

Triangular decoupling of systems of differential equations, with application to separation of variables on Schwarzschild spacetime

[arXiv:1711.00585, 1801.09800, **2004.09651**]

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Schwarzschild Scalar Wave Equation (model problem)

- **Schwarzschild:** spherically symmetric, static black hole ($R_{\mu\nu} = 0$),

$$\mathbf{g} = -f(dt)^2 + f^{-1}(dr)^2 + r^2 \left(d\theta^2 + \sin^2 \theta (d\varphi)^2 \right), \quad f(r) = 1 - \frac{2M}{r}.$$

- Radial mode equation of scalar wave equation (may omit ωlm):

$$z(t, r, \theta, \varphi) = \frac{\phi_{\omega lm}(r)}{r} Y^{lm}(\theta, \varphi) e^{-i\omega t}, \quad \square_{\mathbf{g}} z = 0 \quad \implies \quad \mathcal{D}_0 \phi = 0,$$

where the spin- s Regge-Wheeler operator is ($r \in (2M, \infty)$, $l \geq s$)

$$\mathcal{D}_s \phi := \partial_r f \partial_r \phi - \underbrace{\frac{l(l+1) + (1-s^2)\frac{2M}{r}}{r^2}}_{f^{-1}(\dots) > 0} \phi + \omega^2 \underbrace{\frac{1}{f}}_{(\dots) > 0} \phi.$$

N.B.: $\mathcal{D}_s^* = \mathcal{D}_s$ is formally self-adjoint, of Sturm-Liouville type.

self-adjoint ω^2 -spectral problem for

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N.B.: $\mathcal{D}_s^* = \mathcal{D}_s$ is **formally self-adjoint**, of **Sturm-Liouville** type.

Positive self-adjoint ω^2 -spectral problem for on $L^2(2M, \infty; \frac{dr}{r})$.

- ▶ No complex $\nu_{\omega lm} = \sqrt{\omega^2} \in \mathbb{C} \setminus \mathbb{R}$ spectrum (growing $e^{-\nu t}$ modes!).
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Obstacle:

Radial Mode Equation: $VW_\omega[v] = 0$

Explicitly, $v_\mu \rightarrow v(r) = (v_t, v_r, u \mid w)$:

$$\text{(odd)} \quad \partial_r \mathcal{B}_l r^2 f \partial_r w + \left(\omega^2 \frac{r^2}{f} - \mathcal{B}_l \right) \mathcal{B}_l w + \mathcal{B}_l \frac{2M}{r} w = 0,$$

$$\text{(even)} \quad \begin{bmatrix} -\partial_r \frac{1}{f} r^2 f \partial_r v_t \\ \partial_r f r^2 f \partial_r v_r \\ \partial_r \mathcal{B}_l r^2 f \partial_r u \end{bmatrix} + \left(\omega^2 \frac{r^2}{f} - \mathcal{B}_l \right) \begin{bmatrix} -\frac{1}{f} v_t \\ f v_r \\ \mathcal{B}_l u \end{bmatrix} \\ + i\omega \frac{2M}{f} \begin{bmatrix} v_r \\ -v_t \\ 0 \end{bmatrix} + \begin{bmatrix} 0 & 0 & 0 \\ 0 & -2f^2 & 2\mathcal{B}_l f \\ 0 & 2\mathcal{B}_l f & \mathcal{B}_l \frac{2M}{r} \end{bmatrix} \begin{bmatrix} v_t \\ v_r \\ u \end{bmatrix} = 0,$$

where $f(r) = 1 - \frac{2M}{r}$ and $\mathcal{B}_l = l(l+1)$.

Radial Mode Equation: $LW_\omega[p] = 0$ (odd sector)

Explicitly, $p_{\mu\nu} \rightarrow p(r) = (h_{tt}, h_{tr}, h_{rr}, j_t, j_r, K, G \mid h_t, h_r, h_2)$:

$$\begin{aligned} & \begin{bmatrix} \partial_r(-2\frac{\mathcal{B}_l}{f} r^2 f \partial_r) h_t \\ \partial_r(2\mathcal{B}_l f r^2 f \partial_r) h_r \\ \partial_r(\frac{\mathcal{A}_l}{2} r^2 f \partial_r) h_2 \end{bmatrix} - \mathcal{B}_l \begin{bmatrix} -2\frac{\mathcal{B}_l}{f} h_t \\ 2\mathcal{B}_l f h_r \\ \frac{\mathcal{A}_l}{2} h_2 \end{bmatrix} \\ & + \begin{bmatrix} -4\frac{\mathcal{B}_l}{f} \frac{2M}{r} & 0 & 0 \\ 0 & -8\mathcal{B}_l f (1 - \frac{3M}{r}) & 2\mathcal{A}_l f \\ 0 & 2\mathcal{A}_l f & \mathcal{A}_l \end{bmatrix} \begin{bmatrix} h_t \\ h_r \\ h_2 \end{bmatrix} \\ & - i\omega \frac{4M}{f} \begin{bmatrix} 0 & -\mathcal{B}_l & 0 \\ \mathcal{B}_l & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} h_t \\ h_r \\ h_2 \end{bmatrix} + \omega^2 \frac{r^2}{f} \begin{bmatrix} -2\frac{\mathcal{B}_l}{f} h_t \\ 2\mathcal{B}_l f h_r \\ \frac{\mathcal{A}_l}{2} h_2 \end{bmatrix} = 0 \end{aligned}$$

where $f(r) = 1 - \frac{2M}{r}$, $\mathcal{A}_l = (l-1)l(l+1)(l+2)$ and $\mathcal{B}_l = l(l+1)$

Radial Mode Equation: $LW_\omega[p] = 0$ (even sector)

$$\begin{bmatrix} \partial_r(-2r^2 f \partial_r) h_{tr} \\ \partial_r(-2\frac{\mathcal{B}_l}{f} r^2 f \partial_r) j_t \\ \partial_r(\frac{1}{f^2} r^2 f \partial_r) h_{tt} \\ \partial_r(f^2 r^2 f \partial_r) h_{rr} \\ \partial_r(2r^2 f \partial_r) K \\ \partial_r(2\mathcal{B}_l f r^2 f \partial_r) j_r \\ \partial_r(\frac{\mathcal{A}_l}{2} r^2 f \partial_r) G \end{bmatrix} - \mathcal{B}_l \begin{bmatrix} -2 h_{tr} \\ -2\frac{\mathcal{B}_l}{f} j_t \\ \frac{1}{f^2} h_{tt} \\ f^2 h_{rr} \\ 2K \\ 2\mathcal{B}_l f j_r \\ \frac{\mathcal{A}_l}{2} G \end{bmatrix}$$

$$\begin{bmatrix} \frac{2(f^2+1)}{f} & -4\mathcal{B}_l & 0 & 0 & 0 & 0 & 0 \\ -4\mathcal{B}_l & -\frac{4\mathcal{B}_l}{f} \frac{2M}{r} & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & \frac{4M^2}{2f^3 r^2} & -\frac{(\frac{2M}{r}+4f) 2M}{2f} & \frac{2}{f} \frac{2M}{r} & 0 & 0 \\ 0 & 0 & -\frac{(2M+r+4f) 2M}{2f} e & \frac{f(\frac{4M^2}{r^2}-8f^2)}{2} & 4f(1-\frac{3M}{r}) & 4\mathcal{B}_l f^2 & 0 \\ 0 & 0 & \frac{2}{f} \frac{2M}{r} & 4f(1-\frac{3M}{r}) & -4(1-\frac{4M}{r}) & -4\mathcal{B}_l f & 0 \\ 0 & 0 & 0 & 4\mathcal{B}_l f^2 & -4\mathcal{B}_l f & -8\mathcal{B}_l f(1-\frac{3M}{r}) & 2\mathcal{A}_l f \\ 0 & 0 & 0 & 0 & 0 & 2\mathcal{A}_l f & \mathcal{A}_l \end{bmatrix} \begin{bmatrix} h_{tr} \\ j_t \\ h_{tt} \\ h_{rr} \\ K \\ j_r \\ G \end{bmatrix}$$

$$-i\omega \frac{4M}{f} \begin{bmatrix} 0 & 0 & -\frac{1}{f} & -f & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & -\mathcal{B}_l & 0 \\ \frac{1}{f} & 0 & 0 & 0 & 0 & 0 & 0 \\ f & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & \mathcal{B}_l & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} h_{tr} \\ j_t \\ h_{tt} \\ h_{rr} \\ K \\ j_r \\ G \end{bmatrix} + \omega^2 \frac{r^2}{f} \begin{bmatrix} -2 h_{tr} \\ -2\frac{\mathcal{B}_l}{f} j_t \\ \frac{1}{f^2} h_{tt} \\ f^2 h_{rr} \\ 2K \\ 2\mathcal{B}_l f j_r \\ \frac{\mathcal{A}_l}{2} G \end{bmatrix} = 0$$

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Final Result:

Final Reduced Decoupled Forms

- ▶ **Vector wave equation** [arXiv:1711.00585]:

- ▶ $VW_{\omega}^{\text{odd}} \sim \mathcal{D}_1$ $VW_{\omega}^{\text{even}} \sim$

- ▶ **Lichnerowicz wave equation** [arXiv:2004.09651]:

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Solution Strategy:

Strategy: triangular decoupling and reduction

$$E_\omega \sim \begin{bmatrix} VW_\omega & * & * \\ & \mathcal{D}_2 & * \\ & & VW_\omega \end{bmatrix}$$

- ▶ mode hierarchy
 \rightsquigarrow triangular form
- ▶ recursive simplification
- ▶ $\{*\}$ \rightsquigarrow sparse reduction

- ▶ On **Schwarzschild**, The tensor operators $\square_{\mathbf{g}}$, VW and LW are well-adapted to generalize the **Euclidean identities** $\Delta \partial_\mu = \partial_\mu \Delta$.
- ▶ Hierarchically simplify **radial mode equations** of $VW[v] = 0$ and $LW[p] = 0$.
- ▶ By \sim we mean an **equivalence** in the **category of (rational O)DEs** (or **D-modules**).
- ▶ **N.B.:** In each triangular decoupling, the **upper-right corner** simplification requires a **small miracle** (Schwarzschild geometry).

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- ▶ N.B.: In each triangular decoupling, the upper-right corner simplification requires a small miracle (Schwarzschild geometry).

Strategy: triangular decoupling and reduction

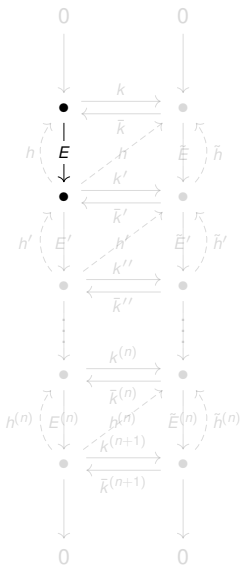
$$E_\omega \sim \begin{bmatrix} \mathcal{D}_0 & & * & & * & & * \\ & \mathcal{D}_1 & & & & & * \\ & & \mathcal{D}_0 & & & & * \\ & & & \mathcal{D}_2 & & & * \\ & & & & \mathcal{D}_0 & & * \\ & & & & & \mathcal{D}_1 & * \\ & & & & & & \mathcal{D}_0 \end{bmatrix}$$

- ▶ mode hierarchy
 \rightsquigarrow triangular form
- ▶ recursive simplification
- ▶ $\{*\}$ \rightsquigarrow sparse reduction

- ▶ On **Schwarzschild**, The tensor operators $\square_{\mathbf{g}}$, VW and LW are well-adapted to generalize the **Euclidean identities** $\Delta \partial_\mu = \partial_\mu \Delta$.
- ▶ Hierarchically simplify **radial mode equations** of $VW[v] = 0$ and $LW[p] = 0$.
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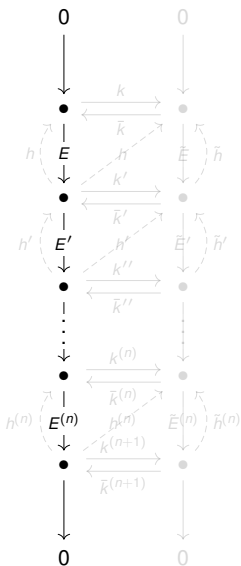
Details in Reverse Order:

Morphisms Between (Rational O)DEs



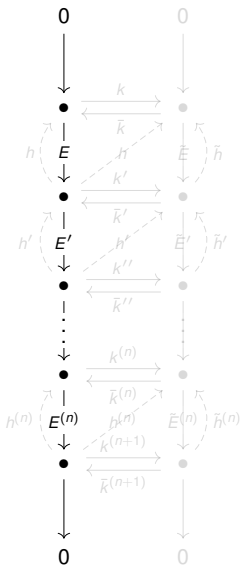
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Morphisms Between (Rational O)DEs



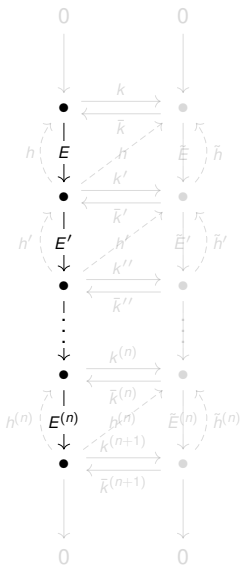
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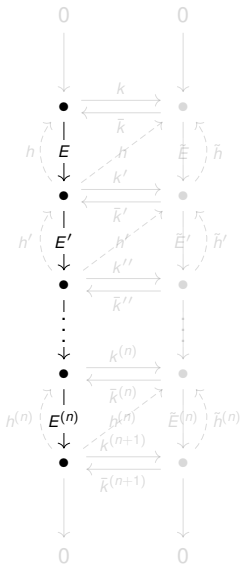
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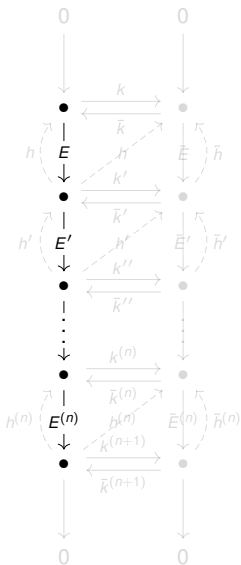
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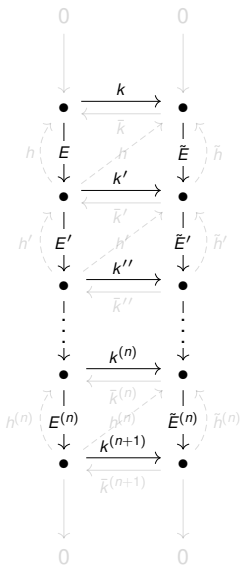
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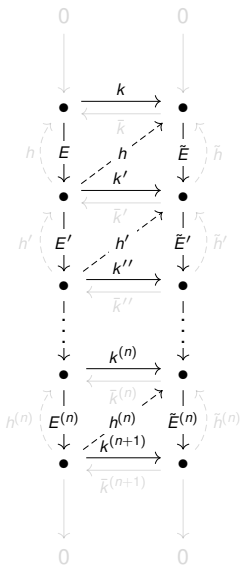
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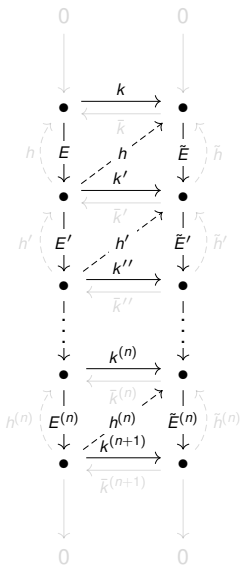
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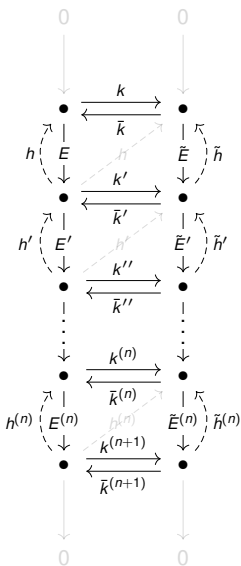
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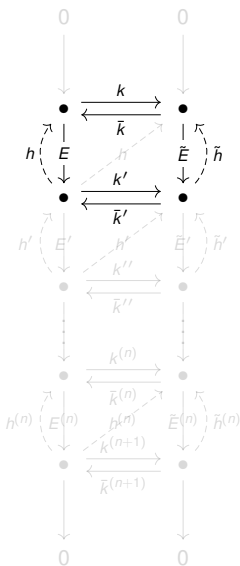
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- ▶ If \exists **diff.ops.** δ, ε such that $E_0 \circ \delta = \Delta + \varepsilon \circ E_1$ (*), then

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- ▶ Obvious **generalization** to larger triangular operator matrices.
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Reduction for Regge-Wheeler systems

- ▶ When $E_0 = \mathcal{D}_{s_0}$, $E_1 = \mathcal{D}_{s_1}$, enough to take Δ , δ , ε of first order.
- ▶ We can parametrize (recalling $\mathcal{D}_s^* = \mathcal{D}_s$)

$$\begin{aligned}\Delta &= \frac{i\omega r}{r^2}(-\Delta_- + \{rf\Delta_+, \partial_r\}), \\ \delta &= \delta_+ - 2\partial_r(rf\delta_-) + f_1\delta_- + \{rf\delta_-, \partial_r\}, \\ \varepsilon &= \delta_+ + 2\partial_r(rf\delta_-) - f_1\delta_- + \{rf\delta_-, \partial_r\},\end{aligned}$$

where $\{X, Y\} = X \circ Y + Y \circ X$.

- ▶ The operator equation becomes a rational ODE ($\mathcal{R}_{s_0, s_1}^* = \mathcal{R}_{s_0, s_1}$),

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Rational solutions of rational ODEs

► Observations:

- Any rational $u(r)$ has a finite **partial fraction** decomposition.
- The poles of $v(r)$ and the singular points of $E[u] = v$ determine the **poles** of $u(r)$.
- The integer **characteristic exponents (Frobenius method)** determine bounds on the degrees of each pole or $u(r) = P(r, r^{-1})/d(r)$, $d(r)$ —poly., $P(r)$ —Laurent poly.

Lemma (IK 2018–20, Abramov *et al.* 1989–)

The dimension of $\ker_{\mathcal{U}} E < \infty$, when $\mathcal{U} = \mathbb{C}[r, r^{-1}]$, $\mathbb{C}[[r]][r^{-1}]$, $\mathbb{C}[r][[r^{-1}]]$, or $\mathbb{C}[[r, r^{-1}]]$, for *compatible* E .

- The **residue pairing** $\langle \alpha, v \rangle = \text{Res}_{r=0}(\alpha^* v)$ satisfies $\langle \alpha, E[u] \rangle = \langle E^*[\alpha], u \rangle$ and is **non-degenerate** on **compatible pairs**

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$\dim \text{coker}_{\mathcal{U}} \mathcal{R}_{s_0, s_1} = \dim \ker_{\mathcal{U}'} \mathcal{R}_{s_0, s_1}^* < \infty$ (and it has **relatively bounded** representatives).

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The pairing $\langle \ker_{\mathcal{U}'} E^*, \text{coker}_{\mathcal{U}} E \rangle$ is **non-degenerate** on **compatible pairs** $(\mathcal{U}', \mathcal{U})$.

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Rational solutions of rational ODEs

► Observations:

- Any rational $u(r)$ has a finite **partial fraction** decomposition.
- The poles of $v(r)$ and the singular points of $E[u] = v$ determine the **poles** of $u(r)$.
- The integer **characteristic exponents** (**Frobenius method**) determine bounds on the degrees of each pole or $u(r) = P(r, r^{-1})/d(r)$, $d(r)$ —poly., $P(r)$ —Laurent poly.

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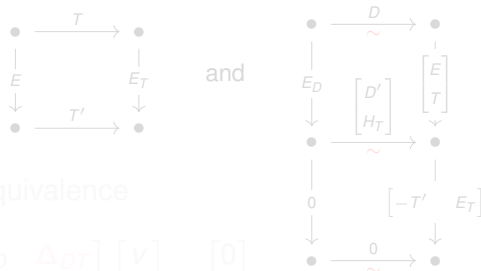
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Triangular Decoupling Strategy

- ▶ Start with **complicated** equation $E[u] = 0$. We want to find an **equivalent** equation in **block upper triangular** form.
- ▶ **Input:** equations $E[u] = 0$, $E_D[v] = 0$, $E_T[w] = 0$ with **morphisms**



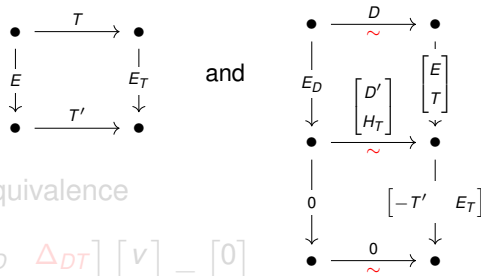
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$$E[u] = 0 \sim \begin{bmatrix} E_D & \Delta_{DT} \\ 0 & E_T \end{bmatrix} \begin{bmatrix} v \\ w \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

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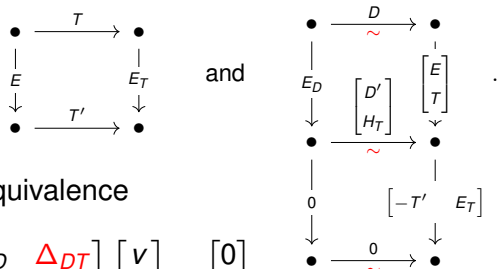
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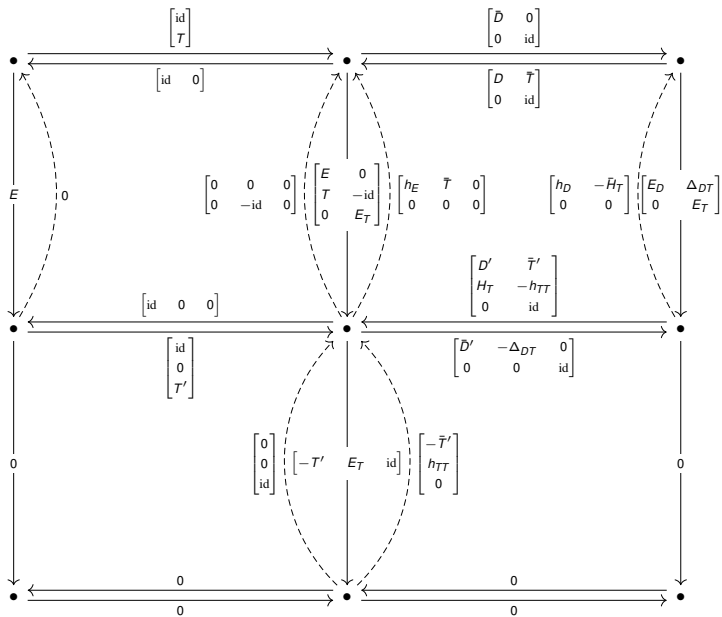
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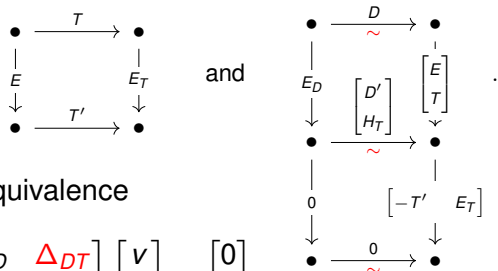
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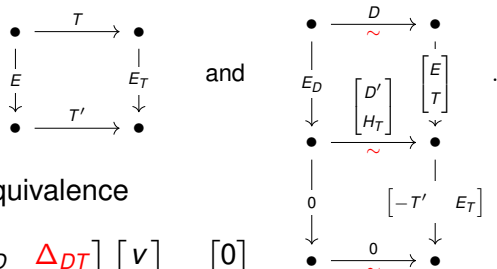
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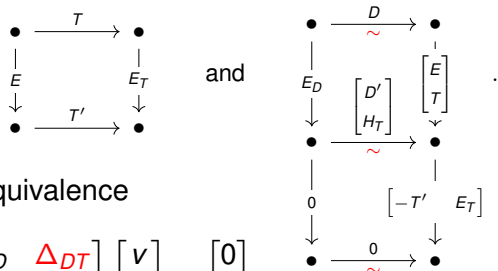
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Wave Equation Identities on Schwarzschild

- ▶ **Input:** hierarchy of **pure gauge**, **gauge invariant** and **constraint violating** modes. The **physics literature** on **Schwarzschild perturbations** provides natural candidates, generalizing **Euclidean** $\text{div } \Delta = \Delta \text{ div}$ and $\text{grad } \Delta = \Delta \text{ grad}$.

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Thank you for your attention!

Separation of variables: 2+2 tensor formalism

- ▶ We follow the convenient formalism of [Martel & Poisson 2005].
- ▶ Schwarzschild $(\mathcal{M} \times S^2)$ is spherically symmetric $f(r) = 1 - \frac{2M}{r}$:
$${}^4g_{\mu\nu} = -f(r)dt^2 + \frac{dr^2}{f(r)} + r^2(d\theta^2 + \sin^2\theta d\phi^2) \rightarrow \begin{bmatrix} g_{ab} & 0 \\ 0 & r^2\Omega_{AB} \end{bmatrix}.$$
- ▶ Tensor indices a, b, c, \dots and ∇_a are for (\mathcal{M}, g_{ab}) .
Tensor indices A, B, C, \dots and D_A are for the unit sphere (S^2, Ω_{AB}) .
- ▶ Vector field $v_\mu \rightarrow \begin{bmatrix} v_a \\ v_A \end{bmatrix}$, symmetric tensor $p_{\mu\nu} \rightarrow \begin{bmatrix} p_{ab} & p_{aB} \\ p_{Ab} & p_{AB} \end{bmatrix}$.
- ▶ Connection ${}^4\nabla = (\nabla, D) + \Gamma$,
$$\Gamma_{\nu\lambda}^\mu = \begin{bmatrix} \begin{bmatrix} 0 & 0 \\ 0 & -rr^a\Omega_{BC} \end{bmatrix} & \begin{bmatrix} 0 & \frac{r_b}{r}\delta_C^A \\ \frac{r_c}{r}\delta_B^A & 0 \end{bmatrix} \end{bmatrix}.$$
- ▶ Formalism covariant with respect to changes of coordinates and metric on (\mathcal{M}, g_{ab}) .

Spherical harmonics

- Spherical scalar, vector and tensor harmonics:

$$D_A D^A Y = -l(l+1)Y, \quad Y_A = D_A Y, \quad Y_{AB} = D_A Y_B + \frac{l(l+1)}{2} \Omega_{AB} Y,$$

$$\int_{S^2} \bar{Y}' Y \epsilon = \delta_{ll'} \delta_{mm'}, \quad X_A = \epsilon_{BA} D^B Y, \quad X_{AB} = D_A X_B + \frac{l(l+1)}{2} \epsilon_{AB} Y.$$

Simply normalized, orthogonal, tensor eigenfunctions of $D_A D^A$.

- Vector and Tensor decompositions

$$\begin{bmatrix} \rho_{ab} & \rho_{aB} \\ \rho_{Ab} & \rho_{AB} \end{bmatrix} = \sum_{lm} \left[\begin{array}{c} h_{ab}^{lm} Y_A^{lm} \\ r j_b^{lm} Y_A^{lm} \end{array} \overset{\text{even}}{r^2 (K^{lm} \Omega_{AB} Y^{lm} + G^{lm} Y_{AB}^{lm})} \right] + \sum_{lm} \left[\begin{array}{c} 0 \\ r h_b^{lm} X_A^{lm} \end{array} \overset{\text{odd}}{r h_a^{lm} X_B^{lm}} \right]$$

$$\begin{bmatrix} v_a \\ v_A \end{bmatrix} = \sum_{lm} \left[\begin{array}{c} v_a^{lm} Y^{lm} \\ r u^{lm} Y_A^{lm} \end{array} \overset{\text{even}}{\phantom{r^2 (K^{lm} \Omega_{AB} Y^{lm} + G^{lm} Y_{AB}^{lm})}} \right] + \sum_{lm} \left[\begin{array}{c} 0 \\ r w^{lm} X_A^{lm} \end{array} \overset{\text{odd}}{\phantom{r^2 (K^{lm} \Omega_{AB} Y^{lm} + G^{lm} Y_{AB}^{lm})}} \right]$$

From now on, omit spherical harmonic (l, m) mode indices:

$$p = (h_{ab}, j_a, K, G \mid h_a, h_2) \quad \text{and} \quad v = (v_a, u \mid w)$$

- In static Schwarzschild (t, r) coordinates ($2M < r < \infty$):

$$p(t, r) = p(r) e^{-i\omega t} \quad \text{and} \quad v(t, r) = v(r) e^{-i\omega t}, \quad \text{where}$$

$$p(r) = (h_{tt}, h_{tr}, h_{rr}, j_t, j_r, K, G \mid h_t, h_r, h_2), \quad v(r) = (v_t, v_r, u \mid w).$$

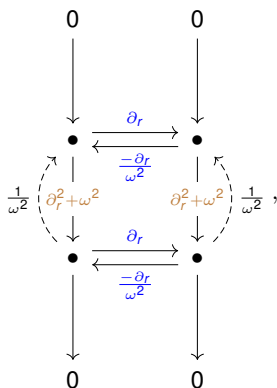
A toy example: equivalence up to homotopy

In this **toy example**, the morphisms satisfy

$$(\partial_r^2 + \omega^2) \circ \partial_r = \partial_r \circ (\partial_r^2 + \omega^2),$$

$$(\partial_r^2 + \omega^2) \circ \frac{-\partial_r}{\omega^2} = \frac{-\partial_r}{\omega^2} \circ (\partial_r^2 + \omega^2).$$

Intuitively, ∂_r is not invertible, but it is invertible **up to homotopy**:



$$\frac{-\partial_r}{\omega^2} \circ \partial_r = 1 - \frac{1}{\omega^2} \circ (\partial_r^2 + \omega^2),$$

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N.B.: ∂_r maps **solutions** to **solutions**!

