

短パルスモデル方程式の周期解 Periodic solutions of the short pulse model equation

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Abstract

The short pulse model equation describes the propagation of ultra-short optical pulses in nonlinear media. We develop a systematic method for solving the short pulse equation and address the construction of the two-phase periodic solutions and their properties. The detail of the content of this paper is described in Ref. [11].

1.1 Maxwell equation

We start from the following Maxwell equation

$$\operatorname{div} \mathbf{D} = \rho, \quad \operatorname{div} \mathbf{B} = 0, \quad \operatorname{rot} \mathbf{E} = -\frac{\partial \mathbf{B}}{\partial t}, \quad \operatorname{rot} \mathbf{H} = \mathbf{j} + \frac{\partial \mathbf{D}}{\partial t} \quad (1.1a)$$

$$\mathbf{D} = \epsilon_0 \mathbf{E} + \mathbf{P}, \quad \mathbf{B} = \mu_0 \mathbf{H} \quad (1.1b)$$

where \mathbf{E} and \mathbf{H} are electric and magnetic field vectors, respectively, and \mathbf{D} and \mathbf{B} are corresponding electric and magnetic flux density.

We assume that $\rho = 0$ and $\mathbf{j} = 0$ and consider the one-dimensional propagation. Then Eq. (1.1) reduces to

$$\mathbf{E} = E_3(x, t)\mathbf{e}_3, \quad \mathbf{H} = H_2(x, t)\mathbf{e}_2 \quad (1.2)$$

$$\frac{\partial H_2}{\partial x} = \frac{\partial D_3}{\partial t}, \quad \frac{\partial E_3}{\partial x} = \mu_0 \frac{\partial H_2}{\partial t}. \quad (1.3)$$

Using (1.3) and the relation $D_3 = \epsilon_0 E_3 + P_3$, we eliminate H_2 from (1.3) to obtain

$$E_{xx} - \frac{1}{c^2} E_{tt} = P_{tt} \quad (1.4)$$

where we have put $E = E_3$, $P = P_3/(\epsilon_0 c^2)$, $c^2 = (\epsilon_0 \mu_0)^{-1}$. We further assume the relation

$$P = P_{lin} + P_{nl} = \int_{-\infty}^{\infty} \chi(t - \tau) E(x, \tau) d\tau + \chi_3 E^3 \quad (1.5a)$$

$$\chi_{tt} = \chi_0 \delta(t). \quad (1.5b)$$

Substituting (1.5) into (1.4), we obtain the nonlinear wave equation

$$E_{xx} - \frac{1}{c^2} E_{tt} = \chi_0 E + \chi_3 (E^3)_{tt}. \quad (1.6)$$

1.2 Singular perturbation

In accordance with Schäfer and Wayne (2004), we apply the singular perturbation method to Eq. (1.6) to derive the short pulse (SP) equation. We expand E with respect to the small parameter ϵ

$$E(x, t) = \epsilon u_0(\phi, X) + \epsilon^2 u_1(\phi, X) + \dots \quad (1.7a)$$

where the new independent variables ϕ and X are defined by

$$\phi = \frac{t - \frac{x}{c}}{\epsilon}, \quad X = \epsilon x. \quad (1.7b)$$

If we introduce (1.7) into (1.6), we obtain, at the lowest order $O(\epsilon)$, the following PDE

$$-\frac{2}{c} \frac{\partial^2 u_0}{\partial \phi \partial X} = \chi_0 u_0 + \chi_3 \frac{\partial^2 u_0^3}{\partial \phi^2}. \quad (1.8)$$

After an appropriate change of the variables, we arrive at the normalized form of the SP equation:

$$u_{xt} = u + \frac{1}{6} (u^3)_{xx}. \quad (1.9)$$

1.3 Remarks

- The SP equation is a model equation describing the propagation of ultra-short optical pulses in nonlinear media.
- The SP equation has been derived in a mathematical context concerning the integrable PDE (Robelo (1989)).
- The following solutions are known for the SP equation:
 - Soliton and breather solutions: Sakovich et al (2006), Kuetche et al (2006), Matsuno (2007)
 - Periodic solutions of traveling type (one-phase solutions): Parkes (2008)
- Analogous integrable equations (Matsuno (2006))

$$u_{xt} = \alpha u + \frac{1}{2} (1 - \beta) u_x^2 - u u_{xx}$$

$\beta = 2$: Short-pulse model for Camassa-Holm equation

$\beta = 3$: Short-pulse model for the Degasperis-Procesi equation, Vakhnenko equation

$\alpha = 0, \beta = 2$: Hunter-Saxton equation

All the above equations have the solutions expressed by the parametric representation.

2. Exact method of solution

2.1 Transformation to the sine-Gordon equation

Introduce the new variable r :

$$r^2 = 1 + u_x^2. \quad (2.1)$$

We rewrite the SP equation (1.9) into the form

$$r_t = \left(\frac{1}{2} u^2 r \right)_x. \quad (2.2)$$

By means of the hodograph transformation $(x, t) \rightarrow (y, \tau)$

$$dy = r dx + \frac{1}{2} u^2 r dt, \quad d\tau = dt \quad (2.3a)$$

or equivalently

$$\frac{\partial}{\partial x} = r \frac{\partial}{\partial y}, \quad \frac{\partial}{\partial t} = \frac{\partial}{\partial \tau} + \frac{1}{2} u^2 r \frac{\partial}{\partial y} \quad (2.3b)$$

(2.1) and (2.2) are transformed to

$$r^2 = 1 + r^2 u_y^2, \quad r_\tau = r^2 u u_y. \quad (2.4)$$

Using the transformation

$$u_y = \sin \phi, \quad \phi = \phi(y, \tau) \quad (2.5)$$

(2.4) can be put into the form

$$\frac{1}{r} = \cos \phi. \quad (2.6)$$

It follows from (2.4)-(2.6) that $u = \phi_\tau$. Substituting this into (2.5), we obtain the sine-Gordon(sG) equation :

$$\phi_{y\tau} = \sin \phi. \quad (2.7)$$

We see from (2.3) that $x = x(y, \tau)$ satisfies the following linear PDE

$$x_y = \frac{1}{r}, \quad x_\tau = -\frac{1}{2} u^2. \quad (2.8)$$

2.2 Parametric representation of the solution

Since the integrability of Eq. (2.8), i.e. $x_{y\tau} = x_{\tau y}$ is assured by (2.4), we can integrate (2.8) to obtain

$$x(y, \tau) = \int^y \cos \phi dy + d \quad (2.9)$$

where d is an integration constant. The expression of u in terms ϕ is given by

$$u(y, \tau) = \phi_\tau. \quad (2.10)$$

2.3 A criterion for the single-valued functions

To derive a criterion for single-valued functions, we may simply require that $u_x = \tan \phi$ exhibits no singularities. Thus, if

$$-\frac{\pi}{2} < \phi < \frac{\pi}{2}, \quad (\text{mod } \pi), \quad (-\sqrt{2} + 1 < \tan \frac{\phi}{4} < \sqrt{2} - 1). \quad (2.11)$$

then the parametric solutions (2.9) and (2.10) will become single-valued functions for all values of x and t .

3. Periodic solutions

Here, we are concerned with the construction of the periodic solutions of the SP equation, particularly focusing on the two-phase solutions.

3.1 Method of solution

We first introduce the two independent phase variables ξ and η according to

$$\xi = ay + \frac{t}{a} + \xi_0, \quad \eta = ay - \frac{t}{a} + \eta_0 \quad (3.1)$$

where $a (\neq 0)$, ξ_0 and η_0 are arbitrary constants. Then, the sG equation is transformed to

$$\phi_{\xi\xi} - \phi_{\eta\eta} = \sin \phi, \quad \phi = \phi(\xi, \eta). \quad (3.2)$$

We seek solutions of the sG equation of the form

$$\phi = 4 \tan^{-1} \left[\frac{f(\xi)}{g(\eta)} \right]. \quad (3.3)$$

This ϕ satisfies the sG equation provided that

$$f'^2 = -\kappa f^4 + \mu f^2 + \nu \quad (3.4a)$$

$$g'^2 = \kappa g^4 + (\mu - 1)g^2 - \nu. \quad (3.4b)$$

Now, the parametric representation of u follows from (2.10) and (3.3)

$$u = \frac{4 f'g + fg'}{a (f^2 + g^2)}. \quad (3.5)$$

To obtain the parametric form of x , we note the relation

$$\cos \phi = 1 - \frac{8f^2g^2}{(f^2 + g^2)^2}. \quad (3.6)$$

We modify the right-hand side of (3.6) by introducing the function $Y = Y(\xi, \eta)$

$$Y = \frac{c_1(f^2)' + c_2(g^2)'}{f^2 + g^2}. \quad (3.7)$$

We calculate Y_y . Using (3.4), we can modify this in the form

$$Y_y = \frac{a}{(f^2 + g^2)^2} \left[-2\kappa(c_1 f^6 + 3c_1 f^4 g^2 - 3c_2 f^2 g^4 - c_2 g^6) - 4c_2 f^2 g^2 + 2(c_1 + c_2) \{-2f g f' g' + 2\mu f^2 g^2 - \nu(f^2 - g^2)\} \right]. \quad (3.8)$$

If we put $c_1 + c_2 = 0$ and $c_1 = -2/a$, then (3.8) simplifies to

$$Y_y = 4\kappa(f^2 + g^2) - \frac{8f^2 g^2}{(f^2 + g^2)^2}. \quad (3.9)$$

If we compare (3.6) and (3.9), we obtain

$$\cos \phi = 1 + Y_y - 4\kappa(f^2 + g^2). \quad (3.10)$$

Finally, substituting (3.10) into (2.9) and integrating, we obtain the parametric representation of x :

$$x = y - \frac{4}{a} \frac{f f' - g g'}{f^2 + g^2} - \frac{4\kappa}{a} \left(\int f^2(\xi) d\xi + \int g^2(\eta) d\eta \right) + d. \quad (3.11)$$

3.2 Examples

Here, we present the three examples of the periodic solutions:

a. Example 1

$$f(\xi) = A \operatorname{cn}(\beta\xi, k_f), \quad g(\eta) = \frac{1}{\operatorname{cn}(\Omega\eta, k_g)} \quad (3.12)$$

$$k_f^2 = \frac{A^2}{1 + A^2} \left(1 + \frac{1}{\beta^2(1 + A^2)} \right) \quad (3.13a)$$

$$k_g^2 = \frac{A^2}{1 + A^2} \left(1 - \frac{1}{\Omega^2(1 + A^2)} \right) \quad (3.13b)$$

$$\Omega^2 = \beta^2 + \frac{1 - A^2}{1 + A^2}. \quad (3.13c)$$

The inequality $0 \leq k_f \leq 1$ implies that the parameter β must be restricted by the condition

$$\frac{A}{\sqrt{1 + A^2}} \leq \beta. \quad (3.14)$$

The parametric solution takes the form

$$u = \frac{4A - \beta \operatorname{sn}(\beta\xi, k_f) \operatorname{dn}(\beta\xi, k_f) \operatorname{cn}(\Omega\eta, k_g) + \Omega \operatorname{cn}(\beta\xi, k_f) \operatorname{sn}(\Omega\eta, k_g) \operatorname{dn}(\Omega\eta, k_g)}{A^2 \operatorname{cn}^2(\beta\xi, k_f) \operatorname{cn}^2(\Omega\eta, k_g) + 1} \quad (3.15a)$$

$$x = y + \frac{4\beta}{a} \frac{\operatorname{cn}(\beta\xi, k_f) \operatorname{cn}(\Omega\eta, k_g)}{A^2 \operatorname{cn}^2(\beta\xi, k_f) \operatorname{cn}^2(\Omega\eta, k_g) + 1} \left\{ A^2 \operatorname{sn}(\beta\xi, k_f) \operatorname{dn}(\beta\xi, k_f) \operatorname{cn}(\Omega\eta, k_g) \right.$$

$$-\frac{\beta k_f^2}{\Omega k_g'^2} \text{cn}(\beta\xi, k_f) \text{sn}(\Omega\eta, k_g) \text{dn}(\Omega\eta, k_g) \Big\} \\ -\frac{4\beta}{a} \left[E(\beta\xi, k_f) - k_f'^2 \beta\xi - \frac{\beta k_f^2}{A^2 \Omega k_g'^2} \left\{ E(\Omega\eta, k_g) - k_g'^2 \Omega\eta \right\} \right] + d. \quad (3.15b)$$

Properties of the solution

- The solution is a multiply periodic function. It becomes a single-valued function if $0 < A < \sqrt{2} - 1$.
- Under the condition $L = m_\xi L_\xi / a = m_\eta L_\eta / a$, $(m_\xi, m_\eta) = 1$ where $L_\xi \equiv 4K(k_f) / \beta$ and $L_\eta \equiv 4K(k_g) / \Omega$, the solution has a period Λ

$$\Lambda = L \left[1 - 4\beta^2 \left\{ \frac{E(k_f)}{K(k_f)} - \frac{k_f^2}{A^2(1-k_g^2)} \frac{E(k_g)}{K(k_g)} + \frac{1}{\beta^2(1+A^2)} \right\} \right] \quad (3.16)$$

where $K(k_f)$ and $E(k_f)$ are the complete elliptic integral of the first and second kinds, respectively. Figure 1 shows a profile of u at $t = 0$ for Example 1.

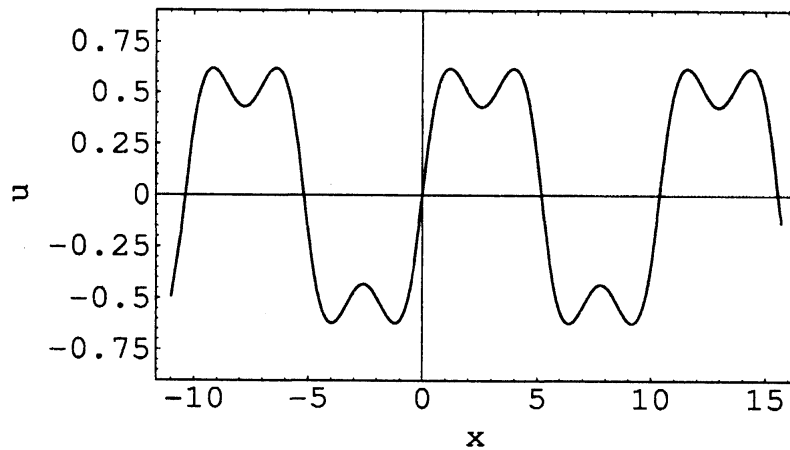


Figure 1: $A = 0.2, m_\xi = 1, m_\eta = 2, a = 1.0, \beta = 0.5832, \Omega = 1.124, k_f = 0.3837, k_g = 0.0958, \Lambda = 10.37$.

Long-wave limit $\Lambda \rightarrow \infty$

In the long-wave limit, the parametric solution reduces to

$$u \sim \frac{4A\Omega}{a} \frac{-A \sinh \beta\xi \cos \Omega\eta + \cosh \beta\xi \sin \Omega\eta}{\cosh^2 \beta\xi + A^2 \cos^2 \Omega\eta} \quad (3.17a)$$

$$x \sim y - \frac{2\Omega \sinh 2\beta\xi + A \sin 2\Omega\eta}{a \cosh^2 \beta\xi + A^2 \cos^2 \Omega\eta} + d. \quad (3.17b)$$

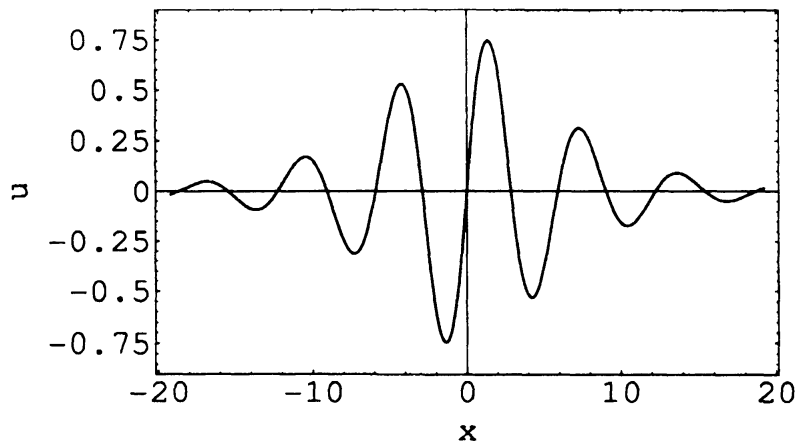


Figure 2: Long-wave limit of the solution depicted in Figure 1.

b. Example 2

$$f(\xi) = A \frac{\text{sn}(\beta\xi, k_f)}{\text{cn}(\beta\xi, k_f)}, \quad g(\eta) = \frac{1}{\text{dn}(\Omega\eta, k_g)} \quad (3.18)$$

$$k_f^2 = 1 - A^2 + \frac{A^2}{\beta^2(1 - A^2)} \quad (3.19a)$$

$$k_g^2 = 1 - \frac{1}{A^2} + \frac{1}{\Omega^2(1 - A^2)} \quad (3.19b)$$

$$\Omega = \beta A \quad (3.19c)$$

$$\frac{1}{\sqrt{1 - A^2}} \leq \beta \leq \frac{1}{1 - A^2} \quad (3.20)$$

$$u = \frac{4A}{a} \frac{\beta \text{dn}(\beta\xi, k_f) \text{dn}(\Omega\eta, k_g) + k_g^2 \Omega \text{sn}(\beta\xi, k_f) \text{cn}(\beta\xi, k_f) \text{sn}(\Omega\eta, k_g) \text{cn}(\Omega\eta, k_g)}{A^2 \text{sn}^2(\beta\xi, k_f) \text{dn}^2(\Omega\eta, k_g) + \text{cn}^2(\beta\xi, k_f)} \quad (3.21a)$$

$$x = y - \frac{4\beta}{a} \frac{1}{A^2 \text{sn}^2(\beta\xi, k_f) \text{dn}^2(\Omega\eta, k_g) + \text{cn}^2(\beta\xi, k_f)} \times$$

$$\times \left[(A^2 \text{dn}^2(\Omega\eta, k_g) - 1) \text{sn}(\beta\xi, k_f) \text{cn}(\beta\xi, k_f) \text{dn}(\beta\xi, k_f) \right.$$

$$\left. + k_g^2 A^3 \text{sn}^2(\beta\xi, k_f) \text{sn}(\Omega\eta, k_g) \text{cn}(\Omega\eta, k_g) \text{dn}(\Omega\eta, k_g) \right] + \frac{4\beta}{a} (-E(\beta\xi, k_f) + AE(\Omega\eta, k_g)) + d \quad (3.21b)$$

$$\Lambda = L \left[1 - 4\beta^2 \left\{ \frac{E(k_f)}{K(k_f)} - A^2 \frac{E(k_g)}{K(k_g)} \right\} \right]. \quad (3.22)$$

Figure 3 shows a profile of u at $t = 5$ for Example 2.

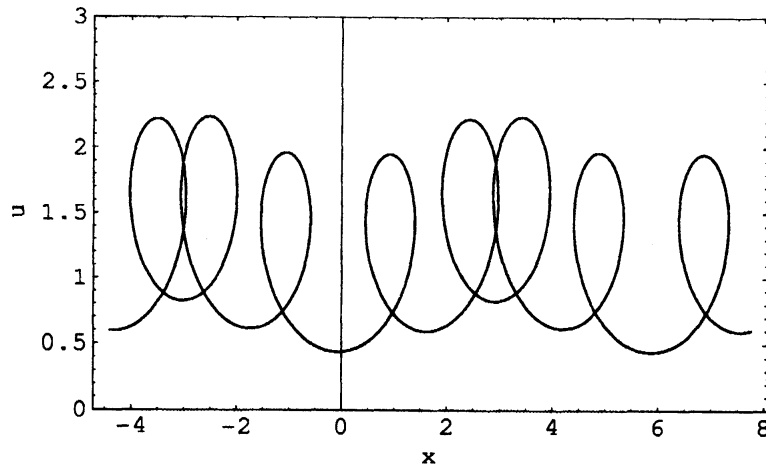


Figure 3: $A = 0.2, m_\xi = 2, m_\eta = 1, a = 1.0, \beta = 1.027, \Omega = 0.2053, k_f = 0.9998, k_g = 0.8421, \Lambda = 5.938$.

Long-wave limit $\Lambda \rightarrow \infty$

$$u \sim \frac{4\beta A \cosh \beta\xi \cosh \Omega\eta + A \sinh \beta\xi \sinh \Omega\eta}{a (A^2 \sinh^2 \beta\xi + \cosh^2 \Omega\eta)} \quad (3.23a)$$

$$x \sim y - \frac{2\beta A^2 \sinh 2\beta\xi - A \sinh 2\Omega\eta}{a (A^2 \sinh^2 \beta\xi + \cosh^2 \Omega\eta)} + d. \quad (3.23b)$$

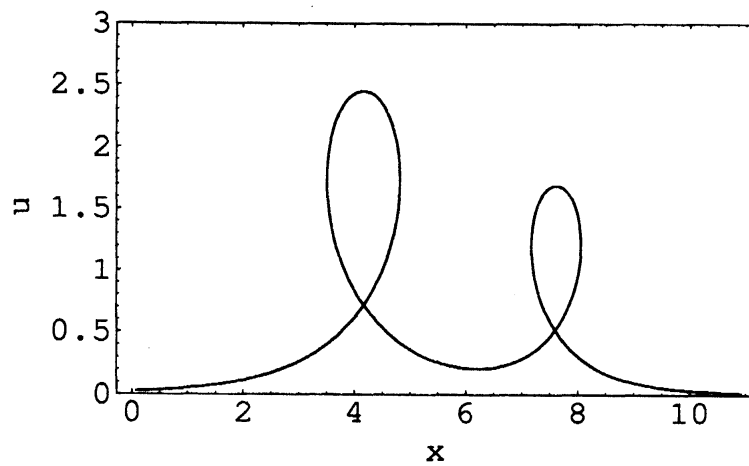


Figure 4: Long-wave limit of the solution depicted in Figure 3.

c. Example 3

$$f(\xi) = A \operatorname{dn}(\beta\xi, k_f), \quad g(\eta) = \frac{\operatorname{cn}(\Omega\eta, k_g)}{\operatorname{sn}(\Omega\eta, k_g)} \quad (3.24)$$

$$k_f^2 = 1 - \frac{1}{A^2} + \frac{1}{\beta^2(A^2 - 1)} \quad (3.25a)$$

$$k_g^2 = 1 - A^2 + \frac{A^2}{\Omega^2(A^2 - 1)} \quad (3.25b)$$

$$\Omega = \frac{\beta}{A} \quad (3.25c)$$

$$\frac{A}{\sqrt{A^2 - 1}} \leq \beta \leq \frac{A^2}{A^2 - 1}, \quad A > 1 \quad (3.26)$$

$$u = -\frac{4A}{a} \frac{\Omega \operatorname{dn}(\beta\xi, k_f) \operatorname{dn}(\Omega\eta, k_g) + \beta k_f^2 \operatorname{sn}(\beta\xi, k_f) \operatorname{cn}(\beta\xi, k_f) \operatorname{sn}(\Omega\eta, k_g) \operatorname{cn}(\Omega\eta, k_g)}{A^2 \operatorname{dn}^2(\beta\xi, k_f) \operatorname{sn}^2(\Omega\eta, k_g) + \operatorname{cn}^2(\Omega\eta, k_g)} \quad (3.27a)$$

$$x = y - \frac{4\beta}{a} \frac{1}{A^2 \operatorname{dn}^2(\beta\xi, k_f) \operatorname{sn}^2(\Omega\eta, k_g) + \operatorname{cn}^2(\Omega\eta, k_g)} \times$$

$$\times \left[\frac{1}{A} (1 - A^2 \operatorname{dn}^2(\beta\xi, k_f)) \operatorname{sn}(\Omega\eta, k_g) \operatorname{cn}(\Omega\eta, k_g) \operatorname{dn}(\Omega\eta, k_g) \right.$$

$$\left. - k_f^2 A^2 \operatorname{sn}(\beta\xi, k_f) \operatorname{cn}(\beta\xi, k_f) \operatorname{dn}(\beta\xi, k_f) \operatorname{sn}^2(\Omega\eta, k_g) \right] - \frac{4\beta}{a} \left(E(\beta\xi, k_f) - \frac{1}{A} E(\Omega\eta, k_g) \right) + d \quad (3.27b)$$

$$\Lambda = L \left[1 - 4\beta^2 \left\{ \frac{E(k_f)}{K(k_f)} - \frac{1}{A^2} \frac{E(k_g)}{K(k_g)} \right\} \right]. \quad (3.28)$$

Figure 5 shows a profile of u at $t = 5$ for Example 3.

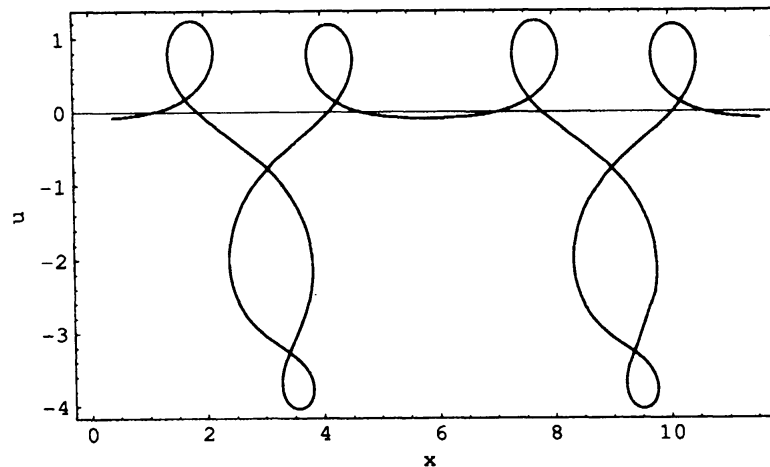


Figure 5: $A = 5, m_\xi = 2, m_\eta = 1, a = 1.0, \beta = 1.027, \Omega = 0.2053, k_f = 0.9998, k_g = 0.8421, \Lambda = 5.938$.

Long-wave limit $\Lambda \rightarrow \infty$

$$u \sim -\frac{4\beta \cosh \beta\xi \cosh \Omega\eta + A \sinh \beta\xi \sinh \Omega\eta}{a \cosh^2 \beta\xi + A^2 \sinh^2 \Omega\eta} \quad (3.29a)$$

$$x \sim y - \frac{2\beta \sinh 2\beta\xi - A \sinh 2\Omega\eta}{a \cosh^2 \beta\xi + A^2 \sinh^2 \Omega\eta} + d. \quad (3.29b)$$

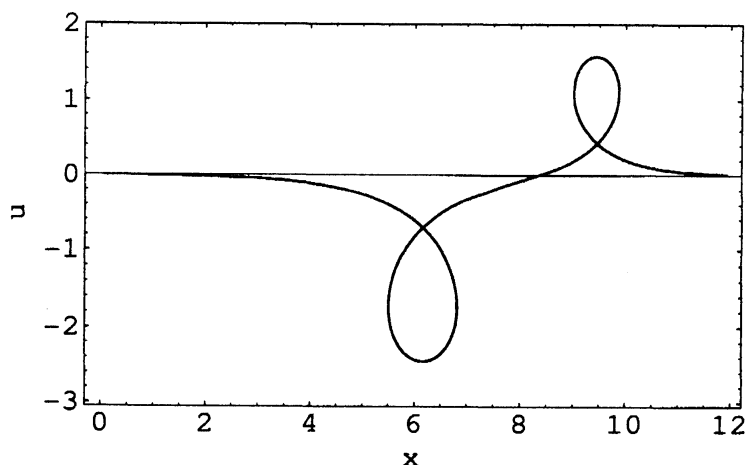


Figure 6: Long-wave limit of the solution depicted in Figure 5.

4. Conclusion

- By means of a novel method of exact solution, we obtained periodic solutions of the SP equation and investigated their properties.
- Of particular interest is the nonsingular periodic solution which reduces to the breather solution in the long-wave limit.
- The construction of a more general class of periodic solutions is under study. It is produced by the multiphase solutions of the sG equation expressed by Riemann's theta functions.

5. References

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