## Applications of Mathematics

## Agnieszka Świerczewska

Regularity and uniqueness for the stationary large eddy simulation model

Applications of Mathematics, Vol. 51 (2006), No. 6, 629-641
Persistent URL: http://dml.cz/dmlcz/134658

## Terms of use:

© Institute of Mathematics AS CR, 2006

Institute of Mathematics of the Czech Academy of Sciences provides access to digitized documents strictly for personal use. Each copy of any part of this document must contain these Terms of use.


This document has been digitized, optimized for electronic delivery and stamped with digital signature within the project DML-CZ: The Czech Digital Mathematics Library http://dml.cz

# REGULARITY AND UNIQUENESS FOR THE STATIONARY LARGE EDDY SIMULATION MODEL 

Agnieszka Świerczewska, Warszawa

(Received April 29, 2005, in revised version November 21, 2005)


#### Abstract

In the note we are concerned with higher regularity and uniqueness of solutions to the stationary problem arising from the large eddy simulation of turbulent flows. The system of equations contains a nonlocal nonlinear term, which prevents straightforward application of a difference quotients method. The existence of weak solutions was shown in A. Świerczewska: Large eddy simulation. Existence of stationary solutions to the dynamical model, ZAMM, Z. Angew. Math. Mech. 85 (2005), 593-604 and P. Gwiazda, A. Świerczewska: Large eddy simulation turbulence model with Young measures, Appl. Math. Lett. 18 (2005), 923-929.


Keywords: nonlocal operator, large eddy simulation, Smagorinsky model, dynamic Germano model

MSC 2000: 76F65, 35Q35, 35D10

## 1. Introduction

The equations considered are a dynamical version of the classical Smagorinsky model

$$
\begin{align*}
v \cdot \nabla v-\operatorname{div}(c(y)|D v| D v)-\nu \Delta v+\nabla q=f & \text { in } \Omega  \tag{1}\\
\operatorname{div} v=0 & \text { in } \Omega
\end{align*}
$$

where $\Omega=(0, L)^{3}, L>0$, is a cube in $\mathbb{R}^{3}, \nu$ is a positive constant, $D v=\frac{1}{2}\left(\nabla v+\nabla^{T} v\right)$, $c$ is a continuous function of $y=(\tilde{v}, \widetilde{v v}, \widetilde{D v}, \widetilde{D v \mid D v})$ and by $\sim$ we mean a convolution, which will be specified later. Given the external force $f$ we are looking for the velocity $v: \Omega \longrightarrow \mathbb{R}^{3}$ and the pressure $q: \Omega \longrightarrow \mathbb{R}$. The above equations arise from large eddy simulation of turbulent flows. The idea of this approach consists
in decomposing the velocity into a part containing large flow structures and a part consisting of small scales. These scales are separated by averaging the velocity, the so-called filtering, namely convoluting it with an appropriate function-filter. The equations for filtered terms are derived from the Navier-Stokes equations. By adding an additional constitutive relation, which models the contribution of small scales into the flow, we may obtain the classical Smagorinsky model, i.e. system (1) with $c \equiv c_{s}$, $c_{s}>0$ being a constant. The improvement of the Smagorinsky model consisting in finding the so-called Smagorinsky constant $c_{s}$ dynamically is the Germano model, cf. [4], [11]. System (1) is a stationary case of a slight generalization of the Germano model. For more details on derivation of the model we refer to [9], [13]. We will equip (1) with periodic boundary conditions $(i=1,2,3)$

$$
\begin{align*}
& v\left(x+L e_{i}\right)=v(x),  \tag{2}\\
& q\left(x+L e_{i}\right)=q(x),
\end{align*}
$$

where $\left\{e_{i}\right\}_{i=1}^{3}$ is the canonical basis of $\mathbb{R}^{3}$.
In Section 2 we introduce the notation, collect the properties of a turbulent term $c(y)|D v| D v$ and recall the existence result from [14]. Some conjectures concerning higher regularity are also formulated. Section 3 consists of the proof of $W^{2,2_{-}}$ regularity of solutions for more regular data and function $c$ than in the existence result. We will prove the following theorem.

Theorem 1.1. Suppose that $f \in L^{2}(\Omega)$ and $c \in W^{1, \infty}\left(\mathbb{R}^{3} \times \mathbb{S}^{3} \times \mathbb{S}^{3} \times \mathbb{S}^{3}\right)$ satisfies conditions (C1)-(C2) below. Then every weak solution $v \in V$ to problem (1), (2) satisfies

$$
v \in W^{2,2}(\Omega)
$$

The fact of higher regularity enables us to show the uniqueness for small data, namely

Theorem 1.2. Let $f \in L^{2}(\Omega)$ with $L^{2}$-norm sufficiently small. Let the function $c \in W^{1, \infty}\left(\mathbb{R}^{3} \times \mathbb{S}^{3} \times \mathbb{S}^{3} \times \mathbb{S}^{3}\right)$ satisfy conditions (C1)-(C2) below. Then the weak solution $v$ to (1), (2) is unique.

The proof of this theorem is contained in Section 4. All the notation for the function spaces used in the above theorems appears in Section 2.

## 2. Preliminaries

### 2.1. Notation

By $\mathbb{S}^{3}$ we mean the set of $3 \times 3$ symmetric matrices. Let us introduce spaces of divergence free periodic functions. By $C_{\text {per }}^{\infty}\left(\mathbb{R}^{3}\right)$ we denote the set of functions from $C^{\infty}\left(\mathbb{R}^{3}\right)$, which are periodic in each $i$ th direction with a period $L>0$, i.e., $u(x+$ $\left.L e_{i}\right)=u(x), i=1,2,3$. Further let

$$
\mathcal{V} \equiv\left\{u: u \in C_{\text {per }}^{\infty}\left(\mathbb{R}^{3}\right), \operatorname{div} u=0, \quad \int_{\Omega} u \mathrm{~d} x=0\right\}
$$

and let $V$ be the closure of $\mathcal{V}$ with respect to the norm $\|u\|_{V}=\left(\int_{\Omega}|\nabla u|^{3} \mathrm{~d} x\right)^{1 / 3}$. Its dual space will be denoted by $V^{\prime}$. For the dual pairing between $V$ and $V^{\prime}$ the notation $\langle\cdot, \cdot\rangle$ will be used. All $L^{p_{-}}$and $W^{1, p_{-}}$functions are meant to be periodic in each $i$ th direction with period $L$ and with vanishing mean on $\Omega$. We will often use $b(u, v, w)$ to denote the trilinear form

$$
b(u, v, w):=\int_{\Omega} u_{j} \frac{\partial v_{i}}{\partial x_{j}} w_{i} \mathrm{~d} x
$$

Note that $b$ is well defined, continuous on $V \times V \times V$ and $b(u, v, v)=0, b(u, v, w)=$ $-b(u, w, v)$.

### 2.2. Filtering and properties of the turbulent term

We choose as filter a non-negative $C_{\text {per }}^{\infty}\left(\mathbb{R}^{3}\right)$-function $\varphi$ with a period $L>0$ such that $\int_{\Omega} \varphi \mathrm{d} x=1$, where $\Omega=(0, L)^{3}$. Filtering of $v$, denoted by $\tilde{v}$, is now equivalent to the standard convolution (over the whole $\mathbb{R}^{3}$ ). The filtered values will be defined for all $x \in \mathbb{R}^{3}$ by

$$
\tilde{v}(x)=\int_{\Omega} v(y) \varphi_{\delta}(x-y) \mathrm{d} y, \quad \varphi_{\delta}(y)=\frac{1}{\delta^{3}} \varphi\left(\frac{y}{\delta}\right), \quad y \in \mathbb{R}^{3}
$$

where $\delta$ is a positive, constant filter width. We recall the facts concerning convolutions which we will use later (see also [8], [2], [1]).
(i) Let $f \in L^{p}\left(\mathbb{R}^{n}\right), g \in L^{q}\left(\mathbb{R}^{n}\right)$. If $1 \leqslant p, q \leqslant \infty$ and $1 / r=1 / p+1 / q-1$, $1 \leqslant r \leqslant \infty$ then $f * g$ exists for a.a. $x \in \mathbb{R}^{n}, f * g \in L^{r}\left(\mathbb{R}^{n}\right)$ and

$$
\|f * g\|_{L^{r}} \leqslant\|f\|_{L^{p}}\|g\|_{L^{q} .}
$$

(ii) $\nabla^{\alpha} \tilde{v}(x)=\int_{\Omega} \nabla^{\alpha} \varphi(x-y) v(y) \mathrm{d} y$, where $\nabla^{\alpha} v=\partial^{|\alpha|} v / \partial x_{1}^{\alpha_{1}} \partial x_{2}^{\alpha_{2}} \partial x_{3}^{\alpha_{3}}$ with multiindex $\alpha=\left(\alpha_{1}, \alpha_{2}, \alpha_{3}\right),|\alpha|=\alpha_{1}+\alpha_{2}+\alpha_{3}$.

By the turbulent term we mean the operator $c(y)|D v| D v$ with the notation for nonlocal (filtered) variables $y=(\tilde{v}, \widetilde{v v}, \widetilde{D v}, \mid \widetilde{D v \mid D v})$. The properties of the operator $c$ are the following:
(C1) $c: \mathbb{R}^{3} \times \mathbb{S}^{3} \times \mathbb{S}^{3} \times \mathbb{S}^{3} \longrightarrow \mathbb{R}$ is a continuous function with respect to $y$;
(C2) $c$ satisfies the condition

$$
\begin{equation*}
0<\alpha \leqslant c(y) \leqslant \beta<\infty \tag{3}
\end{equation*}
$$

for all $y \in\left(\mathbb{R}^{3} \times \mathbb{S}^{3} \times \mathbb{S}^{3} \times \mathbb{S}^{3}\right)$.
For later use we assemble also the properties of the operator $\eta \mapsto|\eta| \eta$ for $\eta \in \mathbb{S}^{3}$. There exists a scalar function $U \in C^{2}\left(\mathbb{S}^{3}\right), U(\eta)=\frac{1}{3}|\eta|^{3}$ such that for all $\eta, \xi \in \mathbb{S}^{3}$, $i, j=1,2,3$

$$
\begin{equation*}
\frac{\partial U(\eta)}{\partial \eta_{i j}}=|\eta| \eta_{i j} \tag{4}
\end{equation*}
$$

and

$$
\begin{equation*}
\frac{\partial^{2} U(\eta)}{\partial \eta_{m n} \partial \eta_{r s}} \xi_{m n} \xi_{r s} \geqslant|\eta||\xi|^{2} . \tag{5}
\end{equation*}
$$

Moreover, $|\eta| \eta$ is strongly monotone, i.e. there exists a positive constant $K_{1}$ such that

$$
\begin{equation*}
\left(|\eta| \eta_{i j}-|\xi| \xi_{i j}\right) \cdot\left(\eta_{i j}-\xi_{i j}\right) \geqslant K_{1}|\eta-\xi|^{3} \tag{6}
\end{equation*}
$$

for all $\eta, \xi \in \mathbb{S}^{3}$.

### 2.3. Existence of weak solutions

We start with recalling the definition of weak solutions.
Definition 2.1. A function $v \in V$ is a weak solution to problem (1), (2) if the equation

$$
\begin{equation*}
\int_{\Omega}(v \cdot \nabla v \cdot \varphi+c(y)|D v| D v \cdot D \varphi+\nu \nabla v \cdot \nabla \varphi) \mathrm{d} x=\langle f, \varphi\rangle \tag{7}
\end{equation*}
$$

is satisfied for all $\varphi \in V$.

Theorem 2.1 (Existence). Let $f \in V^{\prime}$ and let $c$ satisfy conditions (C1)-(C2). Then there exists a weak solution to (1), (2).

### 2.4. Do the solutions have a chance to be more regular?

The equation contains a strongly nonlinear term; thus before applying the difference quotients technique, which will be relatively technical here, we prove an a priori estimate for $v \in W^{2,2}(\Omega)$. This allows to inquire whether such regularity can be expected. Therefore let us assume that $v$ is smooth enough, such that all derivatives have classical sense, more precisely $v \in C^{3}(\bar{\Omega})$.

A priori estimate. In (7) we insert as a test function $-\Delta v$ and obtain

$$
\begin{equation*}
-\int_{\Omega} c(y)|D v| D v \cdot D(\Delta v) \mathrm{d} x+\nu(\Delta v, \Delta v)-b(v, v, \Delta v)+(f, \Delta v)=0 \tag{8}
\end{equation*}
$$

We start with the first integral

$$
\begin{aligned}
-\int_{\Omega} c(y)|D v| D v \cdot D(\Delta v) \mathrm{d} x= & \int_{\Omega}\left[\nabla_{x} c(y)\right]|D v| D v \cdot \nabla(D v) \mathrm{d} x \\
& +\int_{\Omega} c(y) \frac{\partial^{2} U(D v)}{\partial(D v)^{2}} \cdot \nabla(D v) \cdot \nabla(D v) \mathrm{d} x
\end{aligned}
$$

Since $c \in W^{1, \infty}$, all the derivatives

$$
\frac{\partial c}{\partial \tilde{v}}, \frac{\partial c}{\partial(\widetilde{v v})}, \frac{\partial c}{\partial(D \tilde{v})}, \frac{\partial c}{\partial(\mid \widetilde{D v \mid D v})}
$$

are bounded in the $L^{\infty}$-norm. Thus recalling that $D v \in L^{3}(\Omega)$ and using the properties of convolutions we conclude for

$$
\nabla_{x} c=\left(\frac{\partial c}{\partial \tilde{v}} \frac{\partial \tilde{v}}{\partial x_{i}}+\frac{\partial c}{\partial(\widetilde{v v})} \frac{\partial(\widetilde{v v})}{\partial x_{i}}+\frac{\partial c}{\partial(D \tilde{v})} \frac{\partial(D \tilde{v})}{\partial x_{i}}+\frac{\partial c}{\partial(\mid \widetilde{D v \mid D v})} \frac{\partial(\mid \widetilde{D v \mid D v})}{\partial x_{i}}\right)_{i=1}^{3}
$$

the existence of a positive constant $m$ such that

$$
\begin{equation*}
\left\|\nabla_{x} c\right\|_{L^{\infty}(\Omega)} \leqslant m . \tag{9}
\end{equation*}
$$

Next, using (5) we obtain

$$
\begin{aligned}
\int_{\Omega} c(y) \frac{\partial^{2} U(D v)}{\partial(D v)^{2}} \nabla(D v) \cdot \nabla(D v) \mathrm{d} x & \geqslant \int_{\Omega} c(y)|D v \| \nabla(D v)|^{2} \mathrm{~d} x \\
& \geqslant \alpha \int_{\Omega}|D v \| \nabla(D v)|^{2} \mathrm{~d} x
\end{aligned}
$$

and

$$
\begin{aligned}
& \left|\int_{\Omega} \nabla_{x} c(y)\right| D v|D v \cdot \nabla(D v) \mathrm{d} x| \\
& \quad \leqslant\left\|\nabla_{x} c\right\|_{L^{\infty}(\Omega)} \int_{\Omega}|D v|^{3 / 2}\left(|D v|^{1 / 2}|\nabla(D v)|\right) \mathrm{d} x \\
& \quad \text { Young } m\left(\frac{m}{4 \alpha} \int_{\Omega}|D v|^{3} \mathrm{~d} x+\frac{\alpha}{m} \int_{\Omega}|D v||\nabla(D v)|^{2} \mathrm{~d} x\right) \\
& \quad \leqslant k\|\nabla v\|_{L^{3}(\Omega)}^{3}+\alpha \int_{\Omega}|D v \| \nabla(D v)|^{2} \mathrm{~d} x .
\end{aligned}
$$

Now we estimate all the other terms:

$$
\left|\int_{\Omega} v \cdot \nabla v \cdot \Delta v \mathrm{~d} x\right| \leqslant \int_{\Omega}|\nabla v|^{3} \mathrm{~d} x+\left|\int_{\Omega} v \cdot \nabla^{2} v \cdot \nabla v \mathrm{~d} x\right|=\int_{\Omega}|\nabla v|^{3} \mathrm{~d} x .
$$

Moreover, in the space of periodic functions we have

$$
(\Delta v, \Delta v)=\left\|\nabla^{2} v\right\|_{L^{2}(\Omega)}^{2}
$$

Now we estimate the term containing $f$ and get

$$
|(f, \Delta v)| \leqslant\|f\|_{L^{2}(\Omega)}\left\|\nabla^{2} v\right\|_{L^{2}(\Omega)} \stackrel{\text { Young }}{\leqslant} \frac{1}{2 \nu}\|f\|_{L^{2}(\Omega)}^{2}+\frac{\nu}{2}\left\|\nabla^{2} v\right\|_{L^{2}(\Omega)}^{2}
$$

All the above information yields the a priori estimate

$$
\begin{equation*}
\nu\left\|\nabla^{2} v\right\|_{L^{2}(\Omega)}^{2} \leqslant 2(k+1)\|\nabla v\|_{L^{3}(\Omega)}^{3}+\frac{1}{\nu}\|f\|_{L^{2}(\Omega)}^{2} \tag{10}
\end{equation*}
$$

Hence $v$ has a uniform estimate in $W^{2,2}(\Omega)$ given bounds for $\|f\|_{L^{2}(\Omega)}$ and $\|\nabla v\|_{L^{3}(\Omega)}$. The a priori estimate for the latter was provided in [14]:

$$
\begin{equation*}
\|v\|_{V}^{3}+\nu\|\nabla v\|_{L^{2}}^{2} \leqslant k\|f\|_{V^{\prime}}^{3 / 2} \tag{11}
\end{equation*}
$$

Galerkin approximation. It is worth noticing that the second energy estimate (10) is another method for showing the existence of solutions. We can show that for the sequence of Galerkin approximations $\left(v^{n}\right)$ also estimate (10) holds and hence $v^{n}$ is bounded in $W^{2,2}(\Omega)$. Next we conclude that for a subsequence, $\nabla v^{n} \rightarrow \nabla v$ strongly in $L^{p}(\Omega)$ and a.e. in $\Omega$. Once we have obtained the a.e. convergence of the gradients we can also conclude

$$
c\left(y^{n}\right)\left|D v^{n}\right| D v^{n} \longrightarrow c(y)|D v| D v \quad \text { a.e. in } \Omega .
$$

We complete the proof by showing uniform integrability of the turbulent term and applying Vitali's Theorem, cf. [12] for the case of non-Newtonian fluid.

## 3. $W^{2,2}$-REGULARITY

For showing higher regularity we use the method of difference quotients. We cannot repeat the proof of higher regularity for a class of non-Newtonian fluids in [10]. The term produced by the gradient of $c$ will demand our special attention. First let us collect general facts concerning this technique, for details see [5], [3], [6].

We denote

$$
d_{k}^{h} v(x):=\frac{v\left(x+h e_{k}\right)-v(x)}{h}, \quad k=1, \ldots, n
$$

where $e_{k}$ denotes the $k$ th unit vector and

$$
d^{h} v:=\left(d_{1}^{h} v, \ldots, d_{n}^{h} v\right)
$$

We consider the case of periodic boundary conditions and all the functions are meant to be periodic. Then, if $v(x)$ is defined in $\Omega$, so is $v\left(x+h e_{k}\right)$, and therefore also $d_{k}^{h} v$. The following assertions hold:
(i) If $v \in W^{1, p}(\Omega)$ then $d_{k}^{h} v \in W^{1, p}(\Omega)$ and $d_{k}^{h} \nabla v=\nabla d_{k}^{h} v$. The difference quotient also commutes with the symmetric part of the gradient, i.e., $d_{k}^{h} D v=D d_{k}^{h} v$, since

$$
\begin{gathered}
d_{k}^{h} D_{i j} v=\frac{1}{2} d_{k}^{h}\left(\frac{\partial v_{i}}{\partial x_{j}}+\frac{\partial v_{j}}{\partial x_{i}}\right)=\frac{1}{2}\left(d_{k}^{h} \frac{\partial v_{i}}{\partial x_{j}}+d_{k}^{h} \frac{\partial v_{j}}{\partial x_{i}}\right) \\
=\frac{1}{2}\left(\frac{\partial}{\partial x_{j}} d_{k}^{h} v_{i}+\frac{\partial}{\partial x_{i}} d_{k}^{h} v_{j}\right)=D_{i j}\left(d_{k}^{h} v\right)
\end{gathered}
$$

(ii) If either $u$ or $v$ have compact support, then

$$
\int_{\Omega} u d_{k}^{h} v \mathrm{~d} x=-\int_{\Omega} v d_{k}^{-h} u \mathrm{~d} x
$$

(iii) $d_{k}^{h}(u v)(x)=u\left(x+h e_{k}\right) d_{k}^{h} v+v(x) d_{k}^{h} u$.

## Proposition 3.1.

(i) Let $\Omega=(0, L)^{3}$ and $1 \leqslant p \leqslant \infty$. Then

$$
\begin{equation*}
\left\|d^{h} v\right\|_{L^{p}(\Omega)} \leqslant\|\nabla v\|_{L^{p}(\Omega)} \tag{12}
\end{equation*}
$$

for all $v \in W^{1, p}(\Omega)$ and $h \in \mathbb{R}$.
(ii) If $v \in L^{p}(\Omega), 1<p<\infty$ and if there exists a constant $k$ independent of $h$ such that

$$
\begin{equation*}
\left\|d^{h} v\right\|_{L^{p}(\Omega)} \leqslant k \tag{13}
\end{equation*}
$$

then $v \in W_{\text {per }}^{1, p}(\Omega)$ and $\|\nabla v\|_{L^{p}(\Omega)} \leqslant k$.

Proof of Theorem 1.1. By virtue of (7) it can be shown that for all $\varphi \in V$ the equation for the difference quotients holds, namely for $k=1, \ldots, n$

$$
\begin{aligned}
\int_{\Omega} & \left(d_{k}^{h} v_{j}(x) \frac{\partial v_{i}}{\partial x_{j}}(x)+v_{j}\left(x+h e_{k}\right) \frac{\partial d_{k}^{h} v_{i}(x)}{\partial x_{j}}\right) \varphi_{i}(x) \mathrm{d} x \\
& +\int_{\Omega}\left(d_{k}^{h} c(y(x))|D v(x)| D_{i j} v(x)+c\left(y\left(x+h e_{k}\right)\right) d_{k}^{h}\left(|D v(x)| D_{i j} v(x)\right)\right) D_{i j} \varphi(x) \mathrm{d} x \\
& +\nu \int_{\Omega} d_{k}^{h}\left(\frac{\partial v_{i}(x)}{\partial x_{j}}\right) \frac{\partial \varphi_{i}(x)}{\partial x_{j}} \mathrm{~d} x \\
= & \int_{\Omega} d_{k}^{h} f_{i}(x) \varphi_{i}(x) \mathrm{d} x
\end{aligned}
$$

Choosing as a test function $\varphi=d_{k}^{h} v \in V$ and summing over $k$ one obtains

$$
\begin{aligned}
& \int_{\Omega}\left(d_{k}^{h} v_{j}(x) \frac{\partial v_{i}}{\partial x_{j}}(x)+v_{j}\left(x+h e_{k}\right) \frac{\partial d_{k}^{h} v_{i}(x)}{\partial x_{j}}\right) d_{k}^{h} v_{i}(x) \mathrm{d} x \\
& +\int_{\Omega} d_{k}^{h} c(y(x))|D v(x)| D_{i j} v(x) D_{i j}\left(d_{k}^{h} v(x)\right) \mathrm{d} x \\
& +\int_{\Omega} c\left(y\left(x+h e_{k}\right)\right) d_{k}^{h}\left(|D v(x)| D_{i j} v(x)\right) D_{i j}\left(d_{k}^{h} v(x)\right) \mathrm{d} x+\nu \int_{\Omega}\left|d_{k}^{h} \nabla v(x)\right|^{2} \mathrm{~d} x \\
& =\int_{\Omega} d_{k}^{h} f_{i}(x) d_{k}^{h} v_{i}(x) \mathrm{d} x .
\end{aligned}
$$

It is easy to observe that $\int_{\Omega} v_{j}\left(\partial d_{k}^{h} v_{i} / \partial x_{j}\right) d_{k}^{h} v_{i} \mathrm{~d} x=0$ and the first term on the right-hand side can be estimated with help of Hölder's inequality and condition (12) as

$$
\begin{align*}
\left|\int_{\Omega} d_{k}^{h} v_{j}(x) \frac{\partial v_{i}}{\partial x_{j}}(x) d_{k}^{h} v_{i}(x) \mathrm{d} x\right| & \leqslant\left\|d_{k}^{h} v\right\|_{L^{3}(\Omega)}\|\nabla v\|_{L^{3}(\Omega)}\left\|d_{k}^{h} v\right\|_{L^{3}(\Omega)} \|  \tag{14}\\
& \leqslant\|\nabla v\|_{L^{3}(\Omega)}^{3}
\end{align*}
$$

Next we concentrate on the turbulent term. The first term is estimated using Young's inequality. The choice of a constant $K$ appearing in the following estimates will be specified later,

$$
\begin{align*}
& \left|\int_{\Omega} d_{k}^{h} c(y(x))\right| D v(x)\left|D_{i j} v(x) D_{i j}\left(d_{k}^{h} v\right) \mathrm{d} x\right|  \tag{15}\\
& \quad \leqslant\left\|d_{k}^{h} c(y)\right\|_{L^{\infty}(\Omega)} \int_{\Omega}|D v(x)|^{2}\left|D_{i j}\left(d_{k}^{h} v(x)\right)\right| \mathrm{d} x \\
& \quad \leqslant\left\|\nabla_{x} c\right\|_{L^{\infty}(\Omega)}\left(\frac{1}{4 K} \int_{\Omega}|D v(x)|^{3} \mathrm{~d} x+K \int_{\Omega}\left|D v(x) \| D\left(d_{k}^{h} v\right)\right|^{2} \mathrm{~d} x\right) \\
& \quad \leqslant\left\|\nabla_{x} c\right\|_{L^{\infty}(\Omega)}\left(\frac{1}{4 K}\|\nabla v\|_{L^{3}(\Omega)}^{3}+K \int_{\Omega}\left|D v(x) \| D\left(d_{k}^{h} v\right)\right|^{2} \mathrm{~d} x\right)
\end{align*}
$$

Note that $\left\|\nabla_{x} c\right\|_{L^{\infty}(\Omega)}<\infty$, cf. (9). We will use the term

$$
J:=\int_{\Omega} c\left(y\left(x+h e_{k}\right)\right) d_{k}^{h}\left(|D v(x)| D_{i j} v(x)\right) D_{i j}\left(d_{k}^{h} v\right) \mathrm{d} x
$$

to cancel the term $\int_{\Omega}\left|D v(x) \| D_{i j}\left(d_{k}^{h} v\right)\right|^{2} \mathrm{~d} x$ from the right-hand side However, it is not as straightforward as it was in the formal a priori estimate. The shifts produce some different terms, therefore, an additional estimate using strong monotonicity of the operator $|D v| D v$ has to be used to obtain the desired inequality. Notice that due to (4) we have

$$
\begin{align*}
d_{k}^{h}\left(|D v(x)| D_{i j} v(x) \mid\right)= & \frac{1}{h} \int_{0}^{1} \frac{\mathrm{~d}}{\mathrm{~d} s} \frac{\partial U\left(D v(x)+s\left(D v\left(x+h e_{k}\right)-D v(x)\right)\right)}{\partial D_{i j} v} \mathrm{~d} s  \tag{16}\\
= & \int_{0}^{1} \frac{\partial^{2} U\left(D v(x)+s\left(D v\left(x+h e_{k}\right)-D v(x)\right)\right)}{\partial\left(D_{i j} v\right) \partial\left(D_{l m} v\right)} \mathrm{d} s \\
& \times \frac{D_{l m}\left(x+h e_{k}\right)-D_{l m} v(x)}{h} .
\end{align*}
$$

From (5) and (16) one obtains

$$
\begin{aligned}
J & \geqslant \alpha \int_{\Omega} \int_{0}^{1}\left|D v(x)+s\left(D v\left(x+h e_{k}\right)-D v(x)\right)\right| \mathrm{d} s\left|D\left(d_{k}^{h} v\right)\right|^{2} \mathrm{~d} x \\
& \geqslant \alpha \int_{\Omega}\left|\int_{0}^{1} D v(x)+s\left(D v\left(x+h e_{k}\right)-D v(x)\right) \mathrm{d} s\right|\left|D\left(d_{k}^{h} v\right)\right|^{2} \mathrm{~d} x \\
& =\frac{1}{2} \alpha \int_{\Omega}\left|D v(x)+D v\left(x+h e_{k}\right)\right|\left|D\left(d_{k}^{h} v\right)\right|^{2} \mathrm{~d} x .
\end{aligned}
$$

On the other hand, the strong monotonicity (6) implies that

$$
\begin{aligned}
J & \geqslant \alpha \int_{\Omega} d_{k}^{h}\left(|D v(x)| D_{i j} v(x) \mid\right) D_{i j}\left(d_{k}^{h} v\right) \mathrm{d} x \\
& \geqslant \alpha K_{1} \int_{\Omega} \frac{1}{h^{2}}\left|D v\left(x+h e_{k}\right)-D v(x)\right|^{3} \mathrm{~d} x \\
& =\alpha K_{1} \int_{\Omega}\left|D v\left(x+h e_{k}\right)-D v(x)\right|\left|d_{k}^{h} D v\right|^{2} \mathrm{~d} x .
\end{aligned}
$$

Thus the above estimates for $J$ yield two inequalities

$$
\begin{equation*}
J \geqslant \frac{\alpha}{2} \int_{\Omega}\left|D v(x)+D v\left(x+h e_{k}\right)\right|\left|D\left(d_{k}^{h} v\right)\right|^{2} \mathrm{~d} x \tag{17}
\end{equation*}
$$

and

$$
\begin{equation*}
J \geqslant \alpha K_{1} \int_{\Omega}\left|D v\left(x+h e_{k}\right)-D v(x)\right|\left|d_{k}^{h} D v\right|^{2} \mathrm{~d} x . \tag{18}
\end{equation*}
$$

After summing (17) and (18) we obtain a further estimate

$$
\begin{aligned}
& \frac{2 K_{1}+1}{\alpha K_{1}} J \\
& \quad \geqslant \int_{\Omega}\left(\left|D v(x)+D v\left(x+h e_{k}\right)\right|+\left|D v(x)-D v\left(x+h e_{k}\right)\right|\right) \cdot\left|D\left(d_{k}^{h} v\right)\right|^{2} \mathrm{~d} x \\
& \quad \geqslant \int_{\Omega}\left|D v(x)+D v\left(x+h e_{k}\right)+D v(x)-D v\left(x+h e_{k}\right)\right|\left|D\left(d_{k}^{h} v\right)\right|^{2} \mathrm{~d} x \\
& \quad=2 \int_{\Omega}|D v(x)|\left|D\left(d_{k}^{h} v\right)\right|^{2} \mathrm{~d} x
\end{aligned}
$$

which finally yields

$$
\begin{equation*}
J \geqslant \frac{2 \alpha K_{1}}{2 K_{1}+1} \int_{\Omega}\left|D v(x) \| D\left(d_{k}^{h} v(x)\right)\right|^{2} \mathrm{~d} x \tag{19}
\end{equation*}
$$

Now the constant $K$ in inequality (15) can be determined, namely

$$
\begin{equation*}
K=\frac{2 \alpha K_{1}}{\left(2 K_{1}+1\right)\left\|\nabla_{x} c\right\|_{L^{\infty}(\Omega)}} \tag{20}
\end{equation*}
$$

Next we concentrate on the term $\int_{\Omega} d_{k}^{h} f_{i} d_{k}^{h} v_{i} \mathrm{~d} x$. Since

$$
\left\|d_{k}^{h} f\right\|_{H^{-1}(\Omega)}=\sup _{\|\varphi\|_{H^{1}(\Omega)} \leqslant 1}\left|\left\langle d_{k}^{h} f, \varphi\right\rangle\right|
$$

and according to Proposition 3.1 one has $\left\|d_{k}^{-h} \varphi\right\|_{L^{2}(\Omega)} \leqslant\|\nabla \varphi\|_{L^{2}(\Omega)}$, we estimate

$$
\int_{\Omega}\left|d_{k}^{h} f \varphi\right| \mathrm{d} x=\int_{\Omega}\left|f d_{k}^{-h} \varphi\right| \mathrm{d} x \leqslant\|f\|_{L^{2}(\Omega)}\|\nabla \varphi\|_{L^{2}(\Omega)} \leqslant\|f\|_{L^{2}(\Omega)}
$$

Thus, finally, with use of Young's inequality we arrive at

$$
\begin{align*}
\int_{\Omega}\left|d_{k}^{h} f_{i} d_{k}^{h} v_{i}\right| \mathrm{d} x & \leqslant\left\|d_{k}^{h} f\right\|_{H^{-1}(\Omega)}\left\|d_{k}^{h} v\right\|_{H^{1}(\Omega)} \leqslant k\|f\|_{L^{2}(\Omega)}\left\|d_{k}^{h} \nabla v\right\|_{L^{2}(\Omega)}  \tag{21}\\
& \leqslant \frac{1}{2 \nu}\|f\|_{L^{2}(\Omega)}^{2}+\frac{\nu}{2}\left\|d_{k}^{h} \nabla v\right\|_{L^{2}(\Omega)}^{2}
\end{align*}
$$

Combining (14), (15), (19), (20) and (21) yields

$$
\begin{equation*}
\frac{\nu}{2} \int_{\Omega}\left|d_{k}^{h}(\nabla v)\right|^{2} \mathrm{~d} x \leqslant\left(\frac{k\left\|\nabla_{x} c\right\|_{L^{\infty}(\Omega)}}{4 K}+1\right)\|\nabla v\|_{L^{3}(\Omega)}^{3}+\frac{1}{2 \nu}\|f\|_{L^{2}(\Omega)}^{2} \tag{22}
\end{equation*}
$$

As was recalled in (11), $v \in V$ and we assumed $c \in W^{1, \infty}, f \in L^{2}(\Omega)$. Hence $d_{k}^{h}(\nabla v)$ is uniformly bounded (w.r.t. $h$ ) in $L^{2}(\Omega)$ and Proposition 3.1 allows to conclude that $\nabla v \in W^{1,2}(\Omega)$, thus $v \in W^{2,2}(\Omega)$.

### 3.1. Uniqueness

Higher regularity of solutions enables us to prove uniqueness of solutions for a small right-hand side $f$. The crucial points in estimating the nonlinear turbulent term will be the facts that the solution is in $W^{2,2}(\Omega)$ and that $W^{2,2}(\Omega) \subset W^{1,4}(\Omega)$.

Proof of Theorem 1.2. Let $v^{1}, v^{2}$ be two solutions to problem (1), namely they satisfy the equations

$$
\begin{align*}
& b\left(v^{1}, v^{1}, \varphi\right)+\int_{\Omega} c\left(y^{1}\right)\left|D v^{1}\right| D v^{1} \cdot D \varphi \mathrm{~d} x+\nu\left(\nabla v^{1}, \nabla \varphi\right)=(f, \varphi)  \tag{23}\\
& b\left(v^{2}, v^{2}, \varphi\right)+\int_{\Omega} c\left(y^{2}\right)\left|D v^{2}\right| D v^{2} \cdot D \varphi \mathrm{~d} x+\nu\left(\nabla v^{2}, \nabla \varphi\right)=(f, \varphi) \tag{24}
\end{align*}
$$

for all $\varphi \in V$ where

$$
y^{1}=\left(\widetilde{v^{1}}, \widetilde{v^{1} v^{1}}, D \widetilde{v^{1}}, \mid \widetilde{D v^{1} \mid D} v^{1}\right), \quad y^{2}=\left(\widetilde{v^{2}}, \widetilde{v^{2} v^{2}}, D \widetilde{v^{2}}, \mid \widetilde{D v^{2} \mid D v^{2}}\right)
$$

Subtracting equation (24) from (23) and choosing as a test function $w=v^{1}-v^{2}$ we obtain

$$
\begin{aligned}
& b\left(v^{1}, v^{1}, w\right)-b\left(v^{2}, v^{2}, w\right)+\int_{\Omega} c\left(y^{1}\right)\left|D v^{1}\right| D v^{1} \cdot D w \mathrm{~d} x \\
& \quad-\int_{\Omega} c\left(y^{2}\right)\left|D v^{2}\right| D v^{2} \cdot D w \mathrm{~d} x+\nu\|\nabla w\|_{L^{2}(\Omega)}^{2}=0
\end{aligned}
$$

Notice that the difference of the trilinear forms $b$ can be transformed to

$$
b\left(v^{1}, v^{1}, w\right)-b\left(v^{2}, v^{2}, w\right)=b\left(v^{1}, w, w\right)+b\left(v^{1}, v^{2}, w\right)-b\left(v^{2}, v^{2}, w\right)=b\left(w, v^{2}, w\right)
$$

and then estimated by

$$
\left|b\left(w, v^{2}, w\right)\right| \leqslant\|w\|_{L^{3}(\Omega)}^{2}\left\|\nabla v^{2}\right\|_{L^{3}(\Omega)} \leqslant k_{1}\|\nabla w\|_{L^{2}(\Omega)}^{2}\left\|\nabla v^{2}\right\|_{L^{3}(\Omega)}
$$

Transforming the difference of the turbulent terms into two integrals, i.e.,

$$
\begin{gathered}
\int_{\Omega}\left\{c\left(y^{1}\right)\left|D v^{1}\right| D v^{1}-c\left(y^{2}\right)\left|D v^{2}\right| D v^{2}\right\} D w \mathrm{~d} x \\
=\int_{\Omega} c\left(y^{1}\right)\left(\left|D v^{1}\right| D v^{1}-\left|D v^{2}\right| D v^{2}\right) D w \mathrm{~d} x+\int_{\Omega}\left(c\left(y^{1}\right)-c\left(y^{2}\right)\right)\left|D v^{2}\right| D v^{2} D w \mathrm{~d} x
\end{gathered}
$$

we estimate the first using the strict monotonicity (6) and Korn's inequality:

$$
\int_{\Omega} c\left(y^{1}\right)\left(\left|D v^{1}\right| D v^{1}-\left|D v^{2}\right| D v^{2}\right) \cdot D w \mathrm{~d} x \geqslant \alpha k_{2}\|\nabla w\|_{L^{3}(\Omega)}^{3}
$$

As $c$ is Lipschitz continuous, the properties of convolutions allow us to claim that for small data

$$
\left|c\left(y^{1}\right)-c\left(y^{2}\right)\right| \leqslant k\left(\left|\tilde{v}^{1}-\tilde{v}^{2}\right|+\left|D \tilde{v}^{1}-D \tilde{v}^{2}\right|\right) \leqslant k\left\|v^{1}-v^{2}\right\|_{L^{3}(\Omega)}
$$

Then Hölder's inequality and the embeddings $W^{1,2}(\Omega) \subset L^{3}(\Omega), W^{2,2}(\Omega) \subset W^{1,4}(\Omega)$ yield

$$
\begin{aligned}
\left|\int_{\Omega}\left(c\left(y^{1}\right)-c\left(y^{2}\right)\right)\right| D v^{2}\left|D v^{2} \cdot D w \mathrm{~d} x\right| & \leqslant k\|w\|_{L^{3}(\Omega)} \int_{\Omega}\left|D v^{2}\right|^{2} \cdot|\nabla w| \mathrm{d} x \\
& \leqslant k\|\nabla w\|_{L^{2}(\Omega)}\left\|\nabla v^{2}\right\|_{L^{4}(\Omega)}^{2}\|\nabla w\|_{L^{2}(\Omega)} \\
& \leqslant k_{3}\left(\left\|\nabla^{2} v^{2}\right\|_{L^{2}(\Omega)}^{2}+\left\|\nabla v^{2}\right\|_{L^{2}(\Omega)}^{2}\right)\|\nabla w\|_{L^{2}(\Omega)}^{2} .
\end{aligned}
$$

Collecting all the above estimates we obtain

$$
\begin{align*}
\alpha k_{2}\|\nabla w\|_{L^{3}(\Omega)}^{3}+\nu\|\nabla w\|_{L^{2}(\Omega)}^{2} \leqslant & k_{3}\left(\left\|\nabla^{2} v^{2}\right\|_{L^{2}(\Omega)}^{2}+\left\|\nabla v^{2}\right\|_{L^{2}(\Omega)}^{2}\right)\|\nabla w\|_{L^{2}(\Omega)}^{2}  \tag{25}\\
& +k_{1}\|\nabla w\|_{L^{2}(\Omega)}^{2}\left\|\nabla v^{2}\right\|_{L^{3}(\Omega)}
\end{align*}
$$

From the first and second energy estimate (11) and (10) we know that there exist positive constants $k_{4}, k_{5}, k_{6}$ such that

$$
\begin{gathered}
\left\|\nabla v^{2}\right\|_{L^{3}(\Omega)}^{3} \leqslant k_{4}\|f\|_{V^{\prime}}^{3 / 2}, \quad\left\|\nabla^{2} v^{2}\right\|_{L^{2}(\Omega)}^{2} \leqslant k_{5}\left(\|f\|_{L^{2}(\Omega)}^{2}+\|f\|_{V^{\prime}}^{3 / 2}\right) \\
\text { and }\left\|\nabla v^{2}\right\|_{L^{2}(\Omega)}^{2} \leqslant k_{6}\|f\|_{V^{\prime}}^{3 / 2} .
\end{gathered}
$$

The same estimates hold also for $v^{1}$. Thus inserting the latter estimates into (25) we get that
$\alpha k_{2}\|\nabla w\|_{L^{3}}^{3}+\left[\nu-k_{1} k_{4}^{1 / 2}\|f\|_{V^{\prime}}^{1 / 2}-k_{3} k_{6}\|f\|_{V^{\prime}}^{3 / 2}-k_{3} k_{5}\left(\|f\|_{L^{2}}^{2}+\|f\|_{V^{\prime}}^{3 / 2}\right)\right]\|\nabla w\|_{L^{2}}^{2} \leqslant 0$.
Choosing $f$ small enough in the $L^{2}$-norm (hence also in $V^{\prime}$ ) such that the factor next to $\|\nabla w\|_{L^{2}(\Omega)}^{2}$ remains positive we can satisfy the inequality only if $w=0$, which implies $v^{2}=v^{1}$. Thus the solution is unique.

## References

[1] R. A. Adams: Sobolev Spaces. Academic Press, New York-San Francisco-London, 1975. Zbl 0314.46030
[2] H. Brezis: Analyse Fonctionelle. Théorie et Applications. Dunod, Paris, 1994. (In French.)

Zbl pre 0086.5216
[3] L. C. Evans: Partial Differential Equations. AMS, Providence, 1998. Zbl 0902.35002
[4] M. Germano, U. Piomelli, P. Moin, and W. Cabot: A dynamic subgrid-scale eddy viscosity model. Phys. Fluids A 3 (1991), 1760-1765. Zbl 0825.76334
[5] M. Giaquinta: Introduction to Regularity Theory for Nonlinear Elliptic Systems. Birkhäuser-Verlag, Basel, 1993. Zbl 0786.35001
[6] D. Gilbarg, N.S. Trudinger: Elliptic Partial Differential Equations of Second Order. Springer-Verlag, Berlin-Heidelberg-New York, 1977. Zbl 0361.35003
[7] P. Gwiazda, A. Swierczewska: Large eddy simulation turbulence model with Young measures. Appl. Math. Lett. 18 (2005), 923-929.

Zbl pre 05001491
[8] L. Hörmander: The Analysis of Linear Partial Differential Operators I. Springer-Verlag, Berlin-Heidelberg-New York-Tokyo, 1983.

Zbl 0521.35001
[9] V. John: Large Eddy Simulation of Turbulent Incompressible Flows. Analytical and Numerical Results for a Class of LES Models. Lecture Notes in Computational Science and Engineering. Springer-Verlag, Berlin, 2004.

Zbl 1035.76001
[10] P. Kaplický, J. Málek, and J. Stará: Full regularity of weak solutions to a class of nonlinear fluids in two dimensions-stationary, periodic problem. Commentat. Math. Univ. Carolinae 38 (1997), 681-695.

Zbl 0946.76006
[11] D. K. Lilly: A proposed modification of the Germano subgrid-scale closure method. Phys. Fluids A 4 (1992), 633-635.
[12] J. Málek, J. Nečas, M. Rokyta, and M. Rǐžička: Weak and Measure-Valued Solutions to Evolutionary PDEs. Chapman \& Hall, London, 1996.

Zbl 0851.35002
[13] P. Sagaut: Large Eddy Simulation for Incompressible Flows. Springer-Verlag, Berlin, 2001.

Zbl 0964.76002
[14] A. Swierczewska: Large eddy simulation. Existence of stationary solutions to the dynamical model. ZAMM, Z. Angew. Math. Mech. 85 (2005), 593-604. Zbl 1070.76036

Author's address: A. Świerczewska, Institute of Applied Mathematics and Mechanics, Warsaw University, Banacha 2, 02-097 Warsaw, Poland, e-mail: aswiercz@mimuw.edu.pl.

