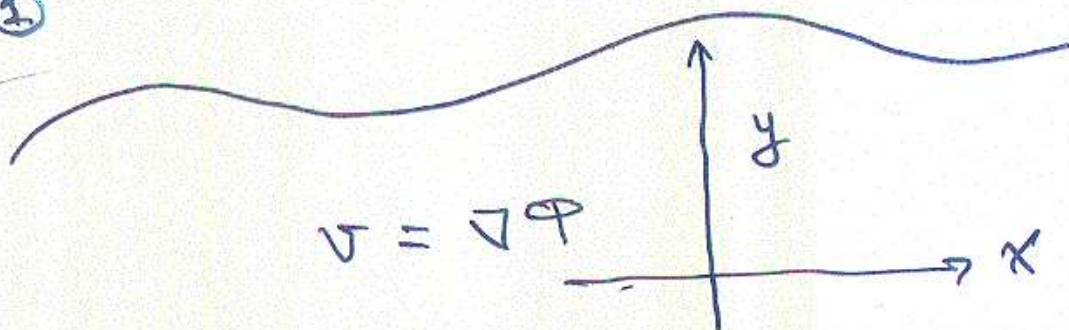


Surface waves in conformal mapping

by V. E. Zakharov and

A. I. Dyachenko.

①



$$-\infty < y < \eta(x, t)$$

$$\phi|_{z=\eta} = \psi$$

$$\frac{\partial \phi}{\partial y} \rightarrow 0$$
$$y \rightarrow -\infty$$

$$\Delta \phi = 0$$

$$\boxed{\frac{\partial \eta}{\partial t} = \frac{\delta H}{\delta \phi}}$$

$$\boxed{\frac{\partial \psi}{\partial t} = -\frac{\delta H}{\delta \eta}}$$

$$H = T + U$$
$$T = \frac{1}{2} \int_{-\infty}^{\infty} dx \int_{-\infty}^{\eta} |\nabla \phi|^2 dy$$

$$H_{\text{kin}} U = \frac{g}{2} \int_{-\infty}^{\infty} \eta^2 dx$$

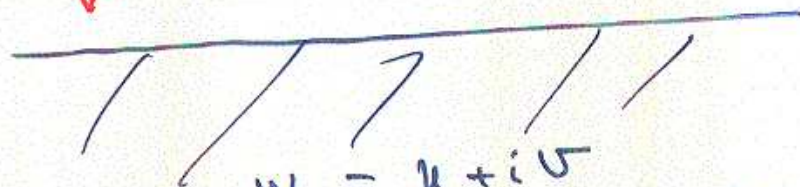
$$\int_{-\infty}^{\infty} \eta dx = 0$$

$$L = \int_{-\infty}^{\infty} \psi \eta_t dx - H$$

$$S = \int L dt$$

$$\boxed{\delta S = 0}$$

$$z = x + iy$$



$$\eta(x, t) \rightarrow \begin{cases} y(u, t) \\ x(u, t) \end{cases} \quad \text{-- parametric representation}$$

$$y = \hat{H}(x-u) \infty$$

$$\hat{H} f = \frac{1}{\pi} \int_{-\infty}^{\infty} \frac{f(u')}{u' - u} du'$$

Hilbert transform

$$x = u - i \hat{H} y$$

$$L = \int_{-\infty}^{\infty} \psi (y_t x_u - x_t y_u) du - H$$

$$y_t x_u - x_t y_u = \frac{\delta H}{\delta \psi}$$

$$\psi_t x_u - x_t \psi_u - \hat{H} (y_u \psi_t - t_t \psi_u) = - \frac{\delta H_{pot}}{\delta y} = T + H_{pot}$$

$$H = T + U_{\infty}$$

$$T = - \frac{1}{2} \int_{-\infty}^{\infty} \psi \hat{H} \psi_u du$$

$$H_{pot} = U = \frac{\rho}{2} \int y^2 x_u du$$

$$y_t x_u - x_t y_u = -\hat{H} \psi_u$$

$$\psi_t x_u - x_t \psi_u \rightarrow \hat{H}(\psi_t y_u - y_t \psi_u) = -g(y x_u + \hat{H} y y_u)$$

Kuznetsov, Spector, Zakharov 1992

$$\hat{K} = -\hat{H} \frac{\partial}{\partial u}$$

$$\psi = \hat{K}^{-1} (y_t x_u - x_t y_u)$$

$$L = T - U$$

$$F = -x_t y_u + y_t x_u$$

$$T = \frac{1}{2} \int_{-\infty}^{\infty} F \hat{K}^{-1} F dx$$

A. Balk 1994

$$H_{\text{pot}} = U = \frac{g}{2} \int_{-\infty}^{\infty} y^2 x_u dx$$

After substitution $\psi \rightarrow (*)$, one gets the Euler-Lagrange equations

$$\int \delta L dx = 0$$

For stationary Stokes waves

$$\frac{\partial}{\partial t} = c \frac{\partial}{\partial x}$$

$$c y = -H \psi$$

$$\psi = c H y$$

$$c^2 H y = -g(y x_u + \hat{H}(y y_u))$$

Equivalent to the Nekrasov-Levi-Civita equation for stationary waves.

Implicit equation can be written in the Hamiltonian form

$$\begin{aligned} \Omega_{12} \dot{y} + \Omega_{12}^{\circ} \dot{\psi} &= \frac{\delta H}{\delta y} \\ -\Omega_{12}^{\circ} \dot{y} &= \frac{\delta H}{\delta \psi} \end{aligned}$$

$$\Omega_{11} = -(\psi_u \hat{H} + \hat{H} \psi_u)$$

$$\Omega_{12} = -x_u + H y_u$$

The system can be resolved with respect to time-derivatives:

$$\begin{aligned} \dot{\psi} &= R_{11} \frac{\delta H}{\delta \psi} - R_{12} \frac{\delta H}{\delta y} \\ \dot{y} &= R_{21} \frac{\delta H}{\delta \psi} \end{aligned}$$

$$R_{11} = -(\psi_u \hat{H} \frac{1}{y} + \frac{1}{y} \hat{H} \psi_u)$$

$$R_{12} = \frac{1}{y} (x_u + \hat{H} y_u)$$

$$R_{21} = R_{12}^{\circ} = (x_u - y_u \hat{H}) \frac{1}{y}$$

$$\eta = \left| \frac{\partial \mathbb{Z}}{\partial u} \right|^2 - \text{Hessian.}$$

The forms of Hamiltonian (symplectic and implectic) equations are universal and good for any Hamiltonian (not only for hydrodynamics!)

② complexification

$$\Phi = \psi + i\hat{H}\psi \quad z = x + iy$$

$$H \rightarrow H[\Phi, \bar{\Phi}, z, \bar{z}]$$

Φ, z are analytic in the lower half-plane. Projection operators

$$P^{\pm} = \frac{1}{2} (1 \mp i\hat{H})$$

For any Hamiltonian:

$$\dot{z} = i U z_u$$

— standard complex form

$$\dot{\Phi} = i U \Phi_u - B - P$$

$$U = 4P^- \left\{ \frac{1}{4} \left(P^- \frac{\delta H}{\delta \bar{\Phi}} + P^+ \frac{\delta H}{\delta \Phi} \right) \right\}$$

$$B = -4iP^- \left\{ \frac{1}{4} \left(P^- \left(\Phi_u \frac{\delta H}{\delta \bar{\Phi}} \right) - P^+ \left(\Phi_u \frac{\delta H}{\delta \Phi} \right) \right) \right\}$$

$$P = -4iP^- \left\{ \frac{1}{4} \left[P^- \left(\bar{z}_u \frac{\delta H}{\delta \bar{z}} \right) - P^+ \left(z_u \frac{\delta H}{\delta z} \right) \right] \right\}$$

These equations good for any Hamiltonian

Dyachenko form!

$$R = \frac{1}{z}$$

$$V = i R \Phi_u = i \frac{\partial \Phi}{\partial z}$$

$$\frac{\partial R}{\partial t} = i (U R_u - R U_u)$$

$$\frac{\partial V}{\partial t} = i (U V'_u - R (B + P)_u)$$

Returning to hydrodynamics

$$\begin{cases} U = i\hat{P} \frac{1}{|z_u|^2} (\varphi_u - \bar{\varphi}_u) = -\hat{P} \frac{H\varphi_u}{|z_u|^2} \\ B = \hat{P} \frac{|\varphi_u|^2}{|z_u|^2} \end{cases}$$

In Dyachenko variables

$$\begin{cases} U = \hat{P}^- (R\bar{V} + \bar{R}V) \\ B = \hat{P}^- (V\bar{V}) \end{cases}$$

To determine P we have to determine

H_{pot}

①. Gravity waves ∞

$$H_{\text{pot}} = \frac{g}{2} \int_{-\infty}^{\infty} \eta^2 dx = -\frac{g}{16} \int_{-\infty}^{\infty} (z - \bar{z})^2 (z_u + \bar{z}_u) du$$

$$P = ig(z - w)$$

② capillary waves

$$\begin{aligned} H_{\text{pot}} &= \sigma \int_{-\infty}^{\infty} (\sqrt{y'^2 + x'^2} - x') dx = \\ &= \sigma \int_{-\infty}^{\infty} (\sqrt{|z_u|^2} - \frac{z_u + \bar{z}_u}{2}) du \end{aligned}$$

$$P = 2\sigma \hat{P}^- (Q_u \bar{Q} - \bar{Q}_u Q)$$

$$\textcircled{3} \quad H_{\text{pot}} = - \frac{1}{2} \int_{-\infty}^{\infty} y (x' - 1) dx$$

This is potential energy of the ideal dielectric fluid with ideally conducting free surface placed into electric field (inside a capacitor).

Now

$$P = \alpha P^- (R \bar{R} - 1)$$

In absence of ^{capillarity} ~~gravity~~ Dyachenko equation read

$$\begin{cases} R_t = i (u R_u - R u_u) \\ V_t = i (u V_u - R B' - R P') + g (R - 1) \end{cases}$$

$$u = P^- (R \bar{V} + \bar{R} V)$$

$$B = P^- (V \bar{V})$$

If $g = 0$ this equation can be simplified to one evolutionary equation ^{Zakharov!}

$$V = q R \quad q = \sqrt{\alpha}$$

Finally for $\alpha = 0$ (gravity waves) Dyachenko equation read

$$R_t = i (u R_u - R u_u)$$

$$V_t = i (u V_u - R B_u^*) + g (R - 1)$$

Summarizing we conclude that there are three different forms of free-surface equations in conformal variables

① Implicit Hamiltonian equation = Euler-Lagrange equations

② Explicit Poissonian equation (back to Dvornikov 1973)

③ Dyachenko form of equations

Constants of motion

$$\begin{cases} Z_t = iU Z_u \\ \varphi_t = iU \varphi_u - B - P \end{cases}$$

Let

$$Z = a \log(w - \lambda) + \dots$$

$$\varphi = b \log(w - \lambda)$$

$$Z_u = Z_w = \frac{a}{w - \lambda} + \dots$$

$$\operatorname{Re} \lambda > 0$$

$$Z_t = a_t \log(w - \lambda) + \frac{a \lambda t}{w - \lambda} + \dots$$

If U is regular at $w = \lambda$

$$\frac{da}{dt} = 0$$

$$\frac{\partial \lambda}{\partial t} = iU|_{w=\lambda}$$

B and P also have to be regular

Note that

$$U = i P^{-1} \left(\frac{\varphi_u - \bar{\varphi}_u}{z_u \bar{z}_u} \right)$$

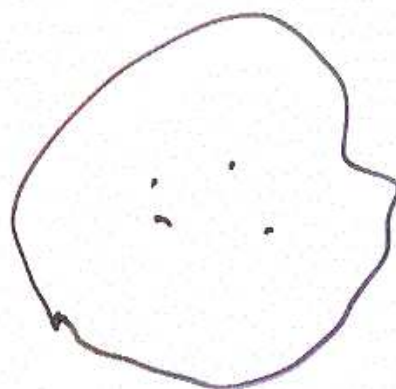
$$B = P^{-1} \left(\frac{|\varphi_u|^2}{|z_u|^2} \right)$$

since φ and z have singularities in the same points, U and B are regular

$$\frac{d}{dt} \left(\frac{b}{a} \right) = \frac{b}{a}$$

$$\frac{d}{dt} \frac{b}{a} = g$$

More generally



$$\frac{d}{dt} \oint_{\Gamma} z' dw = 0$$

$$\frac{d}{dt} \oint_{\Gamma} \varphi' dw = g \oint_{\Gamma} z' dw = \text{const}$$

if $a_1, \dots, a_n$ are poles

$$\{a_i, a_i'\} = 0$$

If $g = 0$

b_i are constants of motion
 $\{b_i, b_i'\}$ and $\{a_i, b_i'\}$ still unknown

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For Dyachenko equations zero of R is structurally stable

$$R = a(w - \lambda)$$

$$\frac{\partial \lambda}{\partial t} = iU|_{w=\lambda}$$

$$\frac{da}{dt} = 0$$

∴

If one has concentration of zeros, then $\frac{1}{R} \rightarrow \infty \rightarrow$ LGE

$$W \approx W_0 = \text{const}$$

— equivalent

In the implicit form

$$\text{Im}(\bar{z} \bar{z}') = V_0$$

$$U = P^{-1} \left\{ \frac{V_0}{|\bar{z}'|^2} \right\}$$



Approximation of almost flat surface

$$R \approx 1 \quad U = V$$

$$V_t = i \left(\frac{1}{2} V^2 - B \right)'$$

$$B = P^{-1}(V \bar{V})$$

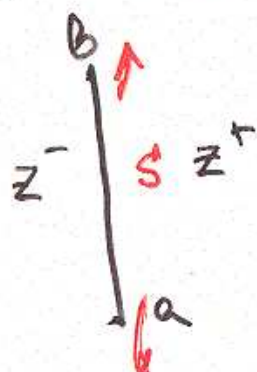
$$v = \alpha + i\beta$$

$$|v|^2 = \alpha^2 + \beta^2$$

$$\frac{\partial \beta}{\partial t} = -2\beta \beta u$$

— real Hopf equation

Motion of cut s



Cut in upper half-plane is structurally stable!

$$z^- - z^+ = f(s)$$

$$f(s) = -\frac{i}{2} (z^- + z^+) = -\frac{1}{2\pi} \int_a^b \frac{s(s')}{s' - s} ds'$$

$$A(s) = \frac{1}{2\pi} \int_a^b \frac{f(s')}{s' + s} ds'$$

$$\varphi^- - \varphi^+ = i\psi(s)$$

$$g(s) = \frac{1}{2} \hat{H}\psi(s)$$

$$B(s) = \frac{1}{2\pi} \int_a^b \frac{\psi(s')}{s' + s} ds'$$

$$\frac{\partial}{\partial t} [s(1 + As)] = \frac{\partial}{\partial s} (-\psi + s A_t)$$

$$\frac{\partial}{\partial t} [\psi(1 - f(s)) + g(s)] = \frac{\partial}{\partial s} (-\psi f_t + s g_t)$$

$$C(s) = \frac{1}{\pi} \int_a^b \frac{\psi(s')}{s'^2 - s^2} ds'$$

- 12 -
Narrow cut. In Dyachenko equations

fil

If we start with a simple pole in R

$$\bullet \quad \begin{aligned} \overline{V} &= V_c \\ \overline{R} &= R_c \end{aligned}$$

$$W = x + i \int_0^t V_c dt \quad R_c = \text{const}$$

$$\dot{V} = i R_c V \frac{\partial V}{\partial x} \quad - \text{complex Hopf equation}$$

$$\Delta \lambda \approx \sqrt{A \Gamma}$$

Numerical algorithm with the use of Tschebyshev polynomials could be used for numerical study of the cut evolution:

$$z = z_0 + \delta z e^{i\omega t - i p x}$$

$$\gamma_{\mu\nu} \gamma_{\mu\nu} \Omega = \pm \gamma_{\mu\nu} \frac{1}{2} \sqrt{g} P$$

Classical conformal variables

$$\frac{1}{2} (\Omega - \epsilon)^2 = |R_0|^2 \sqrt{g} (g + \underline{\delta g}) P$$

Freak waves as a result of modulational instability

V. E. Zakharov, A. I. Dyachenko

Freak waves are a well-documented hazard for mariners. They are observed in the whole world ocean, but some areas are more preferable for them. The Agulhas current SE of Durban, South Africa is the most notorious place

Explanation: linear focusing of swell on the curved inhomogeneous current. This is the first part of the theory. Second part is nonlinear. Freak waves appear as a nonlinear stage of the modulational instability of the Stokes waves

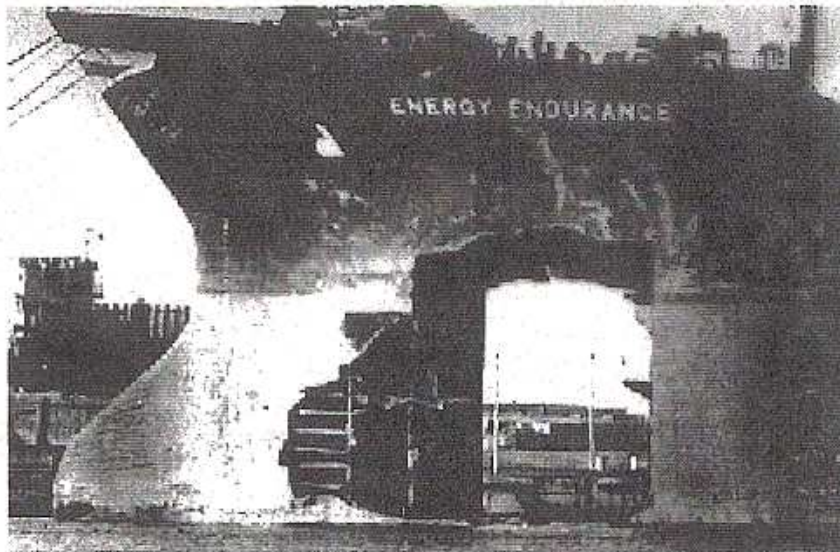


Figure 1.4: Bow damage to Energy Endurance.



Figure 1.5: Bow damage to Atlas Pride.

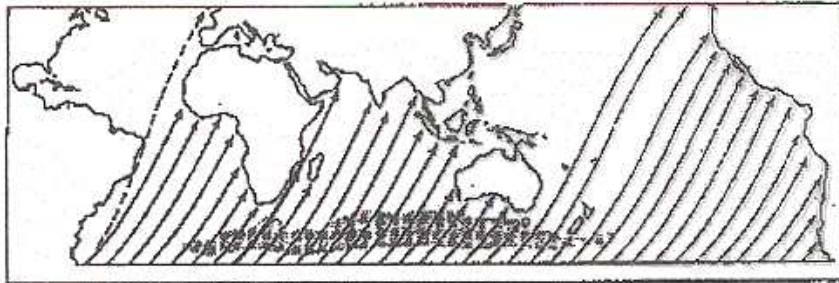
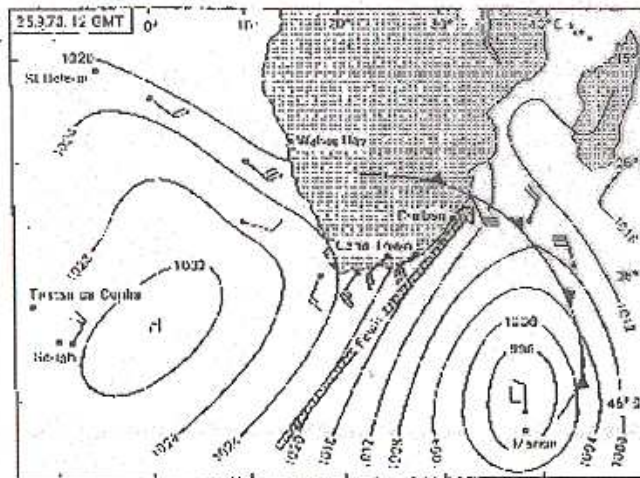
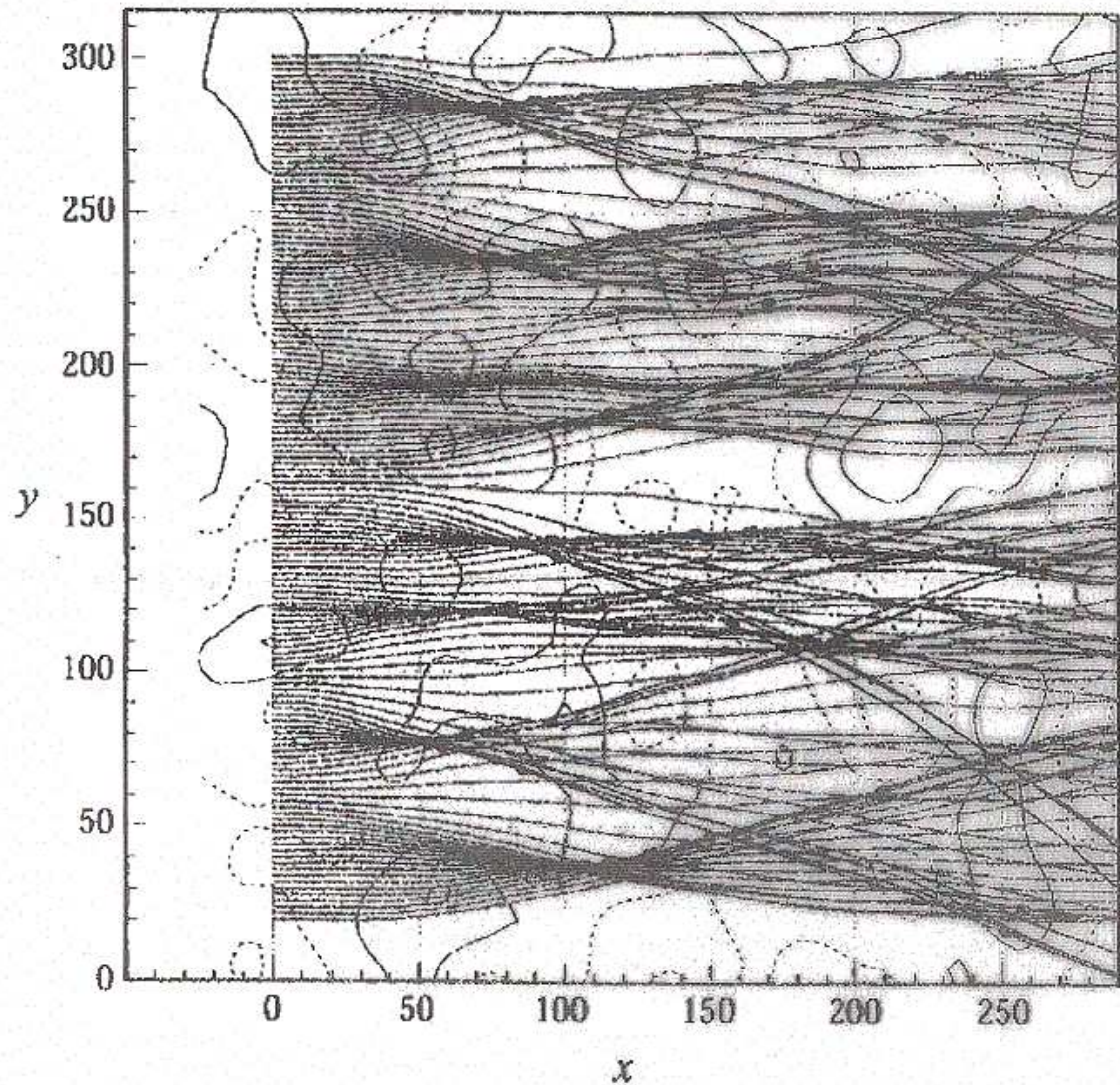


Figure 1.1: Typical swell paths. In the shaded area - part of the 'roaring forties' - average wave heights exceed 4.5 m. (Data from Chelton, Hussey and Parke, 1981).



1c



The problem with this explanation of freak waves is the following: To have a significant effect from this process it is required that the waves enter the zone of variable currents with a single direction. If they have natural directional distribution one would end up with the same situation as observed at the bottom of the swimming pool when the sun goes behind a cloud such that the light becomes more diffuse; the effect disappears.

Nonlinear focusing. As opposed to the effects above, this one cannot be explained by linear theory. It was shown in the middle of the 1960s that if you generate uniform periodic waves in one end of a long wave tank, the waves will spontaneously split into groups, which get more prominent as they propagate along the tank. According to linear theory these waves should remain uniform and periodic. One developed a wave equation (the so-called nonlinear Schrödinger equation) capable of explaining this strange behavior qualitatively. This equation has later been modified and improved to also give good quantitative agreement with experiments.

They are one more example of "wave collapse", in line with self-focusing of light in non-linear dielectrics and collapse of Langmuir waves in plasma.

Modulational instability of the Stokes waves was discovered by Lightill in 1965. According to Stokes wave a finite amplitude

$$\omega_k = \sqrt{gk} \left(1 + \frac{1}{2} (ka)^2 + \dots \right)$$

The Lightill criterion for instability

$$\omega'' \Delta \omega \leq 0$$

$$\omega'' = -\frac{1}{4k^2} \sqrt{gk}$$

$$\Delta \omega = \frac{1}{2} (ka)^2 \sqrt{gk}$$

is satisfied.

Further theory was

developed by

Zakharov (1966, 1967)

and by

Benjamin and Fain (1967)

who also observed this instability in the experiment

-3-

The Nonlinear Schrödinger equation (NLSE) was derived by Zakharov in 1968. In proper variables NLSE read

$$i \psi_t + \psi \psi_{xx} + |\psi|^2 \psi = 0$$

The stationary solution $\psi = A$ is unstable

$$\psi = A + \delta \psi$$

$i \omega t + i p x$

$$\omega \leq 0$$

$$\omega^2 = -2A^2 p^2 + p^4$$

Instability leads to "solitonic turbulence" and do not collapse. NLSE model cannot explain the freak wave phenomenon.

Conjecture: Solitons of a certain critical amplitude are unstable and collapse up to the level k_{crit} . k - wave number, a - amplitude.

Has to be proven numerically!

Conformal mapping to the lower half-plane

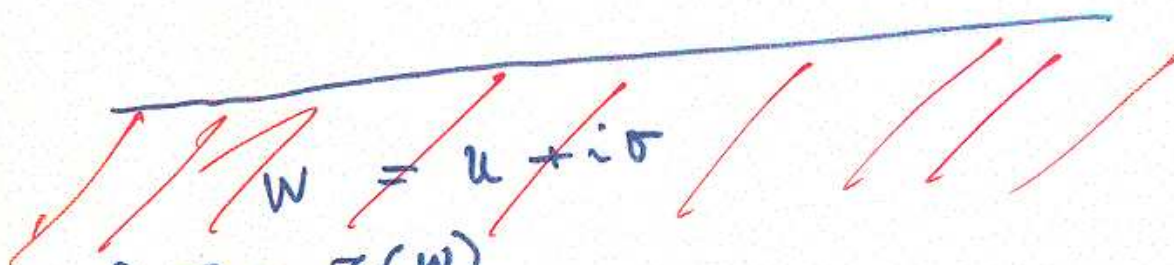
$$z = z(x, y)$$

$$z = x + iy$$

$$v = \nabla \phi$$

$$\Delta \phi = 0$$

$$\phi = k \odot$$



$$\begin{cases} z = z(w) \\ \odot = \odot(w) \end{cases}$$

$$R = \frac{1}{z'u} = R(w)$$

$$V = i \frac{\partial \odot}{\partial z} = V(w)$$

analytic functions in the lower half-plane. Two versions of the dynamic equations:

-5

① Ovsyannikov - Kuznetsov - Spector -
Zakharov version

$$Z_t = iU Z_u$$

$$\Theta_t = iU \Theta_u + ig(Z - u) - B$$

$$U = iP^{-1} \left(\frac{\Theta_u - \bar{\Theta}_u}{|Z_u|^2} \right)$$

$$B = P^{-1} \left(\frac{\Theta_u \bar{\Theta}_u}{|Z_u|^2} \right)$$

$$P^{-1} = \frac{1}{2} (1 + i\hat{H})$$

$$\hat{H} f = \frac{1}{\pi} \int_{-\infty}^{\infty} \frac{f(u')}{u' - u} du'$$

Hilbert transform

ill-posed equations!

② Dyachenko version!

Well-posed.

$$R_t = i(U R_u - U_u R)$$

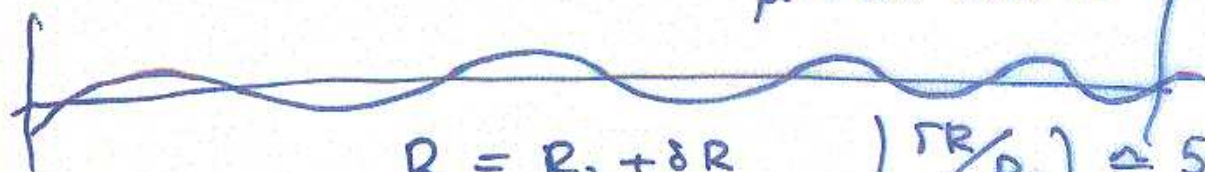
$$V_t = i(U V_u - R B_u) + g(R - 1)$$

$$U = P^{-1} (R \bar{V} + \bar{R} V)$$

$$B = P^{-1} (V \bar{V})$$

Stokes wave

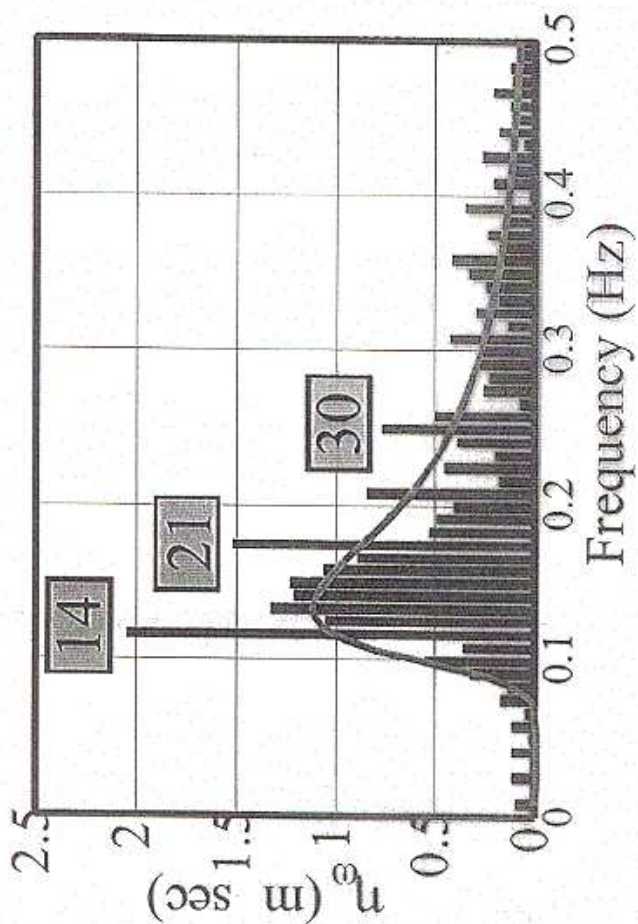
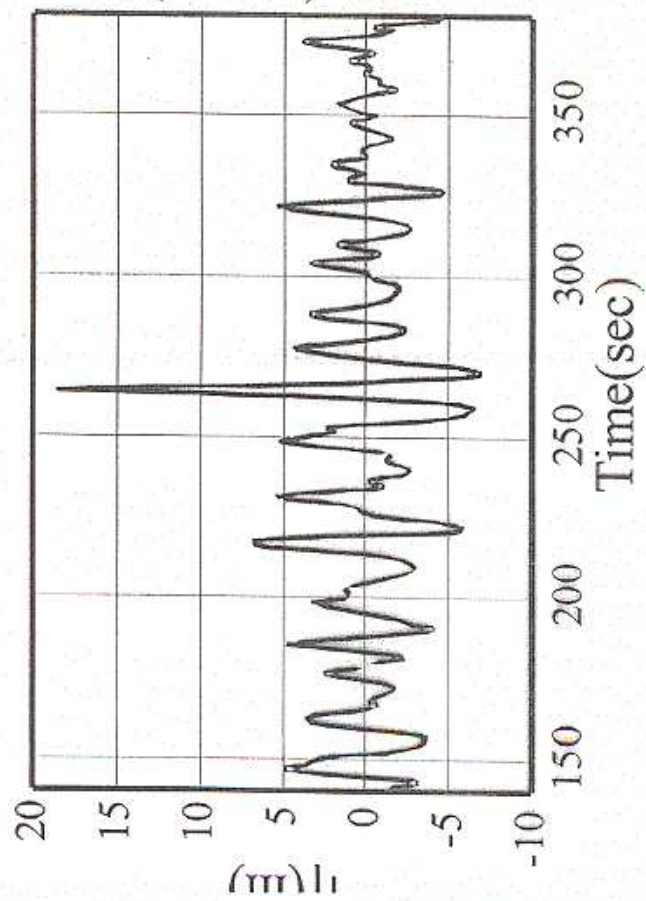
$$\mu = ka \approx 0.15$$



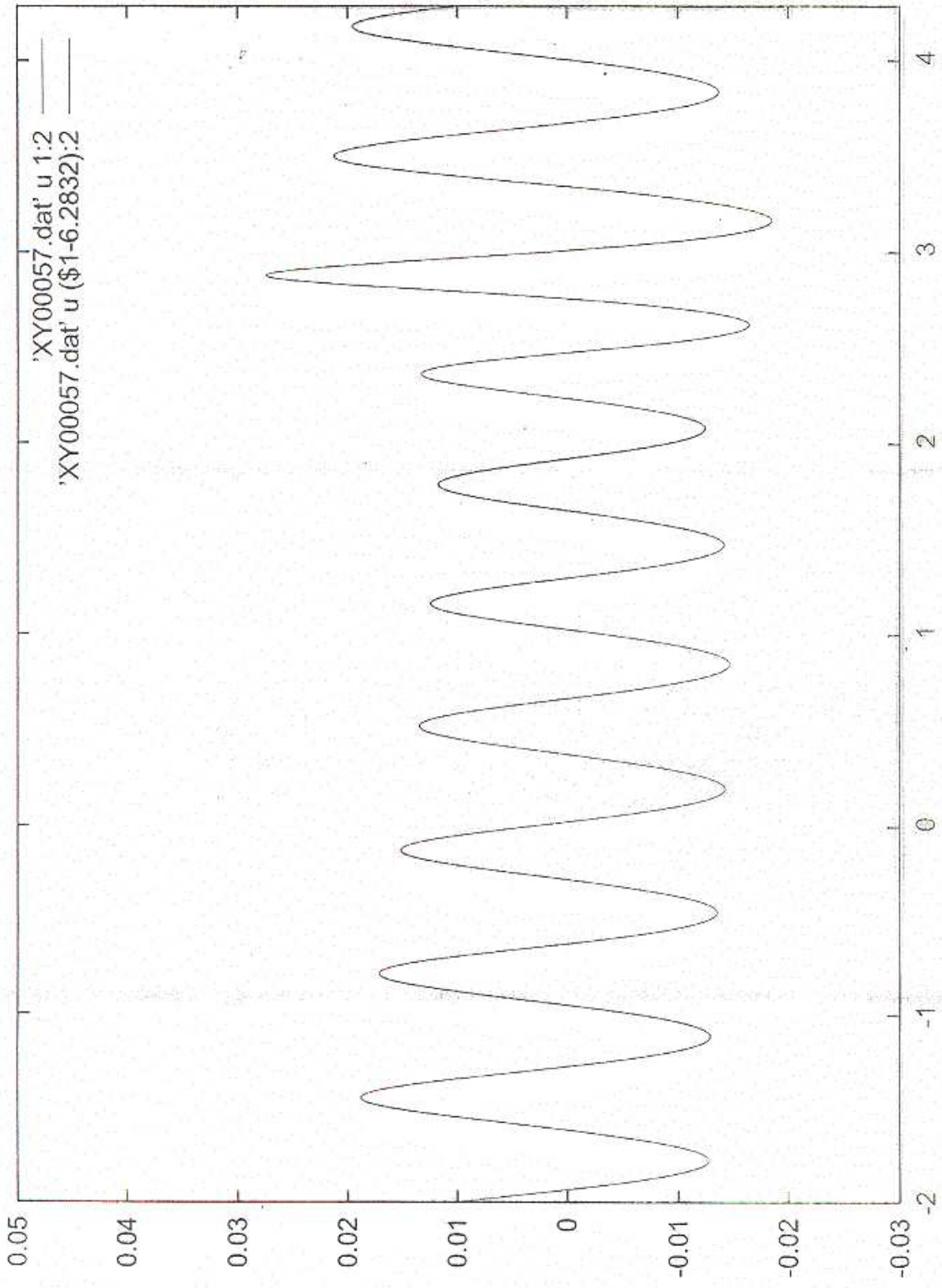
$$R = R_0 + \delta R$$

$$|\delta R / R_0| \approx 5 \cdot 10^{-2}$$

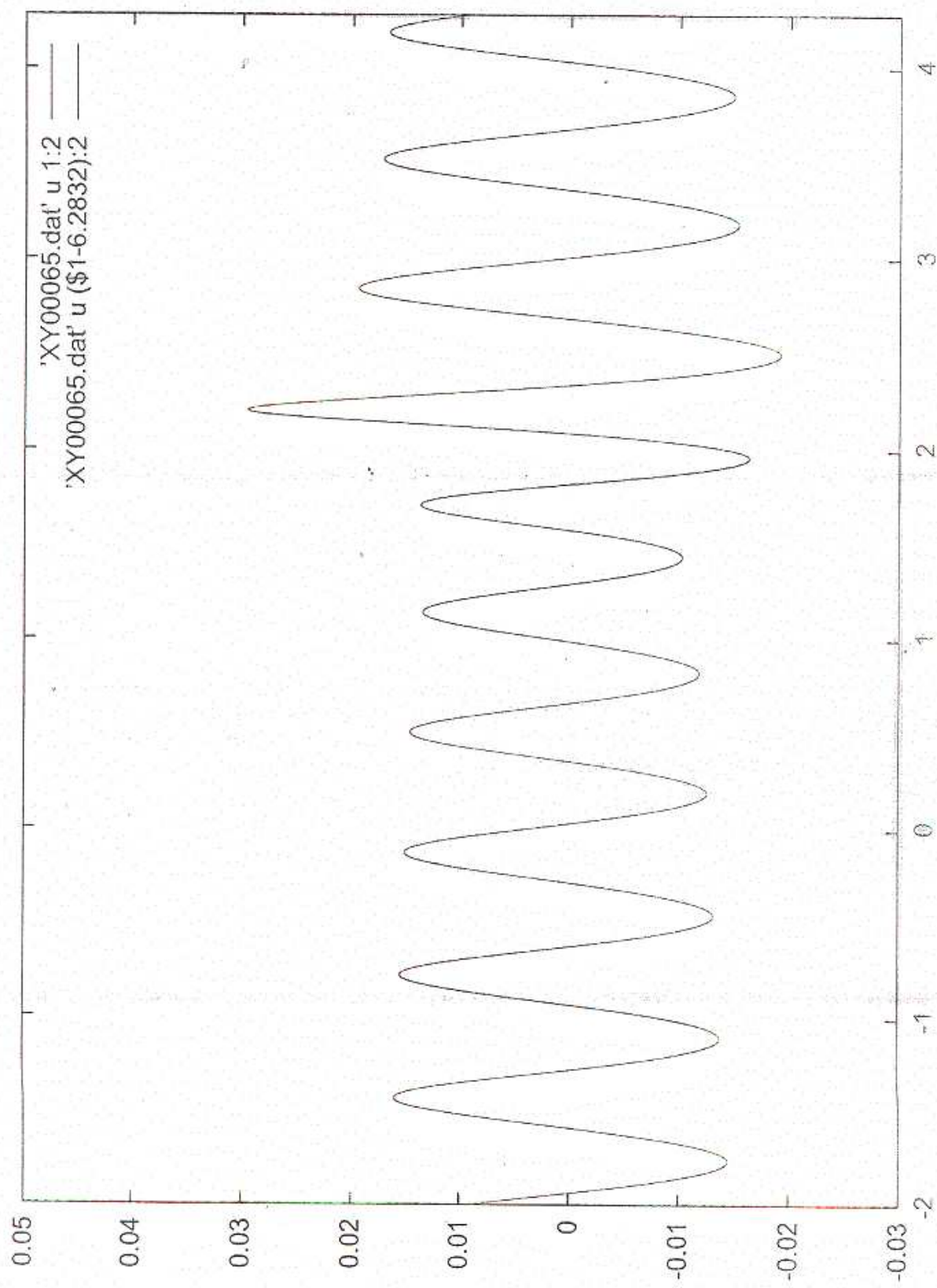
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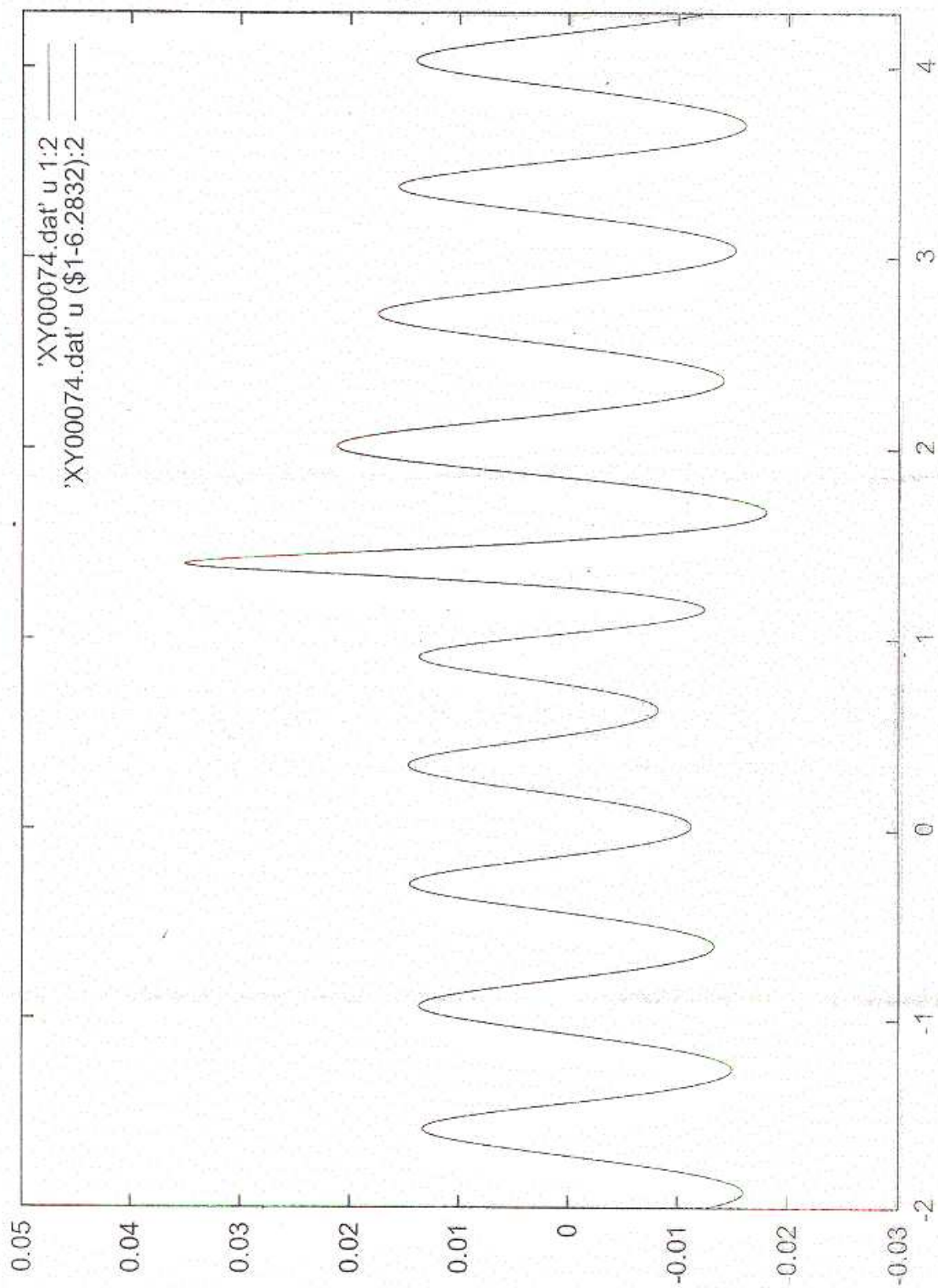
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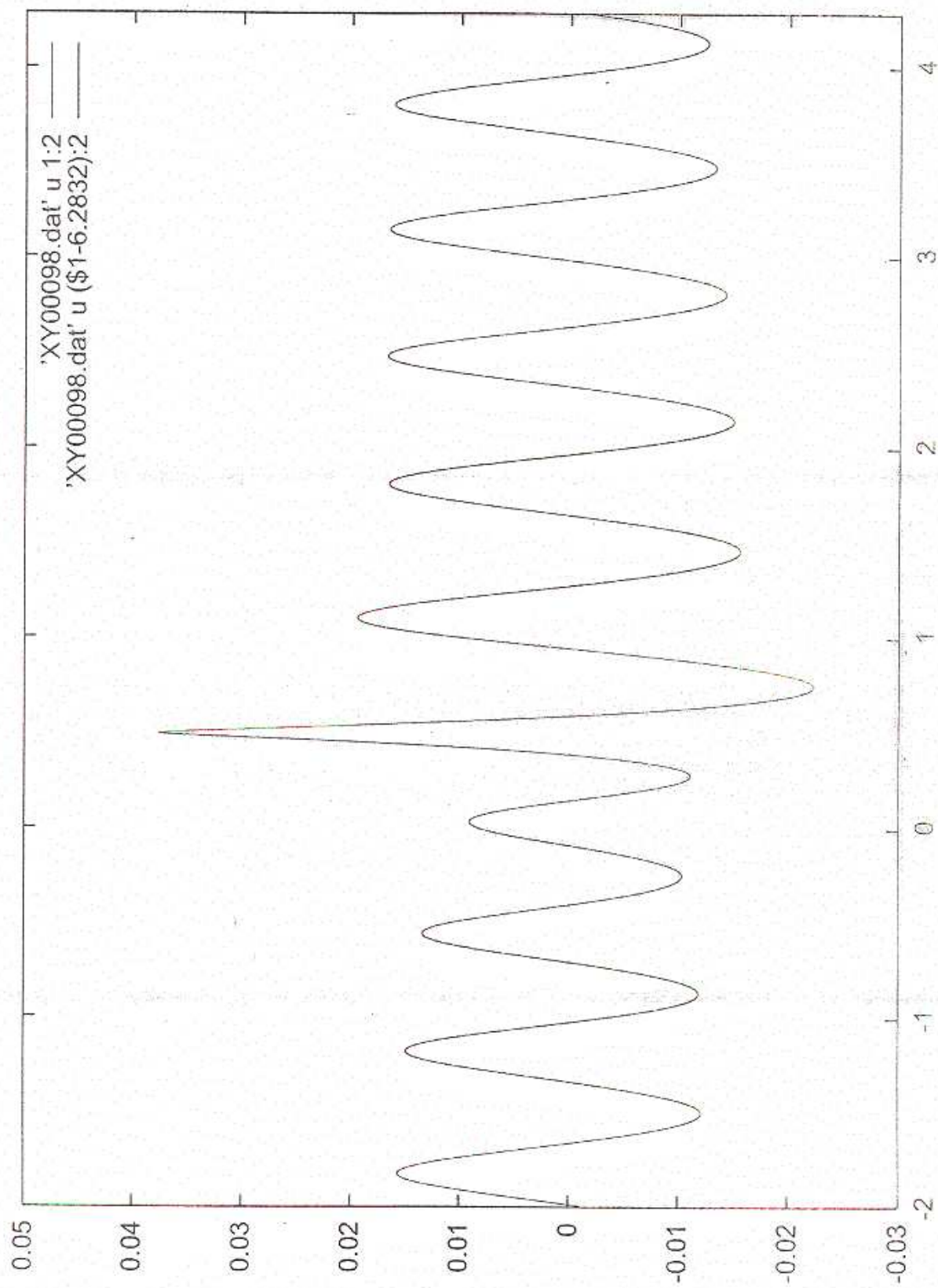
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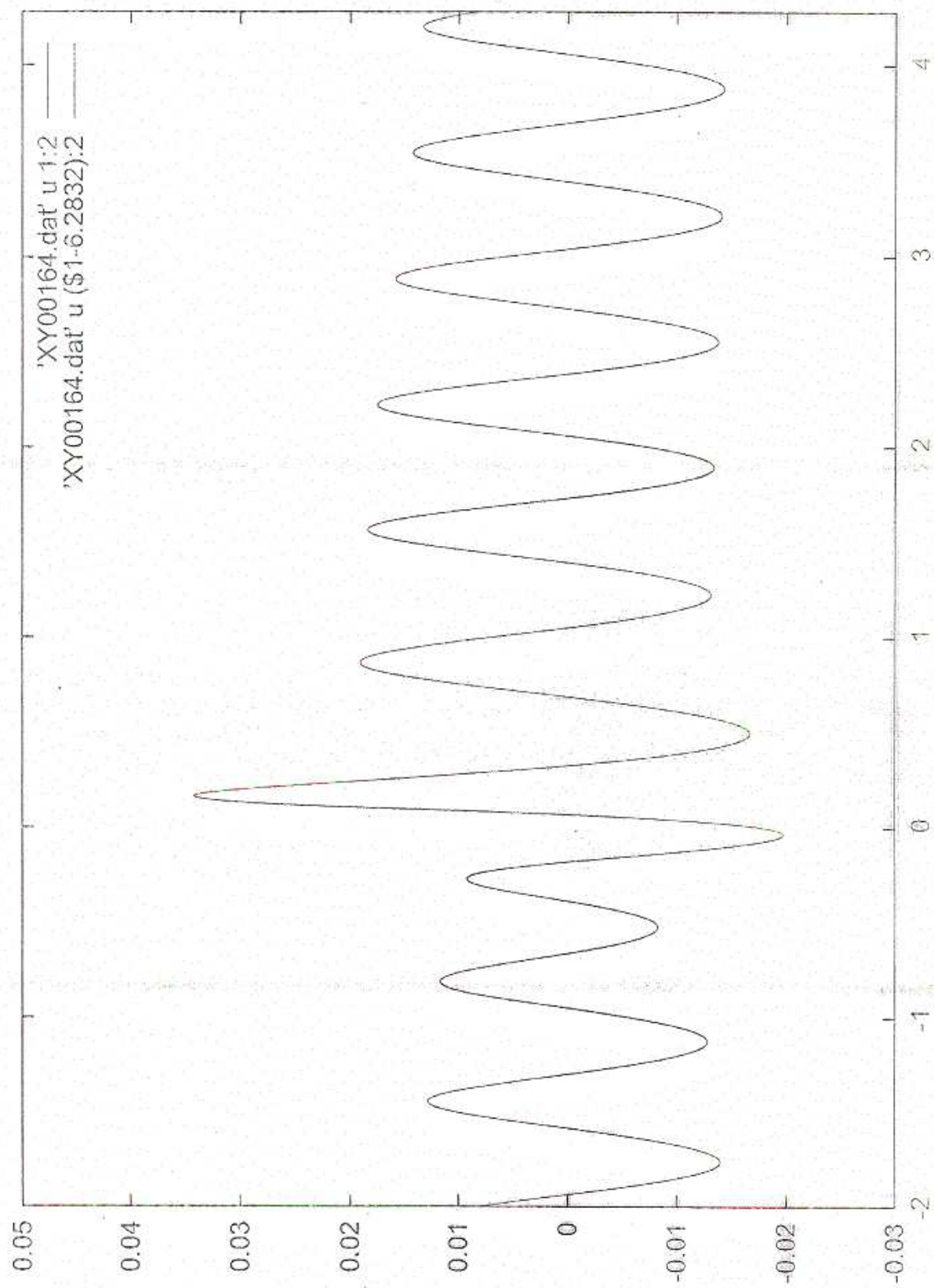
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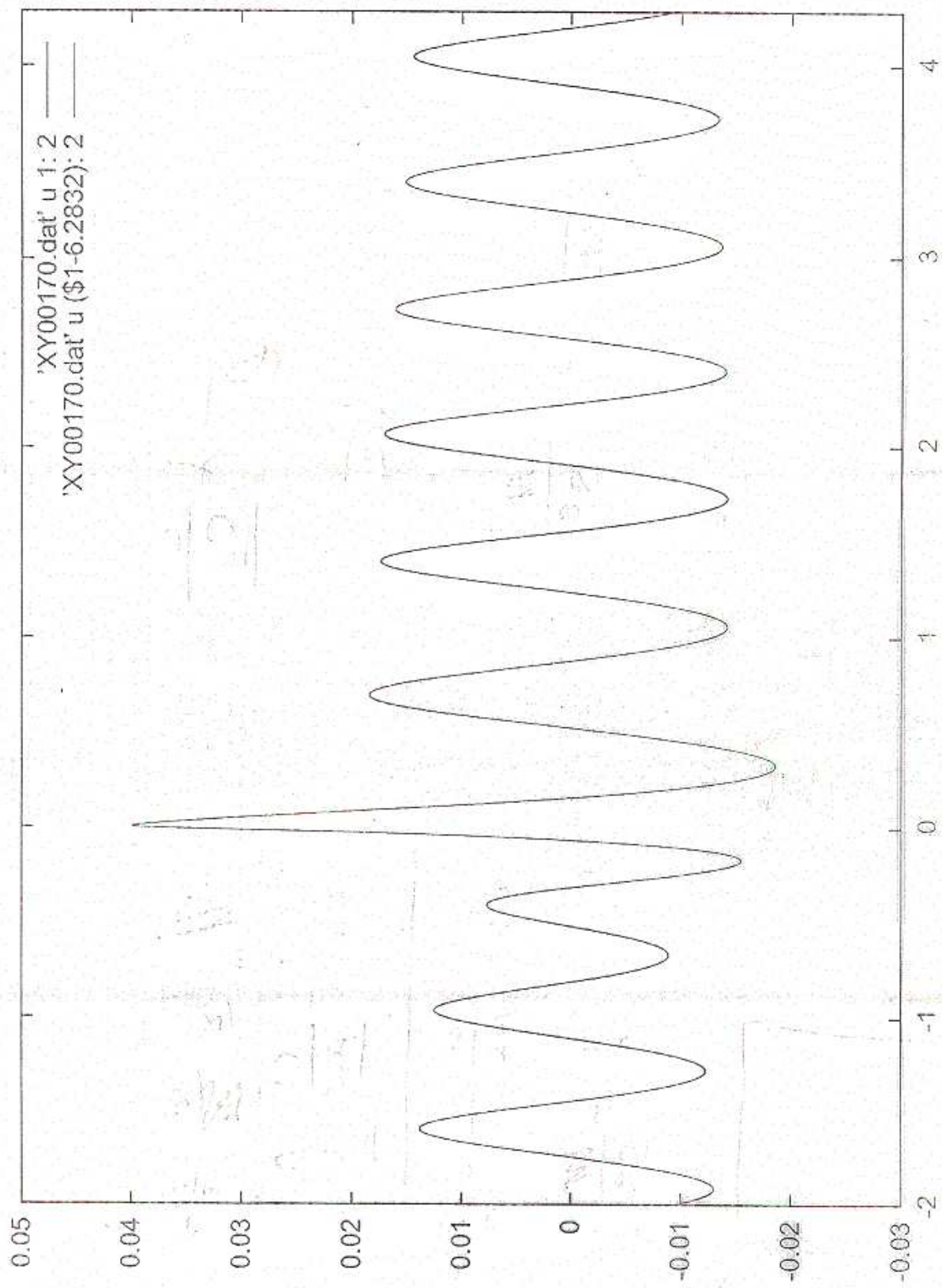
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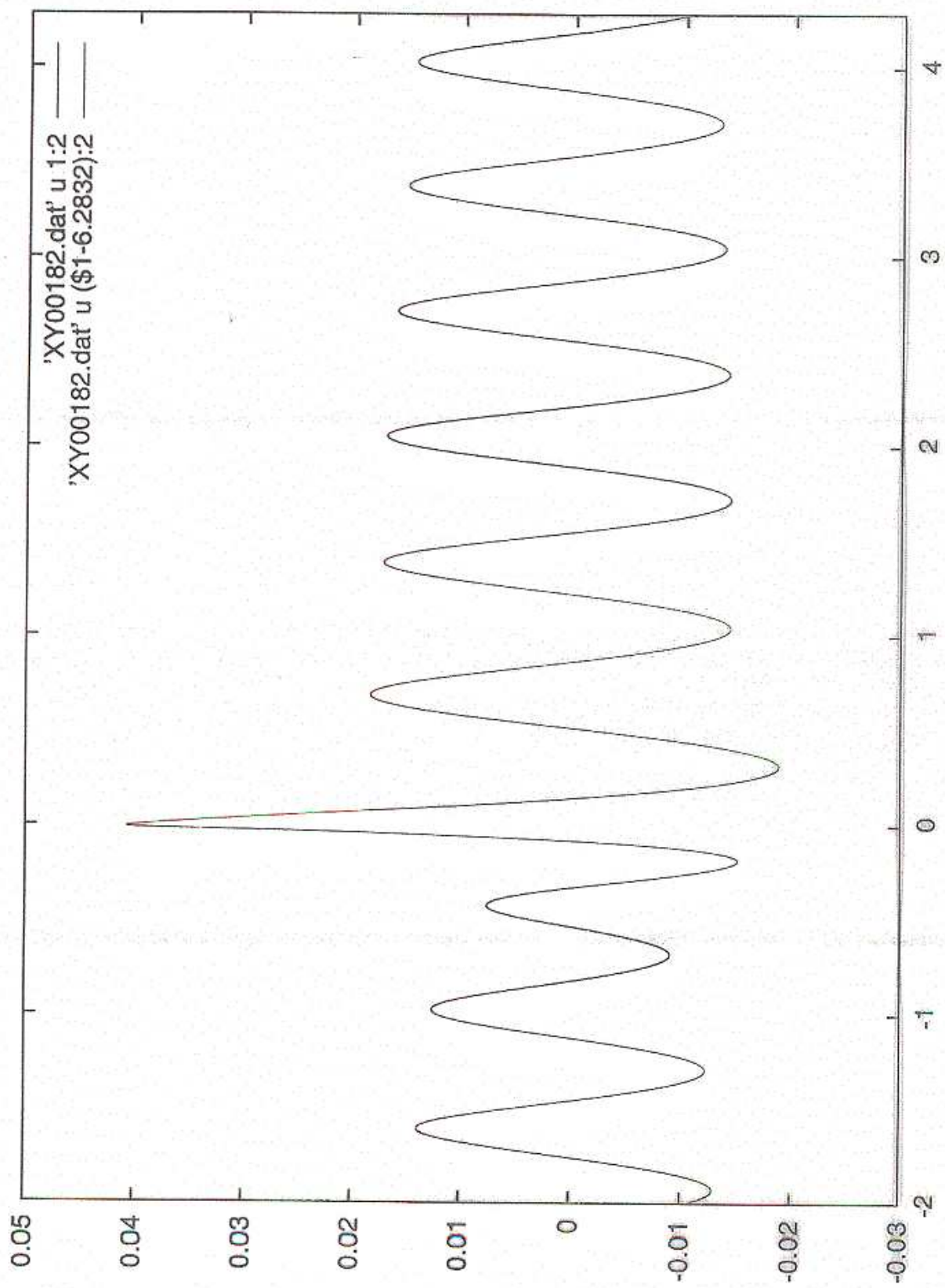
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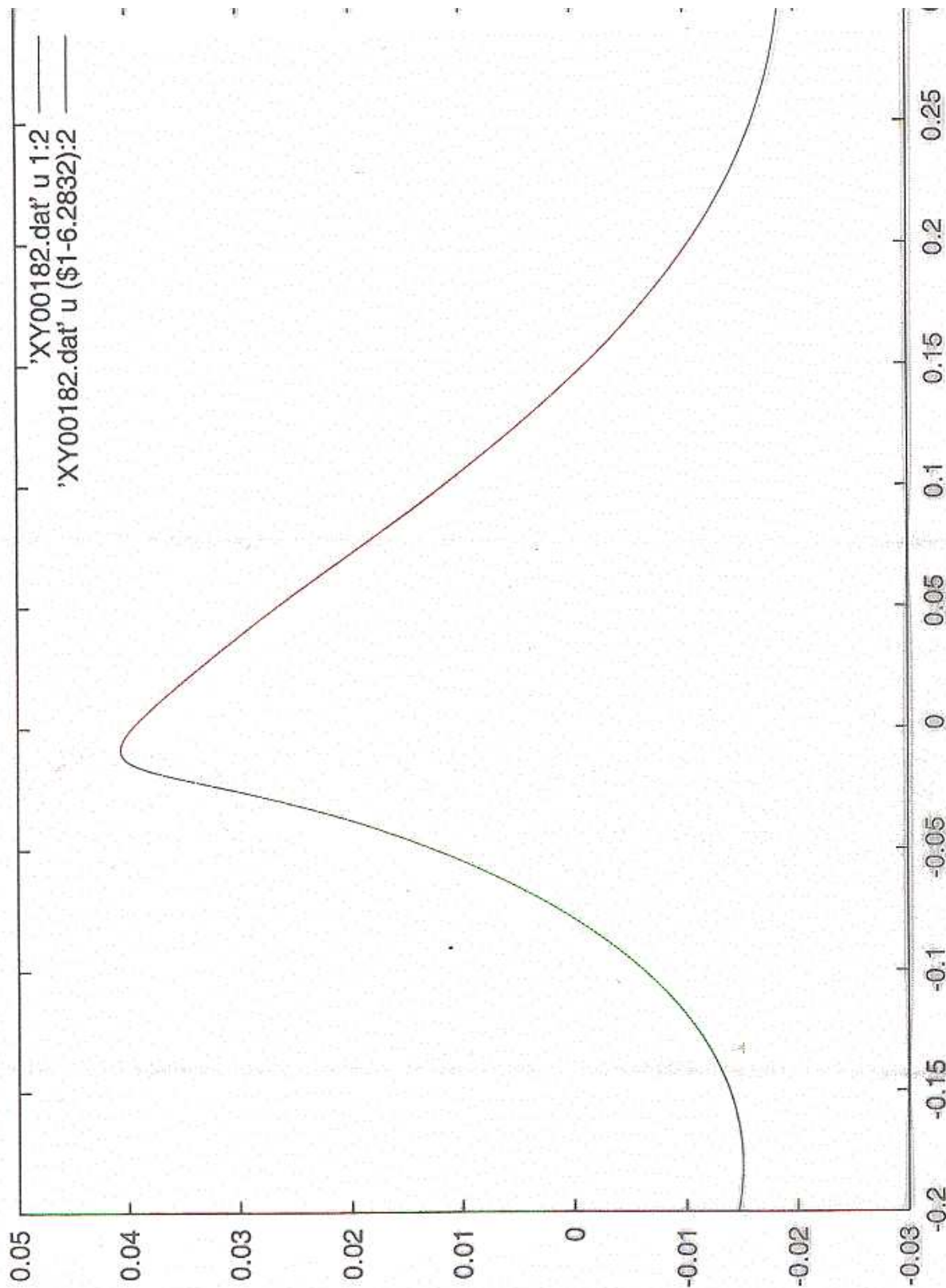
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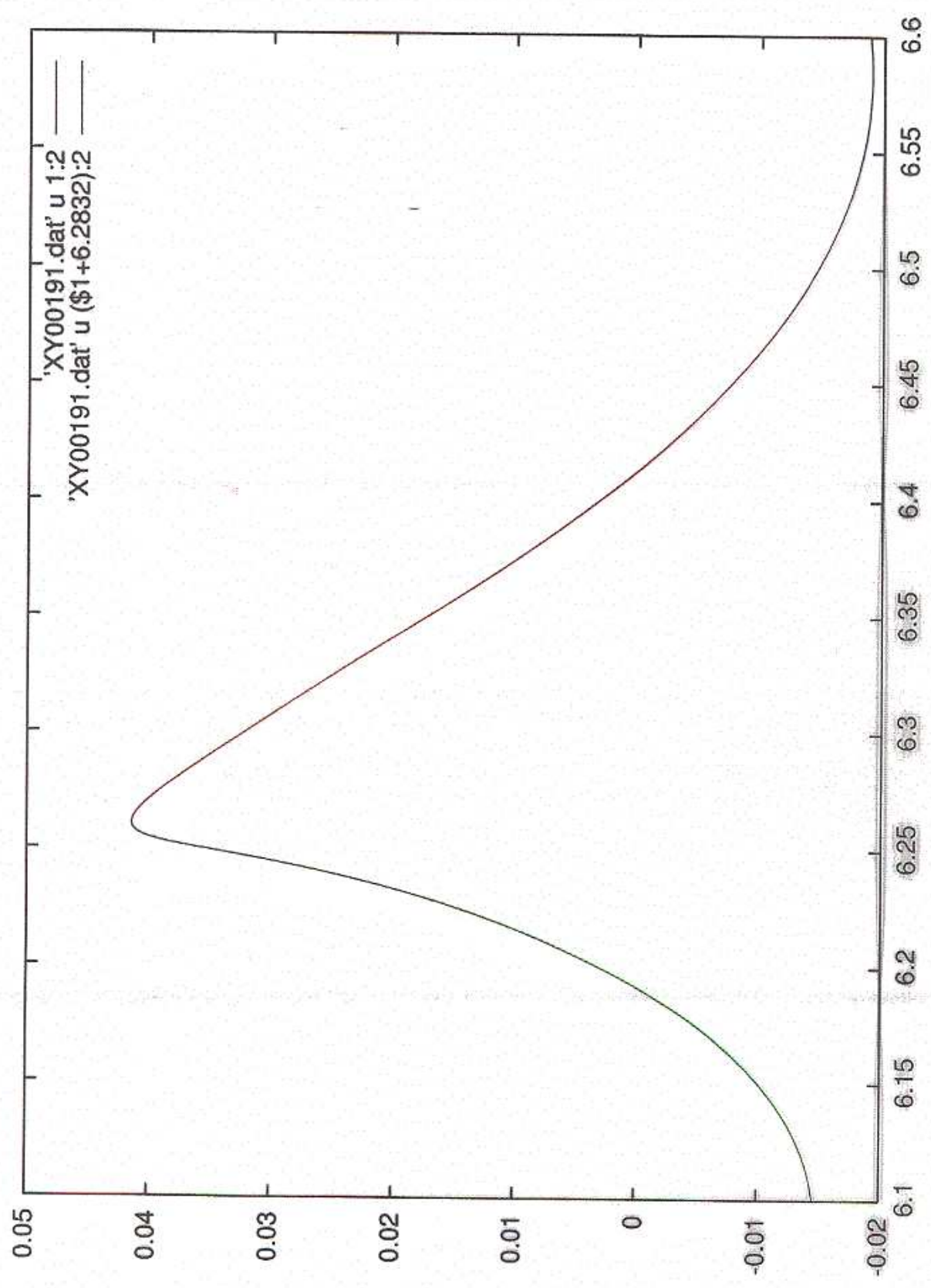
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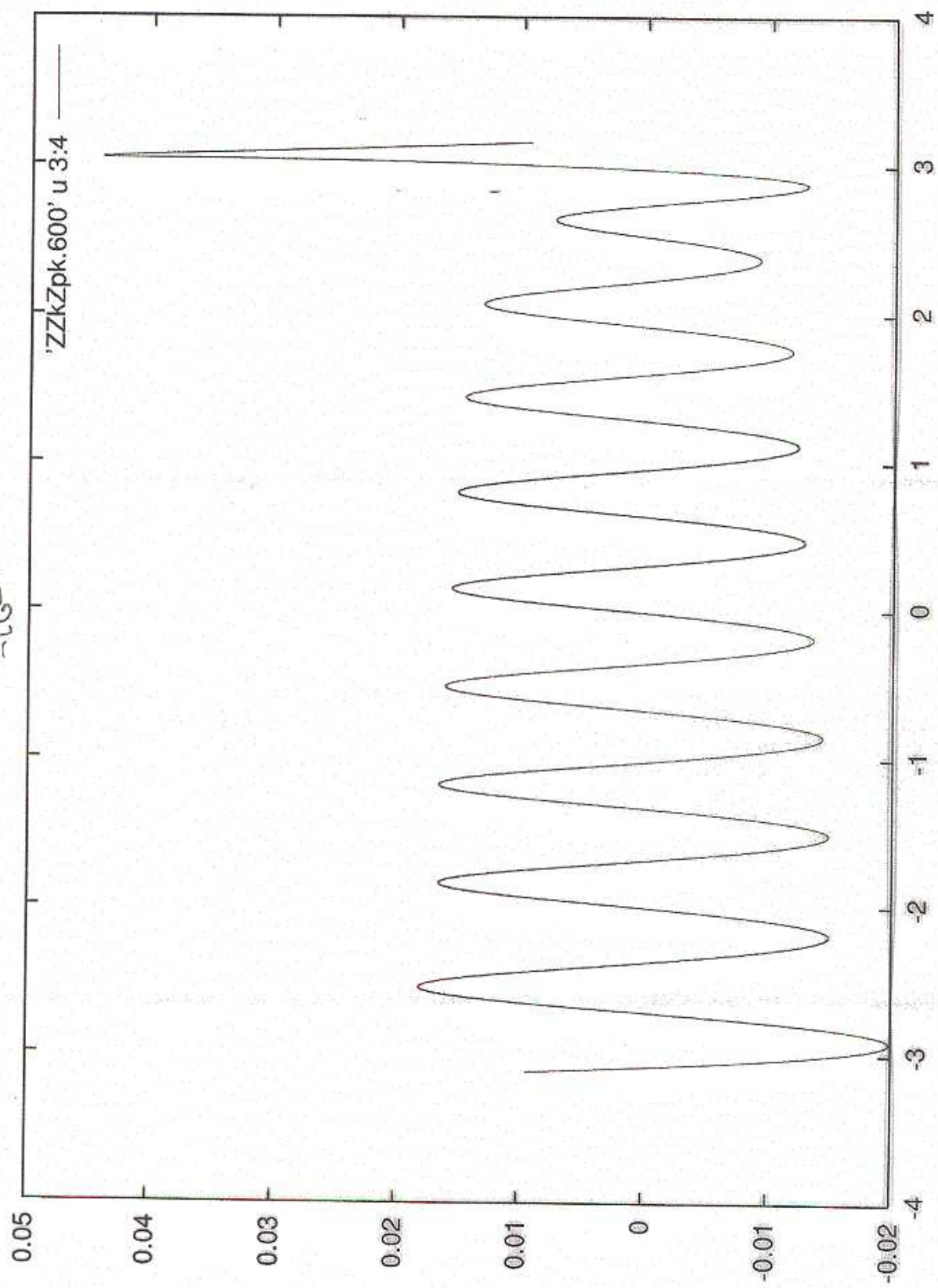
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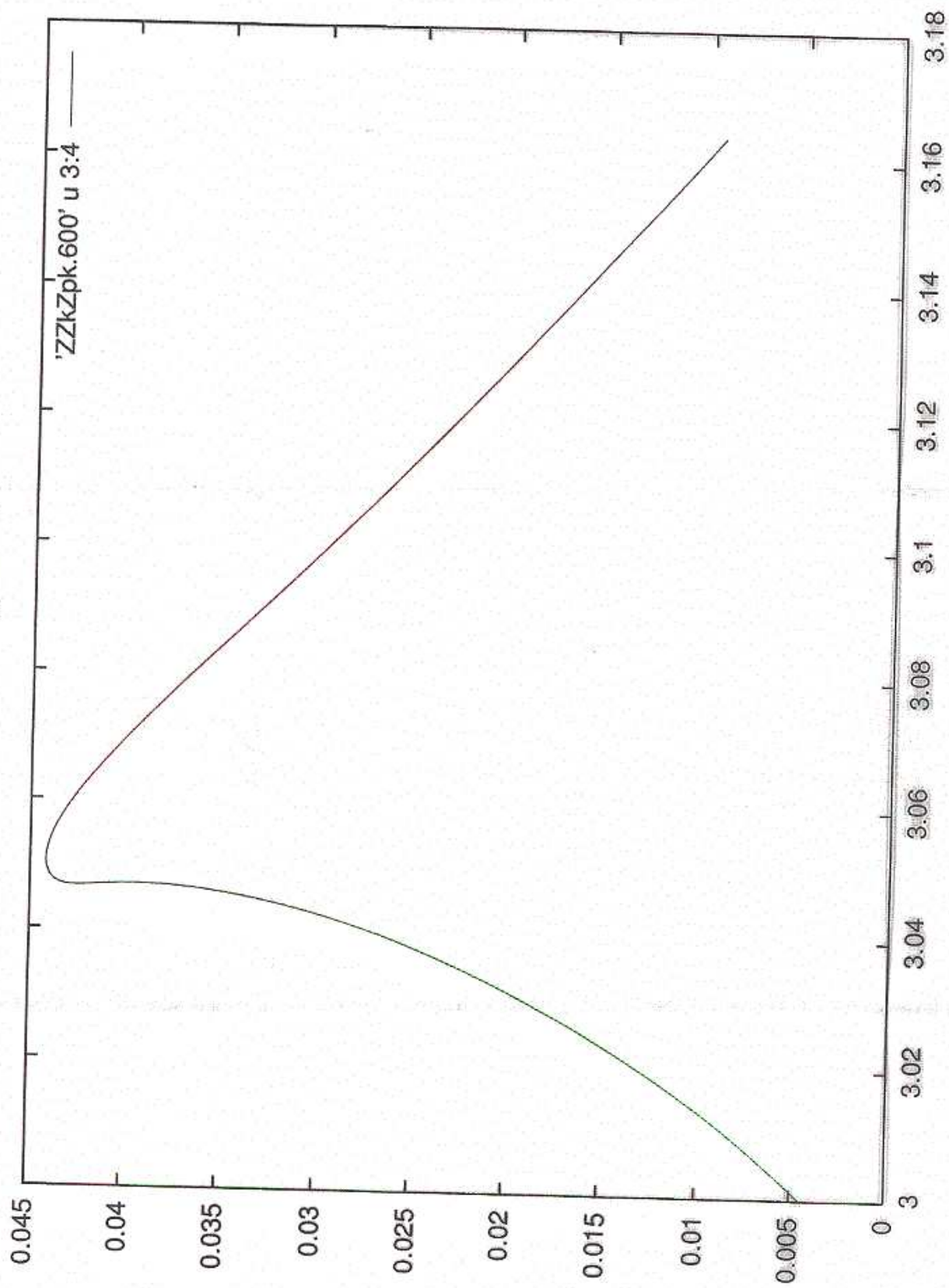
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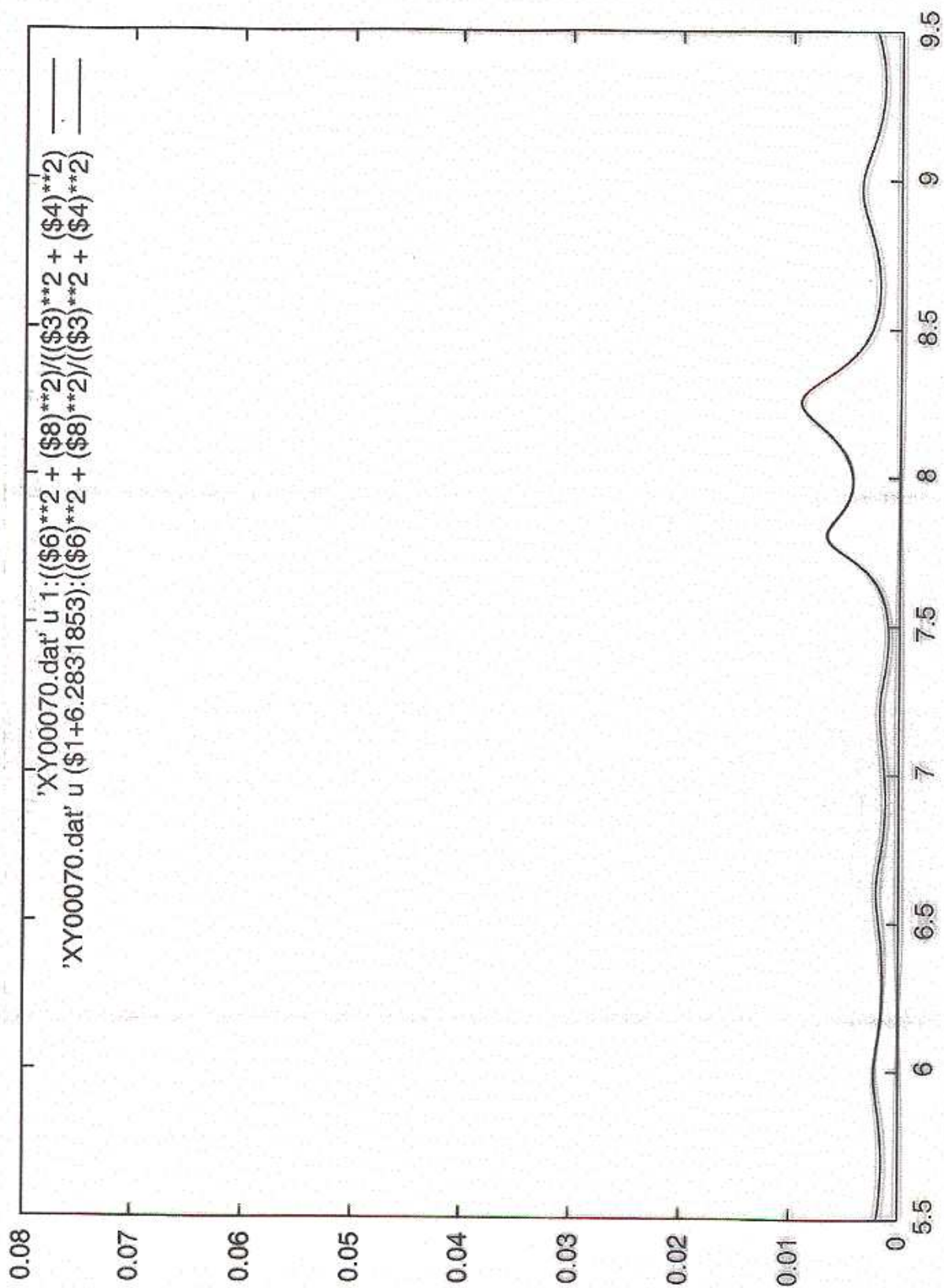
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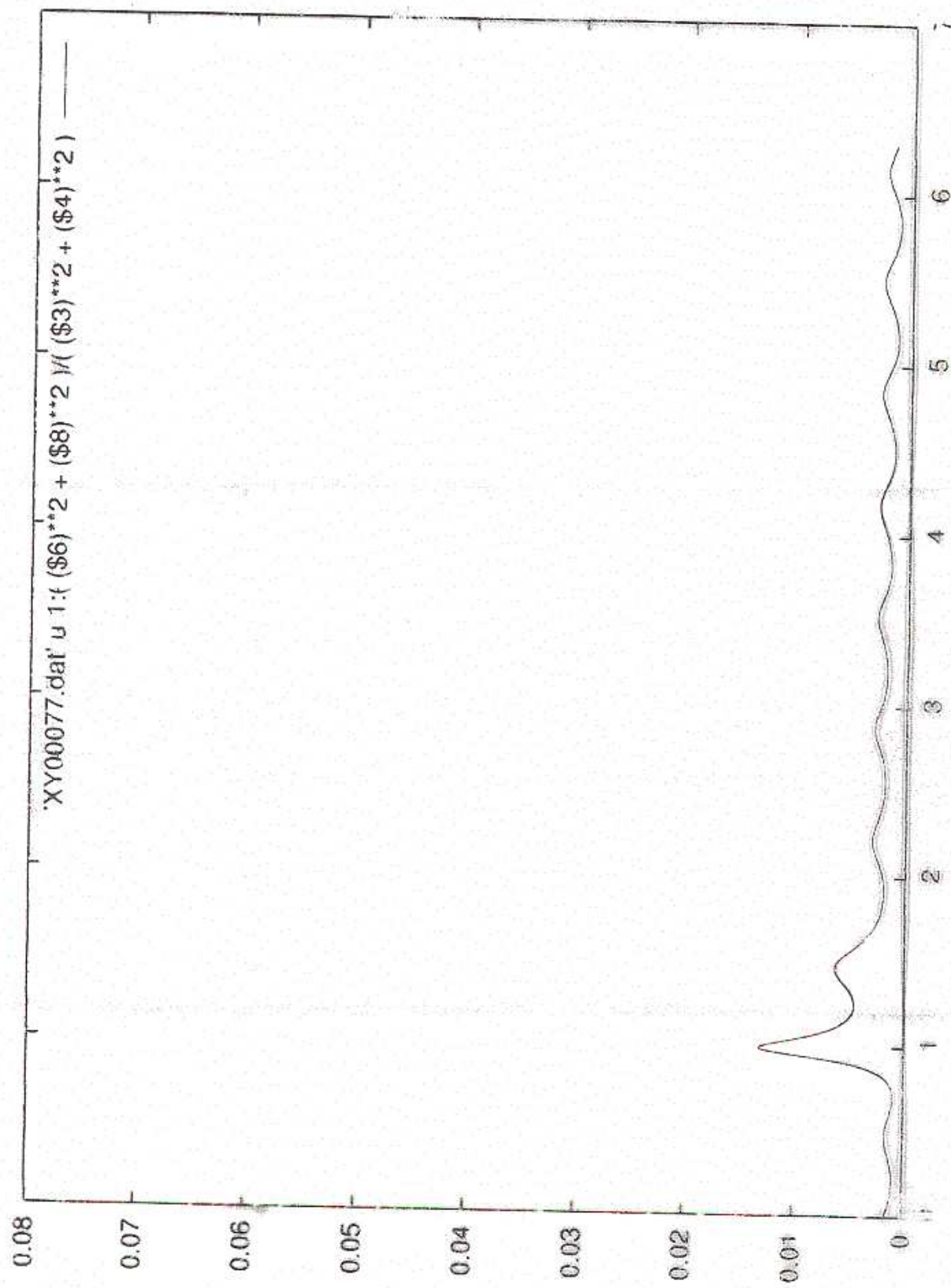
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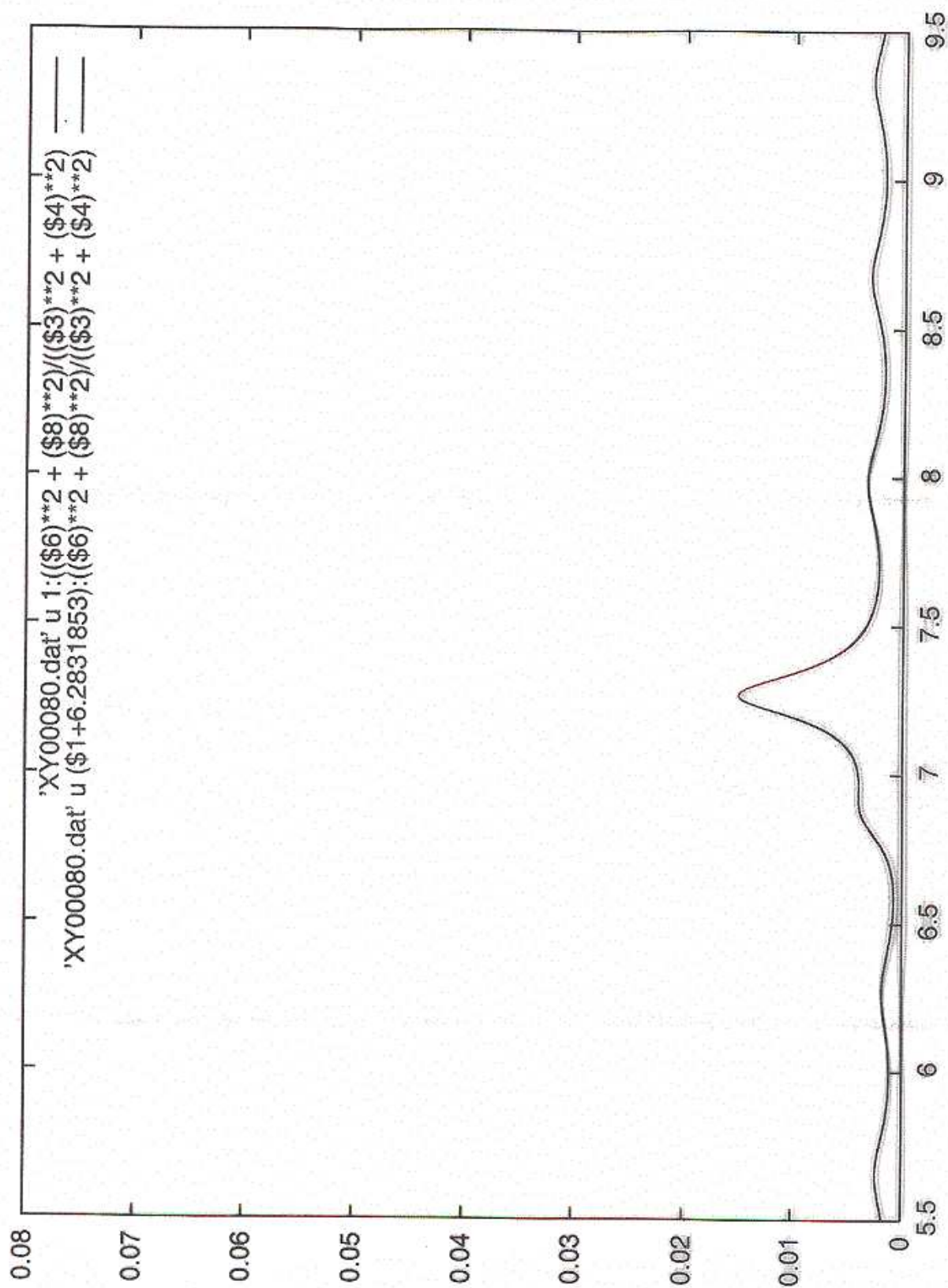
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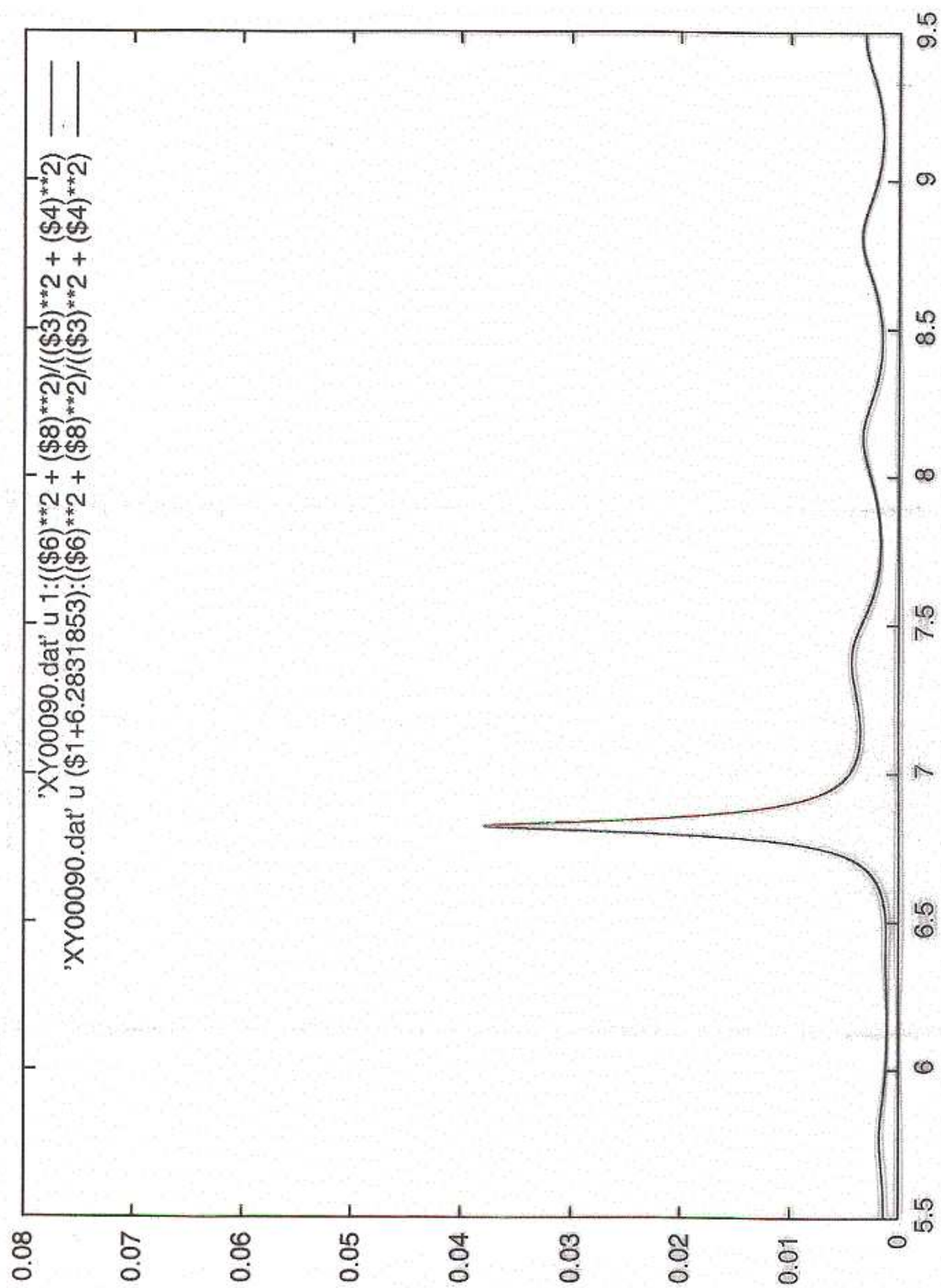
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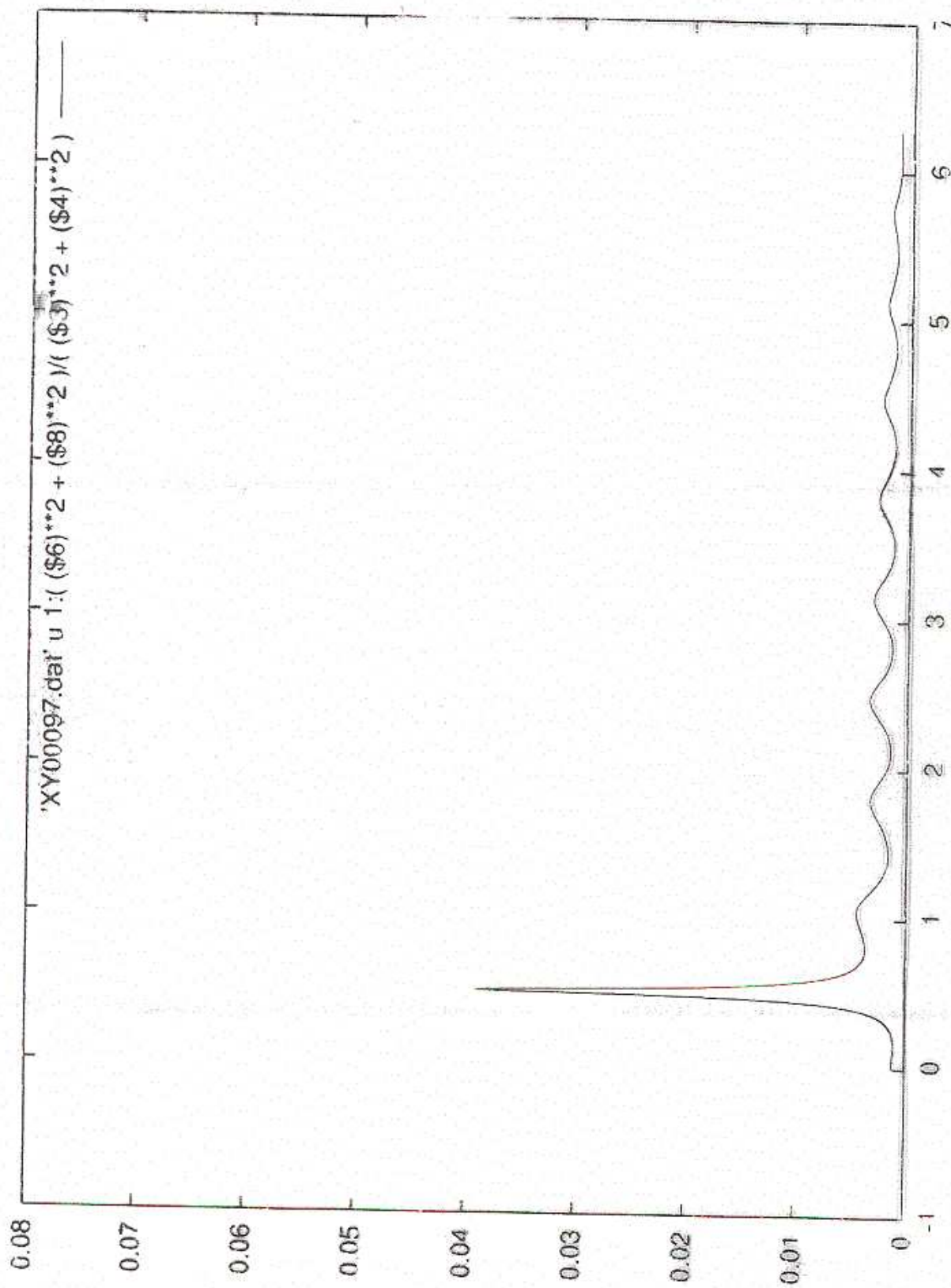
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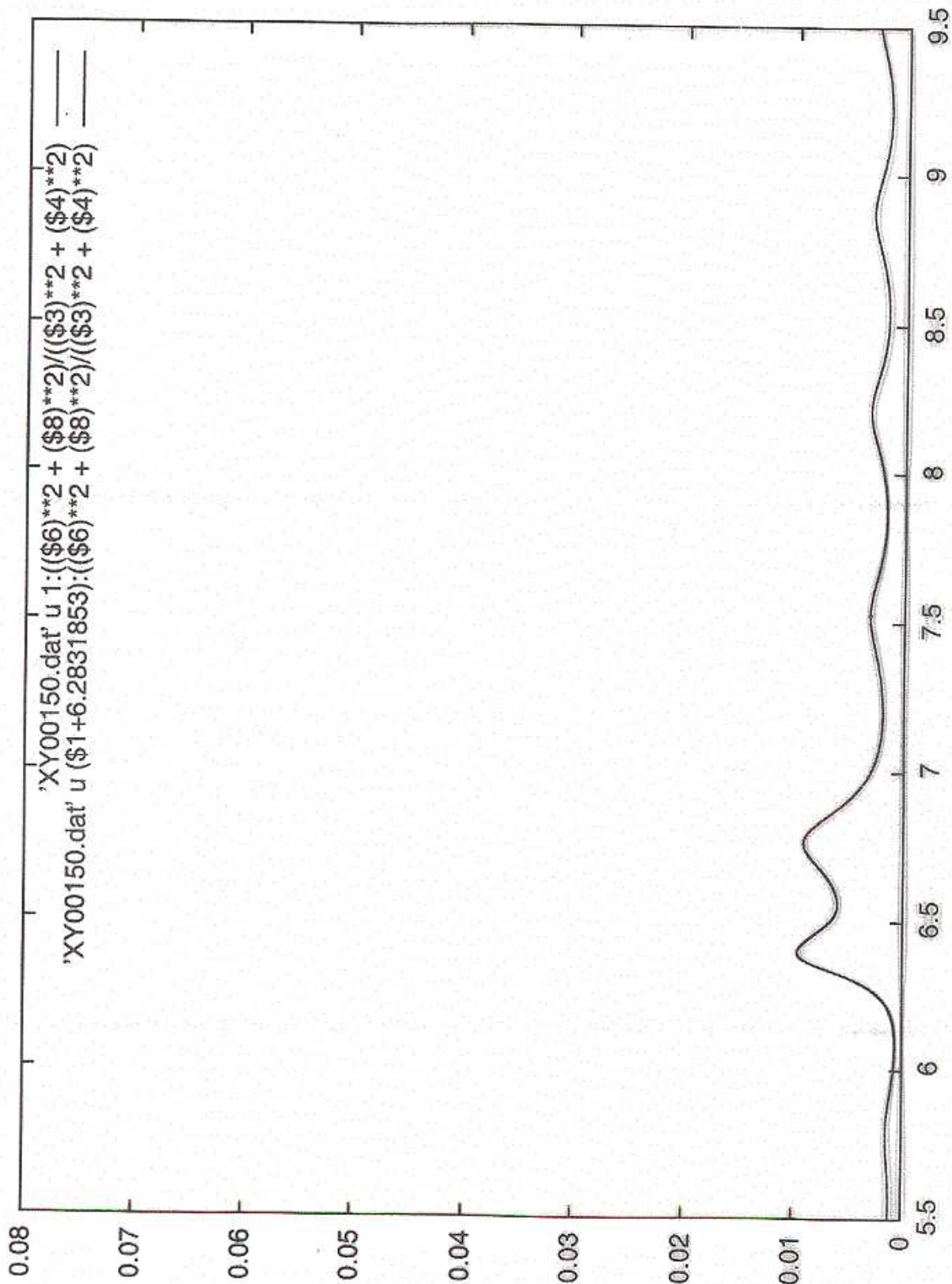
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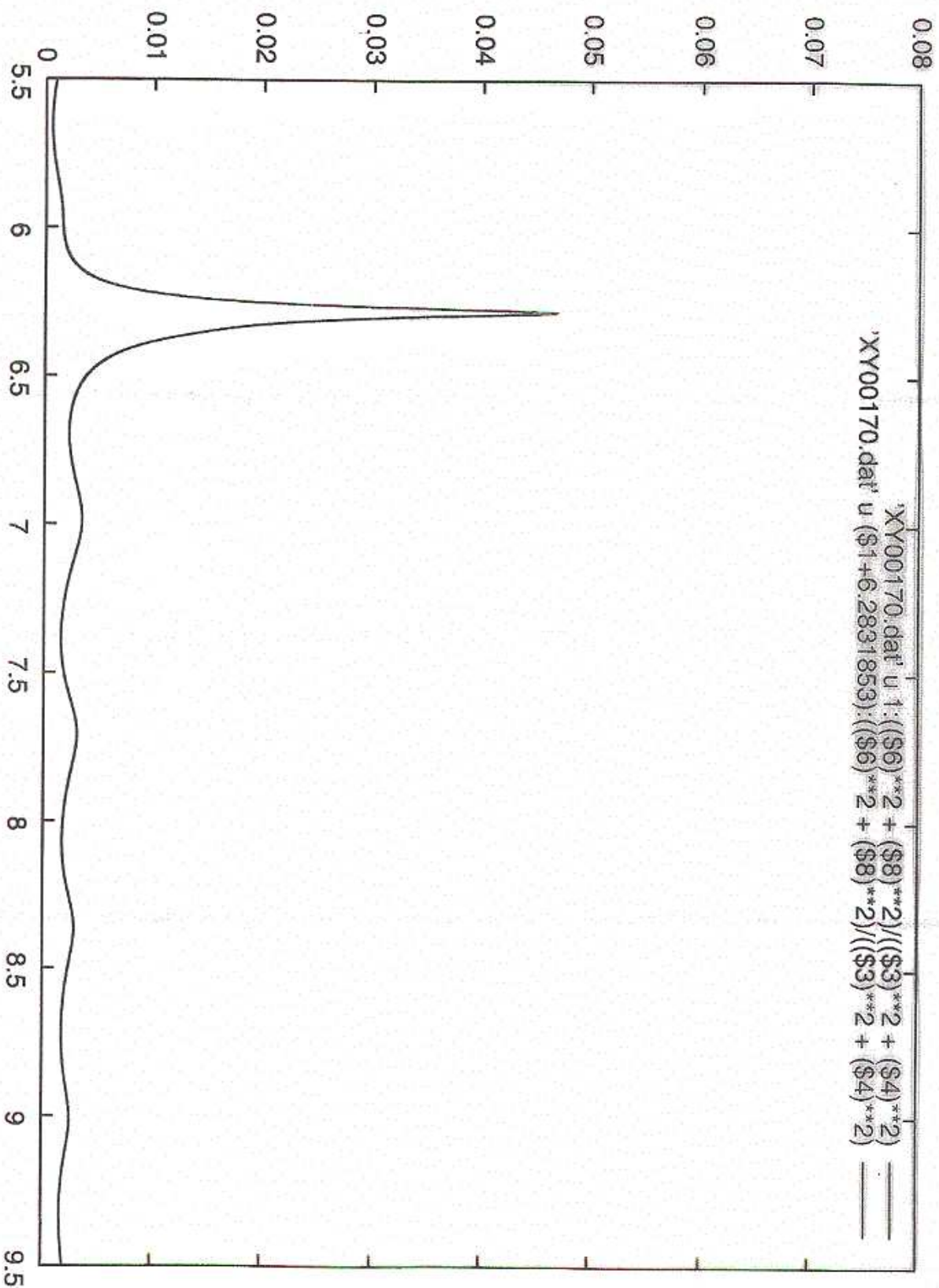
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