

REPORT DOCUMENTATION PAGE

Form Approved

OMB No. 0704-0188

Public reporting burden for this collection of information is estimated to average 1 hour per response, including the time for reviewing instructions, searching existing data sources, gathering and maintaining the data needed, and completing and reviewing the collection of information. Send comments regarding this burden estimate or any other aspect of this collection of information, including suggestions for reducing this burden, to Washington Headquarters Services, Directorate for Information Operations and Reports, 1215 Jefferson Davis Highway, Suite 1204, Arlington, VA 22202-4302, and to the Office of Management and Budget, Paperwork Reduction Project (0704-0188), Washington, DC 20503.

1. AGENCY USE ONLY (Leave blank)

2. REPORT DATE

December 14, 1994

3. REPORT TYPE AND DATES COVERED

Final Report 9/1/91-12/31/94

4. TITLE AND SUBTITLE

Nonlinear Problems in Fluid Dynamics and Inverse Scattering: Nonlinear Waves and Inverse Scattering

5. FUNDING NUMBERS

6. AUTHOR(S)

Mark J. Ablowitz

7. PERFORMING ORGANIZATION NAME(S) AND ADDRESS(ES)

Program in Applied Mathematics
University of Colorado, Boulder
Campus Box 526
Boulder, CO 80309-0526

8. PERFORMING ORGANIZATION REPORT NUMBER

1534645

9. SPONSORING/MONITORING AGENCY NAME(S) AND ADDRESS(ES)

Department of Navy
Office of Naval Research
Code 1111
800 North Quincy St.
Arlington, VA 22217-5000

10. SPONSORING/MONITORING AGENCY REPORT NUMBER

N00014-91-J4037

11. SUPPLEMENTARY NOTES

12a. DISTRIBUTION/AVAILABILITY STATEMENT

This document has been approved for public release and sale; its distribution is unlimited.

Original contains color plates: All DTIC reproductions will be in black and white.

12b. DISTRIBUTION CODE

F

13. ABSTRACT (Maximum 200 words)

During the past three years there have been 14 journal publications and 6 chapters published in books in addition to 4 Program in Applied Mathematics Reports (preprints of the Program) which have been submitted for publication. Also, the PI has been invited to give 30 lectures at universities and international conferences throughout the world. This has been a very active and productive period in this research program. A brief overview and description of our research activity is given below. Full details are included in the publications.

DTIC QUALITY INSPECTED 2

19941227 023

14. SUBJECT TERMS

15. NUMBER OF PAGES
5

16. PRICE CODE

17. SECURITY CLASSIFICATION OF REPORT

18. SECURITY CLASSIFICATION OF THIS PAGE

19. SECURITY CLASSIFICATION OF ABSTRACT

20. LIMITATION OF ABSTRACT

December 14, 1994

ONR Grant: N00014-91-J-4037

Program Manager: Dr. Reza Malek-Madani

Title: Nonlinear Problems in Fluid Dynamics and Inverse Scattering: Nonlinear Waves and Inverse Scattering

Principal Investigator: Mark J. Ablowitz
Program in Applied Mathematics
University of Colorado
Boulder, CO 80309-0526

Final Report

Abstract

During the past three years, there have been 14 journal publications and 6 chapters published in books in addition to 4 Program in Applied Mathematics Reports (preprints of the Program) which have been submitted for publication. Also, the PI has been invited to give 30 lectures at universities and international conferences throughout the world. This has been a very active and productive period in this research program. A brief overview and description of our research activity is given below. Full details are included in the publications.

Project Description

Research investigations involving the fundamental understanding and applications of nonlinear wave motion and related studies of inverse scattering and numerical computation have been carried out and a number of significant results have been obtained. The main results are summarized below.

A class of nonlinear wave equations which can be solved by the Inverse Scattering Transform (IST) have been studied. Equations which we have investigated include the following physically important equations.

- i) The Kadaomtsev-Petviashvili (KP) equation, which is a 2+1 dimensional analog of the well known Korteweg-deVries (KdV) equation and arises in the study of nonlinear waves in shallow water, long internal waves, plasma waves etc.;
- ii) the Davey-Stewartson equation which is a 2+1 analog of the nonlinear Schrödinger equation and arises in the study of nonlinear modulations of deep water waves, and nonlinear waves in optical fibers;
- iii) and the 2+1 Toda system, which is fundamental in the study of lattice dynamics.

A-1

The solutions obtained by IST correspond to the Cauchy initial value problem with decaying initial data. General solutions are obtained to the initial value problem as well as a special, though very important class of solutions referred to as lump type soliton solutions. These soliton solutions decay in all spatial directions. We have also investigated the solution of certain types of boundary value problems. The direct and inverse scattering analysis used in the IST method leads to a system of linear integral equations which follow from a coupled DBAR-nonlocal Riemann-Hilbert problem. In the initial value problem the time dependence of the scattering data is elementary. In the case of the boundary value problem, we have analyzed various cases, one of which requires the introduction of a suitable radiation condition in order to obtain a unique solution. This radiation condition is a nonlinear generalization of the well-known Sommerfeld radiation condition frequently employed in linear problems (such as the Helmholtz equation).

We have also solved two important systems via the IST method: a "Volterra" system in $2+1$ dimensions, which arises in plasma physics and a new one dimensional nonlinear equation which we refer to as the Toda differential-delay equation. The scattering analysis in the latter case is novel in that the inverse problem involves developing and analyzing a Riemann-Hilbert problem posed on an infinite number of strips in the complex plane.

An important question to resolve when dealing with nonlinear wave problems, is whether there might be wave collapse; i.e. will the solution blow up in finite time. For example, in the case of the cubic nonlinear Schrödinger equation, it is known that collapse occurs in dimensions greater than two. We have shown that generalized nonlinear KP equations have unstable solitary wave solutions and are likely to collapse when the power of the polynomial nonlinearity is greater than or equal to two. We have also shown that the solution grows rapidly and blow up occurs in concrete numerical simulations.

Research in the study of computational chaos in moderate to long time numerical simulations continues. We are considering the well-known integrable one dimensional nonlinear soliton equations including the nonlinear Schrödinger, sine-Gordon and modified KdV equations with periodic initial values. In certain parameter regimes we have seen computational chaos generated by truncation errors as well as tiny errors even on the order of roundoff. We have explained this phenomena in terms of proximity to existing homoclinic manifolds of the nonlinear wave equations. We have found that the initial data can be easily chosen so that either effect: truncation or roundoff, will be capable of creating a chaotic response, even though the governing equation itself is not chaotic. The roundoff effects are explained by the fact that the initial data is exponentially close to a homoclinic manifold. Although in physical space one cannot "see" the exponential proximity, nevertheless when one employs the IST method, it is transparent, after a (nontrivial) calculation. The IST method also provides natural and effective diagnostics by which different computational methods can be compared.

Published papers:

Journal articles:

- On the Kadomtsev Petviashvili Equation and Associated Constraints, M.J. Ablowitz and J. Villarroel, *Stud. Appl. Math.*, **85** (1991) 195-213.
- On the Hamiltonian Formalism for the Davey-Stewartson System, J. Villarroel and M.J. Ablowitz, *Inverse Problems*, **7** (1991) 451-460.
- Numerical Homoclinic Instabilities and the Complex Modified Korteweg-de Vries Equation, B.M. Herbst, M.J. Ablowitz and E. Ryan, *Computer Phys. Commun.*, **65** (1991) 137-142.
- Dynamics of Semi-Discretizations of the Defocusing Nonlinear Schrödinger Equation by M.J. Ablowitz, B.M. Herbst and J.A. Weidman, *IMA Journal of Numerical Analysis II*, (1991) 539-552.
- On the Method of Solution to the 2+1 Toda Equation, J. Villarroel and M.J. Ablowitz, *Phys. Lett. A*, **163** (1992) 293-296.
- Numerical Homoclinic Instabilities in the Sine-Gordon Equation, B.M. Herbst and M.J. Ablowitz, *Quaestiones Math.*, **15** (1992) 345-363.
- Numerical Chaos, Symplectic Integrators and Exponentially Small Splitting Distances, by B.M. Herbst and M.J. Ablowitz, *J. Comp. Phys.*, **105** (1993) 122-132.
- On the Inverse Scattering Transform of the 2+1 Toda Equation, J. Villarroel and M.J. Ablowitz, *Physica D*, **65** (1993) 48-70.
- Numerical Chaos, Roundoff Errors and Homoclinic Manifolds, M.J. Ablowitz, C. Schober, and B.M. Herbst, *Phys. Lett.*, **71** (1993) 2683-2686.
- On the Method of Solution of the Differential-Delay Toda Equation, J. Villarroel and M.J. Ablowitz, *Phys. Lett. A*, **180** (1993) 413-418.
- Solutions to the 2+1 Toda Equation, J. Villarroel and M.J. Ablowitz, *J. Phys. A*, **27** (1994) 931-941.
- Parametric Forcing, Bound States and Solutions of a Nonlinear Schrödinger Type Equation, M.J. Ablowitz and S. De Lillo, *Nonlinearity*, **7** (1994) 1143-1153.
- Wave Collapse and Instability of Solitary Waves of a Generalized Nonlinear Kadomtsev-Petviashvili Equation, X.P. Wang, M.J. Ablowitz, and H. Segur, *Physica D*, **78** (1994) 241-265.
- Effective Chaos in the Nonlinear Schrödinger Equation, M.J. Ablowitz and C. Schober, *Contemporary Mathematics*, **172** (1994) 253-268.

Chapters in Books:

- On the Complete Integrability of Certain Nonlinear Evolution Equations in One and Two Spatial Dimensions, M.J. Ablowitz and J. Villarroel, in *Chaos and Order*, pp 1-13, Ed. N. Joshi and R. Dewar, World Scientific, Singapore (1991).
- Nonlinear Wave Propagation, M.J. Ablowitz, in *Encyclopedia of Physics*, 2nd Edition, pp 813-815, Eds. R.G. Lerner, G.L. Trigg, VCH Publishers, Inc., New York (1991).

Solitons and Computation, M.J. Ablowitz and B.M. Herbst, in *Important Developments in Soliton Theory*, Eds. A. Fokas, V. Zakharov, Series in Nonlinear Dynamics, Springer-Verlag, Berlin (1993).

On the Elliptic 2+1 Toda Equation, J. Villarroel and M.J. Ablowitz, in *Applications of Analytic and Geometric Methods to Nonlinear Differential Equations*, Ed. P.A. Clarkson, NATO ASI Series C: Mathematical and Physical Sciences, Kluwer Academic Publishers, **413** (1993) 251-256.

Remarks on the Inverse Scattering Transform Associated with Toda Equations, M.J. Ablowitz and J. Villarroel, in *Quantum Inversion Theory and Applications*, Proceedings, Ed. H.V. von Geramb, *Lecture Notes in Physics*, Bad Honnef, Germany, **427** (1994) 30-36.

Mel'nikov Analysis and Numerically Induced Chaos, B.M. Herbst and M.J. Ablowitz, *Chaos in Australia*, Conference Proceedings, Eds. G. Brown and A. Opie, World Scientific, Singapore, (1993) 40-56.

Preprints:

Homoclinic Manifolds and Numerical Chaos in the Nonlinear Schrödinger Equation, M.J. Ablowitz and C. Schober, PAM[†] #180 (October 1993).

Hamiltonian Integrators for the Nonlinear Schrödinger Equation, M.J. Ablowitz and C. Schober, PAM[†] #183 (December 1993).

Numerical Stochasticity, Hamiltonian Integrators and the Nonlinear Schrödinger Equation, M.J. Ablowitz and C. Schober, PAM[†] #184 (December 1993).

Numerical Simulation of Quasi-Periodic Solutions of the Sine-Gordon Equation, M.J. Ablowitz, B.M. Herbst and C.M. Schober, PAM[†] #210 (September 1994).

PAM[†]: Program in Applied Mathematics Report