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Matrix Formalism

for long-term evolution of charged particle and spin dynamics in electrostatic fields

speaker:
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The aims are



- to derive the equations for **numerical implementation** of matrix formalism for ODE solving;
- to develop tool for **Taylor series** expansion and building solution of ODE in matrix form;
- **to apply** the approach to beam dynamics modeling;

Matrix Formalism

is an integration method based on **map** building in 2-dim **matrix form**

$$\frac{dX(t)}{dt} = F(t, X)$$

$$P^{1k}(t) = \frac{1}{(k)!} \frac{\partial^k F(t, X_0)}{\partial (X^{[k]})^T}$$

$$\frac{dX(t)}{dt} = \sum_{k=1}^{\infty} P^{1k}(t) X^{[k]}$$

A solution can be found as a series with respect to the powers of initial point

$$X(t) = \sum_{k=1}^{\infty} R^{1k}(t) X_0^{[k]}$$

An example

Orbital motion of a particle in cylindrical deflector can be described by *

$$x'' + \frac{2}{R_{eq}^2} x - \frac{1}{R_{eq}^3} x^2 = 0, \quad \frac{d}{ds} \begin{pmatrix} x \\ x' \end{pmatrix} = \begin{pmatrix} x' \\ -2/R_{eq}^2 x + 1/R_{eq}^3 x^2 \end{pmatrix}.$$
$$y'' = 0,$$

In matrix form we have

$$\frac{d}{ds} \begin{pmatrix} x \\ x' \end{pmatrix} = \sum_{k=0}^{\infty} \mathbb{P}^{1k}(s) \begin{pmatrix} x \\ x' \end{pmatrix}^{[k]},$$

$$\mathbb{P}^{11} = \begin{pmatrix} 0 & 1 \\ -2/R_{eq}^2 & 0 \end{pmatrix}, \quad \mathbb{P}^{12} = \begin{pmatrix} 0 & 0 & 0 \\ 1/R_{eq}^3 & 0 & 0 \end{pmatrix}, \quad \mathbb{P}^{1k} = \mathbb{O}, \quad k = \overline{3, \infty}.$$

* Senichev Yu., Moeller S.P. Beam Dynamics in Electrostatic Rings.

An example

Following the algorithm for building matrices R^*

$$\mathbf{X}(s) = \mathbb{R}^{11}(s) (x_0, x'_0)^T + \mathbb{R}^{12}(s) \left(x_0^2, x_0 x'_0, x_0'^2 \right)^T$$

where

$$\mathbb{R}^{11}(s|0) = \begin{pmatrix} \cos(bs) & \frac{1}{b}\sin(bs) \\ -b\sin(bs) & \cos(bs) \end{pmatrix},$$

$$\mathbb{R}^{12}(s|0) = \begin{pmatrix} R_{11}^{12} & R_{12}^{12} & R_{13}^{12} \\ R_{21}^{12} & R_{22}^{12} & R_{23}^{12} \end{pmatrix},$$

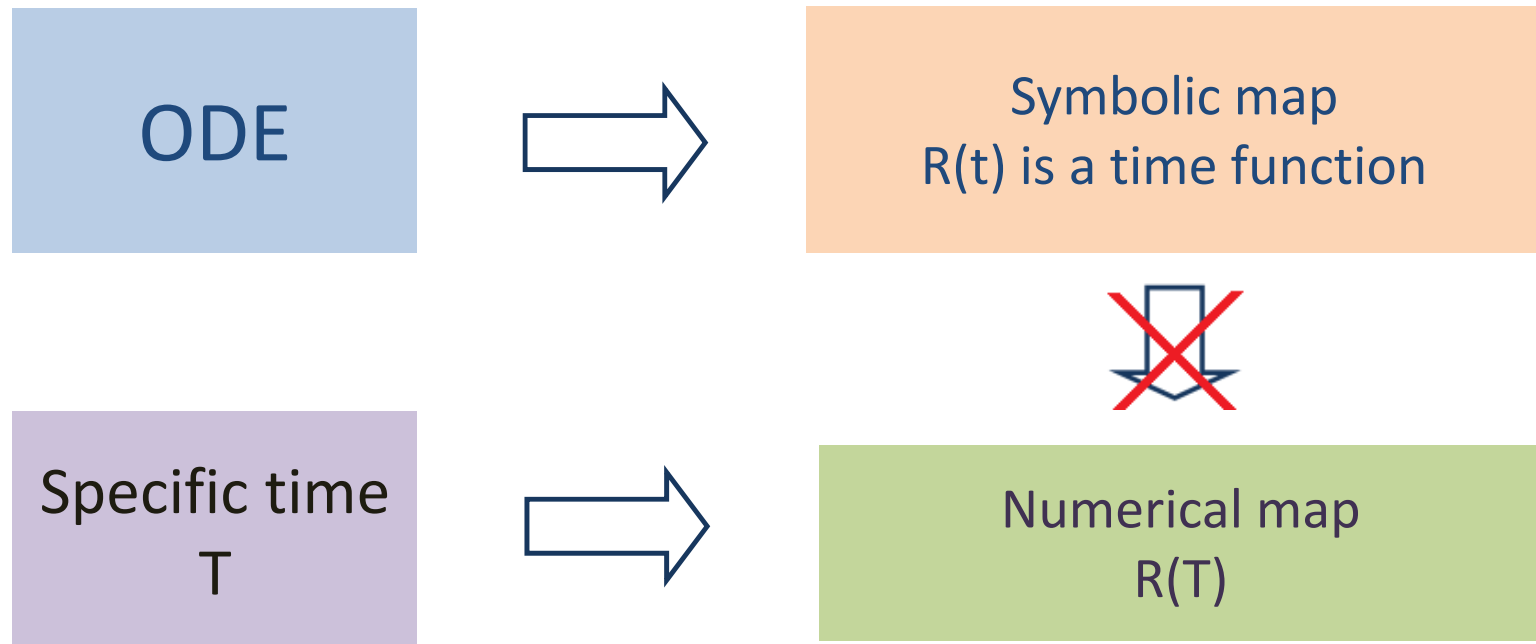
$$\begin{aligned} R_{11}^{12} &= \frac{b^2}{2^{3/2}} \left(-\frac{(\cos(2bs) - 3)}{6b} - \frac{\cos(bs)}{3b} \right), & R_{21}^{12} &= \frac{b^3}{2^{3/2}} \left(\frac{\sin(2bs)}{3b} + \frac{\sin(bs)}{3b} \right), \\ R_{12}^{12} &= \frac{b}{2^{1/2}} \left(\frac{\sin(bs)}{3b} - \frac{\sin(2bs)}{6b} \right), & R_{22}^{12} &= \frac{b^2}{2^{1/2}} \left(\frac{\cos(bs)}{3b} - \frac{\cos(2bs)}{3b} \right), \\ R_{13}^{12} &= \frac{b^2}{2^{3/2}} \left(\frac{(\cos(2bs) + 3)}{6b} - \frac{2\cos(bs)}{3b} \right), & R_{23}^{12} &= \frac{b^2}{2^{3/2}} \left(\frac{2\sin(bs)}{3b} - \frac{\sin(2bs)}{3b} \right). \end{aligned}$$

* Andrianov S. Dynamic modeling of beam control systems.

Numerical implementation

There are 2 ways for map building:

- symbolic mode;
- numerical mode.



Numerical implementation

According to the initial equation for system of ODE and its solution

$$X(t) = \sum_{k=1}^{\infty} R^{1k}(t) X_0^{[k]}$$

$$\frac{dX(t)}{dt} = \sum_{k=1}^{\infty} P^{1k}(t) X^{[k]}$$

$$\sum_{k=1}^{\infty} \frac{dR^{1k}(t)}{dt} X_0^{[k]} = \sum_{k=1}^{\infty} P^{1k}(t) X^{[k]}$$

By partial deriving of this equation we can obtain:

$$\frac{dR^{1k}(t)}{dt} = P^{1k}(t) \frac{\partial X^{[k]}}{\partial \left(X_0^{[k]} \right)^T} \quad (*)$$

Using a step-by-step integration method for solving equation (*) we can evaluate matrices R

Map building



- description of the equation of the motion and spin dynamics in analytical form (Newton-Lorentz and BMT equation);
- Taylor series expansion of these equation;
- buildin ODE with corresponds to the matrices R following to the algorithm that described above;
- evaluating elements of matrices R by a numerical integration;

Map building

$$S'_x = S_s/R + \frac{Q}{m_0 c^2} \left(G + \frac{1}{1 + \gamma} \right) ((h_s E_x - x' E_s) S_s - (x' E_y - y' E_x) S_y),$$

Lattice elements

$$\Phi(x, y) = -V + \frac{2V}{\ln \frac{R_2}{R_1}} \ln \frac{r}{R_1}$$

Data Base

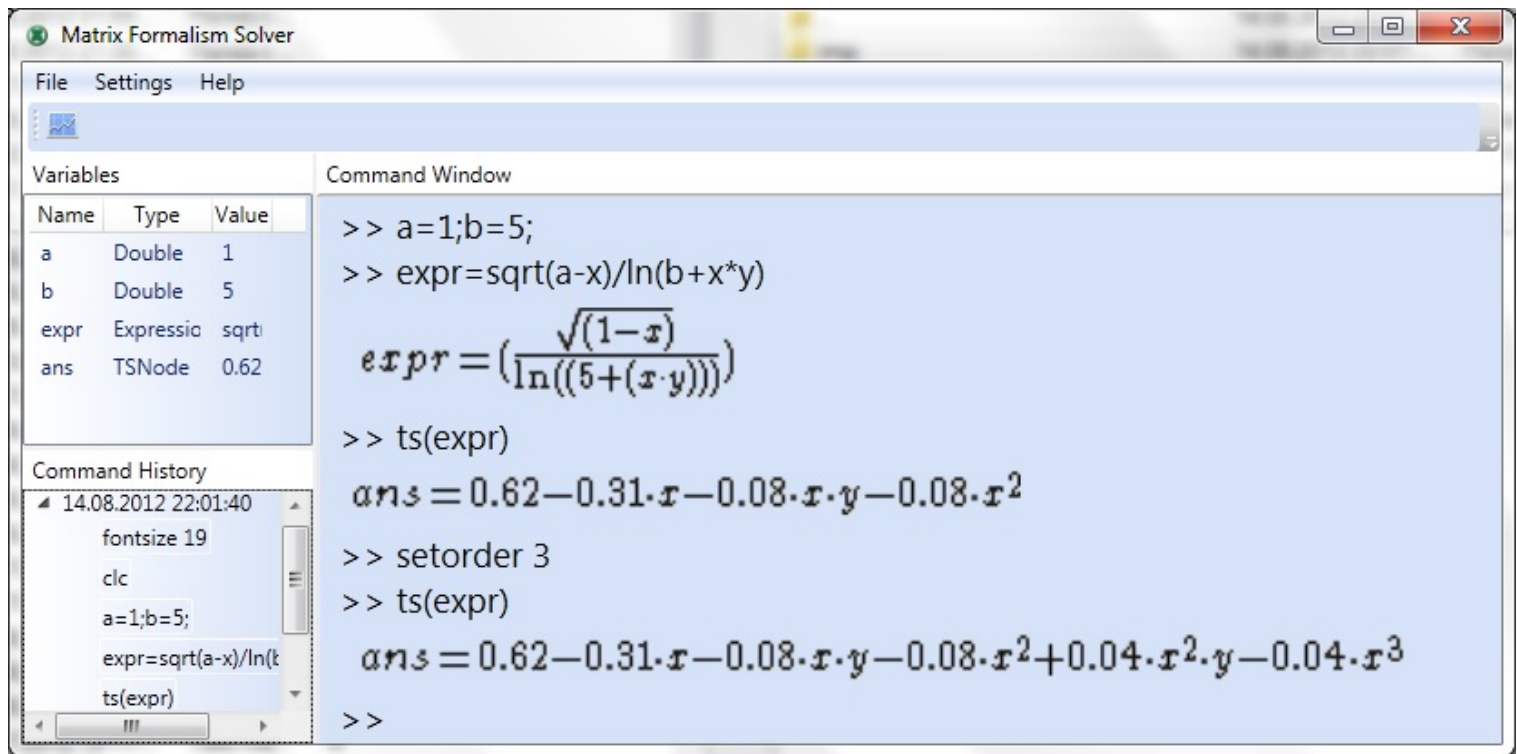
quadrupole lenses,
cylindrical deflectors,
drifts, RF, etc

Matrix Formalism Tools

- Taylor series expansion;
- Building ODE's for matrices form;
- Numerical integration;

Taylor series expansion

The libraries for automatically expansion of a nonlinear function to corresponded Taylor series up to the necessary order and symbolic interpretator have been implemented.



The screenshot shows the 'Matrix Formalism Solver' window. It features a menu bar with 'File', 'Settings', and 'Help'. Below the menu is a toolbar with a file icon. The main area is divided into three sections: 'Variables', 'Command Window', and 'Command History'.

Name	Type	Value
a	Double	1
b	Double	5
expr	Expressio	sqrt
ans	TNode	0.62

```
>> a=1;b=5;
>> expr=sqrt(a-x)/ln(b+x*y)

expr = (sqrt(1-x) / ln(5+(x*y)))

>> ts(expr)

ans = 0.62 - 0.31*x - 0.08*x*y - 0.08*x^2

>> setorder 3
>> ts(expr)

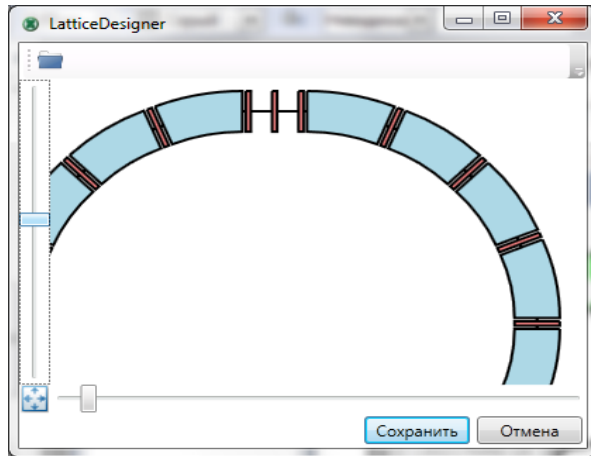
ans = 0.62 - 0.31*x - 0.08*x*y - 0.08*x^2 + 0.04*x^2*y - 0.04*x^3

>>
```

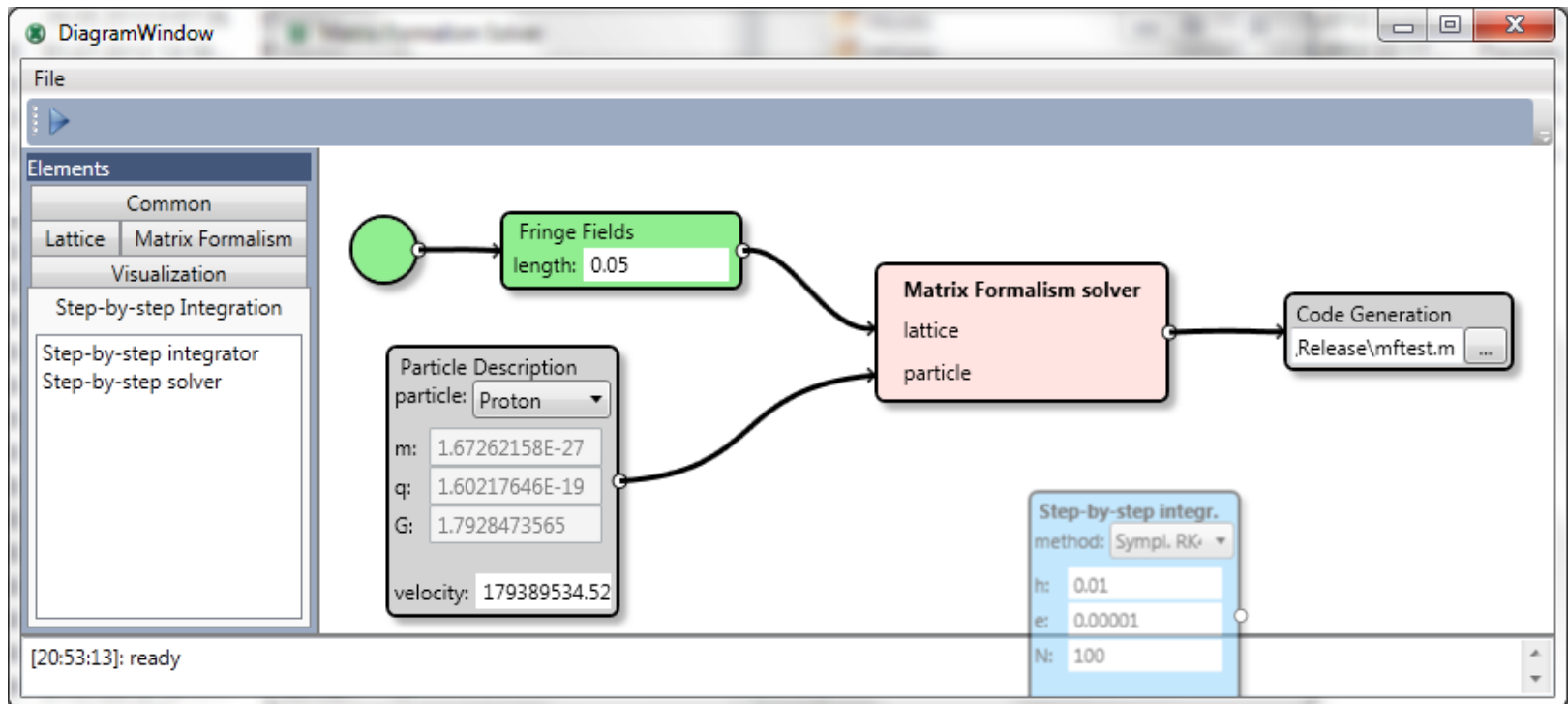
The Command History shows the following sequence of commands: '14.08.2012 22:01:40', 'fontsize 19', 'clc', 'a=1;b=5;', 'expr=sqrt(a-x)/ln(b+x*y)', and 'ts(expr)'.

The function may be a composition of elementary functions (sin(x), cos(x), tan(x), exp(x), sqrt(x), ln(x)) and operators +, -, *, /. 10

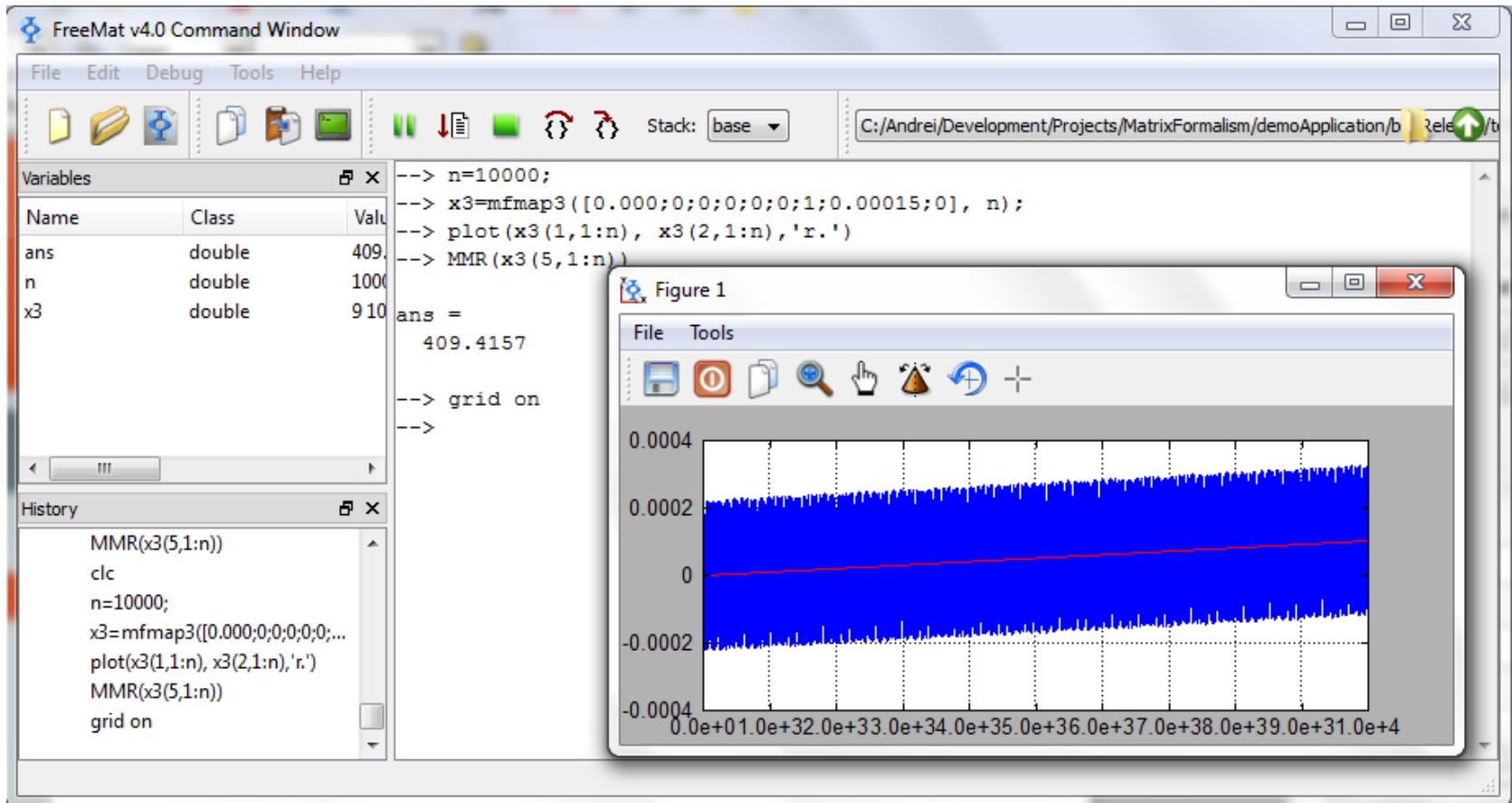
Map building for a lattice



You can specify any field distribution (both electric and magnetic) in an analytical form for automatically map building. Although computational code generation is available.



Particle simulation: demo

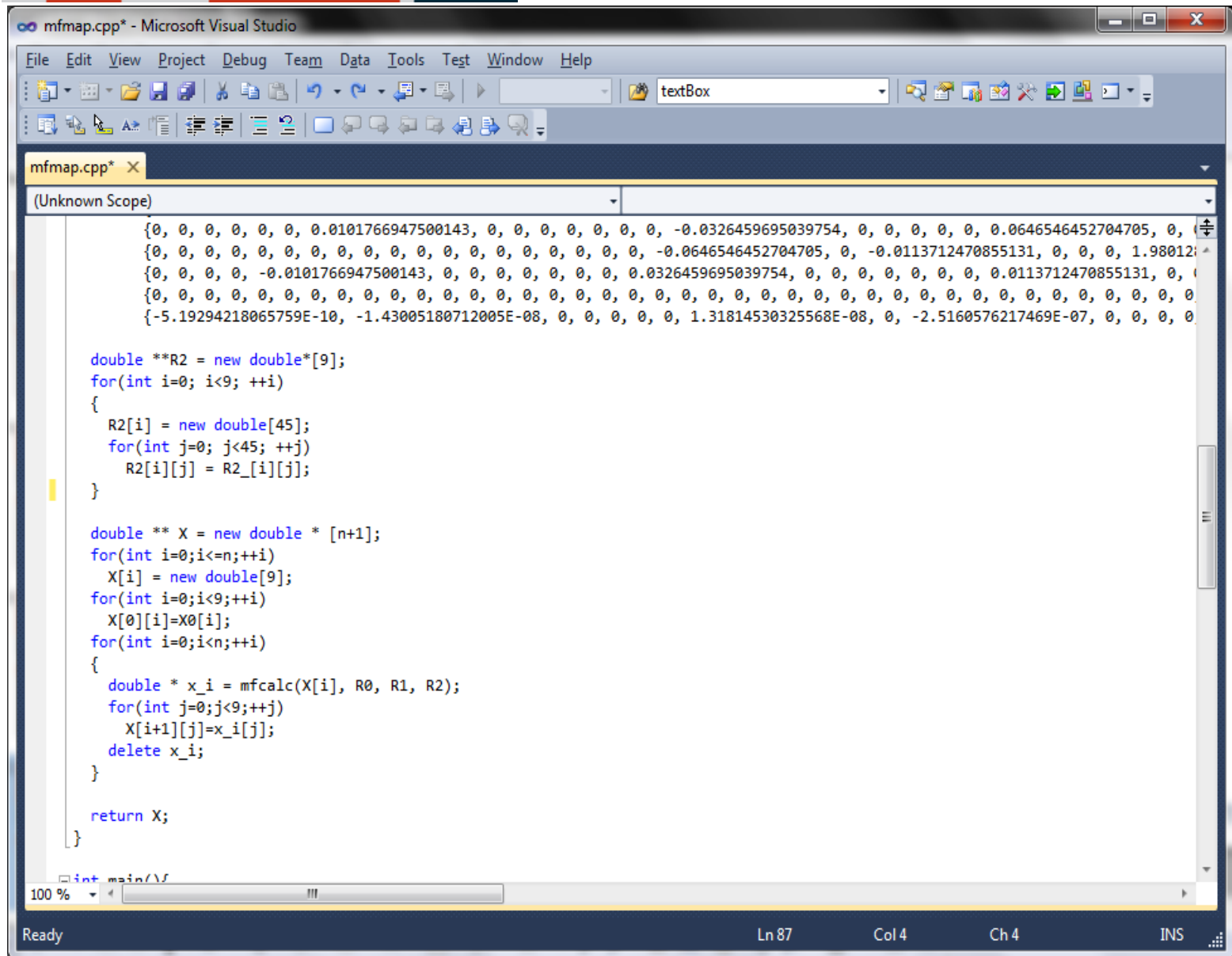


$$X = (x, x', y, y, Sx, Sy, Sz, dv, t)$$

Code generation

```
mfmap3.m* (C:/Andrei/Development/Projects/MatrixFormalism/demoApplication/bin/Release/test/) - FreeMat v4.0 Editor
File Edit Tools Debug Help
[Icons]
mfmap3.m*
1 %code generation
2 %mapping function
3 function X = mfmap(X0, n)
4 %map generation:
5     R0=[0;0;0;0;0;0;0;0;0;1.06369637954473E-06;];
6     R1=[-0.670513915242833 14.3255631639029 0 0 0 0 0 35.3231449743497 0;
7         -0.0270879171669592 -0.912653250594104 0 0 0 0 0 0.3329888869053756 0;
8         0 0 -0.970853028677094 62.9527681188037 0 0 0 0 0;
9         0 0 -0.0113712470855131 -0.292679232191561 0 0 0 0 0;
10        0 0 0 0 1 0 0 0 0;
11        0 0 0 0 0 1 0 0 0;
12        0 0 0 0 0 0 1 0 0;
13        0 0 0 0 0 0 0 1 0;
14        3.19743598523805E-09 1.61311298409876E-07 0 0 0 0 0 -2.80213794351364E-07 1;];
15     R2=...     R3=...
16     X = zeros(length(X0), n+1);
17     X(:,1) = X0;
18     for i=1:n
19         X(:, i+1) = mfcalc(X(:,i), R0, R1, R2, R3);|
20     end
21 end
22 %one-tune solution
23 function X = mfcalc(X0, R0, R1, R2, R3)
24 %initial state:
25     x0=X0(1);x1=X0(2);x2=X0(3);x3=X0(4);x4=X0(5);x5=X0(6);x6=X0(7);x7=X0(8);x8=X0(9);
26 %calculation of kronecker pows:
27     X1=[x0;x1;x2;x3;x4;x5;x6;x7;x8];
28     X2=[x0*x0;x0*x1;x0*x2;x0*x3;x0*x4;x0*x5;x0*x6;x0*x7;x0*x8;x1*x1;x1*x2;x1*x3;x1*x4;x1*x5;x
29     X3=[x0*x0*x0;x0*x0*x1;x0*x0*x2;x0*x0*x3;x0*x0*x4;x0*x0*x5;x0*x0*x6;x0*x0*x7;x0*x0*x8;x0*x
30 %solution:
31     X=R0+R1*X1+R2*X2+R3*X3;
32 end
```

Code generation



The screenshot shows the Microsoft Visual Studio IDE with a C++ file named `mfmap.cpp` open. The code defines a function `mfmap` that takes a pointer to a matrix `X` and returns a pointer to a matrix `R2`. The function performs a series of matrix operations, including memory allocation and nested loops for matrix multiplication. The code is as follows:

```
int main()
{
    double **R2 = new double*[9];
    for(int i=0; i<9; ++i)
    {
        R2[i] = new double[45];
        for(int j=0; j<45; ++j)
            R2[i][j] = R2_[i][j];
    }

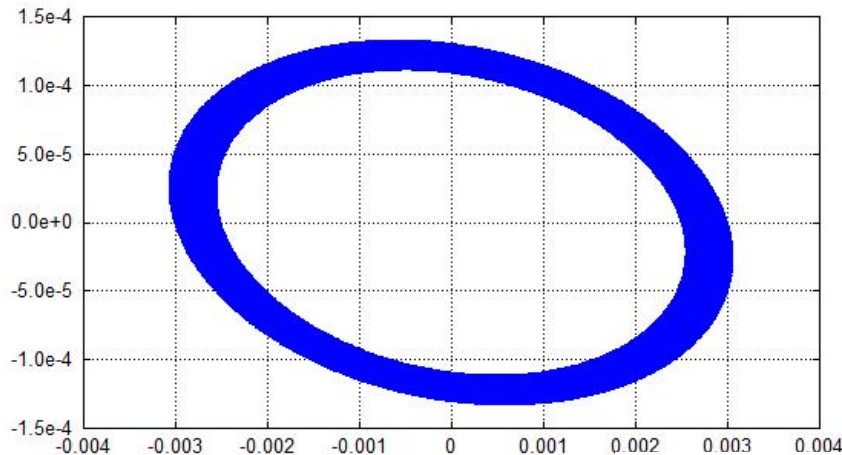
    double ** X = new double * [n+1];
    for(int i=0;i<n;++i)
        X[i] = new double[9];
    for(int i=0;i<9;++i)
        X[0][i]=X0[i];
    for(int i=0;i<n;++i)
    {
        double * x_i = mfcalc(X[i], R0, R1, R2);
        for(int j=0;j<9;++j)
            X[i+1][j]=x_i[j];
        delete x_i;
    }

    return X;
}
```

The status bar at the bottom of the window shows "Ready", "Ln 87", "Col 4", "Ch 4", and "INS".

Matrix Formalism

for long-term evaluation



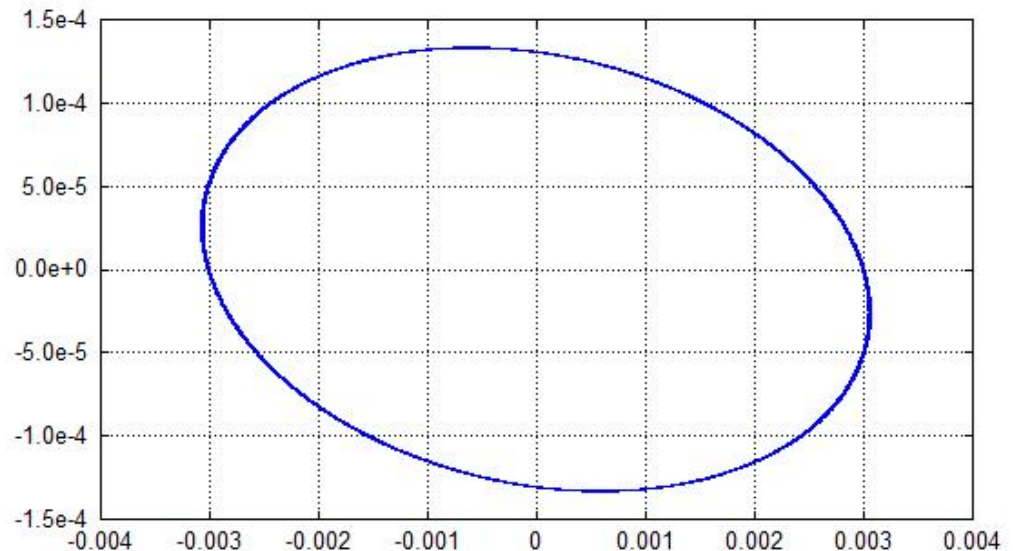
Using a symplectic integration algorithm to build a map does not guarantee the symplectic map (left: phase plane for 100000 turns, symplectic condition violation)

Symplectification is only matrix elements corrections:

$$M^* J M = J, \forall X_0,$$

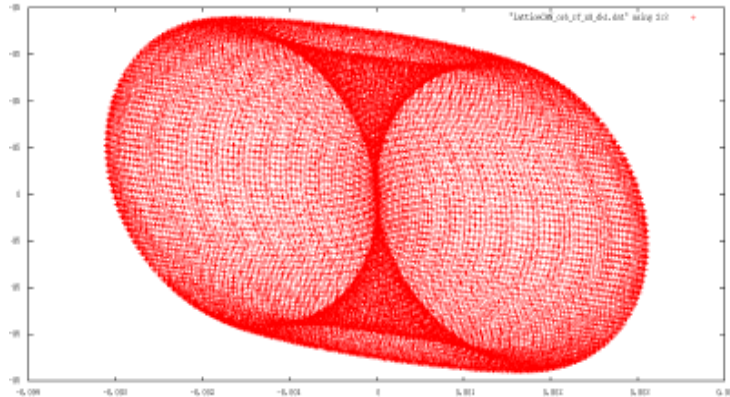
$$J = \begin{pmatrix} 0 & E \\ -E & 0 \end{pmatrix}.$$

1 000 000 turns:



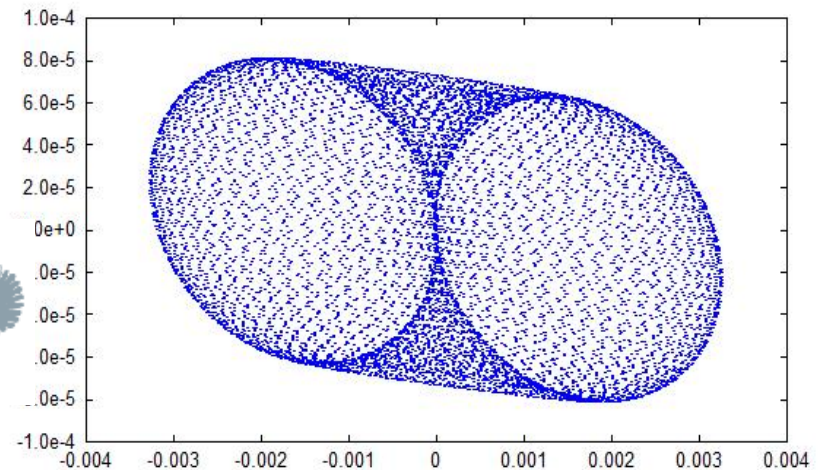
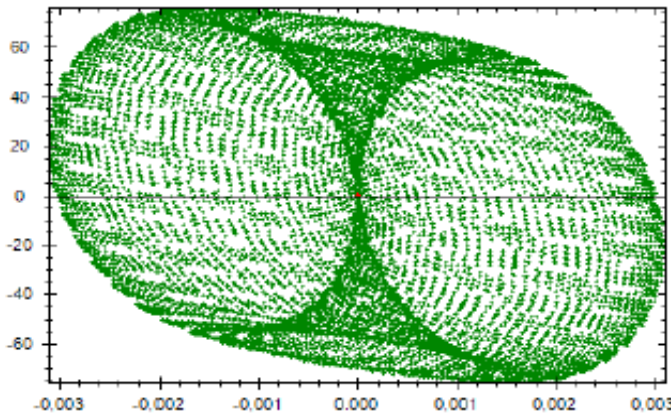
Comparison:

orbital motion in transverse plane (RF ON)



COSY INFINITY
MICHIGAN STATE
UNIVERSITY

Thanks to D. Zyuzin for help with
COSY INFINITY calculation



● Step-by-step integration

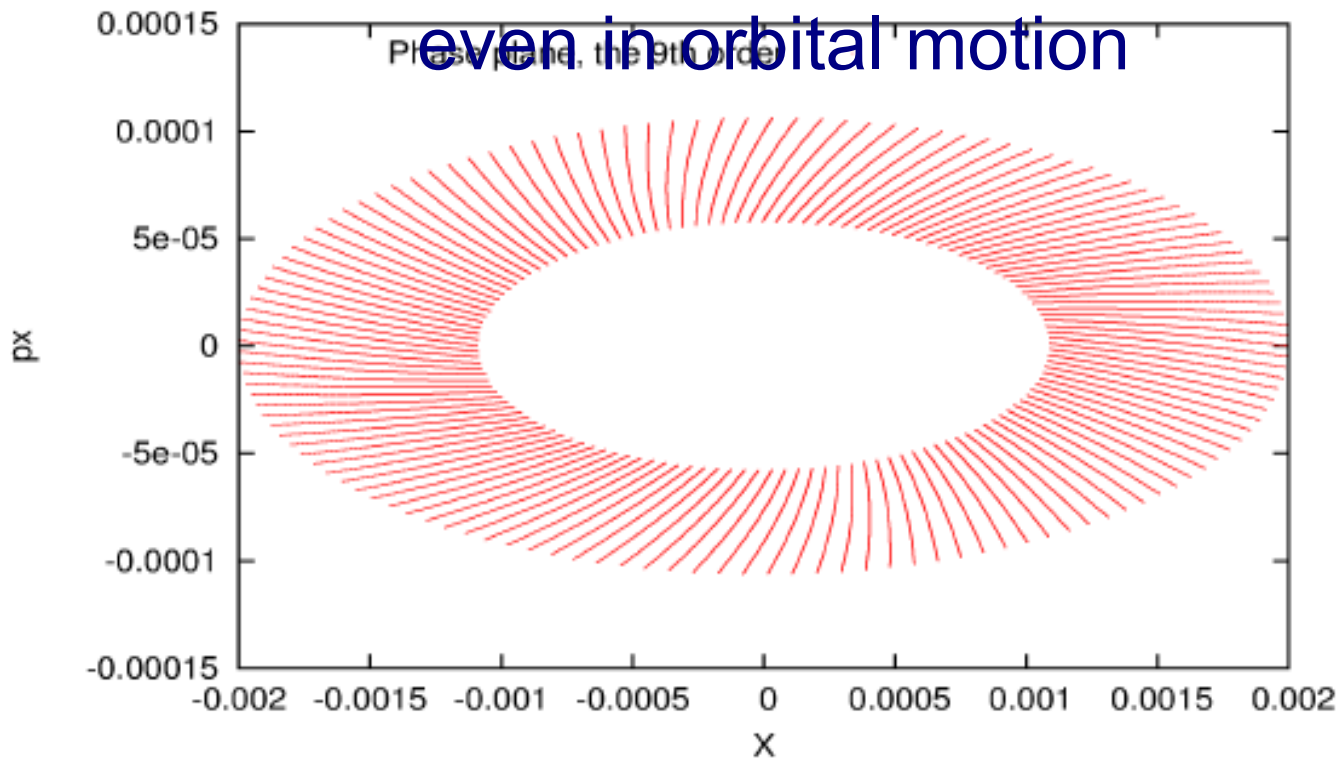
● Matrix Formalism

Comparison:

fringe fields influence

Strange behavior not only in spin dynamics
but

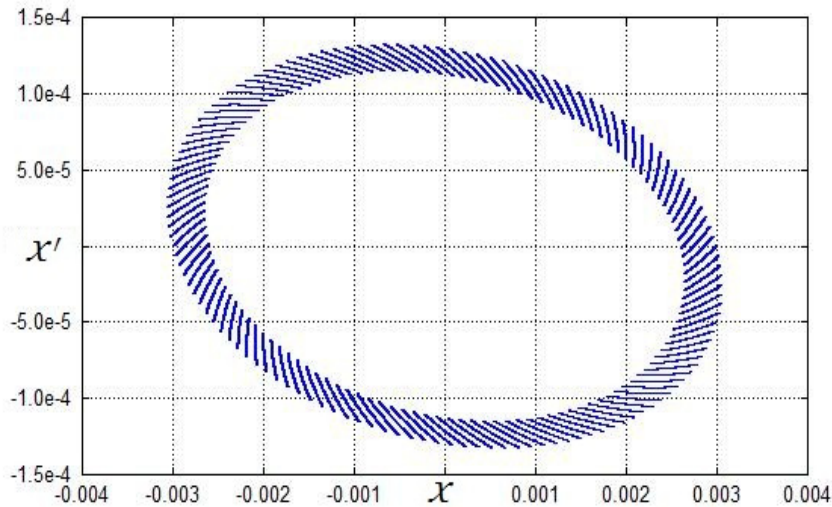
even in orbital motion



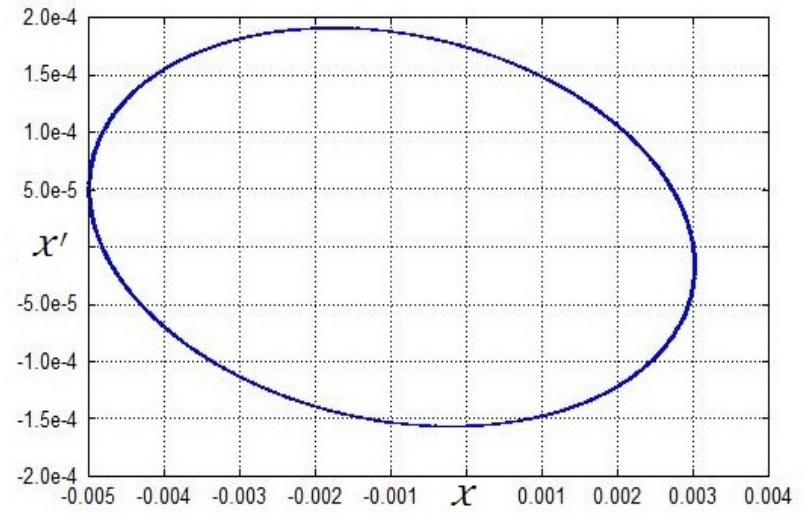
It seems that all particles shrink in time to the
reference particle

Matrix Formalism:

fringe fields influence



a)



b)

a) transverse plane with fringe fields without energy conservation

b) energy conservation corrections, when reference orbit can be found by following way

$$X_{ref} = \sum_{i=0}^k R^{1i}(t) X_{ref}^{[i]}$$

$$X_{ref} = (E - R^{11})^{-1} R^{10}$$

Conclusion

Results

✓ matrix formalism as a **high-performance mapping** approach for solving of ODE is implemented in numerical mode

Laptop Intel Core i5

3 order, 9-dim state
1 000 000 turns for
1 point per **3.2 sec**



✓ software for beam dynamics (**spin-orbital motion**) simulation is developed

Further development

- implementation of matrix formalism in symbolic mode;
- research on EDM project and spin dynamics investigation.

Acknowledgments



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JEDI: Juelich Electric Dipole Moment
Investigations, Spokes-persons: A. Lehrach,
J. Pretz, and F. Rathmann

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- D. Zyuzin



**Thank you for your
attention**