



**The Abdus Salam
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Introduction to Advanced Mathematical Methods in Nonlinear Plasma Theory

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I. Two Opposite Typical Dynamics

$$\frac{d}{dt}x = -ax$$

--- frictional damping.

$$x(t) = e^{-ta} x_0$$

Energy (Hamiltonian)

$$H = \frac{1}{2}ax^2 \Rightarrow \frac{1}{2}(x, ax)$$

$$x \in \mathbb{R}^n$$

$$\frac{d}{dt}x = -\partial_x H$$

$$\frac{d^2}{dt^2}x = -ax$$

--- oscillation

$$x(t) = \cos(\sqrt{a}t + \delta) x_0$$

$$u = \begin{pmatrix} x \\ p \end{pmatrix}$$

$$\frac{d}{dt}u = \frac{d}{dt}\begin{pmatrix} x \\ p \end{pmatrix} = \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix} \begin{pmatrix} ax \\ p \end{pmatrix}$$

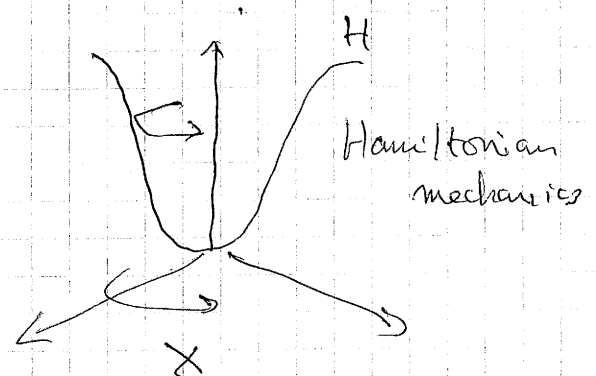
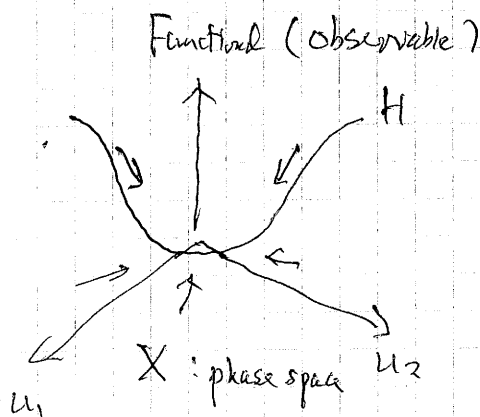
$$H = \frac{1}{2}p^2 + \frac{1}{2}ax^2$$

$$\partial_u H = \begin{pmatrix} \partial_x H \\ \partial_p H \end{pmatrix} = \begin{pmatrix} ax \\ p \end{pmatrix}$$

$$\frac{d}{dt}u = \underbrace{\begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix}}_A \partial_u H$$

For a convex $H(u)$

$$H(u+\delta) \geq H(u) + (\delta, \partial_u H) \quad \forall \delta$$



A : "structure"

" \rightarrow non-trivial phenomena

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II. Phase space $\mathbb{R}^n \rightarrow$ Hilbert space / ODE \rightarrow PDE.

$$\partial_t u = \Delta u$$

$$(u|_{\partial\Omega} = 0)$$

... diffusion

$$H = \frac{1}{2} \int_{\Omega} |\nabla u|^2 dx = \frac{1}{2} \|\nabla u\|^2$$

$$\partial_u H = -\Delta u$$

$$\partial_t u = -\partial_u H(u)$$

$$\partial_t^2 u = \Delta u$$

... wave

$$U = \begin{pmatrix} u \\ p \end{pmatrix}$$

$$H = \frac{1}{2} \|p\|^2 + \frac{1}{2} \|\nabla u\|^2$$

$$\partial_u H = \begin{pmatrix} -\Delta u \\ p \end{pmatrix}$$

$$\partial_t U = \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix} \partial_u H$$

$$= [A] \partial_u H$$

A determines the direction to go

A : anti-symmetric $(Au, u) = 0$

\rightarrow Energy conservation law

III. Structured Phase Space

Dynamics (kinematics) \leftrightarrow "Structure" of X
 { geometric
 algebraic }

Kinematics : $U(t) = T(t) U_0$

$$\text{Group} \left\{ \begin{array}{l} T(t) \cdot T(s) = T(t+s) \quad (= T(s+t)) \\ T(0) = I \text{ (id.)} \\ T(t)^{-1} = T(-t) \text{ (inverse)} \end{array} \right. \quad \uparrow \text{Abelian}$$

$$\frac{d}{dt} T(t) = G : \text{generator}$$

Structured phase space : $X = G = \{T(t)X\}$
 Abelian group (diffeo.)

observables : $f(u) \in \text{Fun}(X) \Rightarrow \text{Fun}(G)$

$\Delta : \Delta f(T(t), T(s)) = f(T(t)T(s)) : \text{Func. Ring}$

generator : $\mathcal{L} f(0) = \left. \frac{d}{dt} f(T(t)) \right|_{t=0} : \text{Lie Ring}$

$$\frac{d}{dt} u = A \partial_u H \quad (A^* = -A)$$

$$\frac{d}{dt} f(u) = (\partial_u f, A \partial_u H) \equiv \{f, H\}$$

: Poisson algebra

$$\text{generator: } \mathcal{L} = -\{H, \}$$

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IV. Nonlinear (singular) structures

General Hamiltonian mechanics

$$\frac{\partial}{\partial t} u = A(u) \partial_u H(u) \quad (A(u)^* = -A(u) \quad (\forall u))$$

$$\left(\begin{array}{l} \text{ex. Canonical eq. } A = \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix} \\ \text{Schrödinger eq. } A = -i \end{array} \right)$$

ex. Incompressible ideal flow

$$(E) \begin{cases} \partial_t u + (u \cdot \nabla) u = -\nabla p \\ \nabla \cdot u = 0 \\ (n \cdot u = 0) \end{cases}$$

$$(E') \begin{cases} \partial_t u = -\Omega \times u - \nabla \theta & (\Omega = \nabla \times u, \theta = p + \frac{u^2}{2}) \\ \nabla \cdot u = 0 \end{cases}$$

$$X = V(\Omega) = \{u ; \nabla \cdot u = 0, n \cdot u = 0\}$$

$$L^2(\Omega) = V(\Omega) \oplus \{\nabla \theta\}$$

$$P : L^2(\Omega) \rightarrow V(\Omega) : \text{orthogonal projection}$$

$$P(E') \Rightarrow$$

$$(E'') \begin{cases} \partial_t u = -P \Omega \times u \end{cases}$$

$$H = \frac{1}{2} \|u\|^2 \quad (\text{norm of } X)$$

$$\partial_u H = u$$

$$A = -P \otimes x$$

: nonlinear

Show that

$$(Au, u') = -(u, Au')$$

$$(E''') \begin{cases} \partial_t u = A \partial_u H(u) \end{cases}$$

(5)

$A(u, 0) = -P(\nabla \times u) \times 0$ has a "kernel"
(Central element)
Casimir

$$(3D) \quad C_3 = \frac{1}{2} \int u \cdot \Omega \, dx \quad (\text{helicity})$$

$$\partial_u C_3 = \Omega (= \nabla \times u)$$

$$A \partial_u C_3 = -P \Omega \times \Omega \equiv 0$$

$$\text{or } \{f, C_3\} \equiv 0 \quad (\forall f)$$

$$(2D) \quad \Omega = \omega \mathbf{e}_z \rightarrow u \cdot \Omega \equiv 0 \rightarrow C_3 = 0$$

instead:

$$C_2 = \int \omega^{n-1} \, dx \quad (= \int f(\omega) \, dx)$$

$$\partial_u C_2 = n \nabla \omega^{n-1} \times \mathbf{e}_z$$

$$A \partial_u C_2 = -P \omega \mathbf{e}_z \times (n \nabla \omega^{n-1} \times \mathbf{e}_z)$$

$$= -P (n \omega \nabla \omega^{n-1})$$

$$= -P (n \nabla \omega^n) \equiv 0$$

enstrophy ($n=2$)

(5')

MHD

$$(MHD) \quad \left\{ \begin{array}{l} \frac{\partial}{\partial t} u + (u \cdot \nabla) u = (\nabla \times B) \times B - \nabla p, \quad \nabla \cdot u = 0 \\ \frac{\partial}{\partial t} B + (u \times B) = 0 \end{array} \right.$$

$$(MHD') \quad \frac{d}{dt} \begin{pmatrix} u \\ B \end{pmatrix} = A \begin{pmatrix} u \\ B \end{pmatrix}$$

$$A = \frac{1}{2} (\|u\|^2 + \|B\|^2).$$

$$A = \begin{pmatrix} -P_R \times \cdot & P(\nabla \times \cdot) \times B \\ \nabla \times (\cdot \times B) & 0 \end{pmatrix}$$

Casimirs

$$\left\{ \begin{array}{l} C_M = (A, B) \\ C_K = (u, B) \end{array} \right.$$

⑥

V. Casimir and Beltrami equilibria

if $\{F, C\} \equiv 0$ (or $\partial_u C \in \text{Ker}(A)$)

$H \rightarrow \tilde{H} = H + \mu C$ does not change dynamics

Beltrami equilibria : $\partial_u \tilde{H} = \partial_u (H + \mu C) = 0$

$$3D) \quad \tilde{H} = \frac{1}{2} \|u\|^2 + \frac{\mu}{2} (u, \nabla \times u)$$

$$\partial_u \tilde{H} = 0 \Rightarrow \nabla \times u = -\mu^{-1} u \quad \text{Beltrami Condition}$$

$$2D) \quad \tilde{H} = \frac{1}{2} \|u\|^2 + \int f(u) dx$$

$$= \frac{1}{2} \|\nabla \phi\|^2 + \int f(-\Delta \phi) dx$$

$$(u = \nabla \phi \times e_2)$$

* but ill-posed

Vortex eq. $\nabla \times (E) \rightarrow$

$$\partial_t \omega + v \cdot \nabla \omega = 0 \quad \begin{cases} v = \nabla \phi \times e_2 \\ \omega = \nabla \times v = -\Delta \phi \end{cases}$$

$$W = \frac{1}{2} \|\omega\|^2 \quad \left\{ \rightarrow \int f(\omega) dx \quad (f'' > 0) \right\}$$

$$A = (v \cdot \nabla) = \{ \phi, 0 \} \quad \left(\rightarrow \{ \phi, (f')^{-1} \circ \} \right)$$

$$\partial_t \omega = A \partial_\omega W$$

$$C'_2 = \frac{1}{2} \|\nabla \phi\|^2 = \frac{1}{2} (\epsilon \Delta)^{-1} \omega, \omega \quad \partial_\omega C'_2 = \phi$$

$$\tilde{W} = \frac{1}{2} \|\omega\|^2 + \mu C'_2$$

Well-posed \Rightarrow

$$\partial_\omega \tilde{W} = \omega + \mu \phi = 0$$

$$\boxed{-\Delta \phi = \mu \phi}$$

MHD

$$\tilde{H} = H + \mu E_M + \lambda E_K$$

$$= \frac{1}{2} \|v\|^2 + \frac{1}{2} \|B\|^2 + \mu (A \cdot B) + \lambda (v + B)$$

$$\partial_u \tilde{H} = \begin{pmatrix} v + \lambda B \\ B + \mu A + \lambda v \end{pmatrix} = 0$$

$$\Rightarrow \left\{ \begin{array}{l} \nabla \times B + \mu B + \lambda \nabla \times v = 0 \\ v = -\lambda B \end{array} \right.$$

Beltrami equilibria.

• intertwiners

$$b_i = R_{i,i+1} : X_i \otimes X_{i+1} \rightarrow X_{i+1} \otimes X_i$$

generally

$$b_{i+1} b_i \neq b_i b_{i+1}$$

but

$$b_i b_{i+1} b_i = b_{i+1} b_i b_{i+1} \quad : \text{Yang-Baxter eq.}$$

two orbits of intertwiner must be identical

$$X_i \otimes X_{i+1} \otimes X_{i+2} \rightarrow X_{i+2} \otimes X_{i+1} \otimes X_i$$

