## Non-linear Problems in Fluid Dynamics

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## Outline

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- Poincaré-Dulac normal form
- Well-posedness in Banach spaces
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## PART I. 3-D Navier-Stokes Equations

IA. Theory of normal forms.
IB. Global regularity in thin domains.

## Introduction

Navier-Stokes equations (NSE) in $\mathbb{R}^{3}$ with a potential body force

$$
\left\{\begin{array}{l}
\frac{\partial u}{\partial t}+(u \cdot \nabla) u-\nu \Delta u=-\nabla p+f, \\
\operatorname{div} u=0, \\
\mathbf{u}(x, 0)=u^{0}(x),
\end{array}\right.
$$

$\nu>0$ is the kinematic viscosity,
$u=\left(u_{1}, u_{2}, u_{3}\right)$ is the unknown velocity field,
$p \in \mathbb{R}$ is the unknown pressure,
$f$ is the body force,
$u^{0}$ is the initial velocity.

## Existence and Uniqueness

Denote by $N$ the outward normal vector to the boundary. Define

$$
\begin{gathered}
H=\left\{u \in L^{2}(\Omega): \nabla \cdot u=0 \text { in } \Omega, u \cdot N=0 \text { on } \partial \Omega\right\}, \\
V=\left\{u \in H^{1}(\Omega): u=0 \text { on } \partial \Omega\right\} .
\end{gathered}
$$

[Leray 1933, 1934] Suppose $f=f(x) \in L^{2}(\Omega)$.

- If $u_{0} \in H$, then there exists a weak solution on $[0, \infty)$ :

$$
u \in C\left([0, \infty) ; H_{\text {weak }}\right) \cap L^{\infty}(0, \infty ; H) \cap L^{2}(0, \infty ; V)
$$

Question 1: Is this weak solution unique?

- If $u_{0} \in V$, then there exists a unique strong solution on $[0, T)$ for some $T>0: u \in C([0, \infty) ; V) \cap L^{\infty}(0, \infty ; V) \cap L^{2}\left(0, \infty ; H^{2}(\Omega)\right)$.

Question 2: Can it be $T=\infty$ ?
In the 2D case, Questions 1 and 2 have affirmative answers.
In the 3D case, still open!
Small data results: If $\left\|u_{0}\right\|_{H^{1}(\Omega)}$ and $\|f\|_{L^{2}(\Omega)}$ are small then the strong solution exists for all $t>0$.

## Part IA. Theory of normal forms

- $f=-\nabla \phi$ is a potential body force.
- Let $L>0$ and $\Omega=(0, L)^{3}$. The L-periodic solutions:

$$
u\left(x+L e_{j}\right)=u(x) \text { for all } x \in \mathbb{R}^{3}, j=1,2,3
$$

- Zero average condition

$$
\int_{\Omega} u(x) d x=0
$$

- Throughout $L=2 \pi$ and $\nu=1$.
- Let $\mathcal{V}$ be the set of $\mathbb{R}^{3}$-valued $L$-periodic trigonometric polynomials which are divergence-free and satisfy the zero average condition. We define

$$
\begin{aligned}
H & =\text { closure of } \mathcal{V} \text { in } L^{2}(\Omega)^{3}=H^{0}(\Omega)^{3}, \\
V & =\text { closure of } \mathcal{V} \text { in } H^{1}(\Omega)^{3} \\
D_{A} & =\text { closure of } \mathcal{V} \text { in } H^{2}(\Omega)^{3} .
\end{aligned}
$$

- Norm on $H:|u|=\|u\|_{L^{2}(\Omega)}$, on $V:\|u\|=|\nabla u|$, on $D_{A}:|\Delta u|$.


## Functional form of NSE

- The Stokes operator:

$$
A u=-\Delta u \text { for all } u \in D_{A} .
$$

- The bilinear mapping:

$$
B(u, v)=P_{L}(u \cdot \nabla v) \text { for all } u, v \in D_{A},
$$

where $P_{L}$ is the Leray projection from $L^{2}(\Omega)$ onto $H$.

- Denote by $\mathcal{R}$ the set of all initial data $u^{0} \in V$ such that the solution $u(t)$ is regular for all $t>0$. The functional form of the NSE:

$$
\begin{gathered}
\frac{d u(t)}{d t}+A u(t)+B(u(t), u(t))=0, t>0 \\
u(0)=u^{0} \in \mathcal{R}
\end{gathered}
$$

where the equation holds in $D_{A}$ for all $t>0$ and $u(t)$ is continuous from $[0, \infty)$ into $V$.

## Poincaré-Dulac theory for ODE

Consider an ODE in $\mathbb{R}^{n}$ of in the formal series form:

$$
\frac{d x}{d t}+A x+\Phi^{[2]}(x)+\Phi^{[3]}(x)+\ldots=0, x \in \mathbb{R}^{n}
$$

- $A$ is a linear operator from $\mathbb{R}^{n}$ to $\mathbb{R}^{n}$
- each $\Phi^{[d]}$ is a homogeneous polynomial of degree $d$ from $\mathbb{R}^{n}$ to $\mathbb{R}^{n}$ There exists a formal series $y=x+\sum_{d=1}^{\infty} \psi^{[d]}(x)$, where $\psi^{[d]}$ is a homogeneous polynomial of degree $d$ from $\mathbb{R}^{n}$ to $\mathbb{R}^{n}$, which transforms the above ODE into an equation

$$
\frac{d y}{d t}+A y+\Theta^{[2]}(y)+\Theta^{[3]}(y)+\ldots=0, y \in \mathbb{R}^{n}
$$

where all monomials of each $\Theta^{[d]}$ are resonant.
Resonance. Matrix $A$ has eigenvalues $\lambda_{1}, \ldots, \lambda_{n}$ and corresponding eigenvectors $\xi_{1}, \ldots, \xi_{n}$. For each $x \in \mathbb{R}^{n}$, let $x_{i}$ be its coordinate with respect to $\xi_{i}$. A monomial $x_{1}^{\alpha_{1}} x_{2}^{\alpha_{2}} \ldots x_{n}^{\alpha_{n}} \xi_{k}$ is called resonant if

$$
\lambda_{k}=\alpha_{1} \lambda_{1}+\alpha_{2} \lambda_{2}+\ldots+\alpha_{n} \lambda_{n}
$$

## Poincaré-Dulac normal form for NSE

Functional form of NSE:

$$
\frac{d u}{d t}+A u+B(u, u)=0
$$

A differential equation in an infinite dimensional space $E$

$$
\frac{d \xi}{d t}+A \xi+\sum_{d=2}^{\infty} \Phi^{[d]}(\xi)=0
$$

is a Poincaré-Dulac normal form for the NSE if
(1) Each $\Phi^{[d]} \in \mathcal{H}^{[d]}(E)$, the space of homogeneous polynomials of order $d$, and $\Phi^{[d]}(\xi)=\sum_{k=1}^{\infty} \Phi_{k}^{[d]}(\xi)$, where all $\Phi_{k}^{[d]} \in \mathcal{H}^{[d]}(E)$ are resonant monomials,
(2) Equation $(\star)$ is obtained from NSE by a formal change of variable $u=\sum_{d=1}^{\infty} \psi^{[d]}(\xi)$ where $\psi^{[d]} \in \mathcal{H}^{[d]}(E)$.

## Asymptotic expansion - Normalization map

For $u_{0} \in \mathcal{R}$, the solution $u(t)$ has an asymptotic expansion: [Foias-Saut]

$$
u(t) \sim q_{1}(t) e^{-t}+q_{2}(t) e^{-2 t}+q_{3}(t) e^{-3 t}+\ldots
$$

where $q_{j}(t)=W_{j}\left(t, u^{0}\right)$ is a polynomial in $t$ of degree at most $(j-1)$ and with values are trigonometric polynomials. This means that for any $N \in \mathbb{N}, m \in \mathbb{N}$,

$$
\left\|u(t)-\sum_{j=1}^{N} q_{j}(t) e^{-j t}\right\|_{H^{m}(\Omega)}=O\left(e^{-(N+\varepsilon) t}\right)
$$

as $t \rightarrow \infty$, for some $\varepsilon=\varepsilon_{N, m}>0$.
Let $W\left(u^{0}\right)=\xi_{1} \oplus \xi_{2} \oplus \cdots$, where $\xi_{j}=R_{j} q_{j}(0)$, for $j=1,2,3 \ldots$ Then $W$ is an one-to-one analytic mapping from $\mathcal{R}$ to the Fréchet space

$$
S_{A}=R_{1} H \oplus R_{2} H \oplus \cdots
$$

## Constructions of polynomials $q_{j}(t)$

If $u^{0} \in \mathcal{R}$ and $W\left(u^{0}\right)=\left(\xi_{1}, \xi_{2}, \ldots\right)$, then $q_{j}$ 's are the unique polynomial solutions to the following equations

$$
q_{j}^{\prime}+(A-j) q_{j}+\beta_{j}=0
$$

with $R_{j} q_{j}(0)=\xi_{j}$, where $\beta_{j}$ 's are defined by

$$
\beta_{1}=0 \text { and for } j>1, \beta_{j}=\sum_{k+l=j} B\left(q_{k}, q_{l}\right)
$$

Explicitly, these polynomials $q_{j}(t)$ 's are recurrently given by

$$
\begin{aligned}
q_{j}(t)=\xi_{j}-\int_{0}^{t} & R_{j} \beta_{j}(\tau) d \tau \\
& \quad+\sum_{n \geq 0}(-1)^{n+1}\left[(A-j)\left(I-R_{j}\right)\right]^{-n-1}\left(\frac{d}{d t}\right)^{n}\left(I-R_{j}\right) \beta_{j}
\end{aligned}
$$

where $\left[(A-j)\left(I-R_{j}\right)\right]^{-n-1} u(x)=\sum_{|k|^{2} \neq j} \frac{a_{k}}{\left(|k|^{2}-j\right)^{n+1}} e^{i k \cdot x}$, for
$u(x)=\sum_{|k|^{2} \neq j} a_{k} e^{i k \cdot x} \in \mathcal{V}$.

## Normal form

- The $S_{A}$-valued function $\xi(t)=\left(\xi_{n}(t)\right)_{n=1}^{\infty}=\left(W_{n}(u(t))\right)_{n=1}^{\infty}=W(u(t))$ satisfies the following system of differential equations (normal form in $S_{A}$ ):

$$
\begin{aligned}
& \frac{d \xi_{1}(t)}{d t}+A \xi_{1}(t)=0 \\
& \frac{d \xi_{j}(t)}{d t}+A \xi_{j}(t)+\sum_{k+l=j} R_{j} B\left(\mathcal{P}_{k}(\xi(t)), \mathcal{P}_{l}(\xi(t))=0, n>1\right.
\end{aligned}
$$

where $P_{j}(\xi)=q_{j}(0, \xi)$ for $\xi \in S_{A}$.

- For $d \geq 1$, let $\mathcal{P}^{[d]}(\xi)=\sum_{j=d}^{\infty} \mathcal{P}_{j}^{[d]}(\xi)=\sum_{j=d}^{\infty} q_{j}^{[d]}(0, \xi)$. For $d \geq 2$, let $\mathcal{B}^{[d]}(\xi)=\sum_{j=1}^{\infty} \mathcal{B}_{j}^{[d]}(\xi)$

$$
=\sum_{j=1}^{\infty} \sum_{k+l=j} \sum_{m+n=d} R_{j} B\left(\mathcal{P}_{k}^{[m]}(\xi), \mathcal{P}_{l}^{[n]}(\xi)\right)
$$

Rewrite in the power series form:

$$
\frac{d}{d t} \xi+A \xi+\sum_{d=2}^{\infty} \mathcal{B}^{[d]}(\xi)=0
$$

## Main result

Let $E^{\infty}$ be the Fréchet space $C^{\infty}\left(\mathbb{R}^{3}, \mathbb{R}^{3}\right) \cap V$.

## Theorem (Foias-H.-Saut 2011)

The formal power series change of variable

$$
u=\xi+\sum_{d=2}^{\infty} \mathcal{P}^{[d]}(\xi)
$$

where $\xi \in E^{\infty}=C^{\infty}\left(\mathbb{R}^{3}, \mathbb{R}^{3}\right) \cap V$, reduces the NSE to a Poincaré-Dulac normal form

$$
\frac{d}{d t} \xi+A \xi+\sum_{d=2}^{\infty} \mathcal{B}^{[d]}(\xi)=0
$$

- Along the way, $\mathcal{P}^{[d]}(\xi), \mathcal{B}^{[d]}(\xi)$ are proved to converge in appropriate Sobolev spaces (depending on $d$ ).
- The change of variables, in fact, is the formal inverse of the normalization map $W$.


## Explicit change of variable

$$
u \sim \sum_{j=1}^{\infty} q_{j}(0, \xi)=\sum_{j=1}^{\infty} \sum_{d=1}^{j} q_{j}^{[d]}(0, \xi)=\sum_{d=1}^{\infty} \sum_{j=d}^{\infty} q_{j}^{[d]}(0, \xi)=\sum_{d=1}^{\infty} \mathcal{P}^{[d]}(\xi)
$$

This has the formal inverse

$$
\begin{gathered}
\xi=\tilde{\mathcal{P}}(u) \xlongequal{\text { def }} u+\sum_{d=2}^{\infty} \tilde{\mathcal{P}}^{[d]}(u)=\sum_{d=1}^{\infty} \tilde{\mathcal{P}}^{[d]}(u) . \\
\frac{d}{d t} \xi+A \xi+\sum_{d=2}^{\infty} Q^{[d]}(\xi)=0
\end{gathered}
$$

Explicitly, $Q^{[1]}(\xi)=A \xi$, and for $d \geq 2$,
$Q^{[d]}(\xi)=\sum_{k+l=d} B\left(\mathcal{P}^{[k]}(\xi), \mathcal{P}^{[l]}(\xi)\right)-\sum_{\substack{2 \leq k, l \leq d-1 \\ k+l=d+1}} D \mathcal{P}^{[k]}(\xi)\left(Q^{[/]}(\xi)\right)+H_{A}^{(d)} \mathcal{P}^{[d]}(\xi)$,
where $H_{A}^{(d)} \mathcal{P}^{[d]}(\xi)=A \mathcal{P}^{[d]}(\xi)-D \mathcal{P}^{[d]}(\xi) A \xi$ (Poincaré homology oper.).
Proved $Q^{[d]}(\xi)=\mathcal{B}^{[d]}(\xi)$ for all $\xi \in E^{\infty}$ and $d \geq 2$.

## Well-posedness in Banach spaces

Constructed normed spaces. Let $\left(\tilde{\kappa}_{n}\right)_{n=2}^{\infty}$ be a fixed sequence of real numbers in the interval $(0,1]$ satisfying

$$
\lim _{n \rightarrow \infty}\left(\tilde{\kappa}_{n}\right)^{1 / 2^{n}}=0
$$

We define the sequence of positive weights $\left(\rho_{n}\right)_{n=1}^{\infty}$ by

$$
\rho_{1}=1, \quad \rho_{n}=\tilde{\kappa}_{n} \gamma_{n} \rho_{n-1}^{2}, n>1
$$

where $\gamma_{n} \in(0,1]$ are known and decrease to zero faster than $n^{-n}$. For $\bar{u}=\left(u_{n}\right)_{n=1}^{\infty} \in V^{\infty}$, let

$$
\|\bar{u}\|_{\star}=\sum_{n=1}^{\infty} \rho_{n}\left\|\nabla u_{n}\right\|_{L^{2}(\Omega)}
$$

Define $V^{\star}=\left\{\bar{u} \in V^{\infty}:\|\bar{u}\|_{\star}<\infty\right\}, \quad S_{A}^{\star}=S_{A} \cap V^{\star}$.
Clearly $V^{\star}$ and $S_{A}^{\star}$ are Banach spaces.

## Well-posedness of the normal form

[Foias-H.-OIson-Ziane 2006,2009]
We summarize our results in the commutative diagram


Figure: Commutative diagram
where all mappings are continuous.

## Part IB. Global regularity in thin domains

Fast Rotation. Chemin, Babin-Mahalov-Nicolaenko, ...
Thin domains.

- Damped hyperbolic equations in thin domains: Hale-Raugel 1992
- NSE on thin domains: Raugel-Sell 1993, 1994
- Spherical domains: Temam-Ziane 1996
- Later: Avrin, Chueshov, Hu, Iftimie, Kukavica, Rekalo, Raugel, Sell, Ziane, H., ...
Navier friction boundary conditions.

$$
u \cdot N=0, \quad \nu[D(u) N]_{\tan }+\gamma u=0,
$$

- $\gamma=\infty$ : Dirichlet condition.
- $\gamma=0$ : Navier boundary conditions (without friction/free slip).

One-layer domain: flat bottom [Iftimie-Raugel-Sell 2005]

- If the boundary is flat, say, $x_{3}=$ const, then

$$
u_{3}=0, \quad \gamma u_{1}+\nu \partial_{3} u_{1}=\gamma u_{2}+\nu \partial_{3} u_{2}=0 . \text { See }[H u \text { 2007]. }
$$

## Single-layer domains

## Theorem (H.-Sell 2010, H. 2011)

Consider NSE in $\Omega=\mathbb{T}^{2} \times\left(h_{0}(\varepsilon), h_{1}(\varepsilon)\right)$ with Navier boundary conditions on the top and bottom boundaries.
If $\left\|u_{0}\right\|_{V},\|f\|_{H}=o\left(\varepsilon^{-1 / 2}\right)$ as $\varepsilon \rightarrow 0$, then the strong solution exists for all time when $\varepsilon$ is sufficiently small.

Note: We also prove the existence of the global attractor and estimate its size.

## Two-layer domains

$$
\begin{aligned}
& \Omega_{\varepsilon}^{+}=\left\{\left(x_{1}, x_{2}, x_{3}\right):\left(x_{1}, x_{2}\right) \in \mathbb{T}^{2}, h_{0}\left(x_{1}, x_{2}\right)<x_{3}<h_{+}\left(x_{1}, x_{2}\right)\right\} \\
& \Omega_{\varepsilon}^{-}=\left\{\left(x_{1}, x_{2}, x_{3}\right):\left(x_{1}, x_{2}\right) \in \mathbb{T}^{2}, h_{-}\left(x_{1}, x_{2}\right)<x_{3}<h_{0}\left(x_{1}, x_{2}\right)\right\}
\end{aligned}
$$

where $h_{0}=\varepsilon g_{0}, \quad h_{+}=\varepsilon\left(g_{0}+g_{+}\right)$, and $h_{-}=\varepsilon\left(g_{0}-g_{-}\right)$.

- $g_{+}\left(x_{1}, x_{2}\right), g_{+}\left(x_{1}, x_{2}\right) \geq c_{0}>0$.
- Top $\Gamma_{+}$, bottom $\Gamma_{-}$, and interface $\Gamma_{0}$.
- Let $\Omega_{\varepsilon}=\left[\Omega_{\varepsilon}{ }^{+}, \Omega_{\varepsilon}{ }^{-}\right], \partial \Omega_{\varepsilon}=\left[\partial \Omega_{\varepsilon}{ }^{+}, \partial \Omega_{\varepsilon}{ }^{-}\right], \Gamma=\left[\Gamma_{+}, \Gamma_{-}\right]$.
- Consider the Navier-Stokes equations in $\Omega_{\varepsilon}$

$$
\left\{\begin{array}{l}
\frac{\partial u}{\partial t}+(u \cdot \nabla) u-\nu \Delta u=-\nabla p+f \\
\operatorname{div} u=0 \\
u(x, 0)=u^{0}(x)
\end{array}\right.
$$

where $u=\left[u_{+}, u_{-}\right], p=\left[p_{+}, p_{-}\right], f=\left[f_{+}, f_{-}\right], \nu=\left[\nu_{+}, \nu_{-}\right]$, $u^{0}(x)=\left[u_{+}^{0}, u_{-}^{0}\right]$.

## Boundary conditions

Let $N_{+}, N_{-}$be the outward normal vector to the boundary of $\Omega_{\varepsilon}{ }^{+}, \Omega_{\varepsilon}{ }^{-}$.

- The slip boundary condition on $\partial \Omega_{\varepsilon}$ is

$$
u_{+} \cdot N_{+}=0 \text { on } \Gamma_{+}, \Gamma_{0} ; \quad u_{-} \cdot N_{-}=0 \text { on } \Gamma_{-}, \Gamma_{0}
$$

- The Navier friction conditions on the top and bottom boundaries are

$$
\begin{array}{ll}
{\left[\nu_{+}\left(D u_{+}\right) N_{+}\right]_{\tan }+\gamma_{+} u_{+}=0} & \text { on } \Gamma_{+}, \\
{\left[\nu_{-}\left(D u_{-}\right) N_{-}\right]_{\tan }+\gamma_{-} u_{-}=0} & \text { on } \Gamma_{-} .
\end{array}
$$

- The interface boundary condition on $\Gamma_{0}$ is

$$
\begin{aligned}
& {\left[\nu_{+}\left(D u_{+}\right) N_{+}\right]_{\tan }+\gamma_{0}\left(u_{+}-u_{-}\right)=0,} \\
& {\left[\nu_{-}\left(D u_{-}\right) N_{-}\right]_{\tan }+\gamma_{0}\left(u_{-}-u_{+}\right)=0 .}
\end{aligned}
$$

- Assumptions on coefficients: with $2 / 3 \leq \delta \leq 1$,

$$
C^{-1} \varepsilon^{\delta} \leq \gamma_{-}, \gamma_{+} \leq C \varepsilon^{\delta}, \quad C^{-1} \varepsilon \leq \gamma_{0} \leq C \varepsilon
$$

## Main results

Stokes operator $A$. Some appropriate averaging operator: $\bar{M}$.

## Theorem (H. 2013)

There are positive numbers $\varepsilon_{*}$ and $\kappa$ such that if $\varepsilon<\varepsilon_{*}$ and $u_{0} \in V$, $f \in L^{\infty}\left(0, \infty ; L^{2}\left(\Omega_{\varepsilon}\right)^{3}\right)$ satisfy that

$$
\left\|\bar{M} u_{0}\right\|_{L^{2}}^{2}, \quad \varepsilon\left\|A^{\frac{1}{2}} u_{0}\right\|_{L^{2}}^{2}, \quad \varepsilon^{1-\delta}\|\bar{M} P f\|_{L^{\infty} L^{2}}^{2}, \quad \varepsilon\|P f\|_{L^{\infty} L^{2}}^{2} \leq \kappa,
$$ then the strong solution $u(t)$ of NSE exists for all $t \geq 0$. Moreover,

$$
\|u(t)\|_{L^{2}}^{2} \leq C \kappa, \quad\left\|A^{\frac{1}{2}} u(t)\right\|_{L^{2}}^{2} \leq C \varepsilon^{-1} \kappa, \quad t \geq 0
$$

where $C>0$ is independent of $\varepsilon, u_{0}, f$, and

$$
\left\|A^{1 / 2} u\right\|_{L^{2}}^{2}=2 \int_{\Omega} \nu|D u|^{2} d x+2 \int_{\Gamma} \gamma|u|^{2} d \sigma+2 \gamma_{0} \int_{\Gamma_{0}}\left|u_{+}-u_{-}\right|^{2} d \sigma
$$

Remark: The condition on $u_{0}$ is acceptable.

## Key estimates

## Proposition

If $\varepsilon>0$ is sufficiently small, then for all $u \in D_{A}$,

$$
\begin{gathered}
\|A u+\Delta u\|_{L^{2}} \leq C \varepsilon\left\|\nabla^{2} u\right\|_{L^{2}}+C\|\nabla u\|_{L^{2}}+C \varepsilon^{\delta-1}\|u\|_{L^{2}}, \\
C\|A u\|_{L^{2}} \leq\|u\|_{H^{2}} \leq C^{\prime}\|A u\|_{L^{2}} .
\end{gathered}
$$

## Proposition

Given $\alpha>0$, there is $C_{\alpha}>0$ such that for any $\varepsilon \in(0,1]$ and $u \in D_{A}$, we have

$$
\begin{aligned}
|\langle u \cdot \nabla u, A u\rangle| \leq & \alpha\|u\|_{H^{2}}^{2}+C \varepsilon^{1 / 2}\left\|A^{1 / 2} u\right\|_{L^{2}}\|A u\|_{L^{2}}^{2} \\
& +C_{\alpha}\left(\|u\|_{L^{2}}^{2}+\left[\varepsilon\left\|A^{1 / 2} u\right\|_{L^{2}}^{2}\|u\|_{L^{2}}^{2}\right]^{1 / 3}\right)\left(\varepsilon^{-1}\left\|A^{1 / 2} u\right\|_{L^{2}}^{2}\right)
\end{aligned}
$$

where $C>0$ is independent of $\varepsilon$ and $\alpha$.

IIA. Single-phase slihgtly compressible fluids. IIB. Two-phase incompressible fluids.

## Darcy's and Forchheimer's flows

Fluid flows in porous media with velocity $u$ and pressure $p$ :

- Darcy's Law:

$$
\alpha u=-\nabla p,
$$

- the Forchheimer "two term" law

$$
\alpha u+\beta|u| u=-\nabla p,
$$

- the Forchheimer "three term" law

$$
\mathcal{A} u+\mathcal{B}|u| u+\mathcal{C}|u|^{2} u=-\nabla p .
$$

- the Forchheimer "power" law

$$
a u+c^{n}|u|^{n-1} u=-\nabla p,
$$

Here $\alpha, \beta, a, c, n, \mathcal{A}, \mathcal{B}$, and $\mathcal{C}$ are empirical positive constants.

## Generalized Forchheimer equations

[Aulisa-Bloshanskaya-H.-Ibragimov 2009]
Generalizing the above equations as follows

$$
g(|u|) u=-\nabla p
$$

Let $G(s)=s g(s)$. Then $G(|u|)=|\nabla p| \Rightarrow|u|=G^{-1}(|\nabla p|)$. Hence

$$
\begin{aligned}
u & =-\frac{\nabla p}{g\left(G^{-1}(|\nabla p|)\right)} \Rightarrow u=-K(|\nabla p|) \nabla p, \\
K(\xi) & =K_{g}(\xi)=\frac{1}{g(s)}=\frac{1}{g\left(G^{-1}(\xi)\right)}, \quad s g(s)=\xi
\end{aligned}
$$

Class $F P(N, \vec{\alpha})$. Let $N>0,0=\alpha_{0}<\alpha_{1}<\alpha_{2}<\ldots<\alpha_{N}$,

$$
F P(N, \vec{\alpha})=\left\{g(s)=a_{0} s^{\alpha_{0}}+a_{1} s^{\alpha_{1}}+a_{2} s^{\alpha_{2}}+\ldots+a_{N} s^{\alpha_{N}}\right\}
$$

where $a_{0}, a_{N}>0, a_{1}, \ldots, a_{N-1} \geq 0$. Notation: $\alpha_{N}=\operatorname{deg}(g)$, $\vec{a}=\left(a_{0}, a_{1}, \ldots, a_{N}\right), a=\frac{\alpha_{N}}{\alpha_{N}+1} \in(0,1), b=\frac{\alpha_{N}}{\alpha_{N}+2} \in(0,1)$.

## Historical remarks

- Darcy-Dupuit: 1865
- Forchheimer: 1901
- Other nonlinear models: 1940s-1960s
- Incompressible fluids: Payne, Straughan and collaborators since 1990's, Celebi-Kalantarov-Ugurlu since 2005 (Brinkman-Forchheimer)
- Derivation of non-Darcy, non-Forchheimer flows: Marusic-Paloka and Mikelic 2009 (homogenization for Navier-Stokes equations), Balhoff et. al. 2009 (computational)


## Works on generalized Forchheimer flows

A. Single-phase flows.

- 1990's Numerical study
- L2-theory (for slightly compressible flows): Aulisa-Bloshanskaya-H.-Ibragimov (2009), H.-Ibragimov: Dirichlet B.C. (2011), H.-Ibragimov Flux B.C. (2012), Aulisa-Bloshanskaya-Ibragimov total flux, productivity index (2011, 2012), Inhomogeneous media Celik-H.(in preparation).
- L ${ }^{\alpha}$-theory: H.-Ibragimov-Kieu-Sobol (2012-preprint)
- $L^{\infty}$-theory: H.-Kieu-Phan (2013-preprint), H.-Kieu-Phan (in preparation), H.-Celik (in preparation).
B. Multi-phase flows.
- One-dimensional case: H.-Ibragimov-Kieu (2013).
- Multi-dimensional case: H.-Ibragimov-Kieu (preprint).

Note: there are more works on Forchheimer flows (2-terms or 3 terms).

## Part IIA. Single-phase slightly compressible fluids

Let $\rho$ be the density. Continuity equation

$$
\frac{d \rho}{d t}+\nabla \cdot(\rho u)=0
$$

For slightly compressible fluid:

$$
\frac{d \rho}{d p}=\frac{1}{\kappa} \rho
$$

where $\kappa \gg 1$. Then

$$
\frac{d p}{d t}=\kappa \nabla \cdot(K(|\nabla|) \nabla p)+K(|\nabla p|)|\nabla p|^{2} .
$$

Since $\kappa \gg 1$, we neglect the last terms, after scaling the time variable:

$$
\frac{d p}{d t}=\nabla \cdot(K(|\nabla|) \nabla p) .
$$

Flux condition on the boundary:

$$
-K(|\nabla p|) \nabla p \cdot \vec{\nu}=u \cdot \vec{\nu}=\psi(x, t), \quad x \in \Gamma, t>0
$$

where $\vec{\nu}$ is the outward normal vector on 「 and the flux $\psi(x, t)$ is known.

## Degeneracy - The Degree Condition

## Lemma

Let $g(s, \vec{a})$ be in class $F P(N, \vec{\alpha})$. One has for any $\xi \geq 0$ that

$$
\begin{gathered}
\frac{C_{1}(\vec{a})}{(1+\xi)^{a}} \leq K(\xi, \vec{a}) \leq \frac{C_{2}(\vec{a})}{(1+\xi)^{a}}, \\
C_{3}(\vec{a})\left(\xi^{2-a}-1\right) \leq K(\xi, \vec{a}) \xi^{2} \leq C_{2}(\vec{a}) \xi^{2-a} .
\end{gathered}
$$

Degree Condition (DC)

$$
\operatorname{deg}(g) \leq \frac{4}{n-2} \Longleftrightarrow 2 \leq(2-a)^{*}=\frac{n(2-a)}{n-(2-a)} .
$$

Under the (DC), the Sobolev space $W^{1,2-a}(U) \hookrightarrow L^{2}(U)$. Strict Degree Condition (SDC)

$$
\operatorname{deg}(g)<\frac{4}{n-2} \Longleftrightarrow 2<(2-a)^{*}=\frac{n(2-a)}{n-(2-a)} .
$$

## IBVP - Shifted solution

The initial data

$$
p(x, 0)=p_{0}(x) \text { is given. }
$$

Let $\bar{p}(x, t)=p(x, t)-\frac{1}{|U|} \int_{U} p(x, t) d x$. Then

$$
\int_{U} \bar{p}(x, t) d x=0 \quad \text { for all } t \geq 0
$$

and

$$
\bar{p}(x, t)=p(x, t)-\frac{1}{|U|} \int_{U} p_{0}(x) d x+\frac{1}{|U|} \int_{0}^{t} \int_{\Gamma} \psi(x, \tau) d \sigma d \tau
$$

## $L^{2}$-estimates

Let $f(t)=\|\psi(t)\|_{L^{\infty}}^{2}+\|\psi(t)\|_{L^{\infty}}^{\frac{2-a}{1-a}}$ and $\tilde{f}(t)=\left\|\psi_{t}(t)\right\|_{L^{\infty}}^{2}+\left\|\psi_{t}(t)\right\|_{L^{\infty}}^{\frac{2-a}{1-a}}$.
Let $M_{f}(t)$ be a continuous, increasing majorant of $f(t)$ on $[0, \infty)$. Let $A=\lim \sup _{t \rightarrow \infty} f(t)$ and $\beta=\lim \sup _{t \rightarrow \infty}\left[f^{\prime}(t)\right]^{-}$.

## Theorem (H.-Ibragimov 2012)

Assume (DC), then

$$
\|\bar{p}(t)\|_{L^{2}}^{2} \leq\left\|\bar{p}_{0}\right\|_{L^{2}}^{2}+C\left(1+M_{f}(t)^{\frac{2}{2-a}}\right) \quad \text { for all } t \geq 0
$$

Moreover, if $A<\infty$ then

$$
\limsup _{t \rightarrow \infty}\|\bar{p}(t)\|_{L^{2}}^{2} \leq C\left(A+A^{\frac{2}{2-a}}\right)
$$

and if $\beta<\infty$ then there is $T>0$ such that

$$
\|\bar{p}(t)\|_{L^{2}}^{2} \leq C\left(1+\beta^{\frac{1}{1-a}}+f(t)^{\frac{2}{2-a}}\right) \quad \text { for all } t>T
$$

## Notation

We use the following notation:

$$
\begin{aligned}
& m_{1}(t)=1+\left\|\bar{p}_{0}\right\|_{L^{2}}^{2}+M_{f}(t)^{\frac{2}{2-a}}+\int_{t-1}^{t} \tilde{f}(\tau) d \tau \\
& m_{2}(t)=1+A^{\frac{2}{2-a}}+\int_{t-1}^{t} \tilde{f}(\tau) d \tau \\
& m_{3}(t)=1+\beta^{\frac{1}{1-a}}+\sup _{[t-1, t]} f^{\frac{2}{2-a}}+\int_{t-1}^{t} \tilde{f}(\tau) d \tau \\
& \mathcal{A}_{1}=A+A^{\frac{2}{2-a}}+\limsup _{t \rightarrow \infty} \int_{t-1}^{t} \tilde{f}(\tau) d \tau
\end{aligned}
$$

Below,

$$
\begin{gathered}
H(\xi)=\int_{0}^{\xi^{2}} K(\sqrt{s}) d s \quad \text { for } \xi \geq 0 \\
J_{H}[u](t)=\int_{U} H(|\nabla u(x, t)|) d x \sim \int_{U} K(|\nabla p|)|\nabla p|^{2} d x \sim \int_{U}|\nabla p|^{2-a} d x
\end{gathered}
$$

## Estimates for derivatives

## Theorem (H.-Ibragimov 2012)

Assume (DC).
(i) For all $t \geq 1$, one has

$$
J_{H}[p](t),\left\|\bar{p}_{t}(t)\right\|_{L^{2}}^{2} \leq C m_{1}(t) \quad \text { for all } t \geq 1
$$

(iii) If $A<\infty$ then there is $T>1$ such that

$$
\begin{gathered}
J_{H}[p](t),\left\|\bar{p}_{t}(t)\right\|_{L^{2}}^{2} \leq C m_{2}(t) \quad \text { for all } t>T \\
\limsup _{t \rightarrow \infty} J_{H}[p](t), \limsup _{t \rightarrow \infty}\left\|\bar{p}_{t}(t)\right\|_{L^{2}}^{2} \leq C \mathcal{A}_{1}
\end{gathered}
$$

(iv) If $\beta<\infty$ then there is $T>1$ such that

$$
J_{H}[p](t),\left\|\bar{p}_{t}(t)\right\|_{L^{2}}^{2} \leq C m_{3}(t) \quad \text { for all } t>T
$$

## $L^{\infty}$-estimate - I. De Giorgi technique.

## Proposition (H.-Kieu-Phan 2013)

## Assume (SDC).

(i) Then

$$
\sup _{[0, T]}\|\bar{p}\|_{L^{\infty}} \leq C\left\{\left\|\bar{p}_{0}\right\|_{L^{\infty}}+(1+T)^{\frac{2}{2-a}}\left(\underset{[0, T]}{ } \sup _{\left.\left[\|\psi\|_{L^{\infty}}+1\right)^{\frac{1}{1-a}}\right\} .} .\right.\right.
$$

(ii) For any $T_{0} \geq 0, T>0, \delta \in(0,1]$ and $\theta \in(0,1)$,

$$
\begin{array}{r}
\sup _{\left[T_{0}+\theta T, T_{0}+T\right]}\|\bar{p}\|_{L^{\infty}} \leq C\left\{\sqrt{\mathcal{E}}+(T+1)^{\frac{n}{4-(n+2) a}}\left(1+\frac{1}{\delta^{a} \theta T}\right)^{\frac{n+2}{4-(n+2) a}}\right. \\
\cdot\left(\|\overline{\mathcal{p}}\|_{L^{2}\left(U \times\left(T_{0}, T_{0}+T\right)\right)}+\|\overline{\mathcal{p}}\|_{\left.\left.L^{2}\left(U \times\left(T_{0}, T_{0}+T\right)\right)^{\frac{4}{4-(n+2)^{a}}}\right)\right\},}\right. \\
\mathcal{E}=\mathcal{E}_{T_{0}, T} \xlongequal{\text { def }} \delta^{2-a}+T \delta^{-a} \sup _{\left[T_{0}, T_{0}+T\right]}\|\psi\|_{L^{\infty}}^{2}+\delta^{-\frac{(2-a)}{1-a}} \sup _{\left[T_{0}, T_{0}+T\right]}\|\psi\|_{L^{2 \infty}}^{\frac{2-a}{1-a}} .
\end{array}
$$

## $L^{\infty}$-estimate - II

## Theorem (H.-Kieu-Phan 2013)

Assume (SDC). (i) For $t>0$,

$$
\begin{aligned}
& \|\bar{p}(t)\|_{L^{\infty}} \leq C\left(1+\left\|\bar{p}_{0}\right\|_{L^{\infty}}+\left\|\bar{p}_{0}\right\|_{L^{2}}^{\mu_{4}(2-a)}+M_{f}(t)^{\mu_{4}}\right) \\
& \|\bar{p}(t)\|_{L^{\infty}} \leq C\left(1+t^{-\frac{1}{\mu_{2}(2-a)}}\right)\left\{1+\left\|\bar{p}_{0}\right\|_{L^{2}}^{\mu_{4}(2-a)}+M_{f}(t)^{\mu_{4}}\right\} .
\end{aligned}
$$

(ii) If $A<\infty$ then $\quad \lim \sup _{t \rightarrow \infty}\|\bar{p}(t)\|_{L^{\infty}} \leq C\left(1+A^{\mu_{4}}\right)$.
(iii) If $\beta<\infty$ then there is $T>0$ such that

$$
\|\bar{p}(t)\|_{L^{\infty}} \leq C\left\{1+\beta^{\frac{\mu_{4}(2-a)}{2(1-a)}}+\sup _{[t-2, t]}\|\psi\|_{L^{\infty}}^{\frac{\mu_{4}(2-a)}{1-a}}\right\} \quad \text { for all } t>T .
$$

(iv) If $\lim _{t \rightarrow \infty}\|\psi(t)\|_{L^{\infty}}=0$ then $\lim _{t \rightarrow \infty}\|\bar{p}(t)\|_{L^{\infty}}=0$.

## Gradient estimate

## Theorem (H.-Kieu-Phan 2013)

Assume (SDC). For $s \geq 2, U^{\prime} \Subset U$ and $T>1$,

$$
\sup _{[0, T]} \int_{U^{\prime}}|\nabla p(x, t)|^{s} d x \leq C L_{4}(s)\left(1+M_{f}(T)\right)^{\mu_{4}(s-2)}\left\{1+\int_{0}^{T} f(t) d t\right\}
$$

where $L_{4}(s)=\left(1+\left\|\bar{p}_{0}\right\|_{L^{\infty}}+\left\|\bar{p}_{0}\right\|_{L^{2}}^{\mu_{4}(2-a)}\right)^{s-2}\left\{1+\int_{U}\left|\nabla p_{0}(x)\right|^{s} d x\right\}$.

## Lemma (Ladyzhenskaya-Uraltseva-type embedding theorem)

For each $s \geq 1$, smooth cut-off function $\zeta(x) \in C_{c}^{\infty}(U)$,
$\int_{U} K(|\nabla w|)|\nabla w|^{2 s+2} \zeta^{2} d x \leq C \sup _{\operatorname{supp} \zeta}|w|^{2}\left\{\int_{U} K(|\nabla w|)|\nabla w|^{2 s-2}\left|\nabla^{2} w\right|^{2} \zeta^{2} d x\right.$ $\left.+\int_{U} K(|\nabla w|)|\nabla w|^{2 s}|\nabla \zeta|^{2} d x\right\}$.

## Dependence on the boundary data

Let $p_{1}(x, t)$ and $p_{2}(x, t)$ be two solutions having fluxes $\psi_{1}$ and $\psi_{2}$.
Let $\Psi=\psi_{1}-\psi_{2}, P=p_{1}-p_{2}$, and $\bar{P}=P-|U|^{-1} \int_{U} P d x$.
Notation. We define for $i=1,2$,

$$
f_{i}(t)=\left\|\psi_{i}(t)\right\|_{L^{\infty}}^{2}+\left\|\psi_{i}(t)\right\|_{L^{\infty}}^{\frac{2-a}{1-a}}, \tilde{f}_{i}(t)=\left\|\psi_{i t}(t)\right\|_{L^{\infty}}^{2}+\left\|\psi_{i t}(t)\right\|_{L^{\infty}}^{\frac{2-a}{1-a}} .
$$

For $i=1,2$, we assume $f_{i}(t), \tilde{f}_{i}(t) \in C([0, \infty))$ and when needed $f_{i}(t) \in C^{1}((0, \infty))$; let

$$
A_{i}=\limsup _{t \rightarrow \infty} f_{i}(t) \text { and } \beta_{i}=\limsup _{t \rightarrow \infty}\left[f_{i}^{\prime}(t)\right]^{-}
$$

Set $\bar{A}=A_{1}+A_{2}, \quad \bar{\beta}=\beta_{1}+\beta_{2}$.
Let $F(t)=f_{1}(t)+f_{2}(t), \quad M_{F}(t)=M_{f_{1}}(t)+M_{f_{2}}(t), \tilde{F}(t)=\tilde{f}_{1}(t)+\tilde{f}_{2}(t)$.

$$
\begin{aligned}
& W(t)=1+M_{F}(t)+\int_{t-1}^{t} \tilde{F}(\tau) d \tau \text { in general case, or } \\
& W(t)=1+\bar{\beta}+F(t)+F(t-1)+\int_{t-1}^{t} \tilde{F}(\tau) d \tau \text { in case } \bar{\beta}<\infty
\end{aligned}
$$

## Theorem (H.-Ibragimov 2012)

Assume (DC). (i) If $\bar{A}<\infty$ and $\int_{1}^{\infty}\left(1+\int_{\tau-1}^{\tau} \tilde{F}(s) d s\right)^{-b} d \tau=\infty$ then $\limsup _{t \rightarrow \infty}\|\bar{P}(t)\|_{L^{2}}^{2} \leq C \limsup _{t \rightarrow \infty}\left\{\|\Psi(t)\|_{L^{\infty}}^{2}\left(1+\bar{A}+\int_{t-1}^{t} \tilde{F}(\tau) d \tau\right)^{2 b}\right\}$.
(ii) If $\bar{A}=\infty$ and $\int_{1}^{\infty} W^{-b}(t) d t=\infty$ then

$$
\limsup _{t \rightarrow \infty}\|\bar{P}(t)\|_{L^{2}}^{2} \leq C \underset{t \rightarrow \infty}{C \limsup _{t \rightarrow \infty}}\left\{\|\Psi(t)\|_{L^{\infty}}^{2} W^{2 b}(t)\right\}
$$

## Theorem (H.-Kieu-Phan 2013)

Assume (SDC). For $T>0$, we have

$$
\begin{aligned}
& \sup _{[0, T]}\|\bar{P}\|_{L^{\infty}\left(U^{\prime}\right)} \leq 2\|\bar{P}(0)\|_{L^{\infty}} \\
& +C L_{11} M_{2, T}\left(\|\bar{P}(0)\|_{L^{2}}+\sup _{[0, T]}\|\Psi(t)\|_{L^{\infty}}+\left[\|\bar{P}(0)\|_{L^{2}}+\sup _{[0, T]}\|\Psi(t)\|_{L^{\infty}}\right]^{\frac{\gamma_{1}}{\gamma_{1}+1}}\right)
\end{aligned}
$$

## Continuous dependence for pressure gradient

## Theorem (H.-Ibragimov 2012)

Assume ( $D C$ ).
(i) If $\bar{A}<\infty$ and $\int_{t-1}^{t} \tilde{F}(\tau) d \tau$ is uniformly bounded on $[1, \infty)$, then
$\underset{t \rightarrow \infty}{\limsup }\|\nabla P(t)\|_{L^{2-a}}^{2} \leq C M_{4}^{2 b+1 / 2} \limsup _{t \rightarrow \infty}\|\Psi(t)\|_{L^{\infty}}$

$$
t \rightarrow \infty
$$

$$
+C M_{4}^{2 b} \limsup _{t \rightarrow \infty}\|\Psi(t)\|_{L^{\infty}}^{2}
$$

where $M_{4}=1+\bar{A}+\lim \sup _{t \rightarrow \infty} \int_{t-1}^{t} \tilde{F}(\tau) d \tau$.
(ii) If $\bar{A}=\infty$ and $\lim _{t \rightarrow \infty} W^{\prime}(t) W^{b-1}(t)=0$ and $\int_{1}^{\infty} W^{-b}(\tau) d \tau=\infty$, then

$$
\begin{aligned}
\limsup _{t \rightarrow \infty}\|\nabla P(t)\|_{L^{2-a}}^{2} \leq & C \limsup _{t \rightarrow \infty}\left(W^{2 b+1 / 2}(t)\|\Psi(t)\|_{L^{\infty}}\right) \\
& +C \underset{t \rightarrow \infty}{\limsup }\left(W^{2 b}(t)\|\Psi(t)\|_{L^{\infty}}^{2}\right) .
\end{aligned}
$$

## Dependence on the Forchheimer polynomials

Recall

$$
\begin{gathered}
g(|u|) u=-\nabla p, \\
g(s)=a_{0} s^{\alpha_{0}}+a_{1} s^{\alpha_{1}}+a_{2} s^{\alpha_{2}}+\ldots+a_{N} s^{\alpha_{N}} .
\end{gathered}
$$

- Let $N>0$ and $\vec{\alpha}=\left(0, \alpha_{1}, \ldots, \alpha_{N}\right)$ be fixed. Denote

$$
R(N)=\left\{\vec{a}=\left(a_{0}, a_{1}, \ldots, a_{N}\right): a_{0}, a_{N}>0, a_{1}, \ldots, a_{N-1} \geq 0\right\} .
$$

- Let $D$ be a compact set in $R(N)$.
- Let $g_{1}(s)=g\left(s, \vec{a}^{(1)}\right)$ and $g_{2}(s)=g\left(s, \vec{a}^{(2)}\right)$ be two functions of class $\operatorname{FP}(N, \vec{\alpha})$, where $\vec{a}^{(1)}$ and $\vec{a}^{(2)}$ belong to $D$.
- Let $p_{k}=p_{k}\left(x, t ; \vec{a}^{(k)}\right)$ be two solutions with the same flux $\psi(x, t)$.
- Let $P=p_{1}-p_{2}, \bar{P}=\bar{p}_{1}-\bar{p}_{2}$.


## Theorem (H.-Ibragimov 2012)

Assume (DC). If $f(t)$ and $\tilde{f}(t)$ are bounded, then

$$
\limsup \|\bar{P}(t)\|_{L^{2}}^{2} \leq C_{*} M_{8}^{b+1}\left|\vec{a}^{(1)}-\vec{a}^{(2)}\right|,
$$

$$
t \rightarrow \infty
$$

$\limsup _{t \rightarrow \infty}\|\nabla \bar{P}(t)\|_{L^{2-a}}^{2} \leq C_{*} M_{8}^{3 b / 2+1}\left|\vec{a}^{(1)}-\vec{a}^{(2)}\right|^{1 / 2}+C_{*} M_{8}^{b+1}\left|\vec{a}^{(1)}-\vec{a}^{(2)}\right|$, $t \rightarrow \infty$
where $M_{8}=1+A+\lim \sup _{t \rightarrow \infty} \int_{t-1}^{t} \tilde{f}(\tau) d \tau$.

## Theorem (H.-Kieu-Phan 2013)

Assume (SDC). Let $\mathcal{A}=\|\bar{P}(0)\|_{L^{2}}+\left|\vec{a}^{(1)}-\vec{a}^{(2)}\right|^{1 / 2}$.

$$
\begin{aligned}
& \sup _{[0, T]}\|\bar{P}\|_{L^{\infty}\left(U^{\prime}\right)} \leq 2\|\bar{P}(0)\|_{L^{\infty}}+C M_{6, T}\left(\mathcal{A}+\mathcal{A}^{\frac{\gamma_{1}}{\gamma_{1}+1}}\right), \quad T>0 \\
& \sup _{[2, \infty)}\|\bar{P}\|_{L^{\infty}\left(U^{\prime}\right)} \leq C \Upsilon_{8}\left(\mathcal{A}+\mathcal{A}^{\frac{\gamma_{1}}{\gamma_{1}+1}}\right)
\end{aligned}
$$

$$
\limsup _{t \rightarrow \infty}\|\bar{P}(t)\|_{L^{\infty}\left(U^{\prime}\right)} \leq C \Upsilon_{9}\left(\left|\vec{a}^{(1)}-\vec{a}^{(2)}\right|+\left|\vec{a}^{(1)}-\vec{a}^{(2)}\right|^{\frac{\gamma_{1}}{\gamma_{1}+1}}\right)^{1 / 2}
$$

## Part IIB. Two-phase incompressible fluids

For each ith-phase ( $i=1,2$ ), saturation $S_{i} \in[0,1]$, density $\rho_{i} \geq 0$, velocity $\mathbf{u}_{\mathbf{i}} \in \mathbb{R}^{\mathbf{n}}$, and, and pressure $p_{i} \in \mathbb{R}$. The saturations satisfy

$$
S_{1}+S_{2}=1
$$

Each phase's velocity obeys the generalized Forchheimer equation. Conservation of mass holds for each of the phases:

$$
\partial_{t}\left(\phi \rho_{i} S_{i}\right)+\operatorname{div}\left(\rho_{i} \mathbf{u}_{i}\right)=0, \quad i=1,2
$$

Due to incompressibility of the phases, i.e. $\rho_{i}=$ const. $>0$, it is reduced to

$$
\phi \partial_{t} S_{i}+\operatorname{div} \mathbf{u}_{i}=0, \quad i=1,2
$$

Let $p_{c}$ be the capillary pressure between two phases, more specifically,

$$
p_{1}-p_{2}=p_{c}
$$

Denote $S=S_{1}$ and $p_{c}=p_{c}(S)$. Then

$$
g_{i}\left(\left|\mathbf{u}_{i}\right|\right) \mathbf{u}_{i}=-f_{i}(S) \nabla p_{i}, \quad i=1,2
$$

$$
\nabla p_{1}-\nabla p_{2}=p_{c}^{\prime}(S) \nabla S
$$

Hence

$$
F_{2}(S) g_{2}\left(\left|\mathbf{u}_{2}\right|\right) \mathbf{u}_{2}-F_{1}(S) g_{1}\left(\left|\mathbf{u}_{1}\right|\right) \mathbf{u}_{1}=\nabla S
$$

where

$$
F_{i}(S)=\frac{1}{p_{c}^{\prime}(S) f_{i}(S)}, \quad i=1,2
$$

In summary,

$$
\begin{aligned}
& 0 \leq S=S(\mathbf{x}, t) \leq 1 \\
& S_{t}=-\operatorname{div} \mathbf{u}_{1} \\
& S_{t}=\operatorname{div} \mathbf{u}_{2} \\
& \nabla S=F_{2}(S) \mathbf{G}_{2}\left(\mathbf{u}_{2}\right)-F_{1}(S) \mathbf{G}_{1}\left(\mathbf{u}_{1}\right)
\end{aligned}
$$

## One-dimensional problem

Assumption A.

$$
\begin{gathered}
f_{1}, f_{2} \in C([0,1]) \cap C^{1}((0,1)) \\
f_{1}(0)=0, \quad f_{2}(1)=0 \\
f_{1}^{\prime}(S)>0, \quad f_{2}^{\prime}(S)<0 \text { on }(0,1)
\end{gathered}
$$

Assumption B.

$$
p_{c}^{\prime} \in C^{1}((0,1)), \quad p_{c}^{\prime}(S)>0 \text { on }(0,1)
$$

## Theorem (H.-Kieu-Ibragimov 2013)

- There are 16 types of non-constant steady states (based on their monotonicity and asymptotic behavior as $x \rightarrow \pm \infty$ ).
- The steady states which are never 0 nor 1 are linearly stable.


## Multi-dimensional problem [H.-Kieu-Ibragimov 2013]

Steady states with geometric constraints:

$$
\mathbf{u}_{1}^{*}(\mathbf{x})=c_{1}|\mathbf{x}|^{-n} \mathbf{x}, \quad \mathbf{u}_{2}^{*}(\mathbf{x})=c_{2}|\mathbf{x}|^{-n} \mathbf{x}, \quad S_{*}(\mathbf{x})=S(|\mathbf{x}|),
$$

where $c_{1}, c_{2}$ are constants and $S(r)$ is a solution of the following ODE:

$$
S^{\prime}=F(r, S(r)) \quad \text { for } r>r_{0}, \quad S\left(r_{0}\right)=s_{0}, \quad 0<S(r)<1
$$

where $s_{0}$ is always a number in $(0,1)$ and

$$
F(r, S(r))=G_{2}\left(c_{2} r^{1-n}\right) F_{2}(S)-G_{1}\left(c_{1} r^{1-n}\right) F_{1}(S)
$$

## Theorem

There exists a maximal interval of existence $\left[r_{0}, R_{\max }\right)$, where $R_{\max } \in\left(r_{0}, \infty\right]$, and a unique solution $S \in C^{1}\left(\left[r_{0}, R_{\max }\right) ;(0,1)\right)$. Moreover, if $R_{\max }$ is finite then either

$$
\lim _{r \rightarrow R_{\max }^{-}} S(r)=0 \quad \text { or } \quad \lim _{r \rightarrow R_{\max }^{-}} S(r)=1
$$

## Theorem

If solution $S(r)$ exists in $\left[r_{0}, \infty\right)$, then it eventually becomes monotone and, consequently, $s_{\infty}=\lim _{r \rightarrow \infty} S(r)$ exists. In case $n=2$ and $c_{1}^{2}+c_{2}^{2}>0$, let $s^{*}=\left(f_{1} / f_{2}\right)^{-1}\left(\frac{c_{1} a_{1}^{0}}{c_{2} a_{2}^{0}}\right)$.
(i) If $c_{1} \leq 0$ and $c_{2} \geq 0$ then $s_{\infty}=1$.
(ii) If $c_{1} \geq 0$ and $c_{2} \leq 0$ then $s_{\infty}=0$.
(iii) If $c_{1}, c_{2}<0$ then $s_{\infty}=s^{*}$.
(iv) If $c_{1}, c_{2}>0$ then $s_{\infty} \in\left\{0,1, s^{*}\right\}$.

## Linearized problem

The formal linearized system at the steady state $\left(\mathbf{u}_{1}^{*}(\mathbf{x}), \mathbf{u}_{2}^{*}(\mathbf{x}), S_{*}(\mathbf{x})\right)$ is

$$
\begin{aligned}
\sigma_{t}= & -\operatorname{div} \mathbf{v}_{1}, \quad \sigma_{t}=\operatorname{div} \mathbf{v}_{2} \\
\nabla \sigma= & F_{2}\left(S_{*}\right) \mathbf{G}_{2}^{\prime}\left(\mathbf{u}_{2}^{*}\right) \mathbf{v}_{2}+F_{2}^{\prime}\left(S_{*}\right) \sigma \mathbf{G}_{2}\left(\mathbf{u}_{2}^{*}\right) \\
& -\left(F_{1}\left(S_{*}\right) \mathbf{G}_{1}^{\prime}\left(\mathbf{u}_{1}^{*}\right) \mathbf{v}_{1}+F_{1}^{\prime}\left(S_{*}\right) \sigma \mathbf{G}_{1}\left(\mathbf{u}_{1}^{*}\right)\right) .
\end{aligned}
$$

Let $\mathbf{v}=\mathbf{v}_{1}+\mathbf{v}_{2}$. Then $\operatorname{div} \mathbf{v}=0$. Assume $\mathbf{v}=\mathbf{V}(\mathbf{x}, t)$ is given. Let

$$
\begin{aligned}
& \underline{\mathbf{B}}=\underline{\mathbf{B}}(\mathbf{x})=F_{2}\left(S_{*}\right) \mathbf{G}_{2}^{\prime}\left(\mathbf{u}_{2}^{*}\right)+F_{1}\left(S_{*}\right) \mathbf{G}_{1}^{\prime}\left(\mathbf{u}_{1}^{*}\right), \\
& \underline{\mathbf{A}}=\underline{\mathbf{A}}(\mathbf{x})=\underline{\mathbf{B}}(\mathbf{x})^{-1} \\
& \mathbf{b}=\mathbf{b}(\mathbf{x})=F_{2}^{\prime}\left(S_{*}\right) \mathbf{G}_{2}\left(\mathbf{u}_{2}^{*}\right)-F_{1}^{\prime}\left(S_{*}\right) \mathbf{G}_{1}\left(\mathbf{u}_{1}^{*}\right), \\
& \mathbf{c}=\mathbf{c}(\mathbf{x}, t)=F_{1}\left(S_{*}\right) \mathbf{G}_{1}^{\prime}\left(\mathbf{u}_{1}^{*}\right) \mathbf{V}(\mathbf{x}, t)
\end{aligned}
$$

Decoupling the linearized system:

$$
\begin{aligned}
\sigma_{t} & =\nabla \cdot[\underline{\mathbf{A}}(\nabla \sigma-\sigma \mathbf{b})]+\nabla \cdot(\underline{\mathbf{A} \mathbf{c}}) \\
\mathbf{v}_{2} & =\underline{\mathbf{A}}(\nabla \sigma-\sigma \mathbf{b})+\underline{\mathbf{A} \mathbf{c}}, \quad \mathbf{v}_{1}=\mathbf{V}-\mathbf{v}_{2}
\end{aligned}
$$

## In Bounded domains

Condition (E1). $F_{1}, F_{2} \in C^{7}((0,1))$ and $V \in C_{\mathrm{x}}^{6}(\bar{D}) ; V_{t} \in C_{\mathrm{x}}^{3}(\bar{D})$.

## Theorem

Assume (E1) and $\Delta_{4} \xlongequal{\text { def }} \sup _{D}(|\mathbf{V}(\mathbf{x}, t)|+|\nabla \mathbf{V}(\mathbf{x}, t)|)+\sup _{\Gamma \times[0, \infty)}|g(\mathbf{x}, t)|$ is finite. Then the solution $\sigma(\mathbf{x}, t)$ of the linearized equation satisfies

$$
\sup _{\mathbf{x} \in U}|\sigma(\mathbf{x}, t)| \leq C\left[e^{-\eta_{1} t} \sup _{U}\left|\sigma_{0}(\mathbf{x})\right|+\Delta_{4}\right] \quad \text { for all } t>0 \text {. }
$$

Moreover,

$$
\limsup _{t \rightarrow \infty}\left[\sup _{\mathbf{x} \in U}|\sigma(\mathbf{x}, t)|\right] \leq C \Delta_{5}
$$

where

$$
\Delta_{5}=\lim \sup _{t \rightarrow \infty}\left[\sup _{\mathbf{x} \in U}(|\mathbf{V}(\mathbf{x}, t)|+|\nabla \mathbf{V}(\mathbf{x}, t)|)+\sup _{\mathbf{x} \in \Gamma}|g(\mathbf{x}, t)|\right]
$$

## Theorem

Assume (E1), and $\Delta_{6} \xlongequal{\text { def }} \sup _{D}\left(|\mathbf{V}(\mathbf{x}, t)|+|\nabla \mathbf{V}(\mathbf{x}, t)|+\left|\nabla^{2} \mathbf{V}(\mathbf{x}, t)\right|\right)$ and $\Delta_{7} \xlongequal{\text { def }} \sup _{\Gamma \times[0, \infty)}|g(\mathbf{x}, t)|$ are finite. Then for any $U^{\prime} \Subset U$, there is $\tilde{M}>0$ such that for $i=1,2, \mathbf{x} \in U^{\prime}$ and $t>0$,

$$
\sup _{\mathbf{x} \in U^{\prime}}\left|\mathbf{v}_{i}(\mathbf{x}, t)\right| \leq \tilde{M}\left(1+\frac{1}{\sqrt{t}}\right)\left[e^{-\eta_{1} t} \sup _{U}\left|\sigma_{0}(\mathbf{x})\right|+\Delta_{6}+\sqrt{\Delta_{6}}+\Delta_{7}\right] .
$$

Consequently, if

$$
\lim _{t \rightarrow \infty}\left\{\sup _{\mathbf{x} \in U}\left(|\mathbf{V}(\mathbf{x}, t)|+|\nabla \mathbf{V}(\mathbf{x}, t)|+\left|\nabla^{2} \mathbf{V}(\mathbf{x}, t)\right|\right)+\sup _{\mathbf{x} \in \Gamma}|g(\mathbf{x}, t)|\right\}=0
$$

then for any $\mathbf{x} \in U$,

$$
\lim _{t \rightarrow \infty} \mathbf{v}_{1}(\mathbf{x}, t)=\lim _{t \rightarrow \infty} \mathbf{v}_{2}(\mathbf{x}, t)=0
$$

## Theorem (In unbounded domains)

Let $n \geq$ 3. Assume (E1), $\Delta_{11} \xlongequal{\text { def }} \sup _{D}|\nabla \cdot(\underline{\mathbf{A}}(\mathbf{x}) \mathbf{c}(\mathbf{x}, t))|<\infty$ and

$$
\Delta_{10} \xlongequal{\text { def }} \max \left\{\sup _{U}\left|\sigma_{0}(\mathbf{x})\right|, \sup _{\Gamma \times[0, \infty)}|g(\mathbf{x}, t)|\right\}<\infty .
$$

(i) There exists a solution $\sigma(\mathbf{x}, t) \in C_{\mathbf{x}, t}^{2,1}(D) \cap C(\bar{D})$ such that

$$
|\sigma(\mathbf{x}, t)| \leq C\left[\Delta_{10}+\Delta_{11}(t+1)\right]
$$

(ii) If $\lim _{|\mathbf{x}| \rightarrow \infty} \sigma_{0}(\mathbf{x})=0$ and $\lim _{|\mathbf{x}| \rightarrow \infty} \sup _{0 \leq t \leq T}|\nabla \cdot(\underline{\mathbf{A}}(\mathbf{x}) \mathbf{c}(\mathbf{x}, t))|=0$ for each $T>0$, then

$$
\lim _{r \rightarrow \infty}\left(\sup _{\{|\mathbf{x}|=r\} \times[0, T]}|\sigma(\mathbf{x}, t)|\right)=0 \quad \text { for any } T>0 ;
$$

there is a continuous, increasing function $r(t)>0$ with $\lim _{t \rightarrow \infty} r(t)=\infty$ such that

$$
\lim _{t \rightarrow \infty}\left(\sup _{\substack{\text { Non-linear Problems in Fluid Dynamics }}}|\sigma(\mathbf{x}, t)|\right)=0 .
$$

## Publications

(1) L. Hoang, T. Kieu, T. Phan, Properties of generalized Forchheimer flows in porous media, 64pp, submitted for publication.
(2) L. Hoang, A. Ibragimov, T. Kieu, Z. Sobol, Stability of solutions to generalized Forchheimer equations of any degree, 50pp, submitted for publication.
(3) L. Hoang, Incompressible fluids in thin domains with Navier friction boundary conditions (II), J. Math. Fluid Mech., Vol. 15, Issue 2, (2013) 361-395.
(4) L. Hoang, A. Ibragimov, T. Kieu, One-dimensional two-phase generalized Forchheimer flows of incompressible fluids, J. Math. Anal. Appln., Volume 401, Issue 2, (2013) 921-938.
(5) L. Hoang, A. Ibragimov, Qualitative study of generalized Forchheimer flows with the flux boundary condition, Adv. Diff. Eq., Vol. 17, 5-6, (2012) 511-556.
(6) C. Foias, L. Hoang, J.-C. Saut, Asymptotic integration of Navier-Stokes equations with potential forces. II. An explicit Poincare-Dulac normal form, J. of Functional Anal., Vol. 260, Issue 10 (2011), 3007-3035.
(7) L. Hoang, A. Ibragimov, Structural stability of generalized Forchheimer equations for compressible fluids in porous media, Nonlinearity, Vol. 24, No. 1 (2011) 1-41.
(8) L. Hoang, G. R. Sell, Navier-Stokes equations with Navier boundary conditions for an oceanic model, J. of Dyn. and Diff. Eq., Vol. 22, No 3 (2010), 563-616.

## Publications (continued)

(9) L. Hoang, Incompressible fluids with Navier friction boundary conditions in thin domains (I), J. of Math. Fluid Mech., Vol. 12, No. 3 (2010), 435-472.
(10) E. Aulisa, L. Bloshanskaya, L. Hoang, A. Ibragimov, Analysis of generalized Forchheimer equations of compressible fluids in porous media, J. of Math. Phys. 50 (2009), 103102:1-44.
(11) C. Foias, L. Hoang, B. Nicolaenko, On the helicity in 3D Navier-Stokes equations II: The statistical case, Communications in Mathematical Physics, Vol. 290, Issue 2 (2009), 679-717.
(12) C. Foias, L. Hoang, E. Olson, M. Ziane, The normal form of the Navier-Stokes equations in suitable normed spaces, Annal. de L'Inst. H. Poincaré - Analyse Non Linéaire, Vol. 26, Issue 5 (2009), 1635-1673.
(13) L. Hoang, A basic inequality for the Stokes operator related to the Navier boundary condition, J. of Diff. Eq., Vol. 245, Issue 9 (2008), 2585-2594.
(14) C. Foias, L. Hoang, B. Nicolaenko, On the helicity in 3D Navier-Stokes equations I: The non-statistical case, Proc. of London Math. Soc., Vol. 94 (2007) 53-90.
(15) C. Foias, L. Hoang, E. Olson, M. Ziane, On the solutions to the normal form of the Navier-Stokes equations, Indiana Univ. Math. J., Vol. 55, No 2 (2006) 631-686.

## Scientific activities (since joining TTU in Fall 2008)

- Conference talks: 8
- TTU talks: 11
- Invited talks in other institutions: University of Chicago (2010), Indiana University (2011), University of Tennessee (2011).
- Co-organizer of special sessions/mini-symposia: 3 in America, 1 in Italy
- Co-organizer of RedRaider Mini-symposia 2009 and 2013
- Co-organizer of Applied Mathematics Seminars (2008-present)
- Reviewer for: Discrete and Continuous Dynamical Systems - Series A, Journal of Mathematical Analysis and Applications, Journal of Dynamics and Differential Equations, Journal of Differential Equations, Electronic Journal of Differential Equations, Nonlinear Analysis Series A: Theory, Methods and Applications


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- Analysis of Non-linear Flows in Heterogeneous Porous Media and Applications. Co-PI. (PI: A. Ibragimov, other Co-PIs: E. Aulisa, M. Toda). NSF - Applied Math. (DMS-0908177).
Period: 9.1.2009-8.31.2012, extended to 8.31.2013
- Mini-Symposium on Nonlinear Analysis, PDE, and Applications. PI. (Co-PIs: E. Aulisa, R. C. Kirby). NSF - Applied Math. (DMS 0931596). Period: 9.15.2009-8.14.2010


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