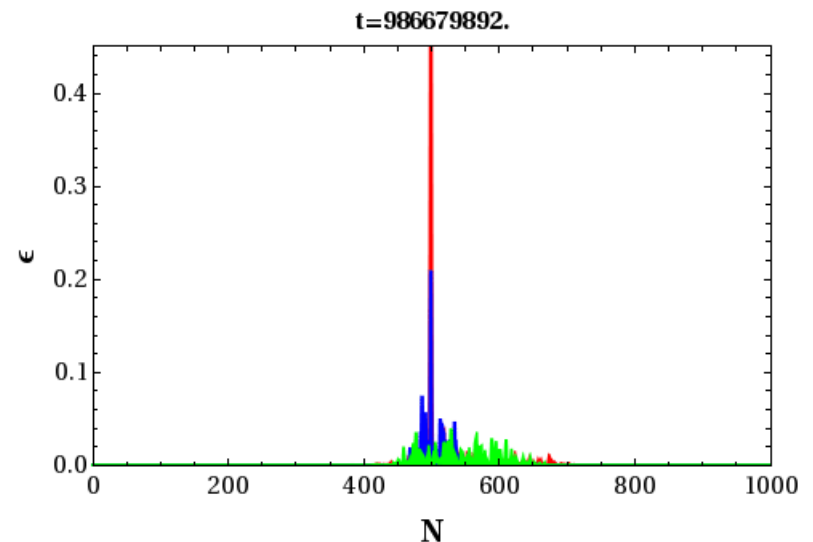
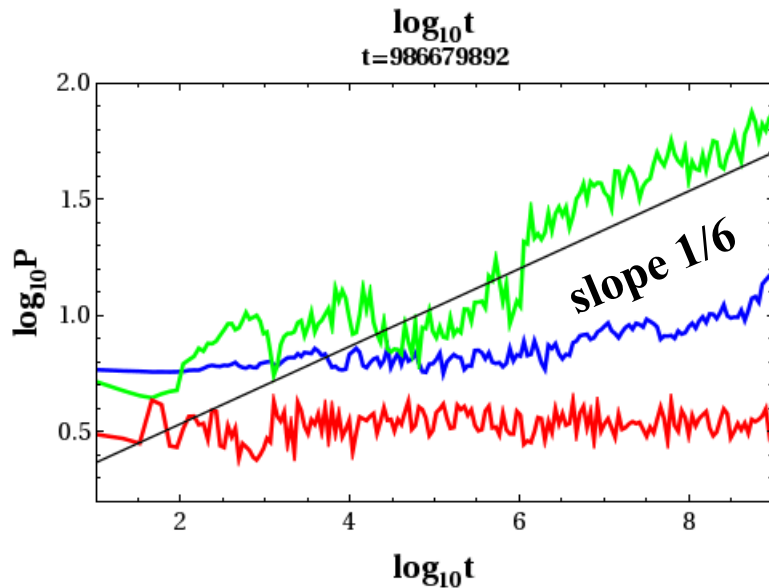
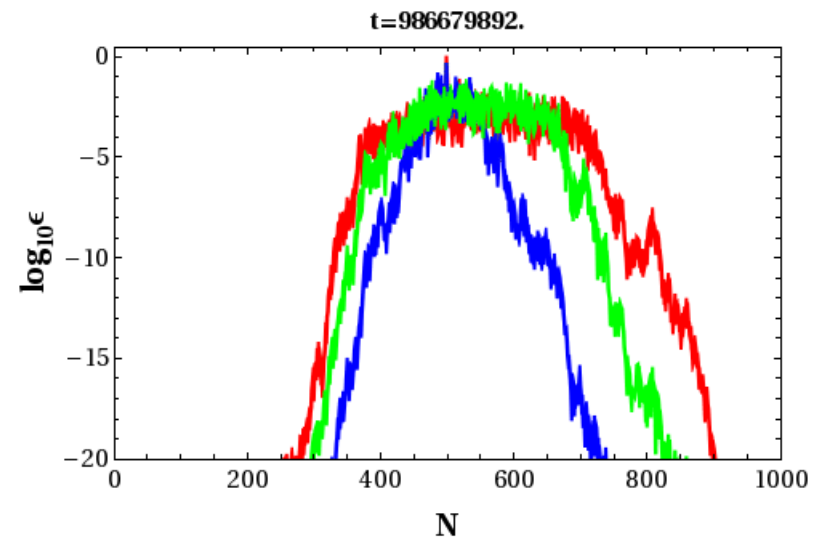
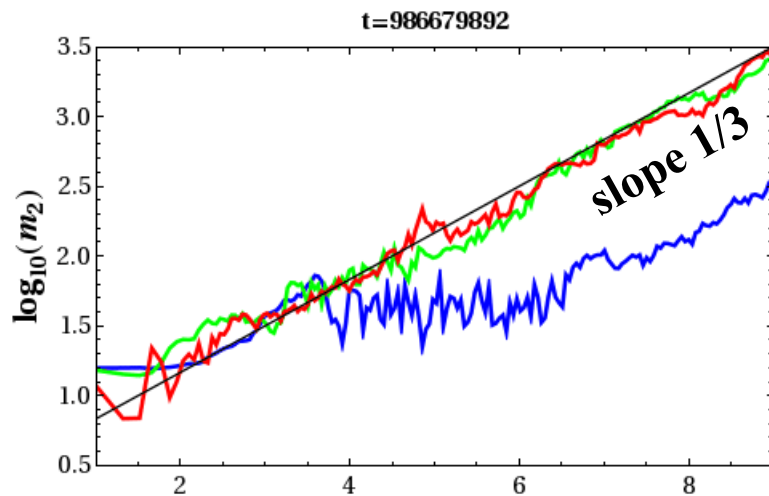
$\alpha=0.33 \pm 0.05$ (DKG)

$\alpha=0.33 \pm 0.02$ (DDLNS)

Flach et al., PRL (2009)

S. et al., PRE (2009)

DKG: Different spreading regimes

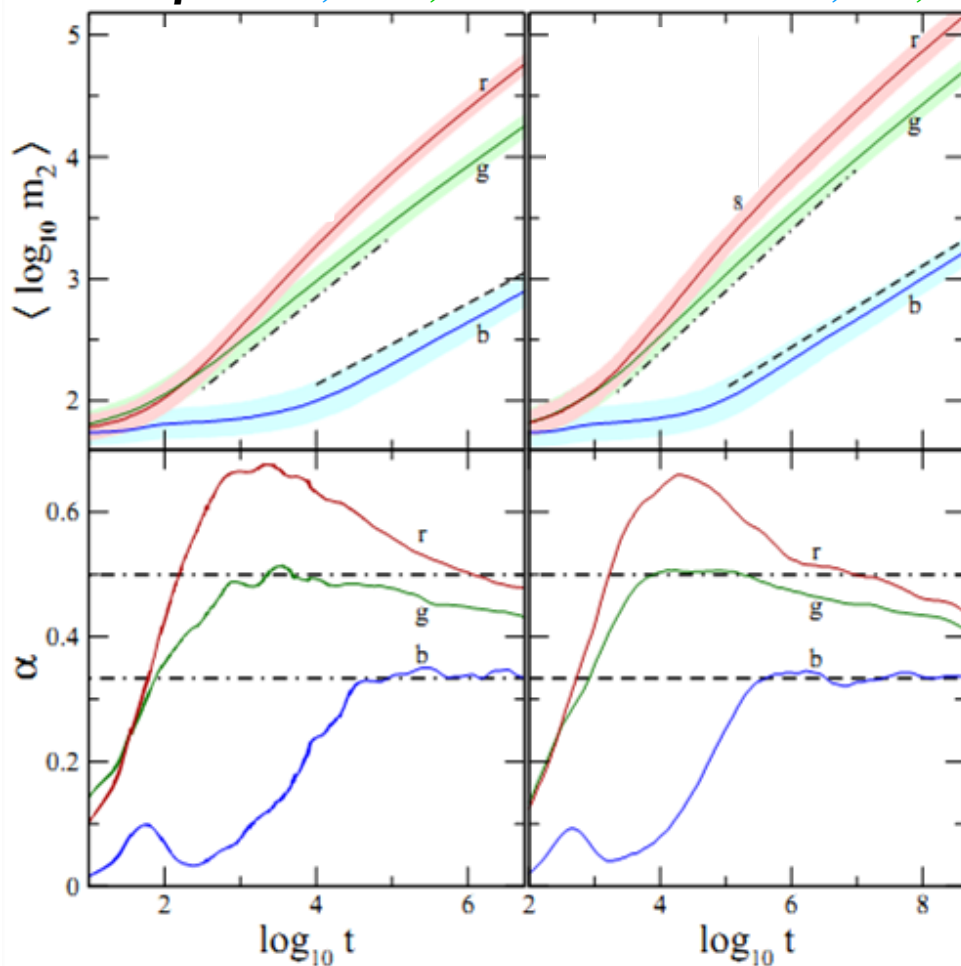


Crossover from strong to weak chaos (block excitations)

DDNLS $\beta = 0.04, 0.72, 3.6$ DKG $E = 0.01, 0.2, 0.75$

$W=4$

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 DKG model:

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

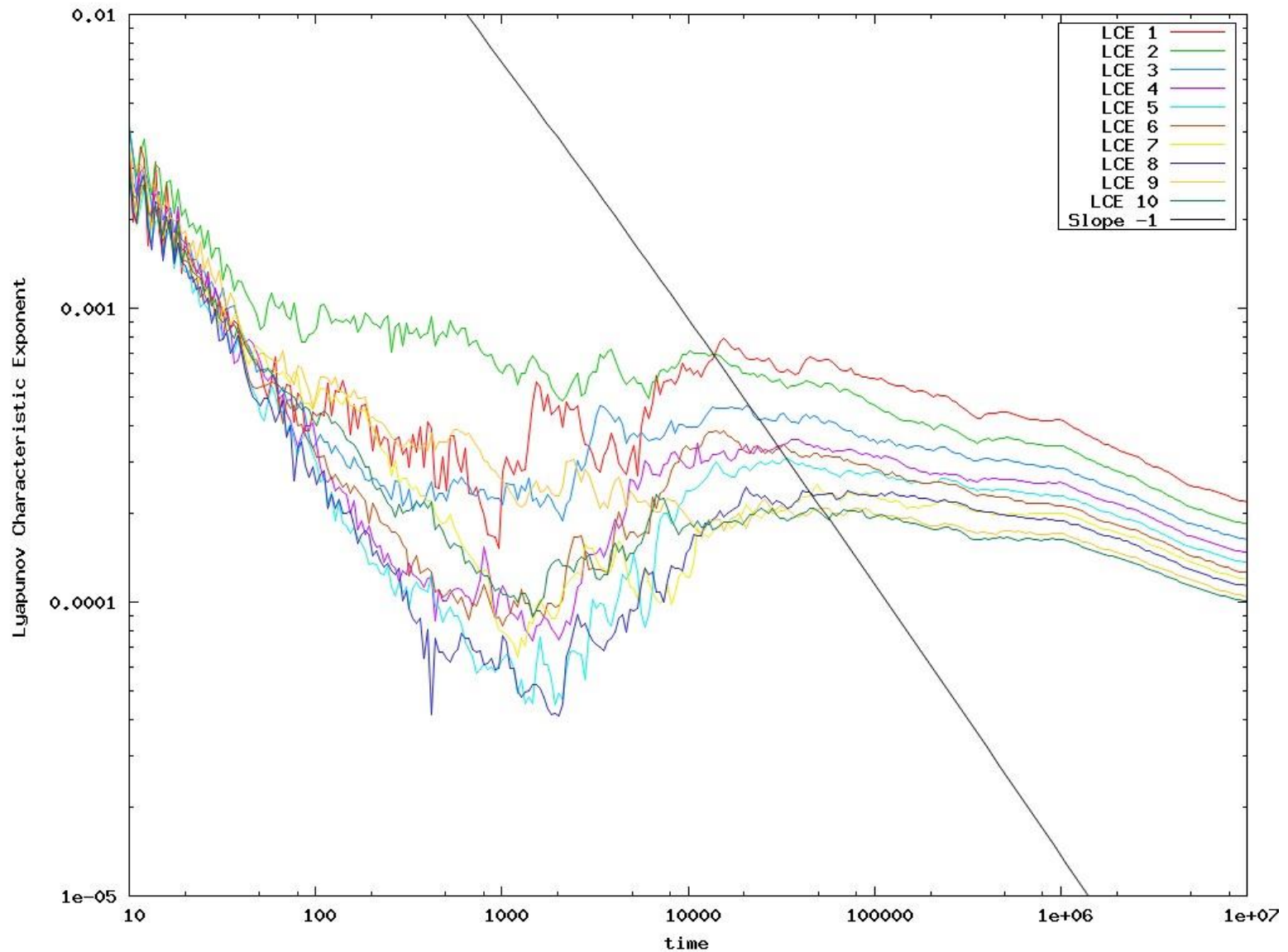
and **the 3-part splitting integrator ABC⁶_[SS]** [S. et al., Phys. Let. A (2014) – Gerlach et al., EPJ ST (2016)] to the DDNLS system:

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

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

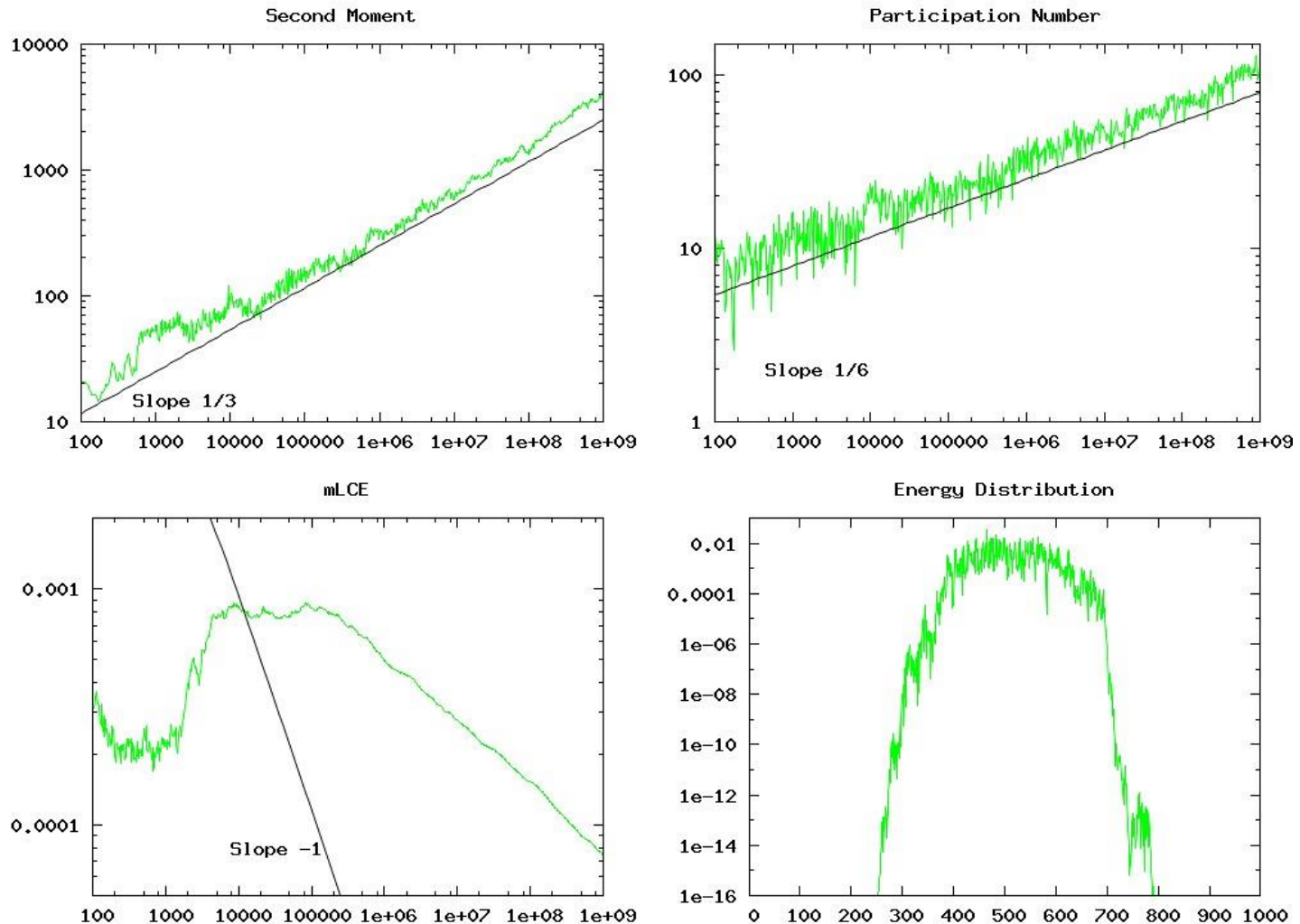
By using the so-called **Tangent Map method** we extend these symplectic integration schemes in order to integrate simultaneously the variational equations [S. & Gerlach, PRE (2010) – Gerlach & S., Discr. Cont. Dyn. Sys. (2011) – Gerlach et al., IJBC (2012)].

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



DKG: Weak Chaos ($E=0.4$)

$t = 1000000000.00$

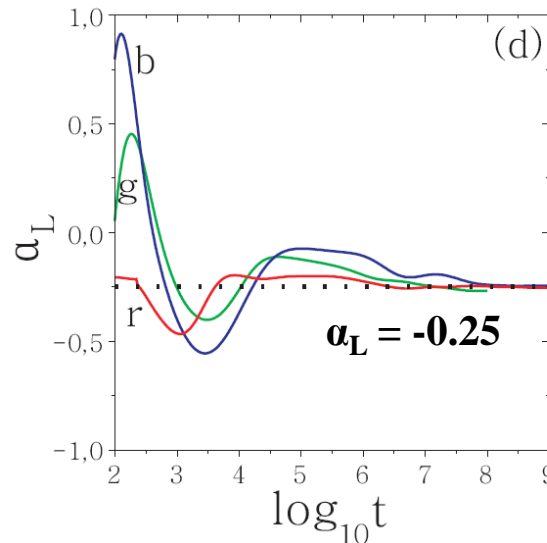
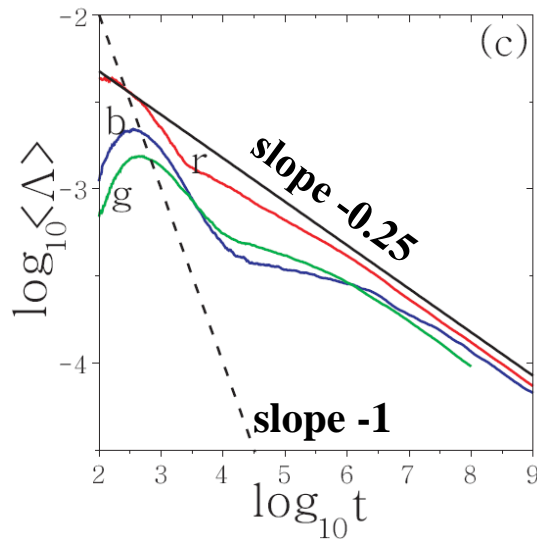
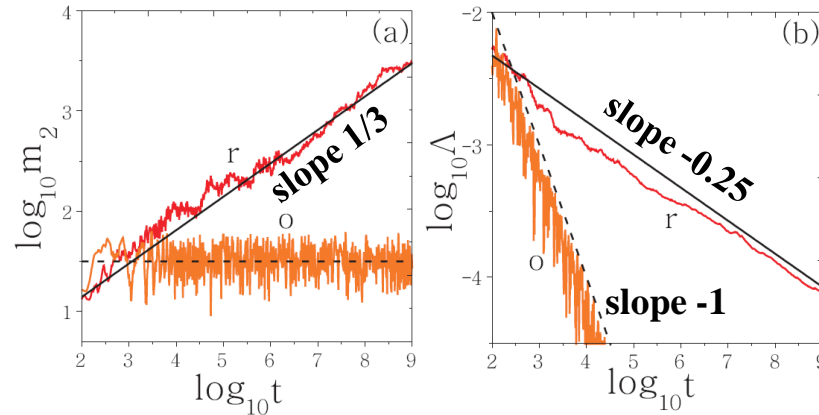


DKG: Weak Chaos

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**

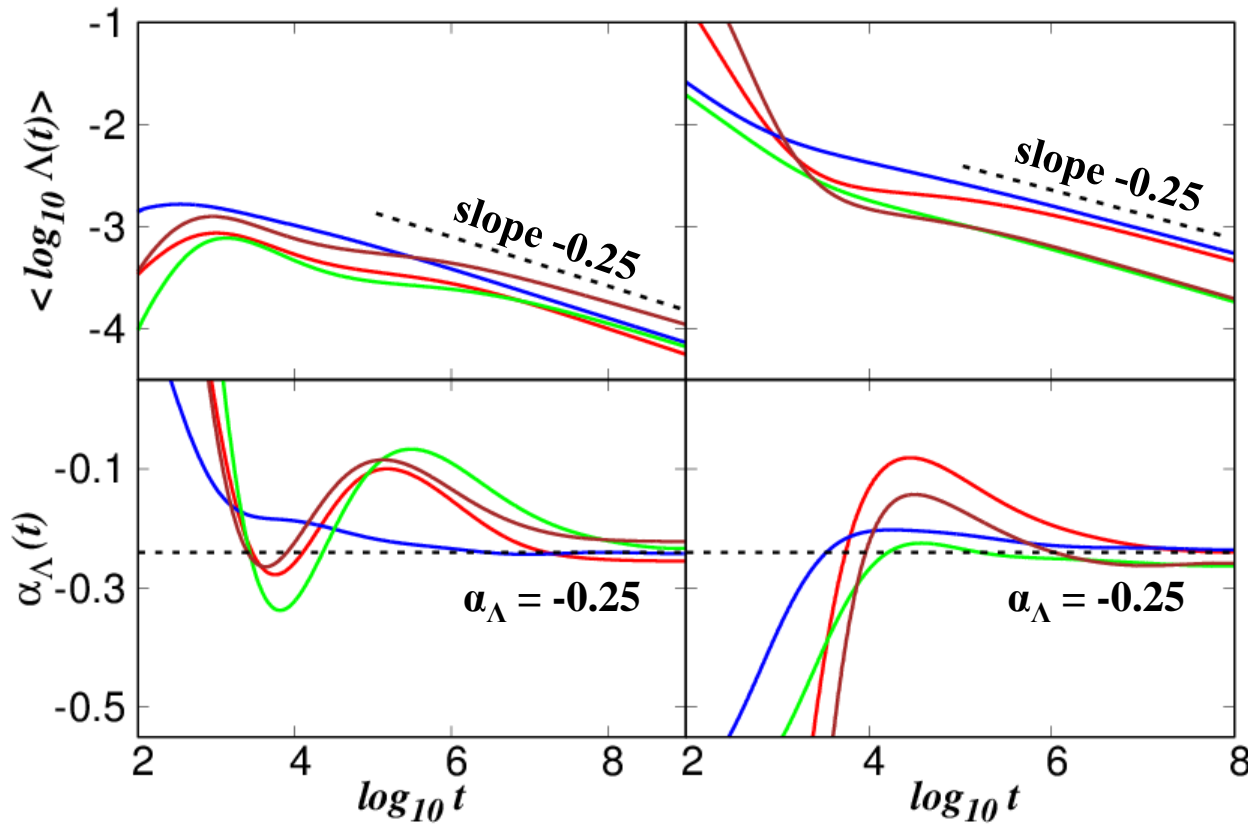
**Block excitation (L=21 sites)
E=0.21, W=4**

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

S. et al., PRL (2013)

Weak Chaos: **DKG** and **DDNLS**

DKG



DDNLS

Average over 100 realizations [Senyange, Many Manda & S., PRE (2018)]

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=13 sites) E=0.26, W=5

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

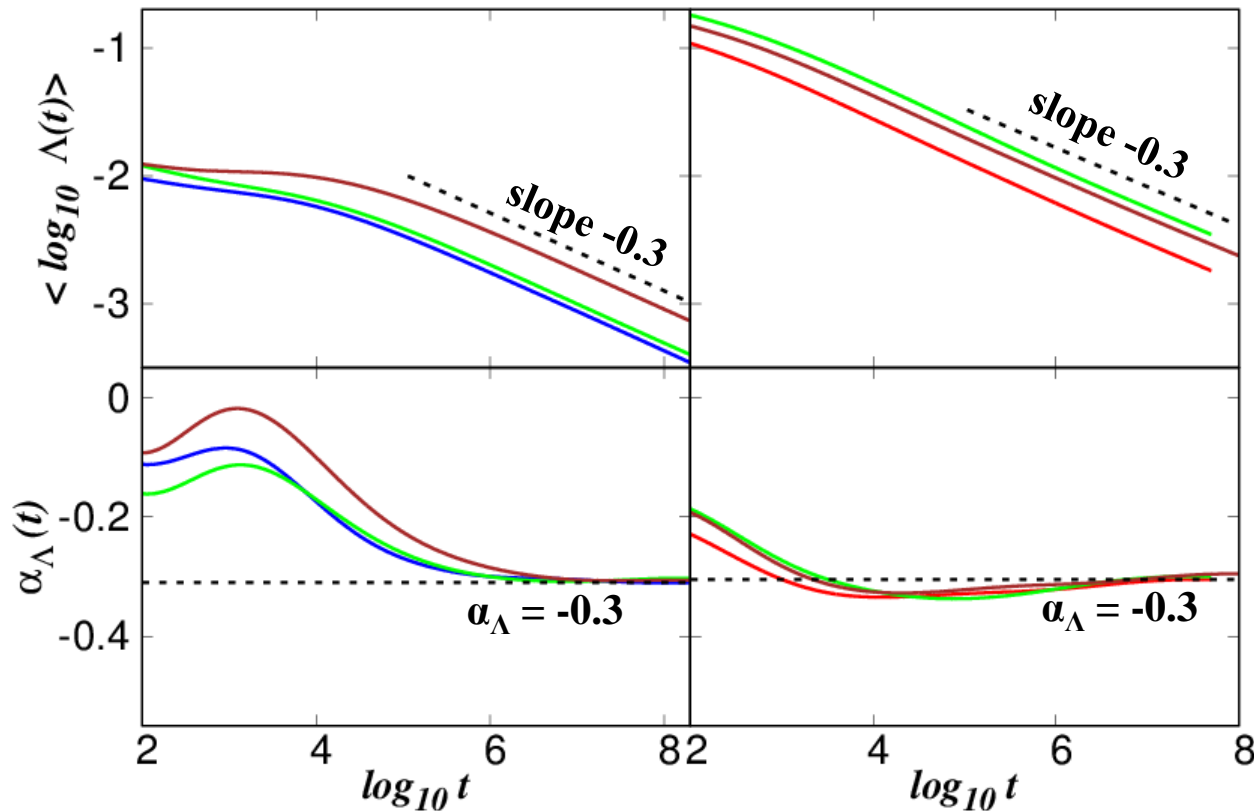
Single site excitation $\beta=1$, W=4

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

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

Strong Chaos: **DKG** and **DDNLS**

DKG



DDNLS

Average over 100 realizations [Senyange, Many Manda & S., PRE (2018)]

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

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

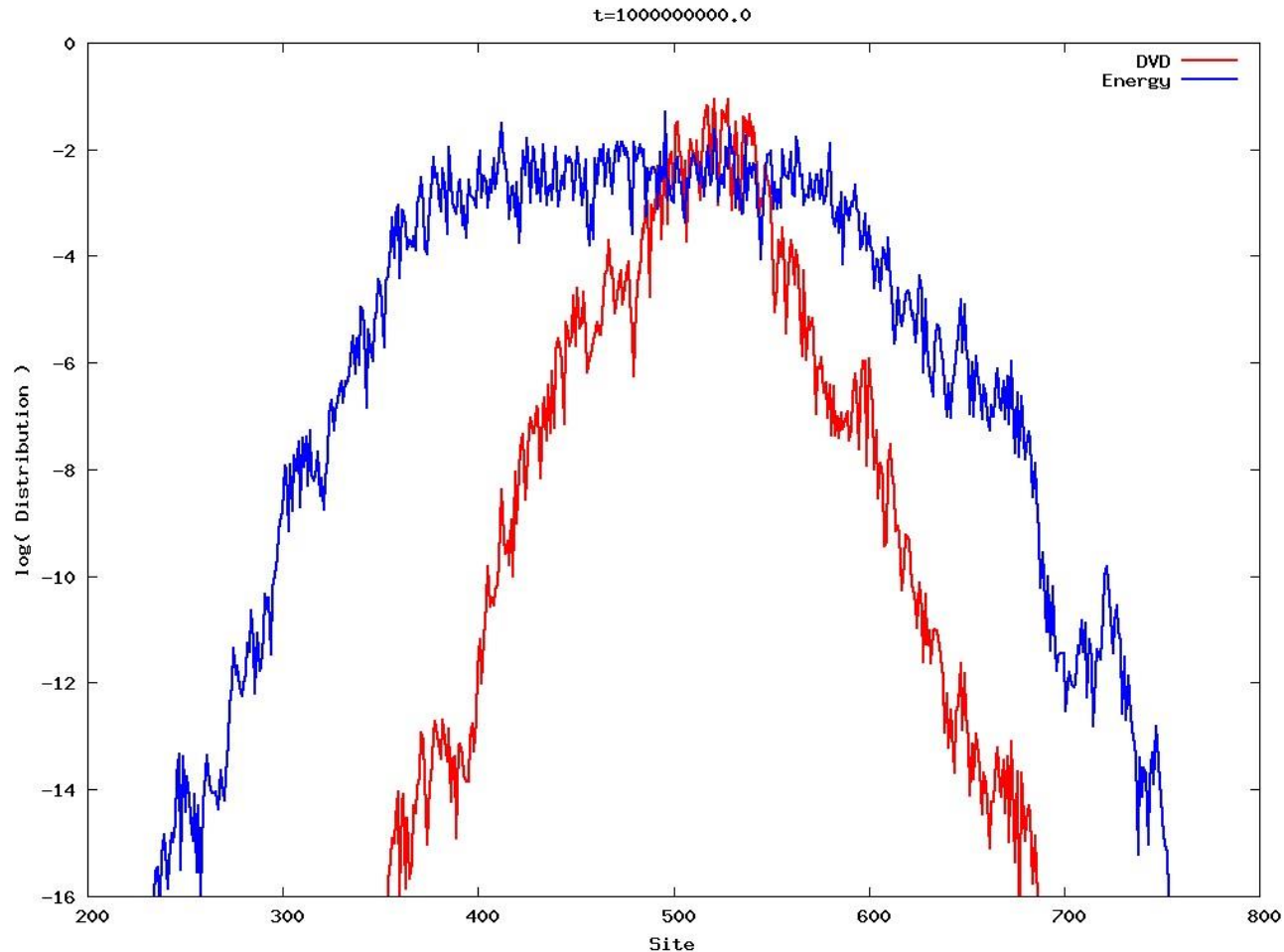
Block excitation (L=83 sites) E=0.83, W=3

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=3.5

Deviation Vector Distributions (DVDs)



Deviation vector:

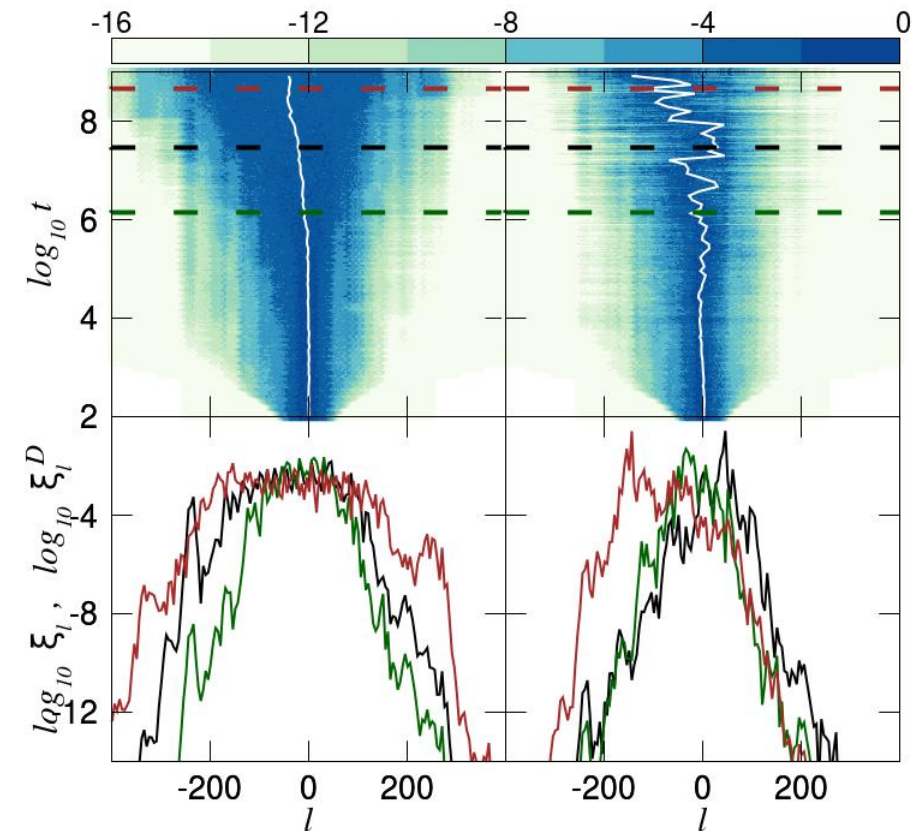
$$\mathbf{v}(t) = (\delta u_1(t), \delta u_2(t), \dots, \delta u_N(t), \delta p_1(t), \delta p_2(t), \dots, \delta p_N(t))$$

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

Weak Chaos: **DKG** and **DDNLS**

Energy

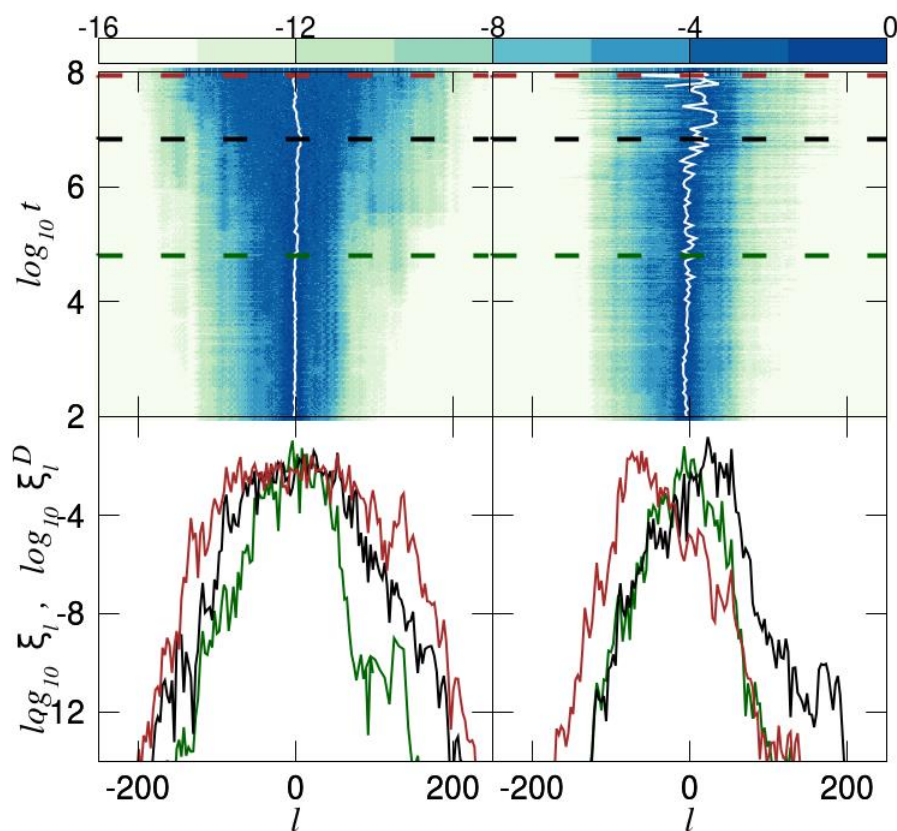
DVD



DKG: $W=3, L=37, E=0.37$

Norm

DVD

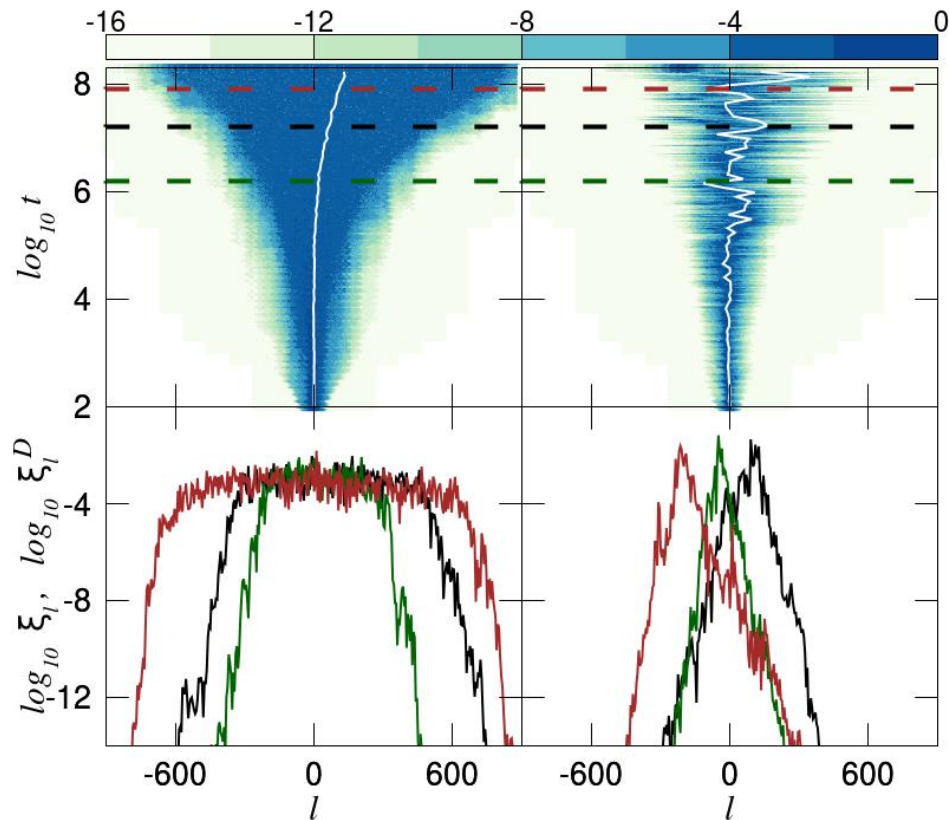


DDNLS: $W=4, L=21, \beta=0.04$

Strong Chaos: **DKG** and **DDNLS**

Energy

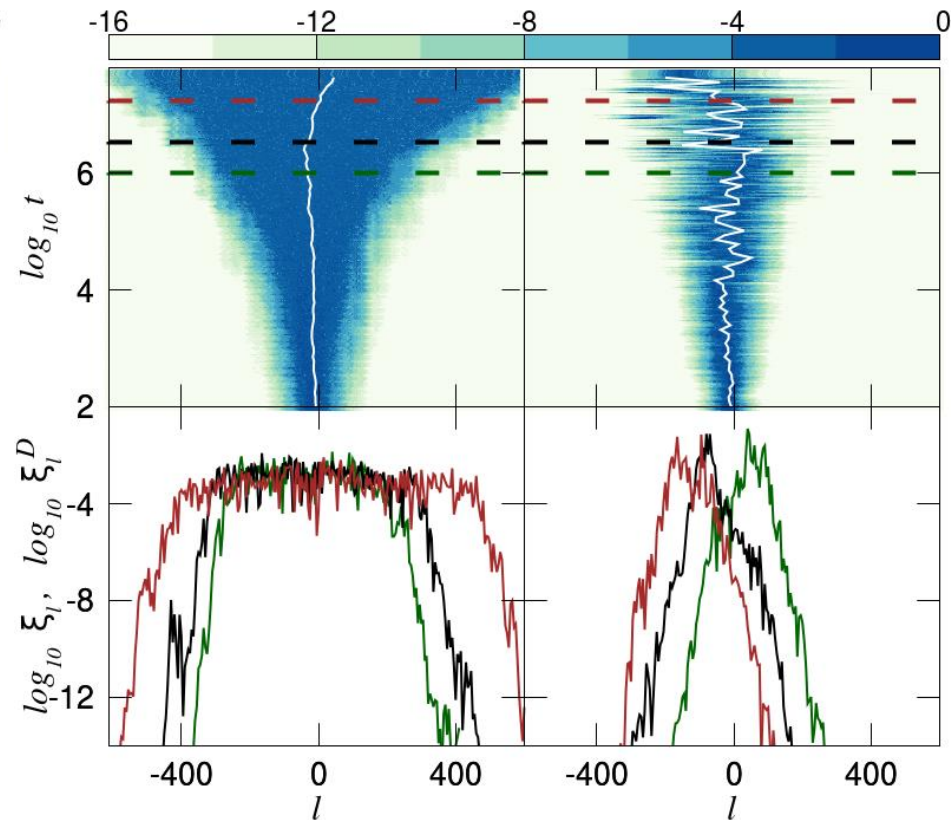
DVD



DKG: $W=3, L=83, E=8.3$

Norm

DVD



DDNLS: $W=3.5, L=21, \beta=0.72$

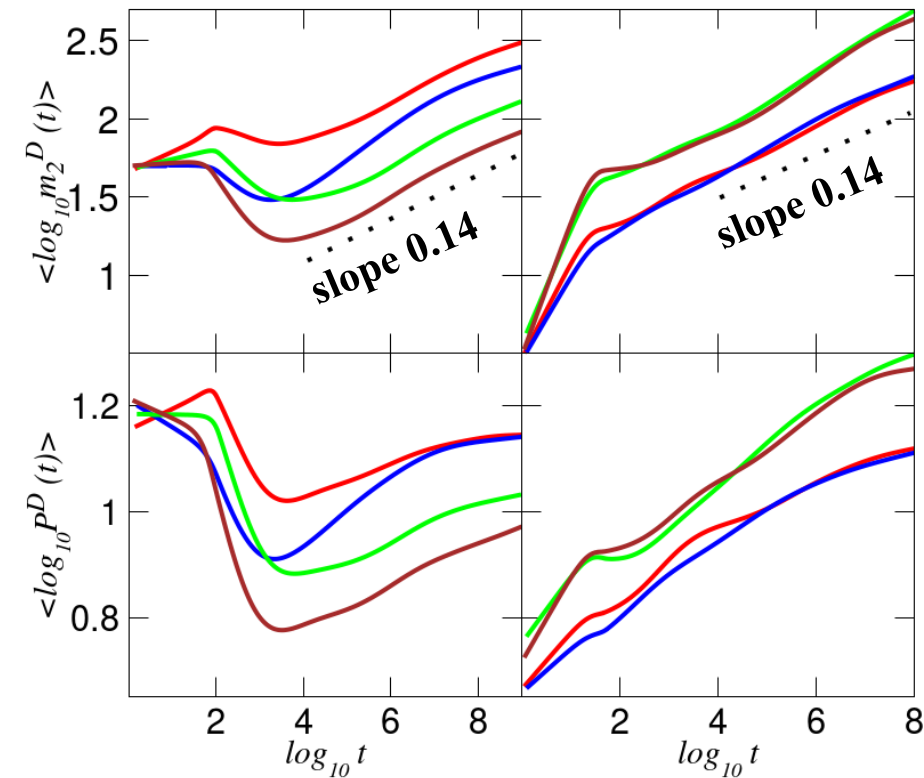
Characteristics of DVDs

Weak chaos

Strong chaos

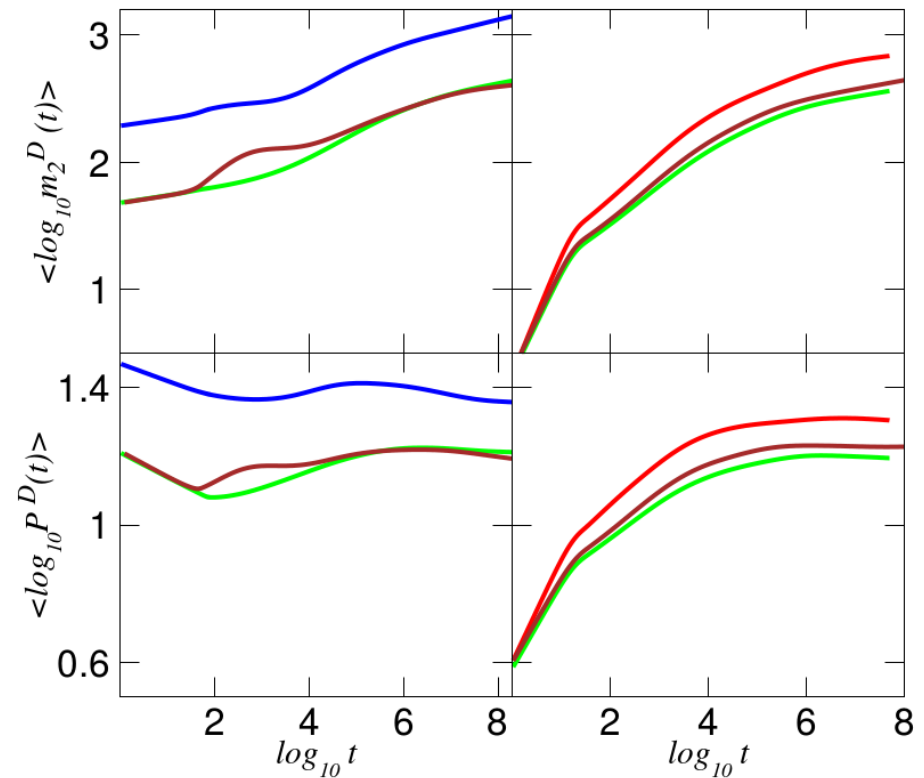
DKG

DDNLS



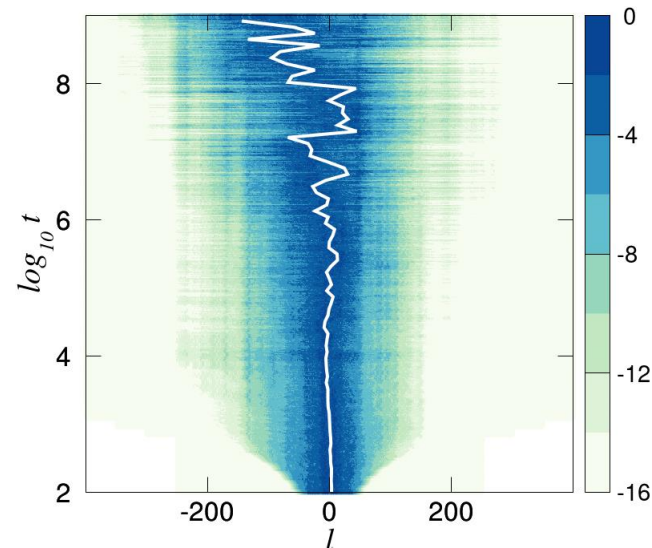
DKG

DDNLS



Characteristics of DVDs

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



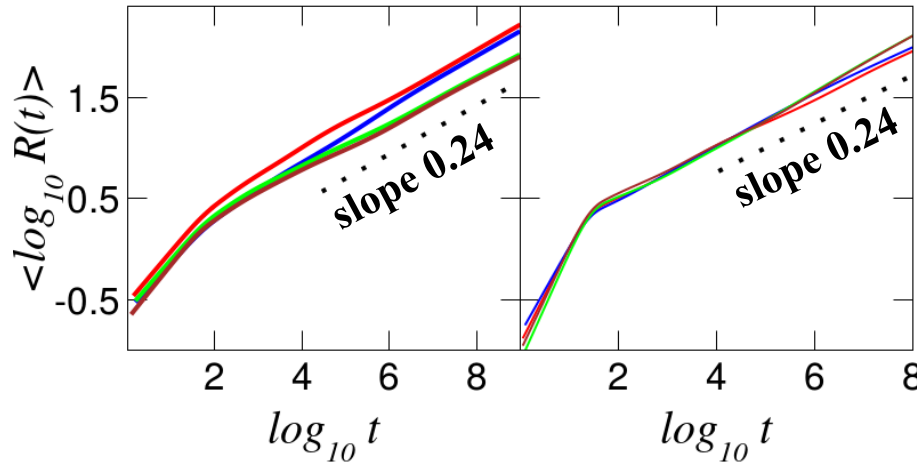
**Range of the lattice
visited by the DVD**

$$R(t) = \max_{[0,t]} \left\{ \bar{l}_w(t) \right\} - \min_{[0,t]} \left\{ \bar{l}_w(t) \right\}$$

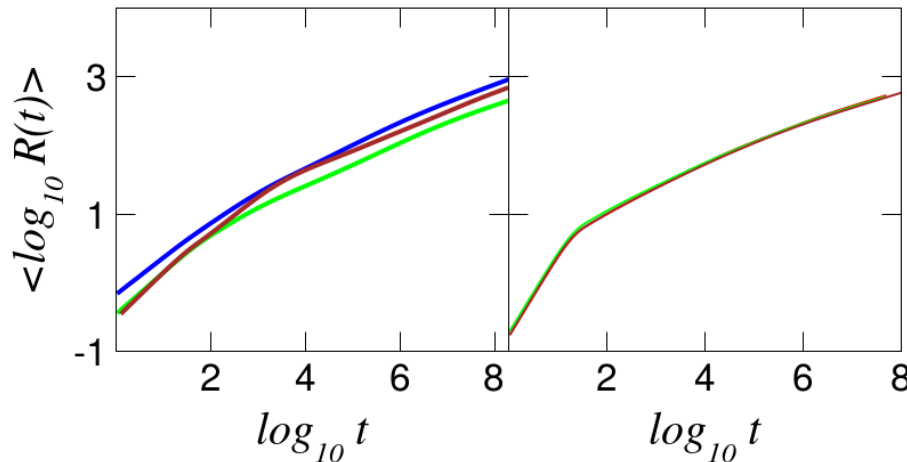
$$\bar{l}_w = \sum_{l=1}^N l \xi_l^D$$

DKG

DDNLS



**Weak
chaos**



**Strong
chaos**

Summary

- Both the DKG and the DDNLS 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: $\text{mLCE} \sim t^{-0.25}$
 - ✓ Strong chaos: $\text{mLCE} \sim t^{-0.3}$
- 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.

B. Senyange, B. Many Manda & Ch. S.: 2018

‘Characteristics of chaos evolution in one-dimensional disordered nonlinear lattices’, ArXiv:nlin.CD/1809.03173, Phys. Rev. E (in press)

A ...shameless promotion

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Lecture Notes in Physics 915

Charalampos (Haris) Skokos
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Jacques Laskar *Editors*

Chaos Detection and Predictability

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1. **Parlitz:** Estimating Lyapunov Exponents from Time Series
2. **Lega, Guzzo, Froeschlé:** Theory and Applications of the Fast Lyapunov Indicator (FLI) Method
3. **Barrio:** Theory and Applications of the Orthogonal Fast Lyapunov Indicator (OFLI and OFLI2) Methods
4. **Cincotta, Giordano:** Theory and Applications of the Mean Exponential Growth Factor of Nearby Orbits (MEGNO) Method
5. **Ch.S., Manos:** The Smaller (SALI) and the Generalized (GALI) Alignment Indices: Efficient Methods of Chaos Detection
6. **Sándor, Maffione:** The Relative Lyapunov Indicators: Theory and Application to Dynamical Astronomy
7. **Gottwald, Melbourne:** The 0-1 Test for Chaos: A Review
8. **Siebert, Kantz:** Prediction of Complex Dynamics: Who Cares About Chaos?