Non-linear Problems in Fluid Dynamics

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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

$$\begin{cases} \frac{\partial u}{\partial t} + (u \cdot \nabla)u - \nu \Delta u = -\nabla p + f, \\ \text{div } u = 0, \\ \mathbf{u}(x, 0) = u^{0}(x), \end{cases}$$

 $\nu>0$ is the kinematic viscosity, $u=(u_1,u_2,u_3)$ 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

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

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

• If $u_0 \in H$, then there exists a weak solution on $[0, \infty)$:

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

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: $u \in C([0, \infty); V) \cap L^{\infty}(0, \infty; V) \cap L^{2}(0, \infty; H^{2}(\Omega))$.

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 $||u_0||_{H^1(\Omega)}$ 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:

$$u(x + Le_j) = u(x)$$
 for all $x \in \mathbb{R}^3, j = 1, 2, 3$.

Zero average condition

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

- Throughout $L=2\pi$ and $\nu=1$.
- ullet 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

$$H = \text{ closure of } \mathcal{V} \text{ in } L^2(\Omega)^3 = H^0(\Omega)^3,$$

 $V = \text{ closure of } \mathcal{V} \text{ in } H^1(\Omega)^3,$
 $D_A = \text{ closure of } \mathcal{V} \text{ in } H^2(\Omega)^3.$

• 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:

$$Au = -\Delta u$$
 for all $u \in D_A$.

• The bilinear mapping:

$$B(u, v) = P_L(u \cdot \nabla v)$$
 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:

$$\frac{du(t)}{dt} + Au(t) + B(u(t), u(t)) = 0, \ t > 0,$$

$$u(0)=u^0\in\mathcal{R},$$

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:

$$\frac{dx}{dt} + Ax + \Phi^{[2]}(x) + \Phi^{[3]}(x) + \dots = 0, \ x \in \mathbb{R}^n,$$
• 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

$$\frac{dy}{dt} + Ay + \Theta^{[2]}(y) + \Theta^{[3]}(y) + \ldots = 0, \ y \in \mathbb{R}^n,$$

where all monomials of each $\Theta^{[d]}$ are resonant.

Resonance. Matrix A has eigenvalues $\lambda_1, \ldots, \lambda_n$ and corresponding eigenvectors ξ_1, \dots, ξ_n . For each $x \in \mathbb{R}^n$, let x_i be its coordinate with respect to ξ_i . A monomial $x_1^{\alpha_1} x_2^{\alpha_2} \dots x_n^{\alpha_n} \xi_k$ 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:

$$\frac{du}{dt} + Au + B(u, u) = 0.$$

A differential equation in an infinite dimensional space E

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

is a Poincaré-Dulac normal form for the NSE if

- 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]

$$u(t) \sim q_1(t)e^{-t} + q_2(t)e^{-2t} + q_3(t)e^{-3t} + ...,$$

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

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

as $t \to \infty$, for some $\varepsilon = \varepsilon_{N,m} > 0$.

Let $W(u^0) = \xi_1 \oplus \xi_2 \oplus \cdots$, where $\xi_j = R_j q_j(0)$, for j = 1, 2, 3... 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 $W(u^0) = (\xi_1, \xi_2, ...)$, then q_j 's are the unique polynomial solutions to the following equations

$$q_j'+(A-j)q_j+\beta_j=0,$$

with $R_j q_j(0) = \xi_j$, where β_j 's are defined by

$$\beta_1 = 0 \text{ and for } j > 1, \ \beta_j = \sum_{k+l=j} B(q_k, q_l).$$

Explicitly, these polynomials $q_j(t)$'s are recurrently given by

$$q_{j}(t) = \xi_{j} - \int_{0}^{t} R_{j} \beta_{j}(\tau) d\tau + \sum_{n>0} (-1)^{n+1} [(A-j)(I-R_{j})]^{-n-1} (\frac{d}{dt})^{n} (I-R_{j}) \beta_{j},$$

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

Normal form

• The S_A -valued function $\xi(t) = (\xi_n(t))_{n=1}^{\infty} = (W_n(u(t)))_{n=1}^{\infty} = W(u(t))$ satisfies the following system of differential equations (normal form in S_A):

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

where $P_j(\xi) = q_j(0,\xi)$ for $\xi \in S_A$.

• For
$$d \ge 1$$
, let $\mathcal{P}^{[d]}(\xi) = \sum_{j=d}^{\infty} \mathcal{P}^{[d]}_{j}(\xi) = \sum_{j=d}^{\infty} q^{[d]}_{j}(0,\xi)$.

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

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

Rewrite in the power series form:

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

Main result

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

Theorem (Foias-H.-Saut 2011)

The formal power series change of variable

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

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

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

- ullet Along the way, $\mathcal{P}^{[d]}(\xi)$, $\mathcal{B}^{[d]}(\xi)$ are proved to converge in appropriate Sobolev spaces (depending on d).
- \bullet 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

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

Explicitly, $Q^{[1]}(\xi) = A\xi$, and for $d \ge 2$,

$$Q^{[d]}(\xi) = \sum_{k+l=d} B(\mathcal{P}^{[k]}(\xi), \mathcal{P}^{[l]}(\xi)) - \sum_{\substack{2 \le k, l \le d-1 \\ k+l=d+1}} D\mathcal{P}^{[k]}(\xi)(Q^{[l]}(\xi)) + H_A^{(d)}\mathcal{P}^{[d]}(\xi),$$

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 $(\tilde{\kappa}_n)_{n=2}^{\infty}$ be a fixed sequence of real numbers in the interval (0,1] satisfying

$$\lim_{n\to\infty} (\tilde{\kappa}_n)^{1/2^n} = 0.$$

We define the sequence of positive weights $(\rho_n)_{n=1}^{\infty}$ 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 $\bar{u} = (u_n)_{n=1}^{\infty} \in V^{\infty}$, let

$$\|\bar{u}\|_{\star} = \sum_{n=1}^{\infty} \rho_n \|\nabla u_n\|_{L^2(\Omega)},$$

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

Well-posedness of the normal form

[Foias-**H.**-Olson-Ziane 2006,2009]

We summarize our results in the commutative diagram

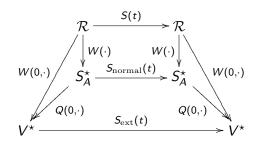


Figure: Commutative diagram

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.

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

- $\gamma = \infty$: 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 $u_3 = 0$, $\gamma u_1 + \nu \partial_3 u_1 = \gamma u_2 + \nu \partial_3 u_2 = 0$. See [Hu 2007].

Single-layer domains

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

Consider NSE in $\Omega = \mathbb{T}^2 \times (h_0(\varepsilon), h_1(\varepsilon))$ with Navier boundary conditions on the top and bottom boundaries.

If $||u_0||_V$, $||f||_H = o(\varepsilon^{-1/2})$ as $\varepsilon \to 0$, then the strong solution exists for all time when ε is sufficiently small.

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

Two-layer domains

$$\begin{split} &\Omega_{\varepsilon}^{+} = \{(x_1, x_2, x_3) : (x_1, x_2) \in \mathbb{T}^2, h_0(x_1, x_2) < x_3 < h_+(x_1, x_2)\}, \\ &\Omega_{\varepsilon}^{-} = \{(x_1, x_2, x_3) : (x_1, x_2) \in \mathbb{T}^2, h_-(x_1, x_2) < x_3 < h_0(x_1, x_2)\}, \end{split}$$

where $h_0 = \varepsilon g_0$, $h_+ = \varepsilon (g_0 + g_+)$, and $h_- = \varepsilon (g_0 - g_-)$.

- $g_+(x_1, x_2), g_+(x_1, x_2) \ge c_0 > 0.$
- Top Γ_+ , bottom Γ_- , and interface Γ_0 .
- Let $\Omega_{\varepsilon} = [\Omega_{\varepsilon}^{+}, \Omega_{\varepsilon}^{-}]$, $\partial \Omega_{\varepsilon} = [\partial \Omega_{\varepsilon}^{+}, \partial \Omega_{\varepsilon}^{-}]$, $\Gamma = [\Gamma_{+}, \Gamma_{-}]$.
- ullet Consider the Navier–Stokes equations in $\Omega_{arepsilon}$

$$\begin{cases} \frac{\partial u}{\partial t} + (u \cdot \nabla)u - \nu \Delta u = -\nabla p + f, \\ \text{div } u = 0, \\ u(x, 0) = u^{0}(x), \end{cases}$$

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

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

$$u_+ \cdot N_+ = 0$$
 on Γ_+, Γ_0 ; $u_- \cdot N_- = 0$ on Γ_-, Γ_0 .

The Navier friction conditions on the top and bottom boundaries are

$$\begin{split} [\nu_+(Du_+)\ N_+]_{\tan} + \gamma_+ u_+ &= 0 \quad \text{ on } \Gamma_+, \\ [\nu_-(Du_-)\ N_-]_{\tan} + \gamma_- u_- &= 0 \quad \text{ on } \Gamma_-. \end{split}$$

• The interface boundary condition on Γ_0 is

$$\begin{split} &[\nu_+(Du_+)N_+]_{\rm tan} + \gamma_0(u_+ - u_-) = 0, \\ &[\nu_-(Du_-)N_-]_{\rm tan} + \gamma_0(u_- - u_+) = 0. \end{split}$$

• Assumptions on coefficients: with $2/3 \le \delta \le 1$,

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

Main results

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

Theorem (**H.** 2013)

There are positive numbers ε_* and κ such that if $\varepsilon < \varepsilon_*$ and $u_0 \in V$, $f \in L^{\infty}(0,\infty;L^2(\Omega_{\varepsilon})^3)$ satisfy that

$$\|\overline{M}u_0\|_{L^2}^2, \quad \varepsilon\|A^{\frac{1}{2}}u_0\|_{L^2}^2, \quad \varepsilon^{1-\delta}\|\overline{M}Pf\|_{L^{\infty}L^2}^2, \quad \varepsilon\|Pf\|_{L^{\infty}L^2}^2 \leq \kappa,$$

then the strong solution u(t) of NSE exists for all $t \ge 0$. Moreover,

$$||u(t)||_{L^2}^2 \le C\kappa, \quad ||A^{\frac{1}{2}}u(t)||_{L^2}^2 \le C\varepsilon^{-1}\kappa, \quad t \ge 0,$$

where C > 0 is independent of ε , u_0 , f, and

$$\|A^{1/2}u\|_{L^{2}}^{2}=2\int_{\Omega}\nu|Du|^{2}dx+2\int_{\Gamma}\gamma|u|^{2}d\sigma+2\gamma_{0}\int_{\Gamma_{0}}|u_{+}-u_{-}|^{2}d\sigma.$$

Remark: The condition on u_0 is acceptable.

Key estimates

Proposition

If $\varepsilon > 0$ is sufficiently small, then for all $u \in D_A$,

$$||Au + \Delta u||_{L^{2}} \le C\varepsilon ||\nabla^{2}u||_{L^{2}} + C||\nabla u||_{L^{2}} + C\varepsilon^{\delta-1}||u||_{L^{2}},$$

$$C||Au||_{L^{2}} \le ||u||_{H^{2}} \le C'||Au||_{L^{2}}.$$

Proposition

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

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

where C > 0 is independent of ε and α .

PART II. Forchheimer flows in porous media

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:

$$\alpha \mathbf{u} = -\nabla \mathbf{p},$$

• the Forchheimer "two term" law

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

the Forchheimer "three term" law

$$Au + B|u|u + C|u|^2 u = -\nabla p.$$

the Forchheimer "power" law

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

Here $\alpha, \beta, a, c, n, A, B$, and 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
$$G(s) = sg(s)$$
. Then $G(|u|) = |\nabla p| \Rightarrow |u| = G^{-1}(|\nabla p|)$. Hence

$$u = - rac{\nabla p}{g(G^{-1}(|\nabla p|))} \Rightarrow u = -K(|\nabla p|)\nabla p,$$

$$K(\xi) = K_g(\xi) = \frac{1}{g(s)} = \frac{1}{g(G^{-1}(\xi))}, \quad sg(s) = \xi.$$

Class $FP(N, \vec{\alpha})$. Let N > 0, $0 = \alpha_0 < \alpha_1 < \alpha_2 < \ldots < \alpha_N$,

$$FP(N, \vec{\alpha}) = \Big\{g(s) = a_0 s^{\alpha_0} + a_1 s^{\alpha_1} + a_2 s^{\alpha_2} + \ldots + a_N s^{\alpha_N}\Big\},$$

where $a_0, a_N > 0$, $a_1, \ldots, a_{N-1} \ge 0$. Notation: $\alpha_N = \deg(g)$, $\vec{a} = (a_0, a_1, \ldots, a_N)$, $\vec{a} = \frac{\alpha_N}{\alpha_N + 1} \in (0, 1)$, $\vec{b} = \frac{\alpha_N}{\alpha_N + 2} \in (0, 1)$.

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^{α} -theory: **H.**-Ibragimov-Kieu-Sobol (2012-preprint)
- L[∞]-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 ρ be the density. Continuity equation

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

For slightly compressible fluid:

$$\frac{d\rho}{dp} = \frac{1}{\kappa}\rho,$$

where $\kappa \gg 1$. Then

$$\frac{dp}{dt} = \kappa \nabla \cdot \left(K(|\nabla|) \nabla p \right) + K(|\nabla p|) |\nabla p|^2.$$

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

$$\frac{dp}{dt} = \nabla \cdot \Big(K(|\nabla|) \nabla p \Big).$$

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 Γ and the flux $\psi(x,t)$ is known.

Degeneracy - The Degree Condition

Lemma

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

$$\frac{C_1(\vec{a})}{(1+\xi)^a} \leq K(\xi, \vec{a}) \leq \frac{C_2(\vec{a})}{(1+\xi)^a},$$

$$C_3(\vec{a})(\xi^{2-a}-1) \le K(\xi,\vec{a})\xi^2 \le C_2(\vec{a})\xi^{2-a}.$$

Degree Condition (DC)

$$\deg(g) \le \frac{4}{n-2} \iff 2 \le (2-a)^* = \frac{n(2-a)}{n-(2-a)}.$$

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

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

IBVP - Shifted solution

The initial data

$$p(x,0) = p_0(x)$$
 is given.

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

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

and

$$\bar{p}(x,t) = p(x,t) - \frac{1}{|U|} \int_{U} p_0(x) dx + \frac{1}{|U|} \int_0^t \int_{\Gamma} \psi(x,\tau) d\sigma d\tau.$$

L^2 -estimates

Let $f(t) = \|\psi(t)\|_{L^{\infty}}^2 + \|\psi(t)\|_{L^{\infty}}^{\frac{2-a}{1-a}}$ and $\tilde{f}(t) = \|\psi_t(t)\|_{L^{\infty}}^2 + \|\psi_t(t)\|_{L^{\infty}}^{\frac{2-a}{1-a}}$. Let $M_f(t)$ be a continuous, increasing majorant of f(t) on $[0,\infty)$. Let $A = \limsup_{t \to \infty} f(t)$ and $\beta = \limsup_{t \to \infty} [f'(t)]^-$.

Theorem (H.-Ibragimov 2012)

Assume (DC), then

$$\|ar{p}(t)\|_{L^2}^2 \leq \|ar{p}_0\|_{L^2}^2 + C(1 + M_f(t)^{rac{2}{2-s}})$$
 for all $t \geq 0$.

Moreover, if $A < \infty$ *then*

$$\limsup_{t\to\infty}\|\bar{p}(t)\|_{L^2}^2\leq C(A+A^{\frac{2}{2-a}}),$$

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

$$\|\bar{p}(t)\|_{L^2}^2 \le C(1+eta^{rac{1}{1-s}}+f(t)^{rac{2}{2-s}})$$
 for all $t>T$.

Notation

We use the following notation:

$$egin{aligned} m_1(t) &= 1 + \|ar{p}_0\|_{L^2}^2 + M_f(t)^{rac{2}{2-a}} + \int_{t-1}^t ilde{f}(au) d au, \ m_2(t) &= 1 + A^{rac{2}{2-a}} + \int_{t-1}^t ilde{f}(au) d au, \ m_3(t) &= 1 + eta^{rac{1}{1-a}} + \sup_{[t-1,t]} f^{rac{2}{2-a}} + \int_{t-1}^t ilde{f}(au) d au, \ \mathcal{A}_1 &= A + A^{rac{2}{2-a}} + \limsup_{t o\infty} \int_{t-1}^t ilde{f}(au) d au. \end{aligned}$$

Below,

$$H(\xi) = \int_0^{\xi^2} K(\sqrt{s}) ds$$
 for $\xi \ge 0$,

$$J_H[u](t) = \int_U H(|\nabla u(x,t)|) dx \sim \int_U K(|\nabla p|) |\nabla p|^2 dx \sim \int_U |\nabla p|^{2-a} dx.$$

Estimates for derivatives

Theorem (H.-Ibragimov 2012)

Assume (DC).

(i) For all $t \ge 1$, one has

$$J_H[p](t), \|\bar{p}_t(t)\|_{L^2}^2 \leq Cm_1(t)$$
 for all $t \geq 1$.

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

$$J_H[p](t), \|\bar{p}_t(t)\|_{L^2}^2 \le Cm_2(t)$$
 for all $t > T$,

$$\limsup_{t\to\infty} J_H[p](t), \ \limsup_{t\to\infty} \|\bar{p}_t(t)\|_{L^2}^2 \leq C\mathcal{A}_1.$$

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

$$J_H[p](t), \|\bar{p}_t(t)\|_{L^2}^2 \leq Cm_3(t)$$
 for all $t > T$.

L^{∞} -estimate - I. De Giorgi technique.

Proposition (H.-Kieu-Phan 2013)

Assume (SDC).

(i) Then

$$\sup_{[0,T]} \|\bar{p}\|_{L^{\infty}} \leq C \Big\{ \|\bar{p}_0\|_{L^{\infty}} + (1+T)^{\frac{2}{2-s}} (\sup_{[0,T]} \|\psi\|_{L^{\infty}} + 1)^{\frac{1}{1-s}} \Big\}.$$

(ii) For any $T_0 \ge 0$, T > 0, $\delta \in (0,1]$ and $\theta \in (0,1)$,

$$\begin{split} \sup_{[T_0+\theta\,T,T_0+T]} \|\bar{p}\|_{L^\infty} &\leq C \Big\{ \sqrt{\mathcal{E}} + (T+1)^{\frac{n}{4-(n+2)s}} \Big(1 + \frac{1}{\delta^a \theta\,T}\Big)^{\frac{n+2}{4-(n+2)s}} \\ & \cdot \Big(\|\bar{p}\|_{L^2(U\times (T_0,T_0+T))} + \|\bar{p}\|_{L^2(U\times (T_0,T_0+T))}^{\frac{4}{4-(n+2)s}} \Big) \Big\}, \end{split}$$

$$\mathcal{E} = \mathcal{E}_{T_0,T} \stackrel{\mathrm{def}}{=\!\!\!=\!\!\!=} \delta^{2-\mathsf{a}} + T \delta^{-\mathsf{a}} \sup_{[T_0,T_0+T]} \|\psi\|_{L^\infty}^2 + \delta^{-\frac{\mathsf{a}(2-\mathsf{a})}{1-\mathsf{a}}} \sup_{[T_0,T_0+T]} \|\psi\|_{L^\infty}^{\frac{2-\mathsf{a}}{1-\mathsf{a}}}.$$

L^{∞} -estimate - II

Theorem (H.-Kieu-Phan 2013)

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

$$\begin{split} &\|\bar{p}(t)\|_{L^{\infty}} \leq C \Big(1 + \|\bar{p}_0\|_{L^{\infty}} + \|\bar{p}_0\|_{L^2}^{\mu_4(2-a)} + M_f(t)^{\mu_4}\Big) \\ &\|\bar{p}(t)\|_{L^{\infty}} \leq C \Big(1 + t^{-\frac{1}{\mu_2(2-a)}}\Big) \Big\{1 + \|\bar{p}_0\|_{L^2}^{\mu_4(2-a)} + M_f(t)^{\mu_4}\Big\}. \end{split}$$

- (ii) If $A < \infty$ then $\limsup_{t \to \infty} \|\bar{p}(t)\|_{L^{\infty}} \le C(1 + A^{\mu_4})$.
- (iii) If $\beta < \infty$ then there is T > 0 such that

$$\|ar{p}(t)\|_{L^{\infty}} \leq C\Big\{1+eta^{rac{\mu_4(2-a)}{2(1-a)}}+\sup_{[t-2,t]}\|\psi\|_{L^{\infty}}^{rac{\mu_4(2-a)}{1-a}}\Big\} \quad ext{for all } t>T.$$

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

Gradient estimate

Theorem (H.-Kieu-Phan 2013)

Assume (SDC). For $s \ge 2$, $U' \in U$ and T > 1,

$$\sup_{[0,T]} \int_{U'} |\nabla p(x,t)|^s dx \leq C L_4(s) \Big(1 + M_f(T)\Big)^{\mu_4(s-2)} \Big\{1 + \int_0^T f(t) dt\Big\},$$

where
$$L_4(s) = \left(1 + \|\bar{p}_0\|_{L^{\infty}} + \|\bar{p}_0\|_{L^2}^{\mu_4(2-a)}\right)^{s-2} \left\{1 + \int_U |\nabla p_0(x)|^s dx\right\}.$$

Lemma (Ladyzhenskaya-Uraltseva-type embedding theorem)

For each $s \ge 1$, smooth cut-off function $\zeta(x) \in C_c^{\infty}(U)$,

$$\int_{U} K(|\nabla w|) |\nabla w|^{2s+2} \zeta^{2} dx \leq C \sup_{\operatorname{supp}\zeta} |w|^{2} \left\{ \int_{U} K(|\nabla w|) |\nabla w|^{2s-2} |\nabla^{2}w|^{2} \zeta^{2} dx \right\}$$

$$+ \int_{\mathcal{U}} \mathcal{K}(|\nabla w|) |\nabla w|^{2s} |\nabla \zeta|^2 dx \bigg\}.$$

Dependence on the boundary data

Let $p_1(x,t)$ and $p_2(x,t)$ be two solutions having fluxes ψ_1 and ψ_2 . Let $\Psi=\psi_1-\psi_2,\ P=p_1-p_2,\ \text{and}\ \bar{P}=P-|U|^{-1}\int_U P dx.$ Notation. We define for i=1,2,

$$f_i(t) = \|\psi_i(t)\|_{L^{\infty}}^2 + \|\psi_i(t)\|_{L^{\infty}}^{\frac{2-a}{1-a}}, \ \tilde{f}_i(t) = \|\psi_{it}(t)\|_{L^{\infty}}^2 + \|\psi_{it}(t)\|_{L^{\infty}}^{\frac{2-a}{1-a}}.$$

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

$$A_i = \limsup_{t \to \infty} f_i(t)$$
 and $\beta_i = \limsup_{t \to \infty} [f_i'(t)]^-$.

Set
$$\overline{A} = A_1 + A_2$$
, $\overline{\beta} = \beta_1 + \beta_2$.
Let $F(t) = f_1(t) + f_2(t)$, $M_F(t) = M_{f_1}(t) + M_{f_2}(t)$, $\widetilde{F}(t) = \widetilde{f}_1(t) + \widetilde{f}_2(t)$.

$$W(t)=1+M_F(t)+\int_{t-1}^t \tilde{F}(\tau)d au$$
 in general case, or $W(t)=1+ar{eta}+F(t)+F(t-1)+\int_{t-1}^t \tilde{F}(\tau)d au$ in case $ar{eta}<\infty$.

Theorem (H.-Ibragimov 2012)

Assume (DC). (i) If
$$\bar{A}<\infty$$
 and $\int_1^\infty \left(1+\int_{\tau-1}^\tau \tilde{F}(s)ds\right)^{-b}d\tau=\infty$ then

$$\limsup_{t\to\infty}\|\bar{P}(t)\|_{L^2}^2\leq C\limsup_{t\to\infty}\bigg\{\|\Psi(t)\|_{L^\infty}^2\Big(1+\bar{A}+\int_{t-1}^t\tilde{F}(\tau)d\tau\Big)^{2b}\bigg\}.$$

(ii) If
$$\bar{A} = \infty$$
 and $\int_1^\infty W^{-b}(t)dt = \infty$ then

$$\limsup_{t\to\infty} \|\bar{P}(t)\|_{L^2}^2 \leq C \limsup_{t\to\infty} \big\{ \|\Psi(t)\|_{L^\infty}^2 W^{2b}(t) \big\}.$$

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

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

$$\sup_{[0,T]} \|\bar{P}\|_{L^{\infty}(U')} \leq 2 \|\bar{P}(0)\|_{L^{\infty}}$$

$$+ CL_{11}M_{2,T}\Big(\|ar{P}(0)\|_{L^2} + \sup_{[0,T]}\|\Psi(t)\|_{L^{\infty}} + \Big[\|ar{P}(0)\|_{L^2} + \sup_{[0,T]}\|\Psi(t)\|_{L^{\infty}}\Big]^{\frac{\gamma_1}{\gamma_1+1}}\Big)$$

Continuous dependence for pressure gradient

Theorem (H.-Ibragimov 2012)

Assume (DC).

(i) If $\bar{A}<\infty$ and $\int_{t-1}^t \tilde{F}(\tau)d\tau$ is uniformly bounded on $[1,\infty)$, then

$$\begin{split} \limsup_{t \to \infty} \| \nabla P(t) \|_{L^{2-s}}^2 & \leq \mathit{CM}_4^{2b+1/2} \limsup_{t \to \infty} \| \Psi(t) \|_{L^{\infty}} \\ & + \mathit{CM}_4^{2b} \limsup_{t \to \infty} \| \Psi(t) \|_{L^{\infty}}^2, \end{split}$$

where $M_4=1+ar{A}+\limsup_{t\to\infty}\int_{t-1}^t \tilde{F}(\tau)d\tau$. (ii) If $\bar{A}=\infty$ and $\lim_{t\to\infty}W'(t)W^{b-1}(t)=0$ and $\int_1^\infty W^{-b}(\tau)d\tau=\infty$, then

$$\begin{split} \limsup_{t \to \infty} \|\nabla P(t)\|_{L^{2-s}}^2 &\leq C \limsup_{t \to \infty} \Big(W^{2b+1/2}(t) \|\Psi(t)\|_{L^{\infty}} \Big) \\ &+ C \limsup_{t \to \infty} \Big(W^{2b}(t) \|\Psi(t)\|_{L^{\infty}}^2 \Big). \end{split}$$

Dependence on the Forchheimer polynomials

Recall

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

$$g(s) = a_0 s^{\alpha_0} + a_1 s^{\alpha_1} + a_2 s^{\alpha_2} + \ldots + a_N s^{\alpha_N}.$$

• Let N > 0 and $\vec{\alpha} = (0, \alpha_1, \dots, \alpha_N)$ be fixed. Denote

$$R(N) = {\vec{a} = (a_0, a_1, \dots, a_N) : a_0, a_N > 0, a_1, \dots, a_{N-1} \ge 0}.$$

- Let D be a compact set in R(N).
- Let $g_1(s) = g(s, \vec{a}^{(1)})$ and $g_2(s) = g(s, \vec{a}^{(2)})$ be two functions of class $FP(N, \vec{\alpha})$, where $\vec{a}^{(1)}$ and $\vec{a}^{(2)}$ belong to D.
- Let $p_k = p_k(x, t; \vec{a}^{(k)})$ 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

$$\limsup_{t\to\infty} \|\bar{P}(t)\|_{L^2}^2 \leq C_* M_8^{b+1} |\vec{a}^{(1)} - \vec{a}^{(2)}|,$$

$$\limsup_{t\to\infty} \|\nabla \bar{P}(t)\|_{L^{2-a}}^2 \leq C_* M_8^{3b/2+1} |\vec{a}^{(1)} - \vec{a}^{(2)}|^{1/2} + C_* M_8^{b+1} |\vec{a}^{(1)} - \vec{a}^{(2)}|,$$

where
$$M_8 = 1 + A + \limsup_{t \to \infty} \int_{t-1}^t \tilde{f}(\tau) d\tau$$
.

Theorem (H.-Kieu-Phan 2013)

Assume (SDC). Let
$$\mathcal{A} = \|\bar{P}(0)\|_{L^2} + |\vec{a}^{(1)} - \vec{a}^{(2)}|^{1/2}$$
.
$$\sup_{[0,T]} \|\bar{P}\|_{L^{\infty}(U')} \leq 2\|\bar{P}(0)\|_{L^{\infty}} + CM_{6,T}(\mathcal{A} + \mathcal{A}^{\frac{\gamma_1}{\gamma_1+1}}), \quad T > 0,$$

$$\sup_{[2,\infty)} \|\bar{P}\|_{L^{\infty}(U')} \leq C\Upsilon_8(\mathcal{A} + \mathcal{A}^{\frac{\gamma_1}{\gamma_1+1}}),$$

$$\limsup_{[2,\infty)} \|\bar{P}(t)\|_{L^{\infty}(U')} \leq C\Upsilon_9(|\vec{a}^{(1)} - \vec{a}^{(2)}| + |\vec{a}^{(1)} - \vec{a}^{(2)}|^{\frac{\gamma_1}{\gamma_1+1}})^{1/2}.$$

Part IIB. Two-phase incompressible fluids

For each *i*th-phase (i = 1, 2), saturation $S_i \in [0, 1]$, density $\rho_i \ge 0$, velocity $\mathbf{u_i} \in \mathbb{R}^n$, 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:

$$\partial_t(\phi \rho_i S_i) + \operatorname{div}(\rho_i \mathbf{u}_i) = 0, \quad i = 1, 2.$$

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

$$\phi \partial_t S_i + \text{div } \mathbf{u}_i = 0, \quad i = 1, 2.$$

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

$$g_i(|\mathbf{u}_i|)\mathbf{u}_i = -f_i(S)\nabla p_i, \quad i=1,2,$$

$$\nabla p_1 - \nabla p_2 = p_c'(S) \nabla S.$$

Hence

$$F_2(S)g_2(|\mathbf{u}_2|)\mathbf{u}_2 - F_1(S)g_1(|\mathbf{u}_1|)\mathbf{u}_1 = \nabla S,$$

where

$$F_i(S) = \frac{1}{p'_c(S)f_i(S)}, \quad i = 1, 2.$$

In summary,

$$0 \le S = S(\mathbf{x}, t) \le 1,$$

 $S_t = -\text{div } \mathbf{u}_1,$
 $S_t = \text{div } \mathbf{u}_2,$
 $\nabla S = F_2(S)\mathbf{G}_2(\mathbf{u}_2) - F_1(S)\mathbf{G}_1(\mathbf{u}_1).$

One-dimensional problem

Assumption A.

$$f_1, f_2 \in C([0,1]) \cap C^1((0,1)),$$
 $f_1(0) = 0, \quad f_2(1) = 0,$ $f_1'(S) > 0, \quad f_2'(S) < 0 \text{ on } (0,1).$

Assumption B.

$$p'_c \in C^1((0,1)), \quad p'_c(S) > 0 \text{ on } (0,1).$$

Theorem (H.-Kieu-Ibragimov 2013)

- There are 16 types of non-constant steady states (based on their monotonicity and asymptotic behavior as $x \to \pm \infty$).
- 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:

$$S' = F(r, S(r))$$
 for $r > r_0$, $S(r_0) = s_0$, $0 < S(r) < 1$.

where s_0 is always a number in (0,1) and

$$F(r,S(r)) = G_2(c_2r^{1-n})F_2(S) - G_1(c_1r^{1-n})F_1(S).$$

Theorem

There exists a maximal interval of existence $[r_0, R_{\max})$, where $R_{\max} \in (r_0, \infty]$, and a unique solution $S \in C^1([r_0, R_{\max}); (0, 1))$. Moreover, if R_{\max} is finite then either

$$\lim_{r \to R_{\text{max}}^-} S(r) = 0 \quad \text{ or } \lim_{r \to R_{\text{max}}^-} S(r) = 1.$$

Theorem

If solution S(r) exists in $[r_0, \infty)$, then it eventually becomes monotone and, consequently, $s_{\infty} = \lim_{r \to \infty} S(r)$ exists.

In case
$$n=2$$
 and $c_1^2+c_2^2>0$, let $s^*=(f_1/f_2)^{-1}\Big(\frac{c_1a_1^0}{c_2a_2^0}\Big)$.

- (i) If $c_1 \le 0$ and $c_2 \ge 0$ 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 $s_{\infty} \in \{0, 1, s^*\}$.

Linearized problem

The formal linearized system at the steady state $(\mathbf{u}_1^*(\mathbf{x}), \mathbf{u}_2^*(\mathbf{x}), S_*(\mathbf{x}))$ is

$$\sigma_t = -\operatorname{div} \mathbf{v}_1, \quad \sigma_t = \operatorname{div} \mathbf{v}_2,$$

$$\nabla \sigma = F_2(S_*) \mathbf{G}_2'(\mathbf{u}_2^*) \mathbf{v}_2 + F_2'(S_*) \sigma \mathbf{G}_2(\mathbf{u}_2^*)$$

$$- \left(F_1(S_*) \mathbf{G}_1'(\mathbf{u}_1^*) \mathbf{v}_1 + F_1'(S_*) \sigma \mathbf{G}_1(\mathbf{u}_1^*) \right).$$

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

$$\underline{\mathbf{B}} = \underline{\mathbf{B}}(\mathbf{x}) = F_2(S_*)\mathbf{G}_2'(\mathbf{u}_2^*) + F_1(S_*)\mathbf{G}_1'(\mathbf{u}_1^*),
\underline{\mathbf{A}} = \underline{\mathbf{A}}(\mathbf{x}) = \underline{\mathbf{B}}(\mathbf{x})^{-1}
\mathbf{b} = \mathbf{b}(\mathbf{x}) = F_2'(S_*)\mathbf{G}_2(\mathbf{u}_2^*) - F_1'(S_*)\mathbf{G}_1(\mathbf{u}_1^*),
\mathbf{c} = \mathbf{c}(\mathbf{x}, t) = F_1(S_*)\mathbf{G}_1'(\mathbf{u}_1^*)\mathbf{V}(\mathbf{x}, t).$$

Decoupling the linearized system:

$$\begin{split} & \sigma_t = \nabla \cdot \left[\underline{\mathbf{A}} (\nabla \sigma - \sigma \mathbf{b}) \right] + \nabla \cdot (\underline{\mathbf{A}} \mathbf{c}), \\ & \mathbf{v}_2 = \underline{\mathbf{A}} (\nabla \sigma - \sigma \mathbf{b}) + \underline{\mathbf{A}} \mathbf{c}, \quad \mathbf{v}_1 = \mathbf{V} - \mathbf{v}_2. \end{split}$$

In Bounded domains

Condition (E1). $F_1, F_2 \in C^7((0,1))$ and $V \in C_x^6(\bar{D})$; $V_t \in C_x^3(\bar{D})$.

Theorem

Assume **(E1)** and $\Delta_4 \stackrel{\text{def}}{=} \sup_D (|\mathbf{V}(\mathbf{x},t)| + |\nabla \mathbf{V}(\mathbf{x},t)|) + \sup_{\Gamma \times [0,\infty)} |g(\mathbf{x},t)|$ is finite. Then the solution $\sigma(\mathbf{x},t)$ of the linearized equation satisfies

$$\sup_{\mathbf{x} \in U} |\sigma(\mathbf{x},t)| \leq C \Big[e^{-\eta_1 t} \sup_{U} |\sigma_0(\mathbf{x})| + \Delta_4 \Big] \quad \textit{for all } t > 0.$$

Moreover,

$$\limsup_{t\to\infty} \left[\sup_{\mathbf{x}\in U} |\sigma(\mathbf{x},t)| \right] \leq C\Delta_5,$$

where

$$\Delta_5 = \limsup_{t \to \infty} \Big[\sup_{\mathbf{x} \in U} (|\mathbf{V}(\mathbf{x},t)| + |\nabla \mathbf{V}(\mathbf{x},t)|) + \sup_{\mathbf{x} \in \Gamma} |g(\mathbf{x},t)| \Big].$$

Theorem

Assume **(E1)**, and $\Delta_6 \stackrel{\text{def}}{=\!\!\!=} \sup_D (|\mathbf{V}(\mathbf{x},t)| + |\nabla \mathbf{V}(\mathbf{x},t)| + |\nabla^2 \mathbf{V}(\mathbf{x},t)|)$ and $\Delta_7 \stackrel{\text{def}}{=\!\!\!=} \sup_{\Gamma \times [0,\infty)} |g(\mathbf{x},t)|$ are finite. Then for any $U' \in U$, there is $\tilde{M} > 0$ such that for i=1,2, $\mathbf{x} \in U'$ and t>0,

$$\sup_{\mathbf{x}\in U'}|\mathbf{v}_i(\mathbf{x},t)|\leq \tilde{M}\Big(1+\frac{1}{\sqrt{t}}\Big)\Big[e^{-\eta_1t}\sup_{U}|\sigma_0(\mathbf{x})|+\Delta_6+\sqrt{\Delta}_6+\Delta_7\Big].$$

Consequently, if

$$\lim_{t \to \infty} \Big\{ \sup_{\mathbf{x} \in U} (|\mathbf{V}(\mathbf{x},t)| + |\nabla \mathbf{V}(\mathbf{x},t)| + |\nabla^2 \mathbf{V}(\mathbf{x},t)|) + \sup_{\mathbf{x} \in \Gamma} |g(\mathbf{x},t)| \Big\} = 0,$$

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

$$\lim_{t\to\infty} \mathbf{v}_1(\mathbf{x},t) = \lim_{t\to\infty} \mathbf{v}_2(\mathbf{x},t) = 0.$$

Theorem (In unbounded domains)

Let $n \geq 3$. Assume **(E1)**, $\Delta_{11} \stackrel{\text{def}}{=\!=\!=} \sup_D |\nabla \cdot (\underline{\mathbf{A}}(\mathbf{x})\mathbf{c}(\mathbf{x},t))| < \infty$ and

$$\Delta_{10} \stackrel{\mathrm{def}}{=\!\!\!=\!\!\!=} \max\{\sup_{U} |\sigma_0(\mathbf{x})|, \sup_{\Gamma imes [0,\infty)} |g(\mathbf{x},t)|\} < \infty.$$

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

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

(ii) If $\lim_{|\mathbf{x}|\to\infty} \sigma_0(\mathbf{x}) = 0$ and $\lim_{|\mathbf{x}|\to\infty} \sup_{0\leq t\leq T} |\nabla\cdot(\underline{\mathbf{A}}(\mathbf{x})\mathbf{c}(\mathbf{x},t))| = 0$ for each T>0, then

$$\lim_{r \to \infty} \left(\sup_{\{|\mathbf{x}| = r\} \times [0, T]} |\sigma(\mathbf{x}, t)| \right) = 0$$
 for any $T > 0$;

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

$$\lim_{t\to\infty} \left(\sup_{\{|\mathbf{x}|>r(t)\}} |\sigma(\mathbf{x},t)| \right) = 0.$$

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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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Collaborators:

- TTU: Eugenio Aulisa, Lidia Bloshanskaya, Emine Celik, Akif Ibragimov, Thinh Kieu, and in project discussion with David Gilliam, Alex Yu. Solynin.
- Non-TTU: Ciprian Foias (Texas A&M), George R Sell (Minnesota), Basil Nicolaenko (Arizona State, deceased), Jean-Claude Saut (Paris Sud), Mohammed Ziane (Southern California), Tuoc Phan (Tennessee), Eric Olson (Nevada), Truyen Nguyen (Akron, Ohio).

NSF-Grants:

- 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. Pl. (Co-Pls: E. Aulisa, R. C. Kirby). NSF - Applied Math. (DMS 0931596). Period: 9.15.2009–8.14.2010

THANK YOU FOR YOUR ATTENTION!