

2020/B5.4/Q1

(a)(i) All equations satisfied with $\underline{u} = \underline{0}$, $\rho_0 = \rho_a e^{-\beta z}$, $p = p_0(z)$ provided $\nabla p_0 = -\rho_0 g \underline{k}$ in $z < 0$ with $p_0 = p_a$ on $z = 0$.

[B2] Hence, $p_0(z) = p_a - \int_0^z \rho_0(s) g ds = p_a + \frac{\rho_a g}{\beta} (e^{-\beta z} - 1)$.

(a)(ii) The linearized PDEs are (with $\underline{y}' = u' \underline{i} + v' \underline{j} + w' \underline{k}$)

$$\rho'_t + w' \frac{d\rho_0}{dz} = 0 \quad (1), \quad \nabla \cdot \underline{y}' = 0 \quad (2), \quad \rho_0 \underline{u}'_t = -\nabla p' - \rho' g \underline{k} \quad (3)$$

Eliminate u' & v' : $p'_{xx} + p'_{yy} = -\rho_0 u'_t - \rho_0 v'_t \quad (\text{by } (3))$
 $= \rho_0 w'_z \quad (\text{by } (2))$

Since $\frac{d\rho_0}{dz} = -\beta \rho_0$, we are left with

$$\rho'_t = \beta \rho_0 w' \quad (4), \quad p'_{xx} + p'_{yy} = \rho_0 w'_z \quad (5), \quad \rho_0 w'_t = -p'_z - \rho' g \quad (6)$$

Now eliminate p' and p' :

$$\begin{aligned} (\rho_0 w'_z)_z &= (\partial_x^2 + \partial_y^2) p'_z && (\text{by } (5)) \\ &= (\partial_x^2 + \partial_y^2) (-\rho_0 w'_t - \rho' g) && (\text{by } (6)) \end{aligned}$$

$$\Rightarrow \rho_0 w'_z z t + \frac{d\rho_0}{dz} w'_z t = (\partial_x^2 + \partial_y^2) (-\rho_0 w'_t - \beta g \rho_0 w')$$
 (by (4))

$$\Rightarrow (w'_{xx} + w'_{yy} + w'_{zz})_t = -\beta g (w'_{xx} + w'_{yy} - \frac{1}{g} w'_{ztt})$$
 (as $\frac{d\rho_0}{dz} = -\beta \rho_0$)

[B5] (b) $w' = e^{-i\alpha t} f(x) \sin\left(\frac{\pi z}{h}\right) \Rightarrow (-i\alpha)^2 (f'' - \frac{\pi^2}{h^2} f) = -\beta g f''$

or $f'' + \frac{\pi^2}{h^2 \left(\frac{\beta g}{\alpha^2} - 1\right)} f = 0$ for $\alpha > 0$ and $\alpha^2 \neq \beta g$.

$$(i) \underline{\kappa^2 > \beta g} \Rightarrow f'' - \omega^2 f = 0, \quad \omega = \frac{\pi}{h(1 - \frac{\beta g}{\kappa^2})^{1/2}} > 0$$

$$\Rightarrow f = A e^{\omega x} + B e^{-\omega x} \quad (A, B \in \mathbb{C} \text{ arb.})$$

$$BC \text{ on } x=0 \text{ \& } w' \text{ odd at } \infty \Rightarrow f(0)=a, |f(\infty)| < \infty \Rightarrow A=0, B=a$$

$$\text{Hence, } w' = a e^{-i\omega t - \omega x} \sin\left(\frac{\pi z}{h}\right), \quad \omega \text{ as above.}$$

$$(ii) \underline{\kappa^2 < \beta g} \Rightarrow f'' + \mu^2 f = 0, \quad \mu = \frac{\pi}{h(\frac{\beta g}{\kappa^2} - 1)^{1/2}} > 0$$

$$\Rightarrow f = A e^{i\mu x} + B e^{-i\mu x} \quad (A, B \in \mathbb{C} \text{ arb.})$$

$$\text{Hence, } w' = (A e^{i(\mu x - \omega t)} + B e^{-i(\mu x + \omega t)}) \sin\left(\frac{\pi z}{h}\right)$$

$$BC \text{ on } x=0 \text{ \& } \text{radiation condition} \Rightarrow f(0)=a, B=0$$

(no inward waves)

$$[56] \text{ Hence } w' = a e^{i(\mu x - \omega t)} \sin\left(\frac{\pi z}{h}\right), \quad \mu \text{ as above}$$

$$(c)(i) BCs \Rightarrow w' = u'_x + v'_y, \quad p'_0(n) - p'_a + p' = -\gamma n \text{ on } z=n.$$

For small n , Taylor's Theorem gives

$$w'|_{z=n} = w'|_{z=0} + n w'_z|_{z=0} + \text{h.o.t.}$$

$$p'_0(n) = p'_0(0) + n \frac{dp'_0}{dz}(0) + \text{h.o.t.}$$

and similarly for u' , v' and p' . Hence, the linearized BCs are

$$\underbrace{w'}_{\text{7}} = u'_x + v'_y, \quad \underbrace{p'}_{\text{8}} = (\rho_a g n - \gamma(\mu x + \omega y)) \text{ on } z=0$$

where we used the fact $\nabla \cdot \mathbf{v} = \nabla^2 \eta$ after linearizing for small n and $p'_0(0) = p'_a$, $\frac{dp'_0}{dz}(0) = -p'_0(0)g = -\rho_a g$.

Eliminate η & p' :

$$(+1) \quad \rho_a \omega' z_{tt} = (\partial_x^2 + \partial_y^2) p' \quad (\text{by } \textcircled{5} \text{ on } z=0)$$

$$(+1) \quad = \rho_a g (\partial_x^2 + \partial_y^2) (\eta_t - \Gamma (\partial_x^2 + \partial_y^2) \eta_t) \quad (\text{by } \textcircled{6}, \Gamma = \frac{\sigma}{\rho_a g})$$

$$(+1) \quad = \rho_a g (\partial_x^2 + \partial_y^2) (\omega' - \Gamma (\partial_x^2 + \partial_y^2) \omega') \quad (\text{by } \textcircled{7})$$

$$[S/N6] \text{ giving } \rho_a \omega' z_{tt} \stackrel{**}{=} \rho_a g (\partial_x^2 + \partial_y^2) \omega' - \gamma (\partial_x^2 + \partial_y^2)^2 \omega' \text{ on } z=0$$

(c)(ii) Substituting $\omega' = A \exp\{ik \cos \alpha x + ik \sin \alpha y - i\omega t + \lambda z\}$,

$$\textcircled{*} \Rightarrow (-i\omega)^2 ((ik \cos \alpha)^2 + (ik \sin \alpha)^2 + \lambda^2) = -\beta g ((ik \cos \alpha)^2 + (ik \sin \alpha)^2 - \frac{\lambda(-i\omega)}{g})^2$$

$$\textcircled{**} \Rightarrow \frac{1}{g} \lambda(-i\omega)^2 = (ik \cos \alpha)^2 + (ik \sin \alpha)^2 - \Gamma ((ik \cos \alpha)^2 + (ik \sin \alpha)^2)^2$$

$$+2 \quad \text{Hence, } \omega^2 (k^2 - \lambda^2 + \beta \lambda) = \beta g k^2, \quad \lambda \omega^2 \stackrel{\oplus}{=} g k^2 (1 + \Gamma k^2)$$

$$\text{Eliminate } \omega^2: (1 + \Gamma k^2)(k^2 - \lambda^2 + \beta \lambda) = \beta \lambda$$

$$\Rightarrow \lambda^2 - \frac{\beta \Gamma k^2}{1 + \Gamma k^2} \lambda - k^2 = 0, \quad 2\lambda \stackrel{\opl�}{=} \frac{\beta \Gamma k^2 \pm ((\beta \Gamma k^2)^2 + 4(1 + \Gamma k^2)k^2)^{1/2}}{1 + \Gamma k^2}$$

But only the +ve root is admissible for $\text{Re}(\lambda) \geq 0$, so that $\textcircled{\oplus}$ and $\textcircled{\opl�}$ give the dispersion relation

$$\left\{ \beta \Gamma |k| + (4(1 + \Gamma k^2)^2 + \beta^2 \Gamma^2 k^2)^{1/2} \right\} \omega^2 = 2g |k| (1 + \Gamma k^2)^2,$$

[N6] where we divided through by $|k| = \sqrt{k^2}$.

$$+2 \quad \text{Thus, } \omega^2 = \frac{2g |k| (1 + \Gamma k^2)^2}{\beta \Gamma |k| + (4(1 + \Gamma k^2)^2 + \beta^2 \Gamma^2 k^2)^{1/2}}$$

[N156] where $\Gamma = \frac{\sigma}{\rho_a g}$.

2020/BS.4/Q2

+1 (a)(i) No normal flow through rigid walls $\Rightarrow \phi_x = 0$ on $x=0, a$.

+2 [B2] Since $p = p_0 - \rho_0 \phi_t$, the condition of constant pressure p_0 in the free ends $\Rightarrow \phi_t = 0$ on $y=0, b$.

(a)(ii) Seek nontrivial separable solution $\phi = e^{-i\omega t} F(x) G(y)$.

Wave equation $\Rightarrow -\frac{\omega^2}{c_0^2} - \frac{F''(x)}{F(x)} = \frac{G''(y)}{G(y)} \quad (FG \neq 0)$

LHS ind. y & RHS ind. $x \Rightarrow$ LHS = RHS ind. x & y and hence constant.

Hence, $\frac{F''}{F} = -\lambda^2$, $\frac{G''}{G} = -\mu^2$, $\omega^2 = c_0^2(\lambda^2 + \mu^2)$,

+2 [B/S4] where $\lambda, \mu \in \mathbb{R}$ and the signs of the constants have been chosen to give the oscillatory solutions required for nontrivial solutions for which the BCs in (a)(i) require $F'(0) = F'(a) = 0$, $G(0) = G(b) = 0$.

+2 For $\lambda = 0$, $F = \text{constant}$, but for $\lambda \neq 0$, $F = A \cos \lambda x + B \sin \lambda x$ ($A, B \in \mathbb{C}$ arb.), so BCs $\Rightarrow B = 0$ and $\lambda a = m\pi$ with $m \in \mathbb{Z} \setminus \{0\}$. Combo $\Rightarrow F \propto \cos\left(\frac{m\pi x}{a}\right)$, $\lambda = \frac{m\pi}{a}$, $m \in \mathbb{Z}$.

+1 For $\mu = 0$, $G = 0$, but for $\mu \neq 0$, $G = C \cos \mu y + D \sin \mu y$ ($C, D \in \mathbb{R}$ arb.), so BCs $\Rightarrow C = 0$, $\mu b = n\pi$ with $n \in \mathbb{Z} \setminus \{0\}$. Hence, $G \propto \sin\left(\frac{n\pi y}{b}\right)$, $\mu = \frac{n\pi}{b}$, $n \in \mathbb{Z} \setminus \{0\}$.

Combo \Rightarrow normal modes are $\phi = E e^{-i\omega t} \cos\left(\frac{m\pi x}{a}\right) \sin\left(\frac{n\pi y}{b}\right)$ ($E \in \mathbb{C}$ arb.) with natural frequencies ω s.t.

+1 [B/S4] $\omega^2 = c_0^2 \pi^2 \left(\frac{m^2}{a^2} + \frac{n^2}{b^2} \right)$ for $m \in \mathbb{Z}$, $n \in \mathbb{Z} \setminus \{0\}$.

(b)(i) Fourier transform in x : $\hat{u}(k,t) = \int_{-\infty}^{\infty} u(x,t) e^{-ikx} dx$.

PDE $\Rightarrow \hat{u}_{tt} = \beta^2 (ik)^6 \hat{u} = -\beta^2 k^6 \hat{u}$ for $t > 0$.

+3 ICS \Rightarrow $\hat{u} = \alpha e^{-\varepsilon^2 k^2/4}$, $\hat{u}_t = 0$ at $t=0$.
(hint)

Hence, $\hat{u}(k,t) = A(k) \cos(\omega(k)t) + B(k) \sin(\omega(k)t)$,
where $A(k), B(k)$ are arbitrary and $\omega^2 = \beta^2 k^6$,
so that $\omega(k) = \beta |k|^3$ wlog.

+2 ICS $\Rightarrow A(k) = \alpha e^{-\varepsilon^2 k^2/4}$, $B(k) = 0$.

Inverse Fourier transform $u(x,t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} \hat{u}(k,t) e^{ikx} dk$.

Hence, $u(x,t) = \int_{-\infty}^{\infty} F(k) \cos(\omega(k)t) e^{ikx} dk$,

+1 [56] where $F(k) = \frac{\alpha}{2\pi} e^{-\varepsilon^2 k^2/4}$ and $\omega(k) = \beta |k|^3$.

(b)(ii) Let $\frac{x}{t} = V = O(1)$ as $x, t \rightarrow +\infty$ and use $\cos(\omega t) = \frac{e^{-i\omega t} + e^{i\omega t}}{2}$

$\Rightarrow u(Vt, t) = \int_{-\infty}^{\infty} \frac{1}{2} F(k) (e^{-i\omega t} + e^{i\omega t}) e^{ikVt} dk$

$\Rightarrow u(Vt, t) = \frac{1}{2} (I_+(t) + I_-(t))$, where

$$I_{\pm}(t) = \int_{-\infty}^{\infty} F(k) e^{i\psi_{\pm}(k)t} dk,$$

+2 $\psi_{\pm}(t) = kV \mp \omega(k)$.

[B2] Can now apply the method of stationary phase to $I_{\pm}(t)$.

The main contribution to $I_{\pm}(t)$ as $t \rightarrow +\infty$ comes from wavenumbers $k = k_{\pm}^*$, where the phase $\psi_{\pm}(k)$ is stationary, i.e. $\psi_{\pm}'(k_{\pm}^*) = 0$.

Calculate: $\omega = \beta |k|^3 \Rightarrow \omega'(k) = 3\beta R|R|, \omega''(k) = 6\beta |R|$

Hence $\psi_{\pm}'(R_{*}^{\pm}) = 0 \Rightarrow V \mp \omega'(R_{*}^{\pm}) = 0 \Rightarrow 3\beta R_{*}^{\pm} |R_{*}^{\pm}| = \pm V$,
giving the critical wavenumbers $R_{*}^{\pm} = \pm \left(\frac{V}{3\beta}\right)^{1/2}$

These are each simple zeros because $\psi_{\pm}''(R_{*}^{\pm}) = \pm 6\beta |R_{*}^{\pm}| \neq 0$ and ψ_{\pm} is twice continuously differentiable, while $F(k)$ is infinitely differentiable and decays exponentially rapidly as $k \rightarrow \pm\infty$, so the hint applies giving

$I_{\pm}(t) \sim F(R_{*}^{\pm}) \exp\left\{i\left(\psi_{\pm}(R_{*}^{\pm})t \mp \frac{\pi}{4}\right)\right\} \left(\frac{2\pi}{|\psi_{\pm}'(R_{*}^{\pm})|t}\right)^{1/2}$

as $t \rightarrow \infty$ because $\text{sgn}(\psi_{\pm}''(R_{*}^{\pm})) = \mp 1$

Calculate: $F(R_{*}^{\pm}) = \frac{\alpha}{2\pi} e^{-\varepsilon^2 V^2 / 12\beta}$

$$\psi_{\pm}(R_{*}^{\pm}) = \pm \frac{V^{3/2}}{(3\beta)^{1/2}} \mp \beta \left|\frac{V^{1/2}}{(3\beta)^{1/2}}\right|^3 = \pm \frac{2V^{3/2}}{3(3\beta)^{1/2}}$$

$$|\psi_{\pm}''(R_{*}^{\pm})| = 6\beta \left(\frac{V}{3\beta}\right)^{1/2} = 2(3\beta V)^{1/2}$$

Hence, $I_{\pm}(t) \sim \frac{\alpha}{2\pi} e^{-\varepsilon^2 V^2 / 12\beta} \exp\left\{\pm i\left(\frac{2V^{3/2}t}{3(3\beta)^{1/2}} - \frac{\pi}{4}\right)\right\} \left(\frac{2\pi}{2(3\beta V)^{1/2}t}\right)^{1/2}$

as $t \rightarrow \infty$, giving

$$n(V, t) \sim \frac{2e^{-\varepsilon^2 V^2 / 12\beta}}{(4\pi(3\beta V)^{1/2}t)^{1/2}} \cos\left(\frac{2V^{3/2}t}{3(3\beta)^{1/2}} - \frac{\pi}{4}\right)$$

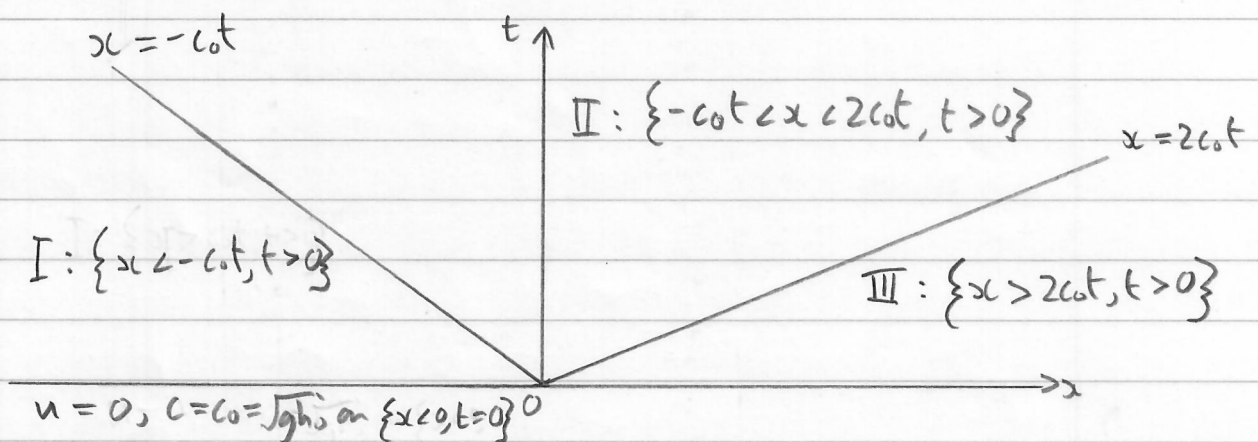
Finally, $e^{-\varepsilon^2 V^2 / 12\beta} \sim 1$ for ε sufficiently small and replace V with x/t elsewhere to obtain

$$n(x, t) \sim \frac{A}{(x/t)^{1/4}} \cos\left(\frac{2x^{3/2}}{3(3\beta t)^{1/2}} - \frac{\pi}{4}\right)$$

[N/S7] as $x, t \rightarrow +\infty$ with $\frac{x}{t} = O(1)$, where $A = \frac{\alpha}{(4\pi)^{1/2}(3\beta)^{1/4}}$.

B5.4/2020/Q3

(a)(i)



Region I: Where C_+ char^s from $\{x < 0, t = 0\}$ intersect, $u \pm 2c = \pm 2c_0 \Rightarrow u = 0, c = c_0$. Hence such C_+ char^s are straight lines with $dx/dt = \pm c_0$ and therefore map out $x < -c_0 t, t > 0$, i.e. $u = 0, c = c_0$ in region I.

Region II: Where a C_- char^s intersects the family of C_+ char^s from $\{x < 0, t = 0\}$, we have $u - 2c = \text{const.}$ and $u + 2c = 2c_0$ on the C_- char^s; hence u and c are constant on it and it is therefore straight. To avoid it crossing other C_- char^s in regions I and II, it must originate from the origin and therefore have slope $x/t = u - c$. Solving $u + 2c = 2c_0, u - c = x/t$ gives $u = \frac{2}{3}(c_0 + x/t)$ and $c = \frac{1}{3}(2c_0 - x/t)$ in region II, which therefore maps out $-c_0 t < x < 2c_0 t, t > 0$ because we require $c, h \geq 0$, i.e. expansion fan terminates on $x = 2c_0 t$ where $c = h = 0$.

Region III: u and c undefined as there is no water.

(a)(ii) The fluid element at $x = -a < 0$ at $t = 0$ moves with the flow according to the ODE

$$\frac{dx}{dt} = u(x, t) = \begin{cases} 0 & \text{for } x < -c_0 t, t > 0, \\ \frac{2}{3}(c_0 + \frac{x}{t}) & \text{for } -c_0 t < x < 2c_0 t, t > 0. \end{cases}$$

Hence the element does not move with $x = -a$ until $t = a/c_0$. After this it moves according to

$$\frac{dx}{dt} - \frac{2}{3t}x = \frac{2}{3}c_0 \Rightarrow \frac{d}{dt} \left(\frac{x}{t^{2/3}} \right) = \frac{2c_0}{3t^{2/3}}$$

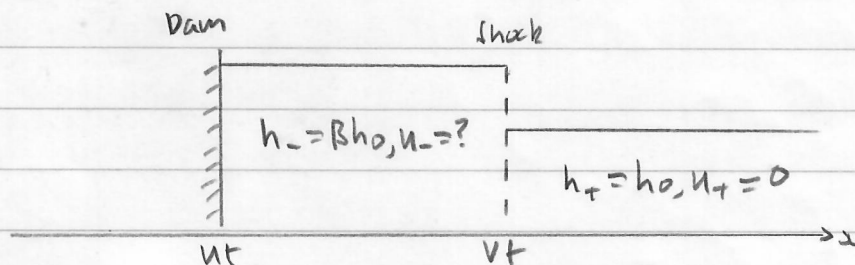
with $x = -a$ at $t = a/c_0$; thus $\frac{x}{t^{2/3}} = 2c_0 t^{1/3} + A$

where $-a \left(\frac{c_0}{a} \right)^{2/3} = 2c_0 \left(\frac{a}{c_0} \right)^{1/3} + A$, giving $A = -3a^{1/3} c_0^{2/3}$.

[N5] The element therefore reaches the origin at time $t = t_c$ where $0 = 2c_0 t_c^{1/3} + A \Rightarrow t_c^{1/3} = -A/2c_0 \Rightarrow t_c = \frac{27a}{8c_0}$.

~~(b)(i) The BC on the dam says that the mass flux of water lost through the dam, i.e. $-\rho h(u-U)|_{x=ut}$ where ρ is density, is proportional to the force exerted by the water on the dam, i.e. $\int_0^h p - p_{atm} dz = \int_0^h \rho g z dz \times h^2$.~~

(b)(i)



Rankine-Hugoniot conditions give

$$\beta h_0 (u_- - v) = -h_0 v, \quad \beta h_0 (u_- - v)^2 + \frac{1}{2} g \beta^2 h_0^2 = h_0 v^2 + \frac{1}{2} g h_0^2$$

$$\Rightarrow u_- - v = -\frac{v}{\beta}, \quad \beta \left(-\frac{v}{\beta} \right)^2 + \frac{1}{2} g \beta^2 h_0 = v^2 + \frac{1}{2} g h_0$$

$$\Rightarrow u_- = \left(1 - \frac{1}{\beta}\right)v, \quad v^2 \left(1 - \frac{1}{\beta}\right) = \frac{1}{2} c_0^2 (\beta^2 - 1)$$

Since we're assuming there is a shock $\beta \neq 1$ and $v > u > 0$, so taking +ve root gives

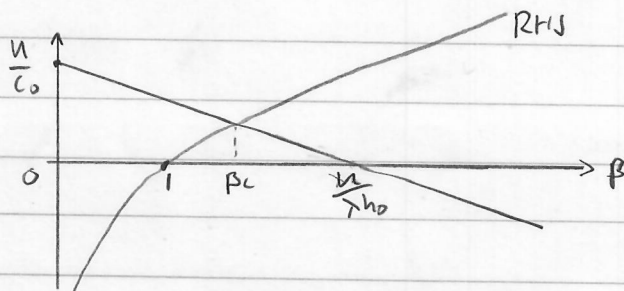
$$[B/S?] \quad v = \frac{c_0}{2^{1/2}} \beta^{1/2} (\beta + 1)^{1/2}$$

The BC on the dam implies $u_- - U = -\lambda h_-$, giving

$$U - \lambda \beta h_0 = u_- = \frac{\beta - 1}{\beta} V = c_0 \frac{(\beta - 1)(\beta + 1)^{1/2}}{(2\beta)^{1/2}}$$

i.e. $\frac{(\beta - 1)(\beta + 1)^{1/2}}{(2\beta)^{1/2}} = \frac{U}{c_0} - \frac{\lambda h_0}{c_0} \beta$ (†)

Since the LHS \nearrow with $\beta > 0$ and RHS \searrow with $\beta > 0$ as illustrated, $\exists!$ root $\beta = \beta_c$ to (†) as illustrated.



[S/N3]

(b)(ii) Rate at which energy flows out of a stationary shock is

$$Q = \left[\underbrace{\int_0^h \left(\frac{1}{2} \rho u^2 + \rho g z \right) u dz}_{\text{Rate at which KE + PE}} + \underbrace{\int_0^h (\rho - \rho_{atm}) u dz}_{\text{Rate at which work is done by pressure.}} \right]_+^-$$

Since $\rho - \rho_{atm} = \rho g z$ in shallow water theory and $[hu]_+^- = 0$,

$$Q = \left[\frac{1}{2} \rho h u^3 + \rho g h^2 u \right]_+^- = \underbrace{\rho h_+ u_+}_{\text{Conward}} \left[\frac{1}{2} u^2 + gh \right]_+^-$$

Hence for our moving shock, replacing u with $u - V$,

$$Q = \rho h_- (u - V) \left[\frac{1}{2} (u - V)^2 + gh \right]_+^- = \rho h_0 (-V) \left(\frac{1}{2} V^2 + gh_0 - \frac{1}{2} \left(-\frac{V}{\beta} \right)^2 - g \beta h_0 \right)$$

[S/N5] $\Rightarrow Q = -\rho h_0 V \left(\frac{1}{2} \frac{gh_0}{2} \beta (\beta + 1) \left(1 - \frac{1}{\beta^2} \right) + gh_0 (1 - \beta) \right) = \rho g h_0^2 V \frac{(1 - \beta)^3}{4\beta} \downarrow q$

The shock can only be physical if energy lost as fluid crosses the shock (i.e. energy cannot be created), which requires $q < 0$. But $q < 0$

[N2] $\Rightarrow \beta_c > 1 \Rightarrow \frac{U}{\lambda h_0} > \beta_c > 1$ (from diagram) $\Rightarrow U > \lambda h_0$.