

Introduction to

(some aspects in) quantum chaos

Arnd Bäcker

Institut für Theoretische Physik Technische Universität Dresden

www.physik.tu-dresden.de/~baecker

sensitive dependence on initial conditions for trajectories

sensitive dependence on initial conditions for trajectories origin: nonlinearity

sensitive dependence on initial conditions for trajectories origin: nonlinearity

- **Quantum mechanics:**
 - no trajectories

sensitive dependence on initial conditions for trajectories origin: nonlinearity

- no trajectories
- Objects: eigenvalues and eigenfunctions

sensitive dependence on initial conditions for trajectories origin: nonlinearity

- no trajectories
- **Objects:** eigenvalues and eigenfunctions
- Linear time evolution: No chaos!?

sensitive dependence on initial conditions for trajectories origin: nonlinearity

- no trajectories
- **Objects:** eigenvalues and eigenfunctions
- Linear time evolution: No chaos!?
- **Quantum chaos:** Pragmatic "definition":
- Study of quantum systems, whose classical dynamics is "chaotic"

sensitive dependence on initial conditions for trajectories origin: nonlinearity

- no trajectories
- **Objects:** eigenvalues and eigenfunctions
- Linear time evolution: No chaos!?
- **Quantum chaos:** Pragmatic "definition":
- Study of quantum systems, whose classical dynamics is "chaotic"
 - What are the properties of eigenvalues and eigenfunctions if the corresponding classical system is chaotic?

Classical billiards

Free motion of a point particle in some Euclidean domain $\Omega \subset \mathbb{R}^2$ with elastic reflections at the boundary $\partial \Omega$.



Free motion of a point particle in some Euclidean domain $\Omega \subset \mathbb{R}^2$ with elastic reflections at the boundary $\partial \Omega$.



Depending on the boundary one obtains completely *different dynamical behaviour*:

Integrable systems (regular motion)







Chaotic systems







3

Degrees of chaoticity

- ergodicity
- mixing
- *K*-systems
- Bernoulli

Degrees of chaoticity

- ergodicity
- mixing
- *K*-systems
- Bernoulli

Origin of stochastic properties: hyperbolicity —

Degrees of chaoticity

- ergodicity
- mixing
- K-systems
- Bernoulli

Origin of stochastic properties: hyperbolicity —

"Sensitive dependence on the initial conditions"







 $\Leftarrow \Rightarrow$

Σ

 \oplus

Classical billiards – Mathematical description

Phase space: $T^*\Omega = \{(\boldsymbol{p}, \boldsymbol{q}) \mid \boldsymbol{p} \in \mathbb{R}^2, \boldsymbol{q} \in \Omega\}$ Billiard flow: $\Phi^t(\boldsymbol{p}, \boldsymbol{q}) = (\boldsymbol{p}(t), \boldsymbol{q}(t))$

Classical billiards – Mathematical description

Phase space: $T^*\Omega = \{(\boldsymbol{p}, \boldsymbol{q}) \mid \boldsymbol{p} \in \mathbb{R}^2, \boldsymbol{q} \in \Omega\}$ Billiard flow: $\Phi^t(\boldsymbol{p}, \boldsymbol{q}) = (\boldsymbol{p}(t), \boldsymbol{q}(t))$

Surfaces of constant energy E

$$\Sigma_E := \{(\boldsymbol{p}, \boldsymbol{q}) \in \mathbb{R}^2 \times \Omega \mid \boldsymbol{p}^2 = E\}$$

Classical billiards – Mathematical description

Phase space: $T^*\Omega = \{(\boldsymbol{p}, \boldsymbol{q}) \mid \boldsymbol{p} \in \mathbb{R}^2, \boldsymbol{q} \in \Omega\}$ Billiard flow: $\Phi^t(\boldsymbol{p}, \boldsymbol{q}) = (\boldsymbol{p}(t), \boldsymbol{q}(t))$

Surfaces of constant energy E

$$\Sigma_E := \{(\boldsymbol{p}, \boldsymbol{q}) \in \mathbb{R}^2 \times \Omega \mid \boldsymbol{p}^2 = E\}$$
.

Invariant measure: is the Liouville measure

$$d\nu = \frac{1}{\operatorname{vol}(\Sigma_E)} \delta(E - H(\boldsymbol{p}, \boldsymbol{q})) d^2 p d^2 q$$

Remark: A measure ν is called invariant if $\nu(A) = \nu(\phi^t A)$ for all measurable $A \subset T^*\Omega$. Consider a one-parameter group of automorphisms $\{\Phi^t\}$ of a measure space M with invariant probability measure ν .

Classical billiards – time and spatial averages

Consider a one-parameter group of automorphisms $\{\Phi^t\}$ of a measure space M with invariant probability measure ν .

Definition The time average \hat{f} of a function of a function f : $M \to \mathbb{R}$ (if it exists) is given by $\overset{*}{f}(X) = \lim_{T \to \infty} \frac{1}{T} \int_{0}^{t} f(\Phi^{t}X) dt , \qquad X \in M .$ The spatial average (if it exists) is defined by $\bar{f} = \int f(X) \, d\nu$.

Remark: The Birkhoff ergodic theorem shows that for $f \in L^1(M, \nu)$ the time average exists (ν a.e.).

Ergodicity

Definition A system is called ergodic if for any function $f \in L_1(M, \nu)$ the time average equals the spatial average

 $f^{*}(X) = \overline{f}$ for almost every point $X \in M$.

Ergodicity

Definition A system is called ergodic if for any function $f \in L_1(M, \nu)$ the time average equals the spatial average

$$ar{f}^{*}\left(X
ight)=ar{f}$$
 for almost every point $X\in M$.

Therefore, ergodicity means that a typical trajectory fills M (eg. the equi–energy surface Σ_E) densely in a uniform way.

However, it does not mean that a typical trajectory hits every point in M.

Classical ergodicity of a flow $\{\phi^t\}$, position space

$$\lim_{T \to \infty} \frac{1}{T} \int_{0}^{T} \chi_{D}(\phi^{t}(\boldsymbol{p}, \boldsymbol{q})) \, \mathrm{d}t = \frac{\mathrm{vol}(D)}{\mathrm{vol}(\Omega)}$$

for almost all initial conditions in phase space, $(\mathbf{p}, \mathbf{q}) \in T^*\Omega$.



Classical ergodicity of a flow $\{\phi^t\}$, position space

$$\lim_{T\to\infty}\frac{1}{T}\int_{0}^{T}\chi_{D}(\phi^{t}(\boldsymbol{p},\boldsymbol{q})) dt = \frac{\operatorname{vol}(D)}{\operatorname{vol}(\Omega)}$$

for almost all initial conditions in phase space, $(\mathbf{p}, \mathbf{q}) \in T^*\Omega$.



Remarks:

- $\chi_D(X)$: characteristic function of D: $\chi_D(X) = \begin{cases} 1 & X \in D \\ 0 & X \notin D \end{cases}$
- "Almost everywhere": Let ${\mathcal S}$ be the set of initial conditions for which the above does not hold.

Then $\nu(\mathcal{S}) = 0$.

Classical billiards – mixing

Definition The time-correlation function of two functions $f_1, f_2 \in L^2(M, \nu)$ is defined by

$$C(t) = \int_{M} f_1(\Phi^t X) f_2(X) \, d\nu \quad .$$

Definition A flow is called mixing if $\lim_{t \to \infty} C(t) = \int_{M} f_1(X) \, d\nu \quad \int_{M} f_2(X) \, d\nu = \overline{f}_1 \overline{f}_2 \, .$



Classical billiards – mixing

Definition The time-correlation function of two functions $f_1, f_2 \in L^2(M, \nu)$ is defined by

$$C(t) = \int_{M} f_1(\Phi^t X) f_2(X) \, d\nu \quad .$$

Definition A flow is called mixing if $\lim_{t \to \infty} C(t) = \int_{M} f_1(X) \, d\nu \quad \int_{M} f_2(X) \, d\nu = \overline{f}_1 \overline{f}_2 \, .$

A classical example (Arnold and Avez '68) is the preparation of cuba libre by mixing 80% cola and 20% rum.



Classical billiards – mixing

Definition The time-correlation function of two functions $f_1, f_2 \in L^2(M, \nu)$ is defined by

$$C(t) = \int_{M} f_1(\Phi^t X) f_2(X) \, d\nu \quad .$$

Definition A flow is called mixing if

$$\lim_{t\to\infty} C(t) = \int_{M} f_1(X) \, d\nu \quad \int_{M} f_2(X) \, d\nu = \overline{f}_1 \overline{f}_2$$

A classical example (Arnold and Avez '68) is the preparation of cuba libre by mixing 80% cola and 20% rum.

Remarks: • A mixing system is ergodic

• An ergodic system is not necessarily mixing (Eg.: irrational translations on S¹)



Definition (Periodic orbits)

A periodic orbit γ is a trajectory which returns to its initial point in phase space after some time t > 0. I.e.: for a point (\mathbf{p}, \mathbf{q}) on a periodic orbit $\exists t \in \mathbb{R}^+$ s.t.

 $\phi^{t}(\boldsymbol{p},\boldsymbol{q})=(\boldsymbol{p},\boldsymbol{q})$

Definition (Periodic orbits)

A periodic orbit γ is a trajectory which returns to its initial point in phase space after some time t > 0. *I.e.:* for a point (\mathbf{p}, \mathbf{q}) on a periodic orbit $\exists t \in \mathbb{R}^+$ s.t.

 $\phi^t(oldsymbol{p},oldsymbol{q})=(oldsymbol{p},oldsymbol{q})$



Classical billiards — periodic orbits

To compute periodic orbits systematically: symbolic dynamics



Quantum mechanically: State: wave function $\Psi(q, t)$

Interpretation: $|\Psi(\boldsymbol{q}, t)|^2$ is the probability density of finding the particle in the point \boldsymbol{q} at time t.

Quantum mechanically: State: wave function $\Psi(q, t)$

Interpretation: $|\Psi(\boldsymbol{q}, t)|^2$ is the probability density of finding the particle in the point \boldsymbol{q} at time t.

Time-evolution: Time-dependent Schrödinger equation

$$i\hbar \frac{\partial}{\partial t} \psi(\boldsymbol{q},t) = \widehat{H} \psi(\boldsymbol{q},t)$$

Quantum mechanically: State: wave function $\Psi(q, t)$

Interpretation: $|\Psi(\boldsymbol{q}, t)|^2$ is the probability density of finding the particle in the point \boldsymbol{q} at time t.

Time-evolution: Time-dependent Schrödinger equation

$$i\hbar \frac{\partial}{\partial t} \psi(\boldsymbol{q},t) = \widehat{H} \psi(\boldsymbol{q},t)$$

Illustration: wave-packet, initially centered in point q

QM: Time evolution

 $i\hbar \frac{\partial}{\partial t}\psi(\boldsymbol{q},t) = \widehat{H}\psi(\boldsymbol{q},t)$



QM: Time evolution

$$i\hbar \frac{\partial}{\partial t}\psi(\boldsymbol{q},t) = \widehat{H}\psi(\boldsymbol{q},t)$$



Start with coherent state

$$\operatorname{Coh}_{(\boldsymbol{p},\boldsymbol{q})}(\boldsymbol{x}) := \\ \left(\frac{1}{\hbar\pi}\right)^{1/4} e^{\frac{\mathrm{i}}{\hbar}\boldsymbol{p}(\boldsymbol{x}-\boldsymbol{q}) - \frac{1}{2\hbar}(\boldsymbol{x}-\boldsymbol{q})^2}$$

7

localized around the point (p, q) in phase space.



QM: Time evolution

$$i\hbar \frac{\partial}{\partial t}\psi(\boldsymbol{q},t) = \widehat{H}\psi(\boldsymbol{q},t)$$



Start with coherent state

$$\operatorname{Coh}_{(\boldsymbol{p},\boldsymbol{q})}(\boldsymbol{x}) := \\ \left(\frac{1}{\hbar\pi}\right)^{1/4} e^{\frac{\mathrm{i}}{\hbar}\boldsymbol{p}(\boldsymbol{x}-\boldsymbol{q}) - \frac{1}{2\hbar}(\boldsymbol{x}-\boldsymbol{q})^2}$$

localized around the point (p, q) in phase space.



Observation: follows classical trajectory for some time

7

Time evolution: non-trivial ...
QM: Time-independent Schrödinger Equation

Time evolution: non-trivial ...

Therefore reduce to stationary eigenvalue problem:

QM: Time-independent Schrödinger Equation

Time evolution: non-trivial ...

Therefore reduce to stationary eigenvalue problem:

In

$$i\hbar \frac{\partial}{\partial t} \psi(\boldsymbol{q}, t) = \widehat{H} \psi(\boldsymbol{q}, t)$$

use the ansatz: $\psi(\boldsymbol{q}, t) = \psi(\boldsymbol{q}) \exp\left(-\frac{i}{\hbar} E t\right)$

QM: Time-independent Schrödinger Equation

Time evolution: non-trivial ...

Therefore reduce to stationary eigenvalue problem:

In

$$i\hbar \frac{\partial}{\partial t} \psi(\boldsymbol{q}, t) = \widehat{H} \psi(\boldsymbol{q}, t)$$

use the ansatz: $\psi(\boldsymbol{q}, t) = \psi(\boldsymbol{q}) \exp\left(-\frac{i}{\hbar}Et\right)$

This leads to the stationary Schrödinger equation

 $\widehat{H}\psi_n(\boldsymbol{q})=E_n\psi_n(\boldsymbol{q})$

Time evolution: non-trivial ...

Therefore reduce to stationary eigenvalue problem:

In

$$i\hbar \frac{\partial}{\partial t} \psi(\boldsymbol{q}, t) = \widehat{H} \psi(\boldsymbol{q}, t)$$

use the ansatz: $\psi(\boldsymbol{q}, t) = \psi(\boldsymbol{q}) \exp\left(-\frac{i}{\hbar}Et\right)$

This leads to the stationary Schrödinger equation

$$\widehat{H}\psi_n(\boldsymbol{q})=E_n\psi_n(\boldsymbol{q})$$

Note: time evolution can be recovered by linear superposition of eigenstates.

Time evolution: non-trivial ...

Therefore reduce to stationary eigenvalue problem:

In

$$i\hbar \frac{\partial}{\partial t} \psi(\boldsymbol{q}, t) = \widehat{H} \psi(\boldsymbol{q}, t)$$

use the ansatz: $\psi(\boldsymbol{q}, t) = \psi(\boldsymbol{q}) \exp\left(-\frac{i}{\hbar}Et\right)$

This leads to the stationary Schrödinger equation

$$\widehat{H}\psi_n(\boldsymbol{q})=E_n\psi_n(\boldsymbol{q})$$

Note: time evolution can be recovered by linear superposition of eigenstates.

First: Eigenvalues and Eigenfunctions of simple systems

Quantum mechanics in a 1D box

$$-\frac{\partial^2}{\partial x^2}\psi_n(x) = E_n\psi_n(x)$$

with $\psi(0) = \psi(\pi) = 0$.





Quantum mechanics in a 1D box

$$-\frac{\partial^2}{\partial x^2}\psi_n(x) = E_n\psi_n(x)$$
 with $\psi(0) = \psi(\pi) = 0$.



Solution (length of the box: π) $\psi_n(x) = \sin(nx)$

 $E_n = n^2$



Quantum mechanics in a 1D box

$$-\frac{\partial^2}{\partial x^2}\psi_n(x) = E_n\psi_n(x)$$

with $\psi(0) = \psi(\pi) = 0$.



Solution (length of the box: π) $\psi_n(x) = \sin(nx)$ $E_n = n^2$

n=1 n=2 n=3 n=4

QM: Rectangular box (billiard)

Quantum mechanics in a 2D box

$$-\Delta\psi_n(oldsymbol{q})=E_n\psi_n(oldsymbol{q})$$
 , $oldsymbol{q}\in\Omega$

with Dirichlet boundary conditions,

i.e. $\psi_n(\boldsymbol{q}) = 0$ for $\boldsymbol{q} \in \partial \Omega$.



QM: Rectangular box (billiard)

Quantum mechanics in a 2D box

$$-\Delta\psi_n(oldsymbol{q})=E_n\psi_n(oldsymbol{q})$$
 , $oldsymbol{q}\in\Omega$

with Dirichlet boundary conditions,

i.e. $\psi_n(\boldsymbol{q}) = 0$ for $\boldsymbol{q} \in \partial \Omega$.

Solution (length of the sides: π)

 $\psi_{k,l}(x,y) = \sin(kx)\sin(ly)$



 $E_{k,l} = (k^2 + l^2)$

QM: Rectangular box (billiard)

Quantum mechanics in a 2D box

$$-\Delta\psi_n(oldsymbol{q})=E_n\psi_n(oldsymbol{q})$$
 , $oldsymbol{q}\in\Omega$

with Dirichlet boundary conditions,

i.e. $\psi_n(\boldsymbol{q}) = 0$ for $\boldsymbol{q} \in \partial \Omega$.

Solution (length of the sides: π)

 $\psi_{k,l}(x,y) = \sin(kx)\sin(ly)$



$$E_{k,l} = (k^2 + l^2)$$



with (for example) Dirichlet boundary conditions, i.e. $\psi_n(\boldsymbol{q}) = 0$ for $\boldsymbol{q} \in \partial \Omega$.

with (for example) Dirichlet boundary conditions, i.e. $\psi_n(\boldsymbol{q}) = 0$ for $\boldsymbol{q} \in \partial \Omega$.

For compact Ω : discrete spectrum $\{E_n\}$ with associated eigenfunctions $\psi_n \in L^2(\Omega)$.

with (for example) Dirichlet boundary conditions, i.e. $\psi_n(\boldsymbol{q}) = 0$ for $\boldsymbol{q} \in \partial \Omega$.

For compact Ω : discrete spectrum $\{E_n\}$ with associated eigenfunctions $\psi_n \in L^2(\Omega)$.

Interpretation of ψ_n : $\int_{D} |\psi_n(\boldsymbol{q})|^2 d^2 q$ is the probability of finding the particle inside the domain $D \subset \Omega$.

with (for example) Dirichlet boundary conditions, i.e. $\psi_n(\boldsymbol{q}) = 0$ for $\boldsymbol{q} \in \partial \Omega$.

For compact Ω : discrete spectrum $\{E_n\}$ with associated eigenfunctions $\psi_n \in L^2(\Omega)$.

Interpretation of ψ_n : $\int_{D} |\psi_n(\boldsymbol{q})|^2 d^2 q$ is the probability of finding the particle inside the domain $D \subset \Omega$.

Question: What is the behaviour of the eigenvalues and eigenfunctions in the *semiclassical limit* $E \rightarrow \infty$?

QM: another solvable system: circular billiard





Eigenfunctions in polar coordinates

$$\psi_{kl}(r,\phi) = J_k(j_{kl}r) \begin{cases} \cos(k\phi), & k = 0, 1, 2, \dots \\ \sin(k\phi), & k = 1, 2, \dots \end{cases}$$





Eigenfunctions in polar coordinates

$$\psi_{kl}(r,\phi) = J_k(j_{kl}r) \begin{cases} \cos(k\phi), & k = 0, 1, 2, \dots \\ \sin(k\phi), & k = 1, 2, \dots \end{cases}$$

Here j_{kl} is the *l*-th zero of the Bessel function $J_k(x)$.

The boundary condition $\psi_{kl}^{\pm}(1, \varphi) = 0$ leads to the eigenvalues $E_{k,l} = j_{k,l}^2$.



Eigenfunctions in polar coordinates

$$\psi_{kl}(r,\phi) = J_k(j_{kl}r) \begin{cases} \cos(k\phi), & k = 0, 1, 2, \dots \\ \sin(k\phi), & k = 1, 2, \dots \end{cases}$$



Here j_{kl} is the *l*-th zero of the Bessel function $J_k(x)$.

The boundary condition $\psi_{kl}^{\pm}(1, \varphi) = 0$ leads to the eigenvalues $E_{k,l} = j_{k,l}^2$.



For *d*-dimensional integrable systems:

EBK Quantisation rule with quantum numbers $n_i = 0, 1, 2, ...$

$$I_i := \oint_{\gamma_i} \mathbf{p} \, \mathrm{d}\mathbf{q} = 2\pi\hbar\left(n_i + \frac{\mu_i}{4}\right) \qquad i = 1, \dots, d$$

and $E_{n_1,n_2,...,n_d} = H(I_1,...,I_d).$

For *d*-dimensional integrable systems:

EBK Quantisation rule with quantum numbers $n_i = 0, 1, 2, ...$

$$I_i := \oint_{\gamma_i} \mathbf{p} \, \mathrm{d}\mathbf{q} = 2\pi\hbar\left(n_i + \frac{\mu_i}{4}\right) \qquad i = 1, \dots, d$$

and
$$E_{n_1,n_2,...,n_d} = H(I_1,...,I_d).$$

For the circular billiard one gets

$$\sqrt{E_{kl}/k^2 - 1} - \arccos(k/\sqrt{E_{kl}}) = \pi \frac{l + 3/4}{k}$$

For *d*-dimensional integrable systems:

EBK Quantisation rule with quantum numbers $n_i = 0, 1, 2, ...$

$$I_i := \oint_{\gamma_i} \mathbf{p} \, \mathrm{d}\mathbf{q} = 2\pi\hbar\left(n_i + \frac{\mu_i}{4}\right) \qquad i = 1, \dots, d$$

and
$$E_{n_1,n_2,...,n_d} = H(I_1,...,I_d).$$

For the circular billiard one gets

$$\sqrt{E_{kl}/k^2 - 1} - \arccos(k/\sqrt{E_{kl}}) = \pi \frac{l + 3/4}{k}$$

Comparison:

k	0	0	0	1	1	1
/	1	2	3	1	2	3
E_{kl} exact	5.78	30.47	74.88	14.68	49.21	103.49
E_{kl} semiclassics	5.55	30.22	74.63	14.39	48.95	103.24
$\circlearrowleft \Downarrow \Leftarrow \Sigma \oplus 19$						

Instead of the circle consider a stadium



How will the eigenfunctions look like?



Instead of the circle consider a stadium



How will the eigenfunctions look like?









$$-\Delta\psi_n(oldsymbol{q})=E_n\psi_n(oldsymbol{q})$$
 , $oldsymbol{q}\in\Omega$

$$-\Delta\psi_n(oldsymbol{q})=E_n\psi_n(oldsymbol{q})$$
 , $oldsymbol{q}\in\Omega$

Chladni figures





[]

$$-\Delta\psi_n(oldsymbol{q})=E_n\psi_n(oldsymbol{q})$$
 , $oldsymbol{q}\in\Omega$

Chladni figures





[]

Microwave cavities



[Stöckmann/Richter]



$$-\Delta\psi_n(oldsymbol{q})=E_n\psi_n(oldsymbol{q})$$
 , $oldsymbol{q}\in\Omega$

Chladni figures





[]

Microwave cavities



[Stöckmann/Richter]

Optical cavities



[Nöckel]



$$-\Delta\psi_n(oldsymbol{q})=E_n\psi_n(oldsymbol{q})$$
 , $oldsymbol{q}\in\Omega$

Chladni figures





[]

Microwave cavities



[Stöckmann/Richter]

Optical cavities



[Nöckel]

Quantum corrals



[Crommie et.al.]

$$-\Delta\psi_n(oldsymbol{q})=E_n\psi_n(oldsymbol{q})$$
 , $oldsymbol{q}\in\Omega$

Chladni figures





[]

Microwave cavities



[Stöckmann/Richter]

Optical cavities



[Nöckel]

Quantum corrals



[Crommie et.al.]

Mesoscopic systems



[Marcus et.al.]

 \Rightarrow

Σ

 \oplus

21



Remark: Numerical computations via boundary integral method.



Remark: Numerical computations via boundary integral method.

More on eigenfunctions: later

Eigenvalues for circle and cardioid billiard





Eigenvalues for circle and cardioid billiard



Before doing statistics:

make spectra independent of the size of the billiard:

- spectral staircase function,
- unfolding the spectrum

Spectral statistics – counting eigenvalues

The spectral staircase function N(E) (integrated level density) $N(E) := \#\{n \mid E_n \leq E\}$,

counts the number of energy levels E_n below a given energy E.

Spectral statistics – counting eigenvalues

The spectral staircase function N(E) (integrated level density) $N(E) := \#\{n \mid E_n \leq E\}$,

counts the number of energy levels E_n below a given energy E.

Mean behaviour $\overline{N}(E)$ of N(E) for 2D billiards: Weyl formula

$$\overline{N}(E) = rac{\mathcal{A}}{4\pi}E - rac{\mathcal{L}}{4\pi}\sqrt{E} + \mathcal{C}$$

where

- \mathcal{A} : area of the billiard
- \mathcal{L} : length of the boundary
Quantum billiards — spectral statistics: mean behaviour

Spectral staircase function (integrated density of states)

$$N(E) = \#\{n \mid E_n \le E\}$$
 (1)

Mean behaviour (Weyl formula)



25

Σ

 \oplus

Define unfolded spectrum $x_n := \overline{N}(E_n)$. Measure of completeness

$$\delta_n := N(x_n) - \overline{N}(x_n) = n - \frac{1}{2} - x_n \quad , \tag{3}$$



 $\circlearrowleft \quad \Downarrow \quad \Leftarrow \quad \Rightarrow \quad \Sigma \quad \oplus \qquad 26$

Define unfolded spectrum $x_n := \overline{N}(E_n)$. Measure of completeness

$$\delta_n := N(x_n) - \overline{N}(x_n) = n - \frac{1}{2} - x_n \quad , \tag{3}$$



Counting for the square: circle problem

Eigenvalues (for square $[0, \pi] \times [0, \pi]$):

$$E_{k,l} = k^2 + l^2$$
 $k, l \in \mathbb{N}$

Counting for the square: circle problem

Eigenvalues (for square $[0, \pi] \times [0, \pi]$):

$$E_{k,l} = k^2 + l^2 \qquad k, l \in \mathbb{N}$$

Determining N(E): corresponds to lattice point counting (Famous Gauß circle problem)

Counting for the square: circle problem

Eigenvalues (for square $[0, \pi] \times [0, \pi]$):

$$E_{k,l} = k^2 + l^2$$
 $k, l \in \mathbb{N}$

Determining N(E): corresponds to lattice point counting (Famous Gauß circle problem)

$$\overline{N}(E)=\frac{\mathcal{A}}{4\pi}E-\frac{\mathcal{L}}{4\pi}\sqrt{E}+\mathcal{C}$$
 with $\mathcal{A}=\pi^2$ and $\mathcal{L}=4\pi$

Integrable systems



Conjecture [Berry, Tabor '77]:

The energy level statistics of generic integrable systems can be described by those of a Poissonian random process.



Integrable systems



Conjecture [Berry, Tabor '77]:

The energy level statistics of generic integrable systems can be described by those of a Poissonian random process.

Chaotic systems



Conjecture [Bohigas, Giannoni, Schmit '84]:

The energy level statistics of classically strongly chaotic systems should be reproduced by the corresponding random matrix distributions (GOE, GUE, ...).

Spectral statistics: Level spacing distribution

Distribution of the distances between neighboured eigenvalues

$$S_n := X_{n+1} - X_n$$

• Regular systems

 $P(s) \rightarrow \exp(-s)$

Poisson distribution

"level attracttion"

• Chaotic systems

$$P(s)
ightarrow rac{\pi}{2} s \exp\left(-rac{\pi}{4} s^2
ight)$$

Wigner distribution (random matrix distribution)

"level repulsion"

Spectral statistics – level spacing distribution





Spectral statistics – level spacing distribution



30

For integrable systems: WKB/EBK quantization ...

How to explain/understand? Trace formulae

For integrable systems: WKB/EBK quantization ...

For chaotic systems: Trace formulae (Gutzwiller, Balian/Bloch Colin de Verdière, Chazarain, Duistermaat/Guillemin)

How to explain/understand? Trace formulae

For integrable systems: WKB/EBK quantization ...

For chaotic systems: Trace formulae (Gutzwiller, Balian/Bloch Colin de Verdière, Chazarain, Duistermaat/Guillemin)

Trace formula provide a

fundamental connection between classical and quantum system

Application in two directions:

- periodic orbits \longrightarrow eigenvalues : Quantisation
- Eigenvalues \longrightarrow periodic orbits : Fourieranalysis

Of central importance to describe/understand spectral statistics!

Trace formulae

Asymptotically, in the semiclassical limit $p^2 := E \to \infty$, the density of states is ("Gutzwiller trace formula")

$$d(p) := \sum_{n=1}^{\infty} \delta(p - p_n)$$

$$\sim \overline{d}(p) + \sum_{\gamma} \sum_{k=1}^{\infty} \frac{l_{\gamma}}{\sqrt{|2 - \operatorname{Tr} M_{\gamma}^k|}} \cos\left(k l_{\gamma} p - \frac{\pi}{2} k \nu_{\gamma}\right)$$

Here

- $p_n := \sqrt{E_n}$
- $\overline{d}(p)$: average density of states

~ ~

- γ : periodic orbits
- l_{γ} : geometric length of γ
- ν_{γ} : Maslov–index of γ
- Tr M_{γ} : trace of the linearized map around γ

Fourier transformation of the trace formula gives

$$F(L) := \sum_{n=1}^{N} \cos(\sqrt{E_n}L) e^{-E_n t}$$
,

and

$$F_{\rm sc}(L) := \sum_{\gamma} \sum_{k=1}^{\infty} \frac{l_{\gamma}}{\sqrt{|2 - \operatorname{Tr} M_{\gamma}^{k}|}} \, \mathcal{F}_{\gamma} \big\{ h(kl_{\gamma}) \big\} \quad ,$$

$$\mathcal{F}_{\gamma}(x) = \begin{cases} \frac{1}{\sqrt{\pi t}} \exp\left(-\frac{(x-L)^2}{4t}\right) & \text{for } k\nu_{\gamma} = 2m\\ \frac{(-1)^m}{4} \frac{1}{\pi t} (x-L) \, {}_1F_1\left(1, \frac{3}{2}, -\frac{(x-L)^2}{4t}\right) & \text{for } k\nu_{\gamma} = 2m+1 \end{cases}$$



Starting from the spectral staircase function

$$N(E) := \#\{n \mid E_n \leq E\}$$



define the quantisation rule [Aurich et al. '92]

$$N(E) \stackrel{!}{=} n + \frac{1}{2} \qquad \Longleftrightarrow \qquad \cos(\pi N(E)) = 0$$

The trace formula gives a semiclassical approximation for N(E),

$$N_{\rm sc}(E=p^2) := \frac{\mathcal{A}}{4\pi}p^2 - \frac{\mathcal{L}}{4\pi}p + \mathcal{C} + \frac{1}{\pi}\sum_{\gamma}\sum_{k=1}^{\infty} \frac{1}{\sqrt{|2 - \operatorname{Tr} M_{\gamma}^k|}} \frac{\sin\left(kl_{\gamma}p - \frac{\pi}{2}k\nu_{\gamma}\right)}{k}$$

Semiclassical quantization: cardioid billiard

Using all periodic orbits up to 20 reflections



prototypical class of systems to study quantum chaos

prototypical class of systems to study quantum chaos

 Compare different spectra by unfolding (using the Weyl formula)

prototypical class of systems to study quantum chaos

- Compare different spectra by unfolding (using the Weyl formula)
- Central conjectures
 - Regular systems: described by Poissonian statistics
 - Strongly chaotic systems: follow random matrix statistics

prototypical class of systems to study quantum chaos

- Compare different spectra by unfolding (using the Weyl formula)
- Central conjectures
 - Regular systems: described by Poissonian statistics
 - Strongly chaotic systems: follow random matrix statistics
- Trace formulae

Fundamental connection: classical \longleftrightarrow quantum system

- Fourier analysis
- quantization
- explanation of spectral statistics

Eigenstates circular billiard



Eigenstates cardioid billiard



On a domain $\Omega \subset \mathbb{R}^2$ a random wave may be written as

$$f(\boldsymbol{q}) = \sqrt{\frac{2}{N}} \sum_{n=1}^{N} a_n \cos(\boldsymbol{k}_n \boldsymbol{q} + \varepsilon_n)$$

- $a_n \in \mathbb{R}$ are independent Gaussian random variables,
- momenta $\mathbf{k}_n \in \mathbb{R}^2$ are randomly equidistributed on the circle of radius \sqrt{E} , i.e. $|\mathbf{k}_n| = \sqrt{E}$,
- ε_n are equidistributed random variables on $[0, 2\pi[$,
- f is a normalized random function on D when vol(D) = 1.

On a domain $\Omega \subset \mathbb{R}^2$ a random wave may be written as

$$f(\boldsymbol{q}) = \sqrt{\frac{2}{N}} \sum_{n=1}^{N} a_n \cos(\boldsymbol{k}_n \boldsymbol{q} + \varepsilon_n)$$

- $a_n \in \mathbb{R}$ are independent Gaussian random variables,
- momenta $\mathbf{k}_n \in \mathbb{R}^2$ are randomly equidistributed on the circle of radius \sqrt{E} , i.e. $|\mathbf{k}_n| = \sqrt{E}$,
- ε_n are equidistributed random variables on $[0, 2\pi[$,
- f is a normalized random function on D when vol(D) = 1.

On a domain $\Omega \subset \mathbb{R}^2$ a random wave may be written as

$$f(\boldsymbol{q}) = \sqrt{\frac{2}{N}} \sum_{n=1}^{N} a_n \cos(\boldsymbol{k}_n \boldsymbol{q} + \varepsilon_n)$$

- $a_n \in \mathbb{R}$ are independent Gaussian random variables,
- momenta $\mathbf{k}_n \in \mathbb{R}^2$ are randomly equidistributed on the circle of radius \sqrt{E} , i.e. $|\mathbf{k}_n| = \sqrt{E}$,
- ε_n are equidistributed random variables on $[0, 2\pi[$,
- f is a normalized random function on D when vol(D) = 1.

On a domain $\Omega \subset \mathbb{R}^2$ a random wave may be written as

$$f(\boldsymbol{q}) = \sqrt{\frac{2}{N}} \sum_{n=1}^{N} a_n \cos(\boldsymbol{k}_n \boldsymbol{q} + \varepsilon_n)$$

- $a_n \in \mathbb{R}$ are independent Gaussian random variables,
- momenta $\mathbf{k}_n \in \mathbb{R}^2$ are randomly equidistributed on the circle of radius \sqrt{E} , i.e. $|\mathbf{k}_n| = \sqrt{E}$,
- ε_n are equidistributed random variables on $[0, 2\pi[$,
- f is a normalized random function on D when vol(D) = 1.

Random wave model – illustration







Random wave model – illustration



Random wave

6000th eigenfunction

₩

 \Leftarrow

 \Rightarrow

Σ

 \oplus



40

RWM \implies **Amplitude distribution is Gaussian**



Semiclassical eigenfunction hypothesis [Berry '77, '83, Voros '79] The Wigner function

$$W_n(\boldsymbol{p}, \boldsymbol{q}) := rac{1}{(2\pi)^2} \int \mathrm{e}^{\mathrm{i} \boldsymbol{p} \boldsymbol{q}'} \psi_n^*(\boldsymbol{q} - \boldsymbol{q}'/2) \psi_n(\boldsymbol{q} + \boldsymbol{q}'/2) \, \mathrm{d} q' \; ,$$

semiclassically concentrates on those regions in phase space, which a typical orbit explores in the long time limit $t \to \infty$.

Semiclassical eigenfunction hypothesis [Berry '77, '83, Voros '79] The Wigner function

$$W_n(\boldsymbol{p}, \boldsymbol{q}) := rac{1}{(2\pi)^2} \int \mathrm{e}^{\mathrm{i} \boldsymbol{p} \boldsymbol{q}'} \psi_n^*(\boldsymbol{q} - \boldsymbol{q}'/2) \psi_n(\boldsymbol{q} + \boldsymbol{q}'/2) \, \mathrm{d} q' \; ,$$

semiclassically concentrates on those regions in phase space, which a typical orbit explores in the long time limit $t \to \infty$.

Implications for

- integrable systems
- chaotic systems

Consequences of the semiclassical eigenfunction hypothesis

• For integrable systems: Localization on invariant tori

$$W(\boldsymbol{p}, \boldsymbol{q}) \sim rac{\delta(I(\boldsymbol{p}, \boldsymbol{q}) - I)}{(2\pi)^2}$$



(here: *l*(*p*, *q*): action variable)



Consequences of the semiclassical eigenfunction hypothesis

• For integrable systems: Localization on invariant tori

$$W({m p},{m q}) \sim rac{\delta(I({m p},{m q})-I)}{(2\pi)^2}$$

(here: /(p, q): action variable)

• For chaotic systems

$$W_n(\boldsymbol{p}, \boldsymbol{q})
ightarrow rac{1}{\operatorname{vol}(\Sigma_E)} \delta(H(\boldsymbol{p}, \boldsymbol{q}) - E)$$
,





i.e. semiclassical condensation on the energy surface Σ_E .


Quantum ergodicity theorem

QET [Shnirelman '74, Colin de Verdière '85, Zelditch '87, Zelditch/Zworski '96,] For ergodic systems there exists a subsequence $\{n_j\}$ of density one such that

$$\lim_{N o \infty} \left< \psi_{n_j}, A \psi_{n_j} \right> = \sigma(A)$$
 ,

for every classical pseudodifferential operator A of order zero.

Quantum ergodicity theorem

QET [Shnirelman '74, Colin de Verdière '85, Zelditch '87, Zelditch/Zworski '96,] For ergodic systems there exists a subsequence $\{n_j\}$ of density one such that

$$\lim_{N o \infty} \left< \psi_{n_j}, A \psi_{n_j} \right> = \sigma(A)$$
 ,

for every classical pseudodifferential operator A of order zero.

Here $\sigma(A)$ is the principal symbol of A.

And $\sigma(A)$ is its classical expectation value,

$$\overline{a} = \frac{1}{\operatorname{vol}(\Sigma_1)} \iint_{\mathbb{R}^2 \times \Omega} a(\boldsymbol{p}, \boldsymbol{q}) \, \delta(\boldsymbol{p}^2 - 1) \, \mathrm{d}\boldsymbol{p} \, \mathrm{d}\boldsymbol{q} \ .$$

A subsequence $\{n_j\} \subset \mathbb{N}$ has density one if $\lim_{E \to \infty} \frac{\#\{n_j \mid E_{n_j} < E\}}{N(E)} = 1$, where $N(E) := \#\{n \mid E_n < E\}$ is the spectral staircase function.

Quantum ergodicity theorem – Special Case

Classical ergodicity of a flow $\{\phi^t\}$

$$\lim_{T \to \infty} \frac{1}{2T} \int_{-T}^{T} \chi_D(\phi^t(\boldsymbol{p}, \boldsymbol{q})) \, \mathrm{d}t = \frac{\mathrm{vol}(D)}{\mathrm{vol}(\Omega)}$$



for almost all initial conditions in phase space, $(\mathbf{p}, \mathbf{q}) \in T^*\Omega$.

Quantum ergodicity theorem – Special Case

Classical ergodicity of a flow $\{\phi^t\}$

$$\lim_{T \to \infty} \frac{1}{2T} \int_{-T}^{T} \chi_D(\phi^t(\boldsymbol{p}, \boldsymbol{q})) \, \mathrm{d}t = \frac{\mathrm{vol}(D)}{\mathrm{vol}(\Omega)}$$



for almost all initial conditions in phase space, $(\mathbf{p}, \mathbf{q}) \in T^*\Omega$.

Quantum ergodicity in position space

$$\lim_{j\to\infty}\int_{\Omega}\chi_D(\boldsymbol{q})\;|\psi_{n_j}(\boldsymbol{q})|^2\;\mathrm{d}^2q=\frac{\mathrm{vol}(D)}{\mathrm{vol}(\Omega)}$$

for a subsequence of density one.



Quantum ergodicity theorem makes statement about sequences of eigenfunctions (weak limit!).

QET – **Example** – **observable** in position space

Consider as observable $A = \chi_D(q)$ and plot

$$\int_{\Omega} \chi_D(\boldsymbol{q}) |\psi_{n_j}(\boldsymbol{q})|^2 \, \mathrm{d}^2 q - \frac{\mathrm{vol}(D)}{\mathrm{vol}(\Omega)}$$



Thus consider cumulative differences

$$S_1(E,A) := \frac{1}{N(E)} \sum_{n:E_n \leq E} \left| \int_{\Omega} \chi_D(\boldsymbol{q}) |\psi_{n_j}(\boldsymbol{q})|^2 \, \mathrm{d}^2 q - \frac{\mathrm{vol}(D)}{\mathrm{vol}(\Omega)} \right|$$



Remark: QET is equivalent to $S_1(E, A) \rightarrow 0$ as $E \rightarrow \infty$.

Example: Square billiard (to confuse you ... ;-):

$$\psi_{kl}(x,y) = \frac{2}{\pi} \sin(kx) \sin(ly) \quad k, l \in \mathbb{N}$$

Then one gets

$$\iint_{D} |\psi_{kl}(x,y)|^2 dx dy$$

$$= \frac{4}{\pi^2} \int_{x_0}^{x_1} dx \int_{y_0}^{y_1} dy \sin^2(kx) \sin^2(ly)$$

$$\to \frac{(x_1 - x_0)(y_1 - y_0)}{\pi^2} \equiv \frac{\operatorname{vol}(D)}{\operatorname{vol}(\Omega)}$$



 π

for a subsequence of density one.

Quantum ergodicity theorem — "example" 2

Consider the observable $a(\mathbf{p}, \mathbf{q}) = a(\mathbf{p})$. Then $\langle \psi_n, A\psi_n \rangle = \int_{\mathbb{R}^2} |\widehat{\psi}_n(\mathbf{p})|^2 a(\mathbf{p}) d^2 p$,

with

$$\widehat{\psi}_n(\boldsymbol{p}) = \frac{1}{(2\pi)^2} \int_{\mathbb{R}^2} e^{i\boldsymbol{p}\boldsymbol{q}} \psi(\boldsymbol{q}) d^2 q$$

Quantum ergodicity theorem — "example" 2

Consider the observable $a(\mathbf{p}, \mathbf{q}) = a(\mathbf{p})$. Then $\langle \psi_n, A\psi_n \rangle = \int_{\mathbb{R}^2} |\widehat{\psi}_n(\mathbf{p})|^2 a(\mathbf{p}) d^2 p$,

with

$$\widehat{\psi}_n(\boldsymbol{p}) = \frac{1}{(2\pi)^2} \int_{\mathbb{R}^2} \mathrm{e}^{\mathrm{i}\boldsymbol{p}\boldsymbol{q}} \psi(\boldsymbol{q}) \,\mathrm{d}^2\boldsymbol{q}$$

Characteristic function in momentum space

$$a(\boldsymbol{p}) = \chi_{C(\theta,\delta\theta)}(\boldsymbol{p})$$

$$C(heta,\delta heta)$$

 $\theta+\delta heta/2$ $\theta-\delta heta/2$
 p_x

where

 $C(\theta, \delta\theta) := \left\{ (r, \varphi) \mid r \in \mathbb{R}^+, \varphi \in [\theta - \delta\theta/2, \theta + \delta\theta/2] \right\}$

QET implies for a subsequence of density one:

$$\lim_{\substack{n_j \to \infty \\ C(\theta, \delta\theta)}} \iint_{C(\theta, \delta\theta)} |\widehat{\psi}_{n_j}(\boldsymbol{p})|^2 \, \mathrm{d}^2 p = \frac{\delta\theta}{2\pi}$$



$$\lim_{n_j \to \infty} \iint_{C(\theta, \delta\theta)} |\widehat{\psi}_{n_j}(\boldsymbol{p})|^2 \, \mathrm{d}^2 p = \frac{\delta\theta}{2\pi}$$

Example: Circle billiard (to confuse you even more ... ;-):

$$\psi_{kl}(r,\phi) = J_k(j_{kl}r)\cos(k\phi)$$

One can show that a subsequence of density one of eigenfunctions is quantum ergodic in momentum space.

Several interesting questions

Do exceptional eigenfunctions exist ?
 E.g.: scars, bouncing ball modes,
 (quantum limit has to be invariant under the flow!)

Several interesting questions

- Do exceptional eigenfunctions exist ?
 E.g.: scars, bouncing ball modes, ...
 (quantum limit has to be invariant under the flow!)
- If yes, how many are there ?
 The quantum ergodicity theorem implies

$$\lim_{E\to\infty}\frac{N_{\text{exceptional}}(E)}{N(E)}=0$$

Can one say more about $N_{\text{exceptional}}(E)$?

Several interesting questions

- Do exceptional eigenfunctions exist ?
 E.g.: scars, bouncing ball modes,
 (quantum limit has to be invariant under the flow!)
- If yes, how many are there ?
 The quantum ergodicity theorem implies

$$\lim_{E \to \infty} \frac{N_{\text{exceptional}}(E)}{N(E)} = 0$$

Can one say more about $N_{\text{exceptional}}(E)$?

How fast do quantum expectation values tend to the corresponding classical limit ?
 I.e., what is the rate of quantum ergodicity ?

Quantum limits (in position space)

Consider the sequence of probability measures on $\boldsymbol{\Omega}$

 $\mathrm{d}\mu_n := |\psi_n(\boldsymbol{q})|^2 \, \mathrm{d}^2 q$

Definition A measure μ^{ql} is called quantum limit if a subsequence of the μ_n converges to μ^{ql} .

QET: for a subsequence of density one the quantum limit is

 $\mathrm{d}\mu=\mathrm{d}^2 q$.



Quantum limits (in position space)

Consider the sequence of probability measures on $\boldsymbol{\Omega}$

 $\mathrm{d}\mu_n := |\psi_n(\boldsymbol{q})|^2 \, \mathrm{d}^2 q$

Definition A measure μ^{ql} is called quantum limit if a subsequence of the μ_n converges to μ^{ql} .

QET: for a subsequence of density one the quantum limit is

$$\mathsf{d}\mu=\mathsf{d}^2 q$$
 .

What quantum limits can occur?

They have to be invariant under the flow!

QET – eigenfunctions cardioid



QET – eigenfunctions stadium



Quantum limit for bouncing ball modes:

In position space



$$\lim_{n_j\to\infty}\operatorname{supp}(\psi_{n_j})\subset\Omega_B$$

and in momentum space

$$\lim_{n_j\to\infty}|\widehat{\psi}_{n_j}|^2=\delta(p_x)\frac{\delta(p_y-1)+\delta(p_y+1)}{2}$$



Quantum limit for bouncing ball modes:

n

In position space

$$\lim_{k \to \infty} \operatorname{supp}(\psi_{n_j}) \subset \Omega_B$$

and in momentum space

$$\lim_{n_j\to\infty}|\widehat{\psi}_{n_j}|^2=\delta(p_x)\frac{\delta(p_y-1)+\delta(p_y+1)}{2}$$

Consider counting function

 $N_{\rm bb}(E) := \{n \mid \psi_n \text{ is a bouncing ball mode}\}$

The QET implies for $E \to \infty$

$$\frac{N_{\rm bb}(E)}{N(E)} \to 0$$



- **One can show** ([G. Tanner '97], [AB, R. Schubert, P. Stifter '97])
 - Stadium billiard

 $N_{\rm bb}(E) \sim c E^{3/4}$

• Cosine billiard

 $N_{\rm bb}(E) \sim c E^{9/10}$

- **One can show** ([G. Tanner '97], [AB, R. Schubert, P. Stifter '97])
 - Stadium billiard

$$N_{\rm bb}(E) \sim c E^{3/4}$$

• Cosine billiard

 $N_{\rm bb}(E) \sim c E^{9/10}$



$$L(x) \sim L_0 - C(B_0 + x)^{\gamma}$$
$$\delta = \frac{1}{2} + \frac{1}{2 + \gamma} .$$

Remark:

- For every ¹/₂ < δ < 1 one can find an ergodic Sinai billiard, s.t. N_{bb}(E) ~ cE^δ. This suggests: the QET is sharp
- Recent results: [Burq,Zworski 2003], [Zelditch 2003] [Hassel 2008]

Σ

 \Rightarrow

 \oplus

Counting function for bouncing ball modes, stadium billiard



Counting function for bouncing ball modes, cosine billiard



Basic idea:

Scars are eigenfunctions showing an enhanced density around an unstable periodic orbit

Theoretical studies:

- Heller '84, Kaplan/Heller '98
- Bogomolny '88, Berry '89
- Ozorio de Almeida '98
- ... many others ...

Problems

- not really a definition
- not constant in time ;-)

Expectation: scars should occur at around energies $E_n^{scar} = (k_n^{scar})^2$ where

$$k_n^{
m scar} = rac{2\pi}{I_{\gamma}} \left(n + rac{
u_{\gamma}}{4}
ight)$$

QET — Scars: Some more details

Expectation: scars should occur at around energies $E_n^{\text{scar}} = (k_n^{\text{scar}})^2$ where

$$k_n^{\text{scar}} = rac{2\pi}{l_{\gamma}} \left(n + rac{
u_{\gamma}}{4}
ight)$$

Plot of a scar measure: (via Poincaré Husimi function)



QET — Scars

Eigenfunctions in the cluster:





difference to k_n^{scar}



Quite strong fluctuations !!

(mean spacing:
$$\frac{4\pi}{A} = \frac{4\pi}{3\pi/4} = \frac{16}{3} = 5.333...$$
)

QET — Scars on surfaces of constant negative curvature?

Remark: For surfaces of constant negative curvature:

no scars observed, see

- Aurich, Steiner '95
- Auslaender, Fishman '98

QET — Scars on surfaces of constant negative curvature?

Remark: For surfaces of constant negative curvature:

no scars observed, see

- Aurich, Steiner '95
- Auslaender, Fishman '98
- **Possible types of scars:**
 - Strong scarring: quantum limit is a δ function on a periodic orbit
 - Not that strong scarring:
 quantum limit is a δ function on a periodic orbit
 + Liouville measure
 - "soft scarring":

quantum limit is the Liouville measure

Some results on this:

- For any Ansov map on the torus: weight for scars (on a finite union of periodic orbit): < (√5 − 1)/2
 ([Bonechi, De Biévre 2003])
- Explicit construction of a sequence of states for the cat map for which the quantum limit is the sum of 1/2 Lebesgue + 1/2 δ on any periodic orbit.
 ([F. Faure, S. Nonnenmacher, S. De Bièvre 2003])
- weight for scars (on a finite or countable union of p.o.):
 < 1/2,
 - ([F. Faure, S. Nonnenmacher 2003])

QET — Quantum unique ergodicity

- proven for ergodic linear parabolic maps on T²
 ([Marklof, Rudnick 2000])
- for certain cat maps: QUE for joint eigenstates with Hecke operators, ([Rudnick, Kurlberg 2000])
 - (not all eigenstates are of this type)
- for sequences of joint eigenstates of the Laplacian and Hecke operators on arithmetic surfaces ([Lindenstrauss 2003])

(all eigenstates are conjectured to be of this type)

• Soundararajan/Holowinsky 2008: proof for Hecke eigenforms

Other extreme:

 class of ergodic piecewise affine transformation on T²: all classical invariant measures appear as quantum limits. ([Chang, Krüger, Schubert])



Summary II: Eigenfunctions in strongly chaotic systems

 Random wave model statistical description of eigenfunction Prediction: Gaussian distribution of eigenstates

Summary II: Eigenfunctions in strongly chaotic systems

- Random wave model statistical description of eigenfunction Prediction: Gaussian distribution of eigenstates
- Quantum ergodicity theorem: For ergodic systems: almost all eigenfunctions become equidistributed





Summary II: Eigenfunctions in strongly chaotic systems

- Random wave model statistical description of eigenfunction Prediction: Gaussian distribution of eigenstates
- Quantum ergodicity theorem: For ergodic systems: almost all eigenfunctions become equidistributed





Possible exceptional eigenfunctions: bouncing ball modes, scars, ...




Example: limaçon billiards: [Robnik '83]





Systems with mixed phase space

Example: limaçon billiards: [Robnik '83]



Coexistence of

- regular motion (islands)
- irregular motion (chaotic sea)

Systems with mixed phase space

Example: limaçon billiards: [Robnik '83]



Coexistence of

- regular motion (islands)
- irregular motion (chaotic sea)

How do eigenfunctions look like in mixed systems?







p = 0

Poincaré Husimi representation

 $\bigcirc \qquad \Downarrow \qquad \Leftarrow \qquad \Rightarrow \qquad \Sigma \qquad \oplus \qquad 68$





68

Eigenfunction statistics in mixed systems

To describe the statistical properties of irregular states in mixed systems introduce the *restricted random wave model*:

[AB, Schubert, JPA 2002]

69

 \oplus

$$\psi_{\mathsf{RRWM},D}(\boldsymbol{q}) = \sqrt{\frac{4\pi}{\mathsf{vol}(D)N}} \sum_{n=1}^{N} \chi_D(\boldsymbol{k}_n, \boldsymbol{q}) \cos(\boldsymbol{k}_n \boldsymbol{q} + \varepsilon_n)$$

where:

- $\chi_D(\cdot)$ is the characteristic function of D
- D: domain in phase space
- the phases ε_n are independent random variables equidistributed on $[0, 2\pi]$
- momenta $\mathbf{k}_n \in \mathbb{R}^2$ are independent random variables equidistributed on the circle of radius \sqrt{E} .

The variance is given by

$$\sigma^{2}(\boldsymbol{q}) = \mathbb{E}\left(\frac{4\pi}{\operatorname{vol}(D)} \left(\chi_{D}(\boldsymbol{k}_{n},\boldsymbol{q})\cos(\boldsymbol{k}_{n}\boldsymbol{q}+\varepsilon_{n})\right)^{2}\right)$$

$$= \frac{1}{\operatorname{vol}(D)} \int_{0}^{2\pi} \chi_{D}(\boldsymbol{e}(\phi),\boldsymbol{q}) \, \mathrm{d}\phi \quad , \qquad (4)$$

where $\mathbf{e}(\phi) := (\cos(\phi), \sin(\phi))$



The variance is given by

$$\sigma^{2}(\boldsymbol{q}) = \mathbb{E}\left(\frac{4\pi}{\operatorname{vol}(D)} (\chi_{D}(\boldsymbol{k}_{n},\boldsymbol{q})\cos(\boldsymbol{k}_{n}\boldsymbol{q}+\varepsilon_{n}))^{2}\right)$$

$$= \frac{1}{\operatorname{vol}(D)} \int_{0}^{2\pi} \chi_{D}(\boldsymbol{e}(\phi),\boldsymbol{q}) d\phi , \qquad (4)$$

where $\mathbf{e}(\phi) := (\cos(\phi), \sin(\phi))$

For the distribution of $P_{q}(\psi)$ of $\psi_{\text{RRWM},D}(\boldsymbol{q})$ in a given point $\boldsymbol{q} \in \Omega$ one gets as $E \to \infty$ by the central limit theorem

$$P_{\boldsymbol{q}}(\boldsymbol{\psi}) \longrightarrow \sqrt{\frac{1}{2\pi\sigma^2(\boldsymbol{q})}} \exp\left(-\frac{\psi^2}{2\sigma^2(\boldsymbol{q})}\right)$$
, (5)

Q

Mixed systems – Global amplitude distribution

Integrating the local result over Ω gives

$$\begin{aligned} P_{\mathsf{RRWM},D}(\psi) &= \frac{1}{\mathsf{vol}(\Omega)} \int_{\Omega} P_{\boldsymbol{q}}(\psi) \, \mathsf{d}^2 q \\ &= \frac{1}{\mathsf{vol}(\Omega)} \int_{\Omega} \sqrt{\frac{1}{2\pi\sigma^2(\boldsymbol{q})}} \exp\left(-\frac{1}{2\sigma^2(\boldsymbol{q})}\psi^2\right) \, \mathsf{d}^2 q \; . \end{aligned}$$

Integrating the local result over Ω gives

$$\begin{aligned} P_{\text{RRWM,D}}(\psi) &= \frac{1}{\text{vol}(\Omega)} \int_{\Omega} P_{\boldsymbol{q}}(\psi) \, \mathrm{d}^2 q \\ &= \frac{1}{\text{vol}(\Omega)} \int_{\Omega} \sqrt{\frac{1}{2\pi\sigma^2(\boldsymbol{q})}} \exp\left(-\frac{1}{2\sigma^2(\boldsymbol{q})}\psi^2\right) \, \mathrm{d}^2 q \; . \end{aligned}$$

Remarks:

• If $\sigma^2(q)$ is not constant, $P_{\text{RRWM},D}(\psi)$ differs from a Gaussian.

• Ergodic systems:
$$\sigma^2(\boldsymbol{q}) = \frac{1}{\operatorname{vol}(\Omega)}$$
.
Thus $P_{\operatorname{RRWM},D}(\psi)$ is Gaussian with variance $\sigma^2 = \frac{1}{\operatorname{vol}(\Omega)}$.
are given by

High lying eigenfunction (approx. 130568th state)





High lying eigenfunction (approx. 130607th state)





73

Σ

 \oplus

Local amplitude distribution



Spectral statistics in mixed systems

Simpler class of systems: Area preserving maps Classical system: one-dimensional kicked Hamiltonians,

$$H(p, x, t) = T(p) + V(x) \sum_{n} \delta(t - n)$$

Corresponding map: $P(x_t, p_t) = (x_{t+1}, p_{t+1})$,

$$x_{t+1} = x_t + T'(p_t),$$
 (mod 1)
 $p_{t+1} = p_t - V'(x_{t+1})$ (mod 1)

Example1, Example2

Spectral statistics in mixed systems

Simpler class of systems: Area preserving maps Classical system: one-dimensional kicked Hamiltonians,

$$H(p, x, t) = T(p) + V(x) \sum_{n} \delta(t - n)$$

Corresponding map: $P(x_t, p_t) = (x_{t+1}, p_{t+1})$,

$$x_{t+1} = x_t + T'(p_t),$$
 (mod 1)
 $p_{t+1} = p_t - V'(x_{t+1})$ (mod 1)

Example1, Example2

Quantization: Unitary operator on finite dimensional Hilbertspace

$$\hat{U} = \exp[-2\pi i T(\hat{p})/h_{\text{eff}}] \exp[-2\pi i V(\hat{q})/h_{\text{eff}}]$$

Spectral statistics – level spacing distribution

Recall: For integrable/fully chaotic systems:



- Regular systems (integrable)

$P(s) \rightarrow \exp(-s)$ Poisson distribution

Chaotic systems

$$P(s) \rightarrow \frac{\pi}{2} s \exp\left(-\frac{\pi}{4}s^2\right)$$

Wigner distribution

(random matrix distribution)

Regular and chaotic regions \longrightarrow two sub-spectra:

- regular spectrum: Poissonian P(s)(fraction of levels: ρ_1)
- chaotic spectrum: GOE P(s)(fraction of levels: $\rho_2 = 1 - \rho_1$ levels)

Independent spectra: gap probability E(s) factorizes.

$$P(s) = \frac{\mathsf{d}^2 E(s)}{\mathsf{d}s^2}$$

Result: Berry-Robnik formula [Berry, Robnik 1984]

$$P_{\rho_1}^{\mathsf{Berry-Robnik}}(s) = \left[\rho_1^2 \mathsf{erfc}\,\left(\frac{1}{2}\sqrt{\pi}\rho_2 s\right) + \left(2\rho_1\rho_2 + \frac{1}{2}\pi\rho_2^3 s\right)\mathsf{e}^{-\pi\rho_2^2 s^2/4}\right]\,\mathsf{e}^{-\rho_1 s}$$



1 island and chaotic sea



q

1 island and chaotic sea



q

Husimi functions of the quantum system





• regular states

1 island and chaotic sea



q

Husimi functions of the quantum system





• regular states

1 island and chaotic sea



q

Husimi functions of the quantum system





• regular states

1 island and chaotic sea



q

Husimi functions of the quantum system









• regular states

1 island and chaotic sea



Husimi functions of the quantum system



• regular states

1 island and chaotic sea



Husimi functions of the quantum system



1 island and chaotic sea



Husimi functions of the quantum system



quantization cond. $\oint p \, dq = \left(m + \frac{1}{2}\right) h$ states Outmost torus separates regular and chaotic states

 $\circlearrowleft \quad \Downarrow \quad \Leftarrow \quad \Rightarrow \quad \Sigma \quad \oplus \qquad \textbf{79}$

Quantization condition:

$$\oint p \, \mathrm{d}q = \left(m + \frac{1}{2} \right) h$$



Quantization condition:

$$\oint p \, \mathrm{d}q = \left(m + \frac{1}{2} \right) h$$



New additional condition:

[AB, Ketzmerick, Monastra, PRL 2005]

A regular state on the *m*-th quantized torus can only exist if $\gamma_m < \frac{1}{\tau_H}$

• γ_m : decay rate of the regular state

(when the chaotic sea is infinite)

•
$$au_H = \frac{h}{\Delta_{ch}}$$
: Heisenberg time
(Δ_{ch} : mean level spacing of chaotic states)



Kicked Hamiltonian

$$H(p, q, t) = T(p) + V(q) \sum_{n} \delta(t - n)$$
$$q_{t+1} = q_t + T'(p_t),$$
$$p_{t+1} = p_t - V'(q_{t+1})$$

 \rightarrow



Kicked Hamiltonian

$$H(p, q, t) = T(p) + V(q) \sum_{n} \delta(t - n)$$
$$q_{t+1} = q_t + T'(p_t),$$
$$p_{t+1} = p_t - V'(q_{t+1})$$

• Quantum map $\hat{U} = \exp[-2\pi i T(\hat{p})/h_{\text{eff}}] \exp[-2\pi i V(\hat{q})/h_{\text{eff}}]$

 \rightarrow

$$\int_{Q} \frac{1}{Q} \int_{Q} \frac{1}{Q}$$

• Quantum map $\hat{U} = \exp[-2\pi i T(\hat{p})/h_{eff}] \exp[-2\pi i V(\hat{q})/h_{eff}]$ Semiclassical parameter: $h_{eff} = \frac{h}{PQ}$



- Quantum map $\hat{U} = \exp[-2\pi i T(\hat{p})/h_{\text{eff}}] \exp[-2\pi i V(\hat{q})/h_{\text{eff}}]$
- Heisenberg time: $au_H = rac{h}{\Delta_{ch}} \sim M$



- Quantum map $\hat{U} = \exp[-2\pi i T(\hat{p})/h_{\text{eff}}] \exp[-2\pi i V(\hat{q})/h_{\text{eff}}]$
- Heisenberg time: $au_H = rac{h}{\Delta_{ch}} \sim M$
- Consider M = 1597 and $h_{\rm eff} = 1/30$



EBK quantization

$$\oint p \, \mathrm{d}q = \left(m + \frac{1}{2}\right) h$$
• Periodic boundary conditions after *M* cells:



- Quantum map $\hat{U} = \exp[-2\pi i T(\hat{p})/h_{\text{eff}}] \exp[-2\pi i V(\hat{q})/h_{\text{eff}}]$
- Heisenberg time: $au_H = rac{h}{\Delta_{ch}} \sim M$
- Consider M = 1597 and $h_{\rm eff} = 1/30$

Husimi function, m = 1



EBK quantization

$$\oint p \, \mathrm{d}q = \left(m + \frac{1}{2}\right) h$$

 $\circlearrowleft \quad \Downarrow \quad \Leftarrow \quad \Rightarrow \quad \Sigma \quad \oplus \quad \mathbf{81}$

• Periodic boundary conditions after *M* cells:



- Quantum map $\hat{U} = \exp[-2\pi i T(\hat{p})/h_{\text{eff}}] \exp[-2\pi i V(\hat{q})/h_{\text{eff}}]$
- Heisenberg time: $au_H = rac{h}{\Delta_{ch}} \sim M$
- Consider M = 1597 and $h_{\rm eff} = 1/30$

Husimi function



• Periodic boundary conditions after *M* cells:



- Quantum map $\hat{U} = \exp[-2\pi i T(\hat{p})/h_{\text{eff}}] \exp[-2\pi i V(\hat{q})/h_{\text{eff}}]$
- Heisenberg time: $au_H = rac{h}{\Delta_{ch}} \sim M$
- Consider M = 1597 and $h_{\rm eff} = 1/30$

Husimi function







Chaotic states flood the island!



Weight W of states inside the islands



Weight W of states inside the islands



Weight W of states inside the islands



Regular and chaotic states



Regular and chaotic states

• Eigenfunction statistics: RRWM **



Regular and chaotic states

• Eigenfunction statistics: RRWM



- Spectral statistics: Berry-Robnik distribution
- Existence of regular states
 - EBK quantization condition: $\oint p \, dq = (m + \frac{1}{2}) h$

Regular and chaotic states

- Eigenfunction statistics: RRWM
- Spectral statistics: Berry-Robnik distribution
- Existence of regular states
 - EBK quantization condition: $\oint p \, dq = \left(m + \frac{1}{2}\right) h$
 - Additional condition: $\gamma_m < 1/\tau_H$





Regular and chaotic states

- Eigenfunction statistics: RRWM
- Spectral statistics: Berry-Robnik distribution
- Existence of regular states
 - EBK quantization condition: $\oint p \, dq = \left(m + \frac{1}{2}\right) h$
 - Additional condition: $\gamma_m < 1/ au_H$

If violated: Flooding of regular islands





Regular and chaotic states

- Eigenfunction statistics: RRWM
- Spectral statistics: Berry-Robnik distribution
- Existence of regular states
 - EBK quantization condition: $\oint p \, dq = \left(m + \frac{1}{2}\right) h$
 - Additional condition: $\gamma_m < 1/ au_H$

If violated: Flooding of regular islands







1D barrier tunneling



$$\gamma \propto \exp\left(-\frac{2}{\hbar}\int\limits_{a}^{b}\sqrt{2m(V(q)-E)}\,\mathrm{d}q
ight)$$

 $\circlearrowleft \ \Downarrow \ \Leftarrow \ \Rightarrow \ \Sigma \ \oplus \ 84$

1D barrier tunneling

"Dynamical tunneling"

[Davis, Heller 1981]





$$\gamma \propto \exp\left(-\frac{2}{\hbar}\int_{a}^{b}\sqrt{2m(V(q)-E)}\,\mathrm{d}q\right)$$

$\gamma \propto ?$

quantitative theory for regular to chaotic tunneling?

Mushroom Billiard - Classical Dynamics





regular

chaotic

Bunimovich, Chaos (2001) Altmann et al, Chaos (2005) Dietz et al., JPA (2007) Vidmar et al., JPA (2007) Barnett, Betcke, Chaos (2007)

Mushroom billiard – quantum eigenstates



regular eigenstate lives in cap

chaotic eigenstate lives in stem and cap

Mushroom billiard – phase space



Properties: • sharply divided regular and chaotic dynamics • no resonance chains inside the regular region

Mushroom billiard – phase space



Properties: • sharply divided regular and chaotic dynamics • no resonance chains inside the regular region

initial condition: regular torus p_0

classical

$$p(t) = \mathbf{p}_0$$

always regular



initial condition: regular torus p_0

classical

quantum

$$p(t) = p_0$$
 $|\varphi(t=0)\rangle = \text{circle eigenstate}$

always regular



tunneling rate γ into the chaotic region Fictitious regular system leads to

[AB, Ketzmerick, Löck, Schilling, PRL 2008]

$$\gamma = rac{2\pi}{\hbar} \Sigma_E |v|^2
ho_{\mathsf{ch}}$$

and
$$v = \langle \psi_{\mathsf{ch}} | H - H_{\mathsf{reg}} | \psi_{\mathsf{reg}}
angle$$

Thus

. . .

$$\gamma = \frac{2\pi}{\hbar} \rho_{\rm ch} \langle \psi_{\rm reg} | H - H_{\rm reg} \sum_{E} |\psi_{\rm ch} \rangle \langle \psi_{\rm ch} | H - H_{\rm reg} |\psi_{\rm reg} \rangle$$

 $\begin{array}{l} \text{averaged projector} \\ \text{on chaotic region} \\ \Rightarrow \gamma \text{ independent of chaotic properties} \end{array}$



- vary stem height
- determine size of avoided crossings
- average matrix element $\Sigma_E |v|^2$





- vary stem height
- determine size of avoided crossings
- average matrix element $\Sigma_E |v|^2$





- vary stem height
- determine size of avoided crossings
- average matrix element $\Sigma_E |v|^2$





- vary stem height
- determine size of avoided crossings
- average matrix element $\Sigma_E |v|^2$





Example 1



93

 \Rightarrow

 \Leftarrow

Σ

 \oplus

Example 2: deformed island



q

- deformed island
- Narrow hierarchical region



⊕ 94

Σ

 \Rightarrow

4



$$q' = q + p$$

$$p' = p + K \sin q' \pmod{2\pi}$$

$$K = 2.9$$

 $|\psi_{ch}\rangle\langle\psi_{ch}| \approx \frac{1}{N_{ch}} \left(1 - \sum_{island} |\psi_{reg}\rangle\langle\psi_{reg}|\right)$ 10^{-2} γ 10^{-4} 10^{-4} 10^{-6} 20 40 60 $1/h_{eff}$

Summary IV: Prediction for tunneling rates

mushroom billiard

standard map







Summary IV: Prediction for tunneling rates

mushroom billiard

standard map



Open questions

- generic billiards?
- general answer: which properties of the island?
- apply to level spacing statistics P(s) at small S [Vidmar et al. 2007]
- apply to microlasers (e.g. annular billiard)

http://www.openstreetmap.org/?lat=44.81087&lon=-0.5914&zoom=17&layers=B000FTF



You can improve that: see http://wiki.openstreetmap.org/wiki/