

VERFEINERTE PARTIELLE INTEGRATION: AUSWIRKUNGEN AUF DIE KONSTANTEN IN MAXWELL- UND KORN-UNGLEICHUNGEN

CARL VON OSSIETZKY UNIVERSITÄT OLDENBURG

37. NORDWESTDEUTSCHES FUNKTIONALANALYSIS-KOLLOQUIUM

GASTGEBER: Andreas Defant, Peter Harmand, Michael Langenbruch

Dirk Pauly

Universität Duisburg-Essen

UNIVERSITÄT
DUISBURG
ESSEN

Open-Minded :-)

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OVERVIEW

MAXWELL INEQUALITIES

- TWO MAXWELL INEQUALITIES
- PROOFS

KORN'S FIRST INEQUALITIES

- STANDARD HOMOGENEOUS SCALAR BOUNDARY CONDITIONS
- NON-STANDARD HOMOGENEOUS TANGENTIAL OR NORMAL BOUNDARY CONDITIONS

REFERENCES

DISTURBING CONSEQUENCES FOR VILLANI'S WORK (FIELDS MEDAL)

- CITATIONS
- SOME FUN...

TWO MAXWELL INEQUALITIES

$\Omega \subset \mathbb{R}^3$ bounded, weak Lipschitz (even weaker possible)

$$\Rightarrow \quad \mathring{R}(\Omega) \cap \text{rot } R(\Omega) \hookrightarrow L^2(\Omega) \quad \Leftrightarrow \quad R(\Omega) \cap \text{rot } \mathring{R}(\Omega) \hookrightarrow L^2(\Omega)$$

\Rightarrow Maxwell estimates:

$$\exists \mathring{c}_m > 0 \quad \forall E \in \mathring{R}(\Omega) \cap \text{rot } R(\Omega) \quad |E|_{L^2(\Omega)} \leq \mathring{c}_m |\text{rot } E|_{L^2(\Omega)}$$

$$\exists c_m > 0 \quad \forall H \in R(\Omega) \cap \text{rot } \mathring{R}(\Omega) \quad |H|_{L^2(\Omega)} \leq c_m |\text{rot } H|_{L^2(\Omega)}$$

note: best constants

$$\frac{1}{\mathring{c}_m} = \inf_{0 \neq E \in \mathring{R}(\Omega) \cap \text{rot } R(\Omega)} \frac{|\text{rot } E|_{L^2(\Omega)}}{|E|_{L^2(\Omega)}}, \quad \frac{1}{c_m} = \inf_{0 \neq H \in R(\Omega) \cap \text{rot } \mathring{R}(\Omega)} \frac{|\text{rot } H|_{L^2(\Omega)}}{|H|_{L^2(\Omega)}}$$

Theorem

(i) $\mathring{c}_m = c_m$

(ii) Ω convex $\Rightarrow c_m \leq c_p$

Poincaré estimate: $\exists c_p > 0 \quad \forall u \in H^1(\Omega) \cap \mathbb{R}^\perp \quad |u|_{L^2(\Omega)} \leq c_p |\nabla u|_{L^2(\Omega)}$

best constant: $\frac{1}{c_p} = \inf_{0 \neq u \in H^1(\Omega) \cap \mathbb{R}^\perp} \frac{|\nabla u|_{L^2(\Omega)}}{|u|_{L^2(\Omega)}}$

PROOF OF MAXWELL INEQUALITIES

step one: two lin., cl., dens. def. op. and their reduced op.

$$\begin{aligned} A : D(A) \subset X &\rightarrow Y, & \mathcal{A} : D(\mathcal{A}) := D(A) \cap R(A^*) &\subset R(A^*) \rightarrow R(A), \\ A^* : D(A^*) \subset Y &\rightarrow X, & \mathcal{A}^* : D(\mathcal{A}^*) := D(A^*) \cap R(A) &\subset R(A) \rightarrow R(A^*) \end{aligned}$$

crucial assumption: $D(\mathcal{A}) \hookrightarrow X \Leftrightarrow D(\mathcal{A}^*) \hookrightarrow Y$

↓

gen. Poincaré estimates:

$$\begin{aligned} \exists c_A > 0 & & \forall x \in D(\mathcal{A}) & & |x| \leq c_A |Ax| \\ \exists c_{A^*} > 0 & & \forall y \in D(\mathcal{A}^*) & & |y| \leq c_{A^*} |A^*y| \end{aligned}$$

note: best constants

$$\frac{1}{c_A} = \inf_{0 \neq x \in D(\mathcal{A})} \frac{|Ax|}{|x|}, \quad \frac{1}{c_{A^*}} = \inf_{0 \neq y \in D(\mathcal{A}^*)} \frac{|A^*y|}{|y|}$$

Theorem

$$c_A = c_{A^*}$$

PROOF OF MAXWELL INEQUALITIES

step two: two lin., cl., den. def. op. and their reduced op.

$$\begin{aligned} A : D(A) \subset X \rightarrow Y, & & \mathcal{A} : D(\mathcal{A}) := D(A) \cap R(A^*) \subset R(A^*) \rightarrow R(A), \\ A^* : D(A^*) \subset Y \rightarrow X, & & \mathcal{A}^* : D(\mathcal{A}^*) := D(A^*) \cap R(A) \subset R(A) \rightarrow R(A^*) \end{aligned}$$

choose

$$\begin{aligned} A := \overset{\circ}{\text{rot}} : \overset{\circ}{\mathring{R}}(\Omega) \subset L^2(\Omega) \rightarrow L^2(\Omega), & & \overset{\circ}{\text{rot}} : \overset{\circ}{\mathring{R}}(\Omega) \cap \text{rot } R(\Omega) \subset \text{rot } R(\Omega) \rightarrow \text{rot } \overset{\circ}{\mathring{R}}(\Omega), \\ \text{rot} = \overset{\circ}{\text{rot}}^* : R(\Omega) \subset L^2(\Omega) \rightarrow L^2(\Omega), & & \text{rot} = \overset{\circ}{\text{rot}}^* : R(\Omega) \cap \text{rot } \overset{\circ}{\mathring{R}}(\Omega) \subset \text{rot } \overset{\circ}{\mathring{R}}(\Omega) \rightarrow \text{rot } R(\Omega) \end{aligned}$$

$$\text{crucial assumption: } \overset{\circ}{\mathring{R}}(\Omega) \cap \text{rot } R(\Omega) \hookrightarrow L^2(\Omega) \quad (\Leftrightarrow \quad R(\Omega) \cap \text{rot } \overset{\circ}{\mathring{R}}(\Omega) \hookrightarrow L^2(\Omega))$$

↓

gen. Poincaré estimates (Maxwell estimates):

$$\exists \overset{\circ}{c}_m > 0 \quad \forall E \in \overset{\circ}{\mathring{R}}(\Omega) \cap \text{rot } R(\Omega) \quad |E|_{L^2(\Omega)} \leq \overset{\circ}{c}_m |\text{rot } E|_{L^2(\Omega)}$$

$$\exists c_m > 0 \quad \forall H \in R(\Omega) \cap \text{rot } \overset{\circ}{\mathring{R}}(\Omega) \quad |H|_{L^2(\Omega)} \leq c_m |\text{rot } H|_{L^2(\Omega)}$$

Theorem

$$\overset{\circ}{c}_m = c_m$$

PROOF OF MAXWELL INEQUALITIES

step three:

Proposition (integration by parts (Grisvard's book and older...))

Let $\Omega \subset \mathbb{R}^3$ be piecewise C^2 . Then for all $E \in C^\infty(\bar{\Omega})$

$$\begin{aligned}
 & |\operatorname{div} E|_{L^2(\Omega)}^2 + |\operatorname{rot} E|_{L^2(\Omega)}^2 - |\nabla E|_{L^2(\Omega)}^2 \\
 &= \sum_{\ell=1}^L \int_{\Gamma_\ell} \underbrace{(\operatorname{div} \nu |E_n|^2 + ((\nabla \nu) E_t) \cdot E_t)}_{\substack{\text{curvature, sign!} \\ \dots \geq 0, \text{ if } \Omega \text{ convex.}}} + \sum_{\ell=1}^L \int_{\Gamma_\ell} \underbrace{(E_n \operatorname{div}_\Gamma E_t - E_t \cdot \nabla_\Gamma E_n)}_{\text{boundary conditions, no sign!}}.
 \end{aligned}$$

approx. convex Ω from inside by convex and smooth $(\Omega_k)_k \Rightarrow$

Corollary (Gaffney's inequality)

Let $\Omega \subset \mathbb{R}^3$ be convex and $E \in \mathring{R}(\Omega) \cap D(\Omega)$ or $E \in R(\Omega) \cap \mathring{D}(\Omega)$.

Then $E \in H^1(\Omega)$ and

$$|\operatorname{rot} E|_{L^2(\Omega)}^2 + |\operatorname{div} E|_{L^2(\Omega)}^2 - |\nabla E|_{L^2(\Omega)}^2 \geq 0.$$

PROOF OF MAXWELL INEQUALITIES

step four:

$$\text{(Poincaré)} \quad \exists c_p > 0 \quad \forall u \in H^1(\Omega) \cap \mathbb{R}^\perp \quad |u|_{L^2(\Omega)} \leq c_p |\nabla u|_{L^2(\Omega)}$$

Let Ω be convex and $E \in R(\Omega) \cap \mathring{D}_0(\Omega)$. Note $\mathring{D}_0(\Omega) = \text{rot } \mathring{R}(\Omega)$.

Cor. (Gaffney) $\Rightarrow E \in H^1(\Omega)$ and $E = \text{rot } H$ with $H \in \mathring{R}(\Omega)$.

$$\Rightarrow E \in H^1(\Omega) \cap (\mathbb{R}^3)^\perp \cap \mathring{D}_0(\Omega), \text{ since } \langle E, a \rangle_{L^2(\Omega)} = \langle \text{rot } H, a \rangle_{L^2(\Omega)} = 0 \text{ for } a \in \mathbb{R}^3$$

$$\Downarrow$$

$$|E|_{L^2(\Omega)} \leq c_p |\nabla E|_{L^2(\Omega)} \leq c_p |\text{rot } E|_{L^2(\Omega)}$$

$$\Downarrow$$

$$c_m \leq c_p$$

□

Theorem

$$\Omega \text{ convex} \quad \Rightarrow \quad \mathring{c}_p \leq \mathring{c}_m = c_m \leq c_p$$

Here:

$$\text{(Poincaré/Friedrichs)} \quad \exists \mathring{c}_p > 0 \quad \forall u \in \mathring{H}^1(\Omega) \quad |u|_{L^2(\Omega)} \leq \mathring{c}_p |\nabla u|_{L^2(\Omega)}$$

MATRICES

Let $A \in \mathbb{R}^{N \times N}$.

$$\begin{matrix} \text{sym} \\ \text{skw} \end{matrix} A := \frac{1}{2}(A \pm A^T), \quad \text{id}_A := \frac{\text{tr } A}{N} \text{id}, \quad \text{tr } A := A \cdot \text{id}, \quad \text{dev } A := A - \text{id}_A$$

(pointwise orthogonality) \Rightarrow

$$|A|^2 = |\text{dev } A|^2 + \frac{1}{N} |\text{tr } A|^2, \quad |A|^2 = |\text{sym } A|^2 + |\text{skw } A|^2, \quad |\text{sym } A|^2 = |\text{dev sym } A|^2 + \frac{1}{N} |\text{tr } A|^2$$

$$\Rightarrow |\text{dev } A|, N^{-1/2} |\text{tr } A|, |\text{sym } A|, |\text{skw } A| \leq |A|$$

$\Omega \subset \mathbb{R}^N$ and $A := \nabla v := J_v^T$ for $v \in H^1(\Omega)$ \Rightarrow (pointwise)

$$\begin{aligned} |\text{skw } \nabla v|^2 &= \frac{1}{2} |\text{rot } v|^2, \quad \text{tr } \nabla v = \text{div } v, \\ |\nabla v|^2 &= |\text{dev sym } \nabla v|^2 + \frac{1}{N} |\text{div } v|^2 + \frac{1}{2} |\text{rot } v|^2 \end{aligned} \quad (1)$$

Moreover

$$|\nabla v|^2 = |\text{rot } v|^2 + \langle \nabla v, (\nabla v)^T \rangle$$

$$\text{since } 2|\text{skw } \nabla v|^2 = \frac{1}{2} |\nabla v - (\nabla v)^T|^2 = |\nabla v|^2 - \langle \nabla v, (\nabla v)^T \rangle.$$

KORN'S FIRST INEQUALITY: STANDARD BOUNDARY CONDITIONS

Lemma (Korn's first inequality: \mathring{H}^1 -version)

Let Ω be an open subset of \mathbb{R}^N with $2 \leq N \in \mathbb{N}$. Then for all $v \in \mathring{H}^1(\Omega)$

$$|\nabla v|_{L^2(\Omega)}^2 = 2|\operatorname{dev sym} \nabla v|_{L^2(\Omega)}^2 + \frac{2-N}{N}|\operatorname{div} v|_{L^2(\Omega)}^2 \leq 2|\operatorname{dev sym} \nabla v|_{L^2(\Omega)}^2$$

and equality holds if and only if $\operatorname{div} v = 0$ or $N = 2$.

Proof.

note: $-\Delta = \operatorname{rot}^* \operatorname{rot} - \nabla \operatorname{div}$ (vector Laplacian)

$$\Rightarrow \forall v \in \mathring{C}^\infty(\Omega) \quad |\nabla v|_{L^2(\Omega)}^2 = |\operatorname{rot} v|_{L^2(\Omega)}^2 + |\operatorname{div} v|_{L^2(\Omega)}^2 \quad (\text{Gaffney's equality}) \quad (2)$$

(2) extends to all $v \in \mathring{H}^1(\Omega)$ by continuity. Then

$$|\nabla v|_{L^2(\Omega)}^2 = |\operatorname{dev sym} \nabla v|_{L^2(\Omega)}^2 + \frac{1}{2}|\nabla v|_{L^2(\Omega)}^2 + \frac{2-N}{2N}|\operatorname{div} v|_{L^2(\Omega)}^2$$

follows by (1), i.e., $|\nabla v|^2 = |\operatorname{dev sym} \nabla v|^2 + \frac{1}{N}|\operatorname{div} v|^2 + \frac{1}{2}|\operatorname{rot} v|^2$, and (2). \square

KORN'S FIRST INEQUALITY: TANGENTIAL/NORMAL BOUNDARY CONDITIONS

main result:

Theorem (Korn's first inequality: tangential/normal version)

Let $\Omega \subset \mathbb{R}^N$ be piecewise C^2 -concave and $v \in \overset{\circ}{H}_{t,n}^1(\Omega)$. Then Korn's first inequality

$$|\nabla v|_{L^2(\Omega)} \leq \sqrt{2} |\operatorname{dev sym} \nabla v|_{L^2(\Omega)}$$

holds. If Ω is a polyhedron, even

$$|\nabla v|_{L^2(\Omega)}^2 = 2 |\operatorname{dev sym} \nabla v|_{L^2(\Omega)}^2 + \frac{2-N}{N} |\operatorname{div} v|_{L^2(\Omega)}^2 \leq 2 |\operatorname{dev sym} \nabla v|_{L^2(\Omega)}^2$$

is true and equality holds if and only if $\operatorname{div} v = 0$ or $N = 2$.

KORN'S FIRST INEQUALITY: TANGENTIAL/NORMAL BOUNDARY CONDITIONS

tools:

Proposition (integration by parts (Grisvard's book and older...))

Let $\Omega \subset \mathbb{R}^N$ be piecewise C^2 . Then

$$\begin{aligned} |\operatorname{div} v|_{L^2(\Omega)}^2 + |\operatorname{rot} v|_{L^2(\Omega)}^2 - |\nabla v|_{L^2(\Omega)}^2 &= \sum_{\ell=1}^L \int_{\Gamma_\ell} \underbrace{(\operatorname{div} \nu |v_n|^2 + ((\nabla \nu) \nu_t) \cdot \nu_t)}_{\text{curvature, sign!}} \\ &\quad + \sum_{\ell=1}^L \int_{\Gamma_\ell} \underbrace{(v_n \operatorname{div}_\Gamma \nu_t - \nu_t \cdot \nabla_\Gamma v_n)}_{\text{boundary conditions, no sign!}}, \\ |\operatorname{div} v|_{L^2(\Omega)}^2 + |\operatorname{rot} v|_{L^2(\Omega)}^2 - |\nabla v|_{L^2(\Omega)}^2 &= \sum_{\ell=1}^L \int_{\Gamma_\ell} (\operatorname{div} \nu |v_n|^2 + ((\nabla \nu) \nu_t) \cdot \nu_t). \end{aligned}$$

holds for all $v \in C^\infty(\bar{\Omega})$ resp. $v \in \mathring{C}_{t,n}^\infty(\Omega)$.

Corollary (Gaffney's inequalities)

Let $\Omega \subset \mathbb{R}^N$ be piecewise C^2 and $v \in \mathring{H}_{t,n}^1(\Omega)$. Then

$$|\operatorname{rot} v|_{L^2(\Omega)}^2 + |\operatorname{div} v|_{L^2(\Omega)}^2 - |\nabla v|_{L^2(\Omega)}^2 \begin{cases} \leq 0 & , \text{ if } \Omega \text{ is piecewise } C^2\text{-concave,} \\ = 0 & , \text{ if } \Omega \text{ is a polyhedron,} \\ \geq 0 & , \text{ if } \Omega \text{ is piecewise } C^2\text{-convex.} \end{cases}$$

KORN'S FIRST INEQUALITY: TANGENTIAL/NORMAL BOUNDARY CONDITIONS

Proof.

(1), i.e., $|\nabla v|^2 = |\operatorname{dev sym} \nabla v|^2 + \frac{1}{N} |\operatorname{div} v|^2 + \frac{1}{2} |\operatorname{rot} v|^2$, and the corollary \Rightarrow

$$|\nabla v|_{L^2(\Omega)}^2 \leq |\operatorname{dev sym} \nabla v|_{L^2(\Omega)}^2 + \frac{1}{2} |\nabla v|_{L^2(\Omega)}^2 + \frac{2-N}{2N} |\operatorname{div} v|_{L^2(\Omega)}^2$$

\Rightarrow first estimate

Ω polyhedron \Rightarrow equality holds

□

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On a variant of Korn's inequality arising in statistical mechanics. A tribute to J.L. Lions.
- ▶ Desvillettes, L. and Villani, C.: Invent. Math., (2005)
On the trend to global equilibrium for spatially inhomogeneous kinetic systems: the Boltzmann equation

CITATIONS

- ▶ Desvillettes, L. and Villani, C.: ESAIM Control Optim. Calc. Var., (2002)
*On a variant of Korn's inequality arising in statistical mechanics.
A tribute to J.L. Lions.*
 - page 607
 - page 608
 - page 609
 - Proposition 5
 - (end of) Theorem 3 (continued)
 - page 609 (closed graph theorem)

- ▶ Desvillettes, L. and Villani, C.: Invent. Math., (2005)
*On the trend to global equilibrium for spatially inhomogeneous kinetic systems:
the Boltzmann equation*
 - page 306

HOW ONE CANNOT APPLY THE CLOSED GRAPH THEOREM!

generally: compact embedding or regularity + closed graph theorem
 \Rightarrow Poincaré type estimate

(hard analysis to do!)

surprisingly: \exists people closed graph / open mapping / bounded inverse theorem
 \Rightarrow Poincaré type estimate

(example on next slide)

!!! THIS IS WRONG !!!

HOW ONE CANNOT APPLY THE CLOSED GRAPH THEOREM!

4. Our primary goal was to obtain fully explicit lower bounds for $K(\Omega)$ in terms of simple geometrical information about Ω ; to achieve this completely with our method, we would have to give quantitative estimates on C_H . Unfortunately, we have been unable to find explicit estimates about C_H in the literature, although it seems unlikely that nobody has been interested in this problem. Of course, when $N = 3$ and Ω is simply connected, estimate (10) is equivalent to

$$\|\nabla u\|_{L^2(\Omega)}^2 \leq C_H(\Omega) (\|\nabla \cdot u\|_{L^2(\Omega)}^2 + \|\nabla \wedge u\|_{L^2(\Omega)}^2), \quad (13)$$

up to possible replacement of C_H by $C_H + 1$. This is an estimate which is well-known to many people, but for which it seems very difficult to find an accurate reference. Inequality (10) can be seen as a consequence of the closed graph theorem; for instance, in the case of a simply connected domain, one just needs to note that (i) $\|\nabla^a u\|_{L^2}^2 + \|\nabla \cdot u\|_{L^2}^2$ is bounded by $\|\nabla u\|_{L^2}^2$, (ii) the identities $\nabla \cdot u = 0$, $\nabla^a u = 0$, $u \cdot n = 0$ (on the boundary), together imply $u = 0$; so in fact the norms appearing on the left and on the right-hand side of (10) have to be equivalent. The proof of point (ii) is as follows: from Poincaré's lemma in a simply connected domain, there exists a real-valued function ψ such that $\nabla \psi = u$; then ψ is a harmonic function with homogeneous Neumann boundary condition, so it has to be a constant, and $u = 0$.

Of course this argument gives no insight on how to estimate the constants. As pointed out to us independently by Druet and by Serre, one can choose $C_H(\Omega) = 1$ if Ω is convex, but the general case seems to be much harder. Anyway this is a separate issue which has nothing to do with axisymmetry; all the relevant information about axisymmetry lies in our estimates on $G(\Omega)^{-1}$.

- $C_H = C_H(\Omega)$ is a constant related to the homology of Ω and the Hodge decomposition, defined by the inequality

$$\|\nabla^{\text{sym}} v\|_{L^2(\Omega)/V_0(\Omega)}^2 \leq C_H \left(\|\nabla \cdot v\|_{L^2(\Omega)}^2 + \|\nabla^a v\|_{L^2(\Omega)}^2 \right), \quad (10)$$

or (almost) equivalently by inequality (13) below. Here $\nabla \cdot v$ stands for the divergence of the vector field v , $\nabla \cdot v = \sum_i \partial_{v_i} / \partial x_i$, and $V_0(\Omega)$ is the space of all vector fields $v_0 \in H^1(\Omega; \mathbb{R}^N)$ such that

$$\nabla \cdot v_0 = 0, \quad \nabla^a v_0 = 0.$$

We recall that V_0 is a finite-dimensional vector space whose dimension depends only on the topology of Ω ;