Boltzmann Equation in Bounded Domains

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In Honor of Cathleen S. Morawetz

1. Boltzmann Equation (1872)

$$\partial_t F + v \cdot \nabla_x F = Q(F, F) \tag{1}$$

where $F(t, x, v) \ge 0$ is the distribution function for the gas particles at time $t \ge 0$, position $x \in \Omega$, and $v \in \mathbb{R}^3$, $Q(F_1, F_2)$ (hard-sphere) is

$$\int_{\mathbf{R}^3} \int_{\mathbf{S}^2} |v - u| F_1(u') F_2(v')| \cos \theta |d\omega du$$
$$- \int_{\mathbf{R}^3} \int_{\mathbf{S}^2} |v - u| F_1(u) F_2(v)| \cos \theta |d\omega du \qquad (2)$$

where

$$u' = u + (v - u) \cdot \omega, v' = v - (v - u) \cdot \omega, \cos \theta$$

= $(u - v) \cdot \omega / |u - v|.$

The Maxwellian distribution: $\mu(v) = e^{-|v|^2/2}$. Global Solutions Near Maxwellian: Let

$$F = \mu + \sqrt{\mu}f,$$

$$\{\partial_t + v \cdot \nabla_x + L\}f = \Gamma(f, f)$$

where the standard linear Boltzmann operator is given by

$$Lf \equiv \nu f - Kf = -\frac{1}{\sqrt{\mu}} \{ Q(\mu, \sqrt{\mu}f) + Q(\sqrt{\mu}f, \mu) \},$$
(3)

and

$$\Gamma(f_1, f_2) = \frac{1}{\sqrt{\mu}} Q(\sqrt{\mu} f_1, \sqrt{\mu} f_2) \equiv \Gamma_{\text{gain}}(f_1, f_2)$$

- $\Gamma_{\text{loss}}(f_1, f_2).$ (4)

The collision invariant and H-Theorem implies that $L \ge 0$, and

ker $L = \{a(t,x)\sqrt{\mu}, b(t,x) \cdot v\sqrt{\mu}, c(t,x)|v|^2\sqrt{\mu}\}.$ Here for fixed (t,x), the standard projection P onto the hydrodynamic (macroscopic) part is given by

$$\mathbf{P}f = \{a_f(t,x) + b_f(t,x) \cdot v + c_f(t,x)|v|^2\}\sqrt{\mu(v)}.$$

Energy Estimate:

$$\frac{1}{2}\frac{d}{dt}||f||^2 + \langle Lf, f \rangle = \int \int f \Gamma(f, f).$$

If $\langle Lf, f \rangle \geq \delta ||f||^2$, global small solutions. But we only know

$$\langle Lf, f \rangle \ge \delta || \{ \mathbf{I} - \mathbf{P} \} f ||^2,$$

It suffices to estimate $\mathbf{P}f$ in terms of $\{\mathbf{I} - \mathbf{P}\}f$: $\{\partial_t + v \cdot \nabla_x\} \mathbf{P}f = \Gamma(f, f) - \{\partial_t + v \cdot \nabla + L\} \{\mathbf{I} - \mathbf{P}\}f$ to get

$$\nabla_x c = g_1$$

$$\partial_t c + \nabla \cdot b = g_2$$

$$\partial_{x_i} b^j + \partial_{x_j} b^i = g_3$$

$$\partial_t b + \nabla_x a = g_4$$

$$\partial_t a = g_5$$

where $g_l \backsim \partial \{\mathbf{I} - \mathbf{P}\}f$ + high order. We deduce that

$$\Delta b \backsim \partial^2 \{ \mathbf{I} - \mathbf{P} \} f.$$

We hence have **ellipticity** for b.

2. Boundary Value Problem

One basic problem in the Boltzmann study: Uniqueness, Time-decay toward $e^{-|v|^2/2}$, with physical boundary conditions in a general domain Ω .

Let $\Omega = \{x : \xi(x) < 0\}$ is connected, and bounded with $\xi(x)$ smooth. The outward normal vector at $\partial\Omega$ is given by

$$n(x) = \frac{\nabla \xi(x)}{|\nabla \xi(x)|}.$$
(5)

We say Ω is real analytic if ξ is real analytic in x. We define Ω is strictly convex if there exists $c_{\xi} > 0$ such that

$$\partial_{ij}\xi(x)\zeta^i\zeta^j \ge c_\xi|\zeta|^2$$
 (6)

for all x such that $\xi(x) \leq 0$, and all $\zeta \in \mathbb{R}^3$. We say that Ω has a rotational symmetry, if there are vectors x_0 and ϖ , such that for all $x \in \partial \Omega$

$$\{(x-x_0)\times\varpi\}\cdot n(x)\equiv 0.$$
 (7)

We denote the phase boundary in the space $\Omega\times {\bf R}^3 \text{ as } \gamma = \partial \Omega \times {\bf R}^3 :$

$$\begin{aligned} \gamma_{+} &= \{(x,v) \in \partial \Omega \times \mathbf{R}^{3} : & n(x) \cdot v > 0 \text{ outgoing} \}, \\ \gamma_{-} &= \{(x,v) \in \partial \Omega \times \mathbf{R}^{3} : & n(x) \cdot v < 0 \text{ incoming} \}, \\ \gamma_{0} &= \{(x,v) \in \partial \Omega \times \mathbf{R}^{3} : & n(x) \cdot v = 0 \text{ grazing} \}. \end{aligned}$$

Given (t, x, v), let the trajectory (or the characteristics) for the Boltzmann equation:

$$[X(s), V(s)] = [X(s; t, x, v), V(s; t, x, v)]$$

= [x + (s - t)v, v] (8)

with the initial condition: [X(t; t, x, v), V(t; t, x, v)] = [x, v]. For any (x, v) such that $x \in \overline{\Omega}, v \neq 0$, we define its **backward exit time** $t_{\mathbf{b}}(x, v) > 0$ to be the the last moment at which the backtime straight line [X(s; 0, x, v), V(s; 0, x, v)] remains in Ω :

$$t_{\mathbf{b}}(x,v) = \sup\{\tau \ge 0 : x - \tau v \in \Omega\}.$$

Four Basic Types of Boundary Conditions:

(1) In-flow:

$$f|_{\gamma_{-}} = g(t, x, v) \tag{9}$$

(2) Bounce-back:

$$f(t, x, v)|_{\gamma_{-}} = f(t, x, -v)$$
 (10)

(3) Specular reflection: for $x \in \partial \Omega$, let

$$R(x)v = v - 2(n(x) \cdot v)n(x),$$
 (11)

and

$$f(t, x, v)|_{\gamma_{-}} = f(x, v, v - 2(n(x) \cdot v)n(x)) = f(x, v, R(x)v)$$
(12)

(4) Diffusive reflection:

$$f(t, x, v)|_{\gamma_{-}} = c_{\mu} \sqrt{\mu(v)} \int_{v' \cdot n(x) > 0} f(t, x, v')$$
$$\sqrt{\mu(v')} \{n_{x} \cdot v'\} dv'.$$
(13)

2.1 Previous Work

In 1977, Asano and Shizuta's announcement.

Desvillettes and Villani (2005) establish almost exponential decay rate with large amplitude, provided certain **a-priori** strong Sobolev estimates can be verified.

2.2 Difficulties

The validity of these a-priori estimates is completely open even local in time, in a bounded domain. As a matter of fact, such kind of strong Sobolev estimates are not be expected for a general non-convex domain.

Characteristic Boundary: This is because even for simplest kinetic equations with the

differential operator $v \cdot \nabla_x$, the phase boundary $\partial \Omega \times \mathbf{R}^3$ is always characteristic but not uniformly characteristic at the grazing set

 $\gamma_0 = \{(x, v) : x \in \partial \Omega, \text{ and } v \cdot n(x) = 0\}.$

The complication of the geometry makes it difficult to employ spatial Fourier transforms in x.

Bouncing Characteristics: particles interacting with the boundary repeatedly.

Strategy: To develop an unified $L^2 - L^{\infty}$ theory.

2.3 Main Results

We introduce the weight function

$$w(v) = (1 + \rho |v|^2)^{\beta} e^{\theta |v|^2}.$$
 (14)
where $0 \le \theta < \frac{1}{4}, \rho > 0$ and $\beta \in \mathbb{R}^1.$

Theorem 1 Assume $w^{-2}\{1+|v|\}^3 \in L^1$. There exists $\delta > 0$ such that if $F_0 = \mu + \sqrt{\mu}f_0 \ge 0$, and

$$||wf_0||_{\infty} + \sup_{0 \le t \le \infty} e^{\lambda_0 t} ||wg(t)||_{\infty} \le \delta,$$

with $\lambda_0 > 0$, then there there exists a unique solution $F(t, x, v) = \mu + \sqrt{\mu}f \ge 0$ to the inflow boundary value problem (9) for the Boltzmann equation (1). There exists $0 < \lambda < \lambda_0$ such that

$$\sup_{0 \le t \le \infty} e^{\lambda t} ||wf(t)||_{\infty} \le C\{||wf_0||_{\infty} + \sup_{0 \le t \le \infty} e^{\lambda_0 t} ||wg(t)||_{\infty}\}.$$

Moreover, if Ω is strictly convex (6), and if $f_0(x,v)$ is continuous except on γ_0 , and g(t,x,v) is continuous in $[0,\infty) \times \{\partial \Omega \times \mathbf{R}^3 \setminus \gamma_0\}$ satisfying

 $f_0(x,v) = g(x,v) \text{ on } \gamma_-,$

then f is continuous in $[0,\infty) \times \{\overline{\Omega} \times \mathbb{R}^3 \setminus \gamma_0\}$.

Theorem 2 Assume $w^{-2}\{1 + |v|\}^3 \in L^1$. Assume the conservations of mass and energy are valid for f_0 . Then there exists $\delta > 0$ such that if $F_0(x,v) = \mu + \sqrt{\mu}f_0(x,v) \ge 0$ and $||wf_0||_{\infty} \le \delta$, there exists a unique solution $F(t,x,v) = \mu + \sqrt{\mu}f(t,x,v) \ge 0$ to the bounce-back boundary value problem (10) for the Boltzmann equation (1) such that

$$\sup_{0 \le t \le \infty} e^{\lambda t} ||wf(t)||_{\infty} \le C ||wf_0||_{\infty}.$$

Moreover, if Ω is strictly convex (6), and if initially $f_0(x,v)$ is continuous except on γ_0 and

 $f_0(x,v) = f_0(x,-v) \text{ on } \partial \Omega \times \mathbf{R}^3 \setminus \gamma_0,$

then f is continuous in $[0,\infty) \times \{\overline{\Omega} \times \mathbb{R}^3 \setminus \gamma_0\}$.

Theorem 3 Assume $w^{-2}\{1 + |v|\}^3 \in L^1$. Assume that ξ is both strictly convex (6) and analytic, and the mass and energy are conserved for f_0 . In the case of Ω has any rotational symmetry (7), we require that the corresponding angular momentum is conserved for f_0 . Then there exists $\delta > 0$ such that if $F_0(x,v) = \mu + \sqrt{\mu}f_0(x,v) \ge 0$ and $||wf_0||_{\infty} \le \delta$, there exists a unique solution $F(t,x,v) = \mu + \sqrt{\mu}f(t,x,v) \ge 0$ to the specular boundary value problem (12) for the Boltzmann equation (1) such that

$$\sup_{0 \le t \le \infty} e^{\lambda t} ||wf(t)||_{\infty} \le C ||wf_0||_{\infty}.$$

Moreover, if $f_0(x,v)$ is continuous except on γ_0 and

$$f_0(x,v) = f_0(x,R(x)v)$$
 on $\partial \Omega$

then f is continuous in $[0,\infty) \times \{\overline{\Omega} \times \mathbb{R}^3 \setminus \gamma_0\}$.

Theorem 4 There is $\theta_0(\nu_0) > 0$ such that

$$\theta_0(\nu_0) < \theta < \frac{1}{4}, \text{ and } \rho \text{ is sufficiently small}$$
(15)

for weight function w. Assume the mass conservation is valid for f_0 . If $F_0(x,v) = \mu + \sqrt{\mu}f_0(x,v) \ge 0$ and $||wf_0||_{\infty} \le \delta$ sufficiently small, then there exists a unique solution $F(t,x,v) = \mu + \sqrt{\mu}f(t,x,v) \ge 0$ to the diffuse boundary value problem (14) for the Boltzmann equation (1) such that

$$\sup_{0 \le t \le \infty} e^{\lambda t} ||wf(t)||_{\infty} \le C ||wf_0||_{\infty}.$$

Moreover, if ξ is strictly convex, and if $f_0(x, v)$ is continuous except on γ_0 with

$$f_{0}(x,v)|_{\gamma_{-}} = c_{\mu}\sqrt{\mu} \int_{\{n_{x} \cdot v' > 0\}} f_{0}(x,v')$$
$$\sqrt{\mu(v')} \{n(x) \cdot v'\} dv'$$

then f is continuous in $[0,\infty) \times \{\overline{\Omega} \times \mathbb{R}^3 \setminus \gamma_0\}$.

2.4 Velocity Lemma

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Lemma 5 Let Ω be strictly convex defined in (6). Along the trajectories $\frac{dX(s)}{ds} = V(s), \frac{dV(s)}{ds} =$ 0 in (8), define:

$$\alpha(s) \equiv \xi^2(X(s)) + [V(s) \cdot \nabla \xi(X(s))]^2$$
$$-2\{V(s) \cdot \nabla^2 \xi(X(s)) \cdot V(s)\} \xi(X(s)). \quad (16)$$
$$Let \ X(s) \in \overline{\Omega} \ for \ t_1 \leq s \leq t_2. \ Then \ there \ exists$$
$$constant \ C_{\xi} > 0 \ such \ that$$
$$e^{C_{\xi}(|V(t_1)|+1)t_1} \alpha(t_1) \leq e^{C_{\xi}(|V(t_1)|+1)t_2} \alpha(t_2);$$

 $e^{-C_{\xi}(|V(t_1)|+1)t_1}\alpha(t_1) \ge e^{-C_{\xi}(|V(t_1)|+1)t_2}\alpha(t_2).$ (17) This lemma implies that in a strictly convex domain (6), the singular set γ_0 can not be reached via the trajectory $\frac{dx}{dt} = v$, $\frac{dv}{dt} = 0$ from interior points inside Ω , and hence γ_0 does not really participate or interfere with the interior dynamics. No singularity would be created from γ_0 and it is possible to perform calculus for the back-time exit time $t_{\rm b}(x,v)$. History and Vlasov-Poisson (Hwang and Velazquez 2007)

2.5 L^2 Decay Theory

It suffices to establish the following finite-time estimate

$$\int_{0}^{1} ||\mathbf{P}f(s)||_{\nu}^{2} ds \leq M \left\{ \int_{0}^{1} ||\{\mathbf{I} - \mathbf{P}\}f(s)||_{\nu}^{2} + \text{boundary contributions} \right\}$$
(18)

for any solution f to the linear Boltzmann equation with boundary conditions.

It is challenging to estimate L^2 of b

$$\Delta b = \partial^2 \{ \mathbf{I} - \mathbf{P} \} f,$$

with $b \cdot n(x) = 0$ (bounce-back and specular) or $b \equiv 0$ (inflow and diffuse) at $\partial \Omega$. **Hyperbolic (Transport) Feature:** If not, the normalized $Z_k(t, x, v) \equiv \frac{f_k(t, x, v)}{\sqrt{\int_0^1 ||\mathbf{P}f_k(s)||_{\nu}^2 ds}}$ satisfies $\int_0^1 ||\mathbf{P}Z_k(s)||_{\nu}^2 ds \equiv 1$, and

$$\int_{0}^{1} ||(\mathbf{I} - \mathbf{P})Z_{k}(s)||_{\nu}^{2} ds \leq \frac{1}{k}.$$
 (19)

Denote a weak limit of Z_k to be Z, we expect that $Z = \mathbf{P}Z = 0$, by each of the four boundary conditions. The key is to prove that $Z_k \to Z$.

No Concentration in Interior Ω : By the averaging Lemma, we know that $Z_k(s) \rightarrow Z$.

No Concentration Near $\partial \Omega$: On the Non-Grazing Set $v \cdot n(x) \neq 0$: Since Z_k is a solution to a transport equation, non-grazing point can be reached via a trajectory from the interior of Ω .

Almost Grazing Set $v \cdot n(x) \sim 0$, thanks to the fact (19) no concentration for

 $Z_k \sim \mathbf{P} Z_k = \{a_k(t, x) + b_k(t, x) \cdot v + c_k(t, x) |v|^2\} \sqrt{\mu(v)}$

2.6 L^{∞} Decay Theory

We denote a weight function h(t, x, v) = w(v)f(t, x, v). Let U(t)h solves

$$\{\partial_t + v \cdot \nabla_x + \nu - K_w\}h = 0, \qquad (20)$$

where $K_w h = w K(\frac{h}{w})$. Consider G(t)h solves

$$\{\partial_t + v \cdot \nabla_x + \nu\}h = 0, \qquad (21)$$

$$U(t) = G(t) + \int_0^t G(t - s_1) K_w U(s_1) ds_1.$$
 (22)

By Vidav's (1970), (two iterations):

$$U(t) = G(t) + \int_0^t G(t - s_1) K_w G(s_1) ds_1 +$$

$$\int_{0}^{t} \int_{0}^{s_{1}} G(t-s_{1}) K_{w} G(s_{1}-s) K_{w} U(s) ds ds_{1}.$$
 (23)

To estimate the last double integral in terms of the L^2 norm of $f = \frac{h}{w}$.

2.6.1 Inflow boundary condition (9):

With the compact property of K_w , we are led to the main contribution in (28) roughly of the form

$$\int_{0}^{t} \int_{0}^{s_{1}} \int_{v',v''} |h(s, X(s; s_{1}, X(s_{1}; t, x, v), v'), v'')|$$
$$dv' dv'' ds ds_{1}.$$
 (24)

The v' integral is estimated by a change of variable introduced in Vidav (A-smoothing 1970, Liu-Yu 2007)

$$y \equiv X(s; s_1, X(s_1; t, x, v), v') = x - (t - s_1)v - (s_1 - s)v'.$$
(25)

Since det $(\frac{dy}{dv'}) \neq 0$ almost always true, the v' and v''-integration in (29) can be bounded by

$$\int_{\Omega,v''}$$
 bounded $|h(s,y,v'')|dydv''$

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$$\leq C\left(\int_{\Omega,v''} ext{ bounded } |f(s,y,v'')|^2 dy dv''
ight)^{1/2}$$

For bounce-back, specular or diffuse reflections, the characteristic trajectories repeatedly interact with the boundary. Instead of X(s; t, x, v), we should use the generalized characteristics, $X_{cl}(s; t, x, v)$. To determine the change of variable

$$y \equiv X_{cl}(s; s_1, X_{cl}(s_1; t, x, v), v'),$$
 (26)

always almost have

$$\det\left\{\frac{dX_{cl}(s;s_1,X_{cl}(s_1;t,x,v),v')}{dv'}\right\} \neq 0. \quad (27)$$

2.6.2 The Bounce-Back Reflection:

Let
$$(t_0, x_0, v_0) = (t, x, v), (t_{k+1}, x_{k+1}, v_{k+1})$$
 is
 $(t_k - t_b(x_k, v_k), x_b(x_k, v_k), -v_k)$; and
 $X_{cl}(s; t, x, v) = \sum_k \mathbf{1}_{[t_{k+1}, t_k)}(s) \{x_k + (s - t_k)v_k\},$
 $V_{cl}(s; t, x, v) = \sum_k \mathbf{1}_{[t_{k+1}, t_k)}(s)v_k.$

The bounce-back cycles $X_{cl}(s; t, x, v)$ from a given point (t, x, v) is relatively simple.

2.6.3 Specular Reflection:

Let $(t_0, x_0, v_0) = (t, x, v), (t_{k+1}, x_{k+1}, v_{k+1})$ is $(t_k - t_b(x_k, v_k), x_b(x_k, v_k), R(x_{k+1})v_k)$; and $X_{cl}(s; t, x, v) = \sum_k \mathbf{1}_{[t_{k+1}, t_k)}(s) \{x_k + (s - t_k)v_k\},$ $V_{cl}(s; t, x, v) = \sum_k \mathbf{1}_{[t_{k+1}, t_k)}(s)v_k.$

Difficulty: The specular cycles $X_{cl}(s; t, x, v)$ reflect repeatedly with the boundary in general, and $\frac{dX_{cl}(s;s_1,X_{cl}(s_1;t,x,v),v')}{dv'}$ is very complicated to compute and (32) is extremely difficult to verify. This is non-standard in the billiard literature (x and v are not symmetric!)

Small almost tangential bounces:

Let $(0, x_1, v_1)$ and $s_k = t_b(x_k, v_k)$ for k = 1, 2, 3, ...so that $\xi(x_1 - s_1v_1) = 0, x_2 = x_1 - s_1v_1 \in \partial\Omega$ and for $k \ge 2$: $x_k = x_{k-1} - s_kv_k \in \partial\Omega$.

$$\xi(x_1 - \sum_{j=1}^k s_j v_j) = 0, \ v_k = R(x_k) v_{k-1}.$$

Proposition 6 For any finite $k \ge 1$,

$$\frac{\partial v_k^i}{\partial v_1^l} = \delta_{li} + \zeta(k) n^i(x_1) n^l(x_1) + O(\varepsilon_0), \quad (28)$$

where $\zeta(k)$ is an even integer so that

$$\det\left(\frac{\partial v_k^i}{\partial v_1^l}\right) = \{\zeta(k) + 1\} + O(\varepsilon_0) \neq 0.$$

It then follows that $\det\{\frac{dX_{cl}(s;s_1,X_{cl}(s_1;t,x,v),v')}{dv'}\} \neq 0$ for these special cycles.

This crucial observation is then combined with analyticity of ξ to conclude that the set of det $\{\frac{dX_{cl}(s;X_{cl}(s_1,x,v),v')}{dv'}\} = 0$ is arbitrarily small.

2.6.4 Diffuse Reflection:

Let
$$(t_0, x_0, v_0) = (t, x, v), (t_{k+1}, x_{k+1}, v_{k+1})$$
 is
 $(t_k - t_b(x_k, v_k), x_b(x_k, v_k), v_{k+1});$ for $v_{k+1} \cdot n(x_{k+1})$
> 0; and $X_{cl}(s; t, x, v)$ is
 $\sum_k \mathbf{1}_{[t_{k+1}, t_k)}(s) \{x_k + (s - t_k)v_k\},$
 $V_{cl}(s; t, x, v) = \sum_k \mathbf{1}_{[t_{k+1}, t_k)}(s)v_k.$

Difficulty: Similar change of variable is expected with respect to one of such independent variables. However, the main difficulty in this case is the L^{∞} control of G(t) which satisfies (26). The most natural L^{∞} estimate: for weight $w = \mu^{-\frac{1}{2}}$: (bad for linear theory)

$$h(t, x, v) = c_{\mu} \int_{v' \cdot n(x) > 0} h(t, x, v') \mu(v') \{v' \cdot n(x)\} dv'.$$

 L^{∞} for weaker weight $\sim \mu^{-\frac{1}{2}}$: The measure of those particles can not reach initial plane after k-bounces is small when k is large (non-zero!!)

Lemma 7 Let the probability measure $d\sigma = d\sigma(x)$ is given by

$$d\sigma(x) = c_{\mu}\mu(v')\{n(x) \cdot v'\}dv'.$$
(29)

For any $\varepsilon > 0$, there exists $k_0(\varepsilon, T_0)$ such that for $k \ge k_0$, for all $(t, x, v), 0 \le t \le T_0, x \in \overline{\Omega}$ and $v \in \mathbf{R}^3$,

$$\int_{\prod_{l=1}^{k-1} \{v_l: v_l \cdot n(x_l) > 0\}} \mathbf{1}_{\{t_k(t, x, v, v_1, v_2, \dots, v_{k-1}) > 0\}} \prod_{l=1}^{k-1} d\sigma(x_l) \le \varepsilon.$$

We therefore can obtain an approximate representation formula for G(t) by the initial datum, with only finite number of bounces.