

Linear inviscid damping and enhanced dissipation for shear flows

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Classical problem:

Stability of laminar flows at high Reynolds number.

Some classical laminar flows:

- Plane Couette flow: $(y, 0, 0)$
- Plane Poiseuille flow: $(1 - y^2, 0, 0)$
- Pipe Poiseuille flow: $(0, 0, 1 - r^2)$

These are steady solutions of the Navier-Stokes equations:

$$\begin{cases} \partial_t \mathbf{v} - \nu \Delta \mathbf{v} + \mathbf{v} \cdot \nabla \mathbf{v} + \nabla P = 0 & \text{in } \mathbb{R}_+ \times \Omega, \\ \nabla \cdot \mathbf{v} = 0 & \text{in } \mathbb{R}_+ \times \Omega, \\ \mathbf{v} = 0 & \text{on } \partial\Omega, \end{cases}$$

where $\nu = Re^{-1} \ll 1$ is the viscosity coefficient.

Consider the linearized NS system around the laminar flow:

$$\partial_t u - \mathcal{L}_v u = 0.$$

Let U solve the eigenvalue problem: $\mathcal{L}_v U = \lambda U$. The system is linearly stable if $\text{Re}\lambda \leq 0$ and unstable if $\text{Re}\lambda > 0$.

- Plane Couette flow: stable for any Reynolds number (*Romanov, Funk. Anal. 1973*);
- Plane Poiseuille flow: stable for Reynolds number less than 5772 (*Orszag, JFM 1971*), and unstable for high Reynolds number (*Grenier et al, Adv Math 2016*);
- Pipe Poiseuille flow: stable at high Reynolds number (*Chen-Wei-Zhang, CPAM 2023*).

Conjecture: *Pipe Poiseuille flow is stable for any Reynolds number.*

Transition threshold problem (*Trefethen et al, Science 1993*): Given a norm $\|\cdot\|_X$, find a $\beta = \beta(X)$ such that

$$\|u_0\|_X \ll Re^{-\beta} \implies \text{stability}.$$

3-D Couette flow in $\Omega = \mathbb{T} \times \mathbb{R} \times \mathbb{T}$:

- If X is Gevrey class, then $\beta \leq 1$ (*Bedrossian-Germain-Masmoudi, Mem AMS 2021*).
- If $X = H^N$, then $\beta \leq \frac{3}{2}$ (*Bedrossian-Germain-Masmoudi, Ann Math 2017*).
- If $X = H^2$, then $\beta \leq 1$ (*Wei-Zhang, CPAM 2021*).

3-D Couette flow in $\Omega = \mathbb{T} \times [-1, 1] \times \mathbb{T}$:

- If $X = H^2$, then $\beta \leq 1$ (*Chen-Wei-Zhang, Mem AMS in press*).

3-D Plane Poiseuille flow in $\Omega = \mathbb{T} \times [-1, 1] \times \mathbb{T}$:

- If $X = H^2$, then $\beta \leq \frac{7}{4}$ (*Chen-Ding-Lin-Zhang, preprint*).

The linearized NS system

We consider general monotone shear flows $(u(y), 0)$ satisfying

$$(M) \quad u \in H^3(0, 1), \quad u'(y) \geq c_0 \quad \text{for some } c_0 > 0.$$

The linearized 2D NS system around $(u(y), 0)$ in $\Omega = \mathbb{T} \times [0, 1]$ takes as follows

$$\partial_t v + A_v v = 0,$$

where

$$A_v v = P\left(-\nu \Delta v + u(y) \partial_x v + (v^2 \partial_y u, 0)\right)$$

with $D(A_v) = H^2(\Omega) \cap H_{0,\sigma}^1(\Omega)$ and P Leray-Helmholtz projection.

The linearized NS system

Let $\omega = \partial_x v^2 - \partial_y v^1$ be the vorticity and ϕ be the stream function so that

$$\Delta\phi = \omega, \quad v = (-\partial_y\phi, \partial_x\phi).$$

Then the linearized NS system can be written as

$$\begin{cases} \partial_t\omega + \mathcal{L}_v\omega = 0, \\ \Delta\phi = \omega, \quad \partial_x\phi|_{y=0,1} = \partial_y\phi|_{y=0,1} = 0, \\ \omega(0, x, y) = \omega_0(x, y), \end{cases} \quad (1)$$

where

$$\mathcal{L}_v\omega = \left(-v\Delta + u(y)\partial_x - u''(y)\partial_x\Delta^{-1} \right)\omega.$$

We are concerned with the following three problems:

- Linear stability
- Linear inviscid damping
- Linear enhanced dissipation

The later two mechanisms play a crucial role in the transition threshold problem.

Linear inviscid damping

The linearized 2-D Euler equation around Couette flow:

$$\omega_t + y\partial_x\omega = 0 \Rightarrow \omega(t, x, y) = \omega_0(x - ty, y).$$

In 1907, Orr found that

$$\|V_{\neq}(t)\|_{L^2} \rightarrow 0 \quad \text{as } t \rightarrow \infty.$$

This is so called **inviscid damping**, which is an analogue of **Landau damping** in plasma physics.

Linear enhanced dissipation

The linearized 2-D NS around Couette flow:

$$\partial_t \omega - \nu \Delta \omega + y \partial_x \omega = 0, \quad \omega(0) = \omega_0.$$

It holds that

$$\|\omega_\neq(t)\|_{L^2} \leq C e^{-\nu^{\frac{1}{3}} t} \|\omega_0\|_{L^2}.$$

This decay rate $\nu^{\frac{1}{3}}$ is much faster than the diffusion rate ν . This is so called **enhanced dissipation**.

Main results: linear stability

We define

$$m(\nu) = \inf \left\{ \operatorname{Re} \lambda : A_\nu v = \lambda v, v \in D(A_\nu) \right\},$$
$$m_e(\nu) = \inf \left\{ \operatorname{Re} \lambda : A_\nu v = \lambda v, v \in D(A_\nu), \int_{\mathbb{T}} v dx = 0 \right\}.$$

Theorem 1. (Chen-Wei-Zhang, CMP 2023)

Assume that $\mathcal{L}_E = u(y)\partial_x - u''(y)\partial_x \Delta^{-1}$ has no embedding eigenvalues or eigenvalues. There exist $0 < \nu_1 \leq 1$ and $c > 0$ independent of ν so that if $0 < \nu \leq \nu_1$, then it holds that

$$m(\nu) \geq c\nu, \quad m_e(\nu) \geq c\nu^{\frac{1}{3}}.$$

Some remarks.

- Linear stability for concave monotone shear flows (*Almog-Helffer, ARMA 2021*).
- If the flow is monotone and concave, then \mathcal{L}_E has no embedding eigenvalues or eigenvalues.
- The spectral gap estimate $m_e(\nu) \geq c\nu^{\frac{1}{3}}$ corresponds to the enhanced dissipation phenomenon.

Main results: enhanced dissipation

Theorem 2. (Chen-Wei-Zhang, CMP 2023)

Assume that $\mathcal{L}_E = u(y)\partial_x - u''(y)\partial_x\Delta^{-1}$ has no embedding eigenvalues or eigenvalues. Let ω solve (1) with the initial data $\omega_0 \in H_y^1 H_x^{-1}$ and $\int_{\mathbb{T}} \omega_0(x, y) dx = 0$. There exist $0 < \nu_1 \leq 1, 0 < \epsilon_0 \leq 1$ so that if $0 < \nu \leq \nu_1$, then it holds that

$$\|e^{\epsilon_0 \nu^{1/3} t} v\|_{L^\infty L^2} + \|e^{\epsilon_0 \nu^{1/3} t} v\|_{L^2 L^2} \leq C \nu^{1/3} \|\omega_0\|_{H_y^1 H_x^{-1}} + C \|\omega_0\|_{L_y^2 H_x^{-1}}.$$

Remark. Similar estimates have been established for the linearized NS system around Couette flow (Chen-Li-Wei-Zhang, ARMA 2020). These estimates play a crucial role in nonlinear stability of Couette flow.

Main results: inviscid damping

Taking the Fourier transform in x , the linearized NS system is reduced to

$$\begin{cases} \partial_t \omega - \nu(\partial_y^2 - \alpha^2)\omega + i\alpha(u(y)\omega - u''\phi) = 0, \\ \omega = (\partial_y^2 - \alpha^2)\phi, \quad \phi|_{y=0,1} = \partial_y \phi|_{y=0,1} = 0, \\ \omega(0, y) = \omega_0(y). \end{cases} \quad (2)$$

For $\alpha \neq 0$, the Rayleigh operator \mathcal{R}_α is defined by

$$\mathcal{R}_\alpha = (\partial_y^2 - \alpha^2)^{-1} (u(y)(\partial_y^2 - \alpha^2) - u''(y)).$$

Main results: inviscid damping

Theorem 3. (Chen-Wei-Zhang, CMP 2023)

Let $|\alpha| \geq 1$. Assume that \mathcal{R}_α has no embedding eigenvalues or eigenvalues. Let (ω, ϕ) solve (2) with $\omega_0 \in H^1$, $\langle \omega_0, e^{\pm\alpha y} \rangle = 0$. There exist $0 < \nu_1 \leq 1$, $0 < \epsilon_1 \leq 1/2$ such that if $0 < \nu \leq \nu_1$, then it holds that

$$\|(\partial_y \phi, \alpha \phi)(t)\|_{L^2} \leq C|\alpha|^{-2}(1+t)^{-1}e^{-\epsilon_1(\nu\alpha^2)^{1/3}t}(\|\partial_y \omega_0\|_{L^2} + |\alpha|\|\omega_0\|_{L^2}).$$

Remark.

- When $\nu = 0$, the inviscid damping was proved in (Wei-Zhang-Zhao, CPAM 2018);
- The decay estimate of $\|\alpha\phi\|_{L^2}$ should not be optimal;
- The result is new even for the linearized NS system with Navier-slip boundary condition.

Orr-Sommerfeld equation

The key ingredient of the proof is to solve the Orr-Sommerfeld(OS) equation:

$$\begin{cases} -\nu(\partial_y^2 - \alpha^2)w + i\alpha((u(y) - \lambda)w - u''\psi) = F, \\ w = (\partial_y^2 - \alpha^2)\psi, \\ \psi|_{y=0,1} = \partial_y\psi|_{y=0,1} = 0. \end{cases}$$

Here $\lambda = \lambda_r + i\lambda_i \in \mathbb{C}$.

If $\alpha\lambda_i \geq -\epsilon_0(\nu\alpha^2)^{\frac{1}{3}}$, then we have

$$\|(\partial_y\psi, \alpha\psi)\|_{L^2} \leq C\nu^{-\frac{1}{2}}|\alpha|^{-1}\|F\|_{\tilde{H}^{-1}},$$

$$\|(\partial_y\psi, \alpha\psi)\|_{L^2} \leq C\nu^{-\frac{1}{6}}|\alpha|^{-\frac{4}{3}}\|F\|_{L^2},$$

$$\|(\partial_y\psi, \alpha\psi)\|_{L^2} \leq C|\alpha|^{-2}\|(\partial_y F, \alpha F)\|_{L^2}.$$

In particular, when $F = 0$, the OS equation has only trivial solution, which implies the linear stability and

$$m_e(\nu) \geq c\nu^{\frac{1}{3}}.$$

In our work (*Chen-Li-Wei-Zhang, ARMA 2020*), a key idea is that we first solve the OS equation with Navier-slip boundary condition:

$$\begin{cases} -\nu(\partial_y^2 - \alpha^2)w + i\alpha((u - \lambda)w - u''\psi) = F, \\ (\partial_y^2 - \alpha^2)\psi = w, \quad w|_{y=0,1} = \psi|_{y=0,1} = 0, \end{cases}$$

and then match the boundary condition via constructing the boundary correctors.

Main advantages:

- Energy method due to favorable boundary conditions, especially in the case when nonlocal term $u''\psi = 0$.
- Boundary correctors via solving the Airy equation, which has the explicit solution.

Resolvent estimates with Navier-slip BC:

- $F \in H^{-1}$:

$$v^{\frac{1}{6}}|\alpha|^{\frac{4}{3}}\|(\psi', \alpha\psi)\|_{L^2} + (v\alpha^2)^{\frac{1}{3}}\|\mathbf{w}\|_{L^2} \leq Cv^{-\frac{1}{3}}|\alpha|^{\frac{1}{3}}\|F\|_{H^{-1}}.$$

- $F \in L^2$:

$$v^{\frac{1}{6}}|\alpha|^{\frac{4}{3}}\|(\psi', \alpha\psi)\|_{L^2} + (v\alpha^2)^{\frac{1}{3}}\|\mathbf{w}\|_{L^2} \leq C\|F\|_{L^2}.$$

- $F \in H^1$:

$$v^{\frac{1}{6}}|\alpha|^{\frac{4}{3}}\|(\psi', \alpha\psi)\|_{L^2} + (v\alpha^2)^{\frac{1}{3}}\|\mathbf{w}\|_{L^2} \leq Cv^{\frac{1}{6}}|\alpha|^{-\frac{2}{3}}\|(F', \alpha F)\|_{L^2}.$$

Formal prediction via scaling analysis:

Consider the OS equation in a boundary layer of order δ . In this inner layer, we have

$$\nu \partial_y^2 w \sim \nu \delta^{-2} w, \quad \alpha(u - \lambda)w \sim \alpha \delta w \quad \text{if } \lambda \sim \delta.$$

These two terms should have the same scale, which gives $\delta = (\nu/\alpha)^{1/3}$. Thus, in the inner layer, the solution w behaves as follows

$$\alpha \delta w = \alpha (\nu/\alpha)^{1/3} w = (\nu \alpha^2)^{1/3} w \sim F.$$

This shows that

$$(\nu \alpha^2)^{1/3} \|w\|_{L^2} \leq C \|F\|_{L^2}.$$

Compactness method

The proof of the following cases are relatively easy:

- $\nu\alpha^2 \geq 1$: viscous term is dominant;
- $\alpha \gg 1$: nonlocal term could be viewed as a perturbation;
- λ_r is far away from the range of u .

The most difficult case is that

$$\alpha \leq M, \quad 0 \leq \alpha\lambda_i \leq \varepsilon, \quad \lambda_r \in [u(0) - 2M_2, u(1) + 2M_2],$$

where $M_2 = \|u\|_{H^3} + \|u''\|_{L^\infty}$. Our goal is to show that

$$\|\psi\|_{H^1} \leq C\|F\|_{H^1}.$$

Compactness method

If the conclusion is not true, then for any $\varepsilon_n \rightarrow 0$, there exists $\psi_n \in H^3(0,1) \cap H_0^1(0,1)$, $w_n \in H_0^1(0,1)$, and $0 < \nu_n, \alpha_n \lambda_{i,n} \leq \varepsilon_n$, $\lambda_{r,n} \in [u(0) - 2M_2, u(1) + 2M_2]$, $\alpha_n \in [1, M]$ such that

$$\begin{aligned} -\nu_n(\partial_y^2 - \alpha_n^2)w_n + i\alpha_n((u - \lambda_n)w_n - u''\psi_n) &= F_n, \\ (\partial_y^2 - \alpha_n^2)\psi_n = w_n, \quad \lambda_n = \lambda_{r,n} + i\lambda_{i,n} \end{aligned}$$

with

$$\|\psi_n\|_{H^1} = 1, \quad \|F_n\|_{H^1} \leq 1/n.$$

Compactness method

We may take a subsequence (still denote by $\{v_n, \alpha_n, \lambda_n, \psi_n, w_n\}$), such that $v_n, \lambda_{i,n} \rightarrow 0$ with $\lambda_{i,n} \geq 0$, and $\lambda_{r,n} \rightarrow \lambda, \alpha_n \rightarrow \alpha$, and $\|F_n\|_{H^1} \rightarrow 0$, and $\psi_n \rightarrow \psi$ weakly in $H^1(0, 1)$.

Let $u_n = u - \lambda_{r,n}, \zeta_n = \lambda_{i,n}$. Then we have

$$\begin{aligned} -v_n(\partial_y^2 - \alpha_n^2)w_n + i\alpha_n((u_n - i\zeta_n)w_n - u_n''\psi_n) &= F_n, \\ \psi_n'' - \alpha_n^2\psi_n &= w_n, \quad \text{Im } u_n = 0 \end{aligned}$$

with

$$\begin{aligned} \psi_n &\rightarrow \psi, \quad F_n \rightarrow 0 \quad \text{in } H^1(0, 1). \\ u_n &\rightarrow u - \lambda \quad \text{in } H^3(0, 1), \quad \zeta_n \geq 0, \quad \zeta_n \rightarrow 0. \end{aligned}$$

To conclude a contradiction, we need to prove that

- $\psi_n \rightarrow \psi$ in $H^1(0, 1)$: similar to the proof of limiting absorption principle in [Wei-Zhang-Zhao, *Ann PDE* 2019].
- λ is an embedding eigenvalue of \mathcal{R}_α : for any $\varphi \in H_0^1(0, 1)$,

$$\alpha \int_0^1 (\psi' \varphi' + \alpha^2 \psi \varphi) dy + p.v. \int_0^1 \frac{\alpha u'' \psi \varphi}{u - \lambda} dy + \sum_{\{y_\lambda: u(y_\lambda) = \lambda\}} i\pi \frac{(\alpha u'' \psi \varphi)(y_\lambda)}{u'(y_\lambda)} = 0.$$

Compactness method

We rewrite the equation of w_n as follows

$$\begin{aligned} -v_n \partial_y^2 w_n + i\alpha_n(u_n - i\zeta_n)w_n &= F_n + i\alpha_n u_n'' \psi_n - v_n \alpha_n^2 w_n \\ &= g_n - v_n \alpha_n^2 w_n. \end{aligned}$$

A natural idea is to test the function $\varphi/(u_n - i\zeta_n)$ to the above equation. However, the integration by parts will lead to many singular terms near the point where $u = \lambda$.

Our key idea is to consider

$$\int_0^1 \left(-v_n \partial_y^2 w_n + i\alpha_n(u_n - i\zeta_n)w_n \right) (U_n \varphi) dy$$

where

$$\left(-v_n \partial_y^2 + i\alpha_n(u_n - i\zeta_n) \right) U_n = \alpha_n + o(1).$$

Compactness method

Let J_n solve $-v\partial_y^2 J_n + i\alpha_n y J_n = \alpha_n$, where

$$J_n(y) = \int_0^\infty e^{-ity - vnt^3/(3\alpha_n)} dt.$$

Construct a function V_n so that

$$(V_n')^2 V_n = u_n - i\zeta_n, \quad |V_n'| \geq \tilde{c}_0.$$

Then $H_n(y) = J_n(V_n)$ solve

$$-v_n \partial_y^2 H_n + i\alpha_n (u_n - i\zeta_n) H_n + v_n \partial_y H_n V_n'' / V_n' = (V_n')^2 \alpha_n.$$

So, $U_n = H_n / (V_n')^2$.

Compactness method

Then we have

$$\begin{aligned} & \int_0^1 \left(-v_n \partial_y^2 w_n + i\alpha_n (u_n - i\zeta_n) w_n \right) \frac{H_n \varphi}{(V'_n)^2} dy \\ &= \int_0^1 w_n \frac{\left(-v_n \partial_y^2 H_n + i\alpha_n (u_n - i\zeta_n) H_n + v_n \partial_y H_n V''_n / V'_n \right) \varphi}{(V'_n)^2} dy \\ & \quad - \int_0^1 v_n w_n \frac{\partial_y H_n}{V'_n} \left(\frac{\varphi}{V'_n} \right)' dy + \int_0^1 v_n \partial_y w_n H_n \left(\frac{\varphi}{(V'_n)^2} \right)' dy. \end{aligned}$$

It is easy to show that

$$\begin{aligned} & \lim_{n \rightarrow +\infty} \int_0^1 \left(-v_n \partial_y^2 w_n + i\alpha_n (u_n - i\zeta_n) w_n \right) \frac{H_n \varphi}{(V'_n)^2} dy \\ &= -\alpha \int_0^1 (\psi' \varphi' + \alpha^2 \psi \varphi) dy. \end{aligned}$$

Compactness method

Let $G_n(y) = \frac{(g_n - v_n \alpha_n^2 w_n) \varphi}{(V'_n)^2}$. The Fubini theorem gives

$$\begin{aligned} \int_0^1 (g_n - v_n \alpha_n^2 w_n) \frac{H_n \varphi}{(V'_n)^2} dy &= \int_0^1 G_n(y) H_n(y) dy \\ &= \int_0^{+\infty} \left(\int_0^1 G_n(y) e^{-itV_n(y)} dy \right) e^{-v_n t^3 / (3\alpha_n)} dt. \end{aligned}$$

It holds that

$$\begin{aligned} \lim_{n \rightarrow +\infty} \int_0^{+\infty} \left(\int_0^1 G_n(y) e^{-itV_n(y)} dy \right) e^{-v_n t^3 / (3\alpha_n)} dt \\ = \sum_{\{y_0: u(y_0) - \lambda = 0\}} \pi \frac{g_0(y_0) \varphi(y_0)}{u'(y_0)} - p.v. \int_0^1 \frac{ig_0(y) \varphi(y)}{u(y) - \lambda} dy. \end{aligned}$$

Boundary layer corrector

To match the boundary conditions, we construct the boundary layer corrector by solving the homogeneous OS equation

$$\begin{cases} -v(\partial_y^2 - \alpha^2)w_i + i\alpha((u - \lambda)w_i - u''\psi_i) = 0, & i \in \{1, 2\}, \\ (\partial_y^2 - \alpha^2)\psi_i = w_i, & \psi_i|_{y=0,1} = 0, & i \in \{1, 2\}, \\ \partial_y\psi_1|_{y=0} = 1, & \partial_y\psi_1|_{y=1} = 0, & \partial_y\psi_2|_{y=0} = 0, & \partial_y\psi_2|_{y=1} = 1. \end{cases}$$

Then we can decompose w as

$$w(y) = w_{Na}(y) + c_1 w_1(y) + c_2 w_2(y),$$

where c_1 and c_2 are determined by

$$\begin{aligned} c_1 &= \int_0^1 w_{Na} \frac{\sinh(\alpha(1-y))}{\sinh(\alpha)} dy, \\ c_2 &= - \int_0^1 w_{Na} \frac{\sinh(\alpha y)}{\sinh(\alpha)} dy. \end{aligned}$$

Boundary layer corrector

The key ingredient is to find two linearly independent solutions of the homogeneous OS equation:

$$-v(\partial_y^2 - \alpha^2)W_j + i\alpha((u - \lambda)W_j - u''\Psi_j) = 0.$$

To this end, we first find two approximate solutions

$$W_{a,1}(y) = Ai(e^{i\frac{\pi}{6}} L_0(y + d_0)), \quad W_{a,2}(y) = Ai(e^{i\frac{5\pi}{6}} L_1(y + d_1)),$$

where

$$L_0 = |\alpha u'(0)/v|^{\frac{1}{3}}, \quad d_0 = (u(0) - \lambda - iv\alpha)/(u'(0)),$$

$$L_1 = |\alpha u'(1)/v|^{\frac{1}{3}}, \quad d_1 = (u(1) - u'(1) - \lambda - iv\alpha)/(u'(1)).$$

Boundary layer corrector

We introduce the decomposition:

$$W_1 = W_{a,1} + W_{e,1}, \quad W_2 = W_{a,2} + W_{e,2},$$

where the error $(W_{e,1}, W_{e,2})$ solves

$$\left\{ \begin{array}{l} -\nu(\partial_y^2 - \alpha^2)W_{e,1} + i\alpha((u - \lambda)W_{e,1} - u''\Psi_{e,1}) \\ \quad = -i\alpha((u - u(0) - u'(0)y)W_{a,1} - u''\Psi_{a,1}), \\ -\nu(\partial_y^2 - \alpha^2)W_{e,2} + i\alpha((u - \lambda)W_{e,2} - u''\Psi_{e,2}) \\ \quad = -i\alpha((u - u(1) - u'(1)(y - 1))W_{a,2} - u''\Psi_{a,2}), \\ (\partial_y^2 - \alpha^2)\Psi_{e,1} = W_{e,1}, \quad (\partial_y^2 - \alpha^2)\Psi_{e,2} = W_{e,2}, \\ W_{e,1}|_{y=0,1} = \Psi_{e,1}|_{y=0,1} = 0, \quad W_{e,2}|_{y=0,1} = \Psi_{e,2}|_{y=0,1} = 0. \end{array} \right.$$

Thanks a lot for your attention!