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Conservation Laws for the Water Waves

A Different Perspective

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Table of Contents

Introduction

Nonlocal/Nonlocal Formulation

Finding the Conservation Laws

Additional Results

Equations of Motion

We begin by considering an inviscid, irrotational, fluid with a one-dimensional free-surface on the whole-line:

$$\phi_{xx} + \phi_{zz} = 0,$$

$$\phi_z = 0,$$

$$\mu\eta_t = \phi_z - \epsilon\mu\eta_x\phi_x,$$

$$\phi_t + \frac{\epsilon}{2} (\phi_x^2 + \phi_z^2) + \mu\eta = 0,$$

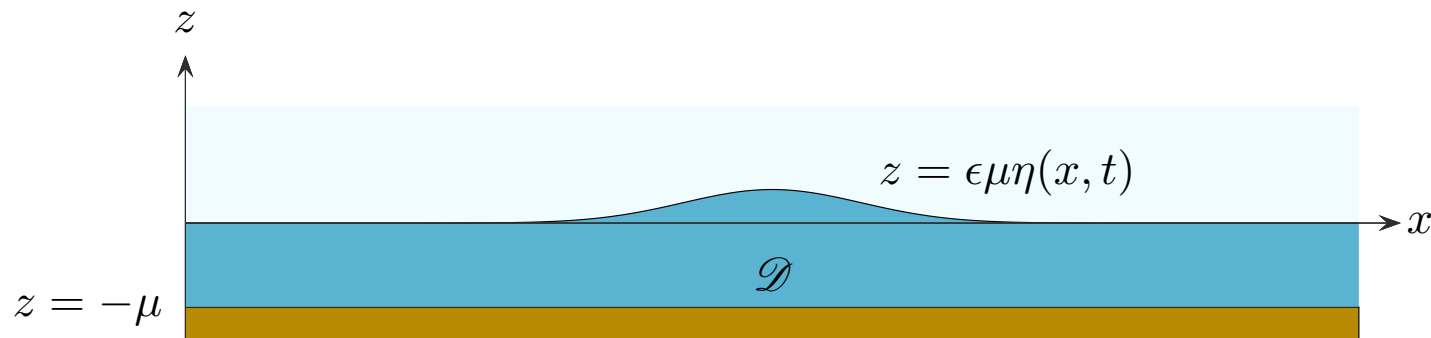
$$(x, z) \in \mathcal{D},$$

$$z = -\mu, \quad \leftarrow$$

$$z = \epsilon\mu\eta(x, t), \quad \leftarrow$$

$$z = \epsilon\mu\eta(x, t), \quad \leftarrow$$

where $\phi(x, z, t)$ represents the velocity potential of the fluid, $\eta(x, t)$ represents the surface elevation.



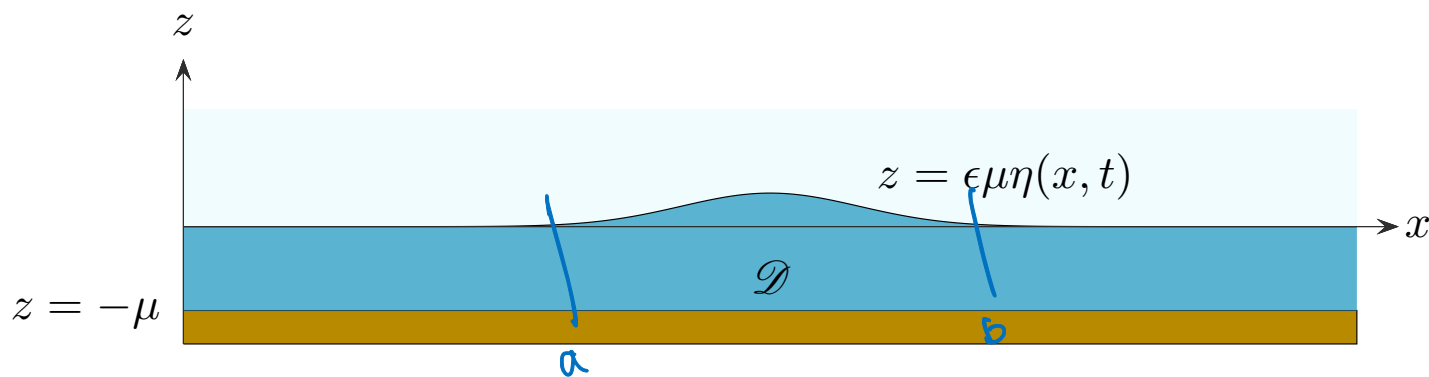
What *is* a conservation law?

Following the definition of [Benjamin & Olver], T is a **conserved density** if there exist function P , Q and W such that

$$\frac{d}{dt} \int_a^b T \Big|_{z=\epsilon\mu\eta} dx = \int_a^b \left((P + W_x) + \epsilon\mu\eta_x (W_z - Q) \right) \Big|_{z=\epsilon\mu\eta} dx$$

with

$$\cancel{Q}_z + \cancel{P}_x = 0 \text{ in } \mathcal{D}$$



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Following the definition of [Benjamin & Olver], T is a **conserved density** if there exist function P , Q and W such that

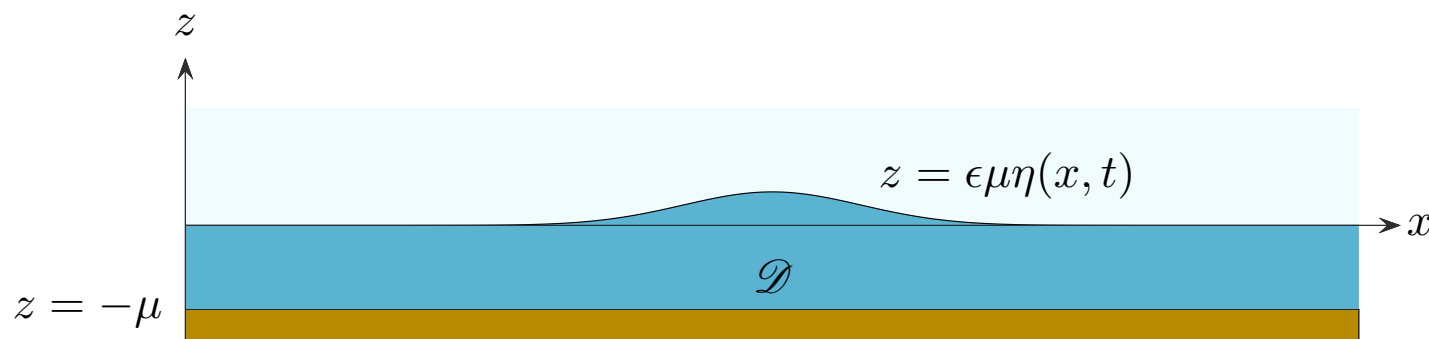
$$\frac{d}{dt} \int_a^b T \Big|_{z=\epsilon\mu\eta} dx = \int_a^b ((P + W_x) + \epsilon\mu\eta_x(W_z - Q)) \Big|_{z=\epsilon\mu\eta} dx$$

with

$$U_z + V_x = 0 \text{ in } \mathcal{D}$$

→ TYP0

Note that this implies that there may be contributions from the bottom and sides.



Prior Results of Benjamin & Olver

The eight conservation laws are found **[Benjamin & Olver, Olver]**

$$T_1 = -\eta_x \Phi$$

$$T_2 = \frac{1}{2} \Phi \Phi_{(n)} + \frac{1}{2} g \eta^2$$

$$T_3 = \eta$$

$$T_4 = \Phi + g t \eta$$

$$T_5 = x \eta + t \eta_x \Phi$$

$$T_6 = \frac{1}{2} \eta^2 - t \Phi - \frac{1}{2} g t^2 \eta$$

$$T_7 = (\eta - x \eta_x) \Phi - t(4T_2 - \frac{7}{2} g \eta^2) - \frac{7t^2}{2} g \phi - \frac{7t^3}{6} g^2 \eta \quad T_8 = (x + \eta \eta_x) \Phi + t g x \eta + \frac{1}{2} g t^2 \eta_x \Phi$$

↪ mention challenge with computing T_7 .

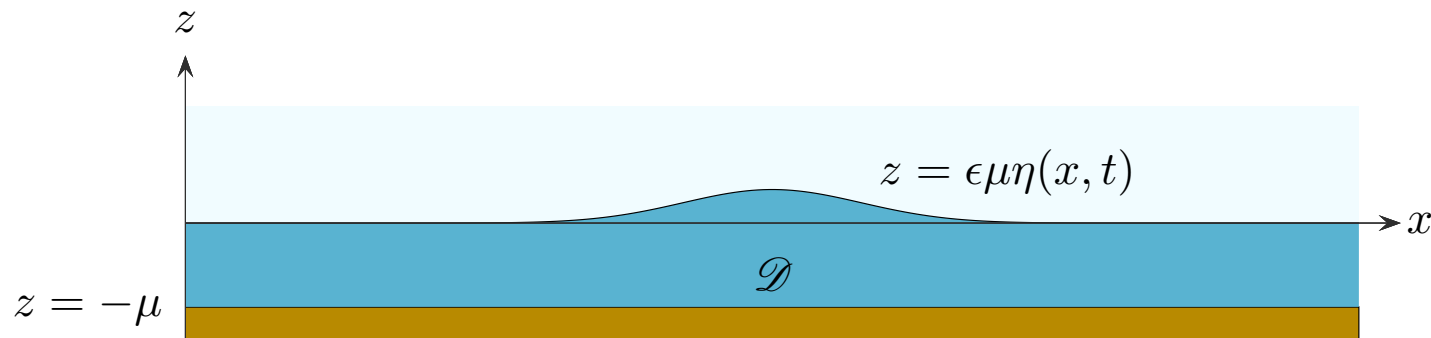
- Olver proved that these are the only conservation laws that arise from the infinitesimal Lie symmetries of the problem.
- The proof is only for a one-dimensional surface. There is no such proof for the 3d problem.
- Olver began with bulk quantities and then restricted to the free-surface. What would happen if we started at the free surface?

Equations of Motion - Velocity Potential Formulation

What are the various ways to transform these equations into surface variables?

$$\begin{aligned}\phi_{xx} + \phi_{zz} &= 0, & (x, z) \in \mathcal{D}, \\ \phi_z &= 0, & z = -\mu, \\ \mu\eta_t &= \phi_z - \epsilon\mu\eta_x\phi_x, & z = \epsilon\mu\eta(x, t), \\ \phi_t + \frac{\epsilon}{2}(\phi_x^2 + \phi_z^2) + \mu\eta &= 0, & z = \epsilon\mu\eta(x, t),\end{aligned}$$

where $\phi(x, z, t)$ represents the velocity potential of the fluid, $\eta(x, t)$ represents the surface elevation.



Equations of Motion - ZCS Formulation

[Zakharov, and Craig & Sulem (ZCS)]:

$$q(x, t) = \phi(x, \epsilon\mu\eta(x, t), t)$$

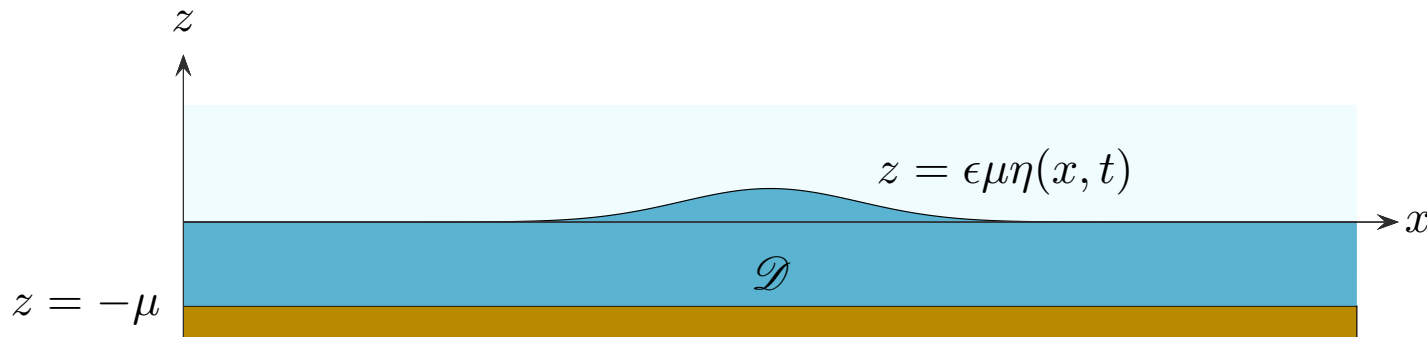
Dynamic Boundary Condition

$$q_t + \frac{\epsilon}{2} q_x^2 + \mu\eta - \frac{1}{2} \frac{(\mathcal{G}(\eta)q + \eta_x q_x)^2}{1 + \eta_x^2} = 0,$$

Kinematic Boundary Condition

$$\eta_t = \mathcal{G}(\eta)q,$$

where $\mathcal{G}(\eta)q$ is the Dirichlet-to-Neumann operator $\mathcal{G}(\eta)q = \nabla\phi \cdot \vec{n}$.



TYPO
non dimensional forms
are incorrect. fix this!

Equations of Motion - AFM Formulation

[Ablowitz, Fokas, & Musslimani (AFM)]:

$$q(x, t) = \phi(x, \epsilon\mu\eta(x, t), t)$$

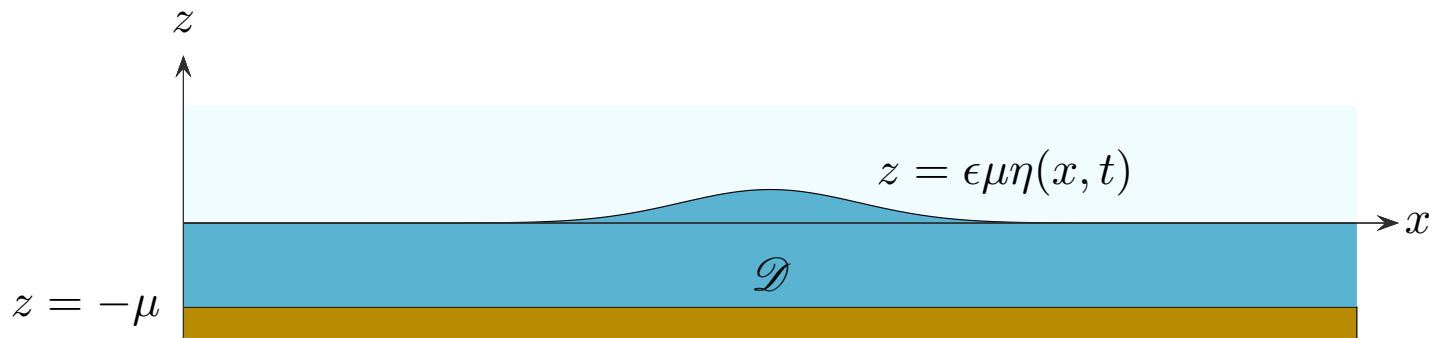
Local Equation

$$q_t + \frac{\epsilon}{2}q_x^2 + \mu\eta - \frac{1}{2} \frac{(\eta_t + \eta_x q_x)^2}{1 + \eta_x^2} = 0,$$

← TYP0 non-dimensional form is incorrect. fix this

Nonlocal Equation

$$\int_{-\infty}^{\infty} (e^{-ikx} (\mu\eta_t \cosh(\mu k(\epsilon\eta + 1)) + iq_x \sinh(\mu k(\epsilon\eta + 1)))) dx = 0$$



Equations of Motion - AFM Formulation

[Ablowitz, Fokas, & Musslimani (AFM)]:

$$q(x, t) = \phi(x, \epsilon \mu \eta(x, t), t)$$

Local Equation (Dynamic BC)

$$q_t + \frac{\epsilon}{2} q_x^2 + \mu \eta - \frac{1}{2} \frac{(\eta_t + \eta_x q_x)^2}{1 + \eta_x^2} = 0,$$

Typo
 Nondimensional form is incorrect. Fix this!

Nonlocal Equation (Kinematic BC)

$$\int_{-\infty}^{\infty} (e^{-ikx} (\mu \eta_t \cosh(\mu k (\epsilon \eta + 1)) + i q_x \sinh(\mu k (\eta + 1)))) dx = 0$$

*
 missing an ϵ

Note when $k = 0$, the **nonlocal equation** yields a conservation law:

$$\int_{-\infty}^{\infty} (\mu \eta_t) dx = 0 \quad \text{(T3)}$$

They also find (T5) via an asymptotic expansion of the **nonlocal equation** as $k \rightarrow 0$ in combination with the local equation.

Conservation Laws Hiding in Plain Sight

Nonlocal Equation

$$\int_{-\infty}^{\infty} (e^{-ikx} (\mu\eta_t \cosh(\mu k(\epsilon\eta + 1)) + iq_x \sinh(\mu k(\epsilon\eta + 1)))) dx = 0$$

The conservation laws (T3) and (T5) are *hiding in plain sight* in the nonlocal equation.

Motivating Question

Are there other conservation laws hiding within the nonlocal equation?

In what follows, we will

1. develop a nonlocal-nonlocal formulation
2. search for conservation laws
3. generalize to other scenarios

Table of Contents

Introduction

Nonlocal/Nonlocal Formulation

Finding the Conservation Laws

Additional Results

Nonlocal/Nonlocal Formulation: The First Integral Relation

For **any harmonic function** $\phi(x, z)$, we have

$$\oint_{\partial \mathcal{D}} ((\varphi_z \nabla \phi - \phi \nabla \varphi_z) \cdot \mathbf{n}) ds = 0, \quad \rightarrow \text{Divergence thm yields}$$
$$= \iint_{\mathcal{D}} \nabla \varphi_z \cdot \nabla \phi - \nabla \phi \cdot \nabla \varphi_z dz dx = 0 \quad \checkmark$$

where we assume that ϕ has sufficient decay properties as $|x| \rightarrow \infty$.

Nonlocal/Nonlocal Formulation: The First Integral Relation

For **any harmonic function** $\phi(x, z)$, we have

$$\oint_{\partial\mathcal{D}} ((\varphi_z \nabla \phi - \phi \nabla \varphi_z) \cdot \mathbf{n}) ds = 0,$$

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$$\int_{\mathcal{D}} \varphi_z \epsilon \mu \eta_t dx = \oint_{\partial\mathcal{D}} (\epsilon \phi \nabla \varphi_z \cdot \mathbf{n}) ds$$

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where we assume that ϕ has sufficient decay properties as $|x| \rightarrow \infty$. Using the **kinematic boundary condition**,

$$\int_{\mathcal{S}} \varphi_z \epsilon \mu \eta_t dx = \oint_{\partial\mathcal{D}} (\epsilon \phi \nabla \varphi_z \cdot \mathbf{n}) ds$$

Notation

We will use the following notation

$$\int_{\mathcal{S}} F dx = \int_{-\infty}^{\infty} (F(x, \underline{\epsilon \mu \eta}, t)) dx, \quad \int_{\mathcal{B}} F dx = \int_{-\infty}^{\infty} (F(x, \underline{-\mu}, t)) dx$$

Nonlocal/Nonlocal Formulation: The First Integral Relation

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$$\boxed{\int_{\mathcal{D}} \frac{d}{dt} \varphi dx = \oint_{\partial\mathcal{D}} (\epsilon \phi \nabla \varphi_z \cdot \mathbf{n}) ds}$$

Nonlocal/Nonlocal Formulation: The First Integral Relation

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$$\oint_{\partial\mathcal{D}} ((\varphi_z \nabla\phi - \phi \nabla\varphi_z) \cdot \mathbf{n}) ds = 0,$$

where we assume that ϕ has sufficient decay properties as $|x| \rightarrow \infty$. Using the **kinematic boundary condition**,

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↓

$$\boxed{\int_{\mathcal{F}} \frac{d}{dt} \varphi dx = \oint_{\partial\mathcal{D}} (\epsilon \phi \nabla\varphi_z \cdot \mathbf{n}) ds}$$

Recovering AFM

If we let $\varphi = e^{-ikx} \sinh(k(z + \mu))$, then we recover the **AFM nonlocal equation**.

Nonlocal/Nonlocal Formulation: The Second Integral Relation

Since ϕ is harmonic in \mathcal{D} , then so is ϕ_t .

Nonlocal/Nonlocal Formulation: The Second Integral Relation

Since ϕ is harmonic in \mathcal{D} , then so is ϕ_t . Like before, for **any harmonic function** $\varphi(x, z)$, we have


$$\oint_{\partial\mathcal{D}} ((\varphi_z \nabla \phi_t - \phi_t \nabla \varphi_z) \cdot \mathbf{n}) ds = 0,$$

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\downarrow

$$\frac{d}{dt} \int_{\mathcal{S}} \left(q \frac{\partial \varphi_z}{\partial \mathbf{n}} \right) dx = \int_{\mathcal{S}} (q_t \varphi_{zz} + \epsilon \mu (\eta_t q_x - \eta_x q_t) \varphi_{xz}) dx$$


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\downarrow

$$\frac{d}{dt} \int_{\mathcal{S}} \left(q \frac{\partial \varphi_z}{\partial \mathbf{n}} \right) dx = \int_{\mathcal{S}} (-q_t \varphi_{zz} + \epsilon \mu (\eta_t q_x - \eta_x q_t) \varphi_{xz} + 2q_t \varphi_{zz}) dx$$

Nonlocal/Nonlocal Formulation: The Second Integral Relation

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$$\oint_{\partial\mathcal{D}} ((\varphi_z \nabla \phi_t - \phi_t \nabla \varphi_z) \cdot \mathbf{n}) ds = 0,$$

\downarrow

$$\frac{d}{dt} \int_{\mathcal{S}} \left(q \frac{\partial \varphi_z}{\partial \mathbf{n}} \right) dx = \int_{\mathcal{S}} \left(\underline{-q_t \varphi_{zz} + \epsilon \mu (\eta_t q_x - \eta_x q_t) \varphi_{xz}} + 2q_t \varphi_{zz} \right) dx$$

Nonlocal/Nonlocal Formulation: The Second Integral Relation

Since ϕ is harmonic in \mathcal{D} , then so is ϕ_t . Like before, for **any harmonic function** $\varphi(x, z)$, we have

$$\oint_{\partial\mathcal{D}} ((\varphi_z \nabla \phi_t - \phi_t \nabla \varphi_z) \cdot \mathbf{n}) ds = 0,$$

$$\frac{d}{dt} \int_{\mathcal{S}} \left(q \frac{\partial \varphi_z}{\partial \mathbf{n}} \right) dx = \int_{\mathcal{S}} (-q_t \varphi_{zz} + \epsilon \mu (\eta_t q_x - \eta_x q_t) \varphi_{xz} + 2q_t \varphi_{zz}) dx$$

Why Split?

For any harmonic function φ ,

$$\int_{\mathcal{S}} \underbrace{-\epsilon q_t \varphi_{zz} + \epsilon^2 \mu (\eta_t q_x - \eta_x q_t) \varphi_{xz}}_{\text{}} dx = \oint_{\partial\mathcal{D}} \left(\underbrace{\phi_t + \frac{1}{2} |\nabla \phi|^2}_{\text{}} \right) \underbrace{(\varphi_{zz} dx + \varphi_{xz} dz)}_{\text{}} - \int_{\mathcal{B}} \epsilon \phi_t \varphi_{zz} dx$$

↪ note that this is only using $\mu \eta_t = \nabla \phi \cdot \mathbf{n}$ (kinematic)

Nonlocal/Nonlocal Formulation: The Second Integral Relation

Since ϕ is harmonic in \mathcal{D} , then so is ϕ_t . Like before, for **any harmonic function** $\varphi(x, z)$, we have

$$\oint_{\partial\mathcal{D}} ((\varphi_z \nabla \phi_t - \phi_t \nabla \varphi_z) \cdot \mathbf{n}) ds = 0,$$

$$\frac{d}{dt} \int_{\mathcal{S}} \left(q \frac{\partial \varphi_z}{\partial \mathbf{n}} \right) dx = \int_{\mathcal{S}} \left(\underbrace{-q_t \varphi_{zz} + \epsilon \mu (\eta_t q_x - \eta_x q_t) \varphi_{xz}}_{\text{dynamic}} + \underbrace{2q_t \varphi_{zz}}_{\text{dynamic}} \right) dx$$

Finally, using the **kinematic boundary condition** and some suggestive IBP, the resulting relationship becomes

$$\int_{\mathcal{S}} \frac{d}{dt} q \left(\frac{\partial \varphi_z}{\partial \mathbf{n}} - \varphi_{zz} \right) dx = \int_{\mathcal{S}} \underbrace{\mu \eta (\varphi_{zz} + \epsilon \mu \eta_x \varphi_{xz})}_{\text{dynamic}} - 2\epsilon \mu \eta_t q \varphi_{zzz} dx + \int_{\mathcal{B}} \frac{\epsilon}{2} Q_x^2 \varphi_{zz} dx.$$

Nonlocal/Nonlocal Formulation - Summary / Comments

Integral Relation A

$$\int_{\mathcal{I}} \frac{d}{dt} \varphi \, dx = \int_{\mathcal{I}} \epsilon \phi (\nabla \varphi_z \cdot \mathbf{n}) \, dx - \int_{\mathcal{B}} \epsilon Q \varphi_{zz} \, dx$$

missing ϵ

$$Q(x, t) = \phi(x, -\mu, t)$$

Integral Relation B

$$\int_{\mathcal{I}} \frac{d}{dt} \epsilon q \left(\frac{\partial \varphi_z}{\partial \mathbf{n}} - 2\varphi_{zz} \right) \, dx = \int_{\mathcal{I}} \epsilon \mu \eta (\varphi_{zz} + \epsilon \mu \eta_x \varphi_{xz}) - \underbrace{2\epsilon^2 \mu \eta_t q \varphi_{zzz}}_{(*)} \, dx + \int_{\mathcal{B}} \frac{\epsilon^2}{2} Q_x^2 \varphi_{zz} \, dx$$

Nonlocal/Nonlocal Formulation - Summary / Comments

Integral Relation A

$$\int_{\mathcal{I}} \frac{d}{dt} \varphi \, dx = \int_{\mathcal{I}} \epsilon \phi (\nabla \varphi_z \cdot \mathbf{n}) \, dx - \int_{\mathcal{B}} \epsilon Q \varphi_{zz} \, dx$$

missing an ϵ here.

$$Q(x, t) = \phi(x, -\mu, t)$$

Integral Relation B

$$\int_{\mathcal{I}} \frac{d}{dt} \epsilon q \left(\frac{\partial \varphi_z}{\partial \mathbf{n}} - 2\varphi_{zz} \right) \, dx = \int_{\mathcal{I}} \epsilon \mu \eta (\varphi_{zz} + \epsilon \mu \eta_x \varphi_{xz}) - \underbrace{2\epsilon^2 \mu \eta_t q \varphi_{zzz}}_{(*)} \, dx + \int_{\mathcal{B}} \frac{\epsilon^2}{2} Q_x^2 \varphi_{zz} \, dx$$

Remark #1

$\varphi = e^{-ikx} \sinh(k(z + \mu))$, implies both **[ZCS]** and **[AFM]**.

If we take $k \rightarrow 0$ in both (A) and (B), we recover (T1) and (T3) immediately.

Nonlocal/Nonlocal Formulation - Summary / Comments

Integral Relation A

$$\int_{\mathcal{F}} \frac{d}{dt} \varphi \, dx = \int_{\mathcal{F}} \epsilon \phi (\nabla \varphi_z \cdot \mathbf{n}) \, dx - \int_{\mathcal{B}} \epsilon Q \varphi_{zz} \, dx$$

missing an ϵ here.

$$Q(x, t) = \phi(x, -\mu, t)$$

Integral Relation B

$$\int_{\mathcal{F}} \frac{d}{dt} \epsilon q \left(\frac{\partial \varphi_z}{\partial \mathbf{n}} - 2\varphi_{zz} \right) \, dx = \int_{\mathcal{F}} \epsilon \mu \eta (\varphi_{zz} + \epsilon \mu \eta_x \varphi_{xz}) - \underbrace{2\epsilon^2 \mu \eta_t q \varphi_{zzz}}_{(*)} \, dx + \int_{\mathcal{B}} \frac{\epsilon^2}{2} Q_x^2 \varphi_{zz} \, dx$$

Remark #2

We can generate a direct map from the **pressure at the bottom** to the free-surface variables. This can be found by taking the combination

$$\longrightarrow \frac{d}{dt}(A) - (B)$$

Nonlocal/Nonlocal Formulation - Summary / Comments

Integral Relation A

$$\int_{\mathcal{I}} \frac{d}{dt} \varphi \, dx = \int_{\mathcal{I}} \phi (\nabla \varphi_z \cdot \mathbf{n}) \, dx - \int_{\mathcal{B}} Q \varphi_{zz} \, dx$$

$$Q(x, t) = \phi(x, -\mu, t)$$

Integral Relation B

$$\int_{\mathcal{I}} \frac{d}{dt} \epsilon q \left(\frac{\partial \varphi_z}{\partial \mathbf{n}} - 2\varphi_{zz} \right) \, dx = \int_{\mathcal{I}} \epsilon \mu \eta (\varphi_{zz} + \epsilon \mu \eta_x \varphi_{xz}) - \underbrace{2\epsilon^2 \mu \eta_t q \varphi_{zzz}}_{(*)} \, dx + \int_{\mathcal{B}} \frac{\epsilon^2}{2} Q_x^2 \varphi_{zz} \, dx$$

Remark #3

There is a suggestive **Legendre-type Transform** lurking in (B).

Nonlocal/Nonlocal Formulation - Summary / Comments

Integral Relation A

$$\int_{\mathcal{I}} \frac{d}{dt} \varphi \, dx = \int_{\mathcal{I}} \phi (\nabla \varphi_z \cdot \mathbf{n}) \, dx - \int_{\mathcal{B}} Q \varphi_{zz} \, dx$$

$$Q(x, t) = \phi(x, -\mu, t)$$

Integral Relation B

$$\int_{\mathcal{I}} \frac{d}{dt} \epsilon q \left(\frac{\partial \varphi_z}{\partial \mathbf{n}} - 2\varphi_{zz} \right) \, dx = \int_{\mathcal{I}} \epsilon \mu \eta (\varphi_{zz} + \epsilon \mu \eta_x \varphi_{xz}) - \underbrace{2\epsilon^2 \mu \eta_t q \varphi_{zzz}}_{(*)} \, dx + \int_{\mathcal{B}} \frac{\epsilon^2}{2} Q_x^2 \varphi_{zz} \, dx$$

Remark #3

There is a suggestive **Legendre-type Transform** lurking in (B).

This observation allows us to recover the Hamiltonian.

Nonlocal/Nonlocal Formulation - Summary / Comments

Integral Relation A

$$\int_{\mathcal{I}} \frac{d}{dt} \varphi \, dx = \int_{\mathcal{I}} \phi (\nabla \varphi_z \cdot \mathbf{n}) \, dx - \int_{\mathcal{B}} Q \varphi_{zz} \, dx$$

$$Q(x, t) = \phi(x, -\mu, t)$$

Integral Relation B

$$\int_{\mathcal{I}} \frac{d}{dt} \epsilon q \left(\frac{\partial \varphi_z}{\partial \mathbf{n}} - 2\varphi_{zz} \right) dx = \int_{\mathcal{I}} \underbrace{\epsilon \mu \eta}_{\text{circled}} (\varphi_{zz} + \epsilon \mu \eta_x \varphi_{xz}) - \underbrace{2\epsilon^2 \mu \eta_t q}_{(*)} \varphi_{zzz} dx + \int_{\mathcal{B}} \frac{\epsilon^2}{2} Q_x^2 \varphi_{zz} dx$$

$\varphi_t + \frac{1}{2} |\nabla \varphi|^2 = f(\cdot)$

Remark #4

The **dynamic boundary condition** was only prescribed at the last stage of deriving (B). This will return at a later stage.

Nonlocal/Nonlocal Formulation - Summary / Comments

Integral Relation A

$$\int_{\mathcal{I}} \frac{d}{dt} \varphi \, dx = \int_{\mathcal{I}} \phi (\nabla \varphi_z \cdot \mathbf{n}) \, dx - \int_{\mathcal{B}} Q \varphi_{zz} \, dx$$

$$Q(x, t) = \phi(x, -\mu, t)$$

Integral Relation B

$$\int_{\mathcal{I}} \frac{d}{dt} \epsilon q \left(\frac{\partial \varphi_z}{\partial \mathbf{n}} - 2\varphi_{zz} \right) \, dx = \int_{\mathcal{I}} \epsilon \mu \eta (\varphi_{zz} + \epsilon \mu \eta_x \varphi_{xz}) - \underbrace{2\epsilon^2 \mu \eta_t q \varphi_{zzz}}_{(*)} \, dx + \int_{\mathcal{B}} \frac{\epsilon^2}{2} Q_x^2 \varphi_{zz} \, dx$$

Remark #5

Are there conservation laws **hiding in plain sight** here?

Table of Contents

Introduction

Nonlocal/Nonlocal Formulation

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A Different View of the Nonlocal/Nonlocal Formulation

Modifying our integral relations:

$$q = \phi(x, \epsilon\mu\eta, t), \quad Q = \phi(x, -\mu, t)$$

Integral Relation A

$$\int_{\mathcal{I}} \frac{d}{dt} \left(\varphi - \epsilon t q \frac{\partial \varphi_z}{\partial \mathbf{n}} \right) dx = -\epsilon t \int_{\mathcal{I}} \frac{d}{dt} \left(q \frac{\partial \varphi_z}{\partial \mathbf{n}} \right) dx - \int_{\mathcal{B}} Q \varphi_{zz} dx$$

Integral Relation B

$$\int_{\mathcal{I}} \frac{d}{dt} \epsilon q \left(\frac{\partial \varphi_z}{\partial \mathbf{n}} - 2\varphi_{zz} \right) dx = \int_{\mathcal{I}} \epsilon \mu \eta (\varphi_{zz} + \epsilon \mu \eta_x \varphi_{xz}) - 2\epsilon^2 \mu \eta_t q \varphi_{zzz} dx + \int_{\mathcal{B}} \frac{\epsilon^2}{2} Q_x^2 \varphi_{zz} dx$$

A Different View of the Nonlocal/Nonlocal Formulation

Modifying our integral relations:

$$q = \phi(x, \epsilon\mu\eta, t), \quad Q = \phi(x, -\mu, t)$$

Integral Relation A

$$\int_{\mathcal{I}} \frac{d}{dt} \left(\varphi - \epsilon t q \frac{\partial \varphi_z}{\partial \mathbf{n}} \right) dx = -\epsilon t \int_{\mathcal{I}} \frac{d}{dt} \left(q \frac{\partial \varphi_z}{\partial \mathbf{n}} \right) dx - \int_{\mathcal{B}} Q \varphi_{zz} dx$$

Integral Relation B

$$\int_{\mathcal{I}} \frac{d}{dt} \epsilon q \left(\frac{\partial \varphi_z}{\partial \mathbf{n}} - 2\varphi_{zz} \right) dx = \int_{\mathcal{I}} \epsilon \mu \eta (\varphi_{zz} + \epsilon \mu \eta_x \varphi_{xz}) - 2\epsilon^2 \mu \eta_t q \varphi_{zzz} dx + \int_{\mathcal{B}} \frac{\epsilon^2}{2} Q_x^2 \varphi_{zz} dx$$

Remark #1

Notice that (A) and (B) have a term in common. This will be useful and will allow for a recursive process.

A Different View of the Nonlocal/Nonlocal Formulation

Modifying our integral relations:

$$q = \phi(x, \epsilon\mu\eta, t), \quad Q = \phi(x, -\mu, t)$$

Integral Relation A

$$\int_{\mathcal{I}} \frac{d}{dt} \left(\phi - \epsilon t q \frac{\partial \varphi_z}{\partial \mathbf{n}} \right) dx = -\epsilon t \int_{\mathcal{I}} \frac{d}{dt} \left(q \frac{\partial \varphi_z}{\partial \mathbf{n}} \right) dx - \int_{\mathcal{B}} Q \varphi_{zz} dx$$

Integral Relation B

$$\int_{\mathcal{I}} \frac{d}{dt} \epsilon q \left(\frac{\partial \varphi_z}{\partial \mathbf{n}} - 2\varphi_{zz} \right) dx = \int_{\mathcal{I}} \epsilon \mu \eta (\varphi_{zz} + \epsilon \mu \eta_x \varphi_{xz}) - 2\epsilon^2 \mu \eta_t q \varphi_{zzz} dx + \int_{\mathcal{B}} \frac{\epsilon^2}{2} Q_x^2 \varphi_{zz} dx$$

Remark #2

IBP introduced higher derivatives of φ . If those eventually disappear, we may be able to find our conservation laws. **Polynomials seem like a natural choice.**

Turning the Crank

Integral Relation A

$$\varphi = x + iz \quad \rightarrow \quad \int_{\mathcal{J}} \frac{d}{dt} (x + i\epsilon\mu\eta) dx = 0.$$

Turning the Crank

Integral Relation A

$$\varphi = x + iz \quad \rightarrow \quad \int_{\mathcal{I}} \frac{d}{dt} (x + i\epsilon\mu\eta) dx = 0.$$

Integral Relation B

$$\varphi = \frac{1}{2}(x + iz)^2 \rightarrow \frac{d}{dt} \int_{\mathcal{I}} q(1 - i\epsilon\mu\eta_x) = - \frac{d}{dt} \int_{\mathcal{I}} \underline{t\eta} dx = - \int_{\mathcal{B}} \frac{\epsilon}{2} Q_x^2 dx.$$

Turning the Crank

Integral Relation A

$$\varphi = x + iz \quad \rightarrow \quad \int_{\mathcal{I}} \frac{d}{dt} (x + i\epsilon\mu\eta) dx = 0.$$

Integral Relation B

$$\varphi = \frac{1}{2}(x + iz)^2 \quad \rightarrow \quad \frac{d}{dt} \int_{\mathcal{I}} q(1 - i\epsilon\mu\eta_x) = -\frac{d}{dt} \int_{\mathcal{I}} t\eta dx = -\int_{\mathcal{B}} \frac{\epsilon}{2} Q_x^2 dx.$$

Real/Imaginary Parts

$$(T3) \quad \frac{d}{dt} \int_{\mathcal{I}} \eta dx = 0$$

Turning the Crank

Integral Relation A

$$\varphi = x + iz \quad \rightarrow \quad \int_{\mathcal{I}} \frac{d}{dt} (x + i\epsilon\mu\eta) dx = 0.$$

Integral Relation B

$$\varphi = \frac{1}{2}(x + iz)^2 \quad \rightarrow \quad \frac{d}{dt} \int_{\mathcal{I}} q(1 - i\epsilon\mu\eta_x) = -\frac{d}{dt} \int_{\mathcal{I}} t\eta dx = -\int_{\mathcal{B}} \frac{\epsilon}{2} Q_x^2 dx.$$

Real/Imaginary Parts

$$(T3) \quad \frac{d}{dt} \int_{\mathcal{I}} \eta dx = 0$$

$$(T4) \quad \frac{d}{dt} \int_{\mathcal{I}} q + t\eta dx = -\int_{\mathcal{B}} \frac{\epsilon}{2} Q_x^2 dx$$

Turning the Crank

Integral Relation A

$$\varphi = x + iz \quad \rightarrow \quad \int_{\mathcal{J}} \frac{d}{dt} (x + i\epsilon\mu\eta) dx = 0.$$

Integral Relation B

$$\varphi = \frac{1}{2}(x + iz)^2 \rightarrow \frac{d}{dt} \int_{\mathcal{J}} q(1 - i\epsilon\mu\eta_x) = -\frac{d}{dt} \int_{\mathcal{J}} t\eta dx = -\int_{\mathcal{B}} \frac{\epsilon}{2} Q_x^2 dx.$$

Real/Imaginary Parts

$$(T3) \quad \frac{d}{dt} \int_{\mathcal{J}} \eta dx = 0$$

$$(T4) \quad \frac{d}{dt} \int_{\mathcal{J}} q + t\eta dx = -\int_{\mathcal{B}} \frac{\epsilon}{2} Q_x^2 dx$$

$$(T1) \quad \frac{d}{dt} \int_{\mathcal{J}} -q\eta_x dx = 0$$

Turning the Crank

Integral Relation A

$$\varphi = x + iz \quad \rightarrow \quad \int_{\mathcal{J}} \frac{d}{dt} (x + i\epsilon\mu\eta) dx = 0.$$

Integral Relation B

$$\varphi = \frac{1}{2}(x + iz)^2 \rightarrow \frac{d}{dt} \int_{\mathcal{J}} q(1 - i\epsilon\mu\eta_x) = -\frac{d}{dt} \int_{\mathcal{J}} t\eta dx = -\int_{\mathcal{B}} \frac{\epsilon}{2} Q_x^2 dx.$$

Real/Imaginary Parts

$$(T3) \quad \frac{d}{dt} \int_{\mathcal{J}} \eta dx = 0$$

$$(T4) \quad \frac{d}{dt} \int_{\mathcal{J}} q + t\eta dx = -\int_{\mathcal{B}} \frac{\epsilon}{2} Q_x^2 dx$$

$$(T1) \quad \frac{d}{dt} \int_{\mathcal{J}} -q\eta_x dx = 0$$

Turning the Crank

Integral Relation A

$$\begin{aligned} \varphi = \frac{1}{2}(x + iz)^2 &\rightarrow \int_{\mathcal{F}} \frac{d}{dt} \frac{1}{2} (x + i\epsilon\mu\eta)^2 + \epsilon t q (1 + i\epsilon\mu\eta_x) dx \\ &= \underbrace{t \frac{d}{dt} \int_{\mathcal{F}} \epsilon q (1 - i\epsilon\mu\eta_x) dx}_{*} + 2it \underbrace{\frac{d}{dt} \int_{\mathcal{F}} \epsilon\mu\eta_x q dx}_{**} + \int_{\mathcal{B}} \epsilon Q dx \end{aligned}$$

Turning the Crank

Integral Relation A

$$\begin{aligned}\varphi = \frac{1}{2}(x + iz)^2 &\rightarrow \int_{\mathcal{F}} \frac{d}{dt} \frac{1}{2} (x + i\epsilon\mu\eta)^2 + \epsilon tq(1 + i\epsilon\mu\eta_x) dx \\ &= t \underbrace{\frac{d}{dt} \int_{\mathcal{F}} \epsilon q(1 - i\epsilon\mu\eta_x) dx}_{*} + 2it \underbrace{\frac{d}{dt} \int_{\mathcal{F}} \epsilon\mu\eta_x q dx}_{**} + \int_{\mathcal{B}} \epsilon Q dx\end{aligned}$$

Note that we have already dealt with (*) and (**) and can back-substitute these relationships.

Real/Imaginary Parts

$$(T6) \quad \frac{d}{dt} \int_{\mathcal{F}} -\frac{\epsilon^2 \mu^2}{2} \eta^2 + \epsilon tq + \frac{\epsilon t^2}{2} \eta dx = \int_{\mathcal{B}} \epsilon Q - \underbrace{\left(t \frac{d}{dt} \right) \frac{1}{2} Q_x^2 dx}_{\text{future note}}$$

$$(T5) \quad \frac{d}{dt} \int_{\mathcal{F}} x\eta + t\epsilon q\eta_x dx = 0$$

future note
It might be worthwhile to show how to collapse this explicitly.

Turning the Crank

Integral Relation B with $\varphi = \frac{1}{6}(x + iz)^3$: the full expression is a bit complicated:

$$\frac{d}{dt} \int_{\mathcal{S}} q(1 - i\epsilon\mu\eta_x)(x + i\epsilon\mu\eta) - t \left(4i\mathcal{H} - x\eta - \frac{7i\epsilon\mu}{2}\eta^2 \right) - \frac{t^2}{2\mu} q(1 - 7i\epsilon\mu\eta_x) - \frac{t^3}{6\mu}\eta dx = \frac{t}{\mu} \int_{\mathcal{B}} -Q dx + \frac{t^2}{2\mu} \int_{\mathcal{B}} \frac{\epsilon}{2} Q_x^2 dx - \int_{\mathcal{B}} \frac{\epsilon}{2} Q_x^2 (x - i\mu) dx$$

where we have introduced the notation

$$\mathcal{H} = \frac{\epsilon\mu}{2} (q\eta_t + \mu\eta^2)$$

Turning the Crank

Integral Relation B with $\varphi = \frac{1}{6}(x + iz)^3$ the full expression is a bit complicated:

$$\frac{d}{dt} \int_{\mathcal{I}} q(1 - i\epsilon\mu\eta_x)(x + i\epsilon\mu\eta) - t \left(4i\mathcal{H} - x\eta - \frac{7i\epsilon\mu}{2}\eta^2 \right) - \frac{t^2}{2\mu} q(1 - 7i\epsilon\mu\eta_x) - \frac{t^3}{6\mu} \eta dx = \frac{t}{\mu} \int_{\mathcal{B}} -Q dx + \frac{t^2}{2\mu} \int_{\mathcal{B}} \frac{\epsilon}{2} Q_x^2 dx - \int_{\mathcal{B}} \frac{\epsilon}{2} Q_x^2 (x - i\mu) dx$$

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Real/Imaginary Parts

$$(T8) \quad \frac{d}{dt} \int_{\mathcal{I}} \left[q(x + \epsilon^2\mu^2\eta\eta_x) - tx\eta - \frac{t^2}{2\mu}q - \frac{t^3}{6\mu}\eta \right] dx = \int_{\mathcal{B}} \left[\left(\frac{t^2}{2\mu} - x \right) \frac{\epsilon}{2} Q_x^2 - \frac{t}{\mu} Q \right] dx$$

$$(T7) \quad \frac{d}{dt} \int_{\mathcal{I}} \left[\epsilon\mu q(\eta - x\eta_x) - t \left(4\mathcal{H} - \frac{7\epsilon\mu}{2}\eta^2 \right) + \frac{7\epsilon\mu t^2}{2\mu} q\eta_x \right] dx = \int_{\mathcal{B}} \frac{\epsilon\mu}{2} Q_x^2 dx$$

Summary thus far...

At this point, we have found the eight conservation laws found in **[Benjamin & Olver, Olver]**

$$T_1 = -\eta_x \Phi$$

$$T_2 = \frac{1}{2} \Phi \Phi_{(n)} + \frac{1}{2} g \eta^2$$

$$T_3 = \eta$$

$$T_4 = \Phi + g t \eta$$

$$T_5 = x \eta + t \eta_x \Phi$$

$$T_6 = \frac{1}{2} \eta^2 - t \Phi - \frac{1}{2} g t^2 \eta$$

$$T_7 = (\eta - x \eta_x) \Phi - t(4T_2 - 7gT_6) + \frac{7}{2} g t^2 T_4 - \frac{7}{6} g^2 t^3 T_3$$

$$T_8 = (x + \eta \eta_x) \Phi + g t T_5 + \frac{1}{2} g t^2 T_1$$

$$\text{Relation B } \psi = \frac{1}{2} (x + iz)^2$$

Relation A Legendre Hint

$$\text{Relation A } \psi = x + iz$$

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Relation A **Legendre Hint**

$$\text{Relation A } \psi = x + iz$$

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It is worth noting that we were able to find (T7) directly.

Summary thus far...

At this point, we have found the eight conservation laws found in [Benjamin & Olver, Olver]

$T_1 = -\eta_x \Phi$	Relation B $\psi = \frac{1}{2}(x + iz)^2$
$T_2 = \frac{1}{2}\Phi\Phi_{(n)} + \frac{1}{2}g\eta^2$	Relation A Legendre Hint
$T_3 = \eta$	Relation A $\psi = x + iz$
$T_4 = \Phi + gt\eta$	Relation B $\psi = \frac{1}{2}(x + iz)^2$
$T_5 = x\eta + t\eta_x \Phi$	Relation A $\psi = \frac{1}{2}(x + iz)^2$
$T_6 = \frac{1}{2}\eta^2 - t\Phi - \frac{1}{2}gt^2\eta$	Relation A $\psi = \frac{1}{2}(x + iz)^2$
$T_7 = (\eta - x\eta_x)\Phi - t(4T_2 - 7gT_6) + \frac{7}{2}gt^2T_4 - \frac{7}{6}g^2t^3T_3$	Relation B $\psi = \frac{1}{6}(x + iz)^3$
$T_8 = (x + \eta\eta_x)\Phi + gtT_5 + \frac{1}{2}gt^2T_1$	Relation B $\psi = \frac{1}{6}(x + iz)^3$

But what if we kept going? Note: we haven't used **Integral Relation A** with $\varphi = \frac{1}{6}(x + iz)^3$

Some Remarks

Summary of **Integral Relation A** with $\varphi = \frac{1}{6}(x + iz)^3$

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Summary of **Integral Relation A** with $\varphi = \frac{1}{6}(x + iz)^3$

- **Integral Relation A** with $\varphi = \frac{1}{3}(x + iz)^3$ will not fit on the slide. Though systematic, the back substitution become tedious.
- We have yet to find new non-trivial conservation laws in local coordinates. You can think of a density F as a ~~non~~-trivial conserved density if

$$\frac{d}{dt} \int_{\mathcal{L}} F dx = 0 \text{ and } \int_{\mathcal{L}} F_x dx = 0.$$

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So far, we haven't been able to show that the remainder satisfies this condition fully. Still leaving some hope.

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- There are some hints towards **nonlocal** conservation laws along the lines of the works by **[Bluman & Cheviakov]**.

Ok, so does this work for a 2D surface (3D Fluid)?

Extending to a Two Dimensional Surface...

At this point, we have found the 12 conservation laws found in [\[Benjamin & Olver\]](#)

$$\begin{aligned}T_1 &= -\eta_x \Phi, & T_2 &= -\eta_y \Phi, & T_3 &= \frac{1}{2} \Phi \Phi_{(n)} + \frac{1}{2} g \eta^2 \\T_4 &= \eta, & T_5 &= \Phi + g t \eta \\T_6 &= x \eta + t \eta_x \Phi, & T_7 &= y \eta + t \eta_y \Phi \\T_8 &= \frac{1}{2} \eta^2 - t \Phi - \frac{1}{2} g t^2 \eta, & T_9 &= (x \eta_y - y \eta_x) \Phi \\T_{10} &= (x + \eta \eta_x) \Phi + g t T_6 + \frac{1}{2} g t^2 T_1, & T_{11} &= (y + \eta \eta_y) \Phi + g t T_7 + \frac{1}{2} g t^2 T_1 \\T_{12} &= (\eta - x \eta_x - y \eta_y) \Phi + t(9g T_8 - 5\mathcal{H}) + \frac{9}{2} g t^2 T_5 - \frac{3}{2} g^2 t^3 T_4\end{aligned}$$

Extending to a Two Dimensional Surface...

At this point, we have found the 12 conservation laws found in **[Benjamin & Olver]**

$$T_1 = -\eta_x \Phi, \quad T_2 = -\eta_y \Phi$$

$$T_3 = \frac{1}{2} \Phi \Phi_{(n)} + \frac{1}{2} g \eta^2$$

$$T_4 = \eta$$

$$T_5 = \Phi + g t \eta$$

$$T_6 = x \eta + t \eta_x \Phi,$$

$$T_7 = y \eta + t \eta_y \Phi$$

$$T_8 = \frac{1}{2} \eta^2 - t \Phi - \frac{1}{2} g t^2 \eta$$

$$T_9 = (x \eta_y - y \eta_x) \Phi$$

$$T_{10} = (x + \eta \eta_x) \Phi + g t T_6 + \frac{1}{2} g t^2 T_1$$

$$T_{11} = (y + \eta \eta_y) \Phi + g t T_7 + \frac{1}{2} g t^2 T_1$$

$$T_{12} = (\eta - x \eta_x - y \eta_y) \Phi + t(9gT_8 - 5\mathcal{H}) + \frac{9}{2} g t^2 T_5 - \frac{3}{2} g^2 t^3 T_4$$

It is worth noting that T_9 and T_{10} were found by taking the combination

This should be T_{12}

$$\varphi = \frac{1}{6} (y + iz)^3 - \frac{z}{2} (x + iy)^2.$$

Table of Contents

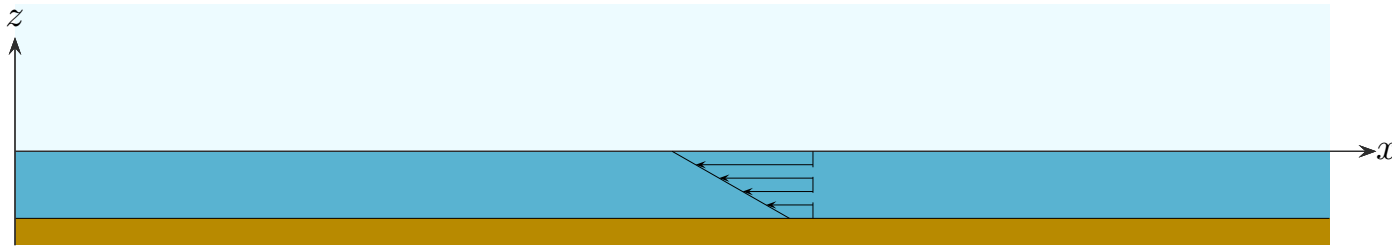
Introduction

Nonlocal/Nonlocal Formulation

Finding the Conservation Laws

Additional Results

Constant Vorticity



wrong equations...
correct this slide.

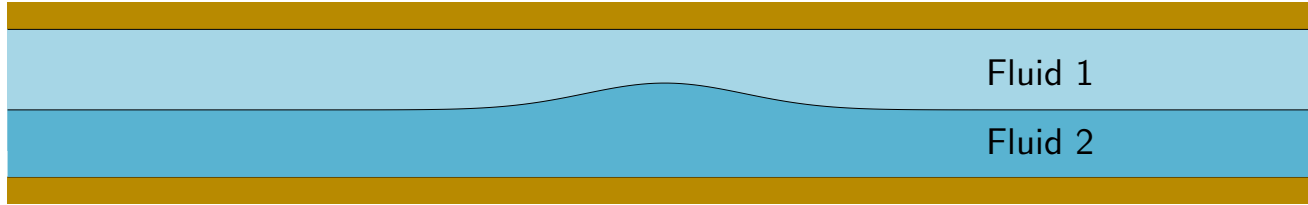
Integral Relation A

~~$$\frac{d}{dt} \int_{\mathcal{F}} (1 - \rho) \varphi - \epsilon t \tilde{q} \frac{\partial \varphi_z}{\partial \mathbf{n}} dx = -\epsilon t \frac{d}{dt} \int_{\mathcal{F}} \tilde{q} \frac{\partial \varphi_z}{\partial \mathbf{n}} dx - \epsilon \int_{\mathcal{B}_1} Q_1 \varphi_{zz} dx + \epsilon \rho \int_{\mathcal{F}} Q_2 \varphi_{zz} dz$$~~

Integral Relation B

~~$$\begin{aligned} \frac{d}{dt} \int_{\mathcal{F}} \tilde{q} \left(\frac{\partial \varphi_z}{\partial \mathbf{n}} - 2\varphi_{zz} \right) dx &= \int_{\mathcal{F}} [-2\epsilon \mu \eta_t \tilde{q} \varphi_{zzz} + (1 - \rho) \eta (\varphi_{zz} + \epsilon \mu \eta_x \varphi_{xz})] dx \\ &+ \int_{\mathcal{B}_1} \frac{\epsilon}{2} Q_{1,x}^2 \varphi_{zz} dx - \rho \int_{\mathcal{B}_2} \frac{\epsilon}{2} Q_{2,x}^2 \varphi_{zz} dx \end{aligned}$$~~

Rigid Lid



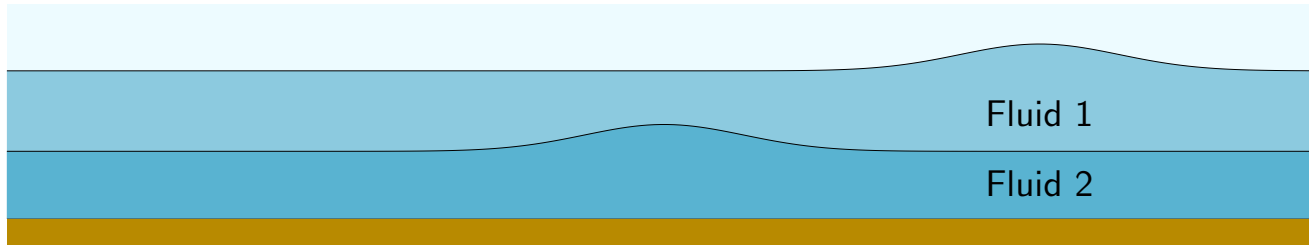
Integral Relation A

$$\frac{d}{dt} \int_{\mathcal{F}} (1 - \rho) \varphi - \epsilon t \tilde{q} \frac{\partial \varphi_z}{\partial \mathbf{n}} dx = -\epsilon t \frac{d}{dt} \int_{\mathcal{F}} \tilde{q} \frac{\partial \varphi_z}{\partial \mathbf{n}} dx - \epsilon \int_{\mathcal{B}_1} Q_1 \varphi_{zz} dx + \epsilon \rho \int_{\mathcal{F}} Q_2 \varphi_{zz} dz$$

Integral Relation B

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Two Layers



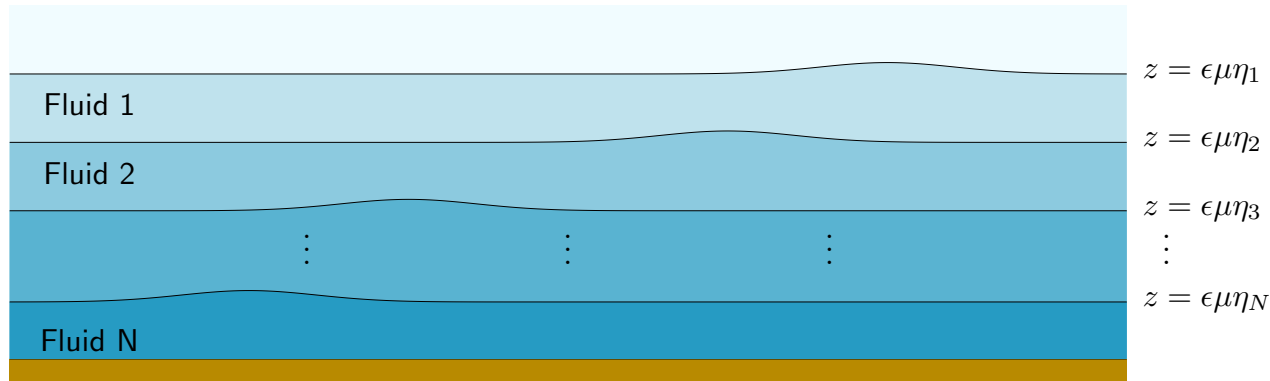
Integral Relation A

$$\frac{d}{dt} \left[\sum_j \int_{\mathcal{S}_j} \left[\tilde{\rho}_j \varphi - \epsilon t \tilde{q}_j \frac{\partial \varphi_z}{\partial \mathbf{n}} \right] dx \right] = -\epsilon t \frac{d}{dt} \left[\sum_j \int_{\mathcal{S}_j} \left[\tilde{q}_j \frac{\partial \varphi_z}{\partial \mathbf{n}} \right] dx \right]$$

Integral Relation B

$$\sum_j \frac{d}{dt} \int_{\mathcal{S}_j} \left[\tilde{q}_j \left(\frac{\partial \varphi_z}{\partial \mathbf{n}} - 2\varphi_{zz} \right) \right] dx = \sum_j \left[\int_{\mathcal{S}_j} \left[-2\epsilon \mu \eta_{j,t} \tilde{q}_j \varphi_{zzz} + (\mu \tilde{\rho}_j) (\varphi_{zz} + \epsilon \mu \eta_{j,x} \varphi_{xz}) \right] dx \right]$$

N-Layers



Integral Relation A

$$\frac{d}{dt} \left[\sum_j \int_{\mathcal{S}_j} \left[\tilde{\rho}_j \varphi - \epsilon t \tilde{q}_j \frac{\partial \varphi_z}{\partial \mathbf{n}} \right] dx \right] = -\epsilon t \frac{d}{dt} \left[\sum_j \int_{\mathcal{S}_j} \left[\tilde{q}_j \frac{\partial \varphi_z}{\partial \mathbf{n}} \right] dx \right]$$

Integral Relation B

$$\sum_j \frac{d}{dt} \int_{\mathcal{S}_j} \left[\tilde{q}_j \left(\frac{\partial \varphi_z}{\partial \mathbf{n}} - 2\varphi_{zz} \right) \right] dx = \sum_j \left[\int_{\mathcal{S}_j} \left[-2\epsilon \mu \eta_{j,t} \tilde{q}_j \varphi_{zzz} + (\mu \tilde{\rho}_j) (\varphi_{zz} + \epsilon \mu \eta_{j,x} \varphi_{xz}) \right] dx \right]$$

Additional Remarks/Summary

We have generated a **Nonlocal-Nonlocal formulation** and **derived conservation laws** for each of the following scenarios:

1. Irrotational fluid with one free surface (1D & 2D free surface) ✓
2. Constant Vorticity (1D free surface) **near completion**
3. Irrotational, rigid lid with two fluids of different densities (1D free surface) ✓
4. Irrotational N -fluid layers with different densities (1D free surfaces) ✓

We are currently working on

1. Formalizing the parametric representation interfaces (1D).
2. Classifying various dynamic boundary condition (surface tension, external forcing, etc.)
3. Considering specific external forcing at a side wall (wave-maker).
4. Repeating the results for constant vorticity in N -fluid layers with different densities (1D free surface).

Of course, there are many questions

- **A Lagrangian Connection.** How are the nonlocal/nonlocal equations related to the Hamiltonian & Lagrangian for the water-wave problem?

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[And with that, thank you for your attention & comments.](#)