Birkhoff normal forms for betatronic motion and stability indicators G. Turchetti Dipartimento di Fisica e Astronomia UNIBO collaboration with F.Panichi University of Szczecin (PL) Celestial and beam dynamics models **Birkhoff normal forms** Dyamic aperture Lyapunov and noise induced errors Conclusions

# **CELESTIAL MECHANICS**

# MODELS

## Fronteers in Physics

Ultimate structure of matter: the Higgs boson and beyond

Planetary systems in our galaxy, earth like worlds, life beyond the earth



### Large Hadron Collider



#### Kepler Space Telescope

## Models in celestial mechanics

A planet in the solar system and of a proton in a ring have dynamical analogies and comparable stability times.

The 3 body problem: sun, Jupiter with  $m_1 > m_2$  on circular orbits and a satellite with  $m_3 \rightarrow 0$ . Equilibrium at vertices of an equilateral triangle.



Scaling coordinates and time  $(r_{12}=1, T=2\pi)$  the Hamiltonian in corotating system where V is the gravitational potential  $v_x = p_x + y$   $v_y = p_y - x$ .

 $H = \frac{1}{2} (p_x^2 + p_y^2) + y p_x - x p_y + V(x,y)$ 

Normal form near L<sub>4</sub> where X=Y=0 and  $J_x = \frac{1}{2} (X^2 + P_x^2) J_y = \frac{1}{2} (Y^2 + P_y^2)$ 

$$\mathsf{H} = \omega_1 \, \mathsf{J}_{\mathsf{x}} + \omega_2 \, \mathsf{J}_{\mathsf{y}} + \, \mathsf{H}_3 \, (\mathsf{J}_{\mathsf{x}}, \, \mathsf{J}_{\mathsf{y}}) + \ldots + \, \mathsf{R}_{\mathsf{N}} \qquad \omega_1 \, \omega_2 < 0$$

H has a saddle at L<sub>4</sub> no Lyapunov stability !!

Error plots. Poincaré section  $y=y_c v_y>0$   $H=H_c+10^{-5}$   $H_c\sim1.5$   $t_{max}=200$  T





Birkhoff normal forms and betatronic motion The Hénon-Heiles model. Motion of a star in an elliptical galaxy

H= T+ V =  $\frac{1}{2} (p_x^2 + p_y^2) + \frac{1}{2} (x^2 + y^2) - \frac{x^3}{3} + \frac{xy^2}{3}$ 

V=0 has a minimum at x=y=0 and three saddle points at the vertices of an equilateral triangle where V=1/6

stability H<1/6 boundary H=1/6



**Error plots** Poincaré section y=0  $p_y>0$  H=E, boundary  $H(x,p_x,0,0)=E$ Plots in  $x,p_x$  plane for  $y_0$ ,  $p_{y0}$  fixed, boundary  $H(x,p_x,y_0,p_{y0})=1/6$   $t_{max}=20T$ 



P. section y=0

Orbits P section y=0





## Tools for dynamic analysis

Normal forms. Hamiltonian invariant under a symmetry group up to a remainder. Basically an analytic tool.

Frequency map error. The FFT of a quasi periodic signal  $n=2^m$  gives tunes  $v=(v_1, v_2)$ . Error e(n) = ||v(n) - v(n/2)||

Lyapunov error . Induced by an initial displacement

**Reversibility error.** Induced by noise or round-off

# **BEAM DYNAMICS**

# MODELS

Beam dynamics models: betatronic motion

Unlikely the Kepler problem the circular motion of a charge under a uniform magnetic field **B** is not stable (drift along **B**).

$$H = \frac{1}{2}(p_x^2 + p_y^2) + \frac{1}{2} \frac{x^2}{R^2} + V(x,y,s)$$

 $s=v_0t$   $p_x=dx/ds$ 

### Multipoles contribution

 $V = -1/2 K_1(s) (x^2 - y^2) - 1/6 K_2(s) (x^3 - 3xy^2) + \dots$ 

**Explicit map** for thin multipoles  $K_m$  with  $m \ge 3$ 



**Linear lattice** M(x) = L x conjugated to a rotation

$$L = W R(\omega) W^{-1} W = \begin{pmatrix} \beta^{1/2} & 0 \\ & & \\ -\alpha \beta^{-1/2} & \beta^{-1/2} \end{pmatrix} \begin{pmatrix} x' \\ p'_x \end{pmatrix} = W_x^{-1} \begin{pmatrix} x \\ p_x \end{pmatrix}$$

Courant-Sneider coordinates x',  $p'_x$  Change of section from  $s_{k-1}$  to  $s_k$ 

$$L_{k} = A_{k} L_{k-1} A_{k}^{-1} \qquad \qquad L_{k} = L(s_{k})$$

Exact recurrence for  $\beta_k = \beta(s_k)$ ,  $\alpha_k = \alpha(s_k)$  and phase advance



## Birkhoff normal forms and betatronic motion The 2D Hénon map

One turn map for linear lattice with a thin sextupole in scaled coordinates  $\mathbf{X} = \frac{1}{2} \beta_x \frac{3}{2} k_2 W^{-1} \mathbf{x}$  for a flat beam

$$\begin{pmatrix} X_{n+1} \\ P_{n+1} \end{pmatrix} = R(\omega) \begin{pmatrix} X_n \\ P_n + X_n^2 \end{pmatrix}$$



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orbits



normalized REM



N=200 Lyapunov error



## Birkhoff normal forms and betatronic motion The 4D Hénon map

One turn map for a linear lattice with a thin sextupole in scaled coordinates

$$\begin{pmatrix} X_{n+1} \\ P_{x n+1} \\ Y_{n+1} \\ P_{y n+1} \end{pmatrix} = \begin{pmatrix} R(\omega_{x}) & 0 \\ 0 & R(\omega_{y}) \end{pmatrix} \begin{pmatrix} X_{n} \\ P_{x n} + X_{n}^{2} - \beta Y_{n}^{2} \\ Y_{n} \\ P_{y n} - 2\beta X_{n} Y_{n} \end{pmatrix} \qquad \beta = \frac{\beta_{y}}{\beta_{x}}$$







 $v_x = (3 - \sqrt{5})/2$ 

 $v_{v} = \sqrt{2} - 1$ 

β**=1** 

projection of orbit with  $x_0=y_0=0.2$   $p_{x0}=p_{y0}=0$ 

# **BIRKHOFF NORMAL FORMS**

The one turn (superperiod) map M for thin multipoles is a polynominal which can be truncated to order N. In Courant-Sneider coordinates

 $M_{N}(\mathbf{x}) = R(\omega) (\mathbf{x} + P_{2}(\mathbf{x}) + ... + P_{N}(\mathbf{x})) \qquad M(\mathbf{x}) = M_{N}(\mathbf{x}) + O(|\mathbf{x}|^{N+1})$ 

A nonlinear symplectic tranformation  $\mathbf{x} = \Phi(\mathbf{X})$  changes  $M(\mathbf{x})$  into a new map  $U(\mathbf{X})$  which is invariant under the group generated by  $R(\omega)$ 

$$\mathsf{M}(\mathbf{x}) = \Phi \circ \mathsf{U} \circ \Phi^{-1}(\mathbf{x})$$

U(RX)=RU(X)

 $U(\mathbf{X}) = R \exp(D_H) \mathbf{X}$ 

$$H(RX)=H(X)$$

$$\Phi(\mathbf{X}) = \exp(\mathbf{D}_{G}) \mathbf{X}$$

H is the interpolating Hamiltonian,  $\Phi$  a symplectic coordinates change

If  $\omega$  is non-resonant ( $v=\omega/2\pi$  irrational) R( $\omega$ ) generates a continuous group of rotations J=  $\frac{1}{2}(P_x^2+X^2)$  is the invariant.

If  $\omega = \omega_R$  is resonant or quasi resonant  $\omega = \omega_R + \varepsilon$  ( $v_R = m/q \quad \varepsilon < < \omega_R$ ) R( $\omega_R$ ) generates a discrete group of rotations and

 $H(J,\theta) = \sum_{k} h_{k}(J) \cos(k q \theta + \alpha_{k})$ 

is invariant under the group. The level lines of H exhibit a chain of q islands



Quasi resonant normal forms for v=0.255 (q=4) in x,p<sub>x</sub> and X,P<sub>x</sub> planes



Orbits for v=0.21 in x,p<sub>x</sub> plane and quasi resonanant normal form (q=5) in the X,P<sub>x</sub> plane

Birkhoff normal forms and betatronic motion Nekhoroshev stability estimates and analyticity

The series defining the normal forms are divergent due to singularities associated to resonances. Conjugation with normal form up to a remainder

 $M = \Phi_N \circ (U_N + E_N) \circ \Phi_N^{-1} \qquad U_N = R \exp(D_{H_N})$ 

For a 2D where  $r = (X^2 + P_x^2)^{1/2} = (2J)^{1/2}$  estimate

 $|E_{N-1}| < A (r/r_N)^N$   $r < r_N = 1/(CN)$ 

Minimum achieved for  $N=N_*=(e C r)^{-1}$  and  $r/r_{N_*} = e^{-1}$ . In a disc of radius r

 $|E_{N*}| < A \exp(-N_*) = \exp(-r_*/r)$   $r_* = (eC)^{-1}$ 

Orbits starting in a disc r/2 remain in disc of radius r for  $n|E_{N^*}| < r/2$ 

 $n < \frac{1}{2}$  Ar exp (r<sub>\*</sub>/r)

## Birkhoff normal forms and betatronic motion Singularities of normalizing transformations

The Birkhoff series diverge due to an accumulation at the origin of the complex  $\rho=2J$  plane of singularities associated to the resonances. If  $\omega=2\pi p/q + \epsilon$  for  $\epsilon \to 0$  the conjugation function  $\Phi$  behaves as a geometric series.  $\Phi$  has a pole at  $\rho=\rho_q$  where  $\Omega=dH/dJ$  is resonant.

 $\Omega = \omega + \rho \Omega_2 = 2\pi p/q \quad \rightarrow \quad \rho_q = -\varepsilon/\Omega_2$ 

In the generic case varying  $\rho$  the frequency crosses infinitely many

resonances. The leading ones correspond to the continued fraction expansion  $p_j/q_j$ of the tune v and are located approximately at  $\rho_j = -\epsilon_j/\Omega_2$  where  $\epsilon_j = \omega - 2\pi p_j / q_j$ 

A rigorous analysis confirms this picture. If  $\rho_j > 0$  we have a true resonance (chain of islands). The resonance is virtual if  $\rho_i < 0$ 



# **DYNAMIC APERTURE**

Work point. From  $H = \omega_x J_x + \omega_y J_y + \frac{1}{2} (h_{11} J_x^2 + 2h_{12} J_x J_y + h_{22} J_y^2)$  to any resonance  $k_x \Omega_x + k_y \Omega_y = 2\pi$  m corresponds a line  $a_x J_x + a_y J_y = b$  in action space



Birkhoff normal forms and betatronic motion Short term dynamic aperture of 2D Hénon map Boundary of stability domain of H for unstable resonances. Resonance 0: as  $\omega \rightarrow 0$  interpolating Hamiltonian  $H = \frac{1}{2} \omega (P^2 + X^2) - X^3/3$ Scaling  $X = \omega x$ ,  $P = \omega p$  and  $H = \omega^3 h$  boundary h = 1/6

h - 
$$\frac{1}{6}$$
 =  $\frac{p^2}{2}$  -  $\frac{1}{6}$  (1-x)<sup>2</sup> (1+2x) = 0

**Resonance 1/3:** as  $\epsilon = \omega - 2\pi/3 \rightarrow 0$  interpolating Hamiltonian

 $H = \varepsilon J - 4 J^{3/2} \cos(3\theta)$ 



Dynamic aperture of Henon map from resonant normal forms

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At the critical saddle points of h = 4/27 After a scaling with  $\varepsilon$ 

h 
$$-\frac{4}{27} = \frac{1}{2} \left( 1 + \frac{3x}{\sqrt{2}} \right) \left( p^2 - \frac{1}{3} \left( x - \frac{2\sqrt{2}}{3} \right)^2 \right) \le 0$$

Short term dynamic aperture of 4D Hénon map

For  $\omega_1 = \omega_2 = \omega \rightarrow 0$  after scaling  $X = \omega x$ , ...,  $P_y = \omega p_y$  and  $H = \omega^3 h$  where h is Hénon-Heiles hamiltoian

$$h - \frac{1}{6} = \frac{p_x^2 + p_y^2}{2} + \frac{1}{6} (1 + 2x) (3y^2 - (1 - x)^2) = 0$$
  
stability region h<1/6 boundary h=1/6

**Birkhoff normal forms and betatronic motion** Dynamic aperture and REM error plots for  $v_x = v_y = 0.01$  Iterations n=5000 Plots in x,p<sub>x</sub> y, p<sub>y</sub> and x, y planes. Coordinates scaled by  $\omega = 2 \pi v_x$ 



# LYAPUNOV AND NOISE ERRORS

Errors due do a small displacement or small noise allow stability assessments

Lyapunov error LE

Small initial displacement: let iterates of  $\mathbf{x}_0$  and  $\mathbf{x}_0 + \epsilon \eta$   $||\eta||=1$  be  $\mathbf{x}_n$  and  $\mathbf{x}_n + \epsilon \eta_n + O(\epsilon^2)$  Normalized Lyapunov error

 $e_{L}(n,\eta) = ||\eta_{n}||$ 

 $\eta_n = DM(x_{n-1}) \eta_{n-1}$ 

or

$$e_{L}(n,\eta) = ||A_{n} \eta || \qquad A_{n} = DM^{n}(x_{0})$$

DM denotes the tangent map. To have a result independent from the vector  $\boldsymbol{\eta}$  we sum over the errors for any orthonormal basis obtaining

 $e_{L}(n) = (Tr(A_{n}^{T} A_{n}))^{1/2}$ 



Notice  $e_{F}^{2}(n)$  is the trace of covariance matrix  $< \Xi_{n} \Xi_{n}^{T} >$ 

### **Reversibility error RE**

with respect to the initial condition after n iterations forward and backwards with noise. Let  $\mathbf{x}_{\epsilon, -m, n}$  be the error after n iterations with M and m with M<sup>-1</sup>

$$\mathbf{x}_{\varepsilon,-m,n} = \mathsf{M}^{-1}(\mathbf{x}_{\varepsilon,-m+1,n}) + \varepsilon \,\xi_{-m} = \mathbf{x}_{n-m} + \varepsilon \,\Xi_{-m,n} + \mathsf{O}(\varepsilon^2)$$

Global stochastic process

$$\Xi_{n}^{R} = \lim_{\epsilon \to 0} \frac{\mathbf{x}_{\epsilon,-n,n} - \mathbf{x}_{n}}{\epsilon} = \Xi_{n} + \sum_{k=0}^{n-1} DM^{-k}(\mathbf{x}_{k}) \xi_{-(n-k)}$$

Error is defined by

$$e_{R}(n) = \langle \Xi_{n}^{R}, \Xi_{n}^{R} \rangle^{1/2} = \left( \sum_{k=0}^{n-1} \operatorname{Tr} (C_{k}(n)C_{k}^{T}(n)) + \sum_{k=0}^{n-1} \operatorname{Tr} (AI_{k}(n)AI_{k}^{T}(n)) \right)^{1/2}$$

where  $AI_k = DM^{-k}(\mathbf{x}_k)$  and  $C_k = AI_nB_k$ 

### Linear maps

linear maps  $DM(\mathbf{x}) = L \mathbf{x}$ Errors asymptotics elementary for  $\mathbf{e}_{\mathsf{L}}(\mathsf{n}) = \left[ \mathsf{Tr}((\mathsf{L}^{\mathsf{n}})^{\mathsf{T}} \mathsf{L}^{\mathsf{n}}) \right]^{1/2} \qquad \mathbf{e}_{\mathsf{F}}(\mathsf{n}) = \left[ \sum_{k=0}^{\mathsf{n}-1} \mathbf{e}_{\mathsf{L}}^{2}(\mathsf{k}) \right]^{1/2}$ elliptic fixed point  $e(n) \sim 1$  for LE  $e(n) \sim n^{1/2}$  for FE, RE parabolic f. p.  $e(n) \sim n^{3/2}$  for FE, RE  $e(n) \sim n$  for LE hyperbolic f. p.  $e(n) \sim e^{\lambda n}$  for LE, FE, RE

Birkhoff normal forms and betatronic motion Power law growth and oscillations

Rotation:

L=R( $\omega$ )  $e_{L}(n)=\sqrt{2}$   $e_{F}(n)=(2n)^{1/2}$ 

 $L = \Phi R(\omega) \Phi^{-1} \qquad e_{L}(n) = (A - (A-2) \cos(2n\omega))^{1/2} A \ge 2 \qquad e_{L}(n) \quad \text{oscillates}$ Integrable map in normal form  $M(\mathbf{x}) = R(\Omega(||\mathbf{x}||^{2}/2) \mathbf{x})$ 

 $e_{L}^{2}(n) = 2 + (\Omega' ||\mathbf{x}||^{2})^{2} n^{2}$ 

 $e_F(n) \sim n^{3/2}$   $e_R(n) = e_F(2n)$ 

Integrable map not in normal form  $M = \Phi R(\Omega) \Phi^{-1}$  power law error growth with oscillations.

### Averaging on oscillations

Local error growth rate given by

 $De(n) = \frac{d \log e(n)}{d \log n} \qquad n \in \mathbb{R}$ 

 $De(n) = \frac{\log e(n+1) - \log e(n)}{\log (n+1) - \log n}$ 

 $n \in \mathbb{N}$ 

 $D n^{\alpha} = \alpha$   $D e^{\lambda n} = \lambda n$ 

n∈R.

To damp oscillations of De(n) double average was proposed

Y(n) = 2 <<D e >>(n)

Y(n) is the mean exponential growth factor of nearby orbits (MEGNO), Cincotta et al (2001)

In the next slides we compare the errors for the 2D Hénon map

LE normalized Lyapunov error  $e_L(n)$ . The error  $e_L(n,\eta)$  is avoided since  $\eta$  introduces a bias.

**FE** and **RE** The exact formulae involve the tangent map

**REM** reversibility error (method) due to round off.

The computation of REM requires just n iterates of the map followed by n iterates of the inverse map. One can avoid the tangent map in computing LE choosing  $\varepsilon = 10^{-14}$  and two orthonormal vectors  $\eta$ 

### Power law growth of e(n) for Hénon map

orbits  $v = \sqrt{2} - 1$ 





2:  $x_0 = 0.6 p_0 = 0$ 





averages 1:  $x_0 = 0.05 p_0 = 0$ 









**Integrable map.** Near a stable resonance  $v=m/q + \varepsilon/2\pi$  with q>4 the resonant normal form gives a good approximation up to the dynamic aperture.

$$H(x,p) = \frac{\Omega_2}{2} \left( J + \frac{\epsilon}{\Omega_2} \right)^2 + J^{q/2} \left( A + B T_q \left( \frac{x}{\sqrt{2J}} \right) \right)$$

The errors growth follow a power law  $e_L(n) \sim n |\Omega'(J)| J$ . Near the separatrix  $\Omega(J) \sim 1/\log (J_s-J)$  and  $\Omega' \sim (J_s-J)^{-1}$  still a power law



 $\mathbf{x}_{n} = \exp(n \Delta t D_{H}) \mathbf{x}_{0}$  with  $\Delta t = 0.2$  n=1000

For the Hénon map the boundary of a chain of islands is a chaotic layer, where the errors growth is exponential. Plots for e(n), Y(n) when v=0.21



Birkhoff normal forms and betatronic motion Normalized REM error color plots for  $v = \sqrt{2} - 1$  N=100

LE





FE



Comparison of frequency map error and REM



# **Frequency error and REM**: 4D Hénon map tunes $v_1=0.21$ $v_2=0.25$ x, p<sub>x</sub> plane



# CONCLUSIONS

### Beam and celestial dynamics share the same tools

The Birkhoff normal forms describe the non linear betatron motion Resonance induced singularities make the series asymptotic Applications: tune diagrams, dynamic aperture, slow extraction

The Lyapunov and noise induced errors provide stability portraits
The round off reversibility error gives comparable results
The error analysis applies in absence of a first integrals H

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