

STABILITY FOR RAYLEIGH-BENARD CONVECTIVE SOLUTIONS OF THE BOLTZMANN EQUATION

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The kinetic setting.

$$\frac{\partial F}{\partial t} + \frac{1}{\varepsilon} v_x \frac{\partial F}{\partial x} + \frac{1}{\varepsilon} v_z \frac{\partial F}{\partial z} - G \frac{\partial F}{\partial v_z} = \frac{1}{\varepsilon^2} Q(F, F),$$

$$F(0, x, z, v) = F_0(x, z, v), \quad (x, z) \in (-\mu\pi, \mu\pi) \times (-\pi, \pi), \quad v \in \mathbb{R}^3,$$

$$F(t, x, \mp\pi, v) = M_{\mp}(v) \int_{w_z \leq 0} |w_z| F(t, x, \mp\pi, w) dw, \quad t > 0, \quad v_z \geq 0$$

for $x \in [-\mu\pi, \mu\pi]$, where

$$F_0 \geq 0, \quad M_- = \frac{1}{2\pi} e^{-\frac{v^2}{2}}, \quad M_+(v) = \frac{1}{2\pi(1-2\pi\varepsilon\lambda)^2} e^{-\frac{v^2}{2(1-2\pi\varepsilon\lambda)}},$$

$$\varepsilon = \frac{\ell_0}{d}, \quad G = \frac{1}{\varepsilon} \frac{dg}{2T_-}, \quad \lambda = \frac{1}{\varepsilon} \frac{T_- - T_+}{2\pi T_-}, \quad \mu = \frac{h}{d},$$

$$Q(f, g)(z, v, t) = \frac{1}{2} \int_{\mathbb{R}^3} dv_* \int_{S_2} d\omega B(\omega, v - v_*) \{ f'_* g' + f' g'_* - f_* g - g_* f \}.$$

The Rayleigh number $Ra = \frac{16G(2\pi\lambda)}{\pi}$ is independent of ε and chosen in $[Ra_c, (1 + \delta)Ra_c]$, for δ small.

We construct a stationary solution $F_s = M + \varepsilon f_s + O(\varepsilon^2)$, with

$$M = \frac{1}{(2\pi)^{3/2}} e^{-\frac{v^2}{2}}, f_s = M \left(\rho_s + u_s \cdot v + T_s \frac{|v|^2 - 3}{2} \right),$$

where ρ_s, u_s, T_s are expressed in terms of the fluid solution

$$h_s = h_\ell + \delta h_{con} + O(\delta^2)$$

to the Oberbeck-Boussinesq system.

Moreover, we prove the kinetic non linear stability of F_s under suitable initial perturbations.

All solutions (stationary or evolutionary) to the Boltzmann equation will be weak L^1 - solutions to the Boltzmann equation. This will be made possible by controlling the solutions in appropriate norms, in particular in the L_M^2 norm in the v -variable of the L^∞ norm in the space variables.

We study the Boltzmann equation for the perturbation $\Phi = M^{-1}(F - F_s)$ with the initial datum

$$\Phi_0(x, z, v) = \sum_{n=1}^5 \varepsilon^n \Phi^{(n)}(0, x, z, v) + \varepsilon^5 p_5,$$

where $\int dv dx dz M p_5 = 0$ and $F_s + M\Phi_0 \geq 0$. The time dependent solution is written

$$\Phi(t, x, z, v) = \sum_{n=1}^5 \varepsilon^n \Phi^{(n)}(t, x, z, v) + \varepsilon R(t, x, z, v), \quad (x, z) \in \Omega_\mu.$$

The first term of the expansion in ε is

$$\Phi^{(1)} = \rho^1 + u^1 \cdot v + \theta^1 \frac{|v|^2 - 3}{2},$$

where the initial data for $\rho^1, u^1, \theta^1(t, x, z)$ are chosen small enough so that the solution

$(u_s(x, z) + u^1(t, x, z), \theta_s(x, z) + \theta^1(t, x, z))$ of the initial boundary value problem for the O-B equations exists globally in time and converges to (u_s, θ_s) when $t \rightarrow \infty$.

Stability : the remainder

We construct the rest term R , solution of

$$\frac{\partial R}{\partial t} + \frac{1}{\varepsilon} \mu v_x \frac{\partial R}{\partial x} + \frac{1}{\varepsilon} v_z \frac{\partial R}{\partial z} - GM^{-1} \frac{\partial(MR)}{\partial v_z} = \frac{1}{\varepsilon^2} LR + \frac{1}{\varepsilon} J(R, R) + \frac{1}{\varepsilon} H(R) + A,$$

$$R(0, x, z, v) = R_0(x, z, v) = \varepsilon^4 p_5(x, z, v),$$

$$R(t, x, \mp\pi, v) = \frac{M_{\mp}}{M} \int_{w_z \leq 0} (R(t, x, \mp\pi, w) + \frac{\bar{\psi}}{\varepsilon}(t, x, \mp\pi, w)) |w_z| M_0 dv_w - \frac{\bar{\psi}}{\varepsilon}(t, x, \mp\pi, v), \quad x \in [-\pi, \pi], \quad t > 0, \quad v_z > 0,$$

where

$$H(R) = \frac{1}{\varepsilon} J(R, \sum_1^5 \Phi^{(j)} \varepsilon^j + \Phi_s).$$

The main result.

Theorem

There exists a solution R such that

$$\lim_{t \rightarrow \infty} \int_{[-\pi, \pi]^2 \times \mathbb{R}^3} R^2(t, x, z, v) M(v) dx dz dv = 0.$$

Main lines of the proof.

$$\int_0^{+\infty} \int_{[-\pi, \pi]^2 \times \mathbb{R}^3} R^2(t, x, z, v) M(v) dx dz dv dt < c \varepsilon^7,$$
$$\int R^2(t, x, z, v) M(v) dx dz dv < \frac{c}{\varepsilon^2} \left(\int R^2(0, x, z, v) M(v) dx dz dv + \int_0^{+\infty} \|A(s)\| ds \right).$$

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Three main problems.

- Avoid exponential growth of $R(t, \cdot, \cdot)$ when $t \rightarrow \infty$. Indeed, by

$$-(R, LR) \geq C((1 - P)R, \nu(1 - P)R),$$

and

$$(R, J(\phi_H, PR)) \leq C \|\nu^{1/2} PR\| \|\nu^{1/2}(1 - P)R\|.$$

it holds that

$$\frac{1}{2} \frac{d}{dt} \|R\|_{2,2}^2 \leq C \|R\|_{2,2}^2 + \int_{\Omega_\mu} |(B, R)|.$$

- Take care of the diffuse reflexion boundary conditions.
- Control the hydrodynamic moments.

Fix (x, z) and define

$$L_J R = LR + J\left(\sum_{n=1}^5 \varepsilon^n \phi^{(n)} + \phi_s, PR\right).$$

Spectral gap property of L_J

Lemma

There is $\varepsilon_0 > 0$ such that, for $0 < \varepsilon < \varepsilon_0$, there is c independent of ε and (x, z) , for which the following inequalities hold :

$$-(L_J R, R) \geq c(\nu(I - P_J)R, (I - P_J)R),$$

$$-(L_J^* R, R) \geq c(\nu(I - P)R, (I - P)R).$$

The following norms are used,

$$\| R \|_{2t,2} = \left(\int_0^t \int_{-\pi}^{\pi} \int_{-\pi}^{\pi} \int_{\mathbb{R}^3} R^2(s, x, z, v) M(v) ds dx dz dv \right)^{\frac{1}{2}},$$

$$\| R \|_{\infty,2} = \sup_{t>0} \left(\int_{-\pi}^{\pi} \int_{-\pi}^{\pi} \int_{\mathbb{R}^3} R^2(t, x, z, v) M(v) dx dz dv \right)^{\frac{1}{2}},$$

$$\| R \|_{\infty,\infty} = \sup_{t>0} \left(\int_{\mathbb{R}^3} \sup_{-\pi < x, z < \pi} R^2(t, x, z, v) M(v) dv \right)^{\frac{1}{2}},$$

$$\begin{aligned} \| R \|_{2t,2,\sim} &= \left(\int_0^t \int_{-\pi}^{\pi} \int_{v_z > 0} v_z M(v) | R(s, x, -\pi, v) |^2 dv dx ds \right)^{\frac{1}{2}} \\ &+ \left(\int_0^t \int_{-\pi}^{\pi} \int_{v_z < 0} | v_z | M(v) | R(s, x, \pi, v) |^2 dv dx ds \right)^{\frac{1}{2}}, \end{aligned}$$

$$\begin{aligned} \| R \|_{\infty,2,\sim} &= \left(\sup_{t>0} \int_{-\pi}^{\pi} \int_{v_z > 0} v_z M(v) | R(t, x, -\pi, v) |^2 dx dv \right)^{\frac{1}{2}} \\ &+ \left(\sup_{t>0} \int_{-\pi}^{\pi} \int_{v_z < 0} | v_z | M(v) | R(t, x, \pi, v) |^2 dx dv \right)^{\frac{1}{2}}. \end{aligned}$$

Lemma

Let $\varphi(\bar{\tau}, x, z, \nu)$ be solution to

$$\frac{\partial \varphi}{\partial \bar{\tau}} + v_x \frac{\partial \varphi}{\partial x} + v_z \frac{\partial \varphi}{\partial z} - \varepsilon GM^{-1} \frac{\partial(M\varphi)}{\partial v_z} = \frac{1}{\varepsilon} L_J^* \varphi + g, \quad (1)$$

periodic in x of period 2π , with zero initial and ingoing boundary values at $z = -\pi, \pi$, and g x -periodic of period 2π . Set

$$\tilde{\varphi} = \varphi - \langle \varphi \rangle = \varphi - (2\pi)^{-2} \int \varphi dx dz.$$

Then, if $\varepsilon \leq \varepsilon_0$, $\delta \leq \delta_0$, for ε_0, δ_0 small enough, there exists η small such that,

$$\| \varphi \|_{\infty, 2} \leq c \left(\varepsilon^{\frac{1}{2}} \| \nu^{-\frac{1}{2}} (I - P)g \|_{2,2} + \varepsilon^{-\frac{1}{2}} \| Pg \|_{2,2} + \eta \varepsilon^{\frac{1}{2}} \| \langle P\varphi \rangle \|_{2,2} \right),$$

$$\| \nu^{\frac{1}{2}} (I - P)\varphi \|_{2,2} \leq c \left(\varepsilon \| \nu^{-\frac{1}{2}} (I - P)g \|_{2,2} + \| Pg \|_{2,2} + \eta \varepsilon \| \langle P\varphi \rangle \|_2 \right),$$

Proof of the Lemma.

Denote by $\hat{\varphi}(\bar{\tau}, \xi, \nu)$, $\xi = (\xi_x, \xi_z) \in \mathbb{Z}^2$ the Fourier transform of φ with respect to space.

Then for $\xi \neq (0, 0)$,

$$\frac{\partial \hat{\varphi}}{\partial \bar{\tau}} = \frac{1}{\varepsilon} \widehat{L_J^* \varphi} - i\xi \cdot \nu \hat{\varphi} + \varepsilon GM^{-1} \frac{\partial(M\hat{\varphi})}{\partial \nu_z} + \hat{g} - |\nu_z| r (-1)^{\xi_z}.$$

Here $r = \mathcal{F}_x \varphi(\bar{\tau}, \xi_x, \pm\pi, \nu)$ for $\nu_z \gtrless 0$. Then,

$$\begin{aligned} \int_0^\infty d\bar{\tau} \int (P\hat{\varphi})^2(\bar{\tau}, \xi, \nu) M d\nu &\leq C \left(\frac{1}{\varepsilon^2} \int_0^\infty d\bar{\tau} \left(\| \zeta_{-s}(\nu) \widehat{L_J^* \varphi}(\bar{\tau}, \xi, \cdot) \right. \right. \\ &+ \left. \left. \| (I - P)\hat{\varphi}(\bar{\tau}, \xi, \cdot) \|^2 \right) + \int_0^\infty d\bar{\tau} \int \nu^{-1} \hat{g}^2(\bar{\tau}, \xi, \nu) M d\nu \right. \\ &\left. + \int_0^\infty d\bar{\tau} \frac{\| \sqrt{|\nu_z|} r \|^2}{\delta_1 |\xi|^2} \right). \end{aligned}$$

By the Parseval inequality,

$$\begin{aligned}
 & \int_0^\infty \int (\widetilde{P}\varphi)^2(\bar{\tau}, x, z, \nu) M d\nu dx dz d\bar{\tau} \\
 & \leq c \left(\frac{1}{\varepsilon^2} \int_0^\infty \int \nu ((I - P)\varphi)^2(\bar{\tau}, x, z, \nu) M d\nu dx dz d\bar{\tau} \right. \\
 & \quad \left. + \int_0^\infty \int \nu^{-1} g^2(\bar{\tau}, x, z, \nu) M d\nu dx dz d\bar{\tau} + \|\gamma^{-1}\varphi\|_{2\infty, 2, \sim}^2 + \eta \|\varphi\|_{2, 2}^2 \right)
 \end{aligned}$$

By Green's formula,

$$\begin{aligned}
 & \|\gamma^{-1}\varphi\|_{2\bar{T}, 2, \sim}^2 + \|\varphi\|_{2\bar{T}, 2}^2 + \frac{1}{\varepsilon} \|\nu^{\frac{1}{2}}(I - P)\varphi\|_{2\bar{T}, 2}^2 \\
 & \leq c(\varepsilon \|\nu^{-\frac{1}{2}}(I - P)g\|_{2\bar{T}, 2}^2 + \eta_1 \|P\varphi\|_{2\bar{T}, 2}^2 + \frac{1}{\eta_1} \|Pg\|_{2\bar{T}, 2}^2).
 \end{aligned}$$

Write R as the sum $R_1 + R_2$, where R_1 and R_2 are solutions of two different problems. R_1 solves

$$\frac{\partial R_1}{\partial t} + \frac{1}{\varepsilon} v_x \cdot \frac{\partial R_1}{\partial x} + \frac{1}{\varepsilon} v_z \cdot \frac{\partial R_1}{\partial z} - \frac{G}{M} \frac{\partial(MR_1)}{\partial v_z} = \frac{1}{\varepsilon^2} L_J R_1 + \frac{1}{\varepsilon} H_1(R_1) + \frac{1}{\varepsilon} g,$$

$$R_1(0, x, z, v) = R_0(x, z, v),$$

$$R_1(t, x, \mp\pi, v) = -\frac{1}{\varepsilon} \bar{\psi}(t, x, \mp\pi, v), \quad t > 0, \quad v_z \geq 0.$$

The non-hydrodynamic part of R_1 is estimated by Green's formula : for every $\eta_1 > 0$,

$$\begin{aligned} \|\gamma^- R_1\|_{2\bar{T}, 2, \sim}^2 &+ \|R_1(\bar{T})\|_{2,2}^2 + \frac{1}{\varepsilon} \|\nu^{\frac{1}{2}}(I - P_J)R_1\|_{2\bar{T}, 2}^2 \\ &\leq c \left(\|R_0\|_{2,2}^2 + \varepsilon \|\nu^{-\frac{1}{2}}(I - P_J)g\|_{2\bar{T}, 2}^2 \right. \\ &\quad \left. + \frac{\eta_1}{2} \|P_J R_1\|_{2\bar{T}, 2}^2 + \frac{1}{2\eta_1} \|P_J g\|_{2\bar{T}, 2}^2 + \frac{1}{\varepsilon^2} \|\bar{\psi}\|_{2\bar{T}, 2, \sim}^2 \right) \end{aligned}$$

An a priori bound for $P_J R_1$ is obtained in the following lemma based on dual techniques.

Lemma

Set $h := P_J R_1$. Then

$$\begin{aligned} \|h\|_{2,2}^2 &\leq c(\|R_0\|_2^2 + \|\nu^{-\frac{1}{2}}(I - P_J)g\|_{2,2}^2 \\ &\quad + \frac{1}{\varepsilon^2} \|P_J g\|_{2,2}^2 + \frac{1}{\varepsilon^3} \|\bar{\psi}\|_{2,2,\sim}^2). \end{aligned}$$

The remaining part R_2 of R satisfies the equation

$$\varepsilon \frac{\partial R_2}{\partial t} + v_x \frac{\partial R_2}{\partial x} + v_z \frac{\partial R_2}{\partial z} - \varepsilon \frac{G}{M} \frac{\partial(MR_2)}{\partial v_z} = \frac{1}{\varepsilon} L_J R_2 + H_1(R_2),$$

$$R_2(0, x, z, v) = 0,$$

$$R_2(t, x, \mp\pi, v) = \frac{M_{\mp}(v)}{M(v)} \int_{w_z \leq 0} \left(R_1(t, x, \mp\pi, w) + R_2(t, x, \mp\pi, w) \right. \\ \left. + \frac{1}{\varepsilon} \bar{\psi}(t, x, \mp\pi, w) \right) |w_z| M dw, \quad t > 0, v_z \geq 0.$$

By Green's formula, and noting that $H_1(R_2)$ only depends on $(I - P)R_2$, we get

$$\varepsilon \|R_2(t)\|_2^2 + \|\gamma^- R_2\|_{2t,2,\sim}^2 + \frac{C}{\varepsilon} \|\nu^{\frac{1}{2}}(I - P_J)R_2\|_{2t,2}^2 \leq \|\gamma^+ R_2\|_{2t,2,\sim}^2.$$

Treatment of the diffuse reflexion boundary conditions :

$$\begin{aligned} & \varepsilon \|R_2\|_{2,2}^2(t) + \frac{C}{\varepsilon} \|\nu^{\frac{1}{2}}(I - P_J)R_2\|_{2t,2}^2 \\ & \leq \frac{1}{\varepsilon\eta} \|f^-\|_{2t,2,\sim}^2 + C\varepsilon\eta \|P_J R_2\|_{2t,2}^2, \\ & \|\gamma^- R_2\|_{2t,2,\sim}^2 \leq \frac{1}{\varepsilon^2} \|f^-\|_{2t,2,\sim}^2 + C \|P_J R_2\|_{2t,2}^2. \end{aligned}$$

Hydrodynamic estimates for R_2 .

Lemma

$$\| P_J R_2 \|_{2,2}^2 \leq \frac{C_1}{\varepsilon^2} \| f^- \|_{2,2\sim}^2 + C_2 \| P_J R_1 \|_{2,2}^2 .$$

Lemma

Any solution R_2 satisfies the a priori estimates

$$\begin{aligned}\| \nu^{\frac{1}{2}}(I - P_J)R_2 \|_{2,2}^2 &\leq c\left(\varepsilon \| R_0 \|_2^2 + \varepsilon \| \nu^{-\frac{1}{2}}(I - P_J)g \|_{2,2}^2\right. \\ &\quad \left. + \frac{1}{\varepsilon} \| P_J g \|_{2,2}^2 + \frac{1}{\varepsilon^2} \| \bar{\psi} \|_{2,2,\sim}^2\right), \\ \| P_J R_2 \|_{2,2}^2 &\leq c\left(\frac{1}{\varepsilon}(\| R_0 \|_2^2 + \| \nu^{-\frac{1}{2}}(I - P_J)g \|_{2,2}^2)\right. \\ &\quad \left. + \frac{1}{\varepsilon^3} \| P_J g \|_{2,2}^2 + \frac{1}{\varepsilon^4} \| \bar{\psi} \|_{2,2,\sim}^2\right), \\ \| \nu^{\frac{1}{2}}R_2 \|_{\infty,\infty}^2 &\leq c\left(\frac{1}{\varepsilon^2} \| R_2 \|_{\infty,2}^2 + \| \gamma^- R_1 \|_{\infty,2,\sim}^2 + \frac{1}{\varepsilon^2} \| \bar{\psi} \|_{\infty,2}^2\right. \\ &\leq c\left(\frac{1}{\varepsilon^3} \| R_0 \|_2^2 + \frac{1}{\varepsilon^3} \| \nu^{-\frac{1}{2}}(I - P_J)g \|_{2,2}^2\right. \\ &\quad \left. + \frac{1}{\varepsilon^5} \| P_J g \|_{2,2}^2 + \frac{1}{\varepsilon^6} \| \bar{\psi} \|_{2,2,\sim}^2 + \| R_0 \|_{\infty,2}^2\right. \\ &\quad \left. + \varepsilon^2 \| \nu^{-\frac{1}{2}}g \|_{\infty,\infty}^2 + \frac{1}{\varepsilon^2} \| \bar{\psi} \|_{\infty,2,\sim}^2\right).\end{aligned}$$

Theorem

There exists a solution R to the rest term problem such that

$$\int_0^{+\infty} \int_{[-\pi, \pi]^2 \times \mathbb{R}^3} |R(t, x, z, v)|^2 M(v) dt dx dz dv < c\varepsilon^7.$$

Proof. R is obtained as the limit of an approximating sequence.