# Uncertainty of Rogue Wave Formation in the Nonlinear Schrödinger Equation

BY ANDY REAGAN

October 2, 2012

Introduction: Rogue Waves

Introduction: Uncertainty Quantification

Peregrine soliton formation under uncertain IC



Figure 0: Rogue wave?

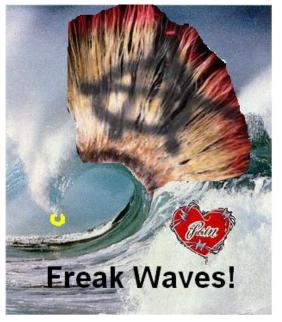


Figure 1: Definitely rogue



Figure 2: Observed rogue wave

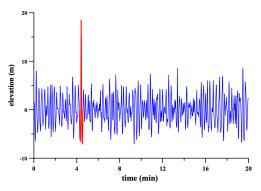


Figure 3: The "Draupner Wave"

#### What are rogue waves

▶ Once considered to be a mythical occurrence, rogue waves are now a studied phenomenon in nonlinear wave theory.

#### What are rogue waves

- Once considered to be a mythical occurrence, rogue waves are now a studied phenomenon in nonlinear wave theory.
- ► The structure and nature of these waves is imperative in our understanding of how and why they occur.

#### What are rogue waves

- Once considered to be a mythical occurrence, rogue waves are now a studied phenomenon in nonlinear wave theory.
- ► The structure and nature of these waves is imperative in our understanding of how and why they occur.

Occur in both water and optical waves.

▶ In oceanography, the pragmatic approach is to define a rogue wave whenever

$$H/H_s > 2$$
 or  $\omega_c/H_s > 1.25$  (1.1)

where H is the wave height (distance from trough to crest),  $\omega_c$  is the crest height (distance from mean sea level to crest), and  $H_s$  is the significant wave height, here defined as four times the standard deviation of the surface elevation.

▶ In oceanography, the pragmatic approach is to define a rogue wave whenever

$$H/H_s > 2$$
 or  $\omega_c/H_s > 1.25$  (1.1)

where H is the wave height (distance from trough to crest),  $\omega_c$  is the crest height (distance from mean sea level to crest), and  $H_s$  is the significant wave height, here defined as four times the standard deviation of the surface elevation.

► Known to cause extensive damage, and are even life-threatening, when they come into contact with ocean liners and passenger ships in the open waters.

▶ In oceanography, the pragmatic approach is to define a rogue wave whenever

$$H/H_s > 2$$
 or  $\omega_c/H_s > 1.25$  (1.1)

where H is the wave height (distance from trough to crest),  $\omega_c$  is the crest height (distance from mean sea level to crest), and  $H_s$  is the significant wave height, here defined as four times the standard deviation of the surface elevation.

- ► Known to cause extensive damage, and are even life-threatening, when they come into contact with ocean liners and passenger ships in the open waters.
- ▶ Between 1964 and 1994, it is estimated that more than 22 super-carriers have been lost at sea as a direct result of rogue waves (Kharif & Pelinovsky 2003).

# Physical mechanisms of rogue wave formation

Normal part of wave spectrum

# Physical mechanisms of rogue wave formation

- Normal part of wave spectrum
- Linear and non-linear spatial focusing

# Physical mechanisms of rogue wave formation

- Normal part of wave spectrum
- Linear and non-linear spatial focusing
- Non-linear modulation instability

## Rogue Wave Models

Deep water waves described by NLS:

$$iu_t + u_{xx} + 2|u|^2 u = 0$$

## Rogue Wave Models

Deep water waves described by NLS:

$$iu_t + u_{xx} + 2|u|^2 u = 0$$

▶ Rogue wave like solution first discovered by Peregrine in 1983

## Rogue Wave Models

Deep water waves described by NLS:

$$iu_t + u_{xx} + 2|u|^2 u = 0$$

- Rogue wave like solution first discovered by Peregrine in 1983
- ► This Peregrine Soliton is a first order rational soliton, and limiting case of the known Akmediev and Ma breathers

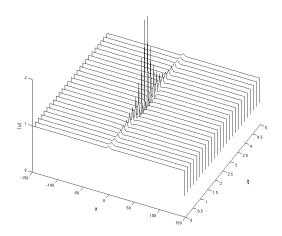


Figure 4: The Peregrine Soliton

#### UQ

 Goal: characterize and control uncertainty in model output propagated from uncertain input  Goal: characterize and control uncertainty in model output propagated from uncertain input

#### Methods:

- ► Monte Carlo sampling
- ▶ Polynomial chaos expansions
- Most probable point methods
- Perturbation method
- Dimension reduction

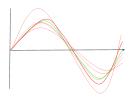
# Example UQ Problems

▶ Broad: weather prediction

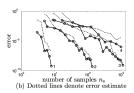


## Example UQ Problems

▶ Broad: weather prediction



► Specific: recovering flight data from HyShot II experiment



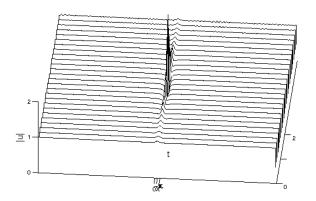
#### UQ of PS formation

► Want to characterize formation of PS with uncertain initial condition

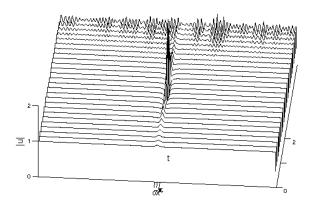
# UQ of PS formation

 Want to characterize formation of PS with uncertain initial condition

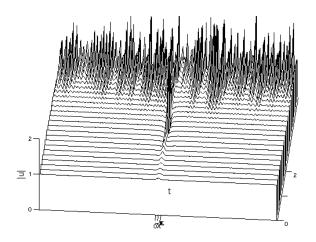
- Can control parameters of noise
  - Random (gaussian) noise: amplitude
  - Superposition of random waves: steepness, wavelength, amplitude



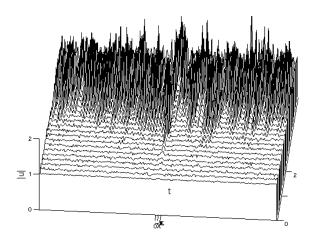
peregrine 16384pts 256plotted point0001eps



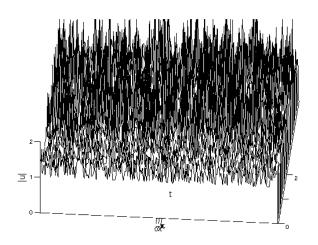
peregrine 16384pts 256plotted point001eps



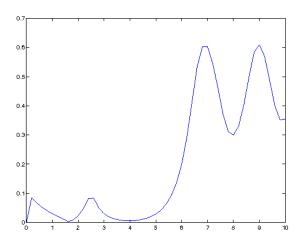
peregrine 16384pts 256plotted point01eps



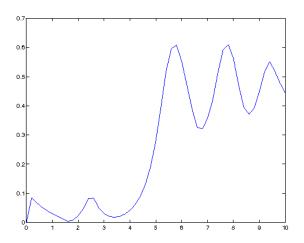
peregrine 16384pts 256plotted point1eps



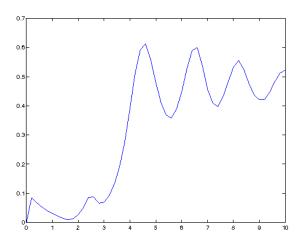
peregrine 16384pts 256plotted 1eps



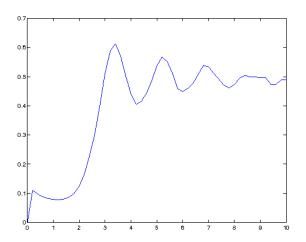
16384pts error point0001eps long



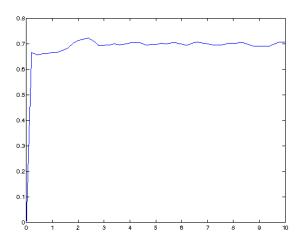
16384pts error point001eps long



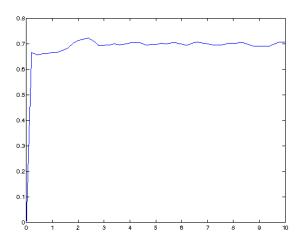
16384pts error point01eps long



16384pts error point1eps long



16384pts error 1eps long



16384pts error 1eps long

## Next steps

Create error from wave superposition

$$u^* = u + \epsilon \sum_{i=1}^{N} e^{ikx}$$

#### Next steps

Create error from wave superposition

$$u^* = u + \epsilon \sum_{i=1}^{N} e^{ikx}$$

- Extend to 3-Dimensional NLS
  - With random wave superposition, look for parameters leading to more freak waves