Integrable Dynamics of Resonant Clusters: Evolution of Dynamical Phases

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February 28, 2009

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Abstract

It is well known that the dynamics of a Hamiltonian system depends crucially on whether or not it possesses nonlinear resonances. In the generic case, the set of nonlinear resonances consists of independent clusters of *resonantly interacting modes*, described by a few low-dimensional dynamical systems. We formulate and prove a new *theorem on integrability* which allows us to show that most frequently met clusters are described by integrable dynamical systems. Moreover we construct *explicit solutions for the so-called dynamical phases*, which are special combinations of the modes' phases chosen according to the resonance conditions. The results can be used directly for systems with cubic Hamiltonian.

Resonant Clusters. The simplest nonlinear resonant systems corresponding to the 3-wave resonance conditions are, in order of simplicity, triads (which are integrable) and small groups or clusters of connected triads which are known to be important for various physical applications: large-scale motions in the Earth's atmosphere [1], laboratory experiments with gravity-capillary waves [2], etc.

The triad is considered in the standard Manley-Rowe form:

$$\dot{B}_1 = ZB_2^*B_3, \quad \dot{B}_2 = ZB_1^*B_3, \quad \dot{B}_3 = -ZB_1B_2,$$
(1)

where (B_1, B_2, B_3) are complex amplitudes of 3 resonantly interacting modes $B_j \exp i(\mathbf{k}_j \cdot \mathbf{x} - \omega(\mathbf{k}_j)t)$, while the corresponding resonance conditions are

 $\omega({\bf k}_1) + \omega({\bf k}_2) - \omega({\bf k}_3) = 0, \quad {\bf k}_1 + {\bf k}_2 - {\bf k}_3 = 0,$

where $\omega(\mathbf{k})$ is the dispersion relation and \mathbf{k} is the wavevector.

Theorem on (n-2)-integrability. Let us assume that the autonomous system

$$\frac{dy^{j}}{dt}(t) = \Delta^{j}(y(t)), \quad j = 1, \dots, n$$

possesses a standard Liouville volume density

$$\sigma(y): \sum_{j=1}^{n} \frac{\partial}{\partial y^{j}} (\sigma \Delta^{j}) = 0,$$

and (n-2) conservation laws (CL): $H_1(y), \ldots, H_{n-2}(y)$, functionally independent. Then a new CL in quadratures H(y) can be constructed, which is functionally independent of the original ones, and therefore the system is integrable.

We gave a constructive proof of this theorem for the case n = 2 in [3]. The knowledge of a canonical Hamiltonian structure *is not* required a priori. We applied this theorem in [3, 4] to prove integrability and also find explicit solutions of several dynamical systems arising in resonant interactions: triads (n = 4), kites (n = 6), and some cases of butterflies (n = 7). For simplicity we present here results only for triads.

If regarded in the amplitude-phase representation $B_j = C_j \exp i\theta_j$, Sys.(1) is equivalent to a system for the 3 real amplitudes C_j and the **dynamical phase**, the phase combination $\varphi = \theta_1 + \theta_2 - \theta_3$:

$$\begin{cases} \dot{C}_1 = ZC_2C_3\cos\varphi, & \dot{C}_2 = ZC_1C_3\cos\varphi, \\ \dot{C}_3 = -ZC_1C_2\cos\varphi, & \dot{\varphi} = -(C_1^{-2} + C_2^{-2} - C_3^{-2})C_1C_2C_3\sin\varphi, \end{cases}$$
(2)

the individual phases θ_j being slave variables and obtainable by quadratures [5]. Integrability of dynamical system (2) is a well-known fact (e.g. [6]). Two of its CLs (the so-called Manley-Rowe relations) are: $H_1 = C_1^2 + C_3^2$, $H_2 = C_2^2 + C_3^2$. Sys.(2) has been used for a preliminary check of our method; in this case n = 4. The method can thus be applied and we obtain the following CL: $H = C_1 C_2 C_3 \sin \varphi$, which turns out to be the Hamiltonian of original Sys.(1).

Explicit solution for dynamical phase. We established numerically in [4] the strong impact of dynamical phases on the behaviour of any physical system governed by a triad as well as small clusters of resonant triads. The analytical solution depends on the three real roots of a cubic polynomial in the so-called *Casus Irreducibilis*. Let $\rho = H_2/H_1$ and define $\alpha \in [0, \pi]$ by $\cos \alpha = \frac{(-2+3\rho+3\rho^2-2\rho^3)H_1^3-27H^2}{2(1-\rho+\rho^2)^{\frac{3}{2}}H_1^3}$. In terms of Jacobian elliptic functions with modu-

lus $m = \cos\left(\frac{\alpha}{3} + \frac{\pi}{6}\right) / \cos\left(\frac{\alpha}{3} - \frac{\pi}{6}\right)$ and period $T = \frac{\sqrt{2} 3^{\frac{1}{4}} \operatorname{K}(m)}{Z \left(1 - \rho + \rho^2\right)^{\frac{1}{4}} \sqrt{\cos\left(\frac{\alpha}{3} - \frac{\pi}{6}\right)} \sqrt{H_1}}$, the dynamical phase:

$$\varphi(t) = \cot^{-1}\left(\frac{m}{H}\left(\frac{2\mathbf{K}(m)}{ZT}\right)^3 \operatorname{sn} \operatorname{cn} \operatorname{dn}\left(2\mathbf{K}(m)\,\frac{(t-t_0)}{T},m\right)\right)$$

evolves in the domain $(0, \pi)$, where sn cn dn $(u, m) \equiv sn(u, m) cn(u, m) dn(u, m)$.

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