

Compressible fluid flows with uncertain data

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Navier–Stokes–Fourier system

Mass conservation

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

Momentum balance (Newton's second law)

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

Internal energy balance (First law of thermodynamics)

$$\partial_t \varrho e(\varrho, \vartheta) + \operatorname{div}_x(\varrho e(\varrho, \vartheta) \mathbf{u}) + \operatorname{div}_x \mathbf{q}(\nabla_x \vartheta) = \mathbb{S}(\mathbb{D}_x \mathbf{u}) : \mathbb{D}_x \mathbf{u} - p(\varrho, \vartheta) \operatorname{div}_x \mathbf{u}$$

Newton's rheological law

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

Fourier's law

$$\mathbf{q}(\nabla_x \vartheta) = -\kappa \nabla_x \vartheta, \quad \kappa > 0$$

Thermodynamics

Gibbs' law, Second law of thermodynamics

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

Entropy balance equation (Second law of thermodynamics)

$$\partial_t(\varrho s(\varrho, \vartheta)) + \operatorname{div}_x(\varrho s(\varrho, \vartheta)\mathbf{u}) + \operatorname{div}_x \left(\frac{\mathbf{q}}{\vartheta} \right) = \frac{1}{\vartheta} \left(\mathbb{S}(\mathbb{D}_x \mathbf{u}) : \mathbb{D}_x \mathbf{u} - \frac{\mathbf{q} \cdot \nabla_x \vartheta}{\vartheta} \right)$$

Thermodynamic stability

$$(\varrho, S, \mathbf{m}) \mapsto \left[\frac{1}{2} \frac{|\mathbf{m}|^2}{\varrho} + \varrho e(\varrho, S) \right] \text{ strictly convex, } S = \varrho s, \mathbf{m} = \varrho \mathbf{u}$$

Boyle-Mariotte equation of state

$$p(\varrho, \vartheta) = \varrho \vartheta, \quad e(\varrho, \vartheta) = c_v \vartheta, \quad c_v > 0, \quad s(\varrho, \vartheta) = c_v \log \vartheta - \log \varrho$$

Data

Physical space

$$Q \subset R^d, \quad d = 1, 2, 3 \text{ (bounded) domain}$$

Impermeable boundary

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

Kinematic boundary condition, complete slip

$$[\mathbb{S}(\mathbb{D}_x \mathbf{u}) \cdot \mathbf{n}] \times \mathbf{n}|_{\partial Q} = 0$$

Kinematic boundary condition, tangential velocity

$$\mathbf{u} \times \mathbf{n}|_{\partial Q} = \mathbf{u}_B \times \mathbf{n}$$

Boundary temperature

$$\vartheta|_{\partial Q} = \vartheta_B$$

Thermal insulation – zero heat flux

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

Initial/boundary value problem

Initial state of the system

$$\varrho(0, \cdot) = \varrho_0, \vartheta(0, \cdot) = \vartheta_0, \varrho_0 > 0, \vartheta_0 > 0, \mathbf{u}(0, \cdot) = \mathbf{u}_0$$

+ compatibility conditions

Existence of local-in-time strong solutions

- Valli, Valli-Zajaczkowski [1986], Kawashima-Shizuta [1988]

$$\varrho_0 \in W^{k,2}(Q), \vartheta_0 \in W^{k,2}(Q), \mathbf{u}_0 \in W^{k,2}(Q; R^d), k \geq 3$$

- Cho-Kim [2006]

$$\varrho_0 \in W^{1,p}(Q), \vartheta_0 \in W^{2,2}(Q), \mathbf{u}_0 \in W^{2,2}(Q; R^d), 3 < p \leq 6$$

$$\mathbf{u}_B = 0, \mathbf{q} \cdot \mathbf{n}|_{\partial Q} = 0$$

- Kotschote [2015]

$$\varrho_0 \in W^{1,p}(Q), \vartheta_0 \in W^{2-\frac{1}{p},p}(Q), \mathbf{u}_0 \in W^{2-\frac{1}{p},p}(Q; R^d), p > 3$$

Conditional regularity



John F. Nash
[1928-2015]

Nash's conjecture: *Probably one should first try to prove a conditional existence and uniqueness theorem for flow equations. This should give existence, smoothness, and unique continuation (in time) of flows, conditional on the non-appearance of certain gross types of singularity, such as infinities of temperature or density.*

- **EF, Wen, Zhu [2022]**

$$\mathbf{u}_B = 0, \mathbf{q} \cdot \mathbf{n}|_{\partial Q} = 0$$

$$\sup_{t \in [0, T)} \left(\sup_Q \varrho(t, \cdot) + \sup_Q \vartheta(t, \cdot) \right) < \infty \Rightarrow T_{\max} > T$$

- **Basarić, EF, Mizerová [2023]**

$$\mathbf{u}_B \cdot \mathbf{n} = 0, \vartheta|_{\partial Q} = \vartheta_B$$

$$\sup_{t \in [0, T)} \left(\sup_Q \varrho(t, \cdot) + \sup_Q \vartheta(t, \cdot) + \sup_Q |\mathbf{u}(t, \cdot)| \right) < \infty \Rightarrow T_{\max} > T$$

Data space (Valli–Zajaczkowski, $k = 3$)

$$\vartheta_D \in L^2(0, \infty; W^{4,2}(Q)), \partial_t \vartheta_D \in L^2(0, \infty; W^{2,2}(Q)), \vartheta_D > 0,$$

$$\vartheta_D(0, \cdot) = \vartheta_0, \vartheta_D|_{\partial Q} = \vartheta_B$$

$$\mathbf{u}_D \in L^2(0, \infty; W^{4,2}(Q; \mathbb{R}^d)), \partial_t \mathbf{u}_D \in L^2(0, \infty; W^{2,2}(Q; \mathbb{R}^d))$$

$$\mathbf{u}_D(0, \cdot) = \mathbf{u}_0, \mathbf{u}_D|_{\partial Q} = \mathbf{u}_B$$

Data space

$$X_D = \left\{ (\varrho_D, \vartheta_D, \mathbf{u}_D) \mid \varrho_D = \varrho_0, \inf_Q \varrho_D > 0 + \text{compatibility conditions} \right\}$$

Topology on the data space

$$\begin{aligned} \|D\|_{X_D} &= \|\varrho_D^{-1}\|_{W^{2,2}(Q)} + \|\vartheta_D^{-1}\|_{W^{2,2}(Q)} \\ &+ \|\varrho_D\|_{W^{3,2}(Q)} + \|\vartheta_D\|_{L^2(0, \infty; W^{4,2}(Q)) \cap W^{1,2}(0, \infty; W^{2,2}(Q))} \\ &+ \|\mathbf{u}_D\|_{L^2(0, \infty; W^{4,2}(Q; \mathbb{R}^d)) \cap W^{1,2}(0, \infty; W^{2,2}(Q; \mathbb{R}^d))} \end{aligned}$$

Metrics

$$d_{X_D}[D_1; D_2] = \|D_1 - D_2\|_{X_D}$$

Solution space (trajectory space)

Solutions (trajectories)

$$\mathbf{U} = (\varrho, \vartheta, \mathbf{u}) \in X_T, \quad T < T_{\max}, \quad T_{\max} = T_{\max}[D]$$

Trajectory space

$$\varrho \in C^1([0, T]; W^{3,2}(Q))$$

$$\vartheta \in L^2(0, T; W^{4,2}(Q)) \cap W^{1,2}(0, T; W^{2,2}(Q)) \hookrightarrow C([0, T]; W^{3,2}(Q))$$

$$\mathbf{u} \in L^2(0, T; W^{4,2}(Q; R^d)) \cap W^{1,2}(0, T; W^{2,2}(Q; R^d))$$

$$\hookrightarrow C([0, T]; W^{3,2}(Q; R^d))$$

Stability with respect to the data

$$D_n = [\varrho_{D,n}, \vartheta_{D,n}, \mathbf{u}_{D,n}] \rightarrow D = [\varrho_D, \vartheta_D, \mathbf{u}_D] \text{ in } X_D$$

\Rightarrow

$$\liminf_{n \rightarrow \infty} T_{\max}[D_n] \geq T_{\max}[D] > 0$$

$$(\varrho, \vartheta, \mathbf{u})[D_n] \rightarrow (\varrho, \vartheta, \mathbf{u})[D] \text{ in } X_T \text{ for any } 0 < T < T_{\max}[D]$$

Analytical results, summary

Existence and uniqueness

For any data $D = (\varrho_D, \vartheta_D, \mathbf{u}_D) \in X_D$, there exists a unique solution $(\varrho, \vartheta, \mathbf{u})$ on a maximal time interval $[0, T_{\max})$, $T_{\max}[D] > 0$.

Stability

The mapping $D \in X_D \mapsto T_{\max}[D]$ is lower semi-continuous. If

$$D_n \rightarrow D \text{ in } X_D,$$

then

$$(\varrho, \vartheta, \mathbf{u})[D_n] \rightarrow (\varrho, \vartheta, \mathbf{u})[D] \text{ in } X_T \text{ for any } T < T_{\max}[D]$$

Conditional regularity

$$\begin{aligned} & \|\varrho(t, \cdot)\|_{W^{3,2}(Q)} + \|\vartheta(t, \cdot)\|_{W^{3,2}(Q)} + \|\mathbf{u}(t, \cdot)\|_{W^{3,2}(Q; \mathbb{R}^d)} \\ & \leq C(T, \|D\|_{X_D}, \sup_{t \in [0, T]} \left(\sup_Q \varrho(t, \cdot) + \sup_Q \vartheta(t, \cdot) + \sup_Q |\mathbf{u}(t, \cdot)| \right)) \end{aligned}$$

for any $0 \leq t \leq T < T_{\max}$, C bounded for bounded arguments

Problems with uncertain data

Probability space

$\{\Omega; \mathcal{B}, \mathbb{P}\}$, Ω measurable space

\mathcal{B} σ - algebra of measurable sets, \mathbb{P} - complete probability measure

Random data

$\omega \in \Omega \mapsto D \in X_D$ Borel measurable mapping

Solutions as random variables

$T_{\max} = T_{\max}[D]$ - random variable

$D \mapsto (\varrho, \vartheta, \mathbf{u})[D]$ random variable

Statistical solution

strong sense: $\omega \in \Omega \mapsto (\varrho, \vartheta, \mathbf{u})(t, \cdot)[D]$, $t \in [0, T_{\max})$

weak sense: $\mathcal{L}[(\varrho, \vartheta, \mathbf{u})(t, \cdot)[D]]$

\mathcal{L} - law (distribution) of $(\varrho, \vartheta, \mathbf{u})(t, \cdot)$ in $W^{3,2}(Q) \times W^{3,2}(Q) \times W^{3,2}(Q; \mathbb{R}^d)$

Strong stability problem I

Data convergence

$$D_n = [\varrho_{D,n}, \vartheta_{D,n}, \mathbf{u}_{D,n}] \rightarrow D = [\varrho_D, \vartheta_D, \mathbf{u}_D] \text{ in } X_D$$

\mathbb{P} – a.s.

Solution convergence

$$(\varrho, \vartheta, \mathbf{u})[D_n] \rightarrow (\varrho, \vartheta, \mathbf{u})[D] \text{ in } X_T$$

$$T < T_{\max}[D]$$

\mathbb{P} – a.s.

Weak stability problem I

Data convergence in law (in distribution)

$$\mathcal{L}[D_n] = \mathcal{L}[\varrho_{D,n}, \vartheta_{D,n}, \mathbf{u}_{D,n}] \rightarrow \mathcal{L}$$

narrowly in $\mathfrak{P}[X_D]$

Weak setting

$$\mathcal{L}_n \rightarrow \mathcal{L} \text{ narrowly in } \mathfrak{P}[X_D]$$

Prokhorov theorem

$(\mathcal{L}_n)_{n=1}^{\infty}$ is narrowly precompact

\Leftrightarrow

$(\mathcal{L}_n)_{n=1}^{\infty}$ is tight

For any $\varepsilon > 0$, there exists a compact set $K(\varepsilon) \subset X_D$ such that

$$\mathcal{L}_n[X \setminus K(\varepsilon)] \leq \varepsilon \text{ for all } n = 1, 2, \dots$$

Tools from probability theory I

Skorokhod (representation) theorem

Let $(\mathcal{L}_n)_{n=1}^\infty$ be a sequence of probability measures on a Polish space X . Suppose that the sequence is tight in X , meaning for any $\varepsilon > 0$, there exists a compact set $K(\varepsilon) \subset X$ such that

$$\mathcal{L}_n[X \setminus K(\varepsilon)] \leq \varepsilon \text{ for all } n = 1, 2, \dots$$

Then there is a subsequence $n_k \rightarrow \infty$ as $k \rightarrow \infty$ and a sequence of random variables $(\tilde{D}_{n_k})_{k=1}^\infty$ defined on the standard probability space

$$\left(\tilde{\Omega} = [0, 1], \mathfrak{B}[0, 1], dy \right)$$

satisfying:

■

$$\mathcal{L}[\tilde{D}_{n_k}] = \mathcal{L}_{n_k},$$

■

$$\tilde{D}_{n_k} \rightarrow \tilde{D} \text{ in } X \text{ for every } y \in [0, 1].$$

Convergence in weak stability problem I

Skorokhod representation theorem

$$D_n \approx_{X_D} \tilde{D}_{n_k}$$

Strong convergence in the new probability space

$$(\tilde{\varrho}_k, \tilde{\vartheta}_k, \tilde{\mathbf{u}}_k) \equiv (\varrho, \vartheta, \mathbf{u})[\tilde{D}_{n_k}] \rightarrow (\varrho, \vartheta, \mathbf{u})[\tilde{D}]$$

in X_T surely dy

Equivalence in law (Borel measurability of the solution mapping)

$$(\tilde{\varrho}_n, \tilde{\vartheta}_n, \tilde{\mathbf{u}}_n) \approx (\varrho, \vartheta, \mathbf{u})[D_n]$$

Conclusion

$$\mathcal{L}[(\varrho, \vartheta, \mathbf{u})[D_n]] \rightarrow \mathcal{L}[(\varrho, \vartheta, \mathbf{u})[\tilde{D}]]$$

narrowly in $\mathfrak{P}[X_T]$?

Strong stability problem II - global in time convergence

Data convergence

$$D_n = [\varrho_{D,n}, \vartheta_{D,n}, \mathbf{u}_{D,n}] \rightarrow D = [\varrho_D, \vartheta_D, \mathbf{u}_D] \text{ in } X_D$$

\mathbb{P} - a.s.

Hypothesis of boundedness in probability

For any $\varepsilon > 0$, there exists $M > 0$ such that

$$\limsup_{n \rightarrow \infty} \mathbb{P} \left\{ \sup_{(0,T) \times Q} \varrho[D_n] + \sup_{(0,T) \times Q} \vartheta[D_n] + \sup_{(0,T) \times Q} |\mathbf{u}[D_n]| > M \right\} < \varepsilon$$

Conclusion (to be shown below)

$$T_{\max} > T \text{ a.s. and } (\varrho, \vartheta, \mathbf{u})[D_n] \rightarrow (\varrho, \vartheta, \mathbf{u})[D] \text{ in } X_T$$

in probability

Strong stability problem II - proof of convergence

Skorokhod representation theorem

augmented sequence of random variables $(D_n, (\varrho, \vartheta, \mathbf{u})[D_n], \Lambda_n)_{n=1}^{\infty}$

$$\Lambda_n = \sup_{(0, T) \times Q} \varrho[D_n] + \sup_{(0, T) \times Q} \vartheta[D_n] + \sup_{(0, T) \times Q} |\mathbf{u}[D_n]|$$

Skorokhod representation

$$(\tilde{D}_n, (\varrho, \vartheta, \mathbf{u})[\tilde{D}_n], \tilde{\Lambda}_n)_{n=1}^{\infty}$$

$$\tilde{\Lambda}_n = \sup_{(0, T) \times Q} \varrho[\tilde{D}_n] + \sup_{(0, T) \times Q} \vartheta[\tilde{D}_n] + \sup_{(0, T) \times Q} |\mathbf{u}[\tilde{D}_n]| \rightarrow \tilde{\Lambda}$$

dy surely

Conclusion by conditional regularity

$$T_{\max}[\tilde{D}_n] > T, \tilde{D}_n \rightarrow \tilde{D} \text{ in } X_D, T_{\max}[\tilde{D}] > T$$

$$(\varrho, \vartheta, \mathbf{u})[\tilde{D}_n] \rightarrow (\varrho, \vartheta, \mathbf{u})[\tilde{D}] \text{ in } X_T$$

dy surely

Tools from probability theory II

Gyöngy–Krylov theorem

Let X be a Polish space and $(\mathbf{U}_M)_{M \geq 1}$ a sequence of X -valued random variables.

Then $(\mathbf{U}_M)_{M=1}^{\infty}$ converges in probability if and only if for any sequence of joint laws of

$$(\mathbf{U}_{M_k}, \mathbf{U}_{N_k})_{k=1}^{\infty}$$

there exists further subsequence that converge weakly to a probability measure μ on $X \times X$ such that

$$\mu[(x, y) \in X \times X, x = y] = 1.$$

Approximate solutions

Approximate solutions

$(\varrho, \mathbf{u}, \vartheta)_h[D]$, $D \in X_D$, $h > 0$ discretization parameter

$D \in X_D \mapsto (\varrho, \mathbf{u}, \vartheta)_h \in L^1((0, T) \times Q; \mathbb{R}^{d+2})$ Borel measurable for any $h > 0$

Consistent approximation

Conservative boundary conditions (for simplicity)

$$\mathbf{u}|_{\partial Q} = 0, \quad \mathbf{q} \cdot \mathbf{n}|_{\partial Q} = 0$$

Approximate field equations

$$\partial_t \varrho_n + \operatorname{div}_x(\varrho_n \mathbf{u}_n) = e_n^1 \text{ in } \mathcal{D}'((0, T) \times Q),$$

Consistent approximation

$$\varrho_n = \varrho_{h_n}[D], \quad \vartheta_n = \vartheta_{h_n}[D], \quad \mathbf{u}_n = \mathbf{u}_{h_n}[D]$$

$$\begin{aligned} \partial_t(\varrho_n \mathbf{u}_n) + \operatorname{div}_x(\varrho_n \mathbf{u}_n \otimes \mathbf{u}_n) + \nabla_x p(\varrho_n, \vartheta_n) \\ = \operatorname{div}_x \mathbb{S}(\mathbb{D}_x \mathbf{u}_n) + \varrho_n \nabla_x G + e_n^2 \text{ in } \mathcal{D}'((0, T) \times Q; R^d) \end{aligned}$$

$$\begin{aligned} \partial_t(\varrho_n s(\varrho_n, \vartheta_n)) + \operatorname{div}_x(\varrho_n s(\varrho_n, \vartheta_n) \mathbf{u}_n) + \operatorname{div}_x \left(\frac{\mathbf{q}_n}{\vartheta_n} \right) \\ \geq \frac{1}{\vartheta_n} \left(\mathbb{S}(\mathbb{D}_x \mathbf{u}_n) : \mathbb{D}_x \mathbf{u}_n - \frac{\mathbf{q}_n \cdot \nabla_x \vartheta_n}{\vartheta_n} \right) + e_n^3 \text{ in } \mathcal{D}'((0, T) \times Q) \end{aligned}$$

$$\frac{d}{dt} \int_Q \left[\varrho_n |\mathbf{u}_n|^2 + \varrho_n e(\varrho_n, \vartheta_n) - \varrho_n G \right] dx \leq e_n^4 \text{ in } \mathcal{D}'(0, T)$$

$e_n^1, e_n^2, e_n^3, e_n^4 \rightarrow 0$ as $n \rightarrow \infty$ in a “weak” sense

Convergence of consistent approximations

Strong data convergence

$$D_n = [\varrho_{D,n}, \vartheta_{D,n}, \mathbf{u}_{D,n}] \rightarrow D = [\varrho_D, \vartheta_D, \mathbf{u}_D] \text{ in } X_D \\ \mathbb{P} - \text{ a.s.}$$

Consistent approximation

$(\varrho_n, \vartheta_n, \mathbf{u}_n) = (\varrho, \vartheta, \mathbf{u})_{h_n}[D_n]$ a sequence of consistent approximations

Hypothesis of boundedness in probability

For any $\varepsilon > 0$, there exists $M > 0$ such that

$$\limsup_{n \rightarrow \infty} \mathbb{P} \left\{ \sup_{(0,T) \times Q} \varrho_n[D_n] + \sup_{(0,T) \times Q} \vartheta_n[D_n] + \sup_{(0,T) \times Q} |\mathbf{u}_n[D_n]| > M \right\} < \varepsilon$$

Convergence of consistent approximations, I

- 1 Apply Skorokhod representation theorem to the sequence $(D_n, \varrho_n, \vartheta_n \mathbf{u}_n, \Lambda_n)_{n=1}^\infty$,

$$\Lambda_n = \sup_{(0, T) \times Q} \varrho_n[D_n] + \sup_{(0, T) \times Q} \vartheta_n[D_n] + \sup_{(0, T) \times Q} |\mathbf{u}_n[D_n]|$$

- 2 New sequence of data \tilde{D}_n with the same law on the standard probability space,

$$\tilde{D}_n \rightarrow \tilde{D} \text{ in } X_d, \text{ dy surely.}$$

$$\tilde{\Lambda}_n = \sup_{(0, T) \times Q} \varrho_n[\tilde{D}_n] + \sup_{(0, T) \times Q} \vartheta_n[\tilde{D}_n] + \sup_{(0, T) \times Q} |\mathbf{u}_n[\tilde{D}_n]| \rightarrow \tilde{\Lambda}$$

dy surely

$$\varrho_{n_k}[\tilde{D}_{n_k}] \rightarrow \tilde{\varrho} \text{ weakly-} (*) \text{ in } L^\infty((0, T) \times Q)$$

$$\vartheta_{n_k}[\tilde{D}_{n_k}] \rightarrow \tilde{\vartheta} \text{ weakly-} (*) \text{ in } L^\infty((0, T) \times Q)$$

$$\mathbf{u}_{n_k}[\tilde{D}_{n_k}] \rightarrow \tilde{\mathbf{u}} \text{ weakly-} (*) \text{ in } L^\infty((0, T) \times Q; R^d)$$

dy surely

Convergence of consistent approximations, II

- 4 Show the limit is a measure-valued solution with the data \tilde{D} in the sense of Březina, EF, Novotný [2020], see also Chaudhuri [2022]
- 5 Apply the weak-strong uniqueness principle to conclude the $(\tilde{\varrho}, \tilde{\vartheta}, \tilde{\mathbf{u}})$ is the unique strong solution associated to the data \tilde{D} ,

$$(\tilde{\varrho}, \tilde{\vartheta}, \tilde{\mathbf{u}}) = (\varrho, \vartheta, \mathbf{u})[\tilde{D}].$$

Conclude there is no need of subsequence, $T_{\max}[\tilde{D}] > T$, and convergence is strong for in L^q for any finite q .

- 6 Pass to the original space using Gyöngy–Krylov theorem

Conclusion – unconditional convergence of consistent approximations

$$T_{\max}[D] > T \text{ a.s.}$$

$$(\varrho, \vartheta, \mathbf{u})_{h_n}[D_n] \rightarrow (\varrho, \vartheta, \mathbf{u})[D]$$

in $L^q((0, T) \times Q; R^{d+2})$ for any $1 \leq q < \infty$

in probability