## M2AM: Fluids and Dynamics

## Problem Sheet 6 - SOLUTIONS

1. A graph of $a(k)$ against $k$ is a simple Gaussian curve centred at $k_{0}$, as shown below for the case $k_{0}=1$. Note that we can write

$$
\begin{align*}
a(k) e^{\mathrm{i} k x}=e^{-\sigma\left(k-k_{0}\right)^{2}+\mathrm{i} k x} & =e^{-\sigma k^{2}+2 k k_{0} \sigma-\sigma k_{0}^{2}+\mathrm{i} k x} \\
& =e^{-\sigma\left(k^{2}-2 k k_{0}-\mathrm{i} k x / \sigma+k_{0}^{2}\right)}  \tag{1}\\
& =e^{-\sigma\left(k-\left(k_{0}+\mathrm{i} x / 2 \sigma\right)\right)^{2}-\sigma k_{0}^{2}+\sigma\left(k_{0}+\mathrm{i} x / 2 \sigma\right)^{2}}
\end{align*}
$$

where we have "completed the square". Hence

$$
\begin{align*}
\eta(x, 0) & =e^{-\sigma k_{0}^{2}+\sigma\left(k_{0}+\mathrm{i} x / 2 \sigma\right)^{2}} \int_{-\infty}^{\infty} e^{-\sigma\left(k-\left(k_{0}+\mathrm{i} x / 2 \sigma\right)\right)^{2}} d k \\
& =e^{\mathrm{i} k_{0} x-x^{2} / 4 \sigma} \int_{-\infty}^{\infty} e^{-\sigma\left(k-\left(k_{0}+\mathrm{i} x / 2 \sigma\right)\right)^{2}} d k . \tag{2}
\end{align*}
$$



To compute the integral

$$
\begin{equation*}
\int_{-\infty}^{\infty} e^{-\sigma\left(k-\left(k_{0}+\mathrm{i} x / 2 \sigma\right)\right)^{2}} d k, \tag{3}
\end{equation*}
$$

first introduce the change of variable $m=k-\left(k_{0}+\mathrm{i} x / 2 \sigma\right)$ so that it becomes the line integral in the complex $m$-plane

$$
\begin{equation*}
\int_{-\infty+\mathrm{i} x / 2 \sigma}^{\infty+\mathrm{i} x / 2 \sigma} e^{-\sigma m^{2}} d m . \tag{4}
\end{equation*}
$$

To compute this, consider the closed contour integral

$$
\begin{equation*}
\oint_{C_{R}} e^{-\sigma m^{2}} d m=0 \tag{5}
\end{equation*}
$$

where $C_{R}$ is the boundary of the rectangular region in the complex $m$-plane shown in the figure below and where the integral is zero by Cauchy's theorem (the integrand is analytic everywhere inside the curve $C_{R}$ ). Split $C_{R}$ up into $C_{1} \cup C_{2} \cup C_{3} \cup C_{4}$ as shown in the figure where $C_{1}$ runs along the real $m$-axis and $C_{3}$ is parallel to it along the line $\operatorname{Im}[m]=x / 2 \sigma$.

In the limit $R \rightarrow \infty$, the integral along $C_{3}$ is the integral we need; simple estimates can be used to show that, as $R \rightarrow \infty$, the contributions from $C_{2}$ and $C_{4}$ tend to zero and the contribution from $C_{1}$ is the integral given in the hint. It follows that the integrals along $C_{1}$ and $C_{3}$ are equal and, hence,

$$
\begin{equation*}
\eta(x, 0)=\sqrt{\frac{\pi}{\sigma}} e^{-x^{2} / 4 \sigma} e^{\mathrm{i} k_{0} x} \tag{6}
\end{equation*}
$$

as required.


If $\eta(x, 0)$ has a large number of crests in a wave packet, then $\sigma$ must be large in order that the exponential factor $e^{-x^{2} / 4 \sigma}$ is not exponentially small over the large $x$-interval. On the other hand, this means that $a(k)$ is exponentially small except for values of $k$ very close to $k_{0}$.
2. Following the single-fluid example in lectures, the linearized kinematic boundary conditions are that, on $y=0$,

$$
\begin{equation*}
\frac{\partial \eta}{\partial t}=\frac{\partial \phi_{1}}{\partial y}, \quad \frac{\partial \eta}{\partial t}=\frac{\partial \phi_{2}}{\partial y} . \tag{7}
\end{equation*}
$$

Similarly, with no surface tension, the boundary condition that the pressures are continuous, i.e. $p_{1}=p_{2}$ reduces, in the linearized form, to the following condition evaluated at $y=0$ :

$$
\begin{equation*}
\rho_{1} \frac{\partial \phi_{1}}{\partial t}+\rho_{1} g \eta=\rho_{2} \frac{\partial \phi_{2}}{\partial t}+\rho_{2} g \eta . \tag{8}
\end{equation*}
$$

Now assume $k>0$ and let

$$
\begin{equation*}
\eta=A \cos (k x-\omega t), \quad \phi_{1}=B e^{k y} \sin (k x-\omega t), \quad \phi_{2}=C e^{-k y} \sin (k x-\omega t) \tag{9}
\end{equation*}
$$

where $A, B$ and $C$ are constants. On substitution of these forms into (7) and (8) we find

$$
\begin{equation*}
A \omega=B k, \quad A \omega=-C k, \quad-\rho_{1} \omega B+\rho_{1} g A=-\rho_{2} \omega C+\rho_{2} g A \tag{10}
\end{equation*}
$$

On eliminating $B$ and $C$ from these three equations we arrive at the dispersion relation

$$
\begin{equation*}
\omega^{2}\left[\frac{\rho_{2}}{k}+\frac{\rho_{1}}{k}\right]=\left(\rho_{1}-\rho_{2}\right) g \tag{11}
\end{equation*}
$$

or, on use of the fact that $c \equiv \omega / k$,

$$
\begin{equation*}
c^{2}=\frac{\left(\rho_{1}-\rho_{2}\right) g}{k\left(\rho_{1}+\rho_{2}\right)} . \tag{12}
\end{equation*}
$$

Performing a similar analysis for $k<0$ produces the required result

$$
\begin{equation*}
c^{2}=\frac{g}{|k|} \frac{\left(\rho_{1}-\rho_{2}\right)}{\left(\rho_{1}+\rho_{2}\right)} . \tag{13}
\end{equation*}
$$

3. We know

$$
\begin{equation*}
\frac{d z}{d s}=e^{\mathrm{i} \theta} \tag{14}
\end{equation*}
$$

Hence

$$
\begin{equation*}
\frac{d^{2} z}{d s^{2}}=\mathrm{i} \frac{d \theta}{d s} e^{\mathrm{i} \theta}=\mathrm{i} \frac{d \theta}{d s} \frac{d z}{d s} \tag{15}
\end{equation*}
$$

so that

$$
\begin{equation*}
\kappa \equiv \frac{d \theta}{d s}=-\frac{\mathrm{i} d^{2} z / d s^{2}}{d z / d s} \tag{16}
\end{equation*}
$$

as required. Now let $y=\eta(x)$ so that

$$
\begin{equation*}
z=x+\mathrm{i} y=x+\mathrm{i} \eta(x) \tag{17}
\end{equation*}
$$

then

$$
\begin{equation*}
d s^{2}=d x^{2}+\eta^{\prime}(x)^{2} d x^{2}, \quad \frac{d s}{d x}=-\left(1+\eta^{\prime}(x)^{2}\right)^{1 / 2} \tag{18}
\end{equation*}
$$

where the minus sign is chosen so that the fluid is on the left as $s$ increases. By the chain rule,

$$
\begin{equation*}
\frac{d z}{d s}=\frac{d z}{d x} / \frac{d s}{d x}=-\frac{\left(1+\mathrm{i} \eta^{\prime}(x)\right)}{\left(1+\eta^{\prime}(x)^{2}\right)^{1 / 2}} \approx-\left(1+\mathrm{i} \eta^{\prime}(x)\right) \tag{19}
\end{equation*}
$$

where we have linearized for small $\eta^{\prime}(x)$. Similarly, the chain rule implies

$$
\begin{equation*}
\frac{d^{2} z}{d s^{2}}=\frac{d(d z / d s) / d x}{d s / d x} \approx \mathrm{i} \eta^{\prime \prime}(x) \tag{20}
\end{equation*}
$$

in a linearized approximation. It follows from (16) that the linearized curvature is

$$
\begin{equation*}
\kappa=-\eta^{\prime \prime}(x) . \tag{21}
\end{equation*}
$$

4(a). Clearly

$$
\begin{equation*}
c^{2}=\frac{\omega^{2}}{k^{2}}=\frac{g}{k}+\frac{T k}{\rho} \tag{22}
\end{equation*}
$$

so that

$$
\begin{equation*}
c=\left[\frac{g}{k}+\frac{T k}{\rho}\right]^{1 / 2} \tag{23}
\end{equation*}
$$

Now $\lambda=2 \pi / k$ so

$$
\begin{equation*}
c=\left[\frac{g \lambda}{2 \pi}+\frac{2 T \pi}{\rho \lambda}\right]^{1 / 2} . \tag{24}
\end{equation*}
$$

A sketch of a typical graph of $c$ against $\lambda$ is shown in the figure.

(b) The quantity $c^{2}$ will have a local minimum when $c$ has a local minimum and this occurs when

$$
\begin{equation*}
\frac{d c^{2}}{d k}=-\frac{g}{k^{2}}+\frac{T}{\rho}=0, \tag{25}
\end{equation*}
$$

that is, when

$$
\begin{equation*}
k^{2}=k_{\text {min }}^{2}=\frac{g \rho}{T} . \tag{26}
\end{equation*}
$$

The corresponding minimum value of $c$ is

$$
\begin{equation*}
c_{\text {min }}=c\left(k_{\min }\right)=\left[\frac{4 g T}{\rho}\right]^{1 / 4} . \tag{27}
\end{equation*}
$$

(c) Now the group velocity $c_{g}$ is obtained by direct differentiation:

$$
\begin{equation*}
c_{g}=\frac{d \omega}{d k}=\frac{g+3 T k^{2} / \rho}{2\left(g k+T k^{3} / \rho\right)^{1 / 2}} \tag{28}
\end{equation*}
$$

(d) From part (c), we can write

$$
\begin{equation*}
c_{g}=\frac{g+3 T k^{2} / \rho}{2 \sqrt{k}\left(g+T k^{2} / \rho\right)^{1 / 2}}, \tag{29}
\end{equation*}
$$

which is positive and, like $c$, clearly becomes infinite as $k \rightarrow 0$ and as $k \rightarrow \infty$ so it also has a single local minimum, $c_{g}^{m i n}$ say. Assuming that qualitatively similar properties hold for 2D capillary-gravity waves on a pond, since the energy of a wave packet travels with velocity $c_{g}$, after a time $T$, all wave packets generated by the dropped stone will have travelled at least a distance $c_{g}^{\text {min }} T$ from the point at which the stone was dropped and this explains why no remaining ripples would be observed within this distance.

5 (a). Now, since the walls are impenetrable, the $x$-velocity of the fluid must vanish at $x=0, a$ so that

$$
\begin{equation*}
\frac{\partial \phi_{j}}{\partial x}=0, \quad x=0, a, \quad j=1,2, \tag{30}
\end{equation*}
$$

where $\phi_{j}, j=1,2$ are the harmonic velocity potentials in each fluid.
(b) Following Q2, the linearized boundary conditions on $y=0$ are

$$
\begin{align*}
\frac{\partial \eta}{\partial t} & =\frac{\partial \phi_{j}}{\partial y}, \quad j=1,2,  \tag{31}\\
\rho_{1} \frac{\partial \phi_{1}}{\partial t}+\rho_{1} g \eta-\rho_{2} \frac{\partial \phi_{2}}{\partial t}-\rho_{2} g \eta & =-T \eta^{\prime \prime}(x),
\end{align*}
$$

where we have now included surface tension $T$. Possible solutions, satisfying (30), are

$$
\begin{equation*}
\phi_{1}=b_{n} e^{n \pi y / a} \cos (n \pi x / a) \sin \omega_{n} t, \quad \phi_{2}=c_{n} e^{-n \pi y / a} \cos (n \pi x / a) \sin \omega_{n} t \tag{32}
\end{equation*}
$$

where $b_{n}, c_{n}$ and $\omega_{n}$ are constants and $n \geq 1$ is any positive integer. The boundary conditions (31) then force the functional form

$$
\begin{equation*}
\eta=a_{n} \cos (n \pi x / a) \cos \omega_{n} t \tag{33}
\end{equation*}
$$

for some constant $a_{n}$. Substitution of all these forms into (31) produces
$-\omega_{n} a_{n}=(n \pi / a) b_{n} \quad \omega_{n} a_{n}=(n \pi / a) c_{n}, \quad \rho_{1} \omega_{n} b_{n}-\rho_{1} g a_{n}-\rho_{2} \omega_{n} c_{n}-\rho_{2} g a_{n}=T\left(n^{2} \pi^{2} / a^{2}\right) a_{n}$
Elimination of $b_{n}$ and $c_{n}$ produces the dispersion relation

$$
\begin{equation*}
\omega_{n}^{2}=\frac{n \pi}{a\left(\rho_{1}+\rho_{2}\right)}\left[\left(\rho_{1}-\rho_{2}\right) g+\frac{T n^{2} \pi^{2}}{a^{2}}\right] . \tag{35}
\end{equation*}
$$

(c) If $\rho_{2}>\rho_{1}$ then $\omega_{n}$ can be pure imaginary - and hence the system unstable - if

$$
\begin{equation*}
\frac{T n^{2} \pi^{2}}{a^{2}}<\left(\rho_{2}-\rho_{1}\right) g, \quad \text { or } T<\frac{\left(\rho_{2}-\rho_{1}\right) a^{2} g}{n^{2} \pi^{2}} \tag{36}
\end{equation*}
$$

Thus the $n=1$ mode is unstable if

$$
\begin{equation*}
T<\frac{a^{2}\left(\rho_{2}-\rho_{1}\right) g}{\pi^{2}} \tag{37}
\end{equation*}
$$

Higher order modes become successively unstable as $T$ gets smaller.

