



Equations of Nonlinear Acoustics and Weak Shock Propagation

Kaelig CASTOR ⁽¹⁾

B. E. MCDONALD ⁽²⁾

W. A. KUPERMAN ⁽¹⁾

⁽¹⁾*Scripps Institution of Oceanography, La Jolla, CA 92093 USA*

⁽²⁾*US Naval Research Laboratory, Washington DC 20375 USA*



Outline

1) Algorithms Historical

2) Comparative Derivation of the KZK [Zabolotskaya & Khokhlov (1969), Kuznetsov (1971)] & NPE [McDonald & Kuperman (1987)] Equations in a Thermoviscous and Refractive Medium

3) Comparison of the KZK & NPE Time Domain Algorithms

4) Examples of Numerical Results with the NPE Code

5) Conclusion



1) Algorithms Historical

1) Frequency-domain algorithms [Fenlon (1971), Korpel (1980), Trivett (1981), Pishchal'nikov (1996), ...]

- Constraint : Small absorption → large number of harmonics

2) Time-domain algorithms [McDonald, Kuperman (1987), Lee, Hamilton (1995), Cleveland et al (1996), ...]

- suitable for signals having an arbitrary waveform (pulses).

3) hybride algorithms [Pestorius, Blackstock (1973-74), Bakhalov (1976-87), McKendree (1981), Frøysa (1993), ...]

- nonlinear steepening in the time domain, absorption and diffraction in the frequency domain



2) KZK in a thermoviscous & refractive fluid

Nonlinear wave equation for a refractive medium :

$$\underbrace{\partial_t^2 \phi - \left((c_0 + c_1)^2 + \delta \partial_t \right) \Delta \phi}_{\text{Left}} = \partial_t \underbrace{\left[(\nabla \phi)^2 + \frac{\beta - 1}{(c_0 + c_1)^2} (\partial_t \phi)^2 \right]}_{\text{Right}}$$

Left

Right

Slow scale
in the
direction x
of propagation
primes denotes the
pulse-following
coordinate system

$$\left\{ \begin{array}{l} \tau = t - x/c_0 \\ x' = \varepsilon x \\ y' = \varepsilon^{1/2} y \\ z' = \varepsilon^{1/2} z \end{array} \right\} \Rightarrow \left\{ \begin{array}{l} \partial_t = \partial_\tau \\ \partial_x = \varepsilon \partial_{x'} - \frac{1}{c_0} \partial_\tau \\ \partial_y = \varepsilon^{1/2} \partial_{y'} \\ \partial_z = \varepsilon^{1/2} \partial_{z'} \end{array} \right\} \Rightarrow \left\{ \begin{array}{l} \Delta = \partial_x^2 + \partial_y^2 + \partial_z^2 = \varepsilon \nabla_\perp'^2 + \varepsilon^2 \partial_{x'}^2 - \varepsilon \frac{2}{c_0} \partial_{x'} \partial_\tau + \frac{1}{c_0^2} \partial_\tau^2 \\ \text{Left} = 2c_0 \partial_{x'} \partial_\tau \phi - c_0^2 \nabla_\perp'^2 \phi - \frac{\delta}{c_0^2} \partial_\tau^3 \phi - \frac{2c_1}{c_0} \partial_\tau^2 \phi \\ \nabla \approx -\frac{1}{c_0} \partial_\tau \Rightarrow \text{Right} = \frac{\beta}{c_0^2} \partial_\tau (\partial_\tau \phi)^2 \end{array} \right.$$

$$\frac{\rho_0}{2c_0} \partial_\tau (\text{Left}) = \partial_{x'} \partial_\tau p' - \frac{c_0}{2} \nabla_\perp'^2 p' - \frac{\delta}{2c_0^3} \partial_\tau^3 p' - \frac{c_1}{c_0^2} \partial_\tau^2 p'$$

$$\left. \begin{array}{l} v = -\nabla \phi \approx \frac{1}{c_0} \partial_\tau \phi \\ v = \frac{p'}{\rho_0 c_0} \end{array} \right\} \partial_\tau \phi = \frac{p'}{\rho_0}$$

$$\frac{\rho_0}{2c_0} \partial_\tau (\text{Right}) = \frac{\beta}{2\rho_0 c_0^3} \partial_\tau^2 p'^2$$

$$\Rightarrow \frac{\partial^2 p'}{\partial x' \partial \tau} - \frac{c_0}{2} \nabla_\perp'^2 p' - \frac{\delta}{2c_0^3} \frac{\partial^3 p'}{\partial \tau^3} - \frac{c_1}{c_0^2} \frac{\partial^2 p'}{\partial \tau^2} = \frac{\beta}{2\rho_0 c_0^3} \frac{\partial^2 p'^2}{\partial \tau^2}$$

KZK equation (including refraction)



2) NPE in a thermoviscous & refractive fluid

Nonlinear wave equation for a refractive medium :

$$\partial_t^2 \phi - \left((c_0 + c_1)^2 + \delta \partial_t \right) \Delta \phi = \partial_t \left[(\nabla \phi)^2 + \frac{\beta - 1}{(c_0 + c_1)^2} (\partial_t \phi)^2 \right]$$

primes

denotes the
pulse-
following
coordinate
system

$$\begin{cases} t' = \varepsilon t \\ x' = x - c_0 t \\ y' = \varepsilon^{1/2} y \\ z' = \varepsilon^{1/2} z \end{cases} \implies \begin{cases} \partial_t = \varepsilon \partial_{t'} - c_0 \partial_{x'} \\ \partial_x = \partial_{x'} \\ \partial_y = \varepsilon^{1/2} \partial_{y'} \\ \partial_z = \varepsilon^{1/2} \partial_{z'} \end{cases} \iff$$

Lagrangian derivative (moving coordinate system)

$$\partial_t = D_t - c_0 \partial_x$$

$$\cancel{\partial_t^2} + c_0^2 \partial_x^2 - 2c_0 D_t \partial_x \phi - \left((c_0 + c_1)^2 + \delta \cancel{\partial_t} - c_0 \partial_x \right) \Delta \phi = \cancel{\partial_t} - c_0 \partial_x \left[(\nabla \phi)^2 + \frac{\beta - 1}{(c_0 + c_1)^2} \cancel{\partial_t} - c_0 \partial_x \phi^2 \right]$$

Velocity potential : $\phi = - \int_{-\infty}^x v dx$

$$\nabla \approx \partial_x \implies (\nabla \phi)^2 = v_x^2 \approx v^2$$

$$\implies 2c_0 D_t v + c_0^2 \int_{-\infty}^x \nabla_{\perp}^2 v dx + 2c_0 c_1 \partial_x v - \delta c_0 \Delta v = -c_0 \beta \partial_x v^2$$

Linear plane wave impedance relation : $v = p' / \rho_0 c_0$

NPE

[McDonald and Kuperman, *J. Acoust. Soc. Am.* **81**, 1406-1417, (1987)]

$$D_t p' = -\partial_x \left[c_1 p' + \frac{\beta}{2\rho_0 c_0} p'^2 \right] - \frac{c_0}{2} \int_{-\infty}^x \nabla_{\perp}^2 p' dx + \frac{\delta}{2} \Delta p'$$



2) Similarity between NPE and KZK

KZK equation

[Zabolotskaya and Khokhlov, *Sov. Phys. Acoust.* **15**, 35-40, (1969)]

[Kuznetsov, *Sov. Phys. Acoust.* **16**, 467-470, (1971)]

$$\frac{\partial^2 p}{\partial x_{KZK} \partial t_{KZK}} - \frac{c_0}{2} \nabla_{\perp}^2 p - \frac{\delta}{2c_0^3} \frac{\partial^3 p}{\partial t_{KZK}^3} - \frac{c_1}{c_0^2} \frac{\partial^2 p}{\partial t_{KZK}^2} = \frac{\beta}{2\rho_0 c_0^3} \frac{\partial^2 p^2}{\partial t_{KZK}^2}$$

NPE

[McDonald and Kuperman, *J. Acoust. Soc. Am.* **81**, 1406-1417, (1987)]

$$\partial_{t_{NPE}} p = -\frac{c_0}{2} \int_{-\infty}^{x_{NPE}} \nabla_{\perp}^2 p dx_{NPE} - \partial_{x_{NPE}} \left[c_1 p + \frac{\beta}{2\rho_0 c_0} p^2 \right] + \frac{\delta}{2} \partial_{x_{NPE}}^2 p$$

NPE (x_{NPE}, t_{NPE}) \leftrightarrow KZK (x_{KZK}, t_{KZK})

$$\begin{cases} x_{NPE} = -c_0 t_{KZK} \\ t_{NPE} = t_{KZK} + \frac{x_{KZK}}{c_0} \end{cases} \quad \begin{cases} \partial_{t_{NPE}} = c_0 \partial_{x_{KZK}} \\ \partial_{x_{NPE}} = -\frac{1}{c_0} \partial_{t_{KZK}} \end{cases}$$

The roles of propagation distance and time are reversed

KZK equation (including refraction)

$$\partial_{x_{KZK}} p = \frac{c_0}{2} \int_{-\infty}^{t_{KZK}} \nabla_{\perp}^2 p dt_{KZK} + \frac{1}{c_0^2} \partial_{t_{KZK}} \left(c_1 p + \frac{\beta}{2\rho_0 c_0} p^2 \right) + \frac{\delta}{2c_0^3} \partial_{t_{KZK}}^2 p$$



3) Time-domain algorithms based on the KZK equation or the NPE

KZK algorithm [Lee and Hamilton, *J. Acoust. Soc. Am.* **97**, 906-917, (1995)]

$$\partial_x p = \frac{\beta p}{\rho_0 c_0^3} \partial_t p + \frac{c_0}{2} \int_{-\infty}^t \nabla_{\perp}^2 p dt + \frac{\delta}{2c_0^3} \partial_t^2 p$$

NPE algorithm [McDonald and Kuperman, *J. Acoust. Soc. Am.* **81**, 1406-1417, (1987)]

$$\partial_t p = -\partial_x \left[c_1 p + \frac{\beta}{2\rho_0 c_0} p^2 \right] - \frac{c_0}{2} \int_{-\infty}^x \nabla_{\perp}^2 p dx$$

Each term of the equation is calculated separately over each

spatial incremental step Δx_{KZK}

time incremental step Δt_{NPE}

($\Delta t_{NPE} = \Delta x_{NPE} / c_0$ to get

a time waveform at a fixed location)

Integration region (moving time frame) :

$$t_{\min} \leq t_{KZK} \leq t_{\max}$$

Integration region (moving spatial frame) :

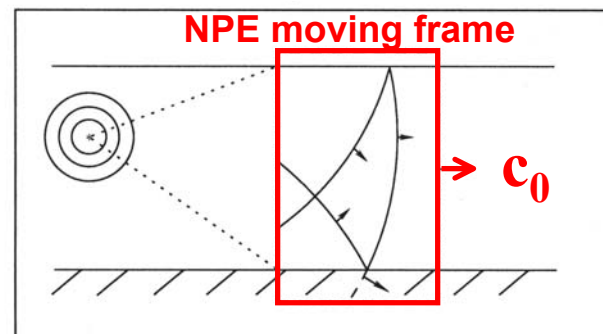
$$x_{\min} \leq x_{NPE} \leq x_{\max}$$

Advantage :

- thermoviscous absorption included (ultrasonics)

Advantage :

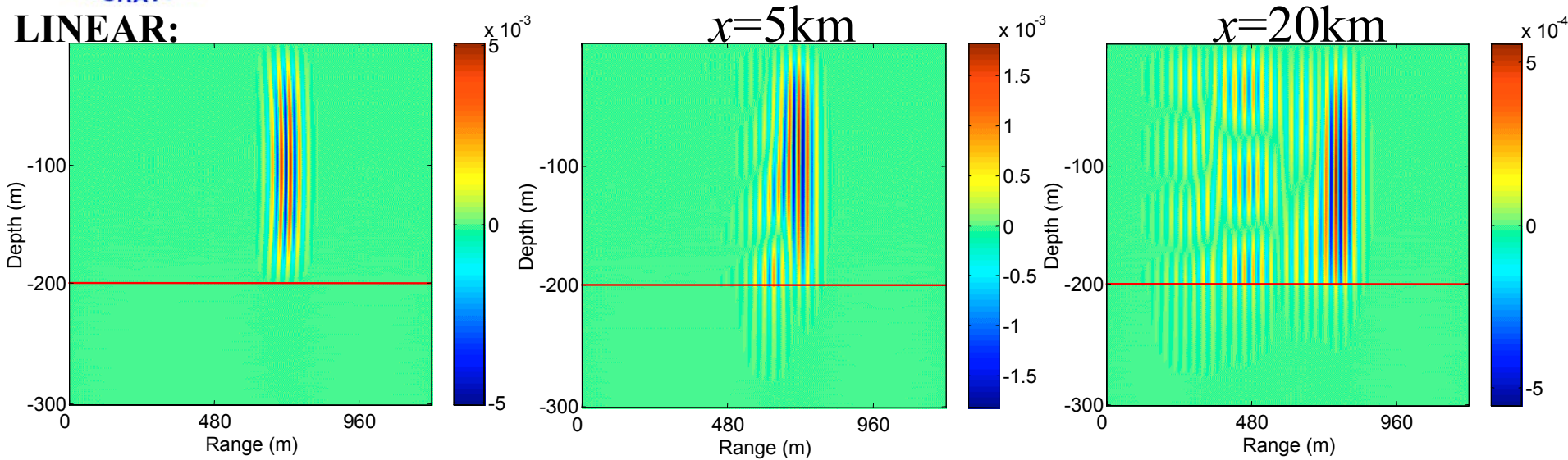
- refraction included (ocean waveguide)



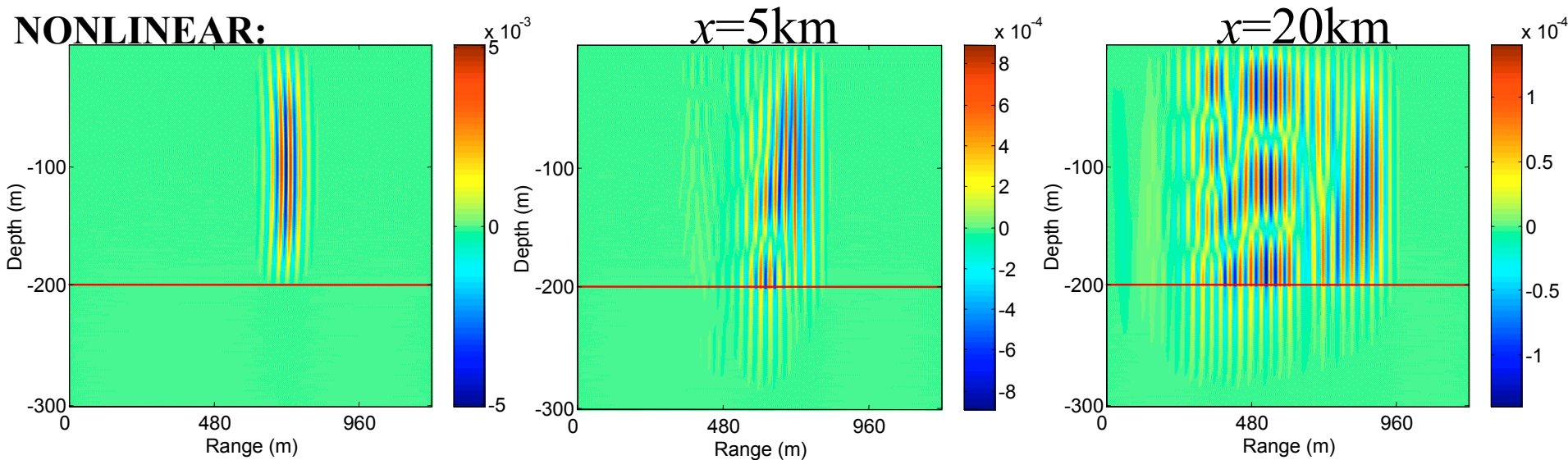


4) Shallow water waveguide : snapshots

LINEAR:



NONLINEAR:

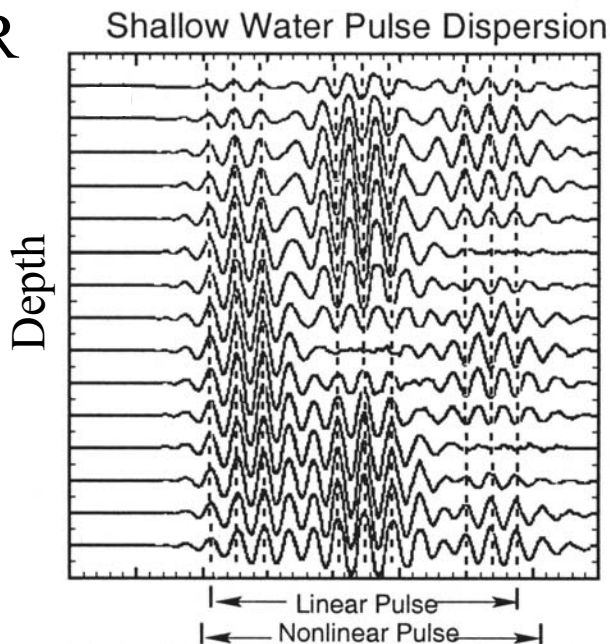




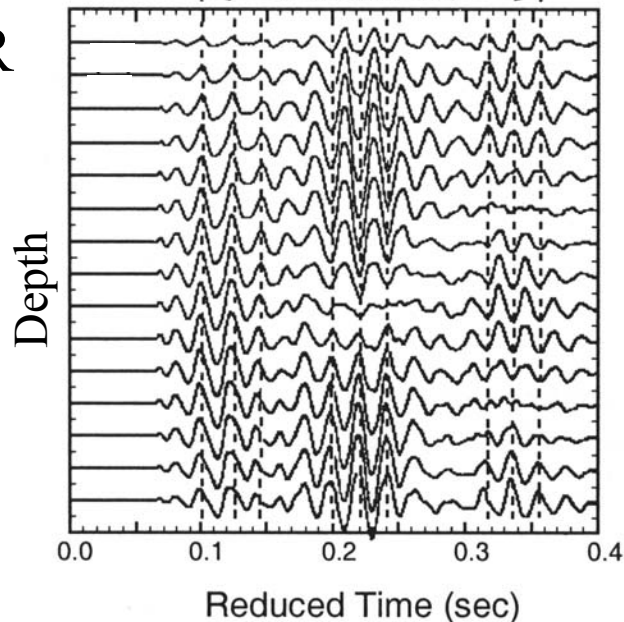
4) Shallow water waveguide : time series

LINEAR

$x=20\text{km}$



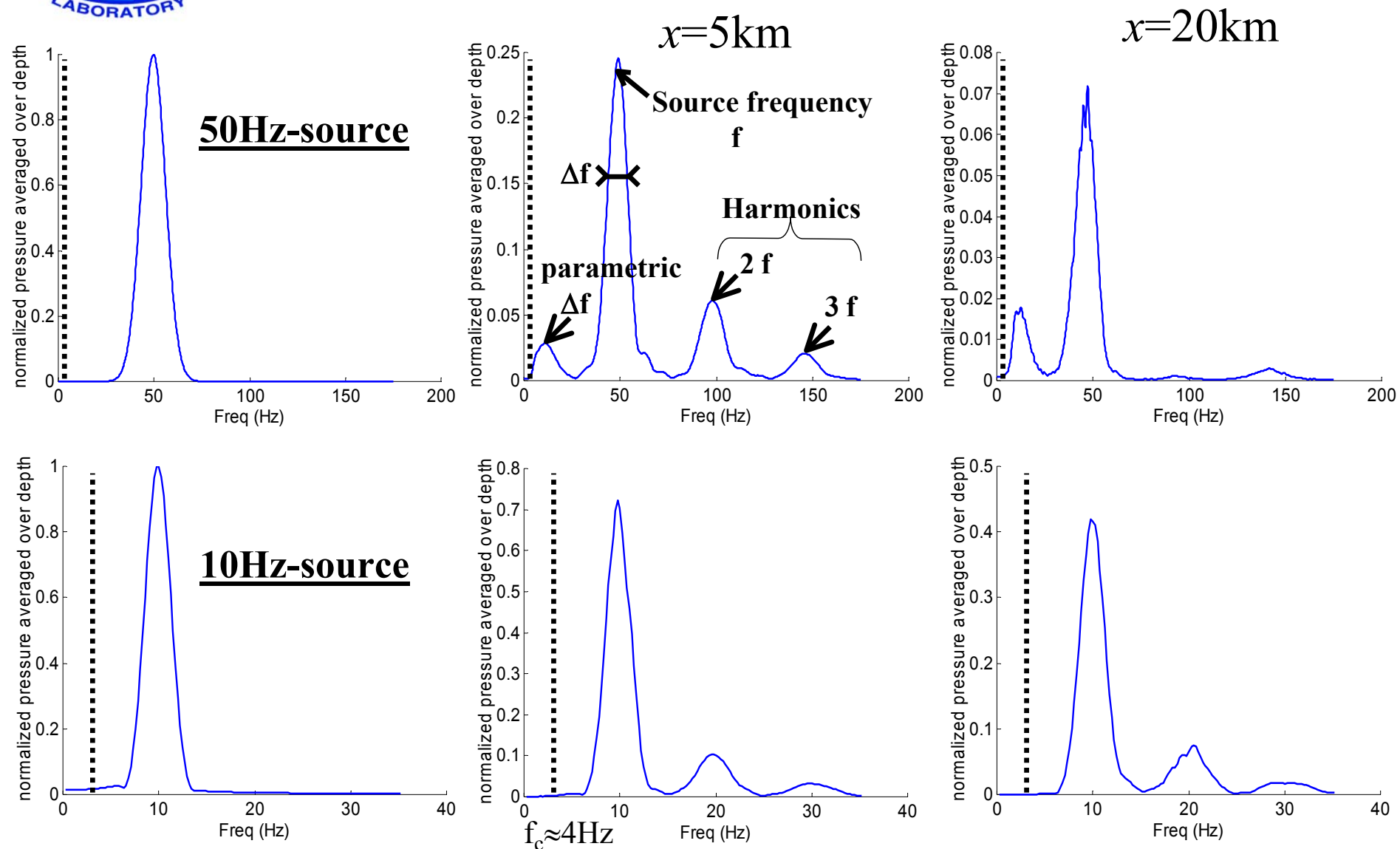
NONLINEAR



- nonlinear steepening of the waveform
- larger signal duration



4) Shallow water waveguide : spectra



(200m shallow water waveguide cutoff frequency)



5) Conclusion

- **KZK & NPE are consistent with each other**
- **Main features of the NPE :**
 - **developed for shock propagation in an ocean waveguide**
→ **Refraction**
 - **accurate transport scheme**
→ **Losses at shocks**
 - **thermoviscous dissipation can be easily added for high frequency problems**

$+\frac{\delta}{2}\partial_x^2 p$ on the Right Hand Side of the NPE [Too & Lee, *JASA*, **97**, 867-874, (1994)]



NPE Algorithm characteristics

- Numerical schemes

$$\partial_t p = -\partial_x \left[c_1 p + \frac{\beta}{2\rho_0 c_0} p^2 \right] - \frac{c_0}{2} \int_{-\infty}^x \nabla_{\perp}^2 p dx$$

Refraction + Nonlinear steepening Step :

Second order upwind flux corrected transport scheme

[B. E. McDonald, *J. Comp. Phys.* **56**, 448-460, (1984)]

⇒ Accounts properly for shock dissipation automatically

⇒ Avoids Gibbs' oscillations

Diffraction Step :
Crank-Nicholson scheme

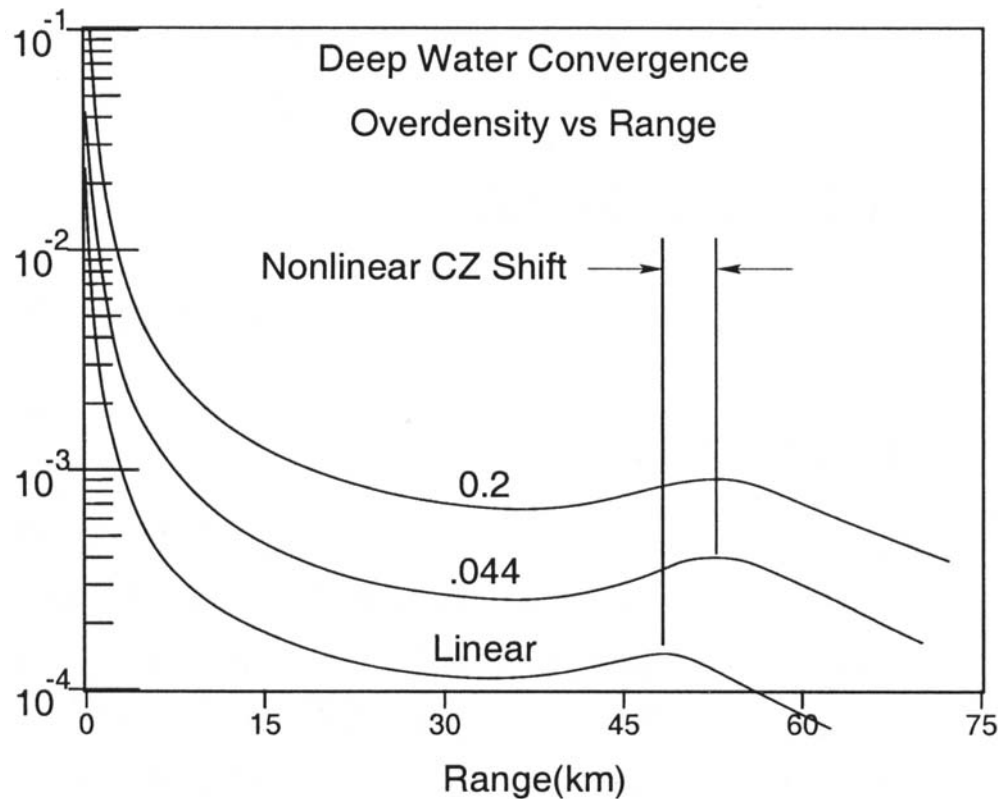
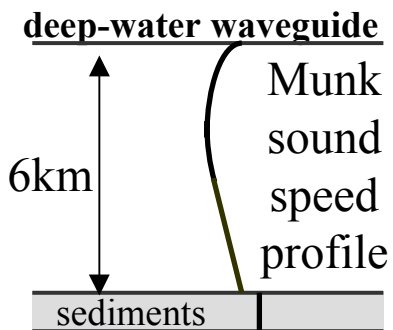
- Accounts for the absorption in the sediment layer of the ocean waveguide

- Thermoviscous dissipation can be easily added for high frequency problems

$+\frac{\delta}{2}\partial_x^2 p$ on the Right Hand Side of the NPE [Too & Lee, *JASA*, **97**, 867-874, (1994)]

Deep water waveguide

Nonlinear effects → self-refraction



$$\beta c_0 \frac{\rho'}{\rho_0} \gg c_1$$



nonlinear waves focus at a greater range than the linear one