BD Entropy and Bernis-Friedman Entropy

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Abstract

In this note, we propose in the full generality a link between the BD entropy introduced by D. Bresch and B. Desjardins for the viscous shallow-water equations and the Bernis-Friedman (called BF) dissipative entropy introduced to study the lubrications equations. Different dissipative entropies are obtained playing with the drag terms on the viscous shallow water equations. It helps for instance to prove global existence of nonnegative weak solutions for the lubrication equations starting from the global existence of nonnegative weak solutions for appropriate viscous shallow-water equations.

BD entropie et entropie de Bernis-Friedman. Dans cette note, on propose un lien général entre la BD entropie introduite par D. Bresch et B. Desjardins pour les équations de Saint-Venant visqueuses et l’entropie dissipative de Bernis-Friedman (notée BF) introduite pour étudier les équations de lubrifications. Différentes entropies dissipatives sont obtenues suivant le choix des termes de trainée sur Saint-Venant visqueux. Ce lien entre ces deux outils mathématiques aide par exemple à prouver l’existence de solutions faibles positives pour les équations de lubrification en partant de l’existence de solutions faibles positives pour des équations de Saint-Venant visqueuses bien choisies.

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Dans cette note, on propose un lien général entre la BD entropie introduite par D. Bresch et B. Desjardins pour les équations de Saint-Venant visqueuses (voir [2] et [3]) et l’entropie dissipative de Bernis-Friedman (que l’on notera BF) introduite (voir [6]) pour étudier les équations de lubrifications. Différentes entropies dissipatives sont obtenues suivant le choix des termes de trainée sur Saint-Venant généralisant ainsi quelques travaux importants comme [14], [9]. Ce lien entre les deux outils importants que sont la BD entropie et la BF entropie permet par exemple de construire des solutions faibles du modèle de lubrification à partir de solutions faibles du modèle de Saint-Venant. Il permet également d’obtenir certains résultats sur les équations de Saint-Venant en s’inspirant des résultats établis sur les équations de lubrification qui ont été beaucoup plus étudiées historiquement. Le système de lubrification s’écrit par exemple

\[ \partial_t h + \partial_x \left( \frac{1}{\alpha W_e} h^n \partial_x^2 h - \frac{1}{\alpha F r^2} h^{m-1} \partial_x h \right) = 0 \]

et le modèle de Saint–Venant associé

\[ \begin{align*}
\partial_t h_x + \partial_x \left( h_x \bar{u}_x \right) &= 0, \\
\varepsilon \left( \partial_t (h_x \bar{u}_x) + \partial_x (h_x \bar{u}_x^2) \right) + \frac{1}{F r^2} h_x^\beta \partial_x (h_x) &= \varepsilon \left( \frac{4}{R_e} \partial_x (h_x \bar{u}_x) \right) + \frac{1}{W_e} h_x \partial_x^3 h_x - \frac{h_x^2 \mu_x}{h_x^m},
\end{align*} \]


1. Introduction: Lubrication systems and viscous shallow-water equations with drag terms.

In this section, we present the formal link between two key tools respectively for lubrication system by Bernis-Friedman and for shallow-water equations by Bresch-Desjardins. We first start by presenting the two quantities and their link on a simple example and then we explain how to get relations in a more general case. Our calculations remain at this stage only formal. We assume solutions are regular enough.

1.1. A lubrication system: energy estimate and Bernis-Friedman (BF) dissipative entropy

In a one dimensional periodic domain \( \Omega \), consider the following thin-film equation, also known as lubrication equation

\[ \partial_t h + \partial_x \left( \frac{1}{\alpha W_e} F(h) \partial_x^2 h - \frac{1}{\alpha F r^2} F(h) \partial_x h \right) = 0. \] (2)

We couple this equation with the initial condition

\[ h(x, 0) = h_0(x) \quad \text{in} \quad \Omega \]

System (2) can be rewritten equivalently as a gradient flow system

\[ \begin{align*}
\partial_t h + \partial_x (hu) &= 0, \\
hu &= \frac{1}{\alpha W_e} F(h) \partial_x^2 h - \frac{1}{\alpha F r^2} F(h) \partial_x h.
\end{align*} \] (3)
The corresponding energy is given, for all \( t \in (0, T) \), by
\[
\int_0^t \int_\Omega \frac{\alpha h^2 u^2}{F(h)} \, dx \, dt + \frac{1}{2} \int_0^T \int_\Omega \frac{h(x, t)^2}{F r^2} + \frac{(\partial_x h(x, t))^2}{W_e} \, dx = \frac{1}{2} \int_0^T \int_\Omega \frac{h_0(x)^2}{F r^2} + \frac{(\partial_x h_0(x))^2}{W_e} \, dx.
\] (4)

In their paper [6], Bernis and Friedman proved the existence of a weak solution for a higher order nonlinear degenerate parabolic equations and suggested a new entropy inequality- referred to by BF entropy- which provides additional estimates serving for increasing the regularity of the weak solution obtained. As for our problem, we adapt the same methodology to obtain the BF entropy of the general lubrication model stated above. Indeed, define the functionals
\[
g_\varepsilon(s) = -\int_s^A \frac{1}{F(r) + \varepsilon} \, dr, \quad G_\varepsilon(s) = -\int_s^A g_\varepsilon(r) \, dr,
\]
with \( A \) being an integer such that \( A \geq \max |h(x, t)| \). According to Bernis and Friedman, we multiply (2) by \( G_\varepsilon'(h) \), where \( G_0 = \lim_{\varepsilon \to 0} G_\varepsilon \), we get the BF dissipative entropy equality
\[
\int_\Omega G_0(h(x, T)) \, dx + \int_0^T \int_\Omega \frac{(\partial_x^2 h)^2}{\alpha W_e} + \frac{(\partial_x h)^2}{\alpha F r^2} \, dx \, dt = \int_\Omega G_0(h_0(x)) \, dx.
\] (5)

1.2. A viscous shallow–water system: energy estimate and BD entropy

In a periodic domain \( \Omega \), let us consider the viscous Shallow Water system with surface tensions and a drag term:
\[
\begin{cases}
\partial_t h + \partial_x (h \bar{u}_x) = 0, \\
\varepsilon \left( \partial_t (h \bar{u}_x) + \partial_x (h \bar{u}_x^2) \right) + \frac{h \varepsilon \partial_x (h \bar{u}_x)}{F r^2} = \varepsilon \left( \frac{4}{R_e} \partial_x (h \bar{u}_x \partial_x \bar{u}_x) \right) + \frac{1}{W_e} h \varepsilon \partial_x^2 h - \alpha \frac{h^2 \pi_e}{F(h)}.
\end{cases}
\] (6)

The initial conditions are given by
\[
h_\varepsilon |_{t=0} = h_0, \quad (h_x \bar{u}_x) |_{t=0} = m_0.
\]
\( \alpha \) is a positive constant, \( R_e \), \( W_e \) and \( Fr \) are respectively the adimensional Reynold, Weber and Froude numbers. Note that the terms in the right-hand side of the momentum equation represent respectively the viscous term, the capillary term and the drag term. The energy equation corresponding to (6) is given, for all \( t \in (0, T) \) by
\[
\left( \int_\Omega \varepsilon \frac{h \bar{u}_x^2(x, t)}{2} + \frac{h(x, t)^2}{2 F r^2} + \frac{(\partial_x h(x, t))^2}{2 W_e} \, dx \right) + \int_0^t \int_\Omega \frac{4 \varepsilon}{R_e} h \bar{u}_x \partial_x \bar{u}_x + \alpha \frac{h^2 \pi_e}{F(h)} \, dx \, dt = \frac{1}{2} \int_\Omega \varepsilon \frac{(m_0^e)^2}{h_0^e} + \frac{(h_0^e)^2}{Fr^2} + \frac{(\partial_x h_0^e)^2}{W_e} \, dx.
\] (7)

As introduced in [2], the BD entropy equality is obtained by deriving the mass equation in space and multiplying by \( 4 \varepsilon / R_e \) then summing with the momentum equation, and multiplying the sum by the artificial velocity
\[
v_\varepsilon = \bar{u}_x + \frac{4}{R_e} \partial_x (\log(h \bar{u}_x)).
\]

The BD entropy for the general system is given, for all \( t \in (0, T) \), by
\[
3
Hence the dissipative BF-entropy of (2) find that the above BD entropy equality degenerates to the following inequality, which coincides with the nonnegative solutions of lubrication equation from nonnegative solutions of the shallow water equation.

As for the term X, it can be rewritten as:

$$X = \int_{\Omega} h_x \frac{\partial_x h_x}{F(h_x)} \, dx$$

In view of the term X and $G_0$, we noticed the following:

$$G'_0(h_x) = g_0(h_x) = -\int_{h_0}^{A} \frac{1}{F(r)} \, dr = \int_{h_x}^{h_0} \frac{1}{F(y)} \, dy.$$

Hence

$$X = \int_{\Omega} \frac{\partial_x G'_0(h_x)}{F(h_x)} \, dx = \frac{d}{dt} \int_{\Omega} G_0(h_x) \, dx.$$

Thus, coupled with (7), the BD entropy reads:

$$\frac{\varepsilon}{2} \int_{\Omega} h_x(x,t)v_x(x,t)^2 \, dx + \frac{1}{2} \left[ \int_{\Omega} \frac{h_x(x,t)^2}{Fy^2} + \left( \frac{\partial_x h_x(x,t)}{W_x} \right)^2 \, dx \right]$$

$$+ \alpha \int_0^t \int_{\Omega} \frac{h_x^2}{F(h_x)} \, dx \, dt + \frac{4}{R_e} \int_0^t \int_{\Omega} \left( \frac{\partial_x h_x}{Fy^2} + \left( \frac{\partial_x h_x}{W_x} \right)^2 \right) \, dx \, dt + \alpha \int_{\Omega} h_x u_x \frac{\partial_x h_x}{F(h_x)} \, dx \, dt$$

$$= \frac{\varepsilon}{2} \int_{\Omega} h_0(x)v_x(x,0)^2 \, dx + \frac{1}{2} \int_{\Omega} \frac{h_0^2(x)}{Fy^2} + \left( \frac{\partial_x h_0(x)}{W_x} \right)^2 \, dx.$$

1.3. The link between the BD entropy and the BF dissipative entropy

In view of the term X and $G_0$, we noticed the following:

$$G'_0(h_x) = g_0(h_x) = -\int_{h_0}^{A} \frac{1}{F(r)} \, dr = \int_{h_x}^{h_0} \frac{1}{F(y)} \, dy.$$

Hence

$$X = \int_{\Omega} \frac{\partial_x G'_0(h_x)}{F(h_x)} \, dx = \frac{d}{dt} \int_{\Omega} G_0(h_x) \, dx.$$

Thus, coupled with (7), the BD entropy reads:

$$\frac{\varepsilon}{2} \int_{\Omega} h_x(x,t)v_x(x,t)^2 \, dx - \frac{\varepsilon}{2} \int_{\Omega} h_x(x,t)\bar{u}_x(x,t)^2 \, dx - \frac{4\varepsilon}{R_e} \int_0^t \int_{\Omega} h_x(\partial_x \bar{u}_x)^2 \, dx \, dt + \frac{4}{R_e} \int_0^t \int_{\Omega} \left( \frac{\partial_x h_x}{Fy^2} + \left( \frac{\partial_x h_x}{W_x} \right)^2 \right) \, dx \, dt + \alpha \int_{\Omega} G_0(h_x(x,t)) \, dx$$

$$= -\frac{1}{2} \int_{\Omega} \varepsilon \left( \frac{m_0^2}{h_0^2} + \frac{1}{2} \int_{\Omega} h_0^2(x)v_x(x,0)^2 \, dx + \frac{4\varepsilon}{R_e} \int_{\Omega} G_0(h_0(x)) \, dx.$$

If we assume now that the couple $(h_x, \bar{u}_x)$, solution of (6), converges in a proper sense to $(h, u)$, then we find that the above BD entropy equality degenerates to the following inequality, which coincides with the dissipative BF-entropy of (2)

$$\int_{\Omega} \int_0^t \frac{\partial_x h_x}{\alpha Fy^2} + \frac{\partial_x h_x}{\alpha W_x} \, dx \, dt + \int_{\Omega} G_0(h(x,t)) \, dx = \int_{\Omega} G_0(h_0(x)) \, dx.$$

Of course these computations are formal and have been written with equalities but they help to understand that the BF entropy may be obtained from the BD entropy. This provides a way to construct nonnegative solutions of lubrication equation from nonnegative solutions of the shallow water equation with appropriate drag terms. Let us present below a general computation with different surface tension and pressure term showing the relation between the BD entropy and the BF dissipative entropy.
2. A general link between the BD entropy and the BF dissipative entropy

In this part, we will consider the following fourth order lubrication approximation that has been studied in several papers, see for instance [4], [5]:

\[ \partial_t h + \partial_x \left( \frac{1}{\alpha W_e} F(h) \partial_x^2 h - \frac{1}{\alpha F r^2} D(h) \partial_x h \right) = 0. \]  

(11)

In [4] for instance, the authors considered the above lubrication model with the following choice of \( F \) and \( D \): \( F(h) = h^n \) and \( D(h) = h^{m-1} \). Indeed, the lubrication equation becomes:

\[ \partial_t h + \partial_x \left( \frac{1}{\alpha W_e} h^n \partial_x^2 h - \frac{1}{\alpha F r^2} h^{m-1} \partial_x h \right) = 0. \]  

(12)

In fact, they proved the existence of a global in time nonnegative weak solution starting from nonnegative datum for all \( n > 0 \), and \( 1 < m < 2 \). In particular, the most critical case is the most significantly physical one when \( n = 3 \) (moving contact line in a thin film). In this case, a distributional solution is proven to exist, where it becomes a strong positive solution in the infinite time limit. In this sequel, we will consider the choices of \( F \) and \( D \) stated above. Then, the BF entropy corresponding to the latter system is given by

\[ \int_{\Omega} G_0(h(x, T)) \, dx + \int_0^T \int_{\Omega} \left( \frac{(\partial_x h)^2}{\alpha W_e} + \frac{1}{\alpha F r^2} h^{m-n-1} (\partial_x h)^2 \right) \, dx \, dt = \int_{\Omega} G_0(h_0(x)) \, dx. \]  

(13)

Consider herein the following Shallow water system with drag term corresponding to a weight \( F(h) = h^n \)

\[ \left\{ \begin{array}{l}
\partial_t h_x + \partial_x (h_x \bar{u}_e) = 0,
\varepsilon \left( \partial_t (h_x \bar{u}_e) + \partial_x (h_x \bar{u}_e^2) \right) + \frac{1}{\alpha W_e} h_x^2 \partial_x (h_x) = \varepsilon \left( \frac{4}{R_e} \partial_x (h_x \partial_x \bar{u}_e) \right) + \frac{1}{W_e} h_x \partial_x^3 h_x - \alpha \frac{h_x^2 \pi_x}{h_x^2},
\end{array} \right. \]  

(14)

where \( \beta + n \in (1, 2) \). The energy and BD entropy of system (14) are given respectively by

\[ \frac{1}{2} \left( \int_{\Omega} \varepsilon \left( h_x \bar{u}_e^2 \right) + \frac{1}{\alpha W_e} h_x (x, T)^{\beta+1} + \frac{(\partial_x h_x(x, T))^2}{\alpha W_e} \right) \, dx + \int_0^T \int_{\Omega} \frac{4\varepsilon}{R_e} h_x (\partial_x \bar{u}_e)^2 + \alpha \frac{h_x^2 \pi_x^2}{h_x^2} \, dx \, dt \]

[1]  \[ = \frac{1}{2} \int_{\Omega} \varepsilon \left( \frac{m_0^2}{h_0^2} + \frac{h_0^2 \pi_x^2}{h_0^2} + \frac{(\partial_x h_0^2)^2}{W_e} \right) \, dx. \]

and

\[ \frac{\varepsilon}{2} \int_{\Omega} h_x (x, T) \bar{v}_e (x, T)^2 - h_x (x, T) \bar{u}_e (x, t)^2 \, dx + \frac{4}{R_e} \left[ \int_0^T \int_{\Omega} \frac{1}{\alpha F r^2} h_x^{\beta-1} (\partial_x h_x)^2 \, dx \, dt + \frac{1}{W_e} (\partial_x h_x)^2 \, dx \, dt \right] \]

[2]  \[ + \frac{4}{R_e} \int_{\Omega} G_0(h_x(x, T)) \, dx + \frac{4}{R_e} \int_{\Omega} \int_0^T h_x (\partial_x \bar{u}_e)^2 \, dx \, dt \]

[3]  \[ = \frac{\varepsilon}{2} \int_{\Omega} h_0^2 \bar{v}_e (x, 0)^2 - \frac{m_0^2}{h_0^2} \, dx + \frac{4}{R_e} \int_{\Omega} G_0(h_0^2(x)) \, dx. \]

Under the assumption of the convergence results, and choosing \( m = \beta + n \in (1, 2) \), we get that the BD entropy degenerates as well to the BF dissipative entropy of system (12) given by (13). Remark that the link between the BD entropy and the BF entropy may also be done in higher dimensions, see [10] for BF entropy and [3] for BD entropy. This could help to perform the analysis in the bi-dimensional setting.
3. Mathematical results obtained using the link between BD and BF entropies

In this part, we aim at proving the existence of a global in time weak solution for the lubrication model by passing to the limit in the viscous shallow water model with two different choices of the drag term, corresponding to two weights: $F(h) = h^2$ which results in a linear drag term, and $F(h) = h^2 + h^3$ which yields a nonlinear drag term. The latter weight has been used by A.L. Bertozzi in the physical and mathematical justification of the lubrication model [4]. The main theorem states:

**Theorem 3.1** Given a sequence $(h^\varepsilon, \bar{u}^\varepsilon)$ a global weak solution of (6), where $h^0_\varepsilon \geq 0$, then there exists a subsequence of $(h^\varepsilon, \bar{u}^\varepsilon)$ such that $(h^\varepsilon, \bar{u}^\varepsilon)$ converges to $(h, u)$ a global weak solution of the lubrication system (2) satisfying $h \geq 0$, and the initial condition $h|_{t=0} = h_0$, where $h_0$ is the weak limit of $h^0_\varepsilon$ in $H^1(\Omega)$.

The proof of the limit of the viscous shallow water model into a lubrication model is summarized in the following steps:

(i) Assuming that (6) possesses a weak solution $(h^\varepsilon, \bar{u}^\varepsilon)$, bring first the physical energy and BD-entropy estimates to get uniform bounds of the system’s unknowns and thus get weak convergence up to a subsequence of these terms. Such solution has been constructed by D. Bresch and B. Desjardins in [2]. See also [12] for more general interesting studies related to 1D compressible Navier-Stokes.

(ii) Use compactness theory to obtain strong convergence (mainly for $h^\varepsilon$).

(iii) Pass the limit in the weak formulation of (6) to obtain that the solution is a weak solution of the lubrication theory.

It is important to remark that some studies have already analyzed the limit process from shallow-water to lubrication systems but with special pressure terms, see the nice papers [13], [14] and recently [9]. See also the recent paper [7] where dissipative systems may be obtained from shallow-water type system through a quadratic change of time and no need of *a priori* drag terms. Note that in [14] and [9], BD and BF entropies are interconnected for $F(h) = h^2$. In [11], we can find a result concerning the global existence of non-negative solutions for electrified thin films. Such systems contain nonlocal terms. As an example consider the following system

$$\partial_t h + \partial_x (h^3 \partial_x (\partial_x^2 h - I(h))) = 0 \text{ in } \Omega = (0, 1)$$

where $I(h)$ is a non-local elliptic operator of order 1 given by

$$I(h) = \int_\Omega (h(y) - h(x)) \nu(x, y) \, dy$$

where for all $x, y \in \Omega$

$$\nu(x, y) = \frac{\pi}{2} \left( \frac{1}{1 - \cos(\pi(x - y))} + \frac{1}{1 - \cos(\pi(x + y))} \right).$$

The system is supplemented by the following boundary and initial conditions

$$\partial_x h = h^3 \partial_x (\partial_x^2 h - I(h)) = 0 \text{ on } \partial\Omega, \quad h|_{t=0} = h_0 \text{ for } x \in \Omega.$$

It is interesting to see that in order to construct a solution to this lubrication equation, one can consider the following shallow-water model

$$\left\{
\begin{aligned}
\partial_t h^\varepsilon + \partial_x (h^\varepsilon \bar{u}^\varepsilon) &= 0, \\
\varepsilon \left( \partial_t (h^\varepsilon \bar{u}^\varepsilon) + \partial_x (h^\varepsilon \bar{u}^\varepsilon_2) \right) + h^\varepsilon \partial_x I(h^\varepsilon) &= \varepsilon \partial_x (h^\varepsilon \partial_x \bar{u}^\varepsilon) + h^\varepsilon \partial_x^3 h^\varepsilon - \frac{\alpha}{h^\varepsilon}.
\end{aligned}
\right.\tag{15}$$
with appropriate boundary conditions. Then using the energy estimate and the BD entropy, we can pass to the limit and get the global existence of non-negative solutions of the system studied in [11]. Note that compressible Navier-Stokes system with constant viscosities and non-local term has been studied recently in [8] together with the long-time behavior of its solutions. The details will be given in the forthcoming paper [1].

References