

On global L^p -solutions for a fluid model of Oldroyd kind

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The problem (NS)

Consider

$$\begin{aligned}\partial_t u + (u \cdot \nabla)u &= f + \operatorname{div} T(u) - \nabla \pi && \text{in } J \times \Omega, \\ \operatorname{div} u &= 0 && \text{in } J \times \Omega, \\ u &= 0, && \text{on } J \times \partial\Omega, \\ u(0) &= u_0 && \text{in } \Omega,\end{aligned}$$

Here:

- u velocity of the fluid, π pressure of the fluid,
- u_0 initial velocity of the fluid, f extra body force,
- $J = (0, T)$, $\Omega \subset \mathbb{R}^n$ domain.
- $T(u)$ extra stress tensor.

Viscoelastic Fluids (OBF)

We set

$$T(u) := E(u) + \tau,$$

where

$$\begin{aligned} \partial_t \tau + (u \cdot \nabla) \tau + \gamma \tau &= \delta Du + g(\nabla u, \tau) && \text{in } J \times \Omega, \\ \tau(0) &= \tau_0 && \text{in } \Omega. \end{aligned}$$

Here:

- $Eu = \frac{1}{2} (\nabla u + (\nabla u)^T)$,
- τ : elastic part of the stress,
- *Oldroyd-B fluids*:

$$g(\nabla u, \tau) = -\tau Wu + Wu\tau + a(Du\tau + \tau Du)$$

for $\gamma \geq 0$, $\delta > 0$, $-1 \leq a \leq 1$ and $Wu = \frac{1}{2}(\nabla u - \nabla u^T)$,

The Helmholtz projection

- Let $1 < q < \infty$, $\Omega \subset \mathbb{R}^n$ be a domain.
- We say that the *Helmholtz decomposition* exists if

$$L^q(\Omega)^n = L^q_\sigma(\Omega) \oplus G_q(\Omega),$$

where

$$G_q(\Omega) := \{g \in L^q(\Omega)^n : \exists h \in \widehat{H}^{1,q}(\Omega) \text{ such that } g = \nabla h\},$$

$$L^q_\sigma(\Omega) := \{\varphi \in C_c^\infty(\Omega)^n : \operatorname{div} \varphi = 0\} \|\cdot\|_{L^q(\Omega)}$$

In this case there exists the *Helmholtz projection*

$$P : L^q(\Omega)^n \rightarrow L^q_\sigma(\Omega).$$

The Stokes operator

Let $1 < q < \infty$ and $\Omega \subset \mathbb{R}^n$ be a domain such that the Helmholtz projection exists. Set

$$D(A_{St}) = H^{2,q}(\Omega) \cap H_0^{1,q}(\Omega) \cap L_\sigma^q(\Omega)$$

and define the *Stokes operator*

$$A_{St} : \begin{cases} D(A_{St}) & \rightarrow L_\sigma^q(\Omega), \\ u & \mapsto P\Delta u. \end{cases}$$

Basic Idea

Rewrite as fixed point problem:

$$\begin{aligned}
 \partial_t u - \Delta u + \nabla \pi &= f - (\tilde{u} \cdot \nabla) \tilde{u} + \operatorname{div} \tilde{\tau} && \text{in } J \times \Omega, \\
 \operatorname{div} u &= 0 && \text{in } J \times \Omega, \\
 \partial_t \tau + (\tilde{u} \cdot \nabla) \tau + \gamma \tau &= \delta D u + g(\nabla \tilde{u}, \tilde{\tau}) && \text{in } J \times \Omega, \\
 u &= 0, && \text{on } J \times \partial \Omega, \\
 u(0) &= u_0 && \text{in } \Omega, \\
 \tau(0) &= \tau_0 && \text{in } \Omega.
 \end{aligned}$$

and consider

$$\Phi : (\tilde{u}, \tilde{\tau}) \mapsto (u, \tau).$$

Global Solutions for small data

- L^2 , δ small, $n = 2, 3$, $\gamma > 0$, bounded [1], exterior [2].
- L^2 , $\delta > 0$, $n = 3$, $\gamma > 0$, bounded [3], exterior [4].
- L^2 , $\delta > 0$, $\gamma > 0$, $n = 3$, \mathbb{R}^3 [5].
- L^2 , $\delta > 0$, $\gamma = 0$, $n = 2$, \mathbb{R}^2 , $a = 1$ [6].



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Lagrangian coordinates

We set

$$\Theta : \begin{cases} J \times \Omega_0 & \rightarrow J \times \Omega \\ (t, x) & \mapsto (t, X(t, \xi) = \xi + \int_0^t v(s, X(s, \xi)) \, ds) \end{cases}$$

and

$$v(t, x) := (\Theta^* v)(t, x) := u(\Theta^{-1}(t, x)),$$

$$\theta(t, x) := (\Theta^* \theta)(t, x) := \pi(\Theta^{-1}(t, x)),$$

$$\eta(t, x) := (\Theta^* \eta)(t, x) := \tau(\Theta^{-1}(t, x)).$$

Note: $(\partial_t \tau + u \cdot \nabla \tau)(t, X(t, \xi)) = \partial_t \eta(t, \xi)$

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Note: $(\partial_t \tau + u \cdot \nabla \tau)(t, X(t, \xi)) = \partial_t \eta(t, \xi)$



The Problem in Lagrangian Coordinates

$$\begin{aligned}
 \partial_t v - \Delta v + \nabla \theta - \operatorname{Div} \eta &= F(v, \theta, \eta) && \text{in } (0, \infty) \times \Omega, \\
 \operatorname{div} v &= F_d(v) && \text{in } (0, \infty) \times \Omega, \\
 \partial_t \eta + \gamma \eta - \delta E v &= G(v, \eta) && \text{in } (0, \infty) \times \Omega, \\
 v &= 0 && \text{on } (0, \infty) \times \partial\Omega, \\
 v(0) &= u_0 && \text{in } \Omega, \\
 \eta(0) &= \tau_0 && \text{in } \Omega,
 \end{aligned}$$

Here:

- $F(v, \theta, \eta) = \operatorname{Div} [V_1(I(\nabla v))\nabla v + V_2(I(\nabla v))\eta + V_3(I(\nabla v))\theta]$,
- $F_d(v) = V_4(I(\nabla v))\nabla v = \operatorname{div} V_5(I(\nabla v))v$,
- $G(v, \eta) = V_6(I(\nabla v))\nabla v + g(\nabla v, \eta) + g(V_7(I(\nabla v))\nabla v, \eta)$,
- $I(\nabla v)(t) = \int_0^t \nabla v(s) ds$,
- V_j are smooth functions with $V_j(0) = 0$.

The associated linear problem (ALP)

Consider

$$\begin{aligned}
 \partial_t v - \Delta v + \nabla \theta - \operatorname{Div} \eta &= f && \text{in } (0, \infty) \times \Omega, \\
 \operatorname{div} v &= f_d && \text{in } (0, \infty) \times \Omega, \\
 \partial_t \eta + \gamma \eta - \delta E v &= g && \text{in } (0, \infty) \times \Omega, \\
 v &= 0 && \text{on } (0, \infty) \times \partial \Omega, \\
 v(0) &= u_0 && \text{in } \Omega, \\
 \eta(0) &= \tau_0 && \text{in } \Omega.
 \end{aligned}$$

for

$$\begin{aligned}
 f &\in L^p_\mu(0, \infty; L_q(\Omega)), \quad g \in L^p_\mu(0, \infty; H^{1,q}(\Omega)), \\
 f_d &\in H^{1,p}_\mu(0, \infty; \widehat{H}_0^{-1,q}(\Omega)) \cap L^p_\mu(0, \infty; H^{1,q}(\Omega)), \\
 v_0 &\in (D(A_{St}, L^q_\sigma(\Omega)))_{1-\frac{1}{p}, p}, \quad \tau_0 \in H^1_q(\Omega).
 \end{aligned}$$

Here:

- $f \in L^p_\mu(\mathbb{R}_+; X) \Leftrightarrow e^{-\mu \cdot} f \in L^p(\mathbb{R}_+; X)$

The associated linear problem

Reduction to $u_0, \eta_0, f_d = 0$

$$\begin{aligned}
 \partial_t v - \Delta v + \nabla \theta - \operatorname{Div} \eta &= f && \text{in } (0, \infty) \times \Omega, \\
 \operatorname{div} v &= 0 && \text{in } (0, \infty) \times \Omega, \\
 \partial_t \eta + \gamma \eta - E v &= g && \text{in } (0, \infty) \times \Omega, \\
 v &= 0 && \text{on } (0, \infty) \times \partial\Omega, \\
 v(0) &= 0 && \text{in } \Omega, \\
 \eta(0) &= 0 && \text{in } \Omega.
 \end{aligned}$$

Idea:

- Use Stokes semigroup: $e^{A_S t} u_0$,
- Use $e^{-\gamma t} \tau_0$,
- Use Bogovksii's operator.

Oldroyd-B Operator \mathcal{A}_γ

This is equivalent to

$$\begin{aligned} \begin{pmatrix} v \\ \eta \end{pmatrix}'(t) - \mathcal{A}_\gamma \begin{pmatrix} v \\ \eta \end{pmatrix}(t) &= G(t), \quad t > 0, \\ \begin{pmatrix} v \\ \eta \end{pmatrix}(0) &= 0, \end{aligned}$$

where

$$\mathcal{A}_\gamma = \begin{pmatrix} A_{St} & P \operatorname{Div} \\ E & -\gamma \end{pmatrix},$$

in $\mathcal{X} = L^q_\sigma(\Omega) \times H^{1,q}(\Omega)$ with $D(\mathcal{A}_\gamma) = D(A_{St}) \times H^{1,q}(\Omega)$.

Maximal L^p_μ Regularity of \mathcal{A}_γ

Theorem

Let $p \in (1, \infty)$. Then:

(a) It holds

$$s(\mathcal{A}_\gamma) < 0, \quad \gamma > 0,$$

$$s(\mathcal{A}_0) = 0.$$

(b) \mathcal{A}_γ has maximal L^p_μ regularity for $\mu > s(\mathcal{A}_\gamma)$.

Remark

The theorem above yields maximal regularity estimates for (ALP)

Idea of proof: Maximal regularity

- Note that A_{St} and $-\gamma$ are \mathcal{R} -sectorial.
- Show

$$\mathcal{A}_\gamma = \begin{pmatrix} A_{St} & P \operatorname{Div} \\ 0 & -\gamma \end{pmatrix}$$

is \mathcal{R} -sectorial.

- Show E is small perturbation.

Spectrum of the Oldroyd Operator

Proposition

Fix $q \in (1, \infty)$. Then, the spectrum of \mathcal{A}_γ is independent of q and

$$\begin{aligned}\sigma(-\mathcal{A}_\gamma) &= \{\lambda \in \mathbb{C} : \kappa(\lambda) \in \sigma(A_{St})\} \cup \{-\gamma, -1 - \gamma\} \\ \sigma_p(-\mathcal{A}_\gamma) &= \sigma(-\mathcal{A}_\gamma) \setminus \{-1 - \gamma\}.\end{aligned}$$

All eigenvalues of $-\mathcal{A}_\gamma$ are isolated and their limit points are $-1 - \gamma$ and $-\infty$.

Here:

$$\kappa(\lambda) := \lambda \left(1 + \frac{\delta}{\lambda + \gamma}\right)^{-1}.$$

Nonlinear Terms

We define

$$N(v, \theta, \eta) := (F(v, \theta, \eta), F_d(v), G(v, \eta)).$$

Recall:

- $F(v, \theta, \eta) = \text{Div} [V_1(I(\nabla v))\nabla v + V_2(I(\nabla v))\eta + V_3(I(\nabla v))\theta],$
- $F_d(v) = V_4(I(\nabla v))\nabla v = \text{div} V_5(I(\nabla v))v,$
- $G(v, \eta) = V_6(I(\nabla v))\nabla v + g(\nabla v, \eta) + g(V_7(I(\nabla v))\nabla v, \eta),$

Lemma

Let $p \in (1, \infty)$, $q \in (n, \infty)$, $\mu < 0$. Then

$$N \in C^1$$

Moreover, $N(0) = 0$ as well as $DN(0) = 0$.

Global Solutions ($\gamma > 0$)

Theorem

Let $\gamma > 0$, $p \in (1, \infty)$, $q \in (n, \infty)$.

(a) Then there exists a unique, global strong (u, π, τ) of the Oldroyd-B

$$u \in L^p_\mu(\mathbb{R}_+; H^{2,q}(\Omega)) \cap H^{1,p}_\mu(\mathbb{R}_+; L^q(\Omega))$$

$$\pi \in L^p_\mu(\mathbb{R}_+; \widehat{H}^{1,q}(\Omega))$$

$$\tau \in L^p_\mu(\mathbb{R}_+; H^{1,q}(\Omega)) \cap H^{1,p}_\mu(\mathbb{R}_+; L^q(\Omega))$$

of problem (OBF) for initial data small w.r.t.

$(D(\mathcal{A}_\gamma), \mathcal{X})_{1-\frac{1}{p}, p}$ -norm and some $\mu < 0$.

(b) $(u, \tau) \rightarrow 0$ für $t \rightarrow \infty$ in $(D(\mathcal{A}_\gamma), \mathcal{X})_{1-\frac{1}{p}, p}$.

Idea of Proof

- Fixed point iteration.
- Let $e^{-\mu \cdot} v \in H^{1,p}(0, \infty; L^q(\Omega)) \cap L^p(0, \infty; D(A_{St}))$. Then,

$$\begin{aligned} e^{-\mu \cdot} u &\in H^{1,p}(0, \infty; L^q(\Omega)) \cap L^p(0, \infty; D(A_{St})) \\ &\hookrightarrow BUC([0, \infty); (D(A_{St}), L^q_\sigma)_{1-\frac{1}{p}, p}). \end{aligned}$$

u converges exponentially fast to 0 in $(D(A_q), L_{q,\sigma})_{1-\frac{1}{p}, p}$.

- Let $e^{-\mu \cdot} \eta \in H^{1,p}(0, \infty; H^{1,q}(\Omega))$. Then,

$$\begin{aligned} e^{-\mu \cdot} \tau &\in H^{1,p}(0, \infty; L^q(\Omega)) \cap L^p(0, \infty; H^{1,q}(\Omega)) \\ e^{-\mu \cdot} \tau &\in BUC([0, \infty); H^{1,q}(\Omega)). \end{aligned}$$

τ converges exponentially fast to 0 in $H^1_q(\Omega)$.

Spectrum of \mathcal{A}_0

Recall:

$$\mathcal{A}_\gamma = \begin{pmatrix} A_{St} & P \operatorname{Div} \\ E & 0 \end{pmatrix}.$$

Theorem

- (a) 0 is isolated eigenvalue \mathcal{A}_0 .
- (b) $\mathcal{X} = N(\mathcal{A}_0) \oplus R(\mathcal{A}_0)$.

Kernel and Range of the Oldroyd Operator

Lemma

Let $\gamma = 0$. Kernel $N(\mathcal{A}_0)$ and range $R(\mathcal{A}_0)$ of \mathcal{A}_0 are

$$N(\mathcal{A}_0) = \{0\} \times \{\eta \in H^{1,q}(\Omega) : P \operatorname{Div} \eta = 0\},$$

$$R(\mathcal{A}_0) = L^q_\sigma(\Omega) \times \{\eta = Ew : w \in D(A_{St})\}.$$

The corresponding projections

$$P^s : \mathcal{X} \rightarrow R(\mathcal{A}_0) \quad \text{and} \quad P^c : \mathcal{X} \rightarrow N(\mathcal{A}_0)$$

are given by

$$P^s(f, g) = (f, -EA_{St}^{-1} P \operatorname{Div} g), \quad (f, g) \in \mathcal{X},$$

$$P^c(f, g) = (0, g + EA_{St}^{-1} P \operatorname{Div} g), \quad (f, g) \in \mathcal{X}.$$

The Problem in Lagrangian Coordinates ($\gamma = 0$)

Recall:

$$\begin{aligned}
 \rho \partial_t v - \Delta v + \nabla \theta - \operatorname{Div} \eta &= F(v, \theta, \eta) && \text{in } (0, \infty) \times \Omega, \\
 \operatorname{div} v &= F_d(v) && \text{in } (0, \infty) \times \Omega, \\
 \partial_t \eta - E v &= G(v, \eta) && \text{in } (0, \infty) \times \Omega, \\
 v &= 0 && \text{on } (0, \infty) \times \partial \Omega, \\
 v(0) &= u_0 && \text{in } \Omega, \\
 \eta(0) &= \tau_0 && \text{in } \Omega,
 \end{aligned}$$

Here:

- $F(v, \theta, \eta) = \operatorname{Div} [V_1(I(\nabla v)) \nabla v + V_2(I(\nabla v)) \eta + V_3(I(\nabla v)) \theta],$
- $F_d(v) = V_4(I(\nabla v)) \nabla v = \operatorname{div} V_5(I(\nabla v)) v,$
- $G(v, \eta) = V_6(I(\nabla v)) \nabla v + g(\nabla v, \eta) + g(V_7(I(\nabla v)) \nabla v, \eta),$

Maximal L^p_μ Regularity: $\gamma = 0$ ($LOBF_0$)

Consider

$$\begin{aligned}
 \partial_t u - \Delta u + \nabla \pi + \operatorname{Div} \tau &= f + \operatorname{Div} F && \text{in } (0, \infty) \times \Omega, \\
 \operatorname{div} u &= 0 && \text{in } (0, \infty) \times \Omega, \\
 \partial_t \tau - Eu &= g && \text{in } (0, \infty) \times \Omega, \\
 u &= 0 && \text{auf } (0, \infty) \times \partial\Omega, \\
 u(0, \cdot) &= 0 && \text{in } \Omega, \\
 \tau(0, \cdot) &= 0 && \text{in } \Omega.
 \end{aligned}$$

for

$$f \in \mathbb{F}_1 := L^p_\mu(\mathbb{R}_+; L^q(\Omega)),$$

$$F \in \mathbb{F}_2 := \{F \in BUC([0, \infty); H^{1,q}(\Omega)) : \partial_t F \in L^p_\mu(\mathbb{R}_+; H^{1,q}(\Omega))\}$$

$$g \in \mathbb{G} := L^p_\mu(\mathbb{R}_+; H^{1,q}(\Omega)).$$



Maximal L^p_μ Regularity of $(LOBF_0)$

Theorem

Let $p, q \in (1, \infty)$, $\gamma = 0$, Then, there exists $\mu < 0$, s.t. for $f \in \mathbb{F}_1$, $F \in \mathbb{F}_2$ and $g \in \mathbb{G}$ there exists a unique solution (u, π, τ) of $(LOBF_0)$ satisfying

$$u \in L^p_\mu(\mathbb{R}_+; H^{2,q}(\Omega)) \cap H^{1,p}_\mu(\mathbb{R}_+; L^q(\Omega))$$

$$\pi \in L^p_\mu(\mathbb{R}_+; \widehat{H}^{1,q}(\Omega))$$

$$+ \{ \theta \in BUC([0, \infty); \widehat{H}^{1,q}(\Omega)) : \partial_t \theta \in L^p_\mu(\mathbb{R}_+; \widehat{H}^{1,q}(\Omega)) \}$$

$$\tau \in \{ \eta \in BUC([0, \infty); H^{1,q}(\Omega)) : \partial_t \eta \in L^p_\mu(\mathbb{R}_+; H^{1,q}(\Omega)) \}$$

Global Solutions ($\gamma = 0$)

Theorem

Let $\gamma = 0$. $p \in (1, \infty)$, $q \in (n, \infty)$.

(a) Then, there exists a global solution (u, π, τ)

$$u \in L_{\mu}^p(\mathbb{R}_+; H^{2,q}(\Omega)) \cap H_{\mu}^{1,p}(\mathbb{R}_+; L^q(\Omega))$$

$$\pi \in L_{\mu}^p(\mathbb{R}_+; \widehat{H}^{1,q}(\Omega))$$

$$+ \{ \tau \in BUC([0, \infty); \widehat{H}^{1,q}(\Omega)) : \partial_t \pi \in L_{\mu}^p(\mathbb{R}_+; L^q(\Omega)) \}$$

$$\tau \in \{ \tau \in BUC([0, \infty); H^{1,q}(\Omega)) : \partial_t \tau \in L_{\mu}^p(\mathbb{R}_+; L^q(\Omega)) \}$$

of (OBF) for small data w.r.t. $(D(\mathcal{A}_0), \mathcal{X})_{1-\frac{1}{p}, p}$ -norm and some $\mu < 0$.

(b) $(u, \tau) \rightarrow (0, \tau_0)$ for $t \rightarrow \infty$ in $(D(\mathcal{A}_0), \mathcal{X})_{1-\frac{1}{p}, p}$.

Idea of Proof

- Fixed point iteration.
- Let $e^{-\mu \cdot} v \in H^{1,p}(0, \infty; L^q(\Omega)) \cap L^p(0, \infty; D(A_{St}))$. Then,

$$\begin{aligned} e^{-\mu \cdot} u &\in H^{1,p}(0, \infty; L^q(\Omega)) \cap L^p(0, \infty; D(A_{St})) \\ &\hookrightarrow BUC([0, \infty); (D(A_{St}), L^q_\sigma)_{1-\frac{1}{p}, p}). \end{aligned}$$

u converges exponentially fast to 0 in $(D(A_{St}), L^q_\sigma)_{1-\frac{1}{p}, p}$.

- Let $\eta \in BUC([0, \infty); H^{1,q}(\Omega))$, $e^{-\mu \cdot} \partial_t \eta \in L^p(0, \infty; H^{1,q}(\Omega))$. Then,

$$\tau \in BUC([0, \infty); H^{1,q}(\Omega)), \quad e^{-\mu \cdot} \frac{d}{dt} \tau \in L^q(0, \infty; L^q(\Omega)).$$

Moreover, there exists $\tau^\infty \in H^{1,q}(\Omega)$ such that τ converges to τ^∞ in $H^{1,q}(\Omega)$.

Equilibria (τ symmetric)

Proposition

Assume that $\gamma = 0$. Then (u, π, τ) is an equilibrium of (OBF) if and only if

$$u = 0 \quad \text{and} \quad \text{Div } \tau = \nabla \pi.$$

Furthermore, the energy

$$E = \begin{cases} \frac{\rho}{2} \int_{\Omega} |u|^2 + \frac{1}{2\delta} \int_{\Omega} |\tau|^2 & \text{if } a = 0, \\ \frac{\rho}{2} \int_{\Omega} |u|^2 + \frac{1}{2a} \int_{\Omega} \text{tr } \tau & \text{if } a \neq 0 \end{cases}$$

is a strict Ljapunov functional, i.e. for every solution (u, π, τ) of (OBF) the energy satisfies $\frac{d}{dt} E \leq 0$ and $\frac{d}{dt} E = 0$ if and only if (u, π, τ) is an equilibrium.