

$$\begin{cases} \partial_t u - \Delta u + (u \cdot \nabla) u + \nabla p = 0 \\ \operatorname{div} u = 0 \\ u|_{t=0} = u_0 \end{cases}$$

LWP in  $L^3_x$  (large data) / LWP in  $H^{1/2}$  on  $\mathbb{R}^3$  or  $\mathbb{T}^3$ .

$$\|u\|_{Y_T} = \|u\|_{L_T^\infty L_x^3}$$

$$\|u\|_{Z_T} = \sup_{t \in (0, T]} t^{1/2} \|\nabla u(t)\|_{L_x^3}$$

Lemma:  $1 \leq p \leq q \leq \infty$ ,  $\alpha \geq 0$ ,  $K$  cpt in  $L^p$ .

$$\exists F(t) : (0, 1] \rightarrow \mathbb{R}_+, \quad \lim_{t \rightarrow 0^+} F(t) = 0$$

$$t^{\frac{\alpha}{2}} \left(\frac{1}{p} - \frac{1}{q}\right) + \frac{\alpha}{2} \|D^\alpha e^{t\Delta} f\|_{L^q} \leq F(t), \quad \forall t \in (0, 1], \forall f \in K$$

proof:

Suppose  $K = \{f\}$ ,  $\theta := \frac{\alpha}{2} \left(\frac{1}{p} - \frac{1}{q}\right) + \frac{\alpha}{2}$ .

$$t^\theta \|D^\alpha e^{t\Delta} f\|_{L^q} \leq t^\theta \|D^\alpha e^{t\Delta} (f-g)\|_{L^q} + t^\theta \|D^\alpha e^{t\Delta} g\|_{L^q}, \quad \begin{cases} g \in \mathcal{S}(\mathbb{R}^d) \\ \mathcal{F}(\mathcal{T}^d) = \mathcal{P}(\mathbb{R}^d) \end{cases}$$

$$\approx \|f-g\|_{L^p} + t^\theta \|D^\alpha e^{t\Delta} g\|_{L^q}$$

Given  $j \geq 1$ ,  $\exists g_j \in \mathcal{S}$  s.t.

$$t^\theta \|D^\alpha e^{t\Delta} f\|_{L^q} \leq \frac{1}{2^j} + t^\theta \|D^\alpha e^{t\Delta} g_j\|_{L^q} \leq \frac{1}{j}, \quad \forall 0 < t \leq t_j$$

$$F(t) = \inf_j (\text{RHS})_j + t$$

General case: Given  $j$ ,  $K \subset \bigcup_{k=1}^{N_j} B_{\frac{1}{2^j}}(g_k^j)$ ,  $g_k^j \in \mathcal{S}$ .

$$t^\theta \|D^\alpha e^{t\Delta} f\|_{L^q} \leq \frac{1}{2^j} + t^\theta \|D^\alpha e^{t\Delta} g_k^j\|_{L^q} \quad \text{for } f \in B_{\frac{1}{2^j}}(g_k^j)$$

$$(\text{LHS}) \leq \max_K (\text{RHS}), \quad \forall f \in K$$

Then, take infimum in  $j$  to define  $F(t)$ . □

IOFA: Run a contraction argument in  $X_T = Y_T \cap Z_T$

on  $B_R, \eta = \left\{ \|u\|_{Y_T} \leq R, \|u\|_{Z_T} \leq \eta \right\}$ ,  
 $\eta \ll 1$ ,  $R = 2C_0 \|u_0\|_{L_x^3}$

From Lecture 1,

$$\|\Gamma u\|_{Y_T} \leq C_0 \|u_0\|_{L_x^3} + \underbrace{C_1 \|u\|_{Y_T} \|u\|_{Z_T}}_{\text{NOT GOOD}}$$

because  $\|\Gamma u - \Gamma v\|_{Y_T} \approx \|u-v\|_{Y_T} \|u\|_{Z_T} + \underbrace{\|v\|_{Y_T} \|u-v\|_{Z_T}}_{\text{cannot be made small}}$

→ Need to modify the estimate:

$$\|\Gamma u\|_{Y_T} \leq C_0 \|u_0\|_{L^3_x} + c \int_0^t (t-t')^{-\frac{1}{4}} \|u \cdot \nabla u(t')\|_{L^2_x} dt'$$

$$-\frac{3}{2}(\frac{1}{2} - \frac{1}{3})$$

2nd term  $\lesssim \underbrace{\int_0^t (t-t')^{-\frac{1}{4}} (t')^{-\frac{3}{4}} dt'}_{B(\gamma u, \gamma u) < \infty} \|u\|_{Y_T}^{1/2} \|\nabla u\|_{Z_T}^{3/2}$

$$\Rightarrow \|\Gamma u\|_{Y_T} \leq C_0 \|u_0\|_{L^3_x} + \|u\|_{Y_T}^{1/2} \|u\|_{Z_T}^{3/2}$$

$$\|\Gamma u\|_{Z_T} \leq \|e^{tL} u_0\|_{Z_T} + \|u\|_{Y_T}^{1/2} \|u\|_{Z_T}^{3/2}$$

$$u \in B_{R, \eta}, \quad R = 2C_0 \|u_0\|_{L^3_x}$$

$$\|\Gamma u\|_{Y_T} \leq \frac{1}{2} R + C_1 R^{1/2} \eta^{3/2} \leq R$$

By Lemma,  $\exists T = T(u_0) > 0$  s.t.  $\|e^{tL} u_0\|_{Z_T} \leq \frac{1}{2} \eta$

$$\|\Gamma u\|_{Z_T} \leq \frac{1}{2} \eta + C_2 R^{1/2} \eta^{3/2} \leq \eta$$

$$\Rightarrow \boxed{\Gamma u \in B_{R, \eta}}, \quad \eta = \eta(R) = \eta(\|u_0\|_{L^3_x}) \ll 1.$$

→ difference estimate:

$$\|\Gamma u - \Gamma v\|_{X_T} \leq c (R^{1/2} + \eta^{1/2}) \eta^{1/2} \|u - v\|_{X_T}$$

$$\leq \frac{1}{2} \|u - v\|_{X_T} \quad \text{by choosing } \eta = \eta(R) \ll 1$$

$$\|u\|_{X_T} = \|u\|_{Y_T} + \|u\|_{Z_T}$$

⇒ LWP in  $L^3_x(\mathbb{R}^3)$  (or  $\Pi^3$ )

LWP in  $\dot{H}^{1/2}(\mathbb{R}^3)$  (or  $H^{1/2}(\Pi^3)$ )

Similarly, let  $\tilde{Y}_T = e_T \dot{H}^{1/2}_x$   
 $\tilde{X}_T = \tilde{Y}_T \cap \tilde{Z}_T$

$$\|\Gamma u\|_{\tilde{Y}_T} \leq C_0 \|u_0\|_{\dot{H}^{1/2}} + c \int_0^t (t-t')^{-\frac{1}{4}} \|u \cdot \nabla u(t')\|_{L^2_x} dt'$$

$$\lesssim \|u\|_{\tilde{Y}_T}^{1/2} \|u\|_{\tilde{Z}_T}^{3/2}$$

Sobolev

$$\lesssim \|u\|_{\tilde{Y}_T}^{1/2} \|u\|_{\tilde{Z}_T}^{3/2}$$

⇒ rest follows

NSE WITH DETERMINISTIC FORCING

$$\begin{cases} \partial_t u - \Delta u + (u \cdot \nabla) u + \nabla p = f \\ \operatorname{div} u = 0 \\ u|_{t=0} = u_0 \end{cases}$$

Duhamel:  $u(t) = \Gamma_{u_0, f} u(t) = e^{tL} u_0 - \int_0^t e^{(t-t')L} \Pi((u \cdot \nabla) u)(t') dt' + \int_0^t e^{(t-t')L} \Pi f(t') dt' = F(t)$

Suffices to control  $F$  in the relevant norms.

ex:  $\|F\|_{Y_T} \leq \|f\|_{L_T^1 L_X^3}$

$\|F\|_{\tilde{Y}_T} \leq \|f\|_{L_T^1 H_X^{1/2}}$

$\|F\|_{Z_T} \Leftarrow$  We need to be able to make "this" small by taking  $T \ll 1$ .

$t^{1/2} \left\| \nabla \int_0^t e^{(t-t')L} \Pi f(t') dt' \right\|_{L_X^3}$

$\lesssim \int_0^t t^{1/2} (t-t')^{-1/2} \|f(t')\|_{L_X^3} dt'$

OR  $\lesssim \int_0^t t^{1/2} (t-t')^{-1/2} (t')^{-1/2} dt' \sup_{t' \in (0,t)} (t')^{1/2} \|f(t')\|_{L_X^3} \Rightarrow \nabla^{-1} f \in Z_T$   
 $f \in \nabla Z_T$

$\lesssim \|f\|_{L_T^q L_X^3}$ , for some  $q > 2 \Rightarrow$  requires less differentiability.

Remark: Can take a rougher forcing (by imposing higher integrability in time).

$\left[ \begin{aligned} &\lesssim \int_0^t t^{1/2} (t-t')^{-1+} \|D^{-1+} f(t')\|_{L_X^3} dt' \\ &f \in L_T^q W_X^{-1+,3}, \quad q \gg 1 \end{aligned} \right]$

Also,  $\|F\|_{Y_T} \lesssim \|f\|_{L_T^q W_X^{-2+,3}}, \quad q \gg 1$

$\|F\|_{\tilde{Y}_T} \lesssim \|f\|_{L_T^q H_X^{-3/2+}}$

BACK TO STOCHASTIC NSE

$\begin{cases} \partial_t u - \Delta u + (u \cdot \nabla) u + \nabla p = \phi \Xi \\ \operatorname{div} u = 0 \\ u|_{t=0} = u_0 \end{cases}$  ↑ space-time white noise  
Smoothing operator in  $x$

$\left( \begin{aligned} \phi &= \operatorname{Id} : \text{Zhu-Zhu} \\ &\text{JDE} \end{aligned} \right)$

$\Rightarrow \partial_t u - \Delta u + \Pi((u \cdot \nabla) u) = \Pi(\phi \Xi)$

Mild Formulation

$u(t) = e^{tL} u_0 - \int_0^t e^{(t-t')L} \Pi((u \cdot \nabla) u)(t') dt'$

$+ \Pi \left( \int_0^t e^{(t-t')L} \phi dW(t') \right)$

Stochastic convolution

$\Psi = (\psi_1, \psi_2, \psi_3)$

on  $\mathbb{T}^d$

$$\Psi_j = \sum_{n \in \mathbb{Z}^d \setminus \{0\}} e^{in \cdot x} \int_0^t e^{-(t-t')|n|^2} \phi_n d\beta_n^j(t')$$

$$\begin{cases} \beta_{-n}^j = \overline{\beta_n^j} \\ \phi_{-n} = \phi_n \end{cases}$$

Drop  $j$  in the following.

Proposition: Let  $\phi \in \text{HS}(L^2; H^s)$ . Then,  $\psi \in C_t^{s+1-\epsilon, r} W_x^{s+1-\epsilon, r}(\mathbb{T}^d)$ , a.s.,  $r \leq \infty$ .

$$C_t W_x^{s+1-\epsilon, r}(\mathbb{T}^d)$$

proof: Let  $t \leq T$

$$\mathbb{E} \left[ \psi(t, x) \overline{\psi(\tau, y)} \right] \quad \text{space-time covariance}$$

ind. of BM  $= \mathbb{E} \left[ \sum_n e^{in \cdot x} \dots \sum_m \overline{e^{im \cdot x}} \dots \right]$

$n \neq m$  independent  $= 2 \sum_n e^{in(x-y)} |\phi_n|^2 \int_0^t e^{-(t-t')|n|^2} e^{-(\tau-t')|n|^2} dt'$

$$= \sum_{n \neq 0} e^{in \cdot (x-y)} \frac{|\phi_n|^2}{|n|^2} \underbrace{\left( e^{(t-\tau)|n|^2} - e^{-(t+\tau)|n|^2} \right)}_{= c_n(t, \tau) \leq 1}$$

$$I(f) = \int_a^b f dB$$

$$\mathbb{E}[I(f)I(g)] = \int_a^b fg dx$$

Apply  $\langle \nabla_x \rangle^{s+1}, \langle \nabla_y \rangle^{s+1}$ ,

$$\Rightarrow \mathbb{E} \left[ \langle \nabla_x \rangle^{s+1} \psi(t, x) \langle \nabla_y \rangle^{s+1} \overline{\psi(\tau, y)} \right] \lesssim \sum e^{in \cdot (x-y)} \langle n \rangle^{2s} |\phi_n|^2 c_n(t, \tau)$$

Set  $x = \tau, x = y$   $\leftarrow$  Gaussian r.v.

$$\mathbb{E} \left[ |\langle \nabla \rangle^{s+1} \psi(t, x)|^p \right] \leq p^{p/2} \mathbb{E} \left[ |\langle \nabla \rangle^{s+1} \psi(t, x)|^2 \right]^{p/2}$$

$$\leq p^{p/2} \|\phi\|_{\text{HS}(L^2; H^s)}^p \quad \forall p < \infty$$

- $\psi$  sum of Gaussian r.v.  $\Rightarrow \psi$  Gaussian r.v.
- $\|g\|_{L^p(\Omega)} \leq p^{1/2} \|g\|_{L^2(\Omega)}$  for any  $g$  Gaussian
- Hilbert-Schmidt norm  $\|\phi\|_{\text{HS}(X; Y)} = \left( \sum_n \|\phi e_n\|_Y^2 \right)^{1/2}$   $\{e_n\}$  ONB in  $X$
- $\rightarrow X = L^2, \phi(e_n) = \phi_n e^{in \cdot x}$

Let  $r < \infty$ . Then,  $\forall r \leq p < \infty$

$$\|\psi(t)\|_{W_x^{s+1, r}} \Big\|_{L^p(\Omega)}$$

Hölder's  $\leq \left\| \left\| \langle \nabla \rangle^{s+1} \psi(t, x) \right\|_{L^p(\Omega)} \right\|_{L^r_x(\mathbb{T}^d)}$

$$\lesssim p^{1/2} \|\phi\|_{\text{HS}(L^2; H^s)}$$

For  $r = \infty$ , use Sobolev in  $x$

$$\|\psi(t)\|_{W_x^{s+1-\epsilon, \infty}} \lesssim \|\psi(t)\|_{W_x^{s+1, r}}, \quad r < \infty$$

Fix  $t > 0, \psi(t) \in W_x^{s+1, r}$  a.s.  $r < \infty$

$\psi(t) \in W_x^{s+1-\epsilon, \infty}$  a.s.

Issue: Set of probability  $\mathbb{P}$  depends on  $t$ .

Given  $h \in \mathbb{R}, s.t. t+h > 0,$

$$\delta_h \psi(t, x) = \psi(t+h, x) - \psi(t, x)$$

$$\mathbb{E} \left[ \delta_h \psi(t, x) \delta_h \psi(t, y) \right] = \mathbb{E} \left[ \psi(t+h, x) \psi(t+h, y) \right] - \mathbb{E} \left[ \psi(t+h, x) \psi(t, y) \right] - \mathbb{E} \left[ \psi(t, x) \psi(t+h, y) \right] + \mathbb{E} \left[ \psi(t, x) \psi(t, y) \right]$$

$$= \sum e^{in \cdot (x-y)} \frac{|\hat{\phi}_n|^2}{|n|^2} (c_n(t+h, t+h) - c_n(t+h, t) - c_n(t, t+h) + c_n(t, t))$$

$$|c_n(t+h, t+h) - c_n(t+h, t)| = \left| 1 - e^{-2(t+h)|n|^2} - e^{-h|n|^2} + e^{-(2t+h)|n|^2} \right|$$

$$\begin{aligned} &= |(1 - e^{-h|n|^2})(1 + e^{-(2t+h)|n|^2})| \\ \text{mean value theorem} &\rightarrow \lesssim |h|^{\alpha} |n|^{2\alpha}, \quad \forall \alpha \in [0, 1] \end{aligned}$$

$$\begin{aligned} \|\langle \nabla \rangle^{s+1-\alpha} \delta_h \psi(t, x)\|_{L^p(\Omega)} &\leq p^{1/2} \|\langle \nabla \rangle^{s+1-\alpha} \delta_h \psi(t, x)\|_{L^2(\Omega)} \quad \forall p < \infty \\ &\lesssim p^{1/2} |h|^{\alpha/2} \|\phi\|_{HS(L^2; H^s)} \end{aligned}$$

$$\|\|\delta_h \psi(t)\|_{W_x^{s+1-\alpha, r}}\|_{L^p(\Omega)} \lesssim p^{1/2} |h|^{\alpha/2} \|\phi\|_{HS(L^2; H^s)} \quad \forall r, p < \infty.$$

Kolmogorov continuity criterion:

$$\frac{\theta}{p} = \frac{p \frac{\alpha}{2} - 1}{p} = \frac{\alpha}{2} - \frac{1}{p}$$

$$\mathbb{E}[|x_t - x_s|^p] \lesssim |t-s|^{1+\theta} \quad \left(\frac{\theta}{p}\right)\text{-H\"older}$$

$$\Rightarrow \psi \in C_t^{\frac{\alpha}{2}} - W_x^{s+1-\alpha, r}, \text{ a.s. } r < \infty \text{ (and } r = \infty). \quad \square$$

### SNSE ON $\Pi^3$

• LWP in  $H^{1/2}$

$$\left( \begin{array}{l} \frac{\alpha = \varepsilon}{\psi \in \tilde{Y}_T = L_T^\infty H_x^{1/2}} \iff \begin{array}{l} s+1 > 1/2 \\ s > -1/2 \end{array} \\ \psi \in \tilde{Z}_T \\ \text{need } \|\nabla \psi(t)\|_{L_x^3} < \infty \text{ a.s.} \iff \begin{array}{l} s+1 > 1 \\ s > 0 \end{array} \end{array} \right.$$

• LWP in  $L_x^3$

$$\left( \psi \in \tilde{Y}_T \iff \begin{array}{l} s+1 > 0 \\ s > -1 \end{array} \right.$$

In the remaining part of the course, we focus on  $\Pi^2$ .

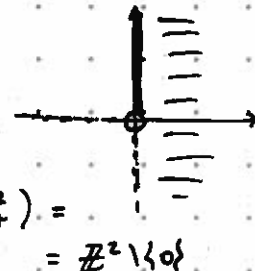
•  $H = L^2(\Pi^2; \mathbb{R}^2)$  divergence free, mean 0.

•  $\mathbb{Z}_+^2 = \{(n_1, n_2) : n_1 > 0 \text{ OR } n_1 = 0 \text{ and } n_2 > 0\}$

• ONB on  $H$

$$e_n = \begin{cases} c_n n^\perp \sin(n \cdot x) & , n \in \mathbb{Z}_+^2 \\ c_n n^\perp \cos(n \cdot x) & , n \in -\mathbb{Z}_+^2 \end{cases}, \quad \mathbb{Z}_+^2 \cup (-\mathbb{Z}_+^2) = \mathbb{Z}^2 \setminus \{0\}$$

$$\text{where } c_n = \frac{1}{\sqrt{2\pi} |n|}, \quad n = (n_1, n_2) \\ n^\perp = (-n_2, n_1)$$



$$\mathcal{X}_T = \{u \in L_T^2 H^1, \partial_t u \in L_T^2 H^{-1}\}$$

$$\|u\|_{\mathcal{X}_T} = \left( \|u\|_{L_T^2 H^1}^2 + \|\partial_t u\|_{L_T^2 H^{-1}}^2 \right)^{1/2}$$

$$t \mapsto \langle \partial_t u(t), u(t) \rangle_{L_x^2} \in L_T^1 \text{ if } u \in \mathcal{X}_T$$

$$\int_0^T \langle \partial_t u, u \rangle_{L^2_X} dt \leq \|\partial_t u\|_{L^2_T H^s_X}^{-1} \|u\|_{L^2_T H^s_X} \Rightarrow \|u(t)\|_{L^2}^2 \text{ is (abs) conti. i.e. } \mathcal{H}_T \subset C_T L^2_X.$$

Aubin-Lions Lemma (compactness):  $\mathcal{H} \subset C_T L^2_X^s$ ,  $s < 1$ . (proof from Constantin-Foias)

Separable reflexive Banach spaces  $X_1 \subset X_0 \subset X_{-1}$

Proposition:  $\{u_n\}$  bdd in  $L^p_T X_1$ ,  $\{\partial_t u_n\}$  bdd in  $L^p_T X_{-1}$ ,  $1 < p_1, p_2 < \infty$ .

$\Rightarrow \exists$  subsequence  $u_{n_j}$  of  $u_n$  convergent in  $L^p_T X_0$ .

Lemma:  $\forall \epsilon > 0 \exists c_\epsilon > 0$  s.t.  $\forall x \in X_1$ ,  $\|x\|_0 \leq \epsilon \|x\|_1 + c_\epsilon \|x\|_{-1}$ .

proof: Suppose  $N \in \mathbb{N}$ ,  $\exists \{x_n\} \subset X_1$  s.t.  $\|x_n\|_0 \geq \epsilon \|x_n\|_1 + n \|x_n\|_{-1}$ .

Let  $y_n = x_n / \|x_n\|_1$ .

Then,

$$(*) \quad \|y_n\|_0 \geq \epsilon + n \|y_n\|_{-1}, \quad \|y_n\|_1 = 1.$$

$X_1$  is separable and reflexive  $\Rightarrow B_1 \subset X_1$  is weakly compact.

$\Rightarrow \exists$  subsequence, denoted by  $y_n$ , s.t.  $y_n \rightharpoonup y$  in  $X_1$   
 $X_1 \subset X_0 \Rightarrow y_n \rightarrow y$  in  $X_0$

By  $(*)$ ,  $\|y_n\|_{-1} \leq \frac{1}{n} \|y_n\|_0 \leq \frac{c}{n} \rightarrow 0$

$\Rightarrow y = 0$ , but by  $(*)$   $\|y\|_0 \geq \epsilon$ , contradiction.  $\square$

proof of Prop: WLOG, assume  $\exists$  subsequence  $u_n \rightarrow 0$  in  $L^p_T X_1$ . ( $v_n = u_n - u$ )

WTS:  $u_n \rightarrow 0$  in  $L^p_T X_0$  (strongly)

claim: By Lemma, it suffices to show  $u_n \rightarrow 0$  in  $L^p_T X_{-1}$ .

$$\left( \begin{array}{l} \text{If so,} \\ \int_0^T \|u_n\|_{X_0}^{p_1} dt \leq \epsilon \sup_n \int_0^T \|u_n(t)\|_{X_1}^{p_1} dt + c_{\epsilon, p_1} \int_0^T \|u_n(t)\|_{X_{-1}}^{p_1} dt \\ \leq \epsilon C + o(1) \text{ as } n \rightarrow \infty \\ \Rightarrow u_n \rightarrow 0 \text{ in } L^p_T X_0 \end{array} \right.$$

$I$ , bdd interval in  $\mathbb{R}$ .

$$L \in X_1', \quad \mathbb{1}_I(t) L \in (L^p_T X_1)'$$

$$\langle u_n, \mathbb{1}_I L \rangle = \int_I \langle u_n(t), L \rangle dt = \left\langle \int_I u_n(t) dt, L \right\rangle$$

$\downarrow$   
 because  $u_n \rightarrow 0$  in  $L^p_T X_1$

$\Rightarrow \int_I u_n(t) dt$  weakly convergent in  $X_1$  (to 0)

up to subseq.  $X_1 \subset X_0 \Rightarrow \int_I u_n(t) dt \rightarrow 0$  in  $X_0 \Rightarrow$  in  $X_{-1}$   $(**)$

Fix  $t \in [0, T]$  and write  $u_n(t) - u_n(t_1) = \int_{t_1}^t \frac{du_n}{ds} ds$

Average in  $t_1$  over  $[t-\varepsilon, t]$

$$u_n(t) = \frac{1}{\varepsilon} \int_{t-\varepsilon}^t u_n(t_1) dt_1 + \frac{1}{\varepsilon} \int_{t-\varepsilon}^t (s-t+\varepsilon) \frac{du_n}{ds}(s) ds$$

$$\| \cdot \|_{X_{-1}} \lesssim \varepsilon^{1/p_1'} \left\| \frac{du_n}{ds} \right\|_{L_T^{p_2} X_{-1}} \lesssim \varepsilon^{1/p_2'}$$

Hölder

$$\frac{1}{\varepsilon} \int_{t-\varepsilon}^t \int_{t_1}^t \dots ds dt_1$$

Fubini

implicit constant C

Given  $\varepsilon_0 > 0$ , choose  $\varepsilon > 0$  small s.t.  $C\varepsilon^{1/p_2'} < \frac{\varepsilon_0}{2}$

$$\Rightarrow \|u_n(t)\|_{X_{-1}} \leq \frac{\varepsilon_0}{2} + \frac{1}{\varepsilon} \underbrace{\left\| \int_{t-\varepsilon}^t u_n(t_1) dt_1 \right\|_{X_{-1}}}_{\downarrow \text{**}}$$

$$\Rightarrow \|u_n(t)\|_{X_{-1}} \rightarrow 0$$

on the other hand, we have

$$\|u_n(t_1) - u_n(t_2)\|_{X_{-1}} \leq C|t_1 - t_2|^{1/p_2'}, \quad \forall n \geq 1 \quad (\text{using FTC})$$

Fix  $\varepsilon > 0$ .

$$\begin{aligned} \sup_{t \in [0, T]} \|u_n(t)\|_{X_{-1}} &\leq \max_{j=1, \dots, \lfloor \frac{T}{\varepsilon} \rfloor} \|u_n(j\varepsilon)\|_{X_{-1}} + C\varepsilon^{1/p_2'} \\ &\leq \varepsilon_0 \quad \forall n \geq N(\varepsilon_0) \end{aligned}$$

$$\Rightarrow \sup_{t \in [0, T]} \|u_n(t)\|_{X_{-1}} \rightarrow 0$$

$$\Rightarrow u_n \rightarrow 0 \text{ in } L_T^{p_1} X_{-1} \quad \square$$