The discrete Hamiltonian-Hopf bifurcation for 4D symplectic maps

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Motivation: A paradigmatic Froeschlé-like map

Consider the map $T: (\psi_1, \psi_2, J_1, J_2) \mapsto (\bar{\psi_1}, \bar{\psi_2}, \bar{J_1}, \bar{J_2})$ given by

$$\bar{\psi}_1 = \psi_1 + \delta(\bar{J}_1 + a_2\bar{J}_2), \quad \bar{\psi}_2 = \psi_2 + \delta(a_2\bar{J}_1 + a_3\bar{J}_2), \bar{J}_1 = J_1 + \delta\sin(\psi_1), \quad \bar{J}_2 = J_2 + \delta\epsilon\sin(\psi_2).$$

• T is related to the time- δ map of the flow associated to the Hamiltonian

$$H(\psi_1, \psi_2, J_1, J_2) = \frac{J_1^2}{2} + \cos\psi_1 + a_2 J_1 J_2 + a_3 \frac{J_2^2}{2} + \epsilon \cos(\psi_2),$$

• 4 fixed points: For $\epsilon d > 0$, $d = a_3 - a_2^2$, $|\epsilon| \ll 1$ and $\delta \lesssim 2$

 $p_1 \!=\! (0,0,0,0) \text{ HH}, \quad p_2 \!=\! (\pi,0,0,0) \text{ EH}, \quad p_3 \!=\! (0,\pi,0,0) \text{ HE}, \quad p_4 \!=\! (\pi,\pi,0,0) \text{ EE}.$

 \rightarrow *T* models the dynamics at a double resonance, it was derived from BNF around an EE point of a symplectic map in V. Gelfreich, C. Simó & AV, *Dynamics of 4D symplectic maps near a double resonance*, Phys D 243(1), 2013.

Motivation: Transition to complex unstable

 \rightarrow If d > 0 (definite case) the EE point remains EE for all ϵ and δ . \rightarrow If d < 0 (non-definite case) the point p_4 suffers a Krein collision at

$$\epsilon = \left(-(2a_3 - 4d) \pm \sqrt{(2a_3 - 4d)^2 - 4a_3^2} \right) / (2a_3^2)$$

and becomes a **complex-unstable** point (Hamiltonian-Hopf bifurcation).



Eigenvalues of $DT(p_4)$ for

 $\delta \!=\! 0.5, a_2 \!=\! 0.5, a_3 \!=\! -0.75$ (hence $d \!=\! -1$)

and ϵ from -0.01 (squares) to -20. The (first) Krein

collision takes place at $\epsilon_c=-4/9$ at a collision angle

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 $\hat{\theta}_0 = \arctan(\sqrt{23}/11) \in \mathbb{R} \setminus \mathbb{Q}.$

 \rightarrow The CS point has 2D stable/unstable invariant manifolds. \rightarrow Next plots show their role!

 \rightarrow The previous considerations also hold for H: the eigenvalues collide at the imaginary axis and the 2-dof analogous Hamiltonian-Hopf bifurcation takes place. Later: differences discrete/continuous cases in the splitting of the 2D inv. manifolds.

Motivation: Dynamical consequences

Lyapunov exp. MEGNO, i.c. on $\psi_1 = \psi_2 = 0$: white \rightarrow regular, green \rightarrow mild chaos, black \rightarrow chaos.



Left: $\epsilon = -0.4$. Right: top $\epsilon = -0.44$, bottom: $\epsilon = -0.45$. (Rec: $\epsilon_c = -4/9$.) \rightarrow Lyapunov inv. curves families, local character of the bifurcation, evolution to global connection,...

Goal of this work

We want...

- 1. Analysis of the Hamiltonian-Hopf bifurcation for 4D maps.
- Geometry of the 2D invariant manifolds: behaviour of the splitting for the 4D map.
- \rightarrow But, **previously**, we review the 2-d.o.f. analogous Hamiltonian-Hopf case.
- 1. Sokolskii NF.
- 2. Splitting of the invariant manifolds: Reduction to a 2D near-the identity area-preserving map.
- → Important: How are both cases related?
- 1. Main idea: Takens NF + interpolating Hamiltonian
- 2. Differences in the behaviour of the splitting: energy function

2-dof Hamiltonian Hopf (HH): Sokolskii NF

2-dof HH codim 1: Consider a 1-param. family of 2-dof Hamiltonians H_{ν} undergoing a HH bifurcation (at the origin). Concretely: for $\nu > 0$ elliptic-elliptic, $\nu < 0$ complex-saddle.

Analysis of the HH bifurcation \rightarrow Reduction to **Sokolskii NF**:

- 1. Taylor expansion at 0: $H_{\nu} = \sum_{k \geq 2} \sum_{j \geq 0} \nu^{j} H_{k,j}$, where $H_{k,j} \in \mathbb{P}_{k}$ homogeneous of order k.
- 2. Williamson NF (double purely imaginary eigenvalues): $H_{2,0} = -\omega(x_2y_1 - x_1y_2) + \frac{1}{2}(x_1^2 + x_2^2).$
- 3. Use Lie series to order-by-order simplify $H_{2,j}$, j > 1 and $H_{k,j}$, k > 2, j > 0. But: non-semisimple linear part!

Then, at each order (k, j), one looks for $G \in \mathbb{P}_k$ s.t.

 $H_{k,j} + \operatorname{ad}_{H_2}(G) \in \operatorname{Ker} \operatorname{ad}_{H_2}^{\top}.$

2-dof HH: Sokolskii NF

4. Introducing the Sokolskii coordinates $(dx_1 \wedge dy_1 + dx_2 \wedge dy_2 = dR \wedge dr + d\Theta \wedge d\theta)$ $y_1 = r \cos(\theta), \ y_2 = r \sin(\theta), \ R = (x_1y_1 + x_2y_2)/r, \ \Theta = x_2y_1 - x_1y_2,$

one has
$$H_2^{ op} = -\omega\Theta + \frac{1}{2}r^2$$
 and
 $\operatorname{NF}(H_{\nu}) = -\omega\Gamma_1 + \Gamma_2 + \sum_{\substack{k,l,j \geq 0 \\ k+l \geq 2}} a_{k,l,j} \Gamma_1^k \Gamma_3^l \nu^j.$

where

$$\Gamma_1 = x_2 y_1 - x_1 y_2, \ \Gamma_2 = (x_1^2 + x_2^2)/2 \text{ and } \Gamma_3 = (y_1^2 + y_2^2)/2.$$

5. Introducing $\nu = -\delta^2$, and rescaling $x_i = \delta^2 \tilde{x}_i$, $\omega y_i = \delta \tilde{y}_i$, i = 1, 2, $\omega t = \tilde{t}$, one has

$$\mathsf{NF}(\tilde{H}_{\delta_t}) = -\tilde{\Gamma}_1 + \delta \left(\tilde{\Gamma}_2 + a\tilde{\Gamma}_3 + \eta\tilde{\Gamma}_3^2\right) + \mathcal{O}(\delta^2).$$

The Γ_i written in terms of the Sokolskii coordinates are given by $\tilde{\Gamma}_1 = \Theta, \ \tilde{\Gamma}_2 = \frac{1}{2} \left(R^2 + \frac{\Theta^2}{r^2} \right), \text{ and } \tilde{\Gamma}_3 = \frac{r^2}{2}.$

2-dof HH: invariant manifolds

For $\nu < 0$ the origin has stable/unstable inv. manifolds $W^{s/u}(\mathbf{0})$. Note that

- $W^{s/u}(\mathbf{0})$ are contained in the zero energy level of NF (\tilde{H}_{δ}) .
- $\{\tilde{\Gamma}_1, \tilde{\Gamma}_2\} = \{\tilde{\Gamma}_1, \tilde{\Gamma}_3\} = 0 \Rightarrow \tilde{\Gamma}_1 \text{ is a } \underline{\text{formal first integral of NF}}(\tilde{H}_{\delta}).$ Hence $\tilde{\Gamma}_1 = 0$ on $W^{s/u}(\mathbf{0}).$

Then, ignoring $\mathcal{O}(\delta^2)$ terms, $W^{s/u}(\mathbf{0})$ are given by $R^2 + ar^2 + \eta r^4/2 = 0$, which is the zero energy level of a Duffing Hamiltonian system.

 $\Rightarrow W^{u/s}(\mathbf{0})|_{(R,r)\text{-plane}} \text{ form a figure-eight}$ (for $a < 0, \eta > 0$; unbounded otherwise! but only r > 0 has sense!).



The 2D $W^{s/u}(\mathbf{0})$ are rotated around the origin (on $W^{s/u}(\mathbf{0})$ one has $\Theta = 0, \dot{\theta} = 1$).

For the truncated NF (i.e. ignoring $O(\delta^p)$ -terms, p > 1) the 2D stable/unstable inv. manifolds coincide. But: For the complete 2-dof Hamiltonian they split!

2-dof HH: splitting of inv. manifolds

The **asymptotic expansion** of this splitting has been obtained in J.P.Gaivao, V.Gelfreich, *Splitting of separatrices for the Hamiltonian-Hopf bifurcation with the Swift-Hohenberg equation as an example*, Nonlinearity 24(3), 2011.

$$\alpha \sim A\delta^B \exp\left(\frac{-\pi}{\sqrt{-a}\delta}\right) \sim A |\operatorname{Re} \lambda|^B \exp\left(\frac{-\pi |\operatorname{Im} \lambda|}{|\operatorname{Re} \lambda|}\right)$$

Main idea: The exponential part of this formula can be obtained by reducing to a near Id family of analytic APMs + Fontich-Simó thm. (upper bounds are generic!).

Consider $\Sigma = \{\theta = 0\}$ (but in Cartesian coord. to avoid singularities) and

 $T_{\delta}: \Sigma \to \Sigma$ (Poincaré map of the full 2-dof Hamiltonian) \rightsquigarrow separatrices split,

 $T^0_{\delta}: \Sigma \to \Sigma$ (Poincaré map of the truncated 2-dof Hamiltonian, ignoring $\mathcal{O}(\delta^2)) \rightsquigarrow$ Homoclinic loop.

Then, $T^0_{\delta}(R, r, \Theta, \theta) = (\phi^X_{2\pi}, \Theta, \theta \mod 2\pi)$, being X the vector field $\dot{R} = \delta (ar + \eta r^3), \quad \dot{r} = -\delta R, \quad \longleftarrow$ Duffing!

which has a homoclinic solution $\gamma(t)$ with nearest singularity to the real axis $\tau = i\pi/2\sqrt{-a}\delta$ and dominant eigenvalue $\mu = 2\pi\sqrt{-a}\delta$ (then rescale time by $\sqrt{-a}\delta$). But $T_{\delta}^{0} = (\hat{T}_{\delta}^{0})^{2}$, being \hat{T}_{δ}^{0} close to -Id \Rightarrow use $\mu/2$ instead of μ in the exponential part of the upper bound $C\exp(-2\pi(\operatorname{Im}\tau - \eta)/\mu)$, η small fixed quantity.

2-dof HH: the example

$$H(\psi_1, \psi_2, J_1, J_2) = \frac{J_1^2}{2} + a_2 J_1 J_2 + a_3 \frac{J_2^2}{2} - \cos(\psi_1) - \epsilon \cos(\psi_2)$$

Reversibility: $(\psi_1, \psi_2, J_1, J_2) \in W^u(\mathbf{0})$ then $(-\psi_1, -\psi_2, J_1, J_2) \in W^s(\mathbf{0})$. This suggests to consider $\Sigma = \{\psi_1 = 0, \psi_2 = 0\}$ and to look for homoclinic points in Σ .





2-dof HH: Computing numerically the splitting

→ One can represent W^u as a series $\mathcal{G}(s_1, s_2)$, where s_1, s_2 are local parameters in a fundamental domain (parameterisation method) and propagate the manifolds (e.g. using Taylor integrator). → Then, one can compute (s_1^h, s_2^h) giving a homoclinic point p_h on Σ (at the

first intersection!). \sim The homoclinic orbit was shown in the last plot!

To measure the splitting angle α :

- 1. Compute a basis of $T_{X_h^0}(W_{loc}^u(\mathbf{0})) \rightsquigarrow v_t^0 = \frac{\partial G}{\partial s_1}(s_1^h, s_2^h), v_{vf}^0$
- 2. Transport the vectors to $\Sigma \rightsquigarrow v_t^{\Sigma}, v_{vf}^{\Sigma}$ (integrating variational eqs.) These vectors form a basis of $T_{p_h}(W^u(\mathbf{0}))$.
- 3. Compute an orthogonal basis of $T_{p_h}(W^u(\mathbf{0})) \leadsto u_1, v_{\mathtt{vf}}^{\Sigma}$
- 4. Compute the splitting angle. By reversibility, from $u_1 \in T_{p_h}(W^u(\mathbf{0}))$ we obtain a vector $u_2 \in T_{p_h}(W^s(\mathbf{0}))$. Then,

$$\alpha = \mathsf{angle}(u_1, u_2)$$

2-dof HH: Checking the behaviour of α



Up to this point: 2-dof Hamiltonian-Hopf bifurcation.

- 1. Everything was "more or less" well-known: Sokolskii NF, geometry of the invariant manifolds, the splitting α ,...
- 2. α behaves as expected for a near-the-identity family of 2D APM.

Guiding example:
$$H = \frac{J_1^2}{2} + a_2 J_1 J_2 + a_3 \frac{J_2^2}{2} - \cos(\psi_1) - \epsilon \cos(\psi_2).$$

Now: 4D discrete Hamiltonian-Hopf!

Guiding example: the 4D symplectic map T given by

$$\bar{\psi}_1 = \psi_1 + \delta(\bar{J}_1 + a_2\bar{J}_2), \quad \bar{\psi}_2 = \psi_2 + \delta(a_2\bar{J}_1 + a_3\bar{J}_2), \bar{J}_1 = J_1 + \delta\sin(\psi_1), \quad \bar{J}_2 = J_2 + \delta\epsilon\sin(\psi_2).$$

The origin undergoes a HH bif. and 2D stable/unstable manifolds are born. **Question:** Behaviour of the splitting of the 2D inv. manifolds?

Planning:

First: Numerical exploration of T.

ightarrow Computation of the invariant manifolds.

- ightarrow Behaviour of the splitting.
- \rightarrow A naive justification of the behaviour observed.

After: General theoretical results on splitting of inv. manifolds for the 4D HH. \rightarrow Upper bounds from a suitable energy function.

T: Invariant manifolds

One can compute $W^{u/s}(\mathbf{0})$ and $p_h \in \Sigma = \{\psi_1 = \psi_2 = 0\}$ (similarly to the 2-dof case).



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We compute the volume of a 4D parallelotope defined by two pairs of vectors tangent to W^u and W^s :

 $G(s_1,s_2)$ - the (local) parameterisation.

1. Consider the vectors (tangent to W^u):

$$\tilde{v}_1 = (\partial G/\partial s_1)(s_1^h, s_2^h), \quad \tilde{v}_2 = (\partial G/\partial s_2)(s_1^h, s_2^h).$$

2. Transport these vectors under T to p_h and consider, by the reversibility,

$$\tilde{v}_3 = R(\tilde{v}_1^{p_h}), \quad \tilde{v}_4 = R(\tilde{v}_2^{p_h}).$$

3. Finally, normalize them $v_j = \tilde{v}_j^{p_h} / \|\tilde{v}_j^{p_h}\|, j = 1, \dots, 4$ and define

$$V = \det(v_1, v_2, v_3, v_4)$$

Question: How does V behaves as $\epsilon \to \epsilon_c$?

T: Behaviour of V

$$T: \quad \bar{\psi_1} = \psi_1 + \delta(\bar{J_1} + a_2\bar{J_2}), \quad \bar{\psi_2} = \psi_2 + \delta(a_2\bar{J_1} + a_3\bar{J_2}), \\ \bar{J_1} = J_1 + \delta\sin(\psi_1), \qquad \bar{J_2} = J_2 + \delta\epsilon\sin(\psi_2).$$

Fixed a_2, a_3 one has $\epsilon_c = \epsilon_c(a_2, a_3)$. The (Krein) collision angle θ_0 depends on δ .

 $a_2 = 0.5, a_3 = -0.75 \rightsquigarrow \epsilon_c = -4/9.$ $\delta = 0.5 \rightsquigarrow \theta_0 = \arctan(\sqrt{23}/11)/2\pi \in \mathbb{R} \setminus \mathbb{Q}.$



Left: $\log V$ vs. ϵ . Right: $h |\log(V)|$ vs. h $(h = \log(\lambda))$.

Naive explanation of the behaviour of V

Consider a (generic) symplectic map F in \mathbb{R}^4 undergoing a HH bif. Discrete HH bif. \rightsquigarrow codim 2 bif \rightsquigarrow Let δ_u , ϵ_u be the unfolding parameters. δ_u : Collision angle $\hat{\theta}_0 = 2\pi(q/m + \delta_u)$.

 ϵ_u : Measures the relative distance to the critical parameter.

Different (naive) important aspects:

- 1. "Two" exp. small effects: one within the Hamiltonian itself (already studied!), the other measures the "map-Hamiltonian distance".
- 2. "Two" frequencies: "Duffing" and its $2\pi\theta$ -perturbation + "time" frequency.
- 3. The Hamiltonian part is known ⇒ only necessary to measure the second effect. But: We have a "privilegiated direction" (the time!) ⇒ we will use an energy function to measure the splitting in that direction (instead of using the splitting potential or the Melnikov vector which measures both effects together).

Towards a sharp upper bound of the splitting (I)

Idea: It is enough to measure the "Hamiltonian-map distance".

Let F_{ϵ} be a family of symplectic maps s.t. at $\epsilon = 0$ undergoes a HH bifurcation. The inv. manifolds are given by $u(\alpha, t)$ and $s(\alpha, t)$, $(\alpha, t) \in [t_0, t_0 + h) \times S^1$. This defines fundamental domains $\mathcal{D}^{u/s}$.

Main result: Assume that

(H1) There exists an energy function E, i.e. such that $E \circ F_{\epsilon} = E$, defined in a neighbourhood of the fundamental domain \mathcal{D}^s such that $E(s(\alpha, t)) = 0$. Moreover we assume that E and $s(\alpha, t)$ can be analytically extended to a neighbourhood of $W^u(\mathbf{0})$ within \mathcal{D}^u (by iteration of F_{ϵ}^{-1}).

We define the *splitting function*:

$$\psi(\alpha, t) = E(u(\alpha, t))$$

Towards a sharp upper bound (II)

(H2) There is a (limit) vector field

$$\dot{x} = f(x), \qquad x \in \mathbb{R}^2,$$

such that f is analytic, it possesses a hyperbolic saddle fixed point and a homoclinic orbit $\sigma(t)$ associated to it, and satisfies that compact pieces of the real invariant manifolds of F_{ϵ} are ϵ -close to an embedding of $\mathbb{S}^1 \times \{\sigma(t), t \in \mathbb{R}\}$ for $\epsilon > 0$ small enough.

(H3) F_{ϵ} can be extended analytically to a neighbourhood of

 $\{\alpha \in \mathbb{C}/2\pi\mathbb{Z}, |\mathrm{Im}\;\alpha| < \rho\} \times \{\sigma(t), \mathrm{Re}\; t \in \mathbb{R}, |\mathrm{Im}\; t| < \tau\}$

for some $0 < \tau < \tau_0$ and $0 < \rho < \rho_0$.

Towards a sharp upper bound (Result)

Under (H1), (H2) and (H3)...

(i) Rational Krein collision. Let $\theta_0 = p/q$, with (p,q) = 1. Then, there exists $\epsilon_0 > 0$ s.t. for $\epsilon < \epsilon_0$

 $|\psi(\alpha, t)| \le K \exp(-C/h), \qquad C, K > 0.$

(ii) Irrational Krein collision. Let $\theta_0 \in \mathbb{R} \setminus \mathbb{Q}$. Then, ψ is bounded by a function that is exponentially small in a parameter γ , s.t. $\gamma \searrow 0$ when $h \searrow 0$. Moreover, the dominant harmonic k(h) of ψ changes infinitely many times as $h \to 0$.

Idea: Bounding the Fourier coefficients of ψ , one gets

$$|\psi(\alpha,t)| < K \sum_{(k,n)\in\mathbb{Z}^2_*} \exp(\underbrace{-2\pi |n-\theta_0 k|\tau/h-|k|\rho}_{\beta_k}).$$

Then we look for $k = k_*(h) > 0$ s.t. the dominant coefficient β_{k_*} in the exponential bound is minimum (different cases according to the properties of θ_0).

Map T: fit of the volume V (I)

$$T: \quad \bar{\psi}_1 = \psi_1 + \delta(\bar{J}_1 + a_2\bar{J}_2), \quad \bar{\psi}_2 = \psi_2 + \delta(a_2\bar{J}_1 + a_3\bar{J}_2),$$
$$\bar{J}_1 = J_1 + \delta\sin(\psi_1), \qquad \bar{J}_2 = J_2 + \delta\epsilon\sin(\psi_2).$$
$$a_2 = 0.5, a_3 = -0.75 \rightsquigarrow \epsilon_c = -4/9.$$

We look for the dominant coefficients $\beta_{k(h)}$. They depend on θ_0 and $h = \log(\lambda) = \mathcal{O}(\sqrt{|\epsilon - \epsilon_c|})$. We fix $\theta_0 = \arctan(\sqrt{23}/11)/2\pi$.



corresponding to the minimum exponent β_k . Both in $\log - \log$ scale.

Map T: fit of the volume V (II)

- We have $k_* = 1, 15, 46, 107, 703, 2002, 9307, 25919, \dots$ as $h \to 0$.
- The values of k_* are related to the approximants of $\theta_0 \approx 0.06543462308$: 1/15, 3/46, 4/61, 7/107, 39/596, 46/703, 85/1299, 131/2002,...
- Not all the approximants produce a change of $k_*(h)$ as $h \to 0$, only those that are smaller than θ_0 play a role (except the first one $1/15 > \theta_0$).
- The lenght of the interval in h where $k_*(h)$ dominates depends on the $CFE(\theta_0) = [15, 3, 1, 1, 5, 1, 1, 3, 1, 2, ...]$, but also on the constants in front of the exponential terms of V (terms with larger β_k can dominate for finite h > 0!!!!)

Conclusion: The numerical fit data show that the different slopes observed are related to the different values $k_*(h)$ obtained $\rightsquigarrow OK!!!$

Final comments I

1. **Other aspects** related to the HH bifurcation for 4D maps have been also investigated (preprint).

For example:

(a) Structure of the Lyapunov families of invariant curves (analytic results on: the detachment of the Lyapunov families, analysis of the rational and irrational collision angle θ_0 cases, stability of the inv. curves, ...).



Detachment of the Lyapunov families of invariant curves for T: $\epsilon = -0.1, -0.4$ and -0.5 ($\epsilon_c = -4/9$).

Final comments II





Left: Positive definite case ($\delta = \epsilon = a_2 = 0.5$ and $a_3 = 1.25$). Centre/Right: Non-definite case ($\delta = \epsilon = a_2 = 0.5$ and $a_3 = -0.75$).

...but this will be explained in future talks...

2. **Many open questions:** Theorem of splitting for a family of 4D maps? Separatrix return map? Diffusive properties (quantitative data)?

...but this is left for future works...

Thanks for your attention!!