

40. On the Existence of Global Solutions of Mixed Problem for Non-linear Boltzmann Equation

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1. Introduction and summary. We study a mixed initial-boundary value problem of non-linear Boltzmann equation. The boundary condition considered here is the periodicity condition, to which the perfectly reflective boundary condition for the case of a rectangular domain can be reduced, [1]. Our hypotheses on collision operators are those for the so-called cut-off hard potentials, [2]. The solutions for the mixed problem have been known to exist only locally in time, [1]. Our aim is to show their global existence.

We denote by $f=f(t, x, \xi)$ the density distribution of gas particles at time $t \geq 0$ with respect to the position $x=(x_1, x_2, x_3) \in \mathbf{R}^3$ and velocity $\xi=(\xi_1, \xi_2, \xi_3) \in \mathbf{R}^3$. Our mixed problem is

$$(1.1a) \quad \frac{\partial f}{\partial t} = - \sum_{i=1}^3 \xi_i \frac{\partial f}{\partial x_i} + Q[f, f],$$

$$(1.1b) \quad f \text{ is periodic in } x,$$

$$(1.1c) \quad f|_{t=0} = f_0 \geq 0,$$

$$(1.2) \quad Q[f, g] = \frac{1}{2} \iint_{\mathbf{R}^3 \times S^2} q(|\xi - \xi'|, \theta) \{f(\eta)g(\eta') + f(\eta')g(\eta) - f(\xi)g(\xi') - f(\xi')g(\xi)\} d\xi' d\omega.$$

Here $f(\eta)=f(t, x, \eta)$, etc., while $\omega \in S^2$, $\cos \theta = (\omega, \xi - \xi')/|\xi - \xi'|$, $\eta = \xi + (\omega, \xi - \xi')\omega$ and $\eta' = \xi' - (\omega, \xi - \xi')\omega$. The assumption of the cut-off hard potential means, [2], that there exist constants $q_0, q_1 > 0$, $0 \leq \delta < 1$ and for any $v > 0$,

$$(1.3) \quad 0 \leq q(v, \theta) \leq q_0 |\cos \theta| (v + v^{-\delta}), \quad \int_0^\pi q(v, \theta) \sin \theta d\theta \geq q_1 v(1+v)^{-1}.$$

Let $\Omega \subset \mathbf{R}^3$ be a fundamental rectangular domain of the periodicity condition. Let $g(\xi) = e^{-|\xi|^2}$ be a Maxwellian (Gaussian) distribution. With suitable changes of variables x, ξ and t , we may assume that, with $\{h_i(\xi)\}_{i=1}^5 = \{1, \xi_1, \xi_2, \xi_3, |\xi|^2\}$,

$$(1.4) \quad \iint_{\Omega \times \mathbf{R}^3} h_i(\xi) f_0(x, \xi) dx d\xi = \iint_{\Omega \times \mathbf{R}^3} h_i(\xi) g(\xi) dx d\xi, \quad 1 \leq i \leq 5.$$

Put $\psi_i = h_i g^{\frac{1}{2}}$. Define the (formal) operators L and Γ as

$$(1.5) \quad Lu = g^{-\frac{1}{2}} Q[g^{\frac{1}{2}}, g^{\frac{1}{2}} u], \quad \Gamma[u, v] = g^{-\frac{1}{2}} Q[g^{\frac{1}{2}} u, g^{\frac{1}{2}} v].$$

Under the assumption (1.3), L takes the form, [2],

$$(1.6) \quad L = A + K; \quad Au = -\nu(\xi)u, \quad Ku = \int_{R^3} K(\xi, \xi')u(\xi')d\xi'.$$

Noting that $Q[g, g] = 0$, [2], we put $f = g + g^3u$ and rewrite (1.1) with $u = u(t, x, \xi)$ as

$$(1.7a) \quad \frac{\partial u}{\partial t} = -\sum_{i=1}^3 \xi_i \frac{\partial u}{\partial x_i} + \Gamma[u, u],$$

$$(1.7b) \quad u \text{ is periodic in } x,$$

$$(1.7c) \quad \iint_{\Omega \times R^3} \psi_i u dx d\xi = 0, \quad t \geq 0, \quad 1 \leq i \leq 5,$$

$$(1.7d) \quad u|_{t=0} = u_0.$$

Here the additional constraints (1.7c) arise from the well-known conservation laws, [1], for (1.1).

Let $l \geq 0$ and let $H^l(T^3)$ be the Sobolev space on the torus $T^3 = R^3/\Omega$. We may admit a non-integer for l . Let us consider the Hilbert space H_l of functions $u = u(x, \xi)$ defined as

$$(1.8) \quad H_l = L^2_\xi(R^3; H^l_x(T^3)), \quad (u, v)_l = \int_{R^3} (u(\cdot, \xi), v(\cdot, \xi))_{H^l_x(T^3)} d\xi.$$

We define the operator B in H_l as

$$(1.9) \quad B = -\sum_{i=1}^3 \xi_i \frac{\partial}{\partial x_i} + L,$$

with $\mathcal{D}(B) = \{u \in H_l; \sum_{i=1}^3 \xi_i u_{x_i} + \nu(\xi)u \in H_l\}$ as the domain of definition. The following is a key theorem for our existence proof.

Theorem 1.1. *Let $l \geq 0$, then,*

- (i) *B is a generator of a contraction semi-group e^{tB} .*
- (ii) *B has 0 as an eigenvalue with the five-dimensional eigenspace spanned by $\{\psi_i\}_{i=1}^5$. Denote its eigenprojection by P .*
- (iii) *$\exists \mu > 0, \forall \gamma < \mu, \exists C_\gamma > 0, \forall t \geq 0, \|e^{tB}(I - P)\| \leq C_\gamma e^{-\gamma t}$.*

Once this theorem is proved, we can construct solutions of (1.7) by the iteration procedure by which Grad [1] obtained local solutions of (1.7) using only the estimate $\|e^{tB}\| \leq 1$.

More precisely, we shall consider the Banach space $H_{l,\beta}$;

$$(1.10) \quad H_{l,\beta} = \{u(x, \xi); (1 + |\xi|)^\beta u \in L^\infty_\xi(R^3; H^l_x(T^3)), \\ \|u\|_{l,\beta} = \sup_{\xi \in R^3} (1 + |\xi|)^\beta \|u(\cdot, \xi)\|_{H^l_x(T^3)},\}$$

and think of B of (1.9) as the operator in $H_{l,\beta}$ with $\mathcal{D}(B) = H_{l+1,\beta+1}$. We shall later see that $\Gamma[u, u] \in H_{l,\beta}$ whenever $u \in \mathcal{D}(B)$ if $l > 0.5, \beta \geq 0$. We regard the mixed problem (1.7) as the evolution equation in $H_{l,\beta}$ with $l > 0.5, \beta > 1.5$;

$$(1.11) \quad \frac{du(t)}{dt} = Bu(t) + \Gamma[u(t), u(t)], \quad u(t) \in \text{Ker}(P), \quad u(+0) = u_0,$$

where du/dt is the derivative of u in the strong topology of $H_{l,\beta}$ and $\text{Ker}(P)$ is the null space of the projection P on H_l defined in Theorem 1.1. Note that $H_{l,\beta} \subset H_l$ if $\beta > 1.5$. Now, our existence theorem reads as

Theorem 1.2. *Let $l \geq 0.5$, $\beta \geq 1.5$, $\varepsilon > 0$ and $0 < \gamma < \mu$. Then there exist positive constants α_1 and α_2 such that, if $u_0 \in H_{l+1+\varepsilon, \beta+1+\varepsilon} \cap \text{Ker}(P)$ and if $\|u_0\|_{l+1+\varepsilon, \beta+1+\varepsilon} \leq \alpha_1$, then (1.11) has a unique solution*

$u(t) \in L_t^\infty([0, \infty); H_{l+1+\varepsilon, \beta+1+\varepsilon}) \cap C_t^0([0, \infty); H_{l+1, \beta+1}) \cap C_t^1([0, \infty); {}^s H_{l, \beta})$ satisfying

$$(1.12) \quad \|u(t)\|_{l+1+\varepsilon, \beta+1+\varepsilon} \leq \alpha_2 e^{-\gamma t}.$$

Thus the solution f of (1.1) tends to g exponentially when $t \rightarrow \infty$.

2. Lemmas on collision operators. We denote by $\sigma(A)$ the spectrum of an operator A , and by $\sigma_e(A)$, $\sigma_p(A)$, $\sigma_d(A)$ the essential, point, discrete spectrum of A .

The conditions (1.3) and that q is measurable lead to the following lemmas ([1], [2]),

Lemma 2.1. $\nu(\xi)$ is measurable on $\mathbf{R}^3$ and $\nu_0 \leq \nu(\xi) \leq \nu_1(1 + |\xi|)$ with some positive constants ν_0, ν_1 .

Lemma 2.2. (i) $K(\xi, \xi')$ is measurable and symmetric on $\mathbf{R}^3 \times \mathbf{R}^3$.

(ii) $\forall \beta \geq 0, \exists \kappa_\beta > 0, \forall \xi \in \mathbf{R}^3, \int_{\mathbf{R}^3} |K(\xi, \xi')| (1 + |\xi'|)^{-\beta} d\xi' \leq \kappa_\beta (1 + |\xi|)^{-\beta-1}$.

(iii) $\exists \kappa > 0, \forall \xi \in \mathbf{R}^3, \int_{\mathbf{R}^3} |\nu(\xi)^{-1} K(\xi, \xi')|^2 d\xi' \leq \kappa$.

Lemma 2.3. (i) L is self-adjoint, non-positive in H_l with $\mathcal{D}(L) = \mathcal{D}(A) = \{u \in H_l; \nu(\xi)u \in H_l\}$.

(ii) For L in $L_\xi^2(\mathbf{R}^3)$, $0 \in \sigma_d(L)$ with the eigenspace spanned by $\{\psi_i\}_{i=1}^5$.

Lemma 2.4. (i) For any $l > 1.5$ and $\beta \geq 1$, $A^{-1}\Gamma[u, v]$ is bounded from $H_{l, \beta} \times H_{l, \beta}$ into $H_{l, \beta}$; $\exists \eta_{l, \beta} > 0, \forall u, v \in H_{l, \beta}, \|A^{-1}\Gamma[u, v]\| \leq \eta_{l, \beta} \|u\|_{l, \beta} \|v\|_{l, \beta}$.

(ii) If $l > 1.5, \beta > 2.5$, and $u \in H_{l, \beta}$, then $\Gamma[u, u] \in \text{Ker}(P)$. (Note that $\Gamma[u, u] = \Lambda A^{-1}\Gamma[u, u] \in H_{l, \beta-1} \subset H_l$ since $\beta-1 > 1.5$.)

3. Outline of the proof of Theorem 1.1. In this section we think of A, K and L as operators in H_l . Define the operator A_0 as

$$(3.1) \quad \mathcal{D}(A_0) = \left\{ u \in H_1; \sum_{i=1}^3 \xi_i u_{x_i} \in H_l \right\}, \quad A_0 = - \sum_{i=1}^3 \xi_i \frac{\partial}{\partial x_i}.$$

It is anti-self-adjoint and generates a unitary group e^{tA_0} . Moreover, $\sigma(A_0) = i\mathbf{R}$ and $\sigma_p(A_0) = \{0\}$, corresponding eigenfunctions being constant in x . Since the C_0 -semigroup e^{tA} exists, $\|e^{tA}\| \leq e^{-\nu_0 t}$, and since A_0 and A commute, $e^{tA}e^{tA_0}$ form a C_0 -semigroup, [3]. Denote its generator as A . It is not difficult to show

Lemma 3.1. (i) $A = A_0 + A$, $\mathcal{D}(A) = \mathcal{D}(A_0) \cap \mathcal{D}(A)$. (ii) $\|e^{tA}\| \leq e^{-\nu_0 t}$. (iii) $\sigma(A) = \sigma_e(A) = \{\lambda; \text{Re } \lambda = -\nu(\xi), \xi \in \mathbf{R}^3\}$.

Thus the resolvent $(\lambda - A)^{-1}$ exists if $\text{Re } \lambda > -\nu_0$. The following is a key to the proof of Theorem 1.1.

Lemma 3.2. Let $l \geq 0$. (i) $K(\lambda - A)^{-1}$ is compact on H_l , $\text{Re } \lambda > \nu_0$. (ii) For any $\beta > -\nu_0$, $\|K(\lambda - A)^{-1}\| \rightarrow 0$ ($|\lambda| \rightarrow \infty$) uniformly for λ , $\text{Re } \lambda \geq \beta$.

The proof is carried out with the aid of the Fourier series repre-

sensation of $u \in H_l$ and

Lemma 3.3. $A^{-1}K$ and consequently KA^{-1} is compact on $L^2_i(\mathbb{R}^3)$.

Let us define the operator B as

$$(3.2) \quad B = A + K = A_0 + L, \quad \mathcal{D}(B) = \mathcal{D}(A) = \mathcal{D}(A_0) \cap \mathcal{D}(L).$$

Since K is bounded, B is a generator of C_0 -semigroup e^{tB} , and owing to Lemma 2.3, B is dissipative. Therefore we see

Theorem 3.1. B is maximally dissipative.

As a consequence, $\sigma(B) \subset \{\lambda; \operatorname{Re} \lambda \leq 0\}$. On the other hand Lemma 3.2, (i) implies that K is A -compact, [4], so that $\sigma_e(B) = \sigma_e(A)$ and each $\lambda \in \sigma_d(B)$ is a pole of the resolvent $(\lambda - B)^{-1}$. Moreover,

Theorem 3.2. (i) For any $\beta > -\nu_0$, $\sigma_d(B) \cap \{\lambda; \operatorname{Re} \lambda \geq \beta\}$ is a finite set. (ii) $\exists \mu > 0$, $\sigma_d(B) \setminus \{0\} \subset \{\lambda; \operatorname{Re} \lambda \leq -\mu\}$. (iii) $0 \in \sigma_d(B)$ with the eigenspace spanned by $\{\psi_i\}_{i=1}^5$, and is a simple pole of $(\lambda - B)^{-1}$.

Proof. (i) follows from Lemma 3.2, (ii). Suppose $\gamma \in \mathbb{R}^1$, $i\gamma \in \sigma_d(B)$, and let u be a corresponding eigenfunction; $Bu = i\gamma u$. Then $(A_0 u, u)_l + (Lu, u)_l = i\gamma(u, u)_l$ whence $Lu = 0$ by the non-positivity of L and $A_0 u = i\gamma u$, i.e., $i\gamma \in \sigma_p(A_0) = \{0\}$. This and (i) imply (ii).

The Fourier series representation gives

Lemma 3.4. Write $\lambda = \beta + i\gamma$. For any $\beta > -\nu_0$, $u \in H_l$,

$$(3.3) \quad \begin{aligned} \int_{-\infty}^{\infty} \|(\lambda - A)^{-1}u\|_l^2 d\gamma &\leq \frac{\pi}{\beta + \nu_0} \|u\|_l^2, \\ \int_{-\infty}^{\infty} \|(\lambda - A^*)^{-1}u\|_l^2 d\gamma &\leq \frac{\pi}{\beta + \nu_0} \|u\|_l^2. \end{aligned}$$

Since $\mathcal{D}(B) = \mathcal{D}(A)$, the second resolvent equation holds, giving

$$(3.4) \quad \begin{aligned} (\lambda - B)^{-1} &= (\lambda - A)^{-1} + \tilde{Z}(\lambda); \\ \tilde{Z}(\lambda) &= (\lambda - A)^{-1}(I - K(\lambda - A)^{-1})^{-1}K(\lambda - A)^{-1}, \end{aligned}$$

and, since both e^{tB} and e^{tA} are C_0 -semigroups, we have, by the inverse Laplace transformation, for any $\beta_0 > 0$,

$$(3.5) \quad e^{tB}u = e^{tA}u + s - \lim_{a \rightarrow \infty} \frac{1}{2\pi i} \int_{\beta_0 - ia}^{\beta_0 + ia} e^{it\lambda} \tilde{Z}(\lambda) u d\lambda, \quad t > 0, u \in \mathcal{D}(B).$$

Define the integral

$$(3.6) \quad Z_\beta(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} e^{it\gamma} \tilde{Z}(\beta + i\gamma) d\gamma.$$

Lemmas 3.2 and 3.4 lead to

Lemma 3.5. Let $\beta > -\nu_0$ be such that $\lambda \notin \sigma_d(B)$ for all λ , $\operatorname{Re} \lambda = \beta$.

(i) The integral $Z_\beta(t)$ converges absolutely in the weak operator topology of H_l . (ii) $\exists C_\beta > 0$, $\forall t \geq 0$, $\|Z_\beta(t)\| \leq C_\beta$.

Theorem 3.3. Let $-\mu < \beta < 0$, then

$$(3.7) \quad e^{tB} = e^{tA} + e^{\beta t} Z_\beta(t) + P, \quad t \geq 0.$$

Proof. Lemma 3.2, (ii) allows us to shift the integration path in (3.5) to the line $\operatorname{Re} \lambda = \beta$, and $\operatorname{Res}_{\lambda=0} e^{it\lambda} \tilde{Z}(\lambda) = \operatorname{Res}_{\lambda=0} e^{it\lambda} (\lambda - B)^{-1} = P$ by Theorem 3.2, (iii).

Now, Theorem 1.1 follows from Theorems 3.1, 3.2, 3.3 and Lemma 3.5, (ii).

4. Outline of the proof of Theorem 1.2. Let $\varepsilon > 0$. Define

$S_{l,\beta,\varepsilon} = L_t^\infty([0, \infty); H_{l+1+\varepsilon, \beta+1+\varepsilon}) \cap C_t^0([0, \infty); H_{l+1, \beta+1}) \cap C_t^1([0, \infty); H_{l, \beta})$,
and put, with $\gamma \in \mathbf{R}^1$,

$$(4.1) \quad \|u\| = \|u\|_{l+1+\varepsilon, \beta+1+\varepsilon}, \quad |u|_\gamma = \sup_{t \geq 0} e^{\gamma t} \|u(t)\|.$$

In this section we think of operators A, K, A and B in $H_{l,\beta}$ with $\mathcal{D}(A) = \mathcal{D}(A) = \mathcal{D}(B) = H_{l+1, \beta+1}$. The operators e^{tA} of the previous section form a semigroup also on $H_{l,\beta}$, though it is neither strongly continuous nor has A as a generator. Nevertheless, we can show

Lemma 4.1. Let $u_0 \in H_{l+1+\varepsilon, \beta+1+\varepsilon}$, $\varepsilon > 0$, and put $\varphi(t) = e^{tA}u_0$.

(i) $\varphi(t) \in S_{l,\beta,\varepsilon}$. (ii) $\|\varphi(t)\| \leq e^{-\nu_0 t} \|u_0\|$. (iii) $\varphi'(t) = A\varphi(t)$ where $\varphi'(t)$ is the derivative of $\varphi(t)$ in the strong topology of $H_{l,\beta}$.

The following lemma plays an essential role for our purpose, the assertion (ii) of which is due to Grad [1].

Lemma 4.2. Let $f(t) \in S_{l,\beta,\varepsilon}$ and define $\chi(t) = \int_0^t e^{(t-s)A} A f(s) ds$.

(i) $\chi(t) \in S_{l,\beta,\varepsilon}$. (ii) $\forall \gamma < \nu_0, |\chi|_\gamma \leq \max\left(1, \frac{\nu_0}{\nu_0 - \gamma}\right) |f|_\gamma$.

(iii) $\chi'(t) = A\chi(t) + A f(t)$, in $H_{l,\beta}$.

Put $w(t) = \varphi(t) + \chi(t)$ and consider the integral equation

$$(4.3) \quad u(t) = w(t) + \int_0^t e^{(t-s)A} K u(s) ds.$$

Using the Neumann series, we easily see

Lemma 4.3. Let u_0 and $f(t)$ be as in Lemmas 4.1 and 4.2. Then, (4.3) has a unique solution $u(t) \in S_{l,\beta,\varepsilon}$, which is also a unique solution within $S_{l,\beta,\varepsilon}$ of the equation

$$(4.4) \quad u'(t) = B u(t) + A f(t), \quad \text{in } H_{l,\beta}; \quad u(+0) = u_0.$$

By virtue of Theorem 1.1, (iii), we can show, using the arguments given in [1],

Lemma 4.4. Let $l \geq 0, \beta \geq 1.5, \gamma < \nu_0$, and let $u_0, f(t)$ and $u(t)$ be those of the previous lemma. Suppose, further, that $u_0, A f(t) \in \text{Ker}(P)$, then, with some positive constants $a = a_{l,\beta,\gamma,\varepsilon}$ and $b = b_{l,\beta,\gamma,\varepsilon}$, we have $u(t) \in \text{Ker}(P)$ and

$$(4.5) \quad |u|_\gamma \leq a \|u_0\| + b |f|_\gamma.$$

Proof of Theorem 1.2. Let $l \geq 0.5, \beta \geq 1.5, \varepsilon > 0$ and let $u_0 \in H_{l+1+\varepsilon, \beta+1+\varepsilon} \cap \text{Ker}(P)$. Consider the integral equation

$$(4.6) \quad u(t) = e^{tA}u_0 + \int_0^t e^{(t-s)A} K u(s) ds + \int_0^t e^{(t-s)A} \Gamma[u(s), u(s)] ds,$$

which we solve by the iteration

$$(4.7) \quad u^n(t) = e^{tA}u_0 + \int_0^t e^{(t-s)A} K u^n(s) ds + \int_0^t e^{(t-s)A} \Gamma[u^{n-1}(s), u^{n-1}(s)] ds,$$

for $n \geq 1$ and $u^0(t) = 0$. Lemmas 2.4 and 4.4 imply $u^n(t) \in S_{l, \beta, \epsilon} \cap \text{Ker}(P)$ and for $0 \leq \gamma < \nu_0$, with $\eta = \eta_{l+1+\epsilon, \beta+1+\delta}$,

$$(4.8) \quad |u^n|_\gamma \leq a \|u_0\| + b\eta |u^{n-1}|_\gamma^2,$$

Choose α_1 and α_2 as

$$(4.9) \quad 0 < \alpha_1 < \frac{1}{4ab\eta}, \quad \alpha_2 = \frac{1}{2b\eta} (1 - \sqrt{1 - 4ab\eta\alpha_1}).$$

Let $\|u_0\| \leq \alpha_1$, then $|u^n|_\gamma \leq \alpha_2$, from (4.8). Similarly, we can get

$$(4.10) \quad |u^{n+1} - u^n|_\gamma \leq 2b\eta\alpha_2 |u^n - u^{n-1}|_\gamma, \quad n \geq 1$$

whence $u^n(t)$ converges in $H_{l+1+\epsilon, \beta+1+\delta}$ to some $u(t) \in L_t^\infty([0, \infty); H_{l+1+\epsilon, \beta+1+\delta}) \cap C_t^0([0, \infty); H_{l+1, \beta+1}) \cap \text{Ker}(P)$ uniformly in t , and $|u|_\gamma \leq \alpha_2$. It is not difficult to see that this $u(t)$ is a desired solution of (1.11).

A more detailed exposition will be presented elsewhere.

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