

Bifurcation and Stability of Capillary-Gravity Waves

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Es werden dreidimensionale Kapillar-Schwerewellen bei der stationären Strömung einer Flüssigkeit endlicher Tiefe über ebenem Boden betrachtet. Für die kleinsten kritischen Froude-Zahlen zweigt eine zweidimensionale Welle von der trivialen Oberflächenform ab.

Исследуются трёхмерные гравитационные капиллярные волны в стационарном потоке жидкости конечной глубины над плоским дном. Для наименьших критических чисел Фруда возникает двумерная волна разветвляющаяся от тривиальной конфигурации поверхности.

Three-dimensional capillary-gravity waves of a fluid of finite depth are considered. The fluid moves stationary over a plane bottom. For smallest critical Froude numbers there is a two-dimensional wave bifurcating from the trivial surface configuration.

1. Introduction

1.1. Introductory remarks. Starting with ZEIDLER [7], where a large class of wave problems in two dimensions is studied by one method (conformal mapping on the unit circle), we will give an example treating uniformly three-dimensional problems. Consider the three-dimensional irrotational stationary motion of an inviscid incompressible fluid of constant density ρ and of finite depth B in the presence of gravity $(0, 0, -g)$ with surface tension β acting at the free surface Γ . A trivial configuration of F for constant velocity $(U, 0, 0)$ is a horizontal plane, which we take as $Z = 0$. We are seeking for periodic and small amplitude functions $Z = H(X, Y)$ as solutions for Γ . To do this, we formulate the variational problem for the boundary value problem with given surface Γ . By normalization the solution Φ is uniquely determined. Inserting Φ in the energy functional $\bar{E}: H \rightarrow \bar{E}(H)$ of the system with free surface, we get equilibrium states by minimization of \bar{E} in dependence on H . We will see that stationary points of \bar{E} satisfy the Bernoulli equation of the boundary value problem with free Γ . With vanishing second variation we get the set of critical Froude numbers F_c and critical Bond numbers b_c . In two dimensions, this set was studied by KIRCHGÄSSNER [1]. For uncritical Froude numbers F and Bond numbers b , the problem in three dimensions but in the case of periodic bottom was studied by SHINBROT [5]. We are studying the smallest critical Froude numbers. With the results of BEYER [2] we show: in the corresponding Sobolev spaces the minimum of \bar{E} and its first and second variation are analytic in a small neighbourhood of critical points. We get the bifurcation equation via Ljapunov-Schmidt procedure. The symmetries underlying the physical problem give a nice structure of the equation. So we can solve it only with the Implicit Function Theorem. The solution is a two-dimensional wave $H(X) = a(\varepsilon, \mu) \cos(mX/l + \delta)$ with a depending on small parameters describing a neighbourhood of b_c , $b = b_c(1 - \mu)$, and $F_c, F = F_c(1 + \varepsilon)$; m is determined by b_c , l follows from the starting periodicity $2\pi l$ of $H(X, Y)$, and δ is free as the consequence

of symmetry properties. But our variational approach also gives local stability results. We find that the second variation is positive if $|\varepsilon|$ and $|\mu|$ are small enough and if the wave-length l/\bar{m} is less than the product of the mean depth B and a constant $c \approx 4/5$.

1.2. The boundary value problem. We have to solve the boundary value problem ($\Delta\Phi = \Phi_{XX} + \Phi_{YY} + \Phi_{ZZ}$)

$$\begin{aligned} \Delta\Phi &= 0 & \text{for } -B < Z < H(X, Y), \\ \Phi_X H_X + \Phi_Y H_Y &= \Phi_Z & \text{on } \Gamma, \quad \text{and} \quad \Phi_Z = 0 & \text{for } Z = -B. \end{aligned} \quad (1)$$

Moreover, on Γ we have to fulfil the Bernoulli equation ($\nabla = (\partial/\partial X, \partial/\partial Y, \partial/\partial Z)$ and $\nabla' = (\partial/\partial X, \partial/\partial Y)$)

$$|\nabla\Phi|^2/2g + H - \operatorname{div}(\nabla'H/\sqrt{1 + |\nabla'H|^2}) \beta/\rho g = \text{const.} \quad (2)$$

Let \mathbb{Z} denote the integers and \mathbb{R}^+ the positive real numbers. For fixed $l, k \in \mathbb{R}^+$ we define a lattice $\bar{A}' = \{\omega' = k_1\omega_1' + k_2\omega_2' : k_1, k_2 \in \mathbb{Z}\}$, $\omega_1' = 2\pi l(1, 0)$ and $\omega_2' = 2\pi k(0, 1)$. Let R' be the rectangle which is formed by ω_1' and ω_2' and let $|R'|$ be its area. The dual lattice \bar{A} of \bar{A}' is given by $\bar{A} = \{\omega : \omega'\omega/2\pi \in \mathbb{Z} \text{ for all } \omega' \in \bar{A}'\}$. A basis in \bar{A} is

$$\bar{\omega}_1 = (0, 1)/k \quad \text{and} \quad \bar{\omega}_2 = (1, 0)/l. \quad (3)$$

$\bar{\mathbf{H}}_m$ denotes the Sobolev space of \bar{A}' -periodic functions $H(X, Y) = \sum_{\omega \in \bar{A}} H_\omega e^{i\omega x}$ where $\omega x = \omega_1 X + \omega_2 Y$ for $\omega = (\omega_1, \omega_2)$, with finite norm $\|H\|_m^2 = |H_0|^2 + \sum_{\omega \in \bar{A}} |\omega|^2 |H_\omega|^2$. For the sake of incompressibility we assume

$$\int_{R'} H(X, Y) dX dY = 0. \quad (4)$$

Let $\Phi(X, Y, Z) = U(\bar{\Phi}(X, Y, Z) + X)$ and assume $\bar{\Phi}$ to be \bar{A}' -periodic, which means that the X -axis has common direction with the mean flow $\mathbf{U} = \int_{R'} \nabla\Phi|_{Z=H(X, Y)} dX dY / |R'|$, hence, $U = |\mathbf{U}|$. So we consider our problem only in $\Omega = R' \times \{-B < Z < H(X, Y)\}$. By the transformation $X = Bx_1$, $Y = Bx_2$, $Z = B(x_3 + v(x_1, x_2, x_3))$, where

$$\begin{aligned} v(x_1, x_2, x_3) &= \sum h_\omega e^{i\omega x} \sinh(|\omega| + |\omega| x_3) / \sinh |\omega|, \\ H(X, Y) &= B h(x_1, x_2), \quad \bar{\Phi}(X, Y, Z) = B \varphi(x_1, x_2, x_3), \end{aligned} \quad (5)$$

we map the fluid region Ω on a region $S = R \times \{-1 < x_3 < 0\}$ (R denotes the rectangle formed by $\omega_1'B$ and $\omega_2'B$) with fixed boundary and handle with dimensionless quantities. We remark that v belongs to some function class (later see the proof of Lemma 2), whereas a simpler transformation $v(x_1, x_2) = \sum \bar{h}_\omega e^{i\omega x}$, for instance, would not have this property. The transformed dual lattice we call $A = \{\omega = (m/l, n/k)/B : m, n \in \mathbb{Z}\}$. Then h belongs to \mathbf{H}_m , the corresponding Sobolev space over the transformed lattice A' . We force the uniqueness of the solution of (1) by normalizing $\int_{R'} \varphi(x_1, x_2, 0) dx_1 dx_2 = 0$ (SHINBROT [5]). Finally we define the Bond number $b = \beta/\rho g B^2$ and the Froude number $F = U^2/gB$.

2. Energy functional, properties and variations.

2.1. The equivalent variational problem. The potential energy of our physical system is $og\bar{E}$ with

$$\bar{E} = bB^2 \int_{R'} \sqrt{1 + |\nabla' H|^2} dX dY + \int_{R'} \frac{H^2}{2} dX dY + \frac{FB}{2U^2} \int_{\Omega} |\nabla\Phi|^2 dZ dX dY,$$

where $\Phi(X, Y, Z) = U(\bar{\Phi}(X, Y, Z) + X)$ is assumed to be $\bar{\Lambda}'$ -periodic and has to solve the boundary value problem (1) for given $H \in \bar{H}_m$. Then \bar{E} defines a functional over \bar{H}_m . For $t \in \mathbb{R}$ we consider a family of surfaces $\Gamma_t: Z = H(X, Y) + t\bar{\zeta}(X, Y)$ with $I_0 = I'$, where $\bar{\zeta}$ is $\bar{\Lambda}'$ -periodic and satisfies (4). The potentials we call Φ again and write $\partial\Phi(X, Y, Z, t)/\partial t = \bar{\Phi}(X, Y, Z, t)$. As first variation of \bar{E} we then have (\bar{E}_H denoting the Gateaux derivative)

$$\begin{aligned} \langle \bar{E}_H, \bar{\zeta} \rangle &= d\bar{E}(H + t\bar{\zeta})/dt|_{t=0} = bB^2 \int_{R'} \nabla' H \nabla' \bar{\zeta} / \sqrt{1 + |\nabla' H|^2} dX dY \\ &+ \int_{R'} H \bar{\zeta} dX dY + FB/(2U^2) \int_{R'} \bar{\zeta} |\nabla\Phi|^2 dX dY \\ &+ FB/U^2 \int_{\Omega} \nabla\Phi \nabla\bar{\Phi} dZ dX dY. \end{aligned}$$

Because

$$\begin{aligned} 0 &= \int_{R'} \partial/\partial X \int_{-B}^{H(X,Y)} \bar{\Phi}_X \bar{\Phi} dZ dX dY = \int_{\Omega} (\bar{\Phi}_{XX} \bar{\Phi} + \bar{\Phi}_X \bar{\Phi}_X) dV \\ &+ \int_{R'} H \bar{\Phi}_X \bar{\Phi}_X dX dY, \end{aligned}$$

partial integration gives

$$\begin{aligned} \langle \bar{E}_H, \bar{\zeta} \rangle &= \int_{R'} \bar{\zeta} \left(-bB^2 \operatorname{div} (\nabla' H) / \sqrt{1 + |\nabla' H|^2} + H + (FB/(2U^2) |\nabla\Phi|^2) \right) dX dY \\ &- (FB/U^2) \left(\int_{\Omega} \bar{\Phi} \Delta \bar{\Phi} dZ dX dY + \int_{R'} \bar{\Phi} \partial\bar{\Phi}/\partial n dX dY - \int_{R'} \bar{\Phi} \bar{\Phi}_{Z|Z=-B} dX dY \right) \end{aligned}$$

where $\partial/\partial n$ denotes the derivative in normal direction. Since Φ solves (1), the integrals containing $\bar{\Phi}$ are vanishing. So by suitable choice for $\bar{\zeta}$ the equation $\langle \bar{E}_H, \bar{\zeta} \rangle = 0$ implies (2) (see also WHITHAM [6: p. 435ff.]).

Finally we note E , the transformed energy functional divided by ogB^4 . In the following we write $\partial/\partial x_i = f_{,i}$ for $i = 1, 2, 3$. Since there can be no confusion, we call $(\partial/\partial x_1, \partial/\partial x_2, \partial/\partial x_3) = \nabla$ and $(\partial/\partial x_1, \partial/\partial x_2) = \nabla'$ again. The relation (5) transforms the problem $\bar{E} \rightarrow \min$ into the problem

$$E = b \int_{R'} \sqrt{1 + |\nabla' h|^2} dx_1 dx_2 + \frac{1}{2} \int_{R'} h^2 dx_1 dx_2 + FJ \rightarrow \min, \tag{6}$$

where

$$\begin{aligned} 2J &= \int_S (|\nabla\varphi|^2 (1 + v_{,3}) - 2\nabla v \nabla\varphi \varphi_{,3} + |\nabla v|^2 \varphi_{,3}^2 (1 + v_{,3})) dV \\ &- 2 \int_R \varphi(x_1, x_2, 0) h_{,1} dx_1 dx_2 \end{aligned}$$

with $dV = dx_1 dx_2 dx_3$. Taking (1) into account with $\bar{\zeta}(X, Y) = B\zeta(x_1, x_2)$, the transformed first variation is

$$\langle E_h, \zeta \rangle = \int_R \zeta \left(-b \operatorname{div} (\nabla' h) / \sqrt{1 + |\nabla' h|^2} + h \right) dx_1 dx_2 + F \langle J_h, \zeta \rangle. \tag{7}$$

2.2. Critical points. We compute the second variation of E at $h = 0$. From the stability theory it is clear that bifurcations may occur at points where the second variation loses its positivity. We have

$$E_{hh}(\zeta, \zeta)|_{h=0} = \int_R (b |\nabla \zeta|^2 + \zeta^2) dx_1 dx_2 - F J_{hh}(\zeta, \zeta)|_{h=0}$$

with

$$J_{hh}(\zeta, \zeta)|_{h=0} = \int_S |\nabla \phi|^2 dV - 2 \int_R \phi(x_1, x_2, 0) \zeta_{,1} dx_1 dx_2, \tag{8}$$

where ϕ is determined by the Euler equation $-\int_S \psi \Delta \phi_1 dV + \int_R \psi(\phi_{1,3} - \zeta_{,1}) dx_1 dx_2$,

whose solution is $\phi_1 = \sum \phi_{1\omega} e^{i\omega x}$, $\phi_{1\omega} = i\omega_1 \zeta_\omega \cosh(|\omega| x_3 + |\omega|)/(|\omega| \sinh |\omega|)$, and from now on $\omega x = \omega_1 x_1 + \omega_2 x_2$. This we put into (8), obtaining

$$E_{hh}(\zeta, \zeta)|_{h=0} = \sum_{\omega \in A} \gamma(b, F, \omega) |\zeta_\omega|^2$$

with $\gamma(b, F, \omega) = 1 + b |\omega|^2 - F \omega_1^2 (\coth |\omega|)/|\omega|$. Denote $\tilde{F} = |\omega| (1 + b |\omega|^2) \times (\tanh |\omega|)/\omega_1^2$, then $E_{hh}(\zeta, \zeta)|_{h=0}$ remains positively definite, until $F < F_c = \min\{\tilde{F}(\omega) : \omega \in A \setminus \{0\}\}$. For these F the trivial solution of (6), $h \equiv 0$, is stable with respect to the A' -periodic perturbations. Since the linear map $L \equiv E_{hh}|_{F=\tilde{F}}$ may possess nontrivial kernel $N(L)$, we call the \tilde{F} critical. Here we are only studying F_c described by

Lemma 1: *The following assertions are true:*

(i) *If $b \geq 1/3$, $N(L)$ is trivial and $F_c = 1$.*

(ii) *If $b < 1/3$, \tilde{F} attains its minimum only at points $(r, 0)$, $r = m/(Bl)$, $m \in \mathbb{Z}$. Every $r \neq 0$ uniquely determines the critical points.*

$$b_c = \frac{\sinh(2r) - 2r}{r^2(\sinh(2r) + 2r)}, \quad F_c = \frac{4 \sinh^2 r}{r(\sinh(2r) + 2r)} \tag{9}$$

and $h_1 = e^{irx}$, and $h_2 = e^{-irx}$ are a basis in $N(L)$.

(iii) *If $|\omega| \neq r$, then $\gamma(|\omega|, b_c(r), F_c(r)) > 0$.*

Proof: \tilde{F} attains its minimum for $\omega_1^2 = |\omega|^2$. So we are studying the case $\omega = (s, 0)$, $s \in \mathbb{R}$. Consider

$$\tilde{F}_s = \partial \tilde{F} / \partial s = ((bs^2 - 1) \sinh(2s) + (bs^2 + 1) 2s) / (2s^2 \cosh^2 s).$$

$\tilde{F}(0)$ is a minimum of \tilde{F} if $\tilde{F}_{ss}(0) = 2(b - 1/3) > 0$. So $F_c = \tilde{F}(0, b) = 1$ for all $b \geq 1/3$. $N(L)$ has the basic elements $e^{i\omega x}$ with $\omega \in A$ and $\gamma(b_c, F_c, \omega) = 0$.

a) $b \geq 1/3$: We have $\gamma(b, 1, 0) = 0$. Taking the power series expansion of the hyperbolic functions, we get $\gamma(b, 1, (\omega_1, \omega_2)) \sinh r \geq \gamma(b, 1, (\omega_1, 0)) \sinh r \geq \sum |\omega_1|^2 \times ((4n^2 + 10n + 6)b - 2n - 1)/(2n + 3)! \geq \sum |\omega_1|^2 (4n^2 + 4n + 3)/(3(2n + 3)!)$. So $\omega_1 = 0$ is the only solution of $\gamma(b; 1, (\omega_1, \omega_2)) = 0$. Remarking that the incompressibility condition (4) holds we have (i).

b) $b < 1/3$: Vanishing \tilde{F}_s for $s \neq 0$ determines $b = b_c$, whence $\tilde{F} = F_c$ follows, and power series expansion of the second derivative gives $\tilde{F}_{ss}(s) > 0$. In correspondence with (i) the limit case $s \rightarrow 0$ gives $b_c = 1/3$ and $F_c = 1$. In order to get $N(L)$ we set $|\omega| = w$. Hence, $f(w) \equiv \gamma(b_c, F_c, \omega) \geq (\text{const})^2 (w^2(\sinh(2s) - 2s) + s^2(\sinh(2s) + 2s) + 2ws(1 - \cosh(2s)) \coth w)$. But $\gamma(b_c, \tilde{F}_c, s) = 0$ and $f_w = (g(s) - g(w))/w$ with $g(w) = (\text{const})^2 (\sinh(2w) - 2w)/(w \sinh^2 w)$. Since g is a strictly monotone

decreasing function, $s = w$ is the only solution of $\gamma(b_c, F_c, \omega) = 0$. Further, $F_c(s)$ is a strictly monotone decreasing function. So different s really give different F_c . This completes (ii). Since g is decreasing, f is increasing (decreasing) for $w > s$ ($w < s$). Therefore, $\gamma(b_c, F_c(s), \omega) > 0$ if $w \neq s$. The restriction $\omega = (s, 0) \in \Lambda$ gives $s = m/(Bl)$ with $m \in \mathbb{Z}$ ■

Remark: Consider τ in (9) as a continuous parameter. Then (9) describes a curve C parametrized with respect to τ (Figure 1). Below C the trivial solution $h = 0$ of (1), (2) is stable, no bifurcations occur. At points $F_c = 1, b_c > 1/3$ by our additional incompressibility condition (4) the bifurcating waves $h = \text{const}$ are eliminated. So the bifurcation points $F_c < 1$ and $b_c < 1/3$ have to be studied.

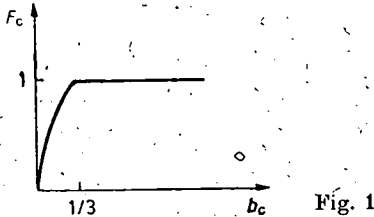


Fig. 1

2.3. Properties of the energy functional. Studying the energy functional and its first and second variation as maps in Sobolev spaces, we can use some results of BEYER [1]. We need some definitions given also in [1: § 3]. Let \dot{H}_m be the subspace of H_m whose functions satisfy (4). For any open interval I on the x_3 -axis we denote by $\|\varphi\|_I$ the norm of φ in $L_2(I)$. Let

$$W_{m,I} = \{\varphi \in L_2(I, H_m) : \varphi^{(m)} = \partial^m \varphi / \partial x_3^m \in L_2(I, H_0)\}$$

be the Sobolev space of Λ' -periodic functions $\varphi(x_1, x_2, x_3) = \sum \varphi_\omega(x_3) e^{i\omega x}$ with distributional derivatives up to order m in $L_2(R \times I)$. The derivatives up to order $m - 1$ should be Λ' -periodic, too. Let $\|\varphi\|_{m,I}^2 = \|\varphi_0\|_I^2 + \sum_{\omega \in \Lambda} (|\omega|^{2m} \|\varphi_\omega\|_I^2 + \|\varphi_\omega^{(m)}\|_I^2)$ be the norm in $W_{m,I}$. If $m \geq 1$, we further define

$$V_{m,I} = \{\varphi \in \mathcal{D}'(I, H_m) : \varphi', \varphi^{(m)} \in L_2(I, H_0)\}$$

with the norm $\|\varphi\|_{m,I}^2 = \|\varphi_0'\|_I^2 + \sum_{\omega \in \Lambda} (|\omega|^2 \|\varphi_\omega\|_I^{2m} + \|\varphi_\omega^{(m)}\|_I^2)$. Henceforth, we set $b = b_c(1 - \mu)$ and $F = F_c(1 + \varepsilon)$. So we set $E = E(h, \varepsilon, \mu)$.

Lemma 2: Assume $s \geq 5/2$. Then

- (i) $E(h, \mu, \varepsilon)$ maps a neighbourhood of $(0, 0, 0) \in H_s \times \mathbb{R}^2$ analytically into \mathbb{R} ,
- (ii) $E_h(h, \mu, \varepsilon)$ considered as a map from $\dot{H}_s \times \mathbb{R}^2$ into \dot{H}_{s-2} is analytic at $(0, 0, 0)$,
- (iii) $E_{hh}(h, \mu, \varepsilon)$ — originally considered as a map on $\dot{H}_s \times \dot{H}_s$ — is continuous on $\dot{H}_1 \times \dot{H}_1$, and its continuous extension on $\dot{H}_1 \times \dot{H}_1$ as a map from $\dot{H}_s \times \mathbb{R}^2$ into $\mathcal{L}(\dot{H}_1 \times \dot{H}_1, \mathbb{R})$ is analytic at $(0, 0, 0)$.

Proof: Setting

$$f' = -\nabla \varphi_{v,3} + \varphi_{v,3} \nabla v + (\nabla v \nabla \varphi - |\nabla v|^2 \varphi_{v,3} / (1 + v_{v,3})) (0, 0, 1)$$

and transforming the variational equation $\int \nabla \Phi \nabla \psi dZ dX dY = 0$ we get

$$\int_S \nabla \psi f' dV = \int_S \nabla \varphi \nabla \psi dV - \int_R \psi(0) h_{,1} dx_1 dx_2 \quad \text{for all } \psi \in V_1.$$

If we take $\varphi = \varphi_1 + \tilde{\varphi}$ with $\Delta \tilde{\varphi}_1 = 0$ in S , $\varphi_{1,3} = h_{,1}$ at $x_3 = 0$, and $\varphi_{1,3} = 0$ at $x_3 = -1$, then φ_1 is given by $\tilde{\varphi}_1$ in Subsection 2.2 and

$$\int_S \nabla \psi f dV = \int_S \nabla \tilde{\varphi} \nabla \psi dV \quad \text{for all } \psi \in V_1, \quad \text{with } f = f'(\varphi_1) + f'(\tilde{\varphi}). \quad (10)$$

For the Fourier series $f = \sum f_\omega(x_3) e^{i\omega x}$ this implies

$$\int_I (\tilde{\varphi}_{\omega,3} \bar{\psi}_{\omega,3} + |\omega|^2 \tilde{\varphi}_\omega \bar{\psi}_\omega) dx_3 = \int_I (f_\omega \bar{\psi}_{\omega,3} - i\omega f_\omega \bar{\psi}_\omega) dx_3. \quad (11)$$

Choosing $\psi_\omega = \tilde{\varphi}_\omega$ and applying Schwarz's inequality, we obtain

$$\|\tilde{\varphi}_{\omega,3}\|^2 + |\omega|^2 \|\tilde{\varphi}_\omega\|^2 \leq \|f_\omega\| (\|\tilde{\varphi}_{\omega,3}\| + |\omega| \|\tilde{\varphi}_\omega\|),$$

hence $\|\tilde{\varphi}_{\omega,3}\|^2 + |\omega|^2 \|\tilde{\varphi}_\omega\|^2 \leq 2 \|f_\omega\|^2$. So, for $m = 0$ we have shown that the unique solution $\tilde{\varphi} \in V_1$ of (10) belongs to V_{m+1} and satisfies $|\tilde{\varphi}|_{m+1} \leq c \|f\|_m$, with c independent of f . Differentiating the Euler equation of (11) ($m - 1$)-times, we have $-\tilde{\varphi}_\omega^{(m+1)} + |\omega|^2 \tilde{\varphi}_\omega^{(m-1)} = -i\omega f_\omega^{(m-1)} - f_\omega^{(m)}$ for $m > 0$, whence

$$\|\tilde{\varphi}_\omega^{(m+1)}\| \leq \|\omega|^2 \tilde{\varphi}_\omega^{(m-1)}\| + \|i\omega f_\omega^{(m-1)} + f_\omega^{(m)}\|$$

follows. With the same argument as for $m = 0$ it follows that

$$\|\tilde{\varphi}_\omega^{(m+1)}\|^2 \leq 3(|\omega|^4 \|\tilde{\varphi}_\omega^{(m+1)}\|^2 + |\omega|^2 \|f_\omega^{(m-1)}\|^2 + \|f_\omega^{(m)}\|^2).$$

Taking notice of $\|\tilde{\varphi}_\omega^{(m)}\|^2 \leq \text{const} (\varepsilon^k \|\tilde{\varphi}_\omega^{(m+k)}\|^2 + \|\tilde{\varphi}_\omega^{(l)}\|^2 / \varepsilon^{m-l})$ for $\varepsilon > 0$, we get the proposition for $m > 0$.

Let $h \in \mathbf{H}_{m+1/2}$. Obviously our transformation function v in (5) belongs to V_{m+1} and as map of h it is analytic in 0. Notice that $|\varphi_1|_{m+1} \leq \sqrt{2} \|h\|_{m+1/2}$. Since the W_s are Banach algebras if $s > 3/2$,

$$f: (h, \varphi_1, \tilde{\varphi}) \in \mathbf{H}_{m+1/2} \times V_{m+1} \times V_{m+1} \rightarrow f(h, \varphi_1, \tilde{\varphi}) \in W_m$$

is analytic at $(0, 0, 0)$ if $m \geq 2$. So we can solve (10) via a fixed point theorem for $\tilde{\varphi} \in V_{m+1}$, obtaining $\tilde{\varphi}(h)$ analytic in 0, and then φ is analytic. Since J in (6) depends analytically on $(\varphi, v) \in V_1 \times V_{m+1}$, power series expansion of φ and v gives the analyticity of J in $h = 0$. Obviously the other terms in E are analytic, too, which gives (i). Now it is time to justify (7). The integrand in J is an analytic function in h , $\nabla \varphi|_{x_3=0}$ and $v|_{x_3=0}$. Since $\nabla \varphi|_{x_3=0}, \nabla v|_{x_3=0} \in \mathbf{H}_{m-1/2}$, the integrand belongs to $\mathbf{H}_{m-1/2}$, too. The term due to the Bond number belongs to $\mathbf{H}_{m-3/2}$. This completes (ii). Proposition (iii) is independent of the concrete problem. It follows solely from the analyticity of E_h . Proposition (iii) is proved by estimating the coefficients of the power series expansion of E via interpolation theory. The proof is given in BEYER [1: Corollary 2.2], so we omit it ■

3: The bifurcation equations

3.1. The Ljapunov-Schmidt procedure. Let $h \in \mathbf{H}_s$. In a small neighbourhood of $(h, \mu, \varepsilon) = (0, 0, 0)$ and for all $\zeta \in \mathbf{H}_s$ we have to solve $\langle E_h(h, \mu, \varepsilon), \zeta \rangle = 0$. With (4) we get

$$E_h(h, \mu, \varepsilon) = Lh + N(h, \mu, \varepsilon), \quad (12)$$

where $N(h, \mu, \varepsilon)$ denotes the nonlinear part of $E_h(h, \mu, \varepsilon)$. Let Q be the projection from \mathbf{H} , onto the range of L . Then $I - Q$, with I being the identity, projects onto the orthogonal complement of the range of L , that means onto $N(L^*)$. We have $I - Q = \langle \cdot, h_1 \rangle h_1^* + \langle \cdot, h_2 \rangle h_2^*$ with $h_1, h_2 \in N(L)$ and $h_1^*, h_2^* \in N(L^*)$. Recall that the norms in $N(L)$ and $N(L^*)$ are different. But, since L is formally self-adjoint, the basic elements in $N(L)$ and $N(L^*)$ are the same ($h_1 = h_1^*$ and $h_2 = h_2^*$). Now, (12) is equivalent to

$$QE_h(h, \mu, \varepsilon) = 0 \tag{13}$$

and

$$(I - Q) E_h(h, \mu, \varepsilon) = 0. \tag{14}$$

Decomposing $h = h' + \eta$ with $h' \in N(L)$ and $\eta \in N(L)^\perp$, we find that (13) has the unique solution $\eta(h', \mu, \varepsilon)$. Recall from Lemma 2 that η is analytic. Inserting this in (14), together with the linear independence of the h_i^* we get $\langle E_h(h' + \eta(h', \mu, \varepsilon), \mu, \varepsilon), \zeta_i \rangle = 0$ for $\zeta_i \in N(L)$ with $i = 1, 2$. Then, regarding $\langle L\eta, \zeta_i \rangle = 0$ for $i = 1, 2$ and (12) we get the bifurcation equations

$$G_i \equiv \langle N(h' + \eta(h', \mu, \varepsilon), \mu, \varepsilon), \zeta_i \rangle = 0 \text{ for } \zeta_i \in N(L), i = 1, 2, \tag{15}$$

where η has to be determined from

$$\langle L\eta, \zeta \rangle = -\langle QN(h' + \eta, \mu, \varepsilon), \zeta \rangle \text{ for all } \zeta \in N(L)^\perp. \tag{16}$$

3.2. Symmetries. Since we are looking for real h' , set $h' = z e^{i\omega x} + \bar{z} e^{-i\omega x}$, where $z = a e^{i\delta}$ with $a, \delta \in \mathbb{R}$. Taking into consideration the symmetries underlying the physical problem, we are able to say what terms $a^m e^{i\delta n}$, $m \in \mathbb{N}$ and $n \in \mathbb{Z}$, only can occur in our equation. Here we suppress the dependence on the parameters in E_h .

Definition: We call $\langle E_h(h), \zeta \rangle = 0$, E_h acting in a Hilbert space, *covariant with respect to a unitary representation T_g of a compact group G* if $\langle E_h(h), \zeta \rangle = \langle E_h(T_g h), T_g \zeta \rangle$ for all $g \in G$.

In our case we consider the translations in the (x_1, x_2) -plane via a vector \mathbf{a} with the representation $T_{\mathbf{a}}$ and the rotation through π with the representation T_π . If g is an element of the translation or rotation group, we take the representation $(T_g h)(x_1, x_2) = hg^{-1}(x_1, x_2)$. Consider (12) with E_h as analytic operator over a Hilbert space. We have $E_h(0, 0, 0) = 0$. L is a Fredholm operator of zero index. So we have the following

Lemma 3: [4: Theorem 4.4]. *Let $\langle E_h(h), \zeta \rangle = 0$ be covariant with respect to T_g , then*

- (i) T_g leaves $N(L)$ invariant;
- (ii) L commutes with T_g ;
- (iii) the bifurcation equations are covariant with respect to the finite-dimensional representation T_g restricted to $N(L)$.

This we apply to prove the following

Lemma 4: *The bifurcation equations (15) are reduced to one equation*

$$G_1 = \sum_{m+k+j>0} c_{mkj} \mu^j e^k a^{2m+1} = 0, \quad c_{mkj} \text{ constants.}$$

Proof: Because of the analyticity of E_h and $\eta(h')$ our bifurcation equations (15) are

$$G_i = \sum_{n>0} \sum_{k+m=n} g_{mk}^i(\mu, \varepsilon) z^m \bar{z}^k = 0 \quad (i = 1, 2). \tag{17}$$

The action of T_a restricted to $N(L)$ is $T_a h_1 = e^{i\omega a} h_1$ and $T_a h_2 = e^{-i\omega a} h_2$. Applying this to the terms of n th order in (17), we get

$$e^{i\omega a} \sum_{k+m=n} g_{mk}^j(\mu, \varepsilon) z^m \bar{z}^k = \sum_{k+m=n} g_{mk}^j(\mu, \varepsilon) e^{i\omega a(m-k)} z^m \bar{z}^k.$$

This must hold for all $a \in \mathbb{R}^2$, whence $m = k + 1$ follows. So we have $G_i = \sum_{k \geq 0} g_k^i(\mu, \varepsilon) \times \bar{a}^{2k+1} = 0$ ($i = 1, 2$) with some g_k^i . The covariance under T_π gives a relation between G_1 and G_2 . The action of T_π restricted to $N(L)$ is $T_\pi h_1 = h_2$ and $T_\pi h_2 = h_1$. So Lemma 4/(iii) gives $G_2(h_1, h_2) = \langle N(T_\pi h_1, T_\pi h_2), T_\pi \zeta_2 \rangle = G_1(h_2, h_1)$, which completes the proof. ■

3.3. Concrete coefficients of the bifurcation equation. Here we will solve the bifurcation equation. We will see that it is enough to know the coefficients c_{mkj} up to $m + k + j = 4$. At first we have to compute some Fourier coefficients of the next approximations of $\varphi = \sum_{k > 0} \varphi_k(h^k)$.

Lemma 5: Let

$$h = h' + \eta_2 = z e^{i\omega x} + \bar{z} e^{-i\omega x} + \eta_1'(z^2 e^{2i\omega x} + \bar{z}^2 e^{-2i\omega x}) \tag{18}$$

and $|x_3| = u$. Then for the power series expansion

$$\varphi(h) = \varphi_1(h') + \varphi_2(\eta_2) + \varphi_2(h'^2) + \varphi_3(\eta_2 h') + \varphi_3(h'^3) + \sum_{2k+m>3} \varphi(\eta_2^k h'^m)$$

we get

- (i) $\varphi_1(h') = \varphi_\omega e^{i\omega x} + \bar{\varphi}_\omega e^{-i\omega x}$ with $\varphi_\omega = i\omega \cosh(u+r)/\sinh r$, $\varphi_2(\eta_2) = \varphi_{2\omega} e^{2i\omega x} + \bar{\varphi}_{2\omega} e^{-2i\omega x}$, $\varphi_2(h'^2) = 0$;
- (ii) $\varphi_3(\eta_2 h')_\omega = 0$ as Fourier coefficient of $e^{i\omega x}$ in the Fourier expansion of φ_3 ;
- (iii) the Fourier coefficient of $e^{i\omega x}$ at $x_3 = 0$

$$\varphi_3(h'^3)_\omega|_{x_3=0} = i z^2 \bar{z} \omega^2 \left(-\frac{13}{8} \sinh(4r) + \frac{3}{4} \sinh(2r) + 2r \right) / \sinh^4 r.$$

Proof: Transformation of (1) with (5) leads to (h.o.t. denotes higher order terms) $\Delta\varphi = A(\varphi v) + B(v^3) + \text{h.o.t. in } S$ with

$$\begin{aligned} A(\varphi v) &= 2v_{,13}\varphi_{,1} + 2v_{,33}\varphi_{,3} + 2v_{,1\varphi_{,13}} - \varphi_{,11}v_{,3} + v_{,3\varphi_{,33}}, \\ B(v^3) &= 4v_{,1}v_{,3}v_{,33} + 5v_{,1}^2v_{,13} + v_{,3}^2v_{,13}, \end{aligned}$$

to $\varphi_{,3} = h_{,1} + C(\varphi v) + D(v^3) + \text{h.o.t. on } x_3 = 0$ with $C(\varphi v) = 2\varphi_{,1}v_{,1} + \varphi_{,3}v_{,3}$ and $D(v^3) = -2v_{,1}(v_{,1}^2 + v_{,3}^2)$, and to $\varphi_{,3} = 0$ on $x_3 = -1$. The first approximation of φ with linear right sides is given in (11). We get $\varphi_2(h'^2)$ from $\Delta\varphi_2(h'^2) = A(\varphi_1(h') v(h'))$ in S and $\varphi_{2,3}(h'^2) = C(\varphi_1(h') v(h'))$ on $x_3 = 0$. This implies (i) since the right sides are zero.

With (18) equation (5) reads $v(h) = v_1(h') + v_2(\eta_2) + \text{h.o.t.}$ Solving

$$\begin{aligned} \Delta\varphi_3(h'\eta_2) &= A(\varphi_2(\eta_2) v_1(h') + \varphi_1(h') v_2(\eta_2)) && \text{in } S, \\ \varphi_3(h'\eta_2)_{,3} &= C(\varphi_3(\eta_2) v_1(h') + \varphi_1(h') v_2(\eta_2)) && \text{on } x_3 = 0, \end{aligned}$$

notice that $\varphi_{,i,1} = -v_{,i,3}$ and $\varphi_{,i,3} = v_{,i,1}$ for $i = 1, 2$. This implies in that case $A = C = 0$, which gives (ii).

Finally the solution of

$$\Delta\varphi_3(h'^3) = B(v^3) = i\omega^4 z^2 \bar{z} (5 \cosh(3u + 3r) - 4 \cosh(u + r)) / \sinh^3 r.$$

in S and $\varphi_3(h'^3)_{,3} = D(v^3) = -2i\omega z^2 \bar{z} (3 + \coth^2 r)$ on $x_3 = 0$ gives (iii) ■

Studying in which manner η from (16) contributes to the lower terms in the bifurcation equations (15), we will also justify (18).

Lemma 6: The solution $\eta = \sum_{k+l+m \geq 0} \eta_{klm}(h'^{k+2}\varepsilon^l\mu^m)$ of (16) contains the terms

$$\eta_2 = \eta_{200} = \eta'(z^2 e^{2i\omega x} + \bar{z}^2 e^{-2i\omega x}), \quad \eta' = -\omega \frac{\cosh(2r)}{\sinh r \cosh r + 2 \tanh^2 r - 3r}$$

The nontrivial Fourier coefficients in η_{210} and η_{201} are only $(\eta_{210})_{2\omega}$ and $(\eta_{201})_{2\omega}$.

Proof: Let $\tilde{\eta}$ be the approximation of η , depending on h'^2 . Then $\varphi = \sum_{k > 0} \varphi_k(h^k)$ and $h = h' + \tilde{\eta} + \sum_{k+l+m \geq 0} \eta_{klm}(h'^{k+3}\varepsilon^l\mu^m)$ implies $\varphi = \varphi_1(h') + \varphi_2(\tilde{\eta}) + \sum_{k \geq 0} \varphi_k(h'^k)$.

Recall from (7) that (16) is

$$\langle L\eta, \zeta \rangle = -\frac{1}{2} F_c(1 + \varepsilon) \langle (|\nabla\varphi_1|^2 - 2\varphi_{1,3}h'_{,1}), \zeta \rangle - \varepsilon F_c \langle \varphi_{2,1}, \zeta \rangle + \mu b_c \langle \Delta\eta, \zeta \rangle + \text{h.o.t.}$$

Lemma 5/(i) yields

$$\langle L\tilde{\eta}, \zeta \rangle = (-F_c\omega^2 \cosh(2r)/(2 \sinh^2 r) + \theta(r, \varepsilon, \mu)) \langle z^2 e^{2i\omega x} + \bar{z}^2 e^{-2i\omega x}, \zeta \rangle + \text{h.o.t.}$$

with some θ depending on ε and μ . So, θ determines only $(\tilde{\eta}_{201})_{2\omega}$ and $(\tilde{\eta}_{210})_{2\omega}$. The last equation must hold for all $\zeta \in N(L)^\perp \cap \mathbf{H}_3$. Choosing $\zeta = \zeta_{2\omega} e^{2i\omega x} + \bar{\zeta}_{2\omega} e^{-2i\omega x}$ we get together with $L(\tilde{\eta}_{200})_{2\omega} = (1 + 4\omega^2 b_c - 2\omega F_c \coth(2r)) (\tilde{\eta}_{200})_{2\omega}$ and with (9) $\tilde{\eta}_{200} = \eta_{200}$ ■

At this time we have determined all unknown functions which are important for our bifurcation equation.

Theorem 1: The following assertions are true:

(i) The bifurcation equation (15) reads as

$$-(\mu' + \varepsilon') a + (w(r) + 4\eta') a^3 + \sum_{k+l+m > 0} c_{klm} a^{2k+3\varepsilon^l\mu^m} = 0, \tag{19}$$

where $\mu' = (\sinh(2r) - 2r)/\omega^2$, $\varepsilon' = 2 \sinh(2r)/\omega^2$, and

$$w(r) = -\frac{3}{2} (\sinh(2r) - 2r) + (7 \sinh(4r) - 4 \sinh(2r) - 8r)/\sinh^2 r.$$

(ii) The nontrivial solution of (19), which only exists if $r > r_0$ for some $r_0 \approx 0.8$, is

$$a^2 = (\varepsilon' + \mu')/(w(r) + 4\eta') + \sum_{i+j > 1} a_{ij} \varepsilon^i \mu^j. \tag{20}$$

Proof: The bifurcation equation (15) with the concrete terms from (7) reads as

$$\langle (b_c \mu \Delta h' + \varepsilon F_c \varphi_{1,1}), \zeta_1 \rangle + 3b_c \langle (h_1'^2, h_{1,1}), \zeta_1 \rangle = -F_c \langle (\varphi_{3,1}^2 + \nabla\varphi_1 \nabla\varphi_2 - v_{1,1}\varphi_{2,3} - v_{2,1}\varphi_{1,3} + v_{1,1}^2 v_{1,3}), \zeta_1 \rangle + \text{h.o.t.}, \tag{21}$$

where h.o.t. denotes higher order terms in a^k with $k \geq 4$. A simple computation with the functions given in Lemma 5 and Lemma 6 and the b_c and F_c from (9) together with Lemma 4 gives (i). The Implicit Function Theorem together with the condition $w(r) > 0$ finally gives (ii) ■

Remark: We have considered our problem in three dimensions. However, we have shown that at smallest critical Froude numbers the bifurcating wave is a two-dimensional one. Indeed, it is that wave which was derived in ZEIDLER [7: Chapter 4]. Therefore, we have also justified the two-dimensional approach of [7].

Now, in analogy to Beyer [2], the variational approach gives the stability of the wave in a natural way.

4. Stability

4.1. The second variation of E. Stability intervals we get by the positive definiteness of the second variation of the potential energy. By Lemma 2, E_{hh} has the structure $E_{hh}(\zeta, \zeta) = \langle L\zeta, \zeta \rangle + \sum E_i(\zeta^2 h^i)$. If we set $\zeta = \zeta_1 + \zeta_2$, where $\zeta_1 \in N(L)$ and $\zeta_2 \in N(L)^\perp$, this yields

Lemma 7: For $|\varepsilon|$ and $|\mu|$ small enough the stability of the solution (20) is determined by the positive definiteness of

$$E_0 = \langle L\zeta_2, \zeta_2 \rangle + E_1(\zeta_1^2 h') + E_2(\zeta_1^2 h'^2),$$

where

$$\zeta_1 = X_1(e^{i\omega x + i\delta} + e^{-i\omega x - i\delta}) \text{ and } \zeta_2 = X_2(e^{2i(\omega x + \delta)} + e^{-2i(\omega x + \delta)}).$$

Proof: 1. The inequality $\langle E\zeta, \zeta \rangle \geq \|\zeta_2\|^2$ follows by Lemma 1/(iii). 2. Recall from (21) that $h' = O(\varepsilon, \mu)$ as $\varepsilon, \mu \rightarrow 0$. Since $\|\zeta_1\| \|\zeta_2\| \leq \lambda \|\zeta_1\|^2 + \|\zeta_2\|^2/\lambda$, where we take $\lambda = \varepsilon$ or $\lambda = \mu$, respectively, together with Part 1 we get $|E_2(\zeta^2 h'^2)| \leq c' \|\zeta_1\|^2 (|\varepsilon| + |\mu|)$. The same argument yields $|E_1(\zeta^2 h')| \leq c'' (|\varepsilon| + |\mu|) (\|\zeta_1\|^2 + \|\zeta_1\| \|\zeta_2\|)$. But integration of the $e^{ik\omega x}$ terms ($k = 1, 3$) shows $E_1(\zeta_1^2 h') = 0$. Hence, $E_{hh}(\zeta, \zeta)$ is given by the sum of a positive part $\langle L\zeta, \zeta \rangle$, $\zeta \perp \zeta_2$ and $\zeta \in N(L)^\perp$, of E_0 , and of other terms of higher order if $|\varepsilon|$ and $|\mu|$ are small enough. 3. With respect to translations through any $\mathbf{a} = (a_1, a_2)$ in the (x_1, x_2) -plane the covariance of $E_h(h)$ was given by $T_{\mathbf{a}}E_h(h) = E_h(T_{\mathbf{a}}h) = 0$. For $i = 1$ or $i = 2$ differentiating with respect to the parameters a_i yields $E_{hh}(T_{\mathbf{a}}h) \partial(T_{\mathbf{a}}h)/\partial a_i = 0$. For $a_i \neq 0$ this is $E_{hh}(h) h_i = 0$. But that is the well-known fact (see SATTINGER [3]) that the covariance of E_h with respect to a two-parameter Lie group yields two zero eigenvalues for E_{hh} , so stability in our case can only mean orbital stability. That is stability over a subspace of all $\zeta \in H_3$ with $\langle \zeta, h_i \rangle = 0$ for $i = 1, 2$ and h from (18). Let $\zeta_{1\omega} = X_1 e^{i\delta'}$ and $\zeta_{2\omega} = X_2 e^{2i\delta''}$. Computing the scalar product we find $\delta = \delta' = -\delta''$. ■

4.2. The stability interval. Next we compute E_0 . We know from the splitted Euler equation (15) and (16) that

$$\langle E_h, \zeta \rangle = \langle L\eta, \zeta \rangle + \langle N(h' + \eta), \zeta \rangle + \langle N(h' + \eta), \zeta_1 \rangle,$$

where $\zeta \in N(L)^\perp$. (19) and (21) taken into account, this reads as

$$\begin{aligned} \frac{1}{2} \langle E_h, \zeta \rangle = & (\sinh(2r) - 6r + 4 \tanh r) \eta' a^2 X_2 + 2 \cosh(2r) a^2 X_2 \\ & - (\varepsilon' + \mu') a X_1 + w(r) a^3 X_1 + 4\eta' a^3 X_1 + h.o.t. \end{aligned}$$

But varying h really means varying every Fourier coefficient. So we have to take $a(t) = a + tX_1$ and $\eta'(t) = \eta' + tX_2$, which yields $E_0 = E_{ha}X_1 + E_{h\eta'}X_2$. Therefore, $E_0 = C_1 X_1^2 + 2C_3 X_1 X_2 + C_2 X_2^2$ with $C_1 = 4(\varepsilon' + \mu')$, $C_2 = 2a^2(\sinh(2r) - 6r + 4 \tanh r)$, and $C_3 = 4a^3$. This quadratic form is positive definite if $C_1 + C_2 > 0$

and $C_1 C_2 \neq C_3^2 > 0$. The first condition is fulfilled for all $\varepsilon, \mu > 0$, the second means $((\sinh(2r) - 2r)/\sinh(2r))\mu + 2\varepsilon < g(r)$ with a function $g, g(r) > 0$ for $r \geq 0$ and $g(0) = 0$, with $r = m/(Bl)$ where B is the mean depth and m/l the wave-length determined by the choice of the critical parameters. The inequality shows that for small wave-length the dependence on μ becomes important. This finally yields

Theorem 2: *The bifurcating wave $h = a(\varepsilon, \mu) \cos(x_1 m/(Bl) + \delta)$ is stable with respect to perturbations, which belong to \mathbb{H}_m , if $|\varepsilon'|$ and $|\mu'|$ are small enough and if $r > r_0$.*

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