

Asymptotic properties of solutions to equations of fluid dynamics

Eduard Feireisl

Institute of Mathematics, Academy of Sciences of the Czech Republic, Prague

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Lecture I

Lecture I: Equations in continuum fluid mechanics

Basic principles

Physical domain:

Eulerian variables:

Fields:

- **volume densities of observables:**
- **fluxes:**
- **sources:**

$$\Omega \subset \mathbb{R}^d, \quad d=1,2,3$$

$$\text{time } t \in I = (0, T), \quad x \in \Omega$$

$$\mathbf{U} = \mathbf{U}(t, x) : I \times \Omega \rightarrow \mathbb{R}^m$$

$$d = d(t, x)$$

$$\mathbf{F} = \mathbf{F}(t, x)$$

$$s = s(t, x)$$

Field equations - balance laws:

$$\left[\int_B d(t, x) dx \right]_{t=t_1}^{t=t_2} = - \int_{t_1}^{t_2} \int_{\partial B} \mathbf{F}(t, x) \cdot \mathbf{n} dS_x dt + \int_{t_1}^{t_2} \int_B s(t, x) dx dt$$

for any

$$B \subset \Omega, \quad t_1 < t_2$$

Balance laws as PDEs

Balance law (strong form):

■ **scalar:**

$$\partial_t d(t, x) + \operatorname{div}_x \mathbf{F}(t, x) = s(t, x) \text{ for any } t, x$$

■ **vectorial:**

$$\partial_t \mathbf{U} + \operatorname{div}_x \mathbb{F} = \mathbf{s}(t, x)$$

Weak (distributional) form:

$$\int_I \int_{\Omega} \left[d(t, x) \partial_t \varphi(t, x) + \mathbf{F}(t, x) \cdot \nabla_x \varphi(t, x) \right] dx dt = - \int_I \int_{\Omega} s(t, x) \varphi(t, x) dx dt$$

for any $\varphi \in C_c^1(I \times \Omega)$

Initial and/or boundary conditions:

$$\begin{aligned} & \int_{t_1}^{t_2} \int_{\Omega} \left[d \partial_t \varphi + \mathbf{F} \cdot \nabla_x \varphi \right] dx dt \\ &= \left[\int_{\Omega} d \varphi dx \right]_{t=t_1}^{t=t_2} + \int_{t_1}^{t_2} \int_{\partial \Omega} \mathbf{F}_b \cdot \mathbf{n} \varphi dS_x dt - \int_{t_1}^{t_2} \int_{\Omega} s \varphi dx dt \end{aligned}$$

Physical principles

Mass conservation – equation of continuity

$$\partial_t \varrho + \operatorname{div}_x(\varrho \mathbf{u}) = 0$$

ϱ mass density
 \mathbf{u} fluid (bulk) velocity

Momentum conservation – Newton's second law

$$\partial_t(\varrho \mathbf{u}) + \operatorname{div}_x(\varrho \mathbf{u} \otimes \mathbf{u}) = \operatorname{div}_x \mathbb{T} + \varrho \mathbf{g}$$

\mathbb{T} Cauchy stress
 \mathbf{g} external volume force

Energy balance – First law of thermodynamics

$$\partial_t E + \operatorname{div}_x(E \mathbf{u}) = \operatorname{div}_x(\mathbb{T} \cdot \mathbf{u} - \mathbf{q}) + \varrho \mathbf{g} \cdot \mathbf{u}$$

E total energy
 \mathbf{q} (internal) energy flux

Energy balance

Total energy

$$E = \frac{1}{2}\rho|\mathbf{u}|^2 + \rho e$$

Kinetic energy balance

$$\partial_t \left(\frac{1}{2}\rho|\mathbf{u}|^2 \right) + \operatorname{div}_x \left(\frac{1}{2}\rho|\mathbf{u}|^2 \mathbf{u} \right) = \operatorname{div}_x (\mathbb{T} \cdot \mathbf{u}) - \mathbb{T} : \nabla_x \mathbf{u} + \rho \mathbf{g} \cdot \mathbf{u}$$

Internal energy balance

$$\partial_t(\rho e) + \operatorname{div}_x(\rho e \mathbf{u}) + \operatorname{div}_x \mathbf{q} = \mathbb{T} : \nabla_x \mathbf{u}$$

e internal energy

Constitutive relations

Stokes' law (mathematical definition of fluid)

$$\mathbb{T} = \mathbb{S} - p\mathbb{I}$$

\mathbb{S} viscous stress

p pressure

Gibbs' law – entropy

$$\vartheta Ds = De + pD\left(\frac{1}{\varrho}\right)$$

s entropy

ϑ (absolute) temperature

Second law of thermodynamics – entropy equation

Internal energy balance

$$\rho \partial_t e + \rho \mathbf{u} \cdot \nabla_x e + \operatorname{div}_x \mathbf{q} = \mathbb{S} : \nabla_x \mathbf{u} - p \operatorname{div}_x \mathbf{u} \quad \Big| \frac{1}{\vartheta}$$

$$\text{Gibbs' law} \Rightarrow \frac{1}{\vartheta} \rho \partial_t e = \rho \partial_t s + \frac{1}{\vartheta \rho} p \partial_t \rho = \rho \partial_t s - \frac{1}{\vartheta \rho} p \operatorname{div}_x (\rho \mathbf{u})$$

$$= \rho \partial_t s - \frac{1}{\vartheta \rho} p \nabla_x \rho \cdot \mathbf{u} - \frac{1}{\vartheta} p \operatorname{div}_x \mathbf{u}$$

$$\frac{1}{\vartheta} \rho \mathbf{u} \cdot \nabla_x e = \rho \mathbf{u} \cdot \nabla_x s + \frac{1}{\vartheta \rho} p \rho \mathbf{u} \cdot \nabla_x \rho$$

Entropy balance

$$\partial_t (\rho s) + \operatorname{div}_x (\rho s \mathbf{u}) + \operatorname{div}_x \left(\frac{\mathbf{q}}{\vartheta} \right) = \frac{1}{\vartheta} \left(\mathbb{S} : \nabla_x \mathbf{u} - \frac{\mathbf{q} \cdot \nabla_x \vartheta}{\vartheta} \right)$$

Entropy production rate

$$\frac{1}{\vartheta} \left(\mathbb{S} : \nabla_x \mathbf{u} - \frac{\mathbf{q} \cdot \nabla_x \vartheta}{\vartheta} \right) \geq 0$$

Newtonian (linearly viscous) fluids

Newton's rheological law

$$\mathbb{S}(\mathbb{D}_x \mathbf{u}) = \mu \left(\nabla_x \mathbf{u} + \nabla_x \mathbf{u}^t - \frac{2}{d} \operatorname{div}_x \mathbf{u} \mathbb{I} \right) + \eta \operatorname{div}_x \mathbf{u} \mathbb{I}, \quad \mathbb{D}_x \equiv \frac{1}{2} (\nabla_x \mathbf{u} + \nabla_x^t \mathbf{u})$$

μ shear viscosity coefficient

η bulk viscosity coefficient

Fourier's law

$$\mathbf{q} = -\kappa \nabla_x \vartheta$$

κ heat conductivity coefficient

Entropy production rate

$$\frac{1}{\vartheta} \left(\mathbb{S} : \nabla_x \mathbf{u} - \frac{\mathbf{q} \cdot \nabla_x \vartheta}{\vartheta} \right) \geq 0$$

\Rightarrow

$$\mu \geq 0, \quad \eta \geq 0$$

Perfect fluids

$$\mathbb{S} \equiv 0, \mathbf{q} \equiv 0$$

$$\mathbf{m} \equiv \rho \mathbf{u}, E = \frac{1}{2} \frac{|\mathbf{m}|^2}{\rho} + \rho e$$



**Leonhard Paul
Euler**
1707–1783

Euler system of gas dynamics

$$\partial_t \rho + \operatorname{div}_x \mathbf{m} = 0$$

$$\partial_t \mathbf{m} + \operatorname{div}_x \left(\frac{\mathbf{m} \otimes \mathbf{m}}{\rho} \right) + \nabla_x p = 0$$

$$\partial_t E + \operatorname{div}_x \left[(E + p) \frac{\mathbf{m}}{\rho} \right] = 0$$

(Incomplete) equation of state (gases)

$$p = (\gamma - 1) \rho e$$

γ adiabatic coefficient

Perfect fluids–entropy

Entropy transport

$$\partial_t(\rho s) + \operatorname{div}_x(\rho s \mathbf{u}) = 0 \Rightarrow \partial_t s + \mathbf{u} \cdot \nabla_x s = 0$$

$$s = \bar{s} - \text{constant} \Rightarrow \text{isentropic EOS } p = p(\varrho)$$

Barotropic (isentropic) Euler system

$$\partial_t \varrho + \operatorname{div}_x \mathbf{m} = 0, \quad \partial_t \mathbf{m} + \operatorname{div}_x \left(\frac{\mathbf{m} \otimes \mathbf{m}}{\varrho} \right) + p(\varrho) = 0$$

“Nobody is perfect”



Entropy inequality

$$\partial_t(\rho s) + \operatorname{div}_x(s \mathbf{m}) \geq 0$$

Renormalized entropy inequality

$$\partial_t(\rho F(s)) + \operatorname{div}_x(F(s) \mathbf{m}) \geq 0$$

Navier–Stokes–Fourier system



$$\partial_t \varrho + \operatorname{div}_x(\varrho \mathbf{u}) = 0$$

$$\partial_t(\varrho \mathbf{u}) + \operatorname{div}_x(\varrho \mathbf{u} \otimes \mathbf{u}) + \nabla_x p = \operatorname{div}_x \mathbb{S}(\mathbb{D}_x \mathbf{u})$$



$$\partial_t(\varrho e) + \operatorname{div}_x(\varrho e \mathbf{u}) - \operatorname{div}_x(\kappa \nabla_x \vartheta) = \mathbb{S}(\mathbb{D}_x \mathbf{u}) : \nabla_x \mathbf{u} - p \operatorname{div}_x \mathbf{u}$$

Entropy balance equation

$$\partial_t(\varrho s) + \operatorname{div}_x(\varrho s \mathbf{u}) - \operatorname{div}_x \left(\frac{\kappa \nabla_x \vartheta}{\vartheta} \right) = \frac{1}{\vartheta} \left(\mathbb{S}(\mathbb{D}_x \mathbf{u}) : \nabla_x \mathbf{u} + \frac{\kappa |\nabla_x \vartheta|^2}{\vartheta} \right)$$

Entropies for viscous and perfect fluids

Renormalized entropy equation for the Euler system

$$\partial_t(\varrho F(s)) + \operatorname{div}_x(F(s)\mathbf{m}) = (\geq)0$$

$$\mathbf{m} \cdot \mathbf{n}|_{\partial\Omega} = 0$$

Entropy minimum principle

$$s(t, x) \geq \inf_{y \in \Omega} s(0, y) \quad t \geq 0$$

Entropy minimum principle for weak solutions

$$\int_{\Omega} \varrho F_n(s)(t, \cdot) \, dx \geq \int_{\Omega} \varrho F_n(s)(0, \cdot) \, dx$$

$$F_n(s) = n \min \{s - \underline{s}, 0\}, \quad \underline{s} = \min_{y \in \Omega} s(0, y)$$

Absence of a large class of entropies for the Navier–Stokes–Fourier system

The composition $F(s)$ is in general not an entropy for the Navier–Stokes–Fourier system. The minimum principle may not hold either.

Boundary conditions for closed systems

Perfect fluid – impermeability of the boundary

$$\mathbf{m} \cdot \mathbf{n}|_{\partial\Omega} = 0$$

Real fluid

- Impermeability of the boundary, no heat flux

$$\mathbf{u} \cdot \mathbf{n}|_{\partial\Omega} = 0, \mathbf{q} \cdot \mathbf{n}|_{\partial\Omega} = 0$$

- no slip or complete slip

$$\mathbf{u}|_{\partial\Omega} = 0 \text{ or } (\mathbb{S} \cdot \mathbf{n}) \times \mathbf{n}|_{\partial\Omega} = 0$$

Periodic boundary conditions

$$\Omega = \mathbb{T}^d, \mathbb{T}^d = ([-1, 1] |_{\{-1, 1\}})^d - \text{flat torus}$$

Boundary conditions for open systems – real fluids

Boundary velocity

$$\mathbf{u}|_{\partial\Omega} = \mathbf{u}_B$$

Boundary decomposition

$$\partial\Omega = \Gamma_{\text{in}} \cup \Gamma_{\text{out}} \cup \Gamma_{\text{wall}}$$

$$\mathbf{u}_B \cdot \mathbf{n} < 0 \text{ on } \Gamma_{\text{in}}, \quad \mathbf{u}_B \cdot \mathbf{n} > 0 \text{ on } \Gamma_{\text{out}}, \quad \mathbf{u}_B \cdot \mathbf{n} = 0 \text{ on } \Gamma_{\text{wall}}$$

Flux conditions

■ Mass flux

$$\varrho|_{\Gamma_{\text{in}}} = \varrho_B$$

■ Heat flux

$$\left[\varrho_B e \mathbf{u}_B + \mathbf{q} \right] \cdot \mathbf{n}|_{\Gamma_{\text{in}}} = F_B \quad (\text{Robin boundary conditions})$$

$$\mathbf{q} \cdot \mathbf{n}|_{\Gamma_{\text{out}} \cup \Gamma_{\text{wall}}} = 0$$

Local well posedness for smooth data

Initial data

■ Smoothness in Sobolev class

$$\varrho(0, \cdot) = \varrho_0, \mathbf{u}(0, \cdot) = \mathbf{u}_0, \vartheta(0, \cdot) = \vartheta_0, \varrho_0, \mathbf{u}_0, \vartheta_0 \in W^{k,2}, k > d$$

■ Smoothness of the boundary data

$$\partial\Omega \text{ of class } C^{2+\nu}$$

$$\mathbf{u}_B, \varrho_B, F_B \in C^k, k \geq 2$$

■ Absence of vacuum

$$\varrho_0, \varrho_B > 0, \vartheta_0 > 0$$

■ Compatibility conditions

Equations and their derivatives satisfied up to $t = 0$

Local existence

Both Euler and Navier–Stokes system admit smooth solutions existing on a maximal time interval $[0, T_{\max})$, $T_{\max} > 0$

Blow up for 1-d Euler system



Isentropic Euler system (constant entropy)

$$\begin{aligned}\partial_t \varrho + \partial_x(\varrho u) &= 0 \\ \partial_t(\varrho u) + \partial_x(\varrho u^2) + a \partial_x \varrho^\gamma &= 0\end{aligned}$$

Step 1: Lagrange mass coordinates

$$t = t, \quad y(t, x) = \int_{-\infty}^x \varrho(t, z) \, dz$$

$$\partial_t V - \partial_y w = 0, \quad \partial_t w + a \partial_y V^{-\gamma} = 0$$

$$V = \varrho^{-1} \text{ (specific volume), } w \left(t, \int_{-\infty}^x \varrho(t, z) \, dz \right) = u(t, x)$$

Blow up for 1-d Euler system, continuation

Step 2: P-system

$$\partial_t V - \partial_y w = 0, \partial_t w - \partial_y P(V) = 0, P'(V) > 0$$

$$\sqrt{P'(V)} \partial_t V - \sqrt{P'(V)} \partial_y w = 0, \partial_t w - \sqrt{P'(V)} \sqrt{P'(V)} \partial_y V = 0$$

Step 3: Riemann invariants

$$\partial_t Z - A(Z) \partial_y w = 0, \partial_t w - A(Z) \partial_y Z = 0$$

$$Z(V) = \int_0^V \sqrt{P'(z)} dz, A(Z) = \sqrt{P'(V(Z))}$$

Solution:

$$Z = \pm w$$

Blow up for 1-d Euler system, continuation

Step 3:

$$Z = -w, \quad \partial_t Z + A(Z)\partial_x Z = 0$$

Burger's equation

$$\partial_t U + U\partial_y U = 0, \quad A(Z) = U$$

Solutions of Burger's equation

$$U(t, y + tU_0(y)) = U_0(y), \quad U(0, y) = U_0(y)$$

$$U_0(y_1) > U_0(y_2), \quad y_2 > y_1 \Rightarrow \text{singularity at } \tau = \frac{y_2 - y_1}{U_0(y_1) - U_0(y_2)} > 0$$

Weak solutions to Euler system

Periodic boundary conditions

$$\Omega = \mathbb{T}^d$$

$$\int_0^T \int_{\mathbb{T}^d} [\varrho \partial_t \varphi + \mathbf{m} \cdot \nabla_x \varphi] dx = - \int_{\mathbb{T}^d} \varrho_0 \varphi dx$$

$$\varphi \in C_c^1([0, T] \times \mathbb{T}^d)$$

$$\int_0^T \int_{\mathbb{T}^d} \left[\mathbf{m} \cdot \partial \varphi + \mathbf{1}_{\varrho > 0} \frac{\mathbf{m} \otimes \mathbf{m}}{\varrho} : \nabla_x \varphi + p \operatorname{div}_x \varphi \right] dx dt = - \int_{\mathbb{T}^d} \mathbf{m}_0 \cdot \varphi dx$$

$$\varphi \in C_c^1([0, T] \times \mathbb{T}^d; \mathbb{R}^d)$$

$$\int_0^T \int_{\mathbb{T}^d} \left[E \partial_t \varphi + (E + p) \frac{\mathbf{m}}{\varrho} \cdot \nabla_x \varphi \right] dx dt = - \int_{\mathbb{T}^d} E_0 \varphi dx$$

$$\varphi \in C_c^1([0, T] \times \mathbb{T}^d)$$

Entropy admissibility condition

$$\int_0^T \int_{\mathbb{T}^d} [\varrho s \partial_t \varphi + \mathbf{s} \mathbf{m} \cdot \nabla_x \varphi] dx dt \leq - \int_{\mathbb{T}^d} \varrho_0 s_0 \varphi dx, \varphi \geq 0$$

Ill-posedness of Euler system

Theorem:

Let $d = 2, 3$. Let $\varrho_0 > 0$, $\vartheta_0 > 0$ be piecewise constant, arbitrary functions. Then there exists $\mathbf{u}_0 \in L^\infty$ such that the Euler system admits infinitely many *admissible* weak solutions in $(0, T) \times \mathbb{T}^d$ with the initial data $[\varrho_0, \vartheta_0, \mathbf{u}_0]$.

Remarks:

- There are examples of Lipschitz initial data for which the Euler system admits infinitely many admissible weak solutions
- The result can be extended to the Euler system driven by stochastic forcing

Weak solutions to barotropic Euler system

Periodic boundary conditions

$$\Omega = \mathbb{T}^d$$

$$\int_0^T \int_{\mathbb{T}^d} \left[\varrho \partial_t \varphi + \mathbf{m} \cdot \nabla_x \varphi \right] dx = - \int_{\mathbb{T}^d} \varrho_0 \varphi dx$$

$$\varphi \in C_c^1([0, T] \times \mathbb{T}^d)$$

$$\int_0^T \int_{\mathbb{T}^d} \left[\mathbf{m} \cdot \partial \varphi + 1_{\varrho > 0} \frac{\mathbf{m} \otimes \mathbf{m}}{\varrho} : \nabla_x \varphi + p(\varrho) \operatorname{div}_x \varphi \right] dx dt = - \int_{\mathbb{T}^d} \mathbf{m}_0 \cdot \varphi dx$$

$$\varphi \in C_c^1([0, T] \times \mathbb{T}^d; \mathbb{R}^d)$$

Energy inequality

$$\int_0^T \partial_t \psi \int_{\mathbb{T}^d} E(t) dx dt \geq - \int_{\mathbb{T}^d} E_0 \varphi dx, \quad \psi \in C_c^1[0, T], \quad \psi \geq 0$$

$$E \equiv \frac{1}{2} \frac{|\mathbf{m}|^2}{\varrho} + P(\varrho), \quad P'(\varrho)\varrho - P(\varrho) = p(\varrho)$$

III posedness for barotropic Euler system

Riemann integrable functions

$\mathcal{R}(Q)$ – the class of functions on Q that are Riemann integrable \Leftrightarrow the functions are continuous at a.a. Lebesgue point

Theorem: Let $d = 2, 3$. Suppose that the initial data belong to the class

■

$$\varrho_0 \in \mathcal{R}(\mathbb{T}^d), \quad 0 < \underline{\varrho} \leq \varrho_0 \leq \bar{\varrho}$$

■

$$\mathbf{m}_0 \in \mathcal{R}(\mathbb{T}^d; \mathbb{R}^d), \quad \operatorname{div}_x \mathbf{m}_0 \in \mathcal{R}(\mathbb{T}^d)$$

Let $\mathcal{E} \in \mathcal{R}(0, T)$ be given, $0 \leq \mathcal{E} \leq \bar{\mathcal{E}}$.

Then there exists a constant $\mathcal{E}_\infty \geq 0$ such that the barotropic Euler system admits infinitely many weak solutions with the initial data $[\varrho_0, \mathbf{m}_0]$ and the energy profile

$$\int_{\mathbb{T}^d} \left[\frac{1}{2} \frac{|\mathbf{m}|^2}{\varrho} + P(\varrho) \right] (t, \cdot) \, dx = \mathcal{E} + \mathcal{E}_\infty$$

for a.a. $t \in (0, T)$.

Ill posedness for barotropic Euler system

Weak continuity vs. strong continuity

$$\varrho \in C_{\text{weak}}([0, T]; L^\gamma(\mathbb{T}^d)), \quad \mathbf{m} \in C_{\text{weak}}([0, T]; L^{\frac{2\gamma}{\gamma+1}}(\mathbb{T}^d; \mathbb{R}^d))$$

Theorem: Let $d = 2, 3$. Let $\{\tau_j\}_{j=1}^\infty \subset (0, T)$ be a countable (possibly dense) set of times. Suppose that the initial data belong to the class



$$\varrho_0 \in \mathcal{R}(\mathbb{T}^d), \quad 0 < \underline{\varrho} \leq \varrho_0 \leq \bar{\varrho}$$



$$\mathbf{m}_0 \in \mathcal{R}(\mathbb{T}^d; \mathbb{R}^d), \quad \operatorname{div}_x \mathbf{m}_0 \in \mathcal{R}(\mathbb{T}^d)$$

Then the barotropic Euler system admits infinitely many weak solutions $[\varrho, \mathbf{m}]$ with strictly decreasing total energy and such that

$t \mapsto [\varrho(t, \cdot), \mathbf{m}(t, \cdot)]$ is NOT strongly continuous at any τ_j , $j = 1, 2, \dots$

Literature

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Lecture II

Lecture II: Stability and approximation

Prologue - Lax equivalence principle



Peter D. Lax

Formulation for **LINEAR** problems

- **Stability** - uniform bounds of approximate solutions
- **Consistency** - vanishing approximation error



- **Convergence** - approximate solutions converge to exact solution

Euler system of gas dynamics

Equation of continuity – Mass conservation

$$\partial_t \varrho + \operatorname{div}_x \mathbf{m} = 0, \quad \mathbf{m} = \varrho \mathbf{u}$$

Momentum equation – Newton's second law

$$\partial_t \mathbf{m} + \operatorname{div}_x \left(\frac{\mathbf{m} \otimes \mathbf{m}}{\varrho} \right) + \nabla_x p(\varrho) = 0, \quad p(\varrho) = a\varrho^\gamma$$

Impermeability and/or periodic boundary condition

$$\mathbf{m} \cdot \mathbf{n}|_{\partial\Omega} = 0, \quad \Omega \subset \mathbb{R}^d, \quad \text{or } \Omega = \mathbb{T}^d$$

Initial state

$$\varrho(0, \cdot) = \varrho_0, \quad \mathbf{m}(0, \cdot) = \mathbf{m}_0$$



Leonhard Paul
Euler
1707–1783

Weak (distributional) solutions



Jacques
Hadamard
1865–1963



Laurent
Schwartz
1915–2002

Mass conservation

$$\int_B [\varrho(t_2, \cdot) - \varrho(t_1, \cdot)] dx = - \int_{t_1}^{t_2} \int_{\partial B} \varrho \mathbf{u} \cdot \mathbf{n} dS_x dt$$
$$\left[\int_{\Omega} \varrho \varphi dx \right]_{t=0}^{t=\tau} = \int_0^{\tau} \int_{\Omega} [\varrho \partial_t \varphi + \mathbf{m} \cdot \nabla_x \varphi] dx dt, \quad \mathbf{m} \equiv \varrho \mathbf{u}$$

Momentum balance

$$\int_B [\mathbf{m}(t_2, \cdot) - \mathbf{m}(t_1, \cdot)] dx$$
$$= - \int_{t_1}^{t_2} \int_{\partial B} [\mathbf{m} \otimes \mathbf{u} \cdot \mathbf{n} + p(\varrho) \mathbf{n}] dS_x dt$$
$$\left[\int_{\Omega} \mathbf{m} \cdot \varphi dx \right]_{t=0}^{t=\tau}$$
$$= \int_0^{\tau} \int_{\Omega} \left[\mathbf{m} \cdot \partial_t \varphi + \frac{\mathbf{m} \otimes \mathbf{m}}{\varrho} : \nabla_x \varphi + p(\varrho) \operatorname{div}_x \varphi \right] dx dt$$

Time irreversibility – energy dissipation

Energy

$$E = \frac{1}{2} \frac{|\mathbf{m}|^2}{\varrho} + P(\varrho), \quad P'(\varrho)\varrho - P(\varrho) = p(\varrho)$$

$$p' \geq 0 \Rightarrow [\varrho, \mathbf{m}] \mapsto \begin{cases} \frac{1}{2} \frac{|\mathbf{m}|^2}{\varrho} + P(\varrho) & \text{if } \varrho > 0 \\ P(\varrho) & \text{if } |\mathbf{m}| = 0, \varrho \geq 0 \\ \infty & \text{otherwise} \end{cases} \text{ is convex l.s.c.}$$

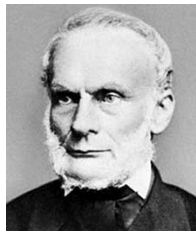
Energy balance (conservation)

$$\partial_t E + \operatorname{div}_x \left(E \frac{\mathbf{m}}{\varrho} \right) + \operatorname{div}_x \left(p \frac{\mathbf{m}}{\varrho} \right) = 0$$

Energy dissipation

$$\partial_t E + \operatorname{div}_x \left(E \frac{\mathbf{m}}{\varrho} \right) + \operatorname{div}_x \left(p \frac{\mathbf{m}}{\varrho} \right) \leq 0$$

$$\mathcal{E} = \int_{\Omega} E \, dx, \quad \partial_t \mathcal{E} \leq 0, \quad \mathcal{E}(0+) = \int_{\Omega} \left[\frac{1}{2} \frac{|\mathbf{m}_0|^2}{\varrho_0} + P(\varrho_0) \right] dx$$



Rudolf
Clausius
1822–1888

Consistent approximation

Continuity equation

$$\int_0^T \int_{\Omega} [\varrho_n \partial_t \varphi + \mathbf{m}_n \cdot \nabla_x \varphi] dx dt = - \int_{\Omega} \varrho_{0,n} \varphi(0, \cdot) dx + \mathbf{e}_{1,n}[\varphi]$$

for any $\varphi \in C_c^1([0, T] \times \bar{\Omega})$

Momentum equation

$$\begin{aligned} \int_0^T \int_{\Omega} \left[\mathbf{m}_n \cdot \partial_t \varphi + \mathbf{1}_{\varrho_n > 0} \frac{\mathbf{m}_n \otimes \mathbf{m}_n}{\varrho_n} : \nabla_x \varphi + p(\varrho_n) \operatorname{div}_x \varphi \right] dx dt \\ = - \int_{\Omega} \mathbf{m}_{0,n} \cdot \varphi(0, \cdot) dx + \mathbf{e}_{2,n}[\varphi] \end{aligned}$$

for any $\varphi \in C_c^1([0, T] \times \bar{\Omega}; \mathbb{R}^d)$ $\varphi \cdot \mathbf{n}|_{\partial\Omega} = 0$

Energy dissipation

$$\int_{\Omega} \left[\frac{1}{2} \frac{|\mathbf{m}_n|^2}{\varrho_n} + P(\varrho_n) \right] (\tau, \cdot) dx \leq \mathcal{E}_{0,n}$$

Stability and Consistency

Stability

$$\limsup_{n \rightarrow \infty} \mathcal{E}_{0,n} < \infty$$

Data compatibility

$$\int_{\Omega} \varrho_{0,n} \varphi \, dx \rightarrow \int_{\Omega} \varrho_0 \varphi \, dx \text{ for any } \varphi \in C_c^{\infty}(\Omega)$$

$$\int_{\Omega} \mathbf{m}_{0,n} \cdot \varphi \, dx \rightarrow \int_{\Omega} \mathbf{m}_0 \cdot \varphi \, dx \text{ for any } \varphi \in C_c^{\infty}(\Omega; \mathbb{R}^d)$$

$$\limsup_{n \rightarrow \infty} \mathcal{E}_{0,n} \leq \int_{\Omega} \left[\frac{1}{2} \frac{|\mathbf{m}_0|^2}{\varrho_0} + P(\varrho_0) \right] dx$$

Vanishing approximation error

$$e_{1,n}[\varphi] \rightarrow 0 \text{ as } n \rightarrow \infty \text{ for any } \phi \in C_c^{\infty}([0, T] \times \overline{\Omega})$$

$$e_{2,n}[\varphi] \rightarrow 0 \text{ as } n \rightarrow \infty \text{ for any } \varphi \in C_c^{\infty}([0, T] \times \overline{\Omega}; \mathbb{R}^d), \varphi \cdot \mathbf{n}|_{\partial\Omega} = 0$$

Identifying the limit system, weak convergence

Isentropic pressure

$$p(\varrho) = a\varrho^\gamma, \quad \gamma > 1$$

Energy bounds

$$\varrho_n \text{ bounded in } L^\infty(0, T; L^\gamma(\Omega)), \quad \mathbf{m}_n \text{ bounded in } L^\infty(0, T; L^{\frac{2\gamma}{\gamma+1}}(\Omega; R^d))$$

Convergence (up to a subsequence)

$$\varrho_{n_k} \rightarrow \varrho \text{ weakly-}^* \text{ in } L^\infty(0, T; L^\gamma(\Omega))$$

$$\mathbf{m}_{n_k} \rightarrow \mathbf{m} \text{ weakly-}^* \text{ in } L^\infty(0, T; L^\gamma(\Omega; R^d))$$

$$E_{n_k} = \frac{1}{2} \frac{|\mathbf{m}_{n_k}|^2}{\varrho_{n_k}} + P(\varrho_{n_k}) \rightarrow \overline{\left(\frac{1}{2} \frac{|\mathbf{m}|^2}{\varrho} + P(\varrho) \right)} \text{ weakly-}^* \text{ in } L^\infty(0, T; \mathcal{M}^+(\bar{\Omega}))$$

$$1_{\varrho_{n_k} > 0} \frac{\mathbf{m}_{n_k} \otimes \mathbf{m}_{n_k}}{\varrho_{n_k}} \rightarrow \overline{\left(1_{\varrho > 0} \frac{\mathbf{m} \otimes \mathbf{m}}{\varrho} \right)} \text{ weakly-}^* \text{ in } L^\infty(0, T; \mathcal{M}^+(\bar{\Omega}; R_{\text{sym}}^{d \times d}))$$

$$p(\varrho_{n_k}) \rightarrow \overline{p(\varrho)} \text{ weakly-}^* \text{ in } L^\infty(0, T; \mathcal{M}^+(\bar{\Omega}))$$

Convergence via Young Measures

Identification

$$(\varrho_n, \mathbf{m}_n)(t, x) \approx \delta_{\varrho_n(t, x), \mathbf{m}_n(t, x)} = \mathcal{V}_n, \quad \mathcal{V}_n : (0, T) \times \Omega \mapsto \mathfrak{P}(R^{d+1})$$

$$\mathcal{V}_n \in L_{\text{weak-}^*}^\infty((0, T) \times \Omega; \mathcal{M}^+(R^{d+1}))$$

$$\mathcal{V}_{n_k} \rightarrow \mathcal{V} \text{ weakly-}^* \text{ in } L_{\text{weak-}^*}^\infty((0, T) \times \Omega; \mathcal{M}^+(R^{d+1}))$$

\Leftrightarrow

Young measure

$$b(\varrho_{n_k}, \mathbf{m}_{n_k}) \rightarrow \overline{b(\varrho, \mathbf{m})} \text{ weakly-}^* \text{ in } L^\infty((0, T) \times \Omega) \text{ for any } b \in C_c(R^{d+1})$$

$$\langle \mathcal{V}_{t,x}; b(\tilde{\varrho}, \tilde{\mathbf{m}}) \rangle = \overline{b(\varrho, \mathbf{m})}(t, x) \text{ for a.a. } (t, x) \in (0, T) \times \Omega$$

Basic properties:

$$\mathcal{V}_{t,x} \in \mathfrak{P}(R^{d+1}) \text{ for a.a. } (t, x) \in (0, T) \times \Omega$$

$$\mathcal{V}_{t,x} \text{ admits finite first moments and barycenter } \varrho = \langle \mathcal{V}; \tilde{\varrho} \rangle, \quad \mathbf{m} = \langle \mathcal{V}; \tilde{\mathbf{m}} \rangle$$

Limit problem, I

Continuity equation

$$\int_0^T \int_{\Omega} [\varrho \partial_t \varphi + \mathbf{m} \cdot \nabla_x \varphi] dx = - \int_{\Omega} \varrho_0 \varphi(0, \cdot) dx$$

$$\int_0^T \int_{\Omega} [\langle \mathcal{V}_{t,x}; \tilde{\varrho} \rangle \partial_t \varphi + \langle \mathcal{V}_{t,x}; \tilde{\mathbf{m}} \rangle \cdot \nabla_x \varphi] dx = - \int_{\Omega} \varrho_0 \varphi(0, \cdot) dx$$

for any $\varphi \in C_c^1([0, T] \times \bar{\Omega})$

Energy inequality

$$\int_{\bar{\Omega}} d \left(\frac{1}{2} \frac{|\mathbf{m}|^2}{\varrho} + P(\varrho) \right) (\tau) \leq \int_{\Omega} \left(\frac{1}{2} \frac{|\mathbf{m}_0|^2}{\varrho_0} + P(\varrho_0) \right) dx \text{ for a.a. } \tau \geq 0$$

$$\int_{\Omega} \left\langle \mathcal{V}_{\tau,x}; \left(\frac{1}{2} \frac{|\tilde{\mathbf{m}}|^2}{\tilde{\varrho}} + P(\tilde{\varrho}) \right) \right\rangle dx + \int_{\bar{\Omega}} d\mathfrak{E}(\tau) \leq \int_{\Omega} \left(\frac{1}{2} \frac{|\mathbf{m}_0|^2}{\varrho_0} + P(\varrho_0) \right) dx$$

Energy concentration defect

$$\mathfrak{E}_{\text{conc}} = \overline{\left(\frac{1}{2} \frac{|\mathbf{m}|^2}{\varrho} + P(\varrho) \right)} - \left\langle \mathcal{V}_{\tau,x}; \left(\frac{1}{2} \frac{|\tilde{\mathbf{m}}|^2}{\tilde{\varrho}} + P(\tilde{\varrho}) \right) \right\rangle \geq 0$$

Limit problem, II

Momentum equation

$$\begin{aligned} \int_0^T \int_{\Omega} \left[\langle \mathcal{V}; \tilde{\mathbf{m}} \rangle \cdot \partial_t \varphi + \left\langle \mathcal{V}; 1_{\tilde{\varrho} > 0} \frac{\tilde{\mathbf{m}} \otimes \tilde{\mathbf{m}}}{\tilde{\varrho}} \right\rangle : \nabla_x \varphi + \langle \mathcal{V}; p(\tilde{\varrho}) \rangle \operatorname{div}_x \varphi \right] dx dt \\ = - \int_{\Omega} \mathbf{m}_0 \cdot \varphi \, dx - \int_0^T \int_{\bar{\Omega}} \nabla_x \varphi : d\mathfrak{R}(t) dt \end{aligned}$$

Reynolds concentration defect

$$\begin{aligned} \mathfrak{R}_{\text{conc}} &= \overline{\left(1_{\varrho > 0} \frac{\mathbf{m} \otimes \mathbf{m}}{\varrho} \right)} - \left\langle \mathcal{V}; 1_{\tilde{\varrho} > 0} \frac{\tilde{\mathbf{m}} \otimes \tilde{\mathbf{m}}}{\tilde{\varrho}} \right\rangle + \left(\overline{p(\varrho)} - \langle \mathcal{V}; p(\tilde{\varrho}) \rangle \right) \mathbb{I} \\ &\quad \mathfrak{R}_{\text{conc}} : (\xi \otimes \xi) \\ &= \overline{\left(1_{\varrho > 0} \frac{|\mathbf{m} \cdot \xi|^2}{\varrho} \right)} - \left\langle \mathcal{V}; 1_{\tilde{\varrho} > 0} \frac{|\tilde{\mathbf{m}} \cdot \xi|^2}{\tilde{\varrho}} \right\rangle + \left(\overline{p(\varrho)} - \langle \mathcal{V}; p(\tilde{\varrho}) \rangle \right) |\xi|^2 \geq 0 \\ &\Rightarrow \mathfrak{R}_{\text{conc}} \in L^\infty(0, T; \mathcal{M}^+(\bar{\Omega}; R_{\text{sym}}^{d \times d})) \end{aligned}$$

Defect compatibility

$$\min \left\{ \gamma - 1; \frac{1}{2} \right\} \mathfrak{E}_{\text{conc}} \leq \operatorname{trace}[\mathfrak{R}_{\text{conc}}] \leq \max\{\gamma - 1; 2\} \mathfrak{E}_{\text{conc}}$$

Dissipative measure-valued (DMV) solutions

Continuity equation

$$\int_0^T \int_{\Omega} \left[\langle \mathcal{V}; \tilde{\varrho} \rangle \partial_t \varphi + \langle \mathcal{V}; \tilde{\mathbf{m}} \rangle \cdot \nabla_x \varphi \right] dx = - \int_{\Omega} \mathbf{m}_0 \varphi(0, \cdot) dx$$

Momentum equation

$$\begin{aligned} \int_0^T \int_{\Omega} \left[\langle \mathcal{V}; \tilde{\mathbf{m}} \rangle \cdot \partial_t \varphi + \left\langle \mathcal{V}; 1_{\tilde{\varrho} > 0} \frac{\tilde{\mathbf{m}} \otimes \tilde{\mathbf{m}}}{\tilde{\varrho}} \right\rangle : \nabla_x \varphi + \langle \mathcal{V}; p(\tilde{\varrho}) \rangle \operatorname{div}_x \varphi \right] dx dt \\ = - \int_{\Omega} \mathbf{m}_0 \cdot \varphi dx - \int_0^T \int_{\bar{\Omega}} \nabla_x \varphi : d\mathfrak{R}_{\text{conc}}(t) dt \end{aligned}$$

Energy inequality

$$\int_{\Omega} \left\langle \mathcal{V}_{\tau, x}; \left(\frac{1}{2} \frac{|\tilde{\mathbf{m}}|^2}{\tilde{\varrho}} + P(\tilde{\varrho}) \right) \right\rangle dx + \int_{\bar{\Omega}} d\mathfrak{E}_{\text{conc}}(\tau) \leq \int_{\Omega} \left(\frac{1}{2} \frac{|\mathbf{m}_0|^2}{\varrho_0} + P(\varrho_0) \right) dx$$

Defect compatibility

$$d\mathfrak{E}_{\text{conc}} \leq \operatorname{trace}[\mathfrak{R}_{\text{conc}}] \leq \bar{d}\mathfrak{E}_{\text{conc}}$$

Oscillation defect

Energy oscillation defect

$$\mathfrak{E}_{\text{osc}} = \left\langle \mathcal{V}; \left(\frac{1}{2} \frac{|\tilde{\mathbf{m}}|^2}{\tilde{\varrho}} + P(\tilde{\varrho}) \right) \right\rangle - \left(\frac{1}{2} \frac{|\mathbf{m}|^2}{\varrho} + P(\varrho) \right) \geq 0 \in L^\infty(0, T; L^1(\Omega))$$

Reynolds oscillation defect

$$\mathfrak{R}_{\text{osc}} = \left\langle \mathcal{V}; 1_{\tilde{\varrho} > 0} \frac{\tilde{\mathbf{m}} \otimes \tilde{\mathbf{m}}}{\tilde{\varrho}} \right\rangle - 1_{\varrho > 0} \frac{\mathbf{m} \otimes \mathbf{m}}{\varrho} + (\langle \mathcal{V}; p(\tilde{\varrho}) \rangle - p(\varrho)) \mathbb{I}$$

Convexity:

$$\begin{aligned} \mathfrak{R}_{\text{osc}} : (\xi \otimes \xi) &= \left\langle \mathcal{V}; 1_{\tilde{\varrho} > 0} \frac{|\tilde{\mathbf{m}} \cdot \xi|^2}{\tilde{\varrho}} \right\rangle - 1_{\varrho > 0} \frac{|\mathbf{m} \cdot \xi|^2}{\varrho} \\ &+ (\langle \mathcal{V}; p(\tilde{\varrho}) \rangle - p(\varrho)) |\xi|^2 \geq 0 \end{aligned}$$

Defect compatibility

$$\min \left\{ \gamma - 1; \frac{1}{2} \right\} \mathfrak{E}_{\text{osc}} \leq \text{trace}[\mathfrak{R}_{\text{osc}}] \leq \max\{\gamma - 1; 2\} \mathfrak{E}_{\text{osc}}$$

Dissipative solutions

Continuity equation

$$\int_0^T \int_{\Omega} \left[\varrho \partial_t \varphi + \mathbf{m} \cdot \nabla_x \varphi \right] dx = - \int_{\Omega} \varrho_0 \varphi(0, \cdot) dx$$

Momentum equation

$$\begin{aligned} \int_0^T \int_{\Omega} \left[\mathbf{m} \cdot \partial_t \varphi + \mathbf{1}_{\varrho > 0} \frac{\mathbf{m} \otimes \mathbf{m}}{\varrho} : \nabla_x \varphi + p(\varrho) \operatorname{div}_x \varphi \right] dx dt \\ = - \int_{\Omega} \mathbf{m}_0 \cdot \varphi dx - \int_0^T \int_{\bar{\Omega}} \nabla_x \varphi : d\mathfrak{R}(t) dt \end{aligned}$$

Energy inequality

$$\int_{\Omega} \left(\frac{1}{2} \frac{|\mathbf{m}|^2}{\varrho} + P(\varrho) \right) dx + \int_{\bar{\Omega}} d\mathfrak{E}(\tau) \leq \int_{\Omega} \left(\frac{1}{2} \frac{|\mathbf{m}_0|^2}{\varrho_0} + P(\varrho_0) \right) dx$$

Defect compatibility

$$\underline{d}\mathfrak{E} \leq \operatorname{trace}[\mathfrak{R}] \leq \bar{d}\mathfrak{E}$$

(DMV)/dissipative solutions – summary

- Any stable consistent approximation generates (up to a subsequence) a DMV solution
- Any convex combination of DMV solutions (with the same initial data) is a DMV solution
- Barycenter of any DMV solution is a dissipative solution

Defects

$$\mathfrak{R} = \mathfrak{R}_{\text{conc}} + \mathfrak{R}_{\text{osc}} \quad \mathfrak{E} = \mathfrak{E}_{\text{conc}} + \mathfrak{E}_{\text{osc}}$$

$$\mathfrak{E}_{\text{conc}} = 0 \Rightarrow \mathfrak{R}_{\text{conc}} = 0$$

\Rightarrow total energy of the generating sequence is equi-integrable

$$\mathfrak{E}_{\text{osc}} = 0 \Rightarrow \mathfrak{R}_{\text{osc}} = 0$$

\Rightarrow the generating sequence converges strongly in $L^1((0, T) \times \Omega)$

Bregman distance – relative energy

Bregman distance

$$E \text{ convex: } d_B(\mathbf{U}; \mathbf{V}) = E(\mathbf{U}) - \partial E(\mathbf{V})(\mathbf{U} - \mathbf{V}) - E(\mathbf{V}) \geq 0$$

Relative energy

$$E(\varrho, \mathbf{m} \mid r, \mathbf{M}) = 1_{\varrho > 0} \frac{1}{2} \varrho \left| \frac{\mathbf{m}}{\varrho} - \frac{\mathbf{M}}{r} \right|^2 + P(\varrho) - P'(r)(\varrho - r) - P(r)$$

$$E(\varrho, \mathbf{m} \mid r, \mathbf{U}) = 1_{\varrho > 0} \frac{1}{2} \varrho \left| \frac{\mathbf{m}}{\varrho} - \mathbf{U} \right|^2 + P(\varrho) - P'(r)(\varrho - r) - P(r), \quad r\mathbf{U} = \mathbf{M}$$

$$E(\varrho, \mathbf{m} \mid r, \mathbf{U}) = \underbrace{\frac{1}{2} \frac{|\mathbf{m}|^2}{\varrho} + P(\varrho)}_{\text{energy}} + \underbrace{\left(\frac{1}{2} |\mathbf{U}|^2 - P'(r) \right) \varrho}_{\text{computable from continuity equation}} - \underbrace{\mathbf{m} \cdot \mathbf{U}}_{\text{computable from momentum equation}} + \underbrace{p(r)}_{\text{reference pressure}}$$

Relative energy inequality

$$\begin{aligned}
 \int_{\Omega} E\left(\varrho, \mathbf{m} \mid r, \mathbf{U}\right)(\tau, \cdot) \, dx + \int_{\bar{\Omega}} d\mathfrak{E}(\tau) &\leq \int_{\Omega} E\left(\varrho_0, \mathbf{m}_0 \mid r(0, \cdot), \mathbf{U}(0, \cdot)\right) \, dx \\
 &\quad - \int_0^{\tau} \int_{\Omega} \varrho \left(\mathbf{U} - \frac{\mathbf{m}}{\varrho}\right) \cdot \mathbb{D}_x \mathbf{U} \cdot \left(\mathbf{U} - \frac{\mathbf{m}}{\varrho}\right) \, dx dt \\
 &\quad - \int_0^{\tau} \int_{\Omega} \left(\rho(\varrho) - \rho'(r)(\varrho - r) - \rho(r)\right) \operatorname{div}_x \mathbf{U} \, dx dt \\
 &\quad + \int_s^{\tau} \int_{\Omega} \left[\partial_t(r\mathbf{U}) + \operatorname{div}_x(r\mathbf{U} \otimes \mathbf{U}) + \nabla_x \rho(r)\right] \cdot \frac{1}{r}(\varrho\mathbf{U} - \mathbf{m}) \, dx dt \\
 &\quad + \int_s^{\tau} \int_{\Omega} \left[\partial_t r + \operatorname{div}_x(r\mathbf{U})\right] \left[\left(1 - \frac{\varrho}{r}\right) \rho'(r) + \frac{1}{r} \mathbf{U} \cdot (\mathbf{m} - \varrho\mathbf{U})\right] \, dx dt \\
 &\quad - \int_0^{\tau} \int_{\bar{\Omega}} \mathbb{D}_x \mathbf{U} : d\mathfrak{R}(t) dt
 \end{aligned}$$

Weak–strong uniqueness and other applications

- **Weak–strong uniqueness.** Suppose that the Euler system admits a C^1 (Lipschitz) solution $[\varrho, \mathbf{m}]$ in $[0, T) \times \overline{\Omega}$. Then $\mathfrak{E} = 0$, $\mathfrak{R} = 0$, and

$$\mathcal{V} = \delta_{[\varrho, \mathbf{m}]}$$

for any DMV solution starting from the same initial data.

- **Compatibility.** Let \mathcal{V} be a DMV solution. Suppose its barycenter $[\varrho, \mathbf{m}] \in C^1[0, T) \times \overline{\Omega}$. Then $[\varrho, \mathbf{m}]$ is a classical solution of the Euler system and $\mathfrak{E} = 0$, $\mathfrak{R} = 0$.

- **Lax equivalence principle for the Euler system**

Suppose that the Euler system admits a C^1 –solution. Then any stable consistent approximation converges strongly, specifically

$$\varrho_n \rightarrow \varrho \text{ in } L^q(0, T; L^\gamma(\Omega))$$

$$\mathbf{m}_n \rightarrow \mathbf{m} \text{ in } L^q(0, T; L^{\frac{2\gamma}{\gamma+1}}(\Omega; \mathbb{R}^d)) \text{ for any } 1 \leq q < \infty.$$

There is no need to extract a subsequence.

- The above results can be extended to weak solutions satisfying a “one sided Lipschitz condition” $\mathbb{D}_x \mathbf{U} > -C$

Convergence to weak solution, I

Spatial domain

$$\Omega = \mathbb{R}^d$$

Consistency

$$\int_0^T \int_{\mathbb{R}^d} [\varrho_n \partial_t \varphi + \mathbf{m}_n \cdot \nabla_x \varphi] dx dt = e_{1,n}[\varphi]$$

$$e_{1,n}[\varphi] \rightarrow 0 \text{ for any } \varphi \in C_c^1((0, T) \times \mathbb{R}^d)$$

$$\int_0^T \int_{\mathbb{R}^d} \left[\mathbf{m}_n \cdot \partial_t \varphi + 1_{\varrho_n > 0} \frac{\mathbf{m}_n \otimes \mathbf{m}_n}{\varrho_n} : \nabla_x \varphi + p(\varrho_n) \operatorname{div}_x \varphi \right] dx dt = e_{2,n}[\varphi]$$

$$e_{2,n}[\varphi] \rightarrow 0 \text{ for any } \varphi \in C_c^1((0, T) \times \mathbb{R}^d; \mathbb{R}^d)$$

Stability

$$\sup_{n > 0} \int_{\mathbb{R}^d} E(\varrho_n, \mathbf{m}_n \mid \varrho_\infty, \mathbf{m}_\infty) dx < \infty$$

$\varrho_\infty, \mathbf{m}_\infty$ far field conditions (not necessarily constant)

Convergence to weak solution, II

Weak convergence

$$\varrho_n \rightarrow \varrho \text{ weakly-} (*) \text{ in } L^\infty(0, T; L_{\text{loc}}^\gamma(\mathbb{R}^d))$$

$$\mathbf{m}_n \rightarrow \mathbf{m} \text{ weakly-} (*) \text{ in } L^\infty(0, T; L_{\text{loc}}^{\frac{2\gamma}{\gamma+1}}(\mathbb{R}^d; \mathbb{R}^d))$$

Weak solution

$$\begin{aligned}
0 &= \int_0^T \int_{\mathbb{R}^d} \left[\mathbf{m} \cdot \partial_t \varphi + 1_{\varrho > 0} \frac{\mathbf{m} \otimes \mathbf{m}}{\varrho} : \nabla_x \varphi + p(\varrho) \operatorname{div}_x \varphi \right] dx dt \\
&= - \int_0^T \int_{\mathbb{R}^d} \nabla_x \varphi : d\mathfrak{R}(t) dt
\end{aligned}$$

$$\begin{aligned}
&\operatorname{trace}[\mathfrak{R}] \approx \overline{E(\varrho, \mathbf{m})} - E(\varrho, \mathbf{m}) \\
&= \overline{E(\varrho, \mathbf{m})} - \lim_{n \rightarrow \infty} \partial E[\varrho_\infty, \mathbf{m}_\infty] \cdot (\varrho_n - \varrho, \mathbf{m}_n - \mathbf{m}) - E(\varrho, \mathbf{m}) \\
&= \overline{E(\varrho, \mathbf{m})} - \lim_{n \rightarrow \infty} \partial E[\varrho_\infty, \mathbf{m}_\infty] \cdot (\varrho_n - \varrho_\infty, \mathbf{m}_n - \mathbf{m}_\infty) - E(\varrho_\infty, \mathbf{m}_\infty) \\
&\quad - \left[E(\varrho, \mathbf{m}) - \lim_{n \rightarrow \infty} \partial E[\varrho_\infty, \mathbf{m}_\infty] \cdot (\varrho - \varrho_\infty, \mathbf{m} - \mathbf{m}_\infty) - E(\varrho_\infty, \mathbf{m}_\infty) \right] \\
&= \overline{E(\varrho, \mathbf{m} | \varrho_\infty, \mathbf{m}_\infty)} - E(\varrho, \mathbf{m} | \varrho_\infty, \mathbf{m}_\infty) \geq 0
\end{aligned}$$

Convergence to weak solution, II

Limit problem

$$\operatorname{div}_x \mathfrak{R} = 0 \text{ in } \mathcal{D}'(R^d), \|\operatorname{trace}[\mathfrak{R}]\|_{\mathcal{M}(R^d)} < \infty, \mathfrak{R} \in \mathcal{M}^+(R^d; R_{\text{sym}}^{d \times d})$$

\Rightarrow

$$\mathfrak{R} \equiv 0$$

Conclusion

If the limit is a weak solution of the Euler system, then the convergence is strong,

$$\varrho_n \rightarrow \varrho \text{ in } L^q(0, T; L_{\text{loc}}^\gamma(R^d))$$

$$\mathbf{m}_n \rightarrow \mathbf{m} \text{ in } L^q(0, T; L_{\text{loc}}^{\frac{2\gamma}{\gamma+1}}(R^d; R^d))$$

for any $1 \leq q < \infty$

FV numerical scheme

$$(\varrho_h^0, \mathbf{u}_h^0) = (\Pi_{\mathcal{T}} \varrho_0, \Pi_{\mathcal{T}} \mathbf{u}_0)$$

$$D_t \varrho_K^k + \sum_{\sigma \in \mathcal{E}(K)} \frac{|\sigma|}{|K|} F_h(\varrho_h^k, \mathbf{u}_h^k) = 0$$

$$D_t (\varrho_h^k \mathbf{u}_h^k)_K + \sum_{\sigma \in \mathcal{E}(K)} \frac{|\sigma|}{|K|} \left(\mathbf{F}_h(\varrho_h^k \mathbf{u}_h^k, \mathbf{u}_h^k) + \overline{p(\rho_h^k)} \mathbf{n} - h^\beta [[\mathbf{u}_h^k]] \right) = 0.$$

Discrete time derivative

$$D_t r_K^k = \frac{r_K^k - r_K^{k-1}}{\Delta t}$$

Upwind, fluxes

$$\text{Up}[r, \mathbf{v}] = \bar{r} \bar{\mathbf{v}} \cdot \mathbf{n} - \frac{1}{2} |\bar{\mathbf{v}} \cdot \mathbf{n}| [[r]]$$

$$F_h(r, \mathbf{v}) = \text{Up}[r, \mathbf{v}] - h^\alpha [[r]]$$



**Mária
Lukáčová
(Mainz)**



**Hana
Mizerová
(Bratislava)**

Strong instead of weak (numerics)

Komlos theorem (a variant of Strong Law of Large Numbers)

$$\{U_n\}_{n=1}^{\infty} \text{ bounded in } L^1(Q)$$

\Rightarrow

$$\frac{1}{N} \sum_{k=1}^N U_{n_k} \rightarrow \bar{U} \text{ a.a. in } Q \text{ as } N \rightarrow \infty$$



Janos Komlos
(Rutgers
Univ.)

Convergence of numerical solutions - EF, M.Lukáčová, H.Mizerová 2018

$$\frac{1}{N} \sum_{k=1}^N \varrho_{n_k} \rightarrow \varrho \text{ in } L^1((0, T) \times \Omega) \text{ as } N \rightarrow \infty$$

$$\frac{1}{N} \sum_{k=1}^N \mathbf{m}_{n_k} \rightarrow \mathbf{m} \text{ in } L^1((0, T) \times \Omega) \text{ as } N \rightarrow \infty$$

$$\frac{1}{N} \sum_{k=1}^N \left[\frac{1}{2} \frac{|\mathbf{m}_{n,k}|^2}{\varrho_{n,k}} + P(\varrho_{n,k}) \right] \rightarrow \bar{E} \in L^1((0, T) \times \Omega) \text{ a.a. in } (0, T) \times \Omega$$

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Lecture III

Lecture III: Detecting oscillatory solutions—methods of averaging

Strong Law of Large Numbers

Strong Law of Large Numbers

$\{U_n\}_{n=1}^{\infty}$ independent random variables, $\mathbb{E}(U_n) = \mu$

\Rightarrow

$$\frac{1}{N} \sum_{n=1}^N U_n \rightarrow \mu \text{ as } N \rightarrow \infty \text{ a.s.}$$

Subsequence principle – Banach–Saks Theorem

$$\int_{\Omega} |U_n|^q dx \leq c \text{ uniformly for } n \rightarrow \infty, q > 1$$

\Rightarrow

there is a subsequence $\{U_{n_k}\}_{k=1}^{\infty}$ such that

$$\frac{1}{N} \sum_{l=1}^N U_{n_l} \rightarrow U \text{ in } L^q(\Omega) \text{ as } N \rightarrow \infty$$

for any subsequence $\{n_l\} \subset \{n_k\}$

Komlós theorem

$$\int_{\Omega} |U_n| \, dx \leq c \text{ uniformly for } n \rightarrow \infty$$

\Rightarrow

there is a subsequence $\{U_{n_k}\}_{k=1}^{\infty}$ such that

$$\frac{1}{N} \sum_{l=1}^N U_{n_l} \rightarrow U \in L^1(\Omega) \text{ as } N \rightarrow \infty \text{ a.a. in } \Omega$$

for any subsequence $\{n_l\} \subset \{n_k\}$

Elementary proof of Banach–Saks Theorem in L^2 :

U_n an orthonormal basis, $U_n \rightarrow 0$ weakly in L^2

$$\int_Q \left(\sum_{n=1}^N U_n \right)^2 \, dy = \sum_{n=1}^N \int_Q |U_n|^2 \, dy = N$$

\Rightarrow

$$\left\| \frac{1}{N} \sum_{n=1}^N U_n \right\|_{L^2}^2 = \frac{N}{N^2} = \frac{1}{N}$$

Example : Ergodic hypothesis

Asymptotic behavior of dynamical systems

$$t \in [0, \infty) \mapsto \mathbf{U}(t) \in X,$$

ω -limit set

$$\omega[\mathbf{U}] = \left\{ \mathbf{u} \in X \mid \text{there exists } t_n \rightarrow \infty \text{ } \mathbf{U}(t_n) \rightarrow \mathbf{u} \right\}$$

Ergodic hypothesis

$$\frac{1}{T} \int_0^T F(\mathbf{U}(t)) dt \rightarrow \bar{F} \text{ as } T \rightarrow \infty \text{ for any Borel } F \in \mathcal{B}(X; R)$$

Birkhoff–Khinchin ergodic theorem

$$\mathbf{U}(t) : R \rightarrow X \text{ stationary process} \Rightarrow \frac{1}{T} \int_0^T F(\mathbf{U}(t)) dt \rightarrow \bar{F} \text{ a.s.}$$

Euler system of gas dynamics

Equation of continuity – Mass conservation

$$\partial_t \varrho + \operatorname{div}_x \mathbf{m} = 0, \quad \mathbf{m} = \varrho \mathbf{u}$$

Momentum equation – Newton's second law

$$\partial_t \mathbf{m} + \operatorname{div}_x \left(\frac{\mathbf{m} \otimes \mathbf{m}}{\varrho} \right) + \nabla_x p(\varrho) = 0, \quad p(\varrho) = a\varrho^\gamma$$

Impermeability and/or periodic boundary condition

$$\mathbf{m} \cdot \mathbf{n}|_{\partial\Omega} = 0, \quad \Omega \subset \mathbb{R}^d, \quad \text{or } \Omega = \mathbb{T}^d$$

Initial state

$$\varrho(0, \cdot) = \varrho_0, \quad \mathbf{m}(0, \cdot) = \mathbf{m}_0$$



Leonhard Paul
Euler
1707–1783

Consistent approximation

Continuity equation

$$\int_0^T \int_{\Omega} [\varrho_n \partial_t \varphi + \mathbf{m}_n \cdot \nabla_x \varphi] dx dt = - \int_{\Omega} \varrho_{0,n} \varphi(0, \cdot) dx + \mathbf{e}_{1,n}[\varphi]$$

for any $\varphi \in C_c^1([0, T] \times \bar{\Omega})$

Momentum equation

$$\begin{aligned} \int_0^T \int_{\Omega} \left[\mathbf{m}_n \cdot \partial_t \varphi + \mathbf{1}_{\varrho_n > 0} \frac{\mathbf{m}_n \otimes \mathbf{m}_n}{\varrho_n} : \nabla_x \varphi + p(\varrho_n) \operatorname{div}_x \varphi \right] dx dt \\ = - \int_{\Omega} \mathbf{m}_{0,n} \cdot \varphi(0, \cdot) dx + \mathbf{e}_{2,n}[\varphi] \end{aligned}$$

for any $\varphi \in C_c^1([0, T] \times \bar{\Omega}; \mathbb{R}^d)$ $\varphi \cdot \mathbf{n}|_{\partial\Omega} = 0$

Energy dissipation

$$\int_{\Omega} \left[\frac{1}{2} \frac{|\mathbf{m}_n|^2}{\varrho_n} + P(\varrho_n) \right] (\tau, \cdot) dx \leq \mathcal{E}_{0,n}$$

Stability and Consistency

Stability

$$\limsup_{n \rightarrow \infty} \mathcal{E}_{0,n} < \infty$$

Data compatibility

$$\int_{\Omega} \varrho_{0,n} \varphi \, dx \rightarrow \int_{\Omega} \varrho_0 \varphi \, dx \text{ for any } \varphi \in C_c^{\infty}(\Omega)$$

$$\int_{\Omega} \mathbf{m}_{0,n} \cdot \varphi \, dx \rightarrow \int_{\Omega} \mathbf{m}_0 \cdot \varphi \, dx \text{ for any } \varphi \in C_c^{\infty}(\Omega; \mathbb{R}^d)$$

$$\limsup_{n \rightarrow \infty} \mathcal{E}_{0,n} \leq \int_{\Omega} \left[\frac{1}{2} \frac{|\mathbf{m}_0|^2}{\varrho_0} + P(\varrho_0) \right] dx$$

Vanishing approximation error

$$e_{1,n}[\varphi] \rightarrow 0 \text{ as } n \rightarrow \infty \text{ for any } \phi \in C_c^{\infty}([0, T] \times \overline{\Omega})$$

$$e_{2,n}[\varphi] \rightarrow 0 \text{ as } n \rightarrow \infty \text{ for any } \varphi \in C_c^{\infty}([0, T] \times \overline{\Omega}; \mathbb{R}^d), \varphi \cdot \mathbf{n}|_{\partial\Omega} = 0$$

Weak convergence of consistent approximation

Weak convergence

If consistent approximation DOES NOT converge strongly, the following must be satisfied:

- the limit Euler system does not admit a strong solution
- the limit $[\varrho, \mathbf{m}]$ is not C^1 smooth
- the limit $[\varrho, \mathbf{m}]$ IS NOT a weak solution of the Euler system (slightly vague statement)

Visualization of weak convergence?

- **Oscillations.** Weakly converging sequence may develop oscillations.
Example:

$$\sin(nx) \rightarrow 0 \text{ weakly as } n \rightarrow \infty$$

- **Concentrations.**

$$n\theta(nx) \rightarrow \delta_0 \text{ weakly-} (*) \text{ in } \mathcal{M}(R)$$

if

$$\theta \in C_c^\infty(R), \theta \geq 0, \int_R \theta = 1$$

Statistical description of oscillations – Young measures



Laurence
Chisholm
Young
1905–2000

Young measure

$$b(\varrho_n, \mathbf{m}_n) \rightarrow \overline{b(\varrho, \mathbf{m})} \text{ weakly-} (*) \text{ in } L^\infty((0, T) \times \Omega)$$

(up to a subsequence) for any $b \in C_c(R^{d+1})$

Young measure \mathcal{V} – a parametrized family of probability measures $\{\mathcal{V}_{t,x}\}_{(t,x) \in (0,T) \times \Omega}$ on the phase space R^{d+1} :

$$\overline{b(\varrho, \mathbf{m})}(t, x) = \langle \mathcal{V}_{t,x}; b(\tilde{\varrho}, \tilde{\mathbf{m}}) \rangle \text{ for a.a. } (t, x)$$

Visualizing Young measure

visualizing Young measure \Leftrightarrow computing $\overline{b(\varrho, \mathbf{m})}$

Problems

- $b(\varrho_n, \mathbf{m}_n)$ converge only weakly
- extracting subsequences
- only statistical properties relevant \Rightarrow knowledge of the “tail” of the sequence of approximate solutions absolutely necessary

(S) - convergence, basic idea

Trivial example of oscillatory sequence

$$U_n = \begin{cases} 1 & \text{for } n \text{ odd} \\ -1 & \text{for } n \text{ even} \end{cases}$$

Convergence via Young measure approach

Convergence up to a subsequence

$$U_n \approx \delta_{U_n}, U_{n_k} \rightarrow \begin{cases} \delta_1 & \text{as } k \rightarrow \infty, n_k \text{ odd} \\ \delta_{-1} & \text{as } k \rightarrow \infty, n_k \text{ even} \end{cases}$$

Convergence via averaging

$$U_n \approx \delta_{U_n}, \frac{1}{N} \sum_{n=1}^N U_n \rightarrow \frac{1}{2} \delta_{-1} + \frac{1}{2} \delta_1$$

$$\frac{1}{w_N} \sum_{n=1}^N w \left(\frac{n}{N} \right) U_n \rightarrow \frac{1}{2} \delta_{-1} + \frac{1}{2} \delta_1, w_N \equiv \sum_{n=1}^N w \left(\frac{n}{N} \right)$$

(S)–convergence

(S)–convergent sequence

A sequence $\{\mathbf{U}_n\}_{n=1}^{\infty}$ is (S) – convergent if for any $b \in C_c(R^D)$:

■ Correlation limit

$$\lim_{N \rightarrow \infty} \frac{1}{N} \sum_{n=1}^N \int_Q b(\mathbf{U}_n) b(\mathbf{U}_m) dy \text{ exists for any fixed } m$$

■ Correlation disintegration

$$\begin{aligned} & \lim_{N \rightarrow \infty} \frac{1}{N^2} \sum_{n,m=1}^N \int_Q b(\mathbf{U}_n) b(\mathbf{U}_m) dy \\ &= \lim_{M \rightarrow \infty} \frac{1}{M} \sum_{m=1}^M \left(\lim_{N \rightarrow \infty} \frac{1}{N} \sum_{n=1}^N \int_Q b(\mathbf{U}_n) b(\mathbf{U}_m) dy \right) \end{aligned}$$

Basic properties of (S)–convergence, I

Equivalence to convergence of ergodic (Cesàro means)

$$\{\mathbf{U}_n\}_{n=1}^{\infty} \text{ (S)–convergent} \Leftrightarrow \frac{1}{N} \sum_{n=1}^N b(\mathbf{U}_n) \rightarrow \overline{b(\mathbf{U})} \text{ strongly in } L^1(Q)$$

(S)– limit (parametrized measure)

$$\mathbf{U}_n \xrightarrow{(S)} \mathcal{V}, \{\mathcal{V}_y\}_{y \in Q}, \mathcal{V}_y \in \mathfrak{P}(R^D), \langle \mathcal{V}_y; b(\tilde{U}) \rangle = \overline{b(\mathbf{U})}(y)$$

Relation to Young measure

$$\{\mathbf{U}_n\}_{n=1}^{\infty} \text{ generates Young measure } \nu \Rightarrow \nu = \mathcal{V} \text{ a.a.}$$

Wasserstein distance

Wasserstein distance

$$d_{W_s}(\nu_1, \nu_2) \equiv \inf_{\mu \in \Pi(\nu_1; \nu_2)} \int_{\mathcal{D} \times \mathcal{D}} |y_1 - y_2| d\mu(y_1, y_2)$$

$$\Pi(\nu_1; \nu_2) \equiv \left\{ \mu \in \mathfrak{P}(\mathcal{D} \times \mathcal{D}) \mid \pi_1(\mu) = \nu_1, \pi_2(\mu) = \nu_2 \right\}.$$

Convergence in Wasserstein distance

$$\int_Q |\mathbf{u}_n|^p dy \leq c \text{ uniformly for } n = 1, 2, \dots, p > 1$$

$$\mathbf{u}_n \xrightarrow{(s)} \mathcal{V} \Rightarrow \int_Q \left| d_{W_s} \left[\frac{1}{N} \sum_{n=1}^N \delta_{\mathbf{u}_n(y)}; \mathcal{V}_y \right] \right|^s dy \rightarrow 0 \text{ as } N \rightarrow \infty, s < p$$

Basic properties of (S)-convergence, II

Statistically equivalent sequences

$$\begin{aligned} \{\mathbf{U}_n\}_{n=1}^{\infty} &\stackrel{(S)}{\approx} \{\mathbf{V}_n\}_{n=1}^{\infty}, \\ &\Leftrightarrow \text{for any } \varepsilon > 0 \\ \frac{\#\left\{n \leq N \mid \int_Q |\mathbf{U}_n - \mathbf{V}_n| \, dy > \varepsilon\right\}}{N} &\rightarrow 0 \text{ as } N \rightarrow \infty. \end{aligned}$$

Robustness

$$\{\mathbf{U}_n\}_{n=1}^{\infty} \stackrel{(S)}{\approx} \{\mathbf{V}_n\}_{n=1}^{\infty} \Rightarrow \mathbf{U}_n \xrightarrow{(S)} \mathcal{V} \Leftrightarrow \mathbf{V}_n \xrightarrow{(S)} \mathcal{V}$$

Corollary

$$\mathbf{U}_n \rightarrow \mathbf{U} \text{ in } L^1(Q) \Rightarrow \mathbf{U}_n \xrightarrow{(S)} \delta_{\mathbf{U}(y)}$$

Basic properties of (S)–convergence III

Stationarity

$$\int_Q B(\mathbf{U}_{k_1}, \dots, \mathbf{U}_{k_j}) dy = \int_Q B(\mathbf{U}_{k_1+n}, \dots, \mathbf{U}_{k_j+n}) dy$$

Birkhoff–Khinchin Theorem

$$\{\mathbf{U}_n\}_{n=1}^{\infty} \text{ stationary, } b \in \mathcal{B}(R^d) \text{ Borel measurable } \int_Q b(\mathbf{U}_0) < \infty$$

\Rightarrow

$$\frac{1}{N} \sum_{n=1}^N b(\mathbf{U}_n) \text{ converges for a.a. } y \in Q$$

\Rightarrow

\mathbf{U}_n is (S)–convergent

Asymptotically stationary consistent approximation

Asymptotically stationary sequence

$\{\mathbf{U}_n\}_{n=1}^{\infty}$ is *asymptotically stationary* if for any $b \in C_c(R^D)$ there holds:

■ Correlation limit

$$\lim_{N \rightarrow \infty} \frac{1}{N} \sum_{n=1}^N \int_Q b(\mathbf{U}_n) b(\mathbf{U}_m) dy \text{ exists}$$

for any fixed m

■ Asymptotic correlation stationarity

$$\left| \int_Q \left[b(\mathbf{U}_{k_1}) b(\mathbf{U}_{k_2}) - b(\mathbf{U}_{k_1+n}) b(\mathbf{U}_{k_2+n}) \right] dy \right| \leq \omega(b, k)$$

for any $1 \leq k \leq k_1 \leq k_2$, and any $n \geq 0$

$$\omega(b, k) \rightarrow 0 \text{ as } k \rightarrow \infty$$

Sufficient conditions for (S)–convergence

Asymptotically stationary sequence

$\{\mathbf{U}_n\}_{n=1}^{\infty}$ asymptotically stationary $\Rightarrow \{\mathbf{U}_n\}_{n=1}^{\infty}$ (S)–convergent

Subsequence principle [Balder]

$$\int_Q F(|\mathbf{U}_n|) \, dy \leq 1 \text{ uniformly for } n \rightarrow \infty,$$

$F : [0, \infty) \rightarrow [0, \infty)$ continuous, $\lim_{r \rightarrow \infty} F(r) = \infty$

\Rightarrow

there is an (S)–convergent **subsequence** $\{\mathbf{U}_{n_k}\}_{k=1}^{\infty}$

Application to consistent approximation of the Euler system

(S)–convergent consistent approximation

$$\mathbf{U}_n = [\varrho_n, \mathbf{m}_n] \quad Q = (0, T) \times \Omega$$

$$\mathbf{U}_n \xrightarrow{(S)} \mathcal{V}$$

DMV solution

\mathcal{V} is a dissipative measure valued solutions of the Euler system

Convergence in Wasserstein distance

$$\int_0^T \int_{\Omega} \left| d_{W_s} \left[\frac{1}{N} \sum_{n=1}^N \delta_{\mathbf{U}_n(y)}; \mathcal{V}_y \right] \right|^s dx dt \rightarrow 0 \text{ as } N \rightarrow \infty$$

$$1 \leq s < \frac{2\gamma}{\gamma + 1}$$

Deterministic convergence

Strong solution

Euler system admits strong solution $\Rightarrow \mathcal{V}_{(t,x)} = \delta_{[\varrho, \mathbf{m}](t,x)}$

Regular limit

$$[\varrho = \langle \mathcal{V}; \tilde{\varrho} \rangle, \mathbf{m} = \langle \mathcal{V}; \tilde{\mathbf{m}} \rangle] \in C^1$$

\Rightarrow

$[\varrho, \mathbf{m}]$ strong solution of Euler, $\mathcal{V}_{(t,x)} = \delta_{[\varrho, \mathbf{m}](t,x)}$

Convergence to weak solution

$[\varrho = \langle \mathcal{V}; \tilde{\varrho} \rangle, \mathbf{m} = \langle \mathcal{V}; \tilde{\mathbf{m}} \rangle]$ weak solution to Euler system

convergence is strong “near” the boundary $\partial\Omega$

\Rightarrow

$$\mathcal{V}_{(t,x)} = \delta_{[\varrho, \mathbf{m}](t,x)}$$

Improving convergence criteria

Statistical significant set

$$\begin{aligned} S &\subset N \times N \\ \frac{\#\{n, m \leq N \mid (n, m) \in S\}}{N^2} &\rightarrow 1 \text{ as } N \rightarrow \infty \end{aligned}$$

Asymptotic stationarity

$$\|U_n\|_{L^\infty(Q)} \leq C$$

for any $\varepsilon > 0$ there is k, L such that

$$\left| \int_Q (U_{n+l} - U)(U_n - U) - (U_{k+l} - U)(U_k - U) \, dy \right| < \varepsilon$$

for all $n \geq k, l \geq L, (n+l, n) \in S$

\Rightarrow

$$\frac{1}{N} \sum_{n=1}^N U_n \rightarrow U \text{ in } L^1(Q) \text{ as } N \rightarrow \infty$$

General summation method

Weighted averages

$$w \in C[0, 1], w \geq 0, w_N = \sum_{n=1}^N w \left(\frac{n}{N} \right)$$

Regular summation method

$$\{s_{n,N}\}_{n=1, N=1}^{\infty}$$

$$0 \leq s_{n,N} \leq \bar{s} \text{ for any } n, N$$

$$s_{n,N} = 0 \text{ whenever } n > N$$

$$\sum_{n=1}^N s_{n,N} = N \text{ for any } N = 1, 2, \dots$$

$$\frac{1}{w_N} \sum_{n=1}^N w \left(\frac{n}{N} \right) \mathbf{u}_n, \text{ or } \frac{1}{N} \sum_{n=1}^N s_{n,N} \mathbf{u}_n$$

Summary

Computations of averages

- **Strong convergence** to the limit measure in terms of Wasserstein distance. Efficient computation and visualization of oscillatory solutions - Young measures
- Possibly slow convergence – remedy in more efficient summation method
- The result identical to the “standard” methods in the case of regular solutions of the limit problem

Computing defect numerically -EF, M.Lukáčová, B.She

Monge–Kantorowich (Wasserstein) distance

$$\left\| \text{dist} \left(\frac{1}{N} \sum_{k=1}^N \nu_{t,x}^{n_k}; \nu_{t,x} \right) \right\|_{L^q(Q)} \rightarrow 0$$

for some $q > 1$

Convergence in the first variation

$$\frac{1}{N} \sum_{k=1}^N \left\langle \nu_{t,x}^{n_k}; \left| \tilde{\mathbf{u}} - \frac{1}{N} \sum_{k=1}^N \mathbf{u}_n \right| \right\rangle \rightarrow \left\langle \nu_{t,x}; \left| \tilde{\mathbf{u}} - \mathbf{u} \right| \right\rangle$$

in $L^1(Q)$



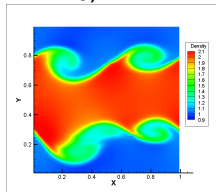
**Mária
Lukáčová
(Mainz)**



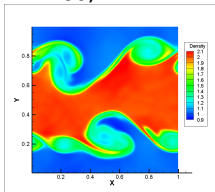
**Bangwei She
(CAS Praha)**

Experiment I, density for Kelvin–Helmholtz problem (M. Lukáčová, Yue Wang)

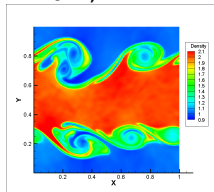
density ϱ
 $n = 128, T = 2$



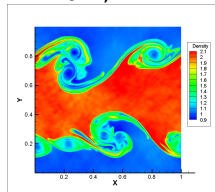
density ϱ
 $n = 256, T = 2$



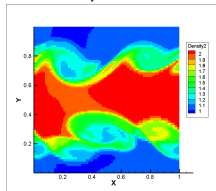
density ϱ
 $n = 512, T = 2$



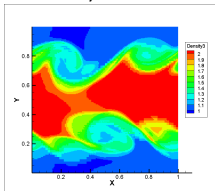
density ϱ
 $n = 1024, T = 2$



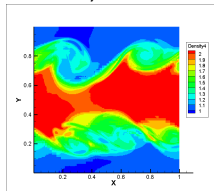
Cèsaro averages
density ϱ
 $n = 128, T = 2$



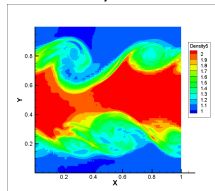
Cèsaro averages
density ϱ
 $n = 256, T = 2$



Cèsaro averages
density ϱ
 $n = 512, T = 2$

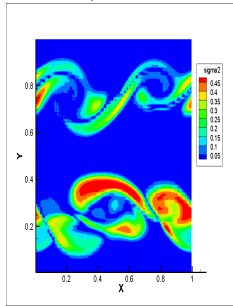


Cèsaro averages
density ϱ
 $n = 1024, T = 2$

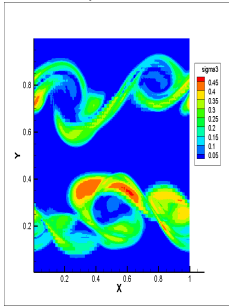


Experiment II, density variations for Kelvin–Helmholtz problem (M. Lukáčová, Yue Wang)

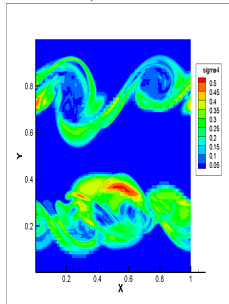
density variation
 $n = 128, T = 2$



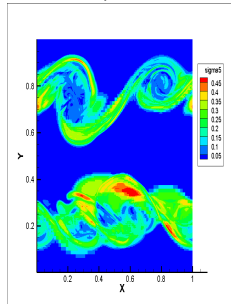
density variation
 $n = 256, T = 2$



density variation
 $n = 512, T = 2$



density variation
 $n = 1024, T = 2$



Yue Wang, Mainz

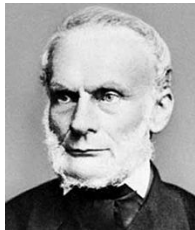
Literature

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- Feireisl, Eduard, Lukáčová–Medvidová Mária, She Bangwei, Wang Yue **Computing oscillatory solutions of the Euler system via K-convergence** **arXiv 1910.03161, 2019**; to appear in Math. Models. Math. Appl. Sci.

Lecture IV

Lecture IV: Asymptotic behavior for large time

Motivation

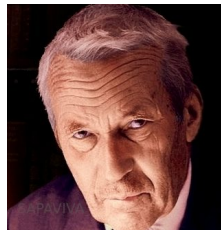


Rudolf Clausius
1822–1888

Basic principles of thermodynamics of closed systems
Die Energie der Welt ist constant. Die Entropie der Welt strebt einem Maximum zu.

Turbulence - ergodic hypothesis

Time averages along trajectories of the flow converge, for large enough times, to an ensemble average given by a certain probability measure



**Andrey
Nikolaevich
Kolmogorov**
1903–1987

Dynamical systems

Dynamical system

$$\mathbf{U}(t, \cdot) : [0, \infty) \times X \rightarrow X$$

- **Closed system:** $\mathbf{U}(t, X_0) \rightarrow \mathbf{U}_\infty$ equilibrium solution as $t \rightarrow \infty$

- **Open system:** $\frac{1}{T} \int_0^T F(\mathbf{U}(t, X_0)) dt \rightarrow \int_X F(X) d\mu, T \rightarrow \infty$
 μ a.s. in X_0

Principal mathematical problems:

■ Low regularity of global in time solutions

Global in time solutions necessary. For many problems in fluid dynamics – Navier–Stokes or Euler system – only weak solutions available

■ Lack of uniqueness

Solutions do not, or at least are not known to, depend uniquely on the initial data. Spaces of trajectories: Sell, Nečas, Temam and others

■ Propagation of oscillations

Realistic systems are partly hyperbolic: propagation of oscillations “from the past”, singularities

Abstract setting



Space of entire trajectories

$$\mathcal{T} = C_{\text{loc}}(\mathbb{R}; X), \quad t \in (-\infty, \infty)$$

**George Roger
Sell**
1937–2015

ω -limit set

$$\omega[\mathbf{U}(\cdot, X_0)] \subset \mathcal{T}$$

$$\omega[\mathbf{U}(\cdot, X_0)] = \left\{ \mathbf{V} \in \mathcal{T} \mid \mathbf{U}(\cdot + t_n, X_0) \rightarrow \mathbf{V} \text{ in } \mathcal{T} \text{ as } t_n \rightarrow \infty \right\}$$

Necessary ingredients

- **Dissipativity** – ultimate boundedness of trajectories
- **Compactness** – in appropriate spaces

Strong and weak ergodic hypothesis

Krylov – Bogolyubov construction

$T \mapsto \frac{1}{T} \int_0^T \delta_{\mathbf{U}(\cdot+t, X_0)} dt$ – a family of probability measures on \mathcal{T}

tightness in $\mathcal{T} \Rightarrow T_n \mapsto \frac{1}{T_n} \int_0^{T_n} \delta_{\mathbf{U}(\cdot+t, X_0)} dt \rightarrow \mu \in \mathcal{P}[\mathcal{T}]$

$[\mathcal{T}, \mu]$ stationary statistical solution

Ergodic hypothesis $\Leftrightarrow \mu$ is unique $\Rightarrow T \mapsto \frac{1}{T} \int_0^T \delta_{\mathbf{U}(\cdot+t, X_0)} dt \rightarrow \mu$

unique \approx unique on $\omega[\mathbf{U}(\cdot, X_0)]$

Weak ergodic hypothesis

$\lim_{T \rightarrow \infty} \frac{1}{T} \int_0^T \delta_{\mathbf{U}(\cdot+t, X_0)} dt = \mu$ exists in the narrow sense in $\mathcal{P}[\mathcal{T}]$

$[\mathcal{T}, \mu]$ stationary statistical solution

Barotropic Navier–Stokes system

Field equations

$$\partial_t \varrho + \operatorname{div}_x(\varrho \mathbf{u}) = 0$$

$$\partial_t(\varrho \mathbf{u}) + \operatorname{div}_x(\varrho \mathbf{u} \otimes \mathbf{u}) + \nabla_x p = \operatorname{div}_x \mathbb{S}(\nabla_x \mathbf{u}) + \varrho \mathbf{g}$$

Constitutive equations

- barotropic (isentropic) pressure–density EOS $p = p(\varrho)$ ($p = a\varrho^\gamma$)
- Newton's rheological law

$$\mathbb{S} = \mu \left(\nabla_x \mathbf{u} + \nabla_x^t \mathbf{u} - \frac{2}{d} \operatorname{div}_x \mathbf{u} \mathbb{I} \right) + \eta \operatorname{div}_x \mathbf{u} \mathbb{I}, \quad \mu > 0, \quad \eta \geq 0$$

- Gravitational external force

$$\mathbf{g} = \nabla_x F, \quad F = F(\mathbf{x})$$

Energy

$$E(\varrho, \mathbf{m}) \equiv \frac{1}{2} \frac{|\mathbf{m}|^2}{\varrho} + P(\varrho) - \varrho F, \quad P'(\varrho)\varrho - P(\varrho) = p(\varrho), \quad \mathbf{m} = \varrho \mathbf{u}$$

Energetically insulated system

Conservative boundary conditions

$\Omega \subset R^d$ bounded (sufficiently regular) domain

- impermeability $\mathbf{u} \cdot \mathbf{n}|_{\partial\Omega} = 0$
- no-slip $[\mathbf{u}]_{\text{tan}}|_{\partial\Omega} = 0$

Long-time behavior – Clausius scenario

- Total mass conserved

$$\int_{\Omega} \varrho(t, \cdot) \, dx = M_0$$

- Total energy – Lyapunov function

$$\frac{d}{dt} \int_{\Omega} E(\varrho, \mathbf{m}) \, dx + \int_{\Omega} \mathbb{S}(\nabla_x \mathbf{u}) : \nabla_x \mathbf{u} \, dx = (\leq) 0, \quad \int_{\Omega} E(\varrho, \mathbf{m}) \, dx \searrow \mathcal{E}_{\infty}$$

- Stationary solution

$$\mathbf{m}_{\infty} = 0, \quad \nabla_x p(\varrho_{\infty}) = \varrho_{\infty} \nabla_x F, \quad \int_{\Omega} \varrho_{\infty} \, dx = M_0, \quad \int_{\Omega} E(\varrho_{\infty}, 0) \, dx = \mathcal{E}_{\infty}$$

Energetically open system

In/out flow boundary conditions

$$\mathbf{u} = \mathbf{u}_b \text{ on } \partial\Omega$$

$$\Gamma_{\text{in}} = \left\{ x \in \partial\Omega \mid \mathbf{u}_b(x) \cdot \mathbf{n}(x) < 0 \right\}, \quad \Gamma_{\text{out}} = \left\{ x \in \partial\Omega \mid \mathbf{u}_b(x) \cdot \mathbf{n}(x) \geq 0 \right\}$$

Density (pressure) on the inflow boundary

$$\varrho = \varrho_b \text{ on } \Gamma_{\text{in}}$$

Energy balance

$$\begin{aligned} & \frac{d}{dt} \int_{\Omega} \frac{1}{2} \varrho |\mathbf{u} - \mathbf{u}_b|^2 + P(\varrho) \, dx + \int_{\Omega} \mathbb{S} : \nabla_x \mathbf{u} \, dx dt \\ & + \int_{\Gamma_{\text{in}}} P(\varrho_b) \mathbf{u}_b \cdot \mathbf{n} \, dS_x + \int_{\Gamma_{\text{out}}} P(\varrho) \mathbf{u}_b \cdot \mathbf{n} \, dS_x \\ & = (\leq) - \int_{\Omega} [\varrho \mathbf{u} \otimes \mathbf{u} + p(\varrho) \mathbb{I}] : \nabla_x \mathbf{u}_b \, dx + \frac{1}{2} \int_{\Omega} \varrho \mathbf{u} \cdot \nabla_x |\mathbf{u}_b|^2 \, dx dt \\ & + \int_{\Omega} \mathbb{S} : \nabla_x \mathbf{u}_b \, dx dt + \int_{\Omega} \varrho \nabla_x F \cdot (\mathbf{u} - \mathbf{u}_b) \, dx \end{aligned}$$

Global bounded trajectories

Global in time weak solutions

$\mathbf{U} = [\varrho, \mathbf{m} = \varrho \mathbf{u}]$ – weak solution of the Navier–Stokes system satisfying energy inequality and defined for $t > T_0$

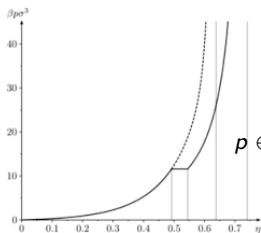
Bounded energy

$$\limsup_{t \rightarrow \infty} \int_{\Omega} E(\varrho, \mathbf{m}) \, dx \leq \mathcal{E}_{\infty}$$

Available results

- **Existence:** T. Chang, B. J. Jin, and A. Novotný, *SIAM J. Math. Anal.*, **51**(2):1238–1278, 2019
H. J. Choe, A. Novotný, and M. Yang *J. Differential Equations*, **266**(6):3066–3099, 2019
- **Globally bounded solutions:** F. Fanelli, E. F., and M. Hofmanová **arxiv preprint No. 2006.02278**, 2020
J. Březina, E. F., and A. Novotný, *Communications in PDE's* 2020

Hard sphere pressure EOS



$$p \in C[0, \bar{\varrho}) \cap C^1(0, \bar{\varrho}), \quad p'(\varrho) > 0 \text{ for } \varrho > 0, \quad \lim_{\varrho \rightarrow \bar{\varrho}^-} p(\varrho) = \infty$$

Ultimate boundedness of trajectories – bounded absorbing set

$$\limsup_{t \rightarrow \infty} \int_{\Omega} E(\varrho, \mathbf{m}) \, dx \leq \mathcal{E}_{\infty}$$

\mathcal{E}_{∞} – universal constant

ω – limit sets

$$p \approx a\rho^\gamma, \quad \gamma > \frac{d}{2} \text{ or hard sphere EOS}$$

Trajectory space

$$X = \left\{ \varrho, \mathbf{m} \mid \varrho(t, \cdot) \in L^\gamma(\Omega), \mathbf{m}(t, \cdot) \in L^{\frac{2\gamma}{\gamma+1}}(\Omega; R^d) \hookrightarrow W^{-k,2} \right\}$$
$$\mathcal{T} = C_{\text{loc}}(R; L^1 \times W^{-k,2})$$

Fundamental result on compactness [Fanelli, EF, Hofmanová, 2020]

The ω -limit set $\omega[\varrho, \mathbf{m}]$ of each global in time trajectory with globally bounded energy is:

- *non – empty*
- *compact* in \mathcal{T}
- time shift invariant
- consists of entire (defined for all $t \in R$) weak solutions of the Navier–Stokes system

Propagation of oscillations

Equation of continuity

$$\partial_t \varrho + \mathbf{u} \cdot \nabla_x \varrho = -\varrho \operatorname{div}_x \mathbf{u}$$

Renormalized equation of continuity

$$\partial_t b(\varrho) + \operatorname{div}_x (b(\varrho) \mathbf{u}) + \left(b'(\varrho) \varrho - b(\varrho) \right) \operatorname{div}_x \mathbf{u} = 0$$

Weak convergence

$$\begin{aligned} b(\varrho_n) &\rightarrow \overline{b(\varrho)} \text{ weakly in } L^1 \\ \partial_t \left[\overline{b(\varrho)} - b(\varrho) \right] + \operatorname{div}_x \left(\overline{b(\varrho) \mathbf{u}} - b(\varrho) \mathbf{u} \right) \\ &= \left(b'(\varrho) \varrho - b(\varrho) \right) \operatorname{div}_x \mathbf{u} - \overline{\left(b'(\varrho) \varrho - b(\varrho) \right) \operatorname{div}_x \mathbf{u}} \\ &\quad \left[\overline{b(\varrho)} - b(\varrho) \right] (0, \cdot) = 0 \text{ is needed!} \end{aligned}$$

Vanishing oscillation defect, I

Compactness of densities:

$$\varrho_n \equiv \varrho(\cdot + T_n) \rightarrow \varrho \text{ in } C_{\text{weak},\text{loc}}(R; L^\gamma(\Omega))$$

$$\varrho_n \log(\varrho_n) \rightarrow \overline{\varrho \log(\varrho)} \geq \varrho \log(\varrho)$$

$$\text{oscillation defect: } D(t) \equiv \int_{\Omega} \overline{\varrho \log(\varrho)} - \varrho \log(\varrho) \, dx \geq 0$$

Renormalized equation:

$$\frac{d}{dt} D + \int_{\Omega} \left[\overline{\varrho \operatorname{div}_x \mathbf{u}} - \varrho \operatorname{div}_x \mathbf{u} \right] dx = 0, \quad 0 \leq D \leq \bar{D}, \quad t \in R$$

Lions' identity

$$\overline{\varrho \operatorname{div}_x \mathbf{u}} - \varrho \operatorname{div}_x \mathbf{u} = \overline{p(\varrho)\varrho} - p(\varrho) \varrho \geq 0$$

Vanishing oscillation defect, II

Crucial differential inequality

$$\frac{d}{dt}D + \Psi(D) \leq 0, \quad 0 \leq D \leq \bar{D}, \quad t \in R$$

$$\Psi \in C(R), \quad \Psi(0) = 0, \quad \Psi(Z)Z > 0 \text{ for } Z \neq 0$$

\Rightarrow

$$D \equiv 0$$

Statistical stationary solutions

Application of Krylov – Bogolyubov method

$$\frac{1}{T_n} \int_0^{T_n} \delta_{\varrho(\cdot+t, \cdot), \mathbf{m}(\cdot+t, \cdot)} dt \rightarrow \mu \in \mathcal{P}[\mathcal{T}] \text{ narrowly}$$

$[\mathcal{T}, \mu]$ (canonical representation) – statistical stationary solution

$\mu(t)|_X$ (marginal) independent of $t \in \mathbb{R}$

Application of Birkhoff – Khinchin ergodic theorem

$$\frac{1}{T} \int_0^T F(\varrho(t, \cdot), \mathbf{m}(t, \cdot)) dt \rightarrow \bar{F} \text{ as } T \rightarrow \infty$$

F bounded Borel measurable on X for μ – a.a. $(\varrho, \mathbf{m}) \in \omega$

Related results for incompressible Navier–Stokes system with conservative boundary conditions

F.Flandoli and D. Gatarek, F.Flandoli and M.Romito (stochastic forcing),
P. Constantin and I. Procaccia, C. Foiaş, O. Manley, R. Rosa, and R. Temam,
M. Vishik and A. Fursikov etc (deterministic forcing)

Back to ergodic hypothesis – conclusion

Ergodicity

μ ergodic $\Leftrightarrow \mathcal{B} \subset \omega[\varrho, \mathbf{m}]$ shift invariant $\Rightarrow \mu[\mathcal{B}] = 1$ or $\mu[\mathcal{B}] = 0$

$$\mu \in \text{conv}\left\{\text{ergodic measures on } \omega[\varrho, \mathbf{m}]\right\}$$

State of the art for compressible Navier–Stokes system

- Each bounded energy global trajectory generates a stationary statistical solution – a shift invariant measure μ – sitting on its ω –limit set $\omega[\varrho, \mathbf{m}]$
- The weak ergodic hypothesis (the existence of limits of ergodic averages for any Borel measurable F) holds on $\omega[\varrho, \mathbf{m}]$ μ –a.s.
- The (strong) ergodic hypothesis definitely holds for energetically isolated systems and a class of potential forces F , where all solutions tend to equilibrium

Complete Navier–Stokes–Fourier system



Claude Louis
Marie Henri
Navier
[1785-1836]

Equation of continuity

$$\partial_t \varrho + \operatorname{div}_x(\varrho \mathbf{u}) = 0$$

Momentum balance

$$\partial_t(\varrho \mathbf{u}) + \operatorname{div}_x(\varrho \mathbf{u} \otimes \mathbf{u}) + \nabla_x p(\varrho, \vartheta) = \operatorname{div}_x \mathbb{S} + \varrho \mathbf{f}$$

Entropy production

$$\partial_t(\varrho s(\varrho, \vartheta)) + \operatorname{div}_x(\varrho s(\varrho, \vartheta) \mathbf{u}) + \operatorname{div}_x \left(\frac{\mathbf{q}}{\vartheta} \right) = \sigma$$

$$\sigma = (\geq) \frac{1}{\vartheta} \left(\mathbb{S} : \nabla_x \mathbf{u} - \frac{\mathbf{q} \cdot \nabla_x \vartheta}{\vartheta} \right)$$



George Gabriel
Stokes
[1819-1903]

Constitutive relations



Joseph Fourier [1768-1830]

Fourier's law

$$\mathbf{q} = -\kappa(\vartheta)\nabla_x\vartheta$$



Isaac Newton
[1643-1727]

Newton's rheological law

$$\mathbb{S} = \mu(\vartheta) \left(\nabla_x \mathbf{u} + \nabla_x^t \mathbf{u} - \frac{2}{3} \operatorname{div}_x \mathbf{u} \right) + \eta(\vartheta) \operatorname{div}_x \mathbf{u} \mathbb{I}$$

Boundary conditions

Impermeability

$$\mathbf{u} \cdot \mathbf{n}|_{\partial\Omega} = 0$$

No-slip

$$\mathbf{u}_{\text{tan}}|_{\partial\Omega} = 0$$

No-stick

$$[\mathbb{S}\mathbf{n}] \times \mathbf{n}|_{\partial\Omega} = 0$$

Thermal insulation

$$\mathbf{q} \cdot \mathbf{n}|_{\partial\Omega} = 0$$

Long-time behavior

Dichotomy for the closed/open system

$$\mathbf{f} = \mathbf{f}(x)$$

Either

$\mathbf{f} = \nabla_x F \Rightarrow$ all solutions tend to a single equilibrium

or

$$\mathbf{f} \neq \nabla_x F \Rightarrow \int_{\Omega} E(t, \cdot) dx \rightarrow \infty \text{ as } t \rightarrow \infty$$

Literature

- Fanelli, Francesco, Feireisl, Eduard, Hofmanová Martina **Ergodic theory for energetically open compressible fluid flows** arXiv 2006.02278, 2020; to appear in Physica D
- Feireisl, Eduard ; Pražák, Dalibor **Asymptotic behavior of dynamical systems in fluid mechanics** AIMS Series on Applied Mathematics, 4. American Institute of Mathematical Sciences (AIMS), Springfield, MO, 2010
- Málek, Josef ; Nečas, Jindřich **A finite-dimensional attractor for three-dimensional flow of incompressible fluids** J. Differential Equations 127 (1996), no. 2, 498–518
- Sell, George R. ; You, Yuncheng **Dynamics of evolutionary equations** Applied Mathematical Sciences, 143. Springer-Verlag, New York, 2002