

WAVE GROUPS AND EXTREME EVENTS IN RANDOM SEAS



Francesco Fedele

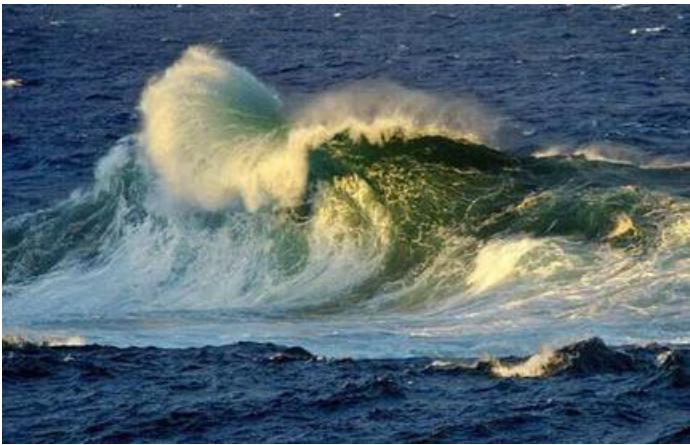
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Freak waves, rogue waves and giant waves



Nonlinear water waves

Gaussian seas
and extreme waves



Freak waves



Rogue waves



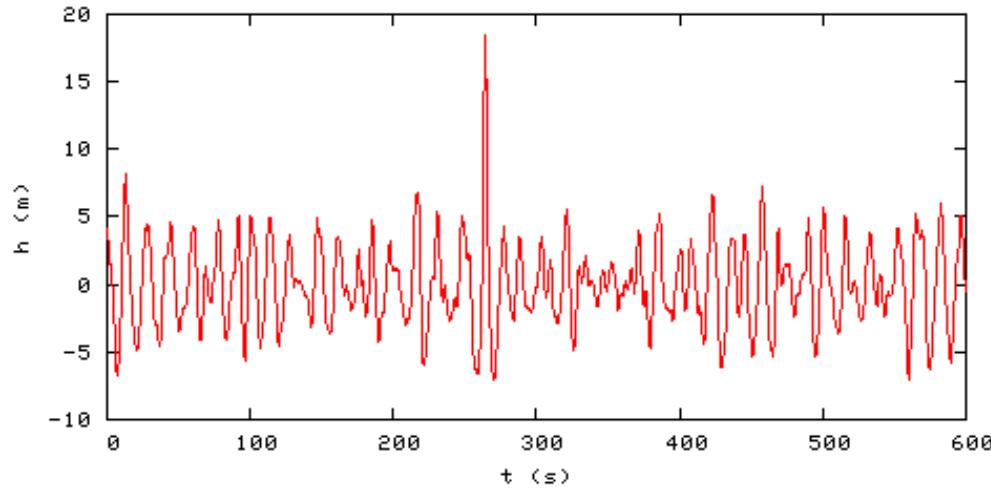
Giant waves



Extreme waves



DRAUPNER EVENT JANUARY 1995



STOKES EQUATIONS FOR REGULAR WAVES

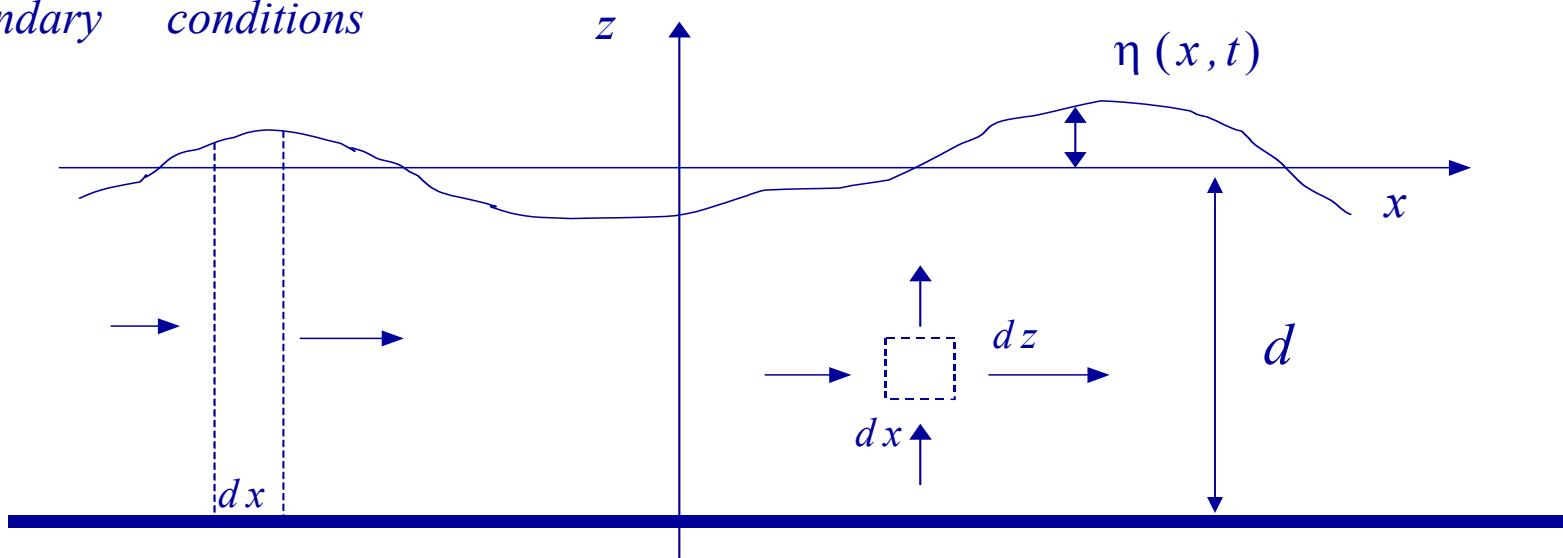
$$\frac{\partial^2 \Phi}{\partial x^2} + \frac{\partial^2 \Phi}{\partial z^2} = 0$$

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

$$v_z = \frac{\partial \Phi}{\partial z} \quad v_x = \frac{\partial \Phi}{\partial x}$$

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

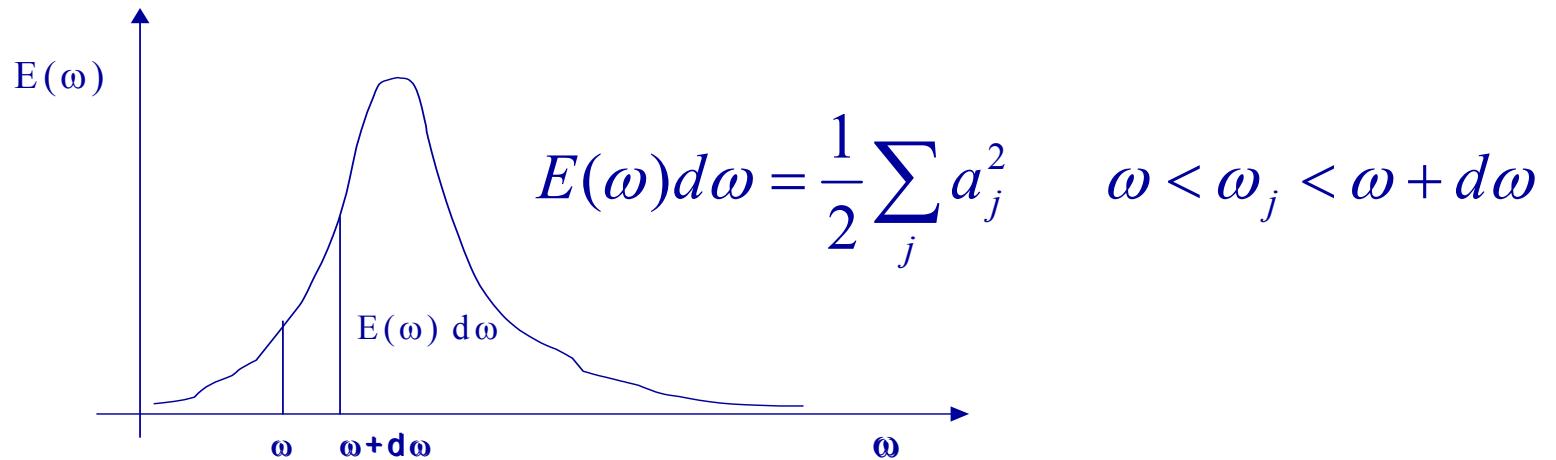
boundary conditions



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 $[0, 2\pi]$



Stationarity

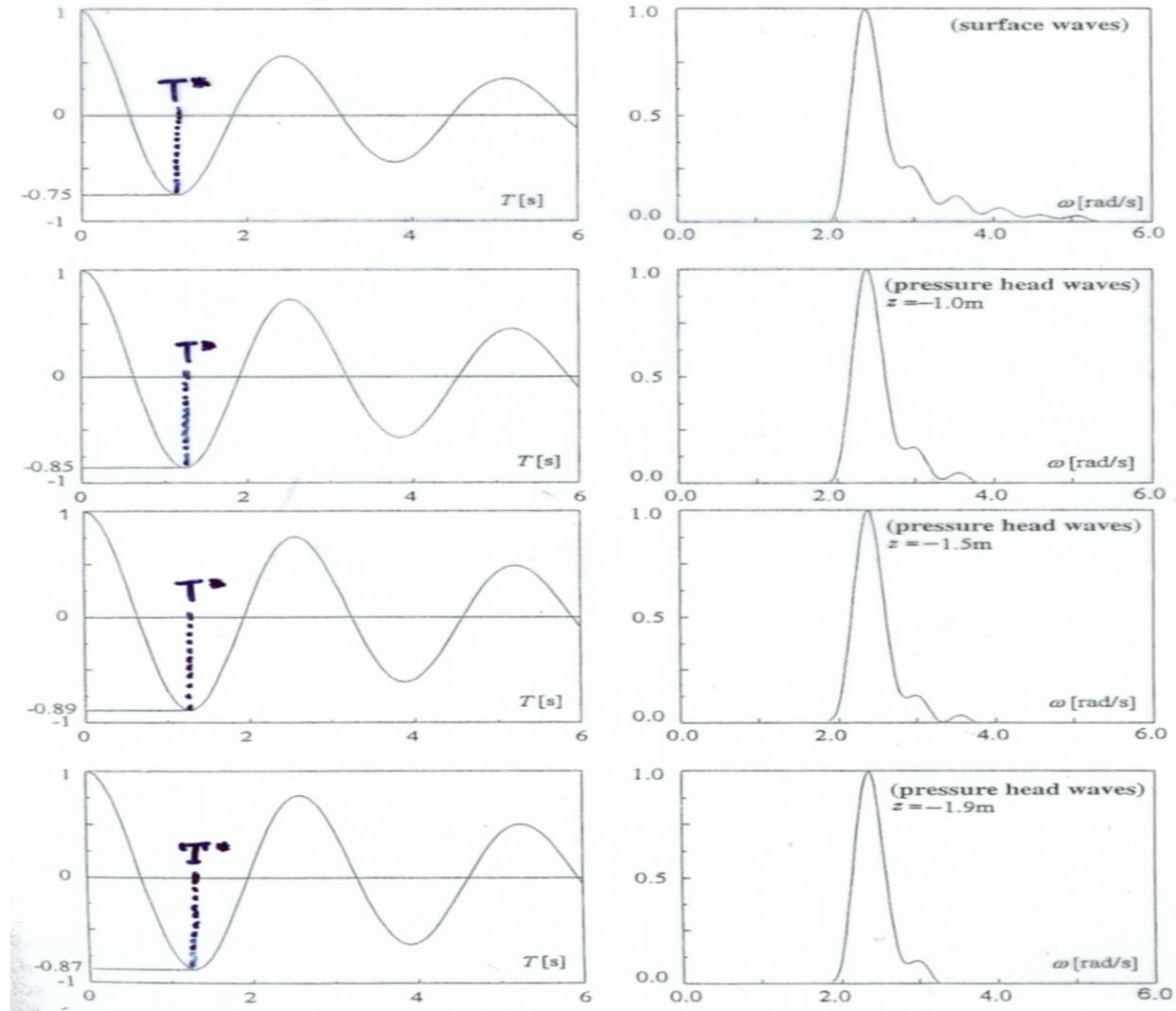
Ergodicity

Gaussianity

TYPICAL WAVE SPECTRA FROM MEDITERRANEAN SEA

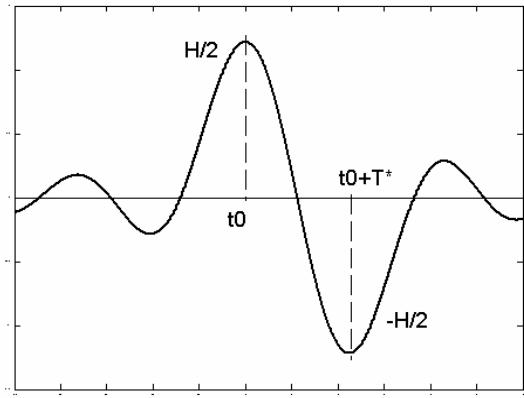
Wind generated waves: basic concepts

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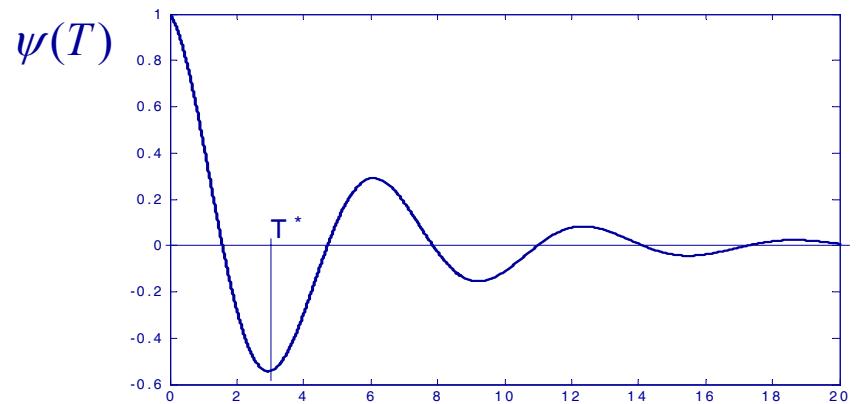
TIME DOMAIN ANALYSIS :

NECESSARY AND SUFFICIENT CONDITIONS TO HAVE A HIGH WAVE

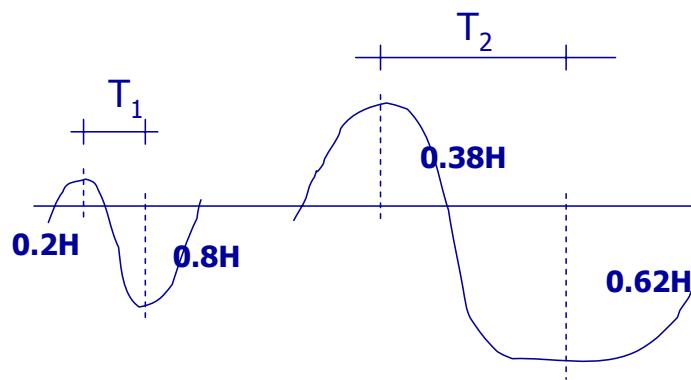


$$\eta(0) = \frac{H}{2} \quad \eta(T^*) = -\frac{H}{2}$$

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

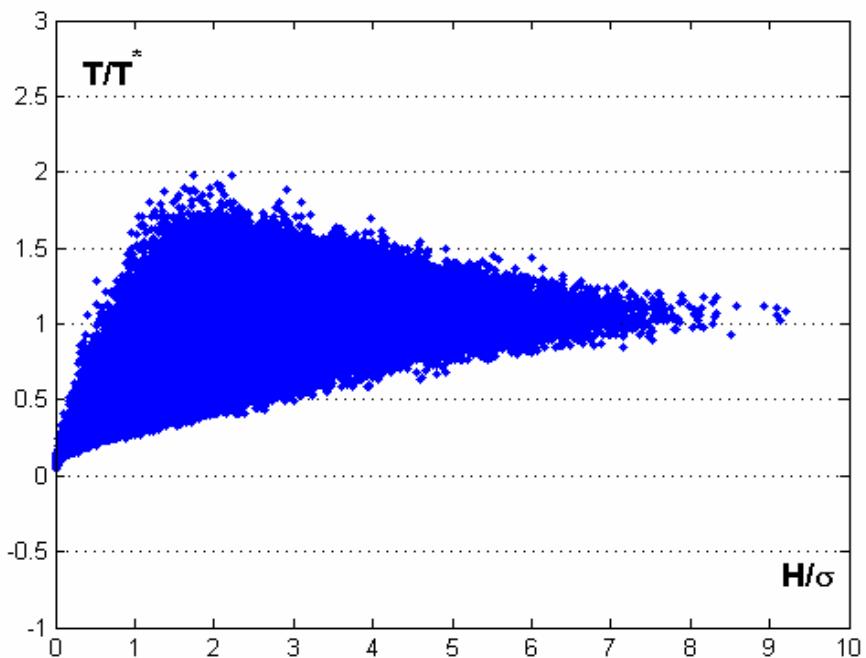


$$T^* + o(H^{-1})$$

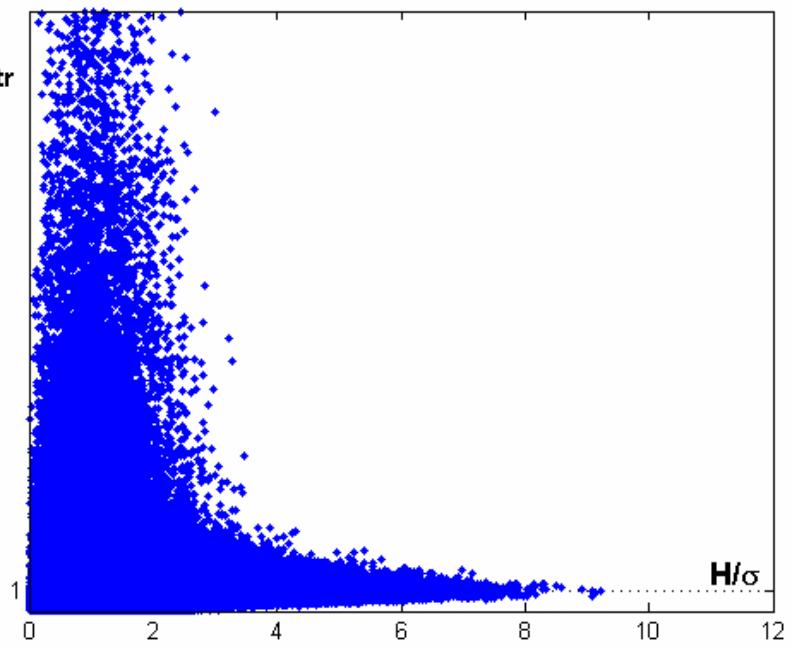


$$0.5H + o(H^{-1})$$

$$0.5H + o(H^{-1})$$



$$H_{cr}/H_{tr}$$

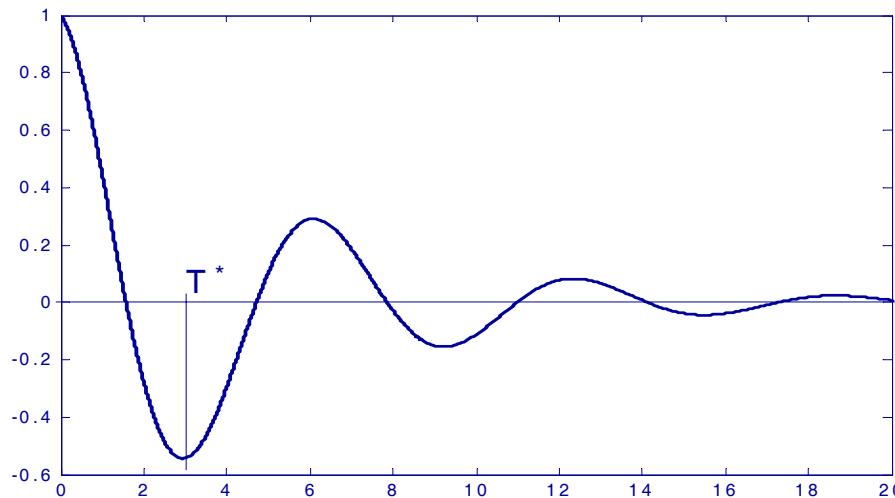


$$H/\sigma$$

PROBABILITY OF EXCEEDANCE OF THE WAVE HEIGHT

Asymptotic expressions of Boccotti valid for any shape of spectrum

$$P[H] = \exp\left[-\frac{1}{4(1+\psi^*)}\left(\frac{H}{\sigma}\right)^2\right] \text{ per } \frac{H}{\sigma} \rightarrow \infty$$



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 ?

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

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

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

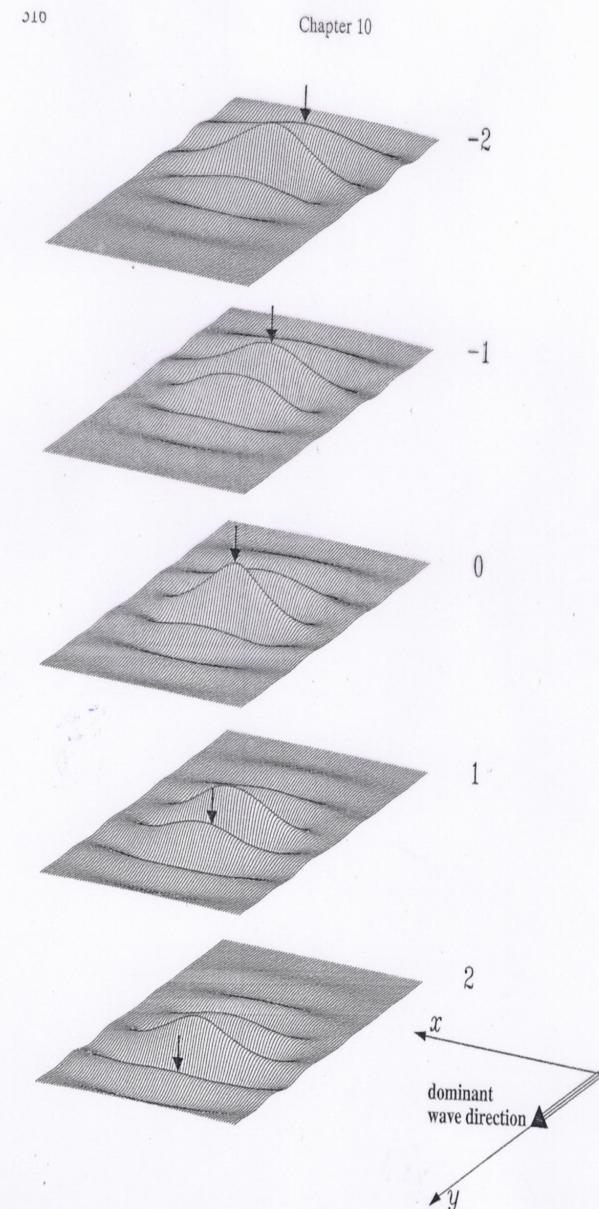
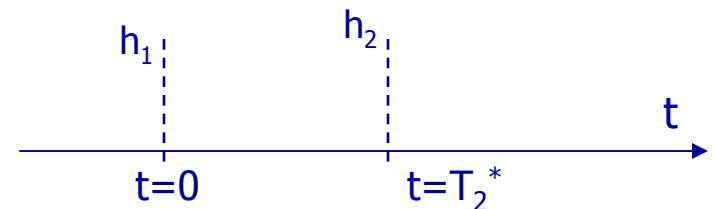


Fig. 10.1. Wave elevation surfaces

TIME DOMAIN ANALYSIS : *SUCCESSIVE WAVE CRESTS*

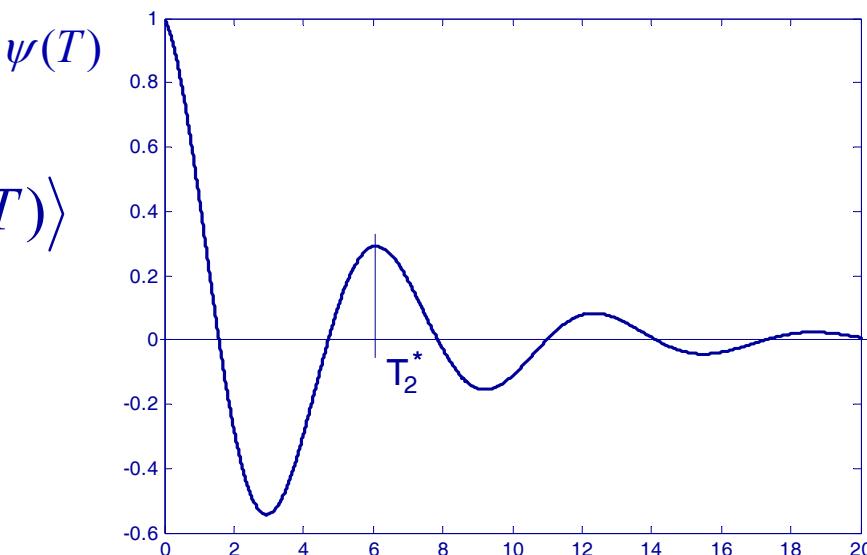
Necessary and sufficient conditions for the occurrence of two high wave crests

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



Autocovariance function

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

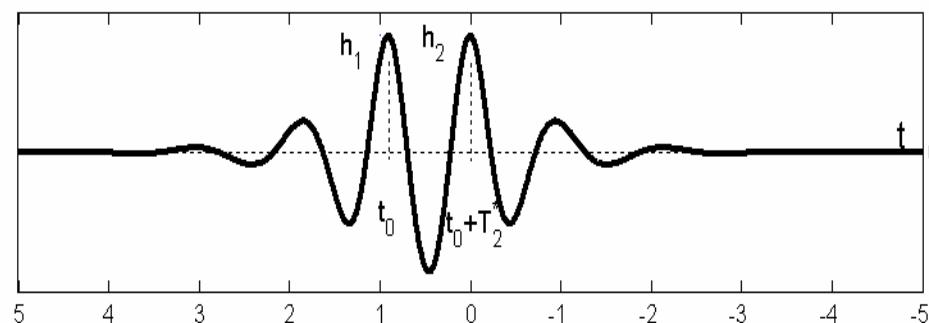


TIME DOMAIN : THE CONDITIONS ARE SUFFICIENT

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

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

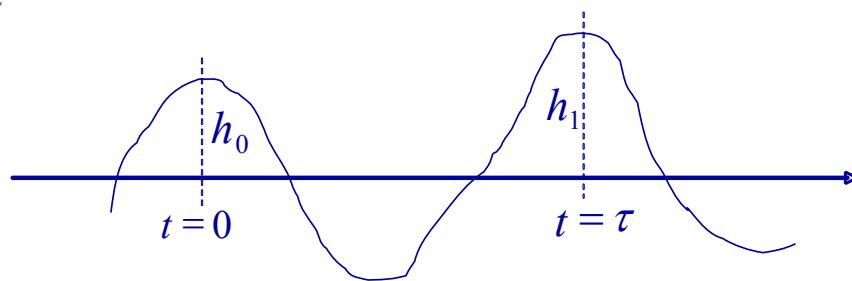
$$\eta_c(t_0 + T) = \frac{h_1 - h_2 \psi(T_2^*)/\psi(0)}{1 - (\psi(T_2^*)/\psi(0))^2} \psi(T) + \frac{h_2 - h_1 \psi(T_2^*)/\psi(0)}{1 - (\psi(T_2^*)/\psi(0))^2} \psi(T - T_2^*)$$



TIME DOMAIN : THE CONDITIONS ARE NECESSARY

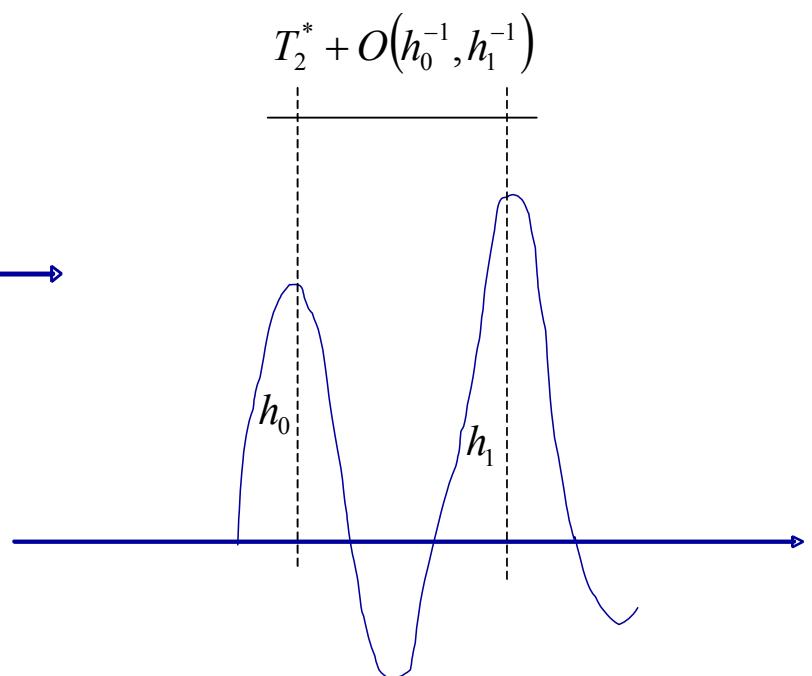
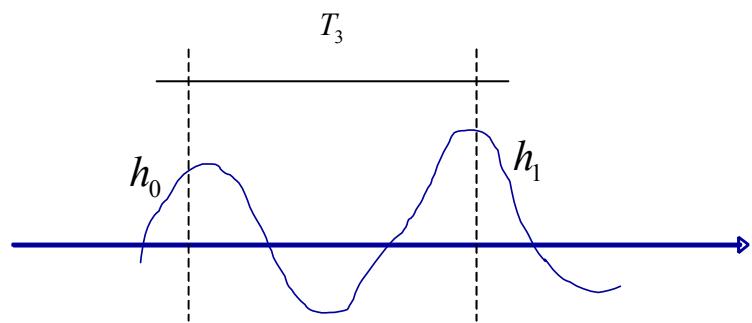
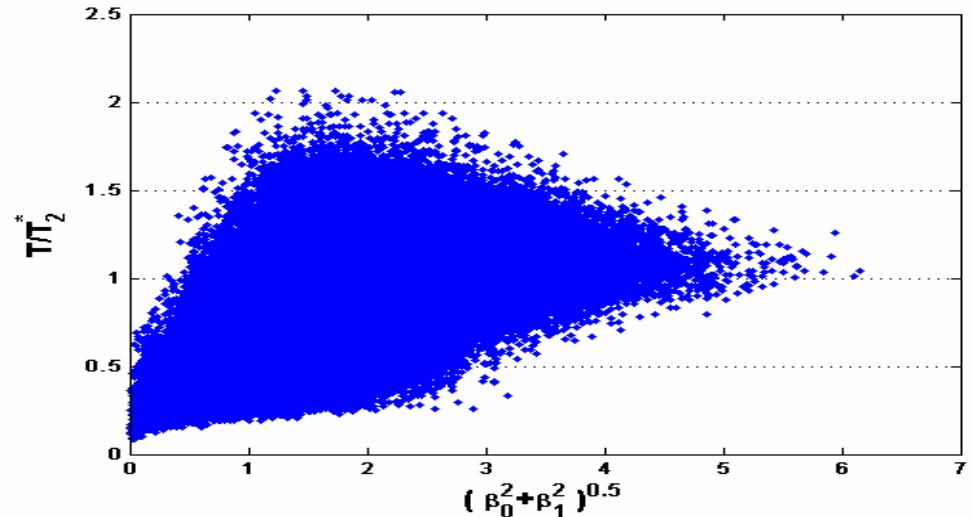
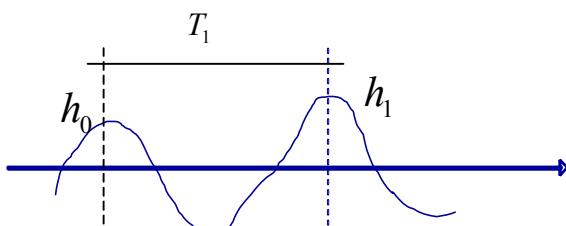
$$EX_c(h_1, h_2, \tau)$$

Expected number of local maxima of the surface displacement $\eta(t)$ of amplitude h_0 which are followed by a local maximum with amplitude h_1 after a time lag τ



$$\beta_0 = \frac{h_0}{\sigma} \rightarrow \infty, \quad \beta_1 = \frac{h_1}{\sigma} \rightarrow \infty$$

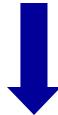
$$EX_{s.c.}(h_1, h_2, \tau) = \begin{cases} EX_c(h_1, h_2, T_2^*) \exp\left[-\frac{1}{2} K^* \delta\tau^2\right] & (\delta\tau) \propto O(\beta_0^{-1}, \beta_1^{-1}) \\ 0 & elsewhere \end{cases}$$



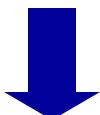
as $h_0 \rightarrow \infty, h_1 \rightarrow \infty$

Corollary : joint probability of successive wave crests

$$p(\beta_0, \beta_1) \propto \int_0^{\infty} EX_c(\beta_0, \beta_1, \tau) d\tau$$

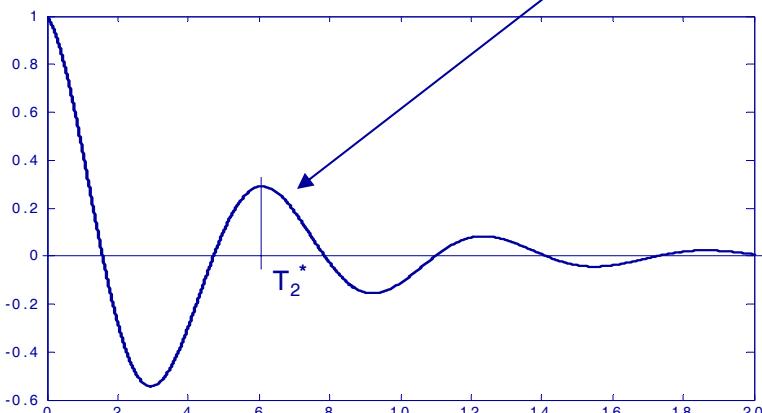


$$p(\beta_0, \beta_1) = \frac{1 + \ddot{\psi}_2^* \psi_2^*}{\sqrt{-2\pi \ddot{\psi}_2^* (1 - \psi_2^{*2})^3}} \exp \left[-\frac{\beta_0^2 + \beta_1^2 - 2\psi_2^* \beta_0 \beta_1}{2(1 - \psi_2^{*2})} \right] \sqrt{(-\beta_0 + s\beta_1)(-\beta_1 + s\beta_2)}$$

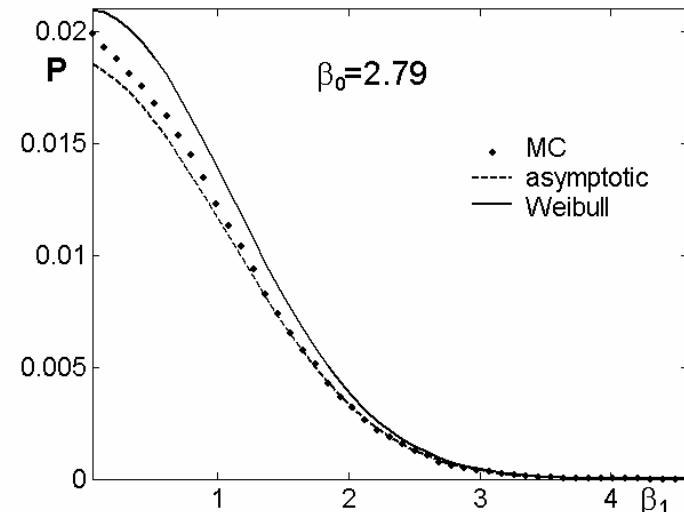
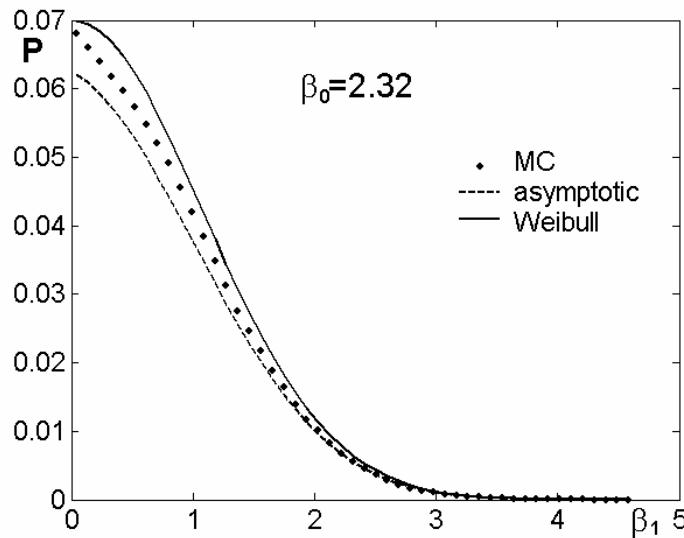
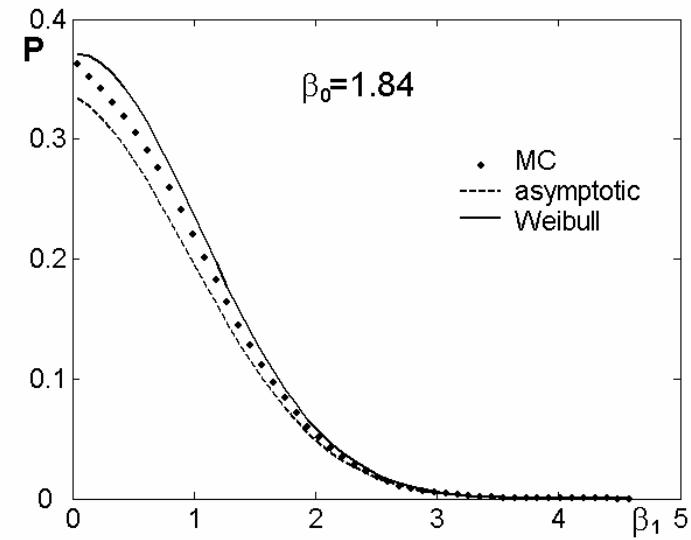
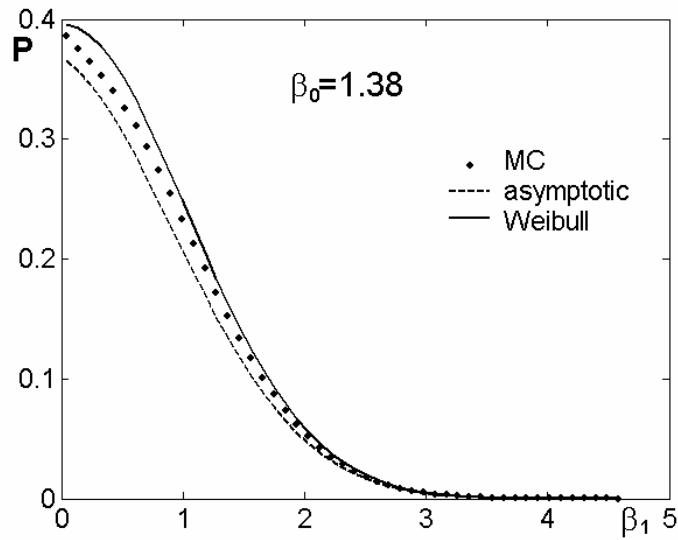


$$p(\beta_0, \beta_1) = \frac{\beta_0 \beta_1}{1 - \bar{k}^2} \exp \left[-\frac{\beta_0^2 + \beta_1^2}{2(1 - \bar{k}^2)} \right] I_0 \left(\frac{k \beta_0 \beta_1}{1 - \bar{k}^2} \right)$$

Bivariate Weibull



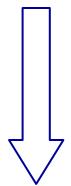
MONTE CARLO SIMULATIONS OF GAUSSIAN SEAS



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

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

WAVE GROUP DYNAMICS

