

Modulated elliptic wave and a train of asymptotic solitons in a vicinity of the leading edge for MKdV

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Modified Korteweg - de Vries equation

$$q_t(x, t) + 6q^2(x, t)q_x(x, t) + q_{xxx}(x, t) = 0, \quad x \in \mathbb{R}, t \geq 0,$$

Step-like initial data

$$\begin{cases} q(x, 0) \rightarrow c > 0 & \text{as } x \rightarrow -\infty \text{ and} \\ q(x, 0) \rightarrow 0 & \text{as } x \rightarrow +\infty. \end{cases}$$

We are interested in large time asymptotics in the domain

$$4c^2t - \varepsilon t < x < 4c^2t - \frac{N + 1/2}{c} \log t, \quad \varepsilon > 0.$$

For simplicity, to have analytic continuation of the corresponding reflection coefficient, we take initial data exponentially close to its limits, i.e.

$$\int_{-\infty}^0 |q_0(x) - c|e^{2|x|L} dx + \int_0^{+\infty} |q(x, t)|e^{2xL} dx < \infty, \quad \text{for some } L > c.$$

We assume that the solution to the Cauchy problem exists, and satisfies

$$\int_{-\infty}^0 (1 + |x|)|q(x, t) - c| dx + \int_0^{+\infty} (1 + |x|)|q(x, t)| dx < \infty,$$

We assume the absence of usual solitons, i.e. for transmission coefficient $a^{-1}(k)$:

$$a(k) \neq 0 \quad \text{for } \Im k \geq 0.$$

1 A method for the domain

$$4c^2 t - \frac{2N+1}{2c} \log t < x, \quad N \in \mathbb{N}$$

was introduced firstly for KdV $u_t - uu_x + u_{xxx} = 0$ by E. Khruslov 76, and was applied to MKdV $q_t + 6q^2 q_x + q_{xxx} = 0$ by E. Khruslov, V. Kotlyarov 89

"Asymptotic" solitons

$$q(x, t) = q_{as}(x, t) + O\left(t^{-1/2+\sigma}\right), \quad \sigma > 0,$$

$$q_{as}(x, t) = \sum_{n=1}^N \frac{2c}{\cosh [2c(x - 4c^2 t) + (2n - 1/2) \log t - \tilde{\alpha}_n]},$$

$$\tilde{\alpha}_n = \log \left[\frac{(h^*)^{-2} (2n)!}{2^{12n-7/2} c^{6n-3/2} \sqrt{\pi n}} \right]$$

here constant h^* is determined by expansion of transmission coefficient at the edge of the simple spectrum

$$a(k) = \frac{h^*}{2} \sqrt[4]{\frac{2ic}{k-ic}} \left(1 + O\left(\sqrt{-i(k-ic)}\right) \right), \quad k \rightarrow ic.$$

In particular,

$$q(x, t) = O\left(t^{-1/2+\sigma}\right) \quad \text{for } x > 4c^2t.$$

The centers of solitons lie on the lines

$$x = 4c^2t - \frac{2n - 1/2}{2c} \log t + \frac{\tilde{\alpha}_n}{2c}, \quad n = 1, 2, 3, \dots$$

The asymptotics in the domain

$$(-6c^2 + \varepsilon)t < x < 4c^2t - \varepsilon t$$

was studied by V. Kotlyarov, A. M.

$$q(x, t) = q_{el}(x, t) + o(1), \quad \xi = \frac{x}{12t},$$

$$q_{el}(x, t) = \sqrt{c^2 - d^2(\xi)} \frac{\Theta(itB(\xi) + i\Delta(\xi) + \pi i, \tau(\xi))}{\Theta(itB(\xi) + i\Delta(\xi), \tau(\xi))},$$

Here

$$\begin{cases} \frac{c^2}{2} + \xi = \mu^2(\xi) + \frac{d^2(\xi)}{2}, \\ \int_0^{id(\xi)} \frac{(s^2 + \mu^2(\xi))\sqrt{s^2 + d^2(\xi)}}{\sqrt{s^2 + c^2}} = 0. \end{cases}$$

$$B(\xi) = 24 \int_{id(\xi)}^c \frac{(k^2 + \mu^2(\xi)) \left(\sqrt{k^2 + d^2(\xi)} \right)_+ dk}{\left(\sqrt{k^2 + d^2(\xi)} \right)_+},$$

$$\Delta(\xi) = \int_{id(\xi)}^{ic} \frac{\log(a_+(k)a_-(k)) dk}{\left(\sqrt{(k^2+c^2)(k^2+d^2(\xi))} \right)_+} \left(i \int_0^{id(\xi)} \frac{dk}{\sqrt{(k^2+c^2)(k^2+d^2(\xi))}} \right)^{-1}.$$

$$\tau(\xi) = -\pi i \int_{id(\xi)}^{ic} \frac{dk}{\left(\sqrt{(k^2+c^2)(k^2+d^2(\xi))} \right)_+} \left(\int_0^{id(\xi)} \frac{dk}{\sqrt{(k^2+c^2)(k^2+d^2(\xi))}} \right)^{-1},$$

The expression for $q_{el}(x, t)$ makes sense in $-6c^2t < x < 4c^2t$, hence it is natural to ask the question,

whether $q(x, t) - q_{el}(x, t) = o(1)$ in $4c^2t - \varepsilon t < x < 4c^2t$?

It turned out, that in the domain $4c^2t - \frac{2N+1}{2c} \log t < x < 4c^2t$,

$$q_{el}(x, t) = \sum_{n=1}^N \frac{2c}{\cosh[2c(x - 4c^2t) + (2n - 1/2) \log t - \alpha_n(x, t)]} + O(t^{-1/2}),$$

Here $\alpha_n(x, t)$ is no more a constant, but depends on x, t in the following way:

if x, t lie on a curve $x = 4c^2t - \frac{\gamma}{2c} \log t + \delta$, $\gamma > 0$, then

$$\alpha_n(x, t) = \alpha_n(\gamma) + o(1),$$

where

$$\alpha_n(\gamma) := \left(2n - \frac{1}{2}\right) \log \frac{\gamma}{8c^3} - \gamma - \left(6n - \frac{7}{2}\right) \log 2 - 2 \log |h^*| + O\left(\frac{\log^2 \log t}{\log t}\right).$$

Compare $q(x, t)$ and $q_{el}(x, t)$ in the interval $4c^2t - \frac{N}{c} \log t < x < 4c^2t$.

Question. Can we replace $\alpha_n(x, t)$ by a constant?

Observation. "Elliptic" soliton is supported along the line

$$x = 4c^2t - \frac{2n - 1/2}{2c} \log t + \frac{\alpha_n(x, t)}{2c},$$

hence, probably we can change $\alpha_n(x, t)$ with $\alpha_n(\gamma)|_{\gamma=2n-1/2}$?

However, this is not true.

Consider the curve

$$x = 4c^2t - \frac{2n - 1/2 - \varepsilon}{2c} \log t + \frac{\delta}{2c}.$$

On it, the "elliptic" soliton with variable phase is

$$\begin{aligned} & \frac{2c}{\cosh [2c(x - 4c^2t) + (2n - 1/2) \log t - \alpha_n(x, t)]} = \\ & = \frac{2c}{\cosh [\varepsilon \log t + \delta - \alpha_n(\gamma)|_{\gamma=2n-1/2-\varepsilon}]} = \frac{4c(1 + o(1))}{t^\varepsilon \exp \{\delta - \alpha_n(\gamma)|_{\gamma=2n-1/2-\varepsilon}\}}, \end{aligned}$$

while the "elliptic" soliton with constant phase is

$$\begin{aligned} & \frac{2c}{\cosh [2c(x - 4c^2t) + (2n - 1/2) \log t - \alpha_n(\gamma)|_{\gamma=2n-1/2}]} = \\ & = \frac{2c}{\cosh [\varepsilon \log t + \delta - \alpha_n(\gamma)|_{\gamma=2n-1/2}]} = \frac{4c(1 + o(1))}{t^\varepsilon \exp \{\delta - \alpha_n(\gamma)|_{\gamma=2n-1/2}\}}, \end{aligned}$$

The difference is of the order $O(t^{-\varepsilon})$, bigger than admissible error $O(t^{-1/2})$. Besides,

$$\tilde{\alpha}_n \neq \alpha_n(\gamma)|_{\gamma=2n-1/2}.$$

Hence, moreover,

$$q(x, t) \neq q_{el}(x, t) + o(1) \quad \text{in} \quad 4c^2t - \frac{N}{c} \log t < x < 4c^2t.$$

Observation. As $n \rightarrow \infty$, on the peaks of "elliptic" solitons (denote the peak curve by $x_n(t)$) we have

$$\tilde{\alpha}_n - \alpha_n(x_n(t), t) = O\left(\frac{1}{n}\right) + O\left(\frac{n \log \log t}{\log t}\right) + O\left(\frac{\log^2 \log t}{\log t}\right).$$

This suggests a **hypothesis**:

For $t, N \gg 1$ the main term of solution of the Cauchy problem is

$$q(x, t) \sim \begin{cases} q_{el}(x, t), & (-6c^2 + \varepsilon)t < x < 4c^2t - \frac{2N-3/2}{2c} \log t, \\ q_{as}(x, t), & 4c^2t - \frac{2N+1/2}{2c} \log t < x < 4c^2t, \\ 0, & x > 4c^2t. \end{cases}$$

Method for finding asymptotic solitons

▷ For simplicity assume absence of discrete spectrum, i.e. solitons.

$$\begin{cases} K_1(x, z, t) + \int_x^{+\infty} K_2(x, y, t)H(y + z, t)dy = 0, \\ K_2(x, z, t) + \int_x^{+\infty} K_1(x, y, t)H(y + z, t)dy = -H(x + z, t), \end{cases}, \quad z > x,$$

where

$$H(x, t) = \frac{1}{2\pi} \int_{\mathbb{R}} r(k) e^{ikx + 8ik^3 t} dk + \frac{1}{2\pi} \int_0^{ic} \frac{i}{a_-(k)a_+(k)} e^{ikx + 8ik^3 t} dk.$$

The solution of MKdV is reconstructed by formulas

$$q(x, t) = 2iK_2(x, x, t), \quad \int_x^{+\infty} q^2(y, t)dy = -2K_1(x, x, t).$$

Make change of variables:

$$x = 4c^2 t + \xi, \quad y = 4c^2 t + \eta, \quad z = 4c^2 t + \zeta,$$

Main input for $H(x + z)$ come from interval $(ic, ic - i\epsilon)$.

$$K_j(x, y, t) = \widehat{K}_j(x - 4c^2 t, y - 4c^2 t, t), \quad H_j(y + z, t) = \widehat{H}_j(y + z - 8c^2 t, t),$$

$$\widehat{H}(\eta + \zeta, t) = \frac{e^{-c(\eta + \zeta)}}{2\pi} \int_{ic - i\epsilon}^{ic} \frac{i}{a_-(k)a_+(k)} (k) e^{i(k - ic)(\eta + \zeta) + 8ik(k^2 + c^2)t} dk + O\left(\frac{1}{x + y}\right).$$

$$H_N(y + z, t) = e^{-c(\zeta + \eta)} \sum_{n=0}^{N-1} \frac{(\zeta + \eta)^n}{n!} \frac{\omega_k^{(n)}}{t^{n+3/2}}.$$

Approximated system of equations:

$$\begin{cases} \widehat{K}_1(\xi, \zeta, t) + \int_{\xi}^{+\infty} \widehat{K}_2(\xi, \eta, t) \widehat{H}_N(\eta + \zeta, t) dy = 0, \\ \widehat{K}_2(\xi, \zeta, t) + \int_{\xi}^{+\infty} \widehat{K}_1(\xi, \eta, t) \widehat{H}_N(\eta + \zeta, t) d\eta = -\widehat{H}_N(\xi + \zeta, t), \end{cases}, \quad \zeta > \xi.$$

The solution can be found in the form

$$\begin{cases} \widehat{K}_1(\xi, \eta, t) = \sum_{j=0}^{N-1} X_j(\xi, t) \eta^{j-1} e^{-c\eta}, \\ \widehat{K}_2(\xi, \eta, t) = \sum_{j=0}^{N-1} Y_j(\xi, t) \eta^{j-1} e^{-c\eta}, \end{cases}$$

RH problem for problem for $q_{el}(x, t)$.

- 1 $M(\xi, t; \cdot)$ is 2×2 matrix-valued function, analytic in $k \in \mathbb{C} \setminus \Sigma$;
- 2 $M(\xi, t; k) \rightarrow I$ as $k \rightarrow \infty$; $\xi = \frac{x}{12t}$;
- 3 $M_-(\xi, t; k) = M_+(\xi, t; k)J(\xi, t; k)$,

$$J = \begin{pmatrix} 1 & 0 \\ \frac{-r(k)}{F^2(k, \xi)} e^{2itg(k, \xi)} & 1 \end{pmatrix}, \quad k \in L_1,$$

$$J = \begin{pmatrix} 1 & \frac{F^2(k, \xi)}{\hat{f}(k)} e^{-2itg(k, \xi)} \\ 0 & 1 \end{pmatrix}, \quad k \in L_7,$$

$$J = \begin{pmatrix} e^{itB(\xi) + i\Delta(\xi)} & 0 \\ 0 & e^{-itB(\xi) - i\Delta(\xi)} \end{pmatrix}, \quad k \in (id(\xi), -id(\xi)),$$

$$J = \begin{pmatrix} 0 & i \\ i & 0 \end{pmatrix}, \quad k \in (ic, id(\xi)) \cup (-id(\xi), -ic).$$

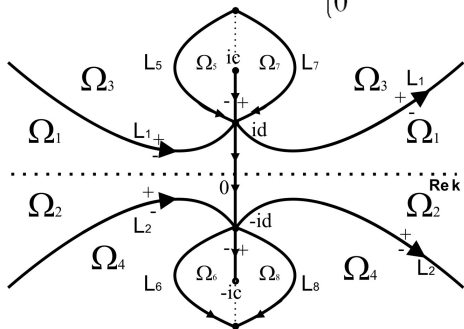
Jumps on other parts of the contour are defined by the symmetry

$$\overline{M(-\bar{k})} = M(k), \quad \overline{M(\bar{k})} = \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix} M(k) \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix},$$

Reconstruction of $q(x, t)$ via $M(x, t; k)$

$$q(x, t) = 2i \lim_{k \rightarrow \infty} M_{21}(x, t; k).$$

$$J_{L_7} = \begin{pmatrix} 1 & \frac{F^2(k, \xi)}{\hat{f}(k)} e^{-2itg(k, \xi)} \\ 0 & 1 \end{pmatrix}$$



$$J_{L_1} = \begin{pmatrix} 1 & 0 \\ \frac{-r(k)}{F^2(k, \xi)} e^{2itg(k, \xi)} & 1 \end{pmatrix}$$

Here

$$g(k, \xi) = 12 \int_{ic}^k \frac{(s^2 + \mu^2(\xi)) \sqrt{s^2 + d^2(\xi)} ds}{\sqrt{s^2 + c^2}},$$

$$\begin{cases} F_-(k, \xi) F_+(k, \xi) = (a_+(k) a_-(k))^{-1}, & k \in (ic, id(\xi)), \\ F_-(k, \xi) F_+(k, \xi) = \overline{a_+(\bar{k}) a_-(\bar{k})}, & k \in (-id(\xi), -ic), \\ \frac{F_+(k, \xi)}{F_-(k, \xi)} = e^{i\Delta(\xi)}, & k \in (id(\xi), -id(\xi)). \end{cases}$$

and

$$\hat{f}(k) = \frac{1}{a^2(k) r(k)}.$$

Observation:

$$F_+(k, \xi) \sim \frac{2}{h^*} \sqrt[4]{\frac{k - ic}{2ic}}, \quad \Delta(\xi) \rightarrow \frac{-\pi}{2},$$

$$\frac{F^2}{\hat{f}} \rightarrow 1, \quad \frac{-r(k)}{F^2(k, \xi)} \sim \frac{(h^*)^2}{4} \sqrt{\frac{2ic}{k - ic}}.$$

The solution coming from the model problem,

$$q_{el}(x, t) := 2i \lim_{k \rightarrow \infty} (M_{mod})_{21}(\xi, t; k), \quad \xi = \frac{x}{12t},$$

$$q_{el}(x, t) = \sqrt{c^2 - d^2(\xi)} \frac{\Theta(itB(\xi) + i\Delta(\xi) + \pi i, \tau(\xi))}{\Theta(itB(\xi) + i\Delta(\xi), \tau(\xi))}, \quad \xi = \frac{x}{12t}.$$

Asymptotic expansion of $q_{el}(x, t)$ in the domain $4c^2t - \frac{2N+1}{2c} \log t < x < 4c^2t$.

① Slowly convergent Θ -series.

$$\Theta(z, \tau) = \sum_{m \in \mathbb{Z}} \exp \left\{ \frac{\tau}{2} m^2 + zm \right\}$$

As $\xi \rightarrow \frac{c^2}{3} - 0$, we have $\tau \rightarrow -0$, and series becomes slowly-convergent. But

Poisson summation formula

$$\Theta(z, \tau) = \Theta \left(\frac{2\pi iz}{\tau}, \frac{4\pi^2}{\tau} \right) \sqrt{\frac{2\pi}{-\tau}} \exp \left(\frac{-z^2}{2\tau} \right).$$

Poisson summation formula transforms slowly-convergent series into fast convergent series. Denote

$$\tau^* = \frac{4\pi^2}{\tau}.$$

(b -period for another choice of a, b -cycles.)

$$q_{el}(x, t) = \sqrt{c^2 - d^2(\xi)} \exp \left\{ \frac{-\tau^*}{8} + \frac{\tau^*}{4}(z+1) \right\} \frac{\Theta \left(\frac{\tau^*}{2}(z+1), \tau^* \right)}{\Theta \left(\frac{\tau^*}{2}z, \tau^* \right)}.$$

where

$$z = \frac{1}{\pi} (tB(\xi) + \Delta(\xi)).$$

2 By direct computation we find that

$$q_{el}(x, t) = \sum_{n=1}^N \frac{2c}{\cosh \frac{\tau^*(-1-z+2n)}{4}} + O\left(e^{\tau^*/4}\right), \quad 0 \leq z \leq 2N,$$
$$q_{el}(x, t) = O\left(e^{\tau^*/8}\right), \quad 0 \leq z \leq 2N.$$

Further, we can find leading terms for the argument of \cosh :

$$\frac{\tau^*(-1-z+2n)}{4} = 2c(x - 4c^2t) + (2n - 1/2) \log t - \alpha_n(x, t),$$

The following asymptotics is valid for $\alpha_n(x, t)$:

$$\alpha_n(x, t) = -\left(2n - \frac{1}{2}\right) \log \frac{\log \frac{1}{v}}{vt} - \frac{8c^3tv}{\log \frac{1}{v}} - \left(6n - \frac{7}{2}\right) \log 2 - 2 \log |h^*| + O\left(\frac{\log^2 \log \frac{1}{v}}{\log v}\right),$$

where

$$v = 1 - \frac{3\xi}{c^2} = 1 - \frac{x}{4c^2t}.$$

③ **Asymptotics of integrals.** Asymptotics for integrals \int_{id}^{ic} can be found directly,

since $d \rightarrow c$. Asymptotics of integrals \int_0^{id} is more tricky.

$\eta := 1 - \frac{d}{c}$ – introduce small variable η instead of d , $d \rightarrow c$.

$$\tau^*(d) = -4\pi \frac{I_1(d)}{I_0(d)}, \quad I_1(d) = \int_0^d \frac{dy}{\sqrt{(c^2 - y^2)(d^2 - y^2)}}, \quad I_0(d) = \int_d^c \frac{dy}{\sqrt{(c^2 - y^2)(d^2 - y^2)}}.$$

Expansion of I_0 is straightforward:

$$I_0 = |y = d + (c - d)s| = \int_0^1 \frac{ds}{\sqrt{s(1-s)} \sqrt{(c+d+(c-d)s)(2d+(c-d)s)}} = \frac{\pi}{2c} + O(\eta).$$

But asymptotics of $I_1(d)$ is more tricky, and requires identity between Θ -function and the geometry of Riemann surface.

Link between τ^* and d is given by the relation

$$\frac{\Theta(0, \tau)}{\Theta(\pi i, \tau)} = \sqrt{\frac{c+d}{c-d}} \Rightarrow = \frac{\Theta(0, \tau^*)}{\Theta(\frac{\tau^*}{2}, \tau^*) \exp \frac{\tau^*}{8}}.$$

Hence,

$$\tau^* = -4 \log \frac{8}{\eta} + O(\eta).$$

Now, when we know expansion of τ^* in η , we can get asymptotics for $I_1(d)$:

$$I_1(d) = \frac{1}{2c} \log \frac{8}{\eta} + O(\eta \log \eta).$$

Evaluation of Δ

$$\Delta(d) = \int_{id}^{ic} \frac{\log(a_+(k)a_-(k)) dk}{\left(\sqrt{(k^2+c^2)(k^2+d^2)}\right)_+} \left(- \int_0^d \frac{ds}{\sqrt{(c^2-s^2)(d^2-s^2)}} \right)^{-1} =: \frac{I_2(d)}{-I_1(d)}.$$

Easy

$$I_2(d) = \int_{id}^{ic} \frac{\log(a_+(k)a_-(k)) dk}{\left(\sqrt{(k^2+c^2)(k^2+d^2)}\right)_+} = \frac{\pi}{4c} \log \frac{(h^*)^4}{2\eta} + O(\eta).$$

Hence,

$$\frac{1}{\pi} \Delta = \frac{-1}{2} \left(1 - \frac{4 \log \frac{2}{|h^*|}}{\log \frac{1}{\eta}} + O\left(\frac{1}{\log^2 \eta}\right) \right).$$

Asymptotics of $\mu(d)$

$$\mu^2(d) = \frac{\int_0^d \frac{y^2 \sqrt{d^2 - y^2} dy}{\sqrt{c^2 - y^2}}}{\int_0^d \frac{\sqrt{d^2 - y^2} dy}{\sqrt{c^2 - y^2}}} = d^2 - \frac{\int_0^d \frac{(d^2 - y^2)^{3/2} dy}{\sqrt{c^2 - y^2}}}{\int_0^d \frac{\sqrt{d^2 - y^2} dy}{\sqrt{c^2 - y^2}}} =: d^2 - \frac{I_4(d)}{I_3(d)},$$

To evaluate

$$I_3(d) = \int_0^d \frac{\sqrt{d^2 - y^2} dy}{\sqrt{c^2 - y^2}},$$

we notice that

$$I_3'(d) = dI_1(d), \quad \Rightarrow \quad I_3(d) = c - \frac{c}{2}\eta \log \frac{8}{\eta} + O(\eta \log \eta).$$

Further,

$$I_4'(d) = 3dI_3(d) \quad \Rightarrow \quad I_4(d) = \frac{2}{3}c^3 - 3c^3\eta + O(\eta^2 \log \eta).$$

Hence,

$$\frac{3\mu^2(d)}{c} = 1 - \eta \log \frac{8}{\eta e^2} + O(\eta^2 \log^2 \eta).$$

Once we know asymptotics of μ , asymptotics of B is straightforward:

Easy

$$B(d) = 24 \int_{id}^{ic} \frac{(k^2 + \mu^2(d)) (\sqrt{k^2 + d^2})}{(\sqrt{k^2 + c^2})} dk = 8\pi c^3 \eta (1 + O(\eta \log \eta)).$$

Link between $\xi = \frac{x}{12t}$ and d

$$v := 1 - \frac{3\xi}{c^2} = 1 - \frac{x}{4c^2t} \quad - \text{we use small variable } v \text{ instead of } \xi$$

$$\xi = \mu^2(d) + \frac{c^2 - d^2}{2} \quad \Rightarrow \quad \frac{v}{8e} = \frac{\eta}{8e} \log \frac{8e}{\eta} + O(\eta^2 \log^2 \eta).$$

Hence

$$\frac{\eta}{8e} \log \frac{\eta}{8e} = \frac{-v}{8e} + O(v^2).$$

We come to Lambert equation

$$we^w = z, \quad w < 0, z < 0, \quad w = \log \frac{\eta}{8e}, \quad z = \frac{-v}{8e} + O(v^2).$$

$$w = -L_1 - L_2 - \frac{L_2}{L_1} + \frac{L_2^2}{L_1^2}, \quad z \rightarrow -0,$$

$$L_1 = \log \frac{1}{-z}, \quad L_2 = \log \log \frac{-1}{z}.$$

Corless, Gonnet, Hare, Jeffrey and Knuth D 96 On the Lambert W Function.

$$\eta = \frac{v}{\log \frac{1}{v}} \left(1 - \frac{\log 8e + \log \log \frac{1}{v}}{\log 1v} + O\left(\frac{\log^2 \log \frac{1}{v}}{\log^2 \frac{1}{v}}\right) \right).$$

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