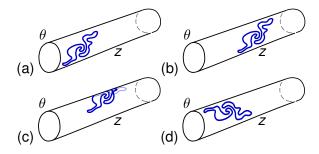
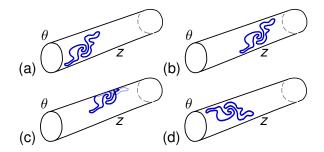
# ChaosBook.org chapter relativity for cyclists

10 February 2022, version 17.5.5



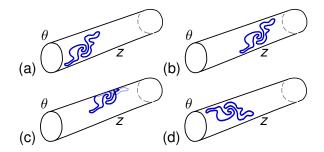
pipe flow

(a) instantaneous global state of a fluid (marked by a 'swirl')



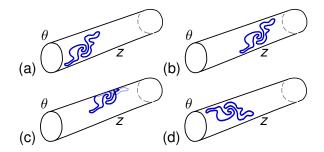
symmetry : a pipe flow solution translated or rotated or reflected is also a solution

(b) the state translated by downstream shift d (fluid states are  $SO(2)_z$  equivariant in a stream-wise periodic pipe),



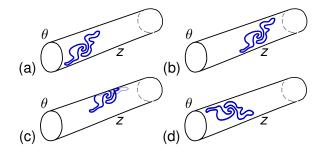
symmetry : a pipe flow solution translated or rotated or reflected is also a solution

(c) the state translated by *d* and rotated azimuthal by  $\phi$  (the two states are  $SO(2)_{\theta} \times SO(2)_z$  equivariant)



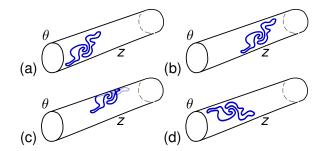
symmetry : a pipe flow solution translated or rotated or reflected is also a solution

(d) the state reflected and rotated azimuthally by  $\phi$  (the two states are  $O(2)_{\theta}$  equivariant).



states may also be symmetry-related by time evolution

relative equilibrium : solution that retains its shape while rotating and traveling downstream with constant *c*.



states may also be symmetry-related by time evolution

relative periodic orbit :  $\mathcal{M}_{p}$  a *time dependent*, shape-changing state of the fluid that after a period  $T_{p}$  reemerges as (b), (c), or (d), the initial state translated by  $d_{p}$ , rotated by  $\phi_{p}$  and possibly also azimuthally reflected

# Das Problem : don't be stupid

with a continuous symmetry,

there are families of  $\infty$ -many equivalent states

you do not want to compute the same solution over and over, do you?

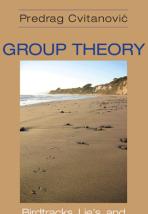
so, you **must** reduce any continuous symmetry

Happy families are all alike; every unhappy family is unhappy in its own way

everybody, her mother, and Robert MacKay knows how to do this

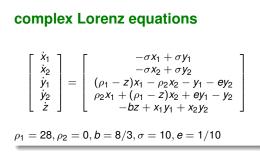
except the author of

### masters of group theory

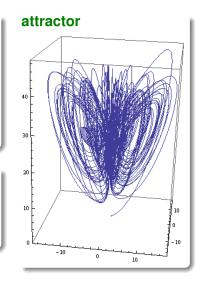


Birdtracks, Lie's, and Exceptional Groups

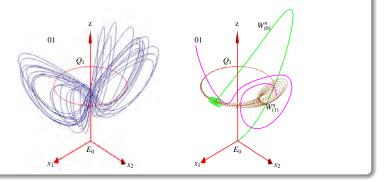
# **Das Problem : a 5-dimensional drifting attractor**



- A typical  $\{x_1, x_2, z\}$  trajectory
- superimposed: a trajectory whose initial point is close to the relative equilibrium Q<sub>1</sub>



#### continuous symmetry induces drifts



- generic chaotic trajectory (blue)
- E<sub>0</sub> equilibrium
- E<sub>0</sub> unstable manifold a cone of such (green)
- Q<sub>1</sub> relative equilibrium (red)
- $Q_1$  unstable manifold, one for each point on  $Q_1$  (brown)
- relative periodic orbit 01 (purple)

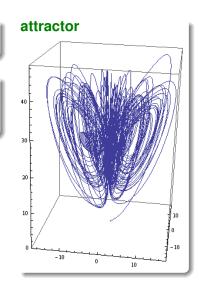
# die Lösung

#### what to do?

it's a mess

## the goal

reduce this messy strange attractor to something simple



# die Lösung

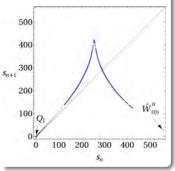
## the goal attained

started in five dimensions : reduced it to one (!)

#### but it will cost you

must learn how to reduce (quotient) the SO(2) symmetry

## 1D return map!



# die Lösung

## the goal attained

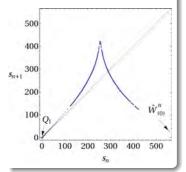
started in five dimensions : reduced it to one (!)

## but it will cost you

must learn how to reduce (quotient) the SO(2) symmetry

# how? hang on, that's what we'll explain here

#### 1D return map!



a flow  $\dot{x} = v(x)$  is *G*-equivariant if

$$v(x) = g^{-1} v(g x)$$
, for all  $g \in G$ .

#### definition: Lie group

a topological group *G* such that (1) *G* has the structure of a smooth differential manifold (2) composition map  $G \times G \rightarrow G : (g, h) \rightarrow gh^{-1}$  is smooth

mystified?

just think "aha, like the rotation group SO(3) ... "

## example: SO(2) invariance

#### complex Lorenz equations

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \\ \dot{y}_1 \\ \dot{y}_2 \\ \dot{z} \end{bmatrix} = \begin{bmatrix} -\sigma x_1 + \sigma y_1 \\ -\sigma x_2 + \sigma y_2 \\ (\rho_1 - z)x_1 - \rho_2 x_2 - y_1 - ey_2 \\ \rho_2 x_1 + (\rho_1 - z)x_2 + ey_1 - y_2 \\ -bz + x_1 y_1 + x_2 y_2 \end{bmatrix}$$

invariant under a SO(2) rotation by finite angle  $\phi$ :

$$g(\phi)=\left(egin{array}{ccccc} \cos\phi & -\sin\phi & 0 & 0 & 0\ \sin\phi & \cos\phi & 0 & 0 & 0\ 0 & 0 & \cos\phi & -\sin\phi & 0\ 0 & 0 & \sin\phi & \cos\phi & 0\ 0 & 0 & 0 & 1 \end{array}
ight)$$

SO(2): rotations in a plane

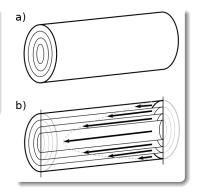
reflection  $(x, y) \rightarrow (-x, y)$  excluded (det g = -1)

if the group *G* actions consists of two such rotations which commute, the group *G* is an Abelian group that sweeps out a  $T^2$  torus

## example: continuous symmetries of pipe flow

## pipe flow

- periodic streamwise, spanwise
- eqs. under azimuthal flip invariant
- a)  $SO(2)_z \times O(2)_\theta$  symmetry
- b) laminar sol. is invariant



#### group orbits

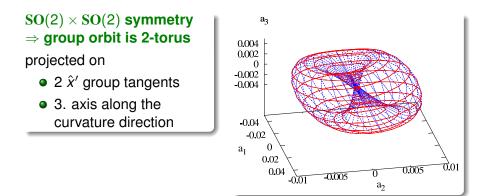
for any  $x \in \mathcal{M}$ , the group orbit  $\mathcal{M}_x$  of x is the set of all group actions

$$\mathcal{M}_x = \{g \, x \mid g \in G\} \subset \mathcal{M}$$

states in  $\mathcal{M}_x$  are physically equivalent

example: group orbit of a pipe flow relative equilibrium  $\hat{x}'$  = Kerswell *et al* N2\_M1 solution, (*Re* = 2400, stubby L = 2.5D pipe)

a very smooth, almost laminar solution



2d group orbit (in 100,000 dimension state space) traced out by

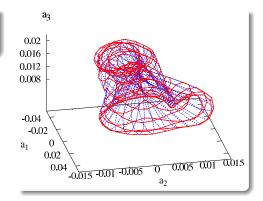
- equal increment translations in  $\theta$  (dashed blue)
- equal increments in z (solid red)

### example: group orbit of a pipe flow turbulent state

 $\hat{x}'$  is Kerswell *et al* N2\_M1 relative equilibrium (*Re* = 2400, stubby L = 2.5D pipe)

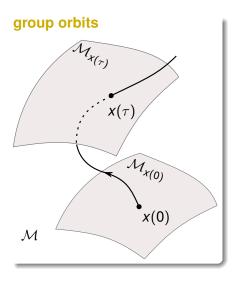
a turbulent state

 $\begin{array}{l} \mathbf{SO(2)}\times\mathbf{SO(2)} \text{ symmetry} \\ \Rightarrow \text{ group orbit is 2-torus} \end{array}$ 



group orbits of nonlinear states are highly contorted

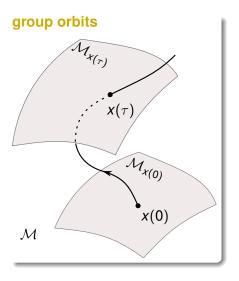
## foliation by group orbits



*group orbit*  $M_x$  of *x* is the set of all group actions

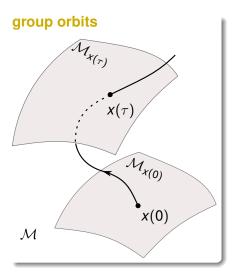
$$\mathcal{M}_{x} = \{g \, x \mid g \in G\}$$

## foliation by group orbits



any point on the manifold  $\mathcal{M}_{x(t)}$  is equivalent to any other

## foliation by group orbits



action of a symmetry group foliates the state space into a union of group orbits

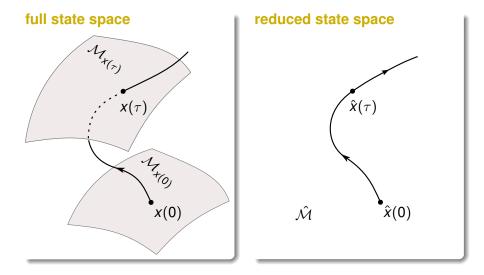
each group orbit an equivalence class

#### the goal

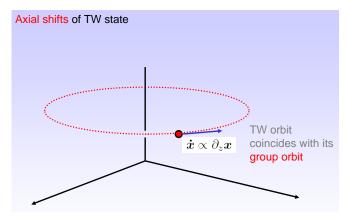
replace each group orbit by a unique point in a lower-dimensional

symmetry reduced state space  $\mathcal{M}/G$ 

## symmetry reduction



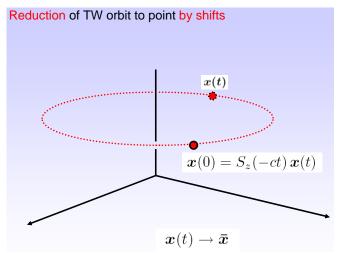
#### pedestrian attempt : relative equilibrium or 'traveling wave'



dynamical orbit confined to the group orbit

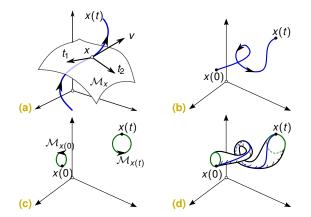
$$g( au) \, x(0) = x( au) \in \mathcal{M}_{TW}$$

#### pedestrian\* attempt : moving frame

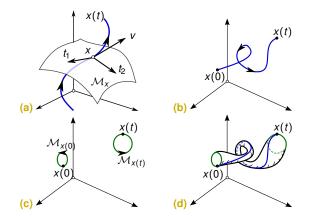


relative equilibrium is made stationary by a counter-rotating 'frame'

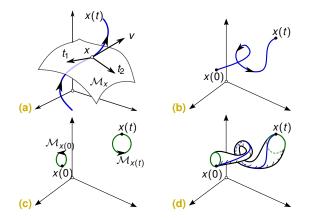
\* 'pedestrian' = polite word for 'applied mathematician'



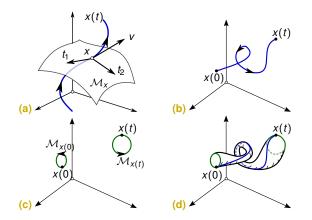
(a) *N*-continuous parameters symmetry : each state space point *x* owns (*N*+1) tangent vectors: v(x) along the time flow x(t) and the *N* group tangents  $t_1(x)$ ,  $t_2(x)$ ,  $\cdots$ ,  $t_N(x)$  along space, tangent to the *N*-dimensional group orbit  $\mathcal{M}_x$ 



(b) each point has a trajectory (blue) under time evolution



(c) each point has a group orbit (green) of symmetry-related states. For SO(2), this is topologically a circle. Any two points on a group orbit are physically equivalent, but may lie far from each other in state space



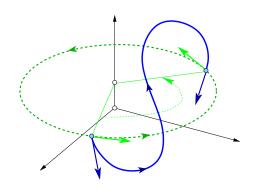
(d) together, time-evolution and group actions trace out a wurst of physically equivalent solutions

A relative periodic orbit p is an orbit in state space  $\mathcal M$  which exactly recurs

$$x_{
ho}(t) = g_{
ho}x_{
ho}(t+T_{
ho}), \qquad x_{
ho}(t) \in \mathcal{M}_{
ho}$$

for a fixed relative period  $T_p$  and a fixed group action  $g_p \in G$  that "rotates" the endpoint  $x_p(T_p)$  back into the initial point  $x_p(0)$ 

#### relative periodic orbit : state space visualization



each cycle point

 $x_{\rho}(0) = g_{\rho}x_{\rho}(T_{\rho})$ 

exactly recurs at a fixed

relative period

 $T_p$ 

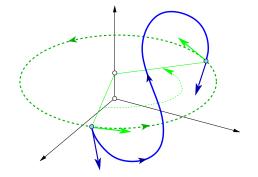
but shifted by a fixed

group action

 $g_p$ 

(green dashes) group orbit (blue) relative periodic orbit orbit (arrows) velocity, group tangents

#### relative periodic orbit : state space visualization



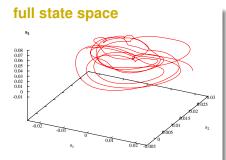
group action parameters  $\phi = (\phi_1, \phi_2, \cdots \phi_N)$  are irrational:

trajectory sweeps out ergodically the group orbit without ever closing into a periodic orbit example : pipe flow relative periodic orbit  $\overline{rpo}_{36.72}$ 

symmetry reduction: full state space trajectory x(t)

 $\Rightarrow$ 

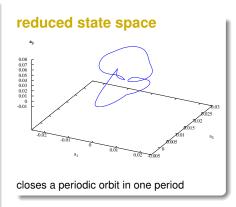
reduced state space trajectory  $\hat{x}(t)$ , continuous group induced drifts quotiented out



traced for two periods:

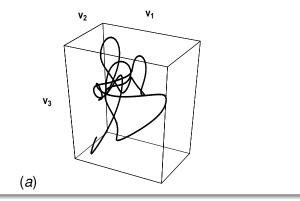
fills quasi-periodically a highly contorted

2-torus



# relativity for pedestrians

try a co-moving coordinate frame?

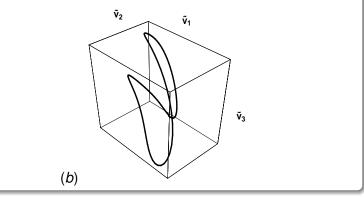


a relative periodic orbit of the Kuramoto-Sivashinsky flow, 128*d* state space traced for four periods  $T_p$ , projected on

a stationary state space coordinate frame  $\{v_1, v_2, v_3\}$ ; a mess

# relativity for pedestrians

try a co-moving coordinate frame?

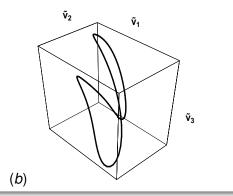


a relative periodic orbit of the Kuramoto-Sivashinsky flow projected on

a co-moving  $\{\tilde{\textit{v}}_1,\tilde{\textit{v}}_2,\tilde{\textit{v}}_3\}$  frame

# relativity for pedestrians

no good global co-moving frame!



beautiful, but this is no symmetry reduction at all;

all other relative periodic orbits require their own frames, moving at different velocities!

relativity for cyclists

## method of moving frames / slices

cut group orbits by a hypersurface (spatial analogue of time Poincaré section), so

each group orbit of symmetry-equivalent points represented by the single point

cut how?

you are observing turbulence in a pipe flow, or your defibrillator has a mesh of sensors measuring electrical currents that cross your heart, and

you have a precomputed pattern, and are sifting through the data set of observed patterns for something like it

here you see a pattern, and there you see a pattern that seems much like the first one

how 'much like the first one?'

take the first pattern

'template' or 'reference state'

a point  $\hat{x}'$  in the state space  $\mathcal{M}$ 

and use the symmetries of the flow to

#### slide and rotate the 'template'

act with elements of the symmetry group *G* on  $\hat{x}' 
ightarrow g(\phi) \, \hat{x}'$ 

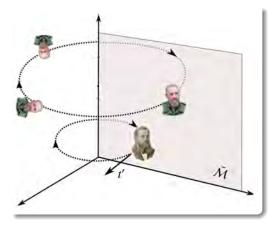
until it overlies the second pattern (a point x in the state space)

distance between the two patterns

$$|\mathbf{x} - \mathbf{g}(\phi) \, \hat{\mathbf{x}}'| = |\hat{\mathbf{x}} - \hat{\mathbf{x}}'|$$

is minimized

#### idea: the closest match



template: Sophus Lie

(1) rotate bearded guy x traces out the group orbit  $\mathcal{M}_x$ 

(2) replace the group orbit by the closest match  $\hat{x}$  to the template pattern  $\hat{x}'$ 

the closest matches  $\hat{x}$  lie in the (d-N) symmetry reduced state space  $\hat{\mathcal{M}}$ 

#### distance

assume that *G* is a subgroup of the group of orthogonal transformations O(d), and measure distance  $|x|^2 = \langle x | x \rangle$  in terms of the Euclidean inner product

numerical fluids: PDE discretization independent L2 distance is

energy norm

$$\|\mathbf{u}-\mathbf{v}\|^2 = \langle \mathbf{u}-\mathbf{v}|\mathbf{u}-\mathbf{v}\rangle = \frac{1}{V}\int_{\Omega} d\mathbf{x} \ (\mathbf{u}-\mathbf{v}) \cdot (\mathbf{u}-\mathbf{v})$$

experimental fluid:

**image discretization independent distance** is Hamming distance, or ???

# minimal distance

# is a solution to the extremum conditions

$$\frac{\partial}{\partial \phi_a} |x - g(\phi) \, \hat{x}'|^2$$

but what is

$$rac{\partial}{\partial \phi_{a}} g(\phi)$$
 ?

#### Lie algebras for pedestrians

an element of a compact Lie group:

$$g(\phi) \propto e^{\phi \cdot \mathbf{T}}, \qquad \phi \cdot \mathbf{T} = \sum \phi_a \mathbf{T}_a, \ a = 1, 2, \cdots, N$$

 $\phi \cdot \mathbf{T}$ : *Lie algebra* element  $\phi_a$ : parameters of the transformation.

#### infinitesimal transformations

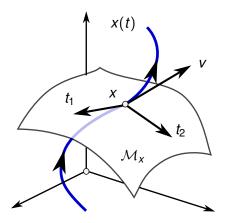
$$g = e^{\delta \phi \cdot \mathbf{T}} \simeq 1 + \phi \cdot \mathbf{T}, \qquad |\delta \phi| \ll 1$$

#### Lie algebra

- *T<sub>a</sub>* are generators of infinitesimal transformations
- here  $T_a$  are  $[d \times d]$  antisymmetric matrices
- T<sub>a</sub> are elements of the Lie algebra of G

#### symmetries of dynamics

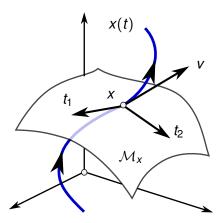
each state space point x has



time tangent vector v(x) along the time flow x(t)

#### symmetries of dynamics

each state space point x has



group tangent vectors  $t_1(x)$ ,  $t_2(x)$ ,  $\cdots$ ,  $t_N(x)$  along the *N*-dimensional space group orbit  $\mathcal{M}_x$ 

## example: SO(2) invariance of complex Lorenz equations

complex Lorenz equations equations are invariant under SO(2) rotation by finite angle  $\phi$ :

$$g(\phi) = egin{pmatrix} \cos \phi & -\sin \phi & 0 & 0 & 0 \ \sin \phi & \cos \phi & 0 & 0 & 0 \ 0 & 0 & \cos \phi & -\sin \phi & 0 \ 0 & 0 & \sin \phi & \cos \phi & 0 \ 0 & 0 & 0 & 0 & 1 \ \end{pmatrix}$$

SO(2) Lie algebra has one generator of infinitesimal rotations

$$\mathbf{T} = \begin{pmatrix} 0 & -1 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & -1 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{pmatrix}$$

#### group tangent fields

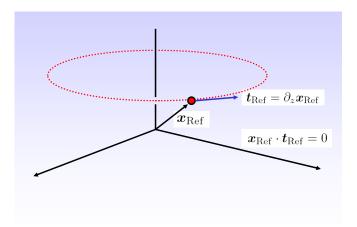
flow field at the state space point *x* induced by the action of the group is given by the set of *N* tangent fields

$$t_a(x)_i = (\mathbf{T}_a)_{ij} x_j$$

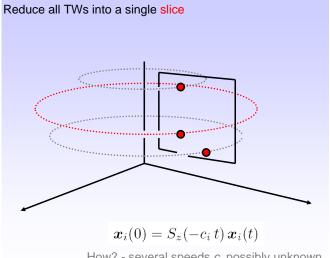
#### slice condition

$$\frac{\partial}{\partial \phi_a} |x - g(\phi) \, \hat{x}'|^2 = 2 \, \langle \hat{x} - \hat{x}' | t'_a \rangle = 0 \,, \qquad t'_a = \mathbf{T}_a \hat{x}'$$

# traveling wave



#### traveling wave



How? - several speeds c, possibly unknown

#### flow within the slice

slice fixed by  $\hat{x}'$ 

reduced state space  $\hat{\mathcal{M}}$  flow  $\hat{v}(\hat{x})$ 

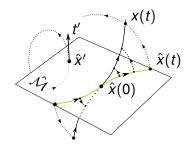
$$\begin{aligned} \hat{\boldsymbol{v}}(\hat{\boldsymbol{x}}) &= \boldsymbol{v}(\hat{\boldsymbol{x}}) - \dot{\boldsymbol{\phi}}(\hat{\boldsymbol{x}}) \cdot \boldsymbol{t}(\hat{\boldsymbol{x}}), & \hat{\boldsymbol{x}} \in \hat{\mathcal{M}} \\ \dot{\boldsymbol{\phi}}_{\boldsymbol{a}}(\hat{\boldsymbol{x}}) &= (\boldsymbol{v}(\hat{\boldsymbol{x}})^T \boldsymbol{t}'_{\boldsymbol{a}})/(\boldsymbol{t}(\hat{\boldsymbol{x}})^T \cdot \boldsymbol{t}'). \end{aligned}$$

- v : velocity, full space
- v̂ : velocity component in slice
- $\dot{\phi} \cdot t$  : velocity component normal to slice
- $\dot{\phi}$  : reconstruction equation for the group phases

**Cartan derivative** 

$$g^{-1}\dot{g}x = e^{-\phi\cdot\mathsf{T}}\frac{d}{d\tau}e^{\phi\cdot\mathsf{T}}x = \dot{\phi}\cdot t(x)$$

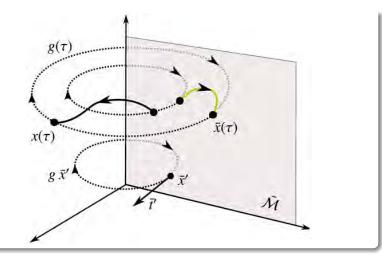
# flow within the slice



slice hyperplane  $\hat{\mathcal{M}}$  through the template point  $\hat{x}'$ , normal to its group tangent t', intersects all group orbits (dotted lines) in a neighborhood of  $\hat{x}'$ 

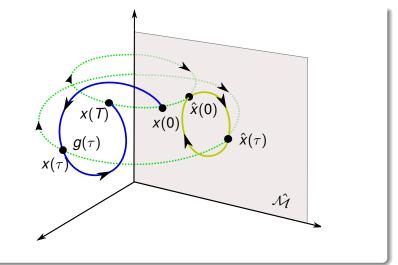
state space trajectory point x(t) (solid black line) and the reduced state space trajectory  $\hat{x}(t)$  (solid green line) belong to the same group orbit  $\mathcal{M}_{x(t)}$ , and are equivalent up to a moving frame group rotation g(t)

#### flow within the slice



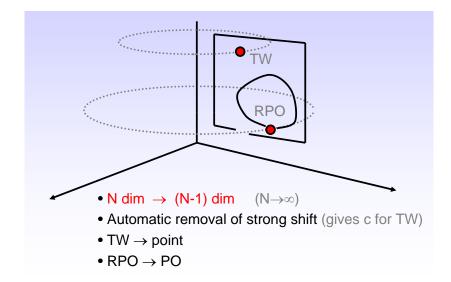
full-space trajectory  $x(\tau)$ rotated into the reduced state space  $\hat{x}(\tau) = g(\phi)^{-1}x(\tau)$ by appropriate *moving frame* angles  $\{\phi(\tau)\}$ 

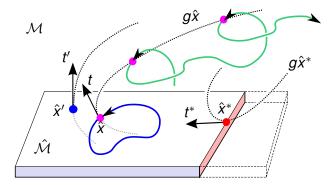
## relative periodic orbit $\rightarrow$ periodic orbit



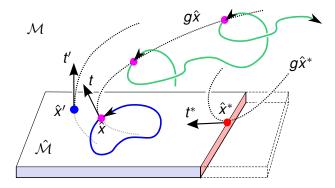
full state space relative periodic orbit  $x(\tau)$  is rotated into the reduced state space periodic orbit

# relative equilibria and relative periodic orbits together



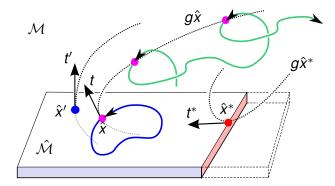


blue point : the template  $\hat{x}'$ 

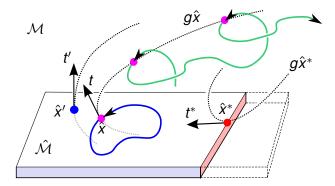


pink points : equivalent to  $\hat{x}$  up to a shift, so

a relative periodic orbit (green) in the *d*-dimensional full state space  $\mathcal{M}$  closes into a periodic orbit (blue) in the slice  $\hat{\mathcal{M}}$ 



slice  $\hat{\mathcal{M}} = \mathcal{M}/G$ : a (d-1)-dimensional slab transverse to the template group tangent t'

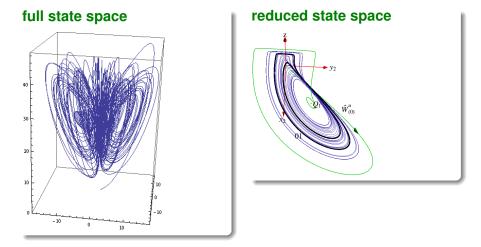


typical group orbit (dotted) crosses the slice hyperplane transversally, with group tangent  $t = t(\hat{x})$ 

# symmetry reduction achieved!

- all points equivalent by symmetries are represented by
  - a single point
- families of solutions are mapped to a single solution
  - relative equilibria become equilibria
  - relative periodic orbits become periodic orbits

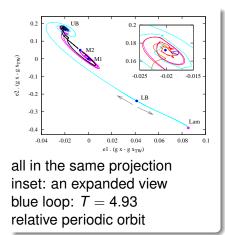
# die Lösung : complex Lorenz flow reduced

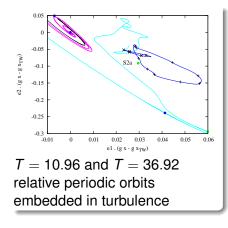


ergodic trajectory was a mess, now the topology is reveled relative periodic orbit  $\overline{01}$  now a periodic orbit

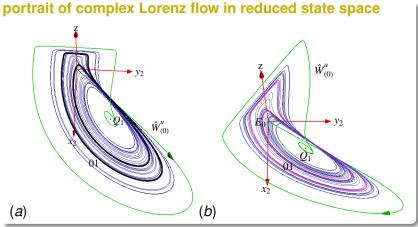
# triumph : all pipe flow solution in one happy family

a typical turbulent state  $\hat{x}'$  breaks all symmetries plot relative equilibria and unstable manifolds





first 'turbulent' relative periodic orbits for pipe flows!



any choices of the slice  $\hat{x}'$  exhibit flow discontinuities

rotation into a slice is not an average over 3D pipe azimuthal angle

it is the full snapshot of the flow embedded in the  $\infty$ -dimensional state space

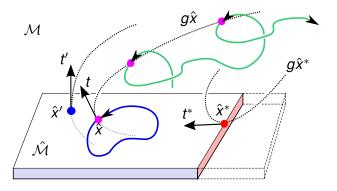
NO information is lost by symmetry reduction

- not modeling by a few degrees of freedom
- on dimensional reduction

# glitches!

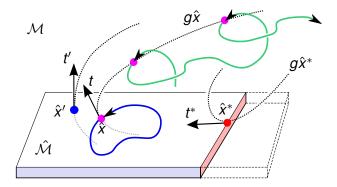
group tangent of a generic trajectory orthogonal to the slice tangent at a sequence of instants  $\tau_k$ 

$$t(\tau_k)^T \cdot t' = 0$$



slice hyperplane is almost never a global slice; it is valid up to slice border, a (d-2)-dimensional hypersurface (red) of points  $\hat{x}^*$  whose group orbits graze the slice,

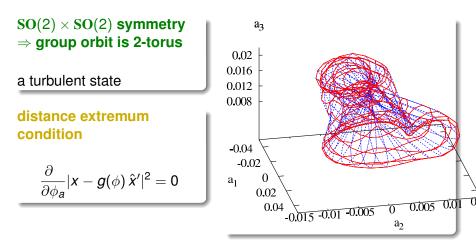
i.e. points whose tangents  $t^* = t(\hat{x}^*)$  lie in  $\hat{\mathcal{M}}$ 



group orbits beyond the slice border miss the slice hyperplane : the "missing chunk" is here indicated by the dashed lines.

#### example: group orbit of a pipe flow turbulent state

 $\hat{x}'$  is Kerswell *et al* N2\_M1 relative equilibrium (Re = 2400, stubby L = 2.5D pipe)



group orbits of highly nonlinear states are highly contorted: many extrema, multiple sections by a slice hyperplane of points  $x^*$  defined by being normal to the quadratic Casimir-weighted vector  $\mathbf{T}^2 \hat{x}'$ , such that from the template vantage point their group orbits are not transverse, but locally 'horizontal,'

$$\langle t(x^*)|t'\rangle = -\langle x^*|\mathbf{T}^2\hat{x}'\rangle = 0$$

(for simplicity, specialize to the SO(2) case)

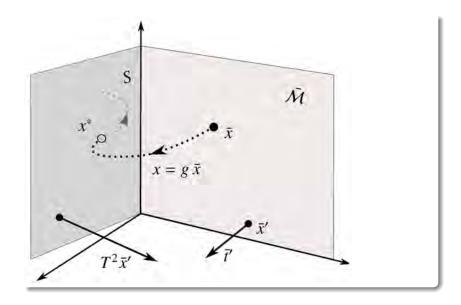
# inflection hyperplane

- S : set of all points  $\hat{x}^*$  which are both
- (a) in the slice
- (b) whose group tangent  $t(\hat{x}^*)$  is also in the slice

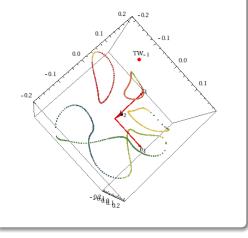
$$\langle \hat{x}^* | t' 
angle = 0$$
  
 $\langle t(\hat{x}^*) | t' 
angle = -\langle \hat{x}^* | \mathbf{T}^2 \hat{x}' 
angle = 0$ 

- S is the locus of inflection points, a hyperplane through which
  - curvature of the distance function changes sign
  - local minimum turns into a local maximum

# slice is good up to inflection hyperplane



# slice may cut a relative periodic orbit multiple times



here a single relative periodic orbit is intersected by a slice in 3 separate sections of the relative periodic orbit torus, and 3 sections that appear to connect to a closed loop

# die Lösung für alle Ihre Probleme : be a cartographer

construct a global atlas by deploying a set of linear Poincaré sections and slices,

each a local chart in the neighborhood of an important equilibrium and/or periodic orbit

#### summary

# conclusion

 symmetry reduction by method of slices: efficient, allows exploration of high-dimensional flows hitherto unthinkable

 stretching and folding of unstable manifolds in reduced state space organizes the flow

# to be done

- construct Poincaré sections and return maps
- find all (relative) periodic orbits up to a given period
- use the information quantitatively (periodic orbit theory)

if you have a symmetry

# use it!

without symmetry reduction, no understanding of pipe, Couette, ..., flows is possible

### amazing theory! amazing numerics! and still... frustration...



"Ask your doctor if taking a pill to solve all your problems is right for you."