

Workshop on
**Mathematical and
Computational Problems of
Incompressible Fluid Dynamics**

IMPA, Rio de Janeiro, Brazil
August 10-11, 2018



**Walking droplets correlated
at a distance**

André Nachbin, IMPA, Brazil

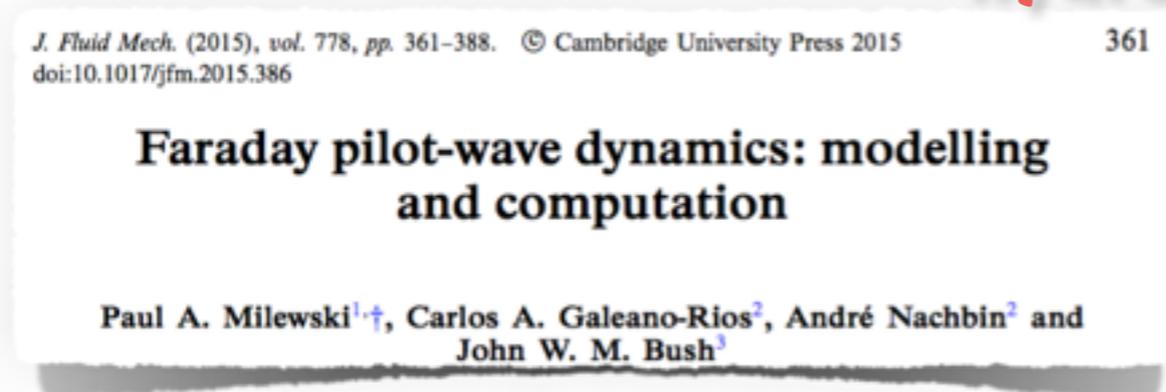
problem due to a **WAVE-PARTICLE ASSOCIATION**

YCouder & EFort

= We look at an object never studied before

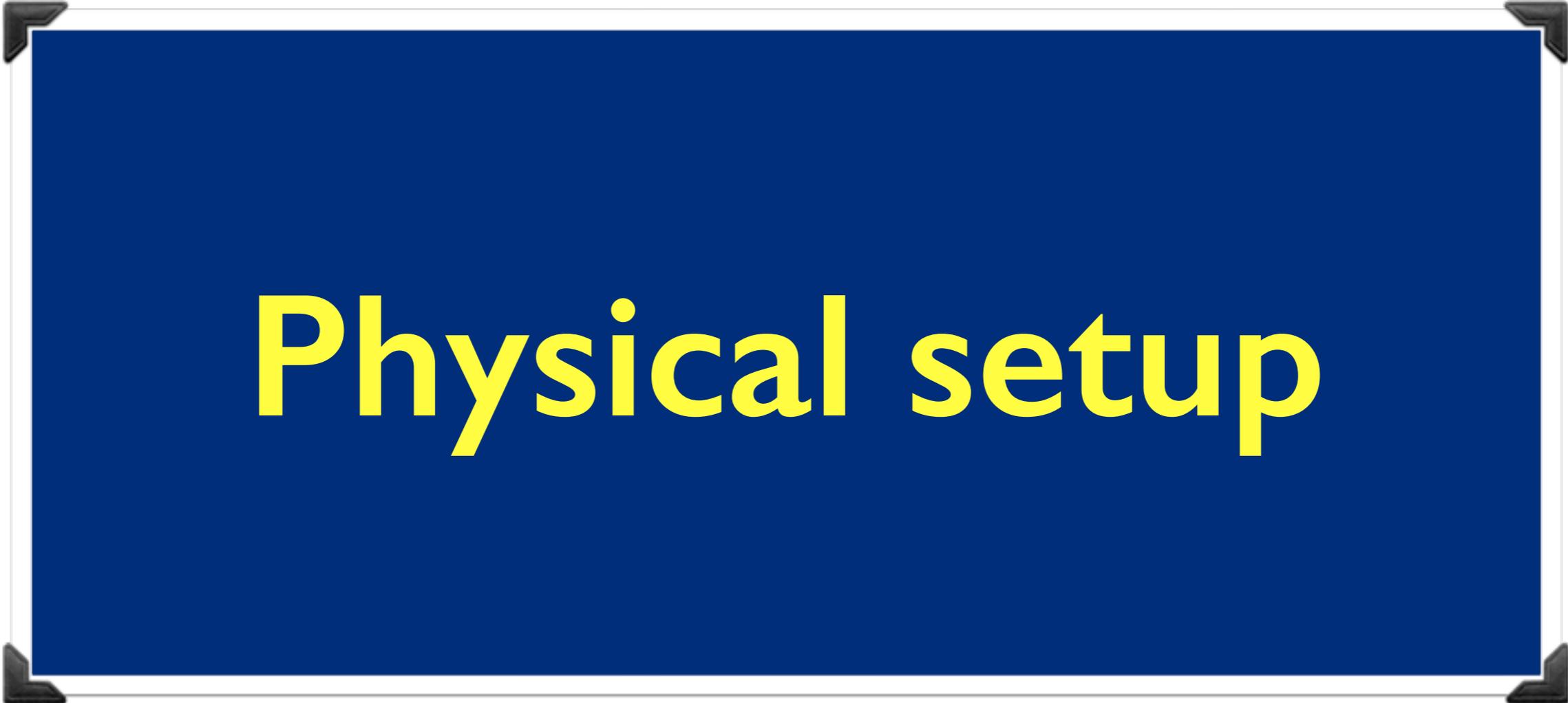
= Never imagined to exist in Classical Mechanics

= We formulated the **first PDE** system for a **hydrodynamic pilot-wave**



= We compare with laboratory experiments: J.Bush@MIT

>>>> Problem with great potential & need for
Math contributions



Physical setup

John Bush (MIT/Math; Wet Lab), @Discovery Channel;
You Tube >> **waterdrop shot in 10000 frames a second**



“coalescence cascade”

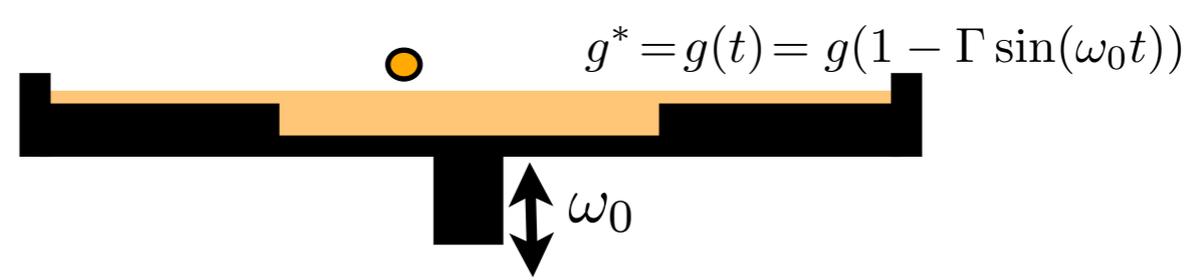
http://www.openculture.com/2010/12/water_drop_filmed_in_10000_frames_per_second.html

video by John Bush: a **bouncing (silicon oil)** droplet



J. Bush/MIT: <https://www.youtube.com/watch?v=nmC0ygr08tE>

stronger shaking >>> BIFURCATES into walking



double slit experiment

(Couder & Fort, PRL 2009)



Yves Couder: <https://www.youtube.com/watch?v=W9yWv5dqSKk>

in REAL TIME



mechanism: Faraday wave instability >>>> the PILOT-WAVE

The Sixth Brooke Benjamin Lecture on Fluid Dynamics

Wednesday 17 October 2012 at 5pm

Lecture Theatre L1
Mathematical
Institute
University of Oxford

Professor Yves Couder
Laboratoire Matière et Systèmes
Complexes
Université Paris Diderot

A fluid dynamical wave-particle duality

Wave-particle duality is a quantum behaviour usually assumed to have no possible counterpart in classical physics. We revisited this question when we found that a droplet bouncing on a vibrated bath could become self-propelled by its coupling to the surface waves it excites. A dynamical wave-particle association is thus formed. Through several experiments we addressed the same general question. How can a localized and discrete droplet have a common dynamics with a continuous and spatially extended wave? Surprisingly several quantum-like behaviours emerge; a form of uncertainty and a form of quantization are observed. I will show that both properties are related to the "path memory" contained in the wave field. The relation of this experiment with the pilot-wave models proposed by de Broglie and by Bohm for quantum mechanics will be discussed.

All are warmly invited to attend the lecture and reception that follows.

Please email hicks@maths.ox.ac.uk to register your attendance.

<http://www.maths.ox.ac.uk/events/brooke-benjamin-lecture>

Yves Couder's lab, Paris 7



A fluid dynamical wave-particle duality

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Y. Couder, S. Protière, E. Fort, and A. Boudaoud, *Nature* (London) **437**, 208 (2005).

PRL **97**, 154101 (2006)

PHYSICAL REVIEW LETTERS

week ending
13 OCTOBER 2006

Single-Particle Diffraction and Interference at a Macroscopic Scale

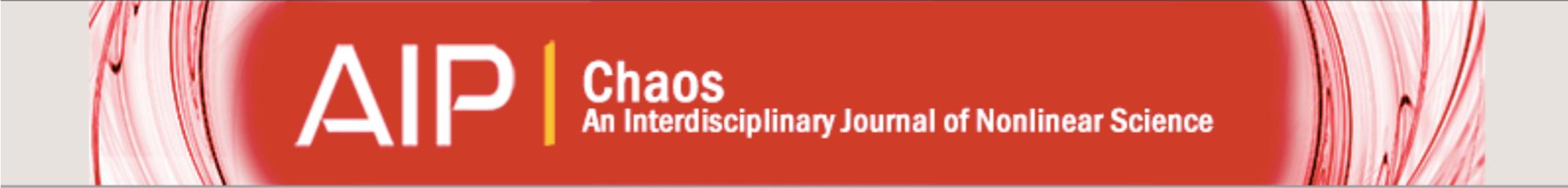
Yves Couder^{1,*} and Emmanuel Fort^{2,†}

Pilot-Wave Hydrodynamics

John W.M. Bush

Department of Mathematics, Massachusetts Institute of Technology, Cambridge,

Annu. Rev. Fluid Mech. 2015. 47:269–92



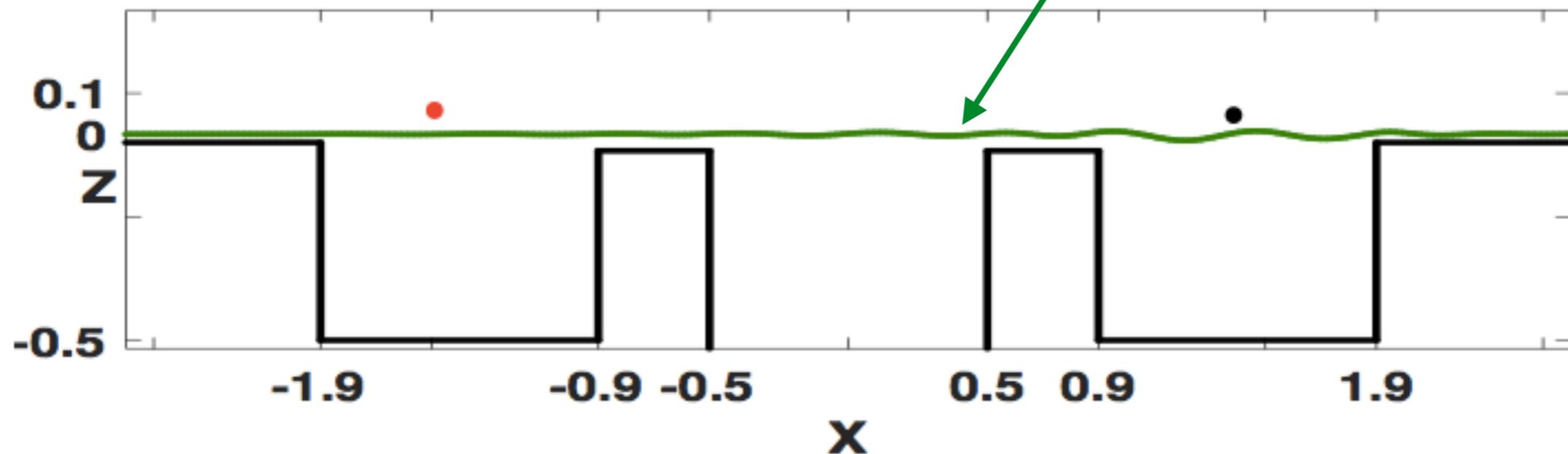
AIP | **Chaos**
An Interdisciplinary Journal of Nonlinear Science

2018 special issue on HQA, to appear.

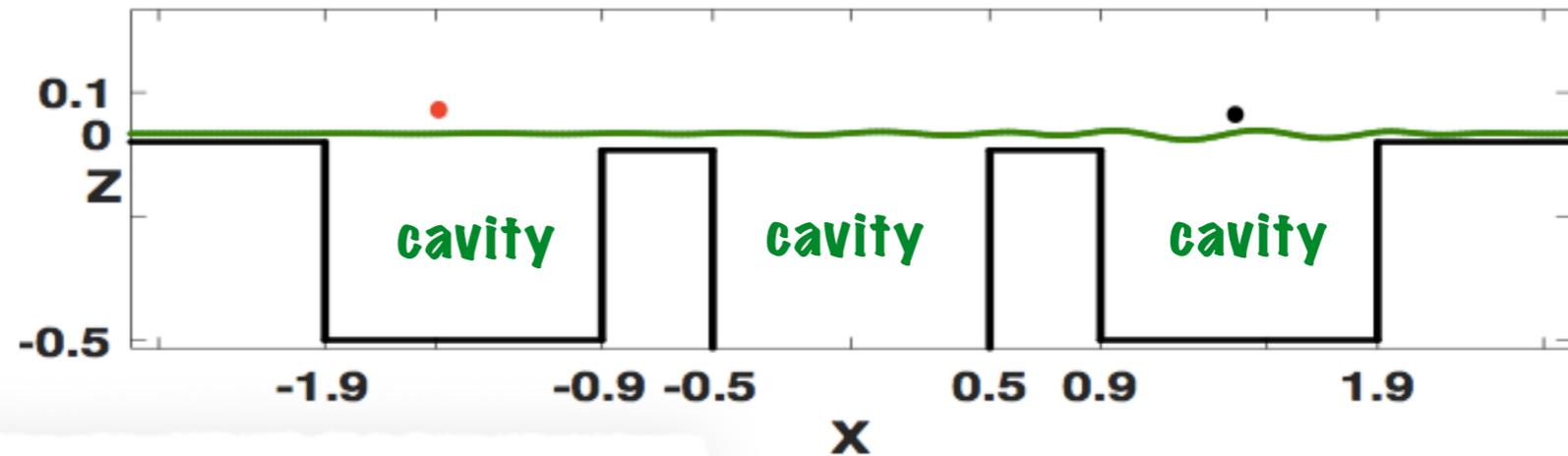
incompressible fluid modelling:

BENJAMIN, T.B. & URSELL, F. 1954
DIAS, F., DYACHENKO, A. I. & ZAKHAROV, V. E. 2008
AMBROSE, D.M., BONA, J.L. & NICHOLLS, D.P. 2012

- * Navier-Stokes eq. with a (linear) free surface: material surf + stress balance
- * Helmholtz decomposition: curl free + weakly div free, velocity field
- * asympt. get \gg weakly viscous, perturbed potential theory
- * plus Dirichlet-to-Neumann op. \gg reduce **1-dimension**



1D dynamics of 2 droplets placed at a distance



$$m\ddot{X}_1 + c F(t)\dot{X}_1 = -F(t) \frac{\partial \eta}{\partial x}(X_1(t), t).$$

2 droplet-dynamics

$$m\ddot{X}_2 + c F(t)\dot{X}_2 = -F(t) \frac{\partial \eta}{\partial x}(X_2(t), t).$$

BENJAMIN, T.B. & URSELL, F. 1954

DIAS, F., DYACHENKO, A. I. & ZAKHAROV, V. E. 2008

AMBROSE, D.M., BONA, J.L. & NICHOLLS, D.P. 2012

$$\frac{\partial \eta}{\partial t} = \frac{\partial \phi}{\partial z} + 2\nu \frac{\partial^2 \eta}{\partial x^2},$$

Fourier int. op.

$$\begin{aligned} \frac{\partial \phi}{\partial t} = & -\underset{\text{shaking}}{g(t)}\eta + \frac{\sigma}{\rho} \frac{\partial^2 \eta}{\partial x^2} + 2\nu \frac{\partial^2 \phi}{\partial x^2} \\ & - \frac{1}{\rho} P_d(x - X_1(t)) - \frac{1}{\rho} P_d(x - X_2(t)), \end{aligned}$$

2 wave makers

J. Fluid Mech. (2015), vol. 778, pp. 361–388. © Cambridge University Press 2015
doi:10.1017/jfm.2015.386

361

Faraday pilot-wave dynamics: modelling and computation

simpler than...

Paul A. Milewski^{1,†}, Carlos A. Galeano-Rios², André Nachbin² and John W. M. Bush³

numerics as...

PHYSICAL REVIEW FLUIDS 2, 034801 (2017)

Tunneling with a hydrodynamic pilot-wave model

André Nachbin,^{1,3} Paul A. Milewski,² and John W. M. Bush³

contact time $T_c \equiv T_F/4$

$g^* = g(t) = g(1 - \Gamma \sin(\omega_0 t))$

ONE CAVITY

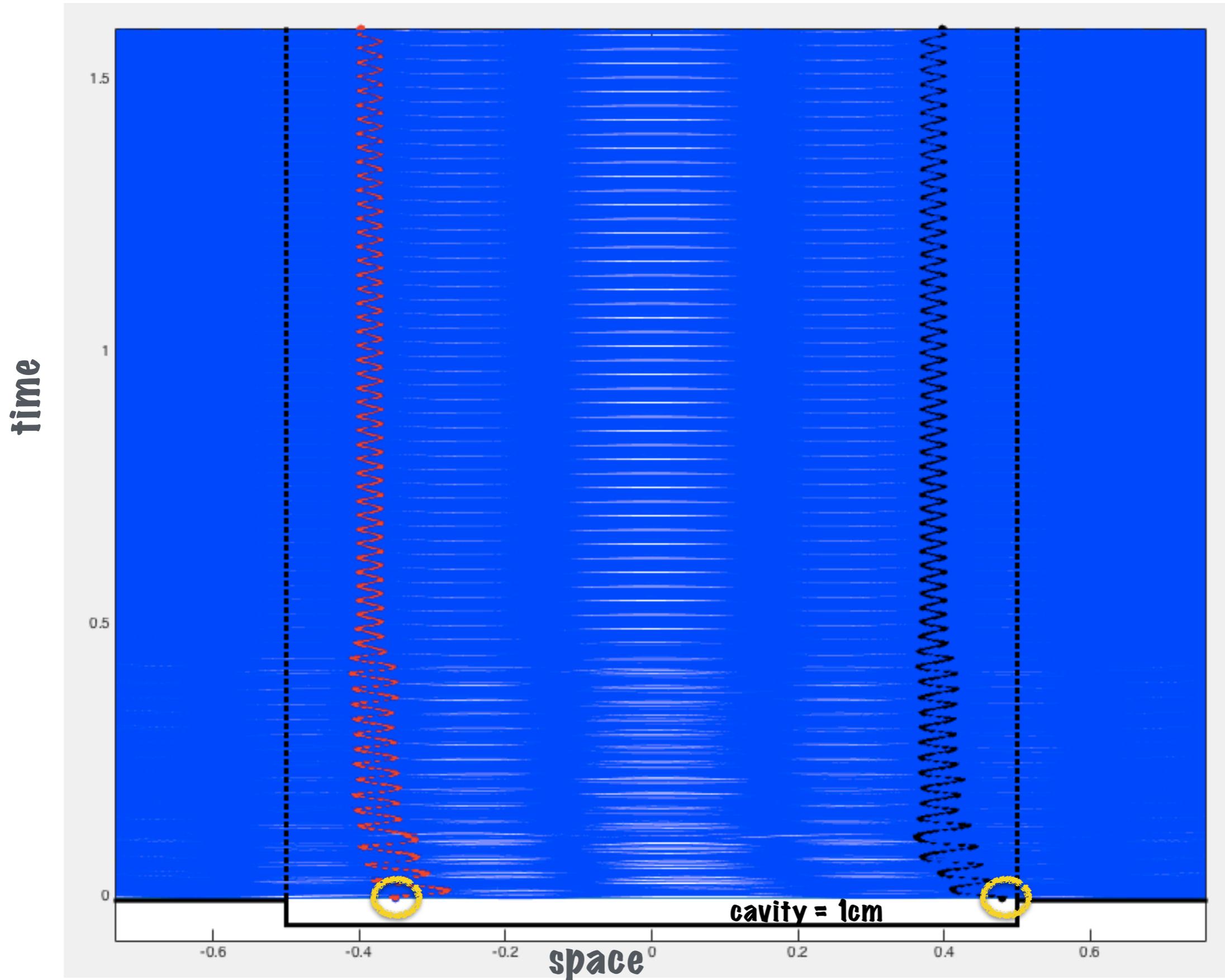
**TWO
DROPLETS**

w1C2D_03|
Gamma=4.6
LL= 1.cm
H=0.5cm

cavity = 1cm

diam=0.07mm

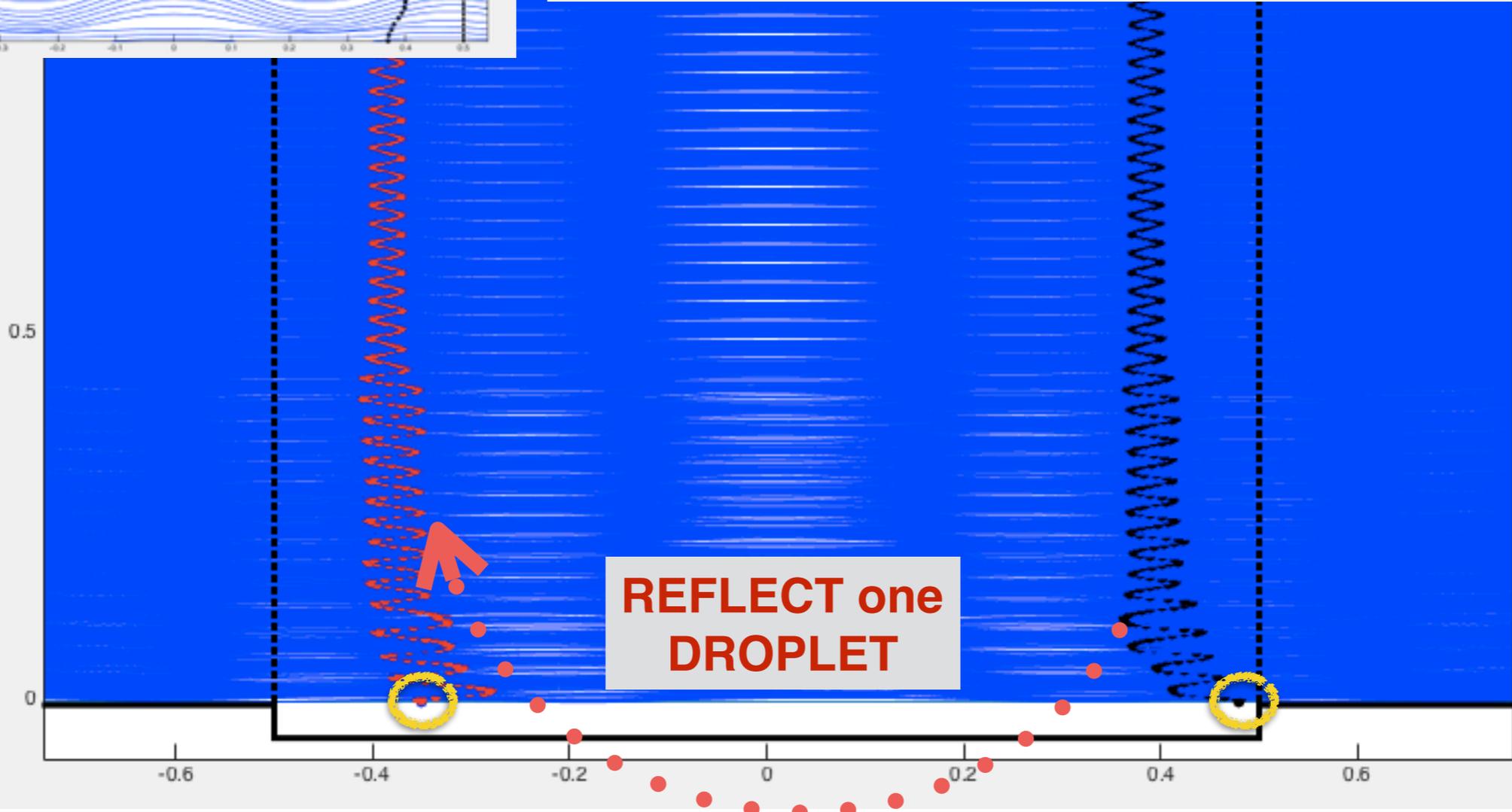
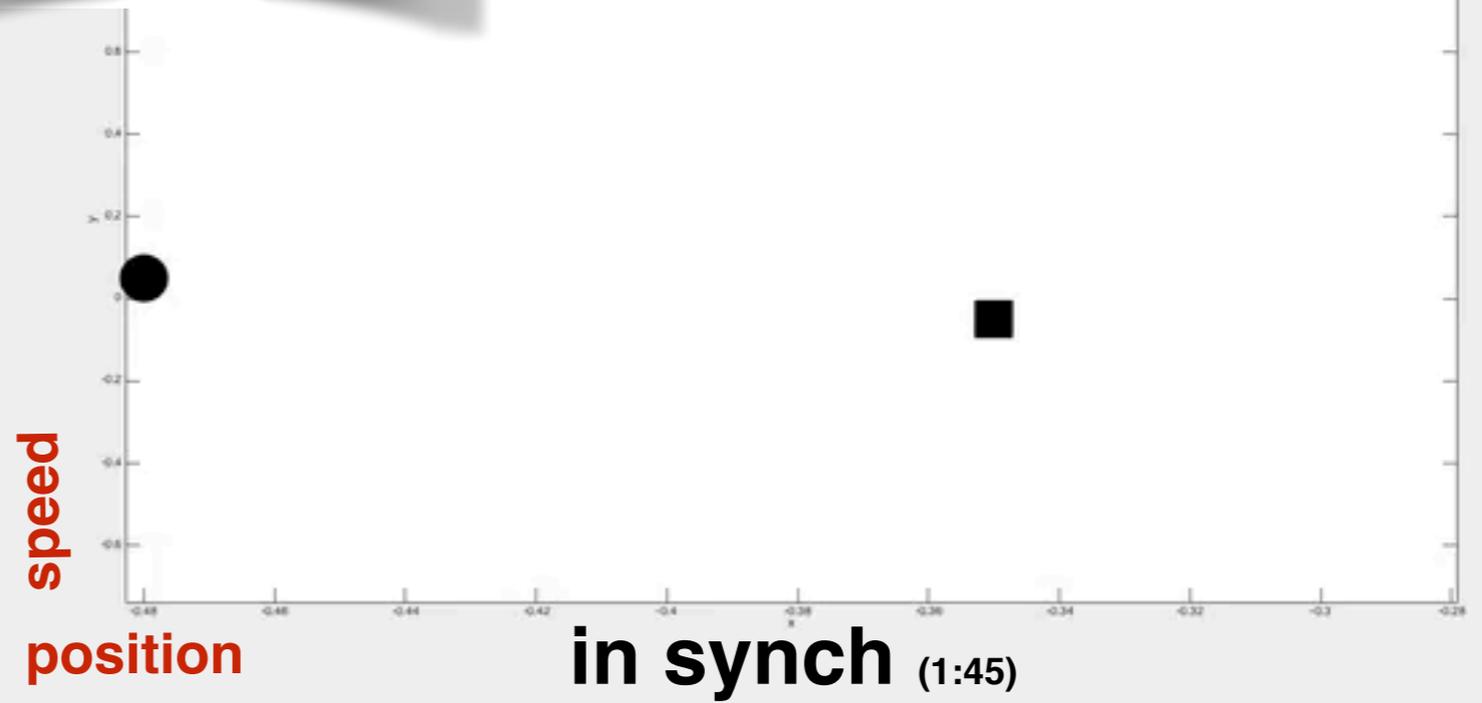
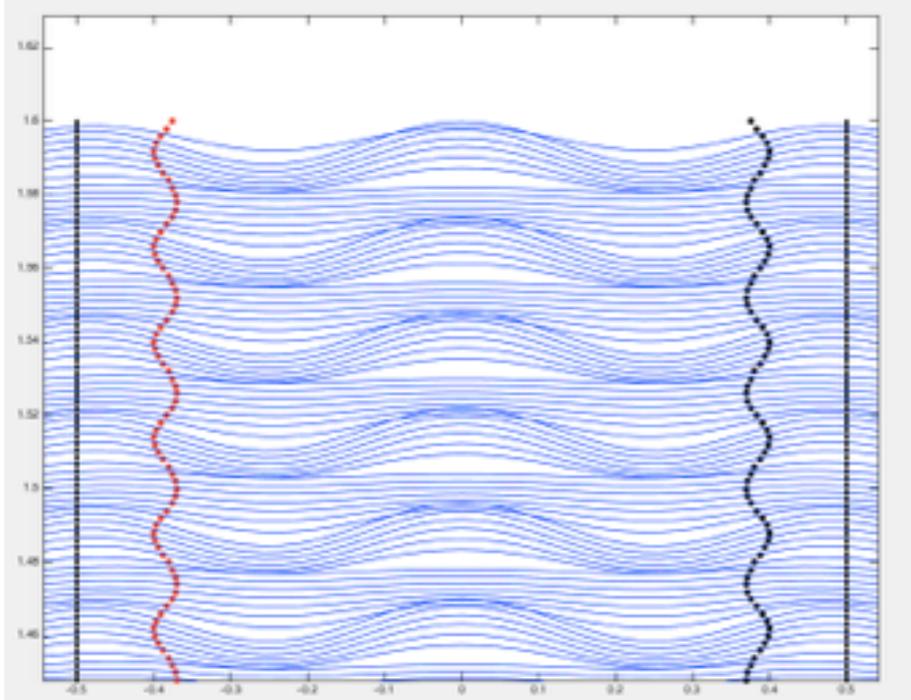
ONE CAVITY
TWO DROPLETS



w1C2D_03|
Gamma=4.6
LL= 1.cm
H=0.5cm

PHASE SPACE DYNAMICS

Trajetorias



Coupled oscillators that can spontaneously synchronize

limit-cycle coupled oscillators

Kuramoto model: Winfree'67; Kuramoto '75 (phase transition from incoherence to a coherent state)

$$\dot{\theta}_i = \omega_i + \sum_{j=1}^N K_{ij} \sin(\theta_j - \theta_i), \quad i = 1, \dots, N,$$

phase nat. freq. coupling matrix nonlinear coupling

O’Keeffe K.P., Hong H., and Strogatz S.H., Nature Comm. **8**, 1504 (2017).

sync and swarm

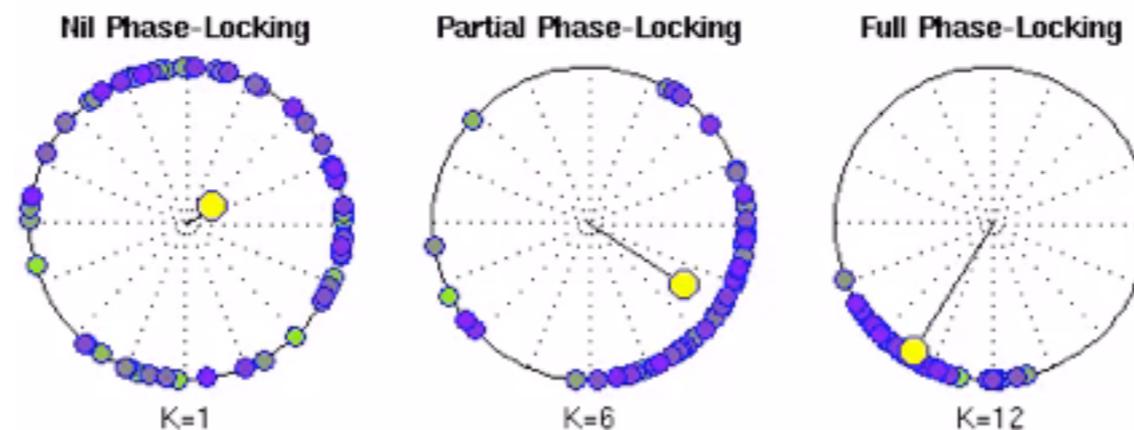
Acebrón J.A., Bonilla L.L., Perez V.C.J., Ritort F., and Spigler R., Rev. Mod. Phys. **77**, 137–185 (2005).

two nice reviews

Dorfler F. and Bullo F., Automatica **50**, 1539–1564 (2014).

Kuramoto Oscillators

https://en.wikipedia.org/wiki/Kuramoto_model

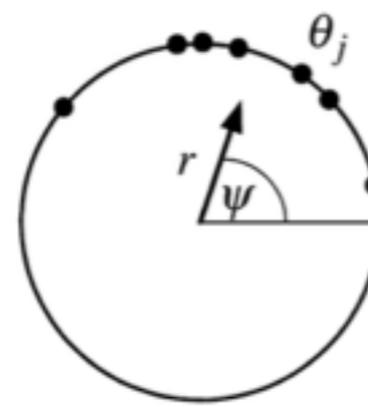


Nil, partial and full phase-locking in an all-to-all network of Kuramoto oscillators. Phase-locking is governed by the coupling strength K and the distribution of intrinsic frequencies ω . Here, the intrinsic frequencies were drawn from a normal distribution ($M=0.5\text{Hz}$, $SD=0.5\text{Hz}$). The yellow disk marks the phase centroid. Its radius is a measure of coherence.

Kuramoto eq. with identical coupling: $K_{ij} = K$

Strogatz, PhysD 2000

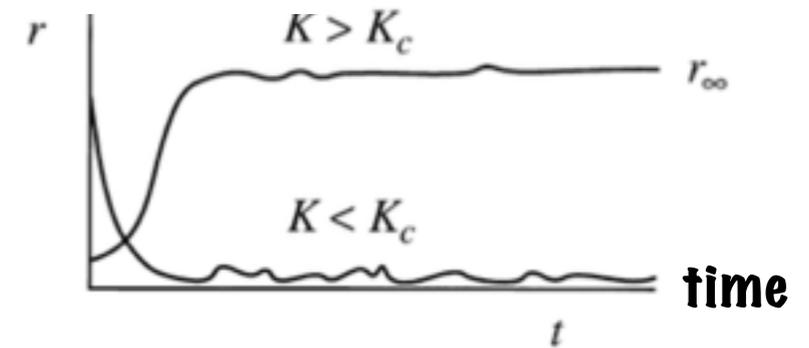
$$\dot{\theta}_i = \omega_i + \frac{K}{N} \sum_{j=1}^N \sin(\theta_j - \theta_i), \quad i = 1, \dots, N$$



$$r e^{i\psi} = \frac{1}{N} \sum_{j=1}^N e^{i\theta_j} \quad \text{order parameter}$$

degree of COHERENCE

$r=0$: INCOHERENT



But when K exceeds K_c , this *incoherent state* becomes unstable and $r(t)$ grows exponentially, reflecting the nucleation of a small cluster of oscillators that are mutually synchronized, thereby generating a collective oscillation. Eventually $r(t)$ saturates at some level $r_\infty < 1$, though still with $O(N^{-1/2})$ fluctuations.

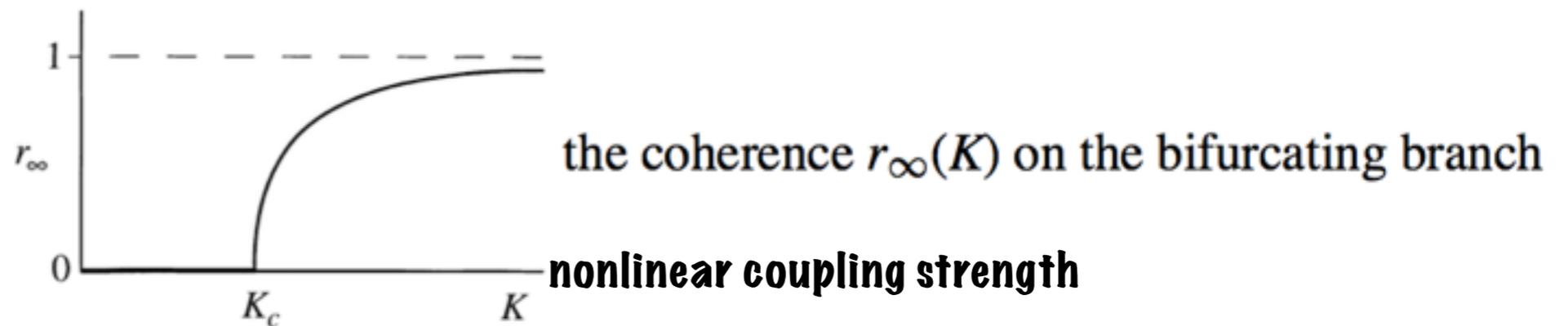


Fig. 3. Dependence of the steady-state coherence r_∞ on the coupling strength K .

This mixed state is often called *partially synchronized*. With further increases in K , more and more oscillators are recruited into the synchronized cluster, and r_∞ grows as shown in Fig. 3.

Stochastic electrodynamics (SED) is an extension of the de Broglie–Bohm interpretation of quantum mechanics, with the electromagnetic zero-point field (ZPF) playing a central role as the guiding pilot-wave. The theory is a deterministic nonlocal hidden-variable theory.^{[2][3]} It is distinct from other more mainstream interpretations of quantum mechanics such as the Copenhagen interpretation and Everett's

wiki

Bipartite Entanglement Induced by a Common Background (Zero-Point) Radiation Field

A. Valdés-Hernández · L. de la Peña · A.M. Cetto

848

Found Phys (2011) 41: 843–862

This is just the Abraham-Lorentz equation for the particle located at \mathbf{x}_i , with the extra term $\frac{e_i}{e_j} m_j \tau_j \ddot{\mathbf{x}}_j$ representing the force that the radiation reaction of the particle at \mathbf{x}_j exerts on the charge e_i [6].

$$m_i \ddot{\mathbf{x}}_i = \mathbf{f}_i(\mathbf{x}_i) + m_i \tau_i \ddot{\mathbf{x}}_i + \frac{e_i}{e_j} m_j \tau_j \ddot{\mathbf{x}}_j + e_i \overset{\text{ZPF}}{\mathbf{E}}(\mathbf{x}_i, t).$$

1D
theory

$$m_i \ddot{x}_i = f_i(x_i) + m_i \tau_i \ddot{x}_i + e_i \left[E_i(t) + \frac{1}{e_j} m_j \tau_j \ddot{x}_j \right], \quad (12)$$

TWO nearby particles i, j

The electric field is expanded as usual in terms of plane waves

$$\mathbf{E}(\mathbf{x}, t) = \sum_k \tilde{E}(\omega_k) \mathbf{a}_k(x) e^{i\omega_k t} + \text{c.c.},$$

where $\mathbf{a}_k(x)$ is a stochastic vector (with random components)

Consider frequencies, which are determined by the resonant theory (see (7)), as *relevant frequencies*.

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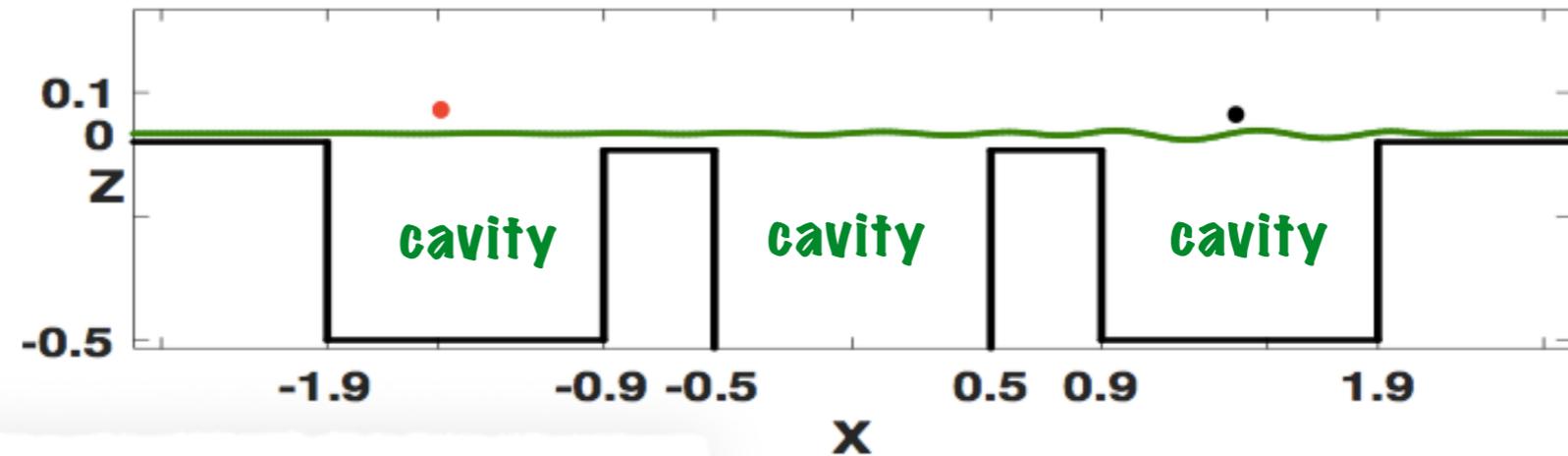
$$m_i \ddot{x}_i = f_i(x_i) + m_i \tau_i \ddot{x}_i + e_i \left[E_i(t) + \frac{1}{e_j} m_j \tau_j \ddot{x}_j \right], \quad (12)$$

Show that the well defined energy state of the bipartite system, is *non-factorizable* and gives rise to *entanglement*.

It is clear that the possibility of superposing two state vectors to construct a third one is crucial for entanglement to exist. In the usual formalism of quantum mechanics this superposition is understood as a result of the linearity of the Schrödinger equation, whereas in the present context the superposition finds its deeper origin in the relations between the stochastic variables of the common background field,

quantum state of each particle cannot be described independently of the state of the other(s), even when the particles are separated by a large distance—instead, a quantum state must be described for the system as a whole.

OSCILLATING DROPLETS that can SPONTANEOUSLY SYNC



$$m\ddot{X}_1 + c F(t)\dot{X}_1 = -F(t) \frac{\partial \eta}{\partial x}(X_1(t), t).$$

$$m\ddot{X}_2 + c F(t)\dot{X}_2 = -F(t) \frac{\partial \eta}{\partial x}(X_2(t), t).$$

IMPLICIT COUPLING: it is a
WAVE-MEDIATED COUPLING
THROUGH
a PDE w/ FEEDBACK

contact time $T_c \equiv T_F/4$

2 droplet-dynamics

$$\frac{\partial \eta}{\partial t} = \frac{\partial \phi}{\partial z} + 2\nu \frac{\partial^2 \eta}{\partial x^2},$$

$$\begin{aligned} \frac{\partial \phi}{\partial t} = & -g(t)\eta + \frac{\sigma}{\rho} \frac{\partial^2 \eta}{\partial x^2} + 2\nu \frac{\partial^2 \phi}{\partial x^2} \\ & - \frac{1}{\rho} P_d(x - X_1(t)) - \frac{1}{\rho} P_d(x - X_2(t)), \end{aligned}$$

2 wave makers

Orbiting pairs of walking droplets: Dynamics and stability

Anand U. Oza

*Courant Institute of Mathematical Sciences, New York University, 251 Mercer Street,
New York, New York 10012, USA*

Emmanuel Siéfert

*Department of Mathematics, Massachusetts Institute of Technology, 77 Massachusetts Avenue,
Cambridge, Massachusetts 02139, USA
and Laboratoire PMMH, CNRS, ESPCI, PSL Research University,
10 rue Vauquelin, 75005 Paris, France
and Sorbonne Universités, Université Paris Diderot*

Daniel M. Harris

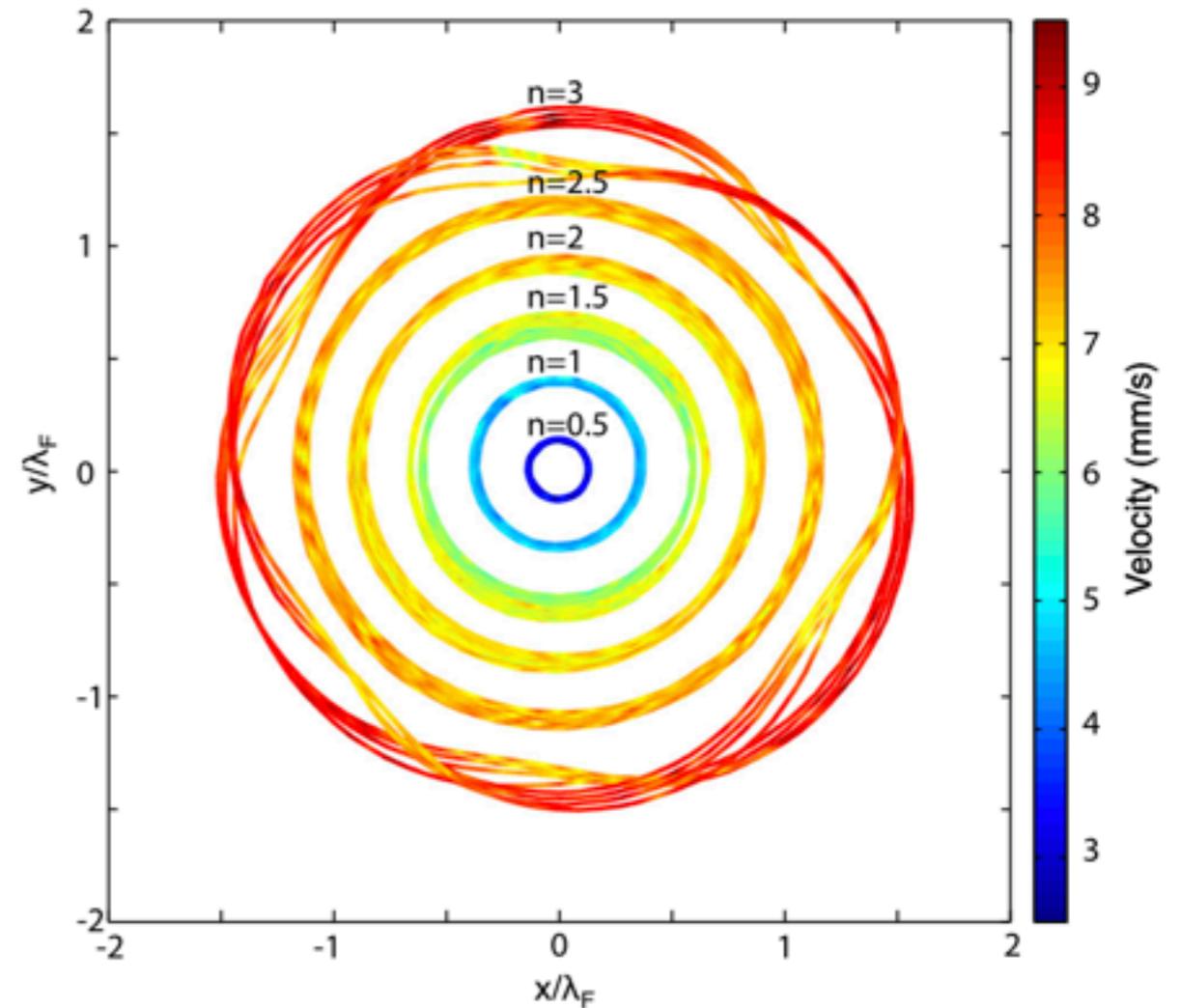
*Department of Mathematics, University of North Carolina at Chapel Hill,
Phillips Hall CB#3250, Chapel Hill, North Carolina 27599, USA*

Jan Moláček

*Max Planck Institute for Dynamics and Self-Organization, Am Faßberg 17,
37077 Göttingen, Germany*

John W. M. Bush*

*Department of Mathematics, Massachusetts Institute of Technology, 77 Massachusetts Avenue,
Cambridge, Massachusetts 02139, USA*



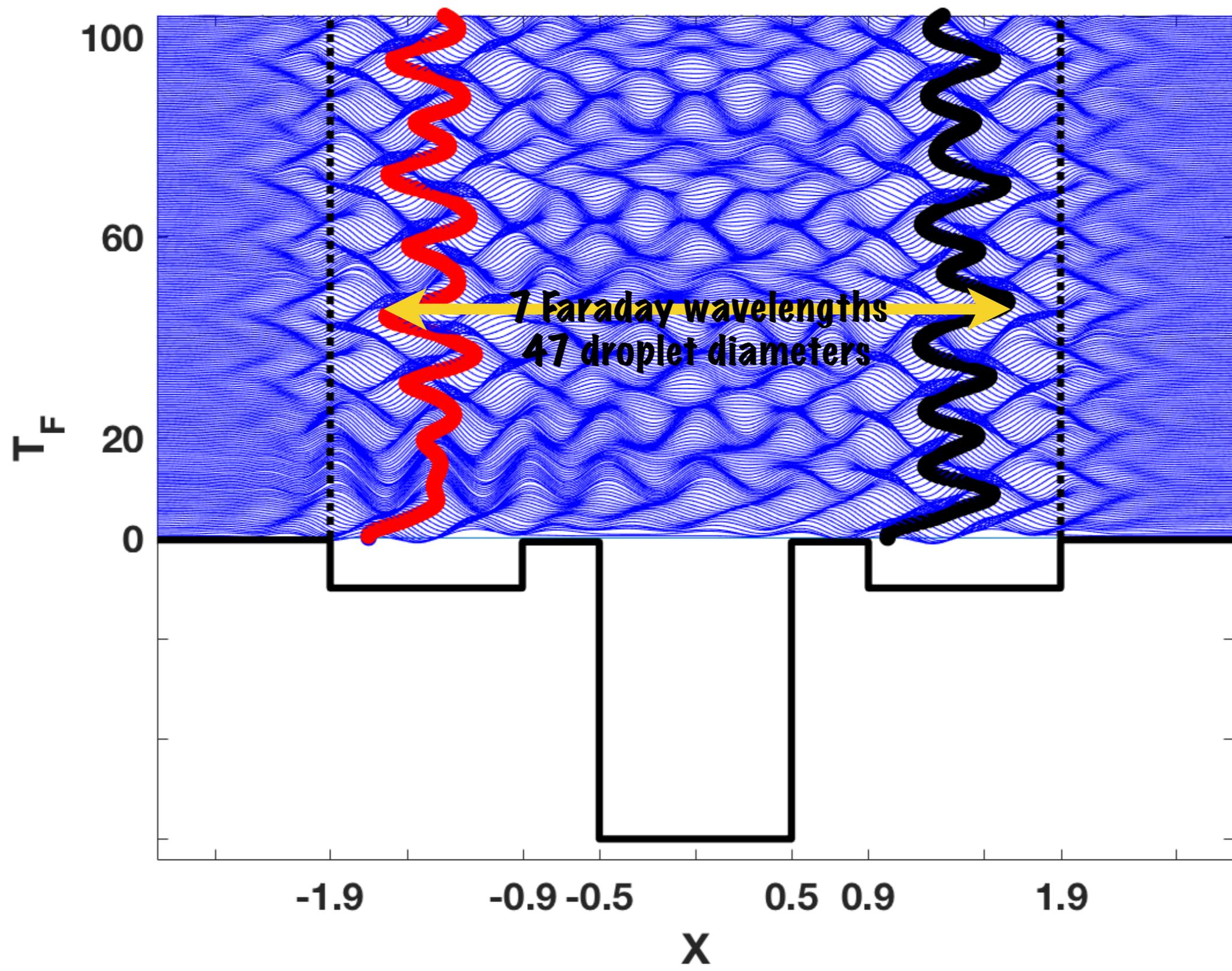
OUR GOAL:

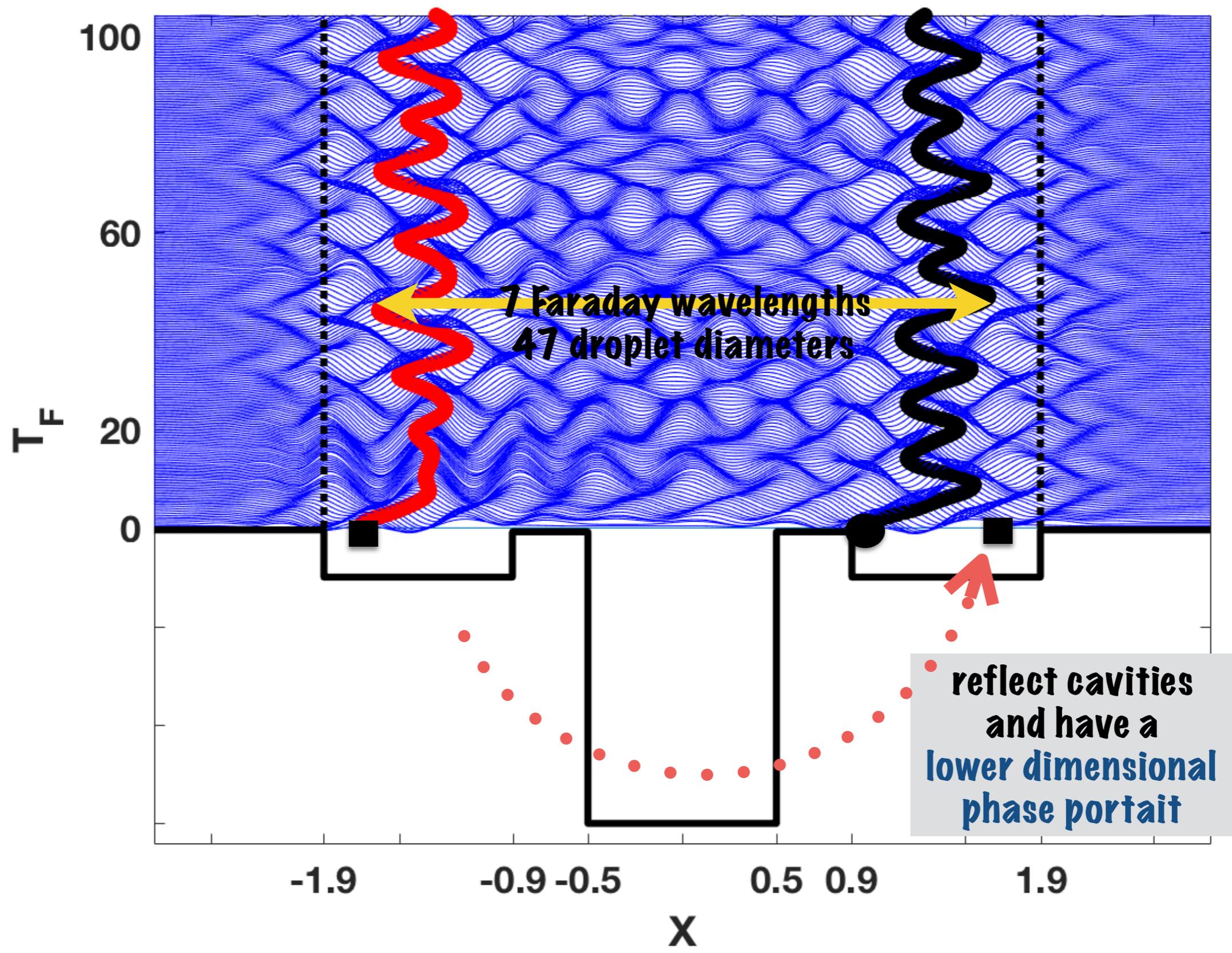
**STUDY
TWO DROPLETS
(two oscillators)
set FAR APART**

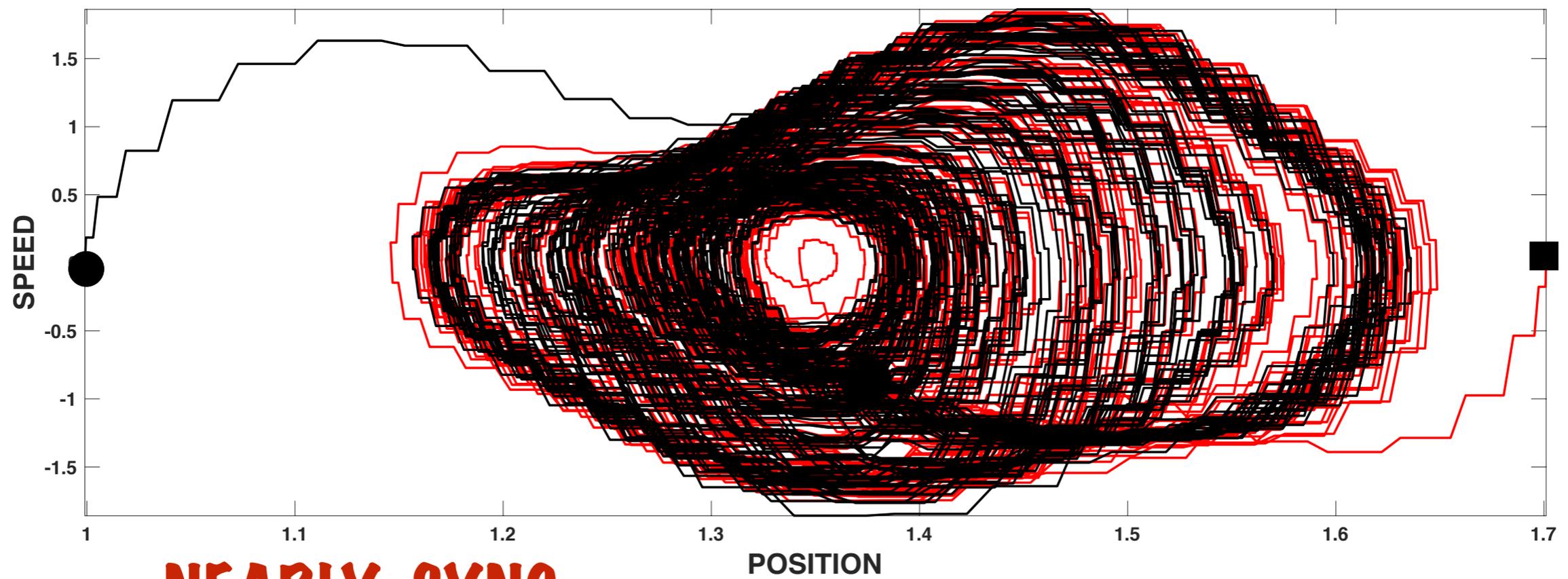
**can they SYNC or be
CORRELATED
at a distance?**

THREE CAVITIES

**TWO
DROPLETS**

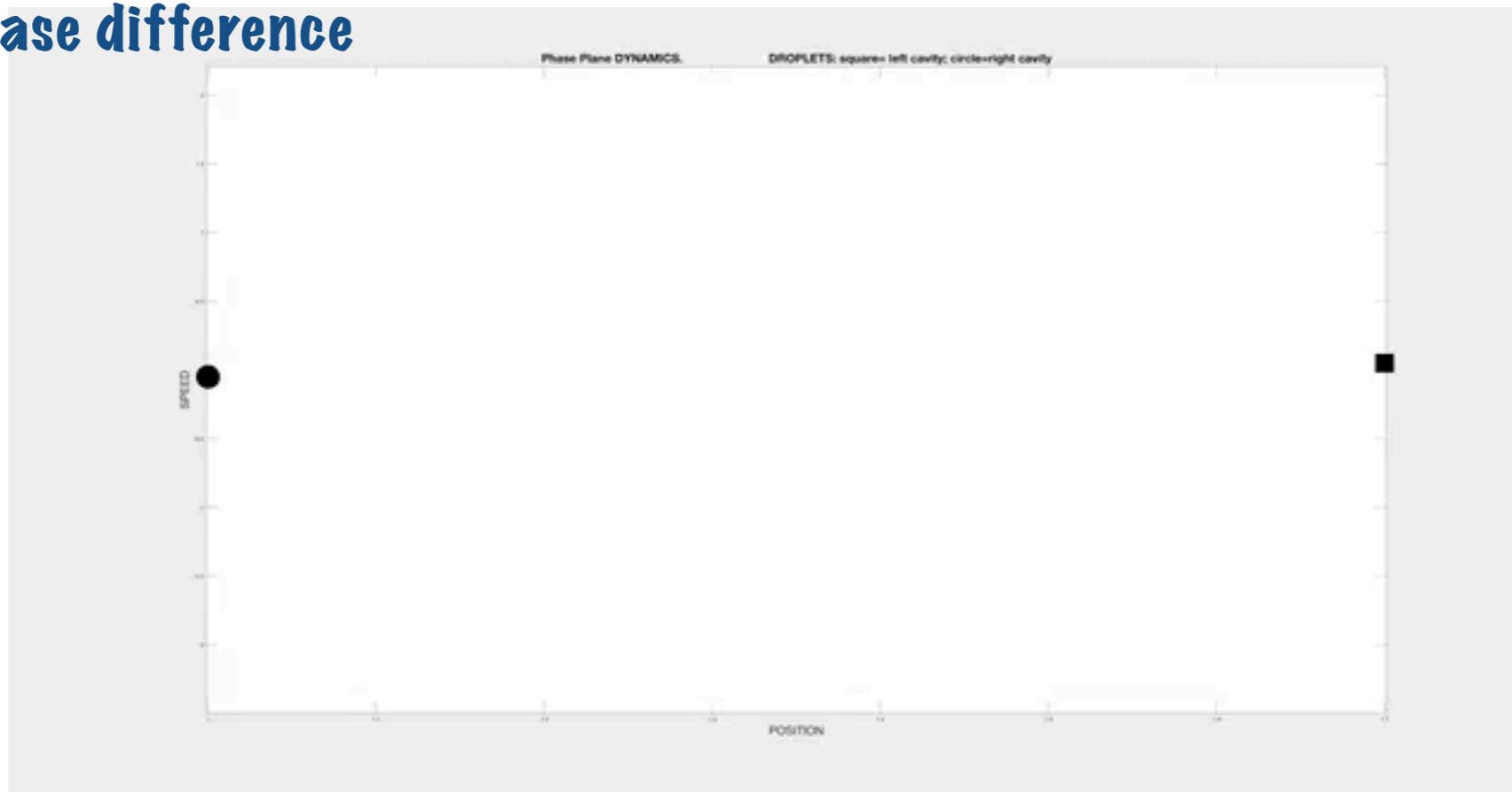






NEARLY SYNC

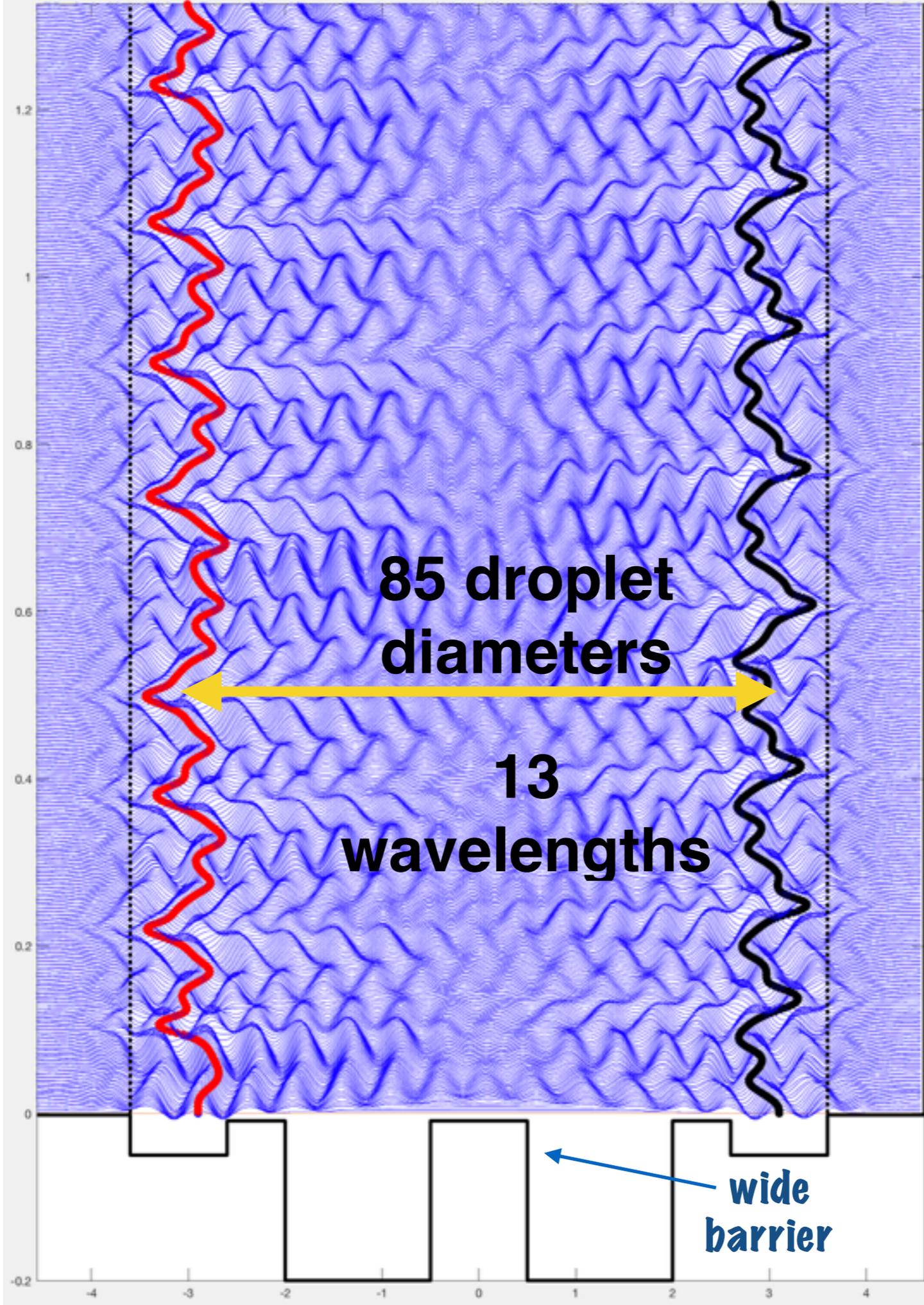
- * having cycles of variable amplitude
- * small phase difference



FOUR CAVITIES

**TWO
DROPLETS**

FAR APART

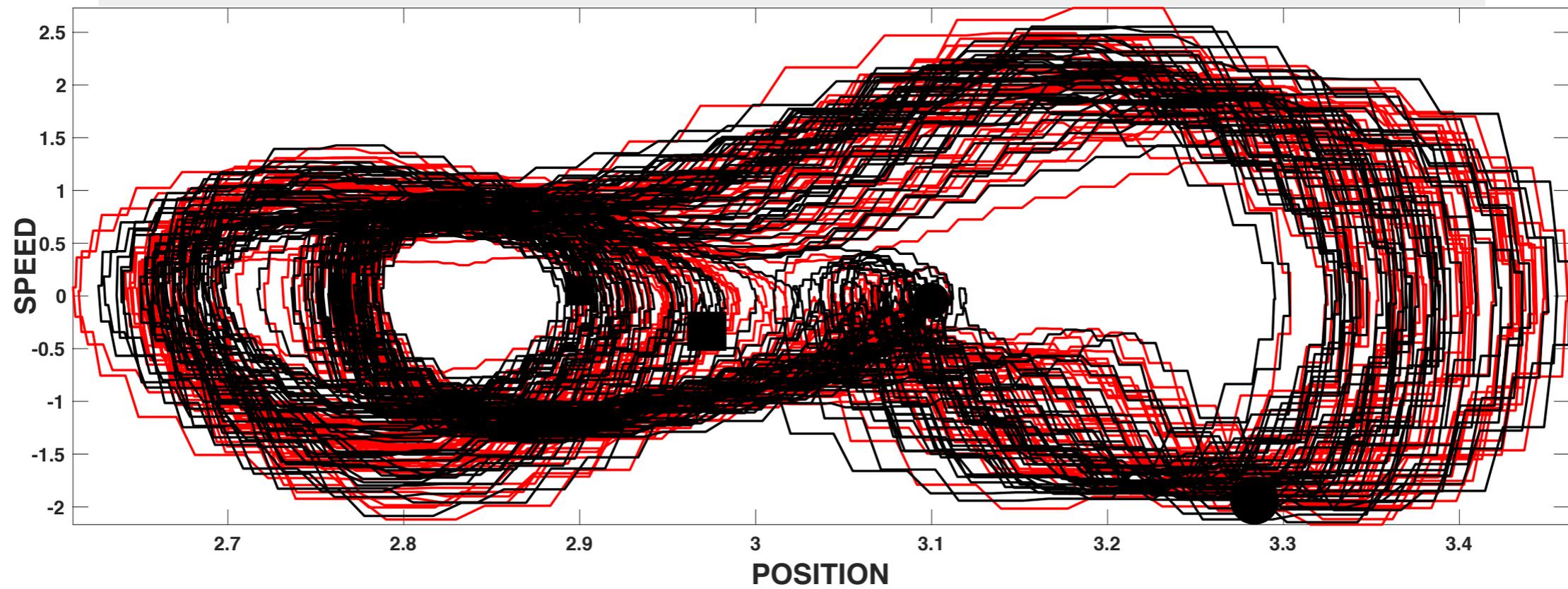
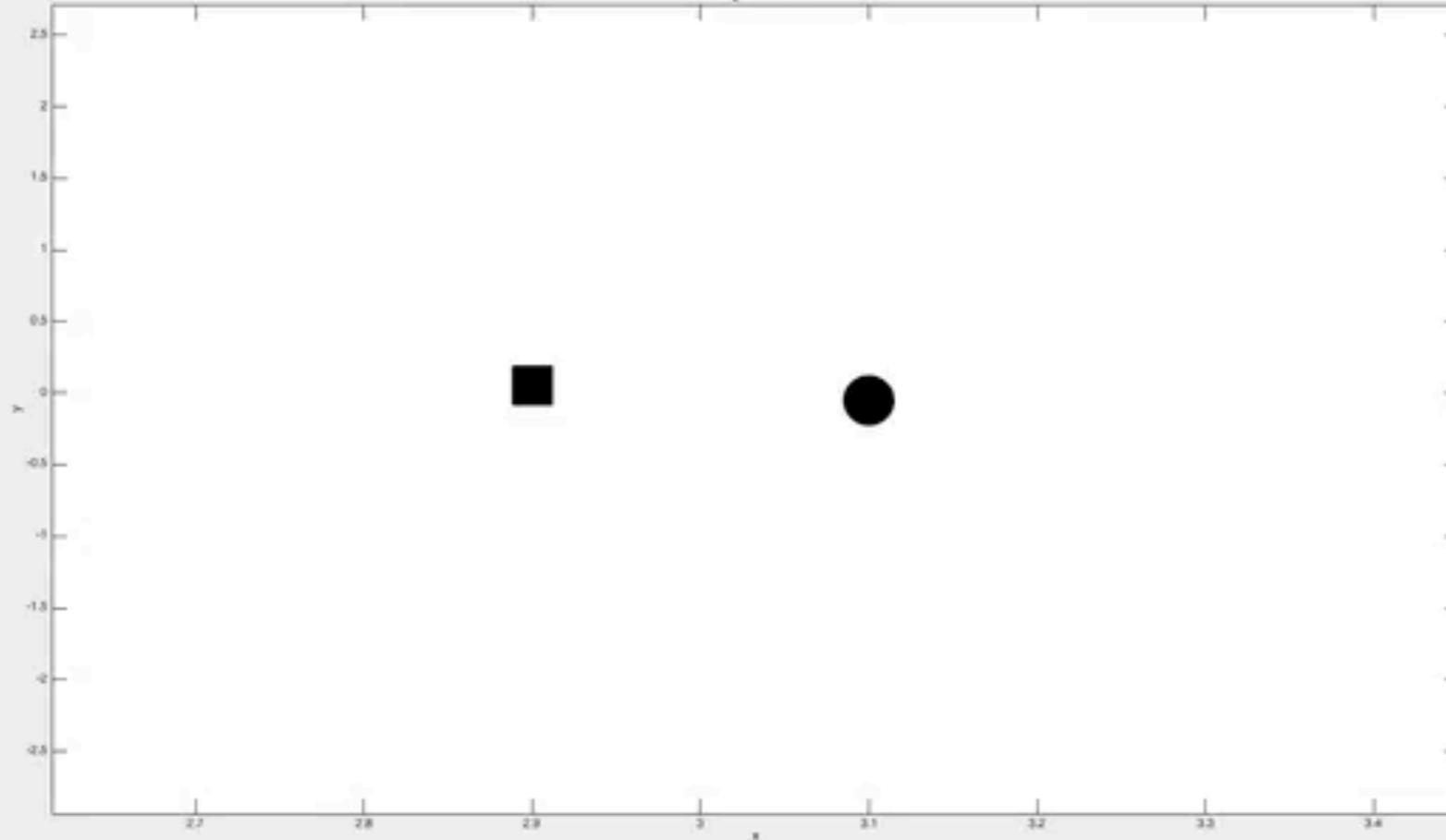


Phase space animation

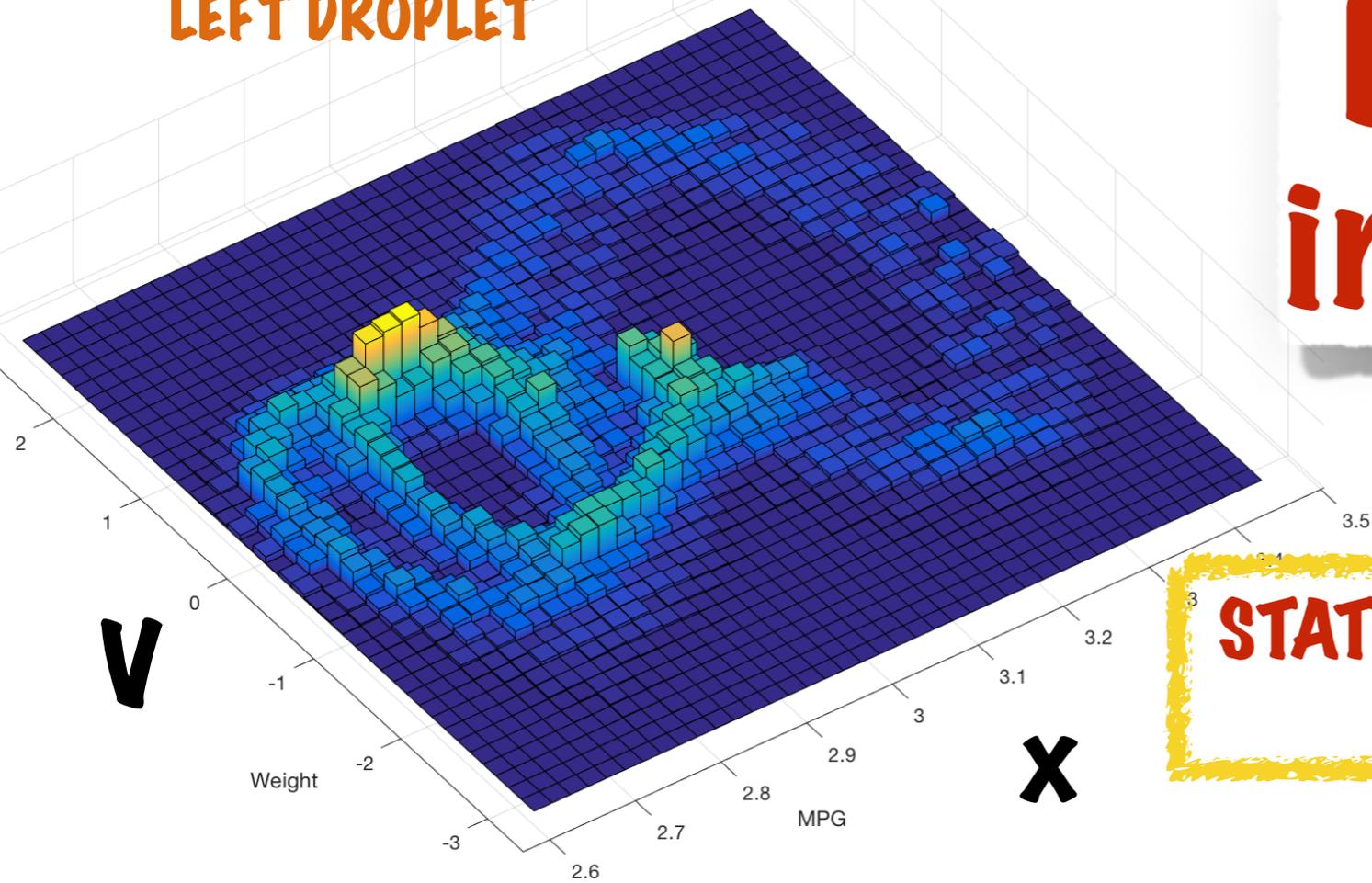
1/4 of the total time

Trajetorias

w4C2D_04



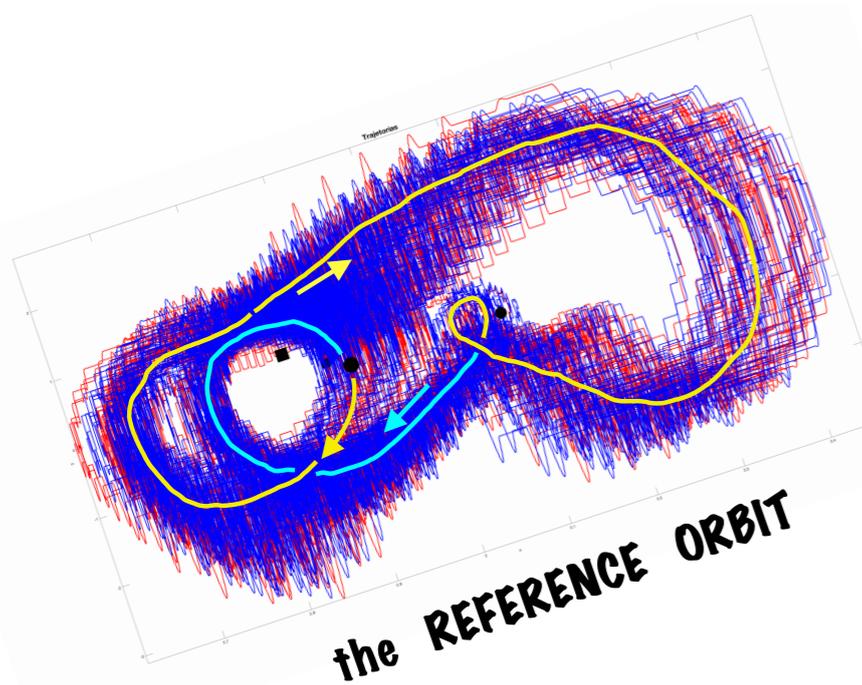
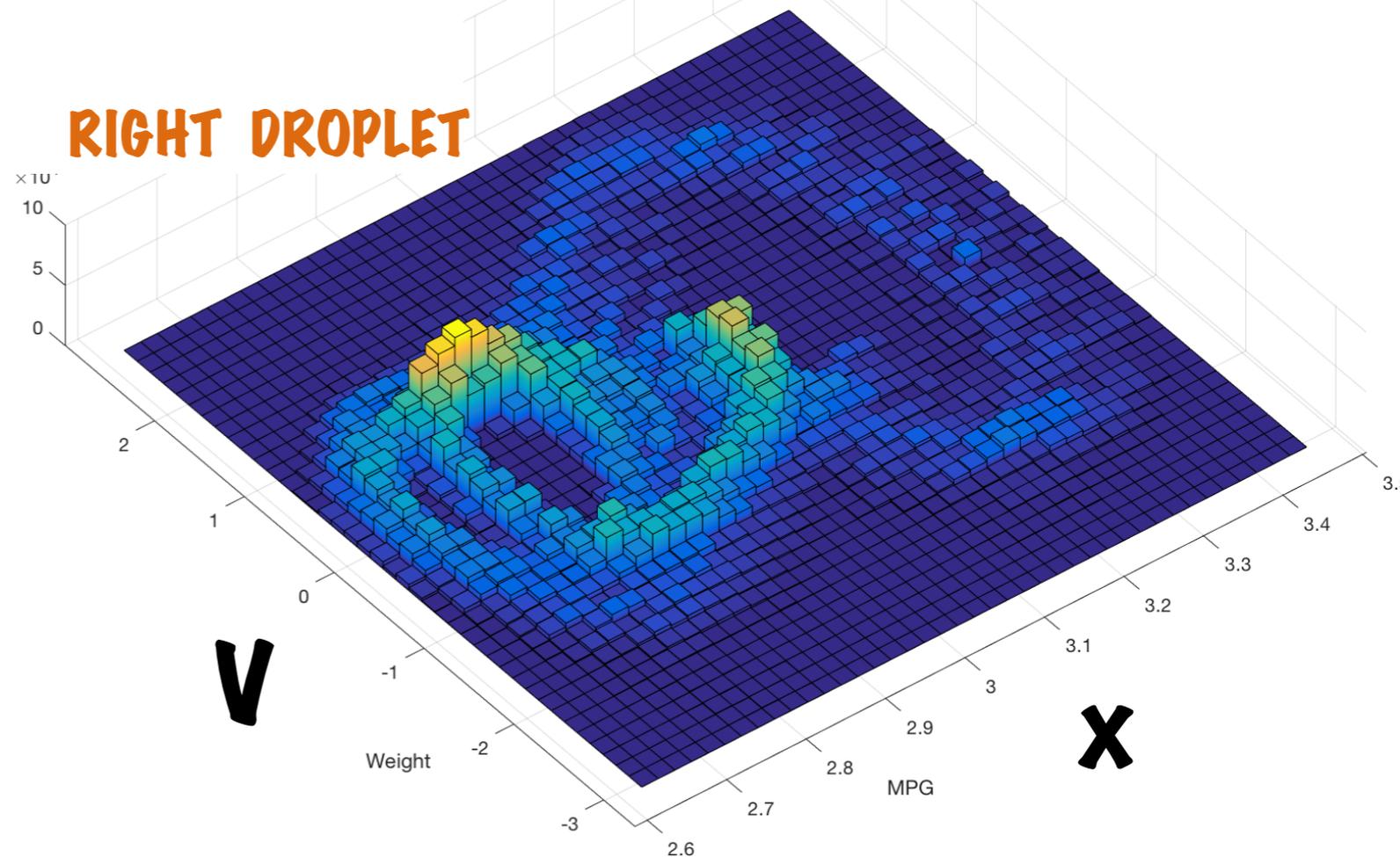
LEFT DROPLET



HISTOGRAMS in PHASE SPACE

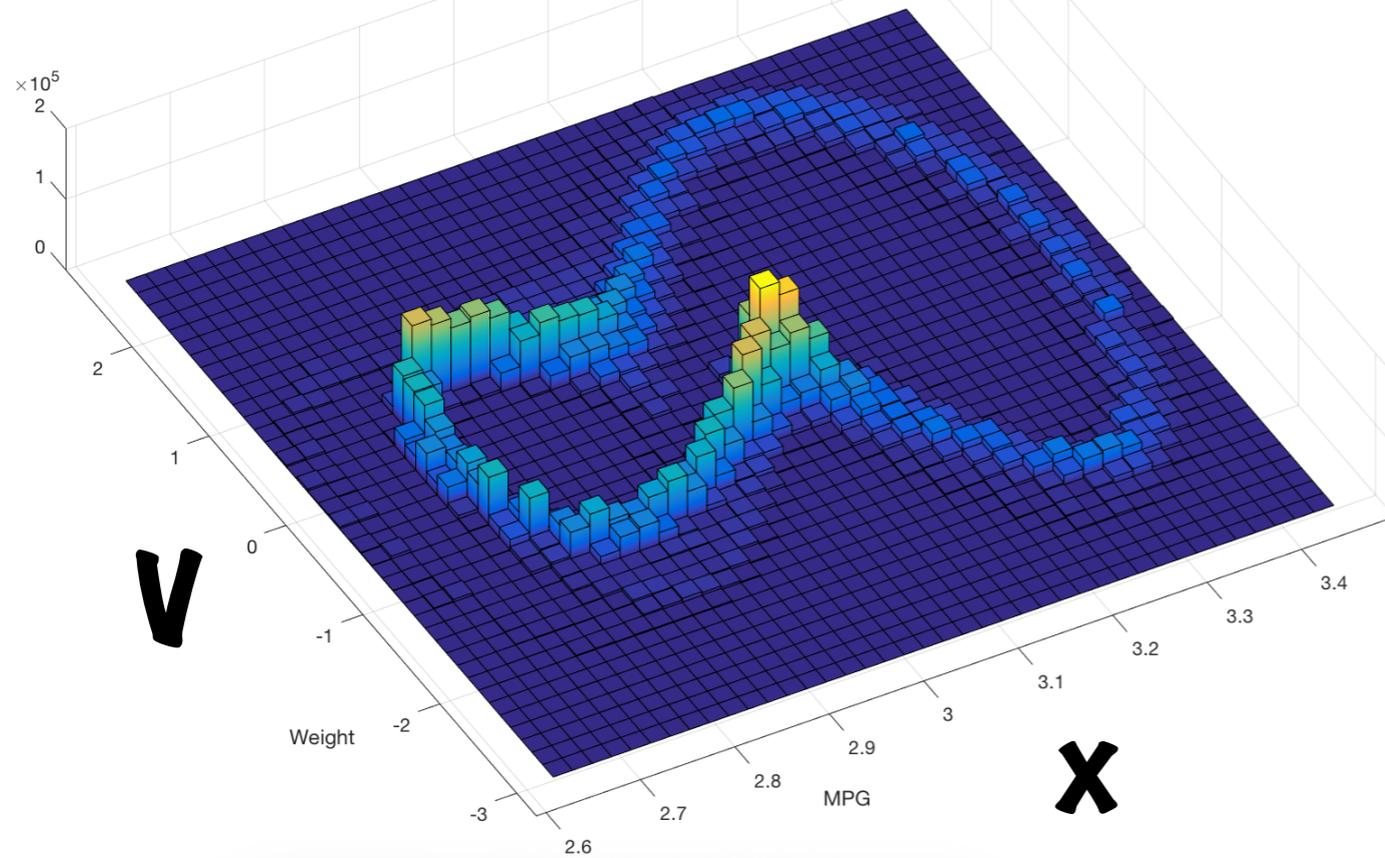
STATISTICALLY INDISTINGUISHABLE
STATISTICAL COHERENCE

RIGHT DROPLET



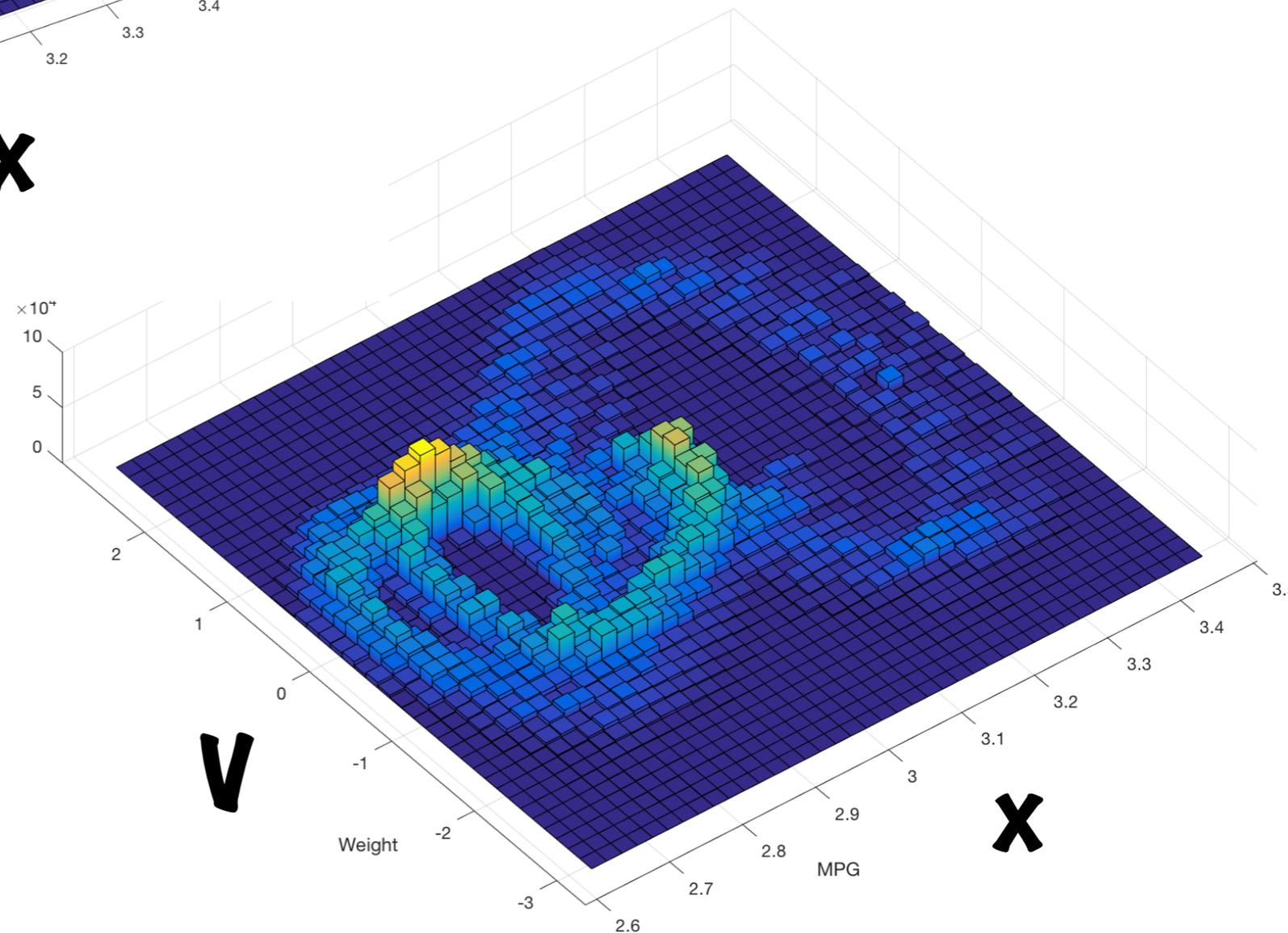
SINGLE DROPLET DYNAMICS

RIGHT DROPLET



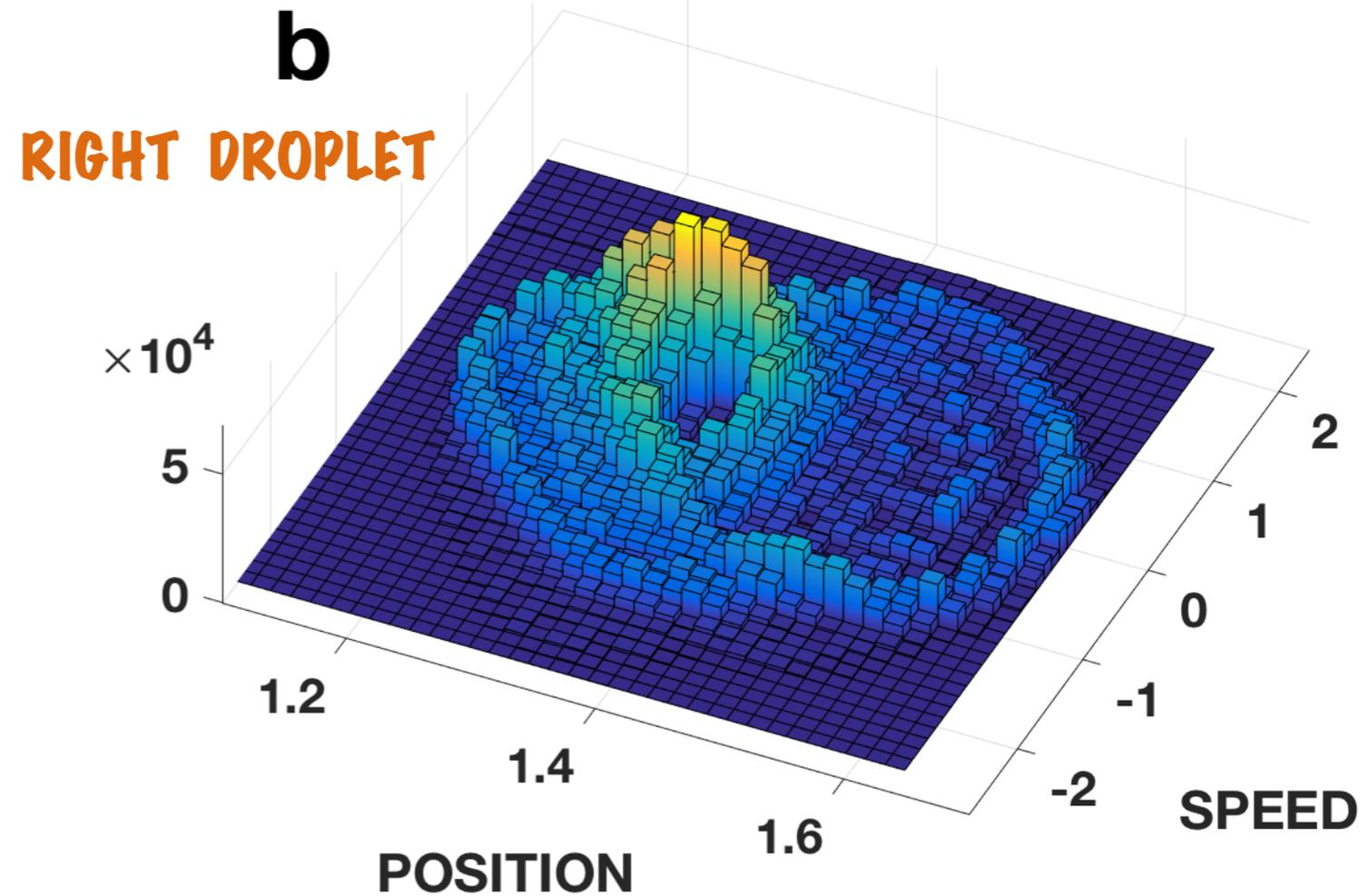
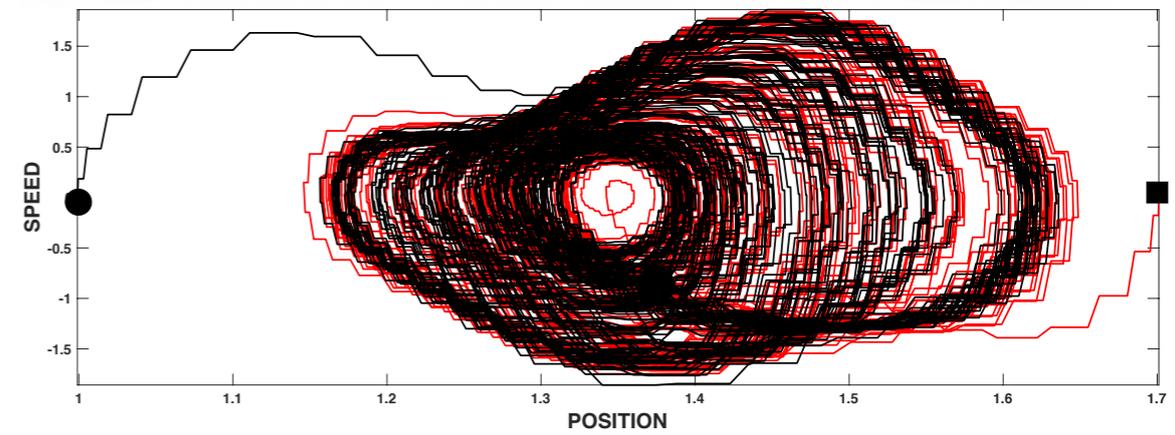
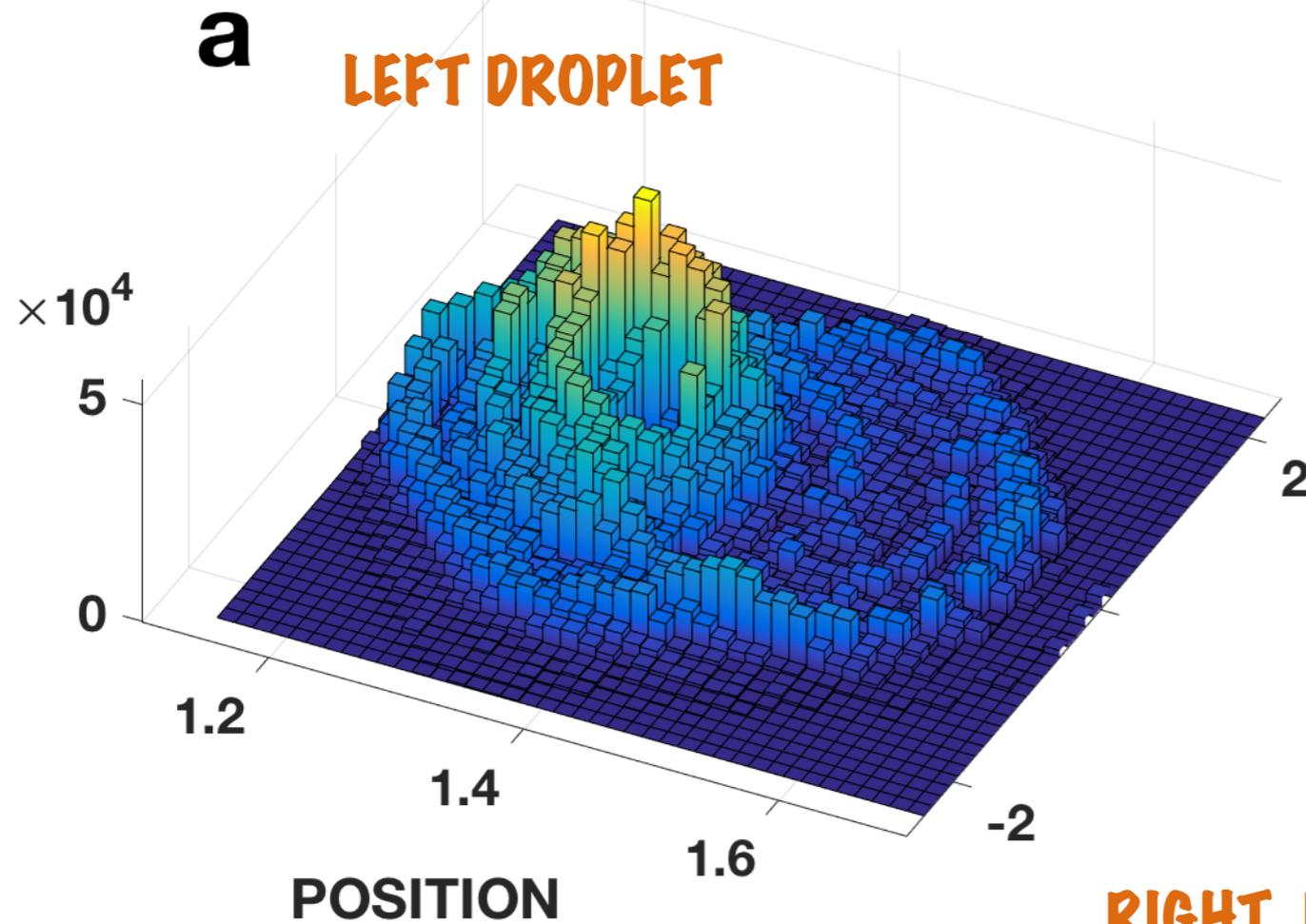
Phase space dynamics is described by the **SYSTEM** as a **WHOLE** and **NOT** by each particle independently

cannot be factorized



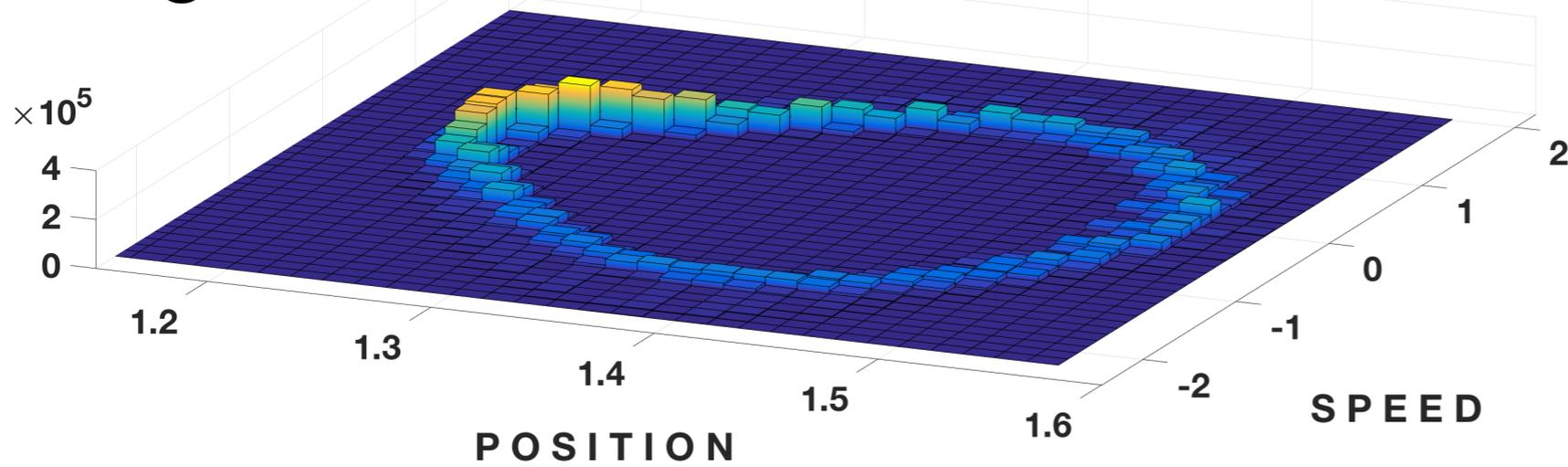
PHASE SPACE HISTOGRAM

**STATISTICALLY
INDISTINGUISHABLE
particles**



RIGHT DROPLET SINGLE DROPLET DYNAMICS

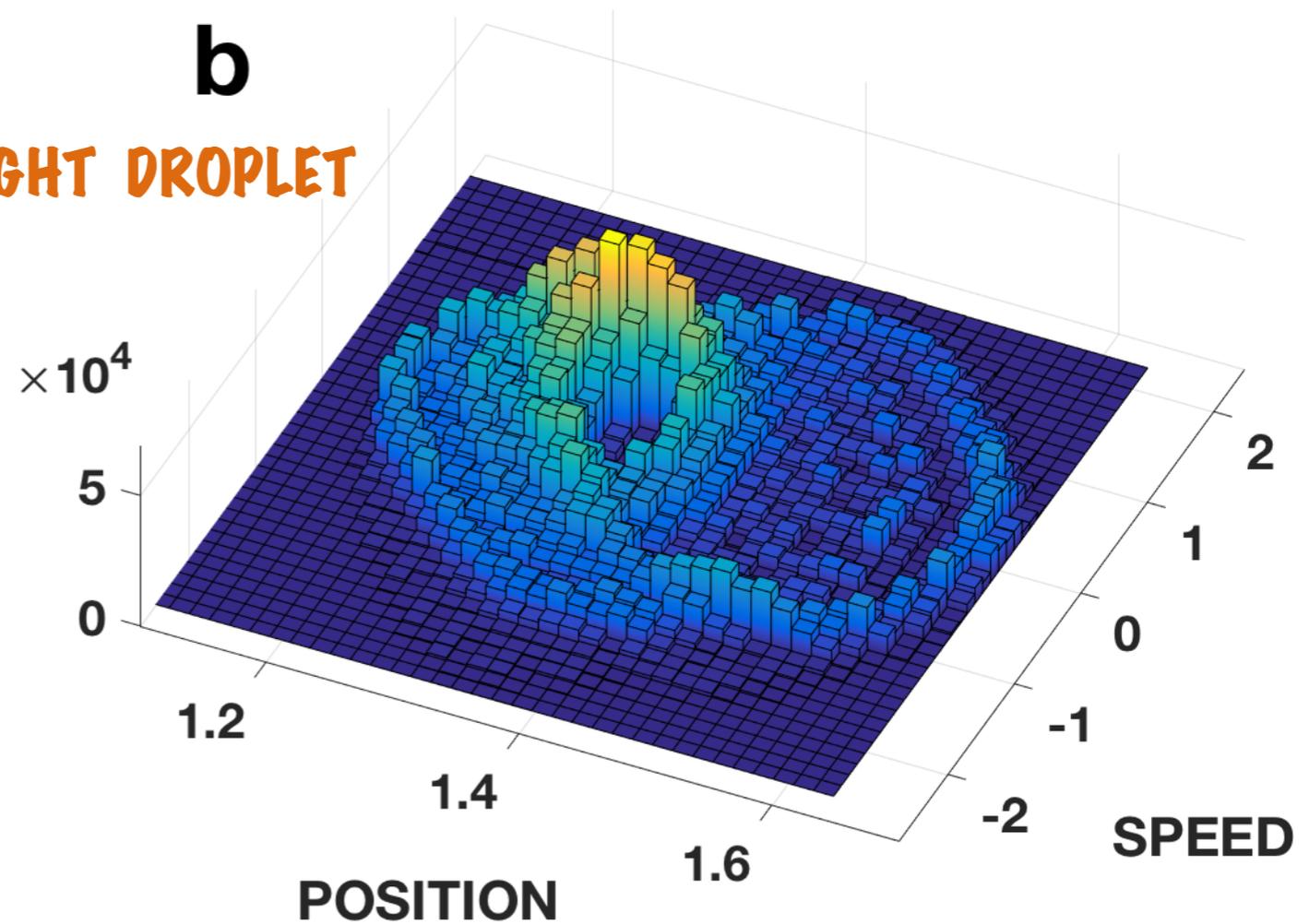
C

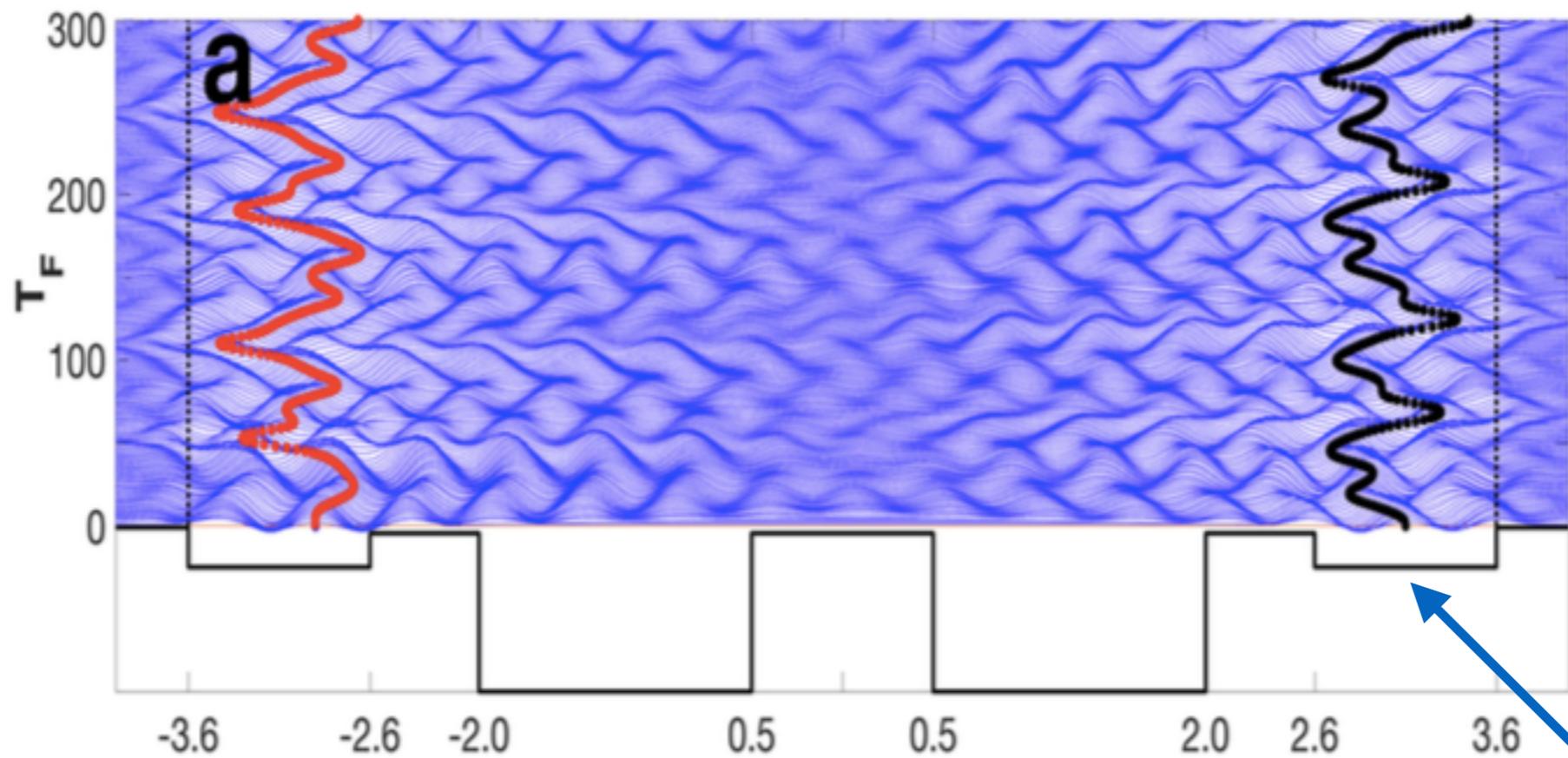


Phase space dynamics is described by the **SYSTEM** as a **WHOLE** and **NOT** by each particle independently

b

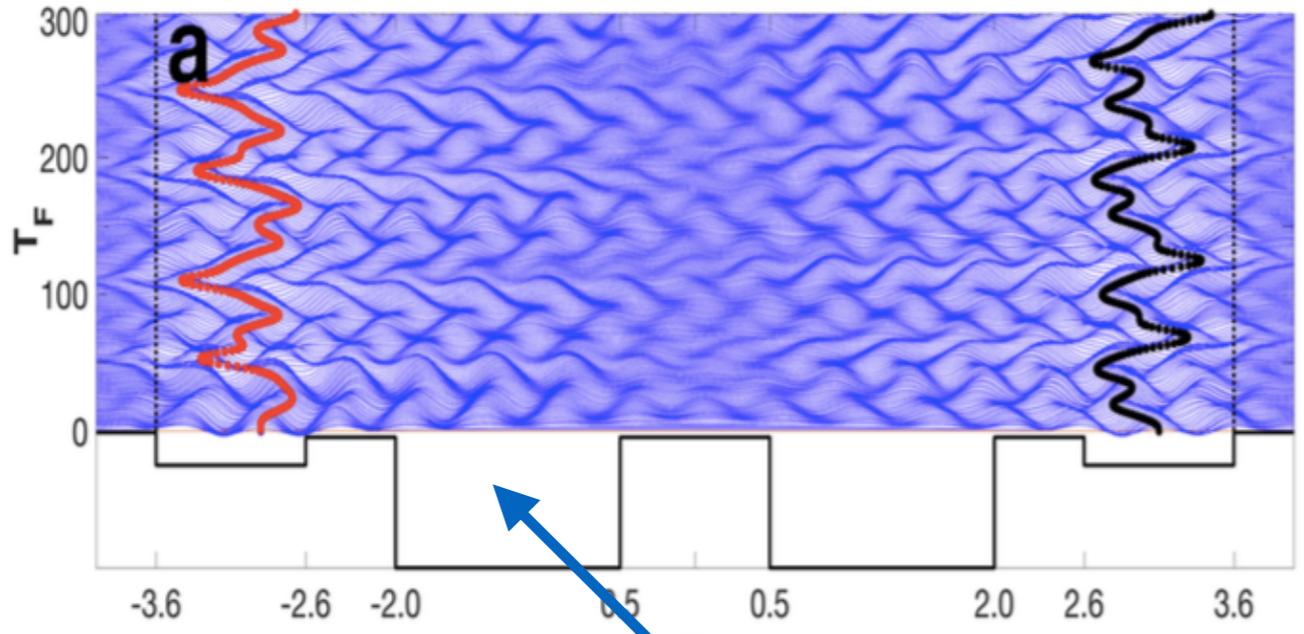
RIGHT DROPLET





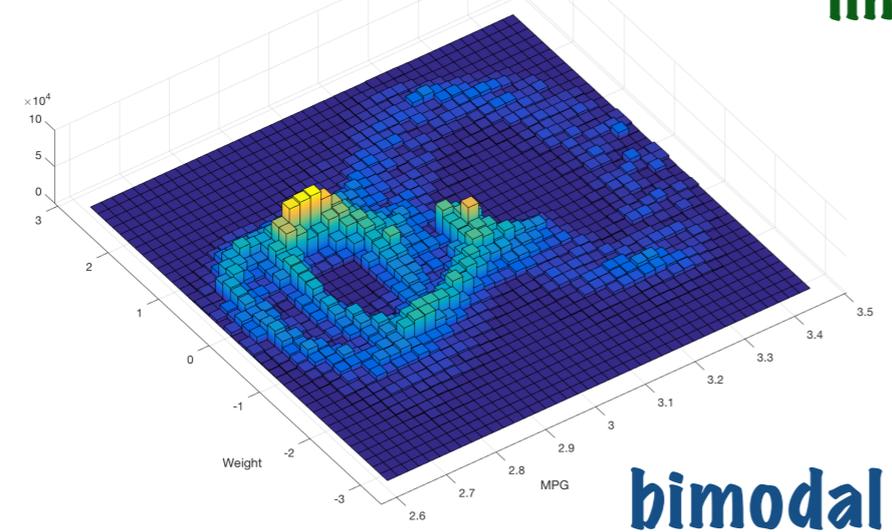
**perturbed to 1.2cm
"different particle"**

LOOSE statistical coherence

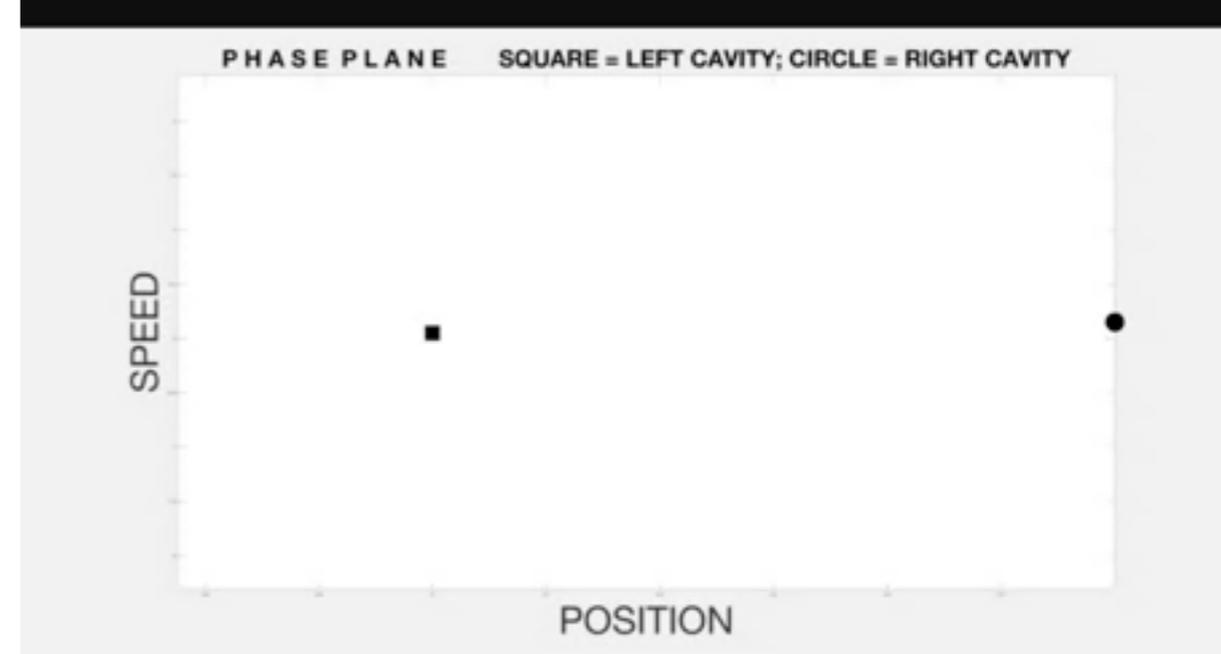
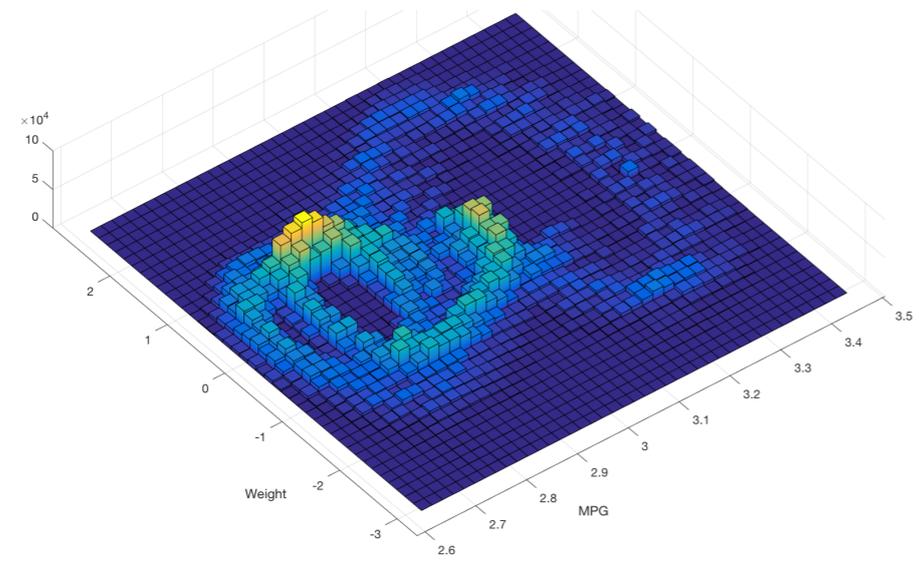


unperturbed case

perturbed to 1.7cm
different transmission
line

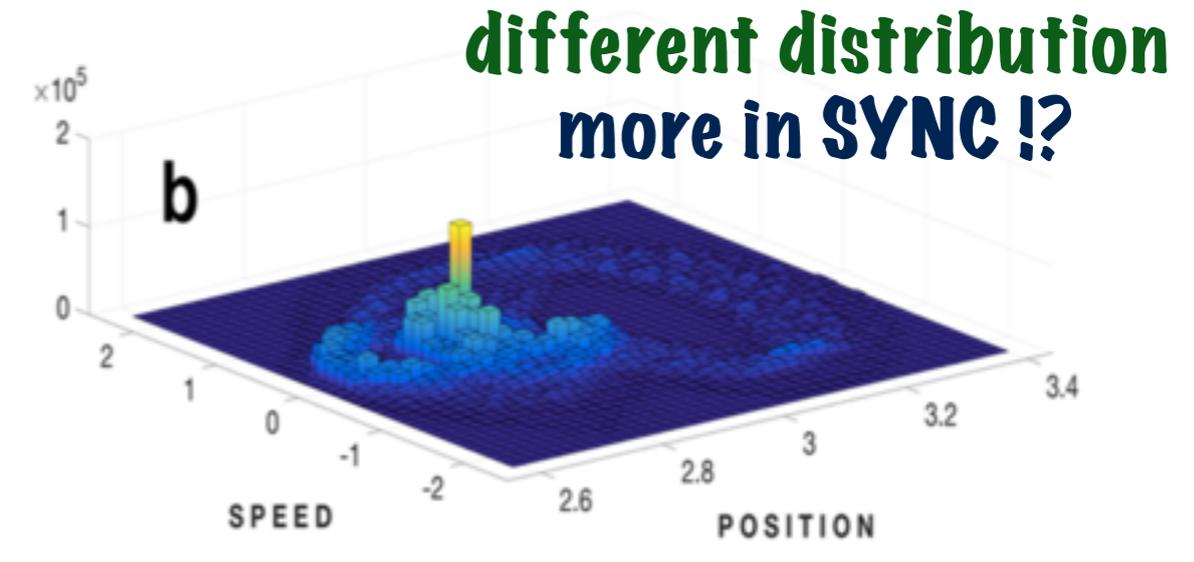
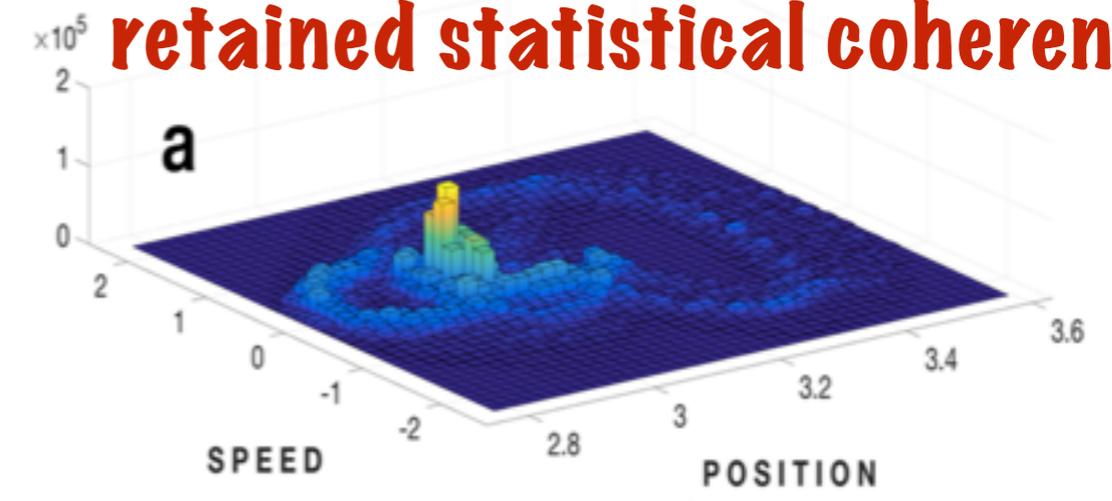


bimodal



still statistically indistinguishable

retained statistical coherence



different distribution
more in SYNC !?

We have shown a dynamical example reminiscent of entanglement

It has features of **SED** where the underlying **ZPF** plays a fundamental role in **conveying information** between the two **uncoupled** particles

Stochastic electrodynamics (SED) is an extension of the **de Broglie–Bohm interpretation** of **quantum mechanics**, with the electromagnetic **zero-point field (ZPF)** playing a central role as the guiding **pilot-wave**. The theory is a deterministic nonlocal **hidden-variable theory**.^{[2][3]} It is distinct from other more mainstream interpretations of quantum mechanics such as the **Copenhagen interpretation** and Everett's

quantum state of each particle cannot be described independently of the state of the other(s), even when the particles are separated by a large distance—instead, a quantum state must be described for the system as a whole.

THANK YOU for YOUR ATTENTION !!



<http://nachbinimpa.br>

IMPA, Rio de Janeiro, Brazil.

