The reduced Ostrovsky equation: integrability and wave breaking

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The reduced Ostrovsky equation

KdV with weak rotation: Ostrovsky equation

 $u_t + \mu u u_x + \lambda u_{xxx} = \gamma v, \qquad v_x = \gamma u.$

- μ nonlinearity; λ non-hydrostatic; γ rotation
- $\lambda = 0$ and $\gamma = 0$ (non-rotating, hydrostatic) Inviscid Burgers (Hopf) equation All localised or periodic solutions break
- ▶ $\gamma = 0$ and $\lambda \neq 0$ (non-rotating, non-hydrostatic): KdV No regular initial conditions break
- λ = 0 and γ ≠ 0 (rotating, hydrostatic) Reduced Ostrovsky (Hunter, Vakhnenko) equation. Some initial conditions break, others do not

The reduced Ostrovsky equation

Rescale equation ($\mu = 1$, $\gamma = 1$). Introduce anti-differentiation operator for localised or periodic initial data

$$\partial_x^{-1}u = \int^x u(x',t) \mathrm{d}x',$$

with integration constant chosen so integral over domain or period vanishes (to satisfy zero-mass constraint). Then

$$u_t + uu_x = \partial_x^{-1} u, \tag{1}$$

the reduced Ostrovsky equation.

Previous work

Hunter (1990) Vakhnenko (1992) Parkes (1993) Vakhnenko and Parkes (1998) Boyd (2004, 2005) (microbreaking) Stepanyants (2006) Esler, Rump & Johnson (2009) Liu *et al* (2010) Kraenkel *et al* (2011)

Microbreaking



B: average of magnitude of highest 128 of 2048 Fourier coefficients.

Characteristic co-ordinates

The RedO

$$u_t + uu_x = \partial_x^{-1} u, \tag{2}$$

is a quasi-linear first-order pde with one set of characteristics.

On characteristics

$$\frac{\mathrm{d}x}{\mathrm{d}t} = u, \qquad \frac{\mathrm{d}u}{\mathrm{d}t} = \partial_x^{-1}u.$$

- Let the characteristics be the lines $\mathcal{X}(x, t) = \text{constant}$. Lagrangian co-ordinate (Zeitlin *et al.* 2003, 1D rSWE).
- ln terms of (\mathcal{X}, T) with t = T and $u(x, t) = U(\mathcal{X}, T)$

$$\mathbf{x}_T = \mathbf{U}, \qquad \mathbf{U}_T = \partial_x^{-1} \mathbf{U},$$

with $\mathcal{X} = x$ at T = 0.

Characteristic co-ordinates



Characteristic co-ordinates

Our system is thus

$$x_T = U, \qquad U_T = \partial_x^{-1} U,$$

with $\mathcal{X} = x$ at T = 0.

Differentiating wrt \mathcal{X} gives the pair

$$x_{\mathcal{X}\mathcal{T}} = U_{\mathcal{X}}, \qquad U_{\mathcal{X}\mathcal{T}} = \partial_{\mathcal{X}}\partial_x^{-1}U = x_{\mathcal{X}}\partial_x\partial_x^{-1}U = x_{\mathcal{X}}U,$$

i.e.

$$\phi_T = W, \qquad W_T = \phi U,$$

where $W = U_{\chi}$ and $\phi = x_{\chi}$ is the Jacobian of the transformation to characteristic co-ordinates.

The Jacobian, ϕ

- $\blacktriangleright \phi$ is initially unity
- Provided \u03c6 remains bounded and positive the transformation is 1:1 and the wave does not break.
- If ϕ passes through zero then the waves overturns (breaks). (Nothing untoward numerically).



Differentiating (1) w.r.t. x twice and rearranging gives

 $F_t + (uF)_x = 0.$

where

$$F^3=1-3u_{xx}\,.$$

i.e. *F* is a conserved density.

The density $F = (1 - 3u_{xx})^{1/3}$ in characteristic co-ordinates

$$(F\phi)_T = 0$$
, so that $F\phi = F_0(\mathcal{X})$,

where $F_0(\mathcal{X}) = F(\mathcal{X}, 0) = F(x, 0),$

determined by the initial conditions.

• Until breaking $\phi > 0$. Thus $F(\mathcal{X}, T) = F_0(\mathcal{X})/\phi(\mathcal{X}, T)$

On each characteristic

- If $F_0(\mathcal{X}) > 0$, then $F(\mathcal{X}, T) > 0$, $\forall T \ge 0$.
- If $F_0(\mathcal{X}) < 0$, then $F(\mathcal{X}, T) < 0$, $\forall T \ge 0$.
- If $F_0(\mathcal{X}) = 0$, then $F(\mathcal{X}, T) = 0$, $\forall T \ge 0$.

• Until breaking, the \mathcal{X} -domain is permanently divided by the initial conditions into \mathcal{X} -intervals where F > 0 and the remaining \mathcal{X} -intervals where F < 0.

The density F in characteristic co-ordinates



Reduction of order, $F = (1 - 3u_{xx})^{1/3}$

Now
$$u_{xx} = \frac{1}{\phi} \{ \frac{U_{\chi}}{\phi} \}_{\chi} = \frac{1}{\phi} \{ \frac{\phi_T}{\phi} \}_{\chi} = \frac{\{\log \phi\}_{\chi T}}{\phi},$$

i.e. $F^3 = 1 - (3/\phi) \{\log \phi\}_{\chi T}.$

Combining this with $F\phi = F_0(\mathcal{X})$ gives

$$(\log \phi)_{\mathcal{XT}} = \frac{\phi}{3} (1 - \frac{F_0^3}{\phi^3}),$$
 (3)

or
$$(\log F)_{\mathcal{XT}} = \frac{F_0}{3F} (F^3 - 1),$$
 (4)

equations for ϕ and F alone.

Integrability: $F_0(\mathcal{X}) > 0 \ \forall \mathcal{X}$,

$$F = (1 - 3u_{xx})^{1/3}$$

following Kraenkel et al.(2011)

- For smooth bounded initial conditions $u_{xx} = 0$ somewhere.
- Thus $F_0(\mathcal{X}) = 1$ for some \mathcal{X} .
- Thus suppose $F_0(\mathcal{X}) > 0 \ \forall \mathcal{X}$ at T = 0.
- Introduce ζ through the 1:1 mapping defined by

 $\mathrm{d}\zeta = (1/3)F_0(\mathcal{X})\,\mathrm{d}\mathcal{X}.$

Then equations (3),(4) reduce to the integrable Tzitzeica (1910) equation

 $(\log h)_{\zeta T} = h - h^{-2},$

where $h = \phi/F_0 = 1/F$. (Kraenkel *et al.* : Dodd-Bullough, 1977, equation)

 $h > 0 \ \forall T \text{ so } \phi > 0 \ \forall T$

Integrability

- Hence the RedO (1) is integrable for initial data such that $F_0 > 0$
- ▶ i.e. if $u_{xx} < 1/3$ everywhere at any instant (including t = 0), then the interface evolves for all time without breaking (and such that $u_{xx} < 1/3$ everywhere)
- This remains true even if F₀(X) vanishes at isolated values of X (since the transformation to ζ remains 1:1).
- Now suppose there exists an interval x₁ ≤ x ≤ x₂ in which u_{0xx} ≥ 1/3, with equality only at the end points. Then F₀(x) ≤ 0 so

 $F(\mathcal{X},T) < 0, \quad \forall \mathcal{X}_1 < \mathcal{X} < \mathcal{X}_2, \quad \forall T \geq 0.$

F negative in an interval



The interval $\mathcal{X}_1 < \mathcal{X} < \mathcal{X}_2$, $F_0(\mathcal{X}) < 0$

• Integrating equation (3) for ϕ in time (i.e. wrt T) gives

$$\beta(\mathcal{X},T) = (\log \phi)_{\mathcal{X}} = \int_0^T \frac{\phi}{3} (1 - \frac{F_0^3}{\phi^3}) \, dT \,. \tag{5}$$

- ▶ The integrand is positive for all $\phi > 0$, with a minimum value of $-2^{-2/3}F_0(\mathcal{X})$ achieved where $\phi = -2^{1/3}F_0(\mathcal{X})$, independently of \mathcal{T} .
- ▶ Thus $\beta > 0$ in $\mathcal{X}_1 \leq \mathcal{X} \leq \mathcal{X}_2$. So $\phi_{\mathcal{X}} > 0$ there. So ϕ cannot achieve a minimum value in this interval.
- Thus breaking (if it occurs) occurs first at a point corresponding to $u_{xx} < 1/3$ in initial data (the integrable region).

Breaking

Now, for each \mathcal{X} in the interval $\mathcal{X}_1 < \mathcal{X} < \mathcal{X}_2$,

$$\beta = (\log \phi)_{\mathcal{X}} > -2^{-2/3} F_0(\mathcal{X}) T ,$$

• Integrating over the interval $X_1 < X < X_2$ yields

 $\phi(\mathcal{X}_1, T) < \phi(\mathcal{X}_2, T) \exp(-\alpha T),$

$$\alpha = 2^{-2/3} \int_{\mathcal{X}_1}^{\mathcal{X}_2} \left(-F_0(\mathcal{X}) \right) d\mathcal{X} = 2^{-2/3} \int_{x_1}^{x_2} \left\{ 3u_{0xx}(x) - 1 \right\}^{1/3} dx \, .$$

▶ Thus the Jacobian $\phi(\mathcal{X}_1, T)$ at the left-hand end of the interval on which F_0 is negative becomes exponentially small compared to its value $\phi(\mathcal{X}_2, T)$ at the right-hand end.

Jacobian minimum



The logarithm of the minimum, $\phi_m(T)$, over \mathcal{X} of the Jacobian $\phi(\mathcal{X}, T)$ as a function of T for the initial profile

$$u_0(x) = u_1 \sin(x) + u_2 \sin(2x + \theta),$$

(where θ is an arbitrary phase shift). Here $u_1 = 0.3$, $u_2 = 0.03$ and $\theta_0 = 3.5453$ so $\max(u_{0xx}) - 1/3 = 4 \times 10^{-5}$, computed with N = 4096 nodes. The wave breaks when ϕ_m first vanishes, at $T = t_b = 2081.7$.

Breaking-time scaling



The scaled time to breaking, αt_b , for this initial profile for varying θ_0 as a function of the excess of u_{0xx} over 1/3. The number of nodes in the computations are: '+' N = 2048 and 'o' N = 4096.

Jacobian at breaking



The Jacobian $\phi(\mathcal{X}, t_b)$ at the instant of breaking. The thinner curve shows $F_0(\mathcal{X})$ which is negative in a region surrounding 1.31π .

Jacobian at breaking - detail



The scaled Jacobian $\phi(\hat{\xi})$ as a function of the scaled co-ordinate ξ . The scaling is such that the region of negative $F_0(\mathcal{X})$ has unit depth and width 2.

Jacobian at breaking - asymptotic form

Consider a weakly supercritical initial condition where u_{0xx} is smooth with maximum at X₀ slightly exceeding 1/3.

Near \mathcal{X}_0 ,

$$u_{0xx} = a - b(\mathcal{X} - \mathcal{X}_0)^2 + \cdots,$$

where $a = \max(u_{0\times x}) = u_{0\times x}(\mathcal{X}_0)$ and $b = -(1/2)u_{0\times x\times x}(\mathcal{X}_0) > 0$.

Then

$$[F_0(\mathcal{X})]^3 = (3a-1)[-1+\xi^2+\cdots],$$

where $\xi = (\mathcal{X} - \mathcal{X}_0)[3b/(3a-1)]^{1/2}$ and $\xi = \pm 1$ corresponds to $\mathcal{X} = \mathcal{X}_2, \mathcal{X}_1$ in the general problem.

Write

$$\phi = (3a - 1)^{1/3}\hat{\phi},$$

giving the parameter-free generic equation near breaking,

$$(\log \hat{\phi})_{\xi\tau} = (\hat{\phi}/3)[1 + (1 - \xi^2)/\hat{\phi}^3],$$

where $T = \epsilon \tau$ for $\epsilon = (3a - 1)^{5/6} / \sqrt{3b}$.

• The time to breaking scales as $[max(u_{0xx}) - 1/3]^{5/6}$.

Jacobian minimum at large time

Dropping the first term in the governing equation (less than 1/8th the second) gives

 $(\log \phi)_{\mathcal{X}T} = -(1/3)F_0^3/\phi^2.$

This has solution

$$\phi = A + B(\mathcal{X})T,$$

for A constant and $B(\mathcal{X})$ a function of \mathcal{X} alone, provided $AB'(\mathcal{X}) = -(1/3)F_0^3$. Near breaking

$$\phi = A(1-t/t_b) + (t/3A) \int_{\mathcal{X}}^{\mathcal{X}_1} F_0^3(\mathcal{X}') \mathrm{d}\mathcal{X}'.$$

Since $F_0 > 0$ in $\mathcal{X} < \mathcal{X}_1$ and $F_0 < 0$ in $\mathcal{X} > \mathcal{X}_1$ this gives ϕ increasing monotonically with distance from a local minimum at $\mathcal{X} = \mathcal{X}_1$ of

$$\phi_m = A(1-t/t_b).$$

The Jacobian does indeed appear to decrease linearly with t at large t until vanishing at t_b.

Jacobian at breaking - detail



The scaled Jacobian $\phi(\hat{\xi})$ as a function of the scaled co-ordinate ξ . The scaling is such that the region of negative $F_0(\mathcal{X})$ has unit depth and width 2.

Jacobian minimum at large time



The minimum of the Jacobian, $\phi_m(T)$, as a function of time for T > 400. The dashed line shows the corresponding value of F_0 at the same \mathcal{X} and T, i.e. $F_m(T) = F_0(\mathcal{X}_m(T))$. Note that at large T, ϕ_m is less than $\frac{1}{2}F_m$.

Ostrovsky number

In the unscaled equation an Ostrovsky number can be defined as

$$O_s = 3\mu\kappa/\gamma^2$$
, where $\kappa = \max[u_{0xx}(x)]$.

- ▶ Initial conditions with $O_s > 1$ break and those with $O_s \le 1$ do not.
- Increasing nonlinearity (μ) or curvature (κ) increases O_s .
- Increasing rotation (γ) decreases O_s .

A rotating, hydrostatic, two-layer, Boussinesq fluid where the layers have equal depths, is governed by the mRO

 $u_t+(1/2)u^2u_x=\partial_x^{-1}u.$

- Similar considerations show that
 - If $|u_{0x}| < 1$ everywhere, the wave never breaks.
 - If $|u_{0x}| > 1$ somewhere, the wave breaks in finite time.

Orbital stability of periodic solutions

Travelling 2*L*-periodic solutions of the reduced Ostrovsky equation have the normalized form

$$u(x,t) = \frac{L^2}{\pi^2}U(z), \quad z = \frac{\pi}{L}x - \frac{L}{\pi}\gamma t,$$

where U(z) is a 2π -periodic solution of the second-order differential equation

$$\frac{d}{dz}\left[(\gamma-U)\frac{dU}{dz}\right]+U(z)=0,$$

and the parameter γ is proportional to the wave speed.

- U has zero mean.
- U can be taken as even in z.
- U exists for every $\gamma \in \left(1, \frac{\pi^2}{9}\right)$.

As $\gamma \to \frac{\pi^2}{9}$ the limiting wave has a (non-smooth) parabolic profile ($F \equiv 0$).

Lyapunov functional: first try

- Conserved momentum $Q(u) = ||u||_{L^2}^2$.
- Conserved energy

$$E(u) = \|\partial_x^{-1}u\|_{L^2}^2 + \frac{1}{3}\int u^3 dx,$$

Introduce the functional

$$S_{\gamma}(u) := E(u) - \gamma Q(u).$$

• As usual, the Euler–Lagrange equations for S_{γ} gives the redO.

First try, second variation

- Take v square integrable $2\pi N$ -periodic function with zero mean.
- Expand $S_{\gamma}(U+v) S_{\gamma}(U)$ to quadratic order in v.
- Obtain second variation

$$\delta^2 S_{\gamma} = \int \left[(\partial_z^{-1} v)^2 - (\gamma - U) v^2 \right] dz.$$

- Not sign definite.
- Write this as the quadratic form

$$\delta^2 S_{\gamma} = \langle L_{\gamma} v, v \rangle_{L^2},$$

where L_{γ} is the self-adjoint operator

$$L_{\gamma} := -\partial_z^{-2} - \gamma + U.$$

Lyapunov functional: second try

There are other conserved quantities of the redO.

Higher order energy

$$H(u) = \int \frac{(u_{xxx})^2}{(1-3u_{xx})^{7/3}} dx,$$

- Casimir-type functional $C(u) = \int (1 3u_{xx})^{1/3} dx$.
- Define a second energy functional $R_{\Gamma}(u) := C(u) \Gamma H(u)$,
- Choose parameter Γ so the same periodic wave U that is critical point of S_{γ} is a critical point of $R_{\Gamma}(u)$, then

$$\Gamma := -(\gamma^3 - 6I)^{-2/3},$$

$$I = \frac{1}{2} \left(\gamma - \frac{1}{2} U^2 \right)^2 \left(\frac{dU}{dz} \right)^2 + \frac{\gamma}{2} U^2 - \frac{1}{8} U^4 = \text{const.}$$

Second try, second variation

$$\delta^2 R_{\Gamma} := \int \left[rac{v^2}{(\gamma^3 - 6I)^{2/3}} - rac{v_{zz}^2}{(1 - 3U'')^{5/3}}
ight] dz.$$

Not sign definite.

Write this as the quadratic form

$$\delta^2 R_{\Gamma} = \langle M_{\gamma} v, v \rangle_{L^2}$$

where M_{γ} is the self-adjoint operator

$$M_{\gamma} := -\partial_z^2 (1 - 3U'')^{-5/3} \partial_z^2 + (\gamma^3 - 6I)^{-2/3}.$$

A linear combination

Introduce

 $\Lambda_{c,\gamma}(u) := S_{\gamma}(u) - cR_{\Gamma}(u),$

where $c \in \mathbb{R}$ is a parameter to be defined within an appropriate interval.

- We wish to characterize the spectrum of the linear operator K_{c,γ} := L_γ − cM_γ.
- $K_{c,\gamma}$ is self-adjoint with 2π -periodic coefficients by construction.
- By Bloch's theorem it is sufficient to seek eigenfunctions of the form

 $e^{i\kappa z}w(z,\kappa)$

with eigenvalues $\lambda(\kappa)$ where κ lies in the Brillouin zone $\mathbb{T} = \left[-\frac{1}{2}, \frac{1}{2}\right]$ and $w(z, \kappa)$ is $2\pi N$ -periodic.

Thus introduce the operator

$$P_{c,\gamma}(\kappa) := e^{-i\kappa z} K_{c,\gamma} e^{i\kappa z},$$

and look for its $2\pi N$ -periodic eigenfunctions $w(z, \kappa)$ and eigenvalues $\lambda(\kappa)$.

Numerical treatment of the operator $P_{c,\gamma}(\kappa)$

Write

$$P_{c,\gamma}(\kappa) = A_{\gamma}(\kappa) - cB_{\gamma}(\kappa),$$

where

$$\begin{aligned} \mathcal{A}_{\gamma}(\kappa) &= -(\partial_{z}+i\kappa)^{-2}-(\gamma-U), \\ \mathcal{B}_{\gamma}(\kappa) &= (\gamma^{3}-6I)^{-2/3}-(\gamma^{3}-6I)^{-5/3}(\partial_{z}+i\kappa)^{2}(\gamma-U)^{5}(\partial_{z}+i\kappa)^{2}. \end{aligned}$$

 Discretise the linear operators in Fourier space and evaluate products pseudospectrally, so

$$\begin{aligned} \widehat{\mathcal{A}_{\gamma}}(\kappa) = &\operatorname{diag}(\mathbf{k}_{1}^{2}) - \mathcal{F}(\operatorname{diag}(\gamma - \mathbf{U})\mathcal{F}^{-1}(\mathbf{I})), \\ \widehat{\mathcal{B}_{\gamma}}(\kappa) = &(\gamma^{3} - 6I)^{-2/3}\mathbf{I} - (\gamma^{3} - 6I)^{-5/3}\operatorname{diag}(\mathbf{k}^{2})\mathcal{F}(\operatorname{diag}(\gamma - \mathbf{U})^{5}\mathcal{F}^{-1}(\operatorname{diag}(\mathbf{k}^{2})), \end{aligned}$$

where \mathcal{F} and \mathcal{F}^{-1} denote the discrete Fourier transform and its inverse, k is the wavenumber vector with components $\kappa \pm n$ and k₁ its component-wise inverse.

Eigenvalues obtained using the Matlab subroutines eig and eigs.

The base periodic solutions



- (a) 2π-periodic solutions of the redO for a = A₁ = -0.3, -0.5, -0.6, -0.65.
- (b) Log of the absolute value of the Fourier cosine coefficients, A_n .
- ► Dashed: limiting piecewise parabolic wave $(a = -\frac{2}{3})$ with coefficients $A_n = 2(-1)^n/3n^2$.
- Spectral Newton-Kantorovich iteration on A_n , γ .

The lowest eigenvalues of the operator $P_{c,\gamma}(\kappa)$ when c = 0.5



• Left: a = -0.1 and Right : a = -0.2.

- Red dashed: the lowest eigenvalues of the unperturbed operator for a = 0.
- Blue diamonds: computed eigenvalues.
- All repeated eigenvalues for a = 0 are split when $a \neq 0$.
- Thus for c = 0.5, $\Lambda_{c,\gamma}(u)$ provides a Lyapunov functional for a = -0.1and a = -0.2.

Small- κ , small-a asymptotics (dashed red) and numerics



- Left: Detail of previous figure (c = 0.5, a = -0.1) in neighbourhood of origin. The two spectral bands split at finite a.
- Centre: The ground spectral band for a = -0.1 but for c = 0.7.
- Thus for c = 0.7, $\Lambda_{c,\gamma}(u)$ does not provide a Lyapunov functional for a = -0.1.
- Right: The first excited spectral band for a = -0.1, c = 0.7.
- Ground state transition from concave upwards (left) to concave downwards (centre) with increasing |c| is generic.
- At fixed a the graph of the spectral band $\lambda_{gr}(\kappa)$ is concave upwards at $\kappa = 0$ for $c \in (c_-, c_+)$ and concave downwards outside this interval.

Determining the positivity of $P_{c,\gamma}(\kappa)$

- At fixed a the graph of the spectral band $\lambda_{gr}(\kappa)$ is concave upwards at $\kappa = 0$ for $c \in (c_-, c_+)$ and concave downwards outside this interval.
- This is first occurrence of a negative eigenvalue of $P_{c,\gamma}(\kappa)$.
- Thus boundaries c_{\pm} are determined by changes in sign of $\lambda_{gr}^{\prime\prime}(0)$.
- Since $\lambda'_{gr}(0) = 0$, the sign of $\lambda''_{gr}(0)$ is the sign of $\lambda_{gr}(\delta_{\kappa})$ for $0 < \delta_{\kappa} \ll 1$.
- c_± are thus determined as the values of c for which P_{c,γ}(δ_κ) has a zero eigenvalue, i.e. det[P_{c,γ}(δ_κ)] = 0, i.e.

 $det[A_{\gamma}(\delta_{\kappa}) - cB_{\gamma}(\delta_{\kappa})] = 0,$

i.e eigenvalues of the generalised linear eigenvalue problem

$$A_{\gamma}(\delta_{\kappa}) = cB_{\gamma}(\delta_{\kappa}).$$

• Computations performed for $\delta_{\kappa} = 10^{-2}, 10^{-3}, 10^{-4}$. Results graphically indistinguishable.

Region of (c, |a|) plane where $P_{c,\gamma}(\kappa)$ positive $\forall \kappa$



- Left: the reduced Ostrovsky equation
- Right: the modified reduced Ostrovsky equation
- The dashed lines show small |a| expansions for the boundaries

Conclusions

- Reduced Ostrovsky breaks if $3u_{xxx} > 1$, integrable otherwise.
- For small excesses of $3u_{xxx}$ over 1, breaking time varies as $[\max(u_{0xx}) 1/3]^{5/6}$.
- Periodic solutions to the reduced Ostrovsky and modified reduced Ostrovsky equations are orbitally stable.

Grimshaw, R. H. J.; Helfrich, K. & Johnson, E. R. The reduced Ostrovsky equation: Integrability and breaking *Stud Appl Math*, 2012, **129**, 414-436 Johnson, E. R. & Grimshaw, R. H. J. Modified reduced Ostrovsky equation: Integrability and breaking *Phys. Rev. E*, 2013, **88**, 021201 Johnson, E. R. & Pelinovsky, D. E. Orbital stability of periodic waves in the class of reduced Ostrovsky equations *J. Diff. Equat.*, 2016, **261**, 3268-3304