École Normale Supérieure de Lyon – Université Claude Bernard Lyon I

Physique Nonlinéaire et Instabilités

Exercises (solution)

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1 Gradient dynamics for the anisotropic RGL equation

1. It can be shown easily that this equation derives from the functional

$$\mathcal{F}[A] = \int \left(\frac{1}{2} \left[|A(\mathbf{r}, t)|^2 - 1 \right]^2 + \left| \left(\partial_x - \frac{\mathrm{i}}{2} \partial_{yy} \right) A(\mathbf{r}, t) \right|^2 \right) d\mathbf{r}. \tag{1}$$

2. First, we observe that \mathcal{F} is bounded from below: $\mathcal{F}[A] \geq 0$. Second, we compute

$$\frac{\mathrm{d}\mathcal{F}}{\mathrm{d}t} = \int \left(\partial_t A \frac{\delta F}{\delta A} + \partial_t A^* \frac{\delta F}{\delta A^*} \right) \mathrm{d}\boldsymbol{r} = -2 \int |\partial_t A|^2 \mathrm{d}\boldsymbol{r} \le 0; \tag{2}$$

hence, \mathcal{F} is a Lyapunov functional.

2 Multi-scale expansion of model A

3. We first write explicitly the equation for u:

$$\partial_t u = \Gamma(u) \left[\beta \nabla^2 u - v'(u) \right]. \tag{3}$$

To the first order in u, v'(u) = uv''(0) and $\Gamma(u) = \Gamma(0)$, so that

$$\partial_t u = \Gamma(0) \left[\beta \nabla^2 u - v''(0) u \right]. \tag{4}$$

In Fourier space, it reads

$$\partial_t u = -\Gamma(0) \left[\beta q^2 + v''(0) \right] u. \tag{5}$$

The state u = 0 is stable for all wavevectors q if v''(0) > 0.

4. All the parameters $\Gamma(0)$, β and a can be absorbed by a rescaling of the variables, so we are left with

$$\partial_t u = \nabla^2 u + \epsilon u. \tag{6}$$

Rescaling lengths and time with $t = \bar{t}/\epsilon$, $\mathbf{r} = \bar{\mathbf{r}}/\epsilon^{1/2}$, so that $\partial_t = \epsilon \partial_{\bar{t}}$ and $\nabla = \epsilon^{1/2} \bar{\nabla}$, we get

$$\partial_{\bar{t}}u = \bar{\nabla}^2 u + u. \tag{7}$$

5. Expanding v(u) to the next order, the equation becomes

$$\partial_t u = \nabla^2 u + \epsilon u - g u^3. \tag{8}$$

Rescaling t and \mathbf{r} as above and defining $u = \epsilon^{\alpha} \bar{u}$, we get

$$\epsilon^{1+\alpha}\partial_{\bar{t}}\bar{u} = \epsilon^{1+\alpha}\bar{\nabla}^2\bar{u} + \epsilon^{1+\alpha}\bar{u} - \epsilon^{3\alpha}g\bar{u}^3. \tag{9}$$

The exponents should be equal, hence $\alpha = 1/2$. Note that a non-linear term of the form $u^2 \nabla^2 u$ would be irrelevant in the limit $\epsilon \to 0$.

3 Blow-up in the Fisher-Kolmogorov equation

We consider the Fisher-Kolmogorov equation equation for a real field $u(\mathbf{r},t)$ over a domain Ω with volume V, with a Neumann boundary condition $\hat{\mathbf{n}}(\mathbf{r}) \cdot \nabla u(\mathbf{r},t) = 0$ for $\mathbf{r} \in \partial \Omega$, where $\hat{\mathbf{n}}(\mathbf{r})$ is a unit vector normal to the boundary:

$$\partial_t u = u + u^2 + \nabla^2 u. \tag{10}$$

We define the mass

$$m(t) = \frac{1}{V} \int_{\Omega} u(\mathbf{r}, t) d\mathbf{r}.$$
 (11)

6. Integrating the evolution equation for u, we get

$$\dot{m}(t) = m(t) + \frac{1}{V} \int u(\mathbf{r}, t)^2 d\mathbf{r}.$$
 (12)

The Laplacian integrates to zero due to the Neumann boundary condition. Introducing the scalar product

$$\langle f, g \rangle = \frac{1}{V} \int f(\mathbf{r})g(\mathbf{r})d\mathbf{r},$$
 (13)

we see that the second term in the evolution of the mass can be writen as

$$\frac{1}{V} \int u(\mathbf{r}, t)^2 d\mathbf{r} = ||u||^2 + ||u$$

7. If m(0) > 0, then $m(t) \ge n(t)$ where n(0) = m(0) and

$$\dot{n}(t) = n(t) + n(t)^2. (15)$$

We now solve this equation. First, we define $p(t) = e^{-t}n(t)$, so that $\dot{p}(t) = e^{-t}[-n(t) + \dot{n}(t)] = e^{-t}n(t)^2 = e^t p(t)^2$. Integrating $\dot{p}(t)/p(t)^2 = e^t$ leads to $p(0)^{-1} - p(t)^{-1} = e^t - 1$, so that $p(t) = \left[1 + p(0)^{-1} - e^t\right]^{-1}$. Finally

$$n(t) = \frac{1}{[1 + p(0)^{-1}]e^{-t} - 1}.$$
(16)

Defining $t_0 = \log (1 + p(0)^{-1})$, it leads to

$$m(t) \ge n(t) = \frac{1}{e^{t_0 - t} - 1}.$$
 (17)

The lower bound diverges at $t = t_0$, hence the solution should diverge at last at t_0 . Note that the lower bound is reached if $u(\mathbf{r}, t)$ is uniform.