

Conformal Mapping Method for Free Surface Waves

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General Features

PROS

- Fully nonlinear (i.e., solves the Euler eqs.)
- Fast and accurate, particularly when combined with spectral methods
- Machine-precision conservation of flow invariants (energy, momentum, mass)
- Easy implementation
- Overturning waves (?)

CONS

- 2D only, periodic only (but periodic does not always mean periodic...)
- It can be hard to introduce additional physical effects (forcing, damping, dissipation)

RECENT DEVELOPMENTS

- Waves over rotational and irrotational currents
- Arbitrary bathymetry... in progress

History

The general idea about conformal mapping as an approach to water waves dates back to

- Byatt-Smith 1970
- Schwartz 1974 [1]
- Cokelet 1977 [2]
- ...

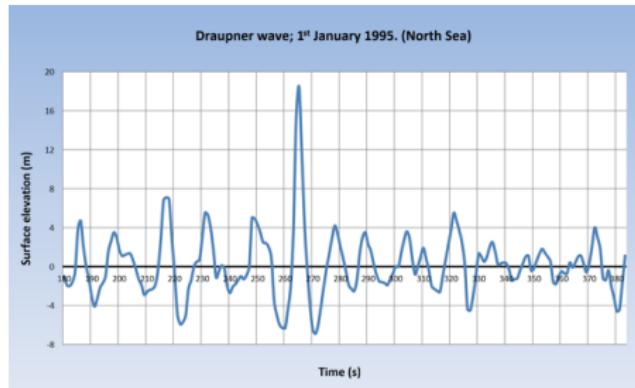
The modern formulation of the method stems from the seminal work by

- Dyachenko *et al.* 1996 [3]

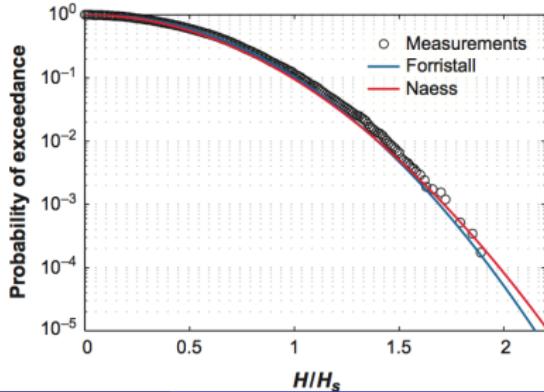
Then used, consolidated and extended by many others

- Choi & Camassa 1999 [4]
- Li, Hyman & Choi 2004 [5]
- Choi 2009 [6]
- Milewski, Vanden-Broeck & Wang 2010 [7]

Rogue waves: an example of what WE use it for



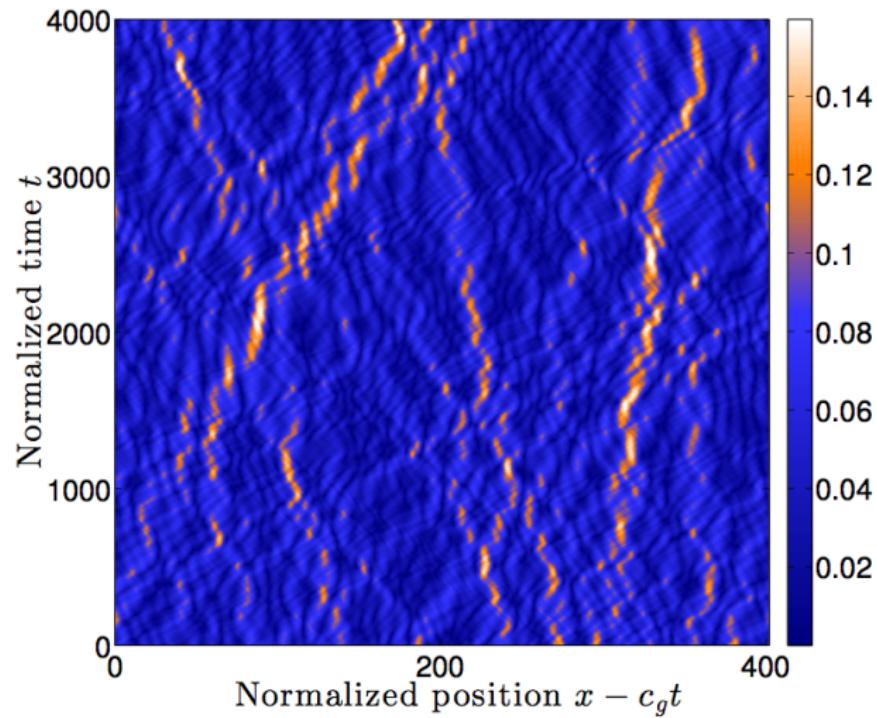
Hurricane Ivan at Marlin 03:00–20:00
September 15, 2004



The high efficiency and accuracy of this method make it suitable for computing waves statistics over large ensembles.

If you want to know more about RWs, take a look at Dysthe *et al* 2008 [8].

Another example: large-scale wave dynamics



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(From Viotti, Dutykh, Dudley & Dias 2013, submitted)

LET'S START WITH THE METHOD NOW...

Mathematical formulation

Kinematic and dynamic boundary condition on the free surface:

$$\left. \begin{array}{l} \zeta_t = -\phi_x \zeta_x + \phi_y, \\ \phi_t = -\frac{1}{2} (\phi_x^2 + \phi_y^2) - g\zeta + \gamma \frac{\zeta_{xx}}{(1+y_x^2)^{3/2}}, \end{array} \right\} \quad \text{at } y = \zeta(x, t)$$

Irrational incompressible flow in the fluid volume:

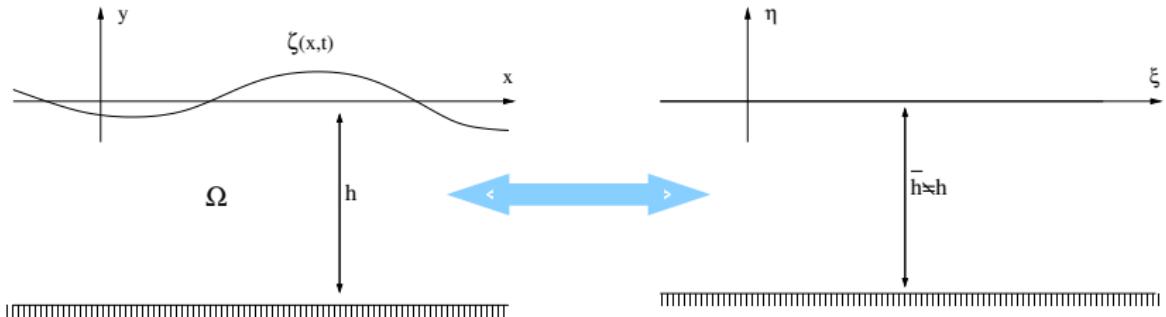
$$\nabla^2 \phi = 0, \quad \text{inside } \Omega$$

Bottom boundary condition:

$$\lim_{y \rightarrow -\infty} |\nabla \phi| = 0 \quad \text{Deep Water}$$

$$\psi = C \text{ at } y = -h(x) \quad \text{Finite Bottom}$$

Conformal mapping



$$x = x(\xi, \eta, t), \quad y = y(\xi, \eta, t)$$

Conformal mapping:

$$x + iy = X(\xi + i\eta) + iY(\xi + i\eta) = Z(\xi + i\eta), \quad Z \text{ is an analytic function.}$$

Complex potential: ϕ and ψ form a conjugate pair in the (x, y) space (harmonic functions + CR), so they do in the conformal space

$$\phi + i\psi = \Phi(Z(\xi + i\eta))$$

Determine $Z(\xi, \eta, t) = X + iY$

The harmonic-conjugate pair (X, Y) needs to satisfy

$$X_{\xi\xi} + X_{\eta\eta} = 0, \quad Y_{\xi\xi} + Y_{\eta\eta} = 0$$

plus Cauchy–Riemann relations

$$X_\xi = Y_\eta, \quad X_\eta = -Y_\xi.$$

The vertical displacement of the free surface and the bathymetry provide
known boundary conditions for Y

$$Y(\xi, 0, t) = y(\xi, t), \quad Y(\xi, -\bar{h}, t) = h(\xi, t),$$

whereas the boundary conditions

$$X(\xi, 0, t) = x(\xi, t), \quad X(\xi, -\bar{h}, t) = \chi(\xi, t),$$

are **unknown for X .**

Determine $Z(\xi, \eta, t) = X + iY$

Y is determined by solving the Laplace equation inside a uniform strip with Dirichlet data on both sides \Rightarrow easily done by Fourier Transform:

$$Y(\xi, 0, t) = y(\xi, t) = \sum_{n=0}^{+\infty} \hat{Y}_n e^{ink_0 \xi},$$

$$Y(\xi, -\bar{h}, t) = -h,$$

It is easy to verify that the most general harmonic function satisfying the above conditions has the form

$$Y(\xi, \eta, t) = -\eta \frac{h}{\bar{h}} + \hat{Y}_0 \left(1 + \frac{\eta}{\bar{h}} \right) + \sum_{n=1}^{+\infty} \hat{Y}_n \frac{\sinh nk_0(\eta + \bar{h})}{\sinh nk_0 \bar{h}} e^{ink_0 \xi}.$$

Determine $Z(\xi, \eta, t) = X + iY$

X is determined by enforcing $C - R$ relations:

$$X(\xi, \eta, t) = \frac{\hat{Y}_0 - h}{\bar{h}} \xi + x_0(t) + \sum_{n=1}^{+\infty} \hat{Y}_n n k_0 \frac{\cosh n k_0 (\eta + \bar{h})}{\sinh n k_0 \bar{h}} e^{i n k_0 \xi}$$

\bar{h} determines the period in physical space. By choosing $\bar{h} = \hat{Y}_0 - h$ the period $2\pi/k_0$ is the same in both spaces.

On the free surface we can write in compact notation:

- DEEP WATER: $x(\xi, t) = \xi - \mathcal{H}[y(\xi, t)]$,

$$\mathcal{H}[y(\xi, t)] \equiv \int_{-\infty}^{\infty} \frac{y(\xi', t)}{\xi - \xi'} d\xi'.$$

- FINITE DEPTH: $x(\xi, t) = \xi - \mathcal{T}_c[y(\xi, t)] + x_0(t)$,

$$\mathcal{T}_c[y(\xi, t)] \equiv \int_{-\infty}^{\infty} y(\xi', t) \coth[\pi(\xi - \xi')/2\bar{h}] d\xi'.$$

Determine $\Phi + i\Psi$

The harmonic-conjugate pair (Φ, Ψ) is subject to the different set of known boundary conditions

$$\Phi_{\xi\xi} + \Phi_{\eta\eta} = 0, \quad \Psi_{\xi\xi} + \Psi_{\eta\eta} = 0$$

$$\Phi(\xi, 0, t) = \phi(\xi, t), \quad \Psi(\xi, -\bar{h}, t) = Q(t),$$

The same procedure now yields

$$\phi_\xi = -\mathcal{T}_s[\psi_\xi] + \mathcal{U}, \quad \psi_\xi = -\mathcal{T}_s[\phi_\xi - \mathcal{U}],$$

where $\mathcal{U} \equiv m(\psi)/\bar{h}$.

Inversion of the mapping: physical space \rightarrow conformal space

Typically one needs to assign initial conditions in physical space. Then it is necessary to invert the conformal mapping by numerical iterations.

Want to find:

$$y(\xi) \text{ such that } y(x(\xi; y(\xi))) = \zeta_0(x)$$

Fixed-point iterations

$$\begin{aligned}y^0 &= \zeta_0(\xi), \\y^{n+1} &= \zeta_0(x(\xi; y^n))\end{aligned}$$

Linear (i.e., slow) convergence: $err^{n+1} = C err^n$.
(But it typically needs to be done only once.)

Evolution equations in conformal variables

An (almost) straightforward application of chain-rule differentiation leads to the transformed Euler system (for details see, e.g., Choi & Camassa 1999 [4]):

$$\begin{aligned}y_t &= -x_\xi \left(\frac{\psi_\xi}{J} \right) + y_\xi \mathcal{T}_c \left[\frac{\psi_\xi}{J} \right] + y_\xi q(t), \\ \phi_t &= -\frac{1}{2} \frac{\phi_\xi^2 - \psi_\xi^2}{J} + \phi_\xi \mathcal{T}_c \left[\frac{\psi_\xi}{J} \right] - gy + \frac{x_\xi y_{\xi\xi} - y_\xi y_{\xi\xi}}{J^{3/2}} + C(t), \\ x_\xi &= 1 - \mathcal{T}_c[y_\xi], \\ \psi_\xi &= -\mathcal{T}_s[\phi_\xi - \mathcal{U}].\end{aligned}\quad (J \equiv x_\xi^2 + y_\xi^2)$$

Discrete Fourier Transform:

$$\eta(x, t) = \sum_{n=-N}^N \hat{\eta}_n(t) e^{ink_0 x}, \quad \phi(x, \eta(x), t) = \sum_{n=-N}^N \hat{\phi}_n(t) e^{ink_0 x}$$

Nonlinear terms computed pseudospectrally (cost $N \log N$ each)

Warning: strong nonlinearities \Rightarrow strong dealiasing

SOME EXAMPLES

Random sea simulations (Viotti *et al.* 2013)

Discrete Fourier expansion:

$$\eta(x, t) = \sum_{n=-N}^N \hat{\eta}_n(t) e^{ink_0 x}, \quad \phi(x, \eta(x), t) = \sum_{n=-N}^N \hat{\phi}_n(t) e^{ink_0 x}$$

Initial condition:

$$\hat{\eta}_n = [2P_0(nk_0)]^{1/2} e^{ink_0 \varphi_n}, \quad \hat{\phi}_n = i c(nk_0) \hat{\eta}_n, \quad n = 0, 1, \dots N$$

where

$$\begin{cases} \varphi_n = \text{r.v. in } [0, 2\pi], & c(k) = \sqrt{g/k} \\ P_0(k) = \frac{P_0}{\sqrt{2\pi}\sigma_0} \exp \left[-\frac{1}{2} \left(\frac{k-k_0}{\sigma_0} \right)^2 \right] \end{cases}$$

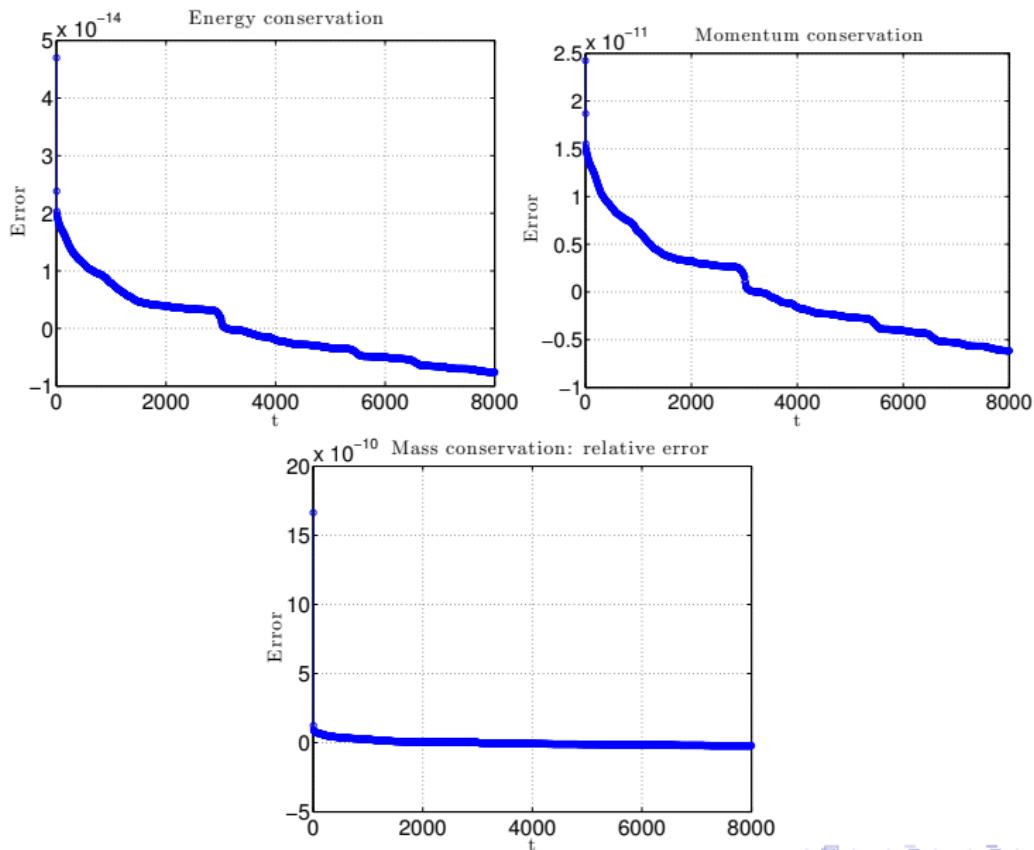
Benjamin-Feir Index (Janssen 2003)

$$\text{BFI}_0 = \sqrt{2}s \frac{k_0}{\sigma_0}, \quad s = k_0 P_0^{1/2} = k_0 \langle \eta^2 \rangle^{1/2}$$

2D random sea - 1

$N = 65536$, $L = 256\pi$, steepness = 0.04

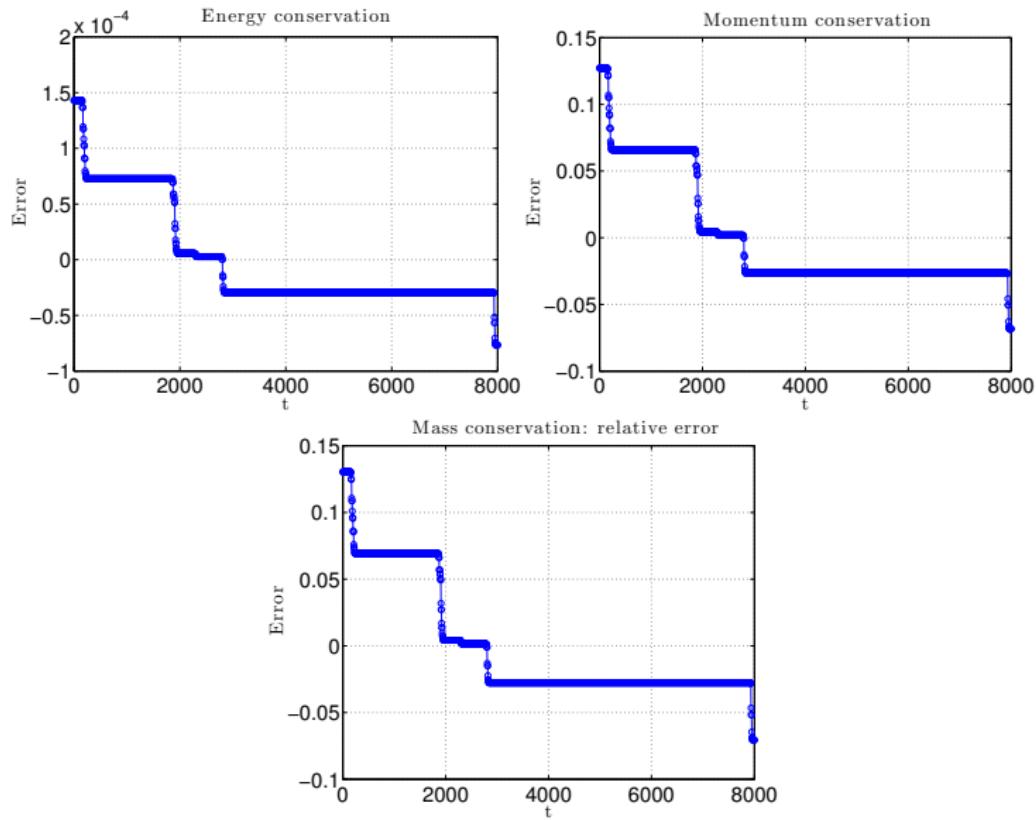
Checking conservation laws



2D random sea - 2

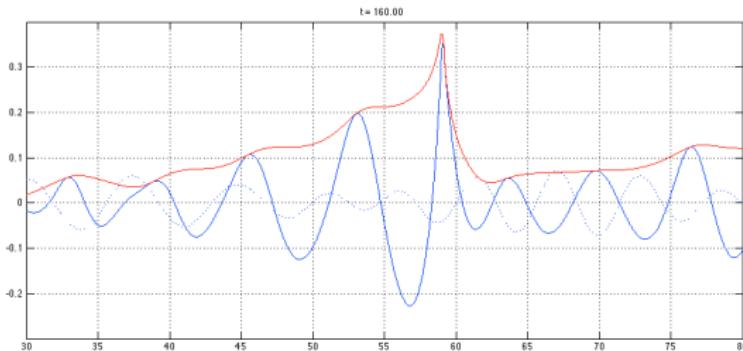
$N = 65536$, $L = 256\pi$, steepness = 0.04

Checking conservation laws

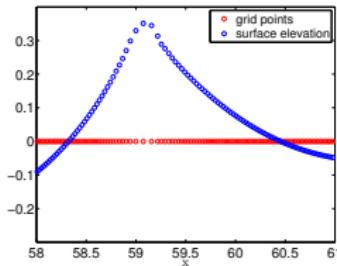


Extreme waves

Resolution is not uniform in physical space, this is particularly notable for very steep waves.



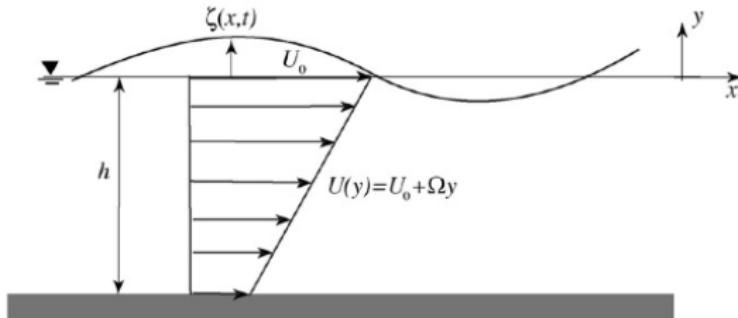
Loss of numerical resolution is more critical around wave crests.



Extended formulations

- Waves over homogeneous shear flow
- Arbitrary bathymetry... work in progress

Waves over a uniform shear current (Choi 2009) [6]



(From Choi 2009)
Governing eqs.

$$\hat{\phi}_{xx} + \hat{\phi}_{yy} = 0 \quad \text{for } -h \leq y \leq \zeta,$$

$$\xi_t + (U_0 + \Omega \zeta + \hat{\phi}_x) \xi_x = \hat{\phi}_y \quad \text{at } y = \zeta(x, t),$$

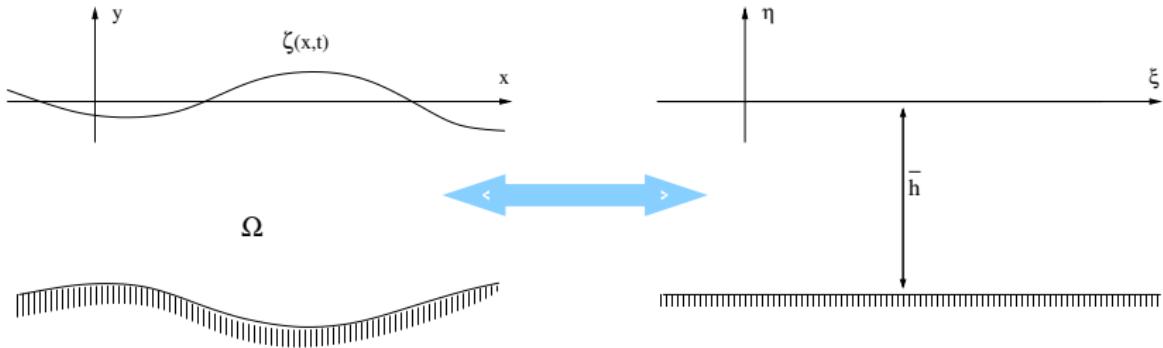
$$\hat{\phi}_t + g\zeta + \frac{1}{2} (\hat{\phi}_x^2 + \hat{\phi}_y^2) + (U_0 + \Omega \zeta) \hat{\phi}_x - \Omega \hat{\psi} = \frac{\sigma}{\rho} \frac{\zeta_{xx}}{(1 + \zeta_x^2)^{3/2}} \quad \text{at } y = \zeta(x, t),$$

$$\hat{\phi}_y = 0 \quad \text{at } y = -h,$$

Mapped governing eqs.

$$\phi_t = -gy - \frac{1}{2J}(\phi_\xi^2 - \psi_\xi^2) + \phi_\xi T \left[\frac{\Psi_\xi}{J} \right] - \frac{1}{J}(U_0 + \Omega y)x_\xi \phi_\xi + \Omega \psi + \frac{\sigma}{\rho} \frac{x_\xi y_{\xi\xi} - y_\xi x_{\xi\xi}}{(x_\xi^2 + y_\xi^2)^{3/2}}.$$

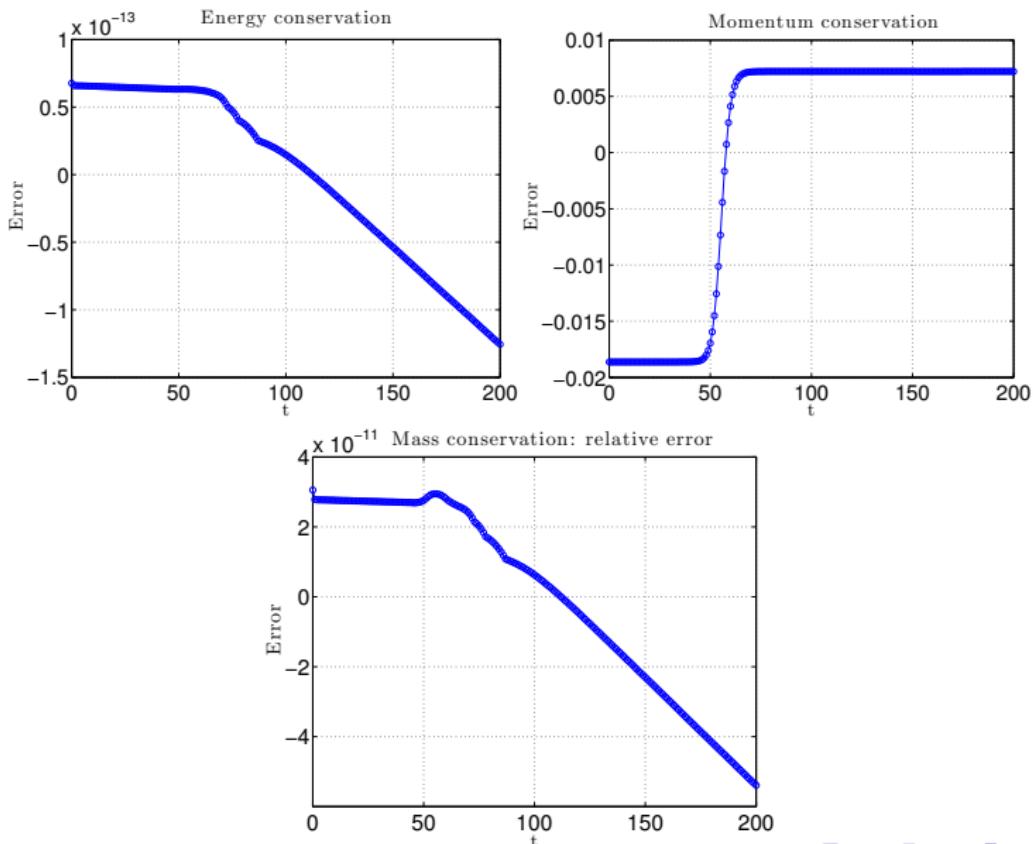
Arbitrary bathymetry... in progress!



Soliton over submerged step

$N = 16384, \quad L = 128\pi, \quad Fr = 1.15$

Checking conservation laws



THANK YOU!



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K. Dysthe, H. E. Krogstad, and P. Müller.

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