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BOUNDARY LAYERS AND SHOCK PROFILES FOR THE DISCRETE BOLTZMANN EQUATION FOR MIXTURES

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gases A and B reads

$$\begin{aligned} \frac{\partial f_i^A}{\partial t} + \mathbf{r}_i^A \cdot \nabla_{\mathbf{x}} f_i^A &= Q_i^{AA}(f^A; f^A) + Q_i^{BA}(f^B; f^A), \quad i = 1, \dots, n_A, \\ \frac{\partial f_j^B}{\partial t} + \mathbf{r}_j^B \cdot \nabla_{\mathbf{x}} f_j^B &= Q_j^{AB}(f^A; f^B) + Q_j^{BB}(f^B; f^B), \quad j = 1, \dots, n_B \end{aligned} \quad (1)$$

where $V = \bigcup_{i=1}^{n_A} \bigcup_{j=1}^{n_B} \mathbb{R}^d$; f^A, f^B are finite sets of velocities, $f_i = f_i(\mathbf{x}; t) = f(\mathbf{x}; t; \mathbf{r}_i)$ for $i = 1, \dots, n_A$, and $f_j = f(\mathbf{x}; t; \mathbf{r}_j)$ for $j = 1, \dots, n_B$.

and by the relations (2), with $h = h^A; h^B$,

$$\begin{aligned}
& h; Q(f; g) i = \\
&= \frac{1}{8} \sum_{i,j,k,l=1}^{\mathfrak{X}^A} k_l^j(A; A) h_i^A + h_j^A h_k^A h_l^A f_k^A g_l^A + g_k^A f_l^A f_i^A g_j^A g_i^A f_j^A \\
&+ \frac{1}{4} \sum_{i,k=1; j,l=1}^{\mathfrak{X}^A \mathfrak{X}^B} k_l^j(B; A) h_i^A + h_j^B h_k^A h_l^B f_k^A g_l^B + g_k^A f_l^B f_i^A g_j^B g_i^A f_j^B \\
&+ \frac{1}{8} \sum_{i,j,k,l=1}^{\mathfrak{X}^B} k_l^j(B; B) h_i^B + h_j^B h_k^B h_l^B f_k^B g_l^B + g_k^B f_l^B f_i^B g_j^B g_i^B f_j^B .
\end{aligned} \tag{3}$$

A vector $= A; B$ is a collision invariant if and only if

$$i + j = k + l, \tag{4}$$

for all indices $1 \leq i, k \leq n, 1 \leq j, l \leq n$ and $f, g \in \mathfrak{F}(A; B)$, such that $k_l^j(i; j) \neq 0$. By the relation (3)

$$\begin{aligned}
h; Q(f; f) i &= \frac{1}{4} \sum_{i,j,k,l=1}^{\mathfrak{X}^A} k_l^j(A; A) h_i^A + h_j^A h_k^A h_l^A f_k^A f_l^A f_i^A f_j^A \\
&+ \frac{1}{2} \sum_{i,k=1; j,l=1}^{\mathfrak{X}^A \mathfrak{X}^B} k_l^j(B; A) h_i^A + h_j^B h_k^A h_l^B f_k^A f_l^B f_i^A f_j^B \\
&+ \frac{1}{4} \sum_{i,j,k,l=1}^{\mathfrak{X}^B} k_l^j(B; B) h_i^B + h_j^B h_k^B h_l^B f_k^B f_l^B f_i^B f_j^B .
\end{aligned} \tag{5}$$

which is zero, independently of our choice of non-negative vector f ($f_i \geq 0$ for all $1 \leq i \leq n$), if and only if h is a collision invariant.

We consider below (even if this restriction is not necessary in our general reasoning) only DVMs, such that any collision invariant is of the form

$$h = A; B, \text{ with } h = (f) = a + m \mathbf{b} \cdot f + cm \mathbf{j} \cdot f^2, \tag{6}$$

for some constant $a_A, a_B, c \in \mathbb{R}$ and $\mathbf{b} \in \mathbb{R}^d$. In this case the equation

$$h; Q(f; f) i = 0$$

has the general solution (6). Discussions on constructions of DVMs for binary mixtures can be found in e.g. [11],[12],[20],[21],[14] and [15].

A binary Maxwellian distribution (or just a bi-Maxwellian) is a function $M = M^A; M^B$, such that

$$Q(M; M) = 0 \text{ and } M_i \geq 0 \text{ for all } 1 \leq i \leq n.$$

All bi-Maxwellians are of the form

$$M = e^{-\alpha}, \text{ i.e. } M = M^A; M^B, \text{ with } M = e^{-\alpha} = e^{a_A + m_A \mathbf{b} \cdot \mathbf{f} + cm_A \mathbf{j} \cdot \mathbf{f}^2}, \tag{7}$$

where $= A; B$ is given by Eq.(6). Assuming that f is non-negative, we let

= $\log f$ in Eq.(5) and obtain that

$$\begin{aligned} h \log f; Q(f; f) &= \frac{1}{4} \sum_{i,j,k,l=1}^{\mathfrak{X}^A} k_{ij}^l(A; A) f_k^A f_l^A f_i^A f_j^A \log \frac{f_i^A f_j^A}{f_k^A f_l^A} \\ &+ \frac{1}{2} \sum_{i,k=1; j,l=1}^{\mathfrak{X}^A \mathfrak{X}^B} k_{ij}^l(B; A) f_k^A f_l^B f_i^A f_j^B \log \frac{f_i^A f_j^B}{f_k^A f_l^B} \\ &+ \frac{1}{4} \sum_{i,j,k,l=1}^{\mathfrak{X}^B} k_{ij}^l(B; B) f_k^B f_l^B f_i^B f_j^B \log \frac{f_i^B f_j^B}{f_k^B f_l^B} = 0, \end{aligned}$$

with equality if and only if

$$f_k f_l = f_i f_j$$

for all indices $1 \leq i, k \leq n_A, 1 \leq j, l \leq n_B$ and $(i, j) \in \mathfrak{A} \times \mathfrak{B}$, such that $k_{ij}^l(\cdot; \cdot) \neq 0$, or equivalently, if and only if f is a bi-Maxwellian. Hence, f is a bi-Maxwellian if and only if $\log f$ is a collision invariant.

For a bi-Maxwellian $M = M^A; M^B$, we obtain, by denoting

$$f = M + \frac{\rho}{M} h, \quad (8)$$

in Eq.(1), the system

$$\frac{\partial h}{\partial t} + r_x h = Lh + S(h),$$

where $r_x h = (\frac{A}{1} r_x h_1^A, \dots, \frac{A}{n_A} r_x h_{n_A}^A; \frac{B}{1} r_x h_1^B, \dots, \frac{B}{n_B} r_x h_{n_B}^B)$. Furthermore, L is the linearized collision operator ($n \times n$ matrix, with $n = n_A + n_B$) given by

$$Lh = \frac{\rho}{M} Q(M; \frac{\rho}{M} h), \quad (9)$$

and the quadratic part S is given by

$$S(h; h) = \frac{\rho}{M} Q(\frac{\rho}{M} h; \frac{\rho}{M} h). \quad (10)$$

By Eq.(3) and the relations

Hence, the matrix L is symmetric, i.e.

$$hg; Lhi = hLg; hi$$

for all g and h , and semi-positive, i.e.

$$hh; Lhi \geq 0$$

for all h . Also $hh; Lhi = 0$ if and only if

$$\rho_k \overline{M}_k h_l + \rho_l \overline{M}_l h_k = \rho_i \overline{M}_i h_j + \rho_j \overline{M}_j h_i \quad (11)$$

for all indices $1 \leq i, k \leq n$, $1 \leq j, l \leq n$, and $(i, j) \in \mathcal{A}$, $(k, l) \in \mathcal{B}$, satisfying $\rho_{ij}^{kl} \neq 0$. We let $h = \rho \overline{M}$ in Eq.(11), and obtain Eq.(4), by the relations $M_i M_j = M_k M_l \neq 0$. Hence,

$$Lh = 0 \text{ if and only if } h = \rho \overline{M},$$

where ρ is a collision invariant. In consequence,

$$S(h; h) : \rho \overline{M} = hQ(f; f) : i + h; L \rho \overline{M} = 0$$

for all collision invariants ρ .

In the planar stationary case our system for mixtures reads

$$D \frac{dh}{dx} + Lh = S(h; h), \quad x \in \mathbb{R},$$

where $D = \begin{pmatrix} D_A & 0 \\ 0 & D_B \end{pmatrix}$, with $D = \text{diag}(\rho_1^{-1}; \dots; \rho_n^{-1})$, and the operators L and S are given by Eqs.(9)-(10).

We consider below the case when D is non-singular, i.e. when all $\rho_i^{-1} \neq 0$ are non-zero. For the case of singular matrices D , see Remark 5 below.

We denote by n^+ , where $n^+ + n^- = n$, and m^+ , with $m^+ + m^- = q$, the numbers of positive and negative eigenvalues (counted with multiplicity) of the matrices D and $D^{-1}L$ respectively, and by m^0 the number of zero eigenvalues of $D^{-1}L$. Moreover, we denote by k^+ , k^- , and l , with $k^+ + k^- = k$, where $k + l = p$, the numbers of =

We also define the projections $R_+ : \mathbb{R}^n \rightarrow \mathbb{R}^{n^+}$ and $R_- : \mathbb{R}^n \rightarrow \mathbb{R}^n$, $n = n + n^+$, by

$$R_+ s = s^+ = (s_1, \dots, s_{n_A}, s_{n_A+1}, \dots, s_{n_A+n_B}^+)$$

(iv) Assume that the condition (19) is fulfilled. Then the system (12) with the boundary conditions (Q) and (16) has a unique solution with the asymptotic flow (21) if the $k + l$ parameters μ_{k+1}, \dots, μ_k and β_1, \dots, β_l , $\beta_i = \mu_{i+1}$, are prescribed.

Especially, for the homogeneous system (12) with $g = 0$, the condition (20) is reduced to

$$h_0 \geq CU_+.$$

Lemma 3.2. Let $D^+ = \begin{pmatrix} D_A^+ & 0 \\ 0 & D_B^+ \end{pmatrix}$ and $D = \begin{pmatrix} D_A & 0 \\ 0 & D_B \end{pmatrix}$, cf. Eq.(15).

Then

i) the condition (18) is fulfilled, if

$$C^T D^+ C < D \quad \text{on } R \times X_+;$$

ii) the conditions (17) and (19) are fulfilled, if

$$C^T D^+ C \leq D \quad \text{on } R \times U_+ \text{ and } R \times \tilde{X}_+, \text{ respectively.}$$

Corollary 1. If $C = 0$, then the conditions (17)-(19) are fulfilled.

In particular, $u_1^+, \dots, u_{m^+}^+, y_1^+, \dots, y_{k^+}^+, z_1^+, \dots, z_l^+$ is a basis of R^{n^+} .

We consider the non-linear system

$$D \, df$$

Theorem 3.4. Let condition (17) be fulfilled and assume that

$$h_0; Ce^{xB} {}^1L D {}^1S(f(x); f(x)) \in CU_+ \text{ for all } x \in \mathbb{R}_+, \\ \text{with } U_+ = \text{span}(u: Lu = Du, \quad > 0) = \text{span}(u_1; \dots; u_{m^+}).$$

Then there is a positive number ϵ_0 , such that if

$$|h_0| < \epsilon_0,$$

then the system (22) with the boundary conditions (O),(16), has a locally unique solution (with respect to the norm $\|j\|$).

Remark 3. If condition (17) is fulfilled, then the condition

$$h_0 \in CU_+$$

implies that we have $k^+ + l$ conditions on h_0 .

Remark 4. If the conditions

$$CU \in CU_+, \quad (24)$$

$$\text{with } U = \text{span}(f u_j | Lu = Du, \text{ with } < 0 g [f z_1; \dots; z_l g]) \\ = \text{span}(u_{m^+ + 1}; \dots; u_q; z_1; \dots; z_l);$$

and (13) are fulfilled, then

$$Ce^{xD} {}^1L D {}^1S(f; f) \in CU_+ \text{ for all } x \in \mathbb{R}_+.$$

Remark 5. All our results for half-space problems can be extended in a natural way, to yield also for singular matrices D , if

$$N(L) \setminus N(D) = \emptyset.$$

4. Applications to shock profiles. We are interested in solutions to the problem

$$(D - cI) \frac{dF_i}{dy} = Q_i(F; F), \quad i = 1; \dots; n, \quad c \in \mathbb{R}, \quad (25)$$

such that

$$F \rightarrow M \text{ as } y \rightarrow 1,$$

where M are two bi-Maxwellians and $D = \begin{pmatrix} D_A & 0 \\ 0 & D_B \end{pmatrix}$, with D from Eqs.(14)-(15). Here $F = (F_1; \dots; F_n)$, with $F_i = F_i(y) = F(y; i)$, $i = 1; \dots; n$.

Note that shifting the velocity variable in the continuous Boltzmann equation doesn't change the velocity set, while for a finite set of velocities a shift in the velocity variable changes the set of velocities. However, if we want to end up with a specific set of velocities after a given shift in the velocity variable, we can always start with a suitably shifted set of velocities. Note also that changing c in the discrete case can change the number of positive (and negative) eigenvalues of the matrix $D - cI$, and thereby the number of positive (and negative) eigenvalues of the matrix $(D - cI) {}^1L$ can change also away from the degenerate values of c .

We denote by $f_1; \dots; f_p g$ ($p = d + 3$ for normal DVMs for binary mixtures) a basis for the vector space of collision invariants. If we multiply Eq.(25) scalarly by $f_i, 1 \leq i \leq p$, and integrate over \mathbb{R} , then we obtain that the bi-Maxwellians M and M_+ must fulfill the Rankine-Hugoniot conditions

$$h M_{+; i} i_{D - cI} = h M_{; i} i_{D - cI}, \quad i = 1; \dots; p.$$

We make the following assumptions on our DVMs.

1. There is a number c_0 ("speed of sound"), with the following properties:
 [i] $\text{rank}(K) = p - 1$, where K is the $p \times p$ matrix with the elements

$$k_{ij} = hM_+ \delta_{ij} - c_0^2 \rho_i \rho_j.$$

The rank of K is independent of the choice of the basis f_1, \dots, f_p . In other words, there is a unique (up to its sign) vector

with the corresponding eigenvectors

$$u_1 = \left(\frac{p_b}{1+c}; \frac{p_b}{1+c}; \frac{1}{1+c}; \frac{1}{1+c}; 0; 0 \right)$$

$$u_2 = \left(\frac{p_d}{1+c}; \frac{p_d}{1+c}; \frac{1}{1+c}; \frac{1}{1+c}; \frac{1+b}{m+c}; \frac{1+b}{m+c} \right)$$

Plugging $h = u_1 + u_2$ in Eq.(28) and multiplying scalarly by $(D - cI) u_i$, we obtain the two equations

$$\frac{d}{dy} + \lambda_1 = k$$

$$\frac{d}{dy} + \lambda_2 = k^2$$

with $k = \frac{2 p_b p_d (1+b) (m-1)}{(1-c^2)(m^2-c^2)}$. The solutions are

$$h = \frac{2}{k + C_1 e^{-2y}} = \frac{C_2 e^{(2-\lambda_2)y}}{k + C_1 e^{-2y}} \quad \text{or} \quad h = 0 = C_2 e^{-\lambda_2 y}$$

The parameter $C_1 \neq 0$ reflects the invariance of our equation under shifts in the invariant variable y . The sign of C_1 is, however, defined uniquely. It must be the same as the sign of k .

Let $c_+ < c < m$ or $c_- < c < \frac{1+b+dm}{1+b+d}$. If $c_+ < c < m$, then $\lambda_2 > 0$ and

$\lambda_1 < 0$, and hence, $\lim_{y \rightarrow \infty} h = 0$ implies that C_2

with $\frac{1+b+dm^2}{1+b+d} < c < c_+$ or $m < c < c_-$; and in a similar way as above, we obtain

$$f(y) = M + \frac{2}{k + C_1 e^{-2y}} M^{1=2} u_2$$

and

$$M_+ = M + \frac{2}{k} M^{1=2} u_2.$$

7. Boundary layers for the 6+4-velocity model with a moving wall. Let c be a real number such that $c \notin [m; 1; 0; 1; mg]$. We assume that $m > 1$. The cases $m < 1$ and $m = 1$ can be studied in a similar way. We define the projections $R_+ : \mathbb{R}^6 \rightarrow \mathbb{R}^{n^+}$, $n^+ = n_A^+ + n_B^+$, and $R_- : \mathbb{R}^6 \rightarrow \mathbb{R}^{n^-}$, $n^- = 6 - n^+$, by

$$R_+ s = \begin{pmatrix} s_1 \\ s_2 \\ s_3 \\ s_4 \\ s_5 \\ s_6 \end{pmatrix}^+ \text{ and } R_- s = s^-, \text{ where}$$

$$s^+ = \begin{cases} s_5 & \text{if } 1 < c < m \\ (s_1; s_3; s_5) & \text{if } 1 < c < 1 \end{cases}$$

u^c

If $h_0 = 0$, then we always have the trivial solution $f = 0$; and if 1

We see that the number of conditions on h_0 , in fact, equals $k^+ + l$, where k^+ and l can be found in table 29.

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