

1 New solutions for periodic interfacial gravity waves

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6 Two-dimensional periodic interfacial gravity waves travelling between two homogeneous
 7 fluids of finite depth are considered. A boundary integral equation method coupled with
 8 Fourier expansions of the unknown functions is used to obtain highly accurate solutions.
 9 Our numerical results show excellent agreement with those already obtained by Maklakov
 10 & Sharipov using a different scheme (*J. Fluid Mech.*, vol. 856, 2018, pp. 673–708). We
 11 explore the global bifurcation mechanism of periodic interfacial waves and find three types
 12 of limiting wave profiles. The new families of solutions appear either as isolated branches or
 13 as secondary branches bifurcating from the primary branch of solutions.

14 1. Introduction

15 It is well known that two-dimensional periodic surface gravity waves have a limiting
 16 configuration characterised by a sharp 120° angle at their crests. This is known as the
 17 Stokes highest wave. However, periodic interfacial gravity waves between two homogeneous
 18 fluids exhibit more complex limiting configurations. A local analysis indicates that the
 19 configuration of the Stokes highest wave in a two-fluid system inevitably results in an infinite
 20 velocity, and hence is not allowed (see, for example, Meiron & Saffman 1983). It was
 21 Holyer (1979) who first obtained solutions with a vertical tangent on the interface based
 22 on the Stokes expansion and Padé approximations. Subsequently, Saffman & Yuen (1982),
 23 Meiron & Saffman (1983), Pullin & Grimshaw (1983a,b), and Turner & Vanden-Broeck
 24 (1986) extended Holyer’s results and found Ω -shaped profiles (multivalued solutions).
 25 Meiron & Saffman (1983) further asserted that these overhanging waves would develop
 26 into a self-intersecting profile as the limiting configuration but they did not compute them.

27 Grimshaw & Pullin (1986) investigated the two-fluid system in the Boussinesq limit (i.e.
 28 the two fluids are of nearly equal density), when the lower layer is of infinite depth and the
 29 upper layer has a mean depth h and a constant vorticity ω . They found mushroom-shaped
 30 solutions and proposed a limiting configuration that features a closed bubble of heavier
 31 fluid on top a 120° angle (see Figure 1a). As $h \rightarrow \infty$ and $\omega \rightarrow 0$, they suggested a second
 32 limiting configuration which consists of two inverted Stokes highest waves with a half-period
 33 phase shift and separated by a region of stagnant fluid (see Figure 1c). This would come
 34 about as the periodic wave profile self intersected at four points in each period, effectively
 35 forming a four-layer system with two stagnant fluid regions cut off from the outer flow by
 36 the folded interface. When h is finite but relatively smaller than the wavelength, there is a
 37 third possibility. Although it was not indicated clearly by Grimshaw & Pullin (1986), some
 38 of their numerical results suggest the limiting configuration shown in Figure 1(b), a closed
 39 bubble of lighter fluid underneath a downward 120° angle (i.e. the inversion of 1a). For
 40 convenience, the limiting configurations shown in Figure 1 are hereafter termed type I, type
 41 II, and type III limits, from left to right, respectively. Although these results were obtained

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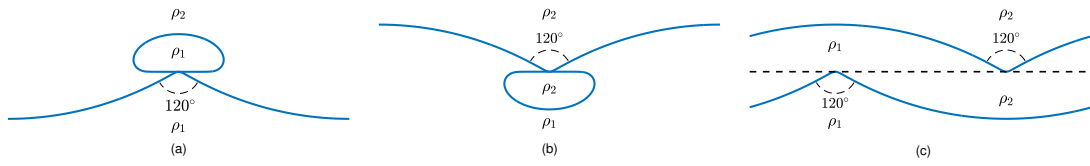


Figure 1: Three limiting profiles. We refer to them from left to right as type I, type II, and type III.

42 under special assumptions (infinite depth and non-zero constant vorticity), it turns out that
 43 they are valid in more general cases. For example, Maklakov & Sharipov (2018) developed a
 44 highly accurate numerical method based on the piecewise-analytical function theory, which
 45 provides solid numerical evidence for the existence of the type I limit when both layers are
 46 irrotational and infinitely deep.

47 In the present paper, periodic interfacial gravity waves in a two-layer system of finite depth
 48 are investigated numerically. The motion is assumed to be irrotational in each layer. We take
 49 a frame of reference moving with the wave, so that the flow is steady. Using the Cauchy
 50 integral formula and Fourier series, we obtain highly accurate numerical solutions which
 51 provide strong evidence for the existence of all three types of limiting configurations shown
 52 in Figure 1. In the Boussinesq limit, we confirm the assertion of Grimshaw & Pullin (1986)
 53 on the type III solution by following the branch arising from a uniform flow (referred to as
 54 the primary branch), on which a secondary bifurcation point is found leading to type I and
 55 type II limits. The new branch isolates from the primary branch and gradually shrinks to zero
 56 when the density ratio is decreased from 1. Surprisingly, this novel bifurcation mechanism,
 57 i.e. the co-existence of three limiting types in one bifurcation diagram, can also be found in
 58 non-Boussinesq cases.

59 2. Mathematical Formulation

60 Consider two-dimensional periodic interfacial waves propagating at a constant speed c
 61 between two incompressible, inviscid, irrotational, and immiscible fluids that are bounded
 62 above and below by horizontal solid walls (see the schematic in Figure 2). We denote by h_j
 63 and ρ_j ($j = 1, 2$) the depth and density in each fluid layer, where subscripts 1 and 2 refer
 64 to fluid properties associated with the lower and upper fluid layers, respectively. Assuming
 65 that the waves are symmetric, we choose a frame of reference moving with the wave and
 66 introduce a Cartesian coordinate system with the x -axis on the undisturbed interface and the
 67 y -axis on a line of symmetry (for example, a vertical line through a crest). The only restoring
 68 force under consideration is gravity which acts in the negative y -direction. It is convenient
 69 to choose ρ_1 , h_1 , and c to be the units of density, length, and velocity. Since the flow is
 70 irrotational in each fluid layer, we can introduce the velocity potentials ϕ_1 and ϕ_2 satisfying
 71 the Laplace equation

$$72 \quad \phi_{1,xx} + \phi_{1,yy} = 0, \quad -1 < y < \eta, \quad (2.1)$$

$$73 \quad \phi_{2,xx} + \phi_{2,yy} = 0, \quad \eta < y < h, \quad (2.2)$$

74 where η stands for the displacement of the interface and $h = h_2/h_1$ is the depth ratio. On the
 75 interface, the kinematic and dynamic boundary conditions read

$$76 \quad \phi_{1,y} - \phi_{1,x}\eta_x = \phi_{2,y} - \phi_{2,x}\eta_x = 0, \quad (2.3)$$

$$77 \quad R|\nabla\phi_2|^2 - |\nabla\phi_1|^2 + 2(R-1)\eta/F^2 = B, \quad (2.4)$$

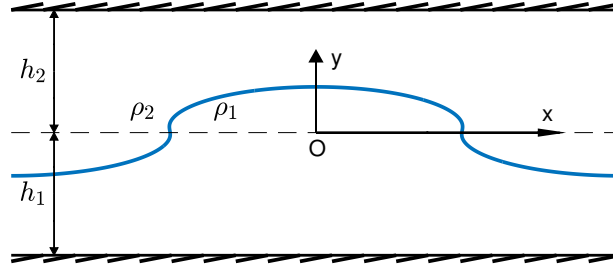


Figure 2: Schematic of the flow configuration. Here only one wavelength of the wave is sketched.

79 where $R = \rho_2/\rho_1 < 1$ is the density ratio, $F^2 = c^2/gh_1$ the square of the Froude number,
80 and B the Bernoulli constant.

81 3. Numerical methods

82 3.1. Boundary integral equations

83 We introduce a complex variable $\zeta = e^{-ikz}$, where k is the wavenumber and $z = x + iy$. This
84 transformation maps the physical flow domain $[-\pi/k, \pi/k] \times [-1, h]$ onto an annular region
85 in the complex ζ -plane (see, for example, Papageorgiou & Vanden-Broeck 2004). Since the
86 complex velocity $w = u - iv$ is an analytic function, the Cauchy integral formula gives

$$87 \quad w(\zeta) = \frac{1}{i\pi} \oint_C \frac{w(\zeta')}{\zeta' - \zeta} d\zeta', \quad (3.1)$$

88 where C represents the boundary of the upper or lower layer and ζ denotes a point on C .
89 We can express w in terms of the velocity modulus q and the inclination θ as $w = qe^{-i\theta}$.
90 Note that the relation between θ and the arclength parameter s takes the formula of $e^{i\theta} = \frac{dz}{ds}$.
91 Using these notations, (3.1) can be rewritten as

$$92 \quad w(\zeta) = -\frac{k}{\pi} \oint_C \frac{q}{1 - \zeta/\zeta'} ds. \quad (3.2)$$

93 Let $Y_+ = y(\sigma) + y(s)$, $Y_- = y(\sigma) - y(s)$, $X_+ = x(\sigma) + x(s)$, and $X_- = x(\sigma) - x(s)$. Applying
94 the Schwarz reflection principle to (3.2) for both fluid layers and taking the real part of
95 equations, one then obtains

$$96 \quad \begin{aligned} & \pi q_1(\sigma) x'(\sigma)/k = \\ 97 \quad & - \int_0^\alpha \left(\frac{q_1(s)(1 - e^{k(Y_+ + 2)} \cos(kX_-))}{1 + e^{2k(Y_+ + 2)} - 2e^{k(Y_+ + 2)} \cos(kX_-)} - \frac{q_1(s)(1 - e^{kY_-} \cos(kX_-))}{1 + e^{2kY_-} - 2e^{kY_-} \cos(kX_-)} \right) ds \\ 98 \quad & - \int_0^\alpha \left(\frac{q_1(s)(1 - e^{k(Y_+ + 2)} \cos(kX_+))}{1 + e^{2k(Y_+ + 2)} - 2e^{k(Y_+ + 2)} \cos(kX_+)} - \frac{q_1(s)(1 - e^{kY_-} \cos(kX_+))}{1 + e^{2kY_-} - 2e^{kY_-} \cos(kX_+)} \right) ds, \quad (3.3) \end{aligned}$$

$$99 \quad \begin{aligned} & \pi q_2(\sigma) x'(\sigma)/k = \\ 100 \quad & - \int_0^\alpha \left(\frac{q_2(s)(1 - e^{kY_-} \cos(kX_-))}{1 + e^{2kY_-} - 2e^{kY_-} \cos(kX_-)} - \frac{q_2(s)(1 - e^{k(Y_+ - 2h)} \cos(kX_-))}{1 + e^{2k(Y_+ - 2h)} - 2e^{k(Y_+ - 2h)} \cos(kX_-)} \right) ds \\ 101 \quad & - \int_0^\alpha \left(\frac{q_2(s)(1 - e^{kY_-} \cos(kX_+))}{1 + e^{2kY_-} - 2e^{kY_-} \cos(kX_+)} - \frac{q_2(s)(1 - e^{k(Y_+ - 2h)} \cos(kX_+))}{1 + e^{2k(Y_+ - 2h)} - 2e^{k(Y_+ - 2h)} \cos(kX_+)} \right) ds, \quad (3.4) \end{aligned}$$

102 where α denotes the total arclength of the interfacial wave in half period and the assumed
103 symmetry property of waves has been used.

104 3.2. The Fourier method

105 Due to the periodicity and symmetry of the computed waves, we can express the unknown
106 functions as Fourier series. For convenience, we introduce a normalised arclength parameter
107 $\tau = s/\alpha$ and write the Fourier expansions as

$$108 \quad q_1(\tau) = \sum_{n=0}^{\infty} a_n \cos(n\pi\tau), \quad q_2(\tau) = \sum_{n=0}^{\infty} b_n \cos(n\pi\tau),$$

$$109 \quad x(\tau) = c_0\tau + \sum_{n=1}^{\infty} \frac{c_n}{n\pi} \sin(n\pi\tau), \quad \eta(\tau) = d_0 - \sum_{n=1}^{\infty} \frac{d_n}{n\pi} \cos(n\pi\tau).$$

Truncating these series after N terms gives $4N$ unknowns, namely a_n , b_n , c_n , and d_n ($n = 0, 1, \dots, N-1$). Putting them together with F , B , and α , there are eventually $4N + 3$ unknowns to be found. We evaluate (3.3) and (3.4) over the interval $[0, 1]$ at N equally spaced mesh points

$$\tau_j = \frac{j-1}{N-1}, \quad j = 1, \dots, N.$$

To avoid the singularity in the Cauchy integral formula, we introduce another set of mesh grids

$$\tau_j^m = \frac{\tau_j + \tau_{j+1}}{2}, \quad j = 1, \dots, N-1,$$

110 and calculate the integrals by applying the midpoint rule. The Bernoulli equation and the
111 arclength equation

$$112 \quad Rq_2^2 - q_1^2 + 2(R-1)\eta/F^2 = B, \quad (3.5)$$

$$113 \quad x'^2 + \eta'^2 = \alpha^2, \quad (3.6)$$

114 are satisfied at the mesh points τ_j . Since the x -axis is fixed on the undisturbed interface
115 level, we impose

$$116 \quad \int_0^1 \eta(\tau)x'(\tau) d\tau = 0 \Rightarrow \sum_{n=1}^{N-1} \frac{c_n d_n}{2\pi n} + c_0 d_0 = 0. \quad (3.7)$$

117 To close the system, we also need to give a definition of the wave amplitude H

$$118 \quad H = \eta(0) - \eta(1), \quad (3.8)$$

119 and prescribe the wave speed c (which has been scaled to unity). There are different ways
120 to define c . Following a widely used condition in surface gravity waves, we define c as the
121 averaged velocity in the lower fluid

$$122 \quad \frac{k}{\pi} \int_0^{\pi/k} u_1(x, y = \text{const.}) dx = -1, \quad (3.9)$$

123 where $y = \text{const.}$ is an arbitrary horizontal line within the lower layer. The negative sign
124 reflects the fact that the background current is from right to left in the moving frame of
125 reference. (3.9) can be rewritten in terms of q_1 by using the irrotationality condition

$$126 \quad \frac{\alpha k}{\pi} \int_0^1 q_1(\tau) d\tau = -1 \Rightarrow a_0 \alpha = -\frac{\pi}{k}. \quad (3.10)$$

127 In addition, a similar condition for q_2 is necessary for solving the problem

$$128 \quad b_0\alpha = -\frac{\pi}{k}. \quad (3.11)$$

129 Although it is beyond the scope of this paper, it should be pointed out that the right-hand side
130 of (3.11) can be an arbitrary constant, which can be thought of as giving different background
131 current in each layer. Note that there are some extra conditions due to the symmetry of waves

$$132 \quad x(0) = 0, \quad \eta'(0) = 0, \quad \eta'(1) = 0, \quad (3.12)$$

133 which are automatically satisfied owing to their Fourier representations. It is not difficult to
134 verify that $c_0 = \pi/k$ due to the spatial periodicity of waves. Finally, we have $4N + 4$ equations
135 (3.3)–(3.8) and (3.10)–(3.11) with only $4N + 2$ unknowns. Therefore, we choose to drop the
136 equations of (3.3) and (3.4) at $\tau = 1$, and perform the Newton iteration to solve the system
137 for given values of R , k , h , and H . The iteration process is repeated until the maximum
138 residual error is less than 10^{-10} . At first glance it seems dangerous to abandon two integral
139 equations. However, our numerical results show that the maximum residual error of these
140 two equations (denoted as δ hereafter) is of the order of 10^{-11} in most cases. Based on our
141 numerical experience, $N = 600$ usually gives accurate enough results and thus is used in
142 most computations. For almost limiting solutions, however, typically 1200 Fourier modes
143 are necessary to maintain appropriate accuracy and to ensure $\delta < 10^{-4}$.

144 4. Numerical Results

145

4.1. Validation

146 In Table 1, we present results for $R = 0.1$ and compare them with the works of
147 Saffman & Yuen (1982) and Maklakov & Sharipov (2018). Since their results were
148 obtained in the case when both layers are infinitely deep, we let $h = 1$ and $k \gg 1$ to achieve
149 a good approximation of their results, and after many tests it was found that $k = 100$ is large
150 enough to provide an excellent agreement. Note that these authors used a different length
151 scale, $\sqrt{g/k}$, so their dimensionless wave amplitude reads kH . The dimensionless wave
152 speed defined by Saffman & Yuen (C_s) and Maklakov & Sharipov (C_m) can be expressed as

$$153 \quad C_s = F\sqrt{k}\sqrt{\frac{1+R}{1-R}}, \quad C_m = F\sqrt{k}. \quad (4.1)$$

154 Increasing N up to 300, we have nine correct decimals in comparison with Maklakov & Sharipov
155 (2018) in most cases except for a few solutions very close to the limiting configuration.
156 Though not explicitly shown in Table 1, for most solutions $\delta = O(10^{-11})$, which demonstrates
157 the validity of our numerical method. Even when δ increases to $O(10^{-6})$, seven correct
158 decimals can be guaranteed with $N = 300$.

159

4.2. Bifurcations and profiles

160 For any $R \in (0, 1)$, there is a branch of solutions bifurcating from infinitesimal periodic
161 waves, which always leads to overhanging solutions. When $h \geq 1$, the limiting profiles
162 of these branches are of type I and their geometry relies on the values of k and R . From a
163 physical point of view, overhanging waves and associated limiting profiles would presumably
164 suffer different instabilities (Kelvin-Helmholtz, Rayleigh-Taylor, etc.) and thus are difficult
165 to be observed in experiments. However, our main concern here is the existence of limiting
166 shapes which is separate from the question of instability. In Figure 3, we show typical speed-
167 amplitude bifurcation curves and related almost limiting profiles for $h = 1$. The bubble

kH	$C_s(\text{S\&Y})$	$C_s(\text{M\&S})$	$C_s(N = 200)$	$C_s(N = 300)$
0.1	1.0010433	1.001043327	1.001043327	1.001043327
0.3	1.0093851	1.009385147	1.009385147	1.009385147
0.5	1.0260381	1.026038075	1.026038075	1.026038075
0.7	1.0509243	1.050924313	1.050924313	1.050924313
0.9	1.0839603	1.083960270	1.083960271	1.083960271
1.10	1.125454	1.125454593	1.125454593	1.125454593
1.20	1.149904	1.149903889	1.149903889	1.149903889
1.30	1.177	1.177754503	1.177754503	1.177754503
1.32	-	1.183901408	1.183901408	1.183901408
1.34	-	1.190327567	1.190327567	1.190327567
1.36	-	1.197125838	1.197125838	1.197125838
1.38	-	1.204514662	1.204514662	1.204514662
1.39	-	1.208645838	1.208645838	1.208645838
1.39	-	1.213326106	1.213326105	1.213326106
1.38	-	1.210675485	1.210675484	1.210675485
1.36	-	1.204401123	1.204401182	1.204401123
1.34	-	1.197369928	1.197369998	1.197369929
1.32	-	1.189740717	1.189740717	1.189740717
1.30	-	1.181506483	1.181506847	1.181506483
1.28	-	1.172510673	1.172523419	1.172510684

Table 1: C_s versus kH for $R = 0.1$, $h = 1$, and $k = 100$. The second and third columns are the results of Saffman & Yuen (1982) and Maklakov & Sharipov (2018), respectively.

168 features a half-lens shape and becomes horizontally long and vertically thin when the value
169 of k is gradually decreased for a fixed R . Note that to compare the profiles with different
170 wavelengths, we rescale the horizontal and vertical coordinates by multiplying k , as shown
171 in Figure 3(b). On the other hand, for a given wavenumber k , the bubble enlarges when the
172 value of R is increased, which is clearly demonstrated by Figure 3(d). For general sets of
173 parameters, bifurcation curves, along which almost limiting profiles that are either of type I
174 or of type II can be found. They appear qualitatively similar to those shown in Figures 3(a)
175 and 3(c). Guan *et al.* (2021) proposed a local model for the limiting configuration of type I
176 for a small density ratio and calculated numerically profiles of the closed bubble. The almost
177 limiting profiles computed with the primitive equations when both layers are deep ($h = 1$,
178 $k = 100$) and solutions of the simplified model are shown in Figure 4. For comparison
179 purpose, we make sure they match at the wave crest and flat bottom. The density ratios are
180 $R = 0.1, 0.2$, and 0.3 from top to bottom and, as expected, the smaller density ratio gives a
181 better agreement.

182 When $R \rightarrow 1$, i.e. the Boussinesq limit, Grimshaw & Pullin (1986) predicted the existence
183 of the type III solution. This is intuitively reasonable since gravity is negligible and the wave
184 profile should be invariant after being turned upside down, if one omits the possible phase
185 shift. Maklakov & Sharipov (2018) also supported this assertion but did not provide direct
186 numerical evidence. In the top diagram of Figure 5(a), we display an almost limiting solution
187 in the Boussinesq limit ($R = 0.999999$) where $h = 1$ and $k = 100$ are used to approximate
188 the condition that both layers are of infinite depth. This solution features a wave steepness of
189 0.1518π and a wave speed of 1.141 after being converted to the scaling of Grimshaw & Pullin
190 (1986), which agree well with the corresponding values of 0.1411π and 1.0923 for the Stokes
191 highest wave. It is also clear that the almost limiting profile tends to become self-intersecting
192 at both $x = 0$ and $x = \pm\pi/k$, hence yielding a limiting profile of type III. It is not surprising
193 that the condition $k \gg 1$ is unnecessary to lead to such solutions, since the mirror symmetry

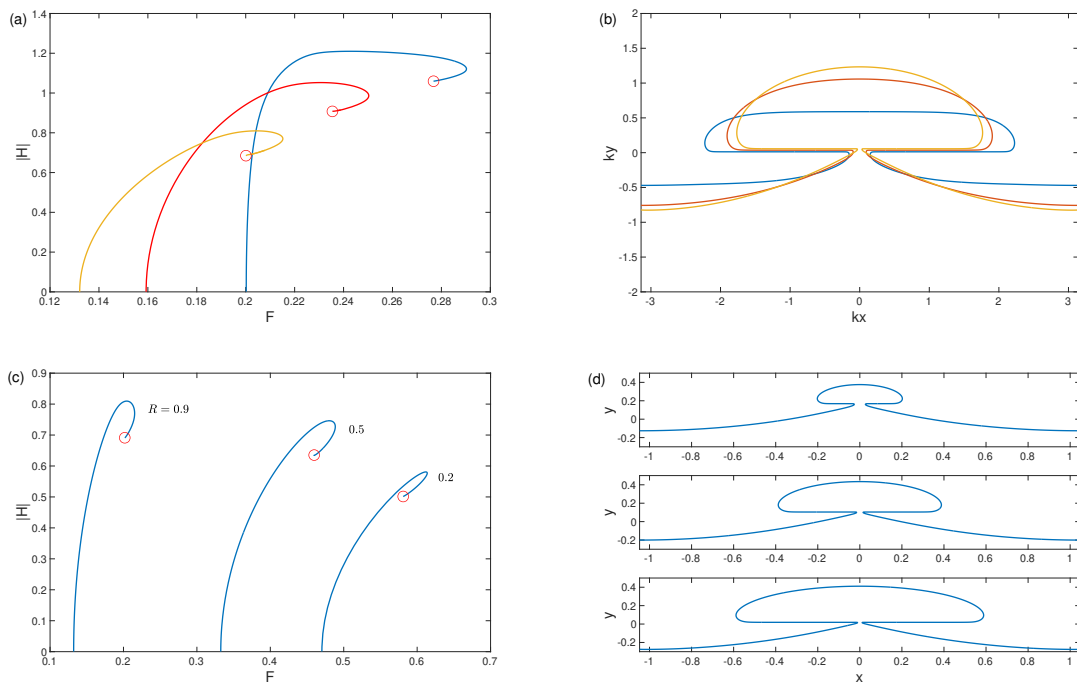


Figure 3: Typical speed-amplitude bifurcation curves and related almost limiting profiles. (a,b) $R = 0.9$, $h = 1$, and $k = 1$ (blue), $k = 2$ (red), $k = 3$ (yellow). (c,d) $k = 3$, $h = 1$, and $R = 0.2, 0.5, 0.9$. The corresponding almost limiting profiles are plotted from top to bottom.

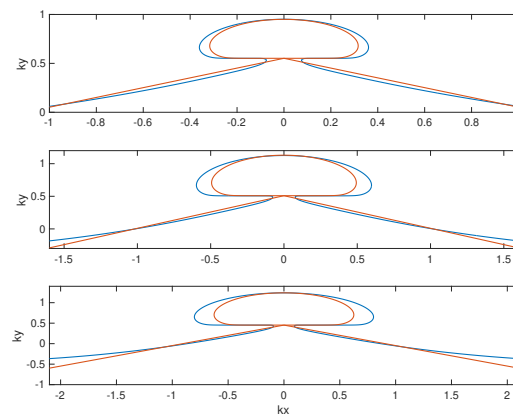


Figure 4: Comparisons between the almost limiting solutions (blue) and solutions of the simplified model (red) from Guan *et al.* (2021). The parameters are chosen as $h = 1$, $k = 100$, and $R = 0.1, 0.2, 0.3$ from top to bottom.

194 with a possible phase shift relies only on the conditions $R \rightarrow 1$ and $h = 1$ (recalling that the
195 lower layer has a unit depth).

196 However, it is found that the type III solution is not the only possible limiting profile in the
197 Boussinesq limit. Other branches of solutions can arise through the secondary bifurcation
198 mechanism as shown in Figure 5(b). The blue curve is the primary branch bifurcating from
199 infinitesimal periodic waves and the red circle denotes the almost limiting configuration of
200 type III (see the top figure of 5a). We check the Jacobian matrix along the primary branch
201 and the solution is picked up as a candidate for the secondary bifurcation point if the matrix

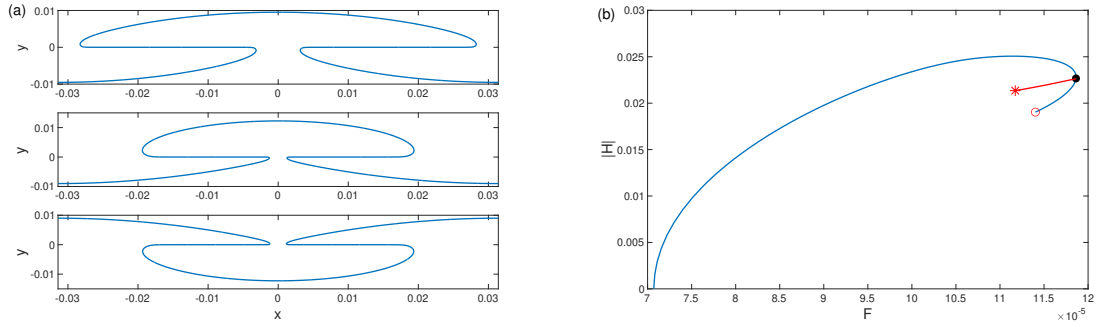


Figure 5: The bifurcation in the Boussinesq limit with $h = 1$, $k = 100$, and $R = 0.999999$. (a) Three almost limiting profiles that correspond to type III, type I, and type II limits from top to bottom. (b) A new speed-amplitude bifurcation branch (red) bifurcates from the primary one (blue) at a secondary bifurcation point (black dot). The circle relates to type III limit and the asterisk corresponds to type I and type II limits.

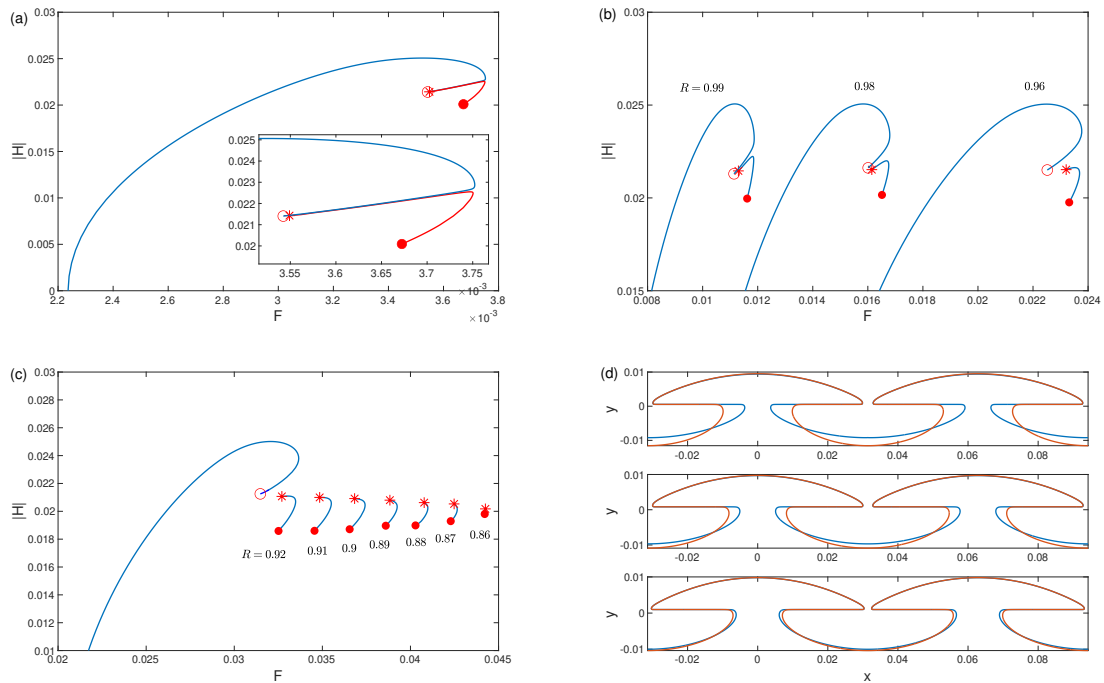


Figure 6: Speed-amplitude bifurcation curves and related almost limiting profiles with $h = 1$ and $k = 100$. (a) $R = 0.999$. (b) $R = 0.99, 0.98, 0.96$. (c) A series of new bifurcation branches shrinking from left to right. The leftmost curve bifurcating from a uniform flow corresponds to $R = 0.92$. (d) Almost limiting profiles with $R = 0.92, 0.88, 0.86$ from top to bottom. Blue and red profiles correspond to dots and asterisks in (c), respectively.

202 becomes nearly singular (the interested readers are referred to Chen & Saffman 1980 for
 203 more details). It is shown in Figure 5(b) that a secondary bifurcation point is found to
 204 exist (black dot), from which two coincident branches of new solutions (red curve) arise
 205 terminating at the limiting profiles of type I and type II. The almost limiting profiles are
 206 labeled by the asterisk and plotted in the middle and bottom figures of 5(a). Therefore,
 207 limiting configurations of types I– III co-exist in the Boussinesq limit for $h = 1$.

208 We take one of the secondary bifurcation branches as an example (the one which terminates
 209 at the type II limit say) to explore its behavior as R varies. If the value of R is slightly decreased,
 210 one can observe a separation of the secondary bifurcation curve from the primary branch

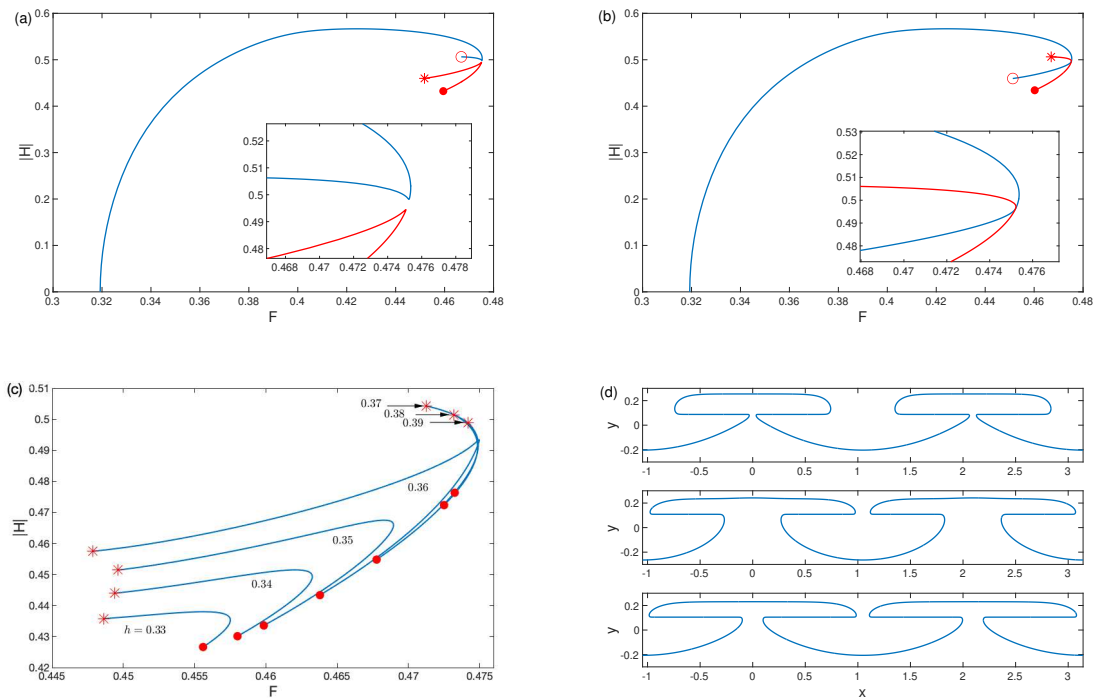


Figure 7: Speed-amplitude bifurcation curves and related almost limiting profiles with $R = 0.5$ and $k = 3$. (a) $h = 0.3601$. (b) $h = 0.3602$. (c) A sequence of new bifurcation curves. (d) Three almost limiting profiles corresponding to the asterisk, the circle and the dot in (a) from top to bottom.

211 as shown in Figure 6(a). The isolated branch connects two limiting profiles labeled by a red
 212 dot and an asterisk, both of which are of type II. Three curves for $R = 0.99, 0.98, 0.96$ are
 213 shown in Figure 6(b), from which one can see a growing distance between the isolated branch
 214 and the primary one as R is gradually decreased. Another striking feature is the shrinking
 215 tendency of these isolated curves as R decreases (see Figure 6(c)). For $R < 0.86$, the new
 216 branch almost becomes a point, which indicates that these new solutions can exist only in a
 217 specific range of parameters. Therefore, it is also expected that the difference between the two
 218 limiting profiles at opposite ends of the isolated curve should gradually diminish as shown
 219 in Figure 6(d), where blue and red curves correspond to dots and asterisks, respectively. It
 220 is worth mentioning that when the density ratio deviates from 1, the limiting configuration
 221 on the primary branch (labeled by a red circle) becomes type I, and the readers should not
 222 associate these markers (circle, dot, and asterisk) with any specific type of limit in general.

223 As discussed above, the existence of the secondary bifurcation and of the branch separation
 224 phenomenon is found near the Boussinesq limit. One can then ask whether or not this novel
 225 bifurcation mechanism exists in other situations. We give a positive answer to this question
 226 based on the numerical results shown in Figure 7. For $k = 3$ and $R = 0.5$, it is found that there
 227 is a special depth ratio h_s for which three types of limiting solutions co-exist and are linked
 228 via a secondary bifurcation point. Although the exact value of h_s is not easy to determine,
 229 the numerical evidence shown in Figure 7(a,b) strongly suggests $0.3601 < h_s < 0.3602$
 230 in this case. As h deviates from h_s , there are two types of branch separation depending
 231 on whether h is decreasing or increasing. There are three sub-branches arising from the
 232 secondary bifurcation point at $h = h_s$. When h is slight below h_s , as shown in 7(a) for
 233 $h = 0.3601$, the top sub-branch stays on the primary branch (blue line) while the bottom two
 234 sub-branches form a new curve with a sharp corner (red line) which isolates from the primary
 235 one. Figure 7(b) shows the result for $h = 0.3602$ where the top and bottom sub-branches form

236 a new curve (red line) breaking away from the primary branch (blue line). Note that although
 237 the two curves intersect at a common point in the parameter space as shown in 7(b), the two
 238 wave profiles at the intersection point are slightly different and this difference increases with
 239 h indicating the branch separation phenomenon. A sequence of new bifurcation curves for
 240 different values of h are plotted in 7(c) which clearly shows a transition near 0.36. Almost
 241 limiting waves akin to types I–III are labeled by the asterisk, circle, and dot in 7(a) for
 242 $h = 0.3601$, and corresponding typical profiles are plotted in 7(d) from top to bottom.

243 5. Conclusion

244 In the present paper, we have investigated the bifurcation mechanism and limiting con-
 245 figurations of periodic interfacial gravity waves. Highly accurate numerical solutions have
 246 been obtained by applying a boundary integral equation method together with the Fourier
 247 representation of the unknown functions on the interface. Strong numerical evidence has
 248 been provided to support the existence of three kinds of limiting configurations as shown
 249 in Figure 1. New branches of solutions, which are either isolated or connected to primary
 250 branches via secondary bifurcation points, have been discovered in both the Boussinesq and
 251 non-Boussinesq cases. The new bifurcation mechanism can be understood as follows. At
 252 some critical points in the parameter space (k, h, R) the secondary bifurcation occurs on the
 253 primary branch and three types of limiting configurations co-exist in the same bifurcation
 254 diagram. As the parameter set deviates from the critical point, the new branch breaks away
 255 from the primary branch and gradually shrinks until it vanishes completely as the parameter
 256 set further varies.

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261 Declaration of Interests

262 The authors report no conflict of interest.

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