

**20.7** The pressure inside the bubble at depth  $z < 0$  equals the hydrostatic pressure (disregarding the tiny effect of surface tension)

$$p = p_0 - \rho_0 g_0 z . \quad (20-A11)$$

where  $p_0$  is atmospheric pressure,  $\rho_0$  the density of the liquid, and  $\alpha$  the liquid/gas surface tension. The gas pressure is related to the density  $\rho$  by the ideal gas law  $p \sim \rho$ , and the density of the gas in a bubble of fixed mass is  $\rho \sim R^{-3}$ . Thus the pressure in the bubble may be written

$$p = p_0 \left( \frac{R_0}{R} \right)^3 , \quad (20-A12)$$

where  $R_0$  is the radius of the bubble at the surface. Combining the two equations we have obtained a relation between the depth below the surface and the radius of the bubble

$$z = h_0 \left( 1 - \left( \frac{R_0}{R} \right)^3 \right) , \quad h_0 = \frac{p_0}{\rho_0 g_0} . \quad (20-A13)$$

The equation of motion for a bubble of mass  $m$  is

$$m\ddot{z} = -6\pi\eta R\dot{z} - \left( \frac{4}{3}\pi R^3 \rho_0 - m \right) g_0 z \quad (20-A14)$$

where the first term in the right hand side is the Stokes friction, and the second is the force of buoyancy. Putting  $m = 0$  we get

$$\frac{\dot{z}}{z} = -\frac{2}{9} \frac{\rho_0 g_0}{\eta} R^2 \quad (20-A15)$$

which together with the relation between depth and radius leads to an ordinary differential equation for  $z$ , which may easily be solved numerically.

## 21 Computational fluid dynamics

**21.1** The last term is easily integrated, because

$$\delta \int \mathbf{v} \cdot \nabla q \, dV = \int dV [\delta \mathbf{v} \cdot \nabla q + \delta \mathbf{v} \cdot \nabla \delta q] = \int dV \delta \mathbf{v} \cdot \nabla q$$

where we have used Gauss theorem in the last step, and dropped the surface terms.

The middle term is also easily integrated, because

$$\delta \int dV \frac{1}{2} \sum_{ij} (\nabla_i v_j)^2 = \int dV \sum_{ij} \nabla_i v_j \nabla_i \delta v_j = \int dV [-\nabla^2 \mathbf{v}] \cdot \delta \mathbf{v}$$

where we again have used Gauss theorem and discarded boundary terms.

The problem arises from the inertia term  $\delta \mathbf{v} \cdot (\mathbf{v} \cdot \nabla) \mathbf{v} = \sum_{ij} \delta v_i v_j \nabla_j v_i$ . Assume that the integral is an expression of the form  $\sum_{ijkl} a_{ijkl} v_i v_j \nabla_k v_l$  with suitable coefficients

$a_{ijkl}$  satisfying  $a_{ijkl} = a_{jikl}$ . Varying the velocity and again dropping boundary terms we get (suppressing the integral as well as the sums over repeated indices)

$$\begin{aligned}\delta(a_{ijkl}v_i v_j \nabla_k v_l) &= 2a_{ijkl}\delta v_i v_j \nabla_k v_l + a_{ijkl}v_i v_j \nabla_k \delta v_l \\ &= 2a_{ijkl}\delta v_i v_j \nabla_k v_l - 2a_{ijkl}\delta v_l v_j \nabla_k v_i \\ &= 2(a_{ijkl} - a_{ljki})\delta v_i v_j \nabla_k v_l\end{aligned}$$

In order for this to reproduce the desired result  $\delta v_i v_j \nabla_j v_i$  we must have

$$a_{ijkl} - a_{ljki} = \frac{1}{2}\delta_{il}\delta_{kj} \quad (21-A1)$$

but that is impossible because the left hand side is antisymmetric under interchange of  $i$  and  $l$ .

**21.2** Under a small variation  $\delta p(\mathbf{x})$  we find

$$\delta\mathcal{E} = \int_V (\nabla p \cdot \nabla \delta p + s\delta p) dV = \int_V (-\nabla^2 p + s) \delta p dV \quad (21-A2)$$

where the surface terms in the integral have been dropped (assuming either  $p = 0$  or  $\mathbf{n} \cdot \nabla p = 0$  on the surface). This vanishes only for arbitrary variations when the Poisson equation is fulfilled. Choosing

$$\delta p = \epsilon(\nabla^2 p - s) \quad (21-A3)$$

will make  $\delta\mathcal{E}$  negative and make the field converge towards the desired solution.

## 22 Surface waves

**22.1** The wave becomes

$$\begin{aligned}h &= \mathcal{R}e \int_{-\infty}^{\infty} a(k) \exp[i(kx - \omega(k)t + \chi(k))] dk \\ &= \frac{1}{\Delta k \sqrt{\pi}} \mathcal{R}e \int_{-\infty}^{\infty} \exp\left(i(k_0 x - \omega_0 t + \chi_0) + i(k - k_0)(x - c_g t - x_0) - \frac{(k - k_0)^2}{\Delta k^2}\right) dk \\ &= \frac{1}{\sqrt{\pi}} \mathcal{R}e \int_{-\infty}^{\infty} \exp\left(i(k_0 x - \omega_0 t + \chi_0) + iu\Delta k(x - c_g t - x_0) - u^2\right) du \\ &= \frac{1}{\sqrt{\pi}} \mathcal{R}e \int_{-\infty}^{\infty} \exp\left[i(k_0 x - \omega_0 t + \chi_0) - \left(u - \frac{i}{2}\Delta k(x - c_g t - x_0)\right)^2 - \frac{1}{4}\Delta k^2(x - c_g t - x_0)^2\right] du \\ &= \frac{1}{\sqrt{\pi}} \mathcal{R}e \int_{-\infty}^{\infty} \exp\left[i(k_0 x - \omega_0 t + \chi_0) - u^2 - \frac{1}{4}\Delta k^2(x - c_g t - x_0)^2\right] du \\ &= \cos(k_0 x - \omega_0 t + \chi_0) \exp\left[-\frac{1}{4}\Delta k^2(x - c_g t - x_0)^2\right].\end{aligned}$$

In the second line we have substituted  $k = k_0 + u\Delta k$  and in the third we have rearranged the resulting quadratic form. In the fourth we shift  $u \rightarrow u + \frac{i}{2}\Delta k(x - c_g t - x_0)$  and in the fifth we use that  $\int_{-\infty}^{\infty} \exp(-u^2) du = \sqrt{\pi}$ .

The wave contains a single wave packet with a Gaussian envelope of width  $\sim 1/\Delta k$  with the center moving along  $x = x_0 + c_g t$ . The phase shift derivative  $x_0 = -d\chi/dk$  determines the position of the center at  $t = 0$ .

**22.15**

- (a) For  $n = 0$  it is trivial. For  $n \neq 0$ , the sum is geometric with progression factor  $F = \exp(2\pi i n/N)$

$$\sum_{m=0}^{N-1} \exp\left[2\pi i \frac{nm}{N}\right] = \sum_{m=0}^{N-1} F^m = \frac{1 - F^N}{1 - F} = 0 \quad (22-A1)$$

because  $F \neq 1$  but  $F^N = 1$ .

- (b) Write the last expression as a double sum

$$h_n = \frac{1}{N} \sum_{m=0}^{N-1} \sum_{k=0}^{N-1} h_k \exp\left[2\pi i \frac{(k-n)m}{N}\right] \quad (22-A2)$$

and do the  $m$ -sum first.

- (c) Do the triple sum

$$\sum_n |h_n|^2 = \frac{1}{N} \sum_{n,m,k} \hat{h}_m \hat{h}_k^\times \exp\left[2\pi i \frac{(k-m)n}{N}\right] \quad (22-A3)$$

Do the sum over  $n$  first.

**22.2** From the solution (22-35) we find

$$\frac{\partial v_z}{\partial t} + \frac{1}{\rho_0} \nabla_z p + g_0 = -a\omega^2 \left(1 + \frac{z}{d}\right) \cos(kx - \omega t) \quad (22-A4)$$

which ought to vanish. Since the finite-depth solution does satisfy the field equations, the problem must lie in the higher-order terms in  $kz$  we have dropped in the shallow-water limit.

**22.3** From the flat-bottom solution (22-32) we find the particle orbit equations

$$\begin{aligned} \frac{dx}{dt} = v_x &= a\omega \frac{\cosh k(z+d)}{\sinh kd} \sin(kx - \omega t), \\ \frac{dz}{dt} = v_z &= a\omega \frac{\sinh k(z+d)}{\sinh kd} \cos(kx - \omega t). \end{aligned}$$

Under the assumption of small amplitude  $ak \ll 1$ , we have the approximative solution

$$x = x_0 - a \frac{\cosh k(z_0 + d)}{\sinh kd} \sin(kx_0 - \omega t) \quad (22-A5)$$

$$z = z_0 + a \frac{\sinh k(z_0 + d)}{\sinh kd} \cos(kx_0 - \omega t) \quad (22-A6)$$

This orbit is an ellipse centered at  $(x_0, z_0)$  with major axis  $a \cosh k(z_0 + d)/\sinh kd$  and minor axis  $a \sinh k(z_0 + d)/\sinh kd$ . For  $z_0 \rightarrow -d$ , the minor axis vanishes and the ellipse degenerates into a horizontal line. In the deep-water limit, the ellipses degenerate into circles of radius  $ae^{kz_0}$ .

**22.5** Expanding to first order in  $h$ , we have

$$\bar{v}_x = \frac{1}{d} \int_{-d}^0 v_x dz + \frac{h}{d} v_x|_{z=0} - \frac{h}{d^2} \int_{-d}^0 v_x dz \quad (22-A7)$$

and

$$\langle \bar{v}_x \rangle = \frac{1}{d} \langle hv_x \rangle_{z=0} - \frac{1}{d^2} \int_{-d}^0 \langle hv_x \rangle dz \quad (22-A8)$$

Inserting (22-32) and integrating, the desired result is obtained. The expression vanishes for  $d \rightarrow 0$ .

**22.6** The total amount of water in a shallow-water wave is  $M = \rho_0 \lambda L d$ . The ratio between the transported mass and the total mass is

$$\frac{\langle Q \rangle \tau}{\rho_0 L \lambda d} = \frac{a^2}{2d^2} \quad (22-A9)$$

For  $a/d \approx 0.1$ , it is only half a percent.

**22.7** Since  $v_x = \nabla_x \Psi$  we have

$$\int_{-d}^h v_x dz = \nabla_x \int_{-d}^h \Psi dz - \nabla_x h \Psi|_{z=h} \quad (22-A10)$$

Since the function only depends on  $kx - \omega t$ , the average over a period is equivalent to an average over a wavelength. But then the average of the first term vanishes because of periodicity. For small amplitudes the last term may similarly be recast as  $\langle -\nabla_x h \Psi \rangle_{z=h} \approx \langle hv_x \rangle_{z=h}$ .

**22.8** Using (22-19) we get

$$\begin{aligned} \langle \mathcal{F}_x \rangle &= - \left\langle \int_{-d}^h p L dz \right\rangle = \left\langle \int_{-d}^h \left( p_0 - \rho_0 \left( g_0 z + \frac{\partial \Psi}{\partial t} + \frac{1}{2} (v_x^2 + v_z^2) \right) \right) L dz \right\rangle \\ &= p_0 L d + \frac{1}{2} \rho_0 g_0 d^2 L - \frac{1}{2} \rho_0 g_0 a^2 L - \rho_0 L \left\langle \int_{-d}^h \frac{\partial \Psi}{\partial t} dz \right\rangle \end{aligned}$$

where we have used the expression for the total energy (22-46). Using the periodicity we find

$$\rho_0 L \left\langle \int_{-d}^h \frac{\partial \Psi}{\partial t} dz \right\rangle$$

**22.9**

(a) Use mass conservation  $\nabla_x v_x + \nabla_z v_z = 0$  to get

$$\nabla_x (\Psi v_x) + \nabla_z (\Psi v_z) = v_x \nabla_x \Psi + \psi \nabla_x v_x + v_z \nabla_z \Psi + \Psi \nabla_z v_z = v_x^2 + v_z^2$$

(b) Since  $\Psi v_x$  is a periodic function of  $x - ct$  we have

$$\langle \nabla_x (\Psi v_x) \rangle = \frac{1}{\tau} \int_0^\tau \nabla_x (\Psi v_x) dt = \frac{1}{\lambda} \int_0^\lambda \nabla_x (\Psi v_x) dx = [\Psi v_x]_0^\lambda = 0$$