



Eidgenössische
Forschungsanstalt für
Wald, Schnee und
Landschaft

Abteilung Schnee und
Lawnen



Collapse phenomenon in the NLS and Townes soliton

Julia Kowalski

30. Januar 2007

kowalski@slf.ch

Overview

Collapse and
Townes Soliton

Julia Kowalski

NLS

Townes soliton

Blowup

Algorithm

Examples

- 1 The NLS in nonlinear optics
- 2 Existence and computation of the Townes soliton
- 3 Finite time blowup in the critical and supercritical case
- 4 Pseudospectral algorithm for the 2d solution
- 5 Examples

Contents

Collapse and
Townes Soliton

Julia Kowalski

NLS

Townes soliton

Blowup

Algorithm

Examples

- 1 The NLS in nonlinear optics
- 2 Existence and computation of the Townes soliton
- 3 Finite time blowup in the critical and supercritical case
- 4 Pseudospectral algorithm for the 2d solution
- 5 Examples

NLS with an attracting nonlinearity

Collapse and
Townes Soliton

Julia Kowalski

NLS

Townes soliton

Blowup

Algorithm

Examples

The NLS models pulse propagation in an optical fiber at the lowest order of nonlinearity.

$$i\partial_t\Psi + \Delta\Psi + |\Psi|^{2\sigma}\Psi = 0$$
$$\Psi(\mathbf{x}, 0) = \phi(\mathbf{x})$$

Under special conditions, the pulse can self focus, which corresponds to a blowup of the solution.

- critical case: $\sigma d = 2$
 - supercritical case: $\sigma d > 2$
- (d : dimension of the problem)

Contents

Collapse and
Townes Soliton

Julia Kowalski

NLS

Townes soliton

Blowup

Algorithm

Examples

- 1 The NLS in nonlinear optics
- 2 Existence and computation of the Townes soliton**
- 3 Finite time blowup in the critical and supercritical case
- 4 Pseudospectral algorithm for the 2d solution
- 5 Examples

Bound states and Ground states

Collapse and
Townes Soliton

Julia Kowalski

NLS

Townes soliton

Blowup

Algorithm

Examples

A special class of solutions is derived by making the Ansatz:

$$\Psi(\mathbf{x}, t) = e^{i\lambda^2 t} \Phi(\mathbf{x})$$

They are referred to as: Standing waves, solitary waves, wave guides or bound states. Φ satisfies

$$\Delta\Phi + \lambda^2\Phi + |\Phi|^{2\sigma}\Phi = 0$$

Solutions:

- $d = 1$: unique solution
- $d > 1$: existence of a unique radially symmetric and positive solution (ground state)

The Towns profile is the ground state standing wave with $d = 2$ and $\sigma = 1$

Existence of the Townes profile 1

Collapse and
Townes Soliton

Julia Kowalski

NLS

Townes soliton

Blowup

Algorithm

Examples

Task: Find solutions $g \in H^1(\mathbb{R}^d)$ of

$$\Delta g - \lambda^2 g + g^{2\sigma+1} = 0 \quad (1)$$

Necessary conditions for the existence are the following (Pohozaev) identities:

$$\int |\nabla g|^2 dx = \frac{\sigma d}{2(\sigma+1)} \int |g|^{2\sigma+2} dx$$
$$\frac{\lambda^2}{d} \int |g|^2 dx = \left(\frac{1}{d} - \frac{\sigma}{2(\sigma+1)} \right) \int |g|^{2\sigma+2} dx$$

\Rightarrow No solutions ($\in H^1(\mathbb{R}^d)$), if $\sigma > \frac{2}{d-2}$

Existence of the Townes profile 2

Collapse and
Townes Soliton

Julia Kowalski

NLS

Townes soliton

Blowup

Algorithm

Examples

Theorem

Suppose $d \geq 2$ and $\sigma < \frac{2}{d-2}$. (no extra condition on σ , if $d = 2$). Then (1) has a positive, spherically symmetric solution $g \in C^2(\mathbb{R}^d)$. In addition, g and its derivatives up to second order have an exponential decay at infinity. This solution minimizes the Action, among all $H^1(\mathbb{R}^d)$ - solutions of (1).

Theorem

For $0 < \sigma < \frac{2}{d-2}$ the positive solution is unique.

Existence of the Townes profile 3

Collapse and
Townes Soliton

Julia Kowalski

NLS

Townes soliton

Blowup

Algorithm

Examples

Idea of the proof:

- The Action is defined by $S(u) := \frac{1}{2} (H(u) + \lambda^2 N(u))$

$$H(u) := \int (|\nabla u|^2 - \frac{1}{\sigma+1} |u|^{2\sigma+2}) \, d\mathbf{x} \quad N(u) := \int |u|^2 \, d\mathbf{x}$$

- S is a C^1 -functional on $H^1(\mathbb{R}^d)$
- For solutions g of (1) $S(g) > 0$
- Find $g := \min\{ S(u) : u \in H^1(\mathbb{R}^d), u \text{ is solution of (1)} \}$
- Show that g is positive
- Apply some theorem to get: g is spherically symmetric

Computation of the Towns Profile 1

Collapse and
Towns Soliton

Julia Kowalski

NLS

Townes soliton

Blowup

Algorithm

Examples

We know that the solution of interest is radial symmetric, thus equation (1) transforms to

$$\frac{\partial^2}{\partial r^2} g + \frac{1}{r^2} \underbrace{\frac{\partial^2}{\partial \theta^2} g}_{=0} + \frac{1}{r} \frac{\partial}{\partial r} g + \lambda^2 g + g^{2\sigma+1} =$$
$$\frac{\partial^2}{\partial r^2} g + \frac{1}{r} \frac{\partial}{\partial r} g + \lambda^2 g + g^{2\sigma+1} = 0$$

This second order ODE has to be solved with respect to the following boundary conditions:

- $\frac{\partial}{\partial r} g|_{r=0} = 0$
- $\lim_{r \rightarrow \infty} g(r) = 0$

Computation of the Towns Profile with shooting

Collapse and
Towns Soliton

Julia Kowalski

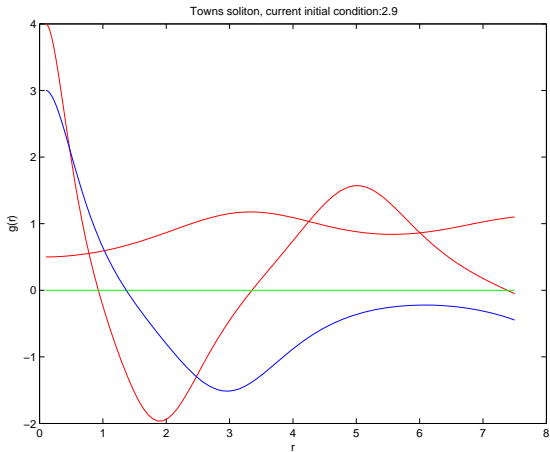
NLS

Townes soliton

Blowup

Algorithm

Examples



Computation of the Towns Profile with shooting

Collapse and
Towns Soliton

Julia Kowalski

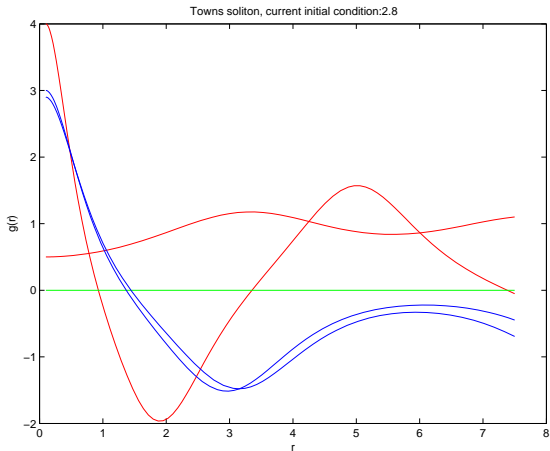
NLS

Townes soliton

Blowup

Algorithm

Examples



Computation of the Towns Profile with shooting

Collapse and
Towns Soliton

Julia Kowalski

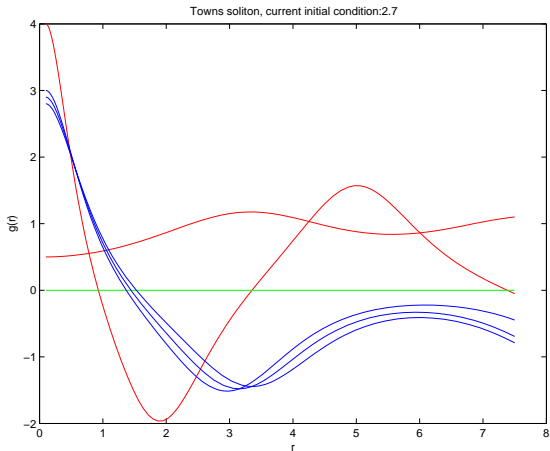
NLS

Townes soliton

Blowup

Algorithm

Examples



Computation of the Towns Profile with shooting

Collapse and
Towns Soliton

Julia Kowalski

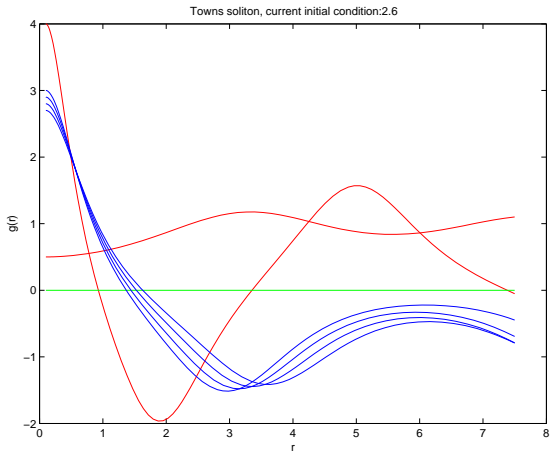
NLS

Townes soliton

Blowup

Algorithm

Examples



Computation of the Towns Profile with shooting

Collapse and
Towns Soliton

Julia Kowalski

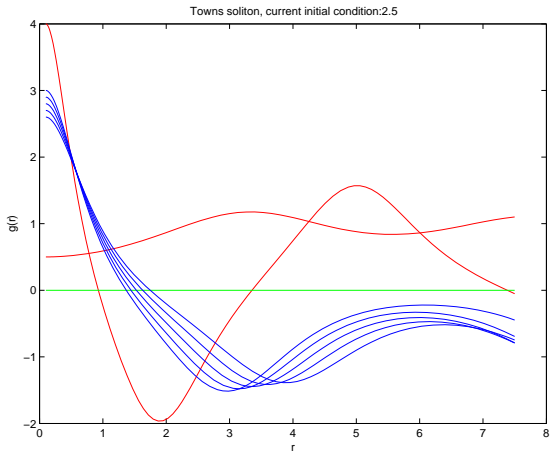
NLS

Townes soliton

Blowup

Algorithm

Examples



Computation of the Towns Profile with shooting

Collapse and
Towns Soliton

Julia Kowalski

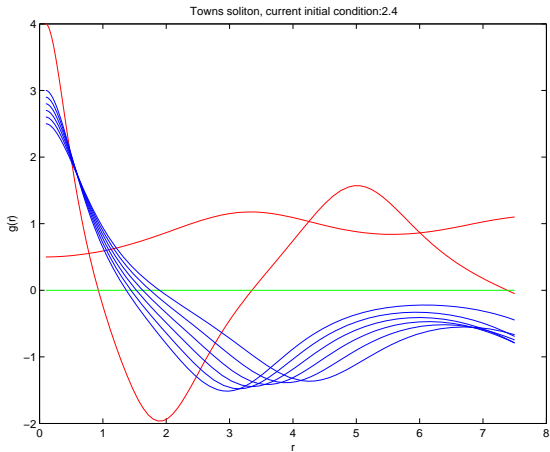
NLS

Townes soliton

Blowup

Algorithm

Examples



Computation of the Towns Profile with shooting

Collapse and
Towns Soliton

Julia Kowalski

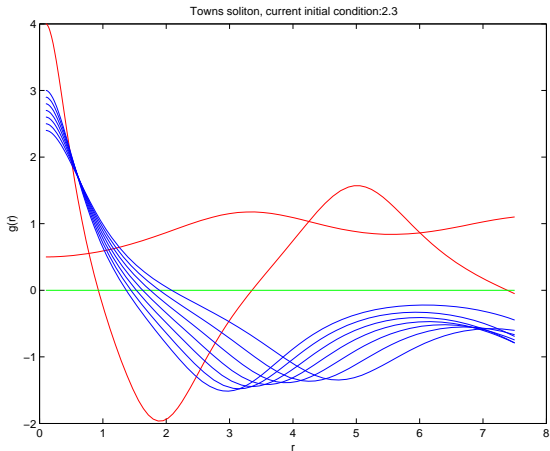
NLS

Townes soliton

Blowup

Algorithm

Examples



Computation of the Towns Profile with shooting

Collapse and
Towns Soliton

Julia Kowalski

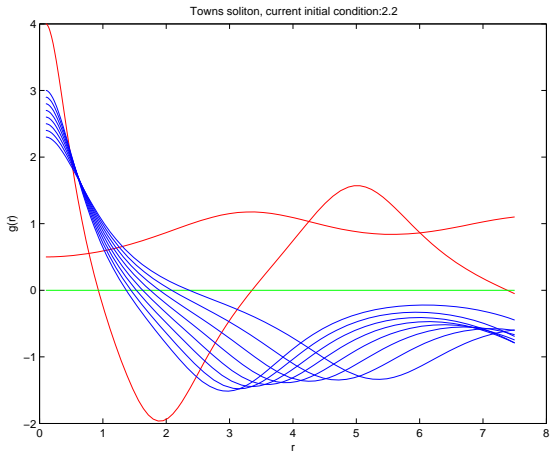
NLS

Townes soliton

Blowup

Algorithm

Examples



Computation of the Towns Profile with shooting

Collapse and
Towns Soliton

Julia Kowalski

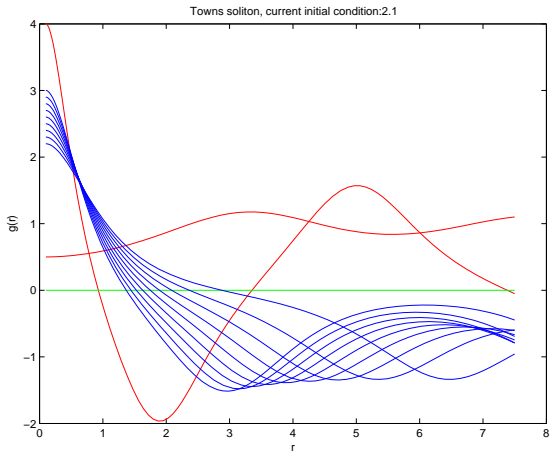
NLS

Townes soliton

Blowup

Algorithm

Examples



Computation of the Towns Profile with shooting

Collapse and
Towns Soliton

Julia Kowalski

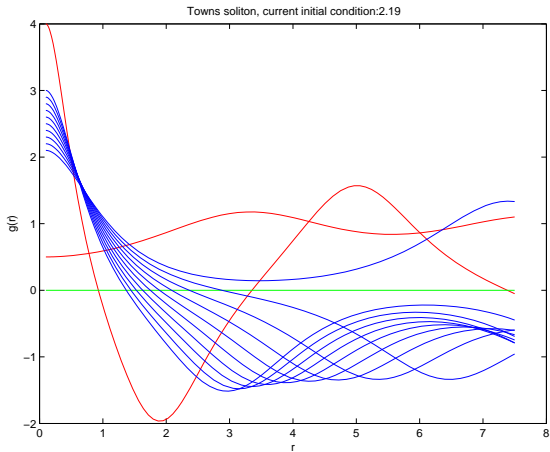
NLS

Townes soliton

Blowup

Algorithm

Examples



Computation of the Towns Profile with shooting

Collapse and
Towns Soliton

Julia Kowalski

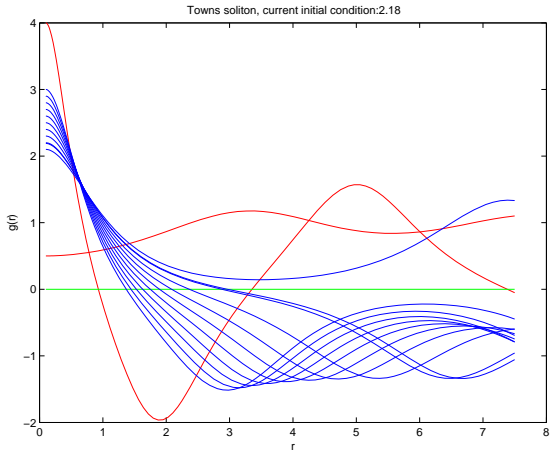
NLS

Townes soliton

Blowup

Algorithm

Examples



Computation of the Towns Profile with shooting

Collapse and
Towns Soliton

Julia Kowalski

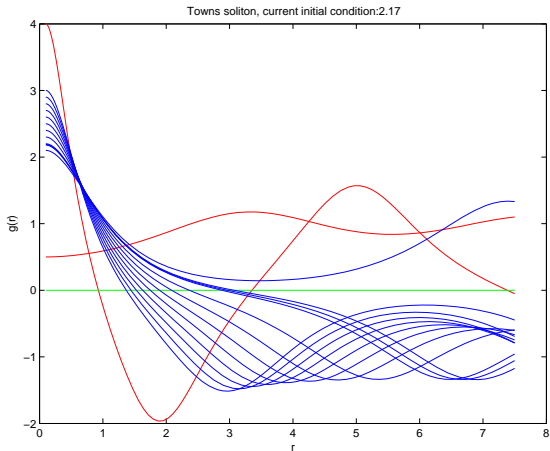
NLS

Townes soliton

Blowup

Algorithm

Examples



Computation of the Towns Profile with shooting

Collapse and
Towns Soliton

Julia Kowalski

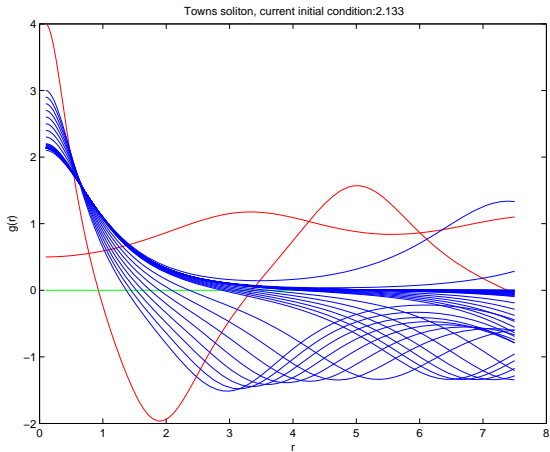
NLS

Townes soliton

Blowup

Algorithm

Examples



Towns Profile

Collapse and
Townes Soliton

Julia Kowalski

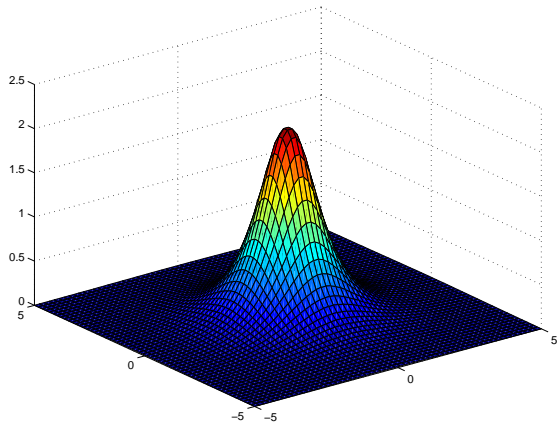
NLS

Townes soliton

Blowup

Algorithm

Examples



Contents

Collapse and
Townes Soliton

Julia Kowalski

NLS

Townes soliton

Blowup

Algorithm

Examples

- 1 The NLS in nonlinear optics
- 2 Existence and computation of the Townes soliton
- 3 Finite time blowup in the critical and supercritical case**
- 4 Pseudospectral algorithm for the 2d solution
- 5 Examples

Finite Time Blowup

Collapse and
Townes Soliton

Julia Kowalski

NLS

Townes soliton

Blowup

Algorithm

Examples

Theorem

Suppose that $\sigma d \geq 2$. Consider an initial condition $\phi \in H^1$ with $V(0) < \infty$, that satisfies one of the conditions below:

- $H(\phi) < 0$
- $H(\phi) = 0$ and $V'(0) < 0$
- $H(\phi) > 0$ and $V'(0) \leq -4\sqrt{H(\phi)}|\mathbf{x}\phi|_{L^2}$

Then, there exists a time $t_* < \infty$ such that

$$\lim_{t \rightarrow t_*} |\nabla \Psi|_{L^2} = \infty \quad \text{and} \quad \lim_{t \rightarrow t_*} |\Psi|_{L^\infty} = \infty$$

- Variance

$$V(t) := \int |\mathbf{x}|^2 |\Psi|^2 \, d\mathbf{x}$$

- Variance Identity

$$\frac{1}{8} \frac{d^2}{dt^2} V(t) = H - \frac{d\sigma - 2}{2\sigma + 2} \int |\Psi|^{2\sigma+2} \, d\mathbf{x}$$

- Some L^2 -estimation

$$\begin{aligned} \int |f|^2 \, d\mathbf{x} &= \frac{1}{d} \int (\nabla \cdot \mathbf{x}) |f|^2 \, d\mathbf{x} = \\ &= -\frac{1}{d} \int \mathbf{x} \cdot \nabla |f|^2 \, d\mathbf{x} = -\frac{1}{d} \int \mathbf{x} \cdot 2|f| \nabla |f| \, d\mathbf{x} \\ &\Rightarrow |f|_{L^2}^2 \leq \frac{2}{d} |\nabla f|_{L^2} | \mathbf{x} f |_{L^2} \end{aligned}$$

Proof 1

Collapse and
Townes Soliton

Julia Kowalski

NLS

Townes soliton

Blowup

Algorithm

Examples

Suppose $d\sigma = 2$, then there holds

$$\frac{d^2}{dt^2} V(t) = 8H(\phi) \quad (2)$$

thus by integrating in time

$$V(t) = 4H(\phi)t^2 + V'(0)t + V(0)$$

Assume there exists a t_0 , for which $\lim_{t \rightarrow t_0} V(t) = 0$. Due to conservation of $|f|_{L^2}^2$, there holds

$$\underbrace{|\Psi|_{L^2}^2}_{const} \leq \frac{2}{d} |\nabla \Psi|_{L^2} \underbrace{|\mathbf{x}\Psi|_{L^2}}_{= V(t) \rightarrow 0} \Rightarrow \lim_{t \rightarrow t_0} |\nabla \Psi|_{L^2} = \infty$$

Proof 2

Collapse and
Townes Soliton

Julia Kowalski

NLS

Townes soliton

Blowup

Algorithm

Examples

$V(0) > 0$, thus the parabola has a root on the positive time axis in any of the three following cases:

- The parabola has a global maximum: $H(\phi) < 0$
- Line with negative inclination: $H(\phi) = 0$ and $V'(0) < 0$
- Angular point on the pos. time axis, with a neg. value

$$V(t) = 4H\left(t + \frac{V'}{8H}\right)^2 + V - \frac{V'^2}{16H} \Rightarrow SP = \left(-\frac{V'}{8H}, V - \frac{V'^2}{16H}\right)$$

$$\Rightarrow V' \leq 0 \quad \text{and} \quad V'^2 \geq 16VH$$

The three cases correspond to the three conditions in the theorem. Remark: For $d\sigma > 2$, there is a \leq in equation (2). Other than that the proof is the same.

Contents

Collapse and
Townes Soliton

Julia Kowalski

NLS

Townes soliton

Blowup

Algorithm

Examples

- 1 The NLS in nonlinear optics
- 2 Existence and computation of the Townes soliton
- 3 Finite time blowup in the critical and supercritical case
- 4 Pseudospectral algorithm for the 2d solution**
- 5 Examples

Pseudospectral method to solve the NLS

Collapse and
Townes Soliton

Julia Kowalski

NLS

Townes soliton

Blowup

Algorithm

Examples

The NLS is given by

$$i\Psi_t = \underbrace{(-\Delta)}_{=: L} + \underbrace{|\Psi|^{2\sigma}}_{=: NL} \Psi$$

Thus the formal solution to the initial value problem $\Psi(\mathbf{x}, 0) = \phi(\mathbf{x})$ is given by

$$\Psi(\mathbf{x}, t) = e^{-i(L+NL)\delta t} \phi(\mathbf{x}),$$

where $\delta t := t - t_0$. This exponential can be approximated to the second order:

$$e^{-i(L+NL)\delta t} = e^{-iNL\frac{\delta t}{2}} e^{-iL\frac{\delta t}{2}} e^{-iNL\frac{\delta t}{2}} + O(\delta t^2)$$

Sketch of the algorithm

- 1 Solve half the NL step in the \mathbf{x} space
- 2 Fouriertransform into k -space
- 3 Solve all of the L -step in the k -space
- 4 Inversfouriertransform back to the \mathbf{x} space
- 5 Solve the other half of NL in the \mathbf{x} space

Solution for the nonlinear operator:

$$\Psi(\mathbf{x}, t_0 + \delta t) = \Psi(\mathbf{x}, t_0) e^{-i|\Psi(\mathbf{x}, t_0)|^2 \delta t}$$

Solution for the linear operator:

$$\begin{aligned}\hat{\Psi}(\mathbf{k}, t_0) &= \mathcal{F}[\Psi(\mathbf{x}, t_0)] \\ \hat{\Psi}(\mathbf{k}, t_0 + \delta t) &= \hat{\Psi}(\mathbf{k}, t_0) e^{-i(k_x^2 + k_y^2) \delta t} \\ \Psi(\mathbf{x}, t_0 + \delta t) &= \mathcal{F}^{-1}[\hat{\Psi}(\mathbf{k}, t_0 + \delta t)]\end{aligned}$$

Contents

Collapse and
Townes Soliton

Julia Kowalski

NLS

Townes soliton

Blowup

Algorithm

Examples

- 1 The NLS in nonlinear optics
- 2 Existence and computation of the Townes soliton
- 3 Finite time blowup in the critical and supercritical case
- 4 Pseudospectral algorithm for the 2d solution
- 5 Examples**

Some examples

Collapse and
Townes Soliton

Julia Kowalski

NLS

Townes soliton

Blowup

Algorithm

Examples

- Instability of the Towns profile
- Instability of a Gaussian profile
- Nonsymmetric initial conditions

Literature

Collapse and
Town's Soliton

Julia Kowalski

NLS

Townes soliton

Blowup

Algorithm

Examples



K.D. Moll and A.L. Gaeta.

Self-similar wave collapse: Observation of the town's profile.

Phys. Rev. Letters, 90:203902, 2003.



C. Sulem and P. Sulem.

The nonlinear Schroedinger equation: Self-Focusing and wave collapse.

Springer-Verlag, Berlin-Heidelberg-New York, 1999.



J.A.C. Weideman and B.M. Herbst.

Split-step methods for the solution of the nonlinear schroedinger equation.

Siam Journal Numerical Analysis, 23-3:485–507, 1986.