Nonlinear Waves in Optics and Fluid Dynamics

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Edinburgh–1982



Outline

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 - Kadomtsev-Petviashvili (KP) equations
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Introduction

- In water waves and NL optics solitary waves ("solitons") play an important role.
- Shallow water waves-long history: Boussinesq 1870's; Korteweg-deVries(KdV) 1895
- 1+1 dimensions, KdV equation (normalized)

$$u_t + 6uu_x + u_{xxx} = 0$$

soliton–elastic interaction:

$$u = 2\kappa^2 sech^2 \kappa (x - 4\kappa^2 t)$$

2+1 dimensions, KP equation (1970's; normalized)

$$\partial_x(u_t + 6uu_x + u_{xxx}) - 3sgn(\sigma)u_{yy} = 0$$

 $\sigma > 0$ lumps; σ normalized surface tension

Introduction-con't

NL Optics -Nonlinear Schrödinger (NLS) type Eq. central role

$$iu_z + \frac{1}{2}D(z)u_{tt} + g(z)|u|^2u = 0 \ (PNLS)$$

D(z) dipsersion; g(z): damping and amplification "Classical" NLS eq.: D = 1, g = 1

- Classical soliton: $u = \eta \operatorname{sech}(\eta x)e^{-i\eta^2 t}$
- Solitons proposed in: fiber optics–Hasegawa and Tappert (1973) experiments –Molleneauer et al 1980's
- Dispersion-Management (DM) reduces penalties in communications;
 DM commercial: 2001-present
 DM -localized pulses: solitons; quasi-linear ...
 New applications: M-L lasers

Dispersion-Managed System

Perturbed NLS (P-NLS, nondimensional)

$$iu_z(z,t) + \frac{1}{2}D(z)u_{tt} + g(z)|u|^2u = 0$$

•
$$D(z) = \langle D \rangle + \frac{1}{z_a} \Delta \left(\frac{z}{z_a} \right)$$

• $0 < z_a << 1$,
 $\Delta = \begin{cases} \Delta_1 & \text{in "anomalous"} \\ \Delta_2 & \text{in "normal"} \end{cases}$
 $g(z) = g\left(\frac{z}{z_a} \right) \text{given}$
• $\langle \Delta \rangle = \frac{\int_0^{z_a} \Delta dz}{z_a} = 0$

Dispersion-Managed System-fig's



Asymptotic analysis of P-NLS

$$iu_z(z,t) + \frac{1}{2} \left(\left< D \right> + \frac{1}{z_a} \Delta \left(\frac{z}{z_a} \right) \right) u_{tt} + g \left(\frac{z}{z_a} \right) |u|^2 u = 0$$

Multiple scales (ref. MJA & G. Biondini Opt.Lett. '98)

$$u = u(\zeta, Z, t; z_a) : \zeta = \frac{z}{z_a}, Z = z; \quad z_a << 1$$

$$\partial_z u = \frac{1}{z_a} \partial_\zeta u + \partial_Z u; \quad u = u^{(0)} + z_a u^{(1)} + z_a^2 u^{(2)} + \dots$$

At $O(\frac{1}{z_a})$ find linear eq.

$$iu_{\zeta}^{(0)} + \frac{1}{2}\Delta(\zeta)u_{tt}^{(0)} = 0$$

Solve by Fourier Transforms \Longrightarrow

Asymptotic analysis of P-NLS (con't)

$$\hat{u}^{(0)}(\omega) \equiv \mathcal{F}\{u^{(0)}(t)\} = \int_{-\infty}^{\infty} u^{(0)}(t)e^{-i\omega t} dt$$

Take FT of leading order equation and find solution:

$$i\hat{u}_{\zeta}^{(0)} - \frac{\omega^2}{2}\Delta(\zeta)\hat{u}^{(0)} = 0$$

$$\hat{u}^{(0)} = \hat{U}(Z,\omega)e^{-\frac{i}{2}\omega^2 C(\zeta)} + O(z_a) , \quad C(\zeta) \equiv \int_0^{\zeta} \Delta(\zeta')d\zeta'$$

Next order, secularity condition determines $\hat{U}(Z, \omega)$: the **DMNLS** equation (nonlinear & nonlocal)

DMNLS equation

$$i\hat{U}_{Z} - \frac{1}{2}\omega^{2}\langle D\rangle\hat{U} + \langle ge^{\frac{i}{2}\omega^{2}C}\mathcal{F}\{|u^{(0)}|^{2}u^{(0)}\} \ge 0 \quad (DMNLS)$$

where $\langle F \rangle = \int_0^1 F d\zeta$. Alternatively $\langle \cdot \rangle$:

$$<\cdot>=\iint r(\omega_1\omega_2)\hat{U}(\omega+\omega_1)\hat{U}(\omega+\omega_2)\hat{U}^*(\omega+\omega_1+\omega_2)d\omega_1d\omega_2$$

where $r(x)(2\pi)^2 = \langle ge^{iCx} \rangle$ (see also Gabitov, Turitsyn). If $\Delta \to 0$ find NLS eq. in Fourier domain. Lossless case: g = 1:

$$r(x) = \frac{\sin(sx)}{(2\pi)^2 sx};$$
 $s = \frac{\theta \Delta_1}{2}$ (map strength)

DM solitons

DM solitons, ansatz: $\hat{U}(z,\omega) = \hat{f}(\omega)e^{i\lambda^2 z/2}$,

$$-\frac{\lambda^2}{2}\hat{f} - \frac{\omega^2}{2}\langle D\rangle\hat{f} + \iint r(\omega_1\omega_2)\hat{f}\cdot\hat{f}\cdot\hat{f}^*\,d\omega_1d\omega_2 = 0$$

- Nonlinear fixed-point eq. numerical computations $\langle D \rangle > 0$; existence: Zharnitsky et al (PRE. 2000)
- When $s = \Delta_1 = 0$ recover classical case: $f(t) = \lambda \operatorname{sech}(\lambda t).$
- Can also find:
 - 1. "Dark-gray" DM solitons: (MJA and Z. Musslimani PRE 2003)
 - 2. Higher-order DMNLS equation and multi-humped DM solitons (MJA,T. Hirooka,T. Inoue, JOSAB 2002)

DM \implies breathing soliton



Quasi-linear pulses

For s >> 1, g = 1 there is an approximate solution to the DMNLS equation when $|\hat{U}|$ depends weakly on s:

$$i\hat{U}_Z - \frac{1}{2}\omega^2 \langle D \rangle \hat{U} + \Phi(|\hat{U}|^2)\hat{U} \sim 0 \quad (1)$$

$$\Phi(|\hat{U}|^2) = \frac{1}{2\pi s} [(\log s - \gamma)|\hat{U}|^2 - \int_{-\infty}^{\infty} f(\omega - \omega')|\hat{U}|^2(\omega')d\omega']$$

where $f(x) = \frac{1}{\pi} \int log t e^{i\omega t} dt$. We may solve eq. (1):

$$\hat{U}(\omega, z) = \hat{U}_0 exp[-i < d > \omega^2 z + i\Phi(|\hat{U}_0|^2 z)] \quad (2)$$

where $\hat{U}_0 = \hat{U}(\omega, 0)$; (2) is a quasi-linear mode.

DM -Mode-locked Ti:sapphire lasers



Similar for mode-locked Sr:Forsterite, fiber lasers, ... Applications: highly stable oscillators; optical clocks... cf. MJA, B. Ilan, S. Cundiff OL, 2004; Q. Quraishi, S. Cundiff, B. Ilan, MJA, PRL 2005

Theory vs. Ti:sapphire experiments



Curves: DMNLS Symbols: experiments $GDD = \langle k'' \rangle l_c$ (in fs²)

- Remarkable agreement; only one fitting parameter for all GDDs
- Pulses are well approximated by DM solitons
- <u>Ref.</u>: Phys. Rev. Lett., <u>94</u>, 2005

Lattice Modes

 $iu_z + \Delta u + V(x, y)u + |u|^2u = 0$

V(x, y) given lattice potential; e.g.

$$V(x, y) = V_0(\cos^2\pi x + \cos^2\pi y)$$

Recent research: observation and investigation of localized modes– "lattice solitons"; e.g. Segev group: Nature 2003, PRL 2003...

Recently we have found solitary waves on complex backgrounds in cases where V(x, y) have defects, dislocations and Quasi-Crystal (QC) structure (MJA, Ilan, Schonbrun, Piestun, PRE, 2006).

Periodic Lattice



Lattices appear frequently in nature:

- Optical waves on lattice backgrounds
- Photonic Crystal Fibers
- Bose-Einstein Condensates

Most studies consider *periodic* lattices

Irregular lattices



vacancy defect edge-dislocation qua

quasicrystal

- Also appear widely in Nature
- Point defects (e.g., vacancies)
- Line defects (e.g., edge-dislocations)
- Quasi-crystal structures (e.g. Penrose tiles)

Localized nonlinear modes

Maxwell + Kerr effect \implies NLS Eq.

$$i\psi_z + \Delta \psi - V(\vec{x})\psi + |\psi|^2 \psi = 0$$

$$\psi(\vec{x}, z) = f(\vec{x})e^{-i\mu z} \Longrightarrow [\Delta + \mu - V(\vec{x}) + |f|^2]f = 0$$

$$f(\vec{x}) = \text{localized}, P := \iint |f(\vec{x})|^2 \, dx \, dy < \infty$$

- $V(\vec{x}) \equiv 0$ (pure NLS):
 - 1-D solitons exist when $\mu < 0$
 - can have collapse in (2+1)D (i.e., $\|\psi\| \stackrel{z \to Z_c}{\to} \infty$)
- **•** periodic and aperiodic $V(\vec{x})$:
 - Iocalized modes (solitons) found numerically
 - some rigorous theory
 - Iocalized modes recently observed in experiments

Irregular photonic lattices

Schonbrun & Piestun (2006): use phase masks to introduce various defects and dislocations:



Freedman et al. (2006): photonic quasi-crystals:



Localized nonlinear modes-"solitons"

Using new numerical methods we can find localized modes on irregular lattice potential backgrounds.

In particular : vacancy; edge dislocation, quasi-crystal backgrounds:



Vacancy modes



$$V(x,y) = \frac{V_0}{25} \left| 2\cos(Kx) + 2\cos(Ky) + e^{i\theta(x,y)} \right|^2$$

$$\theta(x,y) = \tan^{-1}\left(\frac{y-y_0}{x}\right) - \tan^{-1}\left(\frac{y+y_0}{x}\right), \quad y_0 = \frac{\pi}{K}$$

 $K = 2\pi, V_0 = 12.5, \mu = 0.5$

Similar to offsite periodic-lattice modes

Edge-dislocation modes



$$V(x, y) = \frac{V_0}{25} \{ 2\cos[Kx + \theta(x, y)] + 2\cos(Ky) + 1 \}^2$$

$$\theta(x, y) = \frac{3\pi}{2} - \tan^{-1}\left(\frac{y}{x}\right)$$

$$K = 2\pi, V_0 = 12.5, \mu = 0.5$$

Quasi-crystal modes



$$V(x,y) = \frac{V_0}{25} \left| \sum_{n=0}^{N-1} e^{i\vec{k}_n \cdot \vec{x}} \right|^2, \quad \vec{k}_n = \left(K \cos(\frac{2\pi n}{N}), K \sin(\frac{2\pi n}{N}) \right)$$

•
$$N = 5, K = 2\pi, V_0 = 12.5, \mu = 0.5$$

• onsite \implies small dimple; as μ increases dimple size increases; no dimple for offsite modes

Power vs. eigenvalue μ



- power lowest with vacancy
- gap "reduced" with edge-dislocation
- periodic-onsite and quasi-crystal modes are "similar"
- $\frac{dP}{d\mu} < 0$ necessary for linear stability (VK); evolution studies carried out

Discrete Optical Solitons

Tight binding approximation; e.g. $|V_0| >> 1$

$$V(x, y) = V_0(\cos^2 \pi x + \cos^2 \pi y)$$

allows lattices to be approximated by discrete equations.

One-dimension, theoretical prediction: D. Christodouledes and R. Joseph (Opt. Lett, 1988) – discrete spatial NLS equation (normalized)

$$i\partial_z u_n + \frac{1}{2h^2}(u_{n+1} + u_{n-1} - 2u_n) + |u_n|^2 u_n = 0$$

Experimental studies: Silberberg group (PRL 1998, 1999)

Discrete Optical Solitons-fig's





Power : *a*)*Low b*)*Medium c*)*High*

Discrete Diffraction-Management

Diffraction-management-experimental, Silberberg group (PRL, 2000) Theoretical MJA and Z. Musslimani (PRL, 2001; Physica D, 2003)

$$i\partial_z u_n + \frac{D(z)}{2}(u_{n+1} + u_{n-1} - 2u_n) + |u_n|^2 u_n = 0$$

where $D(z) = \langle D \rangle + \frac{1}{\varepsilon} \Delta \left(\frac{z}{\varepsilon} \right)$.

Find discrete analog of DMNLS equation-and discrete DM solitons. As $h \rightarrow 0$: PNLS equation

$$iu_z + \frac{D(z)}{2}u_{xx} + |u|^2 u = 0$$

Discrete Diffraction-Management-fig.



Beam propagation over one period (a) and stationary evolution (b) obtained by direct numerical simulation evaluated at each map period.

Ground States-BR/DS Equations

$$iU_z + \frac{1}{2}\Delta U + |U|^2 U - \rho UV_x = 0$$

 $V_{xx} + \nu V_{yy} = (|U|^2)_x$

 $\rho < 0$: water waves (Benney-Roskes, 1969, Davey-Stewartson 1974: add surface tension) $\rho > 0$: $\chi^{(2)}$ NL optics (MJA, G.Biondini, S. Blair, PLA 1996–steady case) When $\nu > 0$: collapse possible (Virial Thm). Ground states-collapse profiles (MJA, B. Ilan, I. Barkitas, 2005): $U = F(x, y)e^{i\mu z}, V = G(x, y)$

$$-\mu F + \frac{1}{2}\Delta F + |F|^2 F - \rho F G_x = 0$$
$$G_{xx} + \nu G_{yy} = (|F|^2)_x$$

Ground States-BR/DS (con't)



F(x, y); v = 0.5; Top: "slices"; bottom: contour plots; c) $\rho = -1$, d) $\rho = 1$

Quasi-Self-Similar Collapse

 $z \rightarrow z_c$, theory: $U \sim \frac{1}{L(z)}F(\frac{x}{L(z)}, \frac{y}{L(z)}), V \sim \frac{1}{L(z)}G(\frac{x}{L(z)}, \frac{y}{L(z)})$ By calculation: $L(z) = \frac{F(0,0)}{U(0,0,z)} \rightarrow 0$. Below compare L(z)|U(Lx, Ly)| with F(x, y) in collapse regime along x axis (top) & y axis (bottom) with $(v, \rho) = (0.5, 1)$.



Computational Method

 $L_{\mu}w = N[w]w$

Take FT (k) find: $P(\mu, k)\hat{w}(k) = \mathcal{F}(N[w]w)(k)$ hence:

$$\hat{w} = \frac{\mathcal{F}(N[w]w)}{P(\mu, k)} \tag{1}$$

If iterate (1) find divergence. Renormalize: $w = \lambda v$, iterate and determine λ_n :

$$\hat{v}_{n+1} = \frac{\mathcal{F}\left(N[\lambda_n v_n]v_n\right)}{P(\mu, k)} \equiv \hat{R}(\lambda_n, v_n)$$
(2)

$$\|\hat{v}_n\|^2 \equiv (\hat{v}_n, \hat{v}_n) = (\hat{v}_n, \hat{R}(\lambda_n, v_n))$$
(3)

Given \hat{v}_0 ; find λ_0 from (3) and \hat{v}_1 from (2). Repeat. Ref. MJA and Z. Musslimani (Opt. Lett., 2005).

Water Waves

Classical equations: Define the domain *D* by $D = \{-\infty < x, y < \infty, -h < z < \eta(x, y, t), t > 0\}$. The water wave equations satisfy the following system for $\phi(x, y, z, t)$ and $\eta(x, y, t)$:

$$\begin{split} \Delta \phi &= 0 \quad \text{in } D, \\ \phi_z &= 0 \quad \text{on } z = -h, \\ \eta_t + \nabla \phi \cdot \nabla \eta &= \phi_z \quad \text{on } z = \eta, \\ \phi_t &+ \frac{1}{2} |\nabla \phi|^2 + g\eta = \sigma \nabla \cdot (\frac{\nabla \eta}{\sqrt{1 + |\nabla \eta|^2}}), \quad \text{on } z = \eta, \end{split}$$

where g: gravity, σ : surface tension. Recent work with A. Fokas, Z. Musslimani (JFM, 2006) leads to a reformulation. Nonlocal eq. on a *fixed* domain.

Water Waves: fig.



Water Waves-Nonlocal System

We find two equations: one nonlocal equation and one PDE:

$$\iint dx dy e^{ikx+ily} (i\eta_t \cosh[\kappa(\eta+h)] + (\frac{kq_x}{\kappa} + \frac{lq_y}{\kappa}) \sinh[\kappa(\eta+h)]) = 0$$
(I),

$$q_t + \frac{1}{2} |\nabla q|^2 + g\eta - \frac{(\eta_t + \nabla q \cdot \nabla \eta)^2}{2(1 + |\nabla \eta|^2)} = \sigma \nabla \cdot \left(\frac{\nabla \eta}{\sqrt{1 + |\nabla \eta|^2}}\right) \quad (II),$$

where $\kappa^2 = k^2 + l^2$, $q(x, y, t) = \phi(x, y, \eta(x, y, t))$. See also Zakharov (1968)-and Craig et al (1993,1994,...) small amplitude series for Dirichlet-Neumann map.

WW-Nonlocal System-Remarks

• Can find integral relations by taking $k, l \rightarrow 0$. First two:

$$\frac{\partial}{\partial t} \iint dx dy \ \eta(x, y, t) = 0 \quad (Mass)$$

$$\frac{\partial}{\partial t} \iint dx dy(x\eta) = \iint dx dy \ q_x(\eta + h) \quad (COM_x)$$

Center of Mass-x; RHS is related to x-momentum! Also COM -in y-direction.

- May extend formalism to infinite and variable depth.
- Can derive KP, Benney-Luke, Boussinesq, NLS systems.
- Find Lump solutions-numerically.

WW-Asymptotic Systems

Nondimensional: $\epsilon = \frac{a}{h}, \mu = \frac{h}{l_x}, \gamma = \frac{l_x}{l_y}, \epsilon, \mu, \gamma << 1$. Find Benney-Luke (1964) system (nmlz'd surface tension: $\tilde{\sigma}$):

$$q_{tt} - \tilde{\Delta}q + \tilde{\sigma}\mu^2 \tilde{\Delta}^2 q + \varepsilon (\partial_t |\tilde{\nabla}q|^2 + q_t \tilde{\Delta}q) = 0 \ (BL)$$

where $\tilde{\Delta} = \partial_x^2 + \gamma^2 \partial_y^2 \qquad |\tilde{\nabla}q|^2 = (q_x^2 + \gamma^2 q_y^2).$

If $\epsilon = \mu^2 = \gamma^2$ then BL yields KP equation. Let: $\xi = x - t, T = \epsilon t/2, w = q_{\xi}$:

$$\partial_{\xi}(w_T - \tilde{\sigma}w_{\xi\xi\xi} + 3(ww_{\xi})) + w_{yy} = 0$$

KP conservation law corresponding to COM:

$$\partial_T \iint \xi w d\xi dy = 3 \iint w^2 d\xi dy$$

KP Equation and Lumps

KP equation in standard form (using $w = -2sgn(\tilde{\sigma})|\tilde{\sigma}|^{1/2}u$ etc.)

$$\partial_x(u_t + 6uu_x + u_{xxx}) - 3sgn(\tilde{\sigma})u_{yy} = 0$$

 $\tilde{\sigma} > 0$ lumps; $\tilde{\sigma}$ normalized surface tension.

The 1-Lump solution is given by:

$$u = 16 \frac{-4(x' - 2k_R y')^2 + 16k_I^2 {y'}^2 + \frac{1}{k_I^2}}{[4(x' - 2k_R y')^2 + 16k_I^2 {y'}^2 + \frac{1}{k_I^2}]^2},$$

where $x' = x - c_x t$, $y' = y - c_y t$, $c_x = 12(k_R^2 + k_I^2)$, $c_y = 12k_R$;

$$u(0,0) = \frac{4}{3}(c_x - \frac{c_y^2}{12}) > 0$$

Lump Solution of KP



BL Equation and Lumps

$$q = q(x - v_x t, y - v_y t), v_x = 1 - \epsilon c_x; v_y = c_y.$$

Below: $c_x = 3, c_y = 0;$



Figure 1: Wave profiles for the KP and BL eq.

BL Eq.and Lumps-con't



Figure 2: $u(0,0) = u_{max}$ vs. c_x for various values of μ . Fig. shows that KP is a good approx. to the BL equation in this range of parameters.

Lumps from nonlocal WW Equations



Figure 3: Wave profiles for the full WW equations, $c_x = 4.0, c_y = 0$ Benney-Luke/KP equations are good approx. to the full WW eq. in this range of parameters.

Lumps-WW Equations-figs con't



Figure 4: u_{max} vs. c_x the full WW equations for various values of μ . Fig. also shows that the Benney-Luke/KP equations are good approximations to full WW eq. in this range of parameters.

Intermediate Long Wave Models

ILW:

$$u_t + \frac{u_x}{\delta} + 2u^p u_x + Tu_{xx} = 0, \quad Tu = \frac{1}{2\delta} \int_{-\infty}^{\infty} \coth[\frac{\pi(\xi - x)}{2\delta}] u(\xi) d\xi$$

Two fluid model: p = 1; height top fluid : h_1 , bottom h_2 , characteristic wavelength λ ; $\delta = (h_1 + h_2)/\lambda$

$$\delta \to 0: u_t + 2u^p u_x + \frac{\delta}{3} u_{xxx} = 0, \text{HKdV}$$

$$\delta \to \infty: u_t + 2u^p u_x + H u_{xx} = 0, H u = \frac{1}{\pi} \int_{-\infty}^{\infty} \frac{u(\xi)}{\xi - x} d\xi, \text{HBO}$$

Solitary waves

1. Compare with exact soliton solution:

$$p = 1, \delta = 0.1, \delta = 1, \delta = 50$$

 $u_s = \frac{k \sin(k\delta)}{\cos(k\delta) + \cosh k(x - x_0 - ct)}, c = \frac{1}{\delta} - k \cot(k\delta)$

2. p = 2, no exact solution known.

Intermediate Long Wave Fig



ILW -1D Solitary Waves





Solitary waves for ILW p = 1, 2, KdV and BO; c = 1

ILW: 1D – con't



Speed-amplitude relations for ILW p = 1, 2, KdV and BO

ILW models-2D

2D-ILW:

$$\partial_x(u_t + \frac{u_x}{\delta} + 2u^p u_x + Tu_{xx}) - \alpha u_{yy} = 0$$

 $\alpha = \pm \frac{\delta}{1+\delta}$

 $\delta \rightarrow 0$: HKP; p = 1: KP; $p \ge 2, \alpha > 0$, wave collapse (Wang, MJA, Segur, 1994)

 $\delta \rightarrow \infty$: 2DHBO (p = 1, MJA, HS, 1980)

ILW Models: 2D figures



ILW Models: 2D figures



Conclusion

- Solitary waves -important solutions in NL optics and water waves
- NL optics

–DMNLS eq. arises in fiber optic communications, ultra-short pulse propagation in M-L lasers. Asymptotic theory ⇒ DMNLS eq. and DM "solitons"
–Lattice and discrete modes on periodic and complex backgrounds obtained

–Ground states of collapse profiles $\chi^{(2)}$ NL optics/WW

- Water waves-reformulated as a nonlocal system; integral relations, asymptotic reductions and lumps.
- Intermediate long wave equations
- Numerical method: "spectral renormalization". Use method to find solitary waves for nonlinear: PDE's, differential-difference & singular integro-differential eq.