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Nonlinearity, Nonlocality and Ultrametricity Dragovich 80

Stuart-Landau oscillators: Variations on a theme

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This talk is based on (ongoing) work in collaboration with

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Aryan Patel (IISER Berhampur)
Awadhesh Prasad (University of Delhi) and
Ram Ramaswamy (Indian Institute of Technology - Delhi)

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- It is related to the (complex) Landau-Ginzburg theory of transition



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Lev Landau (1908–1968)



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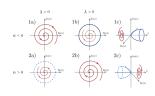
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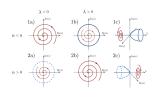


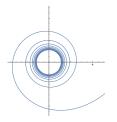
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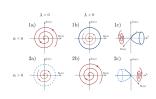
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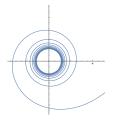
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This is an example of (supercritical) Hopf bifurcation in which a pair of eigenvalues change sign from negative to positive values.





Generalisation

How can we generalise (why?) the two-dimensional system?

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Replace complex z, $\mu \to \mathfrak{q} = (q_0, \vec{q}) = |\mathfrak{q}|\mathfrak{U}$, $\mathfrak{m} = (\varrho, \vec{\omega})$ quaternions \mathbb{H} (beware non-commutativity)

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$$\frac{d\mathfrak{q}}{dt} = (\mathfrak{m} - |\mathfrak{q}|^2) \, \mathfrak{q}, \qquad \dot{q}_0 = -\vec{\omega} \cdot \mathbf{q} + (\varrho - |\mathfrak{q}|^2) q_0 \\ \dot{\vec{q}} = \vec{\omega} \times \vec{q} + \vec{\omega} q_0 + (\varrho - |\mathfrak{q}|^2) \vec{q} \, , \qquad \dot{|\mathfrak{q}|} = (\varrho - |\mathfrak{q}|^2) |\mathfrak{q}| \\ \mathfrak{U}^\dagger \dot{\mathfrak{U}} = \mathfrak{m} - \varrho \sim \vec{\omega}$$

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- ▶ but one imaginary unit $\sqrt{-1} = i$ (complex) to three (i, j, k) (quaternions).



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The $\frac{1}{2}D(D-1)$ symmetries of the rotation group SO(D) can be broken entirely or partially in many different ways.

The exercise is facilitated by the use of Clifford's geometric algebra.



Clifford algebra and imaginary units

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Consequently for $i \neq j$, $(\mathbf{e}_i \mathbf{e}_j)^2 = \mathbf{e}_i \mathbf{e}_j \mathbf{e}_i \mathbf{e}_j = -(\mathbf{e}_i)^2 (\mathbf{e}_j)^2 = -1$. are the $\frac{1}{2}D(D-1)$ imaginary units $\sqrt{-1}$.



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(Spoiler alert: Quaternions do not really generalise to D=4, but to D=3.)



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where $\mu = \sum \mu_{ij} \mathbf{e}_i \wedge \mathbf{e}_j$ is a bivector, which has $\frac{1}{2}D(D-1)$ components μ_{ij} corresponding to the parameters of rotation, and $\mu \cdot \mathbf{x} = \frac{1}{2}(\mu \mathbf{x} - \mathbf{x}\mu)$ is the scalar product of a bivector and a vector, which is a vector.

The bivector μ is equivalent to an anti-symmetric $D \times D$ matrix M. By an orthogonal transformation R in SO(D), it can be brought to a Jordan canonical form in which it has

$$N = \left\lfloor \frac{D}{2} \right\rfloor$$
 numbers of 2 × 2 blocks of the form $\begin{pmatrix} 0 & -\omega_j \\ \omega_j & 0 \end{pmatrix} \rightarrow \begin{pmatrix} \mathrm{i}\omega_j & 0 \\ 0 & -\mathrm{i}\omega_j \end{pmatrix}$

 $j = 1, \dots, N$. and an additional zero eigenvalue if D = odd.

Multiply by R from the left and call $R \mathbf{x} = \mathbf{y}$.



The generalised SL eqn multiplied by R.

$$\frac{d}{dt} \mathbf{R} \mathbf{x} = (\varrho - |\mathbf{R} \mathbf{x}|^2) \mathbf{R} \mathbf{x} + \mathbf{R} \boldsymbol{\mu} \mathbf{R}^T \cdot \mathbf{R} \mathbf{x}$$

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$$z_j = \frac{a_j^{(\infty)} e^{i\omega_j t}}{\sqrt{1 - Ce^{-2\varrho t}}}$$

where $a_j^{(\infty)}$ is a constant that determines the radius of the asymptotic attracting circle on the z_j -plane.

There is an additional unpaired normal mode coordinate y_D if D is odd. Its dynamics is similar to that seen in D = 1.

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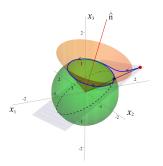
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where $N = \lfloor (D/2) \rfloor$. The basin of attraction is a cone obtained by joining the origin to the points on the torus by rays. In even D there is no preferred orientation of the cone, but in odd D its axis of symmetry is along the direction y_D corresponding to the zero eigenvalue of \mathbb{M} .

D=3

The limit cycle is the blue circle of radius

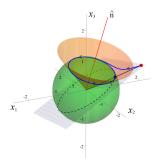
$$\sqrt{\varrho (1 - (\frac{\mathbf{x}_0}{|\mathbf{x}_0|} \cdot \hat{\mathbf{n}})^2)}$$
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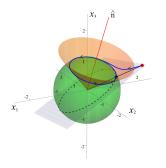


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If the initial point is anywhere on the cone, it will end in the same limiting circle.

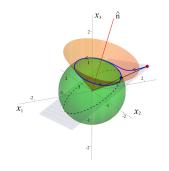


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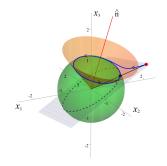
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There is a one-parameter family of limit cycles.



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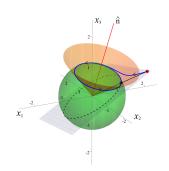
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There is a one-parameter family of limit cycles.

The limit cycle is inscribed in the projection of the great circle defined by the intersection of the initial position-velocity (two-)plane $(\mathbf{x} \wedge \dot{\mathbf{x}})$ and the attractor $\mathbb{S}^3: r^2 = \varrho$.

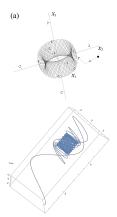


D = 4

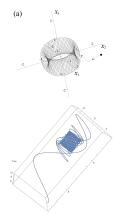
The limit cycle is two-torus T^2 , which is a product of two circles on the $z_1 = y_1 + i y_2$ and $z_2 = y_3 + i y_4$ planes.

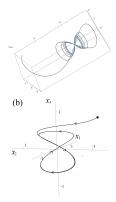
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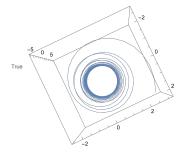


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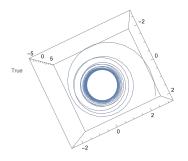


4D redux

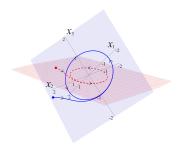


A projection of the trajectory to any of z_i -planes is a circle.

4D redux



A projection of the trajectory to any of z_i -planes is a circle.



The 4D case may be truncated by imposing three relations among the six μ_{ij} to get a quaternionic SL oscillator.

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$$x_i(t) \stackrel{t \to \infty}{\sim} x_i^{(0)} \cos(\nu t) + \frac{1}{\nu} \sum_{j \neq i} \mu_{ij} x_j^{(0)} \sin(\nu t), \quad \nu^2 = \sum_i \nu_i^2$$

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After the reduction $\mathbb{M}_{ij}^2 = -\nu^2 \delta_{ij}$, therefore ℓ is a constant.



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Consistent reduction to a G_2 symmetric system possible in D=7.



Consider two coupled SL oscillators:

$$\dot{\mathbf{x}} = (\varrho_{x} - r_{x}^{2})\mathbf{x} + \boldsymbol{\mu} \cdot \mathbf{x} - \epsilon_{1}(\mathbf{x} - \mathbf{y})$$

$$\dot{\mathbf{y}} = (\varrho_{y} - r_{y}^{2})\mathbf{y} + \boldsymbol{\nu} \cdot \mathbf{y} - \epsilon_{2}(\mathbf{y} - \mathbf{x})$$

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These equations are covariant (all terms transform the same way) under rotation.

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These equations are covariant (all terms transform the same way) under rotation. There are other forms of coupling that breaks symmetry, entirely or partially. e.g., $\sim (\bar{\mathbf{x}} - \bar{\mathbf{y}})$ or $(x_1 - y_1)$: we'll not consider these today.

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\frac{d}{dt}\cos\alpha = \sum_{ij} (\mathbb{N}_{ij} - \mathbb{M}_{ij})\frac{x_{i}}{r_{x}}\frac{y_{j}}{r_{y}} + \left(\epsilon_{1}\frac{r_{y}}{r_{x}} + \epsilon_{2}\frac{r_{x}}{r_{y}}\right)\sin^{2}\alpha$$

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A closed system of equations if $\mu = \nu$.



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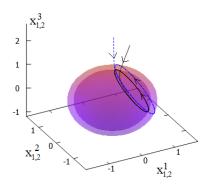
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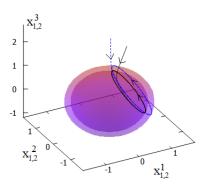
Since $\alpha_* = 0$, the two oscillators are completely synchronized.



Two identical oscillators in synchronisation



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N coupled oscillators (with symmetry preserving couplings) with parameters $\mu_1, \mu_2, \cdots, \mu_N$ which can all be brought to the normal form by the same rotation (different 'eigenvalues', i.e., frequencies, but the same 'eigenvectors') can also be treated analytically to a large extent.

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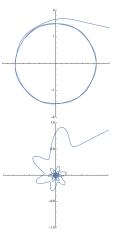
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This would make sense for $\mathbf{x} \in \mathbb{R}^n$ with $\mathbf{x} = |\mathbf{x}| \mathcal{U}$, where $|\mathcal{U}| = 1$, so \mathcal{U} is a unit element.

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The proposed dynamics is described by (other variations possible):

$$|x_{n+1}|_{p} = |(\mu - g(|x_{n}|_{p}))x_{n}|$$

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The dynamical equations can easily be modified to include *nonlocality*.



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