A mean-field model of collective effects in beam dynamics

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LOW DEGREES-OF-FREEDOM HAMILTONIAN SYSTEMS

 The simplest Hamiltonian systems with nontrivial (chaotic) dynamics are the well-understood 1-1/2 degrees-of-freedom systems

$$H(q,p,t)=\frac{p^2}{2m}+\phi(q,t).$$

 A canonical example is a charged particle in 1-d in a time-dependent external electrostatic field

> Chaotic motion in a two-waves field $\phi = \cos(k_1 x - \omega_1 t) + \cos(k_2 x - \omega_2 t)$ 0 0 0 0 0

When the spatial dimensionality increases, d = 2, 3, this single particle problem complicates but relatively speaking (i.e., compared with what comes next) is a tractable problem.

VERY LARGE NUMBER OF DEGREES-OF-FREEDOM

 A canonical example is the (extremely difficult) N-body problem in which each particle interacts with each other, e.g.

$$H(q_i, p_i, t) = \sum_{i=1}^{N} \frac{p_i^2}{2m_i} + \sum_{i < j} \phi(|q_i - q_j|).$$

The main motivation underlying mean-field models is to find a tractable description of intermediate complexity between the N-body problem and the dynamics in an external field.



Among the key problems we would like to study is chaos and integrability in very large d.o.f. systems.

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MEAN-FIELD MODELS

Like in the external field problem, in the mean-field description all the particles "see" the same field

$$H(q_i, p_i, t) = \sum_{i=1}^{N} \frac{p_i^2}{2m_i} + \sum_i \phi(q_i; \lambda).$$

But, like in the *N*-body problem there is a coupling between the particles that feeds-back onto the mean-field



THE SINGLE WAVE MODEL

The mean-field model of interest here is the so-called Single-Wave-Model (SWM) which is a Hamiltonian system consisting of an ensemble of *N*-particles in one-dimension

$$\frac{dx_j}{dt} = \frac{\partial H}{\partial u_j}, \qquad \frac{du_j}{dt} = -\frac{\partial H}{\partial x_j},$$

with a single-wave potential Hamiltonian

$${\cal H}(q_i,p_i,t) = \sum_{k=1}^N \left[rac{u_k^2}{2} - {\sf a}(t) e^{i x_k} - {\sf a}^*(t) e^{-i x_k}
ight] \, .$$

In this model the mean-field coupling determines the time evolution of the single-wave potential amplitude from

$$\frac{da}{dt} - iUa = \frac{i}{N}\sum_{k=1}^{N}\Gamma_{k}e^{-ix_{k}}$$

where U and Γ_k , k = 1, 2, ..., N are constants.

THE SINGLE WAVE MODEL

Writing

$$a = \sqrt{J}e^{-i\theta}$$

the SWM can be equivalently written as an ensemble of *N* globally coupled "pendulums"

$$\frac{d^2 x_j}{dt^2} = -2\sqrt{J}\cos(x_j - \theta), \qquad j = 1, \dots N$$

Where the mean-field coupling determines the time evolution of the amplitude J and the phase θ from

$$\frac{dJ}{dt} = \frac{2\sqrt{J}}{N} \sum_{k=1}^{N} \Gamma_k \sin(x_k - \theta)$$

$$\frac{d\theta}{dt} = -U - \frac{1}{N\sqrt{J}} \sum_{k=1}^{N} \Gamma_k \cos(x_k - \theta)$$

THE SINGLE WAVE MODEL: N + 1 HAMILTONIAN FORMULATION

Defining

$$a = \sqrt{J}e^{-i\theta}$$
, $p_k = \Gamma_k y_k$,

the SWM can be equivalently written as an N + 1, particles+field, Hamiltonian system

dx _k _	$\partial \mathcal{H}$	dp_k	$\partial \mathcal{H}$
dt	$\overline{\partial p_k}$,	dt –	$-\frac{\partial x_k}{\partial x_k}$
$d\theta$	$\partial \mathcal{H}$	dJ	$\partial \mathcal{H}$
dt	$=\overline{\partial J}$,	$\frac{dt}{dt} =$	$-\overline{\partial\theta}$,

in which (x_k, p_k) are the canonical coordinates of the N particles, (θ, J) are the canonical coordinates of the mean-field, and

$$\mathcal{H} = \sum_{j=1}^{N} \left[\frac{1}{2\Gamma_j} \frac{p_j^2}{2} - 2\Gamma_j \sqrt{J} \cos(x_j - \theta) \right] - UJ.$$

THE SINGLE WAVE MODEL: $N \rightarrow \infty$ LIMIT

▶ In the $N \to \infty$ limit

 $(x_j, u_j) \rightarrow \text{single particle PDF } f(x, u)$

Where f satisfies the Liouville equation

$$\frac{\partial f}{\partial t} + u \frac{\partial f}{\partial x} - \frac{\partial \phi}{\partial x} \frac{\partial f}{\partial v} = 0,$$

with the single-wave potential

$$\phi = a(t)e^{ix} + a^*(t)e^{-ix}$$

 The time evolution of the potential amplitude is given by the mean-field coupling

$$\frac{da}{dt} - iUa = i\frac{1}{2\pi}\int_0^{2\pi} dx \int_{-\infty}^{\infty} du f(x, u, t).$$

THE SINGLE WAVE MODEL: THE ORIGINS

- As many cool ideas, the origins of the SWM go back to plasma physics!
- It was originally postulated and physically motivated (but not actually derived) in the study of the resonant wave-particle interaction in the beam-plasma instability



 In [dCN, Phys. Plasmas, 5, 3886 (1998)] the SWM was systematically derived as a generic weakly nonlinear description of marginally stable Vlasov-Poisson type Hamiltonian systems of the from

$$\frac{\partial f}{\partial t} + u \frac{\partial f}{\partial x} + \frac{\partial \phi}{\partial x} \frac{\partial (f_0 + f)}{\partial v} = 0, \qquad G(k) \tilde{\phi}(k, t) = -\int_{-\infty}^{\infty} \tilde{f}(k, u) du$$

where f_0 is a general marginally stable equilibrium, f is a small localized resonant perturbation, and G(k) is the Fourier transform of a general self-consistent coupling.

- The SWM is universal in the sense that it is independent of f₀ (provided it is marginally stable), independent of the perturbation (provided is small and localized) and most importantly independent of G(k).
- ▶ In the Vlasov-Poisson case $G(k) = -k^2 = \mathcal{F}[\partial_x^2].$

Some examples of marginally stable systems: (a) Beam plasma; (b) Bump-on-tail; (c) Two streams



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The weakly nonlinear theory provides a systematic derivation of the previously stated SWM:

$$\frac{\partial f}{\partial t} + u \frac{\partial f}{\partial x} - \frac{\partial \phi}{\partial x} \frac{\partial f}{\partial v} = 0, \qquad \phi = a(t)e^{ix} + a^*(t)e^{-ix}$$
$$\frac{da}{dt} - iUa = i\frac{1}{2\pi}\int_0^{2\pi} dx \int_{-\infty}^{\infty} du f(x, u, t).$$

and the corresponding discrete particle formulation

$$\frac{dx_k}{dt} = u_k, \qquad \frac{du_k}{dt} = -\frac{\partial\phi}{\partial x}, \qquad \frac{da}{dt} - iU = \frac{i}{N}\sum_{k=1}^N \Gamma_k e^{-ix_k}.$$

as a universal model for marginal stable systems.

Most importantly, going beyond the original formulation, the theory extends the SWM to f > 0 (clumps) and f < 0 (holes). In the discrete case this corresponds to Γ_k > 0 and Γ_k < 0. [dCN, Phys. Plasmas, 5 (1998); dCN, CHAOS, 10 (2000)]

THE SINGLE WAVE MODEL: DERIVATION AND GENERALIZATION Matched asymptotic expansion

$$\varepsilon \partial_{t} f + (u - c_{*}) \partial_{x} f + (F_{0}' + \varepsilon^{2} \partial_{u} f) \partial_{x} \phi = 0$$

$$G[nk_{*}(1 - \varepsilon \Lambda)] \tilde{\phi}(n, t) = -\int_{-\infty}^{\infty} du' \tilde{f}(n, u', t)$$

$$\phi(x, t) = \phi_{0} + \varepsilon \phi_{1} + \dots$$
•Inner region
$$v = \frac{u - c_{*}}{\varepsilon}$$

$$f(x, v, t) = f_{0}^{i} - \delta F_{*} + \varepsilon f_{1}^{i} + \dots$$
•Outer region
$$\tilde{f}^{o}(n, u, t) = \tilde{f}_{0}^{o} + \varepsilon \tilde{f}_{1}^{o} + \dots$$

$$\tilde{f}_{0}^{o}(n, u, t) = -\frac{F_{*}'}{u - c_{*}} \phi_{0}(n, t)$$

$$\tilde{f}_{1}^{o}(n, u, t) = -\frac{i}{n} \frac{F_{*}'}{(u - c_{*})^{2}} \partial_{t} \tilde{\phi}_{0} - \frac{F_{*}'}{u - c_{*}} \phi_{1}$$

Self-consistent potential

Poisson equation:

$$G[nk_*(1-\varepsilon\Lambda)] \tilde{\phi}(n,t) = -\int du \tilde{f}^o(n,u',t) - \varepsilon \int dv \tilde{f}^i(n,v,t)$$

$$O(1): \quad G[nk_*] \tilde{\phi}_0(n,t) = -\int du \tilde{f}^o_0(n,u',t)$$

$$\tilde{f}^o_0(n,u,t) = -\frac{F'_*}{u-c_*} \tilde{\phi}_0(n,t)$$

$$\phi_0(x,t) = a(t) e^{ix} + a^*(t) e^{-ix}$$

$$O(\varepsilon): \quad G[nk_*] \tilde{\phi}_1(n,t) - n k_* \Lambda G'[nk_*] \tilde{\phi}_0(n,t) = -\int du \tilde{f}^o_1(n,u,t) + \varepsilon \int dv \tilde{f}^i_0(n,v,t)$$

$$\tilde{f}^o_1(n,u,t) = -\frac{i}{n} \frac{F'_*}{(u-c_*)^2} \partial_t \tilde{\phi}_0 - \frac{F'_*}{u-c_*} \tilde{\phi}_1$$

$$\frac{da}{dt} = iUa + i\int dx e^{-ix} \int dv f^i_0(x,v,t)$$

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THE SINGLE WAVE MODEL IN FLUIDS MECHANICS

In the limit of strong shear, vorticity perturbation, f, can be described by the Vlasov-Poisson type system

$$\frac{\partial f}{\partial t} + y \frac{\partial f}{\partial x} + \frac{\partial \phi}{\partial x} \frac{\partial f}{\partial y} = 0, \qquad G(k) \tilde{\phi}(k,t) = -\int_{-\infty}^{\infty} \tilde{f}(k,y,t) dy$$

where $G(k) = 2k \coth k$ and $\psi = -y^2/2 + \phi(x, t)$ is the fluid velocity stream-function. [Balmforth, dCN, Young, JFM, 333 (1997)].

- From here, application of the previously described weakly-nonlinear theory leads to a SWM description of vortex dynamics in strong, marginally stable shear flow flows.
 [Churilov and Shukhman, Geophys. Astrophys. Fluid. Dyn. 38 (1987); dCN, Phys. Plasmas, 5 (1998); dCN, CHAOS, 10 (2000)].
- For extensions of the single wave model for more general marginal stable perturbations in the context of shear flow dynamics see [Balmforth, Piccolo, JFM 2001]

THE SINGLE WAVE MODEL IN STATISTICAL MECHANICS

$$rac{d^2 x_j}{dt^2} = ia(t)e^{ix_j} - ia^*(t)e^{-ix_j}, \qquad rac{da}{dt} - iUa = rac{i}{N}\sum_{k=1}^N \Gamma_k e^{-ix_k},$$

Neglecting the term da/dt, and assuming

$$U = -2/\epsilon$$
, $\Gamma_k = 1$, $k = 1, \ldots N$,

the SWM model reduces to the Hamiltonian Mean Field Model [Antoni,Ruffo, 1995] used in the statistical mechanics of systems with long-range interactions

$$\frac{d^2 x_j}{dt^2} = -\frac{\epsilon}{N} \sum_{k=1}^N \sin(x_j - x_k)$$

This close connection allows the application of ideas and methods from plasma physics to statistical mechanics, including Landau damping, kinetic instabilities, BGK modes, etc. [dCN, Chapter in "Dynamics and thermodynamics of systems with Long-range interactions". Lecture Notes in Physics, Springer Vol. 602 (2002).]

THE SWM AND SELF-CONSISTENT CHAOS

Integrable motion in a one-wave field

 $\phi = \cos(k_1 x - \omega_1 t)$

Chaotic motion in a two-waves field

 $\phi = \cos(k_1 x - \omega_1 t) + \cos(k_2 x - \omega_2 t)$









How does this well-understood picture change when we take into account self-consistency?

The SWM provides a tractable, powerful dynamical system of the right level of complexity to address this as well as many other Hamiltonian problems with many-degrees-of freedom.

THE SWM AND SELF-CONSISTENT CHAOS

Among the first papers to study self-consistent chaos from the point of view of dynamical systems in the SWM: Tennyson, Meiss and Morrison, Physica D 1994.



 "The system relaxes into a time asymptotic periodic state where only few collective degrees of freedom are active".
 "Self-consistency seems to effectively reduce the number of degrees of freedom". This motivates the concept of macro-particle.

COHERENT STRUCTURES AND SELF-CONSISTENT CHAOS

- The quasi-coherent macro particle oscillations in the beam-plasma instability are closely related to exact non-linear solutions known as BGK (Bernestein-Greene-Kruskal) modes and to the exact integrability of the N = 1 SWM.
- Motivated by this, in [DdCN, M.C. Firpo: CHAOS, 12, 496-507, (2002)], we studied the formation of more general coherent structures, different to the BGK modes.
- In particular we studied rotating dipole structures



 The starting point was the study of the integrability of the N = 2 Single Wave Model.

- For N=2 the SWM has 3-degrees of freedom
- Accordingly, full integrability requires 3 constants of motion
- However, we only have 2: the Energy and the Momentum

$$H = \sum_{j=1}^{2} \left[\frac{1}{2\Gamma_{j}} p_{j}^{2} - 2\Gamma_{j} \sqrt{J} \cos(x_{j} - \theta) \right] \qquad P = \sum_{j=1}^{N} p_{j} + J$$

- In general the N=2 problem is NOT integrable
- However, symmetric Hole-Clump states have an additional symmetry which allows integrability in this special case.



$$x_1 = -x_2 = x \qquad u_1 = -u_2 = u$$
$$a = a^* \qquad \Gamma_1 = -\Gamma_2 = \Gamma$$

Hole-clump symmetry reduce the system to 3 ODEs

$$\frac{dx}{dt} = u$$
$$\frac{du}{dt} = -2a\sin x$$
$$\frac{da}{dt} = 2\Gamma\sin x$$



Momentum conservation

$$P = 2\Gamma u + a^2$$

Reduces the system to a 1-D Hamiltonian system





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Remarkably, the reduced, integrable Hamiltonian system is a non-twist Hamiltonian system!

$$\frac{dx}{d\tau} = \frac{\partial H}{\partial A} \qquad \qquad \frac{dA}{d\tau} = -\frac{\partial H}{\partial x}$$
$$H = \alpha A - \frac{A^3}{3} + \cos x$$



Some examples of symmetric hole-clump integrable orbits



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Numerical simulation of the finite-N single wave model



• D. del-Castillo-Negrete, M.C. Firpo: CHAOS, 12, 496-507, (2002).

Numerical simulation of the continuum single wave model



• D. del-Castillo-Negrete, M.C. Firpo: CHAOS, 12, 496-507, (2002).

Numerical simulation of the continuum single wave model



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Separatrix "breathing" due to self-consistent wave-particle interaction



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ROTATING DIPOLE COHERENT STRUCTURES AND SELF-CONSISTENT CHAOS



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DIPOLE ROTATION AND SELF-CONSISTENT CHAOS



ASYMMETRIC DIPOLE STATE



• D. del-Castillo-Negrete, Plasma Physics and Controlled Fusion **47**, 1-11 (2005).

RELAXATION TOWARDS ROTATING DIPOLE STATE



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STANDARD MEAN FIELD MAP

• D. del-Castillo-Negrete: CHAOS, 10, 75, (2000).

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STANDARD MEAN FIELD MAP



BEAM-PLASMA INSTABILITY AND COHERENT STRUCTURE FORMATION IN THE STANDARD MEAN-FIELD MAP



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• D. del-Castillo-Negrete: CHAOS, 10, 75, (2000).

COMPARISON BETWEEN MAP AND CONTINUOUS SWM

Meam Field Map

Continuous SWM



MORE RECENT SIMUALTIONS



D. Martinez-del-Rio, D. del-Castillo-Negrete, A. Olvera and R. Calleja Qualitative Theory of Dynamical Systems, **14** 313-335 (2016).

k = 1, 2, ... N

$$\begin{aligned} x_{k}^{n+1} &= x_{k}^{n} + a \left[1 - \left(\frac{\tau}{\Gamma_{k}} p_{k}^{n+1} \right)^{2} \right], \\ p_{k}^{n+1} &= p_{k}^{n} - 2\tau \Gamma_{k} \sqrt{J^{n+1}} \sin \left(x_{k}^{n} - \theta^{n} \right), \\ \theta^{n+1} &= \theta^{n} - U\tau - \frac{\tau}{\sqrt{J^{n+1}}} \sum_{k=1}^{N} \Gamma_{k} \cos \left(x_{k}^{n} - \theta^{n} \right), \\ J^{n+1} &= J^{n} + 2\tau \sqrt{J^{n+1}} \sum_{k=1}^{N} \Gamma_{k} \sin \left(x_{k}^{n} - \theta^{n} \right), \end{aligned}$$
(1)

• L. Carbajal, D. del-Castillo-Negrete, and J. J. Martinell, Chaos, 22 013137 (2012).

NONTWIST MEAN FIELD MAP Period-one coherent structures



NONTWIST MEAN FIELD MAP Period-two coherent structures



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Separatrix reconnection and coherent structure formation



Separatrix reconnection and coherent structure formation













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Self-consistent separatrix reconnection in the mean-field map



• L. Carbajal, D. del-Castillo-Negrete, and J. J. Martinell, Chaos, 22

NONTWIST MEAN FIELD MAP Self-consistent suppression of diffusion



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Self-consistent suppression of diffusion





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Self-consistent transition to global chaos



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Self-consistent transport across shearless barrier



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Self-consistent intermittent transport near criticality



• L. Carbajal, D. del-Castillo-Negrete, and J. J. Martinell, Chaos, 22 013137 (2012).

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