

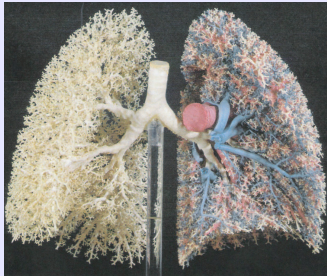
# Parameter identification for a simplified model of the respiratory tract

**M. Boulakia**  
**LJLL and REO team, UPMC P6**

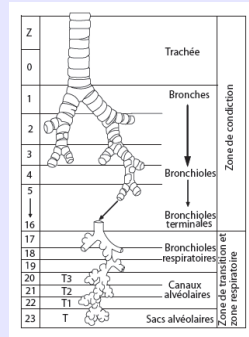
25 June 2012, Toulouse Workshop

- 1 Modeling of the respiratory tract
  - Introduction
  - Modelling
- 2 Identifiability
- 3 A first stability result in dimension 2
  - Statement
  - Sketch of the proof
- 4 A stability result in any dimension
  - Statement of the result
  - Sketch of the proof
- 5 Conclusion

# Introduction



Moulding of a human lung (Weibel)



Different compartments of the lung

## Model

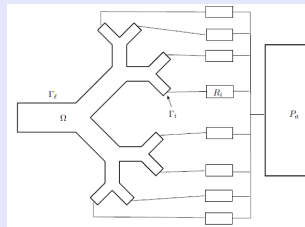
$$\left\{ \begin{array}{ll} \rho \partial_t u + \rho(u \cdot \nabla)u - \mu \Delta u + \nabla p & = 0, & \text{in } (0, T) \times \Omega, \\ \nabla \cdot u & = 0, & \text{in } (0, T) \times \Omega, \\ u & = 0, & \text{on } (0, T) \times \Gamma_l, \\ \mu \nabla u \cdot n - pn & = -P_e n, & \text{on } (0, T) \times \Gamma_e, \\ \mu \nabla u \cdot n - pn & = -\pi_i n, & \text{on } (0, T) \times \Gamma_i, 1 \leq i \leq N, \\ u(0) & = u_0, & \text{in } \Omega. \end{array} \right.$$

## Model

$$\left\{ \begin{array}{ll} \rho \partial_t u + \rho(u \cdot \nabla)u - \mu \Delta u + \nabla p & = 0, & \text{in } (0, T) \times \Omega, \\ \nabla \cdot u & = 0, & \text{in } (0, T) \times \Omega, \\ u & = 0, & \text{on } (0, T) \times \Gamma_l, \\ \mu \nabla u \cdot n - pn & = -P_e n, & \text{on } (0, T) \times \Gamma_e, \\ \mu \nabla u \cdot n - pn & = -\pi_i n, & \text{on } (0, T) \times \Gamma_i, 1 \leq i \leq N, \\ u(0) & = u_0, & \text{in } \Omega. \end{array} \right.$$

$$\pi_i - P_a = R_i \int_{\Gamma_i} u \cdot n$$

- $R_i$  : resistance of each bronchial tube
- $P_a$  : alveolar pressure (known)



## Model

$$\left\{ \begin{array}{ll} \rho \partial_t u + \rho(u \cdot \nabla)u - \mu \Delta u + \nabla p & = 0, & \text{in } (0, T) \times \Omega, \\ \nabla \cdot u & = 0, & \text{in } (0, T) \times \Omega, \\ u & = 0, & \text{on } (0, T) \times \Gamma_l, \\ \mu \nabla u \cdot n - pn & = -P_e n, & \text{on } (0, T) \times \Gamma_e, \\ \mu \nabla u \cdot n + R_i \int_{\Gamma_i} u \cdot n - pn & = -P_a n, & \text{on } (0, T) \times \Gamma_i, 1 \leq i \leq N, \\ u(0) & = u_0, & \text{in } \Omega. \end{array} \right.$$

## Model

$$\left\{ \begin{array}{ll} \rho \partial_t u + \rho(u \cdot \nabla)u - \mu \Delta u + \nabla p & = 0, & \text{in } (0, T) \times \Omega, \\ \nabla \cdot u & = 0, & \text{in } (0, T) \times \Omega, \\ u & = 0, & \text{on } (0, T) \times \Gamma_l, \\ \mu \nabla u \cdot n - pn & = -P_e n, & \text{on } (0, T) \times \Gamma_e, \\ \mu \nabla u \cdot n + R_i \int_{\Gamma_i} u \cdot n - pn & = -P_a n, & \text{on } (0, T) \times \Gamma_i, 1 \leq i \leq N, \\ u(0) & = u_0, & \text{in } \Omega. \end{array} \right.$$

- More complex model : coupling with the diaphragm

**Grandmont, Maday, Maury (2005)**

- Same kind of model for the blood flow in the cardiovascular system

**Quarteroni, Veneziani (2003), Vignon-Clementel, Figueroa, Jansen, Taylor (2006)**

- asthma : larger resistance

# Model

$$\left\{ \begin{array}{ll} \rho \partial_t u + \rho(u \cdot \nabla)u - \mu \Delta u + \nabla p & = 0, & \text{in } (0, T) \times \Omega, \\ \nabla \cdot u & = 0, & \text{in } (0, T) \times \Omega, \\ u & = 0, & \text{on } (0, T) \times \Gamma_l, \\ \mu \nabla u \cdot n - pn & = -P_e n, & \text{on } (0, T) \times \Gamma_e, \\ \mu \nabla u \cdot n + R_i \int_{\Gamma_i} u \cdot n - pn & = -P_a n, & \text{on } (0, T) \times \Gamma_i, 1 \leq i \leq N, \\ u(0) & = u_0, & \text{in } \Omega. \end{array} \right.$$

- Mixed boundary conditions Dirichlet / Neumann / Robin
- Not much regularity for the domain
- Energy estimate : boundary terms

$$\sum_{i=1}^N \int_{\Gamma_i} |u|^2 (u \cdot n) + \int_{\Gamma_e} |u|^2 (u \cdot n)$$



# Model

$$\left\{ \begin{array}{ll} \rho \partial_t u + \rho(u \cdot \nabla)u - \mu \Delta u + \nabla p & = 0, & \text{in } (0, T) \times \Omega, \\ \nabla \cdot u & = 0, & \text{in } (0, T) \times \Omega, \\ u & = 0, & \text{on } (0, T) \times \Gamma_l, \\ \mu \nabla u \cdot n - pn & = -P_e n, & \text{on } (0, T) \times \Gamma_e, \\ \mu \nabla u \cdot n + R_i \int_{\Gamma_i} u \cdot n - pn & = -P_a n, & \text{on } (0, T) \times \Gamma_i, 1 \leq i \leq N, \\ u(0) & = u_0, & \text{in } \Omega. \end{array} \right.$$

## Baffico, Grandmont, Maury (2010)

- angle  $\frac{\pi}{2}$  between  $\Gamma_i$  and  $\Gamma_l$  and between  $\Gamma_e$  and  $\Gamma_l$
- dimension 2 or 3
- existence and uniqueness of solution defined locally in time

## A linear model

$$\left\{ \begin{array}{ll} \partial_t u - \mu \Delta u + \nabla p & = 0, & \text{in } (0, T) \times \Omega, \\ \nabla \cdot u & = 0, & \text{in } (0, T) \times \Omega, \\ u & = 0, & \text{on } (0, T) \times \Gamma_l, \\ \mu \nabla u \cdot n - pn & = g, & \text{on } (0, T) \times \Gamma_e, \\ \mu \nabla u \cdot n - pn + qu & = 0, & \text{on } (0, T) \times \Gamma_0, \\ u(0) & = u_0, & \text{in } \Omega. \end{array} \right.$$

$q$  does not depend on time

## A linear model

$$\left\{ \begin{array}{ll} \partial_t u - \mu \Delta u + \nabla p & = 0, & \text{in } (0, T) \times \Omega, \\ \nabla \cdot u & = 0, & \text{in } (0, T) \times \Omega, \\ u & = 0, & \text{on } (0, T) \times \Gamma_l, \\ \mu \nabla u \cdot n - pn & = g, & \text{on } (0, T) \times \Gamma_e, \\ \mu \nabla u \cdot n - pn + qu & = 0, & \text{on } (0, T) \times \Gamma_0, \\ u(0) & = u_0, & \text{in } \Omega. \end{array} \right.$$

$q$  does not depend on time

Objective : evaluate  $q$  from measurements of  $u$  and  $p$  on  $\Gamma_e$ .

## A linear model

$$\left\{ \begin{array}{ll} \partial_t u - \mu \Delta u + \nabla p & = 0, & \text{in } (0, T) \times \Omega, \\ \nabla \cdot u & = 0, & \text{in } (0, T) \times \Omega, \\ u & = 0, & \text{on } (0, T) \times \Gamma_I, \\ \mu \nabla u \cdot n - pn & = g, & \text{on } (0, T) \times \Gamma_e, \\ \mu \nabla u \cdot n - pn + qu & = 0, & \text{on } (0, T) \times \Gamma_0, \\ u(0) & = u_0, & \text{in } \Omega. \end{array} \right.$$

$q$  does not depend on time

Let  $(u_1, p_1)$  be the solution for  $q = q_1$  and  $(u_2, p_2)$  be the solution for  $q = q_2$ .

- Identifiability:

$$u_1 = u_2 \text{ on a part of } \Gamma_e \Rightarrow q_1 = q_2?$$

- Stability:

$$u_1 \sim u_2 \text{ on a part of } \Gamma_e \Rightarrow q_1 \sim q_2?$$

- Stability inequality:

$$\|q_1 - q_2\| \leq f(\|u_1 - u_2\|_{\Gamma_e} + \|p_1 - p_2\|_{\Gamma_e})$$

- 1 Modeling of the respiratory tract
  - Introduction
  - Modelling
- 2 **Identifiability**
- 3 A first stability result in dimension 2
  - Statement
  - Sketch of the proof
- 4 A stability result in any dimension
  - Statement of the result
  - Sketch of the proof
- 5 Conclusion

## Identifiability

For  $s > 0$  and  $p \geq 1$ , we define  $B_{s,p}(\mathbb{R}^d) = \{w \in \mathcal{S}'(\mathbb{R}^d) / (1 + |\xi|^2)^{s/2} \hat{w} \in L^p(\mathbb{R}^d)\}$ .

$q_1, q_2 \in B_{1/2,1}(\Gamma_0)$ ,  $g \in H^1(0, T; H^{1/2}(\Gamma_e))$  non identically null

$$i = 1, 2, \quad \begin{cases} \partial_t u_i - \mu \Delta u_i + \nabla p_i & = 0, & \text{in } (0, T) \times \Omega, \\ \nabla \cdot u_i & = 0, & \text{in } (0, T) \times \Omega, \\ u_i & = 0, & \text{on } (0, T) \times \Gamma_l, \\ \mu \nabla u_i \cdot n - p_i n & = g, & \text{on } (0, T) \times \Gamma_e, \\ \mu \nabla u_i \cdot n - p_i n + q_i u_i & = 0, & \text{on } (0, T) \times \Gamma_0. \end{cases}$$

We assume that  $u_1 = u_2$  on  $(0, T) \times K$ ,  $K \subset \Gamma_e$ .

## Identifiability

$q_1, q_2 \in B_{1/2,1}(\Gamma_0)$ ,  $g \in H^1(0, T; H^{1/2}(\Gamma_e))$  non identically null

$$i = 1, 2, \quad \begin{cases} \partial_t u_i - \mu \Delta u_i + \nabla p_i & = 0, & \text{in } (0, T) \times \Omega, \\ \nabla \cdot u_i & = 0, & \text{in } (0, T) \times \Omega, \\ u_i & = 0, & \text{on } (0, T) \times \Gamma_l, \\ \mu \nabla u_i \cdot n - p_i n & = g, & \text{on } (0, T) \times \Gamma_e, \\ \mu \nabla u_i \cdot n - p_i n + q_i u_i & = 0, & \text{on } (0, T) \times \Gamma_0. \end{cases}$$

We assume that  $u_1 = u_2$  on  $(0, T) \times K$ ,  $K \subset \Gamma_e$ . We define  $u = u_1 - u_2$ ,  $p = p_1 - p_2$ . Then

$$\begin{cases} \partial_t u - \mu \Delta u + \nabla p & = 0, & \text{in } (0, T) \times \Omega, \\ \nabla \cdot u & = 0, & \text{in } (0, T) \times \Omega, \\ \mu \nabla u \cdot n - pn & = 0, & \text{on } (0, T) \times K, \\ u & = 0, & \text{on } (0, T) \times K, \end{cases}$$

Unique continuation property (**Fabre, Lebeau (1996)**):  $u = 0$  and  $p = 0$  in  $(0, T) \times \Omega$ . Thus

$$(q_1 - q_2)u_1 = 0 \text{ on } (0, T) \times \Gamma_0.$$

# Identifiability

$q_1, q_2 \in B_{1/2,1}(\Gamma_0)$ ,  $g \in H^1(0, T; H^{1/2}(\Gamma_e))$  non identically null

$$i = 1, 2, \quad \left\{ \begin{array}{ll} \partial_t u_i - \mu \Delta u_i + \nabla p_i & = 0, & \text{in } (0, T) \times \Omega, \\ \nabla \cdot u_i & = 0, & \text{in } (0, T) \times \Omega, \\ u_i & = 0, & \text{on } (0, T) \times \Gamma_l, \\ \mu \nabla u_i \cdot n - p_i n & = g, & \text{on } (0, T) \times \Gamma_e, \\ \mu \nabla u_i \cdot n - p_i n + q_i u_i & = 0, & \text{on } (0, T) \times \Gamma_0. \end{array} \right.$$

$$(q_1 - q_2)u_1 = 0 \text{ on } (0, T) \times \Gamma_0.$$



## Identifiability

$q_1, q_2 \in B_{1/2,1}(\Gamma_0)$ ,  $g \in H^1(0, T; H^{1/2}(\Gamma_e))$  non identically null

$$i = 1, 2, \quad \begin{cases} \partial_t u_i - \mu \Delta u_i + \nabla p_i & = 0, & \text{in } (0, T) \times \Omega, \\ \nabla \cdot u_i & = 0, & \text{in } (0, T) \times \Omega, \\ u_i & = 0, & \text{on } (0, T) \times \Gamma_l, \\ \mu \nabla u_i \cdot n - p_i n & = g, & \text{on } (0, T) \times \Gamma_e, \\ \mu \nabla u_i \cdot n - p_i n + q_i u_i & = 0, & \text{on } (0, T) \times \Gamma_0. \end{cases}$$

$$(q_1 - q_2)u_1 = 0 \text{ on } (0, T) \times \Gamma_0.$$

If there exists  $x_0 \in \Gamma_0$  such that  $q_1(x_0) \neq q_2(x_0)$  on  $\Gamma_0$ , then,  $\exists \kappa \subset \Gamma_0$  such that  $|q_1 - q_2| > 0$  on  $\kappa$ . So  $u_1 = 0$  on  $(0, T) \times \kappa$  and thus :

$$\begin{cases} \partial_t u_1 - \mu \Delta u_1 + \nabla p_1 & = 0, & \text{in } (0, T) \times \Omega, \\ \nabla \cdot u_1 & = 0, & \text{in } (0, T) \times \Omega, \\ \mu \nabla u_1 \cdot n - p_1 n & = 0, & \text{on } (0, T) \times \kappa. \\ u_1 & = 0, & \text{on } (0, T) \times \kappa. \end{cases}$$

Unique continuation:  $u_1 = 0$ ,  $p_1 = 0$  in  $(0, T) \times \Omega$  and thus  $g \equiv 0$ . Absurd :  $q_1 \equiv q_2$ .

- 1 Modeling of the respiratory tract
  - Introduction
  - Modelling
- 2 Identifiability
- 3 A first stability result in dimension 2**
  - Statement
  - Sketch of the proof
- 4 A stability result in any dimension
  - Statement of the result
  - Sketch of the proof
- 5 Conclusion

## Stability result

$\Omega \subset \mathbb{R}^2$  bounded connected open set of class  $C^{3,1}$ ,  $\partial\Omega = \Gamma_e \cup \Gamma_0$  with  $\bar{\Gamma}_e \cap \bar{\Gamma}_0 = \emptyset$ .

$$\left\{ \begin{array}{ll} -\mu\Delta u + \nabla p & = 0, \quad \text{in } \Omega, \\ \nabla \cdot u & = 0, \quad \text{in } \Omega, \\ \mu\nabla u \cdot n - pn & = g, \quad \text{on } \Gamma_e, \\ \mu\nabla u \cdot n - pn + qu & = 0, \quad \text{on } \Gamma_0. \end{array} \right.$$

## Stability result

$\Omega \subset \mathbb{R}^2$  bounded connected open set of class  $\mathcal{C}^{3,1}$ ,  $\partial\Omega = \Gamma_e \cup \Gamma_0$  with  $\bar{\Gamma}_e \cap \bar{\Gamma}_0 = \emptyset$ .

$$\begin{cases} -\mu\Delta u + \nabla p & = 0, & \text{in } \Omega, \\ \nabla \cdot u & = 0, & \text{in } \Omega, \\ \mu\nabla u \cdot n - pn & = g, & \text{on } \Gamma_e, \\ \mu\nabla u \cdot n - pn + qu & = 0, & \text{on } \Gamma_0. \end{cases}$$

Hypotheses :

- $g \in H^{5/2}(\Gamma_e)$ ,  $\|g\|_{H^{5/2}(\Gamma_e)} \leq M_1$ ,  $g$  non identically null
- $q_1, q_2 \in B_{5/2,1}(\Gamma_0)$ ,  $\|q_1\|_{B_{5/2,1}(\Gamma_0)}, \|q_2\|_{B_{5/2,1}(\Gamma_0)} \leq M_2$  and  $q_1, q_2 \geq \alpha > 0$  on  $\Gamma_0$

Let  $K$  be a compact set of  $\Gamma_0$  such that  $|u_1| \geq m > 0$  on  $K$ . Then

$$\|q_1 - q_2\|_{L^2(K)} \leq \frac{C(m, M_1, M_2, \alpha)}{\left( \ln \left( \frac{C_1}{\|u_1 - u_2\|_{L^2(\Gamma_e)} + \|\nabla(u_1 - u_2) \cdot n\|_{L^2(\Gamma_e)} + \|p_1 - p_2\|_{L^2(\Gamma_e)} + \|\nabla(p_1 - p_2) \cdot n\|_{L^2(\Gamma_e)}} \right) \right)^{\frac{1}{2}}}.$$

M.B., A.-C. Egloffé, C. Grandmont, submitted

## Stability result

$\Omega \subset \mathbb{R}^2$  bounded connected open set of class  $C^{3,1}$ ,  $\partial\Omega = \Gamma_e \cup \Gamma_0$  with  $\bar{\Gamma}_e \cap \bar{\Gamma}_0 = \emptyset$ .

$$\begin{cases} -\mu\Delta u + \nabla p & = 0, & \text{in } \Omega, \\ \nabla \cdot u & = 0, & \text{in } \Omega, \\ \mu\nabla u \cdot n - pn & = g, & \text{on } \Gamma_e, \\ \mu\nabla u \cdot n - pn + qu & = 0, & \text{on } \Gamma_0. \end{cases}$$

Hypotheses :

- $g \in H^{5/2}(\Gamma_e)$ ,  $\|g\|_{H^{5/2}(\Gamma_e)} \leq M_1$ ,  $g$  non identically null
- $q_1, q_2 \in B_{5/2,1}(\Gamma_0)$ ,  $\|q_1\|_{B_{5/2,1}(\Gamma_0)}, \|q_2\|_{B_{5/2,1}(\Gamma_0)} \leq M_2$  and  $q_1, q_2 \geq \alpha > 0$  on  $\Gamma_0$

Let  $K$  be a compact set of  $\Gamma_0$  such that  $|u_1| \geq m > 0$  on  $K$ . Then

$$\|q_1 - q_2\|_{L^2(K)} \leq \frac{C(m, M_1, M_2, \alpha)}{\left( \ln \left( \frac{C_1}{\|u_1 - u_2\|_{L^2(\Gamma_e)} + \|p_1 - p_2\|_{L^2(\Gamma_e)} + \|\nabla(p_1 - p_2) \cdot n\|_{L^2(\Gamma_e)}} \right) \right)^{\frac{1}{2}}}.$$

M.B., A.-C. Egloffé, C. Grandmont, submitted

Remark : same result for the Laplace equation **Cheng, Choulli, Lin (2008)**

## Sketch of the proof

$$\text{On } \Gamma_0, (q_2 - q_1)u_1 = q_2(u_1 - u_2) + \nabla(u_1 - u_2) \cdot n - (p_1 - p_2)n.$$

Thus, if we set  $u = u_1 - u_2$ ,  $p = p_1 - p_2$ ,

$$\|q_1 - q_2\|_{L^2(K)} \leq C(m, M_2)(\|u\|_{L^2(\Gamma_0)} + \|\nabla u \cdot n\|_{L^2(\Gamma_0)} + \|p\|_{L^2(\Gamma_0)})$$

## Sketch of the proof

On  $\Gamma_0$ ,  $(q_2 - q_1)u_1 = q_2(u_1 - u_2) + \nabla(u_1 - u_2) \cdot n - (p_1 - p_2)n$ .

Thus, if we set  $u = u_1 - u_2$ ,  $p = p_1 - p_2$ ,

$$\|q_1 - q_2\|_{L^2(K)} \leq C(m, M_2)(\|u\|_{L^2(\Gamma_0)} + \|\nabla u \cdot n\|_{L^2(\Gamma_0)} + \|p\|_{L^2(\Gamma_0)})$$

Lemma (**Bukhgeim (1993)**) : let  $\Psi \in C^2(\bar{\Omega})$ . For  $u$  and  $p \in H^3(\Omega)$

$$\int_{\Omega} (\Delta \Psi |u|^2 + (\Delta \Psi - 1) |\nabla u|^2) e^{\Psi} \leq \int_{\Omega} |\Delta u|^2 e^{\Psi} + \int_{\partial \Omega} \nabla \Psi \cdot n (|u|^2 + |\nabla u|^2 + 2|\partial_{\tau} |\nabla u|^2|) e^{\Psi}.$$

$$\int_{\Omega} (\Delta \Psi |p|^2 + (\Delta \Psi - 1) |\nabla p|^2) e^{\Psi} \leq \int_{\Omega} |\Delta p|^2 e^{\Psi} + \int_{\partial \Omega} \nabla \Psi \cdot n (|p|^2 + |\nabla p|^2 + 2|\partial_{\tau} |\nabla p|^2|) e^{\Psi}.$$

## Sketch of the proof

On  $\Gamma_0$ ,  $(q_2 - q_1)u_1 = q_2(u_1 - u_2) + \nabla(u_1 - u_2) \cdot n - (p_1 - p_2)n$ .

Thus, if we set  $u = u_1 - u_2$ ,  $p = p_1 - p_2$ ,

$$\|q_1 - q_2\|_{L^2(\mathcal{K})} \leq C(m, M_2)(\|u\|_{L^2(\Gamma_0)} + \|\nabla u \cdot n\|_{L^2(\Gamma_0)} + \|p\|_{L^2(\Gamma_0)})$$

Lemma (**Bukhgeim (1993)**) : let  $\Psi \in \mathcal{C}^2(\overline{\Omega})$ . For  $u$  and  $p \in H^3(\Omega)$

$$\int_{\Omega} (\Delta \Psi |u|^2 + (\Delta \Psi - 1) |\nabla u|^2) e^{\Psi} \leq \int_{\Omega} |\nabla p|^2 e^{\Psi} + \int_{\partial \Omega} \nabla \Psi \cdot n (|u|^2 + |\nabla u|^2 + 2|\partial_{\tau} |\nabla u|^2|) e^{\Psi}.$$

$$\int_{\Omega} (\Delta \Psi |p|^2 + (\Delta \Psi - 1) |\nabla p|^2) e^{\Psi} \leq \int_{\partial \Omega} \nabla \Psi \cdot n (|p|^2 + |\nabla p|^2 + 2|\partial_{\tau} |\nabla p|^2|) e^{\Psi}.$$

We take  $\Psi$  such that  $\Delta \Psi = \lambda$ ,  $\lambda \geq 2$ .



## Sketch of the proof

$$\int_{\partial\Omega} \nabla \Psi \cdot n \left( |u|^2 + |\nabla u|^2 + 2|\partial_\tau |\nabla u|^2| + |\rho|^2 + |\nabla \rho|^2 + 2|\partial_\tau |\nabla \rho|^2| \right) e^\Psi \geq 0$$

We choose  $\Psi = \Psi_1 + s\Psi_0$ . After some computations, we get, for  $s > 0$ ,

$$\int_{\Gamma_0} \left( |u|^2 + |\nabla u|^2 + |\rho|^2 + |\nabla \rho|^2 \right) \leq C \left( e^{ks} \int_{\Gamma_e} \left( |u|^2 + |\nabla u|^2 + |\rho|^2 + |\nabla \rho|^2 \right) + \frac{1}{s} \right)$$

## Sketch of the proof

$$\int_{\partial\Omega} \nabla \Psi \cdot n \left( |u|^2 + |\nabla u|^2 + 2|\partial_\tau |\nabla u|^2| + |\rho|^2 + |\nabla \rho|^2 + 2|\partial_\tau |\nabla \rho|^2| \right) e^\Psi \geq 0$$

We choose  $\Psi = \Psi_1 + s\Psi_0$ . After some computations, we get, for  $s > 0$ ,

$$\int_{\Gamma_0} \left( |u|^2 + |\nabla u|^2 + |\rho|^2 + |\nabla \rho|^2 \right) \leq C \left( e^{ks} \int_{\Gamma_e} \left( |u|^2 + |\nabla u|^2 + |\rho|^2 + |\nabla \rho|^2 \right) + \frac{1}{s} \right)$$

## Sketch of the proof

$$\int_{\partial\Omega} \nabla \Psi \cdot n \left( |u|^2 + |\nabla u|^2 + 2|\partial_\tau |\nabla u|^2| + |p|^2 + |\nabla p|^2 + 2|\partial_\tau |\nabla p|^2| \right) e^\Psi \geq 0$$

We choose  $\Psi = \Psi_1 + s\Psi_0$ . After some computations, we get, for  $s > 0$ ,

$$\int_{\Gamma_0} \left( |u|^2 + |\nabla u|^2 + |p|^2 + |\nabla p|^2 \right) \leq C \left( e^{ks} \int_{\Gamma_e} \left( |u|^2 + |\nabla u|^2 + |p|^2 + |\nabla p|^2 \right) + \frac{1}{s} \right)$$

$$\int_{\Gamma_0} \left( |u|^2 + |\nabla u|^2 + |p|^2 + |\nabla p|^2 \right) \leq \frac{C}{\ln \left( \frac{C_1}{\int_{\Gamma_e} \left( |u|^2 + |\nabla u|^2 + |p|^2 + |\nabla p|^2 \right)} \right)}.$$

## Sketch of the proof

$$\int_{\partial\Omega} \nabla\Psi \cdot n \left( |u|^2 + |\nabla u|^2 + 2|\partial_\tau |\nabla u|^2| + |p|^2 + |\nabla p|^2 + 2|\partial_\tau |\nabla p|^2| \right) e^\Psi \geq 0$$

We choose  $\Psi = \Psi_1 + s\Psi_0$ . After some computations, we get, for  $s > 0$ ,

$$\int_{\Gamma_0} \left( |u|^2 + |\nabla u|^2 + |p|^2 + |\nabla p|^2 \right) \leq C \left( e^{ks} \int_{\Gamma_e} \left( |u|^2 + |\nabla u|^2 + |p|^2 + |\nabla p|^2 \right) + \frac{1}{s} \right)$$

$$\int_{\Gamma_0} \left( |u|^2 + |\nabla u|^2 + |p|^2 + |\nabla p|^2 \right) \leq \frac{C}{\ln \left( \frac{C_1}{\int_{\Gamma_e} \left( |u|^2 + |\nabla u|^2 + |p|^2 + |\nabla p|^2 \right)} \right)}.$$

### Remarks

- Bukhgeim inequality satisfied only in dimension 2
- We have to take  $u$  and  $p$  in  $H^3(\Omega)$
- Same kind of result for the non-stationary problem with measurements in  $(0, +\infty)$   
**Bellassoued, Cheng, Choulli (2008)**

- 1 Modeling of the respiratory tract
  - Introduction
  - Modelling
- 2 Identifiability
- 3 A first stability result in dimension 2
  - Statement
  - Sketch of the proof
- 4 A stability result in any dimension**
  - Statement of the result
  - Sketch of the proof
- 5 Conclusion

## Stability result

$\Omega \subset \mathbb{R}^d$  connected bounded open set,  $\partial\Omega = \Gamma_e \cup \Gamma_0$  with  $\bar{\Gamma}_e \cap \bar{\Gamma}_0 = \emptyset$ .

$$\left\{ \begin{array}{ll} -\mu\Delta u + \nabla p & = 0, \quad \text{in } \Omega, \\ \nabla \cdot u & = 0, \quad \text{in } \Omega, \\ \mu\nabla u \cdot n - pn & = g, \quad \text{on } \Gamma_e, \\ \mu\nabla u \cdot n - pn + qu & = 0, \quad \text{on } \Gamma_0. \end{array} \right.$$

## Stability result

$\Omega \subset \mathbb{R}^d$  connected bounded open set,  $\partial\Omega = \Gamma_e \cup \Gamma_0$  with  $\bar{\Gamma}_e \cap \bar{\Gamma}_0 = \emptyset$ .

$$\begin{cases} -\mu\Delta u + \nabla p & = 0, & \text{in } \Omega, \\ \nabla \cdot u & = 0, & \text{in } \Omega, \\ \mu\nabla u \cdot n - pn & = g, & \text{on } \Gamma_e, \\ \mu\nabla u \cdot n - pn + qu & = 0, & \text{on } \Gamma_0. \end{cases}$$

Hypotheses (for  $d = 2$  or  $3$ ):

- $\Omega$  of class  $C^\infty$
- $g \in H^{3/2}(\Gamma_e)$ ,  $\|g\|_{H^{3/2}(\Gamma_e)} \leq M_1$ ,  $g$  non identically null
- $q_1, q_2 \in B_{3/2,1}(\Gamma_0)$ ,  $\|q_1\|_{B_{3/2,1}(\Gamma_0)}, \|q_2\|_{B_{3/2,1}(\Gamma_0)} \leq M_2$  and  $q_1, q_2 \geq \alpha > 0$  on  $\Gamma_0$

## Stability result

$\Omega \subset \mathbb{R}^d$  connected bounded open set,  $\partial\Omega = \Gamma_e \cup \Gamma_0$  with  $\bar{\Gamma}_e \cap \bar{\Gamma}_0 = \emptyset$ .

$$\begin{cases} -\mu\Delta u + \nabla p & = 0, & \text{in } \Omega, \\ \nabla \cdot u & = 0, & \text{in } \Omega, \\ \mu\nabla u \cdot n - pn & = g, & \text{on } \Gamma_e, \\ \mu\nabla u \cdot n - pn + qu & = 0, & \text{on } \Gamma_0. \end{cases}$$

Hypotheses (for  $d = 2$  or  $3$ ):

- $\Omega$  of class  $C^\infty$
- $g \in H^{3/2}(\Gamma_e)$ ,  $\|g\|_{H^{3/2}(\Gamma_e)} \leq M_1$ ,  $g$  non identically null
- $q_1, q_2 \in B_{3/2,1}(\Gamma_0)$ ,  $\|q_1\|_{B_{3/2,1}(\Gamma_0)}, \|q_2\|_{B_{3/2,1}(\Gamma_0)} \leq M_2$  and  $q_1, q_2 \geq \alpha > 0$  on  $\Gamma_0$

Let  $K$  be a compact set of  $\Gamma_0$  such that  $|u_1| \geq m > 0$  on  $K$ . Then  $\exists d_0 > 0$ ,  $\forall \beta \in (0, 1)$ ,  $\forall d > d_0$ ,  $\exists C(m, M_1, M_2, \alpha), C_1(m, M_1, M_2, \alpha)$

$$\|q_1 - q_2\|_{L^2(K)} \leq \frac{C(m, M_1, M_2, \alpha)}{\left( \ln \left( \frac{dC_1(M_1, M_2, \alpha)}{\|u_1 - u_2\|_{L^2(\Gamma_e)} + \|p_1 - p_2\|_{L^2(\Gamma_e)} + \|\nabla(p_1 - p_2) \cdot n\|_{L^2(\Gamma_e)}} \right) \right)^{\frac{3\beta}{4}}}.$$

M.B., A.-C. Egloffé, C. Grandmont, in preparation



## Remarks

### Remarks

- same result for the Laplace equation **Bellassoued, Cheng, Choulli (2008)**
- The data are less regular than in the previous result
- The power in the inequality depends on the regularity of the solution
- Boundaries are very regular locally
- Same kind of result for the non-stationary problem with measurements in  $(0, +\infty)$

## Sketch of the proof

$$\text{On } \Gamma_0, (q_2 - q_1)u_1 = q_2(u_1 - u_2) + \nabla(u_1 - u_2) \cdot n - (p_1 - p_2)n.$$

Thus, if we set  $u = u_1 - u_2$ ,  $p = p_1 - p_2$ , we have

$$\begin{aligned} \|q_1 - q_2\|_{L^2(\mathcal{K})} &\leq C(m, M_2)(\|u\|_{L^2(\mathcal{K})} + \|\nabla u \cdot n\|_{L^2(\mathcal{K})} + \|p\|_{L^2(\mathcal{K})}) \\ &\leq C(m, M_2)(\|u\|_{H^{3/2+\epsilon}(\Omega)} + \|p\|_{H^1(\Omega)}) \end{aligned}$$

Then, since  $\|u\|_{H^3(\Omega)} + \|p\|_{H^2(\Omega)} \leq C$ ,

$$\|q_1 - q_2\|_{L^2(\mathcal{K})} \leq C(m, M_2)(\|u\|_{H^1(\Omega)}^\theta + \|p\|_{H^1(\Omega)}^\theta)$$

## Sketch of the proof: quantification of the unique continuation property

**Theorem :** Let  $\Omega$  be a bounded open set of class  $\mathcal{C}^\infty$ .

There exists  $d_0 > 0$ ,  $\forall \gamma \in (0, 1)$ ,  $\forall d > d_0$ ,  $\exists c(M) > 0$  such that

$$\|u\|_{H^1(\Omega)} + \|p\|_{H^1(\Omega)} \leq \frac{c(M)}{\left( \ln \left( \frac{d c(M)}{\|u\|_{L^2(\Gamma_e)} + \|p\|_{L^2(\Gamma_e)} + \|\nabla u \cdot n\|_{L^2(\Gamma_e)} + \|\nabla p \cdot n\|_{L^2(\Gamma_e)} \right) \right)^\gamma}.$$

for all  $(u, p) \in H^{3/2+\nu}(\Omega) \times H^{3/2+\nu}(\Omega)$  solution of

$$\begin{cases} -\mu \Delta u + \nabla p & = 0, & \text{in } \Omega, \\ \nabla \cdot u & = 0, & \text{in } \Omega. \end{cases}$$

such that

$$\|u\|_{H^{3/2+\nu}(\Omega)} + \|p\|_{H^{3/2+\nu}(\Omega)} \leq M$$

## Proof of the quantification of the unique continuation property

Phung (2003)

$$\|u\|_{H^1(\hat{\omega})} + \|p\|_{H^1(\hat{\omega})} \leq \frac{c}{\epsilon} \left( \|u\|_{H^1(\omega)} + \|p\|_{H^1(\omega)} \right) + \epsilon^\beta \left( \|u\|_{H^1(\Omega)} + \|p\|_{H^1(\Omega)} \right),$$

$$\|u\|_{H^1(\hat{\omega} \cap \Omega)} + \|p\|_{H^1(\hat{\omega} \cap \Omega)} \leq e^{\frac{\epsilon}{\epsilon}} \left( \|u\|_{H^1(\omega)} + \|p\|_{H^1(\omega)} \right) + \epsilon^\beta \left( \|u\|_{H^{3/2+\nu}(\Omega)} + \|p\|_{H^{3/2+\nu}(\Omega)} \right),$$

Hörmander (1985), Lebeau, Robbiano (1995)

## Proof of the quantification of the unique continuation property

**Phung (2003)**

$$\|u\|_{H^1(\hat{\omega})} + \|p\|_{H^1(\hat{\omega})} \leq \frac{c}{\epsilon} \left( \|u\|_{H^1(\omega)} + \|p\|_{H^1(\omega)} \right) + \epsilon^\beta \left( \|u\|_{H^1(\Omega)} + \|p\|_{H^1(\Omega)} \right),$$

$$\|u\|_{H^1(\hat{\omega} \cap \Omega)} + \|p\|_{H^1(\hat{\omega} \cap \Omega)} \leq e^{\frac{\epsilon}{\epsilon}} \left( \|u\|_{H^1(\omega)} + \|p\|_{H^1(\omega)} \right) + \epsilon^\beta \left( \|u\|_{H^{3/2+\nu}(\Omega)} + \|p\|_{H^{3/2+\nu}(\Omega)} \right),$$

$$\|u\|_{H^1(\omega)} + \|p\|_{H^1(\omega)} \leq \frac{c}{\epsilon} \left( \|u\|_{H^1(\Gamma_\epsilon)} + \|p\|_{H^1(\Gamma_\epsilon)} + \|\nabla u \cdot n\|_{L^2(\Gamma_\epsilon)} + \|\nabla p \cdot n\|_{L^2(\Gamma_\epsilon)} \right) + \epsilon^\beta \left( \|u\|_{H^1(\Omega)} + \|p\|_{H^1(\Omega)} \right).$$

**Hörmander (1985), Lebeau, Robbiano (1995)**

## Proof of the quantification of the unique continuation property

**Phung (2003)**

$$\|u\|_{H^1(\hat{\omega})} + \|p\|_{H^1(\hat{\omega})} \leq \frac{c}{\epsilon} \left( \|u\|_{H^1(\omega)} + \|p\|_{H^1(\omega)} \right) + \epsilon^\beta \left( \|u\|_{H^1(\Omega)} + \|p\|_{H^1(\Omega)} \right),$$

$$\|u\|_{H^1(\hat{\omega} \cap \Omega)} + \|p\|_{H^1(\hat{\omega} \cap \Omega)} \leq e^{\frac{c}{\epsilon}} \left( \|u\|_{H^1(\omega)} + \|p\|_{H^1(\omega)} \right) + \epsilon^\beta \left( \|u\|_{H^{3/2+\nu}(\Omega)} + \|p\|_{H^{3/2+\nu}(\Omega)} \right),$$

$$\|u\|_{H^1(\omega)} + \|p\|_{H^1(\omega)} \leq \frac{c}{\epsilon} \left( \|u\|_{H^1(\Gamma_e)} + \|p\|_{H^1(\Gamma_e)} + \|\nabla u \cdot n\|_{L^2(\Gamma_e)} + \|\nabla p \cdot n\|_{L^2(\Gamma_e)} \right) + \epsilon^\beta \left( \|u\|_{H^1(\Omega)} + \|p\|_{H^1(\Omega)} \right).$$

**Hörmander (1985), Lebeau, Robbiano (1995)**

$$\|u\|_{H^1(\Omega)} + \|p\|_{H^1(\Omega)} \leq e^{\frac{c}{\epsilon}} \left( \|u\|_{H^1(\Gamma_e)} + \|p\|_{H^1(\Gamma_e)} + \|\nabla u \cdot n\|_{L^2(\Gamma_e)} + \|\nabla p \cdot n\|_{L^2(\Gamma_e)} \right) + \epsilon^\beta \left( \|u\|_{H^1(\Omega)} + \|p\|_{H^1(\Omega)} \right).$$

## Proof of the quantification of the unique continuation property

**Phung (2003)**

$$\|u\|_{H^1(\hat{\omega})} + \|p\|_{H^1(\hat{\omega})} \leq \frac{c}{\epsilon} \left( \|u\|_{H^1(\omega)} + \|p\|_{H^1(\omega)} \right) + \epsilon^\beta \left( \|u\|_{H^1(\Omega)} + \|p\|_{H^1(\Omega)} \right),$$

$$\|u\|_{H^1(\hat{\omega} \cap \Omega)} + \|p\|_{H^1(\hat{\omega} \cap \Omega)} \leq e^{\frac{\xi}{\epsilon}} \left( \|u\|_{H^1(\omega)} + \|p\|_{H^1(\omega)} \right) + \epsilon^\beta \left( \|u\|_{H^{3/2+\nu}(\Omega)} + \|p\|_{H^{3/2+\nu}(\Omega)} \right),$$

$$\|u\|_{H^1(\omega)} + \|p\|_{H^1(\omega)} \leq \frac{c}{\epsilon} \left( \|u\|_{H^1(\Gamma_e)} + \|p\|_{H^1(\Gamma_e)} + \|\nabla u \cdot n\|_{L^2(\Gamma_e)} + \|\nabla p \cdot n\|_{L^2(\Gamma_e)} \right) + \epsilon^\beta \left( \|u\|_{H^1(\Omega)} + \|p\|_{H^1(\Omega)} \right).$$

**Hörmander (1985), Lebeau, Robbiano (1995)**

$$\|u\|_{H^1(\Omega)} + \|p\|_{H^1(\Omega)} \leq \frac{c(M)}{\left( \ln \left( \frac{d c(M)}{\|u\|_{L^2(\Gamma_e)} + \|p\|_{L^2(\Gamma_e)} + \|\nabla u \cdot n\|_{L^2(\Gamma_e)} + \|\nabla p \cdot n\|_{L^2(\Gamma_e)} \right) \right)^\gamma}.$$

## Proof of the quantification of the unique continuation property

Phung (2003)

$$\|u\|_{H^1(\hat{\omega})} + \|p\|_{H^1(\hat{\omega})} \leq \frac{c}{\epsilon} \left( \|u\|_{H^1(\omega)} + \|p\|_{H^1(\omega)} \right) + \epsilon^\beta \left( \|u\|_{H^1(\Omega)} + \|p\|_{H^1(\Omega)} \right),$$

$$\|u\|_{H^1(\hat{\omega} \cap \Omega)} + \|p\|_{H^1(\hat{\omega} \cap \Omega)} \leq e^{\frac{\xi}{\epsilon}} \left( \|u\|_{H^1(\omega)} + \|p\|_{H^1(\omega)} \right) + \epsilon^\beta \left( \|u\|_{H^{3/2+\nu}(\Omega)} + \|p\|_{H^{3/2+\nu}(\Omega)} \right),$$

$$\|u\|_{H^1(\omega)} + \|p\|_{H^1(\omega)} \leq \frac{c}{\epsilon} \left( \|u\|_{H^1(\Gamma_e)} + \|p\|_{H^1(\Gamma_e)} + \|\nabla u \cdot n\|_{L^2(\Gamma_e)} + \|\nabla p \cdot n\|_{L^2(\Gamma_e)} \right) + \epsilon^\beta \left( \|u\|_{H^1(\Omega)} + \|p\|_{H^1(\Omega)} \right).$$

Hörmander (1985), Lebeau, Robbiano (1995)

$$\|u\|_{H^1(\Omega)} + \|p\|_{H^1(\Omega)} \leq \frac{c(M)}{\left( \ln \left( \frac{d c(M)}{\|u\|_{L^2(\Gamma_e)} + \|p\|_{L^2(\Gamma_e)} + \|\nabla u \cdot n\|_{L^2(\Gamma_e)} + \|\nabla p \cdot n\|_{L^2(\Gamma_e)} \right)} \right)^\gamma}.$$

**Remark:**  $K$  compact set of  $\Omega$

$$\|u\|_{H^1(K)} + \|p\|_{H^1(K)} \leq C \left( \|u\|_{L^2(\Gamma_e)} + \|p\|_{L^2(\Gamma_e)} + \|\nabla u \cdot n\|_{L^2(\Gamma_e)} + \|\nabla p \cdot n\|_{L^2(\Gamma_e)} \right)^\beta$$



- 1 Modeling of the respiratory tract
  - Introduction
  - Modelling
- 2 Identifiability
- 3 A first stability result in dimension 2
  - Statement
  - Sketch of the proof
- 4 A stability result in any dimension
  - Statement of the result
  - Sketch of the proof
- 5 **Conclusion**

$$\int_{\Gamma_0} (|u|^2 + |\nabla u|^2 + |p|^2 + |\nabla p|^2) \leq \frac{C}{\ln \left( \frac{C_1}{\int_{\Gamma_e} (|u|^2 + |\nabla u|^2 + |p|^2 + |\nabla p|^2)} \right)}.$$

- Bad estimate from the numerical point of view
- Cauchy problem is ill-posed for the Stokes equation
- If we assume that  $q$  is piecewise constant, we get Lipschitz estimate

**A.-C. Egloffé, article in preparation, poster in the next session**

- Lipschitz stability in the general case ?

**Alessandrini, Del Piero, Rondi (2003), Chaabane, Fella, Jaoua, Leblond (2004), Sincich (2007), Cornilleau-Robbiano (2011)**

## Perspectives

- Domain regularity.

**Alessandrini, Beretta, Rosset, Vessela (2000) Bourgeois-Dardé (2010)**

- Logarithmic inequality with mixed conditions Dirichlet/Neumann/Robin ?

Regularity of the solution ?

Other types of boundary conditions on  $\Gamma_0$  :

$$\begin{cases} (\mu \nabla u \cdot n - pn + qu) \cdot n = 0 \\ u \cdot \tau = 0 \end{cases}$$