

二维非线性复 Ginzburg-Landau 方程的一种解法^{*}

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摘要:为了得到一类二维非线性复 Ginzburg-Landau 方程的周期行波解,采用变化后的 F-展开法,即根据齐次平衡原则,利用 F-展开法的思想求出其行波解。由于在平面中考虑问题,首先引入了两个波速和一个频率,将原来的奇阶偏导和偶阶偏导共存的偏微分方程化为奇阶和偶阶导数共存的非线性常微分方程;其次根据非线性项和最高阶偏导数齐次平衡可确定复值函数中的最高次项,将常微分方程表示为一类 Riccati 方程的解的多项式形式的方程;再令多项式的各次幂系数为零,利用 Maple 数学软件解出用 Riccati 方程中的待定常数表示的波速、频率与各系数之间的关系,再把结果代入多项式的幂级数中去;最后应用 Riccati 方程已知的三角函数和双曲函数表示的解,得到方程的多个包络波形式的精确解。

关键词:Ginzburg-Landau 方程;周期波解;变化后的 F-展开法,黎卡提微分方程

中图分类号:O175.29

文献标志码:A

文章编号:1672-6693(2015)06-0084-04

Ginzburg-Landau(金茨堡-朗道)方程包含广泛而深刻的物理背景,如 Benard 对流问题、Taylor-Couette 流动、化学反应的湍流问题等^[1-2]。它的应用很广,但是求解繁琐。近年来,许多数学以及物理工作者对 Ginzburg-Landau 方程的性质和理论进行了研究,发表了大量文章,取得了丰硕的成果^[3-10]。但这些文章大多是在偶阶和奇阶偏导不共存的前提下得出的周期波解。本文在偶阶偏导和奇阶偏导共存的前提下求出了二维 Ginzburg-Landau 方程的周期波解。

本文主要研究以下二维常系数非线性复 Ginzburg-Landau 方程

$$iu_t + \frac{1}{2}u_{xx} + \frac{1}{2}(\beta - i\epsilon)u_{yy} + (1 - i\delta)|u|^2 u = i\gamma u, \quad (1)$$

其中 u 是复值函数, $\beta, \epsilon, \delta, \gamma$ 为实数,利用变化后的 F-展开法^[11],求出方程(1)的多个包络波形式的精确解。

1 变化后的 F-展开法

F-展开法是 Jacobi 椭圆函数、三角函数以及双曲正切函数展开法的概括。本文采用变化后的 F-展开法可以得到非线性波动方程的多个周期波解。这里以非线性二维方程为例,

$$P(u, u_t, u_x, u_y, u_{tt}, u_{xx}, u_{xt}, u_{yy}, \dots) = 0, \quad (2)$$

求解(2)式的步骤如下:

1) 求出方程(1)的行波解,令

$$u(x, y, t) = u(\xi), \xi = k_1 x + k_2 y + \omega t, \quad (3)$$

其中 k_1, k_2, ω 为待定常数。将(3)式代入(2)式,则(2)式可化为 $u(\xi)$ 的常微分方程

$$P(u, u', u'', \dots) = 0, \quad (4)$$

2) 设 $u(\xi)$ 可以表示为 $F(\xi)$ 的幂级数

$$u(x, y, t) = \sum_{i=0}^N a_i F^i(\xi), a_N \neq 0 \quad (5)$$

这里的 $a_i (i=0, 1, 2, \dots, N)$ 是待定常数, $F(\xi)$ 满足 Riccati 方程

$$F' = P + QF^2, \quad (6)$$

其中 P, Q 是待定常数,这里的正整数 N 由非线性项和最高阶偏导数项齐次平衡决定。

3) 将(5)式代入(4)式,利用(6)式,则(4)式变成 $F(\xi)$ 的多项式方程,令 $F(\xi)$ 的各次幂的系数等于零,得到 $a_0, a_1, \dots, a_N$ 和 k_1, k_2, ω 的方程组。

4) 解上述方程组, $a_0, a_1, \dots, a_N$ 和 k_1, k_2, ω 的关系可以用 P, Q 表示,再把结果代入(5)式得到(2)式的行波解的一般形式。

5) 取 P, Q 的值使得 Riccati 方程(6)式的解 $F(\xi)$ 是三角函数或双曲函数,再将这样的 P, Q 值和相应的 $F(\xi)$ 代入(2)式行波解的一般形式中,得到(2)式的周期波解。

方程(6)式有如下的解,当 $PQ > 0$ 时,

$$F(\xi) = \pm \sqrt{\frac{P}{Q}} \tan(\sqrt{PQ}\xi + C), \quad (7)$$

$$F(\xi) = \pm \sqrt{\frac{P}{Q}} \cot(\sqrt{PQ}\xi + C). \quad (8)$$

当 $PQ < 0$ 时,

$$F(\xi) = \pm \sqrt{\frac{-P}{Q}} \tanh(\sqrt{-PQ}\xi + C), \quad (9)$$

$$F(\xi) = \pm \sqrt{\frac{-P}{Q}} \coth(\sqrt{-PQ}\xi + C). \quad (10)$$

2 Ginzburg-Landau 方程的周期波解

令

$$u = e^{i\eta} \varphi(\xi), \eta = k_1 x + k_2 y - \omega t, \xi = x + y - v_g t, \quad (11)$$

这里 k_1, k_2 为波速, ω 为角频率, v_g 为群速,将(11)式代入(1)式,有

$$\frac{1}{2}(1+\beta)\varphi'' + \epsilon k_2 \varphi' + \left[\omega - \frac{1}{2}(k_1^2 + \beta k_2^2)\right]\varphi + \varphi^3 - i\left[\frac{1}{2}\epsilon\varphi'' - (k_1 + \beta k_2 - v_g)\varphi' - \left(\frac{1}{2}\epsilon k_2^2 - \gamma\right)\varphi + \delta\varphi^3\right] = 0, \quad (12)$$

令方程(12)左端实部和虚部为零,有:

$$\frac{1}{2}(1+\beta)\varphi'' + \epsilon k_2 \varphi' + \left[\omega - \frac{1}{2}(k_1^2 + \beta k_2^2)\right]\varphi + \varphi^3 = 0, \quad (13)$$

$$\frac{1}{2}\epsilon\varphi'' - (k_1 + \beta k_2 - v_g)\varphi' - \left(\frac{1}{2}\epsilon k_2^2 - \gamma\right)\varphi + \delta\varphi^3 = 0. \quad (14)$$

令

$$\varphi(\xi) = \sum_{i=0}^N a_i F^i(\xi), a_N \neq 0, \quad (15)$$

这里 $a_0, a_1, \dots, a_N$ 是待定常数, $F(\xi)$ 满足 Riccati 方程,

$$F' = P + QF^2, \quad (16)$$

其中 P, Q 是常数。

考虑(13), (14)式中最高阶导数项 φ'' 与最高次项 φ^3 齐次平衡,可确定(15)式中 $N=1$,于是

$$\varphi(\xi) = a_0 + a_1 F, \quad (17)$$

$a_1 \neq 0, a_0, a_1$ 待定。将(17)式代入(13), (14)式,并利用(16)式,合并 F 的同次幂系数,则方程(13)可化为下述最高次项为 F^3 的多项式:

$$\begin{aligned} & [(1+\beta)a_1 Q^2 + a_1^3]F^3 + (\epsilon k_2 a_1 Q + 3a_0 a_1^2)F^2 + \left[(1+\beta)a_1 QP + \left(\omega - \frac{1}{2}(k_1^2 + \beta k_2^2)a_1 + 3a_0^2 a_1\right)\right]F + \\ & \epsilon k_2 a_1 P - \frac{1}{2}(k_1^2 + \beta k_2^2)a_0 + \omega a_0 + a_0^3 = 0, \end{aligned} \quad (18)$$

同理方程(14)式也可化为下述最高次项为 F^3 的多项式:

$$\begin{aligned} & [\epsilon a_1 Q^2 + \delta a_1^3]F^3 + (3\delta a_0 a_1^2 - (k_1 + \beta k_2 - v_g)a_1 Q)F^2 + \left[\epsilon a_1 QP - \frac{1}{2}(\epsilon k_2^2 - \gamma)a_1 + 3\delta a_0^2 a_1\right]F - \\ & (k_1 + \beta k_2 - v_g)a_1 P - \frac{1}{2}(\epsilon k_2^2 - \gamma)a_0 + \delta a_0^3 = 0, \end{aligned} \quad (19)$$

令方程(18), (19)式各次幂系数为零,得到代数方程组:

$$F^3: (1+\beta)a_1Q^2 + a_1^3 = 0, \quad (20)$$

$$\epsilon a_1Q^2 + \delta a_1^3 = 0. \quad (21)$$

$$F^2: \epsilon k_2 a_1Q + 3a_0a_1^2 = 0, \quad (22)$$

$$3\delta a_0a_1^2 - (k_1 + \beta k_2 - v_g)a_1Q = 0. \quad (23)$$

$$F: (1+\beta)a_1PQ + \left(\omega - \frac{1}{2}(k_1^2 + \beta k_2^2)\right)a_1 + 3a_0^2a_1 = 0, \quad (24)$$

$$\epsilon a_1PQ - \left(\frac{1}{2}\epsilon k_2^2 - \gamma\right)a_1 + 3\delta a_0^2a_1 = 0. \quad (25)$$

$$F^0: \epsilon k_2 a_1P + \left(\omega - \frac{1}{2}(k_1^2 + \beta k_2^2)\right)a_0 + a_0^3 = 0, \quad (26)$$

$$-(k_1 + \beta k_2 - v_g)a_1P - \left(\frac{1}{2}\epsilon k_2^2 - \gamma\right)a_0 + \delta a_0^3 = 0. \quad (27)$$

由(20),(21)式得

$$\frac{1+\beta}{\epsilon} = \frac{1}{\delta}, \quad (28)$$

由方程(22),(23)得

$$\frac{-\epsilon k_2}{k_1 + \beta k_2 - v_g} = \frac{1}{\delta}, \quad (29)$$

再由方程(24),(25),结合(28)式有

$$\frac{\omega - \frac{1}{2}(k_1^2 + \beta k_2^2)}{\gamma - \frac{1}{2}\epsilon k_2^2} = \frac{1}{\delta}, \quad (30)$$

由(28)~(30)式可知方程(18),(19)对应系数成比例,当同时乘以非零因子后两者相同,所以解出方程(13)马上可以确定 $\varphi(\xi)$ 。由(29)式可推出群速

$$v_g = k_1 + \beta k_2 + \epsilon \delta k_2, \quad (31)$$

联立(28)式和(30)式,可以解出角频率 ω

$$\omega = \frac{1}{2}(k_1^2 - k_2^2) + \frac{\gamma}{\delta}. \quad (32)$$

解(20),(22),(24),(26)式构成的代数方程组,得到 $a_0, a_1, k_1, k_2, \omega$ 的关系式,以 k_1 为自由变量,有:

情形 1: $a_0 = 0, a_1 = \pm \sqrt{-(1+\beta)Q^2}, k_2 = 0, \omega = \frac{1}{2}k_1^2 - \frac{\epsilon}{\delta}PQ$, 其中 $(1+\beta) < 0$ 。

情形 2: $a_0 = \pm \sqrt{(1+\beta)PQ}, a_1 = \pm \sqrt{-(1+\beta)Q^2}, k_2 = \pm \frac{3}{\delta}\sqrt{-PQ}, \omega = \frac{1}{2}k_1^2 - \left(\frac{9\beta}{2\delta^2} + \frac{\epsilon}{\delta}\right)PQ$, 其中 $(1+\beta) < 0$ 。其中正负号可以任意结合,这里的 $PQ < 0$ 。

将以上两种情形代入(11)式,再结合(7)~(10)式及(31)式,可得(1)式有如下包络波形式的周期波解,即

$$\begin{cases} u_1 = \pm e^{i[k_1x - (\frac{1}{2}k_1^2 - \frac{\epsilon}{\delta}PQ)t]} \sqrt{-(1+\beta)PQ} \tan(\sqrt{PQ}(x+y-k_1t)+C), \\ u_2 = \pm e^{i[k_1x - (\frac{1}{2}k_1^2 - \frac{\epsilon}{\delta}PQ)t]} \sqrt{-(1+\beta)PQ} \cot(\sqrt{PQ}(x+y-k_1t)+C), \\ u_3 = \pm e^{i[k_1x - (\frac{1}{2}k_1^2 - \frac{\epsilon}{\delta}PQ)t]} \sqrt{(1+\beta)PQ} \tanh(\sqrt{-PQ}(x+y-k_1t)+C), \\ u_4 = \pm e^{i[k_1x - (\frac{1}{2}k_1^2 - \frac{\epsilon}{\delta}PQ)t]} \sqrt{(1+\beta)PQ} \coth(\sqrt{-PQ}(x+y-k_1t)+C). \end{cases}$$

将情形 2 代入,有

$$\begin{cases} u_5 = \pm \sqrt{(1+\beta)PQ} \left\{ 1 \pm \tanh \left[\sqrt{-PQ} \left(x+y - \left(k_1 \pm \frac{3(\beta+\epsilon\delta)}{\delta} \sqrt{-PQ} \right) t \right) + C \right] \right\} \times \\ \quad \exp \left\{ i \left[k_1x \pm \frac{3}{\delta} \sqrt{-PQ}y - \left(\frac{1}{2}k_1^2 - \left(\frac{9\beta}{2\delta^2} + \frac{\epsilon}{\delta} \right) PQ \right) t \right] \right\}, \\ u_6 = \pm \sqrt{(1+\beta)PQ} \left\{ 1 \pm \coth \left[\sqrt{-PQ} \left(x+y - \left(k_1 \pm \frac{3(\beta+\epsilon\delta)}{\delta} \sqrt{-PQ} \right) t \right) + C \right] \right\} \times \\ \quad \exp \left\{ i \left[k_1x \pm \frac{3}{\delta} \sqrt{-PQ}y - \left(\frac{1}{2}k_1^2 - \left(\frac{9\beta}{2\delta^2} + \frac{\epsilon}{\delta} \right) PQ \right) t \right] \right\}. \end{cases}$$

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A Method to 2D Nonlinear Ginzburg-Landau Equation

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Abstract: In this paper, we investigate the problem of how to get periodic traveling wave solutions to a two-dimensional nonlinear complex Ginzburg-Landau equation. We extend the F-expansion methods, and obtain the wave solutions according to the homogeneous balance principle. Since we only concern the plane case, our approach could be divided into following steps: first involve two-wave velocity and a frequency, transfer the original odd and even order partial derivatives of the coexistence of partial differential equations into odd and even order derivatives, coexistence of nonlinear ordinary differential equations. Then the highest item of the value function could be determined according to the nonlinear term and highest order partial derivative homogeneous balance. The ordinary differential equation could be expressed as a kind of solutions of the Riccati equation in the form of polynomial equation. We set all the coefficients of the polynomial to zero, using any mathematical software (such as Mathematica or Maple) to work out the undetermined constants in the Riccati equation of wave velocity, frequency and the relationship between coefficients. We take the results to the powers of polynomial. At the end, we apply the solutions of Riccati equation which already known from trigonometric functions and hyperbolic functions and we get the exact solutions of the equation in the form of multiple envelope wave.

Key words: Ginzburg-Landau equation; periodic wave solutions; new F-expansion method; Riccati differential equations