

Navier-Stokes

$$\underbrace{-\frac{1}{\text{Re}} \Delta v}_{\text{viscous}} + \underbrace{(v \cdot \nabla) v}_{\text{"convective"}} + \underbrace{\nabla p}_{\text{pressure}} = \underbrace{f}_{\text{body force}}$$
$$\underbrace{\nabla \cdot v = 0}_{\text{incompressibility}}$$

Nonlinear Eq.!

Weak Form.

$$\begin{array}{l} v \in H_0^1(\Omega) \\ p \in L^2(\Omega) \end{array} \quad \frac{1}{\text{Re}} (\nabla v, \nabla \varphi) - (p, \nabla \cdot \varphi) + \underbrace{(v \cdot \nabla) v, \varphi} = \underbrace{(f, \varphi)}_{p \in H_0^1(\Omega)}$$
$$\underbrace{(\nabla \cdot v, \xi)} = \underbrace{0}_{\xi \in L^2(\Omega)}$$

Lemma For $v, w \in H_0^1(\Omega)$ with $\text{div } v = 0$, it holds

$$\underbrace{((v \cdot \nabla) w, w)} = 0$$

Proof

$$\underline{\underline{((v \cdot \nabla) w, w) = \int \sum_{i=1}^d ((v \cdot \nabla) w)_i \cdot w_i \, dx}}$$

A diagram shows a domain Ω with boundary $\partial\Omega$. A normal vector $n = \begin{pmatrix} n_1 \\ n_2 \\ n_3 \end{pmatrix}$ is shown pointing outwards from the boundary.

$$= \int_{\Omega} \sum_{i=1}^d \sum_{j=1}^d \underline{v_j \partial_j w_i} \cdot \underline{w_i} \, dx$$

$$= \sum_{i=1}^d - \int_{\Omega} \underline{w_i} \partial_j (v_j w_i) \, dx + \int_{\partial\Omega} \underline{w_i v_j w_i n_j} \, ds$$

\downarrow
 x_i

$\Rightarrow 0$

$$= \sum_{i,j=1}^d - \int \underline{w_i \partial_j v_j} w_i + w_i v_j \underline{\partial_j w_i} \, dx$$

$$= - \sum_{i=1}^d \int \text{div } v \cdot w_i^2 \, ds - \sum_i \int w_i \cdot ((v \cdot \nabla) w)_i \, ds$$

$$= - \int_{\Omega} (\operatorname{div} v) |w|^2 d\Omega - \underbrace{(w, (v \cdot \nabla) w)}_{\text{"}}$$



$$- \underline{\underline{(v \cdot \nabla) w, w}}$$

$$2 \left((v \cdot \nabla) w, w \right) = - \int_{\Omega} \underbrace{(\operatorname{div} v)}_{=0} \|w\|^2 d\Omega = 0$$

Important: $\operatorname{div} v = 0$

$v = 0$ on $\partial\Omega$

or $w = 0$ on $\partial\Omega$

Lemma: Let $v \in H_0^1(\Omega)$, $p \in L^2(\Omega)$ be a solution to the Navier-Stokes-Eq.

Then:

$$\|\nabla v\| \leq \operatorname{Re} \|f\|_{-1}$$

"Energy Estimate"

$$\left(\text{or } \|\nabla v\| \leq \operatorname{Re} \cdot c_p \|f\| \right)$$

Proof

$$\frac{1}{\operatorname{Re}} (\nabla v, \nabla \varphi) - \underbrace{(p, \nabla \cdot \varphi)}_{(\nabla \cdot v, \xi)} + \underbrace{((v \cdot \nabla) v, \varphi)}_{= 0 \quad \varphi \in H_0^1(\Omega)} = \underbrace{(f, \varphi)}_{= 0 \quad \varphi \in L^2(\Omega)}$$

$$\left. \begin{array}{l} \varphi = v \\ \xi = p \end{array} \right\} \Rightarrow \frac{1}{\operatorname{Re}} (\nabla v, \nabla v) - \underbrace{(p, \nabla \cdot v)}_{= 0} + \underbrace{((v \cdot \nabla) v, v)}_{= 0 \text{ if } v \in H_0^1(\Omega)} = (f, v)$$

$$(\nabla \cdot v, p) = 0$$

(\Rightarrow)

$$\frac{1}{\operatorname{Re}} \|Av\|^2 = (f, v) \leq \|f\| \cdot \|v\| \leq c_p \|f\| \cdot \|Av\|$$

\Downarrow

$$\cdot \frac{\operatorname{Re}}{\|Av\|}$$

$$\|Av\| \leq c_p \operatorname{Re} \|f\|$$

\square

Theorem For every $f \in H^{-1}(\Omega)$ there exists a solution to the Navier-Stokes equations. It holds

$$\|\nabla v\| + \|p\| \leq c \cdot \|f\|_{-1} \quad \text{where } c \text{ depends on } Re \text{ and the ind-sup constant } \delta$$

The solution is unique, if

$$c^2 Re^2 \|f\|_{-1} \leq 1$$

in Applications $Re \approx 10^6 \sim 10^9$

$$\delta \|p\| \leq \sup_{p \in H_0^1(\Omega)} \frac{(p, \nabla \cdot \varphi)}{\|\nabla \varphi\|}$$

Idea of the proof

(i) Restrict Eq. to velocity $v \in V_0 := \{ \varphi \in H_0^1(\Omega), \operatorname{div} \varphi = 0 \}$

$$v \in V_0 : \frac{1}{\operatorname{Re}} (\nabla v, \nabla \varphi) + ((v \cdot \nabla) v, \varphi) = (f, \varphi) \quad \forall \varphi \in V_0$$

(ii) Galerkin-Approach: We construct a sequence of finite dimensional spaces

$$V_m = \operatorname{span} \{ w_1, w_2, \dots, w_m \}$$

such that

$$\bigcup_{m=1}^{\infty} V_m = V_0$$

(iii) For $m \geq 1$ Find $v_m \in V_m$, $v_m = \sum_{i=1}^m \alpha_m^i w_i$

remove pressure

discretization

$$\frac{1}{\mathbb{R}e} (\nabla v_m, \nabla \varphi_m) + (v_m \cdot \nabla v_m, \varphi_m) = (f, \varphi_m) \quad \forall \varphi_m \in V_m$$

nonlinear but finite dim. Problem in \mathbb{R}^m

(iv) (page 89-90) Initial $v_m^{(0)} = 0$ (or better guess)

define iteration: $v_m^{(l+1)} = \underline{Q_m(v_m^{(l)})}$

Q_m Fixpoint-map defined as solution to

$$\frac{1}{\mathbb{R}e} (\nabla \underline{Q_m(v)}, \nabla \varphi) + ((v \cdot \nabla) \underline{Q_m(v)}, \varphi) = (f, \varphi)$$

v , the old iterate is known, $Q_m(v)$ is given by a linear problem

linearization
↓

↓ (v) (Easy) $Q_m(v)$ exists uniquely for every v and every f .

(vi) Show that Q_m is a fixed-point mapping using

Brouwer's fixed point theorem: if $g: X \subset \mathbb{R}^n \rightarrow X$ is continuous, where $X = B_R := \{x \in \mathbb{R}^n : \|x\| \leq R\}$ there exists at least one fixed point $z \in B_R$, so

$$g(z) = z$$

$$\Rightarrow Q_m(v) = v$$

$\stackrel{= Q_m(v)}{\Rightarrow} v = Q_m(v)$ is solution

$$\frac{1}{Re} \left(\nabla Q_m(v), \nabla \varphi \right) + \left(\underline{v \cdot \nabla} Q_m(v), \varphi \right) = (f, \varphi)$$

(vii) Show that $v_m \xrightarrow{m \rightarrow \infty} v \in V_0$
 \cap
 V_m

(vii) Show uniqueness of the velocity
subtract the equations for solutions v_1 and v_2
 \Downarrow

$$\frac{1}{\text{Re}} \underline{\| \nabla(v_1 - v_2) \|^2} \leq c^2 \| \nabla(v_1 - v_2) \|^2 \text{Re} \| f \| \quad / \cdot \text{Re}$$

(\Rightarrow)

$$\| \nabla(v_1 - v_2) \|^2 - c^2 \text{Re}^2 \| f \| \cdot \| \nabla(v_1 - v_2) \|^2 \leq 0$$

$$\Leftrightarrow \| \nabla(v_1 - v_2) \|^2 \left(\underbrace{1 - c^2 \text{Re}^2 \| f \|}_{< 0} \right) \leq 0$$

$$c^2 \operatorname{Re}^2 \|f\| < 1 \quad \Leftrightarrow \begin{cases} \text{if } (1 - c^2 \operatorname{Re}^2 \|f\|) > 0 \\ \Rightarrow \|v_1 - v_c\| \leq 0 \Rightarrow v_1 = v_c \end{cases}$$

□