

Hyperbolic approximation of the Navier-Stokes-Fourier system

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Joint work with S. Kawashima, J. Xu and E. Zuazua.

Paradox of heat conduction

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$$\begin{cases} \partial_t \rho + \operatorname{div}(\rho \mathbf{u}) = 0, \\ \partial_t(\rho \mathbf{u}) + \operatorname{div}(\rho \mathbf{u} \otimes \mathbf{u}) + \nabla p = \operatorname{div} \tau, \\ \partial_t(\rho T) + \operatorname{div}(\rho \mathbf{u} T + \mathbf{u} p) - \kappa \Delta T - \operatorname{div}(\tau \cdot \mathbf{u}) = 0. \end{cases} \quad (1)$$

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- A shortcoming of Fourier's law is that it leads to a parabolic equation for the temperature field: any initial disturbance is felt instantly throughout the entire medium.

→ Such behavior contradicts the principle of causality.

- To correct this unrealistic feature one can use the Maxwell-Cattaneo law:

$$\varepsilon^2 \partial_t \mathbf{q} + \mathbf{q} = -\kappa \nabla T,$$

where ε is the thermal relaxation characteristic time

- However, this leads to a non-Galilean invariant model. In '09, Christov formulated the following law

$$\varepsilon^2 (\partial_t \mathbf{q} + \mathbf{u} \cdot \nabla \mathbf{q} - \mathbf{q} \cdot \nabla \mathbf{u} + (\nabla \cdot \mathbf{u}) \mathbf{q}) + \mathbf{q} = -\kappa \nabla T. \quad (2)$$

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- Finite speed of propagation for the temperature.
- Question: How to justify rigorously the limit $\varepsilon \rightarrow 0$?
- Element of response to the *paradox of heat conduction*.
- Useful for numerics.

First-order partially dissipative coupling

- The compressible Euler equations with damping reads:

$$\begin{cases} \partial_t \rho + \operatorname{div}(\rho u) = 0, \\ \varepsilon^2 (\partial_t u + u \cdot \nabla u) + \frac{\nabla P(\rho)}{\rho} + u = 0. \end{cases} \quad (\text{E})$$

This system can be understood as a hyperbolic approximation, as $\varepsilon \rightarrow 0$, of the solution of the porous media equation:

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Coulombel-Goudon-Lin '07 '13, Fang-Xu '09, Kawashima-Xu '14
- Strong convergence in \mathbb{R}^d with $d \geq 1$ for global-in-time strong solutions being small perturbations of $(\bar{\rho}, \bar{u}) = (\bar{\rho}, 0)$ with $\bar{\rho} > 0$: Danchin-CB '22.

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- **Tools**: Littlewood-Paley, Shizuta-Kawashima's theory and hypocoercivity theory.

Let us have a look at the one-dimensional damped p-system

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- **First difficulty:** how to handle the *partially dissipative* structure? Indeed, standard energy estimates leads to:

$$\frac{d}{dt} \|(\rho, u)\|_{L^2}^2 + \frac{1}{\varepsilon} \|u\|_{L^2}^2 \leq 0$$

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- **Idea:** Inspired by the hypocoercivity theory, consider the following perturbed functional

$$\mathcal{L}^2 = \|(\rho, u, \partial_x \rho, \partial_x u)\|_{L^2}^2 + \varepsilon \int_{\mathbb{R}} u \partial_x \rho.$$

Differentiating in time this functional, one obtains

$$\frac{d}{dt} \mathcal{L}^2 + \frac{1}{\varepsilon} \|(u, \partial_x u)\|_{L^2}^2 + \varepsilon \|\partial_x \rho\|_{L^2}^2 \leq 0.$$

- **Second difficulty:** the decay rates depend on the frequencies and the relaxation parameter ε .

From the previous estimate, one obtains formally

$$\ll \frac{d}{dt} \|(\rho, u)\|_{L^2} + \min\left(\frac{1}{\varepsilon}, \varepsilon|\xi|^2\right) \|(\rho, u)\|_{L^2} \leq 0. \gg$$

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- And, in high frequencies $|\xi| > \frac{1}{\varepsilon}$, the solution is exponentially damped.
- One has

$$\|(\rho, u)^h(t)\|_{L^2(\mathbb{R}^d, \mathbb{R}^n)} \leq C e^{-\lambda \frac{t}{\varepsilon}} \|(\rho_0, u_0)\|_{L^2(\mathbb{R}^d, \mathbb{R}^n)},$$

$$\|(\rho, u)^\ell(t)\|_{L^\infty(\mathbb{R}^d, \mathbb{R}^n)} \leq C(\varepsilon t)^{-\frac{d}{2}} \|(\rho_0, u_0)\|_{L^1(\mathbb{R}^d, \mathbb{R}^n)}$$

where $(\rho, u)^h$ and $(\rho, u)^\ell$ correspond, respectively, to the high and low frequencies of the solution.

Hyperbolic hypocoercivity

For general partially dissipative hyperbolic systems of the form

$$\partial_t U + A \partial_x U + BU = 0 \quad \text{where} \quad B = \begin{pmatrix} 0 & 0 \\ 0 & D \end{pmatrix} \quad \text{with } D > 0,$$

the previous idea can also be applied under the following condition:

Definition (Shizuta-Kawashima '80s)

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Inspired by this fact and the theories of hypo-coercivity and hypo-ellipticity, Beauchard and Zuazua constructed the following Lyapunov functional

$$\mathcal{L}^2 \triangleq \|U\|_{H^1}^2 + \int_{\mathbb{R}^d} \mathcal{I} \quad \text{where} \quad \mathcal{I} \triangleq \Im \sum_{k=1}^{n-1} \varepsilon_k (BA^{k-1} \widehat{U} \cdot BA^k \widehat{U}).$$

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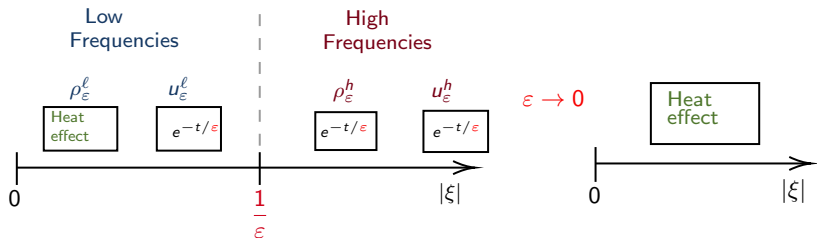
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If the (SK) condition is satisfied, differentiating in time this functional leads to

$$\frac{d}{dt} \mathcal{L} + \kappa \min(1, |\xi|^2) \mathcal{L} \leq 0 \quad \text{and} \quad \mathcal{L} \sim \|U\|_{H^1}$$

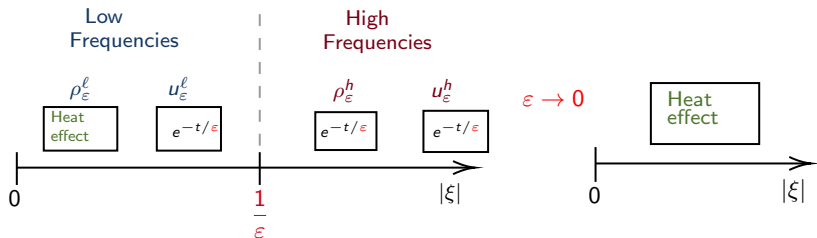
Cattaneo approximation:

$$\begin{cases} \partial_t \rho_\varepsilon + \partial_x u_\varepsilon = 0 \\ \varepsilon^2 \partial_t u_\varepsilon + \partial_x \rho_\varepsilon + u_\varepsilon = 0 \end{cases} \quad \xrightarrow{\varepsilon \rightarrow 0} \quad \partial_t \rho - \Delta \rho = 0$$



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- We proved the strong relaxation limit in \mathbb{R}^d in various contexts
 - Compressible Euler equations with damping (Danchin-CB, Math. Ann.).
 - Jin-Xin System (Shou-CB, JDE).
 - 2D-Boussinesq system (Bianchini-Paicu-CB, ARMA).
- How to show it for the Navier-Stokes-Cattaneo system?

A (partially) hyperbolic Navier-Stokes system

We have just seen that the equation

$$\partial_t u - \Delta u = 0$$

can be approximated, for a small ε , by the following hyperbolic system

$$\begin{cases} \partial_t u + \operatorname{div} v = 0 \\ \varepsilon^2 \partial_t v + \nabla u + v = 0. \end{cases}$$

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Performing such approximation for the compressible Navier-Stokes system, one has

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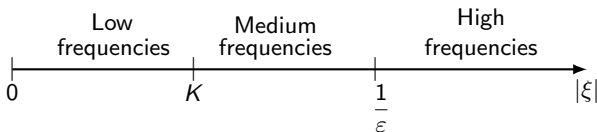
Let us now see how to justify that the solution of this system converges to the solution of the classical Navier-Stokes equations.

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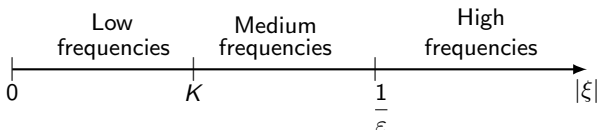
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Complete picture: We divide the frequency space as



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Formally, when $\varepsilon \rightarrow 0$, it means that:

- The low frequency regime is not modified.
- The mid-frequency regime becomes larger and larger and recovers the high-frequency regime.
- The high frequency regime disappears.

→ We retrieve the behavior of the compressible Navier-Stokes-Fourier system in the limit.

Tools

- We define homogeneous Besov spaces restricted in frequency as follows:

$$\|f\|_{\dot{B}_{2,1}^s}^\ell := \sum_{j \leq J_0} 2^{js} \|f_j\|_{L^2}, \quad \|f\|_{\dot{B}_{p,1}^s}^{m,\varepsilon} := \sum_{J_0 \leq j \leq J_\varepsilon} 2^{js} \|f_j\|_{L^p},$$

$$\|f\|_{\dot{B}_{2,1}^s}^{h,\varepsilon} := \sum_{j \geq J_\varepsilon - 1} 2^{js} \|f_j\|_{L^2}$$

where $J_0 = \log_2(K)$, for $K > 0$ a constant, and $J_\varepsilon = -\kappa \log_2(\varepsilon)$.

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Morale

- The hyperbolic approximation *creates* a temporary high-frequency regime that disappears in the limit.
- The remaining frequency regimes correspond to the behaviour of the limit system.
- Difficulty: justify that the linear and nonlinear analysis can be done in the *new* high-frequency setting.

Some linear analysis in high frequencies

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- Defining the effective velocity, as introduced by Hoff and Haspot, $w = u + (-\Delta)^{-1}\nabla\rho$, in high frequencies, the linear system we are interested in reads

$$\begin{cases} \partial_t \rho + \rho = \operatorname{div} w, \\ \partial_t w - \Delta w = w - (-\Delta)^{-1}\nabla\rho + \nabla\theta, \\ \partial_t \theta + \operatorname{div} q + \operatorname{div} w = 0, \\ \varepsilon^2 \partial_t q + q + \nabla\theta = 0, \end{cases} \quad (5)$$

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- The equations of ρ and w can be studied separately, we simply need to be careful about the linear source terms.
- For the Cattaneo part, we introduce the Lyapunov (in the spirit of that of Beauchard and Zuazua and the hypocoercivity theory)

$$\mathcal{L}_j^h = \|(\theta_j, q_j)\|_{L^2}^2 + 2^{-2j} \int_{\mathbb{R}^d} q_j \cdot \nabla \theta_j \quad \text{for } j \geq J_\varepsilon. \quad (6)$$

→ The blue term allows to recover dissipation for θ . Using that $\mathcal{L}_j^h \sim \|(\theta_j, q_j)\|_{L^2}^2$, direct computations gives

$$\frac{d}{dt} \mathcal{L}_j^h + \mathcal{L}_j^h \leq \|\operatorname{div} w_j\|_{L^2} \|\theta_j\|_{L^2}.$$

- We are working in the $L^2 - L^p$ framework:

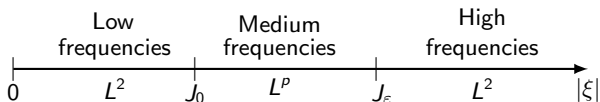


Figure: Frequency domain splitting for Navier-Stokes Cattaneo

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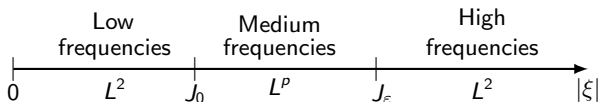


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- Indeed, the medium frequencies are only bounded in L^p -based spaces.
- \rightarrow Need to develop advanced product laws.

For instance: let $2 \leq p \leq 4$ and $p^* \triangleq 2p/(p-2)$. For all $s > 0$, we have

$$\begin{aligned} \|ab\|_{\dot{B}_{2,1}^s}^{h,\varepsilon} &\lesssim \|a\|_{\dot{B}_{p,1}^{\frac{d}{p}}} \|b\|_{\dot{B}_{2,1}^s}^{h,\varepsilon} + \|b\|_{\dot{B}_{p,1}^{\frac{d}{p}}} \|a\|_{\dot{B}_{2,1}^s}^{h,\varepsilon} \\ &\quad + \|a\|_{\dot{B}_{p,1}^{\frac{d}{p}}}^{\ell,\varepsilon} \|b\|_{\dot{B}_{p,1}^{s+\frac{d}{p}-\frac{d}{2}}}^{\ell,\varepsilon} + \|b\|_{\dot{B}_{p,1}^{\frac{d}{p}}}^{\ell,\varepsilon} \|a\|_{\dot{B}_{p,1}^{s+\frac{d}{p}-\frac{d}{2}}}^{\ell,\varepsilon}. \end{aligned}$$

Tools: Bony paraproduct decomposition and precise frequency analysis.

Ill-prepared relaxation result in a critical framework

Theorem (Kawashima-Xu-Zuazua-CB '23)

Let $d \geq 3$, $p \in [2, 4]$ and $P(\rho, \theta) = \pi(\rho)\theta$, $\bar{\rho}, \bar{\theta} > 0$

- Let $(\rho^\varepsilon - \bar{\rho}, v^\varepsilon, \theta^\varepsilon - \bar{\theta}, q^\varepsilon)$ be the global solution of Navier-Stokes-Cattaneo (constructed with the previous arguments) with initial data $(\rho_0^\varepsilon, v_0^\varepsilon, \theta_0^\varepsilon, q_0^\varepsilon)$.
- Let $(\rho - \bar{\rho}, v, \theta - \bar{\theta})$ be the global solution of Navier-Stokes-Fourier with initial data (ρ_0, v_0, θ_0) .

We define the error unknowns $(\tilde{\rho}, \tilde{v}, \tilde{\theta})$ as

$$(\tilde{\rho}, \tilde{v}, \tilde{\theta}) := (\rho^\varepsilon - \rho, v^\varepsilon - v, \theta^\varepsilon - \theta).$$

If we assume that

$$\|(\tilde{\rho}_0, \tilde{v}_0, \tilde{\theta}_0)\|_{B_{2,1}^{\frac{d}{2}-1}}^\ell + \|\tilde{\rho}_0\|_{B_{p,1}^{\frac{d}{2}-1}}^h + \|(\tilde{v}_0, \tilde{\theta}_0)\|_{B_{p,1}^{\frac{d}{2}-1}}^h \lesssim \varepsilon. \quad (7)$$

Then, we have the strong convergence result:

$$\begin{aligned} & \|(\tilde{\rho}, \tilde{v}, \tilde{\theta})\|_{L_T^\infty(B_{2,1}^{\frac{d}{2}-2})}^\ell + \|(\tilde{\rho}, \tilde{v}, \tilde{\theta})\|_{L_T^1(B_{2,1}^{\frac{d}{2}})}^\ell + \|q^\varepsilon + \kappa \nabla \theta^\varepsilon\|_{L_T^1(B_{p,1}^{\frac{d}{2}-1})} \\ & + \|\tilde{\rho}\|_{L_T^\infty \cap L_T^1(B_{p,1}^{\frac{d}{2}-1})}^h + \|(\tilde{v}, \tilde{\theta})\|_{L_T^\infty(B_{p,1}^{\frac{d}{2}-2})}^h + \|(\tilde{v}, \tilde{\theta})\|_{L_T^1(B_{p,1}^{\frac{d}{2}})}^h \lesssim \varepsilon \end{aligned}$$

Extensions

- To what extent can this hyperbolic approximation be used? Numerical schemes, PINNs.

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With Roberta Bianchini and Marius Paicu (ARMA '23), we showed that the stably stratified solutions of the incompressible porous media equation:

$$\partial_t \rho - \mathcal{R}_1^2 \rho = 0 \quad \text{with } \mathcal{R}_1 = \frac{\partial_1}{\sqrt{-\Delta}}$$

can be approximated by the 0-th order stratified Boussinesq system:

$$\begin{cases} \partial_t \rho + \mathcal{R}_1 b = 0, \\ \varepsilon \partial_t b + \mathcal{R}_1 \rho + b = 0. \end{cases} \quad (2DB)$$

Such justification involves anisotropic Besov spaces so as to recover crucial $L_T^1(W^{1,\infty})$ bounds on the solution.

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- Question: under what conditions can an operator be approximated in this fashion?
- Interplay of partial dissipation, anisotropy and special structure of the nonlinearities.

Thank you for your attention!