

Stability and Attractors for Quasi-Steady Equation of Cellular Flames

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Abstract

We continue to study a simple integro-differential equation: the Quasi-Steady equation (QS) of flame front dynamics. This equation is dynamically similar to the Kuramoto-Sivashinsky (KS) equation. In [FGS03], where it was introduced, its well-posedness and proximity for finite time intervals to the KS equation in Sobolev spaces

of periodic functions were established. Here we demonstrate that QS possesses a universal absorbing set, and a compact attractor. Furthermore we show that the attractor is of a finite Hausdorff dimension, and give an estimate on it. We discuss relationship with the Kuramoto-Sivashinsky and Burgers-Sivashinsky equations.

1 Introduction

In a recent paper [BFHS05] we studied the Quasi-Steady (QS) Model of cellular flames:

$$\Phi_t + \frac{1}{2}\Phi_x^2 = (I - \alpha A)\Phi_{xx}, \quad (1)$$

where

$$A := (I - \partial_x^2)^{-1}.$$

The equation in (1) arises as a certain truncation of a weakly-nonlinear version of a more detailed model of cellular flames (the $\kappa - \theta$ model) introduced in [FGS03]. The $\kappa - \theta$ model may serve as a basis for the description of the flame interaction with the background flow-field [FGS06], which so far has been developed only for cellularly stable flames. As we argue below, the QS equation, in contrast with the Kuramoto-Sivashinsky equation, presents a uniform approximation of the spectrum of the original combustion free-interface problem.

Equation (1) was shown to be well-posed in Sobolev spaces of periodic functions [BFHS05]. Moreover, for a fixed time interval in a certain sense solutions of (1) become uniformly close to those of the Kuramoto-Sivashinsky equation (KS)

$$\Phi_t + \frac{1}{2}\Phi_x^2 = (1 - \alpha)\Phi_{xx} - \Phi_{xxxx}, \quad (2)$$

as the instability parameter $\varepsilon = 1 - \alpha$ approaches zero.

The latter result seems to imply a strong resemblance between the dynamics generated by the two equations, in particular it therefore suggests that QS is capable of generating a cellular structure and chaotic behavior for an appropriate range of parameters. Indeed, some preliminary results of a direct numerical simulation [BFHS05] confirm this hypothesis. Thus, "quasi-steady" in the name of (1) relates rather to the way it was originally introduced, and is in no way indicative of its rich dynamics.

However, one wonders whether the dynamical features, such as stability/dissipativity and existence of a compact attractor of finite Hausdorff dimension that were established rigorously for KS, can be demonstrated for the QS model. The positive answer to this question is the main result of the current paper.

Since the time of writing the paper [BFHS05] our view of the nature of (1) has somewhat evolved, therefore we present a slightly different discussion of its basic properties that are expressed through its dynamics. First, it is easy to show that (1) can be represented in a slightly different and more convenient form:

$$\Phi_t + \frac{1}{2}\Phi_x^2 = \Phi_{xx} + \alpha(I - A)\Phi. \quad (3)$$

This form is rather reminiscent of yet another dissipative system that has been a subject of discussion in recent years (see [RS87, G94, BKS01]), the so called Burgers-Sivashinsky (BS) equation:

$$\Phi_t + \frac{1}{2}\Phi_x^2 = \Phi_{xx} + (\alpha - 1)\Phi. \quad (4)$$

The coefficient $\alpha - 1$ (we assume $\alpha > 1$) is chosen in such a form here simply to adjust the neutral stability wave number (at $\omega(k) = 0$, see the dispersion relations below) to the other two equations for easier comparison.

All three of these equations (2), (3), and (4) share the same basic quality revealed by linear stability analyses, namely long-wave destabilization, which is suppressed by the dominant dissipative principal term for small wave lengths. The respective dispersion relations read

$$\omega(k) = (\alpha - 1)k^2 - k^4, \quad (\text{KS})$$

$$\omega(k) = -k^2 + \frac{\alpha k^2}{1 + k^2}, \quad (\text{QS})$$

$$\omega(k) = -k^2 + \alpha - 1. \quad (\text{BS})$$

The neutral stability curve is the same for all three equations, it is the parabola

$$k(\alpha) = \sqrt{\alpha - 1}. \quad (5)$$

As one can easily see, in the long-wave part of the spectrum $k \ll 1$, the dispersion relation for QS is similar to that of KS

$$\omega(k) = -k^2 + \frac{\alpha k^2}{1 + k^2} = (\alpha - 1)k^2 - \alpha k^4 + \mathcal{O}(k^6)\dots, \quad (6)$$

while for the short waves $k \gg 1$ its decay (in contrast to KS) $\omega \sim -k^2$ is identical to that of BS.

In order to understand, which dispersion relation better reflects the physical reality we should turn to the original combustion problem. The real-life flames constitute a rather intricate physical system involving the fluid dynamics of the multicomponent gaseous mixture, the multistep chemical kinetics, as well as the molecular and radiative transfer. It transpires, however, that the cellular instability may be successfully captured by a simple reaction-diffusion system. In an appropriate range of physico-chemical parameters a subsequent reduction to a free interface problem can be performed [MS79]. The dispersion relation for this free-interface problem reads (see e.g. [BL00]):

$$(1 + 4\omega + 4k^2 - \alpha) \left(1 - \sqrt{1 + 4\omega + 4k^2}\right) - 2\alpha\omega = 0 \quad (\text{FI})$$

To compare the latter dispersion relation with (KS) and (QS) we turn to the scaling employed in the derivation of the KS equation [1]: $\varepsilon := \alpha - 1 = o(1)$, $k^2 = \mathcal{O}(\varepsilon)$, and $\omega = \mathcal{O}(\varepsilon^2)$. Then, up to ε^2 (FI) yields:

$$\omega = (\alpha - 1)k^2 - 4k^4$$

It is easy to see that for $k \gg 1$, (FI) yields $\omega = -k^2$.

Thus, while in the long-wave approximation the behavior of the exact dispersion relation the free-interface problem is mimicked by KS and QS, its decay at infinity is identical to BS and once again to QS. The three equation QS, KS and BS share the same nonlinearity and the destabilization-dissipation mechanism is identical for all three (as we show below). The nonlinearity disperses the energy from the unstable modes to the rest of the spectrum sufficiently for the principal term to dissipate the energy excess.

Therefore, the (linear part of) QS equation presents *a uniform approximation of the spectrum* of the original combustion problem. Fig. 1 illustrates our remarks concerning the comparative linear stability analyses of the three equations on the one hand and the free-interface problem on the other hand. Fig. 1-left represents the dispersion relations while Fig. 1-right is a magnification of its long wave region. It is necessary to remark that while KS is the model equation for the onset of cellular-chaotic dynamics, one may expect that some important features of global dynamics of the original physical system should be better described by the QS equation, as they may be influenced by the manner in which the energy created by the long-wave instability is channeled to the rest of the spectrum.

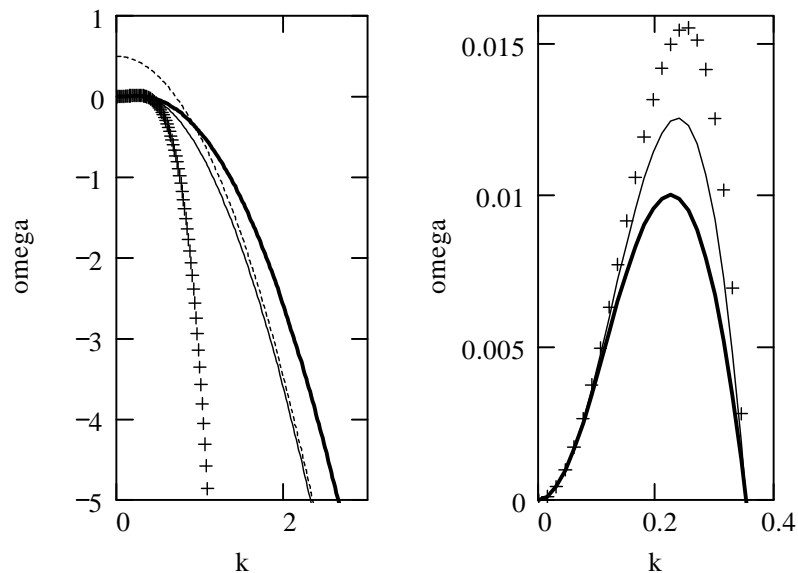


Fig. 1. Dispersion relations for the KS (pluses), the QS (thin line), the BS (dots) and the original free-interface problem (thick line) for $\alpha = 3/2$. A magnification of the long wave region is on the right.

It is necessary to remark that in Fig. 1 for comparison with the free boundary problem, the dispersion relation in (KS) had to be modified as follows:

$$\omega(k) = (\alpha - 1)k^2 - 4k^4.$$

Indeed, when the KS equation is derived from the free boundary problem the factor 4 arises naturally. Traditionally however, it is scaled out as in (KS). A similar factor would appear in the QS equation: the operator $(I - \partial_x^2)^{-1}$ should be replaced by $(I - 4\partial_x^2)^{-1}$. However, when QS was introduced as an *ad hoc* model in [BFHS05] the factor was left out for comparison with the traditional KS. This factor is reintroduced in the dispersion relations depicted in Fig. 1.

It appears that the QS equation represents as it were a middle ground between the KS and BS. Indeed, while the dynamics of the QS is qualitatively identical to KS regarding the basic ability to generate chaotic cellular solutions, QS is similar to BS in such features as the size of the absorbing

set and the dimension of the attractor; all the estimates lead to practically the same results for both.

It should be noted that, unlike KS and QS, the dynamics generated by the BS equation is asymptotically trivial (see e.g. [BKS01, G94]) as all its solutions gravitate to a steady states dictated by the length of the interval and the parameter. This is obviously due to the fact that, in contrast to the KS and the QS equations, the most linearly unstable mode corresponds to the infinite wave length $k = 0$.

If one carries out the estimates of the attractor for BS in the Sobolev spaces of the L -periodic functions, one obtains an estimate for the Hausdorff dimension that is a certain positive power of the period L , with no indication whatsoever of the triviality of the dynamics on the attractor. In fact, the bounds for BS in [G94] are practically identical to the ones for QS, obtained in the present paper.

This is a rather disturbing outcome especially in view of the considerable effort [NST85, G94, CEES93, GA04] to lower the estimates on the size of the absorbing set, and, consequently, dimension of the attractor based on the view that these characteristics measure the "amount of chaos" or "the strength of turbulence" in the solutions of KS. Therefore one should keep in mind that the estimates of the Hausdorff dimension of the attractor are just the upper bounds. Nonetheless, they should be considered as important characteristics of the infinite-dimensional dynamics. Thus, the main results of the paper, the estimates on the size of the absorbing set and on the Hausdorff dimension of the attractor for the QS equation are of a considerable interest.

Technically, in the stability section the paper represents a combination of the methods employed in [G94] and [CEES93], while the estimate of the dimension follows rather faithfully the book of Temam [Temam]. In view of the above comments we did not attempt to obtain necessarily the lowest estimate opting for the transparency of presentation. We should remark that, as it seems, the method suggested in [GA04] can be customized for the QS, leading to a lower estimate for the absorbing ball, $R \sim L$.

We preface the main part by a brief summary of results of [BFHS05] in Sec. 2. We conclude the introduction with a remark on the notation convention: unless otherwise indicated, *all the spatial integrals are assumed to be over the spatial period*, i.e., we always write $\int \dots dx$ instead of $\int_{-L/2}^{L/2} \dots dx$.

2 Mathematical setting and previous results

We consider (1) in the class of L -periodic functions in x . It is more convenient and rather conventional (cf. [Temam]) to study the equation differentiated with respect to x

$$u_t + uu_x = u_{xx} + \alpha(I - A)u \quad (7)$$

Here $u = \Phi_x$ is in the class of periodic functions with zero average; Φ can be easily recover from u . It is (7) that we study below. In fact the discussion in the introduction also concerns rather the differentiated forms of the three equations QS, KS and BS.

For integer or arbitrary real s we denote by H^s the usual Sobolev spaces of L -periodic (generalized) functions *with zero average*. We remark that A is positive definite:

$$\int uAu \geq 0, \quad (8)$$

which is frequently used in the sequel.

The global existence is stated as follows,

Theorem 2.1 ([BFHS05]) *Let $u_0 \in H^s$ where $s = 0, 1, 2, 3, \dots$. Then (7) has a unique solution on any time interval $[0, T]$ with $u(\cdot, 0) = u_0$. The solution belongs to $L^2(0, T; H^{s+1}) \cap C^0([0, T]; H^s)$, and has $u_t \in L^2(0, T; H^{s-1})$, and the corresponding norms are bounded by a constant which depends only on α, s, L, T and $\|\Psi(0)\|_s$. Thus the solution is smooth for $t > 0$.*

In order to explain the asymptotic proximity result in [BFHS05] we note first that in contrast with (2) the usual form of KS in (11) below is parameter free. It was derived from the original free-interface problem via a rescaling of coordinates under the assumption $\varepsilon = \alpha - 1 \ll 1$. For this reason, to compare the solutions of QS and KS, the QS should also undergo the same rescaling.

Thus, we are interested in $\alpha = 1 + \varepsilon$, where ε is a (small) fixed positive number. We take the period to depend on ε , introducing a reference period $L_0 > 0$ and (reference) time interval $[0, T_0]$. The reference space and time variables are denoted by ξ and τ :

$$x = \xi/\sqrt{\varepsilon}, \quad t = \tau/\varepsilon^2, \quad u = \varepsilon\varphi, \quad (9)$$

We consider (1), in the class of periodic functions with period $L_0/\sqrt{\varepsilon}$ in x , on the time interval $[0, T_0/\varepsilon^2]$ in t . The rescaled version of (1) is

$$(I - \varepsilon \partial_\xi^2)(\varphi_\tau + \frac{1}{2}\varphi_\xi^2) + \varphi_{\xi\xi\xi\xi} + \varphi_{\xi\xi} = 0. \quad (10)$$

The solution of (10) is sought as $\varphi = U + \varepsilon w$, so that for $\varepsilon = 0$ one recovers the (parameter-free) KS:

$$U_\tau + \frac{1}{2}U_\xi^2 + U_{\xi\xi\xi\xi} + U_{\xi\xi} = 0. \quad (11)$$

The equation for the perturbation w reads

$$(I - \varepsilon \partial_\xi^2)[w_\tau + \frac{1}{2}(2U_\xi w_\xi + \varepsilon w_\xi^2) + w_{\xi\xi\xi\xi} + w_{\xi\xi}] = \partial_\xi^2(U_\tau + \frac{1}{2}U_\xi^2).$$

We assume for simplicity that both QS and KS start from exactly the same initial condition, i.e. $w(\xi, 0) = 0$. Then, one can perform an energy type estimate for w to obtain

Theorem 2.2 *Let $U_0 \in H^3$. There exists $\varepsilon_0 > 0$ such that, whenever $0 < \varepsilon < \varepsilon_0$, $|w(\xi, \tau)| \leq C$ for all (ξ, τ) in $[-L_0/2, L_0/2] \times [0, T_0]$. The number ε_0 and the bound C depend only on $U_0 \in H^3$, and T_0 .*

Returning to the original problem, $\Phi = \varepsilon\varphi$, $\varphi = U + \varepsilon w$ leads the nearness estimate:

Corollary 2.3

$$\max |\Phi(x, t) - \varepsilon U(x\sqrt{\varepsilon}, t\varepsilon^2)| \leq C \varepsilon^2 \quad (12)$$

for $|x| \leq \frac{L_0}{2\sqrt{\varepsilon}}$, $0 \leq t \leq \frac{T_0}{\varepsilon^2}$.

3 Absorbing set

The essence of the dissipative nature of QS is expressed in uniform boundedness of solutions. The well-posedness results of [BFHS05] do not provide a necessary bound. The purpose of this section is to establish such a bound.

In the spirit of [G94, Proposition 1] we need the following result:

Lemma 3.1 *Define*

$$b(x) = \begin{cases} 0, & |x| > \varepsilon \\ \frac{B}{\varepsilon}(1 - |x|/\varepsilon), & |x| \leq \varepsilon \end{cases}$$

(i.e., the graph of b is a triangle of area B with the base 2ε). Then for any $u \in H^1$

$$\int b(x)u^2(x)dx \leq \frac{4}{B}\langle ub \rangle^2 + 2B\varepsilon \int u'(x)^2 dx \quad (13)$$

where

$$\langle ub \rangle = \int b(y)u(y)dy$$

Proof On the interval $x, y \in (-\varepsilon, \varepsilon)$

$$u(x) = u(y) + \int_y^x u'(z)dz$$

We multiply this equation by $b(y)$ and integrate with respect to y

$$\begin{aligned} Bu(x) &= \langle ub \rangle + \int_{-\varepsilon}^{\varepsilon} b(y)dy \int_y^x u'(z)dz \\ &:= \langle ub \rangle + \int_{-\varepsilon}^{\varepsilon} K(x, z)u'(z)dz := \langle ub \rangle + \hat{K}u' \end{aligned}$$

where \hat{K} is an integral operator on $L^2[-\varepsilon, \varepsilon]$ with the kernel

$$K(x, z) = \begin{cases} \int_z^{\varepsilon} b(y)dy, & \text{if } z \geq x \\ \int_{-\varepsilon}^z b(y)dy, & \text{if } z \leq x \end{cases}$$

Next we estimate the L_2 norm of u on $(-\varepsilon, \varepsilon)$

$$\begin{aligned} \int_{-\varepsilon}^{\varepsilon} u^2(x)dx &= \frac{1}{B^2} \int_{-\varepsilon}^{\varepsilon} \left[\langle ub \rangle^2 + 2\langle ub \rangle(\hat{K}u')(x) + (\hat{K}u')^2(x) \right] dx \\ &\leq \frac{2}{B^2} \int_{-\varepsilon}^{\varepsilon} [\langle ub \rangle^2 + (\hat{K}u')^2(x)] dx = \frac{2}{B^2} \left[2\varepsilon \langle ub \rangle^2 + \int_{-\varepsilon}^{\varepsilon} (\hat{K}u')^2(x) dx \right] \\ &\leq \frac{4\varepsilon}{B^2} \langle ub \rangle^2 + \frac{2}{B^2} \|\hat{K}\|^2 \int_{-\varepsilon}^{\varepsilon} (u')^2(x) dx \end{aligned}$$

It is clear that $|K(x, z)| \leq B$, hence the Hilbert-Schmidt norm

$$\|\hat{K}\|^2 = \int_{-\varepsilon}^{\varepsilon} \int_{-\varepsilon}^{\varepsilon} |K(x, z)|^2 dx dz \leq B^2 \varepsilon^2$$

Therefore

$$\begin{aligned} & \int b(x)u^2(x)dx \leq \sup b \int_{-\varepsilon}^{\varepsilon} u^2(x)dx \\ & \leq \frac{B}{\varepsilon} \left[\frac{4\varepsilon}{B^2} \langle ub \rangle^2 + \frac{2}{B^2} \|\hat{K}\|^2 \int_{-\varepsilon}^{\varepsilon} (u')^2(x)dx \right] = \frac{4}{B} \langle ub \rangle^2 + 2B\varepsilon \int u'(x)^2 dx \end{aligned}$$

Finally we select $\varepsilon = 1/(8B)$ to obtain (14)

Corollary 3.2 (*Poincaré type inequality*) *Selecting $\varepsilon = 1/(8B)$ in (13) we obtain*

$$\int b(x)u^2(x)dx \leq \frac{4}{B} \langle ub \rangle^2 + \frac{1}{4} \int u'(x)^2 dx \quad (14)$$

The main result of this section is the following

Theorem 3.3 (*Existence of an absorbing ball*). *Let $L \geq 1/(2\alpha)$; then for any solution u of (7)*

$$\limsup_{t \rightarrow \infty} \|u(\cdot, t)\| \leq C_a(\alpha^{3/2} + \alpha)L^{3/2}.$$

where C_a is a universal constant; $\|\cdot\|$ is the H^0 -norm.

Remark 3.4 *The assumption $L > 1/(2\alpha)$ covers the most interesting case, when unstable modes exist. Indeed, the smallest eigenvalue for the L -periodic problem with zero mean is $\lambda = (2\pi/L)^2$. From the neutral stability curve we get $L > 2\pi/\sqrt{\alpha - 1}$ for the unstable modes to appear, which is a stronger condition than $L > 1/(2\alpha)$. It is a rather simple matter to prove that all solutions decay exponentially in time in the opposite case.*

Remark 3.5 *We are mostly interested in the case $\alpha > 1$; then the estimate of the theorem becomes*

$$\limsup_{t \rightarrow \infty} \|u(\cdot, t)\| \leq 2C_a(\alpha L)^{3/2}.$$

Proof of Theorem 3.3. Let s be a fixed periodic function with zero mean (to be selected later). Introduce $y(t)$ as a solution of the initial-value problem for the ode

$$\dot{y}(t) = \int u(x, t) s'(x + y(t)) dx, \quad y(0) = 0.$$

where $u(x, t)$ is a given solution. Introduce the function

$$\Phi(t) := \frac{1}{2} \int [u(x, t) - s(x + y(t))]^2 dx$$

(It is easy to see that for a shift y_0 for which the integral above is minimal $\int u(x) s'(x + y_0) = 0$)

We compute the derivative of Φ and substitute u_t from the equation (7) to obtain

$$\begin{aligned} \frac{d}{dt} \Phi(t) &= \int (u - s) [-\dot{y} s'(x + y(t)) - u_x u + u_{xx} + \alpha u - \alpha Au] \\ &= -\|u_x\|^2 + \alpha \|u\|^2 - \dot{y} \int u s' - \alpha \int u Au \\ &\quad - \int s u_{xx} + \int s u_x u - \alpha \int s u + \alpha \int s Au \end{aligned} \quad (15)$$

In the calculation above and everywhere in the sequel we keep the notation s for the shifted function $s(\cdot + y(t))$; we also use s_0 for the unshifted $s(\cdot + 0)$. Taking into account the definition of \dot{y} and (8), we continue the estimate:

$$\leq -\|u_x\|^2 + \alpha \|u\|^2 - \langle u s' \rangle^2 + \underbrace{\int s u_x u - \int s u_{xx} - \alpha \int s u + \alpha \int s Au}_{(16)}$$

Terms containing s are estimated as follows

$$\begin{aligned} \underbrace{\dots}_{(17)} &= -\frac{1}{2} \int s' u^2 + \int s' u_x - \alpha \int (s - As) u \\ &\leq -\frac{1}{2} \int s' u^2 + \frac{1}{2} \|s'\|^2 + \frac{1}{2} \|u_x\|^2 + \frac{\alpha}{2} \|s - As\|^2 + \frac{\alpha}{2} \|u\|^2 \end{aligned}$$

Then we have:

$$\begin{aligned}
& \frac{d}{dt}\Phi(t) = \frac{1}{2} \frac{d}{dt} \|u - s\|^2 \\
& \stackrel{(16)-(17)}{\leq} -\langle us' \rangle^2 - \frac{1}{2} \|u_x\|^2 + \int \left(\frac{3}{2}\alpha - \frac{1}{2}s' \right) u^2 + \frac{1}{2} \|s'\|^2 + \frac{\alpha}{2} \|s - As\|^2 \\
& \leq -\langle us' \rangle^2 - \frac{1}{2} \|u_x\|^2 + \int u^2 \left(2\alpha - \frac{1}{2}s' \right) - \frac{\alpha}{2} \|u\|^2 + \frac{1}{2} (\|s'\|^2 + \alpha \|s - As\|^2)
\end{aligned}$$

So far s was arbitrary. Now we select s that satisfies

$$s' = 4\alpha - 2b(x) \quad (18)$$

where the particular choice of $b(x)$ is described in the lemma above.

To guarantee s being periodic we demand

$$\int s' = \int (4\alpha - 2b(x)) = 4\alpha L - 2B = 0,$$

which implies $B = 2\alpha L$. Note that

$$\int ub = \langle ub \rangle = \langle u(2\alpha - \frac{1}{2}s') \rangle = -\frac{1}{2} \langle us' \rangle$$

consequently $\langle ub \rangle^2$ in the Lemma can be replaced by $\langle us' \rangle^2/4$. Then

$$\begin{aligned}
& \frac{1}{2} \frac{d}{dt} \|u - s\|^2 \stackrel{(14)}{\leq} \\
& \leq \left(-1 + \frac{1}{2\alpha L} \right) \langle us' \rangle^2 - \frac{1}{4} \|u_x\|^2 - \frac{\alpha}{2} \|u\|^2 + \frac{1}{2} (\|s'\|^2 + \alpha \|s - As\|^2) \\
& \stackrel{L > 1/(2\alpha)}{\leq} -\frac{1}{4} \|u_x\|^2 - \frac{\alpha}{2} \|u\|^2 + \frac{1}{2} (\|s'\|^2 + \alpha \|s - As\|^2) \\
& \leq -\frac{1}{4} \|u_x\|^2 - \frac{\alpha}{4} \|u - s\|^2 + \frac{\alpha}{2} \|s\|^2 + \frac{1}{2} (\|s'\|^2 + \alpha \|s - As\|^2)
\end{aligned}$$

where in the last step we used an elementary inequality

$$-\|u\|^2 \leq -\frac{1}{2} \|u - s\|^2 + \|s\|^2$$

that follows from the triangle inequality. Thus,

$$\frac{1}{2} \frac{d}{dt} \|u - s\|^2 \leq -\frac{\alpha}{4} \|u - s\|^2 + \underbrace{\frac{1}{2} (\|s'\|^2 + \alpha \|s\|^2 + \alpha \|s - As\|^2)}_{\text{constant}}$$

The bound for the terms $\underbrace{\dots}$ is easily obtained. First:

$$\frac{1}{2} \|s'\|^2 = -8\alpha^2 L + \frac{64}{3} B^3 \underset{B=2\alpha L}{\leq} C_1(\alpha L)^3$$

also

$$\frac{1}{2} (\|s\|^2 + \|s - As\|^2) \leq \frac{1}{2} (2 + \|A\|^2) \|s\|^2 \underset{\|A\| < 1}{<} \frac{3}{2} \|s\|^2 := \frac{3}{2} C_2 \alpha^2 L^3 \quad (19)$$

where C_1 and C_2 are absolute constants that are obtained explicitly from (18) through integration. Therefore, assuming $\alpha \geq \alpha_0 > 0$, we see that $\underbrace{\dots} \leq C(\alpha L)^3$ and consequently

$$\frac{1}{2} \frac{d}{dt} \|u - s\|^2 \leq -\frac{\alpha}{4} \|u - s\|^2 + C\alpha^3 L^3. \quad (20)$$

Finally, from the Gronwall Lemma we get

$$\|u - s\|^2 \leq (\|u_0 - s_0\|^2 - 4C\alpha^3 L^3) \exp(-\frac{\alpha}{2}t) + 4C\alpha^3 L^3,$$

showing the exponential approach to the absorbing set. This inequality yields

$$\begin{aligned} \|u\| &\leq \|u - s\| + \|s\| \\ &\leq \left| \|u_0 - s_0\|^2 - 4C\alpha^3 L^3 \right|^{1/2} \exp(-\frac{\alpha}{4}t) + 2\sqrt{C}(\alpha L)^{3/2} + \alpha\sqrt{C_2}(L)^{3/2} \\ &= \left| \|u_0 - s_0\|^2 - 4C\alpha^3 L^3 \right|^{1/2} \exp(-\frac{\alpha}{4}t) + (\alpha L)^{3/2} C_a \end{aligned} \quad (21)$$

where $C_a = (2\sqrt{C} + \sqrt{C_2/\alpha})$.

Remark 3.6 *With some modifications, the above proof can be repeated for any bounded operator A leading to a slightly worse estimate; however this result is irrelevant for our model.*

From the proof above it is easy to derive the following

Corollary 3.7 *Denote $R_a = C_a(\alpha L)^{3/2}$. Then for any ball $B_R = \{\|u_0\| \leq R\}$,*

- (i) *for all $t > 0$, $\|u(\cdot, t)\| \leq R + 2R_a$;*
- (ii) *there exist $t_0 = t_0(R)$ so that $\|u(\cdot, t)\| \leq R_a + \varepsilon$ for any $t > t_0$.*

Proof The proof is based on the estimate in (21). First we note that

$$\begin{aligned} \left| \|u_0 - s_0\|^2 - 4C\alpha^3 L^3 \right|^{1/2} &\leq \|u_0\| + \|s_0\| + 2(\alpha L)^{3/2} \sqrt{C} \\ &\stackrel{(19)}{\leq} R + \sqrt{C_2/\alpha} (\alpha L)^{3/2} + 2(\alpha L)^{3/2} \sqrt{C} = R + R_a \end{aligned}$$

Thus (21) can be replaced by

$$\|u\| \leq (R + R_a) \exp\left(-\frac{\alpha}{4}t\right) + R_a \leq R + 2R_a.$$

It also yields that $\|u(\cdot, t)\| \leq R_a + \varepsilon$, starting from some t_0 .

We note that the constants in the proof above are not necessarily optimal.

4 Compact attractor

A compact attractor is obtained as an ω -limit set of any absorbing ball $\mathcal{B} := B_{R_a + \varepsilon}$. We have already proved uniform boundedness for the orbits. To demonstrate compactness via Rellich's theorem it is sufficient to obtain a uniform bound on the derivative:

Lemma 4.1 *For any $t \geq 0$, and any $r > 0$,*

$$\|u_x(\cdot, t + r)\|^2 \leq \left(\alpha + \frac{1}{r}\right) R^2 \exp\left\{(\alpha r + 1) \frac{LR^2}{2} + 2\alpha\right\}$$

where $R = \|u(\cdot, 0)\| + 2R_a$.

Proof First we will derive two rather standard a priori energy estimates for solutions of (7). We multiply the equation in (7) by u and integrate by parts with respect to x to obtain

$$\frac{1}{2} \frac{d}{dt} \|u\|^2 = -\|u_x\|^2 + \alpha \|u\|^2 - \underbrace{\alpha \int u(I - \partial_x^2)^{-1} u}_{\geq 0} \leq -\|u_x\|^2 + \alpha \|u\|^2 \quad (22)$$

Similarly, we multiply the equation by u_{xx} and integrate by parts

$$\begin{aligned} \frac{1}{2} \frac{d}{dt} \|u_x\|^2 &= -\|u_{xx}\|^2 + \alpha \|u_x\|^2 - \alpha \int u_x A u_x - \int u u_x u_{xx} \\ &\leq -\|u_{xx}\|^2 + \alpha \|u_x\|^2 + \left| \int u u_x u_{xx} \right| \end{aligned}$$

The cubic term is routinely handled as follows

$$\begin{aligned} \left| \int uu_x u_{xx} \right| &\leq \max |u(x)| \int |u_x u_{xx}| \stackrel{\text{Poincaré's inequality}}{\leq} L^{1/2} \|u_x\| \int |u_x u_{xx}| \\ &\leq \|u_{xx}\|^2 + \frac{1}{4} L \|u_x\|^4 \end{aligned}$$

Therefore

$$\frac{1}{2} \frac{d}{dt} \|u_x\|^2 \leq \|u_x\|^2 \left(\alpha + \frac{1}{4} L \|u_x\|^2 \right) \quad (23)$$

On the other hand, we rewrite the energy estimate (22) as

$$\|u_x\|^2 \leq \alpha \|u\|^2 - \frac{1}{2} \frac{d}{dt} \|u\|^2$$

and integrate from t to $t+r$ to see that

$$\int_t^{t+r} \|u_x\|^2 dt \leq \alpha \int_t^{t+r} \|u\|^2 dt - \frac{1}{2} \|u\|^2 \Big|_t^{t+r} \leq \alpha r R^2 + R^2 \quad (24)$$

where $R = \|u(\cdot, 0)\| + 2R_a$ is a uniform bound for $\|u\|$ (see Corollary 3.7).

Now we can apply the Uniform Gronwall Lemma ([Temam, Lemma III.1.1]) with $y = \|u_x\|^2$, $g = 2\alpha + \frac{1}{2}L \|u_x\|^2$, and $h = 0$ which yields

$$\|u_x(\cdot, t+r)\|^2 \leq \left(\alpha + \frac{1}{r} \right) R^2 \exp\left\{ (\alpha r + 1) \frac{LR^2}{2} + 2\alpha \right\} \quad (25)$$

From the proof above it is easy to derive the following result that we will need for the dimension estimates.

Corollary 4.2 *If $u(\cdot, t)$ belongs to the attractor then*

$$\|u_x(\cdot, t)\|^2 \leq (\alpha + 1) R_a^2 \exp\left\{ \frac{\alpha + 1}{2} R_a^2 L + 2\alpha \right\} \quad (26)$$

$$\frac{1}{t} \int_0^t \|u_x\|^2 \leq \alpha R_a^2 + \frac{1}{t} R_a^2 = \left(\alpha + \frac{1}{t} \right) R_a^2 \quad (27)$$

Proof For $u(\cdot, t)$ in the attractor then $\|u\| \leq R_a$; in this case R in (25) is replaced by R_a . Then we select $r = 1$ to obtain (26) for $t > 1$. Next, similarly to the derivation of (24) above, we integrate the energy estimate in (22) with respect to t from 0 to t and obtain (27).

Now we are ready to establish the compactness result.

Theorem 4.3 *The initial value problem (7) in the class of periodic functions with zero average possesses a maximal, connected, compact attractor in H^0 .*

Proof A compact attractor is obtained as an ω -limit set of the absorbing ball $\mathcal{B} := B_{R_a+\varepsilon}$, $\mathcal{A} = \bigcap_{t_0 \geq 0} \overline{\Omega(t_0)\mathcal{B}}$, where $\Omega(t_0)u_0$ is an orbit of the time evolution $S(t)u_0$ with the initial condition $u_0 : \Omega(t_0)u_0 = \bigcup_{t > t_0} S(t)u_0$. For a fixed $r = r_0$ the estimate in (25) is uniform for $t \geq r_0$, and all u_0 with $\|u_0\| \leq R$. It holds for any R , including the absorbing ball. Together with the uniform bounds on $\|u(., t)\|$ from Corollary 3.7 it allows us to use Rellich's theorem and conclude that the orbit $\Omega(t_0)\mathcal{B}$ is precompact in H^0 . It is known (see e.g. [Temam, Theorem I.1.1]) that in this case the ω -limit set of \mathcal{B} is a maximal, connected, compact attractor in H^0 of the flow S .

5 Dimension of attractor

In order to obtain the estimate on the Hausdorff dimension of the attractor we study evolution of the infinitesimal volume along the orbits in the attractor. We demonstrate that for sufficiently large m "the m -dimensional volume" decays exponentially. This property combined with compactness of the attractor and differentiability of the semigroup yield that the Hausdorff dimension of the attractor is no larger than m . In the argument regarding the Hausdorff dimension of the attractor we follow quite closely the ideas outlined in [Temam, Chap. V].

Let v be a solution of (7) in the attractor, and $u = v + \varepsilon w$, its perturbation, then the linearization is given by

$$z_t = -vz_x - zv_x + z_{xx} + \alpha z - \alpha(I - \partial_x^2)^{-1}z =: \mathcal{L}[v]z \quad (28)$$

Since v is smooth, clearly the linearized problem is well-posed in H^0 .

Now we will estimate the evolution of the volume element. To this end we need to estimate the trace of the finite-dimensional projections of the generator of the linear semigroup. Let ξ_j , $j = 1, \dots, m$ be elements of H^0 and let z_j be the solution of the linearized problem with initial data ξ_j . Then the volume element spanned by $\{\xi_1, \dots, \xi_m\}$ evolves accordingly to the formula

$$|z_1(t) \wedge \dots \wedge z_m(t)| = |\xi_1 \wedge \dots \wedge \xi_m| \exp \int_0^t \text{Tr} [\mathcal{L}[v(\tau)] \circ Q_m(\tau)] d\tau,$$

where $Q_m(\tau)$ is the projector in H^0 onto the space spanned by $\Xi(\tau) = \{z_1(\tau), \dots, z_m(\tau)\}$.

In order to calculate the trace we choose a basis $\{\phi_1, \dots, \phi_m\}$ in $\Xi(\tau)$ orthonormal in H^0 . For the diagonal entry of the matrix of the corresponding m -dimensional projection we have

$$\langle \mathcal{L}\phi_j, \phi_j \rangle = -\|\partial\phi_j\|^2 + \alpha\|\phi_j\|^2 + \int v\phi_j\partial\phi_j - \alpha \int \phi_j A\phi_j,$$

The term $\int v\phi_j\partial\phi_j$ is estimated as follows

$$\begin{aligned} \left| -\int v\phi_j\partial\phi_j \right| &\leq \sup |v| \int |\phi_j| |\partial\phi_j| \stackrel{\text{Schwartz}}{\leq} \sup |v| \|\phi_j\| \|\partial\phi_j\| \\ &\stackrel{\text{Young}}{\leq} \frac{1}{2} (\sup |v| \|\phi_j\|)^2 + \frac{1}{2} \|\partial\phi_j\|^2 \stackrel{\text{Poincaré}}{\leq} \frac{1}{2} \|\sqrt{L}v_x\|^2 \|\phi_j\|^2 + \frac{1}{2} \|\partial\phi_j\|^2 \\ &= \frac{1}{2} L \|v_x\|^2 + \frac{1}{2} \|\partial\phi_j\|^2 \end{aligned}$$

For the trace we get

$$\sum_{j=1}^m \langle \mathcal{L}\phi_j, \phi_j \rangle \leq -\frac{1}{2} \sum_{j=1}^m \|\partial\phi_j\|^2 + \alpha m + \frac{m}{2} L \|v_x\|^2$$

Since the eigenvalues of $\partial^2/\partial x^2$ are given by $(2\pi j/L)^2$, $j = 1, 2, \dots$, then for some absolute constant c ,

$$\sum_{j=1}^m \|\partial\phi_j\|^2 \geq cm^3/L^2$$

As a result we get the estimate for the trace

$$\begin{aligned} \frac{1}{t} \int_0^t \sum_{j=1}^m \langle \mathcal{L}\phi_j, \phi_j \rangle dt &\leq -\frac{1}{2} cm^3/L^2 + \alpha m + \frac{m}{2} L \left(\frac{1}{t} \int_0^t \|v_x\|^2 d\tau \right) dt \\ &\stackrel{(27)}{\leq} -\frac{1}{2} cm^3/L^2 + \alpha m + c_1 m \alpha^3 L^4 \end{aligned}$$

where t in (27) is sufficiently large.

Thus, the trace becomes negative when

$$m \sim \alpha^{3/2} L^3 \tag{29}$$

Remark 5.1 *A substantially more involved argument, based on a more precise estimate of the cubic term due to Lieb and Thirring gives a better estimate for the dimension: $m \sim cL^{29/18}$. However in view of the remarks in the introduction on the connection between dynamical behavior and dimension, we present a simpler result given above.*

Next, in order to utilize the trace estimate developed above we need to demonstrate that the nonlinear evolution of the volume is well approximated by its linear counterpart. This will be ensured by the differentiability of the semigroup solving the problem with respect to the initial conditions, cf. [Temam, Sec. V.3.3].

Theorem 5.2 *Let U and W be two orbits in the attractor $U = S(t)U_0$, $W = S(t)W_0$, and $z(t)$ be a solution of the linearized problem (28) with the initial condition $z(0) = U_0 - W_0$. Then for any t , $0 \leq t \leq t_0$,*

$$\|U(t) - W(t) - z(t)\| \leq C \|U_0 - W_0\|^2$$

where the constant C depends only on t_0 .

In this case the Frechét differential of $S(t)$ at the point U_0 is the mapping $z(0) \rightarrow z(t)$.

Proof The difference $w = U - W$ solves the following problem

$$\begin{aligned} w_t &= w_{xx} + \alpha w - \alpha Aw - wU_x - Ww_x \\ w(x, 0) &= U_0(x) - W_0(x). \end{aligned}$$

As usual we perform an energy estimate:

$$\begin{aligned} \frac{1}{2} \frac{d}{dt} \|w\|^2 &= -\|w_x\|^2 + \alpha \|w\|^2 - \underbrace{\alpha \int wAw}_{\geq 0} + \int (2U - W)w_x w \\ &\leq -\|w_x\|^2 + \alpha \|w\|^2 + \underbrace{\sqrt{L}(2\|U_x\| + \|W_x\|)}_{\text{Poincaré}} \left(\frac{1}{2b} \|w\|^2 + \frac{b}{2} \|w_x\|^2 \right) \\ &\leq -\|w_x\|^2 + \alpha \|w\|^2 + 3C\sqrt{L} \left(\frac{1}{2b} \|w\|^2 + \frac{b}{2} \|w_x\|^2 \right) \\ &\leq -\frac{1}{2} \|w_x\|^2 + (\alpha + c) \|w\|^2, \end{aligned}$$

where C is the uniform estimate on $\|U_x\|, \|W_x\|$ (cf. (26)); the constant b is selected so that $3bC\sqrt{L} = 1$. Therefore

$$\|w(\cdot, t)\|^2 \leq \|w(\cdot, 0)\|^2 \exp(2(\alpha + c)t)$$

In addition

$$\begin{aligned} \int_0^t \|w_x\|^2 &\leq (\alpha + c) \int_0^t \|w\|^2 + \|w(\cdot, t)\|^2 - \|w(\cdot, 0)\|^2 \\ &\leq \|w(\cdot, 0)\|^2 \left[\frac{\exp(2(\alpha + c)t) - 1}{2(\alpha + c)} + \exp(2(\alpha + c)t) - 1 \right] \\ &:= C_0 \|U_0 - W_0\|^2 \end{aligned} \quad (30)$$

For the difference $y = w - z$ we have the following problem

$$y_t = y_{xx} + \alpha y - \alpha Ay - U_x y - U y_x + w w_x, \quad (31)$$

We multiply the equation in (31) by y and integrate by parts to obtain the following identity for the norm:

$$\frac{1}{2} \frac{d}{dt} \|y\|^2 = - \|y_x\|^2 + \alpha \|y\|^2 - \alpha \int y Ay + \int U y y_x + \int w w_x y \quad (32)$$

On the right hand side we drop the positive term $\alpha \int y Ay$ and use

$$\int w w_x y \underset{\text{Poincaré}}{\leq} \sqrt{L} \|w_x\| \int w_x y \underset{\text{Schwartz}}{\leq} \sqrt{L} \|w_x\|^2 \|y\|$$

to estimate the right hand side of (32) as follows:

$$\leq - \|y_x\|^2 + \alpha \|y\|^2 + \sqrt{L} \|U_x\| \left(\frac{1}{2b} \|y\|^2 + \frac{b}{2} \|y_x\|^2 \right) + \sqrt{L} \|w_x\|^2 \|y\|$$

We select b so that

$$\sqrt{L} \|U_x\| \frac{b}{2} < 1$$

which yields

$$\frac{1}{2} \frac{d}{dt} \|y\|^2 \leq C \|y\|^2 + \sqrt{L} \|w_x\|^2 \|y\|$$

or

$$\frac{d}{dt} \|y\| \leq C \|y\| + \sqrt{L} \|w_x\|^2.$$

Now from the Gronwall lemma we obtain

$$\|y(\cdot, t)\| \leq e^{Ct} \int_0^t \sqrt{L} \|w_x\|^2 e^{-C\tau} d\tau \underset{(30)}{\leq} \sqrt{L} e^{Ct} C_0 \|U_0 - W_0\|^2$$

Finally, based on [Temam, Theorem V.3.1] , the dimension estimate (29) and the differentiability Theorem 5.2 allow us to obtain

Theorem 5.3 *The Hausdorff dimension of the attractor for the problem (7) in the class of periodic functions with zero average is finite,*

$$\dim_H(\mathcal{A}) \sim \alpha^{3/2} L^3.$$

6 Acknowledgments

The work of C.M.B. and J.H. were supported in part by the RTN network "Nonlinear Partial Differential Equations describing Front Propagation and other Singular Phenomena", HPRN-CT-2002-00274. M.F. was supported in part by the National Science Foundation, Grant DMS-0207308, and CNRS. The Vrije Universiteit Amsterdam and the Université Bordeaux 1 are acknowledged for their warm hospitality. The authors would like to express their gratitude to the anonymous referee for the thoughtful and detailed remarks and suggestions.

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