A consistent approach for the treatment of Fermi acceleration in time-dependent billiards
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Fermi acceleration, which is the increase of the mean energy of an ensemble of particles due to random collisions off moving scatterers, is clearly one of the most interesting physical mechanisms linked to time-dependent billiards. Despite this fact, the standard approach in the literature for its analytical treatment can at best describe Fermi acceleration in the asymptotic time limit. Herein, we propose a methodology, which describes the evolution of Fermi acceleration at all times and, even more, obviates any unclear or ad hoc assumptions, which can lead to inconsistencies or unreliable results. We exemplify the proposed approach in the prototype of billiards exhibiting Fermi acceleration; The Fermi-Ulam model.

I. INTRODUCTION

More than 60 years ago, Fermi\(^1\) proposed an intuitive mechanism for the explanation of the origin of the highly energetic cosmic ray particles and ever since it has been a subject of intense study. The mechanism consists in the increase of the mean energy of particles as a result of random collisions with moving scatterers. Soon after his seminal paper, his co-worker Ulam introduced a simple mechanical model for testing Fermi’s idea,\(^2\) known as the Fermi-Ulam model (FUM), linking for the first time Fermi acceleration with the study of time-dependent billiards.

Since the introduction of the FUM, the standard description of Fermi acceleration developing in a class of time-dependent billiards is given in terms of a diffusion process taking place in momentum space.\(^3-5\) Within this framework, the evolution of the probability density function (PDF) of the magnitude of particle velocities as a function of the number of collisions $n$ is determined by the Fokker-Planck equation (FPE). In the literature, the FPE is constructed by identifying the transport coefficients with the ensemble averages of the change of the magnitude of particle velocity and its square in the course of one collision. Although this treatment leads to the correct solution after a sufficiently large number of collisions have been reached, the transient part of the evolution of the PDF is not described. Moreover, in the case of the Fermi-Ulam model (FUM), if a standard simplification is employed, the solution of the FPE is even inconsistent with the values of the transport coefficients used for its derivation. The goal of our work is to provide a self-consistent methodology for the treatment of Fermi acceleration in time-dependent billiards. The proposed approach obviates any assumptions for the continuity of the random process and the existence of the limits formally defining the transport coefficients of the FPE. Specifically, we suggest, instead of the calculation of ensemble averages, the derivation of the one-step transition probability function and the use of the Chapman-Kolmogorov forward equation. This approach is generic and can be applied to any time-dependent billiard for the treatment of Fermi-acceleration. As a first step, we apply this methodology to the FUM, being the archetype of time-dependent billiards to exhibit Fermi acceleration. © 2012 American Institute of Physics. [http://dx.doi.org/10.1063/1.3697399]
the Chapman-Kolmogorov (forward) equation (CKE). This approach is generic and can be applied to any time-dependent billiard for the treatment of Fermi-acceleration. As a first step, we apply this methodology to the FUM, being the archetype of time-dependent billiards to exhibit Fermi acceleration. In this context, we show that the FPE reported in the literature describing the evolution of the PDF of particle velocities is not valid, and that the observed agreement for \( n \gg 1 \) between the analytical and numerical results, in this case, should be regarded as accidental, i.e., due to the validity of the central limit theorem (CLT).

II. STATISTICAL DESCRIPTION OF FERMI ACCELERATION

Fermi acceleration developing in a time-dependent billiard can be described in terms of a stochastic process taking place in the velocity space. Let \( W(v, z) \) denote the probability of a particle being at the velocity \( z \) to perform a jump to velocity \( v \) in the course of a single collision and \( \rho(v, n|v', n') \) the probability of a particle to possess velocity \( v \) after \( n \) collisions given that at the \( n' \)-th collision it had velocity \( v' \). This jump process can be described by the following equation:

\[
\rho(v, n|v', n') = \int dz \rho(z, n - 1|v', n')W(v, z). \tag{1}
\]

Equation (1) is exact, on the condition that the process is Markovian. From a physical point of view, this means that the probability of a particle to experience a velocity jump equal to \( \Delta v \) upon the \( n \)-th collision depends only on the velocity it had at the previous step, i.e. at the \( n-1 \)-th collision.

A. The Fokker-Planck approximation

The standard approach in the literature for the determination of the asymptotic behaviour of the PDF of particle velocities, is the approximation of the jump process with a diffusion process, described by the FPE. This approximation has also been used for the analytical treatment of Fermi acceleration developing in higher-dimensional billiards, such as the simplified periodic Lorentz gas, i.e., the oscillating hard circular scatterers oscillate only in the velocity space. An equation of the form of the FPE can be derived from Eq. (1) as follows:\(^8\)

If we introduce \( \Delta v \equiv v - z \), then the integrand in Eq. (1) can be rewritten as,

\[
\rho(v, n|v', n') = \int d(\Delta v) \rho(v - \Delta v, n - 1|v', n')W(v - \Delta v, v - \Delta v). \tag{2}
\]

Expanding the distribution function \( \rho(v, \Delta v, v', n') \) and the TPF \( W(v; \Delta v) \) in a Taylor series—known in the literature as the Kramers-Moyal expansion—yields,

\[
\rho(v, n|v', n') = \int d(\Delta v) \sum_{m=0}^{\infty} \frac{(-1)^m}{m!} (\Delta v)^m
\times \frac{\partial^m}{\partial v^m} \rho(v, n - 1|v', n')W(v + \Delta v, v). \tag{3}
\]

Integrating now Eq. (3) over \( \Delta v \) we obtain,

\[
\rho(v, n|v', n') = \sum_{m=0}^{\infty} \frac{(-1)^m}{m!} \frac{\partial^m}{\partial v^m} M_m(v) \rho(v, n - 1|v', n'), \tag{4}
\]

where \( M_m(v) \) stands for the \( m \)-th moment of the TPF, i.e.,

\[
M_m(v) = \int (\Delta v)^m W(v + \Delta v, z)d(\Delta v).
\]

Therefore,

\[
\rho(v, n|v', n') - \rho(v, n - 1|v', n')
= \sum_{m=1}^{\infty} \frac{(-1)^m}{m!} \frac{\partial^m}{\partial v^m} M_m(v) \rho(v, n|v', n'). \tag{5}
\]

By truncating the above series to the second order, and further by approximating the discrete derivative

\[
\Delta \rho(v, n|v', n') = [\rho(v, n + k|v', n') - \rho(v, n|v', n')]/k,
\]

\((k = 1)\) with the continuous derivative \( \partial \rho(v, n|v', n')/\partial n \), for \( n \gg 1 \) one obtains an equation resembling the FPE,

\[
\frac{\partial}{\partial n} \rho(v, n|v', n') = - \frac{\partial}{\partial v} [B \rho(v, n|v', n')]
+ \frac{1}{2} \frac{\partial^2}{\partial v^2} [D \rho(v, n|v', n')], \tag{6}
\]

where the coefficient \( B \) and \( D \) is the ensemble average of the change of particle velocities and its square, respectively, in one mapping period.

The approximations applied above for the construction of the FPE are valid on the condition that only very small jumps are probable and further that the solution \( \rho(v, n|v', n') \) varies slowly with \( v \) so that one can perform the expansion in a Taylor series. More formally, we demand that there exists a \( \delta > 0 \),

\[
W(z + \Delta z, z) \approx 0, \quad |\Delta z| > \delta \quad \text{(7a)}
\]

\[
\rho(v + \Delta v, n|v', n') \approx \rho(v, n|v', n'), \quad |\Delta v| < \delta. \tag{7b}
\]

In the literature, the derivation of an FPE from Eq. (1) for the statistical description of Fermi acceleration is carried out on an \emph{ad hoc} basis. As a consequence, as shown in the following, it has produced contradictory results. Moreover, by construction, the description of Fermi acceleration with a continuous stochastic process, can at best describe the statistics only for \( n \gg 1 \). Hence, a full description of Fermi acceleration (FA) in a time-dependent billiard can only be given in the context of a jump process and consequently by Eq. (1).

B. A complete description: The Chapman-Kolmogorov equation

The study of the transient statistics can only be accomplished by means of the Chapman-Kolmogorov equation, i.e., Eq. (1). Assuming that initially particle velocities are distributed according to \( \rho(v, 0) = \delta(v - z) \), Eq. (1) can be rewritten in respect with the one-step TPF \( W(v, v') \) as,
\[ \rho(v_n, n|z, 0) = \int \ldots \int W(v_n, v_{n-1}) \ldots W(v_1, z) dv, \]  

where \( dv = \prod_{j=0}^{n-1} dv_j \). The derivation of the one-step TPF can be achieved by determining the PDF \( \rho(q) \) of the variables \( q \equiv \{ x_j \} \) appearing in the dynamical equation defining the velocity of a particle after a collision with the moving boundary of the time-dependent billiard, \( v_n = f(v_{n-1}, q) \). Then, the TPF is

\[ W(v_n, v_{n-1}) = \int \rho(q) \delta[v_n - f(q, v_{n-1})] dq. \]

If the resulting TPF is a function of the difference of velocities at successive steps \( W(v_n, v_{n-1}) = W(v_n - v_{n-1}) \), Eq. (8) can be easily solved in the Fourier space. Specifically, if this condition is met, then by taking the Fourier transform of Eq. (8) we find,

\[ F[\hat{\rho}(v, n|z, 0)] = (2\pi)^{-d} e^{-ikz} \{ F[W(v)] \}^n, \]

where \( F = 1/(\sqrt{2\pi}) \int_{-\infty}^{\infty} \exp[-ikv] dv \).

Moreover, in this case, an approximate solution can be obtained directly in the velocity space, using the saddlepoint approximation technique. Specifically, from Eq. (8), one can derive the moment generating function

\[ \phi(t, n) = \int_{-\infty}^{\infty} e^{t\rho(v, n|z, 0)} dv = \left( \int_{-\infty}^{\infty} e^{tW(v)} dv \right)^n e^{t^2} \]

of the velocity PDF. To find the saddlepoint \( \hat{t}(v, n) \), we solve the equation \( \kappa'(\hat{t}(v, n)) = v \), where \( \kappa(t, n) = \log(\phi(t, n)) \). Provided that \( \kappa''(\hat{t}(v, n)) > 0 \), the PDF is approximately,

\[ \rho(v, n|z, 0) \approx \frac{1}{2\pi \kappa''(\hat{t}(v, n))} \times \exp[\kappa(\hat{t}(v, n)) - \hat{t}(v, n)v] + \mathcal{O}(n^{-3/2}). \]

Equation (12) can always be employed in this context, since the particle velocity after the \( n \)th collision can be viewed as the sum of \( n \) identically and independently distributed random numbers \( v_n = \sum_{j=1}^{n} v_j + v_0 \). In this case, it has been proven that \( \kappa''(\hat{t}(v, n)) > 0 \). Finally, we note that the approximation can be improved by renormalizing the result, i.e., \( \int \rho(v, n|z, 0) dv = 1 \).

In Sec. III, we implement the proposed methodology in the prototype of time-dependent billiards exhibiting Fermi acceleration: FUM.

III. FERMI ACCELERATION IN THE STOCHASTIC SIMPLIFIED FUM

The Fermi-Ulam model, originally proposed for testing the feasibility of gaining energy through scattering off moving targets, i.e., Fermi acceleration, consists of one harmonically oscillating and one fixed infinitely heavy wall and an ensemble of non-interacting particles bouncing between them. Ever since, many different versions of the original model have been suggested and investigated, such as variants of the FUM with dissipation, different deterministic or random drivings of the moving wall, and the so-called, bouncer model, where a particle performs elastic or inelastic collisions with an oscillating infinitely heavy platform under the influence of a gravitational field. Recently, a hybrid version of the FUM and the bouncer model has also been investigated.

The equations defining the dynamics of the FUM are of implicit form with respect to the collision time, which complicates numerical simulations and hinders an analytical treatment. A simplification known as the SWA (Refs. 17 and 36)—consists in treating the oscillating wall as immobile, located at its equilibrium position, yet allowing the transfer of momentum upon impact with a particle as if the wall were harmonically oscillating. This simplification has become over the time the standard approximation for studying the FUM. The SWA speeds-up the numerical simulations and facilitates the analytical treatment of the problem, while it has been generalized to higher-dimensional billiards with time-dependent boundaries, such as the time-dependent Lorentz Gas.

Let us consider, without loss of generality, a FUM consisting of a fixed wall on the right and a moving wall on the left, oscillating with frequency \( \omega \). If we further assume that the positive direction of particle velocities is towards the right, then the dynamics of the billiard within the framework of the SWA is defined by the following set of dimensionless difference equations:

\[ t_n = t_{n-1} + \frac{2}{v_{n-1}}, \]

\[ v_n = |v_{n-1} + 2u_n|, \]

\[ u_n = \epsilon \cos(t_n + \eta_n), \]

where \( u_n \) is the velocity of the “oscillating” wall, \( v_n \) is the algebraic value of the particle velocity immediately after the \( n \)th collision with the “oscillating” wall measured in units of \( \omega \), \( t_n \) is the time when the \( n \)th collision occurs measured in units of \( 1/\omega \), \( \eta_n \) is a random variable uniformly distributed in the interval \( [0, 2\pi) \) updated immediately after each collision between a particle and the fixed wall and \( \epsilon \) is the dimensionless ratio of the amplitude of oscillation to the spacing between the “oscillating” and the fixed wall. It is noted that in all numerical simulations \( \epsilon \) was fixed at 1/10.

The absolute value in Eq. (13b) is introduced in order to avoid the occurrence of positive particle velocities after a collision with the “oscillating” wall, which would lead to the escape of the particle from the area between the walls. It should be stressed that such a collision, within the framework of the exact model, corresponds to a particle experiencing at least one second consecutive collision with the “oscillating” wall. Therefore, if \( |v_{n-1}| < 2|u_n| \) and \( u_n \leq 0 \), in order to prevent the particle from escaping the region between the walls the velocity is reversed artificially. The presence of the absolute value function in Eq. (13b), nevertheless, complicates the analytical treatment of the acceleration problem. For this reason, it has become a standard
practice in the treatment of the FUM to remove the absolute value function, thereby neglecting the set of collision events upon which the particle direction is not reversed after its collision with the “oscillating” wall. However, this further simplification gives rise to a fundamental inconsistency: the ensemble mean of the absolute velocity obtained analytically does not change through collisions with the “oscillating” wall, despite the well-established numerical result that Fermi acceleration does take place in the phase-randomized FUM.

A. The asymptotics of the PDF of particle velocities

1. Application of the central limit theorem

In this section, we will discuss the asymptotic behaviour of the PDF of particle velocities in the SFUM. Evidently, after $n$ collisions, the velocity of a particle evolving in the SFUM is the sum of the velocity jumps, it has experienced up to this point, i.e., $v_n = \sum_{m=1}^{n} \Delta v_i + v_0$. Furthermore, due to Fermi-acceleration developing in the SFUM, after $n \gg 1$ collisions, the vast majority of the particles has acquired velocities much greater than the maximum wall velocity, irrespective of the initial distribution. Therefore, most of the collisions, after a sufficiently large “time,” take place in the high velocity regime. In this limit, the absolute value function can be neglected and we immediately obtain

$$\rho(v,n) = \frac{1}{\epsilon \sqrt{\pi n}} \exp \left[ -\frac{v^2}{4\epsilon^2 n} \right].$$

(14)

In Fig. 1, Eq. (14) is plotted along with the histogram of particle velocities obtained from the simulation of $1.2 \times 10^6$ trajectories for $n = 10^5$ collisions. The analytical result derived through the application of the CLT [Eq. (14)] is also plotted—solid (red) line.

FIG. 1. Histogram—diagonal crosses—of particle velocities after $n = 10^5$ collisions, obtained by the iteration of Eq. (13), on the basis of an ensemble of $1.2 \times 10^6$ particles initially distributed as $\rho(v,0) = \delta(v - \epsilon)$. The analytical result derived through the application of the CLT [Eq. (14)] is also plotted—solid (red) line.

3. Remarks

Although the solution derived by means of the FPE is in agreement with the one obtained from the application of the CLT, the methodology used for the derivation of Eq. (6) stands on very shaky ground, since the termination of the series at the second term in Eq. (5) is completely arbitrary. In general, a jump process can be approximated by a diffusion process, on the condition that a scaling assumption for the transition probability holds. Namely, in the limit of infinitely small time intervals, the jumps should become smaller and more frequent, such that the random process can be viewed as a continuous one. An intuitive way to examine this is to consider the average square of the jump size $\langle (\Delta v)^2 \rangle$ a particle makes having a velocity $v$ prior to the collision.

Given that the SWA treats the moving wall as fixed in the configuration space, all phases upon collision are possible, independently of the velocity $v$ of particles before a collision. As a result, the average jump size is not reduced as $v \rightarrow 0$. In contrast, within the exact model, as the velocity of the particle prior to a collision decreases, it becomes increasingly probable to collide with the wall at the turning points, where its velocity is close to zero. Moreover, if the velocity of the particle before a collision is small, then successive collisions are likely to occur, the exact dynamics result to higher exit velocities. Consequently, successive collisions render small particle velocities improbable, as opposed to the SFUM, where as shown in Sec. I, $v = 0$ is the most probable velocity.

Summarizing, the application of the CLT for the determination of the long-time statistics is much more straightforward and renders the solution of a differential equation redundant. More importantly, the assumption of continuity of the stochastic process describing Fermi acceleration, which is essential for the construction of an FPE, is not required.
B. Short-time statistics in the SFUM

From Eq. (13), the particle velocity after the \( n \)th collision given that it had velocity \( z \) is,

\[
v = -z - 2u - 2(z + 2u) \Theta (2u + z),
\]

where \( \Theta(x) \) is the Heaviside unit-step function.

According to Eq. (13b), the wall velocity \( u_n \) is determined by the phase \( \xi_n \equiv t_n + \eta_n \) of oscillation at the instant of the \( n \)th collision. Due to the fact that in the stochastic SFUM, the phase is randomly shifted through the addition of a random number \( \eta_n \)—distributed uniformly in the interval \((0, 2\pi)\)—after each collision, the oscillation phase \( \xi_n \) is completely uncorrelated between collisions, following a uniform distribution. Furthermore, given that in the context of the SFUM the wall remains fixed in the configuration space, the wall velocity upon collision does not depend on the velocity of the particle, therefore, \( u_n \) and \( v_{n-1} \) are also uncorrelated. From the fundamental transformation law of probabilities, the PDF of the wall velocity upon collision is,

\[
p(u) = \frac{1}{\pi \sqrt{\epsilon^2 - u^2}}.
\]

For the single-step TPF \( W(v, z) \), we can write,

\[
W(v, z) = \int_{-\epsilon}^\epsilon p(u) \delta[v - (v - u, z)] \, du.
\]

Substituting Eqs. (16) and (17) into Eq. (18), we obtain after integrating over \( u \),

\[
W(v, z) = \frac{1}{\pi} \left[ \frac{\Theta(2\epsilon - v - z, 2\epsilon - z)}{\sqrt{4\epsilon^2 - (v + z)^2}} + \frac{\Theta(2\epsilon + v - z, 2\epsilon + v - z)}{\sqrt{4\epsilon^2 - (v - z)^2}} \right].
\]

In Fig. 2, the analytical result of Eq. (19) is compared with the histogram of particle velocities after a single collision, obtained numerically using Eq. (13) and an ensemble of \( 1.2 \times 10^6 \) particles with initial velocity \( z = 0.1 \). The analytical result [Eq. (19)] for the one-step transition probability is also plotted for the sake of comparison—solid line.

The analytical result of Eq. (19) reveals that the TPF depends only on the most immediate history of a particle, which is on the velocity it had at the previous step. Consequently, the stochastic process is indeed Markovian. Even more, if the particle before a collision has velocity \( z > 2\epsilon \), then the velocity jump \( \Delta v = v - z \) it undergoes is completely independent on its history. Therefore, changes in velocity in the high-velocity regime are completely uncorrelated.

In more detail, Eq. (19) consists of two parts, one of which does indeed depend only on the jump size. However, the other branch of the TPF, taking effect for \( v < 2\epsilon \)—relating to the set of rare events7—depends also on the velocity at the last step. Nevertheless, the action of both branches of \( W \) allows of a simple geometrical interpretation: At each step, the second branch of the TPF stretches the PDF \( \rho(v, n|z, 0) \), resulting to a probability flux towards negative values of velocity. This unphysical result caused by the stretching is negated by the first branch, which folds the part of the \( \rho \) density over the vertical line at \( v = 0 \). Therefore, the solution of Eq. (8) can be obtained by extending the domain of \( \rho(v, n|z, 0) \) to the whole real line and applying the method of images. Thus, for any number of collisions, we have

\[
\rho(v, n|z, 0) = \tilde{\rho}(v, n|z, 0) + \tilde{\rho}(v, n|z - 0, 0),
\]

where \( \tilde{\rho} \) is the solution of the unrestricted problem. Substituting Eq. (19) into Eq. (10) we obtain,

\[
\tilde{\rho}(k, n|z, 0) = \frac{1}{\sqrt{2\pi}} \exp(-ikz) J_0(2\epsilon |k|)^n.
\]

Equation (21) cannot be inverted analytically. To obtain an analytical result into the velocity space, we use the saddle-point approximation [Eq. (12)]. The moment generating function of \( \rho(v, n|z, 0) \) is,

\[
\phi(t, n) = (I_0(2\epsilon))^n e^{zn},
\]

where \( I_0 \) is the modified Bessel function of the first kind. Consequently, the characteristic function is \( \kappa(t, n) = \log \phi(t, n) = n \log(I_0(2\epsilon)) + tz \). The saddlepoint is the point \((t, n)\) that satisfies...
\[ \kappa'(t, n) = v \Rightarrow \frac{2nI_0(2te)}{I_0(2te)} + z = v. \]  

Equation (23) is implicit and cannot be solved analytically. To derive an explicit equation, we expand \( \kappa'(t, n) \) in powers of \( \epsilon \) to second order. Doing so we get,

\[ i(v, n) = \frac{v - z}{2ne^2}. \]  

Substituting Eq. (24) into Eq. (12) we have,

\[ \rho(v, n|z, 0) \approx \frac{1}{2e} e^{-\frac{(v-z)^2}{4ne^2}} I_0\left(\frac{v-z}{ne}\right)^n \times \left[ \frac{I_0\left(\frac{z}{ne}\right)^2}{\pi n I_0\left(\frac{z}{ne}\right)^2 + \pi n I_0\left(\frac{v-z}{ne}\right) I_0\left(\frac{v+z}{ne}\right) + 2\pi n I_0\left(\frac{z}{ne}\right)^2} \right]^{1/2}. \]  

To improve the accuracy of the approximation, we renormalize Eq. (25) by integrating numerically over \( v \) for a given \( n \).

In Fig. 3, we present the exact numerical solution of Eq. (8) [red solid line] as well as the approximate one given by Eq. (25) [blue solid line] for \( n = [3, 5, 10, 31] \), using only the second branch of the one-step TPF [Eq. (19)], followed by the application of the method of images [Eq. (20)]. The numerical solution is in total agreement with the histogram of particle velocities obtained by the iteration of the dynamical equations (13a)–(13c) [upright crosses], for all times. Even more, we see that the saddlepoint approximative solution describes very accurately the evolution of the PDF for \( n \geq 5 \). As can be observed, the PDF of particle velocities quickly approaches to a Gaussian distribution, in accordance with the prediction of the CLT. This is attributed to the fact that the TPF can be reduced to a difference kernel. Consequently, the additional assumption we made for the application of the CLT in Sec. I, namely, that the statistical weight of the rare events is negligible, is redundant. This can be circumvented, as aforementioned, by extending the domain of particle velocities. Thus, if one applies the CLT on the whole real line, then all the conditions for its application are met exactly. As a final remark, we would like to stress that the success of the Fokker-Planck type of equation reported in the literature for even short times is attributed to the validity of the CLT, guaranteeing that the PDF will converge to a normal distribution, allowing for the use of a diffusion equation. If, however, the reduction of the TPF to a difference kernel is not feasible, then the transient can be arbitrarily long, a point demonstrated via an example in Sec. III C.

C. Long transients

In the last section, we showed that the specific choice made for treating negative velocities after a collision, i.e., reflection with respect to the \( v = 0 \), reduces the TPF to an even function of the jump size. As a consequence, the PDF of particle velocities approaches rapidly to a sum of two spreading Gaussians. Clearly, after a number of collisions, the system will “forget” its initial distribution, and the sum will converge to a single half-Gaussian centered at \( v = 0 \). Therefore, the most probable velocity for a particle evolving in the phase-randomized SFUM will eventually be \( v_p = 0 \), in clear contrast with the results given by the numerical simulation and analytical results derived using the exact dynamical mapping, according to which as \( v \to 0 \), \( \rho(v, n) \to 0 \). From a physical point of view, this happens because if the motion of the wall in the configuration space is taken into account, as \( v \to 0 \) collisions resulting in an energy loss can occur only in a small neighborhood around the wall’s extreme positions, where its velocity is zero, resulting to a minimal energy loss. Furthermore, if the particle velocity is comparable with the wall velocity, consecutive collisions can take place, resulting in a higher exit velocity from the interaction region within the exact model.

On account of these properties of the collision process in the exact model, the reflection of negative velocities is not realistic. To gap the difference between the results of the simplified and the exact FUM, we propose instead of the inversion of negative particle velocities, the inversion of the direction of the wall’s velocity, if the collision would lead to a negative particle velocity. This would lead in a greater energy gain in comparison with the reflection, as \(|v + u| \leq |v| + |u| \). Therefore, Eq. (13) change to,

\[ t_n = t_{n-1} + \frac{2}{V_{n-1}}, \]  

FIG. 3. Histogram—upright crosses— of particle velocities after \( n = \{3, 5, 10, 31\} \) collisions, obtained by the iteration of Eq. (13), on the basis of an ensemble of \( 1.2 \times 10^6 \) particles initially distributed as \( \rho(v, 0) = \delta(v - \epsilon) \). The exact numerical solution of Eq. (8) [red solid line] as well as the approximate one given by Eq. (25) [blue solid line] for \( n = \{3, 5, 10, 31\} \), using only the second branch of the one-step TPF [Eq. (19)], followed by the application of the method of images [Eq. (20)] are also plotted for the sake of comparison line.
Let us now derive the TPF. From Eqs. (17), (18), and (26b) we obtain,

\[ W(v, z) = \frac{\Theta(2\epsilon + z - v)}{\pi \sqrt{4\epsilon^2 - (v-z)^2}} \left\{ \Theta(2\epsilon + z - v) + \Theta(z - v - 2\epsilon) + \Theta(v - 2\epsilon) \right\}. \]  

(27)

A comparison of the analytical result given by Eq. (27) and the histogram of velocities obtained on the basis of an ensemble of \(1.2 \times 10^6\) particles after 1 iteration of Eq. (26) is presented in Fig. 4, proving the validity of the derived result.

As expected, the TPF has two branches, one taking effect only in the low velocity regime, i.e., \(z < 2\epsilon\) and another which is nonzero for any velocity \(z\) prior to a collision. As was also the case in the SFUM with reflection of negative velocities, the part of the TPF that is relevant to the low-velocity regime depends on the jump size as well as on the velocity of a particle prior to a collision. However, due to the fact that this branch of \(W\) does not have a simple geometrical interpretation, the single-step transition function cannot be reduced to a difference propagator by an extension of the domain of \(W\) to the whole real line. Thus, the conditions for the application of the CLT are not met exactly. However, due to the acceleration of the particles, as \(n \to \infty\), the probability measure of particles having velocity \(z < 2\epsilon\) becomes negligible. Therefore, for \(n \gg 1\) and \(v \gg \epsilon\), the PDF of particle velocities tends to a Gaussian distribution [Eq. (14)].

The study of the transient behaviour of the PDF requires the solution of the CKE [Eq. (8)]. The numerical solution of Eq. (8) at times \(n = \{3, 5, 17, 316\}\) is presented in Fig. 5. The histograms of particle velocities for the same times, calculated by iterating an ensemble of \(1.2 \times 10^6\) particles for up to \(n = 10^5\) collisions, are also plotted for the sake of comparison. It can be seen that the solution of the CKE is in agreement with the results of the simulation for all times presented. In Fig. 6, the histogram of velocities for \(n = 10^5\) collisions is plotted. The solution obtained from the application of the CLT—on the assumption that the statistical weight of collisions happening in the region \(v < 2\epsilon\) is negligible, is also plotted, and is full agreement with the PDF in this velocity region. However, a blow-up of the low-velocity region shows that even after \(10^5\) collisions, the PDF diverges from the Gaussian profile. This is clear evidence that even after a very large number of collisions, the PDF in the whole velocity domain cannot be described by an FPE, in contrast to the standard version of the SFUM [Eq. (13)] even though the argumentation used in both cases was the same, i.e., the particles are accelerated. This exemplifies the potential pitfalls of a diffusion approximation of Fermi-acceleration in time-dependent billiards.
are likely to occur within the exact FUM, resulting into higher exit velocities, as opposed to the simplified model, within which successive collisions cannot be realized.

Another subtle difference between the simplified and the exact FUM [see Sec. III] is that within the exact FUM particles with low velocity are more likely to collide with the oscillating wall near its turning points, where the wall velocity is close to 0. Hence, the velocity jump performed by a particle due to a collision with the wall \( \Delta v \to 0 \) as \( v \to 0 \). As a result, Fermi acceleration when using the exact dynamics can be better approximated by a continuous stochastic process, or equivalently, by the FPE. Still, the transient statistics in the system can only be studied by means of the CKE.

As aforementioned, the movement of the wall in the configuration space described by the exact dynamics results into a more efficient energy transfer from the moving wall to the particles upon collision, when compared to the SFUM. In mathematical terms, this causes the PDF of the oscillation phase on collisions to deviate from the uniform distribution, reflecting the fact that head-on collisions are more preferable than head-tail collisions. However, the phase of oscillation of the moving wall when a particles collides with the fixed wall—or when it passes through any fixed point within the area between the two walls comprising the FUM—is uniformly distributed. The map describing the exact dynamics is,

\[
\begin{align*}
\Delta d_n &= \epsilon \sin(\delta t_n + t_{n-1} + \eta_n), \\
\Delta u_n &= \epsilon \cos(\delta t_n + t_{n-1} + \eta_n), \\
\Delta v_n &= v_{n-1} + 2u_n,
\end{align*}
\]

where \( d_n \) stands for the position of the moving wall in the instant of the \( n \)th collision, \( u_n \) for the wall velocity, \( \eta_n \) for the random phase component, and \( v_n \) for the particle velocity after the \( n \)th collision. The time of free flight \( \delta t_n \) is obtained by solving the implicit equation

\[
x_{n-1} + v_{n-1} \Delta t_n = d_n,
\]

where \( x_n \) stands for the position of the particle in the instant of the \( n \)th collision. If we denote the phase of oscillation of the moving wall when a particle collides with the fixed wall with \( \psi_n \), then

\[
\psi_n = \cos^{-1}\left(\frac{u_n}{\epsilon} \right) + \frac{1}{2} \left( 1 + \sqrt{1 - u_n^2} \right).
\]

For Eq. (30), we obtain for the distribution of the wall velocity upon collision,

\[
p_w(u) = \frac{u + z}{\pi \sqrt{z^2 - u^2}}.
\]

Installing Eq. (31) into Eq. (18), we obtain the one-step TPF for the exact model

\[
W_e(v, z) = \frac{\Theta(2\epsilon - \mid v - z \mid)(v + z)}{2\pi \sqrt{4\epsilon^2 - (v - z)^2}}.
\]
ensemble of 1, 17, 316 collisions, obtained by the iteration of Eq. (28), on the basis of an
for the transient behaviour. Even more, its use in the
term statistics of the system and no information is given
fied. Moreover, its prediction power is limited in the long-
assumptions and approximations that rarely can be justi-
Planck equation. However, its derivation is always based
sity of particle velocities was determined by a Fokker-
process. Within this framework, the evolution of the den-
has been carried out via its approximation with a diffusion
the class of time-dependent billiards in which it develops—
on assumptions and approximations that rarely can be justi-
Fig. 7. Histogram—upright crosses—of particle velocities after \( n = \{3, 5, 17, 316\} \) collisions, obtained by the iteration of Eq. (28), on the basis of an
trajectories using Eq. (28). The particles were initially dis-
tributed according to \( \rho(v, 0) = \delta(v - 10) \). Once more, the
solution of the CKE can numerically compute the
evolution of the PDF of particle velocities. In Fig. 7, the
numerical solution of the CKE is compared with the histo-
gram of particle velocities, obtained by simulating \( 1.2 \times 10^6 \) trajectories using Eq. (28). The particles were initially dis-
tributed according to \( \rho(v, 0) = \delta(v - 10) \). Once more, the
solution of the CKE is in complete agreement with the
results of the simulation, proving that the method can also be
successfully employed when the exact dynamics are taken
into account.

IV. SUMMARY AND CONCLUSIONS

Fermi acceleration is one of the most interesting aspects of
time-dependent billiards, as it has been understood over
the years, that it is a fundamental acceleration mechanism,
playing a key role in a variety of phenomena, far beyond its
original scope, i.e., cosmic-ray particle acceleration.

Until now, the investigation of Fermi acceleration—in
the class of time-dependent billiards in which it develops—
has been carried out via its approximation with a diffusion
process. Within this framework, the evolution of the den-
sity of particle velocities was determined by a Fokker-
Planck equation. However, its derivation is always based on
assumptions and approximations that rarely can be justi-
fied. Moreover, its prediction power is limited in the long-
term statistics of the system and no information is given for
the transient behaviour. Even more, its use in the
SFUM, which is the first system that was successfully
investigated with the use of the FPE, is completely redund-
ant, as the CLT yields the same results in a far more
straightforward manner.

Herein, we proposed a consistent methodology, which
obviates unclear assumptions and even more, can give an
accurate description of the transient evolution of particle
velocities. The cornerstone of this methodology is the use of
the Chapman-Kolmogorov equation. The fundamental diffe-
rence in comparison with the traditional approach using the
FPE, is that no assumption for the continuity of the stochas-
tic process describing Fermi acceleration needs not to be
made. Another advantage of the proposed approach is that
all collision events can be taken into account, which cannot
be done in the construction of the FPE, and even when possi-
ble, it can lead to less accurate results.

The method was successfully applied to the FUM, which
is the prototype of time-dependent billiards exhibiting Fermi
acceleration. In specific, we studied the standard SFUM,
within which collisions leading to a potential escape from
the system are handled by artificially inverting the particle
exit velocity, as well as a variant of the SFUM, where if a
collision would lead to a particle still moving towards the
wall, the velocity of the wall is inverted before the collision
takes place. Finally, we showed how this method can be
applied to the exact model, showing how the effect of the
motion of the wall in the configuration space can be included
in the description of Fermi acceleration through the CKE. In
all three cases, the CKE yielded accurate results for all times.
As a final remark, we would like to stress that this methodol-
ogy can be applied to higher-dimensional billiards and
therefore is generic.

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