Absolute Continuity of the Floquet Spectrum for a Nonlinearly Forced Harmonic Oscillator

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Abstract

We prove that the Floquet spectrum of the time periodic Schrödinger equation $i\frac{\partial u}{\partial t} = -\frac{1}{2}\Delta u + \frac{1}{2}x^2 + 2\varepsilon(\sin t)x_1 u + \mu V(x,t)$, corresponding to a mildly nonlinear resonant forcing, is purely absolutely continuous for μ suitably small.

1 Introduction and statement of the result

It is well known [HLS] that the spectrum of the Floquet operator of the resonant, linearly forced Harmonic oscillator

$$i\frac{\partial u}{\partial t} = -\frac{1}{2}\Delta u + \frac{1}{2}x^2 + 2\varepsilon(\sin t)x_1 u, \quad x = (x_1, \ldots, x_n) \in I\!R^n, \quad \varepsilon > 0$$

[1]e-mail: graffi@dm.unibo.it. Partly supported by MURST, National Research Project "Sistemi dinamici" and by Università di Bologna, Funds for Selected Research Topics.

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is purely absolutely continuous. We show in this paper that the absolute continuity of the Floquet spectrum persists under time-periodic perturbations growing no faster than linearly at infinity provided the resonance condition still holds. Thus we consider the time-dependent Schrödinger equation

$$i\frac{\partial u}{\partial t} = -\frac{1}{2}\Delta u + \frac{1}{2}x^2 u + 2\varepsilon(\sin t)x_1 u + \mu V(t,x)u \tag{1.1}$$

and suppose that $V(t,x)$ is a real-valued smooth function of (t,x), 2π-periodic with respect to t, increasing at most linearly as $|x|$ goes to infinity:

$$|\partial_x^\alpha V(t,x)| \leq C_\alpha, \quad |\alpha| \geq 1. \tag{1.2}$$

Under this condition Eqn. (1.1) generates a unique unitary propagator $U(t,s)$ on the Hilbert space $L^2(I\!R^n)$. The Floquet operator is the one-period propagator $U(2\pi,0)$ and we are interested in the nature of its spectrum. It is well known that the long time behaviour of the solutions of (1.1) can be characterized by means of the spectral properties of the Floquet operator ([KY]). Our main result in this paper is the following theorem.

Theorem 1.1 *Let V be as above. Then, for $|\mu| < \varepsilon \sup_{t,x} |\partial_{x_1} V(t,x)|$, the spectrum of the Floquet operator $U = U(2\pi,0)$ is purely absolutely continuous.*

Remark

The above result can be understood in terms of the classical resonance phenomenon. If $V = 0$ the motions generated by the classical Hamiltonian $\frac{1}{2}(p^2 + x^2) + 2\varepsilon x_1 \sin t$ undergo a global resonance between the proper frequency of the harmonic motions and the frequency of the linear forcing term. All initial conditions eventially diverge to infinity by oscillations of linearly increasing amplitude. The quantum counterpart of this phenomonon is the absolute continuity of the Floquet spectrum[HLS]. One might ask whether this absolute continuity is stable under perturbations which destroy the linearity of the forcing potential. Theorem 1.1 establishes the stability under perturbations which make the forcing a non-linear one but do not destroy the globality of the resonance phenomenon because all initial conditions still diverge by oscillations to infinity. The globality property of the resonance phenomonon seems therefore a necessary condition for the absolute continuity of the Floquet spectrum. It is indeed known ([H]) that the Schrödinger operators $-\frac{1}{2}\Delta+\frac{1}{2}|x|^{\alpha}+\frac{1}{2}\varepsilon x_1 \sin\omega t$, $\alpha>2$, $\omega\in I\!R$, whose classical counterparts yield local nonlinear resonances, have no absolutely continuous part in their Floquet spectrum.

Notation We use the vector notation: for the multiplication operator X_j by the variable x_j and the differential operator $D_j=\frac{1}{i}\frac{\partial}{\partial x_j}$, $j=1,\ldots,n$, we denote $X=(X_1,\ldots,X_n)$ and $D=(D_1,\ldots,D_n)$. For a measurable function W and a set of commuting selfadjoint operators $\mathcal{H}=(\mathcal{H}_1,\ldots,\mathcal{H}_n)$, $W(\mathcal{H})$ is the operator defined via functional calculus. We have the identity

$$\mathcal{U}^*W(\mathcal{H})\mathcal{U}=W(\mathcal{U}^*\mathcal{H}\mathcal{U}) \tag{1.3}$$

for any unitary operator $\mathcal{U}$.

2 Proof of the Theorem

It is well known ([Ya]) that the nature of the spectrum of the Floquet operator U is the same (apart from multiplicities) as that of the Floquet Hamiltonian formally given by

$$\mathcal{K}u=-i\frac{\partial u}{\partial t}-\frac{1}{2}\Delta u+\frac{1}{2}x^2u+2\varepsilon(\sin t)x_1u+\mu V(t,x)u \tag{2.1}$$

on the Hilbert space $\mathbf{K}=L^2(T)\otimes L^2(I\!R^n)$, where $T=I\!R/2\pi Z\!\!Z$ is the circle. More precisely, if $\mathcal{K}$ is the generator of the one-parameter strongly continuous unitary group $\mathcal{U}(\sigma)$, $\sigma\in I\!R$, defined by

$$(\mathcal{U}(\sigma)u)(t)=U(t,t-\sigma)u(t-\sigma), u=u(t,\cdot)\in\mathbf{K}, \tag{2.2}$$

then, $\mathcal{U}(2\pi)=e^{-i2\pi\mathcal{K}}$ is unitarily equivalent to $\mathbf{1}\otimes U(2\pi,0)$. We set

$$\mathbf{D}\equiv C^{\infty}(T,\mathcal{S}(I\!R^n)).$$

It is easy to see that:

1. The function space $\mathbf{D}$ is dense in $\mathbf{K}$.

2. $\mathbf{D}$ is invariant under the action of the group $\mathcal{U}(\sigma)$.

3. For $u \in \mathbf{D}$, $\mathcal{K}u$ is given by the right hand side of (2.1).

It follows that $\mathbf{D}$ is a core for $\mathcal{K}$ ([RS]) and $\mathcal{K}$ is the closure of the operator defined by (2.1) on $\mathbf{D}$.

We introduce four unitary operators $\mathcal{U}_0 \sim \mathcal{U}_3$ on $\mathbf{K}$ and successively transform $\mathcal{K}$ by $\mathcal{U}_j$ as follows: Write

$$H_0 = -\frac{1}{2}\Delta + \frac{1}{2}x^2 - \frac{1}{2}$$

and define

$$\mathcal{U}_0 u(t,\cdot) = e^{-itH_0}u(t,\cdot), \quad u \in \mathbf{K}. \tag{2.3}$$

Proposition 2.1 (1) *The operator* $\mathcal{U}_0$ *is a well defined unitary operator on* $\mathbf{K}$.
(2) $\mathcal{U}_0$ *maps* $\mathbf{D}$ *onto itself.*
(3) *For* $u \in \mathbf{D}$, $\mathcal{K}_1 \equiv \mathcal{U}_0^*\mathcal{K}\mathcal{U}_0$ *is given by*

$$\mathcal{K}_1 u = -i\frac{\partial u}{\partial t} + 2\varepsilon \mathrm{sin}t(X_1 \mathrm{cos}t + D_1 \mathrm{sin}t)u + \mu V(t, X\mathrm{cos}t + D\mathrm{sin}t)u + \frac{u}{2}. \tag{2.4}$$

(4) $\mathbf{D}$ *is a core of* $\mathcal{K}_1$.

Proof. It is well-known that $\sigma(H_0) = \{0, 1, \ldots\}$ and we have $e^{-2\pi n i H_0} = \mathbf{1}$. Hence (2.3) defines a unitary operator on

$\mathbf{K}$. We have $\mathcal{S}(I\!R^n) = \cap_{k=1}^{\infty} D(H_0^k)$ and (2) follows. (3) follows from the identity (1.3) and the well-known formulae

$$e^{itH_0}Xe^{-itH_0} = X\mathrm{cos}t + D\mathrm{sin}t, \quad e^{itH_0}De^{-itH_0} = -X\mathrm{sin}t + D\mathrm{cos}t.$$

Since $\mathbf{D}$ is a core of $\mathcal{K}$ and $\mathcal{U}_0$ maps $\mathbf{D}$ onto itself, $\mathbf{D}$ is also a core for $\mathcal{K}_1$. ∎

Note that for any linear function $aX + bD + c$ of X and D, and W satisfying (1.2), $W(aX + bD + c)$ is a pseudo-differential operator with Weyl symbol $W(ax + b\xi + c)$ ([Hö]).

To eliminate the term $2\varepsilon X_1 \mathrm{sin}t\mathrm{cos}t$ from $\mathcal{K}_1$, we define

$$\mathcal{U}_1 u(t,x) = e^{i\varepsilon(\mathrm{cos}2t)x_1/2} u(t,x). \tag{2.5}$$

It is easy to see that $\mathcal{U}_1$ maps $\mathbf{D}$ onto itself and we have

$$\mathcal{U}_1^* \left(-i\frac{\partial}{\partial t}\right)\mathcal{U}_1 = \left(-i\frac{\partial}{\partial t}\right) - \varepsilon(\mathrm{sin}2t)X_1, \quad \mathcal{U}_1^* D \mathcal{U}_1 = D + \frac{\varepsilon\mathrm{cos}2t}{2}\mathbf{e}_1,$$

on $\mathbf{D}$. It follows that $\mathcal{K}_2 \equiv \mathcal{U}_1^* \mathcal{K}_1 \mathcal{U}_1$ is given by the closure of

$$\begin{aligned} \mathcal{K}_2 u = & -i\frac{\partial u}{\partial t} + 2\varepsilon(\mathrm{sin}^2 t)D_1 u + \varepsilon^2(\mathrm{sin}^2 t\mathrm{cos}2t)u \\ & +\mu V(t, X\mathrm{cos}t + \mathrm{sin}t(D + \frac{\varepsilon\mathrm{cos}2t}{2}\mathbf{e}_1))u + \frac{u}{2} \end{aligned} \tag{2.6}$$

defined on $\mathbf{D}$. We write $2\varepsilon(\mathrm{sin}^2 t)D_1 = \varepsilon D_1 - \varepsilon(\mathrm{cos}2t)D_1$ in the right side of (2.6).

Next, to eliminate the term $-\varepsilon(\mathrm{cos}2t)D_1$, we define

$$\mathcal{U}_2 u(t,x) = e^{i\varepsilon(\mathrm{sin}2t)D_1/2} u(t,x) = u(t, x + \varepsilon(\mathrm{sin}2t)\mathbf{e}_1/2).$$

Then, $\mathcal{U}_2$ maps $\mathbf{D}$ onto itself and we have on $\mathbf{D}$

$$\mathcal{U}_2^* \left(-i\frac{\partial}{\partial t}\right)\mathcal{U}_2 = \left(-i\frac{\partial}{\partial t}\right) + \varepsilon(\mathrm{cos}2t)D_1, \quad \mathcal{U}_2^* X \mathcal{U}_2 = X - \frac{\varepsilon\mathrm{sin}2t}{2}\mathbf{e}_1.$$

It follows, also with the help of the identity (1.3), that $\mathcal{K}_3 \equiv \mathcal{U}_2^* \mathcal{K}_2 \mathcal{U}_2$ is the closure of the operator given on $\mathbf{D}$ by

$$\begin{aligned} \mathcal{K}_3 u = & -i\frac{\partial u}{\partial t} + \varepsilon D_1 u + \varepsilon^2(\mathrm{sin}^2 t\mathrm{cos}2t)u \\ & +\mu V(t, X\mathrm{cos}t + D\mathrm{sin}t - \frac{\varepsilon\mathrm{sin}t}{2}\mathbf{e}_1)u + \frac{u}{2}. \end{aligned} \tag{2.7}$$

Here we also used the obvious identity $\mathrm{cos}2t\mathrm{sin}t - \mathrm{cos}t\mathrm{sin}2t = -\mathrm{sin}t$.

We write now

$$(\mathrm{sin}^2 t)\mathrm{cos}2t = \frac{1}{2}\mathrm{cos}2t - \frac{1}{4}\mathrm{cos}4t - \frac{1}{4}.$$

and define

$$\mathcal{U}_3 u(t,x) = e^{-i\varepsilon^2(\sin 2t)/4 + i\varepsilon^2(\sin 4t)/16} u(t,x).$$

Again $\mathcal{U}_3$ maps $\mathbf{D}$ onto itself and $\mathcal{L} \equiv \mathcal{U}_3^* \mathcal{K}_2 \mathcal{U}_3$ is the closure of the operator given on $\mathbf{D}$ by

$$\begin{aligned}\mathcal{L}u = -i\frac{\partial u}{\partial t} + \varepsilon D_1 u + \frac{(2-\varepsilon^2)u}{4} \\ +\mu V\left(t, X\cos t + D\sin t - \frac{\varepsilon \mathbf{e}_1 \sin t}{2}\right) u.\end{aligned} \tag{2.8}$$

Thus, $\mathcal{K}$ is unitarily equivalent to $\mathcal{L}$ defined as the closure of the operator with domain $\mathbf{D}$ and action specified by the right side of (2.8).

Completion of the proof of the Theorem. We apply Mourre's theory of

conjugate operators ([M]; see also[PSS]). We take the selfadjoint operator $\mathcal{A}$ defined by

$$\mathcal{A}u(t,x) = x_1 u(t,x)$$

with obvious domain as the conjugate operator for $\mathcal{L}$, and verify the conditions (a-e) of Definition 1 of [M] are satisfied.

(a) $\mathbf{D} \subset D(\mathcal{A}) \cap D(\mathcal{L})$ and hence $D(\mathcal{A}) \cap D(\mathcal{L})$ is a core of $\mathcal{L}$.

(b) It is clear that $e^{i\alpha\mathcal{A}} = e^{i\alpha X_1}$ maps $\mathbf{D}$ onto $\mathbf{D}$ and that, for $u \in \mathbf{D}$, we have

$$\begin{aligned}e^{-i\alpha\mathcal{A}}\mathcal{L}e^{i\alpha\mathcal{A}}u - \mathcal{L}u = \varepsilon\alpha u - \mu V\left(t, X\cos t + D\sin t - \frac{\varepsilon \mathbf{e}_1 \sin t}{2}\right) \\ +\mu V\left(t, X\cos t + D\sin t - \frac{(\varepsilon - 2\alpha)\mathbf{e}_1 \sin t}{2}\right).\end{aligned}$$

Since $V(x) - V(x + \alpha\mathbf{e}_1 \sin t)$ is bounded with bounded derivatives, the right hand side extends to a bounded operator on $\mathbf{K}$ and it is continuous with respect to α in the operator norm topology. It follows that $e^{i\alpha\mathcal{A}}$ maps the domain of $\mathcal{L}$ into itself and $\sup_{|\alpha|\le 1} \|\mathcal{L}e^{i\alpha\mathcal{A}}u\|_{\mathbf{K}} < \infty$ for any $u \in D(\mathcal{L})$.

(c) Let us verify the conditions (c'), (i), (ii), (iii) of Proposition II.1 of [M] taking $H = \mathcal{L}$, $A = \mathcal{A}$ and $\mathcal{S} = \mathbf{D}$. The verification of these conditions in turn implies (c). First remark that (i) and (ii) are a direct consequence of (a) and (b) above. Moreover for any $u \in \mathbf{D}$ we have

$$i[\mathcal{L},\mathcal{A}]u = \varepsilon u + \mu \mathrm{sin}t \cdot \partial_{x_1} V\left(t, X\mathrm{cos}t + D\mathrm{sin}t - \frac{\varepsilon \mathrm{sin}t}{2}\mathbf{e}_1\right) u \qquad (2.9)$$

The right hand side extends to a bounded operator C in $\mathbf{K}$ which, following [M], we denote $i[\mathcal{L},\mathcal{A}]^{\circ}$. The boundedness implies a fortiori Condition (iii) and hence (c) is verified.

(d) By direct computation we have

$$i[[\mathcal{L},\mathcal{A}]^{\circ},\mathcal{A}]u = \mu \mathrm{sin}^2 t(\partial_{x_1}^2 V)\left(t, X\mathrm{cos}t + D\mathrm{sin}t - \frac{\varepsilon \mathrm{sin}t}{2}\mathbf{e}_1\right) u. \qquad (2.10)$$

The right hand side extends to a bounded operator on $\mathbf{K}$. It follows that $[\mathcal{L},\mathcal{A}]^{\circ} D(\mathcal{A}) \subset D(\mathcal{A})$ and (2.10) holds for $u \in D(\mathcal{A})$. Hence $[[\mathcal{L},\mathcal{A}]^{\circ},\mathcal{A}]$ defined on $D(\mathcal{L}) \cap D(\mathcal{A})$ is bounded and this yields (d).

(e) The operator norm of $u \mapsto \mathrm{sin}t \cdot \partial_{x_1} V\left(t, X\mathrm{cos}t + D\mathrm{sin}t - \frac{\varepsilon \mathrm{sin}t}{2}\mathbf{e}_1\right) u$ is bounded by $\sup_{t,x} |\partial_{x_1} V(t,x)|$ because the right hand side is equal to $\mathrm{sin}t \partial_{x_1} \mathcal{U}_0^* V(t, x - \varepsilon \mathrm{sin}t \mathbf{e}_1/2)\mathcal{U}_0$. Hence if $|\mu| \|\partial_{x_1} V\|_{L^\infty} < \varepsilon$, then we have $i[\mathcal{L},\mathcal{A}]^{\circ} \geq c > 0$.

Thus the conditions of [M] are satified and we can conclude that $\sigma(\mathcal{K}) = \sigma_{ac}(\mathcal{K}) = I\!R$ if $|\mu| \|\partial_{x_1} V\|_{L^\infty} < \varepsilon$ by Theorem and Proposition II.4 of [M].

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