

13<sup>th</sup> July 2011, Euler Symposium, Saint Petersburg

# Localization of the Laplace operator eigenfunctions

Denis S. Grebenkov,

Binh Thanh Nguyen

Poncelet Laboratory, CNRS – Independent  
University of Moscow, Russia

Laboratoire de Physique de la Matière Condensée  
CNRS – Ecole Polytechnique, Palaiseau, France

# Plan of the talk

## Introduction

Historical overview and related problems  
Empirical observations

## Low-frequency localization

## High-frequency localization

## Open problems and questions...

# What do we know what do we want to know

## We know:

General spectral properties

Eigenfunctions for

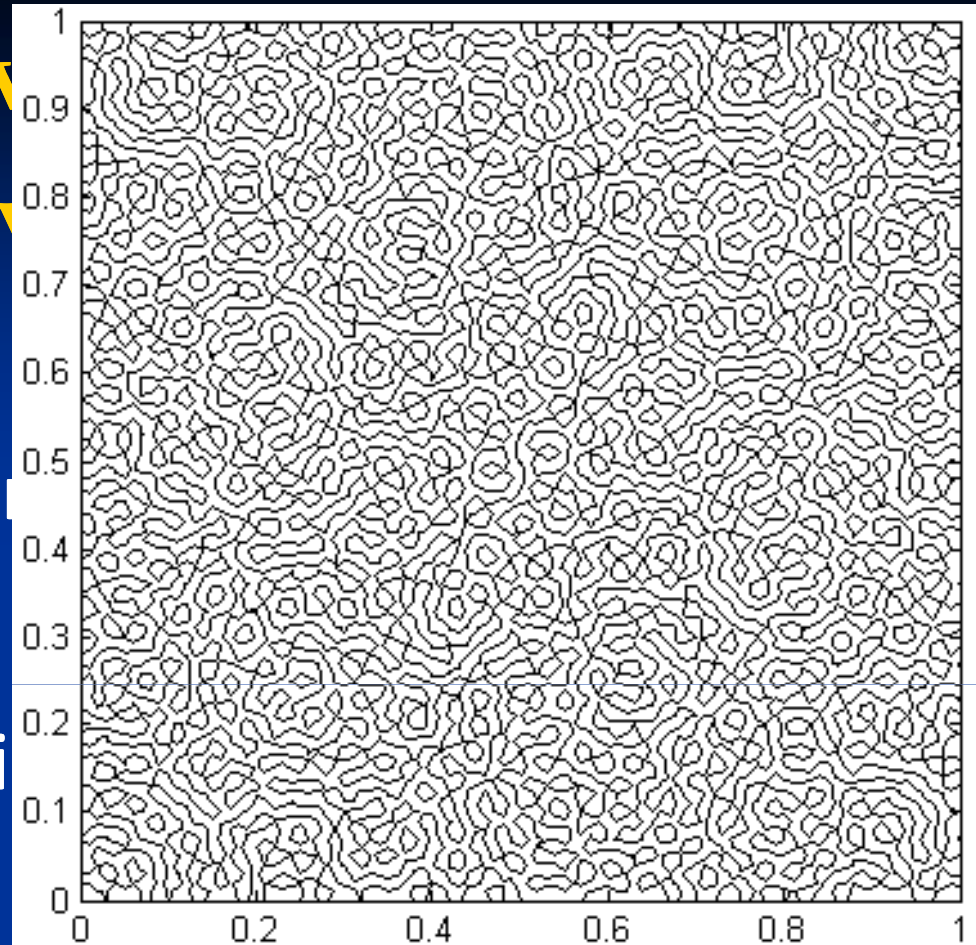
Asymptotic behavior

## We want to know:

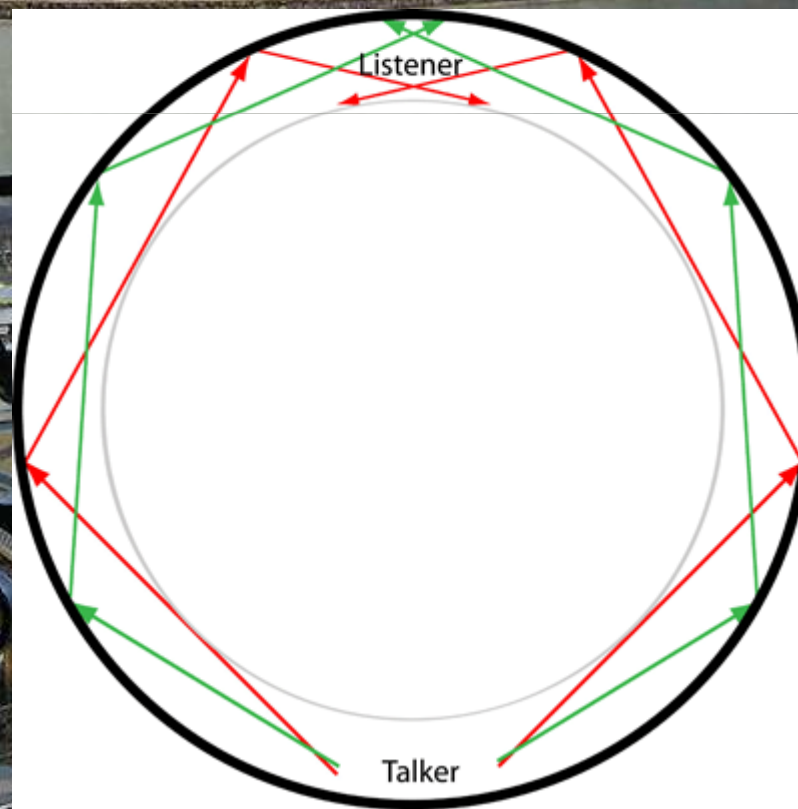
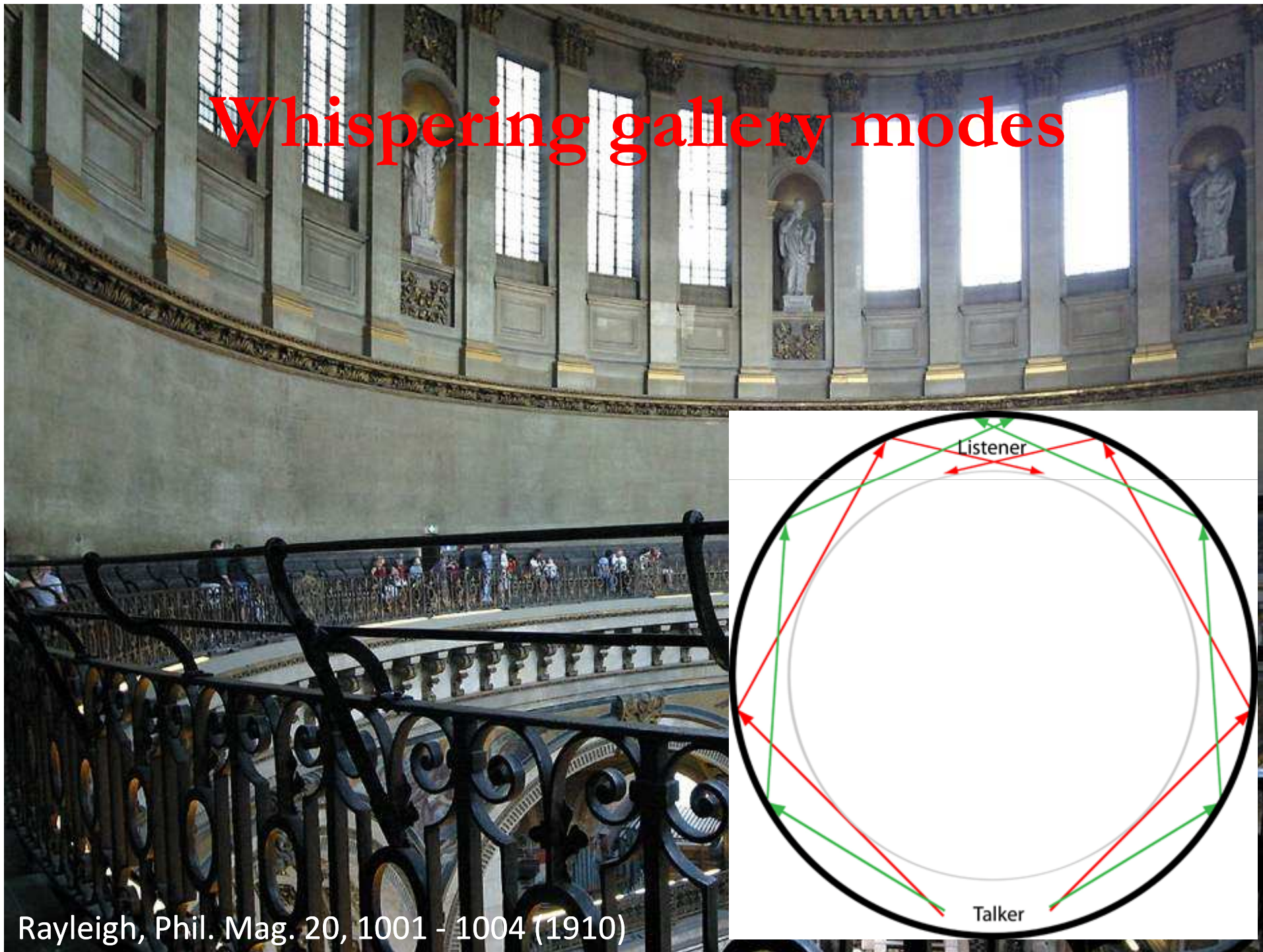
Relation eigenfunctions/geometry?  $\lambda = 5525\pi^2$

Localization of eigenfunctions

Physical consequences and applications



# Whispering gallery modes



Rayleigh, Phil. Mag. 20, 1001 - 1004 (1910)

# Localization by potential

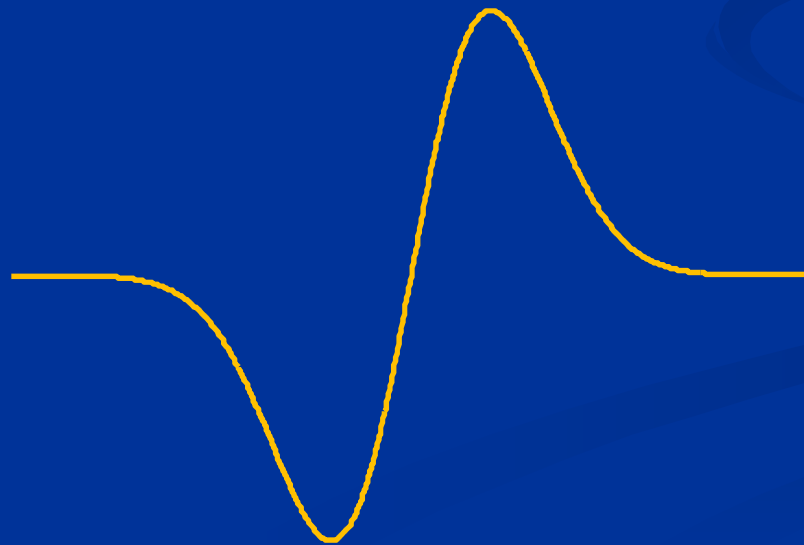
Example: quantum harmonic oscillator

$$H = -\frac{\hbar^2}{2m}\Delta + \frac{m\omega^2}{2}x^2 \quad H\psi_n(x) = E_n\psi_n(x)$$

$$\psi_n(x) \propto e^{-(x/\ell)^2/2} H_n(x/\ell)$$

Hermite polynomials

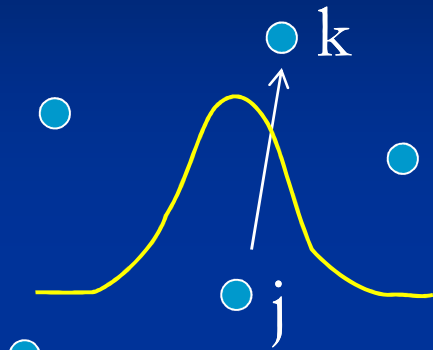
$$\ell = \sqrt{\hbar/(m\omega)}$$



# Anderson localization

Each site has its energy  $E_j$ ,  
which is a **random variable** with  $P(E)$

$V_{jk}(r_{jk})$  is the interaction between sites  $j$  and  $k$   
(i.e., a possibility of **transfer** between them)



**Localization!**

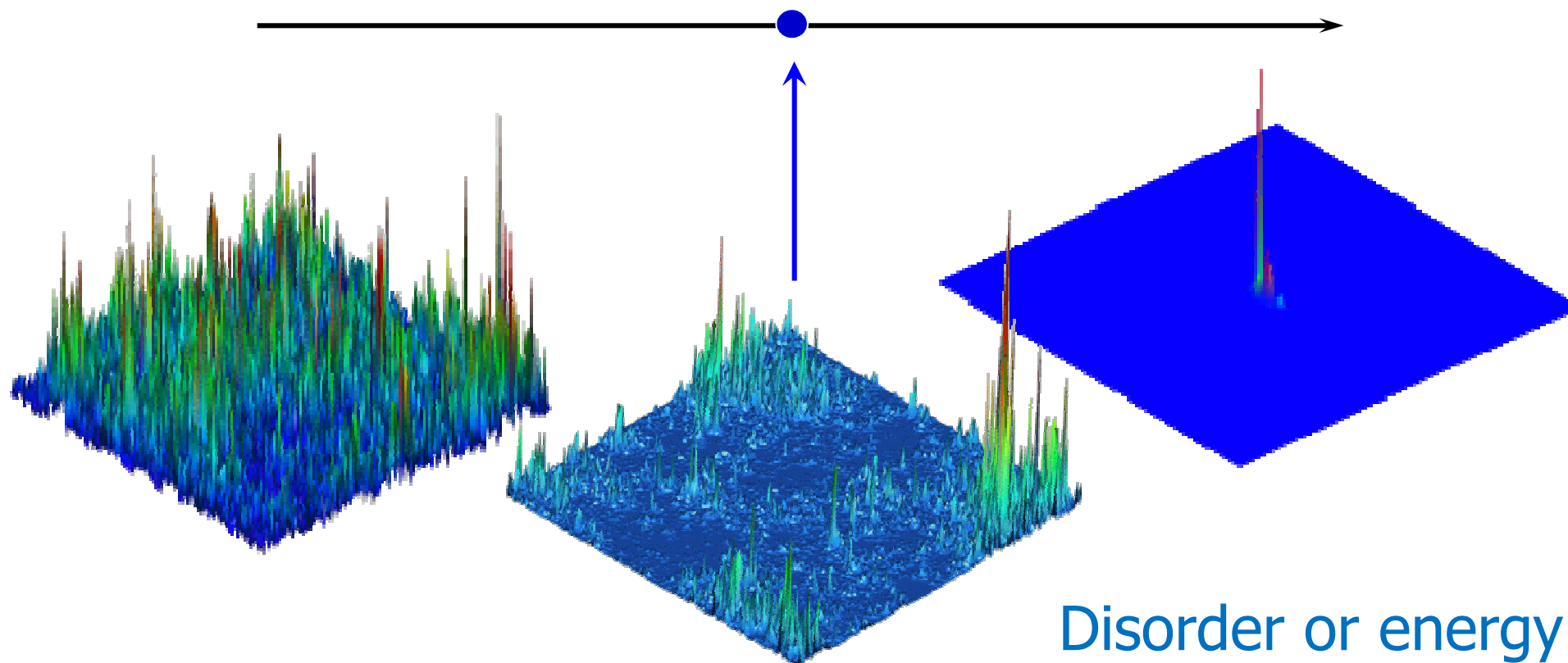
**Random potential (disorder) may lead  
to localization of wave functions**

# Wave functions across Anderson transition

Metal

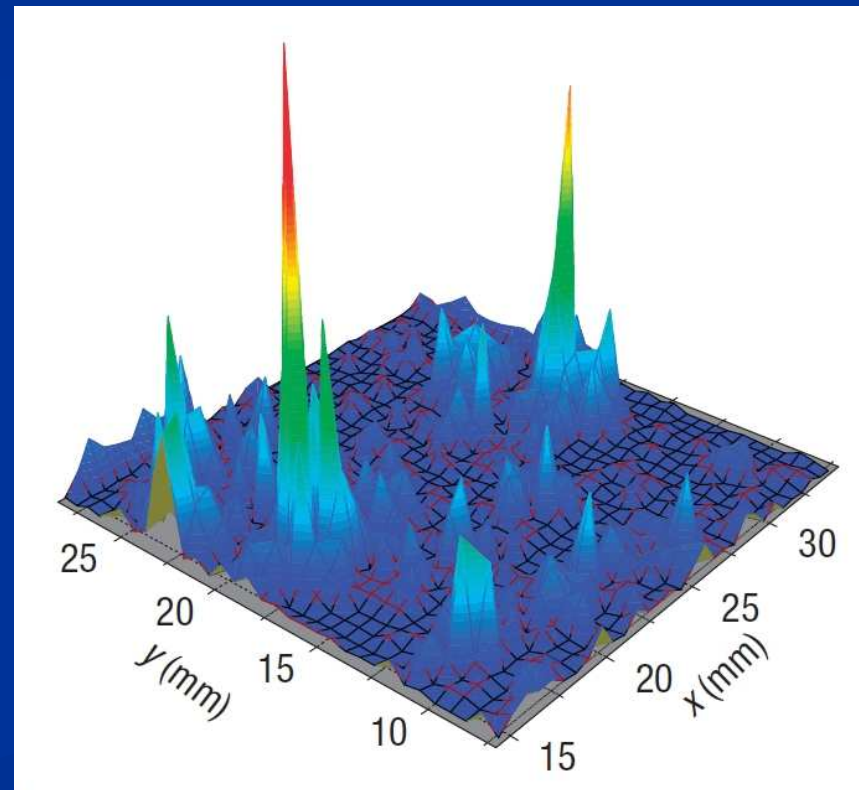
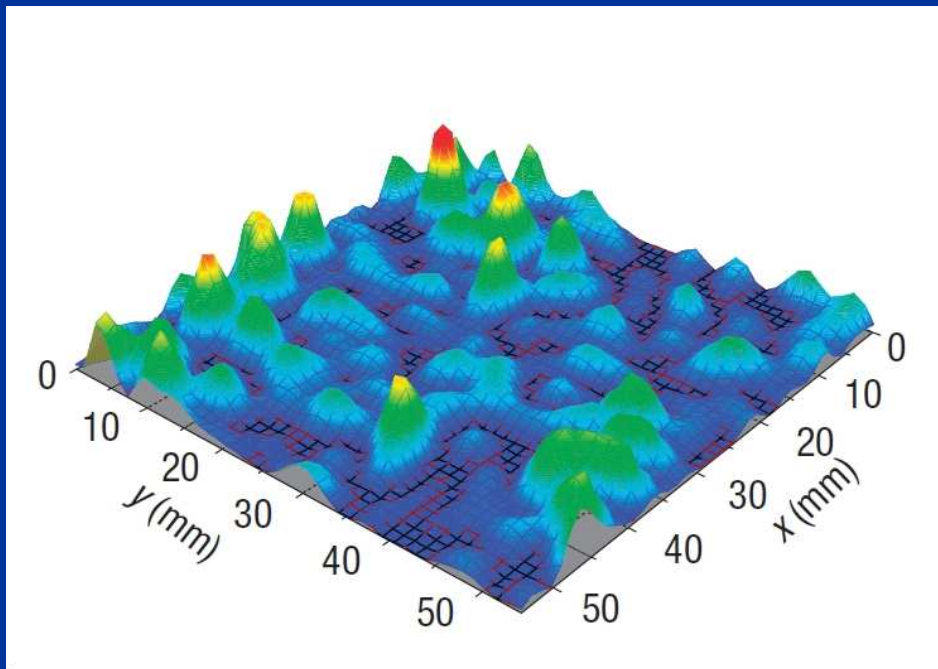
Critical point

Insulator



(Slide from I. Gruzberg's talk)

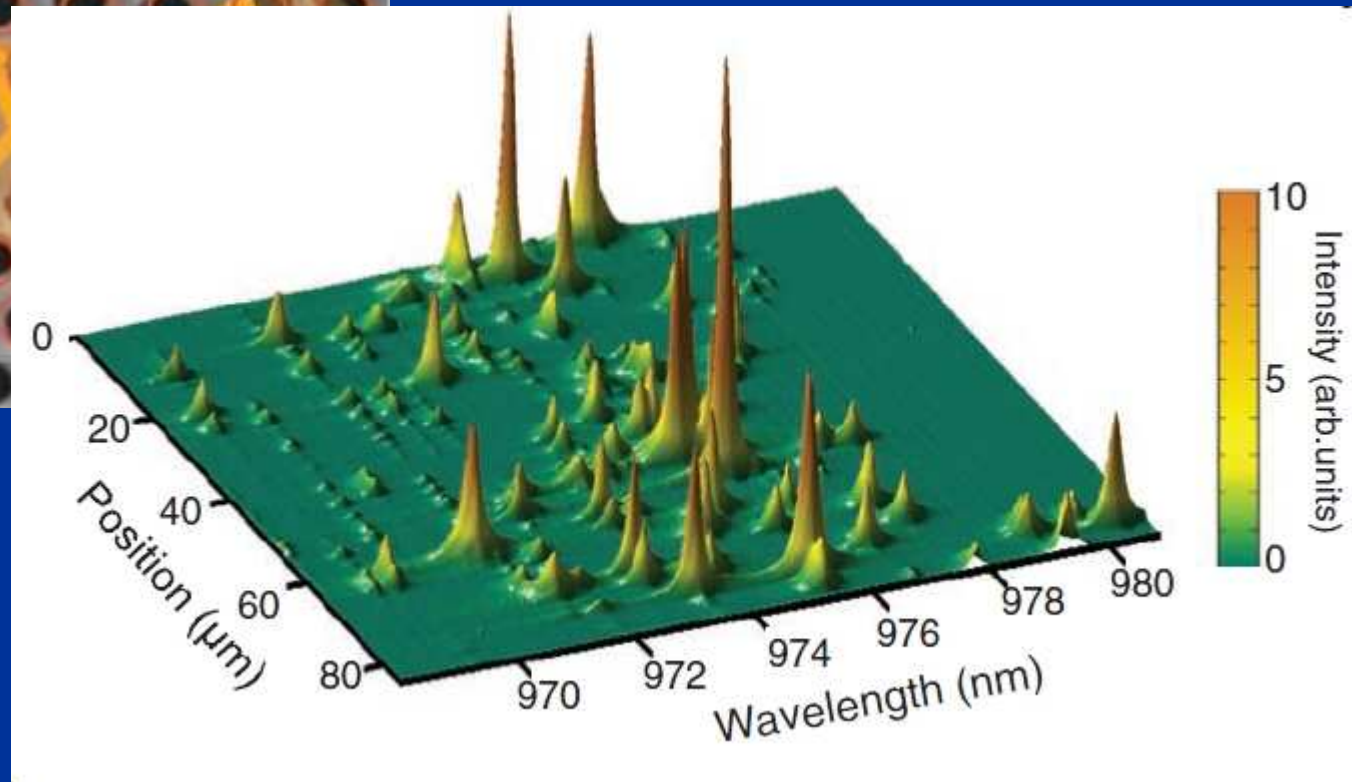
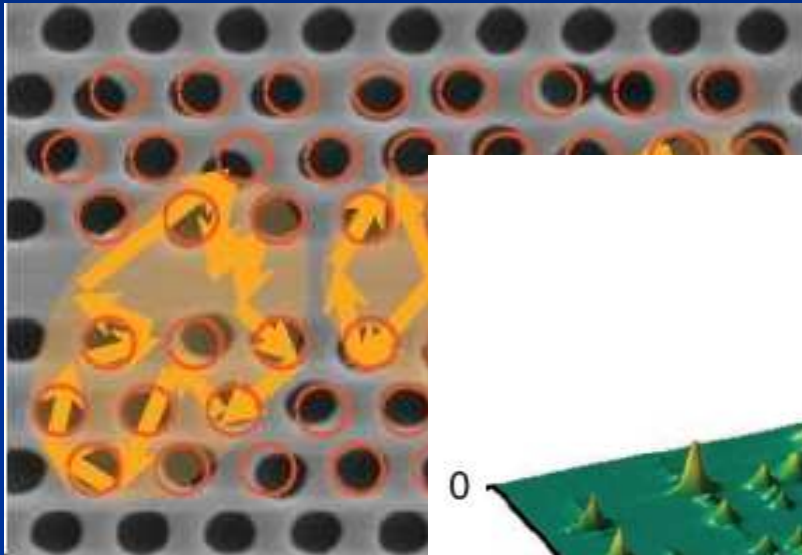
# Localized waves functions in ultrasound experiments



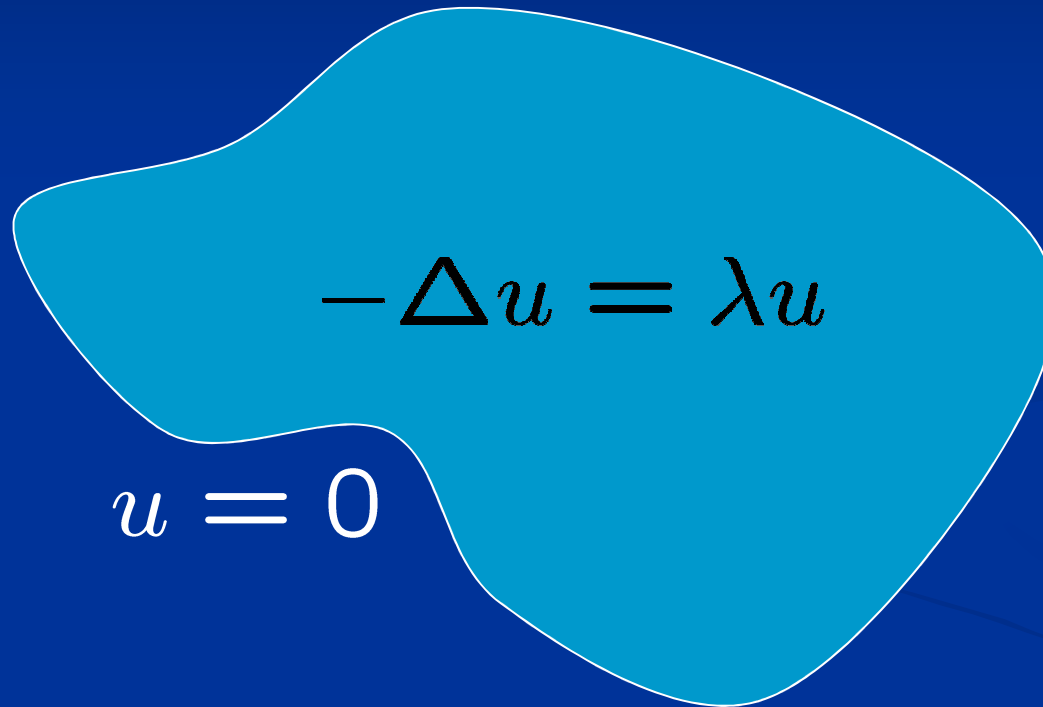
Hu et al., Nature Phys. 4, 945 (2008)



# Localized waves functions in disordered photonic crystals



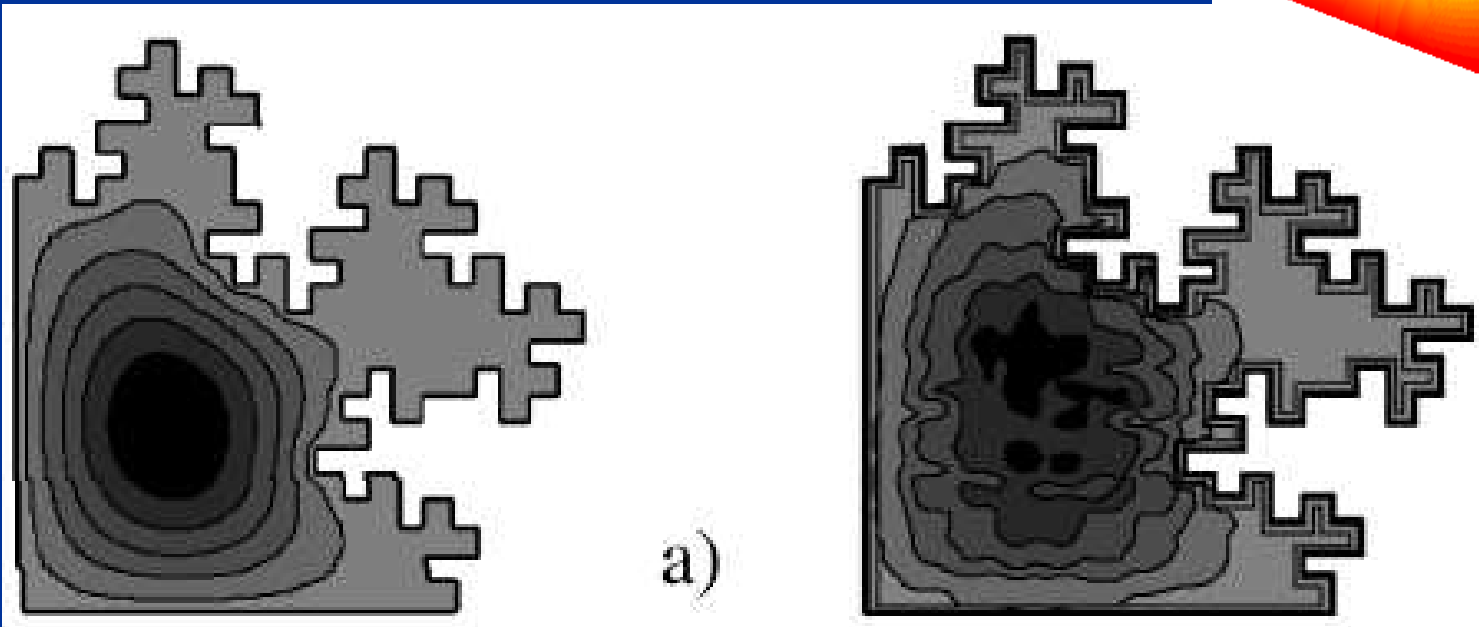
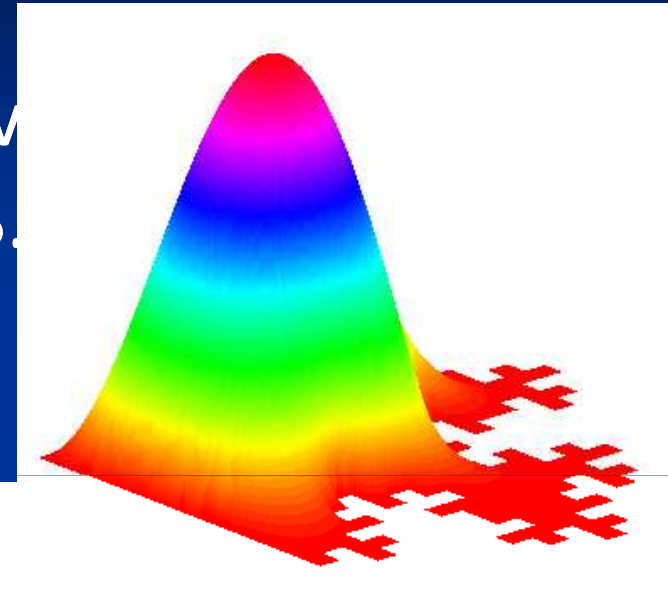
# Laplacian eigenfunctions



No potential, only the shape

# Laplacian eigenfunctions

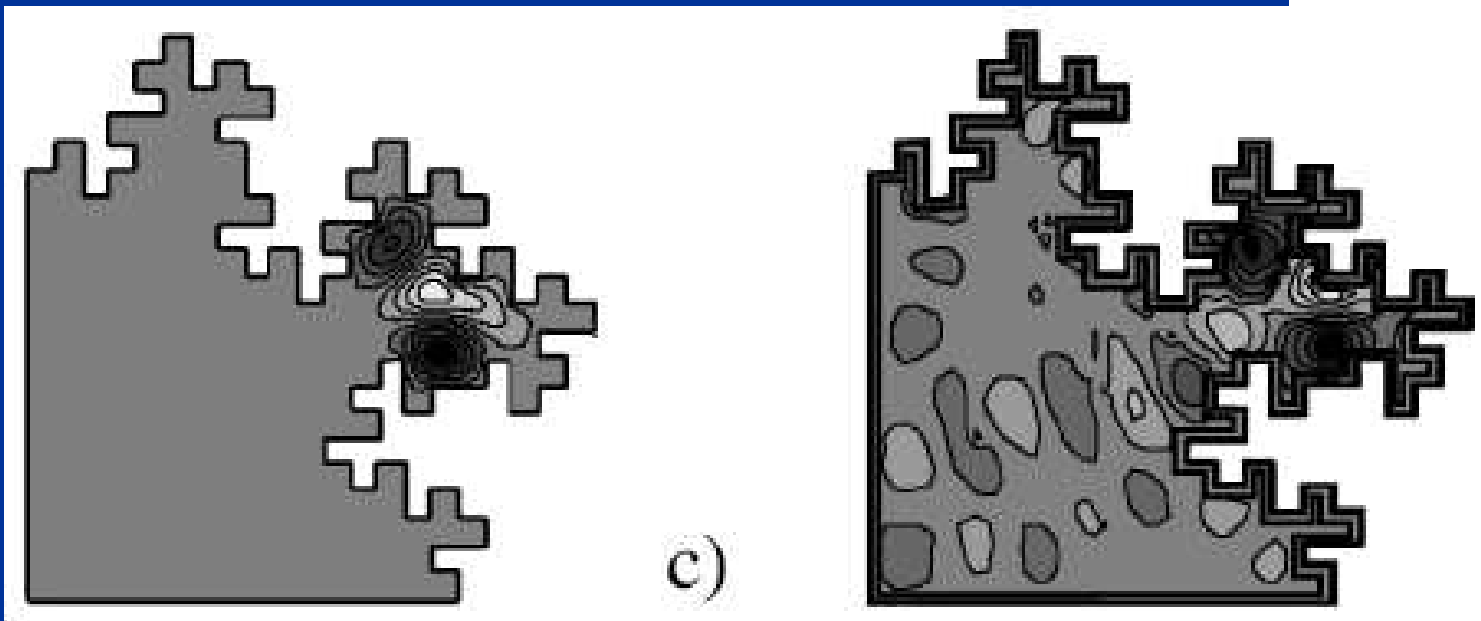
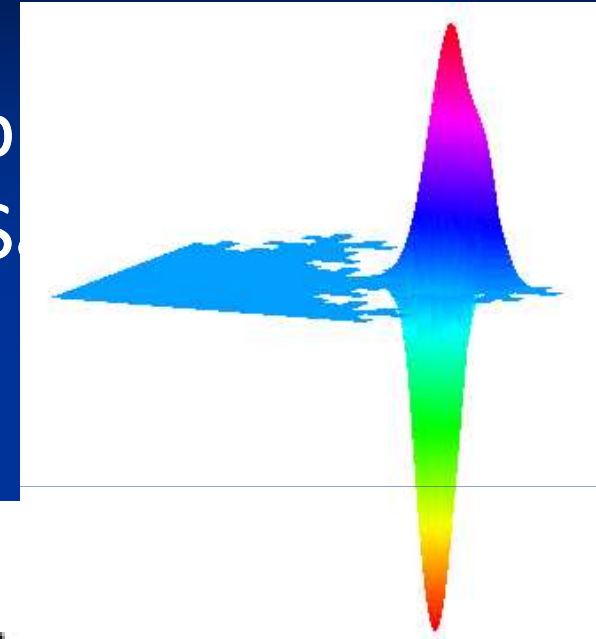
Since 1990s, many studies of vibrational modes of irregular or fractal drums by B.



Even et al., Phys. Rev. Lett. 83, 726 (1999)

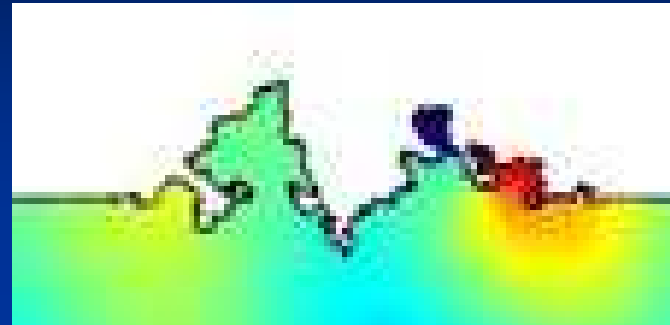
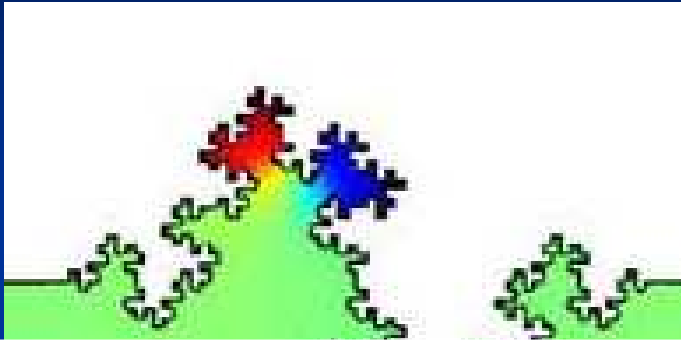
# Laplacian eigenfunctions

Since 1990s, many studies of vibrations of irregular or fractal drums by B. S.

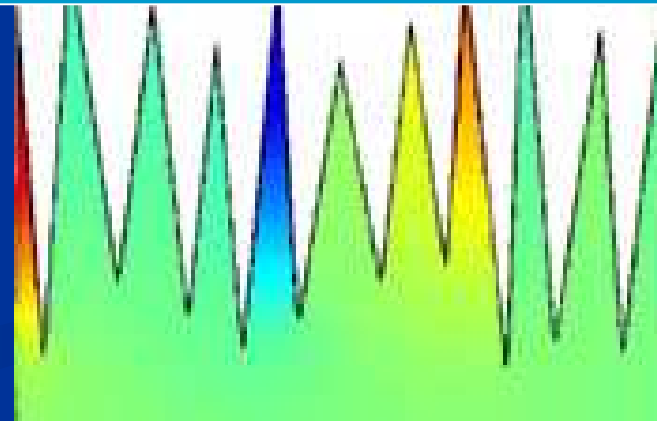


Even et al., Phys. Rev. Lett. 83, 726 (1999)

# Laplacian eigenfunctions



Geometrical irregularity may lead to localization of eigenfunctions



# Laplacian eigenfunctions

Since 1990s, many studies of vibrations of irregular or fractal drums by B. Sapoval *et al.*

... towards one of (many) practical applications



(Anti-noise wall)

# Plan of the talk

## Introduction

Historical overview and related problems  
Empirical observations

## Low-frequency localization

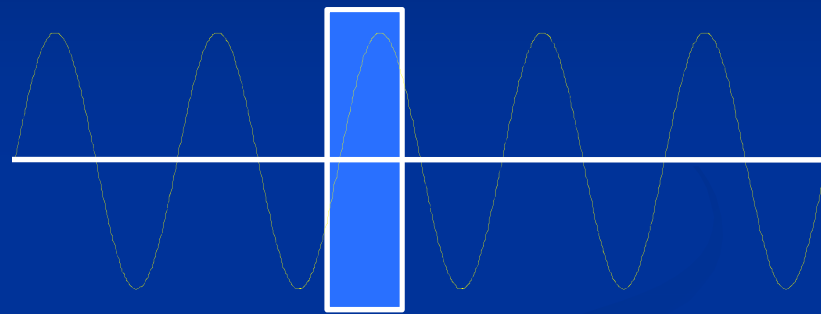
## High-frequency localization

## Open problems and questions...

# Laplacian eigenfunctions

**"Regular" domains**  
(interval, square, cube)

$$u_m(x) = \sin(\pi m x)$$



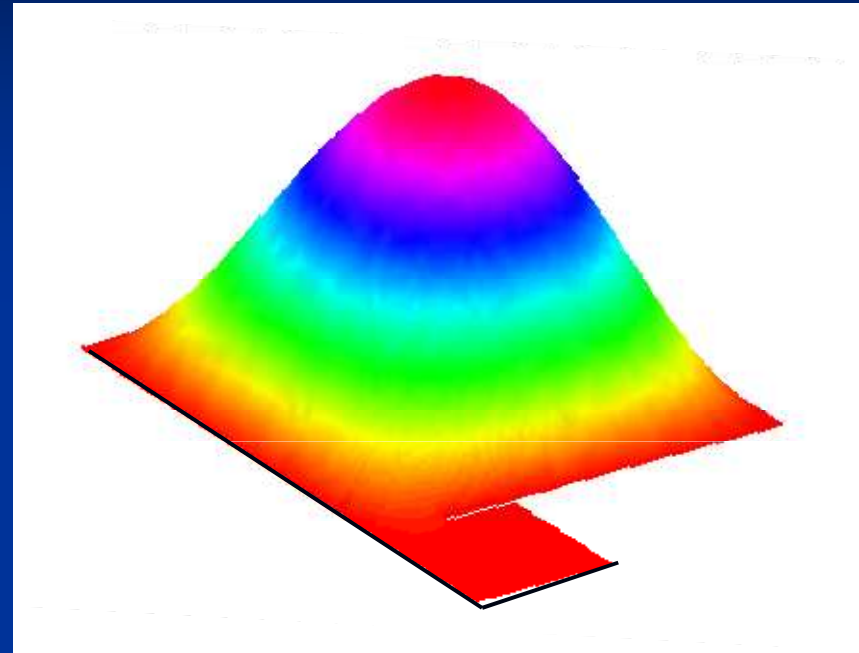
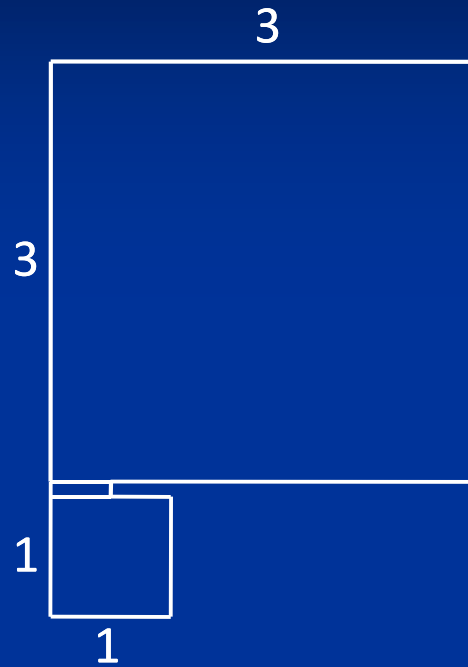
**Nonlocalized (extended) eigenfunction:**  
Eigenfunction is supported by the whole domain

~~**Localized eigenfunction:**  
There exists a small open subset that supports a large fraction of eigenfunction~~



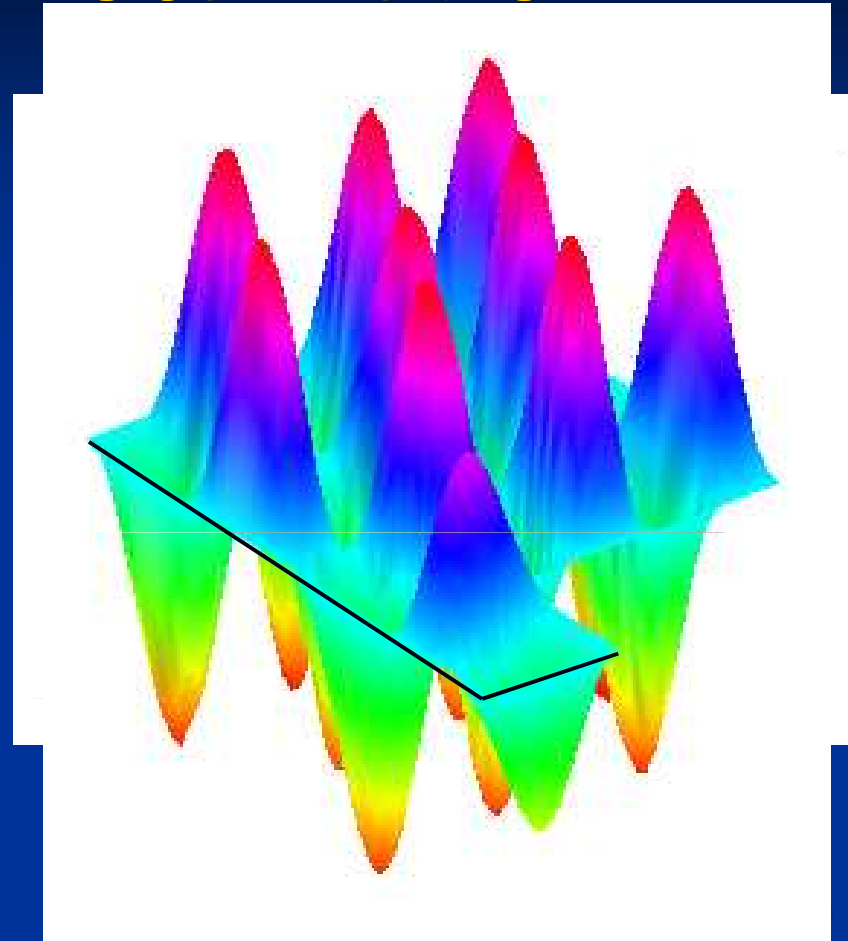
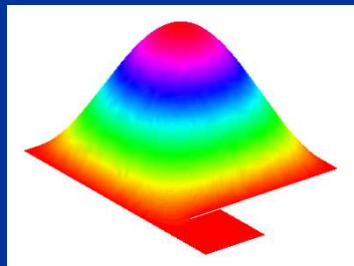


# “Bottleneck” localization



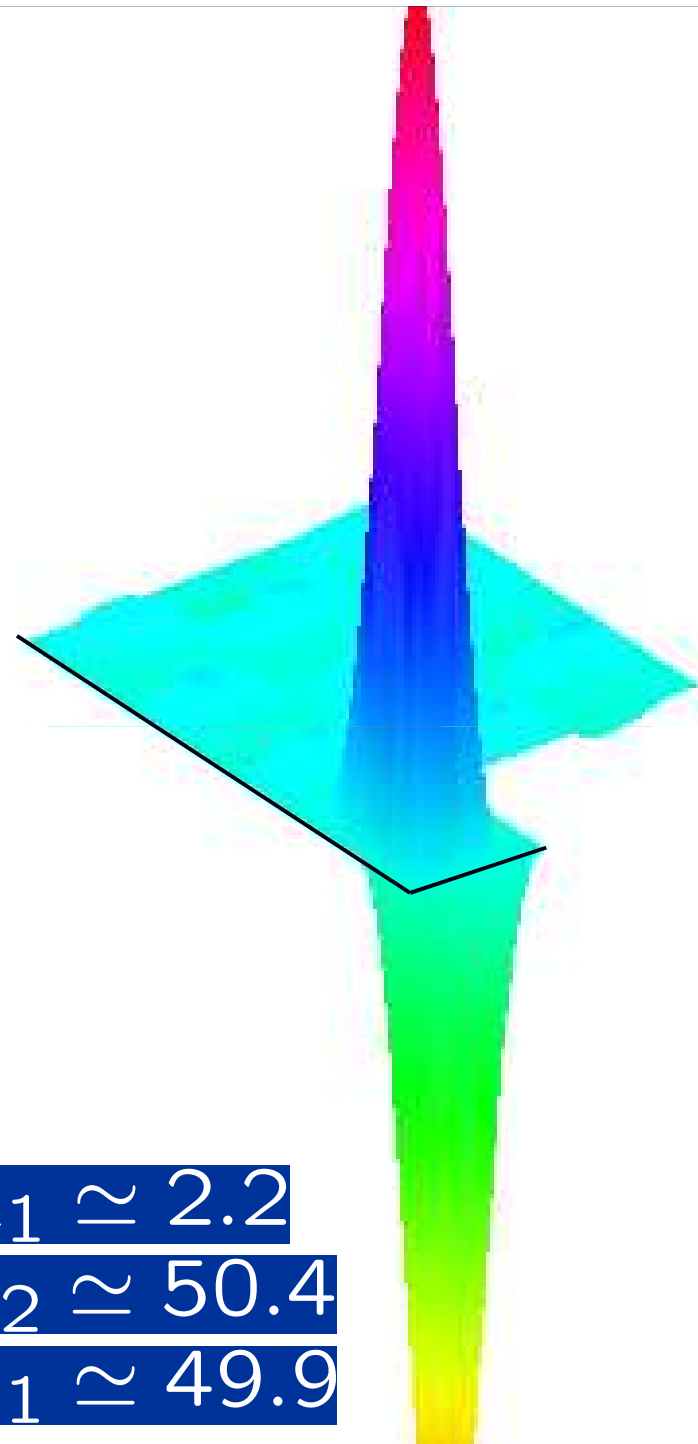
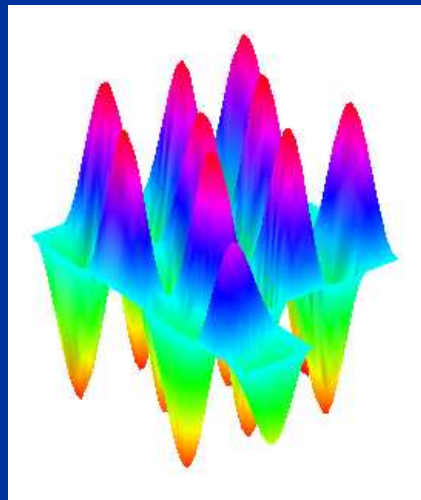
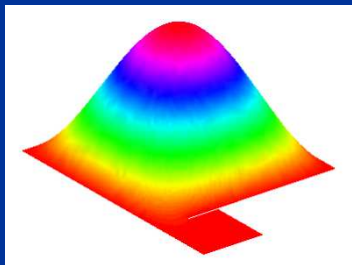
$$\lambda_1 \simeq 2.2$$

# “Bottleneck” localization



$$\lambda_1 \simeq 2.2$$
$$\lambda_{32} \simeq 50.4$$

# “Bottleneck”



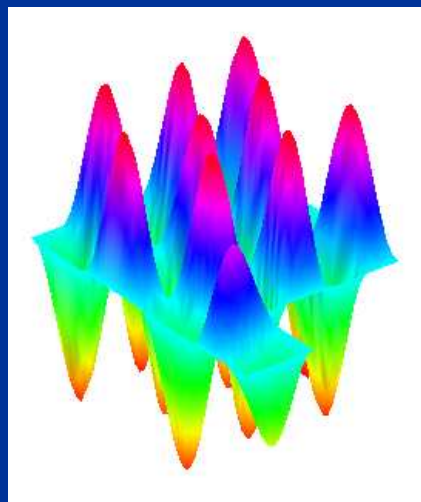
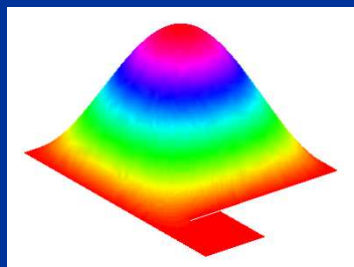
$$\lambda_1 \simeq 2.2$$
$$\lambda_{32} \simeq 50.4$$
$$\lambda_{31} \simeq 49.9$$

# “Bottleneck” localization

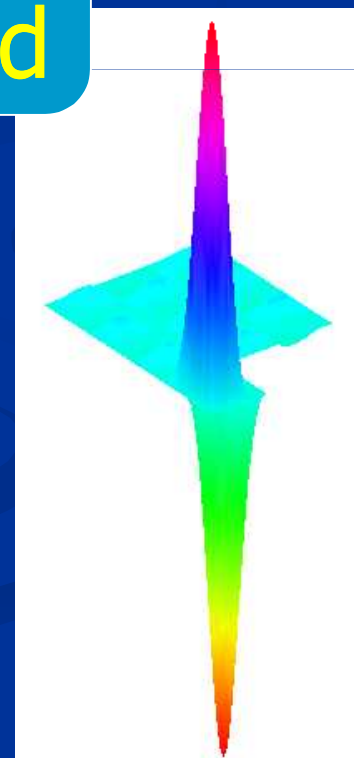
“Separated” subsets

Not all but a fraction of eigenfunctions are localized

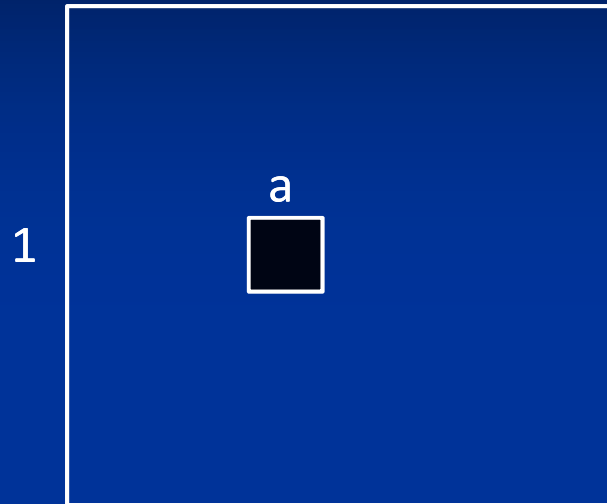
Localized eigenfunctions



$$\begin{aligned}\lambda_1 &\simeq 2.2 \\ \lambda_{32} &\simeq 50.4 \\ \lambda_{31} &\simeq 49.9\end{aligned}$$

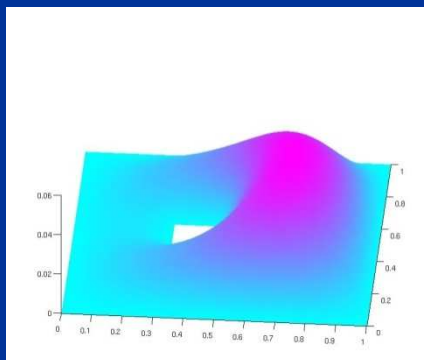
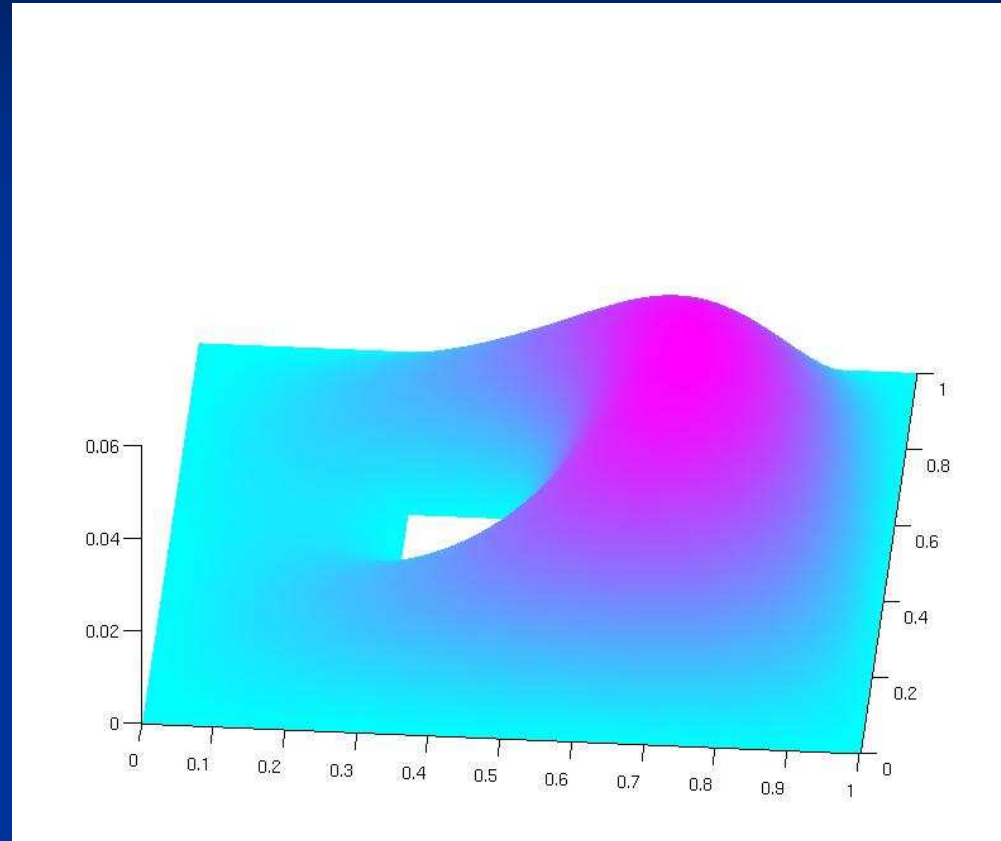


# Localization by “dust”

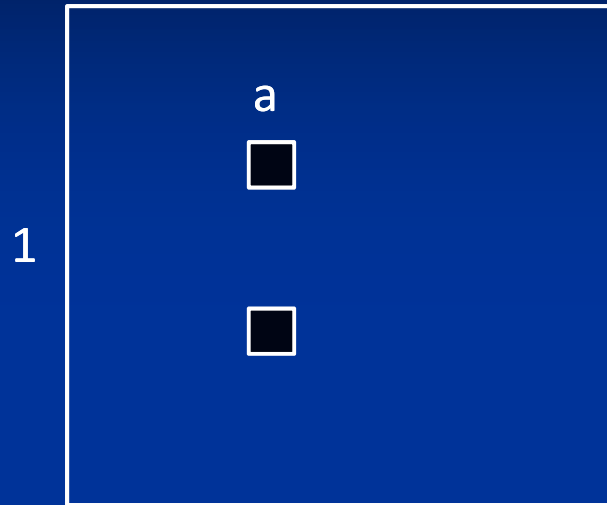


0.4

$$L_{\text{tot}} = na = 0.15$$

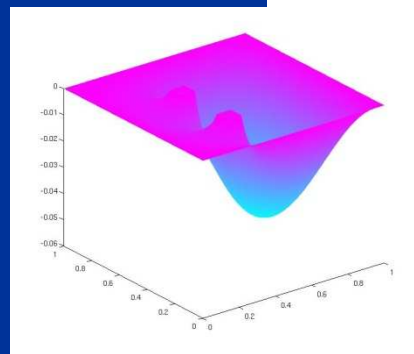
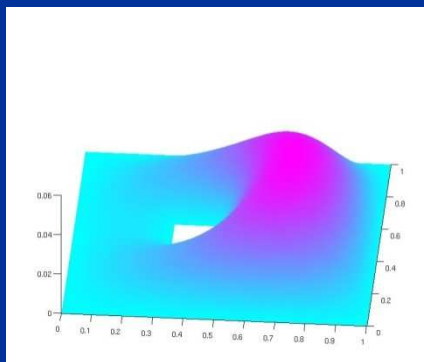
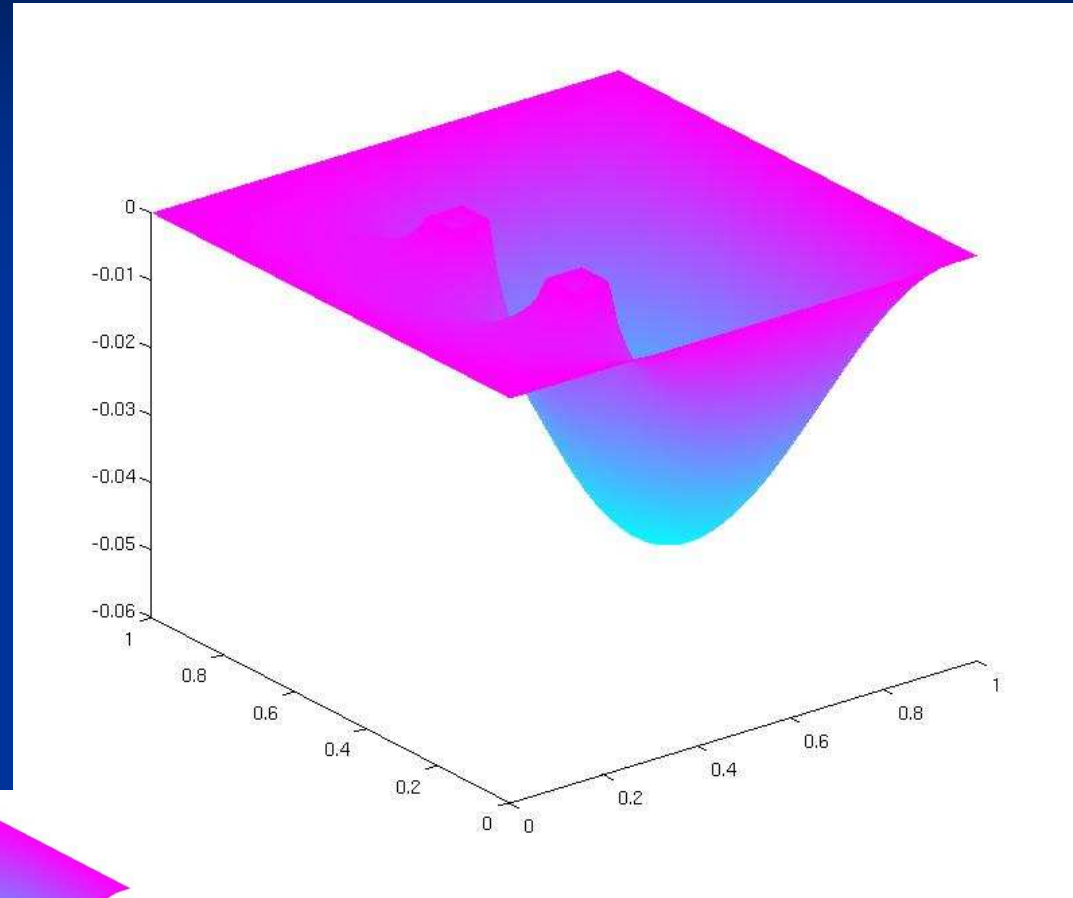


# Localization by “dust”

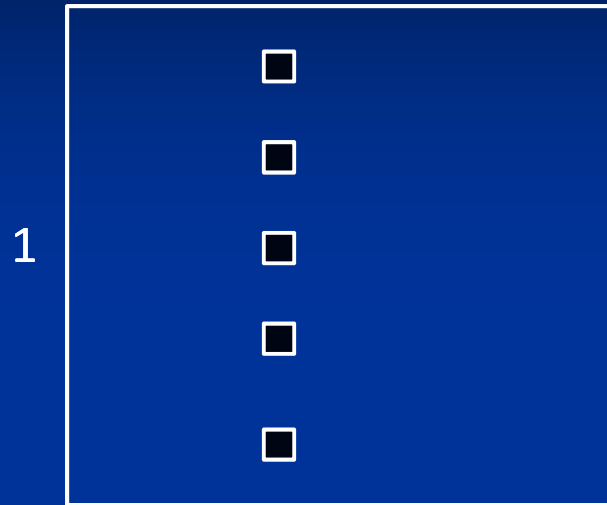


0.4

$$L_{\text{tot}} = na = 0.15$$

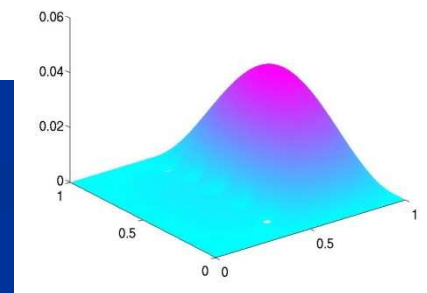
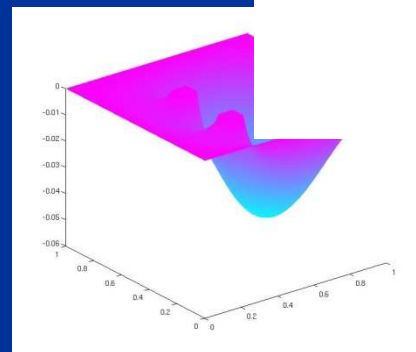
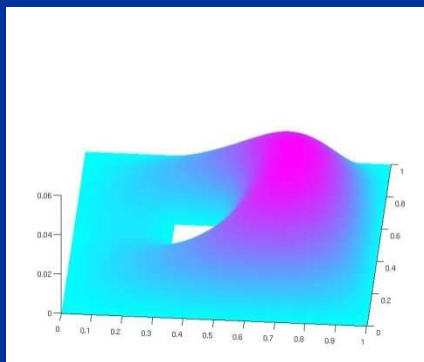
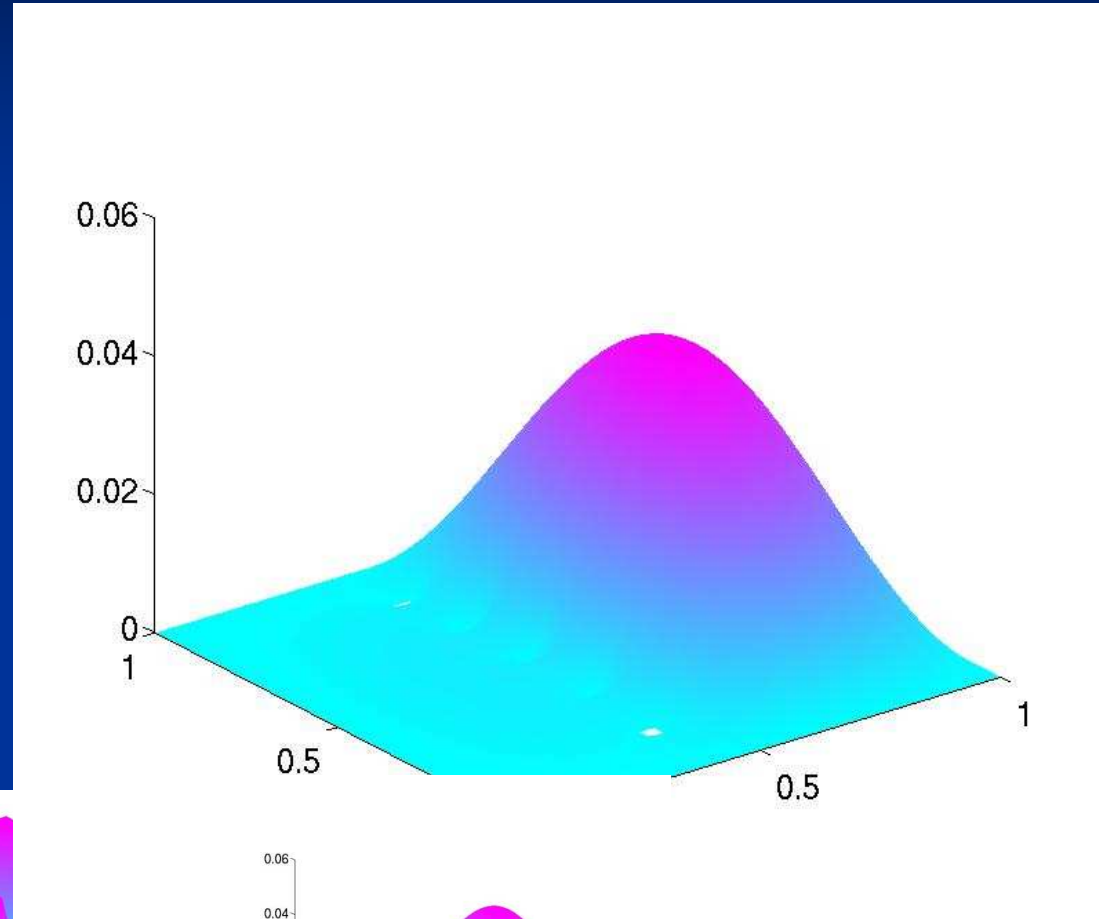


# Localization by “dust”

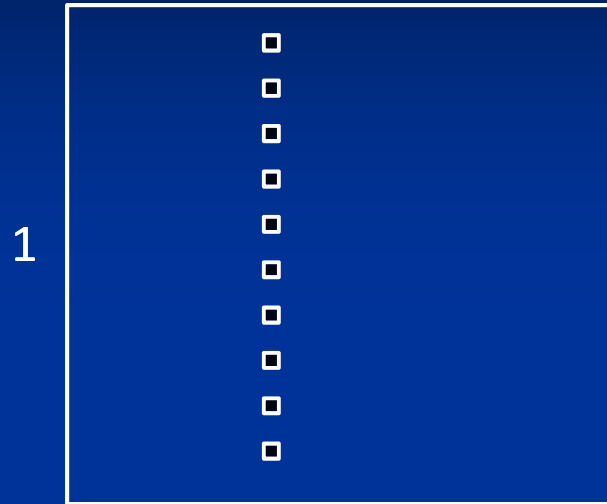


0.4

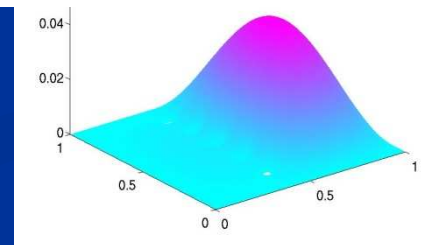
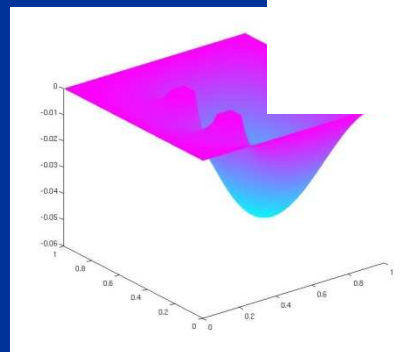
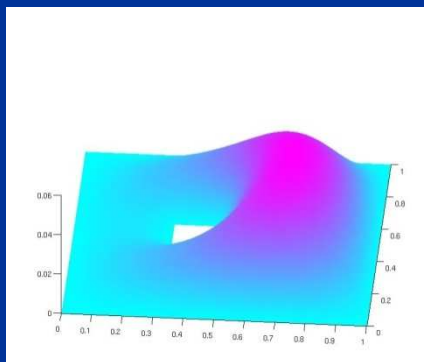
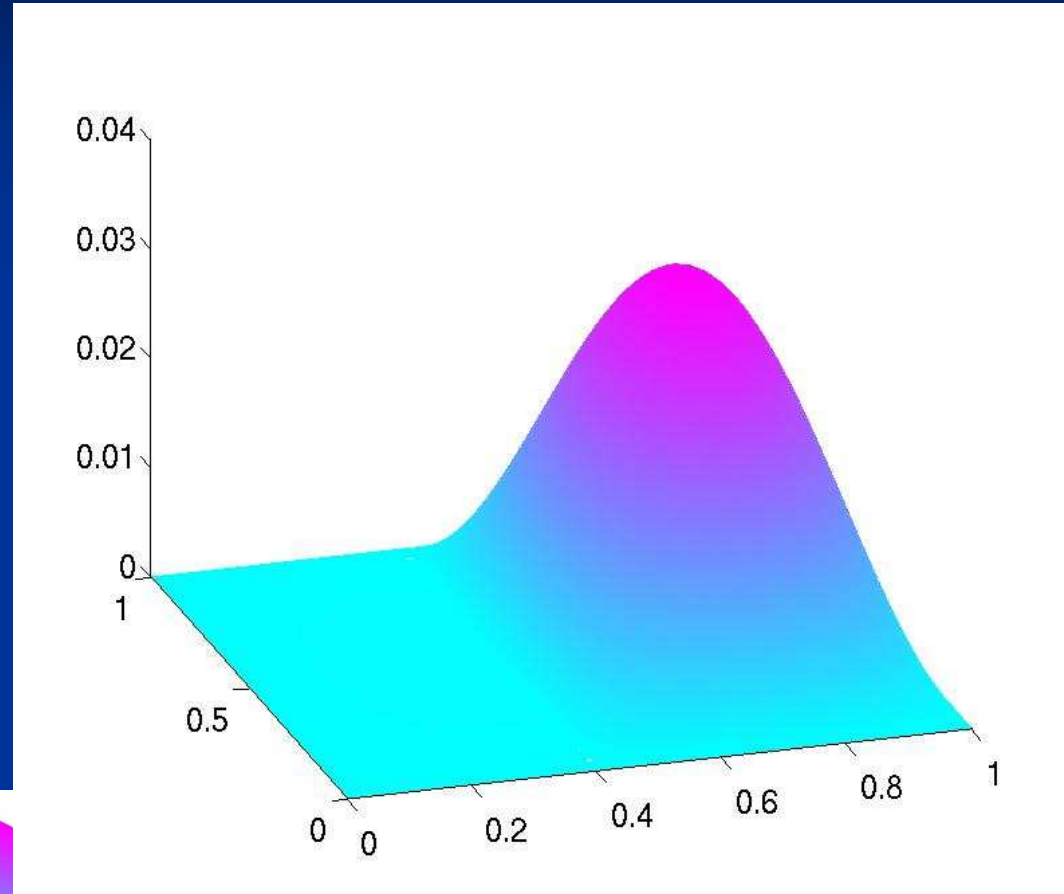
$$L_{\text{tot}} = na = 0.15$$



# Localization by “dust”



$$L_{\text{tot}} = na = 0.15$$





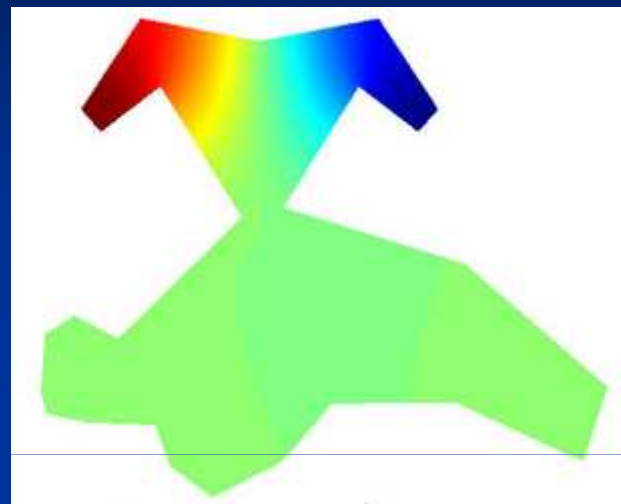
# Localization and symmetry



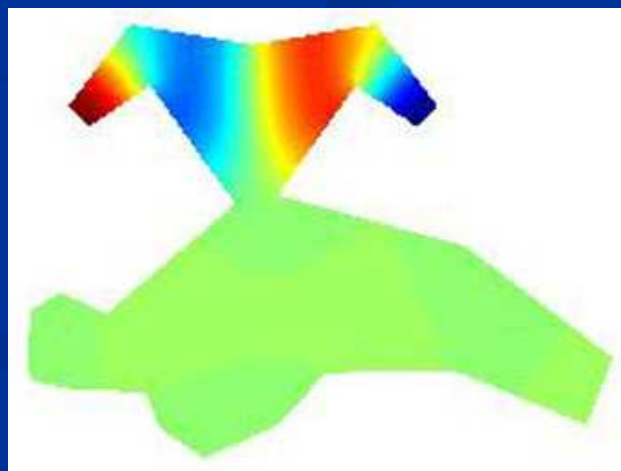
5<sup>th</sup> eigenfunction



12<sup>th</sup> eigenfunction



4<sup>th</sup> eigenfunction



11<sup>th</sup> eigenfunction

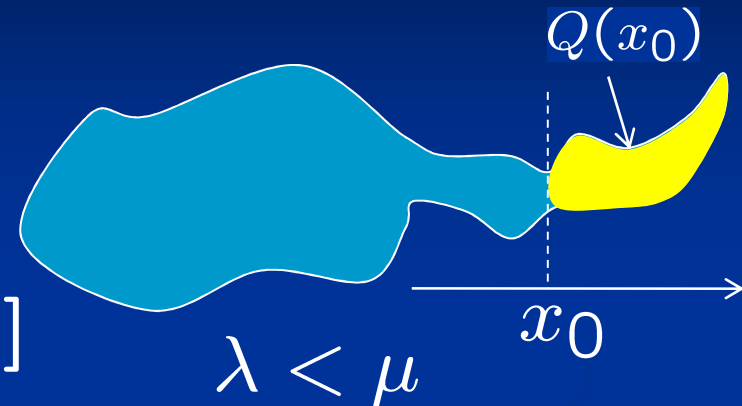
Heilman, Strichartz, Notices Amer.  
Math. Soc. 57, 624-629 (2010)

# How to understand?

## Domains with branches

Joint work with A. Delitsyn

$$\int u^2 \leq C \exp[-2\sqrt{\mu - \lambda x_0}]$$

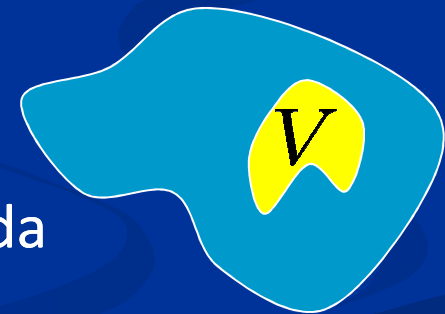


$Q(x_0)$   $\mu$  is the smallest eigenvalue among all cross-sections



## for eigenfunctions

work of M. Filoche and S. Mayboroda



$$c(\partial V) \leq \|u\|_{L_2(V)} \leq C_{\lambda, V} \|u\|_{L_\infty(\partial V)}$$

# Plan of the talk

## Introduction

Historical overview and related problems  
Empirical observations

## Low-frequency localization

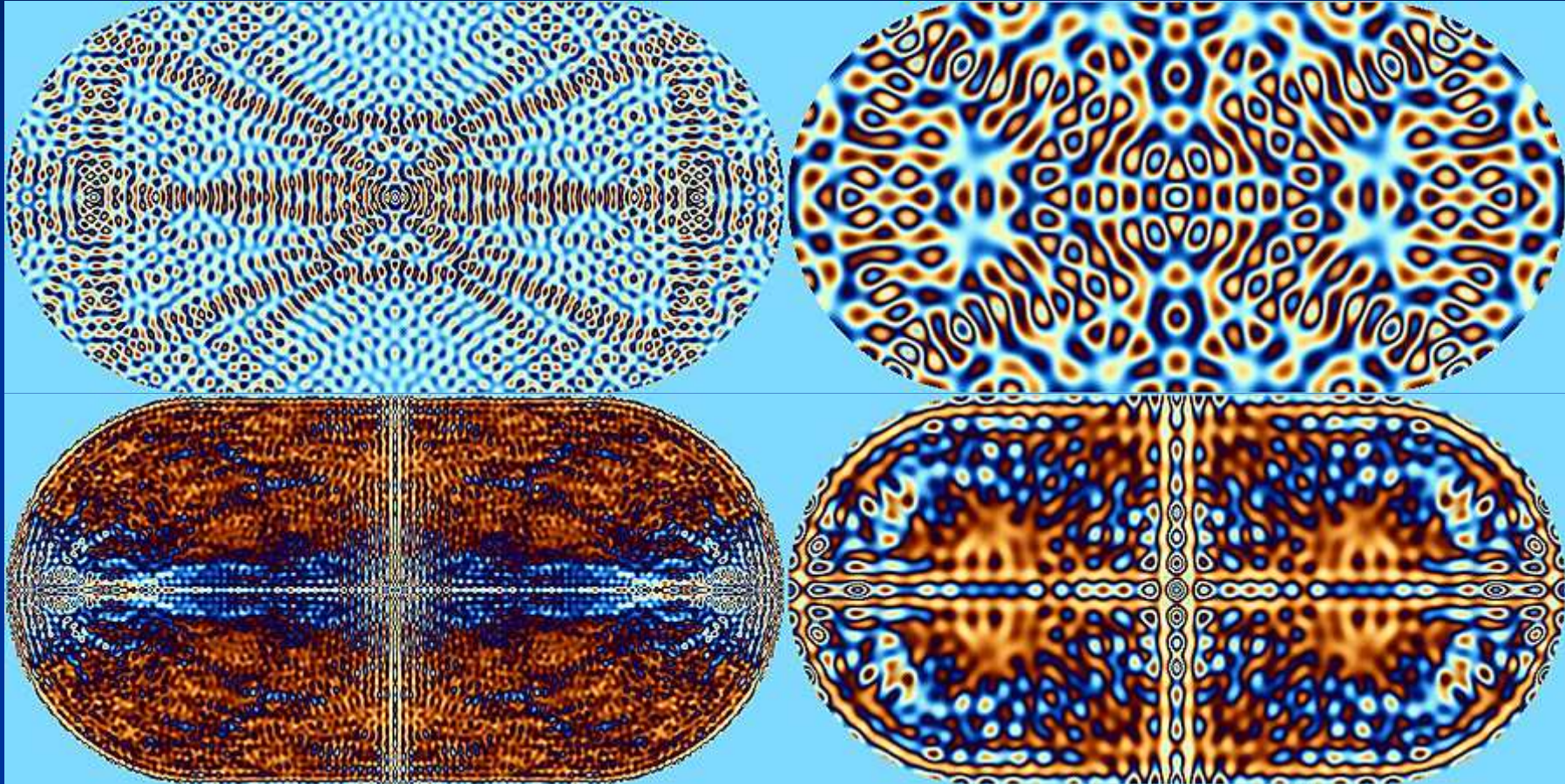
## High-frequency localization

## Open problems and questions...

# Two ways of thinking about localization

- A property of an individual eigenfunction:
  - Is a given eigenfunction localized or not?
  - One needs fine analysis to distinguish localized and non-localized eigenfunctions
- A property of the domain:
  - Do localized eigenfunctions exist at all?

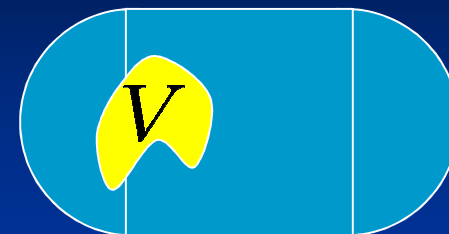
# Quantum billiards



Scarring

(by Chris King, University of Auckland)

# From quantum billiards...



## Shnirelman theorem:

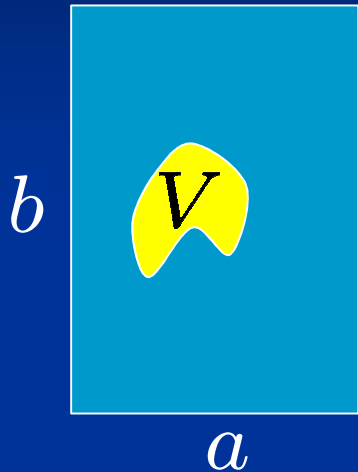
For a bounded domain with ergodic flow, there is a **dense** subsequence  $u_{j_k}(x)$  of normalized eigenfunctions such that for any open subset  $V$

$$\lim_{k \rightarrow \infty} \int_V dx u_{j_k}^2(x) = \frac{\mu(V)}{\mu(\Omega)} > 0$$

Most of eigenfunctions are then **not localized**.

**BUT**, there still may exist localized states!

# No localization in rectangle



Consider a rectangle with sides  $a$  and  $b$  such that  $a/b$  is not rational. Then the eigenvalues are **simple** and

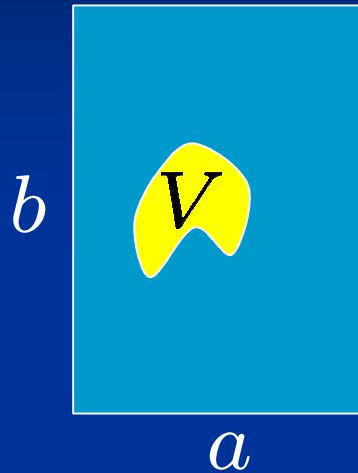
$$u_{m,n}(x, y) = \sin(\pi m x / a) \sin(\pi n y / b)$$

Then for any open subset  $V$

$$C_V = \inf_k \int_V dx u_k^2(x) > 0$$

Consequently, there is **no** localized eigenfunctions which could “avoid” some regions of the rectangle

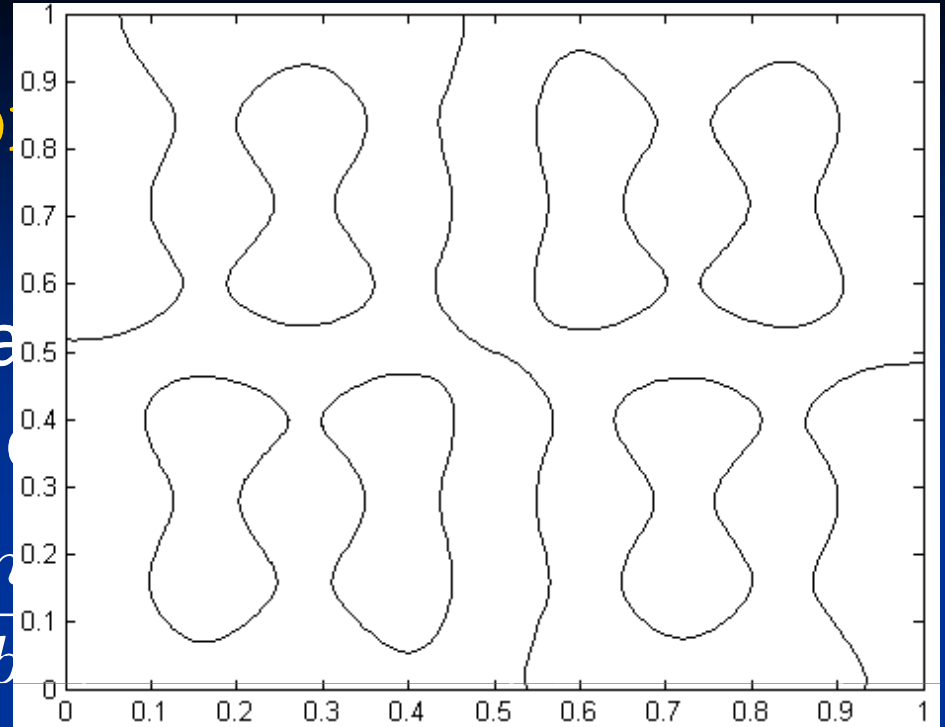
# No localization



When  $a/b$  is rational, eigenvalues may be degenerate

$$\lambda = \pi^2 \left( \frac{m_1^2}{a^2} + \frac{n_1^2}{b^2} \right)$$

$$u_\lambda(x, y) = \sum_{j=1}^k c_j \sin(\pi m_j x / a) \sin(\pi n_j y / b)$$



The existence of the lower bound  $C_V > 0$  is related to the structure of nodal lines of such eigenfunctions

Example: unit square,  $m_1=2, n_1=9, m_2=9, n_2=2$ ,  
linear combination of two eigenfunctions



# No localization in rectangle?

Let  $\Omega$  be a rectangle  $[A,B] \times [0,1]$ . For any open subset  $V$  in the form  $\omega \times [0,1]$ , there exists  $C_V > 0$



such that for any eigenfunction

$$\int_V dx u_k^2(x) > C_V$$

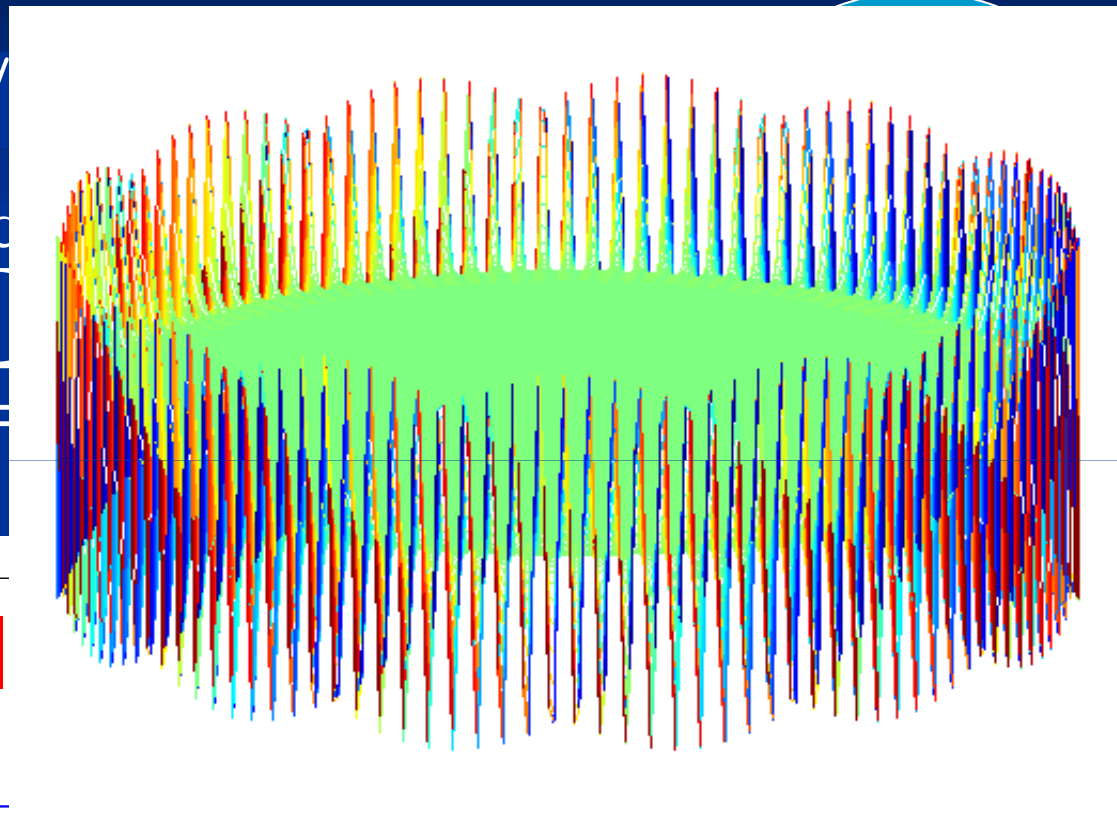
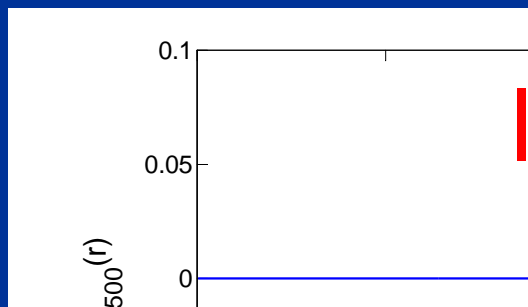
So, there is no localization in  $V$ .

**BUT, can one prove it for any open subset  $V$ ???**

# Localization in a disk

$$u_n(r, \theta) = J_n(r/2)$$

$$J_n(r) = (r/2)^n \sum_{k=0}^{\infty} \dots$$



$$C_V = \inf_k \int_V dx u_k^2(x) = 0$$

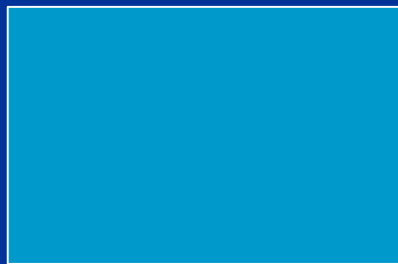
400 500 600

$r_n$

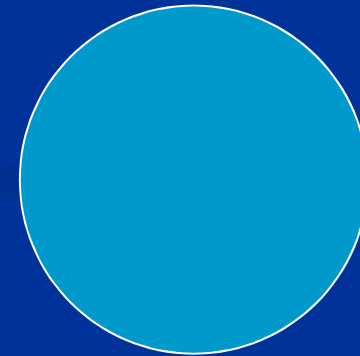
# Localization in polygons?

$$C_V = \inf_k \int_V dx u_k^2(x)$$

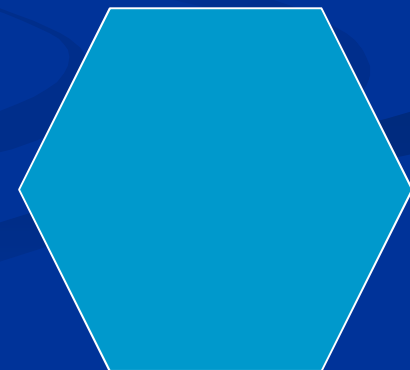
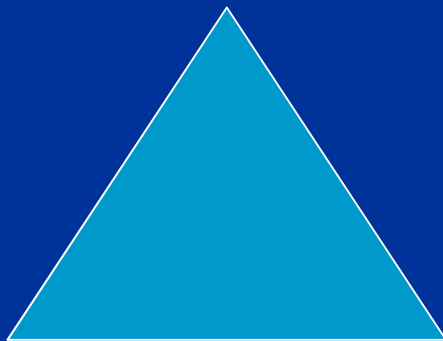
No localization:  $C_V > 0$



Localization:  $C_V = 0$



Other shapes???



# Plan of the talk

## Introduction

Historical overview and related problems  
Empirical observations

## Low-frequency localization

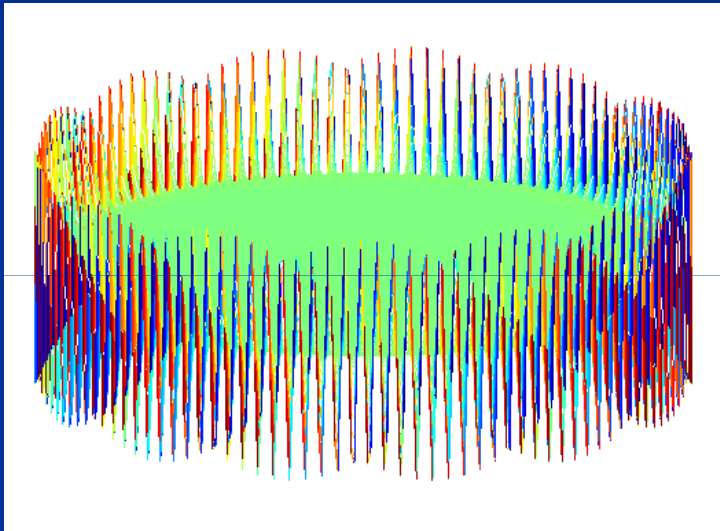
## High-frequency localization

## Open problems and questions...

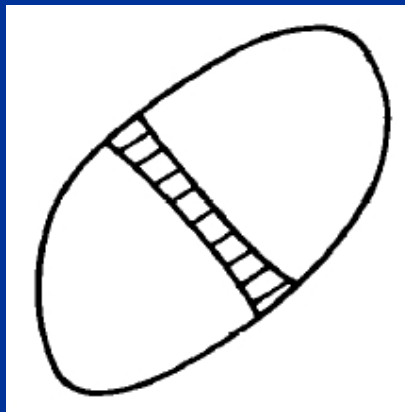
# Summary

High-frequency

“Whispering” eigenfunctions

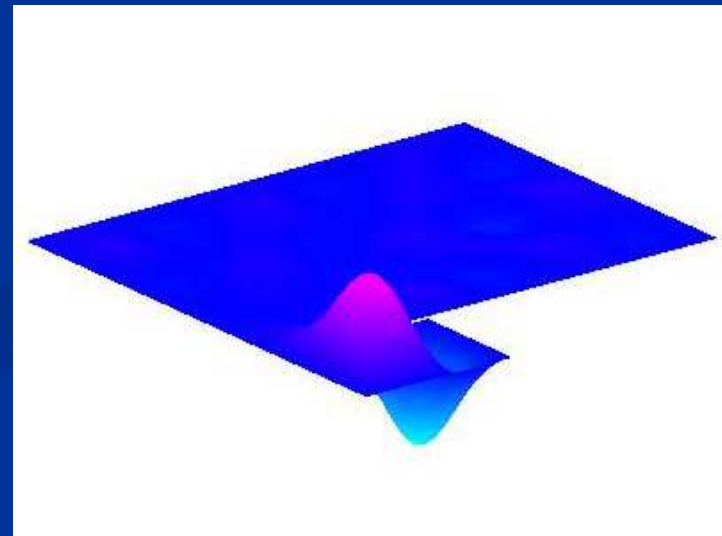


“Bouncing ball” eigenfunctions



Low-frequency

“Bottleneck” eigenfunctions



Keller, Rubinow,  
Ann. Phys 9, 24-75 (1960)

# Questions to answer

“Whispering” eigenfunctions

What are the necessary/sufficient conditions?

Do they exist for equilateral polygons?

Is there a relation to curvature of the boundary?

Is it related to scarring and chaotic systems?

# Questions to answer

“Whispering” eigenfunctions

What are the necessary/sufficient conditions?

Do they exist for equilateral triangles?

Is **WHAT IS LOCALIZATION?** boundary?

Is it related to scarring and chaotic systems?

“Bottleneck” eigenfunctions

What are the necessary/sufficient conditions?

Do they exist in convex domains?

How many localized eigenfunctions do exist?

What is the relation to the geometry?