

Acoustic wave propagation in thin shear layers

Patrick JOLY



UMR CNRS-ENSTA-INRIA

Seminar, Santiago de Compostela, September 2009

Work in collaboration with

Anne-Sophie Bonnet-Ben Dhia, Marc Duruflé
Lauris Joubert, Ricardo Weder

Context and motivation

Aeroacoustics : sound propagation in flows

Context and motivation

Aeroacoustics : sound propagation in flows

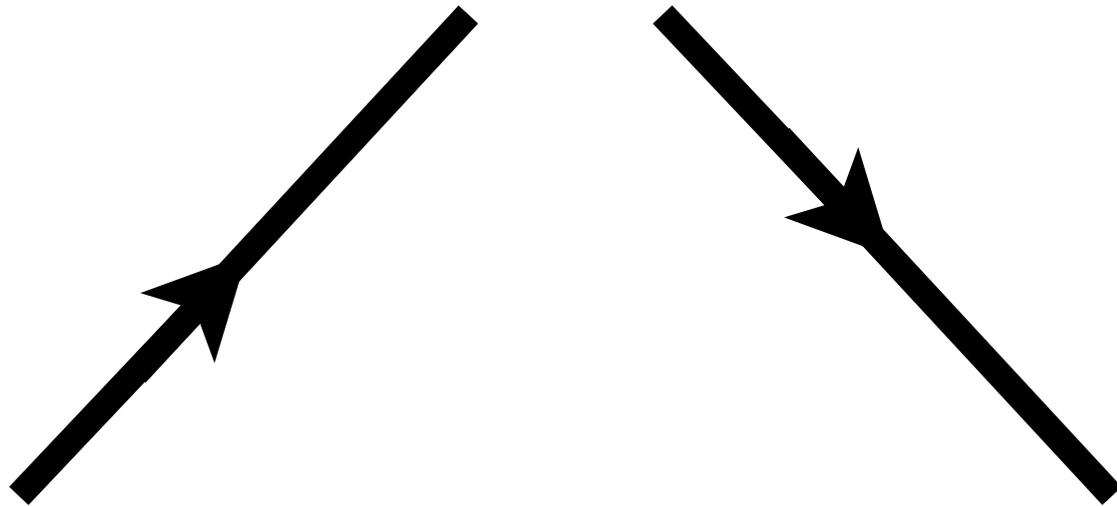
→ Many applications in **aeronautics**

Context and motivation

Specific difficulty : modelize the interaction
between acoustic waves and walls

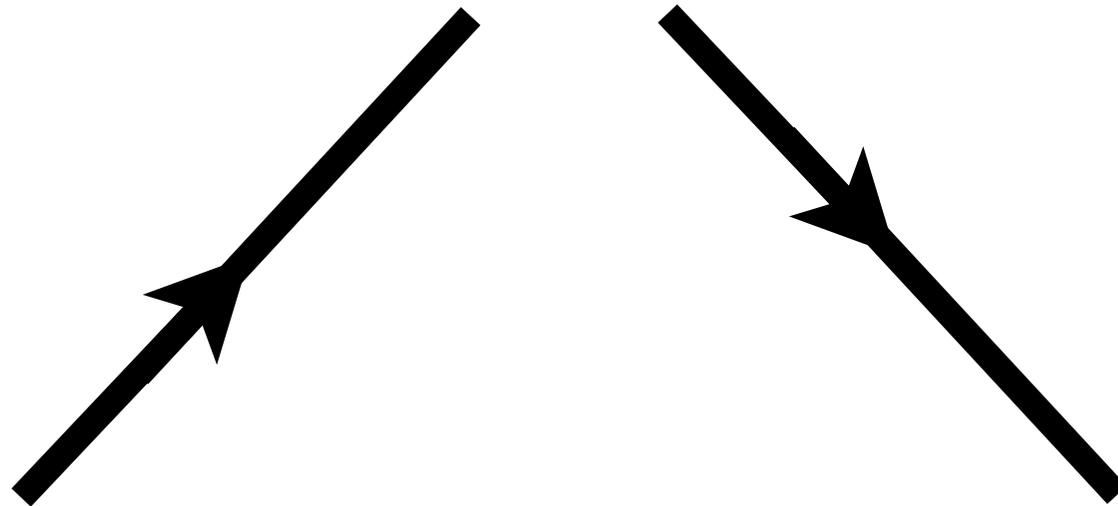
Context and motivation

Specific difficulty : modelize the interaction between acoustic waves and walls



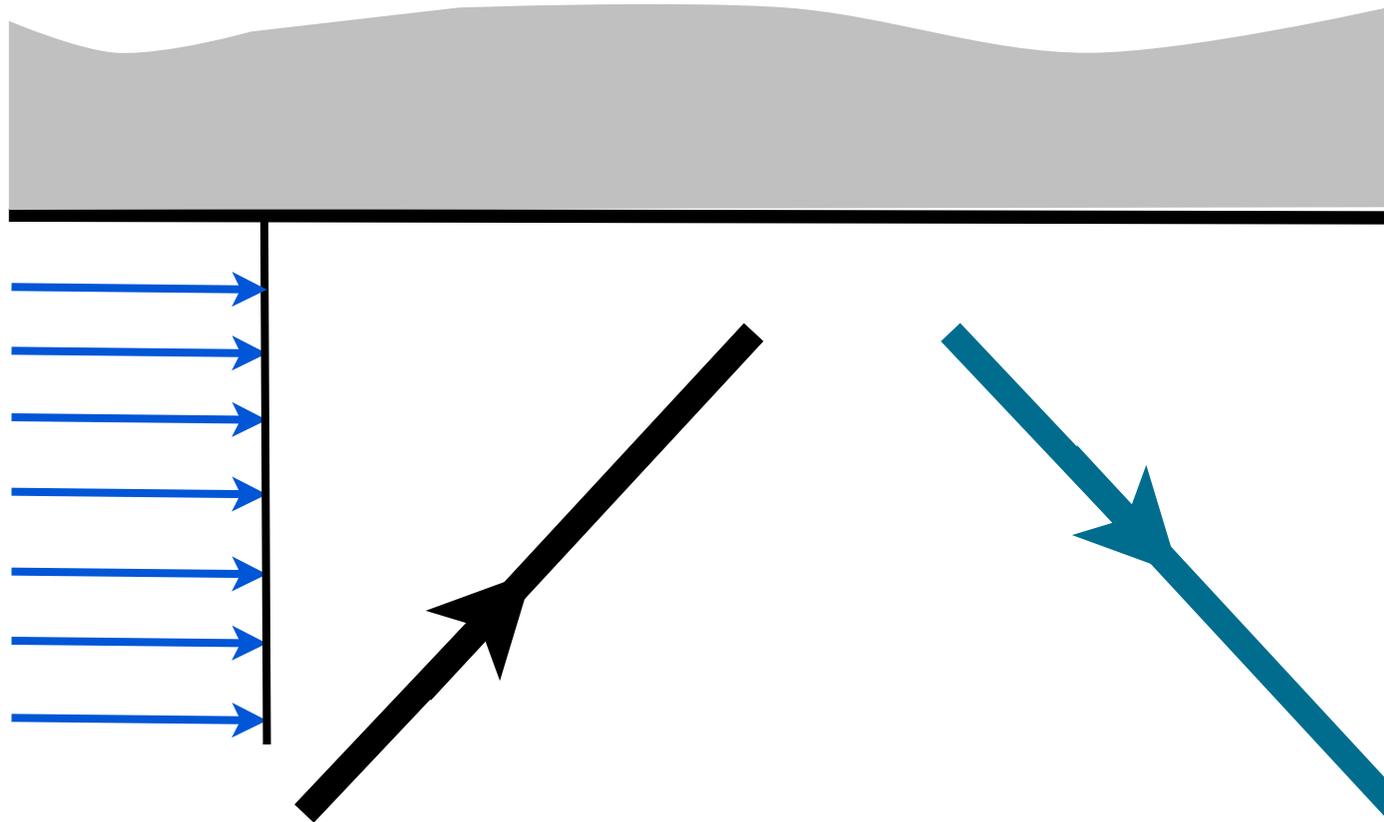
Context and motivation

Specific difficulty : modelize the interaction between acoustic waves and walls



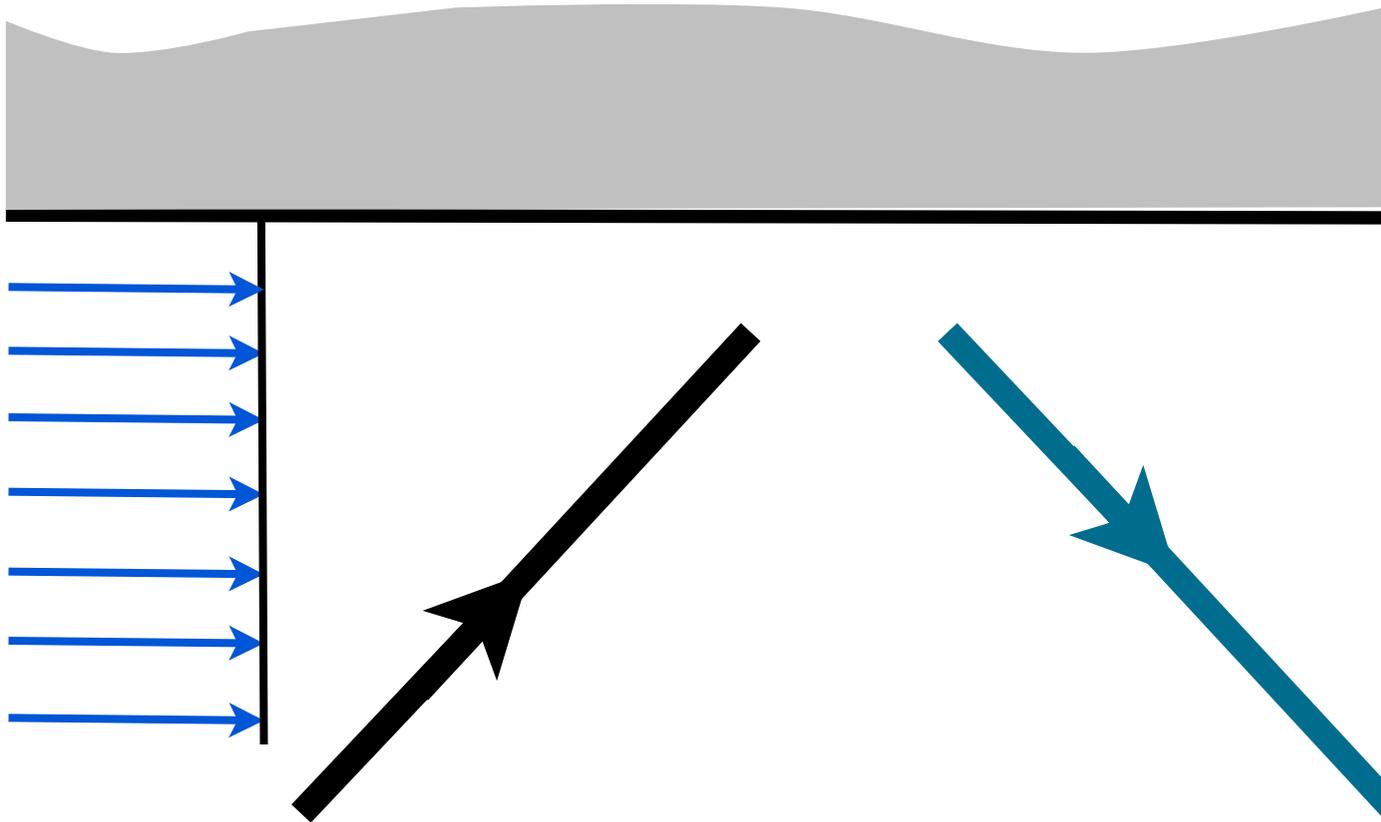
Context and motivation

Specific difficulty : modelize the interaction between acoustic waves and walls



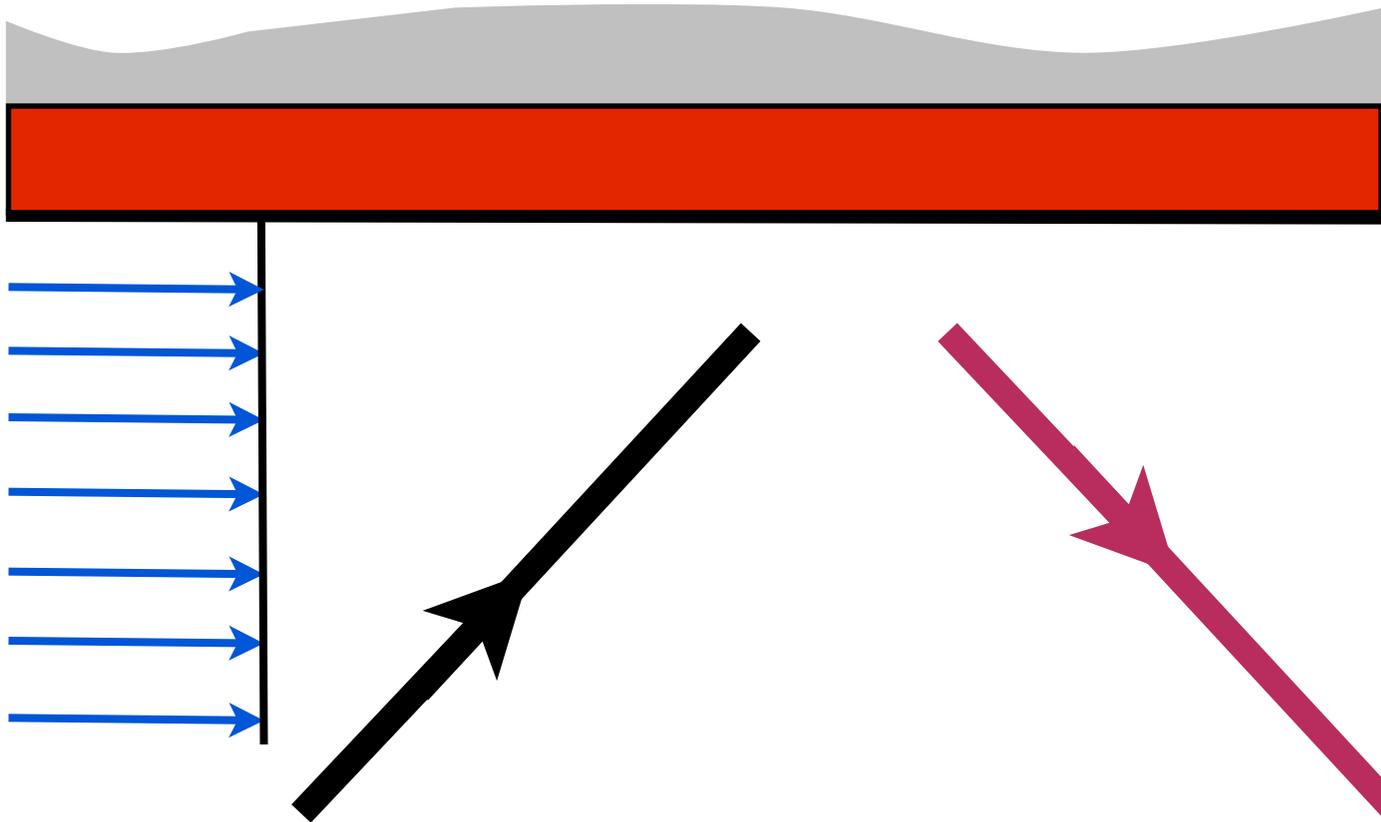
Context and motivation

Specific difficulty : modelize the interaction between acoustic waves and walls



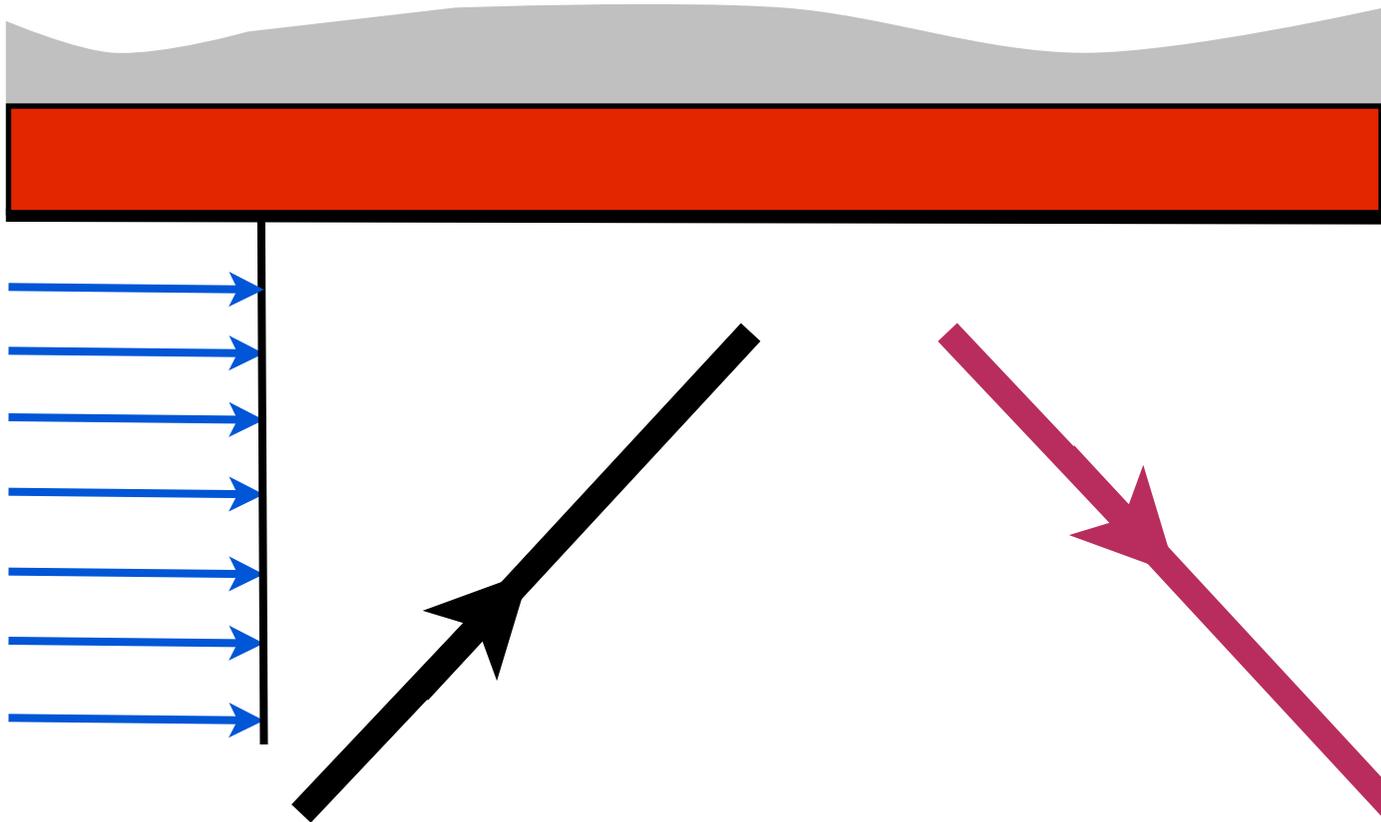
Context and motivation

Specific difficulty : modelize the interaction between acoustic waves and walls



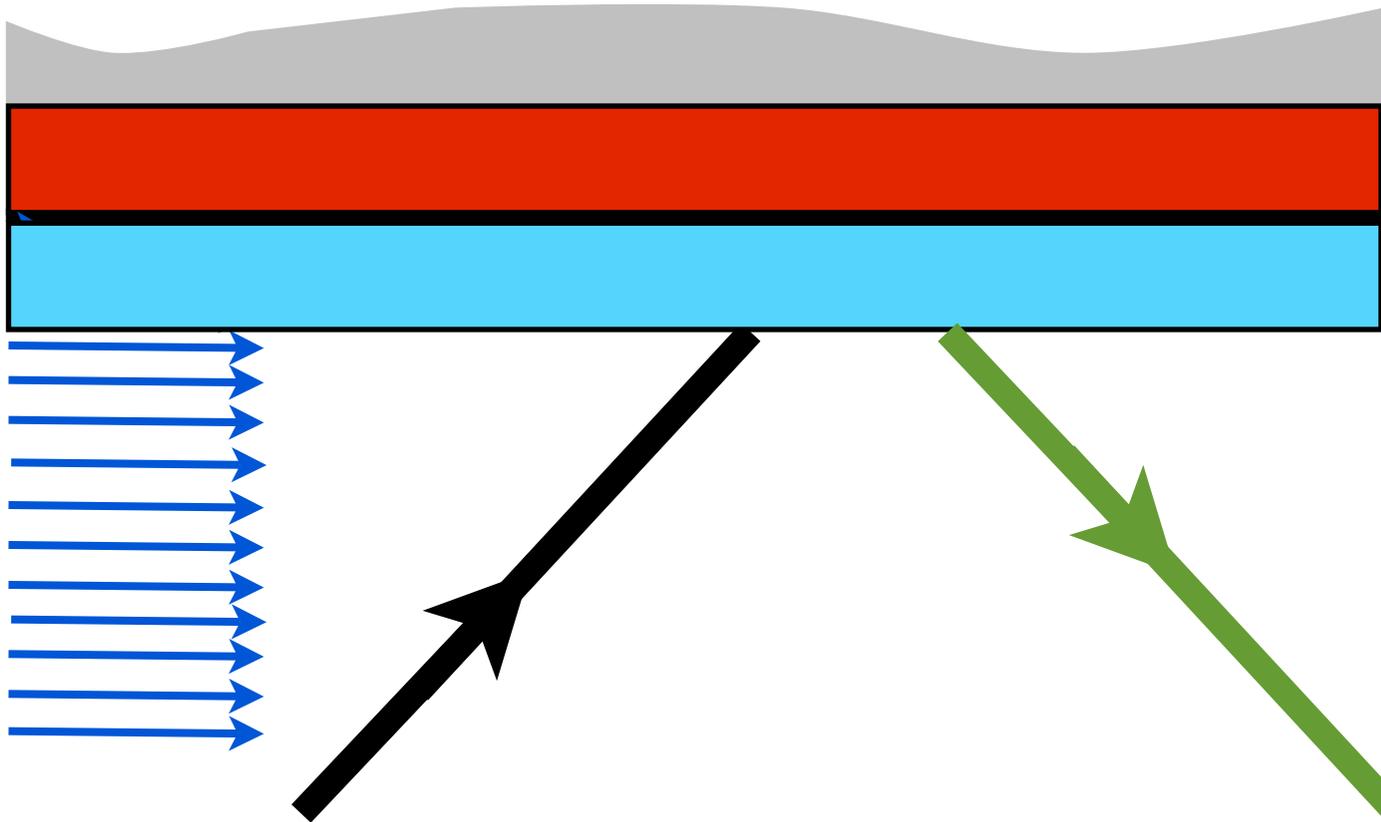
Context and motivation

Specific difficulty : modelize the interaction between acoustic waves and walls



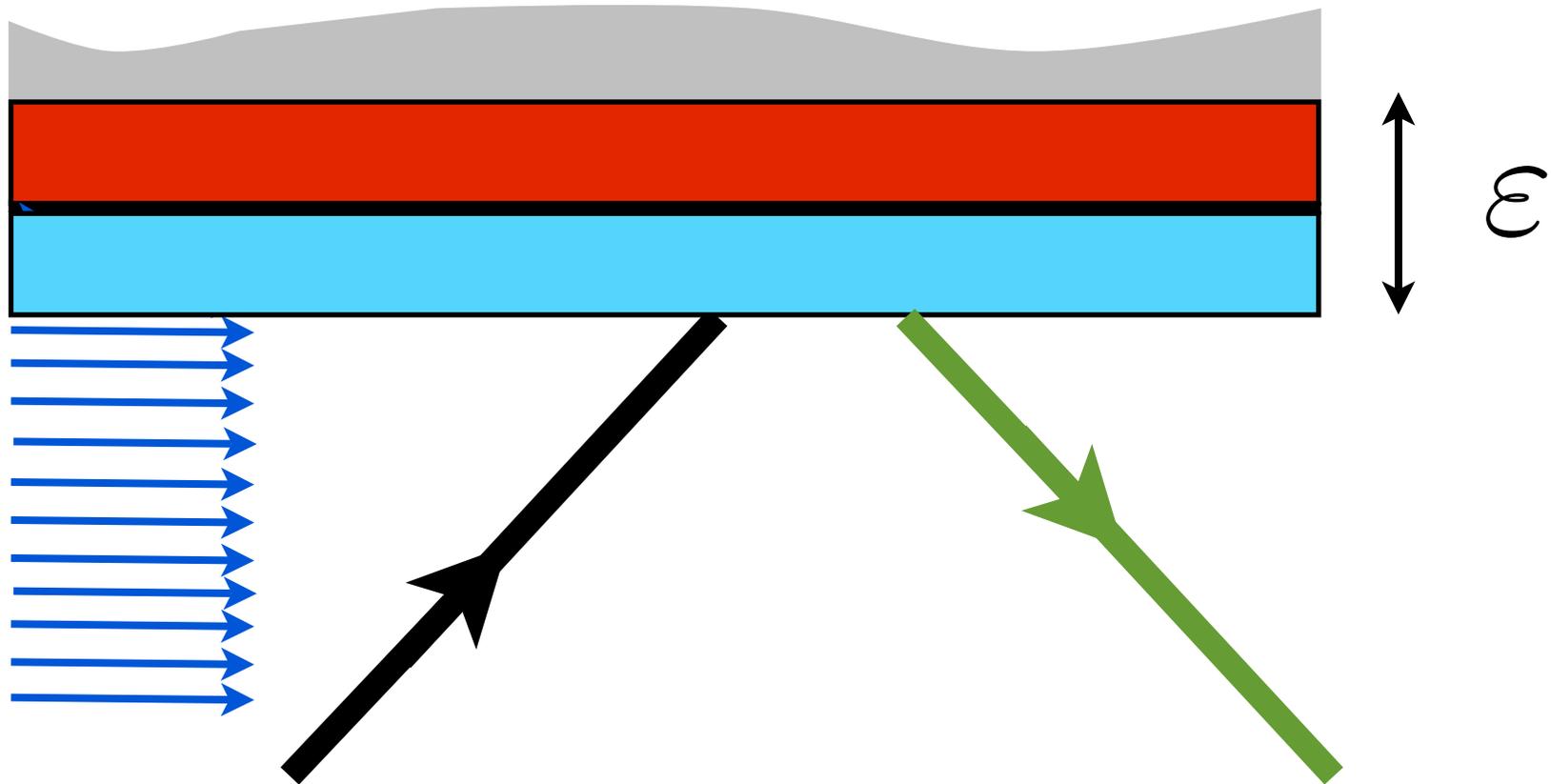
Context and motivation

Specific difficulty : modelize the interaction between acoustic waves and walls



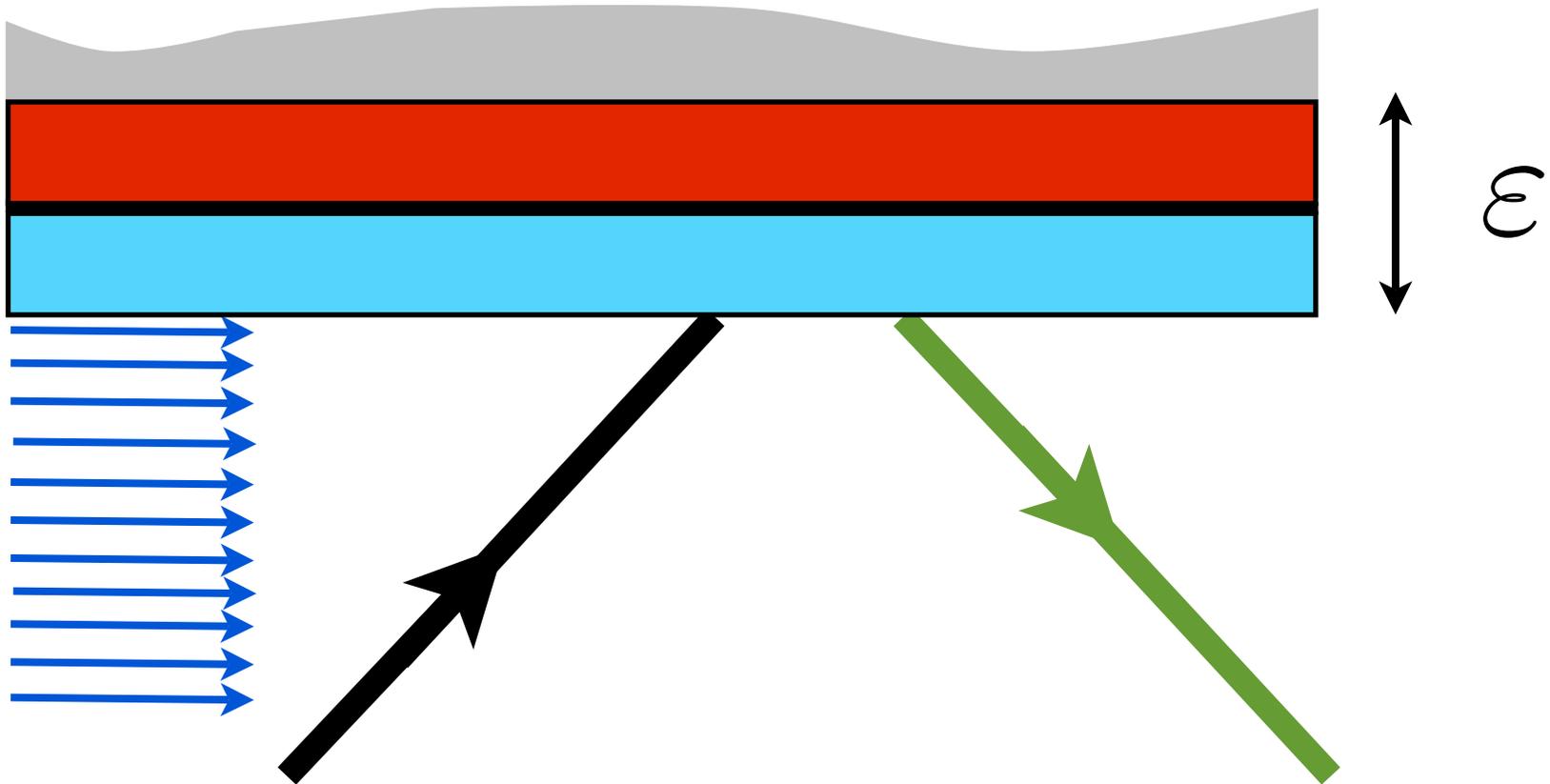
Context and motivation

Specific difficulty : modelize the interaction between acoustic waves and walls



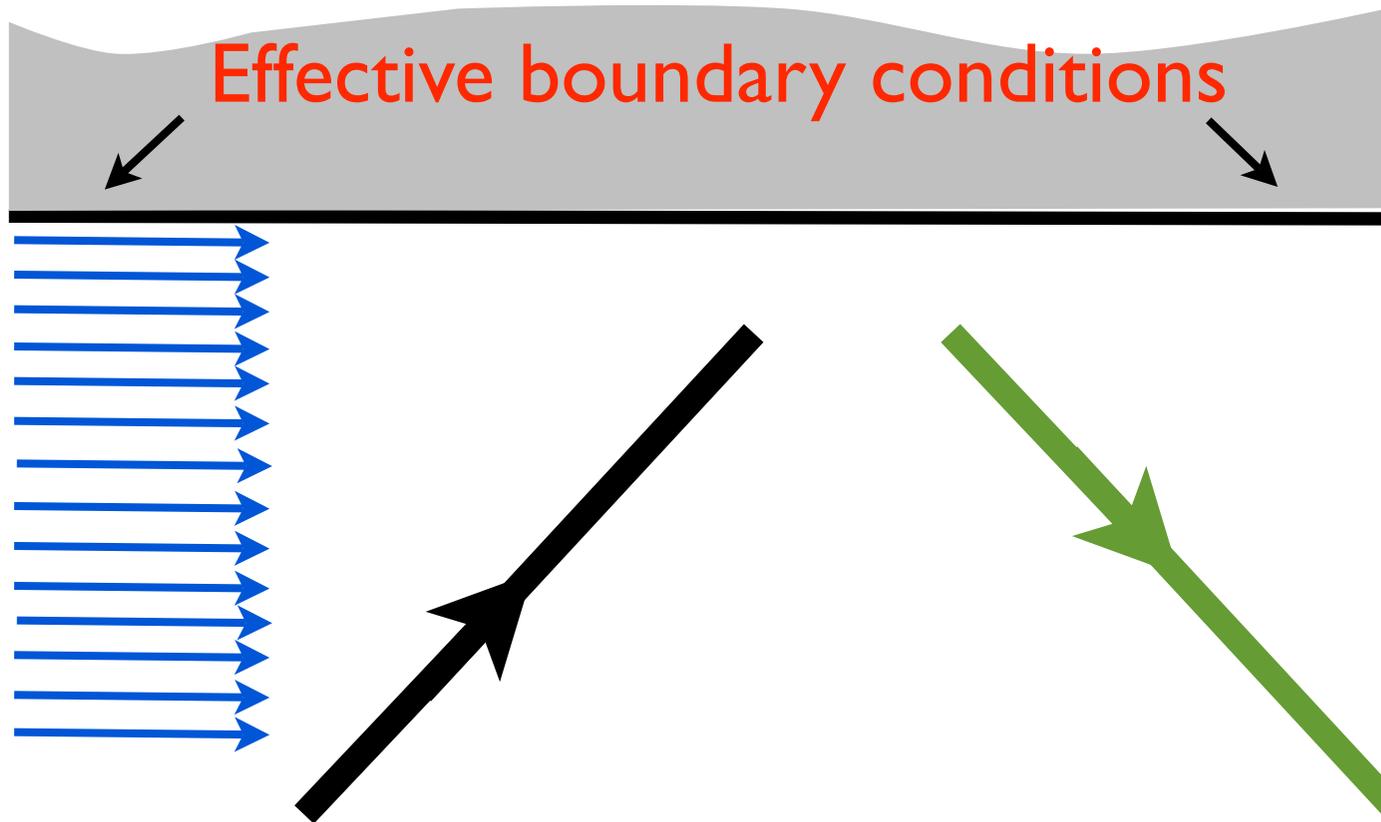
Context and motivation

Specific difficulty : modelize the interaction between acoustic waves and walls



Context and motivation

Specific difficulty : modelize the interaction between acoustic waves and walls



Context and motivation

Aeroacoustics : sound propagation in flows

Specific difficulty : modelize the interaction
between acoustic waves and walls

From E. J. Brambley (J. Sound Vibr. , 2009)

“ **lining models** (proposed in the litterature)
are shown to be **ill posed** ”

Context and motivation

Aeroacoustics : sound propagation in flows

Specific difficulty : modelize the interaction between acoustic waves and walls

From E. J. Brambley (J. Sound Vibr. , 2009)

“ **lining models** (proposed in the litterature) are shown to be **ill posed** ”

Objective : derive new **lining models** using rigorous **asymptotic analysis**

The mathematical models

$$\text{Euler} \quad \left\{ \begin{array}{l} (\partial_t + M \cdot \nabla) v + (v \cdot \nabla) M + \nabla p = 0 \\ (\partial_t + M \cdot \nabla) p + \nabla \cdot v = 0 \end{array} \right.$$

The mathematical models

$$\text{Euler} \quad \left\{ \begin{array}{l} (\partial_t + M \cdot \nabla) \boldsymbol{v} + (\boldsymbol{v} \cdot \nabla) M + \nabla p = 0 \\ (\partial_t + M \cdot \nabla) p + \nabla \cdot \boldsymbol{v} = 0 \end{array} \right.$$

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

The mathematical models

$$\text{Euler} \quad \left\{ \begin{array}{l} (\partial_t + M \cdot \nabla) v + (v \cdot \nabla) M + \nabla p = 0 \\ (\partial_t + M \cdot \nabla) p + \nabla \cdot v = 0 \end{array} \right.$$

$$(\partial_t + M \cdot \nabla) U + (U \cdot \nabla) M = v$$

U is the perturbation of **Lagrangian displacement**

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

The mathematical models

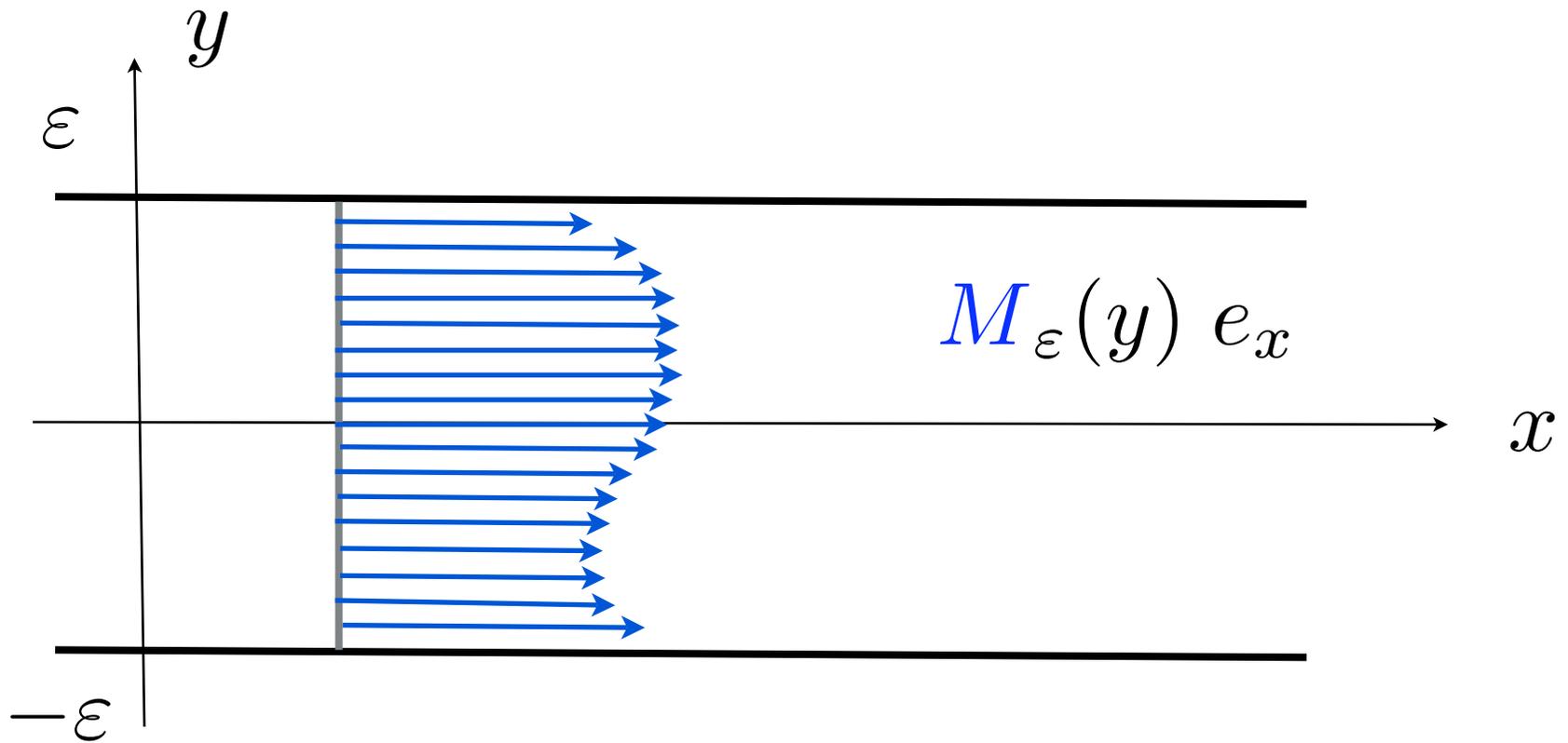
$$\text{Euler} \quad \left\{ \begin{array}{l} (\partial_t + M \cdot \nabla) v + (v \cdot \nabla) M + \nabla p = 0 \\ (\partial_t + M \cdot \nabla) p + \nabla \cdot v = 0 \end{array} \right.$$

$$(\partial_t + M \cdot \nabla) U + (U \cdot \nabla) M = v$$

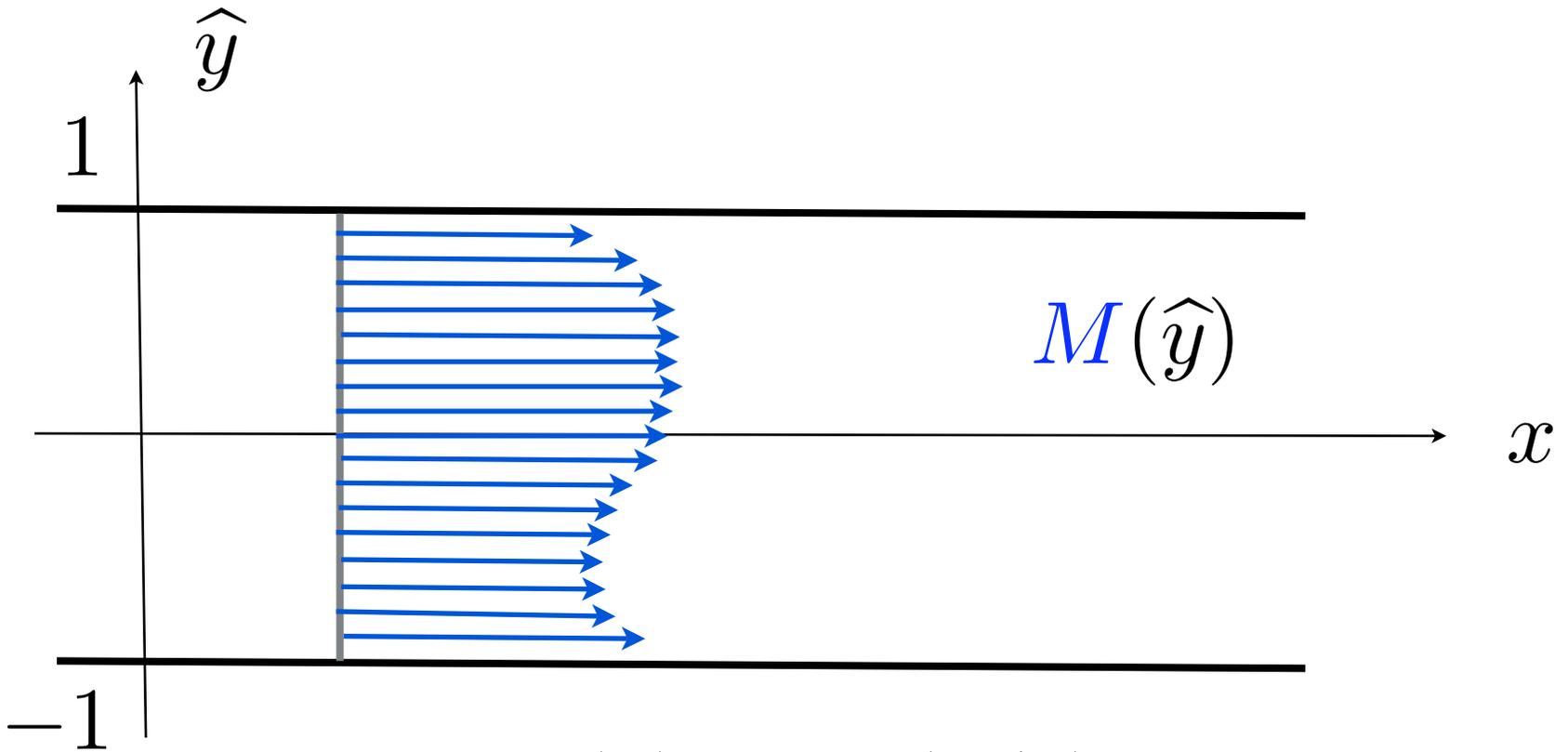
U is the perturbation of **Lagrangian displacement**

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

A preliminary analysis : Acoustic wave propagation in a thin duct



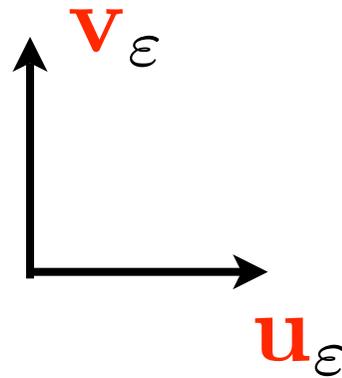
A preliminary analysis : Acoustic wave propagation in a thin duct



$$M_\varepsilon(y) = M(y/\varepsilon)$$

Galbrun's equations in a 2D thin duct

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



Galbrun's equations in a 2D thin duct

$$\tilde{(\mathcal{P})}_\varepsilon \left\{ \begin{array}{l} (\partial_t + M_\varepsilon \partial_x)^2 \mathbf{u}_\varepsilon - \partial_x (\partial_x \mathbf{u}_\varepsilon + \partial_y \mathbf{v}_\varepsilon) = 0 \\ (\partial_t + M_\varepsilon \partial_x)^2 \mathbf{v}_\varepsilon - \partial_y (\partial_x \mathbf{u}_\varepsilon + \partial_y \mathbf{v}_\varepsilon) = 0 \end{array} \right.$$

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

Galbrun's equations in a 2D thin duct

$$\tilde{(\mathcal{P})}_\varepsilon \left\{ \begin{array}{l} (\partial_t + M_\varepsilon \partial_x)^2 \mathbf{u}_\varepsilon - \partial_x (\partial_x \mathbf{u}_\varepsilon + \partial_y \mathbf{v}_\varepsilon) = 0 \\ (\partial_t + M_\varepsilon \partial_x)^2 \mathbf{v}_\varepsilon - \partial_y (\partial_x \mathbf{u}_\varepsilon + \partial_y \mathbf{v}_\varepsilon) = 0 \end{array} \right.$$

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

The problem is **well-posed** as soon as

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

A dimensionless model

Scaling

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

A dimensionless model

Scaling

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

A dimensionless model

Scaling

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

Scaled model

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

A dimensionless model

Passage to the limit

$$u_\varepsilon \rightarrow u, \quad v_\varepsilon \rightarrow v$$

Scaled model

$$(\mathcal{P})_\varepsilon \left\{ \begin{array}{l} (\partial_t + M \partial_x)^2 u_\varepsilon - \partial_x (\partial_x u_\varepsilon + \partial_y v_\varepsilon) = 0 \\ \varepsilon^2 (\partial_t + M \partial_x)^2 v_\varepsilon - \partial_y (\partial_x u_\varepsilon + \partial_y v_\varepsilon) = 0 \end{array} \right.$$

A dimensionless model

Passage to the limit

$$u_\varepsilon \rightarrow u, \quad v_\varepsilon \rightarrow v$$

Formal limit model

$$(\mathcal{P}) \quad \left\{ \begin{array}{l} (\partial_t + M \partial_x)^2 u - \partial_x (\partial_x u + \partial_y v) = 0 \\ - \partial_y (\partial_x u + \partial_y v) = 0 \end{array} \right.$$

A dimensionless model

Passage to the limit

$$u_\varepsilon \rightarrow u, \quad v_\varepsilon \rightarrow v$$

Formal limit model

$$(\mathcal{P}) \quad \left\{ \begin{array}{l} (\partial_t + M \partial_x)^2 u - \partial_x (\partial_x u + \partial_y v) = 0 \\ \partial_x u + \partial_y v = d(x, t) \end{array} \right.$$

A dimensionless model

Passage to the limit

$$u_\varepsilon \rightarrow u, \quad v_\varepsilon \rightarrow v$$

Formal limit model

$$(\mathcal{P}) \quad \left\{ \begin{array}{l} (\partial_t + M \partial_x)^2 u - \partial_x d = 0 \\ \partial_x u + \partial_y v = d(x, t) \end{array} \right.$$

The limit model (2)

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

The limit model (2)

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

$$\partial_x u + \partial_y v = d(x, t) \quad \Longrightarrow \quad d(x, t) = E(\partial_x u)$$

The limit model (2)

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

$$\partial_x u + \partial_y v = d(x, t) \quad \Longrightarrow \quad d(x, t) = E(\partial_x u)$$

$$(\partial_t + M\partial_x)^2 u - \partial_x d = 0$$

$$\Longrightarrow$$

$$(\partial_t + M\partial_x)^2 u - \partial_x^2 [E(u)] = 0$$

The limit model (2)

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

$$\partial_x u + \partial_y v = d(x, t) \quad \Longrightarrow \quad d(x, t) = E(\partial_x u)$$

$$(\partial_t + M\partial_x)^2 u - \partial_x d = 0$$

$$\Longrightarrow$$

$$(\partial_t + M\partial_x)^2 u - \partial_x^2 [E(u)] = 0$$

A **quasi-ID** model, **non local** in y

The quasi 1D model

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

The quasi 1D model

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

When M is constant, M and E commute :

The quasi ID model

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

When M is constant, M and E commute :

- One advected ID wave equation

$$(\partial_t + M\partial_x)^2 [E(u)] - \partial_x^2 [E(u)] = 0$$

The quasi ID model

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

When M is constant, M and E commute :

- One advected ID wave equation

$$(\partial_t + M\partial_x)^2 [E(u)] - \partial_x^2 [E(u)] = 0$$

- Decoupled ID transport equations

$$(\partial_t + M\partial_x)^2 u = \partial_x^2 [E(u)]$$

Main questions relative to this model

For a **general** Mach profile, is the evolution problem (\mathcal{P}) **well-posed** ?

Main questions relative to this model

For a **general** Mach profile, is the evolution problem (\mathcal{P}) **well-posed** ?

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

Main questions relative to this model

For a **general** Mach profile, is the evolution problem (\mathcal{P}) **well-posed** ?

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

Is this model **helpful** for building effective **lining conditions** ?

Main questions relative to this model

For a **general** Mach profile, is the evolution problem (\mathcal{P}) **well-posed** ?

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

Is this model **helpful** for building effective **lining conditions** ?

Can we solve **numerically** this problem ?

Main questions relative to this model

For a **general** Mach profile, is the evolution problem (\mathcal{P}) **well-posed** ?

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

Is this model **helpful** for building effective **lining conditions** ?

Can we solve **numerically** this problem ?

Towards the well-posedness analysis

$$u(x, y, t) \xrightarrow{\mathcal{F}_x} \mathbf{u}(k, y, t)$$

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

Towards the well-posedness analysis

$$u(x, y, t) \xrightarrow{\mathcal{F}_x} \mathbf{u}(k, y, t)$$

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

First order evolution problem: $\dot{\mathbf{U}} + ik\mathbf{A}(M)\mathbf{U} = 0$

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

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

Towards the well-posedness analysis

As the operator $\mathbf{A}(M)$ is **bounded**, we can write

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

.

Towards the well-posedness analysis

As the operator $\mathbf{A}(M)$ 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 .

Towards the well-posedness analysis

As the operator $\mathbf{A}(M)$ 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 $\mathbf{A}(M)$ is **non normal**, general theorems from **semi-group** theory do not apply.

Towards the well-posedness analysis

As the operator $\mathbf{A}(M)$ 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 $\mathbf{A}(M)$ is **non normal**, general theorems from **semi-group** theory do not apply.

Intuitively, one expects **well-posedness** if and only if

$$\sigma(\mathbf{A}(M)) \subset \mathbb{C}^- \quad \left(\mathbb{C}^- := \{\operatorname{Im} z \leq 0\} \right).$$

General properties of $\mathbf{A}(M)$

Let $S(u, v) = (v, u)$, 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.

General properties of $\mathbf{A}(M)$

Let $S(u, v) = (v, u)$, then one has

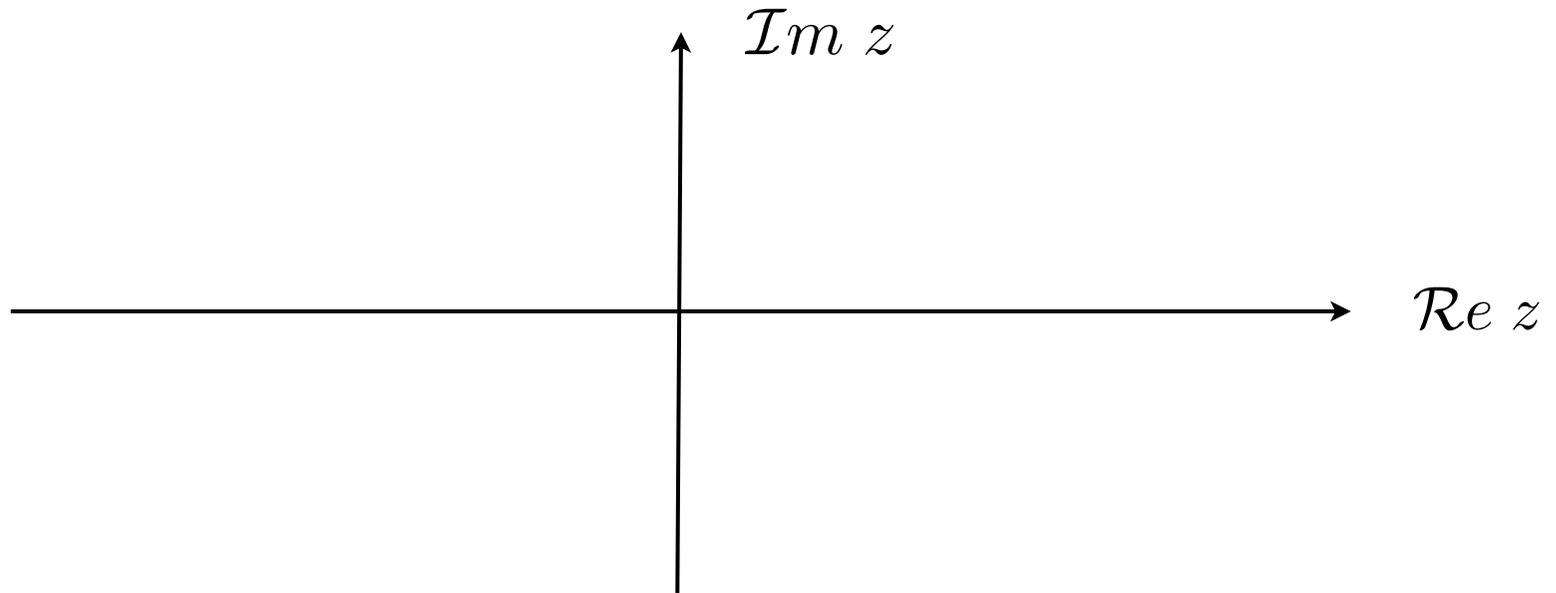
$$\mathbf{A}(M)^* = S \circ \mathbf{A}(M) \circ S$$

The spectrum of $\mathbf{A}(M)$ is symmetric w.r.t. the real axis.

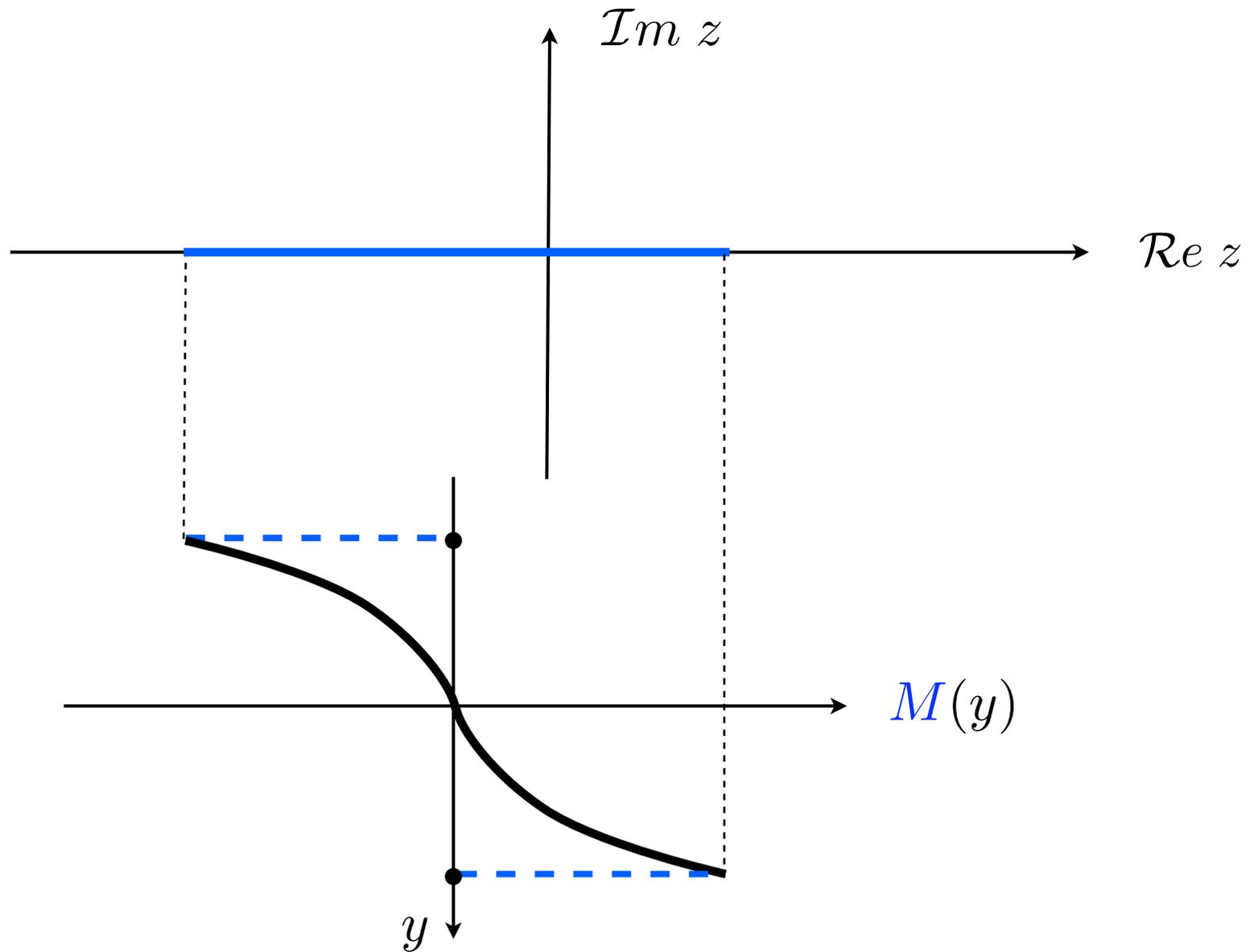
The operator $\mathbf{A}(M)$ is a compact perturbation of

$$\mathbf{A}_0(M) = \begin{pmatrix} M & I \\ 0 & M \end{pmatrix}$$

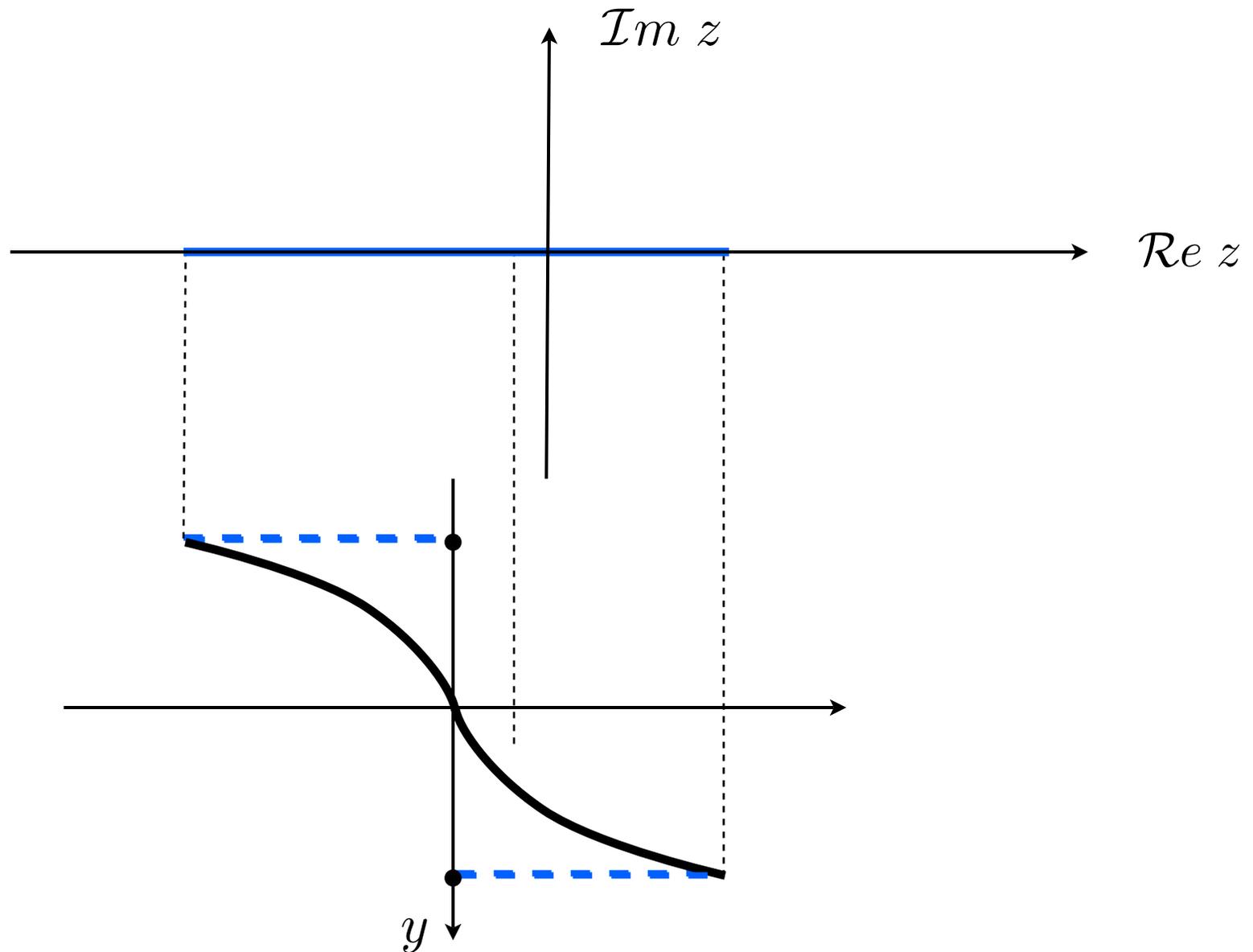
Structure of the spectrum of $\mathbf{A}(\mathbf{M})$



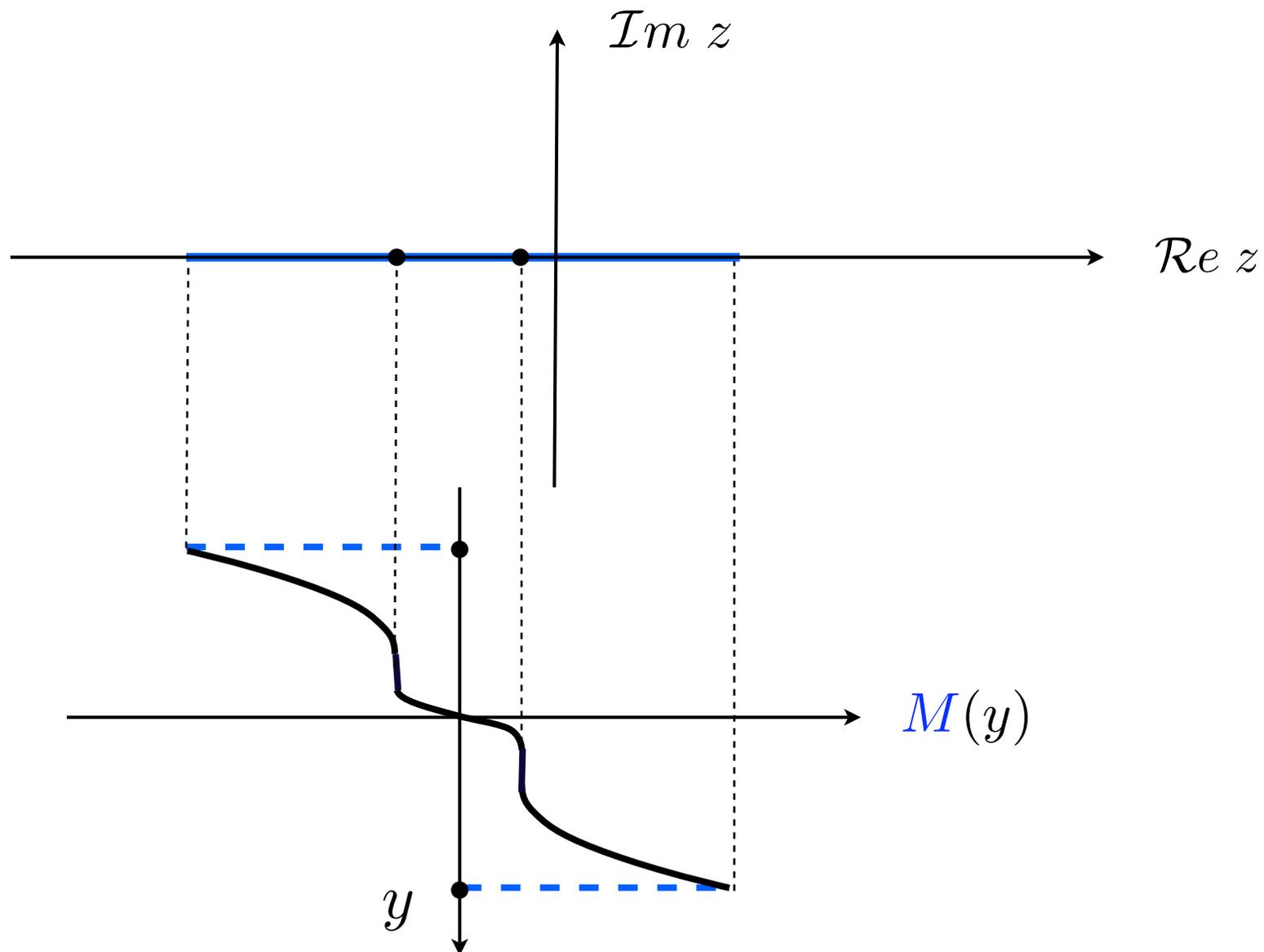
Structure of the spectrum of $\mathbf{A}(M)$



Structure of the spectrum of $\mathbf{A}(M)$



Structure of the spectrum of $\mathbf{A}(M)$



Eigenvalues of $A(M)$ (1)

With an **explicit computation**, one establishes that

Eigenvalues of $\mathbf{A}(M)$ (1)

With an **explicit computation**, one establishes that

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

$$(E) \quad F_M(\lambda) = 2, \quad \text{where} \quad F_M(\lambda) := \int_{-1}^1 \frac{dy}{(\lambda - M(y))^2}$$

Eigenvalues of $\mathbf{A}(M)$ (1)

With an **explicit computation**, one establishes that

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

$$(\mathcal{E}) \quad F_M(\lambda) = 2, \quad \text{where} \quad F_M(\lambda) := \int_{-1}^1 \frac{dy}{(\lambda - M(y))^2}$$

This eigenvalue is **simple** associated with

$$(\mathbf{u}_\lambda, \dot{\mathbf{u}}_\lambda) = \left(\frac{1}{(\lambda - M)^2}, \frac{1}{(\lambda - M)} \right)$$

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

$$= 0$$

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

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

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

$$= 0 \iff F_M(\lambda) = 2$$

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

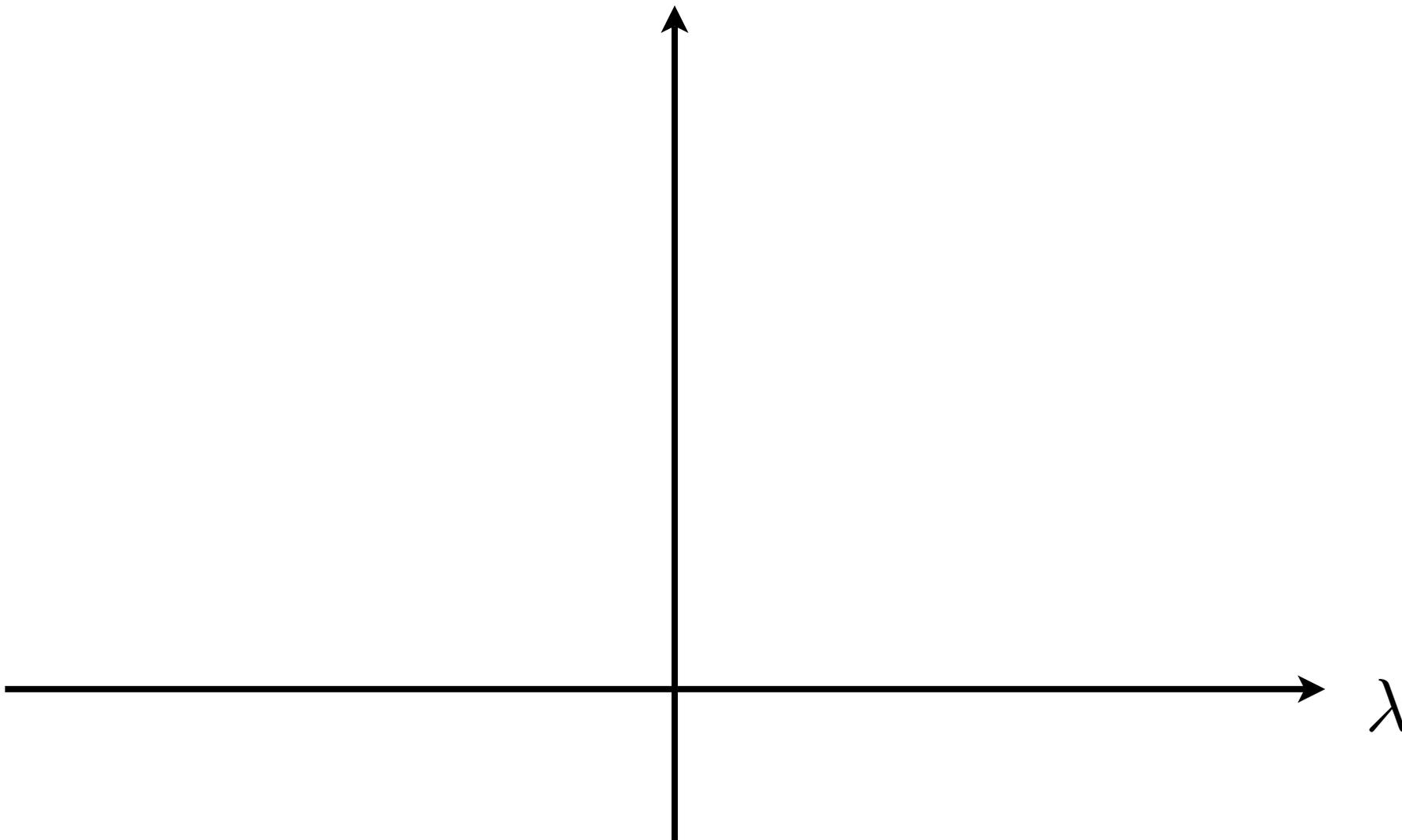
Eigenvalues of $\mathbf{A}(M)$ (2)

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

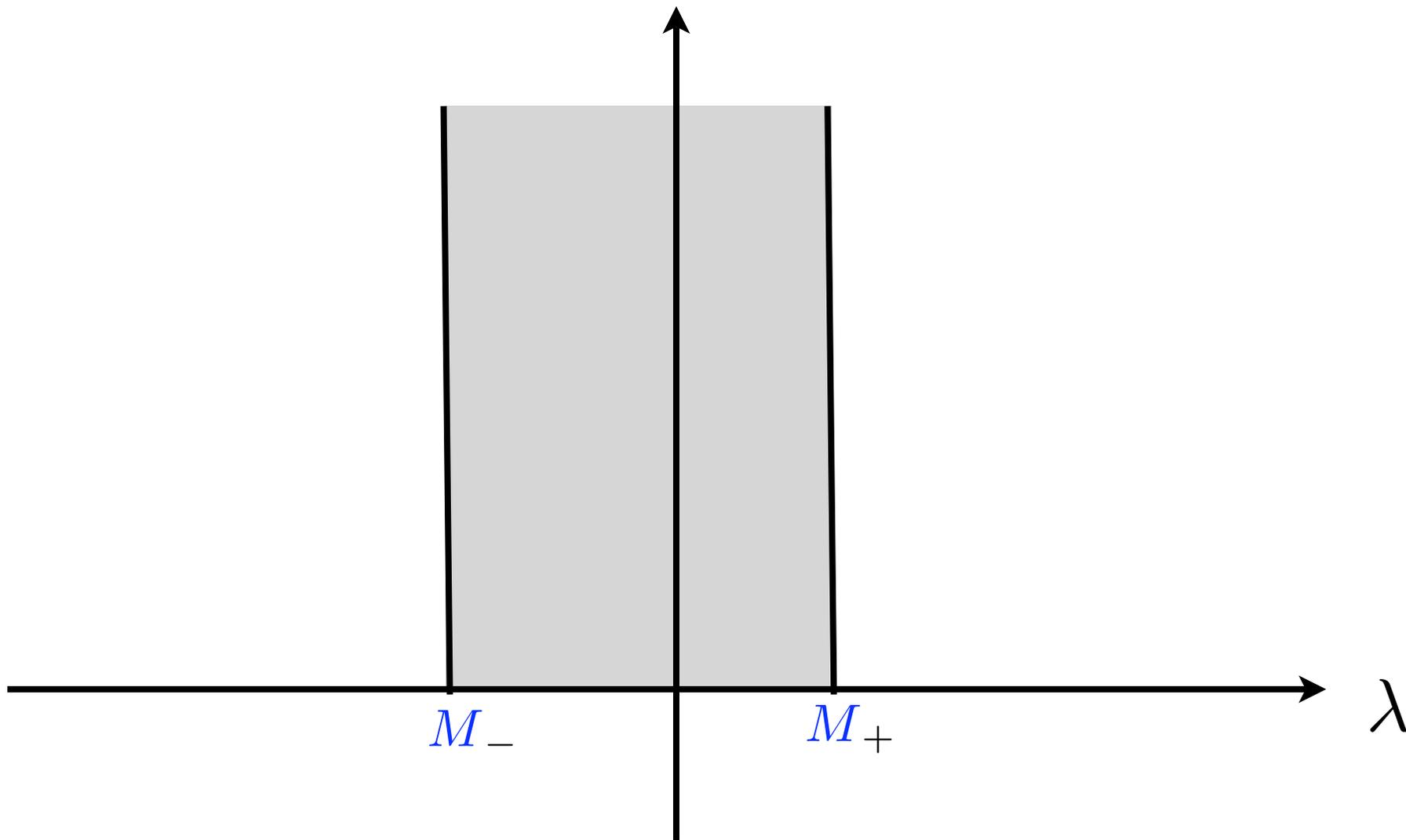
Lemma : The operator $\mathbf{A}(M)$ has exactly **two** real eigenvalues outside the interval $[M_-, M_+]$

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

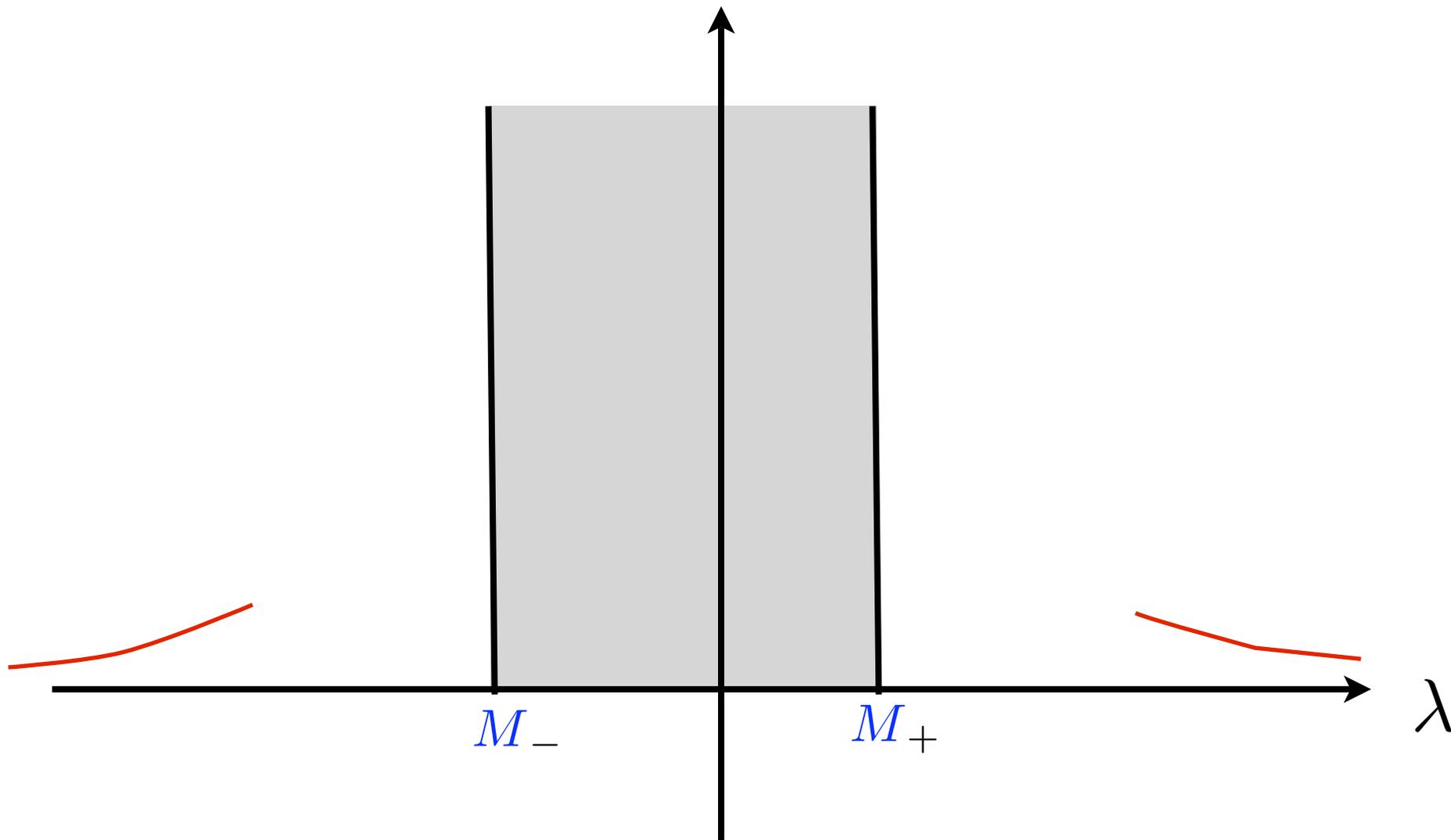
$$F_M(\lambda) := \int_{-1}^1 \frac{dy}{(\lambda - M(y))^2}$$



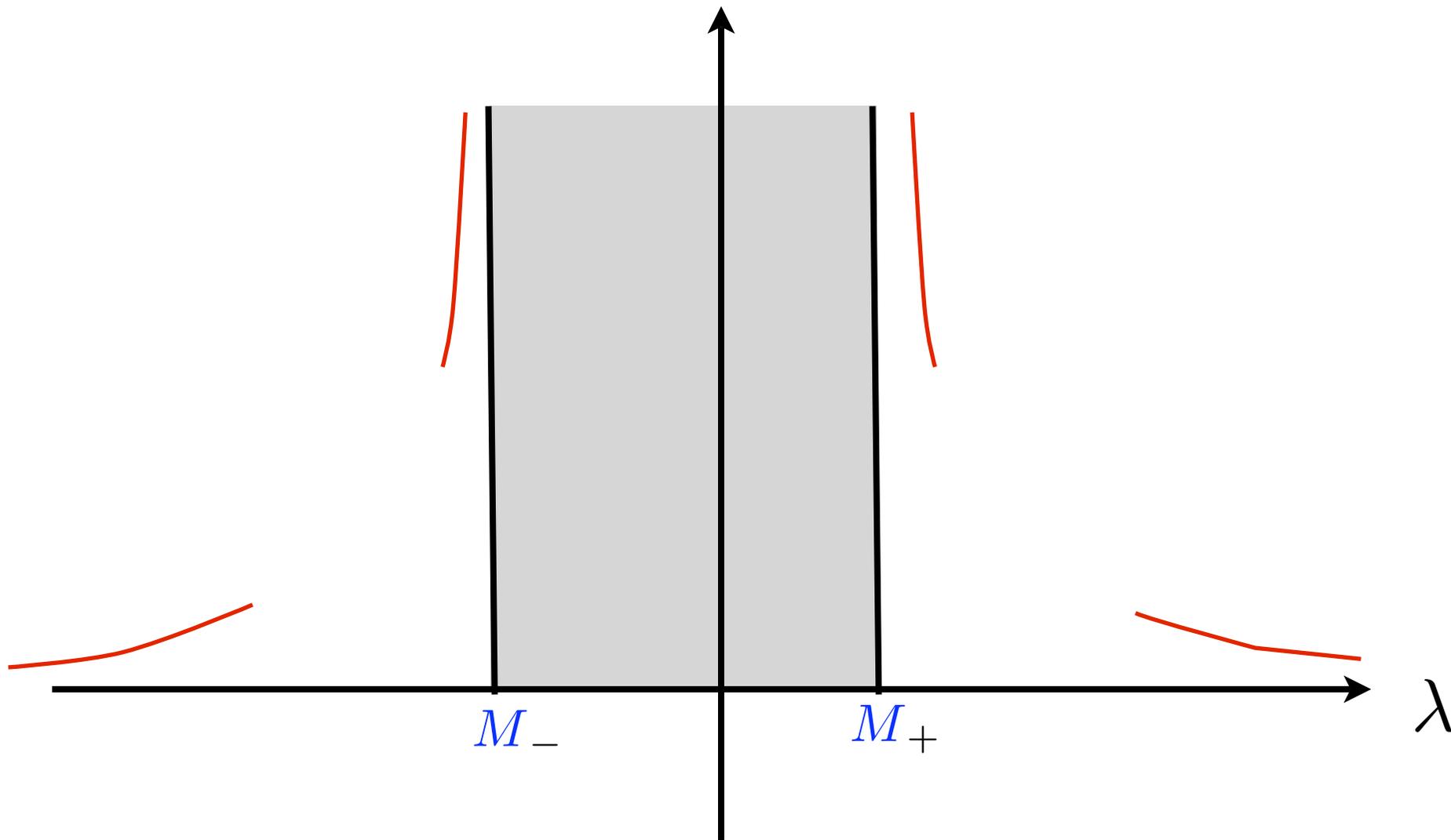
$$F_M(\lambda) := \int_{-1}^1 \frac{dy}{(\lambda - M(y))^2}$$



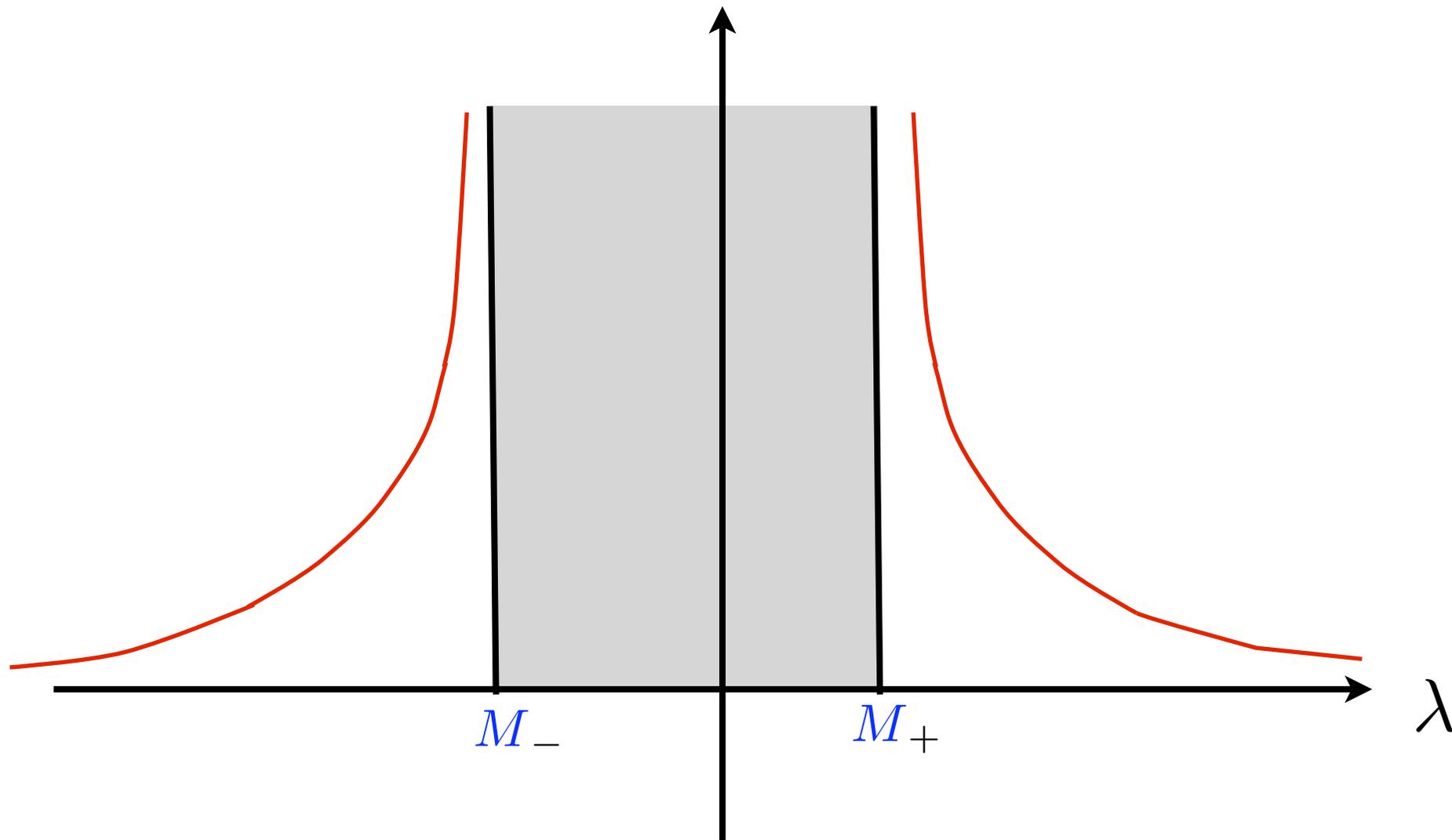
$$F_M(\lambda) := \int_{-1}^1 \frac{dy}{(\lambda - M(y))^2}$$



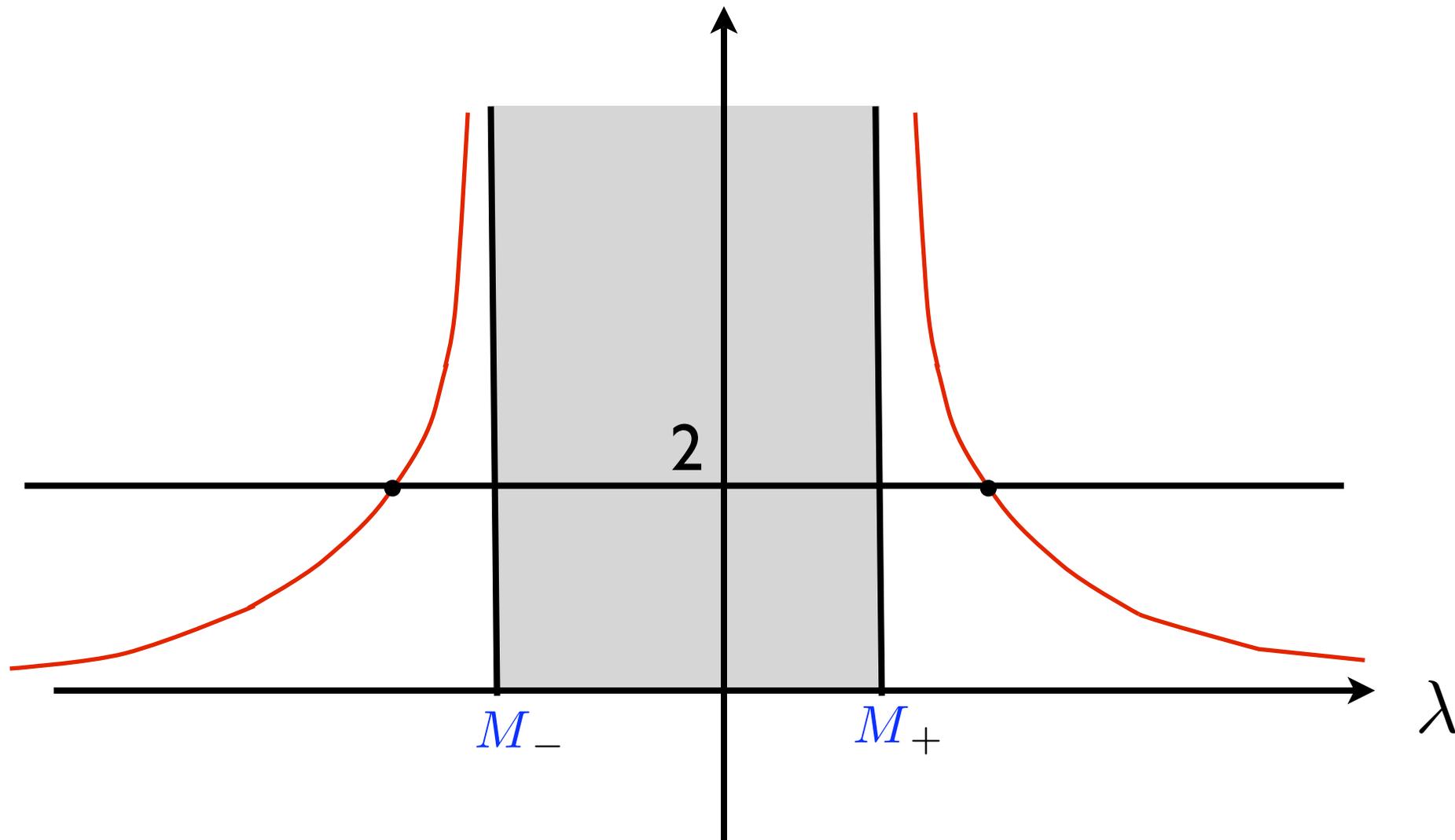
$$F_M(\lambda) := \int_{-1}^1 \frac{dy}{(\lambda - M(y))^2}$$



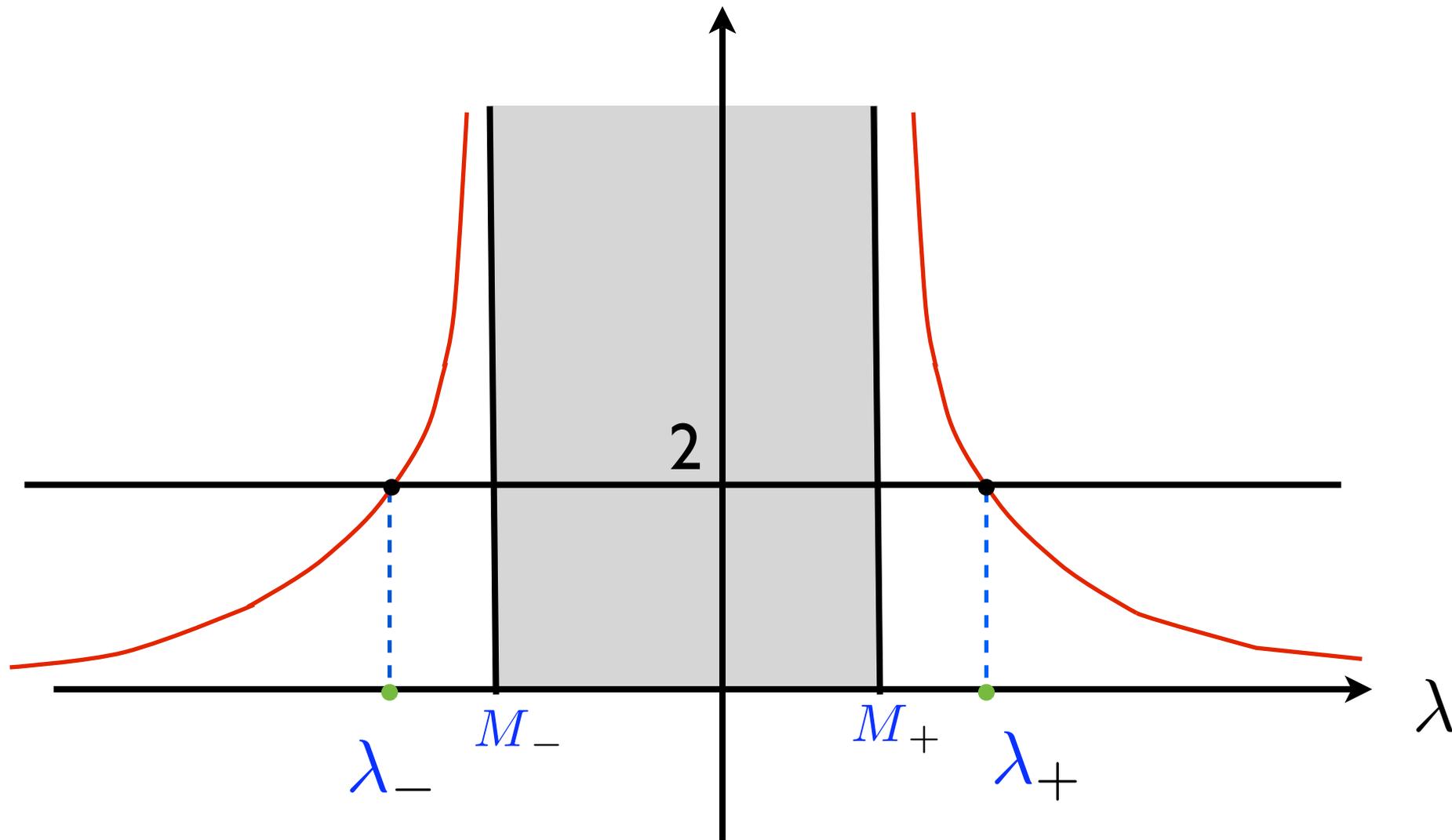
$$F_M(\lambda) := \int_{-1}^1 \frac{dy}{(\lambda - M(y))^2}$$



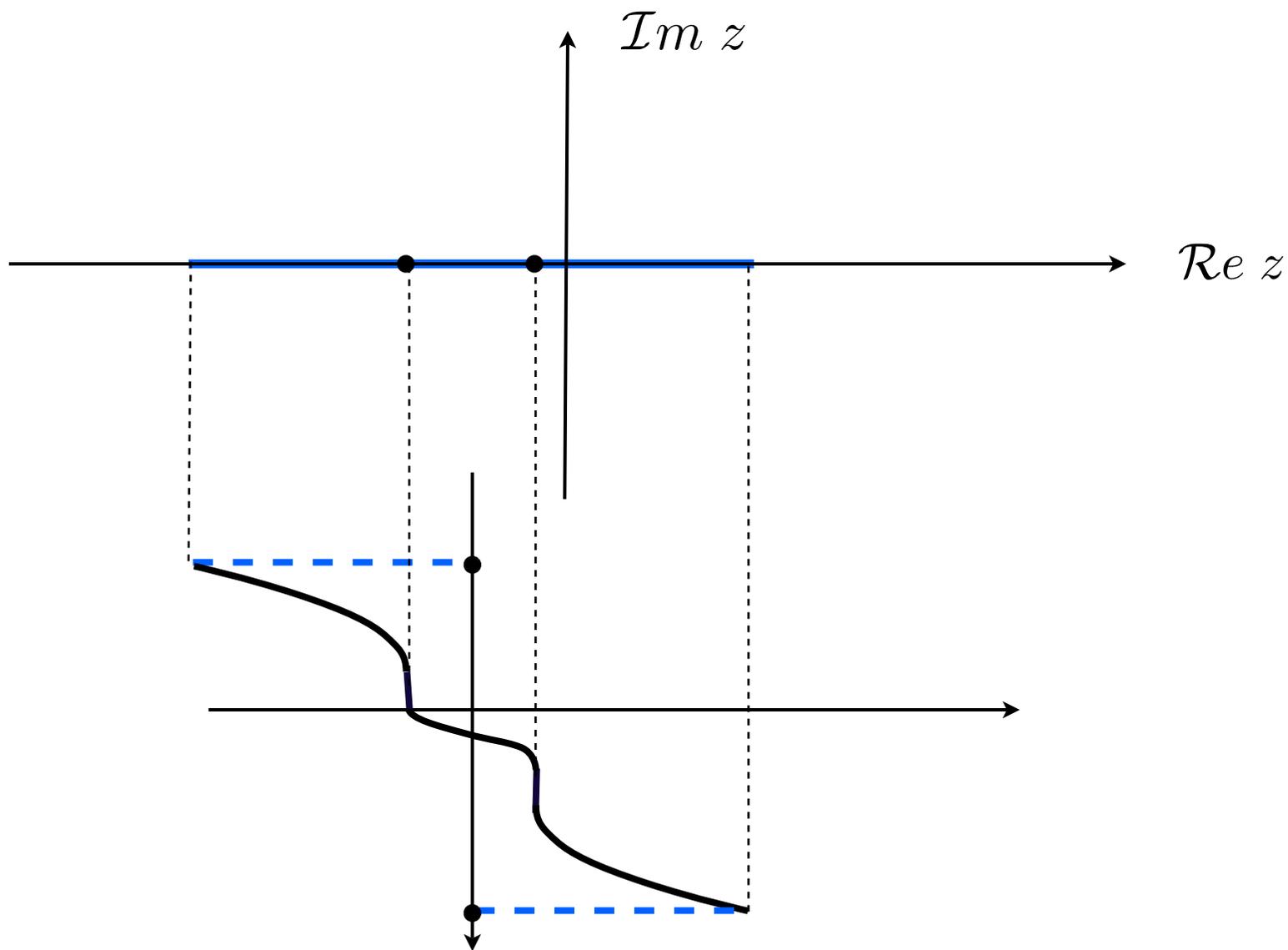
$$F_M(\lambda) := \int_{-1}^1 \frac{dy}{(\lambda - M(y))^2}$$



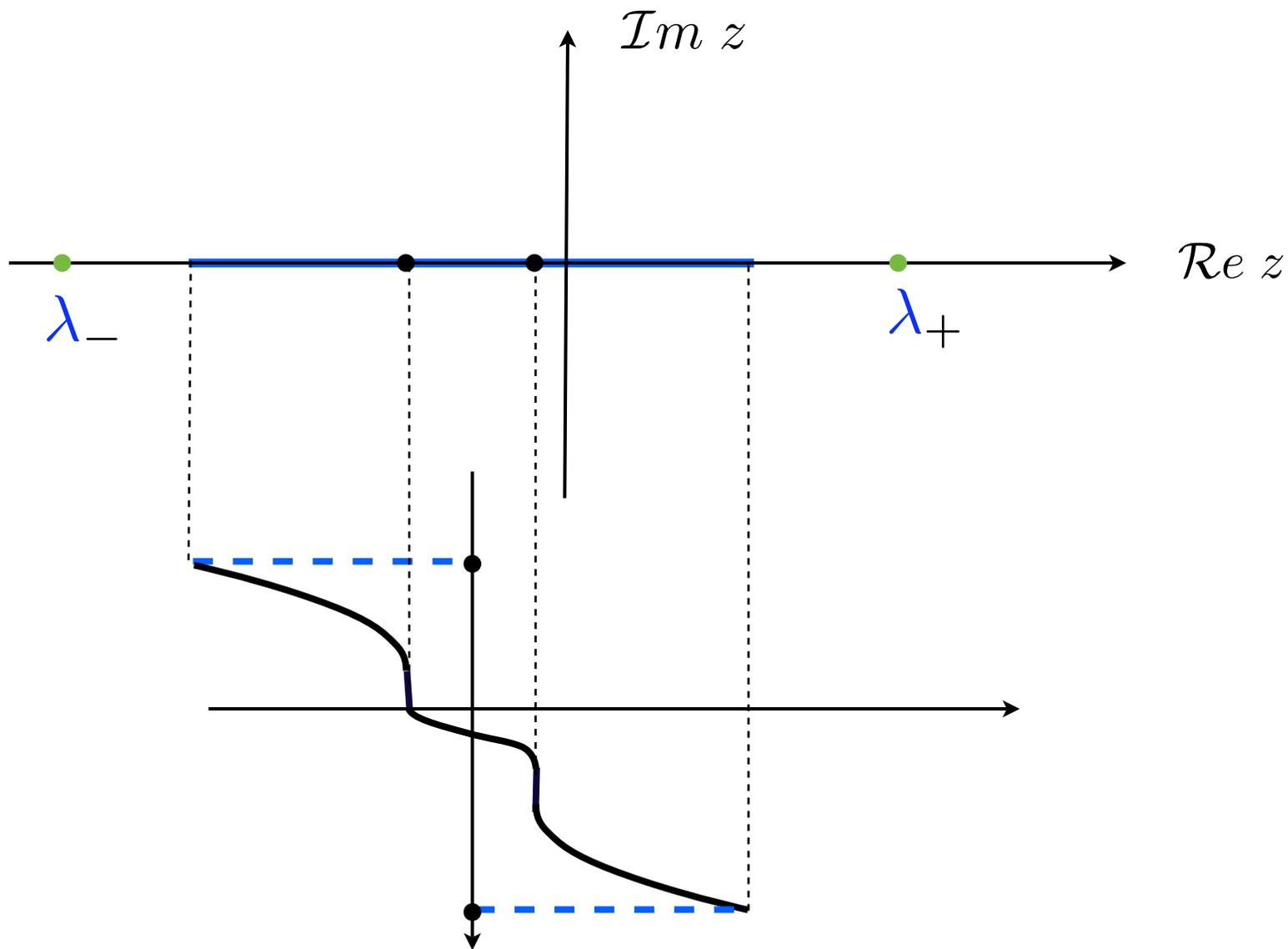
$$F_M(\lambda) := \int_{-1}^1 \frac{dy}{(\lambda - M(y))^2}$$



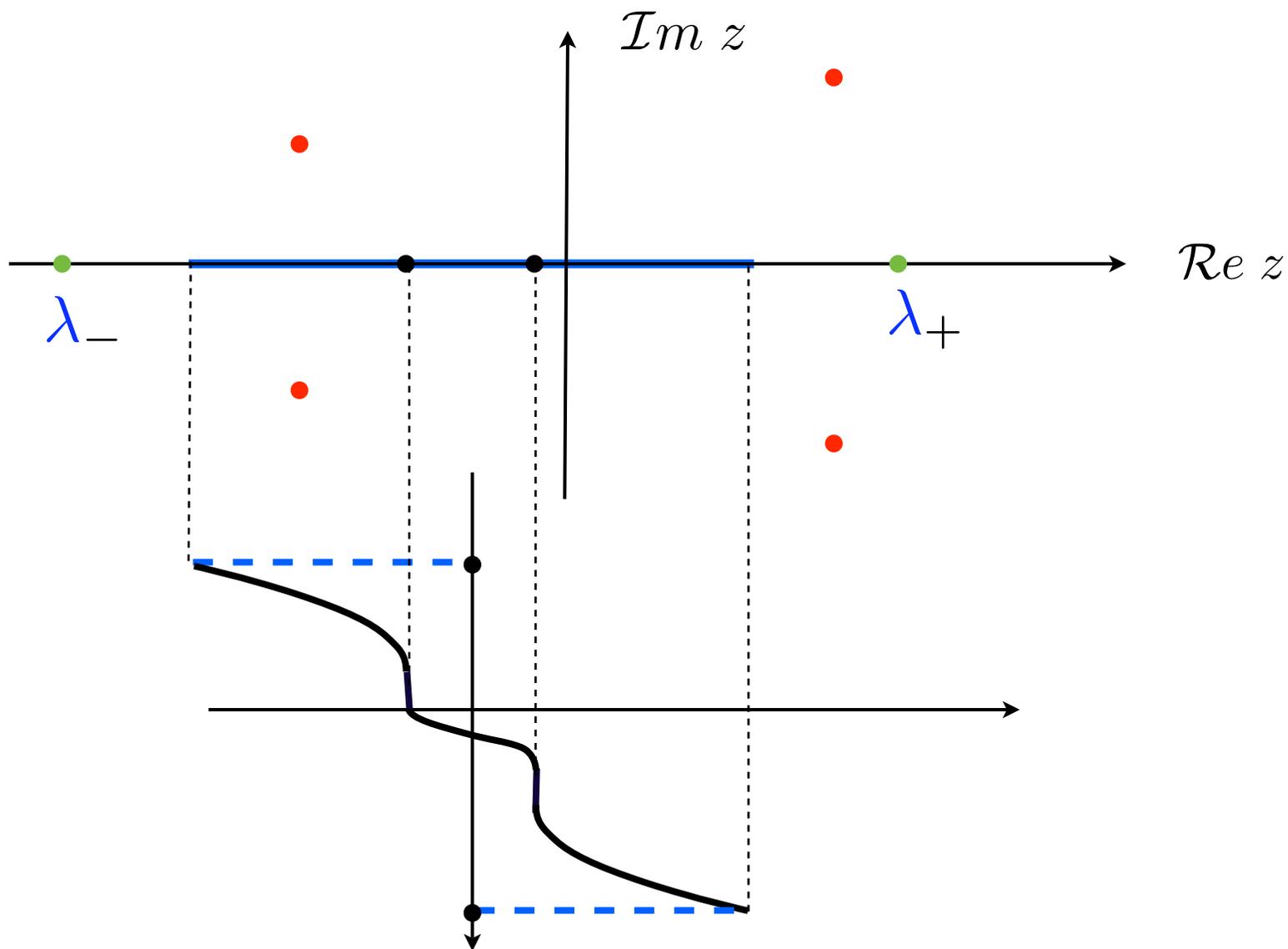
Back to the spectrum of $A(M)$



Back to the spectrum of $\mathbf{A}(M)$



Back to the spectrum of $A(M)$



Definition of a stable profile

Definition : a Mach profile M is **unstable** if

(E) has **non real** solutions

and **stable** if not.

Definition of a stable profile

Definition : a Mach profile M is **unstable** if

(E) has **non real** solutions

and **stable** if not.

Theorem : if M is **unstable**, (P) is strongly **ill-posed**

Definition of a stable profile

Definition : a Mach profile M is **unstable** if

(\mathcal{E}) has **non real** solutions

and **stable** if not.

Theorem : if M is **unstable**, (\mathcal{P}) is strongly **ill-posed**

Conjecture : if M is **stable**, (\mathcal{P}) is **well-posed**

Definition of a stable profile

Definition : a Mach profile M is **unstable** if

(\mathcal{E}) has **non real** solutions

and **stable** if not.

Theorem : if M is **unstable**, (\mathcal{P}) is strongly **ill-posed**

Conjecture : if M is **stable**, (\mathcal{P}) is **well-posed** (*)

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

A by-product : hydrodynamic instabilities

Theorem : if M is **unstable**, $(\mathcal{P})_\varepsilon$ is **unstable**, i. e.

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

$$\|u_\varepsilon\|_{L_x^2(L_y^2)} + \|v_\varepsilon\|_{L_x^2(L_y^2)} \geq C(u_0, u_1) e^{\alpha \frac{t}{\varepsilon}}$$

A by-product : hydrodynamic instabilities

Theorem : if M is **unstable**, $(\mathcal{P})_\varepsilon$ is **unstable**, i. e.

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

$$\|u_\varepsilon\|_{L_x^2(L_y^2)} + \|v_\varepsilon\|_{L_x^2(L_y^2)} \geq C(u_0, u_1) e^{\alpha \frac{t}{\varepsilon}}$$

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

A by-product : hydrodynamic instabilities

Theorem : if M is **unstable**, $(\mathcal{P})_\varepsilon$ is **unstable**, i. e.

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

$$\|u_\varepsilon\|_{L_x^2(L_y^2)} + \|v_\varepsilon\|_{L_x^2(L_y^2)} \geq C(u_0, u_1) e^{\alpha \frac{t}{\varepsilon}}$$

Most known results concern the **incompressible** case:
Rayleigh, Fjortoft, Drazin, Schmid-Henningson...

A by-product : hydrodynamic instabilities

Theorem : if M is **unstable**, $(\mathcal{P})_\varepsilon$ is **unstable**, i. e.

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

$$\|u_\varepsilon\|_{L_x^2(L_y^2)} + \|v_\varepsilon\|_{L_x^2(L_y^2)} \geq C(u_0, u_1) e^{\alpha \frac{t}{\varepsilon}}$$

Most known results concern the **incompressible** case:
Rayleigh, Fjortoft, Drazin, Schmid-Henningson...

This is a **low freq.** approach in opposition to the **high freq.** approach of **O. Laffite & al** for **Rayleigh -Taylor** instability

Stability results

They have been obtained with the following process

Stability results

They have been obtained with the following process

- I. The profile M is approximated by a **piecewise linear** continuous profile M_h such that

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

Stability results

They have been obtained with the following process

1. The profile M is approximated by a **piecewise linear** continuous profile M_h such that

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

2. One analyzes the equation (\mathcal{E}) for M_h
(the function $F_{M_h}(\lambda)$ is a **rational fraction**)

Stability results

They have been obtained with the following process

1. The profile M is approximated by a **piecewise linear** continuous profile M_h such that

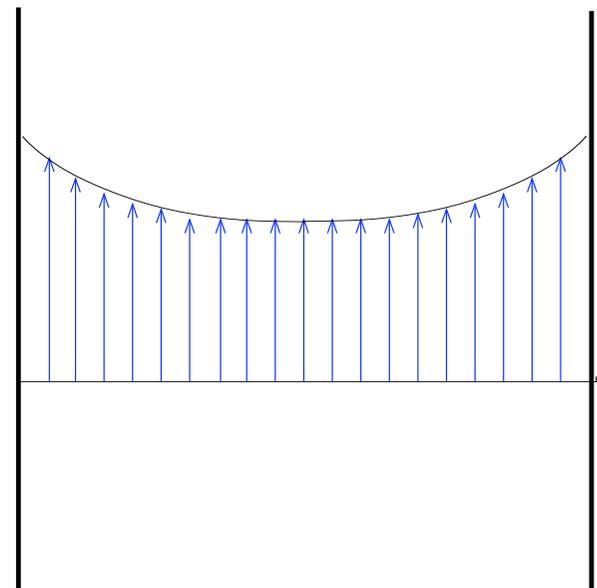
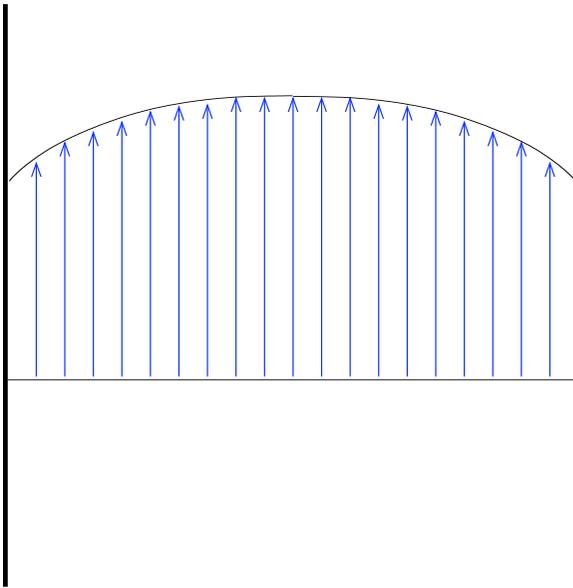
$$\| M_h - M \|_{L^\infty} \rightarrow 0, \quad h \rightarrow 0$$

2. One analyzes the equation (\mathcal{E}) for M_h
(the function $F_{M_h}(\lambda)$ is a **rational fraction**)
3. One concludes using **perturbation theory** for eigenvalue problems (**Kato**)

Stability results

Theorem : the profile M is **stable** in the following 3 cases

I. M is **convex** or **concave** in $[-1,1]$



Stability results

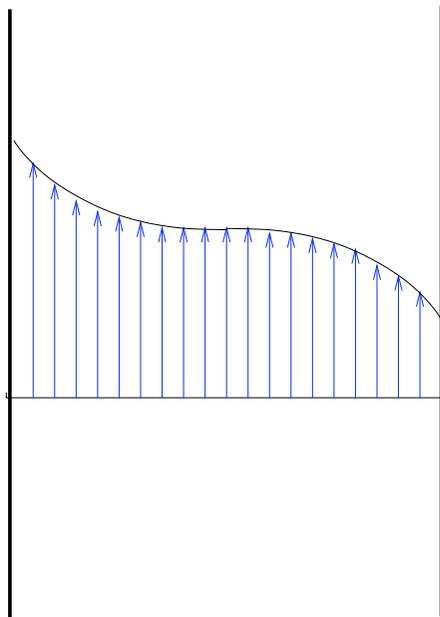
Theorem : the profile M is **stable** in the following 3 cases

I. M is **convex** or **concave** in $[-1,1]$

Stability results

Theorem : the profile M is **stable** in the following 3 cases

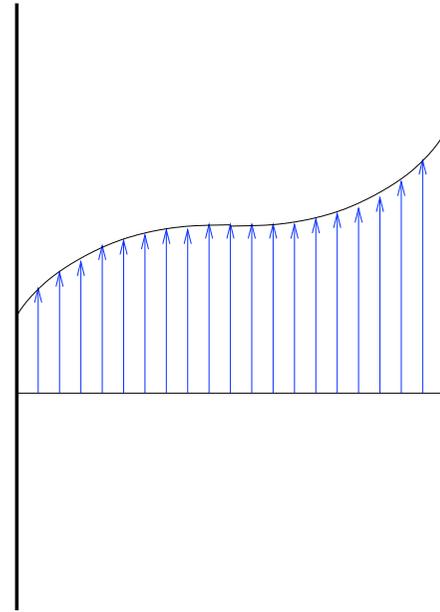
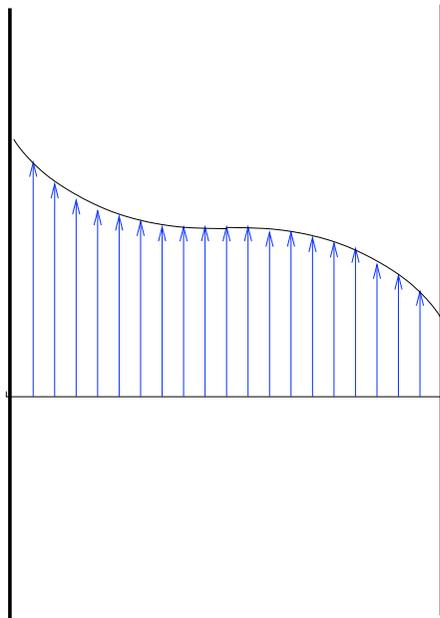
1. M is **convex** or **concave** in $[-1,1]$
2. M is **decreasing** and **convex - concave**



Stability results

Theorem : the profile M is **stable** in the following 3 cases

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



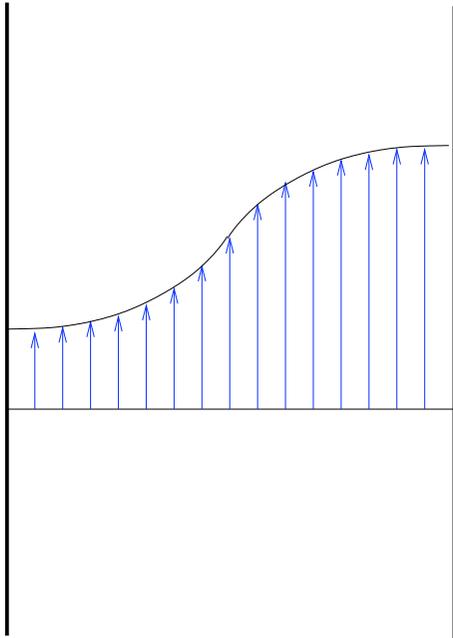
Instability results

It is more **difficult** to establish **general** instability results

Instability results

It is more **difficult** to establish **general** instability results

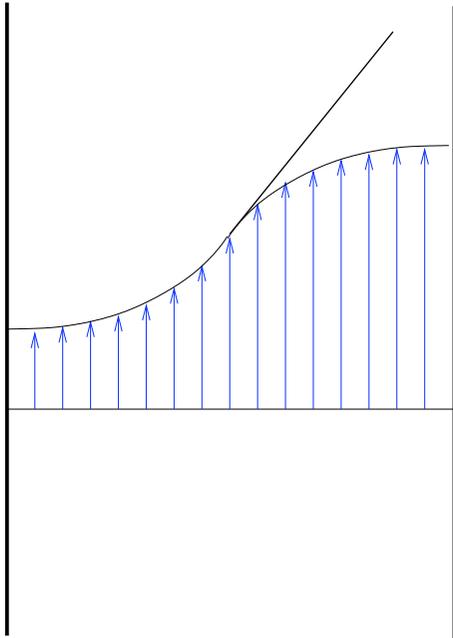
However, it is possible to obtain several results in the case of **odd** profiles, **increasing** and **convex - concave**.



Instability results

It is more **difficult** to establish **general** instability results

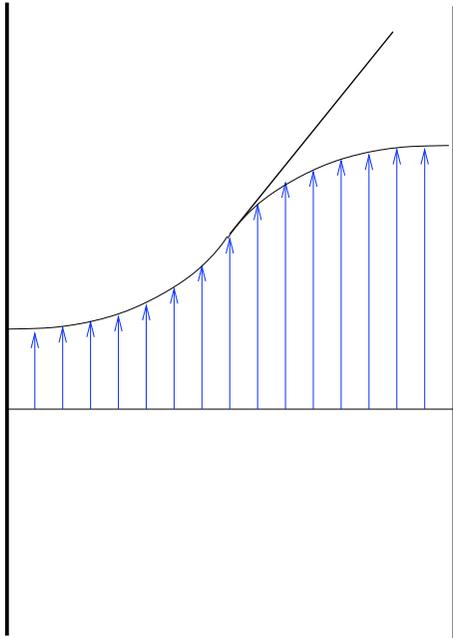
However, it is possible to obtain several results in the case of **odd** profiles, **increasing** and **convex - concave**.



Instability results

It is more **difficult** to establish **general** instability results

However, it is possible to obtain several results in the case of **odd** profiles, **increasing** and **convex - concave**.



$$M(y)^2 \leq M'(0)^2 y^2$$

Instability results (I)

Theorem : Assume that M is odd, of class C^2 increasing and convex - concave, M is unstable if and only if

Instability results (I)

Theorem : Assume that M is **odd**, of class C^2 **increasing** and **convex - concave**, M is **unstable** if and only if

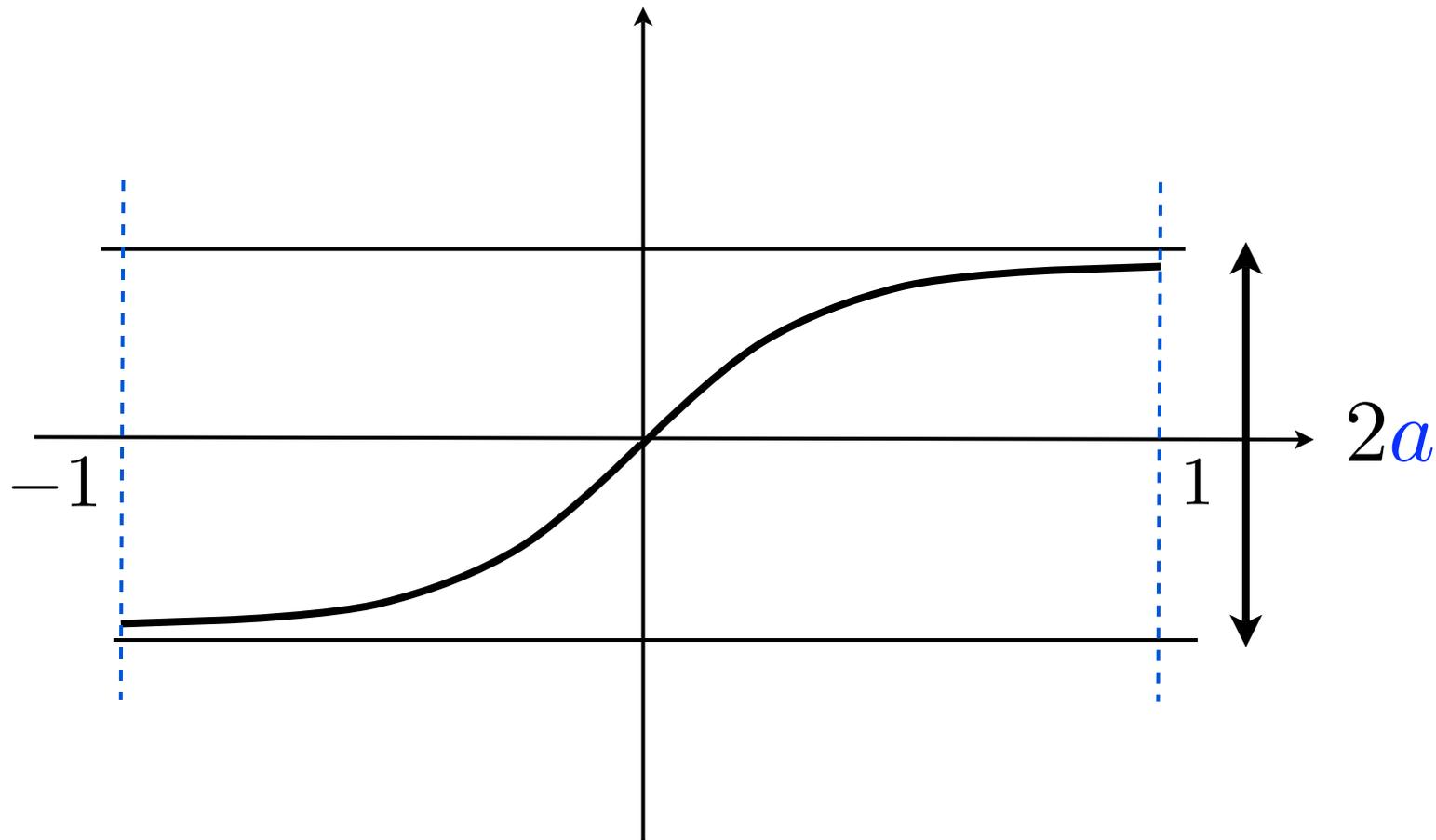
$$\int_{-1}^1 \frac{M'(0)^2 y^2 - M(y)^2}{y^2 M(y)^2} dy < 1 + M'(0)^2$$

Instability results (I)

Application : $M(y) = a \tanh(\alpha y), \quad a > 0, \quad \alpha > 0.$

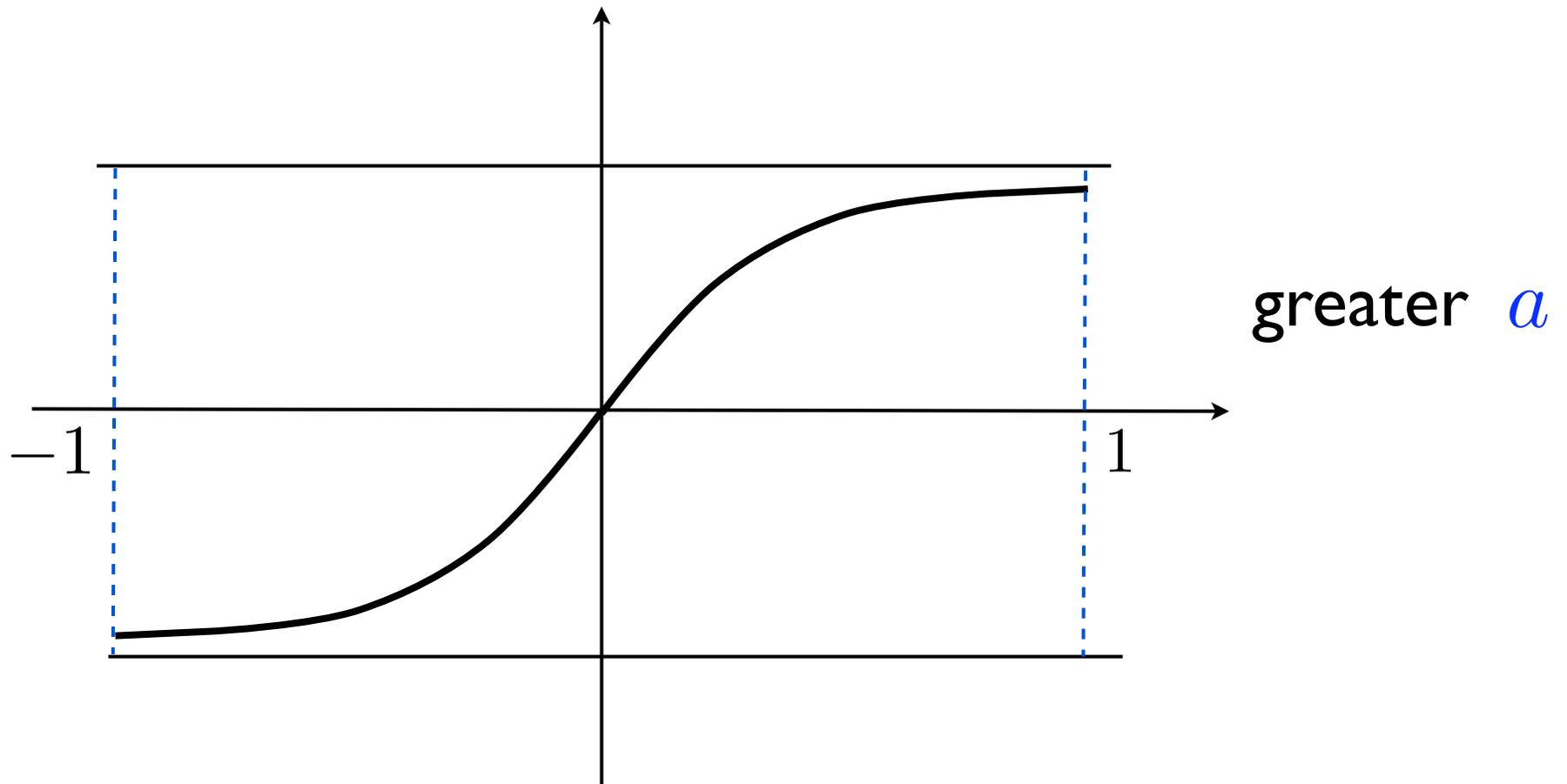
Instability results (I)

Application : $M(y) = a \tanh(\alpha y)$, $a > 0$, $\alpha > 0$.



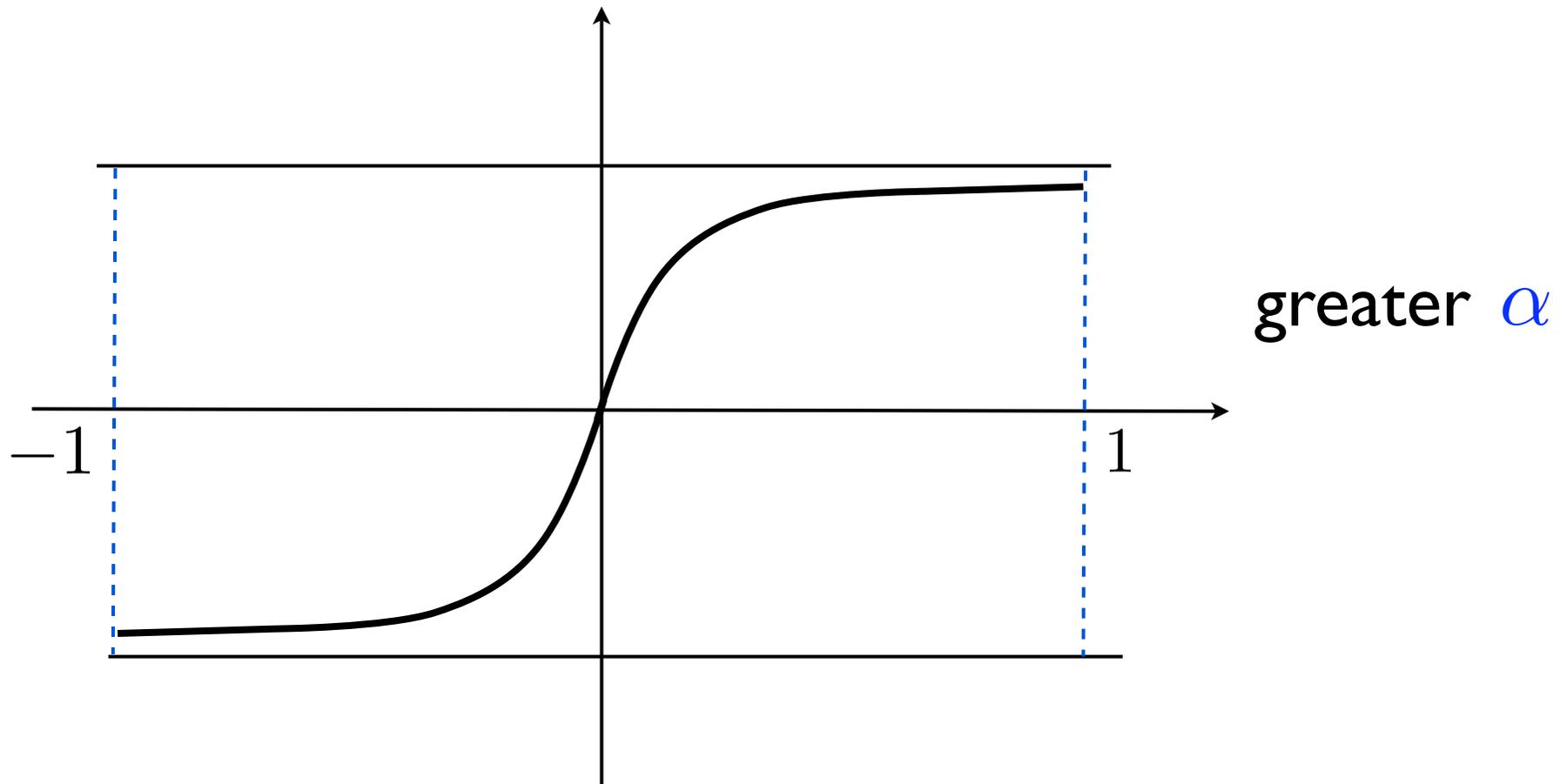
Instability results (I)

Application : $M(y) = a \tanh(\alpha y)$, $a > 0$, $\alpha > 0$.



Instability results (I)

Application : $M(y) = a \tanh(\alpha y)$, $a > 0$, $\alpha > 0$.



Instability results (I)

Application : $M(y) = a \tanh(\alpha y)$, $a > 0$, $\alpha > 0$.

Let α^* the unique **solution** of

$$\alpha \tanh \alpha = 1 \quad (\alpha^* \simeq 1.1996)$$

Instability results (I)

Application : $M(y) = a \tanh(\alpha y)$, $a > 0$, $\alpha > 0$.

Let α^* the unique **solution** of

$$\alpha \tanh \alpha = 1 \quad (\alpha^* \simeq 1.1996)$$

The profile M is **unstable** if and only if (*)

$$\alpha > \alpha^* \quad \text{and} \quad a < [1 - \alpha \tanh \alpha]^{\frac{1}{2}}$$

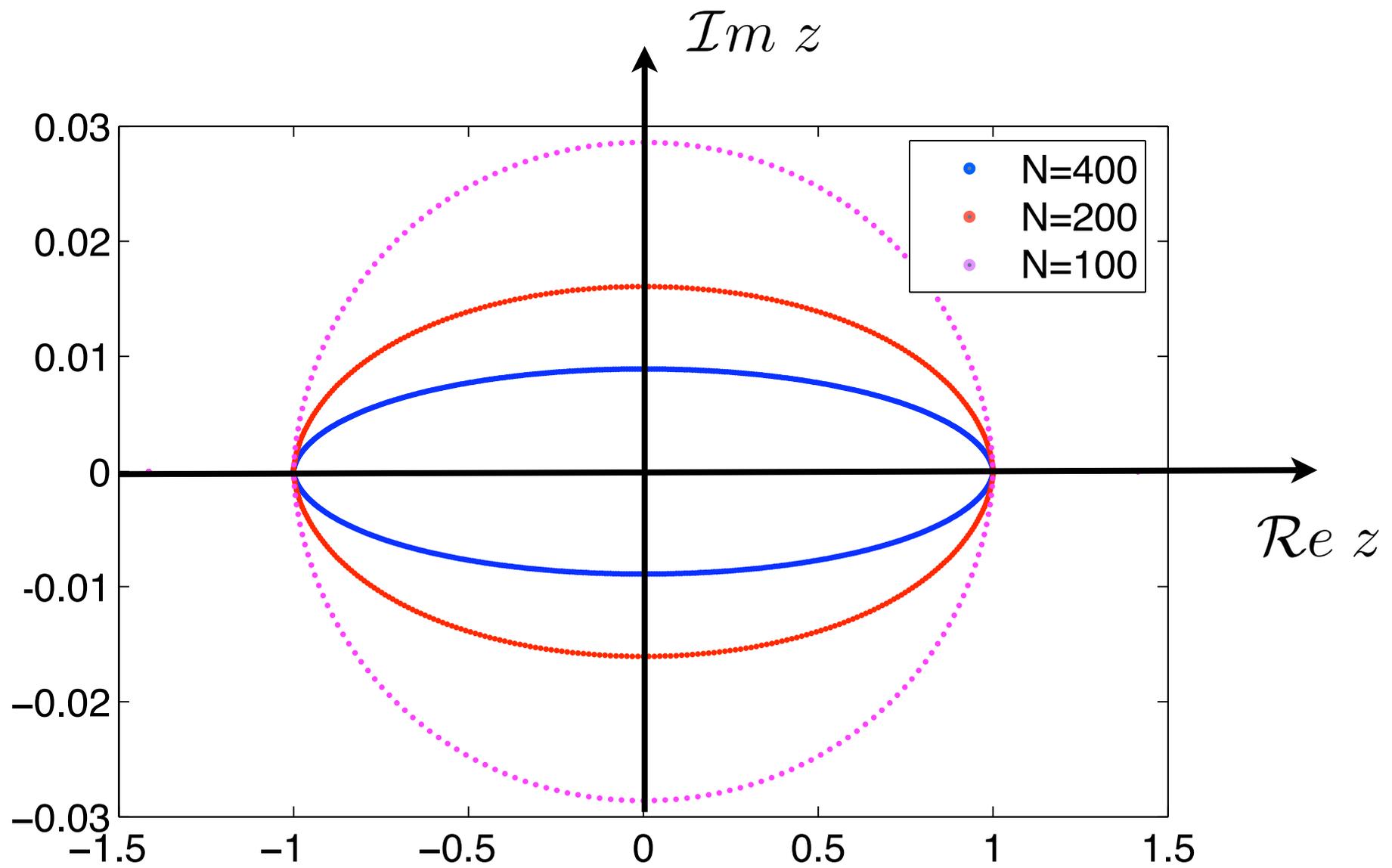
$$(*) \quad \alpha > \alpha^* \implies \alpha \tanh \alpha < 1.$$

Computation of discrete spectra

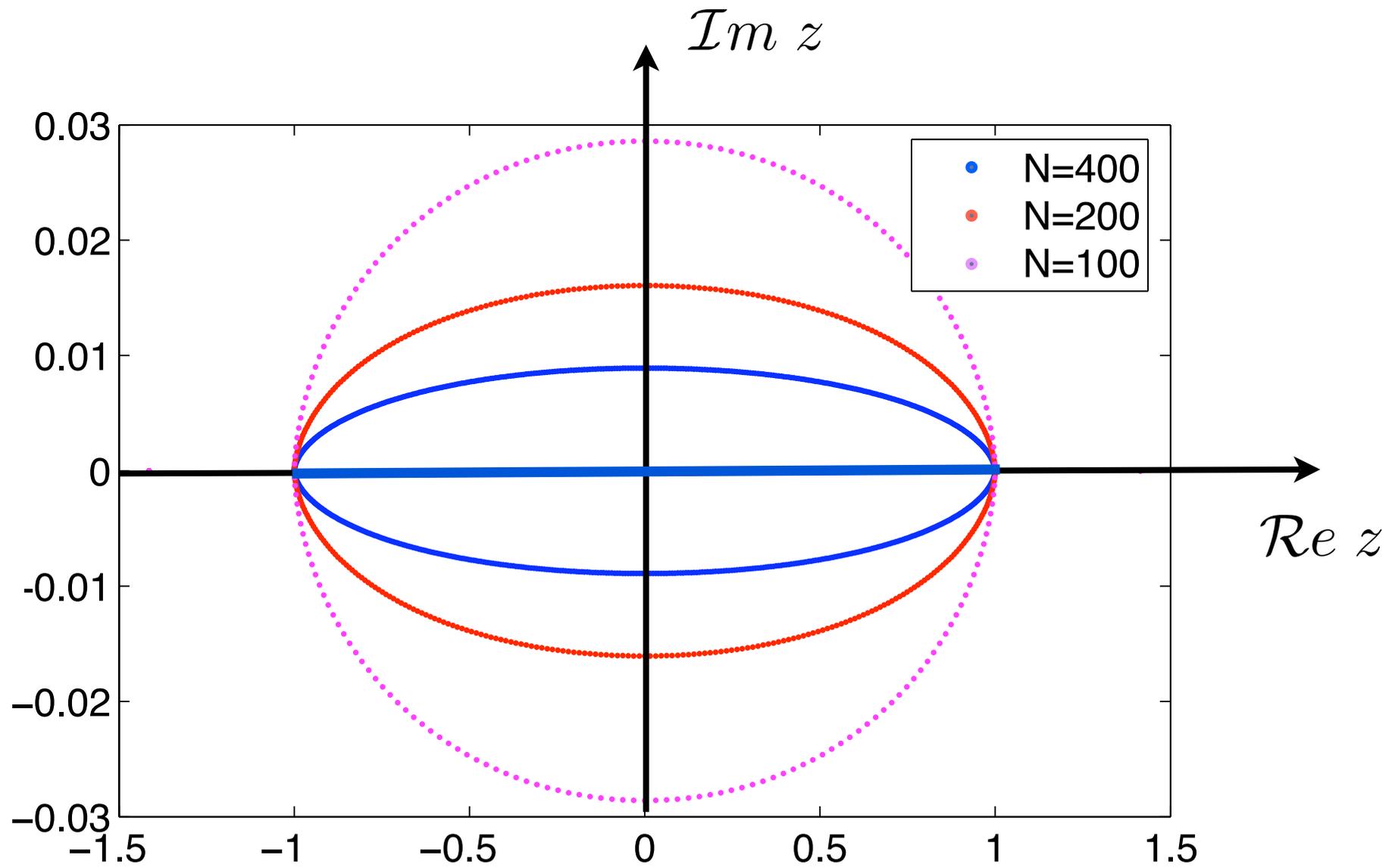
With finite dimensional approximation spaces one constructs discrete approximations $\mathbf{A}_h(M)$ of $\mathbf{A}(M)$

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

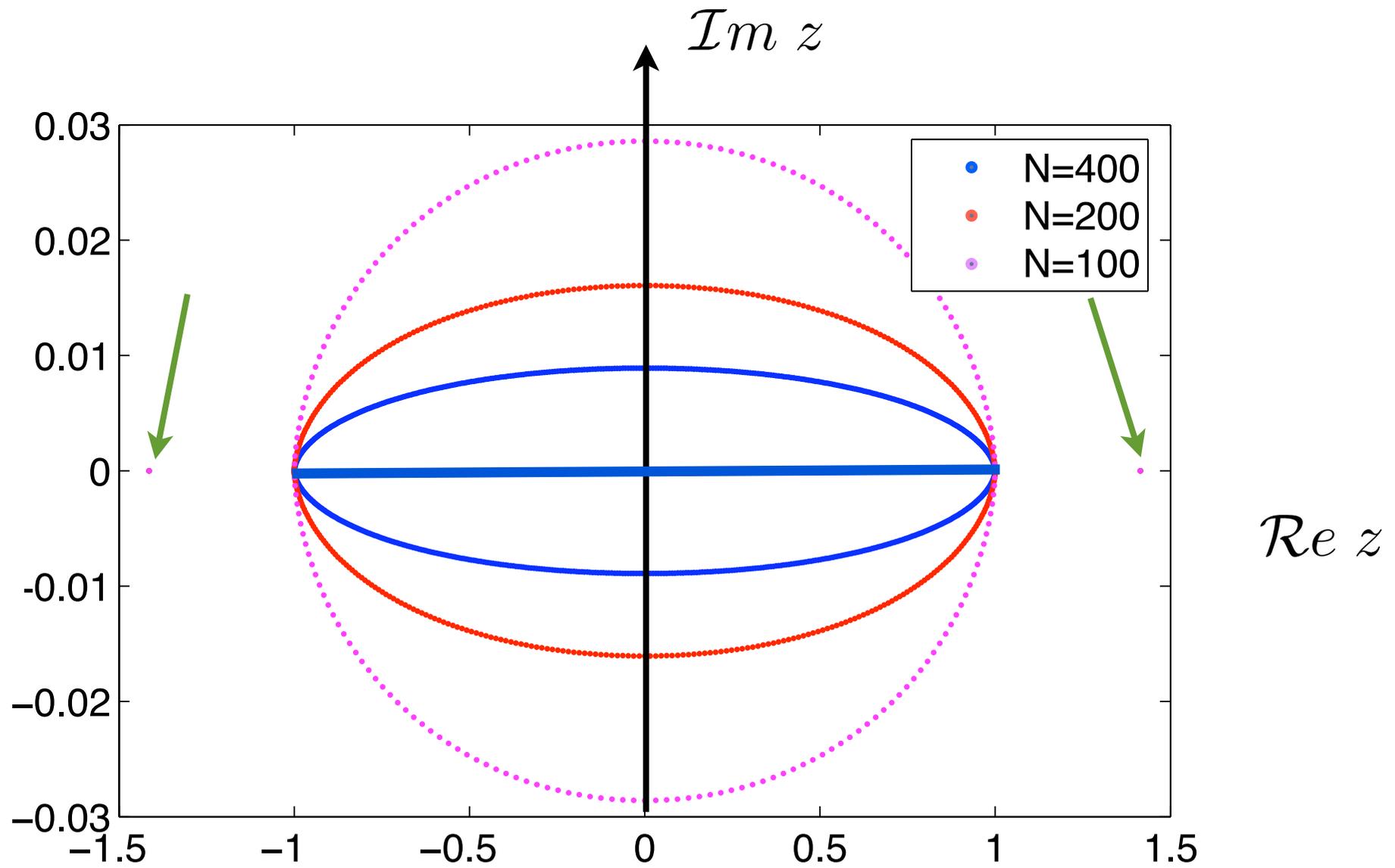
The case of a linear profile $M(y) = y$



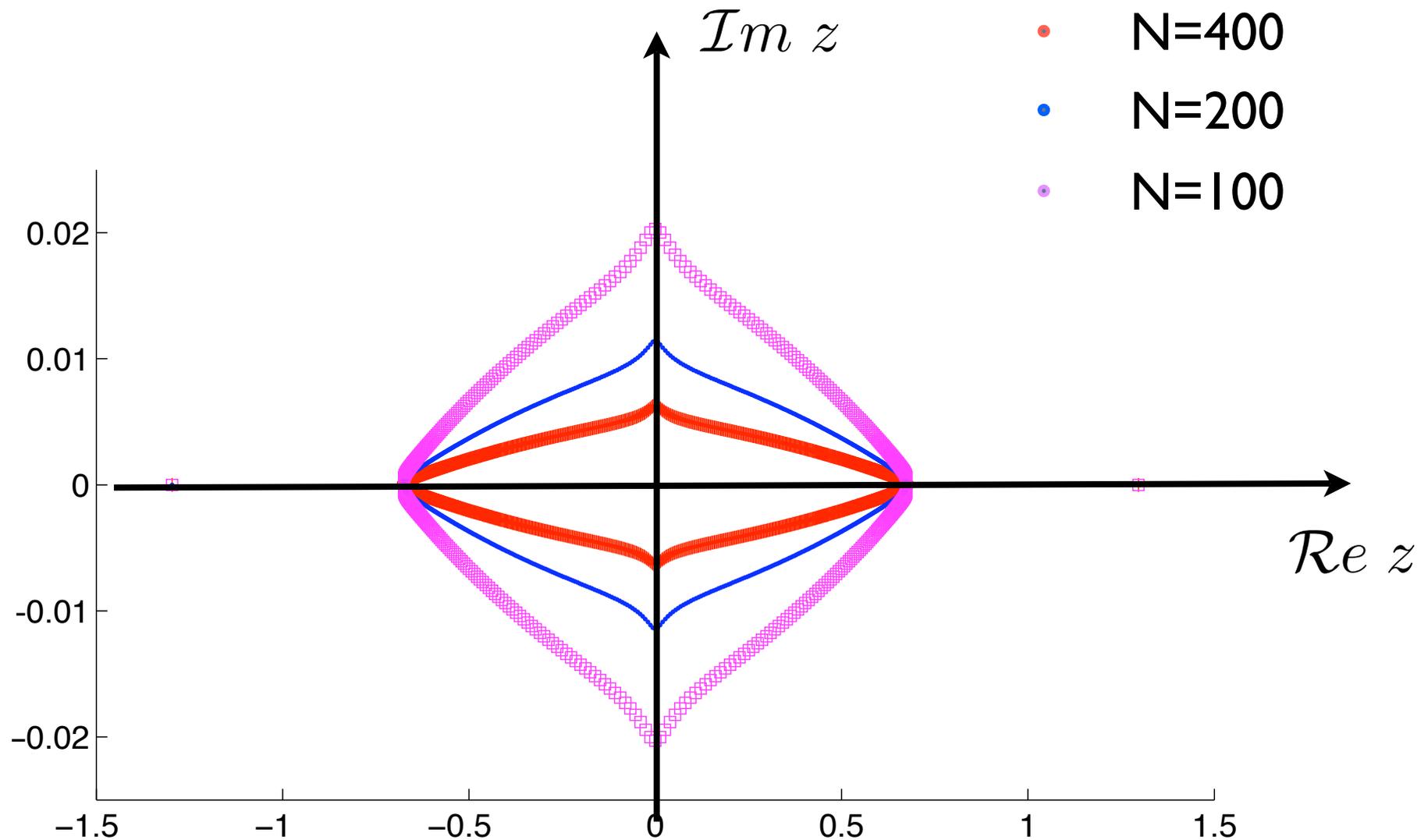
The case of a linear profile $M(y) = y$



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

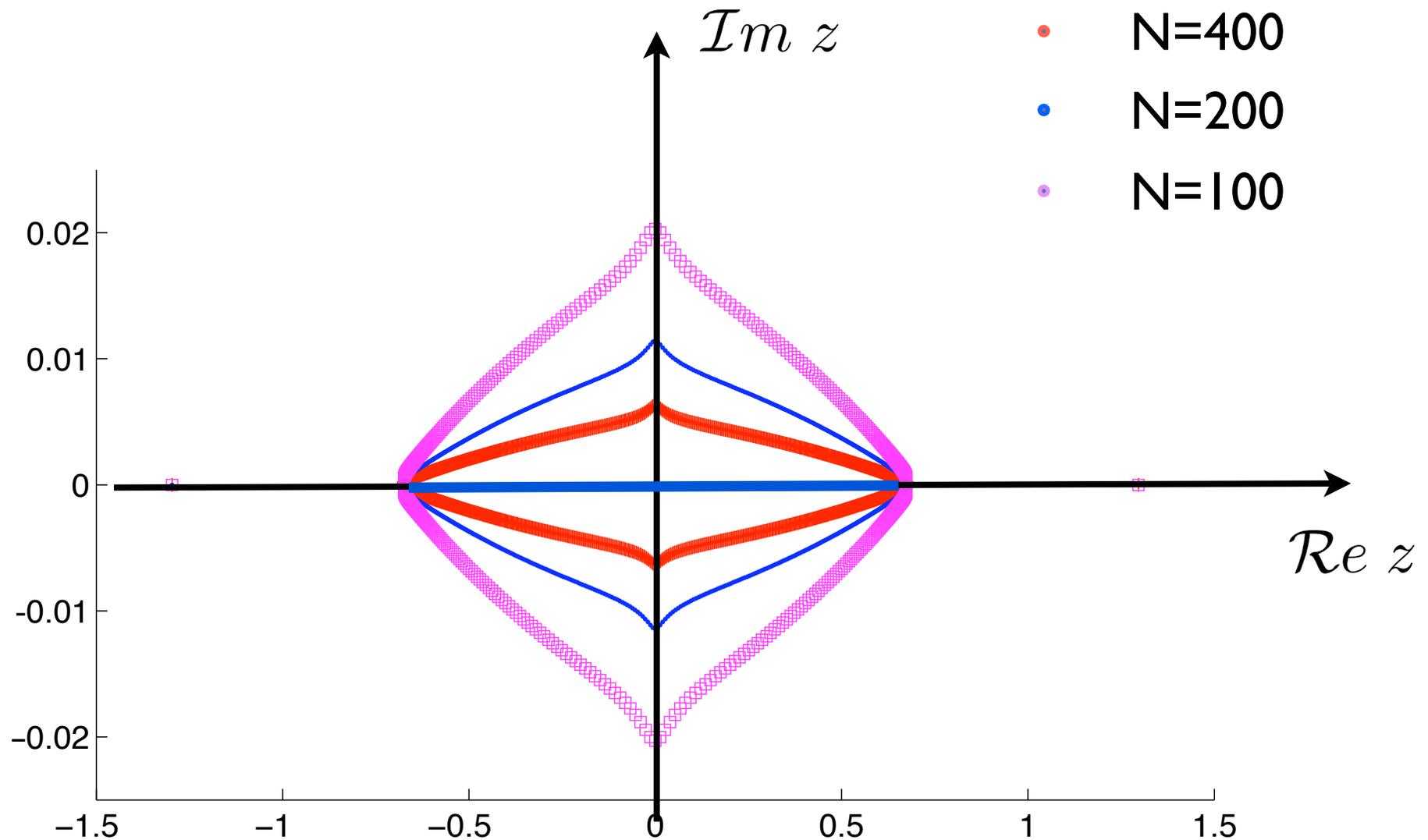


The case of a stable tanh profile



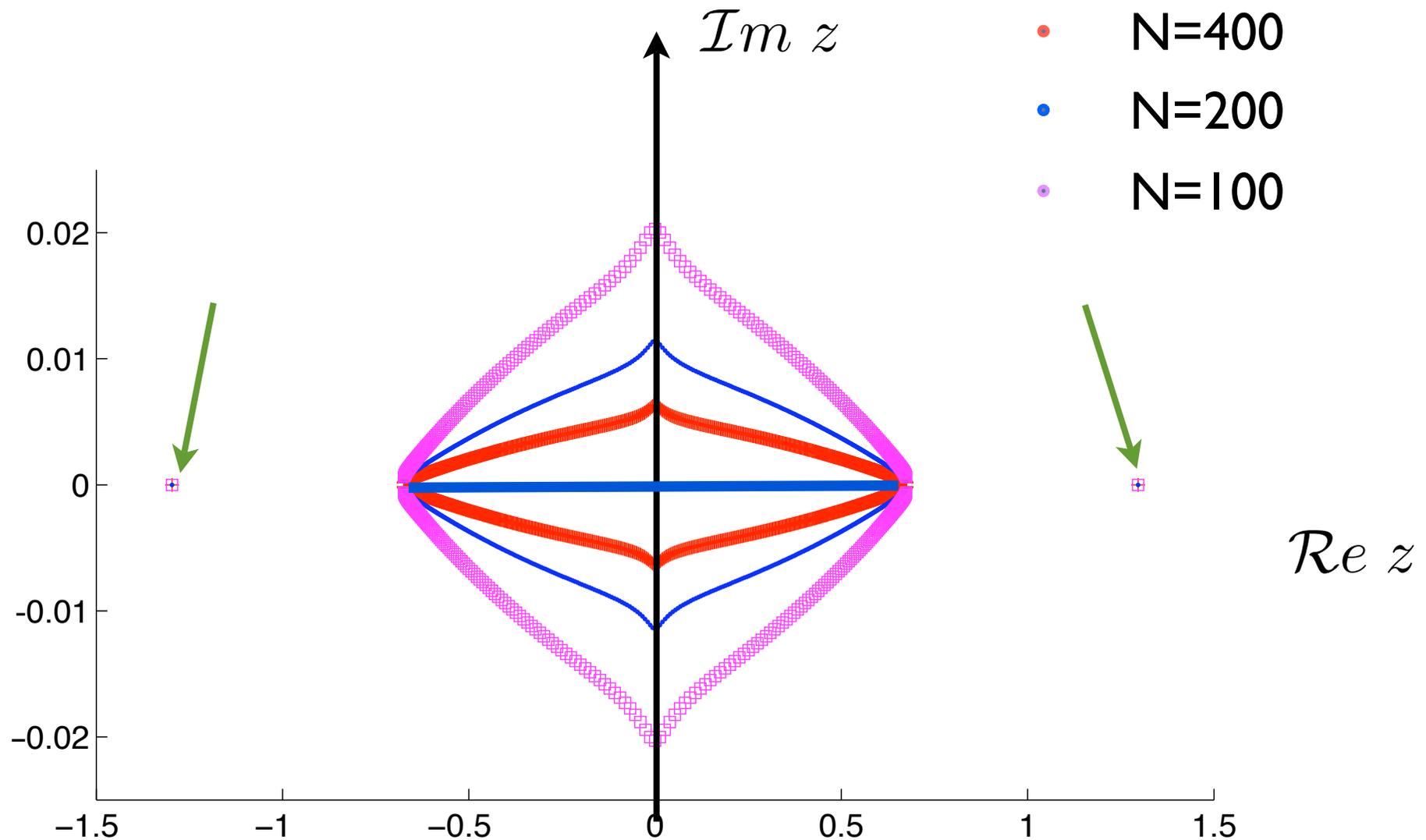
$$M(y) = a \tanh(\alpha y)$$

The case of a stable tanh profile



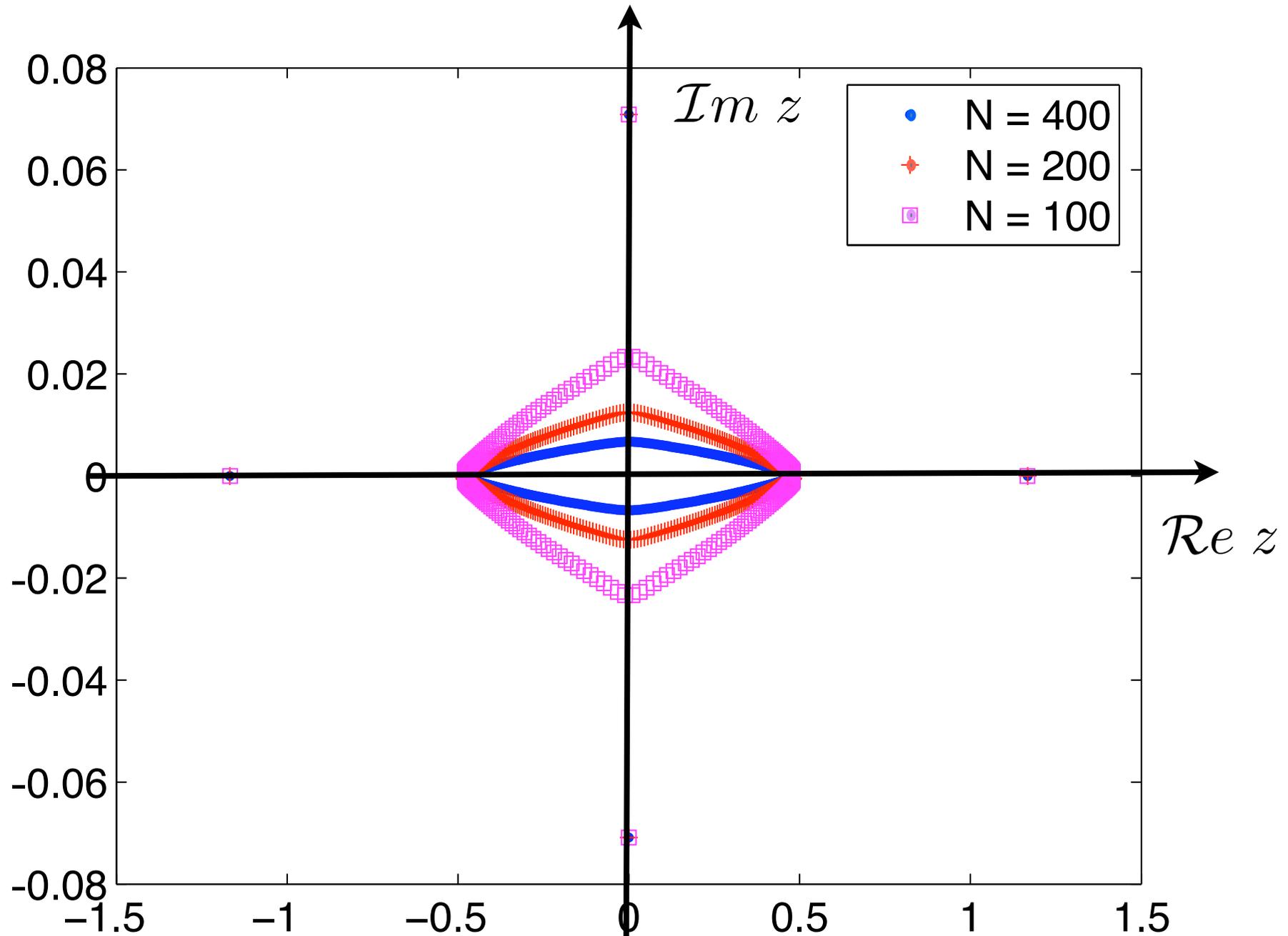
$$M(y) = a \tanh(\alpha y)$$

The case of a stable tanh profile

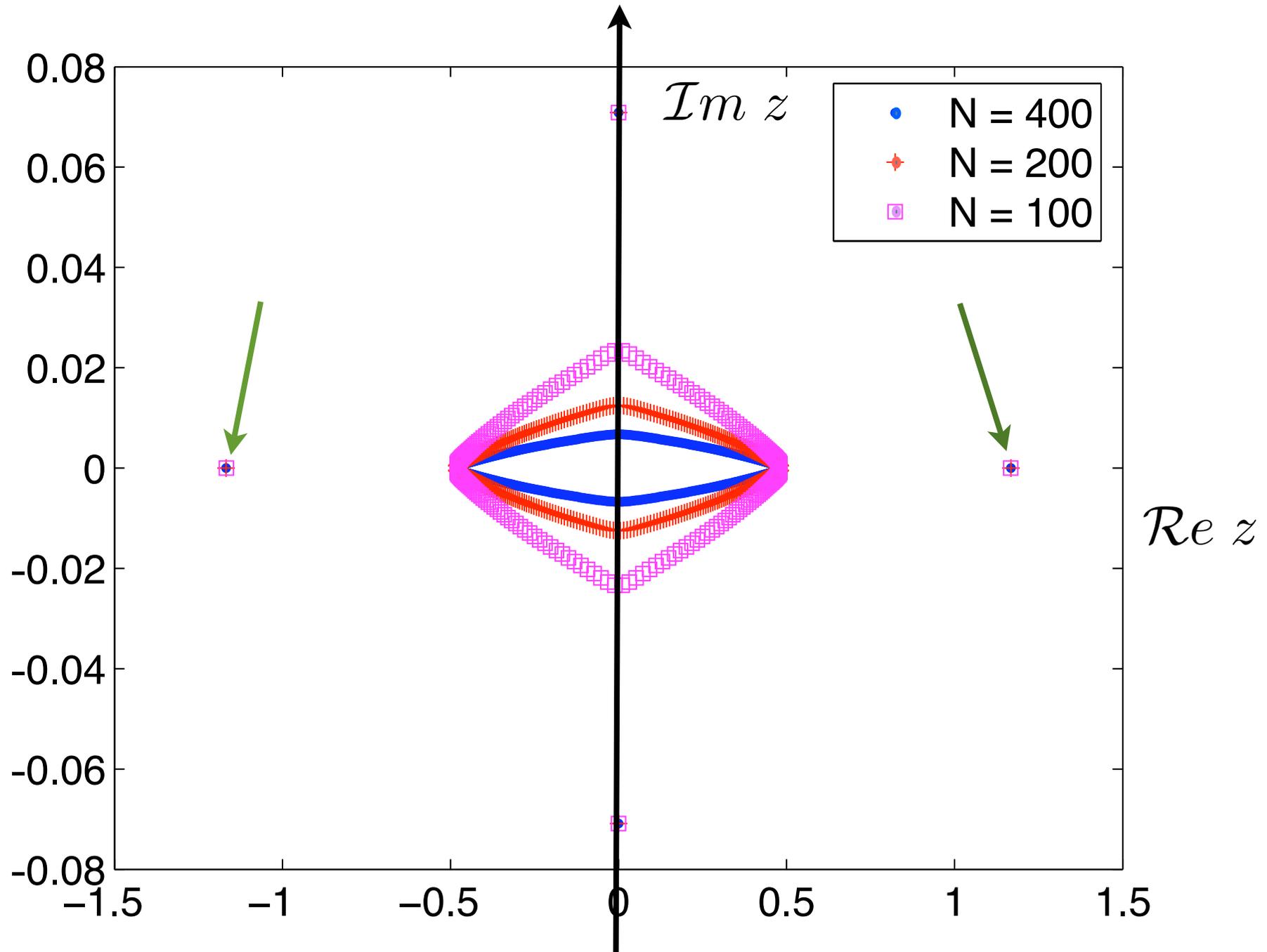


$$M(y) = a \tanh(\alpha y)$$

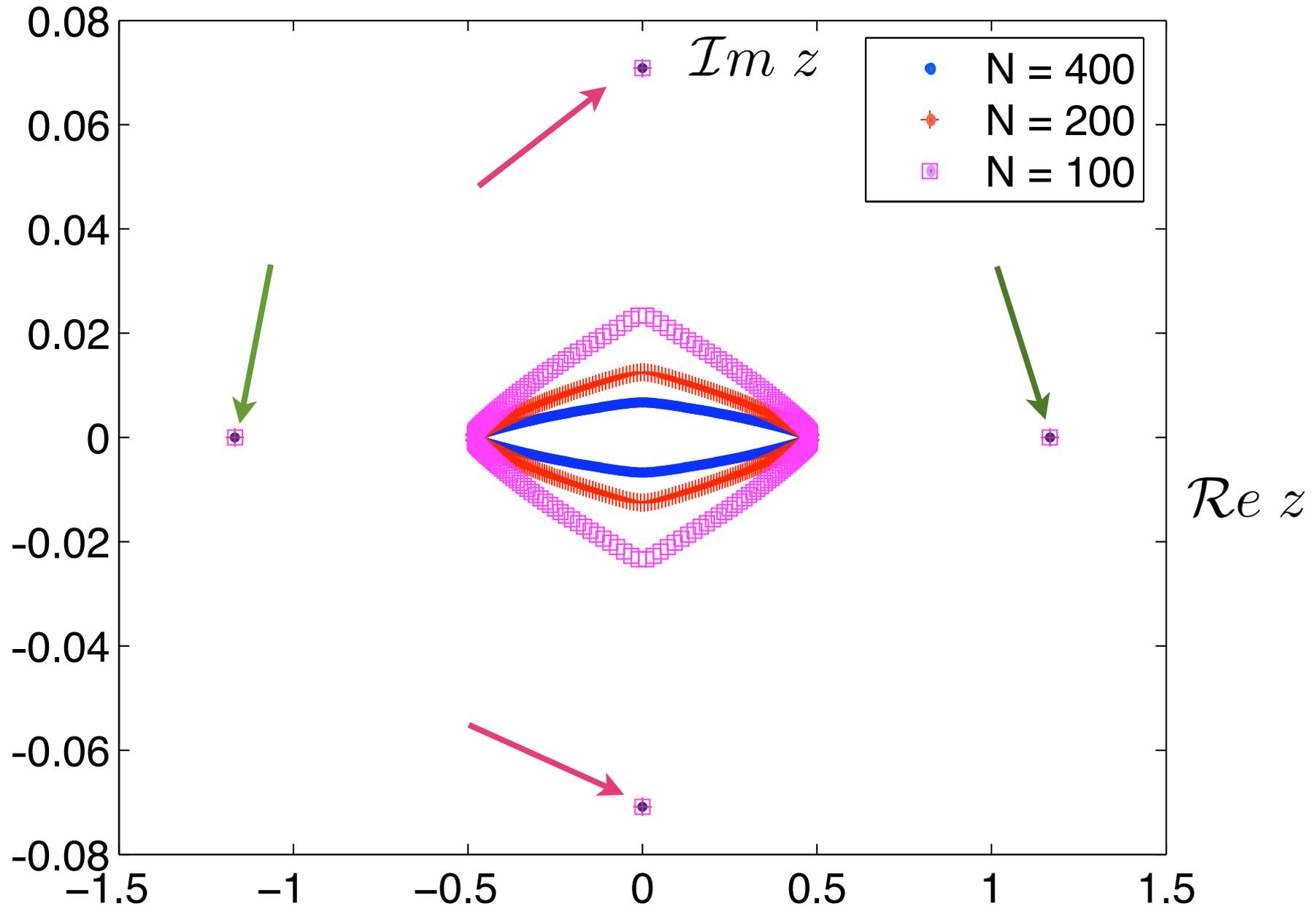
The case of an unstable tanh profile



The case of an unstable tanh profile



The case of an unstable tanh profile



Instability results (2)

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

Instability results (2)

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

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

Instability results (2)

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)

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**.

This points out **how delicate** is the **numerical approximation** of the problem

A well-posedness result

A well-posedness result

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

A well-posedness result

- (A) M is stable $\left(\iff (\mathcal{E}) \text{ only has real solutions.}\right)$
- (B) $M \in C^{3,\gamma}(-1, 1)$, $M' \neq 0$, $M'' \neq 0$ in $[-1, 1]$

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 $(u_0, u_1) \in H_x^4(L_y^2) \times H_x^3(L_y^2)$,
there **exists** a **unique** solution

$$u \in C^0(\mathbb{R}^+; H_x^1(L_y^2)) \times C^1(\mathbb{R}^+; L_x^2(L_y^2))$$

A well-posedness result

- (A) M is stable $\left(\iff (\mathcal{E}) \text{ only has real solutions.}\right)$
- (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 $(u_0, u_1) \in H_x^4(L_y^2) \times H_x^3(L_y^2)$, there **exists a unique** solution

$$u \in C^0(\mathbb{R}^+; H_x^1(L_y^2)) \times C^1(\mathbb{R}^+; L_x^2(L_y^2))$$

$$\|u(\cdot, t)\|_{H_x^1(L_y^2)} \leq C(M) (1 + t^3) \left(\|u_0\|_{H_x^4(L_y^2)} + \|u_1\|_{H_x^3(L_y^2)} \right)$$

Proof of the theorem

Since $(\partial_t + M\partial_x)^2 u = \partial_x^2 [E(u)]$, it suffices to study

$$U(x, t) := [E(u)](x, t)$$

Proof of the theorem

Since $(\partial_t + M\partial_x)^2 u = \partial_x^2 [E(u)]$, it suffices to study

$$U(x, t) := [E(u)](x, t)$$

Using the **Fourier-Laplace** transform in

$$U(x, t) \longrightarrow \widehat{U}(k, \omega), \quad k \in \mathbb{R}, \quad \omega \in \mathbb{C}$$

Proof of the theorem

Since $(\partial_t + M\partial_x)^2 u = \partial_x^2 [E(u)]$, it suffices to study

$$U(x, t) := [E(u)](x, t)$$

Using the **Fourier-Laplace** transform in

$$U(x, t) \longrightarrow \widehat{U}(k, \omega), \quad k \in \mathbb{R}, \quad \omega \in \mathbb{C}$$

one obtains an expression of the form :

$$\widehat{U}(k, \omega) = \frac{\phi(\lambda, k)}{2 - F_M(\lambda)}, \quad \omega = \lambda k$$

where ϕ is known explicitly from (u_0, u_1)

Proof of the theorem

$$\phi(\lambda, k) = E\left(f_0(\cdot, \lambda) \hat{u}_0(\cdot, \lambda)\right) + E\left(f_1(\cdot, \lambda) \hat{u}_1(\cdot, \lambda)\right)$$

$$f_0(y, \lambda) = i \frac{M(y)}{(\lambda - M(y))^2} - i \frac{1}{\lambda - M(y)}$$

$$f_1(y, \lambda) = \frac{1}{(\lambda - M(y))^2}$$

$\lambda \mapsto \phi(\lambda, k)$ is **singular** along $[M_-, M_+]$

Proof of the theorem

With **inverse Laplace** transform in time:

$$\widehat{\mathbf{U}}(k, t) = \int_{\text{Im}\lambda = \lambda_I} \frac{\phi(\lambda, k)}{2 - F_M(\lambda)} e^{-ik\lambda t} d\lambda$$

with $k \lambda_I > 0$.

Proof of the theorem

With **inverse Laplace** transform in time:

$$\hat{\mathbf{U}}(k, t) = \int_{\text{Im}\lambda = \lambda_I} \frac{\phi(\lambda, k)}{2 - F_M(\lambda)} e^{-ik\lambda t} d\lambda$$

with $k \lambda_I > 0$.

Proof of the theorem

With **inverse Laplace** transform in time:

$$\hat{\mathbf{U}}(k, t) = \int_{\text{Im}\lambda = \lambda_I} \frac{\phi(\lambda, k)}{2 - F_M(\lambda)} e^{-ik\lambda t} d\lambda$$

with $k \lambda_I > 0$.

This integral is studied using **complex variable** techniques.

Proof of the theorem

With **inverse Laplace** transform in time:

$$\widehat{\mathbf{U}}(k, t) = \int_{\text{Im}\lambda = \lambda_I} \frac{\phi(\lambda, k)}{2 - F_M(\lambda)} e^{-ik\lambda t} d\lambda$$

with $k \lambda_I > 0$.

This integral is studied using **complex variable** techniques.

$\lambda \longrightarrow \phi(\lambda, k)$ is **analytic** outside $[M_-, M_+]$

Proof of the theorem

With **inverse Laplace** transform in time:

$$\widehat{\mathbf{U}}(k, t) = \int_{\text{Im}\lambda = \lambda_I} \frac{\phi(\lambda, k)}{2 - F_M(\lambda)} e^{-ik\lambda t} d\lambda$$

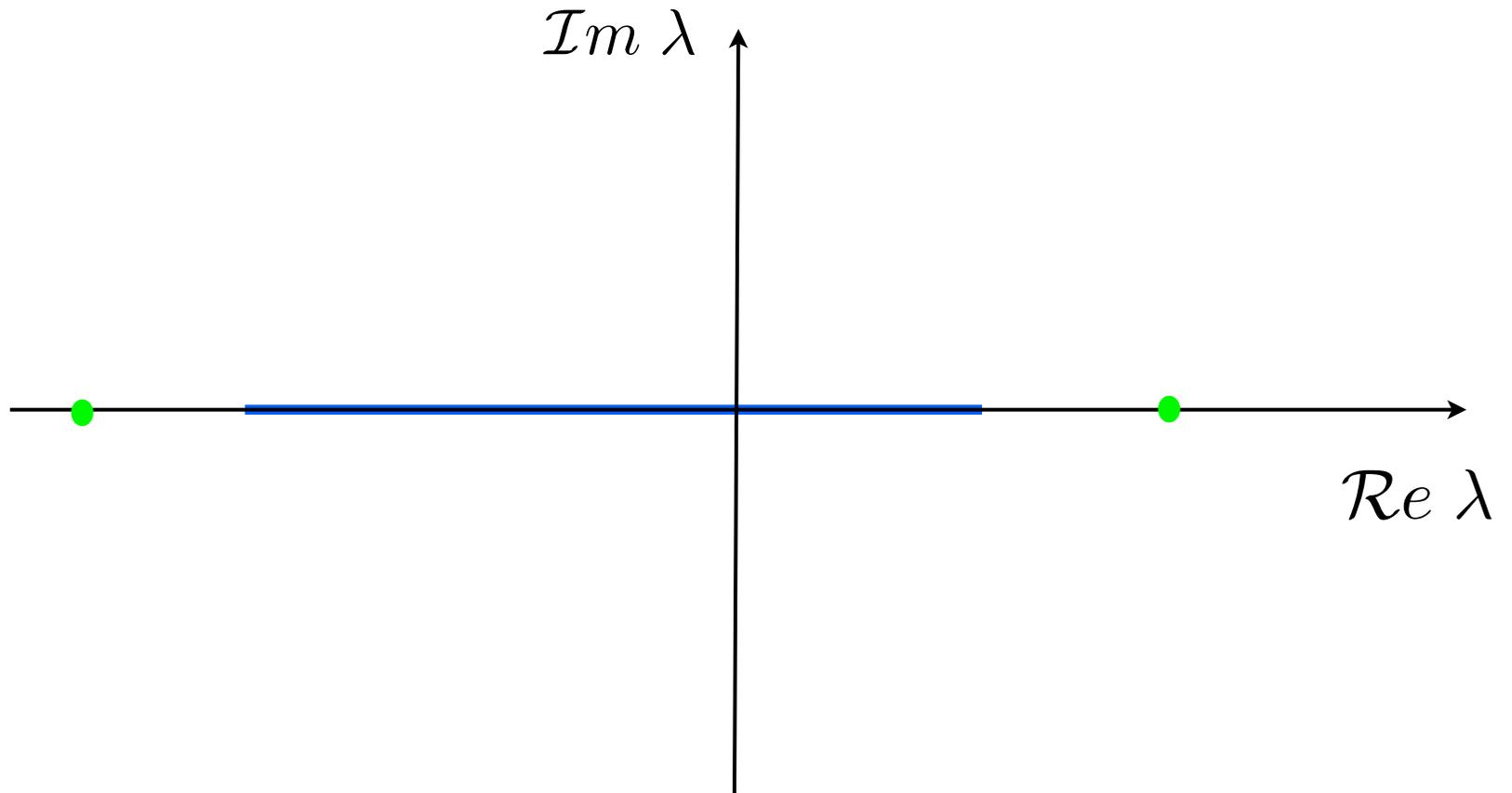
with $k \lambda_I > 0$.

This integral is studied using **complex variable** techniques.

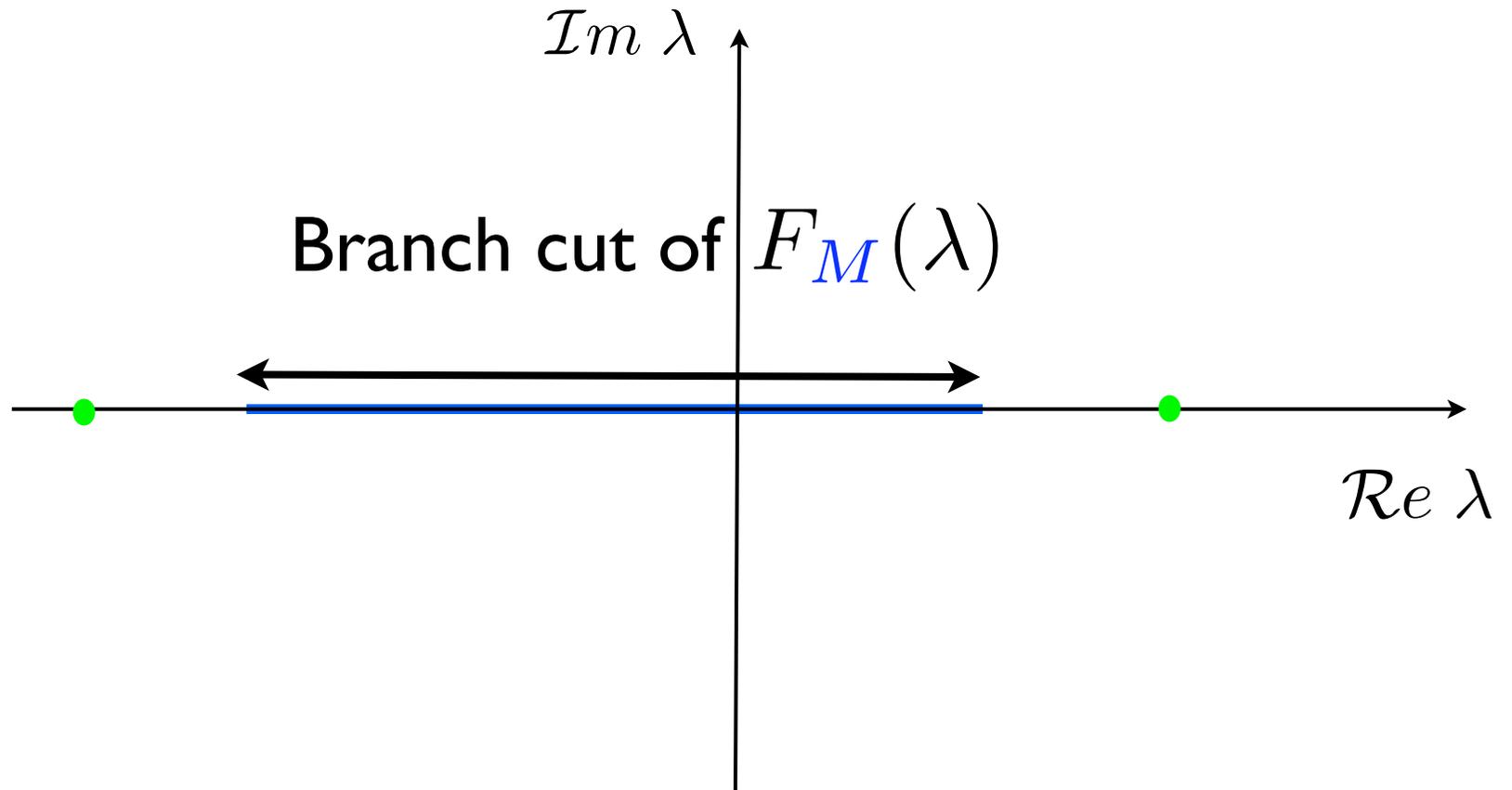
$\lambda \longrightarrow \phi(\lambda, k)$ is **analytic** outside $[M_-, M_+]$

We have to use the **analyticity** properties of $F_M(\lambda)$.

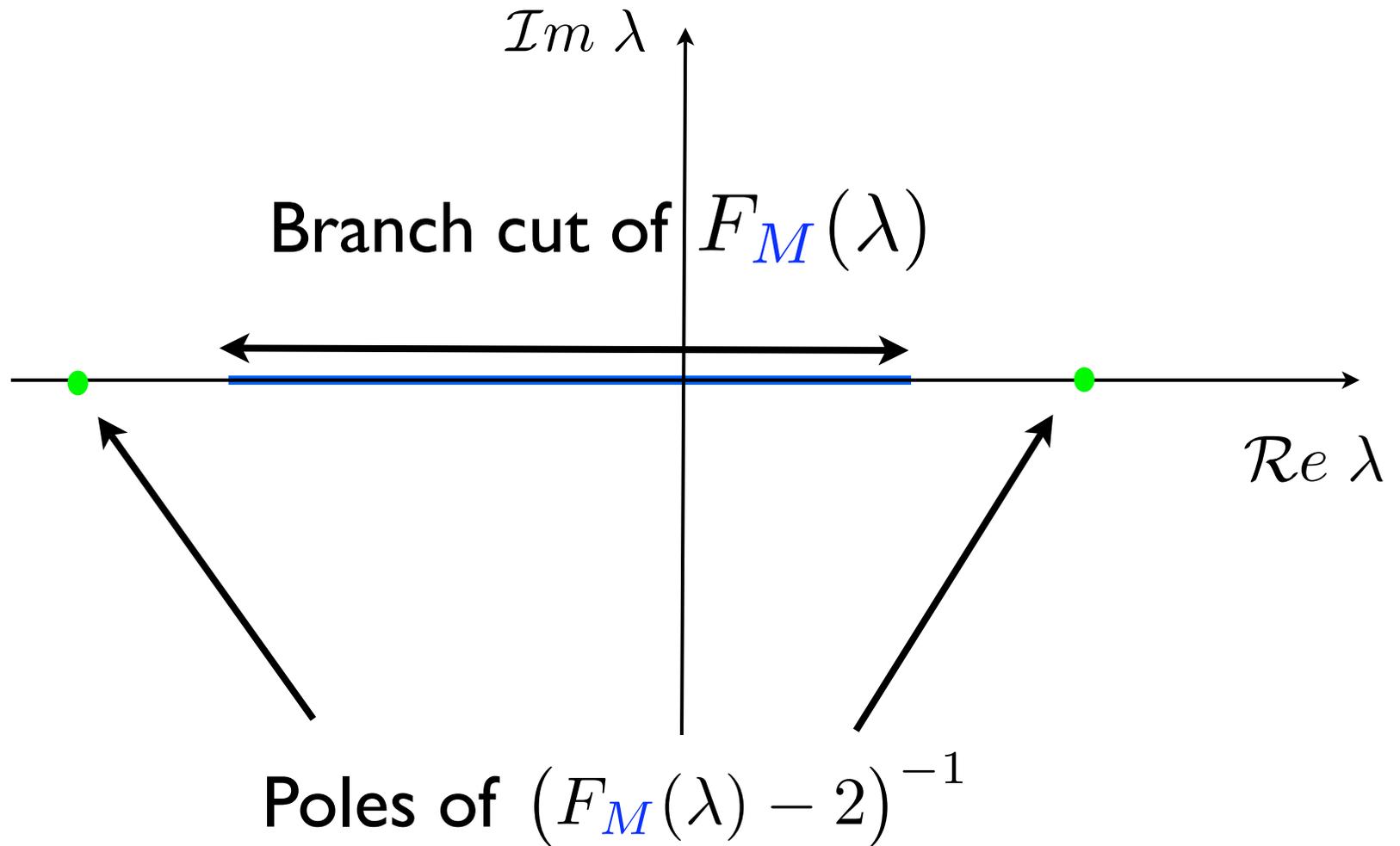
Inverting the Laplace transform in time



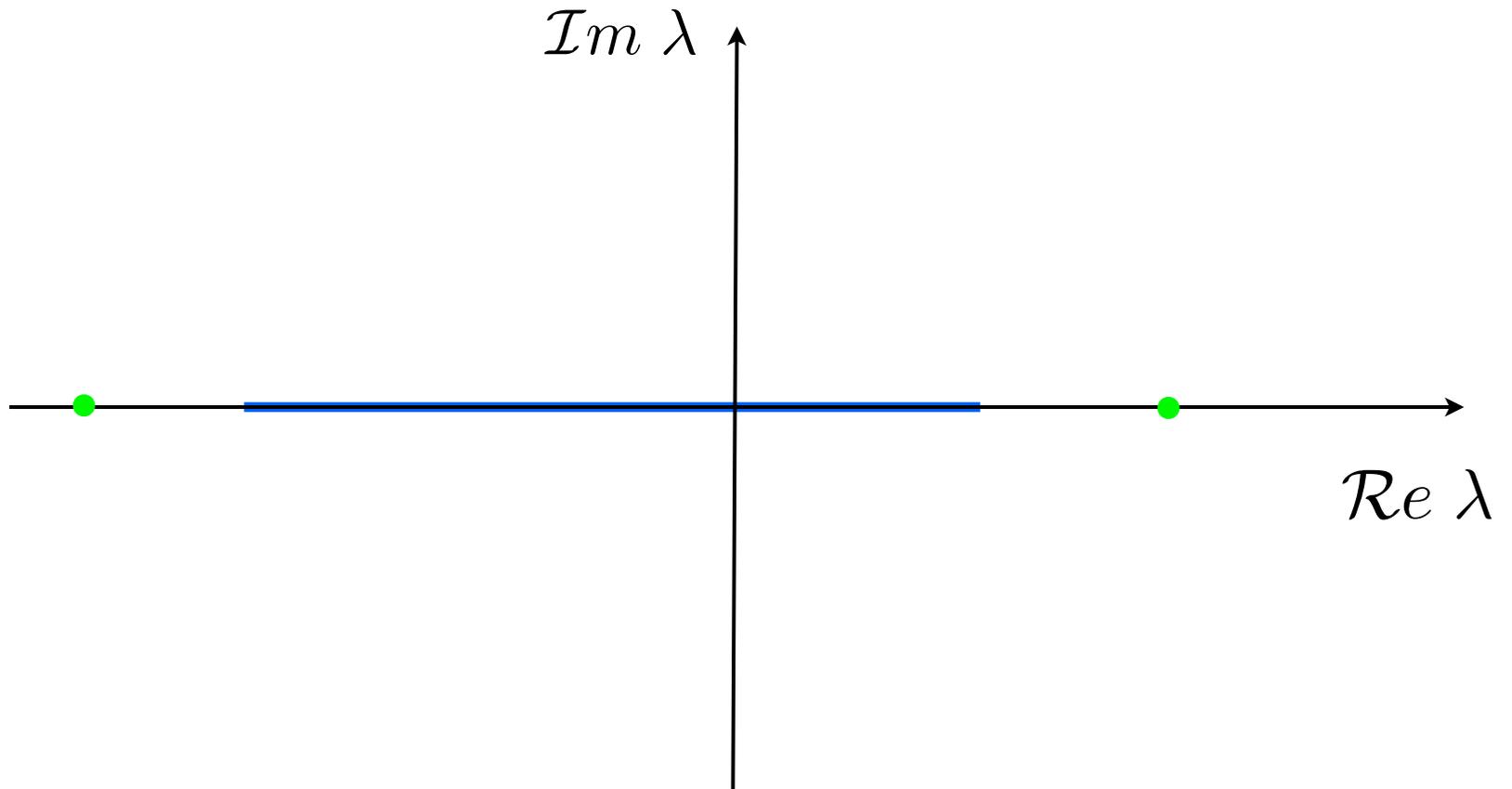
Inverting the Laplace transform in time



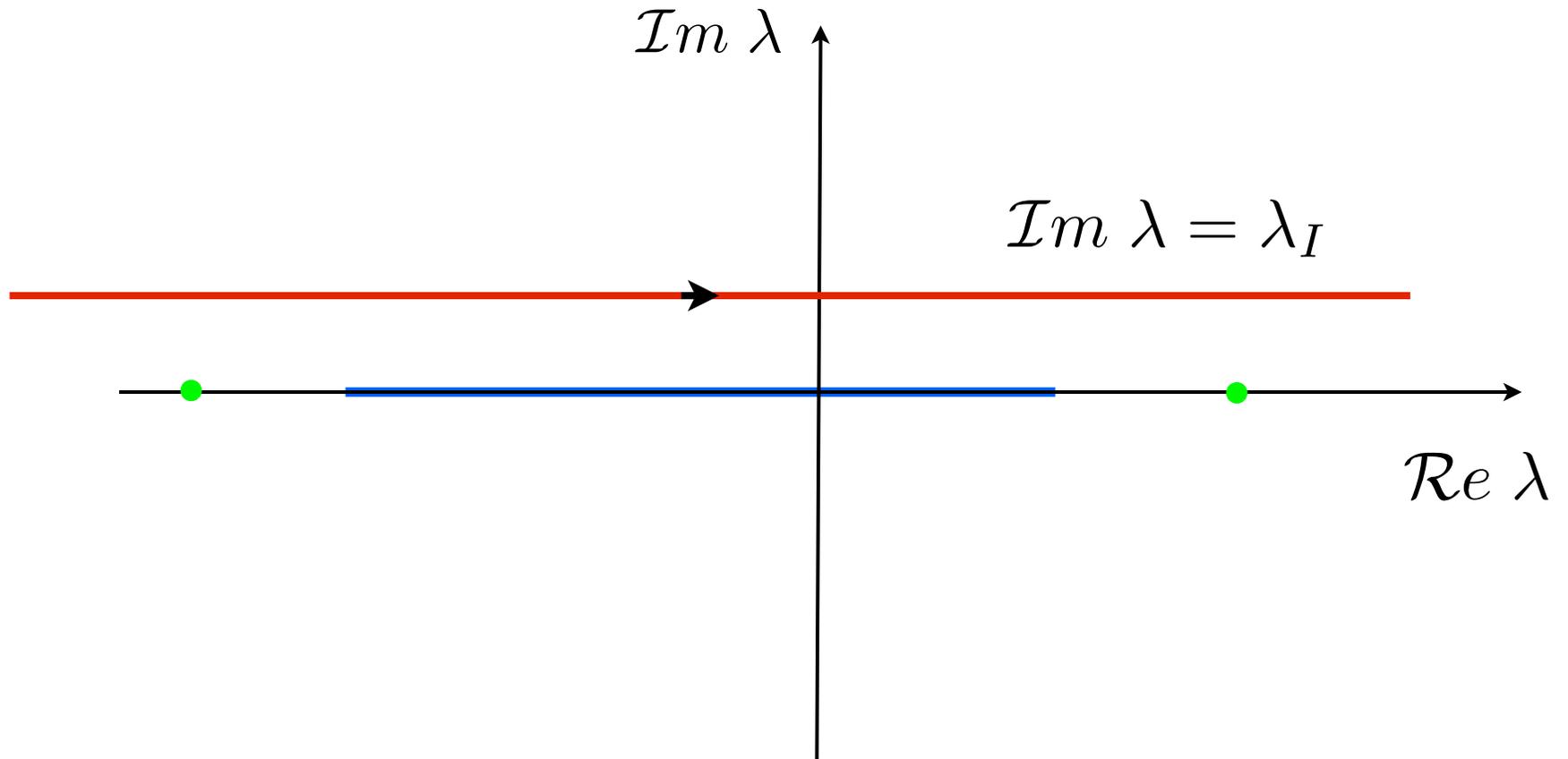
Inverting the Laplace transform in time



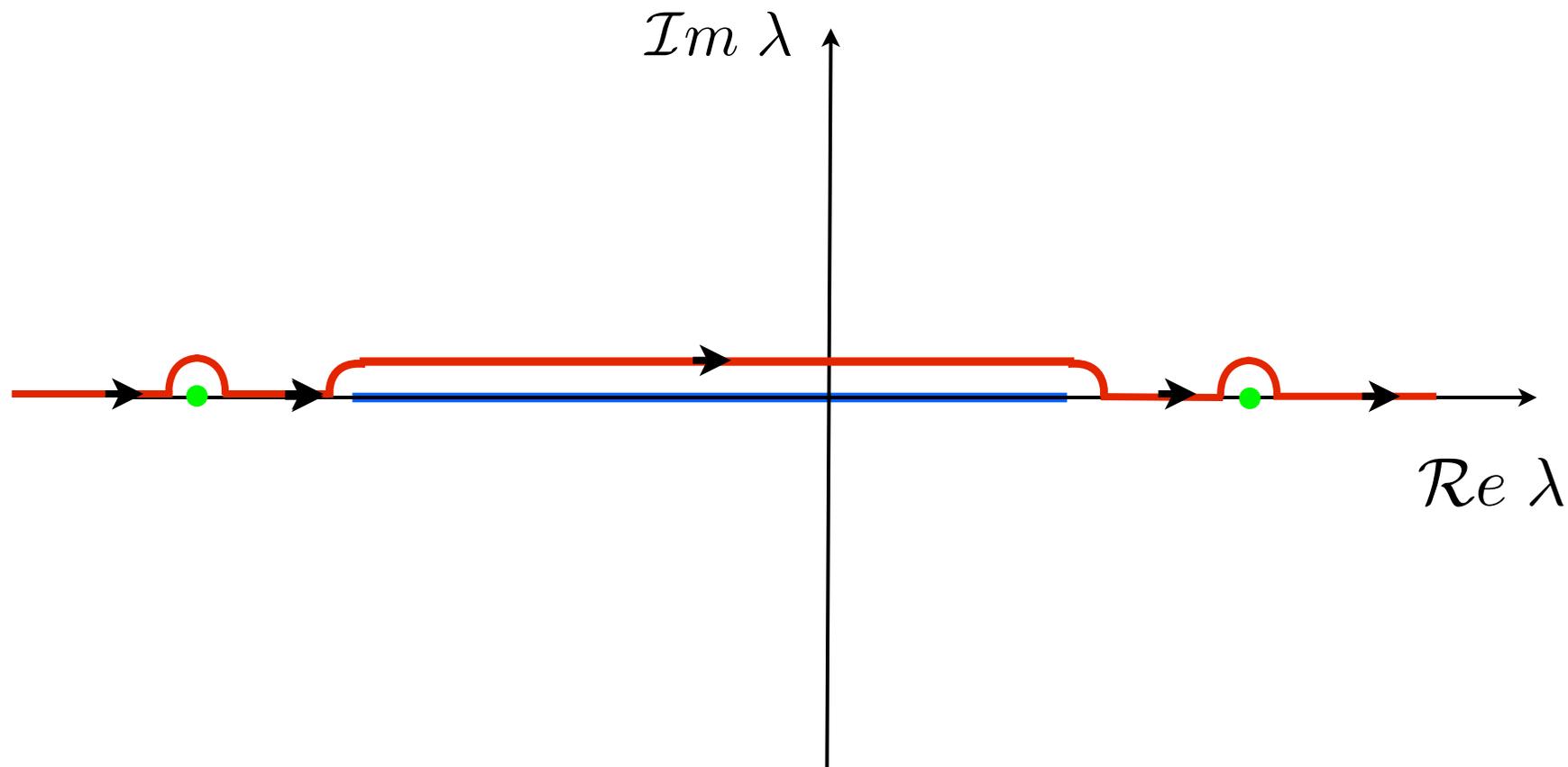
Inverting the Laplace transform in time



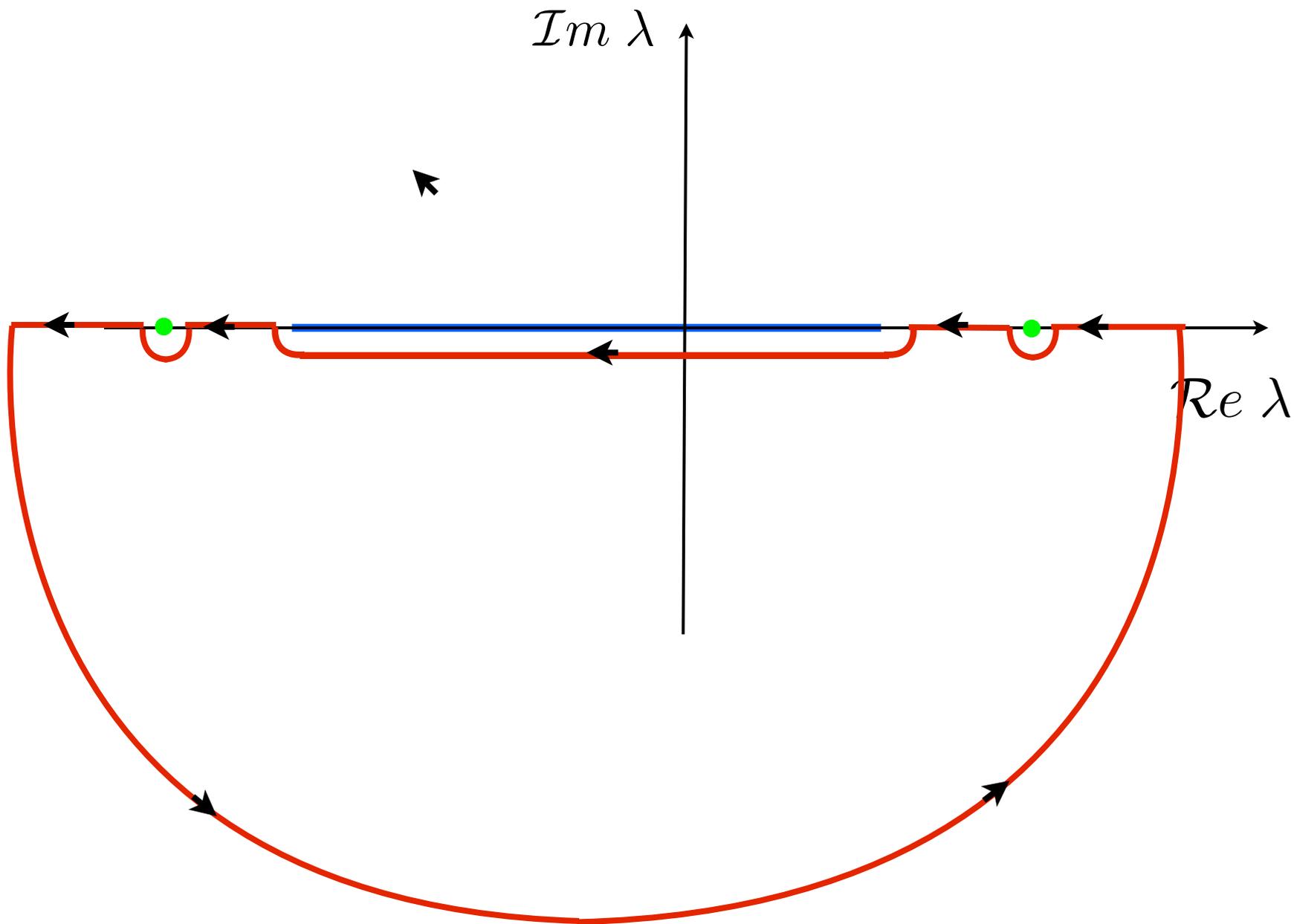
Inverting the Laplace transform in time



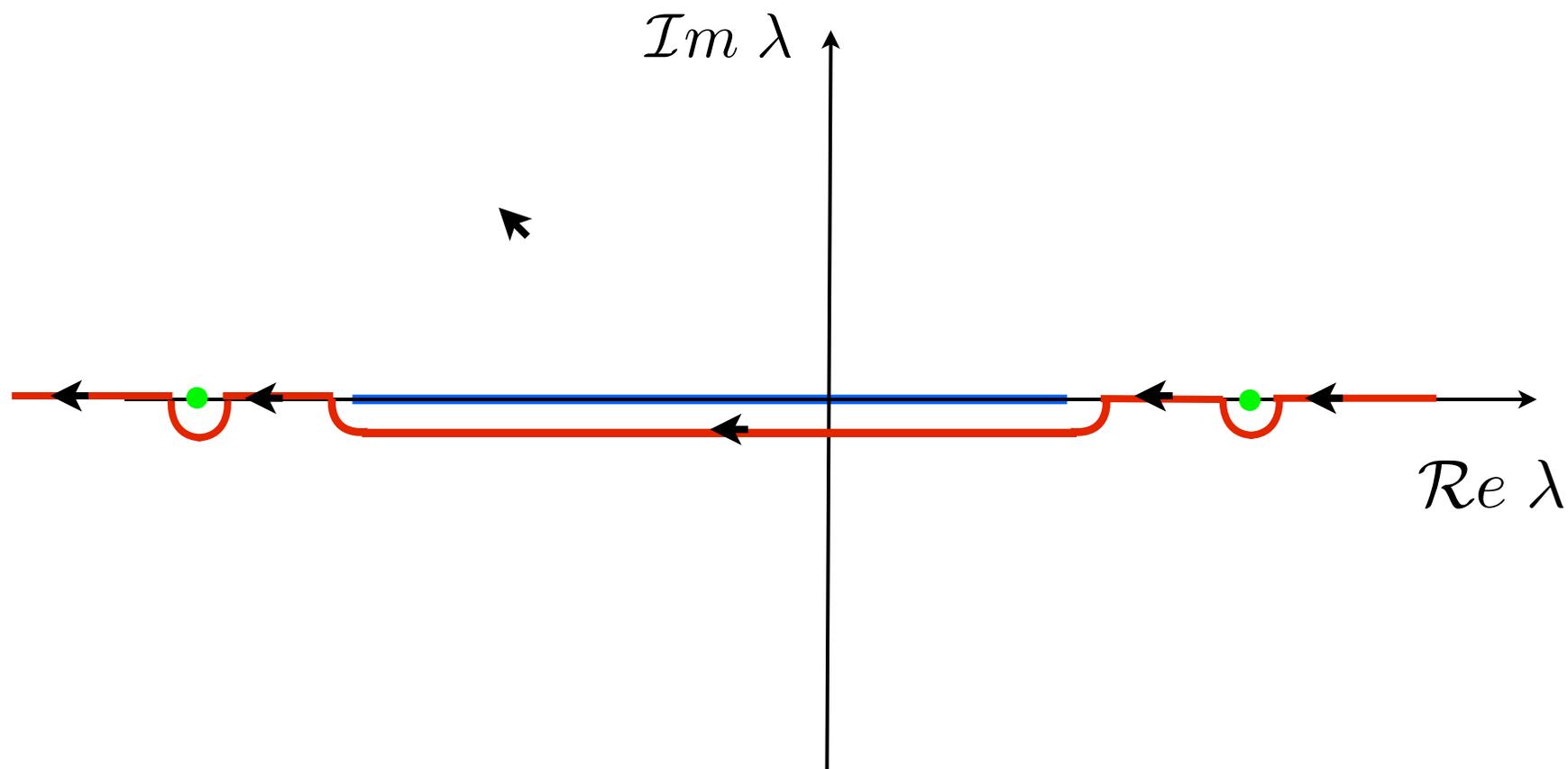
Inverting the Laplace transform in time



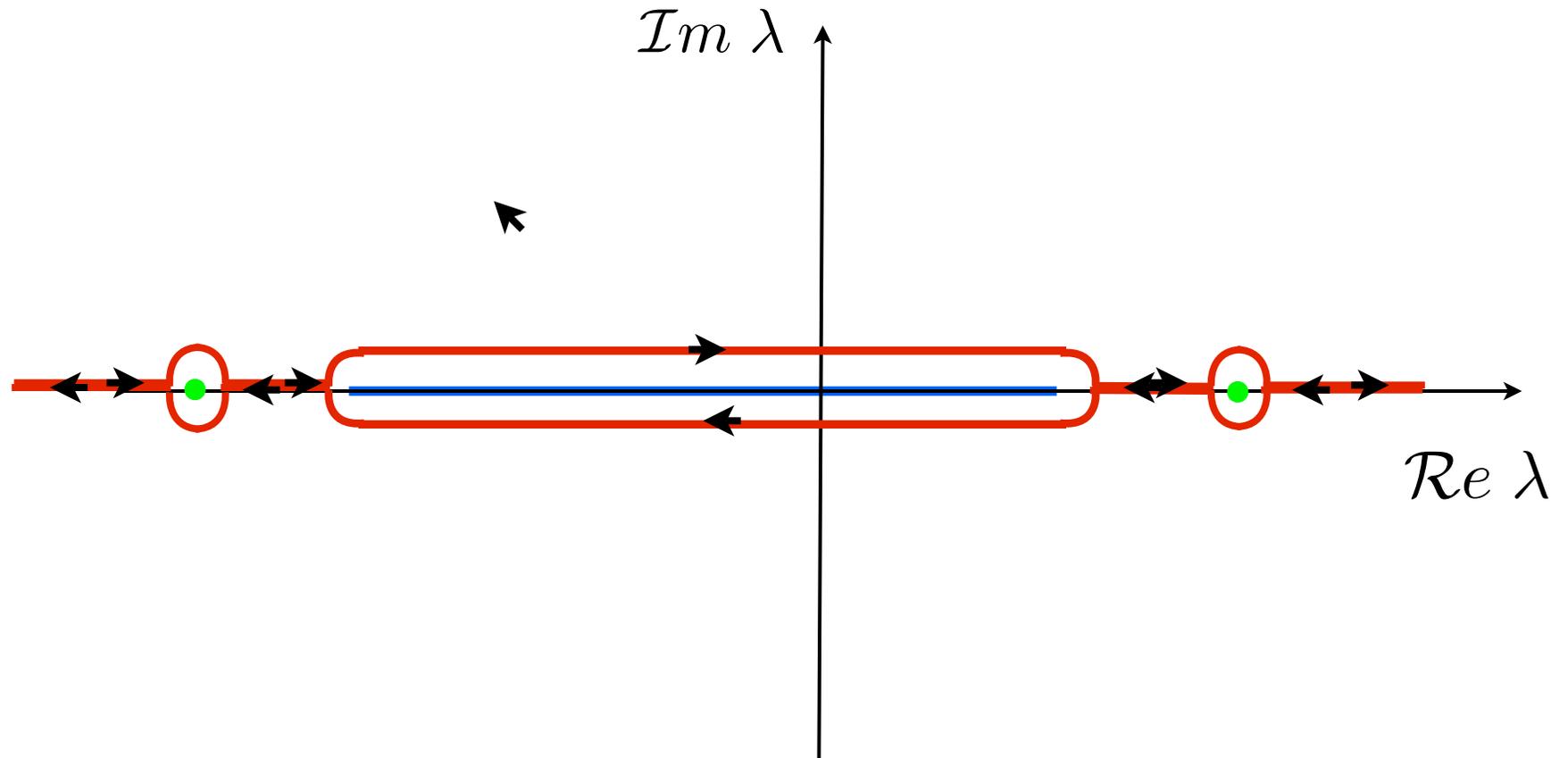
Inverting the Laplace transform in time



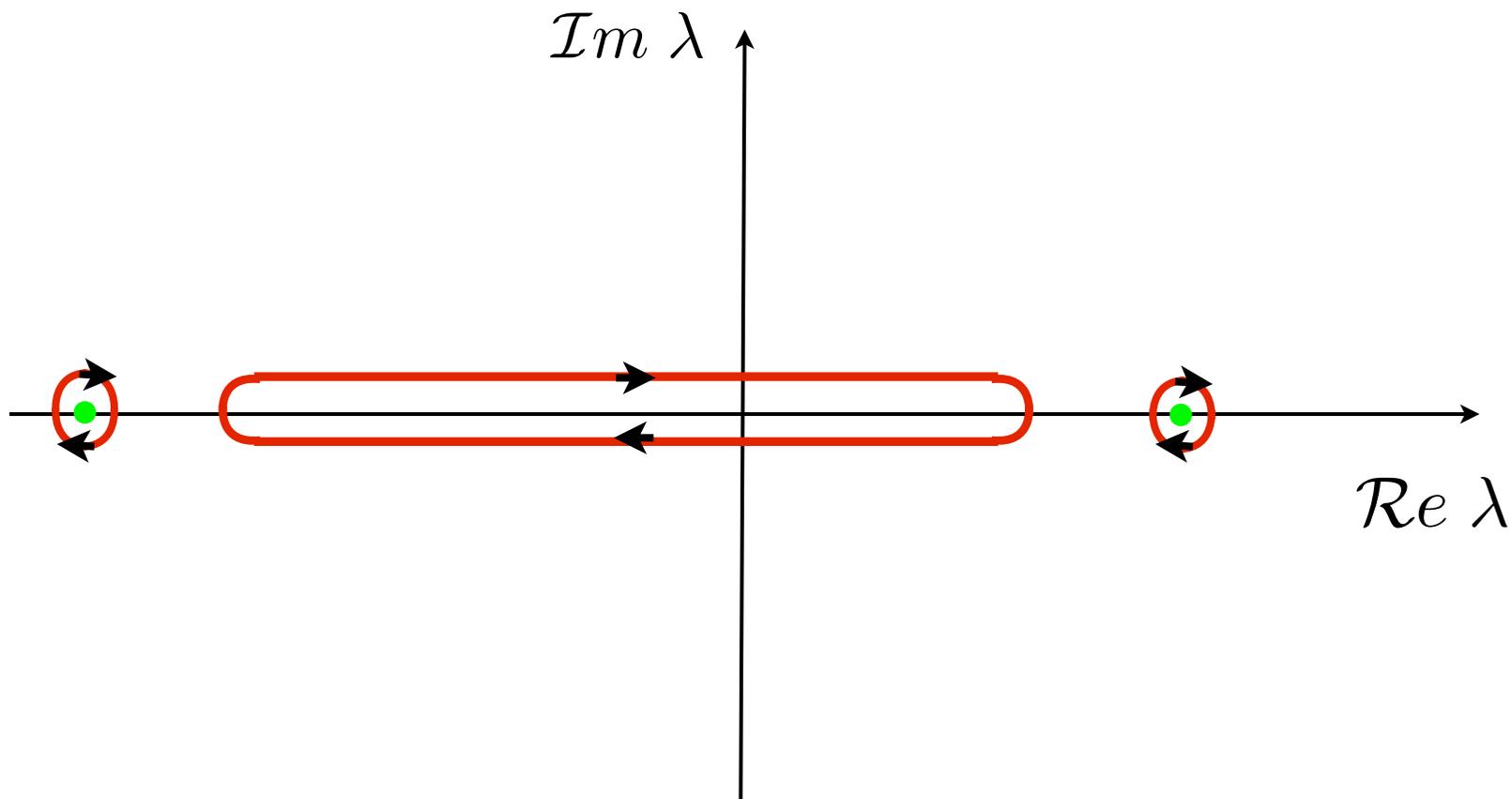
Inverting the Laplace transform in time



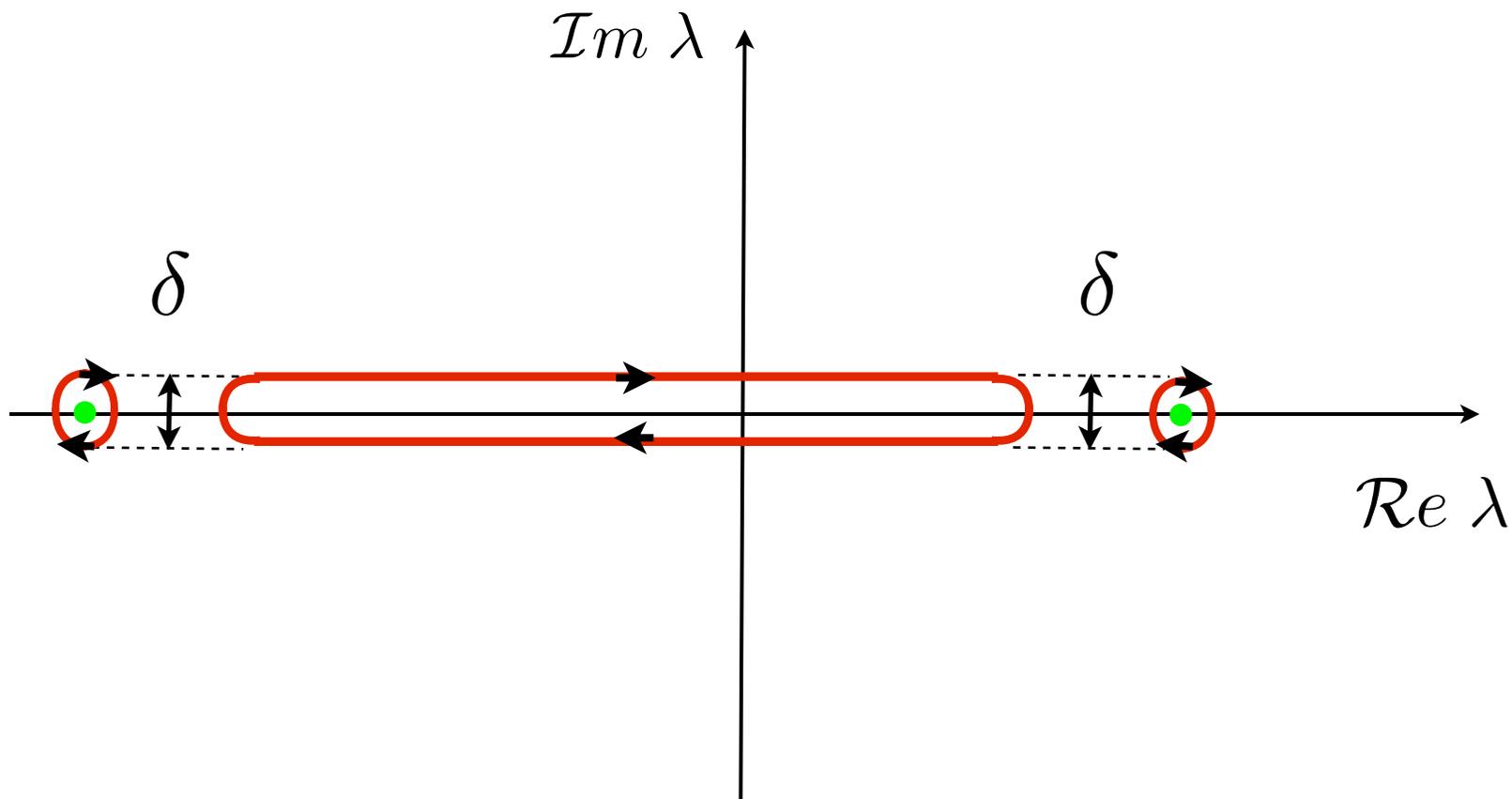
Inverting the Laplace transform in time



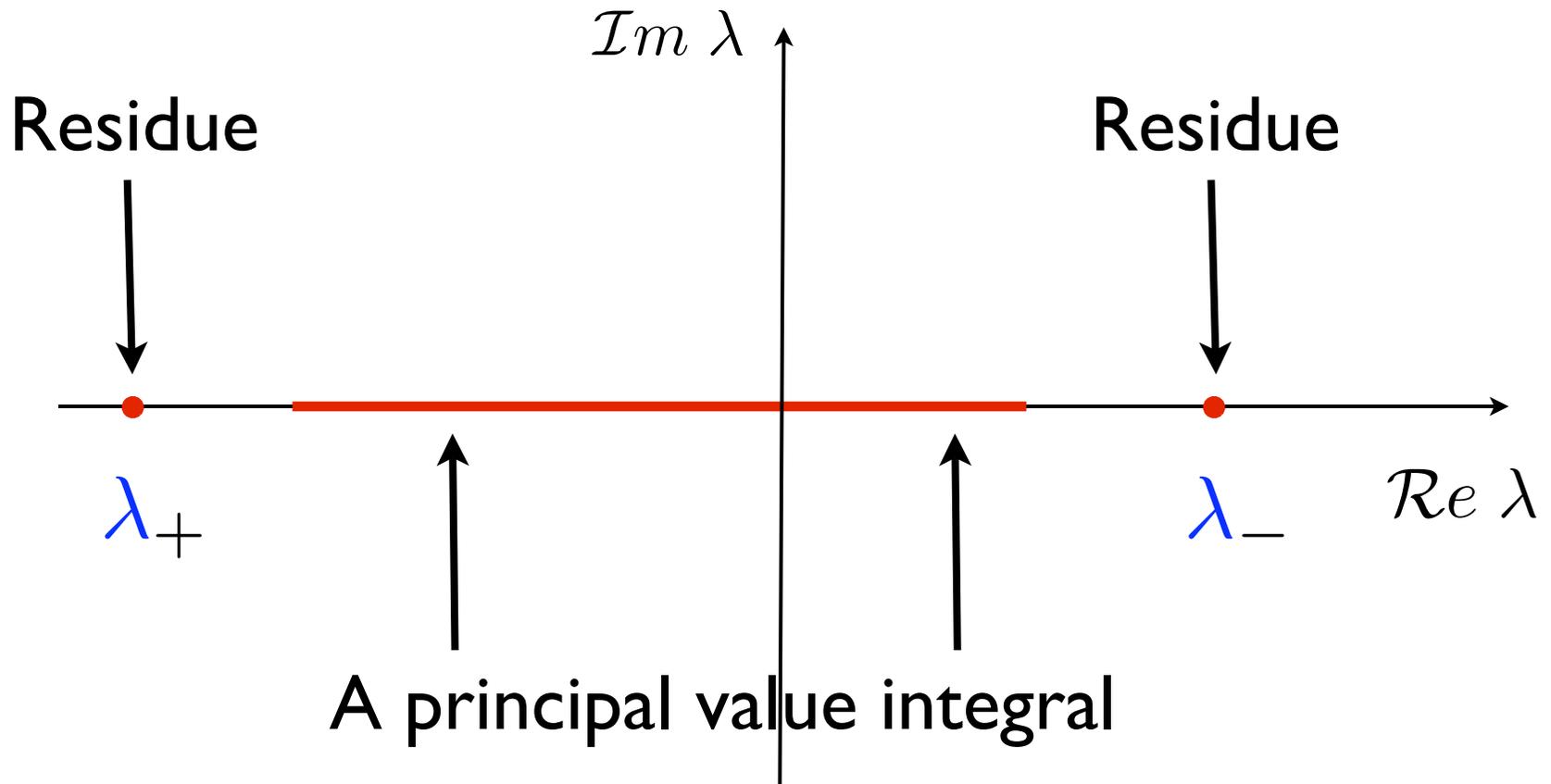
Inverting the Laplace transform in time



Inverting the Laplace transform in time



Inverting the Laplace transform in time



$$\left(\lim_{\delta \rightarrow 0} \int \frac{g(\lambda \pm i\delta)}{\lambda \pm i\delta} d\lambda = P.V. \int \frac{g_{\pm}(\lambda)}{\lambda} d\lambda \mp i\pi g_{\pm}(0) \right)$$

$$U(x, t) = U_p(x, t) + U_c(x, t)$$

$$U(x, t) = U_p(x, t) + U_c(x, t)$$

U_p is a solution of the generalized **wave equation**

$$\left[(\partial_t - \lambda_+ \partial_x) (\partial_t - \lambda_- \partial_x) \right] U_p = 0$$

$$U(x, t) = U_p(x, t) + U_c(x, t)$$

U_p is a solution of the generalized **wave equation**

$$\left[(\partial_t - \lambda_+ \partial_x) (\partial_t - \lambda_- \partial_x) \right] U_p = 0$$

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

$$U_c = \int_{M_-}^{M_+} U_{c,\lambda} d\lambda \quad (\partial_t - \lambda \partial_x)^2 U_{c,\lambda} = 0$$

A numerical illustration

A numerical illustration

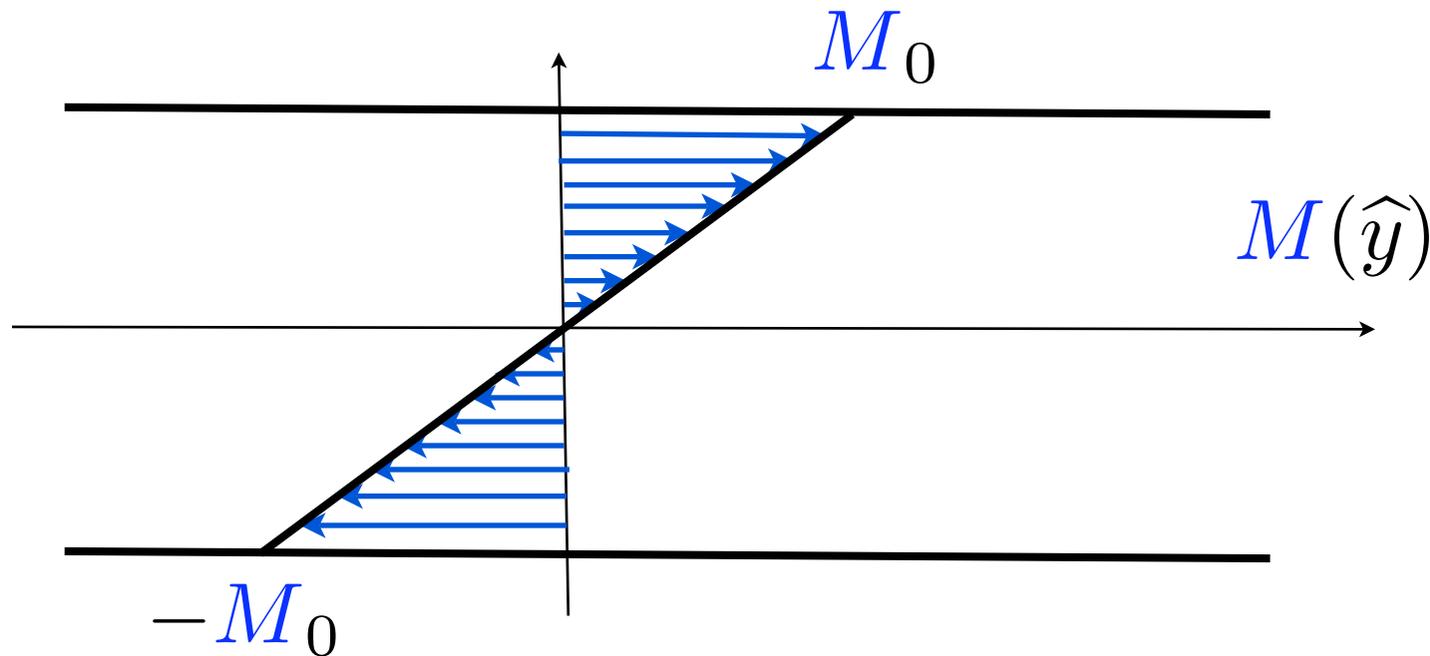
We get a **quasi-analytic** (through multiple **integrals**) of the solution which is **complicated** but can be exploited for **numerical** computations

A numerical illustration

We get a **quasi-analytic** (through multiple **integrals**) of the solution which is **complicated** but can be exploited for **numerical** computations

We present a numerical **result** for a **linear** profile

$$M(y) = M_0 y$$



A numerical illustration

We get a **quasi-analytic** (through multiple **integrals**) of the solution which is **complicated** but can be exploited for **numerical** computations

We present a numerical **result** for a **linear** profile

$$M(y) = M_0 y$$

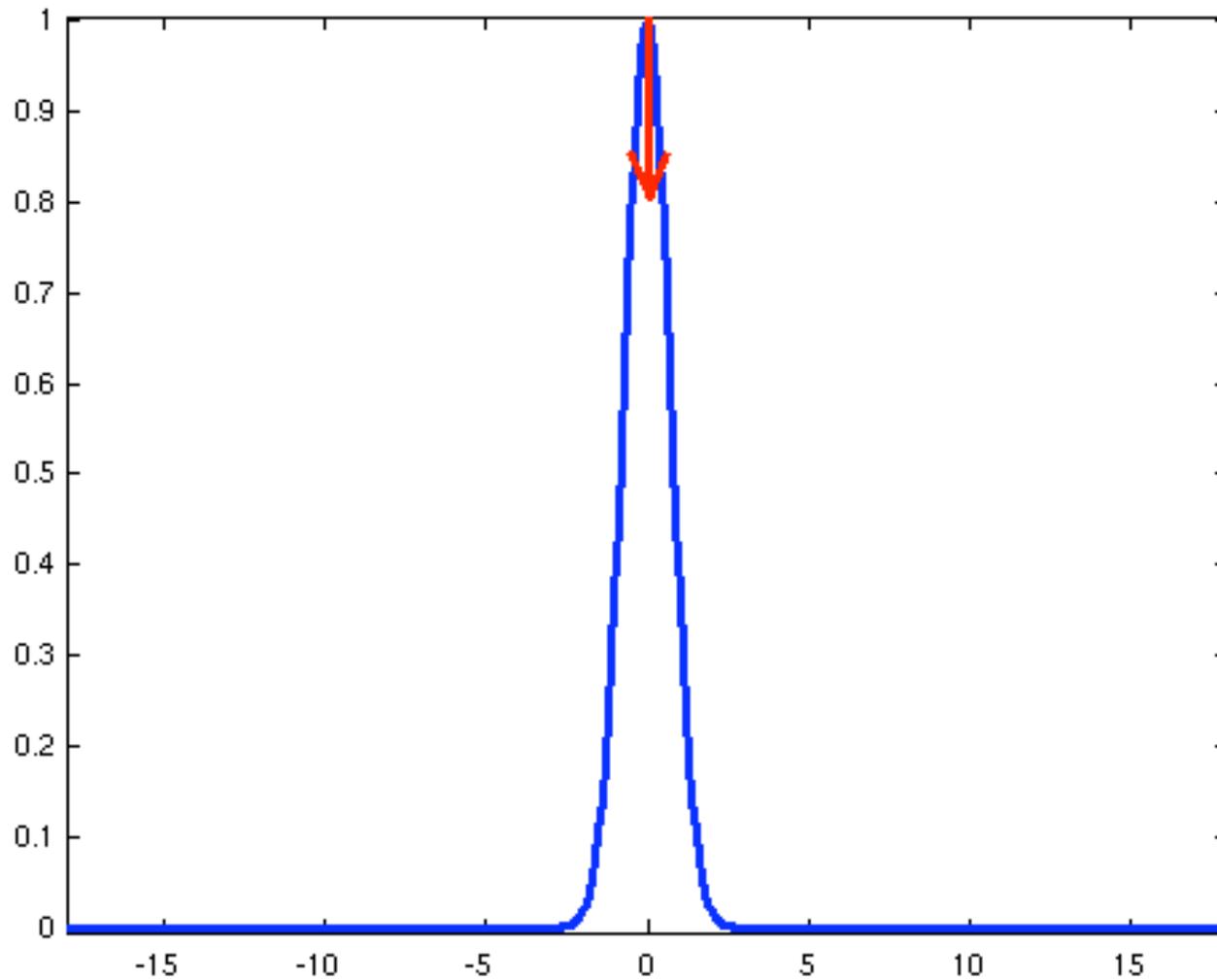
and for the following **initial** conditions

$$u_0(x, y) = g(x), \quad u_0(x, y) = 0.$$

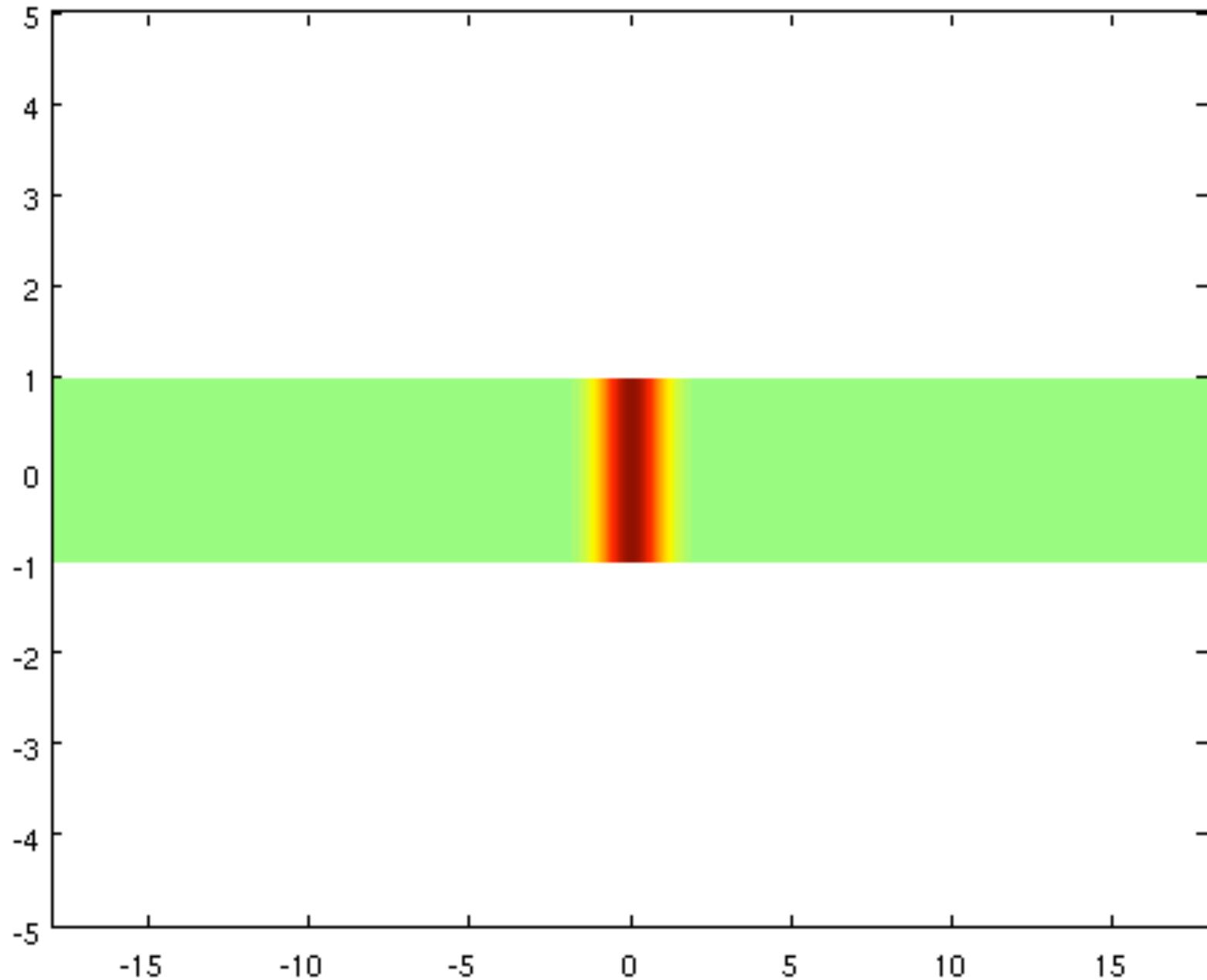
where g is a **gaussian** profile.

The function $U(x, t)$, $M_0 = 0.4$

The **red arrows** move at velocities λ_+ and $\lambda_- = -\lambda_+$



The function $u(x, y, t)$, $M_0 = 0.4$

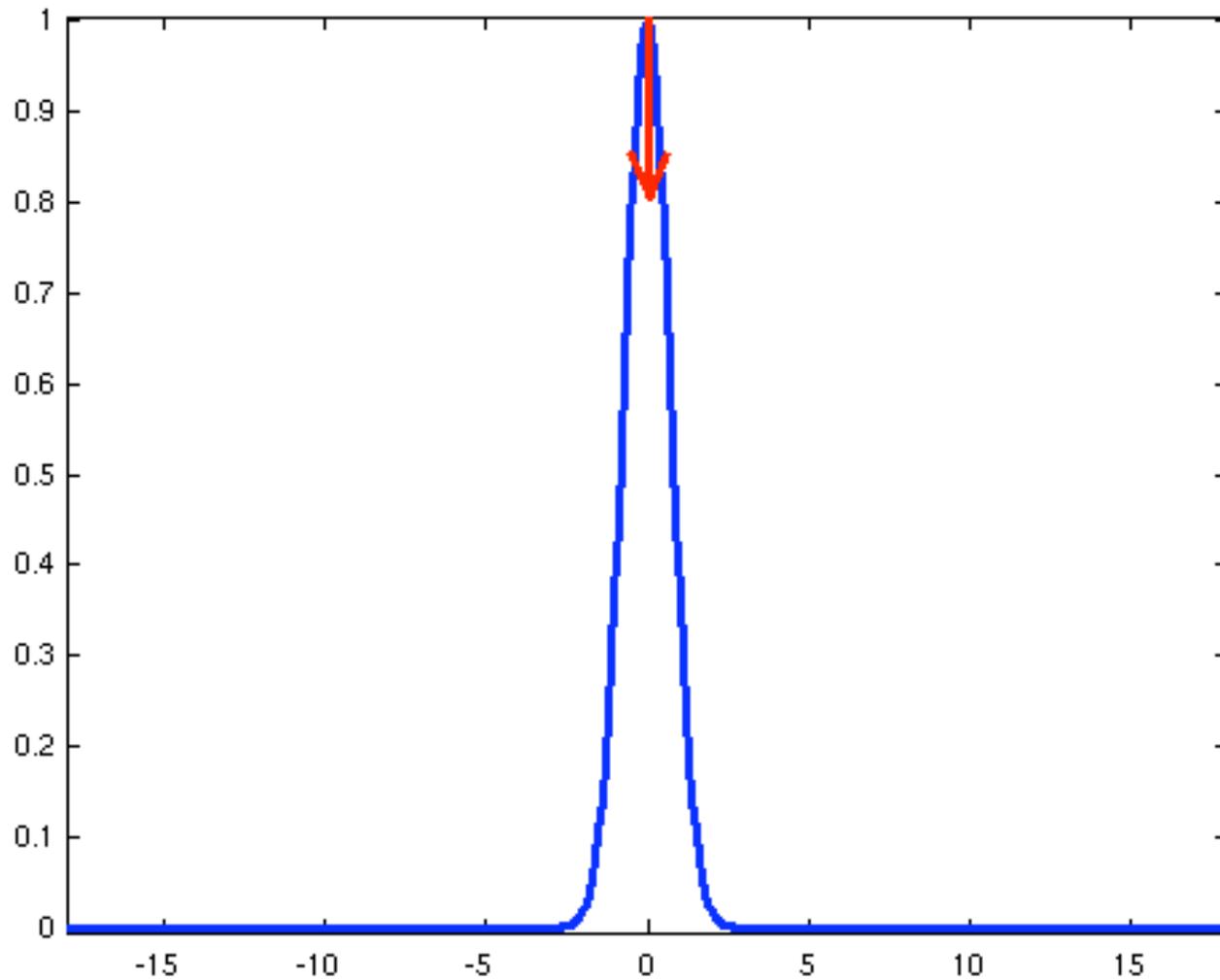


The function $U(x, t)$, $M_0 = 1$

The **red arrows** move at velocities λ_+ and $\lambda_- = -\lambda_+$

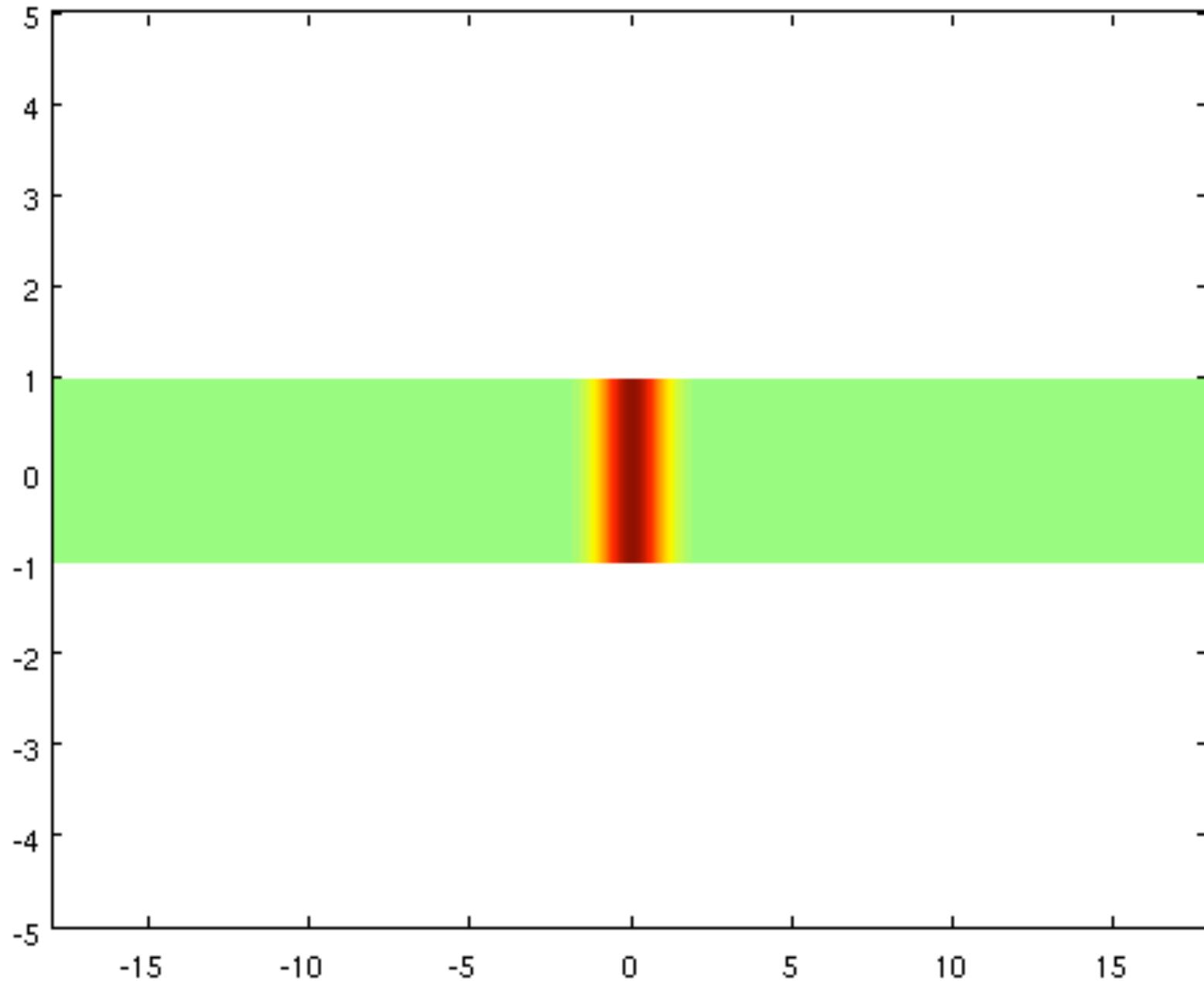
The function $U(x, t)$, $M_0 = 1$

The **red arrows** move at velocities λ_+ and $\lambda_- = -\lambda_+$



The function $u(x, y, t)$, $M_0 = 1$

The function $u(x, y, t)$, $M_0 = 1$

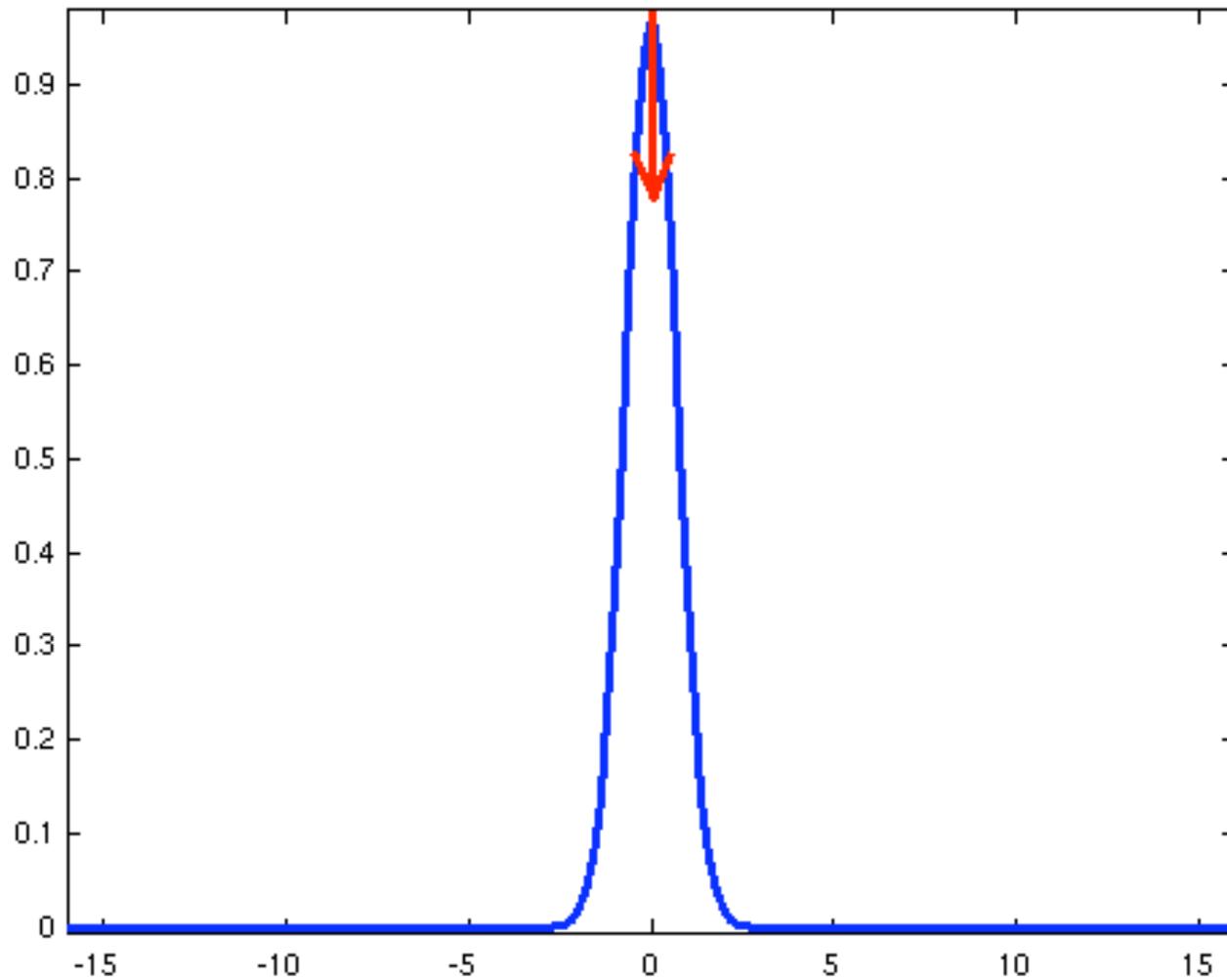


The function $U(x, t)$, $M(y) = M_0 \tan \alpha y / \tan \alpha$

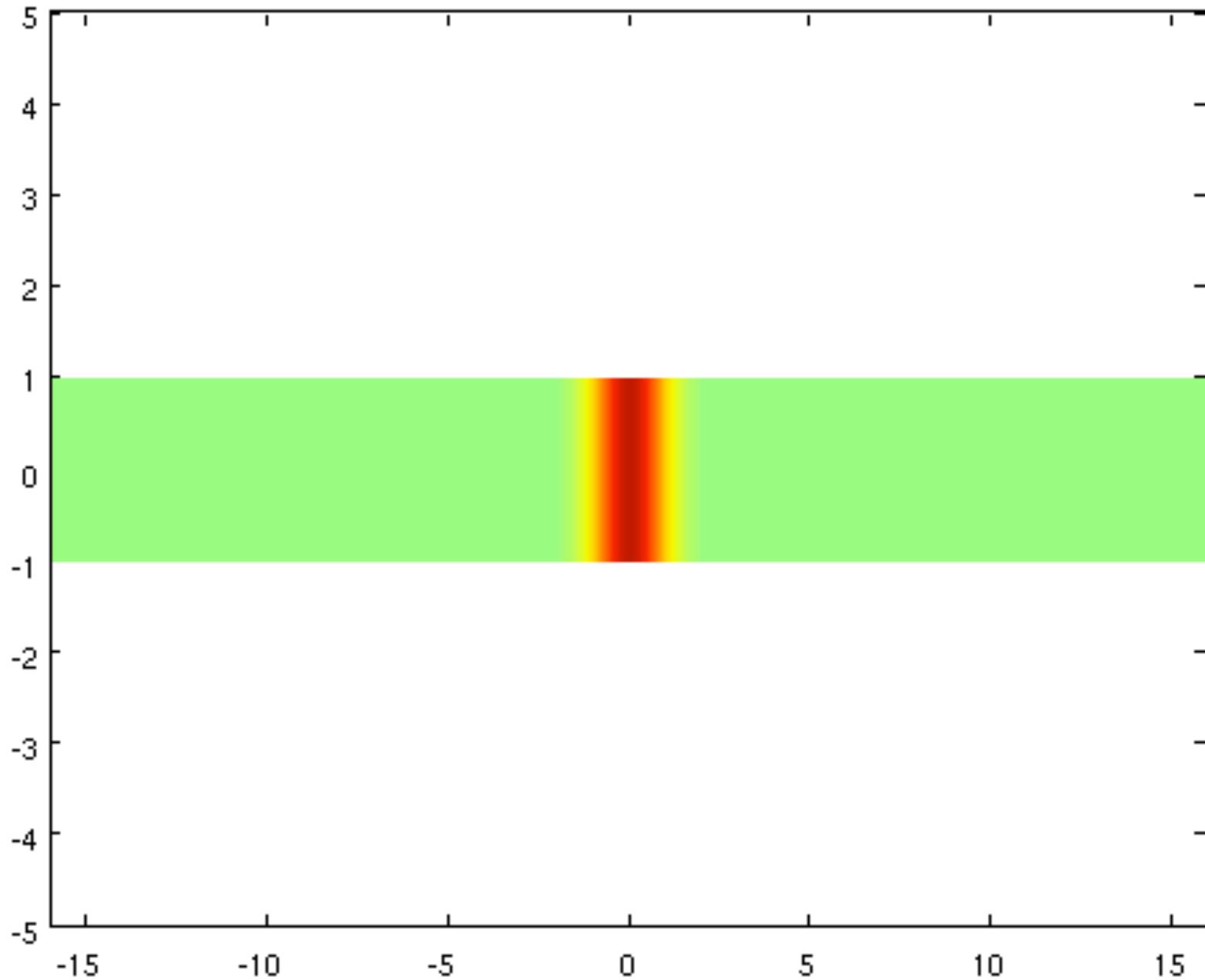
The **red arrows** move at velocities λ_+ and $\lambda_- = -\lambda_+$

The function $U(x, t)$, $M(y) = M_0 \tan \alpha y / \tan \alpha$

The **red arrows** move at velocities λ_+ and $\lambda_- = -\lambda_+$



$$u(x, y, t), \quad M(y) = M_0 \tan \alpha y / \tan \alpha$$

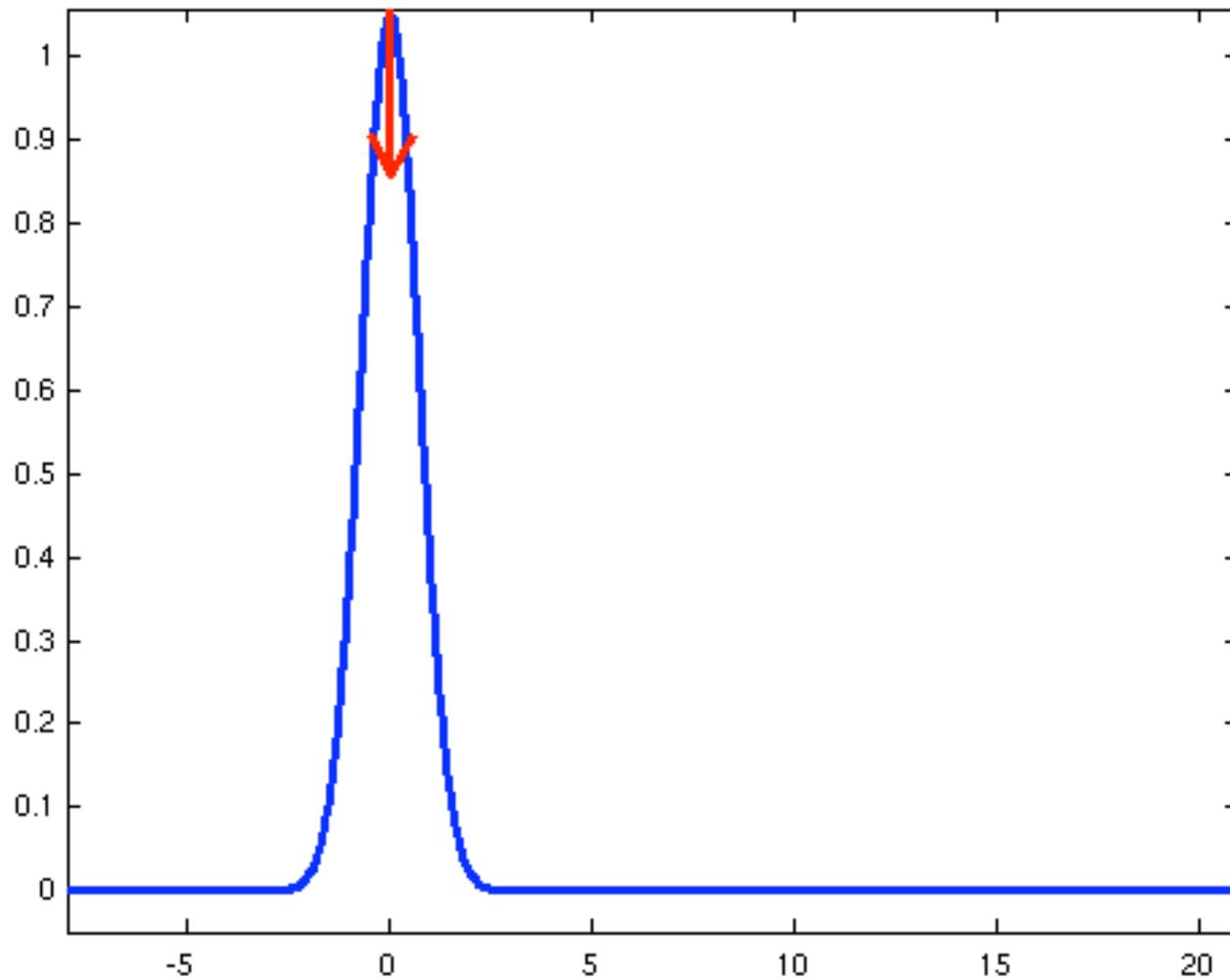


The function $U(x, t)$, $M(y) = M_0 (1 - y^2)$

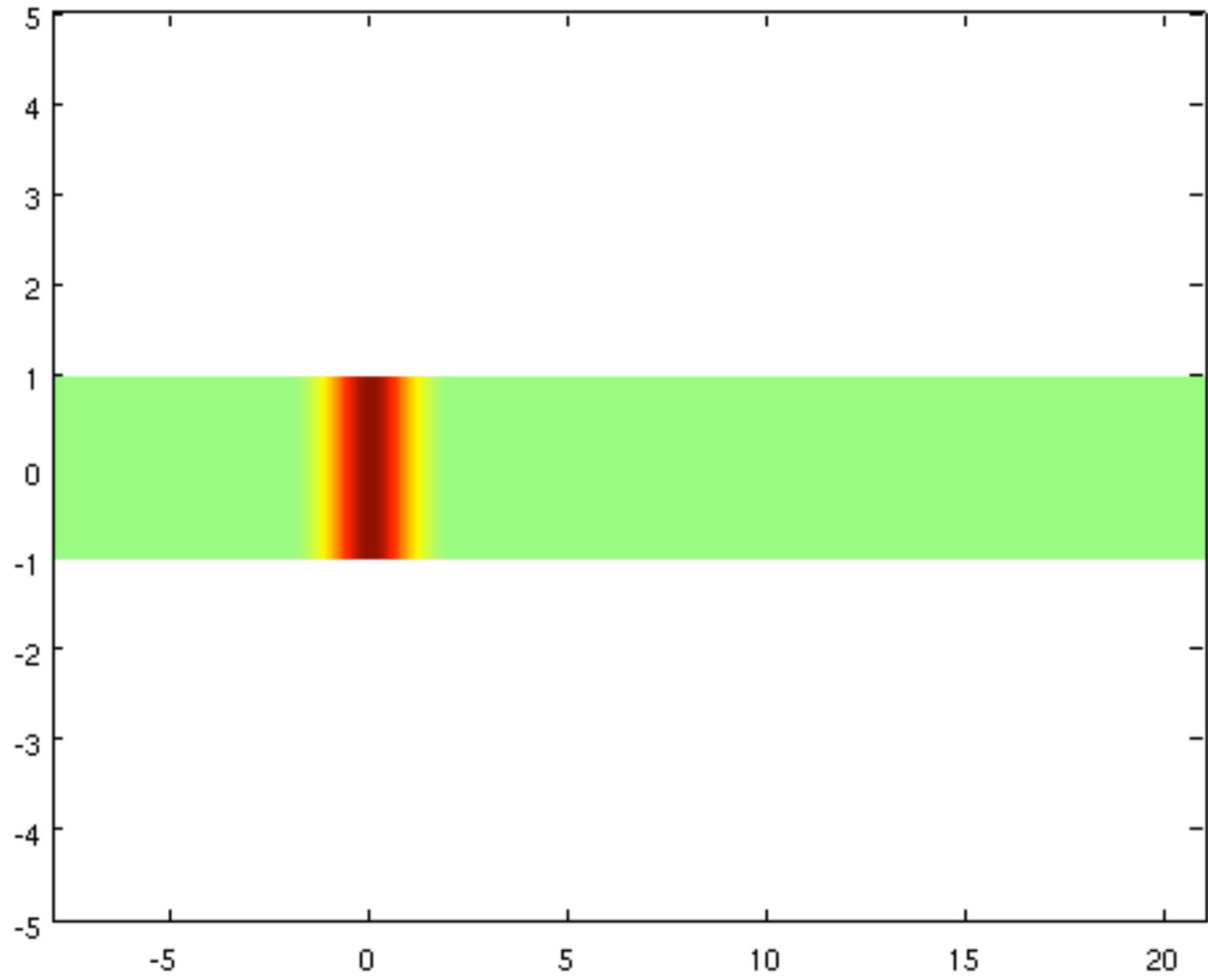
The **red arrows** move at velocities λ_+ and λ_-

The function $U(x, t)$, $M(y) = M_0 (1 - y^2)$

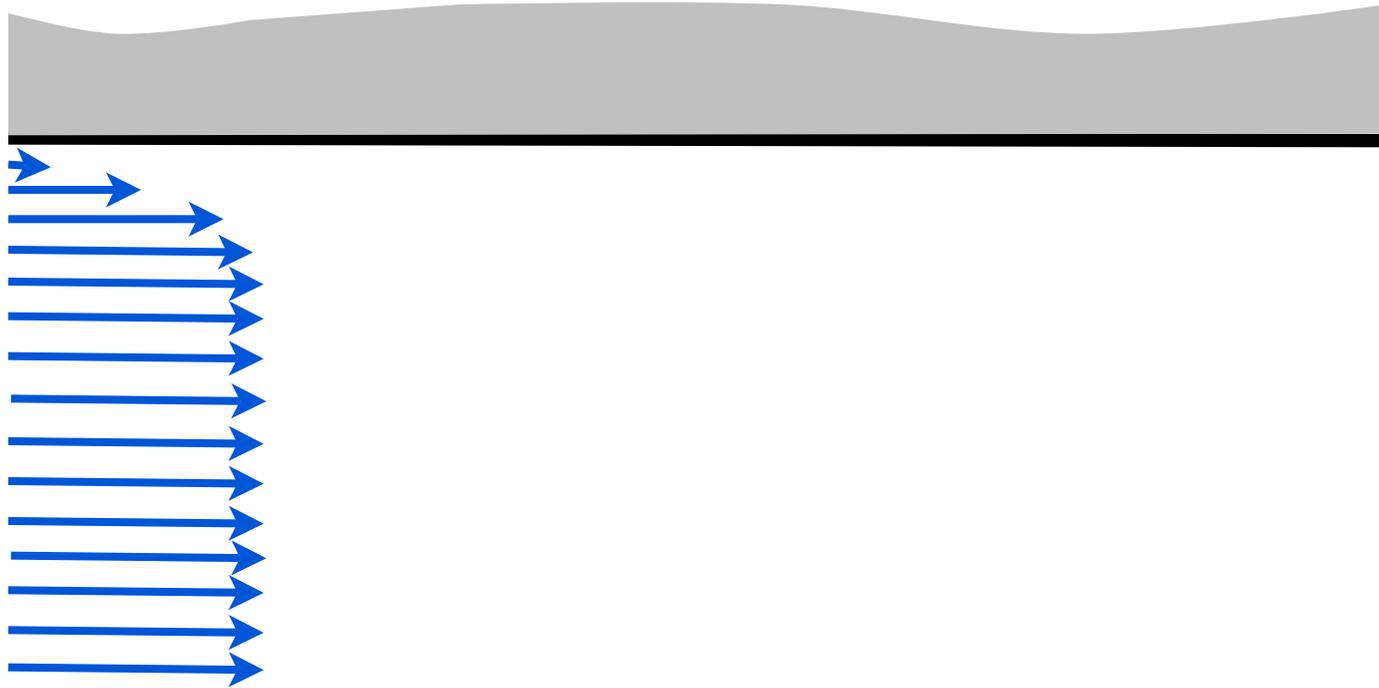
The **red arrows** move at velocities λ_+ and λ_-



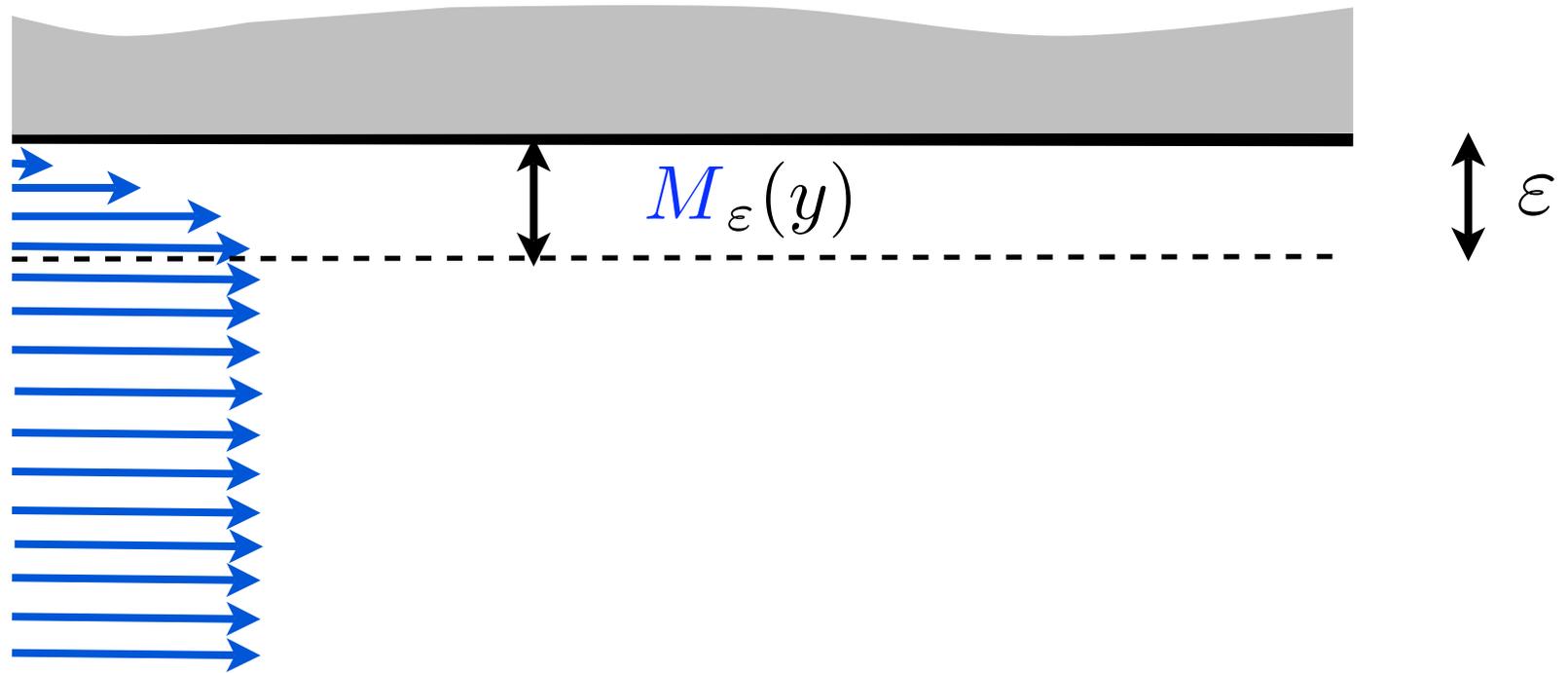
The function $u(x, y, t)$, $M(y) = M_0 (1 - y^2)$



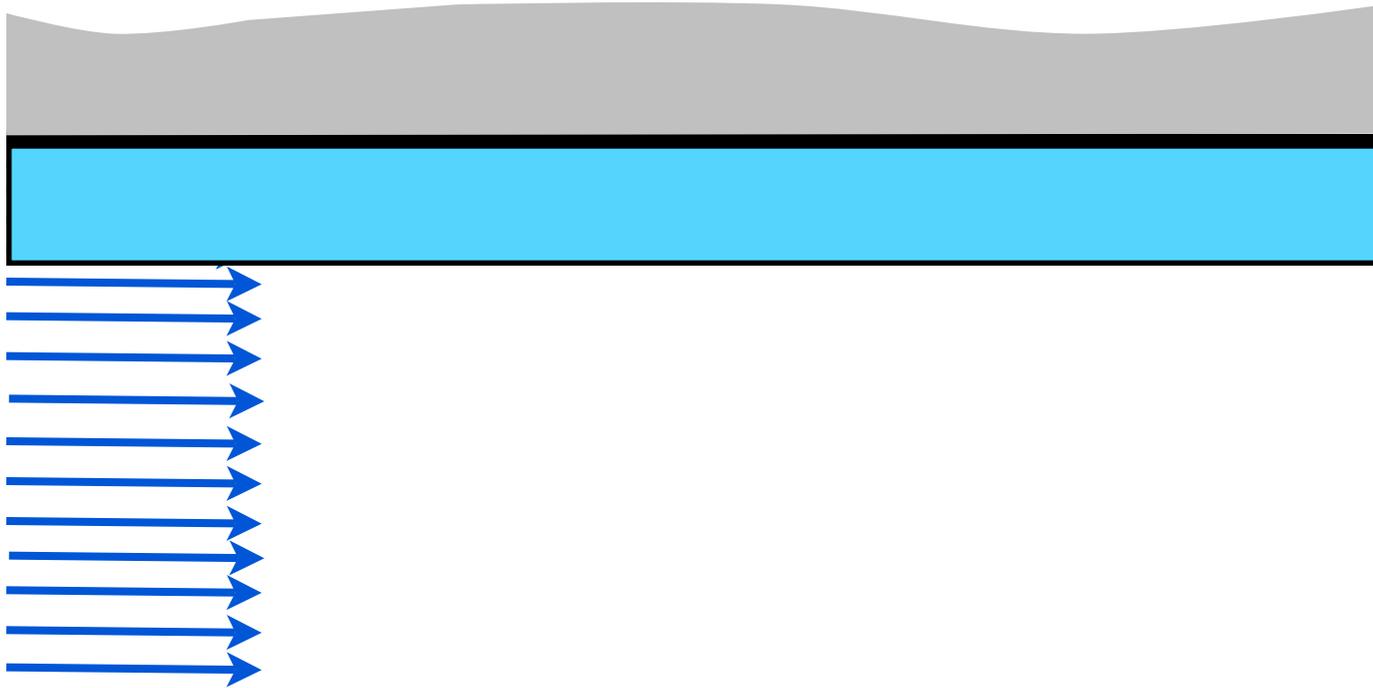
Effective boundary conditions (in progress)



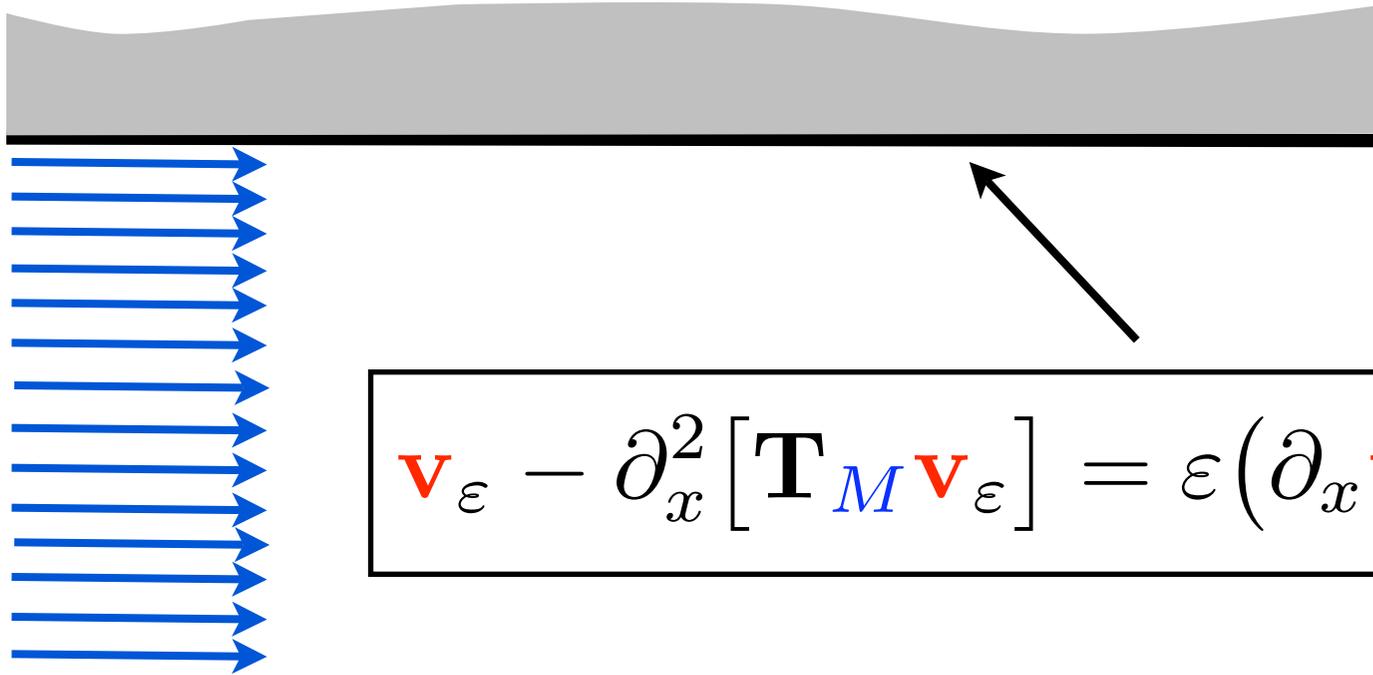
Effective boundary conditions (in progress)



Effective boundary conditions (in progress)

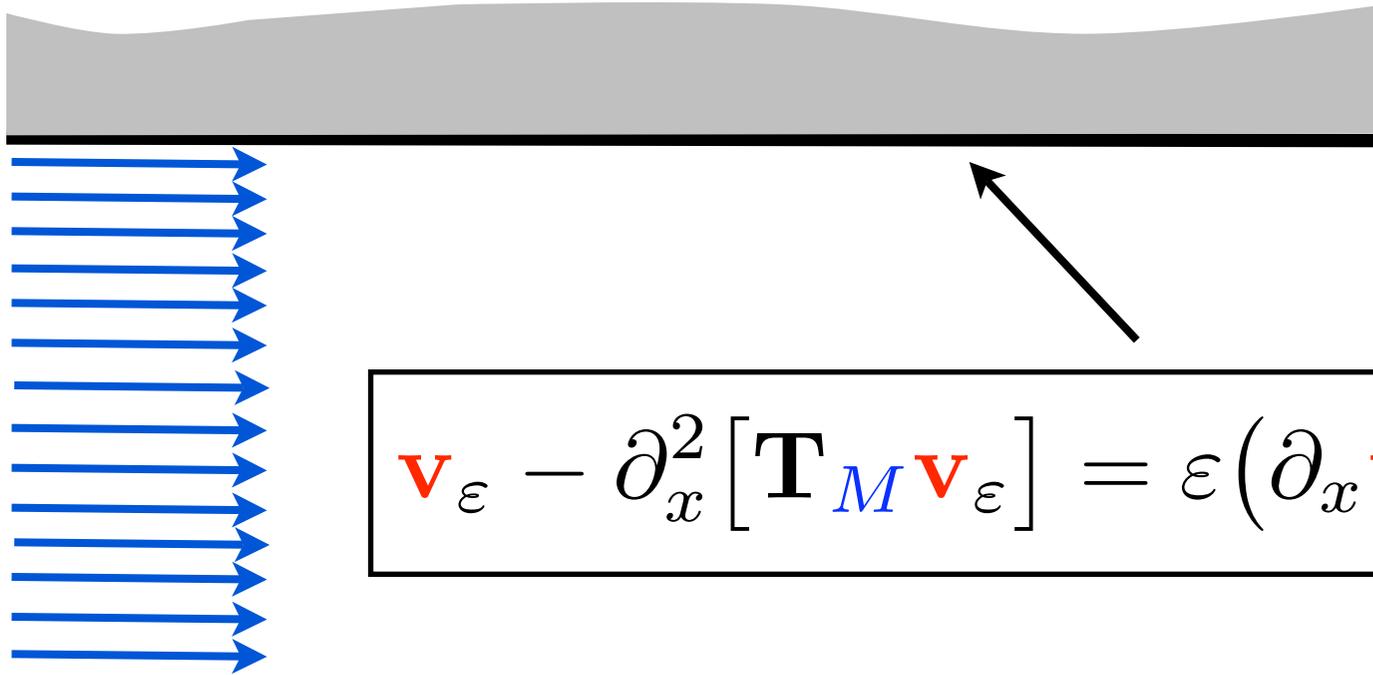


Effective boundary conditions (in progress)



$$\mathbf{v}_\varepsilon - \partial_x^2 [\mathbf{T}_M \mathbf{v}_\varepsilon] = \varepsilon (\partial_x \mathbf{u}_\varepsilon + \partial_y \mathbf{v}_\varepsilon)$$

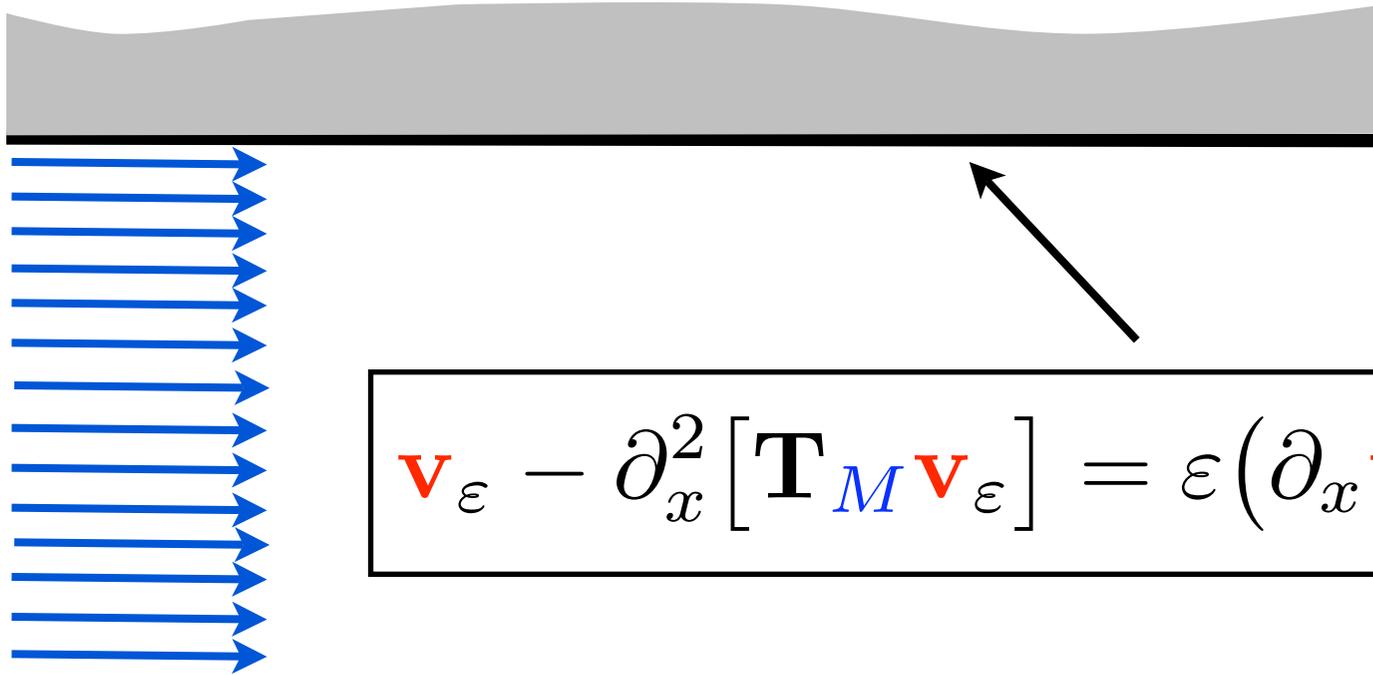
Effective boundary conditions (in progress)



$$\mathbf{v}_\varepsilon - \partial_x^2 [\mathbf{T}_M \mathbf{v}_\varepsilon] = \varepsilon (\partial_x \mathbf{u}_\varepsilon + \partial_y \mathbf{v}_\varepsilon)$$

$$\mathbf{T}_M : \varphi(x, t) \longrightarrow [\mathbf{T}_M \varphi(x, t)] := E[u(\varphi)]$$

Effective boundary conditions (in progress)



$$\mathbf{v}_\varepsilon - \partial_x^2 [\mathbf{T}_M \mathbf{v}_\varepsilon] = \varepsilon (\partial_x \mathbf{u}_\varepsilon + \partial_y \mathbf{v}_\varepsilon)$$

$$\mathbf{T}_M : \varphi(x, t) \longrightarrow [\mathbf{T}_M \varphi(x, t)] := E[u(\varphi)]$$

$$(\partial_t + M \partial_x)^2 u(\varphi) - \partial_x^2 [E(u(\varphi))] = \varphi$$

$$u(\varphi) = \partial_t u(\varphi) = 0 \quad \text{at } t = 0.$$

Effective boundary conditions (in progress)

$$\mathbf{v}_\varepsilon - \partial_x^2 [\mathbf{T}_M \mathbf{v}_\varepsilon] = \varepsilon (\partial_x \mathbf{u}_\varepsilon + \partial_y \mathbf{v}_\varepsilon)$$

$$\mathbf{T}_M : \varphi(x, t) \longrightarrow [\mathbf{T}_M \varphi(x, t)] := E[u(\varphi)]$$

$$(\partial_t + M \partial_x)^2 u(\varphi) - \partial_x^2 [E(u(\varphi))] = \varphi$$

$$u(\varphi) = \partial_t u(\varphi) = 0 \quad \text{at } t = 0.$$

The **well-posedness** of the initial boundary problem in the half-space has been proven (**Kreiss** method)

Effective boundary conditions (in progress)

$$\mathbf{v}_\varepsilon - \partial_x^2 [\mathbf{T}_M \mathbf{v}_\varepsilon] = \varepsilon (\partial_x \mathbf{u}_\varepsilon + \partial_y \mathbf{v}_\varepsilon)$$

$$\mathbf{T}_M : \varphi(x, t) \longrightarrow [\mathbf{T}_M \varphi(x, t)] := E[u(\varphi)]$$

$$(\partial_t + M \partial_x)^2 u(\varphi) - \partial_x^2 [E(u(\varphi))] = \varphi$$

$$u(\varphi) = \partial_t u(\varphi) = 0 \quad \text{at } t = 0.$$

Questions (I)

Describe the **reflection** of waves

Investigate the existence of **surface waves**

Effective boundary conditions (in progress)

$$\mathbf{v}_\varepsilon - \partial_x^2 [\mathbf{T}_M \mathbf{v}_\varepsilon] = \varepsilon (\partial_x \mathbf{u}_\varepsilon + \partial_y \mathbf{v}_\varepsilon)$$

$$\mathbf{T}_M : \varphi(x, t) \longrightarrow [\mathbf{T}_M \varphi(x, t)] := E[u(\varphi)]$$

$$(\partial_t + M \partial_x)^2 u(\varphi) - \partial_x^2 [E(u(\varphi))] = \varphi$$

$$u(\varphi) = \partial_t u(\varphi) = 0 \quad \text{at } t = 0.$$

Questions (2)

Find an efficient numerical method