

SQG in Bounded Domains

Mihaela Ignatova
Temple University

BIRS, Banff

August 2018

SQG in \mathbb{R}^2 (or \mathbb{T}^2)

Nonlinear, nonlocal, scalar

$$\partial_t \theta + u \cdot \nabla \theta = 0$$

$\theta(x, t)$ is a real valued function of $x \in \mathbb{R}^2$ and $t \in \mathbb{R}$

$$u = R^\perp \theta$$

R is a vector of Riesz transforms

$$R_i f(x) = \partial_i (-\Delta)^{-\frac{1}{2}} f(x) = cPV \int_{\mathbb{R}^2} \frac{x_i - y_i}{|x - y|^3} f(y) dy$$

$$R^\perp = (-R_2, R_1)$$

The velocity u is divergence-free.

Held, Pierrhumbert, Garner, Swanson '95: SQG is an equation for frontogenesis in meteorology

- ▶ model for rapidly rotating, stratified fluids
- ▶ θ temperature (or surface buoyancy) in a 2D layer

Analogies with the 3D incompressible Euler equations

- ▶ Conservation of kinetic energy, $\|u\|_{L^2}$.
- ▶ The integral curves of $\nabla^\perp \theta$ are carried by the flow.
- ▶ $\nabla^\perp \theta$ is like 3D vorticity ω , Constantin–Majda–Tabak ('94): it satisfies the stretching equation

$$(\partial_t + u \cdot \nabla)(\nabla^\perp \theta) = (\nabla u)(\nabla^\perp \theta), \quad u = \nabla^\perp (-\Delta)^{-\frac{1}{2}} \theta$$

3D Euler: $(\partial_t + u \cdot \nabla)\omega = (\nabla u)\omega, \quad u = \nabla^\perp (-\Delta)^{-1} \omega$

- ▶ The Beal-Kato-Majda theorem holds: a smooth solution blows up at time $t = T$ if and only if $\int_0^T \|\nabla^\perp \theta(\cdot, t)\|_\infty dt = \infty$.
- ▶ If the direction of level lines is locally nice, geometric depletion of nonlinearity.

Analogies with the 3D incompressible Euler equations

- ▶ Conservation of kinetic energy, $\|u\|_{L^2}$.
- ▶ The integral curves of $\nabla^\perp \theta$ are carried by the flow.
- ▶ $\nabla^\perp \theta$ is like 3D vorticity ω , Constantin–Majda–Tabak ('94): it satisfies the stretching equation

$$(\partial_t + u \cdot \nabla)(\nabla^\perp \theta) = (\nabla u)(\nabla^\perp \theta), \quad u = \nabla^\perp (-\Delta)^{-\frac{1}{2}} \theta$$

3D Euler: $(\partial_t + u \cdot \nabla)\omega = (\nabla u)\omega, \quad u = \nabla^\perp (-\Delta)^{-1} \omega$

- ▶ The Beal-Kato-Majda theorem holds: a smooth solution blows up at time $t = T$ if and only if $\int_0^T \|\nabla^\perp \theta(\cdot, t)\|_\infty dt = \infty$.
- ▶ If the direction of level lines is locally nice, geometric depletion of nonlinearity.

Analogies with the 3D incompressible Euler equations

- ▶ Conservation of kinetic energy, $\|u\|_{L^2}$.
- ▶ The integral curves of $\nabla^\perp \theta$ are carried by the flow.
- ▶ $\nabla^\perp \theta$ is like 3D vorticity ω , Constantin–Majda–Tabak ('94): it satisfies the stretching equation

$$(\partial_t + u \cdot \nabla)(\nabla^\perp \theta) = (\nabla u)(\nabla^\perp \theta), \quad u = \nabla^\perp (-\Delta)^{-\frac{1}{2}} \theta$$

3D Euler: $(\partial_t + u \cdot \nabla)\omega = (\nabla u)\omega, \quad u = \nabla^\perp (-\Delta)^{-1} \omega$

- ▶ The Beal-Kato-Majda theorem holds: a smooth solution blows up at time $t = T$ if and only if $\int_0^T \|\nabla^\perp \theta(\cdot, t)\|_\infty dt = \infty$.
- ▶ If the direction of level lines is locally nice, geometric depletion of nonlinearity.

Difference to 3D Euler: The 2D SQG has weak continuity of the nonlinearity in L^2 due to a commutator structure. Resnick ('95)

Analogies with the 3D incompressible Euler equations

- ▶ Conservation of kinetic energy, $\|u\|_{L^2}$.
- ▶ The integral curves of $\nabla^\perp \theta$ are carried by the flow.
- ▶ $\nabla^\perp \theta$ is like 3D vorticity ω , Constantin–Majda–Tabak ('94): it satisfies the stretching equation

$$(\partial_t + u \cdot \nabla)(\nabla^\perp \theta) = (\nabla u)(\nabla^\perp \theta), \quad u = \nabla^\perp (-\Delta)^{-\frac{1}{2}} \theta$$

3D Euler: $(\partial_t + u \cdot \nabla)\omega = (\nabla u)\omega, \quad u = \nabla^\perp (-\Delta)^{-1} \omega$

- ▶ The Beal-Kato-Majda theorem holds: a smooth solution blows up at time $t = T$ if and only if $\int_0^T \|\nabla^\perp \theta(\cdot, t)\|_\infty dt = \infty$.
- ▶ If the direction of level lines is locally nice, geometric depletion of nonlinearity.

Difference to 3D Euler: The 2D SQG has weak continuity of the nonlinearity in L^2 due to a commutator structure. Resnick ('95)

Major open problem: global existence of smooth solutions vs blow up.

Dissipative SQG in \mathbb{R}^2

$$\partial_t \theta + u \cdot \nabla \theta + \Lambda^s \theta = 0$$

$$u = \nabla^\perp \Lambda^{-1} \theta, \quad \Lambda = (-\Delta)^{\frac{1}{2}}$$

The fractional Laplacian has an explicit kernel in \mathbb{R}^2 ,

$$\Lambda^s f(x) = cPV \int_{\mathbb{R}^2} \frac{f(x) - f(y)}{|x - y|^{2+s}} dy$$

for $0 < s < 2$.

Dissipative SQG in \mathbb{R}^2

$$\begin{aligned}\partial_t \theta + u \cdot \nabla \theta + \Lambda^s \theta &= 0 \\ u &= \nabla^\perp \Lambda^{-1} \theta, \quad \Lambda = (-\Delta)^{\frac{1}{2}}\end{aligned}$$

The fractional Laplacian has an explicit kernel in \mathbb{R}^2 ,

$$\Lambda^s f(x) = cPV \int_{\mathbb{R}^2} \frac{f(x) - f(y)}{|x - y|^{2+s}} dy$$

for $0 < s < 2$.

Scaling invariance: $\theta_\lambda(x, t) = \lambda^{s-1} \theta(\lambda x, \lambda^s t)$

- ▶ $s > 1$, subcritical SQG: global smooth solutions. Resnick '95, Constantin, Wu '99
- ▶ $s = 1$, critical SQG: global smooth solutions.
 - ▶ Small data in L^∞ : Cordoba–Constantin–Wu '01
 - ▶ Large data: Caffarelli–Vasseur '07, Kiselev–Nazarov–Volberg '07, Kiselev–Nazarov '09, Constantin–Vicol '12, Constantin–Tarfulea–Vicol '15
- ▶ $s < 1$, supercritical SQG: The problem of global existence of smooth solutions is open.

Global regularity ideas in the whole space

- ▶ The stretching equation

$$(\partial_t + u \cdot \nabla + \Lambda) \nabla^\perp \theta = (\nabla u) \nabla^\perp \theta.$$

- ▶ Take the scalar product with $\nabla^\perp \theta$

$$\frac{1}{2}(\partial_t + u \cdot \nabla + \Lambda) q^2 + D(q) = Q$$

for $q^2 = |\nabla^\perp \theta|^2$, with

$$Q = (\nabla u) \nabla^\perp \theta \cdot \nabla^\perp \theta \leq |\nabla u| q^2.$$

$|\nabla u| \sim q$, Q is cubic.

- ▶ Nonlinear lower bounds

$$D(q) = q \Lambda q - \frac{1}{2} \Lambda (q^2) \geq c (\|\theta\|_{L^\infty})^{-1} q^3$$

hold pointwise, for $q = \partial_t \theta$. (Useful when $\|\theta\|_{L^\infty} \leq \|\theta_0\|_{L^\infty}$.)

Critical SQG in bounded domains

Let $\Omega \subset \mathbb{R}^2$ be open, bounded, smooth.

$$\partial_t \theta + u \cdot \nabla \theta + \Lambda_D \theta = 0$$

$$u = R_D^\perp \theta, \quad R_D = \nabla \Lambda_D^{-1}$$

$$\theta|_{t=0} = \theta_0$$

Main result: Global interior Lipschitz regularity

Additional challenges to the whole space case:

1. No explicit kernels. Need eigenfunction expansion and heat kernel.
2. No translation invariance. Need commutators of Λ_D with finite difference operators, properly localized.

Critical SQG in bounded domains

Let $\Omega \subset \mathbb{R}^2$ be open, bounded, smooth.

$$\partial_t \theta + u \cdot \nabla \theta + \Lambda_D \theta = 0$$

$$u = R_D^\perp \theta, \quad R_D = \nabla \Lambda_D^{-1}$$

$$\theta|_{t=0} = \theta_0$$

Main result: Global interior Lipschitz regularity

Additional challenges to the whole space case:

1. No explicit kernels. Need eigenfunction expansion and heat kernel.
2. No translation invariance. Need commutators of Λ_D with finite difference operators, properly localized.

Strategy of proof:

1. L^∞ bounds (Convex damping inequality)

$$\|\theta\|_{L^\infty} \leq \|\theta_0\|_{L^\infty}.$$

2. Global interior Hölder estimates with exponent α , where

$$\alpha \|\theta_0\|_{L^\infty} \ll 1.$$

3. Global interior gradient bounds.

The Dirichlet Fractional Laplacian

Recall the eigenfunction expansion for the Dirichlet Laplacian:

$$-\Delta w_j = \lambda_j w_j, \quad w_j|_{\partial\Omega} = 0$$

We have

$$f = \sum f_j w_j, \quad f_j = \int_{\Omega} f w_j dx, \quad \Lambda_D f = \sum \lambda_j^{\frac{1}{2}} f_j w_j$$

We mainly use a formula based on the heat kernel:

$$((-\Delta)^{\frac{s}{2}} f)(x) = c_s \int_0^{\infty} [f(x) - e^{t\Delta} f(x)] t^{-1-\frac{s}{2}} dt$$

where $(e^{t\Delta} f)(x) = \int_{\Omega} H_D(t, x, y) f(y) dy$ is the heat operator.

$$\Lambda_D = (-\Delta)^{\frac{1}{2}}, \quad \mathcal{D}(\Lambda_D) = H_0^1(\Omega)$$

Gaussian bounds for H_D in Ω . Denote

$$d(x) = \text{dist}(x, \partial\Omega).$$

We have

$$\frac{|\nabla_x H_D(t, x, y)|}{H_D(t, x, y)} \leq C \begin{cases} \frac{1}{d(x)}, & \text{if } \sqrt{t} \geq d(x), \\ \frac{1}{\sqrt{t}} \left(1 + \frac{|x-y|}{\sqrt{t}}\right), & \text{if } \sqrt{t} \leq d(x) \end{cases}$$

The convex damping inequality

Proposition (C, I '16)

Let Ω be a bounded domain with smooth boundary. There exists a constant $c > 0$ depending only on Ω such that for any Φ , a C^2 convex function satisfying $\Phi(0) = 0$, and any $f \in C_0^\infty(\Omega)$, the inequality

$$\Phi'(f)\Lambda_D f - \Lambda_D(\Phi(f)) \geq \frac{c}{d(x)}(f\Phi'(f) - \Phi(f)) \geq 0$$

holds pointwise in Ω .

The convex damping inequality

Proposition (C, I '16)

Let Ω be a bounded domain with smooth boundary. There exists a constant $c > 0$ depending only on Ω such that for any Φ , a C^2 convex function satisfying $\Phi(0) = 0$, and any $f \in C_0^\infty(\Omega)$, the inequality

$$\Phi'(f)\Lambda_D f - \Lambda_D(\Phi(f)) \geq \frac{c}{d(x)}(f\Phi'(f) - \Phi(f)) \geq 0$$

holds pointwise in Ω .

The proof follows from approximation, convexity, and the fact that $\Theta = e^{t\Delta}1$ obeys $0 \leq \Theta \leq 1$ and

$$\Lambda_D 1 = \int_0^\infty t^{-\frac{1}{2}} (1 - \Theta(x, t)) dt \geq cd(x)^{-1}$$

The Nonlinear Bound for derivatives

Theorem (C, I '16)

Let $f \in L^\infty(\Omega) \cap \mathcal{D}(\Lambda_D)$. Assume that $f = \partial\theta$ with $\theta \in L^\infty(\Omega)$ and ∂ a first order derivative. Then there exist constants c, C depending on Ω such that

$$f \Lambda_D f - \frac{1}{2} \Lambda_D f^2 \geq c(\|\theta\|_{L^\infty})^{-1} |f_d|^3 + \frac{C}{d(x)} f^2$$

holds pointwise in Ω , with

$$|f_d(x)| = \begin{cases} |f(x)| & \text{if } |f(x)| \geq C \frac{\|\theta\|_{L^\infty(\Omega)}}{d(x)}, \\ 0 & \text{if } |f(x)| \leq C \frac{\|\theta\|_{L^\infty(\Omega)}}{d(x)}. \end{cases}$$

The Nonlinear Bound for derivatives

Theorem (C, I '16)

Let $f \in L^\infty(\Omega) \cap \mathcal{D}(\Lambda_D)$. Assume that $f = \partial\theta$ with $\theta \in L^\infty(\Omega)$ and ∂ a first order derivative. Then there exist constants c, C depending on Ω such that

$$f \Lambda_D f - \frac{1}{2} \Lambda_D f^2 \geq c(\|\theta\|_{L^\infty})^{-1} |f_d|^3 + \frac{C}{d(x)} f^2$$

holds pointwise in Ω , with

$$|f_d(x)| = \begin{cases} |f(x)| & \text{if } |f(x)| \geq C \frac{\|\theta\|_{L^\infty(\Omega)}}{d(x)}, \\ 0 & \text{if } |f(x)| \leq C \frac{\|\theta\|_{L^\infty(\Omega)}}{d(x)}. \end{cases}$$

Proof: uses precise bounds on the heat kernel and

$$\begin{aligned} D(f) &= f \Lambda_D f - \frac{1}{2} \Lambda_D f^2 \\ &= \gamma_0 \int_0^\infty t^{-\frac{3}{2}} dt \int_\Omega H_D(x, y, t) (f(x) - f(y))^2 dy + \gamma_0 f^2(x) \Lambda_D 1 \end{aligned}$$

holds for all $x \in \Omega$.

Global interior Hölder bounds for the critical SQG

Ω smooth bounded domain.

Theorem (C, I '16)

Let $\theta(x, t)$ be a smooth solution of

$$\partial_t \theta + (R_D^\perp \theta) \cdot \nabla \theta + \Lambda_D \theta = 0$$

on a time interval $[0, T]$, with $T \leq \infty$, with initial data $\theta(x, 0) = \theta_0(x)$. Then the solution is uniformly bounded,

$$\sup_{0 \leq t < T} \|\theta(t)\|_{L^\infty(\Omega)} \leq \|\theta_0\|_{L^\infty(\Omega)}.$$

There exists α depending only on $\|\theta_0\|_{L^\infty(\Omega)}$ and Ω , and a constant Γ depending only on the domain Ω such that

$$\sup_{0 \leq t < T} \|\theta(t)\|_{C^\alpha(\Omega)} \leq \Gamma \|\theta_0\|_{C^\alpha(\Omega)},$$

where the interior C^α norm is $\|f\|_{C^\alpha(\Omega)} = \|f\|_{L^\infty(\Omega)} + [f]_{C^\alpha(\Omega)}$ with

$$[f]_{C^\alpha(\Omega)} = \sup_{x \in \Omega} d(x)^\alpha \sup_{h \neq 0, |h| < d(x)} \frac{|f(x+h) - f(x)|}{|h|^\alpha}$$

Global interior gradient bounds

Theorem (C, I '16)

Let $\theta(x, t)$ be a smooth solution of

$$\partial_t \theta + (R_D^\perp \theta) \cdot \nabla \theta + \Lambda_D \theta = 0$$

on a time interval $[0, T)$, with $T \leq \infty$, with initial data $\theta(x, 0) = \theta_0(x)$.
There exists a constant Γ_1 depending only on Ω such that

$$\sup_{x \in \Omega, 0 \leq t < T} d(x) |\nabla_x \theta(x, t)| \leq \Gamma_1 \left[\sup_{x \in \Omega} d(x) |\nabla_x \theta_0(x)| + (1 + \|\theta_0\|_{L^\infty(\Omega)})^4 \right]$$

holds.

Commutator estimates, $\Omega \subset \mathbb{R}^2$

Theorem (C, I '16)

Let $a \in W^{2,p}(\Omega)$ with $p > 2$. There exists a constant C , such that

$$\|[a, \Lambda_D]f\|_{\frac{1}{2}, D} \leq C \|a\|_{W^{2,p}(\Omega)} \|f\|_{\frac{1}{2}, D}$$

holds for any $f \in \mathcal{D}(\Lambda_D^{\frac{1}{2}})$.

Commutator estimates, $\Omega \subset \mathbb{R}^2$

Theorem (C, I '16)

Let $a \in W^{2,p}(\Omega)$ with $p > 2$. There exists a constant C , such that

$$\|[a, \Lambda_D]f\|_{\frac{1}{2}, D} \leq C \|a\|_{W^{2,p}(\Omega)} \|f\|_{\frac{1}{2}, D}$$

holds for any $f \in \mathcal{D}(\Lambda_D^{\frac{1}{2}})$.

Theorem (C, I '16)

Let $a \in (W^{2,p}(\Omega))^2$ with $p > 2$. Assume that $a|_{\partial\Omega} \cdot n = 0$. There exists a constant C such that

$$\|[a \cdot \nabla, \Lambda_D]f\|_{\frac{1}{2}, D} \leq C \|a\|_{W^{2,p}(\Omega)} \|f\|_{\frac{3}{2}, D}$$

holds for any $f \in \mathcal{D}(\Lambda_D^{\frac{3}{2}})$.

Commutator estimates, $\Omega \subset \mathbb{R}^2$

Theorem (C, I '16)

Let $a \in W^{2,p}(\Omega)$ with $p > 2$. There exists a constant C , such that

$$\|[a, \Lambda_D]f\|_{\frac{1}{2}, D} \leq C \|a\|_{W^{2,p}(\Omega)} \|f\|_{\frac{1}{2}, D}$$

holds for any $f \in \mathcal{D} \left(\Lambda_D^{\frac{1}{2}} \right)$.

Theorem (C, I '16)

Let $a \in (W^{2,p}(\Omega))^2$ with $p > 2$. Assume that $a|_{\partial\Omega} \cdot n = 0$. There exists a constant C such that

$$\|[a \cdot \nabla, \Lambda_D]f\|_{\frac{1}{2}, D} \leq C \|a\|_{W^{2,p}(\Omega)} \|f\|_{\frac{3}{2}, D}$$

holds for any $f \in \mathcal{D} \left(\Lambda_D^{\frac{3}{2}} \right)$.

The proofs are based on harmonic extension, cancellation, and elliptic regularity.

Linear drift-diffusion equation with nonlocal diffusion

Let $\Omega \subset \mathbb{R}^2$ be a bounded open domain with smooth boundary.

$$\partial_t \theta + u \cdot \nabla \theta + \Lambda_D \theta = 0$$

$$\theta(x, 0) = \theta_0$$

with the constraint

$$\theta|_{\partial\Omega} = 0$$

Assumptions for $u = u(x, t)$:

- ▶ $\nabla \cdot u = 0$,
- ▶ $u \in L^2(0, T; (W^{2,p}(\Omega))^2)$, $p > 2$
- ▶ $u|_{\partial\Omega} \cdot n = 0$.

Linear drift-diffusion equation with nonlocal diffusion

Let $\Omega \subset \mathbb{R}^2$ be a bounded open domain with smooth boundary.

$$\partial_t \theta + u \cdot \nabla \theta + \Lambda_D \theta = 0$$

$$\theta(x, 0) = \theta_0$$

with the constraint

$$\theta|_{\partial\Omega} = 0$$

Assumptions for $u = u(x, t)$:

- ▶ $\nabla \cdot u = 0$,
- ▶ $u \in L^2(0, T; (W^{2,p}(\Omega))^2)$, $p > 2$
- ▶ $u|_{\partial\Omega} \cdot n = 0$.

Theorem (C, I '16)

The equation with $\theta_0 \in H_0^1(\Omega) \cap H^2(\Omega)$ has unique solutions

$$\theta \in L^\infty(0, T; H_0^1(\Omega) \cap H^2(\Omega)) \cap L^2(0, T; H^{2.5}(\Omega)).$$

If $\theta_0 \in L^p(\Omega)$, $1 \leq p \leq \infty$, then

$$\sup_{0 \leq t \leq T} \|\theta(\cdot, t)\|_{L^p(\Omega)} \leq \|\theta_0\|_{L^p(\Omega)}.$$

Critical SQG in bounded domains

Local existence of smooth solutions: proof using methods above for linear drift-diffusion equations.

Global weak solutions:

Theorem (C, I '16)

Let $\theta_0 \in L^2(\Omega)$ and let $T > 0$. There exists a weak solution

$$\theta \in L^\infty(0, T; L^2(\Omega)) \cap L^2(0, T; \mathcal{D}(\Lambda_D^{\frac{1}{2}}))$$

satisfying $\lim_{t \rightarrow 0} \theta(t) = \theta_0$ weakly in $L^2(\Omega)$.

Critical SQG in bounded domains

Local existence of smooth solutions: proof using methods above for linear drift-diffusion equations.

Global weak solutions:

Theorem (C, I '16)

Let $\theta_0 \in L^2(\Omega)$ and let $T > 0$. There exists a weak solution

$$\theta \in L^\infty(0, T; L^2(\Omega)) \cap L^2(0, T; \mathcal{D}(\Lambda_D^{\frac{1}{2}}))$$

satisfying $\lim_{t \rightarrow 0} \theta(t) = \theta_0$ weakly in $L^2(\Omega)$.

- ▶ θ obeys the energy inequality

$$\frac{1}{2} \|\theta(t)\|_{L^2(\Omega)}^2 + \int_0^t \int_\Omega |\Lambda_D^{\frac{1}{2}} \theta|^2 dx d\tau \leq \frac{1}{2} \|\theta_0\|_{L^2(\Omega)}^2$$

for a.e. $t > 0$.

- ▶ the dissipation $\Lambda_D \theta$ can be replaced by $\Lambda_D^s \theta$ for $s \in (0, 2]$.

Inviscid SQG in bounded domains

Constantin, Nguyen '17: Let $\theta_0 \in L^2(\Omega)$. There exists a weak solution $\theta \in L^\infty([0, \infty); L^2(\Omega))$; that is, for any $T \geq 0$ and $\phi \in C_0^\infty((0, T) \times \Omega)$

$$\int_0^T \int_\Omega \theta(x, t) \partial_t \phi(x, t) dx dt + \int_0^T \int_\Omega \theta(x, t) u(x, t) \cdot \nabla \phi(x, t) dx dt = 0.$$

Inviscid SQG in bounded domains

Constantin, Nguyen '17: Let $\theta_0 \in L^2(\Omega)$. There exists a weak solution $\theta \in L^\infty([0, \infty); L^2(\Omega))$; that is, for any $T \geq 0$ and $\phi \in C_0^\infty((0, T) \times \Omega)$

$$\int_0^T \int_\Omega \theta(x, t) \partial_t \phi(x, t) dx dt + \int_0^T \int_\Omega \theta(x, t) u(x, t) \cdot \nabla \phi(x, t) dx dt = 0.$$

Moreover, θ obeys the energy inequality

$$\|\theta(t)\|_{L^2(\Omega)}^2 \leq \|\theta_0\|_{L^2(\Omega)}^2 \quad \text{for a.e. } t > 0.$$

Inviscid SQG in bounded domains

Constantin, Nguyen '17: Let $\theta_0 \in L^2(\Omega)$. There exists a weak solution $\theta \in L^\infty([0, \infty); L^2(\Omega))$; that is, for any $T \geq 0$ and $\phi \in C_0^\infty((0, T) \times \Omega)$

$$\int_0^T \int_\Omega \theta(x, t) \partial_t \phi(x, t) dx dt + \int_0^T \int_\Omega \theta(x, t) u(x, t) \cdot \nabla \phi(x, t) dx dt = 0.$$

Moreover, θ obeys the energy inequality

$$\|\theta(t)\|_{L^2(\Omega)}^2 \leq \|\theta_0\|_{L^2(\Omega)}^2 \quad \text{for a.e. } t > 0.$$

Constantin, I., Nguyen '18: Weak solutions of $\partial_t \theta + u \cdot \nabla \theta + \nu \Lambda_D^s \theta = 0$ converge to weak solutions of $\partial_t \theta + u \cdot \nabla \theta = 0$ as $\nu \rightarrow 0$.

Inviscid SQG in bounded domains

Constantin, Nguyen '17: Let $\theta_0 \in L^2(\Omega)$. There exists a weak solution $\theta \in L^\infty([0, \infty); L^2(\Omega))$; that is, for any $T \geq 0$ and $\phi \in C_0^\infty((0, T) \times \Omega)$

$$\int_0^T \int_\Omega \theta(x, t) \partial_t \phi(x, t) dx dt + \int_0^T \int_\Omega \theta(x, t) u(x, t) \cdot \nabla \phi(x, t) dx dt = 0.$$

Moreover, θ obeys the energy inequality

$$\|\theta(t)\|_{L^2(\Omega)}^2 \leq \|\theta_0\|_{L^2(\Omega)}^2 \quad \text{for a.e. } t > 0.$$

Constantin, I., Nguyen '18: Weak solutions of $\partial_t \theta + u \cdot \nabla \theta + \nu \Lambda_D^s \theta = 0$ converge to weak solutions of $\partial_t \theta + u \cdot \nabla \theta = 0$ as $\nu \rightarrow 0$.

Commutator structure:

$$\int_\Omega \Lambda \psi \nabla^\perp \psi \cdot \nabla \phi dx = \frac{1}{2} \int_\Omega [\Lambda, \nabla^\perp] \psi \cdot \nabla \phi \psi dx - \frac{1}{2} \int_\Omega \nabla^\perp \psi \cdot [\Lambda, \nabla \phi] \psi dx$$

for $\psi = \Lambda^{-1} \theta \in H_0^1(\Omega)$ and $\phi \in C_0^\infty(\Omega)$.

Elements of the proof for the Hölder bound

- ▶ Gaussian bounds for the heat kernel; **cancelation due to translation invariance** effective for small time
- ▶ Good cutoff χ and bound for the commutator $[\delta_h, \Lambda_D]$ away from boundary (the most expensive term, fighting boundary repulsion)
- ▶ **Nonlinear maximum principle** (lower bound for Λ_D) giving smoothing and a strong boundary repulsion damping effect
- ▶ **Finite difference bounds for Riesz transforms** using the nonlinear maximum principle bound in its finite difference version

Elements of the proof for the Hölder bound

- ▶ Gaussian bounds for the heat kernel; **cancelation due to translation invariance** effective for small time
- ▶ Good cutoff χ and bound for the commutator $[\delta_h, \Lambda_D]$ away from boundary (the most expensive term, fighting boundary repulsion)
- ▶ **Nonlinear maximum principle** (lower bound for Λ_D) giving smoothing and a strong boundary repulsion damping effect
- ▶ **Finite difference bounds for Riesz transforms** using the nonlinear maximum principle bound in its finite difference version

Equation for the finite difference $\delta_h \theta(x) = \theta(x + h) - \theta(x)$:

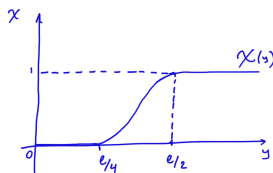
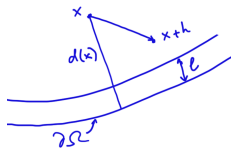
$$(\partial_t + u \cdot \nabla + \delta_h u \cdot \nabla_h)(\delta_h \theta) + \Lambda_D(\delta_h \theta) + [\delta_h, \Lambda_D]\theta = 0.$$

Good cutoff

Lemma

Let Ω be a bounded domain with C^2 boundary. For $\ell > 0$ small enough (depending on Ω) there exist cutoff functions χ with the properties:

- ▶ $0 \leq \chi \leq 1$
- ▶ $\chi(y) = 0$ if $d(y) \leq \frac{\ell}{4}$
- ▶ $\chi(y) = 1$ for $d(y) \geq \frac{\ell}{2}$
- ▶ $|\nabla^k \chi| \leq C\ell^{-k}$ with C independent of ℓ
- ▶ $\int_{\Omega} \frac{(1-\chi(y))}{|x-y|^{2+j}} dy \leq \frac{C}{d(x)^j}$
- ▶ $\int_{\Omega} \frac{|\nabla \chi(y)|}{|x-y|^2} \leq \frac{C}{d(x)}$
hold for $j > 0$ and $d(x) \geq \ell$.



Useful because of the Gaussian bounds on the heat kernel. Makes work in Ω look like work in half-space without changing coordinates.

Translation invariance effect

Using the definition of Λ_D and integration by parts

$$[\nabla, \Lambda_D]f(x) = c_s \int_0^\infty t^{-\frac{3}{2}} \int_\Omega (\nabla_x + \nabla_y) H_D(x, y, t) f(y) dy dt.$$

Important additional bounds we need are

$$|(\nabla_x + \nabla_y) H_D(x, y, t)| \leq Ct^{-\frac{1}{2} - \frac{d}{2}} e^{-\frac{d(x)^2}{Ct}}$$

and

$$I_1(x, t) = \int_\Omega |(\nabla_x + \nabla_y) H_D(x, y, t)| dy \leq Ct^{-\frac{1}{2}} e^{-\frac{d(x)^2}{Kt}}$$

valid for $t \leq cd(x)^2$. **Nonsingular at $x = y$.**

Translation invariance effect

Using the definition of Λ_D and integration by parts

$$[\nabla, \Lambda_D]f(x) = c_s \int_0^\infty t^{-\frac{3}{2}} \int_\Omega (\nabla_x + \nabla_y) H_D(x, y, t) f(y) dy dt.$$

Important additional bounds we need are

$$|(\nabla_x + \nabla_y) H_D(x, y, t)| \leq Ct^{-\frac{1}{2} - \frac{d}{2}} e^{-\frac{d(x)^2}{Ct}}$$

and

$$h_1(x, t) = \int_\Omega |(\nabla_x + \nabla_y) H_D(x, y, t)| dy \leq Ct^{-\frac{1}{2}} e^{-\frac{d(x)^2}{Ct}}$$

valid for $t \leq cd(x)^2$. **Nonsingular at $x = y$.** These imply that

$$\int_0^t s^{-\frac{3}{2}} h_1(x, s) ds \leq d(x)^{-2}$$

for small time.

Commutator

Let χ be a good cutoff with scale $\ell > 0$. Denote

$$\delta_h \theta(x) = \theta(x+h) - \theta(x).$$

Lemma

There exists a constant Γ_0 such that the commutator

$$C_h(\theta) = \delta_h \Lambda_D \theta - \Lambda_D (\chi \delta_h \theta)$$

obeys

$$|C_h(\theta)(x)| \leq \Gamma_0 \frac{|h|}{d(x)^2} \|\theta\|_{L^\infty(\Omega)}$$

for $d(x) \geq \ell$, $|h| \leq \frac{\ell}{16}$ and $\theta \in H_0^1(\Omega) \cap L^\infty(\Omega)$.

The nonlinear bound for finite differences

Theorem

Let $\chi \in C_0^\infty(\Omega)$ be a good cutoff with scale $\ell > 0$ and let

$$f(x) = \chi(x)(\delta_h \theta(x)) = \chi(x)(\theta(x+h) - \theta(x)).$$

The nonlinear bound for finite differences

Theorem

Let $\chi \in C_0^\infty(\Omega)$ be a good cutoff with scale $\ell > 0$ and let

$$f(x) = \chi(x)(\delta_h \theta(x)) = \chi(x)(\theta(x+h) - \theta(x)).$$

Then

$$D(f) = (f \wedge_D f)(x) - \frac{1}{2}(\wedge_D f^2)(x) \geq \gamma_1 |h|^{-1} \frac{|f_d(x)|^3}{\|\theta\|_{L^\infty}} + \gamma_1 \frac{f^2(x)}{d(x)}$$

holds pointwise in Ω when $|h| \leq \frac{\ell}{16}$ and $d(x) \geq \ell$ with

$$|f_d(x)| = \begin{cases} |f(x)|, & \text{if } |f(x)| \geq M \|\theta\|_{L^\infty(\Omega)} \frac{|h|}{d(x)}, \\ 0, & \text{if } |f(x)| \leq M \|\theta\|_{L^\infty(\Omega)} \frac{|h|}{d(x)}. \end{cases}$$

Finite difference of Riesz transform

Lemma

Let u be given by

$$u = \nabla^\perp \Lambda_D^{-1} \theta$$

and let χ be a good cutoff with a length scale ℓ . Then

$$|\delta_h u(x)| \leq C \left(\sqrt{\rho D(f)(x)} + \|\theta\|_{L^\infty} \left(\frac{|h|}{d(x)} + \frac{|h|}{\rho} \right) + |\delta_h \theta(x)| \right)$$

holds for $d(x) \geq \ell$, $\rho \leq cd(x)$, $f = \chi \delta_h \theta$ and with C a constant depending on Ω .

Hölder bound, idea of proof:

Let χ be a good cutoff with a scale $\ell > 0$, and $|h| \leq \frac{\ell}{16}$. The equation for $\delta_h \theta$ implies:

$$\frac{1}{2} L_\chi (\delta_h \theta)^2 + D(f) + (\delta_h \theta) C_h(\theta) = 0$$

with

$$L_\chi g = \partial_t g + u \cdot \nabla_x g + \delta_h u \cdot \nabla_h g + \Lambda_D(\chi^2 g)$$

Hölder bound, idea of proof:

Let χ be a good cutoff with a scale $\ell > 0$, and $|h| \leq \frac{\ell}{16}$. The equation for $\delta_h \theta$ implies:

$$\frac{1}{2} L_\chi (\delta_h \theta)^2 + D(f) + (\delta_h \theta) C_h(\theta) = 0$$

with

$$L_\chi g = \partial_t g + u \cdot \nabla_x g + \delta_h u \cdot \nabla_h g + \Lambda_D(\chi^2 g)$$

and

$$D(f) \geq \gamma_1 |h|^{-1} \frac{|(\delta_h \theta)_d|^3}{\|\theta\|_{L^\infty}} + \gamma_1 \frac{|\delta_h \theta|^2}{d(x)}$$

for $f = \chi \delta_h \theta$.

Hölder bound, idea of proof:

Let χ be a good cutoff with a scale $\ell > 0$, and $|h| \leq \frac{\ell}{16}$. The equation for $\delta_h \theta$ implies:

$$\frac{1}{2} L_\chi (\delta_h \theta)^2 + D(f) + (\delta_h \theta) C_h(\theta) = 0$$

with

$$L_\chi g = \partial_t g + u \cdot \nabla_x g + \delta_h u \cdot \nabla g + \Lambda_D(\chi^2 g)$$

and

$$D(f) \geq \gamma_1 |h|^{-1} \frac{|(\delta_h \theta)_d|^3}{\|\theta\|_{L^\infty}} + \gamma_1 \frac{|\delta_h \theta|^2}{d(x)}$$

for $f = \chi \delta_h \theta$. Multiply by $|h|^{-2\alpha}$ where $\alpha > 0$ will be chosen small enough:

$$\frac{1}{2} L_\chi \left(\frac{\delta_h \theta(x)^2}{|h|^{2\alpha}} \right) + |h|^{-2\alpha} D(f) - 2\alpha \frac{|\delta_h u|}{|h|} \left(\frac{\delta_h \theta(x)^2}{|h|^{2\alpha}} \right) \leq |C_h(\theta)| |\delta_h \theta| |h|^{-2\alpha}.$$

ϵ -approximation of critical SQG

Let $\epsilon > 0$ and consider the ϵ -approximation of SQG

$$\partial_t \theta^\epsilon + u^\epsilon \cdot \nabla \theta^\epsilon + \Lambda_D \theta^\epsilon = 0$$

where

$$u^\epsilon = \nabla^\perp \psi^\epsilon = \nabla^\perp \int_\epsilon^\infty t^{-\frac{1}{2}} e^{t\Delta} \theta^\epsilon dt$$

with initial data $\theta^\epsilon(0) = \theta_0$.

Theorem

For each $\epsilon > 0$, the ϵ -approximation has unique, global, smooth solutions up to the boundary. The solutions obey bounds

$$d(x) |\nabla \theta^\epsilon(x, t)| \leq C$$

with C depending on Ω and $\|\theta_0\|_{W^{1,\infty}(\Omega)}$ but not on t nor on ϵ .

ϵ -approximation of critical SQG

Let $\epsilon > 0$ and consider the ϵ -approximation of SQG

$$\partial_t \theta^\epsilon + u^\epsilon \cdot \nabla \theta^\epsilon + \Lambda_D \theta^\epsilon = 0$$

where

$$u^\epsilon = \nabla^\perp \psi^\epsilon = \nabla^\perp \int_\epsilon^\infty t^{-\frac{1}{2}} e^{t\Delta} \theta^\epsilon dt$$

with initial data $\theta^\epsilon(0) = \theta_0$.

Theorem

For each $\epsilon > 0$, the ϵ -approximation has unique, global, smooth solutions up to the boundary. The solutions obey bounds

$$d(x) |\nabla \theta^\epsilon(x, t)| \leq C$$

with C depending on Ω and $\|\theta_0\|_{W^{1,\infty}(\Omega)}$ but not on t nor on ϵ .

For the proof: note that

$$\|\Lambda_D^M \psi^\epsilon\|_{L^2(\Omega)} \leq C_{M,\epsilon} \|\theta_0\|_{L^2(\Omega)}$$

for any $M > 0$, and therefore u^ϵ is smooth.

Convergence to critical SQG

Theorem

Let $\theta_0 \in L^\infty(\Omega)$ and let $T > 0$. Any sequence of solutions of ϵ -approximations of SQG with $\epsilon \rightarrow 0$ contains a subsequence θ_n converging strongly in $L^2([0, T], L^2(\Omega))$ to a weak solution $\theta \in L^\infty([0, T], L^\infty(\Omega)) \cap L^2([0, T], \mathcal{D}(\Lambda_D^{\frac{1}{2}}))$ of critical SQG. If $\theta_0 \in W^{1,\infty}(\Omega)$, then θ obeys

$$d(x)|\nabla\theta(x, t)| \leq C$$

with C depending on Ω and $\|\theta_0\|_{W^{1,\infty}(\Omega)}$.

Convergence to critical SQG

Theorem

Let $\theta_0 \in L^\infty(\Omega)$ and let $T > 0$. Any sequence of solutions of ϵ -approximations of SQG with $\epsilon \rightarrow 0$ contains a subsequence θ_n converging strongly in $L^2([0, T], L^2(\Omega))$ to a weak solution

$\theta \in L^\infty([0, T], L^\infty(\Omega)) \cap L^2([0, T], \mathcal{D}(\Lambda_D^{\frac{1}{2}}))$ of critical SQG.

If $\theta_0 \in W^{1,\infty}(\Omega)$, then θ obeys

$$d(x)|\nabla\theta(x, t)| \leq C$$

with C depending on Ω and $\|\theta_0\|_{W^{1,\infty}(\Omega)}$.

For the proof we use that θ_n are uniformly bounded in $L^\infty([0, T], L^\infty(\Omega))$ hence $u_n\theta_n$ are bounded in $L^\infty([0, T], L^2(\Omega))$, and $\partial_t\theta_n$ are bounded in $L^\infty([0, T], H^{-1}(\Omega))$. We then use an Aubin-Lions lemma with based on L^2 in time, and with spaces $\mathcal{D}(\Lambda_D^{\frac{1}{2}}) \subset\subset L^2(\Omega) \subset H^{-1}(\Omega)$.

Electroconvection

Electric field determined by charge density:

$$\nabla_3 \cdot \mathbf{E} = \rho$$

$$\nabla_3 \times \mathbf{E} = 0$$

Electroconvection

Electric field determined by charge density:

$$\nabla_3 \cdot \mathbf{E} = \rho$$

$$\nabla_3 \times \mathbf{E} = 0$$

in $Q \subset \mathbb{R}^3$. Boundary conditions at ∂Q . Charge density ρ confined to domain $\Omega \subset \mathbb{R}^2 \times \{0\}$ (two dimensional smectic layer, Morris et al):

$$\rho = 2q\delta_\Omega$$

Electroconvection

Electric field determined by charge density:

$$\nabla_3 \cdot \mathbf{E} = \rho$$

$$\nabla_3 \times \mathbf{E} = 0$$

in $Q \subset \mathbb{R}^3$. Boundary conditions at ∂Q . Charge density ρ confined to domain $\Omega \subset \mathbb{R}^2 \times \{0\}$ (two dimensional smectic layer, Morris et al):

$$\rho = 2q\delta_\Omega$$

carried by a flow in Ω

$$\partial_t q + \nabla \cdot (uq + \sigma E^\parallel) = 0$$

Electroconvection

Electric field determined by charge density:

$$\nabla_3 \cdot E = \rho$$

$$\nabla_3 \times E = 0$$

in $Q \subset \mathbb{R}^3$. Boundary conditions at ∂Q . Charge density ρ confined to domain $\Omega \subset \mathbb{R}^2 \times \{0\}$ (two dimensional smectic layer, Morris et al):

$$\rho = 2q\delta_\Omega$$

carried by a flow in Ω

$$\partial_t q + \nabla \cdot (uq + \sigma E^\parallel) = 0$$

with σ electric conductivity. Conducting fluid confined to domain Ω :

$$\partial_t u + u \cdot \nabla u - \nu \Delta u + \nabla p = qE^\parallel, \quad \nabla \cdot u = 0.$$

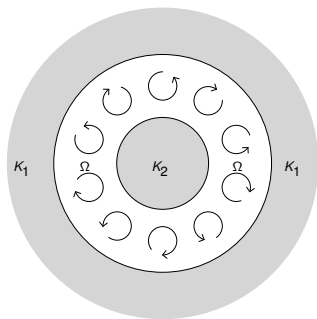
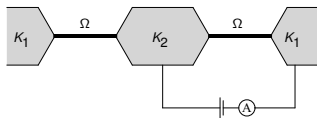


Figure: Schematic of the experiment of Morris et al. Side view and top view.

The electrical potential

Smectic conducting fluid, driven by electric current. 2DNS in fluid region $\Omega \subset \mathbb{R}^2 \times \{0\}$.

The electrical potential

Smectic conducting fluid, driven by electric current. 2DNS in fluid region $\Omega \subset \mathbb{R}^2 \times \{0\}$. Electrodes share boundaries with $\partial\Omega$.

The electrical potential

Smectic conducting fluid, driven by electric current. 2DNS in fluid region $\Omega \subset \mathbb{R}^2 \times \{0\}$. Electrodes share boundaries with $\partial\Omega$. Two connected components of $\partial\Omega$ kept at two different voltages, V and 0 .
Electric field

$$E = -\nabla_3\Phi$$

defined in $Q = \Omega \times \mathbb{R}$ with inhomogeneous boundary conditions for the electric potential Φ .

The electrical potential

Smectic conducting fluid, driven by electric current. 2DNS in fluid region $\Omega \subset \mathbb{R}^2 \times \{0\}$. Electrodes share boundaries with $\partial\Omega$. Two connected components of $\partial\Omega$ kept at two different voltages, V and 0 .
Electric field

$$E = -\nabla_3\Phi$$

defined in $Q = \Omega \times \mathbb{R}$ with inhomogeneous boundary conditions for the electric potential Φ .

$$-\Delta_3\Phi = 2q\delta_\Omega, \quad \Phi_{\partial Q} = V, \quad 0.$$

The electrical potential

Smectic conducting fluid, driven by electric current. 2DNS in fluid region $\Omega \subset \mathbb{R}^2 \times \{0\}$. Electrodes share boundaries with $\partial\Omega$. Two connected components of $\partial\Omega$ kept at two different voltages, V and 0 . Electric field

$$E = -\nabla_3 \Phi$$

defined in $Q = \Omega \times \mathbb{R}$ with inhomogeneous boundary conditions for the electric potential Φ .

$$-\Delta_3 \Phi = 2q\delta_\Omega, \quad \Phi_{\partial Q} = V, \quad 0.$$

Solution is

$$\Phi(x, z) = \Phi_0(x) + \begin{cases} e^{-z\Lambda_D} \Lambda_D^{-1} q, & z \geq 0, \\ e^{z\Lambda_D} \Lambda_D^{-1} q, & z < 0 \end{cases}$$

Parallel component of E

$$E^{\parallel} = (-\partial_1 \Phi, -\partial_2 \Phi, 0)|_\Omega$$

Fractional Laplacian emerges:

$$\nabla \cdot E^{\parallel} = \Lambda_D q$$

Global Regularity in Bounded Domains

Theorem (Constantin, Elgindi, Ignatova, Vicol ('17))

Let $\Omega \subset \mathbb{R}^2$ open, bounded, with smooth boundary. Let $u_0 \in [H_0^1(\Omega) \cap H^2(\Omega)]^2$ be divergence-free. Let $q_0 \in H_0^1(\Omega) \cap H^2(\Omega)$. Then the electroconvection system

$$\begin{cases} \partial_t u + u \cdot \nabla u + \nabla p = \nu \Delta u - q \nabla(\Phi_0 + \Lambda_D^{-1} q), \\ \nabla \cdot u = 0, \\ \partial_t q + u \cdot \nabla q + \sigma \Lambda_D q = 0 \end{cases}$$

with homogeneous Dirichlet boundary conditions for both u and q has global unique strong solutions,

$$u \in L^\infty(0, T; [H_0^1(\Omega) \cap H^2(\Omega)]^2) \cap L^2(0, T; H^{\frac{5}{2}}(\Omega)^2),$$

$$q \in L^\infty(0, T; W_0^{1,4}(\Omega) \cap H^2(\Omega)) \cap L^2(0, T; H^{\frac{5}{2}}(\Omega)).$$

Strategy of Proof

1. Good approximation:

$$(\partial_t + u_m \cdot \nabla + \Lambda_D)q = 0$$

Strategy of Proof

1. Good approximation:

$$(\partial_t + u_m \cdot \nabla + \Lambda_D)q = 0$$

coupled with Galerkin for NSE:

$$\partial_t u_m + Au_m + \mathbb{P}_m B(u_m, u_m) = -\mathbb{P}_m(qR_D q)$$

From the q equation we get a priori bounds for $q \in L^\infty(0, T; L^p(\Omega))$, independent of u_m , using the convex damping inequality in bounded domains.

2. We use NSE energy bounds to deduce

$u_m \in L^\infty(0, T; H_0^1(\Omega)^2) \cap L^2(0, T; H^2(\Omega)^2)$ are controlled uniformly. ($R_D = \nabla \Lambda^{-1}$ are bounded in $L^p(\Omega)$ spaces.)

3. We obtain higher regularity for q .

4. Then we obtain higher uniform regularity for u_m .

5. Pass to the limit $m \rightarrow \infty$.

Conclusion and Outlook

- ▶ Nonlinear lower bounds for Λ_D can be used to prove global interior regularity for SQG and electroconvection.
- ▶ Commutators are expensive due to lack of translation invariance.

Conclusion and Outlook

- ▶ Nonlinear lower bounds for Λ_D can be used to prove global interior regularity for SQG and electroconvection.
- ▶ Commutators are expensive due to lack of translation invariance.
- ▶ Uniform, up to the boundary estimates are not available, in general.

Conclusion and Outlook

- ▶ Nonlinear lower bounds for Λ_D can be used to prove global interior regularity for SQG and electroconvection.
- ▶ Commutators are expensive due to lack of translation invariance.
- ▶ Uniform, up to the boundary estimates are not available, in general.
- ▶ Construction of global unique weak solution with uniform interior smoothness is in progress.

Conclusion and Outlook

- ▶ Nonlinear lower bounds for Λ_D can be used to prove global interior regularity for SQG and electroconvection.
- ▶ Commutators are expensive due to lack of translation invariance.
- ▶ Uniform, up to the boundary estimates are not available, in general.
- ▶ Construction of global unique weak solution with uniform interior smoothness is in progress.
- ▶ Electroconvection: different configurations.