Regular time-reproductive solutions for generalized Boussinesq model with Neumann boundary conditions for temperature

> Blanca Climent Ezquerra Francisco Guillén González Marko Rojas Medar

Granada, febrero 2006

- 1. Statement of the problem. The main result
- 2. The Galerkin Initial-Boundary Problem
- 3. Differential Inequalities in regular norms
- 4. Proof of theorem
- 5. Some comments and open problems
- 6. Another problem ?

1. Statement of the problem

 $\Omega \subset \mathbb{R}^{N} \text{ regular bounded domain, } N = 2, 3, T > 0.$ $\begin{cases} \partial_{t} \boldsymbol{u} - \nabla \cdot (\boldsymbol{\nu}(\theta) \nabla \boldsymbol{u}) + (\boldsymbol{u} \cdot \nabla) \boldsymbol{u} - \alpha \boldsymbol{g} \theta + \nabla \boldsymbol{p} = \boldsymbol{f}, \\ \nabla \cdot \boldsymbol{u} = 0, \\ \partial_{t} \theta - \nabla \cdot (\boldsymbol{k}(\theta) \nabla \theta) + (\boldsymbol{u} \cdot \nabla) \theta = 0, \end{cases}$ (1)

in $\Omega \times [0,\infty)$

- $\boldsymbol{u}(x,t) \in \mathbb{R}^N$ velocity of the fluid at point $x \in \Omega$ and time $t \in [0,T)$
- $p(x,t) \in \mathbb{R}$ (hydrostatic) pressure. $\theta(x,t) \in \mathbb{R}$ temperature.
- $g(x,t) \in \mathbb{R}^N$ gravitational field $f(x,t) \in \mathbb{R}^N$ resulting of external forces.
- $\alpha > 0$ constant associated to the coefficient of volume expansion.
- $\nu(\cdot) : \mathbb{R} \to \mathbb{R}$ kinematic viscosity, $k(\cdot) : \mathbb{R} \to \mathbb{R}$ thermal conductivity.

1. Statement of the problem

 $\Omega \subset \mathbb{R}^{N} \text{ regular bounded domain, } N = 2, 3, T > 0.$ $\begin{cases} \partial_{t} \boldsymbol{u} - \nabla \cdot (\boldsymbol{\nu}(\theta) \nabla \boldsymbol{u}) + (\boldsymbol{u} \cdot \nabla) \boldsymbol{u} - \alpha \boldsymbol{g} \theta + \nabla \boldsymbol{p} = \boldsymbol{f}, \\ \nabla \cdot \boldsymbol{u} = 0, \\ \partial_{t} \theta - \nabla \cdot (\boldsymbol{k}(\theta) \nabla \theta) + (\boldsymbol{u} \cdot \nabla) \theta = 0, \end{cases}$ (1)

in $\Omega \times [0,\infty)$

• Dirichlet-Neumann boundary conditions:

$$\boldsymbol{u} = 0, \qquad \partial_n \boldsymbol{\theta} = \boldsymbol{0} \qquad \text{on } [0, \infty) \times \partial \Omega,$$

• Time reproductive condition:

$$\boldsymbol{u}(0) = \boldsymbol{u}(T), \qquad \boldsymbol{\theta}(0) = \boldsymbol{\theta}(T) \qquad \text{in } \Omega.$$

Previous results: Existence and uniqueness of initial value problem with Dirichlet's boundary conditions

S.A. Lorca, J.L. Boldrini, *Stationary solutions for generalized Boussinesq models*, J. Diferential Equations 124 (2), (1996).

Goal: To obtain strong estimates: H^2 for the velocity, H^3 for the temperature and consequently, existence of regular reproductive solution

Difficulties: Time reproductive condition Nonlinear diffusion

Let us consider the following spaces

$$H_N^k = \left\{ \theta \in H^k; \ \frac{\partial \theta}{\partial n} = 0 \text{ on } \partial \Omega, \int_{\Omega} \theta = 0 \right\}$$

where k = 2, 3.

 $|\Delta \theta|_2 \approx ||\theta||_2 \text{ in } H_N^2$ $|\nabla \Delta \theta|_2 \approx ||\theta||_3 \text{ in } H_N^3$

Definition:

 (u, p, θ) is a regular solution in (0, T), if $u \in L^2(H^2) \cap L^{\infty}(H^1)$ and $\partial_t u \in L^2(L^2)$, $p \in L^2(H^1)$, $\theta \in L^2(H^3_N) \cap L^{\infty}(H^2_N)$ and $\partial_t \theta \in L^2(H^1_N)$,

satisfying (1) a.e. in $\Omega \times (0, T)$, boundary conditions and time reproductivity conditions in the sense of spaces V and H_N^2 respectively.

Theorem

Let T > 0, $\Omega \subset \mathbb{R}^N$ a bounded domain (N = 2 or 3), $\partial \Omega \in C^{2,1}$.

- $\nu \in C^1(\mathbb{R}), \quad 0 < \nu_{min} \le \nu(s) \le \nu_{max}, \quad |\nu'(s)| \le \nu'_{max}$
- $k \in C^2(\mathbb{R}), \quad 0 < k_{min} \le k(s) \le k_{max}, \quad |k'(s)| \le k'_{max}, \quad |k''(s)| \le k''_{max}.$
- $\boldsymbol{f} \in L^2(\boldsymbol{L}^2), \quad \boldsymbol{g} \in L^\infty(\boldsymbol{L}^2), \quad \|\boldsymbol{f}\|_{L^2(L^2)} \leq \delta, \quad \delta \text{ small enough}$

then there exists a regular (and small) reproductive solution of (1) in (0,T). Moreover, this solution also verifies $\partial_t \theta(0) = \partial_t \theta(T)$. Let $\{\phi_i\}_{i\geq 1}$ and $\{\varphi_i\}_{i\geq 1}$ "special" basis of V and $H_0^1(\Omega)$, respectively, formed by eigenfunctions of the Stokes and the Poisson problems following:

$$\begin{cases} -\Delta \phi_i = \lambda_i \phi_i & \text{in } \Omega \\ \phi_i = 0 & \text{on } \partial \Omega \end{cases} \begin{cases} -\Delta \varphi_i = \mu_i \varphi_i & \text{in } \Omega \\ \partial_n \varphi_i = 0 & \text{on } \partial \Omega \end{cases}$$
$$\|\phi_i\|_1 = 1, \|\varphi_i\|_1 = 1 \text{ for all } i \text{ and } \int_{\Omega} \varphi_i = 0. \end{cases}$$

$$\boldsymbol{u}_m(t) = \sum_{j=1}^m \xi_{i,m}(t)\phi_i \qquad \qquad \boldsymbol{\theta}_m(t) = \sum_{j=1}^m \zeta_{i,m}(t)\varphi_i,$$

For each $m \ge 1$, given $u_{0m} \in V^m$ and $\theta_{0m} \in W^m$, there exits a unique solution (u_m, θ_m) , with $u_m : [0, T] \mapsto V^m$ and $\theta_m : [0, T] \mapsto W^m$, verifying the following variational formulation a.e. in $t \in (0, T)$:

$$\begin{cases} (\partial_t \boldsymbol{u}_m(t), \boldsymbol{v}_m) + ((\boldsymbol{u}_m(t) \cdot \nabla) \boldsymbol{u}_m(t), \boldsymbol{v}_m) + (\boldsymbol{\nu}(\theta_m(t)) \nabla \boldsymbol{u}_m(t), \nabla \boldsymbol{v}_m) \\ -(\alpha \theta_m(t) \boldsymbol{g}, \boldsymbol{v}_m) - (\boldsymbol{f}, \boldsymbol{v}_m) = 0 \qquad \forall \, \boldsymbol{v}_m \in \boldsymbol{V}^m \\ (\partial_t \theta_m(t), e_m) + ((\boldsymbol{u}_m(t) \cdot \nabla) \theta_m(t), e_m) \\ + (\boldsymbol{k}(\theta_m(t)) \nabla \theta_m(t), \nabla e_m) = 0 \qquad \forall \, e_m \in W^m \\ \boldsymbol{u}_m(0) = \boldsymbol{u}_{0m}, \quad \theta_m(0) = \theta_{0m}, \end{cases}$$

 $(\boldsymbol{u}_m \text{system}, A \boldsymbol{u}_m) + (\boldsymbol{u}_m \text{system}, \partial_t \boldsymbol{u}_m)$

 $\int_{\Omega} \frac{d}{dt} \int_{\Omega} (\boldsymbol{\nu}(\theta_m) + 1) |\nabla \boldsymbol{u}_m|^2 + \nu_{min} ||\boldsymbol{u}_m||_2^2 + |\partial_t \boldsymbol{u}_m||_2^2 \le \delta ||\partial_t \theta_m||_1^2$ $+ \varepsilon ||\boldsymbol{u}_m||_2^2 ||\theta_m||_2 + K(||\boldsymbol{u}_m||_1^6 + ||\boldsymbol{u}_m||_1^2 ||\theta_m||_2^4 + ||\boldsymbol{g}||_{L^{\infty}(L^2)}^2 ||\theta_m||_2^2 + |\boldsymbol{f}|_2^2)$ $for <math>\delta, \varepsilon > 0$ small enough, and $K = K(\delta, \varepsilon) > 0$

From viscosity term

3. Differential inequalities in regular norms

 $(\partial_t(\theta_m \text{eq.}), \partial_t \theta_m) + (\theta_m \text{eq.}, \Delta^2 \theta_m)$

$\frac{d}{dt} (\|\theta_m\|_2^2 + |\partial_t \theta_m|_2^2) + k_{min} (\|\theta_m\|_3^2 + \|\partial_t \theta_m\|_1^2)$ $\leq \delta |\partial_t \mathbf{u}_m|_2^2 + C_\delta (\|\theta_m\|_2^6 + \|\theta_m\|_2^4 |\partial_t \theta_m|_2^2 + \|\theta_m\|_2^2 \|\mathbf{u}_m\|_1^4)$

for $\delta > 0$ small enough, and $C_{\delta} > 0$

- $\Delta^2 \theta_m \in W^m$ thanks to the election of spectral basis
- Integrating by parts in all terms, boundary terms vanish since

 $(\nabla \Delta \theta_m \cdot \boldsymbol{n})|_{\partial \Omega} = 0$

One obtains:

 $-(\partial_t \nabla \theta_m, \nabla \Delta \theta_m) + (\nabla [\nabla \cdot (\mathbf{k}(\theta_m) \nabla \theta_m)], \nabla \Delta \theta_m) - (\nabla (\mathbf{u} \cdot \nabla \theta_m), \nabla \Delta \theta_m) = 0.$



$$\frac{d}{dt} \int_{\Omega} (\boldsymbol{\nu}(\theta_m) + 1) |\nabla \boldsymbol{u}_m|^2 + \nu_{min} \|\boldsymbol{u}_m\|_2^2 + |\partial_t \boldsymbol{u}_m|_2^2 \le \delta \|\partial_t \theta_m\|_1^2 + \varepsilon \|\boldsymbol{u}_m\|_2^2 \|\theta_m\|_2 + K(\|\boldsymbol{u}_m\|_1^6 + \|\boldsymbol{u}_m\|_1^2 \|\theta_m\|_2^4 + \|\boldsymbol{g}\|_{L^{\infty}(L^2)}^2 \|\theta_m\|_2^2 + |\boldsymbol{f}|_2^2)$$

+

$$\frac{d}{dt} (\|\theta_m\|_2^2 + |\partial_t \theta_m|_2^2) + k_{min} (\|\theta_m\|_3^2 + \|\partial_t \theta_m\|_1^2)
\leq \delta |\partial_t u_m|_2^2 + C_\delta (\|\theta_m\|_2^6 + \|\theta_m\|_2^4 |\partial_t \theta_m|_2^2 + \|\theta_m\|_2^2 \|u_m\|_1^4)$$

Adequate balance
$$\Rightarrow ||\mathbf{g}||_{L^{\infty}(L^2)}^2 ||\theta_m||_2^2$$

We denote:

$$\Phi_m(t) = \int_{\Omega} (\boldsymbol{\nu}(\theta_m) + 1) |\nabla \boldsymbol{u}_m|^2 + ||\theta_m||_2^2 + |\partial_t \theta_m|_2^2$$
$$\Psi_m(t) = ||\boldsymbol{u}_m||_2^2 + |\partial_t \boldsymbol{u}_m|_2^2 + ||\theta_m||_3^2 + ||\partial_t \theta_m||_1^2$$

We obtain:

$$\begin{cases} \Phi'_m + C\Psi_m \leq \varepsilon \Psi_m \Phi_m^{1/2} + C_0(t) + D\Phi_m^3 \\ \Phi_m(0) = \Phi_{m0} \\ C_0(t) = C_0 |\mathbf{f}|_2^2 \end{cases}$$

First step: If $\Phi_m(0) \leq \delta$ and $\|\mathbf{f}\|_{L^2(L^2)} \leq \delta$, then $\Phi_m(t) < 2\delta \ \forall t \in [0, T]$.

Absurd argument: T^* such that $\Phi_m(T^*) = 2\delta \quad \Phi_m(s) < 2\delta \quad \forall s \in [0, T^*).$

+

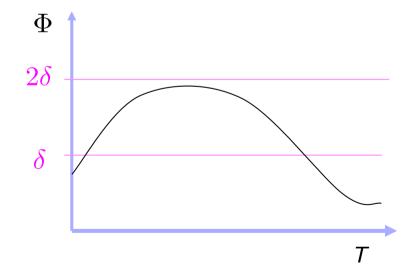
Poincaré inequality: $C_p > 0$ such that $\Phi_m(t) \leq C_p \Psi_m(t)$ (ε small enough)

$$\Rightarrow \Phi'_m + C\Psi_m \le \varepsilon \Psi_m \Phi_m^{1/2} + C_0(t) + D\Phi_m^3$$
$$\Phi'_m + \tilde{C}\Phi_m \le C_0(t) + D\Phi_m^3$$

Integrating in $[0, T^*]$: $\Phi_m(T^*) \le \delta e^{-\bar{C}T^*} + \int_0^{T^*} C_0(t) < 2\delta. \longrightarrow \longleftarrow$

Second step: If $\Phi_m(0)$ and $\|\mathbf{f}\|_{L^2(L^2)}$ are small enough, then $\Phi_m(T) < \Phi_m(0)$. Similarly, integrating in [0, T],

$$\Phi_m(T) \le \Phi_m(0)e^{-\bar{C}T} + \int_0^T C_0(s).$$



Third step: Existence of approximate reproductive solution.

Given $(\boldsymbol{u}_{m0}, \theta_{m0}) \in V^m \times W^m$,

$$L^{m}: [0,T] \mapsto \mathbb{R}^{m} \times \mathbb{R}^{m}$$
$$t \mapsto (\xi_{1m}(t), ..., \xi_{mm}(t), \zeta_{1m}(t), ..., \zeta_{mm}(t))$$

 $(\xi_{1m}(t),...,\xi_{mm}(t)), (\zeta_{1m}(t),...,\zeta_{mm}(t))$ coefficients of $\boldsymbol{u}_m(t)$ and $\theta_m(t)$

Given
$$L_0^m = L^m(0)$$

 $\bar{B} = \{(\xi_{1m}, ..., \xi_{mm}, \zeta_{1m}, ..., \zeta_{mm}) := L_0^m : \Phi_m(0) \le \delta\}.$
 $\mathcal{R}^m : \bar{B} \subset \mathbb{R}^m \times \mathbb{R}^m \quad \mapsto \quad \mathbb{R}^m \times \mathbb{R}^m$
 $L_0^m \quad \mapsto \quad \mathcal{R}^m(L_0^m) = L^m(T)$

Brouwer Theorem.

Four step: Pass to the limit in reproductive approximate solutions

$$\Phi_m(t) = \int_{\Omega} (\nu(\theta_m) + 1) |\nabla u_m|^2 + ||\theta_m||_2^2 + |\partial_t \theta_m|_2^2 \le 2\delta$$

(independent of m) for small data.

 (\boldsymbol{u}_m) uniformly bounded in $L^{\infty}(H^1) \cap L^2(H^2)$, (θ_m) uniformly bounded in $L^{\infty}(H_N^2) \cap L^2(H_N^3)$, $(\partial_t \boldsymbol{u}_m)$ uniformly bounded in $L^2(L^2)$, $(\partial_t \theta_m)$ uniformly bounded in $L^{\infty}(L^2) \cap L^2(H^1)$.

and

$$(\boldsymbol{u}_m)$$
 is relatively compact in $L^2(H^1)$
 (θ_m) is relatively compact in $L^2(H^2)$.

Sufficient to pass to the limit in equations.

 θ_m is relatively compact in $C([0,T]; H^1)$

$$\begin{array}{c} \theta_m(T) \longrightarrow \theta(T) \text{ in } H^1(\Omega) \\ \\ \\ \theta_m(0) \longrightarrow \theta(0) \text{ in } H^1(\Omega) \end{array} \end{array}$$

 $\theta_m(T)$ and $\theta_m(0)$ are bounded in $H^2(\Omega)$

$$\Rightarrow \quad \theta(T) = \theta(0) \text{ in } H^2(\Omega)$$

 $\partial_{tt}\theta_m$ is uniformly bounded in $L^2((H^1)')$

 $\partial_t \theta_m$ is uniformly bounded in $L^{\infty}(L^2)$

 $\Rightarrow \partial_t \theta_m$ is relatively compact in $C([0,T]; (H^1)')$

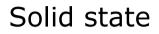
$$\partial_t \theta_m(T) \longrightarrow \partial_t \theta(T) \text{ in } (H^1)'(\Omega)$$

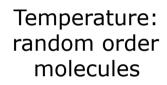
$$\stackrel{\parallel}{\partial_t \theta_m(0)} \longrightarrow \partial_t \theta(0) \text{ in } (H^1)'(\Omega)$$

$$\Rightarrow \partial_t \theta(0) = \partial_t \theta(T)$$

- Dirichlet boundary condition is imposed for the temperature θ , the boundary terms do not vanish in the integration by parts.
- The uniqueness remains open. Higher regularity for the velocity is necessary. H^3 -regularity for u and Dirichlet condition ?

Periodicity for a nematic liquid crystal model





+

Cristal liquid:

optical characteristics of a liquid(anisotropic) electro-magnetics characteristics of solid

Liquid state

6. Periodicity for a nematic liquid crystal model



Isotropic phase



Nematic phase Average direction: **d**

Chiral nematic phase



Smetic phase

Chiral Smetic phase

Ericksen-Leslie version:

 $\Omega \subset \mathbb{R}^N \ (N = 2 \text{ or } 3), \ \partial \Omega \ \text{ regular}$

Ginzburg-Landau penalization function: $f(\mathbf{d}) = \frac{1}{\varepsilon^2} (|\mathbf{d}|^2 - 1)\mathbf{d}, \quad \varepsilon > 0$

 $\Rightarrow |\mathbf{d}| = 1$ is partially conserved to $|\mathbf{d}| \leq 1$

$$\begin{cases} \partial_t \mathbf{u} + (\mathbf{u} \cdot \nabla) \mathbf{u} - \nu \Delta \mathbf{u} + \nabla p = -\nabla \mathbf{d}^t \Delta \mathbf{d}, \quad \nabla \cdot \mathbf{u} = 0, \\ \partial_t \mathbf{d} + (\mathbf{u} \cdot \nabla) \mathbf{d} = (\Delta \mathbf{d} - f(\mathbf{d})), \quad |\mathbf{d}| \le 1, \end{cases}$$

in $(0, T) \times \Omega$

$$\mathbf{u}(x,t) = 0, \qquad \mathbf{d}(x,t) = \mathbf{h}(x,t) \qquad \text{on } \partial\Omega \times (0,T)$$
$$\mathbf{u}(x,0) = \mathbf{u}(x,T), \qquad \mathbf{d}(x,0) = \mathbf{d}(x,T) \qquad \text{in } \Omega$$

Previous results: Existence of reproductive weak solution for a nematic liquid crystal model.

N=2 periodic solution

B. Climent Ezquerra, F. Guillén González, M. Rojas Medar; *Reproductivity for a nematic liquid crystal model*, Z. Angew Math. Phys. (to appear)

Goal: To obtain strong estimates: H^2 for the velocity, H^3 for the orientation vector and consequently, existence of periodic solution

Difficulties: Time reproductive condition Constraint $|\mathbf{d}| \leq 1$ Time dependent boundary conditions

$$\begin{split} \text{Lifting} &\Rightarrow \hat{\mathbf{d}} = \mathbf{d} - \tilde{\mathbf{d}} \\ \begin{cases} \partial_t \hat{\mathbf{d}} + \mathbf{u} \cdot \nabla(\hat{\mathbf{d}} + \tilde{\mathbf{d}}) - \Delta \hat{\mathbf{d}} + f(\hat{\mathbf{d}} + \tilde{\mathbf{d}}) - f(\tilde{\mathbf{d}}) = 0 & \text{ in } \Omega \times (0, T), \\ \hat{\mathbf{d}} = 0 & \text{ on } \partial \Omega \times (0, T), \qquad \hat{\mathbf{d}}(0) = \hat{\mathbf{d}}(T) & \text{ in } \Omega. \end{split}$$

6. Periodicity for a nematic liquid crystal model

$$(\boldsymbol{u} \text{ system}, -\Delta \boldsymbol{u}) + (\boldsymbol{u} \text{ system}, \partial_t \boldsymbol{u}) + (\boldsymbol{\partial}_t (\boldsymbol{\hat{d}} \text{ system}), \partial_t \boldsymbol{\hat{d}}) + (\boldsymbol{\hat{d}} \text{ system}, \Delta^2 \boldsymbol{\hat{d}})$$

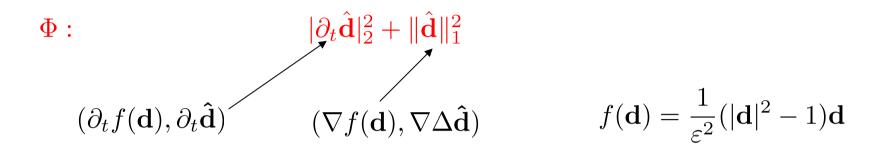
$$\int \\ \Phi' + C\Psi \leq C_0(t) + D(\Phi + \Phi^2 + \Phi^3) + \Phi(0) = \Phi_0$$

where

$$\Phi(t) = \|\mathbf{u}\|_{1}^{2} + \|\mathbf{\hat{d}}\|_{2}^{2} + |\partial_{t}\mathbf{\hat{d}}|_{2}^{2}, \qquad \Psi(t) = \|\mathbf{u}\|_{2}^{2} + |\partial_{t}\mathbf{u}|_{2}^{2} + \|\mathbf{\hat{d}}\|_{3}^{2} + \|\partial_{t}\mathbf{\hat{d}}\|_{1}^{2}$$

$$\Phi' + C\Phi \le C_0(t) + D(\Phi + \Phi^2 + \Phi^3)$$
?

6. Periodicity for a nematic liquid crystal model



?