

#### LECTURE 4

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# Quantum Chaos

1. Conservative systems:

discrete spectrum  $\rightarrow$

no exponential local instability,  
regular time evolution of  $\Psi$ -function.

Manifestations of classical chaos  
in quantum systems.

a) ergodicity of eigenfunctions

A. Shnirelman theorem (I) (1974)

$$\int \Psi_n^* \hat{A} \Psi_n dx = \int A d\mu \quad (\text{for chaotic billiards})$$

b) level spacing statistics

Wigner - Dyson  $P_W = \frac{\pi}{2} s \exp(-\frac{\pi s^2}{4})$

(Bohigas, Giannoni, Schmidt) chaotic systems  
1984



Poisson  $P_P = \exp(-s)$  ( $\langle \Delta E \rangle = 1$ )

(Berry, Tabor 1977) integrable systems

A. Shnirelman theorem (II) (1975)

Half of levels are degenerate

$P_S \sim 1/s$  (due to time reversibility)

(52) (Chirikov, D.S. 1994)

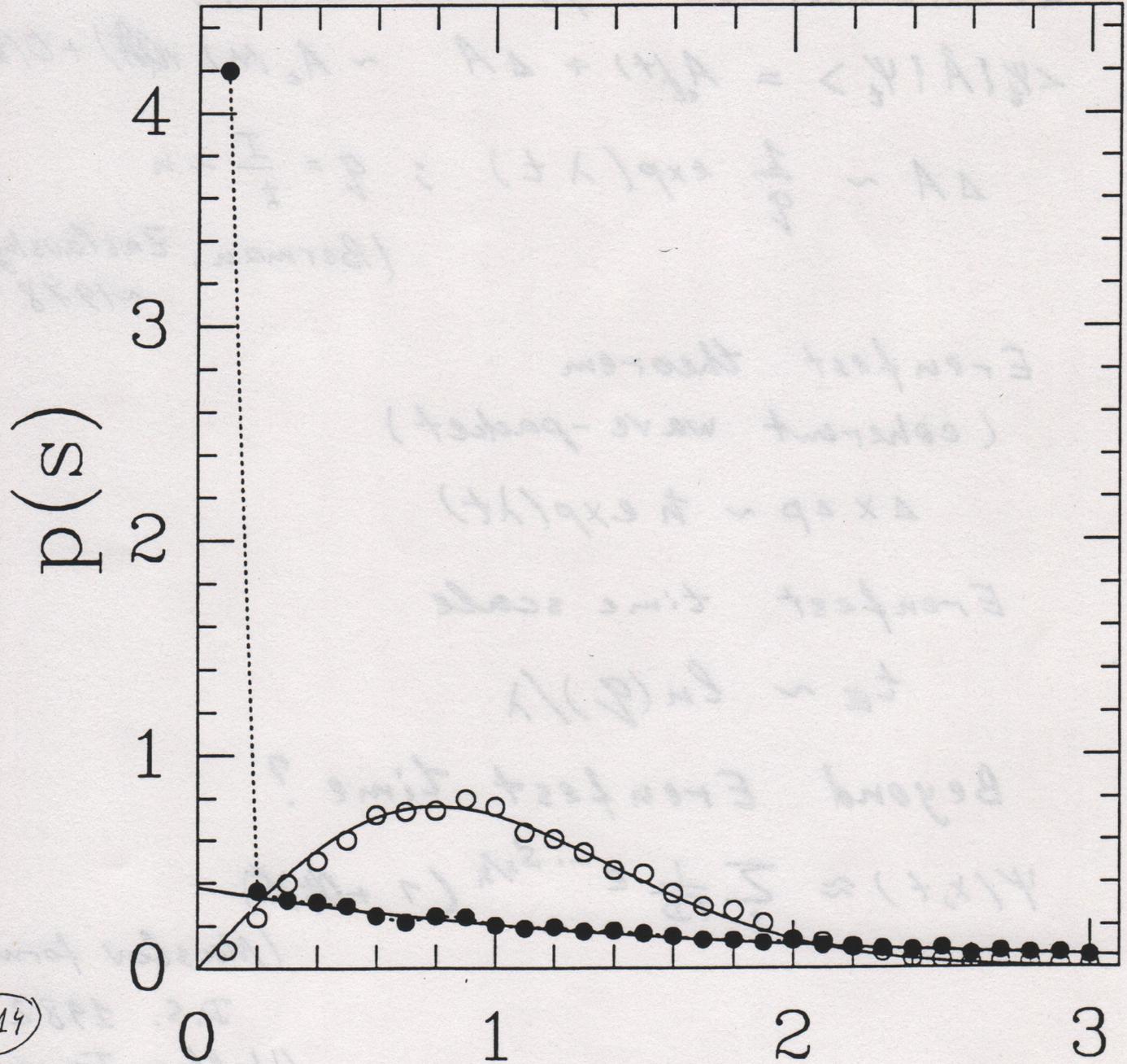


Fig. 1

$\alpha = 0, \gamma = 1/2$

- $k = 6 \div 10$        $r = 2,$        $\sigma = 0.62$   
 $\tau = 4\pi/N \approx 0.025$        $N = 501$       Poisson  
 $p(s) = \sigma^2 \exp(-\sigma s)$

- $k = 25 \div 30, \tau = 40\pi/N, N = 50, D/N \approx 1.5$   
 Statistics 10000



(14)

kicked rotator of  $F_2$

(53)

S

c) Gutzwiller quantization  
unstable periodic orbits

$$N \sim \exp(T\lambda)$$

2. Quasi-classical approximation:

$$\langle \Psi_t | \hat{A} | \Psi_t \rangle = A_{cl}(t) + \Delta A \sim A_c(t) + O(\hbar) + O(\hbar^2 \dots)$$

$$\Delta A \sim \frac{1}{q} \exp(\lambda t) ; q = \frac{I}{\hbar} \sim n$$

(Berman, Zaslavsky  
~1978)

Ehrenfest theorem

(coherent wave-packet)

$$\Delta x \Delta p \sim \hbar \exp(\lambda t)$$

Ehrenfest time scale

$$t_E \sim \ln(q)/\lambda$$

Beyond Ehrenfest time?

$$\Psi(x, t) \approx \sum_s \frac{1}{\sqrt{D}} e^{-iS_s/\hbar} (1 + O(\hbar)) e^{i\theta_s}$$

(Maslov formula)

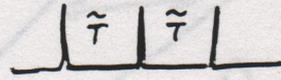
D.S. 1982

(Heller, Tomsovic,  
1992)

# Periodically driven systems.

Kicked Rotator (Casati, Chirikov, Ford, Izrailev 1977-1979)  
 (quantized Chirikov standard map)

$$H = \frac{\hat{p}^2}{2} + \tilde{k} \cos \hat{x} \delta_{\tilde{T}}(t)$$



$$[\hat{p}, \hat{x}] = -i\hbar \quad \psi(x+2\pi) = \psi(x); \quad \hat{p} = -i\hbar \frac{\partial}{\partial x}$$

Near the kick

$$i\hbar \frac{\partial \psi}{\partial t} = \tilde{k} \cos x \delta(t) \psi$$

$$\frac{d\psi}{\psi} = -i \frac{\tilde{k}}{\hbar} \cos x \delta(t) dt$$

$$\ln \psi|_{t=0} - \ln \psi|_{t=0^-} = -i \frac{\tilde{k}}{\hbar} \cos x$$

$$\rightarrow \psi_{t=0} = \exp(-i \frac{\tilde{k}}{\hbar} \cos x) \psi_{t=0^-}$$

rotation

$$\psi_{\tilde{T}} = \exp(-i \frac{H_0 \tilde{T}}{\hbar}) \psi_0 = \exp(+i \frac{\tilde{T}}{2} \frac{\partial^2}{\partial x^2}) \psi_0$$

$$T = \hbar \tilde{T}; \quad k = \frac{\tilde{k}}{\hbar}; \quad K_{cl} = kT$$

$$(T \rightarrow 0, k \rightarrow \infty, kT = K = \text{const})$$

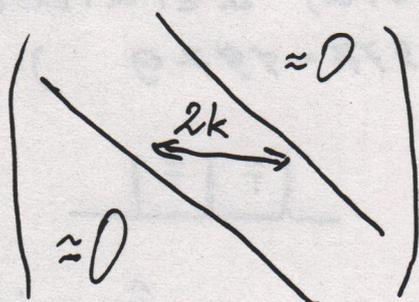
Evolution operator on a period

$$\bar{\psi} = U \psi; \quad U = \exp(-i \frac{T \hat{n}^2}{2}) \exp(-ik \cos x)$$

$$\hat{n} = -i \frac{\partial}{\partial x}; \quad \psi_n = \frac{1}{\sqrt{2\pi}} \exp(inx) \quad U \psi_n = e^{-i\nu} \psi_n$$

Band matrix

$$U_{nn'} = e^{-i\frac{T}{2}n^2} J_{n-n'}(k) (-i)^{n-n'}$$



$$\bar{n} = n + k \sin x$$

$$\bar{x} = x + T \bar{n}$$

$$\langle E_t \rangle = \langle \Psi(t) | \frac{\hat{n}^2}{2} | \Psi(t) \rangle$$

Classical diffusion

$$\langle E_t^{cl} \rangle \approx \frac{1}{2} \langle n^2 \rangle \approx \frac{D}{2} t \approx \frac{k^2}{4} t \quad (K = kT \gg 1)$$

(15)

Diffusive time scale

$$t_D \sim q^\alpha \sim \frac{1}{\hbar}^\alpha \quad (\alpha = 2)$$

$$t_D \gg t_E \sim \ln q$$

(16)

No exponential correlations decay

$$R(\tau) = \langle 0 | \cos \hat{X}_t \cos \hat{X}_{t+\tau} + \cos \hat{X}_{t+\tau} \cos \hat{X}_t | 0 \rangle$$

$$\left. \begin{aligned} \hat{n} &= \hat{n} + k \sin \hat{x} \\ \hat{x} &= \hat{x} + T \hat{n} \end{aligned} \right\}$$

$$[\hat{n}, \hat{x}] = -i$$

Heisenberg operators map

$$R(\tau) \sim \langle 0 | \cos \hat{X}_0 \cos \hat{X}_{0+\tau} | 0 \rangle = \langle 0 | \cos x U_\tau \cos x U_{-\tau} | 0 \rangle \sim \frac{1}{(\Delta n_\tau)^{1/2}} \gtrsim \frac{1}{|k\tau|^{1/2}}$$

(17)

(56)

Chirikov, Izrailev  
Shepelyansky (1981)

$$k = 20, T = 0.2$$

$$K = 5$$

$$E = \langle n^2 \rangle / 2$$

$t$  is number  
of kicks  
straight  
line  
- classical  
diffusion  
rate

(F15)

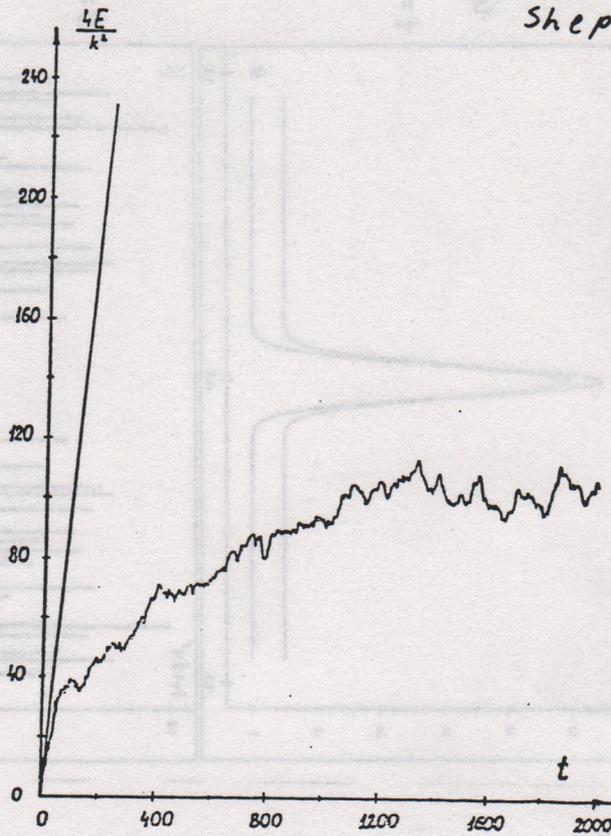


Рис. 1. Зависимость энергии ротатора  $E = \langle n^2 \rangle / 2$  от времени для системы (1.1.1) с  $k = 20, T = 0.25$ .  
Прямая линия соответствует классической диффузии, ломаная линия — численный результат.

$$k = 5, K = 5, T = 1; R = \langle \cos \hat{X}_t \cos \hat{X}_{t+\tau} + \cos \hat{X}_{t+\tau} \cos \hat{X}_t \rangle \Big|_{D.S. (1983)}$$

(F16)

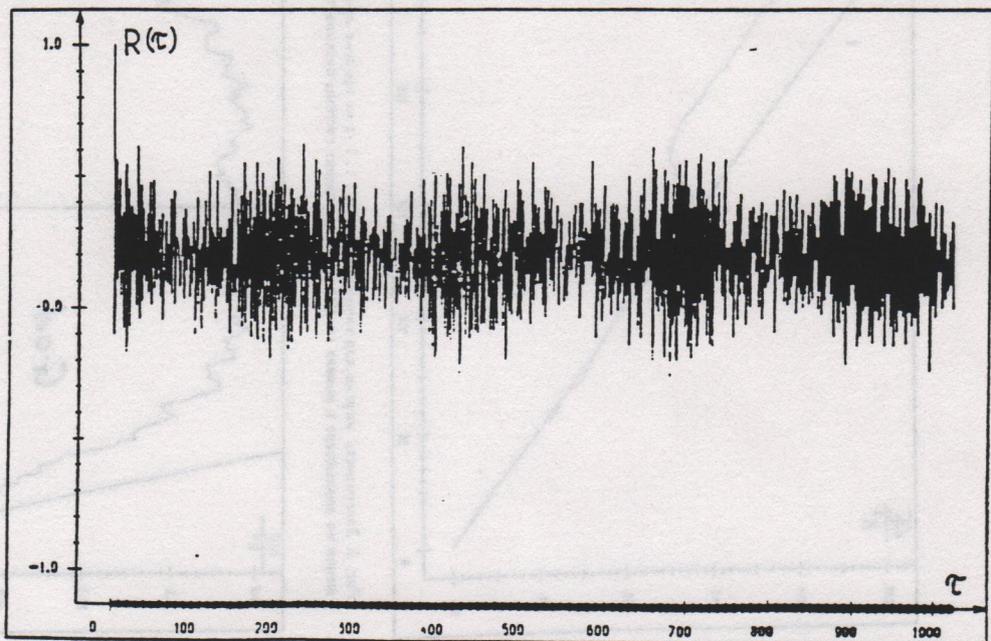


Рис. 4. Зависимость квантовых корреляций  $R$  (см. (1.4.1)) от  $\tau$  для системы (1.1.4) при  $k = 5, K = 5, T = 1(0)$ .

(57)

$|\psi(\theta)|^2$  as function of  $\theta$   
initial and final distributions (shifted)

$E = \frac{h^2 k^2}{2}$ ;  $k = 20$ ,  $K = 5$ ,  $t = 0, 150, 300$

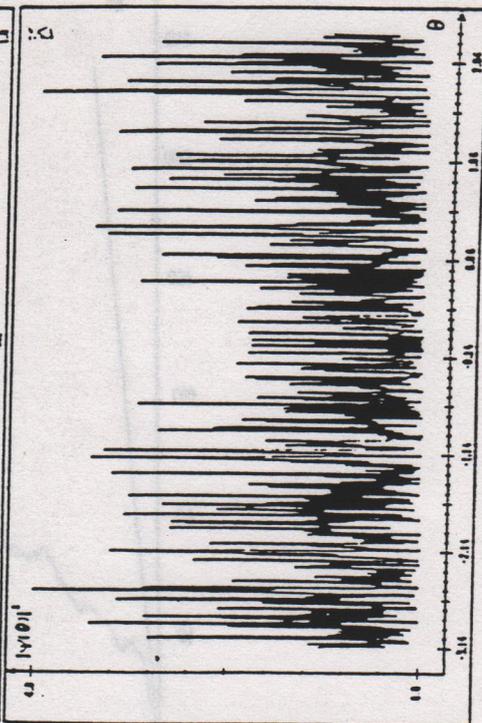
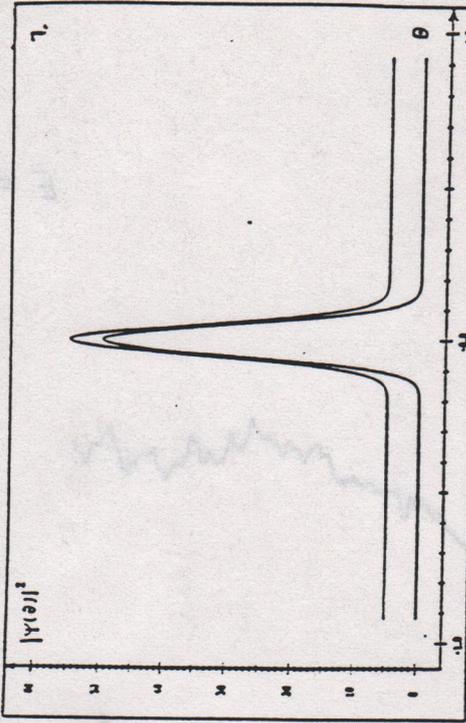


Рис. 8. Распределение вероятности по фазе в модели (1.1.4) для разных моментов времени ( $k=20$ ,  $K=5$ ):  
а — начальное гауссово распределение при  $t=0$  (нижняя кривая), в момент возврата  $t=300$  (верхняя кривая); б — «узкое» распределение в момент обращения времени  $t=150$ .

Time reversibility of  
quantum chaos

$t \rightarrow -t$   
after 150 kicks

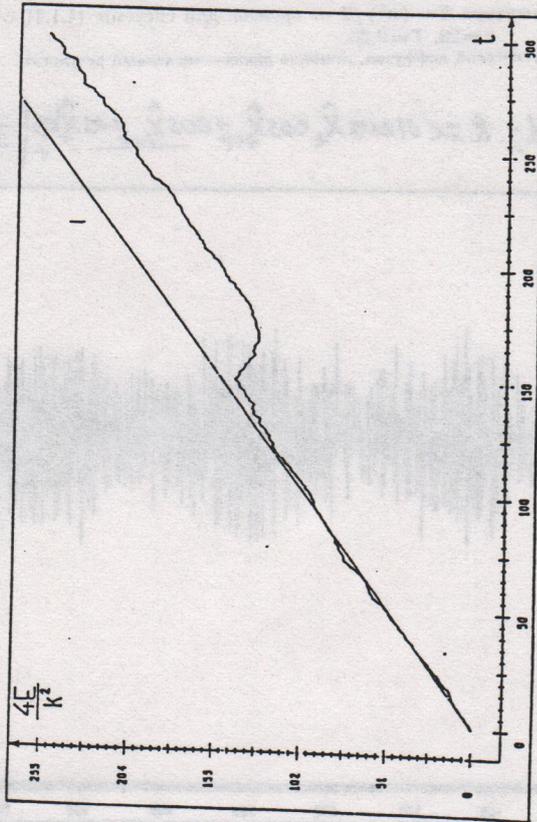


Рис. 5. Зависимость энергии квантового ротатора (1.1.1) от времени при обращении движения на компьютере в момент  $t=150$ ;  $k=20$ ,  $K=5$ . Движение системы оказывается необратимым.

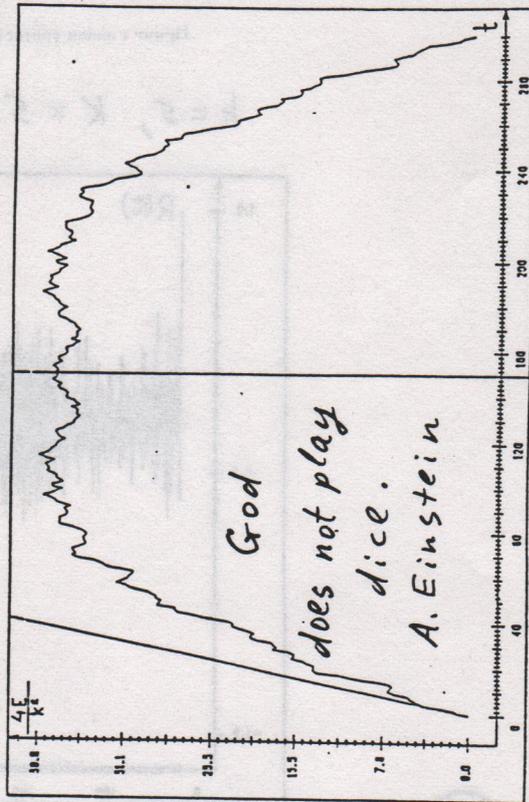


Рис. 6. Зависимость энергии квантового ротатора (1.1.1) от времени при обращении движения и случайной обманке фаз амплитуд  $A_i$  в интервале  $\Delta\varphi=0.1$  в момент времени  $t=150$ ;  $k=20$ ,  $K=5$ . Прямая линия соответствует классической диффузии, вертикальная линия отмечает момент обращения времени. Движение квантовой системы обратимо.

D.S. (1983)

(P17)

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Estimate for diffusion suppression time  
and localization length

Diffusive excitation

Chirikov, Izrailev,  
Shepelyansky (1981)

$$\Delta n \sim (D t_D)^{d/2} \quad (d - \text{dimension})$$

number of excited levels after time  $t_D$   
(KR  $d=1$ )  
( $D = k^2/2 > 1 \rightarrow k > 1$  Shuryak border (1976)

All frequencies (quasienergies) are  
homogeneously distributed in  
the interval  $[0, 2\pi]$

Distance between lines in the spectrum

$$\Delta V \sim \frac{1}{\Delta n}$$

Due to uncertainty relation  $\Delta V \Delta t \sim 1$   
the distance between lines will be  
resolved after time

$$t > t_D \sim \frac{1}{\Delta V} \sim \Delta n \sim (D t_D)^{d/2}$$

$d=1$  - for  $t > t_D \sim D \sim \frac{k^2}{2}$ ;  $\Delta n \sim D \sim l \gg 1$   
 $t_D \sim \frac{1}{k^2}$  (diffusion rate is measured in  
number of levels per period of perturbation)

$d=2$  - critical dimension ( $l \sim \exp(D)$ )

$d=3$  - delocalization transition  
Anderson transition ( $D \geq 1$ )

(59)

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# Mapping on a solid-state problem

$$H = H_0(n) + V(x) \delta_T(t)$$

Fishman, Gempel  
Prange (1982)

$$u_v = \exp(i(\nu - T H_0(n))) \exp(-iV(x)) u_v$$

$$u = e^{-i\frac{V}{2}} u_v$$

quasienergy eigenfunction  
equation

$$e^{i\frac{V}{2}} u = e^{-i(T H_0 - \nu)} e^{-i\frac{V}{2}} u \Rightarrow$$

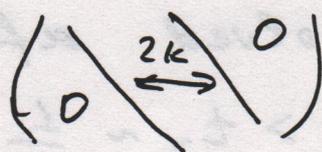
$$= \frac{1 + i \tan\left(\frac{T H_0 - \nu}{2}\right)}{1 - i \tan\left(\frac{T H_0 - \nu}{2}\right)} e^{-i\frac{V}{2}} u$$

$$\left. e^{i\frac{V}{2}} \right| 1 - i \tan\left(\frac{T H_0 - \nu}{2}\right) \left(\cos\frac{V}{2} + i \sin\frac{V}{2}\right) u =$$

$$= 1 + i \tan\left(\frac{T H_0 - \nu}{2}\right) \left(\cos\frac{V}{2} - i \sin\frac{V}{2}\right) u$$

$$H_{SS} u = \left[ \cos\frac{\hat{V}}{2} \tan\left(\frac{T \hat{H}_0 - \nu}{2}\right) \cos\frac{\hat{V}}{2} + \frac{1}{2} \sin\hat{V} \right] u = 0$$

band matrix  
hermitian



$$V = k \cos x$$

$$\cos\frac{V}{2} \neq 0 \rightarrow \text{divide by } \cos\frac{V}{2}$$

$$H_F = \tan\left(\frac{T H_0(n) - \nu}{2}\right) + \tan\frac{V}{2};$$

$$\text{Lloyd model: } V = 2 \arctan(E - 2k \cos x)$$

$$E_n u_n + k(u_{n+1} + u_{n-1}) = E u_n$$

$$u = \sum_n e^{inx} u_n \quad \textcircled{60} \quad E_n = \tan \chi_n; \quad \chi_n = (V - T H_0(n))/2 - \text{random}$$

② Lloyd model  $\rightarrow$  exact solution (random  $\chi_n$ )

$$l = \left[ ch^{-1} \left\{ \frac{1}{4k} \left[ ((2k+E)^2+1)^{1/2} + ((2k-E)^2+1)^{1/2} \right] \right\} \right]^{-1} \approx \sqrt{4k^2 - E^2} \quad (\text{for } l \gg 1)$$

Quasilinear diffusion rate

$$D = \frac{1}{2\pi} \int_0^{2\pi} \left( \frac{\partial V}{\partial x} \right)^2 dx = 2\sqrt{4k^2 - E^2} > 1$$

$$l = D/2$$

- localization length  
exponential decay of eigenstates.

$$u_n \sim \exp(-|n-n_0|/l)$$

### Numerical method

$\rightarrow$  transfer matrix technique and Lyapunov exponents

$$E_n u_n + \sum_{r=-M}^M W_r u_{n-r} = E u_n$$

$$(u_{M-1}, u_{M-2}, \dots, u_{-M}) \rightarrow u_M$$

$$\underline{u}_{t+1} = F \underline{u}_t$$

$F \rightarrow M \times M$   
symplectic matrix

$$\gamma_M > 0$$

$$\gamma_M < 0$$

$$\left\langle \frac{\ln \psi_n}{n} \right\rangle = \gamma_1 = 1/l$$

$$t = n \rightarrow 10^6 \div 10^7 \text{ levels}$$

⑥1

minimal positive Lyapunov exponent

(33) Kicked rotator (k interacting sites)

$$l = \frac{D}{2} = \frac{D_{qe}}{2} \cdot \frac{D}{D_{qe}} ; D_{qe} = \frac{k^2}{2} ; l = \frac{D_{cl}}{2\pi^2}$$

(F5)  $\frac{D}{D_{qe}} = f(K \rightarrow 2k \sin \frac{\pi}{2}) \quad l \sim \frac{1}{k^2} \sim \frac{1}{T^2} g(K)$

(F18)  $l \sim \begin{cases} \frac{k^2}{4} & K > K_c \approx 1 \quad (K \gg K_c) \\ k & K \ll K_c \end{cases} \quad ?$

Tunneling  $W \sim \exp(-\frac{2\Delta n}{l}) \sim \exp(-\frac{2Tn}{Kcl}) \sim$

$$\sim \exp(-\frac{2\pi m}{Kcl}) \left( \frac{h}{\hbar} \right)$$

m - number of periods  $\frac{2\pi}{T}$  on a cylinder

Tunneling probability

$$W_T \sim \exp(-\frac{S}{\hbar})$$

$$S \approx 2\pi m$$

Steady-state distribution

$$\bar{f}_n = \overline{|\Psi(n,t)|^2} = \sum_m |u_m(0) u_m(n)|^2$$

$$\langle |\Psi_m(n)|^2 \rangle \approx \frac{1}{l_s} \exp(-\frac{2|n-m|}{l_s})$$

$$\bar{f}_n \approx \frac{1}{2l_s} \exp(-\frac{2|n|}{l_s}) (1 + 2|n|/l_s) ; \bar{n}^2 = l_s^2$$

$$l_s \approx D \neq l$$

fluctuations of Lyapunov exponent

(62)

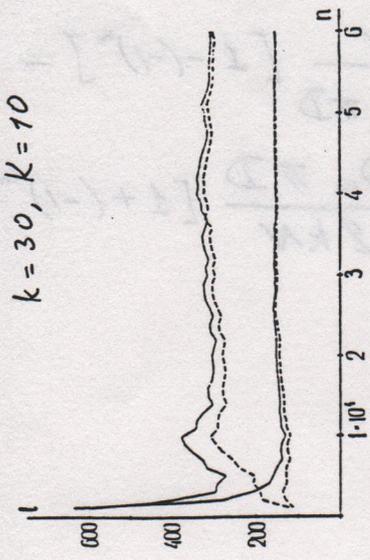


Рис. 9. Пример распределения длины локализации СФКЭ в модели (1.1.4) при  $k=30, K=10$ . Сплошные линии соответствуют положительным показателям Лундквиста, а пунктирные — отрицательным. На рисунке приведены два типичных показателя  $l$  (1.4)

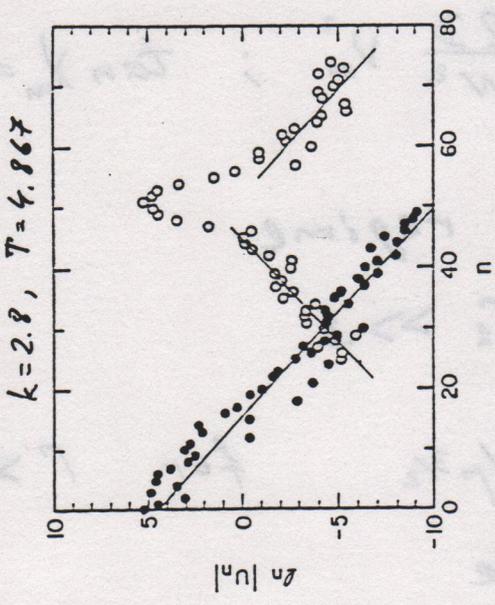


Рис. 10. Локализация СФКЭ в модели (1.1.4) с  $k=2.8, T=4.867$ . Точки и кружки — собственные функции с разными квантовыми числами (численные данные [11]). Прямые соответствуют значениям  $l$ , полученному методом ПУ.

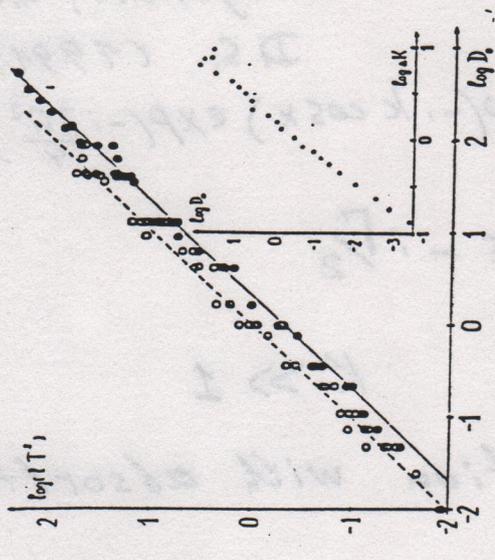


Рис. 12. Зависимость длины локализации в (1.1.4) от скорости диффузии  $D_0$  и стандартном отображении (1.1.5). Кружки — численные данные для локализации  $l$ , в стационарном распределении (1.7.4). Пунктирная прямая соответствует среднему значению  $\langle \alpha \rangle = 1.01$ . Точки — длины локализации в СФКЭ, полученная методом ПУ. Прямая — теоретическая формула (1.5.6). На вставке представлены численные данные для зависимости  $D_0$  от  $\Delta K = K - K_{cr}$ ,  $K_{cr} = 0.9716$ .

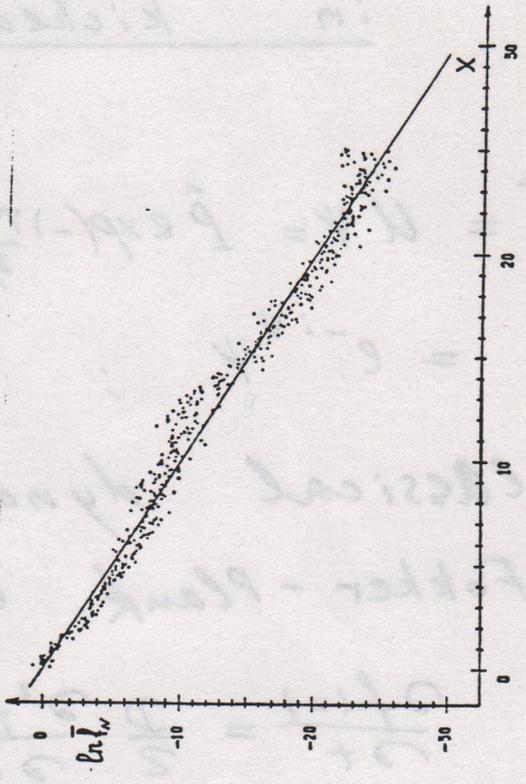


Рис. 16. Пример однородного стационарного распределения для  $k=10, T=0.5$ .  $K=5, x=2\pi/l, l_w = [(n)2/(1+x)]$ . Прямая  $l_w = c \cdot x$ .

(34)

# Statistics of quantum lifetimes in kicked rotator

Borroni, Guarneri,  
D.S. (1991)

$$\begin{aligned} \bar{\Psi} &= U \Psi = \hat{P} \exp(-i\pi \hat{n}^2) \exp(-ik \cos x) \exp(-i\pi \hat{n}^2) \Psi = \\ &= e^{-iV} \Psi \quad ; \quad V = E - i\Gamma/2 \end{aligned}$$

Classical dynamics  $K \gg 1$

Fokker-Planck equation with absorption!

$$\frac{\partial f(n)}{\partial t} = \frac{D}{2} \frac{\partial^2 f(n)}{\partial n^2}$$

$$- \frac{D}{2} \frac{\partial f}{\partial n} \Big|_{n=\pm N/2} = \pm \frac{k}{\pi} f(\pm N/2)$$

$$\Gamma_m = \frac{2D}{N^2} V_m^2 \quad ; \quad \tan \chi_m = \frac{kN}{2V_m \pi D} [1 - (-1)^m] -$$

$$- \frac{V_m \pi D}{2kN} [1 + (-1)^m]$$

diffusive regime

$$t_D \approx 1/\Gamma_1 \gg 1$$

$$\frac{dP}{d\Gamma} \sim 1/\Gamma^{3/2} \quad \text{for } \Gamma \gg \Gamma_1$$

estimate

$$n_i^2 / D \sim t \sim 1/\Gamma \quad ; \quad \frac{dn_i}{d\Gamma} \sim \frac{dP}{d\Gamma} \sim \frac{\sqrt{D}}{\Gamma^{3/2}}$$

Level-spacing statistics  $P(s) \sim s^3$   
in complex plane

(64)

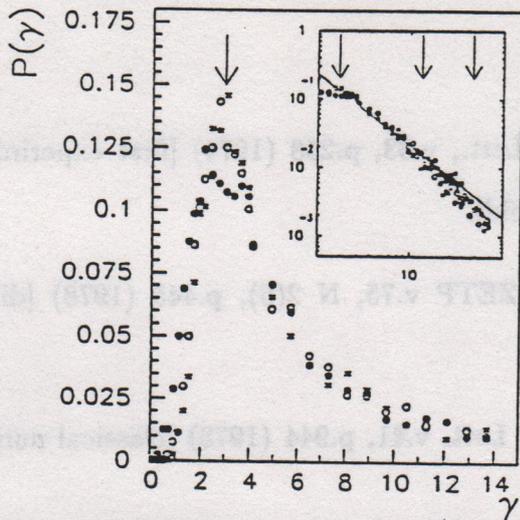


FIG. 1. Probability distribution of level widths for fixed ratio  $N/k=10$  and  $K=7$ , on the  $x$  axis;  $\bar{\gamma}=N^2\gamma/k^2$ . Solid circles,  $N=800$ ; open circles,  $N=1600$ ; stars,  $N=2000$ . The arrows show the positions of the three lowest classical eigenvalues. Inset: decay of the distribution for large  $\gamma$  in log-log scale, the line is the theoretical  $\bar{\gamma}^{-1/2}$  law.

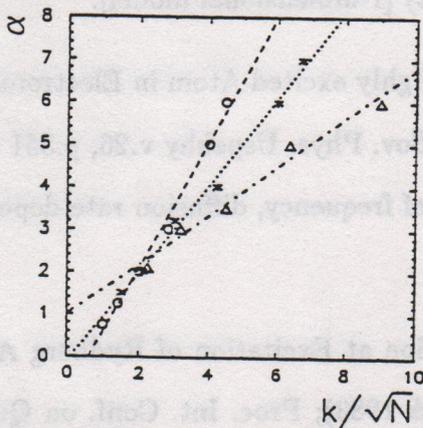


FIG. 3. The exponent of the power laws illustrated in Fig. 2, as a function of  $kN^{-1/2}$ . Open circles,  $N/k=10$ ; stars,  $N/k=6.67$ ; triangles,  $N/k=4.4$ . The lines give the least-square linear fitting.

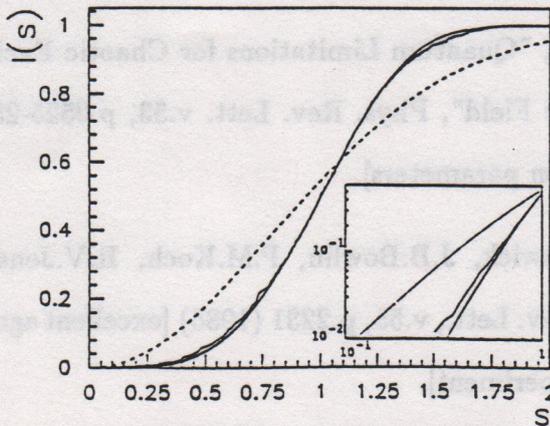


FIG. 5. Integrated distribution of nearest-neighbor spacings in the complex plane for  $N=1600$ ,  $k=160$ ,  $K=7$ . Dashed line and solid line are the regular distribution and the chaotic one (both from Ref. 8).

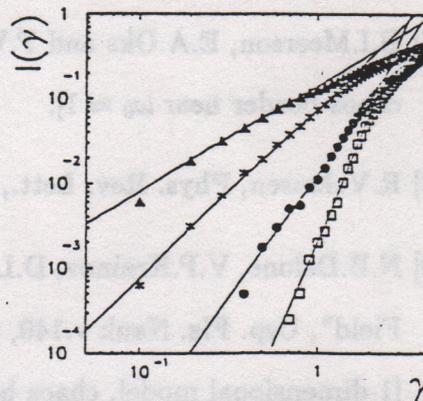


FIG. 2. Log-log plot of the integrated distribution of levels widths for  $N/k=10$ ,  $K=7$ . Triangles,  $N=200$ ; stars,  $N=400$ ; solid circles,  $N=800$ ; squares,  $N=1600$ . The straight lines indicate power laws with the exponents 1.25, 2, 3, 5.

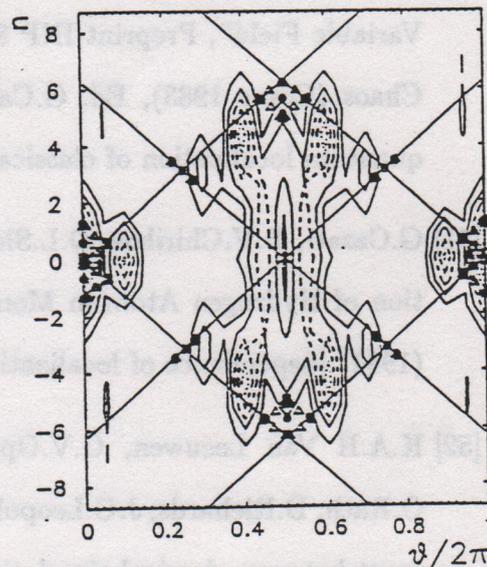


FIG. 4. Contour plot of the Wigner function corresponding to the eigenfunction with the smallest level width for  $N=1600$ ,  $k=80$ ,  $K=7$ . Points are some classical orbits of period 1 (stars), 2 (open circles), 3 (closed circles), 4 (squares), 5 (triangles). The symmetry lines of the symmetric standard map (Ref. 3) are also shown.