

Some remarks on generalized Korn's inequalities

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INTRODUCTION (Korn's Inequality)

$\Omega \subset \mathbb{R}^n$: bounded Lipschitz domain, $\|\cdot\| := \|\cdot\|_{L^2(\Omega)}$

$\varepsilon(\mathbf{u}) := (\varepsilon_{ij}(\mathbf{u}))$, $\varepsilon_{ij}(\mathbf{u}) := \frac{1}{2}(\partial_j u_i + \partial_i u_j)$ for $\mathbf{u} = (u_i) \in \mathbf{H}^1(\Omega)$

Korn's Inequality

$$\|\varepsilon(\mathbf{u})\|^2 + \|\mathbf{u}\|^2 \geq \exists C \|\nabla \mathbf{u}\|^2 \quad \forall \mathbf{u} \in \mathbf{H}^1(\Omega) := H^1(\Omega; \mathbb{C}^n)$$

For $\mathbf{u} \in \mathbf{L}^2(\Omega)$ (even for $\mathbf{u} \in \mathcal{D}'(\Omega)$), it holds

$$\varepsilon_{ij}(\mathbf{u}) \in L^2(\Omega) \quad (1 \leq i \leq j \leq n) \Rightarrow \partial_j u_i \in L^2(\Omega) \quad (1 \leq i, j \leq n)$$

only $\frac{1}{2}n(n+1)$ linear combinations of partial derivatives of \mathbf{u} n^2 partial derivatives of \mathbf{u}

"This implication is *definitely unexpected*" by Ciarlet (1986)

Long History

Korn (1906,...), Friedrichs (1947), Gobert (1962), Nečas (1967), Duvaut-Lions (1972), Nitsche (1981), Kondrat'ev-Oleinik (1988), Horgan (1995), Ciarlet (2005,...),

$$E[\mathbf{u}] = \int_{\Omega} W(\nabla \mathbf{u}) \, dx \quad \text{for } \mathbf{u} = (u_r) \in \mathbf{H}^1(\Omega) := H^1(\Omega; \mathbb{C}^m)$$

$$\text{with } W(\nabla \mathbf{u}) = \sum_{i,j=1}^n (A^{ij} \partial_j \mathbf{u}, \partial_i \mathbf{u})_{\mathbb{C}^m}, \quad (A^{ij})^T = A^{ji} \in M_m(\mathbb{R}) \\ (1 \leq i, j \leq n)$$

Case of linear elasticity ($m = n$)

$$W(\nabla \mathbf{u}) = \tilde{W}(\varepsilon(\mathbf{u})) = \sum_{i,j,k,h} a^{ijkh} \varepsilon_{kh}(\mathbf{u}) \overline{\varepsilon_{ij}(\mathbf{u})} \quad (a^{ijkh} = a^{khij} = a^{jikh}) \\ = \sum_{i,j} (A^{ij} \partial_j \mathbf{u}, \partial_i \mathbf{u}) \quad \text{with } A^{ij} = (a^{ikjh})_{\substack{k=1 \downarrow n \\ h=1 \rightarrow n}}$$

strong convexity :

$$\sum_{i,j,k,h} a^{ijkh} s_{kh} s_{ij} \geq \exists c_0 \sum_{i,j} s_{ij}^2 \quad \forall (s_{ij}) : \text{real sym.} \Rightarrow E[\mathbf{u}] \geq c_0 \|\varepsilon(\mathbf{u})\|^2$$

isotropic elasticity :

$$A^{ij} = \lambda \mathbf{e}_i \otimes \mathbf{e}_j + \mu (\mathbf{e}_j \otimes \mathbf{e}_i + I_n), \quad E[\mathbf{u}] = \lambda \|\text{tr } \varepsilon(\mathbf{u})\|^2 + 2\mu \|\varepsilon(\mathbf{u})\|^2$$

Variety of Coerciveness

$$E[\mathbf{u}] = \int_{\Omega} \left(\overbrace{-\sum_{i,j} A^{ij} \partial_i \partial_j \mathbf{u}, \mathbf{u}}^{\mathcal{L}\mathbf{u}} \right) dx + \int_{\partial\Omega} \left(\overbrace{\sum_{i,j} \nu_i(x) A^{ij} \partial_j \mathbf{u}, \mathbf{u}}^{\mathcal{N}\mathbf{u}} \right) dS$$

$E[\mathbf{u}] \longleftrightarrow$ Neumann-type B.V.P. $\{\mathcal{L}, \mathcal{N}\}$

- | | | |
|----------------------------|---|---|
| ① <i>strongly elliptic</i> | $E[\mathbf{u}] \geq \exists c_1 \ \nabla \mathbf{u}\ ^2$ | $\forall \mathbf{u} \in \mathbf{H}_0^1(\Omega)$ |
| ② <i>coercive</i> | $E[\mathbf{u}] + \exists c_0 \ \mathbf{u}\ ^2 \geq \exists c_1 \ \nabla \mathbf{u}\ ^2$ | $\forall \mathbf{u} \in \mathbf{H}^1(\Omega)$ |
| ③ <i>Korn-type ineq.</i> | $E[\mathbf{u}] + \forall c_0 \ \mathbf{u}\ ^2 \geq \exists c_1 \ \nabla \mathbf{u}\ ^2$ | $\forall \mathbf{u} \in \mathbf{H}^1(\Omega)$ |
| ④ <i>strongly coercive</i> | $E[\mathbf{u}] \geq \exists c_1 \ \nabla \mathbf{u}\ ^2$ | $\forall \mathbf{u} \in \mathbf{H}^1(\Omega)$ |

REMARK

- Generally, ④ \Rightarrow ③ \Rightarrow ② \Rightarrow ①. If $m = 1$ (or $n = 1$), all are **equivalent**.
- Condition for ①, ② ($\partial\Omega \in C^1$) to hold is well known.

• ③ \Leftrightarrow $E[\mathbf{u}] \geq 0 \ \& \ E[\mathbf{u}] + \|\mathbf{u}\|^2 \geq c_1 \|\nabla \mathbf{u}\|^2 \quad \forall \mathbf{u} \in \mathbf{H}^1(\Omega)$

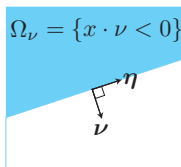
$E[\mathbf{u}] \geq 0 \ (\forall \mathbf{u}) \Leftrightarrow E[\mathbf{u}] = \|P(\partial)\mathbf{u}\|^2 \quad (\exists P(\xi) : \text{homog. in } \xi \text{ of deg. } 1)$

Condition for ①, ② to Hold

$$L(\xi) := \sum_{i,j} A^{ij} \xi_i \xi_j, \quad N_\nu(\xi) := \sqrt{-1} \sum_{i,j} A^{ij} \nu_i \xi_j, \quad \xi = (\xi_i), \nu = (\nu_i) \in \mathbb{R}^n.$$

• ① $\Leftrightarrow L(\xi) > 0 \quad \forall \xi \in \mathbb{S}^{n-1}$ ($L(D)$ is **strongly elliptic**)

• When $L(D)$ is strongly elliptic, let $Z_\nu(\eta)$ ($\eta \perp \nu$) be the symbol of **Dirichlet-Neumann map** for B.V.P. $\{L(D), N_\nu(D)\}$ on $\Omega_\nu = \{x \mid x \cdot \nu < 0\}$



If $\partial\Omega \in C^1$,

② $\Leftrightarrow L(\xi) > 0 \quad \forall \xi \in \mathbb{S}^{n-1}$, $Z_\nu(\eta) > 0 \quad \forall \nu, \eta \in \mathbb{S}^{n-1}$ with $\eta \perp \nu$
 $L(D)$: **strongly elliptic** $\{L(D), N_\nu(D)\}$: **strongly complementing**

($\Leftrightarrow E[\mathbf{u}] \geq \exists C_\nu \|\nabla \mathbf{u}\|^2 \quad \forall \mathbf{u} \in \mathbf{H}^1(\Omega_\nu), \forall \nu \in \mathbb{S}^{n-1}$)

Example (isotropic elasticity)

$$A^{ij} = \lambda \mathbf{e}_i \otimes \mathbf{e}_j + \mu (\delta_{ij} I + \mathbf{e}_j \otimes \mathbf{e}_i) \quad 1 \leq i, j \leq n (= m \geq 2),$$
$$E[\mathbf{u}] = \lambda \|\operatorname{div} \mathbf{u}\|^2 + 2\mu \|\varepsilon(\mathbf{u})\|^2 \quad (\lambda, \mu : \text{Lamé constants}).$$

$$L(\xi) = \mu |\xi|^2 I + (\lambda + \mu) \xi \otimes \xi \quad \text{with eigenvalues } \underbrace{\mu |\xi|^2, \dots, \mu |\xi|^2}_{n-1}, (\lambda + 2\mu) |\xi|^2$$
$$N_\nu(\xi) = \sqrt{-1} \{ \lambda \nu \otimes \xi + \mu ((\xi \cdot \nu) I + \xi \otimes \nu) \}$$

Thus, ① $\Leftrightarrow \mu > 0$ & $\lambda + 2\mu > 0$

Under this condition,

$$Z_\nu(\eta) = \mu \left\{ I + \frac{\lambda + \mu}{\lambda + 3\mu} \left(\frac{\eta}{|\eta|} \otimes \frac{\eta}{|\eta|} + \frac{\nu}{|\nu|} \otimes \frac{\nu}{|\nu|} \right) + \sqrt{-1} \frac{2\mu}{\lambda + 3\mu} \frac{\eta}{|\eta|} \wedge \frac{\nu}{|\nu|} \right\} |\eta| |\nu|$$

with eigenvalues $\underbrace{\mu |\eta| |\nu|, \dots, \mu |\eta| |\nu|}_{n-2}, 2\mu |\eta| |\nu|, \frac{2\mu(\lambda + \mu)}{\lambda + 3\mu} |\eta| |\nu|$

Hence, ② $\Leftrightarrow \mu > 0$ & $\lambda + \mu > 0$

Nonnegative Energy

$$\begin{aligned}
 & E[\mathbf{u}] \geq 0 \\
 & (W(\nabla \mathbf{u}) \geq 0) \\
 & \forall \mathbf{u} \in \mathbf{H}^1(\Omega)
 \end{aligned}$$

$$\begin{aligned}
 & \Leftrightarrow \overbrace{\sum_{i,j=1}^n A^{ij} \zeta_j \cdot \zeta_i}^{\text{quad. form of } Z} \geq 0 \quad (\zeta_{ri} \leftrightarrow \partial_i u_r) \\
 & \quad \forall Z = (\zeta_1 \cdots \zeta_n) \in M_{m,n}(\mathbb{R}) \\
 & \quad \zeta_i = (\zeta_{ri}) \in \mathbb{R}^m, 1 \leq i \leq n. \\
 & \sum_{\ell=1}^{L_1} \left(\sum_{r=1}^m \sum_{i=1}^n \exists a_{\ell r}^i \zeta_{ri} \right)^2 \quad (L_1 : \text{positive index of the form}) \\
 & \quad A^{ij} = \left(\sum_{\ell=1}^{L_1} a_{\ell r}^i a_{\ell s}^j \right)_{\substack{r=1 \downarrow m \\ s=1 \rightarrow m}}
 \end{aligned}$$

Hence,

$$\begin{aligned}
 E[\mathbf{u}] &= \sum_{\ell=1}^{L_1} \left\| \sum_{r=1}^m \sum_{i=1}^n a_{\ell r}^i \partial_i u_r \right\|^2 = \sum_{\ell=1}^{L_1} \left\| \sum_{r=1}^m p_{\ell r}(\partial) u_r \right\|^2 = \|P(\partial) \mathbf{u}\|^2, \\
 p_{\ell r}(\xi) &:= \sum_{i=1}^n a_{\ell r}^i \xi_i, \quad P(\xi) := (p_{\ell r}(\xi))_{\substack{\ell=1 \downarrow L_1 \\ r=1 \rightarrow m}} \\
 & \quad \text{determined uniquely} \\
 & \quad \text{up to its row space}
 \end{aligned}$$

and

$$\textcircled{4} \Leftrightarrow L_1 = mn$$

PROBLEM (Generalized Korn's Inequality)

We consider inequality ③ for

$$E[\mathbf{u}] \equiv \|P(\partial)\mathbf{u}\|^2 = \sum_{\ell=1}^L \left\| \sum_{r=1}^m p_{\ell r}(\partial) u_r \right\|^2 \quad (\text{Remark: } L_1 \leq L)$$

$$P(\xi) = \begin{pmatrix} p_{11}(\xi) & p_{12}(\xi) & \cdots & p_{1m}(\xi) \\ p_{21}(\xi) & p_{22}(\xi) & \cdots & p_{2m}(\xi) \\ \vdots & \vdots & & \vdots \\ p_{L1}(\xi) & p_{L2}(\xi) & \cdots & p_{Lm}(\xi) \end{pmatrix}, \quad p_{\ell r}(\xi) = \sum_{i=1}^n a_{\ell r}^i \xi_i.$$

Generalized Korn's inequality

$$\mathbf{(K)} \quad \|P(\partial)\mathbf{u}\|^2 + \|\mathbf{u}\|^2 \geq \exists C \|\nabla\mathbf{u}\|^2 \quad \forall \mathbf{u} \in \mathbf{H}^1(\Omega) = H^1(\Omega; \mathbb{C}^m)$$

Our Problems

easy to check

- ① Find a necessary and sufficient condition of $P(\xi)$ for $\mathbf{(K)}$ to hold.
- ② Given m and n , find the *minimum* of L over all $P(\xi)$ for which $\mathbf{(K)}$ holds.

THEOREM

Each of the following is necessary and sufficient for (K) to hold.

- ① $\text{rank } P(\xi) = m \quad \forall \xi \in \mathbb{C}^n \setminus \{0\}$.
- ② $\exists k \in \mathbb{N} : \forall |\alpha| = k \ (\alpha \in \mathbb{N}_0^n) \ \exists Q_\alpha(\xi)$ (homog. of deg. $k-1$) s.t.

$$\underbrace{Q_\alpha(\xi)}_{m \times L} \underbrace{P(\xi)}_{L \times m} = \xi^\alpha I_m.$$

- ③ $\mathcal{N}_P := \{\mathbf{u} \in \mathbf{H}_{\text{loc}}^1(\mathbb{R}^n) \mid P(\partial)\mathbf{u} = \mathbf{0}\}$ is finite dimensional.
- ④ All $m \times m$ minors of $P(\xi)$ spans the space of homogeneous polynomials of ξ of degree m .

REMARK

- ①, ② (③) are already known to be necessary and sufficient (Nečas (1967))
- ④ is a new condition, which has some advantages over the others.

$$\boxed{1} \quad \text{rank } P(\xi) = m \quad \forall \xi \neq 0$$

↓ **Hilbert's Nullstellensatz** \cdots less information about k and $Q_\alpha(\xi)$

$$\boxed{2} \quad \exists k \in \mathbb{N} : (\forall |\alpha| = k \exists Q_\alpha(\xi) : Q_\alpha(\xi)P(\xi) = \xi^\alpha I)$$

↓ **Lions's lemma** (or Sobolev's representation formula & sing. integral)

$$(K) \quad \|P(\partial)u\|^2 + \|u\|^2 \geq \exists C \|\nabla u\|^2 \quad \forall u \in \mathbf{H}^1(\Omega)$$

• Lions's Lemma

" $u \in H^{-1}(\Omega), \nabla u \in \mathbf{H}^{-1}(\Omega)$ " implies $u \in L^2(\Omega)$ and

$$\|u\|_{L^2} \leq C(\|u\|_{H^{-1}} + \|\nabla u\|_{H^{-1}}).$$

Accordingly, for any $p \in \mathbb{N}_0$ and $q \in \mathbb{N}$,

$$\|u\|_{H^{-p}} \leq C \sum_{|\alpha| \leq q} \|\partial^\alpha u\|_{H^{-p-q}}.$$

$$\neg \boxed{1} \quad \exists \xi_0 : \text{rank } P(\xi_0) < m$$

\Downarrow *constructive*

$$\neg \boxed{3} \quad \dim \mathcal{N}_P = \infty$$

\Downarrow *fundamental*

$$\neg (K)$$

- If $\mathbf{a} \neq \mathbf{0}$ solves $P(\xi_0)\mathbf{a} = \mathbf{0}$,

$$\mathbf{u}(x) = \text{Re}(e^{\lambda \xi_0 \cdot x} \mathbf{a})$$

belongs to \mathcal{N}_P for all $\lambda \in \mathbb{R}$.

- If (K) holds, then

$$\|\mathbf{u}\|^2 \geq C \|\nabla \mathbf{u}\|^2 \quad \forall \mathbf{u} \in \mathcal{N}_P.$$

$\boxed{1}$

easy \Updownarrow **Eagon-Northcott complex**

$\boxed{4}$

Advantage of New Condition

- In general situation, $\boxed{4}$ is the easiest to check.
(algorithmically checked)
- If $\boxed{4}$ holds, we can explicitly construct $Q_\alpha(\xi)$ in $\boxed{2}$ for $k = m$.
- $\boxed{4}$ leads us to the following interesting corollary.

COROLLARY

Let any one of the conditions in THEOREM be satisfied.

- Ⓐ The number L of rows of $P(\xi)$ must be $\geq m + n - 1$.
- Ⓑ We can take k appearing in $\boxed{2}$ above so that $k \leq m$.
Hence, we have $\dim \mathcal{N}_P \leq \binom{m+n-1}{n}$ a priori.

Example 2 (isotropic elasticity)

$$\begin{aligned} E[\mathbf{u}] &= \lambda \|\operatorname{div} \mathbf{u}\|^2 + 2\mu \|\varepsilon(\mathbf{u})\|^2 \left(\geq \min\{n\lambda + 2\mu, 2\mu\} \|\varepsilon(\mathbf{u})\|^2 \right) \\ &= \frac{n\lambda + 2\mu}{n} \left\| \sum_{i=1}^n \varepsilon_{ii}(\mathbf{u}) \right\|^2 + \sum_{j=1}^{n-1} \frac{2\mu}{j(j+1)} \left\| \sum_{i=1}^j \varepsilon_{ii}(\mathbf{u}) - \varepsilon_{j+1,j+1}(\mathbf{u}) \right\|^2 + 4\mu \sum_{i < j} \|\varepsilon_{ij}(\mathbf{u})\|^2 \\ &= \frac{n\lambda + 2\mu}{n} \left\| \sum_{i=1}^n \varepsilon_{ii}(\mathbf{u}) \right\|^2 + \frac{2\mu}{n} \sum_{i < j} \|\varepsilon_{ii}(\mathbf{u}) - \varepsilon_{jj}(\mathbf{u})\|^2 + 4\mu \sum_{i < j} \|\varepsilon_{ij}(\mathbf{u})\|^2 \\ &= \frac{n\lambda + 2\mu}{n} \|\operatorname{tr} \varepsilon(\mathbf{u})\|^2 + 2\mu \left\| \varepsilon(\mathbf{u}) - \frac{1}{n} (\operatorname{tr} \varepsilon(\mathbf{u})) I \right\|^2. \end{aligned}$$

③ Korn-type ineq.

$$\Leftrightarrow \mu > 0 \ \& \ \begin{cases} n\lambda + 2\mu > 0 \ (n \geq 2) & L_1 = \frac{1}{2}n(n+1) \\ n\lambda + 2\mu = 0 \ (n \geq 3) & L_1 = \frac{1}{2}n(n+1) - 1 \end{cases}$$

Applications

$n\lambda + 2\mu > 0$: isotropic elasticity, Navier-Stokes eq., Killing eq. ($\lambda = 0$)

$n\lambda + 2\mu = 0$ ($n \geq 3$) : conformal Killing eq. (Dain 2006)

- $E[\mathbf{u}] \cong \|\varepsilon(\mathbf{u})\|^2$,

$$L_1 = \frac{1}{2}n(n+1) \quad (\text{optimal if } n = 2)$$

- $\partial_j \partial_k u_i = \partial_j \varepsilon_{ki}(\mathbf{u}) + \partial_k \varepsilon_{ij}(\mathbf{u}) + \partial_i \varepsilon_{jk}(\mathbf{u}) \quad (\forall i, j, k)$

\mathbf{u} : Killing vector field

- $\mathcal{N} = \{ \mathbf{u}(x) \mid \overbrace{\varepsilon(\mathbf{u})} = \mathbf{O} \}$

$$= \{ S\mathbf{x} + \mathbf{c} \mid S \in \mathfrak{so}(n), \mathbf{c} \in \mathbb{R}^n \}, \quad \dim \mathcal{N} = \frac{n(n+1)}{2}.$$

Case 2: $\mu > 0$, $n\lambda + 2\mu = 0$ ($n \geq 3$)

- $$E[\mathbf{u}] = 2\mu \left\| \varepsilon(\mathbf{u}) - \frac{1}{n}(\text{tr } \varepsilon(\mathbf{u}))I \right\|^2$$

$$\cong \sum_{1 \leq i < j \leq n} (\|\zeta_{ij}(\mathbf{u})\|^2 + \|\varepsilon_{ij}(\mathbf{u})\|^2) \quad (\zeta_{ij}(\mathbf{u}) := \varepsilon_{ii}(\mathbf{u}) - \varepsilon_{jj}(\mathbf{u})),$$

$$L_1 = \frac{1}{2}n(n+1) - 1 \quad (\text{optimal if } n = 3)$$

- $$\begin{cases} \partial_j \partial_k u^i = \partial_j \varepsilon_{ki}(\mathbf{u}) - \partial_i \varepsilon_{jk}(\mathbf{u}) + \partial_k \varepsilon_{ij}(\mathbf{u}), \\ \partial_j^3 u^i = 2\partial_j^2 \varepsilon_{ij}(\mathbf{u}) - \partial_i \partial_j \zeta_{jk}(\mathbf{u}) - \partial_k (\partial_i \partial_j u^k), \\ \partial_i^2 \partial_j u^i = 2\partial_i^2 \varepsilon_{ij}(\mathbf{u}) - \partial_i^3 u^j, \\ \partial_i^4 u^i = \partial_i^3 \zeta_{ij}(\mathbf{u}) + \partial_j (\partial_i^3 u^j) \quad (\forall i, j, k : \text{distinct}) \end{cases}$$

\mathbf{u} : conformal Killing vector field

- $$\mathcal{N} = \left\{ \mathbf{u}(x) \mid \overbrace{\varepsilon(\mathbf{u}) - \frac{1}{n}(\text{tr } \varepsilon(\mathbf{u}))I} = \mathbf{O} \right\}$$

$$= \left\{ 2(\mathbf{a}, \mathbf{x})\mathbf{x} - |\mathbf{x}|^2 \mathbf{a} + (bI + S)\mathbf{x} + \mathbf{c} \mid \mathbf{a}, \mathbf{c} \in \mathbb{R}^n, b \in \mathbb{R}, S \in \mathfrak{so}(n) \right\},$$

$$\dim \mathcal{N} = \frac{(n+1)(n+2)}{2}.$$