Regularity and Turbulence

Peter Constantin Princeton University

Hong Kong, November 1, 2023

$$\epsilon = -\langle \frac{dE}{dt} \rangle$$

From unforced NSE:

$$\boldsymbol{\epsilon} = \boldsymbol{\nu} \langle |\nabla \boldsymbol{U}|^2 \rangle.$$

$$\epsilon = -\langle \frac{dE}{dt} \rangle$$

From unforced NSE:

$$\boldsymbol{\epsilon} = \boldsymbol{\nu} \langle |\nabla \boldsymbol{U}|^2 \rangle.$$

zeroth law (Sreeni)

 $\epsilon > 0.$

◆□▶ ◆□▶ ◆ □▶ ◆ □▶ ● □ ● ● ● ●

$$\epsilon = -\langle \frac{dE}{dt} \rangle$$

From unforced NSE:

$$\boldsymbol{\epsilon} = \nu \langle |\nabla \boldsymbol{u}|^2 \rangle.$$

zeroth law (Sreeni)

 $\epsilon > 0.$

two thirds law:

$$\langle |u(x+\ell)-u(x)|^2 \rangle \sim (\epsilon |\ell|)^{\frac{2}{3}}$$

▲□▶ ▲□▶ ▲□▶ ▲□▶ ▲□ ● のへぐ

$$\epsilon = -\langle \frac{dE}{dt} \rangle$$

From unforced NSE:

$$\boldsymbol{\epsilon} = \nu \langle |\nabla \boldsymbol{u}|^2 \rangle.$$

zeroth law (Sreeni)

 $\epsilon > 0.$

two thirds law:

$$\langle |u(x+\ell) - u(x)|^2 \rangle \sim (\epsilon |\ell|)^{\frac{2}{3}}$$

inertial range: $|\ell| \ge \ell_d, \, \ell_d = \left(\frac{\nu^3}{\epsilon}\right)^{\frac{1}{4}} = k_d^{-1}$

Kolmogorov spectrum:

▲□▶ ▲□▶ ▲□▶ ▲□▶ ▲□ ● のへぐ

$$\epsilon = -\langle \frac{dE}{dt} \rangle$$

From unforced NSE:

$$\boldsymbol{\epsilon} = \nu \langle |\nabla \boldsymbol{U}|^2 \rangle.$$

zeroth law (Sreeni)

 $\epsilon > 0.$

two thirds law:

$$\langle |u(x + \ell) - u(x)|^2 \rangle \sim (\epsilon |\ell|)^{\frac{2}{3}}$$

inertial range: $|\ell| \ge \ell_d$, $\ell_d = \left(\frac{\nu^3}{\epsilon}\right)^{\frac{1}{4}} = k_d^{-1}$

Kolmogorov spectrum:

 $E(k) = C\epsilon^{\frac{2}{3}}k^{-\frac{5}{3}}$, in inertial range: $k \le k_d$.

◆□▶ ◆□▶ ◆ □▶ ◆ □▶ ─ □ ─ の < @

$$\epsilon = -\langle \frac{dE}{dt} \rangle$$

From unforced NSE:

$$\boldsymbol{\epsilon} = \nu \langle |\nabla \boldsymbol{u}|^2 \rangle.$$

zeroth law (Sreeni)

 $\epsilon > 0.$

two thirds law:

$$\langle |u(x+\ell) - u(x)|^2 \rangle \sim (\epsilon |\ell|)^{\frac{2}{3}}$$

inertial range: $|\ell| \ge \ell_d, \, \ell_d = \left(\frac{\nu^3}{\epsilon}\right)^{\frac{1}{4}} = k_d^{-1}$

Kolmogorov spectrum:

 $E(k) = C\epsilon^{\frac{2}{3}}k^{-\frac{5}{3}}$, in inertial range: $k \le k_d$.

Four-fifths law: homogeneous and isotropic turbulence, third order longitudinal moment: $\langle ((u(x + \ell) - u(x)) \cdot \frac{\ell}{|\ell|}))^3 \rangle = -\frac{4}{5}\epsilon |\ell|$.

Intermittency

Exceedingly high gradients of velocity are distributed sparsely in space and time.

Intermittency

Exceedingly high gradients of velocity are distributed sparsely in space and time.

Structure functions:

$$\langle |u(x+\ell)-u(x)|^p \rangle \sim (\epsilon|\ell|)^{\frac{p}{2}} \left(\frac{|\ell|}{L}\right)^{-\alpha_p} = CU^p \left(\frac{|\ell|}{L}\right)^{\zeta_p}$$

with $\zeta_p = \frac{p}{3}$ for K'41. Nonzero α_p = intermittency corrections.

$$\epsilon = \frac{U^3}{L}$$

behavior holds for large time,

$$|\ell| \ge \ell_d$$

< □ > < 同 > < 三 > < 三 > < 三 > < ○ < ○ </p>

Intermittency

Exceedingly high gradients of velocity are distributed sparsely in space and time.

Structure functions:

$$\langle |u(x+\ell)-u(x)|^p \rangle \sim (\epsilon|\ell|)^{\frac{p}{2}} \left(\frac{|\ell|}{L}\right)^{-\alpha_p} = CU^p \left(\frac{|\ell|}{L}\right)^{\zeta_p}$$

with $\zeta_p = \frac{p}{3}$ for K'41. Nonzero α_p = intermittency corrections.

$$\epsilon = \frac{U^3}{L}$$

behavior holds for large time,

$$|\ell| \ge \ell_d$$

and Reynolds number to infinity

$$Re = \frac{UL}{v}$$

< □ > < 同 > < 三 > < 三 > < 三 > < ○ < ○ </p>

What are $\langle \cdots \rangle$?

What are $\langle \cdots \rangle$? Theoretically, they should be expected values with respect to a robust measure in path space, supported on solutions of fluid equations, in permanent state, in the limit of infinite Reynolds number.

What are $\langle \cdots \rangle$? Theoretically, they should be expected values with respect to a robust measure in path space, supported on solutions of fluid equations, in permanent state, in the limit of infinite Reynolds number.

- Long time averages of functionals of solutions of the Navier-Stokes equation
- Followed by limit of Reynolds to infinity

What are $\langle \cdots \rangle$? Theoretically, they should be expected values with respect to a robust measure in path space, supported on solutions of fluid equations, in permanent state, in the limit of infinite Reynolds number.

- Long time averages of functionals of solutions of the Navier-Stokes equation
- Followed by limit of Reynolds to infinity

Now, "robust" means stable, "permanent" means time invariant, and "infinite Reynolds number" means viscosity sent to zero (fixing all else).

What are $\langle \cdots \rangle$? Theoretically, they should be expected values with respect to a robust measure in path space, supported on solutions of fluid equations, in permanent state, in the limit of infinite Reynolds number.

- Long time averages of functionals of solutions of the Navier-Stokes equation
- Followed by limit of Reynolds to infinity

Now, "robust" means stable, "permanent" means time invariant, and "infinite Reynolds number" means viscosity sent to zero (fixing all else).

- Infinite time and infinite Reynolds number limits do not commute.
- Unstable laminar steady states give "wrong" Nusselt vs. Rayleigh

What are $\langle \cdots \rangle$? Theoretically, they should be expected values with respect to a robust measure in path space, supported on solutions of fluid equations, in permanent state, in the limit of infinite Reynolds number.

- Long time averages of functionals of solutions of the Navier-Stokes equation
- Followed by limit of Reynolds to infinity

Now, "robust" means stable, "permanent" means time invariant, and "infinite Reynolds number" means viscosity sent to zero (fixing all else).

- Infinite time and infinite Reynolds number limits do not commute.
- Unstable laminar steady states give "wrong" Nusselt vs. Rayleigh Forced NSE equations, smooth regime. Long time averages

$$-\int \frac{dE(t)}{dt}dt = \nu \int \|\nabla u(x,t)\|_{L^2}^2 dt - \int (f(t) \cdot u(t))_{L^2} dt$$

What should ϵ be? Normally, with $\nu = 0$, E(t) is unbounded. If E(t) is bounded then the ϵ defined as the difference in the RHS, is zero.

Multiscale solutions

Theorem

Let Ω be an open set in \mathbb{R}^3 . For any $\alpha \in (1,3)$, there exist families of smooth stationary solutions of the forced Navier-Stokes equations

$$u \cdot \nabla u + \nabla p = \nu \Delta u + F, \quad \nabla \cdot u = 0,$$

with $u \in C_0^{\infty}(\Omega)$, $\nabla p \in C_0^{\infty}(\Omega)$, and such that $\nu \|\nabla u\|_{L^2(\Omega)}^2$ is bounded below, independently of ν as $\nu \to 0$. There is an inertial range of wave numbers $k \in [k_0, k_d]$ such that the dissipation wave number $k_d \sim \nu^{-\frac{1}{3-\alpha}}$ diverges with $\nu \to 0$ and the energy spectrum E(k) obeys

$$E(k) \sim k^{-\alpha} \tag{1}$$

in the inertial range. $\alpha = \frac{5}{3}$, i.e. K41 is singled out as having the only scale independent prefactor. The force F is smooth, compactly supported, and bounded in $L^{p}(\Omega)$ for $p \in [1, \frac{6}{2+\alpha})$, $1 \le \alpha \le 2$ (and $p \in [1, \frac{6}{8-\alpha}]$, when $\alpha \in [2, 3]$).

Compactly supported steady Euler solutions

Axisymmetric, steady, with swirl, compactly supported solutions found by Gavrilov. Constructed using the Grad-Shafranov equation by La, Vicol, -C:

$$u = \frac{\partial_z \psi}{r} \mathbf{e}_r - \frac{\partial_r \psi}{r} \mathbf{e}_z + \frac{F}{r} \mathbf{e}_{\phi}$$

with $\psi = \psi(r, z)$ and $F = F(\psi)$, *F* arbitrary. Then $P = P(\psi)$ arbitrary, and ψ solves

$$\Delta^*\psi+{\it FF'}+{P'\over r^2}=0$$

where $' = \frac{d}{d\psi}$ and the Grad-Shafranov operator is

$$\Delta^*\psi=\partial_r^2\psi-\frac{\partial_r\psi}{r}+\partial_z^2\psi.$$

This set-up leads to steady solutions of the Euler equations with

$$P+p+\frac{|u|^2}{2}=constant.$$

Localizable, if and only if $u \cdot \nabla p = 0$, i.e. if and only if

$$u\cdot\nabla|u|^2=0.$$

< □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □

Construction of multiscale solns NSE

 $u_B(x) \cdot \nabla u_B(x) + \nabla p_B(x) = 0, \quad \nabla \cdot u_B = 0$

in the unit hollow annulus $A = \{x = (r, z) \mid \frac{1}{2} < |r - 1|^2 + |z|^2 < 1\}$ with

 $u_B \in (C_0^\infty(A))^3, \quad \nabla p_B \in C_0^\infty(A)$

(constructed in La-Vicol-C after Gavrilov).

Take $\Omega \subset \mathbb{R}^3$, a sequence of points $x_j \in \Omega$, rotations $R_j \in O(3)$, and numbers L > 0, T > 0, $\ell > 0$, $\tau > 0$, with associated length scales and time scales

$$\ell_j = L 2^{-\ell j}, \qquad \tau_j = T 2^{-\tau j},$$

for $j = 1, 2, \ldots$, such that functions

$$u_j(x) = rac{L}{T} 2^{(au-\ell)j} R_j u_B \left(2^{\ell j} rac{R_j^*(x-x_j)}{L}
ight)$$

have disjoint supports in dilated, translated and tilted hollow annuli (a string of lifesavers, linked or not)

$$A_j = x_j + \ell_j R_j(A) \subset \Omega$$

Remark: choice of τ_j totally free, in particular they could be chosen differently and change sign with *j*.

Properties and choices

Supports of gradients of pressures ∇p_j also disjoint. Therefore, for any $N \ge 1$,

$$u(x)=\sum_{j=1}^N u_j(x).$$

solves the steady incompressible Euler equation. Note $u \in C_0^{\infty}(\Omega)^3$. Fix $\tau = a\ell$ with $a \in (\frac{3}{2}, \frac{5}{2})$. Keep L, T, ℓ free. Range of a: energy bounded, enstrophy diverging as $N \to \infty$.

$$k=L^{-1}2^{\ell j},$$

The energy spectrum E(k) is by definition the contribution of the kinetic energy at scale k, per unit mass and per scale:

$$E(k) = L^{-3}k^{-1} \|u_j\|_{L^2(\Omega)}^2$$

It follows that

$$E(k) = \frac{L^3}{T^2} (kL)^{-\alpha}, \qquad \alpha = 6 - 2a \in (1,3).$$

Forced Navier-Stokes

$$\nu = \frac{L^2}{T} 2^{-(3-\alpha)N\ell}$$

$$\epsilon = \nu L^{-3} \|\nabla u\|_{L^2(\Omega)}^2 = \frac{L^2}{T^3} C_1.$$

$$E(k) = C_1^{-\frac{2}{3}} L^{\frac{5}{3}} \epsilon^{\frac{2}{3}} (kL)^{-\alpha}$$
K41: $\alpha = \frac{5}{3} \in (1,3).$ $(a = \frac{13}{6}).$

$$E(k) = C_K \epsilon^{\frac{2}{3}} k^{-\frac{5}{3}}$$

Only spectrum independent of *L*. The smallest scale $\ell_d = L2^{-N\ell}$ in terms of ϵ , ν :

$$\ell_d^{-1} = k_d = C_1^{-\frac{1}{3(3-\alpha)}} L^{\frac{4}{3(3-\alpha)}-1} \epsilon^{\frac{1}{3(3-\alpha)}} \nu^{-\frac{1}{3-\alpha}}$$

K41: $\alpha = \frac{5}{3}$ and familiar expression, independent of *L*:

$$k_d^{-1} = \ell_d = C \nu^{\frac{3}{4}} \epsilon^{-\frac{1}{4}}.$$

(ロ)、(型)、(E)、(E)、 E、のQの

Incompressible Fluid Pressure

Momentum equation in homogeneous (constant density) incompressible Newtonian fluids

$$\partial_t u + u \cdot \nabla u - \nu \Delta u = -\nabla p$$

with incompressibility constraint

$$\nabla \cdot u = 0$$

(ロ) (同) (三) (三) (三) (○) (○)

Gradient of pressure is the driver.

Incompressible Fluid Pressure

Momentum equation in homogeneous (constant density) incompressible Newtonian fluids

$$\partial_t u + u \cdot \nabla u - \nu \Delta u = -\nabla p$$

with incompressibility constraint

 $\nabla \cdot u = 0$

Gradient of pressure is the driver. Pressure equation

$$-\Delta p = \nabla \cdot (u \cdot \nabla u)$$

In the absence of pressure: max principle, no NS singularity.

Intermittency and regularity

Known high derivatives a priori estimates:

 $\int_0^T \|u(t)\|_{H^m}^{\frac{2}{2m-1}} dt < \infty, \ m \ge 1$ (Foias-Guillope-Temam '80)

with consequences

$$\int_{0}^{T} \|u(t)\|_{L^{\infty}} dt < \infty, \text{ (Tartar '80)} \quad \int_{0}^{T} \|\nabla u\|_{L^{\infty}}^{\frac{1}{2}} dt < \infty \text{ (}C'90\text{)}.$$

▲□▶ ▲□▶ ▲□▶ ▲□▶ ▲□ ● のへぐ

Intermittency and regularity

Known high derivatives a priori estimates:

 $\int_0^T \|u(t)\|_{H^m}^{\frac{2}{2m-1}} dt < \infty, \ m \ge 1$ (Foias-Guillope-Temam '80)

with consequences

$$\int_0^T \|u(t)\|_{L^\infty} dt < \infty, \text{ (Tartar '80)} \quad \int_0^T \|\nabla u\|_{L^\infty}^{\frac{1}{2}} dt < \infty \text{ (}C'90\text{)}.$$

By a different method, using vorticity:

 $\int_{0}^{T} \|\Delta(u(t))\|_{L^{\frac{4}{3},q}}^{\frac{4}{3}} dt < \infty \text{ (C '90, Lions '96, Vasseur '10, Vasseur-Yang '21)}$

All the above estimates are quantitative.

Intermittency and regularity

Known high derivatives a priori estimates:

 $\int_0^T \|u(t)\|_{H^m}^{\frac{2}{2m-1}} dt < \infty, \ m \ge 1$ (Foias-Guillope-Temam '80)

with consequences

$$\int_0^T \|u(t)\|_{L^\infty} dt < \infty, \text{ (Tartar '80)} \quad \int_0^T \|\nabla u\|_{L^\infty}^{\frac{1}{2}} dt < \infty \text{ (}\mathcal{C}'90\text{)}.$$

By a different method, using vorticity:

 $\int_{0}^{T} \|\Delta(u(t))\|_{L^{\frac{4}{3},q}}^{\frac{4}{3}} dt < \infty \text{ (C '90, Lions '96, Vasseur '10, Vasseur-Yang '21)}$

All the above estimates are quantitative.

Grujic and collaborators: assuming sparse upper level sets of high derivatives, the gap between the known a priori estimates and conditions for global regularity vanishes asymptotically, as the number of derivatives tends to infinity. Cheskidov and Shvykoy: conditions based on Littlewood-Paley components: if intermittency "dimension" < 3/2.

Sufficient conditions for regularity, Navier-Stokes

Ladyzhenskaya-Prodi-Serrin: $u \in L^p(dt; L^q(dx)), \frac{2}{p} + \frac{3}{q} = 1, \quad q > 3.$ In particular,

$$\int_0^T \|u\|_{L^\infty}^2 dt < \infty \Rightarrow u \in C^\infty.$$

q = 3 :

$$\sup_{t\leq T}\|u\|_{L^3}<\infty\Rightarrow u\in C^\infty$$

(Escauriaza-Seregin-Sverak). In terms of the pressure:

$$\int_0^T \|p\|_{L^3}^2 dt < \infty \Rightarrow u \in C^\infty$$

(Berselli, Galdi).

$$\inf_{x,t} p > -\infty \Rightarrow u \in C^{\infty}$$

◆□▶ ◆□▶ ▲□▶ ▲□▶ ■ ののの

(Seregin, Sverak).

Quantitative LPS

Theorem Let $3 < q \le \infty$. If $\int_0^T \|u(t)\|_{L^q}^{\frac{2q}{q-3}} dt \le M_q < \infty,$

then

$$\|u(t)\|_{\dot{H}^1}^2 \leq \|u(0)\|_{\dot{H}^1}^2 \exp\left[C\nu^{-rac{q+3}{q-3}}\int_0^t \|u(s)\|_{L^q}^{rac{2q}{q-3}}ds
ight].$$

▲□▶ ▲□▶ ▲ 三▶ ▲ 三▶ - 三 - のへぐ

for $0 \le t \le T$. Accessible.

Quantitative LPS

Theorem Let $3 < q \le \infty$. If $\int_0^T \|u(t)\|_{L^q}^{\frac{2q}{q-3}} dt \le M_q < \infty,$

then

$$\|u(t)\|_{\dot{H}^1}^2 \leq \|u(0)\|_{\dot{H}^1}^2 \exp\left[C \nu^{-rac{q+3}{q-3}} \int_0^t \|u(s)\|_{L^q}^{rac{2q}{q-3}} ds
ight].$$

for $0 \le t \le T$. Accessible.

Strong solutions: Given $u(T_0) \in V$ where V is the closure of C_0^{∞} divergence-free fields in H^1 , there exists a unique

$$u \in L^{\infty}(T_0, T_0 + \tau; V) \cap L^2(T_0, T_0 + \tau; H^2 \cap V).$$

Strong solutions are C^{∞} smooth (unless boundary conditions or forcing obstruct).

Criterion in terms of pressure

Theorem There exists an absolute constant C, such that, if $p = R_i R_i(u_i u_i)$ satisfies the finite uniform integrability condition $\exists \delta > \mathbf{0}, \forall t, \forall A \quad |A| \leq \delta \Rightarrow \int_{A} |p(x,t)|^{\frac{3}{2}} dx \leq \left(\frac{\nu}{C}\right)^{3}$ for all $t \in [0, T]$, then $u \in L^{\infty}(0, T; L^{3}(\mathbb{R}^{3}))$.

◆□▶ ◆□▶ ▲□▶ ▲□▶ ■ ののの

Criterion in terms of pressure

Theorem There exists an absolute constant C, such that, if $p = R_i R_i(u_i u_i)$ satisfies the finite uniform integrability condition $\exists \delta > \mathbf{0}, \forall t, \forall A \quad |A| \leq \delta \Rightarrow \int_{A} |p(x,t)|^{\frac{3}{2}} dx \leq \left(\frac{\nu}{C}\right)^{3}$ for all $t \in [0, T]$, then $u \in L^{\infty}(0, T; L^3(\mathbb{R}^3))$. Moreover for $r \ge 4$, $\|u(\cdot,t)\|_{L^{r}} \leq \|u_{0}\|_{L^{r}} \exp\left(\frac{Ct\|u_{0}\|_{L^{2}}^{2}}{\nu\delta}\right).$ Accessible.

・ロト・西・・日・・日・・日・

Criterion in terms of pressure

Theorem There exists an absolute constant C, such that, if $p = R_i R_i(u_i u_i)$ satisfies the finite uniform integrability condition $\exists \delta > \mathbf{0}, \forall t, \forall A \quad |A| \leq \delta \Rightarrow \int_{A} |p(x,t)|^{\frac{3}{2}} dx \leq \left(\frac{\nu}{C}\right)^{3}$ for all $t \in [0, T]$, then $u \in L^{\infty}(0, T; L^3(\mathbb{R}^3))$. Moreover for $r \ge 4$, $\|u(\cdot,t)\|_{L^{r}} \leq \|u_{0}\|_{L^{r}} \exp\left(\frac{Ct\|u_{0}\|_{L^{2}}^{2}}{\nu\delta}\right).$

Accessible.

Condition is weaker than uniform integrability, because $\frac{\nu}{C}$ is fixed. It leads to explicit quantitative bounds on the enstrophy.

Ladyzhenskaya- Prodi-Serrin for Pressure

Theorem Let $p = R_i R_j(u_i u_j)$. Assume that there exists $q > \frac{3}{2}$ such that $\int_0^T \|p(t)\|_{L^q(\mathbb{R}^3)}^{\frac{2q}{2q-3}} dt < \infty$ Then $u \in L^{\infty}(0, T; L^3(\mathbb{R}^3))$ and u is smooth on [0, T].

◆□▶ ◆□▶ ▲□▶ ▲□▶ ■ ののの

Ladyzhenskaya- Prodi-Serrin for Pressure

Theorem Let $p = R_i R_j(u_i u_j)$. Assume that there exists $q > \frac{3}{2}$ such that $\int_0^T \|p(t)\|_{L^q(\mathbb{R}^3)}^{\frac{2q}{2q-3}} dt < \infty$

Then $u \in L^{\infty}(0, T; L^{3}(\mathbb{R}^{3}))$ and u is smooth on [0, T].

Note that $q = \infty$ is allowed and the condition is

$$\int_0^T \|\boldsymbol{p}(t)\|_{L^\infty} dt < \infty.$$

Structure function and regularity Let $S_2(x, t)(r) = \int \frac{|u(x+y) - u(x)|^2}{|u(x+y) - u(x)|^2} dy$

$$S_2(x,t)(r) = \int_{|y| \le 2r} \frac{|u(x+y) - u(x)|^2}{|y|^3} dy$$

Theorem

There exists an absolute constant C such that if

$$\begin{aligned} \exists \delta > \mathbf{0}, \ \exists r(t), \ \int_{\mathbf{0}}^{T} r^{-4}(t) dt < \infty, \\ |\mathbf{A}| \leq \delta \Rightarrow \int_{\mathbf{A}} \left(S_2(x,t)(r) \right)^{\frac{3}{2}} dx \leq \left(\frac{\nu}{C} \right)^3 \end{aligned}$$

holds for on [0, T], then the solution of the Navier-Stokes equation is smooth on [0, T].

Structure function and regularity Let $S_2(x, t)(r) = \int \frac{|u(x+y) - u(x)|^2}{2} dy$

$$S_2(x,t)(r) = \int_{|y| \le 2r} \frac{|u(x+y) - u(x)|^2}{|y|^3} dy$$

Theorem

There exists an absolute constant C such that if

$$\begin{aligned} \exists \delta > 0, \ \exists r(t), \ \int_0^T r^{-4}(t) dt < \infty, \\ |\mathbf{A}| \le \delta \Rightarrow \int_{\mathbf{A}} (\mathbf{S}_2(x,t)(r))^{\frac{3}{2}} dx \le \left(\frac{\nu}{C}\right)^3 \end{aligned}$$

holds for on [0, T], then the solution of the Navier-Stokes equation is smooth on [0, T]. Moreover, Accessible: for $q \ge 4$

$$\|u(\cdot,t)\|_{L^{q}} \leq \|u_{0}\|_{L^{q}} \exp\left(\frac{Ct\|u_{0}\|_{L^{2}}^{2}}{\nu\delta} + \nu^{-\frac{3}{2}}\|u_{0}\|_{L^{2}}^{2}\Gamma(t)\right)$$

where

$$\Gamma(t) = \sqrt{\int_0^t r^{-4}(s) ds}.$$

Nearly selfsimilar example

u(x, t) = V +smooth

where the profile V satisfies

$$\|V(z+\cdot)-V(\cdot)\|_{L^3} \leq UL\left(\frac{|z|}{L}\right)^s$$

for some s > 0. Let us note that this condition is satisfied by many functions with slow decay which are not in L^3 or even in L^2 , such as $V(y) = (1 + |y|)^{-\beta}$, $\beta > 0$. Of course, the condition is also satisfied on $B^s_{3,\infty}(\mathbb{R}^3)$. We have

$$\int_{A} S_2(x,r)^{\frac{3}{2}} dx \leq C_s(UL)^3 \left(\frac{r}{L}\right)^{3s}$$

We take

$$rac{JL}{
u} = Re(V) \leq R$$

and see, by taking $\left(\frac{r}{L}\right)^{3s} \leq C_s^{-1} (2CR)^{-3}$

$$\int_0^T L^{-4} dt < \infty, \ Re(V) \le R \quad \Rightarrow \text{ Regularity}$$

A Dini condition

Theorem Assume that u satisfies

 $\|\delta_y u\|_{L^3} \leq m(|y|)$

where $\delta_y u(x, t) = u(x + y, t) - u(x, t)$, and where $0 \le m$ is a time independent function satisfying

$$\int_0^1 m^2(\rho) \frac{d\rho}{\rho} < \infty.$$

◆□▶ ◆□▶ ◆□▶ ◆□▶ ● ● ● ●

Then u is smooth on [0, T]

Clearly $m(r) \sim \log^{-\alpha}(r^{-1})$ with $\alpha > \frac{1}{2}$ is enough.

An L^q Dini Condition

Theorem Let $3 < q \le \infty$. Assume that u satisfies $\|\delta_y u\|_{L^q} \le m(|y|, t)$ where $\delta_y u(x, t) = u(x + y, t) - u(x, t)$, and where $0 \le m$ is a time dependent function satisfying

$$\int_0^T \left[\int_0^1 m^2(\rho,t) \frac{d\rho}{\rho}\right]^{\frac{q}{q-3}} dt < \infty.$$

Then u is smooth on [0, T]

The case $q = \infty$ is allowed, and, in that case it is required that

$$\int_0^T \int_0^1 m^2(\rho,t) \frac{d\rho}{\rho} dt < \infty$$

◆□▶ ◆□▶ ◆□▶ ◆□▶ ● ● ● ●

Time dependent regions of interest

Theorem Let U(t), G(t) and r(t) be positive numbers such that

$$\int_0^T (r(t)^{-4} + U(t)^2 + G(t))dt < \infty.$$

Consider the set

 $B(t) = \{x \mid |u(x,t)| \ge U \text{ and } |\nabla u(x,t)| \ge G\}.$

There exists an absolute constant C such that, if

$$\int_{|y|\leq r(t)} \left(\int_{B(t)} |\delta_y u(x,t)|^3 dx \right)^{\frac{2}{3}} \frac{dy}{|y|^3} \leq \left(\frac{\nu}{C}\right)^2$$

then the solution of Navier-Stokes equations is smooth and obeys explicit a priori bounds.

Multifractal scenario

We assume that the velocity increments

$$s_2(x,r) = \int_{|y|=r} |u(x+y) - u(x)|^2 dS(y)$$

obey bounds

$$s_2(x,r) \leq G^2 \left(rac{r}{L}
ight)^{2lpha(x)}, \; S_2(x,r_0) \leq CG^2 rac{1}{lpha(x)} \left(rac{r_0}{L}
ight)^{2lpha(x)}$$

a.e. in $x \in B(t)$ with $0 < r < r_0 < L$.

In multifractal turbulent intermittent scenarios, it is assumed that there is a spectrum of near-singularities of Hölder exponent *h* and that these are achieved on sets Σ_h of dimension $d(h) \leq 3$ which occur randomly with probability $d\mu(h)$.

Implementation

A region V_h around Σ_h , partition it in small disjoint cubes of size ρ with $\rho \leq r_0$. The multifractal assumption is that the number of such cubes of V_h is of the order $N_h(\rho) = \left(\frac{\rho}{L}\right)^{-d(h)}$. Assuming $\alpha(x) \geq h$ to hold on each such cube, we have

$$S_2(x,r_0) \leq CG^2h^{-1}\left(\frac{r_0}{L}\right)^{2h}.$$

It follows that

$$\int_{B_U \cap V_h} S_2(x, r_0)^{\frac{3}{2}} dx \leq C(GL)^3 h^{-\frac{3}{2}} \left(\frac{r_0}{L}\right)^{3-d(h)+3h}$$

Summing in h, remembering the frequency, we obtain

$$\int_{B_U \cap (\cup_h V_h)} S_2^{\frac{3}{2}}(x, r_0) dx \leq C (GL)^3 \int_0^1 h^{-\frac{3}{2}} \left(\frac{r_0}{L}\right)^{3-d(h)+3h} d\mu(h)$$

In the multifractal formalism, the structure function exponents are defined by

Euler equations

$$\begin{aligned} \mathbf{a} \mapsto X(\mathbf{a}, t), \quad \partial_t X(\mathbf{a}, t) &= u(X(\mathbf{a}, t), t). \\ D_t &= \partial_t + u \cdot \nabla, \quad (D_t f) \circ X = \partial_t (f \circ X). \end{aligned}$$

$$\nabla u &= S + J, \quad S = \frac{1}{2} (\nabla u + (\nabla u)^T), \quad J = \frac{1}{2} (\nabla u - (\nabla u)^T) \\ J v &= \omega \times v \end{aligned}$$

$$D_t \omega &= S \omega, \quad \text{"vorticity equation"}$$

$$D_t S + S^2 + J^2 + P = 0, \quad \text{"S equation"}$$

$$J^2 &= -\frac{|\omega|^2}{4} (I - \xi \otimes \xi)$$

$$P &= \nabla \nabla p, \quad \xi = \frac{\omega}{|\omega|}$$

$$D_t |\omega| &= \alpha |\omega|, \qquad \alpha = PV \int D(\xi(x), \xi(x + y), y) |\omega(y)| |y|^{-3} dy$$

Nonnegative Pressure Hessian blow up

If the matrix $P = \nabla \nabla p$ is nonnegative in a weak vorticity region carried by the flow, then there is blow up.

Nonnegative Pressure Hessian blow up

If the matrix $P = \nabla \nabla p$ is nonnegative in a weak vorticity region carried by the flow, then there is blow up.

Theorem

(C '95). (A simplified version). Let *a* be a marked point and assume that T > 0 is a (coherence) time with the properties that the vorticity is bounded and the pressure Hessian is nonnegative on the trajectory $x = X(a, t), t \le T$:

$$\sup_{0\leq t\leq T, x=X(\mathbf{a},t)} |\omega(x,t))| \leq \Omega,$$

$$P(x,t)v \cdot v \ge 0$$
, $\forall v \in \mathbb{R}^3$, for $x = X(a,t)$, $t \le T$.

Assume there exists a unit vector $v_0 \in \mathbb{S}^2$ such that

$$\sigma_0 := S(a,0) v_0 \cdot v_0 < -rac{\Omega}{2}$$

Then blow up occurs if the coherence time is long enough

$$T\Omega \geq \log\left(1 + \frac{2\Omega}{2|\sigma_0| - \Omega}\right).$$

Pressure Hessian component bound: no blow up

Theorem

(Chae-C, '21) Let $(u, p) \in C^1(\mathbb{R}^3 \times (0, T))$ be a solution of the Euler equation with $u \in C([0, T); W^{2,q}(\mathbb{R}^3))$, for some q > 3. If

$$\int_0^T \exp\left(\int_0^t ds \int_0^s \|[\zeta \cdot P\xi]_-(\tau)\|_{L^\infty} d\tau\right) dt < +\infty,$$

◆□▶ ◆□▶ ◆□▶ ◆□▶ ● ● ● ●

then $\limsup_{t\to T} \|u(t)\|_{W^{2,q}} < +\infty$.

Pressure Hessian component bound: no blow up

Theorem

(Chae-C, '21) Let $(u, p) \in C^1(\mathbb{R}^3 \times (0, T))$ be a solution of the Euler equation with $u \in C([0, T); W^{2,q}(\mathbb{R}^3))$, for some q > 3. If

$$\int_0^T \exp\left(\int_0^t ds \int_0^s \|[\zeta \cdot \boldsymbol{P}\xi]_-(\tau)\|_{L^\infty} d\tau\right) dt < +\infty,$$

then $\limsup_{t \to T} \|u(t)\|_{W^{2,q}} < +\infty$. In particular, if

$$\limsup_{t\to T} (T-t)^2 \| [\zeta \cdot P\xi]_-(t) \|_{L^{\infty}} < 1$$

then $\limsup_{t \to T} \|u(t)\|_{W^{2,q}} < +\infty$. Above: $[x]_{-} = \max\{-x, 0\},$

$$\xi = \frac{\omega}{|\omega|}, \qquad \zeta = \frac{S\xi}{|S\xi|}$$

Because

$$[\zeta \cdot P\xi]_{-} \leq \|P\|$$

we have in particular that if

$$\int_0^T \exp\left(\int_0^t ds \int_0^s \|P(\tau)\|_{L^\infty} d\tau\right) dt < +\infty,$$

(ロ)、

then $\limsup_{t\to T} \|u(t)\|_{W^{2,q}} < +\infty$.

Because

$$[\zeta \cdot \boldsymbol{P} \xi]_{-} \leq \|\boldsymbol{P}\|$$

we have in particular that if

$$\int_0^T \exp\left(\int_0^t ds \int_0^s \|\boldsymbol{P}(\tau)\|_{L^\infty} d\tau\right) dt < +\infty,$$

then $\limsup_{t \to T} \|u(t)\|_{W^{2,q}} < +\infty$. In particular, if

$$\limsup_{t\to T} (T-t)^2 \| P(t) \|_{L^{\infty}} < 1$$

▲□▶ ▲□▶ ▲□▶ ▲□▶ ▲□ ● のへぐ

then $\limsup_{t\to T} \|u(t)\|_{W^{2,q}} < +\infty$.

Because

$$[\zeta \cdot \boldsymbol{P} \xi]_{-} \leq \|\boldsymbol{P}\|$$

we have in particular that if

$$\int_0^T \exp\left(\int_0^t ds \int_0^s \|\boldsymbol{P}(\tau)\|_{L^\infty} d\tau\right) dt < +\infty,$$

then $\limsup_{t \to T} \|u(t)\|_{W^{2,q}} < +\infty$. In particular, if

$$\limsup_{t\to T} (T-t)^2 \| P(t) \|_{L^{\infty}} < 1$$

< □ > < 同 > < Ξ > < Ξ > < Ξ > < Ξ < </p>

then $\limsup_{t\to T} \|u(t)\|_{W^{2,q}} < +\infty$. Note, however that only one special component of *P*, and only its negative part are needed to rule out blow up.

Because

$$[\zeta \cdot \boldsymbol{P} \xi]_{-} \leq \|\boldsymbol{P}\|$$

we have in particular that if

$$\int_0^T \exp\left(\int_0^t ds \int_0^s \|\boldsymbol{P}(\tau)\|_{L^{\infty}} d\tau\right) dt < +\infty,$$

then $\limsup_{t \to T} \|u(t)\|_{W^{2,q}} < +\infty$. In particular, if

$$\limsup_{t\to T} (T-t)^2 \| P(t) \|_{L^{\infty}} < 1$$

then $\limsup_{t\to T} \|u(t)\|_{W^{2,q}} < +\infty$. Note, however that only one special component of *P*, and only its negative part are needed to rule out blow up. Recall models (Vieillefosse, C'94) $(D_t \to \partial_t)$ and the blow up for nonnegative *P*.

Localized version

Theorem (Chae-C, '21) Let Let $(u, p) \in C^1(B(x_0, r) \times (T - r, T))$ be a solution of the Euler equations with $u \in C([T - r, T); W^{2,q}(B(x_0, r))) \cap L^{\infty}(T - r, T; L^2(B(x_0, r)))$ for some $q \in (3, \infty)$. We suppose

$$\int_{\mathcal{T}-r}^{\mathcal{T}} \|u(t)\|_{L^{\infty}(B(x_0,r))} dt < +\infty,$$

lf

$$\int_{T-r}^{T} \exp\left(\int_{0}^{t} ds \int_{0}^{s} \|[\zeta \cdot P\xi]_{-}(\tau)\|_{L^{\infty}(B(x_{0},r))} d\tau\right) dt < +\infty,$$

then for all $\epsilon \in (0, r) \limsup_{t \nearrow T} \|u(t)\|_{W^{2,q}(B(x_0, \epsilon))} < +\infty$. If

$$\limsup_{t \to T} (T - t)^2 \| [\zeta \cdot P\xi]_{-}(t) \|_{L^{\infty}(B(x_0, r))} < 1,$$

then for all $\epsilon \in (0, r)$ $\limsup_{t \nearrow T} \|u(t)\|_{W^{2,q}(B(x_0, \epsilon))} < +\infty$.

We have

$$D_t^2\omega + P\omega = 0.$$



We have

$$D_t^2\omega + P\omega = 0.$$

This follows from the S equation and the vorticity equation, $D_t \omega = S \omega$.

▲□▶ ▲□▶ ▲ 三▶ ▲ 三▶ - 三 - のへぐ

We have

$$D_t^2\omega + P\omega = 0.$$

This follows from the S equation and the vorticity equation, $D_t \omega = S \omega$. Now

$$D_t |D_t \omega| = D_t (S\omega) \cdot \zeta$$

because $\zeta = \frac{S\omega}{|S\omega|} = \frac{S\xi}{|S\xi|}$. Thus

 $D_t |D_t \omega| + (P\xi, \zeta) |\omega| = 0.$

▲□▶ ▲□▶ ▲ 三▶ ▲ 三▶ - 三 - のへぐ

We have

$$D_t^2\omega + P\omega = 0.$$

This follows from the S equation and the vorticity equation, $D_t \omega = S \omega$. Now

$$D_t |D_t \omega| = D_t (S \omega) \cdot \zeta$$

because $\zeta = \frac{S\omega}{|S\omega|} = \frac{S\xi}{|S\xi|}.$ Thus

 $D_t|D_t\omega| + (P\xi,\zeta)|\omega| = 0.$

Lagrangian variables:

$$\widetilde{\omega} = \omega \circ X, \qquad \boldsymbol{q} = (\boldsymbol{P}\xi, \zeta) \circ X$$

So, we have

$$\frac{d}{dt}|\frac{d}{dt}\widetilde{\omega}|+q|\widetilde{\omega}|=0,$$

and, integrating in time,

Hessian bound implies no blow up, continued

$$\left|\frac{d}{dt}\widetilde{\omega}\right| = \gamma_0 - \int_0^t q|\widetilde{\omega}|d\tau|$$

◆□▶ ◆□▶ ◆ □▶ ◆ □▶ ● □ ● ● ●

Hessian bound implies no blow up, continued

$$\left|\frac{d}{dt}\widetilde{\omega}\right| = \gamma_0 - \int_0^t q|\widetilde{\omega}|d\tau|$$

Now

$$\frac{d}{dt}|\widetilde{\omega}| \le \left|\frac{d}{dt}\widetilde{\omega}\right|$$

and so

$$|\widetilde{\omega}(t)| \leq |\widetilde{\omega}_0| + \gamma_0 t + \int_0^t ds \int_0^s q_- |\widetilde{\omega}| d au$$

◆□▶ ◆□▶ ◆目▶ ◆目▶ 目 のへで

holds pointwise, at fixed label a.

Hessian bound implies no blow up, continued

$$\left|\frac{d}{dt}\widetilde{\omega}\right| = \gamma_0 - \int_0^t q|\widetilde{\omega}|d\tau|$$

Now

$$\frac{d}{dt}|\widetilde{\omega}| \leq \left|\frac{d}{dt}\widetilde{\omega}\right|$$

and so

$$|\widetilde{\omega}(t)| \leq |\widetilde{\omega}_0| + \gamma_0 t + \int_0^t ds \int_0^s q_- |\widetilde{\omega}| d au$$

holds pointwise, at fixed label a. We have a Gronwall Lemma:

Lemma

If $\alpha(t)$ is nondecreasing and $\beta(t) \ge 0$ then, for $y(t) \ge 0$ we deduce from

$$y(t) \leq \alpha(t) + \int_0^t ds \int_0^s \beta(\tau) y(\tau) d\tau$$

that

$$\mathbf{y}(t) \leq \alpha(t) \mathbf{e}^{\int_0^t ds \int_0^s eta(au) d au}$$

◆□▶ ◆□▶ ◆臣▶ ◆臣▶ 臣 のへで

Idea of proofs of conditional regularity NSE

All proofs based on a decomposition of the hydrodynamic pressure at scale *r*, with

$$\overline{f}(x,r) = \frac{1}{4\pi r^2} \int_{|x-y|=r} f(y) dS(y)$$

and the quantity b(x, r) defined by

$$b(x,r) = \overline{p}(x,r) + \frac{1}{4\pi r^2} \int_{|x-y|=r} \left(\frac{y-x}{|y-x|} \cdot u(y)\right)^2 dS(y)$$

which obeys a local equation

Lemma

(C '13) Let Ω be an open set in \mathbb{R}^3 , let $x \in \Omega$. Let $r < \text{dist}(x, \partial \Omega)$, and let u be a divergence-free vector field in $C^2(\Omega)^3$. Let $v \in \mathbb{R}^3$. Let p solve its equation in Ω . Then

$$r\partial_r b(x,r) + \frac{1}{4\pi} \int_{|\xi|=1} \sigma_{ij}(\xi) w_i(x+r\xi) w_j(x+r\xi) dS(\xi) = 0$$

where $\sigma_{ij}(\xi) = 3\xi_i\xi_j - \delta_{ij}$ and $w(x + r\xi) = u(x + r\xi) - v$.

Representation formulas

$$p(x) = \beta(x, r) + \pi(x, r)$$

This is valid for any r > 0.

• $\beta(x, r)$ is an explicit average of p at distance less than 2r.

$$\beta(\boldsymbol{x},\boldsymbol{r}) = \frac{1}{r} \int_{r}^{2r} \overline{\boldsymbol{p}}(\boldsymbol{x},\rho) \boldsymbol{d}\rho$$

- ▶ $p(x) \beta(x, r)$ vanishes for harmonic functions.
- $\beta(x, r)$ obeys good bounds at fixed r.
- π(x, r) has explicit integral representation in terms of squares of increments of velocity u(x) − u(y) for |x − y| ≤ 2r.
- $\pi(x, r)$ vanishes quadratically in *r* for almost all *t*.

Recap

- Beware of manufactured forces. Long time statistics are the main issue.
- Regularity conditions exist which permit multiscale, even multifractal scenarios.
- For Euler equations, a bound on one (well chosen) component of the Hessian of pressure implies regularity.

< □ > < 同 > < 三 > < 三 > < 三 > < ○ < ○ </p>