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MULTI-SYMPLECTIC STRUCTURE OF
FULLY-NONLINEAR WEAKLY-DISPERSIVE
INTERNAL GRAVITY WAVES

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MULTI-SYMPLECTIC STRUCTURE OF FULLY-NONLINEAR WEAKLY-DISPERSIVE INTERNAL GRAVITY WAVES

DIDIER CLAMOND* AND DENYS DUTYKH

ABSTRACT. In this short communication, we present the multi-symplectic structure for the two-layer SERRE–GREEN–NAGHDI equations describing the evolution of large amplitude internal gravity water waves when both layers are shallow. We consider only a two-layer stratification with rigid bottom and lid for simplicity, generalisations to several layers being conceivable. This multi-symplectic formulation allows the application of various multi-symplectic integrators (such as EULER or PREISSMAN box schemes) that preserve exactly the multi-symplecticity at the discrete level.

Key words and phrases: internal waves, two-layer flow, multi-symplectic structure, shallow water, Serre–Green–Naghdi equations

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Key words and phrases. internal waves, two-layer flow, multi-symplectic structure, shallow water, Serre–Green–Naghdi equations.

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1. Introduction

The density stratification in oceans exists due, mainly, to the dependence of the water density on temperature and salinity [14]. The density stratification supports the so-called ‘internal waves’. These are ubiquitous in the ocean and, comparing to surface waves, internal waves may have a huge amplitude of the order of hundreds of meters [13]. These waves play an important role in ocean dynamics and they attract permanent attention of several scientific communities. Compared to surface gravity waves, the physics of internal waves is richer and their modelling leads to more complicated equations, in general (see the reviews [1, 20] for more information).

Lagrangian and Hamiltonian formalisms are tools of choice in theoretical physics, in particular for studying nonlinear waves. Quite recently, the multi-symplectic formalism have been proposed as an attractive alternative. This formulation generalises the classical Hamiltonian structure to partial differential equations by treating space and time on the equal footing [5]. Multi-symplectic formulations are gaining popularity, both for mathematical investigations and numerical modelling [7, 19].

Multi-symplectic formulations of various equations modelling surface waves can be found in the literature. However, to our knowledge, no such formulations have been proposed for internal waves. In this note, we show that the multi-symplectic structure of a homogeneous fluid should be easily extended to fluids stratified in several homogeneous layers. For the sake of simplicity, we focus on two-dimensional irrotational motions of internal waves propagating at the interface between two perfect fluids, bounded below by an impermeable horizontal bottom and bounded above by an impermeable rigid lid.

The present article should be considered as a further step in understanding the underlying mathematical structure of an important model of long internal waves — the so-called two-layer SERRE equations [21] — where the thicknesses of the fluid layers are small compared to the characteristic wavelength (shallow layers). SERRE’s equations are approximations for large amplitude long waves. This model is sometimes referred to as *weakly-dispersive fully-nonlinear* and was first derived by SERRE for surface waves [21]. Its generalisation for two layers internal waves was apparently first in the late nineteen eighties [4, 16, 18], both with a rigid lid and with a free surface, and later re-derived using different approaches [2, 3, 9].

The Hamiltonian formulation for the classical SERRE equations describing surface waves can be found in [15], for example. However, this structure is non-canonical and quite non-trivial. The two-layer SERRE equations also have a non-canonical Hamiltonian structure [2, 11]. In the present study, we propose a multi-symplectic formulation of the two-layer SERRE equations with a rigid lid. This work is a direct continuation of [8] where the multi-symplectic structure was proposed for the original SERRE equations.

The results obtained in this study can be used to propose new structure-preserving numerical schemes to simulate the dynamics of internal waves. Indeed, now it is straightforward to apply the EULER-box or the PREISSMAN-box schemes [19] to two-layers SERRE

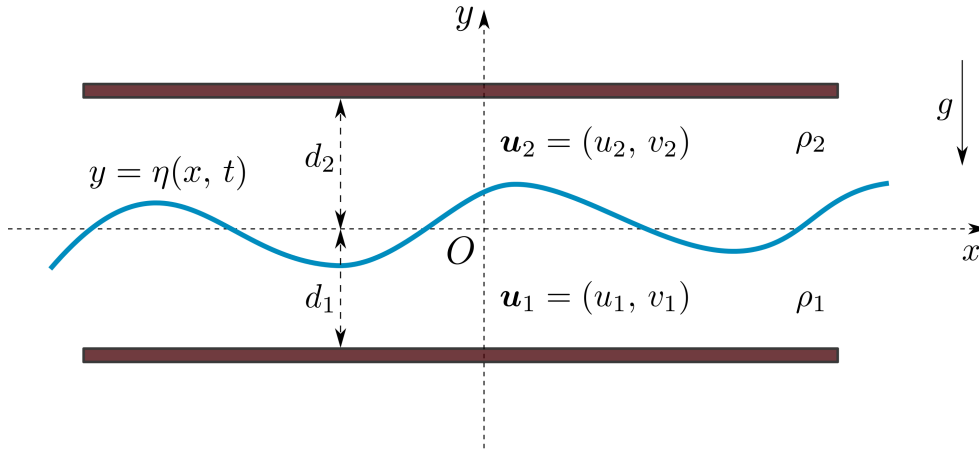


Figure 1. Sketch of the two-fluid domain.

equations. The advantage of this approach is that such schemes preserve *exactly* the multi-symplectic form at the discrete level [5, 7]. To our knowledge, this direction is essentially open. We are not aware of the existing structure-preserving numerical codes to simulate *internal* waves. This situation may be explained by higher complexity of these models compared to, *e.g.* surface waves.

The present manuscript is organised as follows. In Section 2, we present a simple variational derivation of the governing equations. Their multi-symplectic structure is provided in Section 3 and the implied conservation laws are given in Section 4. The main conclusions and perspectives of this study are outlined in Section 5.

2. Model derivation

We consider a two-dimensional irrotational flow of an incompressible fluid stratified in two homogeneous layers of densities ρ_j , subscripts $j = 1$ and $j = 2$ denoting the lower and upper layers, respectively. The fluid is bounded below by a horizontal impermeable bottom at $y = -d_1$ and above by a rigid lid at $y = d_2$, y being the upward vertical coordinate such that $y = 0$ and $y = \eta(x, t)$ are, respectively, the equations of the still interface and of the wavy interface (see Figure 1). Here, x denotes the horizontal coordinate, t is the time, g is the downward (constant) acceleration due to gravity and surface tension is neglected. The lower and upper thicknesses are, respectively, $h_1 = d_1 + \eta$ and $h_2 = d_2 - \eta$, such that $h_1 + h_2 = d_1 + d_2 \stackrel{\text{def}}{=} D$ is a constant. Finally, we denote $\mathbf{u}_j = (u_j, v_j)$ the velocity fields in the j -th layer (u_j the horizontal velocities, v_j the vertical ones). We derive here the fully-nonlinear weakly-dispersive long wave approximation SERRE-like equations [4, 9] following a variational approach initiated in [22] for the (one-layer) classical SERRE equations. Further relations are given in the Appendix A.

2.1. Ansatz

In order to model long waves in shallow water with rigid horizontal bottom and lid, the velocity fields in each layer is approximated as

$$u_j(x, y, t) \approx \bar{u}_j(x, t), \quad v_j(x, y, t) \approx ((-1)^j d_j - y) \bar{u}_{jx}, \quad (2.1)$$

where \bar{u}_j is the horizontal velocity averaged over the j -th layer, i.e., $\bar{u}_1 \stackrel{\text{def}}{=} h_1^{-1} \int_{-d_1}^{\eta} u_1 dy$, $\bar{u}_2 \stackrel{\text{def}}{=} h_2^{-1} \int_{\eta}^{d_2} u_2 dy$. The horizontal velocities u_j are thus (approximately) uniform along the layer column and the vertical velocities v_j are chosen so that the fluid incompressibility is fulfilled together with the bottom and the lid impermeabilities.

With the ansätze (2.1), the vertical accelerations are

$$D_t v_j \stackrel{\text{def}}{=} v_{jt} + u_j v_{jx} + v_j v_{jy} \approx \gamma_j h_j^{-1} \{d_j - (-1)^j y\},$$

where D_t is the temporal derivative following the motion and γ_j are the vertical accelerations at the interface, *i.e.*

$$\gamma_j \stackrel{\text{def}}{=} D_t v_j|_{y=\eta} \approx (-1)^j h_j \{ \bar{u}_{jxt} + \bar{u}_j \bar{u}_{jxx} - \bar{u}_{jx}^2 \}. \quad (2.2)$$

The kinetic and potential energies of the liquid column are, respectively,

$$\begin{aligned} \mathcal{K} &\stackrel{\text{def}}{=} \int_{-d_1}^{\eta} \rho_1 \frac{u_1^2 + v_1^2}{2} dy + \int_{\eta}^{d_2} \rho_2 \frac{u_2^2 + v_2^2}{2} dy \approx \sum_{j=1}^2 \rho_j \left(\frac{1}{2} h_j \bar{u}_j^2 + \frac{1}{6} h_j^3 \bar{u}_{jx}^2 \right), \\ \mathcal{V} &\stackrel{\text{def}}{=} \int_{-d_1}^{\eta} \rho_1 g (y + d_1) dy + \int_{\eta}^{d_2} \rho_2 g (y + d_1) dy = \frac{1}{2} (\rho_1 - \rho_2) g h_1^2 + \frac{1}{2} \rho_2 g D^2. \end{aligned}$$

Note that the potential energy is defined relatively to the bottom without loss of generality.

The incompressibility of the fluids and the impermeabilities of the lower and upper boundaries being fulfilled, a Lagrangian density \mathcal{L} is then obtained from the Hamilton principle: the Lagrangian is the kinetic minus potential energies plus constraints for the mass conservation of each layer, *i.e.*

$$\mathcal{L} \stackrel{\text{def}}{=} \mathcal{K} - \mathcal{V} + \rho_1 \{ h_{1t} + [h_1 \bar{u}_1]_x \} \phi_1 + \rho_2 \{ h_{2t} + [h_2 \bar{u}_2]_x \} \phi_2, \quad (2.3)$$

where ϕ_j are Lagrange multipliers and with the constraint $h_2 = D - h_1$ being assumed. The latter could be relaxed adding $\lambda(h_1 + h_2 - D)$ (λ another Lagrange multiplier) into the right-hand side of (2.3) [6]. However, we do not do it here in order to handle fewer equations.

2.2. Equations of motion

The EULER-LAGRANGE equations for the functional $\iint \mathcal{L} dx dt$ yield (together with $h_2 = D - h_1$ and for $j = 1, 2$)

$$\delta\phi_j : 0 = h_{jt} + [h_j \bar{u}_j]_x, \quad (2.4)$$

$$\delta\bar{u}_j : 0 = \phi_j h_{jx} - [h_j \phi_j]_x - \frac{1}{3} [h_j^3 \bar{u}_{jx}]_x + h_j \bar{u}_j, \quad (2.5)$$

$$\begin{aligned} \delta h_1 : 0 = & \frac{1}{2} (\rho_1 \bar{u}_1^2 - \rho_2 \bar{u}_2^2) - (\rho_1 - \rho_2) g h_1 + \frac{1}{2} (\rho_1 h_1^2 \bar{u}_{1x}^2 - \rho_2 h_2^2 \bar{u}_{2x}^2) \\ & - \rho_1 \phi_{1t} + \rho_2 \phi_{2t} - \rho_1 \bar{u}_1 \phi_{1x} + \rho_2 \bar{u}_2 \phi_{2x}. \end{aligned} \quad (2.6)$$

Adding the two equations (2.4) and integrating the result, one obtains

$$h_1 \bar{u}_1 + h_2 \bar{u}_2 = Q(t),$$

Q being an integration ‘constant’ ($U_m \stackrel{\text{def}}{=} Q/D$ is often called *mix velocity* in the theory of multiphase flows). The relation (2.5) can be rewritten

$$\phi_{jx} = \bar{u}_j - \frac{1}{3} h_j^{-1} [h_j^3 \bar{u}_{jx}]_x = \bar{u}_j - \frac{1}{3} h_j^2 \bar{u}_{jxx} - h_j h_{jx} \bar{u}_{jx} \quad (j = 1, 2), \quad (2.7)$$

thence

$$h_1 \phi_{1x} + h_2 \phi_{2x} = Q - \frac{1}{3} [h_1^3 \bar{u}_{1x} + h_2^3 \bar{u}_{2x}]_x, \quad (2.8)$$

$$\begin{aligned} \rho_1 \phi_{1x} - \rho_2 \phi_{2x} = & \rho_1 \bar{u}_1 - \rho_2 \bar{u}_2 \\ & - \frac{1}{3} \rho_1 h_1^{-1} [h_1^3 \bar{u}_{1x}]_x + \frac{1}{3} \rho_2 h_2^{-1} [h_2^3 \bar{u}_{2x}]_x, \end{aligned} \quad (2.9)$$

$$\begin{aligned} \rho_1 u_1 \phi_{1x} - \rho_2 u_2 \phi_{2x} = & \rho_1 \bar{u}_1^2 - \rho_2 \bar{u}_2^2 \\ & - \frac{1}{3} \rho_1 u_1 h_1^{-1} [h_1^3 \bar{u}_{1x}]_x + \frac{1}{3} \rho_2 u_2 h_2^{-1} [h_2^3 \bar{u}_{2x}]_x. \end{aligned} \quad (2.10)$$

The equation (2.6) then gives

$$\begin{aligned} \rho_1 \phi_{1t} - \rho_2 \phi_{2t} = & \frac{1}{2} (\rho_1 h_1^2 \bar{u}_{1x}^2 - \rho_2 h_2^2 \bar{u}_{2x}^2) - \frac{1}{2} (\rho_1 \bar{u}_1^2 - \rho_2 \bar{u}_2^2) - (\rho_1 - \rho_2) g h_1 \\ & + \frac{1}{3} \rho_1 \bar{u}_1 h_1^{-1} [h_1^3 \bar{u}_{1x}]_x - \frac{1}{3} \rho_2 \bar{u}_2 h_2^{-1} [h_2^3 \bar{u}_{2x}]_x, \end{aligned} \quad (2.11)$$

and eliminating ϕ_j between (2.9) and (2.11), one obtains

$$\begin{aligned} & \partial_t \left\{ \rho_1 \bar{u}_1 - \rho_2 \bar{u}_2 - \frac{1}{3} \rho_1 h_1^{-1} [h_1^3 \bar{u}_{1x}]_x + \frac{1}{3} \rho_2 h_2^{-1} [h_2^3 \bar{u}_{2x}]_x \right\} + \\ & \partial_x \left\{ \frac{1}{2} \rho_1 \bar{u}_1^2 - \frac{1}{2} \rho_2 \bar{u}_2^2 + (\rho_1 - \rho_2) g h_1 - \frac{1}{2} \rho_1 h_1^2 \bar{u}_{1x}^2 + \frac{1}{2} \rho_2 h_2^2 \bar{u}_{2x}^2 \right. \\ & \left. - \frac{1}{3} \rho_1 \bar{u}_1 h_1^{-1} [h_1^3 \bar{u}_{1x}]_x + \frac{1}{3} \rho_2 \bar{u}_2 h_2^{-1} [h_2^3 \bar{u}_{2x}]_x \right\} = 0, \end{aligned} \quad (2.12)$$

that, physically, is an equation for the conservation of the difference between the tangential momenta at the interface. One can also easily derive a non-conservative equation for the horizontal momentum

$$\begin{aligned} & \rho_1 (\bar{u}_{1t} + \bar{u}_1 \bar{u}_{1x}) - \rho_2 (\bar{u}_{2t} + \bar{u}_2 \bar{u}_{2x}) + (\rho_1 - \rho_2) g h_{1x} \\ & + \frac{1}{3} \rho_1 h_1^{-1} [h_1^2 \gamma_1]_x + \frac{1}{3} \rho_2 h_2^{-1} [h_2^2 \gamma_2]_x = 0. \end{aligned} \quad (2.13)$$

On the other hand, equations for the momentum and energy fluxes are not easily derived from these equations. This is where a multi-symplectic formulation comes to help.

3. Multi-symplectic structure

A system of partial differential equations has a multi-symplectic structure if it can be written as a system of first-order equations [5, 17]

$$\mathbb{M} \cdot \mathbf{z}_t + \mathbb{K} \cdot \mathbf{z}_x = \nabla_{\mathbf{z}} S(\mathbf{z}), \quad (3.1)$$

where a dot denotes the contracted (inner) product, $\mathbf{z} \in \mathbb{R}^n$ is a rank-one tensor (vector) of state variables, $\mathbb{M} \in \mathbb{R}^{n \times n}$ and $\mathbb{K} \in \mathbb{R}^{n \times n}$ are skew-symmetric rank-two tensors (matrices) and S is a smooth rank-zero tensor (scalar) function depending on \mathbf{z} . S is sometimes called the ‘Hamiltonian’, though it is generally not a classical Hamiltonian.

The multi-symplectic structure for the one-layer SERRE equations is already known [8]. This structure can be easily extended to two (and more) layers. The multi-symplectic formulation for one layer involves 8-by-8 matrices. For two layers, we then expect *a priori* a multi-symplectic formulation with 16-by-16 matrices. However, since we consider a rigid lid, one variable can be eliminated, thus reducing the formulation to 15-by-15. Thus, introducing $h_1 = h$ and $h_2 = D - h$ for brevity, we seek for a multi-symplectic structure with

$$\begin{aligned} \mathbf{z} = & h \mathbf{e}_1 + \varphi_1 \mathbf{e}_2 + \bar{u}_1 \mathbf{e}_3 + \tilde{v}_1 \mathbf{e}_4 + p_1 \mathbf{e}_5 + q_1 \mathbf{e}_6 + r_1 \mathbf{e}_7 + s_1 \mathbf{e}_8 \\ & + \varphi_2 \mathbf{e}_9 + \bar{u}_2 \mathbf{e}_{10} + \tilde{v}_2 \mathbf{e}_{11} + p_2 \mathbf{e}_{12} + q_2 \mathbf{e}_{13} + r_2 \mathbf{e}_{14} + s_2 \mathbf{e}_{15}, \end{aligned} \quad (3.2)$$

(\mathbf{e}_i standard unitary basis vectors) and

$$\begin{aligned} \mathbb{M} = & \rho_1 (\mathbf{e}_1 \otimes \mathbf{e}_2 - \mathbf{e}_2 \otimes \mathbf{e}_1) + \frac{1}{3} \rho_1 (\mathbf{e}_1 \otimes \mathbf{e}_5 - \mathbf{e}_5 \otimes \mathbf{e}_1) \\ & - \rho_2 (\mathbf{e}_1 \otimes \mathbf{e}_9 - \mathbf{e}_9 \otimes \mathbf{e}_1) - \frac{1}{3} \rho_2 (\mathbf{e}_1 \otimes \mathbf{e}_{12} - \mathbf{e}_{12} \otimes \mathbf{e}_1), \end{aligned} \quad (3.3)$$

$$\begin{aligned} \mathbb{K} = & \frac{1}{3} \rho_1 (\mathbf{e}_1 \otimes \mathbf{e}_7 - \mathbf{e}_7 \otimes \mathbf{e}_1) - \rho_1 (\mathbf{e}_2 \otimes \mathbf{e}_6 - \mathbf{e}_6 \otimes \mathbf{e}_2) \\ & - \frac{1}{3} \rho_2 (\mathbf{e}_1 \otimes \mathbf{e}_{14} - \mathbf{e}_{14} \otimes \mathbf{e}_1) + \rho_2 (\mathbf{e}_9 \otimes \mathbf{e}_{13} - \mathbf{e}_{13} \otimes \mathbf{e}_9), \end{aligned} \quad (3.4)$$

$$\begin{aligned} S = & \rho_1 \left(\frac{1}{6} \tilde{v}_1^2 - \frac{1}{2} \bar{u}_1^2 - \frac{1}{3} s_1 \bar{u}_1 \tilde{v}_1 \right) h + \rho_2 \left(\frac{1}{6} \tilde{v}_2^2 - \frac{1}{2} \bar{u}_2^2 - \frac{1}{3} s_2 \bar{u}_2 \tilde{v}_2 \right) (D - h) \\ & - \frac{1}{2} (\rho_1 - \rho_2) g h^2 + \frac{1}{3} \rho_1 p_1 (\bar{u}_1 s_1 - \tilde{v}_1) - \frac{1}{3} \rho_2 p_2 (\bar{u}_2 s_2 - \tilde{v}_2) \\ & + \rho_1 q_1 (\bar{u}_1 + \frac{1}{3} s_1 \tilde{v}_1) - \rho_2 q_2 (\bar{u}_2 + \frac{1}{3} s_2 \tilde{v}_2) - \frac{1}{3} \rho_1 r_1 s_1 + \frac{1}{3} \rho_2 r_2 s_2. \end{aligned} \quad (3.5)$$

These two-layer expressions for \mathbf{z} , \mathbb{M} , \mathbb{K} and S are simple duplication of the corresponding expression for one layer [8]. We show below that they indeed lead to the two-layer SERRE-like equations derived in the previous Section.

Physically, φ_j are the velocity potentials written at the interface, while ϕ_j are related to the velocity potentials integrated over the fluid layers. Using the velocity potentials at the interface, we obtained rather easily the multi-symplectic structure of the SERRE-like equations. Conversely, with the equivalent formulation involving ϕ_j it is difficult, and likely impossible, to obtain a multi-symplectic structure of the SERRE-like equations. It is reminiscent of the classical Hamiltonian formulation for finite-depth two-layer flow with a rigid lid, where the weighted difference between the velocity potentials at the interface turns out to be the correct canonical variable [10].

The substitution of (3.2)–(3.5) into (3.1) yields the fifteen equations

$$\begin{aligned} \rho_1 \left\{ \varphi_{1t} + \frac{1}{3} p_{1t} + \frac{1}{3} r_{1x} \right\} - \rho_2 \left\{ \varphi_{2t} + \frac{1}{3} p_{2t} + \frac{1}{3} r_{2x} \right\} &= -(\rho_1 - \rho_2) g h \\ + \rho_1 \left\{ \frac{1}{6} \tilde{v}_1^2 - \frac{1}{2} \bar{u}_1^2 - \frac{1}{3} \bar{u}_1 \tilde{v}_1 s_1 \right\} - \rho_2 \left\{ \frac{1}{6} \tilde{v}_2^2 - \frac{1}{2} \bar{u}_2^2 - \frac{1}{3} \bar{u}_2 \tilde{v}_2 s_2 \right\}, \end{aligned} \quad (3.6)$$

$$-\rho_1 \{ h_t + q_{1x} \} = 0, \quad (3.7)$$

$$0 = \rho_1 \left\{ q_1 - h \left(\bar{u}_1 + \frac{1}{3} \tilde{v}_1 s_1 \right) + \frac{1}{3} p_1 s_1 \right\}, \quad (3.8)$$

$$0 = -\frac{1}{3} \rho_1 \left\{ p_1 - h \left(\tilde{v}_1 - \bar{u}_1 s_1 \right) - q_1 s_1 \right\}, \quad (3.9)$$

$$-\frac{1}{3} \rho_1 h_t = -\frac{1}{3} \rho_1 \left\{ \tilde{v}_1 - s_1 \bar{u}_1 \right\}, \quad (3.10)$$

$$\rho_1 \varphi_{1x} = \rho_1 \left\{ \bar{u}_1 + \frac{1}{3} s_1 \tilde{v}_1 \right\}, \quad (3.11)$$

$$-\frac{1}{3} \rho_1 h_x = -\frac{1}{3} \rho_1 s_1, \quad (3.12)$$

$$0 = -\frac{1}{3} \rho_1 \left\{ r_1 + h \bar{u}_1 \tilde{v}_1 - p_1 \bar{u}_1 - q_1 \tilde{v}_1 \right\}, \quad (3.13)$$

$$\rho_2 \{ h_t + q_{2x} \} = 0, \quad (3.14)$$

$$0 = -\rho_2 \left\{ q_2 + (D - h) \left(\bar{u}_2 + \frac{1}{3} \tilde{v}_2 s_2 \right) + \frac{1}{3} p_2 s_2 \right\}, \quad (3.15)$$

$$0 = \frac{1}{3} \rho_2 \left\{ p_2 + (D - h) \left(\tilde{v}_2 - \bar{u}_2 s_2 \right) - q_2 s_2 \right\}, \quad (3.16)$$

$$\frac{1}{3} \rho_2 h_t = \frac{1}{3} \rho_2 \left\{ \tilde{v}_2 - s_2 \bar{u}_2 \right\}, \quad (3.17)$$

$$-\rho_2 \varphi_{2x} = -\rho_2 \left\{ \bar{u}_2 + \frac{1}{3} s_2 \tilde{v}_2 \right\}, \quad (3.18)$$

$$\frac{1}{3} \rho_2 h_x = \frac{1}{3} \rho_2 s_2, \quad (3.19)$$

$$0 = \frac{1}{3} \rho_2 \left\{ r_2 - (D - h) \bar{u}_2 \tilde{v}_2 - p_2 \bar{u}_2 - q_2 \tilde{v}_2 \right\}. \quad (3.20)$$

Twelve of these equations are trivial and can be simplified as (with $j = 1, 2$)

$$\begin{aligned} q_j &= (-1)^{j-1} h_j \bar{u}_j, & p_j &= (-1)^{j-1} h_j \tilde{v}_j, & s_j &= (-1)^{j-1} h_{jx}, \\ r_j &= \bar{u}_j p_j, & \tilde{v}_j &= (-1)^{j-1} (h_{jt} + \bar{u}_j h_{jx}), & \varphi_{jx} &= \bar{u}_j + \frac{1}{3} s_j \tilde{v}_j, \end{aligned}$$

the remaining three giving the mass conservation equations (together with $h_1 + h_2 = D$)

$$h_{1t} + [h_1 \bar{u}_1]_x = 0, \quad h_{2t} + [h_2 \bar{u}_2]_x = 0, \quad (3.21)$$

and, exploiting the relations (3.21), the equation for the tangential momenta at the interface

$$\begin{aligned} \rho_1 \varphi_{1t} - \rho_2 \varphi_{2t} &= \frac{1}{2} \left(\rho_1 h_1^2 \bar{u}_{1x}^2 - \rho_2 h_2^2 \bar{u}_{2x}^2 \right) - \frac{1}{2} \left(\rho_1 \bar{u}_1^2 - \rho_2 \bar{u}_2^2 \right) \\ &+ \frac{1}{3} \rho_1 \bar{u}_1 h_1^{-1} [h_1^3 \bar{u}_{1x}]_x - \frac{1}{3} \rho_2 \bar{u}_2 h_2^{-1} [h_2^3 \bar{u}_{2x}]_x \\ &+ \frac{1}{3} \rho_1 [h_1^2 \bar{u}_{1x}]_t - \frac{1}{3} \rho_2 [h_2^2 \bar{u}_{2x}]_t - (\rho_1 - \rho_2) g h_1. \end{aligned} \quad (3.22)$$

One can verify that these equations are equivalent to the ones obtained above.

The multi-symplectic structure described above involves the potentials φ_j that are different from the potentials ϕ_j used to derive SERRE-like equations of the section 2. After elimination of ϕ_j and φ_j , the two systems of equations are identical. Indeed, the differences between these two velocity potentials are — from (2.7), (3.17) and (3.21) — given by

$$\begin{aligned} \varphi_{jx} - \phi_{jx} &= \frac{1}{3} h_{jx} (h_{jt} + u_j h_{jx}) + \frac{1}{3} h_j^2 \bar{u}_{jxx} + h_j h_{jx} \bar{u}_{jx} \\ &= \frac{1}{3} h_j^2 \bar{u}_{jxx} + \frac{2}{3} h_j h_{jx} \bar{u}_{jx} = \frac{1}{3} [h_j^2 \bar{u}_{jx}]_x, \end{aligned} \quad (3.23)$$

thence with $\varphi_j = \phi_j + \frac{1}{3}h_j^2\bar{u}_{jx}$ substituted into (3.22), the equation (2.11) is recovered.

4. Conservation laws

From the multi-symplectic structure, one obtains local conservation laws for the energy and the momentum

$$E_t + F_x = 0, \quad I_t + G_x = 0, \quad (4.1)$$

where $E(\mathbf{z}) = S(\mathbf{z}) + \frac{1}{2}\mathbf{z}_x \cdot \mathbb{K} \cdot \mathbf{z}$, $F(\mathbf{z}) = -\frac{1}{2}\mathbf{z}_t \cdot \mathbb{K} \cdot \mathbf{z}$, $G(\mathbf{z}) = S(\mathbf{z}) + \frac{1}{2}\mathbf{z}_t \cdot \mathbb{M} \cdot \mathbf{z}$ and $I(\mathbf{z}) = -\frac{1}{2}\mathbf{z}_x \cdot \mathbb{M} \cdot \mathbf{z}$. For the SERRE-like equations, exploiting the results of the previous section and after some algebra, one obtains

$$\begin{aligned} E &= \rho_1 \left[\frac{1}{2} \varphi_1 h_1 \bar{u}_1 + \frac{1}{6} h_1^3 \bar{u}_1 \bar{u}_{1x} \right]_x - \frac{1}{2} \rho_1 h_1 \bar{u}_1^2 - \frac{1}{6} \rho_1 h_1^3 \bar{u}_{1x}^2 \\ &\quad + \rho_2 \left[\frac{1}{2} \varphi_2 h_2 \bar{u}_2 + \frac{1}{6} h_2^3 \bar{u}_2 \bar{u}_{2x} \right]_x - \frac{1}{2} \rho_2 h_2 \bar{u}_2^2 - \frac{1}{6} \rho_2 h_2^3 \bar{u}_{2x}^2 \\ &\quad - \frac{1}{6} \rho_2 D \left[h_2^2 \bar{u}_2 \bar{u}_{2x} \right]_x - \frac{1}{2} (\rho_1 - \rho_2) g h_1^2, \end{aligned} \quad (4.2)$$

$$\begin{aligned} F &= -\rho_1 \left[\frac{1}{2} \varphi_1 h_1 \bar{u}_1 + \frac{1}{6} h_1^3 \bar{u}_1 \bar{u}_{1x} \right]_t - \rho_1 h_1 \bar{u}_1 \left(\frac{1}{2} \bar{u}_1^2 + \frac{1}{6} h_1^2 \bar{u}_{1x}^2 + \frac{1}{3} h_1 \gamma_1 \right) \\ &\quad - \rho_2 \left[\frac{1}{2} \varphi_2 h_2 \bar{u}_2 + \frac{1}{6} h_2^3 \bar{u}_2 \bar{u}_{2x} \right]_t - \rho_2 h_2 \bar{u}_2 \left(\frac{1}{2} \bar{u}_2^2 + \frac{1}{6} h_2^2 \bar{u}_{2x}^2 - \frac{1}{3} h_2 \gamma_2 \right) \\ &\quad + \frac{1}{6} \rho_2 D \left[h_2^2 \bar{u}_2 \bar{u}_{2x} \right]_t - (\rho_1 - \rho_2) g h_1^2 \bar{u}_1 + \rho_2 Q \phi_{2t} + \frac{1}{2} \rho_2 Q \bar{u}_2^2 \\ &\quad - \rho_2 Q \left[\frac{1}{2} h_2^2 \bar{u}_2 \bar{u}_{2x} \right]_x + \frac{1}{6} \rho_2 Q h_2^2 \bar{u}_2 \bar{u}_{2xx}, \end{aligned} \quad (4.3)$$

$$\begin{aligned} G &= \rho_1 h_1 \bar{u}_1^2 + \frac{1}{2} (\rho_1 - \rho_2) g h_1^2 + \frac{1}{3} \rho_1 h_1^2 \gamma_1 + \rho_1 \left[\frac{1}{2} \varphi_1 h_1 + \frac{1}{6} h_1^3 \bar{u}_{1x} \right]_t \\ &\quad - \frac{1}{2} \rho_2 (h_1 - h_2) \bar{u}_2^2 - \frac{1}{3} \rho_2 h_2^2 \gamma_2 + \rho_2 \left[\frac{1}{2} \varphi_2 h_2 + \frac{1}{6} h_2^3 \bar{u}_{2x} \right]_t \\ &\quad - \frac{1}{2} \rho_2 D \phi_{2t} + \frac{1}{2} \rho_2 D \left[h_2^2 \bar{u}_2 \bar{u}_{2x} \right]_x - \frac{1}{6} \rho_2 D h_2^2 \bar{u}_2 \bar{u}_{2xx}, \end{aligned} \quad (4.4)$$

$$\begin{aligned} I &= \rho_1 h_1 \bar{u}_1 - \rho_1 \left[\frac{1}{2} \varphi_1 h_1 + \frac{1}{6} h_1^3 \bar{u}_{1x} \right]_x - \frac{1}{2} \rho_2 D \phi_{2x} \\ &\quad + \rho_2 h_2 \bar{u}_2 - \rho_2 \left[\frac{1}{2} \varphi_2 h_2 + \frac{1}{6} h_2^3 \bar{u}_{2x} \right]_x. \end{aligned} \quad (4.5)$$

Note that these relations involve both φ_j and ϕ_j in order to handle more compact expressions.

4.1. Momentum flux

From the relations (4.4) and (4.5), after simplifications and some elementary algebra, one obtains the equation for the conservation of the momentum

$$\begin{aligned} \sum_{j=1}^2 \partial_t [\rho_j h_j \bar{u}_j] + \partial_x [\rho_j h_j \{ \bar{u}_j^2 - (-1)^j \frac{1}{2} g h_j - (-1)^j \frac{1}{3} h_j \gamma_j \}] = \\ D \rho_2 \partial_x \left[\phi_{2t} + \frac{1}{2} \bar{u}_2^2 - h_2 h_{2x} \bar{u}_2 \bar{u}_{2x} - \frac{1}{2} h_2^2 \bar{u}_{2x}^2 - \frac{1}{3} h_2^2 \bar{u}_2 \bar{u}_{2xx} - g h_2 \right], \end{aligned} \quad (4.6)$$

and comparison with the equation (A.2) gives an expression for the pressure at the interface

$$\tilde{P} / \rho_2 = K_2(t) - \phi_{2t} - \frac{1}{2} \bar{u}_2^2 + h_2 h_{2x} \bar{u}_2 \bar{u}_{2x} + \frac{1}{2} h_2^2 \bar{u}_{2x}^2 + \frac{1}{3} h_2^2 \bar{u}_2 \bar{u}_{2xx} + g h_2, \quad (4.7)$$

where $K_2(t)$ is an arbitrary function (integration ‘constant’). The horizontal derivative of this relation, with (2.4) and (2.7), yields after some algebra

$$\tilde{P}_x / \rho_2 = g h_{2x} - \bar{u}_{2t} - \bar{u}_2 \bar{u}_{2x} + \frac{1}{3} h_2^{-1} [h_2^2 \gamma_2]_x, \quad (4.8)$$

that is the upper-layer averaged horizontal momentum equation (A.3), as it should be. We have obtained the CAUCHY–LAGRANGE equation (4.7) because we used $h = h_1$ as main variable for the interface in the multi-symplectic formalism and because we eliminated ϕ_1 from the equations. Had we instead used h_2 and eliminated ϕ_2 , we would have obtained a CAUCHY–LAGRANGE equation for the lower layer. The latter can be easily derived in the form

$$\tilde{P} / \rho_1 = K_1(t) - \phi_{1t} - \frac{1}{2} \bar{u}_1^2 + h_1 h_{1x} \bar{u}_1 \bar{u}_{1x} + \frac{1}{2} h_1^2 \bar{u}_{1x}^2 + \frac{1}{3} h_1^2 \bar{u}_1 \bar{u}_{1xx} - g h_1.$$

The arbitrary functions K_j are BERNOULLI “constants”. Their determination requires gauge conditions on ϕ_j and P_j (in order to have unequivocal definitions of these quantities) and a precise definition of the mean interface level and of the frame of reference.

4.2. Energy flux

From the relations (4.2) and (4.3), after simplifications and some elementary algebra, one obtains the equation for the conservation of the energy flux

$$\begin{aligned} & \sum_{j=1}^2 \partial_t \left[\frac{1}{2} \rho_j h_j \left\{ \bar{u}_j^2 + \frac{1}{3} h_j^2 \bar{u}_{jx}^2 - (-1)^j g h_j \right\} \right] + \\ & \partial_x \left[\rho_j h_j \bar{u}_j \left\{ \frac{1}{2} \bar{u}_j^2 + \frac{1}{6} h_j^2 \bar{u}_{jx}^2 - (-1)^j \frac{1}{3} h_j \gamma_j - (-1)^j g h_j \right\} \right] = \\ & Q \rho_2 \partial_x \left[\phi_{2t} + \frac{1}{2} \bar{u}_2^2 - h_2 h_{2x} \bar{u}_2 \bar{u}_{2x} - \frac{1}{2} h_2^2 \bar{u}_{2x}^2 - \frac{1}{3} h_2^2 \bar{u}_2 \bar{u}_{2xx} - g h_2 \right]. \end{aligned} \quad (4.9)$$

The right-hand sides of equations (4.6) and (4.9) both involve ϕ_2 . The latter can be eliminated computing $D \times (4.9) - Q \times (4.6)$, yielding after one integration by parts

$$\begin{aligned} & \sum_{j=1}^2 \partial_t \left[\frac{1}{2} D \rho_j h_j \left\{ \bar{u}_j^2 + \frac{1}{3} h_j^2 \bar{u}_{jx}^2 - (-1)^j g h_j \right\} - Q \rho_j h_j \bar{u}_j \right] \\ & + \partial_x \left[D \rho_j h_j \bar{u}_j \left\{ \frac{1}{2} \bar{u}_j^2 + \frac{1}{6} h_j^2 \bar{u}_{jx}^2 - (-1)^j \frac{1}{3} h_j \gamma_j - (-1)^j g h_j \right\} \right. \\ & \quad \left. - Q \rho_j h_j \left\{ \bar{u}_j^2 - (-1)^j \frac{1}{2} g h_j - (-1)^j \frac{1}{3} h_j \gamma_j \right\} \right] \\ & = - \frac{dQ}{dt} \{ \rho_1 h_1 \bar{u}_1 + \rho_2 h_2 \bar{u}_2 \} = - \rho_2 Q \frac{dQ}{dt} - \frac{dQ}{dt} (\rho_1 - \rho_2) h_1 \bar{u}_1. \end{aligned} \quad (4.10)$$

5. Conclusions and perspectives

We have derived the shallow two-layer SERRE-type equations from a variational framework. The main contribution of this study is that we presented their multi-symplectic structure. The rather complicated nonlinear dispersion of the SERRE-like equations makes

non-trivial the derivation of the multi-symplectic structure, *a priori*. However, we have shown here that this structure for fluids stratified in several homogeneous layers can be rather easily obtained from the one layer case. For the sake of simplicity, we focused here on two layers in two-dimension with horizontal bottom and lid. Generalisations for three-dimensional several-layer stratifications should be straightforward from the multi-symplectic structure of the one-layer three-dimensional SERRE equations with a varying bottom. This will be the subject of future investigations.

The size of the multi-symplectic structure increases rapidly with the number of layers and the number of spatial dimensions. However, the matrices involved are sparse and most of the equations are algebraically elementary. Thus, the calculus can be achieved easily and straightforwardly with any Computer Algebra System capable of performing symbolic computations.

Finding a multi-symplectic structure opens up new directions in the analysis and numerics of equations. In this paper, we illustrate another advantage of the multi-symplectic formalism: it also provides an efficient tool of calculus. Thanks to the multi-symplectic formalism, the conservation laws are obtained automatically, and thus the conserved quantities and their fluxes are obtained as well. The ‘automatic’ derivation of these conservation laws is an advantage of the multi-symplectic structure.

As the main perspective, we would like to mention the structure-preserving numerical simulations of nonlinear internal waves. The proposed multi-symplectic structure can be transposed to the discrete level if one employs a multi-symplectic integrator [7, 19]. These schemes were already tested in complex KdV simulations [12], but this direction seems to be essentially open for internal wave models.

A. Complementary equations

Multiplying by $(y + d_1)$ and $(d_2 - y)$ the vertical momentum (full EULER) equation for the lower and upper layers, respectively, and integrating over the layer thicknesses, we have

$$\begin{aligned} \int_{-d_1}^{\eta} \rho_1 (y + d_1) \left[\frac{D v_1}{Dt} + g \right] dy &= - \int_{-d_1}^{\eta} (y + d_1) \frac{\partial P_1}{\partial y} dy = h_1 (\bar{P}_1 - \tilde{P}), \\ \int_{\eta}^{d_2} \rho_2 (d_2 - y) \left[\frac{D v_2}{Dt} + g \right] dy &= - \int_{\eta}^{d_2} (d_2 - y) \frac{\partial P_2}{\partial y} dy = h_2 (\tilde{P} - \bar{P}_2), \end{aligned}$$

where \tilde{P} is the (unknown) pressure at the interface and \bar{P}_j is the layer-averaged pressure. With the ansätze (2.1) one obtains

$$\bar{P}_j = \tilde{P} + (-1)^{j-1} \frac{1}{2} \rho_j g h_j + (-1)^{j-1} \frac{1}{3} \rho_j h_j \gamma_j, \quad (j = 1, 2).$$

Integrating over the layer thicknesses the horizontal momenta, one obtains

$$\begin{aligned} \int_{-d_1}^{\eta} \rho_1 \frac{D u_1}{Dt} dy &= - \int_{-d_1}^{\eta} \frac{\partial P_1}{\partial x} dy = \left[h_1 \left(\tilde{P} - \bar{P}_1 \right) \right]_x - h_1 \tilde{P}_x, \\ \int_{\eta}^{d_2} \rho_2 \frac{D u_2}{Dt} dy &= - \int_{\eta}^{d_2} \frac{\partial P_2}{\partial x} dy = \left[h_2 \left(\tilde{P} - \bar{P}_2 \right) \right]_x - h_2 \tilde{P}_x, \end{aligned}$$

thence with the ansätze (2.1) (with $j = 1, 2$)

$$\left[h_j \bar{u}_j \right]_t + \left[h_j \bar{u}_j^2 - (-1)^j \frac{1}{2} g h_j^2 - (-1)^j \frac{1}{3} h_j^2 \gamma_j \right]_x = -\rho_j^{-1} h_j \tilde{P}_x.$$

From these relations, we obtain at once (with $\dot{Q} = dQ/dt$)

$$\dot{Q} + \left[h_1 \bar{u}_1^2 + h_2 \bar{u}_2^2 + g D h_1 + \frac{1}{3} h_1^2 \gamma_1 - \frac{1}{3} h_2^2 \gamma_2 \right]_x = -\left(h_1 \rho_1^{-1} + h_2 \rho_2^{-1} \right) \tilde{P}_x, \quad (\text{A.1})$$

$$\sum_{j=1}^2 \rho_j \left\{ \left[h_j \bar{u}_j \right]_t + \left[h_j \bar{u}_j^2 - (-1)^j \frac{1}{2} g h_j^2 - (-1)^j \frac{1}{3} h_j^2 \gamma_j \right]_x \right\} = -D \tilde{P}_x, \quad (\text{A.2})$$

$$\bar{u}_{jt} + \bar{u}_j \bar{u}_{jx} - (-1)^j g h_{jx} - (-1)^j \frac{1}{3} h_j^{-1} \left[h_j^2 \gamma_j \right]_x = -\rho_j^{-1} \tilde{P}_x. \quad (\text{A.3})$$

The elimination of \tilde{P}_x between the two equations (A.3) yields (2.13).

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