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On asymmetric generalised solitary gravity-capillary waves in finite depth

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Generalised solitary waves propagating at the surface of a fluid of finite depth are considered. The fluid is assumed to be inviscid and incompressible and the flow to be irrotational. Both the effects of gravity and surface tension are included. It is shown that in addition to the classical symmetric waves, there are new asymmetric solutions. These new branches of solutions bifurcate from the branches of symmetric waves. The detailed bifurcation diagrams as well as typical wave profiles are presented.

1. Introduction

Progressive waves propagating at the surface of a fluid of finite depth have been studied intensively over the years. It is usually assumed that the fluid is inviscid and incompressible and that the flow is irrotational. Different types of nonlinear solutions, such as periodic waves, solitary waves, dark solitary waves, and generalised solitary waves, were identified (see e.g. [5], [15] and references therein). In the present paper, we focus on the generalised solitary waves. Such waves are characterised by a solitary pulse with non-decaying ripples in the far field.

When gravity and surface tension are both taken into account, the solution structure depends on the value of the Bond number

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$$B = \frac{T}{\rho g H^2}, \quad (1.1)$$

where T is the surface tension, ρ is the density, g is the acceleration of gravity and H is the undisturbed depth of the fluid. When $B > 1/3$, long waves of small amplitude satisfy the Korteweg-de Vries (KdV) equation. The solutions are then depression solitons. The existence of KdV-type solitary waves for the full Euler equations was rigorously proved by [1]. However, the KdV equation is no longer the correct simplified model when $0 < B < 1/3$, and many different families of solutions, including solitary waves and generalised solitary waves are then possible (see for example the numerical work [8]). The mathematical proof of the existence of elevation generalised solitary waves was provided by [2] and [13]. Later, [4] showed that the amplitude of the ripples in the far field is always different from zero. More recently [3] found new multi-hump generalised solitary waves and the numerical results suggest that the existence of an infinite number of such waves.

The works mentioned in the previous paragraphs are restricted to symmetric waves, i.e. waves whose profiles are symmetric with respect to some vertical axis. Asymmetric gravity-capillary waves were first studied by Zufiria in [20] based on an analysis of the fifth-order KdV equation (a reduced model for small-amplitude waves when the Bond number is close to 1/3). Zufiria found numerically asymmetric periodic waves with 6 peaks in one wavelength. This problem was further explored by Shimizu & Shōji in [12] who found both 6-peak and 2-peak asymmetric solutions for the full Euler equations in deep water. New results in [7] suggest that asymmetric periodic gravity-capillary waves exist in the form of any number (no less than 2) of peaks in one wavelength. Zufiria's work [20] also showed that asymmetric solitary waves are possible for the fifth-order KdV equation. Using exponential asymptotics for the same reduced model, [19] showed that asymmetric solitary waves feature a multi-packet structure. Recently [18] discovered numerically the counterparts in deep water for the Euler equations. However, to the best of our knowledge, asymmetric generalised solitary waves have not been found for water waves. It is the problem that we address in the present paper.

In the remaining part of the paper, we restrict our attention to $0 < B < 1/3$ and search for asymmetric generalised solitary gravity-capillary waves. The formulation and the numerical method are described in §2. The numerical results are presented in §3. Finally some concluding remarks are given in §4.

2. Formulation and Numerical Method

We consider an irrotational flow of a two-dimensional, inviscid and incompressible fluid bounded below by a flat bottom. The upper surface of the fluid is deformed by a train of waves travelling at a constant velocity c . A frame of reference moving with the waves is used so that the flow is steady. We introduce cartesian coordinates with the y -axis pointing upwards. A schematic of the flow configuration is presented in figure 1. We denote the complex velocity potential by $f = \phi + i\psi$ where ϕ is a potential function and ψ is the streamfunction. We choose $\psi = 0$ on the free surface and $\phi = 0$ at a crest or a trough of the wave where we assume that $x = y = 0$. We denote by $\psi = -Q$ the value of the streamfunction on the bottom. The equation of the free surface is given by $y = \eta(x)$. We shall approximate the generalised solitary waves by periodic waves of very long wavelength λ .

Next we define also the wave amplitude

$$A = \eta\left(\frac{\lambda}{2}\right). \quad (2.1)$$

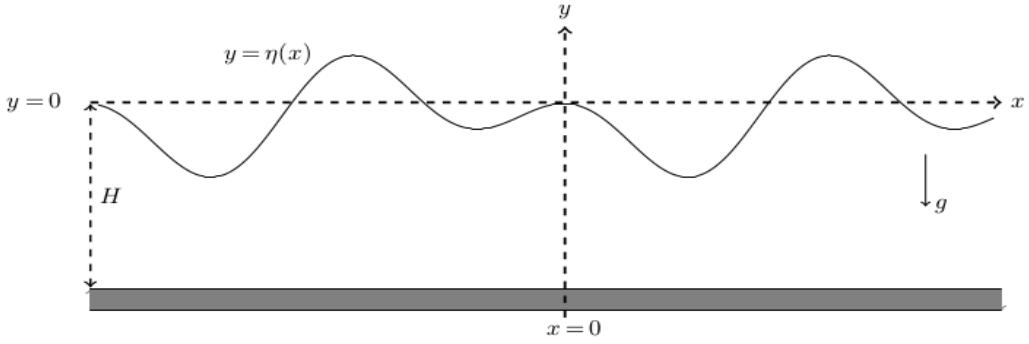


Figure 1. Configuration of the problem. The gravity acts in the negative y -direction. We denote the unknown free surface by $y = \eta(x)$. We choose the origin to be at a wave crest or trough.

The governing equations can be written as

$$\nabla^2 \phi = 0, \quad -H < y < \eta(x), \quad (2.2)$$

$$\phi_y = \phi_x \eta_x, \quad \text{on } y = \eta(x), \quad (2.3)$$

$$\frac{1}{2} |\nabla \phi|^2 + gy - \frac{T}{\rho} \kappa = B_0, \quad \text{on } y = \eta(x), \quad (2.4)$$

$$\phi_y = 0, \quad \text{on } y = -H, \quad (2.5)$$

where κ is the curvature of the free surface and B_0 is the Bernoulli constant. Equations (2.3) and (2.5) are the kinematic boundary conditions on the free surface and on the bottom. Equation (2.4) is the dynamic boundary condition.

We use ϕ and ψ as independent variables. Next we introduce the complex velocity $w = u - iv$ and define the function $\mathcal{T} - i\vartheta$ by

$$u - iv = \exp(\mathcal{T} - i\vartheta). \quad (2.6)$$

Here u and v are the horizontal and vertical components of the vector velocity.

The kinematic boundary condition (2.5) on the bottom can be automatically satisfied by using the method of images. The image of the free-surface into the bottom is then $\psi = -2Q$. Hence the extended flow domain in the complex f -plane is the strip $-2Q < \psi < 0$.

Next we introduce the conformal mapping

$$t = \exp\left(-\frac{2i\pi f}{c\lambda}\right), \quad (2.7)$$

which maps the strip onto the annulus $r_0^2 < |t| < 1$. Here

$$r_0 = \exp\left(\frac{-2\pi Q}{c\lambda}\right), \quad (2.8)$$

and c is the wave speed defined as

$$c = \frac{1}{\lambda} \int_0^\lambda \phi_x dx \quad (2.9)$$

where the integral is evaluated at a level $y = \text{constant}$ in the fluid. The function $\mathcal{T} - i\vartheta$ can be viewed as an analytic function of t in the annulus $r_0^2 < |t| < 1$. Therefore it can be represented by

the Laurent series

$$\mathcal{T} - i\vartheta = a_0 + \sum_{n=1}^{\infty} \alpha_n t^n + \sum_{n=1}^{\infty} \beta_n t^{-n}. \quad (2.10)$$

Imposing the condition that $\psi = -2Q$ is the image of the free surface $\psi = 0$ yields the relation

$$\beta_n = \alpha_n r_0^{2n}. \quad (2.11)$$

Therefore (2.10) can be rewritten as

$$\mathcal{T} - i\vartheta = a_0 + \sum_{n=1}^{\infty} \alpha_n t^n + \sum_{n=1}^{\infty} \alpha_n r_0^{2n} t^{-n}. \quad (2.12)$$

We now introduce dimensionless variables by using H as the reference length and c as the reference velocity. The dynamic boundary condition (2.4) becomes

$$\frac{F^2}{2} e^{2\mathcal{T}} + y - B\kappa = \tilde{B}_0, \quad (2.13)$$

where $\tilde{B}_0 = B_0 F^2$ is unknown, B is the Bond number defined by (1.1) and

$$F = \frac{c}{\sqrt{gH}} \quad (2.14)$$

is the Froude number. The other governing equations remain unchanged.

The coefficients α_n are in general complex. Therefore we write

$$\alpha_n = a_n + ib_n \quad (2.15)$$

and find the a_n and b_n numerically. First we truncate the infinite series in (2.12) after N terms and define the $2N + 1$ collocation points

$$\phi_I = \left(\frac{j-1}{N} - 1\right) \frac{\lambda}{2}, \quad j = 1, 2, \dots, 2N + 1, \quad (2.16)$$

where λ is now the dimensionless wavelength. The dynamics boundary condition (2.13) is then satisfied at the points (2.16). This yields a system of $2N + 1$ equations.

We also note that (2.9) implies the equation

$$x\left(\frac{\lambda}{2}\right) - x\left(-\frac{\lambda}{2}\right) = \lambda. \quad (2.17)$$

The final equation is obtained by writing

$$A = \tilde{A}, \quad (2.18)$$

or

$$b_m = \epsilon, \quad (2.19)$$

where \tilde{A} and ϵ are given parameters and m is an integer suitably chosen. We note that (2.18) is useful for computing symmetric waves and that (2.19) is useful for asymmetric waves. The two additional equations (2.17), (2.18) or (2.19) together with the $2N + 1$ equations obtained earlier form a system of $2N + 3$ equations with $2N + 3$ unknowns $(a_0, a_1, \dots, a_N, b_1, b_2, \dots, b_N, F, \tilde{B}_0)$. This system is solved by Newton's method for given values of B and λ . We refer to this system as the asymmetric system.

We now consider the case of symmetric waves. As mentioned in §1 these waves have profiles which are symmetric with respect to some vertical line. Without loss of generality we choose this line of symmetry to coincide with the y -axis. It follows that all the coefficients b_n are zero. The code can then be simplified by taking $N + 1$ equally spaced collocation points uniformly distributed along $[0, \lambda/2]$. We then have a system of $N + 3$ nonlinear equation for the $N + 3$ unknowns $(a_0, a_1, \dots, a_N, F, \tilde{B}_0)$ (see e.g. [6]). We refer to this system as the symmetric system.

The basic idea of our new computations is first to recompute the symmetric solutions by using the asymmetric system. Such solutions are in the form of $(a_0, a_1, \dots, a_N, 0, 0, \dots, 0, F, \tilde{B}_0)$. We then

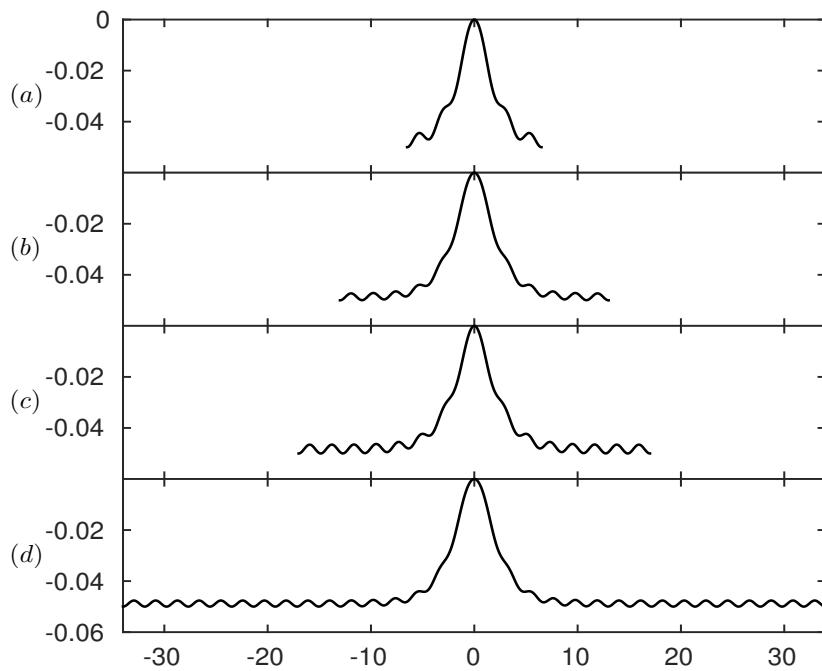


Figure 2. Profiles of the waves for $A = -0.05$, $B = 0.24$ and (a) $\lambda = 13$, (b) $\lambda = 26$, (c) $\lambda = 34$, (d) $\lambda = 68$. The corresponding values of the Froude number are (a) 0.999, (b) 1.011, (c) 1.014, (d) 1.020.

show that there are bifurcation points on the branches of symmetric waves. This is achieved by monitoring the sign of the Jacobian and identifying points where the Jacobian vanishes. To ease referring, we call this operation the *asymmetric Jacobian test*. We found that new branches of asymmetric solutions bifurcate from the branches of symmetric solutions at these points. We usually take $N = 800$ for computing symmetric waves and $N = 1600$ for asymmetric waves. The residual l^∞ -norm error is set to be less than 10^{-9} in Newton's method. This numerical scheme was successfully used in [14], [6] and [7], and its convergence and accuracy were carefully validated in [6].

As mentioned earlier, we shall approximate the generalised solitary waves by periodic waves of long wavelength. These families of solutions are then characterised by three parameters which can be for example chosen as A , B and λ . The search for the bifurcation points would be very complicated if we let all the parameters vary at the same time. To overcome this difficulty, we choose to fix the value of two of the parameters and to study the branches of solutions in a two-dimensional space. We then perform the *asymmetric Jacobian test* to locate the bifurcation points which lead to symmetric-breaking. We also show that our approach uncovers the existence of new symmetric solutions.

3. Numerical results

The size of the computational domain λ has to be chosen carefully in order to compute accurately generalised solitary waves (see [3], [6], and [8]). This is illustrated in figure 2 where we present symmetric waves for $B = 0.24$, $A = -0.05$ and various values of λ . As the wavelength increases, the periodic solutions approach the configuration of a solitary pulse in the middle with small ripples in the tails. The profile in figure 2(d) can then be viewed as a good approximation of a generalised solitary wave (i.e. a non periodic wave with train of ripples extending up to $|x| = \infty$). In all the calculations presented in this paper we chose $\lambda = 102$. This value was found to

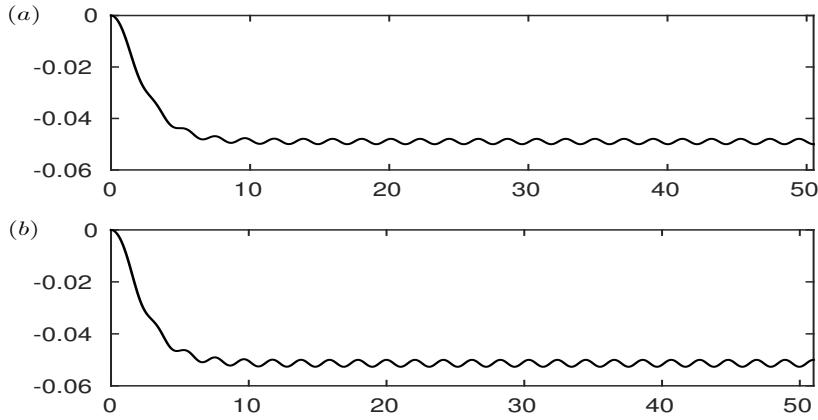


Figure 3. Typical free-surface profiles of generalised solitary waves with (a) $F = 1.021$, $B = 0.239$, $\lambda = 101$ and (b) $F = 1.023$, $B = 0.239$ and $\lambda = 102$. The waves (a) and (b) end with a trough and a crest respectively. Only half of the waves are shown.

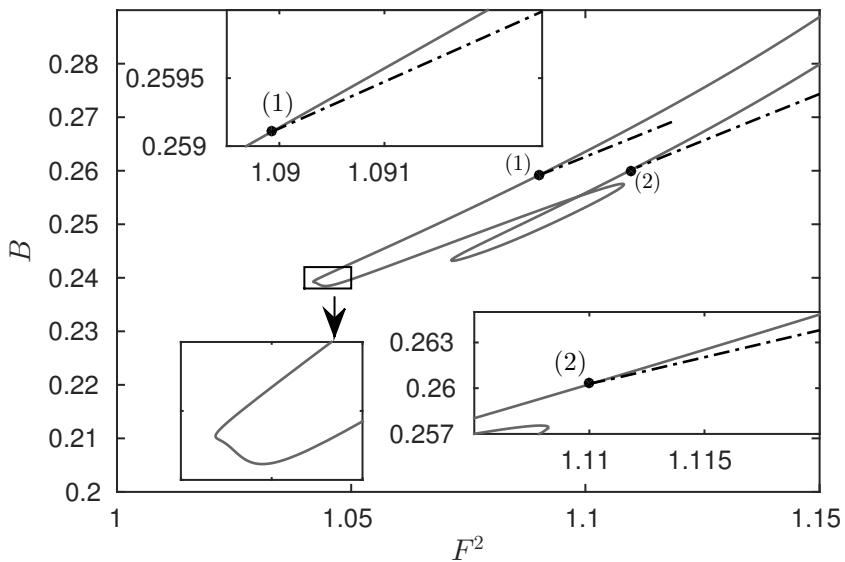


Figure 4. Bifurcation diagram plotted in the (F^2, B) plane with $A = -0.055$ and $\lambda = 102$. The solid curve is the branch of symmetric waves. The two dashed-dotted curves are the branches of asymmetric waves bifurcating at (1) $F = 1.044$, $B = 0.259$ and (2) $F = 1.054$, $B = 0.261$ respectively. The corresponding wave profiles are presented in figure 5.

be sufficiently large to model symmetric and asymmetric generalised solitary waves. It is worth mentioning that there are two types of periodic waves as shown in figure 3. The wave (a) and (b) have a trough and a crest respectively as their right-end point. However these two types of waves approach the same generalised solitary wave as $\lambda \rightarrow \infty$. In this paper, we only focus on the families of solutions ending with a crest since the results for those ending with a trough are expected to be similar.

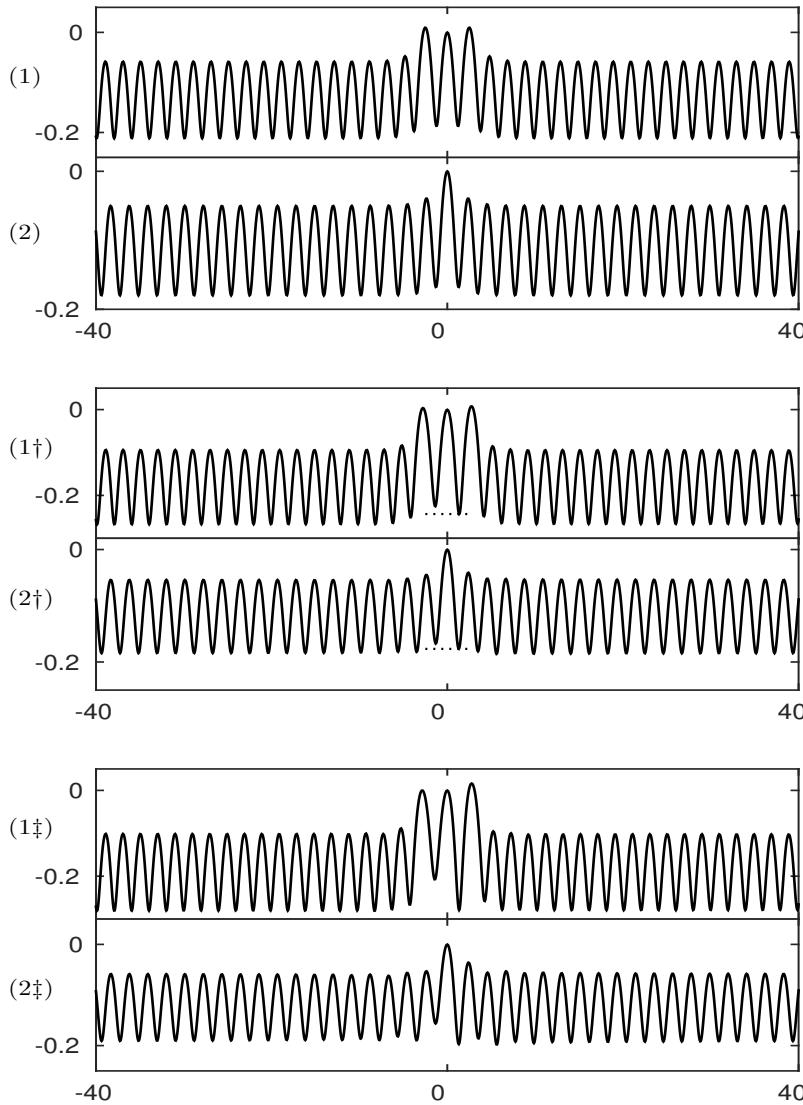


Figure 5. Figures (1) and (2) are the wave profiles corresponding to the points (1) and (2) of figure 4. Figures (1†, 1‡) and (2†, 2‡) are typical wave profiles of asymmetric generalised solitary waves taken respectively on the branches bifurcating from the points (1) and (2) of figure 4. The profiles of figures (1†) and (2†) correspond to points close to the bifurcation points (1) and (2). The horizontal dashed lines illustrate clearly the asymmetry. The profiles of figure (1‡) and (2‡) correspond to the points further away from the bifurcation points. All the profiles are plotted in the physical plane, and only the central parts are shown.

We fix a value of A (here $A = -0.055$) and compute the branch of symmetric solutions by using the asymmetric code described in §2. The results in the (F^2, B) -plane are shown in figure 4 (see solid curve). Since there are many turning points we needed to use in addition to the asymmetric code of §2 a variant in which we fix F and λ and take $(a_0, a_1, \dots, a_N, b_1, b_2, \dots, b_N, B, \tilde{B}_0)$ as the unknowns. The solid curve of figure 4 was then obtained by using alternatively both codes and continuation (i.e. using a previously computed solution as an initial guess to compute a new solution for slightly different values of the parameters). By performing the *asymmetric Jacobian test*, we located two bifurcation points (marked as (1) and (2) in figure 4) from which new

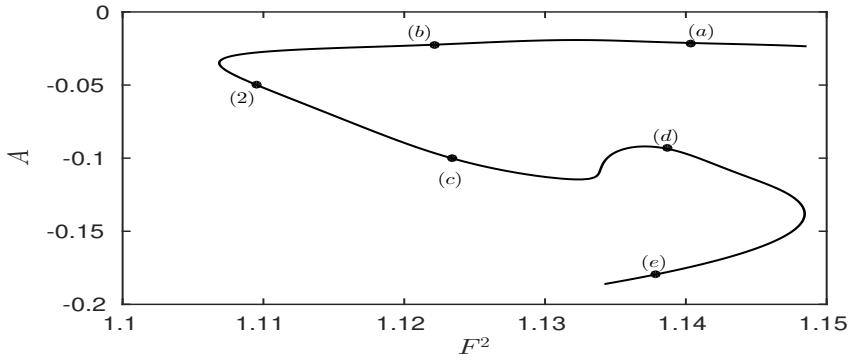


Figure 6. A branch of symmetric waves plotted in the $((F^2, A)$ plane when we fix $B = 0.26$ and $\lambda = 102$.

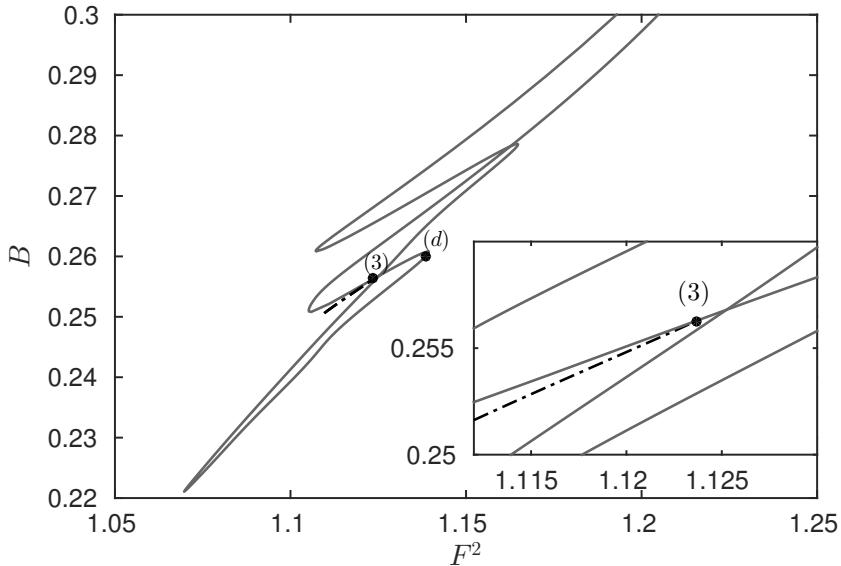


Figure 7. A family of symmetric solutions plotted in the (F^2, B) plane when $A = -0.0935$, and $\lambda = 102$. This branch emanates from the point (d) of figure 6. A symmetry-breaking point is found at $F = 1.124$, $B = 0.256$ and marked as (3) in the graph. The branch of asymmetric waves is shown by the dashed-dotted curve..

asymmetric branches emanate. Typical wave profiles are shown in figure 5. As can be seen from (1^\dagger) , (2^\dagger) , (1^\ddagger) and (2^\ddagger) , there are asymmetries in the middle of the profile while the ripples in the far field are still of equal amplitude.

We now continue to search for more asymmetric generalised solitary waves. We first use the solution (2) in figure 4 and construct by continuation (i.e. by using a previously computed solution as an initial guess to compute a new solution for slightly perturbed values of the parameters) a branch of symmetric solutions for $B = 0.26$ and $\lambda = 102$. This branch is shown in the (F^2, A) -plane of figure 6. Next we choose a point on the curve of figure 6 (here we chose the point (d)) and construct a family of symmetric waves by fixing $A = -0.0935$ and $\lambda = 102$. It is shown by the solid curve in the (F^2, B) -plane of figure 7. As we did previously in figure 4, we perform the the *asymmetric Jacobian test*. This enabled us to identify a bifurcation point (the point (3)) from which a branch of asymmetric waves emanates (see dashed curve in figure 7. Typical

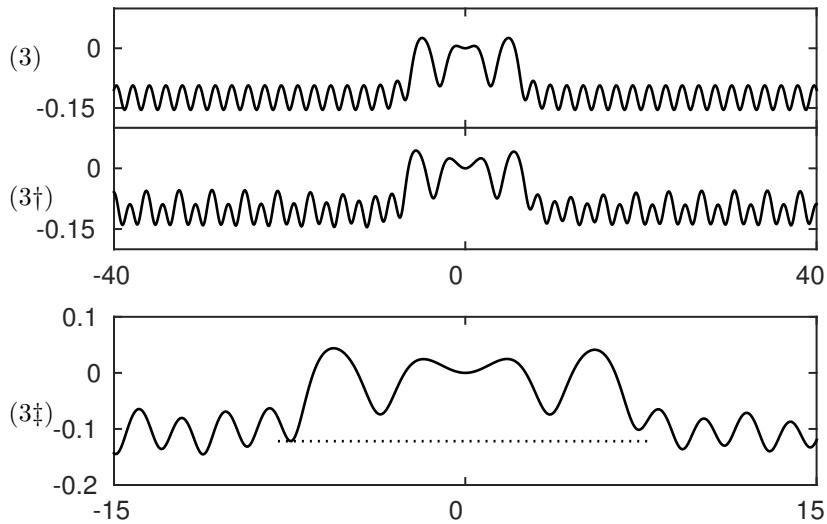


Figure 8. Wave profile (3) for the point spotted in figure 7. (3†) is a typical profile of asymmetric generalised solitary waves which bifurcate from (3) and (3‡) is the blow-up graph of (3†). The profiles are plotted in the physical plane, and only the main profiles are shown.

wave profiles are shown in figure 8. It turns out that the far field is deformed by a train of Wilton's ripples in (3†) instead of simple ripples of constant amplitude. Generalised solitary waves with trains of Wilton's ripples were first found by [16] for interfacial waves under an elastic sheet. For the classical gravity-capillary waves, such kind of solutions had not been found before to our knowledge.

Our aim in this paper was to demonstrate the existence of branches of asymmetric generalised solitary waves. As part of our search we found some new symmetric waves. We shall conclude this section by presenting some typical profiles. These symmetric results supplement those obtained in [3]. First we show in figure 9 wave profiles corresponding to the points (a), (b), (c), (d) and (e) of figure 6. At one end of the solution branch, multi-hump solutions have been found as presented in figure 9(a). At the other end, we observe a new kind of generalised solitary wave with a large and long ripple in the middle. We follow to use this solution (e) as an initial guess to seek more new solutions. The resulting profiles are presented in figure 10 showing a plethora of multi-hump generalised solitary waves. The large and long central ripple can evolve multiple ripples.

4. Concluding Remarks

We have revisited the classical problem of generalised solitary waves in the presence of gravity and surface tension. We have shown numerically the existence of new asymmetric solutions. These solutions form branches which bifurcate from the classical branches of symmetric generalised solitary waves. Since the branches are characterised by three parameters, we could only present a few typical results which demonstrate clearly the existence of asymmetric waves.

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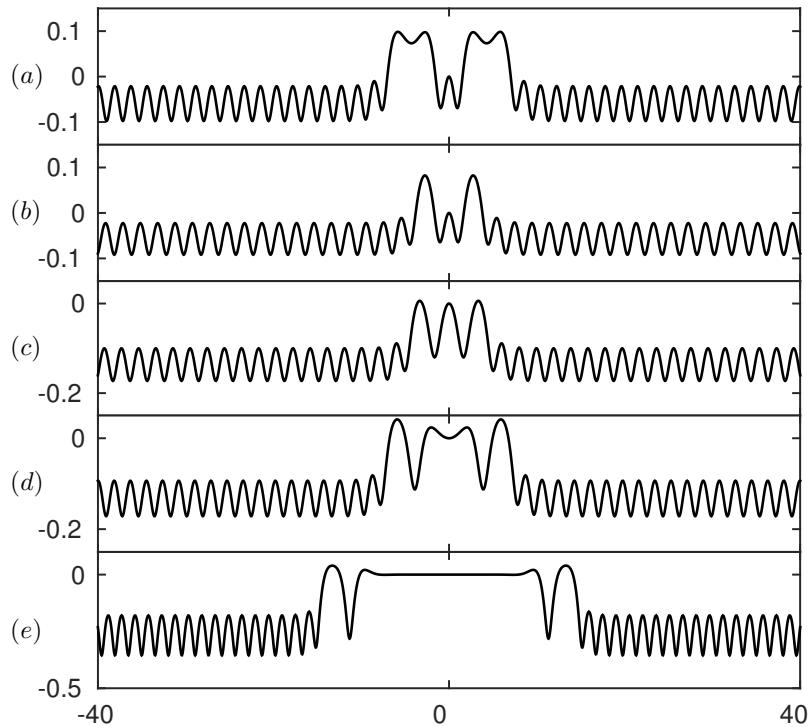


Figure 9. Wave profiles for the points indicated in figure 6. All the profiles are plotted in the physical plane, and only the essential parts of the waves are shown.

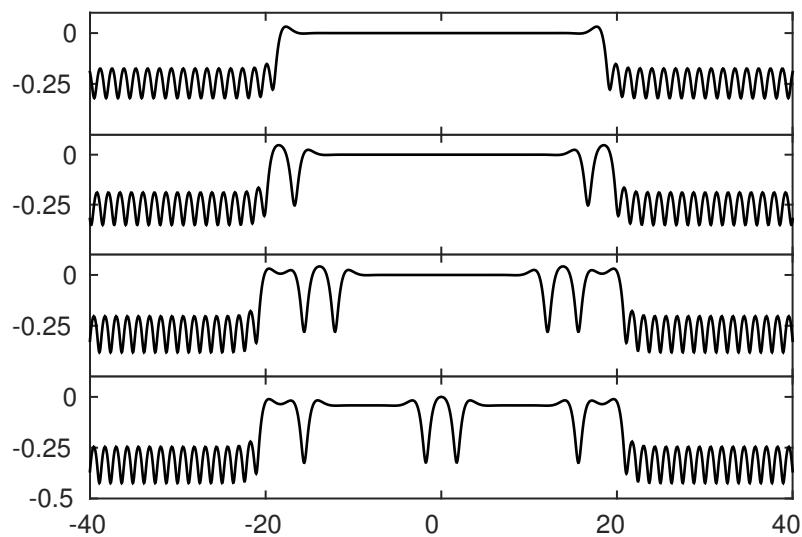


Figure 10. A few extra symmetric wave profiles. All the profiles are plotted in the physical plane, and only the main profiles are shown.

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