

Exponential Asymptotics and Water Waves

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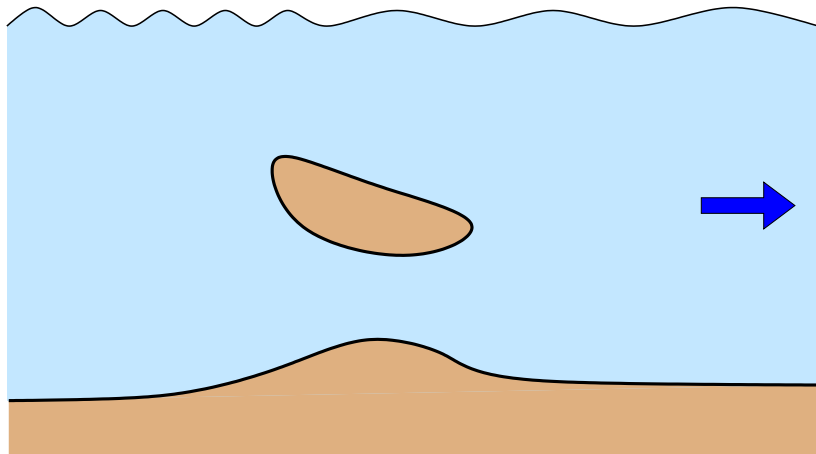
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Part I

Gravity-capillary waves in two dimensions

A classical problem in fluid dynamics:
free surface flow over a submerged object/uneven bed.



What is the amplitude of the gravity-capillary waves generated on the free surface?

Consider a steady, two-dimensional, incompressible, irrotational, inviscid flow. The (dimensionless) fluid velocity is $\mathbf{u} = (u, v) = \nabla\phi$, where the velocity potential ϕ satisfies

$$\nabla^2\phi = 0.$$

On all boundaries we have the kinematic condition

$$\frac{\partial\phi}{\partial n} = 0,$$

while on the free boundary we also have the dynamic condition, which from Bernoulli's equation is

$$\frac{1}{2}|\nabla\phi|^2 - \frac{1}{2} + \frac{y}{F^2} = -\delta\kappa$$

where

$$F = \frac{U}{\sqrt{gL}} \text{ (Froude number)}, \quad \delta = \frac{\sigma}{L\rho U^2} \text{ (surface tension parameter)}$$

L = typical lengthscale, U = flow at infinity, σ = surface tension

We will take $\delta = 0$.

Such flows have been studied for well over a century (Kelvin 1886; Lamb 1913; Havelock 1927; Gazdar 1973; Dean 1948; Ursell 1950; Wilmott 1987). All these works rely on a **linearisation** of the free surface conditions, either in an ad hoc fashion, or due to the fact that

object diameter \ll object depth
variation in stream depth \ll depth } \Rightarrow disturbance to the free stream is small

We will consider the alternative limit $F \rightarrow 0$. In that case the free surface is also almost flat, but the disturbance to the free stream is large.

Complex potential $w = \phi + i\psi$, where $\psi = \text{streamfunction}$. Set $z = x + iy$. Since w is analytic the map $z \rightarrow w$ is a conformal transformation of the flow region to a region of the potential plane. The complex velocity is

$$\frac{dw}{dz} = u - iv = qe^{-i\theta},$$

where θ is the angle the streamlines make with the x -axis. Then, with s arclength on the free surface,

$$\frac{dx}{ds} = \cos \theta, \quad \frac{dy}{ds} = \sin \theta,$$

so that differentiating the dynamic condition gives

$$q \frac{dq}{ds} + \frac{\sin \theta}{F^2} = 0.$$

Now, since $\psi = 0$ on the free surface,

$$\frac{dq}{ds} = \frac{dq}{d\phi} \frac{\partial \phi}{\partial s} = q \frac{dq}{d\phi}.$$

Thus

$$F^2 q^2 \frac{dq}{d\phi} + \sin \theta = 0.$$

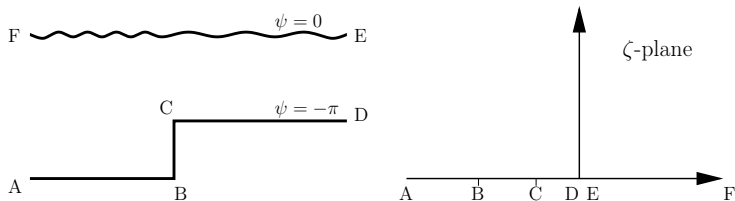
Finally we use another transformation, $w \rightarrow \zeta = \xi + i\eta$ say, to map the potential plane to the upper half ζ -plane. Then, the analyticity of $qe^{-i\theta}$ in the upper half ζ -plane implies that on $\eta = 0$,

$$\log q = -\frac{1}{\pi} \int_{-\infty}^{\infty} \frac{\theta(\xi') d\xi'}{\xi' - \xi},$$

while the dynamic condition becomes

$$F^2 q^2 \frac{dq}{d\xi} \frac{d\xi}{d\phi} + \sin \theta = 0.$$

Example: Flow over a step: $\zeta = e^{-w}$.



$\psi = -\pi$ corresponds to
 $\eta = 0, \xi < 0$, so that

$$\theta = \begin{cases} 0 & \xi < -a, \\ \pi & -a < \xi < -b, \\ 0 & -b < \xi < 0. \end{cases}$$

Thus

$$-\frac{1}{\pi} \int_{-\infty}^{\infty} \frac{\theta(\xi') d\xi'}{\xi' - \xi} = \boxed{\log q = \frac{1}{2} \log \left(\frac{\xi + b}{\xi + a} \right) - \frac{1}{\pi} \int_0^{\infty} \frac{\theta(\xi') d\xi'}{\xi' - \xi}}.$$

On $\eta = 0$,

$$\frac{d}{d\phi} = \frac{d}{d\xi} \frac{d\xi}{d\phi} = -\xi \frac{d}{d\xi},$$

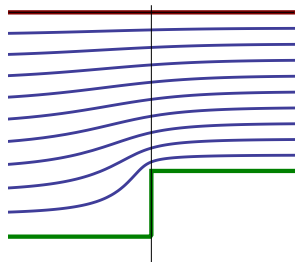
so that the dynamic boundary condition becomes

$$\boxed{F^2 q^2 \xi \frac{dq}{d\xi} = \sin \theta, \quad \xi > 0.}$$

Denote $F^2 = \epsilon$ and expand

$$\theta = \theta_0 + \epsilon\theta_1 + \cdots, \quad q = q_0 + \epsilon q_1 + \cdots.$$

then



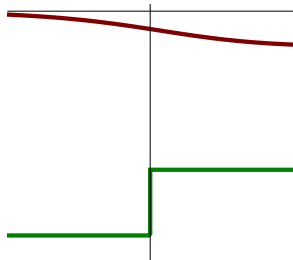
$$\theta_0 = 0, \quad q_0 = \left(\frac{\xi + b}{\xi + a} \right)^{\frac{1}{2}}.$$

No waves at $O(1)$.

Denote $F^2 = \epsilon$ and expand

$$\theta = \theta_0 + \epsilon\theta_1 + \dots, \quad q = q_0 + \epsilon q_1 + \dots.$$

then



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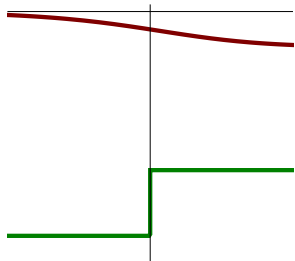
$$q_0^2 \xi \frac{dq_0}{d\xi} = \theta_1, \quad q_1 = -\frac{q_0}{\pi} \int_0^\infty \frac{\theta_1(\xi') d\xi'}{\xi' - \xi}.$$

No waves at $O(\epsilon)$.

Denote $F^2 = \epsilon$ and expand

$$\theta = \theta_0 + \epsilon\theta_1 + \dots, \quad q = q_0 + \epsilon q_1 + \dots.$$

then



$$\theta_0 = 0, \quad q_0 = \left(\frac{\xi + b}{\xi + a} \right)^{\frac{1}{2}}.$$

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No waves at $O(\epsilon)$.

In fact, there are no waves at $O(\epsilon^n)$ for any n .

This is known as the low-speed paradox, and was first observed by Ogilvie in 1968.

The waves appear **“beyond all orders”** of the perturbation expansion in F , and arise as a result of **Stokes phenomenon**.

The waves are short wavelength and exponentially small in F .

Part II

Asymptotic expansion versus analytic continuation:

Stokes phenomenon

Asymptotic expansion versus analytic continuation

Simplest example is the exponential integral.

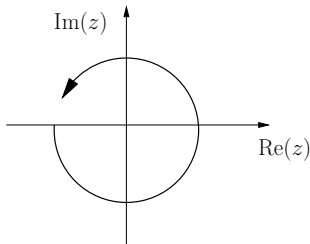
$$\epsilon \frac{df}{dz} + f = \frac{\epsilon}{z}, \quad f \rightarrow 0 \text{ as } z \rightarrow -\infty.$$

Using an integrating factor gives

$$f = e^{-z/\epsilon} \int_{-\infty}^{z/\epsilon} \frac{e^t}{t} dt \sim \frac{\epsilon}{z} \quad \text{as } \epsilon \rightarrow 0 \text{ with } z < 0$$

on integrating by parts.

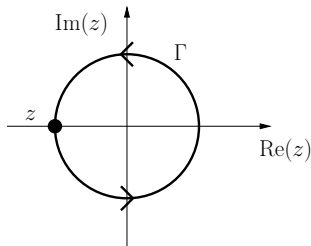
Consider moving z in a circle in the complex plane about zero. Nothing to indicate that $f \sim \epsilon/z$ does not hold everywhere.



However, by the time we get back to $z < 0$ we have

$$f \sim 2\pi i e^{-z/\epsilon} + \frac{\epsilon}{z}.$$

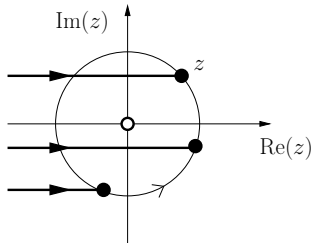
(NB f is not analytic. It has a log singularity at $z = 0$.) How do we know this? From exact solution difference between the values at $\arg(z) = -\pi$ and $\arg(z) = \pi$ is



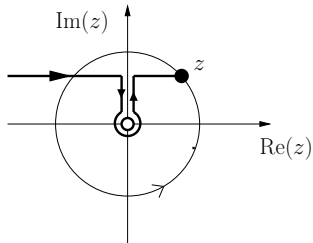
$$e^{-z/\epsilon} \int_{\Gamma} \frac{e^t}{t} dt = e^{-z/\epsilon} \times 2\pi i \times (\text{residue at } t = 0) = 2\pi i e^{-z/\epsilon}.$$

Where does this extra term come from? When should we add it?

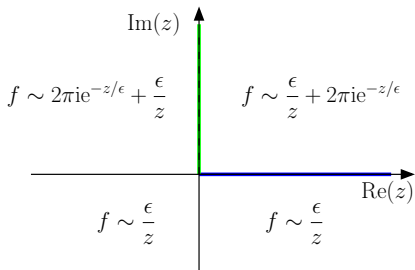
For complex z we should deform the contour of integration to the steepest descent path:



As z crosses the positive real axis this steepest descent path crosses the pole. This is where the extra contribution comes from.



Note that when the new term $2\pi i e^{-z/\epsilon}$ is turned on across $z > 0$ it is **exponentially small** by comparison to the original ϵ/z .



However, when we cross the imaginary axis to $\text{Re}(z) < 0$ it becomes **exponentially large** and is the dominant term in the expansion of f .

Stokes phenomenon is associated with the steepest descent path crossing a pole, saddle, branch point, etc.

The line in the z plane across which this change happens is called a **Stokes line**.

The line where the dominance switches is called an **Anti-Stokes line**.

What if we don't have an integral representation?

Singular perturbation problems generate **divergent** asymptotic series.
Expanding f in powers of ϵ ,

$$f \sim \sum_{n=1}^{\infty} \epsilon^n f_n,$$

gives

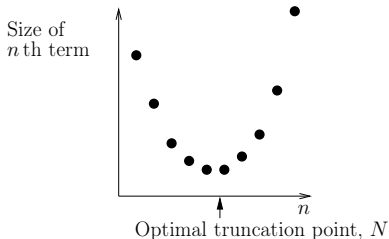
$$\begin{aligned} f_1 &= \frac{1}{z}, \\ \frac{df_{n-1}}{dz} + f_n &= 0, \quad n \geq 2. \end{aligned}$$

Hence

$$f_2 = \frac{1}{z^2}, \quad f_3 = \frac{2}{z^3}, \quad f_4 = \frac{6}{z^4}, \quad \dots \quad f_n = \frac{(n-1)!}{z^n}.$$

Zero radius of convergence: Expansion diverges for any fixed ϵ , z .
This is a sign that an exponential is lurking behind the series.

This factorial/power divergence is typical of singular perturbation problems. It will occur when the leading-order solution has a singularity (possibly complex). E.g.



$$f_1 = z^{5/4}, \quad \frac{1}{z^2 + 1}, \quad \tan^{-1} z, \quad \dots$$

Here $f_1 = 1/z$ is singular at $z = 0$.

For a good approximation we need to **truncate** the asymptotic expansion:

$$f \sim \sum_{n=1}^{N-1} \epsilon^n f_n + R_N.$$

For fixed N , $R_N \sim \epsilon^N$ as $\epsilon \rightarrow 0$. But if we truncate at the least term (that is, we truncate **optimally**) then R_N is exponentially small.

Ratio between successive terms is $\epsilon n/z$.

Hence least term occurs for $N \sim |z|/\epsilon$.

Optimal truncation (Berry 89)

Let's truncate optimally and study the remainder. We find R_N satisfies

$$\epsilon \frac{dR_N}{dz} + R_N = \frac{\epsilon^N (N-1)!}{z^N}. \quad (1)$$

Let $z = re^{i\theta}$ and $N = r/\epsilon + \alpha$ where α bounded as $\epsilon \rightarrow 0$. Then using Stirling's formula $n! \sim \sqrt{2\pi} n^{n+1/2} e^{-n}$, we find

$$\frac{\epsilon^N (N-1)!}{z^N} \sim \frac{\sqrt{2\pi} \epsilon^{1/2}}{r^{1/2}} \frac{e^{-r/\epsilon}}{e^{i\theta(r/\epsilon + \alpha)}},$$

as $\epsilon \rightarrow 0$. Thus the remainder is exponentially small.

The homogeneous solution of (1) is $R_N = e^{-z/\epsilon}$. Let us write $R_N = S(z)e^{-z/\epsilon}$, where S is the **Stokes multiplier**. We also write

$$\frac{d}{dz} = -\frac{ie^{-i\theta}}{r} \frac{d}{d\theta}$$

because N is a function of r but not θ .

Then

$$\frac{dS}{d\theta} \sim \frac{i e^{i\theta} \sqrt{2\pi} r^{1/2} e^{-r/\epsilon} e^{r e^{i\theta}/\epsilon}}{\epsilon^{1/2}} \frac{1}{e^{i\theta(r/\epsilon + \alpha)}}.$$

We see $dS/d\theta$ is **exponentially small** except at $\theta = 0$, where it is $O(\epsilon^{-1/2})$. Thus there is a **boundary layer** in S near $\theta = 0$. We examine this boundary layer by rescaling $\theta = \delta \bar{\theta}$. Then since

$$e^{r e^{i\theta}/\epsilon} \sim e^{r/\epsilon + i\theta r/\epsilon - \theta^2 r/2\epsilon + \dots}$$

we find

$$\frac{dS}{d\bar{\theta}} \sim \frac{i\sqrt{2\pi} \delta r^{1/2}}{\epsilon^{1/2}} e^{-\delta^2 \bar{\theta}^2 r/2\epsilon}.$$

Hence $\delta = \epsilon^{1/2}$ is the right scaling and

$$\frac{dS}{d\bar{\theta}} \sim i\sqrt{2\pi} r^{1/2} e^{-\bar{\theta}^2 r/2}.$$

The boundary condition we have is $S \rightarrow 0$ as $\bar{\theta} \rightarrow -\infty$. Hence

$$S = i\sqrt{2\pi} \int_{-\infty}^{r^{1/2}\bar{\theta}} e^{-t^2/2} dt.$$

Error function smoothing of Stokes discontinuity (Berry 89).

As $\bar{\theta} \rightarrow +\infty$ we have

$$S \rightarrow i\sqrt{2\pi} \int_{-\infty}^{\infty} e^{-t^2/2} dt = 2\pi i.$$

Matching with the “outer” solution away from the Stokes line gives the jump in S across the Stokes line as

$$[S]_{\theta=0-}^{\theta=0+} = 2\pi i.$$

Thus we have seen explicitly the turning on of $2\pi i e^{-z/\epsilon}$ as we cross the Stokes line.

Part III

Exponentially small surface gravity waves

Back to waves...

Limit $\epsilon \rightarrow 0$ is singular:

$$\log q = -\frac{1}{\pi} \int_{-\infty}^{\infty} \frac{\theta(\xi') d\xi'}{\xi' - \xi}, \quad \epsilon q^2 \frac{dq}{d\phi} + \sin \theta = 0.$$

Expansion

$$\theta \sim \sum_{n=0}^{\infty} \epsilon^n \theta_n, \quad q \sim \sum_{n=0}^{\infty} \epsilon^n q_n,$$

is divergent.

First step: prepare for analytic continuation by removing the principal value

$$\log q - i\theta = -\frac{1}{\pi} \int_{-\infty}^{\infty} \frac{\theta(\zeta') d\zeta'}{\zeta' - \zeta}, \quad \epsilon q^2 \frac{dq}{dw} + \sin \theta = 0.$$

Procedure:

- determine the asymptotic powers series expansion in ϵ ;
- truncate it optimally;
- formulate the equation for the remainder;
- observe exponentially small terms being switched on across Stokes lines.

In fact, we do not need the full expansion in powers of ϵ (fortunately). Because the optimal truncation point tends to infinity as $\epsilon \rightarrow 0$, we only need to know θ_n for large n .

Late terms

Leading-order problem will have singularities as a function of w (through the conformal map ζ). But all higher-order problems are linear. **Thus the singular points of q_n are the same as those of q_0 .** Singular perturbation \Rightarrow factorial/power divergence. We make the ansatz (c.f. JWKB)

$$\theta_n \sim \frac{\Theta \Gamma(n + \gamma)}{\chi^{n+\gamma}}, \quad q_n \sim \frac{Q \Gamma(n + \gamma)}{\chi^{n+\gamma}}, \quad \text{as } n \rightarrow \infty.$$

At leading order in n we find (eikonal eqn)

$$iq_0^3 \frac{d\chi}{dw} = 1 \quad \Rightarrow \quad \chi = -i \int_{w_0}^w \frac{dw}{q_0^3},$$

where w_0 is one of the singularities of q_0 . At next order we find

$$Q = \frac{\Lambda}{q_0^2} \exp \left(-3i \int_{w^*}^w \frac{q_1}{q_0^4} dw \right).$$

The constants γ and Λ determined by matching with an inner region near w_0 .

Stokes line smoothing.

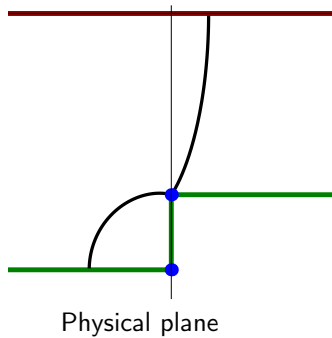
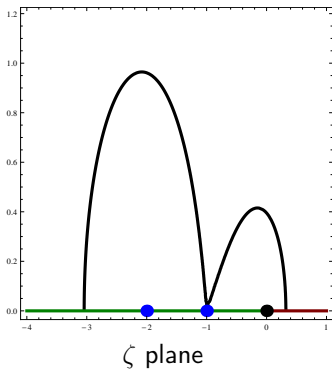
There are Stokes lines whenever χ is real and positive.

Smoothing works in exactly the same way as before, and

$$\theta_{\text{exp}} = \frac{2\pi i}{\epsilon^\gamma} \Theta e^{-\chi/\epsilon}$$

is turned on.

Flow over a step



Part IV

Exponentially small surface gravity waves in three dimensions

Example: Free-surface flow over a point source

Denote the free surface by $z = \xi(x, y)$. Then

$$\nabla^2 \phi = 0, \quad -\infty < z < \xi(x, y),$$

with kinematic and dynamic boundary conditions on $z = \xi$:

$$\xi_x \phi_x + \xi_y \phi_y = \phi_z, \quad \frac{\epsilon}{2} (|\nabla \phi|^2 - 1) + \xi = 0.$$

Since the flow is uniform in the far field, $\phi_x \rightarrow 1$ there, while at the source

$$\phi \sim \frac{\delta}{4\pi \sqrt{x^2 + y^2 + (z + h)^2}} \quad \text{as } (x, y, z) \rightarrow (0, 0, -h).$$

Finally, we require a radiation condition which states that any waves generated must have an outgoing group velocity.

Linearization

We linearize about uniform flow by setting

$$\phi = x + \delta\bar{\phi}, \quad \xi = \delta\bar{\xi},$$

to give, at leading order in δ , dropping the bars

$$\nabla^2\phi = 0, \quad -\infty < z < 0,$$

$$\phi_z - \xi_x = 0, \quad \epsilon\phi_x + \xi = 0, \quad z = 0,$$

where the boundary conditions are now applied on the fixed surface $z = 0$. The far-field conditions imply that $\phi \rightarrow 0$ as $x^2 + y^2 + z^2 \rightarrow \infty$, while near the source

$$\phi \sim \frac{1}{4\pi\sqrt{x^2 + y^2 + (z+h)^2}} \quad \text{as } (x, y, z) \rightarrow (0, 0, -h).$$

We analytically continue so that $x, y, z \in \mathbb{C}$, with the free surface still satisfying $z = 0$.

Series expansion

Expanding as a power series in ϵ ,

$$\phi \sim \sum_{n=0}^{\infty} \epsilon^n \phi^{(n)}, \quad \xi \sim \sum_{n=0}^{\infty} \epsilon^n \xi^{(n)},$$

the leading-order solution is simply

$$\phi^{(0)} = \frac{1}{4\pi\sqrt{x^2 + y^2 + (z+h)^2}} + \frac{1}{4\pi\sqrt{x^2 + y^2 + (z-h)^2}}, \quad \xi^{(0)} = 0.$$

Late terms

We again make the factorial-over-power ansatz

$$\phi^{(n)} \sim \frac{\Phi(x, y, z)\Gamma(n + \gamma)}{\chi(x, y, z)^{n+\gamma}}, \quad \xi^{(n)} \sim \frac{\Xi(x, y)\Gamma(n + \gamma)}{\chi(x, y, 0)^{n+\gamma}}, \quad \text{as } n \rightarrow \infty,$$

where γ is a constant. The singulant, χ , satisfies

$$\chi = 0 \quad \text{on} \quad x^2 + y^2 + (z \pm h)^2 = 0.$$

Singulant

At leading order as $n \rightarrow \infty$, Laplace's equation gives

$$\chi_x^2 + \chi_y^2 + \chi_z^2 = 0,$$

while the boundary conditions on $z = 0$ give,

$$-\chi_z \Phi + \chi_x \Xi = 0, \quad -\chi_x \Phi + \Xi = 0,$$

there. These have nonzero solutions for Φ, Ξ when $\chi_x^2 = \chi_z$. Thus, on the free surface $z = 0$,

$$\chi_x^4 + \chi_x^2 + \chi_y^2 = 0.$$

This eikonal equation is identical to that obtained by Keller for the case of a surface disturbance. Here though, because the singularity lies below the fluid surface, we must solve for complex x and y with the boundary condition

$$\chi = 0 \quad \text{on} \quad x^2 + y^2 + h^2 = 0.$$

Charpit's method

Writing

$$p = \frac{\partial \chi}{\partial x}, \quad q = \frac{\partial \chi}{\partial y},$$

Charpit's equations are

$$\frac{dx}{dt} = 4p^3 + 2p, \quad \frac{dy}{dt} = 2q, \quad \frac{dp}{dt} = 0, \quad \frac{dq}{dt} = 0, \quad \frac{d\chi}{dt} = 2p^4.$$

Parametrizing the boundary data as

$$x_0 = s, \quad y_0 = \pm i\sqrt{s^2 + h^2}, \quad \chi_0 = 0, \quad \Rightarrow \quad p_0 = \pm \frac{h}{s}, \quad q_0 = \pm \frac{ih\sqrt{s^2 + h^2}}{s^2}.$$

The solution in parametric form is

$$x = s \pm \frac{2h(2h^2 + s^2)t}{s^3}, \quad y = \pm i\sqrt{s^2 + h^2} \pm \frac{2ih\sqrt{s^2 + h^2}t}{s^2},$$
$$\chi = \frac{2h^4t}{s^4}.$$

Eliminating t gives

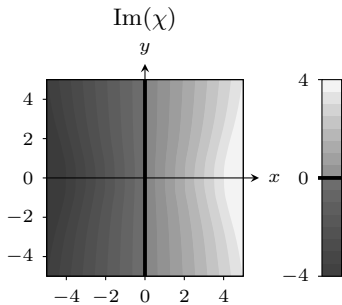
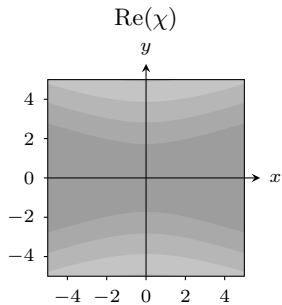
$$\chi = \pm \frac{h^3(s - x)}{s(2h^2 + s^2)}$$

where s is any one of the four solutions to

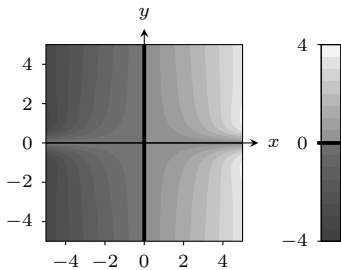
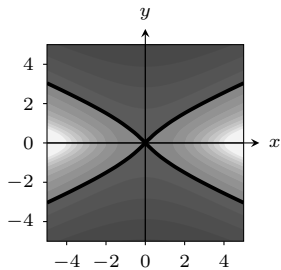
$$(x^2 + y^2) s^4 + 4xh^2 s^3 + (h^2 x^2 + 4h^2 y^2 + 4h^4) s^2 + 4h^4 x s + (4y^2 h^4 + 4h^6) = 0.$$

This gives eight possible singulants. Four may be discounted since they correspond to exponentially large waves at infinity.

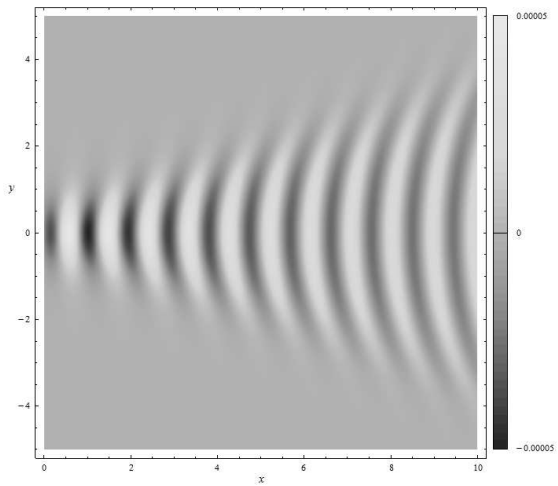
The others form two complex conjugate pairs.



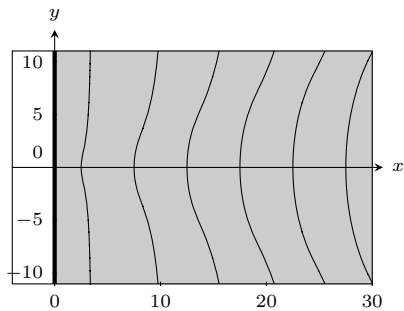
Longitudinal



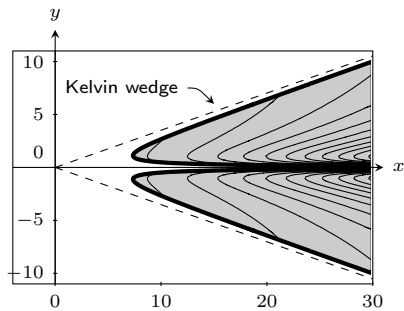
Transverse



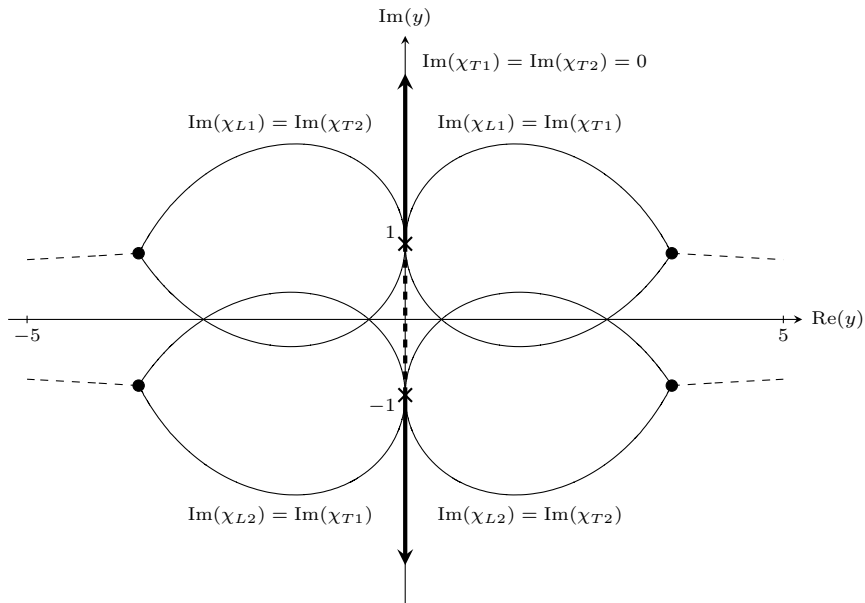
Secondary Stokes switching

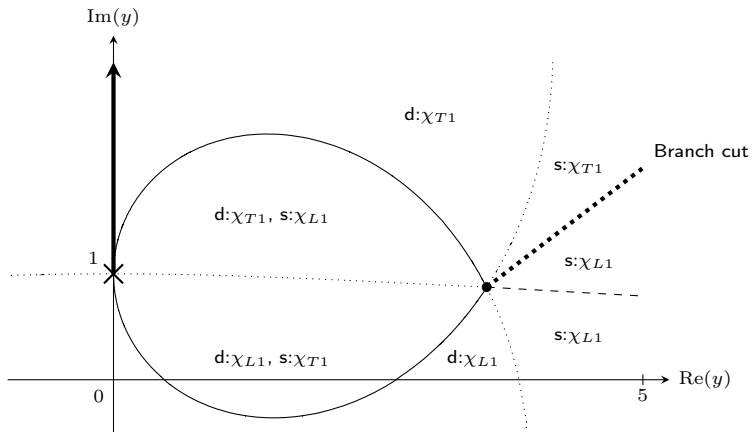


Longitudinal



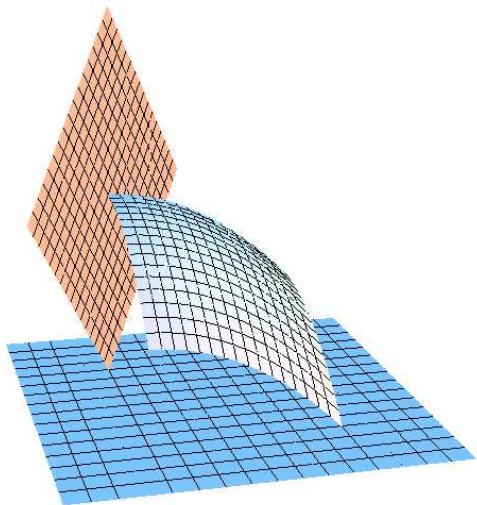
Transverse





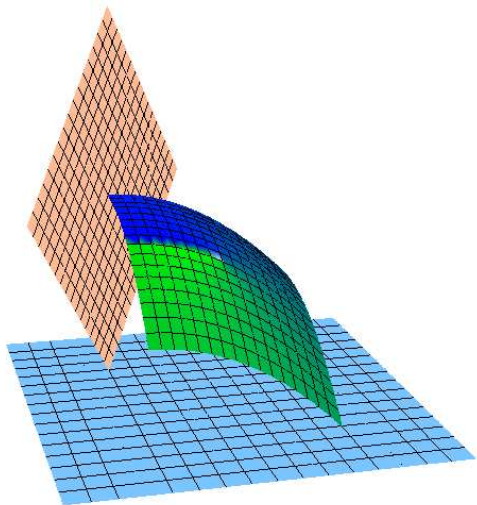
Difficulties

Solving the complex ray equations numerically



Difficulties

Solving the complex ray equations numerically



Summary

- Small Froude number is a singular perturbation
- Singular perturbations generate divergent asymptotic expansions
- Divergent expansions generate exponentially small waves beyond-all-orders via Stokes phenomenon
- Singulant satisfies eikonal equation
- Difficulty in 3D is the topology of \mathbb{C}^2 and the numerical solution of the complex ray equations.