Dynamical systems approach to problems in fluid mechanics

Eduard Feireisl

Institute of Mathematics, Academy of Sciences of the Czech Republic, Prague

joint work with
P. Bella (Leipzig), A. Novotný (Toulon), D.Pražák (Prague)
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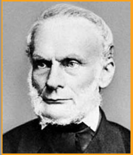
Long time behavior of energetically closed systems



DIE ENERGIE DER WELT IST CONSTANT;
DIE ENTROPIE DER WELT
STREBT EINEM MAXIMUM ZU

Rudolph Clausius, 1822-1888

Mathematical model

State variables

Mass density

$$\varrho = \varrho(t, x)$$

Absolute temperature

$$\vartheta = \vartheta(t, x)$$

Velocity field

$$\mathbf{u} = \mathbf{u}(t, x)$$

Thermodynamic functions

Pressure

$$p = p(\varrho, \vartheta)$$

Internal energy

$$e = e(\varrho, \vartheta)$$

Entropy

$$s = s(\varrho, \vartheta)$$

Transport

Viscous stress

$$\mathbb{S} = \mathbb{S}(\vartheta, \nabla_x \mathbf{u})$$

Heat flux

$$\mathbf{q} = \mathbf{q}(\vartheta, \nabla_x \vartheta)$$

Field equations

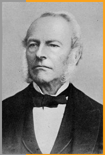
Claude Louis Marie Henri Navier [1785-1836]

Equation of continuity

$$\partial_t \varrho + \mathrm{div}_x(\varrho \mathbf{u}) = 0$$

Momentum balance

$$\partial_t(\varrho \mathbf{u}) + \mathrm{div}_x(\varrho \mathbf{u} \otimes \mathbf{u}) + \nabla_x p(\varrho, \vartheta) = \mathrm{div}_x \mathbb{S} + \varrho \mathbf{f}$$



George Gabriel Stokes [1819-1903]

Entropy production

$$\partial_t(\varrho s(\varrho, \vartheta)) + \mathrm{div}_x(\varrho s(\varrho, \vartheta)\mathbf{u}) + \mathrm{div}_x \left(\frac{\mathbf{q}}{\vartheta} \right) = \sigma$$

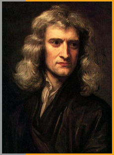
$$\sigma = (\geq) \frac{1}{\vartheta} \left(\mathbb{S} : \nabla_x \mathbf{u} - \frac{\mathbf{q} \cdot \nabla_x \vartheta}{\vartheta} \right)$$

Constitutive relations

Joseph Fourier [1768-1830]

Fourier's law

$$\mathbf{q} = -\kappa(\vartheta)\nabla_x \vartheta$$

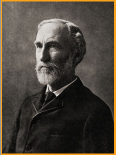


Isaac Newton [1643-1727]

Newton's rheological law

$$\mathbb{S} = \mu(\vartheta)\left(\nabla_x \mathbf{u} + \nabla_x^t \mathbf{u} - \frac{2}{3}\mathrm{div}_x \mathbf{u}\right) + \eta(\vartheta)\mathrm{div}_x \mathbf{u}\mathbb{I}$$

Gibbs' relation



Willard Gibbs
[1839-1903]

Gibbs' relation:

$$\vartheta Ds(\varrho, \vartheta) = De(\varrho, \vartheta) + p(\varrho, \vartheta) D \left(\frac{1}{\varrho} \right)$$

Thermodynamics stability:

$$\frac{\partial p(\varrho, \vartheta)}{\partial \varrho} > 0, \ \frac{\partial e(\varrho, \vartheta)}{\partial \vartheta} > 0$$

Boundary conditions

Impermeability

$$\mathbf{u} \cdot \mathbf{n}|_{\partial\Omega} = 0$$

No-slip

$$\mathbf{u}_{\rm tan}|_{\partial\Omega} = 0$$

No-stick

$$[\mathbb{S}\mathbf{n}] \times \mathbf{n}|_{\partial\Omega} = 0$$

Thermal insulation

$$\mathbf{q} \cdot \mathbf{n}|_{\partial\Omega} = 0$$

Weak solutions to the complete system

- Equation of continuity holds in the sense of distributions (renormalized equation also satisfied)
- Momentum balance holds in the sense of distributions
- Entropy production equation holds in the sense of distributions, entropy production rate satisfies the inequality
- The system is augmented by

Total energy balance

$$\frac{\mathrm{d}}{\mathrm{d}t} \int_{\Omega} \left(\frac{1}{2} \varrho |\mathbf{u}|^2 + \varrho e(\varrho, \vartheta) - \varrho F \right) \ \mathrm{d}x = 0$$

Technical hypotheses

Pressure

$$p(\varrho, \vartheta) = \vartheta^{5/2} P\left(\frac{\varrho}{\vartheta^{3/2}}\right) + \frac{a}{3}\vartheta^4$$

$$P(0) = 0,\ P'(Z) > 0,\ P(Z)/Z^{5/3} \to p_\infty > 0 \text{ as } Z \to \infty$$

Internal energy

$$e(\varrho, \vartheta) = \frac{3}{2}\vartheta \frac{\vartheta^{3/2}}{\varrho} P\left(\frac{\varrho}{\vartheta^{3/2}}\right) + \frac{a}{\varrho}\vartheta^4$$

Transport coefficients

$$\mu(\vartheta) \approx (1 + \vartheta^\alpha),\ \alpha \in [1/2, 1],\ \kappa(\vartheta) \approx (1 + \vartheta^3)$$

Conservative vs. dissipative system

Conservative character

$$\text{total mass} \int_\Omega \varrho(t,\cdot)\ \mathrm{d}x = M_0,$$

$$\text{total energy} \int_\Omega \left(\frac{1}{2}\varrho|\mathbf{u}|^2 + \varrho e(\varrho,\vartheta) - \varrho F \right)(t,\cdot)\ \mathrm{d}x = E_0$$

Dissipative character

$$\text{total entropy} \int_\Omega \varrho s(\varrho,\vartheta)\ \mathrm{d}x = S(t) \nearrow S_\infty$$

Equilibrium solutions

Conservative driving force

$$\mathbf{f} = \nabla_x F, \ F = F(x)$$

Total energy conservation

$$\frac{\mathrm{d}}{\mathrm{d}t} \int_\Omega \left(\frac{1}{2} \varrho |\mathbf{u}|^2 + \varrho e(\varrho, \vartheta) - \varrho F \right) \ \mathrm{d}x = 0$$

Static solutions

$$\nabla_x p(\tilde\varrho, \overline{\vartheta}) = \tilde\varrho \nabla_x F, \ \overline{\vartheta} > 0 \text{ constant}$$

Total mass and energy

$$\int_\Omega \tilde\varrho \ \mathrm{d}x = M_0, \ \int_\Omega \left(\tilde\varrho e(\tilde\varrho, \overline{\vartheta}) - \tilde\varrho F \right) \ \mathrm{d}x = E_0$$

Total dissipation balance

Ballistic free energy

$$H_\Theta(\varrho,\vartheta) = \varrho\Big(e(\varrho,\vartheta) - \Theta s(\varrho,\vartheta)\Big)$$

Relative entropy

$$\mathcal{E}(\varrho,\vartheta,\mathbf{u}|\tilde\varrho,\overline{\vartheta})$$

$$= \int_\Omega \left(\frac{1}{2}\varrho|\mathbf{u}|^2 + H_{\overline{\vartheta}}(\varrho,\vartheta) - \partial_\varrho H_{\overline{\vartheta}}(\tilde\varrho,\overline{\vartheta})(\varrho-\tilde\varrho) - H_{\overline{\vartheta}}(\tilde\varrho,\overline{\vartheta})\right)\ \mathrm{d}x$$

Total dissipation balance

$$\frac{\mathrm{d}}{\mathrm{d}t}\mathcal{E}(\varrho,\vartheta,\mathbf{u}|\tilde\varrho,\overline{\vartheta}) + \int_\Omega \sigma\ \mathrm{d}x = 0$$

$\tilde\varrho,\ \overline{\vartheta}$ – equilibrium state

Thermodynamic stability

Positive compressibility and specific heat

$$\frac{\partial p(\varrho, \vartheta)}{\partial \varrho} > 0, \ \ \frac{\partial e(\varrho, \vartheta)}{\partial \vartheta} > 0$$

Coercivity of the ballistic free energy

$$\varrho \mapsto H_\Theta(\varrho, \Theta) \text{ strictly convex}$$

$$\vartheta \mapsto H_\Theta(\varrho, \vartheta) \text{ decreasing for } \vartheta < \Theta \text{ and increasing for } \vartheta > \Theta$$

Long-time behavior for conservative driving forces

$$\mathbf{f} = \nabla_x F, \ F = F(x)$$

$$\varrho(t, \cdot) \to \tilde{\varrho} \text{ in } L^{5/3}(\Omega) \text{ as } t \to \infty$$

$$\vartheta(t, \cdot) \to \overline{\vartheta} \text{ in } L^4(\Omega) \text{ as } t \to \infty$$

$$(\varrho \mathbf{u})(t, \cdot) \to 0 \text{ in } L^1(\Omega; R^3) \text{ as } t \to \infty$$

Attractors

Hypotheses

$$\int_\Omega \varrho(t,\cdot)\ \mathrm{d}x > M_0,\ \ t > 0$$

$$\int_\Omega \left(\frac{1}{2}\varrho|\mathbf{u}|^2 + \varrho e(\varrho,\vartheta) - \varrho F \right)(t,\cdot)\ \mathrm{d}x < E_0,\ \ t > 0$$

$$\int_\Omega \varrho s(\varrho,\vartheta)(t,\cdot)\ \mathrm{d}x > S_0,\ \ t > 0$$

Conclusion

$$\|\varrho(t,\cdot) - \tilde{\varrho}\|_{L^{5/3}(\Omega)} < \varepsilon,\ \ \|\vartheta(t,\cdot) - \overline{\vartheta}\|_{L^4(\Omega)} < \varepsilon \text{ for } t > T(\varepsilon)$$

$$\|\varrho\mathbf{u}(t,\cdot)\|_{L^1(\Omega;R^3)} < \varepsilon \text{ for } t > T(\varepsilon)$$

Uniform decay of density oscillations

$$\partial_t \varrho_\varepsilon + \mathbf{u}_\varepsilon \cdot \nabla_x \varrho_\varepsilon = -\mathrm{div}_x \mathbf{u}_\varepsilon \ \varrho_\varepsilon$$

$$\varrho_\varepsilon \to \varrho, \ \ \varrho_\varepsilon \log(\varrho_\varepsilon) \to \overline{\varrho \log(\varrho)} \text{ weakly in } L^1$$

$$d(t) = \int_\Omega \Big(\overline{\varrho \log(\varrho)} - \varrho \log(\varrho) \Big)(t, \cdot) \ \mathrm{d}x$$

Density oscillations decay

$$\partial_t d(t) + \Psi(d(t)) \leq 0$$

$$\Psi(0) = 0, \ \ \Psi(d) > 0 \text{ for } d > 0.$$

General time-dependent driving forces

$$\mathbf{f} = \mathbf{f}(t,x), \ |\mathbf{f}(t,x)| \leq \overline{F}$$

EITHER

$$E(t) \equiv \int_\Omega \left(\frac{1}{2} \varrho |\mathbf{u}|^2 + \varrho e(\varrho, \vartheta) \right) (t, \cdot) \ \mathrm{d}x \to \infty \text{ as } t \to \infty$$

OR

$$|E(t)| \leq E \text{ for a.a. } t > 0$$

In the case $E(t) \leq E$, each sequence of times $\tau_n \to \infty$ contains a subsequence such that

$$\mathbf{f}(\tau_n + \cdot, \cdot) \to \nabla_x F \text{ weakly-(*) in } L^\infty((0,1) \times \Omega),$$

where $F = F(x)$ may depend on $\{\tau_n\}$

STEP 1:

Assume that $E(\tau_n) < E$ for certain $\tau_n \to \infty \Rightarrow$ total entropy remains bounded $\Rightarrow$ integral of entropy production bounded

STEP 2:

For $\tau_n \to \infty$ we have $\nabla_x p(\varrho, \vartheta) \approx \varrho \mathbf{f}$, $\vartheta \approx \overline{\vartheta}$, meaning, $\mathbf{f} \approx \nabla_x F$

STEP 3:

The energy cannot "oscillate" since bounded entropy *static solutions* have bounded total energy

Corollaries

- $$\mathbf{f} = \mathbf{f}(x) \neq \nabla_x F$$
  $$\Rightarrow$$
  $$E(t) \to \infty$$

- $$\mathbf{f} = \mathbf{f}(t,x) \ \text{(almost) periodic in time}, \ \mathbf{f} \neq \nabla_x F, \ F = F(x)$$
  $$\Rightarrow$$
  $$E(t) \to \infty$$

Rapidly oscillating driving forces

Hypotheses:

$$\mathbf{f} = \omega(t^\beta)\mathbf{w}(x), \mathbf{w} \in W^{1,\infty}(\Omega; R^3), \ \beta > 2$$

$$\omega \in L^\infty(R), \ \sup_{\tau > 0} \left| \int_0^\tau \omega(t) \ {\rm d}t \right| < \infty$$

Conclusion:

$$(\varrho \mathbf{u})(t, \cdot) \to 0 \text{ in } L^1(\Omega; R^3) \text{ as } t \to \infty$$

$$\varrho(t, \cdot) \to \overline{\varrho} \text{ in } L^{5/3}(\Omega) \text{ as } t \to \infty$$

$$\vartheta(t, \cdot) \to \overline{\vartheta} \text{ in } L^4(\Omega) \text{ as } t \to \infty$$

Rapidly oscillating growing driving forces

Hypotheses:

$$\mathbf{f} = t^{\delta}\omega(t^{\beta})\mathbf{w}(x), \mathbf{w} \in W^{1,\infty}(\Omega; R^3)$$

$$\boxed{\delta > 0,\ \beta - 2\delta > 2 \text{ or } \delta \leq 0,\ \beta - \delta > 2}$$

$$\omega \in L^{\infty}(R),\ \sup_{\tau > 0} \left| \int_0^{\tau} \omega(t)\ \mathrm{d}t \right| < \infty$$

Conclusion:

$$(\varrho \mathbf{u})(t, \cdot) \to 0 \text{ in } L^1(\Omega; R^3) \text{ as } t \to \infty$$

$$\varrho(t, \cdot) \to \overline{\varrho} \text{ in } L^{5/3}(\Omega) \text{ as } t \to \infty$$

$$\vartheta(t, \cdot) \to \overline{\vartheta} \text{ in } L^4(\Omega) \text{ as } t \to \infty$$

Time-periodic solutions and boundary dissipation

Dissipative boundary conditions

$$\mathbf{u}|_{\partial\Omega} = 0, \ \mathbf{q} \cdot \mathbf{n} = d(x)(\vartheta - \tilde{\vartheta})$$

Time periodic forcing

$$\mathbf{f}(t + \omega, \cdot) = \mathbf{f}(t, \cdot)$$

Time periodic solutions

$$\varrho(t + \omega, \cdot) = \varrho(t, \cdot), \ \vartheta(t + \omega, \cdot) = \vartheta(t, \cdot), \ \mathbf{u}(t + \omega, \cdot) = \mathbf{u}(t, \cdot)$$