

Analyse à la Friedrichs des problèmes d'advection réaction scalaire et vectoriel

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Scalar advection-reaction

- Ω be a domain of \mathbb{R}^3 with Lipschitz-continuous boundary $\partial\Omega$

Find $u : \Omega \rightarrow \mathbb{R}$ solving

$$\begin{aligned}\beta \cdot \nabla u + \mu u &= s \text{ a.e. in } \Omega, \\ u &= 0 \text{ a.e. on } \partial\Omega^-.\end{aligned}$$

Inflow/Outflow Boundary $\partial\Omega^\pm := \{\mathbf{x} \in \partial\Omega \mid \pm \beta(\mathbf{x}) \cdot \mathbf{n}(\mathbf{x}) > 0\}$

Settings

Advection field $\beta : \Omega \rightarrow \mathbb{R}^3 \in \mathbf{Lip}(\Omega)$

Reaction field $\mu : \Omega \rightarrow \mathbb{R} \in L^\infty(\Omega)$

Data $s : \Omega \rightarrow \mathbb{R} \in L^p(\Omega)$ with $p \in (1, \infty)$

Hilbertian analysis Bardos (1970), Beirão da Veiga (1988),
DiPerna & Lions (1989), Ern & Guermond (2006)

$W^{1,p}(\Omega)$ -regularity Girault & Tartar (2015)

Vector advection-reaction

Find $\mathbf{u} : \Omega \rightarrow \mathbb{R}^3$ solving

$$\begin{aligned} \nabla(\boldsymbol{\beta} \cdot \mathbf{u}) + (\nabla \times \mathbf{u}) \times \boldsymbol{\beta} + \boldsymbol{\mu} \mathbf{u} &= \mathbf{s} \text{ a.e. in } \Omega, \\ \mathbf{u} &= \mathbf{0} \text{ a.e. on } \partial\Omega^-. \end{aligned}$$

Inflow/Outflow Boundary $\partial\Omega^\pm := \{\mathbf{x} \in \partial\Omega \mid \pm \boldsymbol{\beta}(\mathbf{x}) \cdot \mathbf{n}(\mathbf{x}) > 0\}$

Settings

Advection field $\boldsymbol{\beta} : \Omega \rightarrow \mathbb{R}^3 \in \mathbf{Lip}(\Omega)$

Conductivity field $\boldsymbol{\mu} : \Omega \rightarrow \mathbb{R}^{3 \times 3} \in \mathbf{L}^\infty(\Omega)$

Data $\mathbf{s} : \Omega \rightarrow \mathbb{R}^3 \in \mathbf{L}^p(\Omega)$ with $p \in (1, \infty)$

Physical modelling Static advection of a magnetic field
e.g., *Heumann & Hiptmair* (2013)

Numerous formulations

$$\mathcal{L}_{\boldsymbol{\beta}, \boldsymbol{\mu}}(\mathbf{v}) = \nabla(\boldsymbol{\beta} \cdot \mathbf{v}) + (\nabla \times \mathbf{v}) \times \boldsymbol{\beta} + \boldsymbol{\mu} \mathbf{v}$$

→ Four advection operators up to the 0-th order operator $\boldsymbol{\mu}$

$\boldsymbol{\mu}$

$\mathcal{L}_{\boldsymbol{\beta}, \boldsymbol{\mu}}(\mathbf{v})$

- Non-conservative and conservative Oseen-like operators

$-\nabla \boldsymbol{\beta}^T$

$(\boldsymbol{\beta} \cdot \nabla) \mathbf{v}$

$(\nabla \cdot \boldsymbol{\beta}) \mathbf{Id} - \nabla \boldsymbol{\beta}^T$

$\nabla \cdot (\mathbf{v} \otimes \boldsymbol{\beta})$

- \mathbb{R}^3 -proxies of the Lie derivative of a 1-form and a 2-form

$\mathbf{0}$

$\nabla(\boldsymbol{\beta} \cdot \mathbf{v}) + (\nabla \times \mathbf{v}) \times \boldsymbol{\beta}$

$(\nabla \cdot \boldsymbol{\beta}) \mathbf{Id} - (\nabla \boldsymbol{\beta} + \nabla \boldsymbol{\beta}^T)$

$\boldsymbol{\beta}(\nabla \cdot \mathbf{v}) + \nabla \times (\mathbf{v} \times \boldsymbol{\beta})$

Generalization

Lie derivative

- Ω be a d -dimensional manifold
- $\Lambda^k(\Omega)$ collecting the k -differential forms on Ω with $k \in \llbracket 0, d \rrbracket$
- Let $\beta : \Omega \rightarrow T\Omega$ be a given vector field, isomorphic to $\Lambda^1(\Omega)$

Exterior derivative

$$d : \Lambda^k(\Omega) \rightarrow \Lambda^{k+1}(\Omega)$$

"Classical differential operators"

Interior product

$$\iota_\beta : \Lambda^k(\Omega) \rightarrow \Lambda^{k-1}(\Omega)$$

"Multiplication with β "

→ Lie derivative: Cartan homotopy formula

$$\mathcal{L}_\beta : \Lambda^k(\Omega) \rightarrow \Lambda^k(\Omega), \quad \mathcal{L}_\beta \omega^k = (d\iota_\beta + \iota_\beta d)\omega^k, \quad \forall \omega^k \in \Lambda^k(\Omega)$$

Scalar graph space

Find $u : \Omega \rightarrow \mathbb{R}$ solving

$$\begin{aligned} \beta \cdot \nabla u + \mu u &= s \text{ a.e. in } \Omega, \\ u &= 0 \text{ a.e. on } \partial\Omega^-. \end{aligned}$$

Let $p \in (1, \infty)$ and $\frac{1}{p} + \frac{1}{p'} = 1$

$$V_{\beta;p}(\Omega) := \{v \in L^p(\Omega) \mid \beta \cdot \nabla v \in L^p(\Omega)\}$$

→ Reflexive Banach space with $\|v\|_{V_{\beta;p}(\Omega)} = \left(\|v\|_{L^p(\Omega)}^p + \|\beta \cdot \nabla v\|_{L^p(\Omega)}^p \right)^{1/p}$

- $\beta \cdot \nabla v \in L^p(\Omega)$ means that the linear form

$$T_\beta^0 : \mathcal{C}_c^\infty(\Omega) \ni \varphi \mapsto - \int_\Omega v \nabla \cdot (\beta \varphi)$$

is bounded in $L^{p'}(\Omega)$, and $\beta \cdot \nabla v$ is the Riesz representation of T_β^0 in $L^p(\Omega)$.

Existence of trace in $V_{\beta;p}(\Omega)$

$$L^p(|\beta \cdot \mathbf{n}|; \partial\Omega) := \left\{ v : \partial\Omega \rightarrow \mathbb{R} \mid v \text{ is measurable on } \partial\Omega \text{ and } \int_{\partial\Omega} |\beta \cdot \mathbf{n}| |v|^p < \infty \right\}$$

$$\|v\|_{L^p(|\beta \cdot \mathbf{n}|; \partial\Omega)} := \left(\int_{\partial\Omega} |\beta \cdot \mathbf{n}| |v|^p \right)^{\frac{1}{p}}, \quad \forall v \in L^p(|\beta \cdot \mathbf{n}|; \partial\Omega)$$

Continuity of the trace

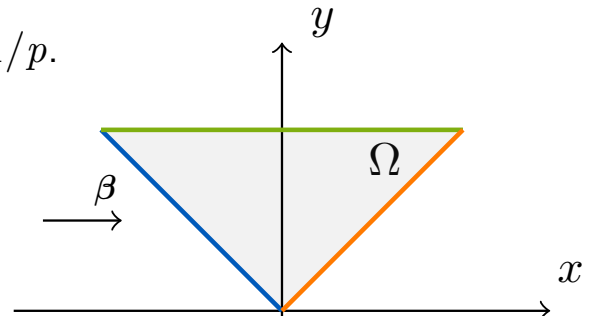
The trace map $\gamma : V_{\beta;p}(\Omega) \rightarrow L^p(|\beta \cdot \mathbf{n}|; \partial\Omega)$ is continuous **if and only if**

$$\text{dist}(\partial\Omega^+, \partial\Omega^-) > 0.$$

CNS (From Jensen '04) $\beta = (1, 0)^\top$ and $\Omega = \{(x, y) \in \mathbb{R}^2 \mid 0 < y < 1 \text{ s.t. } |x| < y\}$

- Define $u(x, y) = y^\alpha$ with $-2/p < \alpha \leq -1/p$.

$u \in V_{\beta;p}(\Omega)$ **and** $u \notin L^p(|\beta \cdot \mathbf{n}|; \partial\Omega)$



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Integration by parts

Integration by parts

For all $u \in V_{\beta;p}(\Omega)$ and $v \in V_{\beta;p'}(\Omega)$, we have

$$\int_{\Omega} (\beta \cdot \nabla u) v + \int_{\Omega} (\beta \cdot \nabla v) u + \int_{\Omega} (\nabla \cdot \beta) u v = \int_{\partial\Omega} (\beta \cdot \mathbf{n}) u v$$

It follows from the dense inclusion $C^\infty(\bar{\Omega}) \hookrightarrow V_{\beta;p}(\Omega)$ for all $p \in (1, \infty)$ and

$$\nabla |\varphi|^p = p\varphi |\varphi|^{p-2} \nabla \varphi, \quad \forall \varphi \in C^\infty(\bar{\Omega}).$$

Corollary

For all $u \in V_{\beta;p}(\Omega)$ and $z \in W^{1,\infty}(\Omega)$, we have

$$\int_{\Omega} (\beta \cdot \nabla u) u |u|^{p-2} z + \frac{1}{p} \int_{\Omega} (\beta \cdot \nabla z) |u|^p + \frac{1}{p} \int_{\Omega} (\nabla \cdot \beta) |u|^p z = \frac{1}{p} \int_{\partial\Omega} (\beta \cdot \mathbf{n}) |u|^p z$$

$$\beta \cdot \nabla (\varphi |\varphi|^{p-2} z) = \varphi |\varphi|^{p-2} \beta \cdot \nabla z + (p-1) |\varphi|^{p-2} z \beta \cdot \nabla \varphi, \quad \forall \varphi \in C^\infty(\bar{\Omega}), z \in W^{1,\infty}(\Omega).$$

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Weak-formulation

Scalar problem in Banach graph space

→ Strong enforcement of BCs $V_{\beta;p}^0(\Omega) := \{v \in V_{\beta;p}(\Omega) \mid v|_{\partial\Omega^-} = 0\}$

Bilinear form $a_{\beta,\mu;p} \in \mathcal{L}(V_{\beta;p}^0(\Omega) \times L^{p'}(\Omega))$, $a_{\beta,\mu;p}(u, v) = \int_{\Omega} (\beta \cdot \nabla u) v + \int_{\Omega} \mu uv$

Find $u \in V_{\beta;p}^0(\Omega)$ s.t.

$$(P) \quad a_{\beta,\mu;p}(u, v) = \int_{\Omega} s v, \quad \forall v \in L^{p'}(\Omega)$$

• Weak enforcement of BCs $a_{\beta,\mu;p}^{\#} \in \mathcal{L}(V_{\beta;p}(\Omega) \times L^{p'}(\Omega))$

$$a_{\beta,\mu;p}^{\#}(u, v) = \int_{\Omega} (\beta \cdot \nabla u) v + \int_{\Omega} \mu uv + \int_{\partial\Omega^-} (\beta \cdot \mathbf{n}) uv.$$

BNB theorem

→ Let $a \in \mathcal{L}(U \times V; \mathbb{R})$ with U, V two reflexive Banach spaces

→ Let $s \in V'$ and consider the abstract problem

$$\text{Find } u \in U \text{ s.t. } a(u, v) = \langle f, v \rangle_{V' \times V}, \quad \forall v \in V. \quad (P_0)$$

Banach-Necas-Babuska Theorem

(P_0) is well-posed if, and only if

- There exists $\gamma > 0$ such that $\inf_{u \in U} \sup_{v \in V} \frac{|a(u, v)|}{\|u\|_U \|v\|_V} \geq \gamma$
- $\{v \in V \mid a(u, v) = 0 \forall u \in U\} \equiv \{0\}$.

Positive well-posedness

\mathbb{R} -valued Friedrichs tensor

$$\sigma_{\beta, \mu; p} := \mu - \frac{1}{p} \nabla \cdot \beta$$

The problem (P) is **well-posed** in $V_{\beta; p}^0(\Omega)$ for all $p \in (1, +\infty)$ if

$$(\mathcal{H}_p) \quad \tau^{-1} := \text{ess inf}_{\Omega} \sigma_{\beta, \mu; p} > 0$$

Uniqueness Owing to integration by parts for all $v \in V_{\beta; p}^0(\Omega)$

$$a_{\beta, \mu; p}(v, v |v|^{p-2}) = \int_{\Omega} \left(\mu - \frac{1}{p} \nabla \cdot \beta \right) |v|^p + \int_{\partial\Omega} (\beta \cdot \mathbf{n}) |v|^p \geq \int_{\Omega} \sigma_{\beta, \mu; p} |v|^p \stackrel{(\mathcal{H}_p)}{\geq} \tau^{-1} \|v\|_{L^p(\Omega)}^p$$

$$\|v\|_{L^p(\Omega)} \leq \tau \sup_{w \in L^{p'}(\Omega)} \frac{a_{\beta, \mu; p}(v, w)}{\|w\|_{L^{p'}(\Omega)}}$$

$$\|\beta \cdot \nabla v\|_{L^p(\Omega)} \leq \sup_{w \in L^{p'}(\Omega)} \frac{a_{\beta, \mu; p}(v, w)}{\|w\|_{L^{p'}(\Omega)}} (1 + \tau \|\mu\|_{L^\infty(\Omega)})$$

Extended well-posedness

$$\sigma_{\beta, \mu; p} := \mu - \frac{1}{p} \nabla \cdot \beta$$

→ The analysis fails down if e.g. $\mu = 0$ and $\nabla \cdot \beta = 0$.

The problem (P) is **well-posed** in $V_{\beta; p}^0(\Omega)$ for all $p \in (1, +\infty)$ if there exists $\zeta \in \text{Lip}(\Omega)$ such that

$$(\mathcal{H}'_p) \quad \tau^{-1} := \text{ess inf}_{\Omega} e^\zeta \left(\sigma_{\beta, \mu; p} - \frac{1}{p} \beta \cdot \nabla \zeta \right) > 0$$

Existence of ζ Every solution $t \mapsto \mathbf{x}(t)$ solving $d_t \mathbf{x}(t) = \beta(\mathbf{x}(t))$ with $\mathbf{x}_0 = \mathbf{x}(0) \in \Omega$ remains in Ω for a finite time.

Example If β has no stationary point and closed curves.

Extended well-posedness

Proof

$$\sigma_{\beta, \mu; p} := \mu - \frac{1}{p} \nabla \cdot \beta$$

The problem (P) is **well-posed** in $V_{\beta; p}^0(\Omega)$ for all $p \in (1, +\infty)$ if there exists $\zeta \in \text{Lip}(\Omega)$ such that

$$(\mathcal{H}'_p) \quad \tau^{-1} := \text{ess inf}_{\Omega} e^{\zeta} \left(\sigma_{\beta, \mu; p} - \frac{1}{p} \beta \cdot \nabla \zeta \right) > 0$$

IPP For all $v \in L^p(\Omega)$ and $z \in W^{1, \infty}(\Omega)$,

$$\int_{\Omega} (\beta \cdot \nabla v) v |v|^{p-2} z = \frac{1}{p} \left(\int_{\partial\Omega} (\beta \cdot \mathbf{n}) |v|^p z - \int_{\Omega} (\nabla \cdot \beta) |v|^p z - \int_{\Omega} (\beta \cdot \nabla z) |v|^p \right)$$

Owing to integration by parts for all $v \in V_{\beta; p}^0(\Omega)$

$$a_{\beta, \mu; p}(v, e^{\zeta} v |v|^{p-2}) = \int_{\Omega} e^{\zeta} \left(\sigma_{\beta, \mu; p} - \frac{1}{p} \beta \cdot \nabla \zeta \right) |v|^p + \frac{1}{p} \int_{\partial\Omega^+} (\beta \cdot \mathbf{n}) |v|^p \stackrel{(\mathcal{H}'_p)}{\geq} \tau^{-1} \|v\|_{L^p(\Omega)}^p$$

→ We conclude as in the positive case.

Vector advection-reaction

Find $\mathbf{u} : \Omega \rightarrow \mathbb{R}^3$ solving

$$\begin{aligned} \nabla(\beta \cdot \mathbf{u}) + (\nabla \times \mathbf{u}) \times \beta + \mu \mathbf{u} &= \mathbf{s} \text{ a.e. in } \Omega, \\ \mathbf{u} &= \mathbf{0} \text{ a.e. on } \partial\Omega^-. \end{aligned}$$

Inflow/Outflow Boundary $\partial\Omega^{\pm} := \{\mathbf{x} \in \partial\Omega \mid \pm \beta(\mathbf{x}) \cdot \mathbf{n}(\mathbf{x}) > 0\}$

Settings

Advection field $\beta : \Omega \rightarrow \mathbb{R}^3 \in \mathbf{Lip}(\Omega)$

Conductivity field $\mu : \Omega \rightarrow \mathbb{R}^{3 \times 3} \in L^{\infty}(\Omega)$

Data $\mathbf{s} \in L^p(\Omega)$ with $p \in (1, \infty)$

Vector graph space $V_{\beta; p}(\Omega) := \{\mathbf{v} \in L^p(\Omega) \mid (\beta \cdot \nabla) \mathbf{v} \in L^p(\Omega)\}$

Weak-formulation

Vector problem in Banach graph space

→ Strong enforcement of BCs $V_{\beta;p}^0(\Omega) := \{v \in V_{\beta;p}(\Omega) \mid v|_{\partial\Omega^-} = 0\}$

Bilinear form $a_{\beta,\mu;p} \in \mathcal{L}(V_{\beta;p}^0(\Omega) \times L^{p'}(\Omega))$ defined as

$$\begin{aligned} a_{\beta,\mu;p}(u, v) &= \int_{\Omega} \nabla(\beta \cdot u) \cdot v + \int_{\Omega} ((\nabla \times u) \times \beta) \cdot v + \int_{\Omega} \mu u \cdot v \\ &= \int_{\Omega} v \cdot (\beta \cdot \nabla) u + \int_{\Omega} v \cdot (\nabla \beta^T + \mu) u \end{aligned}$$

Find $u \in V_{\beta;p}^0(\Omega)$ s.t.

$$(P) \quad a_{\beta,\mu;p}(u, v) = \int_{\Omega} s \cdot v, \quad \forall v \in L^{p'}(\Omega)$$

Positive well-posedness

$\mathbb{R}^{3 \times 3}$ -valued Friedrichs tensor

$$\sigma_{\beta,\mu;p} := \frac{\nabla \beta + \nabla \beta^T}{2} + \frac{\mu + \mu^T}{2} - \frac{1}{p} (\nabla \cdot \beta) \text{Id}$$

Minimal eigenvalue

$$\forall x \in \Omega, \lambda_p(x) := \min \left\{ \frac{\langle \sigma_{\beta,\mu;p}(x) y, y \rangle}{|y|_{\ell^2}^2} \mid y \in \mathbb{R}^3 \right\}$$

The problem (P) is **well-posed** in $V_{\beta;p}^0(\Omega)$ for all $p \in (1, +\infty)$ if

$$(\mathcal{H}_p) \quad \tau^{-1} := \text{ess inf}_{\Omega} \lambda_p > 0$$

Uniqueness For all $v \in V_{\beta;p}^0(\Omega)$ and owing to integration by parts

$$a_{\beta,\mu;p}(v, v |v|^{p-2}) = \int_{\Omega} |v|^{p-2} v \cdot \sigma_{\beta,\mu;p} \cdot v + \frac{1}{p} \int_{\partial\Omega^+} (\beta \cdot n) |v|^p \stackrel{(\mathcal{H}_p)}{\geq} \tau^{-1} \|v\|_{L^p(\Omega)}^p$$

$$\sigma_{\beta, \mu; p} := \frac{\nabla \beta + \nabla \beta^T}{2} + \frac{\mu + \mu^T}{2} - \frac{1}{p} (\nabla \cdot \beta) \mathbf{Id}$$

The problem (P) is **well-posed** in $V_{\beta; p}^0(\Omega)$ for all $p \in (1, +\infty)$ if there exists $\zeta \in \text{Lip}(\Omega)$ such that

$$(\mathcal{H}'_p) \quad \tau^{-1} := \text{ess inf}_{\Omega} e^{\zeta} \left(\lambda_p - \frac{1}{p} \beta \cdot \nabla \zeta \right) > 0$$

Uniqueness For all $v \in V_{\beta; p}^0(\Omega)$ and owing to integration by parts

$$\begin{aligned} a_{\beta, \mu; p}(v, e^{\zeta} v |v|^{p-2}) &= a_{\tilde{\beta}, \tilde{\mu}; p}(v, v |v|^{p-2}) - \int_{\Omega} e^{\zeta} |v|^{p-2} v \cdot \left(\frac{\nabla \zeta \otimes \beta + \beta \otimes \nabla \zeta}{2} \right) \cdot v \\ &\geq \int_{\Omega} |v|^{p-2} v \cdot \sigma_{\tilde{\beta}, \tilde{\mu}; p} \cdot v - \int_{\Omega} e^{\zeta} |v|^{p-2} v \cdot \left(\frac{\nabla \zeta \otimes \beta + \beta \otimes \nabla \zeta}{2} \right) \cdot v \end{aligned}$$

with $\tilde{\beta} = e^{\zeta} \beta$ and $\tilde{\mu} = e^{\zeta} \mu$. Conclude with the identity

$$\sigma_{\tilde{\beta}, \tilde{\mu}; p} = e^{\zeta} \left(\sigma_{\beta, \mu; p} - \frac{1}{p} \beta \cdot \nabla \zeta \mathbf{Id} \right) + e^{\zeta} \left(\frac{\nabla \zeta \otimes \beta + \beta \otimes \nabla \zeta}{2} \right)$$

Conclusion et perspectives

- Extension de l'analyse des problèmes d'advection réaction scalaire et vectoriel
 - Dans les espaces du graphe de Banach
 - Sous des hypothèses sur les champs physiques plus générales
- Généralisation de cette analyse en géométrie différentielle (dérivée de Lie)
- Traitement des conditions à la limite non-homogènes, surjectivité de la trace

Merci pour votre attention

- P. Cantin, "*Well-posedness of the scalar and the vector advection-reaction problems in Banach graph space*"
Compte-rendu de l'Académie des Sciences, 2017.