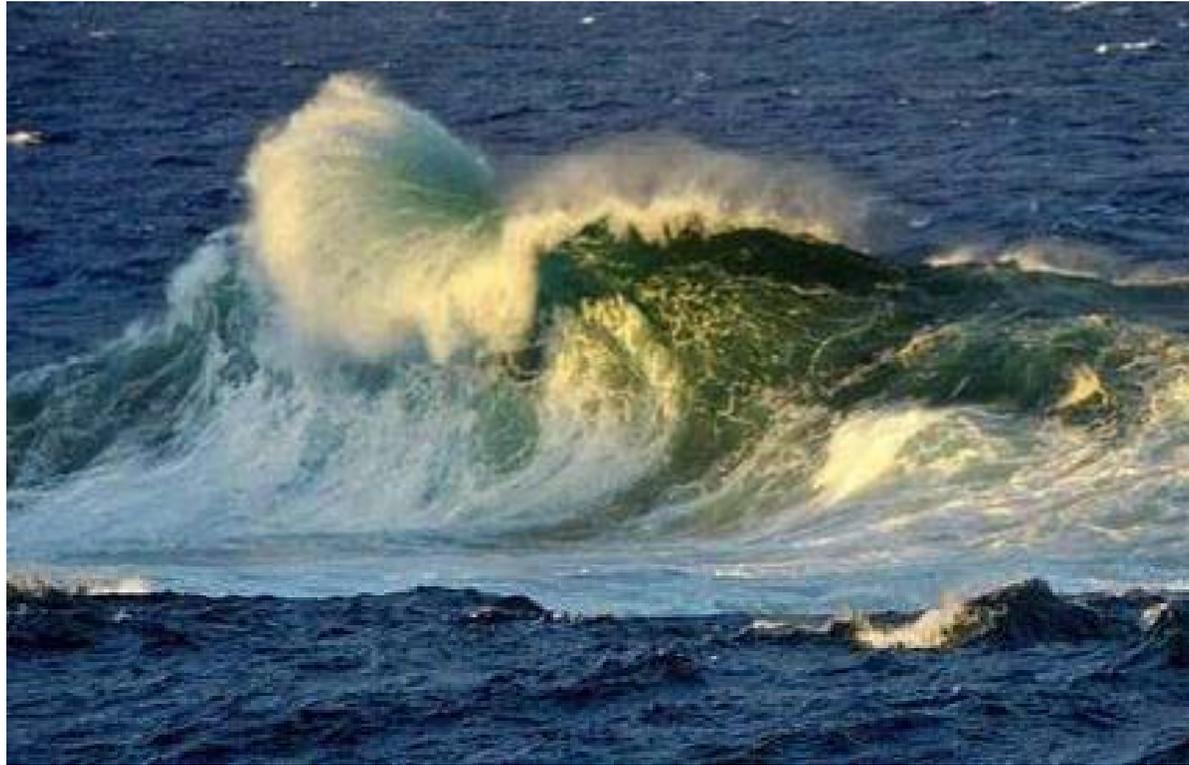
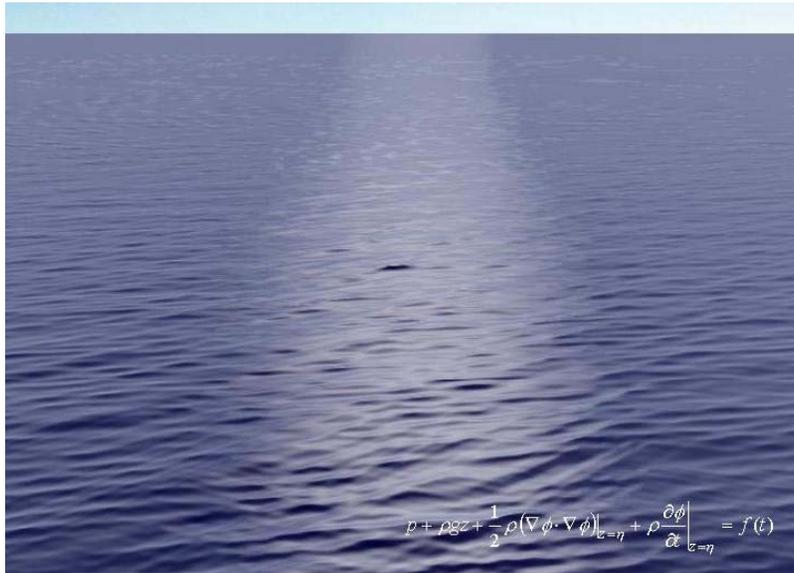


ON WAVE GROUPS IN A RANDOM SEA

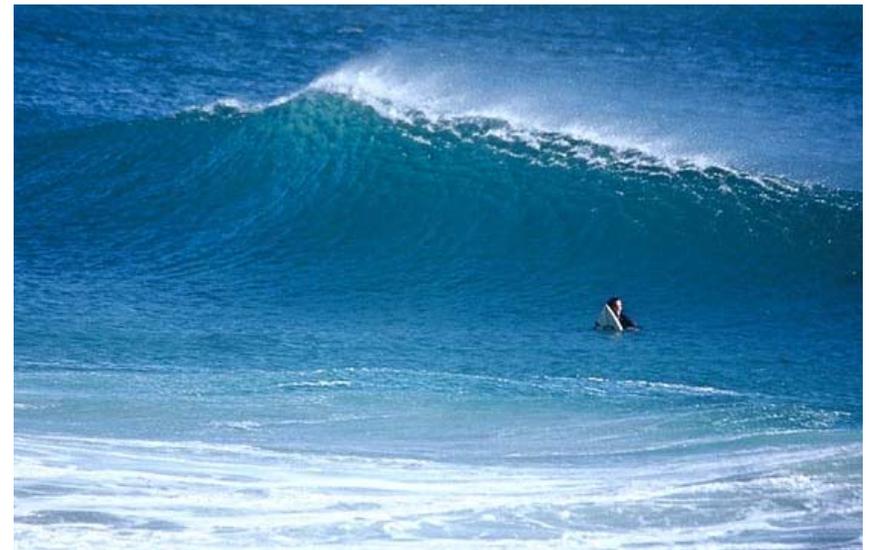


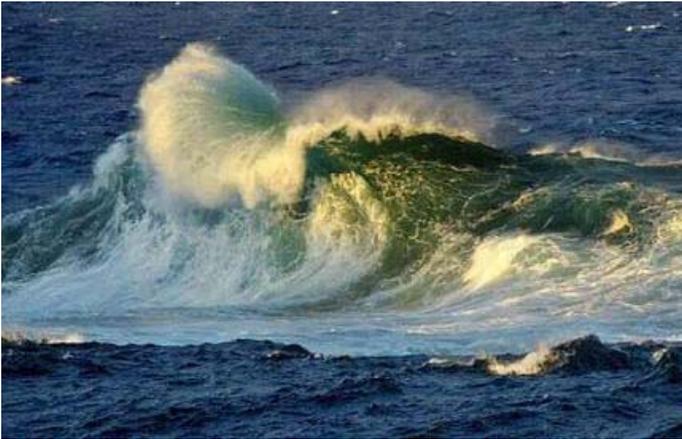
Francesco Fedele

Dept. of Mechanical Engineering University of Vermont
Burlington, Vermont USA



One of the beauty of the nature





Freak waves



Giant waves

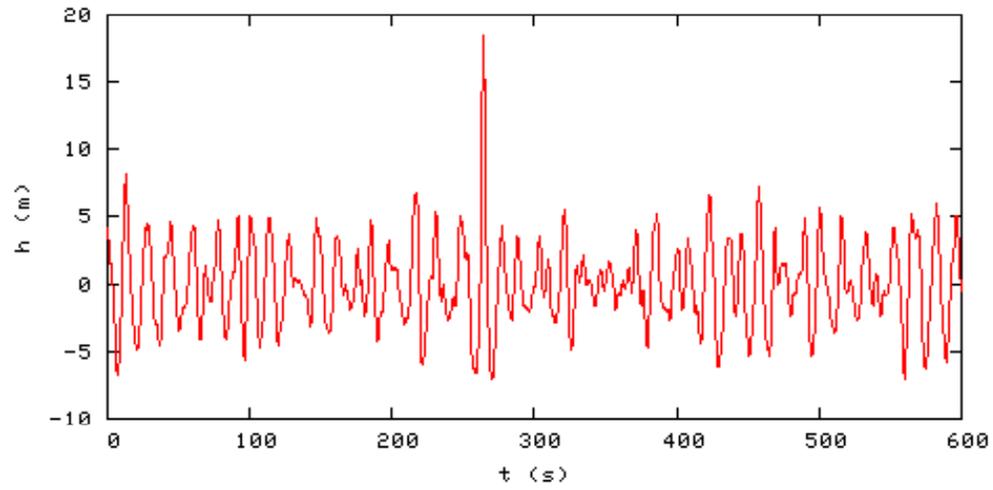
Rogue waves



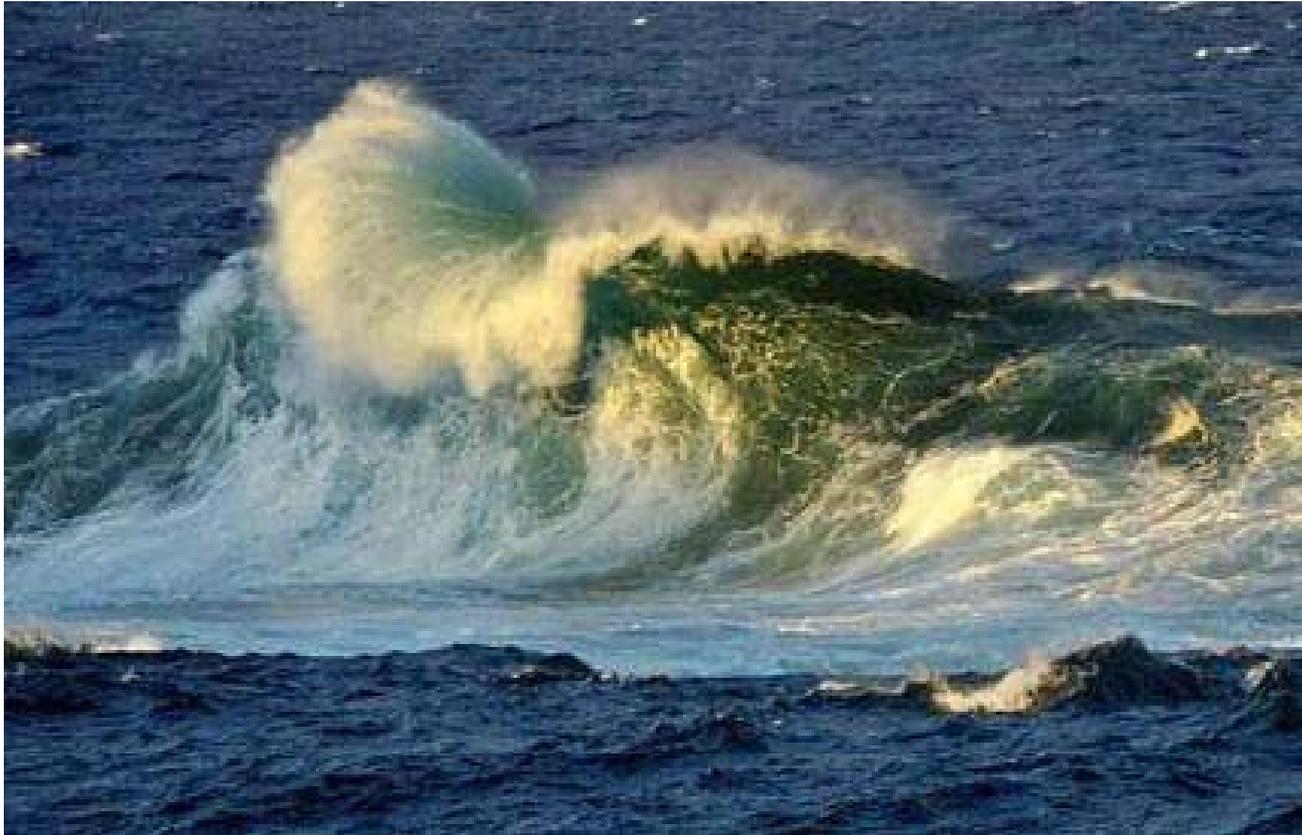
Extreme waves



DRAUPNER EVENT JANUARY 1995



Freak waves, rogue waves and giant waves



Nonlinear water waves

Gaussian seas
and extreme waves

Stokes Equations for regular waves

$$\frac{\partial^2 \Phi}{\partial x^2} + \frac{\partial^2 \Phi}{\partial z^2} = 0$$

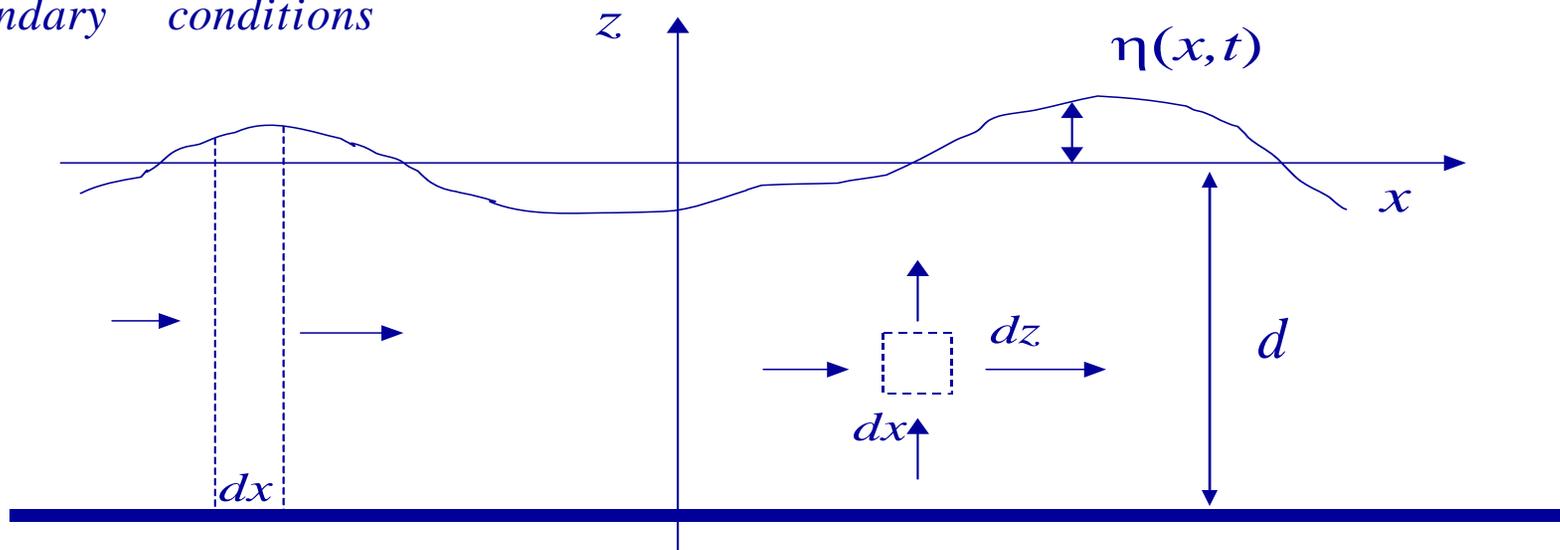
$$\left(\frac{\partial \Phi}{\partial z} \right)_{z=\eta} = \frac{\partial \eta}{\partial t} + \frac{\partial \eta}{\partial x} \left(\frac{\partial \Phi}{\partial x} \right)_{z=\eta}$$

$$v_z = \frac{\partial \Phi}{\partial z}$$

$$v_x = \frac{\partial \Phi}{\partial x}$$

$$\left(\frac{\partial \Phi}{\partial t} \right)_{z=\eta} + \frac{1}{2} \left[\left(\frac{\partial \Phi}{\partial x} \right)^2 + \left(\frac{\partial \Phi}{\partial z} \right)^2 \right]_{z=\eta} + g \eta = f(t)$$

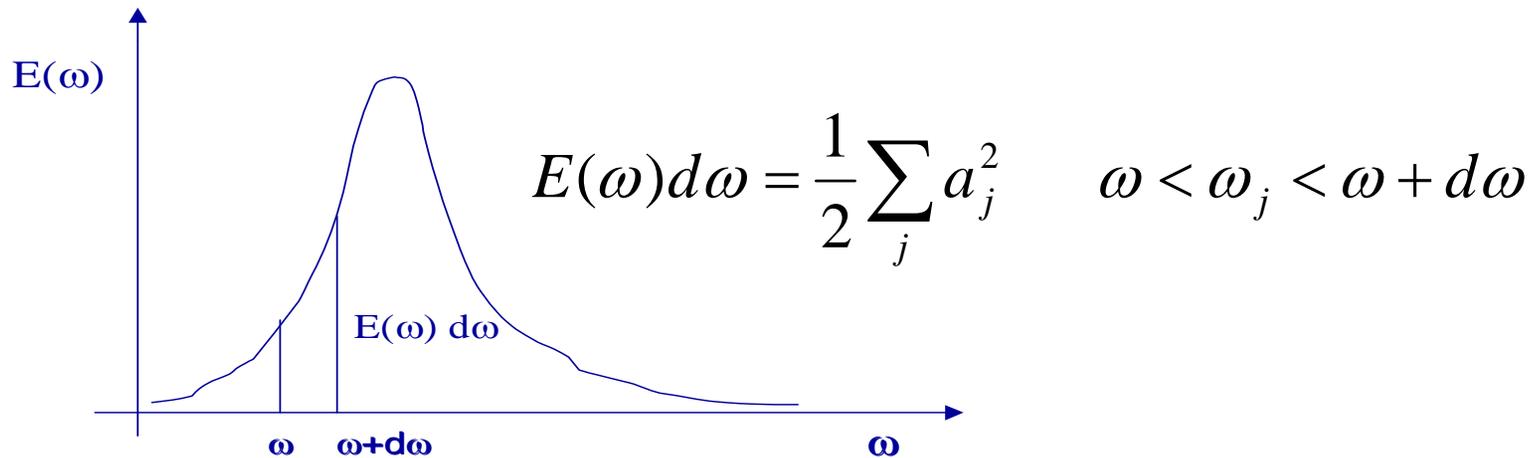
boundary conditions



Gaussian seas

$$\eta(x,t) = \sum_{j=1}^N a_j \cos(k_j x + \omega_j t + \varepsilon_j)$$

ε_j uniformly random in $[0, 2\pi]$



$$\psi(T) = \langle \eta(x_0, t_0) \eta(x_0, t_0 + T) \rangle = \int_0^{\infty} E(\omega) \cos \omega T d\omega$$

Stationarity

Ergodicity

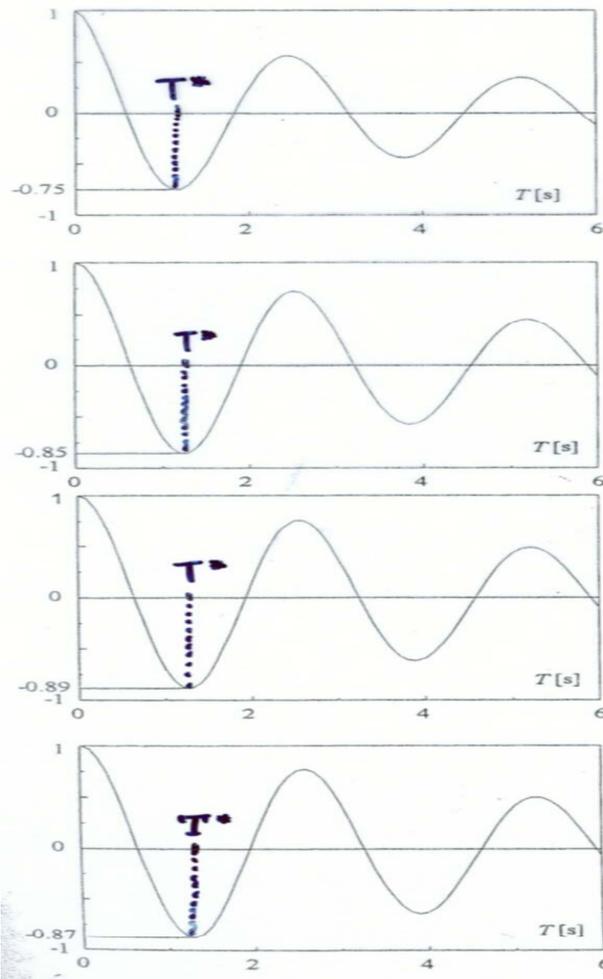
Gaussianity

Typical wave spectra from Mediterranean sea*

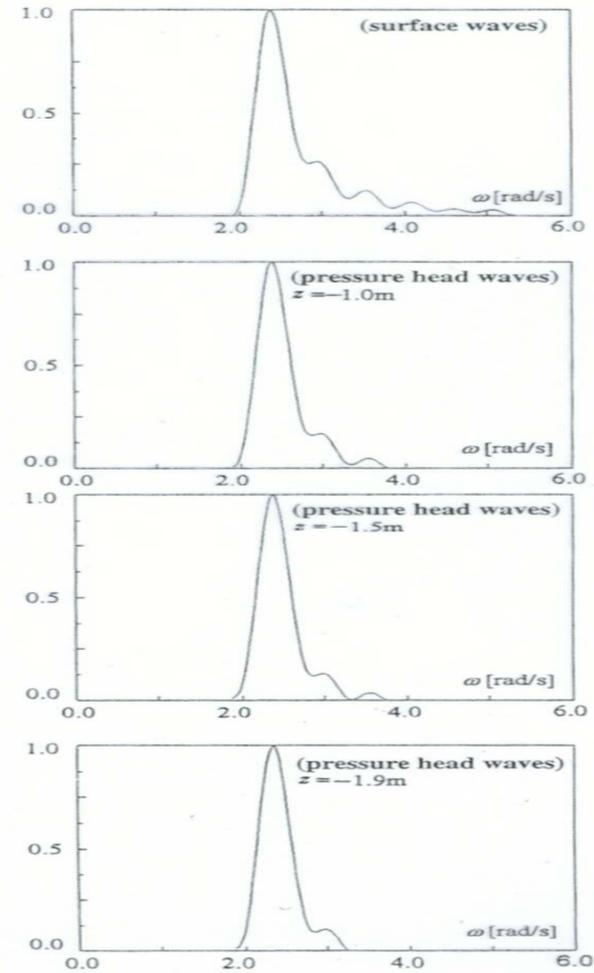
Wind generated waves: basic concepts

143

$\psi(T)$



$E(\omega)$

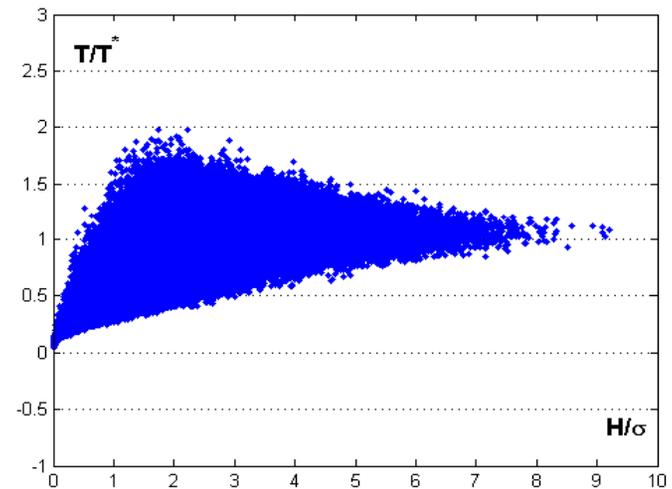
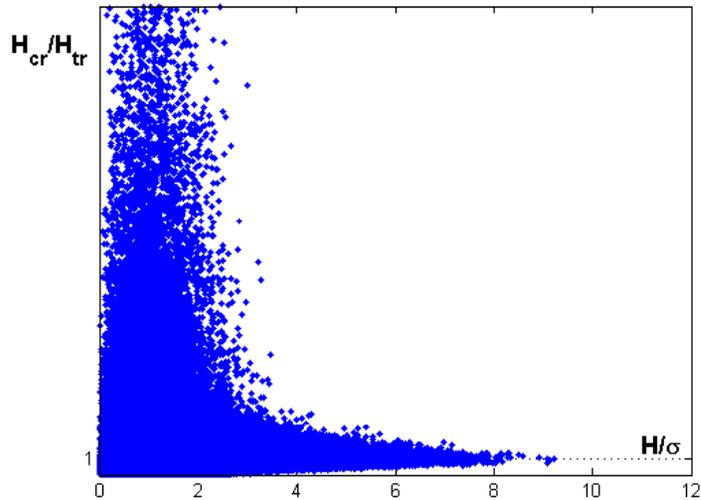
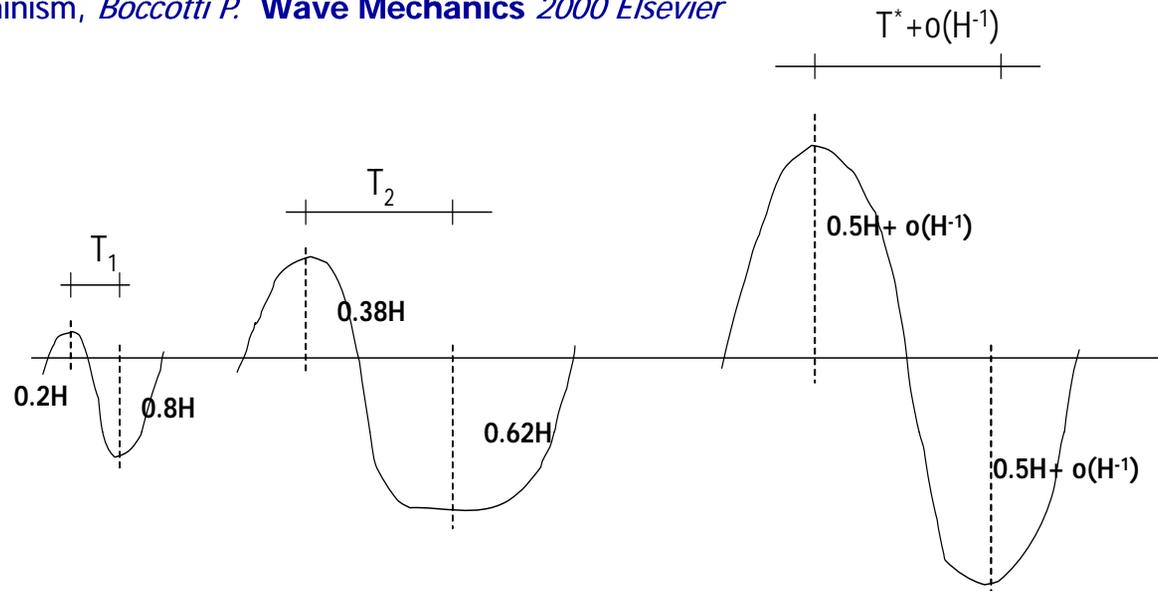


*from *Boccotti P. Wave Mechanics 2000 Elsevier*

Time domain analysis

NECESSARY AND SUFFICIENT CONDITIONS TO HAVE A HIGH WAVE

*Theory of quasi-determinism, *Boccotti P. Wave Mechanics 2000 Elsevier*



Space-time domain analysis*

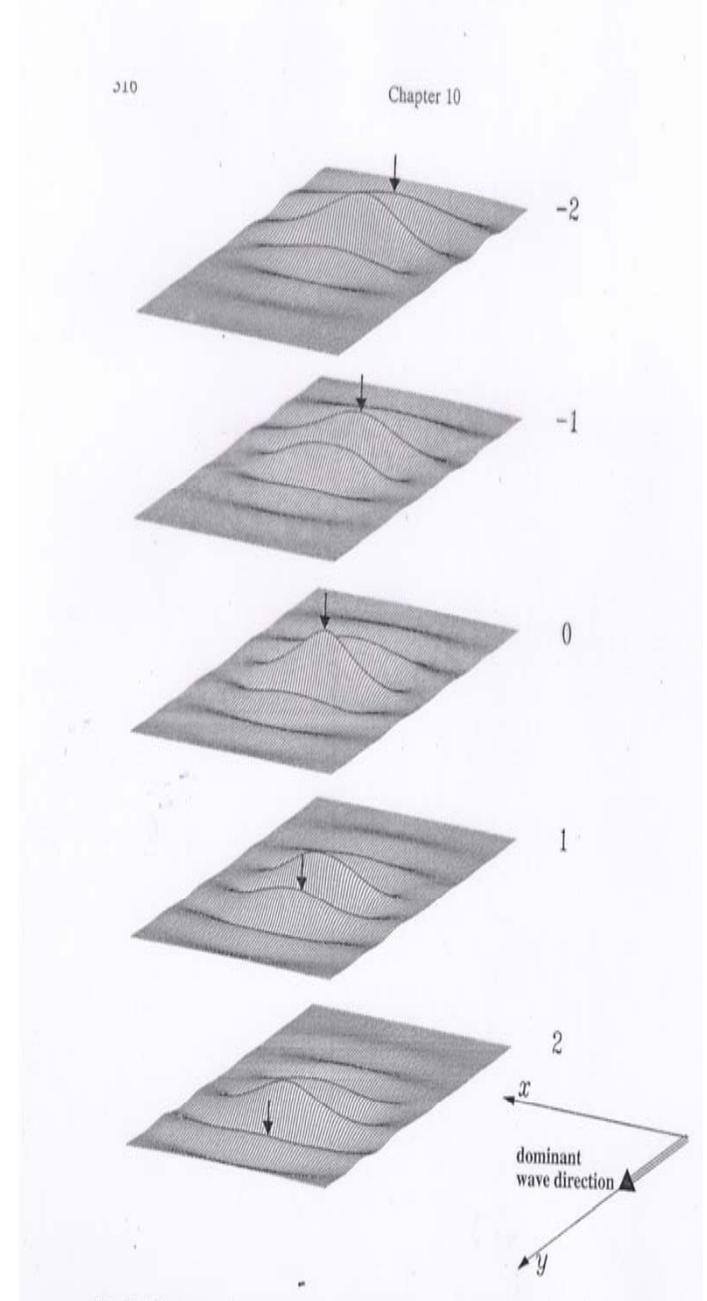
What happens in the neighborhood of a point \mathbf{x}_0 if a large crest followed by large trough are recorded in time at \mathbf{x}_0 ?

$$\text{Pr} \left[\begin{array}{l} \eta(\mathbf{x}_0 + \mathbf{X}, t_0 + T) \in (u, u + du) \\ \text{conditioned to} \\ \eta(\mathbf{x}_0, t_0) = H/2, \eta(\mathbf{x}_0, t_0 + T_2^*) = -H/2 \end{array} \right]$$

$$\Downarrow \quad \frac{H}{\sigma} \rightarrow \infty$$

$$\delta(u - \eta_c(\mathbf{x}_0 + \mathbf{X}, t_0 + T))$$

* Boccotti P. *Wave Mechanics* 2000 Elsevier



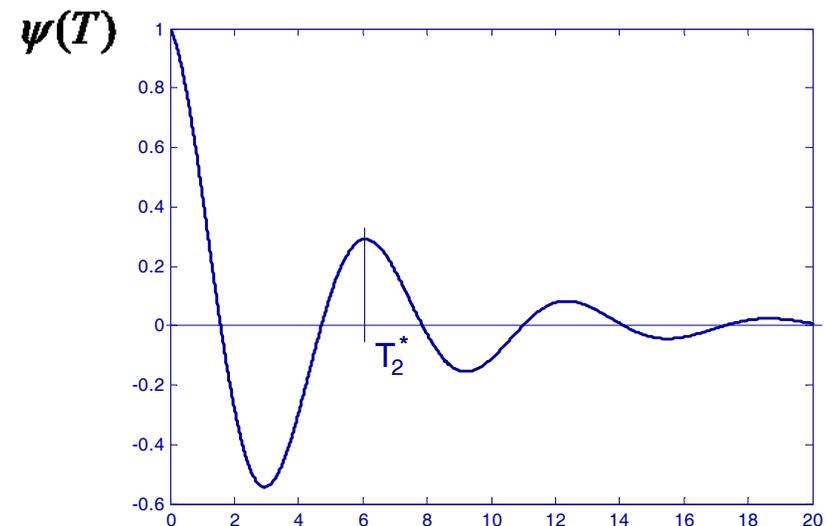
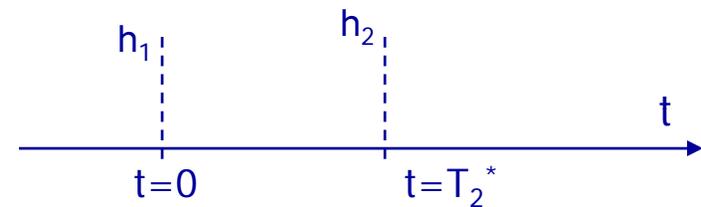
Time domain analysis: successive wave crests*

Necessary and sufficient conditions for the occurrence of two high wave crests

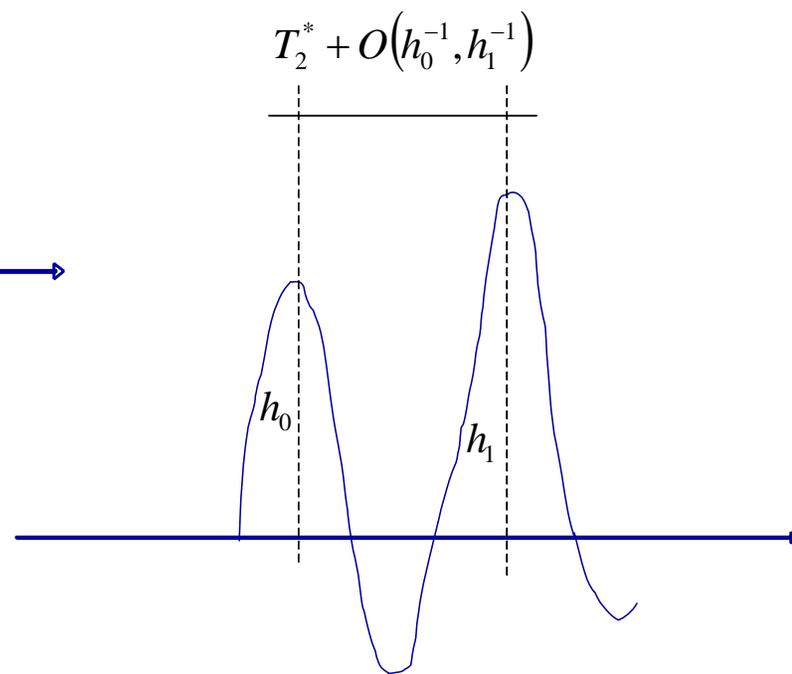
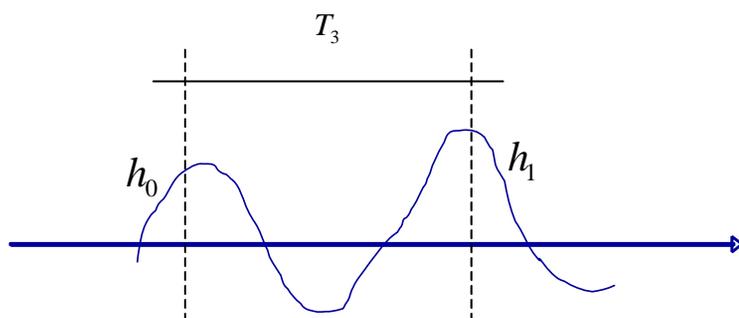
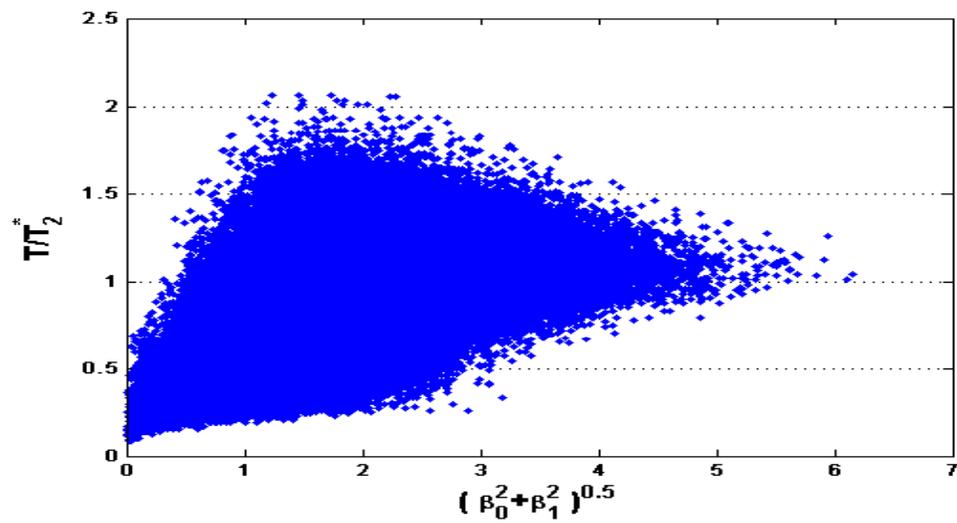
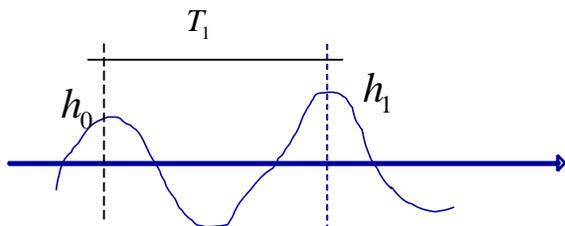
$$\eta(t_0) = h_1, \quad \eta(t_0 + T_2^*) = h_2$$

Autocovariance function

$$\psi(T) = \langle \eta(x_0, t_0) \eta(x_0, t_0 + T) \rangle$$



* Fedele F., **Successive wave crests in a Gaussian sea**, *Probabilistic Eng. Mechanics* 2005 (to appear)

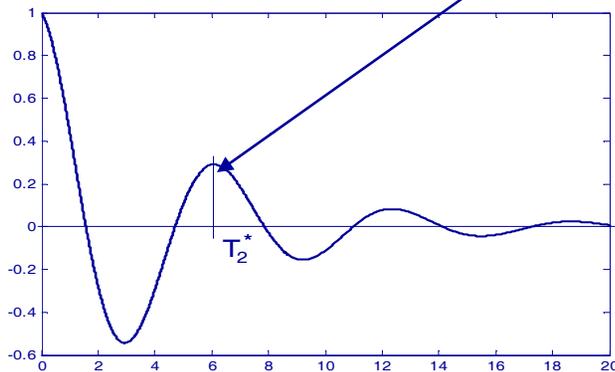


as $h_0 \rightarrow \infty, h_1 \rightarrow \infty$

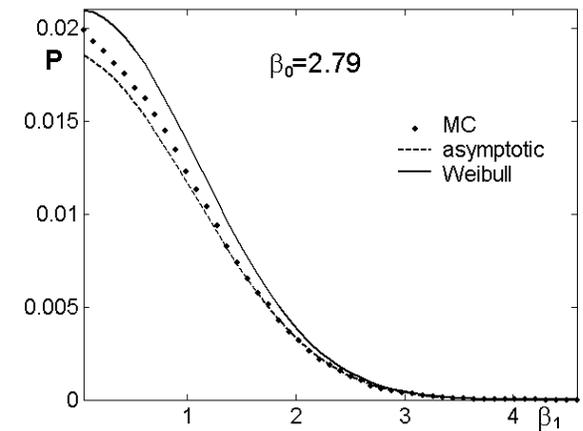
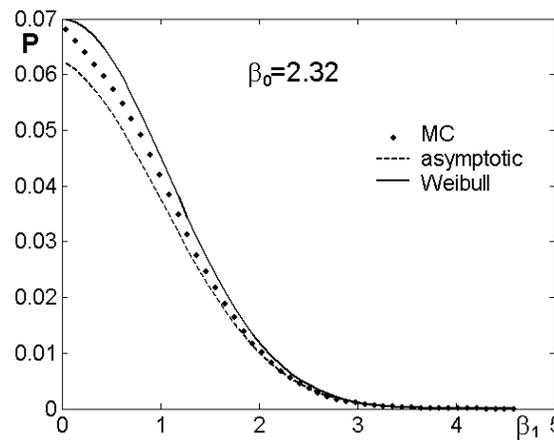
Corollary: joint probability successive wave crests*

$$p(\beta_0, \beta_1) = \frac{\beta_0 \beta_1}{1 - k^2} \exp \left[-\frac{\beta_0^2 + \beta_1^2}{2(1 - k^2)} \right] I_0 \left(\frac{k \beta_0 \beta_1}{1 - k^2} \right)$$

Bivariate Weibull



Monte Carlo Simulations



* Fedele F., **Successive wave crests in a Gaussian sea**, *Probabilistic Eng. Mechanics* 2005 (to appear)

Space-time domain analysis

What happens in the neighborhood of a point \mathbf{x}_0 if two large successive wave crests are recorded in time at \mathbf{x}_0 ?

$$\Pr \left[\begin{array}{l} \eta(\mathbf{x}_0 + \mathbf{X}, t_0 + T) \in (u, u + du) \\ \text{conditioned to } \eta(\mathbf{x}_0, t_0) = h_1, \eta(\mathbf{x}_0, t_0 + T_2^*) = h_2 \end{array} \right]$$



$$\frac{h_1}{\sigma} \rightarrow \infty, \quad \frac{h_2}{\sigma} \rightarrow \infty$$

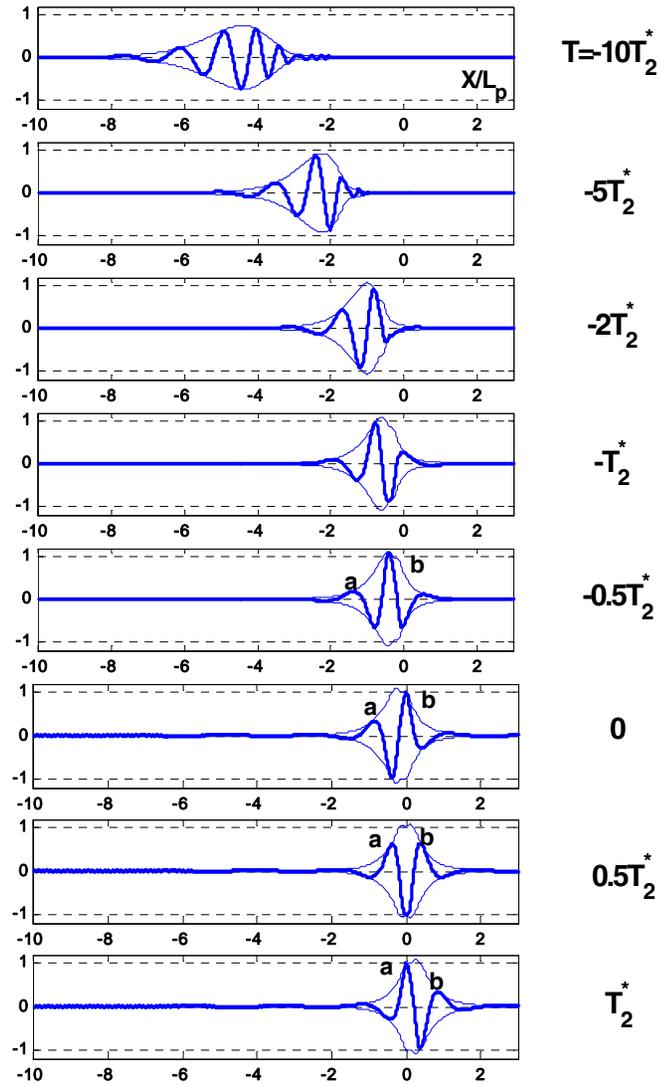
$$\delta(u - \eta_c(\mathbf{x}_0 + \mathbf{X}, t_0 + T))$$

$$\eta_c(\mathbf{X}, T) = \frac{\psi(0)h_1 - h_2\psi(T_2^*)}{\psi^2(0) - \psi(T_2^*)^2} \Psi(\mathbf{X}, T) + \frac{\psi(0)h_2 - h_1\psi(T_2^*)}{\psi^2(0) - \psi(T_2^*)^2} \Psi(\mathbf{X}, T - T_2^*)$$

SPACE-TIME covariance

$$\Psi(\mathbf{X}, T) = \langle \eta(x_0, t_0) \eta(x_0 + \mathbf{X}, t_0 + T) \rangle$$

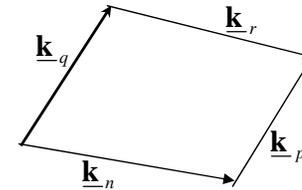
Linear wave group dynamics



Nonlinear evolution of the linear wave group

$$\eta(\underline{\mathbf{x}}, t) = \frac{1}{\pi} \sum_n \sqrt{\frac{\omega_n}{2g}} B_n(t) \exp(i \underline{\mathbf{k}}_n \cdot \underline{\mathbf{x}}) + c.c.$$

$$\frac{dB_n}{dt} + i\omega_n B_n = -i \sum_{p,q,r} T_{npqr} \delta_{n+p-q-r} B_p^* B_q B_r$$



Quartet interaction
 $\underline{\mathbf{k}}_n + \underline{\mathbf{k}}_p = \underline{\mathbf{k}}_q + \underline{\mathbf{k}}_r$

Conserved quantities : Hamiltonian , wave action and momentum

$$\mathbf{H} = \sum_n \omega_n B_n(t) B_n^*(t) + \frac{1}{2} \sum_{n,p,q,r} T_{npqr} \delta_{n+p-q-r} B_n^*(t) B_p^*(t) B_q(t) B_r(t)$$

$$\mathbf{M} = \sum_n \underline{\mathbf{k}}_n B_n(t) B_n^*(t)$$

$$\mathbf{A} = \sum_n B_n(t) B_n^*(t)$$

Sufficient conditions to have an extreme crest*



At $(x=0, t=0)$ we impose that all the harmonic components are in phase (focusing)

$$\varphi_n(0) = 0 \quad n = 1, \dots, N$$

Constrained optimization problem

$$H_{NL} = \max \frac{1}{\pi} \sum_n \sqrt{\frac{\omega_n}{2g}} |B_n(0)|$$



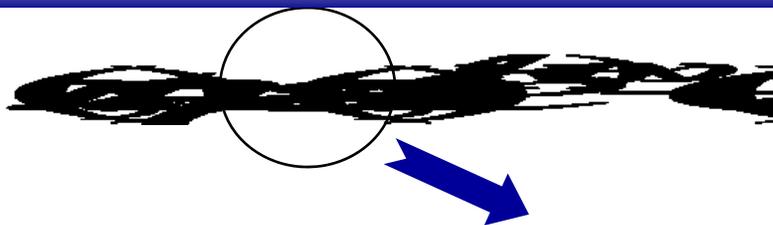
Hamiltonian, wave action and momentum are conserved

$$H_{NL} = (1 + \lambda) H_L \quad \lambda = \lambda(\{|B_n(0)|\})$$

*Fedele F. **The occurrence of Extreme crests and the nonlinear wave-wave interaction in random seas**, PROCEEDINGS of XIV International Offshore and Polar Engineering Conference (ISOPE) Toulon, FRANCE may 23-28 2004

The narrow band limit*

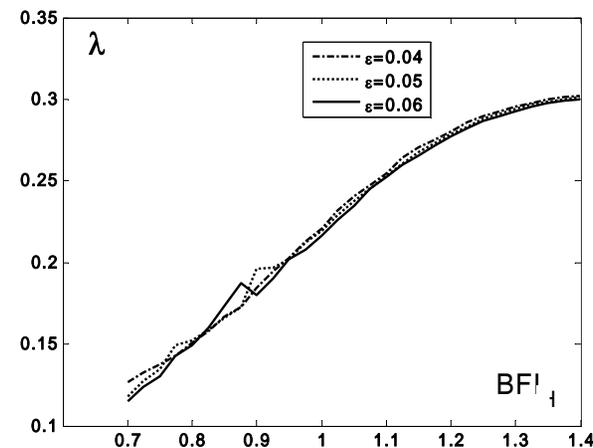
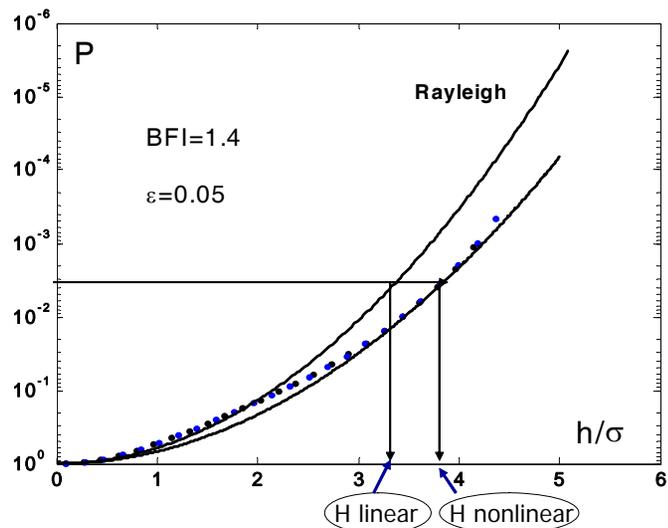
The nonlinear Schrodinger (NLS) equation



Particular case of the
ZAKHAROV EQUATION

$$\frac{\partial A}{\partial t} + i \frac{\partial^2 A}{\partial x^2} + i B F I^2 |A|^2 A = 0$$

$$\Pr(H_{\max} > h) = \exp\left[-\frac{h^2}{2(1+\lambda)^2 \sigma^2}\right]$$



Intermittency (FERMI-ULAM PASTA recurrence)

*Fedele F. **The occurrence of Extreme crests and the nonlinear wave-wave interaction in random seas**,
PROCEEDINGS of XIV International Offshore and Polar Engineering Conference (ISOPE) Toulon, FRANCE may 23-28 2004

Recurrent solutions* & Intermittency

Rayleigh quotient $Q(t) = \frac{\int \left| \frac{\partial A}{\partial x} \right|^2 dx}{\int |A|^2 dx} \leq \text{const}$ *bounded in time*



$Q(t) = \frac{\sum_n k_n^2 |a_n(t)|^2}{\sum_n |a_n(t)|^2} \approx \Delta K^2(t)$ *bounded in time*

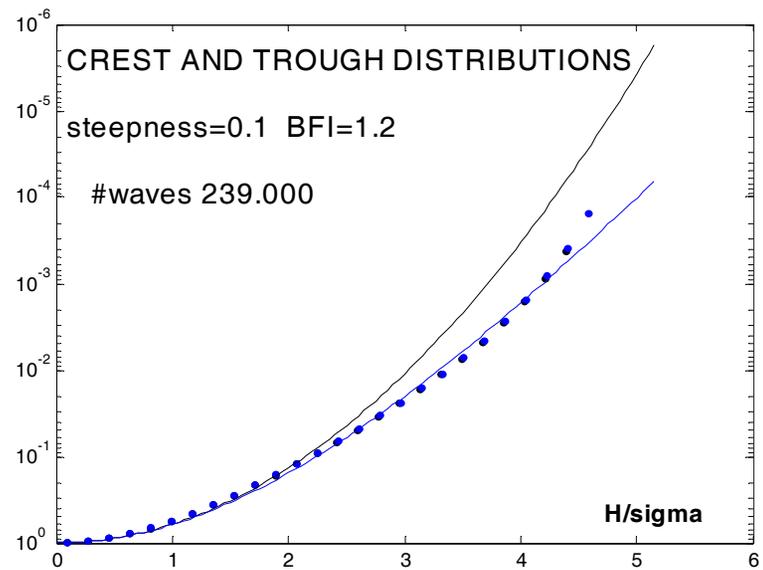
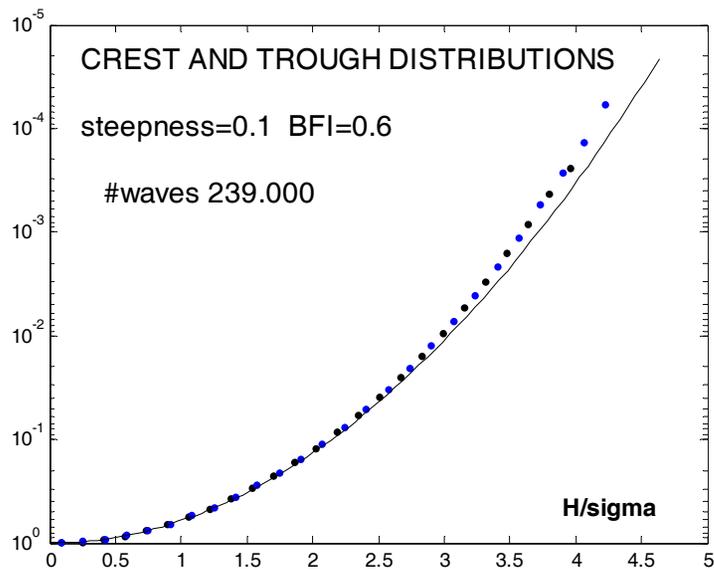
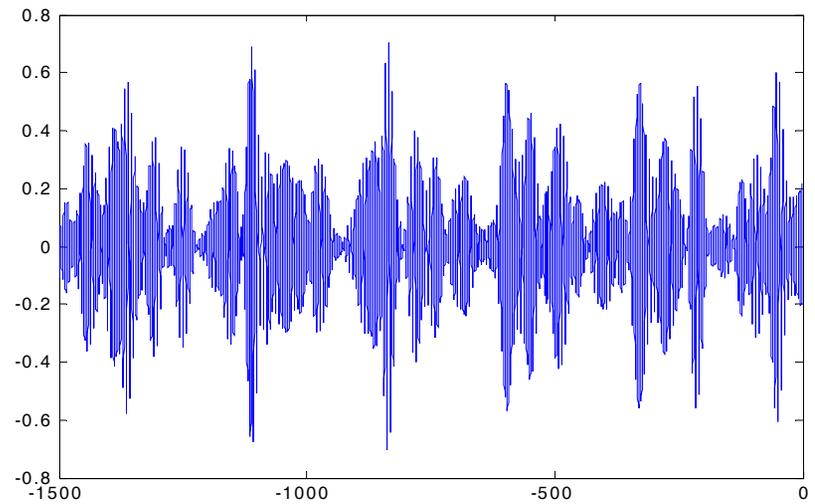
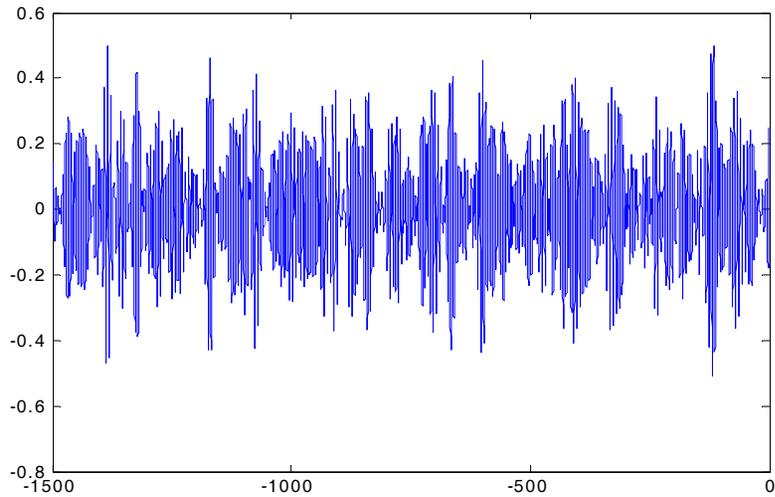
SPECTRAL BANDWIDTH

IF ENERGY CONTENT OF SMALL SCALES IS SMALL
IT REMAINS SMALL FOR ALL THE TIME

ENERGY PERPETUALLY DISTRIBUTED BETWEEN
FINITE SET OF MODES → RECURRENT SOLUTIONS

BENJAMIN-FEIR INSTABILITY & FERMI-ULAM PASTA RECURRENCE

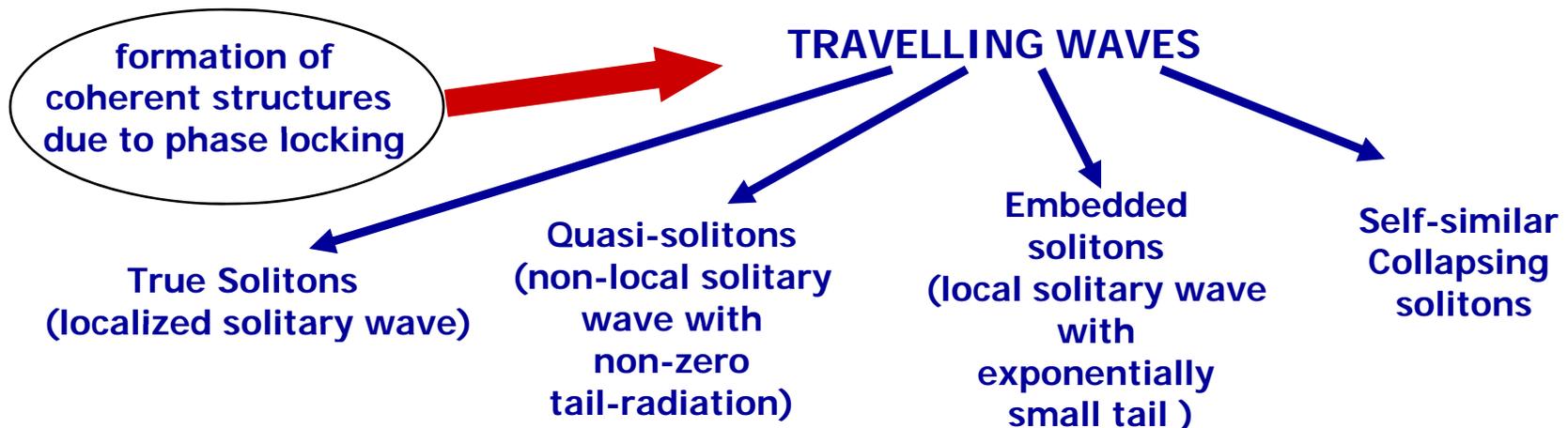
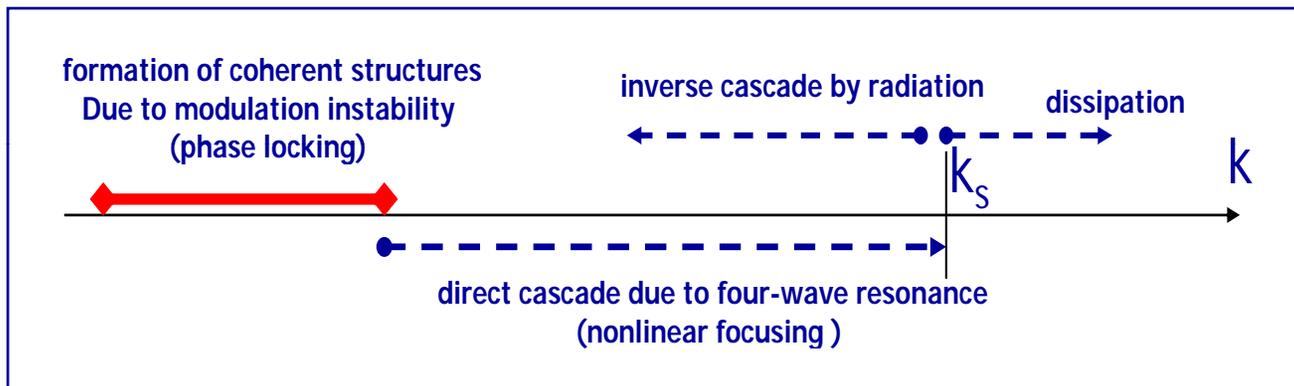
Monte-Carlo simulations



Quasi-solitonic wave turbulence*

$$i \frac{\partial \hat{a}_k}{\partial t} = \omega(k) \hat{a}_k + \iiint T_{123k} \hat{a}_1 \hat{a}_2 \hat{a}_3^* \delta(k_1 + k_2 - k_3 - k) dk_1 dk_2 dk_3$$

$$A(x, t) = \int \hat{a}_k(t) \exp(i k x) dk$$



*Cai, Majda, Laughlin & Tabak, **Dispersive wave turbulence in one dimension** PHYSICA D 152-153 (2001) 551-572
 Zakharov, Dias & Pushkarev, **One-dimensional wave turbulence** Physics reports 398 (2004) 1-65