Numerical study of the 2D Kuramoto-Sivashinsky equation

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Introduction

2D Kuramoto-Sivashinsky equation:

$$u_t + \frac{1}{2} |\nabla u|^2 + \Delta u + \Delta^2 u = 0$$



$$u_t + \frac{1}{2} \left(u_x^2 + \frac{\nu_2}{\nu_1} u_y^2 \right) + u_{xx} + \frac{\nu_2}{\nu_1} u_{yy} + \nu_1 \left[u_{xxx} + \frac{\nu_2}{\nu_1} u_{yyyy} + \frac{\nu_2^2}{\nu_1^2} u_{xxyy} \right] = 0$$

In order to distinguish between different types of solutions, we have monitored the evolution of the L^2 energy:

$$E(t) = \int_{0}^{2\pi} \int_{0}^{2\pi} u(x, y, t)^{2} dx dy$$

Numerical methods

We have used a pseudo-spectral method.

- Fourier transform in space.
- Implicit-Explicit BDF2 in time [Akr+15].

$$\mathbf{\tilde{u}}_t + \mathbf{L}\mathbf{\tilde{u}} = \mathbf{N}(\mathbf{\tilde{u}})$$

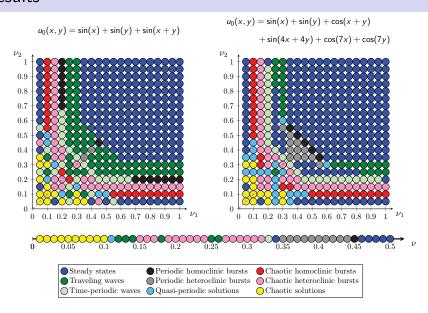


$$\frac{3}{2}\tilde{\mathbf{u}}^{n+2} + h\mathbf{L}\tilde{\mathbf{u}}^{n+2} = 2\tilde{\mathbf{u}}^{n+1} - \frac{1}{2}\tilde{\mathbf{u}}^n + 2h\mathbf{N}(\tilde{\mathbf{u}}^{n+1}) - h\mathbf{N}(\tilde{\mathbf{u}}^n)$$

First step with Implicit-Explicit Euler:

$$\tilde{\mathbf{u}}^{n+1} = \tilde{\mathbf{u}}^n + h\mathbf{N}(\tilde{\mathbf{u}}^{n+1})$$

Results



The top left figure is taken from [KKP15].

Results - Travelling waves

$$\nu_1 = 0.35, \ \nu_2 = 0.3$$

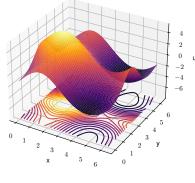
- Periodic in both space and time.
- Constant energy.

250

500

750

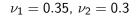
1000

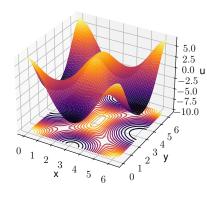


Energy evolution

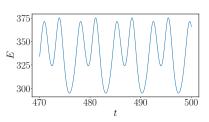
Solution at t = 900

Results - Time-periodic waves

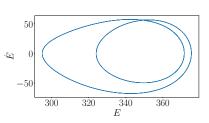




Solution at t = 493.61



Energy evolution

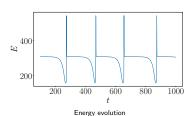


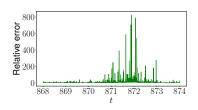
Phase space (E, \dot{E})

Results - Periodic bursts

Homoclinic burst

$$\nu_1 = \nu_2 = 0.45$$

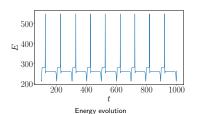


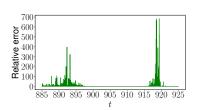


Relative error $\max_{x,y \in [0,2\pi]}$

Heteroclinic burst

$$\nu_1 = \nu_2 = 0.4$$



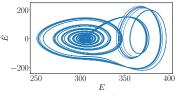


Relative error
$$\max_{x,y \in [0,2\pi]} \frac{|u(t,x,y) - u(t-h,x,y)|}{|u(t,x,y)|}$$

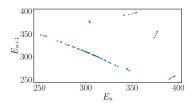
Results - Chaotic solutions

Quasi-periodic

$$u_1 = 0.25, \ \nu_2 = 0.2$$



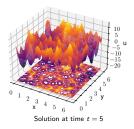
Phase space (E, \dot{E})

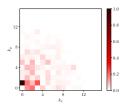


Return map with section $\dot{E}=0$

Chaotic solution

$$\nu_1 = \nu_2 = 0.008$$





Fourier spectrum at time t = 5

Conclusions

- Periods of time-periodic waves are generally much smaller than periods of travelling waves, which, in turn, are smaller than periods of periodic bursts.
- A finer mesh grid is needed in a vicinity of bursts, specially for chaotic homoclinic and heteroclinic bursts.
- Quasi-periodic seem to be a transition between travelling waves or time-periodic waves and periodic bursts.
- For our purposes, the number of Fourier modes is relatively limited, but we cannot decrease the mesh size for small values of ν_1 and ν_2 .

$$\nu_1 = \left(\frac{2\pi}{L_x}\right)^2 \qquad \nu_2 = \left(\frac{2\pi}{L_y}\right)^2$$

References

- [Akr+15] G. Akrivis et al. "Linearly implicit schemes for multi-dimensional Kuramoto-Sivashinsky type equations arising in falling film flows." In: *IMA Journal of Numerical Analysis* 36.1 (Apr. 2015), pp. 317–336.

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- [KKP15] A. Kalogirou, E. E. Keaveny, and D. T. Papageorgiou. "An in-depth numerical study of the two-dimensional Kuramoto-Sivashinsky equation." In: *Proc. R. Soc. A* 471.20140932 (2015). DOI: 10.1098/rspa.2014.0932.