

First Semester Examination, June, 2003

MATH4104**ADVANCED HAMILTONIAN DYNAMICS & CHAOS**

(Unit Courses, Inf. Tech.)

Time: TWO for working

Ten minutes for perusal before examination begins

Check that this examination paper has 15 printed pages!**CREDIT WILL BE GIVEN ONLY FOR WORK WRITTEN ON
THIS EXAMINATION PAPER!**

Students should attempt all questions.

The questions each carry 10 marks and part marks are as indicated.

The exam paper is a total of 60 marks.

Calculators allowed.

Check that this examination paper has 15 printed pages!

FAMILY NAME (PRINT): _____

GIVEN NAMES (PRINT): _____

STUDENT NUMBER:

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SIGNATURE:

EXAMINER'S USE ONLY			
QUESTION	MARK	QUESTION	MARK
1		4	
2		5	
3		6	
TOTAL MARKS			

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- Q1. (a) Derive Hamilton's equations of motion from Lagrange's equations of motion.
(3 marks)

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Q1. (b) Show that the following Hamiltonians are integrable and give their integrals of motion.

(i)

$$H(q, p, t) = \frac{p^2}{2} + \cos(q) + e^{-t}$$

(ii)

$$H(\theta_1, \theta_2, I_1, I_2) = I_1^2 + 2I_1I_2 + I_2^2 + I_1I_2 \cos(\theta_1 - 3\theta_2)$$

(7 marks)

Q2. Give the primary resonance conditions for the following Hamiltonian.

$$H(\theta_1, \theta_2, I_1, I_2) = 2I_1^2 + I_2^2 + \epsilon(I_1^2 \sin(\theta_1)^2 \cos(\theta_2) + I_2^2)$$

If H is fixed as 1, which tori of the unperturbed system, that is the system with $\epsilon = 0$, will be resonant?

Assuming you are not close to resonance give the near identity generating function that removes all the oscillating terms to order ϵ . Hence give the approximate integrals of motion in the original variables.

(10 marks)

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Space for question 2

Question 3 see next page.

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Q3. (a) Describe what happens as you perturb the following twist map

$$I_{n+1} = I_n$$

$$\theta_{n+1} = \theta_n + 2\pi\omega(I_n), \quad \text{mod}(1)$$

if $\omega = \frac{N}{M}$, given that $\omega(I_n)$ is continuous function and the map remains area preserving. **(5 marks)**

Q3. (b) Show that the following map

$$u_{n+1} = u_n - A \sin(2\pi\phi_n)$$

$$\phi_{n+1} = \phi_n + (u_{n+1})^2 \mod(1)$$

is a product of two involutions and find any lines or curves which are fixed under the involutions of the map. Using this or otherwise investigate the possibility of symmetric period-2 points where one iterate lies on the line $\phi_n = 0$.

(5 marks)

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Q4. What is the BGS conjecture ? In less than one page explain what it has to say about the quantum description of systems that are classically chaotic.

(10 marks)

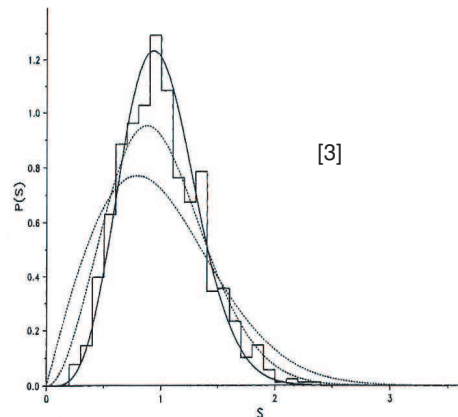
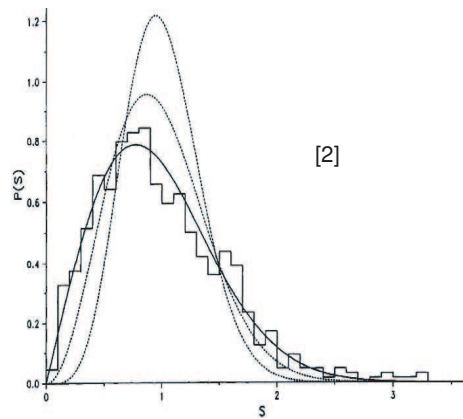
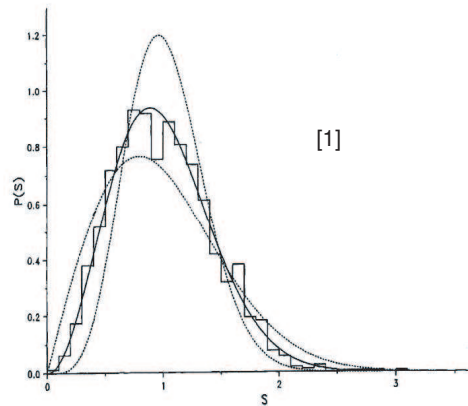
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Space for question 4

Question 5 on next page.

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Q5. In the figure below, are shown the level spacing distributions for three different anharmonic oscillators.



In each case the solid line is a best fit to one of three random matrix ensemble spacing distributions. Which figure (1,2 or 3) corresponds to the

(a) gaussian orthogonal ensemble. **(3 marks)**

(b) gaussian unitary ensemble. **(3 marks)**

(c) gaussian symplectic ensemble. **(4 marks)**

Write one sentence justifying your choice and discuss the symmetry properties of the Hamiltonian in each case.

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Space for question 5

Question 6 on next page.

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Q6 Consider an ensemble of 2×2 real symmetric matrices of the form

$$\begin{pmatrix} \alpha & \beta \\ \beta & \delta \end{pmatrix}$$

where α, β, δ are real and have the joint probability distribution $p(\alpha, \beta, \delta)$ which is invariant under orthogonal transformations of the matrix. That is to say, if

$$\begin{pmatrix} \alpha & \beta \\ \beta & \delta \end{pmatrix} \rightarrow \begin{pmatrix} \alpha' & \beta' \\ \beta' & \delta' \end{pmatrix} = O \begin{pmatrix} \alpha & \beta \\ \beta & \delta \end{pmatrix} O^T$$

then $p(\alpha, \beta, \delta) = p(\alpha', \beta', \delta')$.

- (a) Prove that, if we require all the elements to be statistically independent, which is to say

$$p(\alpha, \beta, \delta) = p(\alpha)p(\beta)p(\delta) \quad ,$$

then we can take

$$p(\alpha, \beta, \delta) = N \exp[-A(\alpha^2 + \beta^2 + 2\delta^2)] \quad ,$$

where N is a normalisation constant that depends on A . **(3 marks)**

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Space for question 6

- (b) For this two dimensional matrix ensemble prove that the eigenvalue distribution is given by

$$p(E_1, E_2) = C|E_1 - E_2| \exp[-A(E_1^2 + E_2^2)]$$

where A, C are normalisation constants.

(5 marks)

- (c) For the eigenvalue distribution given in (b) show that the nearest neighbour spacing distribution is given by

$$p(s) = \frac{\pi}{2}s \exp\left[-\frac{\pi}{4}s^2\right] \quad s \geq 0$$

where we have chosen A, C so that $p(s)$ is normalised and has unit mean spacing. **(2 marks)**