

Singular limits of compressible fluids

Eduard Feireisl

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

The research leading to these results has received funding from the European Research Council under the European Union's Seventh Framework Programme (FP7/2007-2013)/ ERC Grant Agreement 320078

joint work with A.Novotný (Toulon)

SIAM PDE conference, Orlando, FL, December 7-10, 2013

Scaled Navier-Stokes system

Continuity equation

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

Momentum equation

$$\begin{aligned} \partial_t(\varrho \mathbf{u}) + \operatorname{div}_x(\varrho \mathbf{u} \otimes \mathbf{u}) + \left[\frac{1}{\varepsilon} \right] \varrho \mathbf{f} \times \mathbf{u} + \left[\frac{1}{\varepsilon^{2m}} \right] \nabla_x p(\varrho) \\ = \left[\varepsilon^\alpha \right] \operatorname{div}_x \mathbb{S}(\nabla_x \mathbf{u}) + \left[\frac{1}{\varepsilon^{2n}} \right] \varrho \nabla_x G \end{aligned}$$

Newtonian viscous stress

$$\mathbb{S}(\nabla_x \mathbf{u}) = \mu \left(\nabla_x \mathbf{u} + \nabla_x^t \mathbf{u} - \frac{2}{3} \operatorname{div}_x \mathbf{u} \mathbb{I} \right) + \eta \operatorname{div}_x \mathbf{u} \mathbb{I}, \quad \mu > 0$$

f -plane approximation

$$\mathbf{f} = [0, 0, 1], \quad \nabla_x G = [0, 0, -1]$$

Spatial domain and boundary conditions

Infinite slab

$$\Omega = \mathbb{R}^2 \times (0, 1)$$

Complete slip boundary conditions

$$\mathbf{u} \cdot \mathbf{n} = u_3|_{\partial\Omega} = 0, [\mathbb{S} \cdot \mathbf{n}]_{\tan}|_{\partial\Omega} = 0$$

Far field conditions

$$\varrho \rightarrow \tilde{\varrho}_\varepsilon, \mathbf{u} \rightarrow 0 \text{ as } |x| \rightarrow \infty$$

Static density distribution

$$\nabla_x p(\tilde{\varrho}_\varepsilon) = \varepsilon^{2(m-n)} \tilde{\varrho}_\varepsilon \nabla_x G, \quad \tilde{\varrho}_\varepsilon \rightarrow 1 \text{ as } \varepsilon \rightarrow 0$$

Singular limits

Low Mach number

Mach number $\approx \varepsilon^m$:

compressible \rightarrow incompressible

Low Rossby number

Rossby number $\approx \varepsilon$:

3D flow \rightarrow 2D flow

High Reynolds number

Reynolds number $\approx \varepsilon^{-\alpha}$:

viscous (Navier-Stokes) \rightarrow inviscid (Euler)

Low stratification

$$\frac{m}{2} > n \geq 1$$

Uniform bounds

Energy inequality

$$\begin{aligned} & \int_{\Omega} \left[\frac{1}{2} \varrho |\mathbf{u}|^2 + \frac{1}{\varepsilon^{2m}} (H(\varrho) - H'(\tilde{\varrho}_\varepsilon)(\varrho - \tilde{\varrho}_\varepsilon) - H(\tilde{\varrho}_\varepsilon)) \right] (\tau, \cdot) \, dx \\ & + \varepsilon^\alpha \int_0^\tau \int_{\Omega} \mathbb{S}(\nabla_x \mathbf{u}) : \nabla_x \mathbf{u} \, dx \, dt \\ & \leq \int_{\Omega} \left[\frac{1}{2} \varrho_{0,\varepsilon} |\mathbf{u}_{0,\varepsilon}|^2 + \frac{1}{\varepsilon^{2m}} (H(\varrho_{0,\varepsilon}) - H'(\tilde{\varrho}_\varepsilon)(\varrho_{0,\varepsilon} - \tilde{\varrho}_\varepsilon) - H(\tilde{\varrho}_\varepsilon)) \right] \, dx \end{aligned}$$

$$H(\varrho) = \varrho \int_1^\varrho \frac{p(z)}{z^2} \, dz, \quad p(\varrho) \approx a\varrho^\gamma, \quad \gamma > \frac{3}{2}$$

III-prepared initial data

$$\varrho_{0,\varepsilon} = \tilde{\varrho}_\varepsilon + \varepsilon^m \varrho_{0,\varepsilon}^{(1)}, \quad \varrho_{0,\varepsilon}^{(1)} \rightarrow \varrho_0^{(1)} \text{ in } L^2(\Omega), \quad \|\varrho_{0,\varepsilon}^{(1)}\|_{L^\infty} \leq c,$$

$$\mathbf{u}_{0,\varepsilon} \rightarrow \mathbf{u}_0 \text{ in } L^2(\Omega; R^3)$$

Limit system

Limit density deviation

$$\text{ess} \sup_{t \in (0, T)} \|\varrho_\varepsilon(t, \cdot) - 1\|_{L_{\text{loc}}^\gamma(\Omega)} \leq \varepsilon^m c$$

Limit velocity

$$\sqrt{\varrho_\varepsilon} \mathbf{u}_\varepsilon \rightarrow \mathbf{v} \begin{cases} \text{weakly-(*) in } L^\infty(0, T; L^2(\Omega; \mathbb{R}^3)), \\ \boxed{\text{strongly in } L_{\text{loc}}^1((0, T) \times \Omega; \mathbb{R}^3)}, \end{cases}$$

Euler system

$$\partial_t \mathbf{v} + \mathbf{v} \cdot \nabla_x \mathbf{v} + \nabla_x \Pi = 0 \text{ in } (0, T) \times \mathbb{R}^2$$

$$\mathbf{v}_0 = \mathbf{H} \left[\int_0^1 \mathbf{u}_0 \, dx_3 \right]$$

Relative entropy inequality

Relative entropy

$$\begin{aligned} & \mathcal{E}_\varepsilon [\varrho, \mathbf{u} | r, \mathbf{U}] \\ &= \int_{\Omega} \left[\frac{1}{2} \varrho |\mathbf{u} - \mathbf{U}|^2 + \frac{1}{\varepsilon^{2m}} (H(\varrho) - H'(r)(\varrho - r) - H(r)) \right] dx \end{aligned}$$

Relative entropy inequality

$$\begin{aligned} & \mathcal{E}_\varepsilon (\varrho, \mathbf{u} | r, \mathbf{U})(\tau) + \varepsilon^\alpha \int_0^\tau \int_{\Omega} (\mathbb{S}(\nabla_x \mathbf{u}) - \mathbb{S}(\nabla_x \mathbf{U})) : (\nabla_x \mathbf{u} - \nabla_x \mathbf{U}) dx dt \\ & \leq \mathcal{E}_\varepsilon (\varrho_{0,\varepsilon}, \mathbf{u}_{0,\varepsilon} | r(0, \cdot), \mathbf{U}(0, \cdot)) + \int_0^\tau \int_{\Omega} \mathcal{R}(\varrho, \mathbf{u}, r, \mathbf{U}) dx dt \end{aligned}$$

Test functions

$$r > 0, \quad \mathbf{U} \cdot \mathbf{n}|_{\partial\Omega} = 0, \quad (r - \tilde{\varrho}_\varepsilon), \quad \mathbf{U} \rightarrow 0 \text{ as } |x| \rightarrow \infty$$

Reminder

$$\begin{aligned} & \int_0^\tau \int_\Omega \mathcal{R}(\varrho, \mathbf{u}, r, \mathbf{U}) \, dx \, dt \\ &= \int_0^\tau \int_\Omega \varrho (\partial_t \mathbf{U} + \mathbf{u} \cdot \nabla_x \mathbf{U}) \cdot (\mathbf{U} - \mathbf{u}) \, dx \, dt \\ &+ \varepsilon^\alpha \int_0^\tau \int_\Omega \mathbb{S}(\nabla_x \mathbf{U}) : \nabla_x (\mathbf{U} - \mathbf{u}) \, dx \, dt + \frac{1}{\varepsilon} \int_0^\tau \int_\Omega \varrho (\mathbf{f} \times \mathbf{u}) \cdot (\mathbf{U} - \mathbf{u}) \, dx \, dt \\ &+ \frac{1}{\varepsilon^{2m}} \int_0^\tau \int_\Omega \left[(r - \varrho) \partial_t H'(r) + \nabla_x (H'(r) - H'(\tilde{\varrho}_\varepsilon)) \cdot (r \mathbf{U} - \varrho \mathbf{u}) \right] \, dx \, dt \\ &- \frac{1}{\varepsilon^{2m}} \int_0^\tau \int_\Omega \operatorname{div}_x \mathbf{U} \left(p(\varrho) - p(r) \right) \, dx \, dt + \frac{1}{\varepsilon^{2n}} \int_0^\tau \int_\Omega (\varrho - r) \nabla_x G \cdot \mathbf{U} \, dx \, dt \end{aligned}$$

Reformulation

Decomposition

$$r_\varepsilon = \frac{\varrho_\varepsilon - 1}{\varepsilon^m} = q_\varepsilon + s_\varepsilon, \quad \varrho_\varepsilon \mathbf{u}_\varepsilon = \mathbf{v}_\varepsilon + \mathbf{V}_\varepsilon$$

$[q_\varepsilon, \mathbf{v}_\varepsilon]$ non-oscillatory component
 $[s_\varepsilon, \mathbf{V}_\varepsilon]$ oscillatory component

“Acoustic analogy” - Poincaré waves

$$\varepsilon^m \partial_t \left[\frac{\varrho_\varepsilon - 1}{\varepsilon^m} \right] + \operatorname{div}_x [\varrho_\varepsilon \mathbf{u}_\varepsilon] = 0$$

$$\varepsilon^m \partial_t [\varrho_\varepsilon \mathbf{u}_\varepsilon] + \varepsilon^{m-1} \mathbf{f} \times [\varrho_\varepsilon \mathbf{u}_\varepsilon] + \nabla_x \left[\frac{\varrho_\varepsilon - 1}{\varepsilon^m} \right] = \varepsilon \mathbf{f}_\varepsilon$$

Test function ansatz

Density deviation

$$r = \tilde{\varrho}_\varepsilon + \varepsilon^m (q_\varepsilon + s_\varepsilon)$$

Velocity decomposition

$$\mathbf{U} = \mathbf{v}_\varepsilon + \mathbf{V}_\varepsilon$$

Initial data

$$\varrho_{0,\varepsilon}^{(1)} = (q_\varepsilon + s_\varepsilon)(0, \cdot), \quad \mathbf{u}_{0,\varepsilon} = (\mathbf{v}_\varepsilon + \mathbf{V}_\varepsilon)(0, \cdot)$$

Non-oscillatory - Euler system

Diagnostic equation

$$\omega \mathbf{f} \times \mathbf{v}_\varepsilon + \nabla_x q_\varepsilon = 0, \quad \omega = \varepsilon^{m-1}$$

$$\omega \operatorname{curl} \mathbf{v} = -\Delta q_\varepsilon$$

Perturbed Euler system

$$\partial_t (\Delta q_\varepsilon - \omega^2 q_\varepsilon) - \frac{1}{\omega} \nabla^t q_\varepsilon \cdot \nabla (\Delta q_\varepsilon - \omega^2 q_\varepsilon) = 0$$

Initial data

$$(\Delta q_\varepsilon - \omega^2 q_\varepsilon)(0, \cdot) = \omega \operatorname{curl} \left[\int_0^1 \mathbf{u}_{0,\varepsilon} \, dx_3 \right] - \omega^2 \int_0^1 \varrho_{0,\varepsilon} \, dx_3$$

Oscillatory - vanishing part

Poincaré waves

$$\varepsilon^m \partial_t s_\varepsilon + \operatorname{div}_x \mathbf{V}_\varepsilon = 0$$

$$\varepsilon^m \partial_t \mathbf{V}_\varepsilon + \omega \mathbf{f} \times \mathbf{V}_\varepsilon + \nabla_x s_\varepsilon = 0, \quad \omega = \varepsilon^{m-1}$$

Antisymmetric acoustic propagator

$$\mathcal{B}(\omega) : \begin{bmatrix} s \\ \mathbf{V} \end{bmatrix} \mapsto \begin{bmatrix} \operatorname{div}_x \mathbf{V} \\ \omega \mathbf{f} \times \mathbf{V} + \nabla_x s \end{bmatrix}.$$

Fourier representation

Poincaré waves

$$\varepsilon^m \partial_t \begin{bmatrix} s_\varepsilon(\xi, k, \omega) \\ \mathbf{V}_\varepsilon(\xi, k, \omega) \end{bmatrix} = i\mathcal{A}(\xi, k, \omega) \begin{bmatrix} s_\varepsilon(\xi, k, \omega) \\ \mathbf{V}_\varepsilon(\xi, k, \omega) \end{bmatrix}$$

Hermitian matrix

$$i\mathcal{B}(\omega) \approx \mathcal{A}(\xi, k, \omega) = \begin{bmatrix} 0 & \xi_1 & \xi_2 & k \\ \xi_1 & 0 & \omega i & 0 \\ \xi_2 & -\omega i & 0 & 0 \\ k & 0 & 0 & 0 \end{bmatrix}.$$

Eigenvalues

$$\lambda_{1,2}(\xi, k, \omega) = \pm \left[\frac{\omega^2 + |\xi|^2 + k^2 + \sqrt{(\omega^2 + |\xi|^2 + k^2)^2 - 4\omega^2 k^2}}{2} \right]^{1/2}$$

$$\lambda_{3,4}(\xi, k, \omega) = \pm \left[\frac{\omega^2 + |\xi|^2 + k^2 - \sqrt{(\omega^2 + |\xi|^2 + k^2)^2 - 4\omega^2 k^2}}{2} \right]^{1/2}$$

Fourier analysis

k fixed, $\psi \in C_c^\infty(0, \infty)$, $0 \leq \psi \leq 1$

Frequency cut-off

$$Z(\tau, x_h, k, \omega) = \mathcal{F}_{\xi \rightarrow x_h}^{-1} \left[\exp \left(\pm i \lambda_j(|\xi|, k, \omega) \tau \right) \psi(|\xi|) \hat{h}(\xi) \right], \quad \tau = t/\varepsilon^m$$

$$\begin{aligned} & \|Z(\tau t, \cdot, k, \omega)\|_{L^\infty(R^2)} \\ & \leq \left\| \mathcal{F}_{\xi \rightarrow x_h}^{-1} \left[\exp \left(\pm i \lambda_j(|\xi|, k, \omega) \tau \right) \psi(|\xi|) \right] \right\|_{L^\infty(R^2)} \|h\|_{L^1(R^2)} \end{aligned}$$

Fourier transform of radially symmetric function

$$\begin{aligned} & \mathcal{F}_{\xi \rightarrow x_h}^{-1} \left[\exp \left(\pm i \lambda_j(|\xi|, k, \omega) \tau \right) \psi(|\xi|) \right] (x_h) \\ & = \int_0^\infty \exp \left(\pm i \lambda_j(r, k, \omega) \tau \right) \psi(r) r J_0(r|x_h|) \, dr, \end{aligned}$$

van Corput's lemma

Lemma

Let $\Lambda = \Lambda(z)$ be a smooth function away from the origin,

$$\partial_z \Lambda(z) \text{ monotone, } |\partial_z \Lambda(z)| \geq \Lambda_0 > 0$$

for all $z \in [a, b]$, $0 < a < b < \infty$. Let Φ be a smooth function on $[a, b]$. Then

$$\left| \int_a^b \exp(i\Lambda(z)\tau) \Phi(z) dz \right| \leq c \frac{1}{\tau \Lambda_0} \left[|\Phi(b)| + \int_a^b |\partial_z \Phi(z)| dz \right],$$

where c is an absolute constant independent of the specific shape Λ and Φ .

Decay estimates

$L^p - L^q$ estimates

$$\|Z(\tau, \cdot, k, \omega)\|_{L^p(R^2)} \leq c(\psi, p, k) \max \left\{ \frac{1}{\omega \tau^{1-\beta/2}}, \frac{1}{\tau^{\beta/2}} \right\}^{1-\frac{2}{p}} \|h\|_{L^{p'}(R^2)}$$

$$\text{for } p \geq 2, \frac{1}{p} + \frac{1}{p'} = 1, \beta > 0, \lambda_j \neq 0.$$

Scaling

$$\omega \approx \varepsilon^{m-1}, \tau \approx t/\varepsilon^m$$

Dispersive decay

$$\left\| Z\left(\frac{t}{\varepsilon^m}, \cdot, k, \omega\right) \right\|_{L^p(R^2)} \leq c \varepsilon^{\frac{1}{2}-\frac{1}{p}} \max \left\{ \frac{1}{t^{1-1/2m}}, \frac{1}{t^{1/2m}} \right\}^{1-\frac{2}{p}} \|h\|_{L^{p'}(R^2)}$$