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MATHEMATICAL
SCIENCES

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On Metriplectic Dynamics

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Topics in Kinetic Theory

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On Metriplectic Dynamics (Form for Hamilton Dissipation)

J:

Incomplete System ← Cahn-Hilliand
Otto
Ricci Flows

Rayleigh

Complete System

Metriplectic Dynamics

{ Energy Conservation
Entropy Production

{ Physics from
Dissipation
time - Kuznetsov
Viscosity etc

Kaufman, PSM, Grmela (1984)

(1986) Metriplectic Physica BD 410

Kroghal

(2009) J. Phys. Conf. Ser. 169

Kaufman

Overview

- * Hamilton System
- * Grad. flows
- * Metriplectic System
- * Examples
 - 1) finite DoF
 - 2) Generalized bathed Cahn-Hilliand flows

PSM

Ham. System



phase space maps $Z \in Z$ of

continuous system: N variables

$$\Rightarrow \dot{q} = p, \quad \dot{p} = -\frac{\partial H}{\partial q}$$

$$\dot{z} = [z, H] \quad \text{coord.} \quad \dot{z}^i = J^{ij} \frac{\partial H}{\partial z^j} \quad i, j \dots M$$

$[f, g]$ realization of Lie Algebra

* bilinear

* $[f, g] = -[g, f]$

* Jacobi

$[[f, g], h] + \text{cyclic} = 0$

$$J^{ijk} = J^{jie} \frac{\partial J^{jk}}{\partial z^e} + \text{cyclic} = 0$$

$$J_c = \begin{pmatrix} 0_N & I_N \\ -I_N & 0_N \end{pmatrix}$$

$J(z)$ in general

$$[f, g] = \frac{\partial f}{\partial z^i} J^{ij} \frac{\partial g}{\partial z^j}$$

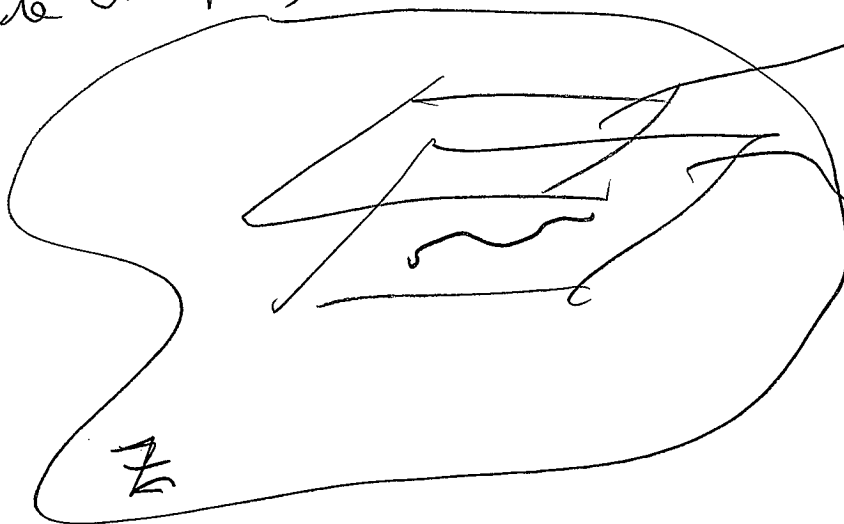
$dH=0$
 \Rightarrow for continuous

Casimir Invariant (1981)

$$[C, f] = 0 \quad \forall f \Leftrightarrow J^{ij} \frac{\partial C}{\partial z^j} = 0$$

Does exist in con. Ham. system

Darboux-Lie Thm
(complete integrability)



usual P.A. planes

$C = \text{const}$

Lie-Poisson

$$J^{ij} = C_{ij}^k z^k$$



Structure consts of Lie Algebra

$$\dot{z} = [z, H+C] = [z, H]$$

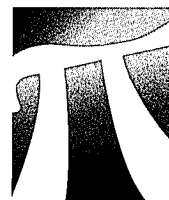
$J \rightarrow$

$$\begin{bmatrix} 0_N & I_N \\ -I_N & 0_N \end{bmatrix}$$

$F = H+C$

$$\frac{\delta F}{\delta z} = 0 \Rightarrow \text{equil}$$

Grad. System (Flows)



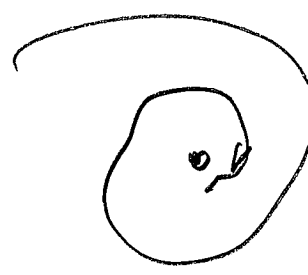
$$\dot{z} = -\nabla E$$

$$\dot{E} = \frac{\partial E}{\partial z^i} \left(-\frac{\partial E}{\partial z^i} \right) \leq 0$$

$$\left. \frac{\partial E}{\partial z} \right|_{z_{eq}} = 0 \quad \text{Lyapunov's Th.}$$

z_{eq} asymptotically stable

Metric Flow



$$\dot{z}^i = g^{ij}(z) \frac{\partial E}{\partial z^j}$$

\uparrow
definite & symmetric

$$(f, g) = \frac{\partial f}{\partial z^i} g^{ij} \frac{\partial g}{\partial z^j} \quad \text{degenerate?}$$

\mathbb{R} -dim

$$(A, B) = \int \frac{\delta A}{\delta \varphi^i} g^{ij} \frac{\delta B}{\delta \varphi^j} dz \quad \text{e.g.}$$

$$(A, B) = \int \frac{\delta A}{\delta \varphi^i(z)} g^{ij} \frac{\delta B}{\delta \varphi^j(z')} dz dz'$$

Mechanics System



$$\dot{z} = \{z, F\}_m = [z, F] + (z, F)$$

$$\neq \dot{H} = 0$$

$$F = H + C = H + S \\ = E + TS$$

$$\dot{H} = \{H, H+C\} + (H, H)$$

$$= [H, H] + [H, S] + (H, H) + (H, S)$$

Build-Inv Lagrangian

$$g^{ij} \frac{\partial H}{\partial z^j} = 0$$

$$\det g = 0$$

Projection

"H"-theorem

$$\neq \dot{S} = [S, F] + (S, F)$$

$$\dot{S} = (S, S) \neq 0$$



Mostly It!

Free Rigid Body



$$\dot{L} = \omega \times L$$

$$L = I \omega$$

$$L_i = I_i \omega_i$$

(No sum)

any. vel

any.

non inert

non.

$$\dot{\omega}_i = \sum_{j,k} \epsilon_{ijk} \omega_j (I_k \omega_k)$$

$i=1, 2, 3$

$$\dot{\omega}_1 = \omega_2 \omega_3 \left(\frac{I_3 - I_2}{I_1} \right)$$

$$H = \sum_i \frac{I_i \omega_i^2}{2}$$

PB

$$[f, g] = \left(\frac{\partial f}{\partial \omega} \times \frac{\partial g}{\partial \omega} \right) \cdot \omega$$

$$= \sum_{i,j,k} \epsilon_{ijk} \frac{\partial f}{\partial \omega_j} \frac{\partial g}{\partial \omega_k} \omega_i$$

LP by $SO(3)$

Cosine (real)

$$\epsilon_{ijk} = C_{jk}^i$$

$$L^2 = \sum_i I_i^2 \omega_i^2$$

check

$$\dot{\omega}_i = L \omega_i, H = \left(\omega \times \frac{\partial H}{\partial \omega} \right)_i = \epsilon_{ijk} \omega_j (I_k \omega_k) \checkmark$$

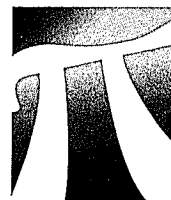
$$\dot{L}^2 = 0$$

$$\Rightarrow \boxed{L^2 = \text{Entropy}}$$

$$(f, g) = - \sum_{i,j,k=1}^3 \alpha \left[\frac{\partial H}{\partial z^i} \frac{\partial H}{\partial z^j} - \delta_{ij} \frac{\partial H}{\partial z^k} \frac{\partial H}{\partial z^k} \right]$$

Wangshu

$$2 \frac{\partial^2 H}{\partial z^i \partial z^j} \frac{\partial H}{\partial z^k} \frac{\partial H}{\partial z^l}$$



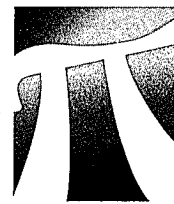
$$g = \left[\nabla H \otimes \nabla H - \|\nabla H\|^2 I \right]_{ij}$$

FRB



stable ones

Vlasov-Landau 4



$$\left. \frac{\partial f}{\partial t} + v \cdot \frac{\partial f}{\partial x} - E \cdot \frac{\partial f}{\partial v} = \frac{\partial f}{\partial t} \right|_L$$

Itan. Part (PJM 1980)

$$\frac{\partial f}{\partial t} + [E, f] = 0$$

$$E = \frac{v^2}{2} - \phi$$

$$\phi_x = -E$$

$$\{F, G\} = \int \frac{\delta F}{\delta f} \mathcal{J} \frac{\delta G}{\delta f} dx dv = \quad (1990)$$

$$\mathcal{J} = -[f, \cdot]$$

structure operator
for sp. can. trans.

$$\{F, G\} = \int \begin{bmatrix} \frac{\delta F}{\delta f} & \frac{\delta G}{\delta f} \end{bmatrix} \mathcal{J} dx dv$$

$$H = \int \frac{v^2 f}{2} + \int \frac{E^2}{2} = \int \frac{v^2 f}{2} + \int S_K f f$$

$$\frac{\delta H}{\delta f} = E$$

$$\frac{\partial f}{\partial t} = \{f, H\} = -[f, E] \quad \checkmark$$

$$\frac{\partial f}{\partial t} = \{f, F\}_m = \{f, F\} + (f, F)$$

$$F = H + S$$

$$S[f] = \int \mathcal{C}(f) dx dv$$

candidate entropies

$$E=0$$

$$\Rightarrow \left[f, \frac{v^2}{2} \right] = -\frac{\partial f}{\partial x} \cdot v$$

Generalized
Lagrange - Least - Squares

$$(a, b) = \frac{\partial}{\partial z^i} g^{ij} \frac{\partial g}{\partial z^j}$$

$$(A, B) = - \iint \left[\frac{\partial}{\partial v_i} \frac{\delta A}{\delta f(z)} - \frac{\partial}{\partial v_i'} \frac{\delta B}{\delta f(z')} \right] \times \left[\frac{\partial}{\partial v_j} \frac{\delta B}{\delta f(z)} - \frac{\partial}{\partial v_j'} \frac{\delta A}{\delta f(z')} \right] T_{ij}(z, z') dz dz'$$

$$T_{ij} = \frac{w_{ij}(z, z')}{2} M(f(z)) M(f(z'))$$

$$w_{ij}(z, z') = w_{ji}(z', z)$$

$$S[f] = \int s(f) dz$$

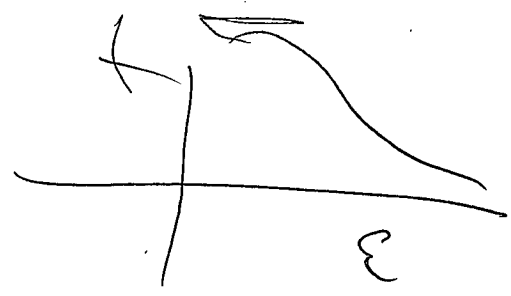
$$\frac{d^2 s}{df^2} M = 1$$

Matrix

$$S(H + S) = 0 \Rightarrow$$

$$\epsilon_p + s'(f) = 0$$

$$f = (s')^{-1}(-\epsilon), \quad \text{monoton}$$



choose

$$f \Rightarrow s' \Rightarrow s$$

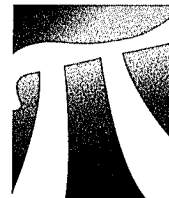
$$\Rightarrow s'' \Rightarrow M$$

\Rightarrow Formal
H-Theorem

So what?

One lesson!

Make up models
of H-Tree



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