



A. Pelster¹, A. Novikov², U. Kleinekathöfer², and M. Schreiber²

¹Fachbereich Physik, Campus Essen, Universität Duisburg-Essen, 45117 Essen, Germany

²Institut für Physik, Technische Universität Chemnitz, 09107 Chemnitz, Germany

1. Motivation

- Model system: Duffing oscillator [1–3]

$$\ddot{x}(t) + \omega_0^2 x(t) + g x^3(t) = 0, \quad x(0) = 1, \quad \dot{x}(0) = 0$$

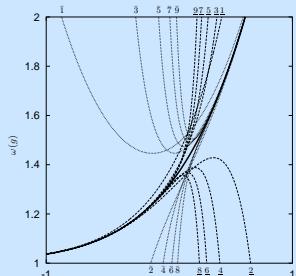
- Time-periodic solution: $x(t) = x\left(t + \frac{2\pi}{\omega}\right)$

$$\omega = \frac{\pi\sqrt{\omega_0^2 + g}}{2F\left(\frac{\pi}{2}, \sqrt{\frac{g}{2(\omega_0^2 + g)}}\right)}, \quad F(\varphi, k) = \int_0^\varphi \frac{d\alpha}{\sqrt{1 - k^2 \sin^2 \alpha}}$$

- Frequency:

Divergent weak-coupling series ($g \rightarrow 0$, dashed):

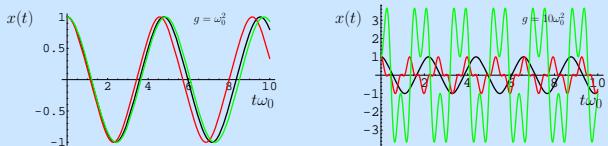
$$\omega = \omega_0 \sum_{n=0}^{\infty} w_n \left(\frac{g}{\omega_0^2}\right)^n$$



Convergent strong-coupling series ($g \rightarrow \infty$, dotted):

$$\omega = \sqrt{g} \sum_{m=0}^{\infty} b_m \left(\frac{\omega_0^2}{g}\right)^m$$

- Goal: Interpolation between weak- and strong-coupling series
- Time-periodic solution (exact, first and second perturbative order):



- Goal: Reconstruction of $x(t)$ from weak-coupling series for all times

2. Variational Perturbation Theory

- Weak-coupling series: $f(g) = \sum_{n=0}^{\infty} w_n g^n$ ($g \rightarrow 0$)

1) Introduction of variational parameters

2) Optimization leads to resummation

- Strong-coupling series: $f(g) = g^{p/q} \sum_{m=0}^{\infty} b_m g^{-2m/q}$ ($g \rightarrow \infty$)

- Various applications in different fields of theoretical physics [4–15]: quantum mechanics, quantum statistics, critical phenomena, soft matter, Markov processes, Bose-Einstein condensation, etc.

3. Frequency

- Weak-coupling series up to order N : $\omega^{(N)} = \sum_{n=0}^N w_n \omega_0^{1-2n} g^n$

- Introduce variational parameter via square-root substitution:

$$\omega_0 = \Omega \sqrt{1+gr}, \quad r = \frac{1}{g} \left(\frac{\omega_0^2}{\Omega^2} - 1\right)$$

- Reexpansion up to order N :

$$\omega^{(N)}(g, \Omega) = \sum_{n=0}^N w_n \Omega^{1-2n} \left[\sum_{k=0}^{N-n} \binom{1/2 - n}{k} \left(\frac{\omega_0^2}{\Omega^2} - 1\right)^k \right] g^n$$

- Optimization according to the principle of minimal sensitivity [16]:

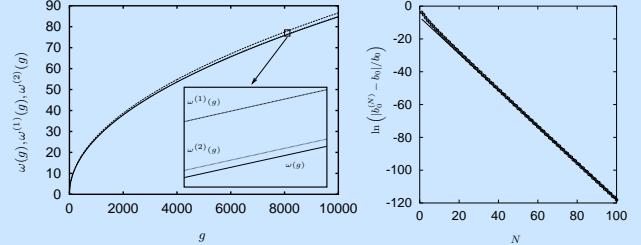
$$\frac{\partial \omega^{(N)}(g, \Omega)}{\partial \Omega} \Big|_{\Omega=\Omega^{(N)}(g)} = 0 \quad \text{or} \quad \frac{\partial^2 \omega^{(N)}(g, \Omega)}{\partial \Omega^2} \Big|_{\Omega=\Omega^{(N)}(g)} = 0$$

- Resummed result: $\omega^{(N)}(g) = \omega^{(N)}(g, \Omega^{(N)}(g))$

- First order:

$$\omega^{(1)} = \omega_0 + \frac{3}{8\omega_0} g \implies \omega^{(1)}(g) = \omega_0 \sqrt{1 + \frac{3g}{4\omega_0^2}}$$

- Exponential convergence [17]: $\ln \frac{|b_0^{(N)} - b_0^{(N)}|}{b_0} \approx -6.767 - 1.111 N$



4. Time-Periodic Solution

- Weak-coupling series up to order N :

$$x^{(N)}(t, \omega^{(N)}) = \sum_{n=0}^N x_n(\omega^{(N)} t) \left(\frac{g}{\omega_0^2}\right)^n$$

- Square-root substitution and reexpansion:

$$x^{(N)}(t, \omega^{(N)}, \Omega) = \sum_{n=0}^N x_n(\omega^{(N)} t) \left(\frac{g}{\Omega^2}\right)^n \times \left[\sum_{k=0}^{N-n} \binom{N-n}{k} \left(\frac{\omega_0^2}{\Omega^2} - 1\right)^k \right]$$

- Variational approximation:

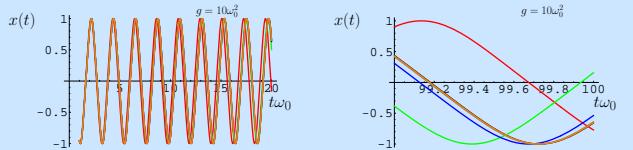
$$x^{(N)}(t, g) = x^{(N)}(t, \omega^{(N)}(g), \Omega^{(N)}(g))$$

- First Order:

$$x^{(1)}(t, \omega^{(1)}) = \cos \omega^{(1)} t + [-\cos \omega^{(1)} t + \cos 3\omega^{(1)} t] \frac{g}{32\omega_0^2}$$

$$x^{(1)}(t, g) = \cos \omega^{(1)}(g) t + [-\cos \omega^{(1)}(g) t + \cos 3\omega^{(1)}(g) t] \frac{g}{32\Omega^{(1)}(g)^2}$$

- Variational Result (exact, first, second, third, fourth, fifth order):



- Exponential convergence:

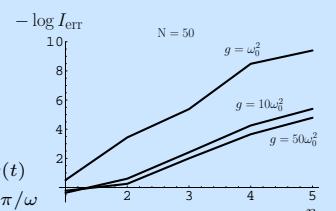
Error measure:

$$I_{\text{err}} = \frac{\int_0^{NT} dt |x_n(t) - x(t)|}{\int_0^{NT} dt |x(t)|}$$

n th order VPT result: $x_n(t)$

exact time-periodic solution: $x(t)$

exact oscillation period: $T = 2\pi/\omega$



5. Outlook

- Goal: Nonlinear dynamical systems with time delay [18–20]

- Goal: Damped Duffing oscillator

⇒ Calculate frequency and damping constant

- Goal: Dissipative quantum dynamics [21–25]

⇒ Calculate population dynamics and transfer rates

High-Order Variational Calculation for Periodic Orbits

A. Pelster¹, A. Novikov², U. Kleinekathöfer², and M. Schreiber²

¹Fachbereich Physik, Campus Essen, Universität Duisburg-Essen, 45117 Essen, Germany

²Institut für Physik, Technische Universität Chemnitz, 09107 Chemnitz, Germany



References

- [1] N.N. Bogoliubov and Y.A. Mitropolsky, *Asymptotic Methods in the Theory of Non-Linear Oscillations* (Gordon & Breach, New York, 1961).
- [2] N. Minorsky, *Nonlinear Oscillation* (Van Nostrand, Princeton, 1962).
- [3] C.M. Bender and S.A. Orszag, *Advanced Mathematical Methods for Scientists and Engineers – Asymptotic Methods and Perturbation Theory* (McGraw-Hill, New York, 1978).
- [4] R.P. Feynman and H. Kleinert, *Effective Classical Partition Functions*, Phys. Rev. A **34**, 5080 (1986).
- [5] H. Kleinert, *Path Integrals in Quantum Mechanics, Statistics, Polymer Physics, and Financial Markets*, Third Edition (World Scientific, Singapore, 2004).
- [6] H. Kleinert and V. Schulte-Frohlinde, *Critical Properties of Φ^4 -Theories* (World Scientific, Singapore, 2001).
- [7] W. Janke, A. Pelster, H.-J. Schmidt, and M. Bachmann (Editors), *Fluctuating Paths and Fields – Dedicated to Hagen Kleinert on the Occasion of His 60th Birthday* (World Scientific, Singapore, 2001).
- [8] M. Bachmann, H. Kleinert, and A. Pelster, *Strong-Coupling Calculation of Fluctuation Pressure of a Membrane Between Walls*, Phys. Lett. A **261**, 127 (1999).
- [9] M. Bachmann, H. Kleinert, and A. Pelster, *Fluctuation Pressure of a Stack of Membranes*, Phys. Rev. E **63**, 051709 (2001).
- [10] H. Kleinert, A. Pelster, and M.V. Putz, *Variational Perturbation Theory for Markov Processes* Phys. Rev. E **65**, 066128 (2002).
- [11] J. Dreger, A. Pelster, and B. Hamprecht, *Variational Perturbation Theory for Fokker-Planck Equation with Nonlinear Drift* eprint: [cond-mat/0412750](https://arxiv.org/abs/cond-mat/0412750).
- [12] H. Kleinert, S. Schmidt, and A. Pelster, *Reentrant Phenomenon in the Quantum Phase Transitions of a Gas of Bosons Trapped in an Optical Lattice*, Phys. Rev. Lett. **93**, 160402 (2004).
- [13] B. Kastening, *Bose-Einstein Condensation Temperature of a Homogeneous Weakly Interacting Bose Gas in Variational Perturbation Theory Through Seven Loops*, Phys. Rev. A **69**, 043613 (2004).
- [14] B. Kastening, *Non-Universal Critical Quantities from Variational Perturbation Theory and Their Application to the BEC Temperature Shift*, Phys. Rev. A **70**, 043621 (2004).
- [15] H. Kleinert, S. Schmidt, and A. Pelster, *Quantum Phase Diagram for Homogeneous Bose-Einstein Condensate*, Ann. Phys. (Leipzig) **14**, 214 (2005).
- [16] P.M. Stevenson, *Optimized Perturbation Theory*, Phys. Rev. D **23**, 2916 (1981).
- [17] A. Pelster, H. Kleinert, and M. Schanz, *High-Order Variational Calculation for the Frequency of Time-Periodic Solutions*, Phys. Rev. E **67**, 016604 (2003).
- [18] W. Wischert, A. Wunderlin, A. Pelster, M. Olivier, and J. Groslambert, *Delay-Induced Instabilities in Nonlinear Feedback Systems*, Phys. Rev. E **49**, 203 (1994).
- [19] M. Schanz and A. Pelster, *Analytical and Numerical Investigations of the Phase-Locked Loop with Time Delay*, Phys. Rev. E **67**, 056205 (2003).
- [20] M. Schanz and A. Pelster: *Synergetic System Analysis for the Delay-Induced Hopf Bifurcation in the Wright Equation*, SIAM J. Appl. Dynam. Syst. **2**, 277 (2003).
- [21] T. Dittrich, P. Hägggi, G.-L. Ingold, B. Kramer, G. Schön, and W. Zwerger, *Quantum Transport and Dissipation* (Wiley-VCH, Weinheim, 1998).
- [22] U. Weiss, *Quantum Dissipative Systems*, Second Edition (World Scientific, Singapore, 1999).
- [23] A. Novikov, U. Kleinekathöfer, and M. Schreiber, *The Mapping Approach in the Path Integral Formalism Applied to Curve-Crossing Systems*, Chem. Phys. **269**, 149 (2004).
- [24] A. Novikov, U. Kleinekathöfer, and M. Schreiber, *Coherent-State Path Integral Approach to the Damped Harmonic Oscillator*, J. Phys. A **37**, 3019 (2004).
- [25] U. Kleinekathöfer, *Non-Markovian Theories Based on a Decomposition of the Spectral Density*, J. Chem. Phys. **121**, 2505 (2004).