Esercizi proposti (raccolta provvisoria) del corso di ONDE NON LINEARI E SOLITONI

Prof. Paolo Maria Santini

Corso da 6 CFU della Laurea Magistrale e del Dottorato congiunto RM1-RM3; II Semestre, AA 2017-18

1 Propagazione ondosa lineare e non lineare

1.1 Onde dispersive lineari [1, 5, 16]

1) Given the Cauchy problem

$$u_t + i\omega(-i\partial_x)u = 0, \quad u(x,0) \text{ given}, \ \ x \in \mathbb{R}, \quad t \geq 0, \tag{1}$$

1. show that the Fourier integral representation of its solution is

$$u(x,t) = \frac{1}{2\pi}\int_{\mathbb{R}} \hat{u}_0(k)e^{i(kx-\omega(k)t)}dk, \tag{2}$$

where $\hat{u}_0(k)$ is the Fourier transform of the initial condition $u(x,0)$:

$$\hat{u}_0(k) = \int_{\mathbb{R}} e^{-iky}u(y,0)dy. \tag{3}$$

2. Show that (2) can be written as a convolution integral, in the suggestive form:

$$u(x,t) = \int_{\mathbb{R}} S(x-y,t)u(y,0)dy, \tag{4}$$

where $S(x,t)$ is the "fundamental" solution of the PDE, defined as:

$$S(x,t) = \frac{1}{2\pi}\int_{\mathbb{R}} e^{i(kx-\omega(k)t)}dk. \tag{5}$$

3. If $\omega(k) = k^n$, then $S(x,t)$ is the following similarity solution of the PDE:

$$\begin{aligned} S(x,t) &= \tfrac{1}{t^{1/n}} f\left(\tfrac{x}{t^{1/n}}\right), \\ f(\xi) &= \tfrac{1}{2\pi}\textstyle\int_{\mathbb{R}} e^{i(k\xi-k^n)}dk. \end{aligned} \tag{6}$$

4. Show that, if $u \in \mathbb{R}$, then:

$$\begin{aligned} \overline{\hat{u}_0(k)} &= \hat{u}_0(-k), \quad k \in \mathbb{R} \\ u(x,t) &= \tfrac{1}{\pi} Re \int_0^{\infty} \hat{u}_0(k)e^{i(kx-\omega(k)t)}dk \end{aligned} \tag{7}$$

If, in addition, $\hat{u}_0(k)$ can be prolongued outside the real axis, then

$$\overline{\hat{u}_0(k)} = \hat{u}_0(-\bar{k}). \tag{8}$$

(for the second of (7) we have also assumed that $\omega(k)$ is odd: $\omega(-k) = -\omega(k)$)

2) Given the following linear PDEs:

$$\begin{array}{ll} i) \;\; iu_t + u_{xx} = 0, & \text{free particle Schrödinger equation,} \\ ii) \;\; u_t + u_{xxx} = 0, & \text{linearized KdV equation,} \\ iii) \;\; u_{tt} - u_{xx} + u = 0, & \text{Klein - Gordon equation,} \end{array} \tag{9}$$

1. Construct the fundamental similarity solution (6) (only for i) and ii)).
2. Study the longtime behavior, for $t >> 1$, $x/t = O(1)$, of the solutions of their Cauchy problem using the stationary phase, Laplace, or saddle point methods, depending on the situation, and estimate the error.
3. Study of the relevance of the exact similarity solution in the longtime behavior (only for i) and ii)).

Solution:

i) Free particle Schrödinger equation:

$$\begin{array}{l} S(x,t) = \frac{1}{2\sqrt{\pi t}} e^{i(\frac{x^2}{4t} - \frac{\pi}{4})}, \\ u(x,t) = S(x,t)\left(A(\xi) + \frac{1}{t}B(\xi) + O(t^{-2})C(\xi)\right), \quad \xi = \frac{x}{2t} = O(1), \quad t >> 1 \\ A(\xi) = \hat{u}_0(\xi), \quad B(\xi) = -\frac{i}{4}A_{\xi\xi} \end{array} \tag{10}$$

ii) Linear KdV. For $x/t > 0$, the lines of constant $v(k)$ are the imaginary axis and the hyperbola ${k_R}^2 - 3{k_I}^2 + x/t = 0$. The steepest descent contour passing through the critical point $i\sqrt{\frac{x}{3t}}$ is the upper branch of the hyperbola, while the steepest descent contour passing through the critical point $-i\sqrt{\frac{x}{3t}}$ is the imaginary axis. The asymptotics is obtained replacing the integration real line by the steepest descent contour passing through $i\sqrt{\frac{x}{3t}}$.

$$\begin{array}{l} S(x,t) = \frac{1}{(3t)^{1/3}} Ai\left(\frac{x}{(3t)^{1/3}}\right), \\ u(x,t) \sim \frac{\hat{u}_0(|x/3t|^{1/2})}{\sqrt{4\pi|3x/t|^{1/2}t}} e^{-i2|x/3t|^{3/2}t + i\pi/4} + \text{c.c.}, \quad \frac{x}{3t} = O(1) < 0, \quad t >> 1, \\ u(x,t) \sim \frac{\hat{u}_0(i|x/3t|^{1/2})}{\sqrt{12\pi|3x/t|^{1/2}t}} e^{-2|x/3t|^{3/2}t}, \quad \frac{x}{3t} = O(1) > 0, \quad t >> 1, \\ u(x,t) \sim \frac{\hat{u}_0(0)}{2\pi(3t)^{1/3}} Ai\left(\frac{x}{(3t)^{1/3}}\right) - \frac{i\hat{u}_0'(0)}{2\pi(3t)^{2/3}} Ai'\left(\frac{x}{(3t)^{1/3}}\right), \quad \frac{x}{(3t)^{1/3}} = O(1), \quad t >> 1, \\ u(x,t) \sim \frac{\hat{u}_0(0)}{2\pi} S(x,t), \quad \frac{x}{(3t)^{1/3}} = O(1), \quad t >> 1, \end{array} \tag{11}$$

where $A_i(\xi)$ is the Airy function

$$A_i(\xi) = \frac{1}{2\pi}\int_{\mathbb{R}} e^{i(k\xi - k^3)}dk, \tag{12}$$

solution of the ODE: $f(\xi)'' - \xi f(\xi) = 0$.
iii) Klein-Gordon equation. The dispersion relation is two-valued (since the PDE is second order in t):

$$\omega^{\pm}(k) = \pm\sqrt{k^2+1}; \tag{13}$$

therefore the phase velocity is greater than the light speed 1, while the group velocity is less than 1:

$$\frac{\omega}{k} = \frac{\sqrt{k^2+1}}{k} > 1, \quad \frac{d\omega}{dk} = \frac{k}{\sqrt{k^2+1}} < 1 \tag{14}$$

The Fourier representation of the real solution reads:

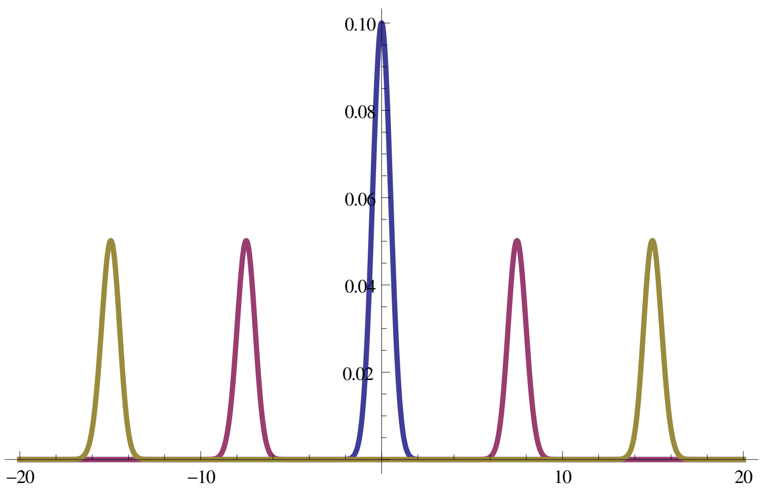
$$u(x,t) = \frac{1}{2\pi}\int_{\mathbb{R}} A(k)e^{i(kx+\sqrt{k^2+1}t)}dk + \frac{1}{2\pi}\int_{\mathbb{R}} \overline{A(-k)}e^{i(kx-\sqrt{k^2+1}t)}dk, \tag{15}$$

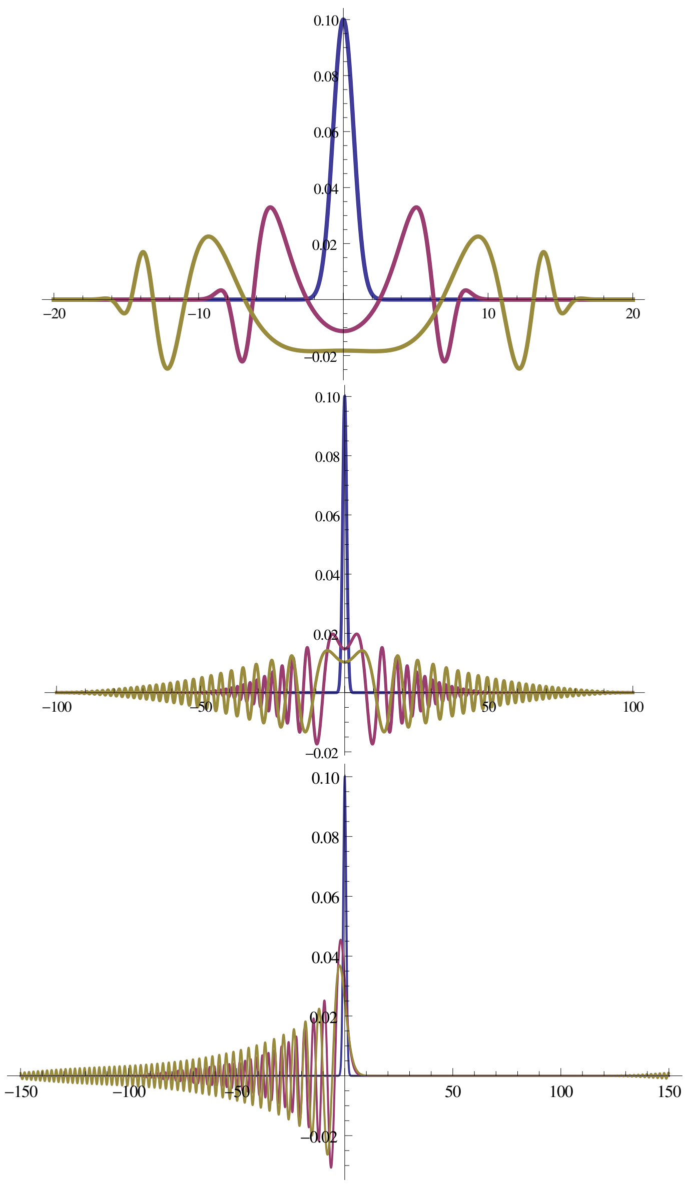
where

$$A(k) = \frac{1}{2}\left(\hat{u}_0(k) - i\frac{\hat{u}_0'(k)}{\sqrt{k^2+1}}\right), \tag{16}$$

where $\hat{u}_0(k)$ and $\hat{u}_0'(k)$ are the Fourier transforms of respectively $u(x,0)$ and $u_t(x,0)$. For $|x/t| < 1$ (inside the light cone) and $t >> 1$:

$$u \sim \frac{1}{\sqrt{2\pi t}}\left(1 - \left(\frac{x}{t}\right)^2\right)^{-3/4} A\left(-\frac{x}{\sqrt{t^2-x^2}}\right)e^{i\sqrt{t^2-x^2}+i\pi/4} + c.c. \tag{17}$$





Figures 1. Three time steps ($t = 0$, $t = T/2$, $t = T$) of the evolution of a gaussian initial condition according to, respectively, the wave, the Klein-Gordon, the linear Schrödinger, and the linear KdV equations (numerical solution).

3) Study the longtime behavior, for $t >> 1,\ x/t = O(1)$, of the Fourier integral

$$u(x,t) = \frac{1}{2\pi}\int_{\mathbb{R}} \hat{u}_0(k) e^{i(kx-\omega(k)t)} dk \tag{18}$$

under the hypothesis that there exists a unique stationary phase point $k_0(x/t) \in \mathbb{R}$, and that $\omega''(k_0) = 0,\ \omega'''(k_0) \neq 0$.

4) Given the linear PDE $\mathcal{P}(\partial_t, \nabla_{\vec{x}})u(\vec{x},t) = 0,\ \vec{x} \in \mathbb{R}^n,\ t \in \mathbb{R}$ in $(n+1)$ dimensions, with $u \in L_1(\mathbb{R}^n) \cap L_2(\mathbb{R}^n)$,
i) show that the solution of its Cauchy problem:

$$\mathcal{P}(\partial_t, \nabla_{\vec{x}})u(\vec{x},t) = 0, \quad u(\vec{x},0) = u_0(\vec{x}) \in L_1(\mathbb{R}^n) \cap L_2(\mathbb{R}^n) \tag{19}$$

is given by the Fourier integral:

$$\begin{array}{l} u(\vec{x},t) = \int_{\mathbb{R}^n} \hat{u}_0(\vec{k}) e^{i(\vec{k}\cdot\vec{x}-\omega(\vec{k})t)} \frac{d\vec{k}}{(2\pi)^n} \\ \hat{u}_0(\vec{k}) = \int_{\mathbb{R}^n} u_0(\vec{x}) e^{-i\vec{k}\cdot\vec{x}} d\vec{x} \end{array} \tag{20}$$

where $\omega(\vec{k})$ is obtained solving the equation $\mathcal{P}(-i\omega, i\vec{k}) = 0$ wrt ω.
ii) Show that, under the hypothesis that the vector equation for $\vec{k}$

$$\frac{\vec{x}}{t} = \nabla_{\vec{k}}\omega(\vec{k}) \tag{21}$$

admits a unique real solution $\vec{k}_0 = \vec{k}_0(\vec{x}/t) \in \mathbb{R}^n$, the extension of the stationary phase method for multiple integrals gives the following longtime behavior:

$$\begin{array}{l} u \sim \left(\frac{1}{2\pi t}\right)^{n/2} \left(det\left(\frac{\partial^2\omega(\vec{k}_0)}{\partial k_i \partial k_j}\right)\right)^{-1/2} \hat{u}_0(\vec{k}_0) e^{i(\vec{k}_0\cdot\vec{x}-\omega(\vec{k}_0)t+m\frac{\pi}{4})}, \\ m \equiv -\sum\limits_{j=1}^{n} sgn(\lambda_j) \end{array} \tag{22}$$

where $\lambda_j,\ j = 1,..,n$ are the (real) eigenvalues of symmetric matrix $\left(\frac{\partial^2\omega(\vec{k}_0)}{\partial k_i \partial k_j}\right)$.

5) Let $\Gamma(z)$ be the Euler Γ function:

$$\Gamma(z) = \int_0^\infty e^{-t} t^{z-1} dt, \quad Re\ z > 0. \tag{23}$$

i) Show that it is the generalization of the factorial: $\Gamma(n+1) = n!,\ n \in \mathbb{N}$.
ii) Use the Laplace method to construct the Stirling formula:

$$n! = n^n e^{-n}\sqrt{2\pi n}\left(1 + O(n^{-1})\right), \quad n >> 1. \tag{24}$$

6) Given the Airy function $Ai(x)$, defined by

$$Ai(x) = \frac{1}{2\pi}\int_{\mathbb{R}} e^{i(kx-k^3)}dk, \quad x \in \mathbb{R}, \tag{25}$$

i) use the saddle point method to show that

$$\begin{aligned} Ai(x) &= \frac{e^{-\frac{2}{3}x^{3/2}}}{2\sqrt{\pi}x^{1/4}}(1+O(x^{-3/2})), \quad x \gg 1, \\ Ai(x) &= \frac{1}{\pi|x|^{1/4}}\cos\left(\frac{2}{3}|x|^{3/2}-\frac{\pi}{4}\right)(1+O(x^{-3/2})), \quad x \ll -1. \end{aligned} \tag{26}$$

ii) Use the above asymptotics to show that the longtime behavior of the solutions of the Cauchy problem for the linearized KdV equation in the region $|x|/t^{1/3} = O(1),\ t \gg 1$, matches well with the asymptotics in the left and right regions $|x|/t = O(1),\ t \gg 1$, $x < 0$ and $x > 0$.

7) Given the integral

$$f(x,t) = \int_a^b g(k)e^{i(k\frac{x}{t}-k^2)t}dk, \quad t \gg 1, \quad x/t = O(1), \tag{27}$$

i) show that the saddle point is $x/2t$ and the saddle point contour is given by the straight line parallel to the line bisecting the second and fourth quadrants. ii) Show that, if $a < x/2t$ and $b > x/2t$, including the cases $a = -\infty$ and $b = \infty$, the asymptotics of $f(x,t)$ are given by the saddle point formula

$$f(x,t) = \frac{1}{\sqrt{4\pi t}}g\left(\frac{x}{2t}\right)e^{i\frac{x^2}{4t}-i\frac{\pi}{4}}(1+O(1/t)), \quad t \gg 1, \quad x/t = O(1). \tag{28}$$

iii) Show that, if $a < x/2t$ and $b \in \mathbb{C}$, with $0 < \arg b < \pi/2$, the leading asymptotics is given, instead, by the integration by parts formula:

$$f(x,t) = \frac{g(b)e^{i(bx/t-b^2)t}}{2\pi i(x/t-2b)t}(1+O(1/t)), \quad t \gg 1, \quad x/t = O(1). \tag{29}$$

1.2 Onde iperboliche e la catastrofe del gradiente[18, 9, 7, 20, 8]

1) Show that the following linear PDE for the field $\rho(x,t)$:

$$\rho_t + c(x,t)\rho_x + a(x,t)\rho = b(x,t) \tag{30}$$

is equivalent to the system of two ODEs for the fields $(\tilde{\rho}(t), \tilde{x}(t))$:

$$\begin{array}{l} \frac{d\tilde{\rho}}{dt} + a(\tilde{x}, t)\rho = b(\tilde{x}, t), \\ \frac{d\tilde{x}}{dt} = c(\tilde{x}, t). \end{array} \tag{31}$$

2) Find the general solution of the following linear PDEs:

$$\begin{array}{l} u_t + t^2 u_x + xu = 0, \quad \left(u = F(x - t^3/3)e^{-(t^4/12 + t(x - t^3/3))}\right), \\ i\gamma u_t + yu_x - xu_y = 0, \quad (...), \\ yu_x - xu_y = 0, \quad \left(u = F(x^2 + y^2)\right), \\ yu_x + xu_y = 0, \quad \left(u = F(x^2 - y^2)\right), \\ xu_x + yu_y = 0, \quad \left(u = F(y/x)\right), \\ xu_x - yu_y = 0, \quad \left(u = F(xy)\right), \\ xu_x + yu_y = x^2, \quad \left(u = x^2/2 + F(y/x)\right), \\ xu_x + yu_y = u, \quad \left(u = xF(y/x)\right), \\ xu_x + yu_y + zu_z = 0, \quad \left(u = F(y/x, z/x)\right), \\ g_y u_x - g_x u_y = 0, \quad g(x,y) \text{ given}, \quad (u = F(g(x,y))) \end{array} \tag{32}$$

3) Find the general solution of the following quasi-linear PDEs:

$$\begin{array}{l} i) \;\; u_t + c(u)u_x = 0, \quad u = F(x - c(u)t), \\ ii) \;\; u_t + c(u)u_x = 1, \\ c(u) = u \quad \Rightarrow \quad u = t + F(x - ut + t^2/2), \\ c(u) = u^2 \quad \Rightarrow \quad u = t + F(x - u^2 t + ut^2 - t^3/3) \end{array} \tag{33}$$

4) Given the two Cauchy problems for the Hopf equation:

$$\begin{array}{l} u_t + uu_x = 0, \quad u = u(x,t), \quad x \in \mathbb{R}, \; t \geq 0, \\ i) \;\; u(x,0) = e^{-x^2}, \\ ii) \;\; u(x,0) = (x^2+1)^{-1}, \end{array} \tag{34}$$

i) draw the 1-parameter family of characteristic curves; ii) find the first characteristic parameter ζ_b and the first breaking point (x_b, t_b).
A. i) $\zeta_b = 1/\sqrt{2},\ t_b = \sqrt{e/2},\ x_b = \sqrt{2}$. ii) $\zeta_b = 1/\sqrt{3},\ t_b = 8\sqrt{3}/9,\ x_b = \sqrt{3}$.

5) Compression and rarefaction waves.
Consider the Cauchy problem:

$$\begin{array}{l} u_t + uu_x = 0, \quad u = u(x,t), \quad x \in \mathbb{R}, \; t \geq 0, \\ u(x,0) = a_2 H(-l - x) + a_1 H(x - l) + H(l^2 - x^2)\left(\frac{a_1 + a_2}{2} - \frac{a_2 - a_1}{2} x\right), \end{array} \tag{35}$$

in the two cases

$$\begin{array}{ll} i) \;\; a_2 > a_1 > 0, & \text{compression wave,} \\ ii) \;\; a_1 > a_2 > 0 & \text{rarefaction wave.} \end{array} \tag{36}$$

Solve it explicitely, draw the characteristic curves and show that they describe respectively a compression and a rarefaction wave. Indicate if there is wave breaking and, if so, find ζ_b and (x_b, t_b).
A. For the compression wave:

$$u(x,t) = \begin{cases} a_2, & x < a_2 t - l, \\ -\frac{a_2 - a_1}{2l} \frac{x - \frac{a_2 + a_1}{2} t}{1 - \frac{a_2 - a_1}{2l} t} + \frac{a_2 + a_1}{2}, & -l + a_2 t < x < l + a_1 t, \\ a_1, & x > l + a_1 t. \end{cases} \tag{37}$$

There is wave breaking:

$$t_b = \frac{2l}{a_2 - a_1}, \quad x_b = \frac{a_1 + a_2}{a_2 - a_1} l, \quad |\zeta_b| < 1 \tag{38}$$

6) Consider the Cauchy problem

$$\begin{array}{l} u_t + u u_x = 0, \\ u(x,0) = f(x), \end{array} \tag{39}$$

where f describes a single bump, and study analytically the behavior of the solution near breaking (immediately before, at, and immediately after breaking).
A. See section 3 of Appunti 1.

7) More on rarefaction waves.
i) Show that the solution of the Cauchy problem

$$u_t + u u_x = 0, \quad u(x,0) = a_2 H(-x) + a_1 H(x), \quad a_2 < a_1 \tag{40}$$

is given by

$$u = \begin{cases} a_2, & x < a_2 t, \\ x/t, & a_2 t < x < a_1 t, \\ a_1, & x > a_1 t \end{cases} \tag{41}$$

Hint. Observe that this Cauchy problem can be viewd as the $l \to 0$ limit of that of the previous problem. But there are other ways of doing it ...
ii) Show that the solution of the Cauchy problem

$$u_t + c(u) u_x = 0, \quad u(x,0) = a_2 H(-x) + a_1 H(x), \quad a_2 < a_1 \tag{42}$$

is given by

$$u = \begin{cases} a_2, & x < c(a_2)t, \\ A(x/t), & c(a_2)t < x < c(a_1)t, \\ a_1, & x > c(a_1)t \end{cases} \tag{43}$$

where $A(\xi)$ is the inverse of function $c(u)$.

8) Given the following system of PDEs, establish if they are hyperbolic and, if so, write them in characteristic form.

i) The wave equation $u_{tt} - c^2 u_{xx} = 0$.
ii) The Klein - Gordon equation $u_{tt} - c^2 u_{xx} + u = 0$.
iii) The system

$$\begin{array}{l} u_t + c(u,v)u_x = 0, \\ v_t + c(u,v)v_x = u \end{array} \tag{44}$$

iv) The system

$$\begin{array}{l} u_t + c(u)u_x = 0, \\ v_t + c(u)v_x + c'(u)vu_x = 0 \end{array} \tag{45}$$

v) The gas dynamics equations

$$\begin{array}{l} \rho_t + u\rho_x + \rho u_x = 0, \\ u_t + uu_x + \frac{p_x}{\rho} = 0, \\ S_t + uS_x = 0, \end{array} \tag{46}$$

where $p = p(\rho, S)$.
R. i)

$$\begin{array}{lll} \frac{d}{dt}(w - cv) = 0, & \frac{dx}{dt} = c, \ \ \Rightarrow & w - cv = A(x - ct), \\ \frac{d}{dt}(w + cv) = 0, & \frac{dx}{dt} = -c, \ \ \Rightarrow & w + cv = B(x + ct), \\ v \equiv u_x, \ w \equiv u_t & & \end{array} \tag{47}$$

implying the well-known result $u = f(x - ct) + g(x + ct)$, with

$$f'(\cdot) = -\frac{1}{2c}A(\cdot), \quad g'(\cdot) = \frac{1}{2c}B(\cdot). \tag{48}$$

ii)

$$\begin{array}{l} \varphi_t - c\varphi_x + u = 0, \\ u_t + cu_x - \varphi = 0, \\ \varphi \equiv u_t + cu_x. \end{array} \tag{49}$$

iii) it is already in characteristic form, with the single characteristic $dx/dt = c(u, v)$ and two different characteristic forms (two different eigenvectors $(1, 0)$

and $(0,1)$).
iv) The first equation is in characteristic form for the single field u; the second one cannot be put in characteristic form; therefore the system is not hyperbolic. Nevertheless it can be solved solving first the first equation, hyperbolic, on the characteristic $dx/dt = c(u)$, and then solving the second one on that characteristic (do it!).
v) Rewrite (46) in the form

$$\begin{array}{l} p_t + up_x + \rho a^2 u_x = 0, \\ u_t + uu_x + \frac{p_x}{\rho} = 0, \\ S_t + uS_x = 0, \end{array} \tag{50}$$

where $a^2(\rho) = \partial p / \partial \rho > 0$, obtaining the following eigenvalues and eigenvectors:

$$\begin{array}{l} c_0 = u \ (gas\ speed), \ \underline{L}_0 = (0,0,1), \\ c_\pm = u \pm a \ (sound\ speeds), \ \ \underline{L}_\pm = (1, \pm a\rho, 0). \end{array} \tag{51}$$

Therefore the system in characteristic form reads:

$$\begin{array}{l} \frac{dp}{dt} \pm \rho a \frac{du}{dt} = 0, \quad \frac{dx}{dt} = u \pm a, \\ \\ \frac{dS}{dt}, \quad \frac{dx}{dt} = u. \end{array} \tag{52}$$

Verify that, in the linear limit in which we study small perturbations of the constant solution:

$$\begin{array}{l} \rho = \rho_0 + \varepsilon \rho_1(x,t) + O(\varepsilon^2), \quad p = p_0 + \varepsilon p_1(x,t) + O(\varepsilon^2), \\ u = \varepsilon u_1(x,t) + O(\varepsilon^2), \quad S = S_0 + \varepsilon S_1(x,t) + O(\varepsilon^2), \end{array} \tag{53}$$

we obtain

$$\begin{array}{l} p = p_0 + \varepsilon[f_-(x - a_0 t) + f_+(x + a_0 t)] + O(\varepsilon^2), \\ u = \frac{\varepsilon}{a_0 \rho_0}[f_-(x - a_0 t) - f_+(x + a_0 t)] + O(\varepsilon^2), \\ S = S_0 + \varepsilon g(x) + O(\varepsilon^2), \end{array} \tag{54}$$

where $a_0 = \sqrt{\partial p(\rho_0, S_0)/\partial \rho}$, and the functions $f_\pm$ and g are arbitrary.

9) Show that i) the Riemann invariants of the wave equation $u_{tt} - c^2 u_{xx} = 0$, $c > 0$ are given by $r_\pm = w \mp cv$, where $v = u_x$ and $w = u_t$, so that the PDE is written as the system of ODEs in characteristic form:

$$\frac{dr_\pm}{dt} = 0, \quad \frac{dx}{dt} = \pm c. \tag{55}$$

ii) The Riemann invariants of the gas dynamics equations (46) (under the constant entropy S hypothesis) are given by

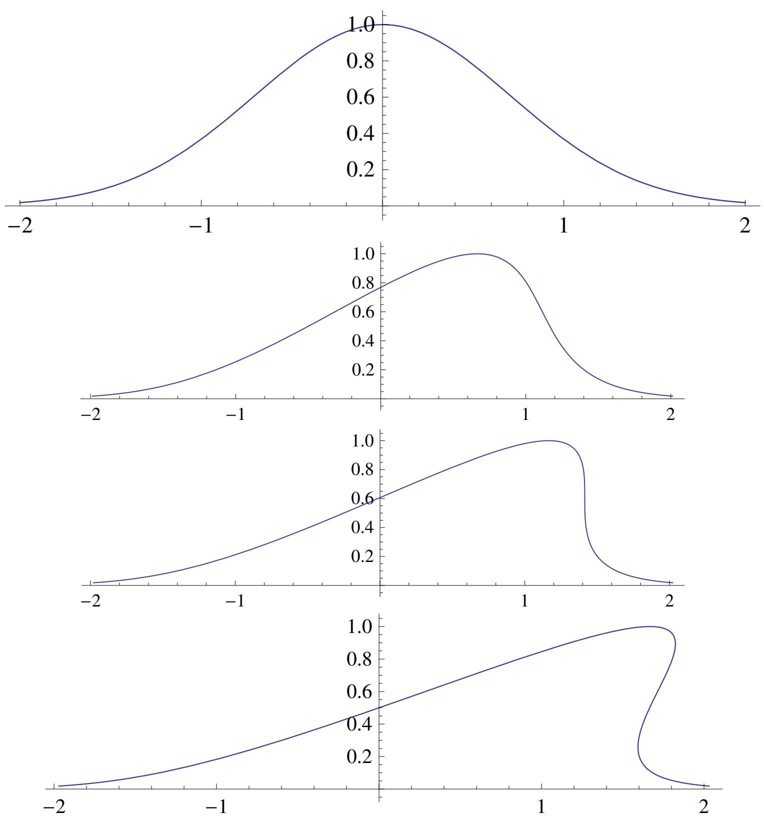
$$r_\pm = \int^{\rho} \frac{a(\rho')}{\rho'} d\rho' \pm u, \tag{56}$$

where $a^2(\rho) = p'(\rho) > 0$, so that the system (52) decouples as follows:

$$\frac{dr_\pm}{dt} = 0, \quad \frac{dx}{dt} = u \pm a(\rho). \tag{57}$$

Show that, for an adiabatic process ($p = \kappa\rho^\gamma$),

$$\begin{aligned} a^2 &= \kappa\gamma\rho^{\gamma-1}, \\ r_\pm &= \tfrac{2\sqrt{\kappa\gamma}}{\gamma-1}\rho^{\frac{\gamma-1}{2}} \pm u = \tfrac{2a}{\gamma-1} \pm u. \end{aligned} \tag{58}$$



Figures 2. The evolution of a gaussian according to the Hopf equation (through the numerical inversion of the analytic solution).

1.3 Regolarizzazione dissipativa e l'equazione di Burgers. Regolarizzazione dispersiva e l'equazione KdV; funzioni ellittiche

Regolarizzazione dissipativa

1) Regularize the compression wave of problem 5) of section 2.1.2

2) What happens if we look for discontinuous solutions of $u_t + uu_x = 0$ in the form $u = H(s(t) - x)u^-(x,t) + H(x - s(t))u^+(x,t)$, where $H(x)$ is the Heaviside step function and $u^\pm(x,t)$ are smooth functions?

3) Consider the Cauchy problem

$$\begin{aligned} &u_t + uu_x = 0, \\ &u(x,0) = f(x), \end{aligned} \tag{59}$$

where $f(x)$ describes a single bump, and study the behavior of the regularized (shock) solution near breaking.
A. See section 4 of Appunti 1.

4) Given the Cauchy problem

$$\begin{aligned} &u_t + c(u)u_x = 0, \quad c(u) = Q'(u), \\ &u(x,0) = f(x), \end{aligned} \tag{60}$$

where $f(x)$ describes a single bump,
i) construct the shock condition

$$\dot{s} = \frac{Q(u_2) - Q(u_1)}{u_2 - u_1} \tag{61}$$

and show that it is equivalent of placing the vertical shock to cut equal area lobi of the three valued solution.
ii) Show that, if $c(u) = u$, $Q(u) = u^2/2$, the shock equations involving $s(t), \eta_1(t), \eta_2(t)$ can be reformulated as cutting equal area lobi on the initial profile:

$$\int_{\eta_1}^{\eta_2} f(\eta)d\eta = \frac{1}{2}(\eta_1 - \eta_2)(f(\eta_1) + f(\eta_2)) \tag{62}$$

5) Given the Burgers equation $u_t + uu_x = \nu u_{xx}$, i) find its traveling wave solution satisfying the boundary conditions $u(x,t) \to u_\pm,\ x \to \pm\infty$, where

$u_\pm$ are constants, and discuss the shock structure. ii) Find its similarity solutions.

6) Show that the solution of the Cauchy problem for the Burgers equation $u_t + uu_x = \nu u_{xx}$ with initial condition $u(x,0) = f(x)$ is given by

$$u(x,t) = \frac{\int_{\mathbb{R}} \frac{x-\eta}{t} e^{-\frac{G(x,\eta,t)}{2\nu}} d\eta}{\int_{\mathbb{R}} e^{-\frac{G(x,\eta,t)}{2\nu}} d\eta} \tag{63}$$

where

$$G(x,\eta,t) = \int_0^\eta f(\eta')d\eta' + \frac{(x-\eta)^2}{2t} \tag{64}$$

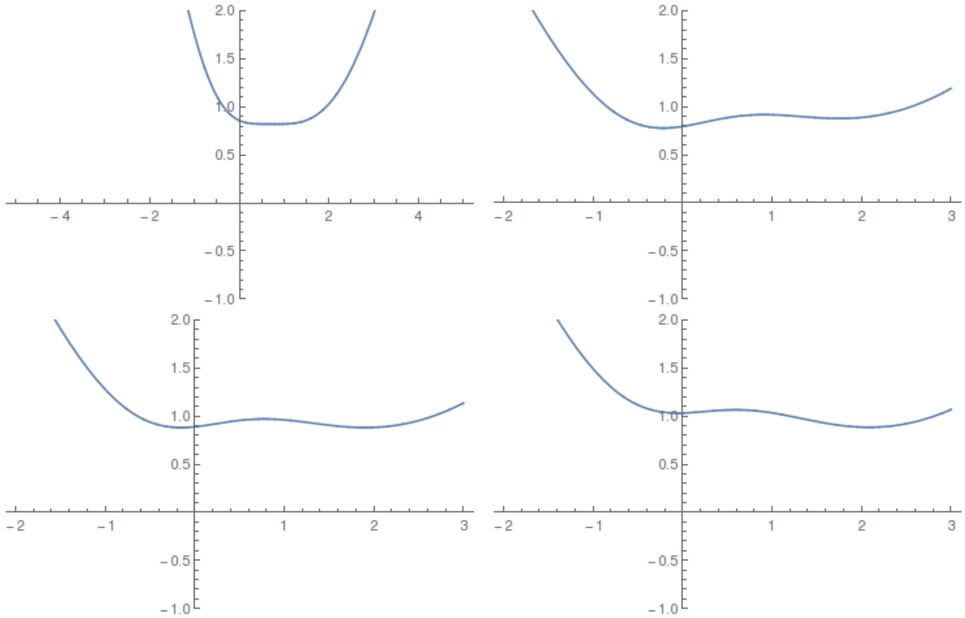
7) Consider the Cauchy problem for the Burgers equation $u_t + uu_x = \nu u_{xx}$ with Gaussian initial condition $u(x,0) = f(x) = e^{-x^2}$, and let $\eta_b = 1/\sqrt{2} \sim 0.71$, $x_b = \sqrt{2} \sim 1.41$, $t_b = \sqrt{e/2} \sim 1.16$ be the breaking parameters of the Hopf equation $u_t + uu_x = 0$ corresponding to the above Gaussian initial condition.

7a) Study the function

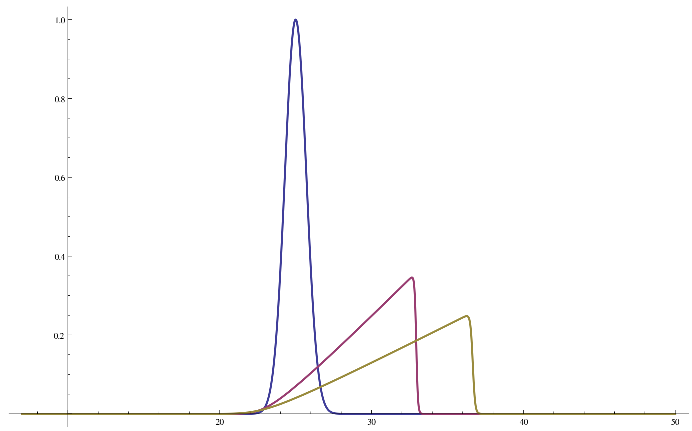
$$G(x,\eta,t) = \int_0^\eta f(\eta')d\eta' + \frac{(x-\eta)^2}{2t} \tag{65}$$

as function of the variable η, with $x \in \mathbb{R}$, $t > 0$ parameters in the following way. i) Show that, for $\eta \to \pm\infty$, $G(x,\eta,t)$ behaves as a parabola: $G \sim \eta^2/2t$. ii) Show that, for $0 < t < t_b$, $G(x,\eta,t)$ possesses just one extremal point, a global minimum η_0. iii) Show that, for $t > t_b$, there is a finite interval $x \in (x_-, x_+)$ in which $G(x,\eta,t)$ possesses three extremal points $\eta_2 < \eta_0 < \eta_1$ such that η_1, η_2 are local minima and η_0 is a local maximum. iv) Show that: if $x \in (x_-, x_+)$ and is close to x_-, the global minimum is η_2; if it is close to x_+, the global minimum is η_1; there is an intermediate value of $x \in (x_-, x_+)$ for which η_1, η_2 give the same value of G: $G(x,\eta_1,t) = G(x,\eta_2,t)$ and are then global minima. v) Show that, if $x \notin (x_-, x_+)$, then there is only one extremal point, a global minimum η_0. vi) Make plottings of all the above cases (see Figures 3).

7b) Use the above results to investigate the solution (63) of the Cauchy problem for the Burgers equation $u_t + uu_x = \nu u_{xx}$ with Gaussian initial condition $u(x,0) = f(x) = e^{-x^2}$, when $0 < \nu \ll 1$ (small dissipation), showing that such solution tends, for $\nu \to 0$, to the shock solution of the Hopf equation, for the same initial condition.



Figures 3. Plots of the function $G(x, \eta, t)$ varying η, for the Gaussian initial condition $f(\eta) = e^{-\eta^2}$, and for the following choices of (x, t): (x_b, t_b), $(x_b + 0.440, t_b + 1)$, $(x_b + 0.547, t_b + 1)$, $(x_b + 0.700, t_b + 1)$. We remark that, at (x_b, t_b), $G(x, \eta, t)$ has the global minimum at the triple point $\eta = \eta_b$; at $t = t_b + 1$, varying x in a suitable interval, the global minimum changes: if $x = x_b + 0.440$, the global minimum is for $\eta = \eta_2 < 0 < \eta_1$; if $x \sim x_b + 0.547$, the first η_2 and third η_1 local minima give rise to approximately the same value of $G = 0.8807$ and are global minima; if $x = x_b + 0.700$, the global minimum is for $\eta = \eta_1$.



Figures 4. Three time steps ($t = 0$, $t = T/2$, $t = T$) of the evolution of a gaussian initial condition according to the Burgers equation with small dissipation (numerical solution).

2 La propagazione ondosa in Natura, il metodo multiscala e le equazioni modello [4, 8, 1, 3, 17]

1) Consider the two anharmonic oscillators

$$\begin{array}{l} \ddot{q} + q - \frac{\epsilon}{6} q^3 = 0, \quad \text{Hamiltonian cubic pendulum}, \quad 0 < \epsilon << 1, \\ \ddot{q} + q + \epsilon \dot{q}^3 = 0, \quad \text{with nonlinear friction} \end{array} \tag{66}$$

with the same initial conditions

$$q(0) = 1, \quad \dot{q}(0) = 0. \tag{67}$$

Use the multiscale method to show that

$$\begin{array}{l} q(t) = \cos\left(t - \frac{1}{16}\varepsilon t\right) + O(\varepsilon), \\ q(t) = \left(1 + \frac{3}{4}\varepsilon t\right)^{-1/2} \cos t + O(\varepsilon) \end{array} \tag{68}$$

2) Use the multiscale method to construct the solution

$$q(t) = \frac{a_0 e^{\varepsilon t/2}}{\sqrt{1 + \left(\frac{a_0}{2}\right)^2 (e^{\varepsilon t} - 1)}} \cos(t + \phi_0) + O(\varepsilon) \tag{69}$$

of the Van Der Pol oscillator

$$\ddot{q} + q - \varepsilon(1-q^2)\dot{q} = 0, \tag{70}$$

and show that

$$q(t) \to 2\cos(t+\phi_0), \quad t \to \infty, \tag{71}$$

i.e., the solution tends to a limiting cycle (at O(ε), the circle of radius 2).

3) Derive the Hopf equation $u_t + uu_x = 0$ from the Riemann equation $u_t + c(u)u_x = 0$ using multiscale expansions.

4) Derive the Burgers equation $u_t + uu_x = \nu u_{xx}$ from the following class $u_t + c(u)u_x = (D(u)u_x)_x, \ D(u) > 0$ of PDEs, using multiscale expansions.

5) Derive the KdV equation $u_t + uu_x + u_{xxx} = 0$ from the following class $u_t + c(u)u_x + K_1(u)[K_2(u)(K_3(u)u_x)_x]_x = 0$ of nonlinear dispersive PDEs, using multiscale expansions.

6) Derive the nonlinear Schrödinger equation from the Sine Gordon equation $u_{tt} - c^2u_{xx} + \mu^2 \sin u = 0$ (or, more in general, from a large class of nonlinear dispersive PDEs), using multiscale expansions.

7) Derive the dKP(3,1) equation $(u_t + uu_x)_x + u_{yy} + u_{zz} = 0$ from the equations of Acoustics, under the hypothesis of i) weak nonlinearity and ii) quasi one-dimensionality.

8) Derive the KdV equation (see [1, 3]) in the context of surface water wave in $(1+1)$ dimensions, under the hypothesis of i) small amplitudes and ii) shallow water ($kh << 1$, where k is the wave number and h is the depth of the fluid). Derive the KP equation (see [2, 3]) in the context of surface water waves in $(2+1)$ dimensions, under the hypothesis of i) small amplitudes, ii) shallow water, and iii) quasi one-dimensionality. Show that, neglecting dispersion, one obtains the dKP(2,1) equation.

9) Derive (see [3]) the NLS equation in the context of surface water waves in $(1+1)$ dimensions, under the hypothesis of i) small amplitude ($a << \lambda$) and ii) quasi monocromatic waves in sufficiently deep water. Derive its multidimensional generalization in the context of surface water waves in $(2+1)$ dimensions, under the hypothesis of

10) Derive (see [21]) the NLS equation in the framework of Langmuir waves in a plasma, described by the system of equations:

$$n_t + (nv)_x = 0, \quad v_t + vv_x = \phi_x - n_x/n, \quad \phi_{xx} = n - 1,$$

with boundary onditions $n \to 1,\ v \to 0,\ \phi \to 0$ as $|x| \to \infty$, where n is the electron density, v is the electron velocity and ϕ is the electrostatic potential in dimensionless variables, expanding the fields around the equilibrium solution:

$$n = 1 + \varepsilon n_1 + \varepsilon^2 n_2 + O(\varepsilon^3), \quad v = \varepsilon v_1 + O(\varepsilon^2), \quad \phi = \varepsilon \phi_1 + O(\varepsilon^2).$$

11) Derive (see [8]) the NLS equation in nonlinear optics, for a homogeneous and isotropic dielectric.

3 La teoria dei solitoni

1) Analyticity projectors. Show that the operators

$$P^{\pm} f(\lambda) := \pm \frac{1}{2\pi i} \int_{\mathbb{R}} \frac{f(\lambda')}{\lambda' - (\lambda \pm i\varepsilon)} d\lambda. \tag{72}$$

are analyticity projectors on the real line; i.e., they map a Holder function $f(\lambda),\ \lambda \in \mathbb{R}$ decaying at ∞ sufficiently fast into functions analytic in the upper and lower halves of the complex λ plane respectively. ii) Show, in particular, that

$$(P^+)^2 = P^+,\ (P^-)^2 = P^-,\ P^+P^- = P^-P^+ = 0,\ P^+ + P^- = 1. \tag{73}$$

2) Given a Holder function $f(\lambda)$ for $\lambda \in \mathbb{R}$ decaying at ∞ sufficiently fast, a polynomial $P(\lambda)$, a set of complex numbers $\{k_j^+,\ R_j^+,\ j = 1, \ldots, N^+,$ $k_j^-,\ R_j^-,\ j = 1, \ldots, N^-\}$, where Im $k_j^+ > 0$ and Im $k_j^- < 0$, show that the unique solution of the Riemann problem

$$\psi^+(\lambda) - \psi^-(\lambda) = f(\lambda), \quad \lambda \in \mathbb{R} \tag{74}$$

where $\psi^{\pm}(\lambda)$ are analytic in the upper and lower halves of the complex λ plane respectively, except for the simple poles $k_j^{\pm}$'s with residues $R_j^{\pm}$'s, and $\psi^{\pm}(\lambda) \to P(\lambda),\ |\lambda| >> 1$, is

$$\psi^{\pm}(\lambda) = P(\lambda) + \sum_{j=1}^{N^+} \frac{R_j^+}{\lambda - k_j^+} + \sum_{j=1}^{N^-} \frac{R_j^-}{\lambda - k_j^-} \pm P^{\pm} f(\lambda). \tag{75}$$

3) Let $u(x) = -A\delta(x - x_0),\ A \in \mathbb{R}$, be the potential of the Schrödinger equation $[-\partial_x^2 + u(x)]\psi = k^2\psi$. Evaluate explicitly: i) the eigenfunctions of the continuous spectrum and the coefficients $a(k), b(k), R(k), T(k)$; ii) the discrete spectrum p_j, the corresponding eigenfunctions and the norming constants b_j. Show that the existence of discrete spectrum depends on the sign of A.

4) Assume $u(x) = O(\varepsilon),\ \varepsilon << 1$, and construct the first two terms of the ε - expansion of the eigenfunctions and of the spectral data.

5) *Scattering problem.* Study the scattering problem described by the Schrödinger equation

$$-\psi''(x,k) + u(x)\psi(x,k) = k^2\psi(x,k), \quad x \in \mathbb{R}, \quad k > 0,$$

where $\psi(x,k)$, the eigenfunction of the continuous spectrum of the Schrödinger operator $-d^2/dx^2 + V(x)$, represents the wave function of a particle beam scattered by the localized potential $u(x)$ e $E = k^2 > 0$ is the energy of the beam (the continuous spectrum $\sigma_c = \{E > 0\}$), with the following boundary conditions:

$$\psi(x,k) \sim\ R(k)e^{-ikx} + e^{ikx},\ x \sim -\infty; \qquad \psi(x,k) \sim\ T(k)e^{ikx},\ x \sim \infty$$

describing an incoming beam of particles of wave number k and intensity 1, partially reflected and transmitted through the potential ($R(k)$ e $T(k)$ are respectively the reflection and transmission coefficients).
i) Observe that the function $\phi(x,k) = \psi(x,k)/T(k)$ satisfies a simpler scattering problem:

$$\phi''(x,k) + k^2\phi(x,k) = u(x)\phi(x,k), \quad x \in \mathbb{R},, \quad k > 0$$

$$\phi(x,k) \sim \frac{R(k)}{T(k)}e^{-ikx} + \frac{e^{ikx}}{T(k)},\ x \sim -\infty; \quad \phi(x,k) \sim\ e^{ikx},\ x \sim \infty$$

and use the advanced Green function of the operator $d^2/dx^2 + k^2$ to rewrite such a problem as a Volterra integral equation [5], obtaining:

$$\phi(x,k) = e^{ikx} - \int_x^\infty dy \frac{\sin k(x-y)}{k} u(y)\phi(y,k)$$

and the following integral representations for the reflection and transmission coefficients:

$$\frac{1}{T(k)} = 1 - \int_{\mathbb{R}} dk \frac{e^{-iky}}{2ik} u(y)\phi(y,k), \quad \frac{R(k)}{T(k)} = \int_{\mathbb{R}} dk \frac{e^{iky}}{2ik} u(y)\phi(y,k).$$

Such an integral equation, equivalent to the Schrödinger differential equation + boundary conditions, is the most convenient formulation of the problem to extract informations.
ii) Use the method of successive approximations to study the properties of ϕ in the following way.
a) Rerwrite the integral equation for the unknown $f(x,k) = \phi(x,k)e^{-ikx}$, such that $f \sim 1,\ x \to \infty$:

$$f(x,k) = 1 + \int\limits_x^\infty \frac{e^{2ik(y-x)} - 1}{2ik} u(y) f(y,k) dy$$

and look for the solution as a Neumann series:

$$f(x,k) = \sum_{i=0}^{\infty} h_i(x,k), \quad h_0 = 1, \tag{76}$$

obtaining the recursion relation:

$$h_{j+1}(x,k) = \int\limits_x^\infty \frac{e^{2ik(y-x)} - 1}{2ik} u(y) h_j(y,k) dy, \quad j \geq 0. \tag{77}$$

b) From the inequality: $|e^{2ik(y-x)} - 1|/|2ik| \leq 1/|k|$, valid for Im $k \geq 0$, $k \neq 0$, show that

$$|h_{j+1}(x,k)| \leq \frac{1}{|k|} \int\limits_x^\infty |u(y)||h_j(y,k)| dy, \tag{78}$$

and then that:

$$\begin{aligned} &|h_n(x,k)| \leq \frac{1}{n!}\left(\frac{A(x)}{|k|}\right)^n \leq \frac{1}{n!}\left(\frac{A(-\infty)}{|k|}\right)^n, \\ &A(x) := \int\limits_x^\infty |V(y)| dy. \end{aligned} \tag{79}$$

Therefore the Neumann series representing the solution is absolutely and uniformely convergent for Im $k \geq 0,\ k \neq 0$, if $u(x) \in L_1(\mathbb{R})$. Under these conditions, the solution exists unique, and it is analytic in the upper half of the complex k plane. Analogously one can prove that $1/T(k)$ is analytic in the upper half of the complex k plane. Under more stringent conditions on u, one could show, in a similar manner, that the eigenfunction is also continuous on the real k axes, where the physics takes place.

c) Let $k_j,\ j=1,..,N$ be the zeroes of the function $1/T(k)$ in the upper half of the complex k plane (the poles of the transmission coefficient). Then, since $\lambda_j = E_j = k_j^2 \in \mathbb{R}$, it follows that a) k_j is purely imaginary: $k_j = ip_j,\ p_j > 0,\ j=1,..,N$, b) the functions $\phi(x,k_j),\ j=1,..,N$ are exponentially localized:

$$\phi_j(x) := \phi(x,k_j) = O(e^{-p_j|x|}), \quad |x| \to \infty, \quad j=1,..N$$

and then they are eigenfunctions of the Schrödinger operator in $L_2(\mathbb{R})$:

$$-\phi_j''(x) + u(x)\phi_j(x) = -p_j^2\phi_j(x), \quad x \in \mathcal{R}$$

corresponding to negative eigenvalues $\lambda_j = E_j = -p_j^2 < 0$ of the energy (the discrete spectrum: $\sigma_p = \{-p_j^2\}_1^N$). Summarizing: $\sigma = \sigma_p \cup \sigma_c = \{-p_j^2\}_1^N \cup \mathbb{R}^+$.

d) Show that the set of $\lambda_j = -p_j^2,\ j=1,..,N$ is bounded from below.

Hint. Take the scalar product of the eigenfunction ϕ_j, normalized to 1, with the Schrödinger equation, obtaining:

$$\lambda_j - (\phi_j, u\phi_j) = (\phi_j', \phi_j') \geq 0 \quad \Rightarrow \quad |\lambda_j| \leq -(\phi_j, V\phi_j) \leq |(\phi_j, u\phi_j)| \leq ||u||_\infty.$$

e) Show that, if $u(x) = u_0\delta(x-x_0)$, the integral equation admits the solution

$$\phi(x,k) = e^{ikx} - u_0 H(x_0 - x)\frac{\sin k(x-x_0)}{k}e^{ikx_0}.$$

Then:

$$\phi(x,k) = \frac{2ik - u_0}{2ik}e^{ikx} + \frac{u_0 e^{2ikx_0}}{2ik}e^{-ikx}, \quad x < x_0$$

$$T(k) = \frac{2ik}{2ik - u_0}, \qquad R(k) = \frac{u_0 e^{2ikx_0}}{2ik - u_0}.$$

Found $\phi(x,k)$, at last reconstruct $\psi(x,k) = \frac{2ik}{2ik-u_0}\phi(x,k)$.

f) Verify that the solution we found for $k \in \mathbb{R}$, if extended outside the real k axis, diverges always at + or - infinity, unless $k = -iu_0/2 \in i\mathbb{R}^+$. Therefore, if the potential is positive ($u_0 > 0$), no eigenfunctions exist in $L_2(\mathbb{R})$; if, instead, the potential is negative, then there exists one and only one $L_2(\mathbb{R})$ eigenfunction $\psi_1(x) := \phi(x, i|u_0|/2) \in L_2(\mathbb{R})$:

$$\psi_1(x) = H(x - x_0)e^{-\frac{|u_0|}{2}x} + H(x_0 - x)e^{\frac{|u_0|}{2}x}$$

corresponding to the negative energy $E_1 = k_1^2 = -u_0^2/4$, and describing a bound state (a localized quantum particle): $\sigma_p = \{E_1\}$.

g) If $u(x) = \epsilon v(x),\ \epsilon << 1$, show that:

$$\phi(x,k) = e^{ikx} - \epsilon \int_x^\infty dy \frac{\sin k(x-y)}{k} v(y) e^{iky} + O(\epsilon^2),$$

$$T(k) = 1 + \frac{\epsilon}{2ik} \int_{\mathcal{R}} dx v(x) + O(\epsilon^2), \quad R(k) = \frac{\epsilon}{2ik} \int_{\mathcal{R}} dx v(x) e^{-2ikx} + O(\epsilon^2)$$

6) Using the above strategy, study the scattering problem

$$\phi''(x,k) + k^2 \phi(x,k) = u(x)\phi(x,k), \quad x \in \mathcal{R}, \qquad \phi(x,k) \sim \ e^{-ikx},\ x \sim -\infty$$

showing that, in this case, it is convenient to use the retarded Green function of the operator $d^2/dx^2 + k^2$.

7) Let $\varphi(x,k)$ and $\psi(x,k)$ be the Jost eigenfunctions of the Schrödinger operator satisfying the boundary conditions:

$$\varphi(x,k) \sim e^{-ikx}, \quad x \to -\infty, \qquad \psi(x,k) \sim e^{-ikx}, \quad x \to \infty \tag{80}$$

i) Write the integral equations satisfied by them; ii) show that $\varphi(x,k)e^{ikx}$ and $\psi(x,k)e^{ikx}$ are analytic respectively in the upper and lower halves of the k plane; iii) show that

$$-2i\frac{d}{dx}[k(\psi(x,k)e^{ikx} - 1)] \to u(x), \quad |k| \gg 1. \tag{81}$$

8) Let k_0 be a zero of $a(k) = 1/T(k)$, where $T(k)$ is the transmission coefficient of the Schrödinger equation. i) Show that k_0 belongs to the discrete spectrum (therefore $k_0 = ip,\ p > 0$) and, correspondingly, that $\varphi(x,k_0) \in L^2(\mathbb{R})$, with the asymptotics

$$\varphi(x,k_0) \sim e^{px}, \quad x \sim -\infty, \quad \varphi(x,k_0) \sim b e^{-px}, \quad x \sim \infty \tag{82}$$

where $b \in \mathbb{R}$.
ii) Show that the zeroes $k_0 = ip$ of $a(k)$ are simple, and that $iba'(ip) > 0$.
A. For i), use the Wronskian relation $W(\varphi, \bar{\psi}) = 2ika(k)$ to infer that $\varphi(x,k_0) = b\overline{\psi(x,k_0)} = b\psi(x,-k_0)$.

9) *Inverse Problem.* Using the analyticity properties of $\varphi(x,k), \psi(x,k), a(k)$, together with their asymptotics for large k, i) rewrite the scattering equation

$$\varphi(x,k) = a(k)\psi(x,k) + b(k)\psi(x,-k), \quad k \in \mathbb{R} \tag{83}$$

for the Schrödinger operator as a linear Riemann - Hilbert problem on the real k axis, for a given set of scattering data. ii) Express the solution of such a linear RH problem in terms of integral equations for the eigenfunctions, and iii) reconstruct the potential u(x) in terms of the scattering data.

10) t - *evolution of the scattering data.* Obtain the t evolution of the scattering data if u evolves according to KdV.

11) Construct the 2-soliton solution of KdV and study the interaction of the two solitons.

4 Trasformazione di Darboux per la NLS e onde anomale in Natura

Il materiale di questo capitolo è raccolto negli appunti sul sito del docente

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