

# a field theory of turbulence

Predrag Cvitanović and Han Liang

[ChaosBook.org/overheads/spatiotemporal](https://ChaosBook.org/overheads/spatiotemporal)

→ chaotic field theory talks, papers

celebrating David K. Campbell's 37th birthday  
Boston University

October 23, 2024

### 3 theorists walk into a bar

then this happens

they order one lattice scalar fi four each

$$\frac{d^2\phi_t}{dt^2} \pm \frac{1}{(\Delta x)^2} (\phi_{t+1} + \phi_{t-1} - 2\phi_t) - \phi_t + \phi_t^3 = 0$$

what's up with  $\pm$  ?

(see the chatGTP foundational 1985 Cvitanović, Gunaratne and Campbell<sup>1</sup>  
“*Nonlinear dynamics of a Hamiltonian system near a degenerate elliptic point*” paper)

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<sup>1</sup>P. Cvitanović et al., Phys. Rev. A **31**, 3061–3074 (1985).

when they go low, we go high

## Campbell

takes the low road

$$\frac{d^2 \phi_n}{dt^2} - \frac{1}{(\Delta x)^2} (\phi_{n+1} + \phi_{n-1} - 2 \phi_n) - \phi_n + \phi_n^3 = 0$$

neighbors coupling strength  
 $1/(\Delta x)^2$

oscillatory, kinky, breathers,  
intrinsic localized modes<sup>a</sup>

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<sup>a</sup>D. K. Campbell et al., Phys. Today 57, 43–49 (2004).

## Cvitanović

takes the high road

$$\frac{d^2 \phi_n}{dt^2} + \frac{1}{\mu^2} (\phi_{n+1} + \phi_{n-1} - 2 \phi_n) - \phi_n + \phi_n^3 = 0$$

Klein-Gordon mass  
 $\mu^2 = -(\Delta x)^2$

hyperbolic, unstable,  
inverted potential,  
turbulence, utter chaos<sup>a</sup>

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<sup>a</sup>H. Liang and P. Cvitanović, J. Phys. A 55, 304002 (2022).

# when they go low, we go high

## material boy

takes the low road

$$\frac{d^2 \phi_n}{dt^2} - \frac{1}{(\Delta x)^2} (\phi_{n+1} + \phi_{n-1} - 2\phi_n) - \phi_n + \phi_n^3 = 0$$

Fermi-Pasta-Ulam-Tsingou

materials world : oscillatory,  
kinky, breathers, intrinsic  
localized modes<sup>a</sup>

<sup>a</sup>D. K. Campbell et al., Phys. Today 57, 43–49 (2004).

## gatto nero

discretize time

$$\begin{aligned} & (\phi_{n,t+1} + \phi_{n,t-1} - 2\phi_{n,t}) \\ + & \frac{1}{\mu^2} (\phi_{n+1,t} + \phi_{n-1,t} - 2\phi_{n,t}) \\ & - \phi_{n,t} + \phi_{n,t}^3 = 0 \end{aligned}$$

rescale time, Laplacian  $\square$

$$-\square \phi_z + \mu^2 (\phi_z - \phi_z^3) = 0$$

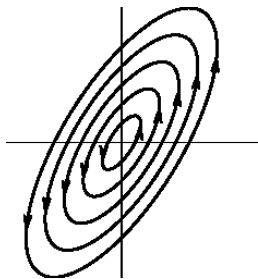
$d$ -dimensional Euclidean  
Klein-Gordon field theory

cat herding : hyperbolic,  
unstable, utter chaos<sup>a</sup>

<sup>a</sup>H. Liang and P. Cvitanović, J. Phys. A 55, 304002 (2022).

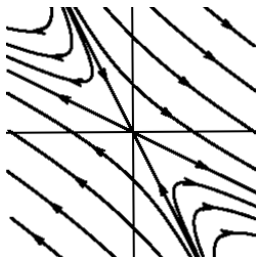
now you may space out for the rest of the talk :)

harmonic field theory



oscillatory eigenmodes,  
crystals,  
solid state physics

chaotic field theory



hyperbolic instabilities,  
chaos, turbulence

## no one has taken the high road?

### solid state physics

#### Fermi-Pasta-Ulam-Tsingou

$$\frac{d^2 \phi_n}{dt^2} - \frac{1}{(\Delta x)^2} (\phi_{n+1} + \phi_{n-1} - 2\phi_n) - \phi_n + \phi_n^3 = 0$$

curiously, the high road  $\phi^4$  is not even mentioned in 2019 overview of all  $\phi^4$  models<sup>a</sup>

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<sup>a</sup>D. K. Campbell, "Historical overview of the  $\phi^4$  model", in *A Dynamical Perspective on the  $\phi^4$  Model* (Springer, 2019) Chap. 1, pp. 1–22.

### chaotic field theory

#### Euclidean Klein-Gordon $\phi^4$

$$-\square \phi_z + \mu^2(\phi_z - \phi_z^3) = 0$$

Kadanoff<sup>a</sup> explains the  $(\Delta x)^2$  oscillatory physics, but dares not venture into imaginary  $\Delta x$  lands, as

“dragons live here”

we have breached into this domain hitherto reputed unreachable, and report back that only kittens live here

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<sup>a</sup>L. P. Kadanoff, *Statistical Physics: Statics, Dynamics and Renormalization*, (World Scientific, Singapore, 2000).

# it was always there, in plain sight



$\sin \phi \Leftrightarrow \sinh \phi$  etc....<sup>2,3</sup>

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<sup>2</sup>M. Abramowitz and I. A. Stegun, *Handbook of Mathematical Functions*, 3rd ed. (Dover, New York, 1965).

<sup>3</sup>D. Bishop, *Dawn Bishop*, 2016.

**Q. why a "chaotic" field theory?**

turbulence !



# a motivation : need a theory of **large** turbulent domains

a turbulent pipe flow<sup>4</sup>



we have a detailed theory of **small** turbulent fluid cells

can we can we construct the **infinite** pipe by coupling small turbulent cells ?

Q. what would that theory look like ?

A. it's here, it's nothing like the above sketch

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<sup>4</sup>M. Avila and B. Hof, Phys. Rev. E 87, 063012 (2013).

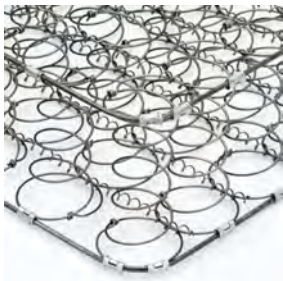
**Q. why a "chaotic" field theory?**

many-body chaos !

## a theory of ( $N \rightarrow \infty$ )-body chaos

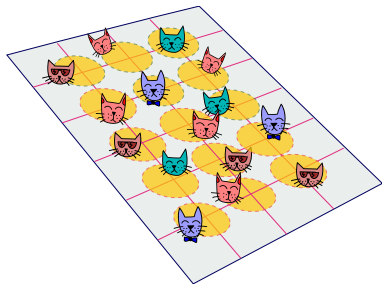
take-home :

traditional field theory



Helmholtz

chaotic field theory



damped Poisson, Yukawa

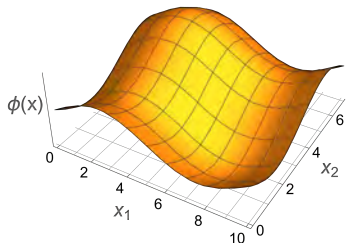
- 1 what this is about
- 2 semiclassical field theory
- 3 deterministic field theory
- 4 bye bye, dynamics

# lattice field theory

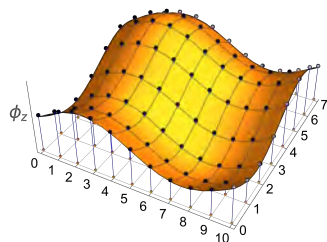
here - “lattice” for pedagogy - continuum essentially the same

## discretization of a 2D field

scalar field evaluated on lattice points



field  $\phi(x)$   
over continuous  
coordinates  $(x_1, x_2)$



discretized field  $\phi_z$   
over lattice  $\mathbb{A}$ , integer  
coordinates  $(z_1, z_2)$

horizontal: spatiotemporal coordinate,

lattice sites marked by  $\circ$ , labelled by  $z \in \mathbb{Z}^2$

vertical: value of the lattice site field  $\phi_z \in \mathbb{R}$

plotted as a bar centred at lattice site  $(z_1, z_2)$

how likely is a hurricane?

determine probability of field configuration  $\Phi$

$$p(\Phi) = \frac{1}{Z} e^{-S[\Phi]}$$

wisdom of quantum mechanicians. Or stochasticsians

# semiclassical field theory

sum over all configurations !



# quantum field theory

## path integral

field configuration  $\Phi$  occurs with probability amplitude

$$p(\Phi) = \frac{1}{Z} e^{\frac{i}{\hbar} S[\Phi]}, \quad Z = Z[0]$$

partition sum = integral over all configurations

$$Z[J] = \int [d\phi] e^{\frac{i}{\hbar} (S[\Phi] + \Phi \cdot J)}, \quad [d\phi] = \prod_z^{\mathbb{A}} \frac{d\phi_z}{\sqrt{2\pi}}$$

evaluate how ? here : WKB or semiclassical approximation

## method of stationary phase

### Euler–Lagrange equation

$$\frac{\delta S[\Phi_c]}{\delta \phi_z} = 0$$

a global **deterministic** solution  $\Phi_c$  satisfies this local extremal condition on **every** lattice site  $z$

### WKB or semiclassical approximation

$$S[\Phi] = S[\Phi_c] + \frac{1}{2}(\Phi - \Phi_c)^\top \mathcal{J}_c (\Phi - \Phi_c) + \dots$$

### orbit Jacobian operator

$$(\mathcal{J}_c)_{z'z} = \left. \frac{\delta^2 S[\Phi]}{\delta \phi_{z'} \delta \phi_z} \right|_{\Phi = \Phi_c}$$

## semiclassical field theory

deterministic solution  $\Phi_c$  probability amplitude

$$p(\Phi_c) = \frac{1}{Z} \frac{e^{iS[\Phi_c]+im_c}}{|\text{Det } \mathcal{J}_c|^{1/2}}, \quad Z = Z[0]$$

partition sum : support on deterministic solutions over  $\mathbb{A}$

$$Z_{\mathbb{A}}[J] = \sum_c \frac{e^{i(S[\Phi_c]+m_c+\Phi_c \cdot J)}}{|\text{Det } \mathcal{J}_c|^{1/2}}$$

example : Gutzwiller trace formula<sup>5</sup>

$$\int_{\mathbb{A}} [d\Phi] A[\Phi] e^{iS[\Phi]} \approx \sum_c A[\Phi_c] \frac{e^{iS[\Phi_c]+im_c}}{|\text{Det } \mathcal{J}_c|^{1/2}}$$

1D temporal lattice  $\mathbb{Z}$ , or continuous time quantum mechanics,  
so **not** field theory

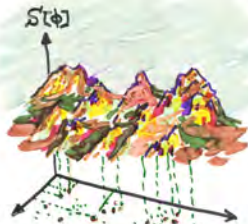
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<sup>5</sup>M. C. Gutzwiller, J. Math. Phys. **8**, 1979–2000 (1967).

## bird's eye view : semiclassical field theory

a fractal set of saddles

TURBULENT Q.F.T. ?



$$\langle \text{observable} \rangle = \sum_{\text{set}}^{\text{fractal}} \frac{e^{i S_n[\phi_c]/\hbar}}{\sqrt{\frac{\partial^2 S}{\partial \phi_i \partial \phi_j}}}$$

learn to **count** + weigh unstable saddles

deterministic field theory

is its WKB backbone

extremal condition  $\Rightarrow$

$$\frac{\delta S[\Phi_c]}{\delta \phi_z} = 0$$

deterministic solution  $\Phi_c$   
satisfies  
defining equations  
on **every** lattice site

- 1 what this is about
- 2 semiclassical field theory
- 3 **deterministic field theory**
  - 1 periodic states
  - 2 stability exponents
  - 3 deterministic partition sums
- 4 periodic orbit theory
- 5 bye bye, dynamics

fluid turbulence is described by

## deterministic field theory

deterministic partition function :  
sum over the deterministic solutions

**first : determine "all"**

periodic states

## think globally, act locally

definition : **periodic state** is

**a global deterministic solution**

$$\begin{aligned}\Phi_c &= \{\phi_{c,z}\} \\ &= \text{set of lattice site field values}\end{aligned}$$

periodic along each translationally invariant direction

that satisfies the

**local condition : Euler–Lagrange equation**

$$F[\Phi_c]_z = 0$$

on **every** lattice site  $z$  of multi-periodic primitive cell  $\mathbb{A}$



# what's this "Euler–Lagrange equation" ?

remember gatto nero ?

discretized spacetime  $\phi^4$

$$\begin{aligned} & (\phi_{n,t+1} + \phi_{n,t-1} - 2\phi_{n,t}) \\ + & (\phi_{n+1,t} + \phi_{n-1,t} - 2\phi_{n,t}) \\ & - \mu^2(\phi_{n,t} + \phi_{n,t}^3) = F[\Phi]_{n,t} \end{aligned}$$

$\phi^4$  Euler–Lagrange equation

$$F[\Phi]_z = -\square \phi_z + \mu^2(\phi_z - \phi_z^3) = 0$$

hyperbolic, utter chaos<sup>a</sup>

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<sup>a</sup>H. Liang and P. Cvitanović, J. Phys. A 55, 304002 (2022).

$d$ -dimensional  
Euclidean Klein-Gordon

examples :

$$-\square \phi_z + \mu^2 \phi_z = 0$$

$$-\square \phi_z + \mu^2 \phi_z - m_z = 0$$

$$-\square \phi_z + \mu^2 (1/4 - \phi_z^2) = 0$$

$$-\square \phi_z + \mu^2 (\phi_z - \phi_z^3) = 0$$

free-field theory

spatiotemporal cat

spatiotemporal  $\phi^3$  theory

spatiotemporal  $\phi^4$  theory

## interesting. But. It is not Physics, is it?

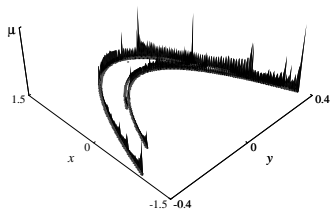
chaos is beautiful

chaos is pretty pix

Hénon map

$$x_{n+1} = 1 - ax_n^2 + by_n$$

$$y_{n+1} = x_n$$



Hénon natural measure

Klein-Gordon ain't pretty

$$-\square \phi_z + \mu^2 \phi_z = 0$$

$$-\square \phi_z + \mu^2 \phi_z - m_z = 0$$

$$-\square \phi_z + \mu^2 (1/4 - \phi_z^2) = 0$$

$$-\square \phi_z + \mu^2 (\phi_z - \phi_z^3) = 0$$

free-field theory

spatiotemporal cat

spatiotemporal  $\phi^3$  theory

spatiotemporal  $\phi^4$  theory

wuts this?

nature don't use ' $\phi^3$ '

yes it does :)<sup>6</sup>

<sup>6</sup>O. Biham and W. Wenzel, Phys. Rev. Lett. 63, 819 (1989).

# chaos theory has been deterministic field theory all along !

## temporal lattice

Hénon map

$$x_{n+1} = 1 - ax_n^2 + by_n$$

$$y_{n+1} = x_n$$

written as a 2-step recurrence relation

$$x_{n+1} - 1 + ax_n^2 - bx_{n-1} = 0$$

rescale  $x_t \Rightarrow \phi_z$ , set  $b = -1$ ,  
Hénon parameter  $a \Leftrightarrow$  mass  $\mu^2$

$$\mu^2 = 2\sqrt{a+1}$$

to me, it's beautiful :

## $\phi^3$ Euler-Lagrange equation

$$\begin{aligned} F[\Phi]_z &= -\square \phi_z + \mu^2 (1/4 - \phi_z^2) \\ &= 0 \end{aligned}$$

## 'Hamiltonian' $\Rightarrow$ 'Lagrangian'

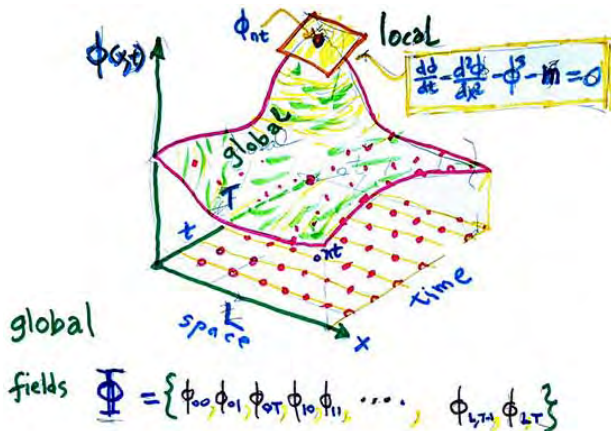
forward in time

Arnol'd cat map  $\Rightarrow$  spatiotemporal cat

Hénon map  $\Rightarrow \phi^3$

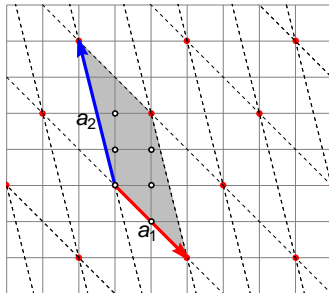
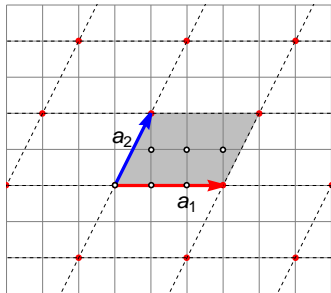
## think globally, act locally

a **global** deterministic solution  $\Phi_{nt}$



satisfies the **local** Euler–Lagrange equation at each lattice site

## periodic state's primitive cell



two primitive cells  $[3 \times 2]_1$  that tile the same periodic state

## $[L \times T]_S$ lattice tiling, visualized as brick wall

for example,

$\phi_{11}$	$\phi_{21}$	$\phi_{01}$	$\phi_{11}$	$\phi_{21}$	$\phi_{01}$
$\phi_{10}$	$\phi_{20}$	$\phi_{00}$	$\phi_{10}$	$\phi_{20}$	$\phi_{00}$
$\phi_{21}$	$\phi_{01}$	$\phi_{11}$	$\phi_{21}$	$\phi_{01}$	$\phi_{11}$
$\phi_{20}$	$\phi_{00}$	$\phi_{10}$	$\phi_{20}$	$\phi_{00}$	$\phi_{10}$
$\phi_{01}$	$\phi_{11}$	$\phi_{21}$	$\phi_{01}$	$\phi_{11}$	$\phi_{21}$
$\phi_{00}$	$\phi_{10}$	$\phi_{20}$	$\phi_{00}$	$\phi_{10}$	$\phi_{20}$

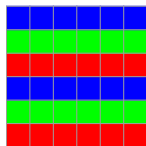
spacetime brick wall tiled by a  $[3 \times 2]_1$  'brick'

## examples of field configurations : spatiotemporal mosaics

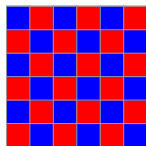
### site field values heat map color-coded



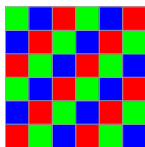
$[3 \times 1]_0$



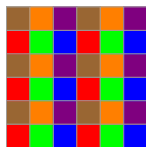
$[1 \times 3]_0$



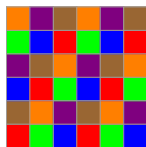
$[2 \times 1]_1$



$[3 \times 1]_1$



$[3 \times 2]_0$



$[3 \times 2]_1$

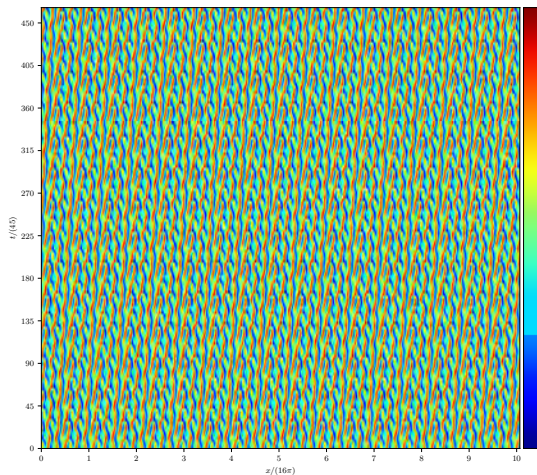
tilings of  $[6 \times 6]$  domain by smaller primitive cells

symbols : Aubry's anti-integrable limit<sup>7,8</sup>

<sup>7</sup>S. Aubry and G. Abramovici, *Physica D* **43**, 199–219 (1990).

<sup>8</sup>S. V. Williams et al., *Nonlinear chaotic lattice field theory*, In preparation, 2024.

## continuum example : spacetime tiled by a larger tile



Kuramoto-Sivashinsky tiling by  
relative periodic invariant 2-torus  $(L, T) = (33.73, 35)$



## computing periodic states

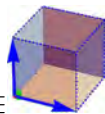
search for zeros of Euler–Lagrange equation

$$F[\Phi_c]_z = 0$$

the entire **global periodic state**  $\Phi_c$  over primitive cell  $\mathbb{A}$  is  
a single **point**  $(\phi_1, \phi_2, \dots, \phi_n)$

in the  $N_c$ -dimensional state space,

$\Phi_c \in$





- 1 what this is about
- 2 semiclassical field theory
- 3 deterministic field theory
  - 1 periodic states
  - 2 **stability exponents**
  - 3 deterministic partition sums
- 4 periodic orbit theory
- 5 bye bye, dynamics

**second : Hill-Poincaré weight of a periodic state**

stability exponents

## The Importance of Being $\Phi_c$

$\Phi_c$  is an **exact, deterministic** solution, so its

**probability density**

is  $N_c$ -dimensional Dirac **delta function** ( **!!! determinism !!!** )

$$\rho_c(\Phi) = \frac{1}{Z} \delta(F[\Phi])$$

and

**probability weight of deterministic solution**  $\Phi_c$

$$\int_{\mathcal{M}_c} [d\Phi] \delta(F[\Phi]) = \frac{1}{|\text{Det } \mathcal{J}_c|}$$

$\mathcal{M}_c$  = small neighborhood of periodic state  $\Phi_c$

our task<sup>10</sup> : **evaluate**  $\text{Det } \mathcal{J}_c$

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<sup>10</sup>D. K. Campbell and P. Cvitanović, *Physica D* **9**, 1–3 (1983).

## the most important thing : understand perturbations

- find a deterministic solution

$$F[\Phi_c]_z = 0 \quad \text{fixed point condition}$$

- evaluate  $\text{Det } \mathcal{J}_c$  of

### orbit Jacobian operator

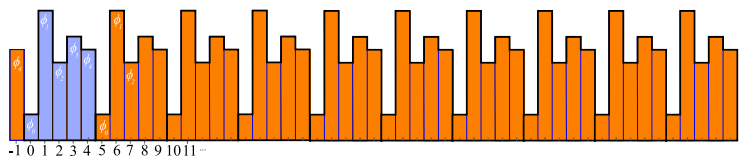
$$(\mathcal{J}_c)_{z'z} = \frac{\delta F[\Phi_c]_{z'}}{\delta \phi_z}$$

what does this global orbit Jacobian operator do?

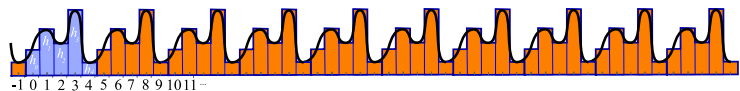
### global stability

of periodic state  $\Phi_c$ , perturbed everywhere

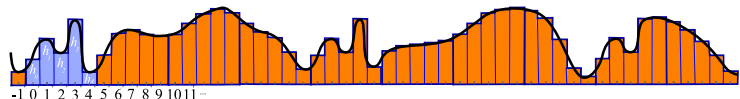
## perturbations are into full state space



repeats of a period-5 periodic state  $\Phi_C$



an **internal** perturbation  $h_Z$ , periodicity of  $\Phi_C$ , has discrete spectrum, evaluated over  $\Phi_C$ 's primitive cell



a **transverse** perturbation  $h_Z$  has continuous spectrum, evaluated over  $\Phi_C$ 's Brillouin zone<sup>11</sup>

<sup>11</sup>A. S. Pikovsky, Phys. Lett. A **137**, 121–127 (1989).

## the most critical thing

functional 'fluctuation' determinant

$$\text{Det } \mathcal{J}_c$$

**must** be computed on the

infinite Bravais lattice



## stability exponent of periodic state $\Phi_c$

**new !** assign to each periodic state  $c$   
*stability exponent*  $\lambda_c$  per unit-lattice-volume

**exact deterministic weight**

$$\frac{1}{|\text{Det } \mathcal{J}_c|} = e^{-N_c \lambda_c}$$

in **any** spacetime dimension

- $\lambda_c$  : stability exponent
- $N_c$  :  $\Phi_c$  Bravais lattice volume, the number of lattice sites in the primitive cell

vastly preferable to the  
dynamical systems forward-in-time formulation

## wisdom of solid state physicists

### exact stability exponent

is given by bands over the Brillouin zone

traditional periodic orbit theory<sup>12,13,14</sup>

alles falsch :(

is not smart :

finite periodic states Hill determinants are only approximations

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<sup>12</sup>M. C. Gutzwiller, J. Math. Phys. **8**, 1979–2000 (1967).

<sup>13</sup>D. Ruelle, Bull. Amer. Math. Soc **82**, 153–157 (1976).

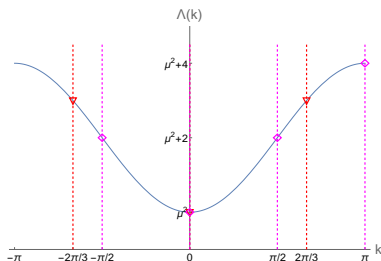
<sup>14</sup>P. Cvitanović et al., *Chaos: Classical and Quantum*, (Niels Bohr Inst., Copenhagen, 2024).

# temporal lattice orbit Jacobian operator spectra $\Lambda(k)$

smooth curves : Brillouin zone bands<sup>15</sup>

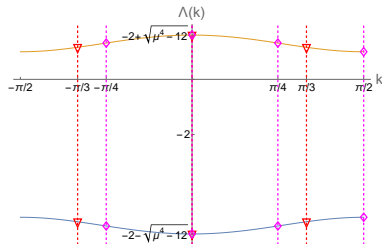
discrete points : orbit Jacobian matrix spectrum consists of  $n$  eigenvalues embedded into  $\Lambda(k)$

## 1D compact boson



period 3 (triangles)  
period 4 (diamonds)

## 1D $\phi^3$ theory



period 2  $\Phi_{LR} = \{\phi_L, \phi_R\}$   
period 6 (triangles)  
period 8 (diamonds)

<sup>15</sup>H. Liang and P. Cvitanović, J. Phys. A 55, 304002 (2022).

## wisdom of solid state physicists

in 1D temporal lattice, the stability exponent

$$\lambda_c = \frac{1}{n_c} \ln \text{Det } \mathcal{J}_c$$

is given by the band integral over the Brillouin zone

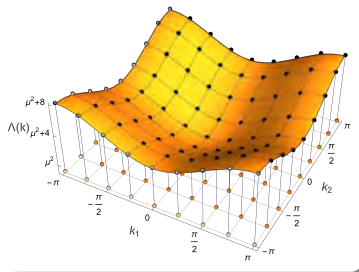
**exact stability exponent of a periodic state  $c$**

$$\begin{aligned} \lambda_c &= \frac{1}{2\pi} \int_{-\pi/n_c}^{\pi/n_c} dk \ln \left[ 4 \sin^2 \frac{n_c k}{2} + \mu_c^2 \right] \\ &= \ln \mu_c^2 + 2 \ln \frac{1 + \sqrt{1 + 4/\mu_c^2}}{2} \end{aligned}$$

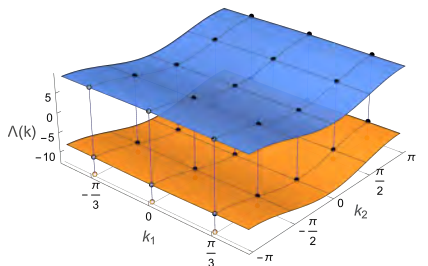
# spatiotemporal lattice orbit Jacobian operator spectra ( $k_1, k_2$ )

smooth surfaces : Brillouin zone bands

massive compact boson



$\phi^4$  theory in 2D



black dots : orbit Jacobian matrix eigenvalues,  
finite volume primitive cells

[left] primitive cell periodicity  $[8 \times 8]_0$

[right] primitive cell tiled by repeats of  $[2 \times 1]_0$  periodic state

## wisdom of solid state physicists

in 2D spacetime, the stability exponent

$$\lambda_c = \frac{1}{N_c} \ln \text{Det } \mathcal{J}_c$$

is given by the band integral over the Brillouin zone

**exact stability exponent of a periodic state  $c$**

$$\lambda_c = \frac{1}{(2\pi)^2} \int_{-\pi/L_c}^{\pi/L_c} \int_{-\pi/T_c}^{\pi/T_c} dk_1 dk_2 \ln \left( p(k_1)^2 + p(k_2)^2 + \mu_c^2 \right),$$

'lattice momentum'  $p = 2 \sin \frac{k}{2}$

can you do it analytically ?

- 1 what this is about
- 2 semiclassical field theory
- 3 deterministic field theory
  - 1 periodic states
  - 2 stability exponents
  - 3 **deterministic partition sums**
- 4 periodic orbit theory
- 5 bye bye, dynamics

fluid turbulence is described by

## deterministic field theory

deterministic partition function :  
sum over the deterministic solutions



## wisdom of statistical mechanics

### partition function

field configuration  $\phi$  occurs with probability

$$p(\phi) = \frac{1}{Z} e^{-S[\phi]}, \quad Z = Z[0]$$

partition function = sum over all field configurations

$$Z_{\Lambda}[J] = \int [d\phi] e^{-S[\phi] + \phi \cdot J}, \quad [d\phi] = \prod_z^{\Lambda} \frac{d\phi_z}{\sqrt{2\pi}}$$

## definition : deterministic field theory

deterministic partition function has support only on the solutions  $\Phi_c$  to saddle-point condition

$$F[\Phi_c]_z = \frac{\delta \mathcal{S}[\Phi_c]}{\delta \phi_z} = 0$$

which we refer to as

### Euler–Lagrange equation

$$F[\Phi_c]_z = 0$$

note : works both for dissipative and Hamiltonian systems

## deterministic partition sum

$\Phi_c$  is an exact, deterministic solution, so its

### probability density

is  $N_c$ -dimensional Dirac delta function (determinism !!!)

$$p_c(\Phi) = \frac{1}{Z} \delta(F[\Phi])$$

and<sup>16</sup>

### deterministic partition sum

$$Z_{\mathbb{A}}[\mathbf{J}] = \sum_c \int_{\mathcal{M}_c} [d\Phi] \delta(F[\Phi]) e^{\Phi \cdot \mathbf{J}} = \sum_c \frac{e^{\Phi_c \cdot \mathbf{J}}}{|\text{Det } \mathcal{J}_c|}$$

$\mathcal{M}_c$  = small neighborhood of periodic state  $\Phi_c$

sum over probabilities of all periodic states over primitive cell  $\mathbb{A}$

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<sup>16</sup>P. Cvitanović and H. Liang, *A chaotic lattice field theory in two dimensions*, In preparation, 2024.

## deterministic field theory

### deterministic partition sum is a-mazing !

literally the sum over all periodic states  $c$

$$Z[\beta, s] = \sum_c t_c$$
$$t_c = \left( e^{\beta \cdot a_c - \lambda_c - s} \right)^{N_c}$$

- $t_c$  : probability weight of periodic state  $c$
- $\lambda_c$  : stability exponent
- $a_c$  : Birkhoff average of observable  $a$  over periodic state  $\Phi_c$
- $N_c$  : Bravais lattice volume
- $s$  : 'entropy' parameter

## field theorist's chaos

### definition : chaos is

expanding  
exponential  $\#$

Hill determinants  
periodic states

$\text{Det } \mathcal{J}_c$   
 $N_{\mathbb{A}}$

the precise sense in which  
a (discretized) field theory is deterministically chaotic

**note** : there is no 'time' in this definition

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- 4 **periodic orbit theory**
- 5 bye bye, dynamics

periodic orbit theory

### 3 theorists walk into a bar

then this happens

one says : if you have a symmetry,

**you must use it !**

replace the partition sum by the zeta function :

$$Z[\beta, s] = \frac{d}{ds} \ln \zeta[\beta, s]$$

the two solid state guys get up, go to another bar

what's up with  $\zeta[\beta, s]$  ?

(see the chatGTP foundational 1984 Campbell and Cvitanović<sup>17</sup>

*"The Frobenius-Floquet matrix: Exponential of a Hamiltonian"* paper)

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<sup>17</sup>D. K. Campbell and P. Cvitanović, *Physica D* **10**, 58–72 (1984).



use shadowing

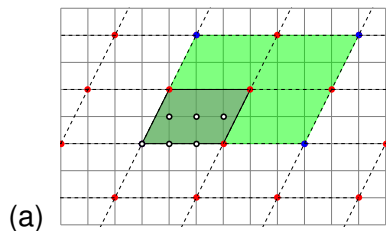
new !

spatiotemporal zeta function

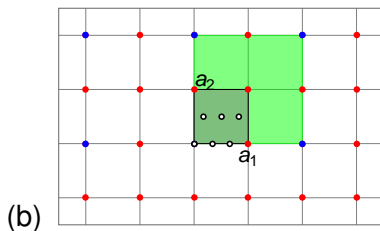
## prime periodic state

$\Phi_c$  is either prime,  
or a repeat of a **prime periodic state**  $\Phi_p$

## every Bravais lattice is hypercubic



- (a) Bravais lattice  $[6 \times 4]_2$ , blue dots, is a sublattice of  
(b)  $[3 \times 2]_1$ , blue and red dots



prime periodic state : primitive cell is a  $[1 \times 1]_0$  unit square (gray)  
 $4^{th}$ -repeat of a prime : primitive cell is  $[2 \times 2]_0$  (green)

## wisdom of mathematicians

for every translational symmetry, replace the partition sum over periodic states  $\Phi_c$

### 'Selberg' trace formula

$$Z[\beta, s] = \sum_c t_c$$

by sum over prime periodic states  $\Phi_p$  and their repeats,

### deterministic 'Ruelle' zeta function

2 spatiotemporal dim : a product over all prime orbits<sup>a</sup>

$$1/\zeta = \prod_p 1/\zeta_p, \quad 1/\zeta_p = \prod_{n=1}^{\infty} (1 - t_p^n)$$

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<sup>a</sup>J. Bell, *Euler and the pentagonal number theorem*, 2005.

## wisdom of Euler, ..., Weierstrass

2D spatiotemporal

**prime orbit zeta function**

$$1/\zeta_p(s) = \tau_p^{-\frac{1}{24}} \eta(\tau_p)$$

with the imaginary phase parameter

$$\tau_p = i \frac{N_p}{2\pi} (-\lambda_p + s),$$

$\eta(\tau)$  : Dedekind eta function

is a modular function<sup>18,19,20</sup>

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<sup>18</sup>J. L. Cardy, Nucl. Phys. B **270**, 186–204 (1986).

<sup>19</sup>E. V. Ivashkevich et al., J. Phys. A **35**, 5543–5561 (2002).

<sup>20</sup>A. Maloney and E. Witten, J. High Energy Phys. **2010**, 029 (2010).

- 1 what this is about
- 2 semiclassical field theory
- 3 deterministic field theory
- 4 periodic orbit theory
- 5 **shadowing**
- 6 bye bye, dynamics

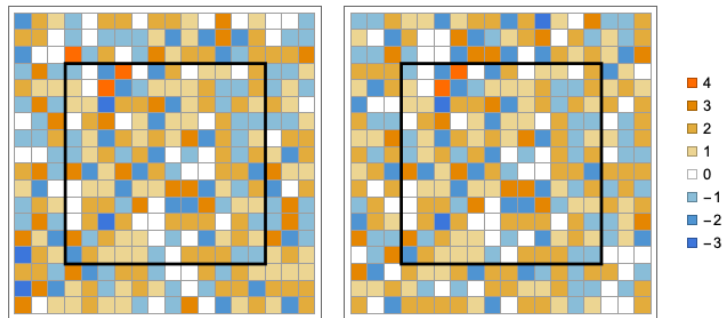
why does it work ?

shadowing !

short-periods periodic states dominate

## shared mosaics

### 2 periodic states, shared sub-mosaic



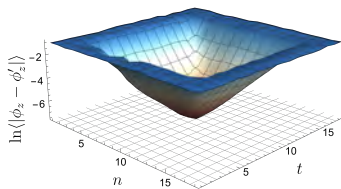
Color coded : 8-letter alphabet

Mosaics of two  $[18 \times 18]_0$  periodic states which share the the black square  $[12 \times 12]$  sub-mosaic

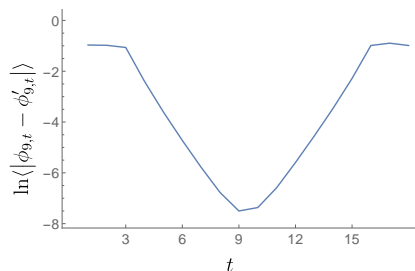
## shadowing

log of the mean site-wise field value distances  $|\phi_z - \phi'_z|$

across the primitive cell



along  $z = (9, t)$  line



the slope = approx. Klein-Gordon mass  $\mu$   
(as in the massive boson Green's function)



- 1 what this is about
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- 5 **predict something**
- 6 bye bye, dynamics

**predict observables**

what is all this good for ?

## expectation value of an observable

### deterministic partition sum

sum over all deterministic solutions  $c$

$$Z[\beta, \mathbf{s}] = \sum_c t_c$$
$$t_c = \left( e^{\beta \cdot a_c - \lambda_c - s} \right)^{N_c}$$

- $\lambda_c$  : stability exponent
- $a_c$  : Birkhoff average, observable  $a$  over periodic state  $\Phi_c$
- $N_c$  :  $\Phi_c$  Bravais lattice volume

### observables

for a deterministic solution  $\Phi_c$ , the *Birkhoff average* of observable  $a$  is

$$a[\Phi]_c = \frac{1}{N_c} \sum_{z \in \mathbb{A}} a_z$$

for example, if observable  $a_z = \phi_z$ , the Birkhoff average is the average 'height'  $\phi_z$

## zeta function predicts

expectation value of any observable 'a'

$$\langle a \rangle = \left. \frac{\frac{\partial \zeta[\beta, s]}{\partial \beta}}{\frac{\partial \zeta[\beta, s]}{\partial s}} \right|_{\beta=0, s=s_0} .$$

where one needs to<sup>21</sup>

**average observable over each prime orbit**

$$\langle a \rangle_p = \frac{1}{N_{\mathbb{A}}} \sum_z^{\mathbb{A}} a(\Phi_p)_z$$

... details .....

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<sup>21</sup>P. Cvitanović et al., *Chaos: Classical and Quantum*, (Niels Bohr Inst., Copenhagen, 2024).

- 1 what this is about
- 2 semiclassical field theory
- 3 deterministic field theory
- 4 chaotic field theories
- 5 **bye bye, dynamics**

## bye bye, dynamics

- 1 Q. : describe states of turbulence in infinite spatiotemporal domains
- 2 A. : determine, weigh all prime spatiotemporal periodic states

there is **no** more time

there is only determination of

admissible spacetime periodic states

## insight 1 : how is turbulence described?

### **not by the evolution of an initial state**

exponentially unstable system have finite (Lyapunov) time and space prediction horizons

but

### **by enumeration of admissible field configurations**

and their stability exponents

## insight 2 : description of turbulence by d-tori

### 1 time, 0 space dimensions

a state space point is *periodic* if its orbit returns to itself after a finite time  $T$ ; such orbit tiles the time axis by infinitely many repeats

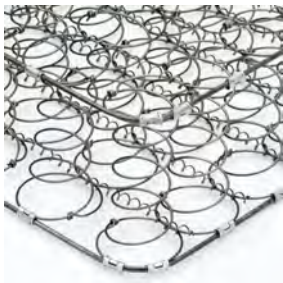
### 1 time, $d-1$ space dimensions

a state space point is *spatiotemporally periodic* if it belongs to an invariant  $d$ -torus,  
i.e., a periodic state  $\Phi_c$  that tiles the Bravais lattice  $\mathcal{L}_c$  with period  $\ell_j$  in  $j$ th lattice direction



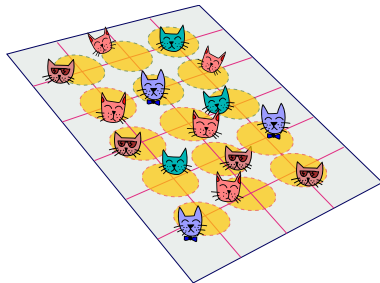
## take-home :

traditional field theory



Helmholtz

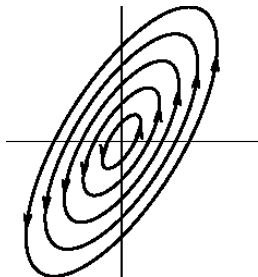
chaotic field theory



damped Poisson, Yukawa

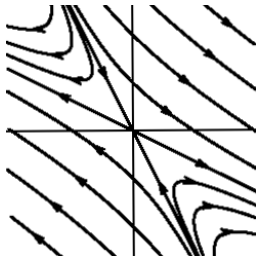
## take-home :

harmonic field theory



oscillatory eigenmodes

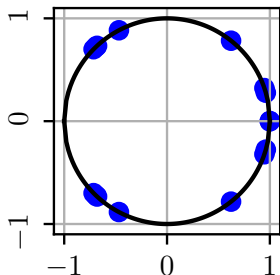
chaotic field theory



hyperbolic instabilities

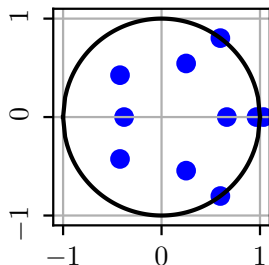
don't believe us? take it from the masters :

stable seed mode



oscillatory eigenmodes  
 $k_0 = 1$   $q$ -breather

unstable periodic orbit



hyperbolic and  
oscillatory instabilities

Floquet multipliers of an 8-particle  $\alpha$ -FPUT system<sup>22</sup>



**if anyone asks : extra slides**

## ODEs, PDEs linear operators wisdom

Hill's 1886 formula<sup>23</sup>

Gel'fand-Yaglom 1960 theorem<sup>24</sup>

**orbit Jacobian operator  $\mathcal{J}$  is fundamental**

temporal evolution Jacobian matrix  $J$  is merely  
one of the methods to compute it

all of dynamical systems theory is subsumed in spatiotemporal  
field-theoretic formulation

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<sup>23</sup>G. W. Hill, Acta Math. **8**, 1–36 (1886).

<sup>24</sup>I. M. Gel'fand and A. M. Yaglom, J. Math. Phys. **1**, 48–69 (1960).

## orbit stability vs. temporal stability

### orbit Jacobian matrix

$\mathcal{J}_{z'z} = \frac{\delta F[\Phi]_{z'}}{\delta \phi_z}$  stability under **global** perturbation of the whole orbit

for  $n$  large, a huge  $[dn \times dn]$  matrix

### temporal Jacobian matrix

$J$  propagates **initial** perturbation  $n$  time steps

small  $[d \times d]$  matrix

$J$  and  $\mathcal{J}$  are related by<sup>25</sup>

### Hill's 1886 remarkable formula

$$|\text{Det } \mathcal{J}_M| = |\det(\mathbf{1} - J_M)|$$

$\mathcal{J}$  is **huge**, even  $\infty$ -dimensional matrix

$J$  is **tiny**, few degrees of freedom matrix

<sup>25</sup>G. W. Hill, Acta Math. 8, 1-36 (1886).

## how is deterministic field theory different from other theories?

- we always work in the 'broken-symmetry' regime, as almost every 'turbulent' (spatiotemporally chaotic) solution breaks all symmetries
- we work 'beyond perturbation theory', in the anti-integrable, strong coupling regime. This are not weak coupling expansions around a ground state
- our 'far from equilibrium' field theory is not driven by external noise. All chaoticity is due to the intrinsic deterministic instabilities
- our formulas are exact, not merely saddle points approximations to the exact theory



for a deep dive

chaotic field theory talks, papers  $\Rightarrow$

[ChaosBook.org/overheads/spatiotemporal](https://ChaosBook.org/overheads/spatiotemporal)