

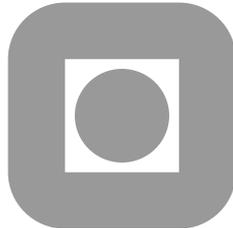
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Multi-symplectic integration of the Camassa-Holm equation

David Cohen, Brynjulf Owren, Xavier Raynaud

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The Camassa-Holm partial differential equation is rich in geometric structure, it is completely integrable, bi-Hamiltonian, and it represents geodesics for a certain metric in the group of diffeomorphism. Here two new multi-symplectic formulations for the Camassa-Holm equation are presented, and the associated local conservation laws are shown to correspond to certain well-known Hamiltonian functionals. The multi-symplectic discretisation of each formulation is exemplified by means of the Euler box scheme. Numerical experiments show that the schemes have good conservative properties, and one of them is designed to handle the conservative continuation of peakon-antipeakon collisions.

1 Introduction

The aim of this paper is to study multi-symplectic algorithms for the numerical integration of the Camassa-Holm equation [6, 7]

$$u_t - u_{xxt} + 3uu_x - 2u_xu_{xx} - uu_{xxx} = 0, \quad u|_{t=0} = u_0. \quad (1)$$

This partial differential equation has received considerable attention during the last decade. It is known to be rich on geometric structure and it supports non-smooth traveling wave solutions. Thus, it seems natural to apply schemes which are known to retain at least some of these structures. We shall here be concerned in particular with the property of multi-symplecticity and investigate to which extent a simple numerical scheme with a similar property offer a worthwhile alternative to other known methods for this problem. In particular we are interested in understanding how the choice of a multi-symplectic formulation can be used as a guide for achieving the near-conservation of designated invariants.

We begin by reviewing certain important properties of the Camassa-Holm equation. The equation models propagation of unidirectional gravitational waves in a shallow water approximation, with u representing the fluid velocity, see [6, 28]. The Camassa-Holm equation also has applications in computational anatomy, see [36] and [27]. Equation (1) can be rewritten in an equivalent manner as the following system

$$u_t + uu_x + P_x = 0, \quad (2a)$$

$$P - P_{xx} = u^2 + \frac{1}{2}u_x^2. \quad (2b)$$

The Camassa-Holm equation can be derived from a least action principle and it corresponds to the geodesic equation in the group of diffeomorphism with respect to a given right-invariant metric, see [17, 18]. The equation has a bi-Hamiltonian structure [21] and is

completely integrable [13]. It has infinitely many conserved quantities, see, e.g., [32]. In particular, for smooth solutions the quantities

$$\int u \, dx, \quad \int (u^2 + u_x^2) \, dx, \quad \int (u^3 + uu_x^2) \, dx \quad (3)$$

are all time independent (in this paper, we will not write the integration domain, what is important is that the boundary terms vanish when integrating by parts).

The Camassa-Holm equation also possesses solutions of a soliton type, which, because of their shape, have been given the name of *peakons*. In the case of the real line, a single peakon is given by

$$u(x, t) = c e^{-|x-ct|},$$

thus, the traveling speed c is proportional to the height of the peak. In the periodic case with period a , the periodized version of this single peakon is

$$u(x, t) = c \frac{\cosh(d(x-ct) - \frac{a}{2})}{\cosh(\frac{a}{2})}$$

where $d(x) = \min_{k \in \mathbb{Z}} |x - ka|$. For initial time $t = 0$, the previous expression simplifies to

$$u(x, 0) = c \frac{\cosh(x - \frac{a}{2})}{\cosh(\frac{a}{2})}.$$

By taking a linear combination of peakons one obtains what is called a multipeakon solution. In the case of the real line, the multipeakons have the following form

$$u(x, t) = \sum_{i=1}^n p_i(t) e^{-|x-q_i(t)|} \quad (4)$$

where p_i and q_i are solutions of the Hamiltonian system

$$\dot{q}_i = \frac{\partial H}{\partial p_i}, \quad \dot{p}_i = -\frac{\partial H}{\partial q_i}, \quad (5)$$

with a Hamiltonian function $H(p, q) = \frac{1}{2} \sum_{i,j=1}^n p_i p_j e^{-|q_i - q_j|}$. At the peaks, the derivative is discontinuous and the multipeakons can only be solutions of (1) in a weak sense, see, e.g. [23], for more details on the derivation of (5).

When the initial data u_0 is smooth enough, that is, $u_0 \in H^s(\mathbb{R})$ for $s > \frac{3}{2}$, the Cauchy problem for the Camassa-Holm equation is well-posed locally in time, see [16] and [33, 38] for the non-periodic case. For initial data $u_0 \in H^1(\mathbb{R})$ which satisfies the condition that $u_0 - u_{0,xx}$ is a positive Radon measure, the solutions exist globally in time and are unique, see [19]. However, in the general case, solutions may blow up and they do it in the following manner. Let T be the time where a smooth solution eventually loses its regularity, i.e., $\lim_{t \rightarrow T} \|u(\cdot, t)\|_{H^s} = \infty$ for all $s > 1$. Then,

$$\lim_{t \rightarrow T} \inf_{x \in \mathbb{R}} u_x(x, t) = -\infty.$$

There appears a point where the profile of u steepens gradually and ultimately the slope becomes vertical. In the context of water waves, this corresponds to the breaking of a wave. This fact was already noted in the seminal papers of Camassa and Holm ([6, 7]) and was subsequently proved by Constantin and Escher ([14, 15]). After blow-up, the solution is no longer unique and the Camassa-Holm is indeed not well-posed globally in time. A

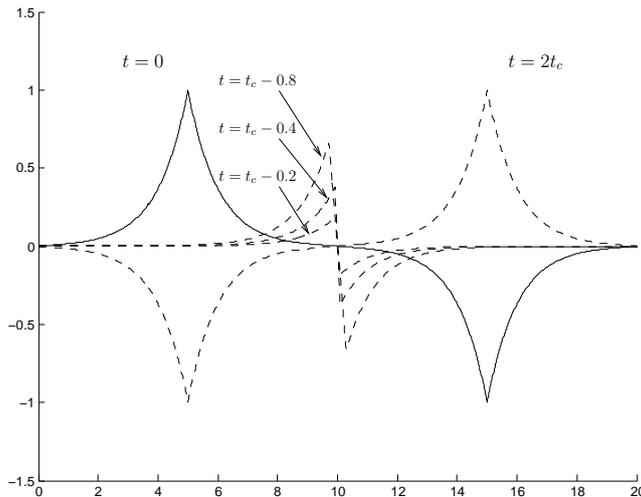


Figure 1: Symmetric peakon-antipeakon collision.

good illustration of what is happening is given by the symmetric peakon-antipeakon case where two peakons which travel in opposite directions and collide. Since the peakons have exactly opposite height, the solution at the time of collision, t^* , will be identically zero, see Figure 1.

After the time of collision, there exist two consistent ways to prolong the solutions: The first one is to let $u(x, t)$ vanish identically for $t > t^*$, and the other one is to let the peakon and antipeakon “pass through” each other in a way which is consistent with the Camassa–Holm equation. In the first case the energy $\int(u^2 + u_x^2) dx$ decreases to zero at t^* , while in the second case, the energy remains constant except at t^* . The first solution is called a *dissipative* solution and the second one a *conservative* solution. Global dissipative solutions are studied in [11, 10, 40, 41, 3] and will not be considered in this article. It is clear that in order to obtain a conservative solution from the zero state that the solution has reached at collision, we will need extra information. This information is provided by the energy density $(u^2 + u_x^2) dx$. In the case of the antisymmetric peakon-antipeakon collision the density energy $(u^2 + u_x^2) dx$ tends to a Dirac measure located at the point of collision and whose magnitude depends on the total energy of the solution, see [25] for detailed computations. A semigroup of global conservative collisions has been obtained in [2] and [24] via a change of coordinates. In [24], Lagrangian variables are used and the key point in the argument comes from the fact that the energy density satisfies the following transport equation

$$(u^2 + u_x^2)_t + (u(u^2 + u_x^2))_x = (u^3 - 2Pu)_x \quad (6)$$

where P is given by (2b). In this article we aim to derive numerical methods to obtain the conservative solution. Thus we have to take into account the evolution of the energy density. After denoting $u^2 + u_x^2$ by α , we can see that (2) and (6) are equivalent to

$$u_t + uu_x + P_x = 0, \quad (7a)$$

$$P - P_{xx} = \frac{1}{2}u^2 + \frac{1}{2}\alpha, \quad (7b)$$

$$\alpha_t + (u\alpha)_x = (u^3 - 2Pu)_x. \quad (7c)$$

We now proceed to briefly review certain numerical schemes for the Camassa-Holm equation (1) found in the literature, but by no means intending to be exhaustive. Schemes

using a pseudospectral space discretisation of the Camassa-Holm equation were derived in [7] and in [30]. This last paper investigates numerically different aspects of periodic traveling waves and tries to understand the rate of convergence of the algorithm. An approach based on the multipeakons (4) is examined in [8, 9, 23, 26]. Amongst other things, the conditions for global existence and the convergence of the methods are studied in these articles. A convergence analysis of finite difference schemes was given in [22] and in [12]. We mention that the schemes proposed in [12] and in [26] can also handle peakon-antipeakon collisions. In [1], a finite volume method is developed to simulate the dynamics of peakons. This scheme is adaptive, with high resolution and stable. Finally, a finite element method is derived in [42]. The scheme proposed in this paper is high order accurate and nonlinearly stable. Several numerical examples are also included in order to illustrate the behaviour and verify the properties of this method.

The rest of this paper is organised as follows: In Section 2 we will review some of the general theory of multi-symplectic PDEs and their numerical discretisations, following the approach of Bridges and Reich [5]. In the third section we will present two new multi-symplectic formulations of the Camassa-Holm equation, and discuss their momentum and energy conservation laws. We consider discretisations by the multi-symplectic Euler box scheme and demonstrate their performance through numerical tests. Since the focus of our approach is mainly geometric, we shall be particularly interested in the conservative properties when we present the numerical experiments, and we make active use of energy conservation in order to handle peakon-antipeakon collisions. However, for comparison with earlier work published in the literature, we also present some numerical results related to convergence on finite time.

2 Multi-symplectic PDEs and their multi-symplectic discretisation

The schemes that we propose for the Camassa-Holm equation are based on certain multi-symplectic formulations of the partial differential equations (1) or (7). For the sake of completeness, we will in this section review this concept in a general context, for more details, see e.g. [4, 5, 37]. A partial differential equation $F(u, u_t, u_x, u_{tx}, \dots) = 0$ is said to be *multi-symplectic* if it can be written as a system of first order equations:

$$M z_t + K z_x = \nabla_z S(z), \quad (8)$$

with $z \in \mathbb{R}^d$ a vector of state variables, typically including the original variable u as one of its components. The matrices M and K are skew-symmetric $d \times d$ -matrices, and S is a smooth scalar function depending on z . The formulation is not necessarily unique and the dimension d of the state vector may differ for different formulations. A key observation is that M and K define symplectic structures on subspaces of \mathbb{R}^d

$$\omega = dz \wedge M dz, \quad \kappa = dz \wedge K dz.$$

Considering any pair of solutions to the variational equation associated with (8), we have, see [5], that the following *multi-symplectic conservation law* applies

$$\partial_t \omega + \partial_x \kappa = 0. \quad (9)$$

With the two skew-symmetric matrices M and K , one can also define the density functions

$$\begin{aligned} E(z) &= S(z) - \frac{1}{2} z_x^T K^T z, & F(z) &= \frac{1}{2} z_t^T K^T z, \\ G(z) &= S(z) - \frac{1}{2} z_t^T M^T z, & I(z) &= \frac{1}{2} z_x^T M^T z, \end{aligned}$$

which immediately yield the *local conservation laws*

$$\partial_t E(z) + \partial_x F(z) = 0 \quad \text{and} \quad \partial_t I(z) + \partial_x G(z) = 0, \quad (10)$$

for any solution to (8). Thus, under the usual assumption on vanishing boundary terms for the functions $F(z)$ and $G(z)$ one obtains the globally conserved quantities of (*energy* and *momentum*)

$$\mathcal{E}(z) = \int E(z) dx \quad \text{and} \quad \mathcal{I}(z) = \int I(z) dx. \quad (11)$$

2.1 Multi-symplectic integrators

There are two standard ways to construct multi-symplectic integrators: one is to approximate the Lagrangian by a sum and take variations (see for example [35]), the other (see for example [4] or [5]) is to write the partial differential equation as a system of first order equations (8) and then to discretise it.

The idea of Bridges and Reich [5] was to develop integrators which satisfy a discretised version of the multi-symplectic conservation law (9). For this purpose, they considered a direct discretisation of (8), replacing the derivatives with divided differences, and the continuous function $z(x, t)$ by a discrete version $z^{n,i} \approx z(x_n, t_i)$ on a uniform rectangular grid. We set $\Delta x = x_{n+1} - x_n, n \in \mathbb{Z}$, and $\Delta t = t_{i+1} - t_i, i \geq 0$.

Following their notation, we write

$$M \partial_t^{n,i} z^{n,i} + K \partial_x^{n,i} z^{n,i} = (\nabla_z S(z^{n,i}))^{n,i}. \quad (12)$$

A natural way of inferring multi-symplecticity on the discrete level is to demand that on any pairs $(U^{n,i}, V^{n,i})$ of solutions to the corresponding variational equation of (12), one has

$$\partial_t^{n,i} \omega_{n,i} + \partial_x^{n,i} \kappa_{n,i} = 0,$$

where

$$\omega_{n,i}(U^{n,i}, V^{n,i}) = \langle MU^{n,i}, V^{n,i} \rangle, \quad \kappa_{n,i}(U^{n,i}, V^{n,i}) = \langle KU^{n,i}, V^{n,i} \rangle.$$

Unfortunately, it is not generally true that the discrete versions of the local conservation laws for energy and momentum (10) are obeyed by solutions of a multi-symplectic integrator. However, as noted in [5] this holds in some cases when $S(z)$ is a quadratic function, but this is not so for the Camassa-Holm multi-symplectic formulations presented here. We proceed by giving two well-known examples of multi-symplectic integrators, but first we introduce some notation for difference operators to be used throughout the rest of this paper. For any variable $U = (U^{n,i})$ defined on a two-dimensional grid, we let

$$\delta_t^+ U^{n,i} = \frac{U^{n,i+1} - U^{n,i}}{\Delta t} \quad \text{and} \quad \delta_t^- U^{n,i} = \frac{U^{n,i} - U^{n,i-1}}{\Delta t},$$

and similarly for differences in space. Also, we shall need the centered differences $\delta_t = \frac{1}{2}(\delta_t^+ + \delta_t^-)$, and $\delta_x = \frac{1}{2}(\delta_x^+ + \delta_x^-)$.

The concatenated midpoint rule. This scheme was proved to be multi-symplectic in [5], but has been known as a much used method in hydraulics since it was introduced by Preissman in 1960. The scheme also appears under the name Preissman box scheme, or centered box scheme. It reads

$$M \delta_t^+ \left(\frac{z^{n,i} + z^{n+1,i}}{2} \right) + K \delta_x^+ \left(\frac{z^{n,i} + z^{n,i+1}}{2} \right) = \nabla_z S(z_c)$$

where

$$z_c = \frac{1}{4}(z^{n,i} + z^{n+1,i} + z^{n,i+1} + z^{n+1,i+1}).$$

The Euler box scheme. Following [37] one may obtain an integrator satisfying a discrete multi-symplectic conservation law by introducing a splitting of the two matrices M and K , setting $M = M_+ + M_-$, $K = K_+ + K_-$ where $M_+^T = -M_-$ and $K_+^T = -K_-$. The corresponding scheme reads

$$M_+ \delta_t^+ z^{n,i} + M_- \delta_t^- z^{n,i} + K_+ \delta_x^+ z^{n,i} + K_- \delta_x^- z^{n,i} = \nabla_z S(z^{n,i}). \quad (13)$$

Note that the scheme is only linearly implicit as opposed to the concatenated midpoint rule for which a system of nonlinear equations must be solved in each time step. The multi-symplecticity is interpreted in the sense that

$$\delta_t^+ \omega^{n,i} + \delta_x^+ \kappa^{n,i} = 0, \quad (14)$$

where $\omega^{n,i} = dz^{n,i-1} \wedge M_+ dz^{n,i}$ and $\kappa^{n,i} = dz^{n-1,i} \wedge K_+ dz^{n,i}$. An important observation is that the splitting of the matrices is not unique, and we shall see later that the choice of splitting may strongly effect the behaviour of the scheme. In general one can write, say $K^+ = \frac{1}{2}K + S$ where S is any symmetric matrix.

In the rest of the paper, we will consider only the Euler box scheme for the sake of simplicity, although in principle, any other multi-symplectic scheme could have been used.

3 Multi-symplectic integrators for the Camassa-Holm equation

In this section, we will propose two multi-symplectic formulations for the Camassa-Holm equation. The first formulation is based on the partial differential equation (1) and has a state variable vector of dimension 5. The second formulation has 8 components in the vector of state variables and it is based on (7). With this formulation the resulting multi-symplectic integrator is able to continue the conservative solution through a peakon-antipeakon solution.

3.1 First multi-symplectic formulation

Equation (1) may be rewritten in the form

$$u_t - u_{xxt} + \left(\frac{3}{2}u^2 + \frac{1}{2}u_x^2\right)_x - (uu_x)_{xx} = 0. \quad (15)$$

Setting $z = [u, \phi, w, v, \nu]^T$ we may now derive a multi-symplectic formulation (8) with the two skew-symmetric matrices

$$M = \begin{bmatrix} 0 & \frac{1}{2} & 0 & 0 & -\frac{1}{2} \\ -\frac{1}{2} & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ \frac{1}{2} & 0 & 0 & 0 & 0 \end{bmatrix}, \quad K = \begin{bmatrix} 0 & 0 & 0 & -1 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & -1 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}.$$

The right-hand side of (8) is then given by the gradient of the scalar function

$$S(z) = -w u - u^3/2 - u \nu^2/2 + \nu v.$$

For convenience, we also write this system componentwise

$$\begin{aligned} \frac{1}{2}\phi_t - \frac{1}{2}\nu_t - v_x &= -w - \frac{3}{2}u^2 - \frac{1}{2}\nu^2, \\ -\frac{1}{2}u_t + w_x &= 0, \\ \phi_x &= u, \\ -u_x &= -\nu, \\ -\frac{1}{2}u_t &= u\nu - v. \end{aligned}$$

To the best of our knowledge, this multi-symplectic formulation of the Camassa-Holm equation is new. However, in the Lagrangian setting a formulation with 6×6 matrices M and K has been derived in [31] and a formulation with non-constant matrices can be found in [20].

For this choice of the skew-symmetric matrices M and K , the density functions defined in the introduction are explicitly given by

$$\begin{aligned} E(z) &= S(z) + \frac{1}{2}z_x^T K z = \frac{1}{4}(\phi_t u - u_{xt} u + u^3 + u_x u_t + u u_x^2 - u_t \phi), \\ F(z) &= -\frac{1}{2}z_t^T K z = \frac{1}{2}(u_t v - \phi_t w + \phi w_t - u v_t), \\ G(z) &= S(z) + \frac{1}{2}z_t^T M z = \frac{1}{2}\phi_t u - u_{xt} u - u^2 u_{xx} + u^3 - \frac{1}{2}u_x^2 \\ &\quad + \frac{1}{2}u u_x^2 + \frac{1}{2}u_x u_t + \frac{1}{4}(u_t \phi - u_t \nu - \phi_t u + \nu_t u), \\ I(z) &= -\frac{1}{2}z_x^T M z = \frac{1}{4}(-u_x \phi + u_x \nu + u \phi_x - u \nu_x). \end{aligned}$$

In deriving the corresponding global invariants (11), some care has to be taken with respect to boundary terms because $\phi(x, t)$ is not periodic (or vanishing at $\pm\infty$) even if $u(x, t)$ is. We integrate the second local conservation law $\partial_t I(z) + \partial_x G(z) = 0$ over the spatial domain and obtain (using the definitions of the additional variables)

$$\frac{1}{4} \frac{d}{dt} \int (-u_x \phi + u_x^2 + u^2 - u u_{xx}) dx + [G(z)] = 0, \quad (16)$$

where the square brackets signify the difference of the function evaluated at the upper and lower limit of the integral. By periodicity (or the assumption that u and its derivatives at infinity vanish at infinity), we have $[u] = [u_x] = [u_{xx}] = \dots = 0$ and $[\phi_t] = \int \phi_{xt} dx = \int u_t dx = \int (\frac{u^2}{2} + P)_x dx = 0$. Hence, after two integrations by parts, it follows from (16) that

$$\frac{1}{2} \frac{d}{dt} \int (u^2 + u_x^2) dx - \frac{1}{4} \frac{d}{dt} [u\phi] + \frac{1}{4} [u_t \phi] = 0,$$

and thus the momentum $\int (u^2 + u_x^2) dx$ is a global conserved quantity.

Similarly, for the energy, we obtain

$$-2 \frac{d}{dt} \int (u^3 + u_x^2 u) dx + \frac{d}{dt} \left[\frac{1}{4} (\phi_t - 2\phi_{xxt} - \phi_{xx}^2 + 3\phi_x^2 - 2\phi_x \phi_{xxx}) \phi \right] + \frac{1}{2} [\phi w_t] = 0.$$

By the usual assumption on boundary terms, the two expressions in square brackets cancel.

Finally, we remark that these two global conserved quantities are equivalent to the two Hamiltonians of the bi-Hamiltonian formulation of the Camassa-Holm equation given for instance in [32, 34]:

$$\mathcal{H}_1 = \frac{1}{2} \int (u^2 + u_x^2) dx, \quad (17)$$

$$\mathcal{H}_2 = \frac{1}{2} \int (u^3 + uu_x^2) dx. \quad (18)$$

Considering now waves traveling from left to right, we have chosen the following splitting of M and K

$$M_+ = \begin{bmatrix} 0 & 0 & 0 & 0 & 0 \\ -\frac{1}{2} & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ \frac{1}{2} & 0 & 0 & 0 & 0 \end{bmatrix}, \quad \text{and} \quad K_+ = \begin{bmatrix} 0 & 0 & 0 & -1 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}.$$

With this particular choice, the Euler box scheme (13) reads

$$\begin{aligned} \frac{1}{2} \delta_t^- \phi^{n,i} - \frac{1}{2} \delta_t^- \nu^{n,i} - \delta_x^+ v^{n,i} &= -u^{n,i} - \frac{3}{2} (u^{n,i})^2 - \frac{1}{2} (\nu^{n,i})^2, \\ -\frac{1}{2} \delta_t^+ u^{n,i} + \delta_x^+ w^{n,i} &= 0, \\ -\delta_x^- \phi^{n,i} &= -u^{n,i}, \\ \delta_x^- u^{n,i} &= \nu^{n,i}, \\ \frac{1}{2} \delta_t^+ u^{n,i} &= -u^{n,i} \nu^{n,i} + v^{n,i}. \end{aligned}$$

There is a potential difficulty in the computation of the starting values $z^{n,0}$ and in the recurrence for $\phi^{n,i}$. But fortunately, like in [39] for the KdV equation, one may eliminate all the additional variables ϕ, w, v, ν and express the Euler box scheme only in the variable u . This gives us the following multi-symplectic integrator, resembling the form (15) of the Camassa-Holm equation

$$\begin{aligned} \frac{1}{2} (\delta_t^+ + S_x \delta_t^-) u^{n,i} - \frac{1}{2} \delta_x^+ (\delta_x^- \delta_t^- + \delta_x^+ \delta_t^+) u^{n,i} \\ + \delta_x^+ \left(\frac{3}{2} (u^{n,i})^2 + \frac{1}{2} (\delta_x^- u^{n,i})^2 - \delta_x^+ (u^{n,i} \delta_x^- u^{n,i}) \right) &= 0, \end{aligned} \quad (19)$$

where we have introduced the right shift operator $S_x u^{n,i} = u^{n+1,i}$.

In the case that the wave travels in the opposite direction, one must use a different splitting of the skew-symmetric matrix K , for example with

$$K_+ = \begin{bmatrix} 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & -1 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{bmatrix}.$$

The resulting numerical scheme and its behaviour is very similar to the first case, and we therefore omit any further discussion of it. In the case of waves traveling in both directions simultaneously, it is possible to make a compromise between the two above choices, and

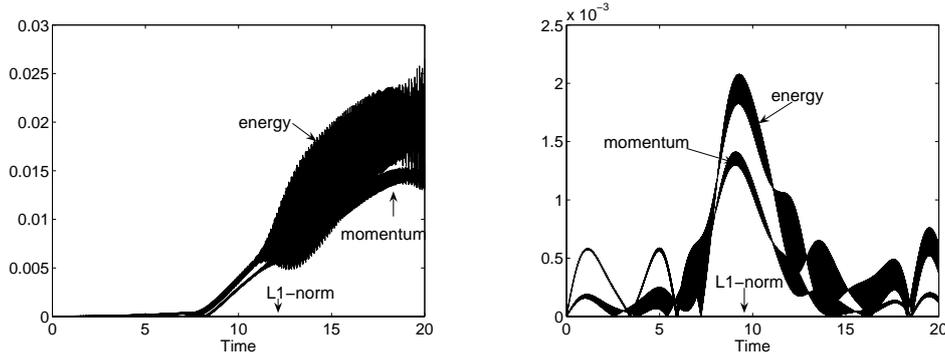


Figure 2: Conservation properties of scheme (19) (left) and the scheme based on centered splitting (20) (right) for smooth initial data.

set $K_+ = \frac{1}{2}K$ and $M_+ = \frac{1}{2}M$. The resulting scheme is given below, expressed in terms of just the u variable, using centered divided differences δ_t, δ_x only:

$$\delta_t u^{n,i} - \delta_x^2 \delta_t u^{n,i} + \delta_x \left(\frac{3}{2} (u^{n,i})^2 + \frac{1}{2} (\delta_x u^{n,i})^2 \right) - \delta_x^2 (u^{n,i} \delta_x u^{n,i}) = 0. \quad (20)$$

In Figure 2, we plot the deviation of the invariants (3) from their values on the initial data along the numerical solution obtained by the Euler box scheme, using the schemes (19) and (20) respectively. We have used smooth initial data (see [1])

$$u_0(x) = u(x, 0) = 0.2 + 0.1 \cos(2x), \quad \text{for } x \in [-\pi, \pi],$$

and grid parameters $\Delta x = 0.0042$ and $\Delta t = 0.004$ over the time interval $[0, 5]$. It is interesting to observe how sensitive the conservation properties are to the choice of splitting of the K -matrix.

The Camassa–Holm equation admits a whole family of traveling waves of the type

$$u(x, t) = f(x - ct),$$

where f is a function of one variable and c is the velocity of the wave, see [30]. It can be checked that smooth traveling waves have to fulfill the relation

$$\frac{d^2 f}{dx^2} = f - \frac{\alpha}{(f - c)^2}, \quad (21)$$

for some constant α . To obtain a periodic smooth traveling wave the constant α cannot be taken arbitrarily, as pointed out by Kalisch [29]. By choosing $c = \alpha = 3$ and solving (21) for $f(0) = 1$ and $f'(0) = 0$, we obtain a periodic smooth traveling wave with period $a=6.469546942524$, see Figure 3.

We consider the convergence of the scheme (20) for a smooth traveling wave with initial data as in Figure 3. The Courant number $p = \frac{c\Delta t}{\Delta x}$ is fixed to the value $p = 0.9$. The space step Δx is varied and the time step is computed as $\Delta t = p\Delta x/c$. Table 1 displays the L^1 -error and an order estimate at time $T = 12$ for various space step Δx . For this smooth solution, order 2 can be observed.

In the following numerical experiment, we study the error for the peakon solution (see [42]) given by

$$u_0(x) = \begin{cases} \frac{c}{\cosh(a/2)} \cosh(x - x_0) & |x - x_0| \leq a/2, \\ \frac{c}{\cosh(a/2)} \cosh(a - (x - x_0)) & |x - x_0| > a/2, \end{cases} \quad (22)$$

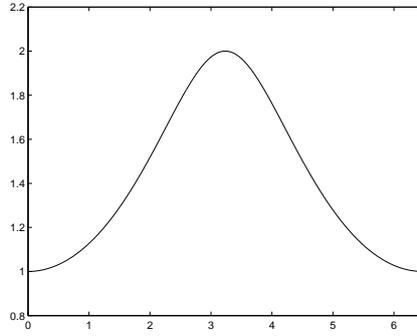


Figure 3: Smooth periodic traveling wave.

Δx	L^1 -error	order estimate
2.5272e-02	2.5168e-03	-
1.2636e-02	6.2909e-04	2.0003
6.3179e-03	1.5724e-04	2.0003
3.1590e-03	3.9311e-05	1.9999
2.1060e-03	1.7473e-05	1.9998
1.5795e-03	9.8285e-06	2.0000
1.2636e-03	6.2903e-06	2.0000
1.0783e-03	4.5805e-06	1.9999
8.0869e-04	2.5767e-06	1.9998

Table 1: Convergence rate for the smooth traveling wave (21).

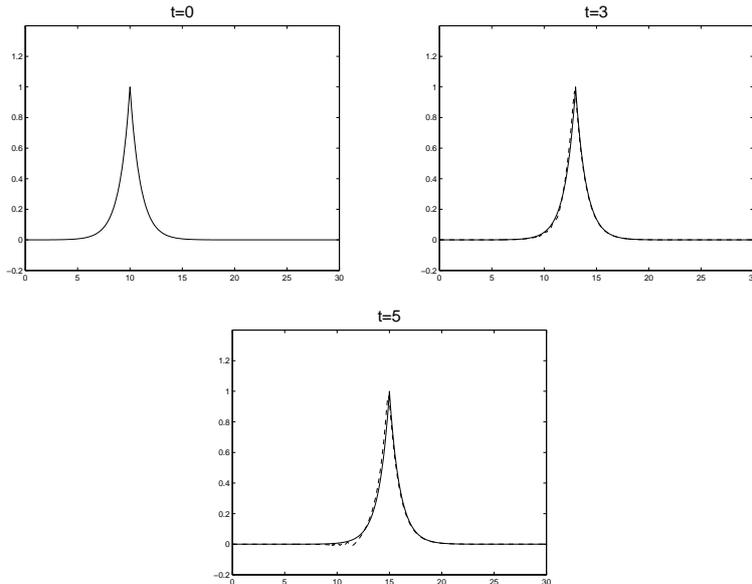


Figure 4: Snapshots of the peakon solution and the numerical solution given by (20).

where $x_0 = -5$, $c = 1$ and the period $a = 30$. Figure 4 shows snapshots, for the time $t = 0, 3$ and 5 , of the exact solution (solid line) and the numerical solution (dashed line) computed with a time step $\Delta t = 0.0002$ and a space step $\Delta x = 0.04$ for method (20). Note that even for this relatively small space step, a small oscillatory tail at one end of the peak appears in the numerical solution. This phenomenon was also observed in [30].

We next consider the rate of convergence for the problem (22) using again the scheme (20), the Courant number $p = \frac{c\Delta t}{\Delta x}$ is fixed to the value $p = 0.9$. The space step Δx is varied and the time step is computed as $\Delta t = p\Delta x/c$. One can see from Figure 5 that the order of convergence is one for this non-smooth solution.

3.2 Second multi-symplectic formulation

As we said in the beginning of this section, the first formulation does not handle peakon-antipeakon collisions. To remedy to this problem, as explained in the introduction, we have to consider the evolution of the energy density and replace equation (2) by (7). However, we first have to prove that the two formulations are indeed equivalent. When the solutions are smooth (2) implies (6); the computation which is very similar to the one that follows can also be found in [24]. We want to establish the implication in the opposite direction. We consider a solution (u, α) of (7) with initial data (u_0, α_0) satisfying $\alpha_0(x) = u_0^2(x) + u_{0,x}^2(x)$ and we want to prove that u is solution of (2). It will be the case if we can prove that for any time $t > 0$, $\alpha(x, t)$ remains equal to $u^2(x, t) + u_x^2(x, t)$ as the equations (7a) and (7b) becomes then identical to (2). After differentiating (7a) and using (7b), we obtain

$$u_{tx} + u_x^2 + uu_{xx} = \frac{1}{2}u^2 + \frac{1}{2}\alpha - P.$$

We multiply both sides by $2u_x$ and after some manipulations we obtain

$$(u_x^2)_t + u(u_x^2)_x = u^2u_x + \alpha u_x - 2Pu_x - 2u_x^3. \quad (23)$$

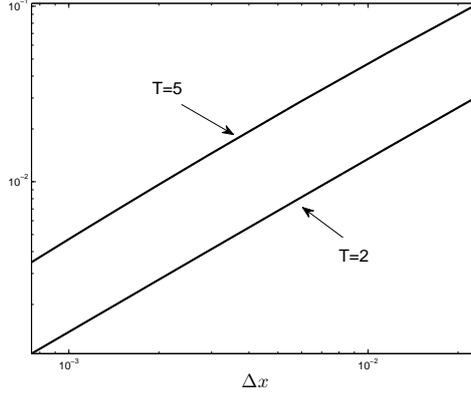


Figure 5: L^1 -error of the centered scheme at $T = 2$ and $T = 5$ applied to the single-peakon problem with initial data (22) where $x_0 = 0$, $a = 6$, $c = 1$.

After multiplying (7a) by $2u$, we obtain

$$(u^2)_t + u(u^2)_x + 2P_x u = 0. \quad (24)$$

Let us denote the difference $\alpha - (u^2 + u_x^2)$ by w . Subtracting (23) and (24) to (7c), we obtain after some calculations that

$$w_t + uw_x = -2u_x w. \quad (25)$$

We have $w(x, 0) = \alpha_0(x) - u_0^2(x) + u_{0,x}^2(x) = 0$. We claim that $w(x, t) = 0$ for all $t > 0$ and therefore the systems (2) and (7) are equivalent. Recalling the assumption that u is smooth, we can define the characteristics $y(\xi, t)$ as $y_t(\xi, t) = u(y(\xi, t), t)$ with $y(\xi, 0) = \xi$ and the mapping $\xi \rightarrow y(\xi, t)$ is a bijection for all time t . We consider the quantity $W(\xi, t) = w(y(\xi, t), t)$. Since $W_t = w_t(y, t) + u(y, t)w_x(y, t)$, it follows from (25) that

$$W_t(\xi, t) = -2u_x(y, t)W(\xi, t).$$

Since we assume that u is smooth, we have $C = \sup_{(x,t) \in \mathbb{R} \times [0, T]} |u_x(x, t)| < \infty$ and

$$|W_t| \leq C |W|.$$

As $W(\xi, 0) = w(\xi, 0) = 0$, Gronwall's Lemma gives us that $W(\xi, t) = 0$ for all t and ξ and therefore $w(x, t) = 0$ for all t and x , as claimed. Of course, the condition that u is smooth is a strong limitation since it does not cover the collision case, which was the case which motivated the introduction of the system (7). However, one must keep in mind that the uniqueness of the conservative solutions in [2, 24] is only obtained in the new sets of variables where they are defined and that there is no uniqueness result - to the knowledge of the authors - on the equation expressed in the original variable u , even if it would be reasonable to conjecture that the solution of

$$\begin{aligned} u_t + uu_x + P_x &= 0, \\ P - P_{xx} &= u^2 + \frac{1}{2}u_x^2, \\ (u^2 + u_x^2)_t + (u(u^2 + u_x^2))_x &= (u^3 - 2Pu)_x \end{aligned}$$

is unique and given by the conservative solutions. But this is an open problem and from this perspective, the fact that the numerical solutions of (7) we obtain below coincide with the conservative solutions of the problem reinforce this conjecture.

Let us introduce a multi-symplectic formulation based on (7). Let $z = [u, \beta, w, \alpha, \phi, \gamma, P, r]$,

$$M = \begin{bmatrix} 0 & -\frac{1}{2} & 0 & 0 & 0 & 0 & 0 & 0 \\ \frac{1}{2} & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & -\frac{1}{2} & 0 & 0 & 0 \\ 0 & 0 & 0 & \frac{1}{2} & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}, \quad K = \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & 0 & 1 & 0 \\ 0 & -1 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & -1 & 0 & 0 & 0 \\ 0 & -1 & 0 & 0 & 0 & 0 & 0 & -2 \\ 0 & 0 & 0 & 0 & 0 & 0 & 2 & 0 \end{bmatrix}$$

and

$$S = -\gamma u + \frac{u^2 \alpha}{2} - \frac{u^4}{4} + Pu^2 - \alpha w - P^2 + r^2.$$

The multi-symplectic formulation (8) is equivalent to the following system

$$\begin{aligned} -\frac{1}{2}\beta_t &= -\gamma + u\alpha - u^3 + 2Pu, & \frac{1}{2}u_t + w_x + P_x &= 0, \\ -\beta_x &= -\alpha, & -\frac{1}{2}\phi_t &= -w + \frac{u^2}{2}, \\ \frac{1}{2}\alpha_t + \gamma_x &= 0, & -\phi_x &= -u, \\ -\beta_x - 2r_x &= -2P + u^2, & 2P_x &= 2r. \end{aligned} \quad (26)$$

We now find the energy and momentum corresponding to this multi-symplectic formulation. As for the first formulation, the density functions are given by

$$\begin{aligned} E(z) &= -\gamma\phi_x + \frac{u^2\alpha}{2} - \frac{u^4}{4} + Pu^2 - \alpha w - P^2 + P_x^2 + \frac{1}{2}\beta_x(w + P) \\ &\quad - \frac{1}{2}w_x\beta + \frac{1}{2}\phi_x\gamma - \frac{1}{2}\gamma_x\phi - \frac{1}{2}P_x(2P_x + \beta) + P_{xx}P, \\ F(z) &= -\frac{1}{2}\beta_t(w + P) + \frac{1}{2}w_t\beta - \frac{1}{2}\phi_t\gamma + \frac{1}{2}\gamma_t\phi + \frac{1}{2}P_t(2P_x + \beta) - P_{xt}P, \\ G(z) &= -\gamma\phi_x + \frac{u^2\alpha}{2} - \frac{u^4}{4} + Pu^2 - \alpha w - P^2 + P_x^2 - \frac{1}{4}(u_t\beta - \beta_t u + \alpha_t\phi - \phi_t\alpha), \\ I(z) &= \frac{1}{4}(u_x\beta - \beta_x u + \alpha_x\phi - \phi_x\alpha). \end{aligned}$$

The first conservation law $\partial_t E(z) + \partial_x F(z) = 0$ yields

$$\begin{aligned} \frac{d}{dt} \int &\left(-\gamma\phi_x + \frac{1}{2}\phi_x\gamma - \frac{1}{2}\gamma_x\phi - \beta_x w + \frac{1}{2}\beta_x w - \frac{1}{2}w_x\beta - \frac{1}{2}P_x\beta \right. \\ &+ \left. \frac{u^2\alpha}{2} - \frac{u^4}{4} + Pu^2 - P^2 + P_x^2 + \frac{1}{2}\alpha P - P_x^2 + P_{xx}P \right) dx \\ &+ \frac{1}{2} \left[w_t\beta + \gamma_t\phi + P_t\beta \right] = 0. \end{aligned}$$

Integrating the terms $-\frac{1}{2}\gamma_x\phi$, $-\frac{1}{2}w_x\beta$ and $-\frac{1}{2}P_x\beta$ by parts, and using the periodicity (or vanishing at infinity) of the functions u, P, w, ϕ_t, β_t , we obtain that

$$\frac{d}{dt} \int \left((u^2 + \frac{u_x^2}{2})P + \frac{u^2}{4}(u^2 + 2u_x^2) \right) dx = 0.$$

The second local conservation law $\partial_t I(z) + \partial_x G(z) = 0$ leads to

$$\frac{1}{4} \frac{d}{dt} \int (u_x \beta - \alpha u + \alpha_x \phi - \alpha u) dx + [G(z)] = 0.$$

And two integrations by parts give the global conservation of $\int (u^3 + u_x^2 u) dx$. We thus obtain the following two global conserved quantities

$$\mathcal{H}_2 = \int (u^3 + u_x^2 u) dx, \quad (27)$$

$$\mathcal{H}_3 = \int \left((u^2 + \frac{u_x^2}{2}) P + \frac{u^2}{4} (u^2 + 2u_x^2) \right) dx, \quad (28)$$

which correspond to the third and fourth Hamiltonian in the series of constant of motion of the Camassa-Holm equation.

Considering again (26), we see that after eliminating the intermediate variables β , w , ϕ , γ and r , the system (7) is recovered. The computation is identical to the discrete case which is treated below. We use symmetric splittings of M and K and take $M_+ = M_- = \frac{1}{2}M$ and $K_+ = K_- = \frac{1}{2}K$. The Euler box scheme is then obtained from (26) by replacing the exact derivatives, ∂_t and ∂_x , by their discrete symmetric counterparts, δ_t and δ_x . We have

$$-\frac{1}{2} \delta_t \beta^{n,i} = -\gamma^{n,i} + u^{n,i} \alpha^{n,i} - (u^{n,i})^3 + 2P^{n,i} u^{n,i}, \quad \frac{1}{2} \delta_t u^{n,i} + \delta_x w^{n,i} + \delta_x P^{n,i} = 0, \quad (29a)$$

$$-\delta_x \beta^{n,i} = -\alpha^{n,i}, \quad -\frac{1}{2} \delta_t \phi^{n,i} = -w^{n,i} + \frac{(u^{n,i})^2}{2}, \quad (29b)$$

$$-\delta_x \phi^{n,i} = -u^{n,i}, \quad \frac{1}{2} \delta_t \alpha^{n,i} + \delta_x \gamma^{n,i} = 0, \quad (29c)$$

$$-\delta_x \beta^{n,i} - 2\delta_x r^{n,i} = -2P^{n,i} + (u^{n,i})^2, \quad 2\delta_x P^{n,i} = 2r^{n,i}. \quad (29d)$$

As for the first multi-symplectic formulation, we eliminate the intermediate variables. Applying δ_x to both sides of the first equation in (29a), we obtain

$$-\frac{1}{2} \delta_x \delta_t \beta^{n,i} = -\delta_x \gamma^{n,i} + \delta_x (u^{n,i} \alpha^{n,i} - (u^{n,i})^3 + 2P^{n,i} u^{n,i}). \quad (30)$$

The operators δ_t and δ_x commute. Plugging $\delta_x \beta^{n,i} = \alpha^{n,i}$ and $\delta_x \gamma^{n,i} = -\frac{1}{2} \delta_t \alpha^{n,i}$ into (30) we obtain

$$\delta_t \alpha^{n,i} + \delta_x (u^{n,i} \alpha^{n,i}) = \delta_x ((u^{n,i})^3 - 2P^{n,i} u^{n,i}), \quad (31)$$

which corresponds to the discretised version of (7c). Combining the first equation in (29b) and the two in (29d), we obtain

$$P^{n,i} - \delta_x \delta_x P^{n,i} = \frac{1}{2} (u^{n,i})^2 + \frac{1}{2} \alpha^{n,i}, \quad (32)$$

which corresponds to the discretised version of (7b). After applying δ_x to the second equation in (29b), we obtain

$$\delta_x w^{n,i} = \frac{1}{2} \delta_t \delta_x \phi^{n,i} + \delta_x \left(\frac{(u^{n,i})^2}{2} \right).$$

Plugging this into the second equation in (29a), since $\delta_x \phi^{n,i} = u^{n,i}$ from the first equation in (29c), we finally get

$$\delta_t u^{n,i} + \delta_x \left(\frac{(u^{n,i})^2}{2} \right) + \delta_x P^{n,i} = 0, \quad (33)$$

Δx	L^1 -error	order estimate
2.5272e-02	2.6017e-03	-
1.2636e-02	6.5045e-04	1.9999
6.3179e-03	1.6256e-04	2.0004
3.1590e-03	4.0644e-05	1.9999
2.1060e-03	1.8066e-05	1.9998
1.5795e-03	1.0162e-05	2.0001
1.2636e-03	6.5036e-06	1.9999
1.0783e-03	4.7358e-06	2.0000
8.0869e-04	2.6640e-06	1.9998

Table 2: Convergence rate for the smooth traveling wave (21) for the scheme (34).

which is the discretised version of (7a). Gathering (33), (32) and (31), we obtain the following numerical scheme

$$\delta_t u^{n,i} + \delta_x \left(\frac{(u^{n,i})^2}{2} \right) + \delta_x P^{n,i} = 0, \quad (34a)$$

$$P^{n,i} - \delta_x \delta_x P^{n,i} = \frac{1}{2} (u^{n,i})^2 + \frac{1}{2} \alpha^{n,i}, \quad (34b)$$

$$\delta_t \alpha^{n,i} + \delta_x (u^{n,i} \alpha^{n,i}) = \delta_x ((u^{n,i})^3 - 2P^{n,i} u^{n,i}). \quad (34c)$$

The numerical scheme (34) is the multi-symplectic Euler box scheme derived from the multi-symplectic formulation (8) and therefore it enjoys the conservation law (14). It has also to be noted that the scheme can be derived directly from (7) by taking the symmetric discretisation of the derivative - both with respect to time and space - which appear in the system.

We consider the rate of convergence for the smooth traveling wave (21) using the scheme (34), the Courant number $p = \frac{c\Delta t}{\Delta x}$ is fixed to the value $p = 0.9$. The space step Δx is varied and the time step is computed as $\Delta t = p\Delta x/c$. Table 2 displays the L^1 -error and an order estimate at time $T = 12$. This table can be compared to Table 1.

We next consider the convergence of the scheme (34) to the single-peakon problem with initial data (22) using $x_0 = 0, a = 6$, and $c = 1$. Once again, the Courant number $p = c\Delta t/\Delta x$ is fixed to the value 0.9 and we vary Δx . A plot of the error at time $T = 2$ and $T = 5$ can be found in Figure 6.

We want to study the behaviour of the numerical scheme when dealing with a collision. First we derive a reference solution for the antisymmetric peakon collision. We adapt the formulae derived in [25] to the periodic case. Let a denote the period. We consider the antisymmetric case and the positions of the peaks are given by

$$y_{2i}(t) = -y(t) + ia \quad \text{and} \quad y_{2i+1}(t) = y(t) + ia \quad (35)$$

while their height are given by

$$u_{2i}(t) = -u(t) \quad \text{and} \quad u_{2i+1}(t) = u(t) \quad (36)$$

for $i = 0, \pm 1, \pm 2, \dots$. We denote the energy contained between the i -th and $i + 1$ -th peak by $\delta H_i(t)$, that is, when the peaks do not coincide,

$$\delta H_i(t) = \int_{y_i}^{y_{i+1}} (u^2(x, t) + u_x^2(x, t)) dx. \quad (37)$$

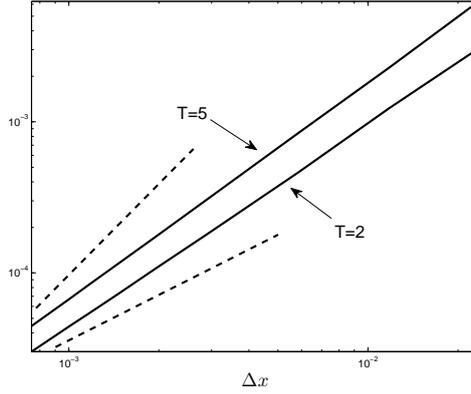


Figure 6: L^1 -error of the centered scheme at $T = 2$ and $T = 5$ applied to the single-peakon problem with initial data (22) using $x_0 = 0$, $a = 6$, and $c = 1$. The dashed lines have slopes 1 and 2.

In (37), $u(x, t)$ denotes the solution of (1) and not the height of the peak given in (36). Between two peaks, the function $u(x, t)$ is given as a linear combination of e^{-x} and e^x and therefore the integral in (37) can be computed. We obtain

$$\delta H_i(t) = \frac{(u_i^2 + u_{i+1}^2) \cosh(y_{i+1} - y_i) - 2u_i u_{i+1}}{\sinh(y_{i+1} - y_i)}.$$

Note that when there is a collision, $y_{i+1} = y_i$, but this is a property of the quantity δH_i that it remains well-defined for all time. Note also that, at collision time, we have $\delta H_i > 0$ and not $\delta H_i = 0$ as (37) could indicate. In [25], the variable δH_i is considered as an independent variable and the equations that governs $(y_i, U_i, \delta H_i)$ are given by

$$\frac{d}{dt} y_i = u_i, \quad (38a)$$

$$\frac{d}{dt} u_i = -Q_i, \quad (38b)$$

$$\frac{d}{dt} \delta H_i = u_{i+1}^3 - u_i^3 - 2P_{i+1}u_{i+1} + 2P_i u_i, \quad (38c)$$

where

$$P_i = \sum_{j=-\infty}^{\infty} P_{i,j}, \quad \text{and} \quad Q_i = - \sum_{j=-\infty}^{\infty} \kappa_{ij} P_{i,j}, \quad (39)$$

with

$$P_{i,j} = \frac{\exp(-\kappa_{ij} y_i) \exp(\kappa_{ij} \frac{y_j + y_{j+1}}{2})}{8 \cosh(\frac{y_{j+1} - y_j}{2})} \left(2\delta H_j \cosh^2(\frac{y_{j+1} - y_j}{2}) + 2\kappa_{ij} (u_{j+1}^2 - u_j^2) \sinh^2(\frac{y_{j+1} - y_j}{2}) + (u_{j+1} + u_j)^2 \tanh(\frac{y_{j+1} - y_j}{2}) \right) \quad (40)$$

and

$$\kappa_{ij} = \begin{cases} -1 & \text{if } j \geq i \\ 1 & \text{otherwise.} \end{cases}$$

Due to the periodicity of the solution, δH_{2i} does not depend on i and we set $h = \delta H_{2i}$. We denote by E the energy over one period, that is, for times where *no* collision occurs,

$$E = \int_0^a (u^2(x, t) + u_x^2(x, t)) dx. \quad (41)$$

The quantity E is conserved and the energy contained between the $2i + 1$ -th and $2i + 2$ -th peaks is given by $\delta H_{2i+1} = E - h$. Plugging (35) and (36) we obtain from (40) and (39), after some calculation, that

$$Q_{2i} = -Q_{2i+1} = -E \frac{\cosh(\frac{a}{2} - y) \sinh(y)}{4 \sinh(\frac{a}{2})} + \frac{h}{4} \quad (42)$$

and

$$P_i = E \frac{\cosh(\frac{a}{2} - y) \cosh(y)}{4 \sinh(\frac{a}{2})}.$$

Then, (38) yields

$$y_t = u, \quad (43a)$$

$$u_t = -E \frac{\cosh(\frac{a}{2} - y) \sinh(y)}{4 \sinh(\frac{a}{2})} + \frac{h}{4}, \quad (43b)$$

$$h_t = 2 \left(u^3 - E u \frac{\cosh(\frac{a}{2} - y) \cosh(y)}{2 \sinh(\frac{a}{2})} \right). \quad (43c)$$

For the times when there is no collision, that is, when y is different from 0 or $\frac{a}{2}$, it is possible to compute explicitly the energy h and E from (41) and (37). We obtain

$$E = 2u^2 \frac{\sinh(\frac{a}{2})}{\sinh(y) \sinh(\frac{a}{2} - y)}, \quad (44)$$

and

$$h = 2u^2 \frac{\cosh(y)}{\sinh(y)}. \quad (45)$$

These expressions are not well-defined when $y = 0$ or $y = \frac{a}{2}$ but, after plugging (45) into (44), we get

$$h = E \frac{\sinh(\frac{a}{2} - y) \cosh(y)}{\sinh(\frac{a}{2})}, \quad (46)$$

which is well-defined even when collisions occur. Thus, we obtain an expression for h as a function only of y . In this simple case of an antisymmetric peakon-antipeakon collision, we did not integrate directly (38c), we use the fact that for almost every time, the density energy is given $u^2 + u_x^2 dx$ and therefore (37) and (41) hold. Of course, it is possible to derive (44) and (46) from the governing equation (43). To do that, one can introduce the quantities

$$w_1 = E \sinh(\frac{a}{2} - y) \cosh(y) - h \sinh(\frac{a}{2})$$

and

$$w_2 = E \sinh(y) \sinh(\frac{a}{2} - y) - 2u^2 \sinh(\frac{a}{2}).$$

From (43), after some computations, we obtain that

$$\begin{aligned} w_1' &= u w_2, \\ w_2' &= u w_1. \end{aligned}$$

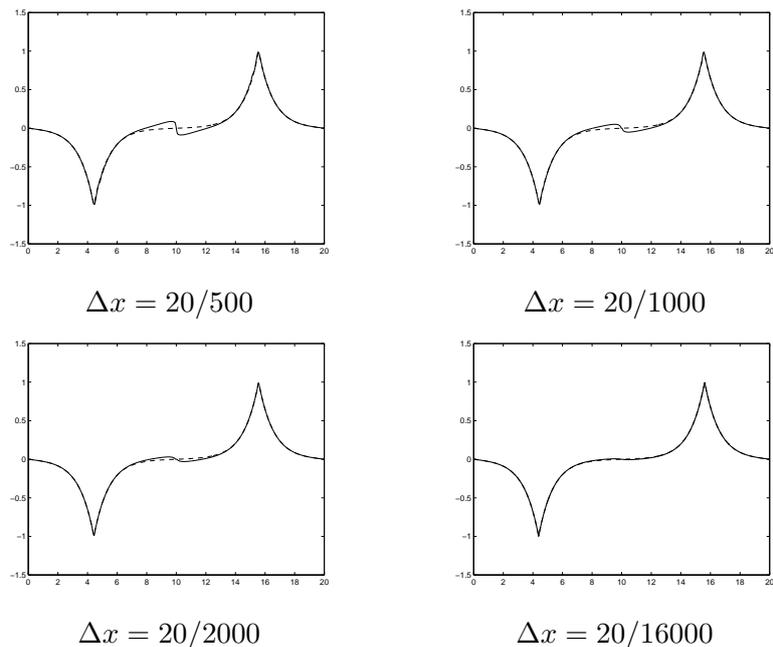


Figure 7: Plot of the computed solution and the exact solution (in dash line) at time $t=12$.

Hence, if (44) and (46) hold at time 0, that is $w_1(0) = w_2(0) = 0$, then, by Gronwall's Lemma, $w_1(t) = w_2(t) = 0$ for all t , that is, (44) and (46) hold for all time.

Finally, after plugging (46) into (42), equations (38a) and (38b) yield

$$y_{tt} = \frac{E \sinh(\frac{a}{2} - 2y)}{4 \sinh(\frac{a}{2})}. \quad (47)$$

We were not able to solve this equation analytically and therefore we will consider a numerical approximation of the solution computed with very high accuracy. From the position of the peaks (given by y) and their height (given by u), we reconstruct the solution $u(x, t)$ on the entire space domain consider the solution as a linear combination of e^x and e^{-x} between the peaks. The solution obtained this way will be considered as the reference solution. In the following numerical test, the initial values are set to $y(0) = a/4$ and $y_t(0) = u(0) = -1$. From (44), we have $E = 4 \tanh^{-1}(\frac{a}{4})$.

We apply the multi-symplectic scheme (34) to the antisymmetric peakon collision with initial data from Figure 1. The problem is integrated on the time interval $[0, 12]$ and the spatial domain is $[0, 20]$. In Figure 7, we can see that the scheme converges and that the main part of the error is concentrated around the point of collision, $x = 10$.

Figure 8 shows the simulation in 4 snapshots taken just before and after the collision takes place and we observe strong oscillations.

The difficulty to handle collisions can be explained by the low degree of regularity that the solution reaches when two peakons collide. Indeed, when the time t tends to collision time, the energy density $(u^2 + u_x^2)(x, t)$ tends towards a Dirac, $E \sum_k \delta_{\frac{a}{2} + ka}(x)$ or $E \sum_k \delta_{ka}(x)$, see Figure 9. Hence, the variable α , which stands for the energy density, has very low regularity as it becomes a Dirac function at collision time.

Finally, we plot the deviation in momentum (27) and energy (28), along the numerical solution of method (34), from the respective values for the initial data. Note that in the evaluation of these integrals, we compute u_x^2 by means of α rather than using a finite

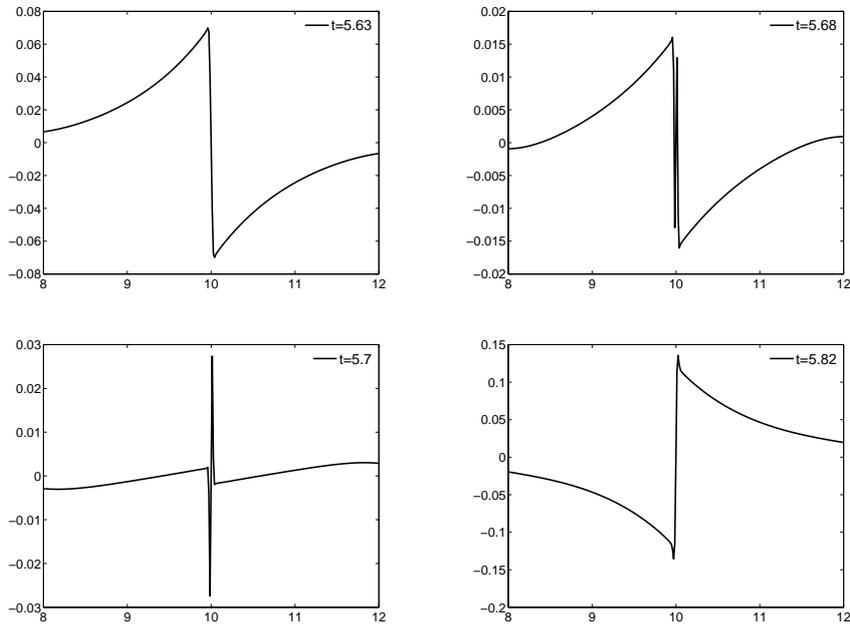


Figure 8: Snapshots showing the collapse and resurrection of an antisymmetric peakon collision, $\Delta x = 0.0133, \Delta t = 0.0024$.

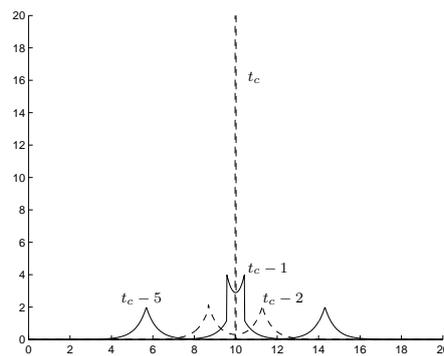


Figure 9: Plot of the energy density, $u^2 + u_x^2(x, t)$, for the exact solution at different times before collision ($t_c \approx 5.69$ is the collision time).

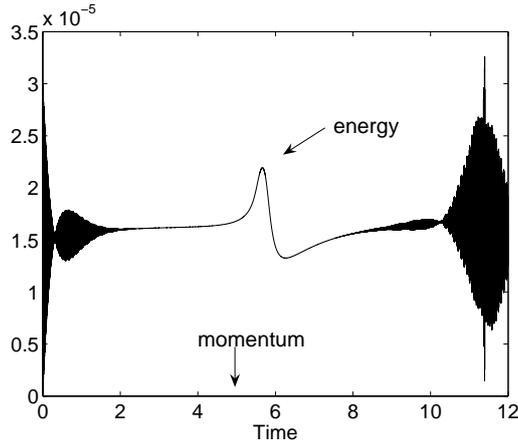


Figure 10: Conservation of momentum (27) and energy (28) for the second multi-symplectic formulation, $\Delta x = 0.0133$, $\Delta t = 0.0024$.

difference approximation. Good conservation properties are observed for this scheme, even through the collision point.

4 Conclusion

With this paper, we have tried to see if the multi-symplectic philosophy could be useful for the Camassa-Holm equation. We have presented two new multi-symplectic formulations for this nonlinear partial differential equation. Basic linearly implicit multi-symplectic schemes were also derived, one allowing to describe peakon-antipeakon collisions.

So far, numerical tests have been conducted only with the Euler box scheme. It remains to try out and analyze implicit schemes like the Preissman box scheme or some multi-symplectic Runge-Kutta collocation methods. It would also be interesting to understand whether this formalism can be combined with the techniques found in the literature for approximating non-smooth solution, i.e. if multi-symplectic variants of such schemes can be found.

Since the multi-symplectic formulation of a partial differential equation is not unique, one can also try to find other such formulations of the Camassa-Holm equation and then derive other numerical schemes. Questions that immediately arise, is whether other multi-symplectic formulations will give different energy and momentum or not and if these quantities will be the next constants of motion in the series of Hamiltonian functions of the Camassa-Holm equation.

For all these reasons, it seems to us that it would be of interest to get more insight into the behaviour of multi-symplectic schemes for the Camassa-Holm equation.

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