

Quantum chaos and the thermodynamical formalism

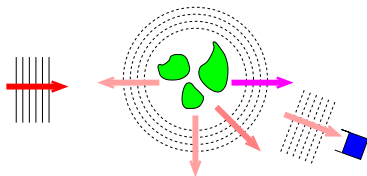
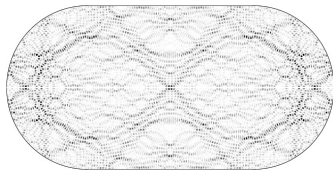
Stéphane Nonnenmacher (Orsay)

Fractal Geometry, Hyperbolic Dynamics and Thermodynamical
Formalism, ICERM, March 7-11, 2016

Outline

- quantum chaos on a compact manifold: structure of the high-frequency eigenstates
 - quantum ergodicity
 - a lower bound on the metric entropy (with N.Anantharaman)
- open quantum chaos: quantum scattering
 - quantum resonances, in the semiclassical regime
 - hyperbolic trapped sets (Axiom A)
 - "gap" in the resonance spectrum, in terms of a topological pressure (with M.Zworski)

In both problems, crucial role played by the **hyperbolic dispersion** of wavepackets.



Structure of chaotic eigenmodes

Quantum (unique?) ergodicity

Spectral geometry: spatial structure of vibration modes

Quantum particle propagating on (X, g) compact manifold, possibly with (piecewise smooth) boundary:

- Schrödinger equation $i\hbar\partial_t\psi(t, x) = P_\hbar\psi(t, x)$, with $P_\hbar \stackrel{\text{def}}{=} -\hbar^2\Delta_X$.

Linear \implies relevant to consider the **spectrum** of the Laplacian: discrete spectrum $(\Delta_X + k_n^2)\psi_n = 0$ ($\iff (-\hbar_n^2\Delta_X - 1)\psi_n = 0$)

*What can we say about the spectrum $\{k_n\}$ and eigenmodes $\{\psi_n\}$ in the high-frequency limit $k_n \rightarrow \infty$? (\iff **semiclassical limit** $\hbar_n \rightarrow 0$)*

Local Weyl's law: for any test function $f \in C^\infty(X)$,

$$\sum_{k_n \leq K} \int_X f(x) |\psi_n(x)|^2 dx = C_d K^d \int_X f(x) dx + o(K^d),$$

On average, the eigenstates become equidistributed on X .

How about **individual** eigenstates?

Semiclassical analysis makes the connection with the underlying **Hamiltonian dynamics**: (broken) geodesic flow $\Phi^t : S^*X \rightarrow S^*X$.

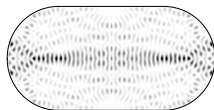
Chaotic dynamics: Quantum Ergodicity

Quantum Chaos: preferably consider (X, g) s.t. the geodesic flow Φ^t has chaotic features.

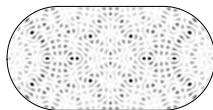
Theorem (Quant. Ergod. [SCHNIRELMAN, ZELDITCH, COLIN DE VERDIÈRE...])

If Φ^t is *ergodic* on S^*X w.r.t. the Liouville measure, *almost all* the eigenmodes ψ_n become asymptotically equidistributed on X :

$$\langle \psi_{n_j}, f \psi_{n_j} \rangle_{L^2} \xrightarrow{j \rightarrow \infty} \frac{1}{\text{Vol}(X)} \int_X f(x) dx \quad \text{along subsequence of density 1.}$$



$k = 39.04516063$



$k = 39.22984274$



$k = 39.29160821$

Qu: Can there be *exceptional modes*, for instance localizing along certain periodic geodesics?

[LINDENSTRAUSS'06]: X arithmetic surface of const. negative curvature and (ψ_n) "Hecke" eigenmodes: **Quantum Unique Ergodicity**.

[HASSELL'10]: for X a generic stadium billiard, \exists **bouncing-ball modes**

Localization of high-frequency eigenstates: Semiclassical measures

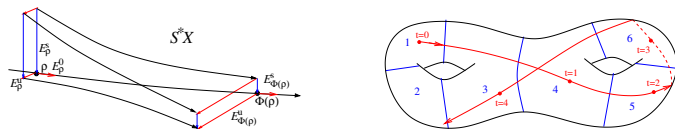
To connect with classical dynamics, lift the localization to phase space T^*X .

- $F(x, \xi) \in C_c^\infty(T^*X) \mapsto F(x, \hbar D)$, pseudodiff. operator on X .
Allows to test the localization of $\psi_n(x)$ both in position space and in Fourier space at the scale \hbar^{-1} (microlocalization).
- Ex: the local plane wave $\psi_\hbar(x) = a(x) e^{i\xi_0 \cdot x/\hbar}$ is microlocalized on the Lagrangian plane $\Lambda_{\xi_0} = \{(x, \xi_0), x \in \text{supp } a\}$.
- Adapt "Planck's constant" \hbar to ψ_n : $(-\hbar_n^2 \Delta - 1)\psi_n = 0$, so that ψ_n is microlocalized on $S^*X = \{(x, \xi) : |\xi| = 1\}$.
- Extracting subsequences, $\langle \psi_{n_j}, F(x, \hbar_{n_j} D)\psi_{n_j} \rangle \xrightarrow{j \rightarrow \infty} \int_{T^*X} F d\mu_{sc}$, where μ_{sc} is called a **semiclassical measure**.
- Each μ_{sc} is a probability measure supported on S^*X , and is **invariant** through Φ^t . It represents the asymptotic phase space distribution of the subsequence (ψ_{n_j}) .

\implies JOB FOR DYN. SYS.: describe the possible invariant measures of Φ^t .

Anosov flows: Entropy of semiclassical measures

Choose (X, g) with **Anosov geodesic flow**, e.g. with negative sectional curvature. Important quantity: **unstable Jacobian** $J_t^u(\rho) = |\det(d\Phi^t \upharpoonright_{E_\rho^u})|$



Attempt to characterize the localization properties of eigenstates: study the **metric entropy** of the semiclassical measure μ_{sc} .

- partition of unity on S^*X : $\mathbb{1}_{S^*X} = \sum_{j=1}^J \pi_j$, $\pi_j = \mathbb{1}_{V_j}$.
- Refined partitions: $\pi_{\alpha_0 \dots \alpha_{n-1}} = \pi_{\alpha_{n-1}} \circ \Phi^{n-1} \times \dots \times \pi_{\alpha_1} \circ \Phi^1 \times \pi_{\alpha_0}$.
- $H_{KS}(\mu) = \lim_{n \rightarrow \infty} \frac{1}{n} H_n(\mu)$, where $H_n(\mu) = \sum_{|\alpha|=n} -\mu(\pi_\alpha) \log \mu(\pi_\alpha)$.
Indicator of localization: μ very localized (e.g. $\mu = \delta_\gamma$) $\implies H(\mu)$ small.
- If $\mu(\pi_\alpha) \leq C e^{-\beta|\alpha|}$ when $|\alpha| \rightarrow \infty$, then $H(\mu) \geq \beta$.

\implies can we show that $\mu_{sc}(\pi_\alpha) \leq C e^{-\beta|\alpha|}$?

Quantizing the partition. Hyperbolic dispersion estimate

Smoothen and quantize π_j into $\Pi_j = \pi_j(x, hD)$, to form a **quantum partition of unity**: $Id = \sum_{j=1}^J \Pi_j$.

$\Pi_j =$ microlocal quasiprojector on the phase space region V_j .

Refine the quantum partition using Schrödinger evolution $U^t = e^{-itP_h/h}$:

$$\Pi_\alpha \stackrel{\text{def}}{=} U^{-n+1} \Pi_{\alpha_{n-1}} \cdots U^1 \Pi_{\alpha_1} U^1 \Pi_{\alpha_0}$$

- evolution of observables: $U^{-t} a(x, hD) U^t = a \circ \Phi^t(x, hD) + \mathcal{O}_t(h)$ (Egorov theorem)
- product of observables: $a(x, hD) b(x, hD) = (ab)(x, hD) + \mathcal{O}(h)$

$$\implies \Pi_\alpha = \pi_\alpha(x, hD) + \mathcal{O}_n(h).$$

⊖ correspondence breaks down when V_α becomes "quantum", that is for $n > T_E = \frac{\log 1/h}{\lambda_{\max}}$ the **Ehrenfest time**.

⊕ beyond T_E , **exponential decay**, governed by the **unstable Jacobian** along α -trajectories:

$$\|\Pi_\alpha\|_{L^2 \rightarrow L^2} \leq \min(1, Ch^{-(d-1)/2} J^u(\alpha)^{-1/2}) \quad \text{Hyperbolic dispersion estimate.}$$

Lower bounds on the entropy

Formally, the weight of ψ_h inside V_α is $\|\Pi_\alpha \psi_h\|^2$, which decays exponentially when $n > T_E$:

$$\|\Pi_\alpha \psi_h\|^2 \leq h^{-(d-1)} e^{-n\Lambda_{\min}}$$

⊕ lower bound on quantum entropy $H_n(\psi_h) \geq n\Lambda_{\min} - (d-1)|\log h^{-1}|$.

⊖ for times $n \gg T_E$, impossible to relate $H_n(\mu_{sc})$ with $H_n(\psi_h)$.

We obtain a nontrivial bound by taking $n = 2T_E$:

Theorem ([ANANTHARAMAN'06, ANANTHARAMAN-N'07])

If Φ^t is Anosov, any semiclassical measure μ_{sc} satisfies

$$H(\mu_{sc}) \geq \int_{S^*X} \log J^u(\rho) d\mu_{sc}(\rho) - \frac{(d-1)\lambda_{\max}}{2}.$$

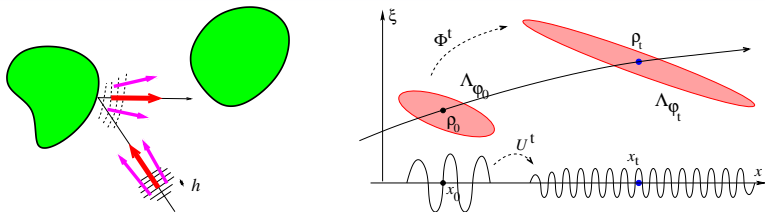
If X is 2-dim. with nonpositive curv., $H(\mu_{sc}) \geq \frac{1}{2} \int_{S^*X} \log J^u(\rho) d\mu_{sc}(\rho)$

[RIVIÈRE'10]

• (Ruelle: $H(\mu) \leq \int_{S^*X} \log J^u(\rho) d\mu(\rho)$, with equality iff $\mu = \mu_{Liouv}$).

• \exists toy Anosov models (quantum maps) for which this lower bound is reached, $\mu_{sc} = \frac{1}{2}\delta_\gamma + \frac{1}{2}\mu_{Liouv}$ [FAURE-N-DEBIÈVRE'03].

Semiclassical propagation of Lagrangian states



A **Lagrangian state** $\psi_h(x) = a(x)e^{i\frac{\varphi(x)}{h}}$ is microlocalized on the Lagrangian leaf $\Lambda_\varphi = \{(x, d\varphi(x)), x \in \text{supp } a\} \subset T^*X$.

Ex: local plane wave $a(x)e^{i\frac{\eta \cdot x}{h}}$ microlocalized on $\Lambda_\eta = \{(x, \eta), x \in \text{supp } a\}$.

Lagrangian states enjoy a **simple semiclassical evolution**:

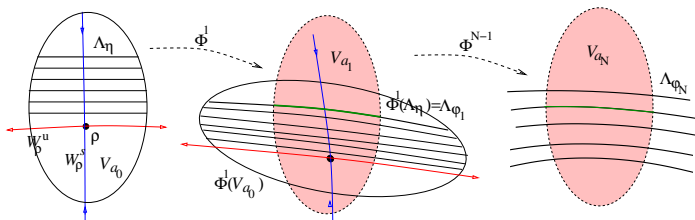
- $U^t(a e^{i\varphi/h}) = a_t e^{i\varphi_t/h} + \mathcal{O}(h)$, with $\Lambda_{\varphi_t} = \Phi^t(\Lambda_\varphi)$.
- the amplitude a_t is transported like a **half-density**:

$$a_t(x_t) = a(x_0) |\det(\partial x_t / \partial x_0)|^{-1/2}, \quad \text{where } (x_t, d\varphi_t(x_t)) = \Phi^t(x_0, d\varphi(x_0))$$

- **applying a pseudodiff** $F(x, hD)$ only modifies the symbol:

$$[F(x, hD) a e^{i\varphi/h}](x) = F(x, d\varphi(x)) a(x) e^{i\varphi(x)/h} + \mathcal{O}(h)$$

Proof of Hyperbolic dispersive estimate



We want to show: $\|\Pi_{\alpha_{n-1}} \cdots U^1 \Pi_{\alpha_1} U^1 \Pi_{\alpha_0} \psi\|_{L^2} \lesssim h^{-\frac{d-1}{2}} J^u(\alpha) \|\psi\|_{L^2}$

- Any state $\Pi_{\alpha_0} \psi$ can be "Fourier" expanded into

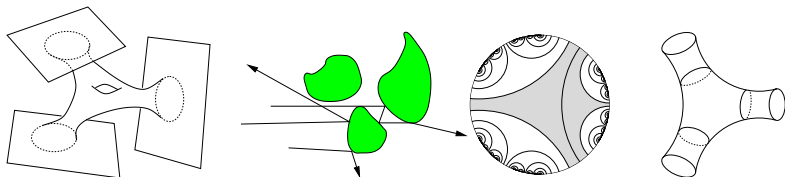
$$\Pi_{\alpha_0} \psi(x) = h^{-\frac{d-1}{2}} \int_I d\eta a(x) e^{i\frac{\eta \cdot x}{h}} \tilde{\psi}(\eta)$$

- propagate individual Lagrangian states: $U^1(a e^{i\eta \cdot x/h}) = a_1 e^{i\varphi_1/h}$, with $\Lambda_{\varphi_1} = \Phi^1(\Lambda_\eta)$.
- the quasiprojector Π_1 cuts off the amplitude (norm reduction)
- propagate $a_1 e^{i\varphi_1/h}$ into $a_2 e^{i\varphi_2/h}$, then truncate, etc.
- Hyperbolicity $\implies \Lambda_{\varphi_N}$ aligns along W^u , and $a_N \sim a_1 J^u(\alpha_1 \cdots \alpha_N)^{-1/2}$.
- linearity $\implies \|\Pi_\alpha \psi\| \lesssim h^{\frac{d-1}{2}} J^u(\alpha_1 \cdots \alpha_N)^{-1/2} \|\psi\|$. □

Open quantum chaos:

Chaotic scattering systems

Classical & Quantum scattering



Assume now that (X, g) is of infinite volume (and "nice" near infinity).

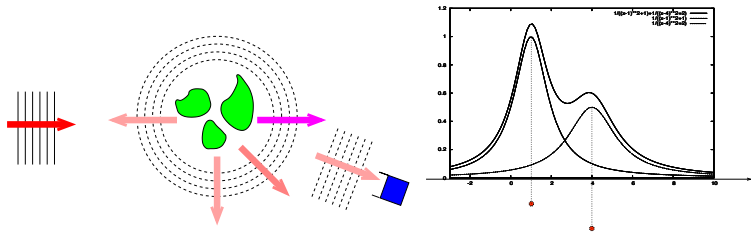
- (X, g) smooth, Euclidean near infinity.
- $X = \mathbb{R}^d \setminus$ smooth compact obstacles.
- $X = \Gamma \setminus \mathbb{H}^2$ with $\Gamma < \text{PSL}(2, \mathbb{R})$ *convex co-compact*.
- Geodesic flow $\Phi^t : S^*X \rightarrow S^*X$ may be complicated in the "interaction region".
- Quantum particle still described by the Schrödinger equation

$$\psi(t) = U^t \psi(0), \quad U^t = e^{-itP_h/h}, \quad P_h = -h^2 \Delta_X.$$

Quantum scattering \rightsquigarrow resonances replace eigenvalues

Given $\psi_0 \in L^2_{comp}(X)$, we want to understand the long time evolution of $\psi(t) = U^t \psi_0$ (dispersion of the waves towards infinity).

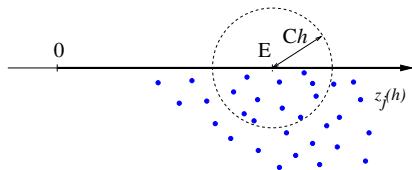
X of infinite volume $\Rightarrow \text{Spec } P_h$ **absolutely continuous** on $[c_0 h^2, \infty)$.
Is that all?



Experimental spectra often feature **peaks**, called **resonances**.

Mathematically: discrete, complex, generalized eigenvalues of P_h .

Resonances in quantum scattering



P_h selfadjoint $\implies (P_h - z)^{-1} : L^2 \rightarrow L^2$ bounded for $\{\text{Im } z > 0\}$ ("physical sheet"), becomes unbounded as $\text{Im } z \searrow 0$.

However, for any cutoff $\chi \in C_c^\infty(X)$, the truncated resolvent $\chi(P_h - z)^{-1}\chi$ can be **meromorphically** continued from $\{\text{Im } z > 0\}$ to $\{\text{Im } z < 0\}$.

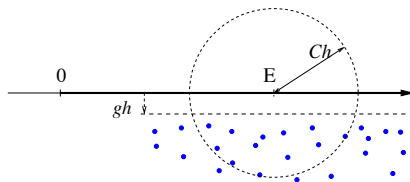
Poles of finite multiplicities $\{z_j(h)\}$: **resonances** of P_h .

Each $z_j(h) \leftrightarrow$ **metastable state** $\psi_j(x)$ ($\notin L^2$), with **lifetime** $\tau_j = \frac{\hbar}{2|\text{Im } z_j|}$.
 \rightsquigarrow **long-living resonance** if $\text{Im } z_j(h) = \mathcal{O}(\hbar)$ (physically meaningful).

Can we give a sense to an expansion like:

$$\psi(t) = \sum_{z_j} c_j e^{-it z_j / \hbar} \psi_j + \text{rem. ?} \quad (\psi_j \text{ not in } L^2!)$$

Distribution of long living resonances



Resonances replace eigenvalues \leadsto spectral questions:

- fixing $E > 0$, what do we know about the long-living resonances near E ?
 How close are they from the real axis?
 How many are they?
- Applications to time evolution: correlation functions

$$\langle \varphi, e^{-itP(h)/h} \psi_0 \rangle_{L^2} = \sum_{z_j} \langle \varphi, \psi_j \rangle e^{-itz_j/h} + \text{rem.}, \quad \varphi, \psi_0 \in C_c^\infty.$$

Semiclassical regime \rightarrow how does the classical dynamics influence this distribution?

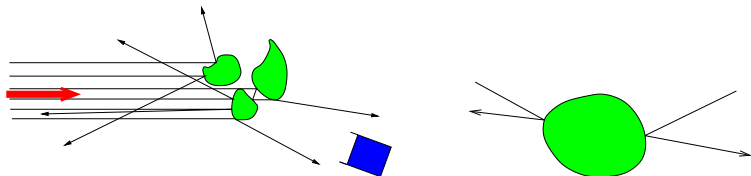
Distribution of resonances – Trapped set

- most trajectories are transient, spend a **finite time in the interaction region**.
- there may exist **trapped trajectories**.

trapped set $\Gamma_E = \Gamma_E^+ \cap \Gamma_E^-$, $\Gamma_E^\pm = \{\rho \in p^{-1}(E), \Phi^t(\rho) \not\rightarrow \infty, t \rightarrow \mp\infty\}$.

Γ_E **compact, flow-invariant**.

Intuition: the distribution of the $\{z_j(h)\}$ near E depends on $\Phi^t \upharpoonright_{\Gamma_E}$.



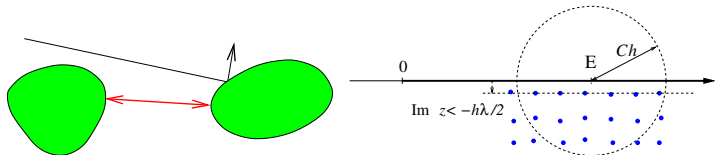
Ex. 1: $\Gamma_E = \emptyset$. \implies fast dispersion, NO long-living resonance

Γ_E a single hyperbolic orbit

The distribution of $\{z_j(h)\}$ near E depends on the classical trapped set Γ_E .

Ex. 2: $d = 2$, $\Gamma_E = 1$ hyperbolic periodic orbit γ_E .

Can use a **Quantum Birkhoff Normal Form** for P_h near γ_E .



\implies resonances on a deformed half-lattice

[IKAWA'85, GÉRARD-SJÖSTRAND'87...]

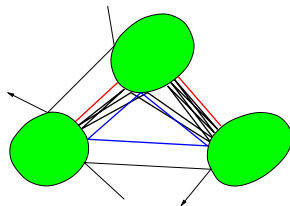
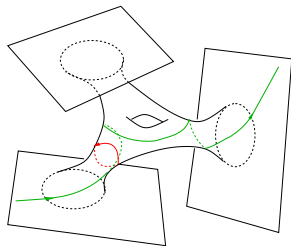
The **resonance gap** is determined by λ_E , the **Lyapunov exponent of γ_E** .

Γ_E a chaotic fractal set

Ex. 3: Γ_E a fractal hyperbolic repeller, with $\Phi_{|\Gamma_E}^t$ Axiom A flow (unif. hyperb.)

Examples:

- (X, g) of negative curvature near Γ_E
- $N \geq 3$ convex obstacles in \mathbb{R}^d with nonshadowing property
- $X = \Gamma \setminus \mathbb{H}^2$, with Γ convex co-compact.

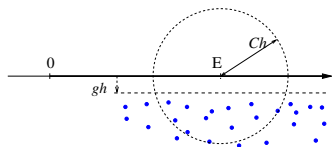
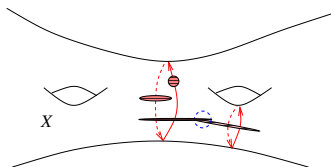


Γ_E “thin” enough: fast dispersion and resonance gap

Theorem ([IKAWA'88, GASPARD-RICE'89, N-ZWORSKI'09])

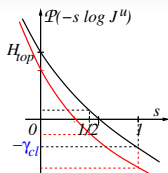
Assume Γ_E is hyperbolic, and thin enough so that $\mathcal{P}(-1/2 \log J^u; \Gamma_E) < 0$.
Then, in the limit $h \rightarrow 0$, all resonances in $D(E, Ch)$ satisfy

$$\frac{\text{Im } z_j(h)}{h} \leq \mathcal{P}(-1/2 \log J^u) + o(1)_{h \rightarrow 0} \quad \text{“resonance gap”}$$



- ⊕ **hyperbolic dispersion** \implies wavepackets “leak away” from Γ_E .
- ⊖ **interferences** between wavepackets on different trajectories may reduce the global leakage from Γ_E .
- ⊕ if Γ_E is **thin**, **interferences cannot completely suppress the leakage** \implies lifetimes $\tau_j(h)$ are uniformly bounded.

Topological pressure at 1/2



$$\mathcal{P}(-\log J^u) = -\gamma_{cl} < 0,$$

but $\mathcal{P}(-1/2 \log J^u)$ can take both signs.

If $\dim X = 2$:

$$\mathcal{P}(-1/2 \log J^u) < 0 \iff \dim_H \Gamma_E < 2$$

Proof of thm (sketch): Want to control the **decay of $\Pi_\Gamma U^n \psi$** as $n \rightarrow \infty$.

Quantum partition of unity near Γ_E : $\Pi_\Gamma = \sum_j \Pi_j$.

- Decompose $\Pi_{\alpha_0} \psi(x) = h^{-\frac{d-1}{2}} \int_I d\eta a(x) e^{i\frac{\eta \cdot x}{h}} \tilde{\psi}(\eta)$

$$\Pi_\Gamma U^n (a e^{i\frac{\eta \cdot x}{h}}) \approx \sum_{|\alpha|=n} U_\alpha (a e^{i\frac{\eta \cdot x}{h}}) = \sum_{|\alpha|=n} a_\alpha e^{i\frac{\varphi_\alpha}{h}}, \quad U_\alpha = U^1 \Pi_{\alpha_{n-1}} \cdots U^1.$$

- Apply the *triangle inequality* (allows interferences):

$$\|\Pi_\Gamma U^n (a e^{i\frac{\eta \cdot x}{h}})\| \lesssim \sum_{|\alpha|=n} \|U_\alpha (a e^{i\frac{\eta \cdot x}{h}})\| \approx \sum_{|\alpha|=n} J^u(\alpha)^{-1/2} \lesssim e^{n\mathcal{P}(-1/2 \log J^u)}$$

- Sum over $\psi_\eta \rightsquigarrow$ extra factor $h^{-\frac{d-1}{2}} \leq e^{n\epsilon}$ if we take $n \gg \log h^{-1}$. \square

How sharp is the bound $\mathcal{P}(-1/2 \log J^u)$? (cf. next 2 talks)

Are there partial cancellations in $\sum_{\alpha \sim \Gamma_E} a_\alpha e^{i \frac{\varphi_\alpha}{h}}$?

Need to control:

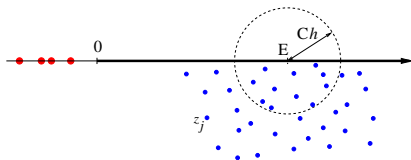
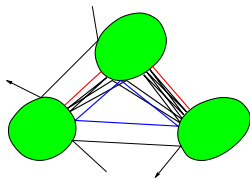
- the relative positions of the nearby leaves Λ_{φ_α}
- the relative phases between the φ_α .

Most precise results obtained for $X = \Gamma \backslash \mathbb{H}^2$:

- the laminations are smooth.
- resonances of Δ_X correspond to zeros of the Selberg zeta function
 - [NAUD'05] adapts [Dolgopyat's method](#) \leadsto resonance gap increased by ϵ_1 .
 - Conjecture [JAKOBSON-NAUD'11]: at high frequency, $\frac{\text{Im } z_j}{h} \leq -\frac{\gamma_{cl}}{2} + o(1)$.
 - [DYATLOV-ZAHL'15, FAURE-WEICH'15, TSUJII'16]: quantitative predictions for ϵ_1 , using better informations on the structure of Γ_E .
 - [FAURE-WEICH'15, TSUJII'16]: improvement of gap for *classical* (R-P) resonances in partially expanding maps / semiflows.
 - [PETKOV-STOYANOV'10] adapt Dolgopyat's method to study the N -obstacles system on \mathbb{R}^2 .

Thank you for your attention

Counting resonances: fractal Weyl law



Theorem ([SJÖSTRAND'90, SJÖSTRAND-ZWORSKI'07, N-SJ-ZW'11])

Assume Γ_E is a hyperbolic repeller. Then,

$$\forall C > 0, \quad \# \{ \text{Res}(P_h) \cap D(E, Ch) \} = \mathcal{O}(h^{-\mu_E}),$$

where $\mu_E = \frac{\dim(\Gamma_E) - 1}{2}$ (Minkowski dimension).

Intuition:

1. the metastable states are microlocalized in a $\sqrt{\hbar}$ -nbhd of K_E (uncertainty principle)
2. Each “quantum box” (phase space volume $\sim h^d$ can accommodate at most one quantum state.
3. \leadsto count the number of “quantum boxes” in this nbhd.

Conjecture: for C large enough this upper bound is *sharp* [LIN-ZWORSKI].

Fractal Weyl law?

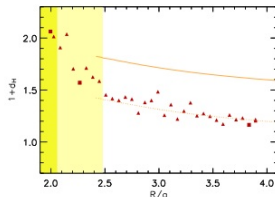
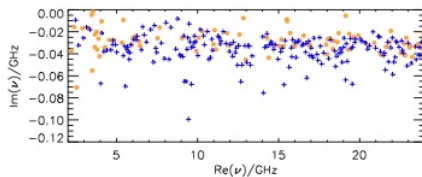
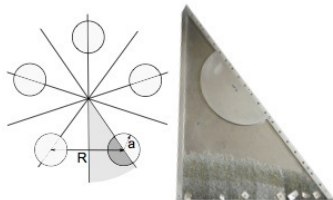
Conjecture: $\#\{\text{Res}(P(h)) \cap D(E, Ch)\} \asymp h^{-\mu E}$

- $X = \Gamma \backslash \mathbb{H}^{n+1}$: Selberg trace formula \rightarrow non-optimal lower bound

$$\#\{\text{Res}(P(h)) \cap D(E, Ch)\} \gtrsim 1 \quad [\text{GUILLOPÉ-ZWORSKI'99, PERRY'03}]$$

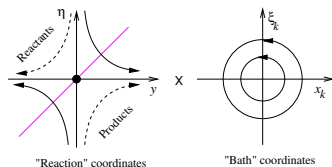
- numerics for various systems seem to confirm this fractal Weyl law [LIN'01, LU-SRIDHAR-ZWORSKI'03, GUILLOPÉ-LIN-ZWORSKI'04].

Quasi-2D "open" microwave table, desymmetrized version of the 5-disk scatterer.



Experimental studies for the 5-disk scatterer [KUHL et al.'12].

Two examples of normal hyperbolicity



- Chemical reaction dynamics [GOUSSEV *et al.*'10]. $K =$ **Normally Hyperbolic Invariant Manifold**. Near a saddle-center-center fixed point the flow on K is approximately *integrable* \Rightarrow Quantum Normal Form:

$$P(h) = E_0 + \frac{\lambda}{2} \left(y \frac{\hbar}{i} \partial_y + \frac{\hbar}{i} \partial_y y \right) + \sum_{k=2}^d \frac{\omega_k}{2} \left(\left(\frac{\hbar}{i} \partial_{x_k} \right)^2 + x_k^2 \right) + \text{smaller}$$

\leadsto resonances $z_{\ell, n_k} \approx E_0 - ih\lambda(\ell + 1/2) + \sum_{k=2}^d h\omega_k(n_k + 1/2)$

- General relativity: wave propagation on Kerr-de Sitter metric (rotating black hole, positive cosmological constant).
The system is also separable \Rightarrow explicit resonances (called **quasi-normal modes** in this setting) [DYATLOV'10].