

# Exact Solutions of a Fully Nonlinear Two-Fluid Model

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- 1 Classical PDEs of Fluid Dynamics
- 2 The Two-Fluid Model
- 3 The Governing Equations
- 4 Some Properties of the CC Model
- 5 The ODE Governing Traveling Wave Solutions
- 6 Exact Solutions: Cnoidal and Solitary Traveling Waves
- 7 Exact Solutions: Cnoidal and Kink Traveling Waves
- 8 Discussion

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## Euler and Navier-Stokes equations

$$\rho_t + \operatorname{div}(\rho \mathbf{v}) = 0,$$

$$\rho(\mathbf{v}_t + (\mathbf{v} \cdot \nabla)\mathbf{v}) + \operatorname{grad} p = \mathbf{f} + \mu \Delta \mathbf{v}.$$

- ... add an *equation of state*.
- 1757 & 1822
- Velocity  $\mathbf{v}(t, \mathbf{x}) = (u, v, w)$
- Pressure  $p(t, \mathbf{x})$
- Density  $\rho(t, \mathbf{x})$
- Viscosity  $\mu$

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- Appropriate for the description of a wide range of physical phenomena...



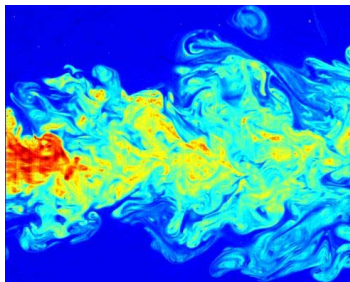


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- ... including turbulence.



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- Multiple open questions, of physical and mathematical nature (e.g., solution existence, regularity, stability...).
- **Direct numerical simulations**: high cost, low precision.
- Knowledge of **analytical properties** and any **exact or approximate solutions** is of importance.
- **Geometric reductions** & various **simplified models** are common.

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# Two Stratified Non-Mixing Fluids in a Horizontal Channel



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- A (1+1)-dimensional asymptotic model based on incompressible Euler equations.

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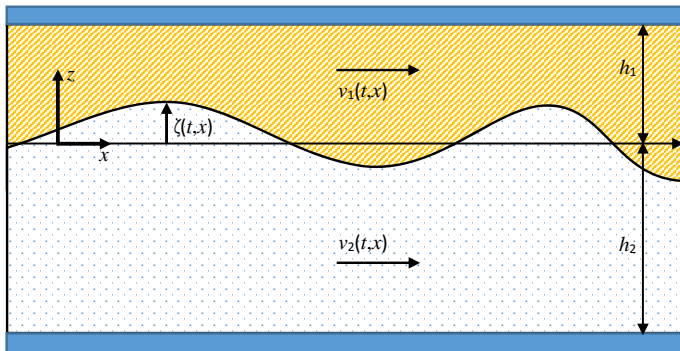


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- Reduces to shallow-water and KdV models in limiting cases.

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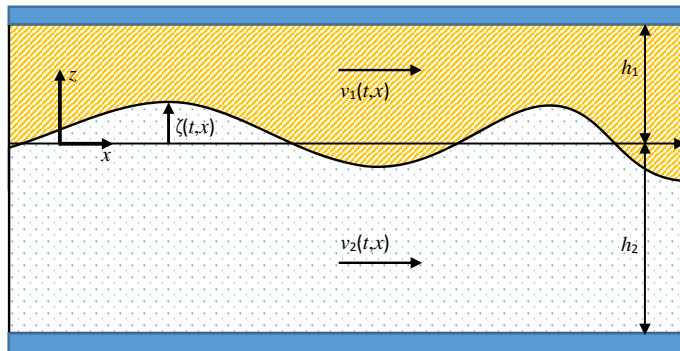
**Euler equations** of incompressible constant-density flow in gravity field, 3D

$$\mathbf{v}_t + (\mathbf{v} \cdot \nabla) \mathbf{v} = -\frac{1}{\rho} \text{grad } p - \mathbf{g},$$

$$\text{div } \mathbf{v} = 0, \quad \mathbf{g} = -g\mathbf{k}.$$

- Here  $\mathbf{v} = (u(t, \mathbf{x}), 0, w(t, \mathbf{x}))$ ;  $p = p(t, \mathbf{x})$ ;  $\rho = \text{const}$ .

# The Governing Equations



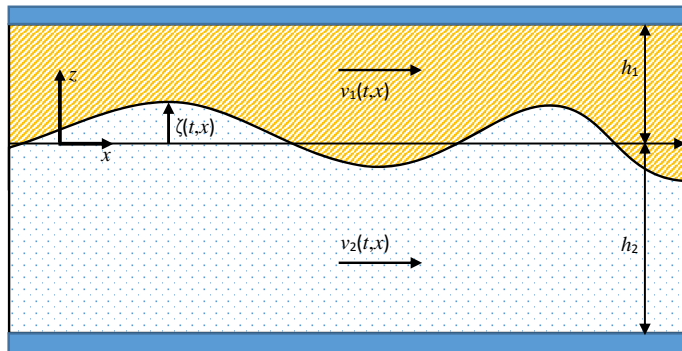
## Two-dimensional Euler equations in the $(x, z)$ -plane

$$u_x + w_z = 0,$$

$$u_t + uu_x + wu_z = -p_x/\rho,$$

$$w_t + uw_x + ww_z = -p_z/\rho - g.$$

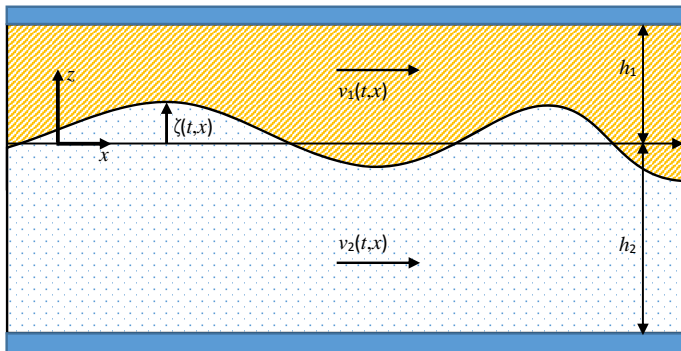
# The Governing Equations



## Boundary conditions

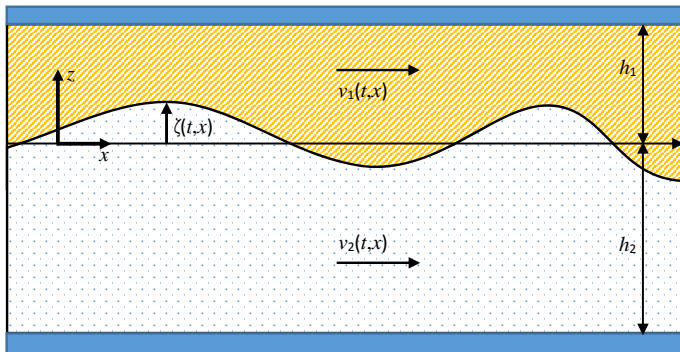
- No-leak:  $w_1(t, x, h_1) = w_2(t, x, -h_2) = 0$ .
- At the interface  $z = \zeta(t, x)$ :

$$\zeta_t + u_1 \zeta_x = w_1, \quad \zeta_t + u_2 \zeta_x = w_2, \quad p_1 = p_2.$$



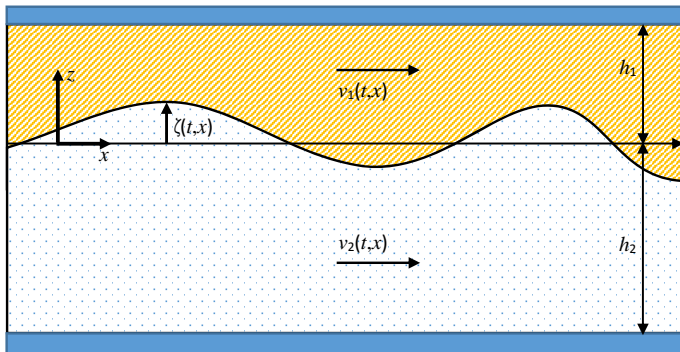
- Fluid depth  $\ll$  characteristic length:  $h_i/L = \epsilon \ll 1$ .
- Continuity equation  $\rightarrow w_i/u_i = O(h_i/L) = O(\epsilon) \ll 1$ .
- Finite-amplitude waves:  $\zeta \lesssim h_i$ .

$$u_i/U_0 = O(\zeta/h_i) = O(1), \quad U_0 = (gH)^{1/2}, \quad H = h_1 + h_2.$$



- Actual fluid layer thicknesses:  $\eta_1 = h_1 - \zeta$ ,  $\eta_2 = h_2 + \zeta$ .
- Layer-average (depth-mean) horizontal velocities:

$$v_1 = \frac{1}{\eta_1} \int_{\zeta}^{h_1} u_1(t, x, z) dz, \quad v_2 = \frac{1}{\eta_2} \int_{-h_2}^{\zeta} u_2(t, x, z) dz.$$



*The Choi-Camassa (CC) model:*

$$\eta_{it} + (\eta_i v_i)_x = 0, \quad i = 1, 2,$$

$$v_{it} + v_i v_{ix} + g \zeta_x = -\frac{P_x}{\rho_i} + \frac{1}{3\eta_i} (\eta_i^3 G_i)_x + O(\epsilon^4), \quad G_i \equiv v_{itx} + v_i v_{ixx} - (v_{ix})^2.$$



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Variables, unknowns, order

- (1+1) – dimensional.
- **Independent:**  $x, t$ .
- **Dependent:**  $v_1, v_2, P, \zeta$ .
- $\eta_1 = h_1 - \zeta, \eta_2 = h_2 + \zeta$ .
- 4 PDEs, two third-order, mixed space-time derivatives.

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Asymptotic horizontal velocity estimates

One can show that in terms of the mean velocity of each fluid layer, the corresponding horizontal velocities  $u_i(t, x, z)$  are given by

$$u_i(t, x, z) = v_i + \left( \frac{1}{6} \eta_i^2 - \frac{1}{2} (z \mp h_i)^2 \right) v_{i_{xx}} + O(\epsilon^4).$$

## The Choi-Camassa (CC) model:

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## An average velocity relationship

From the first two PDEs,

$$\frac{\partial}{\partial x} (\eta_1 v_1 + \eta_2 v_2) = 0, \quad \Rightarrow \quad \eta_1 v_1 + \eta_2 v_2 = (\eta_1 v_1 + \eta_2 v_2)|_{\pm\infty}.$$

- In the case of **no velocity shear** boundary condition,  $v_1|_{\pm\infty} = v_2|_{\pm\infty} = 0$ , one has

$$\frac{v_2}{v_1} = -\frac{\eta_1}{\eta_2}.$$

- We don't assume this is the case.

## The Choi-Camassa (CC) model:

$$\eta_{i_t} + (\eta_i v_i)_x = 0, \quad i = 1, 2,$$

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## Symmetry properties

- Translations and the Galilei group:

$$x^* = x + x_0 + Ct, \quad t^* = t + t_0, \quad (v_i)^* = v_i + C,$$

$$P^* = P + P_0(t, \eta_1 v_1 + \eta_2 v_2),$$

$$x_0, t_0, C = \text{const.}$$

- Time inversion:

$$x^* = x, \quad t^* = -t, \quad (v_i)^* = -v_i, \quad P^* = P.$$

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Two-dimensional Euler equations in the  $(x, z)$ -plane

$$u_x + w_z = 0,$$

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$$w_t + uw_x + ww_z = -p_z/\rho - g.$$

- $\rho = \rho_i, \quad i = 1, 2.$

- Choi and Camassa (1999): semi-numerical solitary wave solutions.

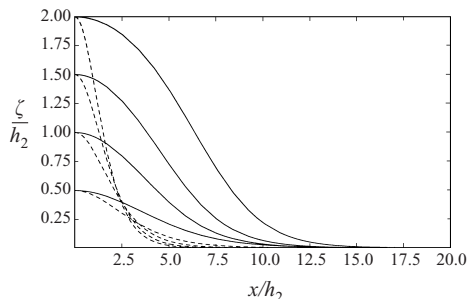


FIGURE 4. Solitary wave solutions (—) of (3.51) for  $\rho_1/\rho_2 = 0.63$ ,  $h_1/h_2 = 5.09$  and  $a/h_2 = (0.5, 1, 1.5, 2)$  compared with KdV solitary waves (---) of the same amplitude given by (3.39). Here and in the following figure of wave profiles, the waves are symmetric with respect to reflections  $X \rightarrow -X$  and only half of the wave profile is shown.

- Wave amplitude vs. effective wavelength:** CC model solutions provide a “better” agreement with Euler dynamics than, e.g., Korteweg - de Vries (KdV) solitons,

$$u_t + uu_x + u_{xxx} = 0.$$

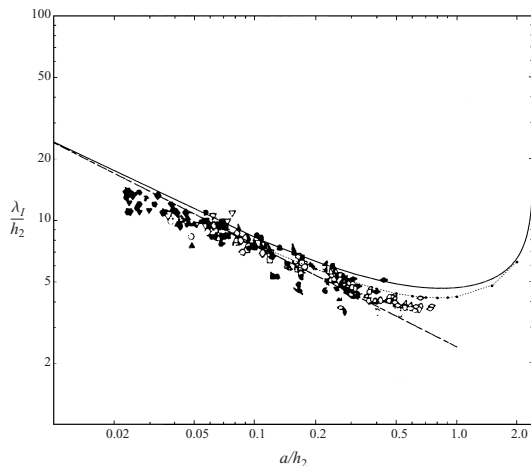


FIGURE 5. Effective wavelength  $\lambda_I$  versus wave amplitude  $a$  curves compared with experimental data (symbols, reproduced with permission from Cambridge University Press) by Koop & Butler (1981) for  $\rho_1/\rho_2 = 0.63$  and  $h_1/h_2 = 5.09$ : —, fully nonlinear theory given by (3.62); - - -, weakly nonlinear (KdV) theory given by (3.67);  $\cdots\cdots$ , numerical solutions of the full Euler equations by Grue *et al.* (1997).



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Old and new variables

- Original form: five constant physical parameters:  $g$ ,  $\rho_1$ ,  $\rho_2$ ,  $h_1$ ,  $h_2$ .
- Total channel depth:  $H = h_1 + h_2$ .
- Density ratio:  $S = \rho_1/\rho_2$ ,  $0 < S < 1$ .
- Relative depth of the top fluid level (dimensionless):

$$\hat{Z} = \frac{h_1 - \zeta}{H} \equiv \frac{\eta_1}{H}, \quad 0 < \hat{Z} < 1.$$

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Dimensionless forms of other variables

$$t = Q_t \hat{t}, \quad x = Q_h \hat{x}, \quad P(t, x) = Q_P \hat{P}(\hat{t}, \hat{x}), \quad v_i(t, x) = Q_i \hat{v}_i(\hat{t}, \hat{x}), \\ i = 1, 2,$$

where the scaling factors are chosen to remove most of the constant coefficients:

$$Q_h = H, \quad Q_t = \sqrt{\frac{H}{g}}, \quad Q_1 = Q_2 = \sqrt{gH}, \quad Q_P = \rho_1 g H.$$

The Choi-Camassa (CC) model:

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The dimensionless Miyata-Choi-Camassa system

$$\hat{Z}_{\hat{t}} + (\hat{Z} \hat{v}_1)_{\hat{x}} = 0, \quad \hat{Z}_{\hat{t}} + (\hat{Z} \hat{v}_2)_{\hat{x}} - (\hat{v}_2)_{\hat{x}} = 0,$$

$$\hat{v}_{1\hat{t}} + \hat{v}_1 \hat{v}_{1\hat{x}} - \hat{Z}_{\hat{x}} + \hat{P}_{\hat{x}} - \hat{Z} \hat{Z}_{\hat{x}} \hat{G}_1 - \frac{1}{3} \hat{Z}^2 \hat{G}_{1\hat{x}} = 0,$$

$$\hat{v}_{2\hat{t}} + \hat{v}_2 \hat{v}_{2\hat{x}} - \hat{Z}_{\hat{x}} + S \hat{P}_{\hat{x}} - \frac{1}{3} (1 - \hat{Z})^2 \hat{G}_{2\hat{x}} + (1 - \hat{Z}) \hat{Z}_{\hat{x}} \hat{G}_2 = 0,$$

$$\hat{G}_i \equiv \hat{v}_{i\hat{t}x} + \hat{v}_i \hat{v}_{i\hat{x}x} - (\hat{v}_{i\hat{x}})^2, \quad i = 1, 2.$$

- Loss of “symmetry” between layers (though there was *no actual symmetry!*)
- A single constitutive parameter:  $S$ .

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## Dimensionless Choi-Camassa PDEs:

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$$\hat{G}_i \equiv \hat{v}_i{}_{t\hat{x}} + \hat{v}_i\hat{v}_i{}_{\hat{x}\hat{x}} - (\hat{v}_i)_{\hat{x}}^2, \quad i = 1, 2.$$

## Traveling wave coordinate

- Point symmetry generator:

$$X = \hat{c} \frac{\partial}{\partial \hat{x}} + \frac{\partial}{\partial \hat{t}}.$$

- Dimensionless traveling wave coordinate and the ansatz:

$$\hat{r} = \hat{r}(t, x) = \hat{x} - \hat{c}\hat{t} + \hat{x}_0 = \frac{1}{H}(x - ct + x_0);$$

$$\hat{Z}, \hat{v}_1, \hat{v}_2, \hat{P} = \hat{Z}, \hat{v}_1, \hat{v}_2, \hat{P}(\hat{r}).$$

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## First two equations; velocity expressions

$$\hat{c}\hat{Z}' = (\hat{Z}\hat{v}_1)' = (\hat{Z}\hat{v}_2)' - \hat{v}_2', \quad \Rightarrow$$

$$\hat{v}_1 = \hat{c} + \frac{C_1}{\hat{Z}}, \quad \hat{v}_2 = \hat{c} + \frac{C_2}{1 - \hat{Z}}, \quad C_1, C_2 = \text{const.}$$

- Galilei invariance, WLOG  $\hat{c} = 0$ .

## Dimensionless Choi-Camassa PDEs:

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## Third equation; pressure

$$\hat{P} = \hat{P}_0 + \hat{Z} - \frac{C_1^2}{6\hat{Z}^2} \left( 2\hat{Z}\hat{Z}'' - (\hat{Z}')^2 + 3 \right), \quad \hat{P}_0 = \text{const.}$$

## Dimensionless Choi-Camassa PDEs:

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## Fourth equation: $\hat{v}_{2\hat{t}} + \dots = 0$

- 3rd-order, complicated-looking ODE for  $\hat{Z}(\hat{r})$ :  $E_4[\hat{Z}] = 0$ .
- Seek **integrating factors** (conservation law multipliers):  $\Lambda_k[\hat{Z}]E_4[\hat{Z}] = \frac{d}{d\hat{r}}\Phi_k[\hat{Z}]$ .
- Find two factors assuming  $\Lambda_k = \Lambda_k(\hat{r}, \hat{Z})$  (**GeM** symbolic software):

$$\Lambda_1 = \hat{Z}^{-3}(1 - \hat{Z})^{-3}, \quad \Lambda_2 = \hat{Z}^{-2}(1 - \hat{Z})^{-3}.$$



- Two respective **constants of motion (first integrals)**:

$$\begin{aligned}\Phi_1[\hat{Z}] &= -\frac{1}{2\hat{Z}^2(1-\hat{Z})^2} \left[ 2\hat{Z}(1-\hat{Z})(\alpha_1\hat{Z} + \alpha_0)\hat{Z}'' \right. \\ &\quad \left. + (\alpha_0(1-2\hat{Z}) - \alpha_1\hat{Z}^2) \left( 3 - (\hat{Z}')^2 \right) + 6(1-S)\hat{Z}^3(1-\hat{Z})^2 \right] \\ &= K_1 = \text{const},\end{aligned}$$

$$\begin{aligned}\Phi_2[\hat{Z}] &= -\frac{1}{2\hat{Z}(1-\hat{Z})^2} \left[ 2\hat{Z}(1-\hat{Z})(\alpha_1\hat{Z} + \alpha_0)\hat{Z}'' \right. \\ &\quad \left. + (\alpha_1\hat{Z}(1-2\hat{Z}) + \alpha_0(2-3\hat{Z})) \left( 3 - (\hat{Z}')^2 \right) + 3(1-S)\hat{Z}^3(1-\hat{Z})^2 \right] \\ &= K_2 = \text{const}.\end{aligned}$$

- Solve for  $\hat{Z}''$ ,  $\hat{Z}'$  in terms of  $\hat{Z}$ ; obtain a **1st-order autonomous ODE** on  $\hat{Z}$ .
- Here we denoted  $\alpha_0 = C_1^2 S$ ,  $\alpha_1 = C_2^2 - \alpha_0$ .

## The final ODE:

$$(\hat{Z}')^2 = \frac{A_4 \hat{Z}^4 + A_3 \hat{Z}^3 + A_2 \hat{Z}^2 + A_1 \hat{Z} + A_0}{\alpha_1 \hat{Z} + \alpha_0} =: Q(\hat{Z})$$

- Relationships between parameters:

$$A_4 = 3(1 - S), \quad A_3 = 2K_1 - A_4,$$

$$A_2 = -2(K_1 + K_2), \quad A_1 = 2K_2 + 3\alpha_1, \quad A_0 = 3\alpha_0.$$

- Four independent constant parameters. For example, one may choose

$$\alpha_0 \geq 0, \quad \alpha_1 \geq -\alpha_0, \quad A_2, A_3 \in \mathbb{R}$$

as arbitrary constants. Then

$$A_1 = 3\alpha_1 - (A_2 + A_3 + A_4), \quad \alpha_0 + \alpha_1 \geq 0, \quad A_4 > 0.$$

## The final ODE:

$$(\hat{Z}')^2 = \frac{A_4 \hat{Z}^4 + A_3 \hat{Z}^3 + A_2 \hat{Z}^2 + A_1 \hat{Z} + A_0}{\alpha_1 \hat{Z} + \alpha_0} =: Q(\hat{Z})$$

- The above ODE has not been generally studied.
- **Implicit solution** – not so practical:

$$\pm \int^{\hat{Z}} Q(s)^{-1/2} ds = r - r_0,$$

- Transformation  $Y(\hat{r}) = (\hat{Z} - \alpha_0/\alpha_1)^{-1}$  maps the above ODE to an ODE with the 5th-degree **polynomial right-hand side**

$$(Y')^2 = \frac{A_0}{\alpha_1} Y^5 + \frac{A_1}{\alpha_1} Y^4 + \frac{A_2}{\alpha_1} Y^3 + \frac{A_3}{\alpha_1} Y^2 + \frac{A_4}{\alpha_1} Y.$$

- If  $\alpha_1 = 0$ , 4th-degree **polynomial right-hand side**.

## The final ODE:

$$(\hat{Z}')^2 = \frac{A_4 \hat{Z}^4 + A_3 \hat{Z}^3 + A_2 \hat{Z}^2 + A_1 \hat{Z} + A_0}{\alpha_1 \hat{Z} + \alpha_0} =: Q(\hat{Z})$$

## Classical ODEs with polynomial right-hand side:

- Weierstrass ODE (cubic RHS)  $\rightarrow$  Weierstrass function  $\wp()$ ;
- KdV reduction (cubic RHS)  $\rightarrow$   $\text{sech}^2()$ ;
- Jacobi elliptic ODEs (4th degree polynomial RHS)  
 $\rightarrow$  Jacobi elliptic functions  $\text{cn}(), \text{sn}(), \text{dn}()$ .

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The ODE family:

$$(\hat{Z}')^2 = \frac{A_4 \hat{Z}^4 + A_3 \hat{Z}^3 + A_2 \hat{Z}^2 + A_1 \hat{Z} + A_0}{\alpha_1 \hat{Z} + \alpha_0}$$

- The following theorem is proven by a direct substitution.

## The ODE family:

$$(\hat{Z}')^2 = \frac{A_4 \hat{Z}^4 + A_3 \hat{Z}^3 + A_2 \hat{Z}^2 + A_1 \hat{Z} + A_0}{\alpha_1 \hat{Z} + \alpha_0}$$

## Theorem

The above family of ODEs admits exact solutions in the form

$$\hat{Z}(\hat{r}) = B_1 \operatorname{sn}^2(\gamma \hat{r}, k) + B_2,$$

for arbitrary constants  $k, B_1, B_2$ . The remaining constants  $\gamma$  and  $\alpha_{1,2}$  are given by one of the following relationships.

- Case 1:

$$\alpha_0 = -\alpha_1 = \frac{A_4 B_2}{3k^2} (B_1 + B_2)(B_1 + B_2 k^2), \quad \gamma^2 = \frac{A_4 B_1}{4k^2 \alpha_1};$$

## The ODE family:

$$(\hat{Z}')^2 = \frac{A_4 \hat{Z}^4 + A_3 \hat{Z}^3 + A_2 \hat{Z}^2 + A_1 \hat{Z} + A_0}{\alpha_1 \hat{Z} + \alpha_0}$$

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for arbitrary constants  $k, B_1, B_2$ . The remaining constants  $\gamma$  and  $\alpha_{1,2}$  are given by one of the following relationships.

- Case 2:

$$\alpha_0 = 0, \quad \alpha_1 = -\frac{A_4}{3k^2}(B_2 - 1)(B_1 + B_2 - 1)(B_1 + k^2(B_2 - 1)), \quad \gamma^2 = \frac{A_4 B_1}{4k^2 \alpha_1}.$$



## The ODE family:

$$(\hat{Z}')^2 = \frac{A_4 \hat{Z}^4 + A_3 \hat{Z}^3 + A_2 \hat{Z}^2 + A_1 \hat{Z} + A_0}{\alpha_1 \hat{Z} + \alpha_0}$$

## Theorem

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$$\hat{Z}(\hat{r}) = B_1 \operatorname{sn}^2(\gamma \hat{r}, k) + B_2,$$

for arbitrary constants  $k, B_1, B_2$ . The remaining constants  $\gamma$  and  $\alpha_{1,2}$  are given by one of the following relationships.

- Natural choice:  $B_2 = \frac{h_1}{H} - B_1$ . Then the dimensional interface displacement is

$$\zeta(x, t) = HB_1 \operatorname{cn}^2(\gamma \hat{r}(x, t), k).$$

- Cnoidal traveling wave:  $\hat{Z}(\hat{r}) = B_1 \operatorname{sn}^2(\gamma \hat{r}, k) + B_2$ .

## Exact Traveling Wave Solutions: (A) Cnoidal and Solitary Waves

- Cnoidal traveling wave:  $\hat{Z}(\hat{r}) = B_1 \operatorname{sn}^2(\gamma \hat{r}, k) + B_2$ .
- Layer-average velocities, **Case 1**:

$$v_1(x, t) = \sqrt{gH} \left( \hat{c} \pm \frac{\sqrt{\alpha_0/S}}{B_1 \operatorname{sn}^2(\gamma \hat{r}(x, t), k) + B_2} \right), \quad v_2(x, t) = \hat{c} \sqrt{gH} = \text{const},$$

- Cnoidal traveling wave:  $\hat{Z}(\hat{r}) = B_1 \operatorname{sn}^2(\gamma \hat{r}, k) + B_2$ .
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- Layer-average velocities, **Case 2:**

$$v_1(x, t) = \hat{c} \sqrt{gH} = \text{const}, \quad v_2(x, t) = \sqrt{gH} \left( \hat{c} \pm \frac{\sqrt{\alpha_1}}{1 - B_1 \operatorname{sn}^2(\gamma \hat{r}(x, t), k) - B_2} \right).$$

- Cnoidal traveling wave:  $\hat{Z}(\hat{r}) = B_1 \operatorname{sn}^2(\gamma \hat{r}, k) + B_2$ .
- Layer-average velocities, **Case 1:**

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- Layer-average velocities, **Case 2:**

$$v_1(x, t) = \hat{c} \sqrt{gH} = \text{const}, \quad v_2(x, t) = \sqrt{gH} \left( \hat{c} \pm \frac{\sqrt{\alpha_1}}{1 - B_1 \operatorname{sn}^2(\gamma \hat{r}(x, t), k) - B_2} \right).$$

- Signs can be chosen independently.

- Cnoidal traveling wave:  $\hat{Z}(\hat{r}) = B_1 \operatorname{sn}^2(\gamma \hat{r}, k) + B_2$ .
- Layer-average velocities, **Case 1**:

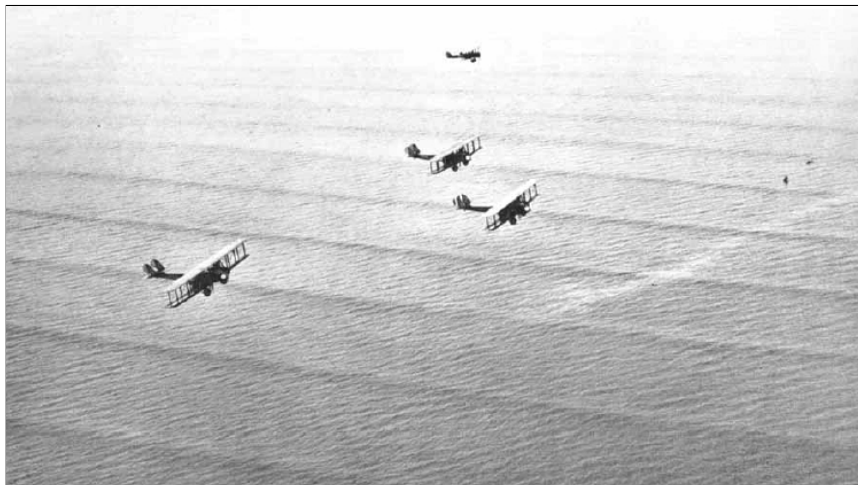
$$v_1(x, t) = \sqrt{gH} \left( \hat{c} \pm \frac{\sqrt{\alpha_0/S}}{B_1 \operatorname{sn}^2(\gamma \hat{r}(x, t), k) + B_2} \right), \quad v_2(x, t) = \hat{c} \sqrt{gH} = \text{const},$$

- Layer-average velocities, **Case 2**:

$$v_1(x, t) = \hat{c} \sqrt{gH} = \text{const}, \quad v_2(x, t) = \sqrt{gH} \left( \hat{c} \pm \frac{\sqrt{\alpha_1}}{1 - B_1 \operatorname{sn}^2(\gamma \hat{r}(x, t), k) - B_2} \right).$$

- Signs can be chosen independently.
- Pressure: from appropriate formula that uses  $\hat{Z}(\hat{r})$ .

- Cnoidal waves in nature:



- $\operatorname{sn}(x, k)$ ,  $\operatorname{cn}(x, k)$ ,  $\operatorname{dn}(x, k)$ ;  $0 \leq k \leq 1$ .
- Doubly periodic meromorphic functions on the complex plane.
- Related to elliptic integrals, elliptic curves.
- Can be defined as solutions of special ODEs.  
E.g.,  $y = \operatorname{sn}(x + c, k)$  is a general solution of

$$\left(\frac{dy}{dx}\right)^2 = (1 - y^2)(1 - k^2 y^2).$$

- Identities, e.g.,

$$\operatorname{sn}^2(x, k) + \operatorname{cn}^2(x, k) = 1; \quad \frac{d}{dx} \operatorname{sn}(x, k) = \operatorname{cn}(x, k) \operatorname{dn}(x, k).$$

- Limits:

$$\lim_{k \rightarrow 0^+} \operatorname{sn}(x, k) = \sin x; \quad \lim_{k \rightarrow 1^-} \operatorname{sn}(x, k) = \tanh x;$$

$$\lim_{k \rightarrow 0^+} \operatorname{cn}(x, k) = \cos x; \quad \lim_{k \rightarrow 1^-} \operatorname{cn}(x, k) = \frac{1}{\cosh x}.$$



- Spatial period (**wavelength**) of the elliptic sine  $\operatorname{sn}(x, k)$ :

$$\tau = \frac{2\pi}{\operatorname{AGM}(1, \sqrt{1-k^2})},$$

$\operatorname{AGM}(a, b)$  denoting the **Gauss' algebraic-geometric mean** of  $a, b$ .

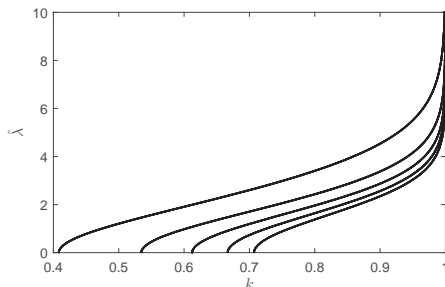
- $a_1 = \sqrt{ab}, \quad b_1 = (a + b)/2,$
- $a_2 = \sqrt{a_1 b_1}, \quad b_2 = (a_1 + b_1)/2,$
- ...
- $\lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} b_n = \operatorname{AGM}(a, b).$

## Periods of Cnoidal Wave Solutions

- Wavelength of the cnoidal traveling wave  $\zeta(x, t) = HB_1 \operatorname{cn}^2\left(\gamma \frac{x - ct}{H}, k\right)$ :

$$\hat{\lambda} = \frac{\pi}{\gamma \operatorname{AGM}(1, \sqrt{1 - k^2})}, \quad \lambda = H\hat{\lambda}.$$

- $\gamma, k$  are related.
- $\lim_{k \rightarrow 1^-} \hat{\lambda} = +\infty$ .
- Dimensionless wavelength  $\hat{\lambda}$  as a function of  $k$ , for different  $B_1$ :



- Sample exact solution parameters and wavelengths for the exact periodic cnoidal wave solutions:

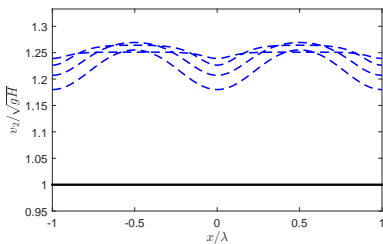
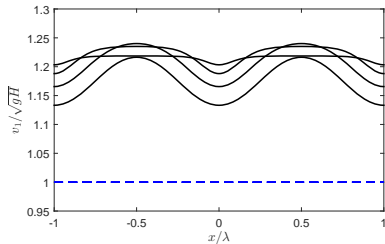
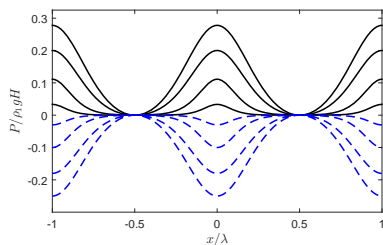
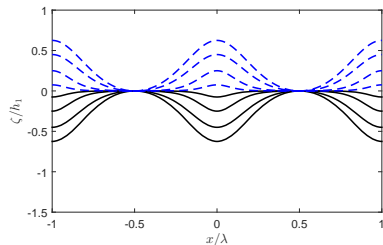
$$\hat{c} = 1, \quad S = 0.9, \quad x_0 = t = 0,$$

$$h_1 = 0.4 \text{ m}, \quad h_2 = 0.6 \text{ m}, \quad H = 1 \text{ m}, \quad g = 9.8 \text{ m/s}^2.$$

Case	$k$	$B_1$	$\lambda$ , m	$\epsilon = H/\lambda$
1	0.9990	-0.0300	15.7055	0.0637
2	0.9990	0.0300	90.4410	0.0111
1	0.9900	-0.1000	6.8466	0.1461
2	0.9900	0.1000	22.0327	0.0454
1	0.9000	-0.1800	3.2188	0.3107
2	0.9000	0.1800	7.1438	0.1400
1	0.8000	-0.2500	1.9146	0.5223
2	0.8000	0.2500	3.1912	0.3134
1	0.9900	-0.2500	5.2898	0.1890

# Cnoidal Waves – Sample Plots

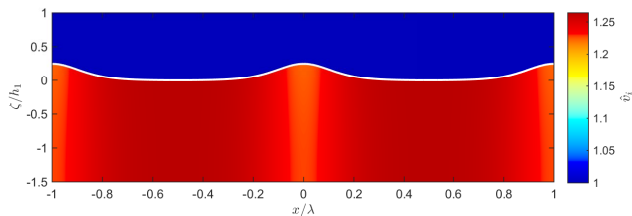
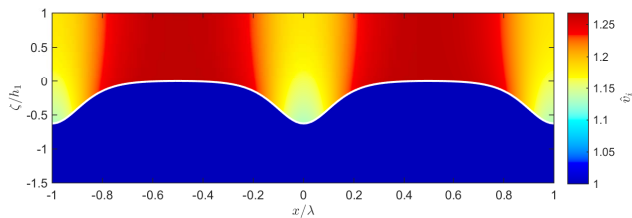
- **Case 1:** solid black, negative amplitude. **Case 2:** dashed blue, positive amplitude.



# Cnoidal Waves – Sample Plots

Flood diagrams for the right-propagating cnoidal wave solutions:

- **Case 1:**  $k = 0.99$ ,  $B_1 = -0.25$ .
- **Case 2:**  $k = 0.99$ ,  $B_1 = 0.1$ .



- For  $k = 1$ , obtain solitary wave solutions (different in Cases 1,2):

$$\hat{Z}(\hat{r}) = (B_1 + B_2) - B_1 \cosh^{-2}(\gamma \hat{r}).$$

In particular, under the natural choice  $B_2 = \frac{h_1}{H} - B_1$ , one has

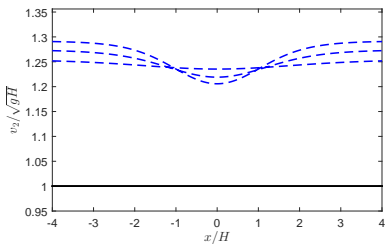
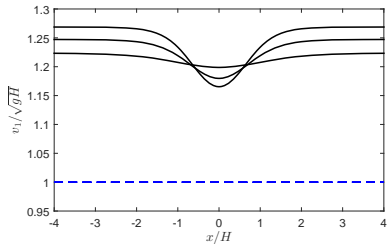
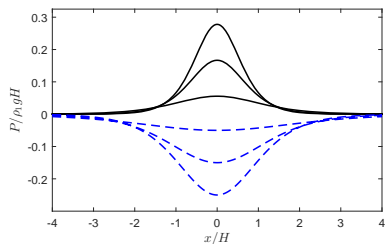
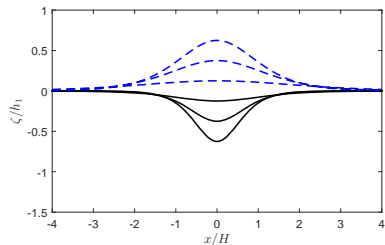
$$\zeta(x, t) = HB_1 \cosh^{-2}\left(\gamma \frac{x - ct}{H}\right).$$

- Characteristic spike width:

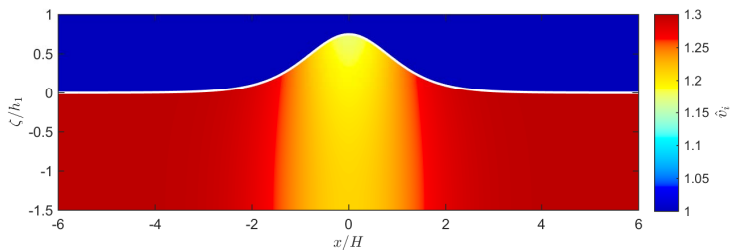
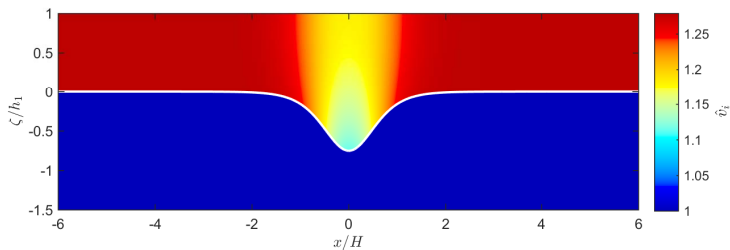
$$\lambda_s = \frac{H}{\gamma(B_1, B_2)}.$$

- Depression-type waves: Case 1,  $B_1 < 0$ .
- Elevation-type waves: Case 2,  $B_1 > 0$ .

- **Case 1:** solid black, depression-type. **Case 2:** dashed blue, elevation-type.



- Flood diagrams for the right-propagating solitary waves:  $B_1 = \pm 0.3$ .





## Solitary Waves – Velocity Shear?

- Interface displacement:  $\zeta(x, t) = HB_1 \cosh^{-2} \left( \gamma \frac{x - ct}{H} \right)$ .
- Physical conditions:  $-h_2 < HB_1 < h_1$ .
- The dimensionless **velocity shear** values at infinity  $|\Delta \hat{v}|_\infty = |\hat{v}_1 - \hat{v}_2|_{x=\pm\infty}$ :

$$|\Delta \hat{v}|_\infty^{(1)} = \sqrt{\frac{1-S}{S} \left( \frac{h_1}{H} - B_1 \right)} \neq 0,$$

$$|\Delta \hat{v}|_\infty^{(2)} = \sqrt{(1-S) \left( \frac{h_2}{H} + B_1 \right)} \neq 0.$$

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The ODE family:

$$(\hat{Z}')^2 = \frac{A_4 \hat{Z}^4 + A_3 \hat{Z}^3 + A_2 \hat{Z}^2 + A_1 \hat{Z} + A_0}{\alpha_1 \hat{Z} + \alpha_0}$$

- The following theorem is also proven by a direct substitution.

## Theorem

The above family of ODEs admits exact solutions in the form

$$\hat{Z}(\hat{r}) = \frac{B_1}{\operatorname{sn}(\gamma \hat{r}, k) + B_2}$$

for arbitrary constants  $B_1, B_2, S$ . The remaining constants  $\gamma, k$  and  $\alpha_{1,2}$  are given by one of the following relationships.

- Case 1:

$$\alpha_0 = -\alpha_1 = -\frac{A_4 B_1^3}{6B_2(1 - B_2^2)},$$

$$\gamma^2 = \frac{3B_2^2}{B_1^2}, \quad k^2 = \frac{(1 - (B_1 - B_2)^2)}{B_2(2B_1 - B_2)(B_1^2 + (B_1 - B_2)^2) + (B_1 - B_2)^2}.$$

- Here  $\alpha_0 + \alpha_1 = C_2 = 0$ , hence the mean velocity of the bottom layer  $v_2(t, x) = \text{const.}$

## Theorem

The above family of ODEs admits exact solutions in the form

$$\hat{Z}(\hat{r}) = \frac{B_1}{\operatorname{sn}(\gamma \hat{r}, k) + B_2}$$

for arbitrary constants  $B_1, B_2, S$ . The remaining constants  $\gamma, k$  and  $\alpha_{1,2}$  are given by one of the following relationships.

- **Case 2:**

$$\alpha_0 = 0, \quad \alpha_1 = \frac{A_4(2B_2 - B_1)(1 - (B_1 - B_2)^2)}{6B_2(1 - B_2^2)},$$

$$\gamma^2 = \frac{3B_1B_2^2}{(2B_2 - B_1)(1 - (B_1 - B_2)^2)}, \quad k^2 = B_2^{-2}.$$

- Here  $\alpha_0 = C_1 = 0$ , which yields a constant mean velocity of the top layer,  $v_1(t, x) = \text{const.}$

## Theorem

The above family of ODEs admits exact solutions in the form

$$\hat{Z}(\hat{r}) = \frac{B_1}{\operatorname{sn}(\gamma \hat{r}, k) + B_2}$$

for arbitrary constants  $B_1, B_2, S$ . The remaining constants  $\gamma, k$  and  $\alpha_{1,2}$  are given by one of the following relationships.

- Case 3:

$$\alpha_0 = \frac{A_4 B_1^3}{3(1 - B_2^2)} \frac{1 - (B_1 - B_2)^2}{B_2(4B_1^2 - 5B_1 B_2 + 2B_2^2) - 2B_2 + B_1}, \quad \alpha_1 = 0,$$

$$\gamma^2 = \frac{3}{B_1^2} \frac{B_2(2B_1 - B_2)(B_1^2 + (B_1 - B_2)^2) + (B_1 - B_2)^2}{1 - (B_1 - B_2)^2}, \quad k^2 = \gamma^{-2}.$$

- For this case, both mean horizontal velocities are non-constant.

- Cnoidal traveling wave:  $\hat{Z}(\hat{r}) = \frac{B_1}{\text{sn}(\gamma \hat{r}, k) + B_2}$ .

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- Layer-average velocities and pressure: same formulas as before, through  $\hat{Z}(\hat{r})$ .



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- Layer-average velocities and pressure: same formulas as before, through  $\hat{Z}(\hat{r})$ .
- Dimensionless and dimensional **wavelength**:

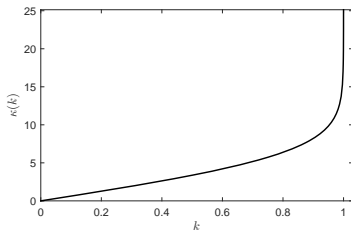
$$\hat{\lambda} = \frac{2\pi}{\gamma \text{AGM}(1, \sqrt{1-k^2})}, \quad \lambda = H\hat{\lambda}.$$

- Cnoidal traveling wave:  $\hat{Z}(\hat{r}) = \frac{B_1}{\text{sn}(\gamma \hat{r}, k) + B_2}$ .
- Layer-average velocities and pressure: same formulas as before, through  $\hat{Z}(\hat{r})$ .
- Dimensionless and dimensional **wavelength**:

$$\hat{\lambda} = \frac{2\pi}{\gamma \text{AGM}(1, \sqrt{1-k^2})}, \quad \lambda = H\hat{\lambda}.$$

- In **Case 3**,  $k = 1/\gamma$ , and

$$\hat{\lambda}(k) = 2\pi k / \text{AGM}(1, \sqrt{1-k^2}), \quad \lim_{k \rightarrow 1^-} \hat{\lambda} = +\infty.$$



- Case 3, sample parameters and wavelengths for the second cnoidal solution family:

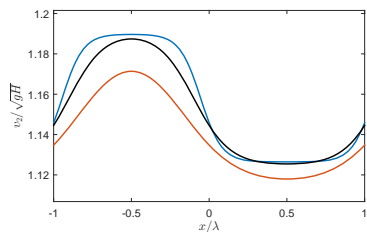
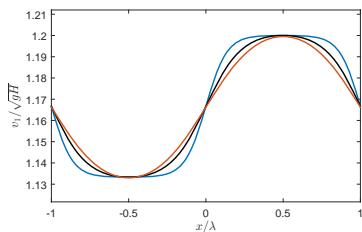
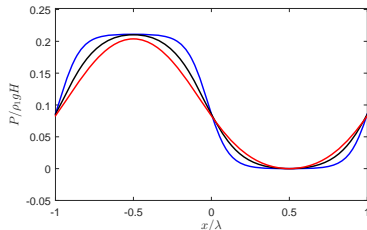
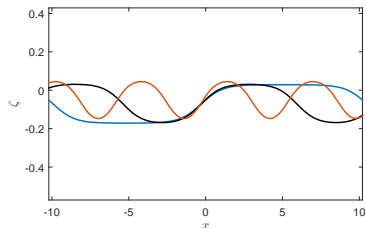
$$\hat{c} = 1, \quad x_0 = t = 0, \quad S = 0.9,$$

$$h_1 = 3/7 \text{ m}, \quad h_2 = 4/7 \text{ m}, \quad H = 1 \text{ m}, \quad g = 9.8 \text{ m/s}^2.$$

$B_1$	$B_2$	$k$	$\lambda, \text{ m}$	$\epsilon = H/\lambda$
2.3995	5	0.9950	20.4057	0.0980
2.3881	5	0.8996	11.3073	0.1769
2.3037	5	0.6000	5.5882	0.3579

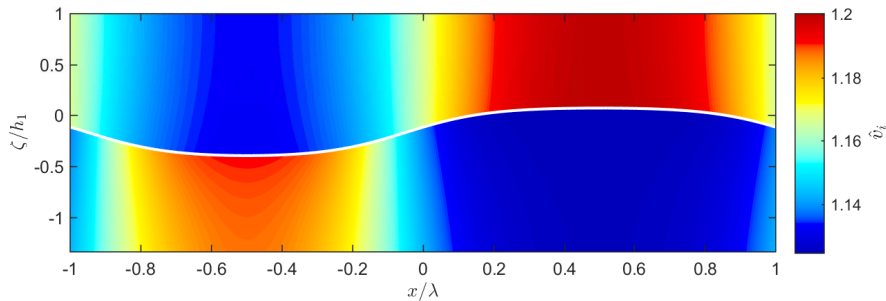
## Second Cnoidal Family – Sample Plots

- Solution plots: curve colors blue, black, and red correspond to the tree rows of the above table.



## Second Cnoidal Family – Sample Plots

Sample flood diagram, for the solution parameters in the second row of the table:



- Cnoidal traveling wave:  $\hat{Z}(\hat{r}) = \frac{B_1}{\text{sn}(\gamma \hat{r}, k) + B_2}$ .

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- In the limit  $k \rightarrow 1^-$ :  $\text{sn}(y, 1) = \tanh y$ .

# Exact Traveling Wave Solutions: Kink/Anti-Kink Solutions

- Cnoidal traveling wave:  $\hat{Z}(\hat{r}) = \frac{B_1}{\text{sn}(\gamma \hat{r}, k) + B_2}$ .
- In the limit  $k \rightarrow 1^-$ :  $\text{sn}(y, 1) = \tanh y$ .
- Resulting exact solution:  $\hat{Z}(\hat{r}) = \frac{B_1}{\tanh(\gamma \hat{r}) + B_2}$ .



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- Resulting exact solution:  $\hat{Z}(\hat{r}) = \frac{B_1}{\tanh(\gamma \hat{r}) + B_2}$ .
- Dimensional interface displacement:  $\zeta(x, t) = h_1 - \frac{HB_1}{\tanh\left(\gamma \frac{x-ct}{H}\right) + B_2}$ .

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- Dimensional interface displacement:  $\zeta(x, t) = h_1 - \frac{HB_1}{\tanh\left(\gamma \frac{x-ct}{H}\right) + B_2}$ .
- Case 3: the dimensional **amplitude** and the characteristic **wavelength**:

$$a = H|B_2|^{-1}, \quad \lambda = \frac{H}{\gamma} = \frac{H|B_1|}{\sqrt{3}}.$$

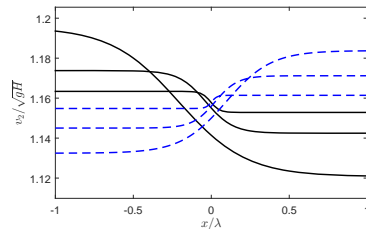
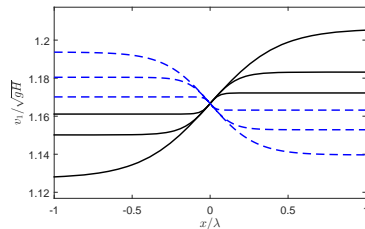
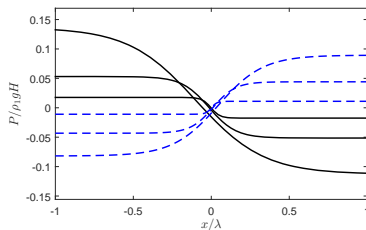
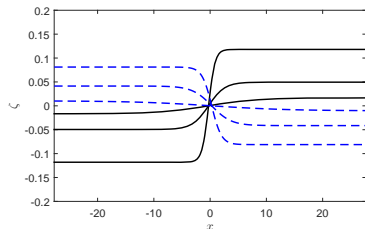
- Case 3, sample parameters and wavelengths for the kink/anti-kink solutions:

$$\hat{c} = 1, \quad h_1 = h_2 = 0.5 \text{ m}, \quad H = 1 \text{ m}, \quad g = 9.8 \text{ m/s}^2, \quad x_0 = t = 0, \quad S = 0.9;$$

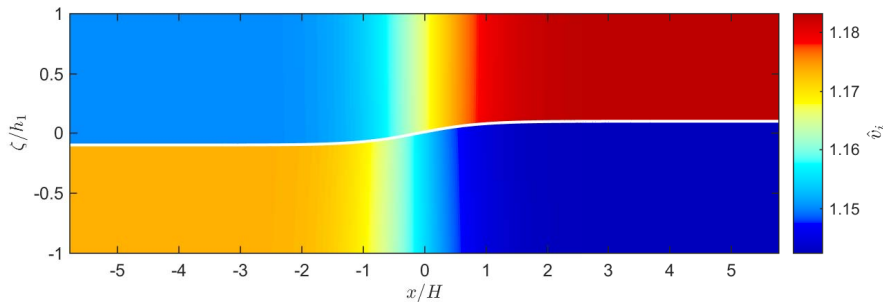
$B_1$	$B_2$	$a$	$\lambda$	$\epsilon = H/\lambda$
2	4.2361	0.8660	1.1547	0.8660
5	10.0990	0.3464	2.8868	0.3464
15	30.0333	0.1155	8.6603	0.1155
-3	-6.1623	0.5774	1.7321	0.5774
-6	-12.0828	0.2887	3.4641	0.2887
-24	-48.0208	0.2887	13.8564	0.0722

# Kink/Anti-Kink Solutions – Sample Plots

- Solution plots: Black solid curves (large to small amplitude) correspond to the first three rows of the table (kink solutions). Blue dashed curves (large to small amplitude) correspond to the rows 4-6 of the table (anti-kink solutions).



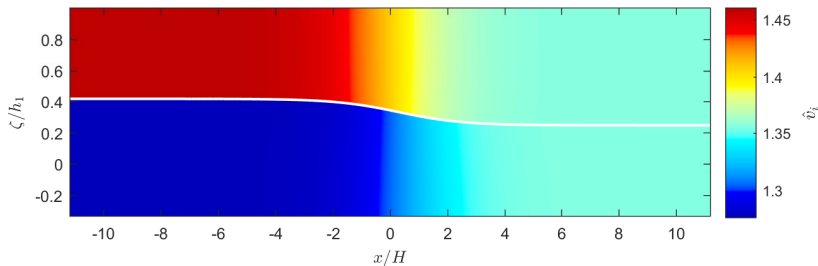
- Sample flood diagram, for the solution parameters in the second row of the table:



# Kink Waves – Velocity Shear?

- Interface displacement:  $\zeta(x, t) = h_1 - \frac{HB_1}{\tanh\left(\gamma \frac{x-ct}{H}\right) + B_2}$ .
- Can require  $|\Delta v| = |v_1 - v_2| \rightarrow 0$  as  $x \rightarrow \infty$  **or**  $x \rightarrow -\infty$ .
- **Example:** flood diagram for

$$\hat{c} = 1, \quad h_1/h_2 = 3, \quad H = 1 \text{ m}, \quad g = 9.8 \text{ m/s}^2, \quad S = 0.6 :$$



- 1 Classical PDEs of Fluid Dynamics
- 2 The Two-Fluid Model
- 3 The Governing Equations
- 4 Some Properties of the CC Model
- 5 The ODE Governing Traveling Wave Solutions
- 6 Exact Solutions: Cnoidal and Solitary Traveling Waves
- 7 Exact Solutions: Cnoidal and Kink Traveling Waves
- 8 Discussion**

- A natural dimensionless form of the Choi-Camassa model is derived, involving a single dimensionless physical parameter.
- Dimensionless traveling wave ODE; reduction of order via integrating factors.
- Exact traveling wave solutions of several important types, given by elementary explicit formulas:
  - periodic waves;
  - solitary waves;
  - kink/anti-kink.
- Wave properties are independent of the wave speed (Galilei invariance).
- The presented solutions are essentially different from semi-numerical solitary waves of the original CC paper, where *zero velocity shear at infinity* was assumed.



- Asymptotic approximation and dimension reduction / averaging:

$$(t, x, y, z) \rightarrow (t, x).$$

- Equivalence transformations / non-dimensionalization  $\rightarrow$  single dimensionless parameter  $S = \rho_1/\rho_2$ .
- Symmetry reduction: PDE  $\rightarrow$  ODE.
- Conservation laws / integrating factors: 3rd-order ODE  $\rightarrow$  1st-order ODE.
- Exact solutions.
- Galilei transformations  $\rightarrow$  arbitrary wave speed  $c$ .

- Stability of the traveling wave solutions?
- Multi-layer generalization?
- R. Camassa: *“Quality of approximation by the CC model may be related to the conservation law structure similarity of the CC and Euler systems”*.
- Conservation laws of PDE systems:

$$D_t \Theta + \operatorname{div} \Psi = 0.$$

- Systematic conservation law construction, *direct method*.

## Some references



Miyata, M. (1985)

An internal solitary wave of large amplitude. *La Mer* **23** (2), 43-48.



Choi, W., & Camassa, R. (1999)

Fully nonlinear internal waves in a two-fluid system. *JFM* **396**, 1-36.



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Exact solutions of a fully nonlinear two-fluid model. *Phys. D*, accepted.



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# Thank you for your attention!