



## Computing planar and spherical choreographies

26th Biennial Numerical Analysis Conference, University of Strathclyde

Hadrien Montanelli (Oxford)

Collaborator: Nikola I. Gushterov (Oxford)

June 23, 2015



## 1 Introduction

## 2 Computing planar choreographies

## 3 Computing spherical choreographies



UNIVERSITY OF  
OXFORD

# What is a choreography?



## What is a choreography?

- **$n$ -body problem:** motion of  $n$  bodies under the action of Newton's law of gravitation, system of  $n$  nonlinear ODEs, chaotic



## What is a choreography?

- **$n$ -body problem:** motion of  $n$  bodies under the action of Newton's law of gravitation, system of  $n$  nonlinear ODEs, chaotic
- **choreographies:** periodic solutions in which the bodies have unit mass, share a common orbit  $q(t)$  and are uniformly spread along it



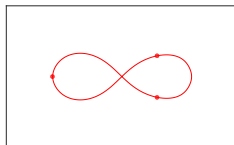
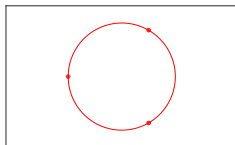
## What is a choreography?

- **$n$ -body problem:** motion of  $n$  bodies under the action of Newton's law of gravitation, system of  $n$  nonlinear ODEs, chaotic
- **choreographies:** periodic solutions in which the bodies have unit mass, share a common orbit  $q(t)$  and are uniformly spread along it
- **3 bodies:** first choreography (circle) found by Lagrange in 1772 second (the figure-eight) found more than 200 years later by Moore



## What is a choreography?

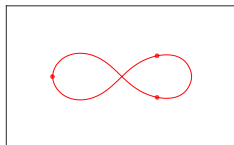
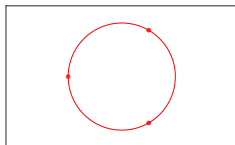
- **$n$ -body problem:** motion of  $n$  bodies under the action of Newton's law of gravitation, system of  $n$  nonlinear ODEs, chaotic
- **choreographies:** periodic solutions in which the bodies have unit mass, share a common orbit  $q(t)$  and are uniformly spread along it
- **3 bodies:** first choreography (circle) found by Lagrange in 1772 second (the figure-eight) found more than 200 years later by Moore





# What is a choreography?

- **$n$ -body problem:** motion of  $n$  bodies under the action of Newton's law of gravitation, system of  $n$  nonlinear ODEs, chaotic
- **choreographies:** periodic solutions in which the bodies have unit mass, share a common orbit  $q(t)$  and are uniformly spread along it
- **3 bodies:** first choreography (circle) found by Lagrange in 1772 second (the figure-eight) found more than 200 years later by Moore



- **$n$  bodies:** many new choreographies found by Simó in the early 2000s using numerical optimization of the action





UNIVERSITY OF  
OXFORD

## Minimization of the action (Simó)



## Minimization of the action (Simó)

- Based on the principle of least action applied to the  $n$ -body problem



## Minimization of the action (Simó)

- Based on the principle of least action applied to the  $n$ -body problem

Choreographies of the  $n$ -body problem

$$z_j''(t) - \sum_{\substack{i=0 \\ i \neq j}}^{n-1} \frac{z_i(t) - z_j(t)}{|z_i(t) - z_j(t)|^3} = 0, \quad 0 \leq j \leq n-1,$$

with  $z_j(t) = q\left(t + \frac{2\pi j}{n}\right)$  for some  $2\pi$ -periodic function  $q(t) : [0, 2\pi] \rightarrow \mathbb{C}$



## Minimization of the action (Simó)

- Based on the principle of least action applied to the  $n$ -body problem

Choreographies of the  $n$ -body problem

$$z_j''(t) - \sum_{\substack{i=0 \\ i \neq j}}^{n-1} \frac{z_i(t) - z_j(t)}{|z_i(t) - z_j(t)|^3} = 0, \quad 0 \leq j \leq n-1,$$

with  $z_j(t) = q\left(t + \frac{2\pi j}{n}\right)$  for some  $2\pi$ -periodic function  $q(t) : [0, 2\pi] \rightarrow \mathbb{C}$

## Minima of the action

$$A = \int_0^{2\pi} (K(t) - U(t)) dt,$$

$$K(t) = \frac{n}{2} |q'(t)|^2, \quad U(t) = -n \sum_{j=1}^{n-1} \left| q(t) - q\left(t + \frac{2\pi j}{n}\right) \right|^{-1}$$



1 Introduction

2 Computing planar choreographies

3 Computing spherical choreographies



UNIVERSITY OF  
OXFORD

## Method



- *Trigonometric interpolation:*  $q(t) \rightarrow p_N(t) \rightarrow A_N$



- *Trigonometric interpolation:*  $q(t) \rightarrow p_N(t) \rightarrow A_N$

$q(t) \approx p_N(t)$  instead of  $q(t) = x(t) + iy(t) \approx x_N(t) + iy_N(t)$





- *Trigonometric interpolation:*  $q(t) \rightarrow p_N(t) \rightarrow A_N$

$q(t) \approx p_N(t)$  instead of  $q(t) = x(t) + iy(t) \approx x_N(t) + iy_N(t)$

- *A closed-form expression for the gradient:*  $p_N(t) \rightarrow \nabla A_N$



- *Trigonometric interpolation:*  $q(t) \rightarrow p_N(t) \rightarrow A_N$

$q(t) \approx p_N(t)$  instead of  $q(t) = x(t) + iy(t) \approx x_N(t) + iy_N(t)$

- *A closed-form expression for the gradient:*  $p_N(t) \rightarrow \nabla A_N$

- *Optimization algorithm:*  $p_N(t) \rightarrow p_N^*(t)$



- *Trigonometric interpolation:*  $q(t) \rightarrow p_N(t) \rightarrow A_N$

$q(t) \approx p_N(t)$  instead of  $q(t) = x(t) + iy(t) \approx x_N(t) + iy_N(t)$

- *A closed-form expression for the gradient:*  $p_N(t) \rightarrow \nabla A_N$

- *Optimization algorithm:*  $p_N(t) \rightarrow p_N^*(t)$

Quasi-Newton methods (BFGS) instead of Gradient methods

UNIVERSITY OF  
OXFORD

# Trigonometric Interpolation: $q(t) \rightarrow p_N(t) \rightarrow A_N$

---

<sup>1</sup>Wright, Javed, M., and Trefethen, "Extension of Chebfun to periodic functions", submitted to SISC.

Trigonometric Interpolation:  $q(t) \rightarrow p_N(t) \rightarrow A_N$ 

- Trigonometric interpolant  $p_N(t)$  of  $q(t)$  at  $N$  points:

$$p_N(t) = \sum_{k=-\frac{N-1}{2}}^{\frac{N-1}{2}} c_k e^{ikt}, \quad t \in [0, 2\pi], \quad c_k = \frac{1}{N} \sum_{j=0}^{N-1} q_j e^{-ikt_j}, \quad |k| \leq \frac{N-1}{2}$$

---

<sup>1</sup>Wright, Javed, M., and Trefethen, "Extension of Chebfun to periodic functions", submitted to SISC.

Trigonometric Interpolation:  $q(t) \rightarrow p_N(t) \rightarrow A_N$ 

- Trigonometric interpolant  $p_N(t)$  of  $q(t)$  at  $N$  points:

$$p_N(t) = \sum_{k=-\frac{N-1}{2}}^{\frac{N-1}{2}} c_k e^{ikt}, \quad t \in [0, 2\pi], \quad c_k = \frac{1}{N} \sum_{j=0}^{N-1} q_j e^{-ikt_j}, \quad |k| \leq \frac{N-1}{2}$$

- Recent extension of Chebfun to periodic functions <sup>1</sup>

---

<sup>1</sup>Wright, Javed, M., and Trefethen, "Extension of Chebfun to periodic functions", submitted to SISC.

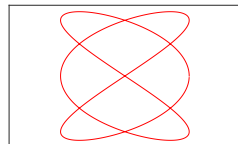
Trigonometric Interpolation:  $q(t) \rightarrow p_N(t) \rightarrow A_N$ 

- Trigonometric interpolant  $p_N(t)$  of  $q(t)$  at  $N$  points:

$$p_N(t) = \sum_{k=-\frac{N-1}{2}}^{\frac{N-1}{2}} c_k e^{ikt}, \quad t \in [0, 2\pi], \quad c_k = \frac{1}{N} \sum_{j=0}^{N-1} q_j e^{-ikt_j}, \quad |k| \leq \frac{N-1}{2}$$

- Recent extension of Chebfun to periodic functions <sup>1</sup>

```
>> q = chebfun(@(t)cos(3*pi*t)+1i*sin(2*pi*t),'trig')
q =
    chebfun column (1 smooth piece)
      interval      length  endpoint values trig
[      -1,         1]      7    complex values
vscale = 1.327490e+00.
```



<sup>1</sup>Wright, Javed, M., and Trefethen, "Extension of Chebfun to periodic functions", submitted to SISC.

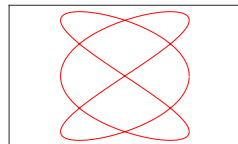
Trigonometric Interpolation:  $q(t) \rightarrow p_N(t) \rightarrow A_N$ 

- Trigonometric interpolant  $p_N(t)$  of  $q(t)$  at  $N$  points:

$$p_N(t) = \sum_{k=-\frac{N-1}{2}}^{\frac{N-1}{2}} c_k e^{ikt}, \quad t \in [0, 2\pi], \quad c_k = \frac{1}{N} \sum_{j=0}^{N-1} q_j e^{-ikt_j}, \quad |k| \leq \frac{N-1}{2}$$

- Recent extension of Chebfun to periodic functions <sup>1</sup>

```
>> q = chebfun(@(t)cos(3*pi*t)+1i*sin(2*pi*t),'trig')
q =
    chebfun column (1 smooth piece)
      interval      length  endpoint values trig
[      -1,        1]      7    complex values
vscale = 1.327490e+00.
```



- Action computed with the exponentially accurate trapezoidal rule

$$A_N = \frac{n}{2} \int_0^{2\pi} |p'_N(t)|^2 dt + n \sum_{j=1}^{n-1} \int_0^{2\pi} \left| p_N(t) - p_N\left(t + \frac{2\pi j}{n}\right) \right|^{-1} dt$$

<sup>1</sup>Wright, Javed, M., and Trefethen, "Extension of Chebfun to periodic functions", submitted to SISC.





UNIVERSITY OF  
OXFORD

## Numerical results



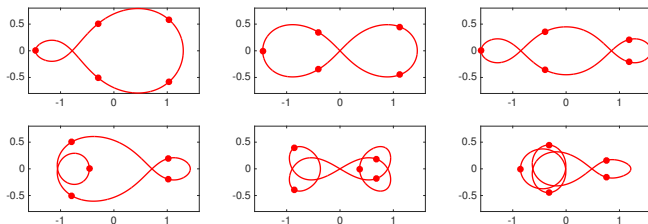
## Numerical results

- At convergence check  $\|\nabla A_N\|_2$ ,  $|c_k|$ , and  $\|\text{residual}\|_\infty$



## Numerical results

- At convergence check  $\|\nabla A_N\|_2$ ,  $|c_k|$ , and  $\|\text{residual}\|_\infty$



Action	68.8516	71.3312	77.1588	88.4397	109.6366	119.3191
Computer time (s)	0.79	0.49	0.44	0.70	0.98	0.86
2-norm of the gradient	1.26e-02	1.39e-02	8.87e-03	9.68e-03	1.18e-02	1.28e-02
Smallest coefficient	4.71e-06	6.45e-08	2.26e-06	3.33e-06	2.08e-05	2.75e-05
$\infty$ -norm of the residual	9.31e-02	1.09e-03	1.30e-02	4.43e-02	2.83e-01	6.56e-01



- 1 Introduction
- 2 Computing planar choreographies
- 3 Computing spherical choreographies**



UNIVERSITY OF  
OXFORD

## Spherical $n$ -body problem

Spherical  $n$ -body problem

## Equations of the motion

$$X_j''(t) - \sum_{\substack{i=0 \\ i \neq j}}^{n-1} \frac{R^3 X_i(t) - R(X_i(t) \cdot X_j(t))X_j(t)}{[R^4 - (X_i(t) \cdot X_j(t))^2]^{3/2}} + R^{-2} \|X_j'(t)\|^2 X_j(t) = 0,$$

with  $X_j(t) \in \mathbb{S}_R^2 = \{X \in \mathbb{R}^3, \|X\| = R\} \subset \mathbb{R}^3, 0 \leq j \leq n-1$

Spherical  $n$ -body problem

## Equations of the motion

$$X_j''(t) - \sum_{\substack{i=0 \\ i \neq j}}^{n-1} \frac{R^3 X_i(t) - R(X_i(t) \cdot X_j(t))X_j(t)}{[R^4 - (X_i(t) \cdot X_j(t))^2]^{3/2}} + R^{-2} \|X_j'(t)\|^2 X_j(t) = 0,$$

with  $X_j(t) \in \mathbb{S}_R^2 = \{X \in \mathbb{R}^3, \|X\| = R\} \subset \mathbb{R}^3, 0 \leq j \leq n-1$

## Potential

$$U(t) = -\frac{1}{R} \sum_{j=0}^{n-1} \sum_{\substack{i=0 \\ i \neq j}}^{n-1} \cot \frac{d_{GC}(X_i(t), X_j(t))}{R},$$

Spherical  $n$ -body problem

## Equations of the motion

$$X_j''(t) - \sum_{\substack{i=0 \\ i \neq j}}^{n-1} \frac{R^3 X_i(t) - R(X_i(t) \cdot X_j(t))X_j(t)}{[R^4 - (X_i(t) \cdot X_j(t))^2]^{3/2}} + R^{-2} \|X_j'(t)\|^2 X_j(t) = 0,$$

with  $X_j(t) \in \mathbb{S}_R^2 = \{X \in \mathbb{R}^3, \|X\| = R\} \subset \mathbb{R}^3, 0 \leq j \leq n-1$

## Potential

$$U(t) = -\frac{1}{R} \sum_{j=0}^{n-1} \sum_{\substack{i=0 \\ i \neq j}}^{n-1} \cot \frac{d_{GC}(X_i(t), X_j(t))}{R},$$

with

$$d_{GC}(X_i(t), X_j(t)) = R \arccos \frac{X_i(t) \cdot X_j(t)}{R^2}$$





UNIVERSITY OF  
OXFORD

## Spherical choreographies

Choreographies of the spherical  $n$ -body problem

$$X_j''(t) - \sum_{\substack{i=0 \\ i \neq j}}^{n-1} \frac{R^3 X_i(t) - R(X_i(t) \cdot X_j(t)) X_j(t)}{[R^4 - (X_i(t) \cdot X_j(t))^2]^{3/2}} + R^{-2} \|X_j'(t)\|^2 X_j(t) = 0,$$

with  $X_j(t) = Q\left(t + \frac{2\pi j}{n}\right)$  for some  $2\pi$ -periodic function  $Q(t) : [0, 2\pi] \rightarrow \mathbb{S}_R^2 \subset \mathbb{R}^3$

Choreographies of the spherical  $n$ -body problem

$$X_j''(t) - \sum_{\substack{i=0 \\ i \neq j}}^{n-1} \frac{R^3 X_i(t) - R(X_i(t) \cdot X_j(t)) X_j(t)}{[R^4 - (X_i(t) \cdot X_j(t))^2]^{3/2}} + R^{-2} \|X_j'(t)\|^2 X_j(t) = 0,$$

with  $X_j(t) = Q\left(t + \frac{2\pi j}{n}\right)$  for some  $2\pi$ -periodic function  $Q(t) : [0, 2\pi] \rightarrow \mathbb{S}_R^2 \subset \mathbb{R}^3$

## Minima of the action

$$A = \int_0^{2\pi} (K(t) - U(t)) dt,$$

$$K(t) = \frac{n}{2} \|Q'(t)\|^2, \quad U(t) = -\frac{n}{R} \sum_{j=1}^{n-1} \frac{Q(t) \cdot Q\left(t + \frac{2\pi j}{n}\right)}{\sqrt{R^4 - (Q(t) \cdot Q\left(t + \frac{2\pi j}{n}\right))^2}}$$



UNIVERSITY OF  
OXFORD

## Computing spherical choreographies

---

<sup>2</sup>M. and Gushterov, "Computing planar and spherical choreographies", submitted to SIADS.



## Computing spherical choreographies

- Our method <sup>2</sup> is based on stereographic projection

---

<sup>2</sup>M. and Gushterov, "Computing planar and spherical choreographies", submitted to SIADS.



- Our method <sup>2</sup> is based on stereographic projection

$\mathbb{S}_R^2$	$\mathbb{C}$
$X = (x_1, x_2, x_3)^T$	$z = P_R(X) = \frac{Rx_1 + iRx_2}{R - x_3}$

<sup>2</sup>M. and Gushterov, "Computing planar and spherical choreographies", submitted to SIADS.



- Our method <sup>2</sup> is based on stereographic projection

$\mathbb{S}_R^2$	$\mathbb{C}$
$X = (x_1, x_2, x_3)^T$	$z = P_R(X) = \frac{Rx_1 + iRx_2}{R - x_3}$
$Q(t), X_j(t) = Q\left(t + \frac{2\pi j}{n}\right)$	$q(t) = P_R(Q(t)), z_j(t) = P_R(X_j(t))$

<sup>2</sup>M. and Gushterov, "Computing planar and spherical choreographies", submitted to SIADS.



- Our method <sup>2</sup> is based on stereographic projection

$\mathbb{S}_R^2$	$\mathbb{C}$
$X = (x_1, x_2, x_3)^T$	$z = P_R(X) = \frac{Rx_1 + iRx_2}{R - x_3}$
$Q(t), X_j(t) = Q\left(t + \frac{2\pi j}{n}\right)$	$q(t) = P_R(Q(t)), z_j(t) = P_R(X_j(t))$
$d(X, Y) = \ X - Y\ $	$d(z, \xi) = \frac{2R^2 z - \xi }{\sqrt{(R^2 +  z ^2)(R^2 +  \xi ^2)}}$

<sup>2</sup>M. and Gushterov, "Computing planar and spherical choreographies", submitted to SIADS.





- Our method <sup>2</sup> is based on stereographic projection

$\mathbb{S}_R^2$	$\mathbb{C}$
$X = (x_1, x_2, x_3)^T$	$z = P_R(X) = \frac{Rx_1 + iRx_2}{R - x_3}$
$Q(t), X_j(t) = Q\left(t + \frac{2\pi j}{n}\right)$	$q(t) = P_R(Q(t)), z_j(t) = P_R(X_j(t))$
$d(X, Y) = \ X - Y\ $	$d(z, \xi) = \frac{2R^2 z - \xi }{\sqrt{(R^2 +  z ^2)(R^2 +  \xi ^2)}}$
$d_{GC}(X, Y) = R \arccos\left(\frac{X \cdot Y}{R^2}\right)$	$d_{GC}(z, \xi) = 2R \arcsin \frac{d(z, \xi)}{2R}$

<sup>2</sup>M. and Gushterov, "Computing planar and spherical choreographies", submitted to SIADS.



- Our method <sup>2</sup> is based on stereographic projection

$\mathbb{S}_R^2$	$\mathbb{C}$
$X = (x_1, x_2, x_3)^T$	$z = P_R(X) = \frac{Rx_1 + iRx_2}{R - x_3}$
$Q(t), X_j(t) = Q\left(t + \frac{2\pi j}{n}\right)$	$q(t) = P_R(Q(t)), z_j(t) = P_R(X_j(t))$
$d(X, Y) = \ X - Y\ $	$d(z, \xi) = \frac{2R^2 z - \xi }{\sqrt{(R^2 +  z ^2)(R^2 +  \xi ^2)}}$
$d_{GC}(X, Y) = R \arccos\left(\frac{X \cdot Y}{R^2}\right)$	$d_{GC}(z, \xi) = 2R \arcsin \frac{d(z, \xi)}{2R}$

$$A = \frac{n}{2} \int_0^{2\pi} \left( \frac{2R^2|q'(t)|}{R^2 + |q(t)|^2} \right)^2 dt + \frac{n}{R} \sum_{j=1}^{n-1} \int_0^{2\pi} \frac{2R^2 - d(q(t), z_j(t))^2}{d(q(t), z_j(t))\sqrt{4R^2 - d(q(t), z_j(t))^2}} dt$$

<sup>2</sup>M. and Gushterov, "Computing planar and spherical choreographies", submitted to SIADS.



- Our method <sup>2</sup> is based on stereographic projection

$\mathbb{S}_R^2$	$\mathbb{C}$
$X = (x_1, x_2, x_3)^T$	$z = P_R(X) = \frac{Rx_1 + iRx_2}{R - x_3}$
$Q(t), X_j(t) = Q\left(t + \frac{2\pi j}{n}\right)$	$q(t) = P_R(Q(t)), z_j(t) = P_R(X_j(t))$
$d(X, Y) = \ X - Y\ $	$d(z, \xi) = \frac{2R^2 z - \xi }{\sqrt{(R^2 +  z ^2)(R^2 +  \xi ^2)}}$
$d_{GC}(X, Y) = R \arccos\left(\frac{X \cdot Y}{R^2}\right)$	$d_{GC}(z, \xi) = 2R \arcsin \frac{d(z, \xi)}{2R}$

$$A = \frac{n}{2} \int_0^{2\pi} \left( \frac{2R^2|q'(t)|}{R^2 + |q(t)|^2} \right)^2 dt + \frac{n}{R} \sum_{j=1}^{n-1} \int_0^{2\pi} \frac{2R^2 - d(q(t), z_j(t))^2}{d(q(t), z_j(t))\sqrt{4R^2 - d(q(t), z_j(t))^2}} dt$$

- Trigonometric interpolation, closed-form expression for  $\nabla A_N$ , BFGS

<sup>2</sup>M. and Gushterov, "Computing planar and spherical choreographies", submitted to SIADS.

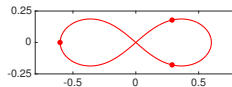
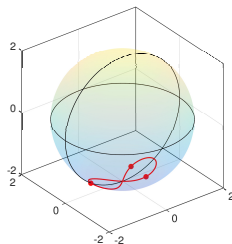


UNIVERSITY OF  
OXFORD

## Numerical results (1/2)

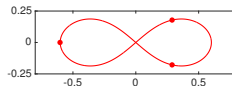
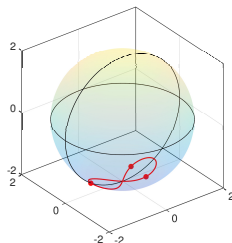


## Numerical results (1/2)





## Numerical results (1/2)



Action	22.036690
Number of coefficients	45
Computer time (s)	0.64
2-norm of the gradient	1.14e-02
Smallest coefficient	8.57e-07
$\infty$ -norm of the residual	1.07e-03

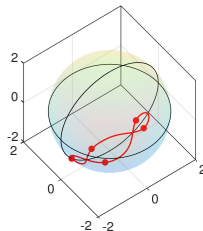
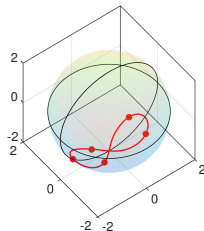
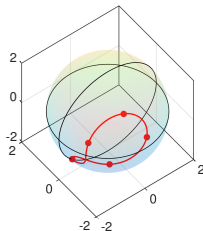


UNIVERSITY OF  
OXFORD

## Numerical results (2/2)



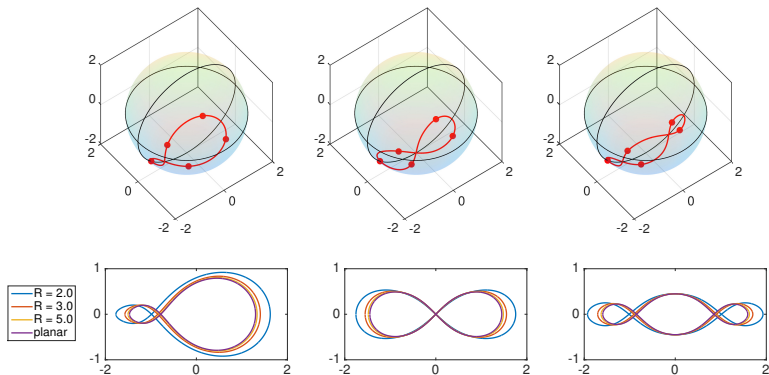
## Numerical results (2/2)





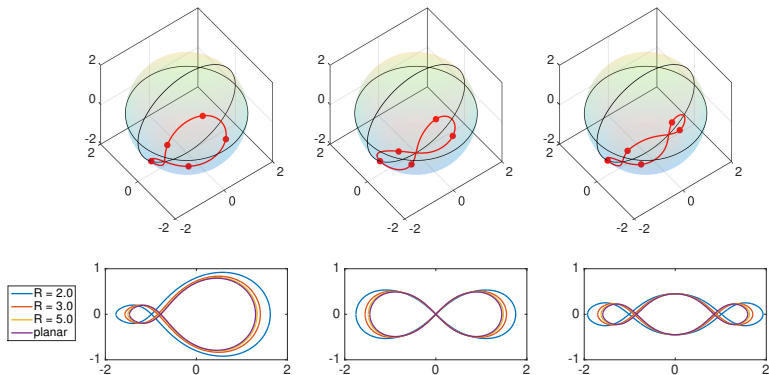


## Numerical results (2/2)





## Numerical results (2/2)



	$R = 2$	3	5	10	20
Left	3.23e-01	1.05e-01	3.38e-02	8.08e-03	1.99e-03
Middle	3.06e-01	1.04e-01	3.39e-02	8.16e-03	2.02e-03
Right	3.35e-01	1.12e-01	3.64e-02	8.77e-03	1.97e-03



UNIVERSITY OF  
OXFORD

## Conclusion and future work



## Conclusion and future work

- Choreographies are very special periodic solutions of the  $n$ -body problem characterized by a single orbit



## Conclusion and future work

- Choreographies are very special periodic solutions of the  $n$ -body problem characterized by a single orbit
- They also exist on a sphere in a cotangent potential, and as in the plane, they can be computed using trigonometric interpolation and minimization of the action



## Conclusion and future work

- Choreographies are very special periodic solutions of the  $n$ -body problem characterized by a single orbit
- They also exist on a sphere in a cotangent potential, and as in the plane, they can be computed using trigonometric interpolation and minimization of the action
- Stability properties of spherical choreographies have not been discussed



## Conclusion and future work

- Choreographies are very special periodic solutions of the  $n$ -body problem characterized by a single orbit
- They also exist on a sphere in a cotangent potential, and as in the plane, they can be computed using trigonometric interpolation and minimization of the action
- Stability properties of spherical choreographies have not been discussed
- Apply these ideas to the  $n$ -vortex problem

$$z_j'(t) = \frac{i}{2\pi} \sum_{\substack{k=0 \\ k \neq j}}^{n-1} \Gamma_k \frac{z_j(t) - z_k(t)}{|z_j(t) - z_k(t)|^2}, \quad 0 \leq j \leq n-1$$