

Multi-d shock waves and surface waves

S. Benzoni-Gavage

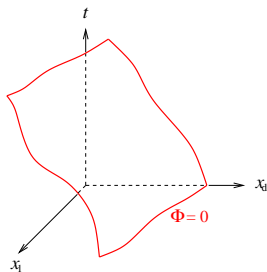
University of Lyon
(Université Claude Bernard Lyon 1 / Institut Camille Jordan)

HYP2008 conference, June 11, 2008.

Outline

- 1 Multi-d shock waves stability
 - Theory
 - Examples
- 2 Neutral stability and well-posedness
- 3 Weakly nonlinear surface waves
 - Derivation of amplitude equation
 - Well-posedness for amplitude equation

General equations for a 'shock wave'



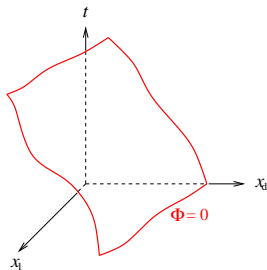
$$\partial_t f_0(u) + \partial_j f_j(u) = 0_n,$$

$$\Phi(t, x) \neq 0,$$

$$[f_0(u)] \partial_t \Phi + [f_j(u)] \partial_j \Phi = 0_n,$$

$$\Phi(t, x) = 0.$$

General equations for a 'shock wave'

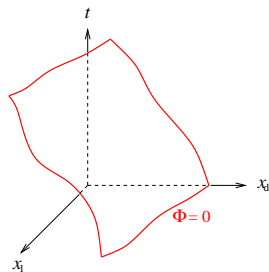


$$\begin{aligned} \partial_t f_0(u) + \partial_j f_j(u) &= 0_n, & \Phi(t, x) &\neq 0, \\ [f_0(u)] \partial_t \Phi + [f_j(u)] \partial_j \Phi &= 0_n, & \Phi(t, x) &= 0. \end{aligned}$$

Basic assumption: hyperbolicity in t -direction, i.e.

for all $u \in \mathcal{U} \subset \mathbb{R}^n$, the matrix $A_0(u) := df_0(u)$ is nonsingular, and
for all $\nu \in \mathbb{R}^d$, the matrix $A_0(u)^{-1} A_j(u) \nu_j$ only has **real semisimple eigenvalues**.

General equations for a 'shock wave'



$$\partial_t f_0(u) + \partial_j f_j(u) = 0_n,$$

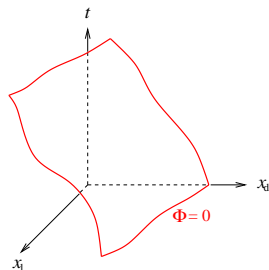
$$\Phi(t, x) \neq 0,$$

$$[f_0(u)] \partial_t \Phi + [f_j(u)] \partial_j \Phi = 0_n,$$

$$\Phi(t, x) = 0.$$

$$\mathcal{A}_0(u, \nu) := A_0(u)^{-1}(A_0(u)\nu_0 + A_j(u)\nu_j)$$

General equations for a 'shock wave'

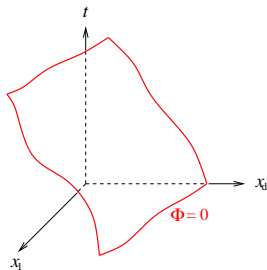


$$\begin{aligned} \partial_t f_0(u) + \partial_j f_j(u) &= 0_n, & \Phi(t, x) &\neq 0, \\ [f_0(u)] \partial_t \Phi + [f_j(u)] \partial_j \Phi &= 0_n, & \Phi(t, x) &= 0. \end{aligned}$$

$$\mathcal{A}_0(u, \nu) := A_0(u)^{-1} (A_0(u) \nu_0 + A_j(u) \nu_j)$$

Shock is **noncharacteristic** iff both matrices $\mathcal{A}_0(u_{\pm}, \nabla \Phi)$ are nonsingular along $\Phi = 0$.

General equations for a 'shock wave'



$$\partial_t f_0(u) + \partial_j f_j(u) = 0_n,$$

$$\Phi(t, x) \neq 0,$$

$$[f_0(u)] \partial_t \Phi + [f_j(u)] \partial_j \Phi = 0_n,$$

$$\Phi(t, x) = 0.$$

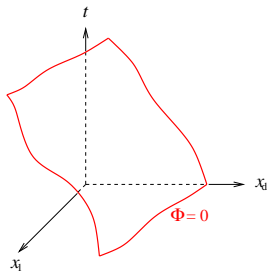
$$\mathcal{A}_0(u, \nu) := A_0(u)^{-1}(A_0(u)\nu_0 + A_j(u)\nu_j)$$

Shock is **classical** (or **Laxian**) iff

$$\dim E^u(\mathcal{A}_0(u_-, \nabla \Phi)) + \dim E^s(\mathcal{A}_0(u_+, \nabla \Phi)) = n + 1,$$

$$\dim E^u(\mathcal{A}_0(u_+, \nabla \Phi)) + \dim E^s(\mathcal{A}_0(u_-, \nabla \Phi)) = n - 1.$$

General equations for a 'shock wave'



$$\begin{aligned} \partial_t f_0(u) + \partial_j f_j(u) &= 0_n, & \Phi(t, x) &\neq 0, \\ [f_0(u)] \partial_t \Phi + [f_j(u)] \partial_j \Phi &= 0_n, & \Phi(t, x) &= 0. \end{aligned}$$

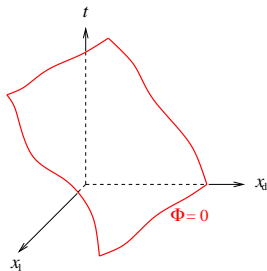
$$\mathcal{A}_0(u, \nu) := A_0(u)^{-1} (A_0(u) \nu_0 + A_j(u) \nu_j)$$

Shock is **undercompressive** iff

$$\dim E^u(\mathcal{A}_0(u_-, \nabla \Phi)) + \dim E^s(\mathcal{A}_0(u_+, \nabla_x \Phi)) = n + 1 - p,$$

$$\dim E^u(\mathcal{A}_0(u_+, \nabla \Phi)) + \dim E^s(\mathcal{A}_0(u_-, \nabla \Phi)) = n - 1 + p.$$

General equations for a 'shock wave'



$$\begin{aligned} \partial_t f_0(u) + \partial_j f_j(u) &= 0_n, & \Phi(t, x) &\neq 0, \\ [f_0(u)] \partial_t \Phi + [f_j(u)] \partial_j \Phi &= 0_n, & \Phi(t, x) &= 0. \\ [g_0(u)] \partial_t \Phi + [g_j(u)] \partial_j \Phi &= 0_p, & \Phi(t, x) &= 0. \end{aligned}$$

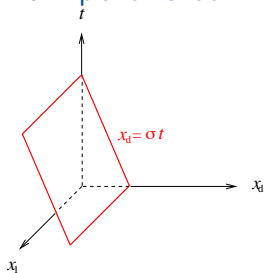
$$\mathcal{A}_0(u, \nu) := A_0(u)^{-1} (A_0(u) \nu_0 + A_j(u) \nu_j)$$

Shock is **undercompressive** iff

$$\begin{aligned} \dim E^u(\mathcal{A}_0(u_-, \nabla \Phi)) + \dim E^s(\mathcal{A}_0(u_+, \nabla_x \Phi)) &= n + 1 - p, \\ \dim E^u(\mathcal{A}_0(u_+, \nabla \Phi)) + \dim E^s(\mathcal{A}_0(u_-, \nabla \Phi)) &= n - 1 + p. \end{aligned}$$

Linear analysis

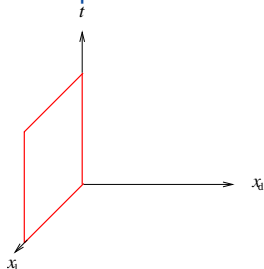
Ref. planar shock



[Lopatinskiĭ'70], [Kreiss'70], [Blokhin'82], [Majda'83], [Freistühler'98].

Linear analysis

Ref. planar shock

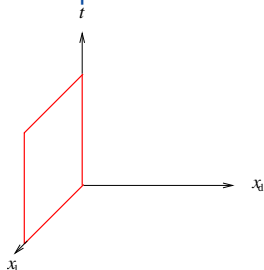


- Change frame $\implies \sigma = 0$.

[Lopatinskiĭ'70], [Kreiss'70], [Blokhin'82], [Majda'83], [Freistühler'98].

Linear analysis

Ref. **planar shock**

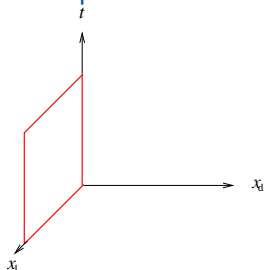


- Change frame $\implies \sigma = 0$.
- Change coordinates $(t, x) \mapsto (t, y) := (t, x_1, \dots, x_{d-1}, \Phi(t, x))$,
 $\Phi(t, x) = x_d - \chi(t, x_1, \dots, x_{d-1})$.

[Lopatinskiĭ'70], [Kreiss'70], [Blokhin'82], [Majda'83], [Freistühler'98].

Linear analysis

Ref. **planar shock**



- Change frame $\implies \sigma = 0$.
- Change coordinates $(t, x) \mapsto (t, y) := (t, x_1, \dots, x_{d-1}, \Phi(t, x))$,
 $\Phi(t, x) = x_d - \chi(t, x_1, \dots, x_{d-1})$.
- Linearize eqns about $(u, \chi) = (\underline{u}, 0)$, $\underline{u} := u_{\pm}$, $y_d \gtrless 0$.

[Lopatinskiĭ'70], [Kreiss'70], [Blokhin'82], [Majda'83], [Freistühler'98].

Normal modes analysis

Transmission problem:

$$\begin{cases} A_0(\underline{u})\partial_t u + A_j(\underline{u})\partial_j u = 0_n, & y_d \geq 0, \\ [F_0(\underline{u})]\partial_t \chi + [F_j(\underline{u})]\partial_j \chi = [dF_d(\underline{u}) \cdot u], & y_d = 0. \end{cases}$$

Normal modes analysis

Transmission problem:

$$\begin{cases} A_0(\underline{u})\partial_t u + A_j(\underline{u})\partial_j u = 0_n, & y_d \geq 0, \\ [F_0(\underline{u})]\partial_t \chi + [F_j(\underline{u})]\partial_j \chi = [dF_d(\underline{u}) \cdot u], & y_d = 0. \end{cases}$$

Fourier-Laplace transform $(t, \check{y}) \rightsquigarrow (\tau, \check{\eta})$
 \Rightarrow shooting ODE problem.

Normal modes analysis

Transmission problem:

$$\begin{cases} A_0(\underline{u})\partial_t u + A_j(\underline{u})\partial_j u = 0_n, & y_d \geq 0, \\ [F_0(\underline{u})]\partial_t \chi + [F_j(\underline{u})]\partial_j \chi = [dF_d(\underline{u}) \cdot u], & y_d = 0. \end{cases}$$

Fourier-Laplace transform $(t, \check{y}) \rightsquigarrow (\tau, \check{\eta})$
 \Rightarrow shooting ODE problem.

$$\mathcal{A}_d(u, \nu) := A_d(u)^{-1}(A_0(u)\nu_0 + A_j(u)\nu_j)$$

Normal modes analysis

Transmission problem:

$$\begin{cases} A_0(\underline{u})\partial_t u + A_j(\underline{u})\partial_j u = 0_n, & y_d \geq 0, \\ [F_0(\underline{u})] \partial_t \chi + [F_j(\underline{u})] \partial_j \chi = [dF_d(\underline{u}) \cdot u], & y_d = 0. \end{cases}$$

Fourier-Laplace transform $(t, \check{y}) \rightsquigarrow (\tau, \check{\eta})$

\Rightarrow shooting ODE problem.

$$\mathcal{A}_d(u, \nu) := A_d(u)^{-1}(A_0(u)\nu_0 + A_j(u)\nu_j)$$

Normal modes:

$\chi = X e^{\tau t + i\eta_j y_j}$, $u = U(y_d) e^{\tau t + i\eta_j y_j}$ with $U \in L^2(\mathbb{R})$, $\operatorname{Re}(\tau) > 0$,
 $U(0+) \in E^u(\mathcal{A}_d(u, \tau, i\check{\eta}))$ and $U(0-) \in E^s(\mathcal{A}_d(u, \tau, i\check{\eta}))$.

Normal modes analysis

Transmission problem:

$$\begin{cases} A_0(\underline{u})\partial_t u + A_j(\underline{u})\partial_j u = 0_n, & y_d \geq 0, \\ [F_0(\underline{u})]\partial_t \chi + [F_j(\underline{u})]\partial_j \chi = [dF_d(\underline{u}) \cdot u], & y_d = 0. \end{cases}$$

Fourier-Laplace transform $(t, \check{y}) \rightsquigarrow (\tau, \check{\eta})$

\Rightarrow shooting ODE problem.

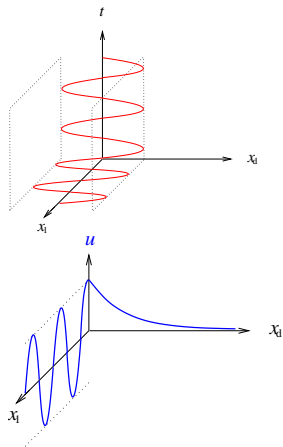
$$\mathcal{A}_d(u, \nu) := A_d(u)^{-1}(A_0(u)\nu_0 + A_j(u)\nu_j)$$

Neutral modes of finite energy, or surface waves:

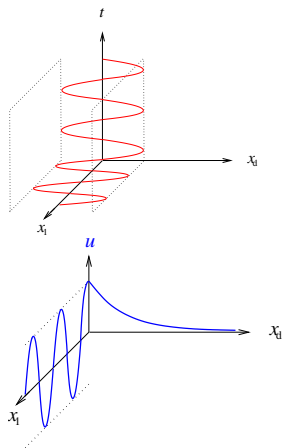
$\chi = X e^{i\eta_0 t + i\eta_j y_j}$, $u = U(y_d) e^{i\eta_0 t + i\eta_j y_j}$ with still $U \in L^2(\mathbb{R})$,

$U(0+) \in E^u(\mathcal{A}_d(u, i\eta_0, i\check{\eta}))$ and $U(0-) \in E^s(\mathcal{A}_d(u, i\eta_0, i\check{\eta}))$.

Surface waves



Surface waves



Isotropic elasticity

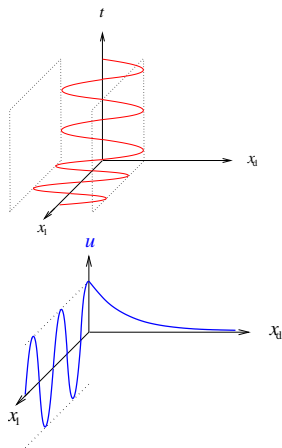
$$\partial_{tt} u = \lambda \Delta u + (\lambda + \mu) \nabla \operatorname{div} u, \quad x_2 > 0,$$

$$\partial_2 u_1 + \partial_1 u_2 = 0, \quad x_2 = 0,$$

$$\mu \partial_1 u_1 + (2\lambda + \mu) \partial_2 u_2 = 0, \quad x_2 = 0.$$

[Rayleigh1885] (see also [Serre'06])

Surface waves



Isotropic elasticity

$$\partial_{tt} u = \lambda \Delta u + (\lambda + \mu) \nabla \operatorname{div} u, \quad x_2 > 0,$$

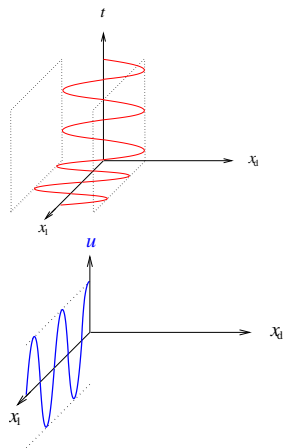
$$\partial_2 u_1 + \partial_1 u_2 = 0, \quad x_2 = 0,$$

$$\mu \partial_1 u_1 + (2\lambda + \mu) \partial_2 u_2 = 0, \quad x_2 = 0.$$

For $\lambda > 0$, $\lambda + \mu > 0$, \exists **Rayleigh waves**, or '**Surface Acoustic Waves**', of speed less than $\sqrt{\lambda}$.

[Rayleigh1885] (see also [Serre'06])

Surface waves

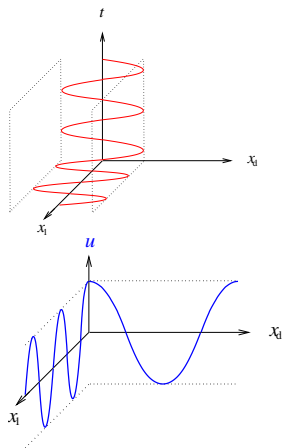


Classical shocks in gas dynamics

[Bethe'42], [D'yakov'54], [Iordanskiĭ'57],
[Kontorovič'58], [Erpenbeck'62],
[Majda'83], [Blokhin'82].

[Menikoff–Plohr'89], [Jenssen-Lyng'04],
[SBG–Serre'07].

Surface waves



Classical shocks in gas dynamics

[Bethe'42], [D'yakov'54], [Iordanskiĭ'57],
 [Kontorovič'58], [Erpenbeck'62],
 [Majda'83], [Blokhin'82].

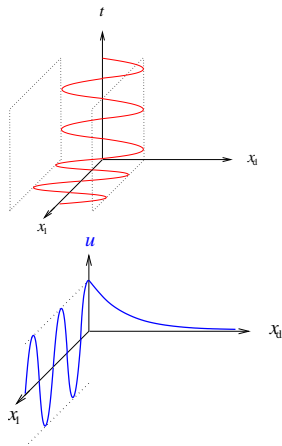
There exist neutral modes iff
 $1 - M < k \leq 1 + M^2(r - 1)$,
 where $M =$ Mach number behind
 the shock, $r = v_p/v_b$ with $v_{p,b} =$
 volume past/behind the shock, $k =$
 $2 + M^2 \frac{(v_b - v_p)}{T} p'_s$.

[Menikoff-Plohr'89], [Jenssen-Lyng'04],
 [SBG-Serre'07].

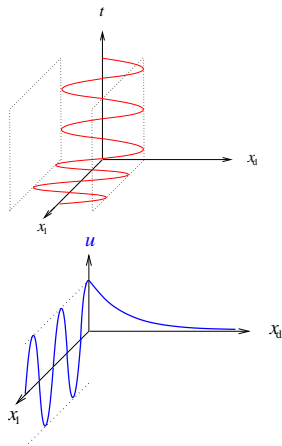
Surface waves

Phase boundaries

[SBG'98-99], [SBG–Freistühler'04]



Surface waves



Phase boundaries

[SBG'98-99], [SBG–Freistühler'04]

For **nondissipative subsonic** phase boundaries there exist surface waves, of speed less than $\sqrt{u_b u_p}$.

Outline

- 1 Multi-d shock waves stability
 - Theory
 - Examples
- 2 Neutral stability and well-posedness
- 3 Weakly nonlinear surface waves
 - Derivation of amplitude equation
 - Well-posedness for amplitude equation

Constant coefficients linear problem

'Interior' operator $L(\underline{u}) := A_0(\underline{u})\partial_t + A_j(\underline{u})\partial_j$

'Boundary' operator $B(\underline{u}) := [F_0(\underline{u})]\partial_t + [F_j(\underline{u})]\partial_j - [dF_d(\underline{u})\cdot]$

Constant coefficients linear problem

'Interior' operator $L(\underline{u}) := A_0(\underline{u})\partial_t + A_j(\underline{u})\partial_j$

'Boundary' operator $B(\underline{u}) := [F_0(\underline{u})]\partial_t + [F_j(\underline{u})]\partial_j - [dF_d(\underline{u})\cdot]$

Maximal a priori estimate

$$\gamma \|e^{-\gamma t} \underline{u}\|_{L^2}^2 + \|e^{-\gamma t} \underline{u}|_{y_d=0}\|_{L^2}^2 + \|e^{-\gamma t} \chi\|_{H_\gamma^1}^2 \lesssim \frac{1}{\gamma} \|e^{-\gamma t} L(\underline{u}) \underline{u}\|_{L^2}^2 + \|e^{-\gamma t} B(\underline{u})(\chi, \underline{u})\|_{L^2}^2$$

Constant coefficients linear problem

'Interior' operator $L(\underline{u}) := A_0(\underline{u})\partial_t + A_j(\underline{u})\partial_j$

'Boundary' operator $B(\underline{u}) := [F_0(\underline{u})]\partial_t + [F_j(\underline{u})]\partial_j - [dF_d(\underline{u})\cdot]$

Maximal a priori estimate

$$\gamma \|e^{-\gamma t} \underline{u}\|_{L^2}^2 + \|e^{-\gamma t} \underline{u}|_{y_d=0}\|_{L^2}^2 + \|e^{-\gamma t} \chi\|_{H_\gamma^1}^2 \lesssim \frac{1}{\gamma} \|e^{-\gamma t} L(\underline{u}) \underline{u}\|_{L^2}^2 + \|e^{-\gamma t} B(\underline{u})(\chi, \underline{u})\|_{L^2}^2$$

OK under **uniform Kreiss-Lopatinskiĭ** condition, i.e. without neutral modes. (Proof based on **Kreiss' symmetrizers** technique.)

Constant coefficients linear problem

'Interior' operator $L(\underline{u}) := A_0(\underline{u})\partial_t + A_j(\underline{u})\partial_j$

'Boundary' operator $B(\underline{u}) := [F_0(\underline{u})]\partial_t + [F_j(\underline{u})]\partial_j - [dF_d(\underline{u})\cdot]$

A priori estimate with loss of derivatives

$$\begin{aligned} & \gamma \|e^{-\gamma t} u\|_{L^2}^2 + \|e^{-\gamma t} u|_{y_d=0}\|_{L^2}^2 + \|e^{-\gamma t} \chi\|_{H_\gamma^1}^2 \lesssim \\ & \frac{1}{\gamma^3} \|e^{-\gamma t} L(\underline{u})u\|_{L^2(\mathbb{R}^+; H_\gamma^1)}^2 + \frac{1}{\gamma^2} \|e^{-\gamma t} B(\underline{u})(\chi, u)\|_{H_\gamma^1}^2 \end{aligned}$$

Constant coefficients linear problem

'Interior' operator $L(\underline{u}) := A_0(\underline{u})\partial_t + A_j(\underline{u})\partial_j$

'Boundary' operator $B(\underline{u}) := [F_0(\underline{u})]\partial_t + [F_j(\underline{u})]\partial_j - [dF_d(\underline{u})\cdot]$

A priori estimate with loss of derivatives

$$\gamma \|e^{-\gamma t} u\|_{L^2}^2 + \|e^{-\gamma t} u|_{y_d=0}\|_{L^2}^2 + \|e^{-\gamma t} \chi\|_{H_\gamma^1}^2 \lesssim \frac{1}{\gamma^3} \|e^{-\gamma t} L(\underline{u})u\|_{L^2(\mathbb{R}^+; H_\gamma^1)}^2 + \frac{1}{\gamma^2} \|e^{-\gamma t} B(\underline{u})(\chi, u)\|_{H_\gamma^1}^2$$

Takes into account neutral modes. (Proof still based on **Kreiss'** **symmetrizers** technique [**Coulombel'02**], [**Sablé-Tougeron'88**].)

Fully nonlinear problem

Local-in-time existence of 'smooth' solutions

Fully nonlinear problem

Local-in-time existence of 'smooth' solutions

- under **uniform Kreiss–Lopatinskiĭ** condition [Majda'83], [Blokhin'82], [Métivier *et al.*'90-00],

Fully nonlinear problem

Local-in-time existence of 'smooth' solutions

- under **uniform Kreiss–Lopatinskiĭ** condition [Majda'83], [Blokhin'82], [Métivier *et al.*'90-00],
- under mere **Kreiss–Lopatinskiĭ** condition [Coulombel–Secchi'08]: with **neutral** modes and **characteristic** modes ; application to subsonic phase boundaries and **compressible 2d-vortex sheets**. (Proof using **Nash–Moser** iteration scheme.)

Outline

- 1 Multi-d shock waves stability
 - Theory
 - Examples
- 2 Neutral stability and well-posedness
- 3 Weakly nonlinear surface waves
 - Derivation of amplitude equation
 - Well-posedness for amplitude equation

Fully nonlinear problem

$$\begin{cases} A_0(u)\partial_t u + A_j(u)\partial_j u + A^d(u, \nabla\chi)\partial_d u = 0_n, & y_d \neq 0, \\ [F_0(u)]\partial_t \chi + [F_j(u)]\partial_j \chi = [F_d(u)], & y_d = 0. \end{cases}$$

$$A^d(u, \nabla\chi) := A_d(u) - A_0(u)\partial_t \chi - A_j(u)\partial_j \chi$$

Fully nonlinear problem

$$\begin{cases} A_0(u)\partial_t u + A_j(u)\partial_j u + A^d(u, \nabla\chi) \partial_d u = 0_n, & y_d \neq 0, \\ J\nabla\chi + h(u) = 0_{n+p}, & y_d = 0. \end{cases}$$

$$A^d(u, \nabla\chi) := A_d(u) - A_0(u)\partial_t\chi - A_j(u)\partial_j\chi$$

$$J = \begin{pmatrix} 1 & & & \\ & \ddots & & \\ & & 1 & \\ 0 & 0 & 0 & \end{pmatrix}$$

Fully nonlinear problem

$$\begin{cases} A_0(u)\partial_t u + A_j(u)\partial_j u + A^d(u, \nabla\chi)\partial_d u = 0_n, & y_d \neq 0, \\ J\nabla\chi + h(u) = 0_{n+p}, & y_d = 0. \end{cases}$$

Asymptotic expansion

$$u = \underline{u} + \varepsilon \dot{u}(\eta_0 t + \eta_j y_j, y_d, \varepsilon t) + \varepsilon^2 \ddot{u}(\eta_0 t + \eta_j y_j, y_d, \varepsilon t) + h.o.t.$$

$$\chi = \varepsilon \dot{\chi}(\eta_0 t + \eta_j y_j, y_d, \varepsilon t) + \varepsilon^2 \ddot{\chi}(\eta_0 t + \eta_j y_j, \varepsilon t) + h.o.t.$$

[SBG-Rosini'08], [Hunter'89], [Parker'88].

Approximate problems

$$\xi := \eta_0 t + \eta_j y_j, \quad z := y_d, \quad \tau := \varepsilon t.$$

First order

$$\begin{cases} (\eta_0 A_0(\underline{u}) + \eta_j A_j(\underline{u})) \partial_\xi \dot{u} + A_d(\underline{u}) \partial_z \dot{u} = 0_n, & z \neq 0, \\ J\eta \partial_\xi \dot{\chi} + dh(\underline{u}) \cdot \dot{u} = 0_{n+p}, & z = 0, \end{cases}$$

Approximate problems

$$\xi := \eta_0 t + \eta_j y_j, \quad z := y_d, \quad \tau := \varepsilon t.$$

First order

$$\begin{cases} (\eta_0 A_0(\underline{u}) + \eta_j A_j(\underline{u})) \partial_\xi \dot{u} + A_d(\underline{u}) \partial_z \dot{u} = 0_n, & z \neq 0, \\ J\eta \partial_\xi \dot{\chi} + dh(\underline{u}) \cdot \dot{u} = 0_{n+p}, & z = 0, \end{cases}$$

Second order

$$\begin{cases} (\eta_0 A_0(\underline{u}) + \eta_j A_j(\underline{u})) \partial_\xi \ddot{u} + A_d(\underline{u}) \partial_z \ddot{u} = \dot{M}, & z \neq 0, \\ J\eta \partial_\xi \ddot{\chi} + dh(\underline{u}) \cdot \ddot{u} = \dot{G}, & z = 0, \end{cases}$$

Approximate problems

$$\xi := \eta_0 t + \eta_j y_j, \quad z := y_d, \quad \tau := \varepsilon t.$$

First order

$$\begin{cases} (\eta_0 A_0(\underline{u}) + \eta_j A_j(\underline{u})) \partial_\xi \dot{u} + A_d(\underline{u}) \partial_z \dot{u} = 0_n, & z \neq 0, \\ J\eta \partial_\xi \dot{\chi} + dh(\underline{u}) \cdot \dot{u} = 0_{n+p}, & z = 0, \end{cases}$$

Second order

$$\begin{cases} (\eta_0 A_0(\underline{u}) + \eta_j A_j(\underline{u})) \partial_\xi \ddot{u} + A_d(\underline{u}) \partial_z \ddot{u} = \dot{M}, & z \neq 0, \\ J\eta \partial_\xi \ddot{\chi} + dh(\underline{u}) \cdot \ddot{u} = \dot{G}, & z = 0, \end{cases}$$

$$\begin{aligned} -\dot{M} := & A_0(\underline{u}) \partial_\tau \dot{u} + (\eta_0 dA_0(\underline{u}) + \eta_j dA_j(\underline{u})) \cdot \dot{u} \cdot \partial_\xi \dot{u} \\ & + dA_d(\underline{u}) \cdot \dot{u} \cdot \partial_z \dot{u} - (\partial_\xi \dot{\chi})(\eta_0 A_0(\underline{u}) + \eta_j A_j(\underline{u})) \partial_z \dot{u} \end{aligned}$$

Approximate problems

$$\xi := \eta_0 t + \eta_j y_j, \quad z := y_d, \quad \tau := \varepsilon t.$$

First order

$$\begin{cases} (\eta_0 A_0(\underline{u}) + \eta_j A_j(\underline{u})) \partial_\xi \dot{u} + A_d(\underline{u}) \partial_z \dot{u} = 0_n, & z \neq 0, \\ J\eta \partial_\xi \dot{\chi} + dh(\underline{u}) \cdot \dot{u} = 0_{n+p}, & z = 0, \end{cases}$$

Second order

$$\begin{cases} (\eta_0 A_0(\underline{u}) + \eta_j A_j(\underline{u})) \partial_\xi \ddot{u} + A_d(\underline{u}) \partial_z \ddot{u} = \dot{M}, & z \neq 0, \\ J\eta \partial_\xi \ddot{\chi} + dh(\underline{u}) \cdot \ddot{u} = \dot{G}, & z = 0, \end{cases}$$

$$-\dot{G} := (\partial_\tau \dot{\chi}) e_1 + \frac{1}{2} d^2 h(\underline{u}) \cdot (\dot{u}, \dot{u}).$$

Transformation of approximate problems

- **Fourier** transform $\xi \rightsquigarrow k$,

First order

$$\begin{cases} ik(\eta_0 A_0(\underline{u}) + \eta_j A_j(\underline{u})) \dot{u} + A_d(\underline{u}) \partial_z \dot{u} = 0_n, & z \neq 0, \\ ik J \eta \dot{\chi} + dh(\underline{u}) \cdot \dot{u} = 0_{n+p}, & z = 0, \end{cases}$$

Second order

$$\begin{cases} ik(\eta_0 A_0(\underline{u}) + \eta_j A_j(\underline{u})) \ddot{u} + A_d(\underline{u}) \partial_z \ddot{u} = \dot{M}, & z \neq 0, \\ ik J \eta \ddot{\chi} + dh(\underline{u}) \cdot \ddot{u} = \dot{G}, & z = 0. \end{cases}$$

Transformation of approximate problems

- **Fourier** transform $\xi \rightsquigarrow k$,
- elimination of $\dot{\chi}$, $\ddot{\chi}$.

First order

$$\begin{cases} ik(\eta_0 A_0(\underline{u}) + \eta_j A_j(\underline{u})) \dot{u} + A_d(\underline{u}) \partial_z \dot{u} = 0_n, & z \neq 0, \\ C(\underline{u}; \eta) \dot{u} = 0_{n+p-1}, & z = 0, \end{cases}$$

Second order

$$\begin{cases} ik(\eta_0 A_0(\underline{u}) + \eta_j A_j(\underline{u})) \ddot{u} + A_d(\underline{u}) \partial_z \ddot{u} = \dot{M}, & z \neq 0, \\ C(\underline{u}; \eta) \ddot{u} = T(\eta) \dot{G}, & z = 0. \end{cases}$$

Transformation of approximate problems

- **Fourier** transform $\xi \rightsquigarrow k$,
- elimination of $\dot{\chi}$, $\ddot{\chi}$.

First order

$$\begin{cases} \mathcal{L}(\underline{u}; k\eta) \cdot \dot{u} = 0_n, & z \neq 0, \\ C(\underline{u}; \eta)\dot{u} = 0_{n+p-1}, & z = 0, \end{cases}$$

Second order

$$\begin{cases} \mathcal{L}(\underline{u}; k\eta) \cdot \ddot{u} = \dot{M}, & z \neq 0, \\ C(\underline{u}; \eta)\ddot{u} = T(\eta)\dot{G}, & z = 0. \end{cases}$$

$$\mathcal{L}(\underline{u}; \eta) := i\eta_0 A_0(\underline{u}) + i\eta_j A_j(\underline{u}) + A_d(\underline{u}) \partial_z.$$

Resolution of approximate problems

First order level

- Existence of linear surface wave $\implies L^2(dz)$ solution \dot{u}_1 of

$$\begin{cases} \mathcal{L}(\underline{u}; \eta) \cdot \dot{u}_1 = 0_n, & z \neq 0, \\ C(\underline{u}; \eta) \dot{u}_1 = 0_{n+p-1} & z = 0. \end{cases}$$

Resolution of approximate problems

First order level

- Existence of **linear surface wave** $\implies L^2(dz)$ solution \dot{u}_1 of

$$\begin{cases} \mathcal{L}(\underline{u}; \eta) \cdot \dot{u}_1 = 0_n, & z \neq 0, \\ C(\underline{u}; \eta) \dot{u}_1 = 0_{n+p-1} & z = 0. \end{cases}$$

- Homogeneity** \implies other square integrable solutions of first order system of the form $\dot{u}(k, z, \tau) = W(k, \tau) \dot{u}_1(kz)$, $k > 0$.

Resolution of approximate problems

First order level

- Existence of **linear surface wave** $\implies L^2(dz)$ solution \dot{u}_1 of

$$\begin{cases} \mathcal{L}(\underline{u}; \eta) \cdot \dot{u}_1 = 0_n, & z \neq 0, \\ C(\underline{u}; \eta) \dot{u}_1 = 0_{n+p-1} & z = 0. \end{cases}$$

- Homogeneity** \implies other square integrable solutions of first order system of the form $\dot{u}(k, z, \tau) = W(k, \tau) \dot{u}_1(kz)$, $k > 0$.
Amplitude function: $\mathcal{F}^{-1}(W) =: w(\xi, \tau)$.

Resolution of approximate problems

First order level

- Existence of **linear surface wave** $\implies L^2(dz)$ solution \dot{u}_1 of

$$\begin{cases} \mathcal{L}(\underline{u}; \eta) \cdot \dot{u}_1 = 0_n, & z \neq 0, \\ C(\underline{u}; \eta) \dot{u}_1 = 0_{n+p-1} & z = 0. \end{cases}$$

- Homogeneity** \implies other square integrable solutions of first order system of the form $\dot{u}(k, z, \tau) = W(k, \tau) \dot{u}_1(kz)$, $k > 0$.
Amplitude function: $\mathcal{F}^{-1}(W) =: w(\xi, \tau)$.

Second order level

- Solvability condition by means of an **adjoint** problem.

Solvability of second order problem

$$(\dots) \quad \begin{cases} \mathcal{L}(\underline{u}; k\eta) \cdot \ddot{u} = \dot{M}, & z \neq 0, \\ C(\underline{u}; \eta)\ddot{u} = T(\eta)\dot{G}, & z = 0, \end{cases}$$

Solvability of second order problem

$$(\dots) \quad \begin{cases} \mathcal{L}(\underline{u}; k\eta) \cdot \ddot{u} = \dot{M}, & z \neq 0, \\ C(\underline{u}; \eta)\ddot{u} = T(\eta)\dot{G}, & z = 0, \end{cases}$$

- $\mathcal{L}(\underline{u}; \eta) := i\eta_0 A_0(\underline{u}) + i\eta_j A_j(\underline{u}) + A_d(\underline{u}) \partial_z,$

Solvability of second order problem

$$(\cdot\cdot) \quad \begin{cases} \mathcal{L}(\underline{u}; k\eta) \cdot \ddot{u} = \dot{M}, & z \neq 0, \\ C(\underline{u}; \eta)\ddot{u} = T(\eta)\dot{G}, & z = 0, \end{cases}$$

- $\mathcal{L}(\underline{u}; \eta) := i\eta_0 A_0(\underline{u}) + i\eta_j A_j(\underline{u}) + A_d(\underline{u}) \partial_z,$
- $C(\underline{u}; \eta)u = C_+ u(0+) - C_- u(0-),$

Solvability of second order problem

$$(\cdot\cdot) \quad \begin{cases} \mathcal{L}(\underline{u}; k\eta) \cdot \ddot{u} = \dot{M}, & z \neq 0, \\ C(\underline{u}; \eta) \ddot{u} = T(\eta) \dot{G}, & z = 0, \end{cases}$$

- $\mathcal{L}(\underline{u}; \eta) := i\eta_0 A_0(\underline{u}) + i\eta_j A_j(\underline{u}) + A_d(\underline{u}) \partial_z,$
- $C(\underline{u}; \eta) u = C_+ u(0+) - C_- u(0-),$
- $\begin{pmatrix} -A_d(u-) & 0 \\ 0 & A_d(u+) \end{pmatrix} = \begin{pmatrix} -D_-^* \\ D_+^* \end{pmatrix} N + P^* (-C_- | C_+).$

Solvability of second order problem

$$(\cdot\cdot) \quad \begin{cases} \mathcal{L}(\underline{u}; k\eta) \cdot \ddot{u} = \dot{M}, & z \neq 0, \\ C(\underline{u}; \eta)\ddot{u} = T(\eta)\dot{G}, & z = 0, \end{cases}$$

- $\mathcal{L}(\underline{u}; \eta) := i\eta_0 A_0(\underline{u}) + i\eta_j A_j(\underline{u}) + A_d(\underline{u}) \partial_z$,
- $C(\underline{u}; \eta)u = C_+ u(0+) - C_- u(0-)$,
- $\begin{pmatrix} -A_d(u-) & 0 \\ 0 & A_d(u+) \end{pmatrix} = \begin{pmatrix} -D_-^* \\ D_+^* \end{pmatrix} N + P^* (-C_- | C_+)$.
- There exists a $L^2(dz)$ solution \ddot{u} of $(\cdot\cdot)$ iff

$$\int v^* \dot{M} dz + (v(0-)^* | v(0+)^*) P T \dot{G} = 0,$$

with v solution of $\begin{cases} \mathcal{L}(\underline{u}; k\eta)^* \cdot v = 0_n, & z \neq 0, \\ D_+ v(0+) - D_- v(0-) = 0_{n-p+1}, & z = 0. \end{cases}$

Resulting amplitude equation

Nonlocal generalisation of Burgers' equation:

$$\partial_\tau w + \partial_\xi Q[w] = 0,$$

$$\mathcal{F}(Q[w])(k) = \int_{-\infty}^{+\infty} \Lambda(k - \ell, \ell) \widehat{w}(k - \ell) \widehat{w}(\ell) d\ell.$$

with piecewise smooth kernel Λ , homogeneous degree 0.

Resulting amplitude equation

Nonlocal generalisation of Burgers' equation:

$$\partial_\tau w + \partial_\xi Q[w] = 0,$$

$$\mathcal{F}(Q[w])(k) = \int_{-\infty}^{+\infty} \Lambda(k - \ell, \ell) \widehat{w}(k - \ell) \widehat{w}(\ell) d\ell.$$

with piecewise smooth kernel Λ , homogeneous degree 0.

- Recover classical inviscid **Burgers** equation if $\Lambda \equiv 1/2$ (arises in case of neutral modes of infinite energy [Artola-Majda'87]).

Nonlocal Burgers equations

In Fourier variables:

$$\partial_{\tau} \widehat{w} + ik \int_{-\infty}^{+\infty} \Lambda(k-l, l) \widehat{w}(k-l, \tau) \widehat{w}(l, \tau) dl = 0.$$

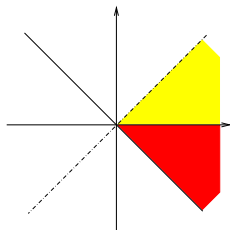
Existence of smooth solutions? Well-posedness?

Nonlocal Burgers equations

In Fourier variables:

$$\partial_{\tau} \hat{w} + ik \int_{-\infty}^{+\infty} \Lambda(k - \ell, \ell) \hat{w}(k - \ell, \tau) \hat{w}(\ell, \tau) d\ell = 0.$$

Existence of smooth solutions? Well-posedness?



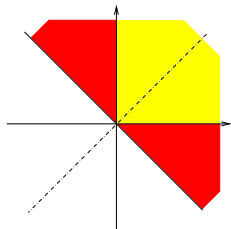
Properties of Λ :

Nonlocal Burgers equations

In Fourier variables:

$$\partial_\tau \hat{w} + ik \int_{-\infty}^{+\infty} \Lambda(k - \ell, \ell) \hat{w}(k - \ell, \tau) \hat{w}(\ell, \tau) d\ell = 0.$$

Existence of smooth solutions? Well-posedness?



Properties of Λ :

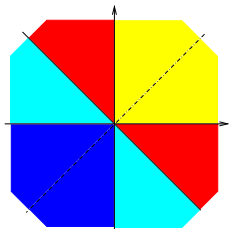
- $\Lambda(k, \ell) = \Lambda(\ell, k)$

Nonlocal Burgers equations

In Fourier variables:

$$\partial_\tau \hat{w} + ik \int_{-\infty}^{+\infty} \Lambda(k - \ell, \ell) \hat{w}(k - \ell, \tau) \hat{w}(\ell, \tau) d\ell = 0.$$

Existence of smooth solutions? Well-posedness?



Properties of Λ :

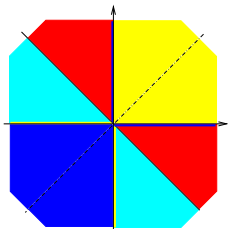
- $\Lambda(k, \ell) = \Lambda(\ell, k)$
- $\Lambda(-k, -\ell) = \overline{\Lambda(k, \ell)}$

Nonlocal Burgers equations

In Fourier variables:

$$\partial_\tau \hat{w} + ik \int_{-\infty}^{+\infty} \Lambda(k - \ell, \ell) \hat{w}(k - \ell, \tau) \hat{w}(\ell, \tau) d\ell = 0.$$

Existence of smooth solutions? Well-posedness?



Properties of Λ :

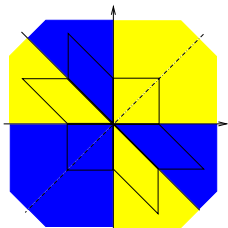
- $\Lambda(k, \ell) = \Lambda(\ell, k)$
- $\Lambda(-k, -\ell) = \overline{\Lambda(k, \ell)}$
- $\Lambda(1, 0-) = \overline{\Lambda(1, 0+)}$

Nonlocal Burgers equations

In Fourier variables:

$$\partial_\tau \hat{w} + ik \int_{-\infty}^{+\infty} \Lambda(k - \ell, \ell) \hat{w}(k - \ell, \tau) \hat{w}(\ell, \tau) d\ell = 0.$$

Existence of smooth solutions? Well-posedness?



Properties of Λ :

- $\Lambda(k, \ell) = \Lambda(\ell, k)$
- $\Lambda(-k, -\ell) = \overline{\Lambda(k, \ell)}$
- $\Lambda(k + \xi, -\xi) = \overline{\Lambda(k, \xi)}$

Hamiltonian nonlocal Burgers equations

$$\left. \begin{aligned} \Lambda(k, \ell) &= \Lambda(\ell, k) \\ \Lambda(-k, -\ell) &= \overline{\Lambda(k, \ell)} \\ \Lambda(k + \xi, -\xi) &= \overline{\Lambda(k, \xi)} \end{aligned} \right\} \implies \text{Hamiltonian structure :}$$

$$\partial_\tau w + \partial_x \delta \mathcal{H}[w] = 0,$$

$$\mathcal{H}[w] := \frac{1}{3} \iint \Lambda(k - \ell, \ell) \widehat{w}(k - \ell) \widehat{w}(\ell) \widehat{w}(-k) dk d\ell.$$

Hamiltonian nonlocal Burgers equations

$$\left. \begin{aligned} \Lambda(k, \ell) &= \Lambda(\ell, k) \\ \Lambda(-k, -\ell) &= \overline{\Lambda(k, \ell)} \\ \Lambda(k + \xi, -\xi) &= \overline{\Lambda(k, \xi)} \end{aligned} \right\} \implies \text{Hamiltonian structure :}$$

$$\partial_\tau w + \partial_x \delta \mathcal{H}[w] = 0,$$

$$\mathcal{H}[w] := \frac{1}{3} \iint \Lambda(k - \ell, \ell) \widehat{w}(k - \ell) \widehat{w}(\ell) \widehat{w}(-k) dk d\ell.$$

\implies Local existence of smooth periodic solutions [Hunter'06] (also see [Ali-Hunter-Parker'02]).

Stable nonlocal Burgers equations

$$\left. \begin{aligned} \Lambda(k, \ell) &= \Lambda(\ell, k) \\ \Lambda(-k, -\ell) &= \overline{\Lambda(k, \ell)} \\ \Lambda(1, 0-) &= \overline{\Lambda(1, 0+)} \end{aligned} \right\} \implies \text{a priori estimates,}$$

Stable nonlocal Burgers equations

$$\left. \begin{aligned} \Lambda(k, \ell) &= \Lambda(\ell, k) \\ \Lambda(-k, -\ell) &= \overline{\Lambda(k, \ell)} \\ \Lambda(1, 0-) &= \overline{\Lambda(1, 0+)} \end{aligned} \right\} \implies \text{a priori estimates,}$$

and eventually local H^2 well-posedness [SBG'08].

A priori estimates

- Local Burgers:

$$\frac{d}{d\tau} \int (\partial_\xi^n w)^2 \lesssim \|\partial_\xi w\|_{L^\infty} \int (\partial_\xi^n w)^2.$$

A priori estimates

- Local **Burgers**:

$$\frac{d}{d\tau} \int (\partial_\xi^n w)^2 \lesssim \|\partial_\xi w\|_{L^\infty} \int (\partial_\xi^n w)^2.$$

- Nonlocal **Burgers**:

$$\frac{d}{d\tau} \int (\partial_\xi^n w)^2 \lesssim \|\mathcal{F}(\partial_\xi w)\|_{L^1} \int (\partial_\xi^n w)^2.$$

A priori estimates

L^2 estimate ($n = 0$) :

$$\frac{d}{d\tau} \int w^2 d\xi = \frac{d}{d\tau} \int |\widehat{w}|^2 dk =$$

$$-2 \operatorname{Re} \left(\iint i k \Lambda(k - \ell, \ell) \widehat{w}(k - \ell) \widehat{w}(\ell) \widehat{w}(-k) d\ell dk \right)$$

A priori estimates

L^2 estimate ($n = 0$) :

$$\begin{aligned} \frac{d}{d\tau} \int w^2 d\xi &= \frac{d}{d\tau} \int |\widehat{w}|^2 dk = \\ &-2 \operatorname{Re} \left(\iint i k \Lambda(k - \ell, \ell) \widehat{w}(k - \ell) \widehat{w}(\ell) \widehat{w}(-k) d\ell dk \right) \\ &\leq 2 \|\Lambda\|_{L^\infty} \|\widehat{w}\|_{L^2}^2 \int |k \widehat{w}(k)| dk \end{aligned}$$

by Fubini and Cauchy-Schwarz!

A priori estimates

H^1 estimate ($n = 1$) :

$$\frac{d}{d\tau} \int (\partial_\xi w)^2 d\xi = \frac{d}{d\tau} \int k^2 |\widehat{w}|^2 dk =$$

$$-2 \operatorname{Re} \left(\iint i k^3 \Lambda(k - \ell, \ell) \widehat{w}(k - \ell) \widehat{w}(\ell) \widehat{w}(-k) d\ell dk \right)$$

A priori estimates

H^1 estimate ($n = 1$) :

$$\begin{aligned} \frac{d}{d\tau} \int (\partial_\xi w)^2 d\xi &= \frac{d}{d\tau} \int k^2 |\widehat{w}|^2 dk = \\ &-2 \operatorname{Re} \left(\iint i k^3 \Lambda(k-l, l) \widehat{w}(k-l) \widehat{w}(l) \widehat{w}(-k) dldk \right) = \\ &-4 \operatorname{Re} \left(\iint i k^2 (k-l) \Lambda(k-l, l) \widehat{w}(k-l) \widehat{w}(l) \widehat{w}(-k) dldk \right) \end{aligned}$$

A priori estimates

H^1 estimate ($n = 1$) :

$$\begin{aligned} \frac{d}{d\tau} \int (\partial_\xi w)^2 d\xi &= \frac{d}{d\tau} \int k^2 |\widehat{w}|^2 dk = \\ &-2 \operatorname{Re} \left(\iint i k^3 \Lambda(k-l, l) \widehat{w}(k-l) \widehat{w}(l) \widehat{w}(-k) dldk \right) = \\ &-4 \operatorname{Re} \left(\iint i k^2 (k-l) \Lambda(k-l, l) \widehat{w}(k-l) \widehat{w}(l) \widehat{w}(-k) dldk \right). \\ \left| \iint_{|k| \leq |l|} \dots \right| &\leq \|\Lambda\|_{L^\infty} \|\widehat{\partial_\xi w}\|_{L^1} \|\widehat{\partial_\xi w}\|_{L^2}^2. \end{aligned}$$

A priori estimates

H^1 estimate (cont.)

$$\begin{aligned} & \operatorname{Re} \left(\iint_{|k| > |\ell|} i k^2 (k - \ell) \Lambda(k - \ell, \ell) \widehat{w}(k - \ell) \widehat{w}(\ell) \widehat{w}(-k) \, d\ell dk \right) = \\ & \quad i \iint_{|k| > |\ell|} k^2 (k - \ell) \Lambda(k - \ell, \ell) \widehat{w}(k - \ell) \widehat{w}(\ell) \widehat{w}(-k) \, d\ell dk \\ & - \quad i \iint_{|k| > |\ell|} k^2 (k - \ell) \Lambda(\ell - k, -\ell) \widehat{w}(\ell - k) \widehat{w}(-\ell) \widehat{w}(k) \, d\ell dk. \end{aligned}$$

A priori estimates

H^1 estimate (cont.)

$$\operatorname{Re} \left(\iint_{|k| > |\ell|} i k^2 (k - \ell) \Lambda(k - \ell, \ell) \widehat{w}(k - \ell) \widehat{w}(\ell) \widehat{w}(-k) \, d\ell dk \right) =$$

$$i \iint_{|k| > |\ell|} k(k - \ell) \left((k - \ell) \Lambda(\ell - k, -\ell) - k \Lambda(k, -\ell) \right) \times$$

$$\widehat{w}(\ell - k) \widehat{w}(-\ell) \widehat{w}(k) \, d\ell dk .$$

after change of variables $(k, \ell) \mapsto (k - \ell, -\ell)$ in first integral.

Local well-posedness

Theorem ([SBG'08])

If Λ is smooth outside the lines $k = 0$, $\ell = 0$, and $k + \ell = 0$, homogeneous degree zero, preserves real-valued functions, and satisfies the stability condition $\Lambda(1, 0-) = \Lambda(-1, 0-)$, then for all $w_0 \in H^2(\mathbb{R})$ there exists $T > 0$ and a unique solution $w \in \mathcal{C}(0, T; H^2(\mathbb{R})) \cap \mathcal{C}^1(0, T; H^1(\mathbb{R}))$ such that $w(0) = w_0$ of the nonlocal Burgers equation of kernel Λ , and the mapping

$$\begin{array}{ccc} H^2(\mathbb{R}) & \rightarrow & \mathcal{C}(0, T; H^2(\mathbb{R})) \\ w_0 & \mapsto & w \end{array}$$

is continuous.

Blow-up criterion

The solution w can be extended beyond T provided that $\int_0^T \|\mathcal{F}(\partial_\xi w)\|_{L^1}$ is finite.

Blow-up criterion

The solution w can be extended beyond T provided that $\int_0^T \|\mathcal{F}(\partial_\xi w)\|_{L^1}$ is finite.

Applications

Blow-up criterion

The solution w can be extended beyond T provided that $\int_0^T \|\mathcal{F}(\partial_\xi w)\|_{L^1}$ is finite.

Applications

- elasticity: $\Lambda(k + \xi, -\xi) = \overline{\Lambda(k, \xi)}$,

Blow-up criterion

The solution w can be extended beyond T provided that $\int_0^T \|\mathcal{F}(\partial_\xi w)\|_{L^1}$ is finite.

Applications

- elasticity: $\Lambda(k + \xi, -\xi) = \overline{\Lambda(k, \xi)}$,
- phase boundaries: $\Lambda(1, 0-) \neq \overline{\Lambda(1, 0+)} !$