

the meniscus and the use of R_m as a characteristic parameter of the meniscus loses its meaning.

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FINITE-AMPLITUDE INTERNAL WAVES AT AN INTERFACE BETWEEN TWO HEAVY LIQUIDS

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The problem of steady-state waves at an interface between two heavy liquids has been discussed in several papers (see, e.g., [1, 2]). Here a method is proposed on the basis of reduction of the problem to the solution of a nonlinear conjugation problem.

Let us consider the flow of two incompressible liquids of different densities in a gravity field with specified velocities at an infinite distance from the interface. We consider the motion to be irrotational and assume that the interface line l , which moves at a certain horizontal velocity U without changing shape, is a Lyapunov curve with period λ . We set up a coordinate system OXY moving in the direction of wave propagation with velocity U . We assume that the absolute particle velocity of the liquid at the interface differs from the wave-propagation velocity. Under this condition the waves are nonbreaking [3].

We place the origin at the average level of the liquid interface line, directing the axis OX along the horizontal in the direction of absolute motion of the line l , and the axis OY along the vertical upward through one of the wave crests (Fig. 1). By Ω_k , $k = 1, 2$, we denote the domains with period λ occupied by the upper and lower liquids. We introduce the complex variables $Z_k = X_k + iY$ in Ω_k , corresponding to the complex-valued potentials $W_k = \Phi_k + i\Psi_k$ and complex velocities $V_k = dW_k/dZ_k$. We denote the absolute velocities of the liquids at an infinite distance from the interface by $V_{k\infty}$ and the densities by ρ_k ($\rho_1 < \rho_2$).

We transform to dimensionless variables, putting $V_k = v_k F_{1\infty}$, $Z_k = z_k \lambda / 2\pi$, and $W_k = w_k V_{1\infty} \lambda / 2\pi$.

Under the stated assumptions the problem reduces to the determination of the wave profile and functions v_k that are analytic in Ω_k and satisfy the kinematic and dynamic conditions at l as well as the following condition at an infinite distance from the interface:

$$\begin{aligned} \psi_1 = \psi_2 = 0 \text{ at } l; \\ \operatorname{Im}(z) = [m_1 |v_1(z)|^2 - (1 + m_1) |v_2(z)|^2] \operatorname{Fr} / 2\gamma^2 + c, \quad z \in l; \\ v_1 \rightarrow 1 - \gamma, \quad y_1 \rightarrow \infty; \quad v_2 \rightarrow \delta - \gamma, \quad y_2 \rightarrow -\infty, \end{aligned} \quad (1)$$

where $\operatorname{Fr} = U^2 2\pi / g\lambda$; $m_1 = \rho_1 / (\rho_2 - \rho_1)$; $\gamma = U / V_{1\infty}$; $\delta = V_{2\infty} / V_{1\infty}$; g is the acceleration of gravity; and c is a certain functional.

We investigate the auxiliary plane of the complex variable u . Let the domain D^+ be the interior of the unit disk with center at the point $u = 0$ and D^- the exterior of the disk with

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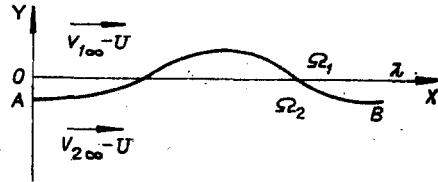


Fig. 1

cuts from zero to one and from one to infinity, respectively. We map the domain D^+ (D^-) onto Ω_1 (Ω_2) in such a way that the points A and B (Fig. 1) will correspond to points e^{i0} , $e^{i2\pi}$, an infinitely distant of Ω_1 will correspond to the point $u = 0$, and an infinitely distant point of Ω_2 will correspond to an infinitely distant point in the plane of u . The required mapping $f_1(u)$ [$f_2(u)$] has the form [4]

$$f_1(u) = -i(\ln u + \omega_1(u)) \quad (f_2(u) = -i(\ln u + \omega_2(u))),$$

where ω_1 is a function regular inside the disk $|u| < 1$ (ω_2 is a function regular outside $|u| \leq 1$). Here the wave profile goes over to a circle L of unit radius. Invoking the Kellogg theorem [5, 6] and the smoothness of the line L , we can show that the functions $df_k/d\tau$ satisfy at L the Hölder condition with exponent α ($0 < \alpha \leq 1$), $df_k/d\tau \neq 0$ at L , df_1/du is continuous for $u \neq 0$ in the disk $|u| \leq 1$, df_2/du is continuous outside $|u| < 1$, and the following relation holds:

$$\lim_{u \rightarrow \tau} df_k/du = df_k/d\tau \quad (2)$$

(here and elsewhere $d/d\tau$ is interpreted as the derivatives of limiting values, $\tau = e^{i\sigma}$, $\sigma \in [0, 2\pi]$).

We introduce the shift function $\beta(t) = \tau$ ($t = e^{is}$, $s \in [0, 2\pi]$):

$$\beta(t) = f_2^{-1}(f_1(t)). \quad (3)$$

Differentiating relation (3), we obtain

$$\beta'(t) df_2(\beta(t))/d\tau = df_1(t)/dt. \quad (4)$$

By the indicated correspondence of points in construction of the conformal mappings, Eq. (3) is equivalent to (4) and the conditions

$$\beta(e^{i0}) = e^{i0}, \quad \beta(e^{i2\pi}) = e^{i2\pi}. \quad (5)$$

Thus, β is a diffeomorphism of L onto itself, and by the properties of $df_k/d\tau$ the function $\beta'(t)$ satisfies the Hölder condition.

We introduce the functions

$$\Gamma^+(u) = 1 + u d\omega_1/du, \quad \Gamma^-(u) = 1 + u d\omega_2/du.$$

Using property (2), we rewrite (4) in the form

$$\Gamma^-(\beta(t)) = \frac{\beta(t)}{i\beta'(t)} \Gamma^+(t). \quad (6)$$

It is well known that the complex potentials of the investigated flows are expressed by the equations [4]

$$w_1 = -i(1 - \gamma) \ln u, \quad w_2 = -i(\delta - \gamma) \ln u.$$

Now the velocities squared at one given point of the wave have the form

$$|v_1|^2 = \frac{(1 - \gamma)^2}{|\Gamma^+(t)|^2}, \quad |v_2|^2 = \frac{(\delta - \gamma)^2}{|\Gamma^-(\beta(t))|^2}. \quad (7)$$

In the interval $[0, 2\pi]$ we define the real function $q(s)$ by the equation

$$\beta(t) = e^{iq(s)}. \quad (8)$$

On the basis of expressions (1), (6)-(8), and the obvious equation

$$t\beta'(t)/\beta(t) = q'(s)$$

we express the shift function $\beta(t)$ in terms of $\Gamma^+(t)$:

$$\beta(t) = \exp\left(\int_{e^{i0}}^t \sqrt{\mu + v\left(c + \operatorname{Im}\left(i \int_{e^{i0}}^{\tau} \frac{\Gamma^+(x)}{x} dx\right) - b\right)} |\Gamma^+(\tau)|^2 \frac{d\tau}{\tau}\right), \quad (9)$$

where

$$\mu = \frac{m_1(1-\gamma)^2}{(1+m_1)(\delta-\gamma)^2}; \quad v = \frac{2\gamma^2}{\operatorname{Fr}(1+m_1)(\delta-\gamma)^2},$$

and the real constant b is determined from the condition that the origin is located at the average level of the liquids:

$$\int_0^\lambda Y_l dX = 0. \quad (10)$$

We determine the constant c , in turn, from the equation

$$\frac{1}{2\pi i} \int_L \sqrt{\mu + v\left(c + \operatorname{Im}\left(i \int_{e^{i0}}^{\tau} \frac{\Gamma^+(x)}{x} dx\right) - b\right)} |\Gamma^+(\tau)|^2 \frac{d\tau}{\tau} = 1, \quad (11)$$

which is deduced from the second condition (5).

We have thus reduced the original problem to the solution of a nonlinear conjugation problem. The latter entails determination of the function $\Gamma^+(u)$, which is analytic inside $|u| < 1$, and the function $\Gamma^-(u)$, which is analytic outside $|u| \leq 1$; the limiting values of both functions are Hölder-continuous and satisfy relation (6). Here the function $\beta(t)$ and the constants b and c are evaluated from (9)-(11).

By the hypothesis of a nonvanishing relative velocity at points of the wave we infer from (6), (7), (9), and (11) that the function $\beta(t)$ given by Eq. (9) maps L one-to-one onto itself with preservation of direction and has a nonvanishing derivative β' . Also, since $\Gamma^+(t)$ and $\Gamma^-(t)$ satisfy the Hölder condition, β' also satisfies this condition.

Making use of the fact that $\Gamma^+(t)$ and $\Gamma^-(t)$ are the limiting values of the corresponding analytic functions, we reduce (6) to the integral equation [7]

$$\frac{\Gamma^+(t)}{t} + \frac{1}{2\pi i} \int_L K(t, \tau) \frac{\Gamma^+(\tau)}{\tau} d\tau = \frac{1}{t}, \quad (12)$$

in which

$$K(t, \tau) = \beta'(t) / |\beta(\tau) - \beta(t)| - 1/(\tau - t).$$

Defining the function $F(t)$ by the equation

$$\Gamma^+(t) = F(t) + 1,$$

we represent (12) in the operator form

$$F = -\frac{1}{2\pi i} \int_L \frac{t}{\tau} K(t, \tau) (F(\tau) + 1) d\tau = R(F, \mu, v). \quad (13)$$

For any values of the parameters μ and v , Eq. (13) has the trivial solution $F_0 = 0$ [with $c = (1 - \mu)/v$, $b = 0$], which corresponds to uniform flow.

We compute the Fréchet derivative $R'(F_0, \mu, v; F)$ of the operator $R(F, \mu, v)$ at the point F_0 and analyze the following equation linearized at zero:

$$F(t) = (1 - \mu)F(t)/2 + (\omega_1(t) - \omega_1(0))v/4$$

or

$$F(t) = \frac{v}{2(1+\mu)} \int_0^t \frac{1}{u} \frac{1}{2\pi i} \int_L \frac{F(\tau)}{\tau - u} d\tau du. \quad (14)$$

The spectrum of the operator on the right-hand side of (14) consists of the eigenvalues $2(1 + \mu)/v = 1/h$ of multiplicity one.

The corresponding eigenfunctions are t^h , where h is a positive integer. The solution of Eq. (14) has the form at , where a is a dimensionless amplitude, and the Froude number is

$$Fr = \gamma^2 / (m_1(1 - \gamma)^2 + (1 + m_1)(\delta - \gamma)^2) h. \quad (15)$$

This equation coincides with the well-known results of the theory of internal waves [8]. In particular, for $m_1 = 0$ and $\delta = 0$ we have $U^2 = g\lambda/2\pi$. We note that a full traversal of L corresponds to one wave. It is sufficient, therefore, to confine the analysis to the value $h = 1$.

The solution of the nonlinear equation (12) is sought by an iterative procedure. In each iteration we solve the linear equation, in the kernel of which the function $\beta(t)$ is given by Eq. (9), where Γ^+ is the solution of the preceding iteration. For the numerical solution of the linear equation (12) in the n -th iteration it is practical to transform to the equation with a real kernel

$$\Gamma_n^+(s) + \frac{1}{4\pi i} \int_0^{2\pi} K_1(s, \sigma) \Gamma_n^+(\sigma) d\sigma = \frac{1}{2} (1 + q'(s)), \quad (16)$$

in which $K_1(s, \sigma) = q'(s) \cot([q(\sigma) - q(s)]/2) - \cot[(\sigma - s)/2]$ and $q(\sigma)$ is expressed by means of Γ_{n-1}^+ from (8) and (9). Given the condition that Γ_{n-1}^+ satisfies the Hölder condition with exponent α , by the properties of the function $\beta(t)$ [$q(s)$] the kernel of Eq. (16) has a singularity of lower-than-first order at the point $s = \sigma$:

$$|K_1(s, \sigma)| < M/|s - \sigma|^{1-\alpha},$$

where M is a constant depending on Γ_{n-1}^+ . Also, for Γ_{n-1}^+ satisfying the Hölder condition the solution of the equation Γ_n^+ also satisfies this condition.

We limit the discussion to waves for which $1/2 < \alpha \leq 1$. We represent the square-summable kernel $K_1(s, \sigma)$ by a Fourier series:

$$K_1(s, \sigma) = \sum_{p, m=0}^{\infty} k_{pm} \eta_p(\sigma) \eta_m(s),$$

where

$$\eta_0 = 1/\sqrt{2\pi}; \quad \eta_{2m-1} = \sin(ms)/\sqrt{\pi}; \quad \eta_{2m} = \cos(ms)/\sqrt{\pi}.$$

We solve Eq. (16) by the method of moments [9], seeking the solution in the form

$$\Gamma_n^+(s) = 1 + \sum_{m=1}^{n+1} (a_m^{(n)} + ib_m^{(n)}) e^{ims}.$$

To evaluate the coefficients $a_m^{(n)}$ $b_m^{(n)}$ we obtain a system of linear algebraic equations. We take the solution of Eq. (14) as the initial approximation. We determine the constant c_n from Eq. (11). We test the convergence of the iterative procedure by letting the quantities $c_n - c_{n-1}$ and $\|\Gamma_n^+ - \Gamma_{n-1}^+\|_{L_2}$ tend to zero. The iterations are terminated upon satisfaction of Eq. (11) with error less than or equal to 10^{-6} .

We have carried out calculations for $\delta = 0$ and $m_1 = 0.00129$. In this case the lower liquid is motionless at infinite depth. The results of the calculations show that Eq. (15) in the plane (γ, Fr) determines a branching curve, at each point of which the trivial solution branches into a nontrivial solution corresponding to a particular wave motion (solid curve in Fig. 2). The nontrivial solution is characterized by the ratio H/λ , where H is the wave height. The variation of H/λ as a function of Fr for $\gamma = 0.6$ is represented by the dashed curve in Fig. 3. This dependence agrees quite well with the results of [1], which are represented by the solid curve in Fig. 3. All the solutions obtained here describe waves with a vertical axis of symmetry. The dashed curve in Fig. 2 represents the values of the parameters γ and Fr for which the solution of Eq. (12) corresponds to a wave motion with $H/\lambda = 0.1$. The calculated values of the quantities c_n , $\|\Gamma_n^+ - \Gamma_{n-1}^+\|_{L_2}^2$, and $2\pi - q(2\pi)$, and $q(\pi)$ are given in Table 1 as a function of the iteration number for values $Fr = 1.16$ and $\gamma = 0.6$. The wave profile obtained for this case is shown in Fig. 4.

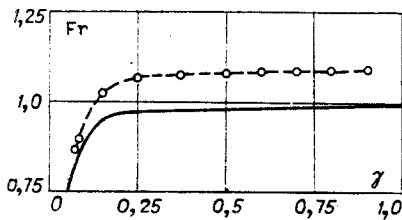


Fig. 2

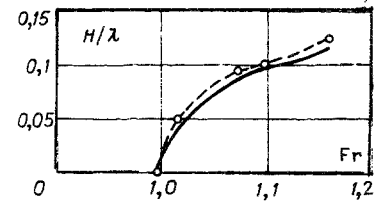


Fig. 2

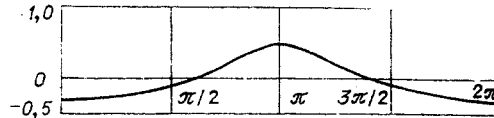


Fig. 3

TABLE 1

| Iteration No. | $c_n \cdot 10^{+5}$ | $\ \Gamma_n^+ - \Gamma_{n-1}^+\ _{L_2}^2 \cdot 10^{+6}$ | $2\pi - q(2\pi)$ | $q(\pi)$ | Iteration No. | $c_n \cdot 10^{+5}$ | $\ \Gamma_n^+ - \Gamma_{n-1}^+\ _{L_2}^2 \cdot 10^{+6}$ | $2\pi - q(2\pi)$ | $q(\pi)$ |
|---------------|---------------------|---|--------------------|----------|---------------|---------------------|---|--------------------|----------|
| 1 | 57500 | 80 | $38 \cdot 10^{-3}$ | 3,12 | 4 | 58172 | 49 | $96 \cdot 10^{-7}$ | 3,14 |
| 2 | 58000 | 90 | $87 \cdot 10^{-4}$ | 3,13 | 5 | 58185 | 37 | $72 \cdot 10^{-7}$ | 3,14 |
| 3 | 58156 | 68 | $61 \cdot 10^{-6}$ | 3,14 | 6 | 58199 | 29 | $79 \cdot 10^{-8}$ | 3,14 |

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