

How Lagrangian states evolve into random waves

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joint work with Alejandro Rivera

Let (X, g) be a smooth connected compact d -dimensional Riemannian manifold.

Theorem

There exists a sequence $0 = \lambda_0 < \lambda_1 \leq \lambda_2 \leq \dots \leq \lambda_n \rightarrow \infty$ and an orthonormal basis $(\varphi_n)_{n \in \mathbb{N}}$ of $L^2(X, g)$, such that

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Quantum chaos studies the properties of φ_n as $n \rightarrow +\infty$ when the geodesic flow is *chaotic*. For instance, this is the case when (X, g) has negative sectional curvature.

Quantum ergodicity

Theorem (Schnirelman '74, Zelditch '87, Colin de Verdière '85)
Let (X, g) be a compact manifold with negative sectional curvature. Then there exists a subsequence n_k of density one such that for all $a \in C(X)$, we have

$$\int_X a(x) |\varphi_{n_k}|^2(x) dx \longrightarrow \frac{1}{\text{Vol}(X)} \int_X a(x) dx.$$

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The Quantum Unique Ergodicity Conjecture

We don't have to extract a sub-sequence in the previous statement.

Berry's conjecture

We suppose here that the φ_n are real-valued.

Berry's conjecture, Version 1: We denote by X_n the random variable given by $\varphi_n(x_0)$, where x_0 is a point chosen uniformly at random in X . Then X_n converges in distribution to $\mathcal{N}\left(0, \frac{1}{\sqrt{\text{Vol}(X)}}\right)$.

This would imply the Quantum Unique Ergodicity conjecture.

Towards a stronger version of Berry's conjecture

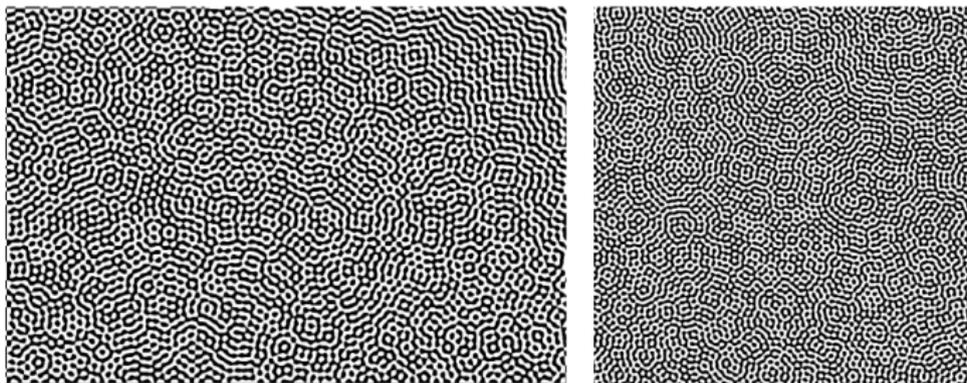


Figure 1. Left: Nodal domains of the eigenfunction of a quarter of the stadium with energy $E = 10092.029$. Right: Nodal domains of a random wave function (3) with $k = 100$.

Picture taken from E. Bogomolny, C. Schmit, *Random wave functions and percolation*, 2007.

A bit of probabilistic vocabulary

A *random field* is a probability measure on the set of (smooth) functions on \mathbb{R}^d .

In other words, a random field is a way of picking a smooth function at random.

Let (Ψ_n) , Ψ be random fields. We say that Ψ_n converges in distribution to Ψ , written $\Psi_n \xrightarrow{d} \Psi$, if, for any bounded continuous functional $F : C^\infty(\mathbb{R}^d) \rightarrow \mathbb{R}$, we have

$$\mathbb{E}_{\Psi_n}[F] \longrightarrow \mathbb{E}_{\Psi}[F].$$

Here, $C^\infty(\mathbb{R}^d)$ is equipped with the topology of convergence of all derivatives over all compact sets.

Gaussian random fields

Let μ be a measure on $(0, +\infty)$.

For each $k \in \mathbb{N}$, we give ourselves independent random variables

- φ_k uniform on $[0, 2\pi]$
- ξ_k uniform on \mathbb{S}^{d-1}
- λ_k following the law μ .

$$f_n(x) := \frac{\mu(0, +\infty)}{\sqrt{n}} \sum_{k=1}^n e^{i\lambda_k \xi_k \cdot x + \varphi_k}$$

induces a random field on \mathbb{R}^d . It converges in distribution to a random field, written $\Psi_{Berry, \mu}$, called a **isotropic, stationary, Gaussian** random field. It is **monochromatic** if μ is a multiple of a Dirac mass.

We write $\Psi_{Berry} := \Psi_{Berry, \delta_{\{1\}}}$.

Gaussian random fields (2)

In dimension 2, $\Re[\Psi_{Berry}]$ can alternatively be defined, in polar coordinates, as

$$\Re[\Psi_{Berry}(r, \theta)] = X_0 J_0(r) + \sqrt{2} \sum_{n \geq 1} J_n(r) [X_n \cos(n\theta) + Y_n \sin(n\theta)],$$

where J_n is the n -th Bessel function, and where the $(X_n)_{n \geq 0}$, $(Y_n)_{n \geq 1}$ are independent families of standard Gaussian variables.

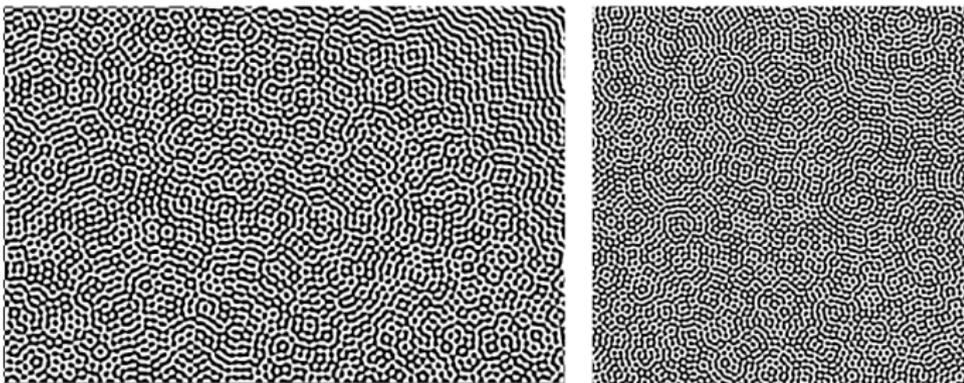


Figure 1. Left: Nodal domains of the eigenfunction of a quarter of the stadium with energy $E = 10092.029$. Right: Nodal domains of a random wave function (3) with $k = 100$.

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The right picture corresponds to a realization of $\Re[\Psi_{Berry}]$. Due to the ergodicity of translations for the measure Ψ_{Berry} , all realizations look the same.

¹Picture taken from E. Bogomolny, C. Schmit, *Random wave functions and percolation*, 2007.

From deterministic functions to random fields

Let $\mathcal{U} \subset X$ be an open set, and let $(V_1, \dots, V_d) : \mathcal{U} \rightarrow (TX)^d$ be an orthonormal frame.

If (ψ_h) is a sequence of functions depending on a parameter $h > 0$, we define, for each $x \in \mathcal{U}$, a function $\psi_{h,x}$ on \mathbb{R}^d by

$$\psi_{h,x}(y) = \psi_h [\exp_x(h(y_1 V_1(x) + \dots + y_d V_d(x)))].$$

The function $\psi_{h,x}$, with x taken uniformly at random in \mathcal{U} induces a random field $\Psi_h^{\mathcal{U}}$ on \mathbb{R}^d .

A refined version of Berry's conjecture

Let X be a manifold of negative curvature. We fix an orthonormal frame defined on some open subset of X .

Let us denote by (ψ_{h_n}) an orthonormal basis of $L^2(X)$ such that $-h^2 \Delta \psi_{h_n} = \psi_{h_n}$.

Berry's conjecture, Version 2

For any open set \mathcal{U} , we have

$$\Psi_{h_n}^{\mathcal{U}} \xrightarrow{d} \frac{1}{\sqrt{\text{Vol}(X)}} \Psi_{\text{Berry}}.$$

Related works

- In the 80's and 90's, several interpretations of Berry's conjecture by Sarnak, Zelditch, Hejhal-Rackner, with numerical simulations.

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- Bourgain (2014), Buckley-Wigman (2016), I. (2017), Wigman-Yesha (2018), Sartori (2020) : Proof of Berry's conjecture on \mathbb{T}^2 for some generic families of eigenfunctions.

Extension to the Schrödinger propagator ?

Vague unformulated conjecture: Let (X, g) be a manifold/domain with chaotic classical dynamics.

Let $f_h \in C^\infty(X)$ be “generic” (and satisfy $-h^2 \Delta f_h \approx f_h$).

Then, for t_h large enough, $e^{it_h h \Delta} f_h$ should satisfy the conclusions of Berry's conjecture as $h \rightarrow 0$.

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Application: Chaotic electromagnetic reverberation chambers



Lagrangian states

A *Lagrangian state* or *Lagrangian distribution* is a family of functions f_h of the form

$$f_h(x) = b(x)e^{\frac{i}{h}\varphi(x)},$$

where $b \in C^\infty(X)$, $\varphi \in C^\infty(\text{support}(b))$. We say it is *monochromatic* if $|\nabla\varphi| = 1$ for all $x \in X$. If this is the case, we have

$$(-h^2\Delta - 1)f_h = O(h).$$

If $\varphi \in C^\infty(\Omega; \mathbb{R})$, we define the Lagrangian manifold

$$\Lambda_\varphi := \{(x, \partial\varphi(x)); x \in \Omega\} \subset T^*X.$$

Let us write, if $0 < \lambda_1 < \lambda_2$,

$$Z_{\Omega}^{(\lambda_1, \lambda_2)} := \{\varphi \in C^{\infty}(\Omega; \mathbb{R}); \lambda_1 < |\nabla\varphi(x)| < \lambda_2 \forall x \in \Omega\},$$

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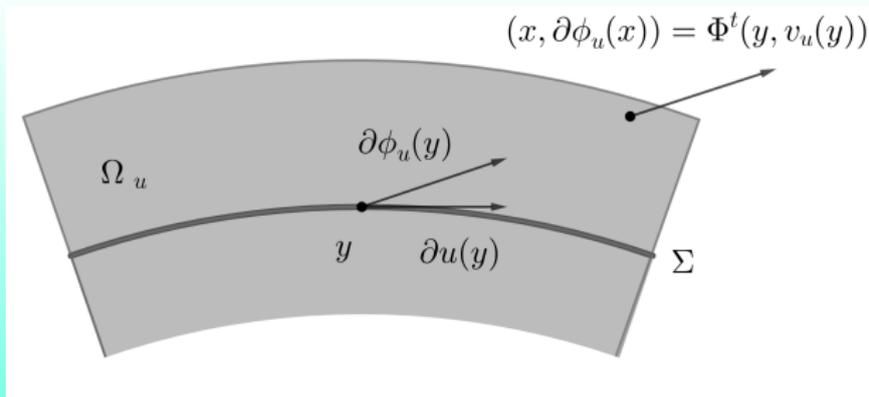
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Transversality to the stable directions

For each $x \in X$, $\xi \in T_x^*X \setminus \{0\}$, let us denote by $E_{(x,\xi)}^- \subset T_{(x,\xi)}T^*X$ the *stable direction* at (x, ξ) .

If $\varphi \in Z_{\Omega}^{(\lambda_1, \lambda_2)}$, we say that it is *transverse to the stable directions* (TSD) if

$$\forall x \in \Omega, T_{(x, \partial\varphi(x))} \Lambda_{\varphi} \cap E_{(x, \partial\varphi(x))}^- = \{0\}$$

Let us write, if $0 < \lambda_1 \leq \lambda_2$,

$$Z_{\Omega, TSD}^{(\lambda_1, \lambda_2)} := \{\varphi \in Z_{\Omega}^{(\lambda_1, \lambda_2)}, \varphi \text{ is TSD}\}.$$

Quantum unique ergodicity for propagated Lagrangian states

Theorem (Schubert, 2005)

Let (X, g) be a compact manifold of negative curvature and let $\Omega \subset X$ be an open set. There exists $\gamma_X > 0$ such that for all $\varphi \in Z_{\Omega, TSD}^{(\lambda_1, \lambda_2)}$, the following holds.

If $b \in C_c^\infty(\Omega)$, write $f_h = be^{\frac{i}{h}\varphi}$. For any $t_h \leq (\gamma_X - \varepsilon)|\log h|$ such that $t_h \xrightarrow{h \rightarrow 0} +\infty$ and for any $a \in C(X)$, we have

$$\int_X |e^{iht_h \Delta} f_h|^2(x) a(x) dx \xrightarrow{h \rightarrow 0} \|b\|_{L^2}^2 \int_X a(x) dx.$$

Berry's conjecture for propagated Lagrangian states

Theorem (I.-Rivera, 2020)

Let (X, g) be a compact manifold of negative curvature, let $\Omega \subset X$ be an open set, and let $0 < \lambda_1 \leq \lambda_2$. There exists a G_δ -dense set $\tilde{Z}_{\Omega, TSD}^{(\lambda_1, \lambda_2)} \subset Z_{\Omega, TSD}^{(\lambda_1, \lambda_2)}$ such that, for all $\varphi \in \tilde{Z}_{\Omega, TSD}^{(\lambda_1, \lambda_2)}$, the following holds.

If $b \in C^\infty(\Omega)$, write $f_h = be^{\frac{i}{h}\varphi}$, and $f_h(t) := e^{ith\Delta} f_h$.

Let $\mathcal{U} \subset X$ be an open set equipped with an orthonormal frame. $f_h(t)$ induces a random field $F_h^\mathcal{U}(t)$. Then we have

- For all t large enough, there exists a random field $F^\mathcal{U}(t)$ such that $F_h^\mathcal{U}(t) \xrightarrow{d} F^\mathcal{U}(t)$.
- $F^\mathcal{U}(t) \xrightarrow{d} \Psi_{\text{Berry}, \lambda}$. Here, λ is the push-forward of the measure $|b(x)|^2 dx$ on X by the map $x \mapsto |\partial\varphi(x)| \in (0, \infty)$.

Ideas of the proof (1): the WKB method

If (\tilde{X}, \tilde{g}) is a *simply connected* manifold of negative curvature, and if $\tilde{f}_h = \tilde{b}e^{\frac{i}{h}\tilde{\varphi}}$ is a Lagrangian state with $\tilde{\varphi}$ TSD, then for any t large enough,

$$\Phi^t(\{x, \partial\tilde{\varphi}(x)\}) = \{x, \partial\tilde{\varphi}_t(x)\} \subset T^*X,$$

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$$\tilde{f}_h(t) = \tilde{b}_t e^{\frac{i}{h}\tilde{\varphi}_t} + O(h).$$

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On X , we have

$$f_h(t) = \sum_{j=1}^{N(t)} b_{j,t} e^{\frac{i}{h}\varphi_{j,t}} + O(h).$$

Ideas of the proof (2): Genericity implies irrationality

From now on, we work in a local chart around a point x_1 , and pretend we are in \mathbb{R}^d . Let us write, for $x_1 \in X$, $\xi_{j,t}^{x_1} := \partial\varphi_{j,t}(x_1)$.

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Lemma

There exists a G_δ -dense set $\tilde{Z}_{\Omega, TSD}^{(\lambda_1, \lambda_2)} \subset Z_{\Omega, TSD}^{(\lambda_1, \lambda_2)}$ such that, for all $\varphi \in \tilde{Z}_{\Omega, TSD}^{(\lambda_1, \lambda_2)}$, the following holds. For all $t \in \mathbb{R}$ and for almost every $x_1 \in X$, the vectors $(\xi_{j,t}^{x_1})_{j=1, \dots, N(t)}$ are rationally independent.

Proof: Thom's transversality lemma

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Proof: Thom's transversality lemma and a bit of work...

Ideas of the proof (3): Working locally

Let $\alpha < \frac{1}{2}$. We will study the distribution of $f_h(x_0)$ with x_0 chosen at random in $B(x_1, Rh^\alpha)$.

$$\begin{aligned} f_h(x_1 + h^\alpha x; t) &= \sum_{j=1}^{N(t)} b_{j,t}(x_1 + h^\alpha x) e^{\frac{i}{h} \varphi_{j,t}(x_1 + h^\alpha x)} + O(h) \\ &= \sum_{j=1}^{N(t)} b_{j,t}(x_1) e^{\frac{i}{h} \varphi_{j,t}(x_1) + i h^{\alpha-1} x \cdot \xi_{j,t}^{x_1}} + o(1). \end{aligned}$$

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Here, $h^{\alpha-1}x$ is chosen at random in the big ball $B(0, h^{\alpha-1}R)$. By ergodicity, this will converge weakly, as $h \rightarrow 0$ to

$$\sum_{j=1}^{N(t)} |b_{j,t}(x_1)| e^{i\theta_j},$$

where the θ_j are independent, uniform in $[0, 2\pi)$.

End of the proof

- $\sum_{j=1}^{N(t)} |b_{j,t}(x_0)| e^{i\theta_j}$ behaves asymptotically as the Gaussian of variance $\sum_{j=1}^{N(t)} |b_{j,t}(x_0)|^2$.

End of the proof

- $\sum_{j=1}^{N(t)} |b_{j,t}(x_0)| e^{i\theta_j}$ behaves asymptotically as the Gaussian of variance $\sum_{j=1}^{N(t)} |b_{j,t}(x_0)|^2$.
- Using ergodicity of the geodesic flow, one can show that $\sum_{j=1}^{N(t)} |b_{j,t}(x_0)|^2$ goes to $\|b\|_{L^2}$.

Thank you for your attention!