

Recent progress in topological fluid dynamics: from helicity to Jones polynomials

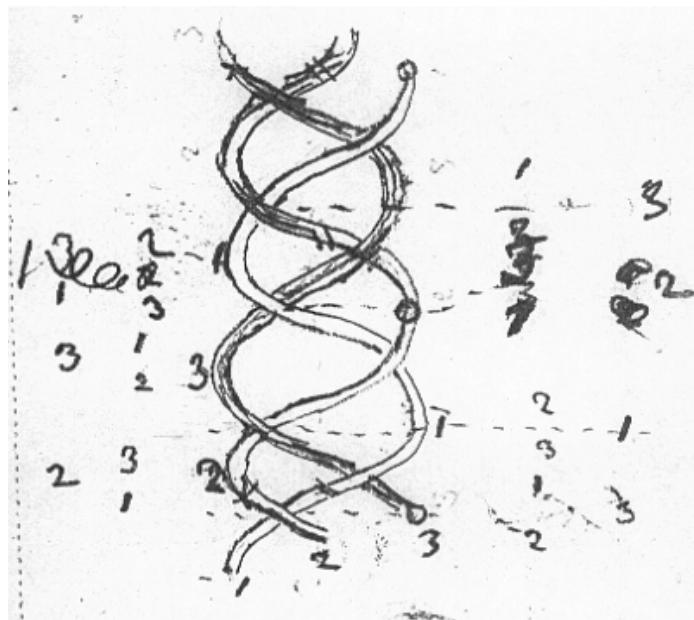
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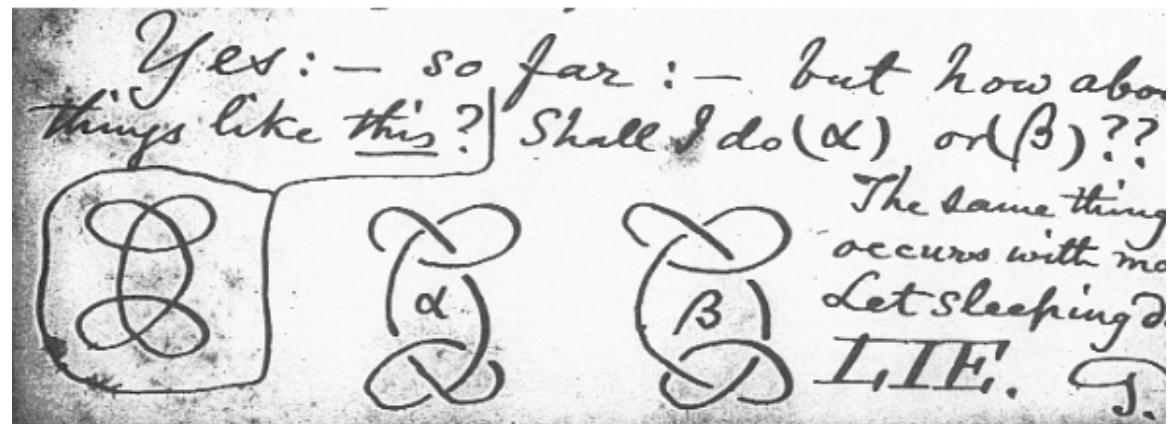
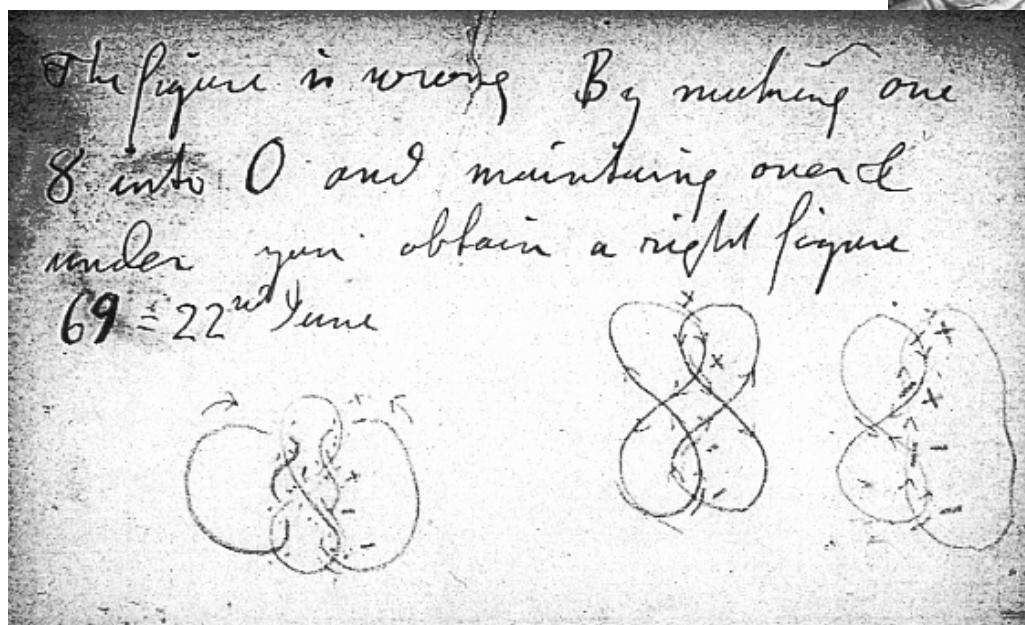
Outline

- *150 years of topological dynamics:*
 - *diffeomorphisms of frozen fields and helicity.*
- *Magnetic fields under energy relaxation:*
 - *from inflexional knots to inflexion-free braids;*
 - *groundstate energy spectrum of first 250 prime knots;*
 - *new lower bounds on energy.*
- *Vortex dynamics:*
 - *torus knot solutions under LIA and Biot-Savart law;*
 - *tangle analysis on energy-complexity relations;*
 - *Jones polynomial for fluid knots from helicity.*

Maxwell behind the scene



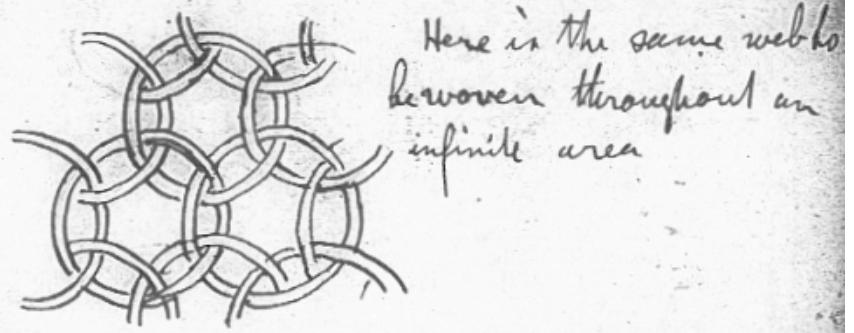
(Lord Kelvin, 1867)



(Tait, 1884)



is not knotted or linked but woven
so it is not a knot or a chain but a web



(Maxwell, 1877)

(Ricca & Weber, in preparation)

150 years of topological dynamics

Linking number formula

(Gauss, 1833)

Knot tabulation

(Tait, 1877)

Applications to magnetic fields

(Maxwell, 1867)

Applications to vortices

(Kelvin, 1867)

“topological fluid mechanics”

- **Knotted solutions
to Euler's equations**
- **Energy relaxation methods**
- **Dynamical systems
and μ -preserving flows**
- **Change of topology**

{
- 3-D fluid topology
- vortex solutions
- fluid invariants
- topological stability

{
- magnetic knots
- “charged” knots
- groundstate energy

{
- \exists Theorems for vector fields
- closed and chaotic orbits
- Hamiltonian structures

{
- reconnection mechanisms
- singularity formation

Diffeomorphisms of frozen fields

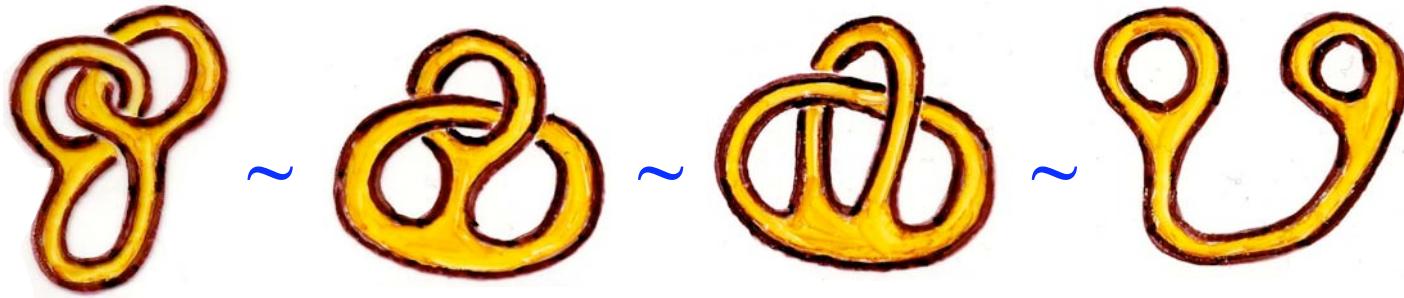
- **ideal, incompressible perfectly conducting** } **fluid in \mathbb{R}^3 :** $\mathbf{u} = \mathbf{u}(\mathbf{X}, t)$ } $\begin{cases} \nabla \cdot \mathbf{u} = 0 & \text{in } \mathbb{R}^3 \\ \mathbf{u} = 0 \quad \text{as } \mathbf{X} \rightarrow \infty \end{cases}$

- **frozen field evolution:**

$$\mathbf{B}(\mathbf{X}, t) \in \left\{ \frac{\partial \mathbf{B}}{\partial t} = \nabla \times (\mathbf{u} \times \mathbf{B}) \wedge \nabla \cdot \mathbf{B} = 0; L_2 - \text{norm} \right\}$$

- **topological equivalence class:**

$$B_i(\mathbf{X}, t) = B_j(\mathbf{X}_0, 0) \frac{\partial X_i}{\partial X_{0j}} : \mathbf{B}(\mathbf{X}_0, 0) \sim \mathbf{B}(\mathbf{X}, t)$$



Physical knots and links as tubular embeddings

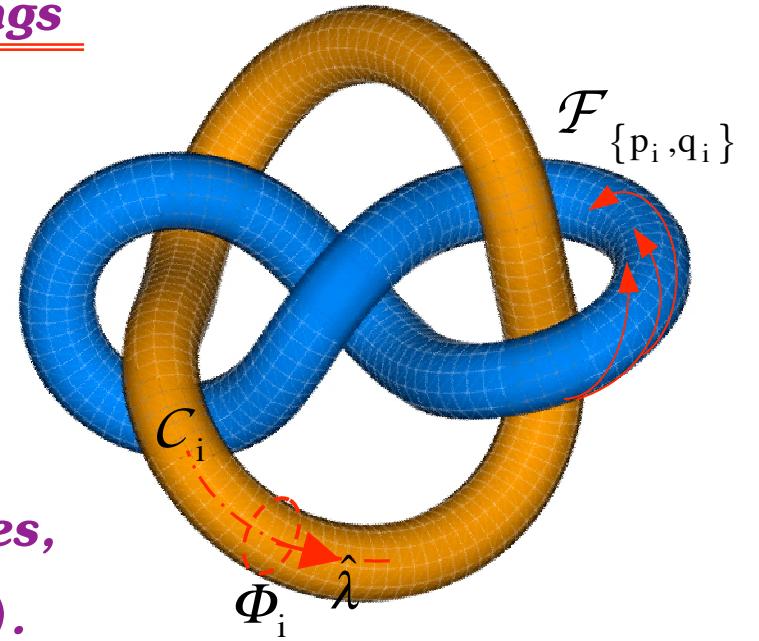
Let $\mathcal{T}_i = S_i \otimes C_i$ and $V_i = V(\mathcal{T}_i)$:

$$\mathcal{T}_i \rightarrow \mathcal{K}_i \quad \text{in } \mathbb{R}^3$$

- **magnetic embedding:**

$$\mathcal{K}_i := \text{supp}(\mathbf{B})$$

by a standard foliation $\mathcal{F}_{\{p_i, q_i\}}$ of the **B-lines**,
such that $\mathbf{B} \cdot \hat{\nu} = 0$ on $\partial \mathcal{T}_i$ (material surface).



- **Definition:** A physical knot/link is a smooth immersion into \mathbb{R}^3 of finitely many disjoint standard solid tori \mathcal{T}_i , such that

$$\text{supp}(\mathbf{B}) := \bigcup_i \mathcal{K}_i \rightarrow \mathcal{L}_n \quad (i=1, \dots, n).$$

- **volume and flux-preserving diffeomorphism:**

$$V = V(\mathcal{L}_n), \quad \Phi_i = \int_{A(S_i)} \mathbf{B} \cdot \hat{\lambda} \, d^2x : \quad \text{signature } \{V, \Phi_i\} \text{ constant.}$$

Helicity and linking numbers

- **Magnetic helicity** $H(t)$:

$$H(t) := \int_{V(\mathcal{L}_n)} \mathbf{A} \cdot \mathbf{B} \, d^3X$$

where $\mathbf{B} = \nabla \times \mathbf{A}$, with $\nabla \cdot \mathbf{A} = 0$ in \mathbb{R}^3 .

- **Theorem (Woltjer 1958).** In ideal fluid magnetic helicity is frozen in the flow, that is

$$\frac{d}{dt} H(\mathcal{L}_{n,\phi}) = 0 \quad \Rightarrow \quad H(t) = H .$$

- **Theorem (Moffatt 1969; Moffatt & Ricca 1992).** Let \mathcal{L}_n be an essential magnetic link in an ideal fluid. Then, we have

$$\begin{aligned} H &= \int_{V(\mathcal{L}_n)} \mathbf{A} \cdot \mathbf{B} \, d^3X = \sum_i Lk_i \Phi_i^2 + 2 \sum_{i \neq j} Lk_{ij} \Phi_i \Phi_j \\ &= \sum_i (Wr + Tw) \Phi_i^2 + 2 \sum_{i \neq j} Lk_{ij} \Phi_i \Phi_j . \end{aligned}$$

Lorentz force on magnetic flux tubes in ideal MHD

Ideal magnetohydrodynamics (MHD): tubular knot K : $V(K) = \pi a^2 \cdot L$;

- **magnetic field in cylindrical coordinates** (r, ϑ, s) :

$$\mathbf{B} = \mathbf{B}_m + \mathbf{B}_a = (0, B_\vartheta(r), B_s(r)) ;$$

in terms of fluxes Φ_P, Φ_T :

$$\mathbf{B} = \left(0, \frac{1}{L} \frac{d\Phi_P}{dr}, \frac{1}{2\pi r} \frac{d\Phi_T}{dr} \right) + \left(0, \frac{\partial \tilde{\psi}}{\partial s}, -\frac{\partial \tilde{\psi}}{\partial \vartheta_R} \right) ,$$

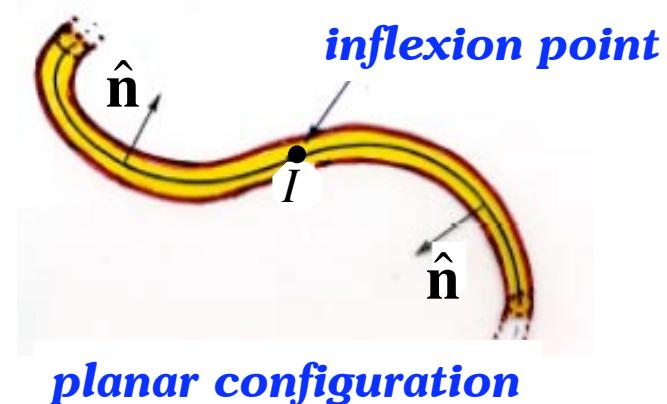
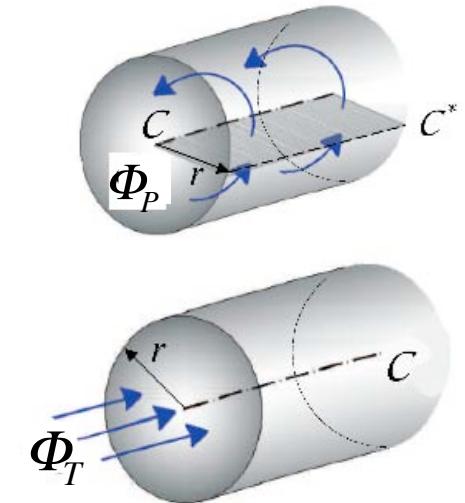
with twist parameter $h = \Phi_P / \Phi_T$.

- **Lorentz force:** $\mathbf{F} = \mathbf{J} \times \mathbf{B} = (\nabla \times \mathbf{B}) \times \mathbf{B}$.

If $\mathbf{B}_m \ll \mathbf{B}_a$, **then:**

$$\underline{\underline{\mathbf{F} \propto c \hat{\mathbf{n}}}}$$

“curvature flow”



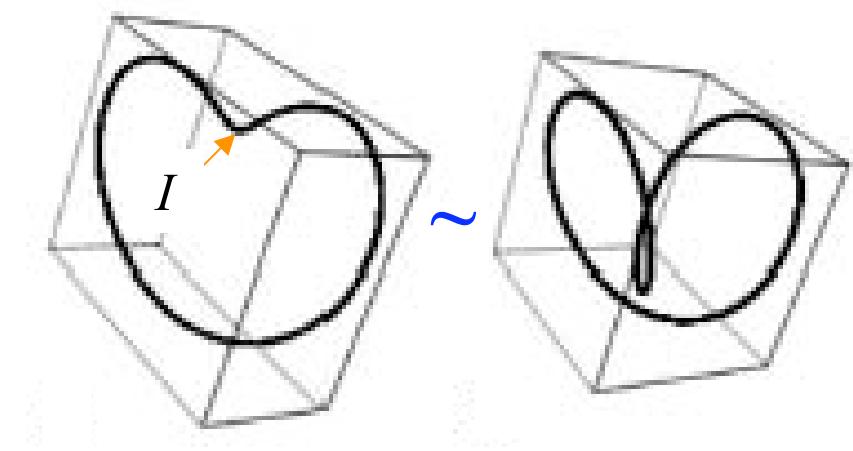
Inflexional configuration and Reidemeister type I move

- **Inflexion at I (in isolation):** $c = 0$

generic behaviour in \mathbb{R}^3 :

$$\mathbf{X}(s,t) = \left(s - \frac{2}{3}t^2s^3, -ts^2, s^3 \right)$$

(Ricca & Moffatt, 1992).



- **Reidemeister type I move in action:**

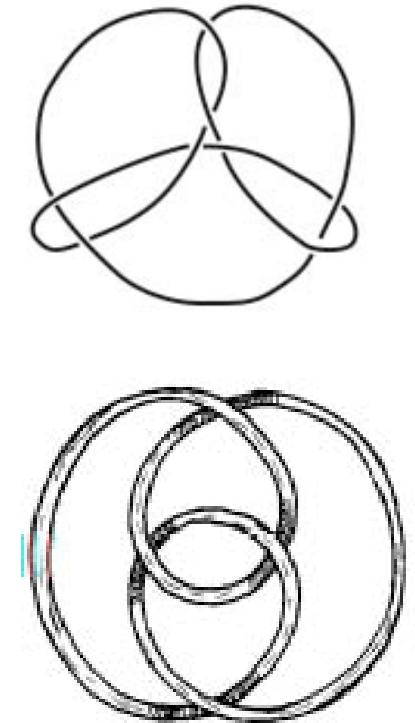
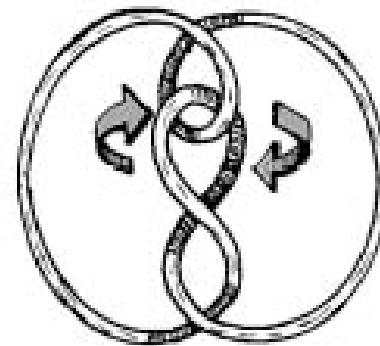
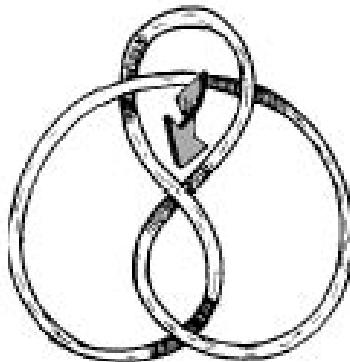


(TRACE, 2002)

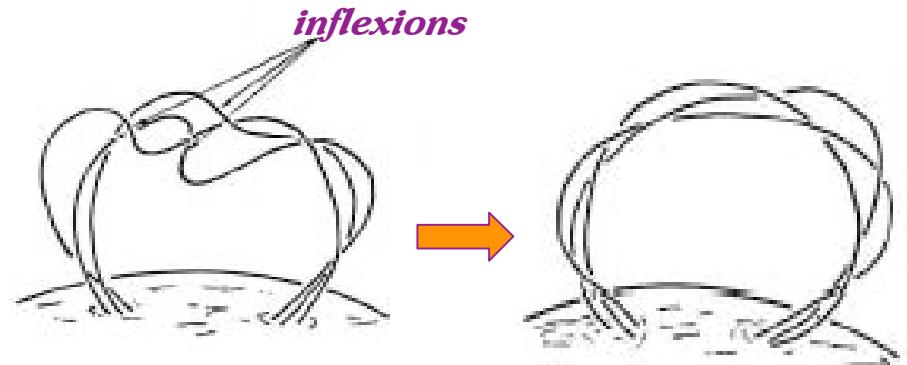


From inflexion-free knots to braids

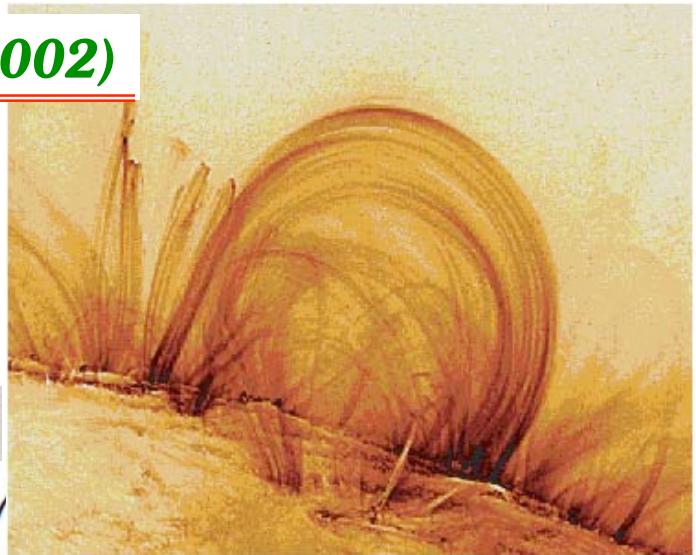
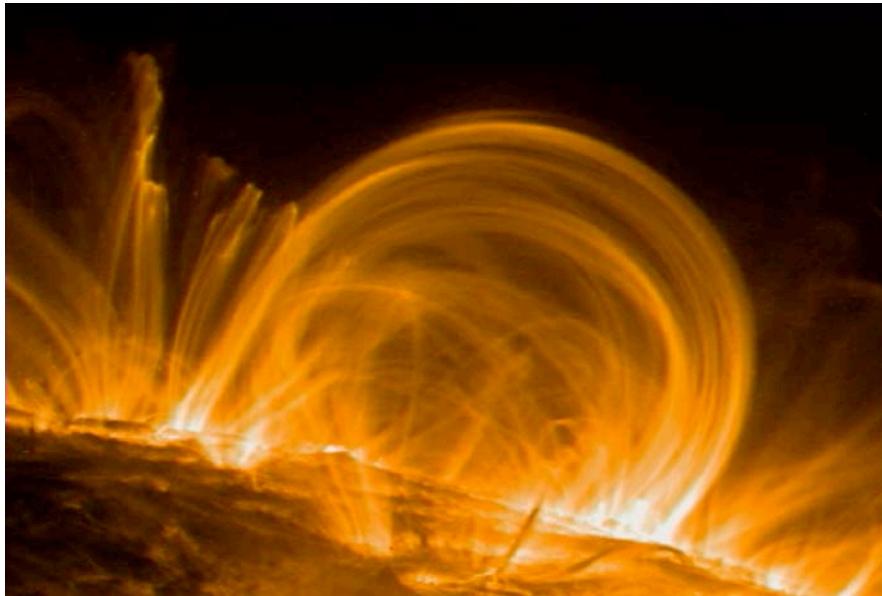
- **Definition.** A *spiral knot* is a knot free from inflection points in isolation.
- **Figure 8 knot in braid presentation:**



- **Theorem (Ricca, 2005).** Let $\tilde{\mathcal{K}}_{t_0}$ denote a loose magnetic knot in inflexional state. Then $\tilde{\mathcal{K}}_{t_0}$ is in inflexional disequilibrium.
- **Corollary.** $\tilde{\mathcal{K}}_{t_0}$ is naturally isotoped to a spiral knot \mathcal{K}_t for any $t > t_0$.



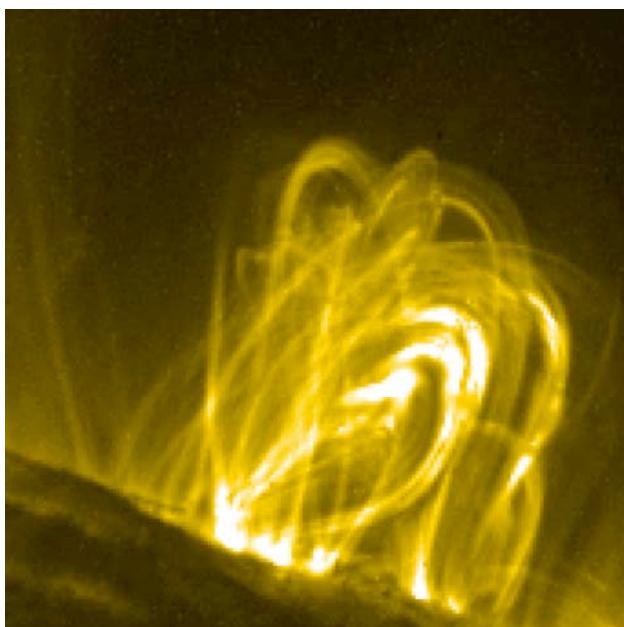
Magnetic braids in the solar corona (TRACE, 2002)



$$\begin{pmatrix} 0 & 1 \end{pmatrix}$$

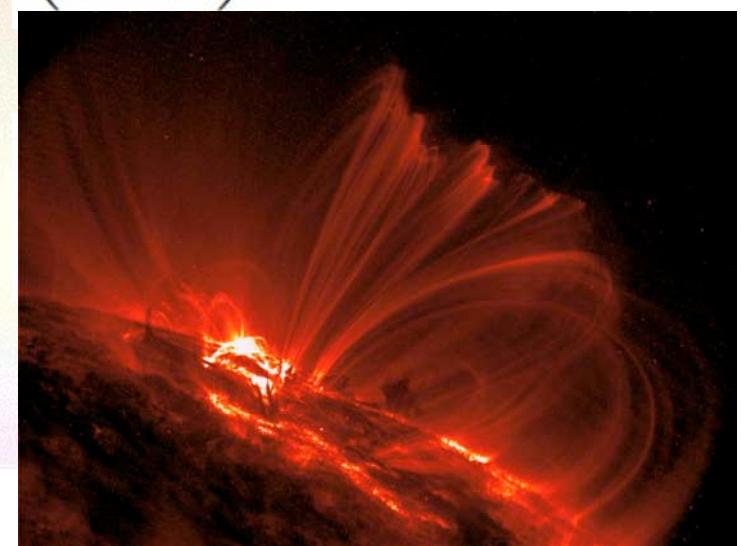
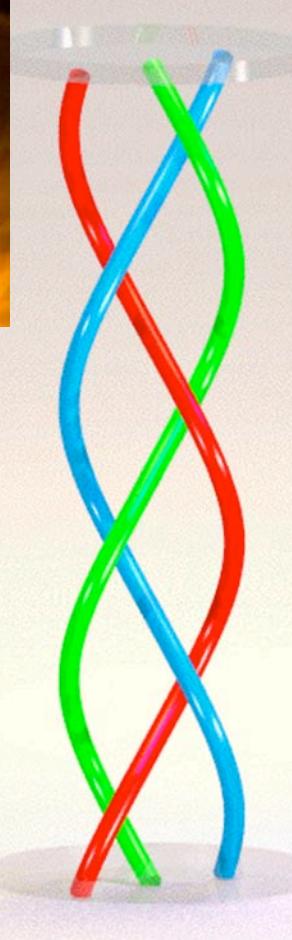
Mitch Berger
(U. Exeter)

$$\begin{pmatrix} 1 & -1 \\ 0 & 1 \end{pmatrix}$$



$$\begin{pmatrix} 1 & 0 \\ -1 & 1 \end{pmatrix}$$

$$\begin{pmatrix} 1 & 0 \\ -1 & 1 \end{pmatrix}$$



Magnetic relaxation

Let \mathcal{L}_n be a zero-framed magnetic link:

$$\begin{cases} n \text{ components} & Lk_i = 0 \quad \forall i \\ \text{equal flux} & \Phi_i = \Phi \end{cases}$$

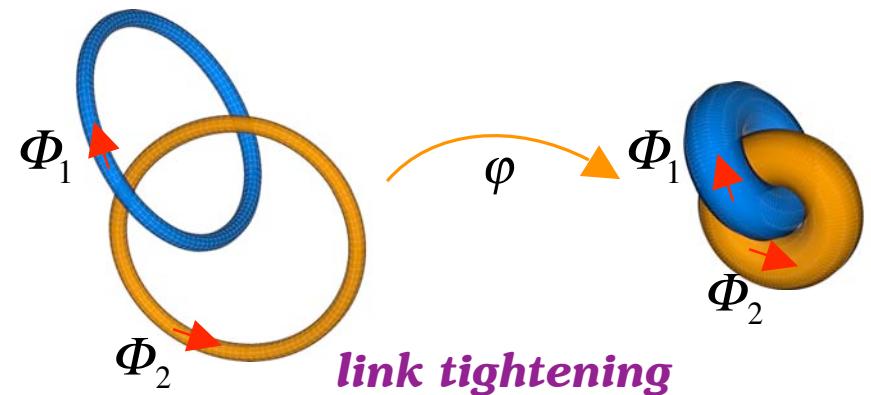
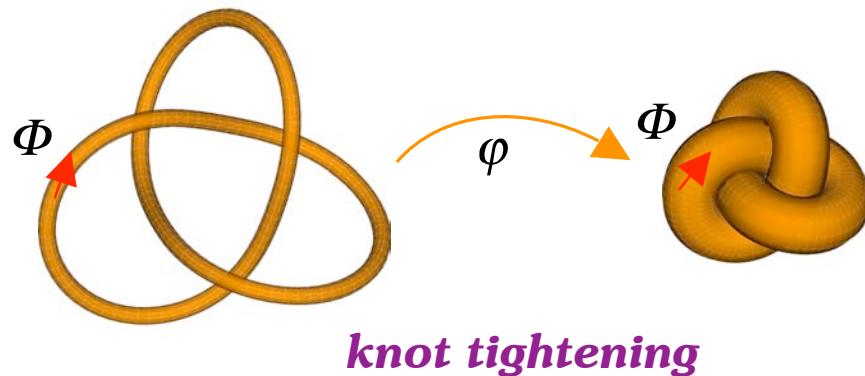
- Magnetic energy:

$$M(t) = \frac{1}{2} \int_{V(\mathcal{L}_n)} \|\mathbf{B}\|^2 d^3x ,$$

- Magnetic helicity:

$$H = \int_{V(\mathcal{L}_n)} \mathbf{A} \cdot \mathbf{B} d^3x = 2\Phi^2 \sum_{i \neq j} Lk_{ij} .$$

- Magnetic relaxation (Moffatt, 1985) under $\{V, \Phi_i\}$ -preserving flow:



- Theorem 1 (Arnold, 1974; Freedman, 1988; Moffatt, 1990; Freedman & He, 1991; Ricca, 2008). Let \mathcal{L}_n be a zero-framed link. Then,

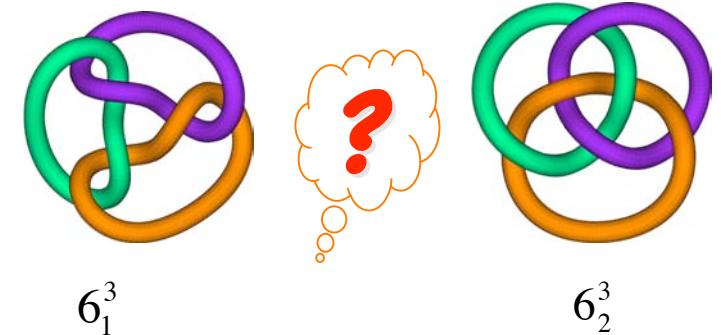
$$i) \quad M(t) \geq \left(\frac{2}{\pi V} \right)^{1/3} |H| ;$$

$$ii) \quad M_{\min} = \left(\frac{2\Phi^6}{\pi V} \right)^{1/3} c_{\min} .$$

Constrained minimization of magnetic energy of knots

Under signature-preserving flows,
we have:

$$M_{\min} \propto C_{\min}$$



- **Assumptions:**

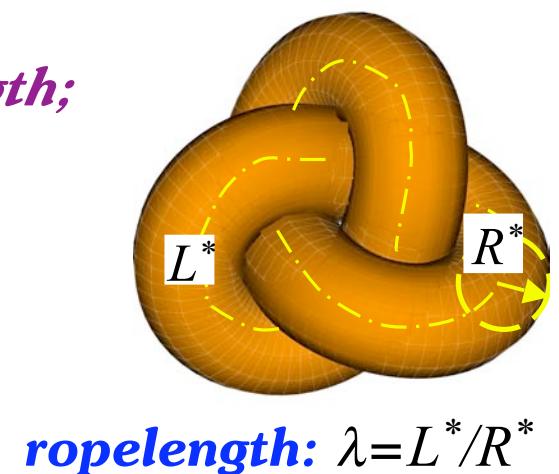
- **tubular knot \mathcal{K}** : $V(\mathcal{K}) = \pi a^2 L$; **Mercier (orthogonal) system**: (r, ϑ, s)
- **magnetic field**: $\mathbf{B} = (0, B_\vartheta(r), B_s(r))$ ($\nabla \cdot \mathbf{B} = 0$)
- **fluxes Φ_P, Φ_T** ; **twist parameter**: $h = \Phi_P/\Phi_T$

- **Theorem (Maggioni & Ricca, 2009).** Let us assume that

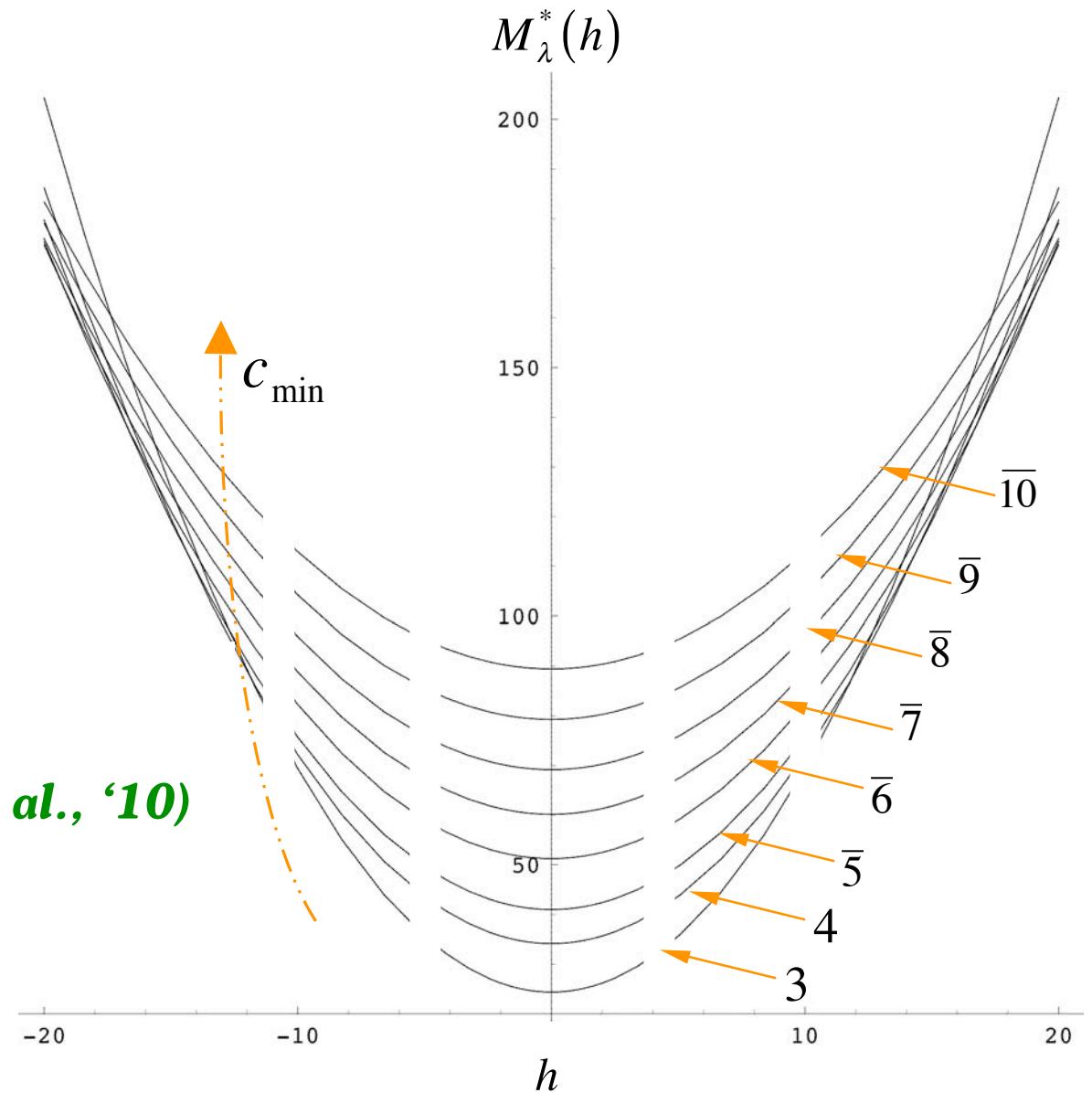
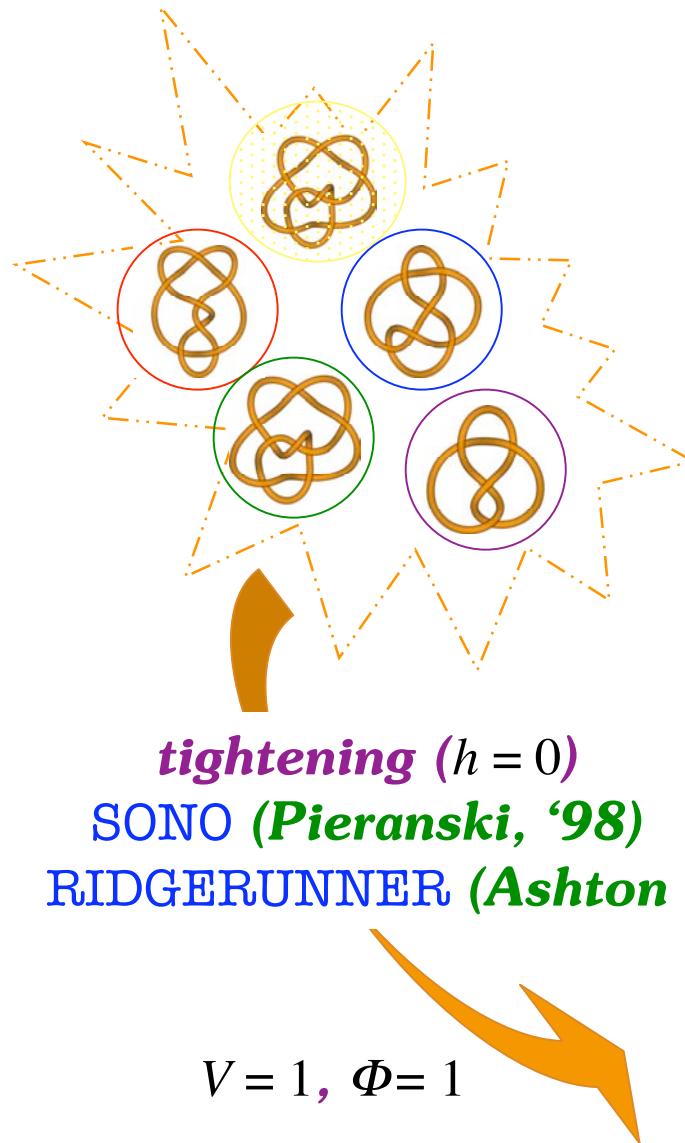
- (i) $\{V, \Phi\}$ **invariant** ($V=1, \Phi=1$);
- (ii) **circular cross-section independent of arc-length**;
- (iii) $\tilde{\psi}$ **independent of arc-length**;
- (iv) L **independent of internal twist**.

Then,

$$M_\lambda^*(h) = \frac{(\lambda)^{4/3}}{2\pi^{2/3}} + \frac{\pi^{4/3} h^2}{(\lambda)^{2/3}} \quad .$$



Groundstate energy spectrum: averaging over complexity

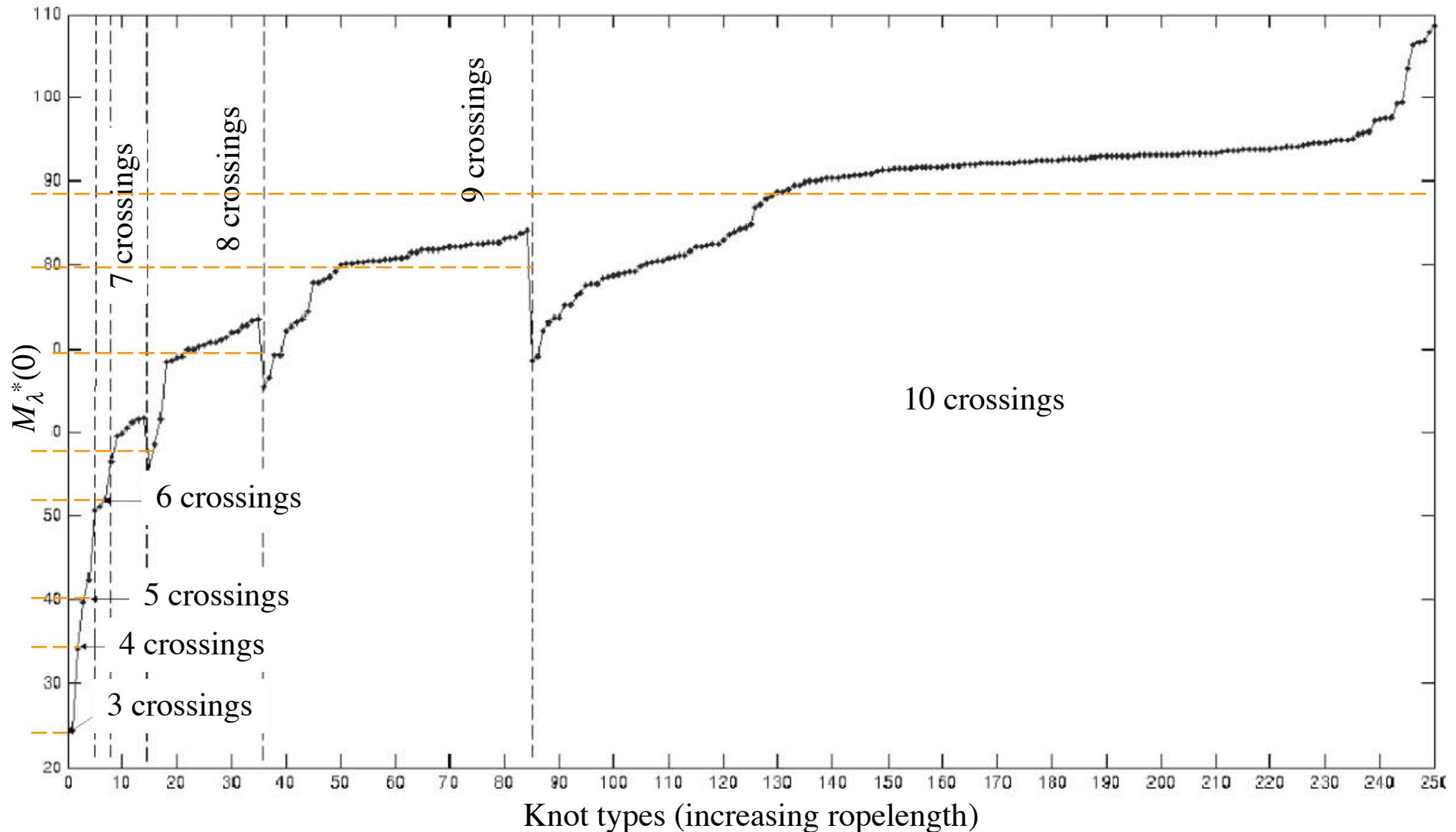


(Maggioni & Ricca, Proc. Roy. Soc. A 465, 2009)

Groundstate energy spectrum of first 250 prime knots

- $V = 1, \Phi = 1, h = 0 :$

$$M_{\lambda}^*(0) = \frac{(\lambda)^{4/3}}{2\pi^{2/3}}$$

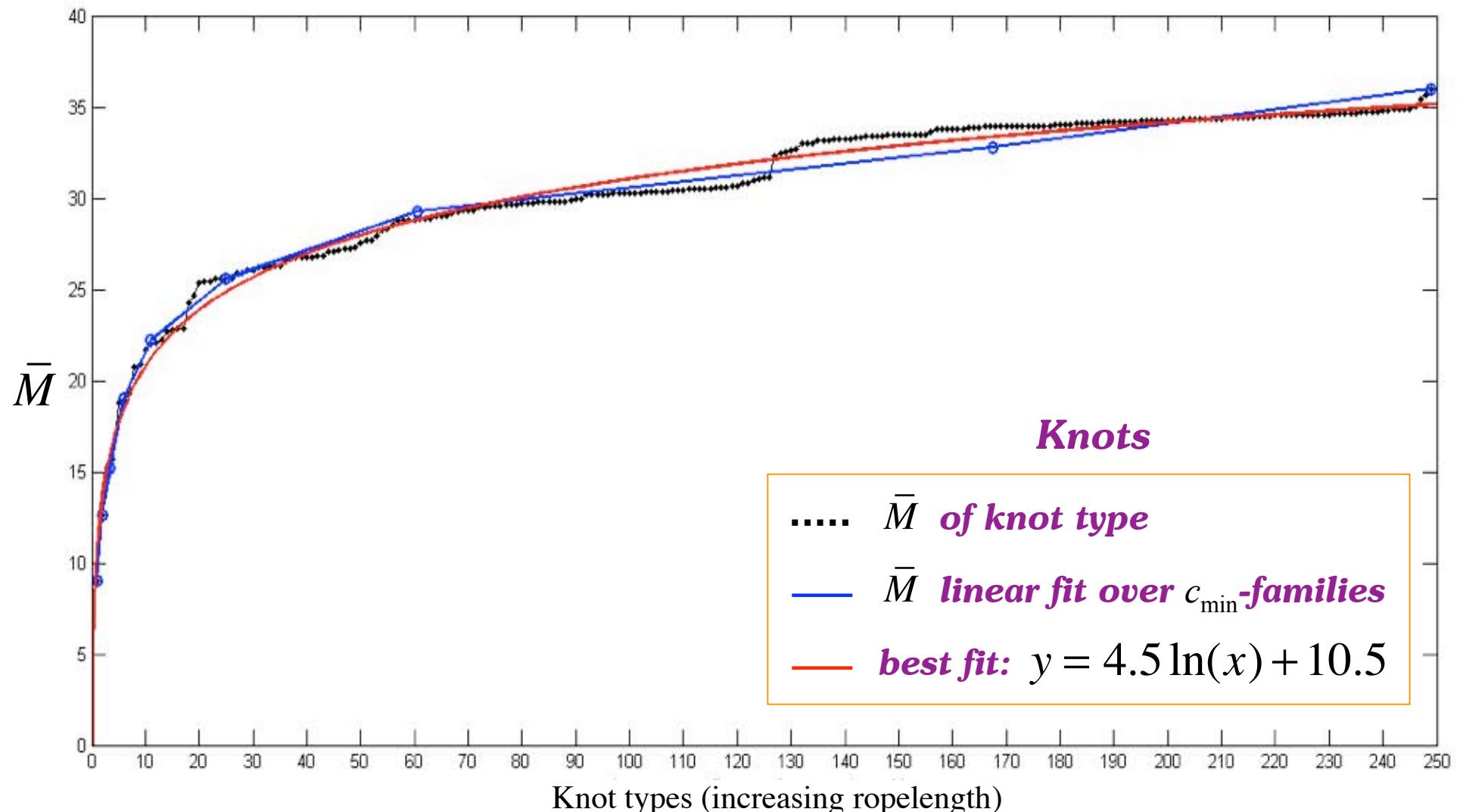


Knot energy spectrum: normalized energy vs. ropelength

- $V = 1, \Phi = 1, h = 0$

- **tight unknot:** $M_o^* = (2\pi^2)^{1/3}$

$$\bar{M} = \frac{M_\lambda^*(0)}{M_o^*} = \left(\frac{\lambda}{2\pi} \right)^{4/3}$$

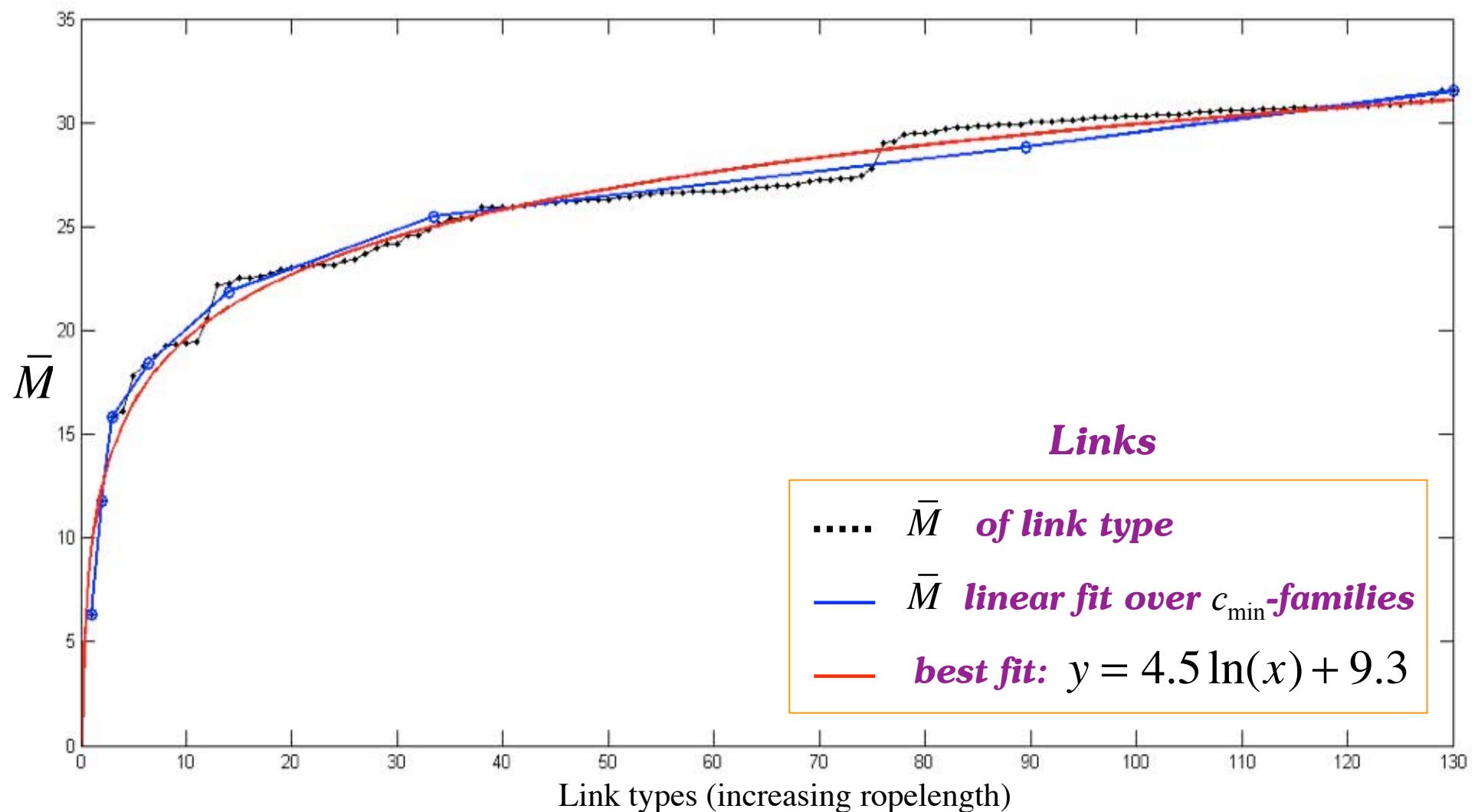


Link energy spectrum: normalized energy vs. ropelength

- $V = 1, \Phi = 1, h = 0$

- **tight unknot:** $M_o^* = (2\pi^2)^{1/3}$

$$\bar{M} = \frac{M_\lambda^*(0)}{M_o^*} = \left(\frac{\lambda}{2\pi} \right)^{4/3}$$



New lower bounds for tight knots, links and braids

By comparing energy minima, we have:

$$M_{\lambda}^*(0) = \frac{\lambda^{4/3}}{2\pi^{2/3}} \geq M_{\min} = \left(\frac{2}{\pi}\right)^{1/3} c_{\min},$$

hence:

$$\lambda \geq (16\pi)^{1/4} c_{\min}^{3/4} \approx \underline{2.66} c_{\min}^{3/4} \quad \forall c_{\min}.$$

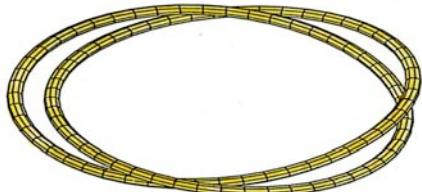
Best results for constant so far:

- for any c_{\min} : **Buck & Simon (1999)**: $(4\pi/11)^{3/4} \approx \underline{1.10}$
- for small c_{\min} : **Denne, Diao & Sullivan (2000)**: ...
Cantarella, Kusner & Sullivan (2002): ...
- for $c_{\min} = 3$: by SONO **Baranska et al. (2004)**: 14.04
- **Minimal braids \mathcal{B}** : by using **Ohyama (1993) inequality**, we have:

$$M_{\min} \geq \left(\frac{16}{\pi}\right)^{1/3} (b(\mathcal{B}) - 1), \quad b(\mathcal{B}): \text{braid index of } \mathcal{B}.$$

Vortex knots and links

• Knotted solutions to Euler equations

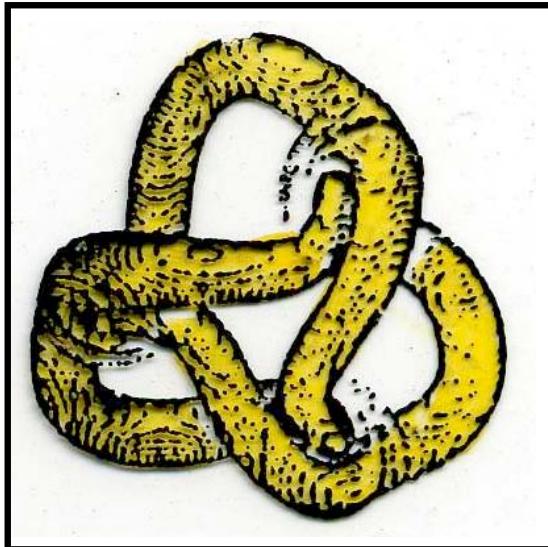


$$\left\{ \begin{array}{l} r^2 = F_r(J) \\ \alpha = F_\alpha(E) \\ z = F_z(\Pi) \end{array} \right.$$

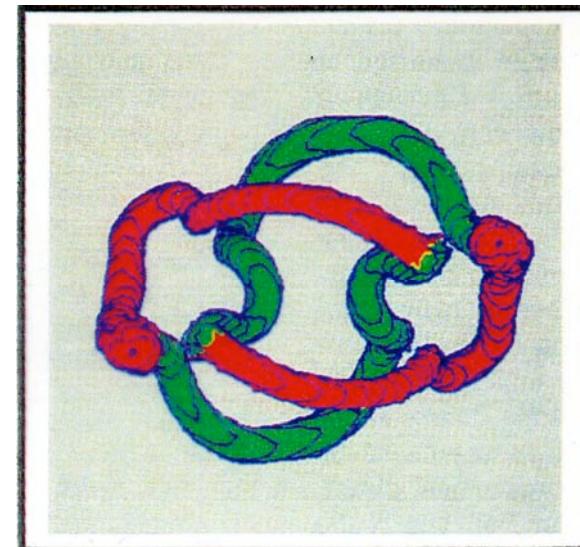
Kida, Keener, Ricca, MacKay, Ghrist,
Sullivan, Fuentes, Enciso & Peralta-Salas, ...

- **existence of torus knot solutions**
- **existence of knotted chaotic orbits**
- **stability criteria**
- **fluid invariants, soliton invariants,**
Hamiltonian structures & knot types

• Visiometric approach to knotting and linking

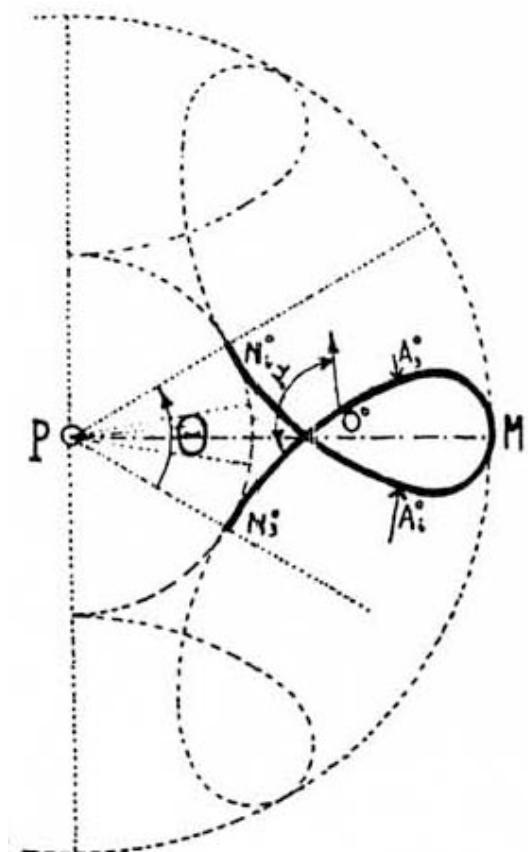


(Kida & Takaoka, 1988)



(Aref & Zawadzki, 1991)

Steady torus knots under LIA ($\mathbf{u}_{\text{LIA}} = c\hat{\mathbf{b}}$)



$\left. \begin{array}{l} \text{Levi-Civita, 1932} \\ \text{Da Rios, 1933} \end{array} \right\}$

- **Kida's class: existence of torus knot solutions $\mathcal{T}_{p,q}$ ($p > 1, q > 1$ co-prime integers) in terms of incomplete elliptic integrals:**

(Kida, 1981)

$$\left\{ \begin{array}{l} r^2 = F_r(J) \\ \alpha = F_\alpha(E) \\ z = F_z(\Pi) \end{array} \right.$$

- **Solutions $\mathcal{T}_{p,q}$ in explicit analytic closed form:**

(Ricca, 1993)

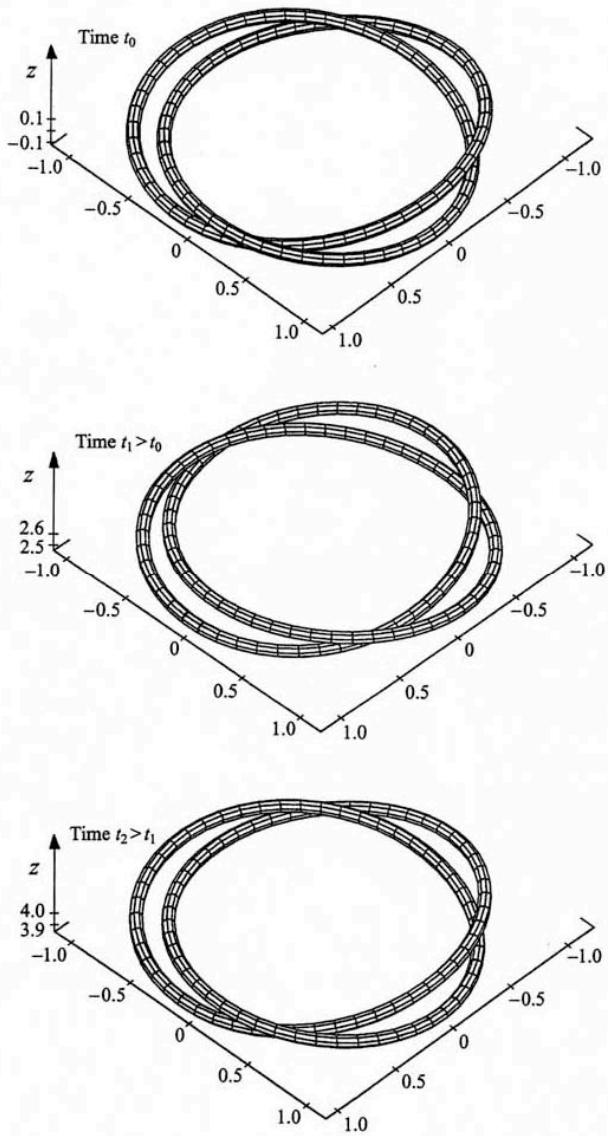
$$\left\{ \begin{array}{l} r = r_0 + \varepsilon \sin \frac{w\xi}{r_0} \\ \alpha = \frac{s}{r_0} + \frac{\varepsilon}{wr_0} \cos \frac{w\xi}{r_0} \\ z = \frac{\bar{t}}{r_0} + \varepsilon \left(1 - \frac{1}{w^2} \right)^{1/2} \cos \frac{w\xi}{r_0} \end{array} \right.$$

- **Linear stability criterium: given $w = q/p$, then**

“ $\mathcal{T}_{p,q}$ steady & stable iff $w > 1$ ”

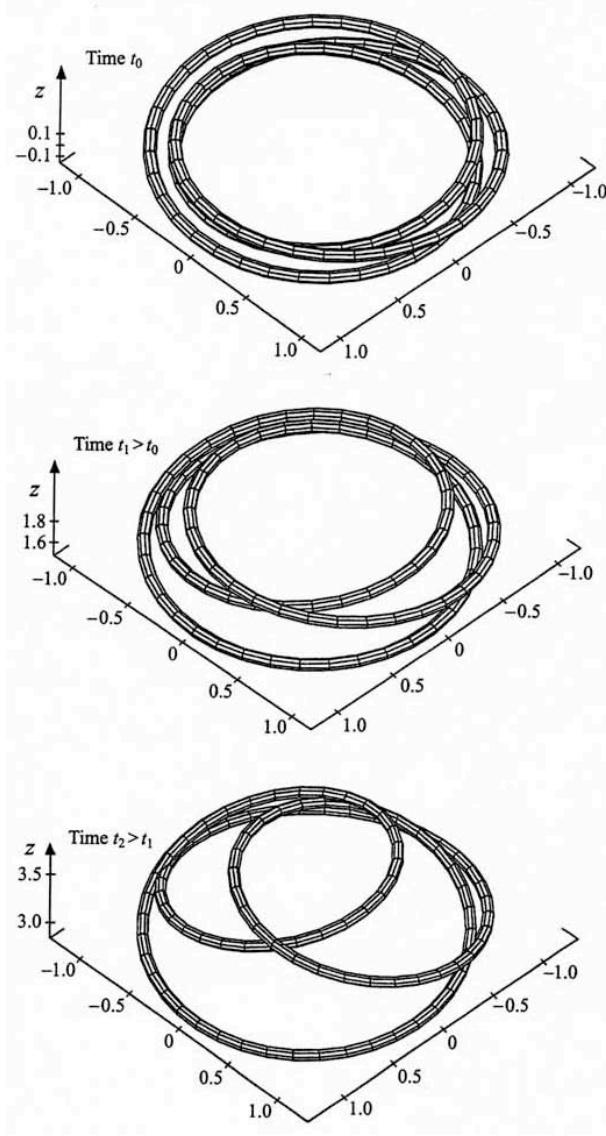
Numerical evolution of $\mathcal{T}_{p,q}$ under LIA

30-35 radii



$\mathcal{T}_{2,3}$ ($w > 1$)

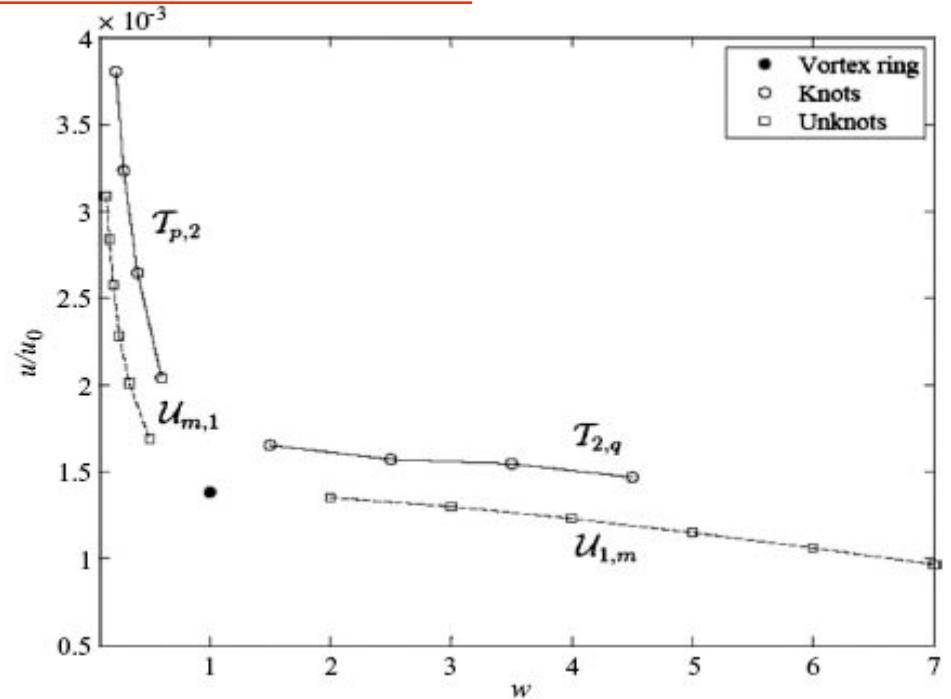
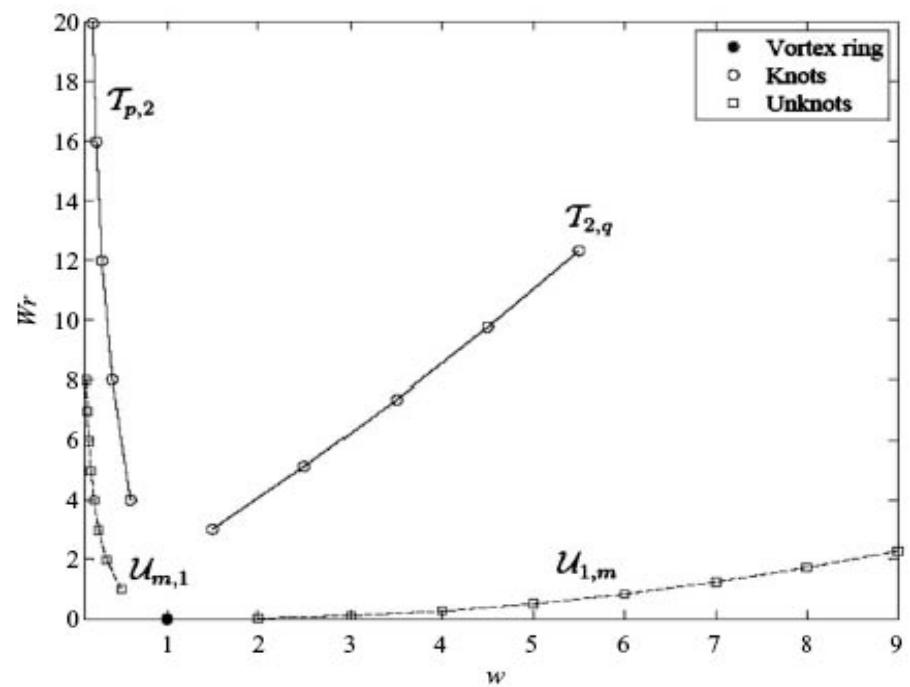
3-5 radii



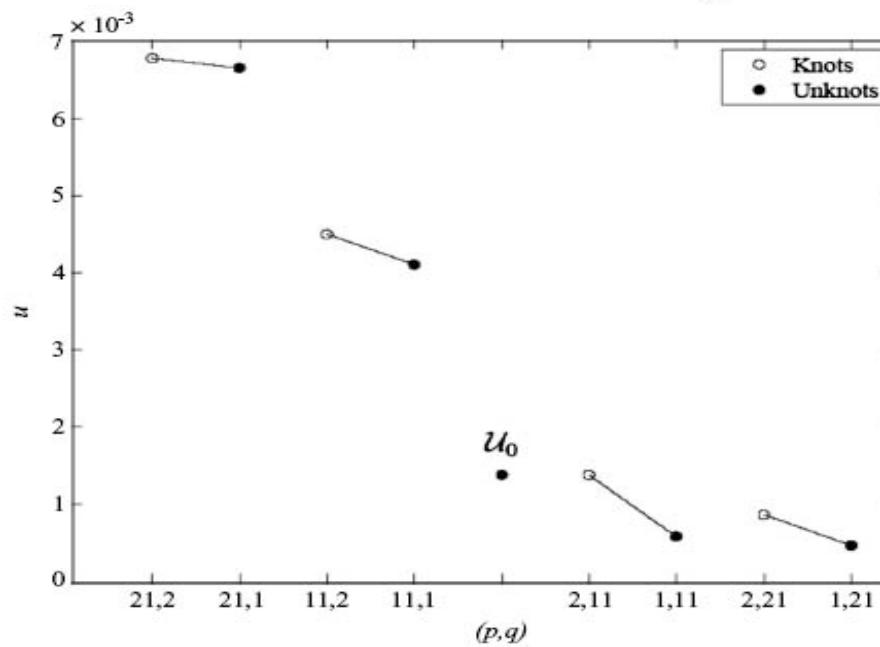
$\mathcal{T}_{3,2}$ ($w < 1$)

(Ricca et al., JFM 391, 1999)

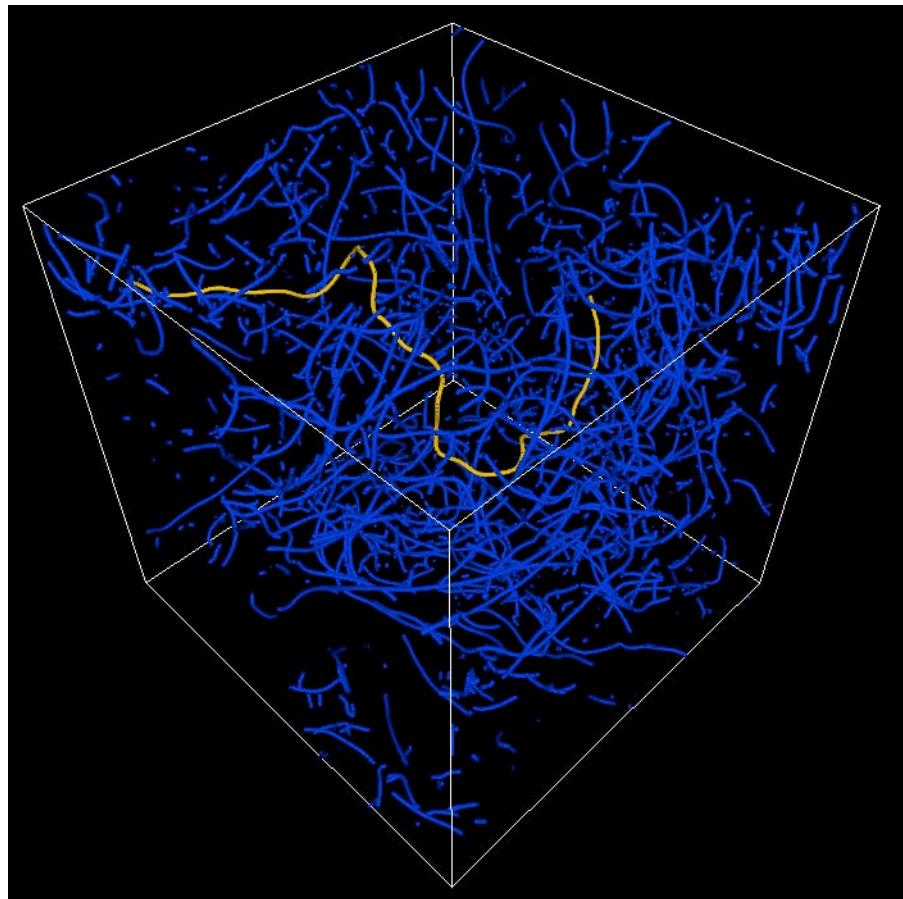
LIA knots and unknots: writhing and velocity vs. $w = q/p$



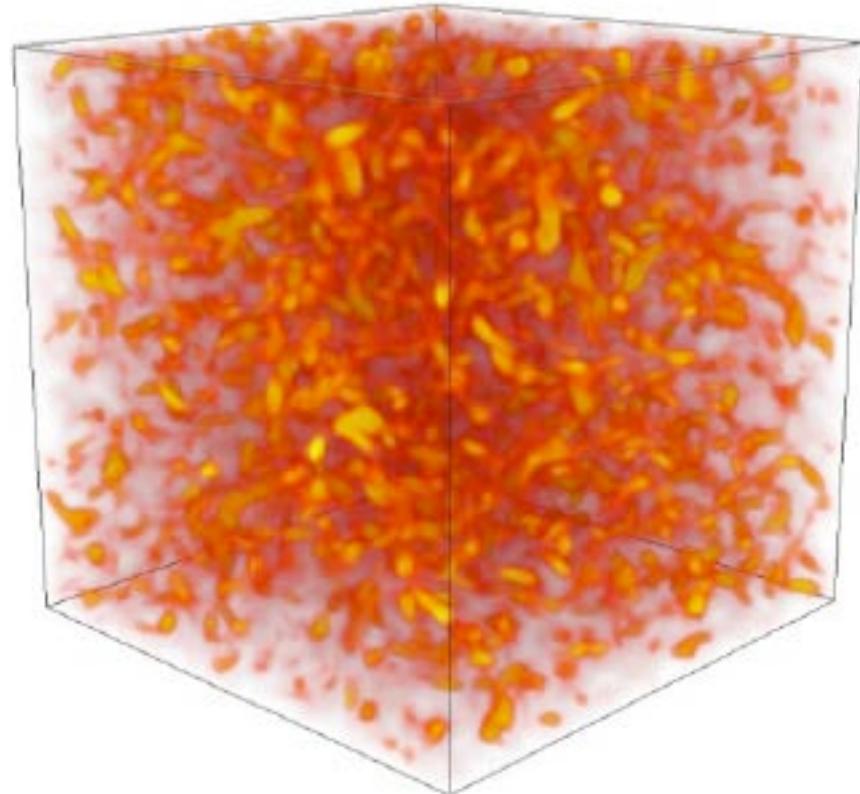
Maggioni et al.,
Phys Rev. E 82, 2010



Vorticity localization in classical and quantum fluids



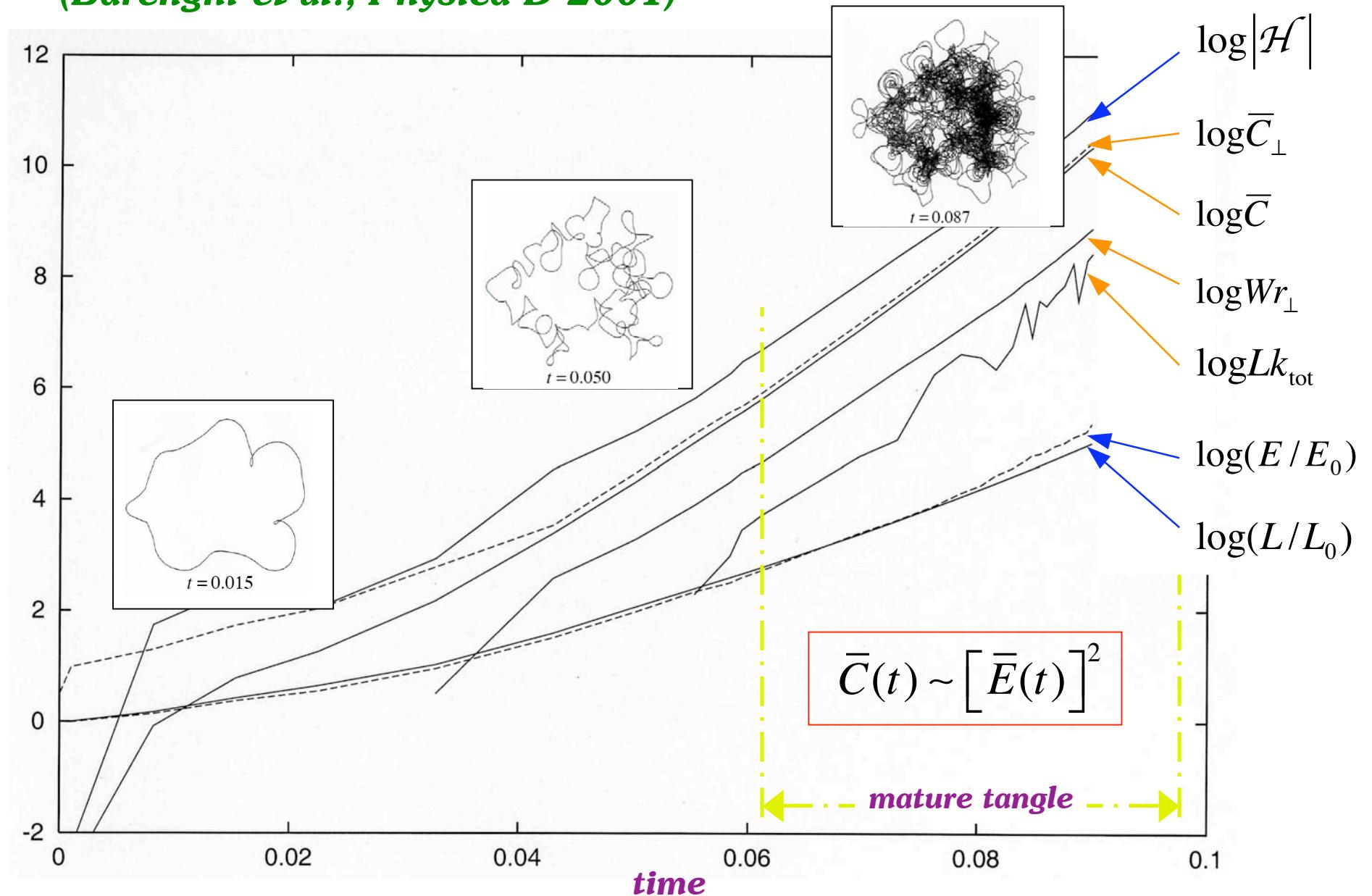
Kida et al.
(Toki-Kyoto 2002)



Baggaley et al.
(EPL 2012)

Energy-complexity relation for vortex tangles

(Barenghi et al., Physica D 2001)



Jones polynomial of fluid knots from helicity

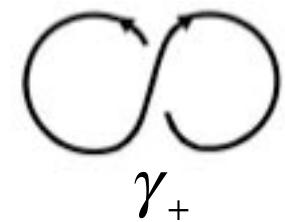
Let $H \equiv \int_{V(\mathcal{K})} \mathbf{u} \cdot \boldsymbol{\omega} d^3X = \sum_i K_i \oint_{\mathcal{K}_i} \mathbf{u}_v \cdot d\mathbf{l}$ and set $K_i = 1 \quad \forall i$. Then

- **Theorem (Liu & Ricca, 2012).** Let \mathcal{K} denote a fluid knot. If the helicity of \mathcal{K} is $H = H(\mathcal{K})$, then

$$e^{H(\mathcal{K})} = e^{\oint_{\mathcal{K}} \mathbf{u}_v \cdot d\mathbf{l}}$$

appropriately re-scaled, satisfies the skein relations of the Jones polynomial $V = V(\tau)$.

- In general: $\underline{\tau = e^{-4\lambda H(\gamma_+)}}$, $(0 \leq \lambda \leq 1)$.



- For a homogeneous tangle of knots and links of same circulation K , we have

$$\bar{\lambda} = \langle \lambda \rangle = \frac{1}{2}, \quad \langle H(\gamma_+) \rangle = \frac{K^2}{2},$$

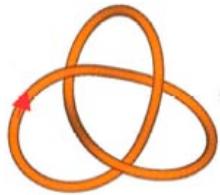
hence

$$\underline{\tau = e^{-K^2}}$$

Tackling structural complexity by knot polynomials

$$V(\mathcal{K}(\tau)) \rightarrow V(\mathcal{K}(\kappa)) = f(\mathcal{K}; \kappa)$$

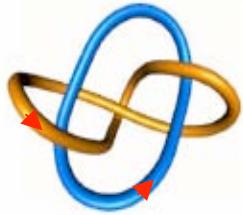
- Examples: (i) trefoil knots



(a) \mathbf{T}^L (left-handed): $V(\mathbf{T}^L) = e^{\kappa^2} + e^{3\kappa^2} - e^{4\kappa^2}$

(b) \mathbf{T}^R (right-handed): $V(\mathbf{T}^R) = e^{-\kappa^2} + e^{-3\kappa^2} - e^{-4\kappa^2}$

- (ii) Whitehead link:



(a) $W_+ =$ (b) $W_- = W :$

$$V(W) = e^{-\frac{3}{2}\kappa^2} \left(-1 + e^{\kappa^2} - 2e^{2\kappa^2} + e^{3\kappa^2} - 2e^{4\kappa^2} + e^{5\kappa^2} \right)$$

- Future work:

- extension to Vassiliev finite type invariants, Kovhanov homology and Heegaard Floer theory;
- implementation of topological analysis in advanced visiometrics for predictive diagnostics of vortical flows.

Fluid knots in the press

ISSN 1751-8113

Journal of Physics A
Mathematical and Theoretical

Volume 45 Number 20 25 May 2012

BRAIN FACTOR

I polinomi della complessità

Lunedì 18 Dicembre 2012 12:54 - Pagine: Nella: Mat.

Li hanno chiamati i "polinomi che governano il mondo". Il matematico Renzo Ricca (foto) dei laboratori di Milano-Biccoca ha studiato fenomeni come i vortici e gli eventi naturali complessi. La scoperta ha pregiudizi sui giornali di scienze. I polinomi che governano il mondo

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Tackling the complexity of fluid knots

Fluid flows may exhibit very complex behaviors that escape traditional modeling. Recent progress in topological techniques offers new ways to tackle this difficult outstanding problem.

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Back along the ring into the air is not so hard as it seems, but trying to blow smoke rings to form knots and links is a challenge for mathematicians to capture their complexity. Due to the formidable progress in geometric and knot theory, we now have new tools to tackle the fundamental aspects of complex fluid motion. Knot theory, for example, has made significant topological progress in terms of polynomial invariant quantities associated with knot or link. On the other hand, provides us with helicity, a conserved quantity of official fluid motion.

In knot theory, we now have the chance to take advantage of both worlds. We have derived one of the most important knot invariants, the Jones polynomial, in terms of the helicity of fluid knots. Hence providing new means to analyze knot theory in terms of measurable quantities. This is done by demonstrating that the skein relations that define the Jones polynomial can be worked out from the local contributions to the helicity of individual strands. By applying standard reduction rules, we can then compute the Jones polynomial of fluid knots and links of any topological complexity (see the figure).

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Figure. Reduction schemes used to compute the Jones polynomial. Top: diagrams (a) left-handed and (b) right-handed trefoil knots. The bottom diagrams are obtained by switching an over-crossing (encircled in the dashed circle in top diagrams) into an under-crossing and a non-crossing of parallel strands. By using these reduction scheme recursively, any complex knot or link can be reduced to simple, known configurations.

(a) (b)

This result opens up new horizons and directions of work, both from a theoretical viewpoint, where binatorial aspects of classical knot theory merge with topology, and from a more applied aspect, where knot theoretical information can be used in direct numerical simulations of fluid flows to perform a real-time analysis of energy-complexity reported in *J. Phys. A: Math. Theor.* **45** 20501

Ricerca italoaustraliana. Studiosi al lavoro sui polinomi

Eventi naturali 'predetti' da formule matematiche

MILANO — Nuovi software per prevedere l'evoluzione di incontrollabili fenomeni naturali potranno essere sviluppati grazie alle nuove formule matematiche messe a punto da ricercatori coordinati da Renzo Ricca dei dipartimenti di Matematica e Applicazioni dell'università di Milano-Biccoca. Le nuove formule (polinomi) consentono di misurare fenomeni come i vortici e di prevedere l'evoluzione di eventi naturali complessi come le turbolenze di una cascata d'acqua o le discordanti interazioni dei campi magnetici sul Sole o nelle altre stelle. Grazie a loro si apre la strada alla modellizzazione di sistemi sempre più complessi, come appunto i vortici, non più sperimentando ma quantificando il cambiamento in tempo reale, man mano che il fluido si muove davanti ai nostri occhi. Lo studio è pubblicato sul *Journal of Physics* condotto in collaborazione con il gruppo di Xin Liu, dell'università di Sidney.

I ricercatori descrivono la scoperta di nuove tecniche matematiche per affrontare lo studio di complessi e grovigli fluidi anellettati, sfruttando i più recenti progressi nella teoria matematica dei nodi (un settore della topologia che si occupa dello studio qualitativo delle forme). Il disordinato turbinio di flussi, fluidi e campi magnetici forma strutture fluide complesse, in cui le forze di vena si distinguono come un gruppo di voci in un insieme di diverse e distinte continuità. Per descrivere questa dinamica non sono sufficienti i metodi classici per elaborare i classici modelli matematici, basati sullo studio di equazioni differenziali semplificate, modelli statistici o geometria elementare. Grazie ai formidabili progressi fatti in questi ultimi anni, in particolare dalla teoria dei nodi, e ora possiamo ideare di cosa seguire nel tempo l'andamento e lo sfaldamento di filamenti fluidi nello spazio.

Il risultato della ricerca non solo apre un nuovo orizzonte in quel che si chiama "dinamica topologica", ma offre nuove possibilità per studiare fenomeni complessi, sia in aspetti fondamentali della ricerca fisica e biologica, sia nel futuro campo delle applicazioni. Fra queste, lo sviluppo di software per rendere sempre più precisa e raffinata la predicitività di fenomeni naturali.

Financial support from the NSW Postdoctoral Fellowship program of the University of Sydney, XL and his kind hospitality of the Ennio De Giorgi Mathematical Research Center of the Scuola Normale Superiore di Pisa are acknowledged. The authors thank the anonymous referee for useful comments and suggestions. This work was carried out at the School of Mathematical Physics in the University of Sydney, Australia.

Renzo L. Ricca and Xin Liu.

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