

THERMAL CREEP PROBLEMS BY THE DISCRETE BOLTZMANN EQUATION

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This paper deals with an initial-boundary value problem for the discrete Boltzmann equation confined between two moving walls at different temperature. A model suitable for the quantitative analysis of the initial boundary value problem and the relative existence theorem are given.

1. Statement of the Initial-Boundary Value Problem.

One of the classical problems of the kinetic theory is the analysis of the thermal creep between walls at different temperature. Such a problem has been studied by means of linear and some nonlinear models of the continuous Boltzmann equation [1]. The analysis can be developed, as we shall see, with somewhat interesting physical results by the discrete Boltzmann equation, a nonlinear model of the discrete kinetic theory of gases [2].

The discrete Boltzmann equation is a non linear model of the kinetic theory of gases such that the particles can only attain to a finite number of velocities $\mathbf{v}_i \in \mathbb{R}^3$, $i = 1, \dots, n$. The aim of the model is then to describe the behaviour of the gas through the time-space evolution of the number densities $N_i(t, \mathbf{x})$ of the particles travelling with velocity \mathbf{v}_i , i.e. to solve, with suitable initial and boundary

conditions, the hyperbolic semilinear system of equations

$$(1.1) \quad \frac{\partial N_i}{\partial t} + \mathbf{v}_i \cdot \nabla_{\mathbf{x}} N_i = J_i[\mathbf{N}] \quad , \quad i \in I = \{1, \dots, n\}$$

where $\mathbf{N} = (N_1, \dots, N_n)$, $N_i \geq 0$ and $J_i[\mathbf{N}]$ represents the non linear collision operator which can be split into the sum of the contributions of the binary and triple collisions

$$(1.2) \quad J_i[\mathbf{N}] = J_i^2[\mathbf{N}] + J_i^3[\mathbf{N}] \quad ,$$

where the two contributions may in general be expressed as

$$J_i^2[\mathbf{N}] = \sum_{jkl \in I} A_{ij}^{kl} (N_k N_l - N_i N_j)$$

$$J_i^3[\mathbf{N}] = \sum_{hijklm \in I} A_{hij}^{klm} (N_k N_l N_m - N_h N_i N_j)$$

Let now a monoatomic gas occupy the strip

$$\Omega = \{\mathbf{x} = (x, y, z) \in \mathbb{R}^3 : 0 < y < \ell\}$$

between two rigid walls and assume that the wall $y = 0$ (respectively, $y = \ell$) has temperature and velocity

$$(1.3) \quad T_{w_0}(t) \text{ and } w_0(t)\mathbf{i} \quad (\text{respectively } T_{w_1}(t) \text{ and } w_1(t)\mathbf{i}) \quad .$$

In order to solve an initial-boundary value problem, Eq.(1.1) has to be joined with the initial condition

$$(1.4) \quad \mathbf{N}(t = 0, \mathbf{x}) = \mathbf{N}_o(\mathbf{x})$$

and proper boundary conditions. In order to specify these conditions we will need some notation

DEFINITION 1.1. *The set of indexes corresponding to the allowed velocities can be partitioned as $I = I^- \cup I^+$ where*

$$I^- = \{i \in I : \mathbf{v}_i \cdot \mathbf{j} < 0\} \quad , \quad I^+ = \{j \in I : \mathbf{v}_j \cdot \mathbf{j} \geq 0\} \quad .$$

The set I can be also partitioned in $2\hat{n}$ sets ($2\hat{n} < n$)

$$I_b = \{i \in I : \mathbf{v}_i \cdot \mathbf{j} = v_b\} \quad .$$

Thus a particle with velocity with the index in I^- is hitting the wall if it is located at the lower wall $y = 0$, but is reflecting if $y = \ell$. Trivially the opposite is true for I^+

In order to have a satisfactory reflection law, according to [4], the discrete velocity model of the Boltzmann equation should satisfy the following conditions

- i) The model is characterized by at least two velocity moduli in order to describe phenomena with temperature variation;
- ii) The model can be suitably oriented to avoid grazing directions;
- iii) The model has sufficient velocity directions so that any particle can be reflected specularly;
- iv) The number of velocities and directions is such that the space of collision invariants has the correct dimension in order to have a unique description of the Maxwellian state in terms of the macroscopic observables of the system.

Keeping this in mind, one can characterize, according to [3], the gas-surface interaction on the wall $y = 0$ as

$$(1.5) \quad \forall i \in I^+, v_{iy} N_i = \sum_{j \in I^-} B_{ij} |v_{jy}| N_j.$$

If one assumes that a fraction α of the particles are reflected diffusively and the fraction $1 - \alpha$ is reflected specularly, Eq.(1.5) can be re-written as

$$(1.6) \quad \forall i \in I^+, v_{iy} N_i = (1 - \alpha) N_{i'} v_{iy} + \alpha B_i^D(T_{w_0}, w_0) \sum_{j \in I^-} |v_{jy}| N_j.$$

where, from the mechanism of specular reflection, the index i' is such that $\mathbf{v}_{i'} = \mathbf{v}_i - 2v_{iy}\mathbf{j}$ and the diffusive re-emission coefficients are

$$(1.7) \quad B_i^D(t) = \frac{v_{iy} N_i(t, 0)}{\sum_{k \in I^+} v_{ky} N_k(t, 0)}$$

where N_k , $k \in I^+$ are the densities in Maxwellian equilibrium with temperature T_{w_0} and x -component of the drift velocity equal to w_0 .

2. The Thermal Creep Problem: Solution of the Initial-Boundary Value Problem

A mathematical model which satisfies the conditions stated in the previous section is the discrete Boltzmann equation with 6 velocity directions in the plane

$$(2.1) \quad \mathbf{e}_k = \cos\left[(2k+1)\frac{\pi}{6}\right]\mathbf{i} + \sin\left[(2k+1)\frac{\pi}{6}\right]\mathbf{j}, \quad k = 1, \dots, 6$$

and two velocity moduli c and $2c$.

The allowed velocities \mathbf{v}_i , $i = 1, \dots, 12$ are then given by

$$(2.2) \quad \mathbf{v}_i = \begin{cases} ce_{\frac{i+1}{2}} & \text{if } i \text{ is odd} \\ 2ce_{\frac{i}{2}} & \text{if } i \text{ is even.} \end{cases}$$

After analysing the collisional scheme, one can write the following kinetic equations ($i = 1, \dots, 12$)

$$(2.3a) \quad \begin{aligned} & \left[\frac{\partial}{\partial t} + c \cos\left(\frac{i+2}{6}\pi\right) \frac{\partial}{\partial x} + c \sin\left(\frac{i+2}{6}\pi\right) \frac{\partial}{\partial y} \right] N_i = \\ & = \frac{2}{3} c S (N_{i+2} N_{i+8} + N_{i+4} N_{i+10} - 2N_i N_{i+6}) + \\ & + \frac{\sqrt{7}}{2} c S [N_{i+6} (N_{i+3} + N_{i+11}) - N_i (N_{i+5} + N_{i+9})] + \\ & + \frac{5}{4\sqrt{\pi}} c S^{5/2} (N_{i+2} N_{i+6} N_{i+10} - N_i N_{i+4} N_{i+8}) \end{aligned}$$

if i is odd, and

$$(2.3b) \quad \begin{aligned} & \left[\frac{\partial}{\partial t} + 2c \cos\left(\frac{i+1}{6}\pi\right) \frac{\partial}{\partial x} + 2c \sin\left(\frac{i+1}{6}\pi\right) \frac{\partial}{\partial y} \right] N_i = \\ & = \frac{4}{3} c S (N_{i+2} N_{i+8} + N_{i+4} N_{i+10} - 2N_i N_{i+6}) + \\ & + \frac{\sqrt{7}}{2} c S [N_{i+10} N_{i+1} + N_{i+2} N_{i+9} - N_i (N_{i+3} + N_{i+7})] + \\ & + \frac{5}{2\sqrt{\pi}} c S^{5/2} (N_{i+2} N_{i+6} N_{i+10} - N_i N_{i+4} N_{i+8}) \end{aligned}$$

if i is even. Here S is the cross-sectional area of the gas particles and the index has to be intended modulo 12.

This problem was solved in [5] for a purely diffusive reflection law at the boundaries, i.e. $\alpha(t) = 1$ in Eq.(1.6). We will now only particularize the results of [6] to the present case, without specifying the form of the transition probability densities in (1.5).

Consider the initial-boundary value problem (1.1), (1.4), (1.5). By a (local) mild solution we mean a function $N(t, x)$ such that for some $T^* > 0$, $N \in C([0, T^*] \times [0, \ell]; \mathbb{R}^n)$, $N(t, \cdot) \in \mathcal{X}(t) \quad \forall t \leq T^*$ and

$$(4.1) \quad N(t) = U(t, 0)N_0 + \int_0^t U(t, r)J[N(r)] dr, \quad \forall t \in [0, T^*]$$

where

$$\begin{aligned} \mathcal{X}(s) := \{ \Phi \in C([0, \ell]; \mathbb{R}^n) : \\ v_{iy} \Phi_i(0) = \sum_{j \in I^-} |v_{jy}| B_{ij}(s) \Phi_j(0) \text{ if } i \in I^+ \\ |v_{iy} \Phi_i(\ell) = \sum_{j \in I^+} v_{jy} B_{ij}(s) \Phi_j(\ell) \text{ if } i \in I^- \} . \end{aligned}$$

The operator $U(t, s)$ in (4.1) is given by

$$U(t, s)\Phi_i(y) = \Phi_i(y - v_i(t - s)) \quad \text{if } (t, y) \in D_i(s)$$

where

$$D_i(s) = \begin{cases} \{(t, y) \in [s, s + T] \times [0, \ell] : y \geq v_{iy}(t - s)\} & \text{if } i \in I^+ \\ \{(t, y) \in [s, s + T] \times [0, \ell] : y \leq \ell + v_{iy}(t - s)\} & \text{if } i \in I^- \end{cases}$$

and $T = \frac{\ell}{2c}$ and by

$$U(t, s)\Phi_i(y) = \begin{cases} \sum_{j \in I^-} \frac{|v_{jy}|}{v_{iy}} B_{ij} \left(t - \frac{y}{v_{iy}} \right) \Phi_j(y_{ij}^*) & \text{if } i \in I^+ \\ \sum_{j \in I^+} \frac{v_{jy}}{|v_{iy}|} B_{ij} \left(t + \frac{\ell - y}{v_{iy}} \right) \Phi_j(y_{ij}^*) & \text{if } i \in I^- \end{cases}$$

if $(t, y) \notin D_i(s)$, where

$$y_{ij}^* = \begin{cases} v_{jy} \left[\frac{y}{v_{iy}} - (t - s) \right] & \text{if } i \in I^+ \\ v_{jy} \left[\frac{y}{v_{iy}} - (t - s) \right] + \ell \left(1 - \frac{v_{jy}}{v_{iy}} \right) & \text{if } i \in I^- . \end{cases}$$

Furthermore we define

$$r = \max_{\substack{j,b \\ t \in [0, T^*]}} \left| \frac{v_{jy}}{v_b} \right| \sum_{i \in I_b} B_{ij}(t) \leq 4$$

where $j \in I^-$ if $v_b > 0$ and viceversa. The following theorem holds.

THEOREM. *If the transition probability densities $B_{ij}(t)$ are continuous in time and $N_o \in \mathcal{X}(0)$, then there exists a unique local mild solution to the initial-boundary value problem (1.1), (1.4), (1.5). This solution is positive if N_o is positive. Moreover if $B_{ij}(t)$ are C^1 in t and N_o satisfies the compatibility conditions*

$$v_{iy} N'_{i_o}(0) = \sum_{j \in I^-} \frac{v_{jy}}{v_{iy}} [B'_{ij}(0) N_{j_o}(0) + |v_{jy}| B_{ij}(0) N'_{j_o}(0)] \text{ for } i \in I^+,$$

$$v_{iy} N'_{i_o}(0) = \sum_{j \in I^+} \frac{v_{jy}}{v_{iy}} [B'_{ij}(0) N_{j_o}(\ell) + v_{jy} B_{ij}(0) N'_{j_o}(\ell)] \text{ for } i \in I^-,$$

then this solution is a classical one. Furthermore if

$$M = \int_0^\ell \sum_{i \in I} N_i(t, x) dx < \frac{1}{\gamma_2}$$

where $\gamma_2 = 16(\frac{8}{3} + \sqrt{7})(1 + 3r)S$ and

$$E_o = \max_{\substack{i \in I \\ x \in [0, \ell]}} N_{i_o}(x) < \frac{\sqrt{\pi}(1 - M\gamma_2)^2}{3840(1 + 3r)rS^{5/2}M},$$

then this solution exists in the interval $\left[0, \frac{(L+1)\ell}{2c}\right]$ where

$$L = \left\lceil \frac{\log \frac{\sqrt{\pi}(1 - M\gamma_2)^2}{3840(1 + 3r)rS^{5/2}ME_o}}{\log \frac{12r}{1 - M\gamma_2}} \right\rceil$$

and where $[K]$ stands for the largest integer less or equal than K .

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