

Long-Time Asymptotic Behavior of an Integrable Model of the Stimulated Raman Scattering with Periodic Boundary Data

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The long-time asymptotic behavior of the initial-boundary value (IBV) problem in the quarter plane ($x > 0, t > 0$) for nonlinear integrable equations of the stimulated Raman scattering is studied. Considered is the case of zero initial condition and single-phase boundary data ($pe^{i\omega t}$). By using the steepest descent method for oscillatory matrix Riemann–Hilbert problems it is shown that the solution of the IBV problem has different asymptotic behavior in different regions, namely:

- the selfsimilar vanishing (as $t \rightarrow \infty$) wave, when $x > \omega^2 t$;
- the modulated elliptic wave of finite amplitude, when $\omega_0^2 t < x < \omega^2 t$;
- the plane wave of finite amplitude, when $0 < x < \omega_0^2 t$.

The similar results are true for the same IBV problem with nonzero initial condition vanishing as $t \rightarrow \infty$.

Key words: nonlinear equations, Riemann–Hilbert problem, asymptotics.

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1. Introduction

We consider the initial boundary value problem for integrable model of the stimulated Raman scattering (SRS equations):

$$2iq_t = \mu, \quad \mu_x = 2i\nu q, \quad \nu_x = i(\bar{q}\mu - q\bar{\mu}), \quad x \in (0, \infty), \quad t \in (0, \infty), \quad (1)$$

with the vanishing (as $x \rightarrow \infty$) initial function and periodic boundary conditions:

$$q(x, 0) = u(x), \quad \mu(0, t) = pe^{i\omega t}, \quad p > 0, \quad \nu(0, t) = l = \text{const.} \quad (2)$$

Since (1) implies $\frac{\partial}{\partial x}(\nu^2(x, t) + |\mu(x, t)|^2) = 0$, in what follows we assume that $\nu^2(x, t) + |\mu(x, t)|^2 \equiv 1$ and, particularly, $p^2 + l^2 = 1$. For definiteness we assume that $p = |\mu(0, t)| > 0$ and $\omega > 0$, while $l < 0$. The case $\omega < 0$ $l > 0$ is obtained by passing to the complex conjugated SRS equations.

The phenomenon of the stimulated Raman scattering is described by three coupled PDEs [1]. Initial boundary value problems for these equations in the domain $x \in (0, L), t \in (0, T)$ are well posed [2] for any $L > 0$ and $T > 0$. The SRS equations (1) are integrable reduction of them in a special case of the transient limit [1, 3]. In other words, the SRS equations admit the Lax pair, and the inverse scattering transform can be applied. We will use the version [4] of this transform when simultaneous spectral analysis of both the Lax equations is involved. The IBV problem for the SRS equations is a nice model of PDEs, which can be solved by using the method of simultaneous spectral analysis and the matrix Riemann–Hilbert problem without a restriction caused by the so-called global relation [4, 5] between spectral functions. Such a restriction takes place for the most of integrable equations because the method [4] involves more boundary values than in the corresponding well-posed IBV problem. Such an overdetermination of the boundary data implies the mentioned above global relation.

If $q(x, t)$ is real and $2q = v_x$, $\mu = i \sin v$, $\nu = \cos v$, then the SRS equations are reduced to the sine-Gordon equation: $v_{xt} = \sin v$. The long-time asymptotic behavior of the rapidly decreasing (as $|x| \rightarrow \infty$) solution of this equation was studied in [6].

The IBV problem in the finite domain $[0, L] \times [0, T]$ was studied in [1], where the long-distance behavior of the system was established via the third Painleve transcendent. The problem in the finite domain was also considered in [7], where rigorous analysis of the Riemann–Hilbert problem was done. In the present paper, the IBV problem for the SRS equations is studied in the domain $(x > 0, t > 0)$ with zero initial function and simple periodic boundary data. The similar problem with nonzero initial function, vanishing at infinity, was studied in [8]. Using the steepest descent method of P. Deift and X. Zhou [9] for the oscillatory matrix RH problem, introduced in [8], there was obtained the asymptotics of the solution of the IBV problem in the form of a selfsimilar vanishing wave travelling in the region $x > \omega^2 t$. By using the ideas of [10] we obtained the explicit formula for the asymptotics of the solution of the IBV problem in the complementary region

$0 < x < \omega^2 t$. In the region $\omega_0^2 t < x < \omega^2 t$, where

$$\omega_0^2 = \frac{-8l^3\omega^2}{27 - 18l^2 - l^4 + \sqrt{(1-l^2)(9-l^2)^3}}, \quad -1 < l < 0,$$

the solution takes the form of a modulated elliptic wave of finite amplitude while in the region $0 < x < \omega_0^2 t$ it takes the form of a plane wave. To make the asymptotic analysis more transparent, we consider the case when the initial function $u(x) \equiv 0$.

2. Riemann–Hilbert Problem

To formulate the Riemann–Hilbert problem, related to the IBV problem (1)–(2), we introduce the spectral functions corresponding to initial and boundary conditions. We consider the case $u(x) \equiv 0$. Therefore spectral functions are defined by boundary data only. The boundary values $\mu(0, t) = pe^{i\omega t}$ and $\nu(0, t) = l$ ($p^2 + l^2 = 1$) give the t -equation from the Lax pair:

$$\frac{\mathcal{E}(t, k)}{dt} = \frac{i}{4k} \begin{pmatrix} l & ipe^{i\omega t} \\ -ipe^{-i\omega t} & -l \end{pmatrix} \mathcal{E}(t, k). \quad (3)$$

We choose the solution of (3) in the form

$$\mathcal{E}(t, k) = \frac{1}{2} e^{i\omega\sigma_3 t/2} \begin{pmatrix} \varkappa(k) + \frac{1}{\varkappa(k)} & \varkappa(k) - \frac{1}{\varkappa(k)} \\ \varkappa(k) - \frac{1}{\varkappa(k)} & \varkappa(k) + \frac{1}{\varkappa(k)} \end{pmatrix} e^{-i\Omega(k)\sigma_3 t}, \quad (4)$$

where

$$\varkappa(k) = \sqrt[4]{\frac{k - \bar{E}}{k - E}}, \quad \Omega(k) = \frac{\omega}{2k} X(k), \quad X(k) := \sqrt{(k - E)(k - \bar{E})},$$

and

$$E = \frac{l + ip}{2\omega} = E_1 + iE_2, \quad \bar{E} = E_1 - iE_2.$$

To fix the branches of the roots, we choose the cut in the complex k -plane along the curve $\gamma \cup \bar{\gamma}$, where $\text{Im } \Omega(k) = 0$, and define $\varkappa(k)$ and $\Omega(k)$ in such a way that

$$\varkappa(k) = 1 + O(k^{-1}), \quad \Omega(k) = \frac{\omega}{2} + O(k^{-1}) \quad \text{as } k \rightarrow \infty.$$

The set $\Sigma := \{k \in \mathbb{C} \mid \text{Im } \Omega(k) = 0\}$ (Fig.) consists of the real line $\text{Im } k = 0$ and the circle arc $\hat{\gamma} = \gamma \cup \bar{\gamma}$, which is defined by

$$\left(k_1 - \frac{|E|^2}{2E_1}\right)^2 + k_2^2 = \left(\frac{|E|^2}{2E_1}\right)^2, \quad k_1^2 + k_2^2 \geq |E|^2.$$

Let us define the oriented contour Γ as follows: $\Gamma = \mathbb{R} \cup \gamma \cup \bar{\gamma}$. Denoting $\Omega_{\pm}(k)$, $\varkappa_{\pm}(k)$ the boundary values of $\Omega(k)$, $\varkappa(k)$ on the cut $\hat{\gamma}$ from the right (+) and left (-) sides of the cut (see Fig. 1), we have

$$\Omega_+(k) = -\Omega_-(k), \quad \varkappa_-(k) = i\varkappa_+(k).$$

The matrix-valued function $\mathcal{E}(t, k)$ in (4) is analytic in $\mathbb{C} \setminus \{\hat{\gamma} \cup \{0\}\}$ and it has an essential singularity at the point 0. The spectral data corresponding to the boundary values $\mu(0, t) = pe^{i\omega t}$ and $\nu(0, t) = l (p^2 + l^2 = 1)$ are defined as follows:

$$A(k) = \frac{1}{2} \left(\varkappa(k) + \frac{1}{\varkappa(k)} \right), \quad B(k) = \frac{1}{2} \left(\varkappa(k) - \frac{1}{\varkappa(k)} \right) \quad k \in \mathbb{C} \setminus \hat{\gamma}. \quad (5)$$

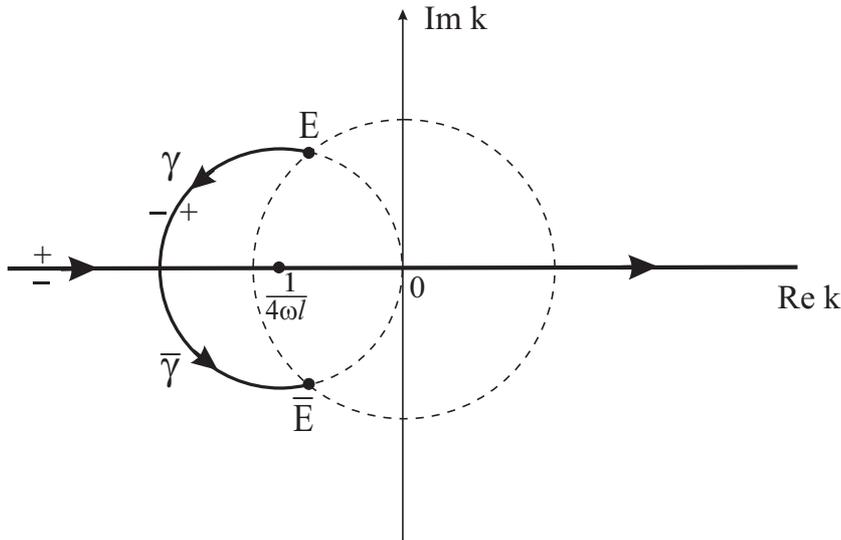


Fig. The set Σ and contour Γ .

Define the following functions:

$$\rho(k) := \frac{B(k)}{A(k)}, \quad k \in \mathbb{C} \setminus \hat{\gamma}; \quad f(k) := \frac{i}{A_+(k)A_-(k)}, \quad k \in \gamma, \quad (6)$$

where the sign \pm denotes boundary value of $A(k)$ from the left (+) and from the right (-) of the arc $\hat{\gamma} = \gamma \cup \bar{\gamma}$.

Consider the matrix Riemann–Hilbert problem on the contour Γ proposed in [8].

Find a 2x2 matrix-valued function $M(x, t, k)$ such that:

- $M(x, t, k)$ is sectionally analytic for $k \in \mathbb{C} \setminus \Gamma$;
- $M(x, t, k)$ is bounded in neighborhoods of the end points E and \bar{E} ;
- $M(x, t, k) = I + O(k^{-1}), \quad k \rightarrow \infty$;
- $M(x, t, k) = \tilde{m}_0(x, t) + O(k), \quad k \rightarrow 0$;
- $M_-(x, t, k) = M_+(x, t, k)J(x, t, k), \quad k \in \Gamma$, where

$$J(x, t, k) = \begin{cases} \begin{pmatrix} 1 & \rho(k)e^{-2it\theta(k)} \\ -\rho(k)e^{2it\theta(k)} & 1 - \rho^2(k) \end{pmatrix}, & k \in \mathbb{R}, \\ \begin{pmatrix} 1 & 0 \\ f(k)e^{2it\theta(k)} & 1 \end{pmatrix}, & k \in \gamma, \\ \begin{pmatrix} 1 & f(k)e^{-2it\theta(k)} \\ 0 & 1 \end{pmatrix}, & k \in \bar{\gamma}, \end{cases} \quad (7)$$

with $\theta(k) = \theta(k, \xi) = 1/4k - k/4\xi^2, \quad \xi^2 := t/4x$.

Theorem 2.1. *Let $\rho(k)$ and $f(k)$ be given as (6) and (5). Then the Riemann–Hilbert problem (7) has a unique solution $M(x, t, k)$. The functions $q(x, t)$, $\mu(x, t)$ and $\nu(x, t)$, defined by the equations*

$$q(x, t) := 2i \lim_{k \rightarrow \infty} [kM(x, t, k)]_{12},$$

$$\begin{pmatrix} \nu(x, t) & i\mu(x, t) \\ -i\mu(x, t) & -\nu(x, t) \end{pmatrix} := -M(x, t, 0)\sigma_3M^{-1}(x, t, 0),$$

are the solution of the IBV problem (1)–(2) with zero initial function $u(x)$.

This theorem is a corollary of the more general ($u(x) \neq 0$) theorem proved in [8].

3. Asymptotic Behavior of the Solution of the IBV Problem

In this section we study the long-time asymptotic behavior of the solution to the IBV problem (1)–(2). We show that there exist three different asymptotic formulas which describe the long-time behavior of the solution $q(x, t)$ of the IBV problem in the three different regions of the domain $x > 0, t > 0$.

The asymptotics of the solution in the region $x > \omega^2 t$ was obtained in [8]:

Theorem 3.1. Let $q(x, t)$, $\mu(x, t)$ and $\nu(x, t)$ be the solution of the IBV problem (1)–(2). Then in the region $x > \omega^2 t$ the solution takes the form

$$q(x, t) = 2\sqrt{\frac{\xi^3 \eta(\xi)}{t}} \exp \left\{ 2i\sqrt{xt} - i\eta(\xi) \log \sqrt{xt} + i\varphi(\xi) \right\} + 2\sqrt{\frac{\xi^3 \eta(-\xi)}{t}} \exp \left\{ -2i\sqrt{xt} + i\eta(-\xi) \log \sqrt{xt} + i\varphi(-\xi) \right\} + o(t^{-1/2}), \quad t \rightarrow \infty,$$

where the functions $\eta(k)$ and $\varphi(k)$ are given by the equations:

$$\eta(k) = \frac{1}{2\pi} \log \left(1 - \rho^2(k) \right), \quad \xi^2 = \frac{t}{4x},$$

$$\varphi(k) = \frac{\pi}{4} - 3\eta(k) \log 2 - \arg \rho(k) - \arg \Gamma(-i\eta(k)) + \frac{1}{\pi} \int_{-\xi}^{\xi} \log |s - k| d \log [1 - \rho^2(s)].$$

Here $\Gamma(-i\eta(k))$ is the Euler gamma-function, and $\rho(k) = \frac{\varkappa^2(k) - 1}{\varkappa^2(k) + 1}$.

In the region $\omega_0^2 t < x < \omega^2 t$ the solution of the IBV problem takes the form of a modulated elliptic wave. In this region we use the new phase function instead of the function $\theta(k, \xi)$ (7)

$$g(k, \xi) = \left(\int_E^k + \int_{\bar{E}}^k \right) \left(1 - \frac{\lambda_-(\xi)}{z} \right) \left(1 - \frac{\lambda_+(\xi)}{z} \right) \sqrt{\frac{(z - d(\xi))(z - \bar{d}(\xi))}{(z - E)(z - \bar{E})}} \frac{dz}{8\xi^2},$$

where real $\lambda_-(\xi)$, $\lambda_+(\xi)$ and complex $d(\xi) = d_1(\xi) + id_2(\xi)$ parameters are determined by the equations

$$\lambda_- = -\lambda_+ + E_1 \frac{1 - \xi^4 \lambda_-^{-2} \lambda_+^{-2}}{1 - \xi^4 |E|^2 \lambda_-^{-3} \lambda_+^{-3}}, \quad \lambda_+ = \frac{I_0(\lambda_-, d_1, d_2)}{I_{-1}(\lambda_-, d_1, d_2)},$$

where

$$d_1 = E_1 - \lambda_- - \lambda_+, \quad d_2 = \sqrt{\frac{\xi^4 |E|^2}{\lambda_-^2 \lambda_+^2} - (E_1 - \lambda_- - \lambda_+)^2}$$

and

$$I_m(\lambda_-, d_1, d_2) = \int_{d_1 - id_2}^{d_1 + id_2} \left(1 - \frac{\lambda_-}{z} \right) \sqrt{\frac{(z - d_1)^2 + d_2^2}{(z - E_1)^2 + E_2^2}} \frac{dz}{z^m}, \quad m = 0, -1.$$

Let $w(k) = \sqrt{(k - E)(k - \bar{E})(k - d(\xi))(k - \bar{d}(\xi))}$ define the Riemann surface and $U(k)$ be the normalized Abelian integral

$$U(k) = \frac{1}{c} \int_E^k \frac{dz}{w(z)}, \quad c = 2 \int_{\bar{d}}^d \frac{dz}{w(z)}, \quad \tau = \frac{2}{c} \int_E^d \frac{dz}{w(z)}.$$

Introduce the following Riemann theta functions:

$$\begin{aligned} \Theta_{11}(t, \xi, k) &= \frac{1}{2} \left[\tilde{\varkappa}(k) + \frac{1}{\tilde{\varkappa}(k)} \right] \frac{\theta_3[U(k) + U(E_0^-) - \tau/2 - \alpha(\xi)t - \beta(\xi)]}{\theta_3[U(k) + U(E_0^-) - 1/2 - \tau/2]}, \\ \Theta_{12}(t, \xi, k) &= \frac{1}{2} \left[\tilde{\varkappa}(k) - \frac{1}{\tilde{\varkappa}(k)} \right] \frac{\theta_3[U(k) - U(E_0^-) + \tau/2 + \alpha(\xi)t + \beta(\xi)]}{\theta_3[U(k) - U(E_0^-) + 1/2 + \tau/2]}, \\ \Theta_{22}(t, \xi, k) &= \frac{1}{2} \left[\tilde{\varkappa}(k) + \frac{1}{\tilde{\varkappa}(k)} \right] \frac{\theta_3[U(k) + U(E_0^-) + \tau/2 + \alpha(\xi)t + \beta(\xi)]}{\theta_3[U(k) + U(E_0^-) + 1/2 + \tau/2]}. \end{aligned}$$

Here

$$\theta_3(z) = \sum_{m \in \mathbb{Z}} e^{\pi i \tau m^2 + 2\pi i m z}, \quad \text{Im } \tau = \text{Im } \tau(\xi) > 0,$$

is theta function. The branch of $\tilde{\varkappa}(k) = \left[\frac{(k - \bar{E})(k - \bar{d}(\xi))}{(k - E)(k - d(\xi))} \right]^{1/4}$ is fixed by its asymptotics

$$\tilde{\varkappa}(k) = 1 - \frac{d_2(\xi) + E_2}{2ik} + O(k^{-2}), \quad k \rightarrow \infty.$$

The point E_0^- is the preimage of the complex number

$$E_0 = \frac{Ed(\xi) - \bar{E}\bar{d}(\xi)}{E - \bar{E} + d(\xi) - \bar{d}(\xi)}$$

on the second sheet of the Riemann surface of the function $w(k)$. Parameters $\alpha = \alpha(\xi)$ and $\beta = \beta(\xi)$ are periods of the normalized Abelian integrals of the second kind $g(k)$ and

$$\zeta(k) = \frac{1}{2} \left(\int_E^k + \int_{\bar{E}}^k \right) \frac{z^2 - e_1 z + e_0}{w(z)} dz,$$

i.e.,

$$\alpha(\xi) = \frac{1}{\pi} \int_E^{d(\xi)} dg(k), \quad \int_{\bar{d}(\xi)}^{d(\xi)} dg(k) = 0, \quad \beta(\xi) = \frac{1}{\pi} \int_E^{d(\xi)} d\zeta(k), \quad \int_{\bar{d}(\xi)}^{d(\xi)} d\zeta(k) = 0.$$

The definition of the Abelian integral $\zeta(k)$ implies

$$e_1 = \frac{E + \bar{E} + d(\xi) + \bar{d}(\xi)}{2}, \quad e_0 = - \left(\int_d^{\bar{d}} (z^2 - e_1 z) \frac{dz}{w(z)} \right) \left(\int_d^{\bar{d}} \frac{dz}{w(z)} \right)^{-1}.$$

The large k expansion of $\zeta(k)$ is of the form

$$\zeta(k) = k + \zeta_\infty(\xi) + O(k^{-1}), \quad k \rightarrow \infty,$$

where

$$\zeta_\infty = \frac{1}{2} \left(\int_E^\infty + \int_{\bar{E}}^\infty \right) \left[\frac{z^2 - e_1 z + e_0}{w(z)} - 1 \right] dz + E_2$$

is a real function of ξ .

Theorem 3.2. *If $\omega_0^2 t < x < \omega^2 t$, then for $t \rightarrow \infty$ the solution of the IBV problem (1)–(2) takes the form of a modulated elliptic wave:*

$$\begin{aligned} q(x, t) &= 2i \frac{\Theta_{12}(t, \xi, \infty)}{\Theta_{11}(t, \xi, \infty)} \exp[2itg_\infty(\xi) - 2i\phi(\xi)] + O(t^{-1/2}), \\ \nu(x, t) &= -1 + 2 \frac{\Theta_{11}(t, \xi, 0)\Theta_{22}(t, \xi, 0)}{\Theta_{11}(t, \xi, \infty)\Theta_{22}(t, \xi, \infty)} + O(t^{-1/2}), \\ \mu(x, t) &= 2i \frac{\Theta_{11}(t, \xi, 0)\Theta_{12}(t, \xi, 0)}{\Theta_{11}^2(t, \xi, \infty)} \exp[2itg_\infty(\xi) - 2i\phi(\xi)] + O(t^{-1/2}), \end{aligned}$$

where

$$\begin{aligned} g_\infty(\xi) &= \left(\int_E^\infty + \int_{\bar{E}}^\infty \right) \\ &\times \left[\left(1 - \frac{\lambda_-(\xi)}{z} \right) \left(1 - \frac{\lambda_+(\xi)}{z} \right) \sqrt{\frac{(z - d(\xi))(z - \bar{d}(\xi))}{(z - E)(z - \bar{E})}} - 1 \right] \frac{dz}{8\xi^2} - \frac{l}{8\omega\xi^2}, \end{aligned}$$

and the phase shift $\phi(\xi)$ is defined by

$$\begin{aligned} \phi(\xi) &= \int_{\gamma_d \cup \bar{\gamma}_d} (k - k_0(\xi)) \log \left[\frac{h(k)}{\delta^2(k, \xi)} \right] \frac{dk}{2\pi w_+(k)}, \quad h(k) = \begin{cases} [A_-(k)A_+(k)]^{-1}, & k \in \gamma_d \\ A_-(k)A_+(k), & k \in \bar{\gamma}_d; \end{cases} \\ \delta(k) &= \exp \left\{ \frac{1}{2\pi i} \int_{\lambda_-(\xi)}^{\lambda_+(\xi)} \frac{\log(1 - \rho^2(s)) ds}{s - k} \right\}, \quad k \in \mathbb{C} \setminus [\lambda_-(\xi), \lambda_+(\xi)], \quad |E| \leq \xi \leq \frac{1}{2\omega_0}, \end{aligned}$$

where $A(k)$, $\rho(k)$ are spectral functions (5), (6), and $k_0(\xi) = e_1(\xi) + \zeta_\infty(\xi)$, $\lambda_\pm(\xi)$ are stationary points of the phase functions $g(k, \xi)$, and γ_d ($\bar{\gamma}_d$) is an arc connecting E and $d(\xi)$ (\bar{E} and $\bar{d}(\xi)$), where $\text{Im } g(k) = 0$.

In the region $0 < x < \omega_0^2 t$ the phase g -function takes the form:

$$\hat{g}(k, \xi) := \left(\frac{\omega}{4k} + \frac{1}{4\xi^2} \right) \sqrt{(k - E)(k - \bar{E})}.$$

This function allows us to prove the following

Theorem 3.3. *The solution of the IBV problem (1)-(2) for $t \rightarrow \infty$ takes the form of a plane wave:*

$$\begin{aligned} q(x, t) &= -\frac{p}{2\omega} \exp \left[i\omega t - i\frac{l}{\omega}x - 2i\hat{\phi}(\xi) \right] + O(t^{-1/2}), \\ \mu(x, t) &= p \exp \left[i\omega t - i\frac{l}{\omega}x - 2i\hat{\phi}(\xi) \right] + O(t^{-1/2}), \\ \nu(x, t) &= l + O(t^{-1/2}), \end{aligned}$$

where

$$\hat{\phi}(\xi) = \frac{1}{2\pi} \left(\int_{-\infty}^{\lambda_-(\xi)} + \int_{\lambda_+(\xi)}^{\infty} \right) \log A^2(k) \frac{dk}{X(k)},$$

$\lambda_\pm(\xi)$ are the stationary points of the function $\hat{g}(k, \xi)$ ($\frac{1}{2\omega_0} \leq \xi \leq \infty$), and $A(k)$ is defined by (5). Here the contour $\gamma_g \cup \bar{\gamma}_g$ connects E and \bar{E} along the arc, where $\text{Im } \hat{g}(k) = 0$.

R e m a r k 3.1. *If $x = 0$ ($\xi = \infty$), then $\lambda_-(\infty) = -\infty$ and $\lambda_+(\infty) = +\infty$. Hence*

$$\hat{\phi}(\infty) = 0.$$

Therefore the plane wave $\mu(0, t)$ and $\nu(0, t)$ match with the boundary conditions.

Since $g_\infty(\xi_0) = \hat{g}_\infty(\xi_0) = \omega/2 - l/8\omega\xi_0^2$, $\phi(\xi_0) = \hat{\phi}(\xi_0)$, $\text{Im } d(\xi_0) = 0$, where $\xi_0 = \frac{1}{2\omega_0}$, and theta-function $\theta_3(*)|_{\xi=\xi_0} \equiv 1$, we have that elliptic waves match with the plane waves at $\xi = \xi_0$.

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