

Introduction to interfacial waves
Prof. Ratul Dasgupta
Department of Chemical Engineering
Indian Institute of Technology, Bombay

Lecture - 38
Cauchy – Poisson problem for delta function initial condition

We were looking at the solution to the Cauchy-Poisson problem for a delta function initial condition, where the interface was perturbed with 0 initial velocity but with a displacement, which was represented as a delta function at the origin.

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$$\begin{aligned}
 &= -\frac{A_0}{2\pi} \int_{-\infty}^{\infty} \sqrt{\frac{g}{|k|}} \sin(\sqrt{g|k|}t) e^{ikx + |k|g} dk \\
 &= -\frac{A_0}{2\pi} \int_{-\infty}^{\infty} \sqrt{\frac{g}{|k|}} \sin(\sqrt{g|k|}t) e^{|k|g} \left[\cos(kx) + i \sin(kx) \right] dk \\
 &= -\frac{A_0}{\pi} \int_0^{\infty} \sqrt{\frac{g}{|k|}} \sin(\sqrt{g|k|}t) e^{|k|g} \cos(kx) dk \\
 &= -\frac{A_0}{\pi} \int_0^{\infty} g t \frac{\sin(\sqrt{g|k|}t)}{|k|^{1/2} g^{1/2} t} e^{|k|g} \cos(kx) dk \\
 &= -\frac{A_0 g t}{\pi} \int_0^{\infty} \left[1 - \frac{g k t^2}{1^3} + \frac{(g k t^2)^2}{1^5} - \dots \right] e^{|k|g} \cos(kx) dk
 \end{aligned}$$

$$\begin{aligned}
 &\frac{\sin(x)}{x} \\
 &= x - \frac{x^3}{1^3} + \frac{x^5}{5} \\
 &\frac{\sin(x)}{x} \\
 &= 1 - \frac{x^2}{1^3} + \frac{x^4}{1^5}
 \end{aligned}$$

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We had seen that we would take the approach, where we would write the equation for the velocity potential, the expression for the velocity potential contained a term of the form $\sin x$

by x or rather \sin of some argument divided by its argument. We expanded that in a Taylor series and then we said we would integrate it out term by term, let us continue from there.

So, we had the following expression for ϕ of x comma z comma t . And, we have expanded it out in a Taylor series for the term \sin of square root $g k t$ divided by square root $g k$ into t .

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$$I_n(x, z) = \int_0^\infty k^n e^{kz} \cos(kx) dk = \frac{1}{n} \omega^{(n+1)\theta}$$

\uparrow

$$r = (x^2 + z^2)^{1/2}$$

$$\tan \theta = \frac{x}{-z}$$

$x, z \rightarrow r, \theta$
 $\theta = \pm \frac{\pi}{2}$
 \downarrow undisturbed free surface

$$\phi(x, z, t) = -\frac{A_0 g t}{\pi} \int_0^\infty \left[1 - \frac{gt^2}{L^2} + \frac{(gt^2)^2}{L^5} - \dots \right] e^{kz} \cos(kx) dk$$

$$= -A_0 g t \left[\cos \theta - \frac{gt^2}{L^2} \frac{\cos 2\theta}{\lambda^2} + \frac{(gt^2)^2}{L^5} \frac{\cos 3\theta}{\lambda^3} - \dots \right]$$

Note the error. The expression should be:

$$= -\frac{A_0 g t}{\pi} \left[\frac{\cos \theta}{r} - \frac{gt^2}{3} \frac{\cos 2\theta}{r^2} + \frac{2(gt^2)^2}{5} \frac{\cos 3\theta}{r^3} - \dots \right]$$

So, now, you can see that each term in this infinite series each term has the form integral 0 to infinity k to the power n e to the power kz . We are not retaining the \cos on k , because now the limit of integration has been changed from 0 to infinity, $\cos kx$ dk you can easily see this if you go back.

So, you can see very easily that the first term has the structure, it is k to the power 0 e to the power kz $\cos kx$ dk . The second term would be k to the power 1 e to the power kz $\cos kx$ dk .

k^2 and so on and so forth. So, we need a formula which looks like this. Notice that z is negative here in general and so, this integral is expected to be a convergent integral.

One can so, if I call this integral I_n note that this is a function of x and z , then it is possible by integration by parts I can urge you to try this for yourself that you can work this out for each value of n . So, the general formula is easier to represent in polar coordinates ok. So, the general formula in polar coordinates is of the form $n!$ by r to the power $n+1$ $\cos^{n+1} \theta$.

So, here we have written the answer in polar coordinates. How did we define r and θ ? So, r is the usual $x^2 + z^2$ to the power half and θ is defined slightly differently, it is x by minus z ok. So, what does this mean? We are going from, so, our this is our undisturbed surface and our original coordinate system was let us say this, this was x and this was z . And, we were interested in negative values of z whenever there was a wave.

So, in general there would be some kind of a delta function perturbation here. So, infinitely tall, but I am just drawing it as a finite height and then we are interested what happens at later time t . So, now, in order to express this integral, we have gone over from x, y to r, θ . This should be z , this should be z , why did we take minus z , because z in this expression is negative.

We are interested only in negative values of z and so, minus z is going to be a positive quantity. So, our polar coordinates are defined like this. So, this angle is θ . Pay attention that this is not the usual way in which we define polar coordinates, usually θ is defined with respect to the horizontal axis, here we are defining with respect to the vertical axis.

So, any point here. So, if we have any point here for example, that will have a negative z and so, minus of negative z will make it a positive z ok. So, the corresponding mirror image of that point, let us say somewhere here and then $\tan \theta$ would be x divided by minus z ok. So, this coordinate is minus z . So, you can see that this is how it is defined.

Now, it is very clear that θ is equal to $\pm \pi/2$ represents the undisturbed interface, free surface or in other words this line, this line and this line. Let me use two different colors. So, $\pi/2$ would be the line in blue $-\pi/2$ would be the line in yellow, this is going to simplify also some of our calculations going to polar coordinates ok.

So, we have written down the formula for the integrals and once we have done that so, let me write down the solution for ϕ that we had got earlier is equal to and we had found that ϕ is equal to $-\frac{A}{g} \int_0^{\infty} \frac{1 - \cosh(kz)}{k^3} e^{-kz} \cos kx \, dk$.

Now, we can use the formula that we have written here and integrate term by term. If, we do that then we obtain the first term is for n is equal to 0, it is just $e^{-kz} \cos kx \, dk$. So, this formula for n equal to 0, it is just $\cos \theta$ divided by r . Similarly, the next term would be $\frac{g}{k^3}$ that is the coefficient, then we have $k e^{-kz} \cos kx$. So, that is for n is equal to 1.

So, this would be $\cos^2 \theta$ by r^2 . Similarly, we can go on $\frac{g^2}{k^5}$ whole square divided by $k^5 \cos^3 \theta$ by r^3 minus dot. So, now, we need to substitute θ is equal to $\pm \pi/2$ or $-\pi/2$. Why do we want to do that? Because, this formally is the solution to ϕ , it is represented as an infinite series. I will give you a close form answer also shortly.

But, whatever this function is this function is telling me what ϕ is. And, I can take an infinite number of terms in this function and calculate ϕ at any point in the liquid region. Now, we are interested more in η , we would like to visualize how does the interface evolve in time.

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Note that at $z = 0$, $r = x$. This has been used in the next slide to obtain the expression for η

$$r = (x^2 + z^2)^{1/2}$$

$$\tan \theta = \frac{x}{-z}$$

$$\phi(x, z, t) = -\frac{A_0 g t}{\pi} \int_0^\infty \left[1 - \frac{g k t^2}{\lambda^3} + \frac{(g k t^2)^2}{\lambda^5} - \dots \right] e^{kz} \cos(kx) dk$$

$$= -\frac{A_0 g t}{\pi} \left[\frac{\cos \theta}{\lambda} - \frac{g t^2}{\lambda^3} \frac{\cos 2\theta}{\lambda^2} + \frac{(g t^2)^2}{\lambda^5} \frac{\cos 3\theta}{\lambda^3} - \dots \right]$$

$$\rightarrow \left(\frac{\partial \phi}{\partial t} \right)_0 + g\eta = 0 \quad \phi(x, 0, t) = -\frac{A_0 g t}{\pi} \left[+ \frac{g t^2}{\lambda^3} \frac{1}{\lambda^2} + \frac{(g t^2)^2}{\lambda^5} (0) - \dots \right]$$

$$\boxed{x > 0} \quad \phi(x, 0, t) = -\frac{A_0 g^2 t^3}{\pi \lambda^3 \lambda^2} + \dots$$

↓ undisturbed free surface

For that, we are going to use this as I told you earlier we are going to use this formula $\partial \phi / \partial t$ at z is equal to 0 plus $g\eta$ is equal to 0. What is this? This is nothing but the linearized Bernoulli equation which we have already used, while solving the Cauchy-Poisson problem.

So, you can see that if I have an expression for ϕ , I can differentiate it with respect to time, apply it at z is equal to 0 and then calculate η from there ok. So, that is the prescription that I am going to do. Now, for that, I would like to set z is equal to 0 already in the expression for ϕ . That is because this expression is a derivative with respect to time. So, setting z is equal to 0, will not make any difference for the derivative with respect to time.

So, I can set z is equal to 0 first and then take the derivative with respect to time and that will tell me what is $\partial \phi / \partial t$ at z is equal to 0. So, you can see very clearly that if I set z is

equal to 0, so, $\phi(x, z)$ is equal to 0. So, the z is equal to 0 represents the yellow and, the blue lines. The yellow and the blue lines have two different values of θ . The blue line has $\pi/2$ the yellow line has $-\pi/2$.

Let us focus on one of them. The blue line x is greater than 0, θ is $\pi/2$. So, if I substitute θ is equal to $\pi/2$, then I am getting an expression and this expression will be true for x greater than 0 ok, because we are substituting θ is equal to $\pi/2$ ok. So, if we substitute θ is equal to $\pi/2$, then we obtain $-\frac{A_0 g t}{\pi}$. You can see $\cos \pi/2$ is 0, so, the first term will not be there then we will have $-\frac{g t^2}{2 \pi}$.

And, then $\cos 2 \times \pi/2$ $\cos \pi$ is -1 so, that will make this plus and then we will have $+\frac{1}{2} r^2 + \frac{g t^2}{2 \pi}$ whole square by factorial 5 and then we will have $\cos 3 \pi/2$, which is also 0. So, we will have more terms. So, now, we can see that ϕ has a rather simple expression, ϕ has this expression, that $\phi(x, 0, t)$ is just $-\frac{A_0 g t^2}{2 \pi}$ plus of course, there will be more terms at higher orders we will write it only up to here.

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$$\begin{aligned}
 \left(\frac{\partial \phi}{\partial t}\right)_0 + g\eta &= 0 \\
 \Rightarrow \eta &= -\frac{1}{g} \left(\frac{\partial \phi}{\partial t}\right)_0 \\
 \eta &= \frac{A_0}{\pi x} \left[\left(\frac{g t^2}{2x}\right) - \frac{1}{3 \cdot 5} \left(\frac{g t^2}{2x}\right)^3 + \frac{1}{3 \cdot 5 \cdot 7 \cdot 9} \left(\frac{g t^2}{2x}\right)^5 - \dots \right] \\
 \left[\frac{g t^2}{2x}\right] &= \frac{\frac{L}{T^2} T^2}{L} = 1 \\
 \eta &= \frac{A_0}{\pi x} f\left(\frac{g t^2}{2x}\right) \quad \xi \equiv \frac{g t^2}{2x} \\
 f(\xi) &= \frac{\xi}{2} - \frac{1}{3 \cdot 5} \xi^3 + \dots
 \end{aligned}$$

Note the error: $f(\xi) = \frac{\xi}{2} - \frac{1}{3 \cdot 5} \xi^3 + \dots$

And, if you substitute it into that equation $\frac{\partial \phi}{\partial t}$ by $\frac{\partial \phi}{\partial t}$ at 0 plus $g\eta$ is equal to 0, then this implies η is equal to minus 1 by g $\frac{\partial \phi}{\partial t}$ by $\frac{\partial \phi}{\partial t}$ at 0. You can show that, one obtains A_0 by $\pi g t^2$ square by twice x minus 1 by 3 into 5. So, these second terms you will not obtained from the expression that I wrote down, but if you go further in the infinite series you will get these terms and so on.

Now, this is the expression for η as a function of time, notice an important thing that this quantity, so, there is a 1 by x here which I have missed. So, notice an important thing that this is a non dimensional quantity. So, $g t^2$ square by twice x g is length meter per second square by length. So, this is 1, the dimension of this is non dimensional.

So, we can write this as η is equal to A_0 by πx into some function of $g t^2$ square by twice x or rather $g t^2$ square by x . We can write this in a even more non dimensional form η tilde

which is a non dimensional eta is eta into x divided by A naught, recall that A naught has the new dimensions of length square. So, this eta into x is a non dimensional quantity, eta into x divided by A naught is a non dimensional quantity.

And, so, non dimensional eta is a function of non dimensional xi where xi is defined as g t square by x. What we have done in this exercise is we have just found, what is f as a function of xi, we have found that f as a function of xi. So, there is a 1 by pi here. So, f as a function of xi is just given by this series xi square by 2 minus 1 by 3 into 5 xi square xi cube by 8 plus dot dot dot.

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$$\left(\frac{\partial \phi}{\partial t}\right)_0 + g\eta = 0 \quad \text{Note: } \tilde{\eta} = \frac{1}{\pi} f(\xi)$$

$$\Rightarrow \eta = -\frac{1}{g} \left(\frac{\partial \phi}{\partial t}\right)_0$$

$$\eta = \frac{A_0}{\pi x} \left[\left(\frac{g t^2}{2x}\right) - \frac{1}{3 \cdot 5} \left(\frac{g t^2}{2x}\right)^3 + \frac{1}{3 \cdot 5 \cdot 7 \cdot 9} \left(\frac{g t^2}{2x}\right)^5 - \dots \right]$$

$$\left[\frac{g t^2}{2x}\right] = \frac{\frac{L}{T^2} T^2}{L} = 1$$

$$\eta = \frac{A_0}{\pi x} f\left(\frac{g t^2}{x}\right) \quad \xi \equiv \frac{g t^2}{x}$$

$$\Rightarrow \tilde{\eta} = \frac{\eta x}{A_0} = \frac{1}{\pi} f(\xi) \quad \boxed{f(\xi)} = \frac{\xi^2}{2} - \frac{1}{3 \cdot 5} \frac{\xi^3}{8} + \dots$$

$$\eta = \frac{1}{\pi}$$

So, we have got an infinite series representation of this function that is what our solution has told us.

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$$\begin{aligned}
 & \left(\frac{\partial \phi}{\partial t} \right)_0 + g\eta = 0 \\
 & \Rightarrow \eta = -\frac{1}{g} \left(\frac{\partial \phi}{\partial t} \right)_0 \\
 & \boxed{\eta = \frac{A_0}{\pi x} \left[\left(\frac{g t^2}{2x} \right) - \frac{1}{3 \cdot 5} \left(\frac{g t^2}{2x} \right)^3 + \frac{1}{3 \cdot 5 \cdot 7 \cdot 9} \left(\frac{g t^2}{2x} \right)^5 - \dots \right]} \\
 & \quad \quad \quad \downarrow L^2 \quad \quad \quad \left[\frac{g t^2}{2x} \right] = \frac{\frac{L}{T^2} T^2}{L} = 1 \quad \quad \quad \eta \mid \xi \\
 & \quad \quad \quad \eta = \frac{A_0}{\pi x} f \left(\frac{g t^2}{2x} \right) \quad \quad \quad \xi \equiv \frac{g t^2}{2x} \\
 & \quad \quad \quad \Rightarrow \tilde{\eta} = \frac{\eta x}{A_0} = \frac{1}{\pi} f(\xi) \quad \quad \quad \boxed{f(\xi)} = \frac{\xi^2}{2} - \frac{1}{3 \cdot 5} \frac{\xi^3}{8} + \dots \\
 & \quad \quad \quad \eta = \frac{1}{\pi} f(\xi) \quad \quad \quad \text{similarity soln}
 \end{aligned}$$

This form where eta is representable as a function of a single variable is called a similarity solution. It contains a lot of information, because it is telling us that as the interface evolves in time. If, I take any snapshot at any given instant of time and if I scale it properly, I can collapse it onto one single curve and that single curve is f of zeta.


So, if I plot eta as a function of xi, then I will have a single curve and that curve contains information of eta at all points in space and at all instance of time that is what this is telling us. Now, for practical purposes it is unwieldy to take this infinite series representation and then calculate eta as a function of xi. So, I am going to give you another form, it can be worked out easily and that form is the one that we are going to use to actually visualize, how does the interface evolve as a function of time.

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It can be shown that

$$\eta(x,t) = \frac{a_0 g^{1/2} t}{\pi x^{3/2}} \left[\left(\int_0^{(gt^2/x)^{1/2}} \cos l^2 dl \right) \cos \left(\frac{gt^2}{4x} \right) + \left(\int_0^{(gt^2/x)^{1/2}} \sin l^2 dl \right) \sin \left(\frac{gt^2}{4x} \right) \right]$$

Note that the a_0 on the R.H.S. is A_0



So, it can be shown that eta of x comma t this is what we are after is also given by the following expression. A non dimensional argument plus another coefficient and sign with the same non dimensional argument, this form is much more available to a numerical solution, because one does not have to take an infinite series and take more and more terms.

In particular the infinite series that was shown in our last slide can become a slowly converging series, when gt^2/x becomes a relatively large number. This is a more useful representation; these integrals are easily numerically calculatable. They are related to what is known as the Fresnel integrals. You can look them up or you can look up any handbook where you will find these integrals readily tabulated.

So, you can consider these integrals as functions which are known. So, they will just become functions of x , the upper limit of integration is x . So, these are known functions of x . So, what I am going to do next is, I am going to show you a video of the solution to this problem.

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It can be shown that


$$\eta(x,t) = \frac{a_0 g^{1/2} t}{\pi x^{3/2}} \left[\left(\int_0^{(gt)^{1/2}} \cos l^2 dl \right) \cos \left(\frac{gt^2}{4x} \right) + \left(\int_0^{(gt)^{1/2}} \sin l^2 dl \right) \sin \left(\frac{gt^2}{4x} \right) \right] \quad \text{Formula}$$

Delta f initial condition

$$\begin{cases} \eta(x,0) = A_0 \delta(x) \\ \phi(x,0) = 0 \end{cases}$$

$$\eta(x,t) =$$

$g \equiv \frac{gt^2}{x}$



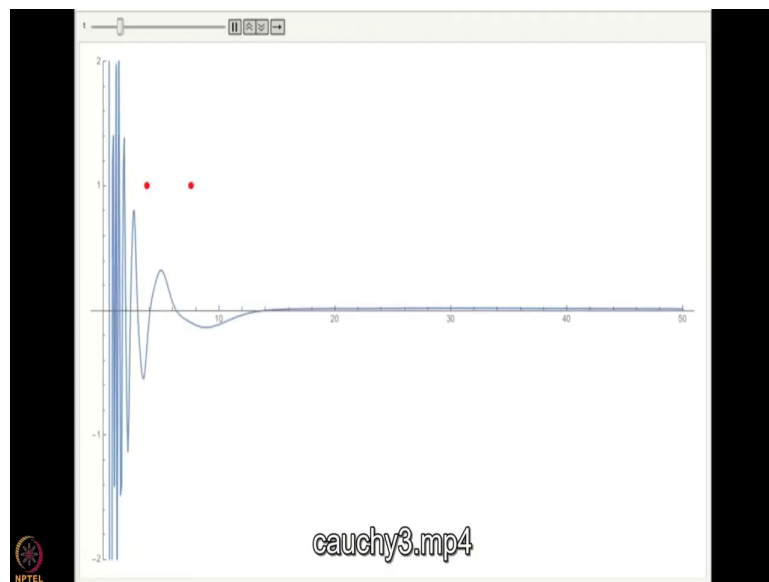
So, I am going to plot η of x comma t given by this formula, this formula, you can do it yourself using any of the standard packages MATLAB or Mathematica will do it. This has to be still done numerically because these integrals need to be evaluated for every value of x .

I have converted into x and t , recall that x is defined as gt square by x . So, I have converted into x and t and I am going to plot now η of x comma t , as a function of x as time progresses. Now, recall that this is a solution for the delta function initial condition. So, we had taken η of x comma 0 to be A naught delta of x and ϕ was of course, 0 . So, this is

telling us that with these two initial conditions this is what the interface does at all later times t .

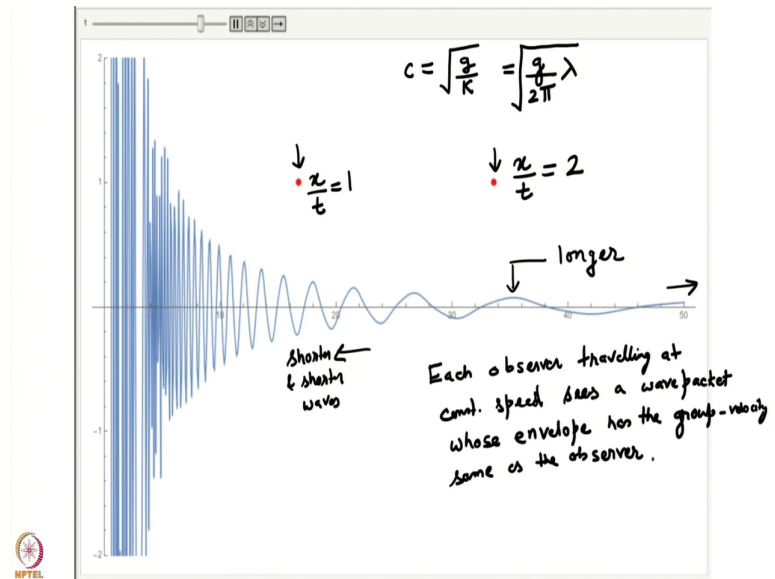
You will see that you will see a wave packet spreading out. The wave packet will be infinitely long. So, we will look at a portion of the space region in looking at the wave packet. And, you will see that in general the wave packet will change shape as it evolves and as it translates from left to right. So, let us look at the wave packet and let us try to understand its physical features.

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So, you can see that the curve in blue is that wave packet.

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So, we will play that again. So, you can see that the wave packet is spreading out. Now, notice some interesting features. So, of course, you can see that there are these very closely packed tightly packed oscillations near the origin, that is an outcome of the fact that we had a delta function forcing at origin at time t equal to 0. Now, it is useful to look at a distances far and far from the origin.

You will see the first thing that you notice is that, that if you go far in the origin, so, if you just stop this at if you take a snapshot we will do it shortly, you will see that the waves which are farthest are also the waves which are longest. So, the longer wavelengths are the farthest out, this is consistent with our dispersion relation.

Our dispersion relation says the phase speed is given by square root g by k . Or in other words the phase speed is directly proportional to wavelength λ . So, the greater the wavelength the faster the wave moves. What we are seeing here is initially there was a delta function. So, all wave numbers in the spectrum were excited equally. Now, each wave number will

propagate with its own speed which is square root g by k . And, what we are seeing is a Fourier superposition of that at later time t .

Now, there are a number of things that we will understand in this solution. In particular we will see that if those 2 red dots that you see seeing are what is being observed if you move with a constant velocity. So, if x by t is a constant or in other words x is linearly varying as a function of time.

So, I am moving with a constant velocity. So, there are two observers who are moving with two different constant velocities. What will they observe? What part of the wave packet will they observe? We will see that what they observe has got to do with the group velocity.

So, let us understand this in a little bit more detail. So, I am going to stop this video and go back and take a snapshot of this and try to understand what is the physical meaning of this solution to the Cauchy-Poisson problem for a delta function initial condition.

So, this was this is a typical instantaneous snapshot. As I said earlier, you can see that the waves outward are longer. As you go inward at any instant of time the waves are shorter that is because our dispersion relation was gave us a phase speed which is root g by k .

So, this is equal to g by 2π into λ . So, the longer the wave the faster it moves ok. So, the longest waves are outward. You can see that you can go more and more further and you will always have a wave which is even longer. And, if you go this way you will get shorter and shorter waves. We also saw that this profile changes shape as it alters in time as it propagates in time.

So, as we go along if we move at constant speed, so, those 2 red dots are moving at constant speed ok. This dot is moving at x by t is equal to 2. So, it is moving at $2 \frac{dx}{dt}$ is 2, this red dot is moving at x by t is equal to 1. So, the gap between them will keep increasing as a function of time. What will we see, what will an observer see, if he or she moves with some constant speed?

We will see the answer to this question. And, we will see that this is related to the group velocity of the wave. And, what this observer, what each observer traveling at constant speed, so, I will write this down; each observer travelling at constant speed sees a wave packet whose envelope has the group speed or the group velocity same as the observer.

So, we will try to understand the meaning of this in the next video.