

Relaxation and long-time correlation of finite-size fluctuation in thermal equilibrium

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Main message

- Vlasov equation has inf. Casimir invariants



- Finite-size fluctuation becomes strange even in thermal equilibrium

What is Casimir invariants?

Vlasov equation ($N \rightarrow \infty$)

$$\frac{\partial f}{\partial t} + \frac{\partial \mathcal{H}[f]}{\partial q} \frac{\partial f}{\partial q} - \frac{\partial \mathcal{H}[f]}{\partial p} \frac{\partial f}{\partial p} = 0$$



Casimir invariant

$$\mathcal{C}[f](t) = \int c(f(q, p, t)) dq dp, \quad \forall c : \mathbb{R} \rightarrow \mathbb{R} : C^1$$

Examples

$$\int f dq dp, \quad \int f^2 dq dp, \quad , \cdots , - \int f \log f dq dp$$

What is Casimir invariants?

Vlasov equation ($N \rightarrow \infty$)

$$\frac{\partial f}{\partial t} + \frac{\partial \mathcal{H}[f]}{\partial q} \frac{\partial f}{\partial q} - \frac{\partial \mathcal{H}[f]}{\partial p} \frac{\partial f}{\partial p} = 0$$



Casimir invariant

$$\mathcal{C}[f](t) = \int c(f(q, p, t)) dq dp, \quad \forall c : \mathbb{R} \rightarrow \mathbb{R} : C^1$$

Note

- Essential block is **symplectic structure** of Vlasov eq.
- Casimirs are invariants **even $\mathcal{H}[f]$ is time-dependent**

Finite-size effect

Vlasov equation + Finite-size effect

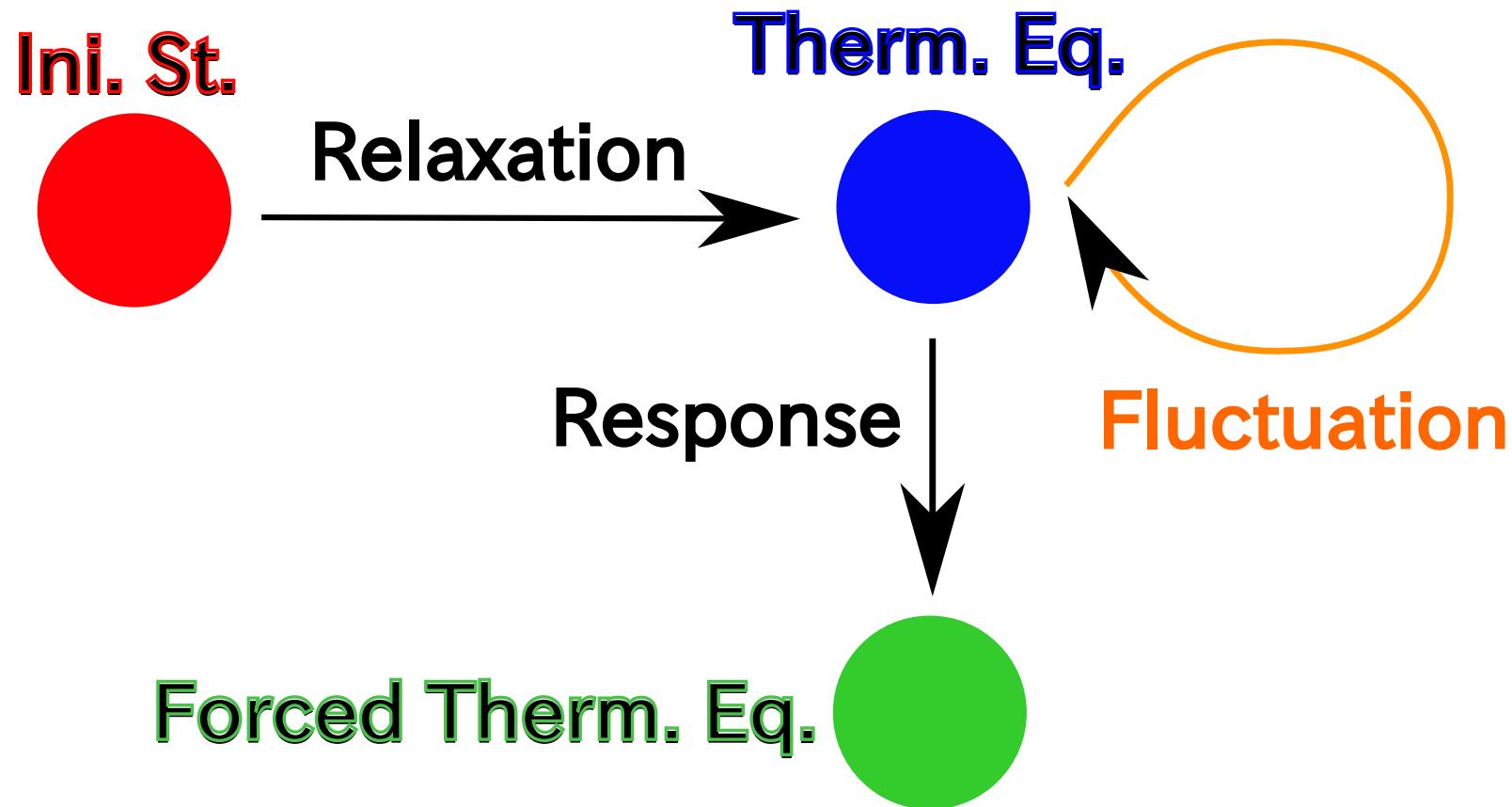
$$\frac{\partial f}{\partial t} + \frac{\partial \mathcal{H}[f]}{\partial q} \frac{\partial f}{\partial q} - \frac{\partial \mathcal{H}[f]}{\partial p} \frac{\partial f}{\partial p} = \frac{1}{N} \text{Col}[f, f]$$



Casimirs \longrightarrow Pseudo Casimirs

Effective time scale: $O(N)$

Strange behaviours by pseudo Casimir invariants

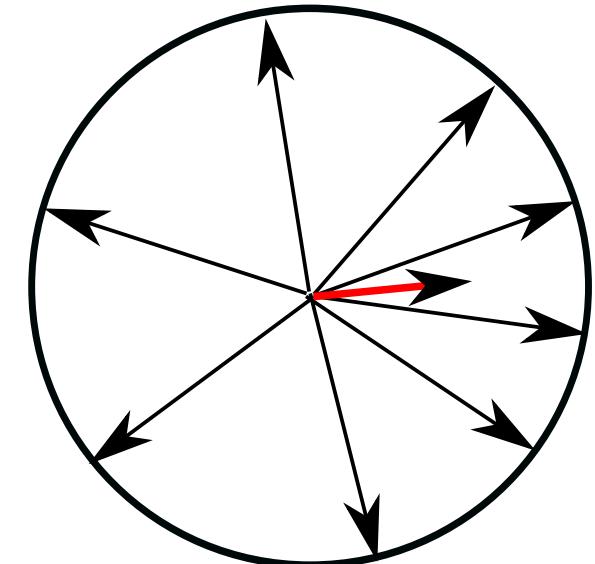


Hamiltonian Mean-Field (HMF) model

$$H = \sum_{j=1}^N \frac{p_j^2}{2} + \frac{1}{2N} \sum_{j=1}^N \sum_{k=1}^N [1 - \cos(q_j - q_k)]$$

Order parameter (mean-field)

$$\mathbf{M} = (M_x, M_y) = \frac{1}{N} \sum_{k=1}^N (\cos q_k, \sin q_k)$$

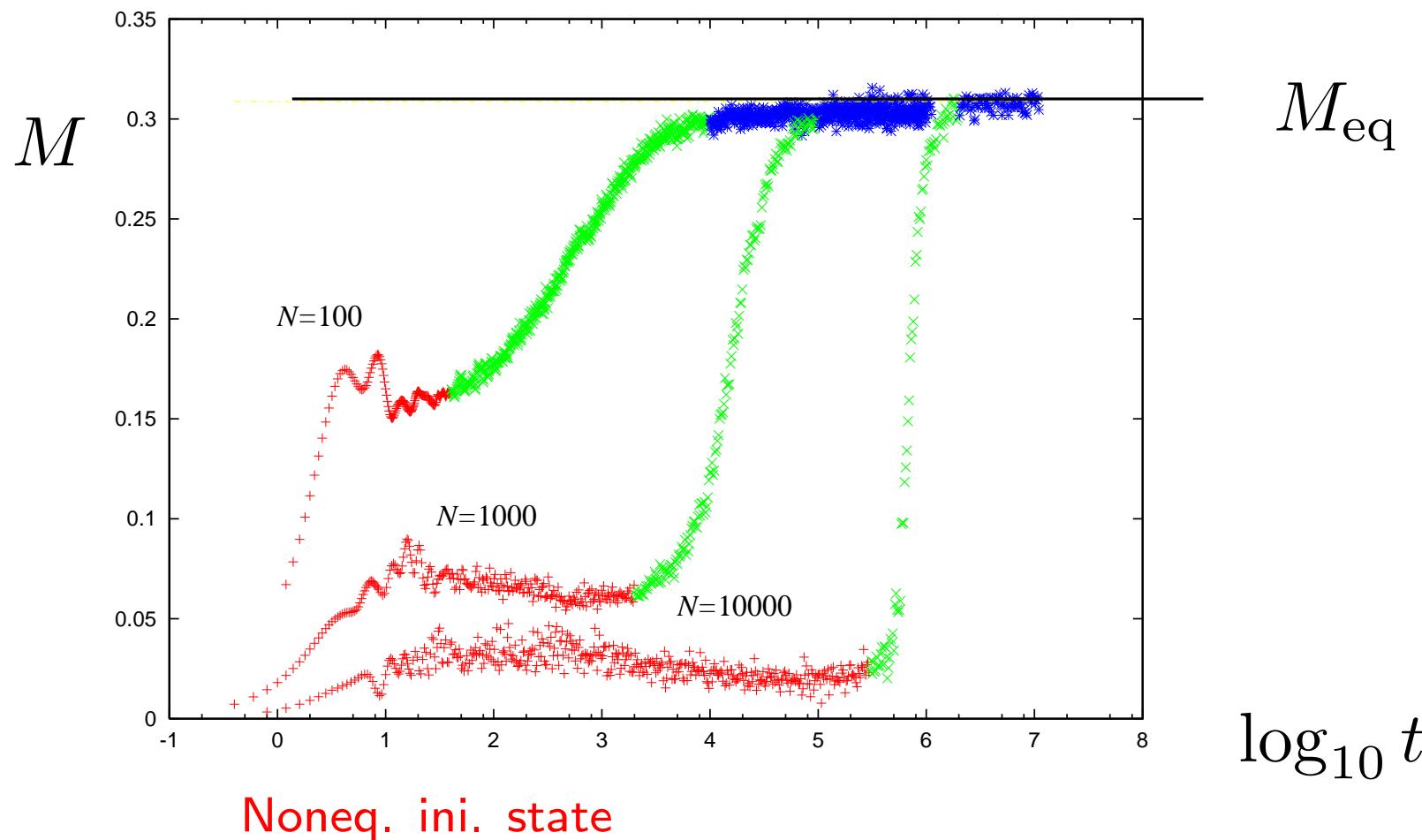


Canonical eq. of motion

$$\frac{dq_j}{dt} = \frac{\partial H}{\partial p_j}, \quad \frac{dp_j}{dt} = -\frac{\partial H}{\partial q_j}$$

without thermal noise!

Relaxation TO thermal equilibrium



N : larger \implies Relax. Time : larger
cf. 2-body relax. time

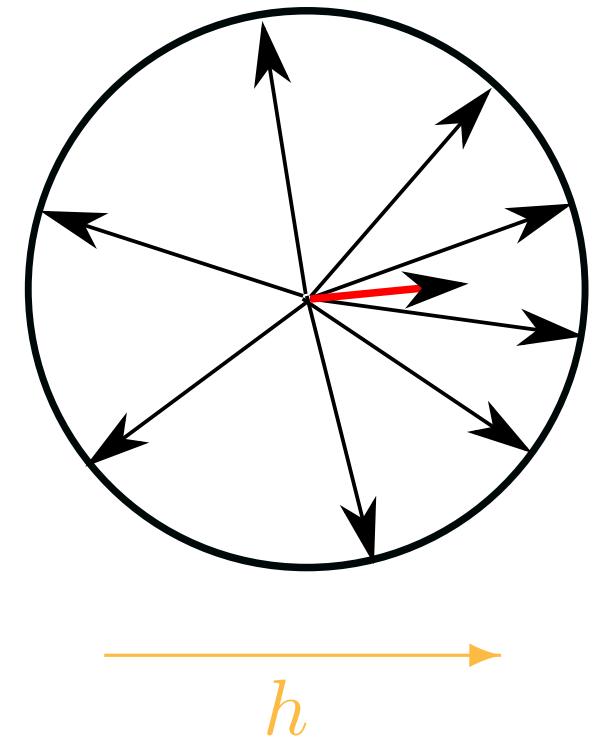
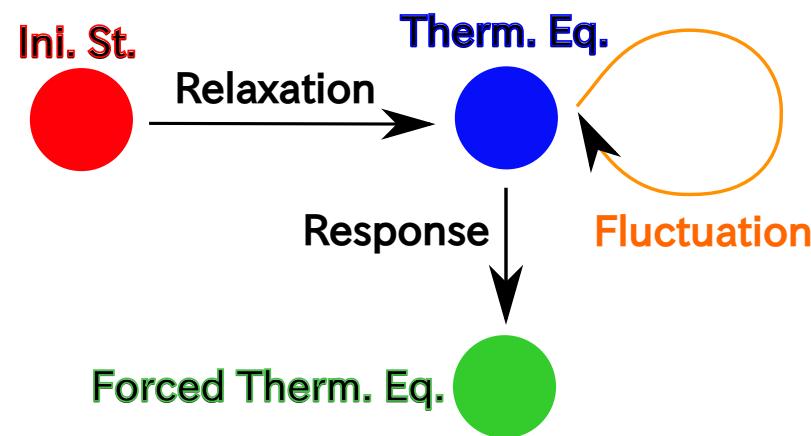
Applying external force in thermal equilibrium

$$H_h = \sum_{j=1}^N \frac{p_j^2}{2} + \frac{1}{2N} \sum_{j=1}^N \sum_{k=1}^N [1 - \cos(q_j - q_k)] - h \sum_{j=1}^N \cos q_j$$

Initial conditions:

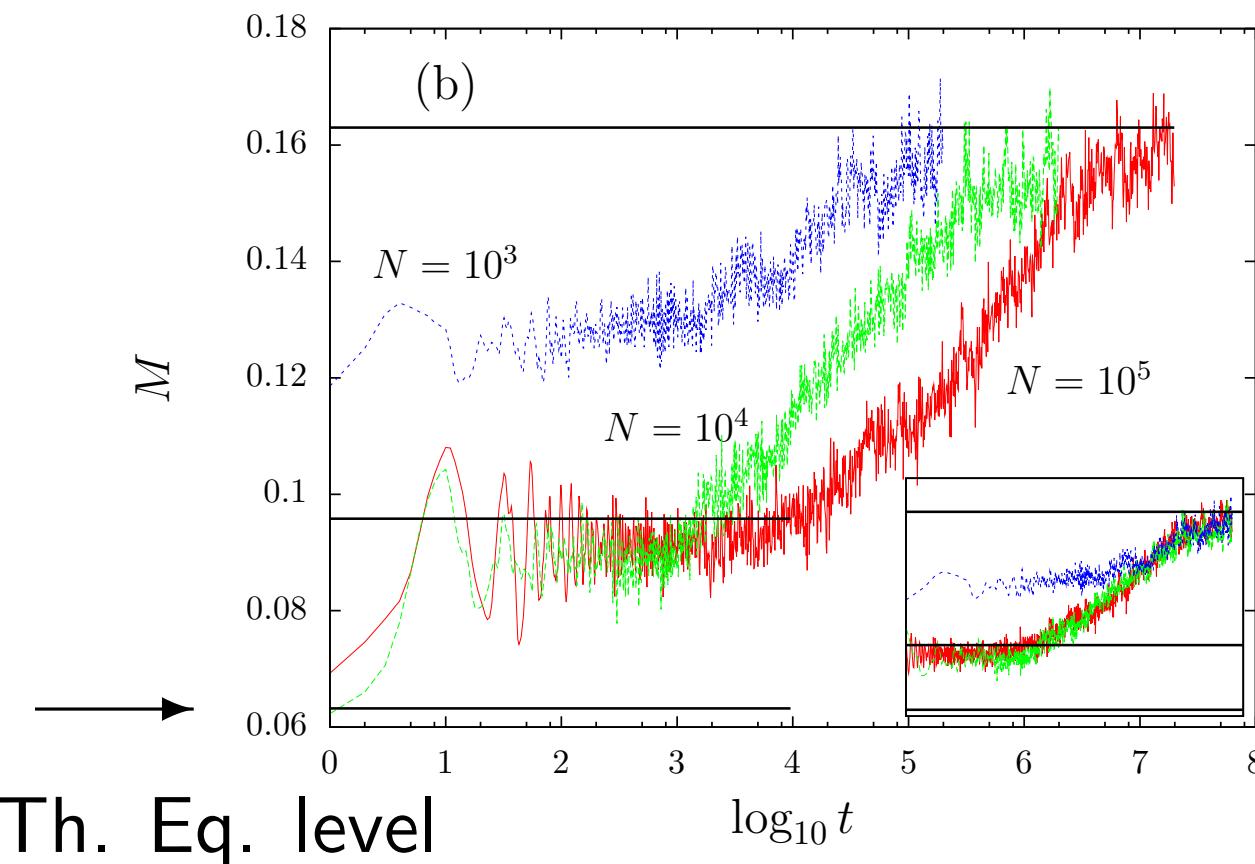
Randomly draw $\{(q_j, p_j)\}_{j=1}^N$ from

$$f_0(q, p) \propto \exp(-\mathcal{H}_0(q, p)/T)$$



Relaxation TO forced thermal equilibrium

Ogawa-Patelli-YYY, PRE **89**, 032131 (2014)



Forced Th. Eq. level

QSS level :
Predicted by
Linear Response Th.

Linear response theory in Vlasov eq.

- Linear response theory based on Vlasov eq.

Ogawa-YYY, PRE 85, 061115 (2012); 91, 062108 (2015); 92, 042131 (2015)

$$f_{\text{QSS}} = f_0 + \delta f_{\text{SM}} - \delta f_{\text{Vlasov}}$$

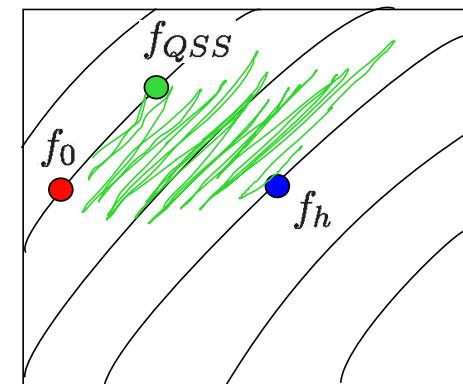
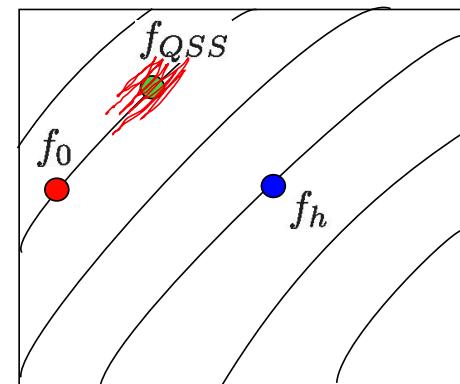
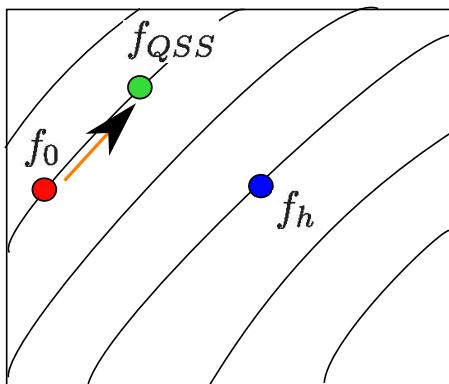
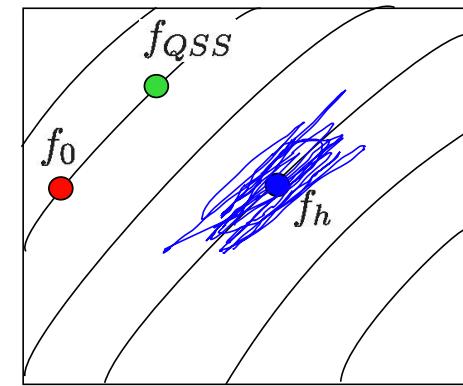
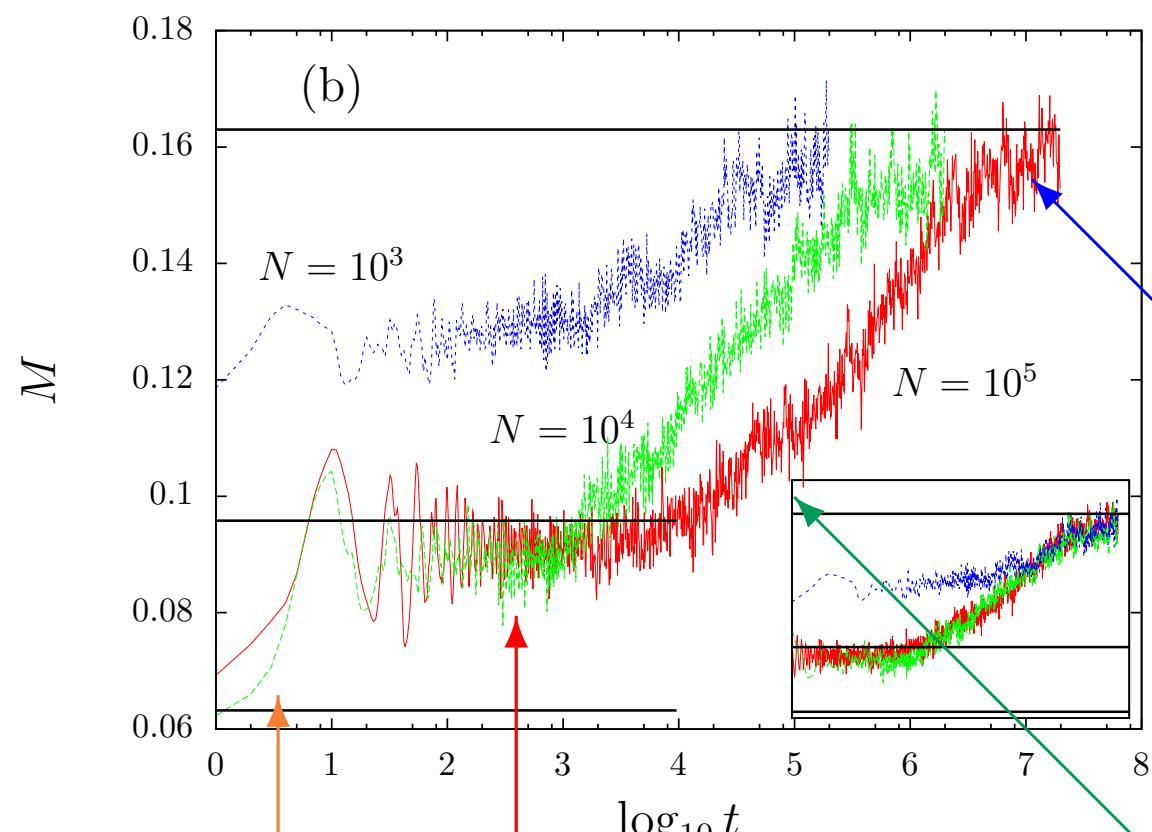
Responded state (QSS)	Ini. state	Stat. Mech. prediction	Vlasov correction
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- Casimirs hold up to the leading order

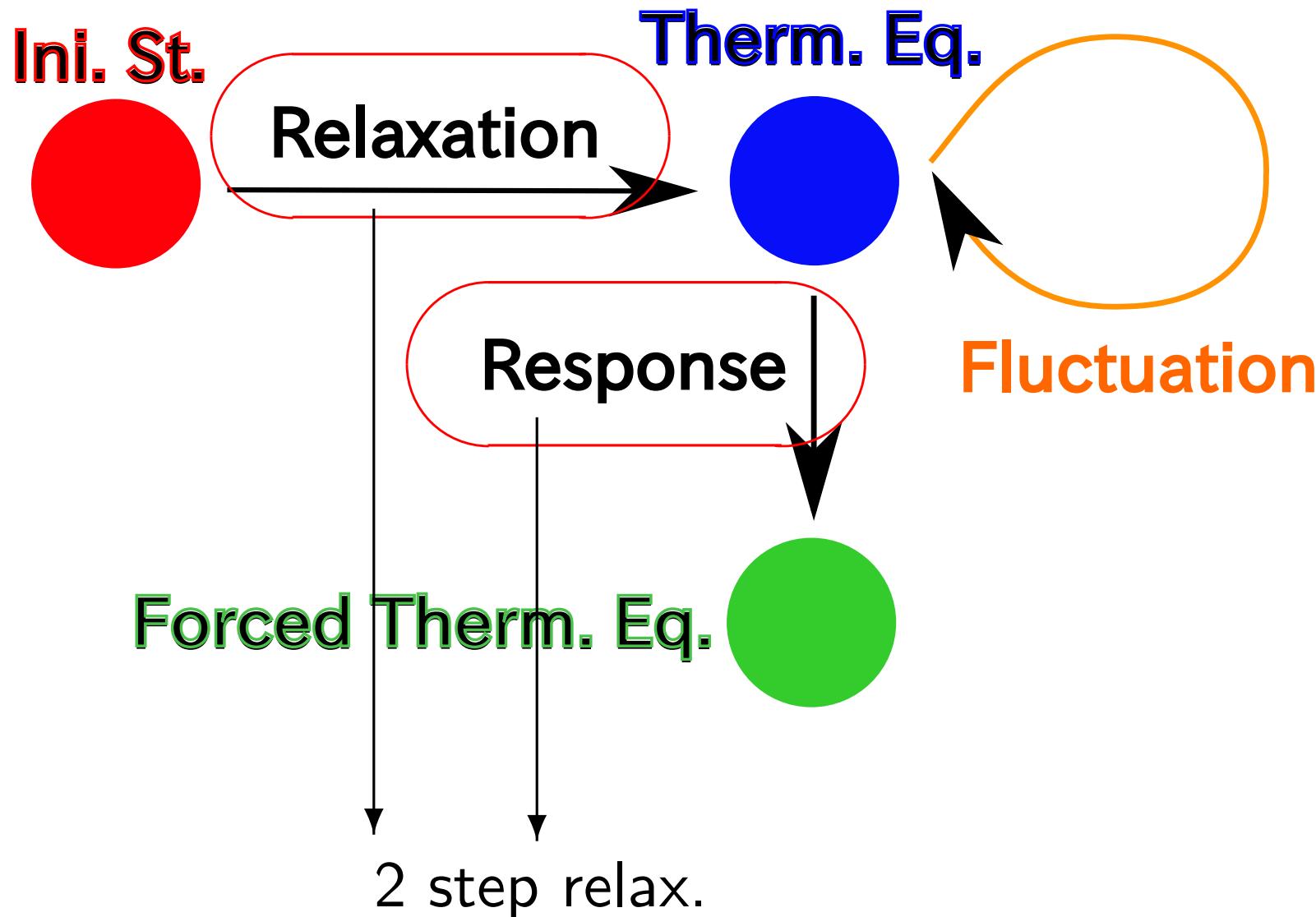
$$\mathcal{C}[f_{\text{QSS}}] = \mathcal{C}[f_0] + (\delta f^2)$$

Relaxation TO forced thermal equilibrium

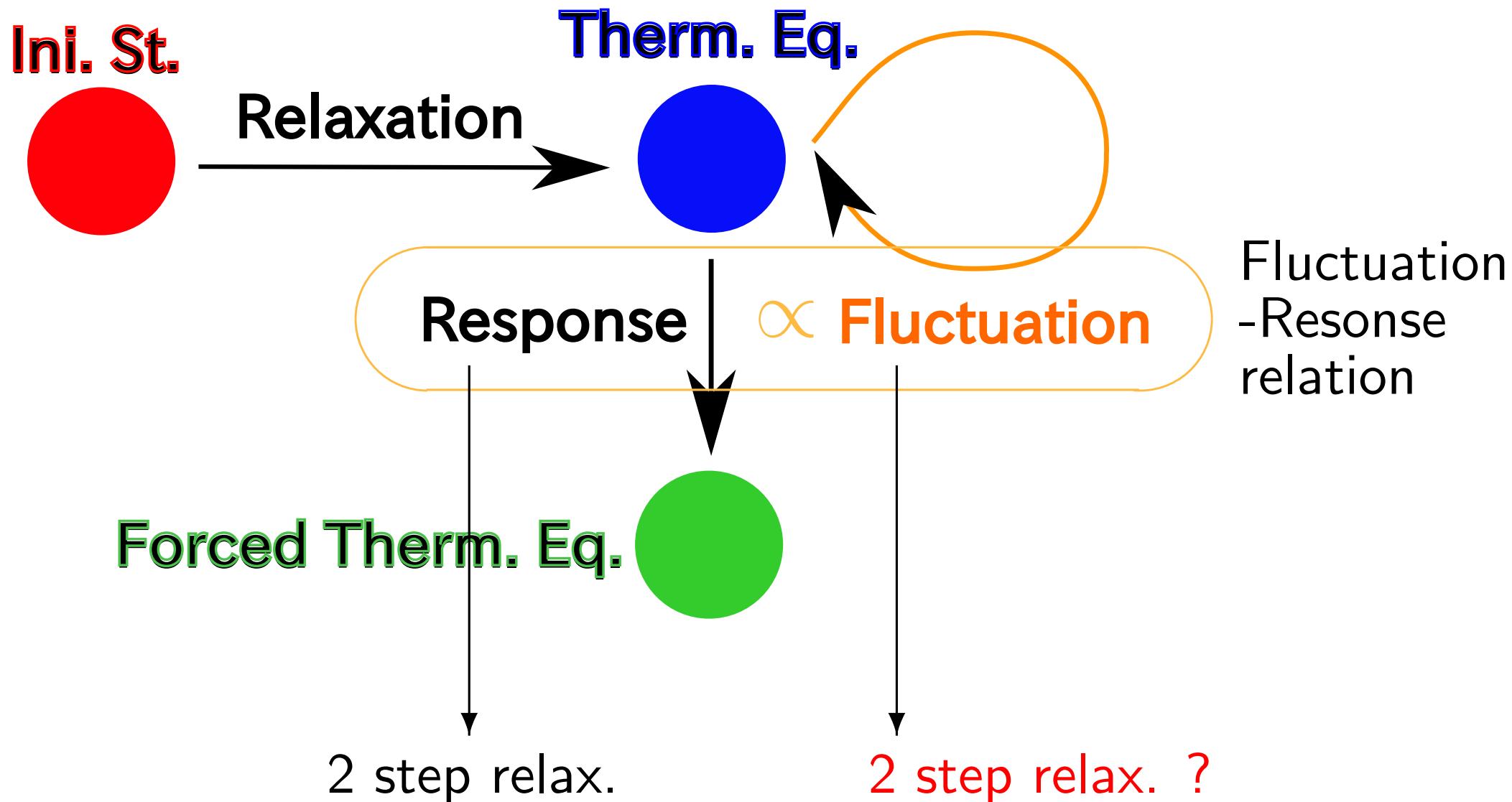
Ogawa-Patelli-YYY, PRE **89**, 032131 (2014)



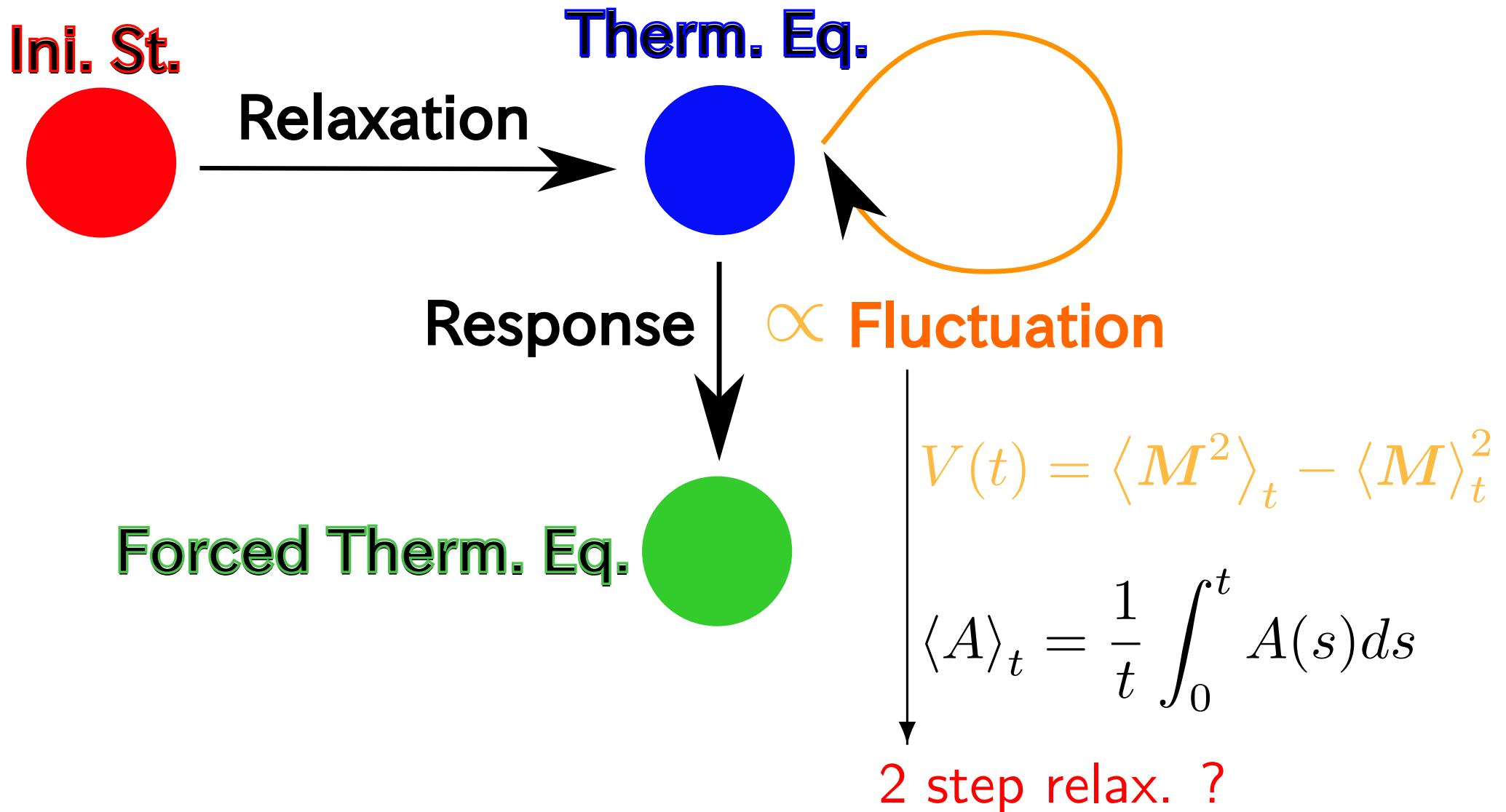
Two step relaxations in Nonequilibrium



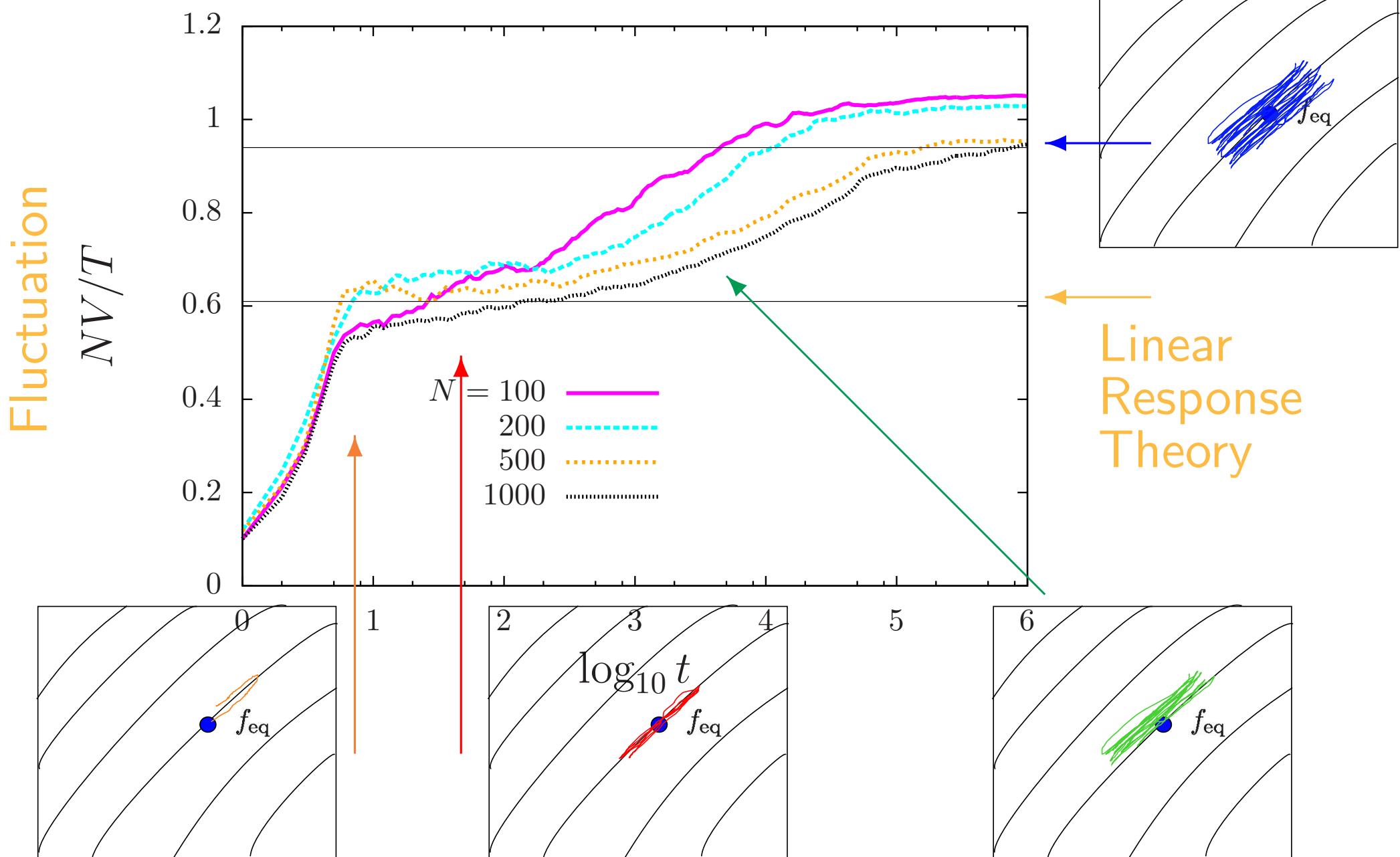
Two step relaxations in Equilibrium ?



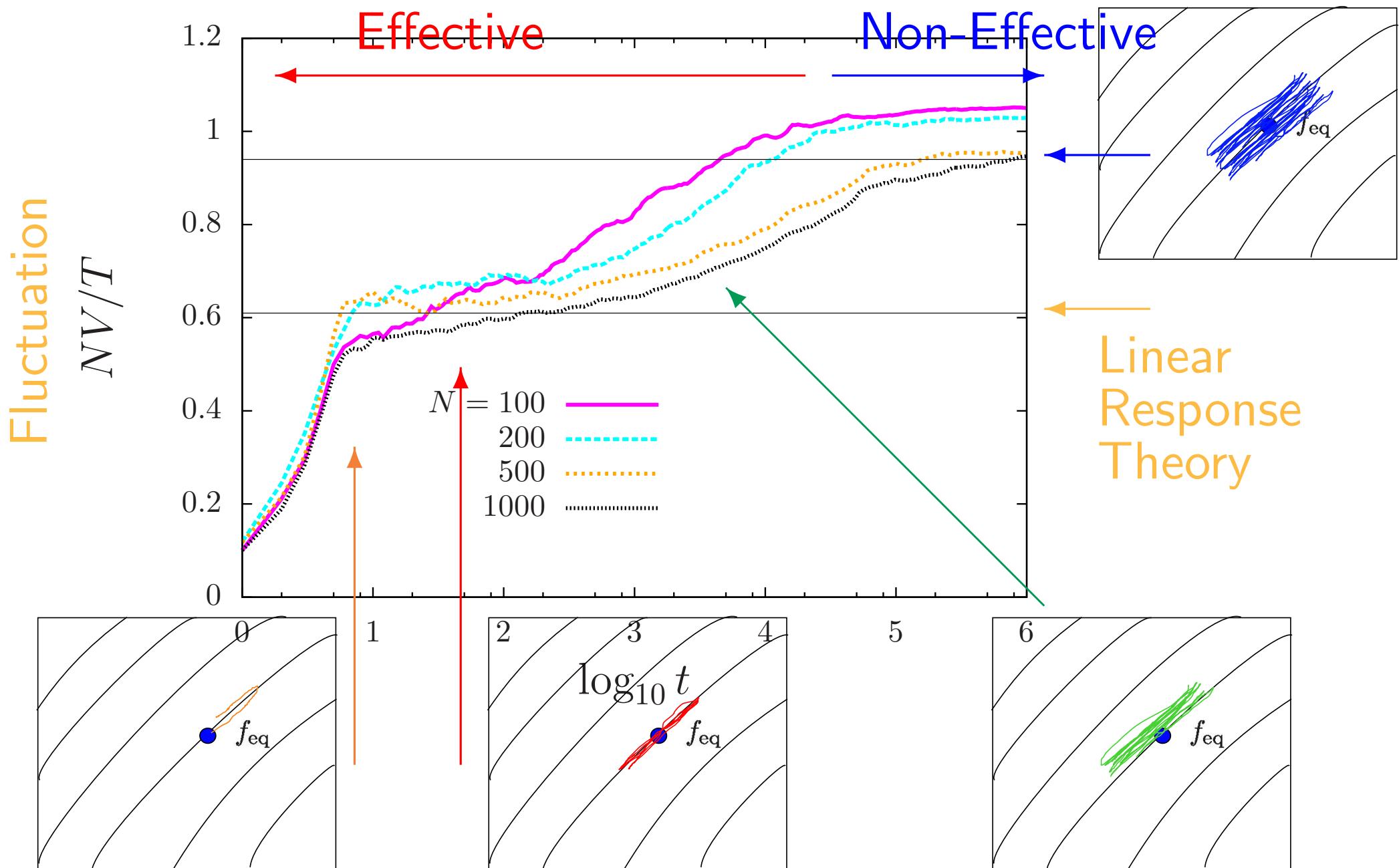
Time-dependent variance



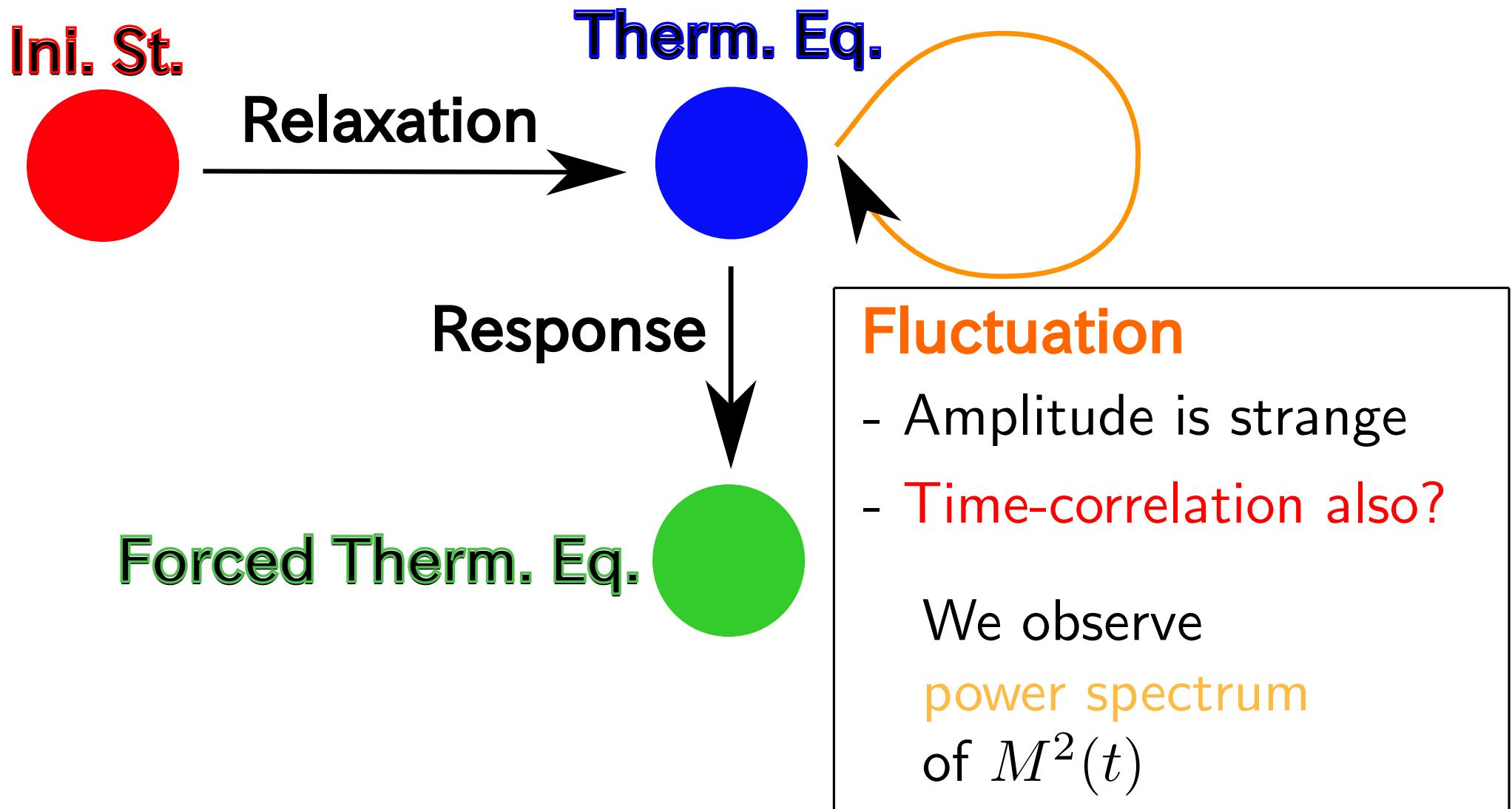
Relaxation of variance IN thermal equilibrium



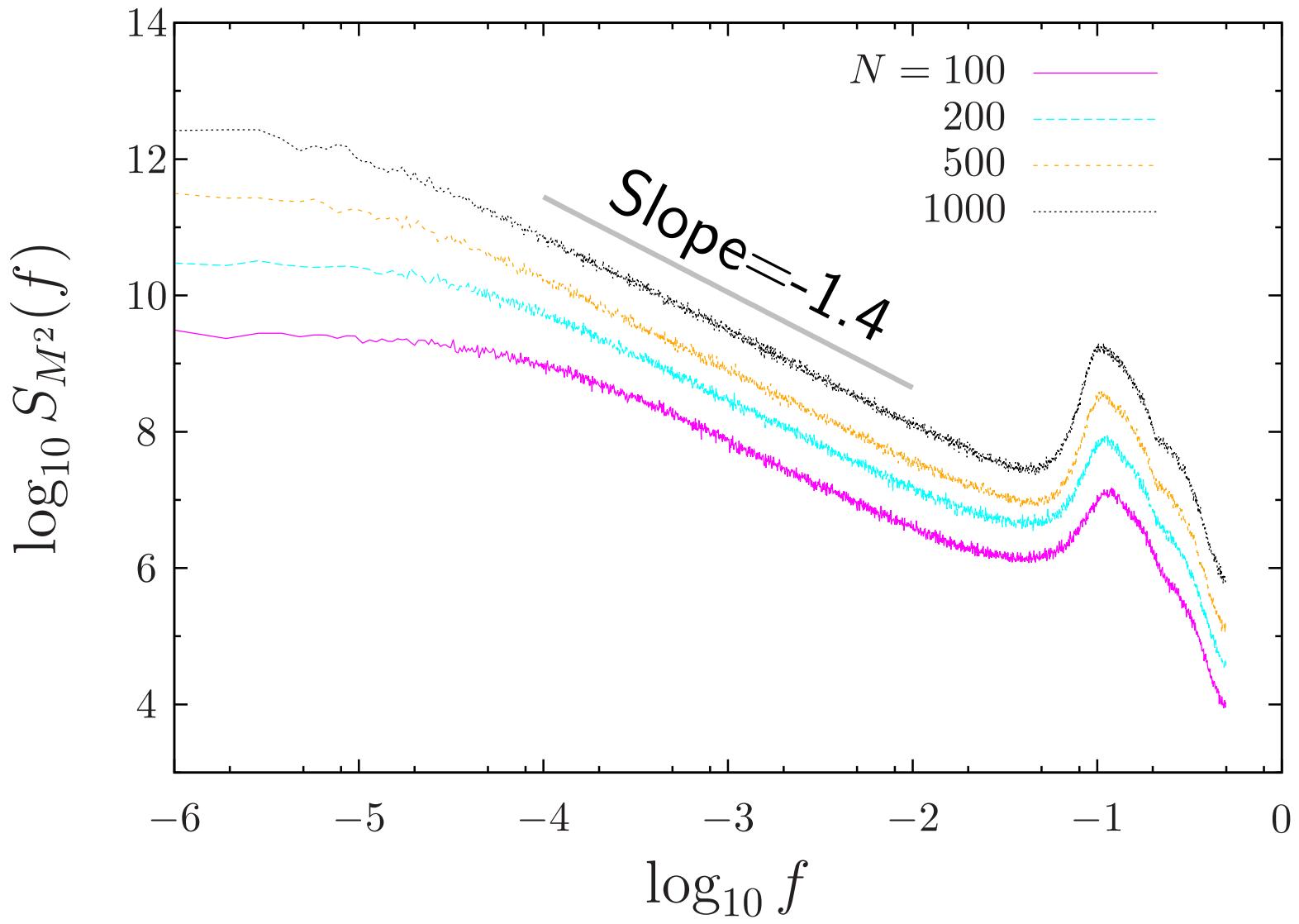
Relaxation of variance IN thermal equilibrium



Time correlation?



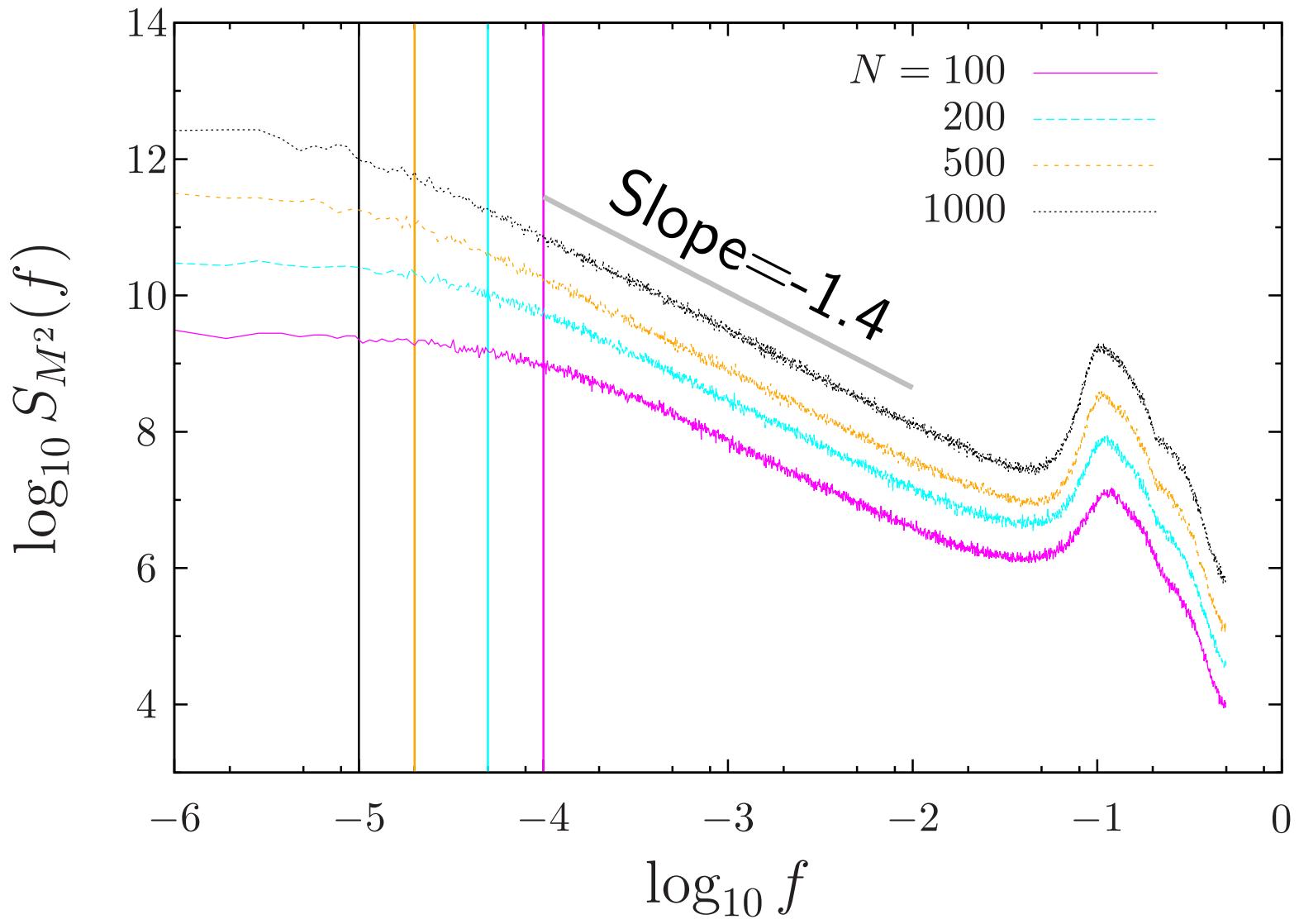
$1/f$ spectrum ($T = 0.45$)



YYY-Kaneko, In preparation

Long-time correlation

$1/f$ spectrum ($T = 0.45$)

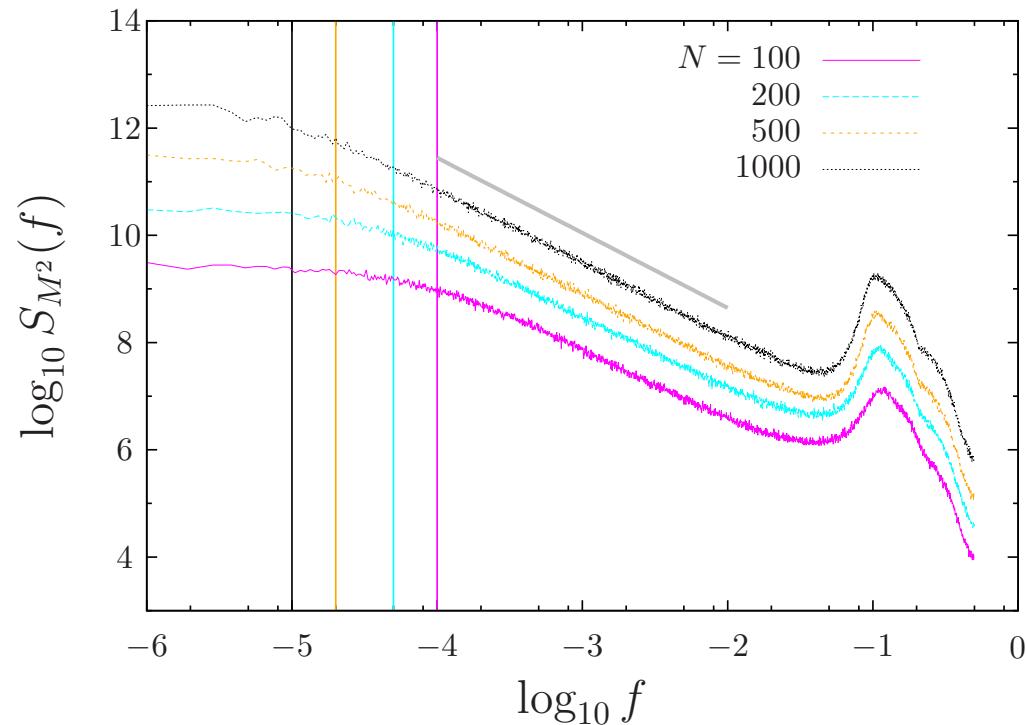


YYY-Kaneko, In preparation

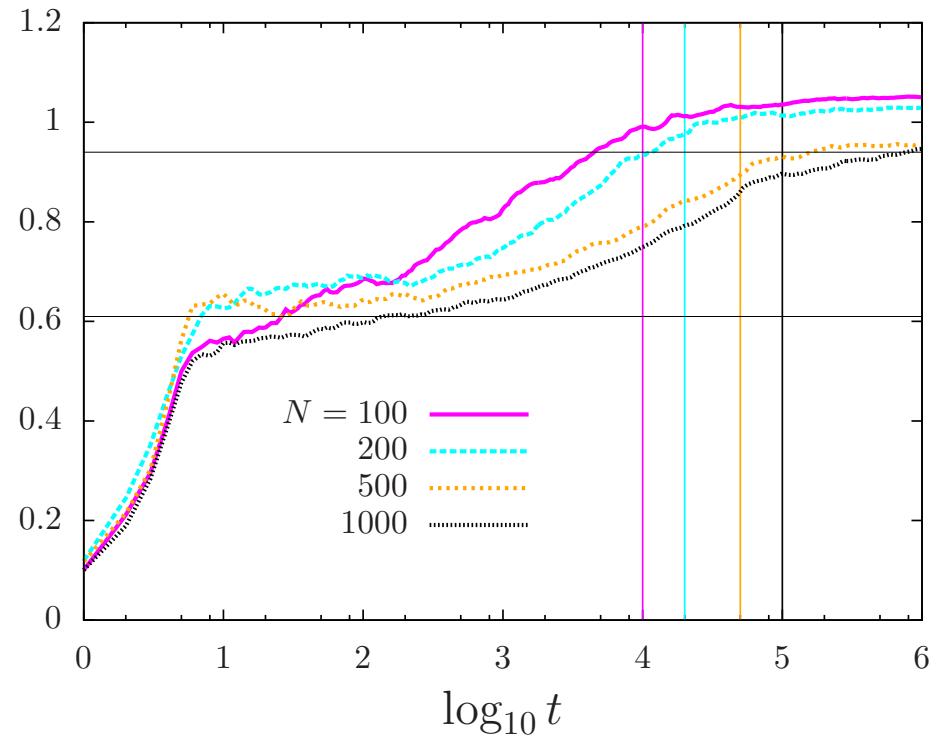
$$\tau = 100N$$

Link with Casimirs

Power spectrum



Variance



Non-Effective

Effective

Effective Non-Effective

Pseudo Casimirs

YYY-Kaneko, In preparation

Pseudo Casimirs

\implies

$1/f$ spectrum

Summary

- Pseudo Casimir induces two time-scales



- 2 step dynamics in relaxation and response
- 2 step relax of fluctuation amplitude (in EQ.)
- $1/f$ fluctuation (in EQ.)

Remarks:

- “Thermal eq.” is not essential for \exists pseudo Casimirs
- Several strange things may happen in meta-stable states
(Quasi-Stationary States)

Thank you for your attention
