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Advanced Workshop on Energy Transport in Low-Dimensional Systems: Achievements and Mysteries

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Nonlinear Waves in Low-dimensional Systems - Part III

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Nonlinear Waves in Low-Dimensional Systems: essentials, problems, perspectives



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Massey University Auckland NZ

Fermi, Pasta, Ulam and the essentials of statistical physics

- discrete breathers localizing waves on lattices
- destruction of Anderson localization



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Glossary

Particles: zero/full transmission below/above barrier, no interference, phase does not matter

Waves: partial transmission below/above barrier, interference, phase matters

Quantum / classical waves: Identical description for single qm particle / linear case

Quantum many body waves: linear equations in VERY high-dimensional Hilbert (vector) space

Classical nonlinear waves: nonlinear equations, e.g. from mean field approximation for MANY quantum particles

Nonlinearity: wave-wave (mode-mode) interactions

Localization: waves start to travel, but never get away

Anderson localization



Philip W. Anderson The Nobel Prize in Physics 1977

Local Moments and Localized States

I was cited for work both in the field of magnetism and in that of disordered systems, and I would like to describe here one development in each held which was specifically mentioned in that citation. The two theories I will discuss differed sharply in some ways. The theory of local moments in metals was, in a sense, easy: it was the condensation into a simple mathematical model of ideas which were very much in the air at the time, and it had rapid and permanent acceptance because of its timeliness and its relative simplicity. What mathematical difficulty it contained has been almost fully cleared up within the past few years.

Localization was a different matter: very few believed it at the time, and even fewer saw its importance; among those who failed to fully understand it at first was certainly its author. It has yet to receive adequate mathematical treatment, and one has to resort to the indignity of numerical simulations to settle even the simplest questions about it .

Experimental Evidence for Anderson Localization

waves in disordered media – Anderson localization for: electrons, phonons, photons, BEC, ...

Electrons: in: Akkermans et al 2006

Ultrasound: Weaver 1990

Microwaves: Dalichaoush et al 1991, Chabanov/Pradhan/ et al 2000

Light: Wiersma et al 1997, Scheffold et al 1999, Stoerzer et al 2006, Schwartz et al 2007, Lahini et al 2008

BEC: Billy et al 2008, Roati et al 2008





Figure 2 Experimental results for propagation in disordered lattices.



z (mm) Figure 1 |Observation of exponential localization. a, A small BEC

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Direct observation of Anderson localization of matter waves in a controlled disorder

Juliette Bily¹, Vincent Josse¹, Zhandhun Zuo¹, Alain Bernard¹, Ben Hambrecht¹, Pierre Lugan¹, David Clément¹, Laurent Sanchez-Palencia¹, Philippe Bouyer¹ & Alain Aspect¹

Observing single-particle Anderson localization with Bose-Einstein condensates

nature

Observation of the signature of AL



 \Rightarrow Exponential decay of the density in the wings : L_{loc} =530 +/- 80 μ m

An optical one-dimensional waveguide lattice (Silberberg et al '08)

- Evanescent coupling between waveguides
- Light coherently tunnels between neighboring waveguides
- Dynamics is described by the Tight-Binding model

$$i\frac{\partial U_n}{\partial Z} = \beta_n U_n + C_{n,n\pm 1} [U_{n+1} + U_{n-1}]$$

 β_n – waveguide's refraction index /width $C_{n,n\pm 1}$ – separation between waveguides



 Injecting a narrow beam (~3 sites) at different locations across the lattice



- (a) Periodic array *expansion*
- (b) Disordered array expansion
- (c) Disordered array localization



Localization of single-particle wave-functions. Continuous limit:

$$\left[-rac{oldsymbol{
abla}^2}{2m}+U(oldsymbol{r})-\epsilon_F
ight]\psi_lpha(oldsymbol{r})=\xi_lpha\psi_lpha(oldsymbol{r})$$



d=1: All states are localized d=2: All states are localized



The one-dimensional tight-binding model

• The periodic Lattice (Bloch, 1928)

$$-i\frac{\partial\psi_n}{\partial t} = E\psi_n + T[\psi_{n+1} + \psi_{n-1}]$$

Eigenfunctions extend over entire lattice (Bloch functions)

• The disordered lattice (Anderson, 1958)

$$-i\frac{\partial\psi_n}{\partial t} = E_n\psi_n + T_{n,n\pm 1}[\psi_{n+1} + \psi_{n-1}]$$





Anderson localization

Anderson (1958)

$$i\frac{\partial\psi_l}{\partial t} = \epsilon_l\psi_l - \psi_{l+1} - \psi_{l-1} \qquad \{\epsilon_l\} \text{ in } [-W/2, W/2]$$

Eigenvalues:
$$\lambda_{\nu} \in \left[-2 - \frac{W}{2}, 2 + \frac{W}{2}\right]$$

Width of EV spectrum: $\Delta = 4 + W$

Eigenvectors: $A_{\nu,l} \sim e^{-l/\xi(\lambda_{\nu})}$

Localization length: $\xi(\lambda_{\nu}) \leq \xi(0) \approx 100/W^2$

Localization volume of NM: L

$$\lambda A_l = \epsilon_l A_l - A_{l-1} - A_{l+1} \qquad \{\epsilon_l\} \text{ in } [-W/2, W/2]$$

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Localization volume of NM: L

adding nonlinearity

Defining the problem

- a disordered medium
- Inear equations of motion: all eigenstates are Anderson localized
- add short range nonlinearity (interactions)
- follow the spreading of an initially localized wave packet

$$i\dot{\psi}_l = \epsilon_l \psi_l \qquad \qquad -\psi_{l+1} - \psi_{l-1}$$

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$$i\dot{\psi}_{l} = \epsilon_{l}\psi_{l} + \beta|\psi_{l}|^{2}\psi_{l} - \psi_{l+1} - \psi_{l-1}$$

Defining the problem

- a disordered medium
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- follow the spreading of an initially localized wave packet

| Will it delocalize? | Yes because of nonintegrability and ergodicity |
|---------------------|--|
| | No because of energy conservation – spreading leads to small energy density, nonlinearity can be neglected, dynamics becomes integrable, and Anderson localization is restored |

Kolmogorov – Arnold – Moser (KAM) theory

A.N. Kolmogorov, Dokl. Akad. Nauk SSSR, 1954. Proc. 1954 Int. Congress of Mathematics, North-Holland, 1957



Vladimir

Arnold



Integrable classical Hamiltonian \hat{H}_0 , d>1: Separation of variables: d sets of action-angle variables $I_{1}, \theta_{1} = 2\pi\omega_{1}t; ..., I_{2}, \theta_{2} = 2\pi\omega_{2}t; ...$ Quasiperiodic motion: set of the frequencies, $\omega_1, \omega_2, ..., \omega_d$ which are in general incommensurate / are integrals of motion $\partial I_i / \partial t = 0$ Actions Will an arbitrary weak perturbation Vof the integrable Hamiltonian destroy the tori and make the motion ergodic (when each point at the energy shell will be reached sooner or later) Most of the tori survive KAM weak and smooth enough theorem perturbations



Equations in normal mode space:

$$i\dot{\phi}_{\nu} = \lambda_{\nu}\phi_{\nu} + \beta \sum_{\nu_{1},\nu_{2},\nu_{3}} I_{\nu,\nu_{1},\nu_{2},\nu_{3}}\phi_{\nu_{1}}^{*}\phi_{\nu_{2}}\phi_{\nu_{3}}$$
$$I_{\nu,\nu_{1},\nu_{2},\nu_{3}} = \sum_{l} A_{\nu,l}A_{\nu_{1},l}A_{\nu_{2},l}A_{\nu_{3},l}$$

NM ordering in real space: $X_{\nu} = \sum_{l} l A_{\nu,l}^2$

Characterization of wavepackets in normal mode space:

$$z_{\nu} \equiv |\phi_{\nu}|^{2} / \sum_{\mu} |\phi_{\mu}|^{2} \qquad \bar{\nu} = \sum_{\nu} \nu z_{\nu}$$
Second moment: $m_{2} = \sum_{\nu} (\nu - \bar{\nu})^{2} z_{\nu} \longrightarrow$ location of tails
Participation number: $P = 1 / \sum_{\nu} z_{\nu}^{2} \longrightarrow$ number of strongly excited modes
Compactness index: $\zeta = \frac{P^{2}}{m_{2}} \longrightarrow$ K adjacent sites equally excited: $\zeta = 12$
K adjacent sites, every second empty or equipartition: $\zeta = 3$

Single site excitations: subdiffusion!



M. Molina PRB 1998, A. Pikovsky et al PRL 2008, G. Kopidakis et al PRL 2008, SF et al PRL 2009

Wavepacket spreads way beyond localization volume.

$$t = 10^8$$





Integrable approximation keeps Anderson Localization:

$$\mathcal{H}_{int} = \sum_{\nu} \lambda_{\nu} J_{\nu} + \beta \sum_{\nu_{1}, \nu_{2}, \nu_{3}, \nu_{4}} I_{\nu_{1}, \nu_{2}, \nu_{3}, \nu_{4}} \sqrt{J_{\nu_{1}} J_{\nu_{1}} J_{\nu_{1}} J_{\nu_{1}}}$$

wavepackets stay localized due to overlap integral characteristics

Then observed spreading must be due to

- deterministic chaos
- decoherence of normal mode phases

Test: additional manual dephasing in normal mode space

W=4,7,10 β= 3,4,6



 $m_2 \sim t^{lpha}$

α = ???

SF et al PRL 2009

Frequency scalesW=4 :

- Eigenvalue (frequency) spectrum width: $\Delta = W + 4$
- Localization volume of eigenstate: $V \approx 360/W^2$ ~18 (sites)
- Average frequency spacing inside localization volume: $d = \Delta/V$ 0.43
- Nonlinearity induced frequency shift:
- Three expected evolution regimes:Weak chaos: $\delta < d$ Strong chaos: $d < \delta < 2$ (partial) self trapping : $2 < \delta$

SF Chem Phys 2010, TV Laptyeva et al EPL 2010

:
$$\delta_l = \beta |\psi_l|^2$$



8

W=4

Wave packet with 20 sites Norm density = 1 Random initial phases Averaging over 1000 realizations



J Bodyfelt et al PRE 2011



Explaining subdiffusion?

- at some time t packet contains 1/n modes: $1/n \gg \overline{P_{\nu}}$
- $m \cdot$ each mode on average has norm $|\phi_
 u|^2 \sim n \ll 1$

ullet the second moment amounts to $m_2 \sim 1/n^2$

Simplest assumption:

- some modes in packet interact resonantly and therefore evolve chaotic
- Probability of resonance: P(βn)
- all phases decohere on some time scale

exterior mode:

$$\begin{split} i \dot{\phi}_{\mu} &\approx \lambda_{\mu} \phi_{\mu} + \beta n^{3/2} \mathcal{P}(\beta n) f(t) \\ \langle f(t) f(t') \rangle &= \delta(t - t') \end{split} \quad \text{E Mic}_{\text{PRE}} \end{split}$$

E Michaely et al PRE 2012

μ

V

< P

momentary diffusion rate:

$$D = 1/T \sim \beta^2 n^2 (\mathcal{P}(\beta n))^2$$

D Krimer et al PRE 2010

SF ChemPhys 2010

$$\mathcal{P} = 1 - \mathrm{e}^{-C\beta n}$$
 $\frac{1}{C} \approx d$ $1/n^2 \sim \beta (1 - e^{-\beta n/d}) t^{1/2}$

$$m_2 \sim \begin{cases} \beta t^{1/2}, & \beta n/d > 1 \, ({\rm strong \, chaos}) \\ d^{-2/3} \beta^{4/3} t^{1/3}, & \beta n/d < 1 \, ({\rm weak \, chaos}) \end{cases}$$

Generalizations: higher dimensions, nonlinearity exponent σ:

$$i\dot{\psi}_{l} = \epsilon_{l}\psi_{l} - \beta|\psi_{l}|^{\sigma}\psi_{l} - \sum_{\boldsymbol{m}\in D(\boldsymbol{l})}\psi_{\boldsymbol{m}}$$

$$D\sim eta^2 n^\sigma (\mathscr{P}(eta n^{\sigma/2}))^2$$

 $m_2 \sim (\beta^2 t)^{rac{2}{2+\sigma D}}$, strong chaos, $m_2 \sim (\beta^4 t)^{rac{1}{1+\sigma D}}$, weak chaos.







Generalizations: higher dimensions, nonlinearity exponent σ :

$$\dot{\psi}_{l} = \epsilon_{l}\psi_{l} - \beta|\psi_{l}|^{\sigma}\psi_{l} - \sum_{m\in D(l)}\psi_{m}$$

D=1, $0 < \sigma < 4$:





Ch Skokos et al PRE 2010



TV Laptyeva et al, EPL 2012

Related results by M Mulansky

Restoring Anderson localization? A matter of probability and KAM!

MV Ivanchenko et al PRL 2011





E : total energy L : size of initial wave packet

$$\mathcal{P}_L = \left(1 - \frac{3\kappa E}{L}\right)^{2L}$$

Generalizing: d: dimension V: volume of wave packet $\gamma := 2\sigma$

Related results by Aubry, Johansson



other localizing media

Quasiperiodic potentials (Aubry-Andre):

$$i\frac{\partial\psi_j}{\partial t} = -(\psi_{j+1} + \psi_{j-1}) + V_j\psi_j + \beta|\psi_j|^2\psi_j$$

$$V_j = \lambda \cos(2\pi\alpha j + \varphi)$$



Pecularities:

- spectrum with gaps
- subgaps etc
- fractal properties
- gap selftrapping
- hierarchy of level spacings
- $\alpha = 1/3$

M Larcher et al, arXiv1206.0833 New J Phys, in print

Nonlinear Quantum Kicked Rotor

G Gligoric et al EPL 2011

$$A_n(t+1) = \sum_m (-i)^{n-m} J_{n-m}(k) A_m(t) e^{-i\frac{\tau}{2}m^2 + i\beta |A_m(t)|^2}$$

Spreading first observed by D Shepelyansky PRL 1993



Pecularities:

- spectrum in compact space
- no selftrapping
- $\alpha = 1/3$

Nonlinear Wannier-Stark ladder

$$i\dot{\Psi}_n = -\left(\Psi_{n+1} + \Psi_{n-1}\right) + nE\Psi_n + \beta|\Psi_n|^2\Psi_n$$



Pecularities:

- spectrum is equidistant
- exact resonances
- absence of universality
- exponents depend on E

E=2, β=8, ...,9

1st experimental confirmation from Firenze

PRL 106, 230403 (2011) PHYSICAL REVIEW LETTERS

Observation of Subdiffusion in a Disordered Interacting System

wee

10 J

E. Lucioni,^{1,*} B. Deissler,¹ L. Tanzi,¹ G. Roati,¹ M. Zaccanti,^{1,†} M. Modugno,^{2,3} M. Larcher,⁴ F. Dalfovo,⁴ M. Inguscio,¹ and G. Modugno^{1,‡}

Bose-Einstein condensate of ³⁹K atoms



SF, MV Ivanchenko, N Li Pramana J Phys 77 (2011) 1007

heat conductivity

Consequencies for thermal conductivity

Norm density $n \sim$ energy density $\epsilon \sim$ temperature T

Diffusion rate inside wave packet:

$$D \sim \varepsilon^2 \mathcal{P}^2(\varepsilon)$$
$$\mathcal{P}(\varepsilon) \approx 1 - e^{-a\varepsilon/d}$$

Thermal conductivity:

$$\kappa \sim T^2 \left(1 - \mathrm{e}^{-bT/d} \right)^2$$

 $\kappa \sim T^4$, $T \ll d$ (weak chaos) $\kappa \sim T^2$, $T \gg d$ (strong chaos)

Model 1: The Klein-Gordon chain

$$\begin{aligned} \mathcal{H}_{K} &= \sum_{l} \frac{p_{l}^{2}}{2} + \frac{\tilde{\epsilon}_{l}}{2} u_{l}^{2} + \frac{1}{4} u_{l}^{4} + \frac{1}{2W} (u_{l+1} - u_{l})^{2} \\ \ddot{u}_{l} &= -\partial \mathcal{H}_{K} / \partial u_{l} \\ \ddot{\epsilon}_{l} \text{ uniformly from } \left[\frac{1}{2}, \frac{3}{2} \right] \\ \ddot{u}_{l} &= -\tilde{\epsilon}_{l} u_{l} - u_{l}^{3} + \frac{1}{W} (u_{l+1} + u_{l-1} - 2u_{l}) \end{aligned}$$

Inducing a heat flow and measuring conductivity: i

$$\ddot{u}_{1,N} = -\partial H/\partial u_{1,N} + \xi_{1,N} - \lambda \dot{u}_{1,N}$$

$$\langle \xi_{1,N}(t)\xi_{1,N}(0) \rangle = 2\lambda T_{1,N}\delta(t)$$

$$j_{KG} = -\frac{1}{2W} \sum_{l} (\dot{u}_{l+1} + \dot{u}_{l})(u_{l+1} - u_{l})$$

$$\kappa = jN/(T_N - T_1) \qquad T = (T_N + T_1)/2 \\ (T_N - T_1)/T = 0.5$$



Model 2: The Fröhlich-Spencer-Wayne chain

$$\mathcal{H}_{FSW} = \sum_{l} \frac{p_l^2}{2} + \frac{\tilde{\epsilon}_l}{2} u_l^2 + \frac{1}{4} (u_{l+1} - u_l)^4$$

J. Fröhlich, T. Spencer and C. E. Wayne, J. Stat. Phys. 42, 247 (1986)

- limit of KG model for strong disorder
- renormalized frequencies
- artificial total mechanical momentum conservation in anharmonic FPU part
- only doublet interactions, but completely uncorrelated frequencies
- only weak chaos and crossover to pseudo-FPU regime since d~1

KG: size effects

SF, MV Ivanchenko, N Li Pramana J Phys 77 (2011) 1007

Linear chain:

$$\kappa_{linear} \sim \mathrm{e}^{-N/\xi}$$

Assume for nonlinear chain:

$$\kappa \sim T^{\alpha}$$

Needed system size:

$$N \sim -\alpha \xi \ln T$$





- evidence for dropping of k with dropping T
- no contradiction to predictions
- no real confirmation either
- much better computations needed, other comp. architechture required
- or another splendid idea wanted

FSW: results

SF, MV Ivanchenko, N Li Pramana J Phys 77 (2011) 1007



- evidence for dropping of k with dropping T
- no contradiction to predictions
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going quantum

Two interacting particles in a quasiperiodic potential

$$\hat{\mathcal{H}} = \sum_{j} \left[\hat{b}_{j+1}^{+} \hat{b}_{j} + \hat{b}_{j}^{+} \hat{b}_{j+1} + \epsilon_{j} \hat{b}_{j}^{+} \hat{b}_{j} + \frac{U}{2} \hat{b}_{j}^{+} \hat{b}_{j}^{+} \hat{b}_{j} \hat{b}_{j} \right]$$

basis:

$$|q\rangle = \sum_{m,l\leqslant m}^{N} \mathcal{L}_{l,m}^{(q)}|l,m\rangle, \qquad |l,m\rangle \equiv \frac{b_{l}^{+}b_{m}^{+}|0\rangle}{\sqrt{1+\delta_{lm}}}$$

M.V. Ivanchenko R. Khomeriki S. Flach EPL 98 66002 (2012)

pdf of particle density:

$$p_l^{(q)} = \frac{\langle q | \hat{b}_l^+ \hat{b}_l | q \rangle}{2} = \frac{1}{2} \left(\sum_{k,l \leqslant k}^N \mathcal{L}_{l,k}^{(q)2} + \sum_{m,l \geqslant m}^N \mathcal{L}_{m,l}^{(q)2} \right)$$

Participation number of density pdf:

$$P_q = 1 \big/ \sum_l^N (p_l^{(q)})^2$$

Results: eigenfunctions



M.V. Ivanchenko R. Khomeriki S. Flach EPL 98 66002 (2012)

U = 7.9 and $\lambda = 2.5$

Results: PDF of spreading of wave packet with λ =2.5 and N=2500 and two particles initially at adjacent sites



Results: the complete picture from spreading wave packets: square rooted 2nd moment for 60 different realizations



Summary of Lecture III

Fishman, Pikovsky, Basko, Aubry: slowing down of spreading? we searched and did not find ANY signature of slowing down

Shepelyansky: different predictions for exponents? our numerics exclude them. Some arguments appear to be incorrect

Heat conductivity measurements (SF et al Pramana J Phys 2011): energy density dependence follows predictions

Two interacting quantum particles: disorder: weak enhancement of localization length D. Krimer et al JETP Letters 2011 quasiperiodic potentials: complete delocalization MV Ivanchenko et al EPL 2012

Nonlinear diffusion equations and scaling (arXiv:1206.6085): very good agreement with spreading of wave packets

Speeding up subdiffusion for easier experimental studies (arXiv:1210:3148): is possible and agrees with main underlying assumptions

Take Home Messages

- nonlinear dynamical systems nonintegrability, chaos
- quasiperiodic motion destroyed, BUT:
- periodic orbits are generic low-d invariant manifolds
- breathers are essential periodic orbits which describe the evolution of relevant mode-mode interactions, correlations in and relaxations of complex systems
- in the long run chaos destroys coherence and therefore wave localization is lost in any of its forms