

NSE ON \mathbb{T}^2

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

$$\mathcal{H}_T = \left\{ u \in L_T^2 H_{df}^s; \partial_t u \in L_T^2 H_{df}^{s-1} \right\}$$

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

$$\mathcal{H}_T \subset C_T L^2$$

Aubin-Lions compactness lemma

$$\Rightarrow \mathcal{H} \subset L_T^2 H_x^s(\mathbb{T}^2), -1 < s < 1$$

$$B(u, v) = \mathbb{T}((u \cdot \nabla)v)$$

$$B(u) = B(u, u)$$

$$L = \pi \Delta \quad (\text{In Kuksin's book}, L = -\pi \Delta)$$

Rellich compactness lemma
 $H^s(\mathbb{T}^2) \subset C^0(\mathbb{T}^2), s < 1$

Basic properties of B

$$(B1) (i) \langle B(u, v), w \rangle_{L_x^2} = 0 \quad u, v, w \in H \cap C^{\infty}$$

$$(ii) \langle B(u, v), w \rangle = -\langle B(u, w), v \rangle$$

Proof:

$$\begin{aligned} (i) \quad (\text{LHS}) &= \int_{\mathbb{T}^2} u^j \partial_j v^k w^k \\ &= \int_{\mathbb{T}^2} u^j \partial_j (|v|^2) w^k \frac{1}{2} \\ &= -\frac{1}{2} \underbrace{\int_{\mathbb{T}^2} \partial_j u^j (|v|^2) w^k}_{\text{div } u = 0} dx \\ &= 0 \end{aligned}$$

$\mathbb{T} \leftarrow$ symmetric matrix on the Fourier side
 $\int \langle \mathbb{T}(u \cdot \nabla)v, v \rangle_{\mathbb{R}^2} dx$ and use Parseval's identity
 $\mathbb{T}v = v$

$$(ii) \text{ use (i)} \quad \langle B(u, v+w), v+w \rangle = 0$$

$$0 \stackrel{(i)}{=} \langle B(u, v+w), v+w \rangle$$

$$\stackrel{\text{multilin.}}{=} \langle B(u, v), w \rangle + \langle B(u, w), v \rangle \quad \square$$

(iii)

$$(B2) (i) |\langle B(u, v), w \rangle| \lesssim \|u\|_{H^2} \|v\|_{H^2} \|w\|_{H^1}$$

$$(ii) \|B(u, v)\|_{H^{-1}} \lesssim \|u\|_{H^2} \|v\|_{H^2}$$

Proof: (i) \Leftrightarrow (ii) by duality.

$$(i) |\langle B(u, v), w \rangle| \stackrel{(B1)}{=} |\langle B(u, w), v \rangle| \leq \int_{L^4} |u| \cdot |\nabla w| \cdot |v| dx$$

$$\stackrel{\text{H\"older}}{\lesssim} \|u\|_{H^2} \|v\|_{H^2} \|w\|_{H^1}$$

$$\stackrel{\text{Sobolev}}{\lesssim} \|u\|_{H^2} \|v\|_{H^2} \|w\|_{H^1} \quad , \quad H^2 CL^4$$

$$\frac{s}{d} = \frac{1}{2}/2 = \frac{1}{2} - \frac{1}{4} \quad \square \quad (1)$$

$$(B3) \|B(u, v)\|_{H^{-3}} \approx \|u\|_{L^2} \|v\|_{L^2}.$$

proof: For $w \in H^3$,

$$|\langle B(u, v), w \rangle| = |\langle B(u, w), v \rangle| = \int_{L^2} |u| \cdot |\nabla w| \cdot |v| dx \\ \lesssim \|u\|_{L^2} \|v\|_{L^2} \|w\|_{H^{2+\epsilon}}. \quad \square$$

$$(B4) u, v \in \mathcal{H}_T, \int_0^T \langle Lu(t), v(t) \rangle dt = - \int_0^T \langle \nabla u(t), \nabla v(t) \rangle dt \quad \begin{array}{l} \text{move } \Pi \text{ to } v \\ \Pi v = v \end{array}$$

$$\text{and} \quad \int_0^T \langle \partial_t u(t), u(t) \rangle dt = \frac{1}{2} (\|u(t)\|_{L^2}^2 - \|u(0)\|_{L^2}^2) \quad \begin{array}{l} \text{integration by parts} \end{array}$$

$$(B5) (u_1, u_2, u_3) \mapsto \langle B(u_1(t), u_2(t)), u_3(t) \rangle$$

$$\mathcal{H}_T \times \mathcal{H}_T \times \mathcal{H}_T \longrightarrow L_T^4$$

proof: claim: $\mathcal{H}_T \subset L_T^4 H^{1/2}$.

$$\|u\|_{L_T^4 H^{1/2}}^4 = \int_0^T \|u(t)\|_{H^{1/2}}^4 dt \\ \lesssim \|u(t)\|_{L^2}^2 \|u(t)\|_{H^1}^2 \\ \lesssim \|u\|_{L_T^\infty L_x^2}^2 \|u\|_{L_T^2 H_x^1}^2 \\ \lesssim \|u\|_{\mathcal{H}_T}^4$$

$$\left. \begin{array}{l} \text{interpolation:} \\ s = \theta \cdot s_1 + (1-\theta) s_2 \\ \|f\|_{H^s} \lesssim \|f\|_{H^{s_1}}^\theta \|f\|_{H^{s_2}}^{1-\theta} \end{array} \right\}$$

$$\int_0^T \langle B(u_1(t), u_2(t)), u_3(t) \rangle dt \quad \begin{array}{l} \text{(B2) &} \\ \text{H\"older} \end{array} \\ \lesssim \|u_1\|_{L_T^4 H^{1/2}} \|u_2\|_{L_T^4 H^{1/2}} \|u_3\|_{L_T^2 H^1} \\ \lesssim \|u_1\|_{\mathcal{H}_T} \|u_2\|_{\mathcal{H}_T} \|u_3\|_{\mathcal{H}_T}. \quad \square$$

$$(NSE) \begin{cases} \partial_t u - Lu + B(u) = f \\ u|_{t=0} = u_0 \in L_{df}^2 \end{cases}, \quad \hat{f} = \Pi f \in L_T^2 H_X^{-1}$$

$$u \in \mathcal{H}_T, \forall T > 0$$

Theorem: Given $u_0 \in H = L_{df}^2$, $\exists!$ global solution u to (NSE) with $u|_{t=0} = u_0$ and

$$\sup_{0 \leq t \leq T} (\|u(t)\|_{L^2}^2 + \int_0^t \|u(t')\|_H^2 dt') \leq \|u_0\|_{L^2}^2 + \int_0^T \|\hat{f}(t)\|_{H^{-1}}^2 dt, \quad \forall T > 0$$

proof: Fix $T > 0$ and work on $[0, T]$.

① Uniqueness: Suppose \exists two solutions $u, v \in \mathcal{H}_T$. Let $w = u - v$.

$$\Rightarrow \partial_t w - Lw + B(w, w) + B(v, w) = 0.$$

Multiply by w and integrate in x, \int int.

$$|\langle B(v, w), w \rangle| \stackrel{(B1)}{=} 0$$

$$|\langle B(w, u), w \rangle| \stackrel{(B1)}{=} |\langle B(w, w), u \rangle| \stackrel{(B2)}{\leq} c \|w\|_{H^{1/2}}^2 \|u\|_{H^1}$$

$$\leq c \|w\|_{L^2} \|w\|_{H^1} \|u\|_{H^1}$$

$$\text{cauchy} \leq \frac{1}{2} \|w\|_{H^1}^2 + c \|w\|_{L^2}^2 \|u\|_{H^1}^2$$

$$\Rightarrow \frac{d}{dt} \|w\|_{L^2}^2 + 2\|w\|_{H^1}^2 = -2 \langle B(w, u), w \rangle \leq \|w\|_{H^1}^2 + C\|w\|_{L^2}^2 \|u\|_{H^1}^2$$

$$\Rightarrow \frac{d}{dt} \|w\|_{L^2}^2 \leq C\|w\|_{L^2}^2 \|u\|_{H^1}^2$$

Gronwall

$$\Rightarrow \|w(t)\|_{L^2}^2 \leq e^{\int_0^t C\|u(t')\|_{H^1}^2 dt'} \|w(0)\|_{L^2}^2$$

$$= 0 \quad = 0$$

⚠ This result also gives stability of solutions.

② Existence

Step 1 : A priori bound

Suppose u is a smooth solution to (NSE).

Multiply by u and integrate.

$$\Rightarrow \frac{1}{2} \frac{d}{dt} \|u(t)\|_{L^2}^2 = \langle \partial_t u, u \rangle \quad (B1)$$

$$= \langle Lu, u \rangle - \cancel{\langle Bu, u \rangle} + \langle f, u \rangle$$

$$\leq -\|u\|_{H^1}^2 + \|u\|_{H^1} \|f\|_{H^{-1}}$$

$$\leq -\frac{1}{2} \|u\|_{H^1}^2 + \frac{1}{2} \|f\|_{H^{-1}}^2$$

$$\Rightarrow \|u(t)\|_{L^2}^2 + \int_0^t \|u(t')\|_{H^1}^2 dt' \leq \|u(0)\|_{L^2}^2 + \int_0^t \|f(t')\|_{H^{-1}}^2 dt'$$

$$(\Rightarrow \sup_{t \in [0, T]} \|u(t)\|_{L^2})$$

Remark :

$$\|u(t)\|_{L^2}^2 + 2 \int_0^t \|\nabla u(t')\|_{L^2}^2 dt' = \|u(0)\|_{L^2}^2 + 2 \int_0^t \langle f(t'), u(t') \rangle dt'$$

$$\Rightarrow \|u\|_{L^\infty_T L_x^2} + \|u\|_{L^\infty_T H_x^1} \leq C(u_0, f).$$

By (B2),

$$\|B(u)\|_{H^{-1}} \lesssim \|u\|_{H^{1/2}}^2 \lesssim \|u\|_{L^2} \|u\|_{H^1}.$$

$$\|\partial_t u\|_{L^2_T H_x^{-1}} \stackrel{(NSE)}{\leq} \|u\|_{L^2_T H_x^1} + \|u\|_{L^\infty_T L_x^2} \|u\|_{L^2_T H_x^1} + \|f\|_{L^2_T H_x^{-1}}$$

$$\leq C(u_0, f) = C(\|u_0\|_{L^2}, \|f\|_{L^2_T H_x^{-1}}) \leftarrow \text{non-decreasing function.}$$

$$\Rightarrow \|u\|_{H_T} \leq C(u_0, f).$$

Step 2 : Galerkin approximation

Define $p_N : L^2_{df} \rightarrow E_N = \text{span}\{e_n : 1 \leq n \leq N\}$.

Apply p_N to the equation

$$\partial_t p_N u - L p_N u + p_N B(u) = p_N f.$$

$$u_N = p_N u_N$$

(NSE)
 $\begin{cases} \partial_t u_N - L u_N + p_N B(u_N) = p_N f \\ u_N|_{t=0} = p_N u_0 \end{cases}$

finite dimensional system of ODEs on the "Fourier" side.

By Cauchy-Lipschitz theorem, \exists local-in-time solution u_N .

\rightarrow blowup alternative:

u_N exists on $[0, \tau]$

or

$$\exists T_N < \infty \text{ s.t. } \lim_{t \rightarrow T_N^-} \|u_N(t)\|_{L^2_x} = \infty.$$

Multiply (NSE_N) by u_N and integrate

$$\Rightarrow \sup_{N \geq 1} (\|u_N\|_{H_T} + \|u_N\|_{L^\infty_T L^2_x}) \leq C(u_0, f)$$

$$\langle P_N B(u_N), u_N \rangle$$

$$\langle B(u_N), u_N \rangle$$

and same computations hold.

• u_N exists on $[0, \tau]$

• $u_{Nj} \rightarrow u$ in H_T

$$\begin{aligned} \partial_t u_{Nj} &\rightarrow \partial_t u && \text{in } L^2_T H_x^{-1} \\ L u_{Nj} &\rightarrow Lu \end{aligned}$$

By Aubin-Lions, compactness lemma, \exists subsequence u_{Nj} :

$$u_{Nj} \rightarrow u \text{ in } L^2_T H_x^{1/2}$$

$$(B2) \Rightarrow B(u_{Nj}) \rightarrow B(u) \text{ in } L^1_T H_x^{-1}$$

By definition of P_{Nj} :

$$u_{Nj}(0) = P_{Nj} u_0 \rightarrow u_0 \text{ in } L^2_x.$$

$$P_{Nj} f \rightarrow f \text{ in } L^2_T H_x^{-1}$$

$$(\text{NSE}_{Nj}) \quad \partial_t u_{Nj} - L u_{Nj} + P_{Nj} B(u_{Nj}) = P_{Nj} f$$

problematic

Apply P_m for fixed m , then $Nj \geq m$ (which holds for $j \gg 1$)

$$\partial_t P_m u_{Nj} - L P_m u_{Nj} + P_m B(u_{Nj}) = P_m f$$

\downarrow in $L^1_T H_x^{-1}$

$$\textcircled{*} \quad \partial_t P_m u - L P_m u + P_m B(u) = P_m f$$

$\textcircled{*}$ holds for any $m \geq 1 \Rightarrow$ Take $m \rightarrow \infty$

$$\begin{cases} \partial_t u - L u + B(u) = f \\ u|_{t=0} = u_0 \text{ in } L^2 \end{cases}$$

Remark: we can also start with a given subsequence of $u_N \Rightarrow$ show \exists subseq. of subseq. $\rightarrow u$

$\Rightarrow u_N$ converges to u

entire sequence

independent of choice of subseq. u_{Nj}

• Energy bound: By weak convergence

$$\|u\|_{L^2_T H_x^1} \leq \liminf_{j \rightarrow \infty} \|u_{Nj}\|_{L^2_T H^1}$$

& definition of P_{Nj} .

weak * convergence

$$\|u(t)\|_{L^\infty_T L^2_x} \leq \liminf \|u_{Nj}\|_{L^\infty_T L^2_x}$$