

On some non-uniqueness results for the
compressible Euler equations based on
convex integration

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August 13, 2019

Workshop “Convex Integration in PDEs, Geometry, and Variational Calculus”,
Banff, Canada

Isentropic Euler Equations

Isentropic compressible Euler equations

$$\partial_t \varrho + \operatorname{div}(\varrho \mathbf{u}) = 0$$

$$\partial_t(\varrho \mathbf{u}) + \operatorname{div}(\varrho \mathbf{u} \otimes \mathbf{u}) + \nabla p(\varrho) = 0$$

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Unknowns:

- density $\varrho : [0, T) \times \Omega \rightarrow \mathbb{R}^+$
- velocity $\mathbf{u} : [0, T) \times \Omega \rightarrow \mathbb{R}^n$

Variables:

- time $t \in [0, T)$
- spatial variable $\mathbf{x} = (x_1, \dots, x_n) \in \Omega \subset \mathbb{R}^n$, $n = 2, 3$

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The **pressure** $p = p(\varrho)$ is a given function.

Example: Polytropic pressure law

$$p(\varrho) = \varrho^\gamma \quad \text{where } \gamma > 1$$

Initial boundary value problem

Initial condition:

$$\varrho(0, \cdot) = \varrho_0 \quad , \quad \mathbf{u}(0, \cdot) = \mathbf{u}_0$$

Boundary conditions:

- Periodic boundary condition
- Impermeability boundary condition: $\mathbf{u} \cdot \mathbf{n}|_{\partial\Omega} = 0$
- ...

Admissible solutions

We supplement the Euler equations with the *energy inequality*

$$\partial_t \left(\frac{1}{2} \varrho |\mathbf{u}|^2 + P(\varrho) \right) + \operatorname{div} \left[\left(\frac{1}{2} \varrho |\mathbf{u}|^2 + P(\varrho) + p(\varrho) \right) \mathbf{u} \right] \leq 0$$

where $P = P(\varrho)$ is the **pressure potential**.

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Polytropic pressure law

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Definition

A weak solution is called *admissible* if the energy inequality is fulfilled in the sense of distributions.

Convex integration for *incompressible* Euler

De Lellis and Székelyhidi showed existence of infinitely many solutions (\mathbf{v}, p) to the *incompressible* Euler equations

$$\begin{aligned}\operatorname{div} \mathbf{v} &= 0, \\ \partial_t \mathbf{v} + \operatorname{div}(\mathbf{v} \otimes \mathbf{v}) + \nabla p &= 0,\end{aligned}$$

where one can prescribe the kinetic energy $\frac{1}{2}|\mathbf{v}(t, \mathbf{x})|^2 = \bar{e}(t, \mathbf{x})$ for a.e. (t, \mathbf{x}) .

C. De Lellis and L. Székelyhidi Jr. “The Euler equations as a differential inclusion”. In: *Ann. of Math. (2)* 170.3 (2009), pp. 1417–1436

C. De Lellis and L. Székelyhidi Jr. “On admissibility criteria for weak solutions of the Euler equations”. In: *Arch. Ration. Mech. Anal.* 195.1 (2010), pp. 225–260

Non-uniqueness results

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Theorem

For any pressure function $p(\varrho)$ there exist initial data $(\varrho_0, \mathbf{u}_0)$ for which there are infinitely many admissible weak solutions (ϱ, \mathbf{u}) .

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Theorem

For any pressure function $p(\varrho)$ and any given periodic initial density $\varrho_0 \in C^1$ there exist a periodic initial velocity $\mathbf{u}_0 \in L^\infty$ for which there are infinitely many space-periodic admissible weak solutions (ϱ, \mathbf{u}) .

E. Chiodaroli. "A counterexample to well-posedness of entropy solutions to the compressible Euler system". In: J. Hyperbolic Differ. Equ. 11.3 (2014), pp. 493–519

E. Feireisl. "Maximal dissipation and well-posedness for the compressible Euler system". In: J. Math. Fluid Mech. 16 (2014), pp. 447–461

Riemann problem

Here $\Omega = \mathbb{R}^2$, $T = \infty$.

Write $\mathbf{u} = (v, u)$.

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Riemann initial data

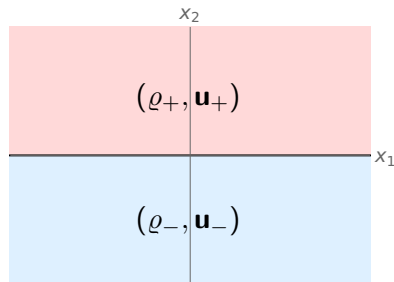
$$(\varrho, \mathbf{u})(0, \mathbf{x}) = (\varrho_0, \mathbf{u}_0)(\mathbf{x}) := \begin{cases} (\varrho_-, \mathbf{u}_-) & \text{if } x_2 < 0 \\ (\varrho_+, \mathbf{u}_+) & \text{if } x_2 > 0 \end{cases},$$

where $\varrho_{\pm} \in \mathbb{R}^+$ and $\mathbf{u}_{\pm} \in \mathbb{R}^2$ are constant and $v_- = v_+ = 0$.

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Corresponding 1-d Riemann problem

Solve the corresponding 1-d Riemann problem

$$\partial_t \rho + \partial_{x_2}(\rho u) = 0,$$

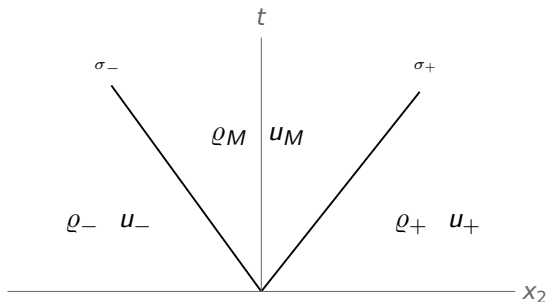
$$\partial_t(\rho u) + \partial_{x_2}(\rho u^2 + p(\rho)) = 0,$$

$$(\rho, u)(0, x_2) = (\rho_0, u_0)(x_2) := \begin{cases} (\rho_-, u_-) & \text{if } x_2 < 0 \\ (\rho_+, u_+) & \text{if } x_2 > 0 \end{cases} .$$

Solution of the corresponding 1-d Riemann problem

Constant states separated by two waves

- 1-wave: Either a shock or a rarefaction wave
- 2-wave: Either a shock or a rarefaction wave



Possible structure of the 1-d Riemann solution

1-wave	2-wave	
-	-	
raref.	-	
-	raref.	
raref.	raref.	
shock	shock	
shock	raref.	
raref.	shock	
-	shock	
shock	-	

Possible structure of the 1-d Riemann solution

Question

Is the 1-d Riemann solution the *unique* adm. weak solution?

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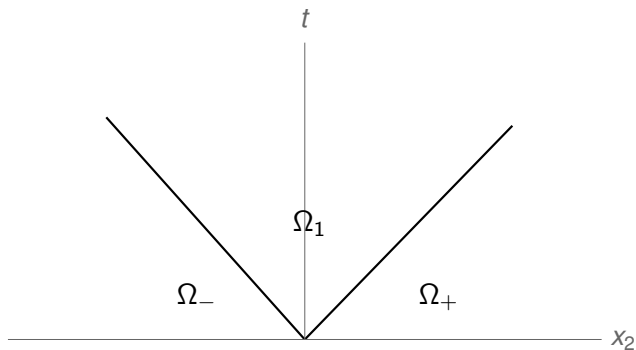
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C. Klingenberg and S. Markfelder. “The Riemann problem for the multidimensional isentropic system of gas dynamics is ill-posed if it contains a shock”. In: *Arch. Ration. Mech. Anal.* 227.3 (2018), pp. 967–994

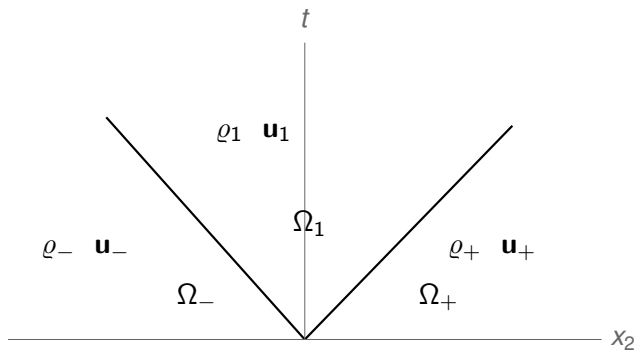
Basic ideas of the non-uniqueness proof

- ▷ Definition: fan partition.



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- ▷ Define a piecewise constant *adm. fan subsolution* $(\bar{\varrho}, \bar{\mathbf{u}})$.



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- ▷ Define a piecewise constant *adm. fan subsolution* $(\bar{\varrho}, \bar{\mathbf{u}})$.
- ▷ Apply convex integration on Ω_1 to obtain $\tilde{\mathbf{u}}_1$.

Proposition

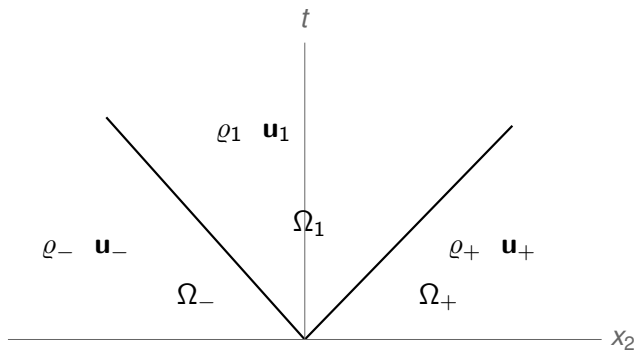
Let $(\mathbf{u}, \mathbb{U}) \in \mathbb{R}^2 \times \mathcal{S}_0^{2 \times 2}$ and $c > 0$ such that $\mathbf{u} \otimes \mathbf{u} - \mathbb{U} < \frac{c}{2} \mathbb{I}$.
Furthermore let $\Omega \subset \mathbb{R} \times \mathbb{R}^2$ open. Then there exist infinitely many maps $(\tilde{\mathbf{u}}, \tilde{\mathbb{U}}) \in L^\infty(\mathbb{R} \times \mathbb{R}^2, \mathbb{R}^2 \times \mathcal{S}_0^{2 \times 2})$ with the following properties:

- $\tilde{\mathbf{u}}$ and $\tilde{\mathbb{U}}$ vanish outside Ω ,
- $\operatorname{div} \tilde{\mathbf{u}} = 0$ and $\partial_t \tilde{\mathbf{u}} + \operatorname{div} \tilde{\mathbb{U}} = 0$ in the sense of distributions,
- $(\mathbf{u} + \tilde{\mathbf{u}}) \otimes (\mathbf{u} + \tilde{\mathbf{u}}) - (\mathbb{U} + \tilde{\mathbb{U}}) = \frac{c}{2} \mathbb{I}$ a.e. on Ω .

E. Chiodaroli, C. De Lellis, and O. Kreml. "Global ill-posedness of the isentropic system of gas dynamics". In: Comm. Pure Appl. Math. 68.7 (2015), pp. 1157–1190

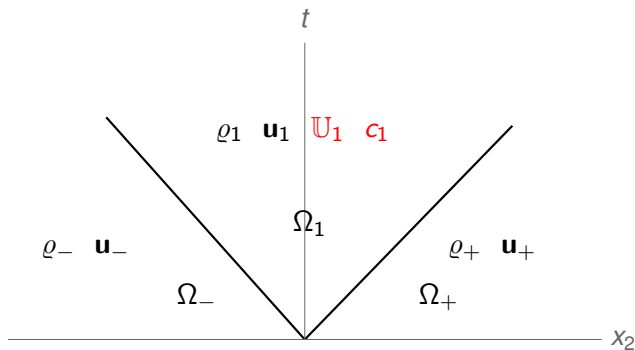
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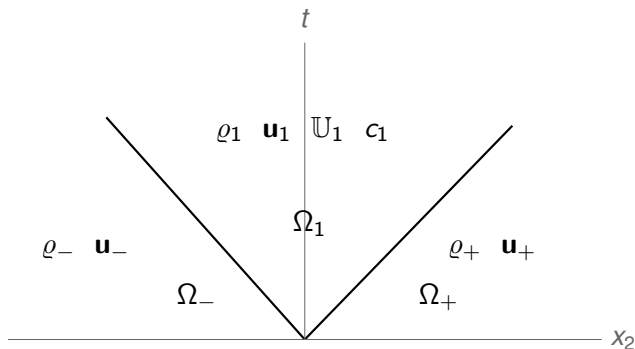
Basic ideas of the non-uniqueness proof

- ▷ Definition: fan partition.
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- ▷ Definition: fan partition.
- ▷ Define a piecewise constant *adm. fan subsolution* $(\bar{\varrho}, \bar{\mathbf{u}}, \bar{\mathbf{U}}, \bar{c})$.
- ▷ Apply convex integration on Ω_1 to obtain $\tilde{\mathbf{u}}_1$.
- ▷ Define the fan subsolution such that $(\bar{\varrho}, \bar{\mathbf{u}} + \tilde{\mathbf{u}}_1)$ is a solution.



Definition: admissible fan subsolution (1)

An adm. fan subsolution consists of 4 piecewise constant functions $(\bar{\varrho}, \bar{\mathbf{u}}, \bar{\mathbb{U}}, \bar{c}) : (0, \infty) \times \mathbb{R}^2 \rightarrow (\mathbb{R}^+ \times \mathbb{R}^2 \times \mathcal{S}_0^{2 \times 2} \times \mathbb{R}^+)$, such that:

- 1 There exists a fan partition $\Omega_-, \Omega_1, \Omega_+$ such that

$$(\bar{\varrho}, \bar{\mathbf{u}}, \bar{\mathbb{U}}, \bar{c}) = \begin{cases} (\varrho_{\pm}, \mathbf{u}_{\pm}, \mathbb{U}_{\pm}, c_{\pm}) & \text{on } \Omega_{\pm} \\ (\varrho_1, \mathbf{u}_1, \mathbb{U}_1, c_1) & \text{on } \Omega_1 \end{cases}$$

where $\mathbb{U}_{\pm} = \mathbf{u}_{\pm} \otimes \mathbf{u}_{\pm} - \frac{1}{2} |\mathbf{u}_{\pm}|^2 \mathbb{I}$ and $c_{\pm} = |\mathbf{u}_{\pm}|^2$.

- 2 The following inequality holds in the sense of definiteness

$$\mathbf{u}_1 \otimes \mathbf{u}_1 - \mathbb{U}_1 < \frac{1}{2} c_1 \mathbb{I}.$$

Definition: admissible fan subsolution (2)

- ③ The following identities hold in the sense of distributions:

$$\begin{aligned}\partial_t \bar{\varrho} + \operatorname{div}(\bar{\varrho} \bar{\mathbf{u}}) &= 0, \\ \partial_t (\bar{\varrho} \bar{\mathbf{u}}) + \operatorname{div}(\bar{\varrho} \bar{\mathbf{U}}) + \nabla \left(p(\bar{\varrho}) + \frac{1}{2} \bar{\varrho} \bar{c} \right) &= 0.\end{aligned}$$

- ④ The energy inequality is fulfilled in the sense of distributions:

$$\partial_t \left(\frac{1}{2} \bar{\varrho} \bar{c} + P(\bar{\varrho}) \right) + \operatorname{div} \left[\left(\frac{1}{2} \bar{\varrho} \bar{c} + P(\bar{\varrho}) + p(\bar{\varrho}) \right) \bar{\mathbf{u}} \right] \leq 0.$$

Condition for the existence of infinitely many solutions

Proposition

*Existence of an
admissible fan subsolution* \implies *Existence of infinitely
many adm. weak solutions*

E. Chiodaroli, C. De Lellis, and O. Kreml. "Global ill-posedness of the isentropic system of gas dynamics". In: Comm. Pure Appl. Math. 68.7 (2015), pp. 1157–1190

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Translate the definition of an admissible fan subsolution into a system of algebraic equations and inequalities.

More precisely we obtain a system of **6 equations** and **4 inequalities** for **8 unknowns**.

Solution to the algebraic equations and inequalities

Two shocks:

Solution to the algebraic equations and inequalities

Two shocks:

- ▶ Small perturbation of the 1-d Riemann solution yields a solution to the algebraic equations and inequalities.

E. Chiodaroli and O. Kreml. “On the energy dissipation rate of solutions to the compressible isentropic Euler system”. In: *Arch. Ration. Mech. Anal.* 214.3 (2014), pp. 1019–1049

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One shock, one rarefaction:

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Solution to the algebraic equations and inequalities

One shock, one rarefaction:

- ▷ First notice that if the rarefaction is “small” then there is a solution to the algebraic equations and inequalities.
- ▷ Introduce a rarefaction to an intermediate state to obtain such a small rarefaction.

A single shock:

- ▷ Introduce a shock wave to an intermediate state to obtain a small rarefaction.

C. Klingenberg and S. Markfelder. “The Riemann problem for the multidimensional isentropic system of gas dynamics is ill-posed if it contains a shock”. In: *Arch. Ration. Mech. Anal.* 227.3 (2018), pp. 967–994

Theorem

There exist Lipschitz continuous initial data $(\varrho_0, \mathbf{u}_0)$ for which there are infinitely many admissible weak solutions (ϱ, \mathbf{u}) .

*E. Chiodaroli, C. De Lellis, and O. Kreml. "Global ill-posedness of the isentropic system of gas dynamics". In: *Comm. Pure Appl. Math.* 68.7 (2015), pp. 1157–1190*

Further results

Theorem

There exist Lipschitz continuous initial data $(\varrho_0, \mathbf{u}_0)$ for which there are infinitely many admissible weak solutions (ϱ, \mathbf{u}) .

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Theorem

There exist Riemann initial data $(\varrho_0, \mathbf{u}_0)$ for which there are infinitely many energy-conserving weak solutions (ϱ, \mathbf{u}) .

*C. Klingenberg and S. Markfelder. "Non-uniqueness of energy-conservative solutions to the isentropic compressible two-dimensional Euler equations". In: *J. Hyperbolic Differ. Equ.* 15.4 (2018), pp. 721–730*

Full Euler Equations

Compressible Euler equations

$$\partial_t \varrho + \operatorname{div}(\varrho \mathbf{u}) = 0$$

$$\partial_t(\varrho \mathbf{u}) + \operatorname{div}(\varrho \mathbf{u} \otimes \mathbf{u}) + \nabla p(\varrho, \vartheta) = 0$$

$$\partial_t \left(\frac{1}{2} \varrho |\mathbf{u}|^2 + \varrho e(\varrho, \vartheta) \right) + \operatorname{div} \left[\left(\frac{1}{2} \varrho |\mathbf{u}|^2 + \varrho e(\varrho, \vartheta) + p(\varrho, \vartheta) \right) \mathbf{u} \right] = 0$$

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Unknowns:

- density $\varrho : [0, T) \times \Omega \rightarrow \mathbb{R}^+$
- velocity $\mathbf{u} : [0, T) \times \Omega \rightarrow \mathbb{R}^n$
- temperature $\vartheta : [0, T) \times \Omega \rightarrow \mathbb{R}^+$

Variables:

- time $t \in [0, T)$
- spatial variable $\mathbf{x} = (x_1, \dots, x_n) \in \Omega \subset \mathbb{R}^n$, $n = 2, 3$

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The **pressure** $p = p(\varrho, \vartheta)$ and the **internal energy** $e = e(\varrho, \vartheta)$ are given functions.

Example (Ideal gas)

$$p(\varrho, \vartheta) = \varrho \vartheta$$

$$e(\varrho, \vartheta) = \frac{1}{\gamma-1} \vartheta \quad \text{where } \gamma > 1 \text{ (adiabatic exponent)}$$

Definition

A weak solution is called *admissible* if the entropy inequality

$$\partial_t (\varrho s(\varrho, \vartheta)) + \operatorname{div} (\varrho s(\varrho, \vartheta) \mathbf{u}) \geq 0,$$

is fulfilled in the sense of distributions.

Here $s(\varrho, \vartheta)$ is the **entropy**, e. g. for the ideal gas

$$s(\varrho, \vartheta) = \frac{1}{\gamma-1} \log \vartheta - \log \varrho.$$

Non-uniqueness results for the full Euler equations

Non-uniqueness results for the full Euler equations

Theorem

For any given piecewise-constant initial density ϱ_0 and temperature ϑ_0 there exists an initial velocity $\mathbf{u}_0 \in L^\infty$ for which there are infinitely many admissible weak solutions $(\varrho, \mathbf{u}, \vartheta)$.

E. Feireisl, C. Klingenberg, O. Kreml, and S. Markfelder. On oscillatory solutions to the complete Euler system. submitted. 2017. arXiv: 1710.10918

see also:

T. Luo, C. Xie, and Z. Xin. "Non-uniqueness of admissible weak solutions to compressible Euler systems with source terms". In: Adv. Math. 291 (2016), pp. 542–583

Riemann problem

Consider *ideal gas*, i. e.

$$p(\varrho, \vartheta) = \varrho \vartheta,$$

$$e(\varrho, \vartheta) = \frac{1}{\gamma-1} \vartheta.$$

It is more convenient to consider p as an unknown instead of ϑ .

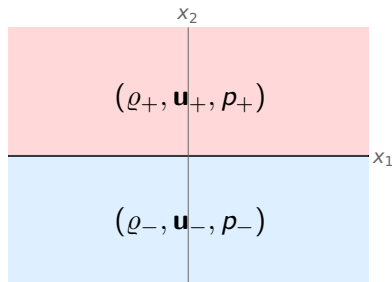
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Riemann initial data

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where $\varrho_{\pm} \in \mathbb{R}^+$, $\mathbf{u}_{\pm} \in \mathbb{R}^2$ and $p_{\pm} \in \mathbb{R}^+$ are constant and $v_- = v_+ = 0$ (remember that $\mathbf{u} = (v, u)$).

Corresponding 1-d Riemann problem

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$$\partial_t(\varrho u) + \partial_{x_2}(\varrho u^2 + p) = 0,$$

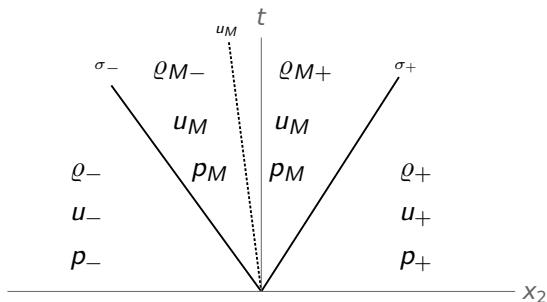
$$\partial_t \left(\frac{1}{2} \varrho u^2 + \varrho e(\varrho, p) \right) + \partial_{x_2} \left[\left(\frac{1}{2} \varrho u^2 + \varrho e(\varrho, p) + p \right) u \right] = 0,$$

$$(\varrho, u, p)(0, x_2) = (\varrho_0, u_0, p_0)(x_2) := \begin{cases} (\varrho_-, u_-, p_-) & \text{if } x_2 < 0 \\ (\varrho_+, u_+, p_+) & \text{if } x_2 > 0 \end{cases} .$$

Solution of the corresponding 1-d Riemann problem

Constant states separated by three waves

- 1-wave: Either a shock or a rarefaction wave
- 2-wave: Contact discontinuity
- 3-wave: Either a shock or a rarefaction wave



Possible structure of the 1-d Riemann solution

1-wave	2-wave	3-wave	
-	-	-	
-	-	shock	
-	-	raref.	
shock	-	-	
shock	-	shock	
shock	-	raref.	
raref.	-	-	
raref.	-	shock	
raref.	-	raref.	

1-wave	2-wave	3-wave	
-	contact	-	
-	contact	shock	
-	contact	raref.	
shock	contact	-	
shock	contact	shock	
shock	contact	raref.	
raref.	contact	-	
raref.	contact	shock	
raref.	contact	raref.	

Possible structure of the 1-d Riemann solution

Question

Is the 1-d Riemann solution the *unique* adm. weak solution?

1-wave	2-wave	3-wave	
-	-	-	
-	-	shock	
-	-	raref.	
shock	-	-	
shock	-	shock	
shock	-	raref.	
raref.	-	-	
raref.	-	shock	
raref.	-	raref.	

1-wave	2-wave	3-wave	
-	contact	-	
-	contact	shock	
-	contact	raref.	
shock	contact	-	
shock	contact	shock	
shock	contact	raref.	
raref.	contact	-	
raref.	contact	shock	
raref.	contact	raref.	

Possible structure of the 1-d Riemann solution

Question

Is the 1-d Riemann solution the *unique* adm. weak solution?

1-wave	2-wave	3-wave	
-	-	-	✓
-	-	shock	
-	-	raref.	✓
shock	-	-	
shock	-	shock	
shock	-	raref.	
raref.	-	-	✓
raref.	-	shock	
raref.	-	raref.	✓

1-wave	2-wave	3-wave	
-	contact	-	
-	contact	shock	
-	contact	raref.	
shock	contact	-	
shock	contact	shock	
shock	contact	raref.	
raref.	contact	-	
raref.	contact	shock	
raref.	contact	raref.	

Possible structure of the 1-d Riemann solution

Question

Is the 1-d Riemann solution the *unique* adm. weak solution?

1-wave	2-wave	3-wave	
-	-	-	✓
-	-	shock	
-	-	raref.	✓
shock	-	-	
shock	-	shock	✗
shock	-	raref.	
raref.	-	-	✓
raref.	-	shock	
raref.	-	raref.	✓

1-wave	2-wave	3-wave	
-	contact	-	
-	contact	shock	
-	contact	raref.	
shock	contact	-	
shock	contact	shock	✗
shock	contact	raref.	
raref.	contact	-	
raref.	contact	shock	
raref.	contact	raref.	

References

Uniqueness:

G.-Q. Chen and J. Chen. “Stability of rarefaction waves and vacuum states for the multidimensional Euler equations”. In: *J. Hyperbolic Differ. Equ.* 4.1 (2007), pp. 105–122

E. Feireisl, O. Kreml, and A. Vasseur. “Stability of the isentropic Riemann solutions of the full multidimensional Euler system”. In: *SIAM J. Math. Anal.* 47.3 (2015), pp. 2416–2425

Non-uniqueness:

S. Markfelder et al. *Non-uniqueness of admissible weak solutions to the Riemann problem for the full Euler system in 2D*. submitted. 2018. arXiv: 1805.11354

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- ▷ Define a piecewise constant *admissible fan subsolution* as in the isentropic case, but with 4 sectors instead of 3.

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Idea of the non-uniqueness proof

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- ▷ Existence of an admissible fan subsolution \implies Existence of infinitely many adm. weak solutions
- ▷ The definition of an admissible fan subsolution can be translated into a system of algebraic equations and inequalities.
- ▷ As in the isentropic case, a small perturbation of the 1-d Riemann solution yields a solution to the algebraic equations and inequalities.

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