

# Nonlocal turbulent cascades in nonlinear Schrödinger (Gross-Pitaevski) equation

N. Vladimirova<sup>1</sup> and G. Falkovich<sup>2</sup>

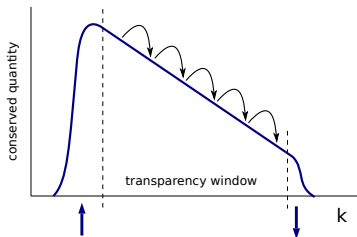
<sup>1</sup> University of New Mexico

<sup>2</sup> Weizmann Institute of Science

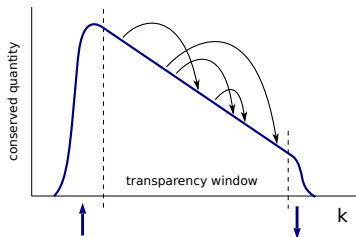
Mathematical Analysis of Turbulence, IPAM, UCLA  
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# “Non-local cascades” — oxymoron?

Perhaps. But we can still talk about non-local turbulence.



local interactions



nonlocal interactions

- ▶ The spectra (two-point correlation functions) can be non-local and non-universal (dependent on forcing and dissipation scales).
- ▶ There must be a high-order correlation function which is universal.

Kolmogorov turbulence:

$$\langle (\delta v_{\parallel}(\mathbf{r}, \ell))^3 \rangle = -\frac{4}{5} \epsilon \ell$$

NLS turbulence:

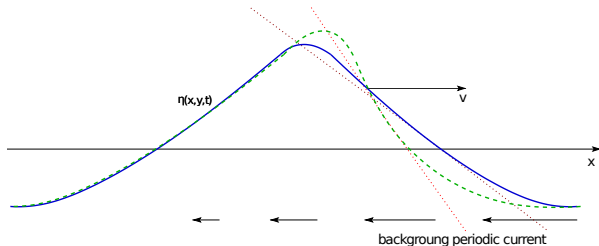
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# Nonlinear Schrödinger (Gross-Pitaevski) equation as a model for wave turbulence

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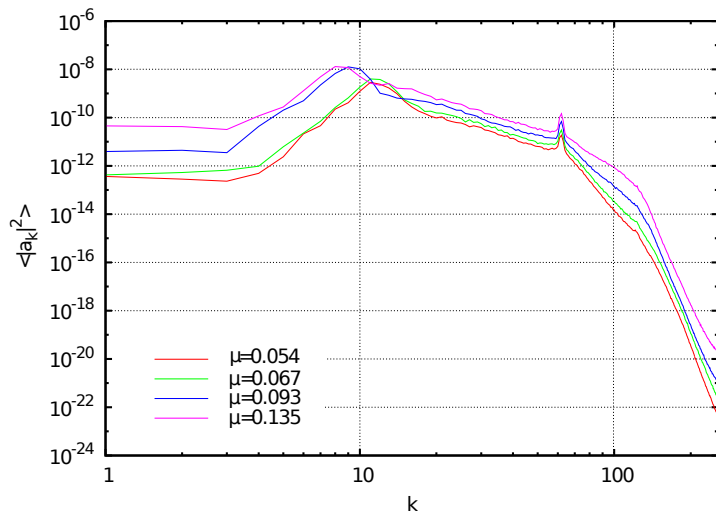
*References cited in this talk are incomplete and subjective.*

# Gravity waves on water surface (A. Korotkevich)



- ▶ Formulation in terms of surface elevation  $\eta(\mathbf{r}, t)$  and velocity potential on the surface,  $\Phi = \phi(\mathbf{r}, \eta, t)$ , where  $\mathbf{v} = \nabla\phi$ .
- ▶ Hamiltonian is expanded in powers of steepness,  $\mu = \sqrt{|\nabla\eta|^2}$ .
- ▶ Complex canonical (normal) variables  $a_k$  are introduced instead of real  $\Phi(\mathbf{r}, t)$  and  $\eta(\mathbf{r}, t)$ .
- ▶  $a_k$  is an elementary excitation (plane wave). Inverse cascade of  $|a_k|^2$  is studied.

## Energy spectra of gravity waves (A. Korotkevich)



Mid-range forcing and small-scale damping result in establishing of direct and inverse cascades and accumulation of wave action at small  $k$ .

# Nonlinear Schrödinger (Gross-Pitaevski) equation

$$i\psi_t + \nabla^2\psi \pm |\psi|^2\psi = 0$$

universal model  
narrow wave packet  
envelope of waves

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*Benney & Newell (1967)* — general settings

*Zakharov (1968)* — deep water waves

*Hasegawa & Tappert (1973)* — optical fibers

# Why universal?

Linear wave:

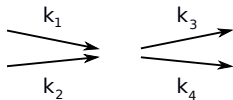
$$\frac{\partial a}{\partial t} + v \frac{\partial a}{\partial x} = 0$$

$$\frac{\partial a_k}{\partial t} + i\omega a_k = 0$$

$$\frac{\partial a_k}{\partial t} = -i \frac{\partial H_2}{\partial a_k^*}$$

$$H_2 = \int \omega_k |a_k|^2 dk$$

Nonlinearity:



$$\mathbf{k}_1 + \mathbf{k}_2 = \mathbf{k}_3 + \mathbf{k}_4$$

$$\mathbf{k} = \mathbf{k}_0 + \mathbf{q}_k, \quad q_k \ll k_0$$

$$H_4 = \dots$$

$$H = H_2 + H_4 = H_2 + \int T_{1234} a_1 a_2 a_3^* a_4^* \delta(\mathbf{k}_1 + \mathbf{k}_2 - \mathbf{k}_3 - \mathbf{k}_4) d\mathbf{k}_1 d\mathbf{k}_2 d\mathbf{k}_3 d\mathbf{k}_4$$

Rewrite  $\frac{\partial a_k}{\partial t} + i\omega a_k = -i \frac{\partial H_4}{\partial a_k^*}$  for the envelope,  $a_k(t) = e^{-i\omega_0 t} \psi(\mathbf{q}, t)$ ,

$$\frac{\partial \psi_{\mathbf{q}}}{\partial t} - i\omega_0 \psi_{\mathbf{q}} + i\omega(\mathbf{q}) \psi_{\mathbf{q}} = -iT \int \psi_1^* \psi_2 \psi_3 \delta(\mathbf{q} + \mathbf{q}_1 - \mathbf{q}_2 - \mathbf{q}_3) d\mathbf{q}_1 d\mathbf{q}_2 d\mathbf{q}_3$$

## Why universal?

$$i \frac{\partial \psi_{\mathbf{q}}}{\partial t} + \omega_0 \psi_{\mathbf{q}} - \omega(\mathbf{q}) \psi_{\mathbf{q}} = T \int \psi_1^* \psi_2 \psi_3 \delta(\mathbf{q} + \mathbf{q}_1 - \mathbf{q}_2 - \mathbf{q}_3) d\mathbf{q}_1 d\mathbf{q}_2 d\mathbf{q}_3$$

Assume  $\omega = \omega(k)$  and expand for small  $\mathbf{q}$

$$\omega(\mathbf{q}) = \omega_0 + q_i \left( \frac{\partial \omega}{\partial k_i} \right)_0 + \frac{1}{2} q_i q_j \left( \frac{\partial^2 \omega}{\partial k_i \partial k_j} \right)_0 = \omega_0 + v q_{\parallel} + \frac{1}{2} \left( \omega'' q_{\parallel}^2 + \frac{v}{k_0} q_{\perp}^2 \right)$$

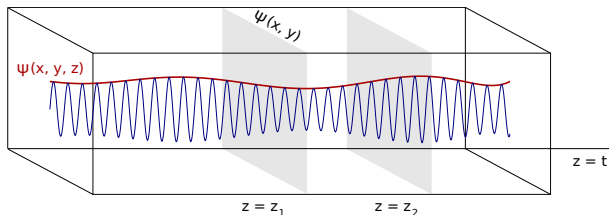
Back to  $r$ -space ( $\mathbf{k}_0 \parallel \hat{\mathbf{z}}$ ):

$$i \underbrace{\left( \frac{\partial \psi}{\partial t} + v \frac{\partial \psi}{\partial z} \right)}_{\frac{\partial \psi}{\partial t} \text{ in moving frame}} + \underbrace{\frac{\omega''}{2} \frac{\partial^2 \psi}{\partial z^2}}_{\text{dispersion}} + \underbrace{\frac{v}{2k_0} \nabla_{\perp}^2 \psi}_{\text{diffraction}} = \underbrace{T |\psi|^2 \psi}_{\text{nonlinearity}}$$

Rescale  $\psi$  and spatial coordinates:

$$i \psi_t + \nabla^2 \psi \pm |\psi|^2 \psi = 0$$

## Connection to nonlinear optics



$$\frac{1}{c^2} (\epsilon E)_{tt} - \nabla^2 E = 0$$

Stationary envelope:  $E = \frac{1}{2} \psi(x, y, z) e^{ikz - i\omega t}$ , with  $\omega = \frac{kc}{\sqrt{\epsilon_0}}$ .

Kerr nonlinearity:  $\epsilon = \epsilon_0 + \epsilon_2 |E|^2 = \epsilon_0 + \epsilon_2 |\psi|^2$ .

$$\frac{1}{c^2} (i\omega)^2 (\epsilon_0 + \epsilon_2 |\psi|^2) \psi - [\nabla^2 \psi + 2ik\psi_z - k^2 \psi] = 0$$

Neglecting  $\frac{\partial^2 \psi}{\partial z^2}$  and using  $kx \rightarrow x$ ,  $\frac{1}{2}kz \rightarrow z$ , and  $\psi | \frac{\epsilon_2}{k\epsilon_0} |^{\frac{1}{2}} \rightarrow \psi$ ,

$$i\psi_z + \nabla_{\perp}^2 \psi - T |\psi|^2 \psi = 0, \quad \text{with } T = \pm 1$$

## Connection to hydrodynamics

$$i\psi_t + \nabla^2\psi - T|\psi|^2\psi = 0$$

Change of variables:  $\psi = Ae^{i\phi}$ ,  $\rho = A^2$ ,  $\mathbf{v} = 2\nabla\phi$ .

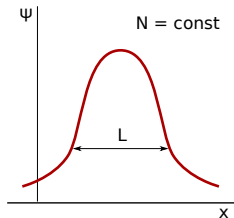
$$\mathbf{v}_t + \nabla \frac{|\mathbf{v}|^2}{2} = -\frac{1}{\rho} \nabla p$$

$$\rho_t + \nabla(\rho\mathbf{v}) = 0$$

“Equation of state”:

$$\frac{1}{\rho} \nabla p = \nabla \left[ 2T\rho - \frac{1}{\sqrt{\rho}} \nabla^2 \sqrt{\rho} \right]$$

# Collapses in focusing NSE



$$i\psi_t + \nabla^2\psi + |\psi|^2\psi = 0$$

Integrals of motion

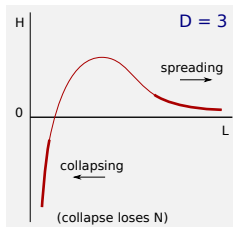
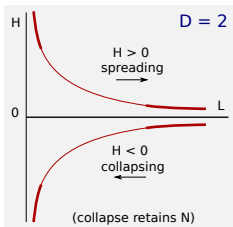
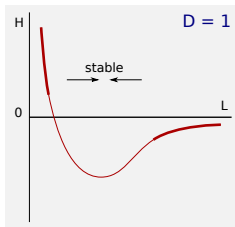
$$N = \int |\psi|^2 d^D r$$

$$\mathcal{H} = \int (|\nabla\psi|^2 - \frac{1}{2}|\psi|^4) d^D r$$

Within the packet

$$|\psi|^2 \sim N/L^D$$

$$\mathcal{H} \sim NL^{-2} - N^2L^{-D}$$



# Cascades of turbulence

$$\mathcal{H} = \int \omega_k |a_k|^2 dk$$

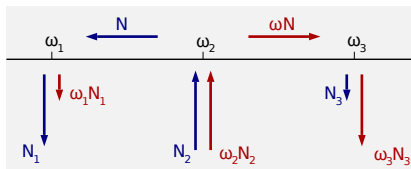
$$N = \int |a_k|^2 dk$$

$$N_1 + N_3 = N_2$$

$$\omega_1 N_1 + \omega_3 N_3 = \omega_2 N_2$$

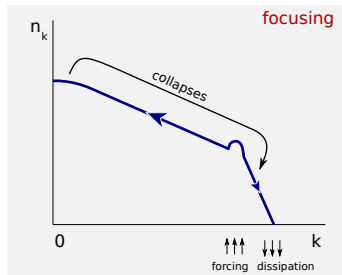
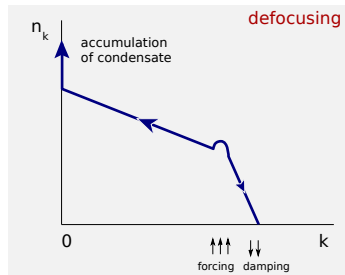
$$N_1 = N_2 \frac{\omega_3 - \omega_2}{\omega_3 - \omega_1} \approx N_2$$

$$N_3 = N_2 \frac{\omega_2 - \omega_1}{\omega_3 - \omega_1} \ll N_2$$



$$\omega_1 N_1 \ll \omega_2 N_2$$

$$\omega_3 N_3 \approx \omega_2 N_2$$



# Modulational instability

$$i\psi_t = -\frac{1}{2}\omega''\nabla^2\psi + T|\psi|^2\psi$$

Exact solution (condensate):

$$\Psi = \sqrt{N_0}e^{-iTN_0t}$$

For small perturbation  $\psi := \Psi + \psi$ ,

$$i\psi_t = -\frac{1}{2}\omega''\nabla^2\psi + 2TN_0\psi + T\Psi^2\psi^* + O(|\psi|^2).$$

In  $k$ -space, using  $(\psi^*)_k = \psi_{-k}^*$ ,

$$\begin{aligned}i\frac{d}{dt}\psi_k &= \left(\frac{1}{2}\omega''k^2 + 2TN_0\right)\psi_k + T\Psi^2\psi_{-k}^*, \\ -i\frac{d}{dt}\psi_{-k}^* &= \left(\frac{1}{2}\omega''k^2 + 2TN_0\right)\psi_{-k}^* + T\Psi^2\psi_k.\end{aligned}$$

# Modulational instability

Looking for the solution in the form

$$\psi_k = \alpha e^{-i(TN_0 + \Omega_k)t} \quad \text{and} \quad \psi_{-k}^* = \beta e^{i(TN_0 - \Omega_k)t},$$

rewrite the system as

$$\begin{pmatrix} \frac{1}{2}\omega''k^2 + TN_0 - \Omega_k & T\Psi^2 \\ T\Psi^{*2} & \frac{1}{2}\omega''k^2 + TN_0 + \Omega_k \end{pmatrix} \begin{pmatrix} \alpha e^{-iTN_0t} \\ \beta e^{iTN_0t} \end{pmatrix} = 0$$

Bogoliubov dispersion relation:

$$\Omega_k^2 = \omega'' TN_0 k^2 + \frac{1}{4}\omega''^2 k^4$$

Instability:  $\omega'' T < 0$  (focusing nonlinearity).

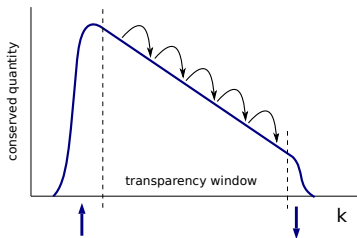
# Why turbulence?

- ▶ Wide energy spectra; cascades
- ▶ Statistical description
- ▶ High probability of extreme events (intermittency)
- ▶ Coherent structures — condensate or collapses
- ▶ Steady (with damping/forcing) or decaying

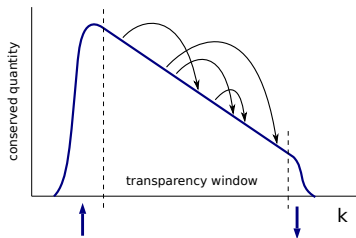
Direct and inverse cascades in 2D NLS  
equation with defocusing nonlinearity before  
onset of the condensate

# “Non-local cascades” — oxymoron?

Perhaps. But we can still talk about non-local turbulence.



local interactions



nonlocal interactions

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- ▶ There must be a high-order correlation function which is universal.

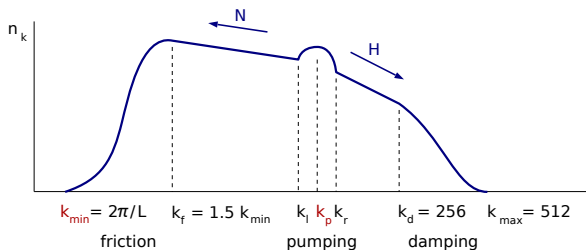
Kolmogorov turbulence:

$$\langle (\delta v_{\parallel}(\mathbf{r}, \ell))^3 \rangle = -\frac{4}{5} \epsilon \ell$$

NLS turbulence:

???

# Numerical setup



Defocusing nonlinearity, forcing in  $\mathbf{k}$ -space:

$$i\psi_t + \nabla^2\psi - |\psi|^2\psi = i\hat{f}_k\psi + i\hat{g}_k.$$

**Pumping:**  $g_k = |g_k|e^{i\phi_k}$ ,  $|g_k| \propto \sqrt{(k^2 - k_l^2)(k_r^2 - k^2)}$ , random  $\phi_k$ ,  
 $k_l < k < k_r$ . Deposition rate  $\alpha = \dot{N} \equiv |\dot{\psi}|^2$ .

**Small-scale damping:**  $f_k = -\beta(k/k_d)^4(k/k_d - 1)^2$ ,  $k > k_d$ .

**Large-scale friction:**  $f_k = -(1, 1, \frac{1}{\sqrt{2}}) \gamma$  for  $k = (0, 1, \sqrt{2})k_{\min}$ .

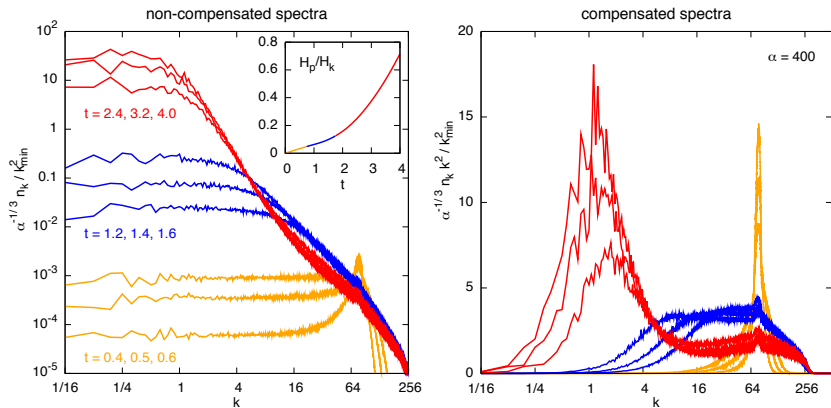
# Inverse Cascade

Evolution of spectra in simulations without friction

Spectra stabilized by friction

Comparison to nonlinear theory

# Inverse cascade: time evolution of non-stabilized spectra

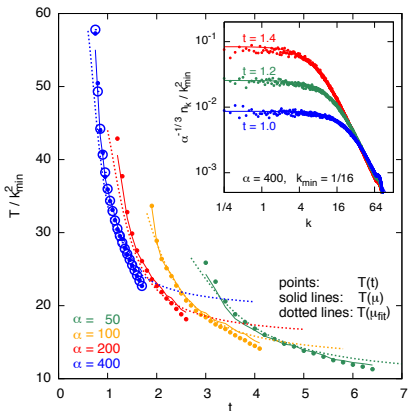
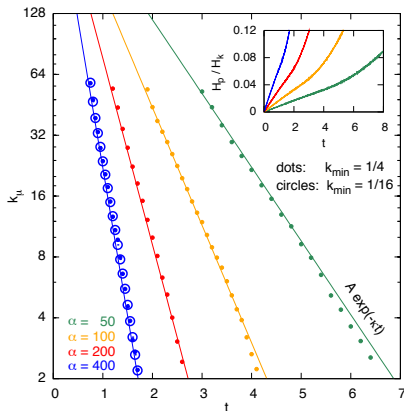


**Early stage:** Equipartitioned distribution of wave action.

**Intermediate stage:** Thermal quasi-equilibrium with chemical potential.

**Late stage:** Nonlinearity effects, moving pile-up at low  $k$ .

# Thermal equilibrium with chemical potential $\mu = k_{\mu}^2$



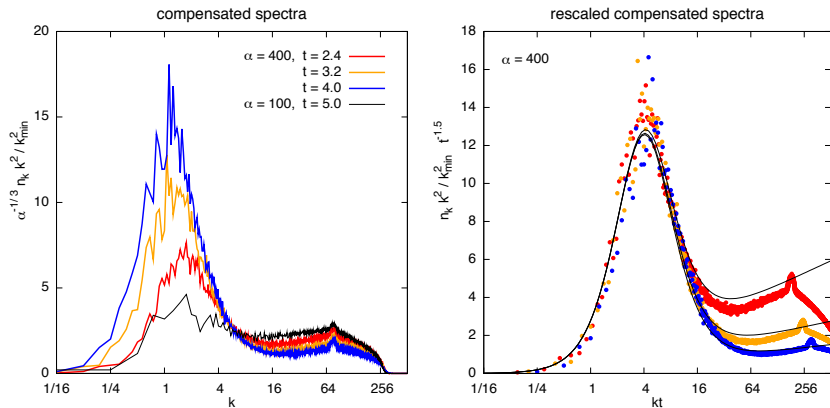
$$n_k = \frac{T(t)}{k_{\mu}^2(t) + k^2}$$

Assumption of  $T(t) \rightarrow \text{const}$  leads to  $k_{\mu} = Ae^{-xt}$ .

From balance of wave action,  $T(k_{\mu}) \propto (t - a)/(t - b)$ .

Deviation is due to non-linear effects, not due to limited domain size.

# Non-linear effects in large boxes



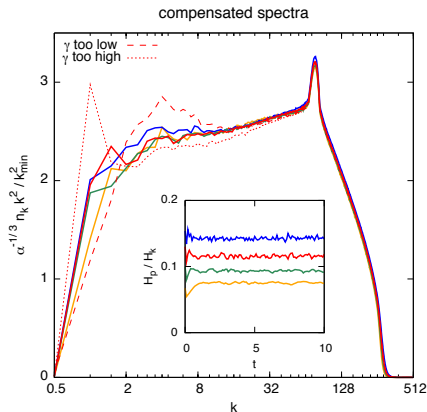
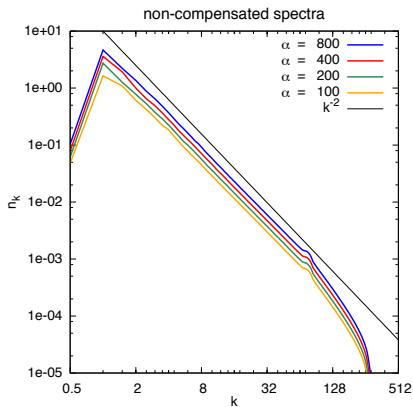
$$n_k = \frac{T(1 + c_1 c_2 k^2 \ln k)}{k_\mu^2 + k^2 + c_2 k^4},$$

Three intervals: equipartitioned, DNPZ-1992,  $n_k \propto k^{-2} \ln k$ .

Hump location moves as  $t^{-1}$ , amplitude grows as  $t^{3/2}$  (bottleneck?)

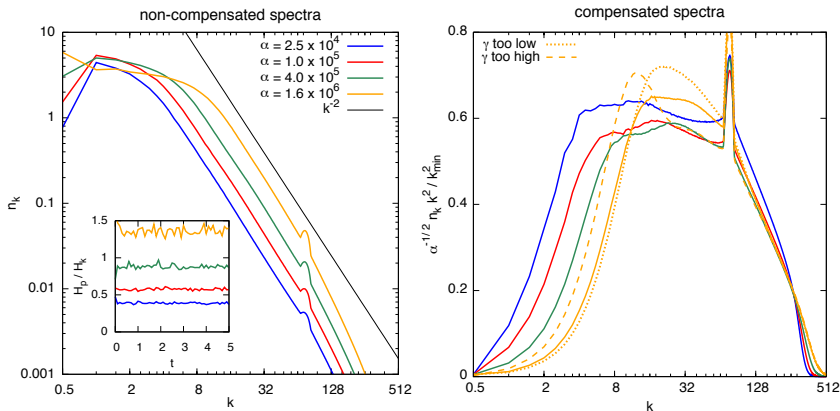
Pumping at lower rate  $\alpha$  reduces piling-up and extends the spectrum.

# Stabilized spectra: effect of forcing and friction



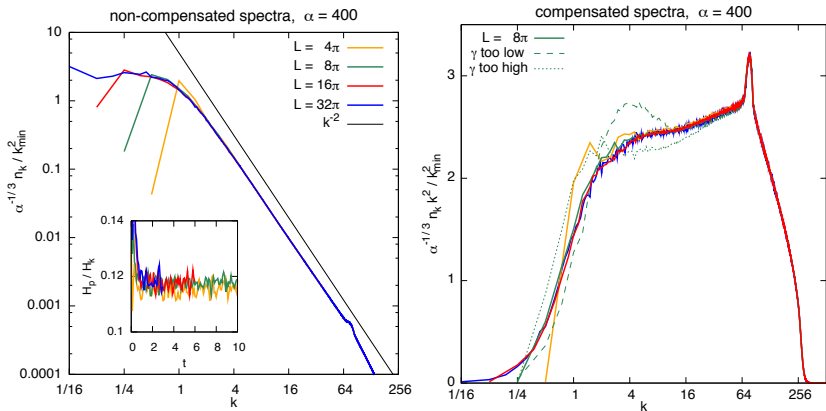
- ▶ Deviation from  $n_k \sim k^{-2}$  is small.
- ▶ Weak turbulence, four-wave interactions are dominant, resulting in  $n_k \sim \alpha^{1/3}$  scaling.
- ▶ Too high or too low  $\gamma$  leads to the distortion of spectrum at small  $k$ .

# Stabilized spectra with high nonlinearities



- ▶ At large  $k$ , deviation from  $n_k \sim k^{-2}$  is small; unlike at weak nonlinearity, compensated spectra have negative slopes.
- ▶ Strong turbulence, three-wave interactions are dominant, resulting in  $n_k \sim \alpha^{1/2}$  scaling.
- ▶ Nonlinearity makes equipartitioned part of the spectrum wider.

## Stabilized spectra: effect of domain size



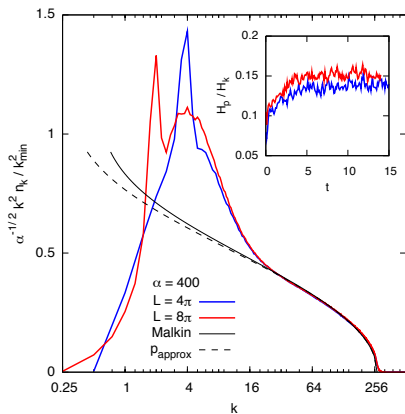
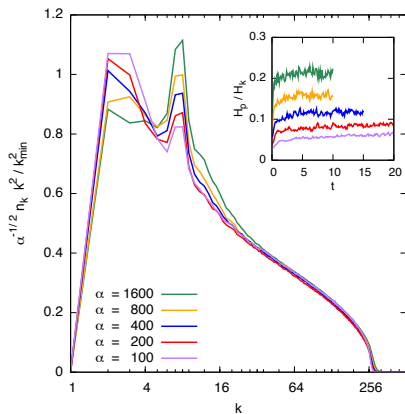
Can we extend the universal part of the spectrum by reducing  $k_{\min}$ ?

- ▶ For given  $\alpha$ , domain size does not affect  $k^{-2}$  part of the spectrum.
- ▶ Pushing  $k_{\min} \rightarrow 0$  widens equipartitioned part, with  $k_{\mu} = \text{const}$ .
- ▶ Adjustment of friction does not extend universal part.
- ▶ Longer spectrum is expected for lower pumping rate  $\alpha$ .

# Stabilized Spectra of Direct Cascade

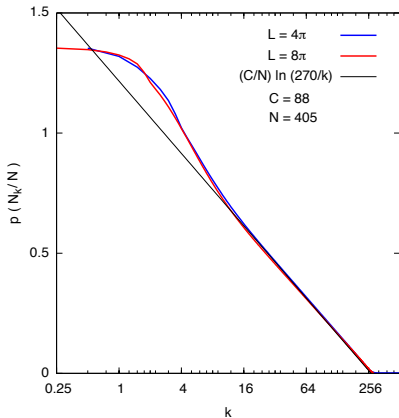
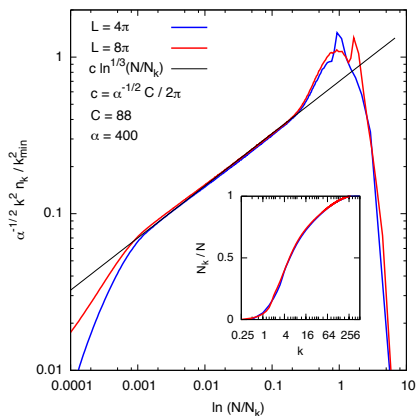
## Comparison to Weakly-Nonlinear Theory

## Direct cascade: compensated spectra



- ▶ Three-wave interactions are dominant,  $n_k \sim \alpha^{1/2}$ .
- ▶ Spectra at larger scales are distorted due to nonlinearity and sensitive to friction,  $\gamma$ .
- ▶ Spectra at small scales are universal and well-described by Malkin's theory (1996).

# Comparison to weakly-nonlinear theory (Malkin, 1996)

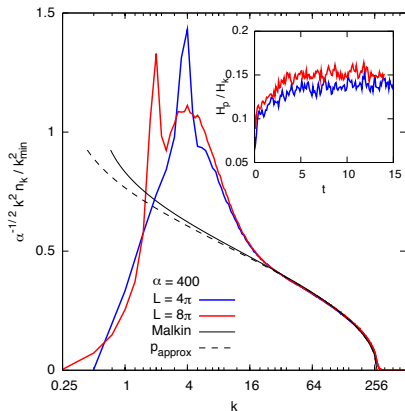


Implicit description in terms of the fraction of wave action contained within a sphere of radius  $k$ ,  $N_k/N$ , and energy flux  $P$ ,

$$\frac{n_k k^2}{k_{\min}^2} = \frac{C}{2\pi} \left[ \ln \frac{N}{N_k} \right]^{\frac{1}{3}}, \quad \frac{C}{N} \ln \frac{k_d}{k} = p\left(\frac{N_k}{N}\right).$$

Here,  $p(m) = \int_m^1 [\ln y^{-1}]^{-\frac{1}{3}} dy$  and  $C \propto P^{\frac{1}{3}}$ . We show that  $C \propto \alpha^{\frac{1}{2}}$ .

## Comparison to weakly-nonlinear theory (Malkin, 1996)



The parametric representation does not provide explicit expression for  $n_k(k)$ .

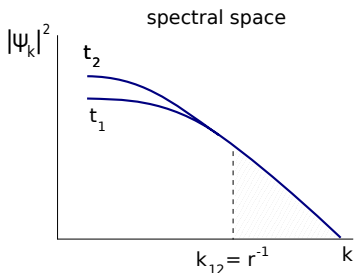
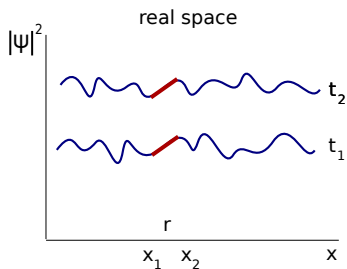
Using approximation  $p_{\text{approx}}(m) = \frac{3}{2}(1 - m)^{\frac{2}{3}}$ , we obtain

$$\frac{n_k k^2}{k_{\min}^2} = \frac{C}{2\pi} \ln^{\frac{1}{3}} \left[ 1 - \left( \frac{2C}{3N} \ln \frac{k_d}{k} \right)^{\frac{3}{2}} \right].$$

Low pumping rates (smaller nonlinearity) might extend the range of applicability.

# Fluxes of Wave Action and Energy

# Flux of wave action



$N = \langle |\psi|^2 \rangle$  grows in time and long modes appear, but

$$\langle |\psi_1 - \psi_2|^2 \rangle = \text{const}$$

$$\langle |\psi_1 - \psi_2|^2 \rangle = \int |\psi_k|^2 (1 - \cos kr) dk$$

$$\langle |\psi_1 - \psi_2|^2 \rangle \sim \int_{1/r}^{\infty} |\psi_k|^2 dk = \text{const}$$

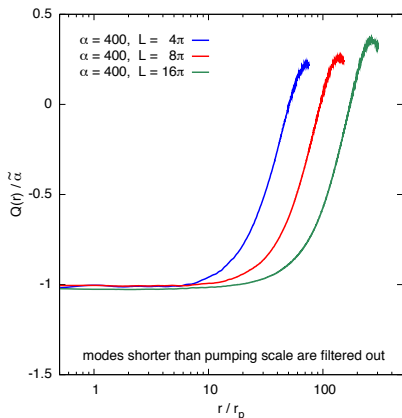
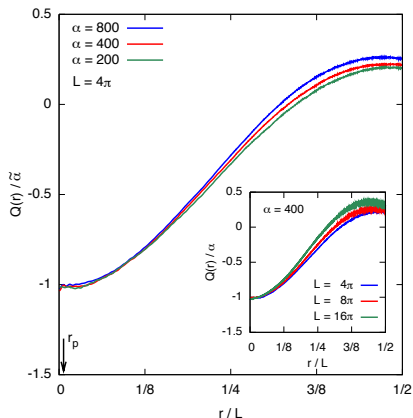
Take time derivative of  $\langle |\psi_1 - \psi_2|^2 \rangle = 2N - \langle \psi_1 \psi_2^* + \psi_1^* \psi_2 \rangle$  to obtain,

$$Q(r) \equiv 2 \text{Im} \langle \psi_1^* |\psi_2|^2 \psi_2 \rangle = -\dot{N}$$

$Q(r)$  does not depend on distance between two points,  $r$ .

Analog of Kolmogorov's 4/5-law!

# Flux of wave action in inverse cascade, $r \gg r_p$



$$Q(r) \equiv 2 \operatorname{Im} \langle \psi_1^* | \psi_2 |^2 \psi_2 \rangle = -\dot{N}$$

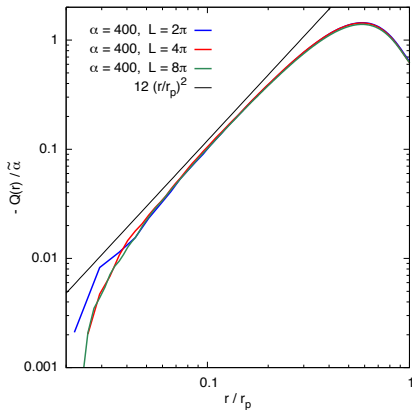
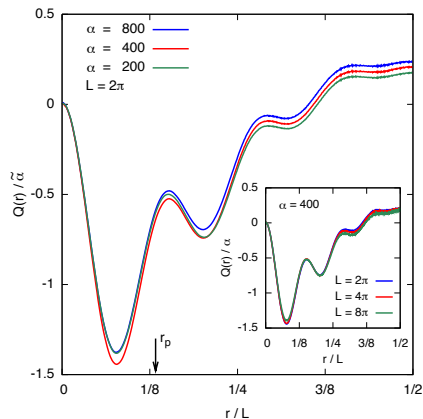
Simulations confirm:

$$-Q(r) \propto \dot{N} = \tilde{\alpha} \approx 0.9\alpha \quad \text{for all scales.}$$

$$-Q(r) = \dot{N} \quad \text{for } r_p \lesssim r \lesssim L/16.$$

$Q(r)$  is constant across the scales in inverse cascade.

## Flux of energy in direct cascade, $r \ll r_p$



Simulations show:

$$-Q(r) \propto \dot{N} = \tilde{\alpha} \approx 0.9\alpha \quad \text{for all scales.}$$

$$-Q''(r) = \text{const}, \quad \text{therefore } P \sim Qr^{-2} = \text{const} \quad \text{for } r \ll r_p.$$

$P(r)$  is constant across the scales in direct cascade.

NLS turbulence  
after onset of the condensate

# Defocusing nonlinear Schrödinger equation

$$i\psi_t + \nabla^2\psi - |\psi|^2\psi = i\hat{f}\psi$$

Condensate

$$\Psi = \sqrt{N_0} \exp(-iN_0 t)$$

Notation:

$$N = \overline{|\psi|^2}$$

$$N_0 = \overline{|\bar{\psi}|^2}$$

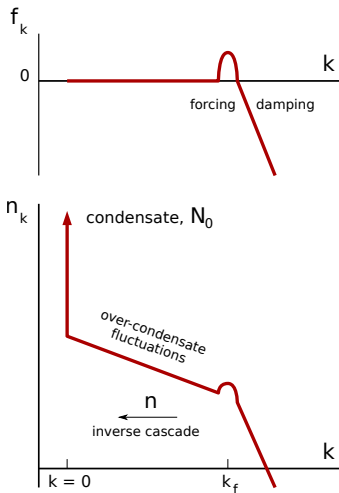
$$n = N - N_0 = \int |\psi_k|^2 d^2k$$

We consider large condensate

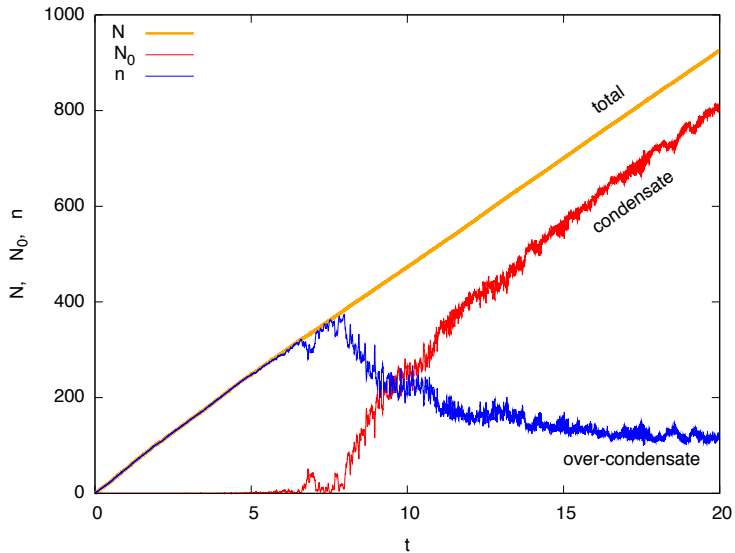
$$N_0 \gg n$$

Statistically quasi-steady

$$t \sim 10^4 \gg \frac{1}{\omega} \sim 10^{-3}$$

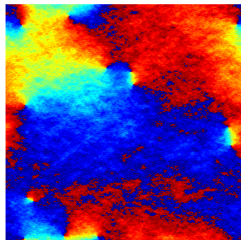
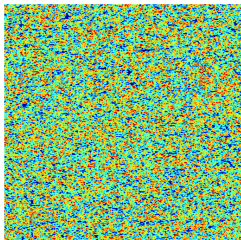
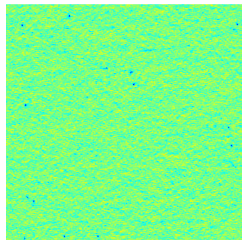


# Onset of condensate

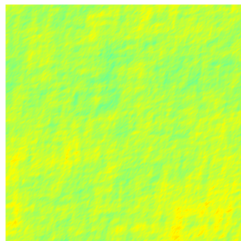
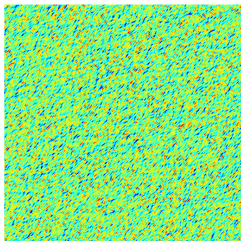
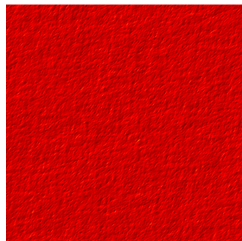


# Onset of condensate

$t = 100$  :  $N_0 = 58$ ,  $n = 160$



$t = 1500$  :  $N_0 = 751$ ,  $n = 20$



amplitude



0 10 20 30

amplitude deviation



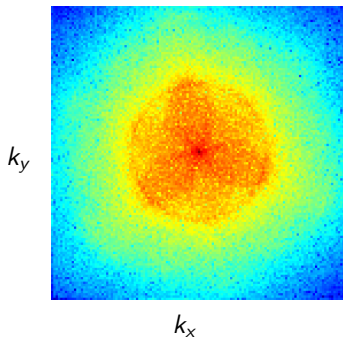
-3 -2 -1 0 1 2 3

phase



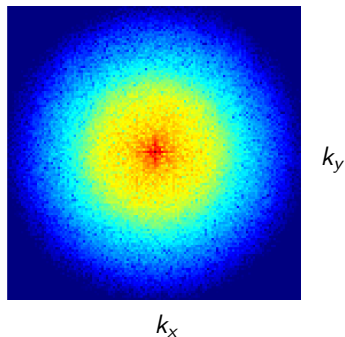
$-\pi$   $\pi/2$  0  $\pi/2$   $\pi$

## Effect of forcing



Instability-driven force

$$i\psi_t + \nabla^2\psi - |\psi|^2\psi = i\hat{f}\psi$$



Random force

$$i\psi_t + \nabla^2\psi - |\psi|^2\psi = i\hat{F}$$

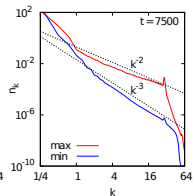
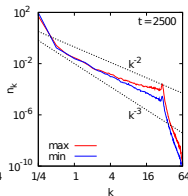
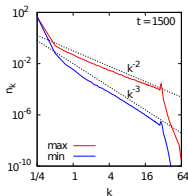
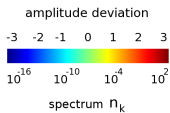
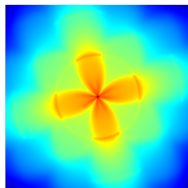
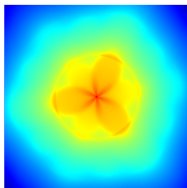
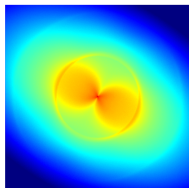
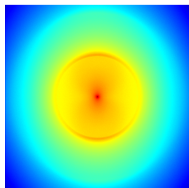
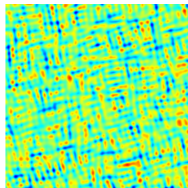
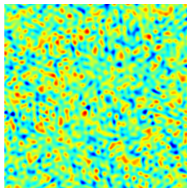
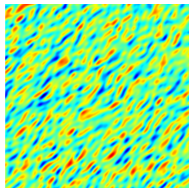
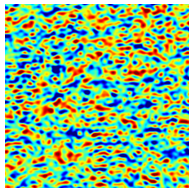
# Phase transitions: breakdown of symmetries

$N = 219$

$N = 771$

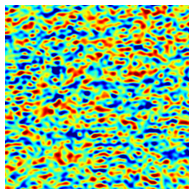
$N = 1166$

$N = 4202$

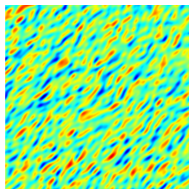


# Phase transitions: breakdown of symmetries

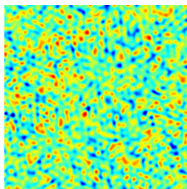
$N = 219$



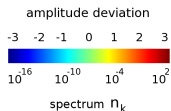
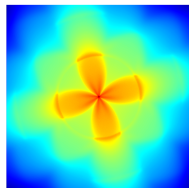
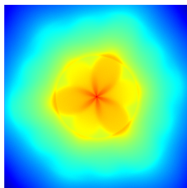
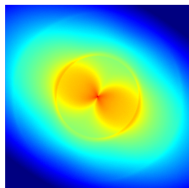
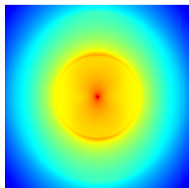
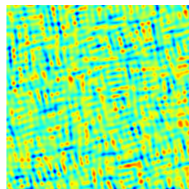
$N = 771$



$N = 1166$



$N = 4202$



- ▶ Higher condensate  $\Rightarrow$  more ordered system
- ▶ Long-range orientational, short-range positional order
- ▶ What happens at even larger  $N$ ?

## Small perturbations

Compare quadratic and cubic terms in Hamiltonian

$$\begin{aligned}\langle \mathcal{H}_2 \rangle &= \Omega_k n = N_0^{1/2} k n \\ \langle \mathcal{H}_3 \rangle &= \sum_{\mathbf{k}_1, \mathbf{k}_2, \mathbf{k}_3} V_{123} \langle \psi_{\mathbf{k}_1} \psi_{\mathbf{k}_2} \psi_{\mathbf{k}_3}^* \rangle \delta(\mathbf{k}_1 + \mathbf{k}_2 - \mathbf{k}_3) \\ &\simeq \sum_{\mathbf{k}_1, \mathbf{k}_2, \mathbf{k}_3} |V_{123}|^2 n_1 n_2 \delta(\mathbf{k}_1 + \mathbf{k}_2 - \mathbf{k}_3) \delta(\Omega_1 + \Omega_2 - \Omega_3) \\ &\simeq \frac{|V|^2 n^2 c}{k^3} \frac{k}{c} \simeq \frac{n^2 k}{N_0^{1/2}}\end{aligned}$$

Effective nonlinearity parameter is small,

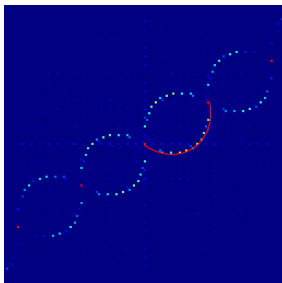
$$\frac{\mathcal{H}_3}{\mathcal{H}_2} \simeq \frac{n}{N_0}.$$

But: weak turbulence assumes random phases.

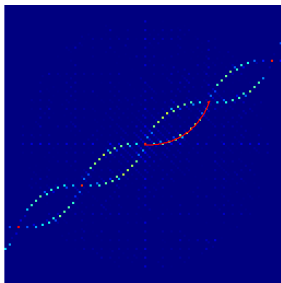
Angle of interaction:  $k/c \sim k/\sqrt{N_0}$ , where  $c = \sqrt{2N_0}$ .

# Angle of interaction

$N_0 = 400$



$N_0 = 3600$



Arch grows in  $k$ -space from the condensate to a preset mode,  $\mathbf{k}_0$ .

Arch equation:

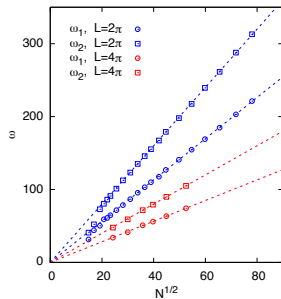
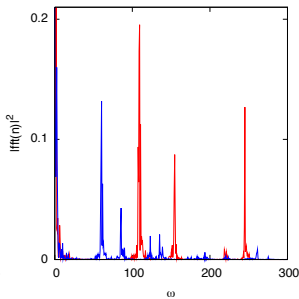
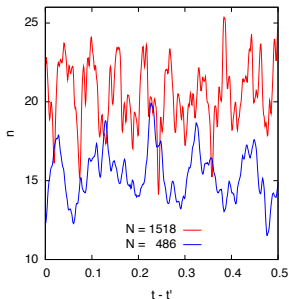
$$\omega(k_0) = \omega(k) + \omega(|\mathbf{k}_0 - \mathbf{k}|)$$

$$\omega^2(k) = 2N_0k^2 + k^4$$

Angle of interaction: 
$$\phi_{max} \approx \frac{k}{\sqrt{3N_0/2}} \sim \frac{k}{c}$$

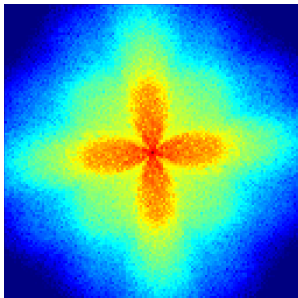
# Condensate-turbulence oscillations

- ▶ The system periodically oscillates around a steady state.
- ▶ Turbulence and condensate exchange a small fraction of waves.
- ▶ **Predator-prey model?**

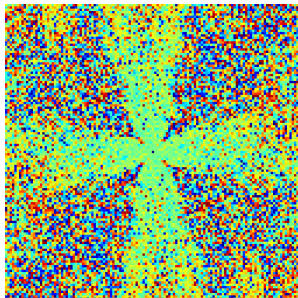


# Phase coherence

$n_k$



$\theta_k = 2\phi_0 - \phi_k - \phi_{-k}$



$$2\phi_0 - \phi_k - \phi_{-k} = \pi$$

## Three-wave model

Consider condensate interacting with two waves

$$\psi_{\pm k} = \sqrt{n} \exp(\pm ikx + iN_0 t + i\phi_{\pm k})$$

with  $\theta = 2\phi_0 - \phi_k - \phi_{-k}$ .

Hamiltonian:

$$H = 2k^2 n + \frac{1}{2} N^2 + 2n(N - 2n)(1 + \cos\theta) + n^2$$

Equations of motion:

$$\begin{aligned}\dot{n} &= 2n(N - 2n) \sin \theta \\ \dot{\theta} &= 2k^2 + 2(N - 3n) + 2(N - 4n) \cos \theta\end{aligned}$$

Stability points:

$$\begin{aligned}\theta = \pi, \quad n = -\frac{1}{2}k^2 &\Rightarrow \text{unphysical} \\ \theta = 0, \quad n = (4N + k^2)/14 &\Rightarrow \text{too high } n\end{aligned}$$

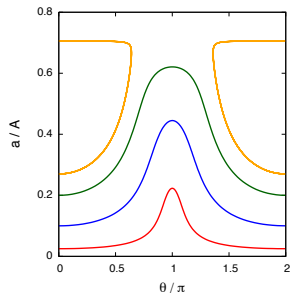
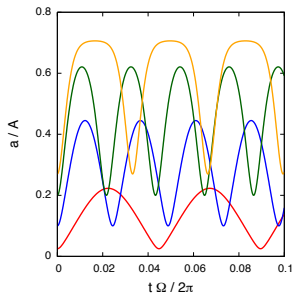
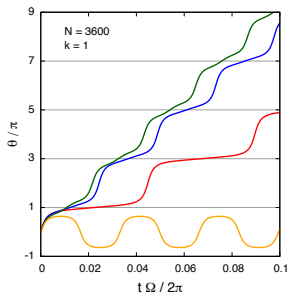
# Predictions of three-wave model

$$\dot{n} = 2n(N - 2n) \sin \theta$$

$$\dot{\theta} = 2k^2 + 2(N - 3n) + 2(N - 4n) \cos \theta$$

For  $n \ll N$ :

- ▶ the system spends most of its time around  $\theta = \pi$  state
- ▶ the frequency of oscillations  $2\Omega \approx 2\sqrt{2Nk^2 + k^4}$
- ▶ the amplitude  $a \equiv \sqrt{n(t)}$  exhibits complicated cusped shape



# Individual modes in turbulence

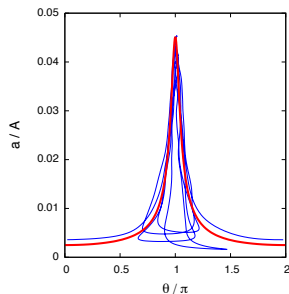
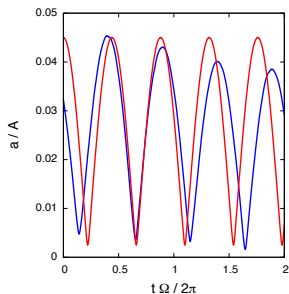
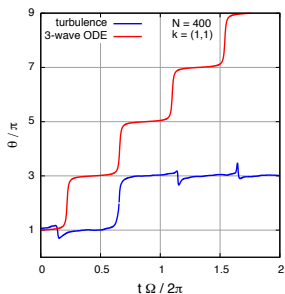
In turbulence,  $n \ll N$  condition is well satisfied.

As predicted:

- ▶ the system spends most of its time around  $\theta = \pi$  state
- ▶ the frequency of oscillations approaches  $2\Omega = 2\sqrt{2Nk^2 + k^4}$
- ▶ the amplitude  $a \equiv \sqrt{n(t)}$  exhibits complicated cusped shape

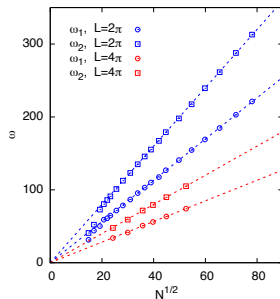
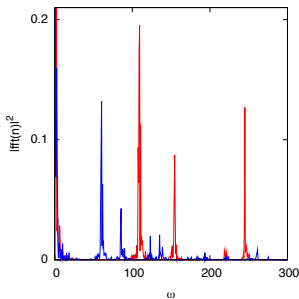
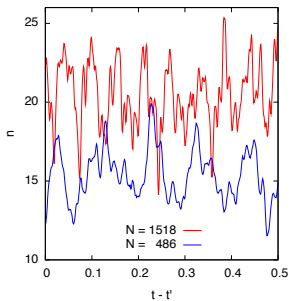
However:

The 3-wave model cannot grasp closed trajectories with  $\theta \approx \pi$ .



# Collective oscillations

- ▶ The system periodically oscillates around a steady state.
- ▶ Turbulence and condensate exchange a small fraction of waves.
- ▶ The condensate imposes the phase coherence between the pairs of counter-propagating waves (anomalous correlation).
- ▶ Collective oscillations are not of a predator-prey type; they are due to phase coherence and anomalous correlations.



# Conclusions - I

- ▶ When the driving term corresponds to an instability (but not a random force) high levels of condensate lead to a **phase transitions** — spontaneous breakdown of symmetries of small-scale over-condensate fluctuations: from the 2-fold to 3-fold to 4-fold.
- ▶ **Collective oscillations** are not of a predator-prey type; they are due to **phase coherence**, imposed by condensate, and anomalous correlations.

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*N. Vladimirova, S. Derevyanko S, G. Falkovich, Phys. Rev. E (2012)*  
*P. Miller, N. Vladimirova, G. Falkovich, Phys. Rev. E (2013)*

## Conclusions - II

- ▶ Wave spectra (second-order moments) are close to slightly (logarithmically) distorted thermal equilibrium in both cascades.
- ▶ Correction by Dyachenko, Newell, Pushkarev, Zakharov (1992) for inverse cascade spectra works for intermediate  $k$ .
- ▶ Correction by Malkin (1996) for direct cascade spectra works.
- ▶ Analog of Kolmogorov's 4/5 law:

$$Q(r) \equiv 2 \operatorname{Im} \langle \psi_1^* | \psi_2 |^2 \psi_2 \rangle = -\dot{N} \quad \text{for } r > r_p;$$

the flux of wave action is independent of scale in inverse cascade, while the flux of energy is independent of scale in direct cascade.