Convection induced nonlinear-symmetry-breaking in Wave Mixing

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(Dated: November 20, 2018)

We show that the combined action of diffraction and convection (walk-off) in wave mixing processes leads to a nonlinear-symmetry-breaking in the generated traveling waves. The dynamics near to threshold is reduced to a Ginzburg-Landau model, showing an original dependence of the nonlinear self-coupling term on the convection. Analytical expressions of the intensity and the velocity of traveling waves emphasize the utmost importance of convection in this phenomenon. These predictions are in excellent agreement with the numerical solutions of the full dynamical model.

PACS numbers: 89.75.Kd, 47.54.+r, 42.65.Sf

There is currently a considerable interest in understanding the role of convection in pattern forming systems in such diverse fields as hydrodynamics, plasma physics, traffic flow, crystal growth, and nonlinear optics. The most important and common result, in these studies, is that the pattern selection in spatially extended systems is dramatically affected by the breaking of the reflection symmetry (\( \vec{r} \rightarrow -\vec{r} \)) due to the presence of convection. This is a linear symmetry breaking where convection terms are generally considered to have the only effect to induce a traveling character to selected patterns, and to induce a peculiar regime of convective instability. It has been largely studied how the existence, the type and the dynamics of the pattern selected are closely related to the linear transition from convective instability (propagation overcomes amplification of perturbations) to absolute instability (amplification dominates).

In contrast, in this paper, we discuss an unforeseen effect of convection in the dynamics of spatially extended systems that does not rely on such a transition. Here, we show how convection, that is a linear phenomenon, actually modifies the intrinsic nonlinearity of the system. More precisely, we show that convection affects the nonlinear modes interaction at onset of the instability leading to a nonlinear symmetry breaking in the generated, otherwise symmetrical, traveling waves. Our analytical description of this mechanism, based on the amplitude equation of the degenerate optical parametric oscillator, demonstrates an original dependence of the nonlinear self-coupling term upon convection. We consider a degenerate optical parametric oscillator (DOPO) because convection (walk-off) arises naturally from the birefringence of the crystal that composes this device. Moreover these devices are at the basis of interesting quantum phenomena, stemming from their quadratic non-linearity, as for instance entanglement between off-axis modes. It has been shown that the walk-off strongly influences such twin beams correlations: in the convective regime (induced by walk-off) the entanglement is destroyed by macroscopic amplification of quantum noise. Increasing the pump intensity, an absolutely stable traveling pattern arises in the signal and the entanglement is restored. Still, important walk-off effects are observed, as one of the twin beams is more intense and it fluctuates more than the opposite one. Although, we present our investigations in the context of optics, we believe that our result is generic for spatially extended systems with convection and characterizes the key role of convection in the nonlinear dynamics of such systems.

We start from the description of a type I phase-matched DOPO in the mean-field approximation including diffraction and walk-off:

\[
\begin{align*}
\frac{\partial}{\partial t} A_p &= \gamma_p \left[ -(1 + i\Delta_p) A_p + ia_p \nabla^2_{\perp} A_p - A_p^2 + E_0 \right] \\
\frac{\partial}{\partial t} A_s &= \gamma_s \left[ -(1 + i\Delta_s) A_s + ia_s \nabla^2_{\perp} A_s + A_p A_s^* - \alpha_s \partial_x A_s \right]
\end{align*}
\] (1)

where \( A_p \) and \( A_s \) are the normalized slowly varying envelopes for pump and signal fields, respectively. The parameters

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$\Delta_{p,s}, \gamma_{p,s},$ and $\alpha_{p,s}$ are the detunings, the cavity decay rates and the diffraction coefficients, respectively. $E_0$ is the normalized external pump and $\alpha_s$ is the signal walk-off coefficient that characterizes convection in this system. We stress that the walk-off cannot be eliminated by a change of reference frame, being relative between pump and signal.

Both convective and absolute instabilities have been reported for the stationary solution $A_p = E_0/(1 + i \Delta_p), A_s = 0$ \cite{12}. We just recall that for the case $\Delta_s < 0$ and $\Delta_s \Delta_p - 1 < 0$, which we are interested in, degenerate OPOs exhibit a supercritical bifurcation at $E_0^* = E_0/\sqrt{1 + \Delta_s^2}$. This is the linear threshold at which stationary homogeneous solutions become unstable to traveling wave perturbations with wave vectors $\vec{k} = (k_x, k_y)$ with modulus $k = k_c = \sqrt{-\Delta_s/\alpha_s}$ and frequency $\omega_c = -\gamma_s \alpha_s k_c$. Under periodic boundary conditions the convective instability is suppressed and the traveling rolls arising at the signal generation threshold are absolutely stable.

To study the role of convection in the nonlinear symmetry breaking of the generated traveling waves, and to keep mathematics as simple as possible, we perform the reduction of the model \cite{13} into a single Ginzburg-Landau (GL) equation valid close to threshold of the DOPO emission. In the sequel we set $\mu_p = E_0/(1 + i \Delta_p)$ with $\mu = |\mu_p| = E_0/\sqrt{1 + \Delta_p^2}$, and $B = A_p - \mu_c$ where $\mu_c = 1$. We expand the signal as $A_s = \varepsilon A^{(1)} + \varepsilon^2 A^{(2)} + \varepsilon^3 A^{(3)} + \ldots$ with a similar expansion of the pump. The small parameter $\varepsilon$ measures the distance from the DOPO emission threshold: $\varepsilon^2 = \mu - \mu_c$. Setting $A^{(1)} = A \exp i(\omega_c T_0 + k_c X_0) + A^* \exp -i(\omega_c T_0 + k_c X_0)$ and applying the solvability condition at order $O(\varepsilon^2)$ we get the following amplitude equation, which describes the evolution of the signal written in the scaled time $\tau = \gamma_s t$, and in the variable $S = \varepsilon A$

$$\partial_\tau S + \alpha_s \partial_x S = (\mu - 1)S - 2\alpha_s \Delta_s L_{xy}^2 S - \beta |S|^2 S$$

with

$$\beta = \frac{2}{1 + \Delta_s^2 + C^2 + 1 + D^2 + iD(C^2 - 1 - D^2)} \left[1 + (C + D)^2\right] \left[1 + (C - D)^2\right]$$

We have set $L_{xy} = (\partial_x + \partial_y^2)/2ik_c$ in Eq. \ref{2} and $C = \Delta_p + 4a_p k_c^2$ and $D = 2\omega_c/\gamma_p = -2\alpha_s (\gamma_s/\gamma_p) k_c$ in the expression of the nonlinear self-coupling coefficient $\beta$. In absence of convection ($\alpha_s = 0$), the parameter $D$ vanishes and the expression of $\beta$ greatly simplifies to $\beta = 2/(1 + \Delta_s^2) + 1/(1 + C^2)$ and stationary rolls arise in the signal profile \cite{13}. We show here that the presence of convection drastically affects the pattern formation mechanism with respect to both linear and, more importantly, nonlinear dynamics. Indeed, the most important result is that the parameter $D$, that characterizes convection, strongly modifies the nonlinear self-coupling term $\beta$. It affects the saturation term $\text{Re}(\beta)$ and induces intrinsic nonlinear phase modulations $\text{Im}(\beta)$. This result is in contrast with almost all previous studies of model equations describing the near-threshold dynamics such as the Ginzburg-Landau or Swift-Hohenberg equations where the convection only yields to the propagation term of Eq. \ref{4}. No study has yet been reported, to our best knowledge, on any dependence of the nonlinear coefficient $\beta$ upon convection ($\alpha_s$).

At this stage one has to notice that the presence of convection via the non zero $\text{Im}(\beta)$ breaks the well-known variational form of the GL Eq. \ref{2} in its one-dimensional version (where $L_{xy} = \partial_x$), since all the remaining coefficients are real \cite{13}. As a consequence, Eq. \ref{2}, obviously, cannot exhibit stationary homogeneous solutions (or stationary rolls). Moreover, the non variational effect leads to (i) a symmetry breaking in the opposite traveling waves and (ii) an excess velocity (with respect to convection velocity) in these waves stemming from the nonlinear frequency modulation. Both points are analytically characterized below.

Let us find the solutions of Eq. \ref{2}, corresponding to the nonlinear saturated selected modes, in the form $S_{st} = S_0 \exp i(\Omega \tau + k_x x)$. They read $|S_0|^2 = (\mu - 1 + 2\alpha_s \Delta_s k_c^2)/\text{Re}(\beta)$ and $\Omega = -\alpha_s k - \text{Im}(\beta)|S_0|^2$, and represent the leading contribution to the fundamental modes ($\pm k_c$). This leading contribution is not sufficient since the total intensity of each mode is now fixed during their nonlinear interaction induced by the convection. For our purpose to characterize the nonlinear symmetry breaking, we need to take into account the contributions up to the third order in $\varepsilon$. This can be achieved by solving the hierarchy of the inhomogeneous linear problems, at each order in $\varepsilon$, by means of Fredholm alternative. After lengthy but straightforward calculations, we get the solution

$$A_s = [1 + (1/2) F_3 |S_{st}|^2] S_{st} \exp i(\omega_c t + k_c x) + [1 - (1/2) F_3^* |S_{st}|^2] S_{st} \exp -i(\omega_c t + k_c x)$$

where $F_3$ is defined as $\text{Re}(F_3) = 2CD/Den$ and $\text{Im}(F_3) = 2\Delta_p/(1 + \Delta_s^2) + C(1 + C^2 - D^2)/Den$ with $Den = [1 + (C + D)^2][1 + (C - D)^2]$. Note that the spatial modulations of these traveling waves are not relevant here and have been neglected (i.e. $k = 0$) in writing the above solution that is still composed of two asymmetric nonlinear traveling waves. The nonlinear symmetry breaking depends on the set of parameters in which the DOPO operates
FIG. 1: Dependence of $R^2$ on the pump parameter $E_0$ above threshold ($E_0^c = 1$). Numerical data obtained from integration of Model (1) (continuous line) compared with predictions of Eq. (5) (dashed-dotted line) and Eq. (6) (dashed line). The insert shows the ratio between the continuous and the dashed-dotted lines. The parameters are: $\gamma_p = \gamma_s = 1$, $\Delta_p = 0$, $\Delta_s = -1$, $a_p = 0.25$, $a_s = 0.5$, and $\alpha_s = 0.25$.

FIG. 2: Dependence of $R^2$ on convection ($\alpha_s$). Numerical data (continuous line) are compared with Eq. (5) (dashed-dotted line) and Eq. (6) (dashed line). $E_0 = 1.05E_0^c$ (dark lines), $E_0 = 1.1E_0^c$ (light lines), $\gamma_p = \gamma_s = 1$, $\Delta_p = -0.2$, $\Delta_s = -0.5$, $a_p = 0.5$, $a_s = 1$.

via the ratio between the intensities (i.e. $R^2 = |A_s^2(k_c)|/|A_s^2(-k_c)| = I(k^c)/I(-k^c)$) of the two transverse modes of the signal [Eq. (4)]. This ratio has the explicit form

$$R^2 = 1 + \frac{Re(F_3)}{Re(\beta)} \frac{2}{u_1 + u_2} (\mu - 1)$$

with $u_1 = 1 - |\text{Re}(F_3)/2 \text{Re}(\beta)|(\mu - 1)$ and $u_2 = |\text{Im}(F_3)/2 \text{Re}(\beta)|(\mu - 1)$.

This is the main analytical result. It allows a quantitative characterization of the nonlinear convection effects. Equation (5) emphasizes the coupling between convection and the distance from threshold. In the absence of convection $R^2 = 1$, the two transverse modes have the same intensity and the amplitude equation exhibits stationary rolls. The presence of convection greatly complicates the expression of $R^2$. However, near threshold ($\mu \gtrsim 1$), the ratio of intensities $R^2$, up to the leading order in $\mu - 1$, is

$$R^2 \simeq 1 + 4 \frac{C(1 + \Delta_p^2)}{2DEN + (1 + \Delta_p^2)(1 + C^2 + D^2)} D(\mu - 1)$$

Note that $R^2 - 1$ is an odd function of $\alpha_s$, reflecting the importance of the sign of the velocity convection. Therefore, the choice of the convection direction ($\pm \alpha_s$) can be useful to select one of the two modes by enhancing its parametric gain. Figure 2 shows a typical variation of $R^2$ upon the physical pump amplitude $E_0 = \mu \sqrt{1 + \Delta_p^2}$. We find a very good agreement between the analytical ratio $R^2$ and the numerical simulations of the Eq. (1). In order to set the validity range of our predictions we have plotted the results obtained by increasing the pump till twice the threshold. Even for pump values 20% above threshold the agreement is within 1% (see insert in Fig. 1).

The ratio between the intensities of the two critical modes also provides the quantitative characterization of convection in the nonlinear symmetry breaking. The numerical and analytical estimation of $R^2$ versus convection parameter $\alpha_s$, displayed in Fig. 2, are again in very good agreement. Finally, note on Fig. 2 the existence of extrema leading to the most asymmetric configuration.
Let us now comment on the physics underlying the nonlinear symmetry breaking induced by convection. The most relevant physical parameter in the nonlinear interaction, above threshold, stems from the difference in frequencies of oscillations of each mode ($\pm k_c$). This difference results from the presence of convection and disappears with it. Although, both traveling waves are propagating in the direction of the convection, their phase rotation are no more opposite. Hence, the two traveling modes interact with a time delay with the pump. This gives rise to different gain from the pump leading to the nonlinear symmetry breaking observed in the signal. The energy transfer depends on two time scales and thus involves the pump decay rate ($\gamma_p$) as can be seen from the expression of $D$. We emphasize that in contrast with all previous studies dealing with the weakly nonlinear dynamics of OPO near threshold, $\gamma_p$ appears, for the first time, in the cubic Ginzburg-Landau model because of the induced pump excitation phenomenon. This fixes the parameter range of the pump decay rates leading to a nonlinear symmetry breaking in the generated traveling waves. The stronger the pump decay rate, the weaker the asymmetry is. In the limit of adiabatic elimination of the pump, no asymmetry exists in the signal, consistently with the possibility to remove the walk-off by a change of reference frame. We have performed numerical simulations (not shown) with the same parameters as in Fig. 1 except that $\gamma_p$ is decreased ten times. In this case we have observed a vanishing asymmetry ($R^2 \simeq 1$) with respect to the result of Fig. 1.

The second important feature that results from the convection induced nonlinear symmetry breaking concerns the propagation velocity of the generated traveling waves. Indeed, the convection effect on the signal is not only a translation of its transverse profile at the convection velocity. An increase in the pump enhances the action of convection in the nonlinear coupling between the fields leading to the velocity variation with the pump intensity. So that, if we set $\gamma_s \Omega = \omega_{cor}$, the corrected frequency of the traveling waves is $\omega_R = \omega_c + \omega_{cor}$. Therefore their actual velocity is given by

$$v = \frac{\omega_c + \gamma_s \Omega}{k_c} = -a_s \gamma_s - \gamma_s \frac{\text{Im}(\beta)}{k_c \text{Re}(\beta)} (\mu - 1)$$

The above velocity expression shows that, in addition to the usual convection velocity (the first term of the right hand side) there is an excess velocity depending on the convection but, and most interestingly, it depends linearly on the incident pump above threshold ($\mu - 1$). Figure 3 shows the predicted deviation of the actual velocity from the velocity convection by integrating the full nonlinear equations governing the DOPO dynamics [Eqs. 1] when increasing the pump $E_0$ till twice the threshold. As can be seen from this figure, there is a very good quantitative agreement for a pump till 10% above threshold. Only at threshold the nonlinear waves velocities coincide with the convection velocity.

To summarize we have shown, in case of a degenerate optical parametric oscillator, that convection (walk-off) induced a nonlinear symmetry breaking in the traveling waves. We have also demonstrated that near threshold this mechanism is still described by a Ginzburg-Landau model with an original dependence of the nonlinear self-coupling term upon convection. As a result, nonlinear traveling waves are no more symmetrical and the explicit analytical expressions of their intensities variations with both convection and the distance from threshold are derived. Moreover, convection leads to nonlinear phase modulations that give rise to an interesting variation of the traveling waves velocity with the distance from threshold. Besides the context of optics, our results are relevant to many spatially nonlinear extended systems with convection. For instance, in the context of hydrodynamics, the competition between right- and left- propagating nonlinear waves in the convective flow, generated by a horizontal thermal gradient, leads to
an experimental observation of the nonlinear symmetry breaking. The broken symmetry has been evidenced via the estimation of the variation of the amplitude ratio of the right and left waves with the distance from threshold \[15\].

This research was supported in part by The Programme International de Coopération Scientifique (PICS): France-Catalogne. The Laboratoire de Physique des Lasers, Atomes et Molécules is Unité de Recherche Mixte du CNRS. The Centre d’Études et de Recherches Lasers et Applications is supported by the Ministère chargé de la Recherche, the Région Nord-Pas de Calais and the Fonds Européen de Développement Économique des Régions. R. Z. acknowledges financial support from the UK Engineering and Physical Sciences Research Council (GR/S03898/01).

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