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# Symplectic methods for the Ablowitz–Ladik discrete nonlinear Schrödinger equation

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#### Abstract

Using several kinds of coordinate transformations, we standardize the noncanonical symplectic structure of the Ablowitz–Ladik model (A–L model) of nonlinear Schrödinger equation (NLSE), then we employ some symplectic scheme to simulate the solitons motion and test the evolution of the discrete invariants of the A–L model and also the conserved quantities of the original NLSE. In comparison with a higher order non-symplectic scheme applied directly to the A–L model, we show the overwhelming superiorities of the symplectic method. We also compare the implementation of the same symplectic scheme to different standardized Hamiltonian systems resulting from different coordinate transformations, and show that the symmetric coordinate transformation improves the numerical results obtained via the asymmetric one, in preserving the invariants of the A–L model and the original NLSE.

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### 1. Introduction

We consider the nonlinear cubic Schrödinger equation (NLSE) with initial condition

$$\begin{cases} iW_t + W_{xx} + a|W|^2 W = 0, \\ W(x, 0) = W_0(x) \end{cases}$$
(1)

where  $x \in \mathbb{R}$ , a > 0 is a constant and W(x, t) is a complex function. Different initial conditions  $W_0(x)$  decide different motions. For example, some kind of  $W_0(x)$  with  $W_0(\pm \infty) = 0$  will produce bright solitons motion (see [5, 11]). It is known that NLSE (1) has an infinite number of conserved quantities such as the *charge*, the *momentum*, the

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energy, .... We write the first six as follows (refer to Zakharov and Shabat [18]):

$$B_{1} = \int_{-\infty}^{+\infty} |W|^{2} dx, \qquad B_{2} = \int_{-\infty}^{+\infty} \left\{ W \frac{d\overline{W}}{dx} - \overline{W} \frac{dW}{dx} \right\} dx,$$

$$B_{3} = \int_{-\infty}^{+\infty} \left\{ 2 \left| \frac{dW}{dx} \right|^{2} - a |W|^{4} \right\} dx, \qquad B_{4} = \int_{-\infty}^{+\infty} \left\{ 2 \frac{d\overline{W}}{dx} \frac{d^{2}W}{dx^{2}} - 3a |W|^{2} \overline{W} \frac{dW}{dx} \right\} dx,$$

$$B_{5} = \int_{-\infty}^{+\infty} \left\{ 2 \left| \frac{d^{2}W}{dx^{2}} \right|^{2} - 6a |W|^{2} \left| \frac{dW}{dx} \right|^{2} - a \left( \frac{d|W|^{2}}{dx} \right)^{2} + a^{2} |W|^{6} \right\} dx,$$

$$B_{6} = \int_{-\infty}^{+\infty} \left\{ 2 \frac{d^{2}\overline{W}}{dx^{2}} \frac{d^{3}W}{dx^{3}} - 5a \left| \frac{dW}{dx} \right|^{2} \frac{d|W|^{2}}{dx} - 10a |W|^{2} \frac{d\overline{W}}{dx} \frac{d^{2}W}{dx^{2}} + 5a^{2} |W|^{4} \overline{W} \frac{dW}{dx} \right\} dx$$

where  $\overline{W}$  is the complex conjugation of W.

For equation (1), one popular spatial discretization model is

$$i\frac{dW_l}{dt} + \frac{W_{l+1} - 2W_l + W_{l-1}}{h^2} + \frac{a}{2}|W_l|^2(W_{l+1} + W_{l-1}) = 0,$$
(2)

where *h* is the spatial step-size and  $W_l(t) = W(lh, t), l = ..., -1, 0, 1, ...$  This discrete model is the well-known Ablowitz–Ladik model (A–L model). It is proven that the solution of the A–L model (2) converges to that of the original continuous NLSE (1) when  $h \rightarrow 0$ (see [16]). Equation (2) is a completely integrable system (see [1, 5, 9, 11]), but it has a noncanonical symplectic structure for which standard symplectic integrators are not applicable. Via the generating functions technique (see [10, 14]) or standardization of the noncanonical symplectic structure (see [16, 17]), people have already constructed symplectic numerical methods for the A–L model (2).

In this paper, we construct approximations of the first six conserved quantities of the original NLSE by using centred differences (section 2), and give an easy program for calculation of the first six discrete invariants of the A–L model (section 3), then provide three kinds of coordinate transformations to standardize the A–L model (section 4), and then use a second-order symplectic scheme to simulate the solitons motion and test the evolution of the discrete invariants of the A–L model and also the conserved quantities of the original NLSE, for two different standardized Hamiltonians obtained via symmetric and asymmetric coordinate transformations, in comparison with a third-order non-symplectic method applied directly to the A–L model (sections 5 and 6), finally give some concluding remarks in section 7.

## 2. Approximations of conserved quantities of NLSE

Utilizing centred difference

$$W_{x}(lh, t) = \frac{W_{l+1} - W_{l-1}}{2h},$$
  

$$W_{xx}(lh, t) = \frac{W_{l+1} - 2W_{l} + W_{l-1}}{h^{2}},$$
  

$$W_{xxx}(lh, t) = \frac{W_{l+2} - 2W_{l+1} + 2W_{l-1} - W_{l-2}}{2h^{3}}$$

we can approximate the conserved quantities  $B_1, \ldots, B_6$  of the original NLSE (1) as follows:

$$F_{1} = h \sum_{l} W_{l} \overline{W}_{l}, \qquad F_{2} = \sum_{l} \{W_{l} \overline{W}_{l+1} - W_{l+1} \overline{W}_{l}\},$$

$$F_{3} = \frac{1}{2h} \sum_{l} \{2|W_{l}|^{2} - W_{l+1} \overline{W}_{l-1} - W_{l-1} \overline{W}_{l+1}\} - ah \sum_{l} |W_{l}|^{4},$$

We will test the evolution of  $F_m = FR_m + iFI_m$  ( $FR_m$  and  $FI_m$  are the real part and imaginary part of  $F_m$  respectively),  $1 \le m \le 6$  during numerical simulations in section 6.

## 3. Discrete invariants of Ablowitz-Ladik model

With the scaling transformations  $X_l = \sqrt{\frac{ah^2}{2}} W_l, l = \dots, -1, 0, 1, \dots; s = -\frac{1}{h^2} t$ , we change (2) into

$$i\frac{dX_l}{ds} = X_{l+1} - 2X_l + X_{l-1} + |X_l|^2(X_{l+1} + X_{l-1}) = 0.$$
(3)

Equation (3) is a typical nonlinear differential-difference equation, it possesses an infinite number of conservation laws of motion  $E_m \left(\frac{dE_m}{ds} = 0\right)$ . Following Zakharov and Shabat [18], these laws can be constructed systematically from a scattering problem by considering asymptotic expansions (refer to Ablowitz and Ladik [1]).

Using some intermediate quantities  $g_k^{(j)}$  (j = 1, ..., 6; k = ..., -1, 0, 1, ...) (as introduced in [1]), we give some program for fast calculation of  $E_m$  (m = 1, ..., 6) in a recursive manner:

$$\begin{aligned} -\overline{X}_{k} &= \frac{g_{k+2}^{(1)}}{X_{k+1}}, \qquad 0 = \frac{g_{k+2}^{(2)}}{X_{k+1}} + X_{k} \frac{g_{k+1}^{(1)}}{X_{k}} \frac{g_{k+2}^{(1)}}{X_{k+1}} - \frac{g_{k+1}^{(1)}}{X_{k}}, \\ 0 &= \frac{g_{k+2}^{(3)}}{X_{k+1}} + X_{k} \frac{g_{k+1}^{(1)}}{X_{k}} \frac{g_{k+2}^{(2)}}{X_{k+1}} + X_{k} \frac{g_{k+1}^{(2)}}{X_{k}} \frac{g_{k+2}^{(1)}}{X_{k+1}} - \frac{g_{k+1}^{(2)}}{X_{k}}, \\ 0 &= \frac{g_{k+2}^{(4)}}{X_{k+1}} + X_{k} \frac{g_{k+1}^{(1)}}{X_{k}} \frac{g_{k+2}^{(2)}}{X_{k+1}} + X_{k} \frac{g_{k+1}^{(2)}}{X_{k+1}} \frac{g_{k+2}^{(2)}}{X_{k+1}} + X_{k} \frac{g_{k+1}^{(3)}}{X_{k+1}} \frac{g_{k+2}^{(2)}}{X_{k+1}} + X_{k} \frac{g_{k+1}^{(3)}}{X_{k}} \frac{g_{k+2}^{(3)}}{X_{k+1}} + X_{k} \frac{g_{k+1}^{(3)}}{X_{k}} \frac{g_{k+2}^{(3)}}$$

We can write out their expansions as follows:

$$E_{1} = \sum_{k} X_{k+1} \overline{X}_{k}, \qquad E_{2} = \sum_{k} X_{k+1}^{2} \overline{X}_{k}^{2} + 2 \sum_{k} X_{k+1} \overline{X}_{k-1} U_{k},$$

$$E_{3} = \sum_{k} X_{k+1}^{3} \overline{X}_{k}^{3} + 3 \sum_{k} X_{k+1}^{2} \overline{X}_{k} \overline{X}_{k-1} U_{k} + 3 \sum_{k} X_{k+1} X_{k} \overline{X}_{k-1}^{2} U_{k} + 3 \sum_{k} X_{k+1} \overline{X}_{k-2} U_{k} U_{k-1},$$
.....

where  $U_k = 1 + |X_k|^2$ .

We will also test the evolution of  $E_m = ER_m + iEI_m$  ( $ER_m$  and  $EI_m$  are the real part and imaginary part of  $E_m$ , respectively),  $1 \le m \le 6$  during numerical simulations in section 6.

### 4. Standardization of the A-L model

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With isometric transformations  $X_l = V_l \exp(2si)$  and denotation  $V_l = p_l + iq_l, l = \dots, -1, 0, 1, \dots$ , we rewrite (3) as

$$i\frac{dV_l}{ds} = (1 + |V_l|^2)(V_{l+1} + V_{l-1})$$
(4)

or the following general Hamiltonian system

$$\frac{\mathrm{d}}{\mathrm{d}s}Z = K^{-1}(Z)\nabla H(Z) \tag{5}$$

where  $Z = [p^{\top}, q^{\top}]^{\top}$ , and  $p = [p_{-n}, ..., p_n]^{\top}, q = [q_{-n}, ..., q_n]^{\top}$ ;

$$K^{-1}(Z) = (k_{ij}(Z))_{(4n+2)\times(4n+2)} = \begin{bmatrix} O_{2n+1} & D \\ -D & O_{2n+1} \end{bmatrix}$$
(6)

is anti-symmetric, nondegenerate and satisfies

$$\frac{\partial k_{ab}(Z)}{\partial z_c} + \frac{\partial k_{bc}(Z)}{\partial z_a} + \frac{\partial k_{ca}(Z)}{\partial z_b} = 0, \qquad a, b, c = 1, \dots, 4n+2,$$

 $D = \text{diag}\{U_{-n}, \dots, U_n\}, U_l = 1 + p_l^2 + q_l^2, l = -n, \dots, n, O_{2n+1} \text{ is } (2n+1) \times (2n+1) \text{ null matrix; and}$ 

$$H(Z) = \sum_{l=-n}^{n} (p_l p_{l+1} + q_l q_{l+1}).$$
<sup>(7)</sup>

In the context of the Darboux theorem (see [2, 3]), (5) can be standardized. In fact for any general Hamiltonian system of the form (5), any transformation  $\varphi : \mathbb{R}^{4n+2} \to \mathbb{R}^{4n+2}$ ,  $\varphi(Y) = Z$  satisfying

$$\left[\frac{\partial\varphi}{\partial Y}\right]^{\top} K(\varphi(Y)) \left[\frac{\partial\varphi}{\partial Y}\right] = J$$
(8)

leads to a standard Hamiltonian system

$$\frac{\mathrm{d}}{\mathrm{d}s}Y = J^{-1}\nabla G(Y) \tag{9}$$

with  $G(Y) = H \circ \varphi(Y)$ , where  $Y = [u^{\top}, v^{\top}]^{\top}, u = [u_{-n}, \dots, u_n]^{\top}, v = [v_{-n}, \dots, v_n]^{\top}, J = \begin{bmatrix} O_{2n+1} & I_{2n+1} \\ -I_{2n+1} & O_{2n+1} \end{bmatrix}, I_{2n+1}$  is  $(2n+1) \times (2n+1)$  identity matrix.

We note that in (6),  $K^{-1}(Z)$  is completely splitable and so is K(Z). Such being the special case, we can split the system in (8) into

$$\frac{\partial p_l}{\partial v_l} \frac{\partial q_l}{\partial u_l} - \frac{\partial q_l}{\partial v_l} \frac{\partial p_l}{\partial u_l} = U_l, \qquad l = -n, \dots, n.$$
(10)

Now it becomes easy to find a coordinate transformation by solving equations in (10). We list several solutions ([17]) as follows.

Coordinate transformation I:

$$\begin{cases} p_l = \sqrt{1 + u_l^2} \tan(\sqrt{1 + u_l^2} v_l), \\ q_l = u_l, \qquad l = -n, \dots, n \end{cases}$$
(11)

with inverse

$$\begin{cases} u_l = q_l, \\ v_l = \frac{\arctan\left(\frac{p_l}{\sqrt{1+q_l^2}}\right)}{\sqrt{1+q_l^2}}, \qquad l = -n, \dots, n \end{cases}$$
(12)

and standard Hamiltonian

$$G(u, v) = \sum_{l=-n}^{n} \left\{ u_l u_{l+1} + \sqrt{1 + u_l^2} \sqrt{1 + u_{l+1}^2} \tan\left(\sqrt{1 + u_l^2} v_l\right) \tan\left(\sqrt{1 + u_{l+1}^2} v_{l+1}\right) \right\}.$$
 (13)

Coordinate transformation II:

$$\begin{cases} p_l = \sqrt{\frac{\exp\left\{u_l^2 + v_l^2\right\} - 1}{u_l^2 + v_l^2}} v_l, \\ q_l = \sqrt{\frac{\exp\left\{u_l^2 + v_l^2\right\} - 1}{u_l^2 + v_l^2}} u_l, \qquad l = -n, \dots, n \end{cases}$$
(14)

with inverse

$$\begin{cases}
 u_l = \sqrt{\frac{\ln\left(1+p_l^2+q_l^2\right)}{p_l^2+q_l^2}}q_l, \\
 v_l = \sqrt{\frac{\ln\left(1+p_l^2+q_l^2\right)}{p_l^2+q_l^2}}p_l, \quad l = -n, \dots, n
 \end{cases}$$
(15)

and standard Hamiltonian

$$G(u,v) = \sum_{l=-n}^{n} \left\{ \sqrt{\frac{\exp\left\{u_{l}^{2} + v_{l}^{2}\right\} - 1}{u_{l}^{2} + v_{l}^{2}}} \sqrt{\frac{\exp\left\{u_{l+1}^{2} + v_{l+1}^{2}\right\} - 1}{u_{l+1}^{2} + v_{l+1}^{2}}} (u_{l}u_{l+1} + v_{l}v_{l+1}) \right\}.$$
 (16)

Coordinate transformation **III**:

$$\begin{cases}
p_l = \sqrt{\exp v_l - 1} \cos(2u_l), \\
q_l = \sqrt{\exp v_l - 1} \sin(2u_l), \\
l = -n, \dots, n
\end{cases}$$
(17)

with inverse

$$\begin{cases} u_l = \frac{1}{2} \arctan \frac{q_l}{p_l}, \\ v_l = \ln(1 + p_l^2 + q_l^2), \qquad l = -n, \dots, n \end{cases}$$
(18)

and standard Hamiltonian

$$G(u, v) = \sum_{l=-n}^{n} \sqrt{(\exp v_l - 1)(\exp v_{l+1} - 1)} \cos(2[u_l - u_{l+1}]).$$
(19)

Coordinate transformation I has been successfully used to deal with the A–L model by Tang, Pérez-García and Vázquez [16]. They simulated the solitons motion and tested the evolution of the first three discrete invariants of the A–L model. As suggested by Hairer, Lubich and Wanner [8], coordinate transformation II treats the variables more symmetrically. This symmetry may improve the numerical results obtained by using coordinate transformation I. Coordinate transformation III may bring some difficulty to numerical simulation, due to the illness of  $u_l$  depending on  $p_l$  in (18) and the derivatives of G with respect to  $v_l$  in (19),  $l = -n, \ldots, n$ .



Figure 1. Single soliton motion computed by using scheme S2 to (4).



Figure 2. Single soliton motion computed by using scheme S1 to (9) with (13).

# 5. Symplectic and non-symplectic schemes

Since the A–L model (2) has already been changed into a standard Hamiltonian system, we can use the usual symplectic schemes (see [4, 6, 8, 13] for an introduction to symplectic numerical methods for Hamiltonian dynamics) straightforward. In comparison with the symplectic methods, we will also use a non-symplectic scheme directly to the A–L model.

Scheme 1 (S1): the midpoint rule.

$$\widetilde{Z} = Z + \tau f\left(\frac{\widetilde{Z} + Z}{2}\right) \tag{20}$$



Figure 3. Propagation of two solitons computed by using scheme S2 to (4).



Figure 4. Propagation of two solitons computed by using scheme S1 to (9) with (13).

where  $\tau$  is the temporal step-size. The scheme **S1** is of second order, revertible in  $\tau$ . And it is symplectic for standard Hamiltonian systems ( $f = J^{-1}\nabla H$ ), and preserves any quadratic invariants of the Hamiltonian H (see [7]).

Scheme 2 (S2): third-order scheme.

$$\begin{cases} \widetilde{Z} = Z + \frac{\tau}{2} [f(K_1) + f(K_2)], \\ K_1 = Z + \frac{\tau}{6} [3f(K_1) - \sqrt{3}f(K_2)], \\ K_2 = Z + \frac{\tau}{6} [\sqrt{3}f(K_1) + 3f(K_2)]. \end{cases}$$
(21)

This Runge-Kutta scheme is of third order but non-symplectic for standard Hamiltonian systems.



Figure 5. Evolution of  $ER_1$ ,  $EI_6$ ,  $FR_1$  and  $FI_6$  obtained by using scheme S2 to (4).

# 6. Numerical experiments

In this section, we will present the numerical simulation results performed in order to test the accuracy of the symplectic scheme and its conservativity of invariants or approximations in comparison with the non-symplectic scheme, and show the differences between the numerical results of the same symplectic scheme applied to different standardized Hamiltonians.

The following initial conditions are used.

Condition 1: one-soliton solution.

$$W(x,0) = 2\eta \sqrt{\frac{2}{a}} e^{2\chi x i} \operatorname{sech}[2\eta(x-x_1)].$$
(22)

Condition 2: two-soliton solution.

$$W(x,0) = 2\eta_1 \sqrt{\frac{2}{a}} e^{2\chi_1 x i} \operatorname{sech}[2\eta_1(x-x_a)] + 2\eta_2 \sqrt{\frac{2}{a}} e^{2\chi_2 x i} \operatorname{sech}[2\eta_2(x-x_b)].$$
(23)

Condition 3: three-soliton solution.

$$W(x, 0) = \operatorname{sech}[x - x_3].$$
 (24)

Unless the contrary is stated the standard value for the nonlinear constant is a = 2.0. We will apply the symplectic method **S1** to (9) with Hamiltonian functions (13), (16) or

(19), and the non-symplectic scheme S2 to (4).



Figure 6. Evolution of  $ER_1$ ,  $EI_6$ ,  $FR_1$  and  $FI_6$  obtained by using scheme S1 to (9) with (13).

In the following, we will call err(A)(t) = A(t) - A(0) for any variable A.

Initial data (22) are the usual 1-soliton solution which are integrated without problems by many numerical methods. We present here the results of an integration with  $\eta = 0.5$ ,  $\chi = 0.5$ ,  $x_1 = 0.0$  over the spatial interval  $x \in [-750, 750]$  and temporal intervals  $0 \le t \le 100$  for symplectic and non-symplectic method, with same integration parameters:

$$h = 0.3, \quad \tau = 0.02.$$

In figures 1 and 2, we find that the symplectic scheme can simulate the single soliton motion successfully, and the non-symplectic method cannot do even in a shorter interval  $0 \le t \le 30$ .

The expression in (23) is initial data for a pair of solitons with different amplitudes and velocities and it is appropriate for the simulation of soliton collision (assuming that the soliton centres are initially set far away from each other). We have studied the following set of parameters  $\eta_1 = \eta_2 = 0.5$ ,  $\chi_1 = 0.25$ ,  $\chi_2 = 0.025$ ,  $x_a = 30.0$ ,  $x_b = 0.0$  and

$$h = 0.3, \quad \tau = 0.02.$$

Figures 3 and 4 show again the advantage of symplectic methods in preserving the motions of two solitons.

Since the evolution of other  $ER_j$ ,  $EI_k$ ,  $FR_l$  and  $FI_m$  is very similar, we plot only  $err(ER_1)$ ,  $err(EI_6)$ ,  $err(FR_1)$  and  $err(FI_6)$  in figures 5, 6, 7 respectively. Figures 6 and 7 show that the numerical results for the invariants of the A–L model and the approximations to the conserved quantities of the original NLSE obtained by using symplectic scheme **S1** always undulate in small neighbourhoods of the standard values respectively, while figure 5



Figure 7. Evolution of  $ER_1$ ,  $EI_6$ ,  $FR_1$  and  $FI_6$  obtained by using scheme S1 to (9) with (16).

shows that the corresponding numerical results obtained by using non-symplectic scheme S2 degenerate with time. These phenomena are in good agreement with the solitons motion plotted in figures 3 and 4, respectively.

Though the behaviour of invariants and approximations presented in both figures 6 and 7 is qualitatively good, one still easily finds the difference between these two figures. The plots in figure 7 seem to be much more 'clean' than those in figure 6. In this sense one may say that it is the symmetry of coordinate transformation **II** (for simplicity, C–T **II**) that improves the computation results obtained by using coordinate transformation **I** (for simplicity, C–T **I**). On the other hand, We need to point out that the implementation procedure for C–T **II** is more complicated than that for C–T **I**, because of the appearance of exponential function.

Numerical experiments show that the Hamiltonian system (9) given by (19) is not numerically integrable by the schemes **S1** or other higher order symplectic methods. Running of the Fortran program can last only several temporal steps no matter how small the step-size is chosen, because of the appearance of 'DOMAIN error in sqrt'.

Numerical experiments show that the numerical results obtained by using the nonsymplectic scheme S2 to the Hamiltonian system (9) given by (13) or by (16) are very similar to those obtained by using S2 directly to (4); and obviously the simulation process of the former is more time-consuming than that of the latter.

Finally, we have used the initial data (24), which is usually considered to be a more difficult 'quality' test for numerical schemes because of the appearance of large spatial and temporal gradients in the solution. For  $a = 2N^2(N = 2, 3, ...)$  Miles has shown that (24) corresponds to a bounded state of N solitons [12]. For the case a = 18, we found that for



Figure 8. Propagation of three-soliton bounded state computed by using scheme S2 to (4).



Figure 9. Propagation of three-soliton bounded state computed by using scheme S1 to (9) with (13).

 $h \leq 0.06667$ , with some proper temporal step-size which makes simple iteration practicable, the second-order symplectic scheme **S1** represents accurately the solution without problems (figure 9 where  $x_3 = 0.0$ ). This is a very good result and provides convergence to the correct

solution with a relatively rough spatial grid, while the third-order non-symplectic scheme S2 studied for comparison fails to do so (figure 8).

## 7. Concluding remarks

The Ablowitz–Ladik model of the nonlinear Schrödinger equation is a completely integrable general Hamiltonian system which can be standardized via coordinate transformations. When a suitable coordinate transformation is chosen, the symplectic method applied to the standardized Hamiltonian system has overwhelming superiorities over the non-symplectic scheme applied directly to the A–L model, such as long-term tracking of solitons motion, long-term preserving of discrete invariants of the A–L model and also the conserved quantities of the original NLSE up to a very small error. The difference between the numerical results obtained via different coordinate transformations shows the importance of symmetry for choosing a coordinate transformation in our procedure.

On the other hand, the main disadvantage of this method (Ablowitz–Ladik+coordinate transformation+symplectic integration, simply, ALCTSI) is that due to the complexity of the standardized Hamiltonian, we have to use iterative methods to solve the highly nonlinear system. This fact makes the implementation process time-consuming when compared with spectral methods [15] or linearly implicit finite difference schemes [19] which are commonly used to integrate the NLSE. When noncritical problems are considered, it is a thing to choose a scheme; but for more difficult or complicated problems, the additional guaranties provided by ALCTSI may be of high interest, and in any case this method provides a safe way to check the results of the faster but less accurate methods when typical physical problems are to be studied.

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