

# Initial-Boundary Value Problem of a Coupled Navier-Stokes/Q-Tensor System

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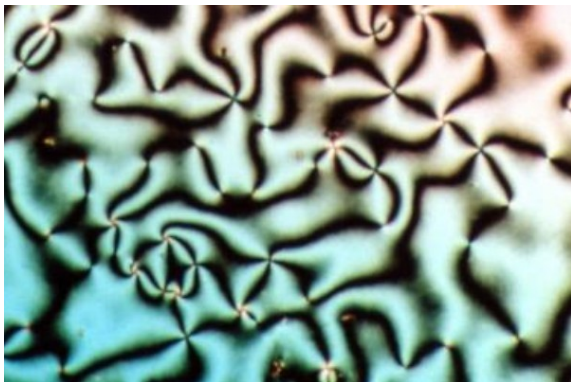
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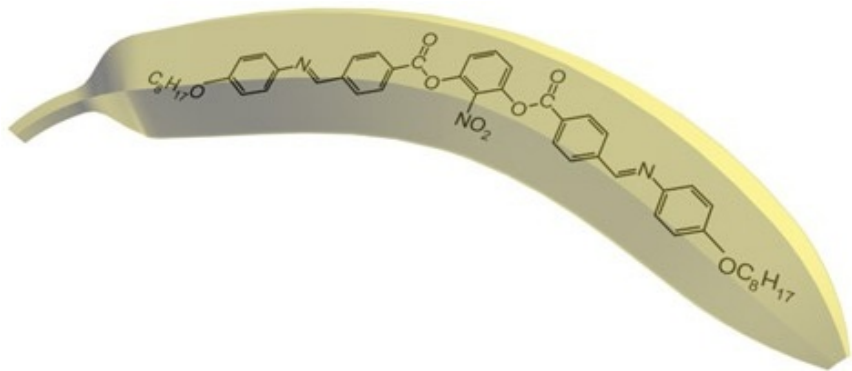
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# Schlieren Texture

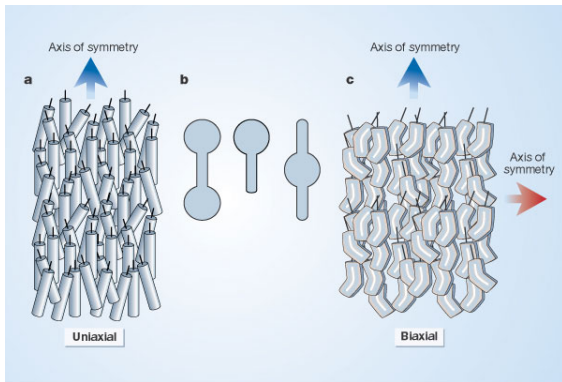


**schlieren texture**

# The 'Banana'-Shaped Molecule



# Uniaxial and Biaxial



- In the uniaxial phase, the rod-like molecule self-align to have long-range directional order with their long axis roughly parallel.
- In the biaxial phase, in addition to orient their long axis, they also orient along a secondary axis.

## Continuum Theories: 'Vector Models'

- Osssen-Frank theory: for any unit vector field  $n : \Omega \rightarrow \mathbb{S}^2$ , the free energy is given by

$$\begin{aligned} \mathcal{I}_{OF}[n] = & \int_{\Omega} K_1 (\operatorname{div} n)^2 + K_2 |n \cdot (\nabla \times n)|^2 + K_3 |n \times (\nabla \times n)|^2 \\ & + \int_{\Omega} (K_2 + K_4) (\operatorname{tr}(\nabla n)^2 - (\operatorname{div} n)^2), \end{aligned}$$

- Ericksen's theory: for  $s : \Omega \rightarrow [-\frac{1}{2}, 1]$  and  $n : \Omega \rightarrow \mathbb{S}^2$ , the free energy is defined by

$$\mathcal{I}_e(s, n) := \int_{\Omega} k |\nabla s|^2 + s^2 |\nabla n|^2 + \Psi(s)$$

where  $\Psi(s)$  is a potential function: positive  $C^2$ -function defined on  $(-\frac{1}{2}, 1)$  and  $\lim_{s \rightarrow 1} \Psi(s) = \lim_{s \rightarrow -\frac{1}{2}} \Psi(s) = +\infty$ .

F-H.Lin, Proceeding ICM, 1990, Tokyo.

# Landau-De Gennes Theory of Nematic Liquid Crystals

In the Landau-De Gennes framework, the state of a nematic liquid crystal is modeled by a **symmetric, traceless  $3 \times 3$  matrix** (denoted by  $S_0$ ), known as the Q-tensor. A nematic liquid crystal is said to be:

- **Isotropic** when  $Q = 0$ .
- **uniaxial** when  $Q$  has two equal non-zero eigenvalues:

$$Q = s \left( n \otimes n - \frac{1}{3} I_d \right); \quad s \in \mathbb{R} \setminus \{0\}, \quad n \in \mathbb{S}^2.$$

- **biaxial** when  $Q$  has three distinct eigenvalues:

$$Q = s \left( n \otimes n - \frac{1}{3} I_d \right) + r \left( m \otimes m - \frac{1}{3} I_d \right); \quad s, r \in \mathbb{R} \setminus \{0\}, \quad n, m \in \mathbb{S}^2.$$

A. Majumdar and A. Zarnescu'2010, J.M. Ball and A. Zarnescu, 2011.

# Free Energy of Nematic Liquid Crystals

Free energy of nematic liquid crystals:

$$\mathcal{F}[Q] := \int_U \frac{L}{2} \underbrace{|\nabla Q|^2(x)}_{\text{elastic energy density}} + \underbrace{f_B(Q(x))}_{\text{bulk energy density}} dx.$$

Non-singular potential  $f_B$ :

$$f_B(Q) := \frac{1}{\epsilon} \left( a \operatorname{tr}(Q^2) - b \operatorname{tr}(Q^3) + c (\operatorname{tr}(Q^2))^2 \right).$$

The elastic constant is typically very small compared with the coefficients in the bulk energy.

The boundary condition:

- **Strong anchoring:**  $Q|_{\partial U} = s_+ (n \otimes n - \frac{1}{3} I_d)$ ,  $n \in C^\infty(\partial U; \mathbb{S}^2)$ .
- **Neumann:**  $\partial_n Q|_{\partial U} = 0$ .

De Gennes, P.G. '1974, A. Majumdar and A. Zarnescu'2010.



# The Dynamical System

The system we shall study was proposed by Beris, A.N., Edwards, B.J.:

$$\left\{ \begin{array}{l} u_t + u \cdot \nabla u - \Delta u + \nabla p = \nabla \cdot (\tau(Q) + \sigma(Q, H(Q))), \\ \nabla \cdot u = 0, \\ Q_t + u \cdot \nabla Q = S(\nabla u, Q) + H(Q), \end{array} \right.$$

with the following boundary conditions

$$\left\{ \begin{array}{l} u = 0, \quad (t, x) \in (0, T) \times \partial U, \\ Q = Q_D(x), \quad (t, x) \in (0, T) \times \partial U. \end{array} \right.$$

We only consider time-independent boundary conditions.

# The Tensors

$$H_{\alpha\beta} = L\Delta Q_{\alpha\beta} + \frac{1}{\epsilon} \left( -aQ_{\alpha\beta} + b \left[ Q_{\alpha\gamma} Q_{\gamma\beta} - \frac{\delta_{\alpha\beta}}{d} \operatorname{tr} Q^2 \right] - cQ_{\alpha\beta} \operatorname{tr} Q^2 \right),$$

$$\tau_{\alpha\beta} = -L \left( Q_{\gamma\delta,\beta} Q_{\gamma\delta,\alpha} + \frac{\delta_{\alpha\beta}}{d} \operatorname{tr} Q^2 \right),$$

$$- \xi \left( Q_{\alpha\gamma} + \frac{\delta_{\alpha\gamma}}{d} \right) H_{\gamma\beta} - \xi H_{\alpha\gamma} \left( Q_{\gamma\beta} + \frac{\delta_{\gamma\beta}}{d} \right) + 2\xi \left( Q_{\alpha\beta} + \frac{\delta_{\alpha\beta}}{d} \right) Q_{\gamma\delta} H_{\gamma\delta},$$

$$\sigma_{\alpha\beta} = Q_{\alpha\gamma} H_{\gamma\beta} - H_{\alpha\gamma} Q_{\gamma\beta} = Q_{\alpha\gamma} \Delta Q_{\gamma\beta} - \Delta Q_{\alpha\gamma} Q_{\gamma\beta},$$

$$(Du)_{\alpha\beta} = \frac{1}{2}(u_{\alpha,\beta} + u_{\beta,\alpha}),$$

$$\Omega_{\alpha\beta} = \frac{1}{2}(u_{\alpha,\beta} - u_{\beta,\alpha}),$$

$$S(\nabla u, Q) = (\xi Du + \Omega)(Q + \frac{1}{d}I_d) + (Q + \frac{1}{d}I_d)(\xi Du - \Omega) - 2\xi(Q + \frac{1}{d}I_d) \operatorname{tr}(Q\nabla u).$$

## Relation to Ericksen–Leslie theory

In a recent work by [Wang, Zhang and Zhang, preprint](#), the rigorous derivation from  $Q$ -tensor system to Ericksen–Leslie system is accomplished by using the **Hilbert expansion**.

Formally, if we assume

$$u = u_0 + \sum_{i \geq 1} \epsilon u_i, \quad Q = Q_0 + \sum_{i \geq 1} \epsilon Q_i$$

and plugin them in the  $Q$ -tensor system, by matching the order of  $\epsilon$ :

- The order  $O(\epsilon^{-1})$  system implies that  $Q_0$  is uniaxial:

$$\frac{\delta f_B(Q)}{\delta Q}(Q_0) \equiv 0 \Leftrightarrow Q_0 = s_0(d_0 \otimes d_0 - \frac{1}{3}I_d) \quad (1)$$

where  $|d_0| = 1$  and  $s_0 = 0$  or it is the solution of  $2cs_0^2 - bs_0 - 3a = 0$ . The assertion (1) is due to [A.Majumdar, 2008](#).

- The order  $O(1)$  system implies that  $(u_0, d_0)$  satisfies the Ericksen–Leslie system.
- .....

## The case when $\xi = 0$

Without loss of generality, we shall focus on the case when

$L = a = b = c = \epsilon = 1$  and  $\xi = 0$ :

$$u_t + u \cdot \nabla u - \Delta u + \nabla p = \nabla \cdot \overbrace{(\tau(Q) + \sigma(Q, H(Q)))}^{\text{additional stress tensor}},$$
$$\nabla \cdot u = 0,$$
$$Q_t + u \cdot \nabla Q = S(\nabla u, Q) + H(Q).$$

$$\left\{ \begin{array}{l} H(Q) = \Delta Q - Q + [QQ - \frac{1}{d} \mathbb{I} \operatorname{tr} Q^2] - Q \operatorname{tr} Q^2, \\ \tau(Q) = -\nabla Q \cdot \nabla Q - \frac{1}{d} \mathbb{I} \operatorname{tr} Q^2, \\ \sigma(Q, H(Q)) = Q \cdot \Delta Q - \Delta Q \cdot Q, \\ 2S(\nabla u, Q) = (\nabla u - (\nabla u)^T)Q - Q(\nabla u - (\nabla u)^T). \end{array} \right.$$

# Known Results

Here we list part of the analytic result for this system:

- ① M. Paicu and A. Zarnescu, 2011, The system on  $\mathbb{R}^d$ ,  $|\xi| \ll 1$
- ② M. Wilkinson: singular potential, periodic boundary condition:  $\mathbb{T}^d$ .
- ③ E. Feireisl, E. Rocca, G. Schimperna, A. Zarnescu: singular potential and non-isothermal, periodic boundary condition:  $\mathbb{T}^d$ .
- ④ H. Abels, G. Dolzmann and Y. Liu, F. Guillén-González and M. A. Rodríguez-Bellido: initial-boundary-value problems

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# Energy Dissipation Law

The total energy of the system is composed of two parts:

$$E(t) := \frac{1}{2} \int_U |u(t, x)|^2 dx + \mathcal{F}[Q(t)].$$

Testing  $(u, -H(Q))$  and integrating over  $U$  gives

$$\begin{aligned} & \frac{d}{dt} E(t) + \int_U |Du|^2 dx + \int_U |H(Q)|^2 dx \\ &= \underbrace{\int_U \nabla \cdot \sigma(Q, H(Q)) \cdot u - S(\nabla u, Q)H(Q)}_{\text{algebra structure: } \sigma(Q, H) \nabla u = S(\nabla u, Q)H} + \underbrace{\int_U \nabla \cdot \tau(Q) \cdot u + u \cdot \nabla QH(Q)}_{\text{vanishes by divergence-free condition}}. \end{aligned}$$

Integrating over  $[0, t]$  gives

$$E(t) + \int_{U_t} |Du(\tau, x)|^2 + |H(\tau, x)|^2 dx d\tau = E(0), \quad t \in [0, T]$$

# Global Weak Solutions

## Theorem

For any  $u_0 \in L^2_\sigma(U)$  and  $Q_0 \in H^1(U)$ , there exists

$$\begin{aligned}u &\in L^\infty(0, T; L^2_\sigma(U)) \cap L^2(0, T; H^1_{0,\sigma}(U)), \\Q &\in L^\infty(0, T; H^1(U)) \cap L^2(0, T; H^1(U) \cap H^2(U))\end{aligned}$$

satisfying the initial-boundary value problem **in the sense of distribution** and the energy dissipation law holds.

Similar strategy to **Lin and Liu, 1995, CPAM**:

- ① finite dimensional approximation which keeps the energy dissipation law.
- ② Aubin-Lions compactness.

The time derivative of  $(u, Q)$  are very 'bad':

$$u_t \in L^2(0, T; H^{-2}(\Omega)), \quad Q \in L^2(0, T; H^{-1}(\Omega)).$$



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# Main Result

## Theorem (Differentiability in time)

For any  $u_0 \in H_{0,\sigma}^1(U; \mathbb{R}^3)$  and  $Q_0 \in H^2(U; \mathbb{S}_0)$  satisfying the 'compatibility condition', there exists  $T > 0$  such that there is a unique solution

$$\begin{aligned}u &\in H^2(0, T; V'(U)) \cap H^1(0, T; H_{0,\sigma}^1(U)), \\Q &\in H^2(0, T; L^2(U)) \cap H^1(0, T; H^2(U))\end{aligned}$$

to the non-homogeneous initial-boundary value problem (in the sense of distribution).

Here and  $V'$  is the dual space of  $H_{0,\sigma}^1(U)$ . Compared with the existence of global weak solutions

$$\begin{aligned}u &\in L^\infty(0, T; L_\sigma^2(U)) \cap L^2(0, T; H_{0,\sigma}^1(U)), \\Q &\in L^\infty(0, T; H^1(U)) \cap L^2(0, T; H^1(U) \cap H^2(U)),\end{aligned}$$

the regularity in time increases.

## Linearization around an initial data

Let  $Q_0$  be the initial data satisfying some compatibility condition which shall be seen later. We then linearize the nonlinear system around  $Q_0$  by introducing the following linear operators:

$$\mathcal{S}(Q_0) \begin{pmatrix} u \\ Q \end{pmatrix} = \begin{pmatrix} P_\sigma \Delta u + P_\sigma \nabla \cdot (Q_0 \Delta Q - \Delta Q Q_0) \\ \Delta Q + \frac{1}{2}(\nabla u - (\nabla u)^T) Q_0 - \frac{1}{2} Q_0 (\nabla u - (\nabla u)^T) \end{pmatrix},$$
$$\mathcal{L}(Q_0) \begin{pmatrix} u \\ Q \end{pmatrix} = \begin{pmatrix} u_t \\ Q_t \end{pmatrix} - \mathcal{S}(Q_0) \begin{pmatrix} u \\ Q \end{pmatrix}.$$

$P_\sigma : H^{-1}(U)^3 \rightarrow V'$  is the generalized Leray-Projector:

$$P_\sigma f := f|_{V(U)}, \quad \forall f \in H^{-1}(U)^3.$$

## Nonlinear Terms

Now we define the nonlinear operator  $\mathcal{N}$  by

$$\mathcal{N}(Q_0) \begin{pmatrix} u \\ Q \end{pmatrix} = \begin{pmatrix} P_\sigma [\nabla \cdot (\tau(Q) + \sigma(Q - Q_0, \Delta Q) - u \otimes u)] \\ -u \cdot \nabla Q - S(\nabla u, Q - Q_0) - L(Q) \end{pmatrix}.$$

Then we can write the nonlinear system by

$$\begin{pmatrix} u_t \\ Q_t \end{pmatrix} = \mathcal{S}(Q_0) \begin{pmatrix} u \\ Q \end{pmatrix} + \mathcal{N}(Q_0) \begin{pmatrix} u \\ Q \end{pmatrix}$$

# Initial Data

Compatibility conditions:

$$\mathcal{S}(Q_0) \begin{pmatrix} u_0 \\ Q_0 \end{pmatrix} + \mathcal{N}(Q_0) \begin{pmatrix} u_0 \\ Q_0 \end{pmatrix} := \mathcal{E} \begin{pmatrix} u_0 \\ Q_0 \end{pmatrix}$$

The functional space for the initial data  $(u_0, Q_0)$ :

$$Z := \left\{ (u_0, Q_0) \in H_{0,\sigma}^1 \times H^2 : \mathcal{E} \begin{pmatrix} u_0 \\ Q_0 \end{pmatrix} \in L_\sigma^2 \times H_0^1, Q_0|_{\partial U} = Q_D(x) \right\}$$

Note that the phase space defined above is non-empty. For instance, we can choose  $u_0 \in H^2(U) \cap H_{0,\sigma}^1(U)$  and then choose  $Q_0 \in H^3(U)$  by solving the following elliptic system on  $U$  along with boundary condition  $Q_0|_{\partial U} = Q_D(x)$ :

$$u_0 \cdot \nabla Q_0 + \mathcal{S}(\nabla u_0, Q_0) + \underbrace{\Delta Q_0 + L(Q_0)}_{H(Q_0)} = h, \quad \forall h \in H_0^1(\Omega; \mathbb{S}_0).$$

# Functional Spaces

## Lemma 1.

$\mathcal{L}(Q_0) : X_0 \rightarrow Y_0$  is a bounded linear operator

$$X_u = H^2(0, T; V'(U)) \cap H^1(0, T; V(U)),$$

$$X_Q = H^2(0, T; L^2(U)) \cap H^1(0, T; H^2(U)),$$

$$X_0 = \{(u, Q) \in X_u \times X_Q : Q|_{\partial U} = 0, (u, Q)|_{t=0} = (0, 0)\},$$

$$Y_u = H^1(0, T; V'(U)), \quad Y_Q = H^1(0, T; L^2(U; \mathbb{S}_0)),$$

$$Y_0 = \left\{ (f, g) \in Y_u \times Y_Q : \begin{pmatrix} f \\ g \end{pmatrix} \Big|_{t=0} \in L^2_\sigma(U) \times H^1_0(U; \mathbb{S}_0) \right\},$$

and  $Y_0$  is equipped with the norm

$$\|(f, g)\|_{Y_0} := \|(f, g)\|_{Y_u \times Y_Q} + \|(f, g)|_{t=0}\|_{L^2_\sigma(U) \times H^1(U)}.$$

# The invertibility of the linearized operator

The following result establishes the solvability of the operator equation:

$$\mathcal{L}(Q_0) \begin{pmatrix} u_h \\ Q_h \end{pmatrix} = \begin{pmatrix} f \\ g \end{pmatrix}.$$

## Lemma 2.

*For every  $(f, g) \in Y_0$ , the above operator equation has a unique solution  $(u_h, Q_h) \in X_0$  satisfying*

$$\|(u_h, Q_h)\|_{X_0} \leq C_{\mathcal{L}(Q_0)} \|(f, g)\|_{Y_0}.$$

# Nonlinear terms I

Seeking the solution amounts to looking for  $(u, Q) = (u_h, Q_h) + (u_0, Q_0)$  satisfying:

$$\mathcal{L}(Q_0) \begin{pmatrix} u_h + u_0 \\ Q_h + Q_0 \end{pmatrix} = \mathcal{N}(Q_0) \begin{pmatrix} u_h + u_0 \\ Q_h + Q_0 \end{pmatrix}, \quad \begin{pmatrix} u_h \\ Q_h \end{pmatrix} \in X_0$$

or equivalently ( $\mathcal{L}$  is linear):

$$\mathcal{L}(Q_0) \begin{pmatrix} u_h \\ Q_h \end{pmatrix} = \mathcal{N}(Q_0) \begin{pmatrix} u_h + u_0 \\ Q_h + Q_0 \end{pmatrix} - \mathcal{L}(Q_0) \begin{pmatrix} u_0 \\ Q_0 \end{pmatrix} \in Y_0, \quad \begin{pmatrix} u_h \\ Q_h \end{pmatrix} \in X_0$$

we define a new nonlinear operator by

$$\mathcal{N}_0(Q_0) \begin{pmatrix} u_h \\ Q_h \end{pmatrix} = \mathcal{N}(Q_0) \begin{pmatrix} u_h + u_0 \\ Q_h + Q_0 \end{pmatrix} - \mathcal{L}(Q_0) \begin{pmatrix} u_0 \\ Q_0 \end{pmatrix} \in Y_0.$$



## Nonlinear Terms II

### Lemma 3.

The operator  $\mathcal{N}_0(Q_0)$  maps  $X_0$  to  $Y_0$ :

$$\|\mathcal{N}_0(Q_0)(u_1, Q_1) - \mathcal{N}_0(Q_0)(u_2, Q_2)\|_{Y_0} \leq C_{\mathcal{N}}(T, R, u_0, Q_0) \|(u_1 - u_2, Q_1 - Q_2)\|_{X_0}$$

for all  $(u_i, Q_i) \in \mathcal{B}_R := \{(u, Q) \in X_0; \|(u, Q)\|_{X_0} \leq R\}$ ,  $i = 1, 2$ . Moreover, for each  $R > 0$ ,  $\lim_{T \rightarrow 0} C_{\mathcal{N}}(T, R, u_0, Q_0) = 0$ .

#### Proof of Main Theorem:

Show that the nonlinear mapping has a fixed point:

$$\mathcal{T}(Q_0) := \mathcal{L}^{-1} \mathcal{N}_0 : X_0 \rightarrow X_0$$

For any  $(u_i, Q_i) \in \mathcal{B}_R$ :

$$\begin{aligned} & \left\| \mathcal{L}^{-1}(Q_0) \mathcal{N}_0(Q_0) \begin{pmatrix} u_1 \\ Q_1 \end{pmatrix} - \mathcal{L}^{-1}(Q_0) \mathcal{N}_0(Q_0) \begin{pmatrix} u_2 \\ Q_2 \end{pmatrix} \right\|_{X_0} \\ & \leq C_{\mathcal{L}^{-1}}(Q_0) \|\mathcal{N}_0(Q_0)(u_1, Q_1) - \mathcal{N}_0(Q_0)(u_2, Q_2)\|_{Y_0} \\ & \leq C_{\mathcal{L}^{-1}}(Q_0) C_{\mathcal{N}}(T, R, u_0, Q_0) \|(u_1 - u_2, Q_1 - Q_2)\|_{X_0} \end{aligned}$$

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# The Linearized Operator: I

To prove the invertibility of the linearized operator amounts to establishing the wellposedness of the following system:

$$\left\{ \begin{array}{l} u_t - \Delta u + \nabla p - \nabla \cdot \sigma(Q_0, \Delta Q) = f, \\ Q_t - \Delta Q - \mathcal{S}(\nabla u, Q_0) = g, \\ u = 0, \quad x \in \partial U, \\ Q = 0, \quad x \in \partial U, \\ (u, Q)|_{t=0} = (0, 0) \end{array} \right. \quad (2)$$

with  $(f, g) \in Y_0$  and  $(u, Q) \in X_0$ .

## Two Observations

- Testing the equations by  $u$  and  $\Delta Q$  respectively will give an energy dissipation law, which implies the global weak solutions.
- Differentiating (2) in time and testing by  $(u_t, \Delta Q_t)$  will give the a priori estimate for the time derivatives.

## The Linearized Operator: II

The equations for  $(u_t, Q_t)$  is the following:

$$\left\{ \begin{array}{l} (u_t)_t - \Delta u_t + \nabla p_t - \nabla \cdot \sigma(Q_0, \Delta Q_t) = f_t, \\ (Q_t)_t - \Delta Q_t - S(\nabla u_t, Q_0) = g_t, \\ u_t = 0, \quad x \in \partial U, \\ Q_t = 0, \quad x \in \partial U. \end{array} \right.$$

The initial data for the above system is given by the linearized system at  $t = 0$ :

$$\left\{ \begin{array}{l} \overbrace{u_t - P_\sigma [\Delta u + \nabla p - \nabla \cdot \sigma(Q_0, \Delta Q)]}^{\text{vanishes at } t=0} = P_\sigma f, \\ \underbrace{Q_t - \Delta Q - S(\nabla u, Q_0)}_{\text{vanishes at } t=0} = g, \end{array} \right.$$

## The Linearized Operator: III

The **a priori estimate** for  $(u_t, Q_t)$  are:

$$\frac{1}{2} \frac{d}{dt} \|u_t\|_{L^2(U)}^2 + \int_U |Du_t|^2 + \langle \sigma(Q_0, \Delta Q_t), \nabla u_t \rangle = \langle f_t, \partial_t u \rangle,$$

$$\frac{1}{2} \frac{d}{dt} \|\nabla Q_t\|_{L^2(U)}^2 + \int_U |\Delta Q_t|^2 + \langle S(\nabla u_t, Q_0), \Delta Q_t \rangle = \int_U g_t \Delta Q_t,$$

Adding up the above estimates and estimating the lower-order terms yields:

$$\begin{aligned} & \sup_{t \in [0, T]} \left( \|u_t\|_{L^2(U)}^2 + \|\nabla Q_t\|_{L^2(U)}^2 \right) + \|\nabla u_t\|_{L^2(U_T)}^2 + \|\Delta Q_t\|_{L^2(U_T)}^2 \\ & \leq C(\xi, Q_0) \left( \|f_t\|_{L^2(H^{-1})}^2 + \|g_t\|_{L^2(L^2)}^2 \right) + \underbrace{\|u_t(0)\|_{L^2(U)}^2 + \|\nabla Q_t(0)\|_{L^2(U)}^2}_{\mathcal{R}} \end{aligned}$$

## The Linearized Operator: IV

Since the initial date is zero, we can estimate  $\mathcal{R}$  by

$$\mathcal{R} \lesssim \|(u_t, Q_t)|_{t=0}\|_{L^2_\sigma(U) \times H^1(U)} \lesssim \underbrace{\|(f, g)|_{t=0}\|_{L^2_\sigma(U) \times H^1(U)}}_{\text{compatibility conditions}} \leq \|(f, g)\|_{Y_0}$$

As a result:

$$\begin{aligned} & \sup_{t \in [0, T]} \left( \|u_t\|_{L^2(U)}^2 + \|\nabla Q_t\|_{L^2(U)}^2 \right) + \|\nabla u_t\|_{L^2(U_T)}^2 + \|\Delta Q_t\|_{L^2(U_T)}^2 \\ & \leq C(\xi, Q_0) \|(f, g)\|_{Y_0}. \end{aligned}$$

Abstract approach: J.Wloka, Partial differential equations, 1987.

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# From Dynamical System to the Stationary System

Our previous time-regularity motivates us to consider, for almost every  $t \in [0, T]$ , the regularity problem of the following nonlinear elliptic system on  $\Omega$

$$\begin{cases} u \cdot \nabla u - \Delta u + \nabla p = \nabla \cdot (\tau(Q) + \sigma(Q, H(Q))) + f, \\ \nabla \cdot u = 0, \\ u \cdot \nabla Q = S(\nabla u, Q) + H(Q) + g, \end{cases} \quad (3)$$

with the following boundary conditions

$$\begin{cases} u = 0, & x \in \partial U, \\ Q = Q_D(x), & x \in \partial U. \end{cases} \quad (4)$$

where  $(u, Q) \in H_{0,\sigma}^1(\Omega) \times H^2(\Omega; \mathbb{S}_0)$  is a 'weak' solution to (3) and (4) for almost every  $t \in [0, T]$  and  $(f, g) \in H_\sigma^1(\Omega) \times H^2(\Omega; \mathbb{S}_0)$ .



## System in Two Dimension: I

In 2-d, we still assume that  $Q : \Omega \subset \mathbb{R}^2 \rightarrow \mathbb{S}_0$  and  $u : \Omega \rightarrow \mathbb{R}^2$ :

$$\begin{cases} u \cdot \nabla u - \Delta u + \nabla p = \nabla \cdot (\tau(\tilde{Q}) + \sigma(\tilde{Q}, H(\tilde{Q}))) + f, \\ \nabla \cdot u = 0, \\ u \cdot \nabla Q = S(\widehat{\nabla} u, \hat{Q}) + H(Q) + g, \end{cases} \quad (5)$$

where  $\hat{u} = (u_1, u_2, 0)$  and for any  $d \times d$ -matrix  $M$  ( $d \geq 2$ ), we define

$$\hat{M} = \begin{pmatrix} M_{11} & M_{12} & 0 \\ M_{21} & M_{22} & 0 \\ 0 & 0 & 0 \end{pmatrix}, \quad \tilde{M} = \begin{pmatrix} M_{11} & M_{12} \\ M_{21} & M_{22} \end{pmatrix}$$

In this case, we can see from the last equations of (5) that, the equations for  $Q_{13}, Q_{23}, Q_{33}$  are essentially decoupled and can be solved independently.

Consequently, the  $L^p$ -estimate for linear elliptic equations implies that

$$Q_{13}, Q_{23}, Q_{33} \in W^{3, \frac{3}{2}}(\Omega).$$

## System in Two Dimension: II

It remains to solve the following system:

$$\left\{ \begin{array}{l} u \cdot \nabla u - \Delta u + \nabla p = \nabla \cdot \sigma(\tilde{Q}, H(\tilde{Q})) + f + \nabla \cdot \tau(\tilde{Q}), \\ \nabla \cdot u = 0, \\ u \cdot \nabla \tilde{Q} = S(\nabla u, \tilde{Q}) + \Delta \tilde{Q} + L(Q) + \tilde{g}, \end{array} \right.$$

In this case, we have the following cancellation law

$$S(\nabla u, \tilde{Q}_1) : \tilde{Q}_2 + \sigma(\tilde{Q}_1, \tilde{Q}_2) : \nabla u = 0$$

As a result, the **time-regularity results** that we obtained previously are also valid for the 2-d system.

## Elimination of the Highest Order Terms

Now we perform the following elimination process:

$$u \cdot \nabla u - \Delta u + \nabla p = \nabla \cdot \tau(\tilde{Q}) + \nabla \cdot \underbrace{\sigma(\tilde{Q}, u \cdot \nabla \tilde{Q} - S(\nabla u, \tilde{Q}) - \tilde{g})}_{=H(\tilde{Q})} + f,$$

Since  $\sigma$ -tensor is bilinear

$$\begin{aligned} & \sigma(\tilde{Q}, u \cdot \nabla \tilde{Q} - S(\nabla u, \tilde{Q}) - \tilde{g}) \\ &= -\sigma(\tilde{Q}, S(\nabla u, \tilde{Q})) + \underbrace{\sigma(\tilde{Q}, u \cdot \nabla \tilde{Q})}_{\text{lower order terms}} - \sigma(\tilde{Q}, \tilde{g}) \end{aligned}$$

## A New System

The above step leads to the following system about  $u$ :

$$\operatorname{div} \sigma(\tilde{Q}, S(\nabla u, \tilde{Q})) - \Delta u + \nabla p = \tilde{f} \in L^{\frac{3}{2}}(\Omega). \quad (6)$$

Direct computation shows that

$$\sigma(\tilde{Q}, S(\nabla u, \tilde{Q})) = \omega \left( 2Q_{12}^2 + \frac{1}{2}(Q_{22} - Q_{11})^2 \right) \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix}$$

where  $\omega$  denotes the vorticity (scalar)  $\omega := u_{1,2} - u_{2,1}$ . Consequently, we can write (6) by

$$\begin{pmatrix} -\Delta - \Theta \partial_2^2 & \Theta \partial_1 \partial_2 & \partial_1 \\ \Theta \partial_1 \partial_2 & -\Theta \partial_1^2 - \Delta & \partial_2 \\ -\partial_1 & -\partial_2 & 0 \end{pmatrix} \begin{pmatrix} u_1 \\ u_2 \\ p \end{pmatrix} = \begin{pmatrix} \tilde{f}_1 \\ \tilde{f}_2 \\ 0 \end{pmatrix}$$

where  $\Theta(x, t) = 2Q_{12}^2 + \frac{1}{2}(Q_{22} - Q_{11})^2$ , which is non-negative.

## Strong-Elliptic System

One can easily obtain the symbol (of its leading  $2 \times 2$  sub-matrix) and calculate its determinant :

$$\det \begin{pmatrix} |\xi|^2 + q\xi_2^2 & -q\xi_1\xi_2 \\ -q\xi_1\xi_2 & q\xi_1^2 + |\xi|^2 \end{pmatrix} = (q+1)|\xi|^4$$

and this shows that the above operator is strong-elliptic.

**Questions:** Does the weak solution  $u \in H_{0,\sigma}^1(\Omega)$  of the 2-d stationary Beris-Edwards system belongs to  $W^{2,\frac{3}{2}}(\Omega)$  such that one can get  $Q \in W^{3,\frac{3}{2}}(\Omega)$  through a 'bootstrap' arguments ?

## Proof of $W^{2, \frac{3}{2}}$ -Regularity for $u$

I shall end my talk by proving the  $W^{2, \frac{3}{2}}$  regularity of the following system

$$\begin{pmatrix} -\Delta - \Theta \partial_2^2 & \Theta \partial_1 \partial_2 & \partial_1 \\ \Theta \partial_1 \partial_2 & -\Theta \partial_1^2 - \Delta & \partial_2 \\ -\partial_1 & -\partial_2 & 0 \end{pmatrix} \begin{pmatrix} u_1 \\ u_2 \\ p \end{pmatrix} = \begin{pmatrix} \tilde{f}_1 \\ \tilde{f}_2 \\ 0 \end{pmatrix}$$

We shall mollify  $\Theta$  and  $\tilde{f}$  in the above system by the standard mollifier operator and denote the corresponding solutions by  $(u^\epsilon, p^\epsilon)$ :

$$\begin{pmatrix} -\Delta - \Theta_\epsilon \partial_2^2 & \Theta_\epsilon \partial_1 \partial_2 & \partial_1 \\ \Theta_\epsilon \partial_1 \partial_2 & -\Theta_\epsilon \partial_1^2 - \Delta & \partial_2 \\ -\partial_1 & -\partial_2 & 0 \end{pmatrix} \begin{pmatrix} u_1^\epsilon \\ u_2^\epsilon \\ p \end{pmatrix} = \begin{pmatrix} \tilde{f}_1^\epsilon \\ \tilde{f}_2^\epsilon \\ 0 \end{pmatrix} \quad (7)$$

- System (7) has a solution  $(u^\epsilon, p^\epsilon) \in H^2(\Omega) \times \dot{H}^1(\Omega)$ . See 'Constantin and Foias, Navier-Stokes Equations, Chapter 3'.
- System (7) is elliptic in the sense of Agmon, Douglis and Nirenberg:

$$\|u^\epsilon\|_{W^{2,p}(\Omega)} + \|\nabla p^\epsilon\|_{L^p(\Omega)} \leq C \|\tilde{f}^\epsilon\|_{L^p(\Omega)} \leq C \|\tilde{f}\|_{L^p(\Omega)}$$

where  $p = \frac{3}{2}$  and  $C$  depends on  $\|\Theta_\epsilon\|_{C(\bar{\Omega})}$  and thus on

$\Theta \in H^2(\Omega) \hookrightarrow C(\bar{\Omega})$  but not  $\epsilon$ .

- Pass to the limit  $\epsilon \rightarrow 0$  and use weak compactness.

## Future Works

- What is the situation for  $\xi \neq 0$  ?
- What about  $d = 3$  ?

**Thank you for your attention!**