Nonlinear Wave Phenomena in Gases and Liquids

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TOPICS

- 1. The difference between (i) strong nonlinearity and (ii) strongly expressed weak nonlinearity is discussed. Both are responsible for waveform distortion, shocks formation, and corresponding broadening of frequency spectra.
- 2. Classical nonlinear phenomena significant from the viewpoint of aeroacoustics are reviewed. Among them are transformations of different noise spectra, and noise control by high-intensity signal. After review, following problems will be discussed:
- 3. Sonic booms in turbulent atmosphere.
- 4. New mathematical models including nonlinear integrodifferential equations (IDE). IDE describe regular and noise waves in atmosphere where the spectrum of relaxation times of different gases should be considered for correct description of shock waves
- **5.** Standing waves in gas-filled resonators
- 6. Nonlinear sound absorbers

Name of this workshop is "Computational Experiment in Aeroacoustics". Evidently, key word here is "Computational"

The title of our talk is "Nonlinear Wave Phenomena in Gases and Liquids". Key words here are "Nonlinear Phenomena"

Somebody may think, that this talk is out of line with this meeting. But such viewpoint is incorrect. This can be easily proved.

Really, you can read CEAA from left to right:



Such interpretation shows that this talk completely corresponds to main topic of this remarkable event

However, numerical studies of nonlinear phenomena really go on more than 40 years

"Computer" collaboration between mathematicians and physicists was initiated by academicians N.S.Bakhvalov and



R.V.Khokhlov.

Their first meeting took place on 20 March 1974, in the office of Khokhlov, who was that time the Rector of Moscow University. Khokhlov, Bakhvalov, Rudenko, and Zhileikin participated in that meeting.



During 1974-1993: codes for **GOCM-6** and **IBM PC/AT-286** were developed, 50 papers were published. Application packages were created: "NACSI" (1990) (Nonlinear Acoustics – Computer Simulation), and "SB"(Sonic Boom). (1993).

- 1. Noviklov, Rudenko, Timoshenko "Nonlinear Underwater Acoustics". Sudostroenie, 1981; NY, Amer.Inst.of Physics, 1987.
- 2. Bakhvalov, Zhileikin, Zabolotskaya "Nonlinear sound beams". Nauka, 1982.
- 3. Vasil'eva, Karabutov, Lapshin, Rudenko "Interaction of 1D waves in diapersionless media" MSU Press, 1983.

- There were performed first numerical studies of nonlinear waves in acoustics. Now computer studies predominate everywhere because of 2 reasons:
- 1. All simple problems are already solved, and only few experts can solve analytically some new complicated problems.
- 2. Nonlinear acoustics was a field of fundamental research (during about 1950-1980). Now it belongs rather to applied science and even to engineering.
- Main applications are connected with medical ultrasound, underwater acoustics, Earth sciencies, industrial NDT and aeroacoustics.
- However, for better understanding of new nonlinear phenomena it is desirable, at least at the first stage, to use analytical approaches. I will try to give a brief review of some phenomena which may be interesting or seem to be promising for applications.

1. Aeroacoustics deals with both Strongly Nonlinear Waves (SNW) and Weakly Nonlinear Waves (WNW) WNW can demonstrate, however, strong distortion of their shape and spectrum. What is the difference between these two types of wave?

Up to now, mainly WNW have been studied by Nonlinear Wave Theory.

Typical strongly expressed effects of weak nonlinearity are:



transformation of smooth single pulse to a triangular profile with a leading shock front;

transformation initially harmonic wave to sawtooth wave with one shock per period.

When a shock front appears at a distance of $10^2 - 10^3$ wavelengths, nonlinearity is weak but strongly expressed. Acoustic pressure here is much less than 1 atm. In water WNW has amplitude less than 23000 atm

The question: if the wave is said to be weak or strong - it is in comparison with what ?



If the wave (spectrum, shape) is compared with itself at initial moment of time, and strong changes are observed, one can point to a WNW.



In the study of WNW, the equation of state (or determining equation) can be expanded in a power or functional series. First example is the expansion of the adiabatic equation of state in powers of density and pressure disturbances in the vicinity of equilibrium state (p_0, ρ_0) :

$$p' = p_0 \left(\frac{\rho_0 + \rho'}{\rho_0}\right)^{\gamma} = p_0 + c_0^2 \rho_0 \left[\frac{\rho'}{\rho_0} + \frac{\gamma - 1}{2} \left(\frac{\rho'}{\rho_0}\right)^2 + \frac{(\gamma - 1)(\gamma - 2)}{6} \left(\frac{\rho'}{\rho_0}\right)^3 + \dots\right]$$

More general is the the Volterra-Frechet functional series expansion:

$$p' = c_0^2 \int_0^\infty K(\tau) \rho'(t-\tau) d\tau + \int_0^\infty \int_0^\infty K^{(2)}(\tau_1, \tau_2) \rho'(t-\tau_1) \rho'(t-\tau_1-\tau_2) d\tau_1 d\tau_2 + \dots$$

However, such expansions cannot be used in 3 cases.
(i) if the "equation of state" contains a singularity
(ii) Secondly, if series are divergent for strong fields
(iii) Thirdly, if the linear term is absent and nonlinearity dominate

Examples of 3 types of strongly nonlinear vibration systems

$$\frac{d^2 x}{dt^2} + \omega_0^2 x_0 \frac{d}{dx} |x| = 0, \qquad \frac{d^2 x}{dt^2} + \frac{\omega_0^2 x}{\sqrt{1 - x^2/a^2}} = 0, \qquad \frac{d^2 x}{dt^2} + \frac{\omega_0^2}{x_0^2} x^3 = 0$$

Examples of 3 types of strongly nonlinear waves

The 1st is the **Burgers-type** equation, 2nd is the **Earnshow** equation, and 3rd is generalized Heisenberg equation. All three models have exact solutions with important physical meaning.

$$\frac{\partial u}{\partial x} = \frac{1}{2} \frac{\partial}{\partial t} \left(|u| u \right) + \Gamma \frac{\partial^2 u}{\partial t^2}, \quad \frac{\partial^2 \xi}{\partial t^2} = \frac{c_0^2}{\left(1 + \partial \xi / \partial x \right)^{2\varepsilon}} \frac{\partial^2 \xi}{\partial x^2}, \quad \frac{\partial^2 \zeta}{\partial t^2} = \frac{\beta}{3} \frac{\partial^2 \zeta^3}{\partial x^2}$$



Shocks in noise appear at distances ~1 m and crackling sound exists up to ~10 km

Sonic boom wave near supersonic aircraft and high-power noise at launching of big missiles are examples of SNW



SNW of the 3rd type: there is no linear term

Consider a chain of masses. Each moves along a parallel bar placed at the same distance from one another. If in equilibrium state all springs are not tensed, the linear regime does not exist.

The equation of motion

$$\frac{d^{2}x_{n}}{dt^{2}} = -\frac{k}{2a} \left[(x_{n} - x_{n-1})^{3} - (x_{n+1} - x_{n})^{3} \right]$$
The equation of motion
of a mass

$$x = 0$$
The equation of motion
of a mass
The equation of motion
of a mass

$$\frac{d^{2}x_{m}}{dt^{2}} = -\frac{k}{a} x_{m}^{3}$$
Normalized form:

$$X = x/a, \ \tau = \omega_{0}t$$

$$\frac{d^{2}x}{d\tau^{2}} + X^{3} = 0$$
Heisenberg W. Zur Quantisierung nicht-
linearer Gleichungen. Nachr. Acad. Wiss.
Goettingen. 1953. V. Ila. No.8. P.111-127
Solution expressed through Jacobi
elliptic functions is:
$$X = A \cdot sd(A\omega_{0}t \mid 0.5)$$

$$X = A \frac{16\pi^{3/2}}{\Gamma^{2}(1/4)} \sum_{m=1}^{\infty} (-1)^{m+1} \frac{\exp(-\pi(m-1/2))}{1 + \exp(-\pi(m-1/2))} \sin\left[(2m-1) \frac{2\pi^{3/2}}{\Gamma^{2}(1/4)} A\omega_{0}t \right]$$
Fourier series expansion contains olny odd harmonics
The period decreases with increase in amplitude.
Higher harmonics are weak !

In the continuum model the differential-difference eq. reduces to a nonlinear partial differential equation:

$$\frac{\partial^2 \zeta}{\partial t^2} = \frac{\beta}{3} \frac{\partial^2 \zeta^3}{\partial z^2}$$

Here $\zeta = \partial x / \partial z$ is $\beta = \frac{3k}{2m}a^2$ the deformation, and

Interestingly, this equation has a solution describing standing waves, but the traveling waves appear only for Continual springs which are tensed in equilibrium. The generalization of propagation velocity increases with increase in tension. W.Heisenberg Eq. If springs of mechanical chain are slightly stretched and have softening

This equation has some remarkable properties. In particular, it can be linearized by Legendre transformation: $t = T\left(\xi = \frac{\partial x}{\partial z}, \eta = \frac{\partial x}{\partial t}\right)^2 = -\beta \left(\frac{\partial x}{\partial z}\right)^2 \frac{\partial^2 x}{\partial z^2}$

 $\frac{\partial^2 T}{\partial \xi^2} = \left(c^2 - \beta \xi^2\right) \frac{\partial^2 T}{\partial n^2}$ This Eq. transforms from hyperbolic to elliptic type like Euler-Tricomi equation

Phase velocity of quasi-harmonic wave is $v_{PH} = \sqrt{c^2 - \beta |A_0|^2} / 6$

Consequently, self-trapping comes at amplitudes $|A_0|^2 > 6c^2 / \beta$

Moreover, this "self-stopped" wave traps all other weak waves propagating trough this spatial region

Accretion on a Singularity of strongly nonlinear wave Singular solutions have well-known Eqs of the theory of nonlinear waves.

Example: usual Burgers Eq. Let it be valid for SNW

Some of its singular solutions:



$$\frac{\partial V}{\partial t} + V \frac{\partial V}{\partial z} = \Gamma \frac{\partial^2 V}{\partial z^2}$$

Near the singularity weak disturbances are described by formulas:

$$Y_{1} = \frac{z - z_{0}}{\sqrt{(z - z_{0})^{2} + 4\Gamma t}} \Phi \left[z_{0} + \sqrt{(z - z_{0})^{2} + 4\Gamma t} \right], \quad z > z_{0},$$

$$=\frac{x_0 - x}{\sqrt{(z - z_{00})^2 + 4\Gamma t}} \Phi \left[z_0 - \sqrt{(z - z_0)^2 + 4\Gamma t} \right], \ z < z_0.$$

This process is similar to the accretion on the black hole. Singularities behave like particles. They are stable and can interact with each other

$$V = \frac{12\Gamma}{\left(z - z_0\right)^2} \qquad \frac{\partial V}{\partial t} + V \frac{\partial V}{\partial z} = \Gamma \frac{\partial^3 V}{\partial z^3}$$

2. Classical phenomena of Statistical Nonlinear Acoustics



Khokhlov-Zabolotskaya Eq.

Here t is the time, and x, y, z -Cartesian coordinates. The coordinate xcoincides with the preferred orientation of the wave propagation. Other (transversal) coordinates are introduced in the crosssection of a beam.



(a) Intensities of 2-nd μ 3-rd harmonics of narrow-band noise (solid curves) and tone signal of equal intensity (dashed curves). (b) – is the experiment. Interactions of wide-band noise with tone signal (c). Spectral fragment up to higher harmonics (d)



In Figs. c, d Great number of harmonics appear. Wide-band noise spectrum is reproduced at the left and right of each line, therefore "white noise" grows rapidly.

Nonlinear transformation of high-intensity noise





The multiple merging of discontinuities leads to a loss of information on the fine structure of the initial signal, and, at long distances, a self-similar spectrum is formed, whose evolution in time is determined by a single time scale $\tau(z)$.

In the high-frequency and low-frequency regions, the spectrum has universal asymptotics $E(\omega, z) \sim \omega^{-2} z^{-3/2}$ and $E(\omega, z) \sim \omega^{2} z^{1/2}$ respectively.

It is possible to observe also the initial noise damping (dotted line in Fig.a) and additional nonlinear absorption of signal



General approach to the nonlinear evolution of noise spectra

1. If initial spectrum $S_0(\Omega)$ of stationary noise is known, we can calculate the auxiliary correlation function $R_A(z,T)$

$$R_{A}(z,T) = \int_{-\infty}^{\infty} S_{0}(\Omega) \exp\left[-i\Omega T - 2D z \Omega^{2} \int_{0}^{\infty} K(s) \cos(\Omega s) ds\right] d\Omega$$

2. Now it is necessary to perform nonlinear integral transformation to calculate the correlation function of acoustic pressure at arbitrary distance traversed by the wave in nonlinear medium:

$$R(z,\theta) = -\frac{1}{2} \int_{-\infty}^{\infty} \Phi \left[\frac{T-\theta}{2z\sqrt{\sigma_A^2(z) - R_A(z,T)}} \right] \frac{\partial R_A(z,T)}{\partial T} dT, \quad \Phi \equiv erf$$

3. Performing Fourier transformation in accordance with Wiener-Khinchin theorem, we calculate spectrum for arbitrary distance: $S(z, \theta)$

4. Integral intensity of noise equals to: $\sigma^2(z) = R(z,0)$

3. Sonic booms in turbulent atmosphere





Relaxation of atmospheric gases must be taken into account 3

$$K(s) = \sum_{n=1}^{S} m_n \exp\left(-s / t_n\right)$$

This kernel of IDE corresponds to relaxation of oxygen (n=1), nitrogen (n=2), carbon oxide (n=3)



However, main harmful impact on humans and technical equipment produces not high acoustic pressure, but rather high pressure gradient. It depends on the steepness of shock fronts. In turn, the shock width depends on molecular relaxation of atmospheric gases. Wave propagation in such media is governed by nonlinear IDE:

$$\frac{\partial}{\partial \tau} \left[\frac{\partial p}{\partial z} - \frac{\varepsilon}{c_0^3 \rho_0} p \frac{\partial p}{\partial \tau} - \frac{m_0}{2c_0} \frac{\partial^2}{\partial \tau^2} \int_0^\infty K\left(\frac{\xi}{t_0}\right) p(\tau - \xi) d\xi \right] = \frac{c_0}{2} \Delta_\perp p$$



The form of kernel can be calculated on the base of models of molecular kinetics. The kernel also can be reconstructed using measured frequency dependencies of sound velocity and absorption.

Profiles of shock waves calculated for exponential kernel

Expert System for selection of optimum regime and route of SPA flight



consideration must be given to:

1. SPA: aerodynamics, speed, manoeuvring, route

- 2. Atmosphere: stratification, regular inhomogeneity, turbulence, humidity, wind, molecular composition
- 3. Wave: nonlinearity, diffraction, refraction, scattering, absorption, molecular relaxation
- 4. Nature of the ground: relief, acoustical properties of boundaries, response to pulse signal, penetration to the ocean and to the ground through the rough surface
- 5. Impact on: living beings (humans, marine and terrestrial animals), buildings and equipment

Penetration depth of 1 MHz - ultrasound in different biological tissues (intensity decreases «e» times)



Power index **n** is a fractional number. Therefore waves in tissues cannot be described by differential equations. The adequate model for waves in tissues is IDE, where kernel K(s) is different for different media.

ACOUSTICS OF LIVING SYSTEMS. BIOMEDICAL ACOUSTICS

Nonlinear Noise Waves in Soft Biological Tissues

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Fig. 1. Dependence of intensity of first noise harmonic on distance $z = x/x_{SH}$ in units of nonlinear lengths (a); on distance $Nz = x/x_D$ in units of dispersion-dissipation lengths (b) for different values of the ratio of characteristic lengths $N = x_{SH}/x_D$, depicted in the figure.

IOP PUBLISHING

J. Phys. A: Math. Theor. 44 (2011) 315201 (21pp)

Effect of resonant absorption in viscous and dry vibrating

contact: Mathematical models and theory connected with slow

Group analysis of evolutionary integro-differential equations describing nonlinear waves: the general model

Nail H Ibragimov¹, Sergey V Meleshko² and Oleg V Rudenko^{3,4}



K is the kernel describing non equilibrium internal dynamics of given medium

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NONLINEAR =

Nonlinear Acoustic Waves in Channels with Variable Cross Sections

Acknowledgments

dynamics and friction welding

R.K. Gazizov^a, N.H. Ibragimov^{a,b,*}, O.V. Rudenko^{c,c}

V. F. Kovalev^a and O. V. Rudenko^b

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For confluent kernels known Burgers, KdV, Rudenko-Robsman, Khokhlov-Zabolotskaya and Kadomtsev-Petviashvili models may be derived from IDE.

doi:10.1088/1751-8113/44/31/315201

$$\frac{\partial}{\partial \tau} \left[\frac{\partial p}{\partial x} - \frac{\varepsilon}{c^3 \rho} p \frac{\partial p}{\partial \tau} - W \right] = \frac{c}{2} \Delta_{\perp} p,$$

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FRONTIERS OF NONLINEAR PHYSICS

Integro-differential equations in nonlinear wave physics. Part 1. Dynamics

O.V. Rudenko

"General" evolution equation for nonlinear waves is

(1) $\frac{\partial}{\partial t} \left[\frac{\partial u}{\partial x} - u \frac{\partial u}{\partial t} - \frac{\partial^2}{\partial t^2} \int_0^\infty K(s) u(t-s) ds \right] = \frac{\partial^2 u}{\partial y^2} + \frac{\partial^2 u}{\partial z^2} = \Delta_\perp u$

Here t is the time, and x, y, z -Cartesian coordinates. The coordinate xcoincides with the preferred orientation of the wave propagation. Other (transversal) coordinates are introduced in the crosssection of a beam.

An example of 1D equation is:



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100 Top-Ranked Specialties in the Sciences and Social Sciences

MATHEMATICS, COMPUTER SCIENCE AND ENGINEERING

RANK	RESEARCH FRONTS	CORE PAPERS	CITATIONS	MEAN YEAR O CORE PAPER
1	High-energy rechargeable lithium-air batteries	49	2,006	2010.8
Z	Boundary value problems of nonlinear fractional differential equations	47	1,172	2010.2
3	Chemical kinetic reaction mechanism for combustion of biodiesel fuels	49	1,555	2010.0
4	Nonlocal Timoshenko beam theory and carbon nanotubes	39	1,480	2009.8
5	Constrained total-variation image de-noising and restoration	49	2,741	2009.7
6	Graphene transistors	16	2,270	2009.7
7	Analyzing next-generation DNA sequencing data	6	2,025	2009.6
8	Heat transfer in nanofluids	40	1,928	2009.6
9	Calcium looping process for carbon dioxide capture	36	1,562	2009.6
10	Differential evolution algorithm and memetic computation	30	1,351	2009.6

Fractional derivatives are defined in the Riemann-Liouville sense

$$\left(D_{0^{+}}^{\alpha}u\right) = \frac{\partial^{\alpha}u}{\partial t^{\alpha}} = \frac{1}{\Gamma(n-\alpha)} \frac{\partial^{n}}{\partial t^{n}} \int_{0}^{t} \frac{u(s,x)ds}{(t-s)^{\alpha+1-n}} \qquad n-1 < \alpha < n, \ n \in \mathbb{N}$$

 $\frac{\partial u}{\partial x} - \frac{\varepsilon}{c^2} u \frac{\partial u}{\partial \tau} = \frac{b}{2c^3 \rho} \frac{\partial^2 u}{\partial \tau^2} - g \frac{\partial}{\partial \tau} \int_{0}^{\infty} u(x, \tau - \xi) \frac{d\xi}{\sqrt{\xi}}$

Interesting that studies of IDE with particular "fractional" kernels were most cited (in 2013) among all mathematical works. Statistical analysis was performed by "Thomson Reuters".

5. Standing waves in gas-filled resonators



Frequency response of quadratically nonlinear resonator determined as dependence of energy on frequ



Frequency response determined as dependence of positive peak pressure on frequency

0.8

0.6

0.4

0.2

0

 $\frac{M}{\pi\epsilon} = 0.09$



Frequency response of cubically nonlinear

Linear Q-factor: Q_{LIN}

resonator

$$=\sqrt{\frac{c_0^2\rho_0}{\pi b\,\omega}}$$

 $c_0^2
ho_0$

 $\pi \varepsilon P_0$

 Re_{AC}

depends on effective viscosity **b** and frequency

 $\mathcal{E} P_0$

 $h\omega$

Nonlinear Q-factor decreases with increase in pump amplitude P_0

0.5

 $\frac{M}{\pi \epsilon} = 0.25$



6. Nonlinear Helmholtz resonator for high-intensity sound absorber



One can meet nonlinear phenomena in many areas of natural sciences and engineering



Rudenko and Gurbatov demonstrate to the Governor Shantsev their new medical devices during the exibition of innovations

General information about the journal "Acoustical Physics"

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