

# Stability of Travelling Waves

Waves: Spectrum & Evans Function

Arthur Vromans

*arthur.j.vromans@gmail.com*

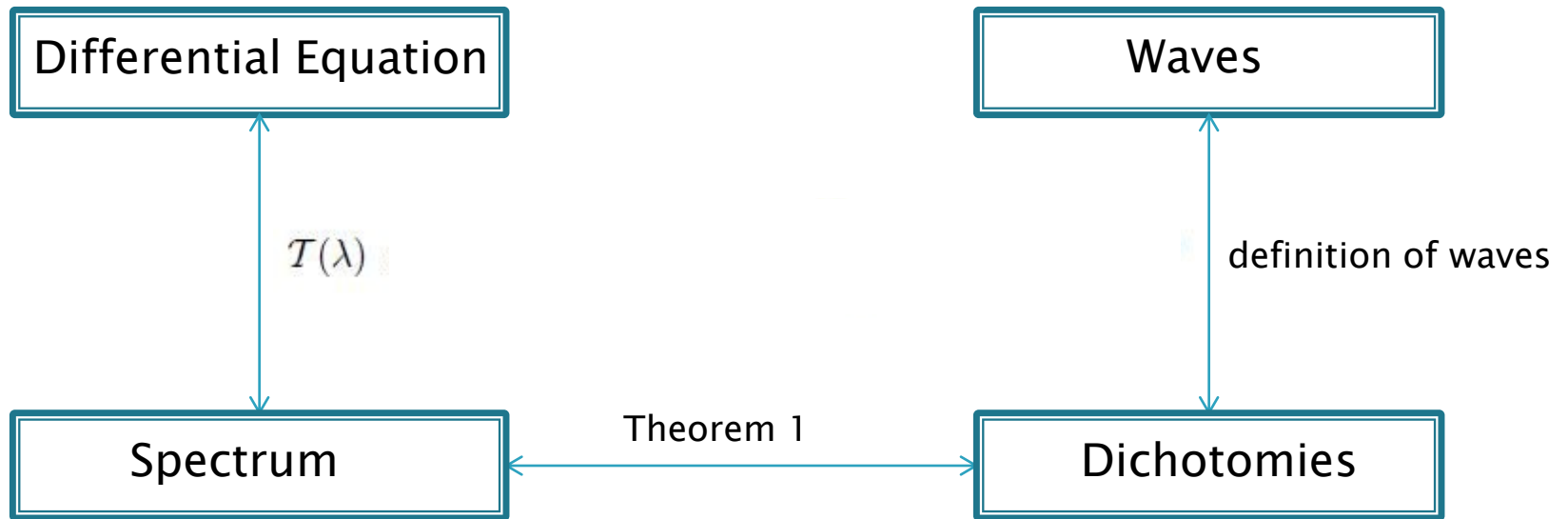
June 6th 2012



## Björn Sandstede

- Professor, Division of Applied Mathematics, Brown University, Providence
- Author of *Stability of travelling waves (2002)*

# Last Lecture



## Differential Equation

$$U_t = \mathcal{A}(\partial_x)U + \mathcal{N}(U)$$

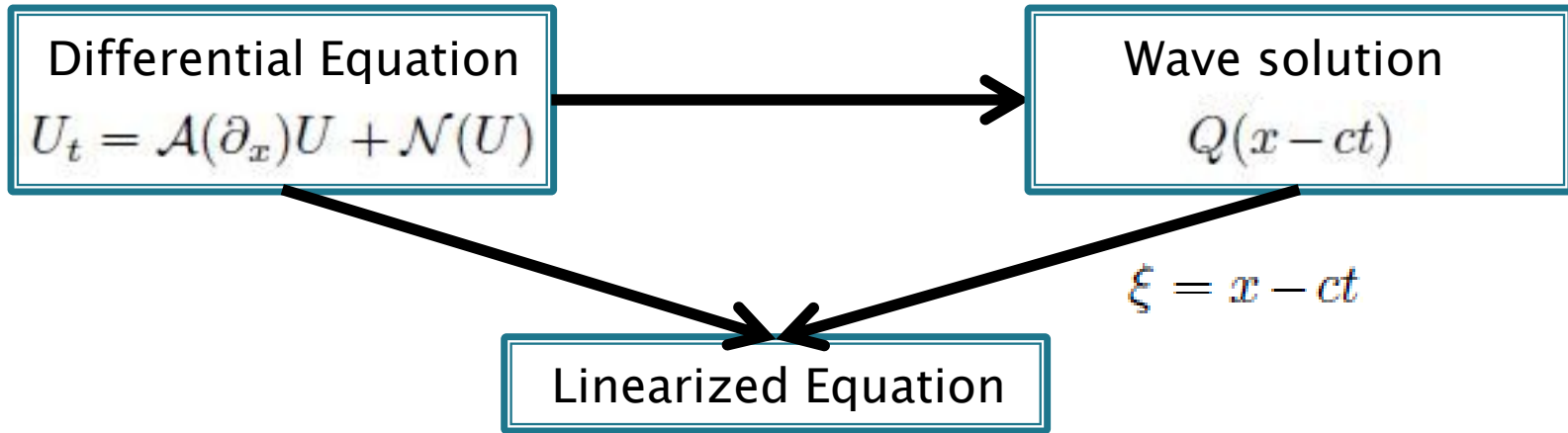
Differential Equation

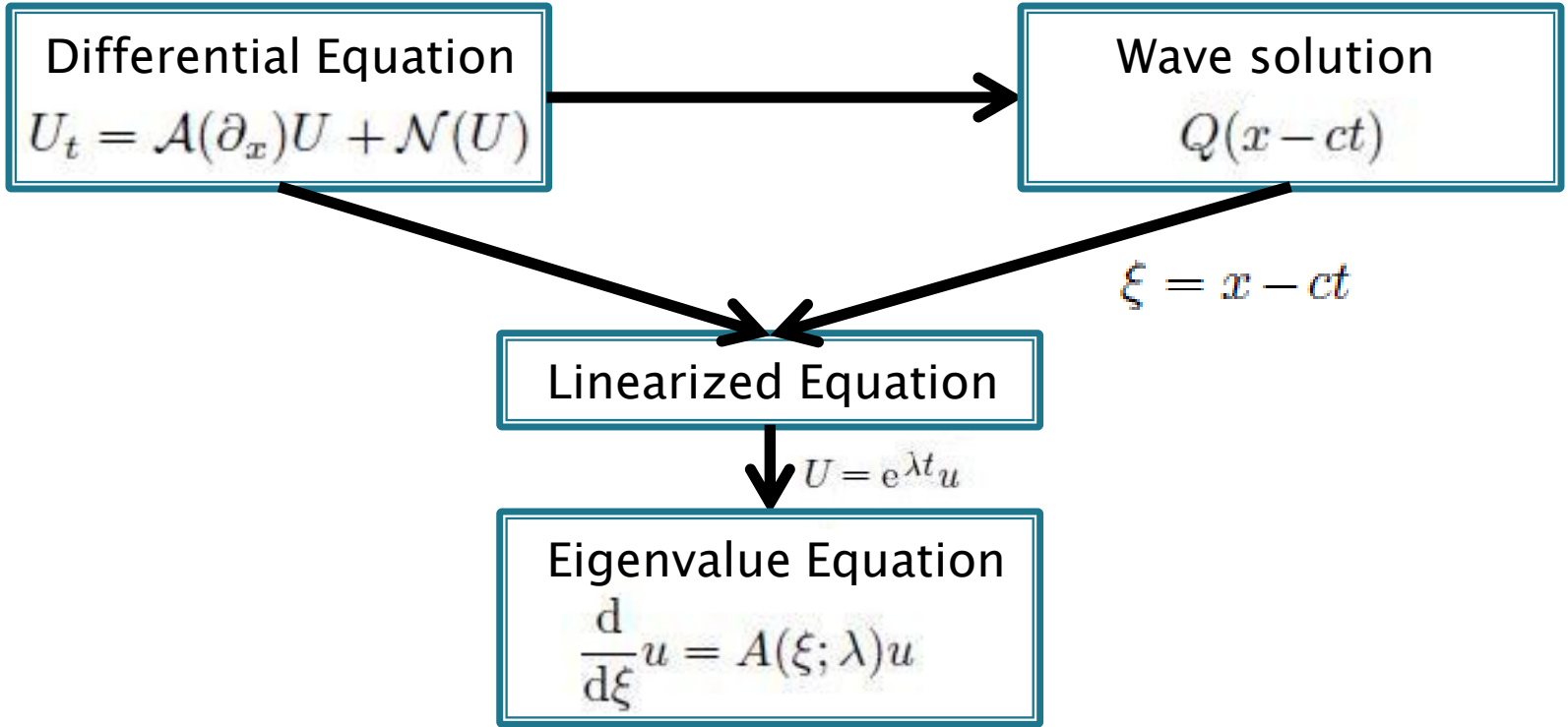
$$U_t = \mathcal{A}(\partial_x)U + \mathcal{N}(U)$$

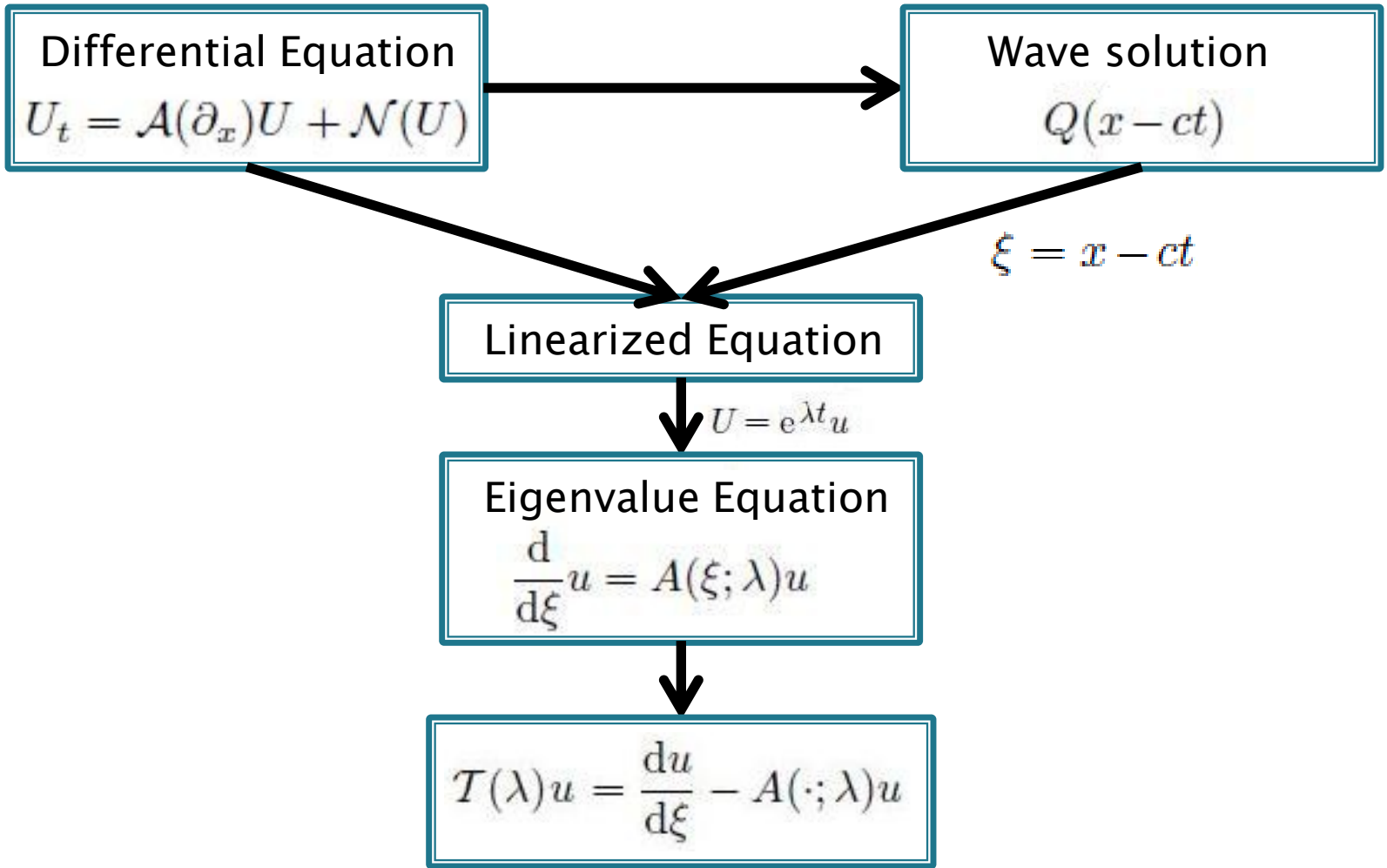


Wave solution

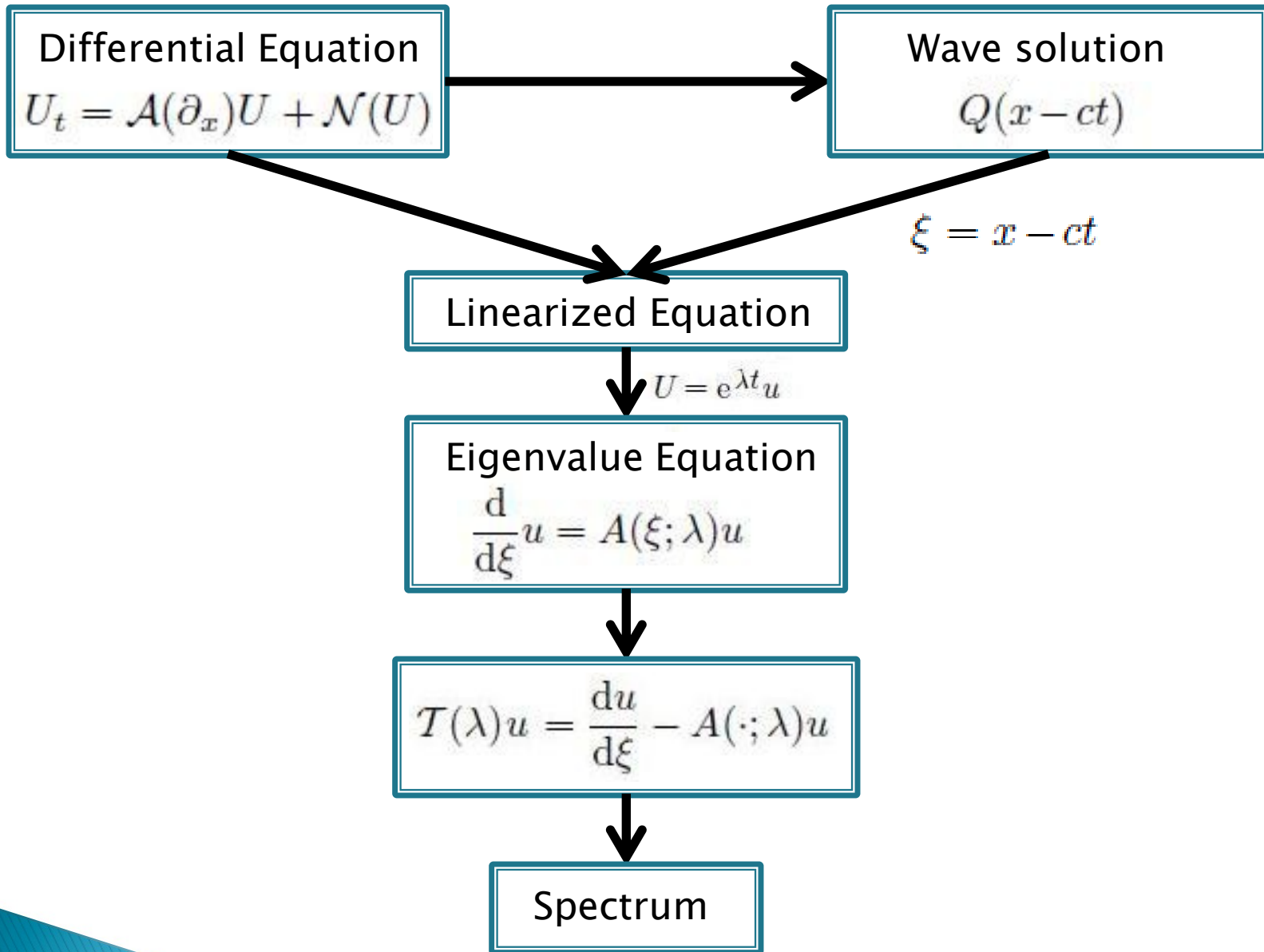
$$Q(x - ct)$$



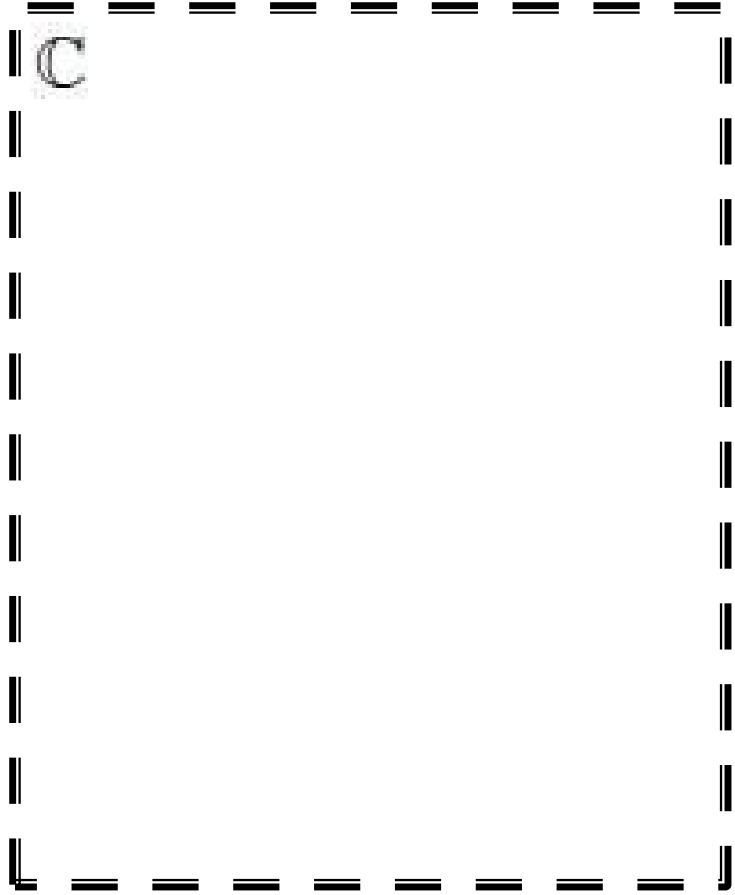




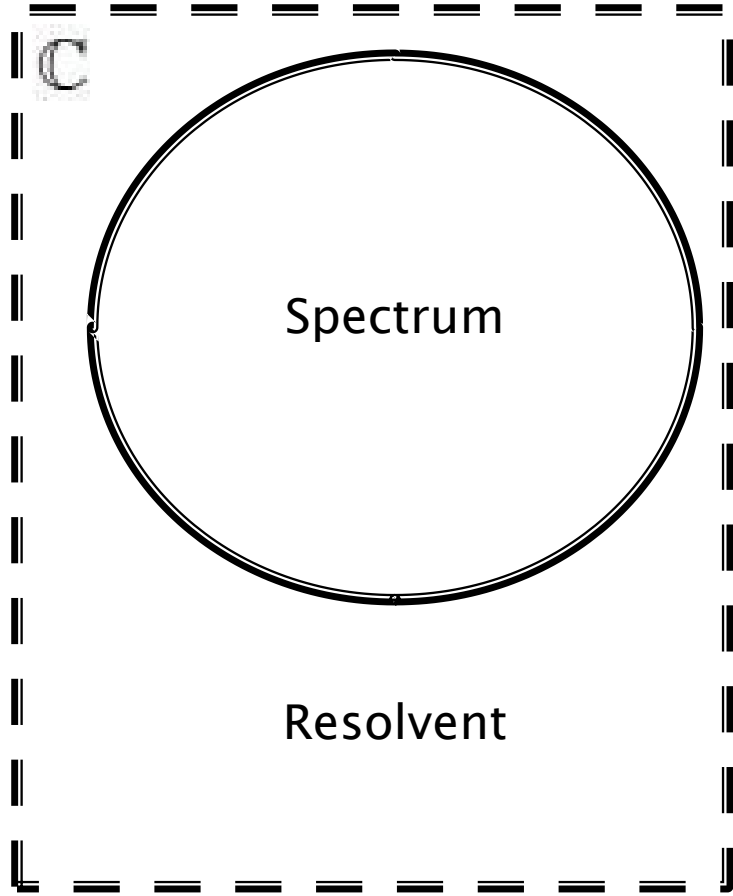




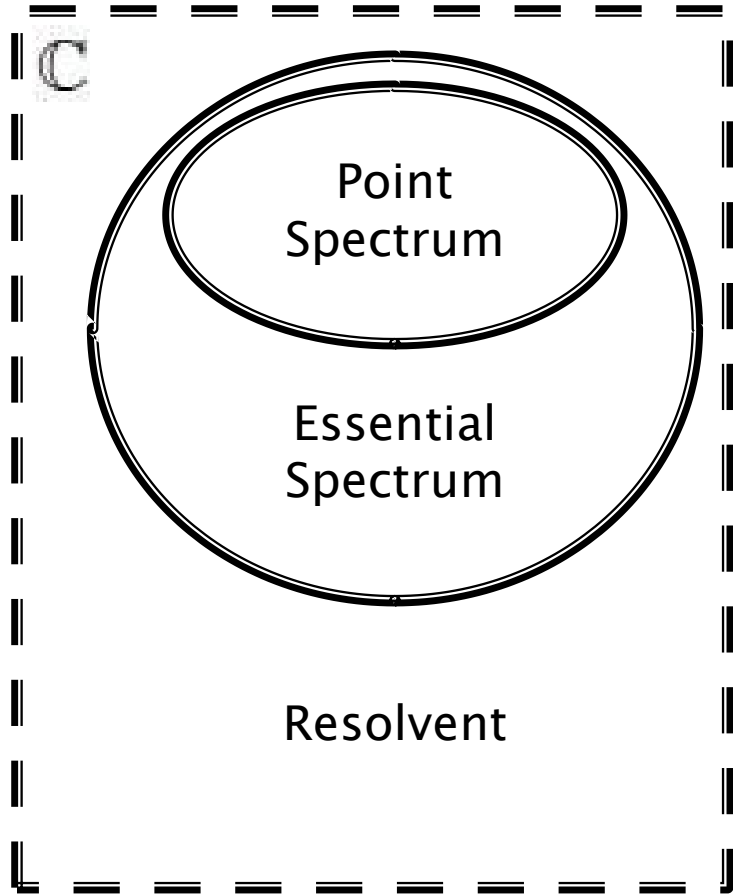
# Theorem 1



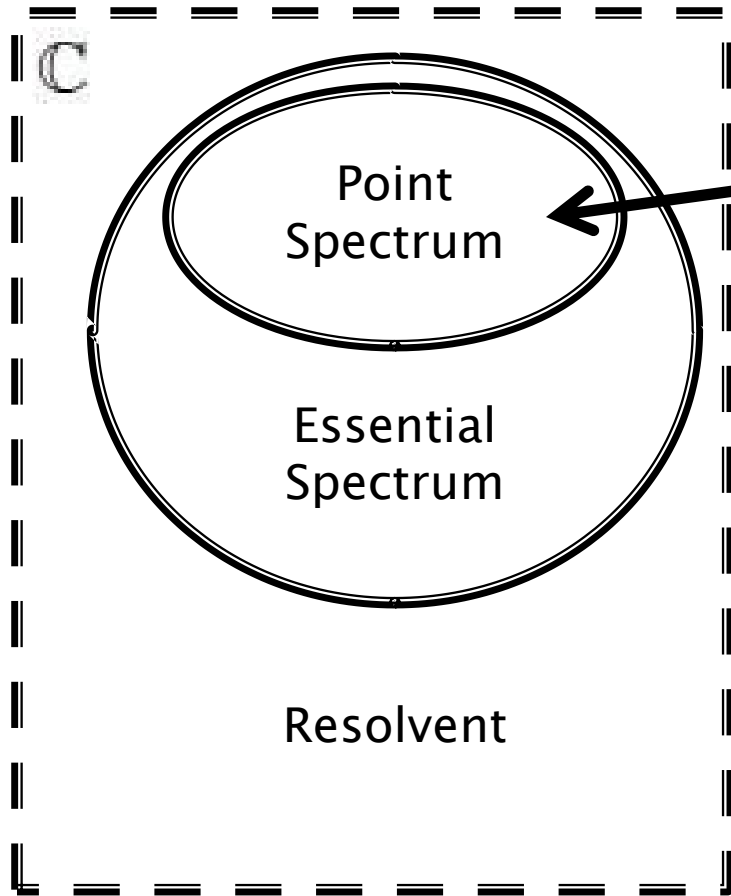
# Theorem 1



# Theorem 1

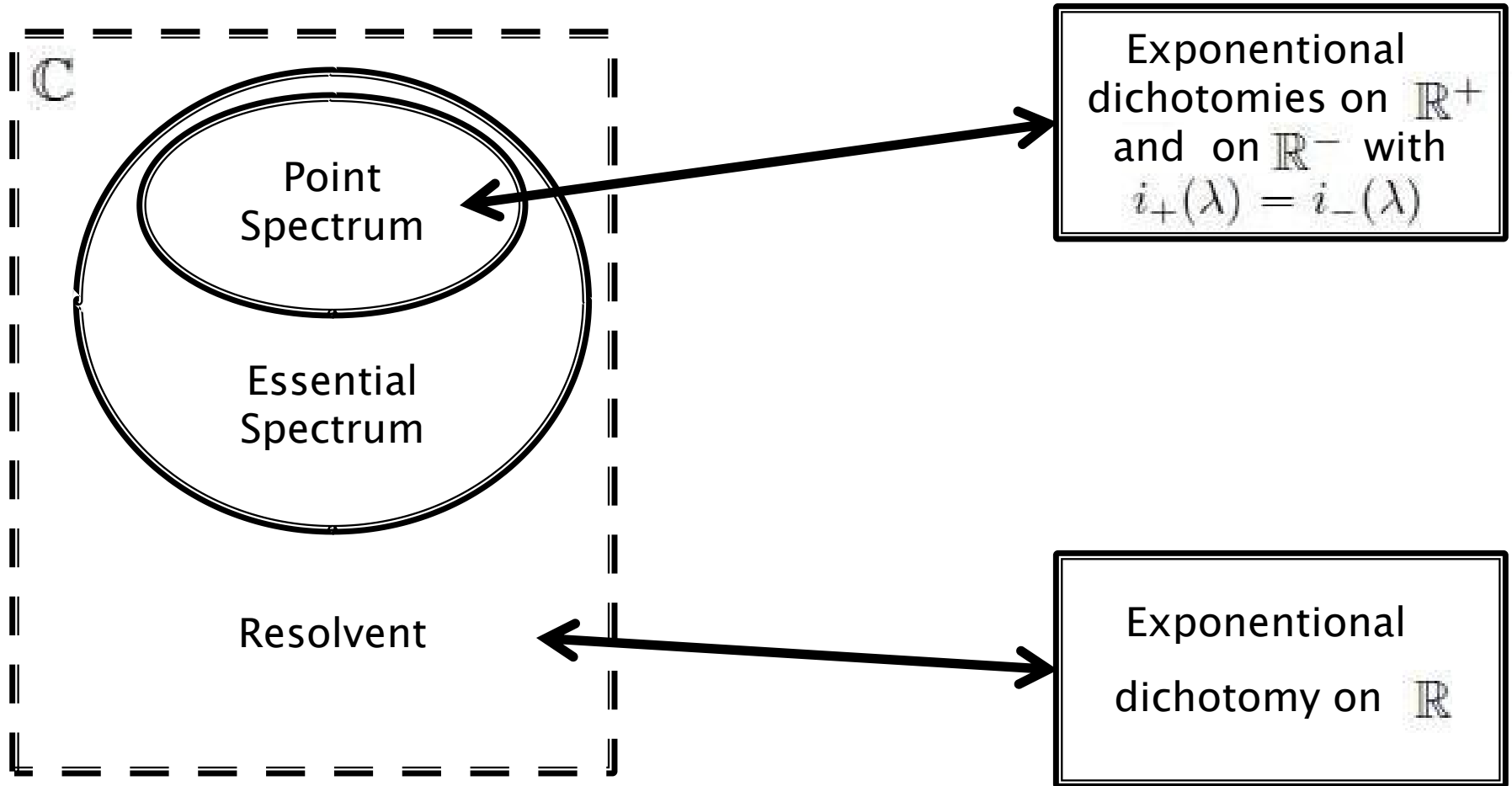


# Theorem 1

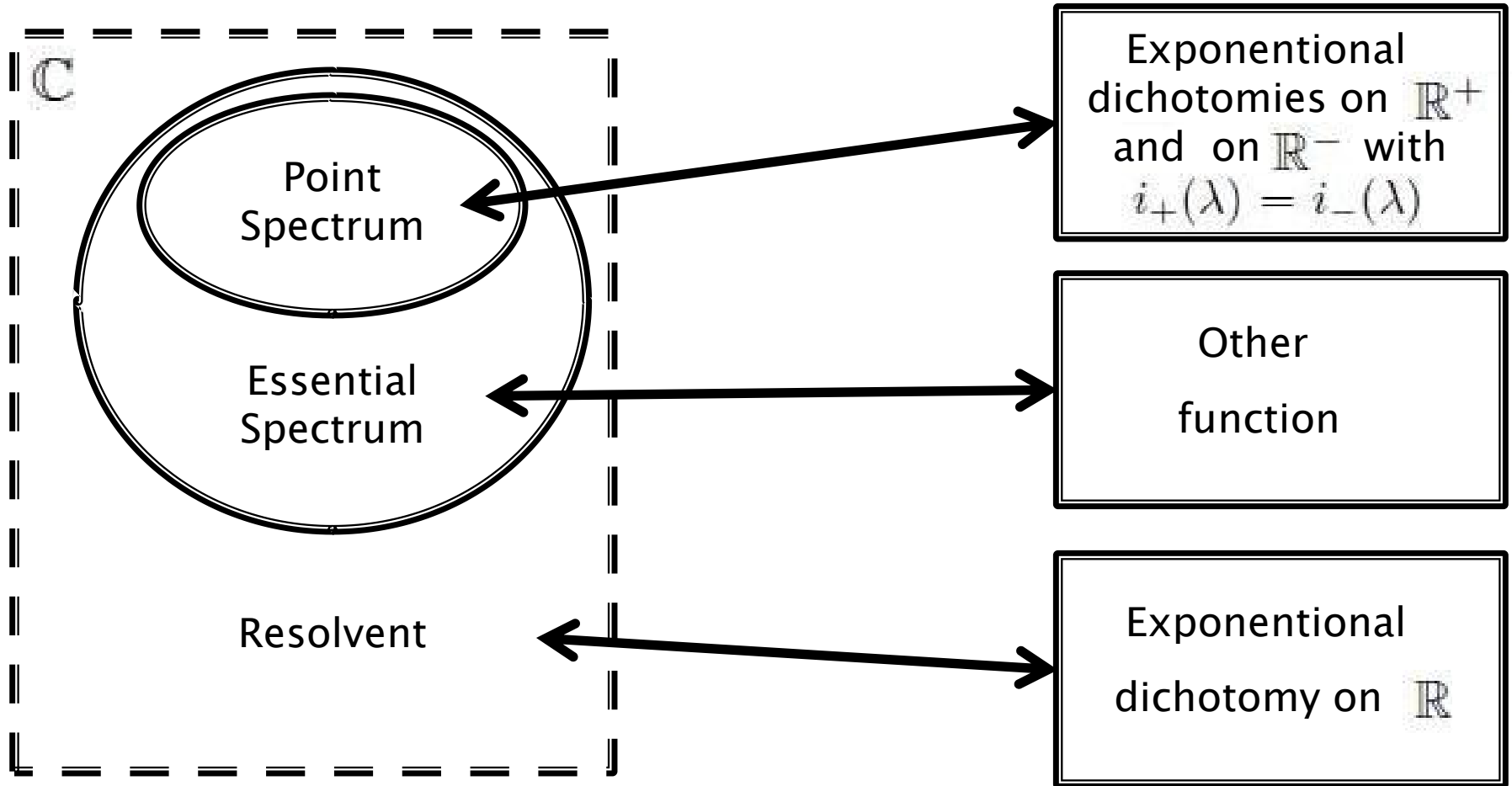


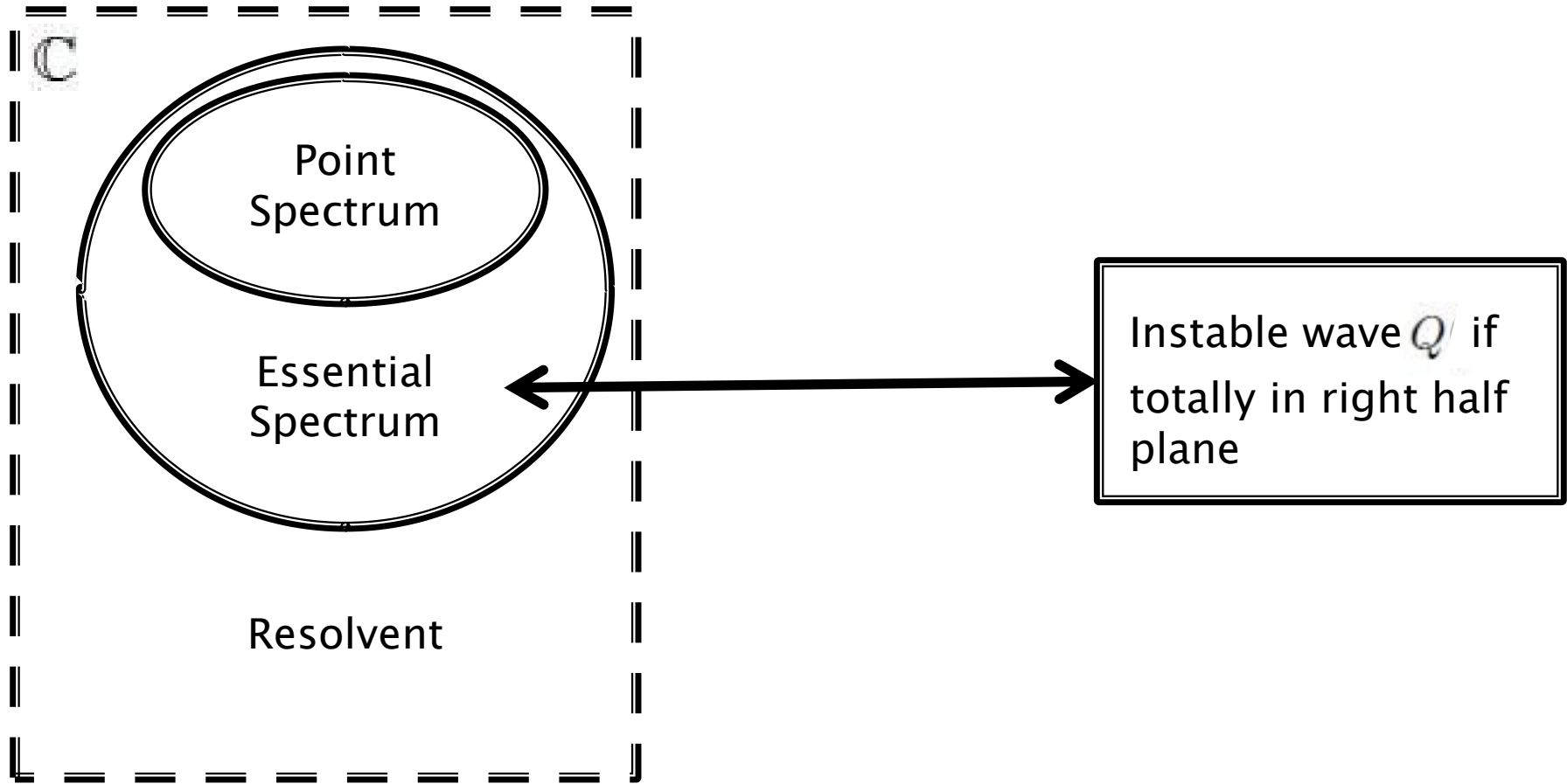
Exponential dichotomies on  $\mathbb{R}^+$  and on  $\mathbb{R}^-$  with  $i_+(\lambda) = i_-(\lambda)$

# Theorem 1



# Theorem 1







# Waves

Most common types

---

Homogeneous rest states

# Waves

Most common types



Homogeneous rest states



Front and back

# Waves

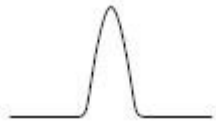
Most common types



Homogeneous rest states



Front and back



Pulse

# Waves

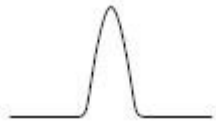
Most common types



Homogeneous rest states



Front and back



Pulse



Periodic wave train

# Homogeneous rest states

The matrix  $A(\xi; \lambda)$  is independent of position and has eigenvalues  $\mu$ .

# Homogeneous rest states

The matrix  $A(\xi; \lambda)$  is independent of position and has eigenvalues  $\mu$ .

Exponential dichotomy on  $\mathbb{R}$  exists iff  $\operatorname{Re} \mu \neq 0$ .

# Homogeneous rest states

The matrix  $A(\xi; \lambda)$  is independent of position and has eigenvalues  $\mu$ .

Exponential dichotomy on  $\mathbb{R}$  exists iff  $\operatorname{Re} \mu \neq 0$ .



$\lambda$  in resolvent set if  $A(\xi; \lambda)$  is hyperbolic

# Homogeneous rest states

The matrix  $A(\xi; \lambda)$  is independent of position and has eigenvalues  $\mu$ .

Exponential dichotomy on  $\mathbb{R}$  exists iff  $\operatorname{Re} \mu \neq 0$ .



$\lambda$  in resolvent set if  $A(\xi; \lambda)$  is hyperbolic

$\lambda$  in essential spectrum if there is a purely imaginary eigenvalue  $\mu$ .



# Homogeneous rest states

The matrix  $A(\xi; \lambda)$  is independent of position and has eigenvalues  $\mu$ .

Exponential dichotomy on  $\mathbb{R}$  exists iff  $\operatorname{Re} \mu \neq 0$ .



$\lambda$  in resolvent set if  $A(\xi; \lambda)$  is hyperbolic

$\lambda$  in essential spectrum if there is a purely imaginary eigenvalue  $\mu$ .

point spectrum is empty.



# Fronts and Backs



The wave has two asymptotic rest states  $\lim_{\xi \rightarrow \pm\infty} Q(\xi) = Q_{\pm} \in \mathbb{R}^N$



# Fronts and Backs



The wave has two asymptotic rest states  $\lim_{\xi \rightarrow \pm\infty} Q(\xi) = Q_{\pm} \in \mathbb{R}^N$

Assume that for  $\xi$  large there exist matrices  $A_{\pm}(\lambda) = \tilde{A}_{\pm} + \lambda B_{\pm}$  of  $A(\xi; \lambda)$ .



# Fronts and Backs



The wave has two asymptotic rest states  $\lim_{\xi \rightarrow \pm\infty} Q(\xi) = Q_{\pm} \in \mathbb{R}^N$

Assume that for  $\xi$  large there exist matrices  $A_{\pm}(\lambda) = \tilde{A}_{\pm} + \lambda B_{\pm}$  of  $A(\xi; \lambda)$ .

Stable and unstable dichotomies on  $\mathbb{R}^{\pm}$  are connected.

# Fronts and Backs

The wave has two asymptotic rest states  $\lim_{\xi \rightarrow \pm\infty} Q(\xi) = Q_{\pm} \in \mathbb{R}^N$

Assume that for  $\xi$  large there exist matrices  $A_{\pm}(\lambda) = \tilde{A}_{\pm} + \lambda B_{\pm}$  of  $A(\xi; \lambda)$ .

Stable and unstable dichotomies on  $\mathbb{R}^{\pm}$  are connected.



$\lambda$  in resolvent set iff  $A_{\pm}(\lambda)$  is hyperbolic,  $i_+(\lambda) = i_-(\lambda)$  and  $N(P_-(0; \lambda)) \oplus R(P_+(0; \lambda)) = \mathbb{C}^n$  hold.

# Fronts and Backs

The wave has two asymptotic rest states  $\lim_{\xi \rightarrow \pm\infty} Q(\xi) = Q_{\pm} \in \mathbb{R}^N$

Assume that for  $\xi$  large there exist matrices  $A_{\pm}(\lambda) = \tilde{A}_{\pm} + \lambda B_{\pm}$  of  $A(\xi; \lambda)$ .

Stable and unstable dichotomies on  $\mathbb{R}^{\pm}$  are connected.



$\lambda$  in resolvent set iff  $A_{\pm}(\lambda)$  is hyperbolic,  $i_+(\lambda) = i_-(\lambda)$  and  $N(P_-(0; \lambda)) \oplus R(P_+(0; \lambda)) = \mathbb{C}^n$  hold.

$\lambda$  in point spectrum iff  $A_{\pm}(\lambda)$  is hyperbolic,  $i_+(\lambda) = i_-(\lambda)$  and  $N(P_-(0; \lambda)) \cap R(P_+(0; \lambda)) \neq \{0\}$  hold.

# Fronts and Backs

The wave has two asymptotic rest states  $\lim_{\xi \rightarrow \pm\infty} Q(\xi) = Q_{\pm} \in \mathbb{R}^N$

Assume that for  $\xi$  large there exist matrices  $A_{\pm}(\lambda) = \tilde{A}_{\pm} + \lambda B_{\pm}$  of  $A(\xi; \lambda)$ .

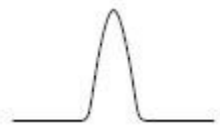
Stable and unstable dichotomies on  $\mathbb{R}^{\pm}$  are connected.



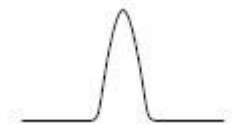
$\lambda$  in resolvent set iff  $A_{\pm}(\lambda)$  is hyperbolic,  $i_+(\lambda) = i_-(\lambda)$  and  $N(P_-(0; \lambda)) \oplus R(P_+(0; \lambda)) = \mathbb{C}^n$  hold.

$\lambda$  in point spectrum iff  $A_{\pm}(\lambda)$  is hyperbolic,  $i_+(\lambda) = i_-(\lambda)$  and  $N(P_-(0; \lambda)) \cap R(P_+(0; \lambda)) \neq \{0\}$  hold.

$\lambda$  in essential spectrum iff none of the above.



# Pulses



The wave is a front (or back) with  $Q_{\pm} = Q_0$ .





# Pulses



The wave is a front (or back) with  $Q_{\pm} = Q_0$ .

Thus  $i_+(\lambda) = i_-(\lambda)$  always holds.



# Pulses



The wave is a front (or back) with  $Q_{\pm} = Q_0$  .

Thus  $i_+(\lambda) = i_-(\lambda)$  always holds.



$\lambda$  in resolvent set iff  $A_{\pm}(\lambda)$  is hyperbolic and  $N(P_-(0; \lambda)) \oplus R(P_+(0; \lambda)) = \mathbb{C}^n$  holds.



# Pulses



The wave is a front (or back) with  $Q_{\pm} = Q_0$ .

Thus  $i_+(\lambda) = i_-(\lambda)$  always holds.



$\lambda$  in resolvent set iff  $A_{\pm}(\lambda)$  is hyperbolic and  $N(P_-(0; \lambda)) \oplus R(P_+(0; \lambda)) = \mathbb{C}^n$  holds.

$\lambda$  in point spectrum iff  $A_{\pm}(\lambda)$  is hyperbolic and  $N(P_-(0; \lambda)) \cap R(P_+(0; \lambda)) \neq \{0\}$  holds.



# Pulses



The wave is a front (or back) with  $Q_{\pm} = Q_0$ .

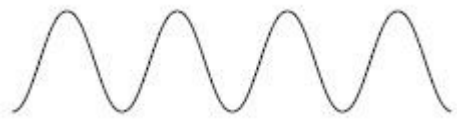
Thus  $i_+(\lambda) = i_-(\lambda)$  always holds.



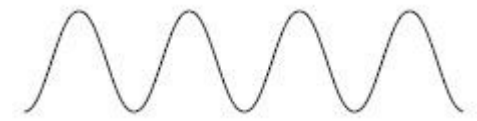
$\lambda$  in resolvent set iff  $A_{\pm}(\lambda)$  is hyperbolic and  $N(P_-(0; \lambda)) \oplus R(P_+(0; \lambda)) = \mathbb{C}^n$  holds.

$\lambda$  in point spectrum iff  $A_{\pm}(\lambda)$  is hyperbolic and  $N(P_-(0; \lambda)) \cap R(P_+(0; \lambda)) \neq \{0\}$  holds.

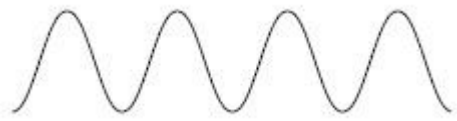
$\lambda$  in essential spectrum iff none of the above.



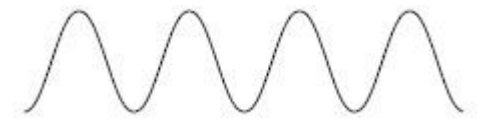
# Periodic Wave Train



The wave  $Q$  is  $L$ -periodic, therefore  $A(\xi; \lambda)$  is too.

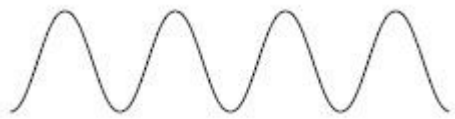


# Periodic Wave Train

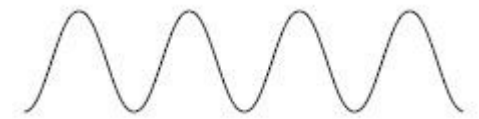


The wave  $Q$  is  $L$ -periodic, therefore  $A(\xi; \lambda)$  is too.

By Floquet theory the evolution operator has the form:



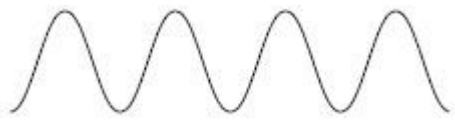
# Periodic Wave Train



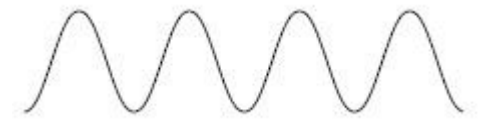
The wave  $Q$  is  $L$ -periodic, therefore  $A(\xi; \lambda)$  is too.

By Floquet theory the evolution operator has the form:

- $\Phi(\xi, 0; \lambda) = \Phi_{\text{per}}(\xi; \lambda)e^{R(\lambda)\xi}$



# Periodic Wave Train

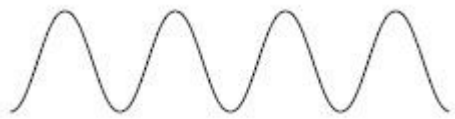


The wave  $Q$  is  $L$ -periodic, therefore  $A(\xi; \lambda)$  is too.

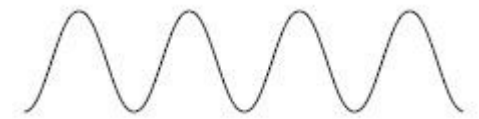
By Floquet theory the evolution operator has the form:

- $\Phi(\xi, 0; \lambda) = \Phi_{\text{per}}(\xi; \lambda)e^{R(\lambda)\xi}$
- $\Phi_{\text{per}}(\xi + L; \lambda) = \Phi_{\text{per}}(\xi; \lambda)$





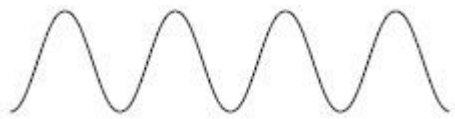
# Periodic Wave Train



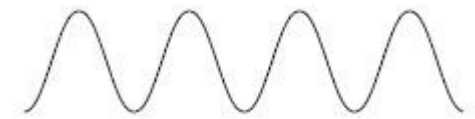
The wave  $Q$  is  $L$ -periodic, therefore  $A(\xi; \lambda)$  is too.

By Floquet theory the evolution operator has the form:

- $\Phi(\xi, 0; \lambda) = \Phi_{\text{per}}(\xi; \lambda)e^{R(\lambda)\xi}$
- $\Phi_{\text{per}}(\xi + L; \lambda) = \Phi_{\text{per}}(\xi; \lambda)$
- $\Phi_{\text{per}}(0; \lambda) = \text{id}$



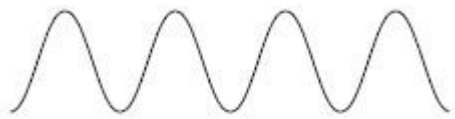
# Periodic Wave Train



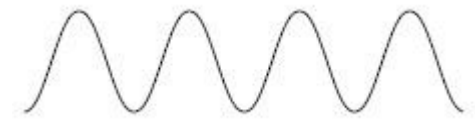
The wave  $Q$  is  $L$ -periodic, therefore  $A(\xi; \lambda)$  is too.

By Floquet theory the evolution operator has the form:

- $\Phi(\xi, 0; \lambda) = \Phi_{\text{per}}(\xi; \lambda)e^{R(\lambda)\xi}$
- $\Phi_{\text{per}}(\xi + L; \lambda) = \Phi_{\text{per}}(\xi; \lambda)$
- $\Phi_{\text{per}}(0; \lambda) = \text{id}$
- $R(\lambda) \in \mathbb{C}^{n \times n}$



# Periodic Wave Train



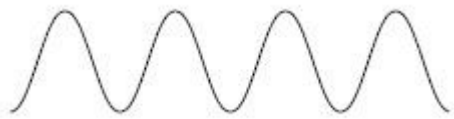
The wave  $Q$  is  $L$ -periodic, therefore  $A(\xi; \lambda)$  is too.

By Floquet theory the evolution operator has the form:

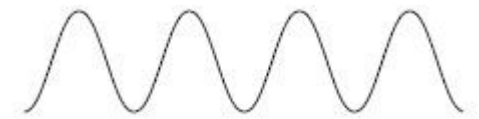
- $\Phi(\xi, 0; \lambda) = \Phi_{\text{per}}(\xi; \lambda)e^{R(\lambda)\xi}$
- $\Phi_{\text{per}}(\xi + L; \lambda) = \Phi_{\text{per}}(\xi; \lambda)$
- $\Phi_{\text{per}}(0; \lambda) = \text{id}$
- $R(\lambda) \in \mathbb{C}^{n \times n}$



$\lambda$  in resolvent set if the evolution operator has no subspectrum on the unit circle.



# Periodic Wave Train



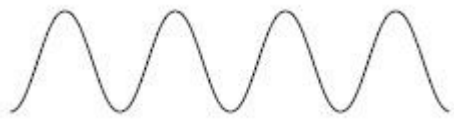
The wave  $Q$  is  $L$ -periodic, therefore  $A(\xi; \lambda)$  is too.

By Floquet theory the evolution operator has the form:

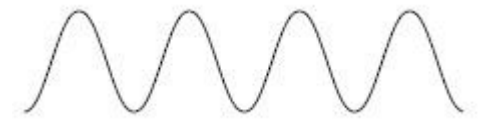
- $\Phi(\xi, 0; \lambda) = \Phi_{\text{per}}(\xi; \lambda)e^{R(\lambda)\xi}$
- $\Phi_{\text{per}}(\xi + L; \lambda) = \Phi_{\text{per}}(\xi; \lambda)$
- $\Phi_{\text{per}}(0; \lambda) = \text{id}$
- $R(\lambda) \in \mathbb{C}^{n \times n}$



- $\lambda$  in resolvent set if the evolution operator has no subspectrum on the unit circle.
- $\lambda$  in essential spectrum if there is a purely imaginary eigenvalue of  $R(\lambda)$



# Periodic Wave Train



The wave  $Q$  is  $L$ -periodic, therefore  $A(\xi; \lambda)$  is too.

By Floquet theory the evolution operator has the form:

- $\Phi(\xi, 0; \lambda) = \Phi_{\text{per}}(\xi; \lambda)e^{R(\lambda)\xi}$
- $\Phi_{\text{per}}(\xi + L; \lambda) = \Phi_{\text{per}}(\xi; \lambda)$
- $\Phi_{\text{per}}(0; \lambda) = \text{id}$
- $R(\lambda) \in \mathbb{C}^{n \times n}$



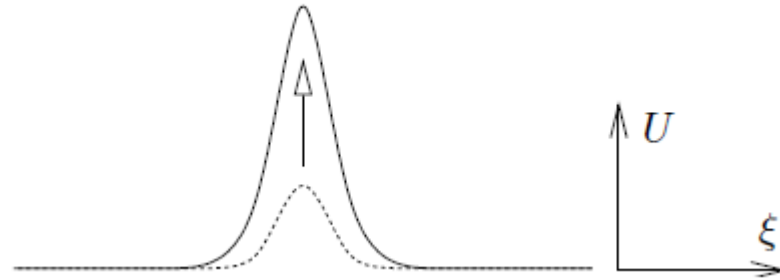
$\lambda$  in resolvent set if the evolution operator has no subspectrum on the unit circle.

$\lambda$  in essential spectrum if there is a purely imaginary eigenvalue of  $R(\lambda)$

point spectrum is empty.

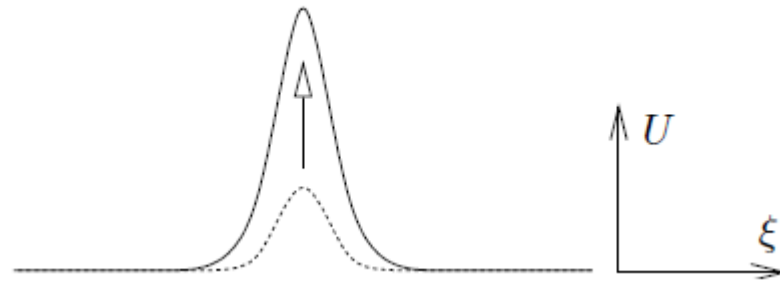
# Instability types

Absolute instability

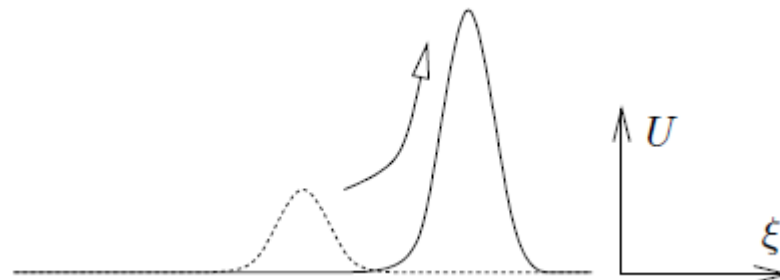


# Instability types

Absolute instability



Convective instability



# The Evans function

We assume a Morse index  $k$ . Then we obtain ordered bases  $u_{k+1}(\lambda), \dots, u_n(\lambda)$  and  $u_1(\lambda), \dots, u_k(\lambda)$  of spaces  $R(P_+(0; \lambda))$  and  $N(P_-(0; \lambda))$ .



# The Evans function

We assume a Morse index  $k$ . Then we obtain ordered bases  $u_{k+1}(\lambda), \dots, u_n(\lambda)$  and  $u_1(\lambda), \dots, u_k(\lambda)$  of spaces  $R(P_+(0; \lambda))$  and  $N(P_-(0; \lambda))$ .

The Evans function  $D(\lambda)$  is designed to locate non-trivial intersections of  $R(P_+(0; \lambda))$  and  $N(P_-(0; \lambda))$ .

# The Evans function

We assume a Morse index  $k$ . Then we obtain ordered bases  $u_{k+1}(\lambda), \dots, u_n(\lambda)$  and  $u_1(\lambda), \dots, u_k(\lambda)$  of spaces  $R(P_+(0; \lambda))$  and  $N(P_-(0; \lambda))$ .

The Evans function  $D(\lambda)$  is designed to locate non-trivial intersections of  $R(P_+(0; \lambda))$  and  $N(P_-(0; \lambda))$ .

**Definition 4.1 (The Evans function)** *The Evans function is defined by*

$$D(\lambda) = \det[u_1(\lambda), \dots, u_n(\lambda)].$$

# The Evans function

We assume a Morse index  $k$ . Then we obtain ordered bases  $u_{k+1}(\lambda), \dots, u_n(\lambda)$  and  $u_1(\lambda), \dots, u_k(\lambda)$  of spaces  $R(P_+(0; \lambda))$  and  $N(P_-(0; \lambda))$ .

The Evans function  $D(\lambda)$  is designed to locate non-trivial intersections of  $R(P_+(0; \lambda))$  and  $N(P_-(0; \lambda))$ .

**Definition 4.1 (The Evans function)** *The Evans function is defined by*

$$D(\lambda) = \det[u_1(\lambda), \dots, u_n(\lambda)].$$



The Evans function is 0 iff  $\lambda$  is in the spectrum of  $T$ .

# The Evans function

We assume a Morse index  $k$ . Then we obtain ordered bases  $u_{k+1}(\lambda), \dots, u_n(\lambda)$  and  $u_1(\lambda), \dots, u_k(\lambda)$  of spaces  $R(P_+(0; \lambda))$  and  $N(P_-(0; \lambda))$ .

The Evans function  $D(\lambda)$  is designed to locate non-trivial intersections of  $R(P_+(0; \lambda))$  and  $N(P_-(0; \lambda))$ .

**Definition 4.1 (The Evans function)** *The Evans function is defined by*

$$D(\lambda) = \det[u_1(\lambda), \dots, u_n(\lambda)].$$



The Evans function is 0 iff  $\lambda$  is in the point spectrum of  $T$ .

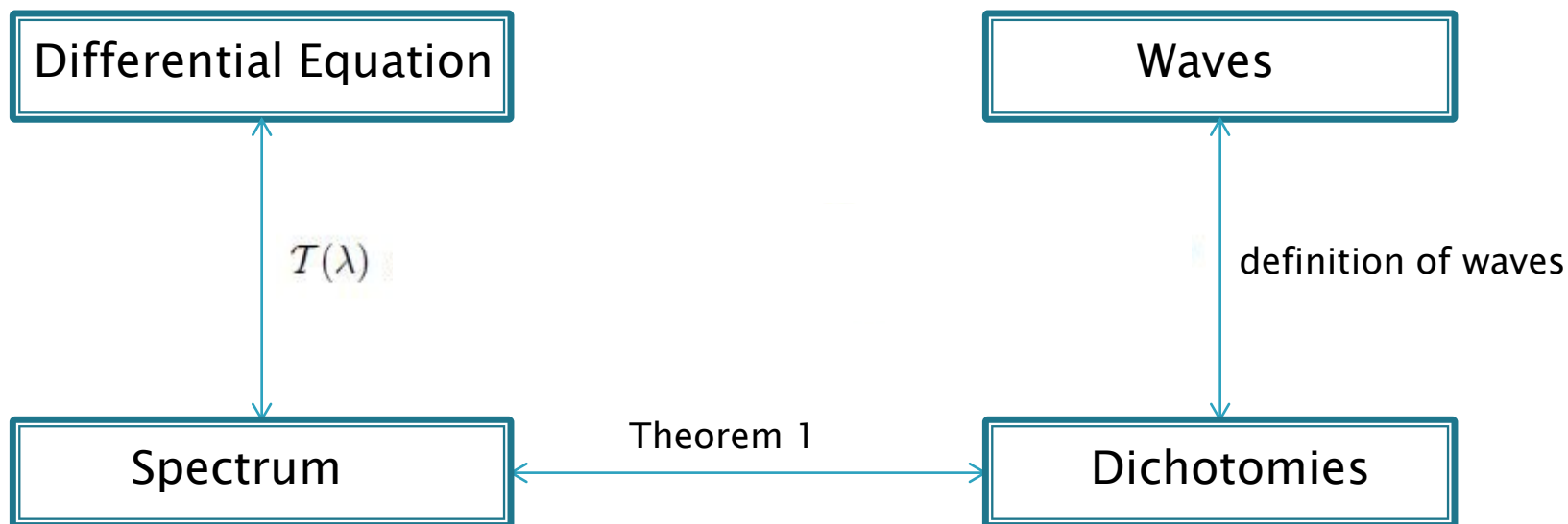
$$D(\lambda) = N(P_-(0; \lambda)) \wedge R(P_+(0; \lambda))$$

**Theorem 4.1** *The Evans function  $D(\lambda)$  is analytic in  $\lambda \in \Omega$  and has the following properties.*

- $D(\lambda) \in \mathbb{R}$  whenever  $\lambda \in \mathbb{R} \cap \Omega$ .
- $D(\lambda) = 0$  if, and only if,  $\lambda$  is an eigenvalue of  $\mathcal{T}$ .
- The order of  $\lambda_*$  as a zero of the Evans function  $D(\lambda)$  is equal to the algebraic multiplicity of  $\lambda_*$  as an eigenvalue of  $\mathcal{T}$ .

**Theorem 4.1** *The Evans function  $D(\lambda)$  is analytic in  $\lambda \in \Omega$  and has the following properties.*

- $D(\lambda) \in \mathbb{R}$  whenever  $\lambda \in \mathbb{R} \cap \Omega$ .
- $D(\lambda) = 0$  if, and only if,  $\lambda$  is an eigenvalue of  $\mathcal{T}$ .
- The order of  $\lambda_*$  as a zero of the Evans function  $D(\lambda)$  is equal to the algebraic multiplicity of  $\lambda_*$  as an eigenvalue of  $\mathcal{T}$ .



**Theorem 4.1** *The Evans function  $D(\lambda)$  is analytic in  $\lambda \in \Omega$  and has the following properties.*

- $D(\lambda) \in \mathbb{R}$  whenever  $\lambda \in \mathbb{R} \cap \Omega$ .
- $D(\lambda) = 0$  if, and only if,  $\lambda$  is an eigenvalue of  $\mathcal{T}$ .
- The order of  $\lambda_*$  as a zero of the Evans function  $D(\lambda)$  is equal to the algebraic multiplicity of  $\lambda_*$  as an eigenvalue of  $\mathcal{T}$ .

