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## ontario teachers pension plan asset allocation

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The interaction coefficient  $\beta$  is found to be  $\beta = \beta_0 \beta_1$ . In the envelope equation above, we have retained the full dispersive properties of the problem, just as in the derivation of the uni-ME in the previous section. This may be less relevant for the envelope equation since then, from the start on, the attention is to waves with a sharply peaked spectrum, while uni-ME is valid for waves with a broad spectrum. However, retaining the full dispersion makes it possible to study the influence of truncating the dispersive properties. Indeed, it is custom to expand the dispersion operator to second or third order, i.e.  $K_2(\omega) = \omega^2 + \beta_2 \omega^3$  where  $\beta_2 = 1/2 K''(\omega_0)$ ,  $\beta_3 = 1/6 K'''(\omega_0)$ , and then A satisfies dNLS:  $i\partial_t A + \beta_2 \partial_x^2 A + \beta_3 \partial_x^3 A + i|\partial_x A|^2 A = 0$ . Taking  $\beta_3 = 0$  there results the standard NLS-equation sNLS:  $i\partial_t A + \beta_2 \partial_x^2 A + i|\partial_x A|^2 A = 0$ ; performing a simple scaling transforms this equation to the normalised form  $i\partial_t A + \partial_x^2 A + i \text{sign}(\beta_2) |A|^2 A = 0$ . When  $\text{sign}(\beta_2) = 1$ , this is known as self-focussing (converging) NLS, else defocussing (diverging). For anomalous dispersion, i.e.  $K''(\omega_0) < 0$ , the equation is self-focussing. These equations are well known in optics and have been studied

extensively; see e.g. [1, 7, 8]. For sNLS, the quadratic function  $K_2$  is even, which is not the case when the third order dispersive term  $\beta_3$  is included; with this additional term, the equation is known as the Dysthe equation (dNLS), and is capable to describe asymmetric perturbations.