

Solve the non-linear KdV equation

$$u_t + 6uu_x + u_{xxx} = 0 \quad (1)$$

using d'Alembert's principle substitution ; find a particular single-parametric solution.

Consider a moving frame ansatz of $u(x, t) = U(\xi) = U(x - ct)$, where $\xi := x - ct$. The derivatives become

$$\begin{cases} u_t = -cU'(\xi) \\ u_x = U'(\xi) \\ u_{xxx} = U'''(\xi) \end{cases} \quad (2)$$

The PDE then reads

$$-cU' + 3UU' + U''' = 0. \quad (3)$$

Integrating once with respect to ξ gives

$$-cU' + 6UU' + U'' = A \quad (4)$$

for some integration constant A . Localized wave solution require that U, U', U'' vanish as $|\xi| = \infty$, so we set $A = 0$. Rearranging gives

$$U'' = cU - 3U^2 \quad (5)$$

which can be multiplied by U' and integrated again with inverse product law to give

$$\frac{1}{2}(U')^2 = \frac{c}{2}U^2 - U^3 + B. \quad (6)$$

Again, localized wave solutions require $B = 0$. Thus, we have

$$U'^2 = cU^2 - 2U^3 = U^2(c - 2U). \quad (7)$$

Separating variables and integrating gives

$$U(\xi) = \frac{c}{2} \operatorname{sech}^2\left(\frac{\sqrt{c}}{2}(\xi - \xi_0)\right) \quad (8)$$

which in original variables is

$$u(x, t) = \frac{c}{2} \operatorname{sech}^2\left(\frac{\sqrt{c}}{2}[x - ct - x_0]\right), \quad c > 0. \quad (9)$$

This is a solitary wave solution of the KdV equation traveling at parametrized speed c .

Consider the non linear Liouville equation

$$u_{tt} - u_{xx} = g \exp(u), \quad g > 0. \quad (10)$$

Using the d'Alambert principle substitution find a particular single-parametric solution of this equation

Consider a moving frame ansatz of $u(x, t) = U(\xi) = U(x - ct)$, where $\xi := x - ct$. The derivatives become

$$\begin{cases} u_{tt} = c^2 U''(\xi) \\ u_{xx} = U''(\xi) \end{cases} \quad (11)$$

The PDE then reads

$$c^2 U'' - U'' = g \exp(U) \Rightarrow (c^2 - 1)U'' = g \exp(U). \quad (12)$$

Multiplying by U' and integrating once with respect to ξ gives

$$\frac{c^2 - 1}{2}(U')^2 = g \exp(U) + C \quad (13)$$

for some integration constant C . For a particular explicit solution, set $C = 0$. Thus,

$$(U')^2 = \frac{2g}{c^2 - 1} \exp(U). \quad (14)$$

Assuming $\frac{g}{c^2 - 1} > 0$ for real solutions, we have

$$U' = \pm \sqrt{\frac{2g}{c^2 - 1}} \exp\left(\frac{U}{2}\right). \quad (15)$$

Separating variables (taking the negative branch for illustration) and integrating gives

$$-2 \exp\left(-\frac{U}{2}\right) = -\sqrt{\frac{2g}{c^2 - 1}} (\xi - \xi_0), \quad (16)$$

so

$$\exp\left(-\frac{U}{2}\right) = \frac{1}{2} \sqrt{\frac{2g}{c^2 - 1}} (\xi - \xi_0). \quad (17)$$

Solving for U yields

$$U(\xi) = -2 \ln \left[\frac{1}{2} \sqrt{\frac{2g}{c^2 - 1}} (\xi - \xi_0) \right] \quad (18)$$

which in original variables is

$$u(x, t) = -2 \ln[\alpha(x - ct - x_0)], \quad \alpha = \frac{1}{2} \sqrt{\frac{2g}{c^2 - 1}}, \quad (19)$$

with $c^2 > 1$ if $g > 0$. This is a singular (logarithmic blow-up) traveling wave solution of the equation traveling at parametrized speed c .

Solve the non-linear Schrodinger equation

$$i\psi_t\psi_{xx} - \omega_0\psi + g\psi|\psi|^2 = 0, \quad g > 0 \quad (20)$$

Consider a separable ansatz of $\psi(x, t) = A(x) \exp(i\Psi(t))$. The derivatives become

$$\begin{cases} \psi_t = i\dot{\Psi}A \exp(i\Psi) \\ \psi_{xx} = A'' \exp(i\Psi) \end{cases} \quad (21)$$

Substitute into the equation

$$i(i\dot{\Psi}A \exp(i\Psi)) - A'' \exp(i\Psi) - \omega_0 A \exp(i\Psi) + gA^3 \exp(i\Psi) = 0 \quad (22)$$

Dividing by $\exp(i\Psi)$ gives

$$-\dot{\Psi}A - A'' - \omega_0 A + gA^3 = 0 \quad (23)$$

Rearranging yields

$$A'' = gA^3 - (\omega_0 + \dot{\Psi})A \quad (24)$$

For separation of variables, set $\omega_0 + \dot{\Psi} = \mu$ (constant), so $\dot{\Psi} = \mu - \omega_0$ and

$$A'' = gA^3 - \mu A \quad (25)$$

Multiply by A' and integrate once

$$\frac{1}{2}(A')^2 = \frac{g}{4}A^4 - \frac{\mu}{2}A^2 + C \quad (26)$$

For a dark soliton solution with $A(x) \rightarrow \pm\sqrt{\frac{\mu}{g}}$ as $|x| \rightarrow \infty$, set $C = \frac{\mu^2}{4g}$ so that $A' = 0$ at the asymptotic value. This gives

$$(A')^2 = \frac{g}{2}A^4 - \mu A^2 + \frac{\mu^2}{2g} = \left(\frac{g}{2}\right)\left(A^2 - \frac{\mu}{g}\right)^2 \quad (27)$$

Taking square roots and separating variables

$$\int d\frac{A}{A^2 - \frac{\mu}{g}} = \pm\sqrt{\frac{g}{2}} \int dx \quad (28)$$

Integrating yields

$$\frac{1}{2\sqrt{\frac{\mu}{g}}} \ln \left| \frac{A - \sqrt{\frac{\mu}{g}}}{A + \sqrt{\frac{\mu}{g}}} \right| = \pm\sqrt{\frac{g}{2}}(x - x_0) \quad (29)$$

Solving for $A(x)$ with appropriate boundary conditions gives

$$A(x) = \sqrt{\frac{\mu}{g}} \tanh \left(\sqrt{\frac{\mu}{2}}(x - x_0) \right) \quad (30)$$

Thus the particular solution is

$$\psi(x, t) = \sqrt{\frac{\mu}{g}} \tanh \left(\sqrt{\frac{\mu}{2}}(x - x_0) \right) \exp(i(\mu - \omega_0)t), \quad \mu > 0 \quad (31)$$

This is a single-parametric dark soliton solution of the defocusing NLS equation with parameter μ .

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Solve the Klein Gorden equation

$$u_{tt} - u_{xx} - u + u^3 = 0, \quad (32)$$

using d'Alembert's principle substitution ; find a particular single-parametric solution.

Consider a moving frame ansatz of $u(x, t) = U(\xi) = U(x - ct)$, where $\xi := x - ct$. The derivatives become

$$\begin{cases} u_{tt} = c^2 U''(\xi) \\ u_{xx} = U''(\xi) \end{cases} \quad (33)$$

The PDE then reads

$$c^2 U'' - U'' - U + U^3 = 0 \Rightarrow (c^2 - 1)U'' = U - U^3. \quad (34)$$

Multiplying by U' and integrating once with respect to ξ gives

$$\frac{c^2 - 1}{2}(U')^2 - \frac{1}{2}U^2 + \frac{1}{4}U^4 = C \quad (35)$$

for some integration constant C . For a particular heteroclinic (kink) solution connecting $U(\pm\infty) = \pm 1$ with $U'(\pm\infty) = 0$, we impose such boundary condition to find C :

$$C = -\frac{1}{2} \cdot 1 + \frac{1}{4} \cdot 1 = -\frac{1}{4}. \quad (36)$$

Thus,

$$(U')^2 = \frac{(1 - U^2)^2}{2(1 - c^2)}, \quad (37)$$

requiring $|c| < 1$ for real solutions. Separating variables gives

$$\frac{dU}{1 - U^2} = \pm \frac{d\xi}{\sqrt{2(1 - c^2)}}. \quad (38)$$

Integrating yields

$$\frac{1}{2} \ln \left| \frac{1+U}{1-U} \right| = \pm \frac{\xi - \xi_0}{\sqrt{2(1 - c^2)}}, \quad (39)$$

so

$$U(\xi) = \tanh \left(\frac{\xi - \xi_0}{\sqrt{2(1 - c^2)}} \right). \quad (40)$$

In original variables,

$$u(x, t) = \tanh \left(\frac{x - ct - x_0}{\sqrt{2(1 - c^2)}} \right), \quad |c| < 1, \quad (41)$$

a single-parameter kink soliton traveling at speed c with asymptotics ± 1 .

[#5]: Landau-Lifshitz Equation [2 points]

Consider the nonlinear Landau-Lifshitz equation for the dynamics of magnetization. It describes a magnetic moment whose spatial orientation is parametrized by polar angle $\theta(x, t)$ and azimuthal angle $\phi(x, t)$. For a particular model of magnetic anisotropy these coupled equations take the form:

$$l^2 \partial_x^2 \theta - [1 + l^2(\partial_x \phi)^2] \sin \theta \cos \theta - \omega^{-1} \partial_t \phi = 0, \quad l^2 \partial_x [\sin^2 \theta \partial_x \phi] - \omega^{-1} \partial_t \theta = 0, \quad (1)$$

where l is the intrinsic length scale in the problem and ω is the intrinsic frequency scale. Assuming solution in the form $\theta = \theta(x - Vt)$ and $\phi = \phi(x - Vt)$ find localized solitonic solution of these equations $\theta(\xi \rightarrow \pm\infty) \rightarrow 0$ with $\xi = x - Vt$.

This problem is *impossible* to solve in its original statement, and we will show that by leading to a contradiction.

With the substitution $\xi = x - Vt$, write derivatives against ξ with prime, the original coupled equations become

$$l^2 \theta'' - [1 + l^2 \varphi'^2] \sin \theta \cos \theta + \frac{V}{\omega} \varphi' = 0 \quad (42)$$

$$l^2 (\sin^2(\theta) \varphi')' + \frac{V}{\omega} \theta' = 0 \quad (43)$$

We can first integrate Equation 43 w.r.t. ξ to get $\varphi'(\xi)$.

$$\int l^2 (\sin^2(\theta) \varphi') d\xi + \int \frac{V}{\omega} d\xi = l^2 \sin^2(\theta) \varphi' + \frac{V}{\omega} \theta + C = 0 \quad (44)$$

Boundary conditions at infinity is $\theta(\xi) \rightarrow 0$ as $\xi \rightarrow \infty$. This implies $C = 0$. Thus, we can separate for φ' as

$$\varphi' = -\frac{V}{\omega l^2} \frac{\theta}{\sin^2(\theta)}. \quad (45)$$

Let $a \equiv \frac{V^2}{\omega^2 l^2}$, substitute above into Equation 42 gives

$$l^2 \theta'' - \sin \theta \cos \theta - a \left(\frac{\theta^2 \cos \theta}{\sin^3 \theta} + \frac{\theta}{\sin^2 \theta} \right) = 0 \quad (46)$$

Multiplying by θ' to make it into a form so that we can use the fact

$$\frac{d}{d\xi} \left(\frac{l^2}{2} \theta'^2 \right) = l^2 \theta'' \theta, \quad \frac{d}{d\xi} \left(-\frac{1}{2} \sin^2 \theta \right) = -\sin \theta \cos \theta \theta', \quad (47)$$

we find that

$$\frac{d}{d\xi} \left(\frac{l^2}{2} \theta'^2 \right) + \frac{d}{d\xi} \left(-\frac{1}{2} \sin^2 \theta \right) = a \theta' \left(\frac{\theta^2 \cos \theta}{\sin^3 \theta} + \frac{\theta}{\sin^2 \theta} \right). \quad (48)$$

Define

$$E = \frac{l^2}{2} \theta'^2 - \frac{1}{2} \sin^2 \theta, \quad (49)$$

we have then

$$E' = a \theta' \left(\frac{\theta^2 \cos \theta}{\sin^3 \theta} + \frac{\theta}{\sin^2 \theta} \right). \quad (50)$$

We can deduce to a contradiction by studying the small angle limit $\theta \rightarrow 0$. In this limit,

$$E' \sim a\theta' \left(\frac{\theta^2}{\theta^3} + \frac{\theta}{\theta^2} \right) = 2a\frac{\theta'}{\theta}. \quad (51)$$

Without loss of generality, consider a decay rate $\theta'/\theta = \kappa < 0$ as $\xi \rightarrow \infty$. Then,

$$E' \sim 2a\kappa < 0 \quad (\xi \rightarrow \infty) \quad (52)$$

so that in this limit $E \rightarrow -\infty$.

However, the definition Equation 49 is constrained by the boundary condition

$$\theta(\xi) \rightarrow 0, \quad \theta'(\xi) \rightarrow 0 \quad \text{as } \xi \rightarrow \infty \quad (53)$$

and thus $E \rightarrow 0$ as $\xi \rightarrow \infty$. This is a *contradiction*, so no such solution exists for the original problem beyond the trivial solution $\theta(\xi) = 0, \varphi(\xi) = \text{const}$.

One can infer that a sign error in the original problem statement is likely. In fact, had we changed the sign in Equation 43 to be the following

$$l^2(\sin^2(\theta)\varphi')' - \frac{V}{\omega}\theta' = 0, \quad (54)$$

the contradiction would be resolved and a nontrivial solution would exist. However that is beyond my scope in terms of this homework, as I have already demonstrated the impossibility of the original problem as stated.