

Some Lemmas related to the Blowup Problem of Compressible Burgers Equations

圧縮性バーガス方程式の爆発問題に関連したいくつかの補題

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Abstract : In this paper, we have derived a priori estimates which are required to discuss the temporal behavior of the spatially spherically symmetric solution to the 3-dimensional compressible Burgers equation.

Key words : compressible Burgers equations , blowup problem

1. Presentation of the problem

The final settlement of the time-global problem of the solution for the compressible Navier-Stokes equations,

$$(1.1) \quad \begin{cases} \rho_t + \operatorname{div}(\rho v) = 0 \\ \rho\{v_t + (v \cdot \nabla)v\} = \mu \left(\Delta + \frac{1}{3} \nabla \operatorname{div} \right) v - \nabla R \rho \theta \\ c_V \rho\{\theta_t + (v \cdot \nabla)\theta\} = \kappa \Delta \theta - R \rho \theta \operatorname{div} v - \Psi[\nabla v] \end{cases}$$

as yet, seems to be too far for us to attain. Here $\rho = \rho(x, t)$ is the density, $v = v(x, t)$ is the velocity vector, $\theta = \theta(x, t)$ is the absolute temperature, μ is the viscosity coefficient, κ is the heat conductivity, c_V is the specific heat at constant volume, R is the gas constant, $\Psi[\nabla v] = -\frac{2}{3}(\operatorname{div} v)^2 + \frac{\mu}{2} \sum_{i,j=1}^3 \left(\frac{\partial}{\partial x_i} v_j + \frac{\partial}{\partial x_j} v_i \right)^2$ is the constitutive function. In addition, μ , κ and c_V are positive constants.

In this situation, here we try to obtain some results concerning the blow up of the solution for a simplified model system of (1.1) which has the following form,

$$(1.2) \quad \begin{cases} \rho_t + \operatorname{div}(\rho v) = 0 \\ \rho\{v_t + (v \cdot \nabla)v\} = \mu \left(\Delta + \frac{1}{3} \nabla \operatorname{div} \right) v \end{cases}$$

We call the system of equations (1.2) "3-dimensional compressible Burgers equations".

Hereafter, we consider the initial-boundary value problem for (1.2) in $O_{\ell, T} = O_{\ell} \times [0, T]$, where

$O_{\ell} = \{x \in \mathbb{R}^3 \mid |x| \leq \ell\}$ and $0 < T \leq \infty$ with given conditions,

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$$(1.2)' \quad \begin{cases} v(x, 0) = v_0(x) = \begin{cases} 0 & (|x| = 0) \\ \tilde{v}_0(|x|) \frac{x}{|x|} & (|x| \neq 0) \end{cases} \\ \tilde{v}_0(r) \in H^{2+\alpha}(I_\ell) \quad (I_\ell = [0, \ell], \quad 0 < \alpha < 1), \quad \tilde{v}_0(0) = \tilde{v}_0(\ell) = 0 \\ v(x, t)|_{|x|=\ell} = 0 \quad (t \geq 0), \quad \rho(x, 0) = \rho_0(x) = \tilde{\rho}_0(|x|) = \bar{\rho}_0 > 0 \\ \tilde{v}_0''(\ell) + \frac{2}{\ell} \tilde{v}_0'(\ell) = 0 \end{cases}$$

The notations used are conventional (e.g. [1]), so that we do not make any particular comment on them, unless necessity arises.

Without proof (see [1] and [2]), we state

Theorem 1.1. *There exists a unique solution (v, ρ) of (1.2) – (1.2)' which belongs to $(H^{2+\alpha, 1+\alpha/2}(O_{\ell, T}))^3 \times B^{1+\alpha, 1+\alpha/2}(O_{\ell, T})$.*

Moreover, noting the properties of $v_0(x)$ and $\rho_0(x)$, v and ρ have form

$$(1.3) \quad \begin{cases} v(x, t) = \begin{cases} 0 & (|x| = 0) \\ \tilde{v}(|x|, t) \frac{x}{|x|} & (|x| \neq 0) \end{cases} \\ \rho(x, t) = \tilde{\rho}(|x|, t) \end{cases}$$

where $\tilde{v}(r, t)$ and $\tilde{\rho}(r, t)$ ($r = |x| < \ell$) satisfy

$$(1.3)' \quad \begin{cases} \tilde{\rho}(r, t) \left\{ \tilde{v}_t(r, t) + \frac{2}{r} \tilde{v} \tilde{v}_r \right\} = \bar{\mu} \left(\tilde{v}_{rr} + \frac{2}{r} \tilde{v}_r - \frac{2}{r^2} \tilde{v} \right), \quad \bar{\mu} = \frac{4}{3} \mu \\ \tilde{\rho}_t + (\tilde{\rho} \tilde{v})_r + \frac{2}{r} \tilde{\rho} \tilde{v} = 0 \end{cases}$$

$$(1.3)'' \quad \tilde{v}(r, 0) = \tilde{v}_0(r), \quad \tilde{\rho}(r, 0) = \tilde{\rho}_0(r) = \bar{\rho}_0, \quad \tilde{v}(0, t) = \tilde{v}(\ell, t) = 0$$

Here we note that $\tilde{\rho}$ is positive, being expressed as

$$(1.4) \quad \tilde{\rho}(r, t) = \bar{\rho}_0 \left(\frac{r_0(r, t)}{r} \right)^2 \exp \left[- \int_0^t \tilde{v}_r(\bar{r}(r, \tau; t), \tau) d\tau \right]$$

with $\bar{r}(r, \tau; t)$ satisfying the ordinary differential equation

$$(1.4)' \quad \frac{d}{d\tau} \bar{r}(r, \tau; t) = \tilde{v}(\bar{r}(r, \tau; t), \tau), \quad \bar{r}(r, t; t) = r$$

and with $r_0(r, t)$ being defined by

$$(1.4)'' \quad r_0(r, t) = \bar{r}(r, 0; t)$$

We note that

$$(1.5) \quad \lim_{r \rightarrow 0} \frac{r_0(r, t)}{r} = \frac{\partial}{\partial r} \bar{r}(r, 0; t)|_{r=0} = \exp \left[- \int_0^t \tilde{v}_r(0, \tau) d\tau \right] > 0$$

Hereafter, we shall discuss the problem (1.2) – (1.2)' mainly from a stand point of blowup or non-blowup, while we make in the following sections the Assumption (A) :

$$\text{Besides (1.2)', } v_0 \text{ satisfies } v_0 \in H^{3+\alpha}(I_\ell).$$

2. Fundamental lemmas

We prepare some lemmas in order to discuss our problem.

Lemma 2.1. *Let another condition on $\tilde{v}_0(r)$ be added to (1.2)', i.e.,*

$$(2.1) \quad \tilde{v}_0(r) \leq 0$$

and let for some $T \in (0, \infty)$, $(v, \rho) \in \left(H^{2+\alpha, 1+\alpha/2}(O_{\ell, T}) \right)^3 \times B^{1+\alpha, 1+\alpha/2}(O_{\ell, T})$ satisfy (1.2) – (1.2)', it holds that

$$(2.2) \quad 0 \geq \tilde{v}(r, t) \geq -|\tilde{v}_0(r)|_{I_\ell}^{(0)}$$

Proof. If $\tilde{v}(r, t)$ takes its positive maximum value at $(r_1, t_1) \in (0, \ell) \times (0, T]$, then it holds that

$$(2.3) \quad 0 \leq (\tilde{\rho}\tilde{v}_t - \bar{\mu}\tilde{v}_{rr})(r_1, t_1) = -\frac{2\bar{\mu}}{r_1^2}\tilde{v}(r_1, t_1) < 0$$

which is a contradiction. On the other hand, if $\tilde{v}(r, t)$ takes its negative minimum value at $(r_2, t_2) \in (0, \ell) \times (0, T]$, then it holds that

$$(2.3)' \quad 0 \geq (\tilde{\rho}\tilde{v}_t - \bar{\mu}\tilde{v}_{rr})(r_2, t_2) = -\frac{2\bar{\mu}}{r_2^2}\tilde{v}(r_2, t_2) > 0$$

which is a contradiction. Thus, by (1.2)', (2.1), (2.3) and (2.3)' we have our assertion. \square

From Lemma 2.1 follows that, if blow-up occurs in (1.2) – (1.2)' or (1.3)' – (1.2)', then it does in $(\rho, \nabla v)$ or $(\tilde{\rho}, \tilde{v}_r)$. In order to consider this, we introduce $\psi(r, t)$ defined by

$$(2.4) \quad \psi(r, t) = -\frac{\tilde{v}}{r}, \quad \psi(0, t) = -\tilde{v}_r(0, t)$$

which, as easily seen, satisfies

$$(2.5) \quad \psi_t(r, t) + \tilde{v}(r, t)\psi_r = \frac{\bar{\mu}}{\tilde{\rho}} \left(\psi_{rr} + 4\frac{\psi_r}{r} \right) + \psi^2 \quad (0 \leq r \leq \ell, 0 \leq t \leq T)$$

$$(2.5)' \quad \begin{cases} \psi(r, 0) = \psi_0(r) = -\frac{\tilde{v}_0(r)}{r} \\ \psi_r(0, t) = \tilde{v}_{rr}(0, t) = \psi(\ell, t) = 0 \\ \psi_0(0) = -\tilde{v}'_0(0) \end{cases}$$

where $(\tilde{\rho}, \tilde{v})$ is the same as in Lemma 2.1.

Lemma 2.2. *Let $\psi_0(r)$ be non-negative and the premise be the same as in Lemma 2.1. Then $\psi(r, t)$ is non-negative.*

Proof. If $\psi(r, t)$ takes its negative minimum value at $(r_1, t_1) \in (0, \ell) \times (0, T]$, then

$$(2.6) \quad 0 \geq \left(\psi_t - \frac{\bar{\mu}}{\bar{\rho}} \psi_{rr} \right) (r_1, t_1) = \psi(r_1, t_1)^2 > 0$$

which is contradictory. □

Remark 2.1. Assumption (A) guarantees the existence of $\psi_{rr}(0, t)$, which is equal to $\lim_{r \rightarrow 0} \frac{\psi_r}{r}$ and $-\tilde{v}_{rrr}(0, t)$.

Lemma 2.3. *Let $\psi(r, t)$ satisfy (2.5)–(2.5)'. Then $w(r, t)$ defined by $w(r, t) = r^4 \psi_r(r, t)$ satisfies the following equation :*

$$(2.7) \quad w_t(r, t) = \frac{\bar{\mu}}{\bar{\rho}} w_{rr} + \left\{ \left(\frac{\bar{\mu}}{\bar{\rho}} \right)_r - \frac{4\bar{\mu}}{r\bar{\rho}} + r\psi \right\} w_r + (r\psi_r - \psi)w$$

$$(2.7)' \quad w(r, 0) = r^4 \psi'_0(r), \quad w(0, t) = 0, \quad w(\ell, t) = \ell^4 \psi_r(\ell, t)$$

Proof. Differentiating both sides of (2.5) and suitably substituting $\psi_r = r^{-4}w$ into the resulting equation, we have (2.7). □

Lemma 2.4. *Let $\psi(r, t)$ be as in the lemma above, yet with additional conditions on $\psi_0(r)$, i.e.,*

$$(2.8) \quad \psi_0(0) > 0, \quad \psi'_0(r) \leq 0$$

Then we have

$$(2.9) \quad \psi_r(r, t) \leq 0 \quad (0 \leq r \leq \ell, 0 \leq t \leq T)$$

Proof. We define $W(r, t)$ by $W(r, t) = e^{\lambda t} w(r, t)$, where λ is a constant such that $\lambda > |r\psi_r - \psi|_{O_{\ell, T}}^{(0)}$.

Then $W(r, t)$ satisfies

$$(2.10) \quad W_t(r, t) = \frac{\bar{\mu}}{\bar{\rho}} W_{rr} + \left\{ \left(\frac{\bar{\mu}}{\bar{\rho}} \right)_r - \frac{4\bar{\mu}}{r\bar{\rho}} + r\psi \right\} W_r + \{(r\psi_r - \psi) - \lambda\}w$$

and

$$(2.10)' \quad W(r, 0) = r^4 \psi'_0(r), \quad W(0, t) = 0, \quad W(\ell, t) \leq 0$$

If $W(r, t)$ takes its positive maximum at $(r_1, t_1) \in (0, \ell) \times (0, T]$, then

$$(2.11) \quad 0 \leq \left(W_t - \frac{\bar{\mu}}{\bar{\rho}} W_{rr} \right) (r_1, t_1) = \{(r\psi_r - \psi - \lambda)W\}(r_1, t_1) < 0$$

which is a contradiction, and if $W(r, t)$ takes its negative minimum at $(r_2, t_2) \in (0, \ell) \times (0, T]$, then

$$(2.11)' \quad 0 \geq \left(W_t - \frac{\bar{\mu}}{\bar{\rho}} W_{rr} \right) (r_2, t_2) = \{(r\psi_r - \psi - \lambda)W\}(r_2, t_2) > 0$$

which is a contradiction. Hence, we have an inequality $w(r, t) = r^4 \psi_r(r, t) \leq 0$, obtaining (2.9). \square

Remark 2.2. We note that there holds a relation

$$(2.12) \quad 0 \geq w(r, t) = r^4 \psi_r(r, t) \geq -|r^4 \psi'_0(r)|_{I_\ell}^{(0)} \quad (0 \leq r \leq \ell)$$

which follows from the behavior of $\psi(r, t)$ in the equality (2.5) near $r = \ell$, $0 < t \leq T$,

$$(2.12)' \quad 0 = \frac{\bar{\mu}}{\bar{\rho}} \left(\psi_{rr} + 4 \frac{\psi_r}{r} \right) \Big|_{r=\ell}$$

i.e.

$$(2.12)'' \quad \psi_{rr}|_{r=\ell} = -4 \frac{\psi_r}{r} \Big|_{r=\ell} \geq 0$$

The equality (2.12)'' guarantees $w(r, t)$ does not take its negative minimum at $r = \ell$, $0 < t \leq T$, finally leading us to (2.12).

Now, let \tilde{v} , $\tilde{\rho}$ and ψ be as in the preceding lemmas. Here, we express (1.3) – (1.3)' by the \tilde{v} -characteristic coordinates $(r_0 = \bar{r}(r, 0; t), t_0 = t)$, $(0 \leq r_0 \leq \ell, 0 \leq t_0 \leq T)$ in the following way :

$$\varphi(r_0, t_0) = \frac{r_0}{r(r_0, t_0)}, \quad \hat{\rho}(r_0, t_0) = \tilde{\rho}(r(r_0, t_0), t_0), \quad \hat{v}(r_0, t_0) = \tilde{v}(r(r_0, t_0), t_0)$$

$$(2.13) \quad \begin{cases} \bar{\rho}_0 \varphi^2 \hat{v}_{t_0}(r_0, t_0) = \bar{\mu} \left(\frac{\hat{v}_{r_0}}{r_{r_0}} + \frac{2}{r} \hat{v} \right)_{r_0} \\ \hat{\rho}(r_0, t_0) = \bar{\rho}_0 \varphi^2 \frac{1}{r_{r_0}} \end{cases}$$

$$(2.13)' \quad \hat{v}(r_0, 0) = \tilde{v}_0(r_0), \quad \hat{\rho}(r_0, 0) = \bar{\rho}_0, \quad \hat{v}(0, t_0) = \hat{v}(\ell, t_0) = 0$$

In the same way, (2.5) – (2.5)' are expressed as below :

$$(2.14) \quad \begin{cases} \hat{\psi}(r_0, t_0) = \psi(r(r_0, t_0), t_0) \\ \varphi^2 \hat{\psi}_{t_0} = c_0 \left\{ \left(\frac{\hat{\psi}_{r_0}}{r_{r_0}} \right)_{r_0} + 4 \frac{\hat{\psi}_{r_0}}{r} \right\} + \varphi^2 \hat{\psi}^2, \quad c_0 = \frac{\bar{\mu}}{\bar{\rho}_0} \\ \varphi_{t_0} = \varphi \hat{\psi} \end{cases}$$

$$(2.14)' \quad \hat{\psi}(r_0, 0) = \psi_0(r_0), \quad \hat{\psi}(0, t_0) = \hat{\psi}(\ell, t_0) = 0, \quad \varphi(r_0, 0) = 1$$

From (2.14) – (2.14)', we have

$$(2.15) \quad \varphi(r_0, t_0) = \exp \left\{ \int_0^{t_0} \hat{\psi}(r_0, \tau) d\tau \right\}$$

Lemma 2.5. For r_{r_0} in (2.13), we have

$$(2.16) \quad r_{r_0}(r_0, t_0) = \varphi(0, t_0)^{-3} \varphi(r_0, t_0)^2 \exp\{S(r_0, t_0)\}$$

where

$$(2.16)' \quad S(r_0, t_0) = \int_0^{r_0} c_0^{-1} \left\{ \varphi^2 \hat{v}(r_0, t_0) - \tilde{v}_0(r_0) - \int_0^{t_0} (\varphi^2)_{t_0} \hat{v} dt_0 \right\} dr_0$$

Proof. We note that

$$(2.17) \quad \bar{\rho}_0 \varphi^2 \hat{v}_{t_0}(r_0, t_0) = \bar{\mu} \left(\frac{\hat{v}_{r_0}}{r_{r_0}} + \frac{2\hat{v}}{r} \right)_{r_0} = \bar{\mu} \{ \log(r_{r_0} r^2) \}_{r_0, t_0}$$

By integration in t_0 , we have

$$(2.17)' \quad \begin{aligned} \int_0^{t_0} c_0^{-1} \varphi^2 \hat{v}_{t_0} dt_0 &= c_0^{-1} \left\{ \varphi^2 \hat{v}(r_0, t_0) - \tilde{v}_0(r_0) - \int_0^{t_0} (\varphi^2)_{t_0} \hat{v} dt_0 \right\} \\ &= \{ \log(r_{r_0} r^2) \}_{r_0} \Big|_{t_0=0}^{t_0} = \{ \log(r_{r_0} r^2) \}_{r_0} - \{ \log(r_0^2) \}_{r_0} \end{aligned}$$

Nextly, by integration in r_0 over $[\varepsilon, r_0]$, it holds that

$$(2.17)'' \quad \begin{aligned} \int_{\varepsilon}^{r_0} c_0^{-1} \left\{ \varphi^2 \hat{v}(r_0, t_0) - \tilde{v}_0(r_0) - \int_0^{t_0} (\varphi^2)_{t_0} \hat{v} dt_0 \right\} dr_0 \\ = \int_{\varepsilon}^{r_0} \{ \log(r_{r_0} r^2) - \log(r_0^2) \}_{r_0} dr_0 = \log(r_{r_0} r^2 r_0^{-2}) \Big|_{r_0=\varepsilon}^{r_0} \\ = \log(r_{r_0} \varphi^{-2}) - \log(r_{r_0} \varphi^{-2}) \Big|_{r_0=\varepsilon} \end{aligned}$$

By $\varepsilon \rightarrow 0$, we obtain

$$(2.17)''' \quad S(r_0, t_0) = \log(r_{r_0} \varphi^{-2}) - \log(\varphi(0, t_0)^{-3})$$

from which comes (2.16). □

Lemma 2.6. *The estimate*

$$(2.18) \quad 0 \leq - \int_0^{t_0} \hat{\psi}_{r_0}(r_0, \tau) d\tau \leq a l e^{a t^2}$$

holds, where

$$(2.18)' \quad a = \frac{c_0^{-1}}{2} \left(\psi_0(0) + \varphi(0, t_0)^2 |\hat{\psi}(0, t_0)| + 2 \int_0^{t_0} \varphi(0, \tau)^2 \hat{\psi}(0, \tau)^2 d\tau \right)$$

Proof. From $\varphi(r_0, t_0) = r_0/r(r_0, t_0)$, (2.14)₃

$$(2.19) \quad r_{r_0} = \left(\frac{r_0}{\varphi} \right)_{r_0} = \frac{1}{\varphi} \left(1 - r_0 \int_0^{t_0} \hat{\psi}_{r_0}(r_0, \tau) d\tau \right)$$

is obtained. Hence, from Lemma 2.5 and (2.19), we have the equality

$$(2.20) \quad - \int_0^{t_0} \hat{\psi}_{r_0}(r_0, \tau) d\tau = r_0^{-1} (\varphi r_{r_0} - 1) \\ = r_0^{-1} (\varphi(0, t_0)^{-3} \varphi^3(r_0, t_0) \exp\{S(r_0, t_0)\} - 1)$$

Because of Lemma 2.4, (2.14)₃ and (2.15), we find that $S(r_0, t_0) \leq \int_0^{r_0} 2a r_0 dr_0 = a r_0^2$. Consequently, we obtain

$$(2.21) \quad 0 \leq - \int_0^{t_0} \hat{\psi}_{r_0}(r_0, \tau) d\tau \leq r_0^{-1} (e^{a r_0^2} - 1) \\ = a r_0 \left(1 + \sum_{n=2}^{\infty} \frac{a^n r_0^{2(n-1)}}{n!} \right) \leq a r_0 e^{a r_0^2}$$

□

Lemma 2.7. $r_{r_0 r_0}$ is expressed as below :

$$(2.22) \quad r_{r_0 r_0} = \varphi(0, t_0)^{-3} \varphi(r_0, t_0)^3 \exp\{S(r_0, t_0)\} \left\{ \int_0^{t_0} \hat{\psi}_{r_0}(r_0, \tau) d\tau + S_{r_0}(r_0, t_0) \right\}$$

where S_{r_0} is such that

$$(2.22)' \quad S_{r_0}(r_0, t_0) = c_0^{-1} \left\{ \varphi^2 \hat{v}(r_0, t_0) - \tilde{v}_0(r_0) + \int_0^{t_0} (\varphi^2)_{t_0} \hat{v} dt_0 \right\}$$

from which follows an easy estimation of $|S_{r_0}|$.

Proof. The assertion of the lemma comes directly from Lemma 2.5 and Lemma 2.6. □

Lemma 2.8. *Let \tilde{v} be as in Theorem 1.1. Then, it holds that*

$$(2.23) \quad \tilde{v}_r(\ell, t) \leq \sup_{0 \leq r \leq \ell} \tilde{v}'_0(r) \equiv k_0$$

Proof. We put $V(r, t)$

$$(2.24) \quad V(r, t) = \tilde{v}(r, t) - k_0 r \ (\leq 0)$$

Taking account of (1.3) – (1.3)', we have a relation

$$(2.25) \quad \begin{aligned} \tilde{\rho}(r, t) \{V_t + \tilde{v}(V_r + k_0)\} &= \bar{\mu} \left\{ V_{rr} + \frac{2}{r}(V_r + k_0) - \frac{2}{r^2}(V + k_0 r) \right\} \\ &= \bar{\mu} \left(V_{rr} + \frac{2}{r}V_r - \frac{2}{r^2}V \right) \end{aligned}$$

from which comes an equality

$$(2.25)' \quad \tilde{\rho}(r, t)V_t = \bar{\mu} \left(V_{rr} + \frac{2}{r}V_r - \frac{2}{r^2}V \right) - \tilde{\rho}\tilde{v}(V_r + k_0)$$

where we remark that

$$(2.25)'' \quad \begin{cases} V(\ell, t) = -k_0\ell, & V(0, t) = 0 \\ 0 \geq V(r, 0) = \tilde{v}(r, 0) - k_0r \geq -k_0\ell \end{cases}$$

By the maximum value principle, $V(r, t)$ takes its minimum value at $r = \ell$ ($t > 0$). Therefore, on the basis of its non-positivity, it holds that

$$(2.26) \quad V_r(\ell, t) = \tilde{v}_r(\ell, t) - k_0 \leq 0$$

which is equivalent to (2.23). □

References

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