Organizing Chaos Via Constructing Almost Invariant Surfaces

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Motivation

- toroidal magnetic fields are equivalent to $1\frac{1}{2}$ dim. Hamiltonian flows, which (in the absence of symmetry) are generally chaotic.
- for perfectly integrable systems, action-angle coordinates can be constructed by adapting the coordinates to the invariant surfaces.
- for nearly-integrable systems, the KAM theorem suggests that *di.e.* phase space *does not* encounter a catastrophic collapse, but rather *slowly* disintegrates) *approximate* action-angle coordinates will be useful.
- we need to construct *almost*-invariant surfaces to act as coordinate surfaces in regions of chaos.

 \rightarrow This talk will highlight the successes of constructing almost-invariant surfaces \leftarrow

Quadratic-flux minimizing (QFMin) surfaces are a natural extension of flux surfaces, defined for chaotic fields

- toroidal coordinates (ψ, θ, ζ) , given magnetic field $\mathbf{B} = \nabla \times (\psi \nabla \theta \chi \nabla \zeta)$, where $\chi = \chi(\psi, \theta, \zeta)$,
- a toroidal surface may be described $\psi = P(\theta, \zeta)$, normal $\mathbf{N} = (\mathbf{e}_{\theta} + P_{\theta} \mathbf{e}_s) \times (\mathbf{e}_{\zeta} + P_{\zeta} \mathbf{e}_s)$, $\nu = \mathbf{B} \cdot \mathbf{N}$
- tangential dynamics described according to angle dynamics from field, $\dot{\theta} = B^{\theta}/B^{\zeta}$, and radial dynamics constrained to lie on surface $\dot{\psi} = P_{\theta}\dot{\theta} + P_{\zeta}$ i.e. *pseudo-field* $\mathbf{B}_{v} = \mathbf{B} - v \nabla \theta \times \nabla \zeta$ $\dot{\theta} = B^{\theta}/B^{\zeta}$, and radial dynamics constrained to lie on surface $\dot{\psi} = P_{\theta}\dot{\theta} + P_{\zeta}$

• quadratic flux
$$
\varphi_2 = \frac{1}{2} \iint (\mathbf{B} \cdot \mathbf{N})^2 d\theta d\zeta
$$
,
 $\underbrace{\qquad \qquad \text{Note} \rightarrow \text{coordinate dependence;}}_{extra Jacobian factor appears}$

• allowing the surface to vary to extremize φ_2 , obtain Euler-Lagrange equation \mathbf{B}_{ν} . $\nabla \nu = 0$ *pseudo-field-lines determined by following <i>pseudo-field*

> *1) normal-field, ^ν, constant along pseudo-field lines; 2) rational surface = family of periodic pseudo-field lines; 3) o.d.e. integration suitable for low-order periodic surfaces;*

Dewar & Meiss, Physica D, 57, 476 (1992); Dewar, Hudson & Price, Phys. Lett. A 194, 49 (1994); Dewar & Khorev, Physica D, 85, 66 (1995); Hudson & Dewar, J. Plasma Phys., 56, 361 (1996); Hudson & Dewar, Phys. Lett. A (2009)

A family of low-order QFMin surfaces defines the

nearest, smooth, nearby-integrable field

If an arbitrary field \bf{B} is given, how do we best decompose $\bf{B}\text{=} \bf{B}_{0} + \delta \bf{B}$?

Field-line transport is restricted by irrational field-lines

→ *the irrational KAM surfaces disintegrate into invariant irrational sets* \equiv *cantori*, *which continue to restrict field-line transport even after the onset of chaos.*

← *poloidal angle* →

Alternative construction of QFMin surfaces employs constrained action-integral techniques

Magnetic field-lines are curves, $C : \theta = \theta(\zeta)$, $\psi = \psi(\zeta)$, that extremize the action S= *C* $C: \theta = \theta(\zeta)$, $\psi = \psi(\zeta)$, that extremize the action $S = \begin{bmatrix} A \cdot d \end{bmatrix}$ $\int_C \mathbf{A} \cdot d\mathbf{r}$ \bullet

- \rightarrow Euler-Lagrange equation $\mathbf{B} \times \delta \mathbf{r} = 0$
- \rightarrow variational integration faster, robust to chaos; suited for finding high-order periodic orbits in chaos;
- \to for numerical implementation: discretize infinite-dimensional curves, S=S(θ_0 , θ_1 , θ_2 ,..., θ_N)

enforce periodicity constraint $\theta_N = \theta_0 + 2\pi p$, $\zeta_N = \zeta_0 + 2\pi q$

find zero of action-gradient vector, $\partial S / \partial \theta_i = 0$, using Hessian $\partial^2 S / \partial^2 \theta_{ij}$,

- A constrained variational principle • A constrained variational principle for pseudo-field-lines $S = \int_C \mathbf{A} \cdot d\mathbf{r} - v \left(\int \theta \nabla \zeta \cdot d\mathbf{r} - a \right)$ recall, to find minimum of $f(x)$, subject to constraint $g(x) = g_0$, minimize $F(x, \lambda) = f(x) - \lambda [g(x) - g_0]$ for pseudo-field-lines $\,S=$ *C* $S = \int$ **A** · $d\mathbf{r} - v \int \int \theta \nabla \zeta \cdot d\mathbf{r} - a$ $\int_C \mathbf{A} \cdot d\mathbf{r} - \nu \left(\int \theta \nabla \zeta \cdot d\mathbf{r} \right)$
- Euler-Lagrange equation gives pseudo-field $\mathbf{B}_{v} \equiv \mathbf{B} v \nabla \theta \times \nabla \zeta$

Ghost-surfaces constructed via action-gradient flow between the stable & unstable periodic orbits.

C. Golé, J. Differ. Equations **97**, 140 1992., R. S. MacKay and M. R. Muldoon, Phys. Lett. A **178**, 245, 1993.

- At the minimax (stable) periodic orbit, the eigenvector of the Hessian, $\partial^2 S / \partial^2 \theta_{ij}$, with negative eigenvalue indicates the direction in which the action integral decreases.
- Pushing trial curve from minimax (stable) p/q orbit down action-gradient flow to *minimizing (unstable)* p/q *orbit defines ghost - surfaces,*
- Ghost-surfaces may be thought of as rational coordinate surfaces that pass through island chains. \rightarrow shown to have desirable properties, such as non-intersection, ...

Ghost-surfaces are almost identical to QFMin surfaces.

‼Ghost surfaces are defined by action-gradient flow; ‼ QFMin surfaces defined by minimizing quadratic-flux; → no obvious reason why these different definitions should give the same surfaces

- Numerical evidence suggests ghost-surfaces and QFMin surfaces are *almost* the same;
- \rightarrow to higher order, need to exploit coordinate dependence of QFMin surfaces and ghost surfaces . . . • confirmed to1st-order using perturbation theory;
- opens possibility of using fast, robust construction of *unified* almost-invariant surfaces & chaotic coordinates

Anisotropic transport is solved by chaotic-coordinates.

 \rightarrow *ghost-surfaces for high-order periodic orbits "fill-in-the-gaps" in the irrational cantori;* \rightarrow *ghost-surfaces and isotherms are almost indistinguishable; suggests T=T(s);*

 $\kappa_{\perp}/\kappa_{\parallel} \sim 10^{-10}$, solved numerically on grid $2^{12} \times 2^{12}$ $\kappa_{\parallel} \nabla_{\parallel}^2 T + \kappa_{\perp} \nabla_{\perp}^2 T = S,$ (*S* is source) • heat transport in plasmas is strongly anisotropic

 \rightarrow parallel diffusion dominates perpendicular diffusion

- structure of temperature is dominated by the structure of the magnetic field;
- \rightarrow structure of coordinates = structure of field
- temperature adapts to almost-invariant surfaces; we obtain $T = T(s)$, where *s* labels ghost surfaces;

Chaotic-coordinates simplifies temperature profile

→ *ghost-surfaces can be used as radial coordinate surfaces → chaotic-coordinates (s,* θ*,*φ*)*

• From
$$
0 = \frac{\partial}{\partial s} \int_{V} \nabla \cdot \mathbf{q} dV = \frac{\partial}{\partial s} \int_{\partial V} \mathbf{q} \cdot \mathbf{n} d\sigma
$$
 assume $T = T(s)$ to derive $T' = \frac{const.}{K_{\parallel} \Omega + K_{\perp} G}$
for quadratic-flux $\Omega = \int d\sigma g^{ss} (B_n / B)^2$, and metric $G = \int d\sigma g^{ss}$, where $g^{ss} = \nabla s \cdot \nabla s$, $B_n = \mathbf{B} \cdot \nabla s / |\nabla s|$
• in the "ideal limit" $K_{\perp} \to 0$, $T' \to \infty$ on irrational KAM surfaces where $\Omega = 0$;

• non-zero κ_{\perp} ensures $T(s)$ is smooth, T' peaks on minimal- Ω surfaces (noble cantori).

Conclusions

- \rightarrow constructing almost-invariant surfaces is useful for understanding chaotic systems → *e.g. for constructing nearby integrable fields, understanding transport through chaos*
- \rightarrow chaotic magnetic coordinates show the promise of (approximately) extending the simplicity of action-angle coordinates to chaotic flows \rightarrow e.g. the temperature becomes a surface function $T=T(s)$
- \rightarrow Ghost-surfaces have desirable properties (non-intersecting \ldots), and are very similar to quadratic-flux minimzing surfaces → *but QFMin surfaces are much easier to construct*