Well-posedness and approximation of a measure-valued mass evolution problem with flux boundary conditions

by

J.H.M. Evers, S.C. Hille, A. Muntean

Centre for Analysis, Scientific computing and Applications
Department of Mathematics and Computer Science
Eindhoven University of Technology
P.O. Box 513
5600 MB Eindhoven, The Netherlands
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Joep Evers\textsuperscript{a}, Sander C. Hille\textsuperscript{b}, Adrian Muntean\textsuperscript{a}

\textsuperscript{a}CASA - Centre for Analysis, Scientific computing and Applications, ICMS - Institute for Complex Molecular Systems, Eindhoven University of Technology, The Netherlands
\textsuperscript{b}Mathematical Institute, Leiden University, The Netherlands

Abstract

This Note deals with imposing a flux boundary condition on a non-conservative measure-valued mass evolution problem posed on a bounded interval. To establish the well-posedness of the problem we exploit particle system approximations of the mass accumulation in a thin layer near the active boundary. We derive the convergence rate for the approximation procedure as well as the structure of the flux boundary condition in the limit problem.

Résumé

La bien-position et l’approximation d’un problème d’évolution des mesures de masse avec des conditions frontières sur le flux. Dans cette Note nous étudions l’évolution de mesures (de masse) dans un interval borné où la dynamique non-conservative est imposée à l’aide de conditions frontières de type flux. Nous montrons la bien-position du problème en exploitant des systèmes de particules et l’accumulation de masse provoquée par ces particules dans une couche limite tout près de la frontière active. Finalement, nous obtenons la vitesse de convergence de la procédure d’approximation ainsi que la structure de la condition de frontière concernant le problème limite.

\textit{Email addresses: j.h.m.evers@tue.nl (Joep Evers), shille@math.leidenuniv.nl (Sander C. Hille), a.muntean@tue.nl (Adrian Muntean).}

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1 Introduction

We consider particles moving in the interval \([0, 1]\), forced by an externally determined velocity field \(v(x), x \in [0, 1]\) (see [1, 3] for closely related scenarios). There is no interaction among individuals and the boundary \(x = 1\) is ‘sticking’ and partially absorbing: once a particle arrives at the boundary \(x = 1\) it stays there and can be removed from the system (being ‘absorbed’ or ‘gated’) randomly at a time after arrival that is exponentially distributed with constant absorption rate \(a \geq 0\). If a particle is distributed initially according to the probability measure \(\nu_0\), then – formally – the distribution of this particle at time \(t\) is described by

\[
\frac{\partial}{\partial t} \mu_t + \frac{\partial}{\partial x}(v \mu_t) = -a \mu_t(\{1\}) \delta_1, \quad \mu_0 = \nu_0.
\]

Equation (1) may also be viewed as unifying both a continuum formulation and particle description for this mass evolution problem in a single framework. Note that in the measure-valued formulation for the associated particle system with ‘sticking’ boundary conditions [8] such Robin-like boundary conditions should be incorporated in the measure-valued equation (1) as a density dependent (point located) sink.

One may apply the weak solution concept to (1) as in e.g. [4]. In this Note, however, we point out that an approach through mild solutions (see e.g. [7]) is feasible, while (1) can be obtained as limit of a family of systems with interaction in a shrinking boundary layer. That is, if \(\mathcal{M}([0, 1])_{BL}\) is the Banach space completion of the finite Borel measures \(\mathcal{M}([0, 1])\) on \([0, 1]\) for the norm

\[
\|\mu\|_{BL} := \sup\{\int_{[0,1]} |f| \, d\mu : f \in BL([0,1]), \|f\|_\infty \leq 1, \|f\|_L \leq 1\},
\]

where \(BL([0,1])\) is the space of bounded Lipschitz functions \(f\) with Lipschitz constant \(|f|_L\) (cf. [6]), then a mild solution to (1) is a continuous map \(t \mapsto \mu_t\) from \([0, T]\) into \(\mathcal{M}([0, 1])_{BL}\) such that

\[
\mu_t = P_t \mu_0 - a \int_0^t \mu_s(\{1\}) \, ds \cdot \delta_1.
\]

Here, \((P_t)_{t \geq 0}\) is the strongly continuous semigroup in \(\mathcal{M}([0, 1])_{BL}\) associated to mass transport along characteristics defined by the bounded Lipschitz velocity field \(v(x)\). Equation (2) may be viewed as a usual Variation of Constants
formula

\[ \mu_t = P_t \mu_0 + \int_0^t P_{t-s} F(\mu_s) \, ds, \quad F(\mu) = -a \mu(\{1\}) \cdot \delta_1, \quad (3) \]

since \( \delta_1 \) is invariant under \( (P_t)_{t \geq 0} \), i.e. \( P_t \delta_1 = \delta_1 \) for all \( t \). The key point here is, that \( F \) is not Lipschitz continuous, not even continuous on \( \mathcal{M}([0,1])_{BL} \), although \( t \mapsto \mu_t(\{1\}) \) is measurable such that (2) and (3) are well-defined.

The standard arguments for solving such equations use Picard iteration, and require Lipschitz continuity of the perturbation term to invoke Banach’s Fixed Point Theorem and Gronwall’s Lemma; see e.g. [2,4]. Still, problem (2) is well-posed for mild solutions, as will be shown below.

If \( x(-,x_0) \) is the unique solution to \( \dot{x}(t) = v(x(t)), \; x(0) = x_0 \) and \( \tau_\partial(x_0) \in [0, \infty] \) is the time at which this solution reaches the boundary 0 or 1, then

\[
\Phi_t(x_0) := \begin{cases} 
  x(t;x_0), & \text{if } t \in I_{x_0}, \\
  x(\tau_\partial(x_0);x_0), & \text{otherwise},
\end{cases} \quad (4)
\]

yields the stopped individualistic flow \( (\Phi_t)_{t \geq 0} \) in \([0,1]\) along characteristics. \( P_t \) is the lift of \( \Phi_t \) to \( \mathcal{M}([0,1]) \) by means of push forward under \( \Phi_t \): for all \( \mu \in \mathcal{M}([0,1]) \), \( P_t \mu := \Phi_t \# \mu = \mu \circ \Phi_t^{-1} \). \( P_t \) maps positive measures to positive measures and is mass preserving on positive measures. That is, \( (P_t)_{t \geq 0} \) is a Markov semigroup on measures on \([0,1]\). One has \( \|P_t \mu\|_{TV} \leq \|\mu\|_{TV} \) and \( \|P_t \mu\|_{BL} \leq e^{|v|_L} \|\mu\|_{BL} \) for general \( \mu \in \mathcal{M}([0,1]) \).

2 Well-posedness results

**Proposition 1 (Uniqueness)** A solution to (2) in \( C(\mathbb{R}^+, \mathcal{M}([0,1])_{BL}) \) is unique, if it exists.

**Proof.** A modified argument of Gronwall-type shows the uniqueness of solutions. In fact, if (2) had two solutions \( \mu_t \) and \( \tilde{\mu}_t \) on \([0,T]\), having the same initial data \( \mu_0 \), then for all \( t \geq 0 \),

\[
\mu_t - \tilde{\mu}_t = -a \int_0^t [\mu_s(\{1\}) - \tilde{\mu}_s(\{1\})] ds \cdot \delta_1. \quad (5)
\]

That is, two solutions can differ by mass concentrated at 1 only. Note that the integrand in (5) is a bounded measurable function. Evaluating the latter
equation at \( \{1\} \) yields: \( \mu_t(\{1\}) - \hat{\mu}_t(\{1\}) = -a \int_0^t [\mu_s(\{1\}) - \hat{\mu}_s(\{1\})] \, ds \). and consequently \( |\mu_t(\{1\}) - \hat{\mu}_t(\{1\})| \leq a \int_0^t |\mu_s(\{1\}) - \hat{\mu}_s(\{1\})| \, ds \). A version of Gronwall’s Lemma yields that \(|\mu_t(\{1\}) - \hat{\mu}_t(\{1\})| = 0 \) for all \( t \geq 0 \).

Since there is no smoothing effect in the dynamics in the interior of the interval \([0,1]\), Dirac masses stay Dirac masses. \( P_t \) acts simply on Dirac masses: \( P_t \delta_x = \delta_{\Phi_t(x)} \). Thus, the solution to (2) with \( \mu_0 = \alpha_x(0) \delta_x \) is of the form \( \mu_t = \alpha_x(t) \delta_{\Phi_t(x)} \) with \( \alpha_x(t) = \alpha_x(0) - a \int_0^t \tau_\theta(x) \delta \alpha_x(s) \, ds \). Here, \( \tau_\theta(x) \land t = \min(\tau_\theta(x), t) \) is the amount of time in the interval \([0, t]\) that the individual is not on the boundary. The latter equation is easily solved. Using the linearity of (2) and the identity \( \mu = \int_{[0,1]} \delta_x \, d\mu \) as Bochner integral in \( \mathcal{M}([0,1]) \) (e.g. [6]), one obtains

**Proposition 2 (Existence)** For each \( \mu_0 \in \mathcal{M}([0,1]) \) there exists a continuous solution \( \mu : \mathbb{R}^+ \rightarrow \mathcal{M}([0,1])_{\text{BL}} \) to (2) given by the Bochner integral

\[
\mu_t := \int_{[0,1]} e^{-a[t-\tau_\theta(x) \land t]} \delta_{\Phi_t(x)} \, d\mu_0(x) \quad \text{in} \quad \mathcal{M}([0,1])_{\text{BL}}. \tag{6}
\]

**Proof.** The integrand in (6) is a bounded continuous function from \([0,1]\) into \( \mathcal{M}^+([0,1])_{\text{BL}} \) (cf. Corollary 2.4 in [5]). Thus for \( \mu_0 \in \mathcal{M}^+([0,1]) \) the Bochner integral exists, with value in \( \mathcal{M}^+([0,1]) \), because this cone is closed. For \( \mu \in \mathcal{M}([0,1]) \) the integral yields a measure in \( \mathcal{M}([0,1]) \subset \mathcal{M}([0,1])_{\text{BL}} \), by using the Jordan decomposition \( \mu_0 = \mu_0^+ - \mu_0^- \). Fix \( t_0 \in \mathbb{R}^+ \) and let \( t \in \mathbb{R}^+ \). Then

\[
\|\mu_t - \mu_0\|^*_\text{BL} \leq \int_{[0,1]} \|e^{-a[t-\tau_\theta(x) \land t]}(\delta_{\Phi_t(x)} - \delta_{\Phi_{t_0}(x)})\|^*_\text{BL} \, d|\mu_0|(x) \\
+ \int_{[0,1]} |e^{-a[t-\tau_\theta(x) \land t]} - e^{-a[t_0-\tau_\theta(x) \land t_0]}| \, d|\mu_0|(x) \\
\leq \int_{[0,1]} \|\delta_{\Phi_t(x)} - \delta_{\Phi_{t_0}(x)}\|^*_\text{BL} + |e^{-a[t-\tau_\theta(x) \land t]} - e^{-a[t_0-\tau_\theta(x) \land t_0]}| \, d|\mu_0|(x)
\]

Continuity of the maps \( t \mapsto \Phi_t(x) \) and \( t \mapsto \exp(-a[t - \tau_\theta(x) \land t]) \) and application of Lebesgue’s Dominated Convergence Theorem yield continuity of \( t \mapsto \mu_t \). We verify easily that \( \mu_t \) satisfies (2).

Since the perturbation is not Lipschitz continuous, the standard Gronwall-like argument to obtain continuous dependence on initial conditions fails in this setting. Instead, we use (6).

**Proposition 3 (Continuous dependence on initial conditions)** For each \( T \geq 0 \), there exists \( C_T > 0 \) such that for all initial measures \( \mu_0, \mu_0' \in \mathcal{M}^+([0,1]) \)
the corresponding solutions $\mu$ and $\mu'$ to (2) satisfy for all $t \in [0, T]$

$$\|\mu_t - \mu'_t\|_{BL} \leq C_T \|\mu_0 - \mu'_0\|_{BL}. \quad (7)$$

**Proof.** In view of Lemma 2.2 (ii) in [5], we need to control the integral term in (2). It is the total amount of mass that disappeared from the system in the time interval $[0, t]$. To be precise, according to (2) and (6):

$$a \int_0^t \mu_s(\{1\}) \, ds = P_t \mu_0(S) - \mu_t(S) = \|\mu_0\|_{TV} - e^{-at} \int_{[0,1]} e^{a [\tau_0(x) \wedge t]} \, d\mu_0(x)$$

$$= \|\mu_0\|_{BL}^* - e^{-at} \langle \mu_0, e^{a [\tau_0(\cdot) \wedge t]} \rangle. \quad (8)$$

Note that the map $x \mapsto e^{a [\tau_0(x) \wedge t]}$ is bounded Lipschitz (Corollary 2.4 in [5]):

$$|e^{a [\tau_0(\cdot) \wedge t]}|_L \leq e^{at} |\tau_0(\cdot) \wedge t|_L \leq e^{at} |\tau_0(\cdot)|_L \quad \text{and} \quad \|e^{a [\tau_0(\cdot) \wedge t]}\|_{\infty} \leq e^{at}.$$ 

Therefore, using Lemma 2.2. from [5] and (8),

$$\|\mu_t - \mu'_t\|_{BL}^* \leq \|P_t(\mu_0 - \mu'_0)\|_{BL}^* + |a \int_0^t \mu_s(\{1\}) - \mu'_s(\{1\}) \, ds|$$

$$\leq e^{a t |t|} \|\mu_0 - \mu'_0\|_{BL}^* + \|\mu_0\|_{BL}^* - \|\mu'_0\|_{BL}^* + e^{-at} |\langle \mu_0 - \mu'_0, e^{a [\tau_0(\cdot) \wedge t]} \rangle|$$

$$\leq \|\mu_0 - \mu'_0\|_{BL}^* \left(e^{a t |t|} + 1 + e^{-at} \|e^{a [\tau_0(\cdot) \wedge t]}\|_{BL}\right)$$

$$\leq (e^{a t |t|} + 2 + |\tau_0(\cdot)|_L) \|\mu_0 - \mu'_0\|_{BL}^*.$$ 

The factor in front of $\|\mu_0 - \mu'_0\|_{BL}^*$ is dominated by some $C_T$ for $t \in [0, T]$.

### 3 Approximation results

We consider a countable family of regularized systems defined by a decreasing sequence $(f_n) \subset BL([0, 1])$ of regularizers. Define $f_n(x) := [n(x - (1 - \frac{1}{n}))]^+$, where $[\cdot]^+$ denotes the positive part of the argument. Denote by $\mu^{(n)}_t$ the mild solution to the regularized system defined by (3) with $F(\mu) = -af_n \cdot \mu$ for initial condition $\mu_0 \in \mathcal{M}^+([0, 1])$. This perturbation is a bounded linear operator on $\mathcal{M}([0, 1])_{BL}$ with $\|F\| \leq n + 1$. Therefore, standard arguments yield the global existence, uniqueness and (Lipschitz) continuous dependence on initial conditions of *positive* measure-valued solutions.
A regularized solution can be viewed as describing the state of a system where there is absorption in a small layer (here of width $\frac{1}{n}$) at the boundary. We report here the following result:

**Theorem 4** Let $\mu_0 \in \mathcal{M}^+([0,1])$ be the initial datum. Then the sequence of solutions $(\mu^{(n)}_t)$ to the regularized systems defined by $(f_n)$ is a Cauchy sequence in the space $C([0,T], \mathcal{M}^+([0,1])_{BL})$ for each $T > 0$. Moreover,

$$\|\mu^{(n)}_t - \mu_t\|_{BL} = \mathcal{O}(\frac{1}{n}) \quad \text{as } n \to \infty,$$

uniformly on compact time intervals.

The proofs of these results are given in Sections 4.2 and 4.3 of Ref. [5].

**References**


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<thead>
<tr>
<th>Number</th>
<th>Author(s)</th>
<th>Title</th>
<th>Month</th>
</tr>
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<tbody>
<tr>
<td>13-20</td>
<td>Q. Hou</td>
<td>SPH simulation of free overfall in open channels with even and uneven bottom</td>
<td>Aug. '13</td>
</tr>
<tr>
<td></td>
<td>L. Zhang</td>
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<td>A.C.H. Kruisbrink</td>
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<tr>
<td>13-21</td>
<td>P.J.P. van Meurs</td>
<td>Upscaling of dislocation walls in finite domains</td>
<td>Aug. '13</td>
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<td>A. Muntean</td>
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<td>M.A. Peletier</td>
<td></td>
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<tr>
<td>13-22</td>
<td>C.R. Prins</td>
<td>A numerical method for the design of free-form reflectors for lighting applications</td>
<td>Sept. '13</td>
</tr>
<tr>
<td></td>
<td>J.H.M. ten Thije Boonkamp</td>
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<td>J. van Roosmalen</td>
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<td>T.W. Tukker</td>
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<tr>
<td>13-23</td>
<td>J.C. van der Meer</td>
<td>The Kepler system as a reduced 4D harmonic oscillator</td>
<td>Oct. '13</td>
</tr>
<tr>
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<td>S.C. Hille</td>
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<td>A. Muntean</td>
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