

# **“Workshop on Ocean Wave Dynamics”**

**Toronto, Ontario, May 6-11, 2013**

## **Rogue Waves – higher order structures**

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**The Australian National University, Canberra, ACT 0200, Australia**

### **Abstract**

**Peregrine breather being the lowest order rational solution of the nonlinear Schrodinger equation is commonly considered as a prototype of a rogue wave in the ocean. Higher-order rational solutions are far from being as simple as the Peregrine breather itself. They are not as simple as a nonlinear superposition of solitons either. Only recently, the complexity of their spatio-temporal structures started to be revealed. Basic thoughts on their classification will be presented in this talk.**

# Rogue wave in a laboratory, Hamburg



**Amin Chabchoub et al, Phys. Rev. X 2, 011015 (2012)**

# Rogue wave in the sea



# Rogue waves in the ocean



**A print by Katsushika Hokusai (1760-1849) 'Fast Cargo Boat Battling the Waves'**



**In 1978, the München, a German barge carrier, sank in the Atlantic.**



**What kind of a wave is Hokusai's "Great wave off Kanagawa" By J. Cartwright and H. Nakamura**





# Recorded rogue waves

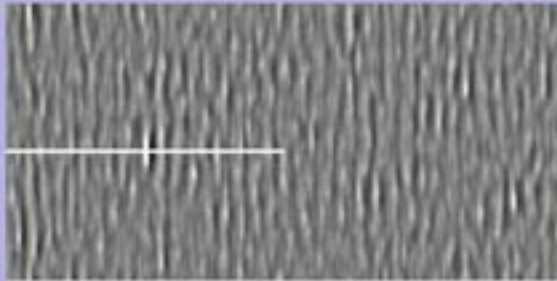


The Draupner platform is a key hub for monitoring pressure, volume and quality of gas flows in the Norway's offshore gas pipelines.



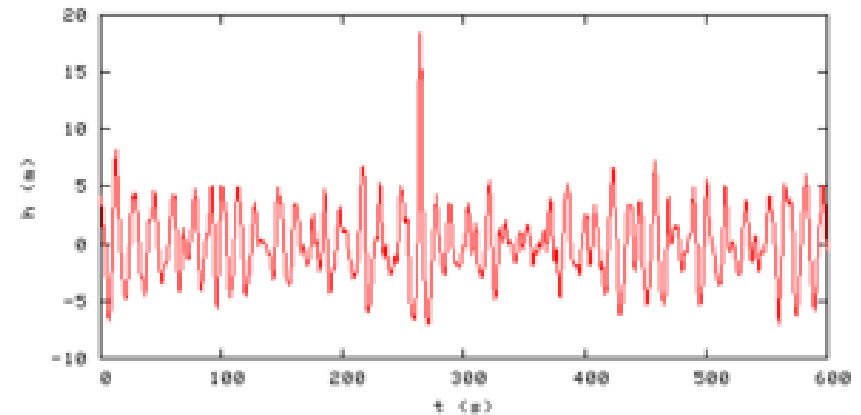
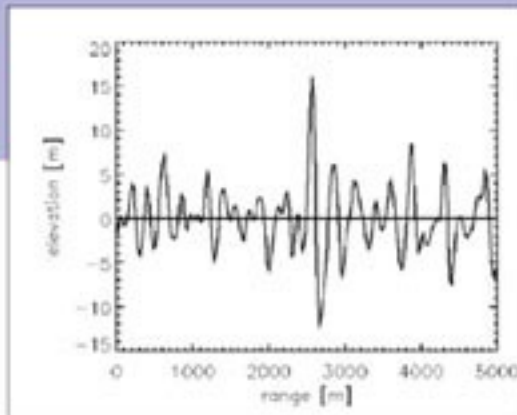
## ERS-2 SAR Detected Extreme Wave

Aug 20, 1996, 22:51:17 UTC, 44.6 S, 7.1



$H_{\max} = 29.8 \text{ m}$

$$H_{\max} / H = 2.9$$



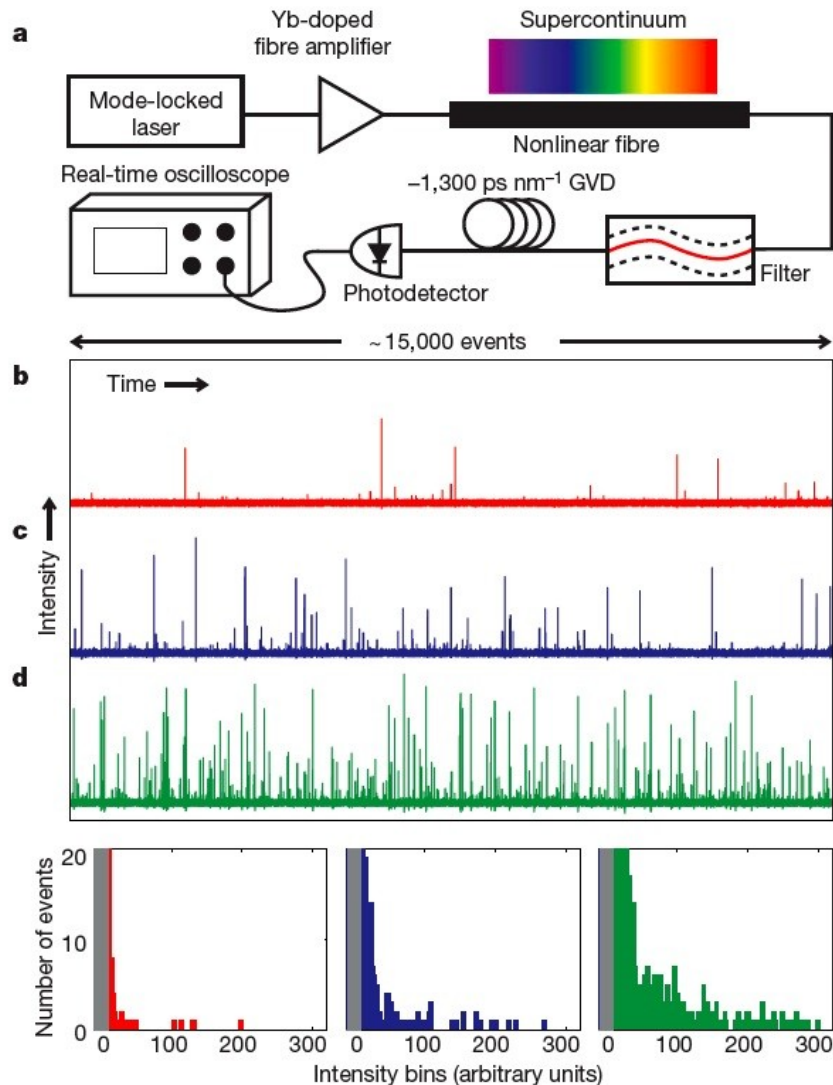
The Draupner wave, a single giant wave measured on New Year's Day 1995, finally confirmed the existence of freak waves, which had previously been considered near-mythical

# Optical Rogue Waves

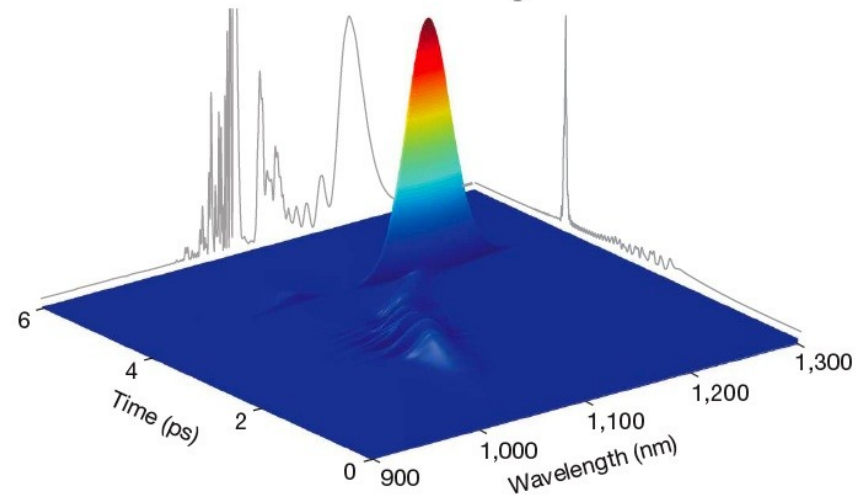
NATURE | Vol 450 | 13 December 2007

## Optical rogue waves

D. R. Solli<sup>1</sup>, C. Ropers<sup>1,2</sup>, P. Koonath<sup>1</sup> & B. Jalali<sup>1</sup>



**Figure 1 | Experimental observation of optical rogue waves.** **a**, Schematic of experimental apparatus. **b–d**, Single-shot time traces containing roughly 15,000 pulses each and associated histograms (bottom of figure: left, **b**; middle, **c**; right, **d**) for average power levels  $0.8 \mu\text{W}$  (red),  $3.2 \mu\text{W}$  (blue) and  $12.8 \mu\text{W}$  (green), respectively. The grey shaded area in each histogram demarcates the noise floor of the measurement process. In each measurement, the vast majority of events ( $>99.5\%$  for the lowest power) are buried in this low intensity range, and the rogue events reach intensities of at least 30–40 times the average value. These distributions are very different from those encountered in most stochastic processes.



**Figure 3 | Time-wavelength profile of an optical rogue wave obtained from a short-time Fourier transform.** The optical wave has broad bandwidth and

# Rogue waves are ubiquitous

PRL 103, 173901 (2009)

PHYSICAL REVIEW LETTERS

week ending  
23 OCTOBER 2009

## Non-Gaussian Statistics and Extreme Waves in a Nonlinear Optical Cavity

A. Montina,<sup>1</sup> U. Bortolozzo,<sup>2</sup> S. Residori,<sup>2</sup> and F. T. Arecchi<sup>1,3</sup>

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(Received 19 February 2009; published 19 October 2009)

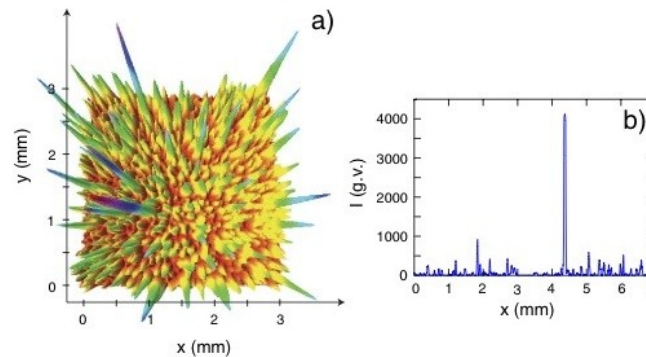


FIG. 1 (color online). (a) Instantaneous experimental profile of the transverse intensity distribution; (b) a 1D profile showing an extreme event;  $I$  is measured in gray values, g.v.

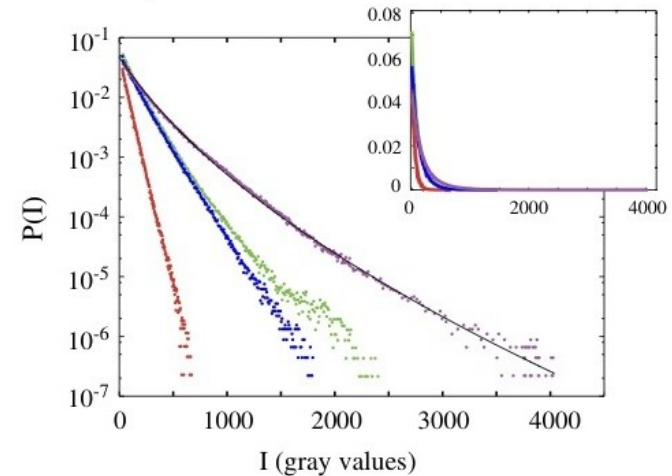


FIG. 2 (color online). Experimental PDF of the cavity field  
**Rogue waves in superfluid helium**

V. B. Efimov<sup>1,2,a</sup>, A. N. Ganshin<sup>1,b</sup>, G. V. Kolmakov<sup>1,3,c</sup>, P. V. E. McClintock<sup>1,d</sup>, and L. P. Mezhov-Deglin<sup>2,e</sup>

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<sup>3</sup> Department of Chemical and Petroleum Engineering, Pittsburgh University, Pittsburgh, PA 15261, USA.

**M. S. Ruderman,**  
University of Sheffield,  
**Freak waves in**  
**laboratory and**

## Rogue waves in the atmosphere

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(mattias.marklund@physics.umu.se)

293



# Rogue waves in finances

## The Pricing of Options and Corporate Liabilities

Fischer Black

*University of Chicago*

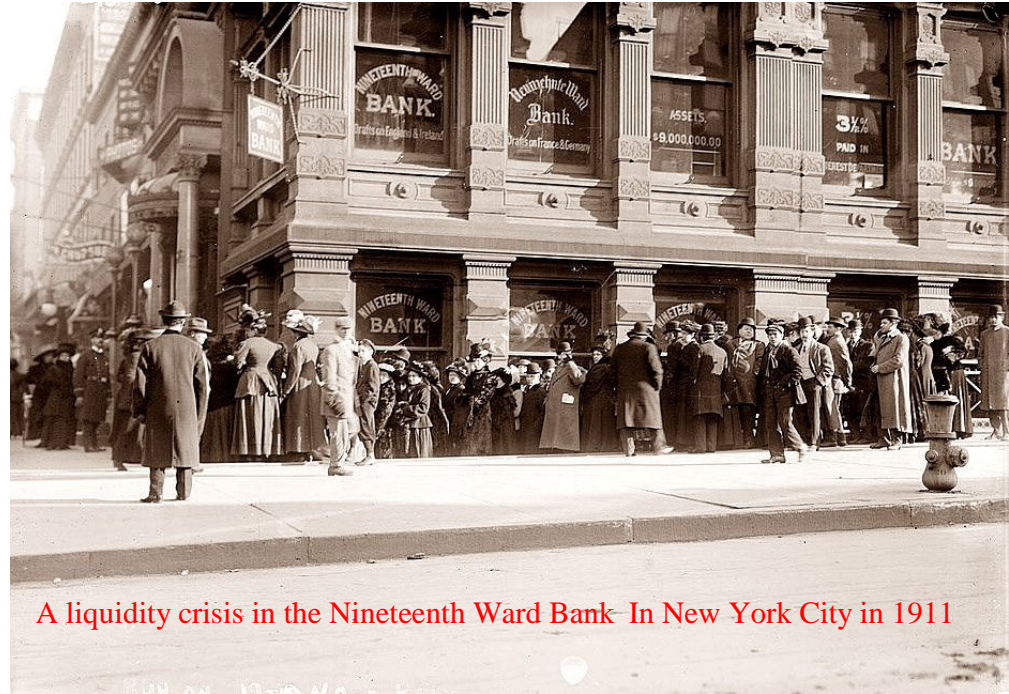
Myron Scholes

*Massachusetts Institute of Technology*

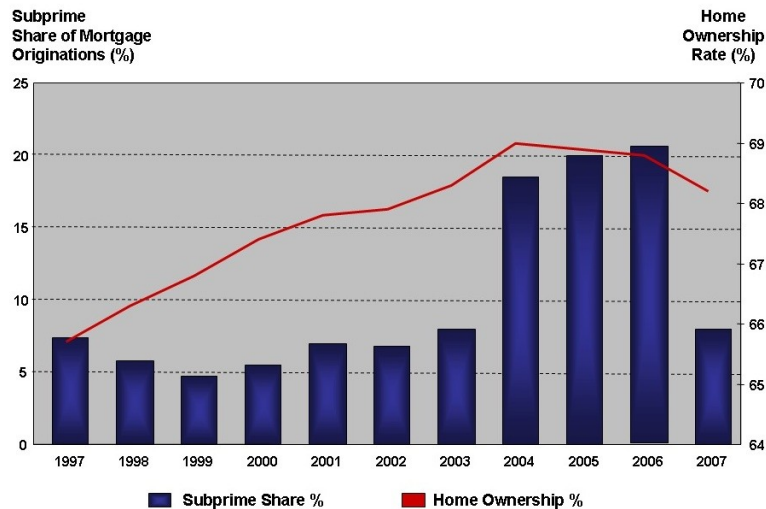
**Journal of Political**

**Economy, 81, 637 (1973)**

**Merton and Scholes received the 1997 Nobel Prize in**



**A liquidity crisis in the Nineteenth Ward Bank- In New York City in 1911**



Sources: U.S. Census Bureau; Harvard University- State of the Nation's Housing Report 2008

**US Subprime lending expanded significantly in the years**

**2004-2006 preceding the economic crisis**

## New Financial Research Program: General Option-Price Wave Modeling

Vladimir G. Ivancevic

Defence Science & Technology Organisation, Australia

## Financial rogue waves

Zhenya Yan<sup>a,b</sup>

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# Two forms of the NLS equation

$$i\epsilon \frac{\partial \eta}{\partial t} + C_{gr} \frac{\partial \eta}{\partial x} \frac{\partial^2 \eta}{\partial x^2} + \frac{\sqrt{gk_0}}{8k_0^2} \frac{\partial^2 \eta}{\partial x^2} + \frac{\sqrt{gk_0}}{2} k_0^2 |y|^2 y = 0$$

Water surface elevation:  $\eta = \text{Re}[y(x,t) \exp(i\omega_0 t - ik_0 x)]$

Dispersion relation:  $\omega_0^2 = gk_0$

Group velocity:  $C_{gr} = \frac{\omega_0}{2k_0}$

$$i\epsilon \frac{\partial \eta}{\partial x} + \frac{1}{C_{gr}} \frac{\partial \eta}{\partial t} \frac{\partial^2 \eta}{\partial x^2} + \frac{1}{g} \frac{\partial^2 \eta}{\partial t^2} + \frac{\omega_0^6}{g^3} |y|^2 y = 0$$

**A. Osborne, Nonlinear ocean waves and the inverse scattering transform (Academic Press, 2010)**

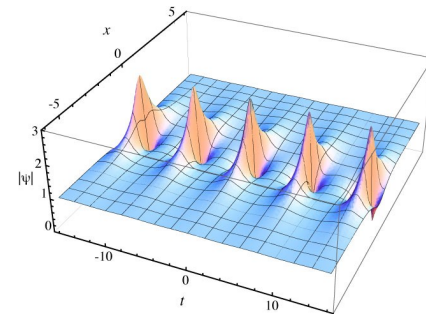
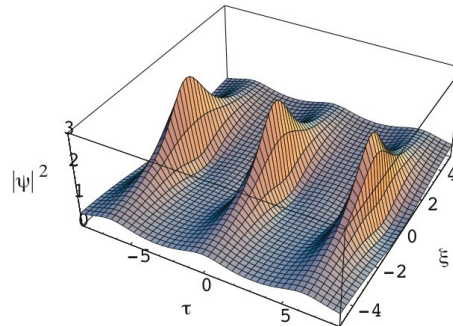
**K. Trulsen, Weakly nonlinear and stochastic properties of ocean wave fields: application to an extreme wave event. In: Waves in geophysical fluids: Tsunamis, Rogue waves, Internal waves and Internal tides. Eds.: Grue, J. & Trulsen, K. CISM Courses and Lectures No. 489, (Springer, NY, Wein, 2006).**

# Modulation instability and FPU

$$i \frac{\partial y}{\partial x} + \frac{1}{2} \frac{\partial^2 y}{\partial t^2} + |y|^2 y = 0$$

**Benjamin-Fair (Bespalov-Talanov) instability:**

$$\psi \approx \hat{1} \left( 1 + \frac{\epsilon}{\epsilon} \frac{\partial}{\partial t} + i \frac{2d\ddot{\phi}}{k^2 \phi} e^{-dx} + \frac{\epsilon}{\epsilon} \frac{\partial}{\partial t} - i \frac{2d\ddot{\phi}}{k^2 \phi} e^{-dx} \right) \cos kt \hat{y} \exp(ix)$$



The simplest form of Akhmediev breather:

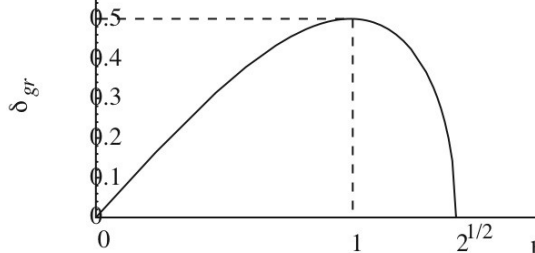
$$\psi = \frac{\cos(\sqrt{2}t) + i\sqrt{2} \sinh x}{\cos(\sqrt{2}t) - i\sqrt{2} \sinh x} \exp(ix)$$

**MODULATION INSTABILITY AND PERIODIC SOLUTIONS OF THE  
NONLINEAR SCHRÖDINGER EQUATION**

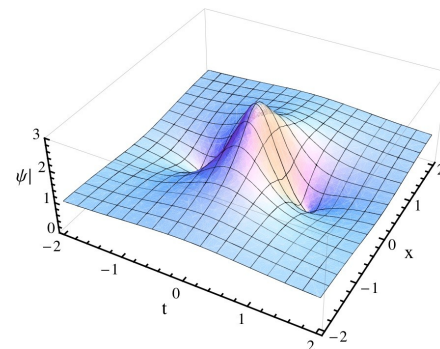
**N. N. Akhmediev and V. I. Korneev**

Translated from *Teoreticheskaya i Matematicheskaya Fizika*, Vol. 69, No. 2, pp. 189-194, November, 1986. Original article submitted July 23, 1985.

**Growth rate of instability:**

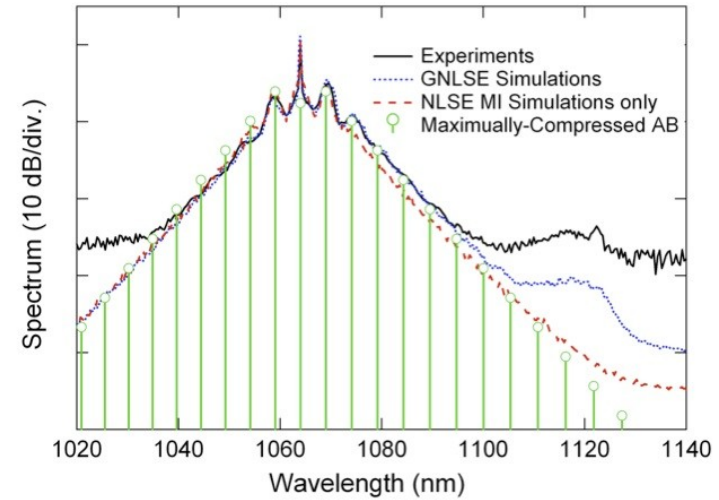
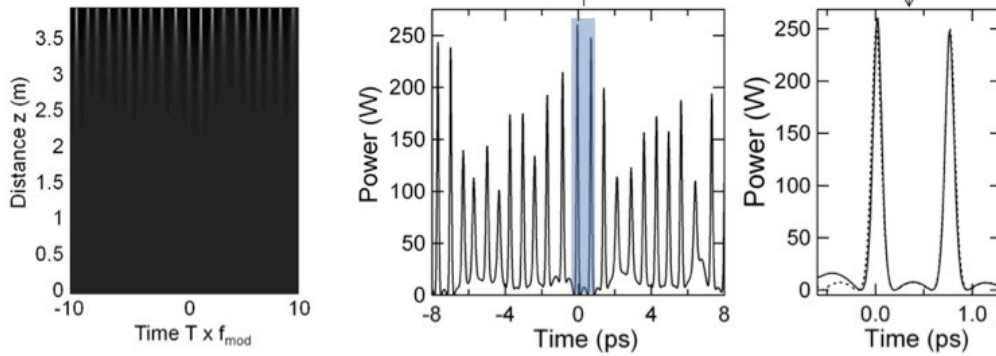


$$\delta = k \sqrt{1 - \frac{k^2}{4}}$$

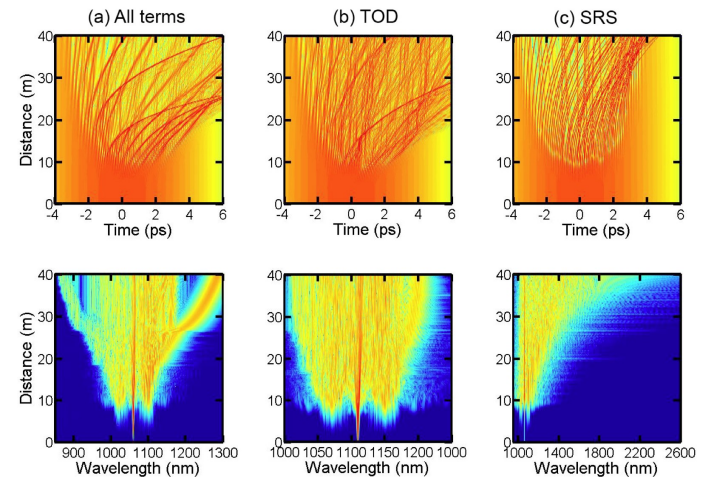
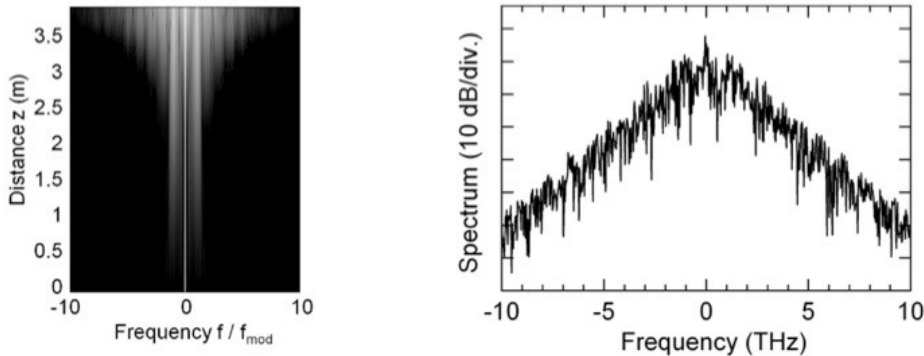


# Modulation instability, ABS and continuous wave supercontinuum generation

(a) Temporal evolution and temporal profile at 3.5 m



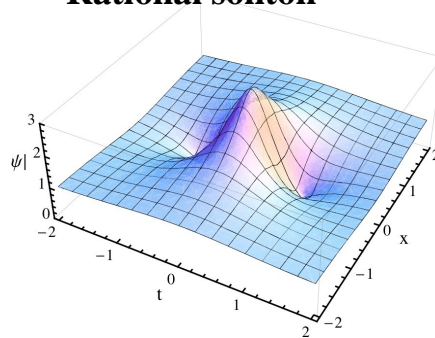
(b) Spectral evolution and spectral profile at 3.5 m



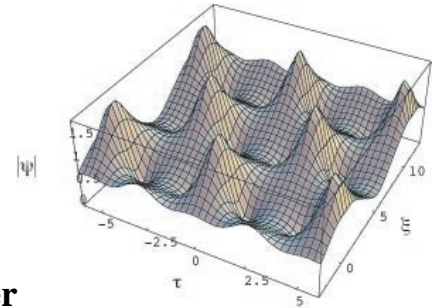
# NLSE and variety of its solutions

$$i \frac{\partial \psi}{\partial x} + \frac{1}{2} \frac{\partial^2 \psi}{\partial t^2} + |\psi|^2 \psi = 0$$

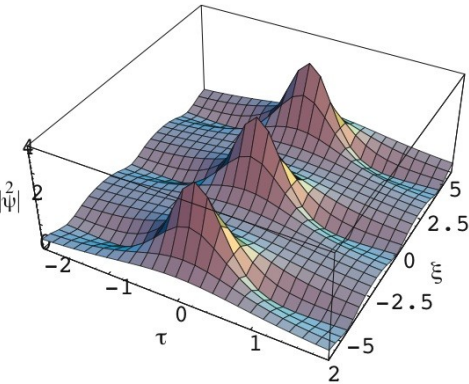
**Rational soliton**



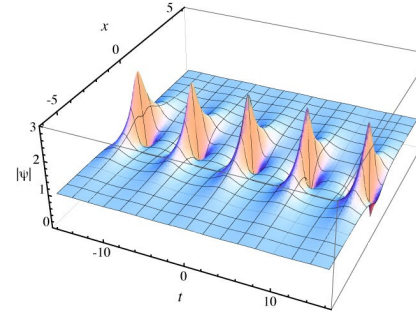
**Double periodic solution**



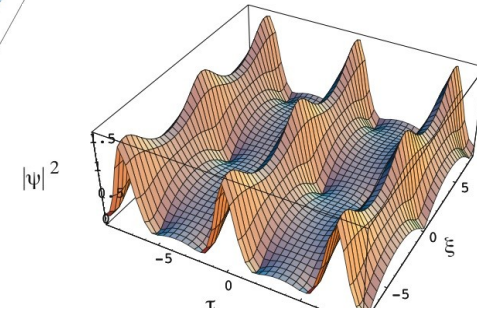
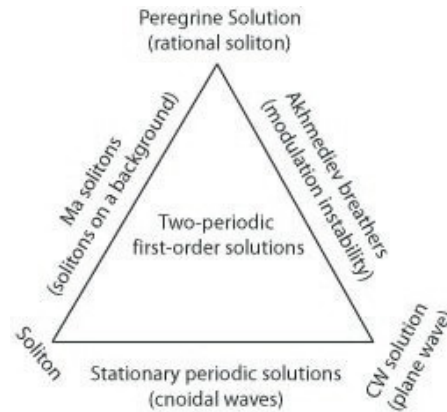
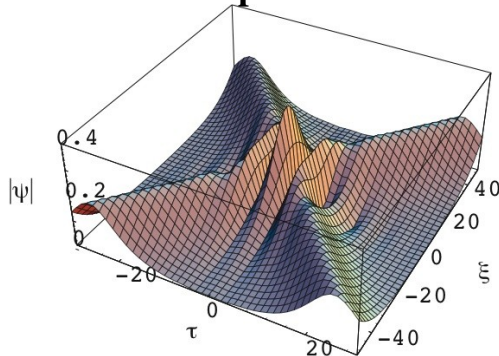
**Kuznetsov-Ma soliton**



**Akhmediev breather**



**Collision of plain solitons**



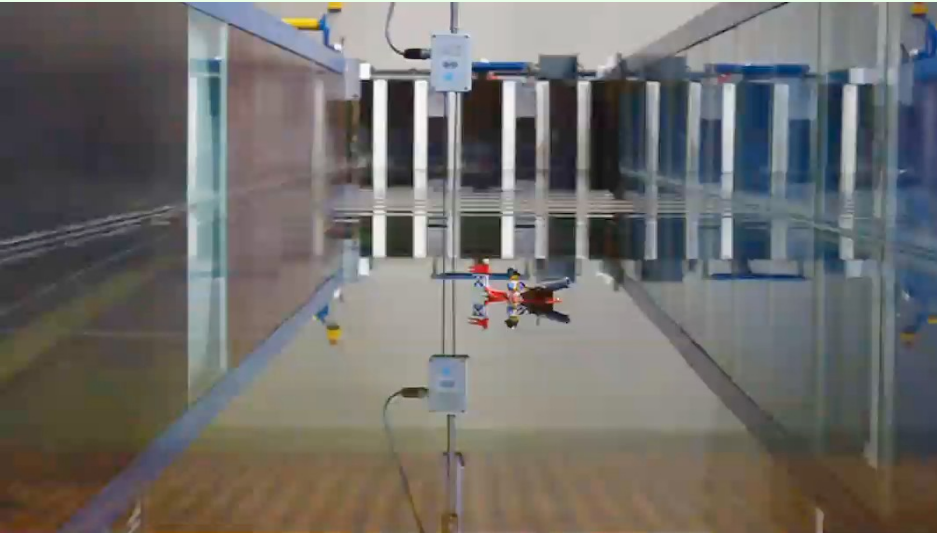
EXACT FIRST-ORDER SOLUTIONS OF THE NONLINEAR SCHRÖDINGER EQUATION

N. N. Akhmediev, V. M. Eleonskii, and  
N. E. Kulagin

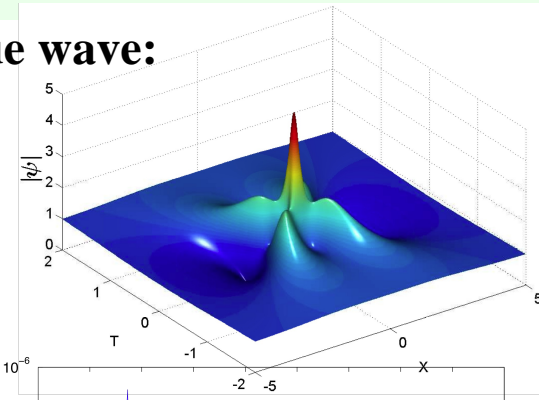
Translated from *Teoreticheskaya i Matematicheskaya Fizika*, Vol. 72, No. 2, pp. 183-196, August, 1987. Original article submitted March 12, 1986.



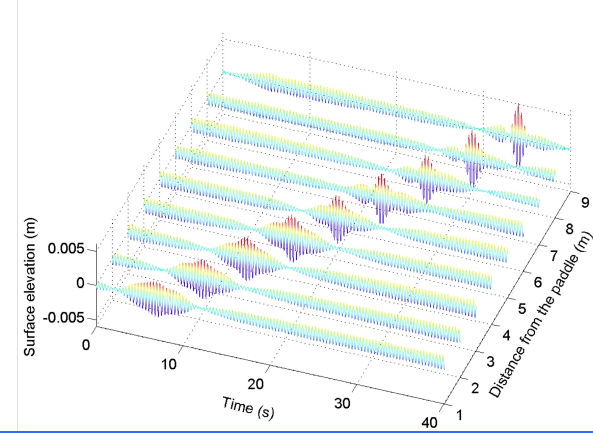
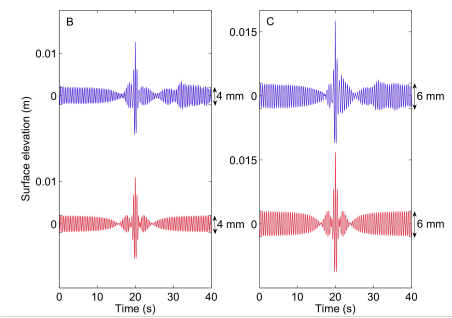
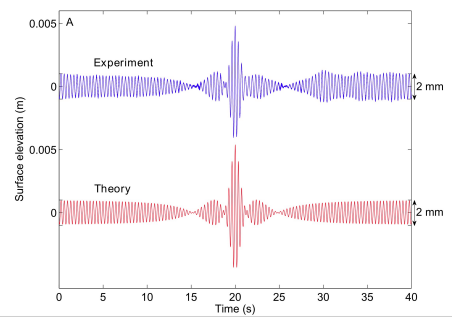
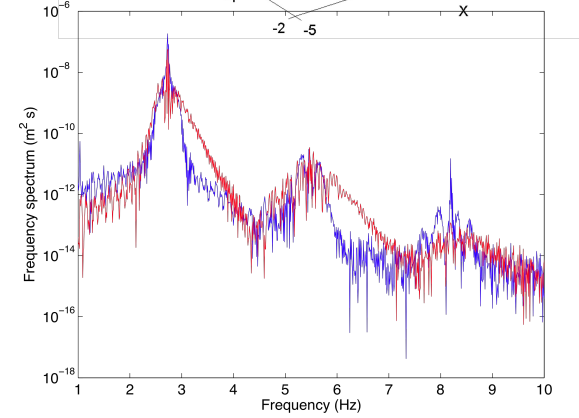
# Observation of super-rogue wave



Second order rogue wave:



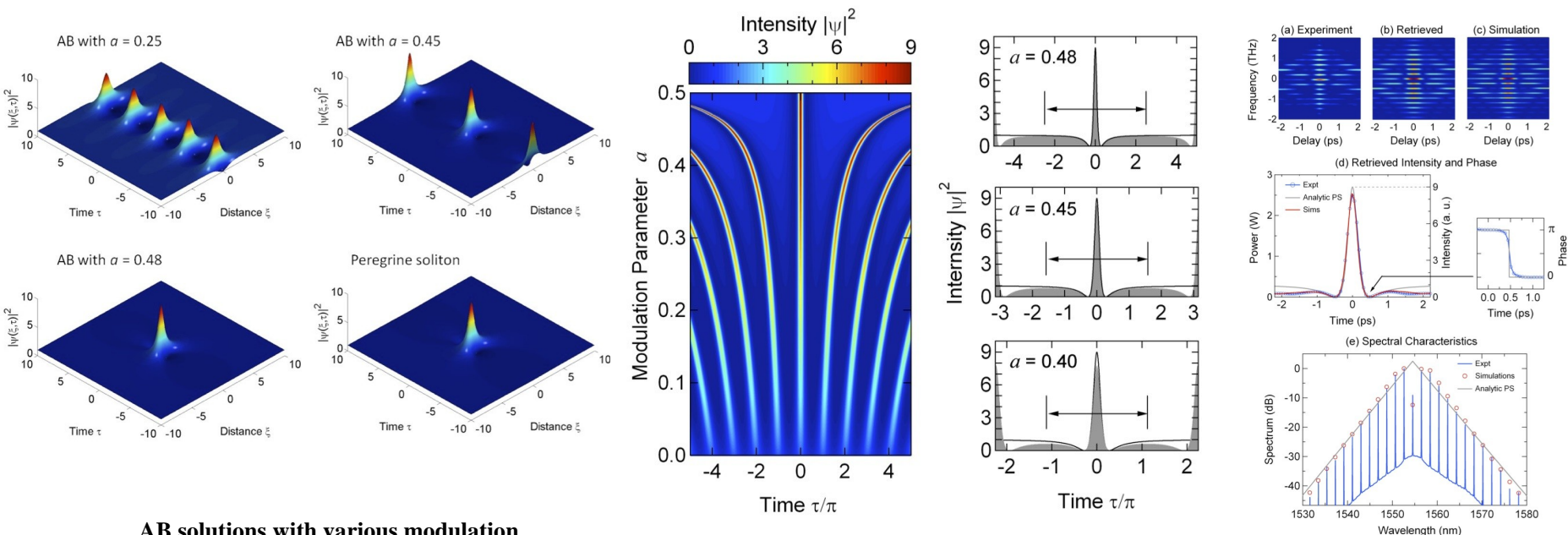
Spectra:



Surface Elevation

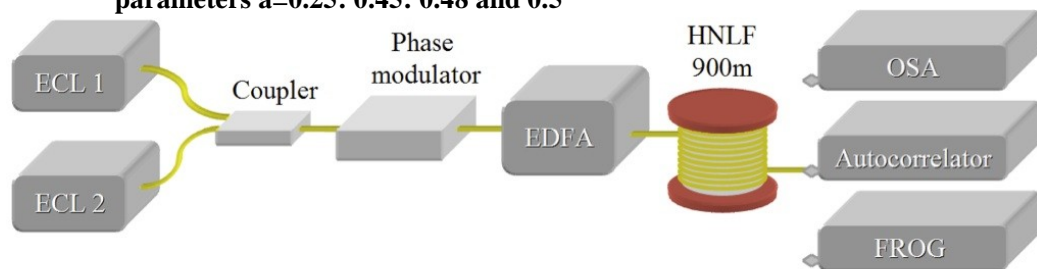
Amin Chabchoub et al, PRX (2012)

# The Peregrine soliton in nonlinear fibre optics



AB solutions with various modulation

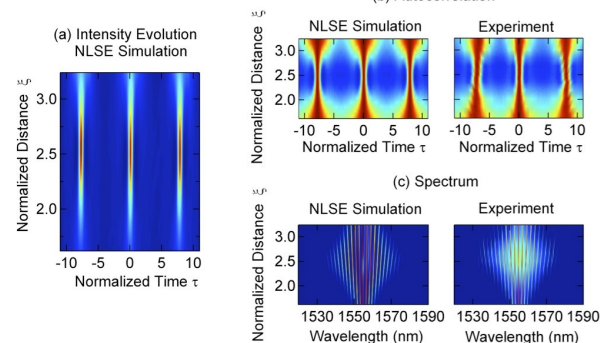
parameters  $a=0.25: 0.45: 0.48$  and  $0.5$



Experimental set-up: ECL: external-cavity laser, OSA: opt. spectrum

analyser, HNLF; highly nonlinear fibre, FROG: frequency-resolved opt. gating

## Experimental results



## Expected dynamic evolution

# Darboux transformations

$$i \frac{\mathcal{F}y}{\mathcal{F}x} + \frac{1}{2} \frac{\mathcal{F}^2 y}{\mathcal{F}t^2} + |y|^2 y = 0$$

NLSE is a condition of compatibility:

$$R_t = LJR + UR$$

$$R_x = l^2 JR + lUR + \frac{1}{2} VR$$

With the following matrices:

$$U = \begin{pmatrix} \hat{e} & 0 & iy^* \hat{u} & \hat{e}i & 0 \hat{u} \\ \hat{e} & iy & 0 \hat{u} & \hat{e} & -i \hat{u} \end{pmatrix} \quad J = \begin{pmatrix} \hat{e}i & 0 \hat{u} \\ \hat{e} & -i \hat{u} \end{pmatrix}$$

$$V = \begin{pmatrix} \hat{e} & -iy|^2 & y_t^* \hat{u} & \hat{e}r \hat{u} \\ \hat{e} & -y_t & iy|^2 \hat{u} & \hat{e} \hat{s} \hat{u} \end{pmatrix} \quad R = \begin{pmatrix} \hat{e}r \hat{u} \\ \hat{e} \hat{s} \hat{u} \end{pmatrix}$$

We use the seeding solution of NLSE:

$$\psi_0 = \exp(ix)$$

And obtain the solutions of the linear system:

$$r_1 = \left\{ e^{(2ic_1 + ik_1 t - ip/2 + il_1 k_1 x)/2} - e^{(-2ic_1 - ik_1 t + ip/2 - il_1 k_1 x)/2} \right\} e^{-ix/2}$$

$$s_1 = \left\{ e^{(-2ic_1 + ik_1 t - ip/2 + il_1 k_1 x)/2} + e^{(2ic_1 - ik_1 t + ip/2 - il_1 k_1 x)/2} \right\} e^{ix/2}$$

$$\psi_1 = y_0 + \frac{2(l_1^* - l_1)s_1 r_1^*}{|r_1|^2 + |s_1|^2}$$

Eigenvalue is imaginary:

$$l_1 = in_1$$

AB solution:

$$\psi_1 = \frac{\hat{e} \hat{u}}{\hat{e}} - \frac{k_1^2 \cosh(d_1 x) + 2ik_1 n_1 \sinh(d_1 x)}{2(\cosh(d_1 x) - n_1 \cos(k_1 t))} \hat{u} \exp[i(x + p)]$$

where  $d_1 = n_1 k_1$  and  $k_1 = 2\sqrt{1 - n_1^2}$

$$r_{12} = \frac{(l_1^* - l_1)s_1^* r_1 s_2 + (l_2 - l_1)|r_1|^2 r_2 + (l_2 - l_1^*)|s_1|^2 r_2}{|r_1|^2 + |s_1|^2}$$

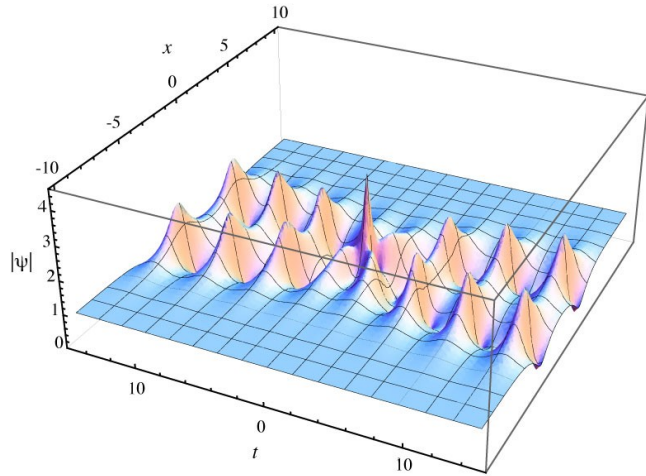
$$s_{12} = \frac{(l_1^* - l_1)s_1 r_1^* r_2 + (l_2 - l_1)|s_1|^2 s_2 + (l_2 - l_1^*)|r_1|^2 s_2}{|r_1|^2 + |s_1|^2}$$

Higher order solution:

$$\psi_2 = y_1 + \frac{2(l_2^* - l_2)s_{12} r_{12}^*}{|r_{12}|^2 + |s_{12}|^2}$$

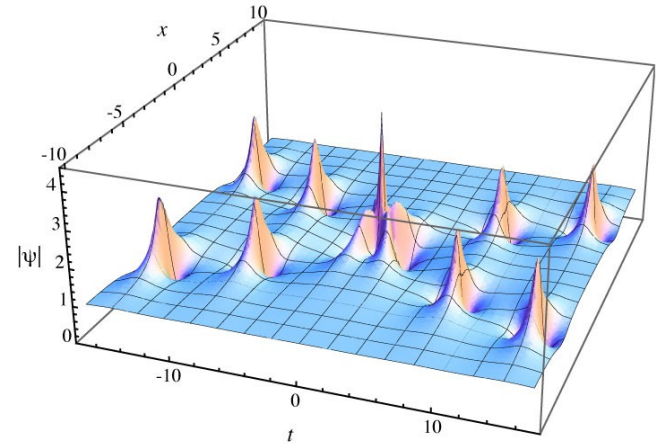


# Collision of breathers



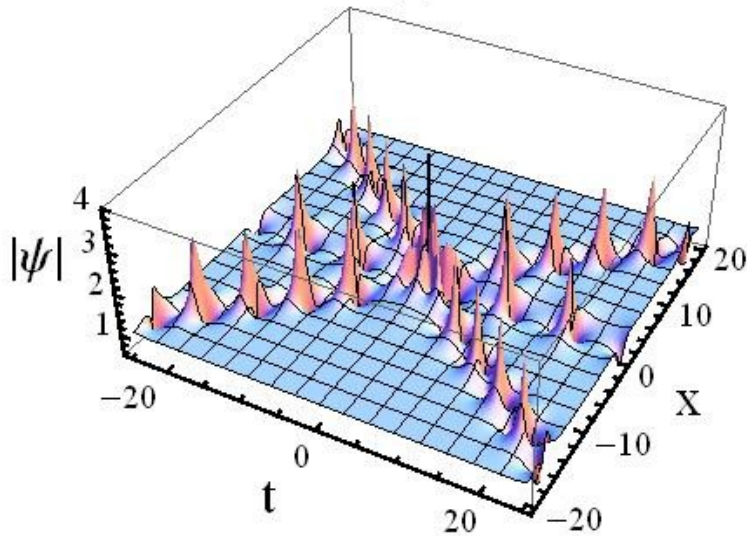
Collision of two ABs with zero velocity

(a)

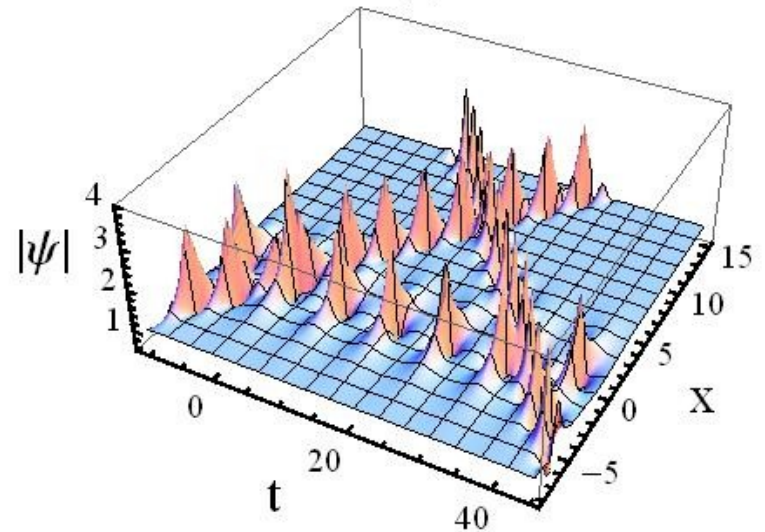


Collision of two ABs with nonzero velocity

(b)



Collision of 3 ABs with eigenvalues:



Collision of 3 ABs with eigenvalues:



# Waves that appear from nowhere and disappear without a trace

$$i \frac{\partial y}{\partial x} + \frac{1}{2} \frac{\partial^2 y}{\partial t^2} + |y|^2 y = 0$$

**First order rational solution:**

$$\psi = \frac{e}{e} \left( 1 - 4 \frac{1 + 2ix}{1 + 4x^2 + 4t^2} \right) \exp(ix)$$

**Higher order rational solution:**

$$\psi = \frac{e}{e} \left( 1 - \frac{G + iH}{D} \right) \exp(ix)$$

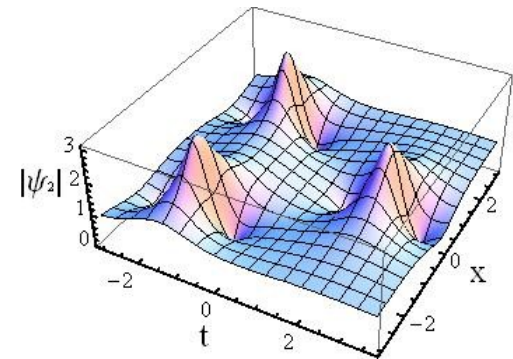
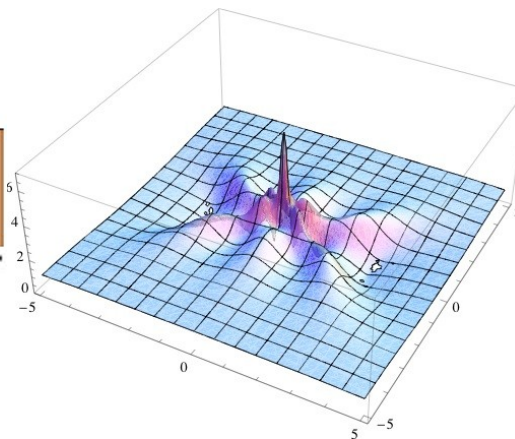
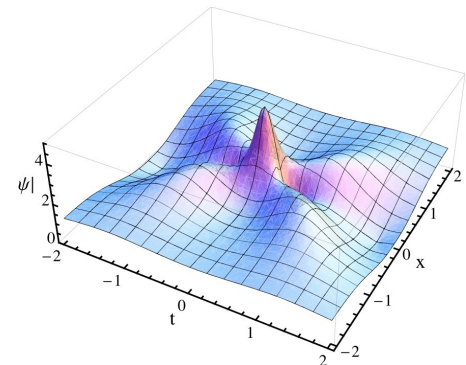
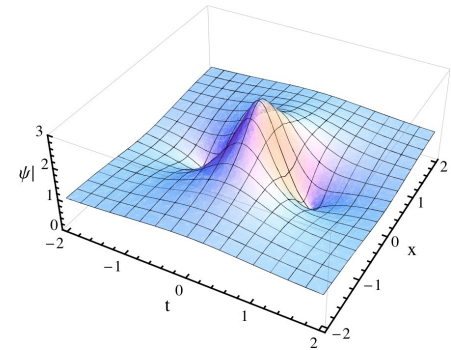
$$G = -\frac{3}{16} + \frac{3}{2}t^2 + t^4 + \frac{9}{2}x^2 + 6t^2x^2 + 5x^4$$

$$= \frac{e}{e} \left( t^2 + x^2 + \frac{3}{4}t^2 + 5x^2 + \frac{3}{4} \right) - \frac{3}{4}$$

$$H = -\frac{15}{8}x - 3t^2x + 2t^4x + x^3 + 4t^2x^3 + 2x^5 =$$

$$= \frac{e}{e} \left( x^2 - 3t^2 + 2(t^2 + x^2)^2 - \frac{15}{8} \right)$$

$$D = \frac{3}{64} + \frac{9t^2}{16} + \frac{t^4}{4} + \frac{t^6}{3} + \frac{33}{16}x^2$$



Physics Letters A 373 (2009) 675–678

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Waves that appear from nowhere and disappear without a trace

N. Akhmediev<sup>a</sup>, A. Ankiewicz<sup>a,\*</sup>, M. Taki<sup>b</sup>

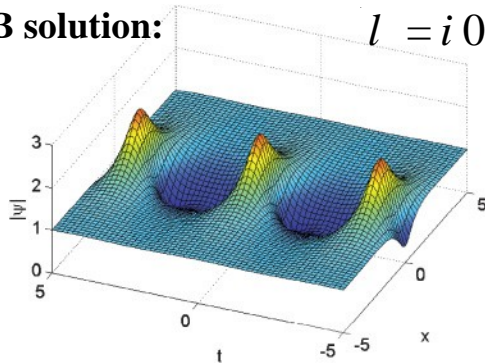
<sup>a</sup> Optical Sciences Group, Research School of Physics and Engineering, The Australian National University, Canberra ACT 0200, Australia

<sup>b</sup> Laboratoire de Physique des Lasers, Atomes et Molécules, UMR CNRS 8523, Centre d'Études et de Recherches Lasers et Applications, Université des Sciences et Technologies de Lille, 59655 Villeneuve d'Ascq Cedex, France

# Higher-order translations

AB solution:

$$l = i 0.65$$



Shifts:

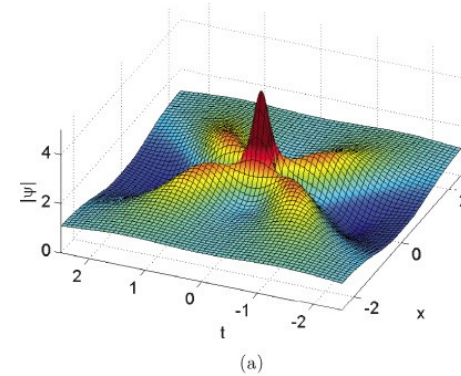
$$x_j = X_{j1} + X_{j2}k^2 + X_{j3}k^4 + \dots$$

$$t_j = T_{j1} + T_{j2}k^2 + T_{j3}k^4 + \dots$$

Modulation frequencies:

$$\kappa = 2\sqrt{1 + l_j^2}$$

$$\psi_n(x, t) = \frac{\epsilon}{\tilde{\epsilon}}(-1)^n + \frac{G_n + iH_n}{D_n} \frac{\dot{u}}{\hat{u}} e^{ix}$$



In the first order case, n=1:

$$G_1 = 4$$

$$H_1 = 8(x - X_{11})$$

$$D_1 = 1 + 4(x - X_{11})^2 + 4(1 - T_{11})^2$$

In the second order case, n=2:

$$G_2 = -\frac{1}{8}(5x^2 + t^2)(x^2 + t^2) - \frac{3}{16}(3x^2 + t^2) + xx_d + tt_d + \frac{3}{128}$$

$$H_{21} = -\frac{1}{4}x(x^2 + t^2)^2 - \frac{1}{8}x(x^2 - 3t^2) + \frac{15}{64}x + \frac{\alpha}{\epsilon}x^2 - t^2 - \frac{1}{4}\frac{\ddot{u}}{\dot{\phi}}x_d + 2xtt_d$$

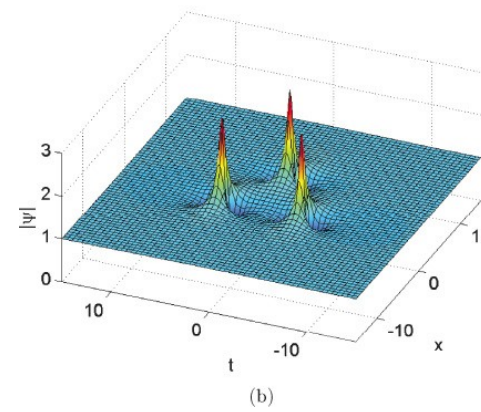
$$D_2 = \frac{1}{24}(x^2 + t^2)^3 + \frac{1}{32}(3x^2 - t^2)^2 + \frac{3}{128}(11x^2 + 3t^2) + \frac{3}{512}$$

$$-\frac{\alpha}{\epsilon}x^3 - xt^2 + \frac{3}{4}x - \frac{2}{3}x_d\frac{\ddot{u}}{\dot{\phi}} - \frac{\alpha}{\epsilon}x^2t - \frac{1}{3}t^3 + \frac{1}{4}t - \frac{2}{3}t_d\frac{\ddot{u}}{\dot{\phi}}$$

$$x_d = X_{12} - X_{22}$$

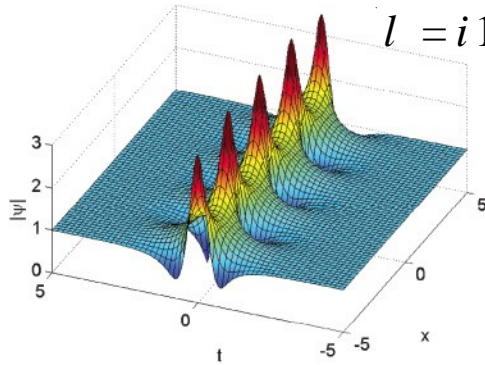
$$t_d = T_{12} - T_{22}$$

$$R \gg 2^{2/3}(x_d^2 + t_d^2)^{1/6}$$



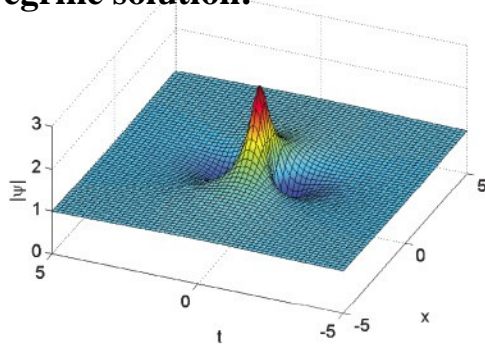
Kuznetsov-Ma solution:

$$l = i 1.35$$

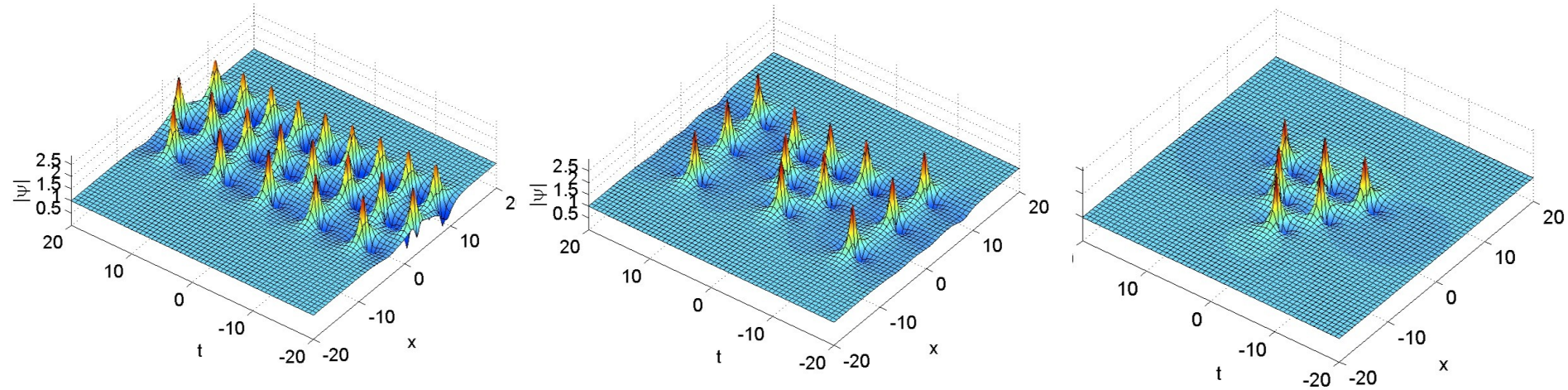


Peregrine solution:

$$l = i$$



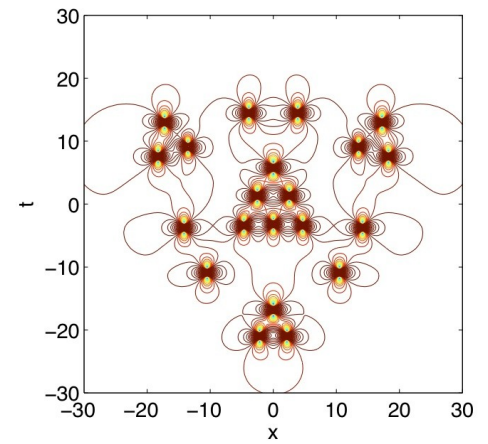
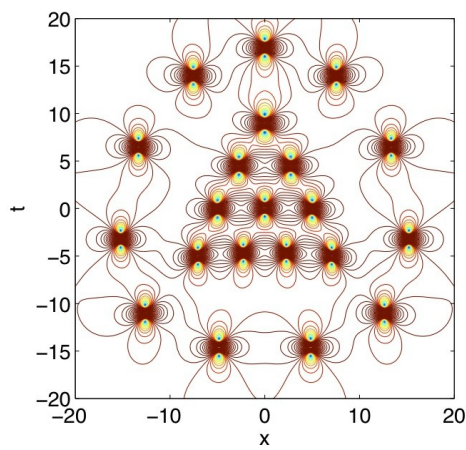
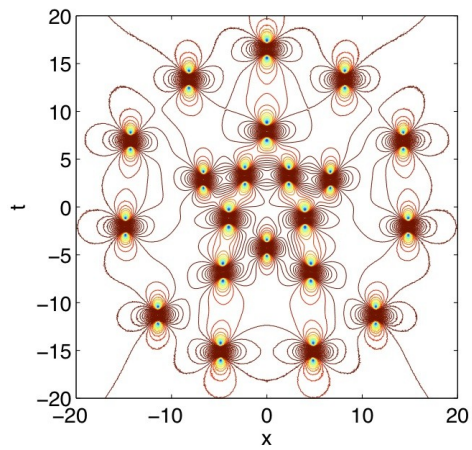
# Infinite period limit of ABs



$$\kappa_1 = k, \quad \kappa_2 = \sqrt{2}k, \quad \kappa_3 = \sqrt{3}k,$$

$$x_1 = 0k^2 \quad x_2 = 5k^2 \quad x_3 = 10k^2$$

(a)  $k = 0.8$ , (b)  $k = 0.5$ , (c)  $k \gg 0$ ,



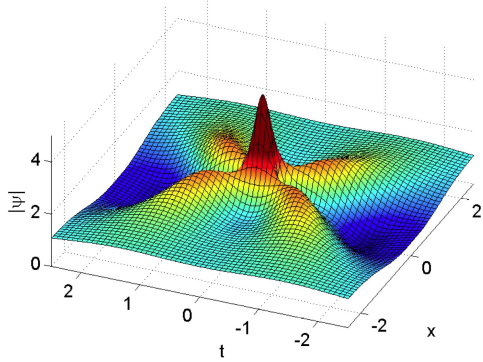


# Rogue wave clusters

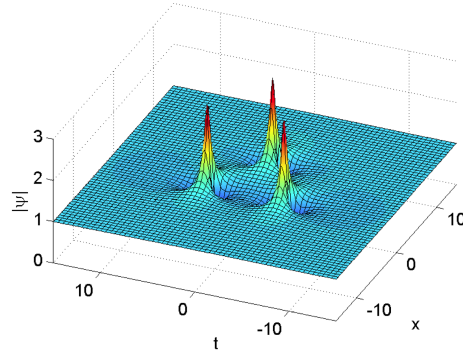
Rogue wave of order  $n$ :

Total number of PS in the structure  $n(n+1)/2$

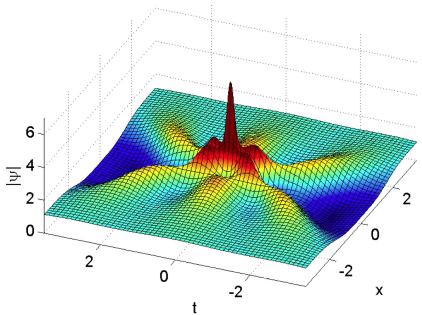
Order of the central peak  $n-2$ ,  
Number of PS in the circular shell  $2n-1$



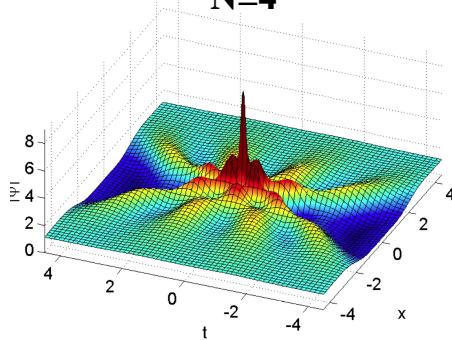
$N=2$



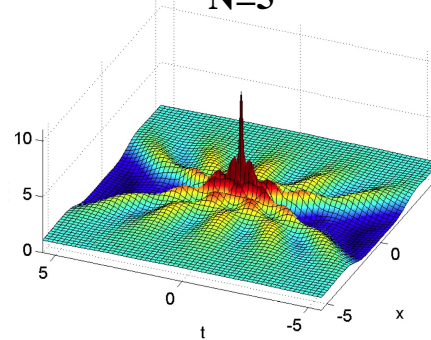
$N=3$



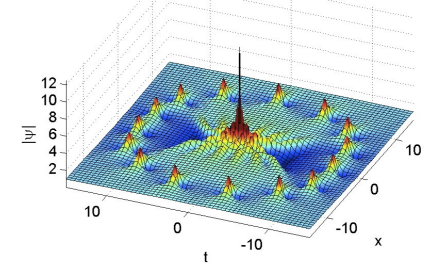
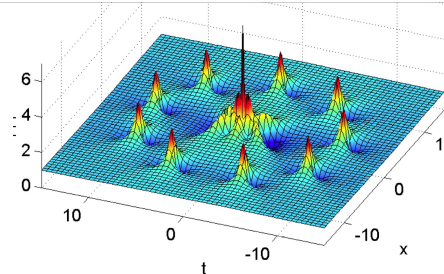
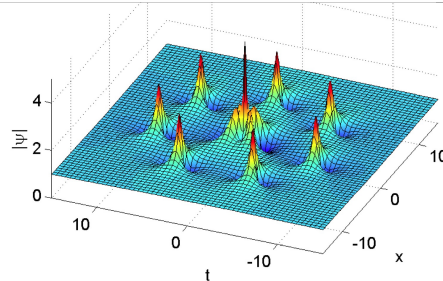
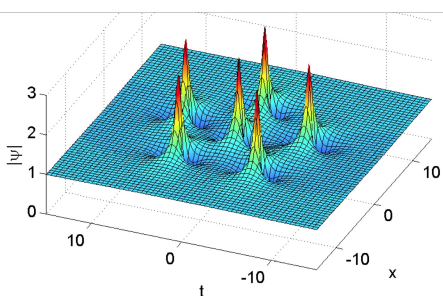
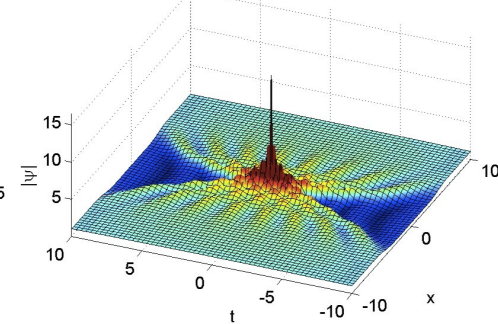
$N=4$



$N=5$

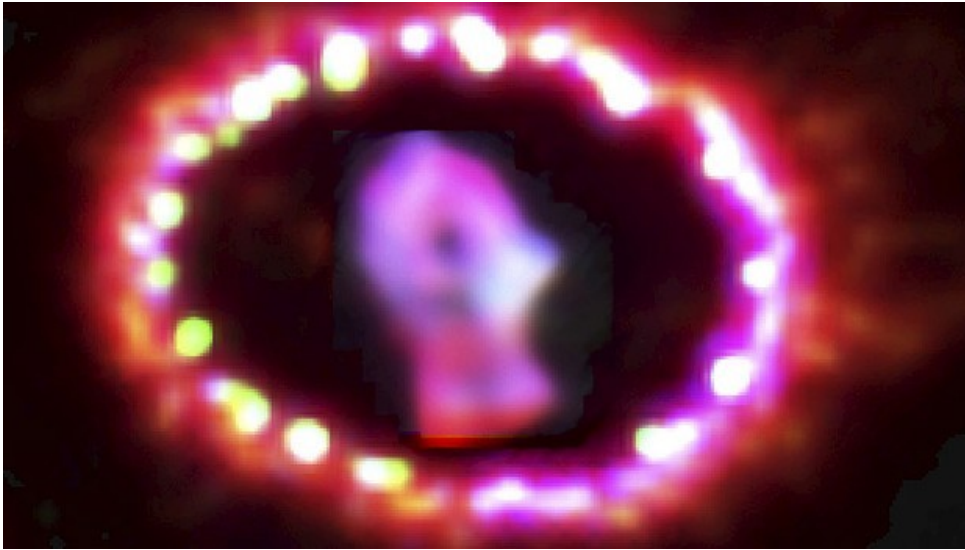


$N=8$



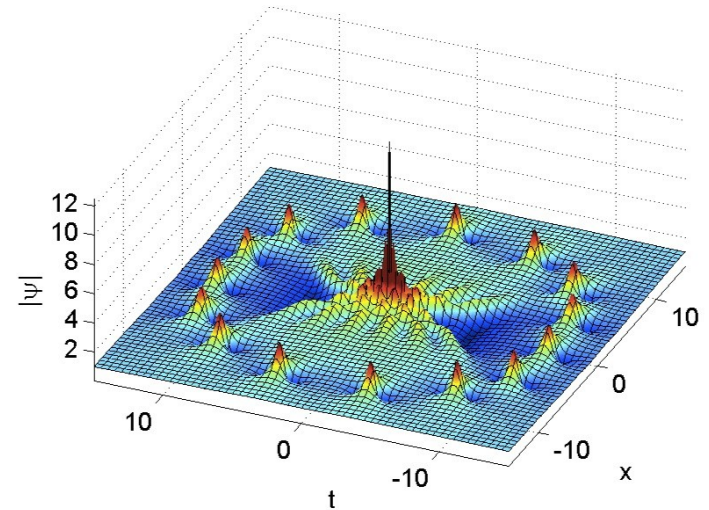


# Astronomers capture death of star



**The 1987A supernova**

**April 3, 2013**

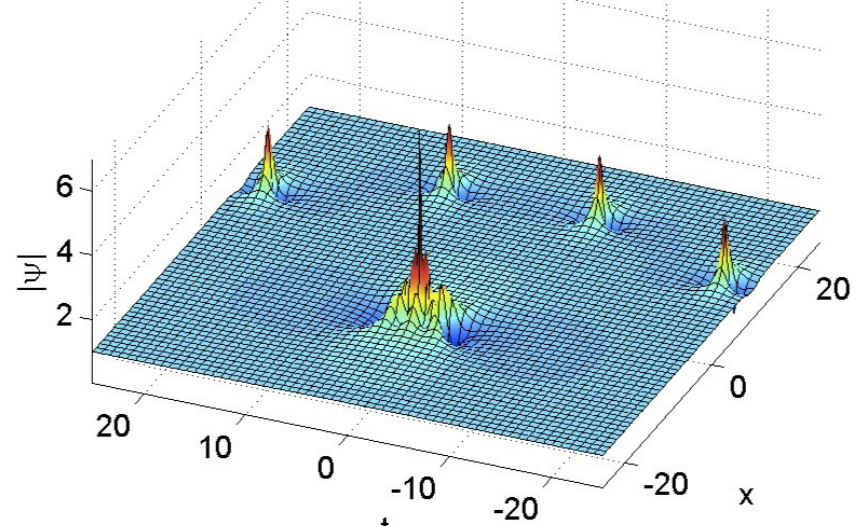
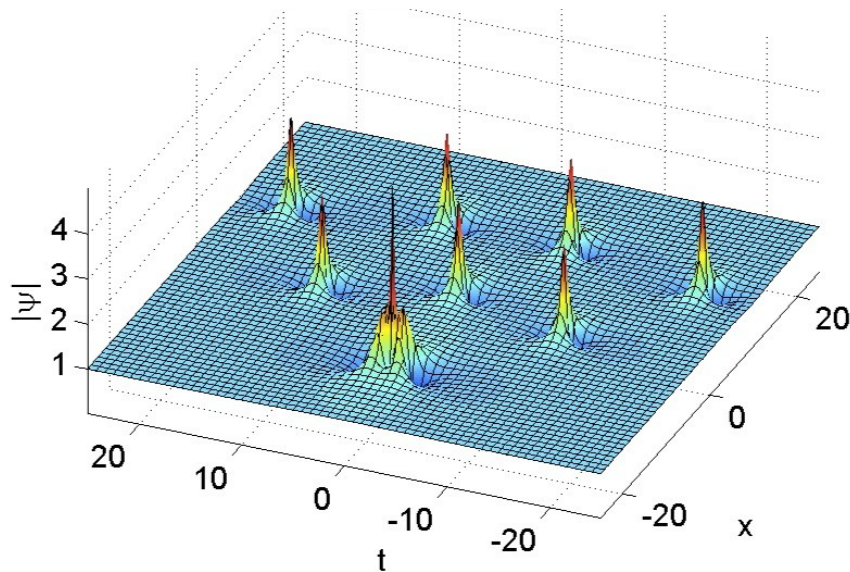
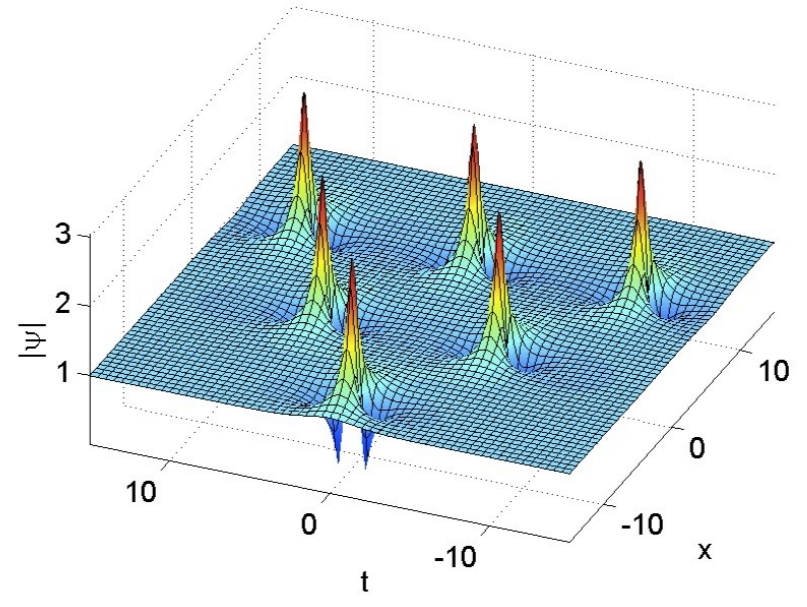
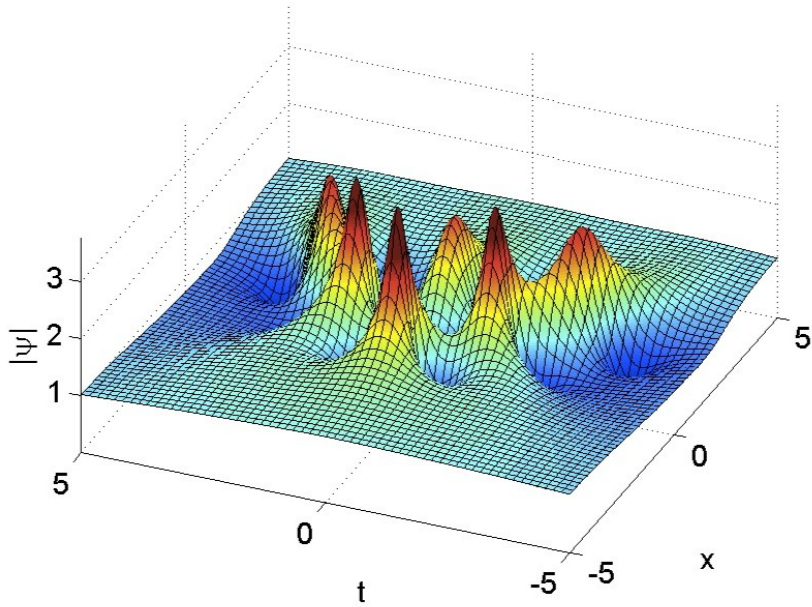


**The ring consists of 19 RWs.  $(2N-1)=19$ . Thus  $N=10$**

**Scientists in Australia have captured the most detailed images yet of the death of a giant star. A team of astronomers led by the International Centre for Radio Astronomy Research (ICRAR) in Western Australia has revealed new images of the death throes of Supernova 1987A, whose demise was first spotted more than 25 years ago. Situated on the outskirts of the Tarantula Nebula in the Large Magellanic Cloud, SN1987A expired about 168,000 light years from Earth.**

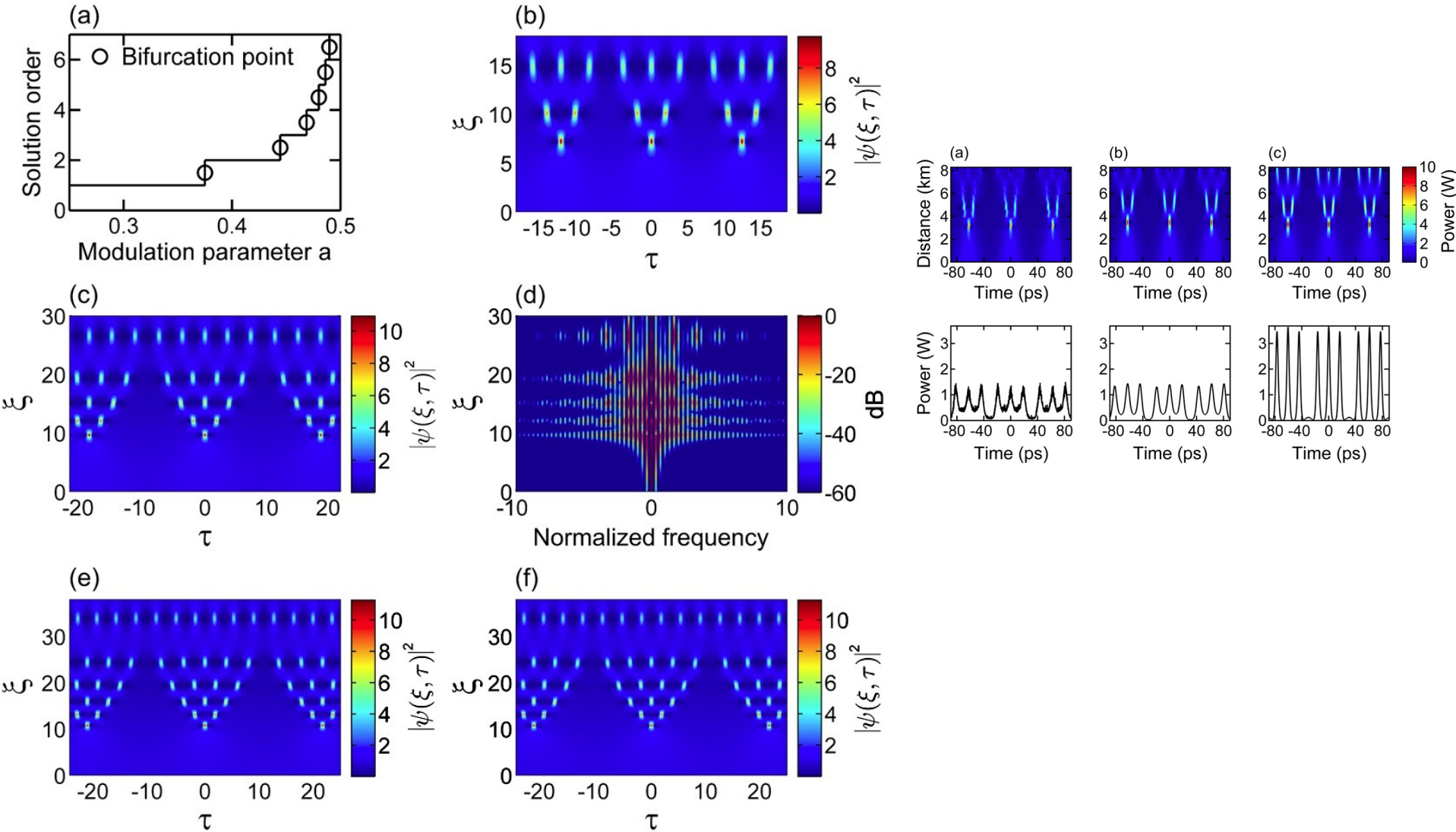
**In new research published in the Astrophysical Journal, a team of astronomers from Australia and Hong Kong has succeeded in using the Australia Telescope Compact Array, a CSIRO radio telescope in NSW, to make the highest-resolution images yet of the expanding supernova.**

# Rogue wave cascades



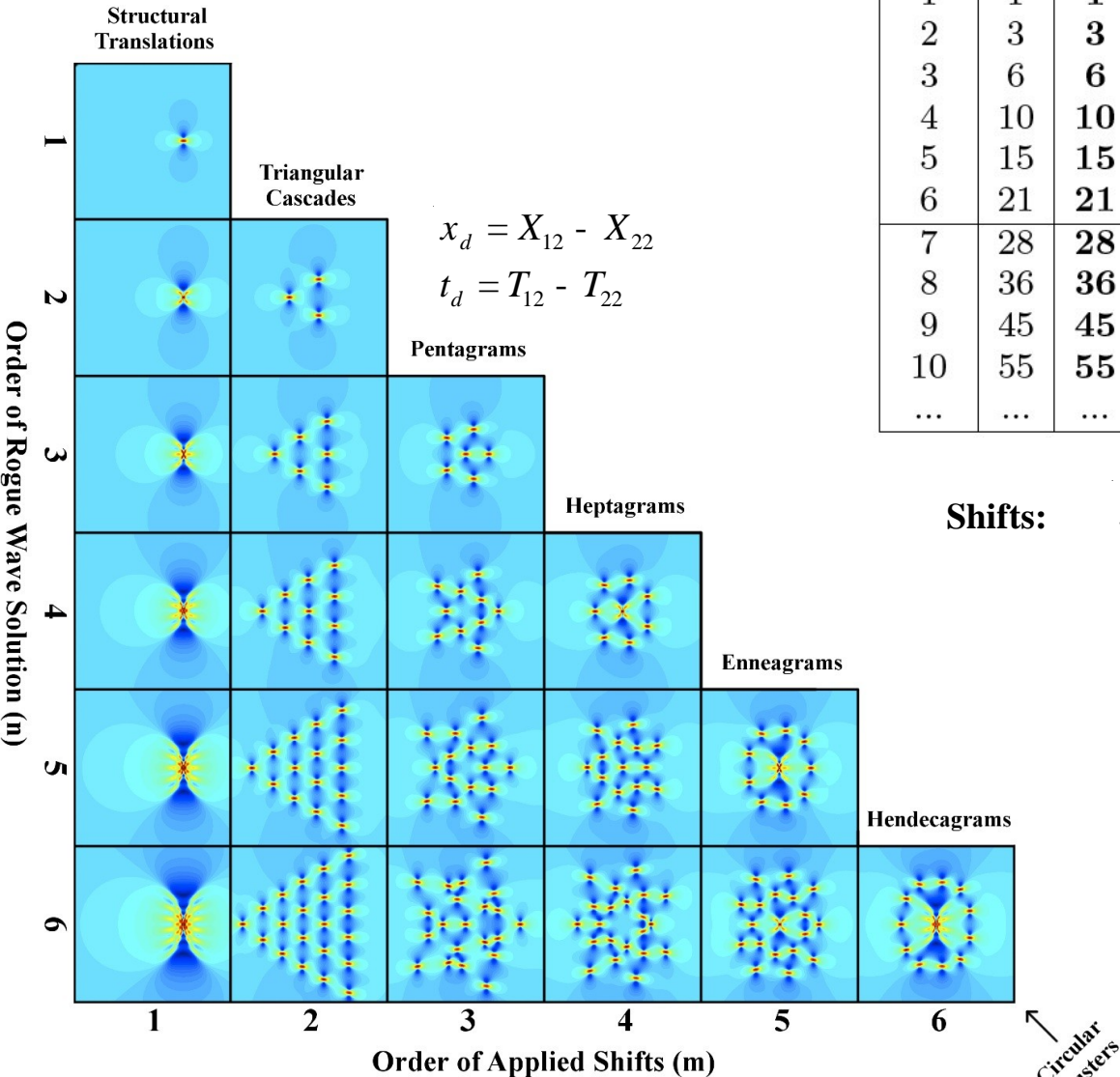


# Higher order modulation instability





# Classification of higher order rogue wave structures

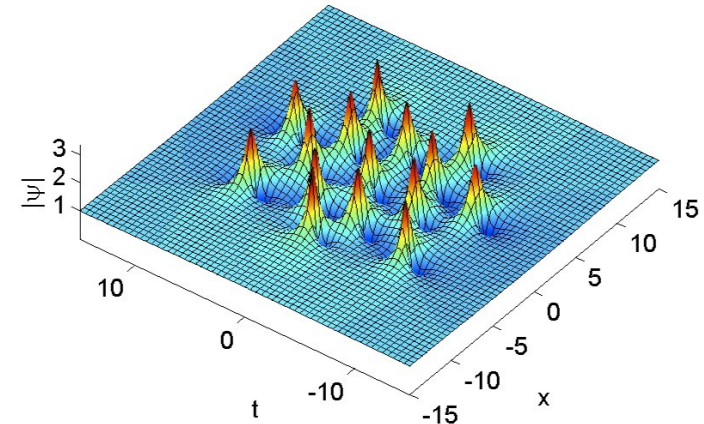


S. O.	Qu.	SA1	SA2	SA3	SA4	SA5
0	0	<b>0</b>	$3 \times 0 + 0$	$5 \times 0 + 0$	$7 \times 0 + 0$	$9 \times 0 + 0$
1	1	<b>1</b>	$3 \times 0 + 1$	$5 \times 0 + 1$	$7 \times 0 + 1$	$9 \times 0 + 1$
2	3	<b>3</b>	$3 \times 1 + 0$	$5 \times 0 + 3$	$7 \times 0 + 3$	$9 \times 0 + 3$
3	6	<b>6</b>	$3 \times 2 + 0$	$5 \times 1 + 1$	$7 \times 0 + 6$	$9 \times 0 + 6$
4	10	<b>10</b>	$3 \times 3 + 1$	$5 \times 2 + 0$	$7 \times 1 + 3$	$9 \times 0 + 10$
5	15	<b>15</b>	$3 \times 5 + 0$	$5 \times 3 + 0$	$7 \times 2 + 1$	$9 \times 1 + 6$
6	21	<b>21</b>	$3 \times 7 + 0$	$5 \times 4 + 1$	$7 \times 3 + 0$	$9 \times 2 + 3$
7	28	<b>28</b>	$3 \times 9 + 1$	$5 \times 5 + 3$	$7 \times 4 + 0$	$9 \times 3 + 1$
8	36	<b>36</b>	$3 \times 12 + 0$	$5 \times 7 + 1$	$7 \times 5 + 1$	$9 \times 4 + 0$
9	45	<b>45</b>	$3 \times 15 + 0$	$5 \times 9 + 0$	$7 \times 6 + 3$	$9 \times 5 + 0$
10	55	<b>55</b>	$3 \times 18 + 1$	$5 \times 11 + 0$	$7 \times 7 + 6$	$9 \times 6 + 1$
...	...	...	...	...	...	...

**Shifts:**

$$x_j = X_{j1} + X_{j2}k^2 + X_{j3}k^4 + X_{j4}k^6 + \dots$$

$$t_j = T_{j1} + T_{j2}k^2 + T_{j3}k^4 + T_{j3}k^5 + \dots$$



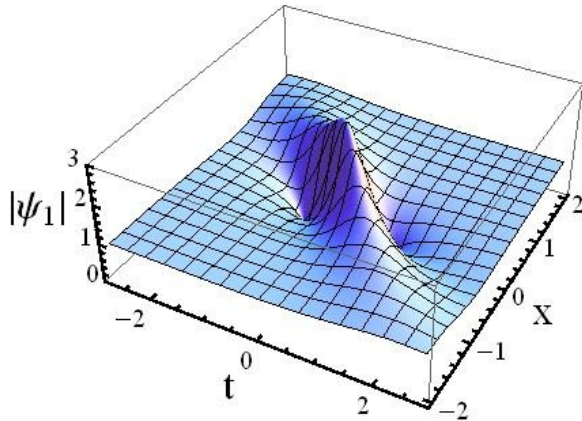
# Rogue waves of Hirota equation

$$iy_x + \frac{1}{2}y_{tt} + |y|^2 y = ie[y_{ttt} + 6|y|^2 y_t]$$

Very little difference from the NLSE case

First order rogue wave:

$$\psi = \hat{e} \frac{1 + 2ix}{1 + 4(t + 6ex)^2 + 4x^2} \hat{u} \exp(ix)$$

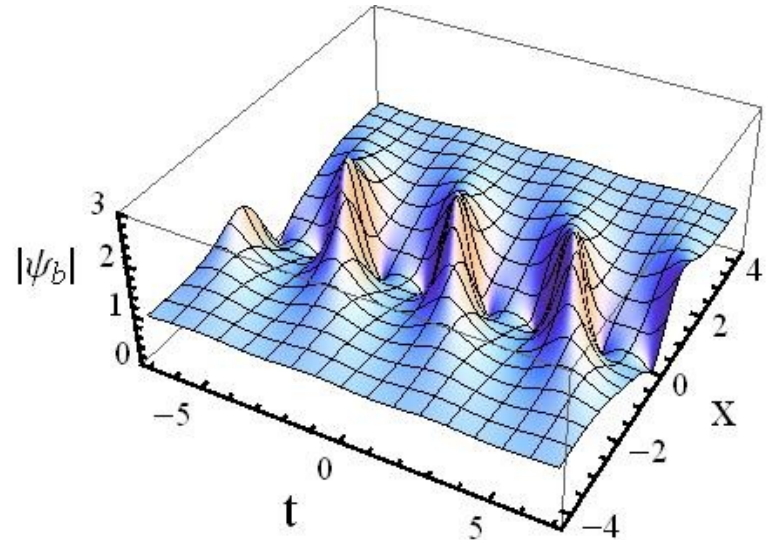
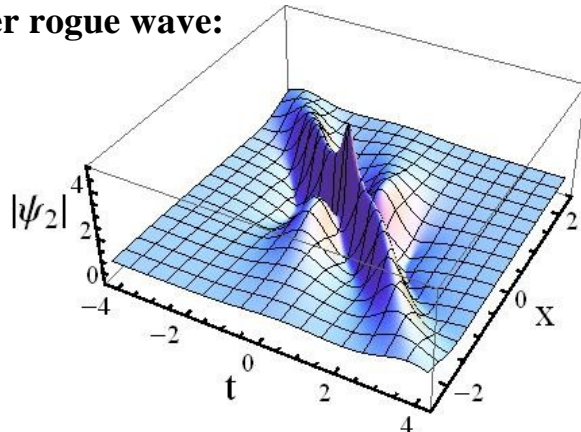


Breather solution:

$$\psi = \hat{e} \frac{e^{2(1-2a_1)\text{Cosh}(bx)} + ib \text{ Sinh}(bx)}{\hat{e} \text{ Cosh}(bx) - \sqrt{2a_1} \text{Cos}[s(t+vx)]} - 1 \hat{u} \exp(ix)$$

where  $s = 2\sqrt{1-2a_1}$ ,  $b = \sqrt{2a_1} s$  and  $v = 2e(1+4a_1)$

Second order rogue wave:



# Rogue waves of the Sasa-Satsuma equation

$$iy_t + \frac{1}{2}y_{xx} + |y|^2 y = ie \frac{\partial}{\partial x} (y_{xxx} + 3(|y|^2)_x y + 6|y|^2 y_x)$$

**Modulation instability of a plane wave:**

$$\psi_0 = -\frac{c}{2e} \exp\left(\frac{ik}{2e}x + \frac{w}{8^2}t\right) \quad \omega = 2c^2 - k^2 + (6kc^2 - k^3)$$

$$\psi = \psi_0(1 + A \exp[ik(x - Wt)]) + B^* \exp[-ik(x - Wt)]$$

**Growth rate of modulation instability:**

$$\gamma = \pm \frac{\kappa}{4e} \sqrt{4(3\kappa + 1)^2 (c^2 - k^2 e^2) - 9c^4}$$

**Rogue wave solution:**

$$\psi = -\frac{c}{2e} \frac{z - z^*}{c} G \exp\left(\frac{ik}{2e}x + \frac{w}{8^2}t\right)$$

$$G = \frac{|u|^2 \operatorname{Re}(z u^* g + z^* u h^*) + (|z|^2 |g|^2 + |z^*|^2 |h|^2)(z^* u^* g + z u h^*)}{|z|^2 (|u|^2 + |g|^2 + |h|^2)^2 - |u^2 + 2hg|^2 (\operatorname{Im}z)^2}$$

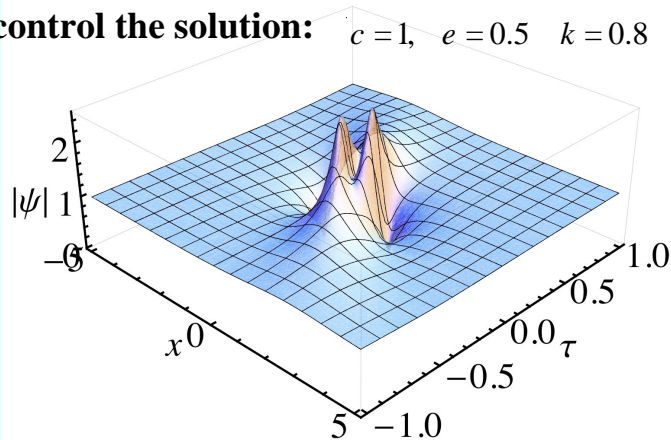
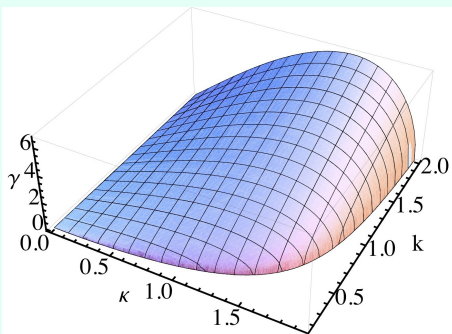
$$h = 3c \frac{u}{M_1} + i \frac{12e^2}{M_1^2} \quad M_1 = K + d - z$$

$$M_2 = K - d + z$$

$$g = 3c \frac{u}{M_2} - i \frac{12e^2}{M_2^2} \quad K = 3\kappa + 1$$

$$d = \frac{b}{2} + \frac{2(K^2 + 18c^2 + 3z^2)}{3b} \quad a = \frac{(K^2 - 3 - 36c^2)}{3} \quad b = (-1 + i\sqrt{3})[(K^2 - 9c^2 - z^2)z]^{1/3}$$

**Three parameters control the solution:**  $c=1, e=0.5, k=0.8$



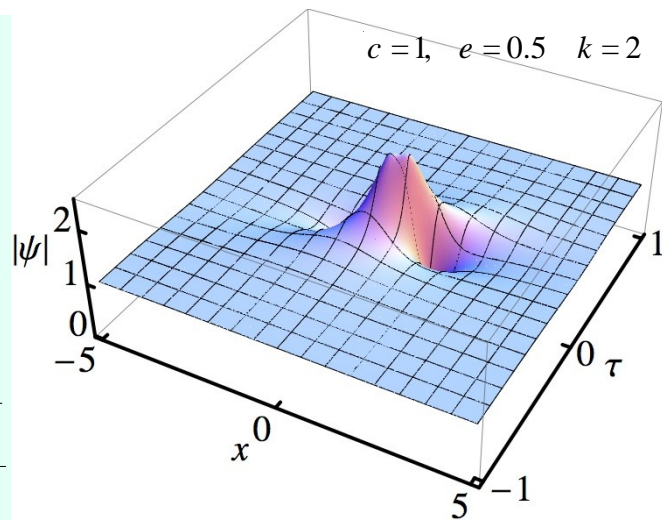
**Variables x and tau enter here:**

$$u = \frac{a}{2} t - 2ex \frac{\partial}{\partial x}$$

$$v_{21} = \pm \frac{9(a - 6c^2)z^4 + 3a(a - 1 - 18c^2)z^2 + a^3}{3(2z^2 + dz + a)^2}$$

**Eigenvalue of scattering problem:**

$$\zeta = \pm \frac{i\sqrt{9c^2(9c^2 + 10K^2) + 3c(9c^2 + 4K^2)^{3/2}} - 2K^4}{3\sqrt{2}K}$$





# First order rational solution

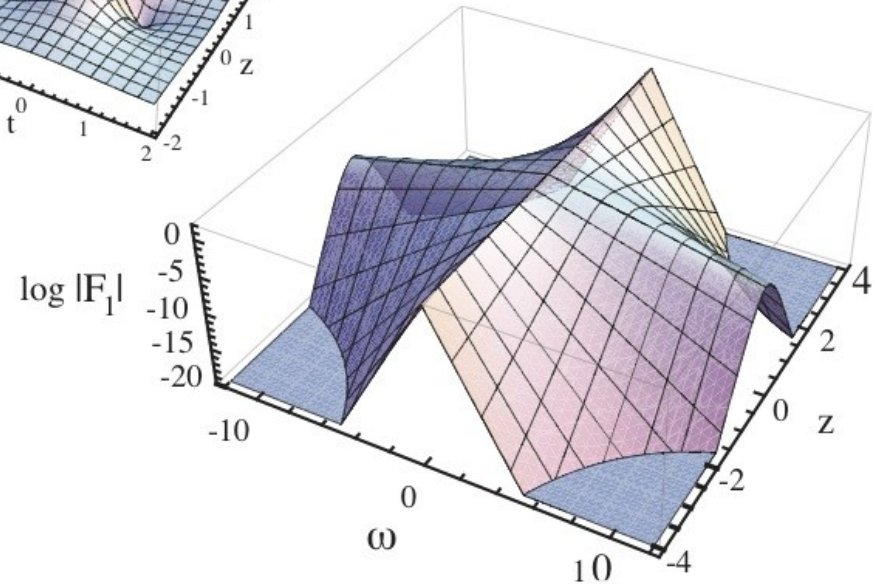
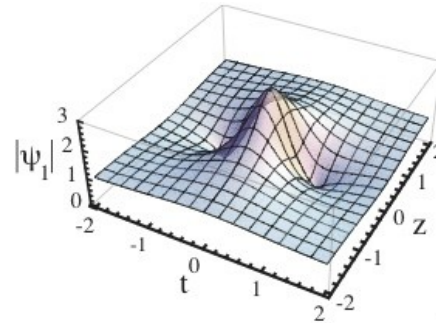
$$i \frac{\partial y}{\partial x} + \frac{1}{2} \frac{\partial^2 y}{\partial t^2} + |y|^2 y = 0$$

**First order rational solution:**

$$\psi = \frac{1}{\xi} - 4 \frac{1 + 2ix}{1 + 4x^2 + 4t^2} \exp(ix)$$

**Its spectrum:**

$$\begin{aligned} F(w, z) &= \\ &= \frac{1}{\sqrt{2p}} \int_{-\infty}^{\infty} \dot{u}(z, t) e^{iwt} dt = \\ &= \sqrt{2p} \frac{1 + 2iz}{\sqrt{1 + 4z^2}} \exp\left[-\frac{|w|}{2} \sqrt{1 + 4z^2}\right] d(w) \exp(iz) \end{aligned}$$



**Modulus:**

$$|F(w, z)| = \sqrt{2p} \exp\left[-\frac{|w|}{2} \sqrt{1 + 4z^2}\right]$$

# Second order rational solution

$$i \frac{\partial y}{\partial x} + \frac{1}{2} \frac{\partial^2 y}{\partial t^2} + |y|^2 y = 0$$

$$G = -\frac{3}{16} + \frac{3}{2}t^2 + t^4 + \frac{9}{2}x^2 + 6t^2x^2 + 5x^4$$

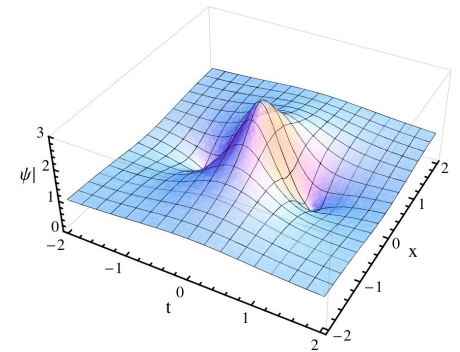
Second order rational solution:

$$= \frac{a}{c}t^2 + x^2 + \frac{3\ddot{a}c}{4\ddot{c}}t^2 + 5x^2 + \frac{3\ddot{a}}{4\ddot{c}} - \frac{3}{4}$$

$$\psi = \frac{e}{\epsilon} \exp\left(\frac{G + iH}{D}\right) \exp(ix)$$

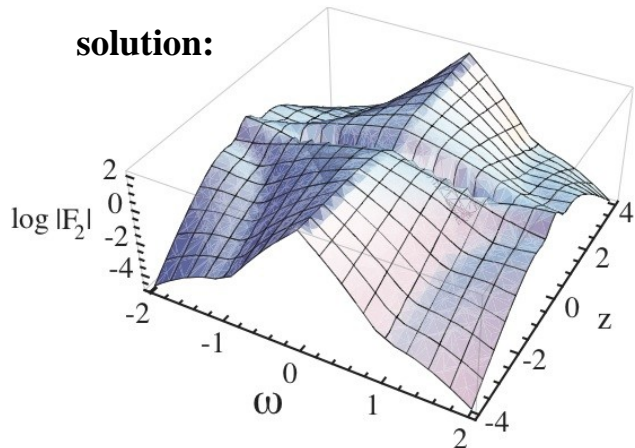
$$H = -\frac{15}{8}x - 3t^2x + 2t^4x + x^3 + 4t^2x^3 + 2x^5 =$$

$$= x \left( x^2 - 3t^2 + 2(t^2 + x^2)^2 \right) - \frac{15}{8}x$$

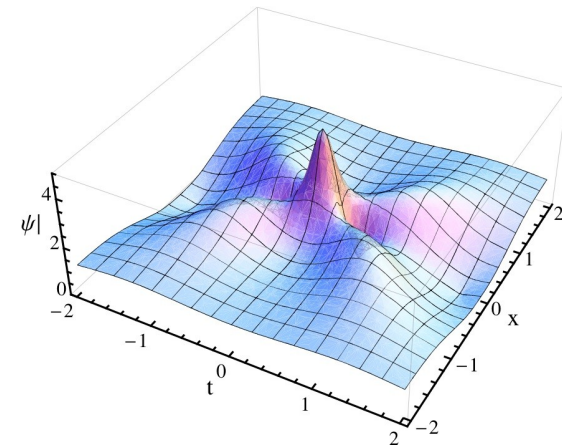
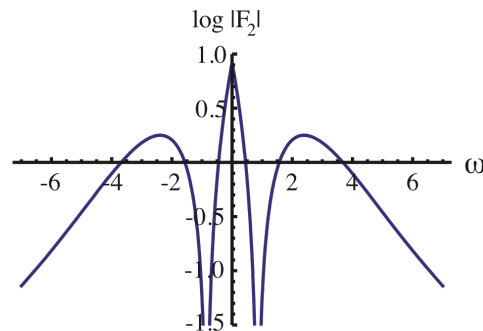


The spectrum of the second order

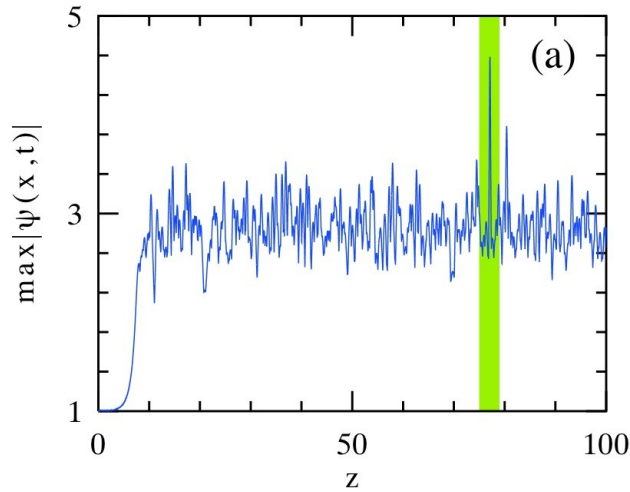
solution:



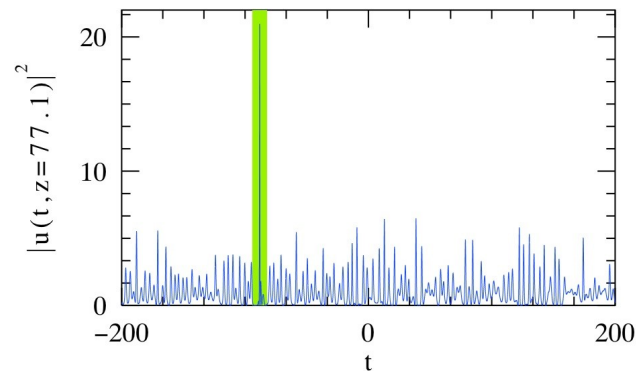
$$D = \frac{3}{64} + \frac{9t^2}{16} + \frac{t^4}{4} + \frac{t^6}{3} + \frac{33}{16}x^2$$



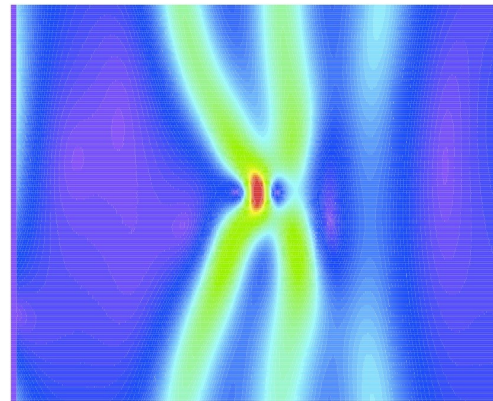
# Early detection of rogue waves in a chaotic wave field



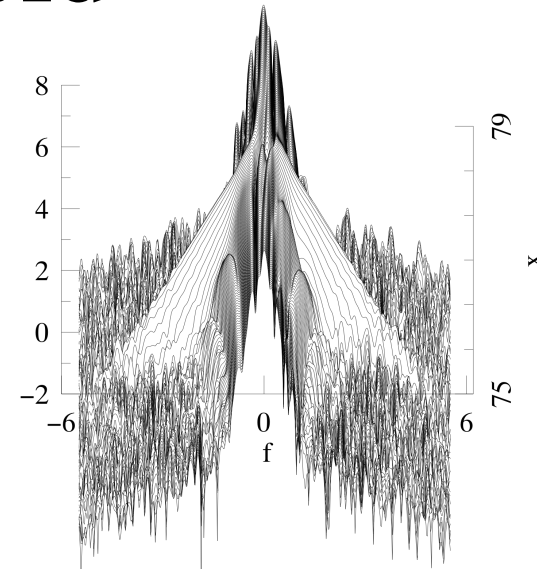
Evolution of maxima of the chaotic field generated from the CW background



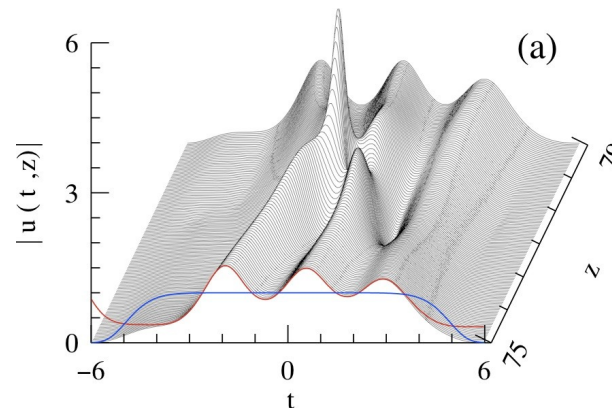
The total t-window of the chaotic field where the rogue wave appears



Contour plot of the chaotic field around the rogue wave



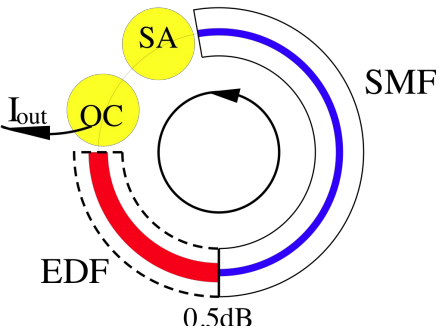
Evolution of the spectrum for the same rogue wave



3D plot of the same rogue wave



# Dissipative rogue waves: model

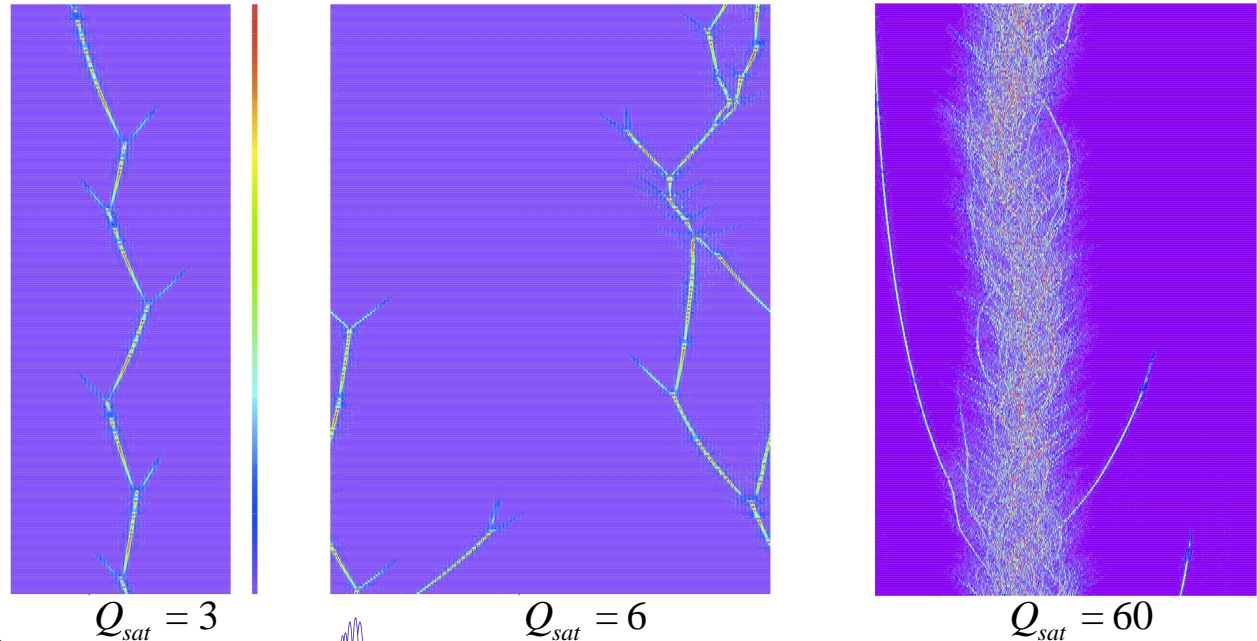


**Transfer function of saturable absorber:**

$$T = T_0 + DT \frac{I(t)}{I_{sat} + I(t)} \quad \text{where} \quad I(t) = |y(t)|^2$$

**A dissipative system is the one with continuous pump and losses in the Sense introduced by Prigogine. In other words, it is a system far from equilibrium.**

**A few samples of output radiation**



$Q_{sat} = 3$

$Q_{sat} = 6$

$Q_{sat} = 60$

**Model of the fiber laser**

**Pulse propagation in SMF:**

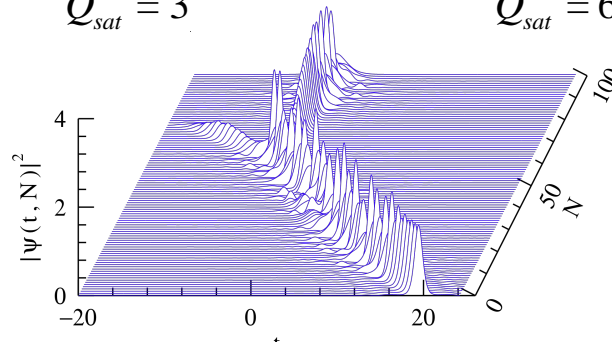
$$iy_z + \frac{D}{2}y_{zz} + |y|^2y = 0$$

**Pulse propagation in EDF:**

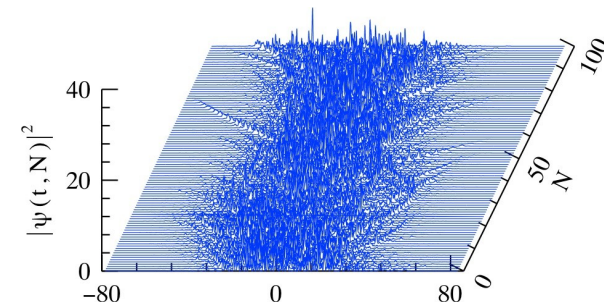
$$iy_z + \frac{D}{2}y_{zz} + G|y|^2y = \frac{ig_o}{1 + Q/Q_{sat}}(y + b_2y_{zz})$$

**Where the total energy is**

$$Q = \int_{-\infty}^{\infty} |y|^2 dt$$



**Pulse evolution when  $Q_{sat} = 3$**



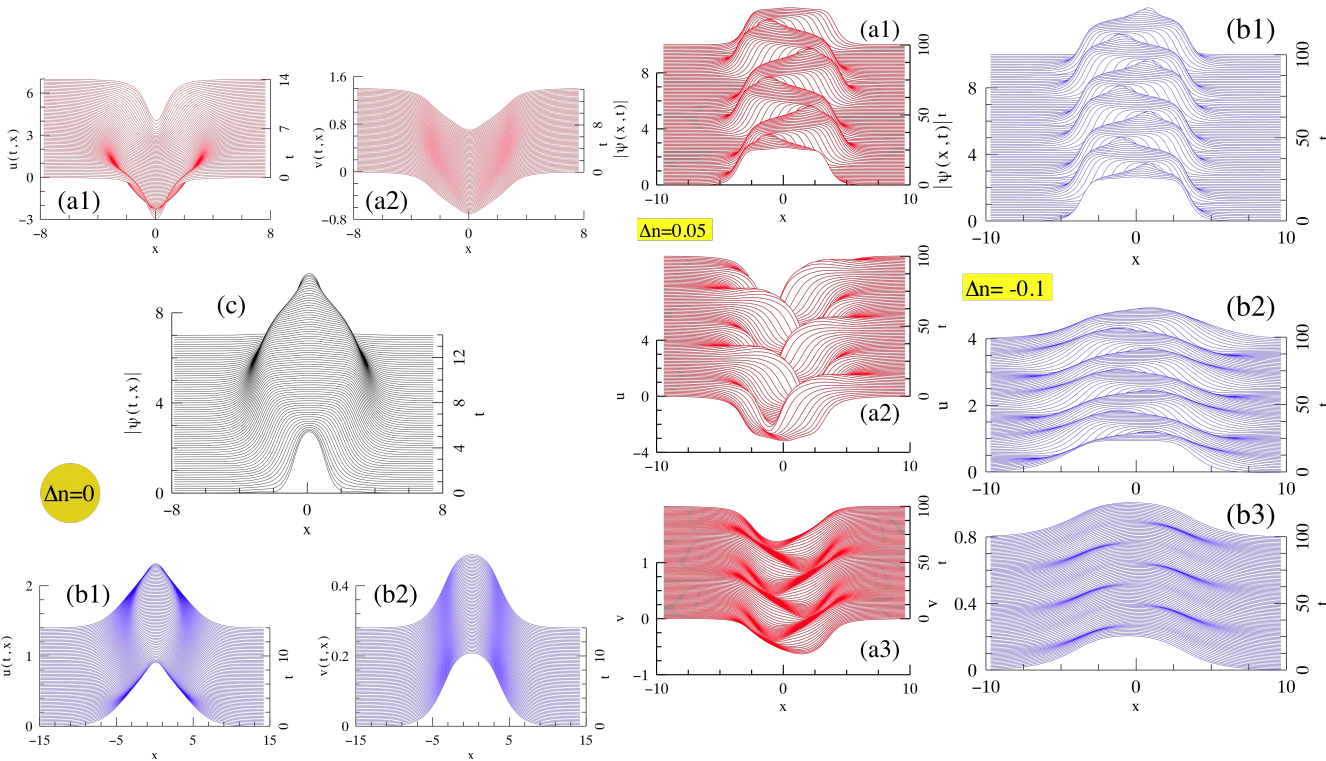
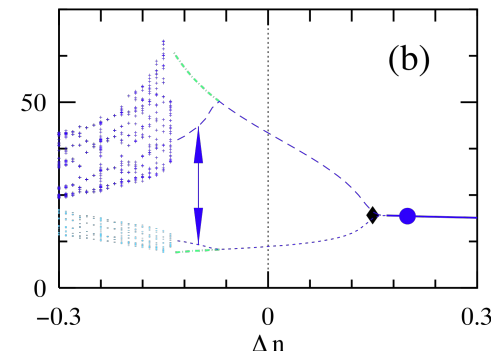
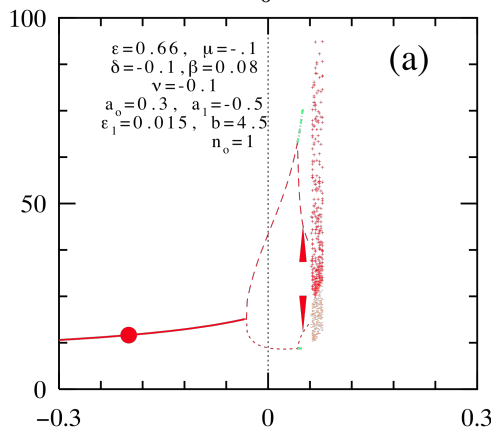
**Pulse group evolution when  $Q_{sat} = 60$**

# Dissipative solitons with energy and matter flows: fundamental building blocks for the world of living organisms

**CGLE:**  $iy_t + \frac{D}{2}y_{xx} + n(u,v)y + |y|^2y + n|y|^4y = idy + iby_{xx} + ie|y|^2y + im|y|^2y$

**RDS:**  $\frac{\partial u}{\partial t} = -v - u(u-1)(u-a) + u_{xx}$   
 $\frac{\partial v}{\partial t} = e_1(u-bv)$

**Coupling:**  $a = a_0 + a_1|y|^2$   
 $n = n_0 + Dn(u-v)$



**Energy rate equation:**

$$\frac{\partial Q}{\partial t} = 2 \int_{-\infty}^{\infty} \dot{\psi} [b|y_x|^2 + d|y|^2 + e|y|^4 + m|y|^6] dx$$

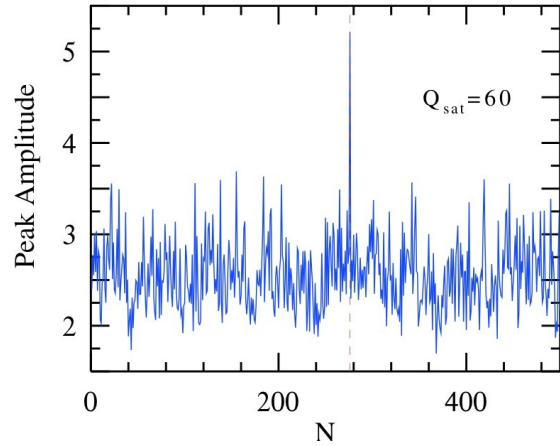
$$Q = \int_{-\infty}^{\infty} \dot{\psi} |y|^2 dx$$

**The rate of change of total matter:**

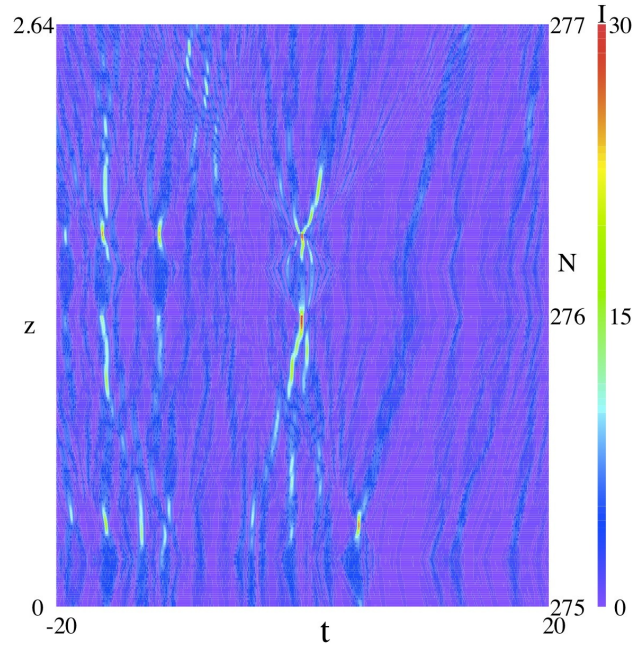
$$\frac{\partial M}{\partial t} = -e_1 \int_{-\infty}^{\infty} \dot{\psi} [u_x^2 + bv^2 + u^2(u-1)(u-a)] dx$$

$$M = \int_{-\infty}^{\infty} \dot{\psi} (e_1 u^2 + v^2) dx$$

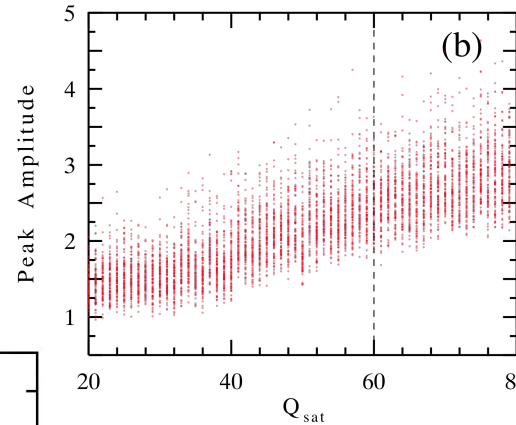
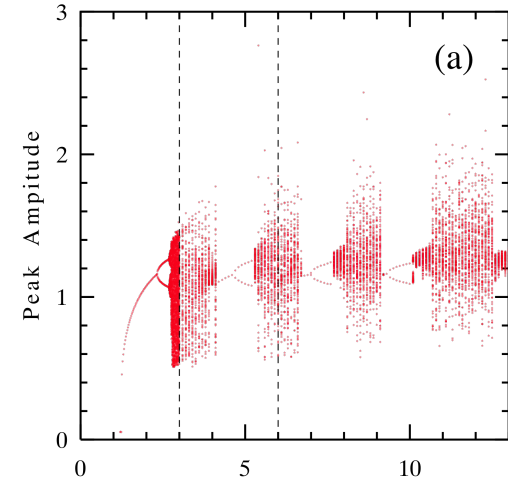
# Dissipative rogue waves: numerical results



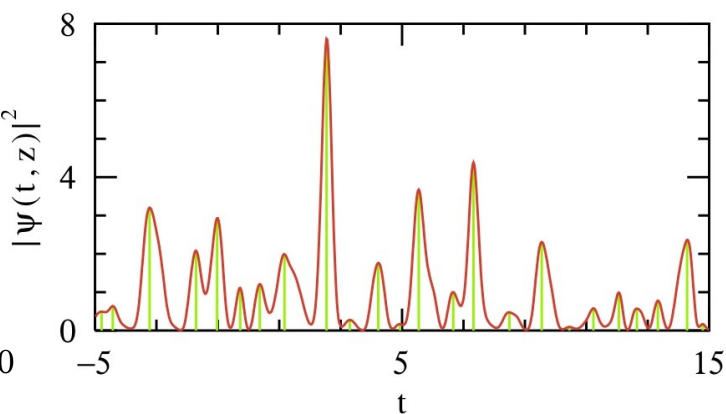
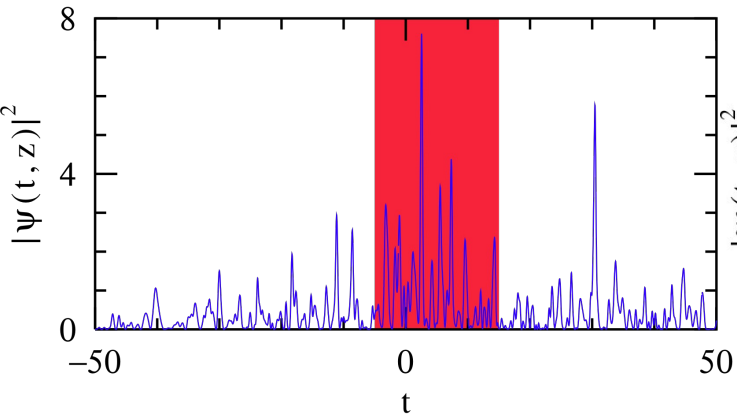
**A sample of output radiation**



**Two round trips containing the highest amplitude**



**Bifurcation diagram**





# Dissipative solitons with energy and matter flows: internal balances

$$\frac{\partial \rho}{\partial t} + \frac{\nabla j}{\nabla x} = p$$

$$\rho = |\psi|^2$$

$$j = \frac{iD}{2}(y y_x^* - y_x y^*)$$

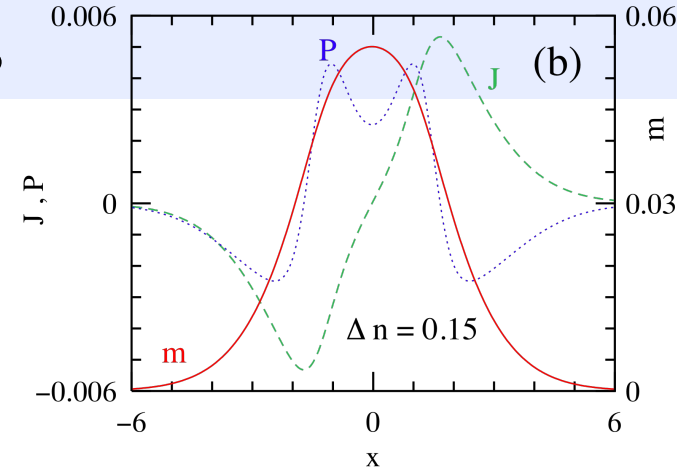
$$p = 2d|y|^2 + 2e|y|^4 + b(|y|^2)_{xx} - 2b|y_x|^2$$

$$\frac{\partial m}{\partial t} + \frac{\nabla J}{\nabla x} = P$$

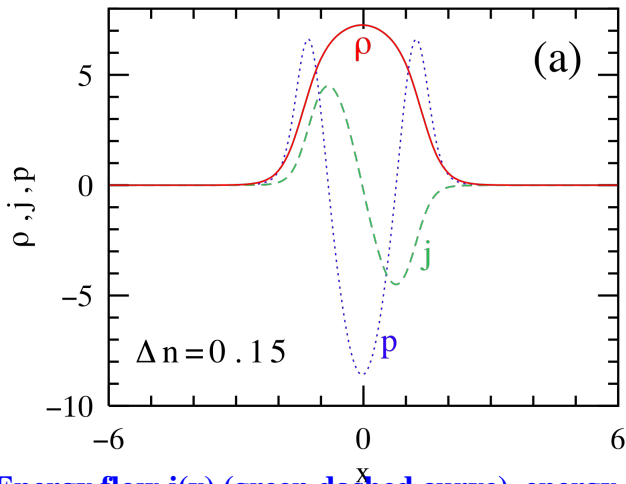
$$m = e_1 u^2 + v^2$$

$$J = -2e_1 u_x u$$

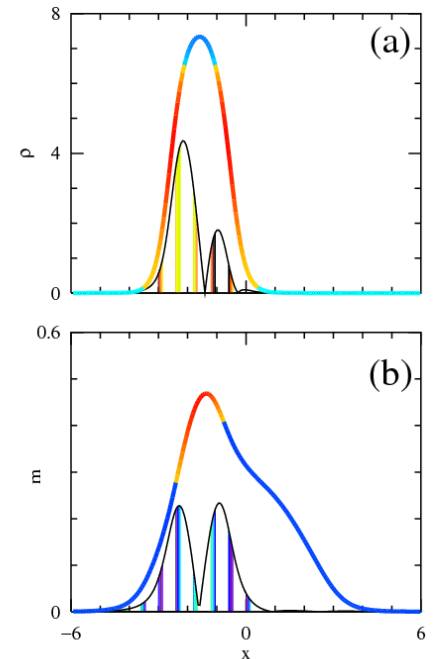
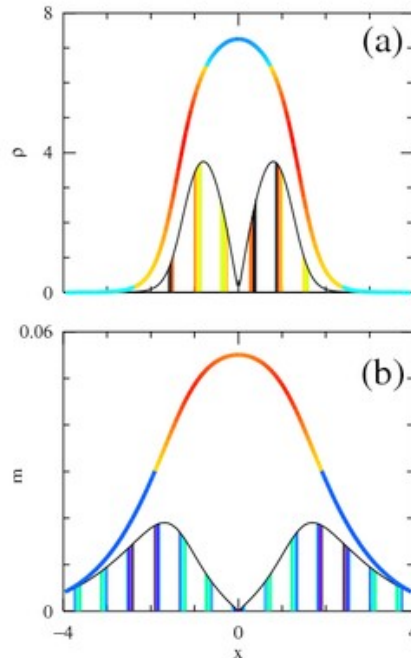
$$P = -2e_1[u_x^2 + bv^2 + u^2(u-1)(u-a)]$$



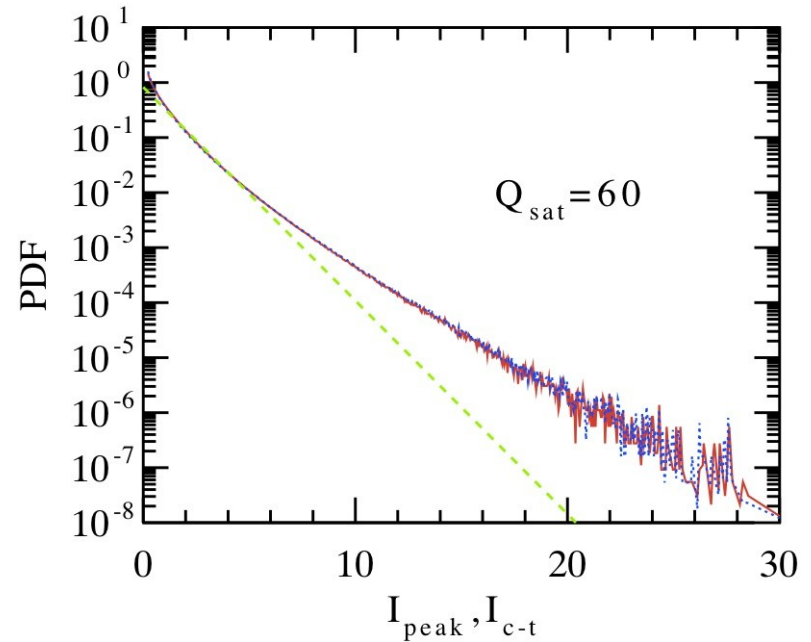
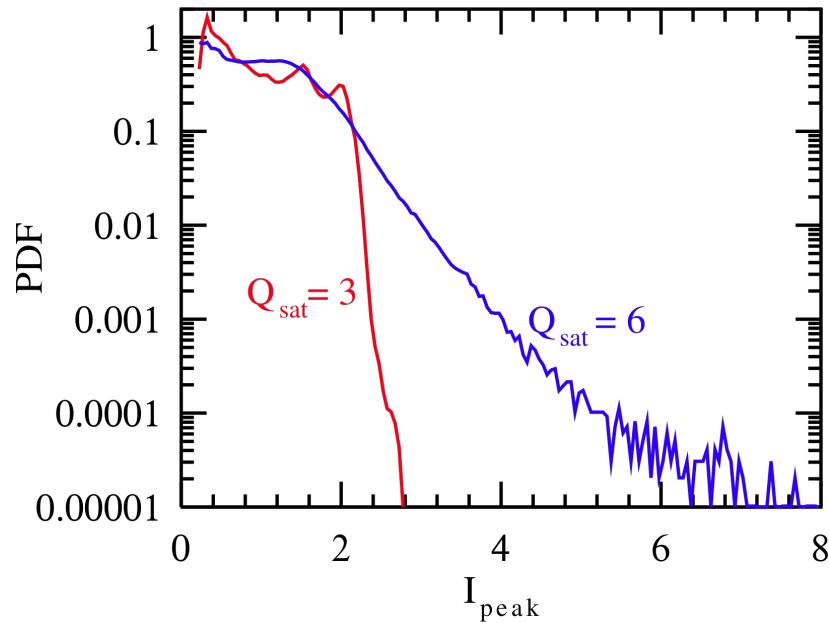
Matter flow  $J(x)$  (green dashed line), matter distribution  $m(x)$  (red curve) and density of matter generation  $P(x)$  (blue dotted curve) across the same stationary soliton.



Energy flow  $j(x)$  (green dashed curve), energy distribution  $\rho(x)$  (red curve) and density of energy generation  $p(x)$  (blue dotted curve), across the stationary soliton at  $\Delta n = 0.15$

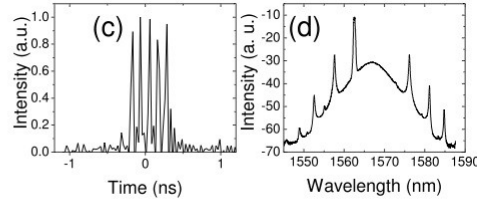
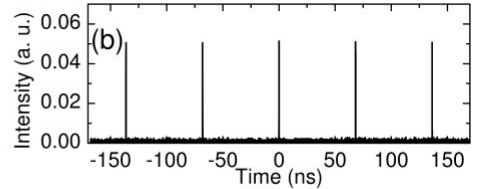
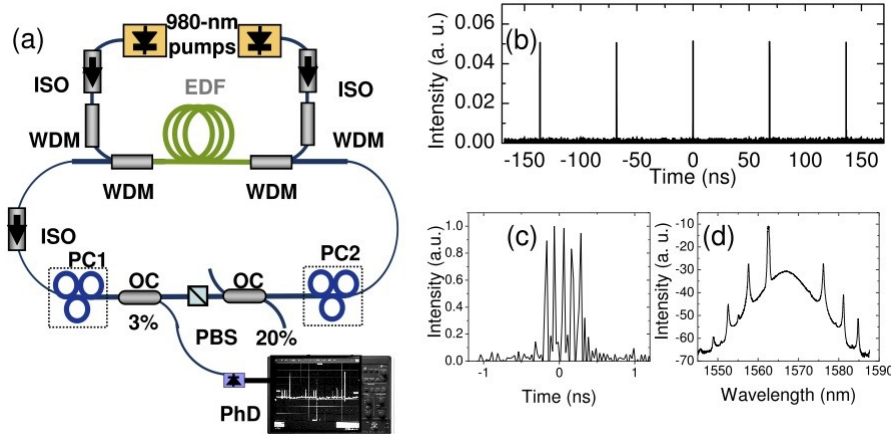


# Dissipative rogue waves: Probability density functions



Probability density functions

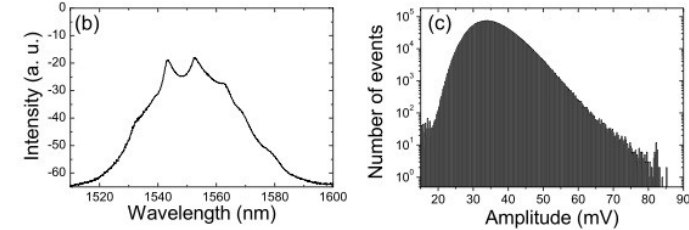
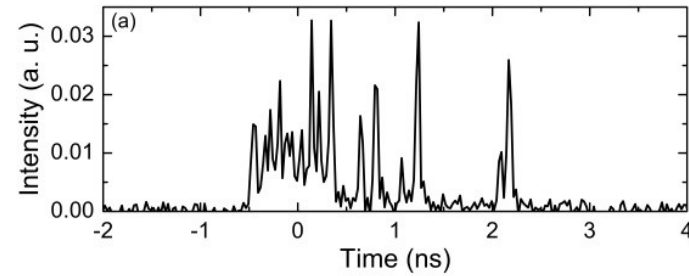
# Dissipative Rogue Waves, Experiment



(Left) (a) Fiber laser experimental setup.

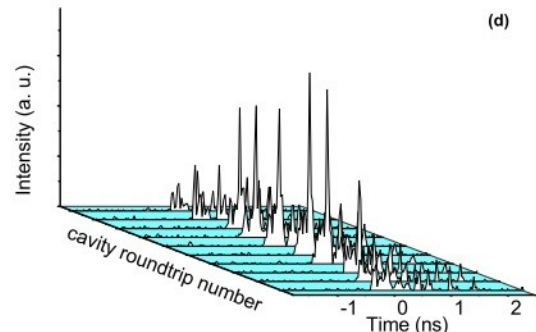
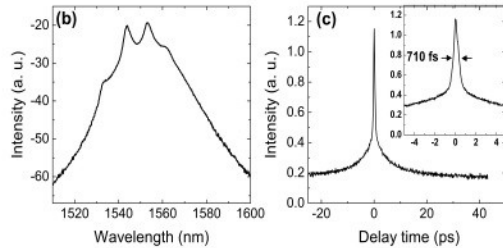
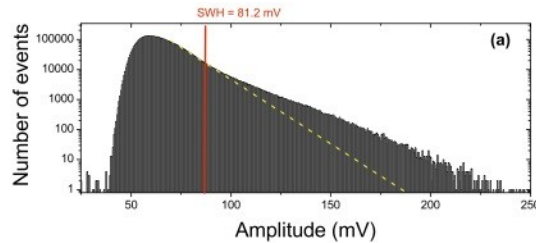
(b) Temporal trace of a stationary bunch of pulses circulating at the fundamental cavity repetition rate of 17.2 MHz.

(c) temporal magnification of the 1-ns-long bunch using a 20-GHz oscilloscope with a 45-GHz photodiode.

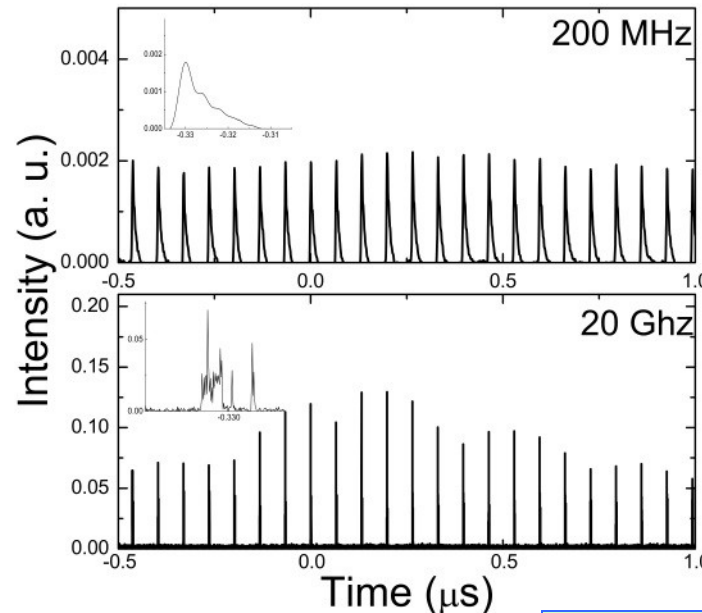


(d) Optical spectrum.

(Above) (a) Optical intensity record of a chaotic bunch of pulses (b) Optical spectrum (c) Histogram (log-scale) showing the distribution of the optical intensity maxima for 4.9 millions of trace events. SWH is 41.9 mV



(a) Histogram (log-scale) showing a large deviation above the classical distribution (indicated by the yellow dotted-line) for 6.8 millions of trace events. RW events are observed at the level of up to 3 times the SWH. (b) Optical spectrum. (c) Optical autocorrelation trace, with a close-up view of the central coherence peak (inset). (d) Stroboscopic recording showing the intracavity evolution over successive roundtrips around a rogue wave event.



(Left) Comparison between narrow (a) 200 MHz and wide (b) 20 GHz electronic bandwidth analysis of the same sequence of laser output pulse events. Insets: One pulse event is magnified in both cases.



# FPU Recurrence and Cherenkov radiation

$$i \frac{\partial y}{\partial z} + \frac{b_2}{2} \frac{\partial^2 y}{\partial t^2} + |y|^2 y = i b_3 \frac{\partial^3 y}{\partial t^3}$$

**Dispersive waves:**

$$\psi = \mu \exp(ikz - i\omega t)$$

**The frequency satisfies the dispersion relation:**

$$-k - \frac{\omega^2 b_2}{2} = -b_3 \omega^3$$

**Resonant condition:**

$$B^2 = 1 = -\frac{\omega^2 b_2}{2} + b_3 \omega^3$$

**Then we have the cubic equation to solve:**

$$\omega^3 - \frac{b_2}{2b_3} \omega^2 - \frac{1}{b_3} = 0$$

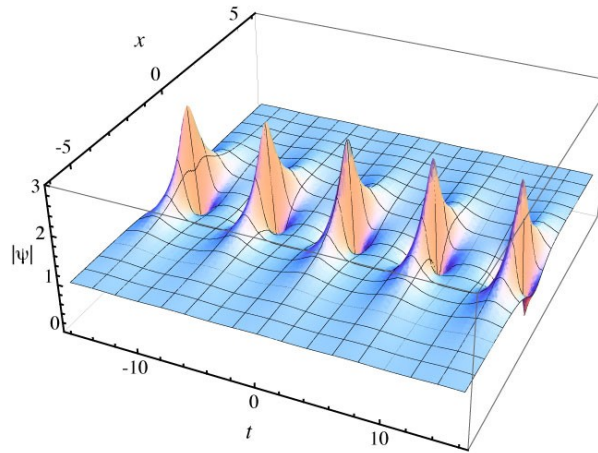
**The real solution:** 
$$\omega = \frac{\chi^2 + b_2 c + b_2^2}{6b_3 c}$$

**where:**

$$\chi = (\beta_2^3 + 108b_3^2 + 6\sqrt{6}\sqrt{b_2^3 b_3^2 + 54b_3^4})^{1/3}$$

**Continuous wave:**  $\psi = B \exp(iB^2 z)$

$$\psi(z, t) = \frac{\frac{W^2}{2} \cosh(dz) + id \sinh(dz)}{\cosh(dz) - \frac{d}{W} \cos(Wt)} \hat{e}_1 e^{iz}$$



**Growth rate:**

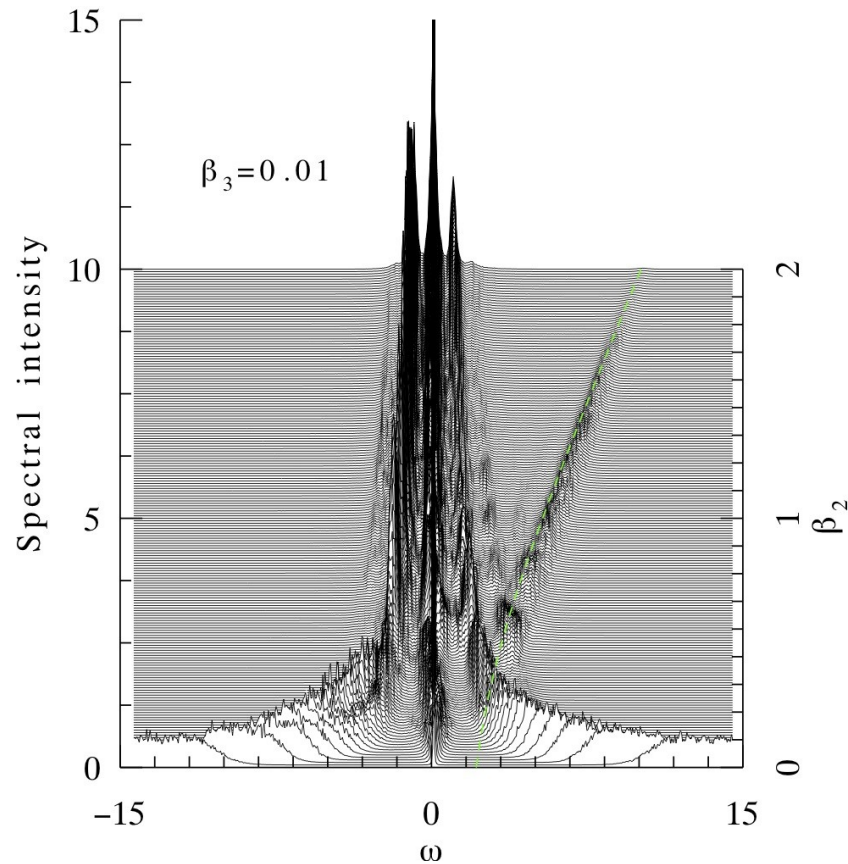
$$\delta = \Omega \sqrt{1 - \frac{W^2}{4}}$$

**Spectra:**

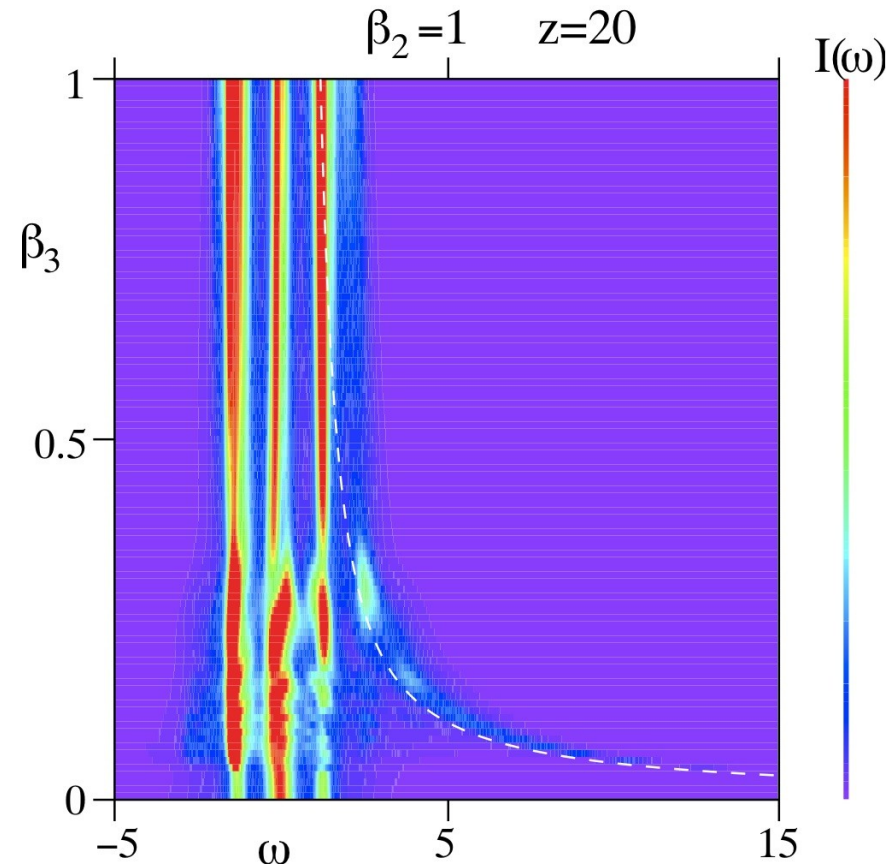
$$A_0(z) = \frac{\frac{W^2}{2} \cosh(dz) + id \sinh(dz)}{\sqrt{\cosh^2(dz) - \frac{d^2}{W^2}}}$$

$$A_n(z) = \frac{\frac{W^2}{2} \cosh(dz) + id \sinh(dz)}{\sqrt{\cosh^2(dz) - \frac{d^2}{W^2}}} \frac{W}{d} \frac{\cosh(dz) - \sqrt{\cosh^2(dz) - \frac{d^2}{W^2}}}{1}$$

# FPU Recurrence and radiation

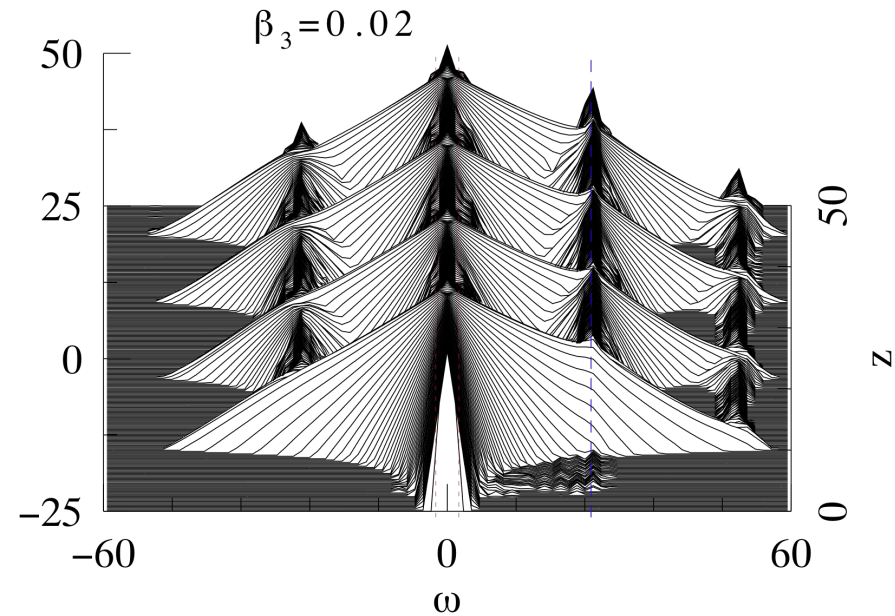
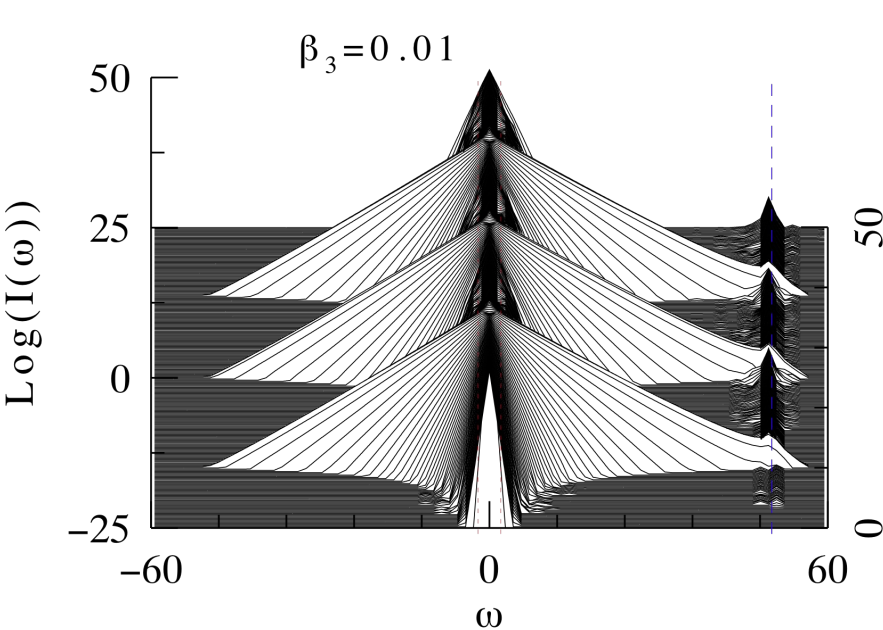


Spectral output for a propagation distance  $z=20$ ,  $\beta_3=0.01$  and for various values of  $\beta_2$ . The two sidebands are related to modulation instability, while the additional spectral band on the right represents the resonant radiation.



Spectral output for a propagation distance  $z=20$ ,  $\beta_2=1$  as a function of  $\beta_3$

# FPU Recurrence and radiation

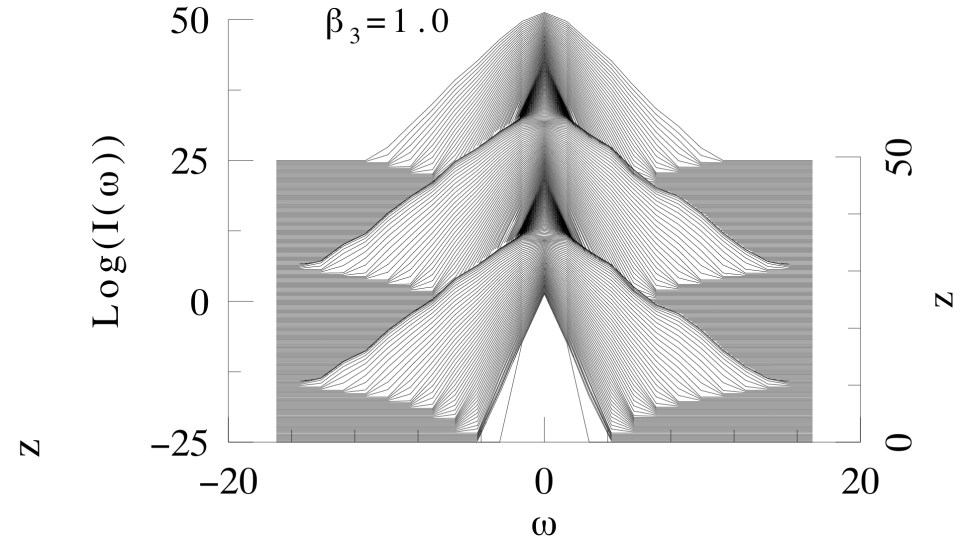
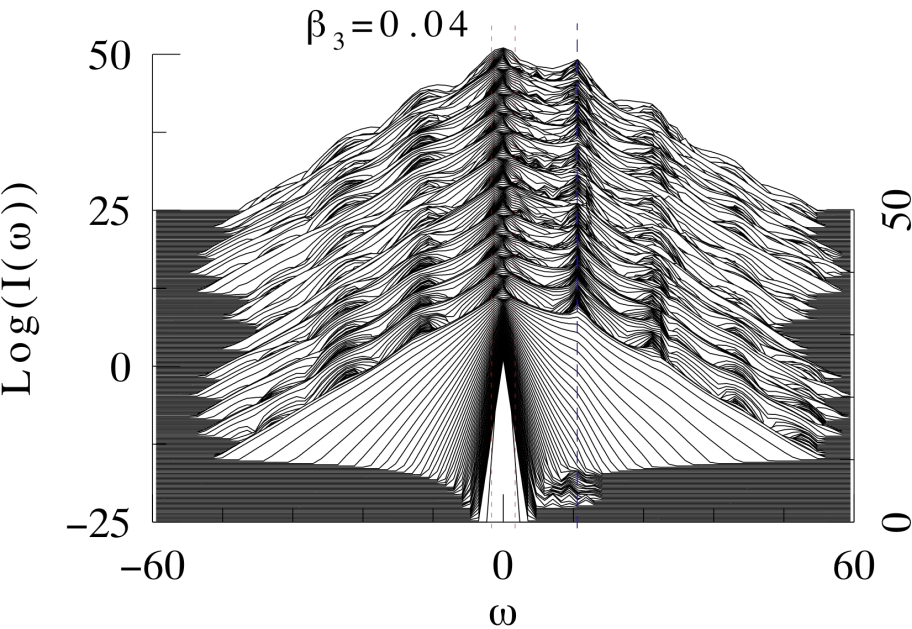


Recurrence spectrum of the NLSE with small TOD,  $\beta_3=0.01$ , and  $\beta_2=1$ . The resonant radiation that can be seen on the r.h.s. of the spectrum is indicated by the dashed blue line. Its influence is negligible until the radiation grows to higher amplitudes and distorts the initially symmetric AB spectrum. However, this distortion occurs at very long propagation distances. The two red vertical lines show the limits of the modulation instability region ( $\pm 2$ ). The initial condition contains only a single pair of sidebands at the maximum growth rate  $\omega=\sqrt{2}$ . The periodicity is preserved on propagation by imposing periodic boundary conditions, such that the whole spectrum remains discrete.

The TOD is higher:  $\beta_3=0.02$ . Resonant radiation is now closer to the pump. It hardly influences the first recurrence, but due to the FWM through the pump, the resonant radiation appears almost symmetrically on the left-hand-side of the spectrum. Moreover, an additional "sideband" of the resonant radiation appears at an equal distance on the right-hand-side of the spectrum. The asymmetry between the lhs. and rhs of the spectrum is due to the delay in the transfer of the spectral energy to the left-hand-side of the spectrum.

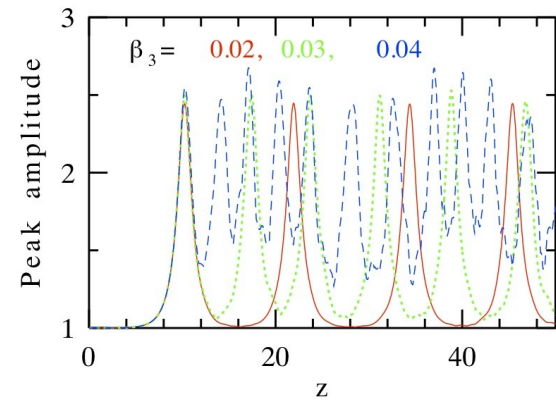


# FPU Recurrence and radiation



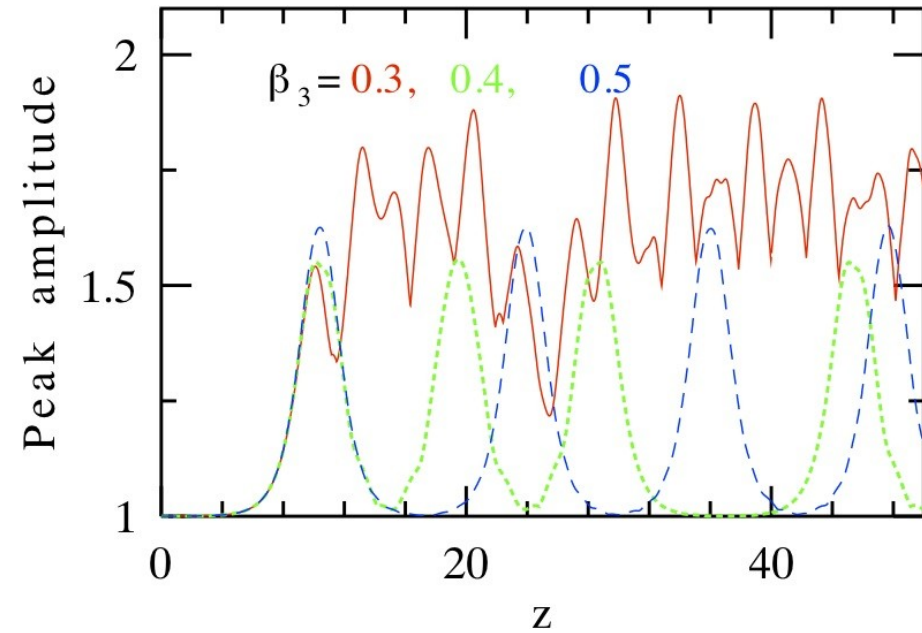
FPU recurrence dynamics of MI with almost perfect triangular spectrum of the sidebands when  $\beta_3=1$ . The resonant frequency here is within the MI band. It defines the fundamental frequency of the sidebands.

The TOD is further increased to  $\beta_3=0.04$ . The resonant radiation (shown by the blue dashed line) is now much closer to the pump, but is still out of the instability band shown by the red dashed lines. The four-wave mixing adds distortions on each side of the spectrum. The resonant radiation appears at higher values of the background spectrum, thus increasing its influence. It accumulates much faster and FPU recurrence is lost right from the first broadening of the spectrum. No cycles of recurrence can be seen here.

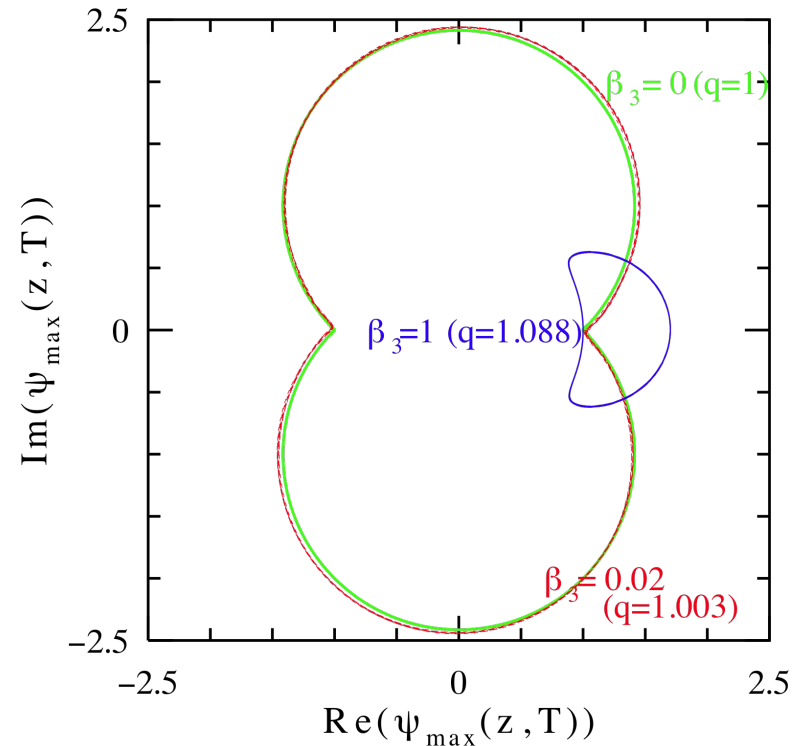


Field evolution, starting with modulation instability, for three small values of TOD. The solid red curve is for  $\beta_3=0.02$ , the green dotted line is for  $\beta_3=0.03$ , and the blue dashed curve for  $\beta_3=0.04$ . Up to  $z=12$ , the three curves almost coincide. Multiple recurrence is clearly seen at the initial stages of evolution for the smallest values of  $\beta_3$ . Increasing the TOD parameter causes the periodic behavior to deteriorate.

# FPU Recurrence and radiation



Optical field evolution, starting with modulation instability for three larger values of TOD: the red solid line stands for  $\beta_3=0.3$ , the green dotted line for  $\beta_3=0.4$  and the dotted blue line for  $\beta_3=0.5$ . Recurrence, which was lost for small values of  $\beta_3$ , starts to be seen again for larger values of TOD, namely for  $\beta_3 > 0.3$ .



Recurrent trajectories of MI dynamics for  $\beta_3=0$  (green curve),  $\beta_3=0.02$  (red curve) and  $\beta_3=1$  (blue curve).

## Experimental Demonstration of the Fermi-Pasta-Ulam Recurrence in a Modulationally Unstable Optical Wave

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**The END**