On the stability of linearized Euler's equations in compressible flows

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based on works in collaboration with

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Context and motivation

Aeroacoustics : sound propagation in flows



Many applications in aeronautics

$$\begin{array}{|c|c|c|c|c|} \mbox{Euler} & \left\{ \begin{array}{l} (\partial_t + M \cdot \nabla) \boldsymbol{v} + (\boldsymbol{v} \cdot \nabla) \boldsymbol{M} + \nabla \boldsymbol{p} = 0 \\ (\partial_t + M \cdot \nabla) \boldsymbol{p} + \nabla \cdot \boldsymbol{v} = 0 \end{array} \right. \\ \hline \mbox{No flow} : \mathbf{M} = 0 & \left\{ \begin{array}{l} \partial_t \boldsymbol{v} + \nabla \boldsymbol{p} = 0 \\ \partial_t \boldsymbol{p} + \nabla \cdot \boldsymbol{v} = 0 \end{array} \right. \\ \hline \mbox{Wave equation} & \left\{ \begin{array}{l} \partial_t \boldsymbol{v} + \nabla \boldsymbol{p} = 0 \\ \partial_t \boldsymbol{p} + \nabla \cdot \boldsymbol{v} = 0 \end{array} \right. \\ \hline \mbox{Uniform flow} : \nabla \boldsymbol{M} = 0 & \left\{ \begin{array}{l} (\partial_t + M \cdot \nabla) \boldsymbol{v} + \nabla \boldsymbol{p} = 0 \\ (\partial_t + M \cdot \nabla) \boldsymbol{v} + \nabla \boldsymbol{p} = 0 \end{array} \right. \\ \hline \mbox{Convected wave} & \left\{ \begin{array}{l} (\partial_t + M \cdot \nabla) \boldsymbol{p} + \nabla \cdot \boldsymbol{v} = 0 \end{array} \right. \end{array} \right. \end{array} \right. \end{array}$$



Euler
$$\begin{cases} (\partial_t + M \cdot \nabla) \mathbf{v} + (\mathbf{v} \cdot \nabla) M + \nabla \mathbf{p} = 0\\ (\partial_t + M \cdot \nabla) \mathbf{p} + \nabla \cdot \mathbf{v} = 0 \end{cases}$$

U is the perturbation of Lagrangian displacement $v=(\partial_t+M\cdot
abla)U+(U\cdot
abla)M\quad p=
abla\cdot U$

Galbrun
$$(\partial_t + \mathbf{M} \cdot \nabla)^2 \mathbf{U} - \nabla (\nabla \cdot \mathbf{U}) = 0$$

Galbrun
$$(\partial_t + M \cdot \nabla)^2 U - \nabla (\nabla \cdot U) = 0$$

Boundary conditions

at rigid walls :
$$U \cdot n = 0$$

Non slipping condition

The problem under consideration : Acoustic wave propagation in a thin duct



 $(\widetilde{P})_{\varepsilon} \begin{cases} (\partial_t + M_{\varepsilon} \partial_x)^2 \mathbf{u}_{\varepsilon} - \partial_x (\partial_x \mathbf{u}_{\varepsilon} + \partial_y \mathbf{v}_{\varepsilon}) = 0 \\ (\partial_t + M_{\varepsilon} \partial_x)^2 \mathbf{v}_{\varepsilon} - \partial_y (\partial_x \mathbf{u}_{\varepsilon} + \partial_y \mathbf{v}_{\varepsilon}) = 0 \end{cases}$ $oldsymbol{U}_arepsilon = (\mathbf{u}_arepsilon, \mathbf{v}_arepsilon)^t$

$$(\widetilde{P})_{\varepsilon} \begin{cases} (\partial_t + M_{\varepsilon} \partial_x)^2 \mathbf{u}_{\varepsilon} - \partial_x (\partial_x \mathbf{u}_{\varepsilon} + \partial_y \mathbf{v}_{\varepsilon}) = 0 \\ (\partial_t + M_{\varepsilon} \partial_x)^2 \mathbf{v}_{\varepsilon} - \partial_y (\partial_x \mathbf{u}_{\varepsilon} + \partial_y \mathbf{v}_{\varepsilon}) = 0 \end{cases}$$

$$\mathbf{v}_{\varepsilon}(x,\pm\varepsilon,t) = 0$$

The problem is well-posed as soon as

$$M_{\varepsilon} \in W^{1,\infty}(-1,1)$$

$$(\widetilde{P})_{\varepsilon} \begin{cases} (\partial_t + M_{\varepsilon} \partial_x)^2 \mathbf{u}_{\varepsilon} - \partial_x (\partial_x \mathbf{u}_{\varepsilon} + \partial_y \mathbf{v}_{\varepsilon}) = 0 \\ (\partial_t + M_{\varepsilon} \partial_x)^2 \mathbf{v}_{\varepsilon} - \partial_y (\partial_x \mathbf{u}_{\varepsilon} + \partial_y \mathbf{v}_{\varepsilon}) = 0 \end{cases}$$

Question : is this evolution problem stable or not ?

What conditions on the profile for stability or instability ?

Most known results concern the incompressible case: Rayleigh (1879), Fjortoft (1950), Drazin (2004), Schmid-Henningson... Our approach to the problem Asymptotic analysis for small ε



A preliminary analysis : Acoustic wave propagation in a thin duct



$$(\widetilde{\mathcal{P}})_{\varepsilon} \begin{cases} (\partial_t + M_{\varepsilon} \partial_x)^2 \mathbf{u}_{\varepsilon} - \partial_x (\partial_x \mathbf{u}_{\varepsilon} + \partial_y \mathbf{v}_{\varepsilon}) = 0 \\ (\partial_t + M_{\varepsilon} \partial_x)^2 \mathbf{v}_{\varepsilon} - \partial_y (\partial_x \mathbf{u}_{\varepsilon} + \partial_y \mathbf{v}_{\varepsilon}) = 0 \end{cases}$$

$$\mathbf{v}_{\varepsilon}(x,\pm\varepsilon,t) = 0$$

$$\|\mathbf{u}_{\varepsilon}\|_{L^2_x(L^2_y)} + \|\mathbf{v}_{\varepsilon}\|_{L^2_x(L^2_y)} \leq C_0 e^{\frac{t}{\varepsilon}\|M'\|_{\infty}}$$

Proof : energy estimates on Linearized Euler's Equations

A dimensionless model

Scaling

$$\mathbf{u}_{\varepsilon}(x, y, t) = \mathbf{u}_{\varepsilon}(x, \frac{y}{\varepsilon}, t), \quad \mathbf{v}_{\varepsilon}(x, y, t) = \varepsilon \mathbf{v}_{\varepsilon}(x, \frac{y}{\varepsilon}, t)$$

Scaled model

$$(\mathcal{P}_{\varepsilon})_{\varepsilon} \begin{cases} (\partial_t + M \partial_x)^2 \mathbf{u}_{\varepsilon} - \partial_x (\partial_x \mathbf{u}_{\varepsilon} + \partial_y \mathbf{v}_{\varepsilon}) = 0 \\ \varepsilon^2 (\partial_t + M \partial_x)^2 \mathbf{v}_{\varepsilon} - \partial_y (\partial_x \mathbf{u}_{\varepsilon} + \partial_y \mathbf{v}_{\varepsilon}) = 0 \end{cases}$$

A dimensionless model

Passage to the limit

$$u_arepsilon o u, \quad v_arepsilon o v$$

Formal limit model

$$(\mathcal{P}) \begin{cases} (\partial_t + M \partial_x)^2 u - \partial_x (\partial_x u + \partial_y v) = 0 \\ \partial_x u + \partial_y v = d(x, t) \end{cases}$$

A dimensionless model

Passage to the limit

$$u_arepsilon o u, \quad v_arepsilon o v$$

Formal limit model

$$\begin{cases} (\partial_t + M \partial_x)^2 u - \partial_x d = 0 \\ \partial_x u + \partial_y v = d(x, t) \end{cases}$$

 (\mathcal{P})

The limit model

$$\left\{ \begin{array}{ll} (\mathcal{P}) \\ \partial_x \mathbf{u} + \partial_y \mathbf{v} = \mathbf{d}(x,t) \end{array} \right\} = 0$$

Introducing
$$E(f)(x,t) := \frac{1}{2} \int_{-1}^{1} f(x,y,t) dy$$
, since $v(\pm 1) = 0$

$$\partial_x \mathbf{u} + \partial_y \mathbf{v} = \mathbf{d}(x, t) \implies \mathbf{d}(x, t) = E(\partial_x \mathbf{u})$$

Since E (mean in y) and $\,\partial_x$ commute, we obtain

$$(\mathcal{P}) \quad (\partial_t + M \partial_x)^2 \, \boldsymbol{u} - \partial_x^2 [E(\boldsymbol{u})] = 0$$

The quasi ID model

$$(\mathcal{P}) \quad (\partial_t + M \partial_x)^2 \, \mathbf{u} - \partial_x^2 [E(\mathbf{u})] = 0$$

A quasi-ID model, non local in y

When M is constant, M and E commute :

• One advected ID wave equation

$$(\partial_t + M \partial_x)^2 \left[E(\mathbf{u}) \right] - \partial_x^2 \left[E(\mathbf{u}) \right] = 0$$

• Decoupled ID transport equations

$$(\partial_t + M \partial_x)^2 \, \mathbf{u} = \partial_x^2 [E(\mathbf{u})]$$

Main questions relative to this model

For a general Mach profile, is the evolution problem (P) well-posed ?

If not, what are the conditions on the Mach profile for the problem to be well-posed ?

Outline for the rest of the talk **1** Reduction to the spectral analysis of A(M)Well-posedness \leftarrow spectrum $\subset \mathbb{R}$ **2** General structure of the spectrum of A(M)Non real spectrum is made of eigenvalues ³ Results on the absence of nonreal eigenvalues **Stable Mach profiles** 4 Results of existence of nonreal eigenvalues

Unstable Mach profiles

Towards the well-posedness analysis

$$\frac{\boldsymbol{u}(x,y,t)}{\longrightarrow} \quad \frac{\mathcal{F}_x}{\longrightarrow} \quad \mathbf{u}(k,y,t)$$

$$\mathbf{U}(\mathbf{k},\mathbf{y},\mathbf{t}) = \left(\mathbf{u}(\mathbf{k},\mathbf{y},\mathbf{t}), \left[(\partial_t + ik\mathbf{M})\mathbf{u} \right](k,y,t) \right)^t$$

First order evolution problem: $d_t U + ikA(M)U = 0$

where $\mathbf{A}(\mathbf{M})$ is the operator in $\mathrm{L}^2(-1,1)^2$

$$\mathbf{A}(\mathbf{M}) = \begin{pmatrix} M & I \\ & & \\ E & M \end{pmatrix}$$

Towards the well-posedness analysis

As the operator A(M) is bounded, we can write

$$\widehat{U}(k,t) = e^{-ik\mathbf{A}(M)t} \ \widehat{U}_0(k)$$

The problem is to get uniform bounds in k

As A(M) is non normal, general theorems from semi-group theory do not apply.

Theorem : if $\sigma(\mathbf{A}(M)) \notin \mathbb{R}$, (P) is strongly ill-posed

Conjecture : if $\sigma(\mathbf{A}(M)) \subset \mathbb{R}$, (P) is well-posed (*)

(*) has been proven in some cases (see later)

General properties of
$$A(M) = \begin{pmatrix} M & I \\ E & M \end{pmatrix}$$

2

Let
$$S(u, v) = (v, u)$$
, i.e $S = \begin{pmatrix} 0 & I \\ I & 0 \end{pmatrix}$ then one has
 $\mathbf{A}(M)^* = S \circ \mathbf{A}(M) \circ S$
The spectrum of $\mathbf{A}(M)$ is symmetric w.r.t. the real axis.

The operator $\mathbf{A}(\mathbf{M})$ is a compact perturbation of $\mathbf{A}_0(\mathbf{M}) = \begin{pmatrix} M & I \\ 0 & M \end{pmatrix}$





Lemma : A number $\lambda \in \mathbb{C} \setminus \operatorname{Im} M$ is an eigenvalue of $\mathbf{A}(\mathbf{M})$ if and only if:

(*E*)
$$F_{\boldsymbol{M}}(\lambda) = 1$$
, where $F_{\boldsymbol{M}}(\lambda) := \frac{1}{2} \int_{-1}^{1} \frac{dy}{\left(\lambda - \boldsymbol{M}(y)\right)^2}$

This eigenvalue is simple associated with

$$\mathbf{U}_{\lambda} := (\mathbf{u}_{\lambda}, \mathbf{v}_{\lambda}) = \Big(\; rac{1}{(\lambda - M)^2} \;, \; rac{1}{(\lambda - M)} \; \Big)$$

Remark: we can also write $F_M(\lambda) := E((\lambda - M)^{-2})$

$$\mathbf{A}(\mathbf{M}) = \begin{pmatrix} M & I \\ & & \\ E & M \end{pmatrix}$$

$$\mathbf{A}(\mathbf{M}) \ \mathbf{U} = \lambda \ \mathbf{U} \iff \begin{cases} M \ u + v = \lambda \ u \\ E(u) + M \ v = \lambda \ v \end{cases}$$

$$\mathbf{A}(\mathbf{M}) = \begin{pmatrix} M & I \\ & & \\ E & M \end{pmatrix}$$

$$\mathbf{A}(\mathbf{M}) \ \mathbf{U} = \lambda \ \mathbf{U} \iff \begin{cases} \mathbf{u} = \mathbf{v} / (\lambda - \mathbf{M}) \\ \mathbf{v} = E(\mathbf{u}) / (\lambda - \mathbf{M}) \end{cases}$$

$$\implies \mathbf{u} = \frac{E(\mathbf{u})}{(\lambda - M)^2} \text{ and } \mathbf{v} = \frac{E(\mathbf{u})}{(\lambda - M)}$$

$$\implies E(\mathbf{u})\left[E((\lambda - M)^{-2}) - 1\right] = 0$$

$$\mathbf{A}(\mathbf{M}) = \begin{pmatrix} \mathbf{M} & \mathbf{I} \\ & & \\ \mathbf{E} & \mathbf{M} \end{pmatrix}$$

2

$$\mathbf{A}(\mathbf{M}) \ \mathbf{U} = \lambda \ \mathbf{U} \iff \begin{cases} \mathbf{u} = \mathbf{v} / (\lambda - \mathbf{M}) \\ E(\mathbf{u}) + \mathbf{M} \ \mathbf{v} = \lambda \ \mathbf{v} \end{cases}$$

$$\implies \mathbf{u} = \frac{E(\mathbf{u})}{(\lambda - M)^2} \text{ and } \mathbf{v} = \frac{E(\mathbf{u})}{(\lambda - M)}$$

 $U \neq 0 \implies E(u) \neq 0$ and $E((\lambda - M)^{-2}) = 1$

Invariance properties

The function
$$F_M(\lambda) = \frac{1}{2} \int_{-1}^1 \frac{dy}{(\lambda - M(y))^2}$$
 is invariant by

Rearrangement : $M \longrightarrow M_g := M \circ g$



Symmetrization :

Periodization :



The stability / instability of a profile is preserved by such transformations

Eigenvalues of A(M) (2)

The study of real eigenvalues is easier because $F_M(\lambda)$ is real-valued along the real axis

Lemma : The operator ${
m A}({
m M})$ has exactly two real eigenvalues outside the interval $[M_-,M_+]$

$$\lambda_- < M_- < M_+ < \lambda_+$$





Back to the spectrum of A(M)



Definition of a stable profile



Stability results

They have been obtained with the following process

I. The profile M is approximated by a piecewise linear continuous profile $M_{\rm h}$ such that

$$\|M_h - M\|_{L^{\infty}} \to 0, \quad h \to 0$$

2. One analyzes the equation (\mathcal{E}) for M_h

Key point : the function $\mathcal{F}_{M_h}(\lambda)$ is a rational fraction

3. One concludes using perturbation theory for eigenvalue problems (Kato)

3. One concludes using perturbation theory for eigenvalue problems (Kato)

$$\mathbf{A}(M) - \mathbf{A}(M_h) = \begin{pmatrix} M - M_h & 0 \\ 0 & M - M_h \end{pmatrix}$$
$$\implies \|\mathbf{A}(M) - \mathbf{A}(M_h)\| = \|M - M_h\|_{L^{\infty}}$$

(Kato)
$$\implies d[\sigma(\mathbf{A}(M)), \sigma(\mathbf{A}(M_h))] \leq ||\mathbf{A}(M) - \mathbf{A}(M_h)|$$

Assuming that $\sigma(\mathbf{A}(M_h)) \subset \mathbb{R}$ for any h > 0, then

$$d\big[\sigma\big(\mathbf{A}(M)\big),\mathbb{R}\big)\big] \le \|M - M_h\|_{L^{\infty}} \implies \sigma\big(\mathbf{A}(M)\big) \subset \mathbb{R}$$

I. The profile M is approximated by a piecewise linear continuous profile \mathbf{M}_h



3

I. The profile M is approximated by a piecewise linear continuous profile \mathbf{M}_h











$$\int_{y_j}^{y_{j+1}} \frac{dy}{\left(\lambda - M_h(y)\right)^2} = \frac{1}{M'_{j+\frac{1}{2}}} \int_{y_j}^{y_{j+1}} \frac{M'_h(y) \, dy}{\left(\lambda - M_h(y)\right)^2}$$





$$M_{j} = M(x_{i}) \qquad \gamma_{j} = \frac{1}{2} \frac{M'_{i+\frac{1}{2}} - M'_{i-\frac{1}{2}}}{M'_{i+\frac{1}{2}} M'_{i-\frac{1}{2}}}$$



$$F_{\boldsymbol{M}_h}(\lambda) := \int_{-1}^{1} \frac{dy}{\left(\lambda - \boldsymbol{M}_h(y)\right)^2} = \sum_{j=0}^{N} \frac{\gamma_j}{\lambda - \boldsymbol{M}_j}$$

 $F_{M_h}(\lambda) = 1$ polynomial equation of degree N+1



If one shows that the equation $F_{M_h}(\lambda) = 2$ has has one real root in N-1 intervals, all roots are real

 \implies the profile M_h is stable



If one shows that the equation $F_{M_h}(\lambda) = 2$ has has one real root in N-1 intervals, all roots are real

 \implies the profile M_h is stable





The convex case



The concave case



Theorem : the profile $\,{
m M}\,$ is stable in the following 3 cases

- I. M is convex or concave in [-1,1]
- 2. M is decreasing and convex concave
- 3. M is increasing and concave convex



The concave-convex case



Instability results (1)

The stability property of a profile in unstable in L^{∞} -norm

Let M be continuous and $\{y_j\}$ be a regular mesh of [-1, 1] of stepsize h > 0.

Let M_h be the piecewise constant profile given by

$$M_h(y) = \frac{1}{h} \int_{y_j}^{y_{j+1}} M(y) \, dy, \quad y \in [y_j, y_{j+1}]$$

Then, for h small enough, M_h is unstable.

Instability results (2)

Note that if M is unstable, M + C is unstable too.

One can always impose M(0) = 0 for instance

If M is unstable, \widetilde{M} is unstable for $\|\widetilde{M}-M\|_{L^\infty}$ small enough



Instability results (2)

Instability results : hard for general smooth profiles

However, it is possible to obtain several results in the case of odd profiles, for which one has

$$\forall \nu \in \mathbb{R}, \quad F_{M}(i\nu) = \int_{0}^{1} \frac{M(y)^{2} + \nu^{2}}{\left(M(y)^{2} + \nu^{2}\right)^{2}} dy$$

which leads to looking for purely imaginary roots of (\mathcal{E}) .

$$\lim_{\nu \to \pm \infty} F_{\mathcal{M}}(i\nu) = 0$$

 \implies sufficient instability condition $\limsup_{\nu \to 0} F_M(i\nu) > 1$



Theorem : Assume that M is odd, of class C^2 and

$$\int_{-1}^{1} \frac{M'(0)^2 y^2 - M(y)^2}{y^2 M(y)^2} \, dy > 1 + M'(0)^2$$

the profile M is unstable.

If moreover, M is increasing and concave for y > 0 the condition is also necessary.



Instability results (1)



Instability results (1)

$$\begin{array}{ll} \text{Application}: \ M(y) = a \tanh(\alpha \, y), & a > 0, \quad \alpha > 0. \\ \text{Let } \alpha^* \ \text{the unique solution of} \\ \alpha \ \tanh \alpha = 1 & (\alpha^* \simeq 1.1996) \\ \end{array}$$

$$\begin{array}{ll} \text{The profile} \ M \ \text{is unstable if and only if} \quad (*) \\ \hline \alpha > \alpha^* \ \text{ and} \ a < \left[1 - \alpha \ \tanh \alpha\right]^{\frac{1}{2}} \\ \end{array}$$

$$(*) \qquad \alpha > \alpha^* \ \Longrightarrow \ \alpha \ \tanh \alpha < 1. \end{array}$$

A by-product : hydrodynamic instabilities

Theorem : if M is unstable,
$$(\mathcal{P})_{\varepsilon}$$
 is unstable, i.e.
 $(\mathcal{P})_{\varepsilon} \begin{cases} (\partial_t + M\partial_x)^2 u_{\varepsilon} - \partial_x (\partial_x u_{\varepsilon} + \partial_y v_{\varepsilon}) = 0 \\ \varepsilon^2 (\partial_t + M\partial_x)^2 v_{\varepsilon} - \partial_y (\partial_x u_{\varepsilon} + \partial_y v_{\varepsilon}) = 0 \end{cases}$
 $\|u_{\varepsilon}\|_{L^2_x(L^2_y)} + \|v_{\varepsilon}\|_{L^2_x(L^2_y)} \geq C(u_0, u_1) e^{\alpha \frac{t}{\varepsilon}}$

These are new results for hydrodynamic instabilities in compressible fluids, proven by perturbation theory

Computation of discrete spectra

With finite dimension approximation spaces $V_h \subset L^2(-1,1)$ one constructs discrete approximations $A_h(M)$ of A(M)

One computes the spectrum of $\mathbf{A}_h(M)$



The case of a linear profile M(y) = y



The case of a linear profile M(y) = y



The case of a stable tanh profile



The case of an unstable tanh profile



A well-posedness result

(A) M is stable (\iff (\mathcal{E}) only has real solutions.)

(B) $M \in C^{3,\gamma}(-1,1), M' \neq 0, M'' \neq 0$ in [-1,1]

Theorem : Under assumptions (A) and (B), (\mathcal{P}) is weakly well-posed : if $(u_0, u_1) \in H^4_x(L^2_y) \times H^3_x(L^2_y)$, there exists a unique solution $u \in C^0(\mathbb{R}^+; H^1_x(L^2_y)) \times C^1(\mathbb{R}^+; L^2_x(L^2_y))$ $||u(\cdot, t)||_{H^1_x(L^2_y)} \leq C(M) (1 + t^3) (||u_0||_{H^4_x(L^2_y)} + ||u_1||_{H^3_x(L^2_y)})$

$$\boldsymbol{U}(x,t) = \boldsymbol{U}_p(x,t) + \boldsymbol{U}_c(x,t)$$

 U_p is a solution of the generalized wave equation

$$\left[(\partial_t - \lambda_+ \partial_x) (\partial_t - \lambda_- \partial_x) \right] \boldsymbol{U}_p = 0$$

 U_c is a continuous superposition on λ of solutions of squared transport equations

$$\boldsymbol{U}_{c} = \int_{\boldsymbol{M}_{-}}^{\boldsymbol{M}_{+}} \boldsymbol{U}_{c,\boldsymbol{\lambda}} \, d\boldsymbol{\lambda} \qquad (\partial_{t} - \boldsymbol{\lambda} \, \partial_{x})^{2} \, \boldsymbol{U}_{c,\boldsymbol{\lambda}} = 0$$

Thank you for your attention