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On two dimensional gravity water waves with angled crests

Sijue Wu

University of Michigan, Ann Arbor

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We consider the motion of the interface separating air from water.

We assume:

- air density= 0
- water density =1
- water region is below the air region. At time *t*, water region is Ω(*t*), the interface is Σ(*t*).

We assume that the water is

- inviscid, incompressible, irrotational.
- The surface tension is zero.
- The water is subject to the influence of gravity $\mathbf{g} = (\mathbf{0}, -g)$.





The motion of the fluid is described by

v is the fluid velocity, *P* is the fluid pressure.

When surface tension is zero, the motion can be subject to the Taylor instability.

Taylor sign condition:

$$-rac{\partial P}{\partial \mathbf{n}} \geq \mathbf{0}$$

on the interface $\Sigma(t)$. **n** is the unit normal to $\Sigma(t)$ pointing out of the water region $\Omega(t)$.

Stokes, Levi-Civita, Taylor....

- Nalimov (1974): infinite depth, 2D, assume initial interface flat, initial velocity small
- Nalimov didn't use Riemann mapping
- T. Nishida: translated Nalimov's paper into English,
- Yoshihara (1982): finite depth, 2D, assume initial data small
- T. Beale, T. Hou & Lowengrub (1992). Linear wellposedness assuming the presumed solution satisfies the strong Taylor sign condition:

$$-\frac{\partial \boldsymbol{P}}{\partial \boldsymbol{n}} \geq \boldsymbol{c}_0 > \boldsymbol{0}.$$

- S. Wu (1997, 99): 2D, 3D, arbitrary data
- proved the strong Taylor sign condition always holds, i.e.

$$-rac{\partial P}{\partial \mathbf{n}} \geq c_0 > 0$$

as long as the interface is non-selfintersecting and smooth $(C^{1,\gamma})$.

- in 2D: used Riemann mapping to understand the quasilinear structure of the water wave equation
- in 3D: used Lagrangian coordinates, in Clifford algebra framework

Local wellposedness with additional effects: nonzero surface tension, finite depth, nonzero vorticity, assuming the strong Taylor sign condition holds.

 Iguchi(2001), Ogawa & Tani (2002), Ambrose & Masmoudi(2005), D. Lannes (2005), Christodoulou & Lindblad (2000), Lindblad (2005), Coutand & Shkoller (2007), P. Zhang & Z. Zhang (2007), Shatah & Zeng (2008)

- S. Wu (2009): almost global well-posedness for 2-D,
- S. Wu (2011): global well-posedness for 3-D
- Germain, Masmoudi & Shatah (2012): global well-posedness for 3-D
- Ionescu & Pusateri (2013): 2-D water waves, global existence and modified scattering
- Alazard & Delort (2013): similar result
- Hunter, Ifrim & Tataru (2014): 2-D water wave, almost global existence, modified energy method
- Ifrim & Tataru (2014): 2-D water wave, global existence.

- Alazard, Burq, Zuily (2012): Local wellposedness in low regularity Sobolev space–the interface is C^{3/2+ε}.
- Alazard, Burq, Zuily (2014): Local wellposedness in low regularity Sobolev space–the interface is $C^{3/2-\epsilon}$.

Singularities:



Singularities:

What are some typical singular behaviors? How does it form? What are some basic structures of the singularities?

S. Wu (2012): construction of self-similar solution for 2-D water waves in the regime where convection is in dominance:

• $z \sim t$, or in hyperbolic scaling: s = 1.

- neglecting gravity and surface tension. ---- satisfies the Taylor sign condition $-\frac{\partial P}{\partial \mathbf{n}} \ge 0$.



- $\nu < \frac{1}{2}, \qquad \mu > \frac{1}{2}$
- concave up on both sides, the concavity is due to the Taylor stability condition.

















Question:

Q: How relevant are the self-similar solutions?

In all earlier work, either it is assumed there is no bottom, or there is a bottom Υ , of a positive distance away from the interface $\Sigma(t)$

$$dist(\Sigma(t), \Upsilon) \ge h_0 > 0$$

and the strong Taylor sign condition holds:

$$-rac{\partial P}{\partial \mathbf{n}} \ge c_0 > 0$$

Question

We consider the following problem: Q: the interaction of the free surface with a fixed rigid boundary?

On a rigid smooth boundary,

$$\mathbf{v} \cdot \mathbf{n} = \mathbf{0}$$

In the presence of a fixed rigid boundary $\Upsilon,$ the motion of the fluid is described by

$$\mathbf{v}_{t} + \mathbf{v} \cdot \nabla \mathbf{v} = (\mathbf{0}, -g) - \nabla P \quad \text{in } \Omega(t)$$

div $\mathbf{v} = 0$, curl $\mathbf{v} = 0$, in $\Omega(t)$
 $P = 0$, on $\Sigma(t)$
 $\mathbf{v} \cdot \mathbf{n} = 0$, on Υ (2)

v is the fluid velocity, *P* is the fluid pressure. **n** is a normal vector to Υ .

 $\partial \Omega(t) = \Sigma(t) \cup \Upsilon.$

If the fixed rigid boundary Υ is a vertical wall $\{x = 0\}$, and the fluid domain $\Omega(t)$ is the domain to the right of $\{x = 0\}$. Then the velocity field $\mathbf{v} = (v_1, v_2)$ satisfies $v_1(0, y; t) = 0$. By Schwarz reflection: $\mathbf{v}(-x, y; t) = (-v_1(x, y; t), v_2(x, y; t)); P(-x, y; t) = P(x, y, ; t)$

we can reduce the problem to the one on the symmetric domain without a fixed wall.



- Alazard, Burq, Zuily (2012) studied the case where the angle of the wave with the wall is 90°.
- Our focus: study the case where the angle of the wave with the wall is other than 90°.

We want to answer the following question:

Q: Is it possible for the angle between the interface and the wall to be other than $\frac{\pi}{2}$?

Assume the rigid boundary Υ is consisting of two vertical walls:

$$\Upsilon = \{x = 0\} \cup \{x = 1\}$$

Assume the free interface $\Sigma(t)$ makes a 90° angle with the wall $\{x = 0\}$, but we allow a possible non-trivial angle at $\{x = 1\}$. We make a Schwarz reflection about $\{x = 0\}$:



- Q: Can the angle ν be other than 90°?
- Q: local existence in this framework?
- A priori estimates?

- yes, the angle ν can be other than 90°. If it is not 90°, then
- the angle ν must be no more than 90°. More generally,
- the interior angles of the angled crests (don't have to be symmetric) cannot be more than 180°.
- these facts are determined by the water wave equations.

- We construct an analytic framework that includes smooth interfaces, and interfaces with angled crests
- A priori estimates, local existence holds in this regime which includes interfaces with angled crests.
- This is a more fitting framework to study the water wave equation than Sobolev spaces
- The water wave system admits such solutions.
 - A prior estimate: joint work with Rafe Kinsey.



In our regime, we can show that

•
$$-\frac{\partial P}{\partial \mathbf{n}} \geq 0$$
, but

- $-\frac{\partial P}{\partial \mathbf{n}} = -\mathbf{n} \cdot \nabla P = 0$ at the wall where there is a non-right angle, and at the points on the interface where there are angled crests.
- **n** outward unit normal.

Let the free surface be

 $\Sigma(t)$: $z = z(\alpha, t)$, α Lagrangian coordinate.

- $z = x(\alpha, t) + iy(\alpha, t)$, in complex form;
- $z_t = z_t(\alpha, t)$ is the velocity;
- *z*_{tt} is the acceleration;
- -i is the gravity;
- P = 0 on $\Sigma(t)$ implies: $\nabla P \perp \Sigma(t)$
- $\nabla P = i\mathfrak{a} z_{\alpha}$, where $\mathfrak{a} = -\frac{1}{|z_{\alpha}|} \frac{\partial P}{\partial \mathbf{n}}$

- div $\mathbf{v} = \operatorname{curl} \mathbf{v} = 0$ implies $\overline{\mathbf{v}}$ is holomorphic in $\Omega(t)$.
- *z
 _t*(α, t) = **v**(z(α, t), t), the boundary value of the holomorphic function **v**.
- $\bar{z}_t = \mathfrak{H}\bar{z}_t$

Equation of the free surface:

$$z_{tt} + i = i\mathfrak{a} z_{\alpha}$$

$$\bar{z}_t = \mathfrak{H} \bar{z}_t$$
(3)

Quasilinear equation:

$$\bar{z}_{ttt} + i\mathfrak{a}\bar{z}_{tlpha} = -i\mathfrak{a}_t\bar{z}_{lpha}$$

Let

- $\mathfrak{u} = \overline{z}_t$
- $i\bar{z}_{t\alpha} = \nabla_{\mathbf{n}}\mathfrak{u}$

Free surface equation:

$$(\partial_t^2 + \mathfrak{a} \nabla_{\mathbf{n}})\mathfrak{u} = I.o.t$$

is degenerate hyperbolic, if $\mathfrak{a}=-\frac{1}{|z_{\alpha}|}\frac{\partial P}{\partial n}$ can be zero.

$$\mathfrak{H}f(\alpha;t) = \frac{1}{\pi i} \int \frac{z_{\beta}(\beta;t)}{z(\alpha;t) - z(\beta;t)} f(\beta) d\beta$$

- difficult to deal with \$\mathcal{H}\$
- Use Riemann mapping

- Let $\Phi : \Omega(t) \to P_-$ be the Riemann mapping, s.t. $\lim_{z\to\infty} \Phi_z(z) = 1$.
- P₋ is the lower half plane

• Let
$$h(\alpha; t) := \Phi(z(\alpha; t); t)$$
.

•
$$h^{-1}$$
 be: $h(h^{-1}(\alpha'; t); t) = \alpha'$

- $Z(\alpha';t) = z(h^{-1}(\alpha';t),t) := z \circ h^{-1}; Z_{\alpha'} = \partial_{\alpha'}Z(\alpha',t)$
- $Z_t(\alpha'; t) := z_t \circ h^{-1}; \ Z_{tt}(\alpha'; t) := z_{tt} \circ h^{-1}$

Let

•
$$A \circ h = \mathfrak{a} h_{\alpha}$$

• $\mathbb{H}f(\alpha') = \frac{1}{\pi i} \int \frac{1}{\alpha' - \beta'} f(\beta') d\beta'$ be the Hilbert transform

Free surface equation in Riemann mapping variable α' :

$$\begin{cases} Z_{tt} + i = iAZ_{,\alpha'} \\ \overline{Z}_t = \mathbb{H}\overline{Z}_t \end{cases}$$
(4)

 $h(\alpha; t) := \Phi(z(\alpha; t); t)$ implies that

$$Z(\alpha',t) = \Phi^{-1}(\alpha';t); \quad Z_{,\alpha} = \partial_{Z'} \Phi^{-1}(\alpha';t)$$

• To Show the Taylor sign condition $-\frac{\partial P}{\partial \mathbf{n}} \ge c_0 > 0$,

$$-i\frac{\partial P}{\partial \mathbf{n}}|Z_{,\alpha'}| = \overline{Z}_{,\alpha'}(Z_{tt}+i) = iA|Z_{,\alpha'}|^2 := iA_1$$

we proved in Wu (1997) that

$$A_1 = 1 + rac{1}{2\pi} \int rac{|Z_t(lpha', t) - Z_t(eta', t)|^2}{(lpha' - eta')^2} \, deta' \geq 1$$

$$-\frac{\partial P}{\partial \mathbf{n}} = \mathfrak{a}|z_{\alpha}| = \frac{A_1}{|Z_{,\alpha'}|} \circ h \ge 0$$

Recall: $Z_{,\alpha'} = \partial_{z'} \Phi^{-1}(\alpha'; t)$

• (S.Wu, 1997) If the interface $\Sigma(t) \in C^{1,\gamma}$, then $0 < c_0 \le |\partial_{z'} \Phi^{-1}(\alpha'; t)| \le C_0 < \infty$, then

$$-rac{\partial P}{\partial \mathbf{n}} \ge c_1 > 0$$

$$\frac{1}{Z_{,\alpha'}} = i \frac{\overline{Z}_{tt} - i}{A_1}$$

$\mathfrak{a} = 0$ or equivalently $-\frac{\partial P}{\partial \mathbf{n}} = 0$ at the corner:

Free surface equation: $z_{tt} + i = i\mathfrak{a}z_{\alpha} := \nabla P$, $\mathfrak{a} \in \mathbb{R}$ implies:

$$-\frac{x_{\alpha}}{y_{\alpha}} = \frac{y_{tt} + 1}{x_{tt}}.$$
(5)

$$\tan \nu = -\frac{x_{\alpha}}{y_{\alpha}} = \frac{y_{tt} + 1}{x_{tt}}.$$
(6)

•
$$x_t(0; t) = 0$$
 implies $x_{tt}(0; t) = 0$.

- If $\nu \neq \frac{\pi}{2}$, then $y_{tt} + 1 = 0$ at x = 0.
- Therefore $\nabla P = 0$ at the corner x = 0.
- a = 0 at the corner x = 0.

- Fact 1: $\nu \leq \frac{\pi}{2}$
- at the corner: $\Phi^{-1}(z') \approx (z')^r$, where $\nu = \frac{\pi}{2}r$. • $Z_{,\alpha'} = \partial_{z'} \Phi^{-1}(z') \approx (\alpha')^{r-1}$.
- if $\nu > \frac{\pi}{2}$, i.e. if r > 1, then $Z_{\alpha} = 0$ at the corner, so $Z_{tt} = \infty$, so $y_{tt} = \infty$ at the corner, since $x_{tt} = 0$,



Recall

$$\tan \nu = -\frac{x_{\alpha}}{y_{\alpha}} = \frac{y_{tt} + 1}{x_{tt}}.$$
 (7)

this implies

 $\tan \nu = \infty$

therefore

$$\nu = \frac{\pi}{2}$$

So ν cannot be greater than $\frac{\pi}{2}$. Similarly,

• Interior angle of the angled crests cannot be more than π .

$$-rac{\partial P}{\partial \mathbf{n}} = \mathfrak{a}|z_{lpha}| = rac{A_1}{|Z_{,lpha'}|} \circ h \geq 0$$

Recall: $Z_{,\alpha'} = \partial_{z'} \Phi^{-1}(\alpha'; t)$

If the angle ν < π/2, or if the free surface has angled crests with interior angle < π, then r < 1, then 1/Z_{,α'} → 0 at the corner or at the crests, this implies

$$-rac{\partial P}{\partial \mathbf{n}} = \mathbf{0}$$

at the corner if $\nu < \frac{\pi}{2}$ and at the crests where the interior angle is $< \pi$.

Let

$$D_{\alpha}f = rac{1}{z_{\alpha}}\partial_{\alpha}f, \quad D_{\alpha'}g = rac{1}{Z_{,\alpha'}}\partial_{\alpha'}g$$

If *f* is the boundary value of a periodic holomorphic function F on $\Omega(t)$, $f(\alpha, t) = F(z(\alpha, t), t)$, then

$$D_{\alpha}f = \partial_{z}F(z(\alpha, t); t) = -i\partial_{y}F(z(\alpha, t); t)$$

Recall the quasilinear equation of the free surface:

$$(\partial_t^2 + i\mathfrak{a}\partial_\alpha)\bar{z}_t = -i\mathfrak{a}_t\bar{z}_\alpha,\tag{8}$$

higher order equation

$$(\partial_t^2 + i\mathfrak{a}\partial_\alpha)\theta = G_\theta. \tag{9}$$

where $\theta = D_{\alpha}^{k} \bar{z}_{t}$, $G_{\theta} = D_{\alpha}^{k} (-i\mathfrak{a}_{t} \bar{z}_{\alpha}) + [\partial_{t}^{2} + i\mathfrak{a}\partial_{\alpha}, D_{\alpha}^{k}] \bar{z}_{t}$. a natural energy:

• $\boldsymbol{e} = \int |\theta_t|^2 + \Re \int (i\mathfrak{a}\partial_\alpha \theta)\bar{\theta}$

doesn't work in the framework of angled crests.

We construct the energy: let $\alpha_0 \in [-1, 1]$ be fixed

$$E = E_{a,D_{\alpha}^2 \bar{z}_t} + E_{b,D_{\alpha} \bar{z}_t} + \|\bar{z}_{tt}(t) - i\|_{L^{\infty}}$$

where

$$E_{\boldsymbol{a},\theta} = \int_{-1}^{1} \frac{h_{\alpha}}{A_{1} \circ h} |\theta_{t}|^{2} d\alpha + \Re \int_{-1}^{1} \frac{h_{\alpha}}{A_{1} \circ h} (i\mathfrak{a}\partial_{\alpha}\theta)\overline{\theta} d\alpha + I.o.t.$$
$$E_{\boldsymbol{b},\theta} = \int_{-1}^{1} \frac{1}{\mathfrak{a}} |\theta_{t}|^{2} d\alpha + \Re \int_{-1}^{1} (i\partial_{\alpha}\theta)\overline{\theta} d\alpha + I.o.t.$$
$$\mathfrak{a} \approx h_{\alpha} \approx -\frac{\partial P}{\partial \mathbf{n}}$$

 E_a and E_b have roughly inverse singular weights h_{α} and $\frac{1}{a}$.

$$A_1 \circ h = rac{\mathfrak{a}|Z_{lpha}|^2}{h_{lpha}}$$

Let

$$\mathcal{E}(t) = \|\bar{Z}_{t,\alpha'}\|_{L^2}^2 + \|D_{\alpha'}^2 \bar{Z}_t\|_{L^2}^2 + \|\partial_{\alpha'} \frac{1}{Z_{,\alpha'}}\|_{L^2}^2 + \|D_{\alpha'}^2 \bar{Z}_t\|_{L^2}^2 + \|D_{\alpha'}^2 \bar{Z}_t\|_{\dot{H}^{1/2}}^2 + \|D_{\alpha'}^2 \bar{Z}_t\|_{\dot{H}^{1/2}}^2 + \|\frac{1}{Z_{,\alpha'}}\|_{L^\infty}^2$$
(10)

Then

$$\boldsymbol{E}(t) \approx \mathcal{E}(t) \tag{11}$$

Difficulties with singular weights:

- Place the singular weights in the right places in the nonlocal operators;
- The very low regularities involved;

$$(\partial_t + b\partial_{\alpha'})^2 \bar{Z}_t + iA\partial_{\alpha'} \bar{Z}_t = -iA_t \bar{Z}_{\alpha'}$$

 $A = \frac{A_1}{|Z_{\alpha'}|^2}$

$$\frac{A_t}{A} = -\frac{\Im\{2[Z_t, \mathbb{H}]\overline{Z}_{tt,\alpha'} + 2[Z_{tt}, \mathbb{H}]\overline{Z}_{t,\alpha'} - [Z_t, Z_t; D_{\alpha'}Z_t]\}}{A_1}$$

Remarks:

٥

$$\frac{1}{Z_{,\alpha'}} = i \frac{\overline{Z}_{tt} - i}{A_1} \approx \overline{Z}_{tt} - i$$

- The self-similar solution has finite energy.
- In general, surfaces that have angled crests of interior angle < π/2, and the angle ν of the wave with the vertical wall ν < π/4 have finite energy.
- Stokes wave of maximum height does not have finite energy.

Theorem (A priori estimate, R. Kinsey & S. Wu)

There exists a polynomial p = p(x) with universal coefficients, such that, for any solution of water wave equations with $E(t) < \infty$ for all $t \in [0, T]$,

$$\frac{d}{dt}E(t) \le p(E(t)) \tag{12}$$

for all $t \in [0, T]$.

Theorem (local existence, S.Wu)

For any initial data satisfying $E(0) < \infty$, there exists T > 0, depending only on E(0), such that the water wave equation is solvable for time $t \in [0, T]$, with $E(t) < \infty$ for $t \in [0, T]$.

Remark: for initial interface $z(\cdot, 0)$ satisfying $E(0) < \infty$ and with its angle function arg $z(\cdot, 0)$ piecewise continuous, the interface $z(\cdot, t)$ will have its angle arg $z(\cdot, t)$ piecewise continuous at later times 0 < t < T. During this time the angles that the angled crests do not change.

-Observed by R. Kinsey,

-Rigorous proof by S. Agrawal

Theorem (blow-up criteria, S. Wu)

Given smooth data, there is a unique smooth solution exist for a positive time period [0, T]. Let T^* be the maximum existence time for the smooth solution. Then either $T^* = \infty$, or $T^* < \infty$, but the interface $z = z(\cdot, t)$ becomes self-intersecting at time T^* , or $\sup_{[0, T^*]} E(t) = \infty$.

 Local wellposed was proved via the quasilinear equations in Riemann mapping variables

$$(\partial_t + b\partial_{\alpha'})^2 \bar{Z}_t + iA\partial_{\alpha'} \bar{Z}_t = -iA_t \bar{Z}_{\alpha'}$$

- This is an equation on the velocity Z_t. The interface induced by the solution may or may not be self-intersecting.
- Only non-self-intersecting interface gives rise to a solution of the Euler equation.
- The idea of solving for solutions, including self-intersecting interfaces, was later used in the work of Cordoba, Fefferman etc on splash, splat singularities.

Idea for the proof of the existence: build on the solutions in Wu (1997):

- mollify the initial data by the Poisson kernel.
- solve the "water wave system" for this initial data, the "solution" exists in Sobolev spaces for a time *T* depending only on *E*(0).
- this "solution" may self-intersect, but it is well-defined in the Riemann mapping framework.
- pass to limit. show the limit satisfies the water wave system in the fluid domain in the classical sense.
- if the data is chord-arc, then the solution remains chord-arc for a time period depending only on *E*(0) and the chord-arc constant.

Thank you very much for your attention!