Recent approaches for the study of the Navier-Stokes equations with discontinuous density

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The classical incompressible Navier-Stokes equations:

$$(NS): \begin{cases} u_t + \operatorname{div} (u \otimes u) - \mu \Delta u + \nabla P = 0 & \text{ in } \mathbb{R}_+ \times \Omega \\ \operatorname{div} u = 0 & \text{ in } \mathbb{R}_+ \times \Omega \\ u = 0 & \text{ on } \mathbb{R}_+ \times \partial \Omega \\ u|_{t=0} = u_0 & \text{ in } \Omega. \end{cases}$$

 $\text{Here } u=u(t,x)\in \mathbb{R}^d \text{ and } P=P(t,x)\in \mathbb{R} \text{ with } t\geq 0 \text{ and } x\in \Omega\subset \mathbb{R}^d, \ d\geq 2.$

• Energy balance:
$$\frac{1}{2} \|u(t)\|_{L^2}^2 + \mu \int_0^t \|\nabla u\|_{L^2}^2 d\tau = \frac{1}{2} \|u_0\|_{L^2}^2.$$

• Scaling invariance: If $\Omega = \mathbb{R}^d$ then the System (NS) is invariant (up to a change of P and u_0) by the family of dilations:

 $T_{\lambda}u(t,x) := \lambda u(\lambda^2 t, \lambda x).$

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Global weak solutions

The classical incompressible Navier-Stokes equations:

(NS):	$\int u_t + \operatorname{div}(u \otimes u) - \mu \Delta u + \nabla P = 0$	in $\mathbb{R}_+ imes \Omega$
	$\operatorname{div} u = 0$	$\mathrm{in} \ \mathbb{R}_+ \times \Omega$
	u = 0	on $\mathbb{R}_+ \times \partial \Omega$
	$u _{t=0} = u_0$	in Ω .

Theorem (J. Leray, 1934)

Any divergence free $u_0 \in L^2(\Omega)$ generates at least one global weak solution of (NS) satisfying the energy inequality:

$$\frac{1}{2} \|u(t)\|_{L^2}^2 + \mu \int_0^t \|\nabla u\|_{L^2}^2 \, d\tau \le \frac{1}{2} \|u_0\|_{L^2}^2.$$

• The proof relies essentially on the energy balance and on compactness arguments (or, equivalently, Schauder-Tikhonov theorem).

• Unless d = 2, uniqueness of Leray's solutions is (still) an open question.

'Mild solutions' of NS equations

Let $A = -\mu \Delta u + \nabla P$ be the Stokes operator. Then, formally,

$$u(t) = \underbrace{e^{-tA}u_0}_{u_L} - \underbrace{\int_0^t e^{-(t-\tau)A}(\operatorname{div}(u \otimes u)(\tau)) \, d\tau}_{\mathcal{B}(u,u)}.$$

Lemma (based on the fixed point theorem in a Banach spaces)

Let X be a Banach space and $\mathcal{B}: X \times X \to X$, a continuous bilinear map with norm M. Then equation $\boxed{u = u_L - \mathcal{B}(u, u)}$ has a unique solution in the closed ball $\overline{B}(0, 2||u_L||_X)$ whenever $4M||u_L||_X < 1.$

• The largest spaces in which one may expect \mathcal{B} to be continuous are *scaling invariant* by the family of dilations $(T_{\lambda})_{\lambda>0}$.

• Examples : small initial data in Sobolev spaces $\dot{H}^{\frac{d}{2}-1}(\mathbb{R}^d)$ (Fujita-Kato), Lebesgue space $L^d(\mathbb{R}^d)$ (Giga- Kato), Besov spaces $\dot{B}_{p,r}^{\frac{d}{p}-1}(\mathbb{R}^d)$, etc.

The inhomogeneous incompressible Navier-Stokes equations read:

$$(INS): \begin{cases} (\rho u)_t + \operatorname{div}(\rho u \otimes u) - \mu \Delta u + \nabla P = 0 & \text{ in } \mathbb{R}_+ \times \Omega \\ \operatorname{div} u = 0 & \text{ in } \mathbb{R}_+ \times \Omega \\ \rho_t + \operatorname{div}(\rho u) = 0 & \text{ in } \mathbb{R}_+ \times \Omega. \end{cases}$$

- Energy balance : $\frac{1}{2} \|\sqrt{\rho(t)} u(t)\|_{L^2}^2 + \mu \int_0^t \|\nabla u\|_{L^2}^2 d\tau = \frac{1}{2} \|\sqrt{\rho_0} u_0\|_{L^2}^2.$
- Conservation of L^p norms of functions of the density.
- Scaling invariance if $\Omega = \mathbb{R}^d$:

 $\rho(t,x) \to \rho(\lambda^2 t,\lambda x), \qquad u(t,x) \to \lambda u(\lambda^2 t,\lambda x), \qquad P(t,x) \to \lambda^2 P(\lambda^2 t,\lambda x).$

- Global weak solutions with finite energy for any pair (ρ_0, u_0) such that $\rho_0 \in L^{\infty}(\Omega)$ with $\rho_0 \geq 0$, and $\sqrt{\rho_0}u_0 \in L^2(\Omega)$ with div $u_0 = 0$ (Kazhikhov, 1974, J. Simon 1990, P.-L. Lions 1996: 'renormalized solutions').
- Even if d = 2, uniqueness in the class of finite energy solutions is a widely open question.
- Strong solutions for smooth data with no vacuum: global if d = 2 or d = 3 and u_0 small (Ladyzhenskaya and Solonnikov ,1978).

Can (INS) be a model for mixture of nonreacting incompressible fluids?

Initial data: u_0 sufficiently smooth and ρ_0 discontinuous along some interface:

 $\rho_0 = \rho_1 \mathbf{1}_{D_0} + \rho_2 \mathbf{1}_{cD_0} \quad \text{with} \quad \rho_1, \rho_2 \ge 0 \quad \text{and} \quad D_0 \subset \Omega.$

According to Lions' result on weak solutions, the velocity has a generalized flow X, and

 $\rho(t) = \rho_1 1_{D_t} + \rho_2 1_{cD_t} \text{ with } D_t := X(t, D_0).$

Lions' question: is the regularity of D_0 preserved by the time evolution for any $\rho_1 \ge 0$ and $\rho_2 \ge 0$?

According to Cauchy-Lipschitz theorem, the minimal requirement is

 $\nabla u \in L^1(0,T;L^\infty(\Omega)).$

As (INS) has a hyperbolic part, it is also needed for uniqueness.

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Aim of the talk

Presenting three different approaches that are based respectively on :

- Critical functional framework and endpoint maximal regularity;
- Classical maximal regularity;
- 8 Energy approach.

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I. An approach based on the endpoint maximal regularity

Assume that $\Omega = \mathbb{R}^d$ $(d \ge 2)$ and that $\rho \to 1$ at ∞ , and set $a := \rho - 1$. System for (a, u, P) reads:

$$(\widetilde{INS}): \begin{cases} u_t - \mu \Delta u + \nabla P = -au_t - (1+a) \mathrm{div} \, (u \otimes u) & \text{ in } \mathbb{R}_+ \times \mathbb{R}^d \\ \mathrm{div} \, u = 0 & \text{ in } \mathbb{R}_+ \times \mathbb{R}^d \\ a_t + u \cdot \nabla a = 0 & \text{ in } \mathbb{R}_+ \times \mathbb{R}^d. \end{cases}$$

Scaling invariance is the same as for (INS):

 $a(t,x) \to a(\lambda^2 t,\lambda x), \qquad u(t,x) \to \lambda u(\lambda^2 t,\lambda x), \qquad P(t,x) \to \lambda^2 P(\lambda^2 t,\lambda x).$

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Abstract Maximal Regularity

Let Y and Z be two Banach spaces. Consider the evolution equation

 $u_t + Au = f \in Z, \qquad u(0) = 0$

where A is an unbounded operator with domain $D(A) \subset Y$.

Maximal regularity means that both u_t and Au are in Z and

$$(MR) ||u_t, Au||_Z \le C ||f||_Z.$$

In our case, A is the stokes operator, that is

$$\begin{cases} u_t - \mu \Delta u + \nabla P = f & \text{in } \mathbb{R}_+ \times \mathbb{R}^d \\ \operatorname{div} u = 0 & \text{in } \mathbb{R}_+ \times \mathbb{R}^d. \end{cases}$$

• (MR) is true if $Z = L^q(\mathbb{R}_+; L^r(\Omega))$ with $1 < p, r < \infty$ and Ω is the whole space, half-space, smooth bounded or exterior domain,...

• Endpoint maximal regularity: We have for any $s \in \mathbb{R}$ and $p \in [1, \infty]$:

$$\|u\|_{L^{\infty}(\mathbb{R}_{+};\dot{B}^{s}_{p,1})}+\|u_{t},\mu\nabla^{2}_{x}u,\nabla_{x}P\|_{L^{1}(\mathbb{R}_{+};\dot{B}^{s}_{p,1})}\lesssim \|u_{0}\|_{\dot{B}^{s}_{p,1}}+\|f\|_{L^{1}(\mathbb{R}_{+};\dot{B}^{s}_{p,1})}.$$

Scaling invariance pushes us to take $s = \frac{d}{p} - 1$, and thus $(u, \nabla P) \in E_p$ with

$$E_{p} = \{(u, \nabla P) \in \mathcal{C}_{b}(\mathbb{R}_{+}; \dot{B}_{p,1}^{\frac{d}{p}-1}) \times L^{1}(\mathbb{R}_{+}; \dot{B}_{p,1}^{\frac{d}{p}-1}) \text{ with } u_{t}, \nabla^{2}u \in L^{1}(\mathbb{R}_{+}; \dot{B}_{p,1}^{\frac{d}{p}-1})\}.$$

• Stability of the Besov space $\dot{B}_{p,1}^{\frac{d}{p}}$ by product if $p < \infty$:

$$\left\|\operatorname{div}\left(u\otimes u\right)\right\|_{\dot{B}^{\frac{d}{p}-1}_{p,1}} \lesssim \left\|u\otimes u\right\|_{\dot{B}^{\frac{d}{p}}_{p,1}} \lesssim \left\|u\right\|^{2}_{\dot{B}^{\frac{d}{p}}_{p,1}}.$$

- Multiplier spaces: $||a||_{\mathcal{M}(\dot{B}_{p,1}^{\frac{d}{p}-1})} := \sup_{\substack{||z|| = \frac{d}{p}-1 \\ \dot{B}_{p,1}^{\frac{d}{p}} = 1}} ||az||_{\dot{B}_{p,1}^{\frac{d}{p}-1}} < \infty.$
- Estimates for the transport equation (deduced from the ones in Besov spaces):

$$\|a(t)\|_{\mathcal{M}(\dot{B}_{p,1}^{\frac{d}{p}-1})} \leq \|a_0\|_{\mathcal{M}(\dot{B}_{p,1}^{\frac{d}{p}-1})} \exp\left\{C\int_0^t \|\nabla u\|_{\dot{B}_{p,1}^{\frac{d}{p}}} d\tau\right\}.$$

Taking $f = -au_t - (1+a)\operatorname{div}(u \otimes u)$ in (S), we deduce that

$$\begin{split} \|(u, \nabla P)\|_{E_{p}} \lesssim \|u_{0}\|_{\dot{B}_{p,1}^{\frac{d}{p}-1}} + \|a\|_{L^{\infty}(\mathbb{R}_{+};\mathcal{M}(\dot{B}_{p,1}^{\frac{d}{p}-1}))} \|u_{t}\|_{L^{1}(\mathbb{R}_{+};\dot{B}_{p,1}^{\frac{d}{p}-1})} \\ + \left(1 + \|a\|_{L^{\infty}(\mathbb{R}_{+};\mathcal{M}(\dot{B}_{p,1}^{\frac{d}{p}-1}))}\right) \|u\|_{E_{p}}^{2}. \end{split}$$

Combining with

$$\|a\|_{L^{\infty}(\mathbb{R}_+;\mathcal{M}(\dot{B}^{\frac{d}{p}}_{p,1}))} \leq \|a_0\|_{\mathcal{M}(\dot{B}^{\frac{d}{p}}_{p,1})} \exp\left\{C\|(u,\nabla P)\|_{E_p}\right\},$$

one may close the estimates if both $||a_0||_{\mathcal{M}(\dot{B}_{p,1}^{\frac{d}{p}-1})}$ and $||u_0||_{\dot{B}_{p,1}^{\frac{d}{p}-1}}$ are small.

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Theorem (D & P.B. Mucha, 2012)

Assume that $1 \leq p < 2d$. There exists a constant c > 0 such that if

$$\begin{split} \|a_0\|_{\mathcal{M}(\dot{B}^{\frac{d}{p}-1}_{p,1})\cap L^{\infty}} + \|u_0\|_{\dot{B}^{\frac{d}{p}-1}_{p,1}} \leq c\mu \tag{1}$$

then (INS) has a unique solution with $(u, \nabla P) \in E_p$ and $a \in \mathcal{C}(\mathbb{R}_+; \mathcal{M}(\dot{B}_{n,1}^{\frac{d}{p}-1})).$

Example:
$$1_D$$
 is in $\mathcal{M}(\dot{B}_{p,1}^{\frac{d}{p}-1})$ if $d/p - 1 < 1/p$.

Corollary (The density patch problem)

Let D be a C^1 bounded domain. If u_0 fulfills (1) with d-1 and $\rho_0 = c_1 \mathbf{1}_D + c_2 \mathbf{1}_{cD}$ with $|c_1 - c_2| \ll 1$ then (INS) has a unique global solution as above, and $\rho(t) = c_1 \mathbb{1}_{D_t} + c_2 \mathbb{1}_{cD_t}$. Furthermore D_t remains C^1 .

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About the uniqueness issue

Let $(\rho^1, u^1, \nabla P^1)$ and $(\rho^2, u^2, \nabla P^2)$ be two solutions of (INS). Then $(\delta \rho, \delta u, \delta P) := (\rho^2 - \rho^1, u^2 - u^1, P^2 - P^1)$ fulfills $\begin{cases} \delta \rho_t + u^1 \cdot \nabla \delta \rho = -\delta u \cdot \nabla \rho^2 \longleftarrow \text{Loss of one derivative here} \\ \delta u_t - \mu \Delta \delta u + \nabla \delta P = (1 - \rho^1) \delta u_t + \delta \rho (u_t^2 + u^2 \cdot \nabla u^2) + \rho^1 (u^1 \cdot \nabla \delta u + \delta u \cdot \nabla u^2). \end{cases}$

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Lagrangian coordinates: Assume $\nabla u \in L^1_{loc}(\mathbb{R}_+; L^\infty)$ and set

 $\bar{\rho}(t,y):=\rho(t,x), \quad \bar{u}(t,y):=u(t,x) \ \text{ and } \ \bar{P}(t,y):=P(t,x) \ \text{ with } \ \left| \ x:=X(t,y) \right|$

where X is the flow of u defined by

$$X(t,y) = y + \int_0^t u(\tau, X(\tau, y)) \, d\tau.$$

(INS) in Lagrangian coordinates:

- $\bar{\rho}$ is time independent.
- (\bar{u}, \bar{P}) satisfies

$$(\widetilde{INS}): \begin{cases} \rho_0 \bar{u}_t - \operatorname{div} (A^T A \nabla \bar{u}) + {}^T A \cdot \nabla \bar{P} = 0\\ \operatorname{div} (A \bar{u}) = {}^T A : \nabla \bar{u} = 0, \end{cases}$$

with
$$A = (D_y X)^{-1} = \sum_{k=0}^{+\infty} (-1)^k \left(\int_0^t D\bar{u}(\tau, \cdot) \, d\tau \right)^k$$
.

- (INS) may be solved by means of the fixed point theorem.
- Uniqueness may be proved at the level of Lagrangian coordinates.

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II. An approach based on the classical maximal regularity

Consider a solution $(u, \nabla P)$ to

$$(S): \begin{cases} u_t - \mu \Delta u + \nabla P = f & \text{in } \mathbb{R}_+ \times \mathbb{R}^d \\ \operatorname{div} u = 0 & \text{in } \mathbb{R}_+ \times \mathbb{R}^d. \end{cases}$$

Then, for all $1 < p, r < \infty$,

$$\begin{aligned} \|(u, \nabla P)\|_{E_p^r} &:= \|(u_t, \mu \nabla^2 u, \nabla P)\|_{L^r(\mathbb{R}_+; L^p)} + \|u\|_{L^\infty(\mathbb{R}_+; \dot{B}_{p, r}^{2-\frac{2}{r}})} \\ &\lesssim \|u_0\|_{\dot{B}_{p, r}^{2-\frac{2}{r}}} + \|f\|_{L^r(\mathbb{R}_+; L^p)}. \end{aligned}$$

• Critical regularity for (INS) corresponds to

$$2 - \frac{2}{r} = \frac{d}{p} - 1.$$

which gives us the constraint $\frac{d}{3} .$

• We want to apply this to $f = -au_t - (1+a)u \cdot \nabla u$.

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So we have

$$\begin{split} \|(u, \nabla P)\|_{E_{p}^{r}} &:= \|(u_{t}, \mu \nabla^{2} u, \nabla P)\|_{L^{r}(\mathbb{R}_{+}; L^{p})} + \|u\|_{L^{\infty}(\mathbb{R}_{+}; \dot{B}_{p, r}^{2-\frac{2}{r}})} \lesssim \|u_{0}\|_{\dot{B}_{p, r}^{2-\frac{2}{r}}} \\ &+ \|a\|_{L^{\infty}(\mathbb{R}_{+} \times \mathbb{R}^{d})} \|u_{t}\|_{L^{r}(\mathbb{R}_{+}; L^{p})} + (1 + \|a\|_{L^{\infty}(\mathbb{R}_{+} \times \mathbb{R}^{d})}) \|u \cdot \nabla u\|_{L^{r}(\mathbb{R}_{+}; L^{p})}. \end{split}$$

Note that $\|a\|_{L^{\infty}(\mathbb{R}_+\times\mathbb{R}^d)} = \|a_0\|_{L^{\infty}}$. Hence, if $\|a_0\|_{L^{\infty}}$ is small, then we get

$$\|(u, \nabla P)\|_{E_p^r} \lesssim \|u_0\|_{\dot{B}_{p,r}^{2-\frac{2}{r}}} + \|u \cdot \nabla u\|_{L^r(\mathbb{R}_+;L^p)}.$$

If critical regularity: $2 - \frac{2}{r} = \frac{d}{p} - 1$ then we have

$$\|u \cdot \nabla u\|_{L^{r}(\mathbb{R}_{+};L^{p})} \leq \|u\|_{L^{2r}(\mathbb{R}_{+};L^{\frac{dr}{r-1}})} \|\nabla u\|_{L^{2r}(\mathbb{R}_{+};L^{\frac{dr}{2r-1}})}$$

and

$$\begin{aligned} \|u\|_{L^{\frac{dr}{r-1}}} &\lesssim \|\nabla u\|_{L^{\frac{dr}{2r-1}}} & \text{(Sobolev embedding)} \\ \|\nabla u\|_{L^{\frac{dr}{2r-1}}} &\lesssim \|\nabla^2 u\|_{L^p}^{\frac{1}{2}} \|u\|_{\dot{b}_{p,r}^{2-\frac{2}{r}}}^{\frac{1}{2}} & \text{(Interpolation).} \end{aligned}$$

Hence

$$\|(u, \nabla P)\|_{E_p^r} \lesssim \|u_0\|_{\dot{B}_{p,r}^{2-\frac{2}{r}}} + \|(u, \nabla P)\|_{E_p^r}^2.$$

Results

Theorem (Huang, Paicu & Zhang, 2013)

Let $a_0 \in L^{\infty}(\mathbb{R}^d)$ and $u_0 \in \dot{B}_{p,r}^{-1+\frac{d}{p}}(\mathbb{R}^d)$ with $d \ge 2$, $p := \frac{dr}{3r-2}$ and $r \in (1,\infty)$. There exists a positive constant $c_0 = c_0(r,d)$ so that if

$$\mu \|a_0\|_{L^{\infty}} + \|u_0\|_{\dot{B}_{p,r}^{-1+\frac{d}{p}}} \le c_0 \mu \tag{2}$$

then (NSI) has a global solution $(a, u, \nabla P)$ satisfying $||a(t)||_{L^{\infty}} = ||a_0||_{L^{\infty}}$ for all $t \ge 0$, and $(u, \nabla P) \in E_p^r$.

Since r > 1 and p < d, we do not have $\nabla u \in L^1_{loc}(\mathbb{R}_+; L^{\infty})$ which precludes our using Lagrangian coordinates for proving uniqueness.

Theorem (Huang, Paicu & Zhang, 2013)

If, in addition, $u_0 \in \dot{B}_{\tilde{p},r}^{-1+\frac{d}{p}}$ for some $d < \tilde{p} \leq \frac{dr}{r-1}$, then $(u, \nabla P)$ also belongs to $E_{\tilde{p}}^r$, and the solution $(a, u, \nabla P)$ is unique in $L^{\infty}(\mathbb{R}_+ \times \mathbb{R}^d) \times (E_p^r \cap E_{\tilde{p}}^r)$. Besides, the $C^{1,\alpha}$ (with $\alpha = 1 - d/\tilde{p}$) regularity of interfaces is preserved.

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An approach based on energy estimates

Our assumptions:

- $\bullet \ \Omega = \mathbb{T}^2\,;$
- $0 \le \rho_0 \le \rho^*;$
- $u_0 \in H^1$ and div $u_0 = 0$;
- and (with no loss of generality),

$$\int_{\mathbb{T}^2} \rho_0 \, dx = \mu = 1 \quad \text{and} \quad \int_{\mathbb{T}^2} \rho_0 u_0 \, dx = 0.$$

Remember:

- Energy balance : $\frac{1}{2} \|\sqrt{\rho(t)} u(t)\|_{L^2}^2 + \mu \int_0^t \|\nabla u\|_{L^2}^2 d\tau = \frac{1}{2} \|\sqrt{\rho_0} u_0\|_{L^2}^2.$
- Conservation of L^p norms of functions of the density.

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H^1 estimates for the velocity

• Take the L^2 scalar product of $\rho(u_t + u \cdot \nabla u) - \Delta u + \nabla P = 0$ with u_t :

$$\frac{1}{2}\frac{d}{dt}\int_{\mathbb{T}^2} |\nabla u|^2 dx + \int_{\mathbb{T}^2} \rho |u_t|^2 \, dx \le \frac{1}{2}\int_{\mathbb{T}^2} \rho |u_t|^2 \, dx + \frac{1}{2}\int_{\mathbb{T}^2} \rho |u \cdot \nabla u|^2 \, dx.$$

From $-\Delta u + \nabla P = -(\rho u_t + \rho u \cdot \nabla u)$ and $\operatorname{div} \Delta u = 0$, we have

$$\|\nabla^2 u\|_{L^2}^2 + \|\nabla P\|_{L^2}^2 = \|\rho(\partial_t u + u \cdot \nabla u)\|_{L^2}^2 \le 2\rho^* \left(\int_{\mathbb{T}^2} \rho |u_t|^2 \, dx + \int_{\mathbb{T}^2} \rho |u \cdot \nabla u|^2 \, dx\right) \cdot C_{L^2} + C_{L^2} +$$

Hence

$$\frac{d}{dt} \|\nabla u\|_{L^2}^2 + \frac{1}{2} \|\sqrt{\rho} \, u_t\|_{L^2}^2 + \frac{1}{4\rho^*} \left(\|\nabla^2 u\|_{L^2}^2 + \|\nabla P\|_{L^2}^2 \right) \le \frac{3}{2} \int_{\mathbb{T}^2} \rho |u \cdot \nabla u|^2 \, dx.$$

• Apply Hölder and Gagliardo-Nirenberg inequality:

$$\begin{split} \int_{\mathbb{T}^2} \rho | u \cdot \nabla u |^2 \, dx &\leq \rho^* \| u \|_{L^4}^2 \| \nabla u \|_{L^4}^2 \quad \leq C \rho^* \| u \|_{L^2} \| \nabla u \|_{L^2}^2 \| \nabla^2 u \|_{L^2} \\ &\leq \frac{1}{12 \rho^*} \| \nabla^2 u \|_{L^2}^2 + C (\rho^*)^3 \| u \|_{L^2}^2 \| \nabla u \|_{L^2}^2 \| \nabla u \|_{L^2}^2. \end{split}$$

• If $\rho \ge \rho_* > 0$, then $\|u\|_{L^2}^2 \le \rho_*^{-1} \|\sqrt{\rho}u\|_{L^2}^2 \le \rho_*^{-1} \|\sqrt{\rho_0}u_0\|_{L^2}^2$.

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estimates (continued) H^1

Lemma (B. Desjardins, 1997)

If
$$\int_{\mathbb{T}^2} \rho \, dx = 1$$
 and $\int_{\mathbb{T}^2} \rho z \, dx = 0$ then

$$\left(\int_{\mathbb{T}^2} \rho z^4 \, dx\right)^{\frac{1}{2}} \le C \|\sqrt{\rho} z\|_{L^2} \|\nabla z\|_{L^2} \log^{\frac{1}{2}} \left(e + \|\rho - 1\|_{L^2}^2 + \frac{\rho^* \|\nabla z\|_{L^2}^2}{\|\sqrt{\rho} z\|_{L^2}^2}\right)$$
(3)

• Write
$$\int_{\mathbb{T}^2} \rho |u \cdot \nabla u|^2 dx \leq \sqrt{\rho^*} \left(\int_{\mathbb{T}^2} \rho |u|^4 \, dx \right)^{\frac{1}{2}} \|\nabla u\|_{L^4}^2$$

and use (3) with z = u, energy balance and $ab \le a^2/2 + b^2/2$:

$$\begin{split} \int_{\mathbb{T}^2} \rho |u \cdot \nabla u|^2 dx &\leq \frac{1}{12\rho^*} \|\nabla^2 u\|_{L^2}^2 \\ &+ C(\rho^*)^2 \|\sqrt{\rho_0} \, u_0\|_{L^2}^2 \|\nabla u\|_{L^2}^2 \|\nabla u\|_{L^2}^2 \log \left(e + \|\rho_0 - 1\|_{L^2}^2 + \rho^* \frac{\|\nabla u\|_{L^2}^2}{\|\sqrt{\rho_0} \, u_0\|_{L^2}^2}\right) \end{split}$$

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H^1 estimates (end)

We eventually get

$$\frac{d}{dt}X \le fX\log(e+X),$$

with $f(t) := C_0 \|\nabla u(t)\|_{L^2}^2$ for some suitable $C_0 = C(\rho_0, u_0)$ and

$$X(t) := \int_{\mathbb{T}^2} |\nabla u(t)|^2 \, dx + \frac{1}{2} \int_{\mathbb{T}^2} \left(\rho |u_t|^2 + \frac{1}{4\rho^*} \left(|\nabla^2 u|^2 + |\nabla P|^2 \right) \right) dx.$$

Hence

 $(e + X(t)) \le (e + X(0))^{\exp(\int_0^t f(\tau) \, d\tau)} \le (e + X(0))^{\exp(C_0 \|\sqrt{\rho_0} u_0\|_{L^2}^2)}.$

• So far, we only proved $\nabla u \in L^1_{loc}(\mathbb{R}_+; H^1(\mathbb{T}^2))$, hence we do not know if $\nabla u \in L^1_{loc}(\mathbb{R}_+; L^{\infty}(\mathbb{T}^2))$.

BUT $u_0 \in H^1(\mathbb{T}^2)$ implies almost $t \mapsto \nabla e^{t\Delta} u_0$ in $L^1_{loc}(\mathbb{R}_+; H^2(\mathbb{T}^2))$.

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Regularity of the first time derivative of u

Case of the heat equation: we know that $u_0 \in \dot{H}^1$ implies that $v := e^{t\Delta}u_0$ satisfies $\sqrt{t}v_t \in L^{\infty}(\mathbb{R}_+; L^2) \cap L^2(\mathbb{R}_+; \dot{H}^1)$ since

$$\|u_0\|_{\dot{H}^1} \approx \left\|\sqrt{t} \|\Delta e^{t\Delta} u_0\|_{L^2} \right\|_{L^2(\frac{dt}{t})} = \left\| \|\sqrt{t}v_t\|_{L^2} \right\|_{L^2(\frac{dt}{t})}.$$

Hint: Estimating $\sqrt{t}u_t$ in $L^{\infty}(\mathbb{R}_+; L^2) \cap L^2(\mathbb{R}_+; \dot{H}^1)$.

• Take the L^2 scalar product of $\rho(u_t + u \cdot \nabla u) - \Delta u + \nabla P = 0$ with tu_{tt} :

$$\begin{split} \frac{1}{2} \frac{d}{dt} \int_{\mathbb{T}^2} \rho t |u_t|^2 \, dx + \int_{\mathbb{T}^2} t |\nabla u_t|^2 \, dx &= \frac{1}{2} \int_{\mathbb{T}^2} \rho |u_t|^2 \, dx \\ &+ \int_{\mathbb{T}^2} \left(\rho_t u_t - \rho_t u \cdot \nabla u - \rho u_t \cdot \nabla u \right) \cdot (tu_t) \, dx. \end{split}$$

• Using the previous estimates and the energy balance, we get

$$\|\sqrt{\rho t} \, u_t\|_{L^2} + \int_0^t \|\nabla \sqrt{\tau} \, u_t\|_{L^2}^2 \, d\tau \le h(t),$$

where h is a nondecreasing nonnegative function with h(0) = 0.

Shift of regularity from time to space variable

- Step 1 gives $\nabla u \in L^{\infty}(\mathbb{R}_+; L^2), \ \nabla u \in L^2(\mathbb{R}_+; H^1), \ \nabla P, \sqrt{\rho} u_t \in L^2(\mathbb{R}_+ \times \mathbb{T}^2).$
- Step 2 gives $\sqrt{\rho t} u_t \in L^{\infty}_{loc}(\mathbb{R}_+; L^2)$ and $\nabla \sqrt{t} u_t \in L^2_{loc}(\mathbb{R}_+; L^2)$.
- Use Stokes equation:

$$\begin{cases} -\Delta\sqrt{t}\,u + \nabla\sqrt{t}\,P = -\sqrt{t}\,\rho u_t - \sqrt{t}\,\rho u \cdot \nabla u,\\ \operatorname{div}\sqrt{t}\,u = 0. \end{cases}$$

Steps 1,2 + embedding imply that the r.h.s. is almost $L^2_{loc}(\mathbb{R}_+; L^{\infty})$. Hence $\nabla^2 \sqrt{t} u$ and $\nabla \sqrt{t} P$ are almost in $L^2(0, T; L^{\infty})$.

• Use embedding and Hölder inequality to conclude that $\nabla u \in L^1_{loc}(0,T;L^{\infty})$ (and in fact much better).

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The main statement

Theorem (Global existence and uniqueness in \mathbb{T}^2 , R.D & P.B. Mucha, 2017)

Consider any data (ρ_0, u_0) in $L^{\infty}(\mathbb{T}^2) \times H^1(\mathbb{T}^2)$ with $\rho_0 > 0$ and div $u_0 = 0$. Then System (INS) supplemented with data (ρ_0, u_0) admits a unique global **solution** $(\rho, u, \nabla P)$ that satisfies the energy equality, the conservation of total mass and momentum.

 $\rho \in L^{\infty}(\mathbb{R}_+; L^{\infty}), \quad u \in L^{\infty}(\mathbb{R}_+; H^1), \quad \sqrt{\rho}u_t, \nabla^2 u, \nabla P \in L^2(\mathbb{R}_+; L^2)$

and also, for all $1 \le r \le 2$, $1 \le m < \infty$ and $T \ge 0$.

 $\nabla(\sqrt{t}P), \nabla^2(\sqrt{t}u) \in L^{\infty}(0,T;L^r) \cap L^2(0,T;L^m).$

Furthermore, we have $\sqrt{\rho}u \in \mathcal{C}(\mathbb{R}_+; L^2)$ and $\rho \in \mathcal{C}(\mathbb{R}_+; L^p)$ for all $p < \infty$.

Corollary (Answer to Lions' question)

Take $\rho_0 = \rho_1 1_{D_0} + \rho_2 1_{cD_0}$ with $\rho_1, \rho_2 \ge 0$ arbitrary, and $u_0 \in H^1(\mathbb{T}^2)$. Then the regularity $C^{1,\alpha}$ of D_0 (with $0 < \alpha < 1$) is preserved for all time.

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