Relaxed model for the hysteresis in micromagnetism

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Abstract : in this paper we study a model of ferromagnetic material with hysteresis effects. The magnetic moment behaviour is described by the non-linear Landau-Lifschitz equation with an additional term modelling the hysteresis. This term takes the form of a maximal monotone operator acting on the time derivative of the magnetic moment. In our model, it is approximated via a relaxing heat equation. For this relaxed model we prove local existence of regular solutions.

1 Introduction

The hysteresis properties of the ferromagnetic materials are a very wide domain in physics (see E. Della Torre [4]). The Preisach model describing the magnetic hysteresis is obtained by a phenomenological approach (see [6]). It is explained from the mathematical point of view by A. Visintin in [8]. With a physical approach, W. F. Brown developed in [2] the micromagnetism theory. The model described by Landau and Lifschitz in [5] is the following. The magnetic moment u is a unitary vector field linking the magnetic field and the magnetic induction by the relation B = H + u. The variations of u are described by the Landau-Lifschitz equation:

$$\frac{\partial u}{\partial t} = -u \wedge \mathcal{H}_{eff} - u \wedge (u \wedge \mathcal{H}_{eff}), \qquad (1.1)$$

where the effective field is given by $\mathcal{H}_{eff} = \Delta u + h_d(u) + H_a + \Psi(u)$, and the demagnetizing field $h_d(u)$ is solution of the magnetostatic equations

div
$$(h_d(u) + u) = 0$$
 and curl $h_d(u) = 0$, (1.2)

where H_a is an applied magnetic field and where $\Psi(u)$ is an anisotropic term.

Micromagnetic modeling and Preisach modeling are two complementary approaches but the links between these two models are not clear. Using a two time-scales asymptotic method, J. Starynkévitch [7] gives a first answer to bring to the fore the hysteresis in Landau-Lifschitz model. We study here a model due to M. Effendiev. The hysteresis effect in Landau-Lifschitz equation is reinforced by an additional term in the effective field. This term is described with the maximal monotone operator β defined as follows

$$\beta(\xi) = \begin{cases} \frac{\xi}{|\xi|} & \text{si } \xi \neq 0, \\ B(0,1) & \text{si } \xi = 0. \end{cases}$$
(1.3)

In this model the effective field is given by:

$$\mathcal{H}_{eff} = \Delta u + h_d(u) + H_a + \Psi(u) - \beta(\frac{\partial u}{\partial t}).$$
(1.4)

The existence of regular solutions for the system (1.1)-(1.4) is open. We propose here a relaxation model for this system:

$$\begin{cases}
\frac{\partial u}{\partial t} = u \wedge (\Delta u + h_d(u) + H_a + \Psi(u) - v) - u \wedge (u \wedge (\Delta u + h_d(u) + H_a + \Psi(u) - v)) \\
\frac{\partial v}{\partial t} = \Delta v + \frac{1}{\varepsilon} (\beta(\frac{\partial u}{\partial t}) - v) \\
\frac{\partial u}{\partial n} = \frac{\partial v}{\partial n} = 0 \text{ on } \partial\Omega, \\
u(t = 0) = u_0 \text{ and } v(t = 0) = v_0 \text{ on } \Omega.
\end{cases}$$
(1.5)

We prove an existence result of strong solutions for this relaxed system for $\varepsilon > 0$ fixed. We assume that the initial data satisfies the following conditions:

$$\begin{cases} u_0 \in H^2(\Omega) \text{ and } v_0 \in H^1(\Omega), \\ |u_0| = 1 \text{ on } \Omega, \\ \frac{\partial u_0}{\partial n} = 0 \text{ on } \partial\Omega. \end{cases}$$
(1.6)

For regular solutions, the equation (1.5) with initial data satisfying (1.6) is equivalent to the following system (see [3]):

$$\begin{pmatrix}
\frac{\partial u}{\partial t} - \Delta u = u |\nabla u|^2 + u \wedge \Delta u + u \wedge (h_d(u) + H_a + \Psi(u) - v) \\
-u \wedge (u \wedge (h_d(u) + H_a + \Psi(u) - v))
\\
\frac{\partial v}{\partial t} = \Delta v + \frac{1}{\varepsilon} (\beta(\frac{\partial u}{\partial t}) - v) \\
\frac{\partial u}{\partial n} = \frac{\partial v}{\partial n} = 0 \text{ on } \partial\Omega, \\
u(t = 0) = u_0 \text{ and } v(t = 0) = v_0 \text{ on } \Omega.
\end{cases}$$
(1.7)

Indeed if (u, v) is a regular solution of (1.5) then the punctual norm of u is preserved and so |u| = 1. Then we have $\Delta |u|^2 = 0 = u \cdot \Delta u + |\nabla u|^2$.

So $u \wedge (u \wedge \Delta u) = (u \cdot \Delta u)u - |u|^2 \Delta u = -\Delta u - u |\nabla u|^2$. In addition if (u, v) is a regular solution of (1.7) then $|u|^2$ satisfies a parabolic equation which unique solution is $|u|^2 \equiv 1$. Then the previous computation remains valid and (u, v) satisfies (1.5).

Our main result is the following theorem:

Theorem 1.1 We fix $\varepsilon > 0$. Let (u_0, v_0) satisfying (1.6). Then there exists $T^* > 0$, there exists (u, v) solution of (1.7) such that for all $T < T^*$,

$$u \in \mathcal{C}^{0}(0,T; H^{2}(\Omega)) \cap L^{2}(0,T; H^{3}(\Omega)), v \in \mathcal{C}^{0}(0,T; H^{1}(\Omega)) \cap L^{2}(0,T; H^{2}(\Omega)).$$

In the following section we recall technical lemmas about equivalent norms in the H^p spaces, about the demagnetizing field h_d and about the maximal monotone operator β . In the last section we prove Theorem 1.1.

2 Technical lemmas

2.1 Estimates tolls

The results of this subsection are proved in [3].

Lemma 2.1 Let Ω be a bounded regular open set. There exists a constant C such that for all $u \in H^2(\Omega)$ satisfying $\frac{\partial u}{\partial \nu} = 0$ on $\partial \Omega$, we have

$$\|u\|_{H^{2}(\Omega)} \leq C \left(\|u\|_{L^{2}(\Omega)}^{2} + \|\Delta u\|_{L^{2}(\Omega)}^{2} \right)^{\frac{1}{2}},$$
(2.1)

$$\|\nabla u\|_{H^{1}(\Omega)} \leq C \left(\|\nabla u\|_{L^{2}(\Omega)}^{2} + \|\Delta u\|_{L^{2}(\Omega)}^{2} \right)^{\frac{1}{2}},$$
(2.2)

and for $u \in H^3(\Omega)$ such that $\frac{\partial u}{\partial \nu} = 0$ on $\partial \Omega$,

$$\|\nabla u\|_{H^{2}(\Omega)} \leq C \left(\|\nabla u\|_{L^{2}(\Omega)}^{2} + \|\Delta u\|_{L^{2}(\Omega)}^{2} + \|\nabla \Delta u\|_{L^{2}(\Omega)}^{2} \right)^{\frac{1}{2}}.$$
(2.3)

Using Lemma 2.1 and the classical interpolation inequality, we rewrite Sobolev and Gagliardo-Nirenberg inequalities on the following form:

Lemma 2.2 Let Ω be a regular bounded domain of \mathbb{R}^3 . There exists a constant C such that for all $u \in H^2(\Omega)$ such that $\frac{\partial u}{\partial n} = 0$ on $\partial \Omega$,

$$\|u\|_{L^{\infty}(\Omega)} \le C \left(\|u\|_{L^{2}(\Omega)}^{2} + \|\Delta u\|_{L^{2}(\Omega)}^{2} \right)^{\frac{1}{2}},$$
(2.4)

$$\|\nabla u\|_{L^{6}(\Omega)} \leq C \left(\|u\|_{L^{2}(\Omega)}^{2} + \|\Delta u\|_{L^{2}(\Omega)}^{2} \right)^{\frac{1}{2}}, \qquad (2.5)$$

$$\|\nabla u\|_{L^{4}(\Omega)}^{2} \leq C \|u\|_{L^{\infty}(\Omega)} \left(\|u\|_{L^{2}}^{2} + \|\Delta u\|_{L^{2}(\Omega)}^{2} \right)^{\frac{1}{2}},$$
(2.6)

and for all $u \in H^3(\Omega)$ such that $\frac{\partial u}{\partial \nu} = 0$ on $\partial \Omega$,

$$\|D^{2}u\|_{L^{3}(\Omega)} \leq C\left(\left(\|u\|_{L^{2}(\Omega)}^{2} + \|\Delta u\|_{L^{2}(\Omega)}^{2}\right)^{\frac{1}{2}} + \left(\|u\|_{L^{2}(\Omega)}^{2} + \|\Delta u\|_{L^{2}(\Omega)}^{2}\right)^{\frac{1}{4}} \|\nabla\Delta u\|_{L^{2}(\Omega)}^{\frac{1}{2}}\right).$$
(2.7)

2.2 Demagnetizing field

We consider the operator $u \mapsto h_d(u)$ defined by (1.2). It satisfies

$$\begin{cases} h_d(u) \in L^2(\mathbb{R}^3), \\ \text{curl } h_d(u) = 0 & \text{in } \mathbb{R}^3, \\ \text{div } \left(h_d(u) + \bar{u} \right) = 0 & \text{in } \mathbb{R}^3, \end{cases}$$

where \bar{u} is the extension of u by zero outside $\overline{\Omega}$.

We observe that $u \mapsto -h_d(u)$ is the orthogonal projection of \bar{u} on the vector fields of gradients in $L^2(\mathbb{R}^3)$. We prove in [3] the following estimates concerning the operator h_d : **Lemma 2.3** Let $p \in]1, +\infty[$. Then, if u belongs to $W^{1,p}(\Omega)$ (resp. $W^{2,p}(\Omega)$), the restriction of H(u) to Ω belongs to $W^{1,p}(\Omega)$ (resp. $W^{2,p}(\Omega)$) and there exists a constant C such that

$$\|h_d(u)\|_{L^p(\Omega)} \le c \|u\|_{L^p(\Omega)}, \quad 1 (2.8)$$

$$\|h_d(u)\|_{W^{1,p}(\Omega)} \le C \|u\|_{W^{1,p}(\Omega)},\tag{2.9}$$

and

$$\|h_d(u)\|_{W^{2,p}(\Omega)} \le C \|u\|_{W^{2,p}(\Omega)}.$$
(2.10)

2.3 Maximal monotone operators tools

We remark that β is a maximal monotone operator. We recall usefull results proved in [1]. The first proposition is about the approximation of β by a continuous operator:

Proposition 2.1 For $\lambda > 0$ we define β_{λ} by

$$\beta_{\lambda}(\xi) = \begin{cases} \frac{\xi}{|\xi|} \text{ for } |\xi| \ge \lambda \\ \frac{\xi}{\lambda} \text{ for } |\xi| \le \lambda. \end{cases}$$

Then if ξ_{λ} tends to ξ uniformly on $[0,T] \times \Omega$ then extracting a subsequence, $\beta_{\lambda}(\xi_{\lambda})$ tends to $\beta(\xi)$ in L^{∞} weak *.

In order to take the limit in a maximal monotone operator, we have the following lemma:

Proposition 2.2 If A is a maximal monotone operator, if $y_n \in A(x_n)$, if $x_n \rightharpoonup x$ and $y_n \rightharpoonup y$, if $\lim \sup \langle x_n | y_n \rangle \leq \langle x | y \rangle$, then $y \in A(x)$ and $\langle x_n | y_n \rangle \longrightarrow \langle x | y \rangle$.

3 Proof of Theorem 1.1

3.1 First Step : Galerkin Approximation

We denote by V_n the finite dimension space built on the *n* first eigen-functions of $-\Delta + Id$ with domain $D(A) = \left\{ u \in H^2(\Omega), \frac{\partial u}{\partial \nu} = 0 \text{ on } \partial \Omega \right\}$, and by \mathbf{P}_n the orthogonal projection from $L^2(\Omega)$ on V_n .

We first solve the Galerkine approximation for system (1.7). We fix n and we want to build (u_n, v_n) the solution of the following approximate problem:

$$\begin{aligned}
 & u_n \in \mathcal{C}^1([0, T_n[; V_n), \quad v_n \in \mathcal{C}^1([0, T_n[; V_n) \\ & \frac{\partial u_n}{\partial t} - \Delta u_n = \mathbf{P}_n \left(u_n |\nabla u_n|^2 + u_n \wedge \Delta u_n + u_n \wedge (h_d(u_n) + H_a + \Psi(u_n) - v_n) \right) \\
 & - \mathbf{P}_n \left(u_n \wedge \left(u_n \wedge (h_d(u_n) + H_a + \Psi(u_n) - v_n) \right) \right) \\
 & \frac{\partial v_n}{\partial t} - \frac{1}{\varepsilon} \mathbf{P}_n \left(\beta(\frac{\partial u_n}{\partial t}) \right) - \Delta v_n = -\frac{1}{\varepsilon} v_n \\
 & (u_n(t=0) = \mathbf{P}_n(u_0), \quad v_n(t=0) = \mathbf{P}_n(v_0)
\end{aligned}$$
(3.1)

In order to solve this problem and to take into account the specificity of the maximal monotone operator β , we consider the approximation β_{λ} of β , described in the previous section, and we solve the following equation:

$$\begin{aligned} u_n^{\lambda} &\in \mathcal{C}^1([0, T_n^{\lambda}]; V_n), \quad v_n^{\lambda} \in \mathcal{C}^1([0, T_n^{\lambda}]; V_n) \\ &\frac{\partial u_n^{\lambda}}{\partial t} - \Delta u_n^{\lambda} = \mathbf{P}_n \left(u_n^{\lambda} |\nabla u_n^{\lambda}|^2 + u_n^{\lambda} \wedge \Delta u_n^{\lambda} + u_n^{\lambda} \wedge (h_d(u_n^{\lambda}) + H_a + \Psi(u_n^{\lambda}) - v_n^{\lambda}) \right) \\ &- \mathbf{P}_n \left(u_n^{\lambda} \wedge (u_n^{\lambda} \wedge (h_d(u_n^{\lambda}) + H_a + \Psi(u_n^{\lambda}) - v)) \right) \end{aligned}$$
(3.2)
$$\begin{aligned} &\frac{\partial v_n^{\lambda}}{\partial t} - \frac{1}{\varepsilon} \mathbf{P}_n \left(\beta_{\lambda} (\frac{\partial u_n^{\lambda}}{\partial t}) \right) - \Delta v_n^{\lambda} = -\frac{1}{\varepsilon} v_n^{\lambda} \\ &u_n^{\lambda} (t = 0) = \mathbf{P}_n(u_0), \quad v_n^{\lambda} (t = 0) = \mathbf{P}_n(v_0) \end{aligned}$$

This equation can be written on the following form:

$$\begin{cases} u_n^{\lambda} \in \mathcal{C}^1([0, T_n^{\lambda}]; V_n), \quad v_n^{\lambda} \in \mathcal{C}^1([0, T_n^{\lambda}]; V_n) \\ \frac{\partial u_n^{\lambda}}{\partial t} = F_n(u_n^{\lambda}, v_n^{\lambda}) \\ \frac{\partial v_n^{\lambda}}{\partial t} - \frac{1}{\varepsilon} \mathbf{P}_n\left(\beta_{\lambda}(\frac{\partial u_n^{\lambda}}{\partial t})\right) = G(v_n^{\lambda}) \\ u_n^{\lambda}(t=0) = \mathbf{P}_n(u_0), \quad v_n^{\lambda}(t=0) = \mathbf{P}_n(v_0) \end{cases}$$
(3.3)

where $F_n: V_n \times V_n \longrightarrow V_n$ and $G: V_n \longrightarrow V_n$ are smooth. Since we can replace the second equation by

$$\frac{\partial v_n^{\lambda}}{\partial t} = \frac{1}{\varepsilon} \mathbf{P}_n(\beta_\lambda(F_n(u_n^{\lambda}, v_n^{\lambda}))) + G(v_n^{\lambda})$$
(3.4)

for a fixed λ we can apply the Cauchy-Listchitz theorem on the finite dimensional space $V_n \times V_n$: there exists a unique solution for equation (3.3) defined on the maximal interval $[0, T_n^{\lambda}]$. Since $\|\beta_{\lambda}(\xi)\|_{L^{\infty}(\Omega)} \leq 1$, there exists K depending only on n such that for all $w \in V_n$ we have:

$$\|\mathbf{P}_n(\beta_\lambda(w))\|_{V_n} \le K.$$

Since G is linear, we can obtain from (3.4) that there exists a constant C depending on n such that for all $t \leq T_n^{\lambda}$ we have:

$$\|v_n^{\lambda}\|_{V_n} \le Ce^{Ct}.$$

Now, there exists a constant K depending on n such that for $(u,v) \in V_n \times V_n$ we have

$$||F_n(u,v)||_{V_n} \le K'_n(||u||_{V_n}^4 + ||v||_{V_n}^2).$$

By comparison lemma we then obtain that there exists a time $T^n > 0$ such that for all $\lambda > 0$, $T_n^{\lambda} \ge T^n$, and there exists a constant K_n such that for all λ ,

$$\|u_n^{\lambda}\|_{L^{\infty}(0,T^n)} + \|v_n^{\lambda}\|_{L^{\infty}(0,T^n)} \le K_n.$$
(3.5)

Using (3.5) in (3.3), we obtain a bound for $\frac{\partial u_{\lambda}^n}{\partial t}$ and $\frac{\partial v_{\lambda}^n}{\partial t}$, and derivating the first equation of (3.3) with respect to t, we obtain a bound of $\frac{\partial^2 u_{\lambda}^n}{\partial t^2}$. Thus there exists a constant K such that for all λ ,

$$\|u_{n}^{\lambda}\|_{L^{\infty}(0,T^{n})} + \|\frac{\partial u_{n}^{\lambda}}{\partial t}\|_{L^{\infty}(0,T^{n})} + \|\frac{\partial^{2}u_{n}^{\lambda}}{\partial t^{2}}\|_{L^{\infty}(0,T^{n})} + \|v_{n}^{\lambda}\|_{L^{\infty}(0,T^{n})} + \|\frac{\partial v_{n}^{\lambda}}{\partial t}\|_{L^{\infty}(0,T^{n})} \leq K_{n}.$$
 (3.6)

For a fixed *n* we take the limit when λ tends to zero. From (3.6) we obtain that there exists u_n and v_n such that $u_n^{\lambda} \longrightarrow u_n$ in $L^{\infty}(0, T_n)$

$$\frac{\partial u_n^{\lambda}}{\partial t} \longrightarrow \frac{\partial u_n}{\partial t} \text{ in } L^{\infty}(0, T_n)$$
$$v_n^{\lambda} \longrightarrow v_n \text{ in } L^{\infty}(0, T_n)$$

In addition using Proposition 2.1, we have that $\beta^{\lambda}(\frac{\partial u_{n}^{\lambda}}{\partial t})$ tends to w_{n} and $w_{n} \in \beta(\frac{\partial u_{n}}{\partial t})$. Furthermore we can take the limit when λ tends to zero in Equation (3.2) and we obtain that there exist $T_{n} > 0$, $u_{n} \in \mathcal{C}^{1}([0, T_{n}[; V_{n})]$ and $v_{n} \in \mathcal{C}^{1}([0, T_{n}[; V_{n})]$ satisfying (3.1).

3.2 Estimates for u_n and v_n

Taking the inner product in $L^2(\Omega)$ of the first equation in (3.1) with u_n we obtain that

$$\frac{1}{2}\frac{d}{dt}\left(\|u_n\|_{L^2(\Omega)}^2\right) + \|\nabla u_n\|_{L^2(\Omega)}^2 \le \|u_n\|_{L^\infty(\Omega)}^2 \|\nabla u_n\|_{L^2(\Omega)}^2.$$
(3.7)

Taking the inner product in $L^2(\Omega)$ of the second equation in (3.1) with v_n we obtain that

$$\frac{1}{2} \frac{d}{dt} \left(\|v_n\|_{L^2(\Omega)}^2 \right) + \|\nabla v_n\|_{L^2(\Omega)}^2 \le K(1 + \|v_n\|_{L^2(\Omega)}^2),$$

$$\le K.$$
(3.8)

since $\left\|\beta(\frac{\partial u_n}{\partial t})\right\|_{L^2(\Omega)} \leq K.$

We take the inner product in $L^2(\Omega)$ of the second equation in (3.1) with Δv_n . Integrating by part the right hand side, and absorbing $\|\Delta v_n\|_{L^2(\Omega)}$ using that $\|\beta(\frac{\partial u_n}{\partial t})\|_{L^2(\Omega)} \leq K$, we obtain that

$$\frac{1}{2}\frac{d}{dt}\left(\|\nabla v_n\|_{L^2(\Omega)}^2\right) + \|\Delta v_n\|_{L^2(\Omega)}^2 \le K(1+\|\nabla v_n\|_{L^2(\Omega)}^2).$$
(3.9)

We take the inner product in $L^2(\Omega)$ of the second equation in (3.1) with $\Delta^2 u_n$. We obtain that:

$$\frac{1}{2}\frac{d}{dt}\left(\|\Delta u_n(t)\|_{L^2(\Omega)}^2\right) + \|\nabla\Delta u_n(t)\|_{L^2(\Omega)}^2 = I_1 + I_2 + I_3 + I_4 + I_5$$

with

$$\begin{split} I_{1} &= \int_{\Omega} \nabla \left(|\nabla u_{n}|^{2} u_{n} \right) \nabla \Delta u_{n} dx, \\ I_{2} &= \int_{\Omega} \nabla \left(u_{n} \wedge \Delta u_{n} \right) \nabla \Delta u_{n} dx, \\ I_{3} &= \int_{\Omega} \nabla \left(u_{n} \wedge h_{d} \left(u_{n} \right) - u_{n} \wedge \left(u_{n} \wedge h_{d} (u_{n}) \right) \right) \nabla \Delta u_{n} dx, \\ I_{4} &= \int_{\Omega} \nabla \left(u_{n} \wedge (H_{a} + \Psi(u_{n})) - u_{n} \wedge \left(u_{n} \wedge (H_{a} + \Psi(u_{n})) \right) \right) \nabla \Delta u_{n} dx, \\ I_{5} &= \int_{\Omega} \nabla \left(u_{n} \wedge v_{n} - u_{n} \wedge \left(u_{n} \wedge v_{n} \right) \right) \cdot \nabla \Delta u_{n}. \end{split}$$

We bound separately each term.

• Estimate on I_1

$$\begin{aligned} |I_{1}| &\leq \int_{\Omega} |\nabla u_{n}|^{3} |\nabla \Delta u_{n}| dx + \int_{\Omega} |D^{2} u_{n}| |\nabla u_{n}| |u_{n}| |\nabla \Delta u_{n}| dx, \\ &\leq \|\nabla u_{n}\|_{L^{6}(\Omega)}^{3} \|\nabla \Delta u_{n}\|_{L^{2}(\Omega)} + \|u_{n}\|_{L^{\infty}(\Omega)} \|D^{2} u_{n}\|_{L^{3}(\Omega)} \|\nabla u_{n}\|_{L^{6}(\Omega)} \|\nabla \Delta u_{n}\|_{L^{2}(\Omega)} \end{aligned}$$

hence using the Sobolev embeding and Lemmas 2.1 and 2.2 we obtain that there exists a constant K independant of n such that

$$|I_{1}| \leq K \left(\|u_{n}\|_{L^{2}(\Omega)}^{2} + \|\Delta u_{n}\|_{L^{2}(\Omega)}^{2} \right)^{\frac{3}{2}} \|\nabla \Delta u_{n}\|_{L^{2}(\Omega)} + K \left(\|u_{n}\|_{L^{2}(\Omega)}^{2} + \|\Delta u_{n}\|_{L^{2}(\Omega)}^{2} \right)^{\frac{5}{4}} \|\nabla \Delta u_{n}\|_{L^{2}(\Omega)}^{\frac{3}{2}}.$$
(3.10)

• Estimate on I_2

By Sobolev embeddings and interpolation, we obtain that

$$|I_{2}| \leq \|\nabla u_{n}\|_{L^{6}(\Omega)} \|\Delta u_{n}\|_{L^{3}(\Omega)} \| \|\nabla \Delta u_{n}\|_{L^{2}(\Omega)}$$

$$\leq K \left(\|u_{n}\|_{L^{2}(\Omega)}^{2} + \|\Delta u_{n}\|_{L^{2}(\Omega)}^{2} \right) \|\nabla \Delta u_{n}\|_{L^{2}(\Omega)} + K \left(\|u_{n}\|_{L^{2}(\Omega)}^{2} + \|\Delta u_{n}\|_{L^{2}(\Omega)}^{2} \right)^{\frac{3}{4}} \|\nabla \Delta u_{n}\|_{L^{2}(\Omega)}^{\frac{3}{2}}.$$
(3.11)

• Estimate on I_3

We have

$$|I_3| \le (1 + ||u_n||_{L^{\infty}(\Omega)}) \left(||\nabla u_n||_{L^2(\Omega)} ||h_d(u_n)||_{L^2(\Omega)} + ||u_n||_{L^2(\Omega)} ||\nabla h_d(u_n)||_{L^2(\Omega)} \right) ||\nabla \Delta u_n||_{L^2(\Omega)},$$

and using Lemmas 2.1, 2.2 and 2.3 we obtain that there exists a constant K such that

$$|I_3| \le K \left(1 + \left(\|u_n\|_{L^2(\Omega)}^2 + \|\Delta u_n\|_{L^2(\Omega)}^2 \right) \right) \left(\|u_n\|_{L^2(\Omega)}^2 + \|\Delta u_n\|_{L^2(\Omega)}^2 \right) \|\nabla \Delta u_n\|_{L^2(\Omega)} .$$
(3.12)

 \bullet Estimate on I_4

From the linearity of Ψ we obtain that there exists a constant K such that

$$|I_4| \le K \left(1 + \left(\|u_n\|_{L^2(\Omega)}^2 + \|\Delta u_n\|_{L^2(\Omega)}^2 \right) \right) \left(\|u_n\|_{L^2(\Omega)}^2 + \|\Delta u_n\|_{L^2(\Omega)}^2 \right) \|\nabla \Delta u_n\|_{L^2(\Omega)}$$
(3.13)

• Estimate on I_5

We have

$$|I_5| \le (||u_n||_{L^{\infty}(\Omega)} + ||u_n||_{L^{\infty}(\Omega)}^2)(||v_n||_{L^2(\Omega)} + ||\nabla v_n||_{L^2(\Omega)}) ||\nabla \Delta u_n||_{L^2(\Omega)}$$

thus there exists a constant K such that

$$|I_5| \le K(1 + \|u_n\|_{L^{\infty}(\Omega)}^2)(\|v_n\|_{L^2(\Omega)} + \|\nabla v_n\|_{L^2(\Omega)}) \|\nabla \Delta u_n\|_{L^2(\Omega)}.$$
(3.14)

Using Gronwall lemma with the estimates (3.9) and (3.8) we obtain that for all T there exists a constant C(T) such that for all n

$$\|v_n\|_{L^{\infty}(0,T;H^1(\Omega))} + \|v_n\|_{L^2(0,T;H^2(\Omega))} \le C(T)$$
(3.15)

Thus plugging this estimate on (3.14), adding up estimates (3.7), (3.10), (3.11), (3.12), (3.13) and (3.14), for all T there exists a constant C(T) such that:

$$\begin{aligned} \frac{1}{2} \frac{d}{dt} \left(\|u_n\|_{L^2(\Omega)}^2 + \|\Delta u_n\|_{L^2(\Omega)}^2 \right) + \|\nabla \Delta u_n\|_{L^2(\Omega)}^2 &\leq C(T) \|\nabla \Delta u_n\|_{L^2(\Omega)} \\ + C(T) \left(\|u_n\|_{L^2(\Omega)}^2 + \|\Delta u_n\|_{L^2(\Omega)}^2 \right)^2 \|\nabla \Delta u_n\|_{L^2(\Omega)} \\ + K \left(\|u_n\|_{L^2(\Omega)}^2 + \|\Delta u_n\|_{L^2(\Omega)}^2 \right)^{\frac{3}{4}} \|\nabla \Delta u_n\|_{L^2(\Omega)}^{\frac{3}{2}} \end{aligned}$$

and after absorption of $\|\nabla \Delta u_n\|_{L^2(\Omega)}$ in the right hand side term we obtain that for all T there exists a constant C(T) such that

$$\frac{d}{dt} \left(\|u_n\|_{L^2(\Omega)}^2 + \|\Delta u_n\|_{L^2(\Omega)}^2 \right) + \|\nabla \Delta u_n\|_{L^2(\Omega)}^2 \le C(T) \left(1 + \left(\|u_n\|_{L^2(\Omega)}^2 + \|\Delta u_n\|_{L^2(\Omega)}^2 \right)^3 \right)$$
(3.16)

We consider the solution of the following ordinary differential equation :

$$\begin{cases} \frac{d}{dt}\xi = C(T)(1+\xi^3) \\\\ \xi(0) = \left(\|u_0\|_{L^2(\Omega)}^2 + \|\Delta u_0\|_{L^2(\Omega)}^2 \right) \end{cases}$$

Since for all n, $\left(\|\mathbf{P}_{n}(u_{0})\|_{L^{2}(\Omega)}^{2} + \|\Delta\mathbf{P}_{n}(u_{0})\|_{L^{2}(\Omega)}^{2}\right) \leq \left(\|u_{0}\|_{L^{2}(\Omega)}^{2} + \|\Delta u_{0}\|_{L^{2}(\Omega)}^{2}\right)$ we obtain that for all t and for all n, we have:

$$\left(\|u_n(t)\|_{L^2(\Omega)}^2 + \|\Delta u_n(t)\|_{L^2(\Omega)}^2 \right) \le \xi(t),$$

and if we denote by T^* the lifespan of ξ , for all $T < T^*$, for all n, we have:

$$\|u_n\|_{L^{\infty}(0,T;H^2(\Omega))} + \|u_n\|_{L^2(0,T;H^3(\Omega))} + \|v_n\|_{L^{\infty}(0,T;H^1(\Omega))} + \|v_n\|_{L^2(0,T;H^2(\Omega))} \le C(T) \quad (3.17)$$

In addition using the equation (3.1) we obtain a bound for $\frac{\partial u_n}{\partial t}$ and $\frac{\partial v_n}{\partial t}$:

$$\|\frac{\partial u_n}{\partial t}\|_{L^2(0,T;H^1(\Omega))} + \|\frac{\partial v_n}{\partial t}\|_{L^2(0,T;L^2(\Omega))} \le C(T).$$
(3.18)

3.3 Limit when *n* tends to $+\infty$

From (3.17) we obtain a uniform bound for u_n in $L^{\infty}(0,T; H^2(\Omega)) \cap L^2(0,T; H^3(\Omega))$ and using the first equation of (3.1) we obtain a uniform bound for $\frac{\partial u_n}{\partial t}$ in $L^2(0,T; H^1(\Omega))$. Thus we can extract a subsequence such that

$$\begin{cases} u_n \rightharpoonup u \text{ in } L^{\infty}(0,T;H^2(\Omega)) \text{ weak} *\\ u_n \rightharpoonup u \text{ in } L^2(0,T;H^3(\Omega)) \text{ weak}\\ \\ \frac{\partial u_n}{\partial t} \rightharpoonup \frac{\partial u}{\partial t} \text{ in } L^2(0,T;H^1(\Omega)) \text{ weak} \end{cases}$$

In addition, concerning v_n we have by (3.17) a uniform bound in $L^{\infty}(0,T; H^1\Omega)) \cap L^2(0,T; H^2(\Omega))$ and using the second equation of (3.1) we obtain a uniform bound for $\frac{\partial v_n}{\partial t}$ in $L^2(0,T; L^2(\Omega))$. Thus we can extract a subsequence such that

$$\begin{cases} v_n \rightharpoonup u \text{ in } L^{\infty}(0,T;H^1(\Omega)) \text{ weak} \\ v_n \rightharpoonup u \text{ in } L^2(0,T;H^2(\Omega)) \text{ weak} \\ \frac{\partial v_n}{\partial t} \rightharpoonup \frac{\partial u}{\partial t} \text{ in } L^2(0,T;L^2(\Omega)) \text{ weak} \end{cases}$$

Since $\mathbf{P}_n(\beta(\frac{\partial u_n}{\partial t}))$ is uniformly bounded in $L^{\infty}(0,T;L^2(\Omega))$ we can assume that

$$\mathbf{P}_n(\beta(\frac{\partial u_n}{\partial t})) \rightharpoonup w \text{ in } L^{\infty}(0,T;L^2(\Omega)) \text{ weak}*$$

Taking the limit in (3.1) we obtain that u, v and w satisfy the following system on the time interval $[0, T^*[:$

$$\begin{cases} \frac{\partial u}{\partial t} - \Delta u = u |\nabla u|^2 + u \wedge \Delta u + u \wedge (h_d(u) + H_a + \Psi(u) - v) \\ -u \wedge (u \wedge (h_d(u) + H_a + \Psi(u) - v)) \end{cases}$$

$$\begin{cases} \frac{\partial v}{\partial t} - \frac{1}{\varepsilon} w - \Delta v = -\frac{1}{\varepsilon} v \\ u(t = 0) = u_0, \quad v(t = 0) = v_0 \end{cases}$$

$$(3.19)$$

It remains to prove that $w \in \beta(\frac{\partial u}{\partial t})$. We will prove that $\frac{\partial u_n}{\partial t}$ tends to $\frac{\partial u}{\partial t}$ strongly in $L^2(0, T \times \Omega)$. Then we will apply Proposition 2.2: since $\langle \frac{\partial u_n}{\partial t} | \beta(\frac{\partial u_n}{\partial t}) \rangle \longrightarrow \langle \frac{\partial u}{\partial t} | w \rangle$, then $w \in \beta(\frac{\partial u}{\partial t})$. We know that $\frac{\partial u_n}{\partial t}$ is bounded in $L^{\infty}(0,T; L^2(\Omega)) \cap L^2(0,T; H^1(\Omega))$. In order to obtain compactness for $\frac{\partial u_n}{\partial t}$, we seek a bound on $\frac{\partial^2 u_n}{\partial t^2}$. We have : $\frac{\partial^2 u_n}{\partial t}$

$$\frac{\partial^2 u_n}{\partial t^2} = T_1 + \ldots + T_7$$

where

$$T_{1} = \Delta \frac{\partial u_{n}}{\partial t}$$

$$T_{2} = \mathbf{P}_{n} \left(u_{n} \wedge \Delta \frac{\partial u_{n}}{\partial t} \right)$$

$$T_{3} = \mathbf{P}_{n} \left(\frac{\partial u_{n}}{\partial t} |\nabla u_{n}|^{2} + \frac{\partial u_{n}}{\partial t} \wedge \Delta u_{n} \right)$$

$$T_{4} = \mathbf{P}_{n} \left(2u_{n} \nabla u_{n} \nabla \frac{\partial u_{n}}{\partial t} \right)$$

$$T_{5} = \mathbf{P}_{n} \left(\frac{\partial u_{n}}{\partial t} \wedge (H(u_{n}) - v_{n}) - \frac{\partial u_{n}}{\partial t} \wedge (u_{n} \wedge (H(u_{n}) - v_{n})) - u_{n} \wedge (\frac{\partial u_{n}}{\partial t} \wedge (H(u_{n}) - v_{n})) \right)$$
where $H(u_{n}) = b_{d}(u_{n}) + H_{a} + \Psi(u_{n})$

where $H(u_n) = h_d(u_n) + H_a + \Psi(u_n)$

$$T_{6} = \mathbf{P}_{n} \left(u_{n} \wedge H(\frac{\partial u_{n}}{\partial t}) - u_{n} \wedge (u_{n} \wedge H(\frac{\partial u_{n}}{\partial t}) \right)$$
$$T_{7} = \mathbf{P}_{n} \left(u_{n} \wedge \frac{\partial v_{n}}{\partial t} - u_{n} \wedge (u_{n} \wedge \frac{\partial v_{n}}{\partial t}) \right)$$

From (3.17) and (3.18) we estimate each term on the following way:

- $||T_1||_{L^2(0,T;H^{-1}(\Omega))} \le K$
- We estimate the H^{-1} norm of T_2 by duality arguments: for $\varphi \in \mathcal{C}^1([0,T[;H_0^1(\Omega))$ we have

$$< \mathbf{P}_{n}(u_{n} \wedge \Delta \frac{\partial u_{n}}{\partial t}) |\varphi> = - < \Delta \frac{\partial u_{n}}{\partial t} |u_{n} \wedge \mathbf{P}_{n}(\varphi) >$$
$$= < \nabla \frac{\partial u_{n}}{\partial t} |\nabla u_{n} \wedge \mathbf{P}_{n}(\varphi)> + < \nabla \frac{\partial u_{n}}{\partial t} |u_{n} \wedge \nabla \mathbf{P}_{n}(\varphi)>$$

We integrate in time and we obtain that

$$\begin{aligned} \left| \int_{0}^{T} < T_{2} |\varphi > \right| &\leq \| \mathbf{P}_{n} (\nabla u_{n} \wedge \nabla \frac{\partial u_{n}}{\partial t}) \|_{L^{\frac{4}{3}}(0,T;H^{-1}(\Omega))} \|\varphi\|_{L^{4}(0,T;H^{1}_{0}(\Omega))} \\ &+ \| u_{n} \wedge \nabla \frac{\partial u_{n}}{\partial t} \|_{L^{2}(0,T;L^{2}(\Omega))} \|\nabla \mathbf{P}_{n}(\varphi)\|_{L^{2}(0,T;L^{2}(\Omega))} \\ &\leq \| \nabla u_{n} \|_{L^{4}(0,T;H^{\frac{3}{2}}(\Omega))} \|\nabla \frac{\partial u_{n}}{\partial t} \|_{L^{2}(0,T;L^{2}(\Omega))} \|\varphi\|_{L^{4}(0,T;H^{1}_{0}(\Omega))} \\ &+ \| u_{n} \|_{L^{\infty}(0,T \times \Omega)} \|\nabla \frac{\partial u_{n}}{\partial t} \|_{L^{2}(0,T;L^{2}(\Omega))} \|\nabla \varphi\|_{L^{2}(0,T;L^{2}(\Omega))} \end{aligned}$$

Hence

$$\|T_2\|_{L^{\frac{4}{3}}(0,T;H^{-1}(\Omega))} \le K$$

• we have

$$\begin{aligned} \|\frac{\partial u_n}{\partial t}|\nabla u_n|^2\|_{L^2(0,T;L^2(\Omega))} &\leq \|\frac{\partial u_n}{\partial t}\|_{L^2(0,T;L^6(\Omega))}\|\nabla u_n\|_{L^\infty(0,T;L^6(\Omega))} \\ &\leq \|\frac{\partial u_n}{\partial t}\|_{L^2(0,T;H^1(\Omega))}\|\nabla u_n\|_{L^\infty(0,T;H^1(\Omega))} \end{aligned}$$

In addition

$$\left\|\frac{\partial u_n}{\partial t} \wedge \Delta u_n\right\|_{L^2(0,T;L^{\frac{3}{2}}(\Omega))} \le \left\|\frac{\partial u_n}{\partial t}\right\|_{L^2(0,T;L^6(\Omega))} \|u_n\|_{L^\infty(0,T;H^2(\Omega))}$$

Hence

$$||T_3||_{L^2(0,T;H^{-1}(\Omega))} \le K.$$

• We have $\|\nabla u_n\|_{L^4(0,T;H^{\frac{3}{2}}(\Omega))} \leq K$ by interpolation theorem. Hence, since for all $p < +\infty$, $L^4(0,T;H^{\frac{3}{2}}(\Omega)) \subset L^4(0,T;L^p(\Omega))$, we have that for all $\eta > 0$,

$$\begin{aligned} \|T_4\|_{L^{\frac{4}{3}}(0,T;H^{-1}(\Omega))} &\leq \|T_4\|_{L^{\frac{4}{3}}(0,T;L^{2-\eta}(\Omega))} \\ &\leq \|u_n\|_{L^{\infty}(0,T\times\Omega)} \|\nabla u_n\|_{L^{4}(0,T;H^{\frac{3}{2}}(\Omega))} \|\nabla \frac{\partial u_n}{\partial t}\|_{L^{2}(0,T;L^{2}(\Omega))} \\ &\leq K. \end{aligned}$$

• $\frac{\partial u_n}{\partial t}$ is bounded in $L^2(0,T;L^6(\Omega))$, $H(u_n) - v_n$ is bounded in $L^{\infty}(0,T;L^6(\Omega))$, and u_n is bounded in $L^{\infty}(0,T \times \Omega)$. Hence T_5 is bounded in $L^2(0,T;L^3(\Omega))$, so there exists a constant K such that

$$||T_5||_{L^2(0,T;H^{-1}(\Omega))} \le K.$$

• $\frac{\partial u_n}{\partial t}$ is bounded in $L^2(0,T;L^2(\Omega))$ hence by property of the operator h_d (see Proposition 2.3), since u_n is bounded in $L^{\infty}(0,T \times \Omega)$,

$$||T_6||_{L^2(0,T;L^2(\Omega))} \le K.$$

• $\frac{\partial v_n}{\partial t}$ is bounded in $L^2(0,T;L^6(\Omega))$, therefore since u_n is bounded in $L^\infty(0,T\times\Omega)$,

$$||T_7||_{L^2(0,T;L^2(\Omega))} \le K.$$

Therefore we obtain that there exists a constant K independent of n such that

$$\left\|\frac{\partial^2 u_n}{\partial t^2}\right\|_{L^{\frac{4}{3}}(0,T;H^{-1}(\Omega))} \le K.$$

Now $\frac{\partial u_n}{\partial t}$ is bounded in $L^2(0,T; H^1(\Omega))$. So by Simon's lemma,

$$\frac{\partial u_n}{\partial t} \longrightarrow \frac{\partial u}{\partial t}$$
 in $L^2(0,T;L^2(\Omega))$ strong.

We have $w_n = \beta(\frac{\partial u_n}{\partial t}) \rightharpoonup w$ in $L^2(0,T;L^2(\Omega))$. So

$$< w_n | \frac{\partial u_n}{\partial t} > \longrightarrow < w | \frac{\partial u}{\partial t} > .$$

Hence by Proposition 2.2, $w \in \beta(\frac{\partial u}{\partial t})$, which concludes the proof of Theorem 1.1.

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