

A MILNE PROBLEM FROM A BOSE CONDENSATE WITH EXCITATIONS

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ABSTRACT. This paper deals with a half-space linearized problem for the distribution function of the excitations in a Bose gas close to equilibrium. Existence and uniqueness of the solution, as well as its asymptotic properties are proven for a given energy flow. The problem differs from the ones for the classical Boltzmann and related equations, where the hydrodynamic mass flow along the half-line is constant. Here it is no more constant. Instead we use the energy flow which is constant, but no more hydrodynamic.

1. Introduction. This paper studies a linearized half-line problem related to the kinetic equation for a gas of excitations interacting with a Bose condensate. Below the temperature T_c where Bose-Einstein condensation sets in, the system consists of a condensate and excitations. The condensate density n_c is modelled by a Gross-Pitaevskii equation. The excitations are described by a kinetic equation with a source term taking into account their interactions with the condensate,

$$\frac{\partial F}{\partial t} + p \cdot \nabla_x F = C_{12}(F, n_c). \quad (1)$$

With F the distribution function of the excitations, and n_c the density of the condensate, the collision operator in this model is

$$C_{12}(F, n_c)(p) = n_c \int \delta_0 \delta_3 \left((1 + F_1) F_2 F_3 - F_1 (1 + F_2) (1 + F_3) \right) dp_1 dp_2 dp_3, \quad (2)$$

where $F(p_i)$ is denoted by F_i , and

$$\begin{aligned} \delta_0 &= \delta(p_1 = p_2 + p_3, p_1^2 = p_2^2 + p_3^2 + n_c), \\ \delta_3 &= \delta(p_1 = p) - \delta(p_2 = p) - \delta(p_3 = p). \end{aligned}$$

This corresponds to the ‘high temperature case’ $|p| \gg \sqrt{n_c}$ in the superfluid rest frame with the temperature range close to $0.7T_c$, where the approximation $p^2 + n_c$ for the excitation energy is commonly used.

Multiplying (2) by $\log \frac{F}{1+F}$ and integrating in p , it follows that $C_{12}(F, n_c) = 0$ if and only if

$$\frac{F_1}{1 + F_1} = \frac{F_2}{1 + F_2} \frac{F_3}{1 + F_3}, \quad p_1 = p_2 + p_3, p_1^2 = p_2^2 + p_3^2 + n_c.$$

2010 *Mathematics Subject Classification.* 81V99, 82C10, 82C22, 82C40.

Key words and phrases. Low temperature kinetics, Bose condensate, two component model, Milne problem.

The second author is supported by ANR GYPSI.

This implies that the kernel of C_{12} consists of the Planckian distribution functions

$$P_{\alpha,\beta}(p) = \frac{1}{e^{\alpha(p^2+n_c)+\beta\cdot p} - 1}, \quad p \in \mathbb{R}^3, \quad \text{for } \alpha > 0, \beta \in \mathbb{R}^3.$$

We refer to [1] and references therein for a further discussion of the two-component model, and to [2] where its well-posedness and long time behaviour are studied close to equilibrium. In that context the linearized half-space problem of this paper is connected to boundary layer questions for (1), for which n_c may be taken as a constant n . Take $\alpha = 1$ and write $(|p|^2 + n) + \beta \cdot p = |p + \frac{\beta}{2}|^2 + n - \frac{|\beta|^2}{4}$. With the approximation (close to diffusive thermal equilibrium) $n - \frac{|\beta|^2}{4} = 0$, i.e. $|\beta| = 2\sqrt{n}$, the Planckian $P(p)$ takes the form

$$P(p) = \frac{1}{e^{|p-p_0|^2} - 1} \quad \text{with } p_0 = -\frac{\beta}{2}.$$

Changing variables $p - p_0 \rightarrow p$ gives

$$P(p) = \frac{1}{e^{|p|^2} - 1}.$$

The Dirac measure δ_0 in (2) changes into $\delta_c = \delta(p_1 = p_2 + p_3 + p_0, p_1^2 = p_2^2 + p_3^2)$.

With $F = P(1 + f)$, the integrand of the collision operator becomes

$$\begin{aligned} & (1 + F_1)F_2F_3 - F_1(1 + F_2)(1 + F_3) \\ &= - (1 + P_2 + P_3)P_1f_1 + (P_3 - P_1)P_2f_2 + (P_2 - P_1)P_3f_3 \\ & \quad + P_2P_3f_2f_3 - P_1P_2f_1f_2 - P_1P_3f_1f_3. \end{aligned}$$

Here we have used that $(1 + P) = M^{-1}P$, where

$$M(p) = e^{-p^2}, \quad p \in \mathbb{R}^3,$$

and that $M(p_1) = M(p_2)M(p_3)$ when $p_1^2 = p_2^2 + p_3^2$. It follows that the linear term in the previous integrand gives the linearized operator

$$L(f) = \frac{n}{P} \int \delta_c \delta_3 \left[-(1 + P_2 + P_3)P_1f_1 + (P_3 - P_1)P_2f_2 + (P_2 - P_1)P_3f_3 \right] dp_1 dp_2 dp_3.$$

We shall here consider functions on a half-line in the x -direction, which in the variable $p = (p_x, p_y, p_z)$ are cylindrically symmetric functions of p_x and $p_r = \sqrt{p_y^2 + p_z^2}$. Assuming $p_0 = (0, p_{0y}, p_{0z})$, this changes the momentum conservation Dirac measure in L to $\delta(p_{1x} - p_{2x} - p_{3x})$. Being in the high temperature case, we introduce a cut-off at $\lambda > 0$ in the integrand of L , given by the characteristic function $\tilde{\chi}$ for the set of (p, p_1, p_2, p_3) , such that

$$|p| \geq \lambda, \quad |p_1| \geq \lambda, \quad |p_2| \geq \lambda, \quad |p_3| \geq \lambda.$$

The Milne problem is

$$p_x \partial_x f = Lf, \quad x > 0, \quad p_x \in \mathbb{R}, \quad p_r \in \mathbb{R}^+, \quad |p| \geq \lambda, \quad (3)$$

$$f(0, p) = f_0(p_x, p_r), \quad p_x > 0, \quad |p| \geq \lambda, \quad (4)$$

where f_0 is given. The restriction $|p| \geq \lambda$ will be implicitly assumed below, and $\int dp$ will stand for $\int_{|p| \geq \lambda} dp$.

We shall prove in Section 2 (see Lemma 2.1) that the kernel of L is spanned by $|p|^2(1+P)$ and $p_x(1+P)$. For any measurable function $f(x, p)$ such that for almost all $x \in \mathbb{R}^+$,

$$(p \rightarrow f(x, p)) \in L^2_{p_r(1+|p|)^3 \frac{P}{1+P}}(\mathbb{R} \times \mathbb{R}^+),$$

where $|p| = \sqrt{p_x^2 + p_r^2}$, let

$$f(x, p) = a(x)|p|^2(1+P) + b(x)p_x(1+P) + w(x, p) \tag{5}$$

be its orthogonal decomposition on the kernel of L and the orthogonal complement in $L^2_{p_r \frac{P}{1+P}}$, i.e.

$$\int p_x w(x, p) P p_r dp_x dp_r = \int |p|^2 w(x, p) P p_r dp_x dp_r = 0, \quad x \in \mathbb{R}^+. \tag{6}$$

Denote by D the function space

$$D = \left\{ f; f \in L^\infty(\mathbb{R}^+; L^2_{p_r(1+|p|)^3 \frac{P}{1+P}}(\mathbb{R} \times \mathbb{R}^+)), \right. \\ \left. p_x \partial_x f \in L^2_{loc}(\mathbb{R}^+; L^2_{p_r(1+|p|)^{-3} \frac{P}{1+P}}(\mathbb{R} \times \mathbb{R}^+)) \right\}.$$

The main result of this paper is the following.

Theorem 1.1. *For any $\mathcal{E} \in \mathbb{R}$ and $f_0 \in L^2_{p_r(1+|p|)^3 \frac{P}{1+P}}(\mathbb{R}^+ \times \mathbb{R}^+)$, there is a unique solution $f \in D$ to the Milne problem,*

$$p_x \partial_x f = Lf, \quad x > 0, \quad p_x \in \mathbb{R}, \quad p_r \in \mathbb{R}^+, \tag{7}$$

$$f(0, p) = f_0(p), \quad p_x > 0, \tag{8}$$

$$\int p_x |p|^2 f(x, p) P(p) dp = \mathcal{E}, \quad x \in \mathbb{R}^+. \tag{9}$$

Moreover, for the decomposition (5) of the solution, there are $(a_\infty, b_\infty) \in \mathbb{R}^2$ with

$$b_\infty = \frac{\mathcal{E}}{\gamma}, \quad \text{where} \quad \gamma = \int p_x^2 |p|^2 P(1+P) dp, \tag{10}$$

and a constant $c > 0$, such that for any $\eta \in]0, c_1[$,

$$\int (1+|p|)^3 w^2(x, p) \frac{P}{1+P} dp + |a(x) - a_\infty|^2 + |b(x) - b_\infty|^2 \leq c e^{-2\eta x}, \quad x \in \mathbb{R}^+. \tag{11}$$

Here with ν_0 defined by (2.4),

$$c_1 = \min \left\{ \frac{\nu_0}{2}, \frac{\nu_0}{2c_2} \right\}, \quad c_2 = \frac{2}{\gamma} \left(\int p_x^4 P(1+P) dp \int p_x^2 |p|^4 P(1+P) dp \right)^{\frac{1}{2}}. \tag{12}$$

Remarks. This result should be compared to the analogous result concerning the Milne problem for the linearized Boltzmann operator around the absolute Maxwellian in [5]. In [5] the mass flow is constant and well-posedness for the Milne problem is proven for a given mass flow. In the present paper on the other hand, the mass flow may not be constant, since mass is not a hydrodynamic mode. But the energy flow is constant, and well-posedness here is proven for a fixed energy flow. That this energy flow is proportional to the asymptotic limit of the mass flow, is a new low temperature result.

A separate complication in the present case is that, whereas the given mass flow in [5] is a hydrodynamic component of the solution, here the energy flow is not in

the kernel of L . Another differing aspect compared to classical kinetic theory, is that the collision frequency is asymptotically equivalent to $|p|^3$, when $p \rightarrow \infty$.

The interest in half space problems such as (7)-(8) is partly due to their role in the boundary layer behaviour of the solution of boundary-value problems of kinetic equations for small Knudsen numbers. This subject has received much attention for the Boltzmann equation ([13], [15], [16], [17], [18], [3]) and related equations ([7], [14]). Starting from the stationary Boltzmann equation in a half-space with given in-datum and a Maxwellian limit at infinity, the unknown is assumed to stay close to this Maxwellian, giving rise to the linearized stationary Boltzmann equation in a half space. A general treatment of the linearized problem for hard forces and hard spheres under null bulk velocity, is given in [12] and references therein. The case of a gas of hard spheres (resp. of hard or soft forces) and a null bulk velocity at infinity is independently treated in [5] (resp. in [11]). The case of a gas of hard spheres and a nonzero bulk velocity at infinity is considered in [9], positively answering a former conjecture [8]. The Milne problem for the Boltzmann equation with a force term is analyzed in [10]. Half-space problems in a discrete velocity frame are studied in [4]. For a review of mathematical results on the half-space problem for the linear and nonlinear Boltzmann equations, we refer to [6].

The plan of the paper is the following. In Section 2, the linearized collision operator L is studied, including a spectral inequality. In Section 3, Theorem 1.1 is proven.

2. The linearized collision operator.

Lemma 2.1. *L is a self-adjoint operator in $L^2_{\frac{P}{1+P}}$. Within the space of cylindrically invariant distribution functions, its kernel is the subspace spanned by $|p|^2(1+P)$ and $p_x(1+P)$.*

Proof. It follows from the equalities

$$\begin{aligned} P_2(1+P_2)(P_3-P_1) &= P_3(1+P_3)(P_2-P_1) = P_1(1+P_2)(1+P_3), \\ P_1(1+P_2+P_3) &= P_2P_3 = \frac{P_1(1+P_2)(1+P_3)}{1+P_1}, \quad p_1^2 = p_2^2 + p_3^2, \end{aligned}$$

that for any functions f and g in $L^2_{\frac{P}{1+P}}$,

$$\begin{aligned} \int \frac{P}{1+P}(p)f(p)Lg(p)dp &= -n \int \tilde{\chi}\delta_c P_1(1+P_2)(1+P_3) \left(\frac{f_1}{1+P_1} - \frac{f_2}{1+P_2} \right. \\ &\quad \left. - \frac{f_3}{1+P_3} \right) \left(\frac{g_1}{1+P_1} - \frac{g_2}{1+P_2} - \frac{g_3}{1+P_3} \right) dp_1 dp_2 dp_3. \end{aligned}$$

This proves the self-adjointness of L in $L^2_{\frac{P}{1+P}}$. Moreover, $Lf = 0$ for $f \in L^2_{\frac{P}{1+P}}$ implies that

$$\frac{f_1}{1+P_1} = \frac{f_2}{1+P_2} + \frac{f_3}{1+P_3}, \quad p_{1x} = p_{2x} + p_{3x}, \quad p_1^2 = p_2^2 + p_3^2.$$

It is a consequence of this Cauchy equation that the orthogonal functions

$$|p|^2(1+P) \text{ and } p_x(1+P) \tag{13}$$

span the kernel of L . □

The operator L splits into $K - \nu$, where

$$\begin{aligned}
 Kf(p) &:= \frac{2n}{P(p)} \left(\int \tilde{\chi} \delta(p_x = p_{2x} + p_{3x}, p^2 = p_2^2 + p_3^2) (P_3 - P) P_2 f_2 dp_2 dp_3 \right. \\
 &\quad + \int \tilde{\chi} \delta(p_{1x} = p_x + p_{3x}, p_1^2 = p^2 + p_3^2) (1 + P + P_3) P_1 f_1 dp_1 dp_3 \\
 &\quad \left. + \int \tilde{\chi} \delta(p_{1x} = p_x + p_{3x}, p_1^2 = p^2 + p_3^2) (P_1 - P) P_3 f_3 dp_1 dp_3 \right) \tag{14}
 \end{aligned}$$

and

$$\begin{aligned}
 \nu(p) &:= n \int \tilde{\chi} \delta(p_x = p_{2x} + p_{3x}, p^2 = p_2^2 + p_3^2) (1 + P_2 + P_3) dp_2 dp_3 \\
 &\quad + 2n \int \tilde{\chi} \delta(p_{1x} = p_x + p_{3x}, p_1^2 = p^2 + p_3^2) (P_3 - P_1) dp_1 dp_3. \tag{15}
 \end{aligned}$$

Lemma 2.2. *The operator K is compact from $L^2_{\nu \frac{P}{1+P}}$ in $L^2_{\nu^{-1} \frac{P}{1+P}}$. The collision frequency ν satisfies*

$$\nu_0(1 + |p|)^3 \leq \nu(p) \leq \nu_1(1 + |p|)^3, \quad p = (p_x, p_r) \in \mathbb{R} \times \mathbb{R}^+, \tag{16}$$

for some positive constants ν_0 and ν_1 .

Proof of Lemma 2.2. $K = K_1 + K_2 + K_3$, where

$$\begin{aligned}
 K_1 h(p) &:= 2\pi n \int k_1(p, p_2) h_2 dp_2, \quad K_2 h(p) = 2\pi n \int k_2(p, p_1) h_1 dp_1, \\
 K_3(p) &= 2\pi n \int k_3(p, p_3) h_3 dp_3, \\
 k_1(p, p_2) &:= \frac{P_2}{\pi} \int \delta(p_x = p_{2x} + p_{3x}, p^2 = p_2^2 + p_3^2) \frac{P_3 - P}{P} dp_3 \\
 &= P_2 \chi_{p^2 - p_2^2 - (p_x - p_{2x})^2 > 0} \left(\frac{1}{P(e^{p^2 - p_2^2} - 1)} - 1 \right), \\
 k_2(p, p_1) &:= \frac{P_1}{\pi} \int \delta(p_{1x} = p_x + p_{3x}, p_1^2 = p^2 + p_3^2) \frac{1 + P + P_3}{P} dp_3 \\
 &= P_1 \chi_{p_1^2 - p^2 - (p_{1x} - p_x)^2 > 0} \left(\frac{1}{P} + 1 + \frac{1}{P(e^{p_1^2 - p^2} - 1)} \right), \\
 k_3(p, p_3) &:= \frac{P_3}{\pi} \int \delta(p_{1x} = p_x + p_{3x}, p_1^2 = p^2 + p_3^2) \frac{P_1 - P}{P} dp_1 \\
 &= P_3 \chi_{p^2 + p_3^2 - (p_x - p_{3x})^2 > 0} \left(\frac{1}{P(e^{p^2 + p_3^2} - 1)} - 1 \right).
 \end{aligned}$$

Let $m \in \mathbb{N}^*$. We treat separately the parts of K_1 with $\frac{P_3}{P}$ and with $\frac{P}{P}$, and notice that for $|p|, |p_2|, |p_3| \geq \lambda$, factors $P = \frac{M}{1-M}$ may be replaced by M for questions of boundedness and convergence to zero. For $m > \lambda$ fixed, split the domain of p_2 into $|p_2| < m$ and $|p_2| > m$. The mapping

$$h \rightarrow \int_{|p_2| < m} k_{11}(p, p_2) h_2 dp_2,$$

where

$$k_{11}(p, p_2) = M_2 M_3 M^{-1} \chi_{p^2 - p_2^2 - (p_x - p_{2x})^2 > 0, \lambda^2 < |p_2|^2 < p^2 - \lambda^2},$$

is compact from $L^2_{\nu^{\frac{P}{1+P}}}$ into $L^2_{\nu^{-1}\frac{P}{1+P}}$. Indeed

$$\int_{|p_2| < m} \nu^{-1} M k_{11}^2(p, p_2) \nu_2^{-1} M_2^{-1} dp dp_2 < \infty.$$

The mapping $h \rightarrow \int_{|p_2| > m} k_{11}(p, p_2) h_2 dp_2$ tends to zero in $L^2_{\nu^{-1}\frac{P}{1+P}}$ when $m \rightarrow \infty$, uniformly for functions h with norm one in $L^2_{\nu^{\frac{P}{1+P}}}$. Namely, it holds

$$\begin{aligned} & \left(\int \nu^{-1} M \left(\int_{|p_2| > m} k_{11}(p, p_2) h_2 dp_2 \right)^2 dp \right)^{\frac{1}{2}} \\ & \leq \int_{|p_2| > m} \left(\int \nu^{-1} M k_{11}^2(p, p_2) dp \right)^{\frac{1}{2}} h_2 dp_2 \\ & \leq \int_{|p_2| > m} \left(\int_{|p| > |p_2|} \nu^{-1} M dp \right)^{\frac{1}{2}} h_2 dp_2 \\ & \leq c \int_{|p_2| > m} \frac{M_2^{\frac{1}{2}}}{|p_2|} h_2 dp_2 \\ & \leq \frac{c}{m} \left(\int M_2 \nu_2 h_2^2 dp_2 \right)^{\frac{1}{2}}. \end{aligned}$$

The other term in K_1 only differs in the factor $\frac{P}{P} < \frac{P_3}{P}$. The compactness of K_1 follows.

An analogous splitting of K_2 with respect to velocities smaller and larger than m , gives for K_2 and $|p_1| < m$ that the dominating term corresponds to the factor $\frac{1}{P}$. The mapping becomes

$$h \rightarrow \int_{|p_1| < m} k_{21}(p, p_1) h_1 dp_1,$$

with

$$k_{21}(p, p_1) = M_1 M^{-1} \chi_{p_1^2 - p^2 - (p_{1x} - p_x)^2 > 0, \lambda^2 < p_1^2 - p^2}.$$

Since the kernel k_{21} is bounded on the domain of integration which is bounded, this mapping is compact. The mapping $h \rightarrow \int_{|p_1| > m} k_{21}(p, p_1) h_1 dp_1$ tends to zero in $L^2_{\nu^{-1}\frac{P}{1+P}}$ when $m \rightarrow \infty$, uniformly for functions h with norm one in $L^2_{\nu^{\frac{P}{1+P}}}$. Here

$$\begin{aligned} & \left(\int \nu^{-1} M \left(\int_{|p_1| > m} k_{21}(p, p_1) h_1 dp_1 \right)^2 dp \right)^{\frac{1}{2}} \\ & \leq \int_{|p_1| > m} \left(\int_{p^2 < p_1^2} \nu^{-1} M^{-1} dp \right)^{\frac{1}{2}} M_1^{\frac{1}{2}} \nu_1^{-\frac{1}{2}} (M_1 \nu_1)^{\frac{1}{2}} h_1 dp_1 \\ & \leq c \int_{|p_1| > m} \nu_1^{-\frac{5}{6}} (M_1 \nu_1)^{\frac{1}{2}} h_1 dp_1 \\ & \leq \left(\int_{|p_1| > m} \nu_1^{-\frac{5}{3}} dp_1 \right)^{\frac{1}{2}} \left(\int M_1 \nu_1 h_1^2 dp_1 \right)^{\frac{1}{2}}, \end{aligned}$$

which again tends to zero, uniformly in h when $m \rightarrow \infty$. In K_3 the dominating term corresponds to the factor $\frac{P}{P}$. For the kernel

$$k_{31}(p, p_3) = M_3 \chi_{p^2 + p_3^2 - (p_x + p_{3x})^2 > 0, |p_3| > \lambda},$$

it holds that

$$\int_{|p_3| < m} \nu^{-1} M k_{31}^2(p, p_3) \nu_3^{-1} M_3^{-1} dp dp_3 < \infty,$$

and

$$\begin{aligned} & \left(\int \nu^{-1} M \left(\int_{|p_3| > m} k_{31}(p, p_3) h_3 dp_3 \right)^2 dp \right)^{\frac{1}{2}} \\ & \leq \int_{|p_3| > m} \left(\int \nu^{-1} M k_{31}^2(p, p_3) dp \right)^{\frac{1}{2}} h_3 dp_3 \\ & \leq \int_{|p_3| > m} M_3 h_3 dp_3 \left(\int \nu^{-1} M dp \right)^{\frac{1}{2}} \\ & \leq c \left(\int_{|p_3| > m} M_3 \nu_3^{-1} dp_3 \right)^{\frac{1}{2}} \left(\int M_3 \nu_3 h_3^2 dp_3 \right)^{\frac{1}{2}}. \end{aligned}$$

This ends the proof of the compactness of K .

The function ν is bounded from below by a positive constant, since

$$P_3 - P_1 > 0, \quad p_1^2 = p^2 + p_3^2.$$

For $|p| > \lambda$ the first term of $\nu(p)$ belongs to the interval with end points

$$2\pi^2 n \int_{p_{2r} > 0, p_{2r}^2 + 2(p_{2x} - \frac{1}{2}p_x)^2 < \frac{1}{2}p_x^2 + p_r^2} p_{2r} dp_{2r} dp_{2x}$$

and

$$2\pi^2 n \left(1 + \frac{2}{e^{\lambda^2} - 1} \right) \int_{p_{2r} > 0, p_{2r}^2 + 2(p_{2x} - \frac{1}{2}p_x)^2 < \frac{1}{2}p_x^2 + p_r^2} p_{2r} dp_{2r} dp_{2x}.$$

With the change of variables $(x, y) := (p_{2x}, p_{2r}^2)$,

$$\begin{aligned} & 2 \int_{p_{2r} > 0, p_{2r}^2 + 2(p_{2x} - \frac{1}{2}p_x)^2 < \frac{1}{2}p_x^2 + p_r^2} p_{2r} dp_{2r} dp_{2x} \\ & = \int_{y > 0, y + 2(x - \frac{1}{2}p_x)^2 < \frac{1}{2}p_x^2 + p_r^2} dx dy \\ & = \int_0^{\frac{1}{2}p_x^2 + p_r^2} \int_{(x - \frac{1}{2}p_x)^2 < \frac{1}{4}(p_x^2 + 2p_r^2 - 2y)} dx dy \\ & = \int_0^{\frac{1}{2}p_x^2 + p_r^2} \sqrt{p_x^2 + 2p_r^2 - 2y} dy \\ & = \frac{1}{3} (p_x^2 + 2p_r^2)^{\frac{3}{2}} \\ & \sim |p|^3. \end{aligned}$$

The second term of $\nu(p)$ is bounded. Indeed,

$$\begin{aligned} 0 &\leq \frac{1}{2\pi^2} \int \delta(p_{1x} = p_x + p_{3x}, p_1^2 = p^2 + p_3^2)(P_3 - P_1) dp_1 dp_3 \\ &\leq \int_{p_{1r} > 0} \left(\frac{1}{e^{p_1^2 - p^2} - 1} - P_1 \right) \left(\int_0^{+\infty} \delta(p_{3r}^2 = p_{1r}^2 - p^2 - p_x^2 + 2p_x p_{1x}) \right. \\ &\quad \left. p_{3r} dp_{3r} \right) p_{1r} dp_{1r} dp_{1x} \\ &\leq \iint_0^{+\infty} \frac{1}{e^{x^2 + y - p^2} - 1} \chi_{y > p^2 + p_x^2 - 2xp_x} dy dx \\ &= \sum_{k \geq 1} e^{kp^2} \int e^{-kx^2} \int_0^{+\infty} e^{-ky} \chi_{y > p^2 + p_x^2 - 2xp_x} dy dx \\ &\leq \sum_{k \geq 1} \frac{1}{k} \int e^{-k(x-p_x)^2} dx \\ &= \sqrt{\pi} \sum_{k \geq 1} \frac{1}{k^{\frac{3}{2}}}. \end{aligned}$$

□

Denote by (\cdot, \cdot) the scalar product in $L^2_{\frac{P}{1+P}}$, and by \tilde{P} the orthogonal projection on the kernel of L .

Lemma 2.3. *L satisfies the spectral inequality,*

$$-(Lf, f) \geq \nu_0 \left((1 + |p|)^3 (I - \tilde{P})f, (I - \tilde{P})f \right), \quad f \in L^2_{(1+|p|)^3 \frac{P}{1+P}}. \tag{17}$$

Proof. For the compact, self-adjoint operator K , the spectrum behaves similarly to the classical Boltzmann case. Namely, there is no eigenvalue $\alpha > 1$ for $\frac{K}{\nu}$. Else there is $f \neq 0$ such that $Lf = (\alpha - 1)\nu f$ and so $(Lf, f) > 0$. But

$$(Lf, f) = -n \int \tilde{\chi} \delta_c \left(\frac{f_1}{1 + P_1} - \frac{f_2}{1 + P_2} - \frac{f_3}{1 + P_3} \right)^2 dp_1 dp_2 dp_3 \leq 0.$$

In the complement of the kernel of L , the eigenvalues of $\frac{K}{\nu}$ are bounded from above by $\alpha_0 < 1$. Spanning $L^2_{(1+|p|)^3 \frac{P}{1+P}}$ with the corresponding eigenfunctions of $\frac{K}{\nu}$ and the kernel of L , we obtain the spectral inequality

$$(Lf, f) \leq (\alpha_0 - 1)(\nu(I - \tilde{P})f, (I - \tilde{P})f), \quad f \in L^2_{(1+|p|)^3 \frac{P}{1+P}}.$$

From here, (17) follows by (16).

3. The Milne problem. This section gives the proof of Theorem 1.1.

Let

$$\tilde{f} = f - \frac{\mathcal{E}}{\gamma} p_x (1 + P), \quad \tilde{f}_0(p) = f_0(p) - \frac{\mathcal{E}}{\gamma} p_x (1 + P).$$

Solving the Milne problem (7)-(8)-(9) for the unknown f is equivalent to solving

$$p_x \partial_x \tilde{f} = L\tilde{f}, \quad x > 0, \quad p_x \in \mathbb{R}, \quad p_r \in \mathbb{R}^+, \tag{18}$$

$$\tilde{f}(0, p) = \tilde{f}_0(p), \quad p_x > 0, \tag{19}$$

$$\int p_x |p|^2 \tilde{f}(x, p) P(p) dp = 0, \quad x \in \mathbb{R}^+, \tag{20}$$

for the unknown \tilde{f} . We first study the behaviour of a solution \tilde{f} to the Milne problem (18)-(19)-(20), when $x \rightarrow +\infty$.

Set

$$\tilde{f}(x, p) = (a(x)|p|^2 + \tilde{b}(x)p_x)(1 + P) + w(x, p),$$

with

$$\int p_x w P dp = \int |p|^2 w P dp = 0,$$

an orthogonal decomposition of \tilde{f} . Denote by

$$W(x) = \frac{1}{2} \int p_x \tilde{f}^2(x, p) \frac{P}{1 + P} dp \tag{21}$$

the linearized entropy flux of \tilde{f} . It holds that

$$W(0) \leq \frac{1}{2} \int_{p_x > 0} p_x \tilde{f}_0^2(p) \frac{P}{1 + P} dp. \tag{22}$$

By (20)

$$\begin{aligned} W(x) &= \frac{1}{2} \int p_x \tilde{f}^2(x, p) \frac{P}{1 + P} dp - \frac{1}{\gamma} \int p_x^2 \tilde{f}(x, p) P(p) dp \int p_x |p|^2 \tilde{f}(x, p) P(p) dp \\ &= \frac{1}{2} \int p_x w^2(x, p) \frac{P}{1 + P} dp + a \int p_x |p|^2 w P dp + \tilde{b} \int p_x^2 w P dp + a\tilde{b}\gamma \\ &\quad - \frac{1}{\gamma} \left(\int p_x^2 w P dp + a\gamma \right) \left(\int p_x |p|^2 w P dp + \tilde{b}\gamma \right), \end{aligned}$$

i.e.

$$W(x) = \frac{1}{2} \int p_x w^2(x, p) \frac{P}{1 + P} dp - \frac{1}{\gamma} \int p_x^2 w P dp \int p_x |p|^2 w P dp. \tag{23}$$

This differs from ([BCN]), where the linearized entropy flux of the solution is equal to the linearized entropy flux of its non-hydrodynamic component. The expression (23) for W in terms of w is important in the proof.

Multiplying (18) by $\tilde{f} \frac{P}{1+P}$, integrating on $(0, X) \times \mathbb{R} \times \mathbb{R}^+$ (resp. $\mathbb{R} \times \mathbb{R}^+$), and using (17), gives

$$W(X) + \nu_0 \int_0^X \int (1 + |p|)^3 w^2(x, p) \frac{P}{1 + P} dp dx \leq W(0), \quad X > 0, \tag{24}$$

and

$$W'(x) + \nu_0 \int (1 + |p|)^3 w^2(x, p) \frac{P}{1 + P} dp \leq 0. \tag{25}$$

Since $\tilde{f} \in D$, it holds that $W \in L^\infty(\mathbb{R}^+)$. Then by (24) and (23), $W \in L^1(\mathbb{R}^+)$. By (25), W is a non-increasing function. Hence it tends to zero, when x tends to $+\infty$ and is a nonnegative function. Let $\eta \in]0, c_1[$. Multiply (25) by $e^{2\eta x}$, so that

$$(W(x)e^{2\eta x})' - 2\eta W(x)e^{2\eta x} + \nu_0 e^{2\eta x} \int (1 + |p|)^3 w^2(x, p) \frac{P}{1 + P} dp \leq 0.$$

By the Cauchy-Schwartz inequality,

$$\left| \int p_x^2 w(x, p) P dp \int p_x |p|^2 w(x, p) P dp \right| \leq \frac{\gamma c_3}{2} \int w^2(x, p) \frac{P}{1 + P} dp.$$

Hence,

$$(W(x)e^{2\eta x})' + e^{2\eta x} \int \left(\nu_0 (1 + |p|)^3 - \eta (p_x + c_3) \right) w^2(x, p) \frac{P}{1 + P} dp \leq 0, \quad x \geq 0. \tag{26}$$

By the definition (12) of c_1 , the nonnegativity of W and (22), it holds that

$$\int_0^\infty e^{2\eta x} \int (1 + |p|)^3 w^2(x, p) \frac{P}{1+P} dp dx \leq c, \quad (27)$$

for some constant c . Moreover, by (26) and (25),

$$0 \leq W(x) \leq W(0)e^{-2\eta x} \leq ce^{-2\eta x}, \quad x \geq 0. \quad (28)$$

(27) implies that $\tilde{f}(x, \cdot)$ converges to a hydrodynamic state when $x \rightarrow +\infty$. In order to prove the exponential point-wise decay of $\int (1 + |p|)^3 w^2(x, p) \frac{P}{1+P} dp$ in (11), let $0 < Y < X$ be given and introduce a smooth cutoff function $\Phi(x)$ such that

$$\Phi(x) = 0, \quad x \in \left[0, \frac{Y}{2}\right] \cup]X + 1, +\infty[, \quad \Phi(x) = 1, \quad x \in [Y, X].$$

Denote by $\varphi(x) = e^{\eta x} \Phi(x)$. Then,

$$p_x \partial_x^2(\varphi \tilde{f}) = L(\partial_x(\varphi \tilde{f})) + \varphi' Lw + p_x \varphi'' \tilde{f}. \quad (29)$$

Multiply (29) by $\partial_x(\varphi \tilde{f}) \frac{P}{1+P}$, integrate over $\mathbb{R}_{p_x} \times \mathbb{R}_{p_r}^+$ and use (17). Hence,

$$\begin{aligned} & \frac{1}{2} \frac{d}{dx} \int p_x (\partial_x(\varphi \tilde{f}))^2 \frac{P}{1+P} dp + \nu_0 \int (1 + |p|)^3 (\partial_x(\varphi w))^2 \frac{P}{1+P} dp \\ & \leq \int \partial_x(\varphi \tilde{f}) (\varphi' Lw + p_x \varphi'' \tilde{f}) \frac{P}{1+P} dp \\ & = \varphi' \int \partial_x(\varphi w) Lw \frac{P}{1+P} dp + \varphi \varphi'' \int p_x \tilde{f} \partial_x \tilde{f} \frac{P}{1+P} dp + \varphi' \varphi'' \int p_x \tilde{f}^2 \frac{P}{1+P} dp, \end{aligned}$$

i.e.

$$\begin{aligned} & \frac{1}{2} \frac{d}{dx} \int p_x (\partial_x(\varphi \tilde{f}))^2 \frac{P}{1+P} dp + \nu_0 \int (1 + |p|)^3 (\partial_x(\varphi w))^2 \frac{P}{1+P} dp \\ & \leq \varphi' \int \partial_x(\varphi w) Lw \frac{P}{1+P} dp + (\varphi \varphi'' W)' + (\varphi' \varphi'' - \varphi \varphi^{(3)}) W. \end{aligned}$$

Integrate the last inequality on $[0, +\infty[$, so that

$$\begin{aligned} & \nu_0 \int_0^{+\infty} \int (1 + |p|)^3 (\partial_x(\varphi w))^2 \frac{P}{1+P} dp dx \\ & \leq \int_0^{+\infty} \varphi'(x) \int \partial_x(\varphi w) Lw \frac{P}{1+P} dp dx + \int_0^{+\infty} (\varphi' \varphi'' - \varphi \varphi^{(3)}) W(x) dx \\ & \leq \|\varphi'\|_\infty^2 \frac{\alpha}{2} \int_0^{+\infty} \int (1 + |p|)^3 (\partial_x(\varphi w))^2 \frac{P}{1+P} dp dx \\ & \quad + \frac{1}{2\alpha} \int_0^{+\infty} \int \frac{1}{(1 + |p|)^3} (Lw)^2 \frac{P}{1+P} dp dx \\ & \quad + \int_0^{+\infty} (\varphi' \varphi'' - \varphi \varphi^{(3)}) W(x) dx \\ & \leq \|\varphi'\|_\infty^2 \frac{\alpha}{2} \int_0^{+\infty} \int (1 + |p|)^3 (\partial_x(\varphi w))^2 \frac{P}{1+P} dp dx \\ & \quad + \frac{c}{2\alpha} \int_0^{+\infty} \int (1 + |p|)^3 w^2 \frac{P}{1+P} dp dx \\ & \quad + \int_0^{+\infty} (\varphi' \varphi'' - \varphi \varphi^{(3)}) W(x) dx, \quad \alpha > 0. \end{aligned}$$

Choose $\alpha < \frac{\nu_0}{\|\varphi\|_\infty^2}$. Use (27), the Cauchy-Schwartz inequality, and the exponential decay of W expressed in (28) in the W -term. It then holds

$$\int_0^{+\infty} \int (1 + |p|)^3 (\partial_x(\varphi w))^2 \frac{P}{1 + P} dp dx \leq c,$$

for some positive constant c . Finally,

$$\begin{aligned} & e^{2\eta X} \int (1 + |p|)^3 w^2(X, p) \frac{P}{1 + P} dp \\ &= 2 \int_0^X \int (1 + |p|)^3 (\partial_x(\varphi w))^2 \frac{P}{1 + P} dp dx \leq c, X > 0. \end{aligned} \tag{30}$$

The exponential decay of (a, \tilde{b}) to some limit $(a_\infty, \tilde{b}_\infty)$ when x tends to $+\infty$, can be proved as follows. The solution $\tilde{f}(x, p) = (a(x)|p|^2 + \tilde{b}(x)p_x)(1 + P) + w(x, p)$ is solution to (18) if and only if

$$(a' p_x |p|^2 + \tilde{b}' p_x^2) (1 + P) + p_x \partial_x w = Lw.$$

Multiply the former equation by $p_x P$ (resp. $|p|^2 P$) and integrate with respect to p , so that

$$\left(a + \frac{1}{\gamma} \int p_x^2 w(\cdot, p) P dp \right)' = \left(\tilde{b} + \frac{1}{\gamma} \int p_x |p|^2 w(\cdot, p) P dp \right)' = 0.$$

Denote by

$$a_\infty := a(0) + \frac{1}{\gamma} \int p_x^2 w(0, p) P dp, \quad \tilde{b}_\infty := \tilde{b}(0) + \frac{1}{\gamma} \int p_x |p|^2 w(0, p) P dp.$$

By the Cauchy-Schwartz inequality and (30),

$$\begin{aligned} |a(x) - a_\infty| &= \frac{1}{\gamma} \left| \int p_x^2 w(x, p) P dp \right| \leq c \left(\int (1 + |p|)^3 w^2(x, p) \frac{P}{1 + P} dp \right)^{\frac{1}{2}} \leq ce^{-\eta x}, \\ |\tilde{b}(x) - \tilde{b}_\infty| &= \frac{1}{\gamma} \left| \int p_x |p|^2 w(x, p) P dp \right| \leq c \left(\int (1 + |p|)^3 w^2(x, p) \frac{P}{1 + P} dp \right)^{\frac{1}{2}} \leq ce^{-\eta x}. \end{aligned} \tag{31}$$

By (28)

$$\lim_{x \rightarrow +\infty} \int p_x \tilde{f}^2(x, p) \frac{P}{1 + P} dp = 0. \tag{32}$$

By (30)

$$\lim_{x \rightarrow +\infty} \int (1 + |p|)^3 w^2(x, p) \frac{P}{1 + P} dp = 0. \tag{33}$$

Using the decomposition $\tilde{f} = (a|p|^2 + \tilde{b}p_x)(1 + P) + w$ of \tilde{f} into its hydrodynamic and non hydrodynamic components, and setting

$$a_\infty = \lim_{x \rightarrow +\infty} a(x), \quad \tilde{b}_\infty = \lim_{x \rightarrow +\infty} \tilde{b}(x),$$

it follows from (32)-(33) that

$$\lim_{x \rightarrow +\infty} \int p_x \left((a(x)|p|^2 + \tilde{b}(x)p_x)(1 + P) \right)^2 \frac{P}{1 + P} dp = 0, \quad \text{i.e. } a_\infty \tilde{b}_\infty = 0.$$

Below this will be improved to (10) $\tilde{b}_\infty = 0$.

But first we prove the existence of a solution $\tilde{f} \in D$ to the Milne problem (18)-(19)-(20). It will be obtained as the limit when $l \rightarrow +\infty$ of the sequence $(\tilde{f}_l)_{l \in \mathbb{N}^*}$

of solutions to the stationary linearized equation on the slab $[0, l]$ with specular reflection at $x = l$, i.e.

$$p_x \partial_x \tilde{f}_l = L \tilde{f}_l, \quad x \in [0, l], \quad p_x \in \mathbb{R}, \quad p_r \in \mathbb{R}^+, \tag{34}$$

$$\tilde{f}_l(0, p) = \tilde{f}_0(p), \quad p_x > 0, \tag{35}$$

$$\tilde{f}_l(l, p_x, p_r) = \tilde{f}_l(l, -p_x, p_r), \quad p_x < 0. \tag{36}$$

Switch from given in-data and no inhomogeneous term, to zero indata and an inhomogeneous term. Let $\epsilon > 0$ be given. Let the subspace $D(A)$ of $L^2_{p_r(1+|p|)^3 \frac{P}{1+P}}((0, l) \times \mathbb{R} \times \mathbb{R}^+)$ be defined by

$$D(A) = \{g \in L^2_{p_r(1+|p|)^3 \frac{P}{1+P}}((0, l) \times \mathbb{R} \times \mathbb{R}^+); p_x \partial_x g \in L^2_{p_r(1+|p|)^3 \frac{P}{1+P}}((0, l) \times \mathbb{R} \times \mathbb{R}^+), g(0, p) = 0, p_x > 0, \quad g(l, p_x, p_r) = g(l, -p_x, p_r), p_x < 0\}.$$

The operator A defined on $D(A)$ by

$$(Ag)(x, p) = \epsilon g(x, p) + p_x \partial_x g(x, p)$$

is m -accretive since $I - \frac{1}{2\epsilon} A$ is bijective. Indeed, for any $f \in L^2_{p_r(1+|p|)^3 \frac{P}{1+P}}((0, l) \times \mathbb{R} \times \mathbb{R}^+)$, there is a unique $g \in D(A)$ such that

$$\left(I - \frac{1}{2\epsilon} A\right) g = f \quad \text{i.e.} \quad \frac{1}{2} g - \frac{1}{2\epsilon} p_x \partial_x g = f. \tag{37}$$

Here g is explicitly given by

$$g(x, p) = -\frac{2\epsilon}{p_x} \int_0^x f(y, p) e^{\epsilon \frac{x-y}{p_x}} dy, \quad p_x > 0,$$

$$g(x, p) = \frac{2\epsilon}{p_x} \left(\int_0^l f(y, p) e^{\epsilon \frac{x+y-2l}{p_x}} dy + \int_x^l f(y, p) e^{\epsilon \frac{x-y}{p_x}} dy \right), \quad p_x < 0.$$

It belongs to $L^2_{p_r(1+|p|)^3 \frac{P}{1+P}}((0, l) \times \mathbb{R} \times \mathbb{R}^+)$ since multiplying (37) by $2g(1+|p|)^3 \frac{P}{1+P}$, then integrating on $[0, l] \times \mathbb{R}^3$ implies that

$$\begin{aligned} \int g^2(x, p)(1+|p|)^3 \frac{P}{1+P} dx dp + \frac{1}{2\epsilon} \int_{p_x < 0} |p_x|(1+|p|)^3 g^2(0, p) \frac{P}{1+P} dp \\ = 2 \int f(x, p) g(x, p)(1+|p|)^3 \frac{P}{1+P} dp \\ \leq \int f^2(x, p)(1+|p|)^3 \frac{P}{1+P} dx dp \\ + \int g^2(x, p)(1+|p|)^3 \frac{P}{1+P} dx dp. \end{aligned}$$

It then follows from (37) that $p_x \partial_x g \in L^2_{p_r(1+|p|)^3 \frac{P}{1+P}}((0, l) \times \mathbb{R} \times \mathbb{R}^+)$.

Since $-L$ is an accretive operator, from here by an m -accretive study of $A - L$, there exists a solution

$$\tilde{f}_\epsilon \in L^2_{p_r(1+|p|)^3 \frac{P}{1+P}}((0, l) \times \mathbb{R} \times \mathbb{R}^+)$$

to

$$\epsilon \tilde{f}_\epsilon + p_x \partial_x \tilde{f}_\epsilon = L \tilde{f}_\epsilon, \quad x > 0, \quad p_x \in \mathbb{R}, \quad p_r \in \mathbb{R}^+, \tag{38}$$

$$\tilde{f}_\epsilon(0, p) = \tilde{f}_0(p), \quad p_x > 0,$$

$$\tilde{f}_\epsilon(l, p_x, p_r) = \tilde{f}_\epsilon(l, -p_x, p_r), \quad p_x < 0.$$

In order to prove that there is a converging subsequence of (\tilde{f}_ϵ) when ϵ tends to zero, split \tilde{f}_ϵ into its hydrodynamic and non-hydrodynamic parts as

$$\tilde{f}_\epsilon(x, p) = (a_\epsilon(x)|p|^2 + b_\epsilon(x)p_x)(1 + P) + w_\epsilon(x, p),$$

with

$$\int p_x w_\epsilon P dp = \int |p|^2 w_\epsilon P dp = 0. \tag{39}$$

Multiply (38) by $\tilde{f}_\epsilon \frac{P}{1+P}$, integrate w.r.t. $(x, p) \in [0, l] \times \mathbb{R} \times \mathbb{R}^+$ and use the spectral inequality (17), so that (w_ϵ) is uniformly bounded in $L^2_{p_x(1+|p|)^3 \frac{P}{1+P}}([0, l] \times \mathbb{R} \times \mathbb{R}^+)$. Notice that the boundary term at l vanishes. And so, up to a subsequence, (w_ϵ) weakly converges in $L^2_{p_x(1+|p|)^3 \frac{P}{1+P}}([0, l] \times \mathbb{R} \times \mathbb{R}^+)$ to some function w . Moreover, the same argument as for getting (30) can be used here, so that

$$e^{2\eta x} \int (1 + |p|)^3 w_\epsilon^2(x, p) \frac{P}{1 + P} dp \leq c, \quad x \in [0, l]. \tag{40}$$

Expressing $\int_{p_x > 0} p_x \tilde{f}_\epsilon(0, p) \frac{P}{1+P} dp$ (resp. $\int_{p_x > 0} p_x |p|^2 \tilde{f}_\epsilon(0, p) \frac{P}{1+P} dp$) in terms of $a_\epsilon(0)$, $b_\epsilon(0)$ and $w_\epsilon(0, \cdot)$ leads to

$$\begin{aligned} & a_\epsilon(0) \int_{p_x > 0} p_x |p|^2 P dp + b_\epsilon(0) \int_{p_x > 0} p_x^2 P dp \\ &= \int_{p_x > 0} p_x \tilde{f}_0(p) \frac{P}{1 + P} dp - \int_{p_x > 0} p_x w_\epsilon(0, p) \frac{P}{1 + P} dp, \end{aligned}$$

and

$$\begin{aligned} & a_\epsilon(0) \int_{p_x > 0} p_x |p|^4 P dp + b_\epsilon(0) \int_{p_x > 0} p_x^2 |p|^2 P dp \\ &= \int_{p_x > 0} p_x |p|^2 \tilde{f}_0(p) \frac{P}{1 + P} dp - \int_{p_x > 0} p_x |p|^2 w_\epsilon(0, p) \frac{P}{1 + P} dp. \end{aligned}$$

By the Cauchy-Schwartz inequality and (40) taken at $x = 0$, it follows that

$$\int_{p_x > 0} p_x w_\epsilon(0, p) \frac{P}{1 + P} dp \quad \text{and} \quad \int_{p_x > 0} p_x |p|^2 w_\epsilon(0, p) \frac{P}{1 + P} dp$$

are bounded. Consequently, $(a_\epsilon(0), b_\epsilon(0))$ is uniformly bounded with respect to ϵ . Moreover, f_ϵ solves (38) if and only if

$$\epsilon \left((a_\epsilon |p|^2 + b_\epsilon p_x)(1 + P) + w_\epsilon \right) + (a'_\epsilon p_x |p|^2 + b'_\epsilon p_x^2)(1 + P) + p_x \partial_x w_\epsilon = L w_\epsilon. \tag{41}$$

Multiplying the previous equation by $p_x P$ (resp. $(p^2 + n)P$) and integrating w.r.t. p , implies that

$$\begin{aligned} & \epsilon b_\epsilon \int p_x^2 P(1 + P) dp + \gamma a'_\epsilon + \left(\int p_x^2 w_\epsilon P dp \right)' = 0, \\ & \epsilon a_\epsilon \int |p|^4 P(1 + P) dp + \gamma b'_\epsilon + \left(\int p_x |p|^2 w_\epsilon P dp \right)' = 0. \end{aligned}$$

Consequently, denoting by

$$\alpha = \sqrt{\int p_x^2 P(1 + P) dp} \quad \text{and} \quad \beta = \sqrt{\int |p|^4 P(1 + P) dp},$$

it holds that

$$\begin{aligned} \gamma a_\epsilon(x) &= - \int p_x^2 w_\epsilon(x, p) P dp + (\gamma a_\epsilon(0) + \int p_x^2 w_\epsilon(0, p) P dp) e^{\frac{\alpha\beta\epsilon}{\gamma}x} \\ &\quad + \epsilon \int_0^x \left(\int p_x \frac{\alpha^2}{\gamma} (p^2 + n) w_\epsilon(y, p) P dp \right) e^{\frac{\alpha\beta\epsilon}{\gamma}(x-y)} dy, \quad x \in [0, l], \\ \gamma b_\epsilon(x) &= - \int p_x |p|^2 w_\epsilon(x, p) P dp + (\gamma b_\epsilon(0) + \int p_x |p|^2 w_\epsilon(0, p) P dp) e^{-\frac{\alpha\beta\epsilon}{\gamma}x} \\ &\quad + \epsilon \int_0^x \left(\int \frac{\beta^2}{\gamma} p_x^2 w_\epsilon(y, p) P dp \right) e^{-\frac{\alpha\beta\epsilon}{\gamma}(x-y)} dy, \quad x \in [0, l]. \end{aligned}$$

Together with the bounds of $(a_\epsilon(0), b_\epsilon(0))$ and (40), this implies that (a_ϵ) (resp. (b_ϵ)) is bounded in L^2 . And so, up to a subsequence, \tilde{f}_ϵ weakly converges in $L^2_{p_r(1+|p|)^3 \frac{P}{1+P}}((0, l) \times \mathbb{R} \times \mathbb{R}^+)$ to a solution \tilde{f}_l of (34)-(35)-(36).

Similar arguments can be used in order to prove that up to a subsequence, (\tilde{f}_l) converges to a solution \tilde{f} of the Milne problem (18)-(19)-(20) when l tends to $+\infty$. Indeed, if \tilde{f}_l admits the decomposition

$$\tilde{f}_l(x, p) = (a_l(x)|p|^2 + b_l(x)p_x)(1 + P) + w_l(x, p),$$

with

$$\int p_x w_l P dp = \int |p|^2 w_l P dp = 0,$$

then the sequence (w_l) is bounded in $L^2_{p_r(1+|p|)^3 \frac{P}{1+P}}(\mathbb{R}^+ \times \mathbb{R} \times \mathbb{R}^+)$ and point-wise in x as in (40). And so, up to a subsequence, (w_l) converges weakly in $L^2_{p_r(1+|p|)^3 \frac{P}{1+P}}(\mathbb{R}^+ \times \mathbb{R} \times \mathbb{R}^+)$ and also weak star in x , weak in p in $L^\infty(\mathbb{R}^+; L^2_{p_r(1+|p|)^3}(\mathbb{R} \times \mathbb{R}^+))$. The sequences (a_l) and (b_l) satisfy

$$\left(\gamma a_l + \int p_x^2 w_l P dp \right)' = 0, \quad \left(\gamma b_l + \int p_x |p|^2 w_l P dp \right)' = 0,$$

so that

$$\begin{aligned} \gamma a_l(x) &= - \int p_x^2 w_l(x, p) P dp + \gamma a_l(0) + \int p_x^2 w_l(0, p) P dp, \\ \gamma b_l(x) &= - \int p_x |p|^2 w_l(x, p) P dp + \gamma b_l(0) + \int p_x |p|^2 w_l(0, p) P dp. \end{aligned}$$

It follows that the sequences (a_l) and (b_l) are uniformly bounded on \mathbb{R}^+ , and so, up to a subsequence, converge weak star in x . The limit of (\tilde{f}_l) is a weak solution to the problem. This weak solution belongs to D .

We can now prove that $\tilde{b}_\infty = 0$. For this we notice that the discussion of this section up to (28) included, also holds for \tilde{f}_l , W being nonnegative on $[0, l]$ because it is non increasing and vanishes at l . The discussion from (29) leading up to (32) is valid as well. But for f_l it holds that $\tilde{b}_l(l) = 0$, and so (31) taken at $x = l$ leads to $|\tilde{b}_l(l)| \leq ce^{-\eta l}$.

Take $\beta \geq \alpha \gg 0$. Using (31) again implies that for all $l > \beta$,

$$|\tilde{b}_l(x)| \leq |\tilde{b}_l(x) - \tilde{b}_l(l)| + ce^{-\eta\alpha} \leq 2ce^{-\eta\alpha}, \quad x \geq \alpha.$$

It follows that

$$|\tilde{b}(x)| \leq 2ce^{-\eta\alpha}, \quad x \geq \alpha.$$

Hence

$$\lim_{x \rightarrow \infty} \tilde{b}(x) = 0 = \tilde{b}_\infty.$$

The uniqueness of the solution of the Milne problem (18)-(19)-(20) can be proven as follows. Let $\tilde{f} \in D$ be solution to the Milne problem (18)-(19)-(20) with zero in datum at $x = 0$ and zero energy flow. Let

$$\tilde{f}(x, p) = a(x)|p|^2(1 + P) + b(x)p_x(1 + P) + w(x, p)$$

be its orthogonal decomposition. By (28)

$$\lim_{x \rightarrow +\infty} \int p_x \tilde{f}^2(x, p) \frac{P}{1 + P} dp = 0. \tag{42}$$

Multiply the equation

$$p_x \partial_x \tilde{f} = L \tilde{f}, \tag{43}$$

by $\tilde{f} \frac{P}{1+P}$, integrate over $]0, +\infty[\times \mathbb{R}^3$ and use the spectral inequality. Then,

$$\begin{aligned} & \frac{1}{2} \int_{p_x < 0} |p_x| \tilde{f}^2(0, p) \frac{P}{1 + P} dp + \nu_0 \int_0^{+\infty} \int w^2(x, p) \frac{P}{1 + P} dp dx \\ & \leq -\frac{1}{2} \lim_{x \rightarrow +\infty} \int p_x \tilde{f}^2(x, p) \frac{P}{1 + P} dp \\ & = 0. \end{aligned}$$

And so,

$$\tilde{f}(0, \cdot) = 0, \quad w(\cdot, \cdot) = 0.$$

Equation (43) reduces to

$$\partial_x \tilde{f} = 0,$$

so that together with $\tilde{f}(0, \cdot) = 0$, it holds that $a(\cdot) = b(\cdot) = 0$. Hence \tilde{f} is identically zero. \square

Acknowledgments. Useful referee comments on the mathematical physics aspects, have helped to improve the paper.

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Received March 2013; revised June 2013.

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