



Non-linear beam dynamics

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■ Chaos detection methods and frequency map analysis

- Dynamic aperture
- Quasi-periodic motion
- The NAFF algorithm
- Frequency determination and precision
- Aspects of frequency maps

■ Simulation studies

- Frequency and diffusion maps for the LHC
- Beam-beam effect
- Folded frequency maps
- Magnet fringe-fields
- Working point choice
- Resonance free lattice
- Symplectic integration
- Correction schemes evaluation

■ Experiments

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- Beam loss frequency maps
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■ Summary

■ Computing / measuring dynamic aperture (DA) or particle survival

A. Chao et al., PRL 61, 24, 2752, 1988;
F. Willeke, PAC95, 24, 109, 1989.

■ Computation of Lyapunov exponents

F. Schmidt, F. Willeke and F. Zimmermann, PA, 35, 249, 1991;
M. Giovannozzi, W. Scandale and E. Todesco, PA 56, 195, 1997

■ Variance of unperturbed action (a la Chirikov)

B. Chirikov, J. Ford and F. Vivaldi, AIP CP-57, 323, 1979
J. Tennyson, SSC-155, 1988;
J. Irwin, SSC-233, 1989

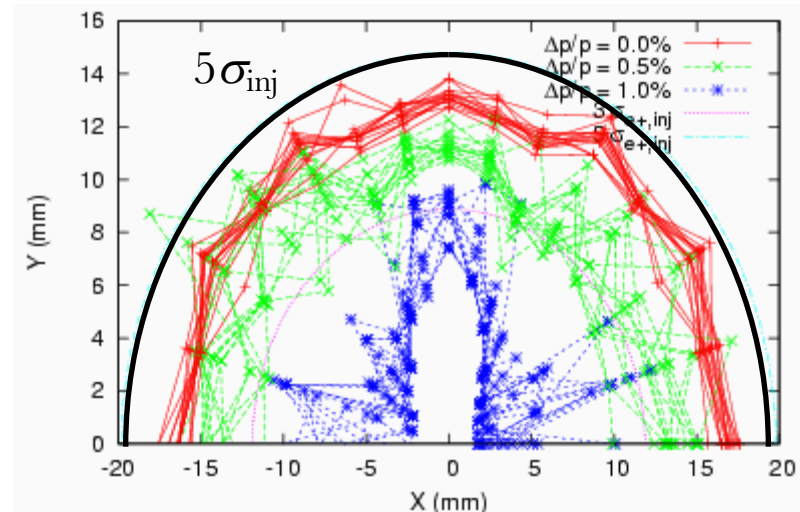
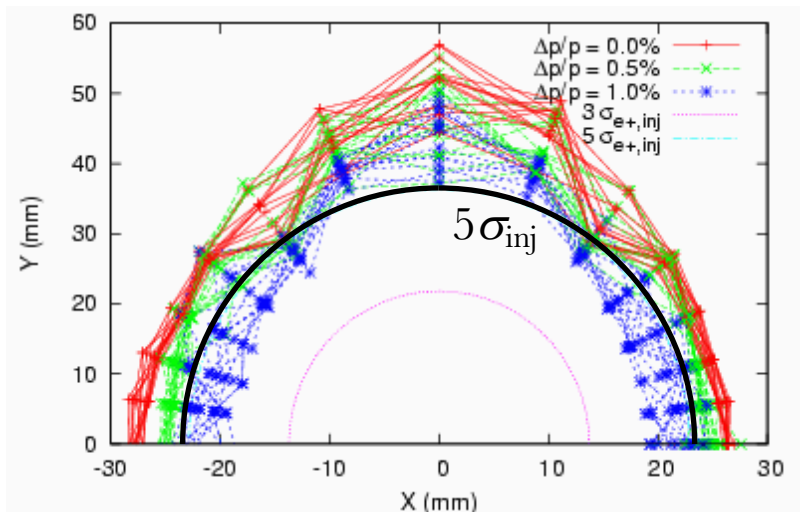
■ Fokker-Planck diffusion coefficient in actions

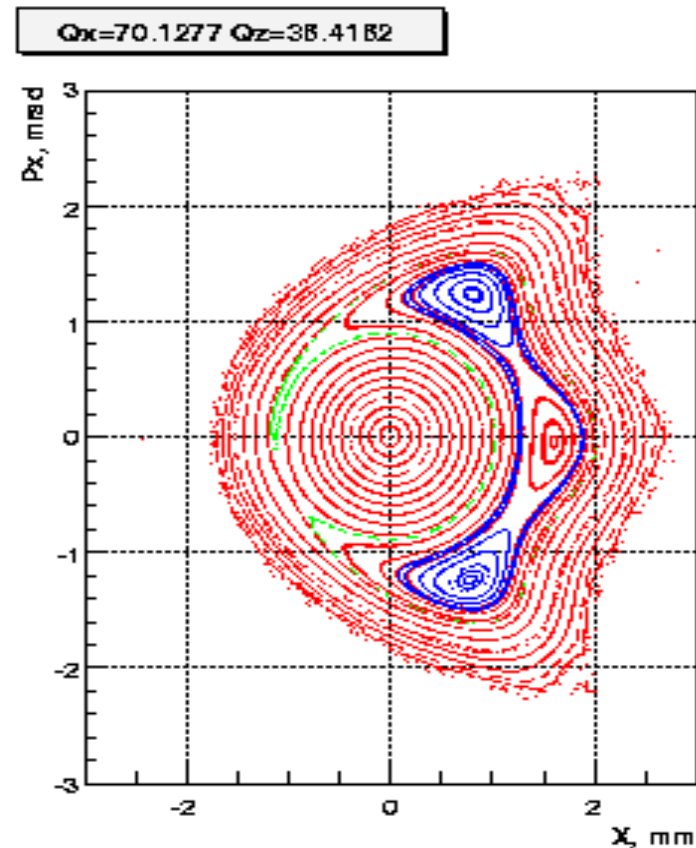
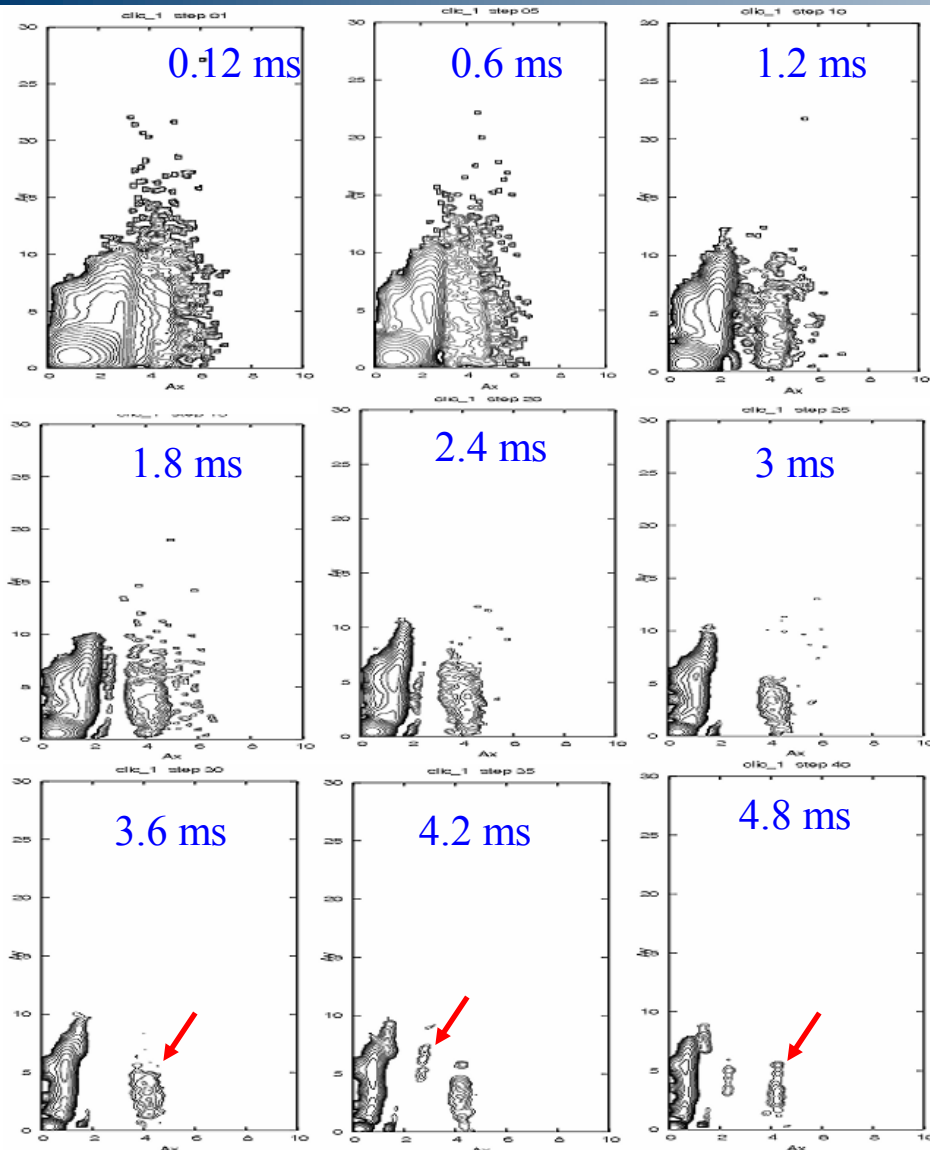
T. Sen and J.A. Elisson, PRL 77, 1051, 1996

■ Frequency map analysis

- The most direct way to evaluate the non-linear dynamics performance of a ring is the computation of **Dynamic Aperture**
- Particle motion due to multi-pole errors is generally non-bounded, so chaotic particles can **escape to infinity**
- This is not true for all non-linearities (e.g. the beam-beam force)
- Need a **symplectic** tracking code to follow particle trajectories (a lot of initial conditions) for a **number of turns** (depending on the given problem) until the particles start getting lost. This **boundary** defines the **Dynamic aperture**
- As multi-pole errors may not be completely known, one has to track through **several machine models** built by **random distribution** of these errors
- One could start with 4D (only transverse) tracking but certainly needs to simulate 5D (constant energy deviation) and finally 6D (synchrotron motion included)

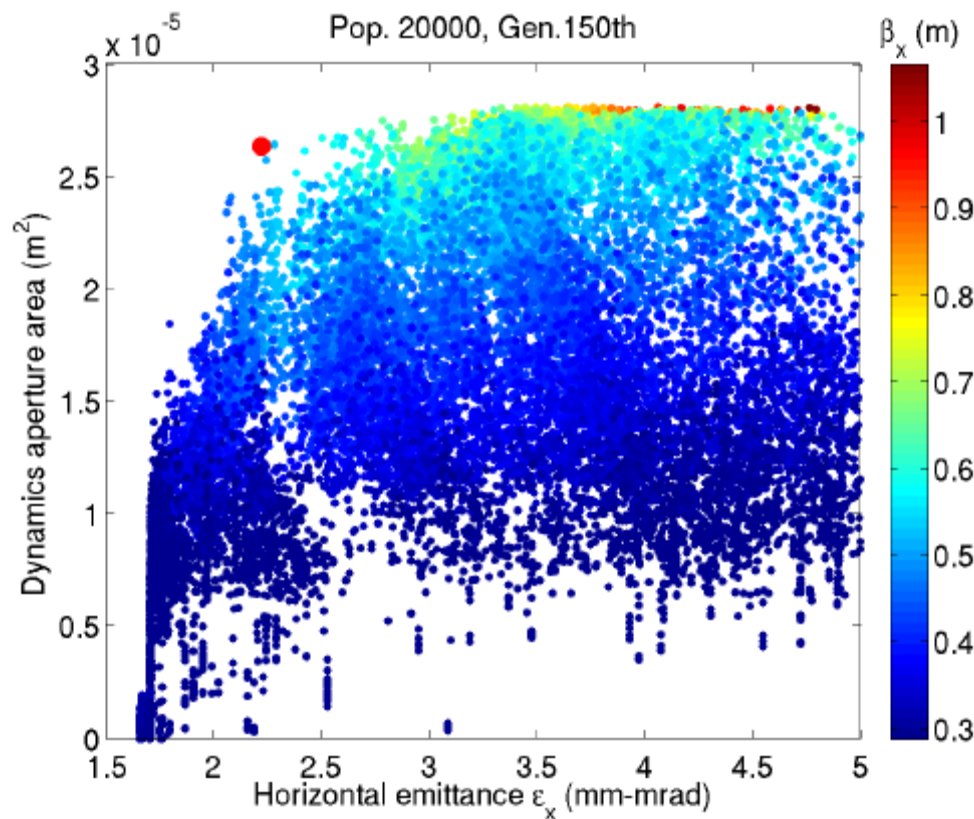
- Dynamic aperture plots show the maximum initial values of stable trajectories in x-y coordinate space at a particular point in the lattice, for a range of energy errors.
- The beam size can be shown on the same plot.
- Generally, the goal is to allow some significant margin in the design - the measured dynamic aperture is often smaller than the predicted dynamic aperture.



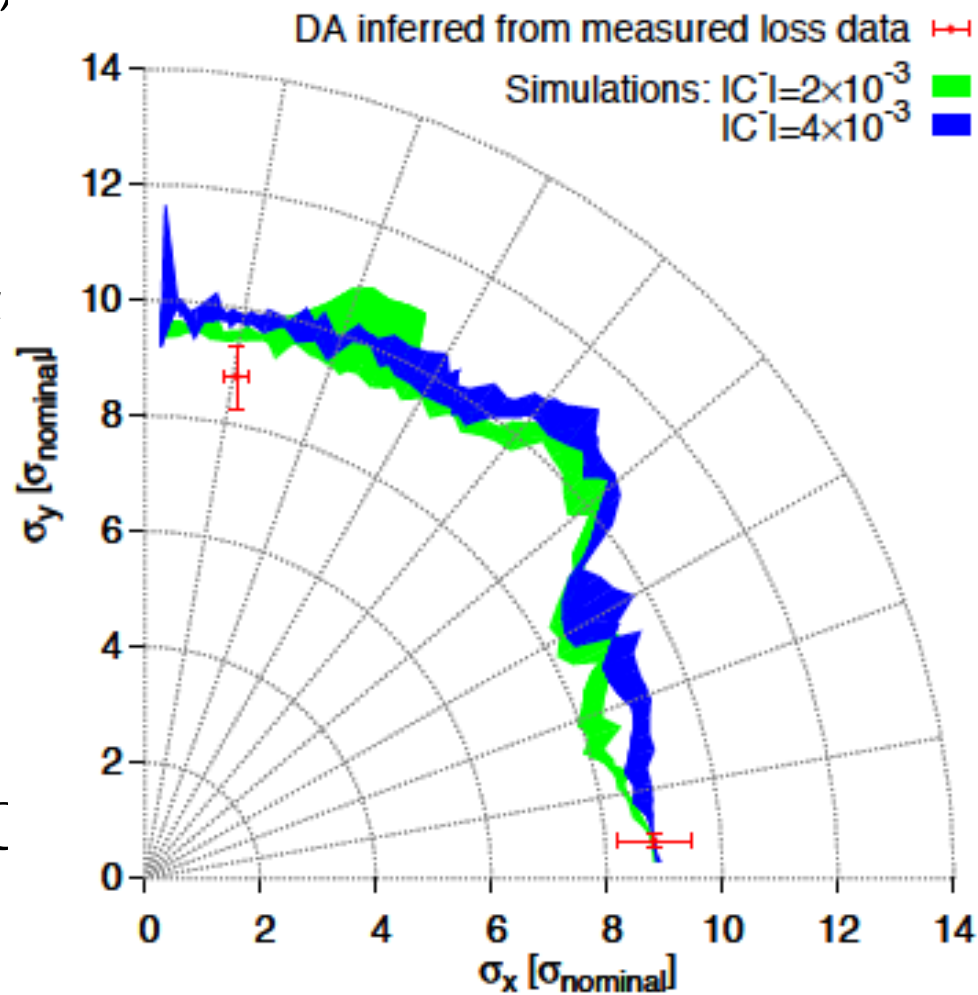


- Including radiation damping and excitation shows that 0.7% of the particles are lost during the damping
- Certain particles seem to damp away from the beam core, on resonance islands

- MOGA –Multi Objective Genetic Algorithms are being recently used to optimise linear but also non-linear dynamics of electron low emittance storage rings
- Use knobs quadrupole strengths, chromaticity sextupoles and correctors with some constraints
- Target ultra-low horizontal emittance, increased lifetime and high dynamic aperture



- During LHC design phase, DA target was 2x higher than collimator position, due to statistical fluctuation, finite mesh, linear imperfections, short tracking time, multi-pole time dependence, ripple and a 20% safety margin
- Better knowledge of the model led to good agreement between measurements and simulations for actual LHC
- Necessity to build an accurate magnetic model (from beam based measurements)



- Frequency Map Analysis (FMA) is a numerical method which springs from the studies of J. Laskar (Paris Observatory) putting in evidence the chaotic motion in the Solar Systems
- FMA was successively applied to several dynamical systems
 - Stability of Earth Obliquity and climate stabilization (Laskar, Robutel, 1993)
 - 4D maps (Laskar 1993)
 - Galactic Dynamics (Y.P and Laskar, 1996 and 1998)
 - Accelerator beam dynamics: lepton and hadron rings (Dumas, Laskar, 1993, Laskar, Robin, 1996, Y.P, 1999, Nadolski and Laskar 2001)

- Consider an integrable Hamiltonian system of the usual form

$$H(\mathbf{J}, \varphi, \theta) = H_0(\mathbf{J})$$

- Hamilton's equations give

$$\dot{\phi}_j = \frac{\partial H_0(\mathbf{J})}{\partial J_j} = \omega_j(\mathbf{J}) \Rightarrow \phi_j = \omega_j(\mathbf{J})t + \phi_{j0}$$

$$\dot{J}_j = -\frac{\partial H_0(\mathbf{J})}{\partial \phi_j} = 0 \Rightarrow J_j = \text{const.}$$

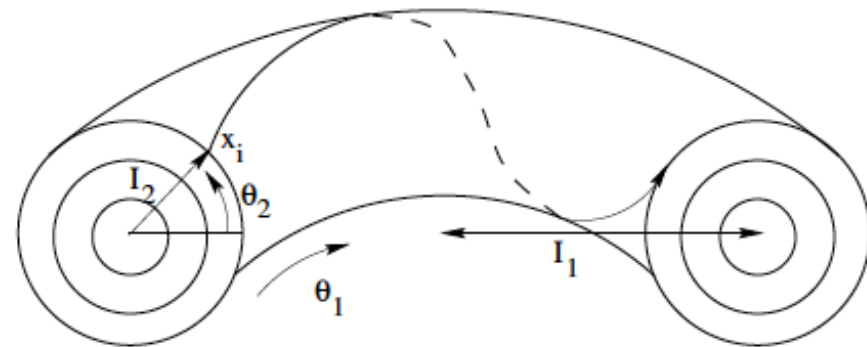
- The actions define the surface of an invariant torus

- In complex coordinates the motion is described by

$$\zeta_j(t) = J_j(0)e^{i\omega_j t} = z_{j0}e^{i\omega_j t}$$

- For a **non-degenerate** system $\det \left| \frac{\partial \omega(J)}{\partial J} \right| = \det \left| \frac{\partial^2 H_0(J)}{\partial J^2} \right| \neq 0$
there is a one-to-one correspondence between the actions and the frequency, a frequency map can be defined parameterizing the tori in the frequency space

$$F : (\mathbf{I}) \longrightarrow (\omega)$$



- If a transformation is made to some new variables

$$\zeta_j = I_j e^{i\theta_j t} = z_j + \epsilon G_j(\mathbf{z}) = z_j + \epsilon \sum_{\mathbf{m}} c_{\mathbf{m}} z_1^{m_1} z_2^{m_2} \dots z_n^{m_n}$$

- The system is still integrable but the tori are distorted
- The motion is then described by

$$\zeta_j(t) = z_{j0} e^{i\omega_j t} + \sum_{\mathbf{m}} a_{\mathbf{m}} e^{i(\mathbf{m} \cdot \boldsymbol{\omega}) t}$$

i.e. a quasi-periodic

function of time, with

$$a_{\mathbf{m}} = \epsilon c_{\mathbf{m}} z_{10}^{m_1} z_{20}^{m_2} \dots z_{n0}^{m_n} \text{ and } \mathbf{m} \cdot \boldsymbol{\omega} = m_1 \omega_1 + m_2 \omega_2 + \dots + m_n \omega_n$$

- For a non-integrable Hamiltonian, $H(\mathbf{I}, \theta) = H_0(\mathbf{I}) + \epsilon H'(\mathbf{I}, \theta)$ and especially if the perturbation is small, most tori persist (**KAM** theory)
- In that case, the motion is still quasi-periodic and a frequency map can be built
- The regularity (or not) of the map reveals stable (or chaotic) motion

- When a quasi-periodic function $f(t) = q(t) + ip(t)$ in the complex domain is given numerically, it is possible to recover a quasi-periodic approximation

$$f'(t) = \sum_{k=1}^N a'_k e^{i\omega'_k t}$$

in a very precise way over a finite time span $[-T, T]$ several orders of magnitude more precisely than simple Fourier techniques

- This approximation is provided by the Numerical Analysis of Fundamental Frequencies – **NAFF** algorithm
- The frequencies ω'_k and complex amplitudes a'_k are computed through an iterative scheme.

The NAFF algorithm

- The first frequency ω'_1 is found by the location of the maximum of

$$\phi(\sigma) = \langle f(t), e^{i\sigma t} \rangle = \frac{1}{2T} \int_{-T}^T f(t) e^{-i\sigma t} \chi(t) dt$$

where $\chi(t)$ is a weight function

- In most of the cases the Hanning window filter is used $\chi_1(t) = 1 + \cos(\pi t/T)$

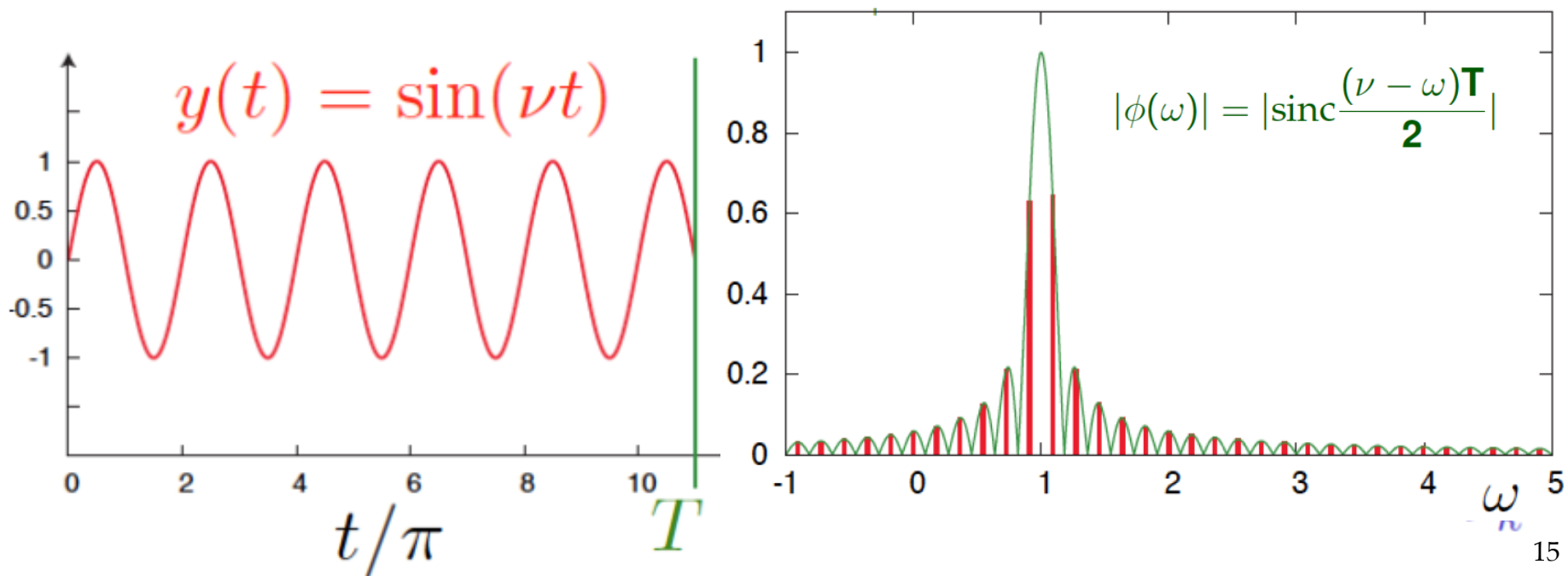
- Once the first term $e^{i\omega'_1 t}$ is found, its complex amplitude a'_1 is obtained and the process is restarted on the remaining part of the function

$$f_1(t) = f(t) - a'_1 e^{i\omega'_1 t}$$

- The procedure is continued for the number of desired terms, or until a required precision is reached

- The accuracy of a simple FFT even for a simple sinusoidal signal is not better than $|\nu - \nu_T| = \frac{1}{T}$
- Calculating the Fourier integral explicitly

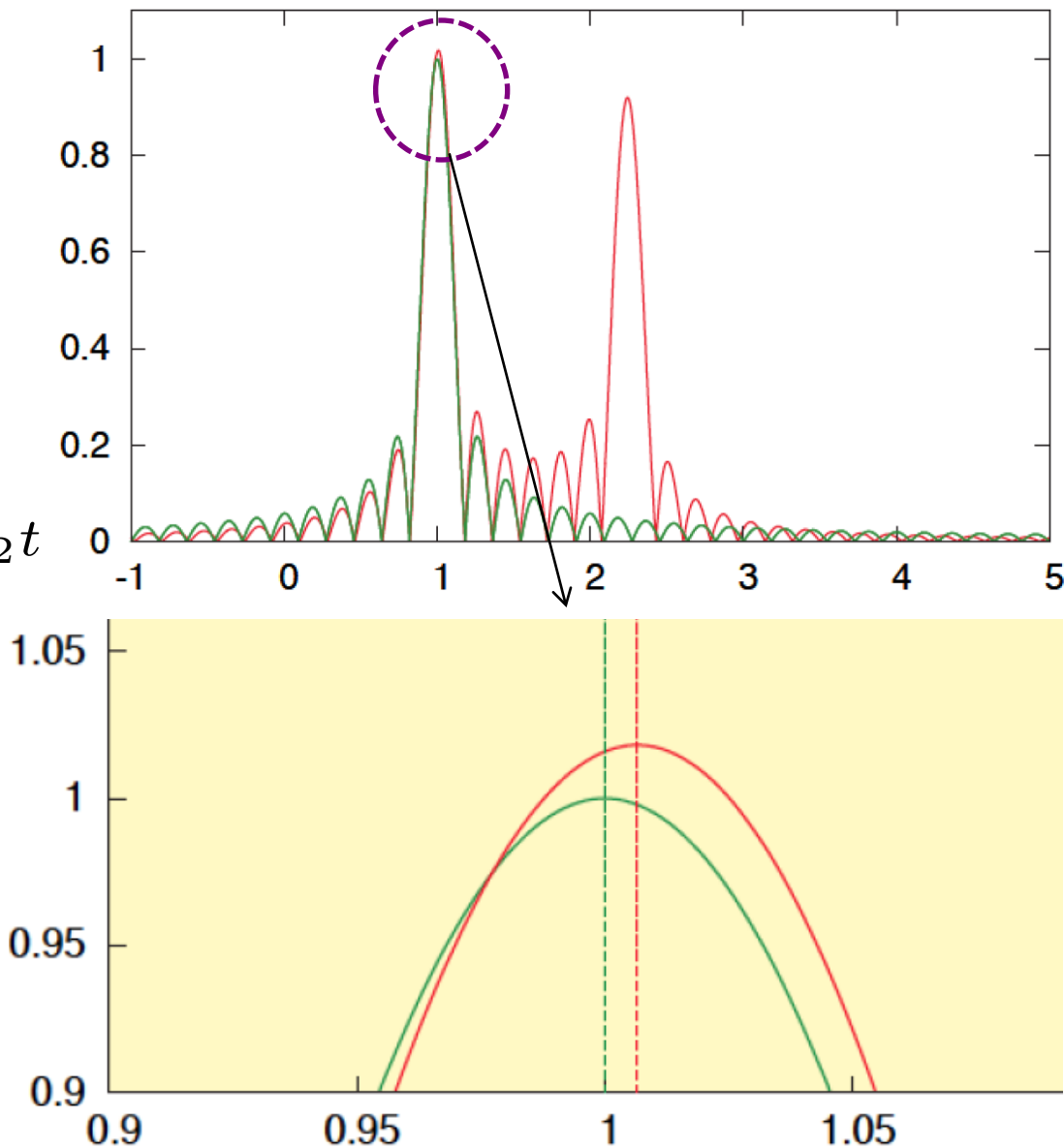
$\phi(\omega) = \langle f(t), e^{i\omega t} \rangle = \frac{1}{T} \int_0^T f(t) e^{-i\omega t} dt$ shows that the maximum lies in between the main picks of the FFT



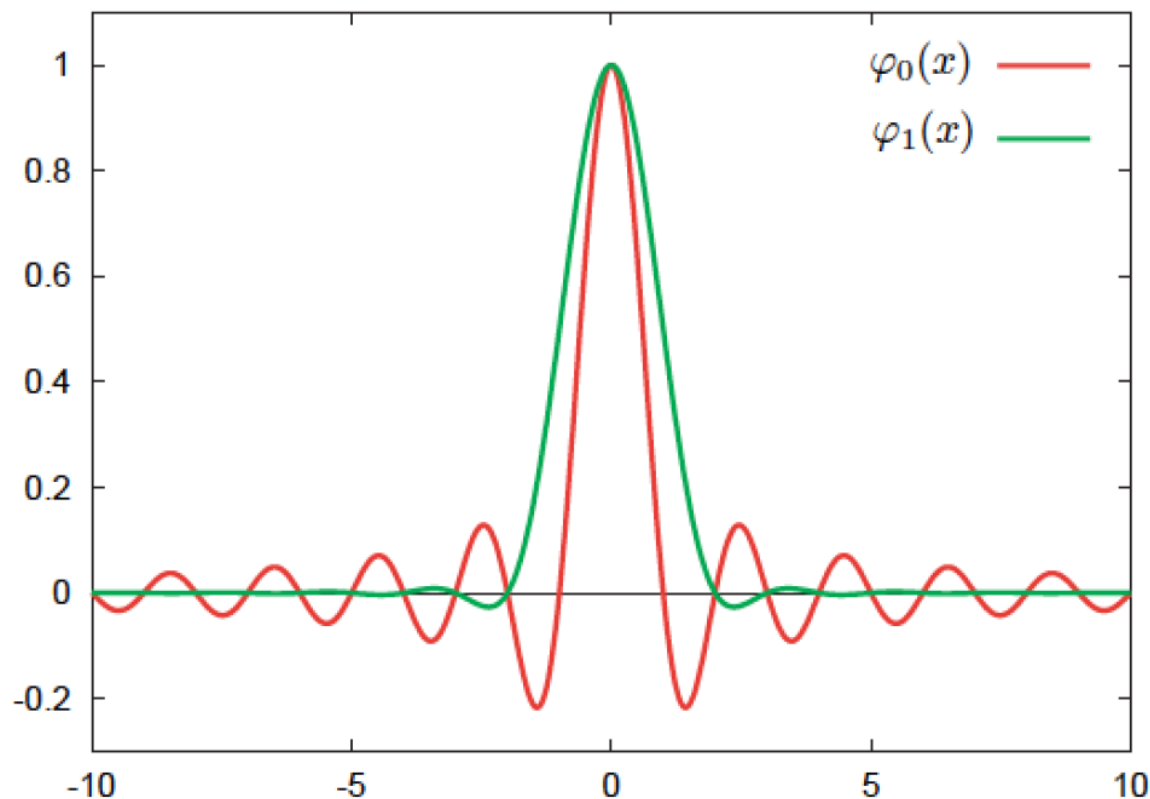
- A more complicated signal with two frequencies

$$f(t) = a_1 e^{i\omega_1 t} + a_2 e^{i\omega_2 t}$$

shifts slightly the maximum with respect to its real location



- A window function like the Hanning filter $\chi_1(t) = 1 + \cos(\pi t/T)$ kills side-lobes and allows a very accurate determination of the frequency



- For a general window function of order p

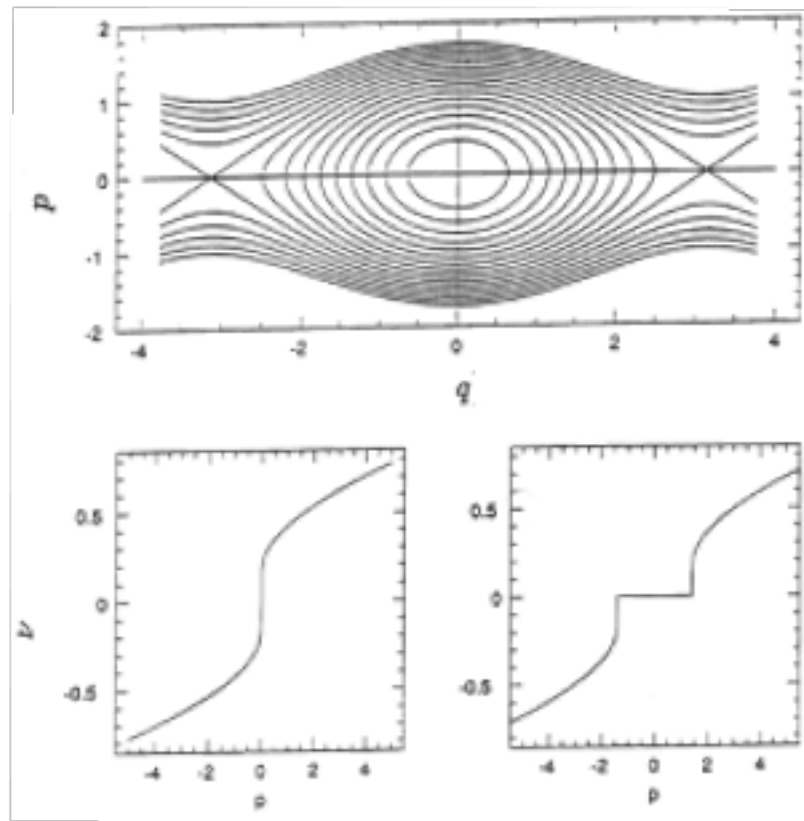
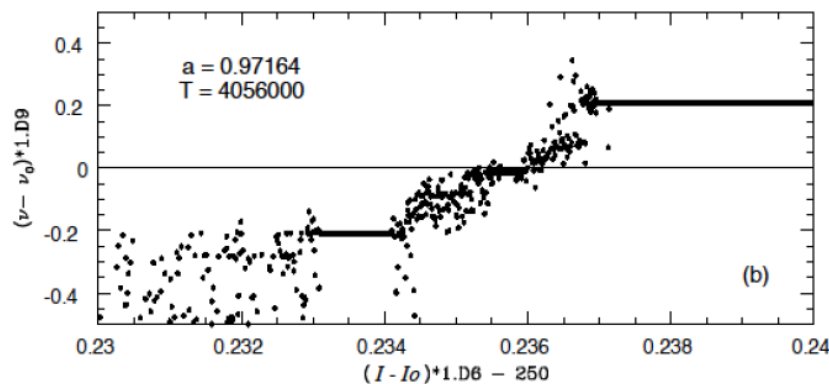
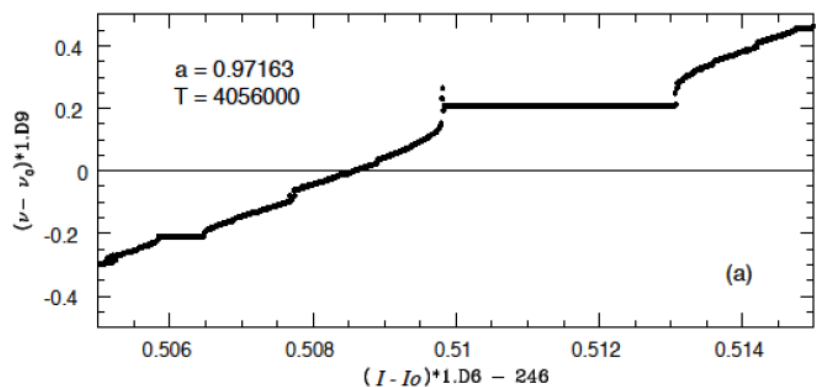
$$\chi_p(t) = \frac{2^p (p!)^2}{(2p)!} (1 + \cos \pi t)^p$$

Laskar (1996) proved a theorem stating that the solution provided by the NAFF algorithm converges asymptotically towards the real KAM quasi-periodic solution with precision

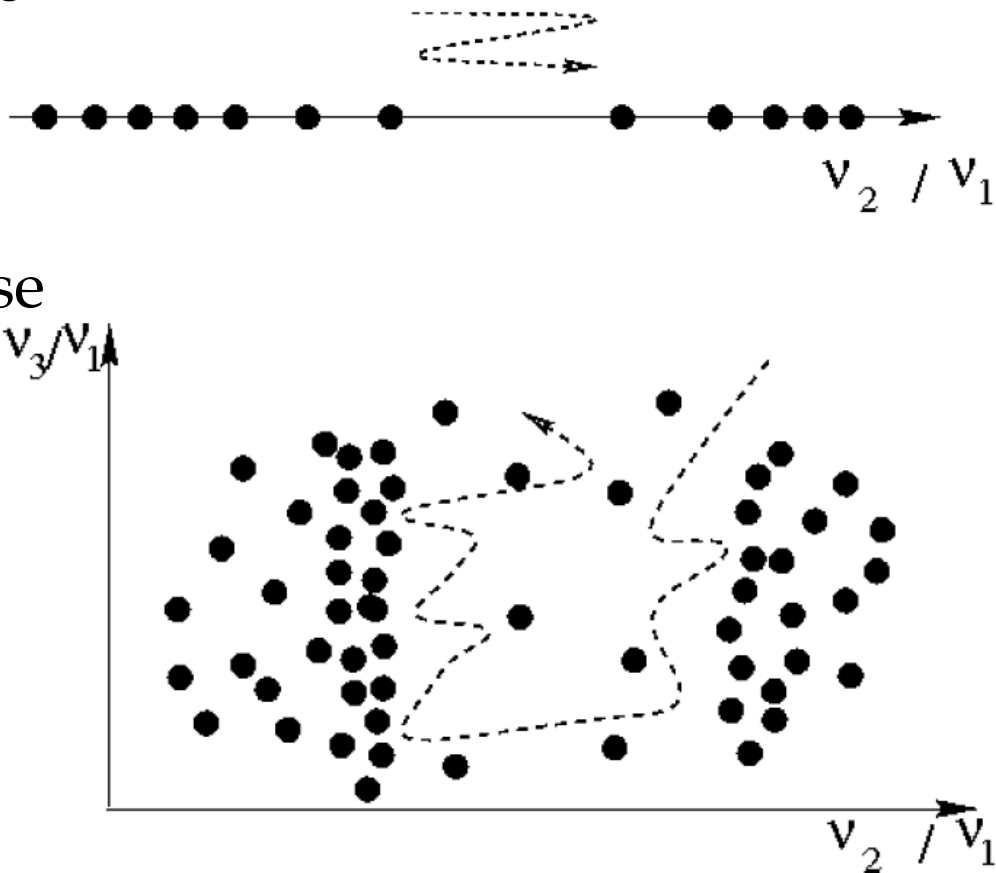
$$\nu_1 - \nu_1^T \propto \frac{1}{T^{2p+2}}$$

- In particular, for no filter (i.e. $p = 0$) the precision is $\frac{1}{T^2}$, whereas for the Hanning filter ($p = 1$), the precision is of the order of $\frac{1}{T^4}$

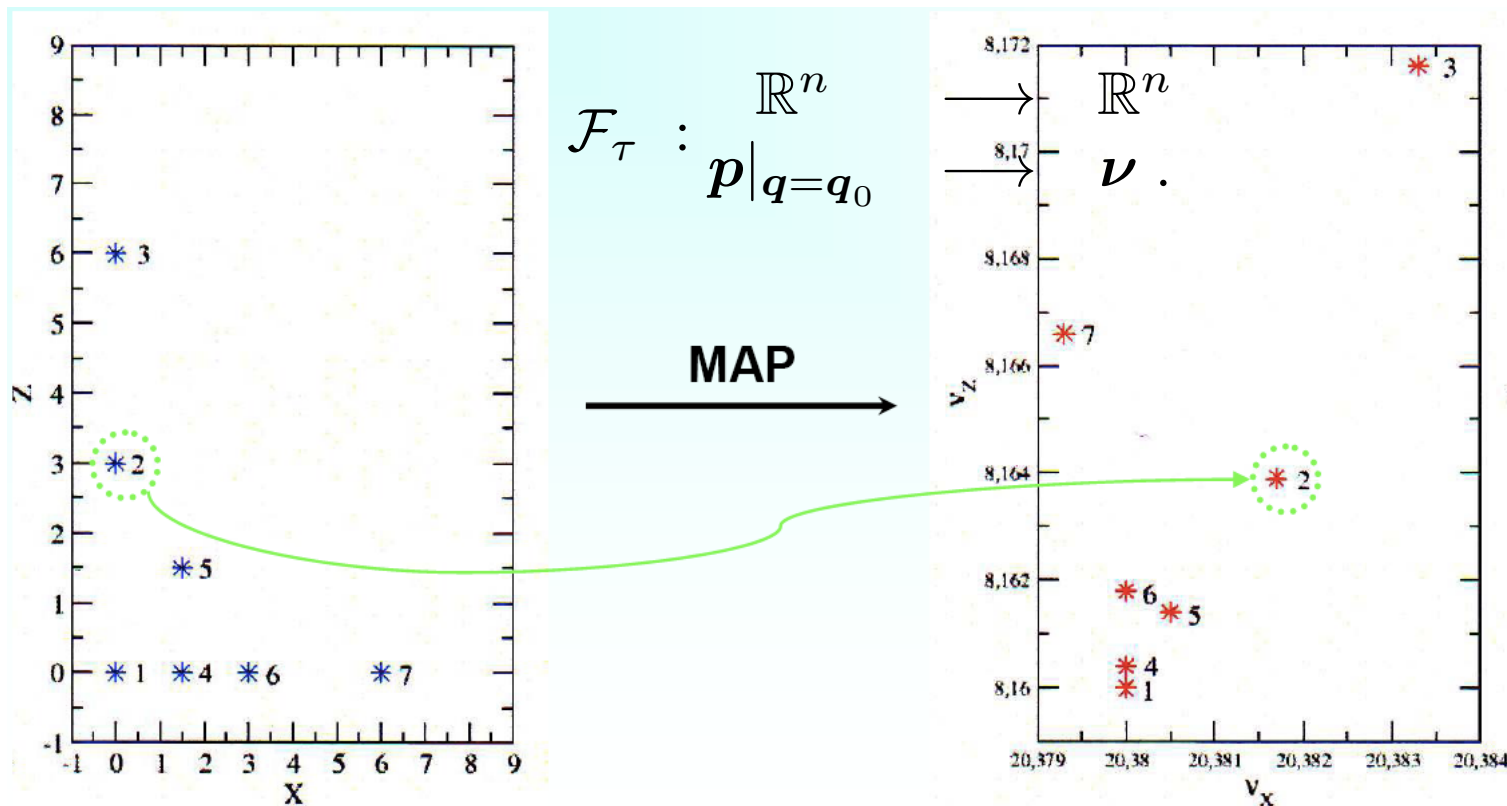
- In the vicinity of a resonance the system behaves like a pendulum
- Passing through the elliptic point for a fixed angle, a fixed frequency (or rotation number) is observed
- Passing through the hyperbolic point, a frequency jump is observed



- For a 2 degrees of freedom Hamiltonian system, the frequency space is a line, the tori are dots on this lines, and the chaotic zones are confined by the existing KAM tori
- For a system with 3 or more degrees of freedom, KAM tori are still represented by dots but do not prevent chaotic trajectories to diffuse
- This topological possibility of particles diffusing is called **Arnold diffusion**
- This diffusion is supposed to be extremely small in their vicinity, as tori act as effective barriers (**Nechoroshev theory**)



- Choose coordinates (x_i, y_i) with p_x and $p_y=0$
- Numerically integrate the phase trajectories through the lattice for sufficient number of turns
- Compute through NAFF Q_x and Q_y after sufficient number of turns
- Plot them in the tune diagram



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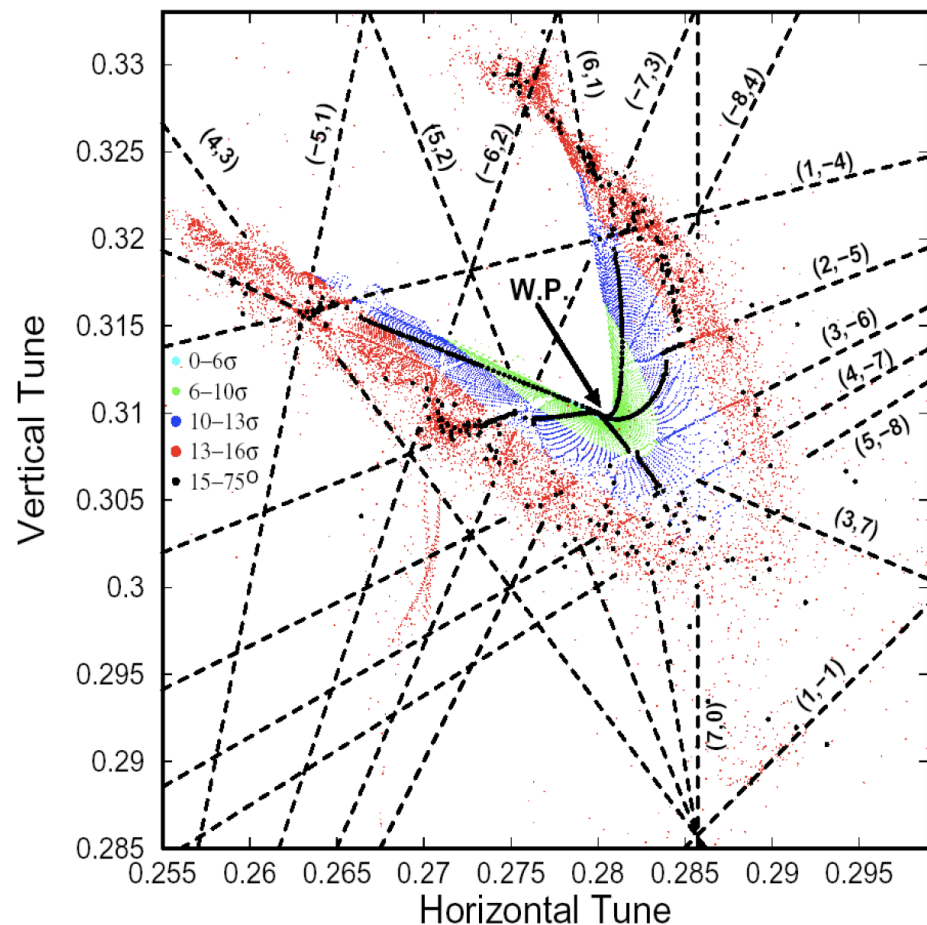
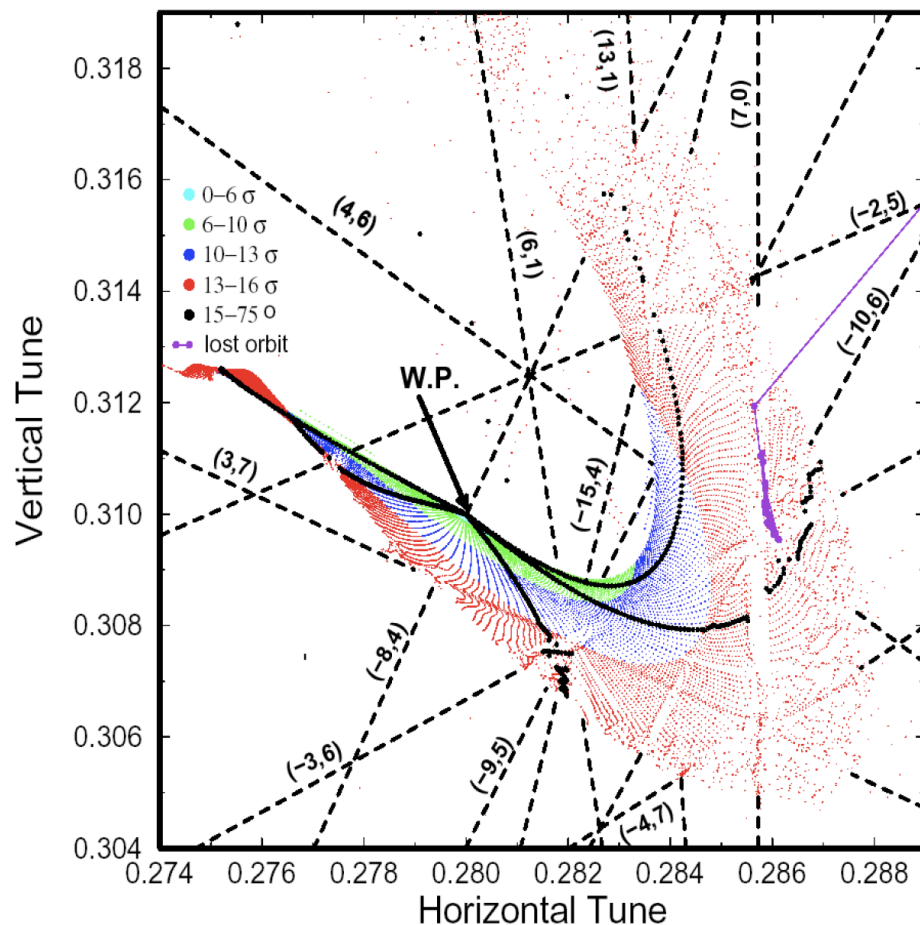
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Y. Papaphilippou, PAC1999



Frequency maps for the target error table (left) and an increased random skew octupole error in the super-conducting dipoles (right)

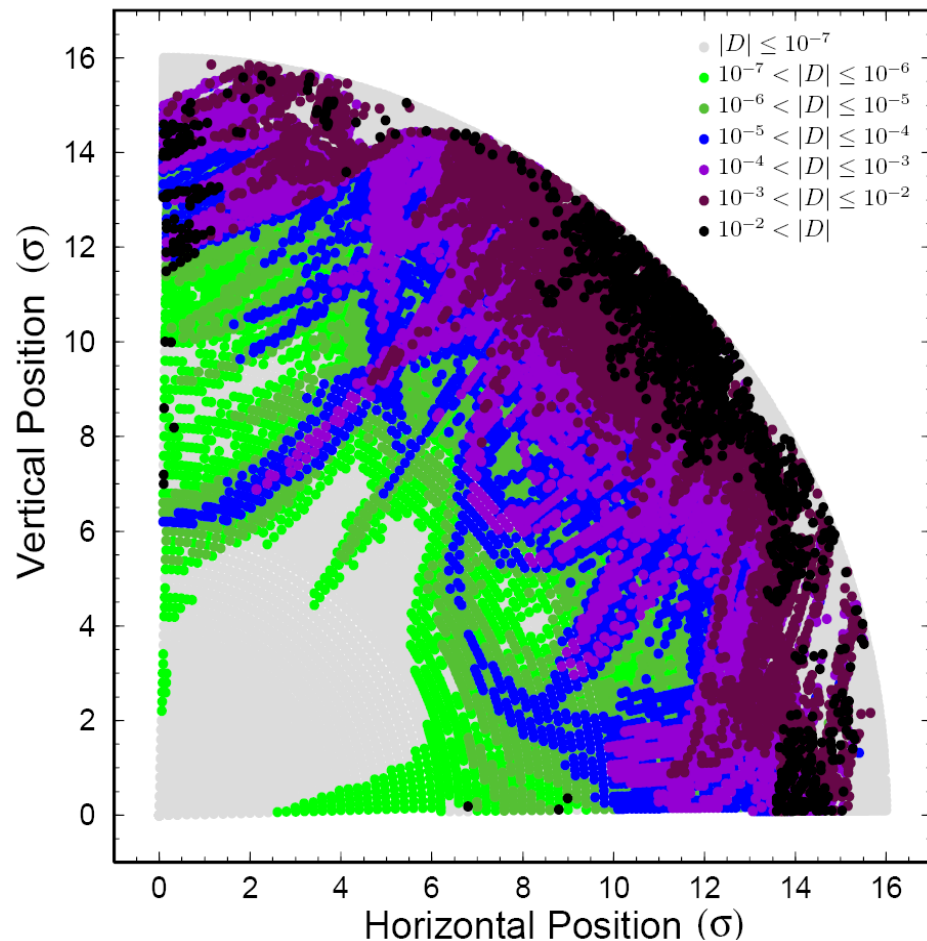
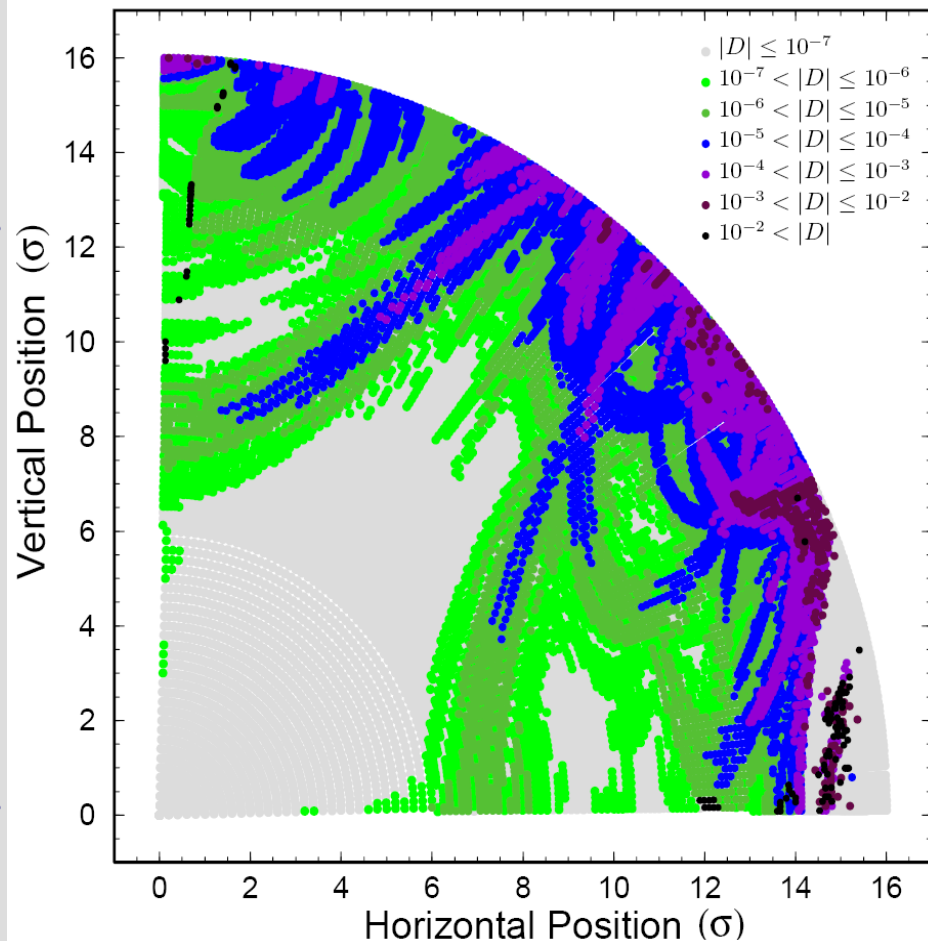
- Calculate frequencies for two equal and successive time spans and compute frequency diffusion vector:

$$\mathbf{D}|_{t=\tau} = \boldsymbol{\nu}|_{t \in (0, \tau/2]} - \boldsymbol{\nu}|_{t \in (\tau/2, \tau]}$$

- Plot the initial condition space color-coded with the norm of the diffusion vector
- Compute a diffusion quality factor by averaging all diffusion coefficients normalized with the initial conditions radius

$$D_{QF} = \left\langle \frac{|\mathbf{D}|}{(I_{x0}^2 + I_{y0}^2)^{1/2}} \right\rangle_R$$

Y. Papaphilippou, PAC1999



Diffusion maps for the target error table (left) and an increased random skew octupole error in the super-conducting dipoles (right)

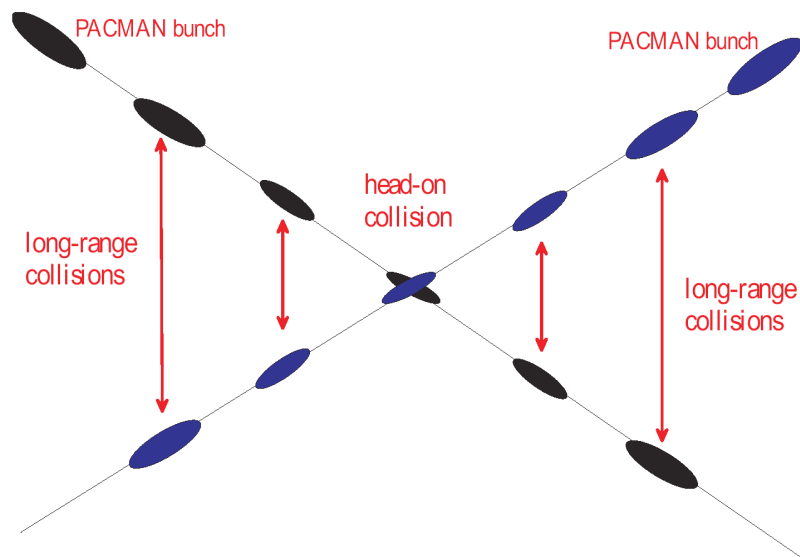
Variable	Symbol	Value
Beam energy	E	7 TeV
Particle species	$\dots$	protons
Full crossing angle	θ_c	300 μrad
rms beam divergence	σ'_x	31.7 μrad
rms beam size	σ_x	15.9 μm
Normalized transv. rms emittance	$\gamma\epsilon$	3.75 μm
IP beta function	β^*	0.5 m
Bunch charge	N_b	$(1 \times 10^{11} - 2 \times 10^{12})$
Betatron tune	Q_0	0.31

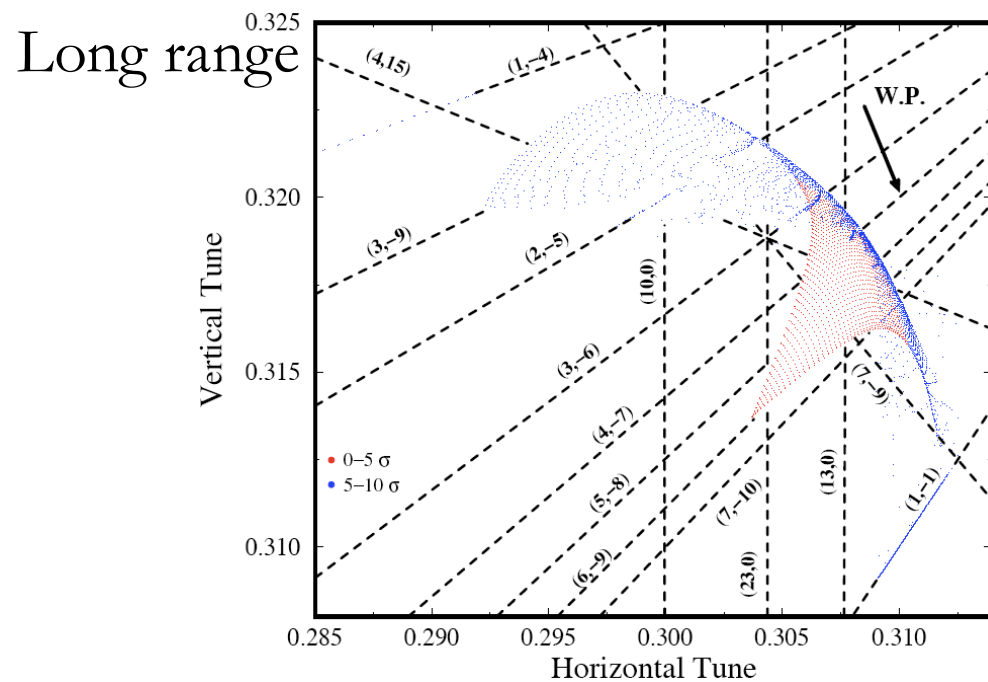
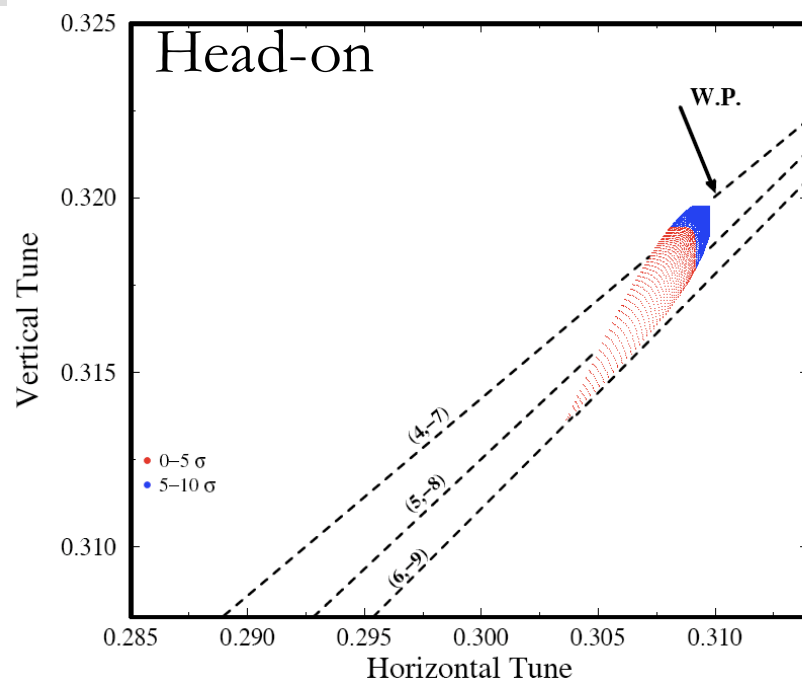
■ Long range beam-beam interaction represented by a 4D kick-map

$$\Delta x = - n_{par} \frac{2r_p N_b}{\gamma} \left[\frac{x' + \theta_c}{\theta_t^2} \left(1 - e^{-\frac{\theta_t^2}{2\theta_{x,y}^2}} \right) - \frac{1}{\theta_c} \left(1 - e^{-\frac{\theta_c^2}{2\theta_{x,y}^2}} \right) \right]$$

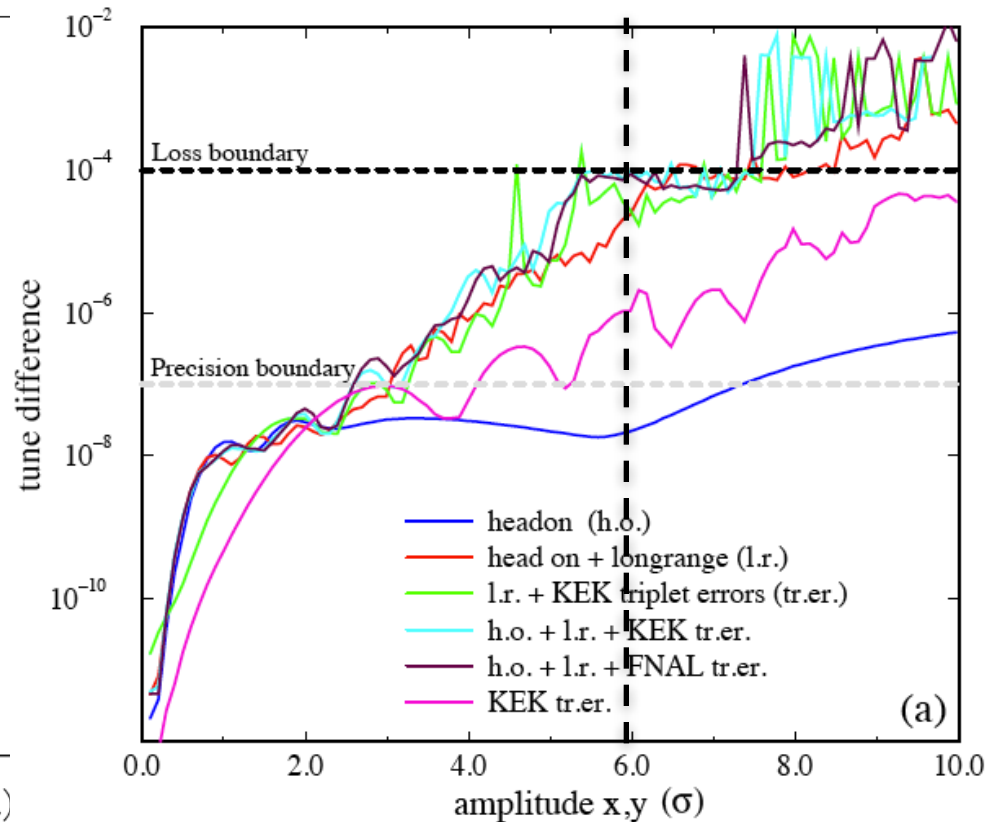
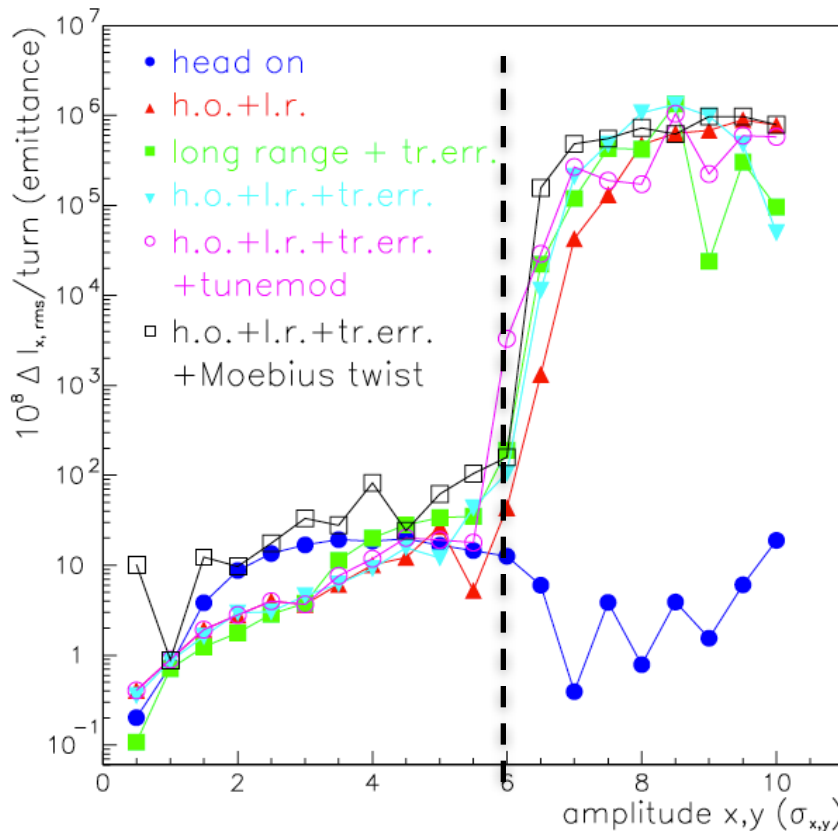
$$\Delta y = - n_{par} \frac{2r_p N_b}{\gamma} \frac{y'}{\theta_t^2} \left(1 - e^{-\frac{\theta_t^2}{2\theta_{x,y}^2}} \right)$$

with $\theta_t \equiv \left((x' + \theta_c)^2 + y'^2 \right)^{1/2}$





- Proved dominant effect of long range beam-beam effect
- Dynamic Aperture (around 6σ) located at the folding of the map (indefinite torsion)
- Dynamics dominated by the $1/r$ part of the force, reproduced by electrical wire, which was proposed for correcting the effect
- Experimental verification in SPS and installation to the LHC IPs



- Very good agreement of diffusive aperture boundary (action variance) with frequency variation (loss boundary corresponding to around 1 frequency unit change in 10^7 turns)

- The torsion $\mathbf{M} = \left(\frac{\partial \nu(I)}{\partial I} \right) = \left(\frac{\partial^2 H_0(I)}{\partial I^2} \right)$
 $\nu = \begin{pmatrix} \nu_1 \\ \nu_2 \end{pmatrix} = \mathbf{M} \begin{pmatrix} I_1 \\ I_2 \end{pmatrix}$

with Hamiltonian

$$H = \frac{1}{2} I^T \mathbf{M} I + o(I^2) + O(\varepsilon)$$

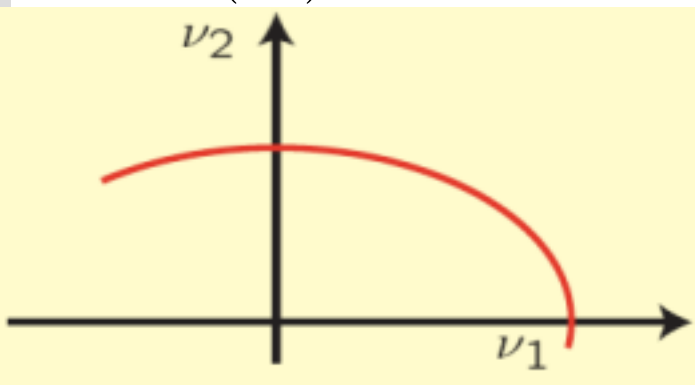
- For a fixed energy value and even in the presence of chaos

$$I^T \mathbf{M} I \approx 2h = Cte \quad \text{or} \quad \nu^T \mathbf{M}^{-1} \nu \approx 2h = Cte$$

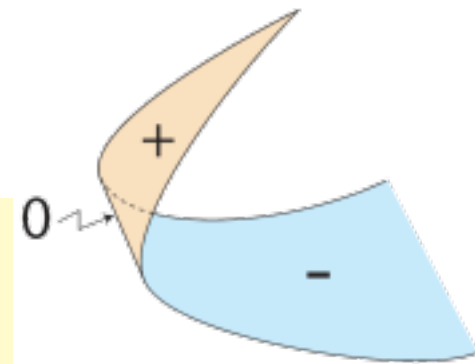
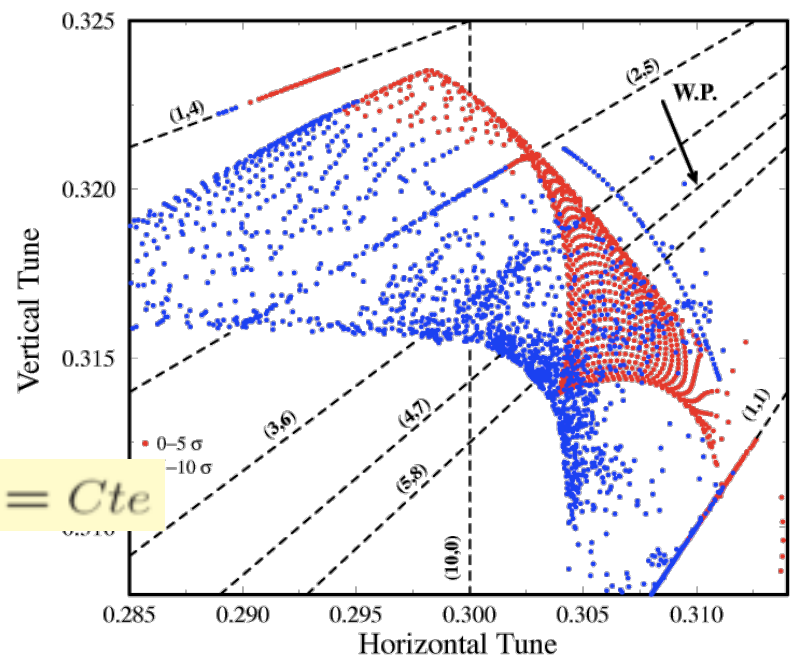
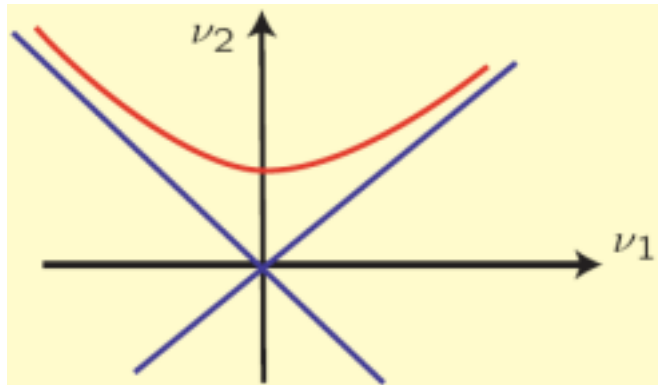
- For an accelerator $\mathbf{M}^{-1} = \begin{pmatrix} a & c \\ c & b \end{pmatrix}$ is symmetric

no isotropic direction isotropic direction

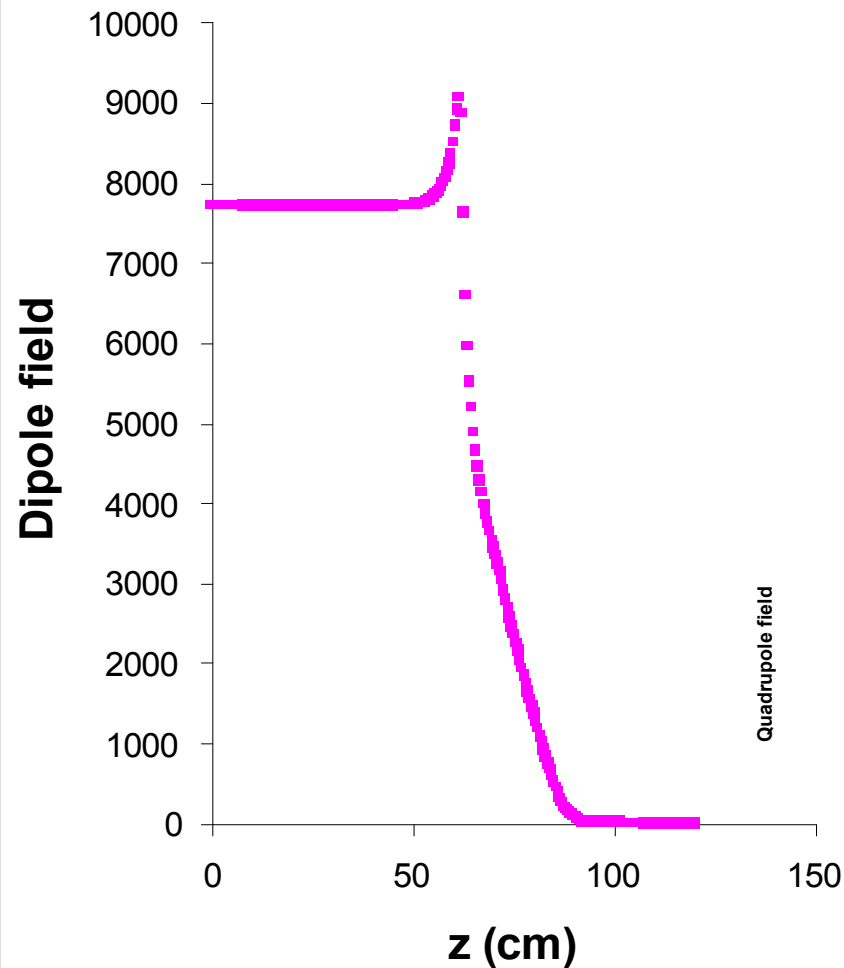
$$\det(\mathbf{M}) > 0$$



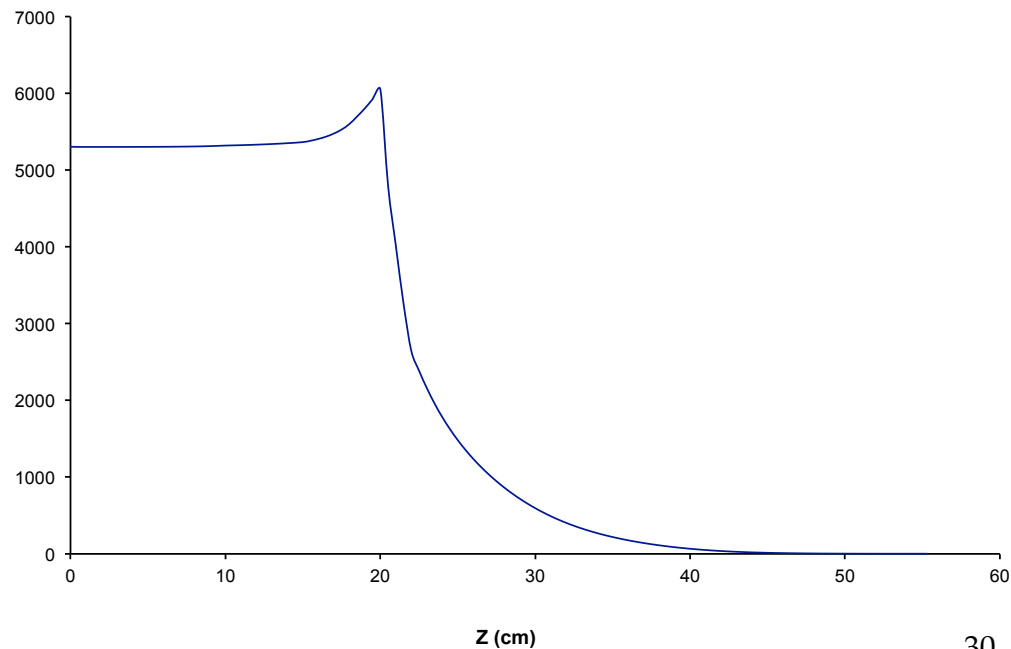
$$\det(\mathbf{M}) < 0$$



J.Laskar, PAC2003



Quadrupole field



- Up to now we considered only transverse fields
- Magnet fringe field is the longitudinal dependence of the field at the magnet edges
- Important when magnet aspect ratios and/or emittances are big

General field expansion for a quadrupole magnet:

$$B_x = \sum_{m,n=0}^{\infty} \sum_{l=0}^m \frac{(-1)^m x^{2n} y^{2m+1}}{(2n)!(2m+1)!} \binom{m}{l} b_{2n+2m+1-2l}^{[2l]}$$

$$B_y = \sum_{m,n=0}^{\infty} \sum_{l=0}^m \frac{(-1)^m x^{2n+1} y^{2m}}{(2n+1)!(2m)!} \binom{m}{l} b_{2n+2m+1-2l}^{[2l]} \quad .$$

$$B_z = \sum_{m,n=0}^{\infty} \sum_{l=0}^m \frac{(-1)^m x^{2n+1} y^{2m+1}}{(2n+1)!(2m+1)!} \binom{m}{l} b_{2n+2m+1-2l}^{[2l+1]}$$

and to leading order

$$B_x = y \left[b_1 - \frac{1}{12} (3x^2 + y^2) b_1^{[2]} \right] + O(5)$$

$$B_y = x \left[b_1 - \frac{1}{12} (3y^2 + x^2) b_1^{[2]} \right] + O(5)$$

$$B_z = xy b_1^{[1]} + O(4)$$

The quadrupole fringe to leading order has an octupole-like effect

■ From the hard-edge Hamiltonian

$$H_f = \frac{\pm Q}{12B\rho(1+\frac{\delta p}{p})} (y^3 p_y - x^3 p_x + 3x^2 y p_y - 3y^2 x p_x),$$

the first order shift of the frequencies with amplitude can be computed analytically

$$\begin{pmatrix} \delta\nu_x \\ \delta\nu_y \end{pmatrix} = \begin{pmatrix} a_{hh} & a_{hv} \\ a_{hv} & a_{vv} \end{pmatrix} \begin{pmatrix} 2J_x \\ 2J_y \end{pmatrix},$$

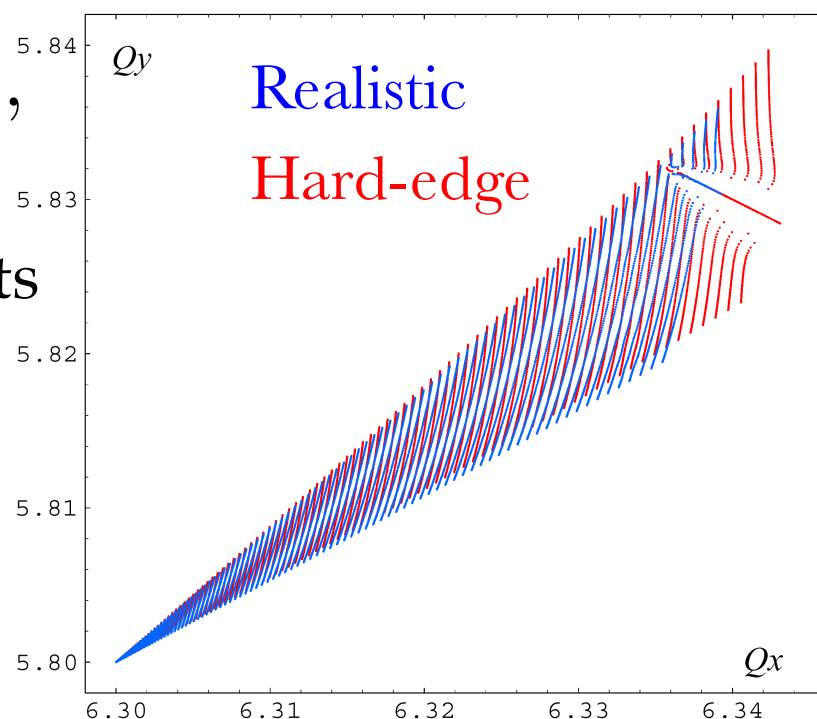
with the "anharmonicity" coefficients (torsion)

$$a_{hh} = \frac{-1}{16\pi B\rho} \sum_i \pm Q_i \beta_{xi} \alpha_{xi}$$

$$a_{hv} = \frac{1}{16\pi B\rho} \sum_i \pm Q_i (\beta_{xi} \alpha_{yi} - \beta_{yi} \alpha_{xi})$$

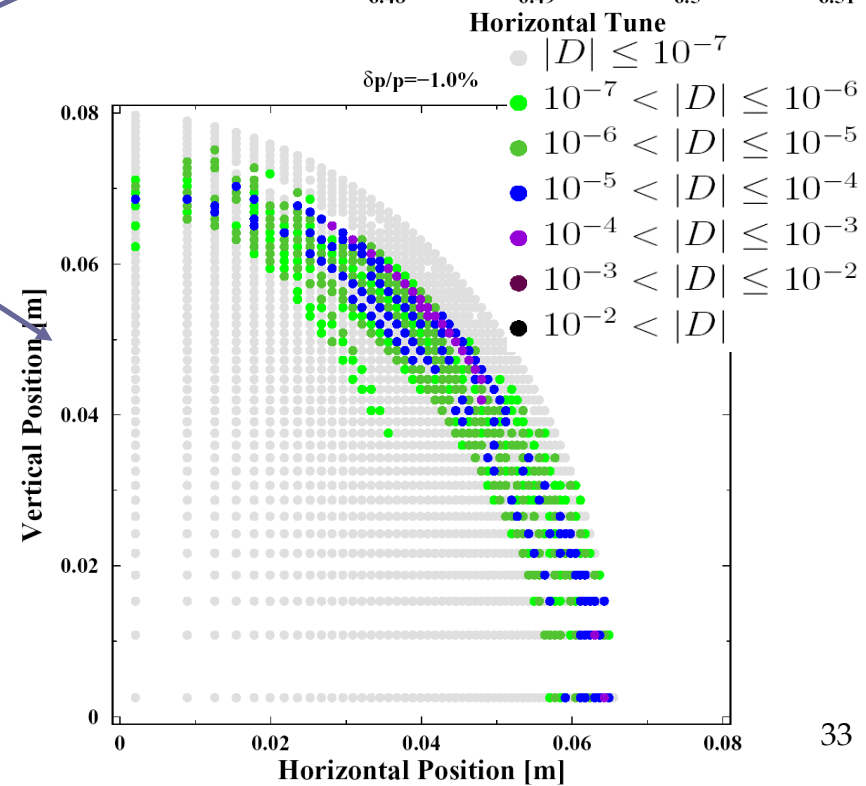
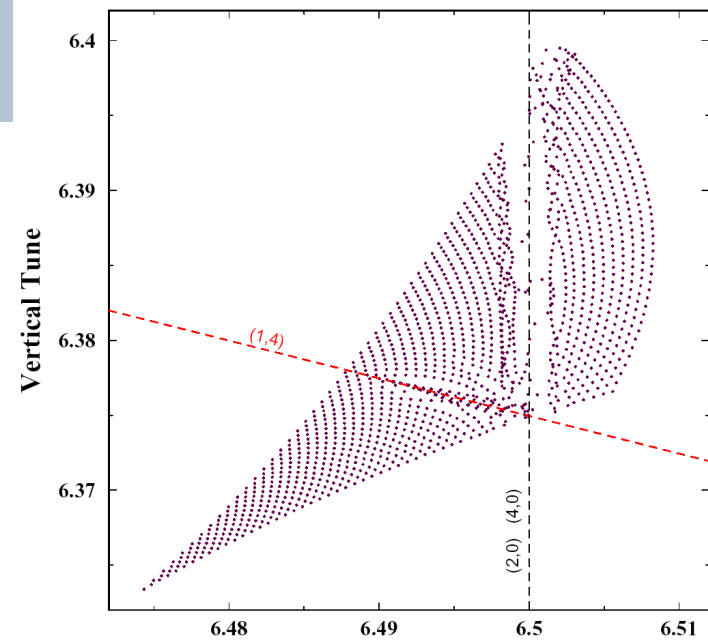
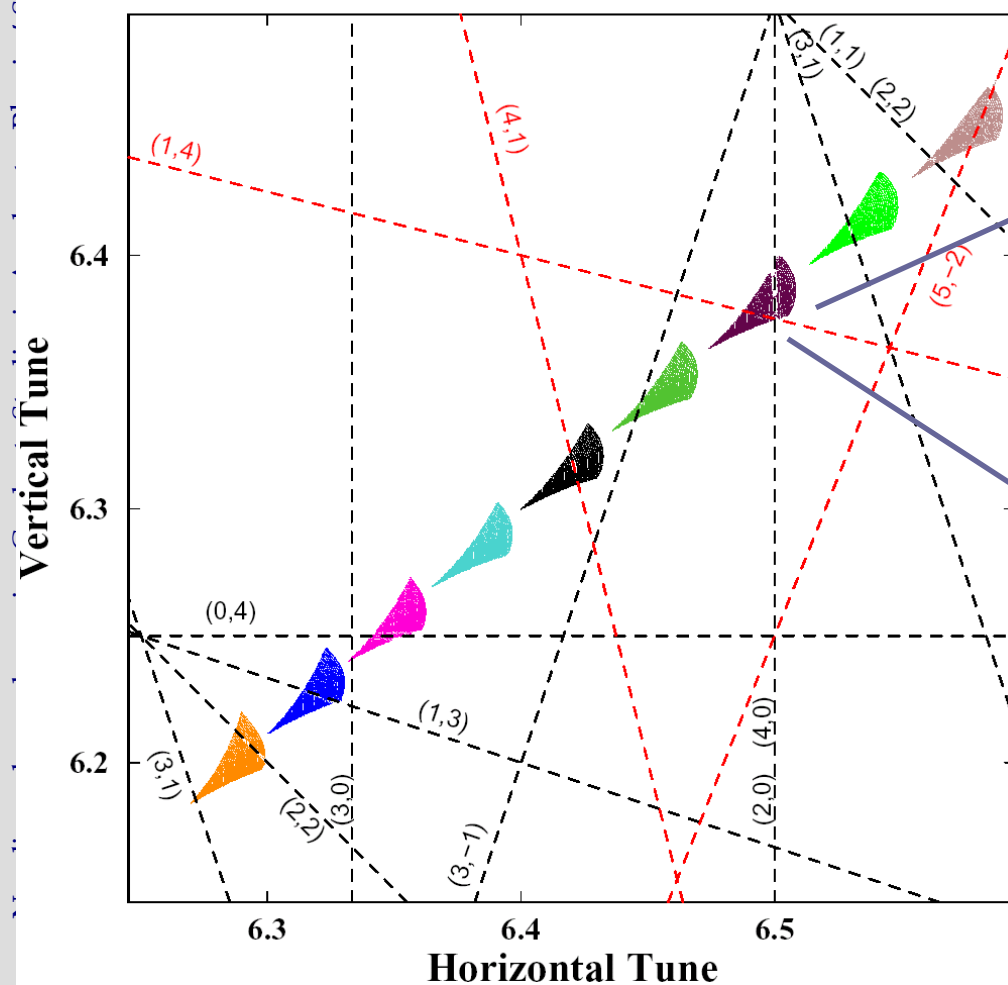
$$a_{vv} = \frac{1}{16\pi B\rho} \sum_i \pm Q_i \beta_{yi} \alpha_{yi}$$

Tune footprint for the SNS based on hard-edge (red) and realistic (blue) quadrupole fringe-field



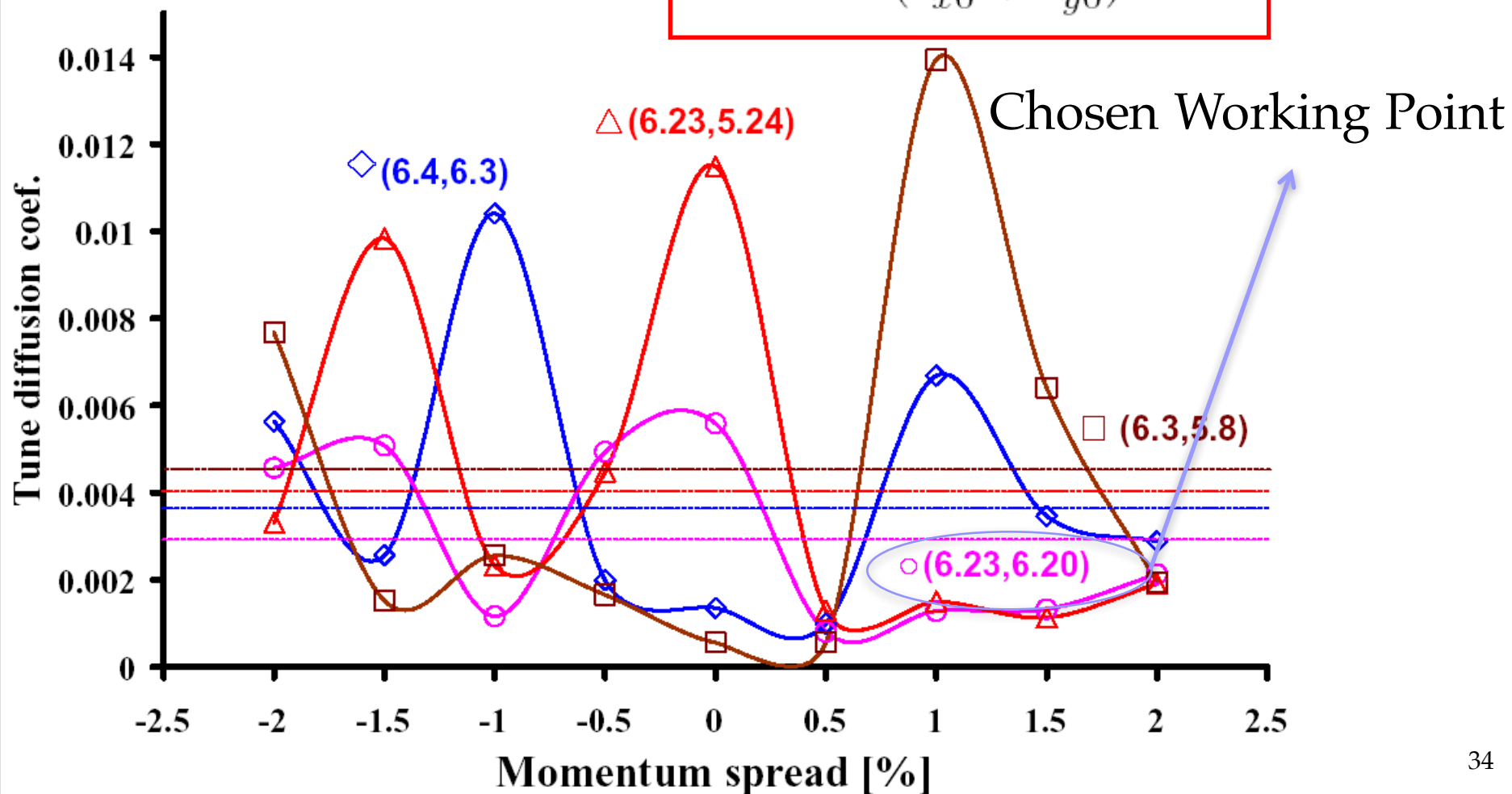
SNS Working Point $(Q_x, Q_y) = (6.4, 6.3)$

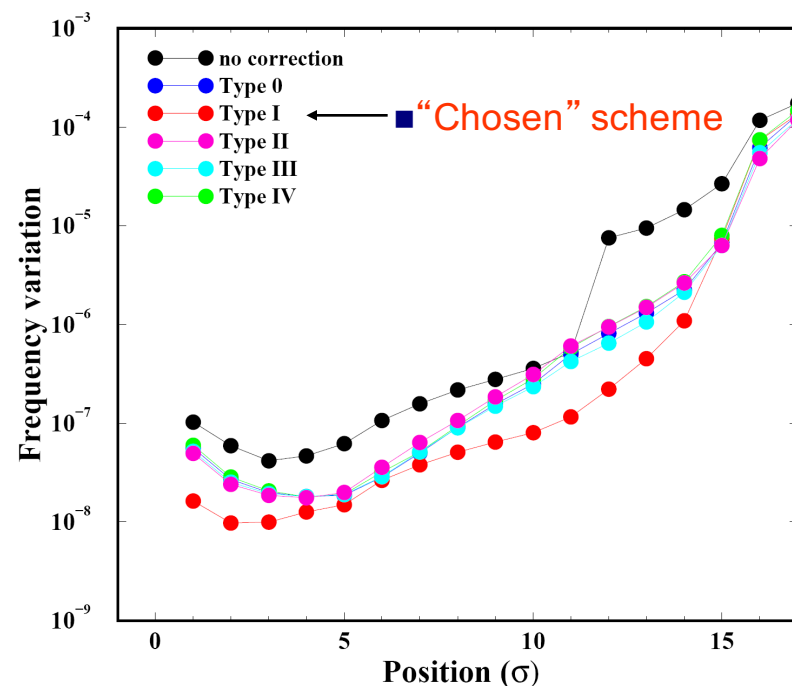
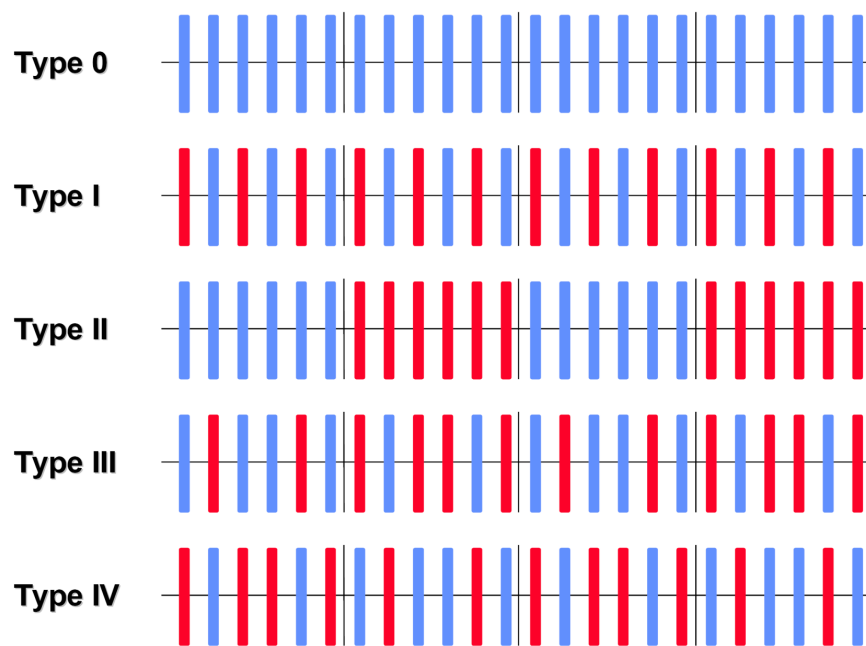
$\delta p/p = [2\%, -2\%]$ @ $480 \pi \text{ mm mrad}$



Tune Diffusion quality factor

$$D_{QF} = \left\langle \frac{|D|}{(I_{x0}^2 + I_{y0}^2)^{1/2}} \right\rangle_R$$

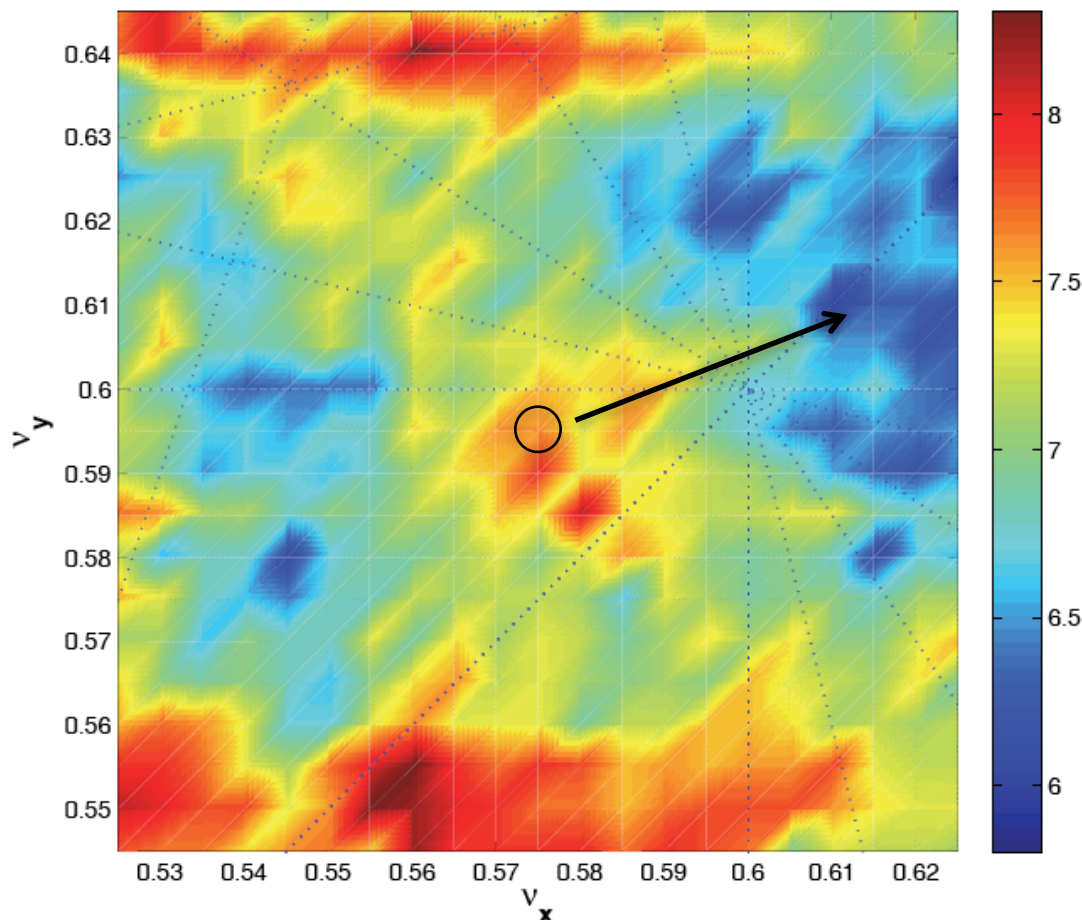




- Comparison of correction schemes for b_4 and b_5 errors in the LHC dipoles
- Frequency maps, resonance analysis, tune diffusion estimates, survival plots and short term tracking, proved that only half of the correctors are needed

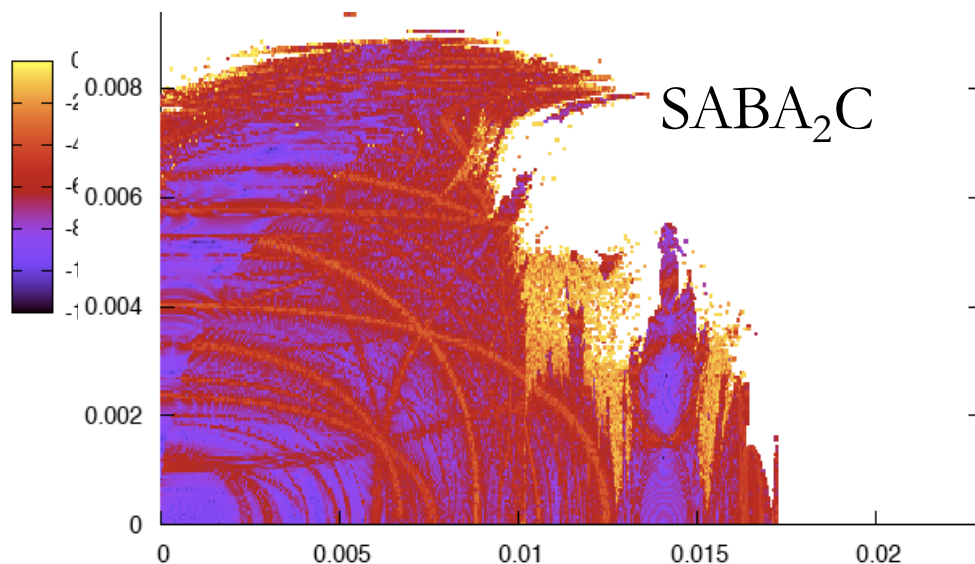
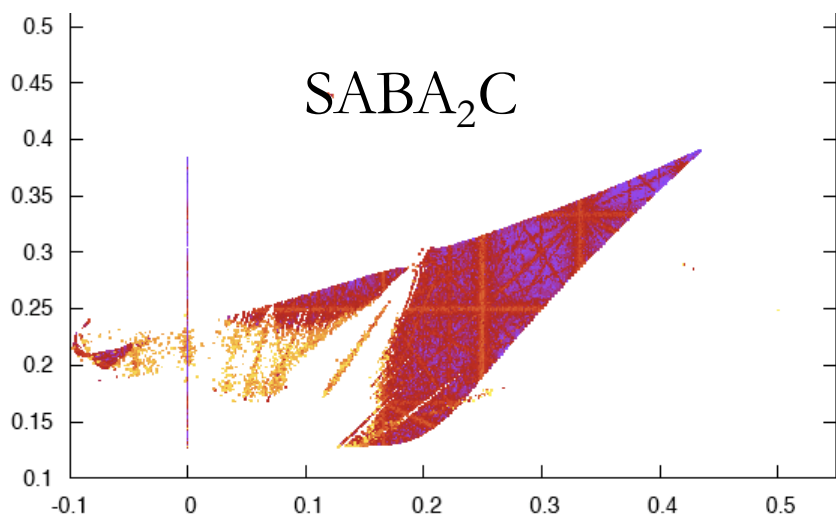
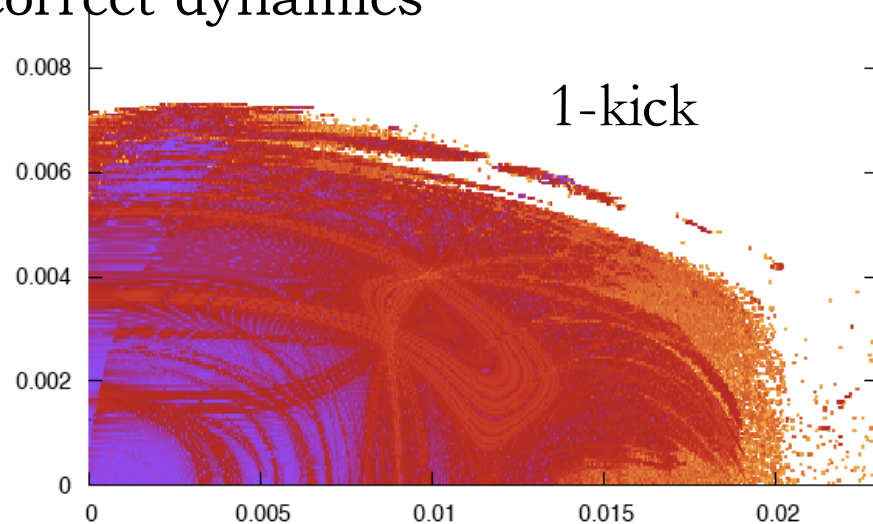
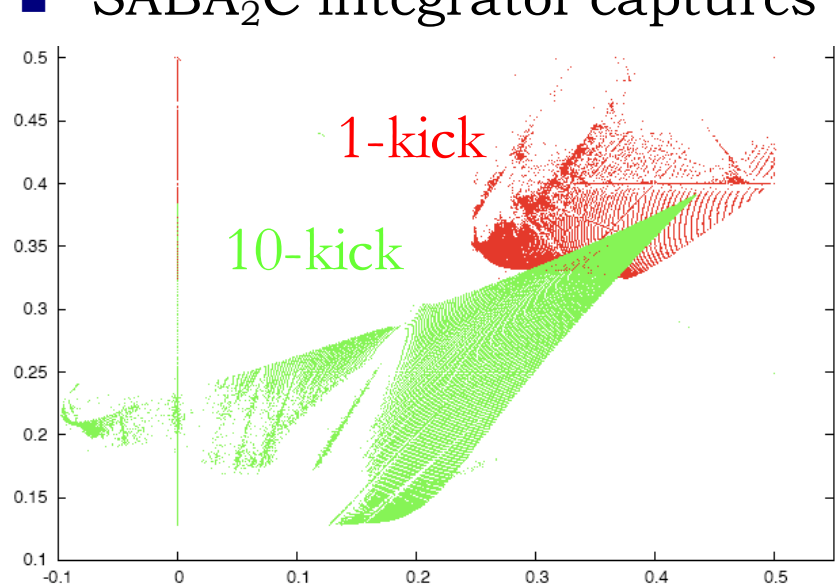
- Figure of merit for choosing best working point is sum of diffusion rates with a constant added for every lost particle
- Each point is produced after tracking 100 particles
- Nominal working point had to be moved towards “blue” area

$$e^D = \sqrt{\frac{(\nu_{x,1} - \nu_{x,2})^2 + (\nu_{y,1} - \nu_{y,2})^2}{N/2}}$$



$$WPS = 0.1N_{lost} + \sum e^D$$

- The one kick integrator reveals a completely different dynamics then the 10-kick
- SABA₂C integrator captures the correct dynamics



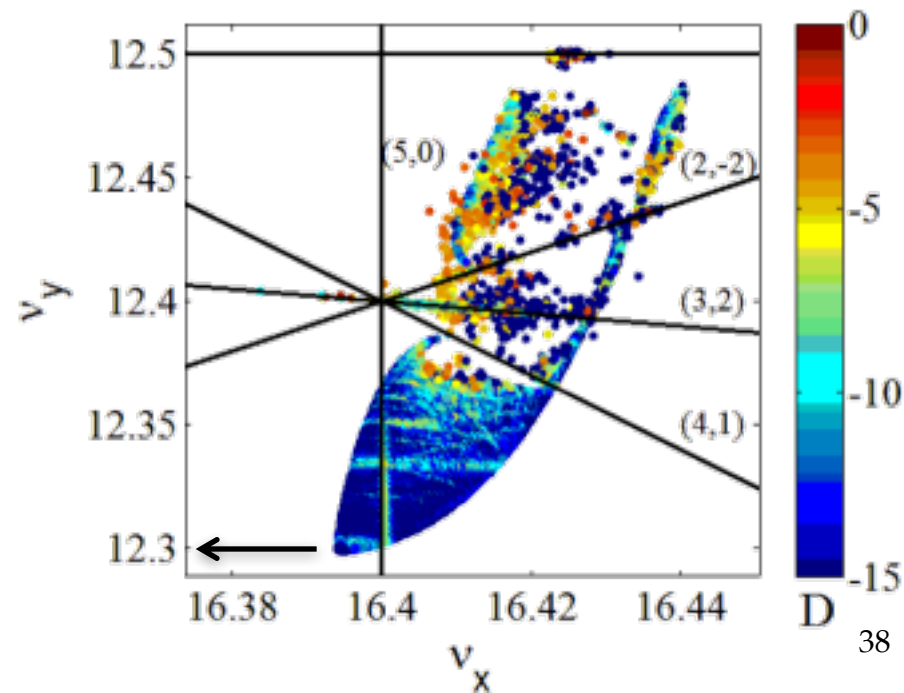
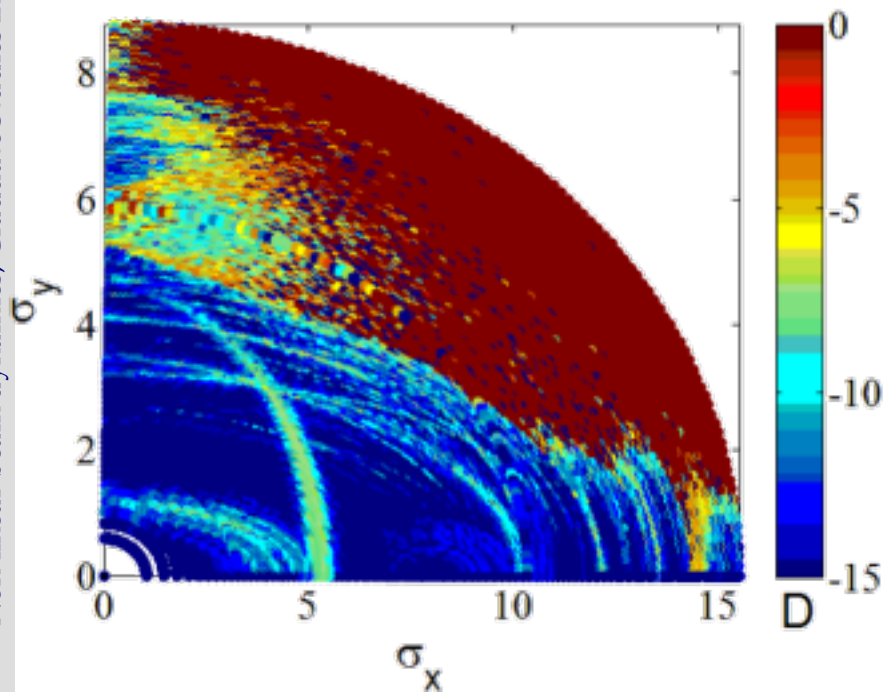
- Non linear optimization based on phase advance scan for minimization of resonance driving terms and tune-shift with amplitude

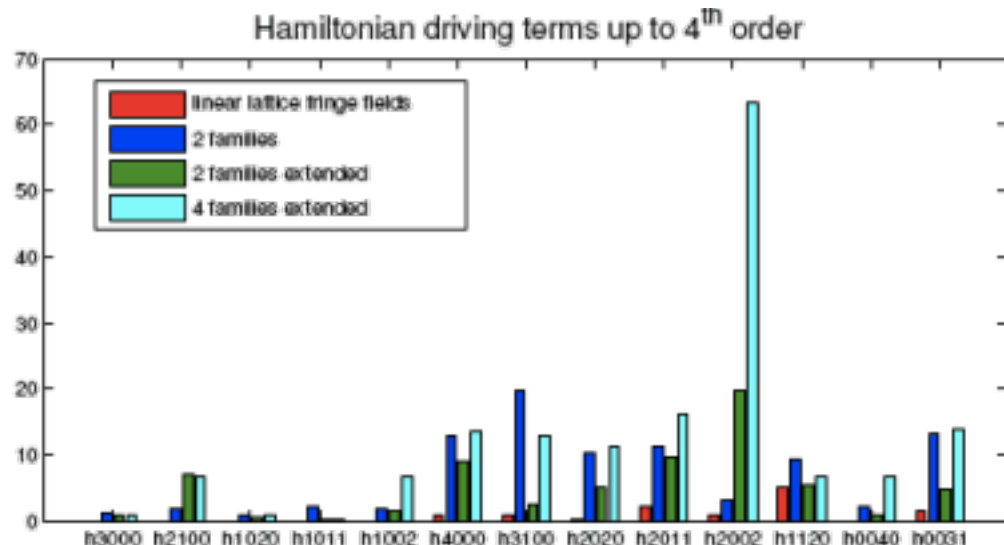
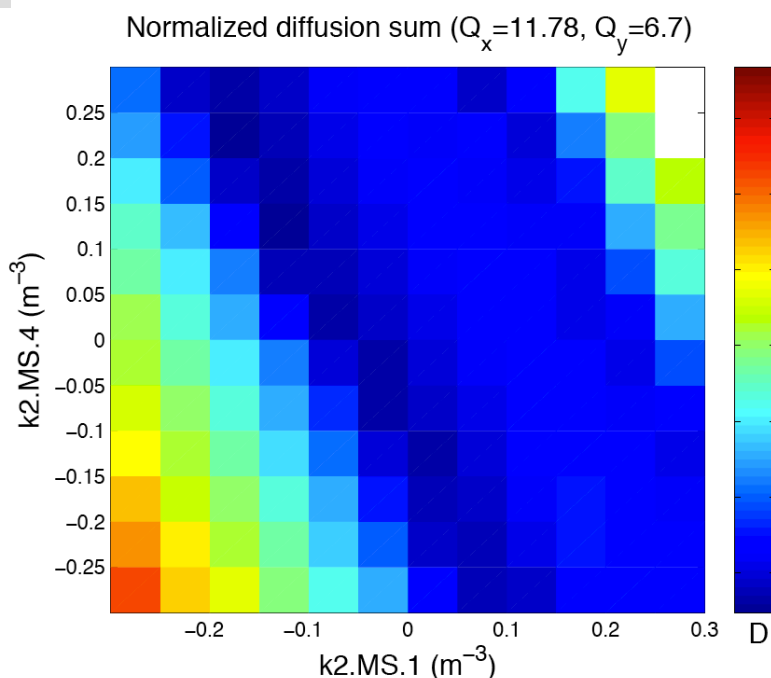
$$\left| \sum_{p=0}^{N_c-1} e^{ip(n_x \mu_{x,c} + n_y \mu_{y,c})} \right| = \sqrt{\frac{1 - \cos[N_c(n_x \mu_{x,c} + n_y \mu_{y,c})]}{1 - \cos(n_x \mu_{x,c} + n_y \mu_{y,c})}} = 0$$



$$N_c(n_x \mu_{x,c} + n_y \mu_{y,c}) = 2k\pi$$

$$n_x \mu_{x,c} + n_y \mu_{y,c} \neq 2k'\pi$$





- Comparing different chromaticity sextupole correction schemes and working point optimization using normal form analysis, frequency maps and finally particle tracking
- Finding the adequate sextupole strengths through the tune diffusion coefficient

■ Chaos detection methods and frequency map analysis

- Dynamic aperture
- Quasi-periodic motion
- The NAFF algorithm
- Frequency determination and precision
- Aspects of frequency maps

■ Simulation studies

- Frequency and diffusion maps for the LHC
- Beam-beam effect
- Folded frequency maps
- Magnet fringe-fields
- Working point choice
- Resonance free lattice
- Symplectic integration
- Correction schemes evaluation

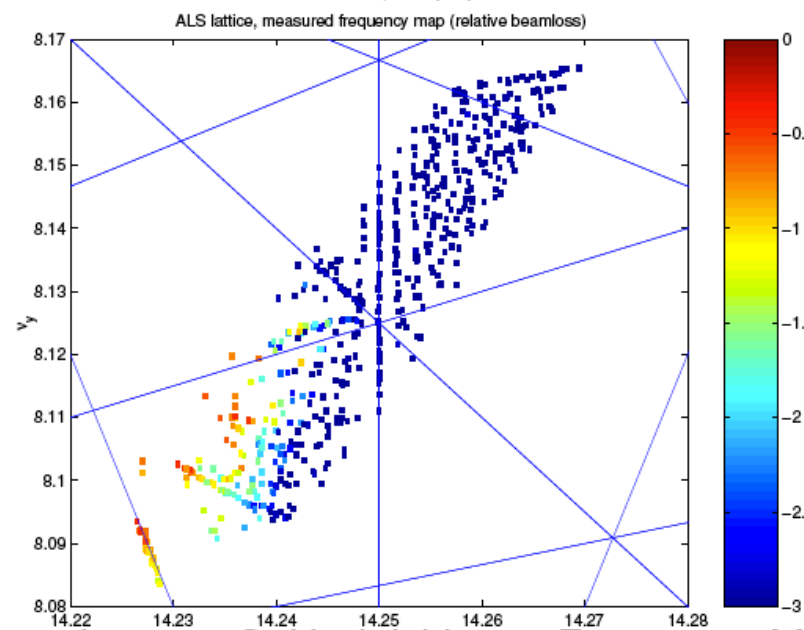
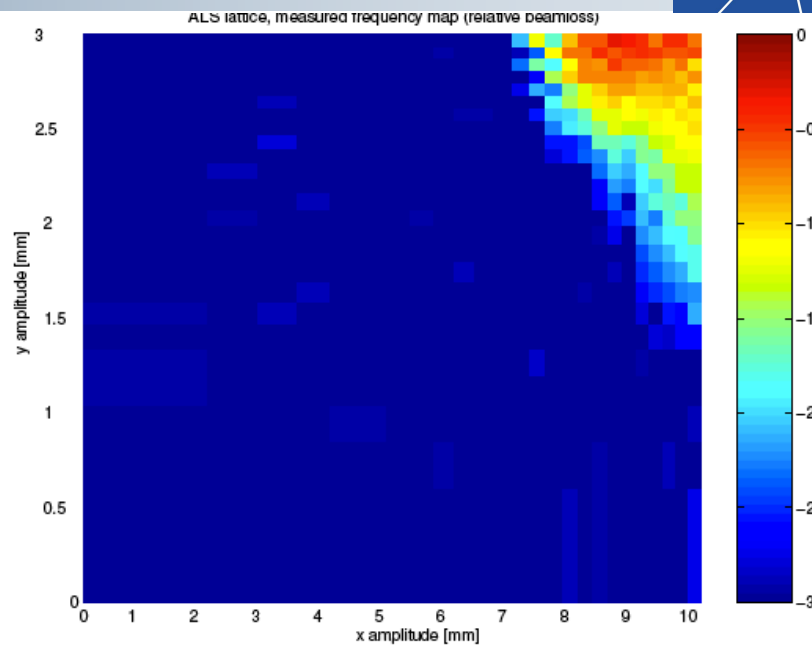
■ Experiments

- Experimental frequency maps
- Beam loss frequency maps
- Space-charge frequency scan

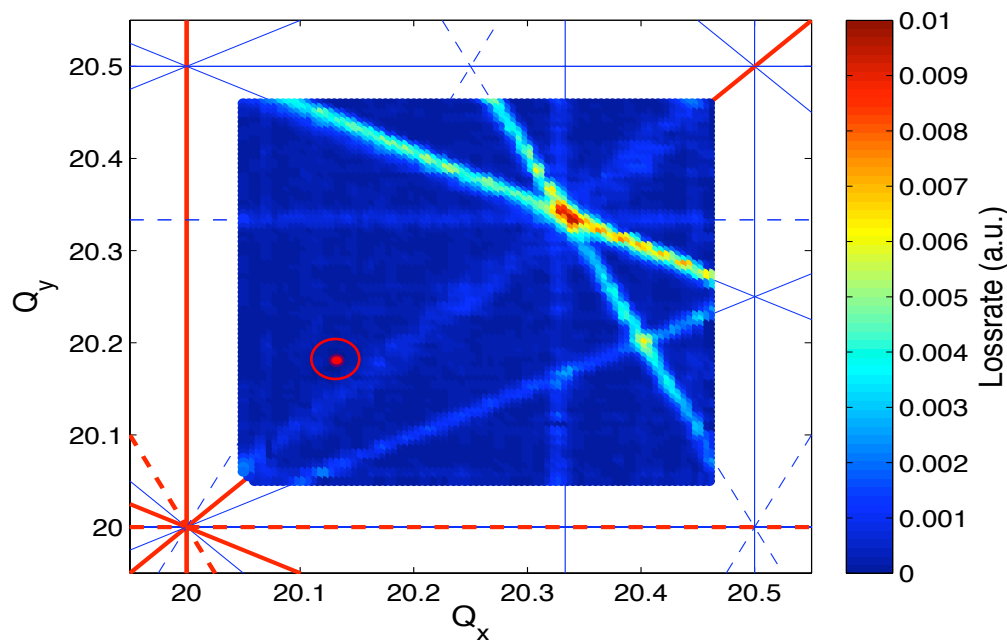
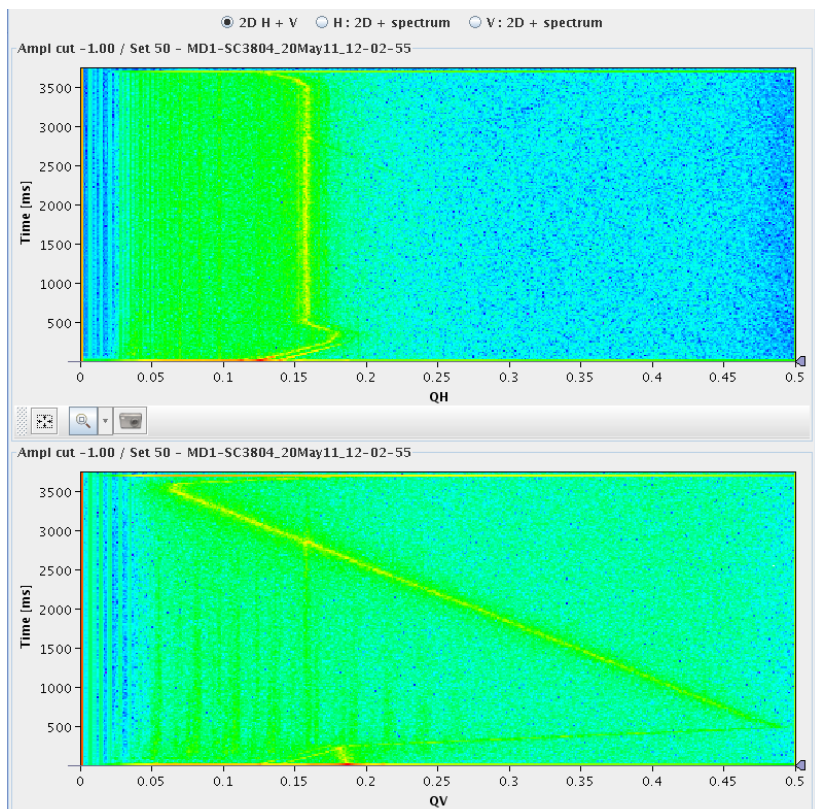
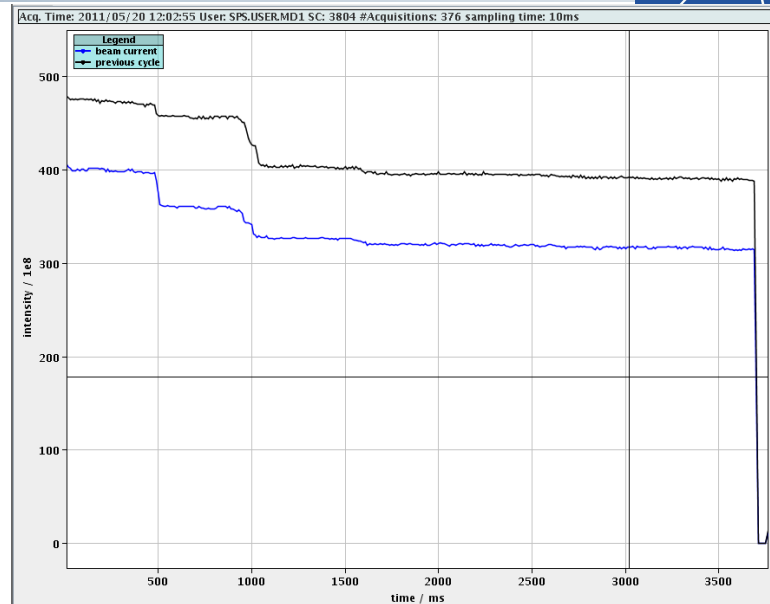
■ Summary

D. Robin, C. Steier, J. Laskar, and L. Nadolski, PRL 2000

- Frequency analysis of turn-by-turn data of beam oscillations produced by a fast kicker magnet and recorded on a Beam Position Monitors
- Reproduction of the non-linear model of the Advanced Light Source storage ring and working point optimization for increasing beam lifetime

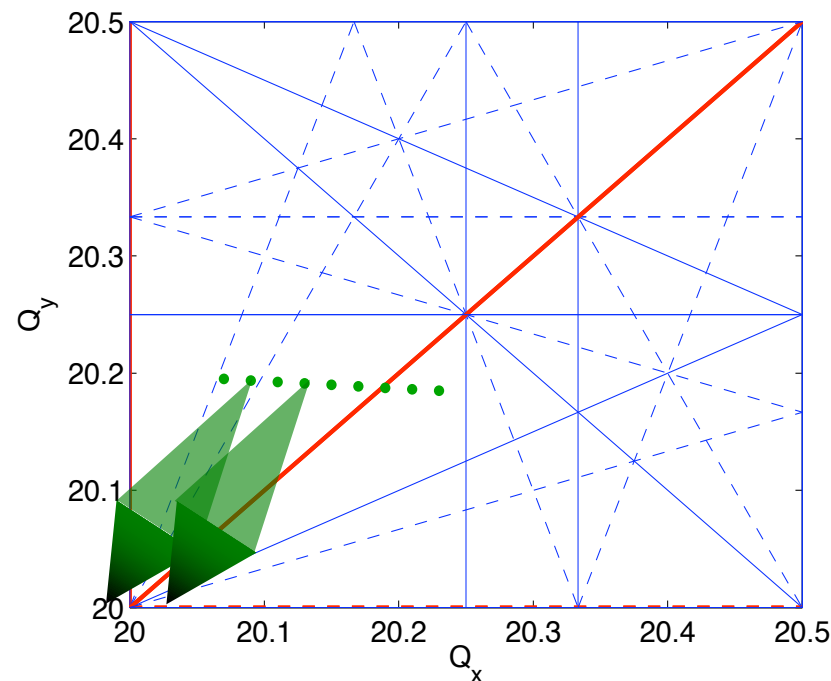
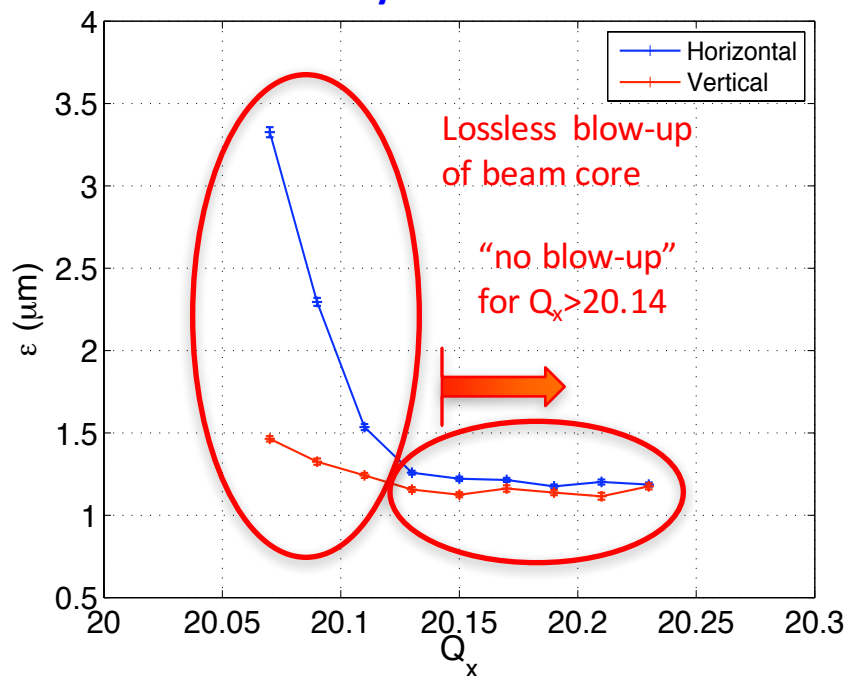


- Strength of resonance lines identified by derivative of beam intensity (average beam loss rate)
- Tunes continuously monitored using NAFF and beam intensity recorded with current transformer



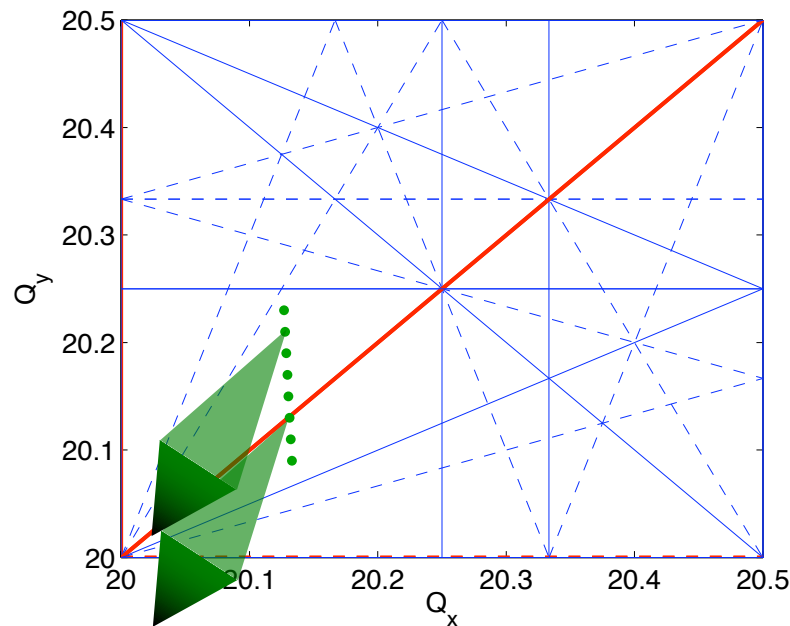
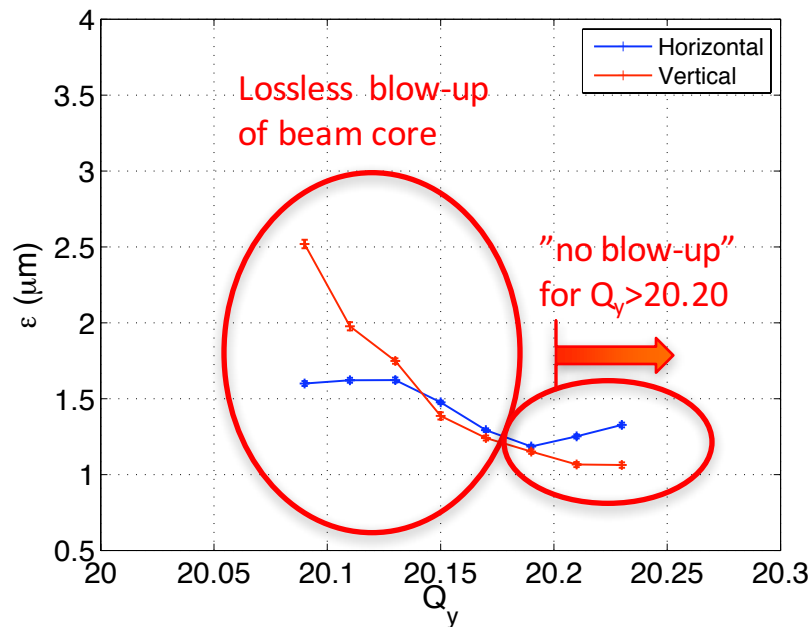
- Injecting high bunch density beam into the SPS
- Space charge effect quite strong with (linear) tune-shifts of
- Changing horizontal/vertical frequency and measuring emittance (action) blow-up

$$\Delta Q_x / \Delta Q_y \sim 0.10 / 0.18$$



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- Summary

- Frequency map analysis is a powerful technique for analyzing particle motion in simulations but also in real accelerator experiments
- Based on ability to reconstruct numerical quasi-periodic solutions in phase space of general Hamiltonian system
- The power of NAFF algorithm ensures the accurate determination of fundamental frequencies of motions with very high precision
- A wide of range of applications for understanding limitations due to non-linear effects in a variety of accelerators
- Application of the method in turn-by-turn data recorded in beam position monitors can reveal effect of non-linear resonances experimentally

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F.Schmidt, A.Wolski,
F.Zimmermann