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MARSHALL J. LEITMAN, EPIFANIO G. VIRGA

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Meccanica dei fluidi. — On uniqueness for bounded channel flows of viscoelastic fluids. Nota di Marshall J. LEITMAN e EPIFANIO G. VIRGA, presentata (*) dal Corrispondente T. MANACORDA

ABSTRACT. — It was conjectured in [1] that there is at most one bounded channel flow for a viscoelastic fluid whose stress relaxation function G is positive, integrable, and strictly convex. In this paper we prove the uniqueness of bounded channel flows, assuming G to be non-negative, integrable, and convex, but different from a very specific piecewise linear function. Furthermore, whenever these hypotheses apply, the unbounded channel flows, if any, must grow in time faster than any polynomial.

KEY WORDS: Uniqueness; Channel flows; Viscoelasticy fluids.

RIASSUNTO. — Sull'unicità di soluzione per l'equazione del moto in un canale di un fluido viscoelastico. In [1] è stata avanzata la congettura che l'equazione che descrive il moto in un canale di un fluido viscoelastico la cui funzione di rilassamento degli sforzi G sia positiva, integrabile e strettamente convessa può avere al più una soluzione limitata. In questo lavoro l'unicità di soluzione è dimostrata assumendo che G sia non negativa, integrabile e convessa, ma diversa da una specialissima funzione lineare a tratti. Inoltre, quando ricorrono queste ipotesi, le eventuali soluzioni illimitate dell'equazione di moto devono divergere nel tempo più rapidamente di qualsiasi polinomio.

In [1] we considered the smooth bounded channel flows of a viscoelastic fluid. We sought solutions to the homogeneous equation of motion

(1) $\rho u_t(x,t) - \int_0^\infty G(s) u_{xx}(x,t-s) ds = 0,$

subject to the boundary conditions

(2) $u(0,t) = u(\mathbf{L},t) = 0 \quad \forall t \in \mathbf{R},$

in the class of functions $(^1)$

$$U:=\left\{u\in C^{2}(\Sigma)|0\leq \sup_{\Sigma}|u|<\infty\right\},\$$

where Σ is the strip

$$\Sigma := \{ (x, t) \colon x \in [0, L], t \in \mathbf{R} \}.$$

We denote by u the component of the velocity field along the axis of the channel. L is the width of the channel, ρ is a positive constant representing the mass density of the fluid per unit volume, and $G:(0,\infty) \rightarrow \mathbf{R}$ is the stress relaxation function.

In [1] we conjectured that whenever the function G is positive, decreasing, integrable, and strictly convex, equations (1) and (2) have no solution in U except $u \equiv 0$. Now we are able to prove more than that.

(*) Nella seduta del 22 giugno 1988.

(1) The smoothness condition on $x \mapsto u(x, t)$ can be relaxed without difficulty; it is not central to our argument.

THEOREM. If G is (i) non-negative, (ii) integrable, and (iii) convex, then $u \equiv 0$ is the only solution of (1) and (2) in U unless G is linear on each interval $(kT_N, (k+1)T_N), k = 0, 1, 2, ..., where$

(3)
$$T_N := \frac{2L}{N} \sqrt{\frac{\rho}{G(0)}}$$

and N is a positive integer.

As a consequence, we shall show that when G is the piecewise linear function described in the Theorem, (1) and (2) admit standing wave solutions of the form:

$$u(x,t) = \frac{1}{2i} \left[f\left(x + \sqrt{\frac{G(0)}{\rho}} t\right) - f\left(-x + \sqrt{\frac{G(0)}{\rho}} t\right) \right],$$

where f is any suitably smooth complex-valued $\left(\frac{2L}{N}\right)$ -periodic function.

REMARK 1. The hypotheses (i)-(iii) imply that G is absolutely continuous on each closed sub-interval of $(0, \infty)$, and its derivative G is non-positive (almost everywhere). Of course $\lim_{t \to \infty} G(t) = 0$. Although redundant, the hypothesis that G be non-increasing is physically meaningful, and so it is frequently added to the list (i)-(iii).

REMARK 2. The Theorem asserts that, under hypotheses (i)-(iii), the solution to the non-homogeneous equation of motion for a viscoelastic fluid is unique within the class of smooth bounded flows, unless G is very special. Uniqueness theorems in viscoelasticity have also been proved within classes of functions vanishing asymptotically in the past (see *e.g.*[2] and [3]).

REMARK 3. If G(t) or $\dot{G}(t)$, or both, become unbounded as t approaches zero, then G certainly cannot have the special piecewise linear form and, hence, the uniqueness referred to in Remark 2 obtains. Joseph, Renardy and Saut [4] have considered viscoelastic fluid responses of this type.

REMARK 4. As mentioned in [1] (Remark 4), if G has finite support some of the results presented here can also be obtained by methods of Hale [5].

The proof of the Theorem relies on the following Lemma.

LEMMA. For every function $g: (0, \infty) \rightarrow R$ that satisfies hypotheses (i)-(iii) of the Theorem, let $\hat{g}: R \rightarrow C$ be defined by

(4)
$$\hat{g}(\lambda) := \int_{0}^{\infty} e^{-2\pi i \lambda t} g(t) dt$$

Then the function

(5)

$$\varphi(\lambda) := 2\pi i \lambda + \hat{g}(\lambda), \qquad \lambda \in \mathbf{R},$$

has zeros if and only if g is piecewise linear with nodes equally spaced at intervals of $t_0 := \frac{2\pi}{\sqrt{g(0)}}$. In this case $\varphi(\lambda)$ has precisely two simple zeros: $\lambda = \pm \frac{1}{t_0}$.

PROOF. First observe that the complex equation $\varphi(\lambda) = 0$ is equivalent to the two real equations:

(6)
$$\int_{0}^{\infty} \cos(2\pi\lambda t)g(t)dt = 0,$$

(7)
$$\int_{0}^{\infty} \sin(2\pi\lambda t)g(t)dt = 2\pi\lambda.$$

By (i) $\lambda = 0$ is not a solution of (6). Moreover, if $\lambda_0 \neq 0$ is a solution of (6) and (7), so is $-\lambda_0$. Let $\lambda > 0$. Since (iii) ensures that g is absolutely continuous on each closed subinterval of $(0, \infty)$ (see Remark 1), we can integrate by parts in the left-hand side of (6), and get

(8)
$$\int_{0}^{\infty} \sin(2\pi\lambda t) [-g(t)] dt = 0.$$

To see this, we must verify the formula (see Remark 3)

(9)
$$\int_{0}^{\infty} \cos(2\pi\lambda t)g(t)dt = \int_{0}^{\infty} \frac{\sin(2\pi\lambda t)}{2\pi\lambda} [-g(t)]dt.$$

First observe that, for $0 < \alpha < 1/2\lambda < \beta < \infty$,

$$\int_{\alpha}^{\beta} \cos(2\pi\lambda t)g(t)dt = -\int_{\alpha}^{1/2\lambda} \frac{\sin(2\pi\lambda t)}{2\pi\lambda} \dot{g}(t)dt - \int_{1/2\lambda}^{\beta} \frac{\sin(2\pi\lambda t)}{2\pi\lambda} \dot{g}(t)dt - \frac{\sin(2\pi\lambda\alpha)}{2\pi\lambda\alpha} \alpha g(\alpha) + \frac{\sin(2\pi\lambda\beta)}{2\pi\lambda} g(\beta)$$

By virtue of (i)-(iii) and Remark 1, we can let $\beta \rightarrow \infty$ in the latter formula, noting that the last term vanishes in the limit. The integral on the left-hand side exists as $\alpha \rightarrow 0$. Hence,

$$\lim_{\alpha \to 0} \left[\int_{\alpha}^{1/2\lambda} \frac{\sin(2\pi\lambda t)}{2\pi\lambda} \left[-\dot{g}(t) \right] dt - \frac{\sin(2\pi\lambda\alpha)}{2\pi\lambda\alpha} \alpha g(\alpha) \right]$$

exists too. Now the limit of the integral is either non-negative or infinite, since the integrand is non-negative. If it is infinite, so is $\lim_{\alpha \to 0} \alpha g(\alpha)$, which violates (ii). Thus both terms remain finite as $\alpha \to 0$. In fact $\lim_{\alpha \to 0} \alpha g(\alpha) = 0$, or else (ii) is again violated. Formula (9) is thus verified (²).

Since g satisfies (ii) and (iii), the function $t \mapsto -\dot{g}(t)$ is non-negative and non-increasing (almost everywhere). Thus $\lambda > 0$ solves (8) only if \dot{g} is constant (almost every-

^{(&}lt;sup>2</sup>) Formula (9) remains valid if g is merely assumed to be non-negative, non-increasing, and integrable. In this case $-\dot{g}(t)dt$ must be replaced by $d\mu(t)$, where μ denotes the (non-negative) Borel measure induced by the function -g. The proof is the same.

where) on each interval

$$\left(\frac{k}{\lambda}, \frac{k+1}{\lambda}\right), \quad k=0, 1, 2, \dots$$

Since g is absolutely continuous, it must have the form

$$g\left(\frac{k+s}{\lambda}\right) = (\gamma_{k+1} - \gamma_k)s + \gamma_k, \quad 0 \le s \le 1, \quad k = 0, 1, 2, \dots$$

where $\{\gamma_k\}_{k=0}^{\infty}$ is some non-negative, non-increasing, summable sequence. Substituting this g into (7) yields $(2\pi\lambda)^2 = g(0)$. Thus the zeros of (5) are

$$\lambda = \pm \frac{\sqrt{g(0)}}{2\pi}$$

Finally, these roots are simple if and only if

$$\lim_{\varepsilon\to 0}\frac{1}{\varepsilon}\varphi\left(\frac{\sqrt{g(0)}}{2\pi}+\varepsilon\right)\neq 0.$$

A straightforward but tedious calculation shows that this limit is equal to $6\pi i$.

PROOF OF THE THEOREM. We extend u oddly in x to the interval [-L, L] and compute its Fourier series in x:

$$u(x,t) = \sum_{n=1}^{\infty} v_n(t) \sin\left(\frac{n\pi x}{L}\right),$$

where

$$v_n(t) := \frac{2}{L} \int_0^L u(x,t) \sin\left(\frac{n\pi x}{L}\right) dx, \qquad n = 1, 2, \dots$$

If $u \in U$ solves (1) and (2), then each function v_n is bounded, of class $C^1(\mathbf{R})$, and solves the equation

(10)
$$\dot{v}_n(t) + \int_0^\infty g_n(s) v_n(t-s) ds = 0,$$

where

$$g_n(s):=\frac{1}{L}\left(\frac{n\pi}{\rho}\right)^2G(s).$$

For a given *n*, we now seek solutions of (10) within the class of tempered distributions on $R(^3)$. If $h: R \to C$ is any integrable function we denote by $\hat{h}: R \to C$ its Fourier transform

$$\hat{b}(\lambda) := \int_{-\infty}^{+\infty} e^{-2\pi i \lambda t} b(t) dt$$

If we extend G to $(-\infty, 0)$ by setting G(t) = 0 for every t < 0, then \hat{g}_n is defined as in

^{(&}lt;sup>3</sup>) Bounded solutions of (10), if any, must be in $C^{\infty}(\mathbf{R})$. Indeed, if v_n is an everywhere differentiable function which solves (10) pointwise, a theorem of Leitman and Mizel (see [6], Sect. 4) shows that \dot{v}_n is locally absolutely continuous. An induction argument completes the proof.

(4). Let \hat{v}_n denote the Fourier transform of v_n regarded as a tempered distribution. Then (10) is equivalent to

(11)
$$\varphi_n \, \hat{v}_n = 0,$$

where φ_n is a function defined as in (5). The solutions of (11), if any, must have support on the set { $\lambda \in \mathbf{R}: \varphi_n(\lambda) = 0$ }. Since g_n satisfies hypotheses (i)-(iii), the Lemma applies, and so $\hat{v}_n = 0$ is the only solution of (11), and $v_n = 0$ the only solution of (10), unless g_n is piecewise linear with nodes equally spaced at intervals of

$$T_n = \frac{2\mathrm{L}}{n} \sqrt{\frac{\rho}{G(0)}}.$$

If this is the case, then the solutions of (10) within the class of tempered distributions are spanned by the bounded periodic functions (⁴)

(12)
$$t \mapsto e^{\pm 2\pi i t/T_n}.$$

If G is linear on each interval $(kT_N, (k+1)T_N), k = 0, 1, 2, ...,$ for some positive integer N, then every $g_{mN}, m = 1, 2, ...$, is also linear on each interval

$$\left(k\frac{T_N}{m},(k+1)\frac{T_N}{m}\right),$$

and so can be regarded as a piecewise linear function with nodes equally spaced at intervals of T_{mN} . Thus v_{mN} , m = 1, 2, ..., are the only non-zero Fourier coefficients of u; they are periodic functions of the form (12) with T_n replaced by T_{mN} .

If G is not the piecewise linear function above, and satisfies (i)-(iii), then $u \equiv 0$ is the only solution of (1) and (2) in U, since every v_n vanishes.

REMARK 5. The argument employed to prove the Theorem also shows that whenever G satisfies (i)-(iii) any unbounded solution to (1) and (2) must grow faster than any polynomial as $|t| \rightarrow \infty$.

There are some consequences of the Theorem worth mentioning. Suppose that G satisfies (i)-(iii) and is *strictly convex* in a neighbourhood of some point. Then it cannot be piecewise linear, and the Theorem guarantees that the solutions of (1) and (2), if any, must be unbounded.

Now *fix* a positive integer N and write G_N for that piecewise linear interpolation of G with nodes equally spaced at intervals of T_N (the same as in (3)). Then the functions

$$u_N^{\pm}(x,t) = e^{\pm 2\pi i t/T_N} \sin\left(\frac{N\pi x}{L}\right),$$

solve (1) and (2) with G replaced by G_N . On the other hand, this G_N can also be regarded as a piecewise linear function with nodes equally spaced at T_N/m , for any posi-

^{(&}lt;sup>4</sup>) See footnote 3 above.

tive integer *m*. Since $T_N/m = T_{mN}$, it follows that the functions

$$\begin{aligned} u_{mN}^{\pm}(x,t) &= e^{\pm 2\pi i m t/T_N} \sin\left(\frac{m N \pi x}{L}\right) = \\ &= \frac{1}{2i} \Bigg[\exp\left(\frac{i m N \pi}{L} \left(x \pm \sqrt{\frac{G(0)}{\rho}} t\right)\right) - \exp\left(\frac{i m N \pi}{L} \left(-x \pm \sqrt{\frac{G(0)}{\rho}} t\right)\right) \Bigg], \end{aligned}$$

also solve (1) and (2) with G replaced by G_N . Furthermore, if $f: \mathbb{R} \to \mathbb{C}$ is any function with a sufficiently smooth Fourier series of the form:

$$f(x)=\sum_{m=-\infty}^{\infty}c_m\,e^{imN\pi x/L}\,,$$

then

$$u_f(x,t) = \frac{1}{2i} \left[f\left(x + \sqrt{\frac{G(0)}{\rho}} t \right) - f\left(-x + \sqrt{\frac{G(0)}{\rho}} t \right) \right]$$

is again a bounded solution of (1) and (2) when G is replaced by G_N .

Recall that N was any fixed positive integer. By choosing N large enough, and hence T_N small enough, we can approximate G by G_N uniformly to any desired degree of accuracy. This means that if equations (1) and (2) do not admit globally bounded solutions for a given G, there are uniformly close approximations to G for which they do. We had already encountered in [1] a G for which this phenomenon occurs.

REMARK 6. The hypothesis that G be convex plays a crucial role in the proof of the Theorem. It is easy to show by example that if G is non-negative and integrable, but fails to be convex, then the Theorem is not true. Let

(13) $G(t) = \gamma t e^{-\alpha t} \text{ for } t \ge 0,$

with γ and α positive constants. Then (1) and (2) have solutions of the form

$$u(x,t)=u_0\,\sin\bigg(\frac{p\pi x}{\mathrm{L}}\bigg),$$

if

$$p = \sqrt{\frac{2L^2 \,\alpha^3 \,\rho}{\gamma \pi^2}}$$

is an integer.

The G in (13), while surely non-convex, also fails to be non-increasing. To see that it is just convexity which is at issue here, we can easily find a G which is non-negative, non-increasing, integrable but non convex, for which the situation is similar.

For example, let G have constant value on the interval $[0,\beta]$ and be zero on (β,∞) . Then bounded solutions of (1) and (2) can be constructed as before, if and only if,

$$\frac{\beta}{\pi}\sqrt{2\alpha}$$

is an odd integer.

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