

Nonlinear Physical Systems

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Spectral Analysis, Stability and Bifurcations

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Table of Contents

Preface	xiii
Chapter 1. Surprising Instabilities of Simple Elastic Structures	1
Davide BIGONI, Diego MISSEONI, Giovanni NOSELLI and Daniele ZACCARIA	
1.1. Introduction	1
1.2. Buckling in tension	2
1.3. The effect of constraint's curvature	4
1.4. The Ziegler pendulum made unstable by Coulomb friction	8
1.5. Conclusions	12
1.6. Acknowledgments	13
1.7. Bibliography	13
Chapter 2. WKB Solutions Near an Unstable Equilibrium and Applications	15
Jean-François BONY, Setsuro FUJIIÉ, Thierry RAMOND and Maher ZERZERI	
2.1. Introduction	15
2.2. Connection of microlocal solutions near a hyperbolic fixed point	18
2.2.1. A model in one dimension	19
2.2.2. Classical mechanics	21
2.2.3. Review of semi-classical microlocal analysis	23
2.2.4. The microlocal Cauchy problem – uniqueness	24
2.2.5. The microlocal Cauchy problem – transition operator	26
2.3. Applications to semi-classical resonances	28
2.3.1. Spectral projection and Schrödinger group	30
2.3.2. Resonance-free zone for homoclinic trajectories	33
2.4. Acknowledgment	37
2.5. Bibliography	37

Chapter 3. The Sign Exchange Bifurcation in a Family of Linear Hamiltonian Systems	41
Richard CUSHMAN, Johnathan M. ROBBINS and Dimitrii SADOVSKII	
3.1. Statement of problem	41
3.2. Bifurcation values of γ	45
3.3. Versal normal forms near the bifurcation values	46
3.3.1. Normal forms	46
3.3.2. Linear Hamiltonian Hopf bifurcation γ_{\pm}	47
3.3.3. The Switch twist bifurcation at γ^{+}	50
3.3.4. Sign exchange bifurcation	53
3.4. Infinitesimally symplectic normal form	57
3.4.1. Normal form of X_{γ} at γ^{\pm}	57
3.4.2. Normal form of X_{γ} at γ_{\pm}	60
3.5. Global issues	62
3.5.1. Invariant Lagrange planes	62
3.5.2. Symplectic signs	64
3.6. Bibliography	65
Chapter 4. Dissipation Effect on Local and Global Fluid-Elastic Instabilities	67
Olivier DOARÉ	
4.1. Introduction	67
4.2. Local and global stability analyses	68
4.2.1. Local analysis	69
4.2.2. Global analysis	69
4.3. The fluid-conveying pipe: a model problem	70
4.4. Effect of damping on the local and global stability of the fluid-conveying pipe	72
4.4.1. Local stability	72
4.4.2. Global stability	74
4.5. Application to energy harvesting	79
4.6. Conclusion	81
4.7. Bibliography	82
Chapter 5. Tunneling, Librations and Normal Forms in a Quantum Double Well with a Magnetic Field	85
Sergey Y. DOBROKHOTOV and Anatoly Y. ANIKIN	
5.1. Introduction	85
5.2. 1D Landau–Lifshitz splitting formula and its analog for the ground states	87

5.3. The splitting formula in multi-dimensional case	92
5.4. Normal forms and complex Lagrangian manifolds	98
5.4.1. Normal form in the classically allowed and forbidden regions . . .	98
5.4.2. Complex continuation of integrals	99
5.4.3. Almost invariant complex Lagrangian manifolds	99
5.5. Constructing the asymptotics for the eigenfunctions in tunnel problems	100
5.5.1. Complex WKB-method	100
5.5.2. WKB-methods with real and pure imaginary phases	101
5.5.3. Variational methods	102
5.6. Splitting of the eigenvalues in the presence of magnetic field	103
5.7. Proof of main theorem (a sketch)	104
5.7.1. Lifshitz–Herring formula	105
5.7.2. Instanton splitting formula	105
5.7.3. Asymptotic behavior of the libration action	106
5.7.4. Reduction to the 1D splitting problem	106
5.7.5. Asymptotic behavior of the Floquet exponents	107
5.7.6. Finishing the proof	107
5.8. Conclusion	107
5.9. Acknowledgments	108
5.10. Bibliography	108

Chapter 6. Stability of Dipole Gap Solitons in Two-Dimensional

Lattice Potentials 111

Nir DROR and Boris A. MALOMED

6.1. Introduction	111
6.2. The model	113
6.3. Solitons in the first bandgap: the SF nonlinearity	115
6.3.1. Solution families	115
6.3.2. Stability of solitons in the first finite bandgap	117
6.3.3. Bound states of solitons in the first bandgap	124
6.4. Stability GSs in the second bandgap	125
6.5. Conclusions	134
6.6. Bibliography	135

Chapter 7. Representation of Wave Energy of a Rotating Flow in

Terms of the Dispersion Relation 139

Yasuhide FUKUMOTO, Makoto HIROTA and Youichi MIE

7.1. Introduction	139
7.2. Lagrangian approach to wave energy	142
7.3. Kelvin waves	145

7.4. Wave energy in terms of the dispersion relation	148
7.5. Conclusion	150
7.6. Bibliography	151

Chapter 8. Determining the Stability Domain of Perturbed Four-Dimensional Systems in 1:1 Resonance 155

Igor HOVEIJN and Oleg N. KIRILLOV

8.1. Introduction	155
8.1.1. Physical motivation	155
8.1.2. Setting	157
8.1.3. Main question and examples	158
8.2. Methods	159
8.2.1. Centralizer unfolding	159
8.2.2. Stability domain	160
8.2.3. Mapping into the centralizer unfolding	162
8.3. Examples	164
8.3.1. Modulation instability	164
8.3.2. Non-conservative gyroscopic system	169
8.4. Conclusions	172
8.5. Bibliography	172

Chapter 9. Index Theorems for Polynomial Pencils 177

Richard KOLLÁR and Radomír BOSÁK

9.1. Introduction	177
9.2. Krein signature	179
9.3. Index theorems for linear pencils and linearized Hamiltonians	182
9.4. Graphical interpretation of index theorems	186
9.4.1. Algebraic calculation of Z^\downarrow and Z^\uparrow	191
9.5. Conclusions	197
9.6. Acknowledgments	197
9.7. Bibliography	197

Chapter 10. Investigating Stability and Finding New Solutions in Conservative Fluid Flows Through Bifurcation Approaches 203

Paolo LUZZATTO-FEGIZ and Charles H.K. WILLIAMSON

10.1. Introduction	203
10.2. Counting positive-energy modes from IVI diagrams	204
10.3. An approximate prediction for the onset of resonance in 2D vortices	207
10.4. An example: three corotating vortices	209

10.4.1. Building a family of solutions from vorticity-preserving rearrangements	209
10.4.2. Computing signatures for one member of the family	209
10.4.3. The velocity-impulse diagram	212
10.4.4. Uncovering bifurcations by introducing imperfections	212
10.4.5. Counting positive-energy modes from turning points in impulse	213
10.4.6. Recovering the underlying bifurcation structure	214
10.4.7. An approximate prediction for resonance	215
10.5. Comparison with exact eigenvalues and discussion	216
10.6. Conclusions	218
10.7. Bibliography	219

Chapter 11. Evolution Equations for Finite Amplitude Waves in

Parallel Shear Flows	223
Sherwin A. MASLOWE	

11.1. Introduction	223
11.2. Wave packets	226
11.2.1. Conservative systems	226
11.2.2. Applications to hydrodynamic stability	228
11.2.3. The Ginzburg–Landau equation	231
11.3. Critical layer theory	232
11.3.1. Asymptotic theory of the Orr–Sommerfeld equation	233
11.3.2. Nonlinear critical layers	234
11.3.3. The wave packet critical layer	237
11.4. Nonlinear instabilities governed by integro-differential equations	241
11.4.1. The zonal wave packet critical layer	241
11.5. Concluding remarks	244
11.6. Bibliography	244

Chapter 12. Continuum Hamiltonian Hopf Bifurcation I 247

Philip J. MORRISON and George I. HAGSTROM

12.1. Introduction	247
12.2. Discrete Hamiltonian bifurcations	250
12.2.1. A class of $1 + 1$ Hamiltonian multifluid theories	250
12.2.2. Examples	254
12.2.3. Comparison and commentary	261
12.3. Continuum Hamiltonian bifurcations	263
12.3.1. A class of $2 + 1$ Hamiltonian mean field theories	263
12.3.2. Example of the CHH bifurcation	266
12.4. Summary and conclusions	278
12.5. Acknowledgments	279
12.6. Bibliography	279

Chapter 13. Continuum Hamiltonian Hopf Bifurcation II	283
George I. HAGSTROM and Philip J. MORRISON	
13.1. Introduction	284
13.2. Mathematical aspects of the continuum Hamiltonian Hopf bifurcation	285
13.2.1. Structural stability	285
13.2.2. Normal forms and signature	287
13.3. Application to Vlasov–Poisson	288
13.3.1. Structural stability in the space $C^n(\mathbb{R}) \cap L^1(\mathbb{R})$	292
13.3.2. Structural stability in $W^{1,1}$	294
13.3.3. Dynamical accessibility and structural stability	296
13.4. Canonical infinite-dimensional case	300
13.4.1. Negative energy oscillator coupled to a heat bath	301
13.5. Commentary: degeneracy and nonlinearity	303
13.6. Summary and conclusions	308
13.7. Acknowledgments	308
13.8. Bibliography	308
 Chapter 14. Energy Stability Analysis for a Hybrid Fluid-Kinetic Plasma Model	 311
Philip J. MORRISON, Emanuele TASSI and Cesare TRONCI	
14.1. Introduction	311
14.2. Stability and the energy-Casimir method	312
14.3. Planar Hamiltonian hybrid model	314
14.3.1. Planar hybrid model equations of motion	314
14.3.2. Hamiltonian structure	316
14.3.3. Casimir invariants	317
14.4. Energy-Casimir stability analysis	318
14.4.1. Equilibrium variational principle	319
14.4.2. Stability conditions	320
14.5. Conclusions	323
14.6. Acknowledgments	324
14.7. Appendix A: derivation of hybrid Hamiltonian structure	324
14.8. Appendix B: Casimir verification	326
14.9. Bibliography	327
 Chapter 15. Accurate Estimates for the Exponential Decay of Semigroups with Non-Self-Adjoint Generators	 331
Francis NIER	
15.1. Introduction	331
15.2. Relevant quantities for sectorial operators	334

15.3. Natural examples	336
15.3.1. An example related to linearized equations of fluid mechanics . . .	336
15.3.2. Kramers–Fokker–Planck operators	338
15.4. Artificial examples	343
15.4.1. Adiabatic evolution of quantum resonances in the one-dimensional case	343
15.4.2. Optimizing the sampling of equilibrium distributions	345
15.5. Conclusion	347
15.6. Bibliography	348

Chapter 16. Stability Optimization for Polynomials and Matrices 351

Michael L. OVERTON

16.1. Optimization of roots of polynomials	351
16.1.1. Root optimization over a polynomial family with a single affine constraint	352
16.1.2. The root radius	353
16.1.3. The root abscissa	355
16.1.4. Examples	357
16.1.5. Polynomial root optimization with several affine constraints	358
16.1.6. Variational analysis of the root radius and abscissa	360
16.1.7. Computing the root radius and abscissa	360
16.2. Optimization of eigenvalues of matrices	361
16.2.1. Static output feedback	362
16.2.2. Numerical methods for non-smooth optimization	363
16.2.3. Numerical results for some SOF problems	365
16.2.4. The Diaconis–Holmes–Neal Markov chain	369
16.2.5. Active derogatory eigenvalues	371
16.3. Concluding remarks	372
16.4. Acknowledgments	373
16.5. Bibliography	373

Chapter 17. Spectral Stability of Nonlinear Waves in KdV-Type Evolution Equations 377

Dmitry E. PELINOVSKY

17.1. Introduction	377
17.2. Historical remarks and examples	379
17.3. Proof of theorem 17.1	382
17.4. Generalization of theorem 17.1 for a periodic nonlinear wave	393
17.5. Conclusion	397
17.6. Bibliography	398

Chapter 18. Unfreezing Casimir Invariants: Singular Perturbations Giving Rise to Forbidden Instabilities	401
Zensho YOSHIDA and Philip J. MORRISON	
18.1. Introduction	401
18.2. Preliminaries: noncanonical Hamiltonian systems and Casimir invariants	403
18.3. Foliation by adiabatic invariants	405
18.4. Canonization atop Casimir leaves	407
18.4.1. Extension of the phase space and canonization	407
18.4.2. “Minimum” canonization invoking Casimir invariants	408
18.5. Application to tearing-mode theory	409
18.5.1. Helicity and Beltrami equilibria	409
18.5.2. Tearing-mode instability	414
18.6. Conclusion	417
18.7. Acknowledgments	417
18.8. Bibliography	418
List of Authors	421
Index	425

Preface

The BIRS Workshop on *Spectral Analysis, Stability and Bifurcations in Modern Nonlinear Physical Systems*¹ brought together a unique combination of experts in modern dynamical systems, mathematical physics, partial differential equations (PDEs), numerical analysis, operator theory and applications.

One of the immediate outcomes of the meeting is this post-conference volume of papers from the participants of the workshops making its materials available to a wider audience. This book presents unique viewpoints of the participants on the history, current state of the art and prospects of research in their fields contributing to the progress of stability theory. In this book, we have compiled a collection of essays – mathematical, physical and mechanical. The contributions show connections between different approaches, applications and ideas. We believe that such a book could set the benchmarks and goals for the next generation of researchers and be a true event in modern stability theory. The other outcomes will be seen over a long period of time, when the ideas formulated and discussed during the workshop, as well as new collaborations made, will lead to new scientific publications and new research discoveries.

This book covers the problems of spectral analysis, stability and bifurcations arising from the nonlinear PDEs of modern physics. Bifurcations and stability of solitary waves, stability analysis in hydro- and magnetohydrodynamics and dissipation-induced instabilities will be treated with the use of the theory of Krein and Pontryagin space, index theory, the theory of multiparameter eigenvalue problems and modern asymptotic and perturbative approaches. All chapters contain mechanical and physical examples and combine both tutorial and advanced sections,

¹ Took place at the Banff International Research Station for Mathematical Innovation and Discovery, Banff, Canada on 4–9 November 2012. For more information see <http://www.birs.ca/events/2012/5-day-workshops/12w5073>.

making them attractive both to professionals working in the field and non-specialists interested in knowing more about modern methods and trends in stability theory.

Chapter 1, written by Davide Bigoni and his colleagues, opens the book and presents the reader with sophisticated experiments with simple mechanical structures demonstrating buckling under tensile dead loading (without elements subject to compression at all) and flutter or oscillatory instability of a two-link pendulum that is caused by Coulomb friction. This new look at the classical mechanics is directly motivated by the successes of modern materials science.

The semi-classical n -dimensional quantum tunneling effect, through a hyperbolic fixed point, is treated by Jean-François Bony *et al.* in Chapter 2. The transfer operator which solves this microlocal Cauchy problem appears to be a Fourier integral operator which gives outgoing waves in terms of incoming waves. As an application, the longtime behavior of the Schrödinger group at barrier top is described in term of resonances with explicit generalized spectral projections. Another application is to obtain resonances free regions for homoclinic trapped sets.

A semi-classical limit of a quantum problem on angular momenta interacting in a magnetic field has led Richard Cushman and his colleagues to a curious one-parameter family of Hamiltonian systems in Chapter 3. Their system exhibits an S^1 -equivariant sign exchange bifurcation in its linearization about an equilibrium point. The stability of this bifurcation under small S^1 -invariant perturbations by linear Hamiltonian vector fields is shown in an instructive manner involving the method of versal deformations.

In Chapter 4, Olivier Doaré discusses the counter-intuitive destabilizing effect of damping in the problems of fluid–structure interaction. A model problem considered is a fluid–conveying pipe where the viscous damping is shown to destabilize the negative energy waves. The fluid-conveying pipe is a model problem for many fluid-elastic systems where a compliant structure interacts with a flow, such as flags, plates, shells, walls or wings. The model is of particular interest in the modern energy-harvesting applications.

Sergey Dobrokhotov and Anatoly Anikin discuss in Chapter 5 the splitting of the lowest eigenvalues of the multidimensional Schrödinger operator with the double-well potential. As a rule, the splitting formula is based on the instanton, which is a singular trajectory of the Newtonian system with inverted potential. However, a physically relevant form of the formula should involve, as the authors demonstrate, not the instanton but an appropriate unstable periodic trajectory (libration).

Periodic potentials and solitons are the subject of Chapter 6, written by Nir Dror and Boris Malomed. To stabilize the solitons in a two-dimensional Bose-Einstein condensate, a linear periodic potential is induced by means of the optical lattices, which are the interference patterns created by laser beams shone through the

condensate. Such periodic potentials give rise to bandgaps in the corresponding linear spectrum, which, in combination with the self-focusing or self-defocusing nonlinearity, support various types of localized mode. The authors demonstrate that bound complexes built of the dipole solitons, in the form of bi-dipoles and four-dipole non-topological states, vortices and quadrupoles, are all stable if the underlying dipole is stable.

A steady Euler flow of an inviscid incompressible fluid is characterized as an extremum of the total kinetic energy with respect to perturbations constrained to an isovortical sheet. Yasuhide Fukumoto *et al.* analyze in Chapter 7 the criticality in the Hamiltonian to calculate the energy of three-dimensional waves on a steady vortical flow and to calculate the mean flow induced by nonlinear interaction of waves with themselves. The energy of waves on a rotating flow is expressible in terms of a derivative of the dispersion relation with respect to the frequency.

Pure imaginary eigenvalues in 1:1 semi-simple resonance (diabolical points in the physics language) typically occur in rotationally symmetrical non-dissipative models of physics and engineering. Its unfolding caused by symmetry-breaking and non-conservative perturbation is a reason for many instabilities such as the rotating polygon instability of swirling free surface flow. In Chapter 8, Igor Hoveijn and Oleg Kirillov map all possible singularities on the boundary of the stability domain of perturbed four-dimensional systems in 1:1 resonance and apply the result to the study of the enhancement of the modulation instability with dissipation.

Since the time of the celebrated Kelvin–Tait–Chetaev theorem, counts of unstable point spectra and other related counts that are referred to as index theorems have appeared across various distinct and unrelated fields due to their simple structure and importance for stability applications. Richard Kollár and Radomír Bosák give in Chapter 9 a unique and comprehensive survey of the index theorems motivated by very different physical, algebraic and control theory applications and also present a graphical Krein signature theory. The latter makes the proofs of index theorems for linearized Hamiltonians extremely elegant in the finite dimensional setting: a general result implying Vakhitov–Kolokolov criterion (or Grillakis–Shatah–Strauss criterion) as a corollary generalized to problems with arbitrary kernels, and a count of real eigenvalues for linearized Hamiltonian systems in canonical form.

Chapter 10 provides an example of counting unstable eigenvalues in the problems of vortex dynamics presented by Paolo Luzzatto-Fegiz and Charles H.K. Williamson. They demonstrate that the turning points in impulse of the vortex array correspond to a change in the number of unstable modes. Furthermore, whether the isovortical rearrangements involve the introduction or removal of an unstable mode can be inferred from the shape of a fold in the phase velocity–impulse plot.

In Chapter 11, the fluid dynamical theme is continued by Sherwin Maslowe who provides a general and comprehensive survey of the finite amplitude theory and discusses in detail the critical layer analyses that indicate, in particular, important resolution requirements for computational schemes.

A main motivation for studying Hamiltonian systems is their universality. In Chapter 12, Philip Morrison and George Hagstrom show how infinite-dimensional noncanonical Hamiltonian systems enlarge this universality class. Any specific system within the classes of systems considered may possess steady-state bifurcations, positive and negative energy modes and Krein's theorem for the Hamiltonian Hopf bifurcations. An analogous situation transpires for the continuous steady-state and Hamiltonian Hopf bifurcations. However, continuous spectra are difficult to deal with mathematically and functional analysis is essential. For example, we can interpret the continuous Hamiltonian Hopf bifurcation as the Hamiltonian Hopf bifurcation with the second mode coming from the continuous spectrum. Chapter 12 sets the stage for the explicit treatment of bifurcations with the continuous spectrum that is considered in Chapter 13.

A hybrid fluid-kinetic model of plasma physics considered by Philip Morrison and his coauthors in Chapter 14 combines a magnetohydrodynamics (MHD) part for a description of bulk fluid components and a Vlasov kinetic theory part that describes an energetic plasma component. In the considered model, a Hamiltonian structure is found that allows the authors to implement the energy-Casimir method for an explicit derivation of sufficient stability conditions.

Semigroups (or dynamical systems) of contractions in Hilbert space with non-self-adjoint generators considered by Francis Nier in Chapter 15 are motivated by the linearization of incompressible 2D-Navier-Stokes equation in the vortex formulation around Oseen vortices and by the Feller semigroup associated with the Langevin dynamics, which solves the Kramers-Fokker-Planck equation. The accurate estimates for the exponential decay of such semigroups with parameter-dependent non-self-adjoint generators obtained by the author substantially involve the theory of pseudo-spectrum.

The theory of pseudo-spectrum reappears in Chapter 16 where Michael Overton gives a broad survey of recent achievements in stability optimization for polynomials and matrices. The optimization problems discussed in this chapter typically lead to optimizers that are polynomials with multiple roots or matrices with non-derogatory multiple eigenvalues. The higher their multiplicity, the more these multiple roots or eigenvalues are sensitive to small perturbations; furthermore, computing these minimizers numerically is difficult. Instead of optimizing eigenvalues it is proposed to consider optimization of the pseudo-spectral radius and pseudo-spectral abscissa, which is computationally less difficult than for the spectral radius and spectral abscissa.

In Chapter 17, Dmitry Pelinovsky returns to the index theory and proves the index theorem in a rather general setting motivated by the problems of stability of nonlinear waves in KdV-type evolution equations. The directions leading to further extensions of this result are pointed out.

In the final Chapter 18, Zensho Yoshida and Philip Morrison describe several facets of noncanonical Hamiltonian systems, namely, the Poisson operator (field tensor) of a noncanonical Hamiltonian system has a non-trivial kernel (and thus, a cokernel) that foliates the phase space (Poisson manifold), imposing topological constraints on the dynamics. When we can “integrate” the kernel of the Poisson operator to construct Casimir elements, the Casimir leaves foliate the Poisson manifold and, then, the effective energy is the energy-Casimir functional. The theory is applied to the tearing-mode instability, where a tearing mode is regarded as an equilibrium point on a helical-flux Casimir leaf. As long as the helical-flux is constrained, the tearing mode cannot grow. However, it is shown that a singular perturbation that allows the system to change the helical flux can cause a tearing mode to grow if it has an excess energy with respect to a fiducial energy of the Beltrami equilibrium at the bifurcation point.

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