

Eikonal Theory

→ Rays, Eikonal Theory and Wave Propagation.

QV:

eikonal → icon
 (Greek) ↓
 image

→ here, seek to provide description of wave propagation in 'short wavelength' limit [N.B. How short?] - see HW on parabolic wave equation.

- relevant to semi-classical limit of QM
- description is in terms of rays - paths followed by wave
- much of mechanics motivated by ray theory

Now: previous

- From HW, Fermat's minimum time principle (1662)

d.e. $T = \int_1^2 \frac{ds}{c(x)} = \frac{1}{c_0} \int_1^2 ds \underbrace{n(x)}_{\text{index}}$

travel time ray Lagrangian

$\delta T = 0 \Rightarrow$ ray path.

Generalizing the HW:

Fermat \Rightarrow

$$0 = \delta \int_1^2 n(\underline{x}(s)) ds$$

$$= \delta \int_1^2 n(\underline{x}(s)) \left(\frac{d\underline{x}}{ds} \cdot \frac{d\underline{x}}{ds} \right)^{1/2} ds \quad (\text{dummy time})$$

$$= \delta \int_1^2 L ds$$

$s \equiv \text{ray path parameter}$
 $1 \rightarrow 2$

 \Rightarrow

$$0 = \int_1^2 \left(\frac{\partial L}{\partial \underline{x}} \cdot d\underline{x} + \frac{\partial L}{\partial \left(\frac{d\underline{x}}{ds} \right)} \cdot d \left(\frac{d\underline{x}}{ds} \right) \right)$$

$$= \text{e.p.} + \int_1^2 \left(\frac{\partial L}{\partial \underline{x}} \cdot d\underline{x} - \frac{d}{ds} \left(\frac{\partial L}{\partial \left(\frac{d\underline{x}}{ds} \right)} \right) \cdot d\underline{x} \right)$$

 \Rightarrow

$$\frac{\partial L}{\partial \underline{x}} - \frac{d}{ds} \left(\frac{\partial L}{\partial \left(\frac{d\underline{x}}{ds} \right)} \right) = 0$$

$$L = n(\underline{x}(s)) \left(\frac{d\underline{x}}{ds} \cdot \frac{d\underline{x}}{ds} \right)^{1/2}$$

Crank \Rightarrow

if $|\dot{x}| = \left[\frac{dx}{ds} \frac{dx}{ds} \right]^{1/2}$

$$|\dot{x}| \frac{\partial n}{\partial x} - \frac{d}{ds} \left(n(x) \frac{\dot{x}}{|\dot{x}|} \right) = 0$$

→ general expression

→ $\partial n / \partial x \Leftrightarrow$ effective force on ray
($U \Leftrightarrow n$)

→ $n(x) \frac{\dot{x}}{|\dot{x}|} \Leftrightarrow$ defines generalized momentum analogue.

Note: $\left(n(x) \frac{dx}{ds} \right)$
 $ds^2 = dx \cdot dx$
 so $|\dot{x}| = 1$

$$\Rightarrow \frac{\partial n}{\partial x} - \frac{d}{ds} \left(n(x) \frac{dx}{ds} \right) = 0$$

is equivalent.

→ A bit of geometry:

$$\frac{d}{ds} \left(n(x) \frac{dx}{ds} \right) - \frac{\partial n}{\partial x} = 0 \quad \rightarrow \text{ray equation}$$

→

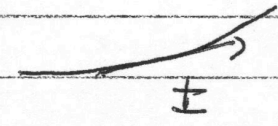
$$n(x) \frac{d^2 x}{ds^2} + \left(\frac{\partial n}{\partial x} \cdot \frac{dx}{ds} \right) \frac{dx}{ds} = \frac{\partial n}{\partial x} n(x)$$

$$\boxed{\frac{d^2 x}{ds^2} = \frac{1}{n(x)} \frac{\partial n}{\partial x} - \frac{1}{n(x)} \left(\frac{\partial n}{\partial x} \cdot \frac{dx}{ds} \right)} \quad t = \frac{dx}{ds}$$

What does it mean?

→ $\frac{dx}{ds}$ is unit tangent to ray

i.e. $ds ds = dx \cdot dx$

$t = \frac{dx}{ds}$ 

∞

→ $d^2 x / ds^2$ corresponds to ray curvature K .

$1/|K| \equiv$ effective radius of curvature
 $K \equiv$ curvature

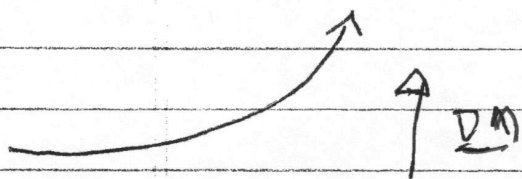
so

$$\underline{K} = \frac{1}{n} \underline{\nabla} n - \frac{1}{n} (\underline{t} \cdot \underline{\nabla} n) \underline{t}$$

$$= \frac{1}{n} (\underline{\nabla} n \cdot \hat{n}_0) \hat{n}_0$$

↓
 unit normal to path

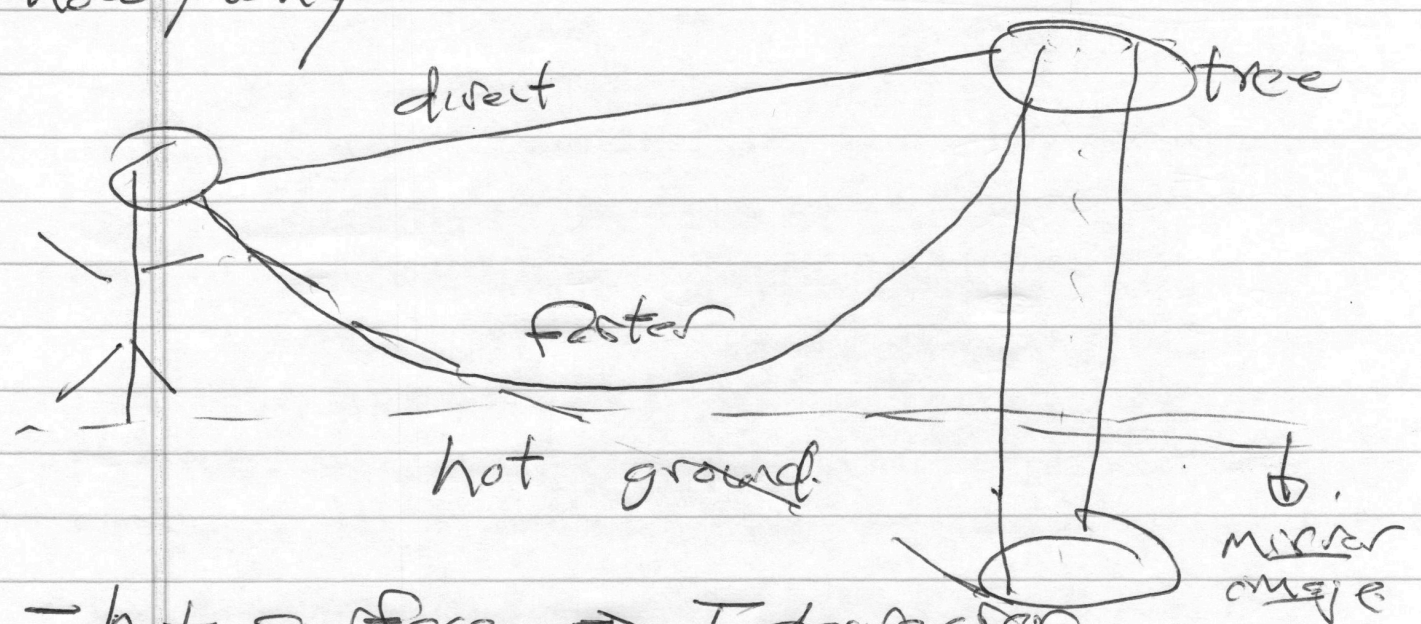
Loosely put, rays curve toward region of increasing index.



→ Mirages

- mirages are optical illusions of reflection from water, etc. which occur infrequently.

- how / why




- hot surface \Rightarrow T decreases
air density increases with height

- index $n \sim$ density

- so, observer sees direct path
image and curved path - index of
mirror image

- if no tree \rightarrow blue sky \rightarrow
appears like water \rightarrow mirage

3c. 

- so reasonable to take
index $\sim z$

$$n(z) = n_0 (1 + \kappa z)$$

Now, Fermat \Rightarrow ray from:

$$\delta \int (1 + (dz/dx)^2)^{1/2} n(z) = 0$$

$$\frac{d}{dx} \left(\frac{n(z)}{1 + (dz/dx)^2} \frac{dz}{dx} \right) = \left(1 + \left(\frac{dz}{dx} \right)^2 \right)^{1/2} \frac{dn}{dz}$$

$$\Rightarrow \frac{dz}{dx} = \dot{z}$$

$$\frac{d}{dx} \left(\frac{n_0(1 + \alpha z)}{(1 + \dot{z}^2)^{1/2}} \dot{z} \right) = n_0(1 + \dot{z}^2)^{1/2} \alpha$$

For ~~small angles~~ horizontal rays,

$$\dot{z}^2 \ll 1$$

$$\alpha z \ll 1$$

\Rightarrow

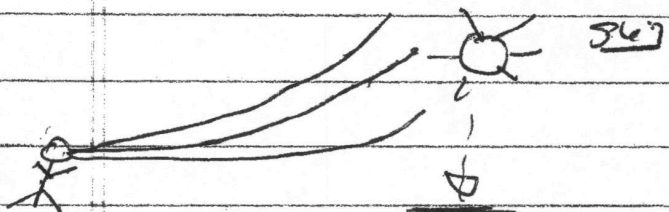
$$\frac{d^2 z}{dx^2} \approx \alpha$$

" then have:

$$z(x) = \left(\frac{\alpha}{2} x^2 + \underbrace{\tan \theta_0}_{\text{inclination}} x + z_0 \right)$$

$$\begin{array}{c} \theta_0 \\ \hline z_0 \end{array}$$

then rays diverge parabolically,



apparent location
(shimmering, bright light)

⇒ mirage

(appears like reflection
from water)

Origin of shimmer? ⇒ conv. turbulence

Now, consider:

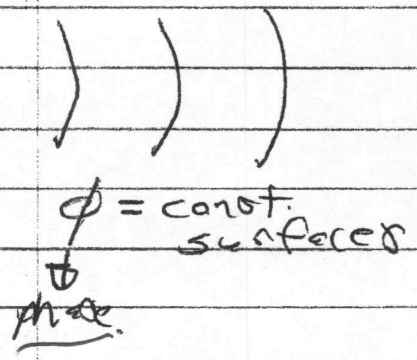
→ Helmholtz Eqn.

$$\nabla^2 \psi + \frac{\omega^2}{c(x)^2} \psi = 0$$

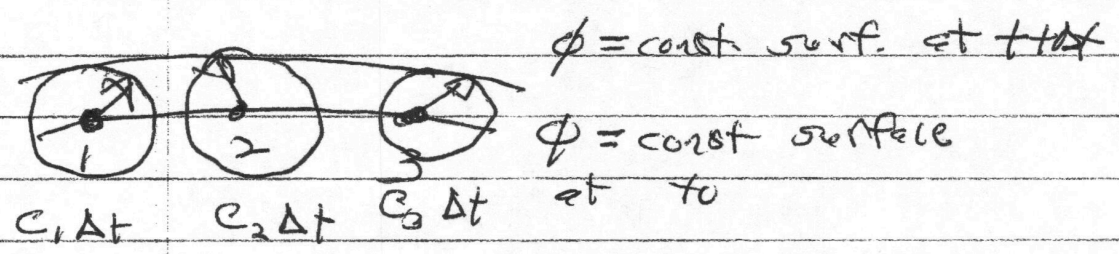
\rightarrow index

$$1/c(x)^2 \equiv \frac{n(x)^2}{c_0^2} \rightarrow \text{ref. speed}$$

→ consider phase front



Now, to describe propagation:

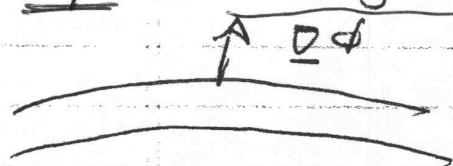


i.e. each point on surface $\phi = \text{const}$ at t emits spherical disturbance.

Sum of spheroidal disturbances
defines new constant phase surface.
Curvature due $c(x)$.

Envelope of spheres \Rightarrow wave front at $t + \Delta t$

- rays orthogonal to wave fronts.



\rightarrow ray
motion
of
Hamiltonian
mech.

Now, \underline{d} infinitesimal displacement vector mech.

along ray $\equiv \underline{d\underline{\Gamma}}$

i.e. $\underline{d\underline{\Gamma}} \parallel \underline{\nabla\phi}$

then, since equivalent to advance
in space or time,

$$\underline{\nabla\phi} \cdot \underline{d\underline{\Gamma}} = \omega dt$$

$$|\underline{\nabla\phi}| |\underline{d\underline{\Gamma}}| = \omega dt$$

$$dt = \underline{d\underline{\Gamma}} / c \quad (\text{by definition})$$

$$\Rightarrow |\underline{\nabla\phi}| |\underline{d\underline{\Gamma}}| = \omega \frac{\underline{d\underline{\Gamma}}}{c}$$

$$|\underline{\nabla}\phi| = \omega/c$$

$$\Rightarrow \boxed{(\underline{\nabla}\phi)^2 = \omega^2/c^2}$$

= eikonal equation

⇒ eqn. for spatial evolution of ϕ

[Reduces wave eqn to phase eqn.]

N.B. - Can obtain directly from Helmholtz Eqn.

$$\nabla^2 \psi + \frac{\omega^2}{c(x)^2} \psi = 0$$

$$\psi = A e^{i\phi(x)/\epsilon} \quad (\text{WKBJ})$$

$\epsilon \rightarrow 0$
(short wavelength)

⇒

$$\left[-\frac{(\underline{\nabla}\phi)^2}{\epsilon^2} + i \frac{\nabla^2 \phi}{\epsilon} + 2i \frac{\underline{\nabla}A \cdot \underline{\nabla}\phi}{\epsilon} + \nabla^2 A \right] e^{i\phi} = -\frac{\omega^2}{c(x)^2} A e^{i\phi}$$

so dominant balance is

$$+\frac{(\underline{\nabla}\phi)^2}{\epsilon^2} = \frac{\omega^2}{c(x)^2}$$

now about $\psi \in \phi$.

- note erkonel lowers order of problem \Rightarrow first order pde.

Now, by construction

$\underline{\partial\phi} \cdot d\underline{\sigma} \equiv$ net phase increment along ray.

so

$$\underline{\partial\phi} = \underline{k} = \underline{k}(\underline{x})$$

in sense of WKB.

(n.b. generally, $\partial\phi/\partial t = -\omega$)

$$\begin{aligned} \phi &= \int \underline{k} \cdot d\underline{x} = \int \underline{\partial\phi} \cdot d\underline{x} \\ &= \int \underline{k} \cdot d\underline{\sigma} \end{aligned}$$

$$\psi = A \exp \left[i \left(\int \underline{k} \cdot d\underline{x} - \omega t \right) \right]$$

is erkonel approximation to wave fun.

N.B. $\rightarrow \underline{k}$ specifies ray direction
orthog. to ϕ (phase) surfaces.

\rightarrow Now, seek equations which evolve ray path in time, space i.e.
give - ray position \underline{x} as fcn of time.
- ray direction \underline{k}

\Rightarrow defines mechanical problem.

a.) Poor Man's Version

For linear waves have $\omega = \text{const.}$

Since $\omega = \omega(\underline{k}, \underline{x}) \Rightarrow \omega(\underline{x}, \underline{k})$ ^{Ray}

$$\frac{d\omega}{dt} = 0 = \frac{\partial \omega}{\partial t} + \frac{\partial \omega}{\partial \underline{k}} \cdot \frac{d\underline{k}}{dt} + \frac{\partial \omega}{\partial \underline{x}} \cdot \frac{d\underline{x}}{dt}$$

$$\Rightarrow \begin{aligned} \frac{d\underline{k}}{dt} &= -\frac{\partial \omega}{\partial \underline{x}} \\ \frac{d\underline{x}}{dt} &= \frac{\partial \omega}{\partial \underline{k}} = \underline{v}_g \end{aligned}$$

eikonal equations

Hamiltonian EOMS

Maths of course:

$$\omega^2 = c(x)^2 k^2$$

$$2\omega d\omega = 2k \cdot dk \cdot c(x)^2$$

$$d\omega = \hat{k} \cdot dk \cdot c(x)$$

$$k = k \hat{k}$$

$$\hat{k} = \frac{\nabla \phi}{|\nabla \phi|}$$

$$d\omega/dk = c(x) \hat{k}$$

= group velocity.

$$\frac{d\omega}{dx} = \frac{\partial}{\partial x} [c(x)^2 k^2]^{1/2} = k \frac{\partial c(x)}{\partial x}$$

∞

$$\frac{dx}{dt} = c(x) \hat{k}$$

$$\frac{dk}{dt} = -k \frac{\partial c(x)}{\partial x}$$

$c(x)$
profile
determines
ray path.

eikonal equation for acoustics

b.) More Rigorously ----

$$\Phi = \int [k \cdot dx - \omega dt] \rightarrow \text{total phase}$$

$$dS = L dt$$

$$\Delta = (\underline{p} \cdot \underline{\dot{x}} - H) dt$$

10

$$d\Phi = \underline{k} \cdot d\underline{x} - \omega dt = (\underline{k} \cdot \underline{\dot{x}} - \omega) dt$$

Now, assert ray will follow path which extremizes Φ , i.e. minimizer accumulated phase.

Note analogy of phase and action.

∴ later demonstrate connection to Fermat.

$$\delta\Phi = \delta \int [\underline{k} \cdot d\underline{x} - \omega dt] = 0$$

$$= \int \left[\delta \underline{k} \cdot d\underline{x} + \underline{k} \cdot \delta d\underline{x} \right]$$

$$- \left(\frac{\partial \omega}{\partial \underline{k}} \cdot \delta \underline{k} + \frac{\partial \omega}{\partial \underline{x}} \cdot \delta \underline{x} \right) dt$$

as usual, $\delta \underline{x} = \delta \underline{k} = 0$ at end points.

So integrating by parts:

$$\delta\Phi = \int \left[\delta \underline{k} \cdot d\underline{x} - d\underline{k} \cdot \delta \underline{x} \right] + \text{e.s.p.}$$

$$= \int \left[\left(\frac{\partial \omega}{\partial \underline{k}} \cdot \delta \underline{k} \right) + \left(\frac{\partial \omega}{\partial \underline{x}} \cdot \delta \underline{x} \right) \right] dt$$

$\underline{\dot{x}} = \left(\frac{\partial \omega}{\partial \underline{h}} \right) dt$

$d\underline{h} = - \left(\frac{\partial \omega}{\partial \underline{x}} \right) dt$

$\underline{\dot{x}} = \frac{\partial \omega}{\partial \underline{h}}$ $\underline{\dot{h}} = - \frac{\partial \omega}{\partial \underline{x}}$

→ eikonal equations

Note:

→ evolve ray in $\underline{x}, \underline{h}$ phase space.

\downarrow position \downarrow direction
momentum

→ Hamiltonian equations for ray in

$(\underline{x}, \underline{h})$ phase space.

i.e.

$$\frac{\partial}{\partial \underline{x}} \cdot \frac{d\underline{x}}{dt} + \frac{\partial}{\partial \underline{h}} \cdot \frac{d\underline{h}}{dt} = \frac{\partial}{\partial \underline{x}} \cdot \frac{\partial \omega}{\partial \underline{h}} - \frac{\partial}{\partial \underline{h}} \cdot \frac{\partial \omega}{\partial \underline{x}} = 0.$$

→ since eikonal equations Hamiltonian,
can define:

$\rho(\underline{x}, \underline{k}, t) \equiv$ wave density
in $\underline{x}, \underline{k}$ phase space

$N(\underline{x}, \underline{k}, t)$

- wave action density
- \sim Wigner dist.
- \sim intensity

and use Liouville's Thm:

$\hbar \rightarrow$ boundary

$$\frac{\partial \rho}{\partial t} + \underline{v}_{gr} \cdot \frac{\partial \rho}{\partial \underline{x}} - \frac{\partial \omega}{\partial \underline{x}} \cdot \frac{\partial \rho}{\partial \underline{k}} = 0$$

full eq

$$\frac{\partial \rho(\underline{x}, t)}{\partial t} + \underline{D} \cdot \underline{v}_{gr} \rho = 0$$

- wave kinetic eqn.
- relates ρ , and intensity, to $C(\underline{x})$ profiles, for acoustics

$$\frac{\partial \omega}{\partial t} = 0$$

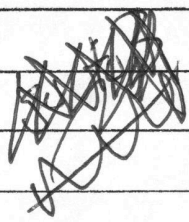
$$\frac{\partial \rho}{\partial t} + \underline{D} \cdot (\underline{v}_{gr} \rho) = 0$$

- gives intensity evolv.

- applications in radiation hydro,
quasi-particle evolution, etc.

Obvious analogy: (Hamiltonian systems)

<u>Particles</u>		<u> Rays</u>
H	}	ω
H P		H h
Z		\underline{x}
S		ϕ



→ Eikonal Theory; Supplement

Recall!

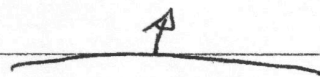
- For Helmholtz Eqn, derived:

$$(\nabla\phi)^2 = \frac{\omega^2}{c(x)^2} \rightarrow \text{eikonal eqn.}$$

↳ inhomogeneous speed.

$$\psi \sim A e^{i\phi}$$

- as rays & phase fronts



$$\nabla\phi \equiv \underline{k} = k(x)$$

∫ d \underline{k} WKB

$$\omega = -\frac{\partial\phi}{\partial t}$$

∥

Φ

↓

$$\psi = A \exp \left[i \left(\int \underline{k}(x) \cdot d\underline{x} - \omega t \right) \right]$$

eikonal approx.
to wave function

- now, for ray trajectories, observe
total phase Φ

$$d\bar{\Phi} = \underline{k} \cdot d\underline{x} - \omega dt$$

$$= \left(\frac{k \cdot dx}{dt} - \omega \right) dt$$

analogous

$S \leftrightarrow \bar{\Phi}$ is the key analogy

$$S = \int L dt \Rightarrow dS = L dt$$

$$= (\dot{\phi} \dot{q} - H) dt$$

obvious analogy

$$\underline{k} \leftrightarrow \underline{p}$$

$$\underline{x} \leftrightarrow \underline{q}$$

$$\omega \leftrightarrow H$$

i.e. QM: $p = \hbar k$
 $E = \hbar \omega$

$$\frac{\partial H}{\partial t} = -\frac{\partial \omega}{\partial \underline{x}} \Leftrightarrow \frac{\partial p}{\partial t} = -\frac{\partial H}{\partial \underline{q}}$$

$$\frac{\partial p}{\partial t} = -\frac{\partial H}{\partial \underline{q}}$$

$$\frac{\partial \underline{x}}{\partial t} = \frac{\partial \omega}{\partial \underline{k}} \Leftrightarrow \frac{\partial \underline{q}}{\partial t} = \frac{\partial H}{\partial \underline{p}}$$

$$\frac{\partial \underline{q}}{\partial t} = \frac{\partial H}{\partial \underline{p}}$$

all in terms of $C(\underline{x})$:

$$\omega^2 = C(\underline{x})^2 k^2$$

$$\frac{dk}{dt} = -k \frac{\partial c(x)}{\partial x}$$

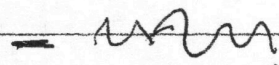
$$\frac{dx}{dt} = c(x) \hat{k}$$

N.B.

$$\rightarrow \partial \omega / \partial k \equiv v_{gr} \quad \text{group velocity}$$

What does v_{gr} mean?

Consider wave packet,


carrier k_0
spread Δk

$$\phi \sim e^{i k_0 x} F(x)$$

\downarrow carrier \downarrow envelope

$k_0 \rightarrow$ carrier

$$F(x) \sim \sum_{\Delta k} e^{i \Delta k \cdot x}$$

\downarrow envelope

So

$$\phi(x, t) \sim \sum_{\Delta k} e^{i [(k_0 + \Delta k) \cdot x - \omega(k_0 + \Delta k) t]}$$

\downarrow carrier

$$\sim e^{i (k_0 x - \omega(k_0) t)} \sum_{\Delta k} e^{i \Delta k \cdot x} e^{-i \frac{\partial \omega}{\partial k} \cdot \Delta k t}$$

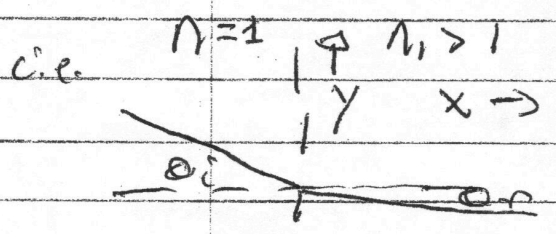
$$\phi(x, t) \sim e^{i(k_0 x - \omega t)} F\left(x - \frac{\partial \omega}{\partial k}\right)$$

⇒ rate/speed at which energy propagated. → $|\phi|^2$

N.B. $E \sim |\phi|^2 \sim |F|^2$

⇒ v_{gr} rate/speed at which energy propagated.

$$\Rightarrow \frac{dk}{dt} = -\frac{\partial \omega}{\partial x} \Rightarrow \text{Snell's Law}$$



$$\frac{dk}{dt} = -\frac{\partial \omega}{\partial x} \Rightarrow \frac{dk_y}{dt} = 0$$

$$k_{y-} = k_{y+} \Rightarrow k_- \sin \theta_i = k_+ \sin \theta_r$$

$$k_-^2 = n_0^2 \frac{\omega^2}{c_0^2} \quad k_+^2 = n_1^2 \frac{\omega^2}{c_0^2}$$

$$n_o \sin \theta_i = n_i \sin \theta_r \quad \checkmark$$

- Now, if week first principles approach

\Rightarrow extremize Φ (i.e. look for phase stationarity)

$$d\Phi = d \left[\underline{k} \cdot d\underline{x} - \omega dt \right]$$

stationarity \rightarrow
 trajectories
 i.e. Ray as particle
 (comp. full wave)

$$= d \int [\underline{k} \cdot \underline{\dot{x}} - \omega] dt$$

($t \rightarrow i\tau$
 Stokost-Basants)
 $\int d\underline{k} e^{i\Phi} \rightarrow$ packet

$$= \int \left[d\underline{k} \cdot \underline{\dot{x}} + \underline{k} \cdot d\underline{\dot{x}} - \frac{\partial \omega}{\partial \underline{x}} \cdot d\underline{x} - \frac{\partial \omega}{\partial \underline{k}} \cdot d\underline{k} \right] dt$$

but $d\underline{\dot{x}} = \frac{d}{dt} d\underline{x}$

e.p. fixed.

$$d\Phi = \underline{k} \cdot d\underline{x} \Big|_{t_1}^{t_2} + \int \left[d\underline{k} \cdot \underline{\dot{x}} - \frac{d\underline{k}}{dt} \cdot d\underline{x} \right.$$

$$\left. - \frac{\partial \omega}{\partial \underline{x}} \cdot d\underline{x} - \frac{\partial \omega}{\partial \underline{k}} \cdot d\underline{k} \right] dt$$

$$\delta \Phi \Rightarrow$$

$$\frac{dx}{dt} = \frac{\partial \omega}{\partial \hbar k} \quad , \quad \frac{dk}{dt} = -\frac{\partial \omega}{\partial x}$$

\Rightarrow Liouville's Thm \Rightarrow Wave Kinetics.

N.B.: For semi-classical limit

$$P = N \hbar k$$

$$N \leftrightarrow \rho$$

$$E = N \hbar \omega$$

assumptions

Finally, : to recover Fermat, note:

$$\delta \Phi = 0$$

$$d\phi = k \cdot dx - \omega t$$

so for any path:

$$\delta \int_{I_1}^I \underline{\Phi} = 0, \quad \underline{\Phi} = \int \underline{k} \cdot d\underline{x}$$

but

$$\underline{k} \cdot d\underline{x} = \underline{k} \cdot \frac{d\underline{x}}{ds} ds \Rightarrow$$

$$\underline{k} = \underline{\nabla} \phi = |\nabla \phi| \underline{t}$$

$$d\underline{x}/ds = \underline{t}$$

so

$$\delta \int_{I_1}^I \underline{\Phi} = \delta \int |\nabla \phi| ds$$

$$\text{but } |\nabla \phi|^2 = \omega^2 / c^2 = \frac{\omega^2}{c^2} n(\underline{x})^2$$

\Rightarrow

$$\delta \int_{I_1}^I \frac{\omega}{c} \int ds n(\underline{x}) = 0$$

$$\Rightarrow \delta \int ds n(\underline{x}) = 0 \quad \checkmark$$