

Victorian Summer School in Ultracold Physics

**31st January 2014
Melbourne, Victoria, Australia**

Topological excitations and 2D quantum turbulence

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OUTLINE

- **some classical fluid dynamics**
 - Navier-Stokes equation
 - vortices and turbulence
 - cascades and energy spectra
- **superfluids and quantized vortices**
 - Gross-Pitaevskii hydrodynamics
 - quantum/superfluid vortices
 - point vortex approximation
- **topics in superfluid 2D turbulence**
 - statistical hydrodynamics and Onsager vortices
 - negative absolute temperatures
 - evaporative heating mechanism

some reference texts

A.J. Leggett,
“Quantum Liquids”,
(Oxford University Press 2006).

L. Pitaevskii and S. Stringari,
“Bose-Einstein Condensation”,
(Oxford University Press 2003).

C.J. Pethick and H. Smith,
“Bose-Einstein Condensation in Dilute Gases”,
(Cambridge University Press 2001).

P. G. Saffman,
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R. J. Donnelly,
“Quantized vortices in helium II”,
(Cambridge University Press 1995).

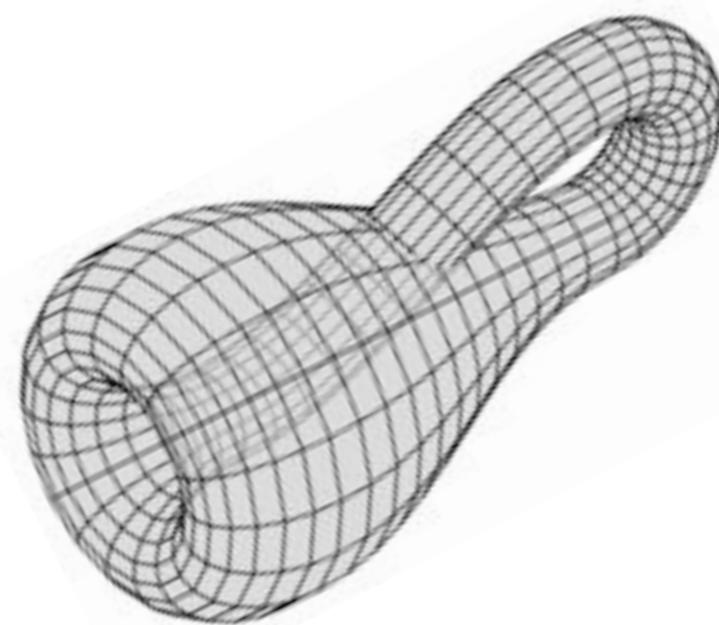
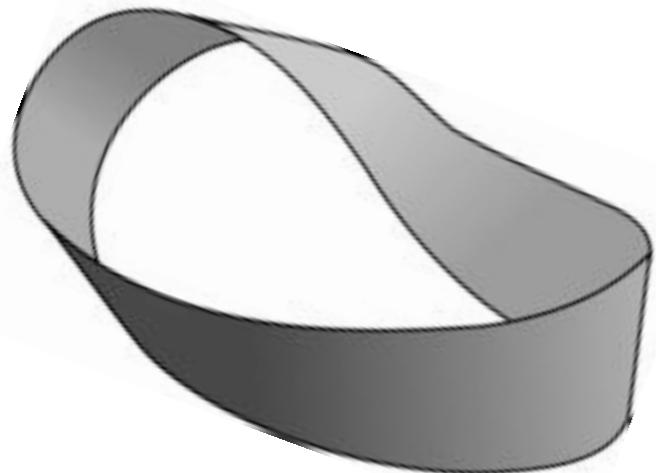
U. Frisch,
“Turbulence”,
(Cambridge University Press 1995).

C.F. Barenghi, R.J. Donnelly, W.F. Vinen eds,
“Quantized Vortex Dynamics and Superfluid Turbulence”,
(Springer 2001).

Kraichnan and Montgomery,
“Two-dimensional turbulence”,
Rep. Prog. Phys. **43**, 35(1980).

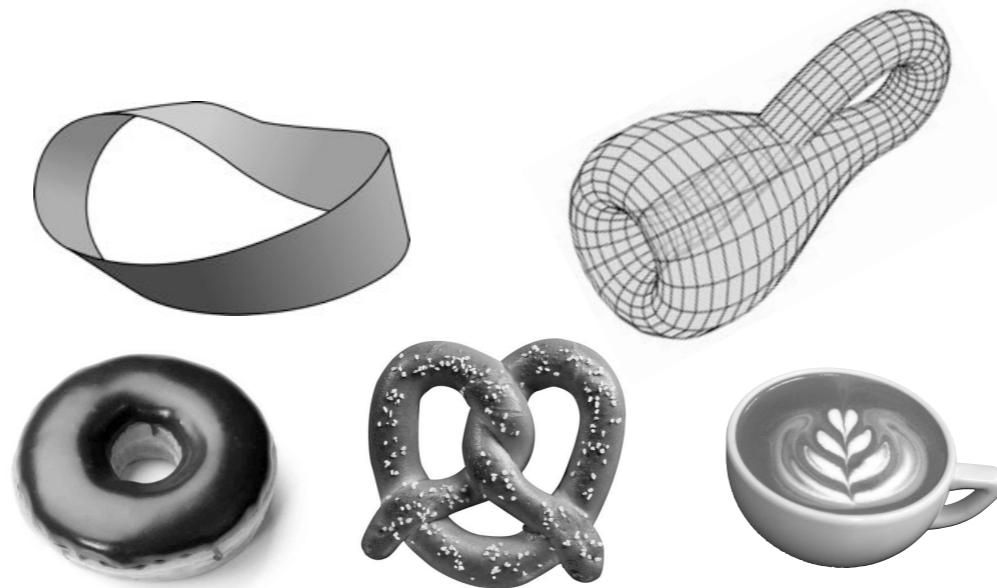
G. L. Eyink and K. R. Sreenivasan
“Onsager and the theory of hydrodynamic turbulence”,
Rev. Mod. Phys. **78**, 87 (2006).

topology



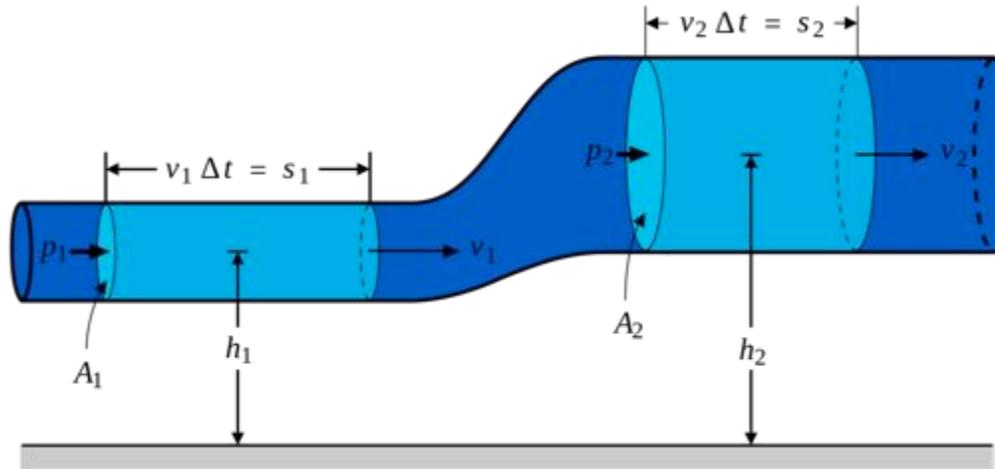
Clickerless clicker question:
Which of these objects are topologically
“equivalent” (homeomorphic)?

- A pretzel and Klein bottle
- B coffee cup, Möbius strip and doughnut
- C pretzel and doughnut
- D coffee cup and Klein bottle



basics of fluids

$$\sum F = ma$$



$$\frac{d\mathbf{u}}{dt} = \frac{\partial \mathbf{u}}{\partial t} + (\mathbf{u} \cdot \nabla) \mathbf{u} = -\frac{\nabla p}{\rho} + \nu \nabla^2 \mathbf{u} + \mathbf{f}$$

incompressible Navier-Stokes

$$\nabla \cdot \mathbf{u} = 0$$

$$\boldsymbol{\omega} = \nabla \times \mathbf{u}$$

vorticity

invicid if kinematic viscosity $\nu = 0$

Helmholz decomposition

$$\mathbf{u} = \mathbf{u}_{\parallel} + \mathbf{u}_{\perp} \quad \nabla \cdot \mathbf{u}_{\perp} = 0 \quad \nabla \times \mathbf{u}_{\parallel} = 0$$

$$\frac{d\mathbf{u}}{dt} = \frac{\partial \mathbf{u}}{\partial t} + (\mathbf{u} \cdot \nabla) \mathbf{u} = -\frac{\nabla p}{\rho} + \nu \cancel{\nabla^2} \mathbf{u} + \mathbf{f}$$

$$(\mathbf{u} \cdot \nabla) \mathbf{u} = \nabla u^2 / 2 - \mathbf{u} \times (\nabla \times \mathbf{u}) \quad \text{vector identity}$$

$$\frac{\partial \mathbf{u}}{\partial t} - \mathbf{u} \times (\nabla \times \mathbf{u}) = -\nabla \left(\frac{1}{2} u^2 + \frac{p}{\rho} \right)$$

$$\boldsymbol{\omega} = \nabla \times \mathbf{u}$$

$$\frac{\partial \boldsymbol{\omega}}{\partial t} = \nabla \times (\mathbf{u} \times \boldsymbol{\omega}) = -\mathbf{u} \cdot \nabla \boldsymbol{\omega} + \boldsymbol{\omega} \cdot \nabla \mathbf{u}$$

vorticity equation

conservation laws

$$W = \int \boldsymbol{\omega} \cdot d^3\mathbf{r}$$

total vorticity

$$\frac{dW}{dt} = 0$$

$$\Omega = \int \omega^2 \cdot d^2\mathbf{r}$$

total enstrophy

$$\frac{d\Omega}{dt} = 0 \quad \text{only in 2D!}$$

$$P = \rho \int \mathbf{u} \cdot d^3\mathbf{r}$$

total momentum

$$\frac{dP}{dt} = 0$$

$$E = \frac{1}{2}\rho \int u^2 \cdot d^3\mathbf{r}$$

total energy

$$\frac{dE}{dt} = 0$$

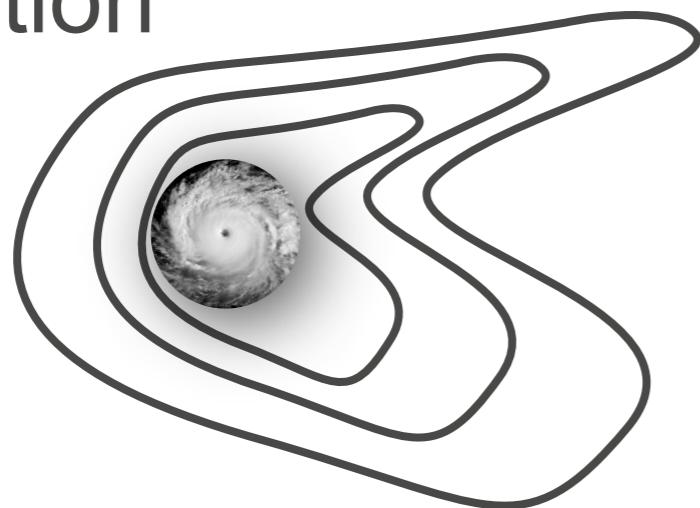
theorems of Kelvin and Helmholtz

$$\boldsymbol{\omega} = \nabla \times \mathbf{u}$$

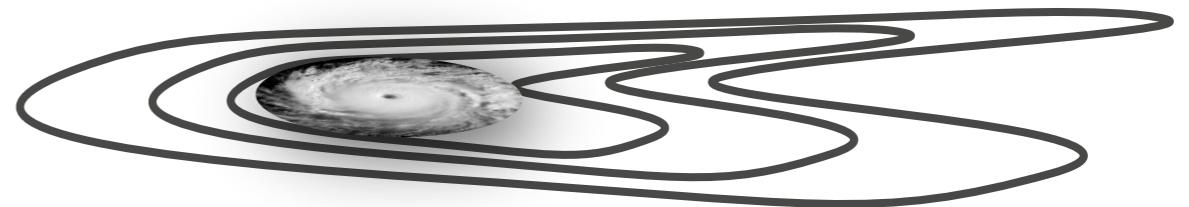
$$\Gamma = \oint \mathbf{u} \cdot d\mathbf{l} = \int \boldsymbol{\omega} \cdot d\mathbf{S}$$

$$\frac{d\Gamma}{dt} = 0$$

circulation



compare Liouville theorem



$$H = \int \mathbf{u} \cdot \boldsymbol{\omega} \, d^3\mathbf{r}$$

$$\frac{dH}{dt} = 0$$

helicity

theorems of Kelvin and Helmholtz

a vortex line is everywhere tangential to vorticity vector



must form a closed loop or end at a boundary (infinity)

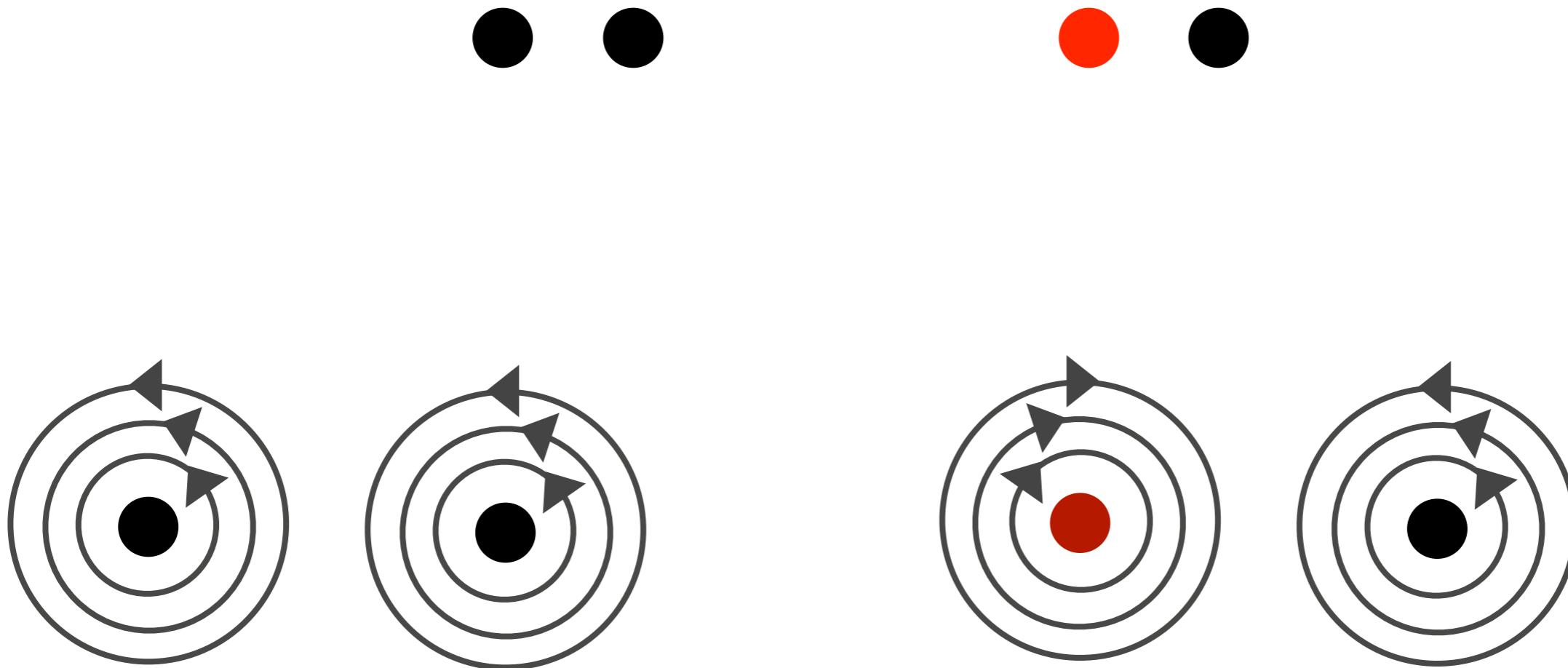
$$\nabla \cdot \omega = 0$$

moves with the fluid it is embedded in

$$\frac{d\Gamma}{dt} = 0$$

some properties of vortices

vortex-antivortex pair (vortex ring)
translates at constant velocity $v \sim 1 / d$

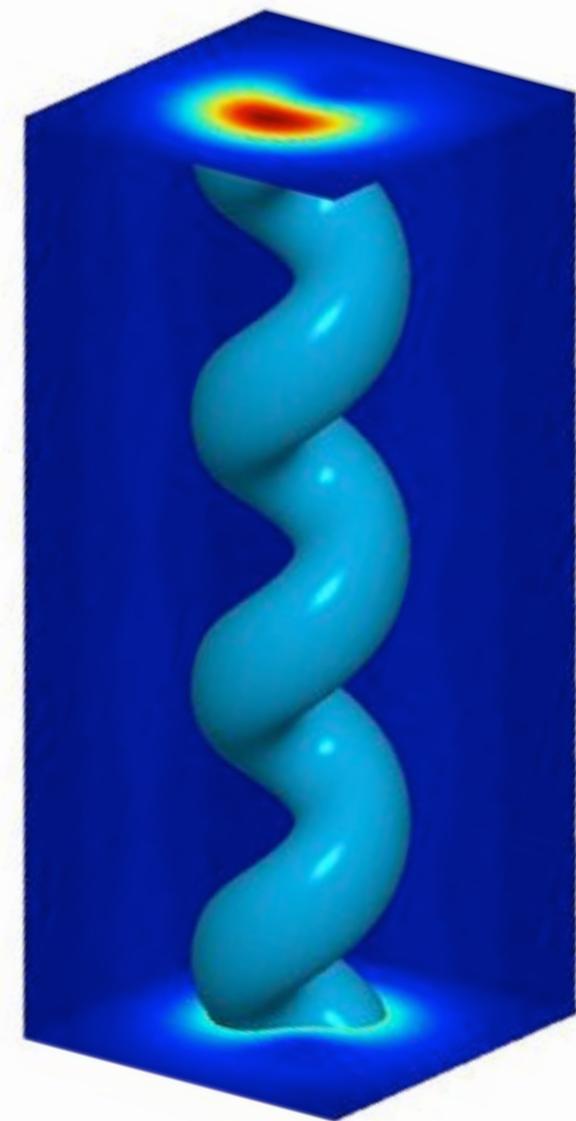


Kelvin waves: helical perturbations of a vortex line

Thomson (Lord Kelvin), Philos. Mag. 10, 155 (1880)

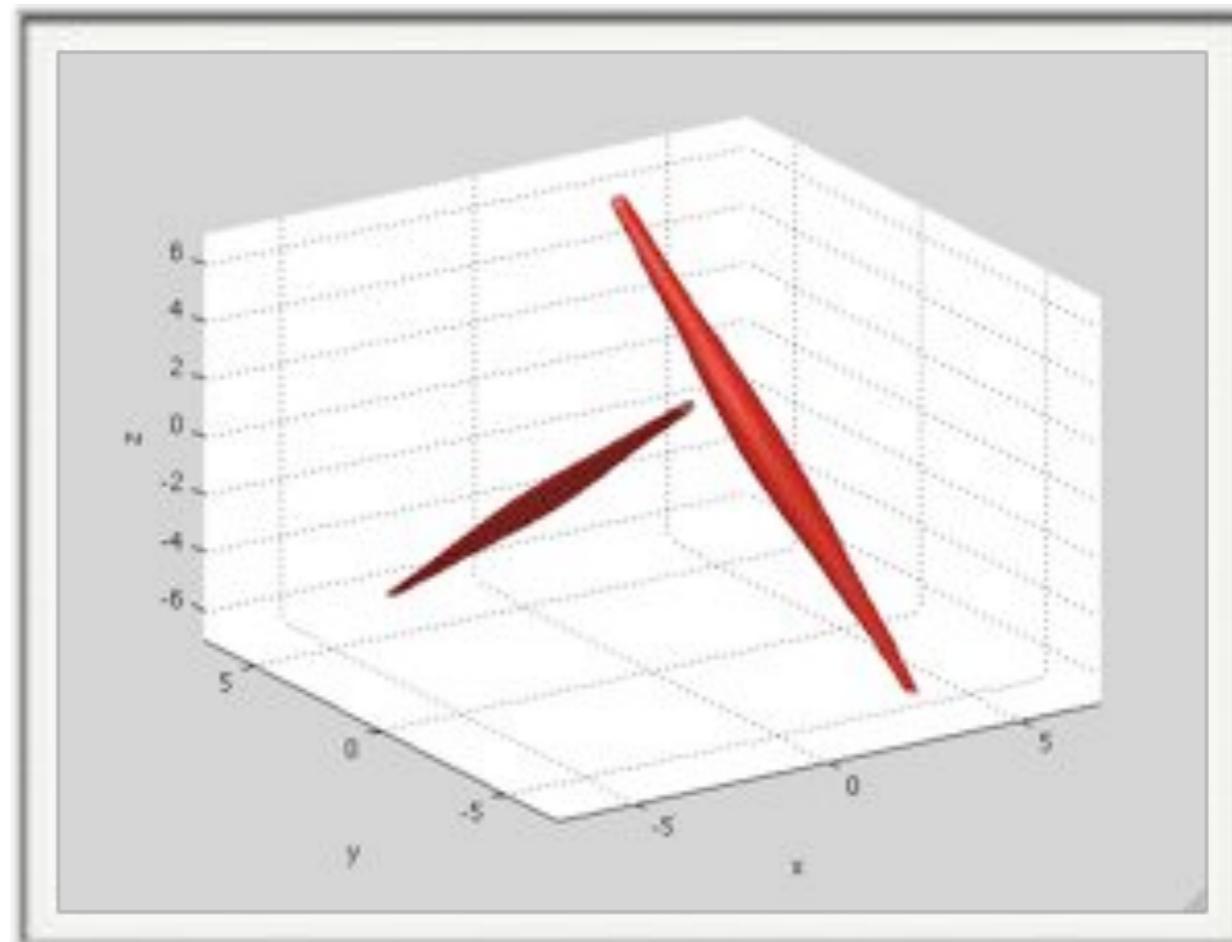
$$\omega^\pm(k) = \frac{\Gamma}{2\pi a^2} \left(1 \pm \sqrt{1 + ka \frac{K_0(ka)}{K_1(ka)}} \right)$$

$$\omega(k) \approx \frac{\Gamma k^2}{4\pi} \log\left(\frac{1}{ka}\right)$$



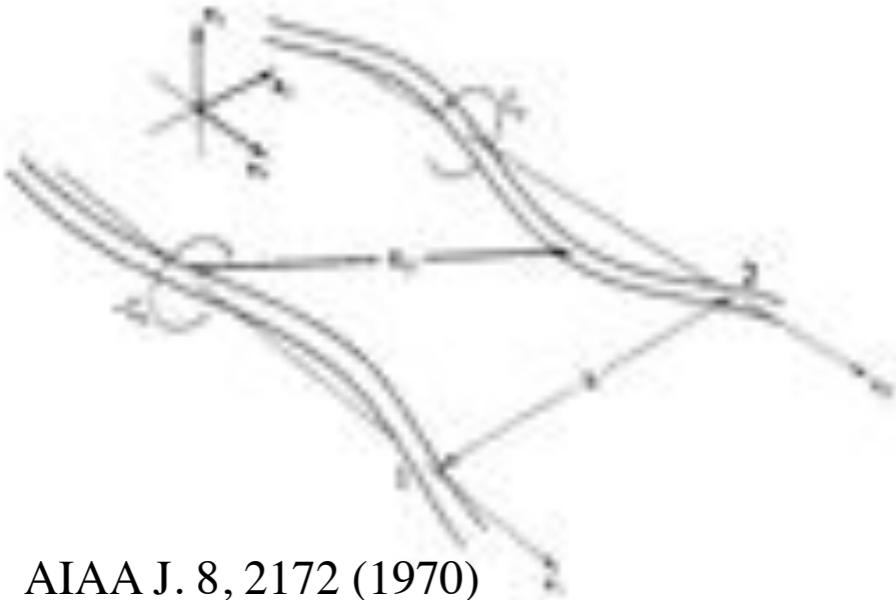
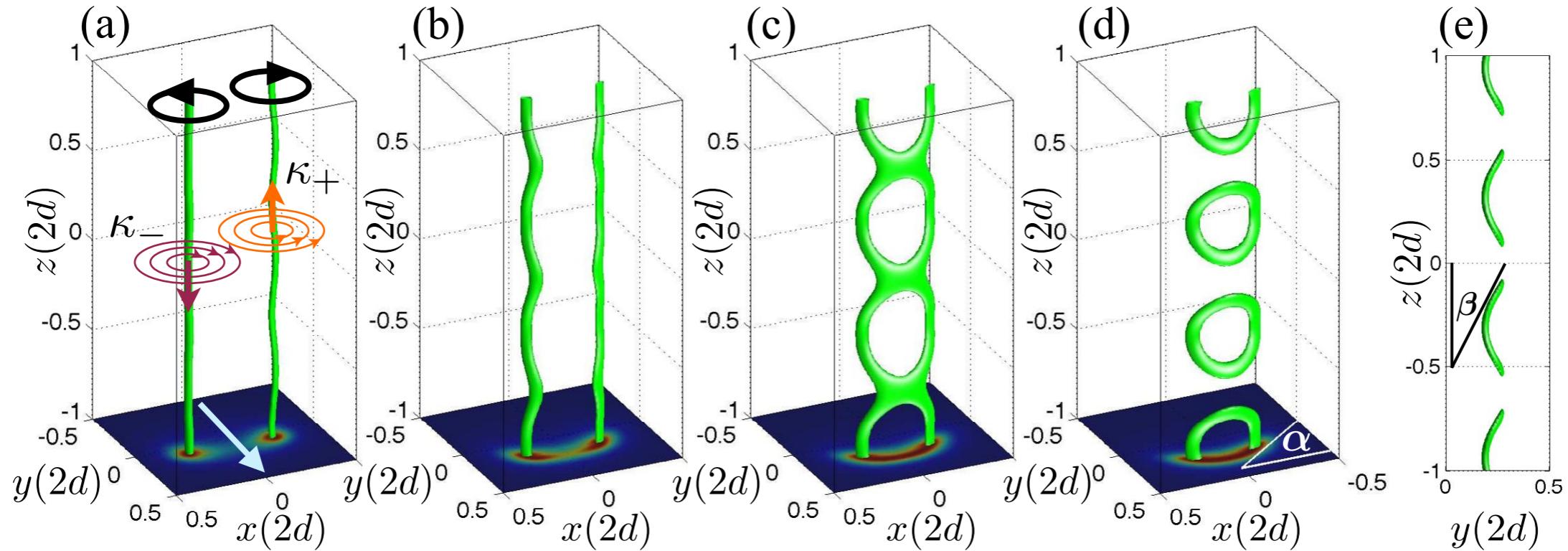
some statements regarding vortices

vortex reconnection / pair annihilation

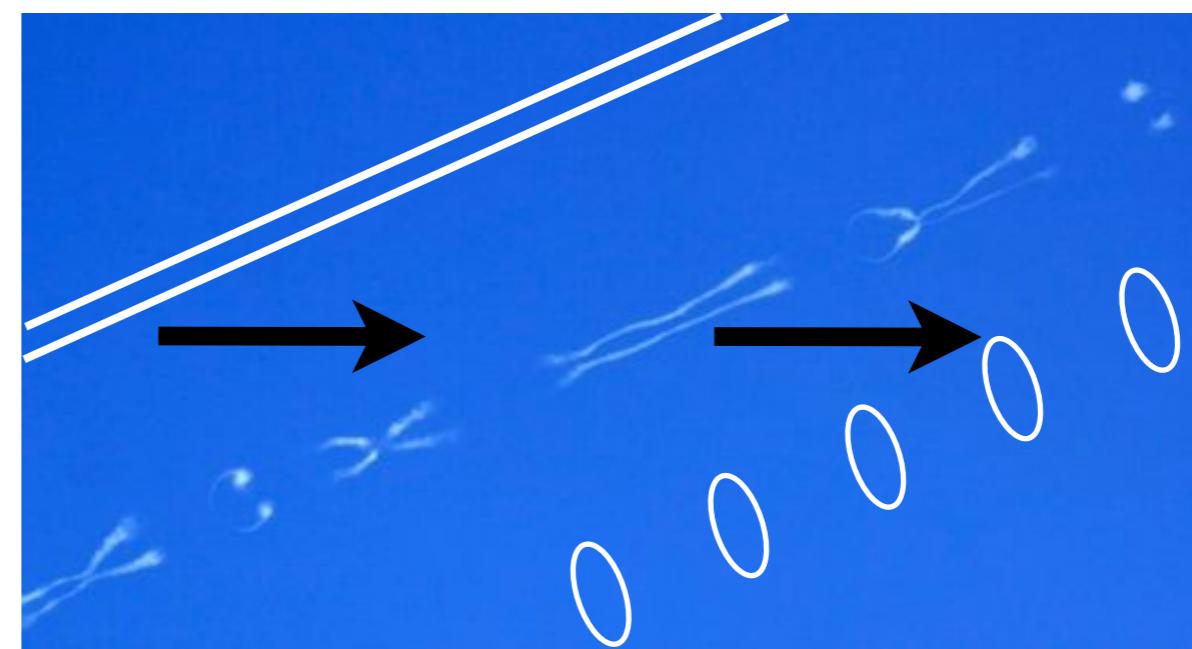


some statements regarding vortices

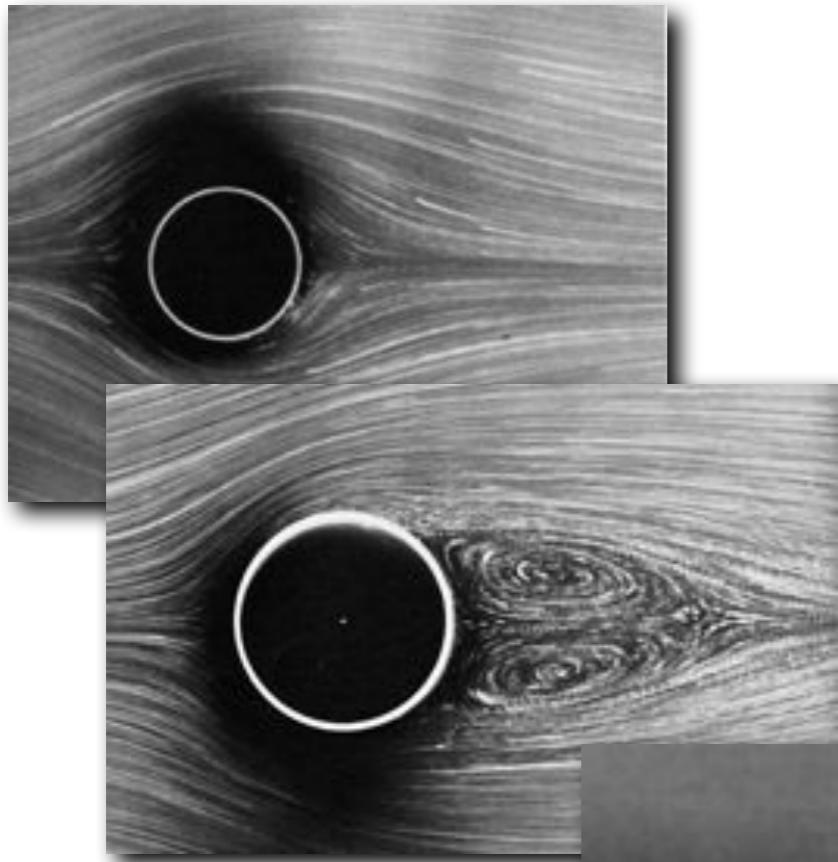
Crow instability



AIAA J. 8, 2172 (1970)
Phys. Rev. A 84, 021603(R) (2011)



phenomenology of turbulence: symmetry breakings

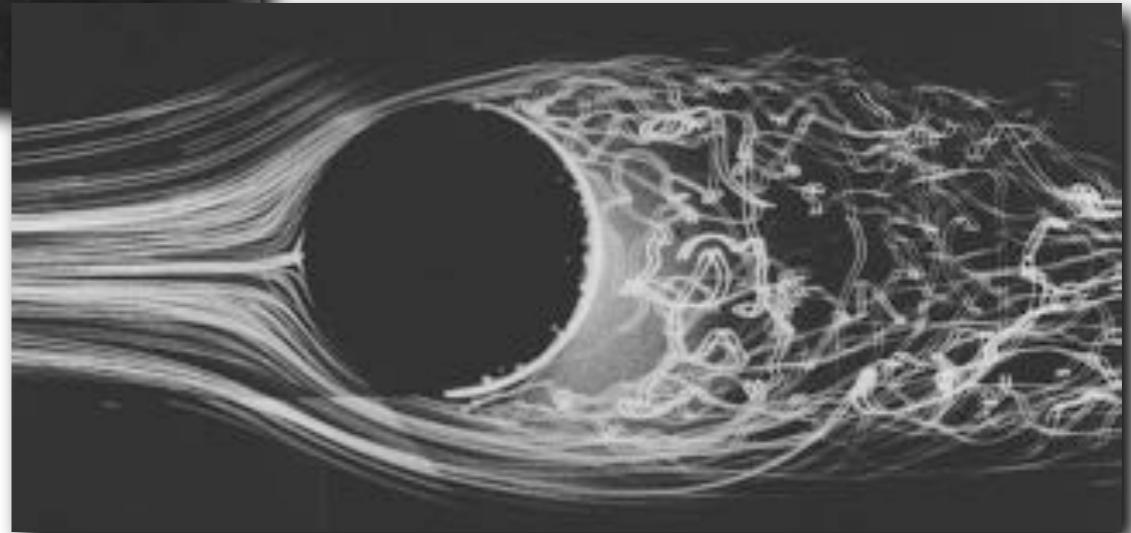
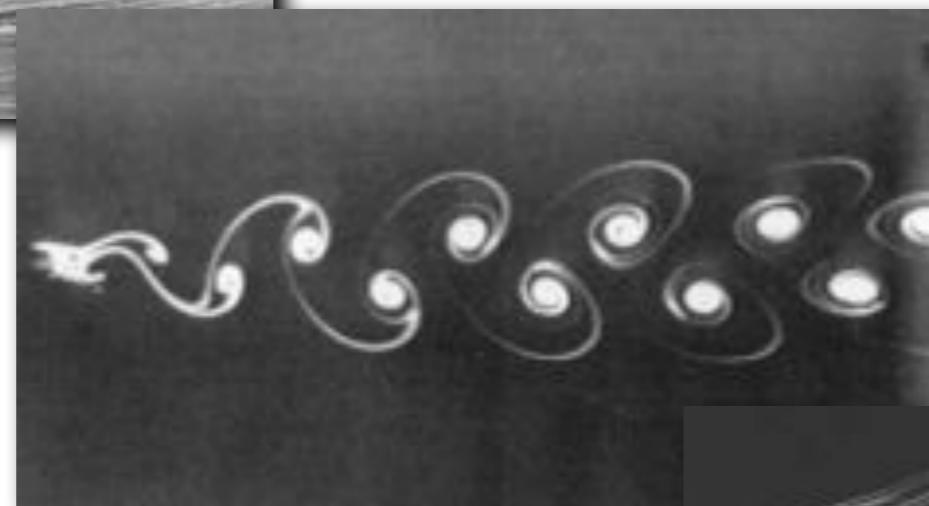


Reynolds number

$$R \propto \frac{(\mathbf{u} \cdot \nabla) \mathbf{u}}{\nu \nabla^2 \mathbf{u}}$$

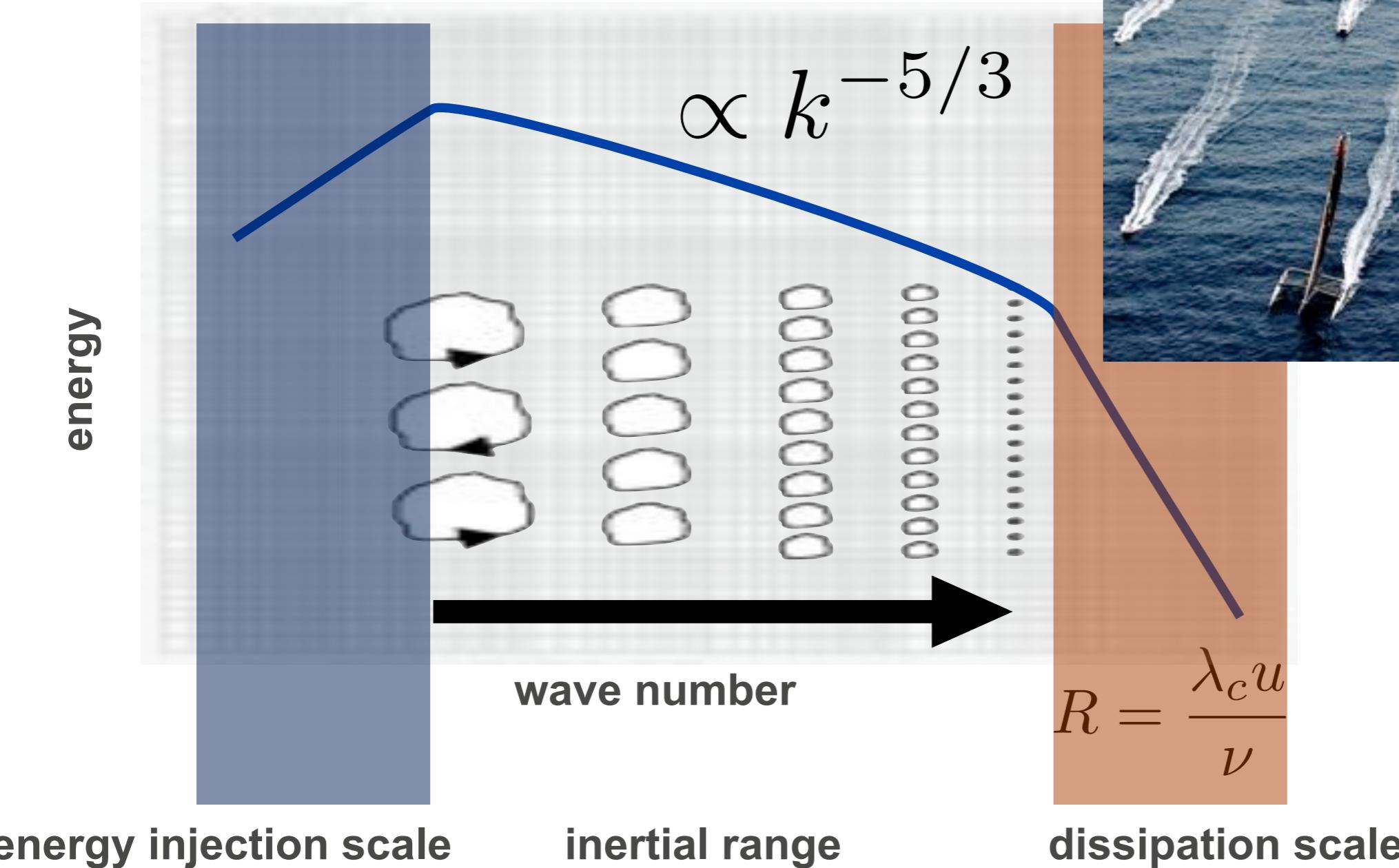
$$R = \frac{Lu}{\nu}$$

expect turbulence for $R \gtrsim 1000$



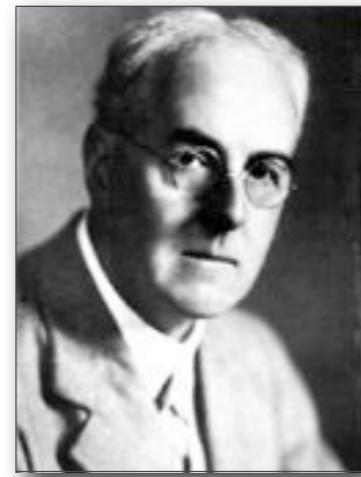
phenomenology of 3D turbulence: energy spectrum

3D - direct energy cascade

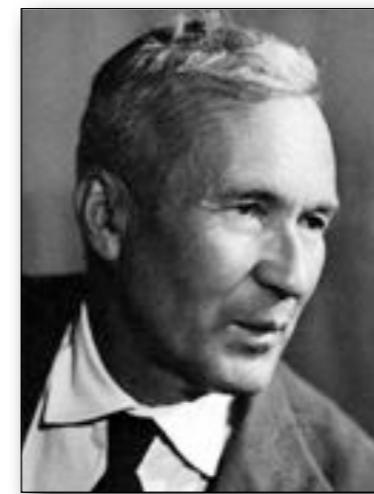


phenomenology of 3D turbulence: energy spectrum

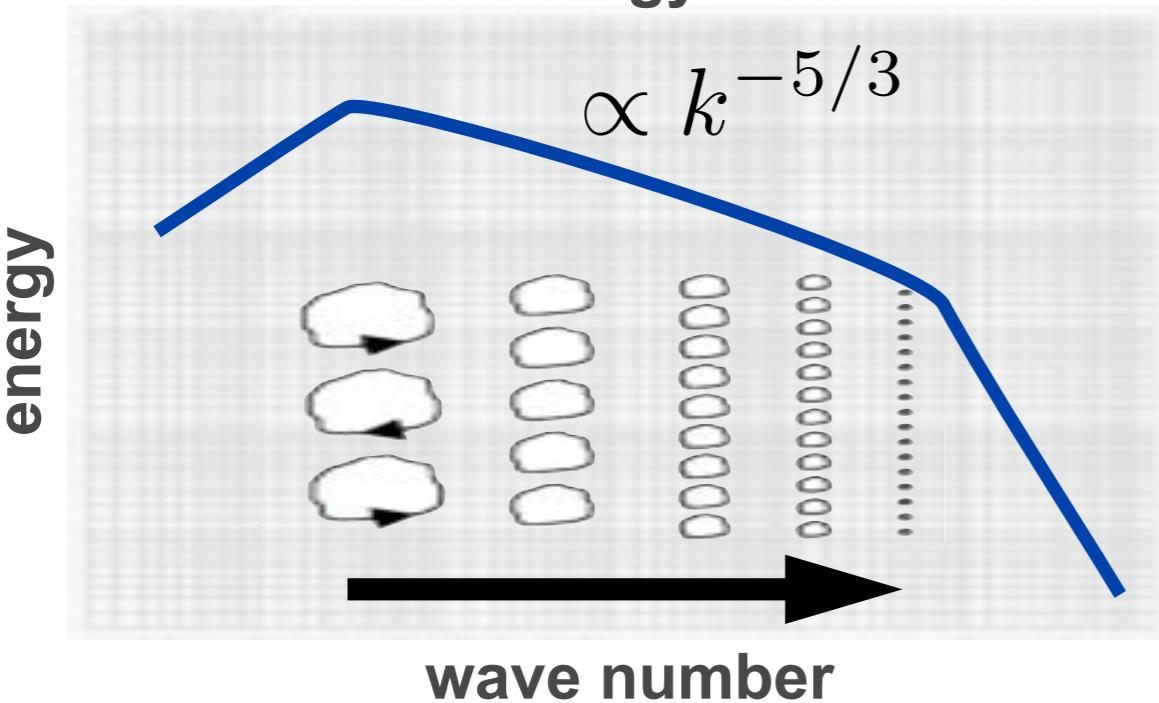
Richardson



Kolmogorov



3D - direct energy cascade



$$E(k) = C \epsilon^\alpha k^\beta$$

$$E = \int E(k) dk \quad \epsilon = -\frac{\partial E}{\partial t}$$

$$[E(k)] = \frac{L^3}{T^2} \quad [\epsilon] = \frac{L^2}{T^3} \quad [k] = \frac{1}{L}$$

$$3 = 2\alpha - \beta$$

$$2 = 3\alpha$$

$$\alpha = 2/3 \quad \beta = -5/3$$

phenomenology of 2D turbulence: energy spectra

Onsager 1949 Kraichnan 1967



$$E_\Omega(k) \propto k^{-2} \Omega(k)$$

enstrophy conserved!

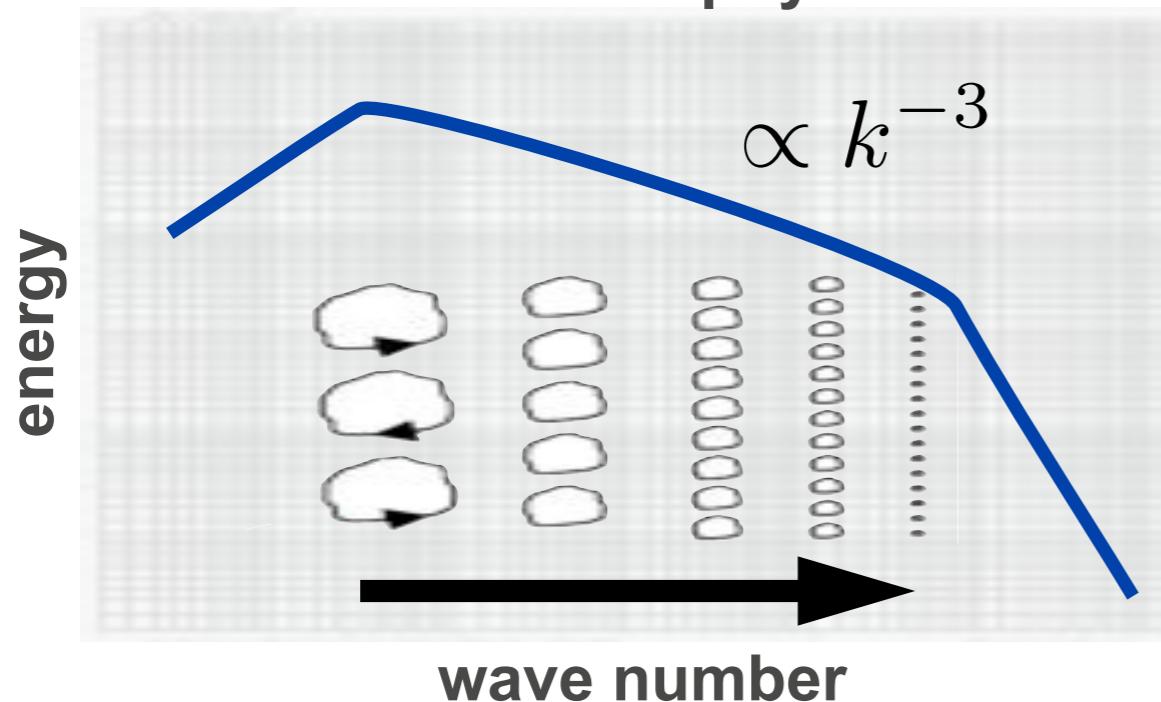
$$\Omega = \int \omega^2 d^2 r \quad \omega = \nabla \times \mathbf{u}$$

$$\Omega(k) = C' \eta^\alpha k^\beta \quad \eta = -\frac{\partial \Omega}{\partial t}$$

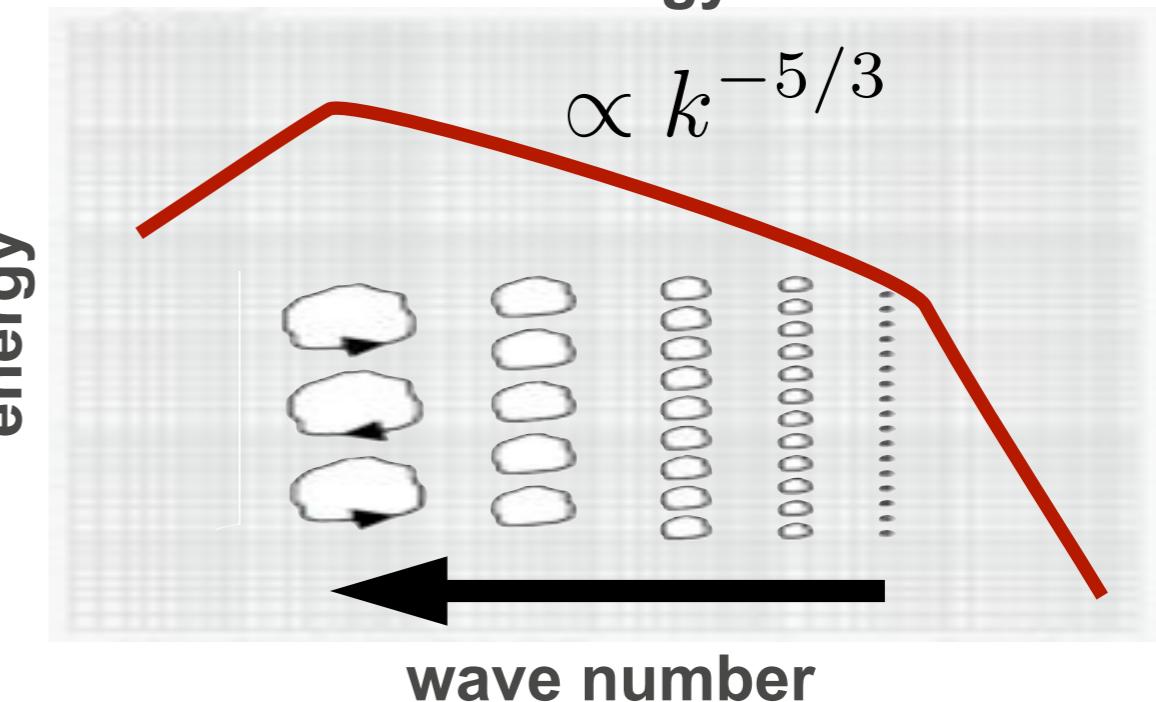
$$[\Omega(k)] = \frac{L}{T^2} \quad [\eta] = \frac{1}{T^3}$$

$$\alpha = 2/3 \quad \beta = -1$$

2D - direct enstrophy cascade



2D - inverse energy cascade

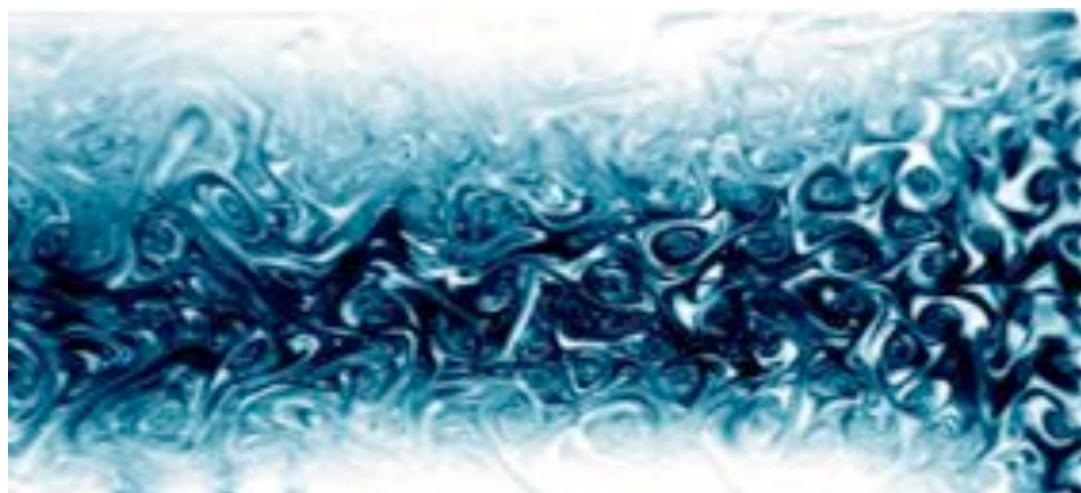


major prediction of 2D turbulence: “Onsager vortices”

Onsager 1949



- geostrophic flows
- soap films
- computer simulations
- Jovian atmosphere



potentially particularly relevant to superfluids...

Onsager 1949:

“Vortices in a superfluid are presumably quantized; the quantum of circulation is h/m , where m is the mass of a single molecule”

quantum/superfluid turbulence!

Clickerless clicker question:

- A need a quick break now
- B keep going till the end
- C “Please stop. I’m bored. Please stop. I’m bored.”

superfluids are unlike normal fluids

normal fluid

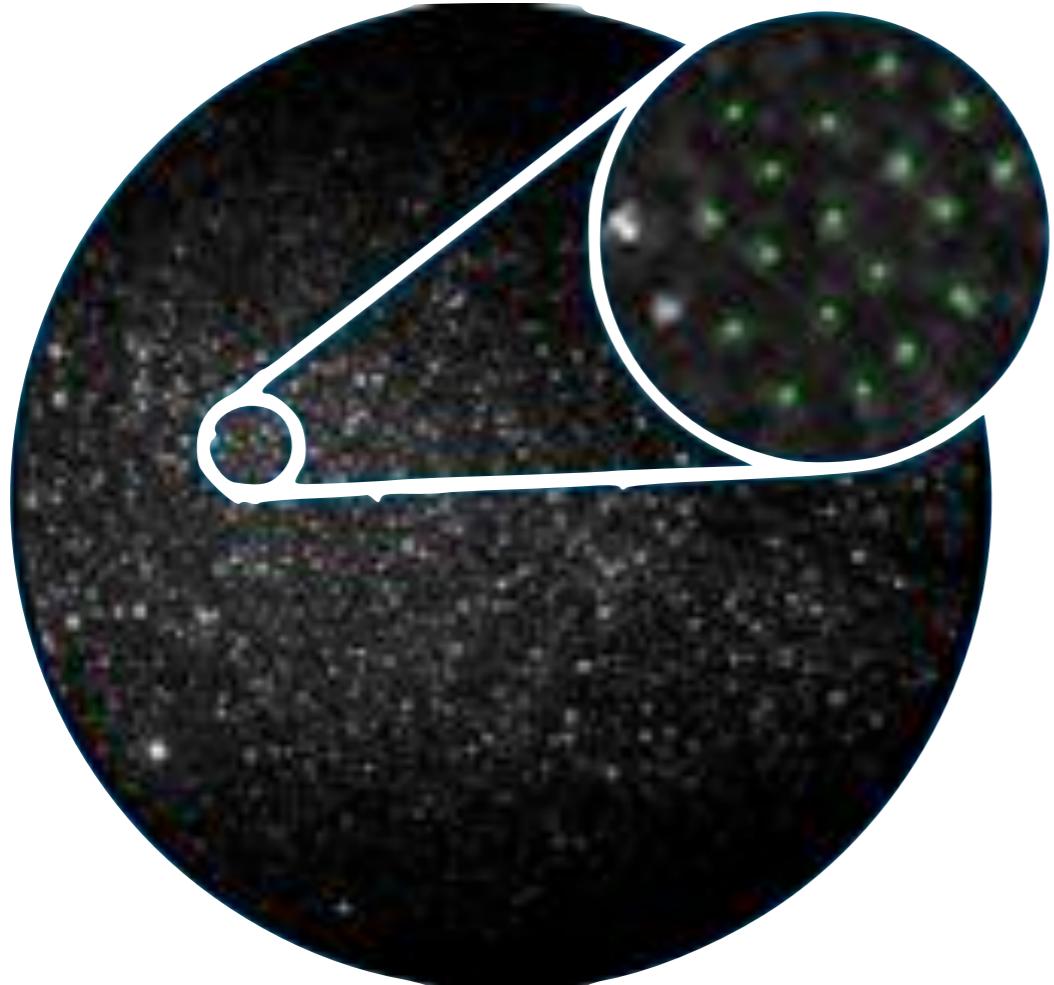
superfluid



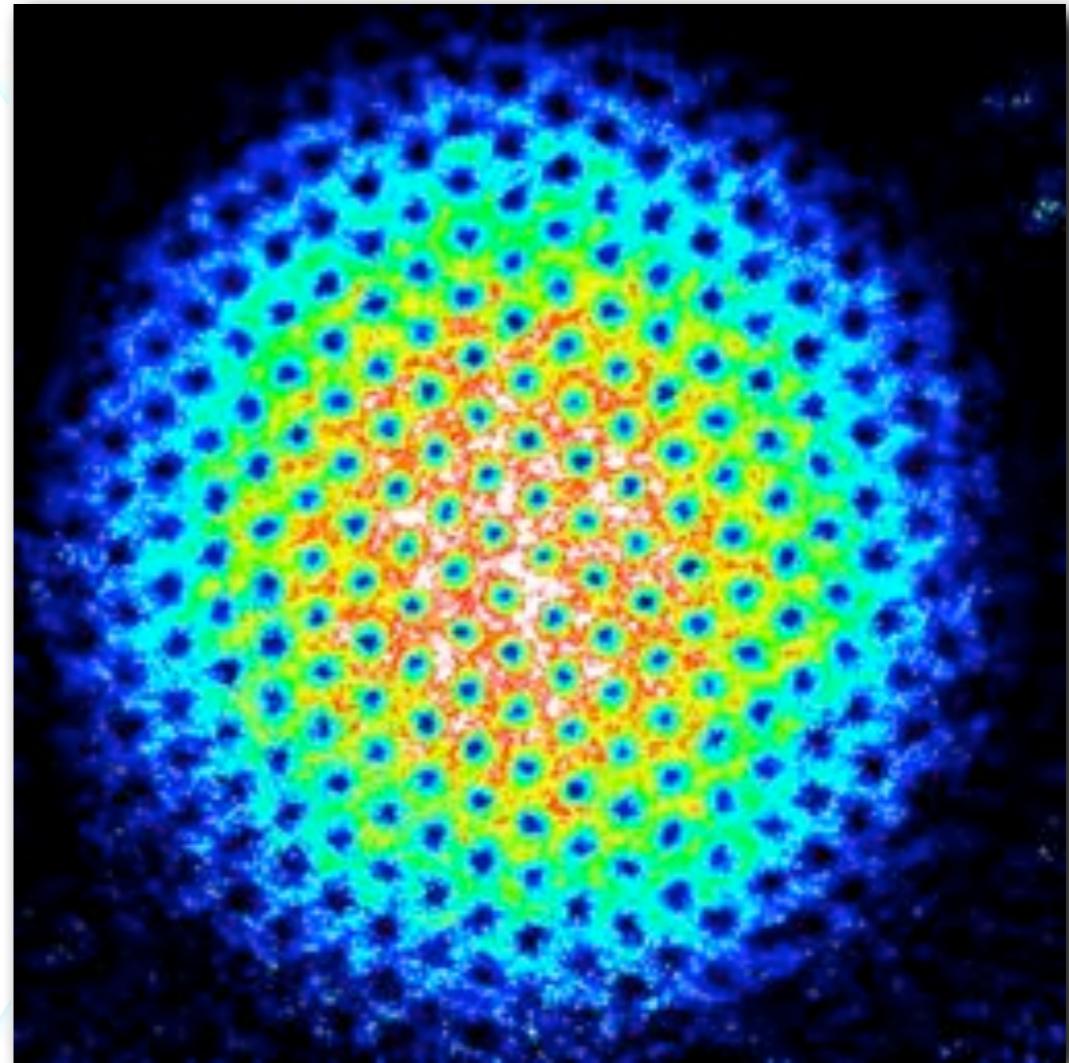
“frictionless flow”

quantized vortices

helium II



atomic BEC



core size of vortices
Ångström

“Superfluidity is a complex of phenomena”

superfluids can be modelled by
“macroscopic wavefunctions”

Gross-Pitaevskii equation / nonlinear Schrödinger equation

$$i\hbar \frac{\partial \phi(\mathbf{r}, t)}{\partial t} = \left(-\frac{\hbar^2}{2m} \nabla^2 + V_{\text{ext}}(\mathbf{r}) + g|\phi(\mathbf{r}, t)|^2 \right) \phi(\mathbf{r}, t)$$

a simple model that works well e.g. for atomic BECs

quantization of vorticity: “topological excitations”

postulate of quantum mechanics

$$P(\mathbf{r}) = \int \phi^*(\mathbf{r}) \phi(\mathbf{r}) dV$$

$$\phi(\mathbf{r}) = |\phi(\mathbf{r})| e^{i\theta(\mathbf{r})}$$

$$n(\mathbf{r}) = |\phi(\mathbf{r})|^2$$

$$v_s(\mathbf{r}) \equiv \frac{\hbar}{m} \nabla \theta(\mathbf{r})$$

$$\theta(\mathbf{r}) = \arctan(y/x)$$

$$\oint \mathbf{v}_s \cdot d\mathbf{l} = n\kappa$$

$$\kappa = \frac{\hbar}{m} \frac{\ell}{n}$$



$$v = \frac{\hbar}{m} \frac{\ell}{r}$$

compare Kelvin theorem:

quantization versus conservation of circulation

quantum of circulation

integer winding number / vortex charge

geometric (Berry) phase

quantum hydrodynamics

$$i\hbar \frac{\partial \phi(\mathbf{r}, t)}{\partial t} = \left(-\frac{\hbar^2}{2m} \nabla^2 + V_{\text{ext}}(\mathbf{r}) + g|\phi(\mathbf{r}, t)|^2 \right) \phi(\mathbf{r}, t)$$

Madelung transformation $\phi(\mathbf{r}, t) = |\phi(\mathbf{r}, t)| e^{i\theta(\mathbf{r}, t)}$ $n_c(\mathbf{r}, t) = |\phi(\mathbf{r}, t)|^2$

$$\mathbf{j}(\mathbf{r}, t) = \frac{\hbar}{2im} \left(\phi^*(\mathbf{r}, t) \nabla \phi(\mathbf{r}, t) - \phi(\mathbf{r}, t) \nabla \phi^*(\mathbf{r}, t) \right)$$

$$\mathbf{j}(\mathbf{r}, t) \equiv mn_c \mathbf{v}_s(\mathbf{r}, t) \quad \mathbf{v}_s(\mathbf{r}, t) = \frac{\hbar}{m} \nabla \theta(\mathbf{r}, t)$$

superfluid velocity - **not** the
velocity of a particle

complex function is zero iff both its real and imaginary parts are zero:

Re = 0: continuity equation

$$\frac{\partial n_c}{\partial t} + \nabla \cdot (n_c \mathbf{v}_s) = 0$$

equivalent to solving GPE!

Im = 0: Euler-like equation

$$m \frac{\partial \mathbf{v}_s}{\partial t} = -\nabla \left(\frac{1}{2} m \mathbf{v}_s^2 + V_{\text{ext}}(\mathbf{r}, t) + gn_c - \frac{\hbar^2}{2m\sqrt{n_c}} \nabla^2 \sqrt{n_c} \right)$$

quantum hydrodynamics reduces to classical hydrodynamics

classical

$$\frac{\partial \mathbf{v}}{\partial t} = \mathbf{v} \times (\nabla \times \mathbf{v}) - \nabla \left(\frac{\mathbf{v}^2}{2} \right) - \frac{1}{m} \nabla U - \frac{1}{mn} \nabla p + \nu \nabla^2 \mathbf{v}$$

irrotational

$$(\mathbf{v} \cdot \nabla) \mathbf{v} = -\mathbf{v} \times (\nabla \times \mathbf{v}) + \nabla \left(\frac{\mathbf{v}^2}{2} \right)$$

inviscid

quantum

$$\frac{\partial \mathbf{v}}{\partial t} = \frac{1}{m} \nabla \left(\frac{\hbar^2}{2m\sqrt{n_c}} \nabla^2 \sqrt{n_c} \right) - \nabla \left(\frac{\mathbf{v}^2}{2} \right) - \frac{1}{m} \nabla V_{ext}(\mathbf{r}, t) - \frac{1}{mn_c} \nabla p$$

uniform

quantum pressure momentum

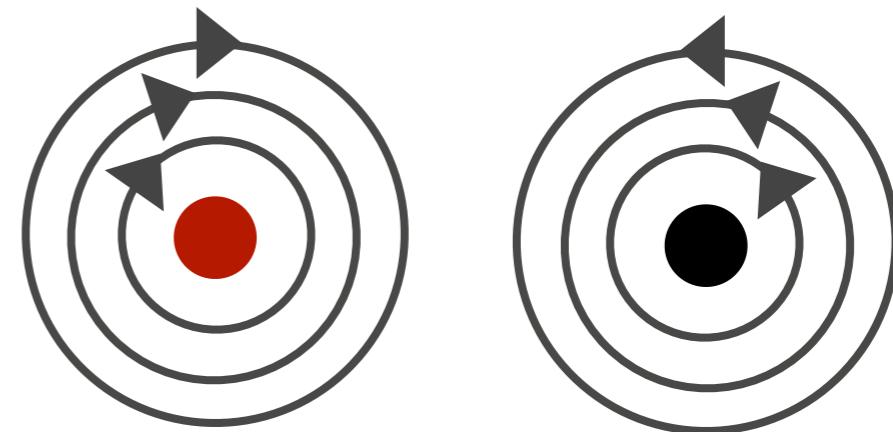
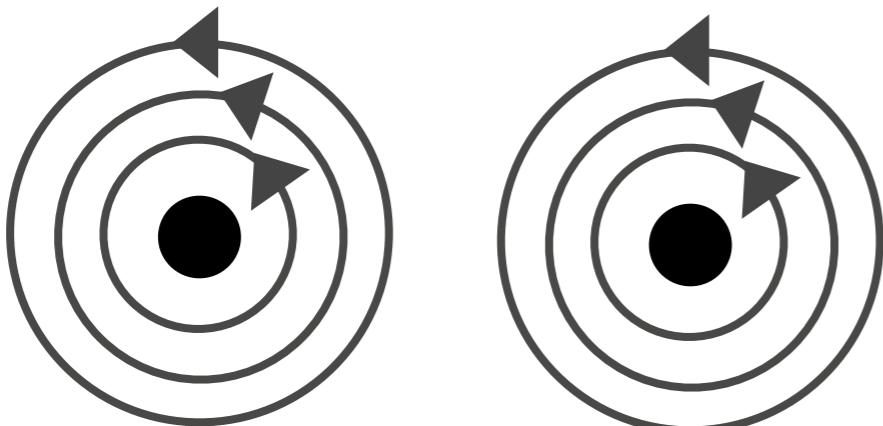
$$\mu = gn_c$$

$$dp = n_c d\mu$$

Gibbs-Duhem

superfluid velocity vs particle velocity!

2D point vortex approximation: only consider kinetic energy of flow



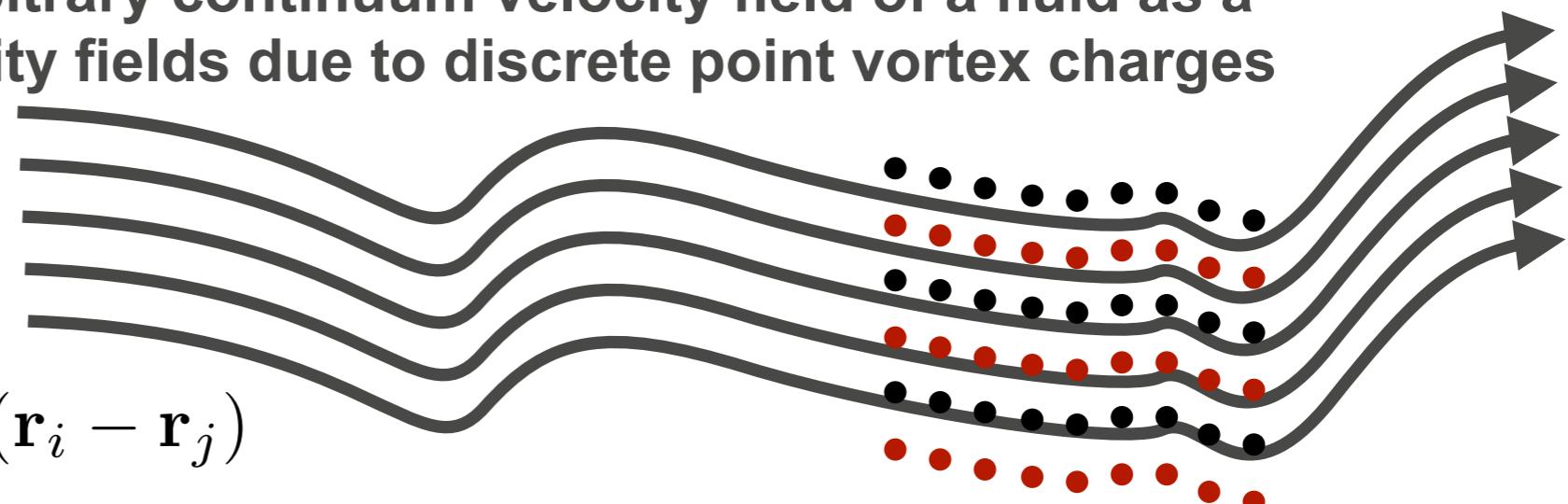
$$E_v = \int \frac{1}{2} m |\phi|^2 v^2 d\mathbf{r} = \frac{mn}{2} \int_{r_c}^R \frac{\hbar^2 \ell^2}{m^2 r^2} r dr 2\pi L = \frac{\ell^2 n \hbar^2 \pi L}{m} \ln \left(\frac{R}{|\ell| r_c} \right)$$

$$E = \int \phi^*(\mathbf{r}) \left(-\frac{\hbar^2}{2m} \nabla^2 \right) \phi(\mathbf{r}) dV$$

describe an arbitrary continuum velocity field of a fluid as a sum of N velocity fields due to discrete point vortex charges

$$H = - \sum_{i < j} \Gamma_i \Gamma_j \log (\mathbf{r}_i - \mathbf{r}_j)$$

$$\mathbf{F}_{\text{Magnus}} = \Gamma \hat{\mathbf{e}}_z \times (\mathbf{v} - \mathbf{v}')$$



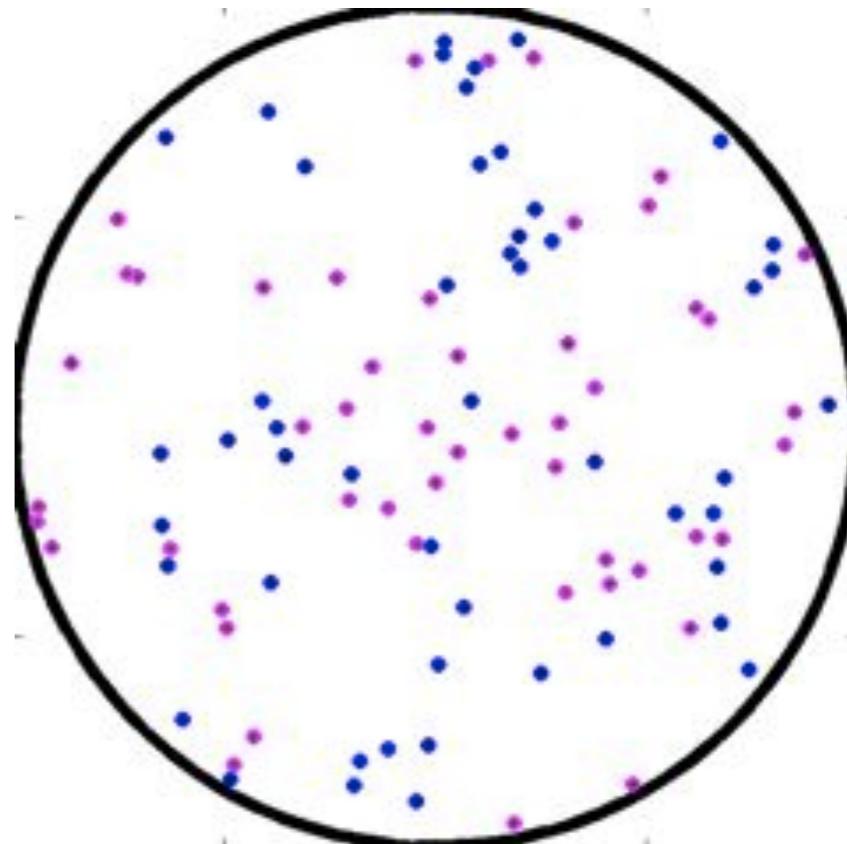
2D point vortex approximation in a disc geometry

$$H_o = H_{\text{vortices}} + H_{\text{images}} + H_{\text{self}},$$

$$= -\frac{\rho_s \kappa^2}{4\pi} \sum_{i < j} s_i s_j \log(r_{ij}^2)$$

$$+ \frac{\rho_s \kappa^2}{4\pi} \sum_{i < j} s_i s_j \log(1 - 2(x_i x_j + y_i y_j) + |z_i|^2 |z_j|^2)$$

$$+ \frac{\rho_s \kappa^2}{4\pi} \sum_i s_i^2 \log(1 - r_i^2),$$



particle in 1D

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

$$\dot{q} = \frac{\partial H}{\partial p}$$

vortex in 2D

$$\dot{x} = -\frac{\partial H}{\partial y}$$

$$\dot{y} = \frac{\partial H}{\partial x}$$

phase space equals real space!

boundedness of phase space result in negative absolute temperature states (entropy has a maximum)!

two-dimensional systems are special

$$\nabla^2 U(\mathbf{r}) = -2\pi\delta(\mathbf{r} - \mathbf{r}')$$

3D $U \propto \frac{1}{r}$ gravity, electromagnetism

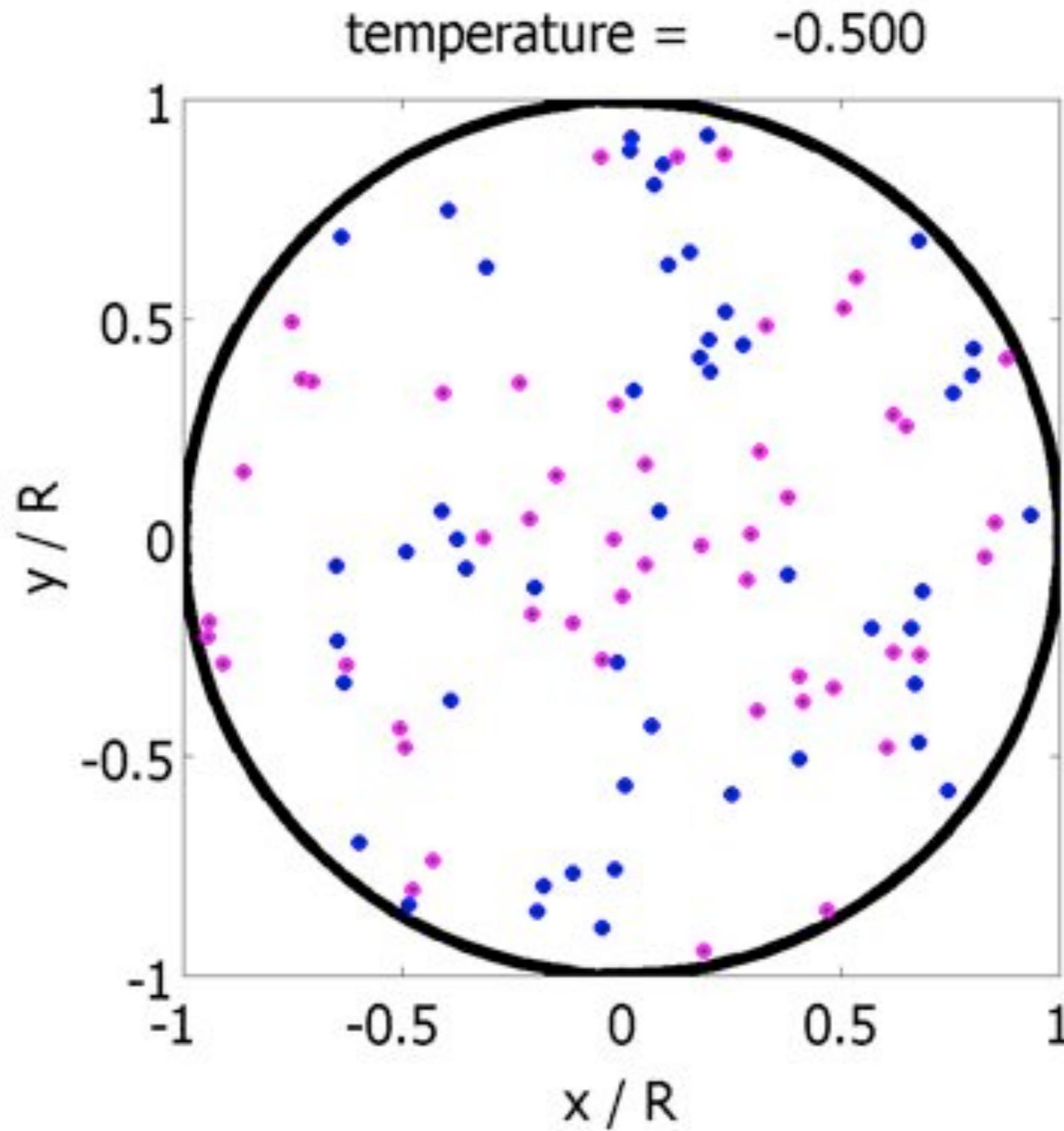
2D $U \propto \log(r)$ $S \propto 2 \log(r)$

phase space equals real space: entropy

1D $U \propto r$

$$p(F) = e^{-\beta F} = e^{-\beta(E - TS)}$$

Monte Carlo thermodynamics



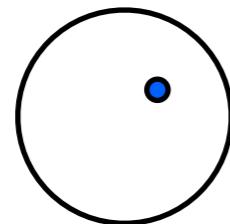
phase transitions in a two-dimensional Coulomb gas

$$p(F) = e^{-\beta F} = e^{-\beta(E - TS)}$$

positive temperature
(low entropy, low energy)

$$E = \frac{\rho\kappa^2}{4\pi} \log\left(\frac{R}{\xi}\right)$$

$$S = 2k_B \log\left(\frac{R}{\xi}\right)$$

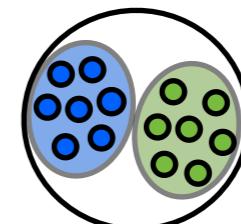


$$T_c = \frac{1}{2} \frac{\rho\kappa^2}{4\pi}$$

negative temperature
(low entropy, high energy)

$$E = 2 \frac{\rho(\frac{N}{2}\kappa)^2}{4\pi} \log\left(\frac{D}{\xi}\right)$$

$$S = \frac{N}{2} k_B \log\left(\frac{\xi_{\text{OV}}}{R}\right)$$



$$T_c = -\frac{\rho\kappa^2}{8\pi} N$$

negative temperature Onsager vortex phase transition

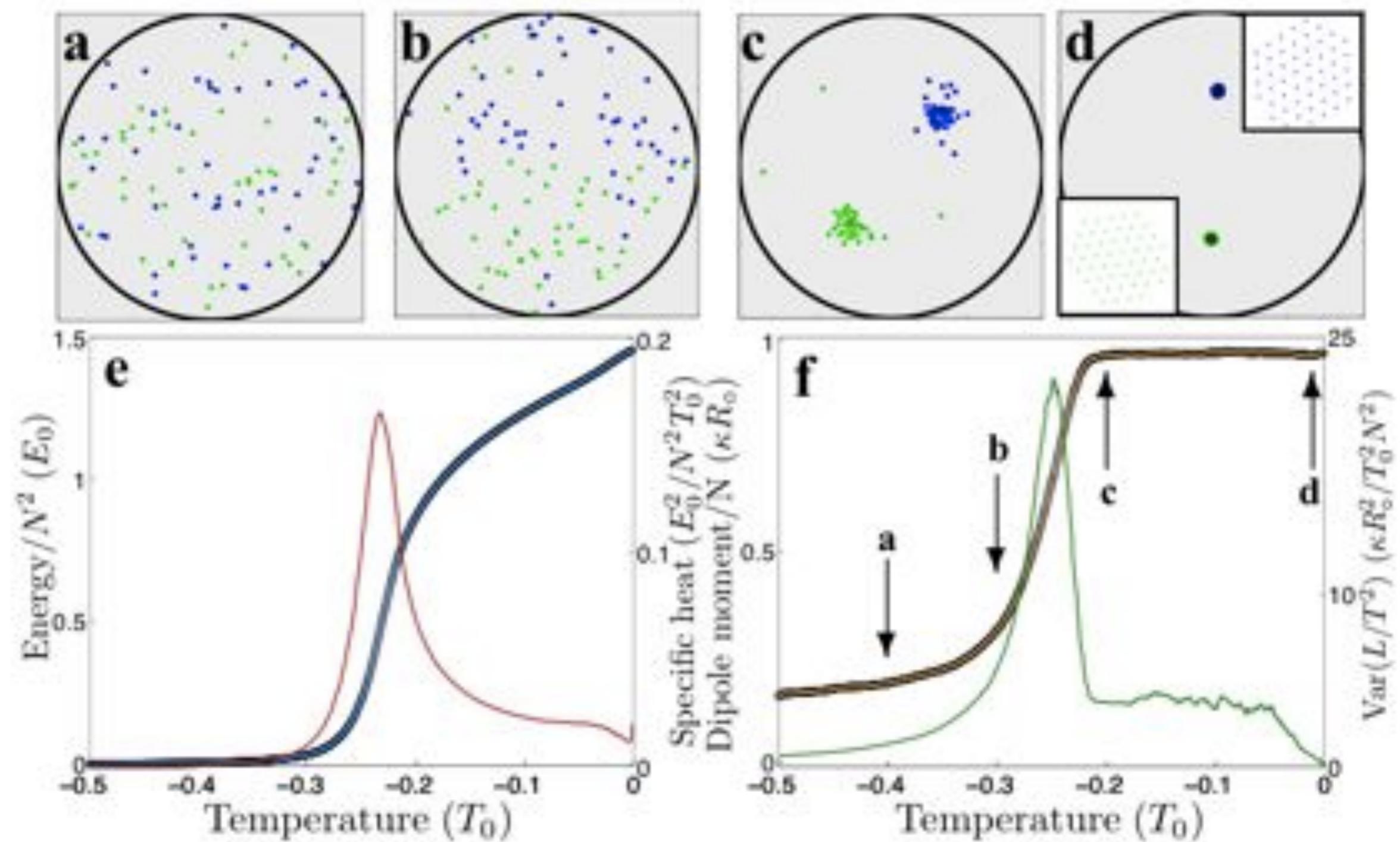
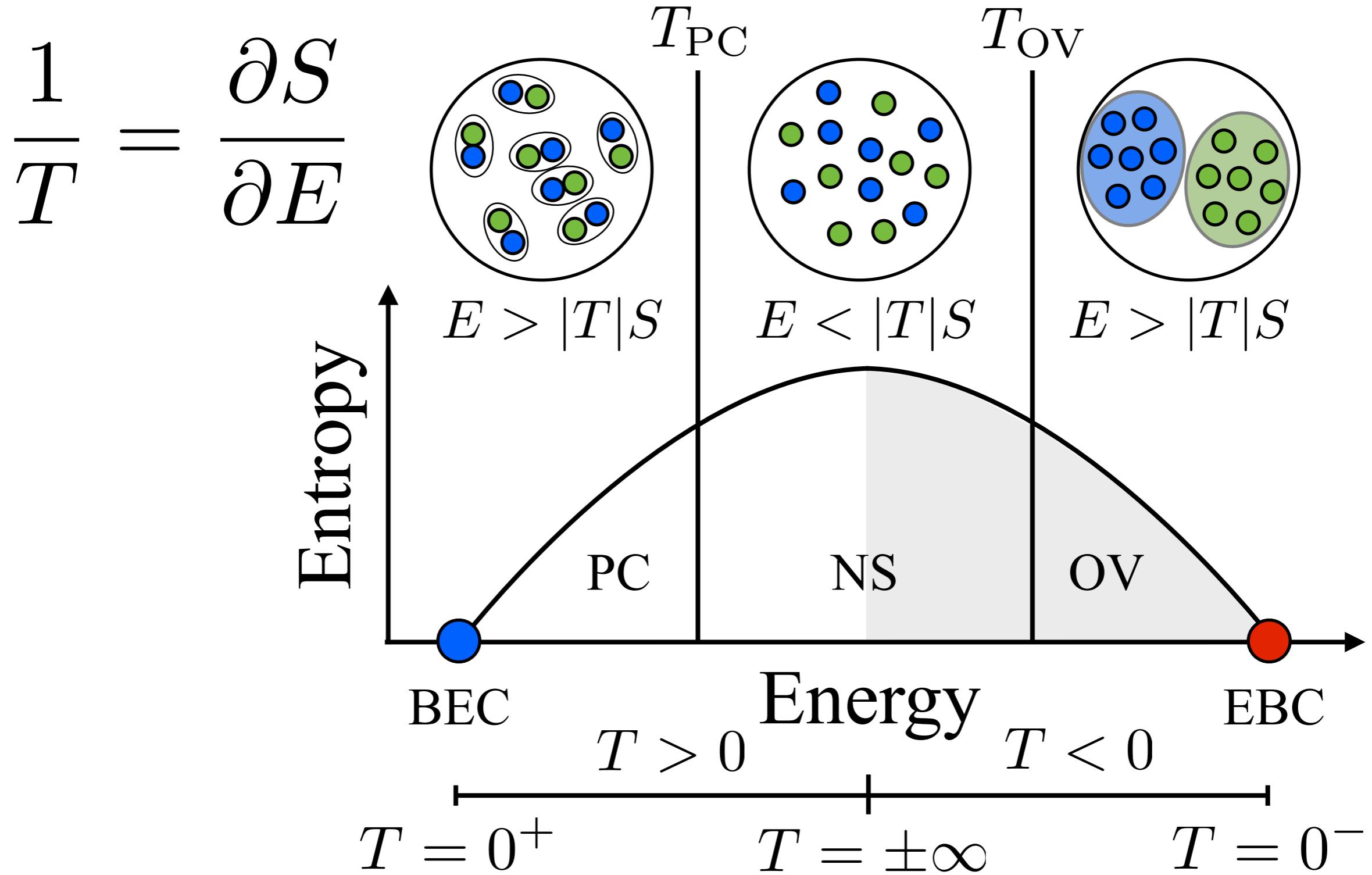


diagram of phases



So much for the point vortex model.

What about real superfluids?

$$i\hbar\partial_t\psi(\mathbf{r}) = \left[-\frac{\hbar^2}{2m}\nabla^2 + U_{\text{disc}}(\mathbf{r}) + g|\psi(\mathbf{r})|^2 \right] \psi(\mathbf{r})$$

note: this GPE is conservative
(no damping / dissipation)

EMERGENCE OF ORDER FROM TURBULENCE IN AN ISOLATED PLANAR SUPERFLUID

GROSS-PITAEVSKII DYNAMICS

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²School of Mathematics and Physics, The University of Queensland, Queensland 4072, Australia

INITIAL NUMBER OF VORTICES: $N = 80$

SYSTEM RADIUS: $R_0 = 28 a_{\text{osc}}$

AXIAL THOMAS-FERMI LENGTH: $R_z = 4.3 a_{\text{osc}}$

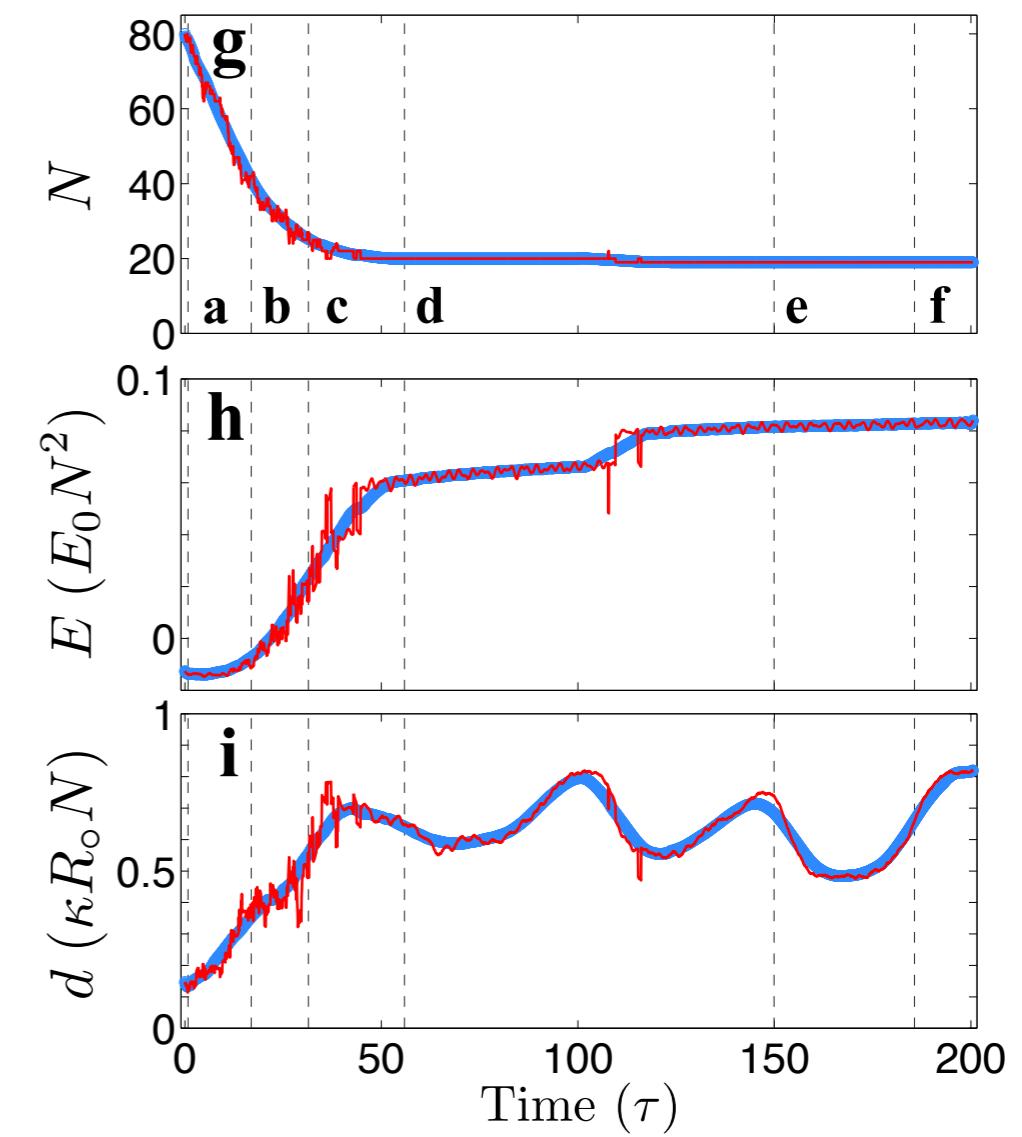
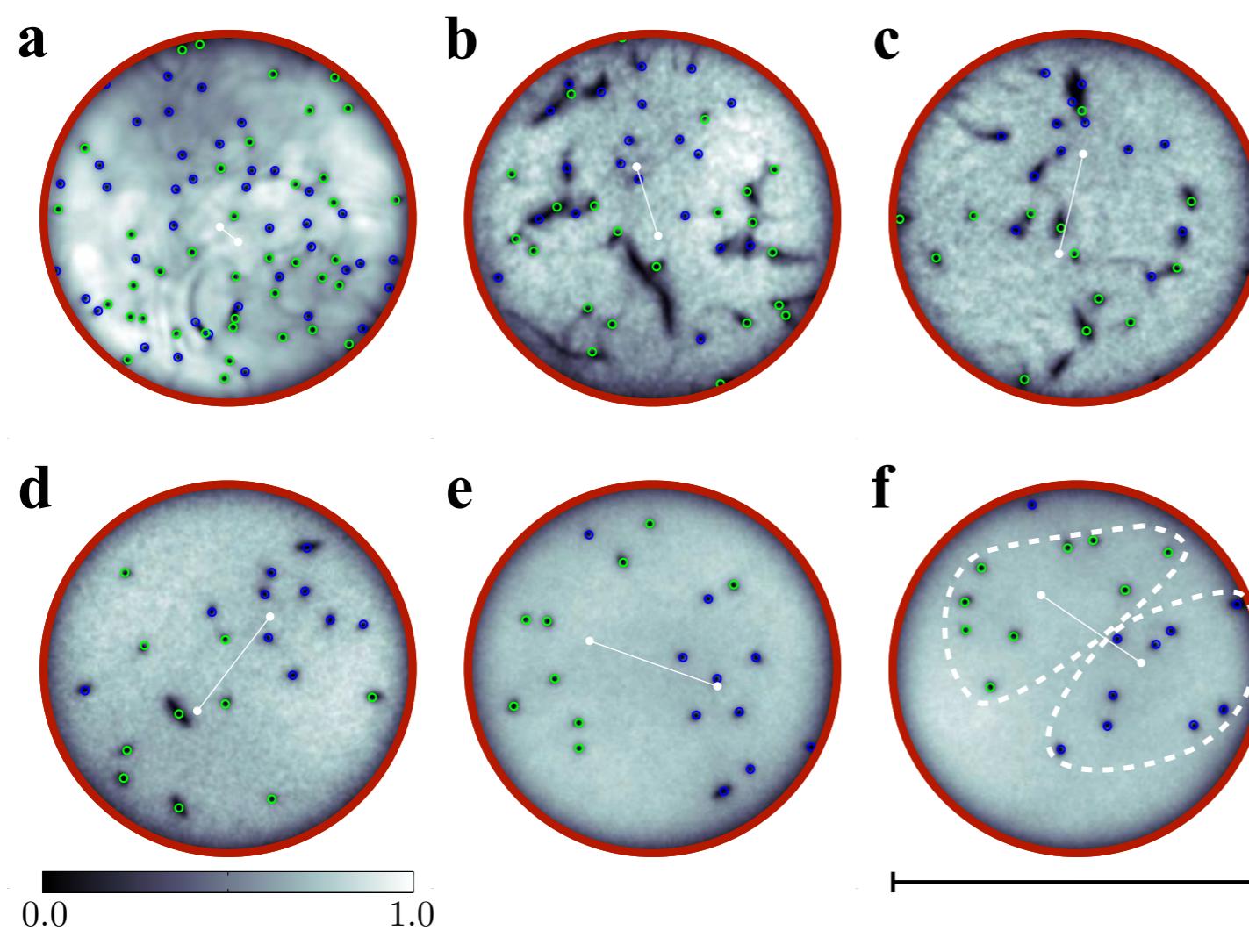
CHEMICAL POTENTIAL: $\mu = 9.3 \hbar\omega_{\text{osc}}$



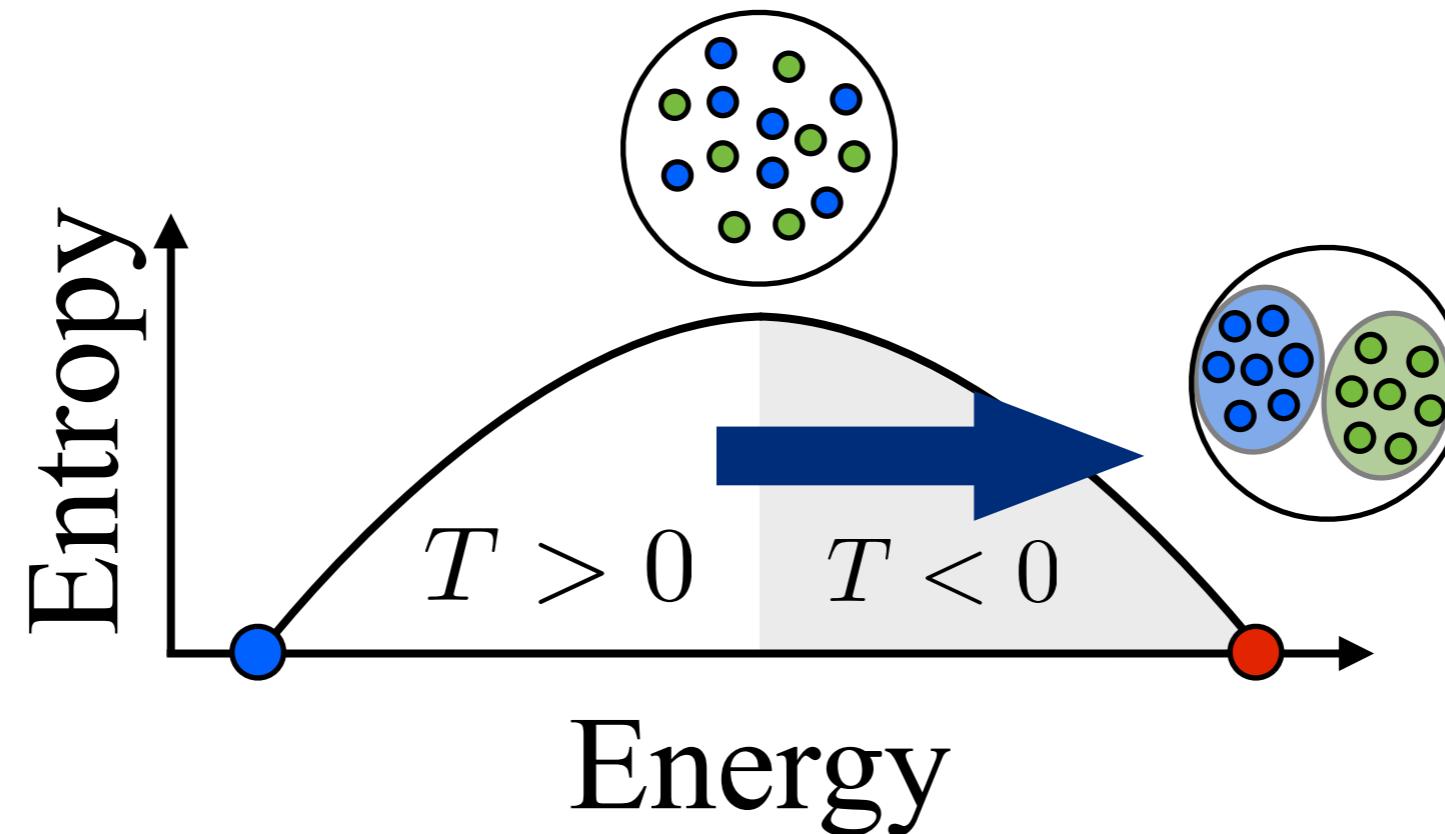
MONASH
University



**THE UNIVERSITY
OF QUEENSLAND
AUSTRALIA**



evaporative heating of vortices



annihilating vortices are “cold”, leaving remaining vortices to equilibriate at a higher mean energy per vortex!

second law and arrow of time?



two degrees of freedom!

vortices and sound waves

EMERGENCE OF ORDER FROM TURBULENCE IN AN ISOLATED PLANAR SUPERFLUID

POINT VORTEX DYNAMICS

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²School of Mathematics and Physics, The University of Queensland, Queensland 4072, Australia

INITIAL NUMBER OF VORTICES: $N = 80$

FINAL NUMBER OF VORTICES: $N = 18$

DIMENSIONLESS SYSTEM RADIUS: $R_o = 1$

ANNIHILATION RADIUS: $\xi = 0.08 R_o$

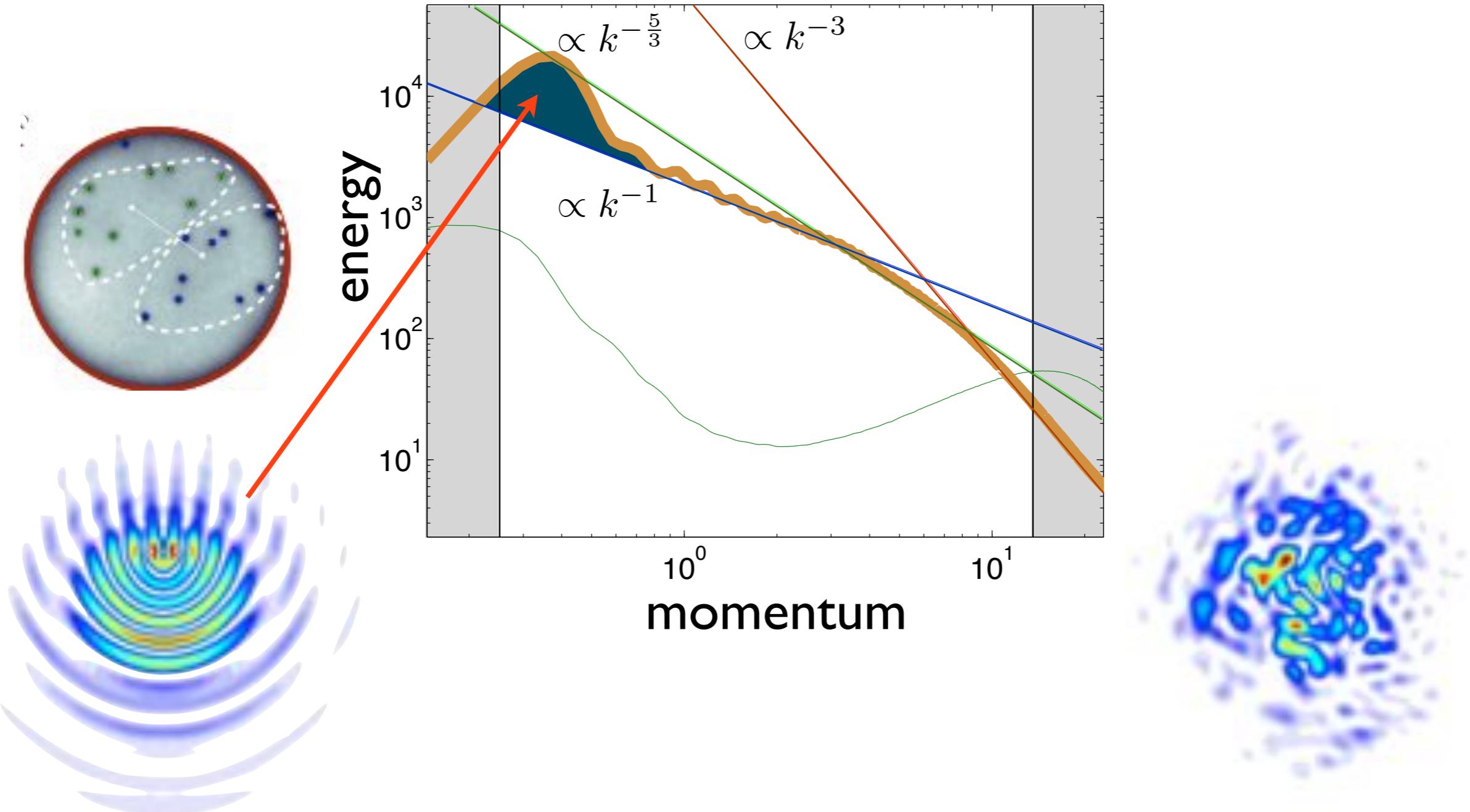


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spectral condensation & Onsager vortices via evaporative heating



Einstein-Bose condensate

thermal state

- **GPE - Navier-Stokes correspondence**
 - quantum hydrodynamics
- **XY model 2D Maxwell correspondence**
 - massless vortex charges
- **gravity - fluid correspondence**
 - holographic principle

Gross-Pitaevskii equation --- Navier-Stokes

classical

$$\frac{\partial \mathbf{v}}{\partial t} = \mathbf{v} \times (\nabla \times \mathbf{v}) - \nabla \left(\frac{\mathbf{v}^2}{2} \right) - \frac{1}{m} \nabla U - \frac{1}{mn} \nabla p + \nu \nabla^2 \mathbf{v}$$

recovered by
finite T effects

quantum

$$\frac{\partial \mathbf{v}}{\partial t} = \frac{1}{m} \nabla \left(\frac{\hbar^2}{2m\sqrt{n_c}} \nabla^2 \sqrt{n_c} \right) - \nabla \left(\frac{\mathbf{v}^2}{2} \right) - \frac{1}{m} \nabla V_{ext}(\mathbf{r}, t) - \frac{1}{mn_c} \nabla p$$

uniform



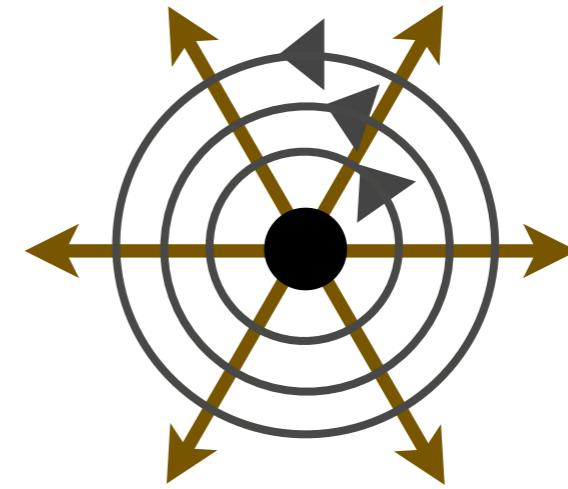
XY model equivalence to 2D electromagnetism (Maxwell)

Coulomb charge (electric charge) vortex charge (quantum of circulation)

$$H = -J_0 \sum_{\langle i,j \rangle} \cos(\phi_i - \phi_j)$$

$$\mathbf{E}_v \equiv \alpha (\nabla \phi \times \mathbf{e}_z)$$

$$\mathbf{B}_v \equiv \beta \frac{d\phi}{dt} \mathbf{e}_z$$



$$\nabla \cdot \mathbf{B}_v = 0 \quad \nabla \times \mathbf{E}_v = -\frac{1}{c_o} \frac{\partial \mathbf{B}_v}{\partial t}$$

$$\nabla \cdot \mathbf{E}_v = 2\pi\rho \quad \nabla \times \mathbf{B}_v = \frac{1}{c_0} \frac{\partial \mathbf{E}_v}{\partial t} + \frac{2\pi}{c_0} \mathbf{j}$$

Holographic Vortex Liquids and Superfluid Turbulence
Science 341, 368 (2013)

Holographic Path to the Turbulent Side of Gravity
Phys. Rev. X 4, 011001 (2014)

further directions

- **spinor (vector) order parameters**

$$\psi = (\phi_1, \phi_2, \phi_3, \dots) \quad L, S$$

- **fractional vortices, (monopoles, skyrmions...)**

$$\psi = (e^{i\theta}, 1) \quad \frac{1}{2}, \frac{1}{2}$$

- **spin-turbulence**

$$E(k) \propto k^{-\frac{7}{3}}$$

- **non-Abelian vortices (topological QC ...)**

$$\psi = (e^{i\theta}, 0, 0, 1, 0)$$

- **“rung-mediated” non-Abelian turbulence**
 - **vortex reconnections forbidden!**

- enstrophy conservation leads to an inverse energy cascade
- finite phase space leads to absolute negative temperatures
- emergence of giant “Onsager vortices” via inverse energy cascade or vortex evaporative heating mechanism