

Two-pulse solutions in the fifth-order KdV equation

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Background references:

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Yu. Kodama, D.P., J. Phys. A: Math. Gen. 38, 6129 (2005)

M. Chugunova, D.P., SIAM J. Math. Anal., submitted (2006)

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Background and motivations

Fifth-order KdV equation

$$u_t + u_{xxxx} - u_{xxxxx} + 2uu_x = 0$$

has traveling wave solutions $u = \phi(z)$, $z = x - ct$, where $\phi(z)$ solves the fourth-order ODE

$$\phi^{(iv)} - \phi'' + c\phi = \phi^2.$$

Applications:

- capillary-gravity water waves (Craig–Groves, 1994)
- chains of coupled oscillators (Gorshkov–Ostrovsky, 1979)
- magneto–acoustic waves in plasma (Kawahara, 1972)

Solitary waves

Stability of the critical point $(0, 0, 0, 0)$ in the fourth-order ODE:

$$\phi \sim e^{\kappa z} : \quad \kappa^4 - \kappa^2 + c = 0.$$

Existence of localized solutions:

- $c < 0$ - no pulse solutions (Tovbis, 2000; Lombardi, 2000)
- $0 < c < \frac{1}{4}$ - unique one-pulse solution (Amick–Toland, 1992; Groves, 1998)
- $c > \frac{1}{4}$ - unique one-pulse and infinite countable set of two-pulse solutions (Buffoni–Sere, 1996)

\Rightarrow The domain of our studies is $c > \frac{1}{4}$.

Mathematical problems

(1) Numerical approximations of two-pulse solutions

- numerical shooting method and continuation techniques (Champneys, 1993)
- iterations in Fourier space (Petviashvili's method)

⇒ Petviashvili's iterations diverge for two-pulse solutions!

Mathematical problems

(1) Numerical approximations of two-pulse solutions

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⇒ Petviashvili's iterations diverge for two-pulse solutions!

(2) Spectral stability of two-pulse solutions

- Lyapunov–Schmidt reductions (Sandstede, 1998)
- Count of eigenvalues in Pontryagin space (Krein's signatures)

⇒ The count of eigenvalues is inconclusive for two-pulse solutions!

Part I: Petviashvili's method (1976)

ODE for solitary waves

$$\phi^{(\text{iv})} - \phi'' + c\phi = \phi^2, \quad z \in \mathbb{R}$$

The ODE becomes the fixed-point problem in $H^2(\mathbb{R})$:

$$\hat{\phi}(k) = \frac{\widehat{\phi^2}(k)}{(c + k^2 + k^4)}, \quad k \in \mathbb{R}$$

where $c > 0$ and $\hat{\phi}(k)$ is the Fourier transform of $\phi(z)$.

Iterations $\{\hat{u}_n(k)\}_{n=0}^{\infty}$ are defined recursively in $H_{\text{ev}}^2(\mathbb{R})$:

$$\hat{u}_{n+1}(k) = M_n^2 \frac{\widehat{u_n^2}(k)}{(c + k^2 + k^4)}, \quad M[\hat{u}_n] = \frac{\int_{\mathbb{R}} (c + k^2 + k^4) [\hat{u}_n(k)]^2 dk}{\int_{\mathbb{R}} \hat{u}_n(k) \widehat{u_n^2}(k) dk}$$

Convergence Theorem (2004)

- Let $\hat{\phi}(k)$ be a solution of the fixed-point problem in $H_{\text{ev}}^2(\mathbb{R})$
- Let \mathcal{H} be the Jacobian operator of the ODE at $\phi(z)$:
$$\mathcal{H} = c - \partial_z^2 + \partial_z^4 - 2\phi(z)$$

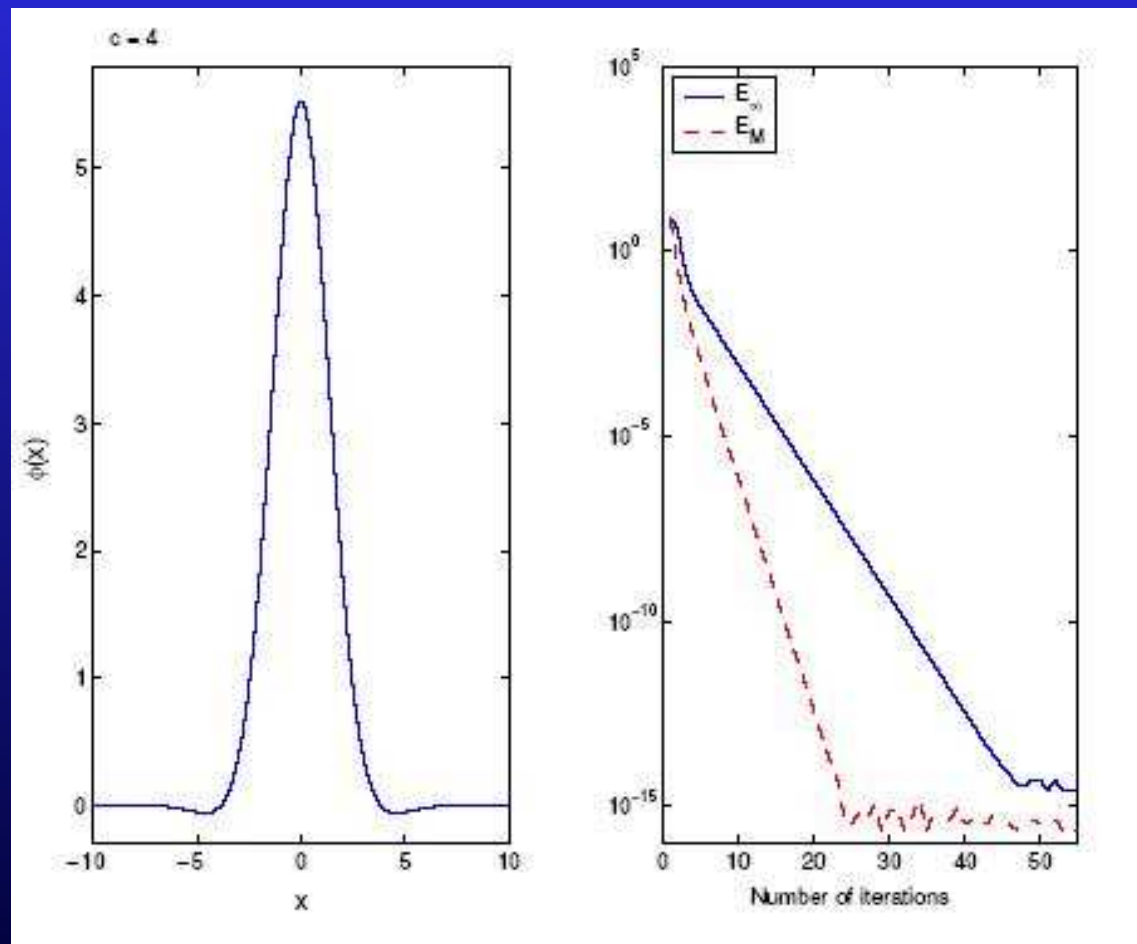
Theorem: *If \mathcal{H} has exactly one negative eigenvalue and a simple zero eigenvalue and if*

$$\text{either } \phi(z) \geq 0 \quad \text{or} \quad \left| \inf_{z \in \mathbb{R}} \phi(z) \right| < \frac{c}{2},$$

then there exists an open neighborhood of $\hat{\phi}$ in $H_{\text{ev}}^2(\mathbb{R})$, in which $\hat{\phi}$ is the unique fixed point and the sequence of iterations $\{\hat{u}_n(k)\}_{n=0}^{\infty}$ converges to $\hat{\phi}$.

One-pulse solutions

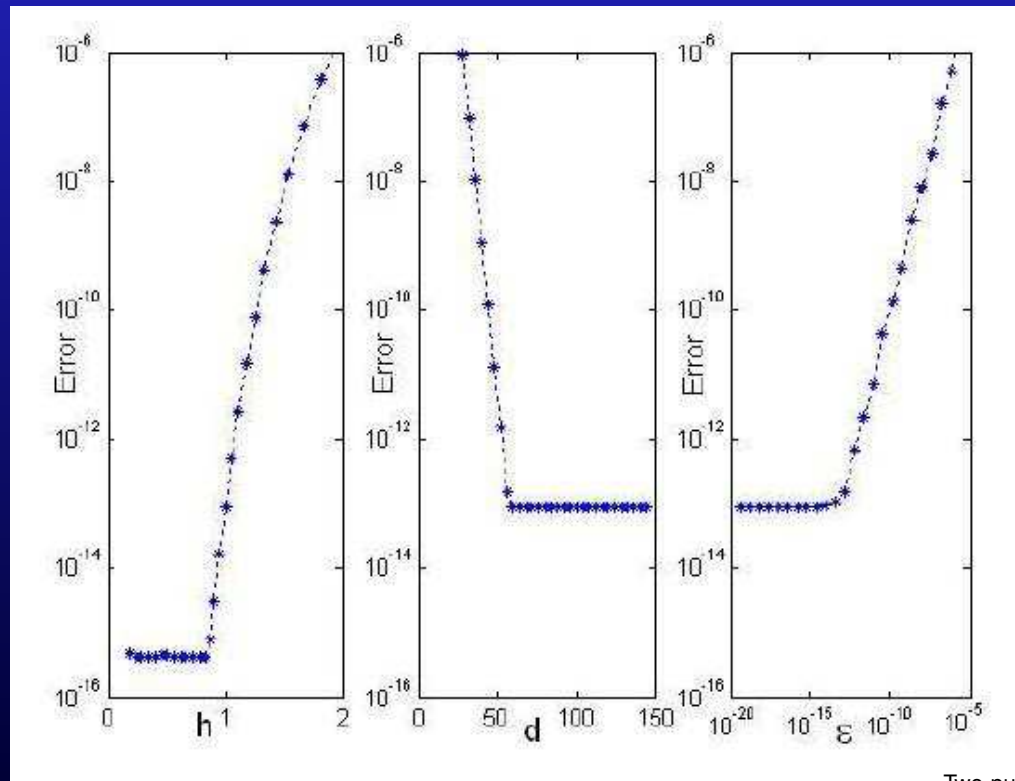
Let $\phi \equiv \Phi(z)$ be a one-pulse solution in $\mathcal{H} = c - \partial_z^2 + \partial_z^4 - 2\Phi(z)$. Then, \mathcal{H} has exactly one negative eigenvalue and a simple kernel with $\Phi'(z)$ in $H^2(\mathbb{R})$.



Analysis of convergence

Numerical factors for numerical error:

- truncation of $z \in \mathbb{R}$ to the interval $z \in [-d, d]$
- truncation of Fourier series by the discrete sum with N terms
- small tolerance ε for $E_M = |M_n - 1|$ and $E_\infty = \|u_{n+1} - u_n\|_{L^\infty}$



Two-pulse solutions

Let $\phi(z)$ be a two-pulse solution. Then,

$$\phi(z) = \Phi(z - s) + \Phi(z + s) + \varphi(z),$$

where $\|\varphi\|_{L^\infty} = O(e^{-2\kappa s})$ and $|s - s_0| = O(e^{-2\kappa s})$, where κ is the decay rate of $\Phi(z)$ and s_0 is a non-degenerate extremum point of $W(s)$ in

$$W = \int_{\mathbb{R}} \Phi^2(z) \Phi(z + 2s) dz.$$

The operator \mathcal{H} has two finite negative eigenvalues, a simple kernel with $\phi'(z)$, and a small eigenvalue μ in $H^2(\mathbb{R})$, such that

$$\left| \mu + \frac{2W''(2s_0)}{\|\Phi'\|_{L^2}^2} \right| \leq C e^{-4\kappa s_0}.$$

Note to the proof

The function $\varphi(z)$ satisfies the ODE

$$(c - \partial_z^2 + \partial_z^4 - 2\Phi(z-s) - 2\Phi(z+s)) \varphi - \varphi^2 = 2\Phi(z-s)\Phi(z+s),$$

such that $\tilde{\varphi}(z) = \varphi(z+s)$ satisfies

$$\mathcal{H}\tilde{\varphi} = 2\Phi(z+2s)\tilde{\varphi} + \tilde{\varphi}^2 + 2\Phi(z)\Phi(z+2s).$$

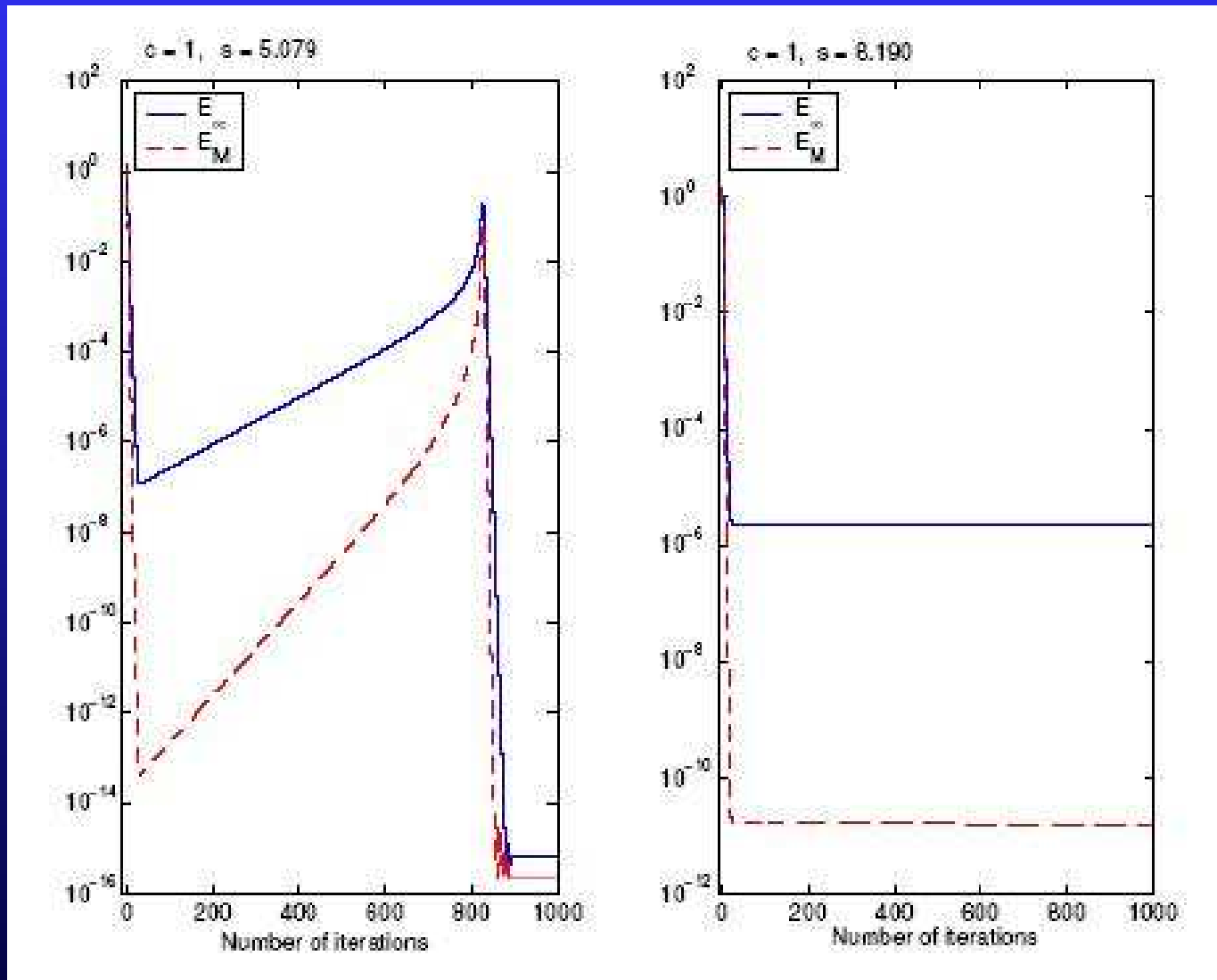
Since s is not yet defined, let $\tilde{\varphi} \in X_c \subset L^2 : (\tilde{\varphi}, \Phi') = 0$. By the method of Lyapunov–Schmidt reductions, s must be the root of

$$\begin{aligned} F(s, \epsilon) &= (\Phi'(z), 2\Phi(z+2s)\tilde{\varphi} + \tilde{\varphi}^2 + 2\Phi(z)\Phi(z+2s)) \\ &= -W'(s) + o(e^{-2\kappa s}). \end{aligned}$$

If the extremum of $W(s)$ is non-degenerate at $s = s_0$, a unique two-pulse solution persists near $s = s_0$.

Construction of two-pulse solutions

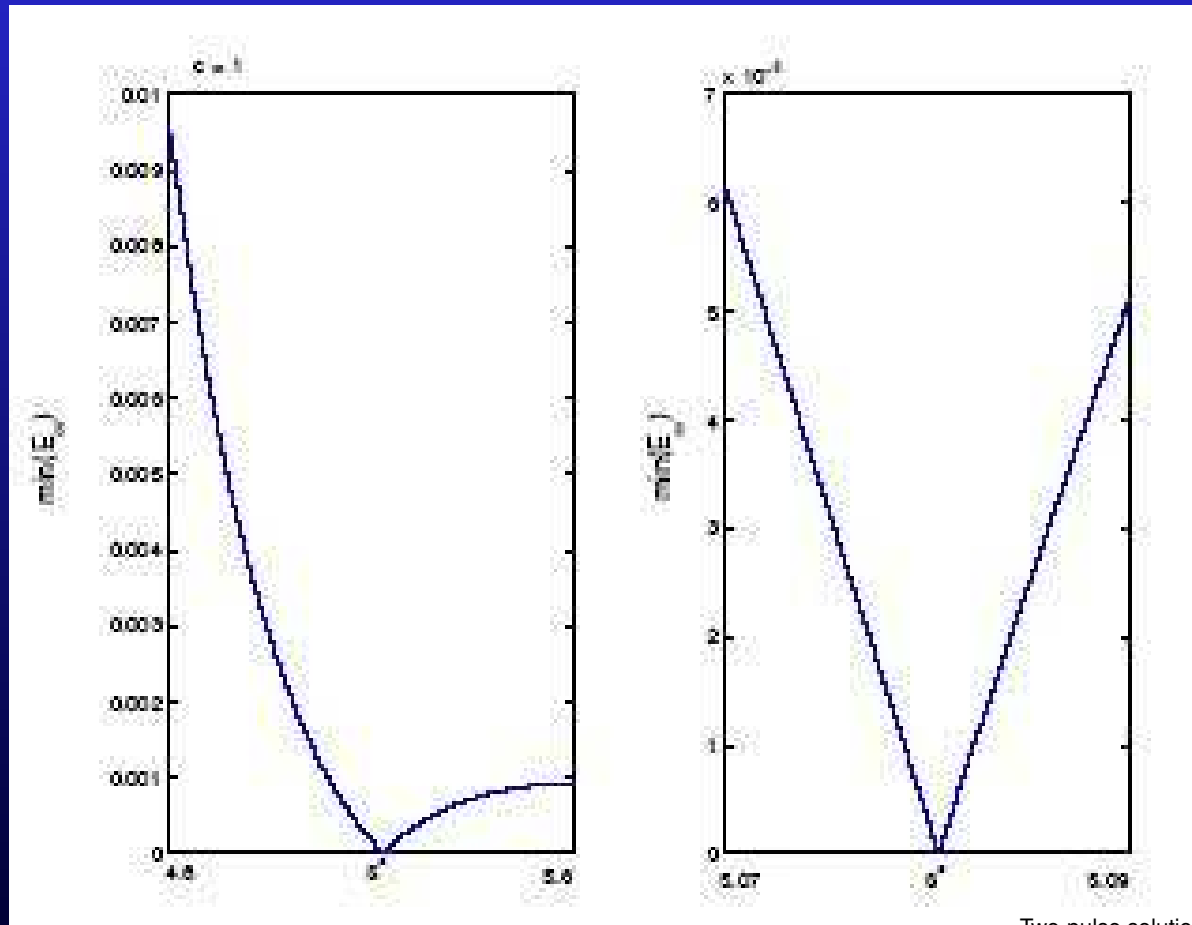
Iterations of the Petviashvili's method:



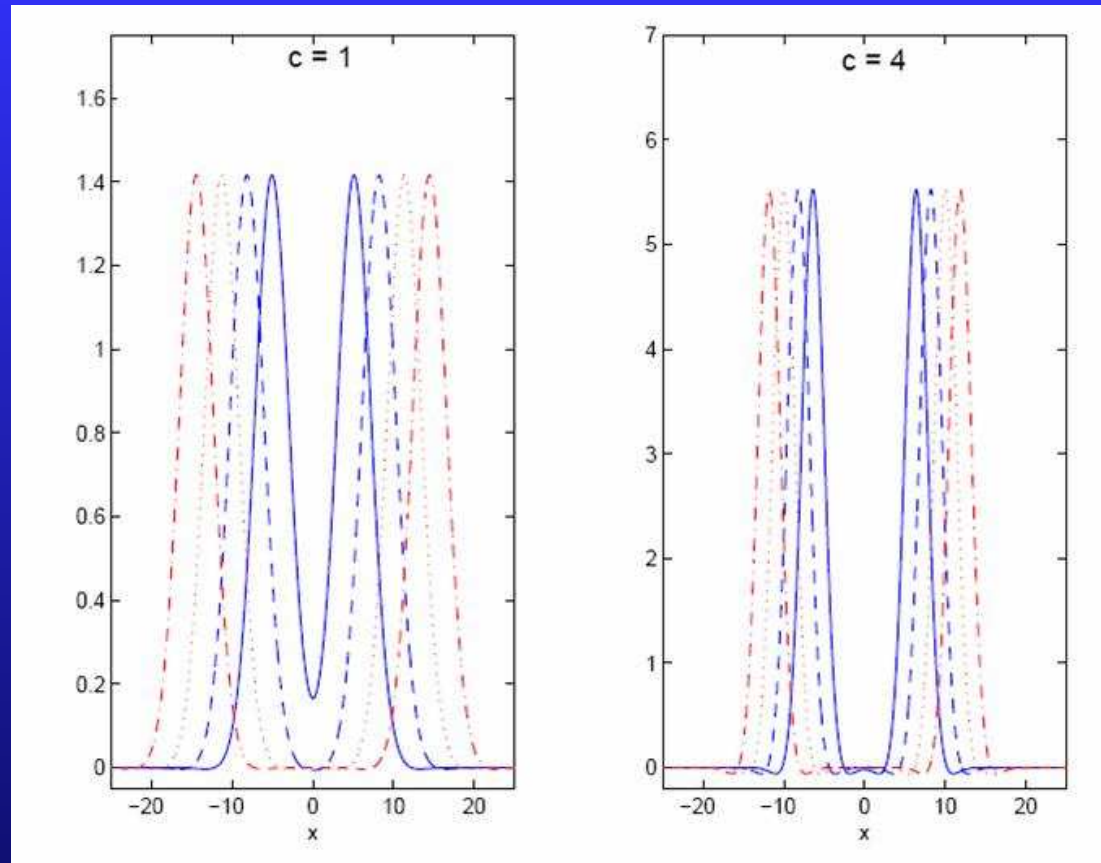
Numerical algorithm

Theorem: *There exists $s = s_*$ near $s = s_0$ such that the iteration method with $u_0 = \Phi(z - s_0) + \Phi(z + s_0)$ converges to a two-pulse solution $\phi(z)$ in a local neighborhood of ϕ in $H_{\text{ev}}^2(\mathbb{R})$.*

Minimum error for root search:



Numerical two-pulse solutions



distance s	effective potential	root finding
s_1	5.058733328146916	5.079717398028492
s_2	8.196800619090793	8.196620796452045

Part II: Spectral stability

Linearized problem for spectral stability

$$\partial_z \mathcal{H}v = \lambda v, \quad v \in X_c^* \subset L^2 : (v, \phi) = 0.$$

Eigenvalues with $\operatorname{Re}(\lambda) > 0$ result in spectral instability.

Let $\phi(z)$ be a two-pulse solution. There exists a pair of small eigenvalues λ of the linearized operator $\partial_z \mathcal{H}$, such that

$$\left| \lambda^2 + \frac{4W''(2s_0)}{P'(c)} \right| \leq C e^{-4\kappa s_0}, \quad P'(c) = \frac{d}{dc} \|\Phi\|_{L^2}^2 > 0.$$

- $W''(2s_0) > 0$ - pair of purely imaginary eigenvalues
- $W''(2s_0) < 0$ - pair of real eigenvalues

Spectral stability theorem

Notations:

- N_{real} - the number of real positive eigenvalues
- N_{comp} - the number of complex eigenvalues in the first open quadrant
- N_{imag}^- - the number of simple positive imaginary eigenvalues with $(\mathcal{H}v, v) \leq 0$
- The kernel of \mathcal{H} is simple and $P'(c) > 0$

Theorem: Then,

$$N_{\text{real}} + 2N_{\text{comp}} + 2N_{\text{imag}}^- = n(\mathcal{H}) - 1,$$

where $n(\mathcal{H})$ is the number of negative eigenvalues of \mathcal{H} .

Sylvester–Pontryagin–Grillakis Theorem

Theorem: Let L and M be self-adjoint operators in H with finitely many negative eigenvalues $n(L)$ and $n(M)$ and empty kernels. Then, there are exactly $n(L)$ and $n(M)$ eigenvalues γ of $Lu = \gamma Mu$ in $L^2(\mathbb{R})$ such that $(u, Lu) \leq 0$ and $(u, Mu) \leq 0$.

References:

L. Pontryagin, *Izv. Acad. Nauk SSSR* **8**, 243–280 (1944)

M. Grillakis, *Comm. Pure Appl. Math.* **43**, 299–333 (1990)

T. Kapitula, P. Kevrekidis, and B. Sandstede, *Physica D* **195**, 263–282 (2004)

For the KdV linearization,

$$H = X_c, \quad \gamma = -\lambda^2, \quad L = -\partial_z \mathcal{H} \partial_z, \quad M = \mathcal{H}^{-1}.$$

Applications of the Theorem

Counts of eigenvalues:

- One-pulse solutions

$$n(\mathcal{H}) = 1, \quad N_{\text{real}} = N_{\text{comp}} = N_{\text{imag}}^- = 0$$

The one-pulse solution is a ground state (Levandosky, 1999)

- Two-pulse solutions with $W''(2s_0) < 0$

$$n(\mathcal{H}) = 2, \quad N_{\text{real}} = 1, \quad N_{\text{comp}} = N_{\text{imag}}^- = 0$$

The two-pulse solution with $W''(2s_0) < 0$ is spectrally unstable.

Applications of the Theorem

Counts of eigenvalues:

- Two-pulse solutions with $W''(2s_0) > 0$

$$n(\mathcal{H}) = 3, \quad N_{\text{real}} = 0, \quad N_{\text{comp}} + N_{\text{imag}}^- = 1$$

The count is inconclusive for these solutions.

Applications of the Theorem

Counts of eigenvalues:

- Two-pulse solutions with $W''(2s_0) > 0$

$$n(\mathcal{H}) = 3, \quad N_{\text{real}} = 0, \quad N_{\text{comp}} + N_{\text{imag}}^- = 1$$

The count is inconclusive for these solutions.

Theorem: Let $\lambda \in i\mathbb{R}$ be a simple eigenvalue of $\partial_z \mathcal{H}$ with eigenfunction $v_0 \in X_c$ such that $(\mathcal{H}v_0, v_0) < 0$. Then, it is structurally stable to parameter continuations.

Corollary: The two-pulse solution with $W''(2s_0) > 0$ is spectrally stable with

$$N_{\text{comp}} = 0, \quad N_{\text{imag}}^- = 1.$$

Note to the proof

Exponentially weighted space

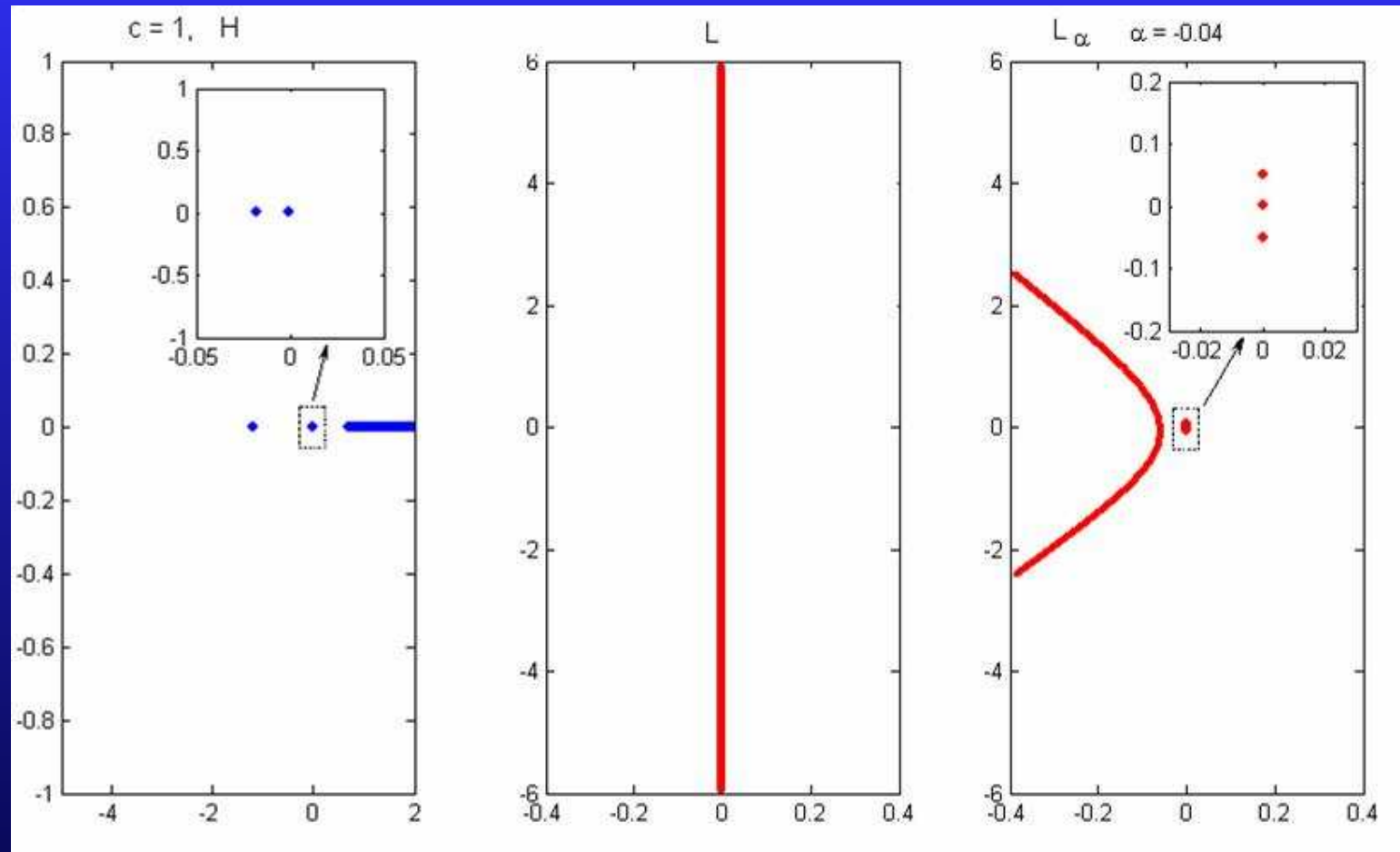
$$H_\alpha^2 = \{v \in H_{\text{loc}}^2(\mathbb{R}) : e^{\alpha z} v(z) \in H^2(\mathbb{R})\}.$$

The continuous spectrum of $\partial_z \mathcal{H}$ for small $\alpha > 0$ resides at a simply-connected curve in the left half-plane of $\lambda \in \mathbb{C}$.

- If $v_0 \in H^2(\mathbb{R})$ for a simple eigenvalue $\lambda_0 \in i\mathbb{R}_+$, then $v_0 \in H_\alpha^2(\mathbb{R})$ for the same eigenvalue.
- If $(\mathcal{H}v_0, v_0) < 0$, there exists $w_0 \in H^2(\mathbb{R})$, such that $v_0 = w_0'$ and $(w_0, v_0) \in i\mathbb{R}_+$.
- For a parameter continuation in $\partial_z(\mathcal{H} + \delta V(z))$ where $V \in L^\infty(\mathbb{R})$, we show that $v_\delta \in H^2(\mathbb{R})$, $v_\delta = w_\delta'(z)$, and (w_δ, v_δ) are all continuous in δ . Therefore, $(w_\delta, v_\delta) \in i\mathbb{R}_+$ and $\lambda_\delta \in i\mathbb{R}_+$ in the relation $\lambda_\delta(w_\delta, v_\delta) = (\mathcal{H}v_\delta, v_\delta) < 0$.

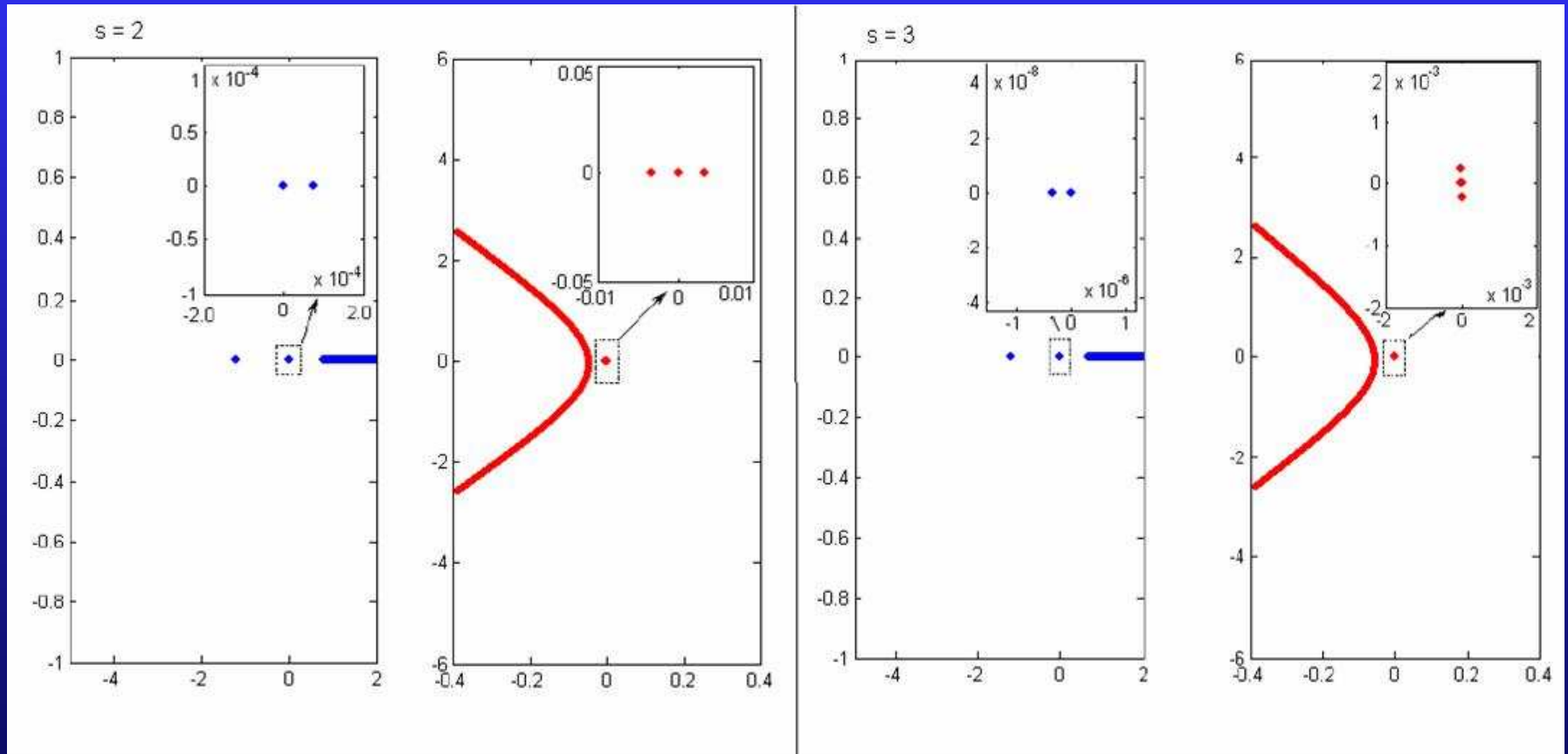
Numerical spectrum

First two-pulse solution:



Numerical spectrum

Second (left) and third (right) two-pulse solutions:

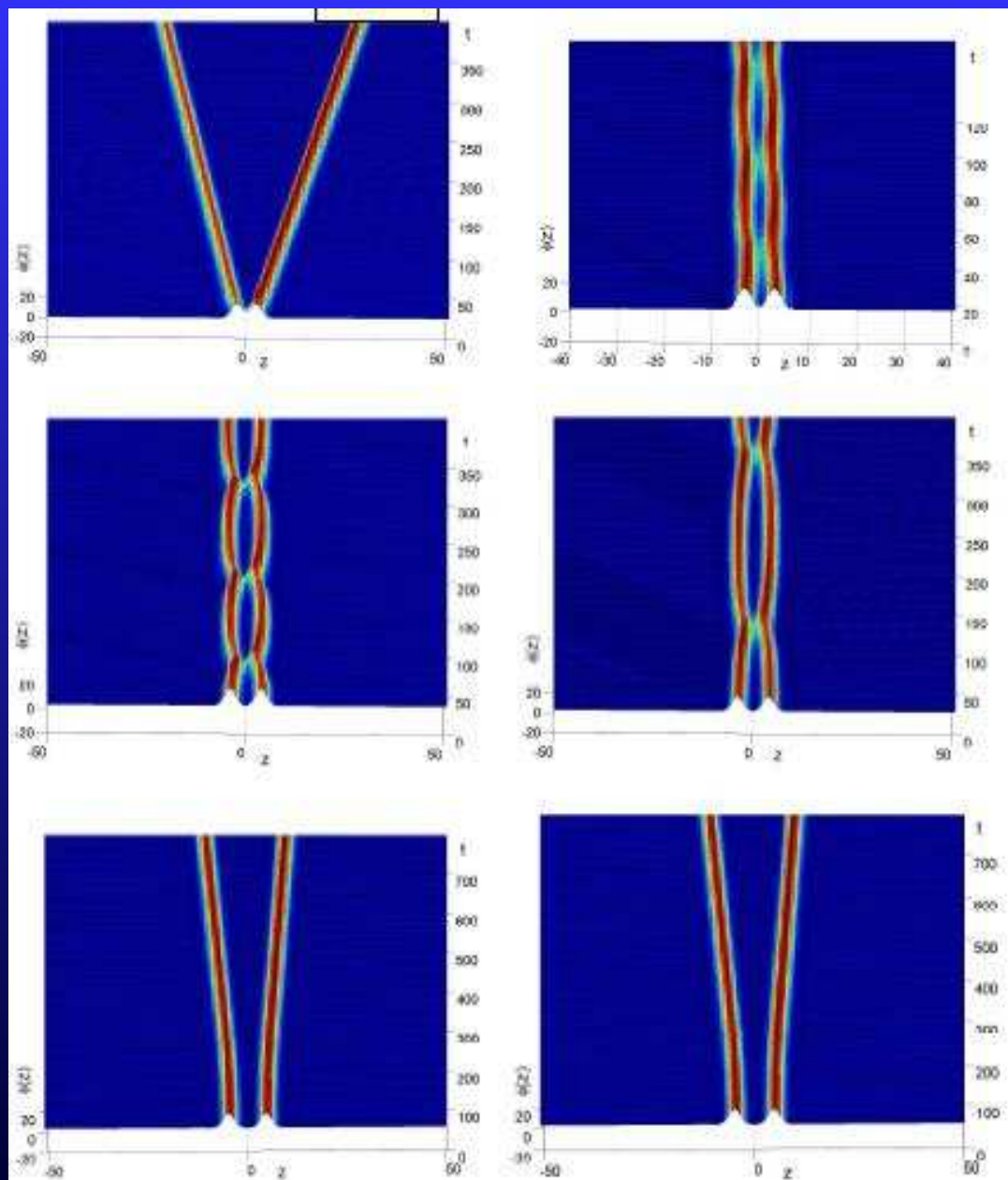


Numerical spectrum

Table of numerical approximations of small eigenvalues:

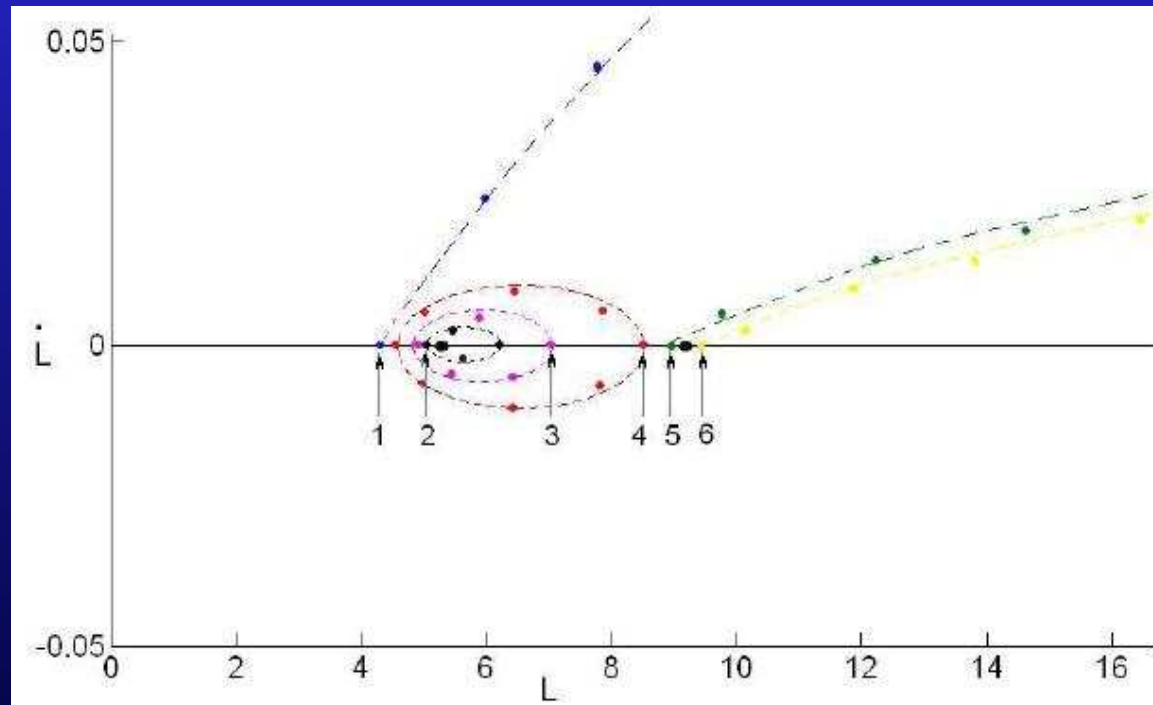
	first solution	second solution
"Zero" EV of \mathcal{H}	$1.2156 \cdot 10^{-9}$	$2.6678 \cdot 10^{-9}$
Small EV of \mathcal{H}	$1.7845 \cdot 10^{-2}$	$7.6638 \cdot 10^{-5}$
"Zero" EVs of \mathcal{L}_α	$0.3653 \cdot 10^{-5}$	$0.5321 \cdot 10^{-5}$
Re of small EVs of \mathcal{L}_α	$4.5291 \cdot 10^{-6}$	$3.2845 \cdot 10^{-3}$
Im of small EVs of \mathcal{L}_α	$0.5021 \cdot 10^{-1}$	$1.1523 \cdot 10^{-8}$

Time-evolution simulations



Comparison with the Newton's particle equation

Conjecture (Gorshkov–Ostrovskii): If the initial value $u(x, 0)$ is locally close to the two-pulse solution $\Phi(x - s_0) + \Phi(x + s_0)$, the solution $u(x, t)$ remains close to the two-pulse solution $\Phi(x - ct - s(t)) + \Phi(x - ct + s(t))$ for $0 \leq t \leq Ce^{\kappa_0 s}$, where $s(t)$ satisfies the Newton's particle law $P'(c)\ddot{s} = -W''(2s)$.



Conclusions

Outcomes of our work:

- Application of Pontryagin spaces to KdV equations
- Numerical approximations of two-pulse solutions
- Proof of structural stability of embedded eigenvalues

Open problems:

- Error bounds on validity of the Newton's particle law
- Numerical approximations of three- and multi-pulse solutions
- Proof of asymptotic stability of multi-pulse solutions

Software for relevant computations

