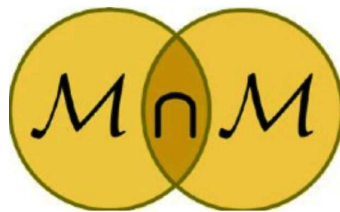


# Ghost effect by curvature

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# Ghost effect

The macroscopic equations for the hydrodynamic fields are derived from the Boltzmann equation in the limit when the Knudsen number  $\mathcal{K}$  goes to 0.

von Karman relation between  $\mathcal{K}$ ,  $\mathcal{R}$  (Reynolds number) and  $\mathcal{M}$  (Mach number):

$$\mathcal{M} \sim \mathcal{K}\mathcal{R}.$$

To keep the Reynolds number  $\mathcal{R}$  finite, one has to take

$$\mathcal{M} = O(\mathcal{K}).$$

This and the assumption that temperature  $T$  and density  $\rho$  are constant at the lowest order in  $\mathcal{K}$ , as is well known, give the **incompressible Navier-Stokes & Fourier equations** as limit of the Boltzmann equation.

**What about  $\rho$  and  $T$  non constant at the lowest order in  $\mathcal{K}$ ?**

# Ghost effect

The formal answer can be obtained by expanding the solution to the Boltzmann equation in  $\mathcal{K}$ .

The result is somewhat unexpected: the macroscopic equations differ from the incompressible Navier-Stokes equations by the presence of a *thermal stress tensor* and  $\operatorname{div} u \neq 0$ .

Moreover, the equation for the temperature *differs* from the standard heat equation.

The responsible for this modification is the convective motion described by the velocity field  $u$ , which is  $O(\mathcal{K})$ , hence *invisible* in the limit  $\mathcal{K} \rightarrow 0$ , but affects the temperature which  $O(1)$  in  $\mathcal{K}$ .

# Ghost effect

For this reason Y. Sone called this phenomenon **Ghost Effect**.

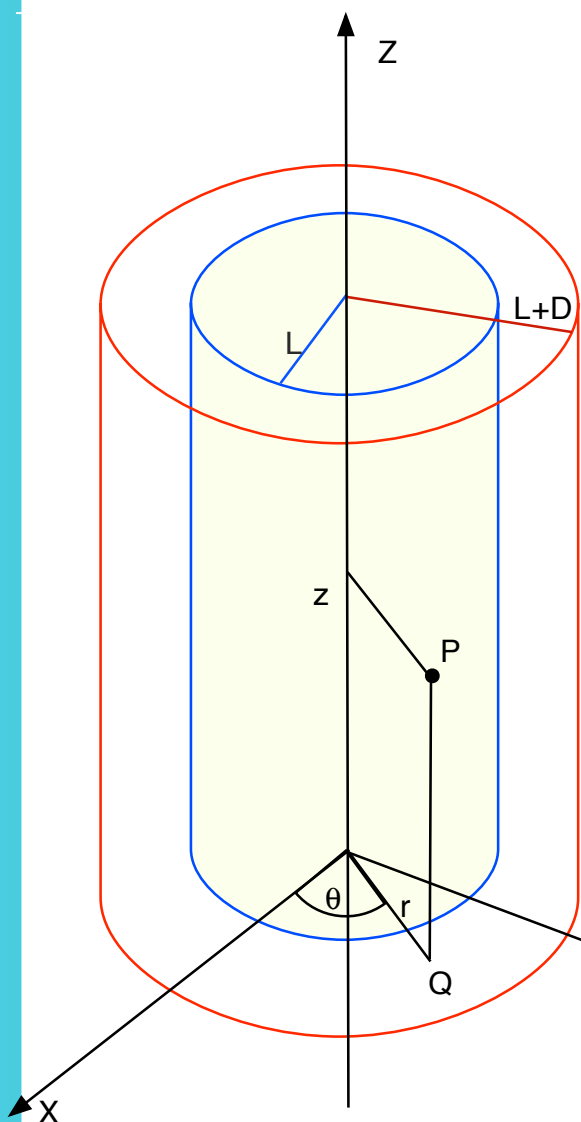
REMARK: If one starts from the standard compressible Navier-Stokes-Fourier equations, instead of the Boltzmann equation, and takes the limit  $\mathcal{M} \rightarrow 0$  **without** assuming  $\rho$  and  $T$  constant, there is **no** ghost effect.

**Ghost effect is a purely kinetic feature.**

The term *ghost effect* is used by Sone to refer more generally to situations where the macroscopic limiting equations contain finite modifications due to the presence of quantities which are infinitesimal in the limit.

The **ghost effect by curvature** is an example of such situations.

# Ghost effect by curvature



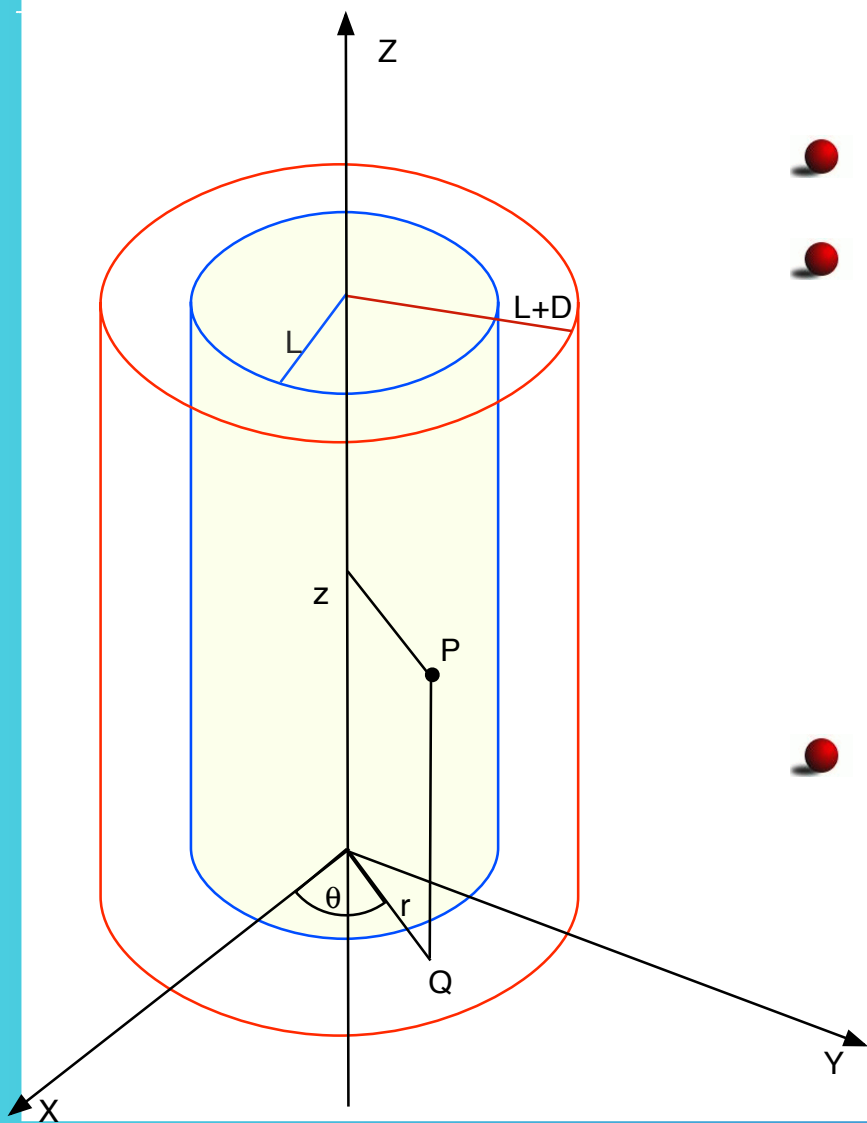
Boltzmann equation:  $\varepsilon \sim \mathcal{K}$ .  
 $(v_r, v_\theta, v_z)$  components of  $v$  in the  
 basis  $(e_r, e_\theta, e_z)$ .

$$v_r \frac{\partial F}{\partial r} + \frac{v_\theta}{r} \frac{\partial F}{\partial \theta} + v_z \frac{\partial F}{\partial z} + \frac{v_\theta}{r} \left( v_\theta \frac{\partial F}{\partial v_r} - v_r \frac{\partial F}{\partial v_\theta} \right) = \frac{1}{\varepsilon} Q(F, F),$$

$$Q(f, g) = \frac{1}{2} \int_{\mathbb{R}^3} dv_* \int_{S_2} dn |n \cdot (v - v_*)| \times \{ f'_* g' + f' g'_* - f_* g - g_* f \},$$

$$v' = v - nn \cdot (v - v_*), \quad v'_* = v_* + nn \cdot (v - v_*).$$

# Ghost effect by curvature



- Fix  $D = 1$ .
- Change of variables

$$y = r - L, \quad x = -L\theta,$$

$$v_y = v_r, \quad v_x = -v_\theta.$$

- Scaling:

$$\frac{1}{L} = \frac{\varepsilon^2}{c^2}, \quad c > 0 \text{ specified later.}$$

# Ghost effect by curvature

$$\zeta(y)v_x \frac{\partial F}{\partial x} + v_y \frac{\partial F}{\partial y} + v_z \frac{\partial F}{\partial z} + \frac{\varepsilon^2}{c^2} \zeta(y)v_x \left( v_x \frac{\partial F}{\partial v_y} - v_y \frac{\partial F}{\partial v_x} \right) = \frac{1}{\varepsilon} Q(F, F),$$

$$\zeta(y) = \frac{1}{1 + \frac{\varepsilon^2}{c^2} y}.$$

For simplicity, assume:

$$\frac{\partial F}{\partial x} \equiv 0.$$



# Boundary conditions

Rotating cylinders at fixed temperatures:  
Diffuse reflection boundary conditions.

Notation:

$$M(\rho, T, u; v) = \frac{\rho}{(2\pi T)^{3/2}} e^{-\frac{|v - u|^2}{2T}}$$

On the boundaries:

$$u \cdot n \equiv u_y = 0.$$

$$\tilde{M}^{(i)}(v) = \sqrt{\frac{2\pi}{T^{(i)}}} M(1, T^{(i)}, u^{(i)}; v), \quad \int_{v_y > 0} v_y \tilde{M} dv = 1, \quad i = 0, 1.$$

# Boundary conditions

$$F(0, z, v) = \tilde{M}^{(0)} \alpha^{(0)}(F) \quad v_y > 0$$

$$F(1, z, v) = \tilde{M}^{(1)} \alpha^{(1)}(F) \quad v_y < 0,$$

$$\alpha^{(0)}(F) = - \int_{v_y < 0} v_y F(0, z, v) dv, \quad \alpha^{(1)}(F) = \int_{v_y > 0} v_y F(1, z, v) dv,$$

Zero mass flux at the boundary:

$$\int dv F(y, z, v) v_y = 0 \quad \text{for } y = 0, 1.$$

# Boundary conditions

The inner cylinder is at temperature  $T = 1$  and rotates with speed  $\mathcal{U}^{(0)}$ ; the outer cylinder is also at temperature  $T = 1$  and rotates with speed  $\mathcal{U}^{(1)}$ .

We assume

$$\tilde{M}^{(0)} = \sqrt{2\pi} M(1, 1, (\mathcal{U}^{(0)}, 0, 0); v),$$

$$\tilde{M}^{(1)} = \sqrt{2\pi} M(1, 1, (\mathcal{U}^{(1)}, 0, 0); v).$$

# Low Mach number

Due to the special geometry, we do not need all the components of the velocity field of the order of the Knudsen number but only the  $y$  and  $z$  components. With the notation  $\hat{v} = (v_y, v_z)$ , we assume

$$\int dv \hat{v} F(y, z, v) = O(\varepsilon), \quad \text{low Mach number.}$$

The radial flux  $\int dv v_x F(y, z, v)$  is  $O(1)$  in  $\varepsilon$  but we will need it to be small, say of order  $\delta$ :

$$\delta \gg \varepsilon.$$

Therefore we set  $\mathcal{U}^{(i)} = \delta U^{(i)}$ ,  $i = 0, 1$ , with  $U^{(i)} = O(1)$  both in  $\varepsilon$  and in  $\delta$ .

# Local equilibrium

A current of order  $\delta$  may produce temperature changes in the fluid of the same order and, consequently, density changes. Therefore one expects the solution at 0-th order in  $\varepsilon$  to be the *local equilibrium* with  $\rho = 1 + \delta r$ ,  $T = 1 + \delta \tau$ :

$$M_\delta = M(1 + \delta r, 1 + \delta \tau, (\delta U, 0, 0); v),$$

where  $\delta U(y, z)$  is the tangential component of the velocity field. We seek for the solution in the form

$$F(y, z, v) = M_\delta + \varepsilon[\Phi + \mathcal{R}]$$

with  $\Phi$  a truncated expansion in  $\varepsilon$  and  $\mathcal{R}$  a suitable remainder.

# Expansion

$$\Phi = \sum_{n=1}^N \varepsilon^{n-1} F_n.$$

Plugging in the expansion one gets conditions on the  $F_n$  which, up to the first order in  $\varepsilon$  require

$$F_1 = M_\delta \left[ \rho_1 + \frac{u \cdot v}{1 + \delta\tau} + \tau_1 \left( \frac{|v - Ue_x|^2 - 3(1 + \delta\tau)}{2(1 + \delta\tau)^2} \right) \right] + \mathcal{B} \cdot \hat{\nabla} \tau,$$

$$2Q(M_\delta, \mathcal{B}) \equiv \mathcal{L}_\delta \mathcal{B} = \tilde{\mathcal{B}},$$

$$\tilde{\mathcal{B}} = M_\delta \hat{v} \frac{|v - Ue_x|^2 - 5(1 + \delta\tau)}{2(1 + \delta\tau)^2},$$

# Expansion

$$\hat{\nabla}\mathcal{P} = 0, \quad \hat{\nabla} \cdot [\hat{u}\rho] = 0, \quad \hat{\nabla} \equiv (\partial_y, \partial_z)$$

$$\hat{u} \cdot \hat{\nabla}U = \rho^{-1} \hat{\nabla} \cdot (\eta \hat{\nabla}U),$$

$$\hat{u} \cdot \hat{\nabla}\hat{u} - \frac{\delta^2}{c^2}U^2 e_y = \rho^{-1} \left[ -\hat{\nabla}\mathcal{P}_2 + \hat{\nabla} \cdot (\eta \hat{\nabla}\hat{u}) + \hat{\nabla}\Sigma \right]$$

$$\mathcal{P} = (1 + \delta r)(1 + \delta \tau) \quad \hat{u} = \rho^{-1} \int \hat{v} F_1 dv,$$

$$\Sigma = \hat{\nabla} \cdot \left( \frac{\delta^2}{\mathcal{P}} [\sigma_1 \hat{\nabla}\tau \otimes \hat{\nabla}\tau + \sigma_2 \hat{\nabla}U \otimes \hat{\nabla}U] \right).$$

with  $\eta, \sigma_1, \sigma_2$  smooth functions of  $T$ .

# Expansion

The equation for the temperature  $\tau$  is

$$\frac{5}{2} \hat{u} \cdot \hat{\nabla} \tau = \rho^{-1} \left[ \hat{\nabla} (\kappa \hat{\nabla} \tau) + \delta \eta |\hat{\nabla} U|^2 \right],$$

with  $\kappa$  a smooth function of  $T$ .



# Limit for $\delta \rightarrow 0$

The macroscopic equations become much simpler in the limit  $\delta \rightarrow 0$ . In order to keep the correction term in the equation

$$\hat{u} \cdot \hat{\nabla} \hat{u} - \frac{\delta^2}{c^2} U^2 e_y = \rho^{-1} \left[ - \hat{\nabla} \mathcal{P}_2 + \hat{\nabla} \cdot (\eta \hat{\nabla} \hat{u}) + \hat{\nabla} \Sigma \right],$$

we set (with  $\frac{1}{L} = \frac{\varepsilon^2}{c^2}$ )

$$c = \delta C$$

with  $C$  and  $O(1)$  constant related to the curvature.  
Hence the scaling becomes

$$\frac{1}{L} = \frac{\varepsilon^2}{C^2 \delta^2}.$$

# Limiting equations

$$\hat{\nabla} \cdot \hat{u} = 0,$$

$$\hat{u} \cdot \hat{\nabla} U = \eta_0 \hat{\Delta} U,$$

$$\hat{u} \cdot \hat{\nabla} \hat{u} + \hat{\nabla} \mathcal{P}_2 - \frac{1}{C^2} U^2 e_y = \eta_0 \hat{\Delta} \hat{u},$$

$$\frac{5}{2} \hat{u} \cdot \hat{\nabla} \tau = \kappa_0 \hat{\Delta} \tau,$$

with  $\eta_0 = \eta(1)$ ,  $\kappa_0 = \kappa(1)$ .  $\mathcal{P}_2$  second order pressure.

# Boundary conditions

We consider now the following boundary conditions:

$$U(0, z) = U^{(0)}, \quad U(1, z) = U^{(1)},$$

$$\hat{u}(0, z) = \hat{u}(1, z) = 0,$$

$$\tau(0, z) = \tau(1, z) = 0.$$

# Bifurcation $\delta = 0$

Set  $\beta = U^{(0)} - U^{(1)}$ . Laminar solution:

$$U_\ell(y) = U^{(1)} + \beta(1 - y), \quad \hat{u}_\ell = 0, \quad \tau_\ell = 0.$$

There is  $\beta_c$  such that, for  $\beta > \beta_c$  (but close to  $\beta_c$ ) the solution bifurcate into two non laminar solutions  $U_\pm(y, z)$ ,  $\hat{u}_\pm(y, z)$ , with  $\tau = 0$ .  $\|U_\pm - U_\ell\| = O(\beta - \beta_c)$ ,  $\|\hat{u}_\pm\| = O(\beta - \beta_c)$ .

**No such a bifurcation in planar Couette flow.**

The term  $C^{-2}U^2e_y$  is responsible for the bifurcation. It is due the curvature which on the other hand goes to 0 in this scaling limit. **Ghost effect.**

# Bifurcation $\delta = 0$

Linear analysis: Sone-Doi [SD]

Theorem both for linear and non linear bifurcation in Arkeryd-R.E.-Marra-Nouri [AEMN] in preparation.

# Bifurcation $\delta \neq 0$

When  $\delta \neq 0$  the system is slightly compressible.

Bifurcation persists: there are solutions  $(U_{\pm}^{\delta}, \hat{u}_{\pm}^{\delta}, \tau_{\pm}^{\delta})$  such that

$$\|(U_{\pm}^{\delta}, \hat{u}_{\pm}^{\delta}, \tau_{\pm}^{\delta}) - (U_{\pm}, \hat{u}_{\pm}, 0)\| = O(\delta).$$

Perturbation argument. Extra complications due to the (small) compressibility.

Theorem proved in [AEMN] in  $H^s$ -norms.

# Boundary layer

The solution is written as

$$F = M_\delta + \varepsilon[\Phi + \mathcal{R}].$$

$\Phi$  computed with the expansion does not satisfy the diffuse reflection boundary conditions.

We need boundary layer corrections:

$$\Phi = \sum_{n=1}^N \varepsilon^{n-1} \Phi_n, \quad \Phi_n = F_n + b_n^{(0)} + b_n^{(1)}.$$

The boundary correction  $b_n^{(i)}$ , depending on  $\varepsilon^{-1}y$ , solve a modified Milne problem.

# Milne problem

Set  $Y^{(0)} = \varepsilon^{-1}y$ ,  $Y^{(1)} = \varepsilon^{-1}(1 - y)$

$$v_y \frac{\partial b_n^{(i)}}{\partial Y^{(i)}} + \frac{\varepsilon^3}{C^2 \delta^2} \zeta \mathcal{N}(b_n^{(i)}) = \mathcal{L}^{(i)} b_n^{(i)} + s_n \quad \text{in } (0, +\infty).$$

with  $\mathcal{L}^{(i)} g = 2Q(M^{(i)}, g)$ ,  $M^{(i)} = M(1, 1, (\delta U^{(i)}, 0, 0); v)$ .

$$\mathcal{N}(f) = v_x \left( v_x \frac{\partial f}{\partial v_y} - v_y \frac{\partial f}{\partial v_x} \right),$$

with suitable prescribed incoming data in  $Y^{(i)} = 0$  and source term  $s$ .

Adding some cutoff and regularization we have proved *existence, regularity (away from the boundary) and exponential decay of the solution* in [AEMN1].



# Expansion

Let  $M_\delta$  be computed on one of the stationary solutions to the hydrodynamical equations with  $\delta > 0$ , namely perturbations of the laminar or the bifurcating solution, and  $\Phi$  the corresponding bulk & boundary layer expansion.

It can be proved that  $M_\delta$  and  $\Phi$  have the smoothness and boundedness properties needed in the rest of the argument.

Moreover (set  $M = M_{\delta=0}$ )

$$M_\delta = M(1 + O(\delta)), \quad \Phi = O(\delta).$$

The stationary solution to the Boltzmann equation is written as:

$$F = M_\delta + \varepsilon[\Phi + \mathcal{R}].$$

# Remainder

Equation for  $\mathcal{R}$ :

$$v_y \frac{\partial \mathcal{R}}{\partial y} + \frac{\varepsilon^2}{\delta^2 C^2} \zeta(y) \mathcal{N}(\mathcal{R}) = \frac{1}{\varepsilon} \left[ \mathcal{L}_\delta \mathcal{R} + 2Q(\varepsilon \Phi, \mathcal{R}) \right] + \varepsilon Q(\mathcal{R}, \mathcal{R}) + \mathcal{A},$$

$$\mathcal{L}_\delta \mathcal{R} = 2Q(M_\delta, \mathcal{R}),$$

The inhomogeneous term  $\mathcal{A}$  is expressed in terms of  $F_n$ 's and  $b_n$ 's. Its size is  $\varepsilon^m$  with  $m$  depending on the number of terms in the expansion  $N$ .

Moreover it is bounded in the relevant norms.

# Boundary conditions for $\mathcal{R}$

$$\mathcal{R}(0, z, v) = \alpha^{(0)}(\mathcal{R} + \varepsilon^{-1}\Psi^{(0)})\tilde{M}^{(0)} - \frac{1}{\varepsilon}\Psi^{(0)}(z, v), \quad v_y > 0$$

$$\mathcal{R}(1, z, v) = \alpha^{(1)}(\mathcal{R} + \varepsilon^{-1}\Psi^{(1)})\tilde{M}^{(1)} - \frac{1}{\varepsilon}\Psi^{(1)}(z, v), \quad v_y < 0,$$

where the inhomogeneous term  $\Psi^{(i)}$  depends on the  $b_n$ 's and are exponentially small in  $\varepsilon$  in the relevant norms.

# Green Identity

Given  $H$  and  $K$ , consider the equation

$$v \cdot \nabla_x F - \frac{1}{\varepsilon} \mathcal{L}_\delta F - H = 0, \quad \text{in } \Omega \times \mathbb{R}^3,$$

$$F(x, v) = K \quad (x, v) \in \gamma_- = \{(x, v) \in \partial\Omega \times \mathbb{R}^3 \mid n(x) \cdot v < 0\}$$

$n(x)$  exterior normal to  $\partial\Omega$  in  $x$ .

Given a positive weight function  $q(x, v)$ , multiply the equation by  $qF$  and integrate on  $(x, v)$ . One gets  $((f, g)_q := (f, qg)_{L^2})$

$$\begin{aligned} -\frac{1}{\varepsilon} (F, \mathcal{L}_\delta F)_q + \frac{1}{2} \int_{\gamma_+} v \cdot n q F^2 &= (F, H)_q + \frac{1}{2} \int_{\gamma_-} |v \cdot n| q K^2 \\ &+ \frac{1}{2} \int_{\Omega \times \mathbb{R}^3} F^2 v \cdot \nabla_x q \end{aligned}$$

# Green Identity

Such an identity is useful if the quadratic form  $(F, \mathcal{L}_\delta F)_q$  is non positive.

This is true if one chooses  $q = M_\delta^{-1}$ .  $M_\delta$  local equilibrium.

But then  $v \cdot \nabla_x q$  is a polynomial of degree 3 in  $v$  and the r.h.s of the Green inequality cannot be controlled directly in terms of the l.h.s. [Caflisch].

On the other hand  $\mathcal{L}_\delta = \mathcal{L} + O(\delta)$ , with  $\mathcal{L} = \mathcal{L}_{\delta=0} = 2Q(M, \cdot)$ .

With  $q = M^{-1}$  we have

$$-(F, \mathcal{L}F)_{M^{-1}} \geq c(P^\perp F, \nu P^\perp F)_{M^{-1}},$$

with  $c$  a positive constant,  $P$  the projector onto the null space of  $\mathcal{L}$ ,  $P^\perp \equiv 1 - P$  and  $\nu$  a known function of  $v$ .

# Spectral inequality

If we could neglect  $O(\delta)$  in the relation  $\mathcal{L}_\delta = \mathcal{L} + O(\delta)$ , then we could use the Green inequality to control  $P^\perp F$  in  $L^2$ .

But we cannot neglect  $O(\delta)$  because of the factor  $\varepsilon^{-1}$ : In the Green identity we would have  $\varepsilon^{-1}O(\delta)$ .

Set  $W = \delta^{-1}(M_\delta - M) = O(1)$ . Then

$$\frac{1}{\varepsilon}(F, \mathcal{L}_\delta F) = \frac{1}{\varepsilon}(F, \mathcal{L}F) + 2\frac{\delta}{\varepsilon}(F, Q(W, F))$$

$$\frac{\delta}{\varepsilon} |(F, Q(W, P^\perp F))_{M^{-1}}| \leq \frac{\delta}{\varepsilon} \|W\|_\infty (P^\perp F, \nu P^\perp F)_{M^{-1}}$$

$$\ll \frac{1}{\varepsilon} c(P^\perp F, \nu P^\perp F)_{M^{-1}}.$$

# Spectral inequality

The dangerous part of the  $\varepsilon^{-1}O(\delta)$  term comes from

$$\varepsilon^{-1}\delta(F, Q(W, PF))_{M-1}$$

which may be bigger than  $|(F, \mathcal{L}F)_{M-1}|$ .

We define

$$-\mathcal{L}^W F = \mathcal{L}F + 2\delta Q(W + \delta^{-1}\Phi, PF).$$

**Theorem**[AEMN2]: *There are  $\delta_0 > 0$  and  $c > 0$  such that, if  $\delta < \delta_0$  then*

$$-(F, \mathcal{L}^W F)_{M-1} \geq c((1 - P^W)F, \nu(1 - P^W)F)_{M-1},$$

where  $P^W = P + O(\delta)$  is the projector onto the null space of  $\mathcal{L}^W$ .

# Green inequality

Hence, the remainder  $\mathcal{R}$  satisfies the inequality

$$\begin{aligned} \frac{c}{\varepsilon} \|(1 - P^W)\mathcal{R}, (1 - P^W)\mathcal{R}\|_{\nu M^{-1}}^2 + \frac{1}{2} \int_{\gamma_+} v \cdot n M^{-1} \mathcal{R}^2 \\ \leq (\mathcal{R}, H)_{M^{-1}} + \frac{1}{2} \int_{\gamma_-} |v \cdot n| M^{-1} K^2 \end{aligned}$$

$$H = -\frac{\varepsilon^2}{\delta^2 C^2} \zeta(y) \mathcal{N}(\mathcal{R}) + \varepsilon Q(\mathcal{R}, \mathcal{R}) + \mathcal{A},$$

$$K(0, z, v) = \alpha^{(0)} \left( \mathcal{R} + \frac{1}{\varepsilon} \psi^{(0)} \right) \tilde{M}^{(0)} - \frac{1}{\varepsilon} \Psi^{(0)}(z, v), \quad v_y > 0$$

$$K(1, z, v) = \alpha^{(1)} \left( \mathcal{R} + \frac{1}{\varepsilon} \psi^{(1)} \right) \tilde{M}^{(1)} - \frac{1}{\varepsilon} \Psi^{(1)}(z, v), \quad v_y < 0$$



# Boundary inequality

When  $\tilde{M}^{(0)} = \tilde{M}^{(1)} = \sqrt{2\pi}M$ , then

$$\frac{1}{2} \int_{\partial\Omega \times \mathbb{R}^3} v_y M^{-1} \mathcal{R}^2 \geq 0$$

by Darrozés-Guiraud inequality. In this case  $\tilde{M}^{(0)} \neq \tilde{M}^{(1)}$  and one needs to estimate it. We can show that

$$\left| \int_{\partial\Omega \times \mathbb{R}^3} v_y M^{-1} \mathcal{R}^2 \right| \leq C \left[ \|P^W \mathcal{R}\|^2 + \frac{\delta^2}{\varepsilon^2} \|(1 - P^W) \mathcal{R}\|^2 \right]$$

This is useful for

$$\frac{\delta^2}{\varepsilon^2} = \frac{\gamma}{\varepsilon}, \quad \gamma \ll 1.$$

# Estimate for $\mathcal{N}(\mathcal{R})$

Simple algebra shows that

$$\int_{\mathbb{R}^3} dv M^{-1} \mathcal{R} \mathcal{N}(\mathcal{R}) = \frac{1}{2} \int_{\mathbb{R}^3} dv M^{-1} \mathcal{R}^2 v_y.$$

Thus

$$\begin{aligned} \partial_y \int_{\mathbb{R}^3} dv M^{-1} \mathcal{R}^2 v_y + \frac{\varepsilon^2}{\delta^2 C^2} \zeta(y) \int_{\mathbb{R}^3} dv M^{-1} \mathcal{R} \mathcal{N}(\mathcal{R}) \\ = \frac{1}{\sigma(y)} \partial_y \left[ \sigma(y) \int_{\mathbb{R}^3} dv M^{-1} \mathcal{R}^2 v_y \right]. \end{aligned}$$

for a suitable function  $\sigma$ . Using this one can take care of the contribution from the *centrifugal force*.

# Estimate of $\|(1 - P^W)\mathcal{R}\|_{\nu M^{-1}}$

Set  $\tilde{\mathcal{A}} = \mathcal{A} + \varepsilon Q(\mathcal{R}, \mathcal{R})$  and  $\|\cdot\| \equiv \|\cdot\|_{\nu M^{-1}}^2$ .

Collecting above arguments one proves that, if  $\varepsilon$  and  $\gamma$  are sufficiently small, then for any  $\eta > 0$

$$\begin{aligned} \|(1 - P^W)\mathcal{R}\|^2 &\leq (\eta + \gamma)\varepsilon\|P^W\mathcal{R}\|^2 \\ &\quad + \frac{1}{\varepsilon\eta}\|P^W\tilde{\mathcal{A}}\|^2 + \varepsilon\|(1 - P)^W\tilde{\mathcal{A}}\|^2 + \frac{1}{\eta}O(e^{-\frac{1}{\varepsilon}}). \end{aligned}$$

To conclude the argument we need:

- 1) An estimate of  $\|P^W\mathcal{R}\|$ ;
- 2) Control of the nonlinearity.

# Estimate of $\|P\mathcal{R}\|$

First consider the 1-d case. It is not obvious but true that

$$\int_{\mathbb{R}^3} dv \mathcal{R}(1, v) v_y = 0.$$

Then one can prove that, if  $\int_{\mathbb{R}^3} dv \tilde{\mathcal{A}} = 0$ , then

$$\|P^W \mathcal{R}\|^2 \leq c(\|(I - P^W) \tilde{\mathcal{A}}\|^2 + \frac{1}{\varepsilon^2} \|P^W \tilde{\mathcal{A}}\|^2 + O(e^{-\frac{1}{\varepsilon}}).$$

# Conclusion for $d = 1$

The control of the non linear collision term is based on getting  $L^2(\mathbb{R}_v^3; L_x^\infty(\Omega))$  estimates using characteristics. Then an iterative procedure implies existence and boundedness of the remainder for  $d = 1$ :

**Theorem**[AEMN1]: *Assume  $\mathcal{A} = O(\varepsilon^4)$  and  $\varepsilon$  and  $\delta^2\varepsilon^{-1}$  small. Then there is a unique solution  $\mathcal{R}$  and*

$$\|\mathcal{R}\|_\infty = O(\varepsilon^{3/2}).$$

*Therefore, corresponding to the laminar solution of the macroscopic equations there is an isolated  $L^2$ -solution  $F$  to the Boltzmann equation such that,*

$$\|M^{-1}[F - M_\delta]\|_{L^2([0,1] \times \mathbb{R}^3)} \leq c\varepsilon.$$

# $d = 2$

Since  $U_{\pm}(y, z)$ ,  $\hat{u}_{\pm}(y, z)$  are  $O(\beta - \beta_c)$ , we use perturbation arguments of the 1-d case. Following a procedure similar to the one employed in [AEMN2] for the Benard problem, we can prove the following:

**Theorem**[AEMN - in preparation]: *Let  $\beta - \beta_c$  be positive and small (independently of  $\varepsilon$  and  $\delta$ ). Let  $M_{\delta}$  be the Maxwellian with parameters given by one of the  $\delta$ -perturbed bifurcating solution. Then, for  $\varepsilon$  and  $\delta^2\varepsilon^{-1}$  small, there is an isolated  $L^2$ -solution  $F$  to the stationary Boltzmann equation such that*

$$\|M^{-1}[F - M_{\delta}]\|_{L^2([0,1] \times \mathbb{R}^3)} \leq c\varepsilon.$$

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