

# A Statistical Dynamical Model to Predict Extreme Events and Anomalous Features in Shallow Water Waves with Abrupt Depth Change

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This manuscript was compiled on November 27, 2018

**Understanding and predicting extreme events and their anomalous statistics in complex nonlinear systems is a grand challenge in climate, material, and neuroscience, as well as for engineering design. Recent laboratory experiments in weakly turbulent shallow water reveal a remarkable transition from Gaussian to anomalous behavior as surface waves cross an abrupt depth change (ADC). Downstream of the ADC, PDFs of surface displacement exhibit strong positive skewness, which is accompanied by an elevated level of extreme events. Here we develop a statistical dynamical model to explain and quantitatively predict the above anomalous statistical behavior as experimental control parameters are varied. The first step is to use incoming and outgoing truncated Korteweg-de Vries (TKdV) equations matched in time at the ADC. The TKdV equation is a Hamiltonian system which induces incoming and outgoing statistical Gibbs invariant measures. The statistical matching of the known nearly Gaussian incoming Gibbs state at the ADC completely determines the predicted anomalous outgoing Gibbs state, which can be calculated by a simple sampling algorithm, verified by direct numerical simulations, and successfully captures key features of the experiment. There is even an analytic formula for the anomalous outgoing skewness. The strategy here should be useful for predicting extreme anomalous statistical behavior in other dispersive media in different settings (21, 22).**

extreme anomalous event | statistical TKdV model | matching Gibbs measures | surface wave displacement and slope

**U**nderstanding and predicting extreme events and their anomalous statistics in complex nonlinear systems is a grand challenge in climate, material and neuroscience as well as for engineering design. This is a very active contemporary topic in applied mathematics with qualitative and quantitative models (1–7) and novel numerical algorithms which overcome the curse of dimensionality for extreme event prediction in large complex systems (2, 8–11). The occurrence of Rogue waves as extreme events within different physical settings of deep water (12–16) and shallow water (17–19) is an important practical topic.

Recent laboratory experiments in weakly turbulent shallow water reveal a remarkable transition from Gaussian to anomalous behavior as surface waves cross an abrupt depth change (ADC). A normally-distributed incoming wave train, upstream of the ADC, transitions to a highly non-Gaussian outgoing wave train, downstream of the ADC, that exhibits large positive skewness of the surface height and more frequent extreme events (20). Here we develop a statistical dynamical model to explain and quantitatively predict this anomalous behavior as experimental control parameters are varied. The first step is to use incoming and outgoing truncated Korteweg-de Vries (TKdV) equations matched in time at the ADC. The TKdV

equation is a Hamiltonian system which induces incoming and outgoing Gibbs invariant measures. The statistical matching of the known nearly Gaussian incoming Gibbs state at the ADC completely determines the predicted anomalous outgoing Gibbs state, which can be calculated by a simple MCMC algorithm, verified by direct numerical simulations, and successfully captures key features of the experiment. There is even an analytic formula for the anomalous outgoing skewness. The strategy here should be useful for predicting extreme anomalous statistical behavior in other dispersive media in different settings (21, 22).

## 1. Experiments showing anomalous wave statistics induced by an abrupt depth change

Controlled laboratory experiments were carried out in (20) to examine the statistical behavior of surface waves crossing an ADC. In these experiments, nearly unidirectional waves are generated by a paddle wheel and propagate through a long, narrow wave tank. Midway through, the waves encounter a step in the bottom topography, and thus abruptly transition to a shallower depth. The paddle wheel is forced with a pseudo-random signal intended to mimic a Gaussian random sea upstream of the ADC. In particular, the paddle angle is

### Significance Statement

**Understanding and predicting extreme events and their anomalous statistics in complex nonlinear systems is a grand challenge in applied sciences as well as for engineering design. Recent controlled laboratory experiments in weakly turbulent shallow water with abrupt depth change exhibit a remarkable transition from nearly Gaussian statistics to extreme anomalous statistics with large positive skewness of the surface height. We develop a statistical dynamical model to explain and quantitatively predict the anomalous statistical behavior. The incoming and outgoing waves are modeled by the truncated Korteweg-de Vries equations statistically matched at the depth change. The statistical matching of the known nearly Gaussian incoming Gibbs state completely determines the predicted anomalous outgoing Gibbs state, and successfully captures key features of the experiment.**

A.J.M. designed the research. A.J.M., M.N.J.M., and D.Q. performed the research. A.J.M., M.N.J.M., and D.Q. wrote the paper.

The authors declare no conflict of interest.

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- 125 specified as 187  
 126  $\theta(t) = \theta_0 + \Delta\theta \sum_{n=1}^N a_n \cos(\omega_n t + \delta_n)$ ,  $E \sim (\Delta\theta)^2 \sum_n a_n^2 \omega_n^2$ . 188  
 127 where the weights  $a_n$  are Gaussian in spectral space with 189  
 128 peak frequency  $\omega_p$  and the phases  $\delta_n$  are uniformly distributed 190  
 129 random variables. The peak frequency gives rise to a characteristic wavelength  $\lambda_c$  which can be estimated from the 191  
 130 dispersion relation. The energy  $E$  injected into the system 192  
 131 is determined by the angle amplitude  $\Delta\theta$ , which is the main 193  
 132 control parameter varied in (20). Optical measurements of the 194  
 133 free surface reveal a number of surprising statistical features: 195  
 134 • Distinct statistics are found between the incoming and 196  
 135 outgoing wave disturbances: incoming waves display near- 197  
 136 Gaussian statistics, while outgoing waves skew strongly 198  
 137 towards positive displacement.  
 138 • The degree of non-Gaussianity present in the outgoing 199  
 139 waves depends on the injected energy  $E$ : larger energies 200  
 140 generate stronger skewness in the surface displacement 201  
 141 PDFs and more extreme events. 202  
 142 • Compared to the incoming wave train, the power spectrum 203  
 143 of the outgoing wave field decays more slowly, which 204  
 144 indicates that the anomalous behavior is associated with 205  
 145 an elevated level of high frequencies. 206  
 146  
 147 **2. Surface wave turbulence modeled by truncated KdV 207**  
 148 **equation with depth dependence** 208  
 149  
 150 The Korteweg-de Vries (KdV) equation is a one-dimensional, 209  
 151 deterministic model capable of describing (weak?) surface 210  
 152 wave turbulence. More specifically, KdV is leading-order 211  
 153 approximation for surface waves governed by a balance of 212  
 154 nonlinear and dispersive effects, valid in an appropriate far- 213  
 155 field limit (23). Moreover, KdV has been adapted to describe 214  
 156 waves propagating over variable depth (23). Here, we consider 215  
 157 the variable-depth KdV equation truncated at wavenumber 216  
 158  $\Lambda$  (with  $J = 2\Lambda + 1$  grid points) in order to generate weakly 217  
 159 turbulent dynamics. The surface displacement is described 218  
 160 by the state variable  $u_\Lambda^\pm(x, t)$  with superscript ‘-’ for the 219  
 161 incoming waves and ‘+’ for the outgoing waves. The Galerkin 220  
 162 truncated variable  $u_\Lambda = \sum_{1 \leq |k| \leq \Lambda} \hat{u}_k(t) e^{ikx}$  is normalized 221  
 163 with zero mean  $\hat{u}_0 = 0$  and unit energy  $2\pi \sum_{k=1}^\Lambda |\hat{u}_k|^2 = 1$ , 222  
 164 which are conserved quantities. Here,  $u_\Lambda \equiv \mathcal{P}_\Lambda u$  denotes the 223  
 165 subspace projection. The evolution of  $u_\Lambda^\pm$  is governed by the 224  
 166 truncated KdV equation with depth change  $D_\pm$  225  
 167 
$$\frac{\partial u_\Lambda^\pm}{\partial t} + \frac{D_\pm^{-3/2}}{2} E_0^{1/2} L_0^{-3/2} \frac{\partial}{\partial x} \mathcal{P}_\Lambda (u_\Lambda^\pm)^2 + D_\pm^{1/2} L_0^{-3} \frac{\partial^3 u_\Lambda^\pm}{\partial x^3} = 0. \quad [1]$$
 226  
 168 Equation [1] is non-dimensionalized on the periodic domain  $x \in 227$   
 169  $[-\pi, \pi]$ . The depth is assumed to be unit  $D_- = 1$  before the 228  
 170 ADC and  $D_+ < 1$  after the ADC. The conserved Hamiltonian 229  
 171 can be decomposed as 230  
 172 
$$\mathcal{H}_\Lambda^\pm = D_\pm^{-3/2} E_0^{1/2} L_0^{-3/2} H_3(u_\Lambda^\pm) - D_\pm^{1/2} L_0^{-3} H_2(u_\Lambda^\pm),$$
 231  
 173 
$$H_3(u) = \frac{1}{6} \int_{-\pi}^{\pi} u^3 dx, \quad H_2(u) = \frac{1}{2} \int_{-\pi}^{\pi} \left( \frac{\partial u}{\partial x} \right)^2 dx.$$
 232  
 174 where we refer to  $H_3$  as the cubic term and  $H_2$  the quadratic 233  
 175 term. We introduce parameters  $(E_0, L_0, \Lambda)$  based on the 234  
 176 following assumptions:  
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- The wavenumber truncation  $\Lambda$  is fixed at a moderate value for generating weakly turbulent dynamics. 187
  - The state variable  $u_\Lambda^\pm$  is normalized with zero mean and unit energy,  $\mathcal{M}(u_\Lambda) = 0, \mathcal{E}(u_\Lambda) = 1$ , which are conserved during evolution. Meanwhile,  $E_0$  characterizes the total energy injected into the system based on the driving amplitude  $\Delta\theta$ . 188
  - The length scale of the system  $L_0$  is chosen so that the resolved scale  $\Delta x = 2\pi L_0/J$  is comparable to the characteristic wave length  $\lambda_c$  from the experiments. 189
- Some intuition for how Eq. (1) produces different dynamics on either side of the ADC can be gained by considering the relative contributions of  $H_3$  and  $H_2$  in the Hamiltonian  $\mathcal{H}_\Lambda^\pm$ . The depth change,  $D_+ < 1$ , increases the weight of  $H_3$  and decreases that of  $H_2$ , thereby promoting the effects of nonlinearity over dispersion and creating conditions favorable for extreme events. Since  $\frac{\partial u}{\partial x}$  is the slope of the wave height,  $H_2(u)$  measures the wave slope energy. 190
- A *deterministic matching condition* is applied to the surface displacement  $u_\Lambda^\pm$  to link the incoming and outgoing wave trains. Assuming the abrupt depth change is met at  $t = T_{\text{ADC}}$ , the matching condition is given by 191
- $$u_\Lambda^-(x, t)|_{t=T_{\text{ADC}}-} = u_\Lambda^+(x, t)|_{t=T_{\text{ADC}}+}, \quad 192$$
- Equation [1] is not designed to capture the short scale changes in rapid time. Rather, since we are interested in modeling statistics before and after the ADC, we will examine the long-time dynamics of large-scale structures. 193
- Interpreting experimental parameters in the dynamical model.** 194  
 The model parameters  $(E_0, L_0, \Lambda)$  in [1] can be directly linked 195  
 to the basic scales from the physical problem. The important 196  
 characterizing parameters measured from the experiments 197  
 include:  $\epsilon = \frac{a}{H_0}$  the wave amplitude  $a$  to water depth  $H_0$  198  
 ratio;  $\delta = \frac{H_0}{\lambda_c}$  the water depth to wavelength scale  $\lambda_c$  ratio; 199  
 and  $D_0 = \frac{d}{H_0}$  the normalized wave depth ratio with incoming 200  
 flow depth  $d = H_0$  to the outgoing flow depth  $d < H_0$ . The 201  
 interpretations and reference values of these model parameters 202  
 are based on the experimental setup (20). By comparing the 203  
 characteristic physical scales, the normalized TKdV equation 204  
 [1] can be linked directly with the measured non-dimensional 205  
 quantities by 206
- $$L_0 = 6^{\frac{1}{3}} \left( M \epsilon^{\frac{1}{2}} \delta^{-1} \right), \quad E_0 = \frac{27}{2} \gamma^{-2} \left( M \epsilon^{\frac{1}{2}} \delta^{-1} \right), \quad [2]$$
- where  $M$  defines the computational domain size  $M\lambda_c$  as  $M$ -multiple of the characteristic wavelength  $\lambda_c$ , and  $\gamma = \frac{U}{a}$  represents the factor to normalize the total energy in the state variable  $u_\Lambda$  to one. 207
- Consider the spatial discretization  $J = 2\Lambda + 1$  so that the smallest resolved scale is comparable with the characteristic wavelength 208
- $$\Delta x = \frac{2\pi M \lambda_c}{J} \lesssim \lambda_c \Rightarrow M = \frac{J}{2\pi} \sim 5, \quad J = 32. \quad 209$$
- Therefore in the practical numerical simulations, we pick  $M = 5$  and  $\gamma$  varies in the range  $[0.5, 1]$ . Using the reference experimental measurements (20),  $\epsilon \in [0.0024, 0.024]$ ,  $\delta \sim 0.22$ , and  $D_0$  changes from 1 to 0.24 before and after the depth 210

249 change. The reference values for the model scales can be esti-  
 250 mated in the range  $L_0 \in [2, 6]$  and  $E_0 \in [50, 200]$ . These are  
 251 the values we will test in the direct numerical simulations. See  
 252 details about the derivation from scale analysis in *SI Appendix*,  
 253 A.

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### 255 3. Equilibrium statistical mechanics for generating the 256 stationary invariant measure

257 Since the TKdV equation satisfies the Liouville property, the  
 258 equilibrium invariant measure can be described by an equi-  
 259 librium statistical formulism (24–26) using a Gibbs measure  
 260 with the conserved energy  $\mathcal{E}_\Lambda$  and Hamiltonian  $\mathcal{H}_\Lambda$ . The equi-  
 261 librium invariant measure is dictated by the conservation laws  
 262 in the TKdV equation. In the case with fixed total energy  $E_0$ ,  
 263 this is the *mixed Gibbs measure* in the truncated model with  
 264 microcanonical energy and canonical Hamiltonian ensembles  
 265 (24)

266 
$$\mathcal{G}_\theta^\pm(u_\Lambda^\pm; E_0) = C_\theta^\pm \exp(-\theta^\pm \mathcal{H}(u_\Lambda^\pm)) \delta(\mathcal{E}(u_\Lambda^\pm) - E_0), \quad [3]$$

267 with  $\theta$  representing the “inverse temperature”. The distinct  
 268 statistics in the upstream and downstream waves can be con-  
 269 trolled by the value of  $\theta$ . Negative temperature,  $\theta^\pm < 0$ , is  
 270 the appropriate regime to predict the experiments as shown  
 271 below. In the incoming flow field, the inverse temperature  $\theta^-$   
 272 is chosen so that  $\mathcal{G}_\theta^-$  has Gaussian statistics. Using the above  
 273 invariant measures [3], the expectation of any functional  $F(u)$   
 274 can be computed based on the Gibbs measure

275 
$$\langle F \rangle_{\mathcal{G}_\theta} \equiv \int F(u) \mathcal{G}_\theta(u) du.$$

276 The value of  $\theta$  in the invariant measure is specified from  $\langle H_\Lambda \rangle_{\mathcal{G}_\theta}$   
 277 (24, 26). The invariant measure also predicts an equilibrium  
 278 energy spectrum without running the TKdV equation directly.  
 279 On the other hand, the time autocorrelation and transient  
 280 statistics about the state variable  $u_\Lambda$  cannot be recovered from  
 281 the statistical theory.

282 **Statistical matching condition in invariant measures before  
 283 and after the abrupt depth change.** The Gibbs measures  $\mathcal{G}_\theta^\pm$   
 284 are defined based on the different inverse temperatures  $\theta^\pm$  on  
 285 the two sides of the solutions

286 
$$\begin{aligned} \mu_t^-(u_\Lambda^-; D_-), \quad u_\Lambda |_{t=T_{ADC}-} &= u_0, \quad t < T_{ADC}; \\ \mu_t^+(u_\Lambda^+; D_+), \quad u_\Lambda |_{t=T_{ADC}+} &= u_0, \quad t > T_{ADC}, \end{aligned}$$

287 where  $u_0$  represents the deterministic matching condition be-  
 288 tween the incoming and outgoing waves. The two distributions,  
 289  $\mu_t^-, \mu_t^+$  should also be matched at the depth change location  
 290  $T_{ADC}$ , so that,

291 
$$\mu_{t=T_{ADC}}^-(u_\Lambda) = \mu_{t=T_{ADC}}^+(u_\Lambda).$$

292 In matching the flow statistics before and after the abrupt  
 293 depth change, we first use the conservation of the determinis-  
 294 tic Hamiltonian  $H_\Lambda^+$  after the depth change. Then assuming  
 295 ergodicity (24, 25), the statistical expectation for the Hamil-  
 296 tonian  $\langle H_\Lambda^+ \rangle$  is conserved in time after the depth change at  
 297  $t = T_{ADC}$  and should stay in the same value as the system ap-  
 298 proaches equilibrium as  $t \rightarrow \infty$ . The final statistical matching  
 299 condition to get the outgoing flow statistics with parameter  
 300  $\theta^+$  can be found by

301 
$$\langle H_\Lambda^+ \rangle_{\mathcal{G}_\theta^+} = \langle H_\Lambda^+ \rangle_{\mathcal{G}_\theta^-}, \quad [4]$$

302 with the outgoing flow Hamiltonian  $H_\Lambda^+$  and the Gibbs mea-  
 303 sures  $\mathcal{G}_\theta^\pm$  before and after the abrupt depth change.

### 304 4. The nearly Gaussian incoming statistical state

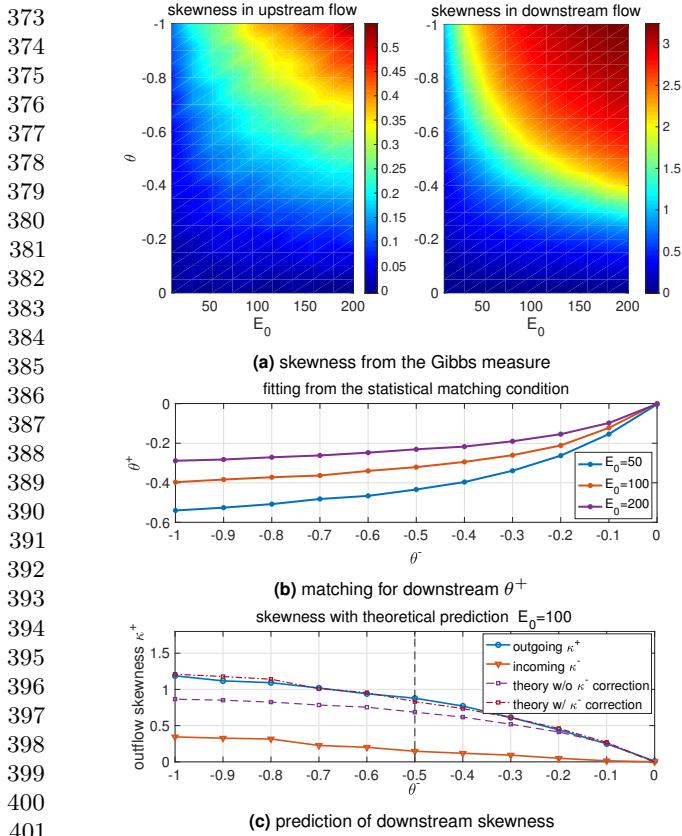
305 The incoming flow is always characterized by a near-Gaussian  
 306 distribution in the wave displacement. It is found that a  
 307 physically consistent Gibbs measure should take negative val-  
 308 ues in the inverse temperature parameter  $\theta < 0$ , where a  
 309 proper distribution function and a decaying energy spectrum  
 310 are generated (see (26) and *SI Appendix*, B.1 for the explicit  
 311 simulation results). The upstream Gibbs measure  $\mathcal{G}_\theta^-$  with  
 312  $D_- = 1$  displays a wide parameter regime in  $(\theta^-, E_0)$  with  
 313 near-Gaussian statistics. In the left panel of Figure 1 (a), the  
 314 inflow skewness  $\kappa_3^-$  varies only slightly with changing values of  
 315  $E_0$  and  $\theta^-$ . The incoming flow PDF then can be determined  
 316 by picking the proper parameter value  $\theta^-$  in the near Gaus-  
 317 sian regime with small skewness. In contrast, the downstream  
 318 Gibbs measure  $\mathcal{G}_\theta^+$  with  $D_+ = 0.24$  shown in the right panel  
 319 of Figure 1 (a) generates much larger skewness  $\kappa_3^+$  as the  
 320 absolute value of  $\theta^+$  and the total energy level  $E_0$  increases.  
 321 The solid lines in Figure 1 (c) offer a further confirmation of  
 322 the transition from near-Gaussian statistics with small  $\kappa_3^-$  to  
 323 a strongly skewed distribution  $\kappa_3^+$  after the depth change.

324 In the next step, the value of the downstream  $\theta^+$  is deter-  
 325 mined based on the matching condition [4]. The expectation  
 326  $\langle H_\Lambda^+ \rangle_{\mathcal{G}_\theta^-}$  about the incoming flow Gibbs measure can be cal-  
 327 culated according to the predetermined parameter values of  
 328  $\theta^-$  as well as  $E_0$  from the previous step. For the direct nu-  
 329 mercial experiments shown later in Figure 2, we pick proper  
 330 choices of test parameter values as  $L_0 = 6, E_0 = 100$  and  
 331  $\theta^- = -0.1, -0.3, -0.5$ . More test cases with different system  
 332 energy  $E_0$  can be found in *SI Appendix*, B.2 where similar  
 333 transition from near Gaussian symmetric PDFs to skewed  
 334 PDFs in the flow state  $u_\Lambda^\pm$  can always be observed.

335 **Direct numerical model simulations.** Besides the prediction of  
 336 equilibrium statistical measures from the equilibrium statisti-  
 337 cal approach, another way to predict the downstream model  
 338 statistics is through running the dynamical model [1] directly.  
 339 The TKdV equation is found to be ergodic with proper mixing  
 340 property as measured by the decay of autocorrelations as long  
 341 as the system starts from a negative inverse temperature state  
 342 as described before. For direct numerical simulations of the  
 343 TKdV equations, a proper symplectic integrator is required to  
 344 guarantee the Hamiltonian and energy are conserved in time.  
 345 It is crucial to use the symplectic scheme to guarantee the  
 346 exact conservation of the energy and Hamiltonian since they  
 347 are playing the central role in generating the invariant measure  
 348 and the statistical matching. The symplectic schemes used  
 349 here for the time integration of the equation is the 4th-order  
 350 midpoint method (27). Details about the mixing properties  
 351 from different initial states and the numerical algorithm are  
 352 described in *SI Appendix*, C.

### 353 5. Predicting extreme anomalous behavior after the 354 ADC by statistical matching

355 With the inflow statistics well described and the numerical  
 356 scheme set up, we are able to predict the downstream anomalous  
 357 statistics starting from the near-Gaussian incoming flow  
 358 going through the abrupt depth change from  $D_- = 1$  to  
 359  $D_+ = 0.24$ .



**Fig. 1.** First row: skewness from the Gibbs measures in incoming and outgoing flow states with different values of total energy  $E_0$  and inverse temperature  $\theta$  (notice the different scales in the incoming and outgoing flows); Second row: outgoing flow parameter  $\theta^+$  as a function of the incoming flow  $\theta^-$  computed from the statistical matching condition with three energy level  $E_0$ ; Last row: skewness in the outgoing flow with the matched value of  $\theta^+$  as a function of the inflow parameter  $\theta^-$  (the theoretical predictions using [5] are compared).

$D_+ = 0.24$ . First, we consider the statistical prediction in the downstream equilibrium measure directly from the matching condition. The downstream parameter value  $\theta^+$  is determined by solving the nonlinear equation [4] as a function of  $\theta^+$ ,  $F(\theta^+) = \langle H_\Lambda^+ \rangle_{\mathcal{G}_\theta^+}(\theta^+) - \langle H_\Lambda^+ \rangle_{\mathcal{G}_\theta^-} = 0$ . In the numerical approach, we adopt a modified secant method avoiding the stiffness in the parameter regime (see the *SI Appendix, B.2* for the algorithm). The fitted solution is plotted in Figure 1 (b) as a function of the proposed inflow  $\theta^-$ . A nonlinear  $\theta^- - \theta^+$  relation is discovered from the matching condition. The downstream inverse temperature  $\theta^+$  will finally saturate at some level. The corresponding downstream skewness of the wave displacement  $u_\Lambda$  predicted from the statistical matching of Gibbs measures is plotted in Figure 1 (c). In general, a large positive skewness for outgoing flow  $\kappa_3^+$  is predicted from the theory, while the incoming flow skewness  $\kappa_3^-$  is kept in a small value in a wide range of  $\theta^-$ . Note that with  $\theta^- \sim 0$  (that is, using the microcanonical ensemble only with energy conservation), the outflow statistics are also near Gaussian with weak skewness. The skewness in the outflow statistics grows as the inflow parameter value  $\theta^-$  increases in amplitude.

For a second approach, we can use direct numerical simulations starting from the initial state sampled from the incoming flow Gibbs measure  $\mathcal{G}_\theta^-$  and check the transient changes in the

model statistics. Figure 2 illustrates the change of statistics as the flow goes through the abrupt depth change. The first row plots the changes in the skewness and kurtosis for the state variable  $u_\Lambda$  after the depth change at  $t = 0$ . The PDFs in the incoming and outgoing flow states are compared with three different initial inverse temperatures  $\theta^-$ . After the depth changes to  $D_0 = 0.24$  abruptly at  $t = 0$ , both the skewness and kurtosis jump to a much larger value in a short time, implying the rapid transition to a highly skewed non-Gaussian statistical regime after the depth change. Further from Figure 2, different initial skewness (but all relatively small) is set due to the various values of  $\theta^-$ . With small  $\theta^- = -0.1$ , the change in the skewness is not very obvious (see the second row of Figure 2 for the incoming and outgoing PDFs of  $u_\Lambda$ ). In comparison, if the incoming flow starts from the initial parameter  $\theta^- = -0.3$  and  $\theta^- = -0.5$ , much larger increase in the skewness is induced from the abrupt depth change. Furthermore, in the detailed plots in the third row of Figure 2 for the downstream PDFs under logarithmic scale, fat tails towards the positive direction can be observed, which represent the extreme events in the downstream flow (see also Figure 3 for the time-series of  $u_\Lambda$ ).

As a result, the downstream statistics in final equilibrium predicted from the direct numerical simulations here agree with the equilibrium statistical mechanics prediction illustrated in Figure 1. The prediction from these two different approaches confirm each other.

## 6. Analytic formula for the upstream skewness after the ADC

A statistical link between the upstream and downstream energy spectra can be found for an analytical prediction of the skewness in the flow state  $u$  after the ADC. The skewness of the state variable  $u_j$  at one spatial grid point is defined as the ratio between the third and second moments

$$\kappa_3 = \langle u_j^3 \rangle_\mu / \langle u_j^2 \rangle_\mu^{3/2}.$$

Now we introduce mild assumptions on the distribution functions:

- The upstream equilibrium measure  $\mu_-$  has a relatively small skewness so that

$$\langle H_3 \rangle_{\mu_-} = \frac{1}{6} \int_{-\pi}^{\pi} \langle u^3 \rangle_{\mu_-} dx \equiv \epsilon;$$

- The downstream equilibrium measure  $\mu_+$  is homogeneous at each physical grid point, so that the second and third moments are invariant at each grid point

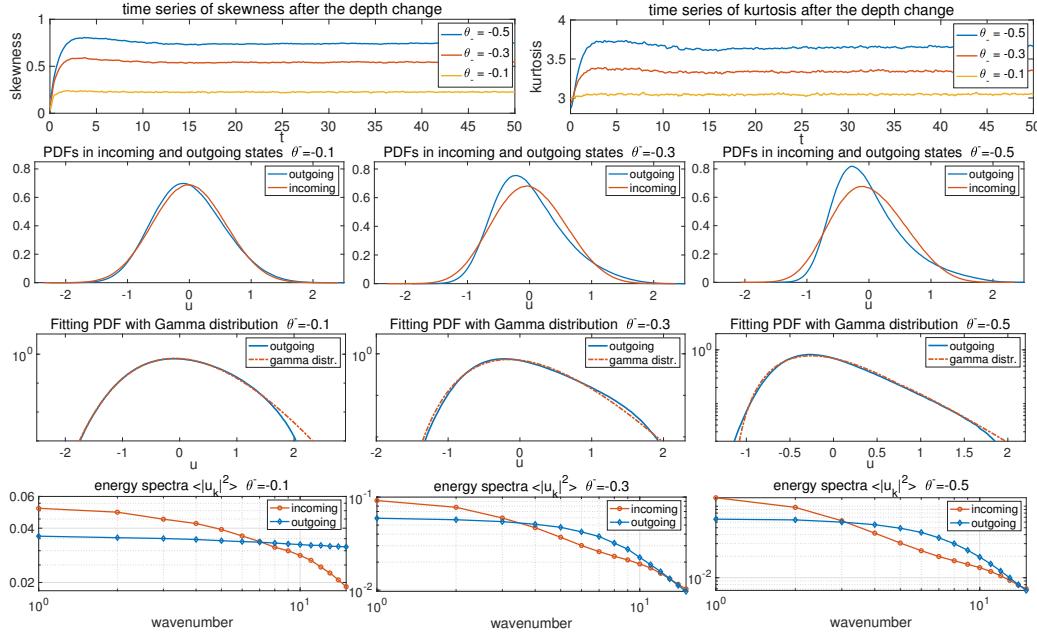
$$\langle u_j^2 \rangle_{\mu_+} = \sigma^2 = \pi^{-1}, \quad \langle u_j^3 \rangle_{\mu_+} = \sigma^3 \kappa_3 = \pi^{-3/2} \kappa_3^+.$$

Then the skewness of the downstream state variable  $u_\Lambda^+$  after the ADC is given by the difference between the inflow and outflow wave slope energy of  $u_x$

$$\kappa_3^+ = \frac{3}{2} \pi^{1/2} L_0^{-3/2} E_0^{-1/2} D_+^2 \int_{-\pi}^{\pi} [\langle u_x^2 \rangle_{\mu_+} - \langle u_x^2 \rangle_{\mu_-}] dx + 3\pi^{1/2} \epsilon.$$

The detailed derivation is shown in *SI Appendix, B.2*. In particular, the downstream skewness with near-Gaussian inflow

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**Fig. 2.** Changes in the statistics of the flow state going through the abrupt depth change. The initial ensemble is set with the incoming flow Gibbs measure with different inverse temperature  $\theta^-$ . First row: time evolution of the skewness and kurtosis. The abrupt depth change is taking place at  $t = 0$ ; Second row: inflow and outflow PDFs of  $u_\Lambda$ ; Third row: the downstream PDFs fitted with Gamma distributions with consistent variance and skewness (in log coordinate in  $y$ ); Last row: energy spectra in the incoming and outgoing flows.

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525 statistics  $\epsilon \ll 1$  is positive if and only if the difference of the  
526 incoming and outgoing wave slope energy is positive. This  
527 means that there is more small scale wave slope energy in the  
528 outgoing state. As an evidence, in the last row of Figure 2  
529 in all the weak and strong skewness cases, the outflow energy  
530 spectrum always has a slower decay rate than the inflow energy  
531 spectrum which possesses stronger energy in larger scales and  
532 weaker energy in the smaller scales.

533 In Figure 1 (c), we compare the accuracy of the theoretical  
534 estimation [5] with numerical tests. In the regime with small  
535 incoming inverse temperature  $\theta^-$ , the theoretical formula offers  
536 a quite accurate approximation of the third-order skewness  
537 using only information from the second-order moments of the  
538 wave-slope spectrum.

## 539 **7. Key features from experiments captured by the sta-** 540 **tistical dynamical model**

541 In this final section, we emphasize the crucial features generated  
542 by the statistical dynamical model [1] by making comparison  
543 with the experimental observations in (20). As from the scale analysis displayed in Section 2, the theory is set in  
544 the same parameter regime as the experimental setup.

- 545 • The transition from near-Gaussian to skewed non-  
546 Gaussian distribution as well as the jump in both skewness  
547 and kurtosis observed in the experiment observations (Fig.  
548 1 of (20)) can be characterized by the statistical model  
549 simulation results (see the first and second row of Figure  
550 2). Notice that the difference in the decay of third and  
551 fourth moments in the far end of the downstream regime  
552 from the experimental data is due to the dissipation effect  
553 in the flow from the wave absorbers that is not mod-  
554 eled in the statistical model here. The model simulation  
555 time-series plotted in Figure 3 can be compared with

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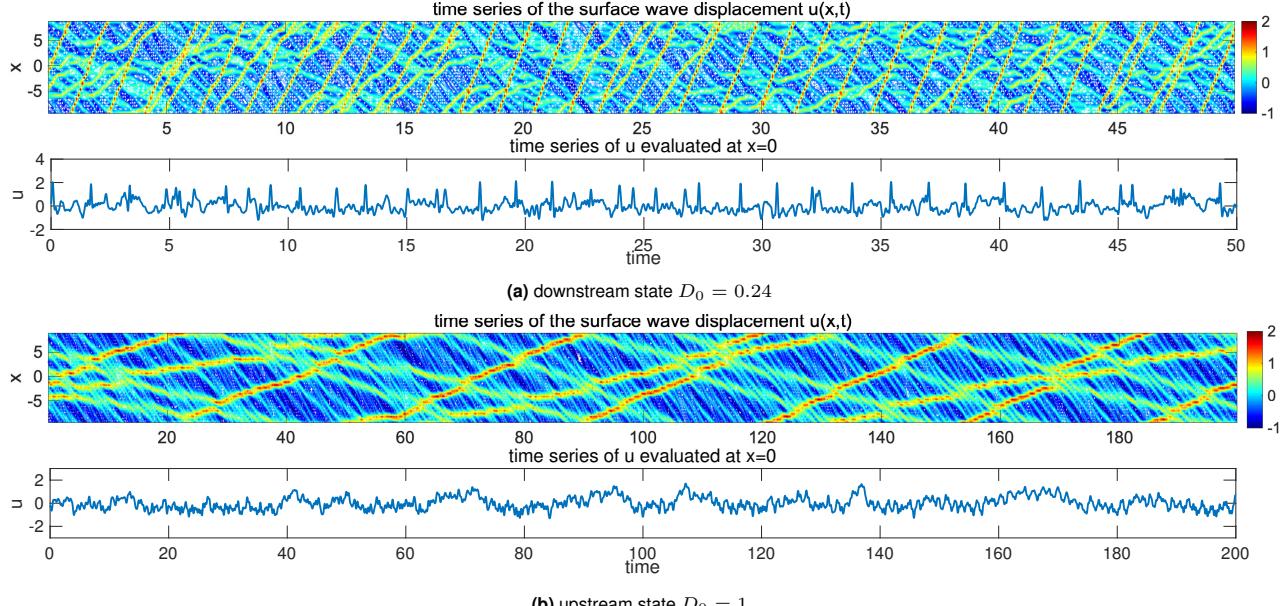
the observed time sequences from experiments (Fig. 1 of (20)). The downstream simulation generates waves with strong and frequent intermittency towards the positive displacement, while the upstream waves show symmetric displacements in two directions with at most small peaks in slow time. Even in the time-series at a single location  $x = 0$ , the long-time variation displays similar structures.

- The downstream PDFs in experimental data are estimated with a Gamma distribution in Fig. 2 of (20). Here in the same way, we can fit the highly skewed outgoing flow PDFs from the numerical results with the Gamma distribution

$$\rho(u; k, \alpha) = \frac{e^{-k} \alpha^{-1}}{\Gamma(k)} (k + \alpha^{-1} u)^{k-1} e^{-\alpha^{-1} u}.$$

The parameters  $(k, \alpha)$  in the Gamma distribution are fitted according to the measured statistics in skewness and variance, that is,  $\sigma^2 = k\alpha^2$ ,  $\kappa_3 = 2/\sqrt{k}$ . And the excess kurtosis of the Gamma distribution can be recovered as  $\kappa_4 = 6/k$ . As shown in the third row of Figure 2, excellent agreement in the PDFs with the Gamma distributions is reached in consistency with the experimental data observations. The accuracy with this approximation increases as the initial inverse temperature  $\theta^-$  increases in value to generate more skewed distribution functions.

- Experimental measurements of the power spectra (Fig. 4 of (20)) reveal the downstream measurements to contain more energy at small scales, i.e. a relatively slower decay rate of the spectrum. This result is also observed in the direct numerical simulations here (detailed results shown in *SI Appendix, C.2*), as the outgoing state contains more energetic high frequencies.



**Fig. 3.** Realization of the downstream and upstream flow solutions  $u_A^\pm$ . Note the larger vertical scale in the downstream time-series plot.

## 8. Concluding discussion

We have developed a statistical dynamical model to explain and predict extreme events and anomalous features of shallow water waves crossing an abrupt depth change. The theory is based on the dynamical modeling strategy consisting of the TKdV equation matched at the abrupt depth change with conservation of energy and Hamiltonian. Predictions can be made of the extreme events and anomalous features by matching incoming and outgoing statistical Gibbs measures before and after the abrupt depth transition. The statistical matching of the known nearly Gaussian incoming Gibbs state completely

determines the predicted anomalous outgoing Gibbs state, which can be calculated by a simple sampling algorithm, verified by direct numerical simulations, and successfully captures key features of the experiment. An analytic formula for the anomalous outgoing skewness is also derived. The strategy here should be useful for predicting extreme statistical events in other dispersive media in different settings.

**ACKNOWLEDGMENTS.** This research of A. J. M. is partially supported by the Office of Naval Research through MURI N00014-16-1-2161. D. Q. is supported as a postdoctoral fellow on the second grant. M.N.J.M would like to acknowledge support from Simons grant 524259.

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