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equations with  
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# 2D Navier-Stokes equations with singular forcing

Peter Constantin

Department of Mathematics  
The University of Chicago

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## **Collaborator: G. Seregin, Oxford**

**Support: NSF**

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- Motivation: Nonlinear Fokker-Planck Equation

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- Minima of Free Energy: Onsager Equation

$$f = Z^{-1} e^{-U[f]}.$$

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## Embedding in Fluid: Passive

$$\partial_t f + \textcolor{red}{u} \cdot \nabla_x f + \operatorname{div}_g(\textcolor{red}{W}f) = \operatorname{div}_g(f \nabla_g (\log f + U[f]))$$

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Macro-Micro Effect: from first principles, if scales are separated.

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## Active: Navier-Stokes

$$\begin{aligned}\partial_t u + u \cdot \nabla u + \nabla p &= \nu \Delta u + \nabla \cdot \sigma \\ \nabla \cdot u &= 0\end{aligned}$$

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added stress tensor.

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## Micro-Macro Effect

$$\sigma(x) = \int_M \{c \cdot \nabla_g U[f](x, m) - \operatorname{div}_g c\} f(x, m) d\mu(m) \quad *$$

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$$f \geq 0, \sup_x \int_M f d\mu(m) < \infty \Rightarrow \sigma \in L^\infty$$

## Theorem

*3DNS + NL Fokker-Planck eqns with \*. Then*

$$\begin{aligned} E(t) = & \frac{1}{2} \int |u|^2 dx + \\ & + \int \left\{ f \log f + \frac{1}{2}(U[f])f \right\} dx d\mu. \end{aligned}$$

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*If the smooth solution is time independent, then  $u = 0$  and  $f$  solves the Onsager equation*

$$f = Z^{-1} e^{-U[f]}.$$

# NLFP + 2D time dependent Navier-Stokes

## Theorem

(C-Seregin) Let  $q \geq 4$ ,  $\operatorname{div}_x u_0 = 0$ ,  $u_0 \in W^{2,q}(\mathbb{T}^2)$ ,

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$$\|\nabla_x \nabla_x u\|_{L^p(0, T; L^q(\mathbb{T}^2))} \leq K,$$

$$\sup_{t \leq T} \|\nabla_x u(\cdot, t)\|_{L^\infty} \leq K,$$

and

$$\sup_{t \leq T} \|f(\cdot, t)\|_{W^{1,q}(\mathbb{T}^2; H^{-\alpha}(M))} \leq K.$$

hold.

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Previous result, with Masmoudi: no apriori bounds and proof by contradiction, controlled loss of regularity

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with Fefferman, Titi, Zarnescu: for model with time-averaged  
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with Fefferman, Titi, Zarnescu: for model with time-averaged velocity

Masmoudi, Zhang, Zhang: a priori bounds using the method of controlled loss of regularity

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## Related Results

with Fefferman, Titi, Zarnescu: for model with time-averaged velocity

Masmoudi, Zhang, Zhang: a priori bounds using the method of controlled loss of regularity

Lin, Zhang: a corotational model with noncompact target.

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# Navier Stokes Equation

$$\begin{aligned}\partial_t u + u \cdot \nabla u + \nabla p &= \nu \Delta u + \nabla \cdot \sigma \\ \nabla \cdot u &= 0\end{aligned}$$

The tensor  $\sigma_{ij}(x, t)$  : driving stress.

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$$\int_0^T \|u\|_{L^\infty(dx)}^2 dt < \infty$$

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Exponent of the amplification factor  
of tracers, key quantity

$$\int_0^T \|\nabla u\|_{L^\infty(dx)} dt < \infty$$

## 2D, Bounded stress

### Theorem

Let  $\sigma \in L^\infty(dt dx)$ . Let  $u_0 \in L^2(dx)$ . There exists a *unique* weak solution of the forced 2D NS eqns, with

$$u \in L^\infty(dt)(L^2(dx)) \cap L^2(dt)(W^{1,2}(dx))$$

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## Navier-Stokes with nearly singular forces

$$\partial_t u + u \cdot \nabla_x u - \nu \Delta_x u + \nabla_x p = \operatorname{div}_x \sigma, \quad \nabla_x \cdot u = 0$$

### Theorem

Let  $u$  be a solution of the 2D Navier-Stokes system with divergence-free initial data  $u_0 \in W^{1,2}(\mathbb{R}^2) \cap W^{1,r}(\mathbb{R}^2)$ . Let  $T > 0$  and let the forces  $\nabla \cdot \sigma$  obey

$$\begin{aligned}\sigma &\in L^1(0, T; L^\infty(\mathbb{R}^2)) \cap L^2(0, T; L^2(\mathbb{R}^2)) \\ \nabla \cdot \sigma &\in L^1(0, T; L^r(\mathbb{R}^2)) \cap L^2(0, T; L^2(\mathbb{R}^2))\end{aligned}$$

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with  $r > 2$ . Let

$$\|\sigma\|_{L^\infty} \sim K, \quad \|\nabla \cdot \sigma\|_{L^r} \sim B$$

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Then

$$\int_0^T \|\nabla u(t)\|_{L^\infty} dt \leq K \log_*(B)$$

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$$u = \sum_{q=-1}^{\infty} \Delta_q(u)$$

Littlewood-Paley decomposition

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## Hölder regularity of weak solution

$\Omega_1 \Subset \Omega$  domains in  $\mathbb{R}^2$ ,  $0 < T_1 < T$ .

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Parabolic balls:

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$$(f)_{z_0, R} = \frac{1}{|Q(z_0, R)|} \int_{Q(z_0, R)} f(z) dz,$$

$$[p]_{x_0, R} = \frac{1}{|B(x_0, R)|} \int_{B(x_0, R)} p(x) dx.$$

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## Spaces

For  $0 < \gamma < 1$ ,

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For  $0 < \gamma < 1$ , space  $M_{2,\gamma}(Q)$ , seminorm

$$\|\sigma\|_{M_{2,\gamma}(Q)} = \sup_{Q(z_0,R) \subset Q} R^{1-\gamma} \left( \frac{1}{|Q(z_0,R)|} \int_{Q(z_0,R)} |\sigma(z) - (\sigma)_{z_0,R}|^2 dz \right)^{\frac{1}{2}} < \infty.$$

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Note

$$L^r(Q) \subset M_{2,\gamma}(Q)$$

for  $r \geq \frac{4}{1-\gamma}$ .

## Theorem

(C-Seregin) Let

$$u \in L^4(Q; \mathbb{R}^2), \quad p \in L^2(Q), \quad \sigma \in M_{2,\gamma}(Q; \mathbb{M}^{2 \times 2})$$

with  $0 \leq \gamma < 1$ , satisfying the Navier-Stokes equations

$$\partial_t u + u \cdot \nabla u - \nu \Delta u = -\nabla p + \operatorname{div} \sigma, \quad \operatorname{div} u = 0$$

in  $Q$  in the sense of distributions.

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$$u \in C^\gamma(\overline{Q}_1)$$

if  $0 < \gamma < 1$  and

$$u \in BMO(Q_1)$$

if  $\gamma = 0$ .

## Additional results

Let  $H$  and  $V$  be the  $L^2$  and  $H^1$  spaces of divergence-free functions.

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where  $\sigma \in L^r(\mathbb{T}^2 \times (0, T); \mathbb{M}^{2 \times 2})$  with  $r \geq 4$ . Then, given  $s > 0$ , there exists a constant  $C_s$  depending only on  $s$ ,  $\nu$ , the norm of  $u_0$  in  $H$ , the norm of  $\sigma$  in  $L^r(\mathbb{T}^2)$ , such that

$$\|u\|_{L^\infty(\mathbb{T}^2 \times (s, T))} \leq C_s.$$

Moreover, the function  $u$  is Hölder continuous in  $\mathbb{T}^2 \times [s, T]$  with exponent  $\gamma = 1 - \frac{4}{r}$ .

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## Idea of proof of Hölder continuity for NS

Local iterative estimates for  $L^4$  space-time integrals of the velocity, in the spirit of De Giorgi, Campanato.

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The iteration relates integrals on smaller parabolic cubes to integrals on larger ones.

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$$p = R_i R_j (\sigma_{ij} - u_i u_j),$$

The iteration relates integrals on smaller parabolic cubes to integrals on larger ones. For the iterative procedure to succeed, the modulus of absolute continuity of the map

$$\Omega \subset \{\mathbb{T}^2 \times (0, T)\} \mapsto \int_{\Omega} |u(x, t)|^4 dx dt,$$

needs to be controlled uniformly apriori, to guarantee that such an integral is arbitrarily small, if the parabolic Lebesgue measure of  $\Omega$  is small enough.

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$$\Phi(u; z_0, \varrho) = \left( \int_{Q(z_0, \varrho)} |u - (u)_{z_0, \varrho}|^4 dz \right)^{\frac{1}{2}},$$

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## Lemma

Let the function  $v \in L^4(Q(z_0, R))$  satisfy the heat equation

$$\partial_t v - \Delta v = 0$$

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$$\Phi(v; z_0, \varrho) \leq c \left( \frac{\varrho}{R} \right)^4 \Phi(v; z_0, R)$$

for all  $0 < \varrho \leq R$ .

## Lemma

Given  $G \in L^2(Q(z_0, R); \mathbb{M}^{2 \times 2})$ , there exists a unique function

$$w \in C([t_0 - R^2, t_0]; L^2(B(x_0, R); \mathbb{R}^2)) \cap \\ L^2([t_0 - R^2, t_0]; W^{1,2}(B(x_0, R); \mathbb{R}^2))$$

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$$|w|_{2,Q(z_0,R)}^2 \equiv \sup_{t_0 - R^2 < t < t_0} \|w(\cdot, t)\|_{2,B(x_0, R)}^2 + \|\nabla w\|_{2,Q(z_0,R)}^2$$

$$\leq 2\|G\|_{2,Q(z_0,R)}^2,$$

$$\Phi(w; z_0, R) \leq c|w|_{2,Q(z_0,R)}^2.$$

## Lemma

*For solutions of NSE, we have*

$$\begin{aligned}\Phi(u; z_0, \varrho) \leq c \Big\{ & \left[ \left( \frac{\varrho}{R} \right)^4 + \Psi(u; z_0, R) \right] \Phi(u; z_0, R) + \\ & + D(p; z_0, R) + MR^{2+2\gamma} \Big\}\end{aligned}$$

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*whenever  $Q(z_0, R) \subset Q$  and  $0 < \varrho \leq R$ .*

The following result is used to control the modulus of absolute continuity.

### Theorem

Let  $u \in L^\infty(0, T; H) \cap L^2(0, T; V)$  be a solution of the 2D Navier-Stokes equations with initial data  $u_0 \in H \cap L^r(\mathbb{T}^2)$  and  $\sigma \in L^r(\mathbb{T}^2 \times (0, T); \mathbb{M}^{2 \times 2})$  with  $r \geq 4$ . There exists a constant  $K$  depending only on the norm  $\|\sigma\|_{L^r(\mathbb{T}^2 \times (0, T))}, \nu, T$  and the norm of  $u_0$  in  $H \cap L^r(\mathbb{T}^2)$  such that

$$\sup_{0 \leq t \leq T} \|u(\cdot, t)\|_{L^r(\mathbb{T}^2)} \leq K.$$

## Generalized Ladyzhenskaya inequalities

The previous result is based on the inequality

$$\|f\|_{L^{2r}(\mathbb{R}^2)}^2 \leq C_r \|f\|_{L^r(\mathbb{R}^2)} \|\nabla f\|_{L^2(\mathbb{R}^2)}$$

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The previous result is based on the inequality

$$\|f\|_{L^{2r}(\mathbb{R}^2)}^2 \leq C_r \|f\|_{L^r(\mathbb{R}^2)} \|\nabla f\|_{L^2(\mathbb{R}^2)}$$

that holds for all  $f \in L^r(\mathbb{R}^2)$  with  $\nabla f \in L^2(\mathbb{R}^2)$ , generalizing the  $r = 2$  inequality due to Ladyzhenskaya. In turn, the inequality above is the  $n = 2$  particular case of

$$\|f\|_{L^{2r}(\mathbb{R}^n)}^2 \leq C \|f\|_{L^r(\mathbb{R}^n)} \|\nabla f\|_{B_2^{0,n}(\mathbb{R}^n)}$$

## Generalized Ladyzhenskaya inequalities

The previous result is based on the inequality

$$\|f\|_{L^{2r}(\mathbb{R}^2)}^2 \leq C_r \|f\|_{L^r(\mathbb{R}^2)} \|\nabla f\|_{L^2(\mathbb{R}^2)}$$

that holds for all  $f \in L^r(\mathbb{R}^2)$  with  $\nabla f \in L^2(\mathbb{R}^2)$ , generalizing the  $r = 2$  inequality due to Ladyzhenskaya. In turn, the inequality above is the  $n = 2$  particular case of

$$\|f\|_{L^{2r}(\mathbb{R}^n)}^2 \leq C \|f\|_{L^r(\mathbb{R}^n)} \|\nabla f\|_{B_2^{0,n}(\mathbb{R}^n)}$$

valid for all  $r \geq \frac{n}{2}$ , with  $B_2^{0,n}$  the Besov space with norm

$$\|f\|_{B_q^{s,p}(\mathbb{R}^n)} = \left[ \sum_{j=-\infty}^{\infty} \lambda_j^{qs} \|\Delta_j f\|_{L^p(\mathbb{R}^n)}^q \right]^{\frac{1}{q}}$$

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