PHY 711 Classical Mechanics and Mathematical Methods 10-10:50 AM MWF online

Plan for Lecture 35: Chapter 10 in F & W

Surface waves

- Summary of linear surface wave solutions
- Non-linear contributions and soliton solutions

11/13/2020

PHY 711 Fall 2020 -- Lecture 35

In this lecture, we will continue analyzing surface waves in water including the special non-linear soliton solutions.

This material is covered in Chapter 10 of your textbook using similar notation.

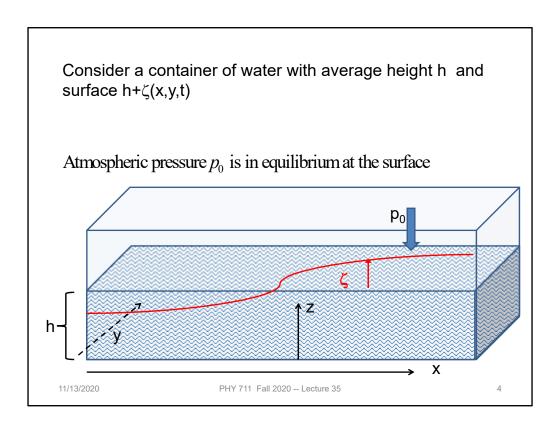
11/13/2020

PHY 711 Fall 2020 -- Lecture 35

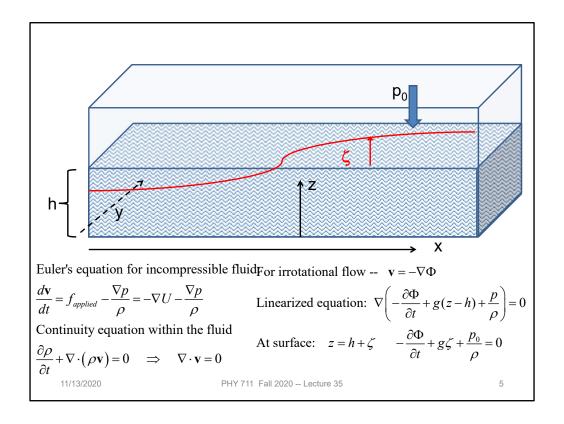
2

27	Mon, 10/26/2020	Chap. 9	Mechanics of 3 dimensional fluids	<u>#18</u>	10/30/202
28	Wed, 10/28/2020	Chap. 9	Mechanics of 3 dimensional fluids		
29	Fri, 10/30/2020	Chap. 9	Linearized hydrodynamics equations	<u>#19</u>	11/02/202
30	Mon, 11/02/2020	Chap. 9	Linear sound waves	<u>#20</u>	11/04/202
31	Wed, 11/04/2020	Chap. 9	Linear sound waves	Project topic	11/06/202
32	Fri, 11/06/2020	Chap. 9	Sound sources and scattering; Non linear effects		
33	Mon, 11/09/2020	Chap. 9	Non linear effects in sound waves and shocks	<u>#21</u>	11/11/202
34	Wed, 11/11/2020	Chap. 10	Surface waves in fluids	<u>#22</u>	11/16/202
35	Fri, 11/13/2020	Chap. 10	Surface waves in fluids; soliton solutions		
36	Mon, 11/16/2020	Chap. 11	Heat conduction		
37	Wed, 11/18/2020	Chap. 12	Viscous effects		
38	Fri, 11/20/2020	Chap. 13	Elasticity		
	Mon, 11/23/2020		Review		
	Wed, 11/25/2020		Thanksgiving Holidaya		
	Fri, 11/27/2020		Thanksgiving Holidaya		
40	Mon, 11/30/2020		Review		
	Wed, 12/02/2020		Presentations I		
	Fri, 12/04/2020		Presentations II		

Schedule.



Reference system and notation.



Summarizing the linear analysis.

Keep only linear terms and assume that horizontal variation is only along x:

For
$$0 \le z \le h + \zeta$$
: $\nabla^2 \Phi = \left(\frac{\partial^2}{\partial z^2} + \frac{\partial^2}{\partial x^2}\right) \Phi(x, z, t) = 0$

Consider and periodic waveform: $\Phi(x, z, t) = Z(z)\cos(k(x-ct))$

$$\Rightarrow \left(\frac{d^2}{dz^2} - k^2\right) Z(z) = 0$$

Boundary condition at bottom of tank: $v_z(x,0,t) = 0$

$$\Rightarrow \frac{dZ}{dz}(0) = 0 \qquad Z(z) = A \cosh(kz)$$
At surface: $z = h + \zeta$ $\frac{\partial \zeta}{\partial t} = v_z (x, h + \zeta, t) = -\frac{\partial \Phi(x, h + \zeta, t)}{\partial z}$
Also: $-\frac{\partial \Phi(x, h + \zeta, t)}{\partial t} + g\zeta + \frac{p_0}{\rho} = 0$

$$\Rightarrow -\frac{\partial^2 \Phi(x, h + \zeta, t)}{\partial t^2} + g\frac{\partial \zeta}{\partial t} = -\frac{\partial^2 \Phi(x, h + \zeta, t)}{\partial t^2} - g\frac{\partial \Phi(x, h + \zeta, t)}{\partial z} = 0$$
11/13/2020 PHY 711 Fall 2020 – Lecture 35

Also.
$$-\frac{\partial^{2}\Phi(x,h+\zeta,t)}{\partial t} + g\frac{\partial\zeta}{\partial t} = -\frac{\partial^{2}\Phi(x,h+\zeta,t)}{\partial t} - g\frac{\partial\Phi(x,h+\zeta,t)}{\partial t} = 0$$

Continue analysis of linear equations.

Velocity potential:
$$\Phi(x,z,t) = A \cosh(kz) \cos(k(x-ct))$$

At surface: $\Phi(x,(h+\zeta),t) = A \cosh(k(h+\zeta)) \cos(k(x-ct))$
 $A \cosh(k(h+\zeta)) \cos(k(x-ct)) \left(k^2c^2 - gk\frac{\sinh(k(h+\zeta))}{\cosh(k(h+\zeta))}\right) = 0$
 $\Rightarrow c^2 = \frac{g}{k} \frac{\sinh(k(h+\zeta))}{\cosh(k(h+\zeta))} \approx \frac{g}{k} \tanh(kh)$

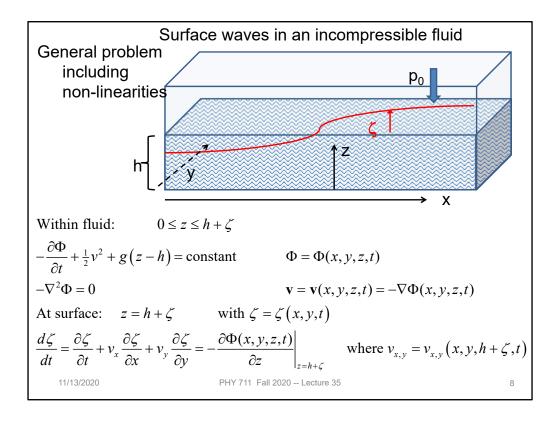
Note that this solution represents a pure plane wave. More likely, there would be a linear combination of wavevectors *k*. Additionally, your text considers the effects of surface tension. In this lecture, we will focus on the effects of the non-linear effects of Euler and continuity equations.

11/13/2020

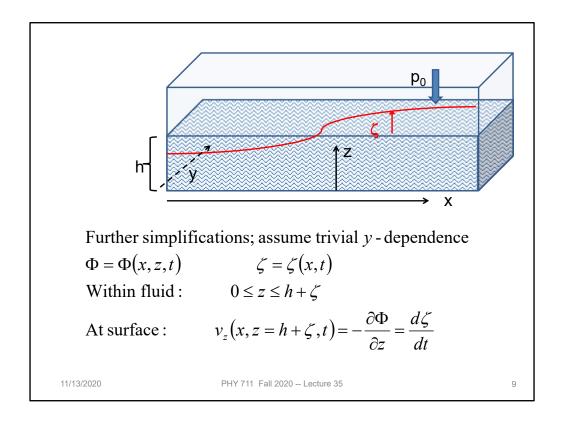
PHY 711 Fall 2020 -- Lecture 35

7

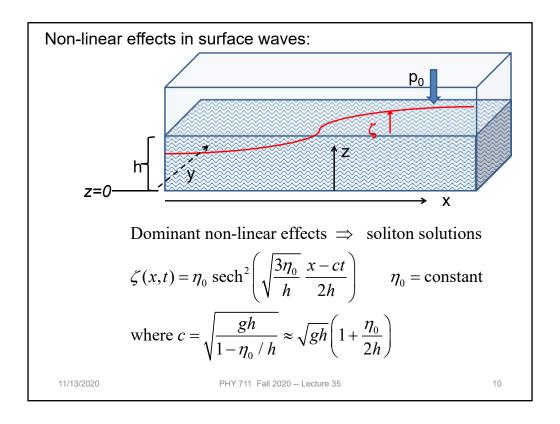
Consistent analysis of the wave speed.



Returning to the full problem with non-linearities.



Specializing to motion along the x direction and surface direction in the z direction.



Answer that we will find for the soliton solution.

Detailed analysis of non-linear surface waves

[Note that these derivations follow Alexander L. Fetter and John Dirk Walecka, *Theoretical Mechanics of Particles and Continua* (McGraw Hill, 1980), Chapt. 10.]

We assume that we have an incompressible fluid: ρ = constant Velocity potential: $\Phi(x,z,t)$; $\mathbf{v}(x,z,t) = -\nabla \Phi(x,z,t)$

The surface of the fluid is described by $z=h+\zeta(x,t)$. It is assumed that the fluid is contained in a structure (lake, river, swimming pool, etc.) with a structureless bottom defined by the z=0 plane and filled to an equilibrium height of z=h.

11/13/2020

PHY 711 Fall 2020 -- Lecture 35

11

Summary of assumptions for our analysis.

Defining equations for $\Phi(x,z,t)$ and $\zeta(x,t)$

where
$$0 \le z \le h + \zeta(x,t)$$

Continuity equation:

$$\nabla \cdot \mathbf{v} = 0 \quad \Rightarrow \quad \frac{\partial^2 \Phi(x, z, t)}{\partial x^2} + \frac{\partial^2 \Phi(x, z, t)}{\partial z^2} = 0$$

Bernoulli equation (assuming irrotational flow) and gravitation potential energy

$$-\frac{\partial \Phi(x,z,t)}{\partial t} + \frac{1}{2} \left[\left(\frac{\partial \Phi(x,z,t)}{\partial x} \right)^{2} + \left(\frac{\partial \Phi(x,z,t)}{\partial z} \right)^{2} \right] + g(z-h) = 0.$$

11/13/2020

PHY 711 Fall 2020 -- Lecture 35

12

Working through the equations within water.

Boundary conditions on functions -

Zero velocity at bottom of tank:

$$\frac{\partial \Phi(x,0,t)}{\partial z} = 0.$$

Consistent vertical velocity at water surface

$$\begin{split} v_{z}(x,z,t)\big|_{z=h+\zeta} &= \frac{d\,\zeta}{dt} = \mathbf{v}\cdot\nabla\,\zeta + \frac{\partial\,\zeta}{\partial t} \\ &= v_{x}\,\frac{\partial\,\zeta}{\partial x} + \frac{\partial\,\zeta}{\partial t} \\ \Rightarrow &- \frac{\partial\Phi(x,z,t)}{\partial z} + \frac{\partial\Phi(x,z,t)}{\partial x}\,\frac{\partial\,\zeta(x,t)}{\partial x} - \frac{\partial\,\zeta(x,t)}{\partial t}\Big|_{z=h+\zeta} = 0 \end{split}$$

11/13/2020

PHY 711 Fall 2020 -- Lecture 35

13

Boundary effects at the bottom of the channel and at the surface.

Analysis assuming water height z is small relative to variations in the direction of wave motion (x) Taylor's expansion about z = 0:

$$\Phi(x,z,t) \approx \Phi(x,0,t) + z \frac{\partial \Phi}{\partial z}(x,0,t) + \frac{z^2}{2} \frac{\partial^2 \Phi}{\partial z^2}(x,0,t) + \frac{z^3}{3!} \frac{\partial^3 \Phi}{\partial z^3}(x,0,t) + \frac{z^4}{4!} \frac{\partial^4 \Phi}{\partial z^4}(x,0,t) \cdots$$

Note that the zero vertical velocity at the bottom ensures that all odd derivatives $\frac{\partial^n \Phi}{\partial z^n}(x,0,t)$ vanish from the

Taylor expansion. In addition, the Laplace equation allows us to convert all even derivatives with respect to z to derivatives with respect to x. $\partial^2 \Phi(x,z,t) = \partial^2 \Phi(x,z,t)$

$$\Rightarrow \frac{\partial^2 \Phi(x, z, t)}{\partial x^2} + \frac{\partial^2 \Phi(x, z, t)}{\partial z^2} = 0$$

Modified Taylor's expansion: $\Phi(x,z,t) \approx \Phi(x,0,t) - \frac{z^2}{2} \frac{\partial^2 \Phi}{\partial x^2}(x,0,t) + \frac{z^4}{4!} \frac{\partial^4 \Phi}{\partial x^4}(x,0,t) \cdots$

11/13/2020 PHY 711 Fall 2020 -- Lecture 35

Here we start a number of steps to analyze the leading terms in the linearities. In this case we perform a Taylor's expansion about z=0 at the bottom of the channel.

Check linearized equations and their solutions:

Bernoulli equations --

Bernoulli equation evaluated at $z = h + \zeta(x,t)$

$$-\frac{\partial \Phi(x,h,t)}{\partial t} + g\zeta(x,t) = 0$$

Consistent vertical velocity at $z = h + \zeta(x,t)$

$$-\frac{\partial \Phi(x,z,t)}{\partial z} - \frac{\partial \zeta(x,t)}{\partial t}\bigg|_{z=h+\zeta} = 0$$

Using Taylor's expansion results to lowest order

$$-\frac{\partial \Phi(x,h,t)}{\partial z} \approx h \frac{\partial^2 \Phi(x,0,t)}{\partial x^2} = -\frac{\partial \zeta(x,t)}{\partial t} \qquad -\frac{\partial \Phi(x,h,t)}{\partial t} \approx -\frac{\partial \Phi(x,0,t)}{\partial t} = -g\zeta(x,t)$$

Decoupled equations: $\frac{\partial^2 \Phi(x,0,t)}{\partial t^2} = gh \frac{\partial^2 \Phi(x,0,t)}{\partial x^2}.$

→ linear wave equation with $c^2 = gh$

11/13/2020

PHY 711 Fall 2020 -- Lecture 35

15

Checking lowest order (linear) term.

Analysis of non-linear equations --

Bernoulli equation evaluated at surface:

$$-\frac{\partial \Phi(x,z,t)}{\partial t} + \frac{1}{2} \left[\left(\frac{\partial \Phi(x,z,t)}{\partial x} \right)^{2} + \left(\frac{\partial \Phi(x,z,t)}{\partial z} \right)^{2} \right]_{z=h+\zeta} + g\zeta(x,t) = 0.$$

Consistency of surface velocity

$$-\frac{\partial \Phi(x,z,t)}{\partial z} + \frac{\partial \Phi(x,z,t)}{\partial x} \frac{\partial \zeta(x,t)}{\partial x} - \frac{\partial \zeta(x,t)}{\partial t} \bigg|_{z=h+\zeta} = 0$$

Representation of velocity potential from Taylor's expansion:

$$\Phi(x,z,t) \approx \Phi(x,0,t) - \frac{z^2}{2} \frac{\partial^2 \Phi}{\partial x^2}(x,0,t) + \frac{z^4}{4!} \frac{\partial^4 \Phi}{\partial x^4}(x,0,t) \cdots$$

11/13/2020

PHY 711 Fall 2020 -- Lecture 35

16

Back to non-linear equations using Taylor's expansion.

Analysis of non-linear equations -- keeping the lowest order nonlinear terms and include up to 4th order derivatives in the linear terms. Let $\phi(x,t) \equiv \Phi(x,0,t)$

Approximate form of Bernoulli equation evaluated at surface: $z = h + \zeta$

$$-\frac{\partial \phi}{\partial t} + \frac{(h+\zeta)^2}{2} \frac{\partial^3 \phi}{\partial t \partial x^2} + \frac{1}{2} \left[\left(\frac{\partial \phi}{\partial x} \right)^2 + \left((h+\zeta) \frac{\partial^2 \phi}{\partial x^2} \right)^2 \right] + g\zeta = 0$$

$$\Rightarrow -\frac{\partial \phi}{\partial t} + \frac{h^2}{2} \frac{\partial^3 \phi}{\partial t \partial x^2} + \frac{1}{2} \left(\frac{\partial \phi}{\partial x} \right)^2 + g\zeta = 0.$$

Approximate form of surface velocity expression:

$$\Rightarrow \frac{\partial}{\partial x} \left((h + \zeta(x, t)) \frac{\partial \phi}{\partial x} \right) - \frac{h^3}{3!} \frac{\partial^4 \phi}{\partial x^4} - \frac{\partial \zeta}{\partial t} = 0.$$

These equations represent non-linear coupling of $\phi(x,t)$ and $\zeta(x,t)$.

11/13/2020

PHY 711 Fall 2020 -- Lecture 35

17

Systematic keeping/limiting terms in non-linearity and in high order derivatives. The highlighted equations are the coupled equations that we will analyze.

Coupled equations:
$$-\frac{\partial \phi}{\partial t} + \frac{h^2}{2} \frac{\partial^3 \phi}{\partial t \partial x^2} + \frac{1}{2} \left(\frac{\partial \phi}{\partial x} \right)^2 + g\zeta = 0.$$

$$\frac{\partial}{\partial x} \left((h + \zeta(x, t)) \frac{\partial \phi}{\partial x} \right) - \frac{h^3}{3!} \frac{\partial^4 \phi}{\partial x^4} - \frac{\partial \zeta}{\partial t} = 0.$$
Traveling wave solutions with new notation:
$$u \equiv x - ct \qquad \phi(x, t) \equiv \chi(u) \qquad \text{and} \quad \zeta(x, t) \equiv \eta(u)$$
Note that the wave "speed" c will be consistently determined
$$c \frac{d\chi(u)}{du} - \frac{ch^2}{2} \frac{d^3 \chi(u)}{du^3} + \frac{1}{2} \left(\frac{d\chi(u)}{du} \right)^2 + g\eta(u) = 0.$$

$$\frac{d}{du} \left((h + \eta(u)) \frac{d\chi(u)}{du} \right) - \frac{h^3}{6} \frac{d^4 \chi(u)}{du^4} + c \frac{d\eta(u)}{du} = 0.$$

Decoupling the equations.

$$c\frac{d\chi(u)}{du} - \frac{ch^2}{2} \frac{d^3\chi(u)}{du^3} + \frac{1}{2} \left(\frac{d\chi(u)}{du}\right)^2 + g\eta(u) = 0.$$

$$\chi' = -\frac{g}{c} \eta + \frac{h^2}{2} \chi''' - \frac{1}{2c} (\chi')^2 \approx -\frac{g}{c} \eta - \frac{h^2 g}{2c} \eta'' - \frac{g^2}{2c^3} \eta^2$$

$$\frac{d}{du}\left((h+\eta(u))\frac{d\chi(u)}{du}\right) - \frac{h^3}{6}\frac{d^4\chi(u)}{du^4} + c\frac{d\eta(u)}{du} = 0.$$

$$\Rightarrow (h+\eta)\frac{d\chi(u)}{du} - \frac{h^3}{6}\frac{d^3\chi(u)}{du^3} + c\eta(u) = 0$$

Now we can express $\frac{d\chi(u)}{du} = \chi'$ in terms of η :

$$\chi' \approx -\frac{g}{c} \eta - \frac{h^2 g}{2c} \eta'' - \frac{g^2}{2c^3} \eta^2$$

11/13/2020

PHY 711 Fall 2020 -- Lecture 35

19

Analysis continued.

Integrating and re-arranging coupled equations – continued --Expressing modified surface velocity equation in terms of $\eta(u)$:

$$(h+\eta)\left(-\frac{g}{c}\eta - \frac{h^2g}{2c}\eta'' - \frac{g^2}{2c^3}\eta^2\right) + \frac{h^3g}{6c}\eta'' + c\eta = 0$$

$$\Rightarrow \left(1 - \frac{gh}{c^2}\right)\eta - \frac{gh^3}{3c^2}\eta'' - \frac{g}{c^2}\left(1 + \frac{gh}{2c^2}\right)\eta^2 = 0$$

$$\Rightarrow \left(1 - \frac{hg}{c^2}\right)\eta(u) - \frac{h^2}{3}\eta''(u) - \frac{3}{2h}[\eta(u)]^2 = 0.$$

Note:
$$c^2 = gh + ...$$

11/13/2020

PHY 711 Fall 2020 -- Lecture 35

20

More derivations.

Solution of the famous Korteweg-de Vries equation

Modified surface amplitude equation in terms of $\boldsymbol{\eta}$

$$\Rightarrow \left(1 - \frac{hg}{c^2}\right) \eta(u) - \frac{h^2}{3} \eta''(u) - \frac{3}{2h} \left[\eta(u)\right]^2 = 0.$$

Soliton solution

$$\zeta(x,t) = \eta(x - ct) = \eta_0 \operatorname{sech}^2\left(\sqrt{\frac{3\eta_0}{h}} \frac{x - ct}{2h}\right)$$

$$c = \sqrt{\frac{gh}{1 - \eta_0 / h}} \approx \sqrt{gh}\left(1 + \frac{\eta_0}{2h}\right) \quad \text{where } \eta_0 \text{ is a constant}$$

11/13/2020

PHY 711 Fall 2020 -- Lecture 35

21

Finally arriving at the famous equation and the famous soliton solution.

$$\left(1 - \frac{hg}{c^2}\right) \eta(u) - \frac{h^2}{3} \eta''(u) - \frac{3}{2h} [\eta(u)]^2 = 0.$$

Let
$$1 - \frac{hg}{c^2} \equiv \frac{\eta_0}{h}$$
 $\Rightarrow \frac{\eta_0}{h} \eta(u) - \frac{h^2}{3} \eta''(u) - \frac{3}{2h} [\eta(u)]^2 = 0.$

Multiply equation by
$$\eta'(u)$$
 $\Rightarrow \frac{d}{du} \left(\frac{\eta_0}{2h} \eta^2(u) - \frac{h^2}{6} \eta'^2(u) - \frac{1}{2h} \eta^3(u) \right) = 0$

Integrate wrt u and assume solution vanishes for $u \to \infty$

$$\frac{\eta_0}{2h}\eta^2(u) - \frac{h^2}{6}\eta^{12}(u) - \frac{1}{2h}\eta^3(u) = 0$$

$$\eta'^{2}(u) = \frac{3}{h^{3}}\eta^{2}(u)(\eta_{0} - \eta(u))$$

$$\eta^{12}(u) = \frac{3}{h^3} \eta^2(u) (\eta_0 - \eta(u))$$

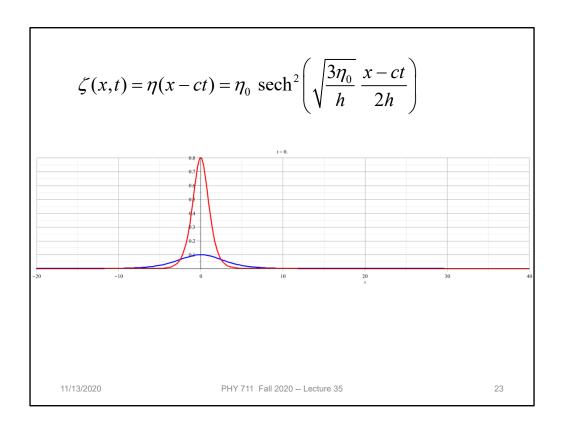
$$\frac{d\eta}{\eta (\eta_0 - \eta)^{1/2}} = \sqrt{\frac{3}{h^3}} du \qquad \Rightarrow \eta(u) = \frac{\eta_0}{\cosh^2 \left(\sqrt{\frac{3\eta_0}{4h^3}}u\right)}$$

11/13/2020

PHY 711 Fall 2020 -- Lecture 35

22

More details.



Visualization

Relationship to "standard" form of Korteweg-de Vries equation

New variables:

$$\beta = 2\eta_0, \quad \overline{x} = \sqrt{\frac{3}{2h}} \frac{x}{h}, \quad \text{and} \quad \overline{t} = \sqrt{\frac{3}{2h}} \frac{ct}{2\eta_0 h}.$$

Standard Korteweg-de Vries equation

$$\frac{\partial \eta}{\partial \overline{t}} + 6\eta \frac{\partial \eta}{\partial \overline{x}} + \frac{\partial^3 \eta}{\partial \overline{x}^3} = 0.$$

Soliton solution:

$$\eta(\overline{x},\overline{t}) = \frac{\beta}{2} \operatorname{sech}^2 \left[\frac{\sqrt{\beta}}{2} (\overline{x} - \beta \overline{t}) \right].$$

11/13/2020

PHY 711 Fall 2020 -- Lecture 35

24

Some notational manipulations.

More details

Modified surface amplitude equation in terms of η :

$$\left(1 - \frac{hg}{c^2}\right) \eta(u) - \frac{h^2}{3} \eta''(u) - \frac{3}{2h} \left[\eta(u)\right]^2 = 0.$$

Some identities:
$$\frac{\eta_0}{h} = 1 - \frac{gh}{c^2}$$
; $\frac{\partial \eta}{\partial t} = -c \frac{d\eta}{du}$; $\frac{\partial \eta}{\partial x} = \frac{d\eta}{du}$.

Derivative of surface amplitude equation:

$$\frac{\eta_0}{h}\eta' - \frac{h^2}{3}\eta''' - \frac{3}{h}\eta\eta' = 0.$$

Expression in terms of x and t:

$$-\frac{\eta_0}{ch}\frac{\partial \eta}{\partial t} - \frac{h^2}{3}\frac{\partial^3 \eta}{\partial x^3} - \frac{3}{h}\eta\frac{\partial \eta}{\partial x} = 0.$$

Expression in terms of \overline{x} and \overline{t} :

$$\frac{\partial \eta}{\partial \overline{t}} + 6\eta \frac{\partial \eta}{\partial \overline{x}} + \frac{\partial^3 \eta}{\partial \overline{x}^3} = 0.$$

11/13/2020

PHY 711 Fall 2020 -- Lecture 35

25

More details.

Summary

Soliton solution

$$\zeta(x,t) = \eta(x - ct) = \eta_0 \operatorname{sech}^2\left(\sqrt{\frac{3\eta_0}{h}} \frac{x - ct}{2h}\right)$$

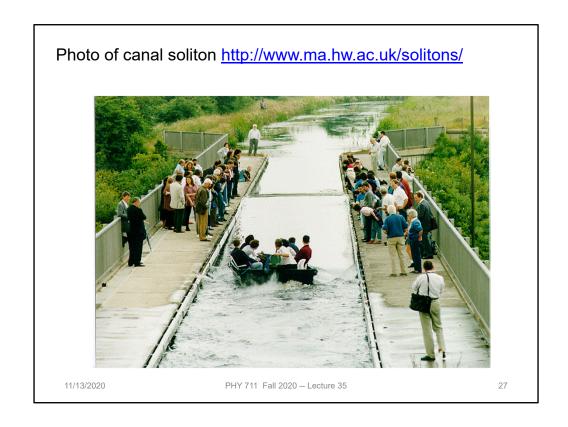
$$c = \sqrt{\frac{gh}{1 - \eta_0 / h}} \approx \sqrt{gh} \left(1 + \frac{\eta_0}{2h}\right) \quad \text{where } \eta_0 \text{ is a constant}$$

11/13/2020

PHY 711 Fall 2020 -- Lecture 35

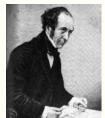
26

Summary.



Historic realization of the soliton wave in a channel.

John Scott Russell and the solitary wave



Over one hundred and fifty years ago, while conducting experiments to determine the most efficient design for canal boats, a young Scottish engineer named John Scott Russell (1808-1882) made a remarkable scientific discovery. As he described it in his "Report on Waves": (Report of the fourteenth meeting of the British Association for the Advancement of Science, York, September 1844 (London 1845), pp 311-390, Plates XLVII-LVII).

https://www.macs.hw.ac.uk/~chris/scott russell.html

"I was observing the motion of a boat which was rapidly drawn along a narrow channel by a pair of horses, when the boat suddenly stopped - not so the mass of water in the channel which it had put in motion; it accumulated round the prow of the vessel in a state of violent agitation, then suddenly leaving it behind, rolled forward with great velocity, assuming the form of a large solitary elevation, a rounded, smooth and well-defined heap of water, which continued its course along the channel apparently without change of form or diminution of speed. I followed it on horseback, and overtook it still rolling on at a rate of some eight or nine miles an hour, preserving its original figure some thirty feet long and a foot to a foot and a half in height. Its height gradually diminished, and after a chase of one or two miles I lost it in the windings of the channel. Such, in the month of August 1834, was my first chance interview with that singular and beautiful phenomenon which I have called the Wave of Translation". (Cet passage en francais)

This event took place on the Union Canal at Hermiston, very close to the Riccarton campus of Heriot-Watt University, Edinburgh.

11/13/2020

PHY 711 Fall 2020 -- Lecture 35

28

First observer of the soliton phenomenon.