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# *Exploring diffusion in 4D near-the-Id symplectic maps*

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# 4D near-the-identity maps

For concreteness <sup>a</sup> we consider a 4D near-the-identity symplectic maps that are obtained as a discretization of 2-dof Hamiltonian flows. That is:

Given  $H : \mathbb{R}^2 \times \mathbb{T}^2 \simeq \mathbb{R}^2/\mathbb{T}^2 \rightarrow \mathbb{R}$  of the form  $H(J, \psi) = T(J) + V(\psi)$ ,

$$T(J) = J_1^2/2 + a_2 J_1 J_2 + a_3 J_2^2/2, \quad \text{with } a_3 - a_2^2 > 0,$$

we associate to it the family of symplectic 4D maps  $F_\delta$  given by

$$F_\delta(\psi, J) = (\bar{\psi}, \bar{J}) = (\psi + \delta\omega(\bar{J}), J - \delta g(\psi)),$$

where  $\omega(J) = DT(\bar{J})$ ,  $g(\psi) = DV(\psi)$ .

By introducing  $I = \delta J$  and  $\epsilon = \delta^2$  we obtain

$F_\epsilon(\psi, I) = (\bar{\psi}, \bar{I}) = (\varphi + \omega(\bar{I}), I - \epsilon g(\psi))$ , hence  $F_0$  is an integrable twist, and  $\omega(I)$  the corresponding frequency vector.

Resonances:  $\{k \in \mathbb{Z}^2 : k \cdot \omega(I) = 0\}$

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<sup>a</sup>even though the theory can be adapted to a more general setting, our examples will be of this form

# A concrete example

We consider near-the-Id 4D symplectic maps of the cylinder  $M = \mathbb{T}^2 \times \mathbb{R}^2$ . As a concrete example, consider

$$T_\delta : \begin{pmatrix} \psi_1 \\ \psi_2 \\ J_1 \\ J_2 \end{pmatrix} \mapsto \begin{pmatrix} \bar{\psi}_1 \\ \bar{\psi}_2 \\ \bar{J}_1 \\ \bar{J}_2 \end{pmatrix} = \begin{pmatrix} \psi_1 + \delta(\bar{J}_1 + a_2 \bar{J}_2) \\ \psi_2 + \delta(a_2 \bar{J}_1 + a_3 \bar{J}_2) \\ J_1 - \delta \sin(\psi_1) \\ J_2 - \delta \epsilon \sin(\psi_2) \end{pmatrix}$$

where  $a_2, a_3, \delta, \epsilon$  are real parameters ( $a_2 = \epsilon = 0.5$  and  $a_3 = 1.25$ ).

It was derived <sup>a</sup> as a **first order model for the dynamics at a double resonance** (crossing of two resonances of similar but different order) when unfolding the dynamics from a doubly resonant totally elliptic fixed point.

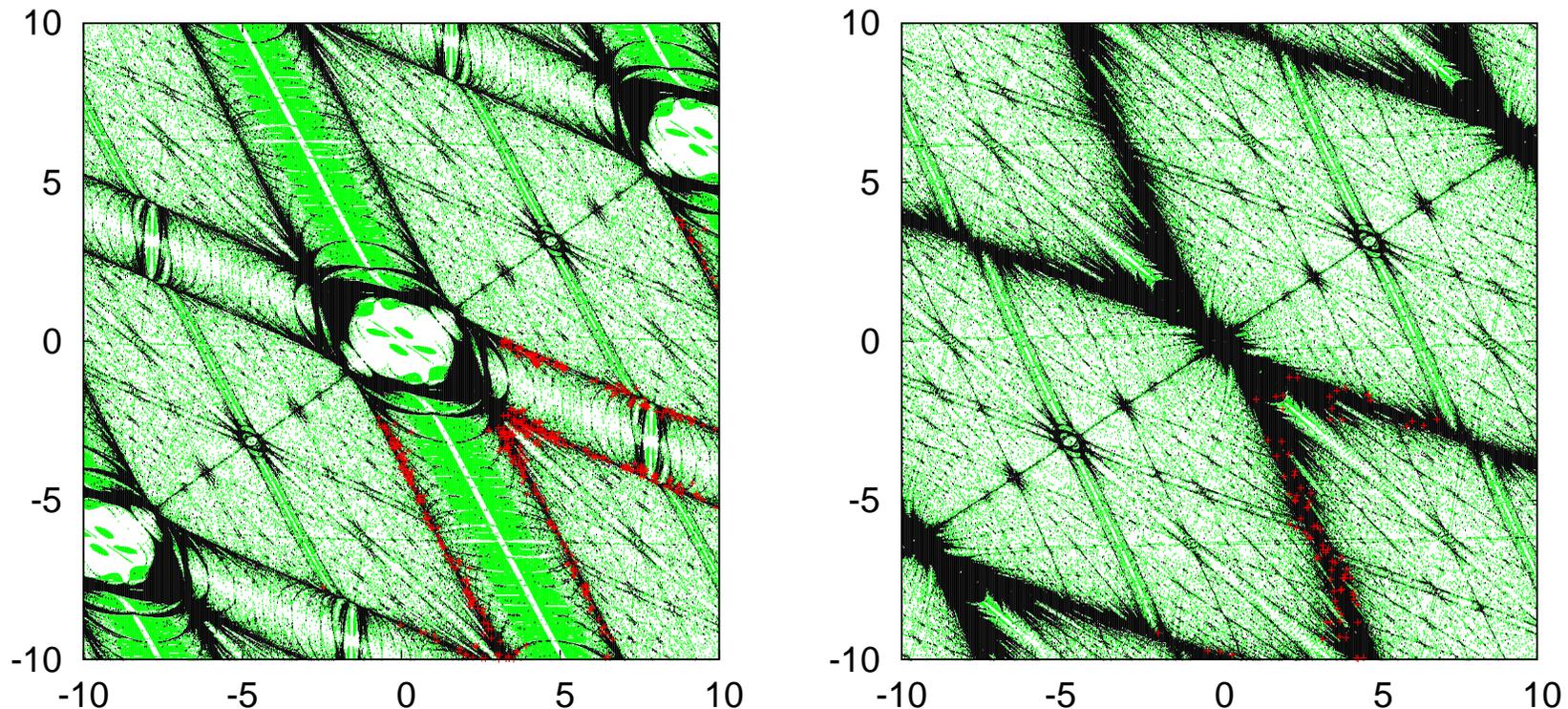
The symmetries of this map imply that not all the harmonics of the potential  $V$  appear in its Fourier expansion. More general maps will be considered later.

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<sup>a</sup>V.Gelfreich, C.Simó and AV, *Dynamics of 4D symplectic maps near a double resonance*, Physica D 243, 2013.

# Numerical evidence

Diffusion along phase space takes place basically along single resonances but multiple resonances play a key role in an explanation of the Arnold diffusion (e.g. Nekhoroshev theory – upper bounds on the rate of diffusion).



$\delta = \epsilon = a_2 = 0.5, a_3 = 1.25$ . Lyap. exp. (megno): **black**  $\rightarrow$  chaotic, **green**  $\rightarrow$  weakly chaotic, white  $\rightarrow$  regular. **Red**: Iterates of the point  $(0, 0, 4.5, -5.25)$  in a slice of width  $5 \times 10^{-3}$  around  $\psi_1 = \psi_2 = 0$  (left plot) and  $\psi_1 = \psi_2 = \pi$  (right plot). Total number of iterates= $10^{12}$ .

# Relation with 3-dof Hamiltonian flows

The map  $F_\epsilon$  is the isoenergetic Poincaré return map to  $\Sigma_0 = \{\phi_3 = 0\} \cap \{H(I, I_3, \phi, \phi_3) = 0\}$  associated to the analytic 3-dof Hamiltonian flow that defines <sup>a</sup>

$$\hat{H}(\hat{I}, \hat{\psi}, \epsilon) = \hat{H}_0(\hat{I}) + \epsilon \hat{H}_1(I, \hat{\phi}, \epsilon), \text{ where}$$

$$\hat{I} = (I, I_3), \hat{\psi} = (\psi, \psi_3), \hat{w}(\hat{I}) = (w(I), 1) \text{ and } H_0(\hat{I}) = \hat{w}(\hat{I}) \cdot \hat{I},$$

The Hamiltonian  $\hat{H}$  is a quasi-integrable analytic Hamiltonian:

1. KAM theory provides 3D tori that do not divide the 5D energy level leading (generically) to instability for arbitrary small perturbations (Arnold diffusion).
2. Nekhoroshev theory provides stability for exponentially long times with respect to the inverse of the perturbation parameter  $\epsilon$  (effective stability).

**Goal:** Investigate the Arnold diffusion process for the “equivalent” map  $F_\delta$  and to study **the role of double resonances** in the (Arnold) **diffusion**.

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<sup>a</sup>S.Kuksin and J.Pöschel, *On the inclusion of analytic symplectic maps in analytic Hamiltonian flows and its applications*. Seminar on Dynamical Systems 12:96–116, 1994

# Geometric part of Nekhoroshev theorem

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The role of double resonances is emphasized in the proof of Nekhoroshev theorem by Lochak-Neishtadt <sup>a</sup>. Note that  $\hat{H}_0$  is quasiconvex (level surfaces are convex) since  $a_3 - a_2^2 > 0$ .

The main steps of the proposed proof of Nekhoroshev estimates consist in

1. Construct a **covering of the action space** by open neighbourhoods of a finite number (depending on  $\epsilon$ ) of periodic orbits (maximum resonances) of  $\hat{H}_0$ .
2. Normalize the Hamiltonian around a periodic orbit: by successive changes of variables (**averaging procedure**) the non-resonant terms of  $\hat{H}$  can be annihilated within an **exponentially small error**.
3. Use **convexity** to guarantee exponential stability in the neighbourhood.

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<sup>a</sup>P.Lochak and A.I.Neishtadt, *Estimates of stability time for nearly integrable systems with a quasiconvex Hamiltonian*, Chaos 2, 1992.

# Adapting the result for near-Id 4D maps

The first step of Lochak-Neishtadt result adapted to our “map setting” (i.e. one of the frequencies is fixed to 1) shows that one can cover the action space of  $F_\delta$  by considering the  $N$ -periodic orbits up to period  $N_{\max} \sim \epsilon^{-1/3}$  and consider a neighbourhood of radius  $\sim \frac{1}{N} \epsilon^{1/6}$  around. ← “influence radius”

Then, by normalizing the Hamiltonian in each neighbourhood one obtains:

$$\forall (I_0, \psi_0) \in \mathbb{T}^2 \times \mathbb{R}^2, |I(t) - I_0| < c\epsilon^{1/6} \text{ for } t \lesssim \exp(\tilde{c} \epsilon^{1/6}).$$

## Remarks:

1. Arnold diffusion has to do with the propagation of the **slowest variable** of the system. By contrast, Nekhoroshev theorem deals with the effective stability of the former first integrals of  $F_0$  (the two actions!).
2. If initial conditions are taken  $\mathcal{O}(\sqrt{\epsilon})$ -close to the double resonance the estimates can be improved: actions change by no more than  $\mathcal{O}(\sqrt{\epsilon})$  over a time  $T = \exp(c/\sqrt{\epsilon})$ . ← “core radius”, much longer time scale!!

# Numerics - Some questions & difficulties

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We want to investigate phase space of  $F_\delta$  for a fixed small value of  $\delta$ .

Explorations show that iterates of ICs **travel along single resonances** in phase space and visit neighbourhoods of different **double resonances**. Hence, to elucidate the diffusive process, we have to explore a large region of the phase space for many ICs.

- Can we determine the “optimal” covering of phase space?
- Can we evaluate the **slowest variable** at any point of the phase space? In particular, can we avoid the change of coordinates leading to a normalization of the Hamiltonian around each of the periodic orbits at the important double resonances?
- Can we investigate the neighbourhood of a double resonances? Determine different expected behaviours of iterates?

We believe that our numerical investigations, that extensively use the so-called **interpolating vector fields** (IVFs), provide some intuition on the previous items.

# IVFs - a tool to study near-Id dynamics

Consider a smooth one-parameter near identity family of maps  $F_\epsilon : D \rightarrow \mathbb{R}^m$  where  $m \geq 1$ ,  $D \subset \mathbb{R}^m$  is an open domain and  $|\epsilon| < \epsilon_0$ . It can be written as

$$F_\epsilon(x) = x + \epsilon G_\epsilon(x).$$

Fix  $n \in \mathbb{N}$ . Given  $x \in D$ , consider  $x_k = F_\epsilon^k(x) \in D$  for  $|k| \leq n$ . Then,  $\exists!$  polynomial  $p_n \in \mathcal{P}_{2n}(t)$  s.t.  $x_k = p_n(t_k; x_0, \epsilon)$ ,  $\forall t_k = \epsilon k$ ,  $|k| \leq n$ .

**Definition.** The interpolating vector field (IVF)  $X_n$  at  $x \in D$  is the velocity vector of the interpolating curve at  $t = 0$ , that is,  $X_n(x, \epsilon) = \partial_t p_n(0, x, \epsilon)$ .

1.  $X_n$  extends continuously to  $\epsilon = 0$  and  $X_n(x, 0) = G_0(x)$  the limit v.f.
2. The IVF  $X_n$  is a linear combination of the iterates of  $x$ :

$$X_n(x, \epsilon) = \epsilon^{-1} \sum_{k=-n}^n p_{nk} x_k = \epsilon^{-1} \sum_{k=1}^n p_{nk} (x_k - x_{-k}),$$

where

$$p_{nk} = \frac{(-1)^{k+1} (n!)^2}{k(n+k)!(n-k)!}, \quad 1 \leq |k| \leq n.$$

# IVFs - Suspension + averaging

**Rec.** A **suspension** of  $F_\epsilon$  is a **time-periodic** vector field  $Y$  such that  $\Phi_\epsilon^1 = F_\epsilon$  (interpolates).

By successive **averaging** steps one can get a suspension  $Y$  as close to an autonomous vector field as possible. For example, if  $Y$  analytic in a complex neighbourhood of  $D$  then after  $n \sim |\epsilon|^{-1}$  steps one gets  $Y(\tau, x, \epsilon) = A(x, \epsilon) + B(\tau, x, \epsilon)$ , with  $B = O(\exp(-c/|\epsilon|))$  for some  $c > 0$ .

**Theorem (Gelfreich-V, 2018).** <sup>a</sup> If a suspension of  $F_\epsilon$  can be written as

$$Y(t, x, \epsilon) = A_n(x, \epsilon) + \epsilon^{2n} B_n(t, x, \epsilon)$$

where the  $\mathcal{C}^{2n}$  norms of  $A_n$  and  $B_n$  are bounded uniformly with respect  $\epsilon$ , then for every compact  $D_0 \subset D$  there is a constant  $C_n$  such that

$$\sup_{x \in D} |A_n(x, \epsilon) - X_n(x, \epsilon)| \leq C_n \epsilon^{2n}$$

where  $X_n$  is the interpolating vector field for the map  $F_\epsilon$ .

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<sup>a</sup>V.Gelfreich and AV, *Interpolating vector fields for near identity maps and averaging*, Nonlinearity 31(9), 4263–4289, 2018 p.10/33

# $F_\epsilon$ is close to the time- $\epsilon$ flow of the IVF

From the previous result it follows the following

**Corollary.** If  $F_\epsilon \in \mathcal{C}^{2n+1}$  and  $D_0 \subset D$  compact, then the IVF  $X_n$  is uniformly bounded in  $D_0$  for  $|\epsilon| < \epsilon_0$  and

$$F_\epsilon(x) = \Phi_{X_n}^\epsilon(x) + O(|\epsilon|^{2n+1}).$$

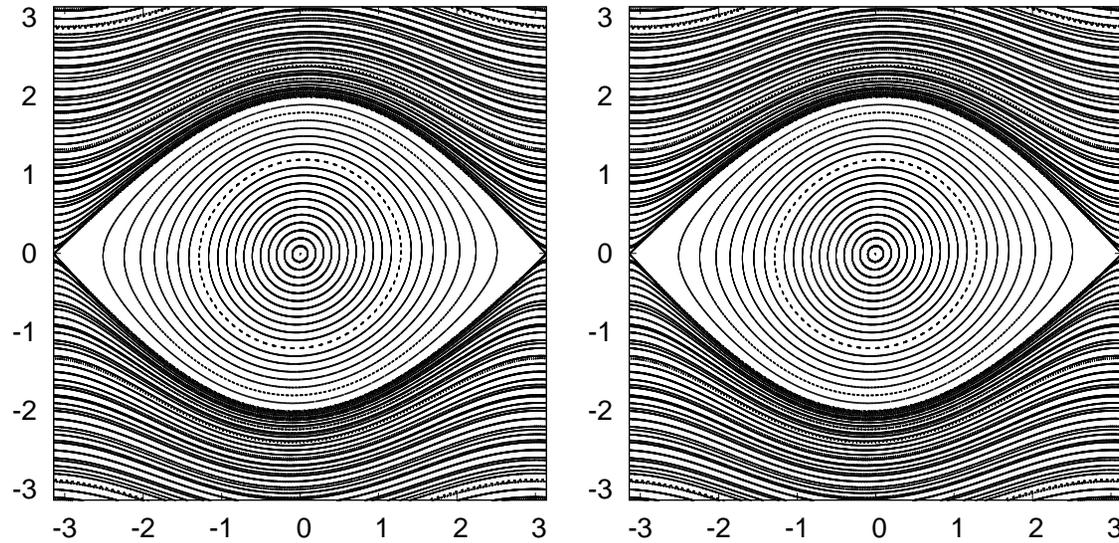
**Corollary.** If  $F_\epsilon$  is analytic in a complex neighbourhood of  $D_0$  then we can choose  $n \sim |\epsilon|^{-1}$  in order to obtain a vector field which interpolates  $F_\epsilon$  with an error exponentially small in  $\epsilon$ ,

$$F_\epsilon(x) = \Phi_{X_n}^\epsilon(x) + O(\exp(-c/|\epsilon|)), \quad c > 0.$$

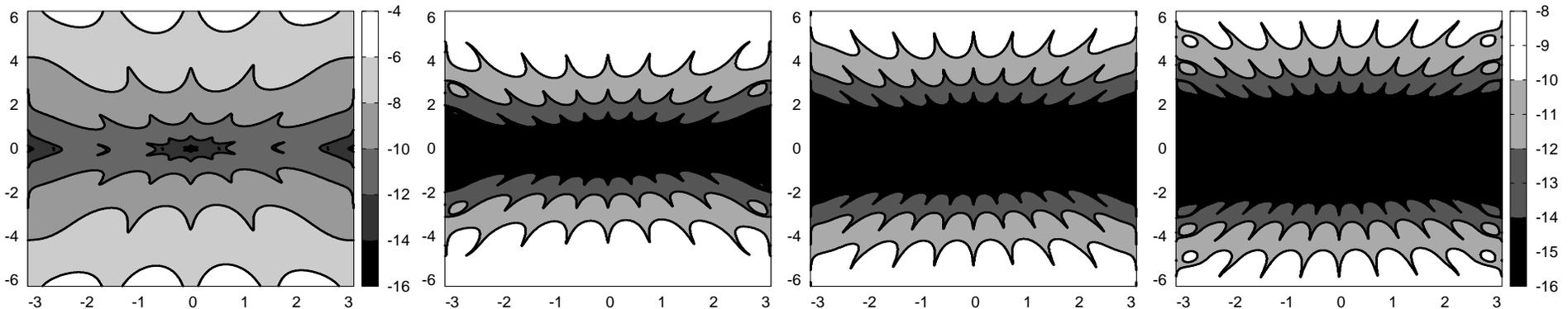
For example, for  $n = 1$  the error is  $\mathcal{O}(|\epsilon|^3)$ , better than the limit flow  $G_0$ .

# Example: Chirikov standard map on $S^1 \times \mathbb{R}$

$$M_\epsilon : (x, y) \mapsto (\bar{x}, \bar{y}) = (x + \epsilon \bar{y}, y - \epsilon \sin(x)), \quad \epsilon \in \mathbb{R}.$$

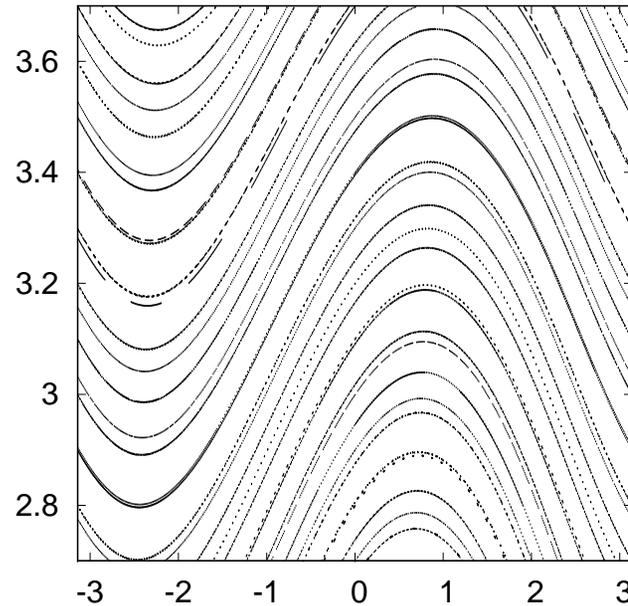
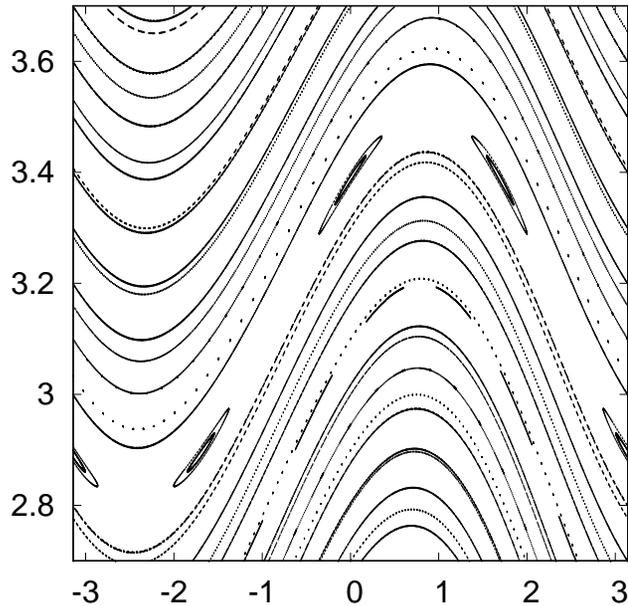
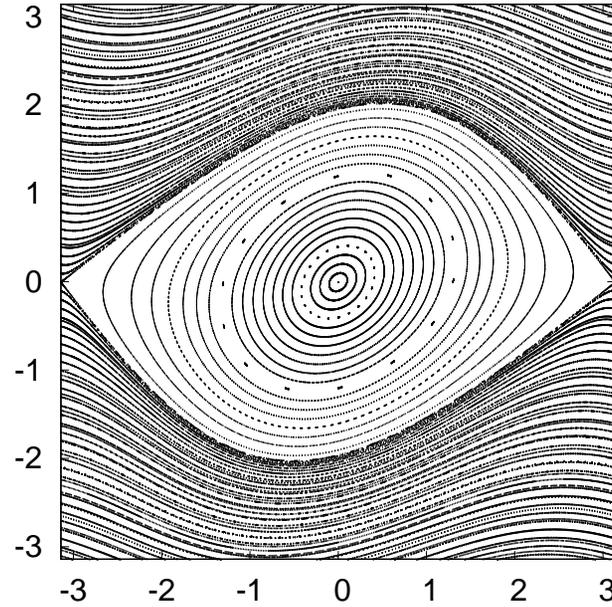
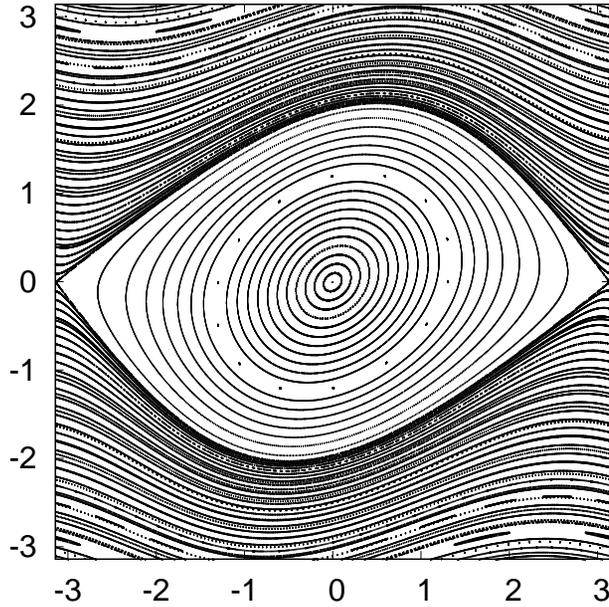


$\epsilon = 0.1$ , same 200 i.c.  
Left:  $10^3$  iterates of  $M_\epsilon$ .  
Right: RK78 integration of  $X_5$  up to  $t = 10^3$  plotting every  $\Delta t = 0.1$ .  
**No visual differences!**



Level plots of  $\log_{10} |\Phi_{X_n}^\epsilon(x) - M_\epsilon(x)|$  for  $n = 5, 10, 15, 20$ .

# Example: $M_\epsilon$ vs. $X_{10}$ , $\epsilon = 0.5$



Remark:

$F_\epsilon$  reversible + 2D



$X_n$  reversible



$X_n$  foliated by p.o.



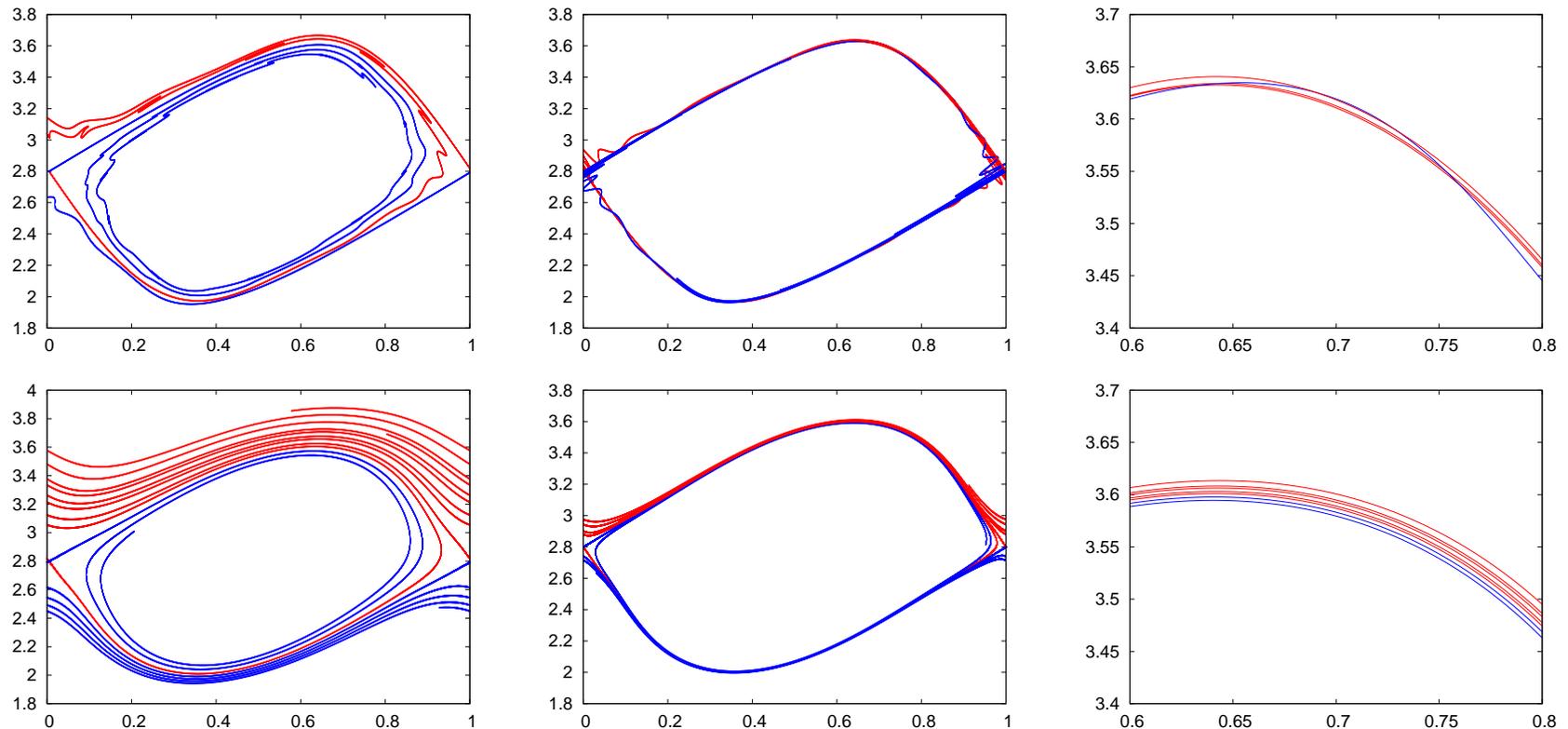
$X_n$  Hamiltonian

(non-standard symplectic form)

# Example: Dissipative standard map

$$M_{\epsilon, \delta} : (x, y) \mapsto (\bar{x}, \bar{y}) = (x + \delta \bar{y}, (1 - \epsilon)y - \delta \sin(2\pi x) + c), \quad \epsilon \in \mathbb{R}.$$

We consider  $\delta \approx 3.57 \times 10^{-1}$ ,  $\omega \approx 6.18 \times 10^{-1}$  and  $\epsilon = 10^{-2}$  (left),  $10^{-3}$  (center/right).



The origin is an attracting focus. Preliminary numerical exploration indicate that the probability of capture by the focus can be defined as the **ratio between the entrance/exit strips** (one can avoid homoclinics).

# IVFs - near-Id symplectic maps

IVFs can be used to construct an adiabatic invariant of a **symplectic** near-Id map  $F_\epsilon$ . Consider  $m = 2d$ ,  $\omega = \sum_{i=1}^d dx_i \wedge dx_{i+d}$  symplectic form,  $F_\epsilon^*(\omega) = \omega$ . Then the IVF  $X_n$  is **close to a Hamiltonian** flow.

Let  $\nu_n = \omega(X_n, \cdot) = \sum_{1 \leq i \leq d} (X_n^i dx_{i+d} - X_n^{i+d} dx_i)$ , where  $X_n = (X_n^i)_{i=1, \dots, m}$ . Given  $p_0 \in D$  define for every  $x \in D$

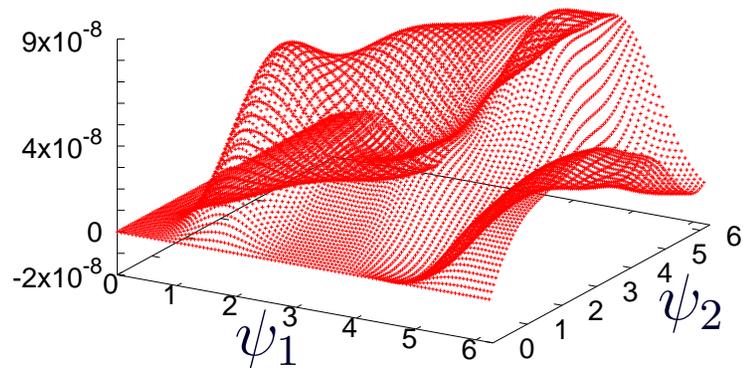
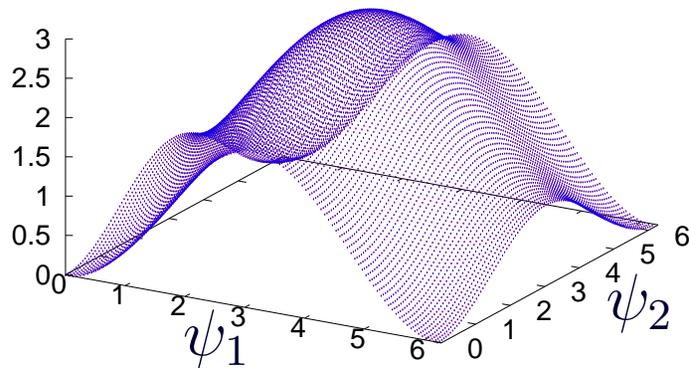
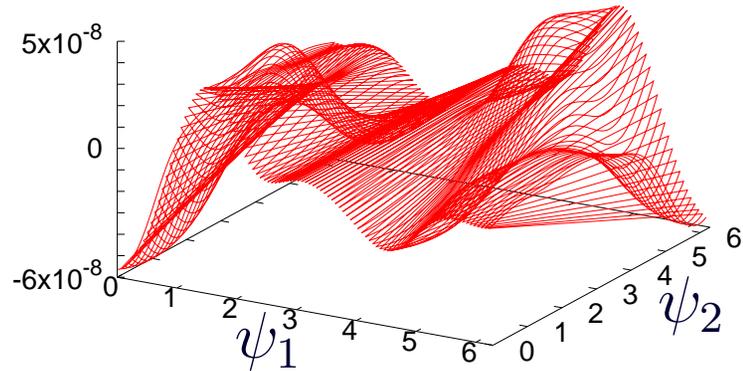
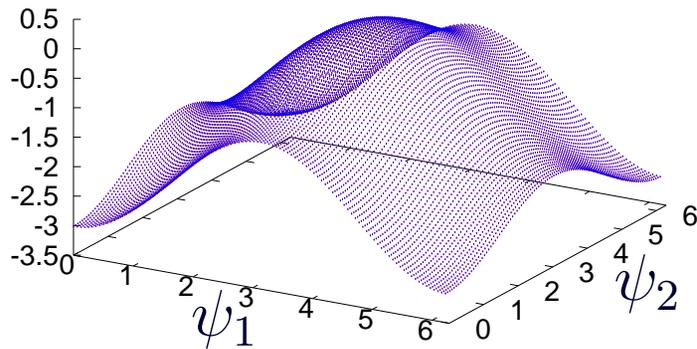
$$h_n^\epsilon(x; p_0) = \int_{\gamma(p_0, x)} \nu_n, \quad \text{along a path } \gamma(p_0, x) \text{ from } p_0 \text{ to } x.$$

**Lemma (Gelfreich-V, 2022).** Consider  $F_\epsilon$  defined on  $\mathbb{T}^2 \times \mathbb{R}^2$  and assume that  $h_n$  is computed along a piecewise path with straight segments parallel to the (ordered) axes. Then, there is a constant  $c_1$  and a periodic function  $c_2$  such that

$$\tilde{h}_n(x; p_0) = h_n(x; p_0) - c_1(x^0 - p_0^0) - c_2(x^0)(x_1 - p_0^1),$$

is globally well-defined on  $\mathbb{T}^2 \times \mathbb{R}^2$ .

# Correction of $h_n$ to be periodic



$T_\delta$ ,  $\delta = 0.2$ . Left:  $h_{11}$  and  $\tilde{h}_{11}$  of points  $(\psi_1, \psi_2, 0, 0)$  with base point  $p_0 = (\pi, \pi, 0, 0)$  (top) and  $p_0 = (0, 0, 0, 0)$  (bottom). Right: Their difference.

# $h_n$ is an adiabatic invariant

**Theorem (Gelfreich-V, 2018).** Let  $C > 0$  be a constant and  $\gamma(x_b, x)$  be piecewise smooth paths such that  $|\gamma(x_b, x)| \leq C|x - x_b|$  for every  $x \in D$ . If a suspension of  $F_\epsilon$  can be written in the form of a Hamiltonian vector field with a Hamiltonian function

$$H(t, x, \epsilon) = H_n^a(x, \epsilon) + \epsilon^{2n} H_n^b(t, x, \epsilon)$$

where the  $C^{2n+1}$  norms of  $H_n^a$  and  $H_n^b$  are bounded uniformly with respect  $\epsilon$  and  $H_n^a(x_b, \epsilon) = 0$ , then for every compact  $D_0 \subset D$  there is a constant  $C_n$  such that

$$\sup_{x \in D_0} |h_n(x, \epsilon) - H_n^a(x, \epsilon)| \leq C_n \epsilon^{2n}$$

**Corollary.** For any compact  $D_0 \subset D$  and  $\forall x \in D_0$ , one has

$$h_n(F_\epsilon(x), \epsilon) - h_n(x, \epsilon) = O(\epsilon^{2n}),$$

i.e.  $h_n$  is **approximately preserved** for  $\epsilon^{-2n}$  iterates.

# IVFs- “Poincaré” sections to visualize dynamics

Let  $g : \mathbb{R}^m \rightarrow \mathbb{R}$  smooth s.t.  $\Sigma = \{x \in \mathbb{R}^m : g(x) = 0\}$  is a smooth hyper-surface of codimension one.

Take  $x_0 \in D$  and iterate  $x_{k+1} = F_\epsilon(x_k)$ . Assume that  $g(x_k)g(x_{k+1}) \leq 0$  (crossing). If the limit vector field  $G_0$  is (locally) transversal to  $\Sigma$  then, for  $\epsilon$  small enough, there is a unique  $t_k \in [0, \epsilon]$  such that  $g(\Phi_{X_n}^{t_k}(x_k)) = 0$ .

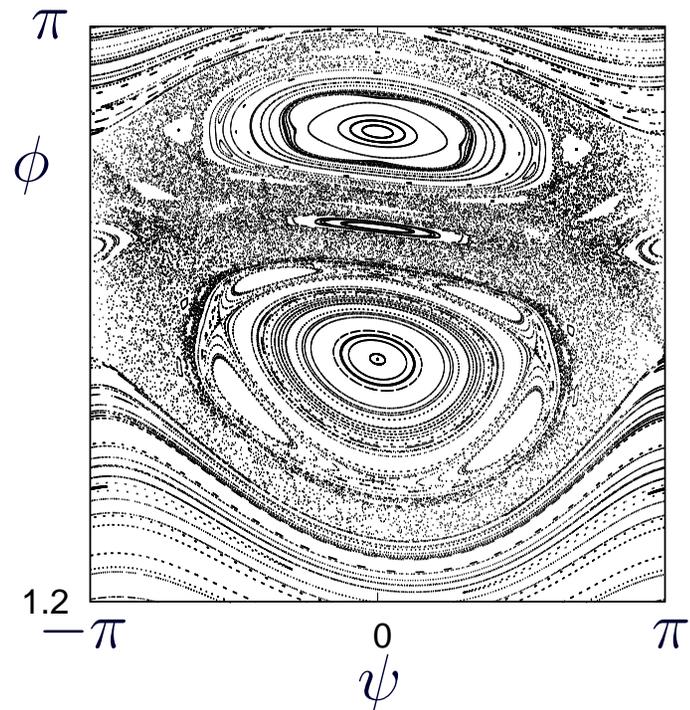
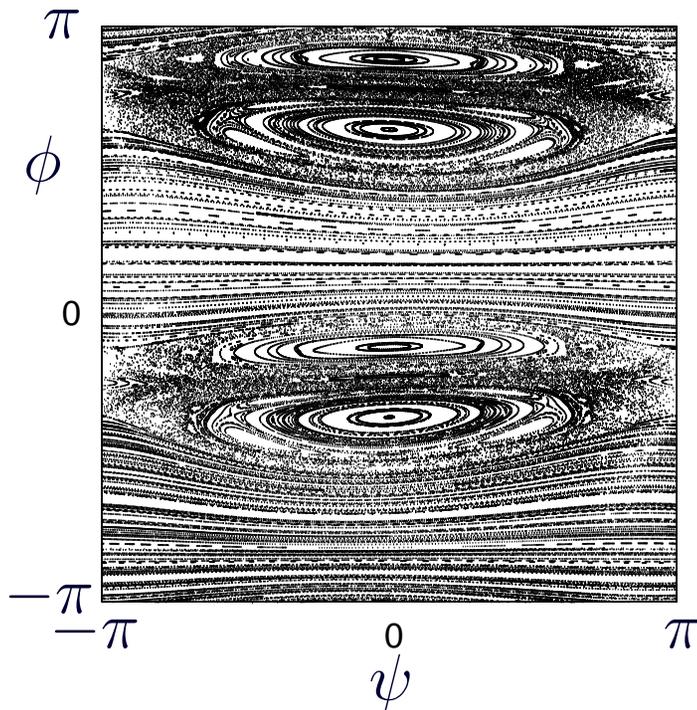
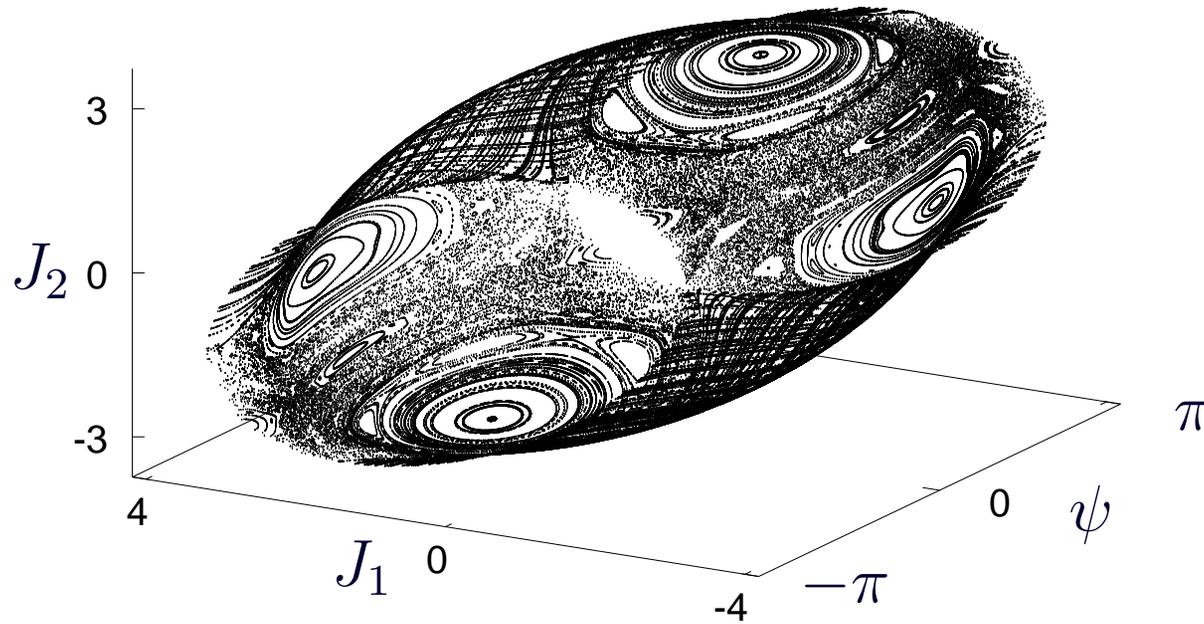
→ Plot  $y_k = \Phi_{X_n}^{t_k}(x_k)$  instead of (any projection of)  $x_k$ .

**Visualizing 4D near-Id dynamics:** For a map like  $T_\epsilon$ , obtained as a discretization of  $H = J_1^2/2 + a_2 J_1 J_2 + a_3 J_2^2/2 + V(\psi)$ ,  $\Sigma = \{\psi_1 = \psi_2\}$  is a transversal section (if  $|\delta|$  small enough). On a moderate time scale the iterates of  $x_0 \in \mathbb{T}^2 \times \mathbb{R}^2$  remain close to the “energy” surface

$M_E^n = \{x : h_n(x, p_0) = E\}$ , where  $E = h_n(x_0, p_0)$ . At each crossing, we project onto  $\Sigma$  along the IVF  $X_n$  to get  $y_{k_j} \in \Sigma$ .

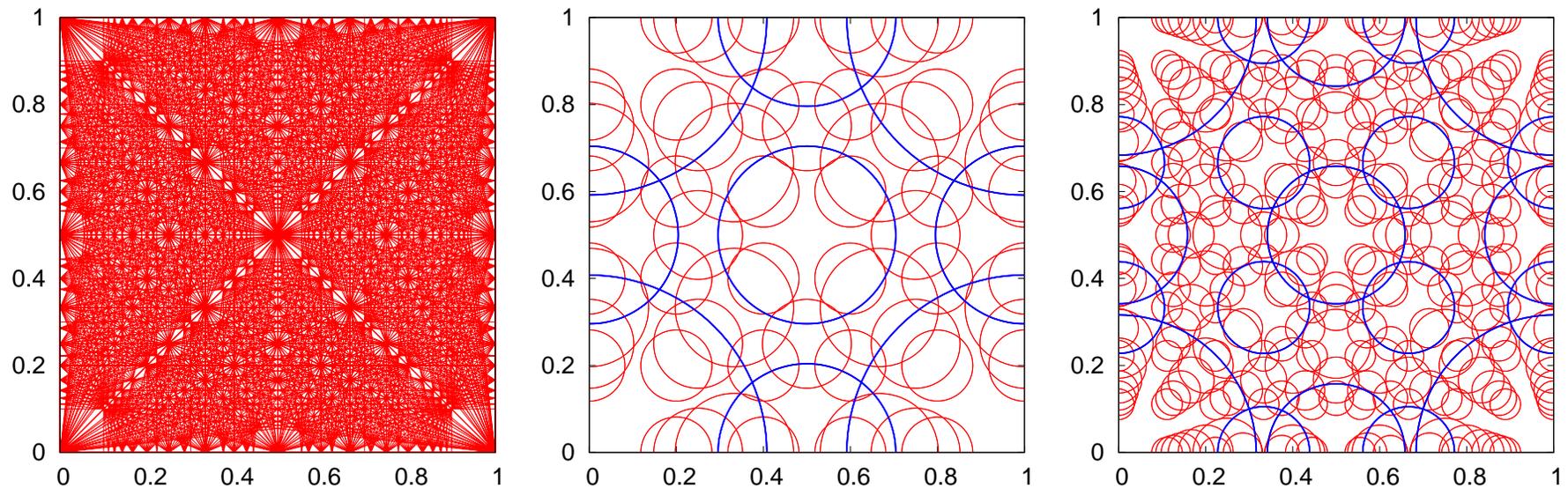
For  $E$  large enough, one has  $M_E^n \cong \mathbb{T}^3$ . Then  $\psi = \psi_1 = \psi_2$ ,  $\phi = \arg(J_1 + iJ_2)$  are convenient coordinates on  $\Sigma \cap M_E^n \cong \mathbb{T}^2$ .

$T_\delta$ ,  $\delta = 0.35$ , 400 i.c. on  $\Sigma \cap \{h_{10} = 4\}$ , 500 it



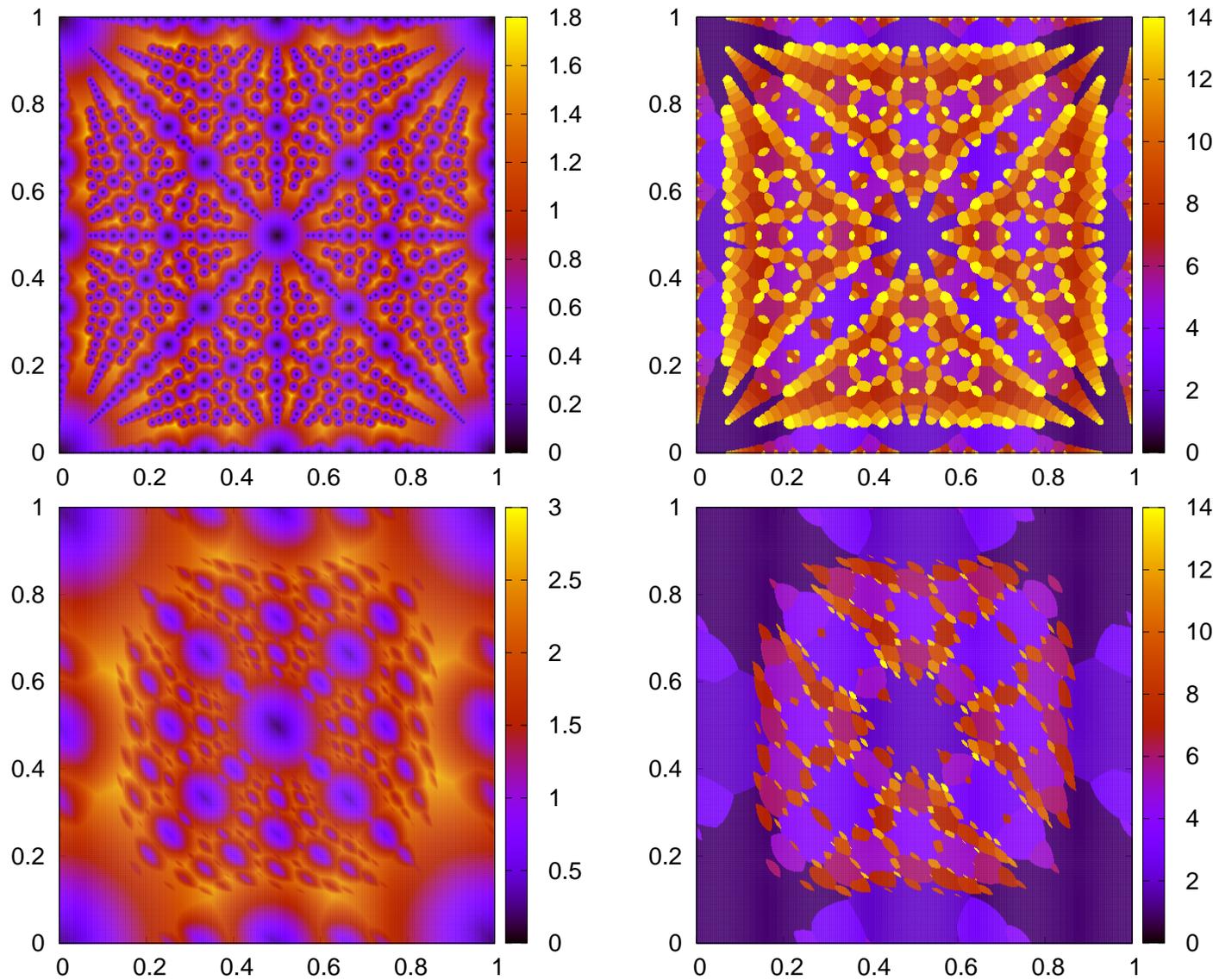
# Exploring Arnold diffusion - covering

Lochak-Neishtadt  $\Rightarrow \exists$  covering of the action space by neighbourhoods of the  $N$ -periodic orbits up to some period  $N_{\max}$ . In the corresponding neighbourhood  $F_\epsilon^N$  becomes near-the-Id, hence we can use an IVF  $X_n$  to construct a slow variable  $h_n^N$  associated to such map.



Left: resonant lines up to order 10 in frequency space. Center: We consider p.o. up to period  $N_{\max} = 6$  and we plot a circle of radius  $\frac{1}{N\sqrt{N_{\max}}}$  around. Right: Same for  $N_{\max} = 10$ . As  $\epsilon \searrow 0$  more periods are needed. But to cover the resonances  $(1, 0)$  and  $(0, 1)$  we need periods  $\ll N_{\max}$ .

# IVFs - covering



Integrable  $T_0$

Left: dist-to-Id

Right: corresp.  $N$

$T_\delta, \delta = 0.35$

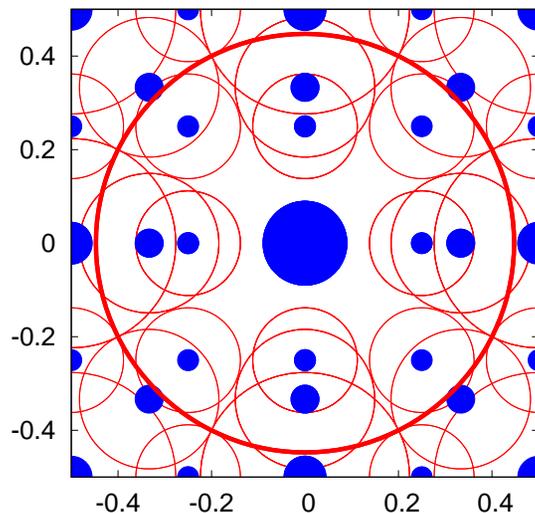
Left: dist-to-Id

Right: corresp.  $N$

For a fixed  $\epsilon > 0$ , the distance-to-Id of the map  $F^N$  increases as  $N$  increases, hence  $h_n^N$  has larger oscillations and it is preserved for less number of iterates.

# Arnold diffusion - near double resonance

Near a double resonance that corresponds to p.o. of short period  $N$ , that is, near the junction of two resonant lines of small order, the distance-to-Id of  $F^N$  is small. Hence,  $h_n^N$  is well-preserved for a much larger number of iterates. This prevents orbits from getting close to or escaping from a small neighbourhood of the double resonance in a moderate number of iterates. We refer to the **core** of the double resonance.

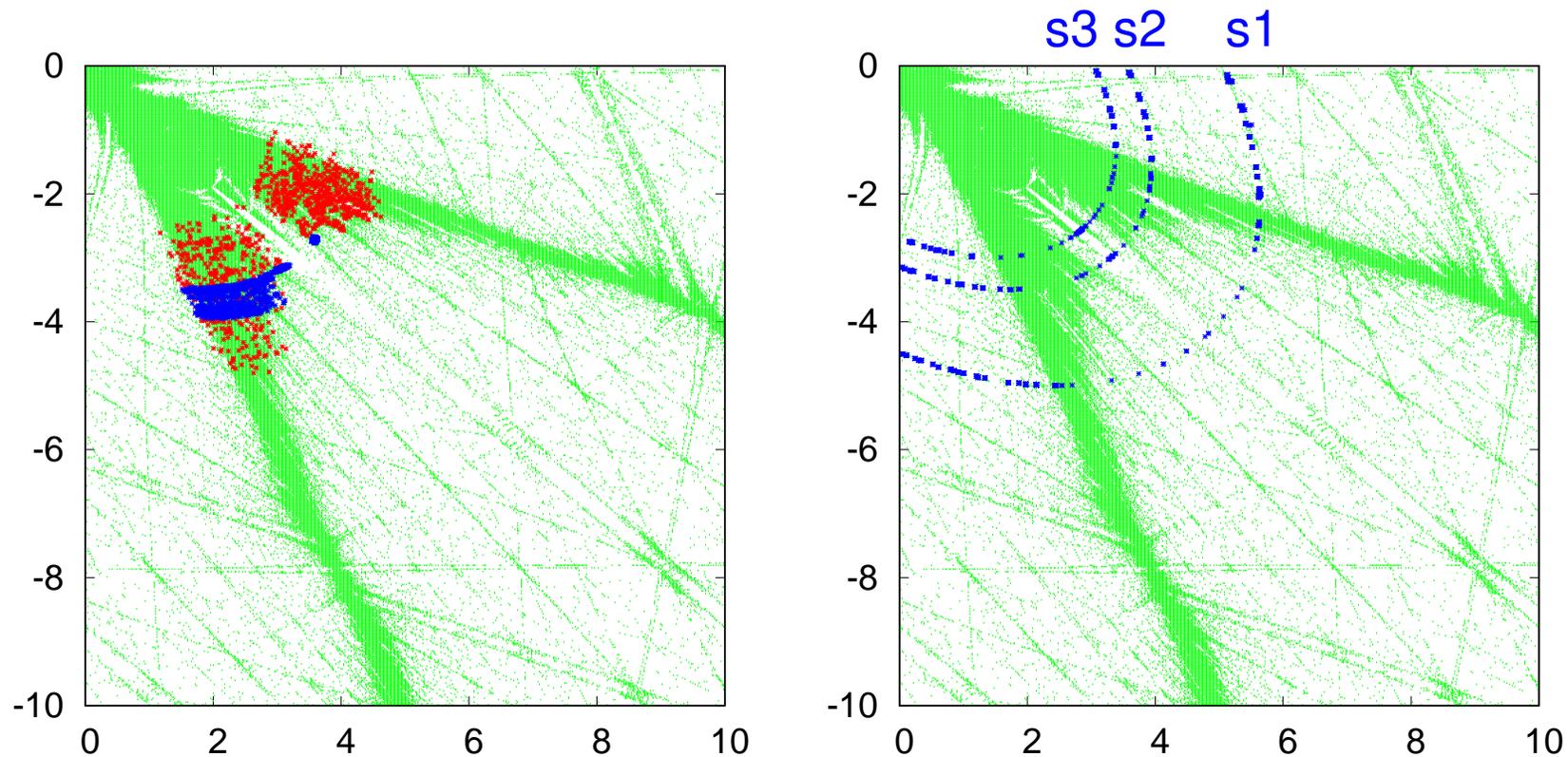


Qualitative picture, frequency space.

**Assumption:** The region between the covering radius (in red) and the core (blue disk) around the intersection of the main resonances  $(1, 0)$  and  $(0, 1)$  can be understood using  $h_n^1$  and Poincaré sections.

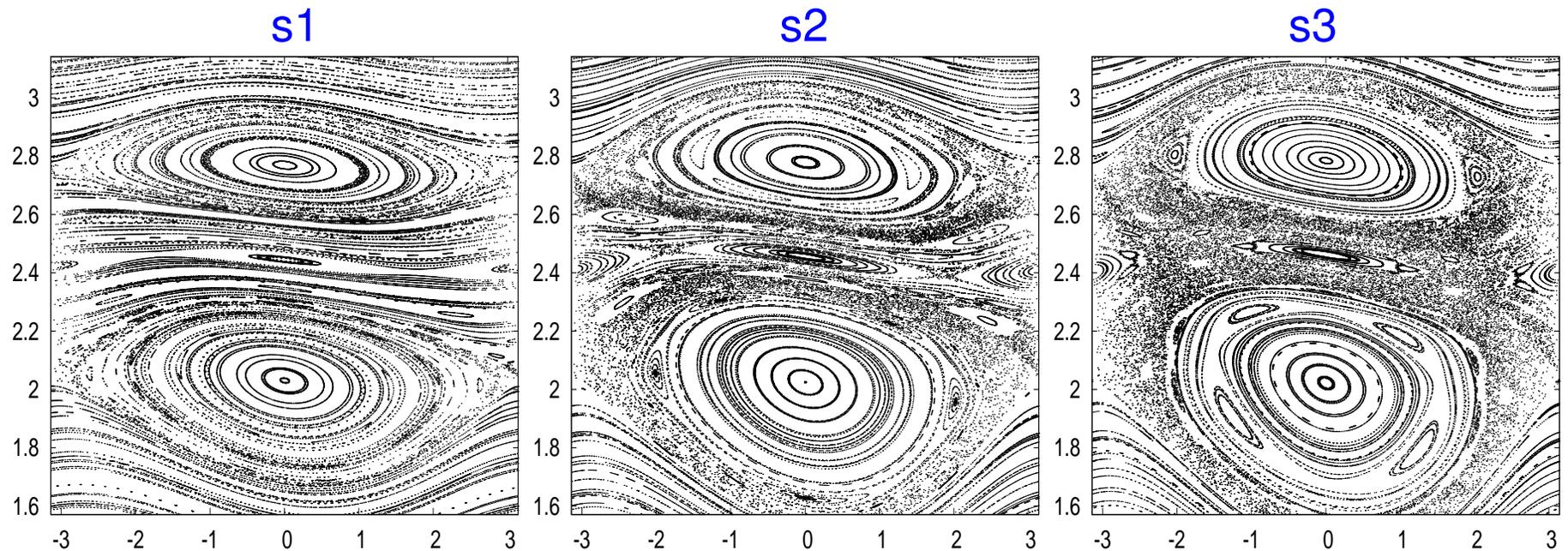
**Remark:** Double resonances of different enough order, hence with large  $N$ , do not have core because  $h_n^N$  is badly preserved since  $F^N$  is far-from-Id.

# Turning at a resonant crossing



$T_\delta$ ,  $\delta = 0.4$ . Left: IC  $(3, 3, 2.136447, -3.904401)$  near  $J_1 + a_2 J_2 \approx 0$ . We perform around  $10^8$  (resp.  $10^{10}$ ) iterates and show in blue (resp. red) iterates on  $\Sigma = \{\psi_1 = \psi_2\}$  with  $|\psi_1 - \pi| < 0.35$ . Similar for most orbits. Right: Energy levels above the level of the crossing observed.

# “Poincaré” sections & last “RIC”

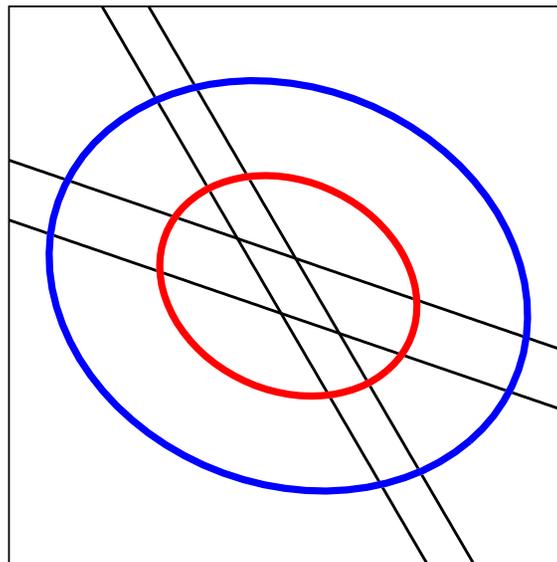


$J_1$	$\tilde{h}_{11}^1$	tori?
2.5	12.327	Y <b>s1</b>
2.0	7.889	Y
1.75	6.041	Y <b>s2</b>
1.625	5.209	N
1.5	4.439	N <b>s3</b>

Approaching the HH-point (with  $h = 0$ ) of the double resonance the projection “Poincaré” maps become more chaotic. The last “rotational invariant curve” is at  $h \approx h(\pi, \pi, J_1, -a_2 J_1) \approx 5.209$ . It corresponds to  $J_1 \approx 1.625$ . Numerical simulations detect passages for  $1.37 \lesssim J_1 \lesssim 1.5$ .

# Structure around double resonances

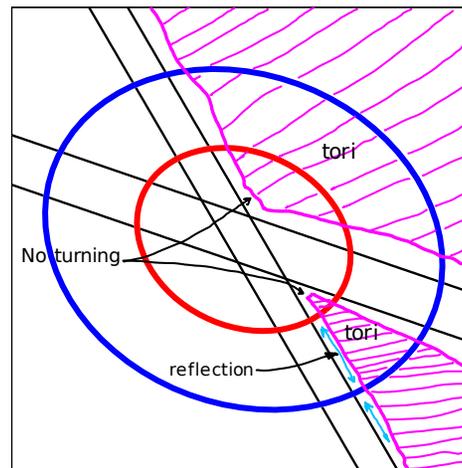
- Inside the **core** radius: the map  $F_\epsilon^N$  is **near-Id**,  $h_n$  is **well-preserved for longer times** (large time scale, not observable), and the 2-dof approximation that defines the averaged system is **chaotic**.
- At the **influence radius**: the map  $F_\epsilon^N$  is **relatively far-from-Id**,  $h_n$  is only **well-preserved for relatively short times** (medium time scale), and the 2-dof approximation that provide the averaged system is relatively **close-to-integrable**.



# Turning/continue along a single resonance?

The situation observed at each double resonance changes with parameters. Consider an IC near the NHIC corresponding to a single resonance of small order, and that the iterates approach a double resonance. There is a hierarchy of time-scales where different phenomena takes place. The time-scale of the simulations corresponds to a medium time-scale and there is a much large time-scale which we cannot detect numerically (e.g. motion inside the core of a resonance). Depending on the distance-to-Id parameter  $\epsilon$  of  $F^N$  around the double resonance we distinguish the following cases <sup>a</sup>.

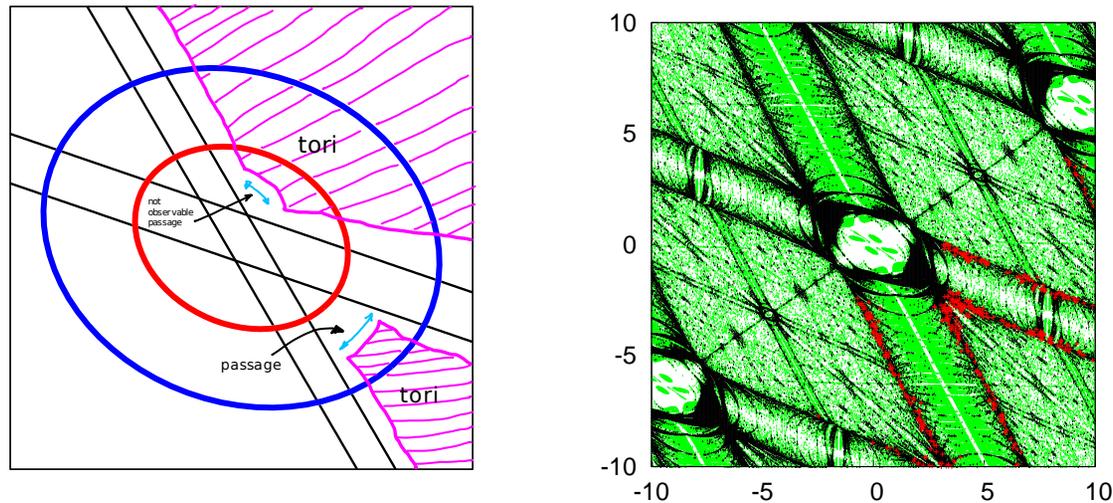
**Case 1:** For small values of  $\epsilon$  the iterates can be only be **reflected from the double resonance**. No turning is allowed (within the simulation time scale).



<sup>a</sup>For a concrete resonance, similar visualizations are obtained (case 2) implementing the changes of coordinates to get the averaged Hamiltonian, see C.Efthymiopoulos and M.Harsoula, *The speed of Arnold diffusion*, Physica D, 25, 2013.

# Turning/continue along a single resonance?

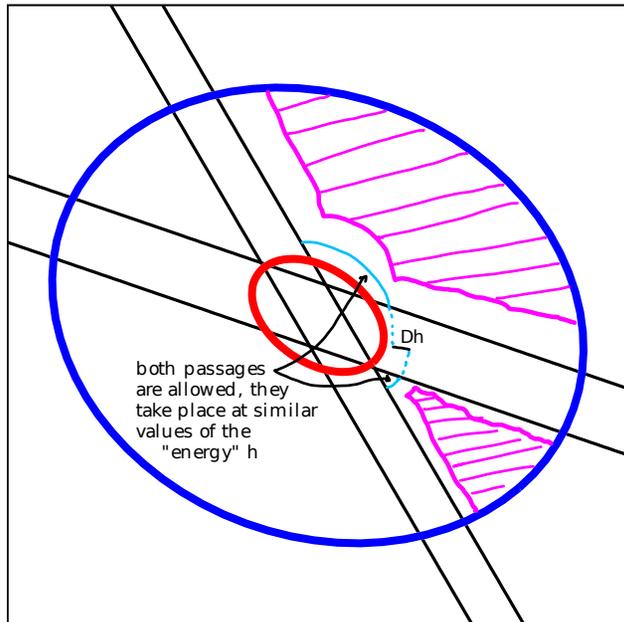
**Case 2:** This is the situation shown in the previous “Poincaré” plots for two resonances of similar order. Turning along the largest angle between the two resonances is not allowed (within the simulation time-scale).



**Case 3:** For larger values of  $\epsilon$  both turnings are possible, but with different probability. This is the situation for two resonances with different orders. Moving along the high-order single resonance is not observable in many cases because the distance-to-integrable decreases along it (for large  $N$  the core is small, and so is the influence radius). Note that the relative size of the core decreases.

# Turning/continue along a single resonance?

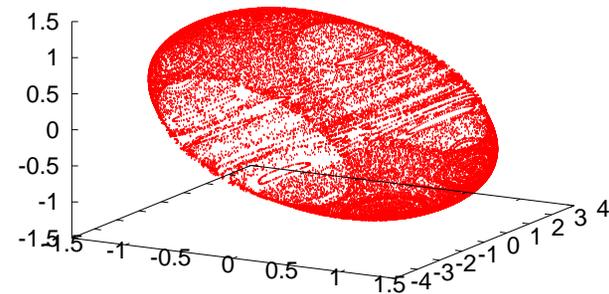
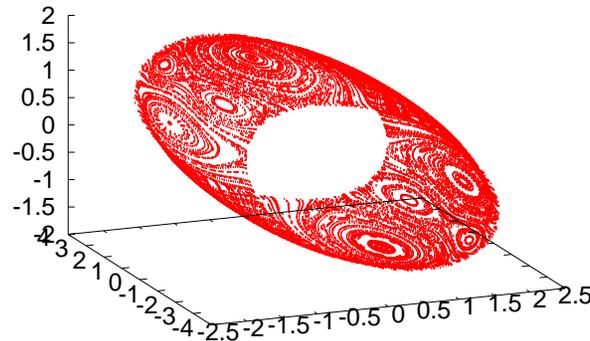
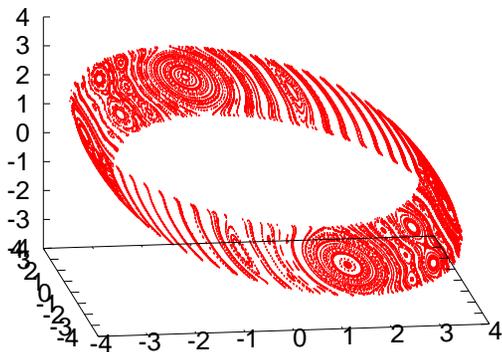
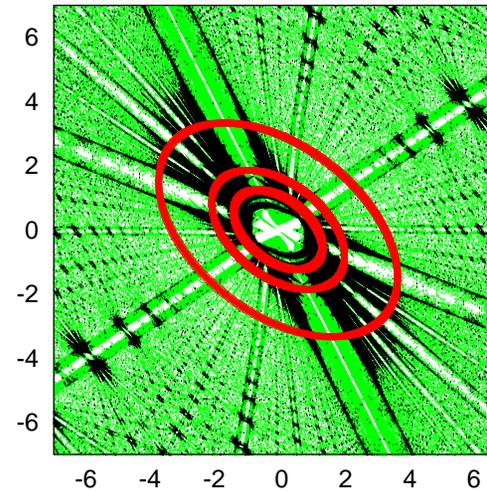
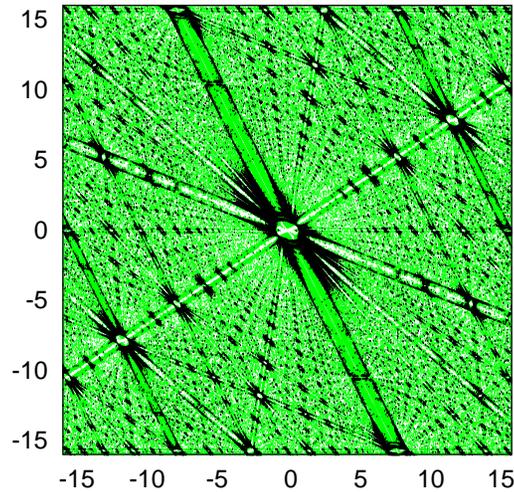
**Case 4:** We cannot distinguish the level values of  $h_n$  where both passages take place. Both transitions take place with a similar probability. If the double resonances corresponds to the intersection of a low order with a high order single resonance then motion along the high-order one is not possible and, consequently, **turnings are not observed**. Points can be either **reflected** or can **continue** crossing the double resonance **along the same single resonance**. Both phenomena has similar probability. Moreover, increasing  $\epsilon$  the core size is below the preservation threshold of  $h_n$  (that is, the core disappears).



**Remark.** The dynamics at the  $h_n$  turning level is almost independent of the discretization parameter value, that is, when  $\delta \searrow 0$  it converges to a non-integrable 2-dof Hamiltonian (highly chaotic) system. Properties of such limit dynamics (that depend for instance on the angle between resonances) determine the level at which the turning takes place.

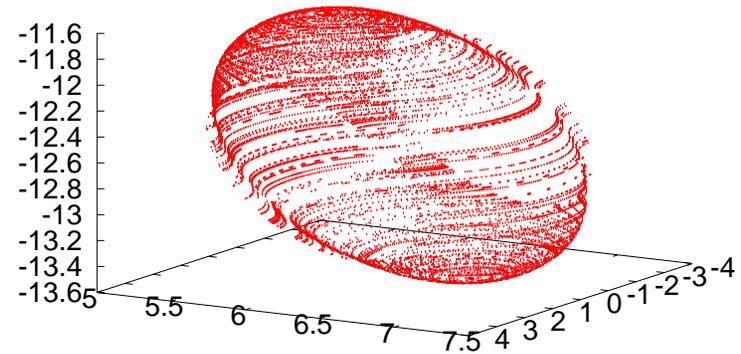
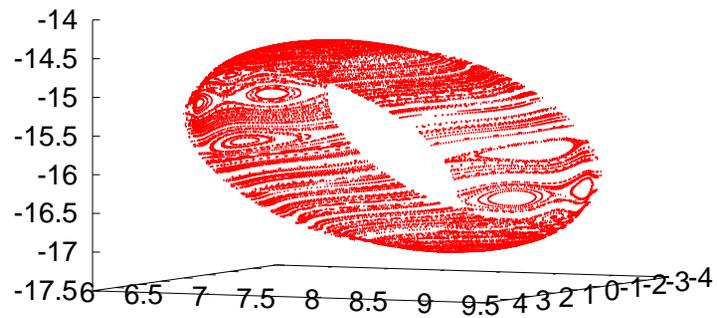
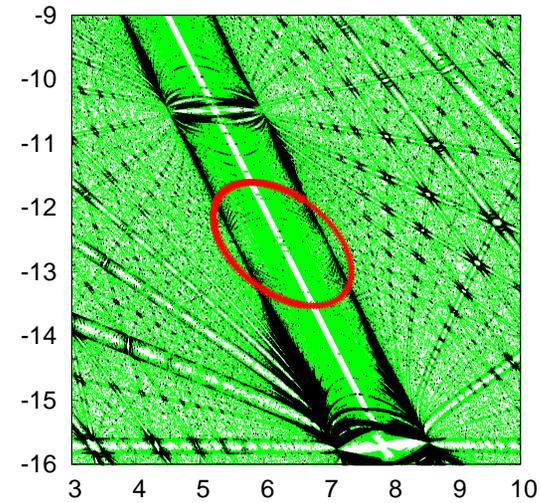
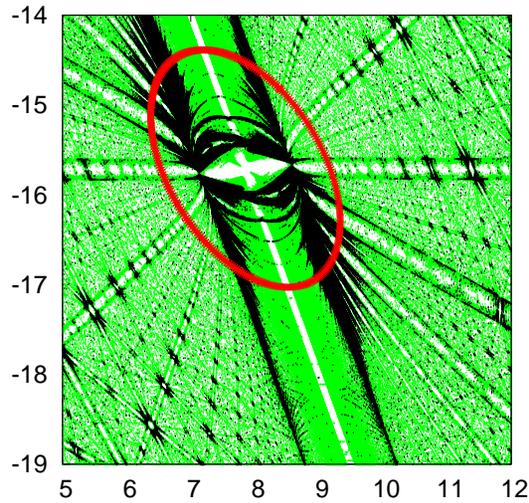
# Different crossings

We use a 4D map with a potential  $V(\psi) = \frac{\cos(\psi_1) + \epsilon \cos(\psi_2)}{3(\cos(\psi_1) + \epsilon \cos(\psi_2) + 3)}$ , hence with **all harmonics**, and look at different resonances. Illustrations for  $\delta = 0.2$ .



From left to right, “Poincaré” sections using  $h^{N=1}$  and  $J = 1.6, 0.8, 0.4$ .

# Different crossings

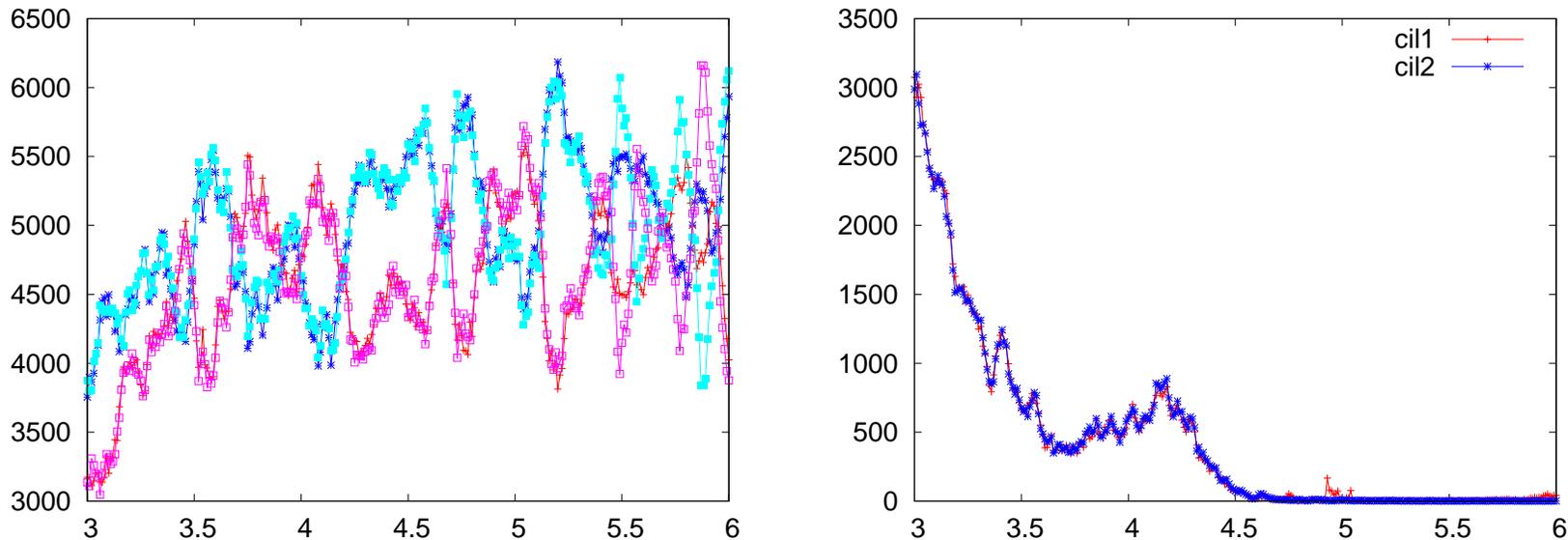


From left to right, “Poincaré” sections using  $h^{N=2}$  (res 1:2,  $J = 8.4$ ) and  $h^{N=5}$  (res 2:5,  $J = 6.6$ )

Movie

# Local diffusion along single resonances

We select  $3 \times 10^6$  points close to the two hyperbolic points which correspond to the hyperbolic cylinders in  $\Sigma \cap \{h_n = E\}$ , for different  $E$  values. We iterate until  $h_n = E \pm \Delta E$  (or until we reach  $10^4$  iterates). Results for  $T_\delta$ ,  $\delta = 0.4$  and  $\Delta E = 0.1$  (similar for other  $\Delta E$ ).

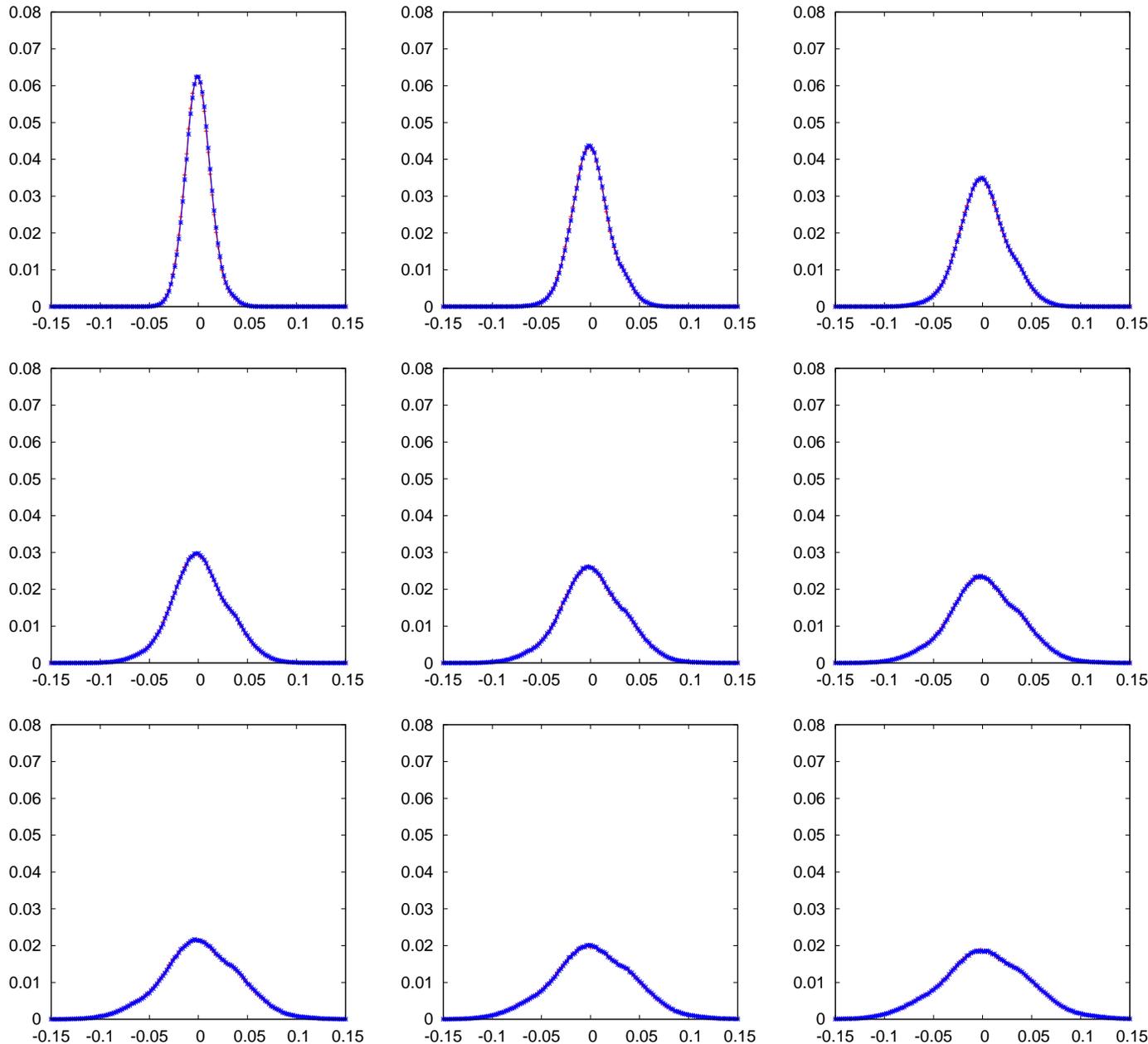


**Left:** Blue and light blue (resp. red and magenta): number of initial points in both cylinders that reach  $E + \Delta E$  (resp.  $E - \Delta E$ ).

**Right:** Number of initial points that **do not reach**  $E \pm \Delta E$  in  $10^4$  iterates.

# Local diffusive process

The oscillations of  $h_n$  along a single resonance are random-like.



$$\epsilon = 0.4,$$

$$h_n = 3.5,$$

$$N = 10^6 \text{ i.c.},$$

$$\text{nit} = k \cdot 10^6,$$

$$k = 1, \dots, 9$$



Locally  
Gaussian

(but effect of  
many crossing  
resonances)

# Outlook, conclusions & future work

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- **IVFs – a tool for exploring near-Id dynamics** (useful in many other situations like 3D VPMs, dissipative systems, etc). We have used IVFs to investigate the key **role of double resonances** in the diffusion process of near-Id 4D symplectic maps. They are useful because:
  - ▶ IVFs give the **averaged system** avoiding the computations of the change of variables (we perform simulations in the **original system variables**).
  - ▶ IVFs give the slowest variable  $h_n$  at any point of the phase (useful for visualizations and effective computations of diffusion).
- **Arnold diffusion, some questions we want to address:**
  - ▶ Determine the optimal covering, describe how it changes wrt  $\epsilon$ , and use it to get analytical estimates on the diffusion process.
  - ▶ Analytic estimates of the parameter ranges for which the different regimes at a double resonance are observed?
  - ▶ The stochastic limit needs to be clarified, and convergence to a local Gaussian process justified. Role of high order resonances?
  - ▶ Can we construct the “effective graph” of diffusion for a given IC (and for a given simulation time)? It must follow the resonant net on the complementary of KAM tori.

**Thanks for your attention!!**