### Discontinuous standard map dynamics

### Tom Dauer, Meg Doucette, and Shan-Conrad Wolf

Summer@ICERM 2015

6 August 2015

・ロト ・回 ト ・ ヨト ・

Summer@ICERM 2015

Tom Dauer, Meg Doucette, and Shan-Conrad Wolf



#### Consider a kicked rotator

Tom Dauer, Meg Doucette, and Shan-Conrad Wolf

Discontinuous standard map dynamics

Summer@ICERM 2015

・ロト ・回ト ・ヨト ・ヨ



Consider a kicked rotator

$$\ddot{ heta} = K \sum_{n \in \mathbb{Z}} \delta(t - n) \sin heta$$

Tom Dauer, Meg Doucette, and Shan-Conrad Wolf

Discontinuous standard map dynamics

Summer@ICERM 2015

・ロト ・回ト ・ヨト ・ヨ

$$\ddot{ heta} = K \sum_{n \in \mathbb{Z}} \delta(t - n) \sin heta$$

Fom Dauer, Meg Doucette, and Shan-Conrad Wolf

Discontinuous standard map dynamics

Summer@ICERM 2015

・ロト ・回 ト ・ヨト ・ヨ

$$\ddot{ heta} = K \sum_{n \in \mathbb{Z}} \delta(t - n) \sin heta$$

Integrate around t = n:

$$\theta_{n+1} = \theta_n + p_n \pmod{2\pi}$$
  
 $p_{n+1} = p_n + K \sin \theta_{n+1}$ 

< ロ > < 回 > < 回 > < 回 > < 回 >

Summer@ICERM 2015

Tom Dauer, Meg Doucette, and Shan-Conrad Wolf

$$\ddot{ heta} = K \sum_{n \in \mathbb{Z}} \delta(t - n) \sin heta$$

Integrate around t = n:

$$\theta_{n+1} = \theta_n + p_n \pmod{2\pi}$$
  
 $p_{n+1} = p_n + K \sin \theta_{n+1}$ 

・ロン ・回 と ・ ヨン ・ ヨン

Summer@ICERM 2015

This is known as the Chirikov standard map.

Tom Dauer, Meg Doucette, and Shan-Conrad Wolf

$$\ddot{\theta} = K \sum_{n \in \mathbb{Z}} \delta(t - n) \sin \theta$$

Integrate around t = n:

$$\theta_{n+1} = \theta_n + p_n \pmod{2\pi}$$
$$p_{n+1} = p_n + K \sin \theta_{n+1}$$

This is known as the Chirikov standard map.

Boundedness of momentum is understood using KAM theory.

・ロン ・回 と ・ ヨン・

Summer@ICERM 2015

Let's replace the sine wave by a square wave and shift horizontally:

$$x_{n+1} = x_n + \alpha y_n \pmod{1}$$
$$y_{n+1} = y_n + \operatorname{sgn}\left(x_{n+1} - \frac{1}{2}\right)$$

・ロ・・ (日・・ (日・・)

Summer@ICERM 2015

Tom Dauer, Meg Doucette, and Shan-Conrad Wolf

Let's replace the sine wave by a square wave and shift horizontally:

$$x_{n+1} = x_n + \alpha y_n \pmod{1}$$
$$y_{n+1} = y_n + \operatorname{sgn}\left(x_{n+1} - \frac{1}{2}\right)$$

We're interested in the dynamics of this function f on the cylinder  $[0,1) \times \mathbb{R}$ .

・ロン ・回 と ・ ヨン ・ ヨン

Summer@ICERM 2015

Tom Dauer, Meg Doucette, and Shan-Conrad Wolf

Let's replace the sine wave by a square wave and shift horizontally:

$$x_{n+1} = x_n + \alpha y_n \pmod{1}$$
$$y_{n+1} = y_n + \operatorname{sgn}\left(x_{n+1} - \frac{1}{2}\right)$$

We're interested in the dynamics of this function f on the cylinder  $[0,1) \times \mathbb{R}$ .

Image: A math the second se

Summer@ICERM 2015

KAM theory does not apply here because of the lack of smoothness.

f can be interpreted geometrically in several ways.

Tom Dauer, Meg Doucette, and Shan-Conrad Wolf

Discontinuous standard map dynamics

Summer@ICERM 2015

・ロン ・日子・ ・ ヨン

f can be interpreted geometrically in several ways.

*f* is also related to the Fermi-Ulam model, introduced in 1961 by Ulam as a variant of Fermi's model of cosmic ray acceleration via magnetic mirrors.

Image: A math a math

Summer@ICERM 2015

Tom Dauer, Meg Doucette, and Shan-Conrad Wolf

f can be interpreted geometrically in several ways.

*f* is also related to the Fermi-Ulam model, introduced in 1961 by Ulam as a variant of Fermi's model of cosmic ray acceleration via magnetic mirrors.

Understanding the dynamics of discontinuous maps of this kind could be of interest.

Which orbits are unbounded? Why do they appear to grow slowly?

Summer@ICERM 2015

### Unbounded orbits?

Tom Dauer, Meg Doucette, and Shan-Conrad Wolf

Discontinuous standard map dynamics

Summer@ICERM 2015

Unbounded orbits? A simple case occurs for  $\alpha = 1$ :

$$x_{n+1} = x_n + y_n \pmod{1}, \quad y_{n+1} = y_n + \operatorname{sgn}\left(x_{n+1} - \frac{1}{2}\right)$$

Tom Dauer, Meg Doucette, and Shan-Conrad Wolf

Discontinuous standard map dynamics

▶ ৰ≣ ▶ ≣ ৵ঀ৻ Summer@ICERM 2015

メロト メロト メヨト メヨト

Unbounded orbits? A simple case occurs for  $\alpha = 1$ :

$$x_{n+1} = x_n + y_n \pmod{1}, \quad y_{n+1} = y_n + \operatorname{sgn}\left(x_{n+1} - \frac{1}{2}\right)$$



Tom Dauer, Meg Doucette, and Shan-Conrad Wolf

Summer@ICERM 2015

We'll restrict to  $\alpha$ ,  $y_0 \in \mathbb{Q}$ . Reasons: More tractable, and maybe it'll give insight into the case  $\alpha y_0 \notin \mathbb{Q}$ .

For now, consider  $\alpha = 1/q$  and  $y_0 = a/b$ .

Tom Dauer, Meg Doucette, and Shan-Conrad Wolf

Discontinuous standard map dynamics

Summer@ICERM 2015

< ロ > < 回 > < 回 > < 回 > < 回 >

We'll restrict to  $\alpha$ ,  $y_0 \in \mathbb{Q}$ . Reasons: More tractable, and maybe it'll give insight into the case  $\alpha y_0 \notin \mathbb{Q}$ .

For now, consider  $\alpha = 1/q$  and  $y_0 = a/b$ .

For convenience, expand the cylinder:

$$\begin{aligned} x' &= x + \frac{y}{q} \pmod{1} \qquad \qquad x' &= x + y \pmod{q} \\ y' &= y + \operatorname{sgn}\left(x' - \frac{1}{2}\right) \qquad \qquad y' &= y + \operatorname{sgn}\left(x' - \frac{q}{2}\right) \end{aligned}$$

< ロ > < 回 > < 回 > < 回 > < 回 >

Summer@ICERM\_2015

Tom Dauer, Meg Doucette, and Shan-Conrad Wolf

We'll restrict to  $\alpha$ ,  $y_0 \in \mathbb{Q}$ . Reasons: More tractable, and maybe it'll give insight into the case  $\alpha y_0 \notin \mathbb{Q}$ .

For now, consider  $\alpha = 1/q$  and  $y_0 = a/b$ .

For convenience, expand the cylinder:

$$x' = x + \frac{y}{q} \pmod{1} \qquad \qquad x' = x + y \pmod{q}$$
$$y' = y + \operatorname{sgn}\left(x' - \frac{1}{2}\right) \qquad \qquad y' = y + \operatorname{sgn}\left(x' - \frac{q}{2}\right)$$

Can also define f on the torus – glue y = 0 to y = q.

Tom Dauer, Meg Doucette, and Shan-Conrad Wolf

イロン イヨン イヨン イヨン

Invariant intervals  $(\alpha = 1/q \text{ and } y_0 \in \mathbb{Z})$ 

The action of f is the same throughout certain intervals.



Tom Dauer, Meg Doucette, and Shan-Conrad Wolf

ummer@ICERM 2015



Tom Dauer, Meg Doucette, and Shan-Conrad Wolf

Summer@ICERM 2015

# Rotational symmetry



q = 36,  $x_0 = 18 + 3.5 = 21.5$ ,  $y_0 = 0$ 

Tom Dauer, Meg Doucette, and Shan-Conrad Wolf

Discontinuous standard map dynamics

Summer@ICERM 2015

A B + 
 A
 B + 
 A
 B
 A
 A
 B
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A

### Rotational symmetry



Red orbit:  $x_0 = 18 - 3.5 = 14.5$ 

Tom Dauer, Meg Doucette, and Shan-Conrad Wolf

Discontinuous standard map dynamics

Summer@ICERM 2015

Image: A math a math

# Rotational symmetry



Iom Dauer, Meg Doucette, and Shan-Conrad Wolf

Discontinuous standard map dynamics

Summer@ICERM 2015

Image: A math a math

Consider  $y_0 \in \mathbb{Z}$  and  $\alpha = 1/q$ .

Proposition

Suppose q is even. For  $(x_0, y_0) \in L$ , the orbit under f is bounded.

・ロト ・回 ト ・ ヨト ・

Summer@ICERM 2015

Tom Dauer, Meg Doucette, and Shan-Conrad Wolf

Consider  $y_0 \in \mathbb{Z}$  and  $\alpha = 1/q$ .

Proposition

Suppose q is even. For  $(x_0, y_0) \in L$ , the orbit under f is bounded.

#### Proposition

Suppose q is odd. Then there exists a unique escaping orbit on  $L_R$  under f, and this orbit escapes to  $+\infty$ .

イロン イボン イヨン・

Tom Dauer, Meg Doucette, and Shan-Conrad Wolf

Discontinuous standard map dynamics

Summer@ICERM 2015

・ロン ・回 と ・ ヨ と ・ ヨ >

For  $q \equiv 2 \pmod{4}$ , experiments indicated that  $y_0 = 1/2$  always works.

・ロト ・回ト ・ヨト ・ヨト

Summer@ICERM 2015

Tom Dauer, Meg Doucette, and Shan-Conrad Wolf

For  $q \equiv 2 \pmod{4}$ , experiments indicated that  $y_0 = 1/2$  always works.

In fact, for  $q \equiv 2 \pmod{4}$ , the orbit under f of the point  $(r_0, y_0) = (q - 3, \frac{q+1}{2})$  is unbounded. (Here r = x - 3/4)

Tom Dauer, Meg Doucette, and Shan-Conrad Wolf

(日)

For  $q \equiv 2 \pmod{4}$ , experiments indicated that  $y_0 = 1/2$  always works.

In fact, for  $q \equiv 2 \pmod{4}$ , the orbit under f of the point  $(r_0, y_0) = (q - 3, \frac{q+1}{2})$  is unbounded. (Here r = x - 3/4)

Consider points at level  $y = \frac{q+1}{2} + m$ .

Tom Dauer, Meg Doucette, and Shan-Conrad Wolf

(日)



Tom Dauer, Meg Doucette, and Shan-Conrad Wolf

Discontinuous standard map dynamics

Summer@ICERM 2015

Consider points at level  $y = \frac{q+1}{2} + m$ .

For *m* even we can only have  $r \equiv 3 \pmod{4}$ , and for *m* odd only  $r \equiv 2 \pmod{4}$ .

< ロ > < 回 > < 回 > < 回 > < 回 >

Summer@ICERM 2015

Tom Dauer, Meg Doucette, and Shan-Conrad Wolf

Consider points at level  $y = \frac{q+1}{2} + m$ .

For *m* even we can only have  $r \equiv 3 \pmod{4}$ , and for *m* odd only  $r \equiv 2 \pmod{4}$ .

Starting at  $(r_0, y_0) = (q - 3, \frac{q+1}{2})$ , there are immediately two consecutive increases.

There is no point at level  $y = \frac{q+1}{2} + 2$  from which there are two consecutive decreases.

Tom Dauer, Meg Doucette, and Shan-Conrad Wolf

### Conjecture

For every  $\alpha = 1/q$ , there exists  $y_0 = a/b$  such that there is an escaping orbit starting at some  $(x_0, y_0) \in L_R$ .

< ロ > < 回 > < 回 > < 回 > < 回 >

Summer@ICERM 2015

Tom Dauer, Meg Doucette, and Shan-Conrad Wolf

### Conjecture

For every  $\alpha = 1/q$ , there exists  $y_0 = a/b$  such that there is an escaping orbit starting at some  $(x_0, y_0) \in L_R$ .

(日) (四) (日) (日) (日)

Summer@ICERM 2015

We've shown this holds for q odd and  $q \equiv 2 \pmod{4}$ .

Tom Dauer, Meg Doucette, and Shan-Conrad Wolf

#### Conjecture

For every  $\alpha = 1/q$ , there exists  $y_0 = a/b$  such that there is an escaping orbit starting at some  $(x_0, y_0) \in L_R$ .

We've shown this holds for q odd and  $q \equiv 2 \pmod{4}$ .

q	24	28	32	36	40	44	48	52	56	60
а	36	67	63	77	19	23	360	243	23	254
b	103	144	205	227	337	223	1043	1264	505	1379

For  $q \equiv 0 \pmod{4}$ , this table gives  $y_0 = a/b$  with the smallest b.

Tom Dauer, Meg Doucette, and Shan-Conrad Wolf

イロン イヨン イヨン イヨン

# Islands at y = q/n for n odd $(y_0 \in \mathbb{Z} \text{ again})$



The escaping orbit for q = 601.

Tom Dauer, Meg Doucette, and Shan-Conrad Wolf

Discontinuous standard map dynamics

Summer@ICERM 2015

A B > A B >

First return map:

$$c_{m+1} = c_m + nd_m - \left(\frac{n-1}{2}\right)^2 - r$$
$$d_{m+1} = d_m - \operatorname{sgn}(c_{m+1})$$

・ロン ・回 と ・ ヨ と ・ ヨ >

Summer@ICERM 2015

for all  $m \ge 0$ , where  $r = q \pmod{n}$ .

Tom Dauer, Meg Doucette, and Shan-Conrad Wolf



Tom Dauer, Meg Doucette, and Shan-Conrad Wolf

Summer@ICERM 2015

・ロン ・四と ・日と ・日

## Asymptotics of the escaping orbit





◆□ > ◆□ > ◆ 三 > ◆ 三 > ● ● ● ● ●

Tom Dauer, Meg Doucette, and Shan-Conrad Wolf

### $L(q) > Cq \log q$

#### for some constant C > 0 and sufficiently large q.

Tom Dauer, Meg Doucette, and Shan-Conrad Wolf

Discontinuous standard map dynamics

Summer@ICERM 2015

イロン イヨン イヨン イヨン



Tom Dauer, Meg Doucette, and Shan-Conrad Wolf

Summer@ICERM 2015

・ロト ・日下・ ・ ヨト

### Acknowledgements and References

Many thanks to Maxim, Vadim, and Stefan for their guidance

M. Arnold and V. Zharnitsky. *Communications in Mathematical Physics* **338**, 501-521 (2015).

S. M. Ulam. Proceedings of the Fourth Berkeley Symposium on Mathematical Statistics and Probability, Volume 3: Contributions to Astronomy, Meteorology, and Physics, 315–320, University of California Press, Berkeley, Calif., 1961. http://projecteuclid.org/euclid.bsmsp/1200512818.