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NUMERICAL COMPARISONS OF TWO LONG-WAVE LIMIT MODELS

STÉPHANE LABBÉ AND LIONEL PAUMOND

Abstract. The Benney-Luke equation (BL) is a model for the evolution of three-dimensional weakly nonlinear, long water waves of small amplitude. In this paper we propose a nearly conservative scheme for the numerical resolution of (BL). Moreover, it is known ([PQ99] and [Pau03]) that (BL) is linked to the Kadomtsev-Petviashvili equation for almost one-dimensional waves propagating in one direction. We study here numerically the link between (KP) and (BL) and we point out the coupling effects emerging by considering two solitary waves propagating in two opposite directions.

Introduction

The difficulties met to work with the full water-wave problem lead to derive simplified model in the special case of long waves. The model equation we will consider describe the evolution of three-dimensional weakly nonlinear, long water waves of small amplitude,

\[ \Phi_{tt} - \Delta \Phi + \mu (a \Delta^2 \Phi - b \Delta \Phi_{tt}) + \varepsilon (\Phi_t \Delta \Phi + (\nabla \Phi)^2_t) = 0, \]

where \( \Phi(x, y, t) \) is the velocity potential on the bottom of the domain after rescaling the variables and \( \nabla \) and \( \Delta \) are respectively the two-dimensional gradient and Laplacian. The constants \( a \) and \( b \) are positive and such that \( a - b = \sigma - \frac{1}{3} \neq 0 \) where \( \sigma \) is the Bond number. \( \varepsilon \) is the amplitude parameter (nonlinearity coefficient) and \( \mu = (h_0/L)^2 \) is the long wave parameter (dispersion coefficient), where \( h_0 \) is the equilibrium depth and \( L \) is the length scale. This equation was first derived by Benney and Luke (BL) (see [BL64]) when \( a = 1/6 \) and \( b = 1/2 \) with no surface tension. Let us remark that the model (1) is not valid for \( a = b \) (\( \sigma = 1/3 \)) and in this case, it corresponds to a nonlinear wave equation with no dispersion. Precisely, in this special case, (BL) is not linearly well-posed. Then, we can derive (see [Pau02]) an equation still valid when we suppose that \( \sigma \) is equal or close to \( 1/3 \),

\[ \Phi_{tt} - \Delta \Phi + \sqrt{\varepsilon} \left[ a \Delta^2 \Phi - b \Delta \Phi_{tt} \right] + \varepsilon \left[ B \Delta^2 \Phi_{tt} - A \Delta^3 \Phi \right] + \varepsilon \left[ 2 \nabla \Phi_t \cdot \nabla \Phi + \Phi_t \Delta \Phi \right] = 0, \]

where \( \varepsilon = \mu^2 \) and the positive parameters \( A, B \) are linked. This model becomes linearly well-posed even if \( \sigma \) is close or equal to \( 1/3 \). For the study of the Cauchy problem for these nonlinear equations we refer to [Pau03] and [Pau02].

Putting a solution in (1) having the form \( \Phi(x, y, t) = f(X, Y, T) \) with the scaling \( X = x - t, Y = \sqrt{\varepsilon} y \) and \( T = \varepsilon t/2 \), we obtain at the lowest order in \( \varepsilon \) (see [MK96] 1991 Mathematics Subject Classification. 35L05, 35Q51, 35Q53, 65M70, 65J15.

and [PQ99])

\[(u_T - (\sigma - \frac{1}{3})u_{XXX} + 3au_X)_X + u_{YY} = 0,\]

where \(u = f_X\). We recall that if \(\sigma > 1/3\), this equation is KP-I, if \(\sigma < 1/3\), it is KP-II. By setting \(a - b = \sigma - 1/3 = \theta\mu\) with \(\theta \in \mathbb{R}\) independant of \(\mu\) and doing exactly the same in (2) we obtain the fifth order KP-I equation (see [Pau02])

\[\partial_X \left( \partial_T u - \theta \partial_X^3 u + \frac{1}{45} \partial_X^5 u + 3u \partial_X u \right) + \partial_Y^2 u = 0,\]

where we have set \(u = f_X\). Let us remark that if we suppose \(f\) not depending on the \(y\) variable we obtain respectively the KdV equation and the Kawahara equation.

The family of KP equations can formally be derived from the full water-wave problem (see [AS79]). A rigorous proof of this derivation is known in the one dimensional case (see [Cra85], [KN86] and [SW00]) and a consistency results for the two dimensional problem can be found in [Lan03] and [BCL03].

From a numerical point of view, Milewski and Keller compared in [MK96] doubly periodic solutions of BL to those of KP but the algorithm they give, is only able to compute only these solutions. Milewski and Tabak (see [MT99]) solved the BL equation and related models using a pseudospectral method based on an explicit Runge-Kutta time discretization, but they do not give a mathematical study of this scheme. In particular they simulate the propagation of a single solitary wave and the interaction of two solitary waves at small angle. In [BM00], Berger and Milewski derive formally lump solitons to a generalized Benney-Luke equation from those of KP, they also study numerically the collision of such waves and their propagation over an obstacle.

The purpose of our work is to compare the KP dynamic to that of the BL one thanks to a simple and nearly conservative scheme in order to solve equations (1). Moreover we give a rigorous numerical analysis of our method.

Precisely, in [Pau03], it is shown that if \(u = u(X,Y,T)\) is an enough regular solution on \([0,T_0] \times \mathbb{R}^2\) of the KP equation

\[(u_T - (a - b)u_{XXX} + 3au_X)_X + u_{YY} = 0,\]

where \(X = x - t\), \(Y = \varepsilon \frac{1}{2} y\), \(T = \varepsilon t/2\) then there exists \(\varepsilon_0 > 0\), and a constant \(C_0 > 0\) such that for every \(\varepsilon \in [0,\varepsilon_0]\), the BL equation has a unique solution \(\Phi\) in \([0,2T_0/\varepsilon] \times \mathbb{R}^2\) of the form

\[\Phi(x, y, t) = \partial_X^{-1} u(x - t, \varepsilon^{1/2} y, \varepsilon t/2) + \varepsilon \rho(x, \varepsilon^{1/2} y, t),\]

where \(\rho(\cdot, \cdot, 0) = \rho_0(\cdot, \cdot, 0) = 0\), satisfying

\[\sup_{\varepsilon \in [0,2T_0/\varepsilon]} \|\Phi_\varepsilon(x, y, t) + u(x - t, \varepsilon^{1/2} y, \varepsilon t/2)\|_{L^2(\mathbb{R}^2, \nu)} \leq C \varepsilon^{-3/4},\]

with \(C\) independant of \(\varepsilon\) but depending on \(u\). The solutions \(u\) of KP considered in [Pau03], are localised on \(\mathbb{R}^2\), moreover, we have made some restrictive assumptions on \(\partial_X^{-1} u(X,Y,T) \in H^p(\mathbb{R}^2)\) for some large \(p\). D. Lannes proves in [Lan03], starting from a Boussinesq system, that these assumptions can be removed, and then, the rate of convergence is decreasing with the loss of zero mass assumptions. In this paper, we will illustrate Theorem 1.1 of [Pau03], when \(u\) is a line soliton or a
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periodic lump soliton of KP which do not satisfy these assumptions. We show that the rate of convergence seems to be at least $3/4$ in these special cases.

Moreover, in [Pau03], we have only considered the approximation of BL by one KP equation. In [SW00], [BYC00] and [BYL02] the case of two waves propagating in two opposite directions is considered. Precisely, in [BYL02], the authors have shown two convergence theorem between the solutions of a general hyperbolic system, and two systems of KP equations coupled or uncoupled. In the uncoupled case, the convergence obtained by their method is of order $o(1)$, and of order $O(\varepsilon)$ in the coupled one. Then we could think that the coupling effects determine the order of convergence. In this paper, we show up this coupling effect numerically by estimating the error between a BL solution by two solitary waves of two uncoupled KP equations. The numerical results leads us to surmise that the rate of convergence is not worse in this case.

This work is organized as follows. In a first section, we describe the numerical scheme used to solve BL and we give its mathematical study. Next, we show the numerical results corresponding to a bench. In Section 4, we compare BL and KP for two kind of solitary waves solutions of KP. The last section is devoted to the study of two waves propagating in two opposite directions.

1. The numerical scheme

In this section, we present the discretization of periodic solutions of (1) ; in the following, we will work on the box $\Omega_{LM} = [0, 2L] \times [0, 2M]$.

We will proceed in two steps : a finite difference discretization in time and a spectral discretization in the space directions.

1.1. Transformation of the Benney-Luke equation. In order to discretize system (1), we set, for every $T$ in $\mathbb{R}^+$, $s \geq 2$, and $\Phi$ in $C^0([0, T], H^{s-2}(\Omega_{LM}))$

$$U = \begin{pmatrix} \mathcal{F}(\Phi) \\ \mathcal{F}(\Phi_t) \end{pmatrix} = \begin{pmatrix} U_1 \\ U_2 \end{pmatrix}$$

where, for every $\varphi$ in $L^2(\Omega_{LM})$ and $\xi$ in $Z_{LM} = \{(l\pi/L, m\pi/M), \ (l, m) \in \mathbb{Z}^2\}$,

$$\mathcal{F}(\varphi)(\xi) = \int_{\Omega_{LM}} \varphi(x) e^{-i \cdot x \xi} \, dx.$$ 

Let us set for every $\xi \in Z_{LM}$, $Q_a(\xi) = (1 + \mu a|\xi|^2)$, $Q_b(\xi) = (1 + \mu b|\xi|^2)$, $Q(\xi) = \frac{Q_a(\xi)}{Q_b(\xi)}|\xi|^2$ and $A(\xi) = \begin{pmatrix} 0 & 1 \\ Q(\xi) & 0 \end{pmatrix}$. Using these notations, equation (1) can be rewritten

\begin{equation}
\forall \xi \in Z_{LM}, \ U_t(\xi) = A(\xi)U(\xi) + \mathcal{N}(U, U, \xi),
\end{equation}

where

$$\mathcal{N}(U, V, \xi) = (0, -\varepsilon Q_b^{-1}(\xi)\mathcal{F}[\mathcal{F}^{-1}(U_2)\mathcal{F}^{-1}(-|\xi|^2V_1)+2(\mathcal{F}^{-1}(i\xi_1 U_1)\mathcal{F}^{-1}(i\xi_1 V_2)+\mathcal{F}^{-1}(i\xi_2 U_1)\mathcal{F}^{-1}(i\xi_2 V_2))])^t.$$
1.2. The time discretization. First of all, we discretize in the direction of time. One of our goals is to have a good preservation for the approximation of the quantity
\[ S(U) = \|U\|_{L^2(\Omega_{LM})}^2 + \mu b \|i\xi U_2\|_{L^2(\Omega_{LM})}^2 + \mu a \| \xi^2 U_1\|_{L^2(\Omega_{LM})}^2, \]

Indeed, it is not difficult to see that this quantity is conserved by the dynamic of (7) if \( U \) is periodic on \( \Omega_{LM} \) (see [Pau03] for the case of the whole space). The equation to solve, rewritten in its integral form, is
\[
(9) \quad \forall (t_0, t) \in [0, T], \ t_0 < t, \ U(t) - U(t_0) = \int_{t_0}^{t} (A(\xi)U(s) + N(U(s), U(s), \xi)) \, ds.
\]

The discrete space considered will be the space of the piece-wise linear functions in time taking their values in \( H^{s-2}(\Omega_{LM}) \) for \( s \geq 4 \). Let \( \mathcal{W}_1 = \{ U \in S'((\Omega_{LM}), \mathcal{F}^{-1}(U) \in C^0([0, T], H^s(\Omega_{LM}))) \times C^0([0, T], H^{s-2}(\Omega_{LM})) \} \) for \( s \geq 4 \), we set \( k \) a time-step and \( N \) the greatest integer such that \( N \, k \leq T \), so we define the discrete time space
\[
\mathcal{W}_{1,k}^t = \{ U \in \mathcal{W}_1 \mid \forall i \in \{0, ..., N - 1\}, \ U \chi_{|i(k, i+1)k|}(t) \in ([P^1(\mathbb{C}, \mathbb{R})]^2) \}
\]
where \( \chi_I \), for \( I \subset \mathbb{R} \), is the characteristic function of \( I \) and \( [P^1(\mathbb{C}, \mathbb{R})] \) designates the set of polynomials on \( \mathbb{R} \) of degree lesser or equal to one with complex coefficients. So, we define the projection \( P^t_{k} \) from \( \mathcal{W}_1 \) onto \( \mathcal{W}_{1,k}^t \) and its transposed operator \( P^{*t}_{k} \) by
\[
\forall U \in \mathcal{W}_1, \ P^t_{k}(U) = \frac{1}{k} \sum_{i=0}^{N-1} (U(ik)((i+1)k - t) + U((i+1)k)(t - ik)) \chi_{|i(k, i+1)k|}(t),
\]
\[
\forall V \in \mathcal{W}_{1,k}^t, \ P^{*t}_{k}(V) = V.
\]

We consider the following approximation of (9), that is find \( V \in \mathcal{W}_{1,k}^t \) such that :
\[
(10) \quad V^0 = U^0, \quad \forall i \in \{0, ..., N - 1\}, \ V^{i+1} - V^i = \int_{i(k)}^{(i+1)k} (A(\xi)V(s) + N(V(s), V(s), \xi)) \, ds,
\]
where, for all \( i \) in \( \{0, ..., N \} \), \( V^i = V(ik) \).

1.2.1. An approximated scheme. A first “natural” approximation is to use a quadrature formula to integrate (10) : a one point Gauss quadrature formula. This method “gives” the classical Cranck-Nicholson scheme
\[
(11) \quad V^{i+1} = V^i + k(A(\xi)(\frac{V^{i+1} + V^i}{2}) + N(\frac{V^{i+1} + V^i}{2}, \frac{V^{i+1} + V^i}{2}, \xi)),
\]

By convergence of the quadrature formula used, we deduce the consistency of the scheme. The stability, in sense of the semi-norm \( S(U) \) is directly deduced from the fact that for all \( i \) in \( \{0, ..., N - 1\} \), \( S(U^{i+1}) - S(U^i) = 0 \). This property is proved by multiplying the second line (11) by \( Q_b(\xi) \) and after by \( \frac{V^{i+1} + V^i}{2} \) (we use the same principle of demonstration than the one used in [Pau03] in the regular case). Using this result, we deduce that the scheme (11) is well-posed and of order 2. Even if this scheme is conservative, we will use the following exact time integration of (10) in order to have a better time approximation.
1.2.2. The exact scheme. Now, using the fact that $\mathcal{N}(U, V, \xi)$ is bi-linear in $(U, V)$, we can integrate (10) and obtain

$$\forall i \in \{0, \ldots, N-1\}, \quad V^{i+1} - V^i = k \int_0^1 ((1-s) A(\xi)(V^{i+1}) + s A(\xi)(V^i) + (1-s)^2 \mathcal{N}(V^{i+1}, V^i, \xi) + s(1-s) (\mathcal{N}(V^{i+1}, V, \xi) + \mathcal{N}(V^i, V^{i+1}, \xi)) ds .$$

The time discretization can be written, for all $i$ in $\{0, \ldots, N-1\}$ and for $V^0 = U^0$,

$$V^{i+1} = V^i + k A(\xi) \left( \frac{V^{i+1} + V^i}{2} \right) + \frac{2k}{3} \left( \mathcal{N}(V^i, V^i, \xi) + \mathcal{N}(V^{i+1}, V^{i+1}, \xi) - \mathcal{N}(V^{i+1}, V^i, \xi) + \mathcal{N}(V^i, V^{i+1}, \xi) \right) .$$

1.3. The space discretization: spectral discretization. The spectral discretization is the projection of functions on a finite number of frequencies

$$\forall (i,j) \in \{-\frac{N_x}{2}, \ldots, \frac{N_x}{2}-1\} \times \{-\frac{N_y}{2}, \ldots, \frac{N_y}{2}-1\}, \xi_{i,j} = (i \frac{\pi}{L}, j \frac{\pi}{M}).$$

We set $h = (\frac{L}{N_x}, \frac{M}{N_y})$.

1.3.1. Finite Fourier transform. We set

$$\mathcal{W}_{1,h} = \{ \{u|\mathcal{F}^{-1}(u) \in \text{Span}\left\{e^{i x \xi_{n,p}}, \forall (n,p) \in \{-\frac{N_x}{2}, \ldots, \frac{N_x}{2}-1\} \times \{-\frac{N_y}{2}, \ldots, \frac{N_y}{2}-1\}\right\}\right\}^2, \mathcal{W}_{1,k,h} = \{ U \in \mathcal{W}_{1,h} \forall i \in \{0, \ldots, N-1\}, U_{X|i k i (i+1) k |}(t) \in (\mathbb{P}^1(\mathbb{C}, \mathbb{R}))^2, \} ,$$

then we define $P_\xi$, the projection in sense of $L^2(\Omega_{LM})$ from $H^{s-2}(\Omega_{LM}) \times H^{s-2}(\Omega_{LM})$ into $\mathcal{W}_{\xi, h}$. We remark that $\mathcal{W}_{\xi, h}$ is include in $H^{s-2}(\Omega_{LM}) \times H^{s-2}(\Omega_{LM})$, that means that the transpose operator of $P_\xi$ is the identity on $\mathcal{W}_{\xi, h}$. So we can define

$$\forall v \in H^{s-2}(\Omega_{LM}) \times H^{s-2}(\Omega_{LM}), \quad \mathcal{F}_h(v) = \mathcal{F}(P_\xi (v)).$$

$\mathcal{F}(\mathcal{W}_{1,h})$ is isomorphic to $\mathbb{R}^{(N_x+N_y)}$; for each element $u$ of $\mathcal{F}(\mathcal{W}_{1,h})$ we associate an element $U$ of $\mathbb{R}^{(N_x+N_y)}$

$$\forall (n,p) \in \{-\frac{N_x}{2}, \ldots, \frac{N_y}{2}-1\} \times \{-\frac{N_y}{2}, \ldots, \frac{N_y}{2}-1\}, \quad U_{n,p} = \int_{\Omega_{LM}} u e^{-i x \xi_{n,p}} dx,$$

and for each element $U$ of $\mathbb{R}^{(N_x+N_y)}$ we associate an element $u$ of $\mathcal{F}(\mathcal{W}_{1,h})$

$$\forall x \in \Omega_{LM}, \quad \mathcal{F}^{-1}(u)(x) = \sum_{n=-\frac{N_x}{2}}^{\frac{N_x}{2}-1} \sum_{p=-\frac{N_y}{2}}^{\frac{N_y}{2}-1} U_{n,p} e^{-i x \xi_{n,p}} = \hat{U}(x).$$
So we can define a finite Fourier transform
\[ \forall U \in \mathbb{R}^{(N_x+N_y)}, \quad \mathcal{F}_h^{-1}(U) = \sum_{n=-N_x}^{N_x-1} \sum_{p=-N_y}^{N_y-1} U_{n,p} \mathcal{F}(e^{-i x \cdot \xi_{n,p}}). \]

1.3.2. The time-space discretization. The time-space discretization can be written, for all \( i \in \{0, ..., N - 1\} \) and for \( V^0 = P_h^2(U^0) \),

\[ V^{i+1} = V^i + k A_h(\xi) \left( \frac{V^{i+1} + V^i}{2} \right) + \frac{2}{3} \left( N_h(V^i, V^i, \xi) + N_h(V^{i+1}, V^{i+1}, \xi) \right) \]

(13) 

where \( \forall U \in \mathcal{W}^2_{1,h}, \quad A_h(\xi)(U) = \mathcal{F}_h(\mathcal{F}^{-1}((P_h^2(A(\xi)\mathcal{F}(\tilde{U}))(\xi)))) \),

and \( \forall (U, V) \in (\mathcal{W}^2_{1,h})^2, \quad N_h(U, V, \xi) = \mathcal{F}_h(\mathcal{F}^{-1}(P_h^2(N(\mathcal{F}(\tilde{U}))(\xi), \mathcal{F}(\tilde{V}))(\xi), \xi))). \)

2. Convergence and order of the exact scheme

We will now prove the consistence and stability of (13).

**Theorem 2.1.** The scheme (13) is consistant. Their exist a positive real constant \( C \), only depending of the solution on (1) such that the consistency error \( \eta \) satisfy for every \( i \) in \( \{0, ..., N - 1\} \) :

\[ ||\eta||_{L^2(\Omega_h)} \leq \varepsilon \frac{k^{5/2}}{|h|^2} C \]

where \( \frac{1}{|h|^2} = \frac{N_x^2}{L^2} + \frac{N_y^2}{M^2} \).

**Proof:** We set, for \( (u^i)_{i=0, ..., N-1} \) solution of (13):

\[ \forall i \in \{0, ..., N - 1\}, \forall t \in [t_i, t_{i+1}], \quad u^i_k(t) = \frac{t - t_i}{k} u^{i+1} + \frac{t_{i+1} - t}{k} u^i, \]

and for all \( v \) in \( C^0([t_i, t_{i+1}]) \) and \( i \) in \( \{0, ..., N - 1\} \),

\[ I_i(v)(t) = \frac{t - t_i}{k} v(t_{i+1}) + \frac{t_{i+1} - t}{k} v(t_i). \]

Setting \( u = (\phi, \phi^t) \) solution of (1), for all \( i \) in \( \{0, ..., N - 1\} \), we have

\[ \eta_i = u(t_{i+1}) - u(t_i) - \int_{t_i}^{t_{i+1}} (A(\xi)I_i(u)(t) + N(I_i(u)(t), I_i(u)(t), \xi))dt \]

\[ = \int_{t_i}^{t_{i+1}} \left( u_2(t) - I_i(u_2)(t) Q(\xi)(u_1(t) - I_i(u_1)(t)) + N_2(u(t), u(t), \xi) - N_2(I_i(u)(t), I_i(u)(t), \xi) \right) dt. \]

Therefore, using the fact that \( u_1 \) is an element of \( C^3([0, T], L^2(\Omega_{LM})) \), we use the classical polynomial interpolation errors to prove that

\[ ||u_2(t) - I_i(u_2)(t)||_{L^2(\Omega_{LM})} \leq \frac{k^{5/2}}{2\sqrt{30}} ||u_2^{(2)}||_{L^\infty([0, T], L^2(\Omega_{LM})))}. \]
\[ \|Q(\xi)(u_1(t) - I_i(u_1)(t))\|_{L^2(\Omega_{LM})} \leq \frac{k^{5/2}}{2|\eta|^2 \sqrt{30}} \|u_1^{(2)}\|_{L^\infty([0,T];L^2(\Omega_{LM}))}, \]

\[ \|N_2(u(t), u(t), \xi) - N_2(I_i(u)(t), I_i(u)(t), \xi)\|_{L^2(\Omega_{LM})} \]
\[ \leq \frac{3k^{7/2}}{2\sqrt{30}|\eta|^2} \left[ \frac{k^{5/2}}{2\sqrt{30}} \|u_1^{(2)}\|_{L^\infty([0,T];L^2(\Omega_{LM}))}\|u_1^{(2)}\|_{L^\infty([0,T];L^2(\Omega_{LM}))} \right. \]
\[ + \|u_2\|_{L^\infty([0,T];L^2(\Omega_{LM}))}\|u_1^{(2)}\|_{L^\infty([0,T];L^2(\Omega_{LM}))} + \|u_1\|_{L^\infty([0,T];L^2(\Omega_{LM}))}\|u_2^{(2)}\|_{L^\infty([0,T];L^2(\Omega_{LM}))} \right], \]

where \( N_2 \) is the second component of \( N \), so, by summation of these inequalities, we obtain the conclusion. \( \square \)

**Remark 2.1.** The proof of consistency for the approximated scheme is the same. The difference is in the evaluation of the nonlinear term consistency, for Cranck Nicholson, a term of quadrature error so instead of \( k^{7/2} \), we find out \( k^3 \). Numerically, this estimation is confirmed by the fact that the exact scheme is more accurate than the Cranck Nicholson scheme.

Using the fact that the Cranck Nicholson scheme is stable, we prove that the exact scheme is stable.

**Theorem 2.2.** For \( \frac{e_k}{|\eta|^2} < 1 \), the scheme (13) is stable.

**Proof:** We use the notations introduced above. We set \((u^i)_{i=0,\ldots,N-1}\) solution of (11), \((v^i)_{i=0,\ldots,N-1}\) solution of (13) and \(w^i = v^i - u^i\) for every \( i \) in \( \{0,\ldots,N\} \); so \((v^i)_{i=0,\ldots,N-1}\) is solution of

\[ w^{i+1} - w^i = -\int_{t_i}^{t_{i+1}} (A(\xi)v_i^k(t) + N(v_i^k(t), v_i^k(t), \xi))dt \]
\[ + kA(\xi)w_i^k(\frac{t_i + t_{i+1}}{2}) + N(v_i^k(\frac{t_i + t_{i+1}}{2}), v_i^k(\frac{t_i + t_{i+1}}{2}), \xi) \]

using the Peano error formula, we obtain

\[ w^{i+1} - w^i = kA(\xi)\frac{w^i + w^{i+1}}{2} + k\frac{w^i + w^{i+1}}{2} (1, 0)^t \]
\[ + (0, 1)^t \int_{t_i}^{t_{i+1}} N(w_i^k(t), w_i^k(t), \xi)dt - (0, 1)^t \int_{t_i}^{t_{i+1}} \frac{7}{12}N(u^{i+1} - u^i, u^{i+1} - u^i, \xi) \]

Then, using a Grönwall discrete inequality, assuming that \( \frac{e_k}{|\eta|^2} < 1 \) and that \((w^i)_{i=0,\ldots,N-1}\) is controled by \( k \) and \((u^i)_{i=0,\ldots,N-1}\) with the fact that (11) is stable, we deduce that (13) is also stable because the distance between \( u^i \) and \( v^i \) is proved to be controlled by \( k \). \( \square \)

3. A Numerical Bench

In this section, we will give some numerical results in order to validate our numerical scheme. The test we decide to do is the same as that of [MT99], that is the simulation of the evolution of a solitary wave. We know that for \( a = 0, b = 1/3, \)
(no surface tension, \(\sigma = 0\)) equation (1) possesses an explicit solitary wave solution having the form

\[
\Phi(x, y, t) = \frac{A}{ck} \tanh(k_1 x + k_2 y - ckt),
\]

and

\[
\Phi_t(x, y, t) = -A \text{sech}^2(k_1 x + k_2 y - ckt),
\]

where \(k = \sqrt{k_1^2 + k_2^2}\). The amplitude \(A\) and the celerity \(c\) of the wave are linked by

\[
A = \frac{4}{3} c^2 k^2.
\]

Moreover, in \(\mathbb{R}^2\), the following relation between \(c\) and \(k\) holds

\[
c^2 = \frac{1}{1 - \frac{4}{3}\varepsilon k^2}.
\]

The numerical problem we consider is periodic in space, then we must fit the initial data in a periodic box \(\Omega_{L,M} = [0; 2L] \times [0; 2M]\) satisfying \(k_1 L = k_2 M\) as follows

\[
\Phi(x, y, t) = \frac{A}{ck} \left[ \tanh(k_1 x + k_2 y - ckt) - \frac{1}{k_1 L} \tanh(k_1 L)(k_1 x + k_2 y) \right],
\]

and

\[
\Phi_t(x, y, t) = -A \text{sech}^2(k_1 x + k_2 y - ckt).
\]

The relation between \(A\) and \(c\) remains unchanged but now we have

\[
c^2 = \frac{1}{1 - \frac{4}{3}\varepsilon k^2 + 4\varepsilon k^2 \tanh(k_1 L)}.\]

The initial data are the following

\[
\Phi_0(x, y) = \frac{A}{ck} \left[ \tanh(k_1 x + k_2 y) - \frac{1}{k_1 L} (k_1 x + k_2 y) \tanh(k_1 L) \right],
\]

and

\[
\Phi_1(x, y) = -A \text{sech}^2(k_1 x + k_2 y).
\]

We give their shape hereafter in Fig. 1 and Fig. 2.
Let us set
\[ \varepsilon_2 = \frac{\| \tilde{\Phi}_t - \Phi_t \|_{L^2(\Omega_{LM})}}{\| \Phi_t \|_{L^2(\Omega_{LM})}} \]
\[ \varepsilon_\infty = \frac{\| \tilde{\Phi}_t - \Phi_t \|_{L^\infty(\Omega_{LM})}}{\| \Phi_t \|_{L^\infty(\Omega_{LM})}} \]
\[ \varepsilon_{\text{cons}} = \frac{S_0(\tilde{\Phi})(t) - S_0(\tilde{\Phi})(0)}{S_0(\tilde{\Phi})(0)} , \]
where \( \Phi_t \) is the exact solution given by (19), \( \tilde{\Phi}_t \) is the numerical one and
\[ S_0(\Phi) = \| \Phi_t \|_{L^2}^2 + \| \nabla \Phi_t \|_{L^2}^2 + \mu b \| \nabla \Phi_t \|_{L^2}^2 + \mu a \| \Delta \Phi_t \|_{L^2}^2 . \]

We see in Fig. 4 that the time convergence of our scheme is of order \((\Delta t)^2\). The Fig. 3 shows the evolution of the \( L^2(\Omega_{LM}) \) relative error for \( \Delta t = 5 \cdot 10^{-3} \). These experiments have been done on a meshgrid of 256 \( \times \) 256 points, corresponding to the following space steps: \( \Delta x = 0.17, \Delta y = 0.34 \).

Fig. 5 points out that our scheme is dissipative for the energy \( S_0(\tilde{\Phi}) \), but even for large \( \Delta t \) (e. g. \( \Delta t = 0.1 \)), \( \varepsilon_{\text{cons}} \) is less than \( 7 \cdot 10^{-4} \) (see Fig. 6). That confirms that
our method is almost conservative and that the conservation is of order 2 in time. Hereafter, we compare the evolution of \( \| \Phi_t \|_{L^\infty(\Omega_{LM})} \) and \( \| \tilde{\Phi}_t \|_{L^\infty(\Omega_{LM})} \) for various time steps. The difference becomes virtually undistinguishable when \( \Delta t = 10^{-3} \), but for large time step we observe the stiffness of the problem.

\begin{figure}[h]
\centering
\includegraphics[width=0.4\textwidth]{figure7}
\caption{\( \| \Phi_t \|_{L^\infty(\Omega_{LM})} \) (solid) and \( \| \tilde{\Phi}_t \|_{L^\infty(\Omega_{LM})} \) (dashed): 256 \times 256 points, \( \Delta t = 0.1 \), \( t = 0, \ldots, 50 \)}
\end{figure}

\begin{figure}[h]
\centering
\includegraphics[width=0.4\textwidth]{figure8}
\caption{\( \| \Phi_t \|_{L^\infty(\Omega_{LM})} \) (solid) and \( \| \tilde{\Phi}_t \|_{L^\infty(\Omega_{LM})} \) (dashed): 256 \times 256 points, \( \Delta t = 0.01 \), \( t = 0, \ldots, 50 \)}
\end{figure}

\begin{figure}[h]
\centering
\includegraphics[width=0.4\textwidth]{figure9}
\caption{\( \| \Phi_t \|_{L^\infty(\Omega_{LM})} \) (solid) and \( \| \tilde{\Phi}_t \|_{L^\infty(\Omega_{LM})} \) (dashed): 256 \times 256 points, \( \Delta t = 0.005 \), \( t = 0, \ldots, 50 \)}
\end{figure}

\begin{figure}[h]
\centering
\includegraphics[width=0.4\textwidth]{figure10}
\caption{\( \| \Phi_t \|_{L^\infty(\Omega_{LM})} \) (solid) and \( \| \tilde{\Phi}_t \|_{L^\infty(\Omega_{LM})} \) (dashed): 256 \times 256 points, \( \Delta t = 0.001 \), \( t = 0, \ldots, 50 \)}
\end{figure}
4. Numerical comparisons

4.1. Comparison with a KP line soliton. In this section, we want to compare numerically two particular solutions of the KP and BL equations. Let take a line soliton of the KP equation

\[(u_T - (a - b)u_{XX} + 3uu_X)_X + u_{YY} = 0,\]

having the form

\[u(X, Y, T) = A \text{sech}^2(k_1X + k_2Y - \omega T),\]

with \(A = -4(a - b)k_1^2, \omega = \frac{k_2^2 - 4(a - b)k_1^4}{k_1}.\) Let us remark that it dictates to take \(k_1L = k_2 \varepsilon^{1/2} M.\) The difficulty comes from the increasing of the box size when \(\varepsilon\) tends to zero : \(L = 4\pi, M_\varepsilon = \frac{4\pi}{10\sqrt{\varepsilon}},\) thus \(\varepsilon\) must stay in a range fixed by the space step \(\Delta y.\) The parameters are choosen as follows : \(k_1 = 1, k_2 = 10, a = 2/3, b = 1/3\) for KP-I (resp. \(a = 1/3, b = 2/3\) for KP-II), \(\Delta t = 0.005\) and \(128 \times 512\) points and \(T_0 = 10^{-3}.\)

The time \(T_0\) corresponding to the existence of the KP soliton is choosen very tiny but the celerity \(\omega\) of this soliton is of order 100. We give the numerical results for \(\|\Phi_t + u\|_{L^2(\Omega_{L,M_\varepsilon})}\) in the following tabular. In the following \(t_{\text{max}} = 2T_0/\varepsilon\) will denote the final time for the computation.

<table>
<thead>
<tr>
<th>(\varepsilon)</th>
<th>0.01</th>
<th>0.005</th>
<th>0.001</th>
<th>0.0005</th>
<th>0.0001</th>
<th>0.00005</th>
<th>0.000004</th>
</tr>
</thead>
<tbody>
<tr>
<td>(L)</td>
<td>4\pi</td>
<td>4\pi</td>
<td>4\pi</td>
<td>4\pi</td>
<td>4\pi</td>
<td>4\pi</td>
<td>4\pi</td>
</tr>
<tr>
<td>(M_\varepsilon)</td>
<td>12.6</td>
<td>17.8</td>
<td>39.7</td>
<td>56.2</td>
<td>125.7</td>
<td>177.7</td>
<td>198.7</td>
</tr>
<tr>
<td>(\Delta x)</td>
<td>1.96 (10^{-1})</td>
<td>1.96 (10^{-1})</td>
<td>1.96 (10^{-1})</td>
<td>1.96 (10^{-1})</td>
<td>1.96 (10^{-1})</td>
<td>1.96 (10^{-1})</td>
<td>1.96 (10^{-1})</td>
</tr>
<tr>
<td>(\Delta y)</td>
<td>4.91 (10^{-2})</td>
<td>6.94 (10^{-2})</td>
<td>1.55 (10^{-1})</td>
<td>2.19 (10^{-1})</td>
<td>4.91 (10^{-1})</td>
<td>6.94 (10^{-1})</td>
<td>7.76 (10^{-1})</td>
</tr>
<tr>
<td>(t_{\text{max}})</td>
<td>0.2</td>
<td>0.4</td>
<td>2</td>
<td>4</td>
<td>20</td>
<td>40</td>
<td>50</td>
</tr>
<tr>
<td>(\varepsilon_{\text{err}}) (KP-I)</td>
<td>6.58 (10^{-1})</td>
<td>3.29 (10^{-1})</td>
<td>6.58 (10^{-2})</td>
<td>3.29 (10^{-2})</td>
<td>6.61 (10^{-3})</td>
<td>3.44 (10^{-3})</td>
<td>2.88 (10^{-3})</td>
</tr>
<tr>
<td>(\varepsilon_{\text{err}}) (KP-II)</td>
<td>6.76 (10^{-1})</td>
<td>3.38 (10^{-1})</td>
<td>6.76 (10^{-2})</td>
<td>3.38 (10^{-2})</td>
<td>6.89 (10^{-3})</td>
<td>3.75 (10^{-3})</td>
<td>3.21 (10^{-3})</td>
</tr>
</tbody>
</table>

In (6), the constant \(C\) depends on \(\|u\|_{L^2(B_2 \times \mathbb{R}^y)}\) but does not depend on \(\varepsilon.\) Since in our case this constant could depend on \(\|u\|_{L^2(\Omega_{L,M_\varepsilon})}\) which is of order \(1/\varepsilon^{1/4}\)
it is necessary to normalize by $\|u\|_{L^2(\Omega_{LM\varepsilon})}$. Thus we plot hereafter the errors $\sup_{[0,2T_0/\varepsilon]} \|\Phi_t + u\|_{L^\infty(\Omega_{LM\varepsilon})}^{3/4}$ and $\sup_{[0,2T_0/\varepsilon]} \|\Phi_t + u\|_{L^2(\Omega_{LM\varepsilon})}^{3/4}$ for KP-I and KP-II.

We observe that these functions decrease with $\varepsilon$ and it seems that they will be bounded by below, thus we can think that the rate $(3/4)$ of convergence is still valid in this case.

4.2. Periodic solitons of KP-I. In this section we consider a class of soliton for KP-I (24) periodic in one direction and exponentially decreasing in the direction of propagation (see [APS97],

Figure 11. KP-I

$\sup_{[0,2T_0/\varepsilon]} \|\Phi_t + u\|_{L^\infty(\Omega_{LM\varepsilon})}^{3/4}$

$\Delta t = 0.005$

Figure 12. KP-II

$\sup_{[0,2T_0/\varepsilon]} \|\Phi_t + u\|_{L^\infty(\Omega_{LM\varepsilon})}^{3/4}$

$\Delta t = 0.005$

Figure 13. KP-I

$\sup_{[0,2T_0/\varepsilon]} \|\Phi_t + u\|_{L^2(\Omega_{LM\varepsilon})}^{3/4}$

$\Delta t = 0.005$

Figure 14. KP-II

$\sup_{[0,2T_0/\varepsilon]} \|\Phi_t + u\|_{L^2(\Omega_{LM\varepsilon})}^{3/4}$

$\Delta t = 0.005$
\[ u(X, Y, T) = -4\sqrt{a - b}^2 \frac{1 - \beta \cosh \left( \frac{\alpha X}{(a - b)^{1/4}} + \Omega(a - b)^{1/4} T \right) \cos(\delta Y)}{\left[ \cosh \left( \frac{\alpha X}{(a - b)^{1/4}} + \Omega(a - b)^{1/4} T \right) - \beta \cos(\delta Y) \right]^2}, \]

where \( \alpha \) and \( \delta \) are fixed and \( \Omega \) and \( \beta \) are determined from \( \beta = \sqrt{\frac{\delta^2 - 3\alpha^4}{\delta^2}} \) and \( \Omega = \frac{\delta^2 + \alpha^4}{\alpha} \) with \( \delta^2 > 3\alpha^4 \). We build from (25) the initial data periodic in \( x \) as follows,

\[ \Phi_0(x, y) = -8(a - b)^{3/4} \alpha \left[ \frac{\tanh \left( \frac{\alpha L}{2(a - b)^{1/4}} \right)}{1 - \beta \cos(\delta \varepsilon^{1/2} y) + [1 + \beta \cos(\delta \varepsilon^{1/2} y)] \tanh^2 \left( \frac{\alpha L}{2(a - b)^{1/4}} \right)} + P(y) x \right], \]

where

\[ P(y) = -\frac{\tanh \left( \frac{\alpha L}{2(a - b)^{1/4}} \right)}{1 - \beta \cos(\delta \varepsilon^{1/2} y) + [1 + \beta \cos(\delta \varepsilon^{1/2} y)] \tanh^2 \left( \frac{\alpha L}{2(a - b)^{1/4}} \right)}, \]

and

\[ \Phi_1(x, y) = [4\sqrt{a - b}^2 - 2\varepsilon(a - b)\alpha \Omega] \frac{1 - \beta \cosh \left( \frac{\alpha x}{(a - b)^{1/4}} \right) \cos(\delta \varepsilon^{1/2} y)}{\left[ \cosh \left( \frac{\alpha x}{(a - b)^{1/4}} \right) - \beta \cos(\delta \varepsilon^{1/2} y) \right]^2}. \]

Let us remark that \( \Phi_0 \) and \( \Phi_1 \) are periodic in \( y \) but we must choose \( 2M_\varepsilon = \frac{2\pi}{\delta \sqrt{2}} \).

**Figure 15.** \( \Phi_0 \)  
**Figure 16.** \( \Phi_0 \)
For our experiments we have chosen $T_0 = 0.125$, $N_x = 512$, $N_y = 256$, $L = 70$, $M_\varepsilon = 7/\sqrt{\varepsilon}$, and we have plotted $\|\Phi_t + u\|_{L^\infty(\Omega_{LM_\varepsilon})}$ for $\varepsilon = 0.1, 0.05, 0.025, 0.0167, 0.0125, 0.01$. The results are almost the same as in the case of the line solitons, that is the $L^\infty$-error is decreasing and seems to be bounded from below by a positive constant.

<table>
<thead>
<tr>
<th>$\varepsilon$</th>
<th>0.1</th>
<th>0.05</th>
<th>0.025</th>
<th>0.0167</th>
<th>0.0125</th>
<th>0.01</th>
</tr>
</thead>
<tbody>
<tr>
<td>$L$</td>
<td>70</td>
<td>70</td>
<td>70</td>
<td>70</td>
<td>70</td>
<td>70</td>
</tr>
<tr>
<td>$M_\varepsilon$</td>
<td>22.14</td>
<td>31.30</td>
<td>44.27</td>
<td>54.22</td>
<td>62.6</td>
<td>70</td>
</tr>
<tr>
<td>$\Delta x$</td>
<td>$2.73 \times 10^{-1}$</td>
<td>$2.73 \times 10^{-1}$</td>
<td>$2.73 \times 10^{-1}$</td>
<td>$2.73 \times 10^{-1}$</td>
<td>$2.73 \times 10^{-1}$</td>
<td>$2.73 \times 10^{-1}$</td>
</tr>
<tr>
<td>$\Delta y$</td>
<td>$1.73 \times 10^{-1}$</td>
<td>$2.44 \times 10^{-1}$</td>
<td>$3.46 \times 10^{-1}$</td>
<td>$4.24 \times 10^{-1}$</td>
<td>$4.89 \times 10^{-1}$</td>
<td>$5.47 \times 10^{-1}$</td>
</tr>
<tr>
<td>$t_{\text{max}}$</td>
<td>2.5</td>
<td>5</td>
<td>10</td>
<td>15</td>
<td>20</td>
<td>25</td>
</tr>
<tr>
<td>$E_{\text{err}}$</td>
<td>$3.63 \times 10^{-2}$</td>
<td>$1.99 \times 10^{-2}$</td>
<td>$1.11 \times 10^{-2}$</td>
<td>$8.01 \times 10^{-3}$</td>
<td>$6.41 \times 10^{-3}$</td>
<td>$5.40 \times 10^{-3}$</td>
</tr>
</tbody>
</table>
4.3. Conclusion. In both particular cases we have studied, we can conclude that even if the solutions considered do not satisfy the assumptions of Theorem 1.1 of [Pau03], the rate of convergence is at least $3/4$. Moreover, it seems that the error converges to a constant when $\varepsilon$ tends to zero. Then we can think that this rate could be the best. However, the perturbation due to the periodic boundary conditions does not allow us to consider longer simulations.

5. The coupling effects

In this section we will consider the case of two waves propagating in two opposite directions. We wonder what happen if we consider a solution of (BL) having the form

$$\Phi(x, y, t) = f(x - t, \varepsilon^{1/2} y, \varepsilon t/2) - g(x + t, \varepsilon^{1/2} y, \varepsilon t/2) + \rho_\varepsilon(x, \varepsilon^{1/2} y, t),$$

where

$$\sup_{t \in [0, 2T_0/c]} \|\rho_\varepsilon(\cdot, \cdot, t)\|^2_{L^2(\mathbb{R}^2)} + \|\rho_{\varepsilon x}(\cdot, \cdot, t)\|^2_{L^2(\mathbb{R}^2)} \xrightarrow{\varepsilon \to 0} 0.$$
In this case we can expect $u_1 = f_X$ and $u_2 = g_X$ to be solutions of the following uncoupled system of KP equations

\[
\begin{cases}
(u_1)_T - (a - b)(u_{1XX} + 3u_1u_1)_X + u_{1YY} = 0, \\
(u_2)_T + (a - b)(u_{2XX} + 3u_2u_2)_X - u_{2YY} = 0,
\end{cases}
\]

where $X = x + t$. Let remark that if $a - b > 0$ (resp. $a - b < 0$) we have two KP-I (resp. KP-II) equations. In [Pau03], there is no theoretical result about this question, then we will look for the rate of convergence we can expect.

Let

\[
\begin{align*}
\Phi_0(x, y) &= 2 \frac{A_1}{k_1} \left( \tanh(k_1 x + k_2 \varepsilon^{1/2} y) - \frac{1}{k_1 L} \tanh(k_1 L)(k_1 x + k_2 \varepsilon^{1/2} y) \right), \\
\Phi_1(x, y) &= 0.
\end{align*}
\]

Hereafter, we compare the numerical solution of the Benney-Luke equation to $-u_1(x - t, \varepsilon^{1/2} y, \varepsilon t/2) - u_2(x + t, \varepsilon^{1/2} y, \varepsilon t/2)$, thus we plot the evolution of $\| - \Phi_t + u_1 + u_2 \|_\infty$ when $\varepsilon$ decrease. Precisely, the comparisons are made in the KP-I case where $a = 2/3$, $b = 1/3$, $k_1 = 1$ and $k_2 = 10$. We sum up in the next tabular the data for our experiments.
Figure 20. KP-I $\sup_{[0,2T_0/\varepsilon]} \left\| -\Phi_t + u_1 + u_2 \right\|_\infty \leq \varepsilon^{3/4}$: $256 \times 256$ points, $\Delta t = 0.005$

Figure 21. $-\Phi_t(t_{max})$, $\varepsilon = 0.01$, $t_{max} = 0.2$

Figure 22. $-\Phi_t(t_{max})$, $\varepsilon = 0.005$, $t_{max} = 0.4$
Figure 23. \( -\Phi_t(t_{\max}) \),
\( \varepsilon = 0.001, t_{\max} = 2 \)

Figure 24. \( -\Phi_t(t_{\max}) \),
\( \varepsilon = 0.0005, t_{\max} = 4 \)

Figure 25. \( -\Phi_t(t_{\max}) \),
\( \varepsilon = 0.00025, t_{\max} = 8 \)

Figure 26. \( -\Phi_t(t_{\max}) \),
\( \varepsilon = 0.0002, t_{\max} = 10 \)

Figure 27. \( -\Phi_t(t_{\max}) \),
\( \varepsilon = 0.000125, t_{\max} = 16 \)

Figure 28. \( -\Phi_t(t_{\max}) \),
\( \varepsilon = 1.11 \times 10^{-4}, t_{\max} = 18 \)
In Fig. 21-28, we show the evolution of the shape of $-\Phi_t(t_{\text{max}})$ for some $\varepsilon$ in order to well understand Fig. 20. In this figure, we point out the interaction phenomena between the waves. Indeed, the error increases when the wave are close ($\varepsilon \in [10^{-3}, 10^{-2}]$) and then it decreases when they separate ($\varepsilon \in [5 \times 10^{-4}, 10^{-3}]$). Since we simulate the periodic case, another wave begin to interact with the first one, thus the error increases again. This is an illustration of the limits of the approximation of Benney-Luke by a uncoupled system of two KP equations. In [BYL02] W. Ben Youssef and D. Lannes confirm this fact for a general hyperbolic system by showing that the approximation obtained by a coupled system of KP equations seems to be better. However, the decrease of the error after separation of the waves leads us to think that if we do not have considered periodic boundary conditions, we should have obtained the same behaviour as the one-wave case, that is the rate of convergence could be the same. An interesting work would be to show numerically that there is a real improvement considering the coupling mode in the KP equations when the waves interact. It would seem to interesting to use a symmetric decomposition in our numerical scheme, but it is not so relevant because such a choice privileges the decoupling effects.

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References


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