

- Substitute in the potential theory equations and drop the tilde  $\tilde{v}$ .

$\beta \phi_{xx} + \phi_{yy} = 0, \quad -h\left(\frac{x}{r}\right) < y < 1 + \alpha \eta$	
$\left. \begin{aligned} \eta_t + \alpha \phi_x \eta_x - \frac{1}{\beta} \phi_y &= 0 \\ \eta + \phi_t + \frac{1}{2} \alpha \phi_x^2 + \frac{1}{2} \frac{\alpha}{\beta} \phi_y^2 &= 0 \end{aligned} \right\} y = 1 + \alpha \eta$	free surface conditions
$\phi_y + \frac{\beta}{r} h'\left(\frac{x}{r}\right) \phi_x = \boxed{\frac{d\phi}{dn} = 0}$	bottom boundary condition $y = -h\left(\frac{x}{r}\right)$
$\begin{cases} \phi(x, 1 + \alpha \eta_0, 0) = \phi_0(x) \\ \eta_0(x, 0) = \eta_0(x) \end{cases}$	initial conditions

$\alpha = \frac{a}{h_0} =$  nonlinearity parameter

$\beta = \frac{h_0^2}{\lambda^2} =$  dispersion parameter (long waves/shallow water when small)

$r = \frac{l}{\lambda} =$  wave/bottom interaction parameter.

Note: when  $\alpha = 0$   $\Rightarrow$  no nonlinear terms in PDE  
 $\Rightarrow$  not a free boundary problem anymore  
 $\downarrow$   
 "another source of nonlinearity"

# REDUCED MODELING

systematic simplification of PDES.

what happens in the limit  $\alpha, \beta \rightarrow 0$ ?  
" " " the regime  $\alpha = \theta(\epsilon), \beta = \theta(\epsilon), \epsilon \ll 1$ ?

First exercise in this direction. For simplicity take a FLAT BOTTOM.

shallow waters/long waves  $\Rightarrow \beta \ll 1$

Weakly nonlinear waves  $0 < \alpha \ll 1 \Rightarrow$

in shallow water regime the vertical structure of solution changes very little.

lets make an expansion about the bottom in the form  $(y=0)$ -flat

$$\phi(x, y, t) = \sum_{n=0}^{\infty} y^n f_n(x, t)$$

lets first solve Laplace's equation and the (bottom) Neumann condition in this power series form!

Laplace:

recurrence relation

$$\beta \phi_{xx} + \phi_{yy} = \sum_{m=0}^{\infty} y^m \left( \beta \partial_x^2 f_m + (m+2)(m+1) f_{m+2} \right) = 0$$

$$\Rightarrow \phi(x, y, t) = \left[ \sum_{n=0}^{\infty} (-\beta)^n y^{2n} \frac{\partial_x^{2n} f_0}{(2n)!} \right] + \left[ \sum_{n=0}^{\infty} (-\beta)^n y^{2n+1} \frac{\partial_x^{2n} f_1}{(2n+1)!} \right]$$

even terms      odd terms

Neumann cond.

$$\phi_y(x, 0, t) \equiv 0 \Rightarrow f_1(x, t) \equiv 0$$



$$\phi(x, y, t) = \sum_{n=0}^{\infty} (-\beta)^n \frac{y^{2n}}{(2n)!} \partial_x^{2n} f(x, t)$$

Satisfies Laplace + Neumann

need no index.

— Now we need to deal with the free surface conditions which are to be solved at

$$y = 1 + \alpha \eta$$

from

$$\left\{ \begin{aligned} \phi_x &= f_x - \frac{\beta}{2!} (1 + \alpha \eta)^2 f_{xxx} + \frac{\beta^2}{4!} (1 + \alpha \eta)^4 f_{xxxxx} - \dots \\ \phi_y &= -\beta (1 + \alpha \eta) f_{xx} + \frac{\beta^2}{6} (1 + \alpha \eta)^2 f_{xxxx} - \dots \\ \phi_t &= f_t - \frac{\beta}{2} (1 + \alpha \eta)^2 f_{xxt} + \frac{\beta^2}{4!} (1 + \alpha \eta)^4 f_{xxxxt} - \dots \end{aligned} \right.$$

— Substituting in the Bernoulli law and kinematic condition:

$$\left\{ \begin{aligned} \eta_t + \alpha f_x \eta_x + (1 + \alpha \eta) f_{xx} - \frac{\beta}{6} f_{xxxx} &= \mathcal{O}(\beta^2, \alpha \beta, \alpha^2) \\ \eta + f_t - \frac{\beta}{2} f_{xxt} + \frac{\alpha}{2} f_x^2 &= \mathcal{O}(\beta^2, \alpha \beta, \alpha^2) \end{aligned} \right.$$

terms we will discard.

therefore called

weakly nonlinear  
weakly dispersive  
**REGIMES**  
leading order in  $\alpha$  &  $\beta$ .

- As our first approximation we have  
(dropping quadratic terms in  $\alpha$  and  $\beta$ )

$$\begin{cases} \eta_t + [(1+\alpha\eta)f_x]_x - \frac{\beta}{6} f_{xxxx} = 0 \\ \eta + f_t + \frac{\alpha}{2} f_x^2 - \frac{\beta}{2} f_{xxt} = 0 \\ \eta_x + \tilde{u}_t + \frac{\alpha}{2} (\eta^2)_x - \frac{\beta}{2} \tilde{u}_{xt} = 0 \end{cases}$$

leading order terms  
in  $\alpha$  and  $\beta$ .

What is  $f(x,t)$ ?  
Physical meaning?  
We will replace it below.

let  $\tilde{u}(x,t) = f_x(x,t)$ .

↓ slip velocity at the bottom

We used in  $\square$ :  $\phi_x(x, \Upsilon, t) = f_x(x,t) - \frac{\beta}{2} \Upsilon^2 f_{xxx}(x,t) + \mathcal{O}(\beta^2)$

where  $\Upsilon \equiv 1 + \alpha\eta(x,t)$  is the free surface position.

Note that if we DEPTH AVERAGE (see comment  $\square$  page 74)

$$\frac{1}{\Upsilon} \int_0^{\Upsilon} \phi_x(x, y, t) dy = \frac{1}{\Upsilon} \sum_{n=0}^{\infty} \frac{(-\beta)^n}{(2n)!} \left[ \int_0^{\Upsilon} y^{2n} dy \right] \partial_x^{2n+1} f =$$

$$= \sum_{n=0}^{\infty} \frac{(-\beta)^n}{(2n)!} \frac{\Upsilon^{2n}}{2n+1} \partial_x^{2n+1} f$$

depth averaged  
horizontal speed

$$\boxed{\bar{u}(x,t)} = \tilde{u}(x,t) - \frac{\beta}{6} (1+\alpha\eta)^2 f_{xxx} + \mathcal{O}(\beta^2) =$$

$$= \tilde{u}(x,t) - \frac{\beta}{6} \tilde{u}_{xx}(x,t) + \mathcal{O}(\beta^2, \alpha\beta)$$

↑ We want to invert roles in order to use/sub. in PDES.

We have that

$$\tilde{u} = u + \mathcal{O}(\beta)$$

and

$$\tilde{u}(x,t) = u(x,t) + \frac{\beta}{6} u_{xx}(x,t) + \mathcal{O}(\beta^2, \alpha\beta)$$

- Substituting in the PDES and dropping terms of order  $\mathcal{O}(\beta^2, \alpha\beta, \alpha^2)$ ;

$$\left\{ \begin{array}{l} \eta_t + [(1 + \alpha\eta)(u + \frac{\beta}{6} u_{xx})]_x - \frac{\beta}{6} u_{xxx} = 0 \\ [u + \frac{\beta}{6} u_{xx}]_t + \eta_x + \alpha \left\{ [u + \frac{\beta}{6} u_{xx}] [u_x + \frac{\beta}{6} u_{xxx}] \right\} - \frac{\beta}{2} u_{xxt} = 0 \end{array} \right.$$

Note that we have differentiated this equation with respect to  $x$  in order to have speeds and not reduced potentials  $f(x,t)$ .

- Dropping higher order terms:

$$\left\{ \begin{array}{l} \eta_t + [(1 + \alpha\eta)u]_x = 0 \\ u_t + \eta_x + \alpha u u_x - \frac{\beta}{3} u_{xxt} = 0 \end{array} \right.$$

- From the first equation we can use that

$$\eta_t = -u_x + \mathcal{O}(\alpha)$$

which allows to exchange  $x$ - and  $t$ -derivatives:

$$\eta_t + [(1 + \alpha\eta)u]_x = 0$$

$$u_t + \eta_x + \alpha u u_x + \frac{\beta}{3} \eta_{xxt} = 0$$

weakly  
nonlinear

weakly  
dispersive

Boussinesq  
System.

dimensionless form  
similar to original  
form  $\hookrightarrow$



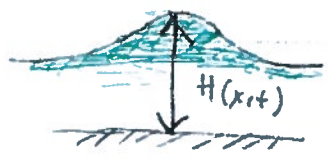
- in DIMENSIONAL variables the original system was given as

original dimensional Boussinesq equations (1872)

$$\begin{cases} H_t + (uH)_x = 0 \\ u_t + gH_x + uu_x + \frac{1}{3}h_0 H_{xxt} = 0 \end{cases}$$

$u$  = horizontal speed (average)

$H(x,t)$  = total water depth  $h_0 + \eta(x,t)$



Remark 1:  $\beta=0$  regime non dispersive regime

shallow water system (page 42)

$$\begin{cases} H_t + (uH)_x = 0 \\ u_t + (gH + \frac{u^2}{2})_x = 0 \end{cases}$$

or

$$\begin{cases} \eta_t + ((1 + \alpha\eta)u)_x = 0 \\ u_t + (\eta + \alpha\frac{u^2}{2})_x = 0 \end{cases}$$

dimensionless

$$\alpha=0 + \beta=0$$

linear hyperbolic

$$\tilde{u} = u + \frac{\beta}{6} u_{xx} + O(\beta^2, \beta)$$

$$\begin{cases} \eta_t + ux = 0 \\ u_t + \eta_x = 0 \end{cases}$$

$$\eta_{tt} - \eta_{xx} = 0$$

Wave equation.

- How to extract a unidirectional weakly nonlinear, weakly dispersive wave equation (namely the KdV) from the Boussinesq system?
- Go back to version in page 39:

$\Phi_1$  
$$\begin{cases} \eta_t + [(1+\alpha\eta)\tilde{u}]_x - \frac{\beta}{6}\tilde{u}_{xxx} = \mathcal{O}(\alpha^2, \alpha\beta, \beta^2) \\ \tilde{u}_t + \alpha\tilde{u}\tilde{u}_x + \eta_x - \frac{1}{2}\beta\tilde{u}_{xxt} = \mathcal{O}(\alpha^2, \alpha\beta, \beta^2) \end{cases}$$

— In the linear case we know that we can choose "uni-directional"-data for

$$\begin{cases} \eta_t + \tilde{u}_x = 0 \\ \tilde{u}_t + \eta_x = 0 \end{cases}$$

Let  $\tilde{u}_0 = \eta_0 \Rightarrow \begin{cases} \eta_x + \eta_t = 0 \\ \eta \equiv u \end{cases} \Rightarrow \eta(x,t) = \eta_0(x-t)$  (CHECK!)

— This provides us with an ansatz:  $\tilde{u} = \eta + \alpha A + \beta B + \mathcal{O}(\alpha^2 + \beta^2)$   $\Phi_2$

$\otimes_1$ : what we learned from the linear problem

$\otimes_2$ :  $A = A(x,t)$ , a weakly nonlinear correction to be found.

$\otimes_3$ :  $B = B(x,t)$ , a weakly dispersive correction to be found.

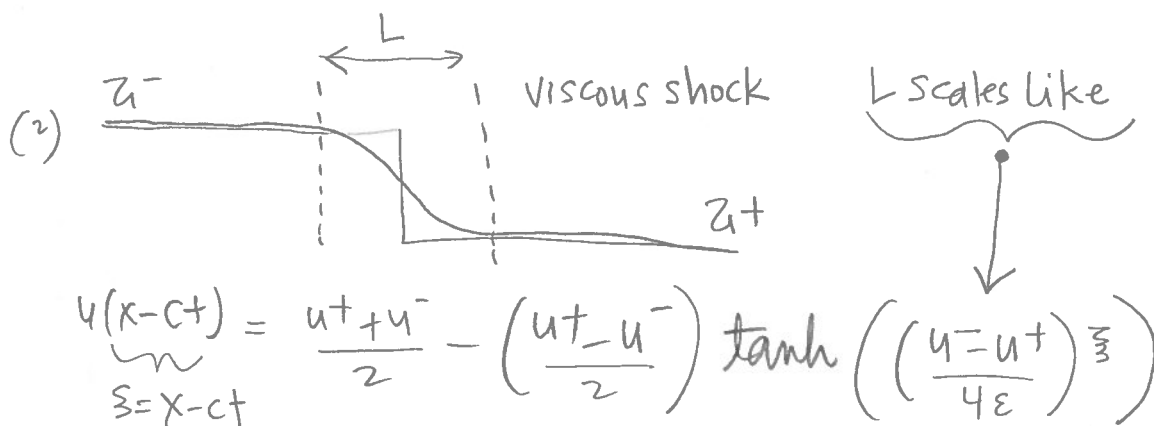
Plugging  $\Phi_2$  into  $\Phi_1$  one can find to LEADING ORDER\*

that  
KdV

$$\eta_t + \eta_x + \frac{3}{2}\alpha\eta\eta_x + \frac{\beta}{6}\eta_{xxx} = 0$$

\* dropping  $\mathcal{O}(\alpha^2, \alpha\beta, \beta^2)$  terms.

- (1)  $u_t + uu_x = 0$  Burgers  $\equiv$  hyperbolic
- (2)  $u_t + uu_x = \varepsilon u_{xx}$  (viscous) Burgers  $\equiv$  advection - diffusion
- (3)  $u_t + uu_x + \varepsilon u_{xxx} = 0$  KdV  $\equiv$  dispersive



(3)  $\eta_t + 6\eta\eta_x + \eta_{xxx} = 0$

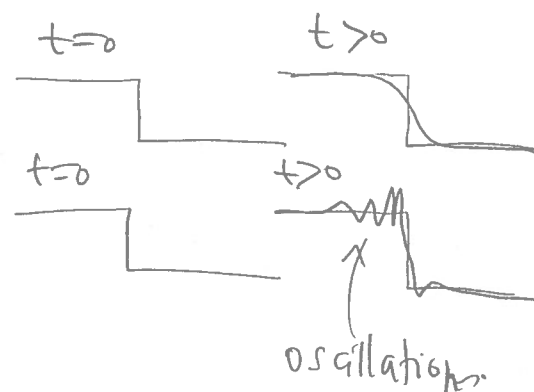
$$\eta(x,t) = f(x-ct) = \frac{1}{2} C' \operatorname{sech}^2 \left[ \frac{\sqrt{C}}{2} (x - ct - x_0) \right]$$

Solitary wave

linear case

$$u_t + cu_x = \varepsilon u_{xx}$$

$$u_t + cu_x + \varepsilon u_{xxx} = 0$$





# — LINEAR DISPERSION (Fourier) ANALYSIS —

— Take the Boussinesq system (dimensionless) with

$$\alpha = \beta = 0 \quad \# \begin{cases} \eta_t + \zeta_x = 0 \\ \zeta_t + \eta_x = 0 \end{cases}$$

and lets do a DISPERSION ANALYSIS in order to get the dispersion relation:  $\omega = \omega(k)$ . Recall  $\omega = \frac{2\pi}{T}$ ,  $k = \frac{2\pi}{\lambda}$ .

Let

$$\#_2 \left\{ \begin{aligned} \eta(x,t) &= \int_{-\infty}^{\infty} \hat{\eta}_1(k) e^{i(kx - \omega(k)t)} dk + \int_{-\infty}^{\infty} \hat{\eta}_2(k) e^{i(kx + \omega(k)t)} dk \\ \zeta(x,t) &= \int_{-\infty}^{\infty} \hat{\zeta}_1(k) e^{i(kx - \omega(k)t)} dk + \int_{-\infty}^{\infty} \hat{\zeta}_2(k) e^{i(kx + \omega(k)t)} dk \end{aligned} \right.$$

right propag. mode  $\rightarrow$ 
left propag. mode  $\leftarrow$

↑ Fourier amplitudes
↑

The problem is linear. Therefore we can consider a mode at a time. Take a generic mode, substitute in  $\#$  and get

$$\begin{cases} -i\omega \hat{\eta}_1 + ik \hat{\zeta}_1 = 0 \\ -i\omega \hat{\zeta}_1 + ik \hat{\eta}_1 = 0 \end{cases}$$

This system has a nontrivial solution (for the Fourier amplitudes) if

$$\begin{vmatrix} -i\omega & ik \\ ik & -i\omega \end{vmatrix} = 0$$

We have therefore the dispersion relation

$$\omega^2 = k^2 \Rightarrow \boxed{\omega(k) = \pm k}$$

note that these have already been taken into account in  $\#_2$

The system being hyperbolic we have that all Fourier modes travel with the same PHASE SPEED  $C(k) = \frac{\omega(k)}{k}$

Here  $C(k) = \pm 1$

$$\left\{ \begin{aligned} \eta(x,t) &= \int_{-\infty}^{\infty} \hat{\eta}_1(k) e^{ik(x-t)} dk + \int_{-\infty}^{\infty} \hat{\eta}_2(k) e^{ik(x+t)} dk \\ \chi(x,t) &= \int_{-\infty}^{\infty} \hat{\chi}_1(k) e^{ik(x-t)} dk + \int_{-\infty}^{\infty} \hat{\chi}_2(k) e^{ik(x+t)} dk \end{aligned} \right.$$

This is not the case in potential theory, where the system is DISPERSIVE as we will see.

How are  $\hat{\eta}_1, \hat{\eta}_2, \hat{\chi}_1$  and  $\hat{\chi}_2$  computed?

**LINEAR** Potential Theory

— Lets start with the **linear** DIMENSIONAL potential theory equations:

$\phi_{xx} + \phi_{yy} = 0 \quad -h_0 < y < 0$   
 $\phi_{tt} + g\phi_y = 0 \quad y = 0$   
 $\phi_y = 0 \quad y = -h_0$

does not really matter where origin is.

The wave elevation becomes a "passive" variable in our system since we find it after the potential problem has been solved:

$$\eta(x,t) = -\frac{1}{g} \phi_t(x,0,t)$$

— Take the Fourier representation for the potential:

$$\phi(x,y,t) = \int_{-\infty}^{\infty} \hat{\phi}_1(y,k) e^{i(kx-wt)} dk + \int_{-\infty}^{\infty} \hat{\phi}_2(y,k) e^{i(kx+wt)} dk$$

— We want that these are harmonic functions satisfying the Neumann condition at the bottom. Or in other words, we want to find the harmonic extension of a Fourier mode given along the (undisturbed) free surface:

$$\begin{cases} \frac{d^2 \hat{\phi}_i}{dy^2} - k^2 \hat{\phi}_i = 0, & i=1 \& 2, & \Rightarrow \begin{cases} \cosh(k(y+h_0)) \\ \sinh(k(y+h_0)) \end{cases} \\ \frac{d \hat{\phi}_i}{dy} = 0, & \text{at } y = -h_0 \end{cases}$$

Using the Neumann Cond:

$$\hat{\phi}_i(y,k) = F_i(k) \cosh(k(y+h_0))$$

Now we need to satisfy the "free surface" condition

$$\phi_{tt} + g \phi_y = 0$$

$$\rightarrow -\omega^2 F_i \cosh(kh_0) + kg F_i \sinh(kh_0) = 0$$

which leads to the DISPERSION RELATION

$$\omega^2(k) = kg \tanh(kh_0)$$

- Substituting back yields

$$\phi(x,y,t) = \int_{-\infty}^{\infty} F_1(k) \cosh(k(y+h_0)) e^{ik(x - C(k)t)} dk + \int_{-\infty}^{\infty} F_2(k) \cosh(k(y+h_0)) e^{ik(x + C(k)t)} dk$$

→ right going
← left going

Where the PHASE SPEED is

$$C(k) \equiv \frac{\omega(k)}{k}, \quad C^2(k) = \frac{g}{k} \tanh(kh_0)$$

- Each Fourier mode has a phase speed that is a wave number - dependent. Long modes travel faster than shorter modes. This k-dependant phase speed characterizes a DISPERSIVE SYSTEM.

- Two limits

• SHALLOW WATERS - LONG WAVES

$$\lim_{k \rightarrow 0} C(k) = \lim_{k \rightarrow 0} \sqrt{\frac{g}{k} \tanh(kh_0)} = \boxed{\sqrt{gh_0}} \leftarrow k\text{-independent}$$

• DEEP WATERS - SHORT WAVES

$$\lim_{h_0 \rightarrow \infty} C(k) = \boxed{\sqrt{\frac{g}{k}}}$$

Dimensionless version

$$\omega^2 = \frac{k}{\sqrt{\beta}} \tanh k\sqrt{\beta}$$

$g \approx 10 \text{ m/s}^2$   $h_0 = 4000 \text{ m}$   
 $\sqrt{gh_0} = 200 \text{ m/s} = 720 \text{ km/h}$

$\beta \rightarrow 0$   
 $\beta \rightarrow \infty$

— take the system in page 76 (with  $\partial_x$  second eqn.) 47

$$\begin{cases} \eta_t + [(1+\alpha\eta)\tilde{u}]_x - \frac{\beta}{6}\tilde{u}_{xxx} = 0 \\ \tilde{u}_t + \eta_x + \alpha\tilde{u}\tilde{u}_x - \frac{\beta}{2}\tilde{u}_{xxt} = 0 \end{cases} \xrightarrow{\alpha=0} \begin{cases} \eta_t + \tilde{u}_x - \frac{\beta}{6}\tilde{u}_{xxx} = 0 \\ \tilde{u}_t + \eta_x - \frac{\beta}{2}\tilde{u}_{xxt} = 0 \end{cases}$$

$$\Rightarrow \det \begin{bmatrix} ik - \frac{\beta}{6}(-ik^3) & -i\omega \\ -i\omega - \frac{\beta}{2}(k^2 i\omega) & ik \end{bmatrix} = 0$$

$$-k^2 - \frac{\beta}{6}k^4 + \omega^2 + \omega^2 \frac{\beta}{2}k^2 = 0$$

$\tilde{u}$  = velocity at bottom

Dispersion relation weakly dispersive

$$\omega^2 = \frac{k^2 \left(1 + \frac{\beta}{6}k^2\right)}{1 + \frac{\beta}{2}k^2} \approx \left(k^2 + \frac{\beta}{6}k^4\right) \left(1 - \frac{\beta}{2}k^2 + \mathcal{O}(\beta^2)\right)$$

$$= k^2 + \left(\frac{\beta}{6} - \frac{\beta}{2}\right)k^4 + \dots$$

$$\omega^2 \approx k^2 - \frac{\beta}{3}k^4 + \mathcal{O}(\beta^2)$$

"Full" dispersion relation:

$$\omega^2 = \frac{k \tanh(k\sqrt{\beta})}{\sqrt{\beta}} \approx k^2 - \frac{\beta}{3}k^4 + \mathcal{O}(\beta^2)$$



$$\omega^2(k) = \frac{p(k)}{q(k)} = \frac{k^2 + \beta/6 k^4}{1 + \beta/2 k^2}$$

Pade'  
approximation  
of  $\omega^2$



- What can you say of a system like

$$\begin{cases} \eta_t + 2\eta_x = 0 \\ \eta_t + \eta_x + \frac{\beta}{3} \eta_{xxx} = 0 \end{cases}$$

$$\det \begin{bmatrix} -i\omega & ik \\ ik(1 - \frac{\beta}{3}k^2) & -i\omega \end{bmatrix} = 0$$

$$\omega^2 = k^2 \left( 1 - \frac{\beta}{3}k^2 \right)$$

$k > \sqrt{3/\beta} \Rightarrow$  complex freq.

- Linear KdV (page 79)

$$\eta_t + \eta_x + \frac{\beta}{6} \eta_{xxx} = 0$$

$$-i\omega + ik + \frac{\beta}{6} (ik)^3 = 0$$

$$-i\omega + ik - i\frac{\beta}{6} k^3 = 0$$

$$\omega = k - \frac{\beta}{6} k^3$$

$$\frac{\omega}{k} = 1 - \frac{\beta}{6} k^2$$

- Benjamin-Bona-Mahony (BBM) '1972, Philos. Trans. Roy. Soc. London, Series A

$$(KdV) \eta_t + \eta_x + \eta\eta_x + \eta_{xxx} = 0$$

$$(BBM) \eta_t + \eta_x + \eta\eta_x - \eta_{xxt} = 0$$

↑ change this derivative with the trick we saw.

- Linear BBM

$$\eta_t + \eta_x - \eta_{xxt} = 0$$

$$-i\omega + ik - (-k^2)(-i\omega) = 0$$

$$-i\omega(1 + k^2) = -ik$$

$$\boxed{\omega = \frac{k}{1+k^2}} \quad \text{BBM}$$

$$k \ll 1 \\ \omega \approx k(1-k^2)$$

$$\text{KdV} \\ \boxed{\omega = k - k^3}$$

$$\boxed{\frac{\omega}{k} = \frac{1}{1+k^2}}$$

← non-physical  
(ie. mathematical)  
high frequencies  
barely propagate

- BBM also known as the regularized long-wave equation

↳ due to cross derivative ( $\eta_{xxt}$ )

→ see 86A-B

● Facts

- Both KdV and BBM have  $\text{sech}^2$  - solitary wave solutions (nonlinear travelling waves)

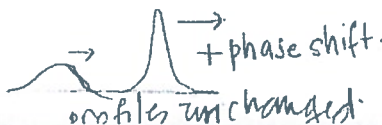
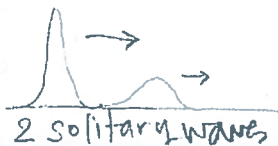
- Solitary wave  $\equiv$  pulse shaped - single hump as described by Scott Russell, 1834 which called travelling wave a wave of translation



- KdV - called an integrable system.

- has infinitely conserved quantities (Miura, Gardner & Kruskal '1968)

- solitary waves are solitons - collide in an "elastic fashion"



- profile unchanged  
- no radiation

- BBM has 3 conservation laws

- Solitary waves are NOT solitons

after interaction with other solitary waves

an oscillatory tail is generated and

the solitary wave profile changes (a bit).

- Boussinesq system (page 77)

$$\begin{cases} \eta_t + [(1 + \alpha\eta)u]_{x=0} \\ u_t + \eta_x + \alpha u u_x + \frac{\beta}{3} \eta_{xxt} = 0 \end{cases}$$

$$\alpha = 0$$

$$\det \begin{bmatrix} -\omega & k \\ k - \frac{\beta}{3} k \omega^2 & -\omega \end{bmatrix} = 0 \Rightarrow \omega^2 = \frac{k^2}{1 + \frac{\beta}{3} k^2}$$

$$\frac{\omega}{k} = \pm \sqrt{\frac{1}{1 + \frac{\beta}{3} k^2}}$$