

Integrability in the Laplacian Growth Problem

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ICTS, Bangalore

Integrable systems in M, CM, and SM.

-Physics

-Math

-Special Features

-Dispersive Regula.

-Remaining Issues

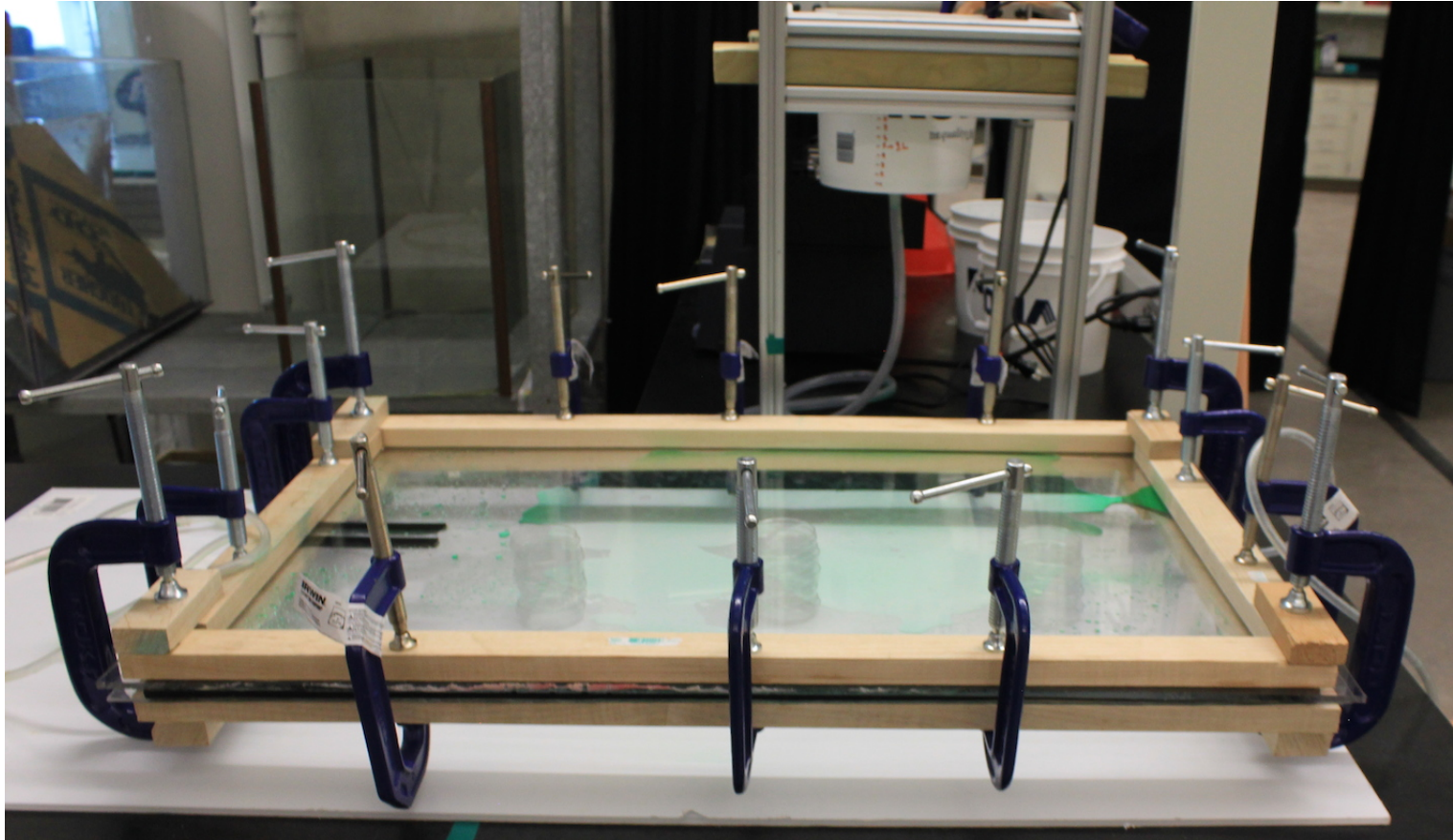
-qKDV

-Summary

Physics of Laplacian Growth

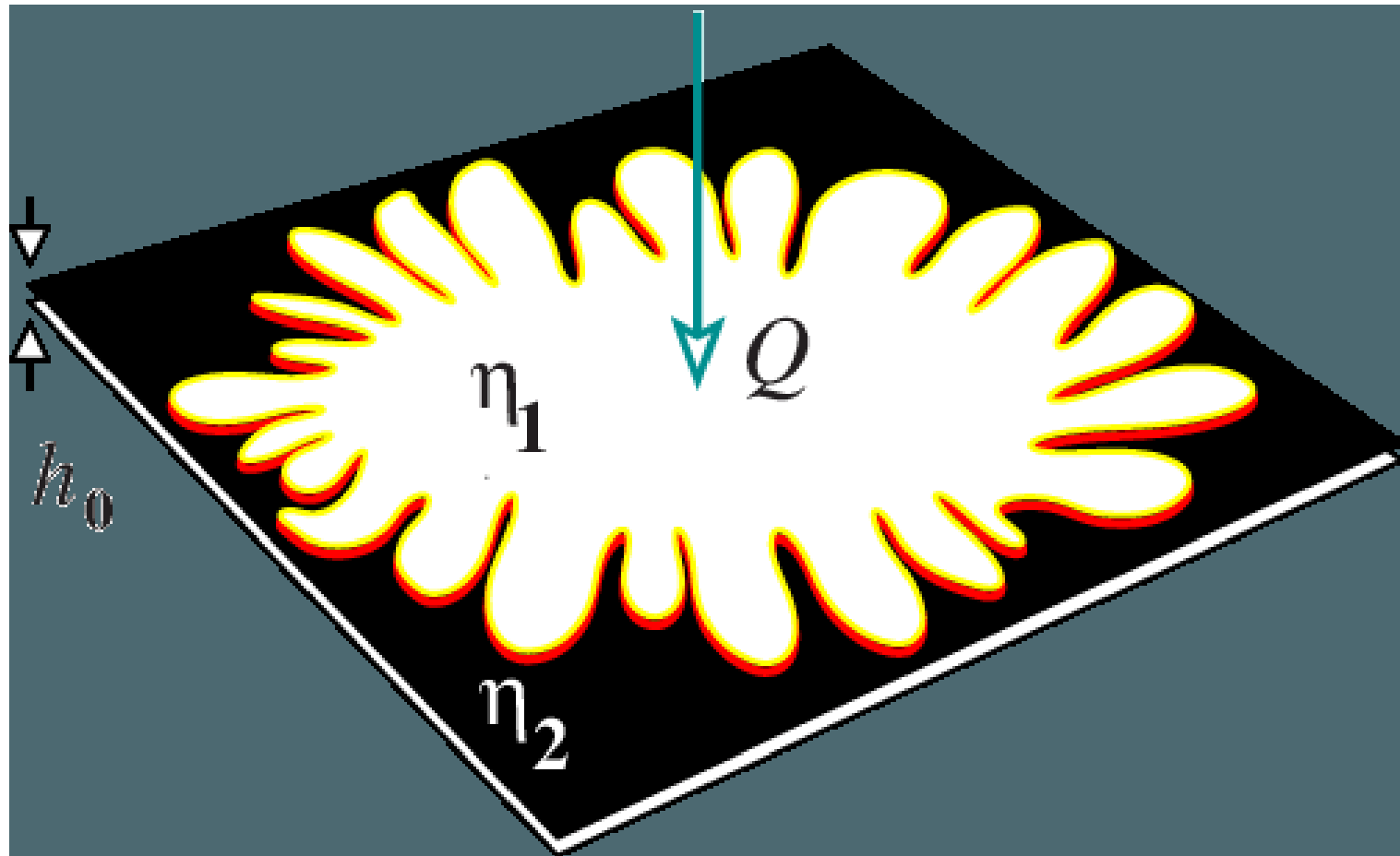
The Physical Setup

- [-Physics](#)
- [-Math](#)
- [-Special Features](#)
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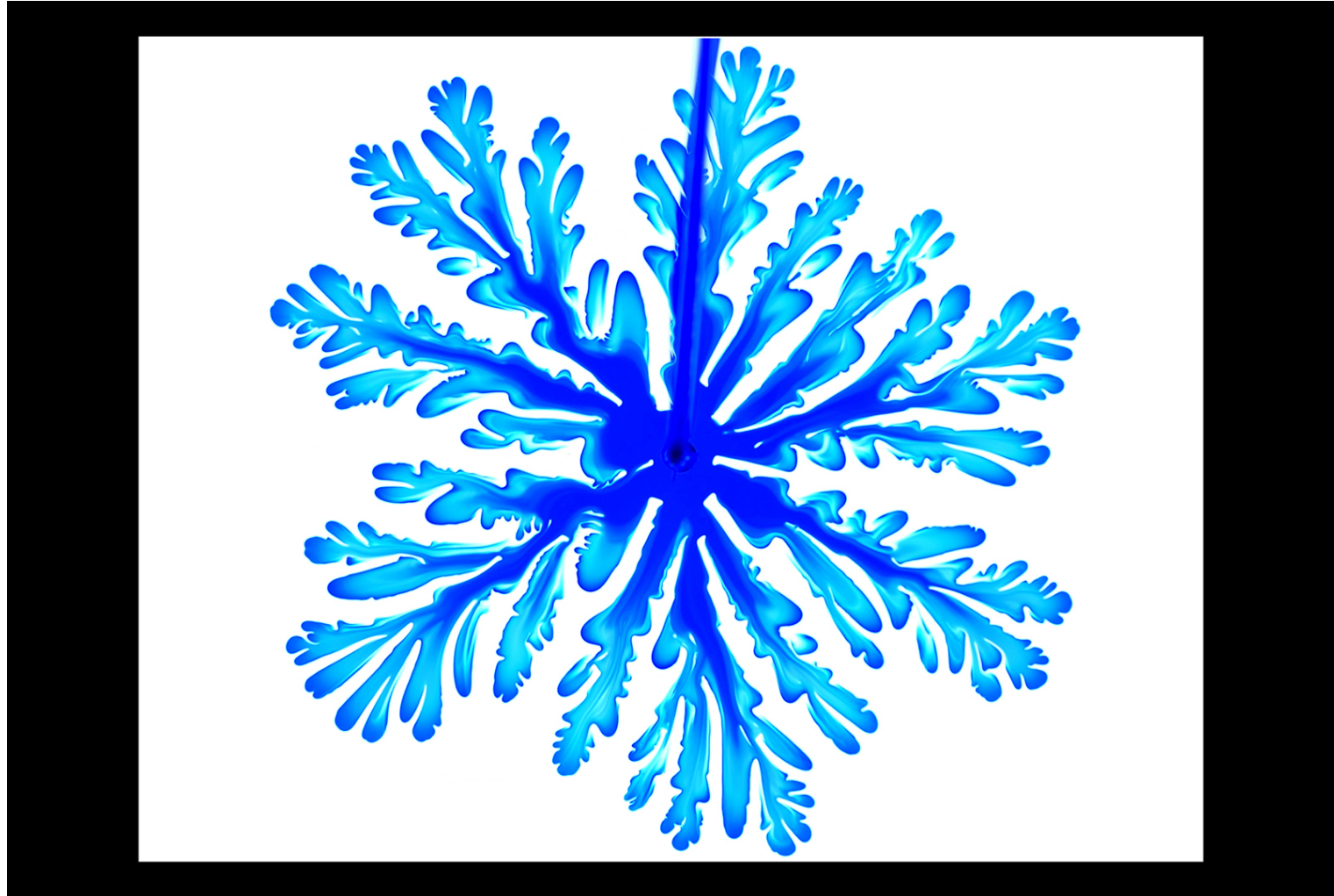
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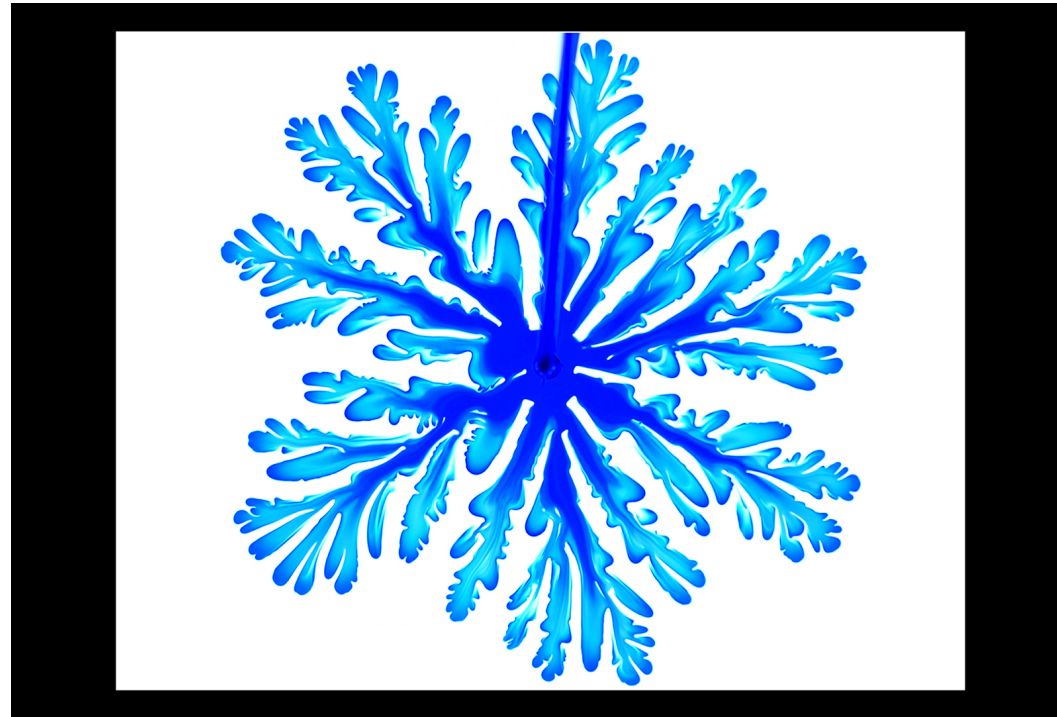
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Box counting (Hausdorff) dimension: $D=1.71\dots$

-Physics

-Math

-D'Arcy

-Laplacian Growth

-Fundamental
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Mathematics of Laplacian Growth

D'Arcy/Poiseuille law

-Physics

-Math

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- Outside the drop there exists a highly viscous fluid

D'Arcy/Poiseuille law

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- Outside the drop there exists a highly viscous fluid \Rightarrow Poiseuille's law dictates that velocity is proportional to pressure gradients.

D'Arcy/Poiseuille law

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- Outside the drop there exists a highly viscous fluid \Rightarrow Poiseuille's law dictates that velocity is proportional to pressure gradients.

$$b^2 \vec{v} = -\frac{b^4}{12\eta} \vec{\nabla} P$$



- This is called D'Arcy's law
- The low viscosity of the fluid in the droplet does not support pressure gradients \Rightarrow Pressure is constant inside the droplet.

Laplacian Growth

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- Incompressibility dictates ($\vec{\nabla} \cdot \vec{v} = 0$):

$$0 = \nabla^2 P$$

Laplacian Growth

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$$P = 0$$

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- The edge of the droplet moves according to:

$$v_n = \frac{b^2}{12\mu} \partial_n P$$

- At infinity: $P \sim Q \log(r)$

Laplacian Growth

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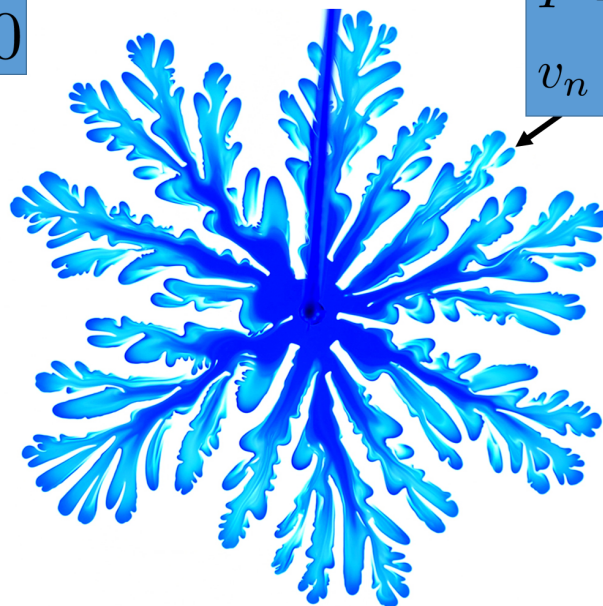
$$v_n = \frac{b^2}{12\mu} \partial_n P$$

- At infinity: $P \sim Q \log(r)$
- **This Defines Laplacian Growth.**

Fundamental Properties

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$$\nabla^2 P = 0$$

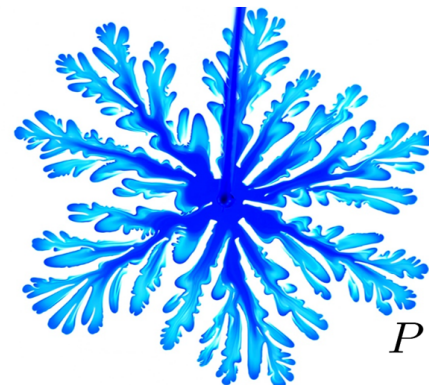


$$P = 0$$
$$v_n = \partial_n P$$

$$P \sim Q \log(r)$$

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z



ϕ

$$P = Q\text{Im}\phi(z)$$

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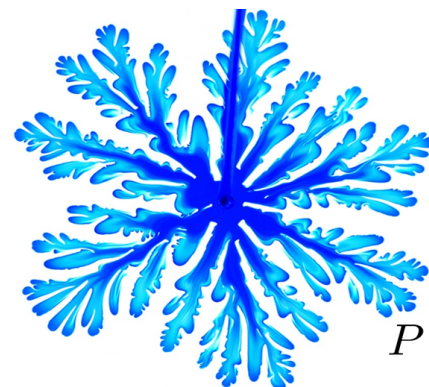
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z



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2π

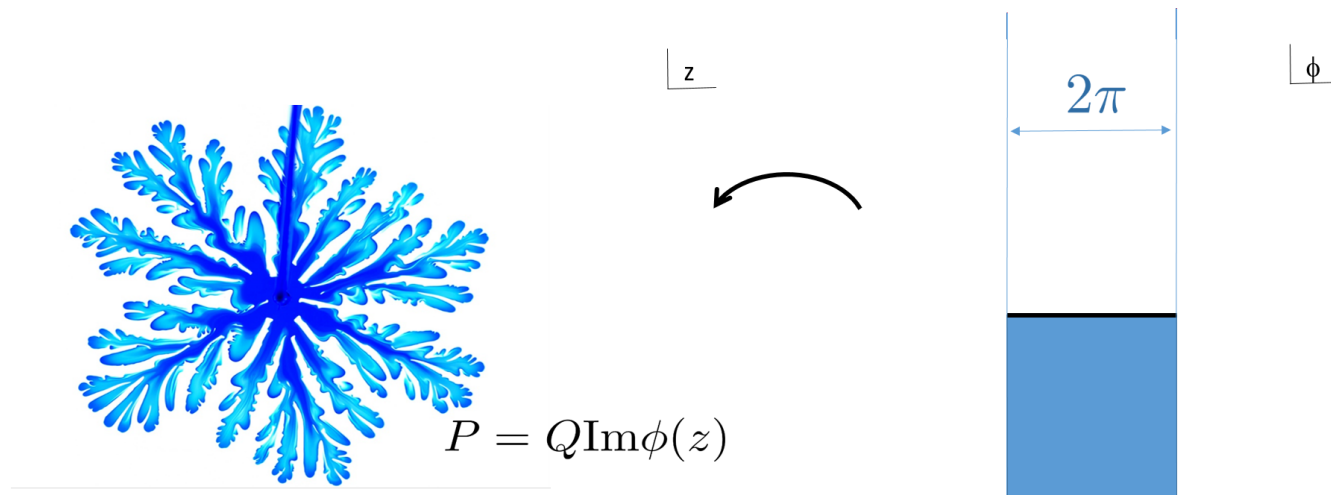


$$P = Q\text{Im}\phi(z)$$

- Particular examples solved analytically

Fundamental Properties

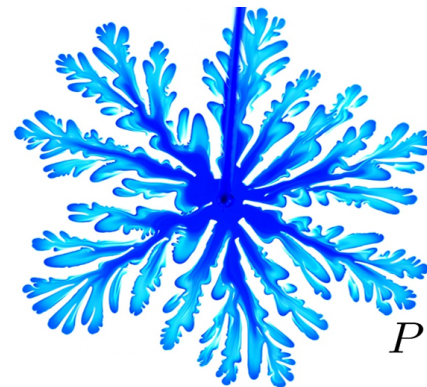
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- Particular examples solved analytically
- Or general initial value problem numerically

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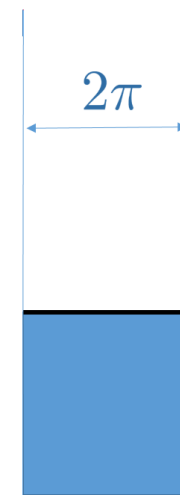
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- Particular examples solved analytically
- Or general initial value problem numerically
- An infinite number of conserved Harmonic moments [Richardson]

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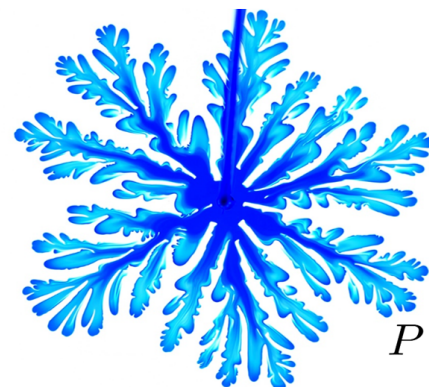
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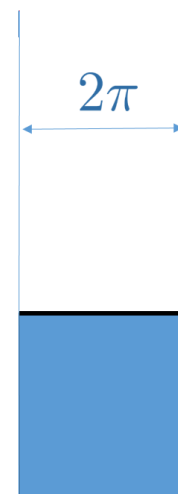
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$$t_n = \iint_{\text{exterior}} z^{-k} d^2 z, \text{ and c.c.,}$$

Integrable Structure

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- Conserved quantities suggests integrability:

Integrable Structure

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- Conserved quantities suggests integrability:
Wiegmann, Krichever, Mineev-Weinstein,
Zabrodin [2000,2004]
- $z(\phi, t)$ is the dynamical variable

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- $z(\phi, t)$ is the dynamical variable
- Poisson structure: $\{\phi, t\} = 1$
- $H_k = z_+^k(\phi, t)$ where, $H_0 = \phi$ and

$$z_+^k(\phi, t) = e^{ik\phi} a_0^{(k)}(\mathbf{t}) + e^{i(k-1)\phi} a_1^{(k)}(\mathbf{t}) + \dots + a_k^{(k)}(\mathbf{t}) + \cancel{a_{k+1}^{(k)}(\mathbf{t}) e^{-ik\phi}} + \dots$$

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- $\frac{\partial z}{\partial t_k} = \{z, H_k\}$, and $\{\frac{\partial}{\partial t_k} - H_k, \frac{\partial}{\partial t_l} - H_l\} = 0$

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- $\frac{\partial z}{\partial t_k} = \{z, H_k\}$, and $\{\frac{\partial}{\partial t_k} - H_k, \frac{\partial}{\partial t_l} - H_l\} = 0$
- Main Eq. is a constraint: $\{z, \bar{z}\} = 1$

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Special Feature of Laplacian Growth

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Until now I reviewed how Laplacian Growth fits into general scheme of integrable systems but

Special Features of Laplacian Growth

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- The problem is ill-defined without regularization

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- We are interested in the statistics of solutions – initial value problem arguably less interesting.

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Until now I reviewed how Laplacian Growth fits into general scheme of integrable systems but

- The problem is ill-defined without regularization
- The integrable structure is a dispersionless limit of another integrable system
- We are interested in the statistics of solutions – initial value problem arguably less interesting.
- Hence we may search for a quantum integrable problem for which Laplacian growth is a semiclassical approximation

-Physics

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-Whitham Eqs.

-Whitham in LG

-Regula. of LG

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Dispersive Regularization

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- Often Disersionless limits are ill defined. E.g. in Korteweg de Vries:

$$\dot{u} + uu_x + u_{xxx} = 0$$

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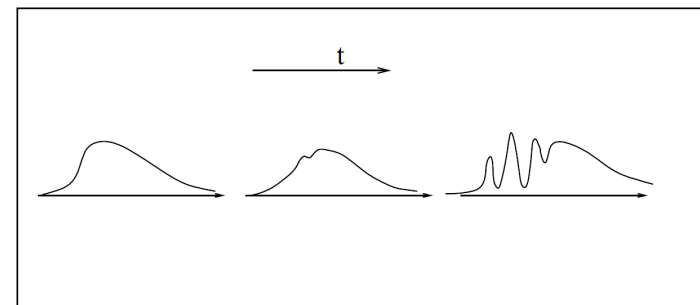
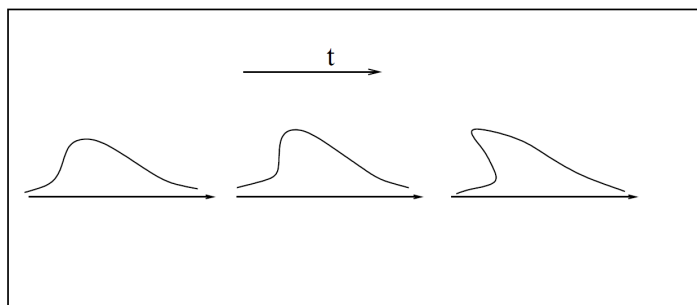
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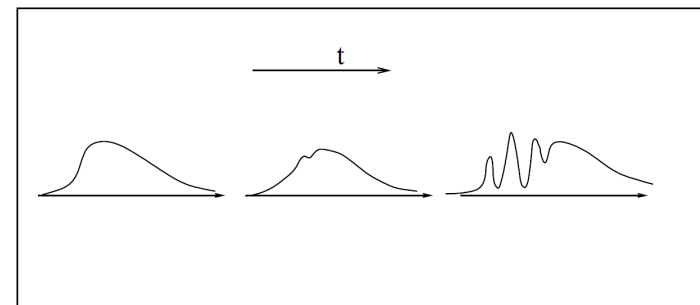
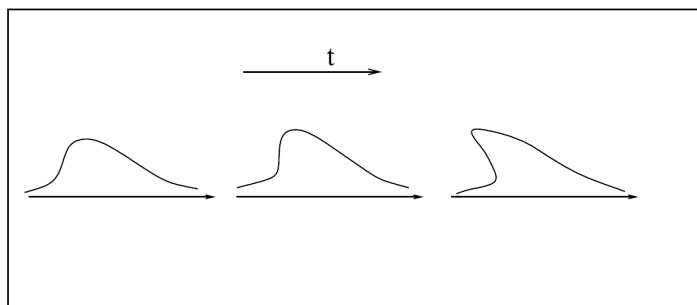


Dispersive Regularization

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- Often Dispersionless limits are ill defined. E.g. in Korteweg de Vries \Rightarrow Riemann Eq.:

$$\dot{u} + uu_x + \varepsilon u_{xxx} = 0$$



- The limit $\varepsilon \rightarrow 0$ is well defined, in the sense that we may keep track of the *envelope* of oscillation

Whitham Equations

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- Given a (multi-)periodic solution, $u(x, t)$, of the KdV we may

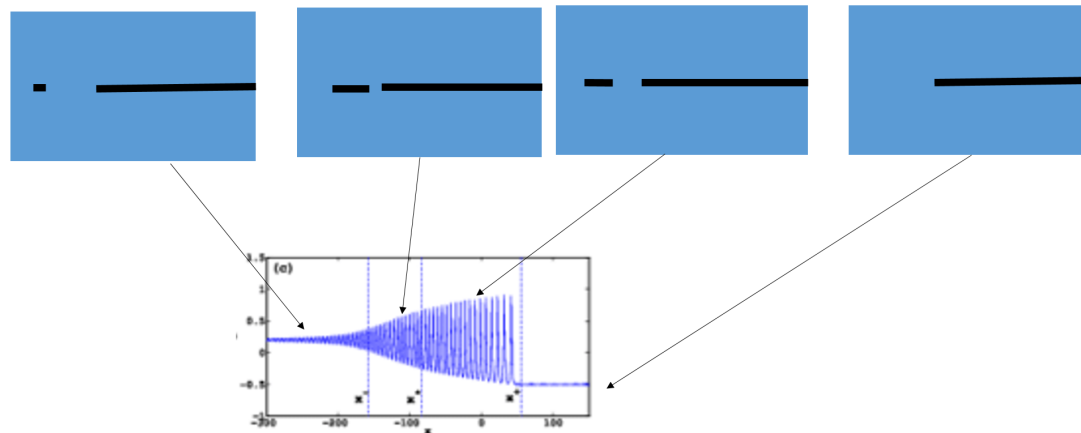
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- Given a (multi-)periodic solution, $u(x, t)$, of the KdV we may
- Associate with it the spectrum of the Lax operator

$$H(t) = -\partial_x^2 + u(x, t)$$

- Which happens to be multi-gapped



Whitham in Laplacian Growth

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- Laplacian Growth is the Whitham modulation equations for the two dimensional Toda Lattice

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- Laplacian Growth is the Whitham modulation equations for the two dimensional Toda Lattice
- The 2DTL is defined by a lax operator, which is a semi-triangular infinite matrix

$$\hat{L} = a_1(t)e^{\partial_t} + a_0(t) + a_{-1}(t)e^{-t} + \dots$$

$$\hat{L} = \begin{pmatrix} a_0(1) & a_1(1) & 0 & \dots & \dots & \dots \\ a_{-1}(2) & a_0(2) & a_1(2) & 0 & \dots & \dots \\ a_{-2}(3) & a_{-1}(3) & a_0(3) & a_1(2) & 0 & \dots \\ \cdot & \cdot & \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot & \cdot & \cdot \end{pmatrix}$$

Whitham in Laplacian Growth

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2DTL	LG
$\hat{L} = a_1 e^{\partial_t} + a_0 + \dots$	$z = a_1 e^{i\phi} + a_0 + \dots$
$[\partial_t, t] = 1$	$\{\varphi, t\} = 1$
$\hat{H}_k = \hat{L}_+^k$	$H_k = z_+^k$
$[\hat{L}, \hat{L}^\dagger] = 1$	$\{z, \bar{z}\} = 1$

Dispersive Regularization of Laplacian Growth

-Physics

-Math

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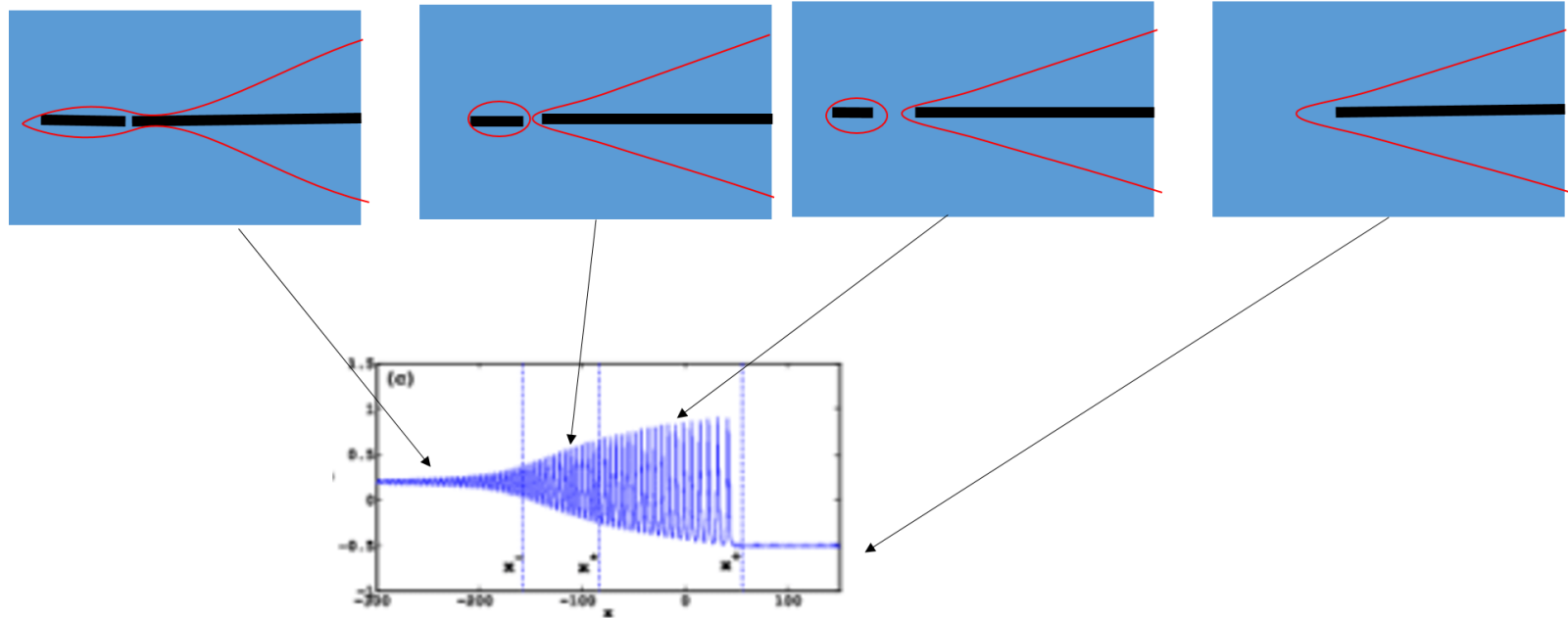
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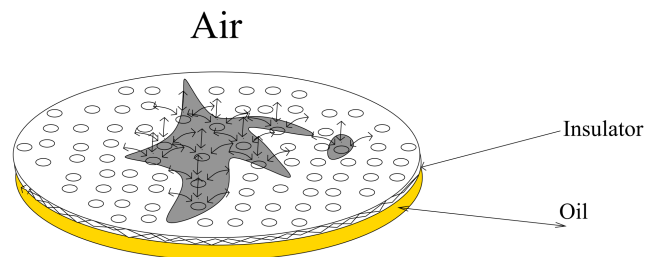
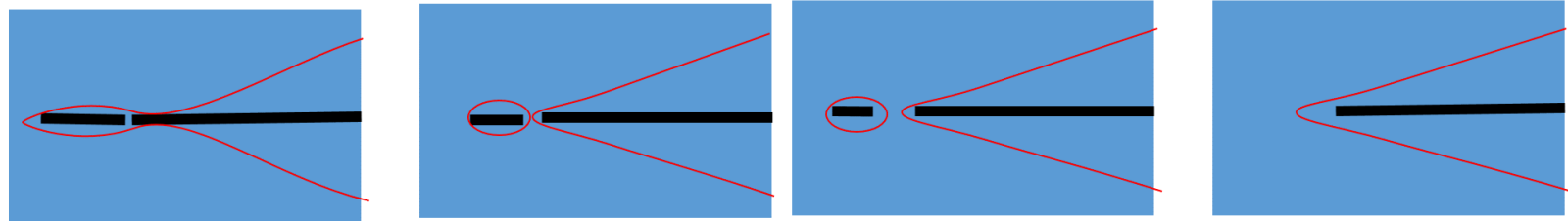
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Remaning Issues

Some Open Problems and Questions

-Physics

-Math

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-Summary

We are interested in the statistics of solutions which have a fractal property:

$$A \sim t \sim R^D$$

- Does conformal invariance help? Representation theory of (centrally extended) conformal transformations seems to be only tool to obtain discrete spectrum of scaling dimensions.
- Does integrability help?
- Should we quantize the problem again to obtain statistical mechanics?

-Physics

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-qKDV

-KdV \rightarrow qKdV

-qKDV and Virasoro

-Spectral Expansion

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quantum Korteweg de Vries (qKdV)

The KdV limit and its quantization

-Physics

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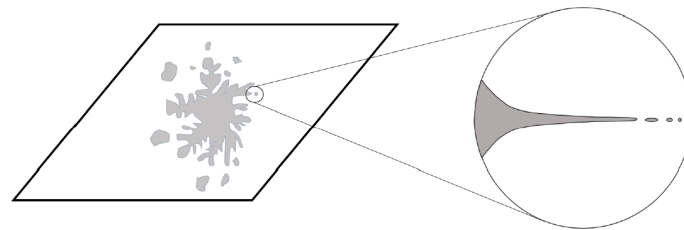
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- Laplacian Growth has a KdV limit.
- Namely, the limit of a thin and long finger.



The KdV limit and its quantization

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- Laplacian Growth has a KdV limit.
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- KdV has an intimate connection to **conformal transformations** (i.e., Complex Analysis)

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Classical LG \longrightarrow Statistics of LG

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Classical LG \longrightarrow Statistics of LG
Complex Analysis $_{(KdV)} \longrightarrow$ CFT $_{(qKdV)}$

The KdV limit and its quantization

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-KdV \rightarrow qKdV
-qKdV and Virasoro
-Spectral Expansion
-Scaling Operators
-Summary

- Laplacian Growth has a KdV limit.
- Namely, the limit of a thin and long finger.
- KdV has an intimate connection to **conformal transformations** (i.e., Complex Analysis)
- Quantizing the problem allows to lift
Classical LG \longrightarrow Statistics of LG
Complex Analysis $_{(\text{KdV})} \longrightarrow \text{CFT}_{(\text{qKdV})}$
- Indeed, For $\hat{\Phi}$ a scaling operator, and \mathcal{A} an LG cluster define a probability distribution function:

$$P(\mathcal{A}) = |\langle \mathcal{A} | \Psi \rangle|^2$$

The KdV limit and its quantization

- Physics
- Math
- Special Features
- Dispersive Regula.
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$$P(\mathcal{A}) = |\langle \mathcal{A} | \Psi \rangle|^2$$
- Seems to obey all requirements of an ensemble of growing self-similar cluster

Quantum KdV and the Virasoro Algebra I

-Physics

-Math

-Special Features

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- The KdV problem can be obtained by defining:

$$\{u(x), u(y)\} = 2(u(x) + u(y))\delta'(x - y) + \delta'''(x - y)$$

Quantum KdV and the Virasoro Algebra I

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$$\{u(x), u(y)\} = 2(u(x) + u(y))\delta'(x - y) + \delta'''(x - y)$$
- Define the generator of the conformal transformation $f_\delta(z) = z + \frac{\delta}{z - z_0}$ as $\hat{T}(z_0)$:
$$\langle \delta \hat{\Phi}(z) \rangle \equiv \langle \hat{\Phi}(f_\delta(z)) - \hat{\Phi}(z) \rangle = \langle \hat{T}(z_0) \hat{\Phi}(z) \rangle$$

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- The \hat{T} has the following algebra:
$$[\hat{T}(x), \hat{T}(y)] = 2(\hat{T}(x) + \hat{T}(y))\delta'(x - y) + \frac{\pi c}{6}\delta'''(x - y)$$

Quantum KdV and the Virasoro Algebra II

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-Math

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-Summary

- A set of commuting Hamiltonians can be defined which are quantization of the KdV Hamiltonians

$$\hat{H}^1 = \oint \frac{dx}{2\pi} \hat{T}$$

$$\hat{H}^2 = \oint \frac{dx}{2\pi} : \hat{T}^2 :$$

$$\hat{H}^3 = \oint \frac{dx}{2\pi} : \hat{T}^3 : + \frac{c+2}{12} : \frac{\hat{T}'^2}{2} :$$

$\dots,$

Spectral expansion of operators

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- Any operator can be expanded by a common eigenstate of the Hamiltonians:
$$\hat{\Phi}(x)|0\rangle = \sum_{\mathcal{A}} |\mathcal{A}\rangle \langle \mathcal{A} | \hat{\Phi}(x) | 0 \rangle.$$

Spectral expansion of operators

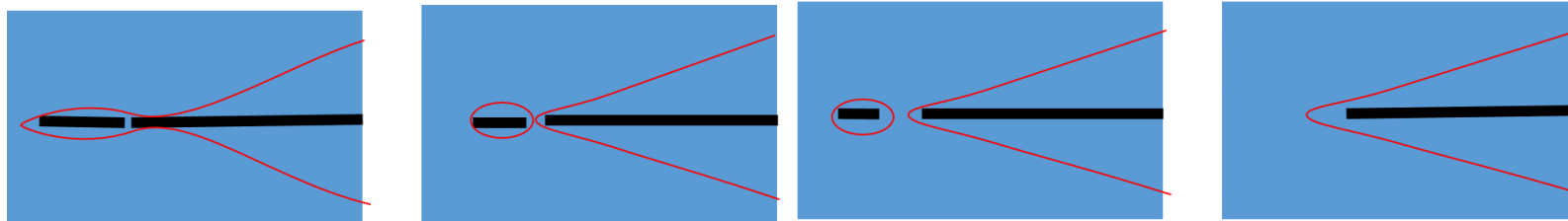
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- The eigenstates are solutions of the Bethe equations, the roots lie in the semi-classical limit along the jump in the spectral curve

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Scaling Operators In Conformal Field Theory

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$$\hat{\Phi}(\alpha x) = \alpha^{-h} \hat{\Phi}(x)$$

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- Scaling operators have the property:
$$\hat{\Phi}(\alpha x) = \alpha^{-h} \hat{\Phi}(x)$$
- One may wonder how and whether the scaling behavior of the operator carries over to the spectral expansion of that operator.

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- It may be argued:
$$|\langle \mathcal{A} | \hat{\Phi}(0) | 0 \rangle|^2 \equiv P(\mathcal{A}) \sim R(\mathcal{A})^h,$$
$$P(\mathcal{A}^{\Delta t}) = P(\mathcal{A}).$$

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$$P(\mathcal{A}^{\Delta t}) = P(\mathcal{A}).$$
- Namely, this probability distribution describes an ensemble of growing fractal clusters with fractal dimension D .

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- Laplacian growth is the Dispersionless Limit of the two dimensional Toda Equation.

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- Laplacian growth is the Dispersionless Limit of the two dimensional Toda Equation.
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- A statistical mechanics description of Laplacian growth with a discrete spectrum of fractal dimensions.