Logarithmic scaling and critical collapse in Davey-Stewartson equation

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- Explosive instability (blow-up): formation of singularity in a finite time
- Collapse: blow-up with the contraction of the spatial extent of solution to zero

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Multiple collapses (filamentation) of laser beam

Dynamics of water waves of finite depth hPotential flow: $\mathbf{v} = \nabla \Phi$



 $\psi e^{ikx-i\omega_k t} + c.c.$ - wave amplitude (envelope) $\omega_k^2 = (gk + \alpha k^3) \tanh(kh)$ - dispersion relation

Infinite depth $h \to \infty$

$$k^2 \alpha/g > 1/2 \quad \Rightarrow \quad \lambda \lesssim 2.4 \mathrm{cm}$$

 $\Rightarrow \text{ Focusing 2D Nonlinear Schrödinger Equation (NLSE)}$ $i\psi_t + (\partial_x^2 + \partial_y^2)\psi + |\psi|^2\psi = 0$

$$k^2 \alpha/g < 1/2 \quad \Rightarrow \quad \lambda \gtrsim 2.4 \mathrm{cm}$$

 \Rightarrow Hyperbolic 2D NLSE¹

$$i\psi_t + (\partial_x^2 - \partial_y^2)\psi + |\psi|^2\psi = 0$$

¹V.E. Zakharov (1968).

Finite depth *h*

Davey-Stewartson equation^{1,2} (DSE), also called by Benney-Roskes equation^{3,4}

$$\begin{split} iA_{\tau} + \lambda A_{\xi\xi} + \mu A_{\eta\eta} &= \chi |A|^2 A + \chi_1 A \Phi_{\xi}, \\ \alpha \Phi_{\xi\xi} + \Phi_{\eta\eta} &= -\beta (|A|^2)_{\xi}, \end{split}$$

 $\boldsymbol{\Phi}$ results from the soft mode of the motion of the entire depth of fluid

¹A. Davey and K. Stewartson (1974).
²D.J. Benney and G.J. Roskes (1969).
³V.D. Djordjevic and L.G. Redekopp (1977).
⁴M.J. Ablowitz and H. Segur (1979).





$$iA_{\tau} + \lambda_{\infty} A_{\xi\xi} + \mu_{\infty} A_{\eta\eta} = \chi_{\infty} |A|^{2} A, \qquad (2.25)$$

$$\lambda_{\infty} = -\frac{\omega_{0}}{8\omega} \left(\frac{1 - 6\tilde{T} - 3\tilde{T}^{2}}{1 + \tilde{T}} \right), \qquad \text{M.J. Ablowitz and H. S}$$

$$\mu_{\infty} = \frac{\omega_{0}}{2} \left(1 + 3\tilde{T} \right).$$

M.J. Ablowitz and H. Segur, JFM, **92**, 691-715 (1979).

$$\chi_{\infty} = \frac{\omega_0}{4\omega} \frac{8 + \tilde{T} + 2\tilde{T}^2}{(1 - 2\tilde{T})(1 + \tilde{T})}.$$

Davey-Stewartson Eq. in maximally rescaled coordinates:

$$i\psi_t + (\partial_x^2 + \partial_y^2)\psi + |\psi|^2\psi - \mu\psi\partial_x\phi = 0,$$

$$\partial_x^2\phi + \nu\partial_y^2\phi = \partial_x(|\psi|^2), \qquad \nu > 0$$

Integrable cases (hyperbolic-elliptic and elliptic-hyperbolic):

DS I:
$$i\psi_t + (-\partial_x^2 + \partial_y^2)\psi - |\psi|^2\psi + 2\psi\partial_x\phi = 0,$$

 $\partial_x^2\phi + \partial_y^2\phi = \partial_x(|\psi|^2),$

DS II:

$$i\psi_t + (\partial_x^2 + \partial_y^2)\psi + |\psi|^2\psi - 2\psi\partial_x\phi = 0,$$

$$\partial_x^2\phi - \partial_y^2\phi = \partial_x(|\psi|^2).$$

Focus on elliptic-elliptic case:

$$i\psi_t + (\partial_x^2 + \partial_y^2)\psi + |\psi|^2\psi - \mu\psi\partial_x\phi = 0,$$

$$\partial_x^2\phi + \nu\partial_y^2\phi = \partial_x(|\psi|^2), \qquad \nu > 0$$

The Hamiltonian

$$H = \int |\nabla \psi|^2 d\mathbf{r} - \frac{1}{2} \int |\psi|^4 d\mathbf{r} + \frac{\mu}{2} \int (\phi_x^2 + \nu \phi_y^2) d\mathbf{r}$$

Virial theorem

$$\frac{d^2}{dt^2} \int (x^2 + y^2) |\psi|^2 d\mathbf{r} = 8H \qquad \Rightarrow \text{ Collapse for } H < 0^{1-6}$$

¹M.J. Ablowitz and H. Segur, JFM, **92**, 691-715 (1979).

²G.C. Papanicolaou, C. Sulem, P.L. Sulem, X.P. Wang, Physica D, 72, 61 (1994)

³M.J. Ablowitz, G. Biondini, S. Blair, Phys. Lett. A 236 (1997) 520.

⁴M.J. Ablowitz, G. Biondini, S. Blair, Phys. Rev. E **63** (2001) 605.

⁵M.J. Ablowitz, I. Bakirtas and B. Ilan (2005).

⁶M.J. Ablowitz, I. Bakirtas and B. Ilan (2005).

Critical NLSE collapse

$$|\psi| \sim \frac{1}{L(t)} R\left(\frac{r}{L(t)}\right), \quad L(t) \propto (t_c - t)^{1/2}$$

ground state soliton of NLSE

Critical collapse in Davey-Stewartson Eq (DSE):

$$|\psi| \sim \frac{1}{L(t)} R\left(\frac{x}{L(t)}, \frac{y}{L(t)}\right), \quad L(t) \propto (t_c - t)^{1/2}$$

ground state soliton of DSE

¹M.J. Ablowitz, I. Bakirtas and B. Ilan (2005).

Collapses in critical NLSE and critical Keller-Segel equation (KSE)

2D NLSE

$$i\frac{\partial}{\partial t}\psi + \Delta\psi + |\psi|^2\psi = 0$$

2D KSE

$$\begin{aligned} \frac{\partial \rho}{\partial t} &= \Delta \rho - \nabla \left(\rho \nabla c \right) \\ 0 &= \Delta c + \rho. \end{aligned}$$

Simulations of Davey-Stewartson Eq (DSE) anisotropic collapse:



Critical collapse in Davey-Stewartson Eq (DSE):

Blow up variables
$$p \equiv \frac{x}{L(t)}, \quad q \equiv \frac{y}{L(t)}, \quad \tau = \int_{0}^{t} \frac{dt'}{L(t')^2}$$

and lens transform

$$\psi(\mathbf{r},t) = \frac{1}{L(t)} V(p,q,\tau) e^{i\tau + iL(t)_t L(t)(p^2 + q^2)/4}$$

 \Rightarrow Davey-Stewartson Eq. transforms into

$$i\partial_{\tau}V + \nabla_{p,q}^{2}V - V + |V|^{2}V + \frac{\beta}{4}(p^{2} + q^{2})V - \mu V \frac{\partial_{p}^{2}}{\partial_{p}^{2} + \nu \partial_{q}^{2}}|V|^{2} = 0,$$

where

ere
$$\beta = -L^3 L_{tt}$$
 - adiabatically slow small parameter $\beta \ll 1$

and
$$\nabla_{p,q}^2 \equiv \partial_p^2 + \partial_q^2$$

Why
$$\beta = -L^3 L_{tt}$$
 adiabatically slow small parameter?

 $a = -L(t)\partial_t L(t) > 0$

$$L(t) = \sqrt{t_c - t} f(ln(t_c - t)) \implies a = -LL_t = \frac{\sqrt{t_c - t}}{2\sqrt{t_c - t}} f^2 + \frac{t_c - t}{t_c - t} f f' = \frac{f^2}{2} + f f'$$

Logarithmically slow functions

Then $\beta = -L^3 L_{tt} \simeq -a^2$ is also adiabatically slow function of time

Looking for solution in the form

$$V = V_0 + V_1 + \dots$$

In adiabatic approximation of slow $\,\beta\,$

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$$\nabla_{p,q}^2 V_0 - |V_0| + |V_0| V_0 + \frac{\beta}{4} (p^2 + q^2) V_0 - \mu V_0 \frac{\partial_p^2}{\partial_p^2 + \nu \partial_q^2} |V_0|^2 = 0$$

Tail minimization principle: during collapse dynamics system dynamically select collapsing solution with minimal tail amplitude

Then we look for V_0 with the minimal tail

NLSE: In adiabatic approximation of slow β minimizing tails by shooting method:

$$\nabla^2 V_0 - V_0 + |V_0|^2 V_0 + \frac{\beta}{4} \rho^2 V_0 = 0$$



Approximation through ground state soliton R(ho)

$$V_0 = R(\rho) + \beta \frac{\partial V_0}{\partial \beta} \Big|_{\beta=0} + O(\beta^2)$$

$$-R + \nabla^2 R + R^3 = 0$$



NLSE: Full solution V match the envelope of V_0 of in the tail:



DSE: Full solution *V* match the envelope of V_0 of in the tail along both spatial directions



How V_0 was obtained? (cannot use shooting in 2D elliptic problem) Use Newton-conjugate-gradient method (J. Yang , 2009) combined with the correct choice of the asymptotic at infinity:

$$\nabla^2 u - \lambda u + u^3 - \mu \phi u - V(x, y)u = 0$$

$$\phi_{xx} + \nu \phi_{yy} = (u^2)_{xx}$$

Here $V = -\frac{1}{4}\beta(x^2 + y^2)$ for the infinite domain but instead cutoff at large distances for the finite domain as follows:



Numerics: solve by iterations $\mathbf{u}_{n+1}(\mathbf{x}) = \mathbf{u}_n(\mathbf{x}) + \Delta \mathbf{u}_n(\mathbf{x})$

to satisfy the nonlinear system $L_0 u(x) = 0$

$$L_0^{(u)} u = \nabla^2 u - (V - u^2 + \lambda)u - \mu \phi u,$$

$$L_0^{(\phi)} \phi = \phi_{xx} + \nu \phi_{yy} - (u^2)_{xx},$$

using a linearization about a current iteration $\mathbf{L}_0 \mathbf{u}_n + \mathbf{L}_{1n} \Delta \mathbf{u}_n = 0$ with the linearization operator

$$L_1^{(u)}\delta u = \nabla^2 \delta u - (V - 3u^2 + \lambda)\delta u - \mu \phi \delta u - \mu u \delta \phi,$$

$$L_1^{(\phi)}\delta \phi = (\delta \phi)_{xx} + \nu (\delta \phi)_{yy} - (2u\delta u)_{xx}.$$

At each iteration step the linear system $\mathbf{L}_0 \mathbf{u}_n + \mathbf{L}_{1n} \Delta \mathbf{u}_n = 0$

is solved for Δu_n by Conjugate gradient method (allows fast FFT-type solved with *N Log N* operations vs. regular solvers

DSE: In adiabatic approximation of slow β minimizing tails by Newton-conjugate-gradient method (J. Yang , 2009) combined with the correct choice of the asymptotic at infinity by optimizing the cutoff distance of the potential V to decrease an artificial bump beyond oscillations:



NLSE: How to extract L(t) and β from simulations:

The analysis of Taylor series solution of

$$\nabla_{p,q}^2 V_0 - V_0 + V_0^3 + \frac{\beta}{4} (p^2 + q^2) V_0 - \mu V_0 \tilde{\phi} = 0,$$

$$(\partial_p^2 + \nu \partial_q^2) \tilde{\phi} = \partial_p^2 V_0^2, \quad \tilde{\phi} \equiv L \partial_p \phi = L^2 \partial_x \phi$$

vs. time-dependent numerics at |p|, $|q| \ll 1$.

Use that
$$|\psi(\mathbf{0},t)| = \frac{1}{L(t)}V_0(0,0,\beta).$$

$$\Rightarrow \qquad L = \qquad |\psi|^{1/2} \left(\frac{1}{|\psi|^3 + |\psi|_{xx} + |\psi|_{yy} - \mu|\psi|\partial_x \phi} \right)^{1/2} \Big|_{\mathbf{r}=0}.$$

Then β is found from the implicit equation $\psi(r = 0, t) = \frac{1}{L(t)}V_0(\beta, \rho = 0)$ for each given L(t) and $\psi(r = 0, t)$ Recovery of $L(\tau)$ and $\beta(\tau)$ from numerics: $L(\tau)$ and $\beta(\tau)$ are not universal but $\beta_{\tau}(\beta)$ is universal (different colors are different initial conditions):



Look at

$$\nabla_{p,q}^2 \tilde{V}_0 - V_0 + |\tilde{V}_0|^2 \tilde{V}_0 + \frac{\beta}{4} (p^2 + q^2) \tilde{V}_0 - \mu \tilde{V}_0 \frac{\partial_p^2}{\partial_p^2 + \nu \partial_q^2} |\tilde{V}_0|^2 - i\nu(\beta) \tilde{V}_0 = 0$$

as the Schrodinger equation with the effective potential U:

$$U = -|\tilde{V}_0|^2 - \mu \tilde{V}_0 \frac{\partial_p^2}{\partial_p^2 + \nu \partial_q^2} - \frac{\beta}{4} (p^2 + q^2) \tilde{V}_0, \qquad \rho = (p^2 + q^2)^{1/2}$$

and complex eigenvalue E:



Matching of WKB solution to the right from the left of the left turning point to the asymptotic $R_0 = \frac{A_R(\theta)}{\sigma^{1/2}} \exp[-\sigma], \ \sigma \equiv (p^2 + q^2)^{1/2}$

Here A_R depends on spatial angle Θ as well as on ν and μ as $A_R(\Theta) = A_0 + A_2 \cos(2\Theta)$ as follows from multipole expansion for

 $\mu V \frac{\partial_p^2}{\partial_n^2 + \nu \partial_a^2} |V|^2$





Oscillating tail is given by the linear combination of confluent hypergometric functions of the first and second kinds:

$$c_1 e^{-\frac{i}{4}\sqrt{\beta}\rho^2} {}_1F_1(\frac{1}{2} + i\frac{1}{2\sqrt{\beta}}; 1; i\sqrt{\beta}\rho^2) + c_2 e^{-\frac{i}{4}\sqrt{\beta}\rho^2} U(\frac{1}{2} + i\frac{1}{2\sqrt{\beta}}; 1; i\sqrt{\beta}\rho^2).$$

Matching asymptotics and using WKB give that

$$V_0(\beta,\rho) = \frac{2^{1/2} A_R}{\beta^{1/4}} e^{-\frac{\pi}{2\beta^{1/2}}} \frac{1}{\rho} \cos\left[\frac{\beta^{1/2}}{4}\rho^2 - \beta^{-1/2}\ln\rho + \phi_0\right], \quad \rho \gg \rho_b$$

Here A_R is determined by the asymptoticof ground state soliton $R_0(\rho) = \frac{A_R}{\rho^{1/2}}e^{-\rho}, \quad \rho \gg 1$

 \Rightarrow Asymptotics of complex solution

$$V(\beta,\rho) = \frac{2^{1/2} A_R}{-\beta^{1/4}} e^{-\frac{\pi}{2\beta^{1/2}}} \frac{1}{\rho} \exp\left[i\frac{\beta^{1/2}}{4}\rho^2 - i\beta^{-1/2}\ln\rho - i\phi_0\right], \quad \rho \gg \rho_b.$$

Introducing the number of particles to the left of the second turning point

$$N_b = \int_{r < \rho_b L} |\psi|^2 d\mathbf{r} = 2\pi \int_{\rho < \rho_b} |V|^2 \rho d\rho.$$

and balancing the flux of particles to oscillating tails with the loss in N_b :

$$\frac{dN_b}{d\tau} = \beta_\tau \frac{dN_b}{d\beta} \quad =-\mathbf{flux}$$

⇒ ODE system qualitatively similar to NLSE

$$\beta_{\tau} = -\tilde{M} \left[1 + c_1 \beta + c_2 \beta^2 + c_3 \beta^3 + c_4 \beta^4 + c_5 \beta^5 + O(\beta^6) \right]^{-1} \exp\left[-\frac{\pi}{\beta^{1/2}} \right],$$

$$L^3 L_{tt} = -\beta,$$

$$\tau = \int_0^t \frac{dt'}{L^2(t')}$$

Here
$$\frac{dN_b}{d\beta} = M \left[1 + c_1\beta + c_2\beta^2 + c_3\beta^3 + c_4\beta^4 + c_5\beta^5 + O(\beta^6) \right]$$

Compare with old basic ODE system of the standard theory

$$\begin{cases} \beta_{\tau} = -\tilde{M} \exp\left[-\frac{\pi}{\beta^{1/2}}\right], \\ L^{3}L_{tt} = -\beta, \\ \tau = \int_{0}^{t} \frac{dt'}{L^{2}(t')} \end{cases}$$

Asymptotic solution near collapse time t_c :

$$L = \left(2\pi \frac{t_c - t}{\ln|\ln(t_c - t)|}\right)^{1/2}$$

¹G. Fraiman (1985); M. Landman, G. Papanicolaou, C. Sulem, and P. Sulem (1987); A. Dyachenko, A. Newell, A. Pushkarev and V.E. Zakharov (1992); V. F. Malkin (1993).

Conclusion and future directions

- Critical collapse of DSE results in log-log scaling as in NLSE

- Tail minimization principle ensures matching of time dependent simulations with self-similar-like soliton solution with finite β

- Going beyond leading order scaling similar to NLSE is possible and will be done as the next step similar to Ref.¹

Returning to previous Figure



Finding asymptotic of a new basic ODE system

$$\begin{cases} \beta_{\tau} = -\tilde{M} \left[1 + c_1 \beta + c_2 \beta^2 + c_3 \beta^3 + c_4 \beta^4 + c_5 \beta^5 + O(\beta^6) \right]^{-1} \exp\left[-\frac{\pi}{\beta^{1/2}} \right], \\ L^3 L_{tt} = -\beta, \\ \tau = \int_0^t \frac{dt'}{L^2(t')} \end{cases}$$

$$-\ln\frac{L}{L_{0}} = \frac{2\pi^{3}e^{x}}{\tilde{M}} \left[\frac{1}{x^{4}} + \frac{4}{x^{5}} + \frac{20 + \pi^{2}c_{1}}{x^{6}} + \frac{120 + 6\pi^{2}c_{1}}{x^{7}} + \frac{840 + 42\pi^{2}c_{1} + \pi^{4}c_{2}}{x^{8}} + \frac{6720 + 336\pi^{2}c_{1} + 8\pi^{4}c_{2}}{x^{9}} + \frac{60480 + 3024\pi^{2}c_{1} + 72\pi^{4}c_{2} + \pi^{6}c_{3}}{x^{10}} + \frac{604800 + 30240\pi^{2}c_{1} + 720\pi^{4}c_{2} + 10\pi^{6}c_{3}}{x^{11}} + \frac{6652800 + 332640\pi^{2}c_{1} + 7920\pi^{4}c_{2} + 110\pi^{6}c_{3} + \pi^{8}c_{4}}{x^{12}} + \frac{79833600 + 3991680\pi^{2}c_{1} + 95040\pi^{4}c_{2} + 1320\pi^{6}c_{3} + 12\pi^{8}c_{4}}{x^{13}} + \frac{1037836800 + 51891840\pi^{2}c_{1} + 1235520\pi^{4}c_{2} + 17160\pi^{6}c_{3} + 156\pi^{8}c_{4} + \pi^{10}c_{5}}{x^{14}} + O\left(\frac{1}{x^{15}}\right) \right]$$

$$x = \frac{\pi}{\beta^{1/2}}$$

$$\tau = \int_0^t \frac{dt'}{L^2(t')} \quad \Rightarrow \quad$$

$$t_{c}-t = \int_{t}^{t_{c}} dt = \int_{\tau}^{\infty} L^{2} d\tau = \int_{\beta}^{0} L^{2} \frac{d\tau}{d\beta} d\beta$$
$$= -\int_{\beta}^{0} L^{2} \frac{1}{\tilde{M}} \left[1 + c_{1}\beta + c_{2}\beta^{2} + c_{3}\beta^{3} + c_{4}\beta^{4} + c_{5}\beta^{5} + O(\beta^{6}) \right] \exp\left[\frac{\pi}{\beta^{1/2}}\right] d\beta$$

Using $\beta(L)$ from the inversion of previous expression and inverting that equation

Asymptotic of new basic ODE system

$$\beta_{\tau} = -\tilde{M} \left[1 + c_1 \beta + c_2 \beta^2 + c_3 \beta^3 + c_4 \beta^4 + c_5 \beta^5 + O(\beta^6) \right]^{-1} \exp\left[-\frac{\pi}{\beta^{1/2}} \right],$$

$$L^3 L_{tt} = -\beta,$$

$$\tau = \int_0^t \frac{dt'}{L^2(t')}$$

$$L = \left(\frac{2\pi(t_c - t)}{\ln A - 4\ln 3 + 4\ln\ln A}\right)^{1/2} \left[1 + \frac{2(1 + 4\ln 3 - 4\ln\ln A)}{(\ln A)^2} + \frac{14 - 48\ln\ln A + 48(\ln\ln A)^2 + 48\ln 3 - 96(\ln A)(\ln 3) + 48(\ln 3)^2 + \frac{1}{2}\pi^2c_1}{(\ln A)^3} + O\left(\frac{(\ln\ln A)^3}{(\ln A)^4}\right)\right]$$

$$A = -3^{4} \frac{\tilde{M}}{2\pi^{3}} \ln \left[\left[2\pi (t_{c} - t) \right]^{1/2} \frac{e^{-a_{0}}}{L(z_{0})} \right], \quad \tilde{M} = 44.773 \dots, \quad \beta_{0} = \beta(t_{0}), \ c_{1} = 4.793 \dots, c_{2} = 52.37 \dots$$
$$a_{0} = \frac{e^{\frac{\pi}{\sqrt{\beta_{0}}}}}{\tilde{M}} \left(\frac{2\beta_{0}^{2}}{\pi} + \frac{8\beta_{0}^{5/2}}{\pi^{2}} + \frac{2\beta_{0}^{3} \left(20 + \pi^{2}c_{1}\right)}{\pi^{3}} + \frac{12\beta_{0}^{7/2} \left(20\pi^{3} + \pi^{5}c_{1}\right)}{\pi^{7}} + \frac{2\beta_{0}^{4} \left(840\pi^{3} + 42\pi^{5}c_{1} + \pi^{7}c_{2}\right)}{\pi^{8}} \right)$$

Simulations vs. analytic

$$L = \left(\frac{2\pi(t_c - t)}{\ln A - 4\ln 3 + 4\ln\ln A}\right)^{1/2}$$



$\begin{aligned} & Simulations vs next order analytic \\ & L = \left(\frac{2\pi(t_c - t)}{\ln A - 4\ln 3 + 4\ln\ln A}\right)^{1/2} \left[1 + \frac{2(1 + 4\ln 3 - 4\ln\ln A)}{(\ln A)^2} \right. \\ & \left. + \frac{14 - 48\ln\ln A + 48(\ln\ln A)^2 + 48\ln 3 - 96(\ln A)(\ln 3) + 48(\ln 3)^2 + \frac{1}{2}\pi^2c_1}{(\ln A)^3} + O\left(\frac{(\ln\ln A)^3}{(\ln A)^4}\right)\right] \end{aligned}$



Simulations vs. analytic – larger interval starting from the initial Gaussian



In comparison, the standard log-log scaling dominates only for amplitudes above¹

100

$$L = \left(2\pi \frac{t_c - t}{\ln|\ln(t_c - t)|}\right)^{1/2}$$

$10 \qquad Googol = 10 \qquad = Googolplex$

¹P.M. Lushnikov, S.A. Dyachenko and N. Vladimirova. Physical Review A, v. 88, 013845 (2013).