Regularity of the Boltzmann Equation in Bounded Domains

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joint work with Yan Guo, Chanwoo Kim et Daniela Tonon

Mathematical Topics in Kinetic Theory Cambridge – May 9, 2016 Regularity of the Boltzmann Equation in Bounded Domains

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F(t,x,v): density distribution (in space $x \in \Omega \subset \mathbb{R}^3$ and velocity $v \in \mathbb{R}^3$) of gas particles at time t.

$$\underbrace{\partial_t F + v \cdot \nabla_x F}_{\text{free transport}} = \underbrace{Q(F, F)}_{\text{collisions}},$$

$$Q(F_1, F_2) = Q_{gain}(F_1, F_2) - Q_{loss}(F_1, F_2)$$

$$= \iint_{\mathbb{R}^3 \times \mathbb{S}^2} |v - u|^{\kappa} \{ F_1(u') F_2(v') - F_1(u) F_2(v) \} q_0 d\omega du,$$

where
$$\mathbf{v}' = \mathbf{v} + [(\mathbf{u} - \mathbf{v}) \cdot \omega] \omega$$
,
 $\mathbf{u}' = \mathbf{u} - [(\mathbf{u} - \mathbf{v}) \cdot \omega] \omega$.

Assume
$$0 < \kappa \le 1$$
 (hard potential), $0 \le q_0 \le C \frac{v-u}{|v-u|} \cdot \omega$ (angular cutoff).

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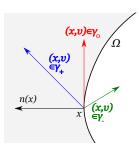
The Maxwellian density $\mu(v) = \exp\{-v^2/2\}$ verifies $Q(\mu, \mu) = 0$.

 Ω is a bounded domain of \mathbb{R}^3 . We define in the phase space the outgoing/incoming/grazing boundary

$$\gamma_{+} = \{(x, v) \in \partial\Omega \times \mathbb{R}^{3} : v \cdot n(x) > 0\},$$

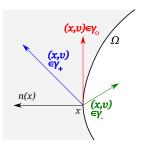
$$\gamma_{-} = \{(x, v) \in \partial\Omega \times \mathbb{R}^{3} : v \cdot n(x) < 0\},$$

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$$\begin{split} \gamma_{+} &= \{(x,v) \in \partial \Omega \times \mathbb{R}^{3} : v \cdot n(x) > 0\}, \\ \gamma_{-} &= \{(x,v) \in \partial \Omega \times \mathbb{R}^{3} : v \cdot n(x) < 0\}, \\ \gamma_{0} &= \{(x,v) \in \partial \Omega \times \mathbb{R}^{3} : v \cdot n(x) = 0\}. \end{split}$$



Diffuse boundary condition:

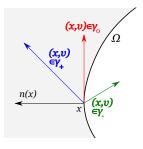
$$\forall (x,v) \in \gamma_-, \quad F(t,x,v) = c_\mu \, \mu(v) \int_{u \cdot n(x) > 0} F(t,x,u) \, u \cdot n(x) \, \mathrm{d}u.$$

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Diffuse boundary condition:

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Remark: $\mu(v) = \exp\{-v^2/2\}$ is an equilibrium of the system.

Known results in general bounded domains

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Existence of renormalized solutions (DiPerna-Lions type): Hamdache, Arkeryd, Cercignani, Maslova, Mischler, ...

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Existence of renormalized solutions (DiPerna-Lions type):

Hamdache, Arkeryd, Cercignani, Maslova, Mischler, ...

Existence of global strong solutions?

In a perturbative framework (following Ukai, Asano, Guiraud, ...).

Existence of global strong solutions in $L^{\infty}_{x,v}$ with a weight (in v) [Guo 10]

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Perturbative framework: $F \sim \mu(v) = e^{-|v|^2/2}$.

Existence of global strong solutions in $L^{\infty}_{x,\nu}$ with a weight (in ν) [Guo 10]

In convex domains: continuity away from the grazing boundary $\gamma_{\rm 0}$ [Guo 10]

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Existence of global strong solutions in $L_{x,v}^{\infty}$ with a weight (in v) [Guo 10]

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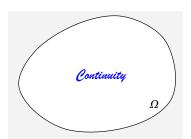
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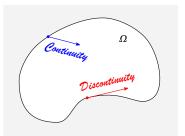
nclusion

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$$F = \sqrt{\mu} f$$
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We use the notation

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Assume Ω is a smooth bounded domain. Let $0 < \theta < 1/4$. Define

$$L_{x,v}^{\infty,\theta}:=L_{x,v}^{\infty}(e^{\theta|v|^2}\,\mathrm{d}x\,\mathrm{d}v).$$

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Theorem (Existence/uniqueness, [Guo 10], [GKTT 13])

Let $0<\theta'<\theta<1/4$. Let $f_0\geq 0$ in $L^{\infty,\theta}_{x,v}$. There exists a unique solution $F=\sqrt{\mu}\,f\geq 0$ of the Boltzmann equation with diffuse BC on $[0,T^*)$ with $T^*=T^*(f_0)$. Furthermore $\forall\,T< T^*$,

$$\sup_{0\leq t\leq T}\|e^{\theta'|v|^2}f(t)\|_{\infty}\lesssim_{T}\|e^{\theta|v|^2}f_0\|_{\infty}.$$

If
$$\|e^{\theta|v|^2}\{f_0-\sqrt{\mu}\}\|_\infty\ll 1$$
, then $T^*=\infty$.

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Assume Ω is a smooth strictly convex domain.

Assume $f_0 \geq 0$ in $L^{\infty, heta}_{x,v}$ and f_0 satisfies the diffuse boundary condition.

Theorem $(W^{1,p}$ propagation, 1

Assume $p \in (1,2)$ and $\nabla f_0 \in L^p(\Omega \times \mathbb{R}^3)$. Then

$$\forall T < T^*, \sup_{0 \le t \le T} \|\nabla f\|_p^p(t) + \int_0^T \iint_{\partial\Omega \times \mathbb{R}^3} |\nabla f|^p |v.n| \, \mathrm{d}S \, \mathrm{d}v \, \mathrm{d}t$$
$$\lesssim_T \|\nabla f_0\|_p^p + P(\|e^{\theta|v|^2} f_0\|_{\infty}),$$

with P a polynomial.

Note: we use the notations $\nabla = [\partial_t, \nabla_x, \nabla_v]$, and $\partial_t f_0 := -v \cdot \nabla_x f_0 + \sqrt{\mu}^{-1} Q(\sqrt{\mu} f_0, \sqrt{\mu} f_0)$.

Proof: entropy estimates, Grad's estimates, Ukai's lemma associated with a specific treatment of the almost grazing boundary.

Formally, on the boundary

$$\partial_n f_{|\gamma} = \frac{1}{\mathbf{v} \cdot \mathbf{n}} \left\{ -\partial_t f - \sum_i (\mathbf{v} \cdot \tau_i) \, \partial_{\tau_i} f + \sqrt{\mu}^{-1} Q(\sqrt{\mu} f, \sqrt{\mu} f) \right\}.$$

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We integrate on the incoming boundary

$$\int_{\gamma_{-}} |\partial_{n} f|^{p} |v \cdot n| \, \mathrm{d} S_{x} \, \mathrm{d} v \lesssim \underbrace{\int_{\mathbb{R}^{3}} |v \cdot n|^{1-p}}_{<\infty \text{ when } p < 2}.$$

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$$\int_{\gamma_-} |\partial_n f|^p |v \cdot \textbf{\textit{n}}| \, \mathrm{d} S_x \, \mathrm{d} v \lesssim \underbrace{\int_{\mathbb{R}^3} \left| v \cdot \textbf{\textit{n}} \right|^{1-p}}_{<\infty \text{ when } p < 2}.$$

▶ We define a kinetic distance $\alpha = \alpha(x, v)$ which balances the singularity.

The (strictly convex) domain Ω is defined by

$$\Omega = \{x \in \mathbb{R}^3 : \xi(x) < 0\}.$$

Define the kinetic distance

$$\alpha(x,v) := |v \cdot \nabla_x \xi|^2 - 2\{v \nabla_x^2 \xi v\} \xi(x) \ge 0.$$

Main features:

- ▶ "distance": vanishes exactly on the grazing boundary
- ▶ "kinetic": invariant along the characteristics (up to some quantity in |v|).

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Main features:

- ▶ "distance": vanishes exactly on the grazing boundary
- ▶ "kinetic": invariant along the characteristics (up to some quantity in |v|).

We therefore consider, for $\omega \gg 1$,

$$d_p^2(t,x,v) := e^{-\omega t \sqrt{1+v^2}} \alpha(x,v)^{\beta_p}.$$

Assume Ω is a smooth strictly convex domain.

Assume $f_0 \geq 0$ in $L_{x,y}^{\infty,\theta}$ and f_0 satisfies the diffuse boundary condition.

Theorem (Weighted $W^{1,p}$ propagation, $p \in [2,\infty]$)

Assume $d_p^2 \nabla f_0 \in L^p(\Omega \times \mathbb{R}^3)$. Then $\forall T < T^*$, if $p \in [2, \infty[$

$$\sup_{0 \le t \le T} \|d_p^2 \nabla f\|_p^p(t) + \int_0^T \iint_{\partial \Omega \times \mathbb{R}^3} |d_p^2 \nabla f|^p |v.n| \, \mathrm{d}S_x \, \mathrm{d}v \, \mathrm{d}t$$
$$\lesssim_T \|d_p^2 \nabla f_0\|_p^p + P(\|e^{\theta|v|^2} f_0\|_{\infty}),$$

and if $p = \infty$, $\sup \|d_p^2 \nabla f\|_{\infty}(t) \lesssim_T \|d_p^2 \nabla f_0\|_{\infty} + P(\|e^{\theta|v|^2} f_0\|_{\infty})$, where $d_p^2 = d_p^2(t, x, v) \geq 0$ vanishes on the grazing boundary γ_0 .

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Theorem (C^1 propagation)

If $d_{\infty}^2 \nabla f_0 \in C^0(\bar{\Omega} \times \mathbb{R}^3)$ and $\partial_t f_0$ satisfies the diffuse boundary condition, then f is C^1 away from the grazing boundary.

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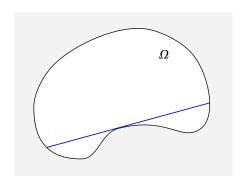
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▶ We get rid of the grazing trajectories

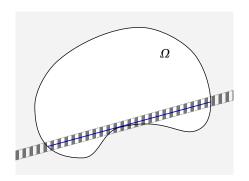
$$\mathfrak{S}_{\mathrm{B}} := \{(x,v) \in \bar{\Omega} \times \mathbb{R}^3 : \textit{n}(\textit{x}_{b}(x,v)) \cdot \textit{v} = 0\}$$



▶ We get rid of the grazing trajectories

$$\mathfrak{S}_{\mathrm{B}} := \{(x, v) \in \overline{\Omega} \times \mathbb{R}^3 : n(x_{\mathbf{b}}(x, v)) \cdot v = 0\}$$

by applying a cut-off on a tubular neigborhood of $\mathfrak{S}_{\mathrm{B}}.$



Assume Ω is a smooth bounded domain.

Assume $f_0 \geq 0$ in $L_{x,v}^{\infty,\theta}$.

Theorem (BV propagation)

If $f_0 \in BV(\Omega \times \mathbb{R}^3)$, then $\forall T < T^*$,

$$\sup_{0 \le t \le T} ||f(t)||_{BV} \lesssim_{T} ||f_{0}||_{BV} + P(||e^{\theta|v|^{2}}f_{0}||_{\infty}),$$

and $\nabla_{\mathsf{x},\mathsf{v}} f_{\gamma}$ is a Radon measure $\sigma(\mathsf{t})$ on $\partial\Omega \times \mathbb{R}^3$ such that

$$\int_0^T |\sigma(\partial\Omega\times\mathbb{R}^3)|\,\mathrm{d}t\lesssim_T ||f_0||_{BV} + P(||e^{\theta|v|^2}f_0||_\infty).$$

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Recap and optimality of results

In convex domains	In non-convex domains
C^0 away from γ_0 [Guo 10] $W^{1,p}$ for $1 \leq p < 2$	$\mathscr{L}^{\mathfrak{G}}$: Discontinuity created on γ_0 and propagated along the grazing trajectories [Kim 11]
ガニ Ct-ex. (transport eq.)	BV propagation
Weighted $W^{1,p}$ for $p \in [2,\infty]$	
\mathcal{C}^1 away from γ_0	
₩ ^{2,‡} : Ct-ex.	

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Other boundary conditions

Specular boundary conditions: in convex domains, propagation of C^1 regularity away from γ_0 (with the help of the kinetic distance) [GKTT13]

Bounce-back boundary conditions: same [GKTT13], in non-convex domains: propagation of discontinuity [Kim 11]

Maxwell boundary condition: continuity away from the grazing trajectories [Briant Guo 15].

Non-isothermal boundary

Results of existence of strong solutions, uniqueness and stability (exponential convergence towards the solution of the stationnary problem) for a (not too much) varying boundary temperature. Continuity propagation in convex domains [Esposito Guo Kim Marra 13].

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Thank you.