Self similar solutions in shallow water equations

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Infinitesimal transformations

Infinitesimal transformations: Consider a one-parameter Lie group of transformations $x^* = X(x; \epsilon)$ with identity $\epsilon = 0$ and law of composition ϕ . If we expand $x^* = X(x; \epsilon)$ about $\epsilon = 0$ we get

$$\begin{aligned} \mathbf{x}^* &= \mathbf{x} + \epsilon \left(\frac{\partial X}{\partial \epsilon}\right)_{\epsilon=0} + \frac{\epsilon^2}{2} \left(\frac{\partial^2 X}{\partial \epsilon^2}\right)_{\epsilon=0} + \cdots \\ \mathbf{x}^* &= \mathbf{x} + \epsilon \left(\frac{\partial X}{\partial \epsilon}\right)_{\epsilon=0} + \mathbf{O}(\epsilon^2) \\ &= \mathbf{x} + \epsilon \xi(\mathbf{x}) \end{aligned}$$

where $\xi(x) = (\frac{\partial X}{\partial \epsilon})_{\epsilon=0}$. This is called infinitesimal transformation of $x^* = X(x; \epsilon)$ and the components of $\xi(x)$ are called infinitesimals of $x^* = X(x; \epsilon)$.

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Infinitesimal generator

Infinitesimal generator: The infinitesimal generator of the one-parameter Lie group of transformations $x^* = X(x; \epsilon)$ is the operator

$$X = X(x) = \xi(x) \cdot \nabla = \sum_{i=1}^{n} \xi_i(x) \frac{\partial}{\partial x_i}$$

where

$$\nabla = \left(\frac{\partial}{\partial x_1}, \frac{\partial}{\partial x_2}, \frac{\partial}{\partial x_3}, \cdots \frac{\partial}{\partial x_n}\right)$$

For any differentiable function $F(x) = F(x_1, x_2, x_3, \dots, x_n)$

$$XF(x) = \xi(x).\nabla F(x) = \sum_{i=1}^{n} \xi_i(x) \frac{\partial F(x)}{\partial x_i}$$

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Problem analysis

We consider the system of equations which governs the one dimensional modified shallow water equations as follows [?]

$$h_t + hu_x + uh_x = 0,$$

$$u_t + \frac{g(h+H)}{h}h_x + uu_x = 0,$$
 (1)

where x, t are the independent variables denoting the space and time respectively and

- u = x-component of fluid velocity,
- h = variable depth
- g = acceleration due to gravity, $H = k_0/g$.

Firstly, we consider Lie group of transformations with independent variables x,t and dependent variables u, h for the problem

$$\begin{aligned}
\tilde{x} &= \tilde{x}(x, t, h, u; \epsilon), \\
\tilde{t} &= \tilde{t}(x, t, h, u; \epsilon), \\
\tilde{u} &= \tilde{u}(x, t, h, u; \epsilon), \\
\tilde{h} &= \tilde{h}(x, t, h, u; \epsilon).
\end{aligned}$$
(2)

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where ϵ is the group parameter. The infinitesimal generator of the group (2) can be expressed in the following vector form

$$\mathbf{V} = \xi^{\mathbf{x}} \frac{\partial}{\partial \mathbf{x}} + \xi^{t} \frac{\partial}{\partial t} + \eta^{u} \frac{\partial}{\partial u} + \eta^{h} \frac{\partial}{\partial h}$$

in which ξ^x , ξ^t , η^u , η^h are infinitesimal functions of the group variables. Then the corresponding one-parameter Lie group of transformations is given by

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$$\begin{split} \tilde{\mathbf{x}} &= \mathbf{x} + \epsilon \xi^{\mathbf{x}}(\mathbf{x}, t, h, u) + \mathsf{O}(\epsilon^2), \\ \tilde{\mathbf{t}} &= \mathbf{t} + \epsilon \xi^t(\mathbf{x}, t, h, u) + \mathsf{O}(\epsilon^2), \\ \tilde{\mathbf{u}} &= \mathbf{u} + \epsilon \eta^u(\mathbf{x}, t, h, u) + \mathsf{O}(\epsilon^2), \\ \tilde{\mathbf{h}} &= \mathbf{h} + \epsilon \eta^h(\mathbf{x}, t, h, u) + \mathsf{O}(\epsilon^2). \end{split}$$

Since the system of one-layer shallow-water equations has at most first-order derivatives, the first prolongation of the generator should be considered in the form:

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$$Pr' V = V + \tau_x^u \frac{\partial}{\partial u_x} + \tau_t^u \frac{\partial}{\partial u_t} + \tau_x^h \frac{\partial}{\partial h_x} + \tau_t^h \frac{\partial}{\partial h_t}$$
(3)

where

 $\begin{aligned} \tau_t^u &= \eta_t^u + \eta_u^u u_t + \eta_h^u h_t - u_x(\xi_t^x + \xi_u^x u_t + \xi_h^x h_t) - u_t(\xi_t^t + \xi_u^t u_t + \xi_h^t h_t) \\ \tau_x^u &= \eta_x^u + \eta_u^u u_x + \eta_h^u h_x - u_x(\xi_x^x + \xi_u^x u_x + \xi_h^x h_x) - u_t(\xi_x^t + \xi_u^t u_x + \xi_h^t h_x) \\ \tau_t^h &= \eta_t^h + \eta_u^h u_t + \eta_h^h h_t - h_x(\xi_t^x + \xi_u^x u_t + \xi_h^x h_t) - h_t(\xi_t^t + \xi_u^t u_t + \xi_h^t h_t) \\ \tau_x^h &= \eta_x^h + \eta_u^h u_x + \eta_h^h h_x - h_x(\xi_x^x + \xi_u^x u_x + \xi_h^x h_x) - h_t(\xi_x^t + \xi_u^t u_x + \xi_h^t h_x). \end{aligned}$

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if we apply the first prolongation of the infinitesimal generator (3) to the system of partial differential equations (1)

$$Pr' V(h_t + hu_x + uh_x)_{h_t = -uh_x - hu_x} = 0,$$

$$Pr' V(u_t + \frac{g(h+H)}{h}h_x + uu_x)_{u_t = -uu_x - \frac{g(h+H)}{h}h_x} = 0.$$

then we obtained the following system of equations

$$\eta^{u}h_{x} + \eta^{h}u_{x} + \tau^{h}_{t} + u\tau^{h}_{x} + h\tau^{u}_{x} = 0,$$

$$-\frac{gH}{h^{2}}\eta^{h} + \eta^{u}u_{x} + g\tau^{h}_{x} + \tau^{u}_{t} + u\tau^{u}_{x} = 0.$$

which gives us the following determining equations

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Power-series method

Firstly, we choose the first order of power-series of the infinitesimals which are given by

$$\begin{aligned} \xi^{x} &= a_{0} + a_{1}x + a_{2}t + a_{3}h + a_{4}u \\ \xi^{t} &= b_{0} + b_{1}x + b_{2}t + b_{3}h + b_{4}u \\ \eta^{u} &= c_{0} + c_{1}x + c_{2}t + c_{3}h + c_{4}u \\ \eta^{h} &= d_{0} + d_{1}x + d_{2}t + d_{3}h + d_{4}u \end{aligned}$$

where a_i , b_i , c_i , a_i , (i = 0, 1, 2, 3, 4) are constant coefficients.

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Then substituting these power-series forms into the determining equations and straightforward calculations for the first order of power-series forms, we find three-parameter Lie group of transformations of one-layer shallow-water equations as follows

$$\begin{aligned} \xi^t &= a_1 t + a_4, \\ \xi^x &= a_1 x + a_2 t + a_3, \\ \eta^u &= a_2, \\ \eta^h &= 0. \end{aligned}$$

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These transformations provide the following three Lie point generators:

$$X_{1} = t\frac{\partial}{\partial t} + x\frac{\partial}{\partial x},$$
$$X_{2} = t\frac{\partial}{\partial x} + \frac{\partial}{\partial u},$$
$$X_{3} = \frac{\partial}{\partial x}.$$

For $a_1 \neq 0, b_2 \neq 0$ and $b_0 \neq 0$ respectively.

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Consider the infinitesimal generators V_A , V_B defined by

$$V_A = \alpha_1 X_1 + \alpha_2 X_2 + \alpha_3 X_3$$

= $\alpha_1 t \frac{\partial}{\partial t} + (\alpha_1 x + \alpha_2 t + \alpha_3) \frac{\partial}{\partial x} + \alpha_2 \frac{\partial}{\partial u},$

and

$$V_B = \beta_1 X_1 + \beta_2 X_2 + \beta_3 X_3$$

= $\beta_1 t \frac{\partial}{\partial t} + (\beta_1 x + \beta_2 t + \beta_3) \frac{\partial}{\partial x} + \beta_2 \frac{\partial}{\partial u},$

 $\alpha_i, \beta_i \in \mathbf{R}.$

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Compatible Condition

For the compatible condition we consider the following relation

$$[V_A, V_B] = V_A V_B - V_B V_A = 0$$

which yields

$$\alpha_3\beta_1 - \alpha_1\beta_3 = \mathbf{0}.$$

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Uses of similarity variables

Since the system is invariant under the group generated by V_A , we introduce a set of canonical variables defined by,

$$V_A \bar{\tau} = 1,$$
 $V_A \bar{\xi} = 0,$ $V_A \bar{U} = 0,$ $V_A \bar{P} = 0,$

allowing one to express V_A as a translation with respect to $\bar{\tau}$, the characteristic conditions are

$$\frac{dt}{\alpha_1 t} = \frac{dx}{(\alpha_1 x + \alpha_2 t + \alpha_3)} = \frac{du}{\alpha_2} = \frac{d\bar{\tau}}{1},$$
(4)

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where α_1, α_2 , and α_3 are non-zero constants. Hence equation (4) yield the following transformation of variables

$$\bar{\tau} = \frac{1}{\alpha_1} \ln t,$$

$$\bar{\xi} = t^{-1} e^{\frac{(\alpha_1 x + \alpha_3)}{\alpha_2 t}},$$

$$\bar{U} = e^{u} t^{\frac{-\alpha_2}{\alpha_1}},$$

$$\bar{P} = h.$$

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Now we can express V_B using the new variables as

$$\begin{split} \bar{V}_{B} &= V_{B}\bar{\tau}\frac{\partial}{\partial\bar{\tau}} + V_{B}\bar{\xi}\frac{\partial}{\partial\bar{\xi}} + V_{B}\bar{U}\frac{\partial}{\partial\bar{U}} + V_{B}\bar{P}\frac{\partial}{\partial\bar{P}}, \\ &= \frac{\beta_{1}}{\alpha_{1}}\frac{\partial}{\partial\bar{\tau}} + \frac{\alpha_{1}\beta_{2} - \alpha_{2}\beta_{1}}{\alpha_{1}}\bar{\xi}\frac{\partial}{\partial\bar{\xi}} + \frac{\alpha_{1}\beta_{2} - \alpha_{2}\beta_{1}}{\alpha_{1}}\bar{U}\frac{\partial}{\partial\bar{U}}. \end{split}$$

In a similar manner, we choose a second set of canonical variables allowing \bar{V}_B to be written as translation with respect to ξ , *i.e.*,

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$$\bar{V}_B \tau = 0,$$
 $\bar{V}_B \xi = 1,$ $\bar{V}_B U = 0,$ $\bar{V}_B P = 0.$ (5)

the characteristic conditions associated with (5) yield the following transformation of variables

$$\frac{\alpha_1 d\bar{\tau}}{\beta_1} = \frac{\alpha_1 d\bar{\xi}}{(\alpha_1 \beta_2 - \alpha_2 \beta_1)\bar{\xi}} = \frac{\alpha_1 d\bar{U}}{(\alpha_1 \beta_2 - \alpha_2 \beta_1)\bar{U}} = \frac{d\xi}{1}.$$

the characteristic conditions yield the following transformation of variables

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$$\tau = \ln t \frac{\alpha_2 \beta_1 K + 1}{\alpha_1} - \frac{\beta_1 K (x + \frac{\alpha_3}{\alpha_1})}{t}, \qquad (6)$$

$$\xi = \ln t^{-\alpha_2 K} + \frac{\alpha_1 K (x + \frac{\alpha_3}{\alpha_1})}{t}, \qquad (7)$$

$$u = \ln U + \frac{(x + \frac{\alpha_3}{\alpha_1})}{t}, \qquad (8)$$

$$h = P, \qquad (9)$$

where
$$K = \frac{1}{(\alpha_1 \beta_2 - \alpha_2 \beta_1)}$$
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Using the above transformation in the governing system (1), we get the following system of PDEs

$$\left(\frac{\alpha_{2}\beta_{1}K+1}{\alpha_{1}}-\beta_{1}K\ln U\right)\frac{\partial P}{\partial \tau}+\left(\alpha_{1}K\ln U-\alpha_{2}K\right)\frac{\partial P}{\partial \xi} \quad (10)$$
$$-\frac{\beta_{1}KP}{U}\frac{\partial U}{\partial \tau}+\frac{\alpha_{1}KP}{U}\frac{\partial U}{\partial \xi}+P=0,$$
$$\left(\frac{\alpha_{2}\beta_{1}K+1}{\alpha_{1}}-\beta_{1}K\ln U\right)\frac{\partial U}{\partial \tau}+\left(\alpha_{1}K\ln U-\alpha_{2}K\right)\frac{\partial U}{\partial \xi}-\frac{\beta_{1}Kg(P+H)}{P}U\frac{\partial P}{\partial \tau}+\frac{\alpha_{1}Kg(P+H)}{P}U\frac{\partial P}{\partial \xi}+U\ln U=0.$$

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By considering U = 1, the above system of PDEs can be reduced as follows

$$-\beta_1 \frac{\partial P}{\partial \tau} + \alpha_1 \frac{\partial P}{\partial \xi} = 0,$$

$$\frac{\partial P}{\partial \xi} - \frac{\beta_1}{\alpha_1} \frac{\partial P}{\partial \tau} = 0.$$
 (11)

Equation (11) can be solved as

$$P(\xi,\tau) = P_1(\eta) \tag{12}$$

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where $\eta = \tau + \frac{\beta_1}{\alpha_1} \xi$. Using (12) in the equation (10), we obtained

$$\frac{dP_1}{d\eta} + \alpha_1 P_1 = 0 \tag{13}$$

equation (13) can be solved

$$P_1 = C e^{-\alpha_1 \eta} \tag{14}$$

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where C is an arbitrary constant and thus, in view of the equations (6), (12) and (14) the solution of the system (1) can be expressed as follows

$$h = \frac{C}{t}, \qquad u = \frac{x + \frac{\alpha_3}{\alpha_1}}{t}.$$
 (15)

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Thank You.

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