

Nonlinear Waves: Classical and Quantum Aspects

Edited by

Fatkhulla Kh. Abdullaev and Vladimir V. Konotop

NATO Science Series

Nónlinear Waves: Classical and Quantum Aspects

edited by

Fatkhulla Kh. Abdullaev

Physical-Technical Institute, Uzbek Academy of Sciences, Tashkent, Uzbekistan

and

Vladimir V. Konotop

Centro de Fisica Teórica e Computacional, Universidade de Lisboa, Portugal Departamento de Física, Faculdade de Ciências, Universidade de Lisboa, Portugal







Kluwer Academic Publishers

Dordrecht / Boston / London

Published in cooperation with NATO Scientific Affairs Division

Proceedings of the NATO Advanced Research Workshop on Nonlinear Waves: Classical and Quantum Aspects Estoril, Portugal 13–17 July 2003

A C.I.P. Catalogue record for this book is available from the Library of Congress.

ISBN 1-4020-2188-7 ISBN 1-4020-2190-9 (e-book)

Published by Kluwer Academic Publishers, P.O. Box 17, 3300 AA Dordrecht, The Netherlands.

Sold and distributed in North, Central and South America by Kluwer Academic Publishers, 101 Philip Drive, Norwell, MA 02061, U.S.A.

In all other countries, sold and distributed by Kluwer Academic Publishers, P.O. Box 322, 3300 AH Dordrecht, The Netherlands.

Printed on acid-free paper



All Rights Reserved

© 2004 Kluwer Academic Publishers

No part of this work may be reproduced, stored in a retrieval system, or transmitted in any form or by any means, electronic, mechanical, photocopying, microfilming, recording or otherwise, without written permission from the Publisher, with the exception of any material supplied specifically for the purpose of being entered and executed on a computer system, for exclusive use by the purchaser of the work.

Printed in the Netherlands.

Nonlinear Waves: Classical and Quantum Aspects

NATO Science Series

A Series presenting the results of scientific meetings supported under the NATO Science Programme.

The Series is published by IOS Press, Amsterdam, and Kluwer Academic Publishers in conjunction with the NATO Scientific Affairs Division

Sub-Series

I. Life and Behavioural Sciences

II. Mathematics, Physics and Chemistry

III. Computer and Systems Science

IV. Earth and Environmental Sciences

V. Science and Technology Policy

IOS Press

Kluwer Academic Publishers

IOS Press

Kluwer Academic Publishers

IOS Press

The NATO Science Series continues the series of books published formerly as the NATO ASI Series.

The NATO Science Programme offers support for collaboration in civil science between scientists of countries of the Euro-Atlantic Partnership Council. The types of scientific meeting generally supported are "Advanced Study Institutes" and "Advanced Research Workshops", although other types of meeting are supported from time to time. The NATO Science Series collects together the results of these meetings. The meetings are co-organized bij scientists from NATO countries and scientists from NATO's Partner countries – countries of the CIS and Central and Eastern Europe.

Advanced Study Institutes are high-level tutorial courses offering in-depth study of latest advances in a field.

Advanced Research Workshops are expert meetings aimed at critical assessment of a field, and identification of directions for future action.

As a consequence of the restructuring of the NATO Science Programme in 1999, the NATO Science Series has been re-organised and there are currently Five Sub-series as noted above. Please consult the following web sites for information on previous volumes published in the Series, as well as details of earlier Sub-series.

http://www.nato.int/science

http://www.wkap.nl

http://www.iospress.nl http://www.wtv-books.de/nato-pco.htm





Series II: Mathematics, Physics and Chemistry – Vol. 153

Preface

After the discovery of a solitary wave by J.S. Russel almost one and half century ago and later implementation of the soliton conception into the modern physics by Zabusky and Kruskal in 1967, the topic continues to be intensively investigated. Initially the main interest in the soliton theory was related to the hydrodynamics, then to plasma physics and to nonlinear optics. Now the focus is shifted toward the condensed matter physics and biophysics. One of the latest intriguing subjects of the nonlinear science is a theory of nonlinear waves in the Bose-Einstein condensates (BEC's).

The soliton theory is an interdisciplinary topic, where many ideas from mathematical physics, statistical mechanics, nonlinear optics, solid state physics and quantum theory mutually benefit each others. Many of applications of the theory in different areas are based on similar model equations and thus allow unified theoretical approaches. Since the most of the systems are intrinsically quantum, like in linear physics, the nonlinear phenomena have two well pronounced levels of description: classical (or mean filed) one and quantum one. There are also other common features of practical applications of the soliton theory to different systems. They are inevitable presence of noise or thermal fluctuations, effect of disorder, interplay among different physical phenomena including nonlinearity, dispersion, and periodicity or discreteness, etc.

The Estoril Workshop "Nonlinear Waves: Classical and Quantum Aspects" (July 13-17, 2003) was focused on various aspects of the nonlinear wave theory and its particular applications. The topics discussed on the Workshop are related to the BEC theory, nonlinear optical phenomena, and discrete nonlinear systems.

The main objective was to explore analogies between the problems occurring in the different areas. Probably the most important example is given by the mean field Gross-Pitaevskii (GP) equation which has a form of the multidimensional nonlinear Schrödinger (NLS) equation with a trap potential, and as such is similar to standard models of the nonlinear optics of the Kerr media. On the other hand, in a number

of cases (in the so-called tight-biding approximation) the GP equation is reduced to a discrete NLS equation (which is a differential-difference equation, also called lattice). Thus, experience acquired on the earlier stages of the development of the nonlinear optics and the lattice theory appears to be very useful for the analysis of the BEC problems.

The first part of the book contains contributions having interdisciplinary character or devoted mainly to mathematical aspects of the nonlinear evolution equations. It starts with the algebro-geometric integration of the GP equation (Enolski) and an analytical method for describing N-soliton interactions (Gerdjikov). Next, different mechanisms of the dynamical stabilization of nonlinear waves by periodic in time modulations of a trap potential, nonlinearity, and dispersion, as well their applications to the nonlinear optics and BEC problems, are analyzed (Abdullaev). A new concept of the nonlinear physics, referred to as dissipative solitons, is described by Akhmediev, Soto-Crespo and Ankiewicz. In the subsequent contributions a large variety of remarkable structures - solitons and vortices - which are relevant to the meanfiled theory of BEC's are presented for cases of a periodic (Baizakov, Malomed and Salerno) and harmonic (Crasovan et. al.) potentials. Białynicki-Birula and Sowiński describe a model, the logarithmic nonlinear Schrödinger equation, allowing a number of exact results, a rather rear event in the nonlinear science. An issue of recent interest, the effect of geometry on wave propagation with applications to the theory of photonic crystals is discussed by Gaididei et al. Next, the effect of nonlocality on the dynamics of breathers and kinks (Alfimov, Pierantozzi and Vázquez) and new phenomena described in terms of the fractional calculus (Vázquez) are presented. The dynamical behavior of matter coupled to gravity is considered in the contribution by Christodoulakis et al. De Lillo and Sanchini discuss various stochastic effects which can be obtained within the framework of the Eckhaus equation. Grecu and Visinescu study various aspects of the modulational instability of nonlinear systems. Collisions between nonlinear Schrödinger solitons and bound quantum states in localized one-dimensional potentials are investigated by Ludu. The study of oscillator-wave interaction is presented in the article by Damgov and Trenchev.

The second part is devoted to a number of latest experimental and theoretical results in the physics of BEC's, a field which received a great deal of attention during the last years. The chapter begins with a brief review on unified approach to BEC from the point of view of the nonlinear quantum mechanics with main emphasis on fundamental problems of superfluidity and BEC in optical lattices (Pitaevskii), and with basics of statistical mechanics of quantum integrable systems within the frame-

PREFACE xvii

work of the approximation of a hard core Bose-gas (Wadati, Kato and Iida). Next, a number of exciting experimental results on BEC's in optical lattices obtained in the Florence (Fort and Fallani) and Pisa (Morsch and Arimondo) experimental groups are reported. Superfluid-insulator transition, expansion of BEC's in moving optical lattices, Landau-Zener tunneling and instabilities are some of them. Theoretical investigations of BEC's embedded in optical lattices, presented in this chapter, deal with the problem of quantum bound states and matter waves delocalization (Salerno), with the use of Feschbach resonance for generation of soliton trains (Brazhnyi and Konotop), and with nonlinear periodic waves in two-component BEC's (Kostov et al). Finally, a study of creation and evolution of shock waves in BEC's is reported (Kamchatnov, Gammal and Kraenkel).

The third part is devoted to propagation of electromagnetic waves in different physical systems. As it was already mentioned, the related problems have many similarities with the dynamics of matter waves in BEC systems. Here a waveguide structure plays the role of a trap, while the Kerr nonlinearity plays the role of the effective nonlinearity induced by elastic interactions between two atoms. Nonlinear photonics and BEC in optical lattices also share many common properties. The chapter starts with the study of light propagation in 2D nonlinear photonic structures with defects (Aceves and Dohnal), in quantum dot ensembles (Maimistov), and in surface polaritonic crystals (Darmanyan, Nevière and Zayats). Light propagation in the media with cubic-quintic nonlinearities, including generation of sophisticated coherent structures like pulsed beams, vortices and vortex solitons, as well as instabilities, are presented by Michinel, Paz-Alonso and Salgueiro and by Skarka, Aleksic and Berezhiani. This part of the book contains also reports on propagation of extremely short pulses on the basis of Maxwell-Duffing equations (Kazantzeva), various aspects of statistics of soliton propagation in optical fibers (Boscolo, Derevyanko and Turitsyn; Villarroel), some exactly solvable models for the nonlinear electrodynamics (Shvartsburg).

In the last part of the book classical and quantum aspects of dynamics of anharmonic lattices are are discussed. Consideration is focused on the topics as follows: the quantum breathers in a Hubbard model (Eilbeck and Palmero); the relation between the energy localization in solids and molecules and the first order phase transition (Takeno and Suzuki); propagation of discrete solitons in long disordered Ablowitz-Ladik and Toda chains (Garnier); ultrafast electron transfer in different systems (Aubry). Also the chapter contains recent experimental results demonstrating that self-trapping is a common feature in hydrogen bonded systems (Edler and Hamm); discussion of a concept of quantum anharmonic phonons

and their properties for the Fermi-Pasta-Ulam chain (Szeftel); new results on the perturbation theory for discrete solitons of the perturbed Ablowitz-Ladik model (Doktorov, Matsuka and Rothos); analysis of possibility of the existence of traveling waves in the discrete sine-Gordon and Klein-Gordon equations (Rothos and Feckan; Zolotaryuk); solitary wave dynamics in perturbed ladder lattices (Vakhnenko); application of discrete solitons to the array of BEC's with varying atomic scattering length (Tsoy et al); new exact results on functional presentation of the Volterra hierarchy (Vekslerchik) and on Heisenberg chains (Serikbaev et al; Rahimov et al).

In conclusion the book contains a panoramic view of rapidly developing areas of the nonlinear science – physics of matter waves, nonlinear optics and photonics, and nonlinear discrete systems. The review character of a number of contributions make this book to be interesting for postgraduate students starting a research while the original results reported will be of interest for experts working in the respective fields.

Acknowledgments

Sponsorship generously provided by the NATO Science Committee (Grant no NATO ARW979291) has made the Workshop possible. We express our gratitude to the NATO Science Committee, the main sponsor of the ARW. It is our pleasure to acknowledge partial financial support received from Fundação para a Ciência e a Tecnologia (Ministério da Ciência e do Ensino Superior de Portugal) and Fundação Luso - Americana. We also would like to express our thanks to Faculdade de Ciências da Universidade de Lisboa, its Centro de Física Teórica e Computacional and Departamento de Física for permanent support and help with technical arrangements. We also acknowledge Camara Municipal de Cascais for the help in organization the workshop. Special thanks goes to V.A. Brazhnyi and A. Spire for their assistance in local organization which significantly contributed to the success of the workshop, and to the staff of Kluwer Academic Publishers for technical help in preparation of this volue. One of the editors (VVK) is particularly grateful to his wife S. Konotop for indispensable permanent help during the organization of the workshop and the completion of the Proceedings.

FATKHULLA ABDULLAEV, TASHKENT, JANUARY 31, 2004

VLADIMIR KONOTOP, LISBON, JANUARY 31, 2004

Contributing Authors

Abdullaev, F. Kh.

Physical-Technical Institute, Uzbek Academy of Sciences, Mavlyanova str. 2-b, 700084 Tashkent, Uzbekistan.

Aceves, A. B.

Department of Mathematics, University of New Mexico, Albuquerque, NM 87131, USA

Akhmediev, N.

Optical Sciences Centre, Research School of Physical Sciences and Engineering, The Australian National University, Canberra ACT 0200, Australia

Aleksic, N. B.

Laboratoire POMA, UMR 6136 CNRS, Universite d'Angers, 49045 Angers, France

Alfimov, G. L.

Lukin's Research Institute of Physical Problems, Zelenograd, Moscow, 103460, Russia

Ankiewicz, A.

Applied Photonics Group, Research School of Physical Sciences and Engineering, The Australian National University, Canberra ACT 0200, Australia

Aubry, S.

Laboratoire Léon Brillouin (CEA-CNRS), CEA Saclay 91191 - Gif-sur-Yvette Cedex, France

Baizakov, B. B.

Dipartimento di Fisica "E.R. Caianiello" and Istituto Nazionale di Fisica della Materia (INFM), Universitá di Salerno, I-84081 Baronissi (SA), Italy

Berezhiani, V. I.

Laboratoire POMA, UMR 6136 CNRS Universite d'Angers, 49045 Angers, France

Białynicki-Birula, I.

Center for Theoretical Physics, Polish Academy of Sciences Lotników 32/46, 02-668 Warszawa, Poland

Bishop, A. R.

Theoretical Division and Center for Nonlinear Studies, Los Alamos National Laboratory, Los Alamos, NM 87545, USA

Boscolo, S.

Photonics Research Group, School of Engineering and Applied Science, Aston University, Birmingham B4 7ET, UK

Brazhnyi, V. A.

Centro de Física Teórica e Computacional, Universidade de Lisboa, Complexo Interdisciplinar, Av. Prof. Gama Pinto 2, Lisbon 1649-003, Portugal

Büttner, H.

Physikalisches Institut, Universität Bayreuth, Bayreuth D-95440, Germany

Christiansen, P. L.

Informatics and Mathematical Modelling, The Technical University of Denmark, DK-2800 Lyngby, Denmark

Crasovan, L.-C.

ICFO-Institut de Ciencies Fotoniques, and Department of Signal Theory and Communications, Universitat Politecnica de Catalunya, 08034 Barcelona, Spain, and Department of Theoretical Physics, Institute of Atomic Physics, P.O.Box MG-6, Bucharest, Romania

Damgov, V.

Space Research Institute at the Bulgarian Academy of Sciences, 6 Moskowska str., P.O.Box 799, 1000 Sofia, Bulgaria

Darmanyan, S. A.

International Research Centre for Experimental Physics, The Queen's University of Belfast, Belfast BT7 1NN, United Kingdom, and Institute of Spectroscopy, Russian Academy of Sciences, Troitsk, Moscow region, Russia

De Lillo, S.

Dipartimento di Matematica e Informatica, Università di Perugia - Via Vanvitelli, 1 - 06123 Perugia, and Istituto Nazionale di Fisica Nucleare, Sezione di Perugia - Via Pascoli,1 - 06123 Perugia

Derevyanko, S. A.

Photonics Research Group, School of Engineering and Applied Science, Aston University, Birmingham B4 7ET, UK

Doktorov, E. V.

B.I. Stepanov Institute of Physics, 220072 Minsk, Belarus

Dohnal, T.

Department of Mathematics, University of New Mexico, Albuquerque, NM 87131, USA

Edler, J.

Physikalisch-Chemisches Institut, Universität Zürich, Winterthurerstrasse 190, CH-8057 Zürich, Switzerland

Eilbeck, J. C.

Department of Mathematics, Heriot-Watt University Riccarton, Edinburgh, EH14 4AS, UK

Enolskii, V. S.

Dipartimento di Scienze Fisiche "E.R.Caianiello" via S.Allende, 84081 Baronissi (SA) Italy

Fallani, L.

LENS, Dipartimento di Fisica, Università di Firenze and Istituto Nazionale per la Fisica della Materia, via Nello Carrara 1, I-50019 Sesto Fiorentino (Firenze), Italy

Feckan, M.

Department of Mathematical Analysis Comenius University, Mlynská dolina, 842 48 Bratislava, and Mathematical Institute, Slovak Academy of Sciences, Stefánikova 49, 814 73 Bratislava, Slovakia

Fort, C.

LENS, Dipartimento di Fisica, Università di Firenze and Istituto Nazionale per la Fisica della Materia, via Nello Carrara 1, I-50019 Sesto Fiorentino (Firenze), Italy

Gaididei, Yu. B.

Bogolyubov Institute for Theoretical Physics, Metrologichna str. 14 B, 01413, Kiev, Ukraine

Gammal, A.

Instituto de Física, Universidade de São Paulo 05315-970, C.P.66318 São Paulo, Brazil

Garnier, J.

Laboratoire de Statistique et Probabilités, Université Paul Sabatier, 118 Route de Narbonne, 31062 Toulouse Cedex 4, France

Gerdjikov, V. S.

Department of Physics "E. R. Caianiello", University of Salerno, I-84081 Baronissi (SA), Italy and Institute for Nuclear Research and Nuclear Energy, Bulgarian Academy of Sciences, 1784 Sofia, Bulgaria

Grecu, D.

Department of Theoretical Physics National Institute of Physics and Nuclear Engineering P.O.Box MG-6, Bucharest, Romania

Hamm, P.

Physikalisch-Chemisches Institut, Universität Zürich, Winterthurerstrasse 190, CH-8057 Zürich, Switzerland

Iida, T.

Department of Physics, Graduate School of Sciences, University of Tokyo, 7-3-1 Hongo, Bunkyo-ku, Tokyo 113-0033, Japan

Kamchatnov, A. M.

Institute of Spectroscopy, Russian Academy of Sciences, Troitsk 142190, Moscow Region, Russia

Kato, Go

Department of Physics, Graduate School of Sciences, University of Tokyo, 7-3-1 Hongo, Bunkyo-ku, Tokyo 113-0033, Japan

Kazantseva, E. V.

Department of Solid State Physics, Moscow Engineering Physics Institute, Kashirskoe sh. 31, Moscow, 115409 Russia

Kevrekidis, P. G.

Department of Mathematics and Statistics, University of Massachusetts, Amherst MA 01003-4515, USA

Konotop, V. V.

Centro de Física Teórica e Computacional, Departamento de Física, Universidade de Lisboa, Av. Professor Gama Pinto 2, Lisboa 1649-003, Portugal, and Departamento de Física, Universidade de Lisboa, Campo Grande, Ed. C8, Piso 6, Lisboa 1749-016, Portugal

Kostov, N. A.

Institute for Electronics, Bulgarian Academy of Sciences, 1784 Sofia, Bulgaria

Kraenkel, R. A.

Instituto de Física Teórica, Universidade Estadual Paulista-UNESP, Rua Pamplona 145, 01405-900 São Paulo, Brazil

Ludu, A.

Northwestern State University Dept. Chemistry and Physics, Natchitoches, LA 71497 USA

Maimistov, A. I.

Moscow Engineering Physics Institute, Kashirskoe sh. 31, 115409 Moscow, Russia

Malomed, B. A.

Department of Interdisciplinary Studies, Faculty of Engineering, Tel Aviv University, Tel-Aviv 69978, Israel

Matsuka, N. P.

Institute of Mathematics, 220072 Minsk, Belarus

Mihalache, D.

ICFO-Institut de Ciencies Fotoniques, and Department of Signal Theory and Communications, Universitat Politecnica de Catalunya, 08034 Barcelona, Spain

Michinel, H.

Area de Optica, Facultade de Ciencias de Ourense, Universidade de Vigo, As Lagoas s/n, Ourense, ES-32005 Spain.

Myrzakul, K.

Institute of Physics and Technology, 480082, Alma-Ata-82, Kazakhstan

Myrzakulov, R.

Institute of Physics and Technology, 480082, Alma-Ata-82, Kazakhstan

Nevière, M.

Institut Fresnel, Faculté des Sciences et Techniques de Saint Jérôme, 13397-262 Marseille Cedex 20, France

Palmero, F.

Nonlinear Physics Group. Departamento de Física Aplicada I. ETSI Informática, Universidad de Sevilla Avda Reina Mercedes s/n, 41012 Sevilla, Spain

Paz-Alonso, M. J.

Area de Optica, Facultade de Ciencias de Ourense, Universidade de Vigo, As Lagoas s/n, Ourense, ES-32005 Spain

Pérez-García, V. M.

Departamento de Matemáticas, E.T.S.I. Industriales, Universidad de Castilla-La Mancha, 13071 Ciudad Real, Spain

Pierantozzi, T.

Departamento de Matemática Aplicada, Facultad de Informatica, Universidad Complutense, 28040, Madrid, Spain.

Pitaevskii, L. P.

Dipartimento di Fisica, Università di Trento and Istituto Nazionale per la Fisica della Materia, CRS-BEC, 38050 Trento, Italy, and Kapitza Institute for Physical Problems, 119334 Moscow, Russia

Rahimov, F. K.

Institute of Physics and Technology, 480082, Alma-Ata-82, Kazakhstan

Rothos, V. M.

School of Mathematical Sciences, Queen Mary College, University of London, Mile End London E1 4NS, UK

Salerno, M.

Dipartimento di Fisica "E.R. Caianiello" and Istituto Nazionale di Fisica della Materia (INFM), Universitá di Salerno, I-84081 Baronissi (SA), Italy

Salgueiro, J. R.

Area de Optica, Facultade de Ciencias de Ourense, Universidade de Vigo, As Lagoas s/n, Ourense, ES-32005 Spain

Sanchini, G.

Dipartimento di Matematica e Informatica, Università di Perugia - Via Vanvitelli,1 - 06123 Perugia, and Istituto Nazionale di Fisica Nucleare, Sezione di Perugia - Via Pascoli,1 - 06123 Perugia

Serikbaev, N. S.

Institute of Physics and Technology, 480082, Alma-Ata-82, Kazakhstan

Shvartsburg, A.

Central Design Bureau for Unique Instrumentation Russian Academy of Sciences, p/o 117342, Butlerov Str. 15, Moscow, Russia

Skarka, V.

Laboratoire POMA, UMR 6136 CNRS Universite d'Angers, 49045 Angers, France

Soto-Crespo, J. M.

Instituto de Optica, C.S.I.C., Serrano 121, 28006 Madrid, Spain

Sowiński, T.

Center for Theoretical Physics, Polish Academy of Sciences Lotników 32/46, 02-668 Warszawa, Poland

Suzuki, T.

National Research Institute for Metals, Tsukuba 305-0047, Japan

Szeftel, J.

Université Paris 7, Laboratoire de Physique Théorique de la Matière Condensée, case 7020, 2 Place Jussieu, 75251 Paris Cedex 05, France

Takeno, S.

Institute for Innovative Science and Technology, Nagasaki Institute of Applied Science, Nagasaki 851-0193, Japan

Trenchev, P.

Space Research Institute at the Bulgarian Academy of Sciences, 6 Moskowska str., P.O.Box 799, 1000 Sofia, Bulgaria

Tsoy, E. N.

Physical-Technical Institute of the Uzbek Academy of Sciences, Mavlyanov st., 2-B, Tashkent, 700084, Uzbekistan

Turitsyn, S. K.

Photonics Research Group, School of Engineering and Applied Science, Aston University, Birmingham B4 7ET, UK