PHYS 4421: Introduction to Continuum Physics Instructor: Predrag Cvitanović Project Name?

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February 5, 2004

1 Introduction

Our goal is to study the Kuramoto-Sivashinsky equation:

$$u_t = (u^2)_x - u_{xx} - \nu u_{xxxx} \tag{1}$$

where u(x,t) is considered a function of one spatial coordinate x and the time t. The subscripts denote partial differentiation and ν is a damping parameter, which we will call the viscosity.

We assume periodic boundary conditions on the $x \in [0, L]$ interval:

$$u(x+L,t) = u(x,t) \tag{2}$$

which allows a Fourier series expansion:

$$u(x,t) = \sum_{-\infty}^{+\infty} b_k(t)e^{ik2\pi x/L}$$
(3)

Since u(x,t) is real, it holds:

$$b_k = b_{-k}^* \tag{4}$$

Substituting eq. (3) into eq. (1) we get:

$$\dot{b}_k = (2\pi/L)^2 \left(k^2 - (2\pi/L)^2 \nu k^4\right) b_k + (2\pi/L)ik \sum_{m=-\infty}^{+\infty} b_m b_{k-m}$$
 (5)

In general we will work with L as a controlling parameter and set $\nu=1$. Yet, for the first numerical exploration of the K-S equation we will work with ν as a control parameter and set $L=2\pi$ in order to compare our results with the previous ones given in [1].

From eq. (5) we notice that $\dot{b}_0 = 0$ and thus b_0 is an integral of the equations, or from (3), the average of the solution $\int dx u(x,t)$ is a constant, which (following [1]) we set to zero. This leads to $b_0 = 0$.

To simplify the system of equations further we choose the b_k 's purely imaginary:

$$b_k = ia_k \tag{6}$$

with a_k real. Then eq. (5) reads:

$$\dot{a}_k = (2\pi/L)^2 \left(k^2 - (2\pi/L)\nu k^4\right) a_k - (2\pi/L)k \sum_{m=-\infty}^{+\infty} a_m a_{k-m} \tag{7}$$

Inserting eq. (6) into eq. (4) we get:

$$a_{-k} = -a_k \tag{8}$$

To integrate this system of equations numerically we will truncate the system of equations to a finite length by setting $a_k = 0$ for k > N. Then eq. (7) with the help of eq. (8) can be cast into the form:

$$\dot{a}_{k} = \left(\frac{2\pi}{L}\right)^{2} \left(k^{2} - (2\pi/L)\nu k^{4}\right) a_{k}$$

$$-\frac{2\pi}{L}k \left(\sum_{m=1}^{k} a_{m} a_{k-m} - \sum_{m=k+1}^{N} a_{m} a_{m-k} - \sum_{m=1}^{N-k} a_{m} a_{k+m}\right)$$
(9)

which only contains the a_k 's for which $1 \le k \le N$. Thus we only need N instead of 2N equations ($a_0 = 0$, since we demanded that the average of the solution vanishes). Following the arguments in [1] we choose N=16 and $\nu = 0.029910$, ($L = 2\pi$). For the integration we use a fourth order Runge-Kutta scheme with constant step size.

Two projections of a typical trajectory in the a_k space onto different three-dimensional subspaces are shown in Figures 1 and 2.

2 Bibliography

F. Christiansen, P. Cvitanović, V. Putkaradze Hopf's last hope: spatiotemporal chaos in terms of unstable recurrent patterns, Nonlinearity 10, 50 (1997)
 P. Holmes, J.L. Lumley and G. Berkooz, Turbulence, Coherent Structures, Dynamical Systems and Symmetry, Cambridge U. Press, Cambridge 1996.

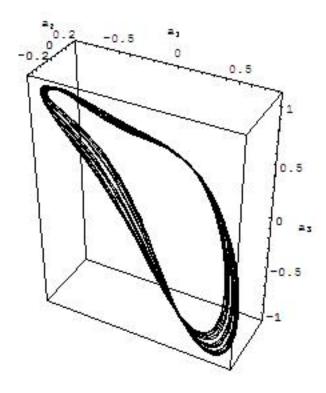


Figure 1: Projection of the trajectory onto the a_1,a_2,a_3 subspace. N=16 and $\nu=0.029910,~(L=2\pi).$

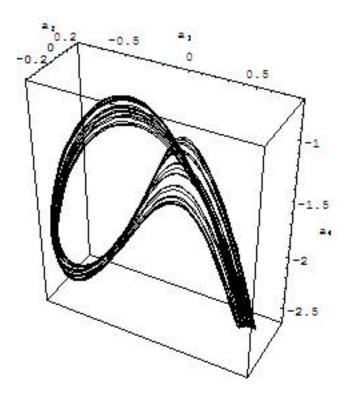


Figure 2: Projection of the trajectory onto the a_1,a_2,a_4 subspace. N=16 and $\nu=0.029910,~(L=2\pi).$