

# Quelques problèmes de petits diviseurs en mécanique des fluides

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## Typical small divisor problem

See the paper by E.Ghys "Resonances et Petits Diviseurs" Héritage de Kolmogorov en Maths, 2007

Reduced model of perturbation theory (celestial mechanics)

$g : (x, y) \in \mathbb{R}/\mathbb{Z} \times \mathbb{R}$  (cylinder)  $\rightarrow (x + \alpha, y + u(x))$ ,  $\alpha$  irrational

$u$  is  $C^\infty$ , periodic of period 1, with 0 average.

Q: as  $n \rightarrow \infty$ , is the sequence  $u(x) + u(x + \alpha) + \dots + u(x + n\alpha)$  bounded ?

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### Lemma

$u(x_0) + u(x_0 + \alpha) + \dots + u(x_0 + n\alpha)$  is bounded as  $n \rightarrow \infty$  iff there exists  $v$  continuous, periodic of period 1, such that  $u(x) = v(x + \alpha) - v(x)$ , for all  $x \in \mathbb{R}$

**Geometry:** For  $u = 0$  the circles  $y = \text{const}$  are invariant orbits of  $g$   
for  $u \neq 0$  the circles  $y - v(x) = \text{const}$  are invariant orbits of  $g$

## Typical small divisor problem - continued

Solve with respect to  $v$  periodic (period 1)

$$u(x) = v(x + \alpha) - v(x), \text{ for all } x \in \mathbb{R}, u \text{ known}, \alpha \text{ irrational}$$

Fourier analysis gives a **small divisor problem**

$$(e^{2i\pi n\alpha} - 1)v_n = u_n, n \in \mathbb{Z}$$

Dirichlet: for any  $\alpha$  irrational there are infinitely many  $p/q$  such that  $|\alpha - p/q| < 1/q^2, q > 0$ .

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Diophantine number:  $\alpha \notin \mathbb{Q}$  such that there exists  $c > 0$  and  $r \geq 2$  such that  $|\alpha - p/q| > c/q^r$  for any  $p/q, q > 0$ .

For  $\alpha$  diophantine,  $|e^{2i\pi n\alpha} - 1| > 4c/|n|^{r-1}, |v_n| \leq \frac{|n|^{r-1}}{4c} |u_n|$

**Loss of regularity:**

if  $u \in H^s$ , then  $v \in H^{s-r+1}$  (linear continuous mapping)

# Lyapunov-Schmidt method

$Lu + R(u, \mu) = 0$  in  $\mathcal{X}$ ,  $u \in \mathcal{Z} \subset_{dense} \mathcal{X}$  Hilbert spaces

$R : \mathcal{Z} \times \mathbb{R} \rightarrow \mathcal{X}$ ,  $C^k$ ,  $R(0, 0) = 0$ ,  $D_u R(0, 0) = 0$

$L : \mathcal{Z} \rightarrow \mathcal{X}$  linear operator,

0 isolated in the spectrum of  $L$ ,  $\ker(L) = E_0 \subset \mathcal{Z}$ ,  $\dim E_0 < \infty$

pseudo-inverse  $\tilde{L}^{-1} : \text{range}(L) = \{\ker L^*\}^\perp \rightarrow \{\ker L\}^\perp \subset \mathcal{Z}$

$u = u_0 + v$ ,  $u_0 \in E_0$ ,  $v \in \{\ker L\}^\perp$

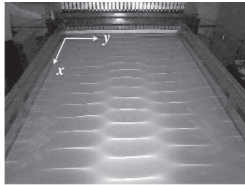
$v + \tilde{L}^{-1}QR(u_0 + v, \mu) = 0$  in  $\{\ker L\}^\perp$ ,  $Q: \perp$  proj on  $\text{range}(L)$

implicit function theorem gives  $v = \mathcal{V}(u_0, \mu) = O(|\mu| + |u_0|^2)$

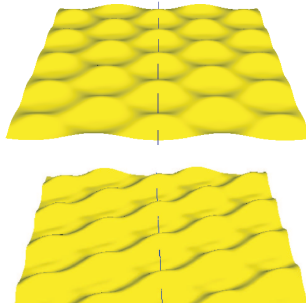
**Bifurcation equation** in  $\{\ker L^*\}$ :  $(\mathbb{I} - Q)R(u_0 + \mathcal{V}(u_0, \mu)) = 0$

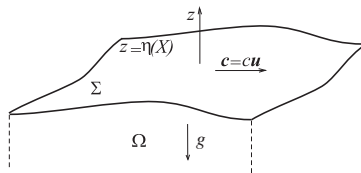
**Method fails if  $\tilde{L}^{-1}$  unbounded** (0 not isolated in spectrum of  $L$ )

# 3D-travelling periodic gravity waves



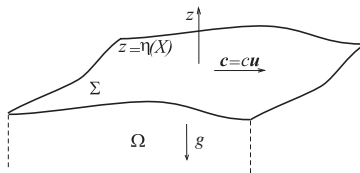
D.Henderson et al JFM 532, 2005





**potential flow** velocity  $\mathbf{U} = (\mathbf{u} + \nabla_X \varphi, \frac{\partial \varphi}{\partial z})$  (moving frame)

$$\Delta \varphi = 0 \quad z < \eta(X), \quad \nabla \varphi \rightarrow 0 \quad \text{as } z \rightarrow -\infty$$



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**Boundary conditions on  $z = \eta(X)$**

$$\nabla \eta \cdot (\mathbf{u} + \nabla_X \varphi) - \frac{\partial \varphi}{\partial z} = 0 \quad (\mathbf{U} \text{ orthogonal to the normal of } \Sigma)$$

$$\mathbf{u} \cdot \nabla_X \varphi + \frac{(\nabla \varphi)^2}{2} + \mu \eta = 0 \quad \text{Bernoulli first integral of Euler equations}$$

$$\mu = gL/c^2$$

**Basic solution:** (flat free surface)  $\varphi = 0, \quad \eta = 0.$

## Linearized problem for horizontally periodic waves

$$\Delta\varphi = 0 \quad z < 0, \quad \nabla\varphi \rightarrow 0 \quad \text{as } z \rightarrow -\infty$$

$$\nabla\eta \cdot \mathbf{u} - \frac{\partial\varphi}{\partial z} = 0, \quad z = 0,$$

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periodic lattice of wave vectors

$$\Gamma = \{K = n_1 K_1 + n_2 K_2; (n_1, n_2) \in \mathbb{Z}^2\}$$

$$\eta(X) = \sum_{K \in \Gamma} \eta_K e^{iK \cdot X}, \quad \varphi = \sum_{K \in \Gamma} \varphi_K(z) e^{iK \cdot X}, \quad X = (x_1, x_2) \in \mathbb{R}^2$$

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*Dispersion relation*

$$\mu|K| - (K \cdot \mathbf{u})^2 = 0.$$

$$\mathbf{u} = \mathbf{u}_0 = (1, 0), \quad K_1 = (1, \tau_1), \quad K_2 = \lambda(1, -\tau_2)$$

$$\mu_c = |K_1|^{-1} = \lambda^2 |K_2|^{-1}$$

## Small divisor problem

unknown function  $U = (\psi, \eta)$ ,  $\psi(X) = \varphi(X, \eta(X))$ ,  

$$\mathcal{L}_0 U + (\mu - \mu_c) \mathcal{L}_1 U + \mathcal{L}_2(U, \mathbf{u} - \mathbf{u}_0) + \mathcal{N}(U) = 0$$

Invariance under horizontal translations  $X \mapsto X + \mathbf{h}$ ,

Invariance under symmetry  $X \mapsto -X$

$$\mathcal{L}_0 U = \begin{pmatrix} (-\Delta)^{1/2} & -\partial_{x_1} \\ \partial_{x_1} & \mu_c \end{pmatrix} U, \quad \ker \mathcal{L}_0 \text{ is 4-dimensional}$$

$\mathcal{N}(U)$  : first order components

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$\mathcal{N}(U)$  : first order components

$\mathcal{L}_0$  has an unbounded inverse on  $\{\ker \mathcal{L}_0\}^\perp$ : for Fourier modes, the following factor occurring at the denominator

$$\mu_c |K| - (K \cdot u_0)^2, \quad K = n_1 K_1 + n_2 K_2 \in \Gamma \setminus \{\pm K_1, \pm K_2\}$$

may be very small for large  $|K|$  (no pb with surface tension).

## Asymptotic expansion of 3-dim waves

**formal Lyapunov-Schmidt method** leads to

$$U = (\psi, \eta) = \sum_{p+q \geq 1} \varepsilon_1^p \varepsilon_2^q U_{pq}, \quad \psi \text{ odd, } \eta \text{ even in } X$$

$$U_{10} = \left(-\sin K_1 \cdot X, \frac{1}{\mu_c} \cos K_1 \cdot X\right), \quad U_{01} = \left(-\sin K_2 \cdot X, \frac{\lambda}{\mu_c} \cos K_2 \cdot X\right)$$

$$\mu - \mu_c = \alpha_1 \varepsilon_1^2 + \alpha_2 \varepsilon_2^2 + O(\varepsilon_1^2 + \varepsilon_2^2)^2$$

$$\mathbf{u} - \mathbf{u}_0 = (\omega_1, \omega_2), \quad \omega_1 = -\frac{\omega_2^2}{2} + \dots, \quad \omega_2 = \beta_1 \varepsilon_1^2 + \beta_2 \varepsilon_2^2 + O(\varepsilon_1^2 + \varepsilon_2^2)^2$$

$\alpha_j, \beta_j$  known analytic functions of  $\tau_1$  and  $\tau_2$

$U_{pq}, p+q > 1$  needs to invert  $\mathcal{L}_0$  on  $\{\ker \mathcal{L}_0\}^\perp$ , for **finite Fourier series**. For large  $p+q$ ,  $U_{pq}$  **may be very large**.

$\{\mathcal{T}_\mathbf{v} U = U(\cdot + \mathbf{v}); \mathbf{v} \in \mathbb{R}^2 / \Gamma\}$  torus family of solutions

# Mathematical results on 3-dim travelling waves

## First formal studies

R.Fuchs. U.S.Natl. Bur. Stand. Circ. 521 (1952), 187-200.

L.Sretenskii. Dokl. Akad. Nauk SSSR (N.S.) 89 (1953), 25-28.

## Existence results (always with surface tension)

J.Reeder, M. Shinbrot. Nonlinear Anal., T.M.A., 5 (1981), 3, 303-323.

W.Craig, D.Nicholls. SIAM J. Math Anal. 32 (2000) 323-359.

M.Groves, A.Mielke. Proc. Roy. Soc. Edin. A 131 (2001), 83-136.

M.Groves, M.Haragus. J.Nonlinear Sci. (2003) 13, 397-447.

## Existence result without surface tension

G.I., P.Plotnikov. Memoirs of A.M.S. vol. 200, No 940, 2009 (128p.)  
(diamond waves)

G.I., P.Plotnikov. Arch. Rat. Mech. Anal. 200, 3, 789-880, 2011  
(asymmetrical waves)

# Nash-Moser

Adapt the Nash-Moser theorem. Need to **invert the differential** at all iterated points of the Newton's method

$$-\mathcal{J}^* \left( \frac{1}{a} \mathcal{J}(\phi) \right) + \mathcal{G}_\eta(\phi) = h \in H_{odd}^s(\mathbb{R}^2/\Gamma)$$

$$\mathcal{J} = V \cdot \nabla(\cdot) \quad (V \text{ depends on } (\psi, \eta))$$

$\mathcal{G}_\eta$  : (first order) Dirichlet-Neumann linear operator

For  $(\psi, \eta) = 0$ , and  $\mu = \mu_c$

$$\{\mu_c^{-1}(\partial_x)^2 + (-\Delta)^{1/2}\}\phi = h$$

$$\text{Fourier symbol: } -\mu_c^{-1}(K \cdot u_0)^2 + |K|$$

## Idea of Strategy

Find a **diffeomorphism of the torus** such that main orders of the diff equ. for  $\phi$  have **constant coefficients**, leading to

$$\mathfrak{L} = \nu \mathcal{D}^2 + (-\Delta)^{1/2}, \quad \mathcal{D} =: \partial_{y_1} + \rho \partial_{y_2}$$

where this operator (diagonal on the Fourier basis) would have a **controlled inverse**.

The new linear operator to invert would look like

$$\mathfrak{L} + \text{perturbation of lower order}$$

It would then be possible to invert

$$(\mathfrak{L} + \text{perturbation})^{-1} = (\mathbb{I} + \mathfrak{L}^{-1} \text{perturbation})^{-1} \mathfrak{L}^{-1}$$

Unfortunately  $(\mathfrak{L}^{-1} \text{perturbation})$  is **unbounded**

Two problems: i) **find the good diffeomorphism**;

ii) **reduce the new operator to the sum of a diagonal operator with a controllable inverse, plus a nicely smoothing operator.**

# Strategy

1. The **diffeomorphism of the torus**  $Y \in (\mathbb{R}/2\pi\mathbb{Z})^2 \mapsto X(Y)$  allowing to change into **constant coefficients** the main orders of the diff. equ. for  $\phi$ , satisfies a new equation where **two new constants**  $\rho, \nu$  occur ( $\rho$  is the rotation number of the velocity vector field on the free surface).
2. Build a **formal expansion** solution (truncated at order  $m$ ) of the extended system  $(\varepsilon = (\varepsilon_1, \varepsilon_2))$  provided that  $\lambda \notin \mathbb{Q}$

$$U_m(Y, \varepsilon), X_m(Y, \varepsilon), \mu_m(\varepsilon), \mathbf{u}_m(\varepsilon), \rho_m(\varepsilon), \nu_m(\varepsilon).$$

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2. Build a **formal expansion** solution (truncated at order  $m$ ) of the extended system ( $\varepsilon = (\varepsilon_1, \varepsilon_2)$ ) provided that  $\lambda \notin \mathbb{Q}$

$$U_m(Y, \varepsilon), X_m(Y, \varepsilon), \mu_m(\varepsilon), \mathbf{u}_m(\varepsilon), \rho_m(\varepsilon), \nu_m(\varepsilon).$$

3. Provided that  $\rho$  **satisfies a diophantine condition**, the differential of the extended system reduces to a differential equ. for  $\phi$  with constant main coefficients, with a linear operator of the form

$$\mathcal{L} + \mathfrak{A}_0 \mathcal{D} + \mathfrak{B}_0 + \mathcal{L}'_{-1}, \text{ with } \mathcal{L} = \nu \mathcal{D}^2 + (-\Delta)^{1/2}, \mathcal{D} =: \partial_{y_1} + \rho \partial_{y_2}$$

## Strategy - continued: Descent method

successive change of variables

starts with  $\mathcal{L} + \mathfrak{A}_0 \mathcal{D} + \mathfrak{B}_0 + \mathcal{L}'_{-1}$

First step leads to

$$\mathcal{L} + \mathfrak{B}'_0 + \mathcal{L}''_{-1}$$

## Strategy - continued: Descent method

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First step leads to

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Second step introduces a projection  $\Pi$  satisfying

$$\mathcal{L}^{-1}(\mathbb{I} - \Pi) \text{ and } \mathcal{D}^{-1}\Pi \text{ regularizing operators}$$

and leads to the new operator (triangular form)

$$\Pi(\mathcal{L} + \mathfrak{B} + \mathfrak{F}_{-1})\Pi + (\mathbb{I} - \Pi)(\mathcal{L} + \mathfrak{B})$$

with  $\mathfrak{B}$  bounded and **constant**,  $\mathfrak{B}$  bounded,  $\mathfrak{F}_{-1}$  smoothing.

$\Pi(\mathcal{L} + \mathfrak{B})^{-1}\Pi$  **controllable** for suitable  $(\rho, \nu)$ , with the loss of one derivative.

## Existence Theorem for 3D periodic travelling waves

### Theorem

Choose  $l \geq 34$ ,  $m$  even  $\geq 4$ ,  $0 < \delta < 1$ . There is a full measure set  $\mathcal{T} \subset \mathbb{R}^{+2}$  such that for  $\tau = (\tau_1, \tau_2) \in \mathcal{T}$ , there exists a subset  $\mathcal{E}(\tau)$  of the quadrant  $\{(\varepsilon_1^2, \varepsilon_2^2) \in \mathbb{R}^{+2}\}$  for which 0 is a Lebesgue point, i.e.

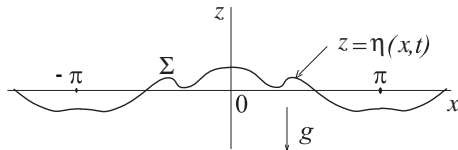
$$(2/\varepsilon^2) \text{meas}(\mathcal{E}(\tau) \cap \{\varepsilon_1^2 + \varepsilon_2^2 < \varepsilon\}) \rightarrow 1 \text{ as } \varepsilon \rightarrow 0.$$

Moreover, for  $\delta < \varepsilon_1/\varepsilon_2 < \delta^{-1}$  and  $(\varepsilon_1^2, \varepsilon_2^2) \in \mathcal{E}(\tau)$ , the nonlinear system has a unique solution  $(U, \mu, \mathbf{u}) \in \mathbb{H}'_{(S)} \times \mathbb{R} \times \mathbb{S}_1$  of the form

$$U = U_{2m} + |\varepsilon|^m \check{U}(\varepsilon), \quad \mu = \mu_{2m} + |\varepsilon|^m \check{\mu}(\varepsilon), \quad \mathbf{u} = \mathbf{u}_{2m} + |\varepsilon|^m \check{\mathbf{u}}(\varepsilon),$$

where  $\varepsilon = (\varepsilon_1, \varepsilon_2)$ , and  $(U_{2m}, \mu_{2m}, \mathbf{u}_{2m})$  is the asymptotic expansion formally computed at order  $|\varepsilon|^{2m}$ .

# The Standing Wave problem ("clapotis")



Time scale:  $T/2\pi$ , Length scale:  $\lambda/2\pi$ , parameter:  $1 + \mu = gT^2/2\pi\lambda$

**Velocity potential**  $\varphi(x, z, t)$ ,  $2\pi$  - periodic in  $x$  and  $t$

$$\Delta\varphi = 0 \quad -\infty < z < \eta(x, t)$$

**Boundary conditions on  $z = \eta(x, t)$** ,  $2\pi$  - periodic in  $x$  and  $t$

$$\frac{\partial\eta}{\partial t} + \frac{\partial\varphi}{\partial x} \frac{\partial\eta}{\partial x} - \frac{\partial\varphi}{\partial z} = 0 \text{ fluid velocity w.r. to free surface is tangent to } \Sigma$$

$$\frac{\partial\varphi}{\partial t} + \frac{1}{2} \left\{ \left( \frac{\partial\varphi}{\partial x} \right)^2 + \left( \frac{\partial\varphi}{\partial z} \right)^2 \right\} + (1 + \mu)\eta = 0 \text{ (Bernoulli integral of Euler equ.)}$$

**Basic solution:** (flat free surface)  $\eta = 0$ ,  $\varphi = 0$ .

## Linearized problem - complete resonance

look for functions  $\varphi$  and  $h$ ,  $2\pi$ - periodic in  $x$  and  $t$ , solutions of

$$\Delta\varphi = 0 \quad -\infty < z < 0$$

$$\frac{\partial\eta}{\partial t} - \frac{\partial\varphi}{\partial z} = 0, \quad \frac{\partial\varphi}{\partial t} + (1 + \mu)\eta = 0 \quad \text{on } z = 0$$

$$\eta(x, t) = \sum h_p^{(q)} \cos px \cos qt, \quad \varphi(x, z, t) = \sum \varphi_p^{(q)} e^{pz} \cos px \sin qt$$

**Dispersion relation:** (condition for a non trivial solution)

$$(1 + \mu)p - q^2 = 0, \quad p, q \in \mathbb{N}$$

For  $\mu = 0$  : **infinite-dimensional kernel**

**"completely resonant system"**

$$\text{Kernel} = \text{span}\{\cos q^2 x \cos qt; q \in \mathbb{N}\}.$$

Notice: for any rational value of  $\mu$  the same phenomenon occurs.

Notice: for irrational values of  $\mu$ ,  $(1 + \mu)p - q^2$  may be very small.

## References

S.Poisson 1818: complete solution of the linearized problem  
(Laplace 1776 went very close)

J.Boussinesq 1877: first nonlinear study (Lagrangian formulation),  
expansion up to order  $\varepsilon^2$

L.Rayleigh 1915: expansion up to order  $\varepsilon^3$

Ya.I.Sekerkh-Zenkovich 1947: exp. up to order  $\varepsilon^4$

L.W.Schwartz - A.K.Whitney 1981: Eulerian formulation,  
Conjecture on an algorithm up to  $\varepsilon^\infty$ , (wrong) conjecture on the  
set of formal solutions

C.Amick-J.Toland 1987: proof of the validity of formal expansion  
for the unimodal solution

# Infinitely many resonances coupled with a small divisor problem

a conformal map transforms the free surface into  $z = 0$ , the system takes the form of a scalar second order equation in  $w(x, t)$  (new form of  $\eta$ )

$$\mathcal{F}(w, \mu) \stackrel{\text{def}}{=} \mathcal{L}_0 w - \mu \mathcal{H} w' + \mathcal{N}(w) = 0$$

$\mathcal{L}_0 w \stackrel{\text{def}}{=} \ddot{w} - \mathcal{H} w'$ ,  $\mathcal{H}$ : Hilbert transform,  $(\cdot)$  and  $(\cdot)'$ : time and space derivative

$\mathcal{N}$  second order nonlinear terms

$\text{Ker}(\mathcal{L}_0)$  is  $\infty$  dim  $\text{Range}(\mathcal{L}_0)$  is  $\infty$  codim

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**Thm (G.I.2002)** Let  $I$  be a finite or infinite subset of  $\mathbb{N}$

$$\eta = \sum_{p \geq 1} \varepsilon^p \eta_p, \quad \mu = \varepsilon^2 / 4, \quad \eta_1 = \sum_{q \in I} \frac{\pm 1}{q^2} \cos q^2 x \cos qt$$

All orders of the expansion satisfy infinitely many compatibility conditions

## Existence result

Adapt Nash-Moser theorem - **this introduces a small divisor problem** when inverting the differential (diffeomorphism of the torus + change of variable and averaging)

$$\partial_t[\dot{v} - \partial_x(av)] + \mathcal{H}\partial_x\{a\mathcal{H}[\dot{v} - \partial_x(av)]\} - \mathcal{H}\partial_x[(1 + \mu - b)v] = h$$

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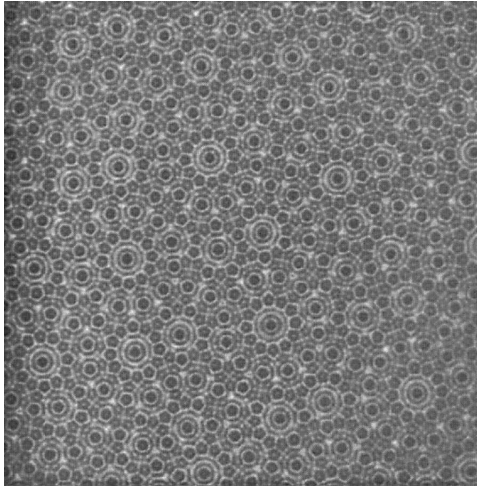
**Thm (G.I., P. Plotnikov, J. Toland, 2003-2005)**

Define  $I$  a finite set of integers and  $\varepsilon$  by  $\mu = \varepsilon^2/4$ , then *there exists a set  $\mathcal{M}_I$  of amplitudes  $\varepsilon$ , which is asymptotically of full measure*, where the standing wave exists in a regular function space, with the following asymptotic expansion:

$$\eta = \varepsilon \sum_{q \in I} \frac{\pm 1}{q^2} \cos q^2 x \cos qt + O(\varepsilon^2), \quad \varepsilon \in \mathcal{M}_I$$

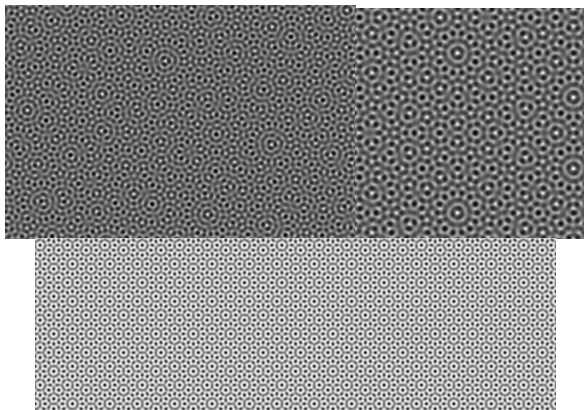
$$(1/r) \text{meas}\{\mathcal{M}_I \cap [0, r]\} \rightarrow 1 \text{ as } r \rightarrow 0.$$

# Quasipatterns



Experiment of Faraday type. Kudrolli, Pier, Gollub 1998

# Quasipatterns on Swift-Hohenberg PDE



Numerical computation. Rucklidge-Silber 2009  
Swift-Hohenberg PDE

## Steady Swift-Hohenberg equation in $\mathbb{R}^2$

$$(1 + \Delta)^2 U = \mu U - U^3, \mathbf{x} \in \mathbb{R}^2 \rightarrow U(\mathbf{x}) \in \mathbb{R}$$

$$e^{i\mathbf{k}\cdot\mathbf{x}} \in \text{Ker}\{(1 + \Delta)^2 - \mu\}$$

iff **Dispersion equation** holds:

$$(1 - |\mathbf{k}|^2)^2 = \mu, \mathbf{k} \in \mathbb{R}^2$$

For  $\mu = 0$  all wave vectors  $\mathbf{k}$  with  $|\mathbf{k}| = 1$  are **critical**

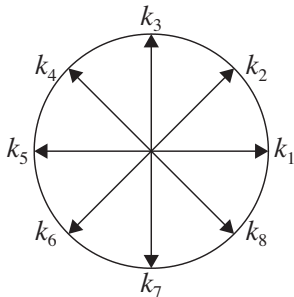
We choose to look for solutions **quasiperiodic** in  $\mathbb{R}^2$ , invariant under rotations of angle  $\pi/q$ .

# Quasilattices

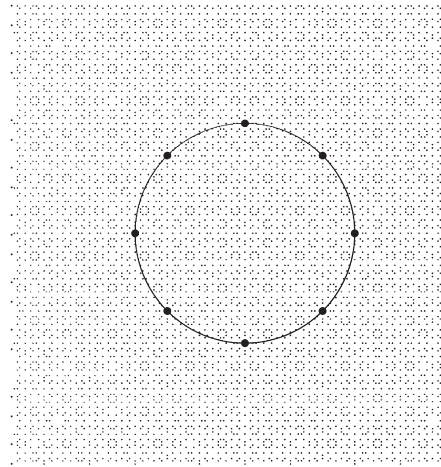
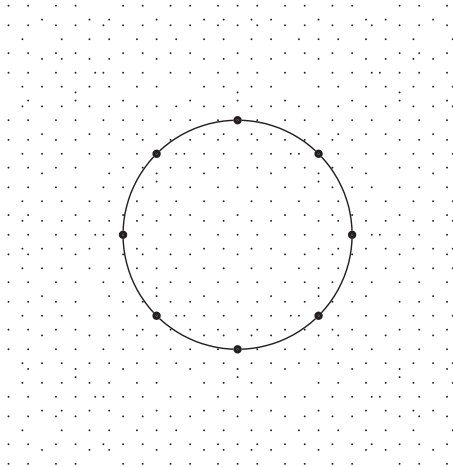
$$\Gamma = \{ \mathbf{k}_m = \sum_{j=1, \dots, 2q} m_j \mathbf{k}_j, \quad m \in \mathbb{N}^{2q}, (\mathbf{k}_j, \mathbf{k}_{j+1}) = \pi/q \}$$

For  $q = 1, 2, 3$   $\Gamma$  is a lattice leading to a periodic pattern

For  $q \geq 4$   $\Gamma$  is a quasilattice leading to a **quasipattern**



Example  $q = 4$ , the 8 wavevectors which form the basis of the quasilattice



Example with  $q = 4$ , The truncated quasilattices  $\Gamma_9$  and  $\Gamma_{27}$ . The small dots mark the combinations of up to 9 or 27 of the 8 basis vectors.

## Formal Lyapunov-Schmidt method

$$\mathcal{L}_0 U = \mu U - U^3, \quad \mathcal{L}_0 = (1 + \Delta)^2,$$

$$U = \sum_{n \geq 0} \epsilon^{2n+1} U_{2n+1} \text{ invariant under rotations } \mathbf{R}_{\pi/q},$$

$$\mu = \sum_{n \geq 1} \epsilon^{2n} \mu_{2n}$$

$$\mathcal{L}_0 U_1 = 0, \quad U_1 = \sum_{j=1}^{2q} e^{ik_j \cdot x}$$

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$$\mathcal{L}_0 U_3 = \mu_2 U_1 - U_1^3, \quad \mu_2 = 3(2q - 1) \text{ (compatibility condition)}$$

$$U_3 = \sum_{\mathbf{k}=\mathbf{k}_j+\mathbf{k}_l+\mathbf{k}_r} \alpha_{\mathbf{k}} e^{i\mathbf{k} \cdot \mathbf{x}}$$

## Formal series

Assume  $U_{2k+1}, \mu_{2k}$  known for  $k = 1, \dots, n-1$ , then  $U_{2n+1}, \mu_{2n}$  are determined by

$$\mathcal{L}_0 U_{2n+1} = \mu_{2n} U_1 + \sum_{1 \leq k \leq (n-1)} \mu_{2k} U_{2n+1-2k} - \sum_{l+r+s=n-1} U_{2l+1} U_{2r+1} U_{2s+1}$$

Compatibility condition gives  $\mu_{2n}$ , then we need to invert  $\mathcal{L}_0$  in using

$$\mathcal{L}_0^{-1} e^{i\mathbf{k} \cdot \mathbf{x}} = (1 - |\mathbf{k}|^2)^{-2} e^{i\mathbf{k} \cdot \mathbf{x}}, \quad \mathbf{k} \neq \mathbf{k}_j, j = 1, \dots, 2q$$

**Problem:** Estimate  $U_{2n+1}, \mu_{2n}$   
 $\Rightarrow$  **Small divisor problem**

## Diophantine estimate

$$N_{\mathbf{k}} = \min \left\{ |\mathbf{m}| = \sum_{j=1, \dots, 2q} m_j; \quad \mathbf{k} = \mathbf{k}_{\mathbf{m}} = \sum_{j=1, \dots, 2q} m_j \mathbf{k}_j \right\}$$

$\omega = 2 \cos \pi/q$ ,  $\omega$  algebraic integer,  $P(\omega) = 0$  of degree  $l+1$ ,  $\text{coef} \in \mathbb{Z}$

$$|\mathbf{k}_{\mathbf{m}}|^2 - 1 = p_0 + p_1 \omega + \dots + p_l \omega^l, \quad p_j \in \mathbb{Z} \text{ and } |\mathbf{p}| \leq c(q) N_{\mathbf{k}}^2$$

$$q = 4, 5, 6, \quad \omega = \sqrt{2}, \frac{1 + \sqrt{5}}{2}, \sqrt{3}, \quad \deg(P) = 2$$

$$q = 7, \quad \omega = 2 \cos(\pi/7), \quad \deg(P) = 3$$

$\deg(P) = l + 1 = \varphi(2q)/2$ ,  $\varphi(2q)$ : Euler totient function

$$|p_0 + p_1 \omega + \dots + p_l \omega^l| \geq C |\mathbf{p}|^{-l}, \quad \text{for any } \mathbf{p} \in \mathbb{Z}^{l+1} \setminus \{0\}$$

$$(|\mathbf{k}|^2 - 1)^2 \geq c N_{\mathbf{k}}^{-4l}, \text{ if } |\mathbf{k}| \neq 1$$

## Spaces of quasi-periodic functions

$$\mathcal{H}_s = \left\{ U = \sum_{\mathbf{k} \in \Gamma} U_{\mathbf{k}} e^{i\mathbf{k} \cdot \mathbf{x}}; \|U\|_s^2 = \sum_{\mathbf{k} \in \Gamma} (1 + N_{\mathbf{k}}^2)^s |U_{\mathbf{k}}|^2 < \infty \right\}$$

$$\langle W, V \rangle_s = \sum_{\mathbf{k} \in \Gamma} (1 + N_{\mathbf{k}}^2)^s W_{\mathbf{k}} \overline{V_{\mathbf{k}}}$$

### Lemma

$\mathcal{H}_s$  is a Banach algebra for  $s > q/2$  :,  $\|UV\|_s \leq c_s \|U\|_s \|V\|_s$ .  
 For  $s > p + q/2$ , we have  $\mathcal{H}_s \hookrightarrow \mathcal{C}^p$ .

# Gevrey estimate

## Theorem

Let  $q$  be  $\geq 4$ , and choose  $s > q/2$ , then there exists  $K(q, c, s)$ ,  $\gamma(q, s)$  such that the uniquely determined power series  $U = \sum_{n \geq 0} \epsilon^{2n+1} U_{2n+1}$ ,  $\mu = \sum_{n \geq 1} \epsilon^{2n} \mu_{2n}$ , have coefficients  $U_{2n+1}$  (quasi-periodic functions) in  $\mathcal{H}_s$  and

$$\|U_{2n+1}\|_s + |\mu_{2n}| \leq \gamma K^n (n!)^4, \text{ for } n \in \mathbb{N}$$

Proof by induction

# Borel transform

$$u = \sum_{n \geq 1} u_n \zeta^n, \text{ Gevrey-1 series: } |u_n| \leq c \rho^{-n} n!$$

$$\widehat{u}(\zeta) = \sum_{n \geq 1} \frac{u_n}{n!} \zeta^n \quad \text{Borel transform of } u, \text{ analytic in } |\zeta| < \rho$$

$$\text{Convolution prod.: } (\widehat{u} *_G \widehat{v})(\zeta) = \sum_{n \geq 1} \sum_{1 \leq k \leq n-1} \frac{u_k v_{n-k}}{n!} \zeta^n, \quad \widehat{u} *_G \widehat{v} = \widehat{(uv)}$$

Inverse of Borel transform: **Laplace transform** (needs  $\widehat{u}$  defined for  $\zeta$  on  $\mathbb{R}^+$ )

## Approximated solution

Define the truncated Laplace transform  $\bar{U}, \bar{\mu}$  of the Borel transform of the series  $U(\epsilon), \mu(\epsilon)$

### Theorem

*(G.I., A.Rucklidge 2009) Let  $q \geq 4, s > q/2$ , then there exists  $K$  and  $C > 0$  such that*

$$\|(1 + \Delta)^2 \bar{U}(\epsilon) - \bar{\mu}(\epsilon) \bar{U}(\epsilon) + [\bar{U}(\epsilon)]^3\|_{\mathcal{H}_{s-4}} \leq C e^{-\frac{K}{\epsilon^{1/8}}}$$

## Existence of quasipatterns

### Theorem

*(Braaksma, G.I., Stolovitch 2012) For any  $q \geq 4, s > q/2$ , there exists  $\mu_0 > 0$ , such that there is a quasipattern solution for  $0 < \mu < \mu_0$  in  $\mathcal{H}_s$ , invariant under rotations of angle  $\pi/q$ . The asymptotic expansion of this bifurcating solution is given by the known formal series.*

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*Proof:*  $U_\epsilon, \mu_\epsilon$  being the approximate solution (truncated at order  $\epsilon^5$ , the differential (self adjoint in  $\mathcal{H}_0$ )  $(1 + \Delta)^2 - \mu_\epsilon \mathbb{I} + 3U_\epsilon^2$  which has quasiperiodic coefficients, has a **real spectrum  $\geq c\epsilon^2$** . Pay attention to the fact that **there are not only eigenvalues in the spectrum**, and that the **perturbation term is not relatively compact with respect to  $(1 + \Delta)^2$** , the spectrum of which fills  $\mathbb{R}^+$ . A variant of the implicit function theorem is then sufficient to conclude.

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