

Topics in theoretical physics I

self-organization on scale hierarchy

Z. Yoshida (The University of Tokyo)

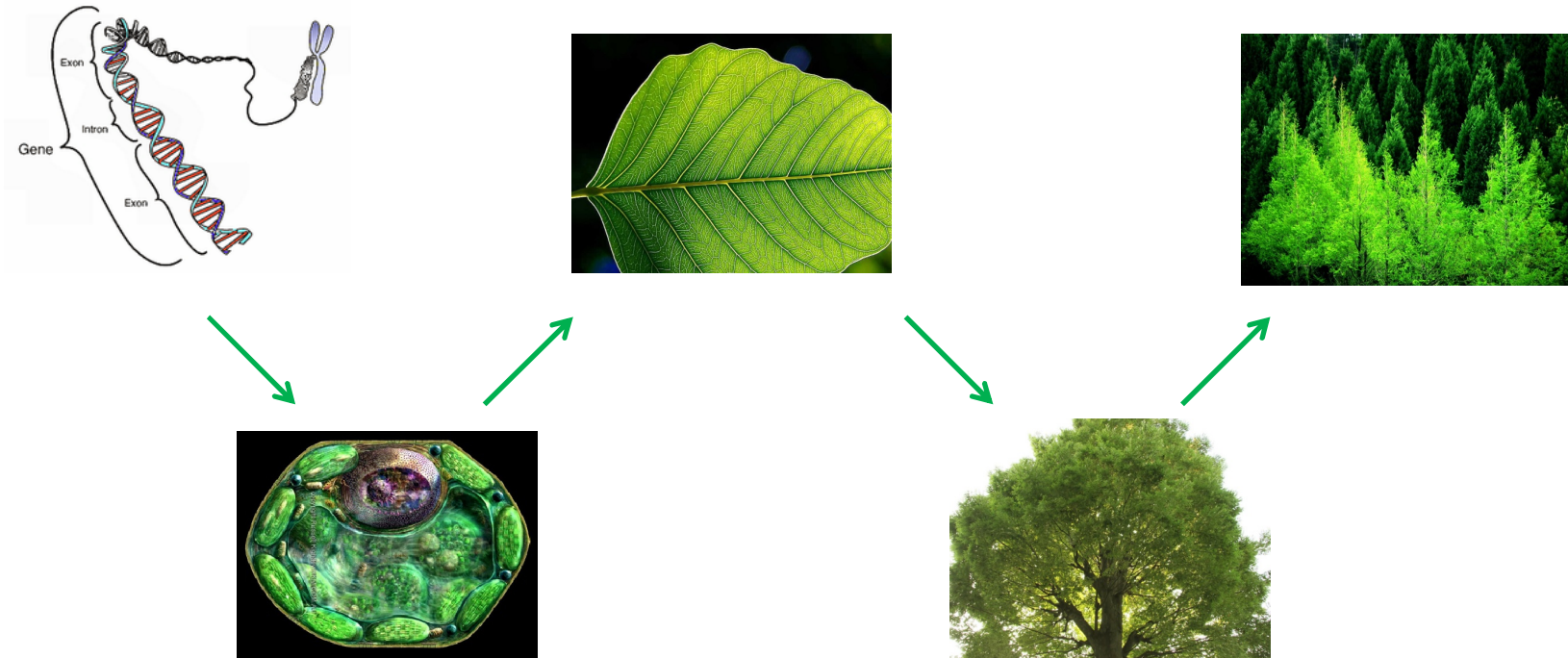
Collaborators:

S.M. Mahajan (U. Texas), P.J. Morrison (U. Texas),

R.L. Dewar (ANU), F. Dobarro (Trieste)

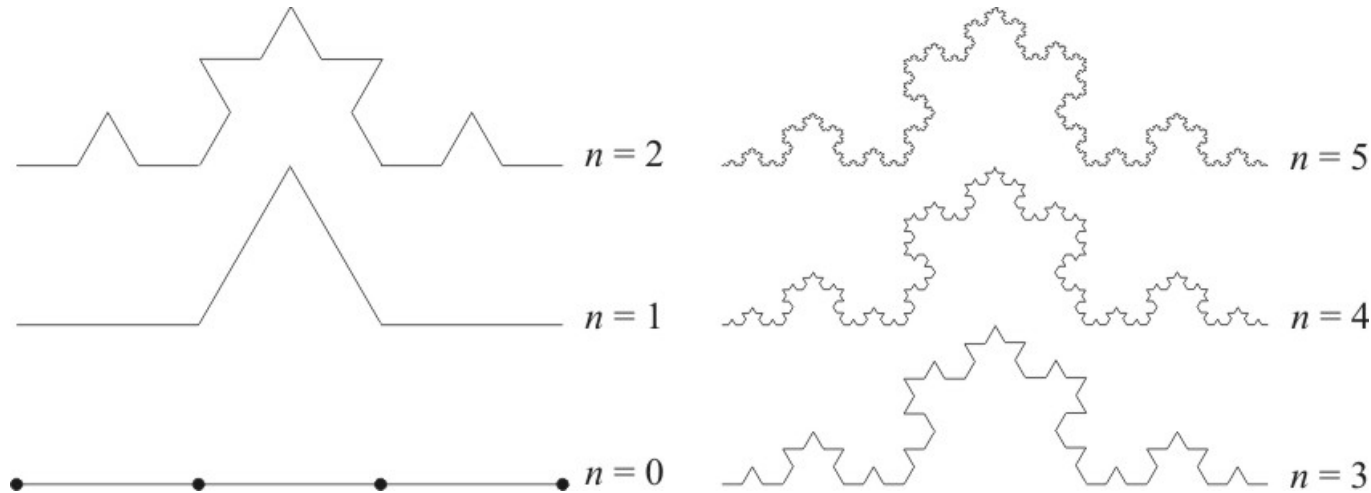
N. Shatashvili (TSU)

Scale hierarchy



- Surprisingly diverse structures and mechanisms on different scales
- How “macro” can be different from “micro” ?
- Physics: What is the mechanism that works without **blueprints** ?

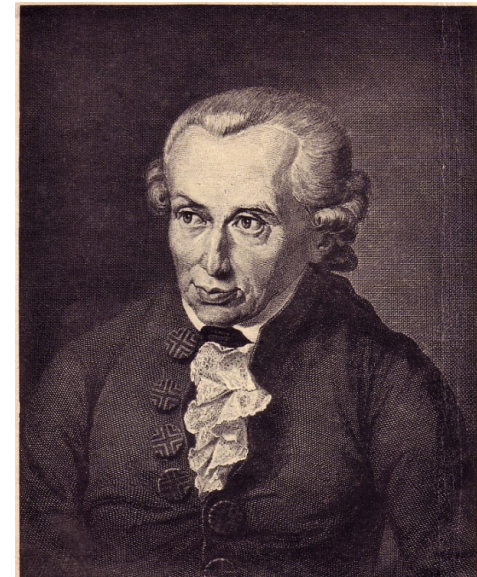
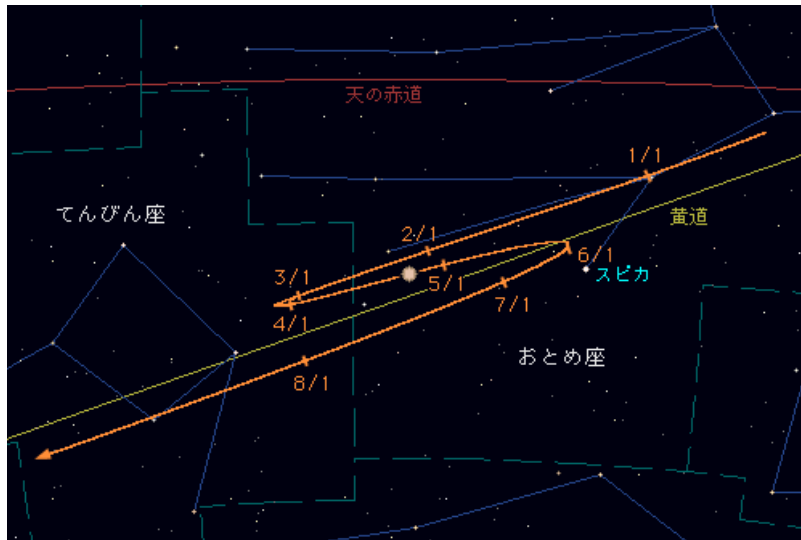
subject defines a scale



The definition (representation) of matter depends on the subject=scale.

Space-time: *a priori* of theory (?)

- *Kopernikanische Wendung*
a priori of recognition



Immanuel Kant
(1724-1804)

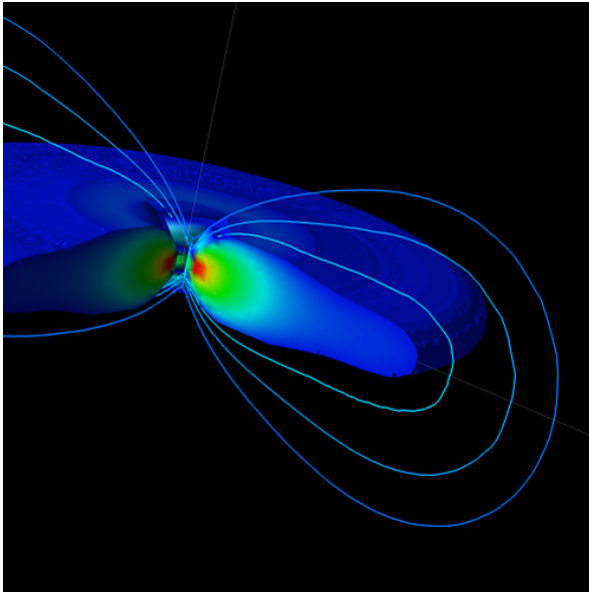
phenomena (event) → framework of recognition (space-time)

Vortex = space-time distortion

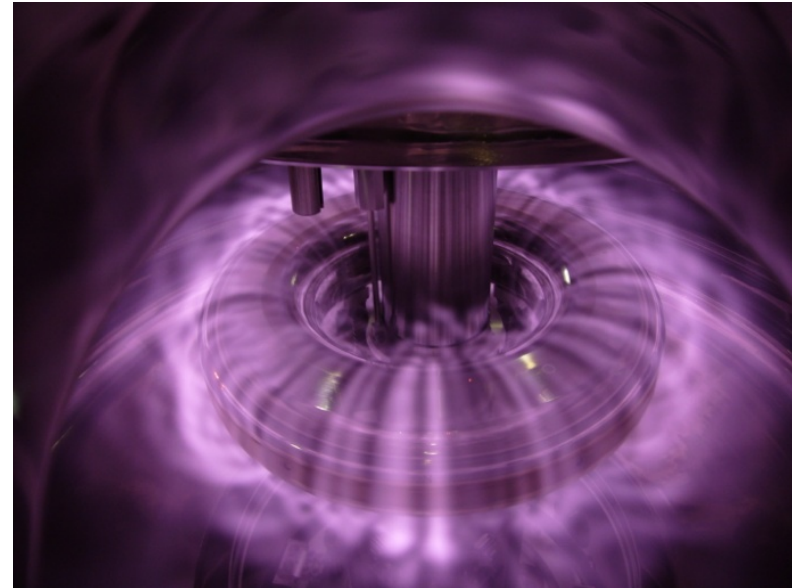


kurasse.jp/member/little-kinoko778/note/93577

vortex $\rightarrow$ *self-organized confinement*

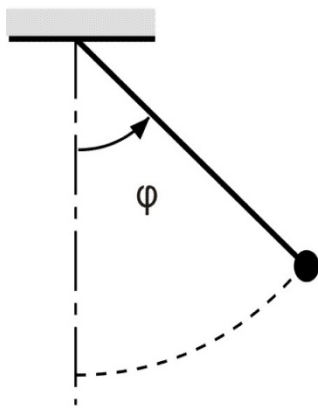


Jovian magnetosphere



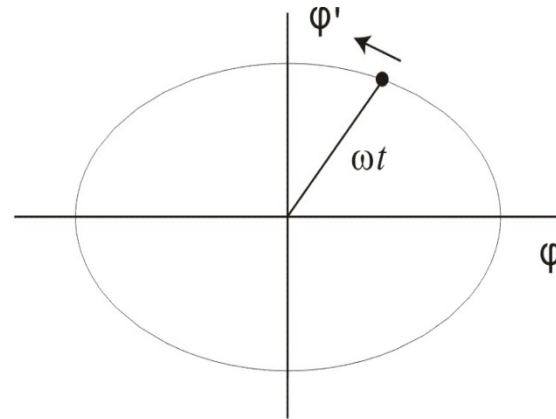
RT-1 magnetospheric plasma

“canonical vortex” = micro scale



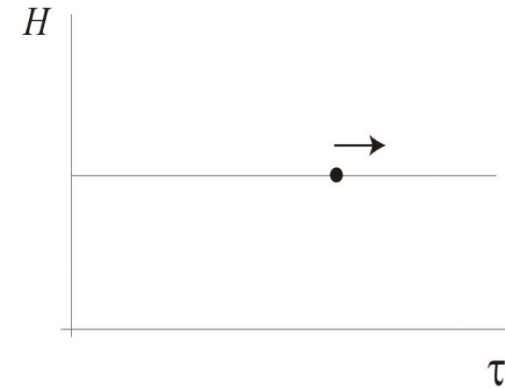
(a)

repetition



(b)

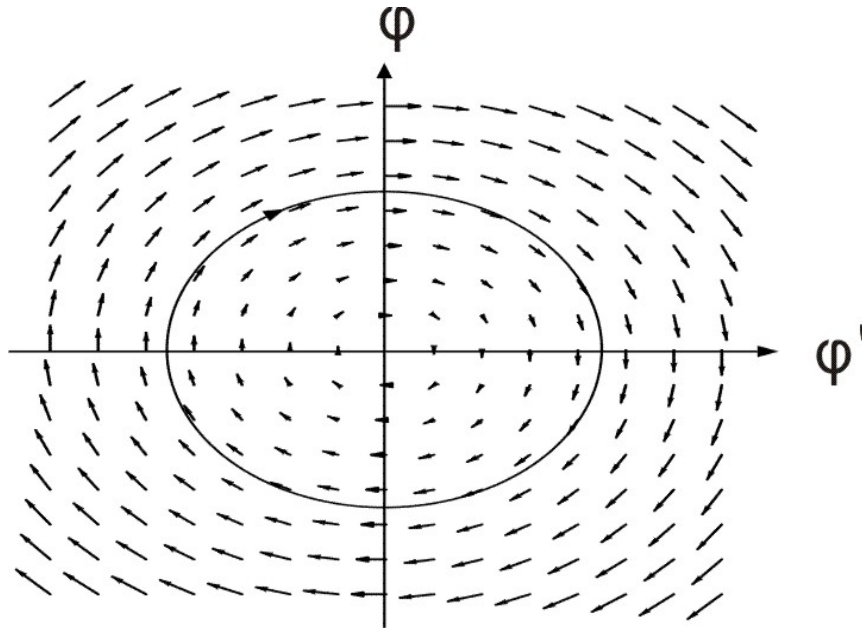
circulation



(c)

continuation

Hamiltonian formalism



$$J = \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix}$$

Symplectic group

→ canonical vortex

matter = energy = Hamiltonian H

space-time = symplectic geometry J

$$\frac{d}{dt} F = \{H, F\}$$

$$\{H, F\} = \langle \partial_z H, J \partial_z F \rangle$$

What is *macroscopic* space-time ?

- How can magnetic field “confine” a plasma, despite the fact that $f = \exp(-\beta E)$?

→ This is possible because of “scale separation”.

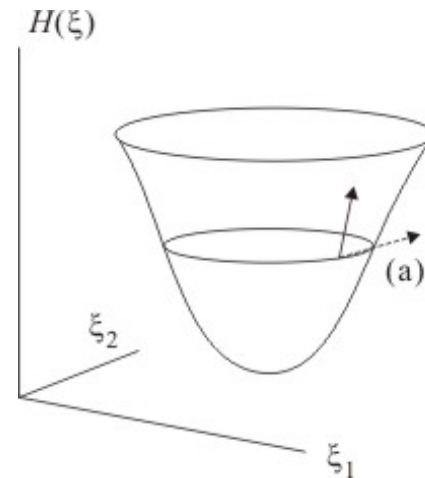
- What is scale hierarchy?
- What is “state” and what is “space”?

micro = canonical / macro = non-canonical

General form of Hamiltonian systems

- Hamiltonian mechanics is dictated by J (Poisson operator) and H (Hamiltonian)

$$\frac{d}{dt} z = J \partial_z H(z)$$



$$\text{Poisson bracket: } \{G, F\} = \langle \partial_z G(z), J \partial_z F(z) \rangle$$

$$\frac{d}{dt} F(z) = \{H, F\}$$

$$\{\{F, G\}, H\} + \{\{G, H\}, F\} + \{\{H, F\}, G\} = 0$$

Examples of Hamiltonian systems

classical mechanics:

$$\frac{d}{dt} \mathbf{z} = \frac{d}{dt} \begin{pmatrix} q \\ p \end{pmatrix} = \begin{pmatrix} 0 & I \\ -I & 0 \end{pmatrix} \begin{pmatrix} \partial_q H \\ \partial_p H \end{pmatrix} = J \partial_{\mathbf{z}} H$$

quantum mechanics:

$$\partial_t \psi = -i \partial_{\psi} \langle \mathbb{H} \psi, \psi \rangle / 2 = J \partial_{\psi} H$$

These examples are “canonical” because J are regular operators.

Non-canonical Hamiltonian mechanics

- Non-canonicity : $\text{Ker}(J)$

$$J = \begin{pmatrix} 0 & 0 & 0 \\ 0 & \boxed{\begin{matrix} 0 & I \\ -I & 0 \end{matrix}} & 0 \\ 0 & \boxed{\begin{matrix} 0 & I \\ -I & 0 \end{matrix}} & 0 \end{pmatrix}$$

Effective phase space

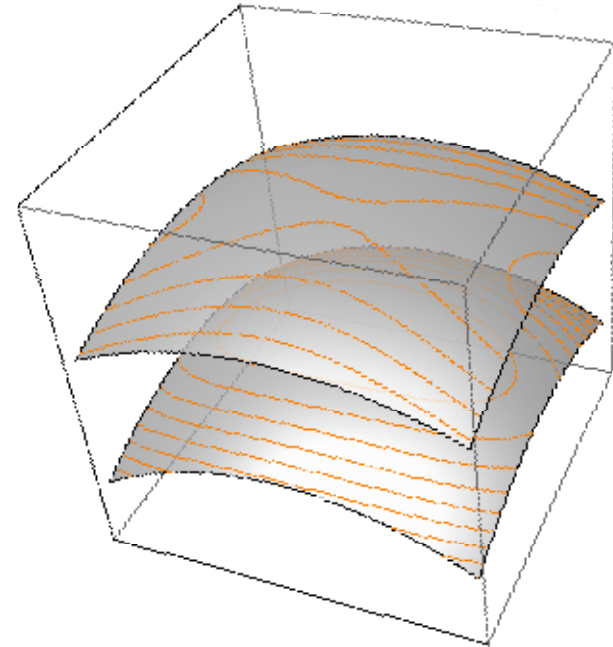
- $\text{Ker}(J) = \text{Coker}(J) \rightarrow$ “topological defect”

non-canonical Hamiltonian mechanics

- $\text{Ker}(J) = \text{Coker}(J) \rightarrow$ “topological constraint”
- Foliation of $\text{Ker}(J) \rightarrow$ Casimir elements

$$\exists C \text{ s.t. } \{G, C\} = 0 \ (\forall G)$$

i.e. $\partial_z C \in \text{Ker}(J)$



Scale hierarchy of magnetized particles

$$H = \frac{m}{2} (V_c^2 + V_{\parallel}^2 + V_{\perp}^2) + q\phi$$

$$\begin{aligned} H_c &= \mu\omega_c + \frac{m}{2} (V_{\parallel}^2 + V_{\perp}^2) + q\phi \\ &= \mu\omega_c + \frac{(P_{\theta} - q\psi)^2}{2mr^2} + \frac{p_{\parallel}^2}{2m} + q\phi \end{aligned}$$

$$\mathbf{z} = (\mathcal{G}_c, \mu; \zeta, p_{\parallel}; \theta, P_{\theta})$$

Coarse graining $\rightarrow$ macro-hierarchy

$$\mathbf{z} = (\mathcal{G}_c, p_c; \zeta, p_{\parallel}; \theta, P_{\theta}) \rightarrow (\cancel{\mathcal{G}_c}, \mu; \zeta, p_{\parallel}; \theta, P_{\theta})$$

Coarse-graining $\rightarrow$ non-canonicalization

$$J = \begin{pmatrix} J_c & 0 & 0 \\ 0 & J_c & 0 \\ 0 & 0 & J_c \end{pmatrix} \rightarrow J_{nc} = \begin{pmatrix} 0 & 0 & 0 \\ 0 & J_c & 0 \\ 0 & 0 & J_c \end{pmatrix}$$

Boltzmann distribution on Casimir leaf

$$\delta(S - \alpha N - \beta E - \gamma M) = 0$$

$$f = c \exp(-\beta H_c - \gamma \mu)$$

Chemical potential

Quasi-particle number

$$S = -\int f \log f d^6 z$$

$$N = \int f d^6 z$$

$$E = \int H_c f d^6 z$$

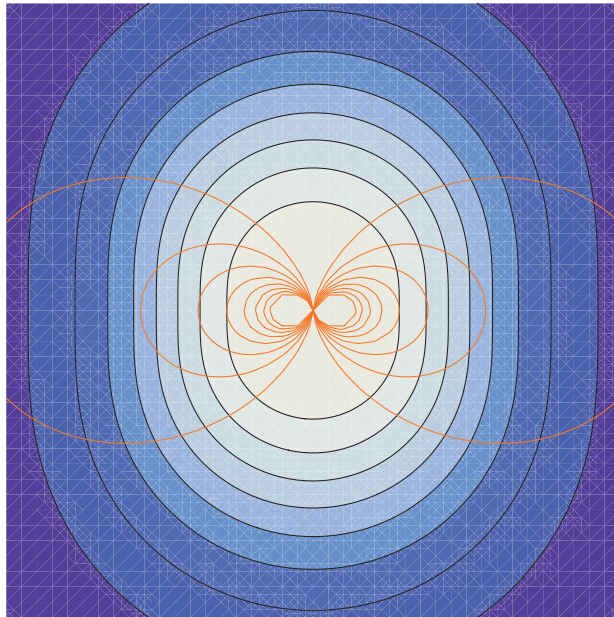
$$M = \int \mu f d^6 z$$

Embedding into the lab-frame space

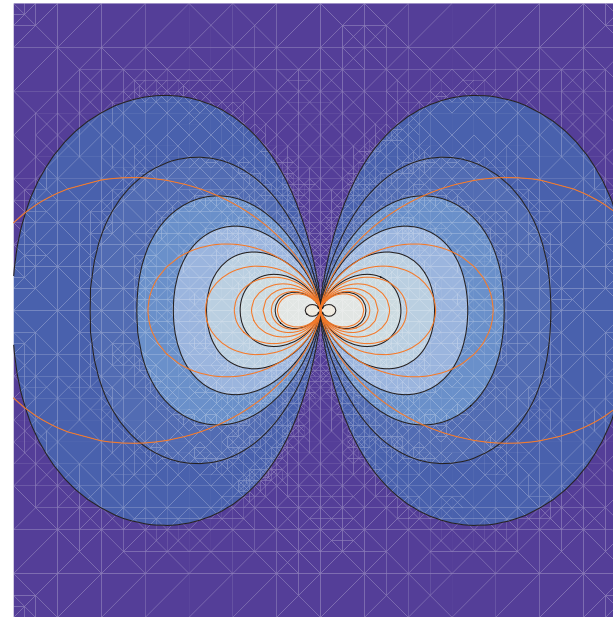
$$\begin{aligned}\rho(x) &= \int f d^3v = \int f (2\pi\omega_c / m) d\mu dv_{\parallel} dv_{\theta} \\ &= c \int \exp(-\beta H_c - \gamma \mu) \frac{2\pi\omega_c d\mu}{m} dv_{\parallel} dv_{\theta} \\ &= \frac{\omega_c(x)}{\omega_c(x) + \gamma}\end{aligned}$$

Density clump in lab-frame space

Adiabatic invariants = *number* of quasi-particles
→ thermodynamic distribution on a Casimir leaf



(A)



(B)

Topics in theoretical physics II

self-organization in foliated phasespace

Z. Yoshida (The University of Tokyo)

Collaborators:

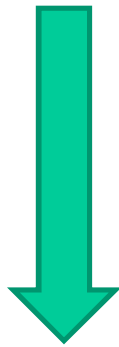
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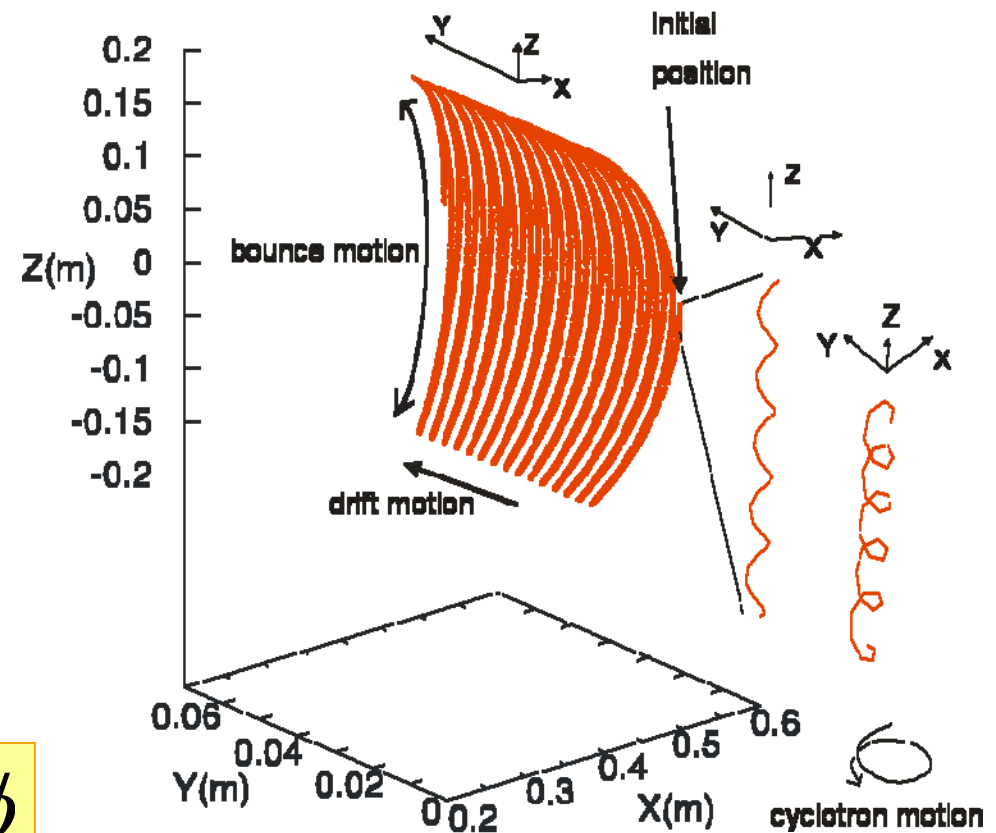
Scale hierarchy of magnetized particles

$$H = \frac{m}{2} (V_{\perp}^2 + V_{\parallel}^2) + q\phi$$



Guiding center = quasi-particle

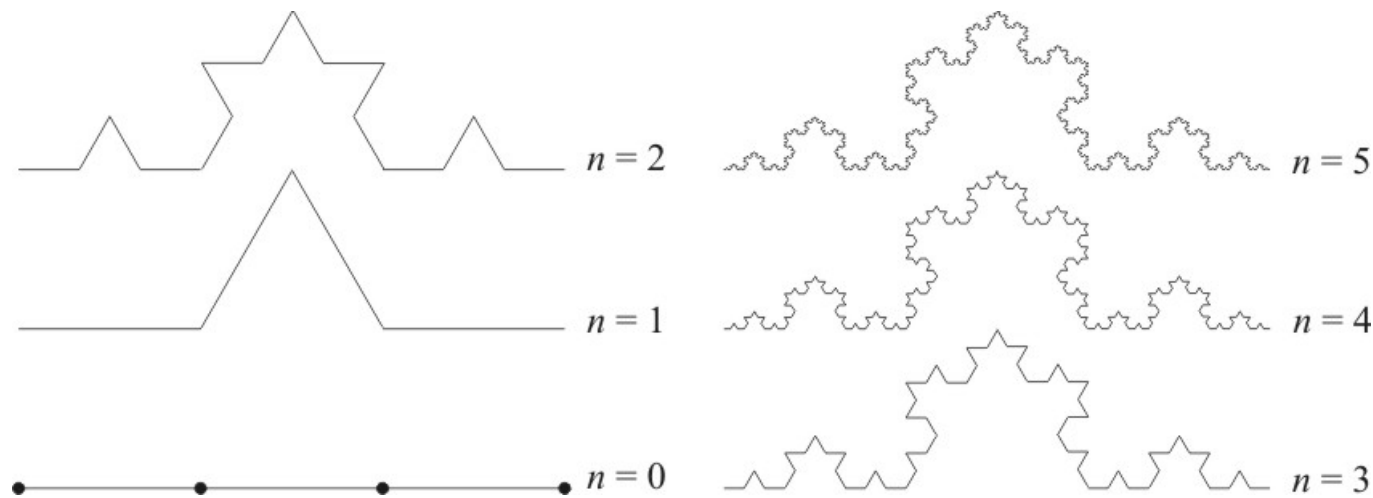
$$H_{gc} = \omega_c \mu + \omega_b J_{\parallel} + q\phi$$



subject defines a scale

$$\mathbf{z} = (\mathcal{G}_c, p_c; \zeta, p_{\parallel}; \theta, P_{\theta}) \rightarrow (\cancel{\mathcal{G}_c}, \mu; \zeta, p_{\parallel}; \theta, P_{\theta})$$

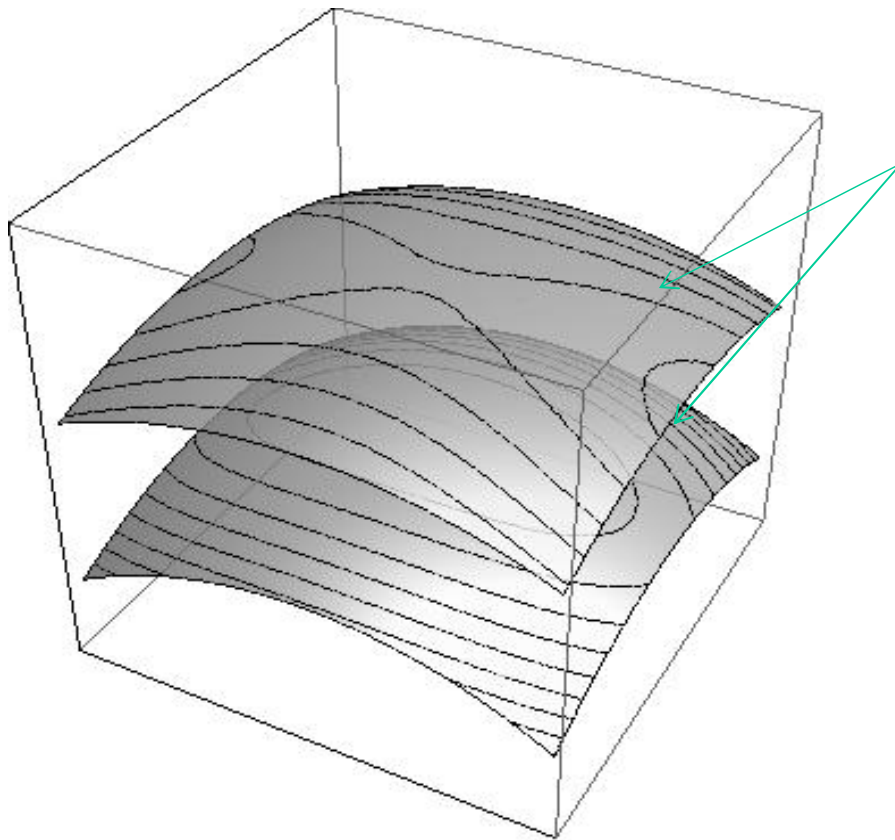
The definition (representation) of matter depends on the subject=scale.



Foliated phase space of *non-canonical* Hamiltonian system

- $\text{Ker}(J) = \{ \text{grad } C(\mathbf{z}) \}$

Casimir leaf



The “effective” phase space of constrained dynamics

- Equilibrium points?
- Stability?
- Thermal equilibrium?

Grand-canonical distribution on Casimir leaf

$$\delta(S - \alpha N - \beta E - \gamma M) = 0$$

$$f = c \exp[-\beta(H_c + \gamma' \mu)]$$

Chemical potential

Quasi-particle number

$$S = -\int f \log f d^6 z$$

$$N = \int f d^6 z$$

$$E = \int H_c f d^6 z$$

$$M = \int \mu f d^6 z$$

Embedding into the lab-frame space

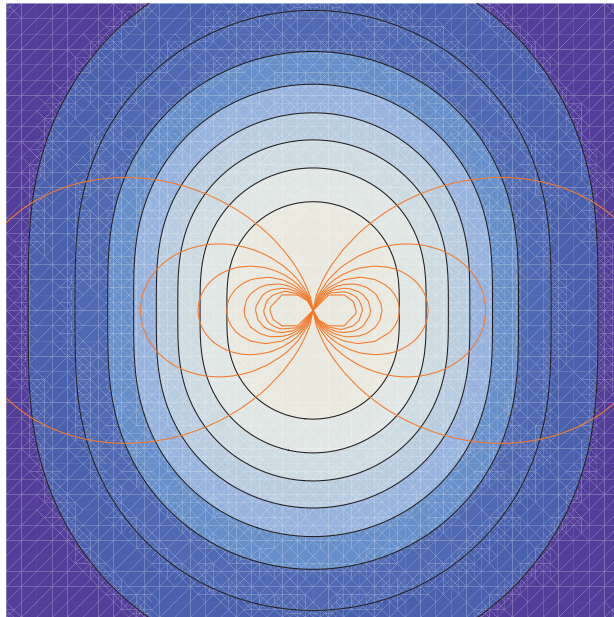
$$\begin{aligned}\rho(x) &= \int f d^3v = \int f \frac{2\pi\omega_c d\mu}{m} dv_{\parallel} \\ &= c \int \exp(-\beta H_c - \gamma \mu) \frac{2\pi\omega_c d\mu}{m} dv_{\parallel} \\ &= \frac{\omega_c(x)}{\omega_c(x) + \gamma}\end{aligned}$$

Density clump in lab-frame space

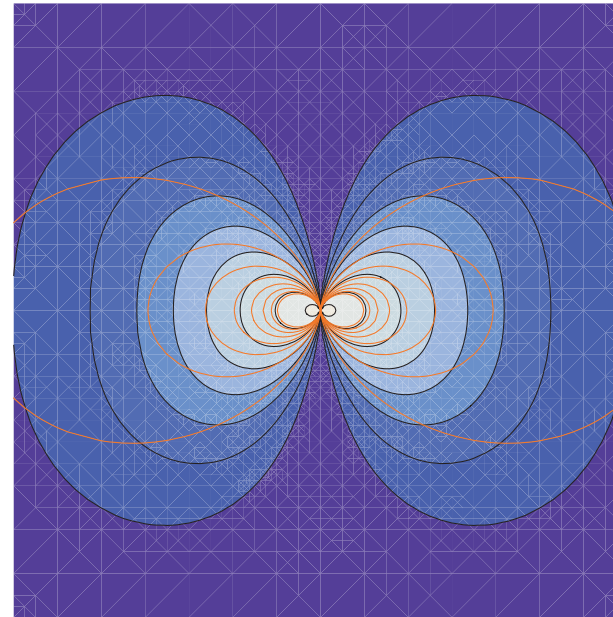
Adiabatic invariants

→ *phase space* of “quasi-particles”

→ thermodynamic distribution on a Casimir leaf



(A)



(B)

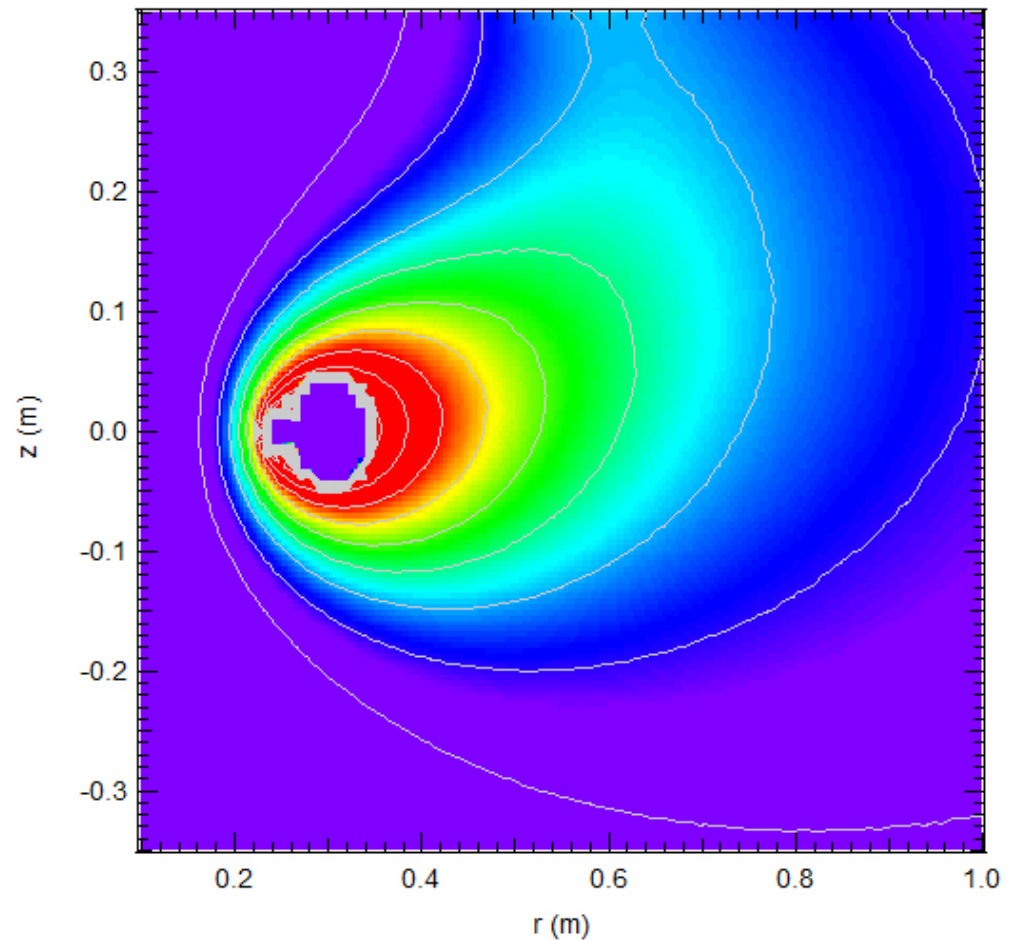
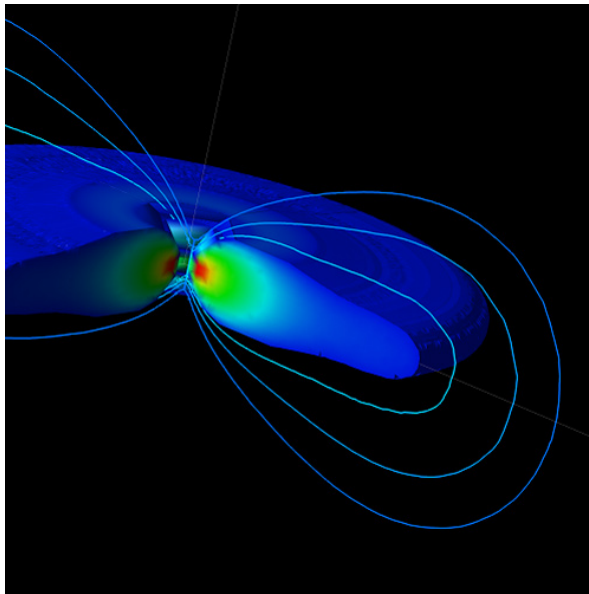
Conclusion (I)

- Scale hierarchy = foliated phase space
- Adiabatic invariant = *Casimir element*
→ foliation
- Distorted metric on a leaf → structure

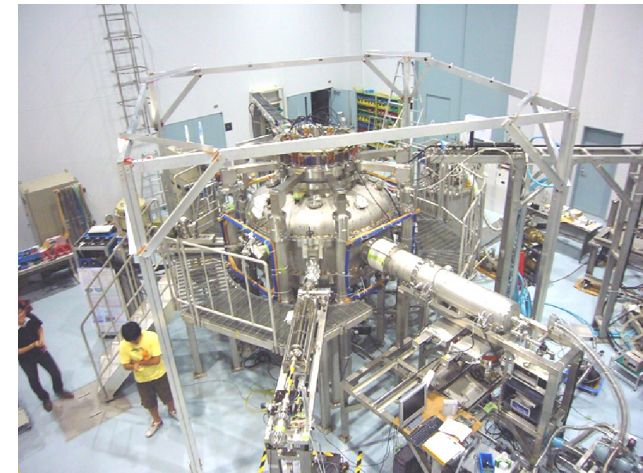
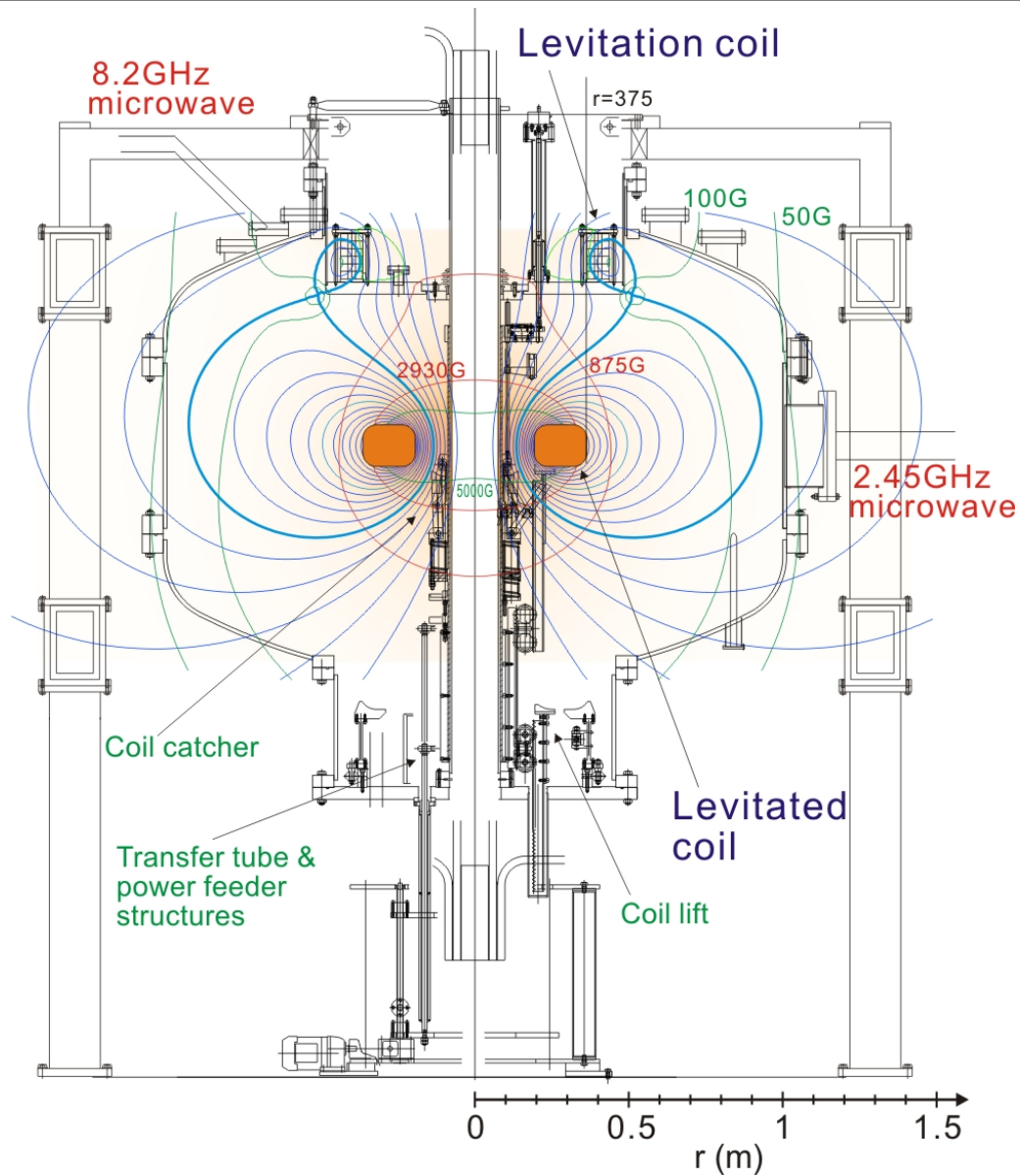
Z.Yoshida & S.M. Mahajan, *Self-organization in foliated phase space: construction of a scale hierarchy by adiabatic invariants of magnetized particles*, Prog. Theor. Exp. Phys. **2014** (2014), 073J01

A magnetosphere on the Earth

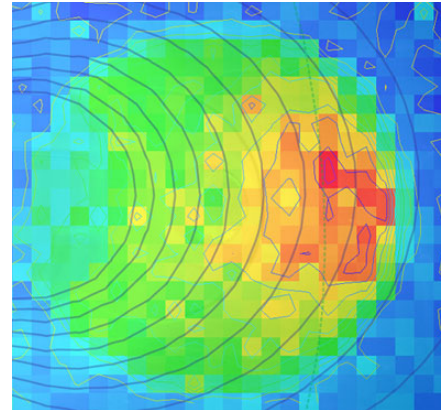
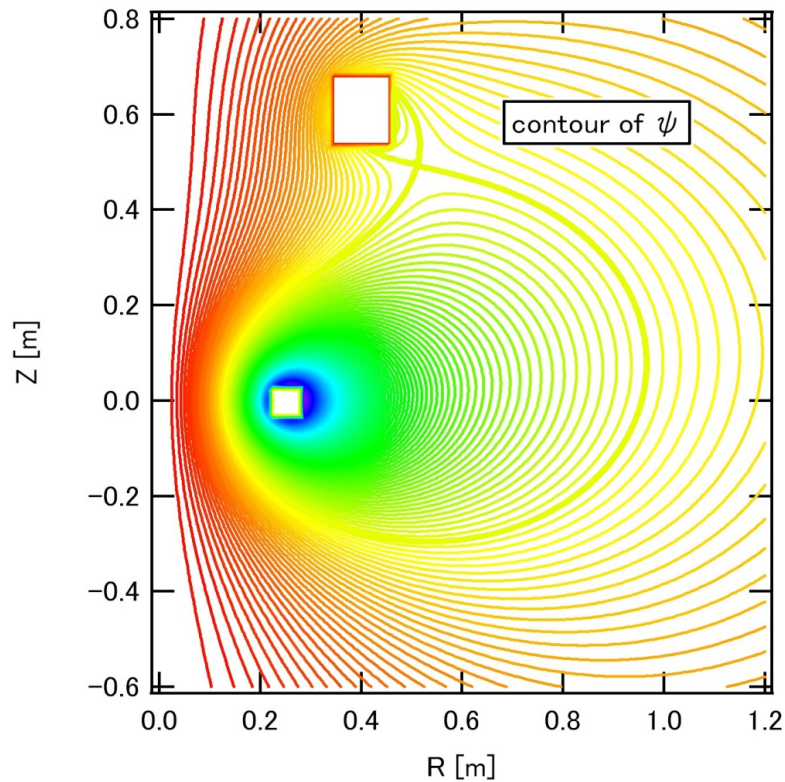
RT-1 project



Levitating HTC superconducting magnet system



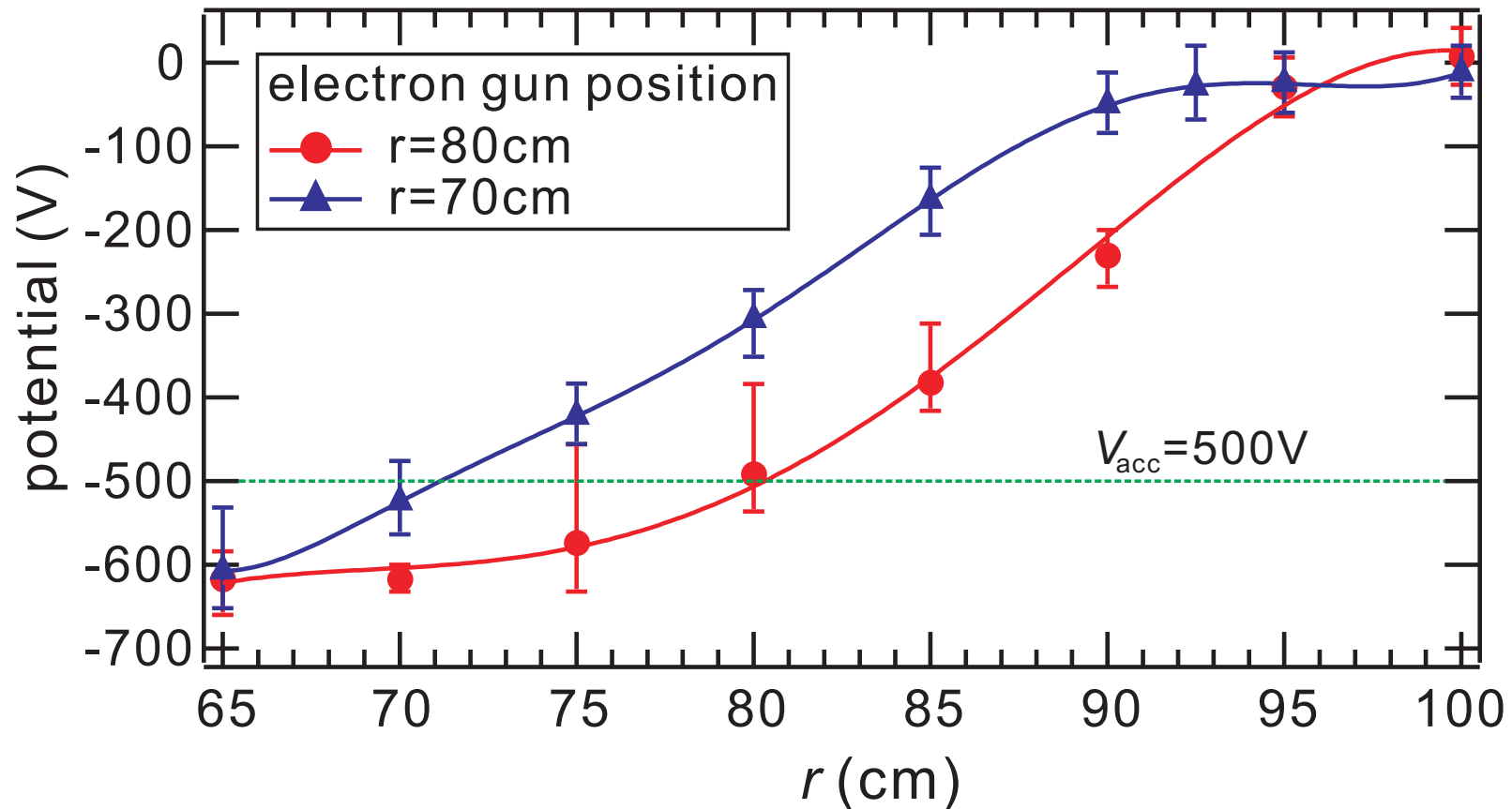
High-beta plasma confinement



$$T_e \approx 10 \sim 30 \text{ keV}, \quad n_e = 10^{16} - 10^{17} \text{ m}^{-3}$$

$$\beta \approx \beta_e \approx 0.7, \quad \tau_E \approx 0.5 \text{ sec}$$

Inward (up-hill) diffusion



ZY *et al.*, Phys. Rev. Lett. **104** (2010), 235004 .

space for “confinement”



kurasse.jp/member/little-kinoko778/note/93577

Conclusion (II)

- Experimental proof of *self-organized confinement*.
- Experimental evidence of *inward diffusion*.

MHD (incompressible)

- Naïve form:

$$\begin{aligned}\partial_t \mathbf{V} &= -P_\sigma(\nabla \times \mathbf{V}) \times \mathbf{V} + P_\sigma(\nabla \times \mathbf{B}) \times \mathbf{B}, \\ \partial_t \mathbf{B} &= \nabla \times (\mathbf{V} \times \mathbf{B}).\end{aligned}$$

- State vector:

$$u = (\mathbf{V}, \mathbf{B}) \in L_\sigma^2(\Omega) \times L_\sigma^2(\Omega)$$

$$L_\sigma^2(\Omega) := \left\{ \mathbf{v} \in L_\sigma^2(\Omega); \nabla \cdot \mathbf{v} = 0, \mathbf{n} \cdot \mathbf{v} = 0 \right\}$$

$$P_\sigma : L^2(\Omega) \rightarrow L_\sigma^2(\Omega)$$

Hamiltonian form of MHD

- Hamiltonian

$$H(u) = \frac{1}{2} \int_{\Omega} (V^2 + B^2) dx = \frac{1}{2} \|u\|^2$$

- Poisson operator

$$J(u) = \begin{pmatrix} -P_{\sigma}(\nabla \times V) \times \circ & P_{\sigma}(\nabla \times \circ) \times \mathbf{B} \\ \nabla \times (\circ \times \mathbf{B}) & 0 \end{pmatrix}$$

- *Casimir elements:*

$$C_1(u) = \frac{1}{2} \langle \mathbf{A}, \mathbf{B} \rangle, \quad C_2(u) = \langle \mathbf{V}, \mathbf{B} \rangle$$

Beltrami equilibria on helicity leaves

- Beltrami equilibrium:

$$\partial_u H_\mu(u) = 0 \quad (H_\mu = H - \mu C_1).$$

$$\rightarrow \nabla \times \mathbf{B} = \mu \mathbf{B}, \quad \mathbf{B} \in L^2_\sigma(\Omega).$$

- Two classes of Beltrami eigenvalues:

(1) Self-adjoint curl operator S

$\rightarrow$ discrete real eigenvalues $\mu \in \{\lambda_1, \lambda_2, \dots\}$

(2) Non-self-adjoint extension T

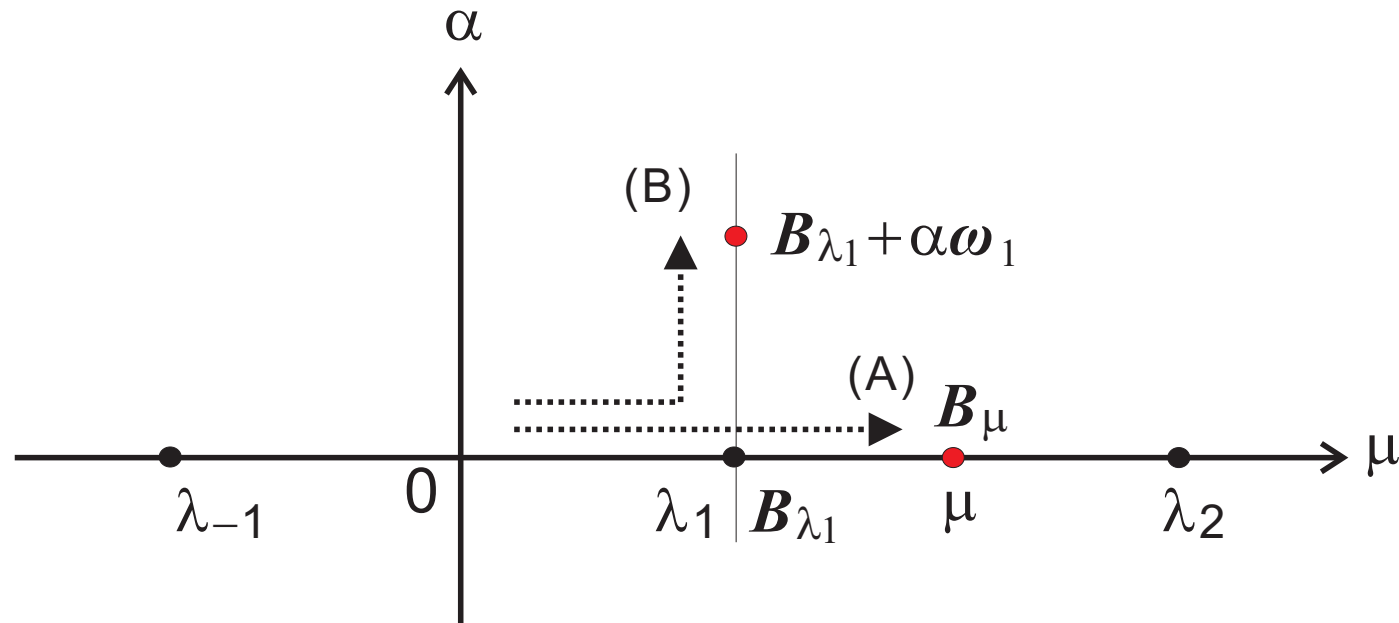
(if Ω is multiply connected) $\rightarrow \forall \mu \in \mathbb{C}$

Bifurcation theorem

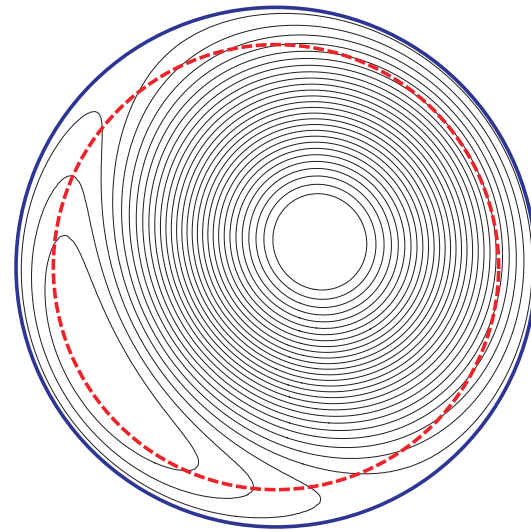
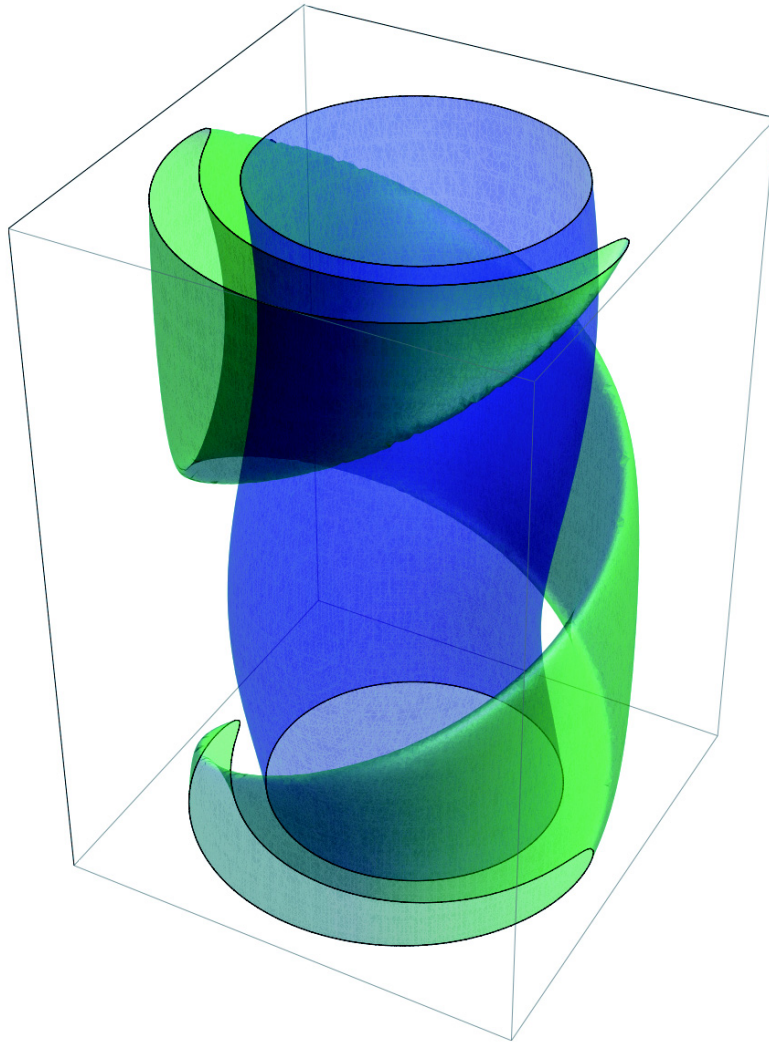
Theorem 1

Let A_H be the vector potential of B_H (cohomology).

If $\langle A_H, \omega_j \rangle = 0$, then branch-(B) bifurcates at $\mu = \lambda_j \in \sigma_p(S)$.



Bifurcated Beltrami equilibrium

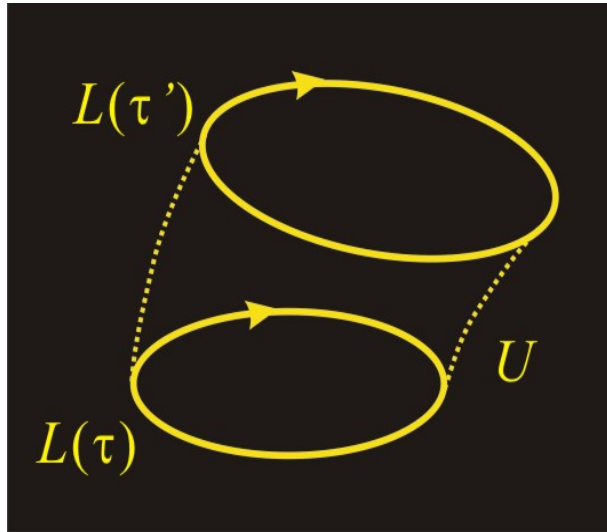


Conclusion (III)

- The *helicity* is a Casimir element that foliates the phase space.
- We find bifurcated equilibrium points on helicity leaves, because helicity leaves are distorted with respect to the energy norm.
- A tearing mode is an equilibrium on a leaf of singular (resonant) Casimir element

Z. Yoshida & R. L. Dewar; J. Phys. A **45** (2012), 365502 1-36.

“Loops” in a fluid / plasma



$$\frac{d}{dt} \left(\oint_{L(t)} \mathbf{P} \cdot d\mathbf{x} \right) = \oint_{L(t)} [\partial_t \mathbf{P} + (\nabla \times \mathbf{P}) \times \mathbf{V}] \cdot d\mathbf{x} = 0$$

if canonical momentum $\mathbf{P} = m\mathbf{V} + (q/c)\mathbf{A}$ obeys

$$\partial_t \mathbf{P} + (\nabla \times \mathbf{P}) \times \mathbf{V} = -\nabla \varphi \quad (\varphi = H + h).$$

Vortex and Entropy

$$-\oint \delta W$$

$$\begin{aligned} \frac{d}{dt} \left(\oint_{L(t)} \mathbf{P} \cdot d\mathbf{x} \right) &= \oint_{L(t)} [\partial_t \mathbf{P} + (\nabla \times \mathbf{P}) \times \mathbf{V}] \cdot d\mathbf{x} \\ &= \oint_{L(t)} -\nabla(H + h) \cdot d\mathbf{x} + \overset{0}{\oint_{L(t)} T \nabla S \cdot d\mathbf{x}} \end{aligned}$$

$$-\oint dE$$

$$\oint \delta Q$$

Relativistic circulation theorem

$$\frac{d}{ds} \left(\oint_{L(s)} P^\mu \cdot dx_\mu \right) = \oint_{L(s)} (\partial^\mu P^\nu - \partial^\nu P^\mu) U_\nu dx_\mu$$

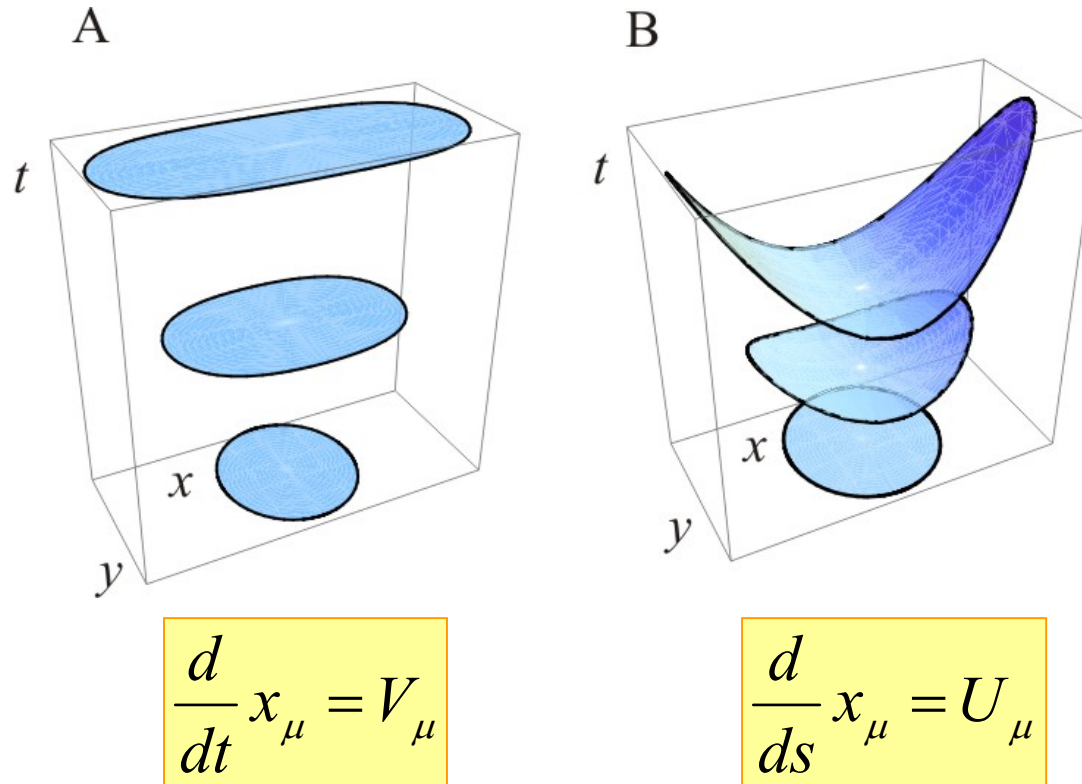
s : proper time, $U^\mu = (\gamma, \gamma V^j / c)$

relativistic equation of motion

$$(\partial^\mu P^\nu - \partial^\nu P^\mu) U_\nu = T \partial^\mu S$$

Relativistic circulation theorem applies on space-time:
relativistic distortion of space-time

Relativistic distortion of space-time

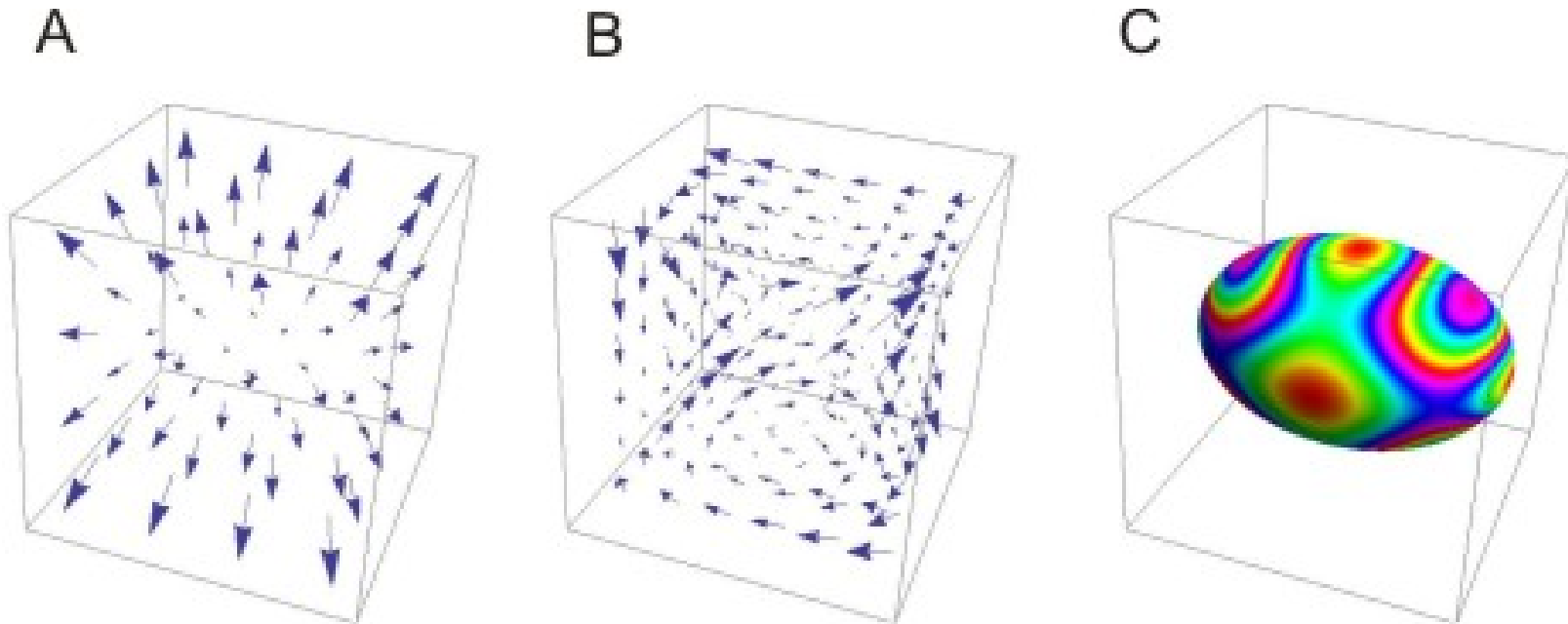


Relativity destroys the “synchronity” of a cycle.

→ “twists” space-time
 → generate circulation

$$\oint_{L(t)} \gamma^{-1} T dS$$

scalar $\rightarrow$ axial vector (vortex/magnetic field)
cosmological origin of magnetic field



$$\mathbf{V} \propto \nabla \phi \quad \Rightarrow \quad \mathbf{\Omega} \propto \nabla \gamma^{-1} \times \nabla \phi$$

S. M. Mahajan & ZY, Phys. Rev. Lett. **105** (2010), 095005.

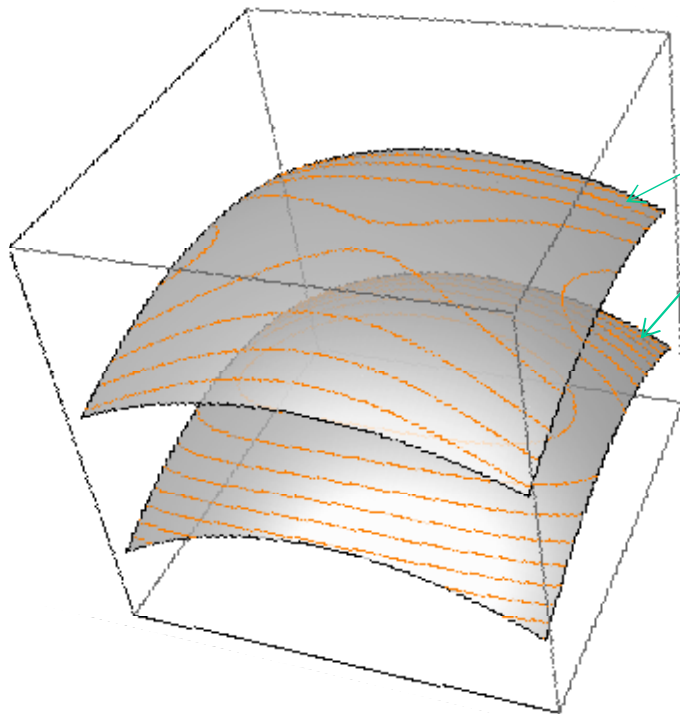
Conclusion (III)

- Unified (canonical) Vortex
→ *flow-field (EM) coupling* .
- Circulation conserves as a quantum
(*helicity* is a Casimir)
- Relativity → space-time distortion
→ *creation* of vorticity (magnetic field)

Foliated phase space of *non-canonical* Hamiltonian system

- $\text{Ker}(\mathcal{J}) = \text{Coker}(\mathcal{J}) = \{ \text{grad } C(\mathbf{u}) \}$

Casimir element



The “effective” phase space of constrained dynamics

- Equilibrium points?
- Stability?
- Thermal equilibrium?

Summary

- Macro = non-canonical
- Macro hierarchy = Casimir leaf
- Foliation $\rightarrow$ distorted space-time

Newton-Kant “space” $\rightarrow$ relativity, foliation
and beyond

The Euler eq. and vorticity eq.

- Euler equation of ideal fluid:

$$\begin{aligned}\partial_t u + (u \cdot \nabla) u &= -\nabla p, & \nabla \cdot u &= 0, \\ n \cdot u &= 0\end{aligned}$$

- Vorticity formulation:

$$\begin{aligned}\partial_t \omega &= \nabla \times (u \times \omega) & (\omega &:= \nabla \times u) \\ &= \{\omega, \phi\} & (2D : u &= \text{curl} \phi, \omega = -\Delta \phi)\end{aligned}$$

- *Vorticity eq. in $H^{-1}(\Omega)$ is equivalent to Euler eq. in $L^2_\sigma(\Omega)$.*

Hamiltonian formalism of the Euler eq.

- Hamiltonian formalism

$$\partial_t \omega = J(\omega) \partial_\omega H(\omega) \quad [\text{in } H^{-1}(\Omega)]$$

- Hamiltonian

$$H(\omega) = \frac{1}{2} \int_{\Omega} (K\omega) \cdot \omega \, dx \quad [K := -\Delta^{-1} : H^{-1}(\Omega) \rightarrow H_0^1(\Omega)]$$

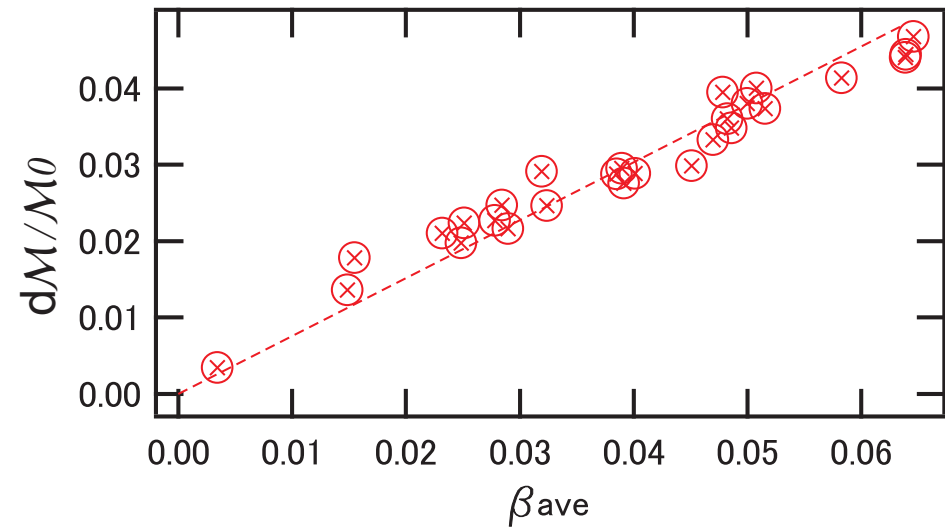
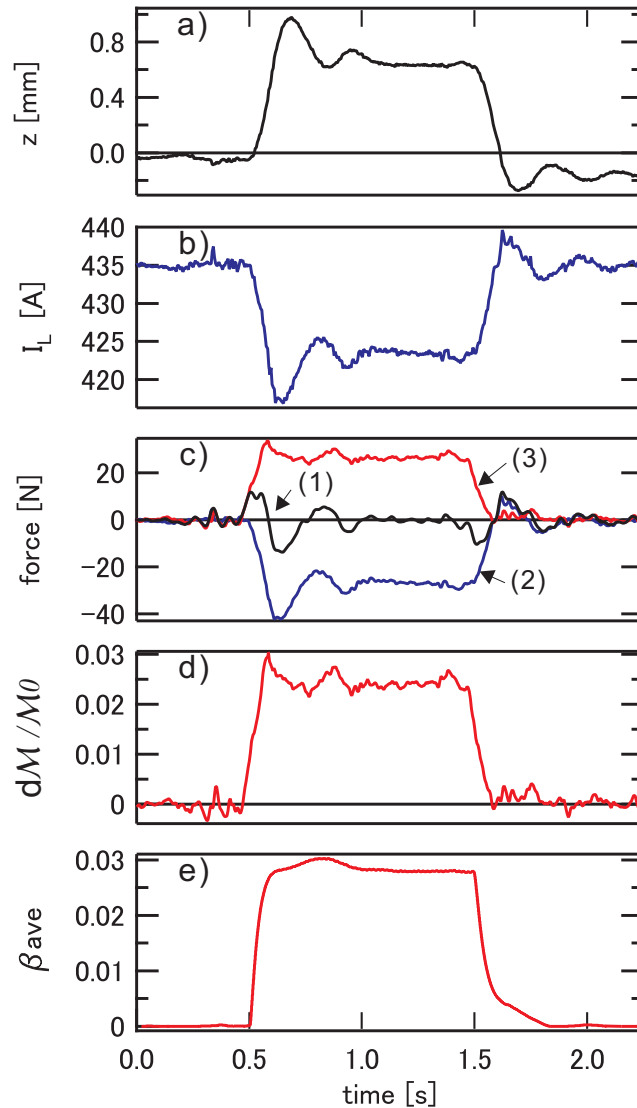
- Poisson operator

$$J(\omega) = \{\omega, \cdot\} : H_0^1(\Omega) \rightarrow H^{-1}(\Omega)$$

$$[\psi, \varphi] = \langle J(\omega)\psi, \varphi \rangle := \langle \omega, \{\psi, \varphi\} \rangle \quad [\omega \in C(\Omega)]$$

- *Known to be classically solvable for a Hölder continuous initial value: T. Kato (1967)*

Creation of magnetic moment by heating



$$\delta Q_{\text{ECH}} = \bar{B} dM = \bar{B} \sum_j d\mu_j$$