# Three-dimensional motion of a vortex filament and its relation to the localized induction hierarchy 

Y. Fukumoto ${ }^{a}$<br>Graduate School of Mathematics and Space Environment Research Center, Kyushu University 33, Fukuoka 812-8581, Japan

Received 2 October 2001 / Received in final form 10 May 2002
Published online 2 October 2002 - © EDP Sciences, Società Italiana di Fisica, Springer-Verlag 2002


#### Abstract

Three-dimensional motion of a slender vortex tube, embedded in an inviscid incompressible fluid, is investigated under the localized induction approximation for the Euler equations. Using the method of matched asymptotic expansions in a small parameter $\epsilon$, the ratio of core radius to curvature radius, the velocity of a vortex filament is derived to $O\left(\epsilon^{3}\right)$, whereby the influence of elliptical deformation of the core due to the self-induced strain is taken into account. It is found that there is an integrable line in the core whose evolution obeys a summation of the first and third terms of the localized induction hierarchy.


PACS. 47.32.Cc Vortex dynamics - 02.30.Ik Integrable systems

## 1 Introduction

An asymptotic theory that concisely spotlights some qualitative behavior of a curved vortex filament in an inviscid incompressible fluid is the so called 'localized induction approximation (LIA)' [1]. The filament curve $\boldsymbol{X}=\boldsymbol{X}(s, t)$, expressed as functions of the arclength $s$ and the time $t$ evolves according to

$$
\begin{equation*}
\boldsymbol{X}_{t}=C \kappa \boldsymbol{b} ; \quad C=\frac{\Gamma}{4 \pi} \log \left(\frac{L}{\sigma_{0}}\right) \tag{1}
\end{equation*}
$$

where $\kappa$ is the curvature, $\boldsymbol{b}$ the binormal vector, $\Gamma$ the circulation, and a subscript denotes a differentiation with respect to the indicated variable. The long and short cutoff lengths $L$ and $\sigma_{0}$ for the Biot-Savart law and thus $C$ are assumed to be constant.

A distinguishing feature is that (1) is a completely integrable evolution equation equivalent to a cubic nonlinear Schrödinger equation ( $N L S$ ) for the Hasimoto map:

$$
\begin{equation*}
\phi(s, t)=\kappa \mathrm{e}^{\mathrm{i} \int^{s} \tau \mathrm{~d} s} \tag{2}
\end{equation*}
$$

a combination of curvature $\kappa$ and torsion $\tau$ [2]. Magri [3] unveiled the bi-Hamiltonian structure behind the integrability of NLS, and manipulated a recursion operator generating successively an infinite sequence of commuting vector fields. Relying on this, Langer and Perline [4] constructed its counterpart for (1). The resulting sequence

[^0]of integrable vector fields is called the 'localized induction hierarchy (LIH)'. The first three of them are
\[

$$
\begin{align*}
& \boldsymbol{V}^{(1)}=\kappa \boldsymbol{b}, \quad \boldsymbol{V}^{(2)}=\frac{1}{2} \kappa^{2} \boldsymbol{t}+\kappa_{s} \boldsymbol{n}+\kappa \tau \boldsymbol{b} \\
& \boldsymbol{V}^{(3)}=\kappa^{2} \tau \boldsymbol{t}+\left(2 \kappa_{s} \tau+\kappa \tau_{s}\right) \boldsymbol{n}+\left(\kappa \tau^{2}-\kappa_{s s}-\frac{1}{2} \kappa^{3}\right) \boldsymbol{b} \tag{3}
\end{align*}
$$
\]

where $(\boldsymbol{t}, \boldsymbol{n}, \boldsymbol{b})$ are the Frenet-Serret vectors. Remarkably, when specialized to a circle with constant curvature $\kappa \neq 0$ and $\tau=0$, a superposition of $\boldsymbol{V}^{(1)}$ and $\boldsymbol{V}^{(3)}$ coincides with the higher-order formula for traveling speed of a thin axisymmetric vortex ring $[5,6]$.

This unexpected coincidence inspires us to pursue the higher-order velocity of a vortex filament. We note in passing that the Moore-Saffman filament equation [7], valid to $O\left(\epsilon^{2}\right)$, for a vortex filament with axial velocity in the core is reducible to a summation of $\boldsymbol{V}^{(1)}$ and $\boldsymbol{V}^{(2)}$ [8].

Here, we rule out axial flow at leading order, but make an attempt at an extension of matched asymptotic expansions to $O\left(\epsilon^{3}\right)$ under the LIA.

## 2 Setting of problem

In order to look into the flow field near the core, it is expedient to introduce local coordinates $(\tilde{x}, \tilde{y}, \xi)$, along with local cylindrical coordinates $(r, \varphi, \xi)$ such that $\tilde{x}=$ $r \cos \varphi$ and $\tilde{y}=r \sin \varphi$, moving with the filament. Here $\xi$ is a parameter along the central curve $\boldsymbol{X}$ of the vortex tube,
defined so as to satisfy $\dot{\boldsymbol{X}}(\xi, t) \cdot \boldsymbol{t}(\xi, t)=0$. Here a dot stands for a derivative in $t$ with fixing $\xi$. Given a point $\boldsymbol{x}$ sufficiently close to the core, there corresponds uniquely the nearest point $\boldsymbol{X}(\xi, t)$ on the centerline of filament. Then $\boldsymbol{x}$ is expressed as

$$
\begin{equation*}
\boldsymbol{x}=\boldsymbol{X}(\xi, t)+r \cos \varphi \boldsymbol{n}+r \sin \varphi \boldsymbol{b} . \tag{4}
\end{equation*}
$$

The coordinates $(r, \varphi, \xi)$ are converted into orthogonal ones $(r, \theta, \xi)$ by adjusting the origin of angle as

$$
\begin{equation*}
\theta(\varphi, \xi, t)=\varphi-\int_{s_{0}}^{s(\xi, t)} \tau\left(s^{\prime}, t\right) \mathrm{d} s^{\prime} \tag{5}
\end{equation*}
$$

where $s=s(\xi, t)$ is the arclength along the centerline [7].
We define the relative velocity $\boldsymbol{V}=(u, v, w)$ as functions of $r, \theta, \xi$ and $t$ by

$$
\begin{equation*}
\boldsymbol{v}=\dot{\boldsymbol{X}}(\xi, t)+u \boldsymbol{e}_{r}+v \boldsymbol{e}_{\theta}+w \boldsymbol{t} \tag{6}
\end{equation*}
$$

where $\boldsymbol{e}_{r}$ and $\boldsymbol{e}_{\theta}$ are the unit vectors in the radial and azimuthal directions respectively. The vorticity $\boldsymbol{\omega}=\nabla \times \boldsymbol{v}$ is calculated through

$$
\begin{align*}
\boldsymbol{\omega}= & \omega_{r} \boldsymbol{e}_{r}+\omega_{\theta} \boldsymbol{e}_{\theta}+\zeta \boldsymbol{t}  \tag{7}\\
= & \left\{\frac{1}{r} \frac{\partial w}{\partial \theta}-\frac{1}{h_{3}} \frac{\partial v}{\partial \xi}+\frac{\eta}{h_{3}} \kappa w \sin \varphi-\frac{1}{h_{3}} \frac{\partial \dot{\boldsymbol{X}}}{\partial \xi} \cdot \boldsymbol{e}_{\theta}\right\} \boldsymbol{e}_{r} \\
& +\left\{-\frac{\partial w}{\partial r}+\frac{1}{h_{3}} \frac{\partial u}{\partial \xi}+\frac{\eta}{h_{3}} \kappa w \cos \varphi+\frac{1}{h_{3}} \frac{\partial \dot{\boldsymbol{X}}}{\partial \xi} \cdot \boldsymbol{e}_{r}\right\} \boldsymbol{e}_{\theta} \\
& +\left\{\frac{1}{r} \frac{\partial}{\partial r}(r v)-\frac{1}{r} \frac{\partial u}{\partial \theta}\right\} \boldsymbol{t}, \tag{8}
\end{align*}
$$

where

$$
\begin{equation*}
\eta=|\partial \boldsymbol{X} / \partial \xi|, \quad h_{3}=\eta(1-\kappa r \cos \varphi) . \tag{9}
\end{equation*}
$$

We are concerned with a quasi-steady motion of a vortex filament. Suppose that the leading-order flow is circulatory motion with prescribed velocity field $v^{(0)}(r)$ as a function only of $r$. Consistently with the LIA, we may pose the following form for the perturbation solution in a power series in $\epsilon=\sigma_{0} / R_{0}$, the ratio of a typical core radius $\sigma_{0}$ to a typical curvature radius $R_{0}$ :

$$
\begin{align*}
& u=\epsilon u^{(1)}+\epsilon^{2} u^{(2)}+\epsilon^{3} u^{(3)}+\cdots \\
& v=v^{(0)}(r)+\epsilon v^{(1)}+\epsilon^{2} v^{(2)}+\epsilon^{3} v^{(3)}+\cdots \\
& w=\epsilon^{2} w^{(2)}+\cdots, \quad \dot{\boldsymbol{X}}=\dot{\boldsymbol{X}}^{(0)}+\epsilon^{2} \dot{\boldsymbol{X}}^{(2)}+\cdots \tag{10}
\end{align*}
$$

Inspection from (8) and (10) tells us that

$$
\begin{align*}
\omega_{r} & =\epsilon^{2} \omega_{r}^{(2)}+\cdots, \quad \omega_{\theta}=\epsilon^{2} \omega_{\theta}^{(2)}+\cdots, \\
\zeta & =\zeta^{(0)}(r)+\epsilon \zeta^{(1)}+\epsilon^{2} \zeta^{(2)}+\epsilon^{3} \zeta^{(3)}+\cdots . \tag{11}
\end{align*}
$$

To integrate the Euler equations, it is advantageous to eliminate the pressure at the outset and to deal exclusively
with vorticity and vector potential $\boldsymbol{A}$ for the velocity: $\boldsymbol{v}=$ $\nabla \times \boldsymbol{A}$. Introduce a Stokes streamfunction

$$
\begin{align*}
\psi(\boldsymbol{x}) & =(1-\kappa r \cos \varphi) \boldsymbol{A}(\boldsymbol{x}) \cdot \boldsymbol{t}(\xi)  \tag{12}\\
& =\psi^{(0)}(r)+\epsilon \psi^{(1)}+\epsilon^{2} \psi^{(2)}+\epsilon^{3} \psi^{(3)}+\cdots, \tag{13}
\end{align*}
$$

for the flow in the plane transversal to $\boldsymbol{t}$.

## 3 Asymptotic development of Biot-Savart law

This section presents only a brief sketch of how to perform an asymptotic development, valid near the core, of the Biot-Savart law for $\boldsymbol{A}(\boldsymbol{x})$.

The vorticity is dominated by the tangential contribution $\zeta$. We stipulate that $|\zeta|$ decays sufficiently rapidly to zero with distance $r$ from the vortex centerline. The contribution $\boldsymbol{A}_{\|}$from $\zeta$ is

$$
\begin{equation*}
\boldsymbol{A}_{\|}(\boldsymbol{x})=\frac{1}{4 \pi} \iiint \frac{\zeta(\tilde{x}, \tilde{y}) \boldsymbol{t}(s)(1-\kappa \tilde{x})}{|\boldsymbol{x}-\boldsymbol{X}-\tilde{x} \boldsymbol{n}-\tilde{y} \boldsymbol{b}|} \mathrm{d} \tilde{x} \mathrm{~d} \tilde{y} \mathrm{~d} s \tag{14}
\end{equation*}
$$

Use of a shift-operator, being adapted from Dyson's technique [5], facilitates to rewrite (14) in a form amenable to a multi-pole expansion as

$$
\begin{align*}
& \boldsymbol{A}_{\|}(\boldsymbol{x})=\frac{1}{4 \pi} \int \mathrm{~d} s\left\{\iint \mathrm{~d} \tilde{x} \mathrm{~d} \tilde{y} \zeta(\tilde{x}, \tilde{y})(1-\kappa \tilde{x})\right. \\
& \quad \times \exp [-\tilde{x}(\boldsymbol{n} \cdot \nabla)-\tilde{y}(\boldsymbol{b} \cdot \nabla)]\} \frac{\boldsymbol{t}(s)}{|\boldsymbol{x}-\boldsymbol{X}(s)|}  \tag{15}\\
& =\frac{1}{4 \pi} \int \mathrm{~d} s\left\{\iint \mathrm{~d} \tilde{x} \mathrm{~d} \tilde{y} \zeta(1-\kappa \tilde{x}-\tilde{x}(\boldsymbol{n} \cdot \nabla)-\tilde{y}(\boldsymbol{b} \cdot \nabla)\right. \\
& \quad+\frac{1}{2}\left[\tilde{x}^{2}(\boldsymbol{n} \cdot \nabla)^{2}+2 \tilde{x} \tilde{y}(\boldsymbol{n} \cdot \nabla)(\boldsymbol{b} \cdot \nabla)+\tilde{y}^{2}(\boldsymbol{b} \cdot \nabla)^{2}\right] \\
& \left.\left.+\kappa \tilde{x}^{2}(\boldsymbol{n} \cdot \nabla)+\kappa \tilde{x} \tilde{y}(\boldsymbol{b} \cdot \nabla)+\cdots\right)\right\} \frac{\boldsymbol{t}(s)}{|\boldsymbol{x}-\boldsymbol{X}(s)|} . \tag{16}
\end{align*}
$$

We shall know from the inner expansion in Section 4 the following dependence of $\zeta$ on $\varphi$ :

$$
\begin{equation*}
\zeta(\tilde{x}, \tilde{y})=\zeta_{0}+\zeta_{11} \cos \varphi+\zeta_{12} \sin \varphi+\zeta_{21} \cos 2 \varphi+\cdots \tag{17}
\end{equation*}
$$

where

$$
\begin{align*}
\zeta_{0} & \approx \zeta^{(0)}(r)+\kappa^{2} \hat{\zeta}_{0}^{(2)}(r), \quad \zeta_{11} \approx \kappa \hat{\zeta}_{11}^{(1)}(r)+\kappa^{3} \hat{\zeta}_{11}^{(3)}(r) \\
\zeta_{12} & \approx \kappa \hat{\zeta}_{12}^{(1)}(r), \quad \zeta_{21} \approx \kappa^{2} \hat{\zeta}_{21}^{(2)}(r) \tag{18}
\end{align*}
$$

In $\hat{\zeta}_{i j}^{(k)}$, the superscript $k$ stands for order of perturbation, and $i$ labels the Fourier mode with $j=1$ and 2 being corresponding to $\cos \mathrm{i} \theta$ and $\sin \mathrm{i} \theta$ respectively.

Substituting (17) and (18) into (16), we get the first two terms $\boldsymbol{A}_{m}$ and $\boldsymbol{A}_{\| d}$ as

$$
\begin{equation*}
\boldsymbol{A}_{\|}(\boldsymbol{x})=\boldsymbol{A}_{m}(\boldsymbol{x})+\boldsymbol{A}_{\| d}(\boldsymbol{x})+\cdots, \tag{19}
\end{equation*}
$$

where

$$
\begin{align*}
\boldsymbol{A}_{m}(\boldsymbol{x})= & \frac{\Gamma}{4 \pi} \int \frac{\boldsymbol{t}(s)}{|\boldsymbol{x}-\boldsymbol{X}(s)|} \mathrm{d} s \\
\boldsymbol{A}_{\| d}(\boldsymbol{x})= & -\frac{1}{16 \pi}\left[2 \pi \int_{0}^{\infty} r^{3} \zeta^{(0)} \mathrm{d} r\right] \int \frac{\kappa_{s} \boldsymbol{n}+\kappa \tau \boldsymbol{b}}{|\boldsymbol{x}-\boldsymbol{X}(s)|} \mathrm{d} s \\
& -\frac{d^{(1)}}{2} \int \mathrm{~d} s\left[\kappa(\boldsymbol{n} \cdot \nabla)+\kappa^{2}\right] \frac{\boldsymbol{t}}{|\boldsymbol{x}-\boldsymbol{X}(s)|},(2 \tag{20}
\end{align*}
$$

with

$$
\begin{equation*}
d^{(1)}=\frac{1}{4 \pi}\left\{\left[2 \pi \int_{0}^{\infty} r^{2} \hat{\zeta}_{11}^{(1)} \mathrm{d} r\right]-\frac{1}{2}\left[2 \pi \int_{0}^{\infty} r^{3} \zeta^{(0)} \mathrm{d} r\right]\right\} \tag{21}
\end{equation*}
$$

being the strength of dipole.
The first term $\boldsymbol{A}_{m}$ in (19) pertains to a flow field induced by a curved vortex line of infinitesimal thickness, and is called the 'monopole field'. The correction term $\boldsymbol{A}_{\| d}$ corresponds to a part of the flow field induced by a line of dipoles, based at the vortex centerline, with their axes oriented in the binormal direction. The origin of dipole field is attributable to the curvature effect; by bending a vortex tube, the vortex lines on the convex side are stretched, while those on the concave side are contracted, producing effectively a vortex pair [6].

The components of vorticity perpendicular to $t$ make its appearance at $O\left(\epsilon^{2}\right)$. In view of (8), the second-order terms $\omega_{r}^{(2)}$ and $\omega_{\theta}^{(2)}$ are expressible as

$$
\begin{align*}
\omega_{r}^{(2)}= & \frac{\zeta^{(0)}}{v^{(0)}} \hat{\psi}_{11}^{(1)}\left(\kappa_{s} \cos \varphi+\kappa \tau \sin \varphi\right),  \tag{22}\\
\omega_{\theta}^{(2)}= & \frac{r \zeta^{(0)}}{v^{(0)}}\left[\left(\frac{2}{r}-\frac{\zeta^{(0)}}{v^{(0)}}\right) \hat{\psi}_{11}^{(1)}+\frac{\partial \hat{\psi}_{11}^{(1)}}{\partial r}-r v^{(0)}\right] \\
& \times\left(\kappa \tau \cos \varphi-\kappa_{s} \sin \varphi\right), \tag{23}
\end{align*}
$$

where $\hat{\psi}_{11}^{(1)}$ will be determined as (29) in Section 4.
The vector potential $\boldsymbol{A}_{\perp}$ associated with the transversal vorticity is, to $O\left(\epsilon^{2}\right)$,

$$
\begin{equation*}
\boldsymbol{A}_{\perp}(\boldsymbol{x}) \approx \frac{1}{4 \pi} \int \frac{\mathrm{~d} s}{|\boldsymbol{x}-\boldsymbol{X}(s)|}\left[\iint\left(\omega_{r} \boldsymbol{e}_{r}+\omega_{\theta} \boldsymbol{e}_{\theta}\right) \mathrm{d} \tilde{x} \mathrm{~d} \tilde{y}\right] \tag{24}
\end{equation*}
$$

Substitution from (22) and (23) yields

$$
\begin{equation*}
\boldsymbol{A}_{\perp} \approx \frac{1}{4}\left[\int_{0}^{\infty} r^{2} \hat{\zeta}_{11}^{(1)} \mathrm{d} r\right] \int \frac{\kappa_{s}(s) \boldsymbol{n}(s)+\kappa(s) \tau(s) \boldsymbol{b}(s)}{|\boldsymbol{x}-\boldsymbol{X}(s)|} \mathrm{d} s \tag{25}
\end{equation*}
$$

the dipole field originating from the transversal vorticity.
Collecting (20) and (25), we have

$$
\begin{equation*}
\boldsymbol{A} \approx \frac{\Gamma}{4 \pi} \int \frac{\boldsymbol{t}}{|\boldsymbol{x}-\boldsymbol{X}|} \mathrm{d} s-\frac{d^{(1)}}{2} \int \frac{\kappa \boldsymbol{b} \times(\boldsymbol{x}-\boldsymbol{X})}{|\boldsymbol{x}-\boldsymbol{X}|^{3}} \mathrm{~d} s \tag{26}
\end{equation*}
$$

The tangential component $\psi$ defined by (12) is evaluated near the core ( $\sigma_{0} \ll r \ll R_{0}$ ), which in turn supplies the matching condition on the inner solution. Retaining only the terms with $\log (L / r)$, in the spirit of LIA, and the dipole term, for clarity, we have

$$
\begin{align*}
\psi(\boldsymbol{x})= & d^{(1)} \kappa \frac{\cos \varphi}{r}+\log \left(\frac{L}{r}\right)\left\{\frac{\Gamma}{2 \pi}\left(1-\frac{\kappa}{2} r \cos \varphi\right)\right. \\
& +\frac{1}{16 \pi} \kappa^{2}\left[\Gamma\left(1-\frac{1}{2} \cos 2 \varphi\right) r^{2}-2 d^{(1)}\right] \\
& +\frac{\Gamma}{32 \pi}\left[\left(\frac{3 \kappa^{3}}{4}-\kappa_{s s}+\kappa \tau^{2}\right) \cos \varphi-\frac{\kappa^{3}}{4} \cos 3 \varphi\right. \\
& \left.-\left(2 \kappa_{s} \tau+\kappa \tau\right) \sin \varphi\right] r^{3}+\frac{d^{(1)}}{2}\left[\left(-\frac{\kappa^{3}}{4}+\kappa_{s s}\right.\right. \\
& \left.\left.\left.-\kappa \tau^{2}\right) \cos \varphi+\left(2 \kappa_{s} \tau+\kappa \tau_{s}\right) \sin \varphi\right] r\right\}+\cdots \tag{27}
\end{align*}
$$

## 4 Inner solution and filament equation

The inner solution is addressed by solving the Euler equations in the moving coordinates. We introduce the dimensionless variables; the radial distance $r$ is normalized by $\sigma_{0}$, the core radius, time by $R_{0}^{2} / \Gamma$, the relative velocity by $\Gamma / \sigma_{0}$ and the centerline velocity by $\Gamma / R_{0}$. With this, we write down dimensionless form of the Euler equations and their curl, viewed from the moving coordinates $(r, \theta, \xi)$, along with the subsidiary relation that links $\psi$ to $\zeta$.

The solution at $O(\epsilon)$ is well-known [9-11]:

$$
\begin{equation*}
\psi^{(1)}=\left[\kappa \hat{\psi}_{11}^{(1)}-\left(\dot{\boldsymbol{X}}^{(0)} \cdot \boldsymbol{b}\right) r\right] \cos \varphi, \tag{28}
\end{equation*}
$$

where

$$
\begin{align*}
\hat{\psi}_{11}^{(1)}= & v^{(0)}\left\{\frac{r^{2}}{2}+\int_{0}^{r} \frac{\mathrm{~d} r^{\prime}}{r^{\prime}\left[v^{(0)}\left(r^{\prime}\right)\right]^{2}} \int_{0}^{r^{\prime}} r^{\prime \prime}\left[v^{(0)}\left(r^{\prime \prime}\right)\right]^{2} \mathrm{~d} r^{\prime \prime}\right\} \\
& +c_{11}^{(1)} v^{(0)} \tag{29}
\end{align*}
$$

and $c_{11}^{(1)}$ is a constant bearing with the freedom of shifting the local origin $r=0$ of the moving frame, in the $\boldsymbol{n}$-direction, within an accuracy of $O(\epsilon)$ [6]. The matching condition (27) at $O(\epsilon)$ then demands the LIA (1) for $\dot{\boldsymbol{X}}^{(0)}$. The vorticity at $O(\epsilon)$ is calculable through

$$
\begin{equation*}
\zeta^{(1)}=-\kappa\left(a \hat{\psi}_{11}^{(1)}+r \zeta^{(0)}\right) \cos \varphi . \tag{30}
\end{equation*}
$$

Fortunately an explicit form of $p^{(1)}$ is available by integrating the transversal components of the Euler equations:

$$
\begin{equation*}
p^{(1)}=\kappa\left[v^{(0)} \frac{\partial \hat{\psi}_{11}^{(1)}}{\partial r}-\zeta^{(0)} \hat{\psi}_{11}^{(1)}-r\left(v^{(0)}\right)^{2}\right] \cos \varphi . \tag{31}
\end{equation*}
$$

The gradient of $p^{(1)}$, in turn, drives axial flow at $O\left(\epsilon^{2}\right)$. Discarding the irrelevant terms from the $\boldsymbol{t}$-component of the Euler equations, we obtain

$$
\begin{equation*}
-v^{(0)}\left(\boldsymbol{e}_{\theta} \cdot \dot{\boldsymbol{t}}^{(0)}\right)+\frac{v^{(0)}}{r} \frac{\partial w^{(2)}}{\partial \theta}=-\frac{1}{\eta} \frac{\partial p^{(1)}}{\partial \xi} . \tag{32}
\end{equation*}
$$

A derivative in $t$ of (1) gives

$$
\begin{equation*}
\boldsymbol{e}_{\theta} \cdot \dot{\boldsymbol{t}}^{(0)}=C\left(\kappa_{s} \cos \varphi+\kappa \tau \sin \varphi\right) \tag{33}
\end{equation*}
$$

and (32) admits a compact form of the solution:

$$
\begin{align*}
w^{(2)}= & \left\{-C \kappa+\frac{\partial \hat{\psi}_{11}^{(1)}}{\partial r}-\frac{\zeta^{(0)}}{v^{(0)}} \hat{\psi}_{11}^{(1)}-r v^{(0)}\right\} r \\
& \times\left(\kappa \tau \cos \varphi-\kappa_{s} \sin \varphi\right) . \tag{34}
\end{align*}
$$

We observe from (34) that torsion and arcwise variation of curvature are vital for the presence of pressure gradient and thus of axial velocity at $O\left(\epsilon^{2}\right)$. The streamfunction $\psi^{(2)}$ at $O\left(\epsilon^{2}\right)$ for flow in the transversal plane is built in parallel with the case of a circular vortex ring [6].

We are now prepared to make headway to third order. The terms proportional to $\kappa^{3}$ in $\dot{\boldsymbol{X}}^{(2)}$ are in complete agreement with those for a circular vortex ring [6]. Hence it suffices to concentrate our attention on the terms tied with torsion and non-constancy of curvature. Retaining only the terms associated with these three-dimensional effects in the vorticity equation at $O\left(\epsilon^{3}\right)$, we are left with

$$
\begin{align*}
& \dot{\zeta}^{(1)}-\left(\dot{\boldsymbol{e}}_{r}^{(0)} \cdot \boldsymbol{e}_{\theta}\right) \frac{\partial \zeta^{(1)}}{\partial \theta}+\frac{v^{(0)}}{r} \frac{\partial \zeta^{(3)}}{\partial \theta}+u^{(3)} \frac{\partial \zeta^{(0)}}{\partial r}+\cdots= \\
& \frac{\zeta^{(0)}}{\eta} \frac{\partial w^{(2)}}{\partial \xi}+\left(\zeta^{(1)}+\kappa r \cos \varphi \zeta^{(0)}\right) \frac{\boldsymbol{t}}{\eta} \cdot \frac{\partial \dot{\boldsymbol{X}}^{(0)}}{\partial \xi}+\cdots, \tag{35}
\end{align*}
$$

the last two terms of which vanish because of (1). The third-order velocity $\dot{\boldsymbol{X}}^{(2)}$ under question is included in $\zeta^{(3)}$ and $u^{(3)}$. Relevant to the traveling speed is the terms proportional to $\cos \varphi$ and $\sin \varphi$, the dipole components.

The first term $\dot{\zeta}^{(1)}$ is obtained from (30) as

$$
\begin{equation*}
\dot{\zeta}^{(1)}=-\left(a \hat{\psi}_{11}^{(1)}+r \zeta^{(0)}\right)\left(\dot{\kappa}^{(0)} \cos \varphi+\kappa \dot{T}^{(0)} \sin \varphi\right) \tag{36}
\end{equation*}
$$

where

$$
\begin{equation*}
T(\xi, t)=\int_{0}^{s(\xi, t)} \tau\left(s^{\prime}, t\right) \mathrm{d} s^{\prime} \tag{37}
\end{equation*}
$$

and $\dot{\kappa}^{(0)}$ and $\dot{T}^{(0)}$ are substituted from the intrinsic form of (1) [1]. Likewise we have

$$
\begin{equation*}
\dot{\boldsymbol{e}}_{r}^{(0)} \cdot \boldsymbol{e}_{\theta}=C\left(\frac{\kappa_{s s}}{\kappa}-\tau^{2}\right)-\dot{T}^{(0)} . \tag{38}
\end{equation*}
$$

With these, (35) is integrated for $\zeta^{(3)}$ and is coupled to $\zeta-\psi$ relation at $O\left(\epsilon^{3}\right)$. Imposition of the matching condition (27) eventually gives rise to the third-order correction $\dot{\boldsymbol{X}}^{(2)}$. Combining with (1), we arrive at a higher-order extension expressed, in dimensional variables, as

$$
\begin{align*}
\boldsymbol{X}_{t}= & C\left\{\kappa \boldsymbol{b}+c_{1} \kappa^{3} \boldsymbol{b}+c_{2}\left[\left(2 \kappa_{s} \tau+\kappa \tau_{s}\right) \boldsymbol{n}\right.\right. \\
& \left.\left.+\left(\kappa \tau^{2}-\kappa_{s s}\right) \boldsymbol{b}+\kappa^{2} \tau \boldsymbol{t}\right]\right\} \tag{39}
\end{align*}
$$

where

$$
\begin{equation*}
c_{1}=\frac{2 \pi d^{(1)}}{\Gamma}, \quad c_{2}=\frac{\pi}{\Gamma} \int_{0}^{\infty} \zeta^{(0)} r^{3} \mathrm{~d} r \tag{40}
\end{equation*}
$$

The Hasimoto map (2) transforms (39) into

$$
\begin{align*}
i \phi_{t}+ & C\left(\phi_{s s}+\frac{1}{2}|\phi|^{2} \phi\right)+A(t) \phi-C c_{2}\left\{\phi_{s s s s}\right. \\
& \left.+\frac{3}{2}\left(|\phi|^{2} \phi_{s s}+\phi_{s}^{2} \bar{\phi}\right)+\left(\frac{3}{8}|\phi|^{4}+\frac{1}{2} \frac{\partial^{2}}{\partial s^{2}}|\phi|^{2}\right) \phi\right\} \\
& +C\left(c_{1}+\frac{c_{2}}{2}\right)\left\{\frac{\partial^{2}}{\partial s^{2}}\left(|\phi|^{2} \phi\right)+\frac{3}{4}|\phi|^{4} \phi\right\}=0 \tag{41}
\end{align*}
$$

where $A(t)$ is an arbitrary function of $t$. Interestingly equivalent equations have been realized in the context of biquadratic Heisenberg spin chain [12]. The simple form (40) of $c_{1}$ is derived by reducing further the formula for a vortex ring [6]. Its derivation will be reported elsewhere.

We see that the third-order correction terms closely resemble $\boldsymbol{V}^{(3)}$. The special case of $c_{1}=-c_{2} / 2$ attains integrability. Remember that the dipole strength $d^{(1)}$ and therefore $c_{1}$ are sensitive to location of the origin $r=0$ of the moving coordinates [6]; by a displacement of origin in the $\boldsymbol{n}$-direction by $\epsilon x_{0}$, measured in the inner length-scale,

$$
\begin{equation*}
d^{(1)} \rightarrow d^{(1)}-x_{0} / 2 \pi, \quad c_{1} \rightarrow c_{1}-x_{0} \tag{42}
\end{equation*}
$$

It is confirmed that $c_{1}$ is adjustable so as to be coincident with $\boldsymbol{V}^{(3)}$, and that the local origin for this case is indeed contained inside the core. We conclude that there is an integrable line that obeys a summation of the first and the third terms of the LIH.

This fact is illustrated with a specific vorticity distribution at $O\left(\epsilon^{0}\right)$ of constant vorticity in the circular core, that is, the Rankine vortex. The azimuthal velocity at $O\left(\epsilon^{0}\right)$ takes, in dimensionless variables,

$$
\begin{equation*}
v^{(0)}=\frac{r}{2 \pi} \text { for } r \leq 1 ; \quad v^{(0)}=\frac{1}{2 \pi r} \text { for } r>1 \tag{43}
\end{equation*}
$$

Choosing $c_{11}^{(1)}=-5 / 8$ amounts to placing the local origin $r=0$ at the center of core circle, and, from (21), $d^{(1)}=$ $-3 / 16 \pi$. In this case $x_{0}=0$. For a general value of $x_{0}$, the third-order terms of (39) become

$$
\begin{equation*}
\frac{C}{4}\left\{\left(2 \kappa_{s} \tau+\kappa \tau_{s}\right) \boldsymbol{n}+\left[\kappa \tau^{2}-\kappa_{s s}-\left(\frac{3}{2}+4 x_{0}\right) \kappa^{3}\right] \boldsymbol{b}+\kappa^{2} \tau \boldsymbol{t}\right\} \tag{44}
\end{equation*}
$$

Recall that the choice of $x_{0}=-5 / 8$ corresponds to placing the origin $r=0$ at the stagnation point relative to the moving frame. Choice of $x_{0}=-1 / 4$, a value between $x_{0}=$ $-5 / 8$ and 0 , renders (39) and (41) completely integrable.

We have extended the matched asymptotic expansions, to third order, for the motion of a vortex filament. This amounts to taking account of finite thickness of the core. The preservation of integrability to third order is indicative of structural stability of the Hasimoto soliton.

## References

1. L.S. Da Rios, Rend. Circ. Mat. Palermo 22, 117 (1906)
2. H. Hasimoto, J. Fluid Mech. 51, 477 (1972)
3. F. Magri, J. Math. Phys. 19, 1156 (1978)
4. J. Langer, R. Perline, J. Nonlinear Sci. 1, 71 (1991)
5. F.W. Dyson, Phil. Trans. R. Soc. Lond. A 184, 1041 (1893)
6. Y. Fukumoto, H.K. Moffatt, J. Fluid Mech. 417, 1 (2000)
7. D.W. Moore, P.G. Saffman, Phil. Trans. R. Soc. Lond. A 272, 403 (1972)
8. Y. Fukumoto, T. Miyazaki, J. Fluid Mech. 222, 369 (1991)
9. S.E. Widnall, D.B. Bliss, A. Zalay, In Aircraft Wake Turbulence and its Detection, edited by Olsen, Goldberg and Rogers (Plenum, 1971), p. 305
10. A.J. Callegari, L. Ting, SIAM J. Appl. Maths 35, 148 (1978)
11. R. Klein, A.J. Majda, Physica D 49, 323 (1991)
12. K. Porsezian, M. Daniel, M. Lakshmanan, J. Math. Phys. 33, 1807 (1992)

[^0]:    ${ }^{\text {a }}$ e-mail: yasuhide@math.kyushu-u.ac.jp

