

▷ Notation mainly

$$\frac{\partial \vec{u}}{\partial t} + \vec{u} \cdot \nabla \vec{u} + \nabla p = \nu \Delta \vec{u}, \quad \vec{u}(\vec{x}, t) = \hat{i}u + \hat{j}v + \hat{k}w \\ = \hat{e}_i u_i \\ \nabla \cdot \vec{u} = 0$$

$$\vec{x} = \hat{i}x + \hat{j}y + \hat{k}z \in \mathbb{T}^3 = [0, L]^3 \text{ periodic}$$

Initial data $\vec{u}_0(\vec{x})$ - WLOG mean zero.

$$\text{Pressure } p(\vec{x}, t) = -\Delta^{-1}(\nabla \cdot (\vec{u} \cdot \nabla \vec{u})) = -\Delta^{-1}[(\partial_i u_j)(\partial_j u_i)]$$

Fourier representation: $\vec{u}(\vec{x}, t) = \sum_{\vec{k} \neq 0} \hat{u}(\vec{k}, t) e^{i\vec{k} \cdot \vec{x}}$

$$\hat{u}(\vec{k}, t) = \frac{1}{L^3} \int_{\mathbb{T}^3} e^{-i\vec{k} \cdot \vec{x}} \vec{u}(\vec{x}, t) d^3x \quad \text{where } \vec{k} = \frac{2\pi \hat{e}_i n_i}{L}$$

$$\nabla \cdot \vec{u} = 0 \iff \vec{k} \cdot \hat{u}(\vec{k}, t) = 0 \quad n_i = \dots, -2, -1, 0, \dots$$

$$\|\vec{u}(\cdot, t)\|_2^2 = \int_{\mathbb{T}^3} |\vec{u}(\vec{x}, t)|^2 d^3x = L^3 \sum_{\vec{k}} |\hat{u}(\vec{k}, t)|^2$$

$$\|\nabla \vec{u}\|_2^2 = \int |\nabla \vec{u}|^2 d^3x = \int (\partial_i u_j)(\partial_j u_i) d^3x \\ = L^3 \sum_{\vec{k}} |\vec{k}|^2 |\hat{u}(\vec{k}, t)|^2$$

▷ Galerkin $\mathbb{P}^N(f)(\vec{x}, t) = \sum_{|\vec{k}| \leq N} e^{i\vec{k} \cdot \vec{x}} f(\vec{k}, t).$

Then the Galerkin method to the NSE is

$$\frac{d\vec{u}^N}{dt} + \mathbb{P}^N(\vec{u}^N \cdot \nabla \vec{u}^N) + \nabla p^N = \nu \nabla^2 \vec{u}^N, \quad \text{where } \mathbb{P}^N(\vec{u}^N) = \vec{u}^N$$

$$(\mathbb{P}^N)^2 = \mathbb{P}^N \quad \nabla \cdot \vec{u}^N = 0 \quad [\mathbb{P}^N, \nabla] = 0 \quad \text{this is a significant simplification.}$$

$$\text{Also } \mathbb{P}^N = (\mathbb{P}^N)^\dagger$$

If we now dot u^N with the Galerkin approximation to the NSE, then we have

$$\frac{1}{2} \frac{d}{dt} \| \vec{u}^N \|_2^2 + \int \vec{u}^N \cdot \mathbb{P}^N (\vec{u}^N \cdot \nabla \vec{u}^N) d^3x$$

(GANSE)

$$\int \vec{u}^N \cdot (\vec{u}^N \cdot \nabla \vec{u}^N)$$

$$\int \nabla \cdot (\vec{u}^N \frac{1}{2} |u^N|^2) \leftarrow \text{dies.}$$

and therefore

$$\frac{1}{2} \frac{d}{dt} \| \vec{u}^N \|_2^2 + \int \vec{u}^N \cdot \mathbb{P}^N (\vec{u}^N \cdot \nabla \vec{u}^N) d^3x = -J \| \vec{\nabla} \vec{u}^N \|_2^2$$

we have global in time smooth solutions.

▷ Fact A: Given $\vec{u}_0(x)$, $\| \vec{\nabla} \vec{u}_0 \|_2^2 = E_0 < \infty$

This says that given a velocity, if the enstrophy is finite then there ...

$\exists T > 0$ and $E(T) < \infty$ so that $\forall t \in (0, T)$ $\| \vec{\nabla} \vec{u}^N(\cdot, t) \|_2^2 < E(T)$ uniformly in N .

▷ Fact B: Given u_0 with finite enstrophy ($\| \vec{\nabla} u_0 \|_2^2 = E_0 < \infty$)

and any $\alpha > 0$, then $\exists T(\alpha) > 0$ and $g(T(\alpha)) < \infty$ so that

$\forall t \in (0, T(\alpha))$ $\| e^{\alpha |\vec{\nabla}|^2 t} \vec{\nabla} \vec{u}^N(\cdot, t) \|_2^2 < g(T(\alpha))$ uniformly in N .

$$(\vec{\nabla} \vec{u}) (\vec{x}) = \sum_{\vec{k}} |\vec{k}| \vec{u}(\vec{k}) e^{i\vec{k} \cdot \vec{x}}$$

then

$$e^{\alpha |\vec{\nabla}|^2 t} (\vec{\nabla} \vec{u}) (\vec{x}) = \sum_{\vec{k}} |\vec{k}| \vec{u}(\vec{k}) e^{i\vec{k} \cdot \vec{x}} e^{\alpha |\vec{k}|^2 t}$$

this becomes.

$$\| e^{\alpha |\vec{\nabla}|^2 t} \vec{u}(\cdot, t) \|_2^2 = \sum_{\vec{k}} |\vec{k}|^2 e^{2\alpha |\vec{k}|^2 t} | \vec{u}(\vec{k}, t) |^2$$

This kind of regularity on a function is called Gevrey regularity.

We would like to prove fact A and fact B.

▷ Fact C: (follows from fact A) ^{multiplied by.}
 $\exists c > 0$ s.t. given $\|\vec{u}_0\|_2 \times \|\vec{\nabla} \vec{u}_0\|_2 < cJ^2$ then
 $\vec{u}_R^k(\cdot, t) \in C^\infty$ with uniform in N norms $\forall t > 0$.

▷ Fact C': If $\|\|\vec{\nabla}\|^{1/2} \vec{u}_0\|_2 = \|\vec{u}\|_{H^{1/2}} < c'J$,
 then the enstrophy and all other norms are
 bounded uniformly in \mathbb{B}_N for all time.

▷ Fact D: Analysis leads to fact A "cannot be improved". i.e. the estimates that go into proving fact A are saturated.

Here we will define $K^N(t) = \frac{1}{2} \|\vec{u}^N(\cdot, t)\|_2^2$ as the natural kinetic energy and the enstrophy is defined as $E(t) = \|\vec{\nabla} \vec{u}^N\|_2^2 = \|\vec{\omega}^N\|_2^2$.

Now we will go ahead with proving fact A.

~~▷ Fact A proof:~~

Note: Poincaré: $E^N(t) = L^3 \sum_{\vec{k} \neq 0} |\vec{k}|^2 |\vec{u}(\vec{k}, t)|^2 \geq \frac{4\pi^2}{L^2} K^N(t)$

and Energy eqⁿ: $\frac{d}{dt} K^N = -J E^N$

Enstrophy eqⁿ: $\frac{d}{dt} E^N = -2J \|\vec{\nabla} \vec{\omega}^N\|_2^2 + 2 \int \vec{\omega}^N \cdot (\vec{\nabla} \vec{u}^N) \cdot \vec{\omega}^N$
 $= -2J \|\Delta \vec{u}^N\|_2^2 + 2 \int \vec{u}^N \cdot (\vec{\nabla} \vec{u}^N) \cdot \Delta \vec{u}^N$

Now we will curl the Navier Stokes on the Galerkin approx.

We will get

this is the vorticity equation generated by Galerkin approximation

$$\frac{d\vec{w}^N}{dt} + P^N(\vec{u}^N \cdot \nabla \vec{w}^N) = \int \nabla^2 \vec{w}^N \cdot \nabla \vec{u}^N$$

~~If we dot this equation with \vec{w}^N , we will get~~

Also if we take NS and $(NS) \cdot (-\nabla^2 \vec{u}^N)$ (the Laplacian).

These operations give us terms in the enstrophy eqⁿ given previously.

Now we will work with the enstrophy eqⁿ but drop the N.

$$\frac{dE}{dt} = -2\int \|\nabla \vec{u}\|_2^2 + 2\int \vec{u} \cdot \nabla \vec{u} \cdot \nabla^2 \vec{u}$$

Now we want to consider the non-linear term; i.e., $\left| \int \vec{u} \cdot \nabla \vec{u} \cdot \nabla^2 \vec{u} \right|$

Note: the term $\vec{w}^N \cdot \nabla \vec{u}^N \cdot \vec{w}^N$. If we consider the symmetric part of this then we know that the trace is zero as $\nabla \cdot \vec{u} = 0$ (divergence free). Thus the real part of eigenvalues ~~some~~ will be zero. Some $\lambda < 0$, some $\lambda > 0$ and that will tell us if the vortex is stretching or contracting.

$$\left| \int \vec{u} \cdot \nabla \vec{u} \cdot \nabla^2 \vec{u} \right| \leq \|\vec{u}\|_\infty \|\nabla \vec{u}\|_2 \|\nabla^2 \vec{u}\|_2 \quad (\text{due to Hölder})$$

($E^{1/2}$)

Fact: $\|\vec{u}\|_\infty \leq \|\nabla \vec{u}\|_2^{1/2} \|\nabla^2 \vec{u}\|_2^{1/2}$ in three dimensions (3D)

Proof: $|u(x)| = \left| \sum_{\vec{k} \neq 0} e^{i\vec{k} \cdot \vec{x}} \hat{u}(\vec{k}) \right| \leq \sum_{\vec{k} \neq 0} |\hat{u}(\vec{k})|$

$$= \sum_{\substack{\vec{k} \neq 0 \\ |\vec{k}| \leq \Lambda}} |\hat{u}(\vec{k})| + \sum_{|\vec{k}| > \Lambda} \frac{|\hat{u}(\vec{k})|}{|\vec{k}|^2}$$

$$\leq \left(\sum_{|\vec{k}| < \Delta} \frac{1}{|\vec{k}|^2} \right)^{1/2} \left(\sum_{|\vec{k}| < \Delta} |\vec{k}|^2 |\hat{u}(\vec{k})|^2 \right)^{1/2} + \left(\sum_{|\vec{k}| > \Delta} \frac{1}{|\vec{k}|^2} \right)^{1/2} \left(\sum_{|\vec{k}| > \Delta} |\vec{k}|^4 |\hat{u}(\vec{k})|^2 \right)^{1/2}$$

$$\sum_{0 < |\vec{k}| < \Delta} \frac{1}{|\vec{k}|^2} \left(\frac{2\pi}{L} \right)^3 \left(\frac{L}{2\pi} \right)^3 = \left(\frac{L}{2\pi} \right)^3 \int_{2\pi/L}^{\Delta} \frac{4\pi k^2 dk}{k^2} \leq \left(\frac{L}{2\pi} \right)^3 4\pi \Delta$$

$$\sum_{|\vec{k}| > \Delta} \frac{1}{|\vec{k}|^4} \left(\frac{2\pi}{L} \right)^3 \left(\frac{L}{2\pi} \right)^3 = \left(\frac{L}{2\pi} \right)^3 4\pi \int_{\Delta}^{\infty} \frac{k^2 dk}{k^4} \leq \left(\frac{L}{2\pi} \right)^3 4\pi \frac{1}{\Delta}$$

this calculation tells us that ~~at~~ at each point:

$$|\hat{u}(\vec{x})| \leq \left(\frac{\Delta}{2\pi} \right)^{3/2} \cdot (4\pi)^{1/2} \Delta^{1/2} \|\nabla \hat{u}\|_2 + \left(\frac{L}{2\pi} \right)^{3/2} (4\pi)^{1/2} \frac{1}{\Delta^{1/2}} \|\nabla^2 \hat{u}\|_2$$

Now choose $\Delta^{1/2} = \|\nabla^2 \hat{u}\|_2^{1/2}$

$$\leq 2 \left(\frac{4\pi}{(2\pi)^3} \right)^{1/2} \frac{\|\nabla \hat{u}\|_2^{1/2}}{2} \|\nabla^2 \hat{u}\|_2^{1/2}$$

$$= \left(\frac{2}{\pi^2} \right)^{1/2} \|\nabla \hat{u}\|_2^{1/2} \|\nabla^2 \hat{u}\|_2^{1/2}$$

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Trying to do something with Fact C':

$$\left(\sum_{\vec{k} \neq 0} |\vec{k}| |\hat{u}(\vec{k})|^2 \right)^{1/2} \leq E^{1/4} (2K)^{1/4}$$

$(\nabla |\hat{u}|) \cdot \text{NSE}$:

$$\frac{d}{dt} \frac{1}{2} \|\nabla^{1/2} u_0\|_2^2 + \int (\nabla |\hat{u}|) \cdot (\hat{u} \cdot \nabla \hat{u}) = -\nu \|\nabla^{3/2} \hat{u}\|_2^2$$

$$\int (\hat{u} \cdot \nabla \hat{u}) \cdot (\nabla |\hat{u}|) \leq \|u\|_3 \|\nabla \hat{u}\|_3^2$$

Sobolev 3D says 3-d: $\|f\|_3 \leq c \|\nabla^{1/2} f\|_{L^2}$

then we can use this to obtain:

$$\int (\vec{u} \cdot \nabla \vec{u}) \cdot (|\vec{v}| \vec{u}) \leq \| |\vec{v}|^{1/2} \vec{u} \|_2 \| |\vec{v}|^{3/2} \vec{u} \|_2^2$$

then

$$\frac{d}{dt} \frac{1}{2} \| |\vec{v}|^{1/2} \vec{u} \|_2^2 + \left(\nu - c \| |\vec{v}|^{1/2} \vec{u} \|_2 \right) \| |\vec{v}|^{3/2} \vec{u} \|_2^2 \leq 0$$

Again, we will write out the enstrophy equation

$$\frac{d}{dt} \frac{1}{2} \| \vec{v}^2 \vec{u} \|_2^2 = - \nu \| \vec{v}^2 \vec{u} \|_2^2 + \int \vec{u} \cdot (\nabla \vec{u}) \cdot \nabla^2 \vec{u}$$

$L^3 \cdot L^6 \cdot L^2$ } use these norms for the terms above.

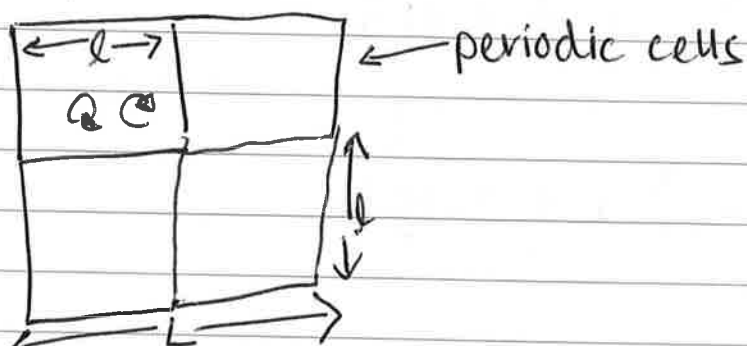
$$\leq - \left(\nu - c \| |\vec{v}|^{1/2} \vec{u} \|_2 \right) \| \Delta \vec{u} \|_2^2$$

And I think that was supposed to show something. This is said to be the 'cutting-edge' of knowledge.

we have the Navier Stokes:

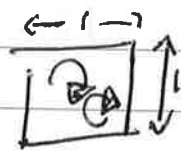
$$\frac{d\vec{u}}{dt} + \vec{u} \cdot \nabla \vec{u} + \nabla p = \nu \nabla^2 \vec{u} + \vec{f}(x), \quad \nabla \cdot \vec{u} = 0$$

where \vec{f} is some forcing term, in any terms of space.



We should consider velocity length scales that are not necessarily periodic.

$$\frac{L}{l} = \alpha \text{ (integer)}$$



$$\text{let } \vec{f}(\vec{x}) = F \underline{\Phi}(\ell^{-1}x)$$

$\underline{\Phi}$ lives on the unit torus.

$$\text{e.g. } \|\underline{\Phi}\|_{L^2_2}([0,1]^3) = 1$$

if $f(x)$ is square integrable then the ~~for~~ kinetic energy must remain bounded.

we take the average of NS we obtain

$$\frac{d}{dt} \frac{1}{2} \|\vec{u}\|_2^2 = -\nu \|\nabla \vec{u}\|_2^2 + \int \vec{u} \cdot \vec{f} \quad *$$

suppose f is in L_2 . ($\vec{f} \in L_2$)

by Poincaré (periodic function)

$$\Rightarrow \int_{(0,L)^3} \vec{f} = 0, \int_{(0,L)^3} u_0 = 0, \int_{(0,L)^2} \vec{u} = 0$$

then

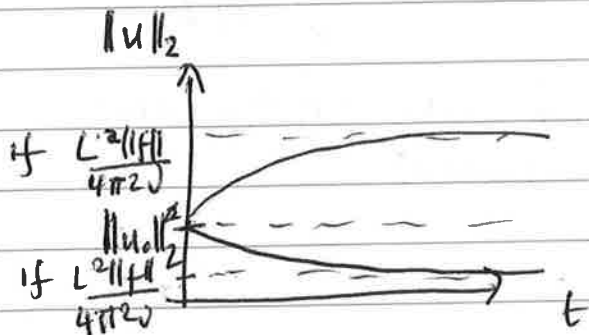
$$\frac{d}{dt} \frac{1}{2} \|\vec{u}\|_2^2 \leq -\frac{4\pi^2 \nu}{L^2} \|\vec{u}\|_2^2 + \|u\|_2 \|f\|_2$$

↑ by Cauchy-Schwartz

$$\cancel{\|u\|_2} \frac{d}{dt} \|u\|_2 \leq -\frac{4\pi^2 \nu}{L^2} \|\vec{u}\|_2 + \cancel{\|u\|_2} \|f\|_2$$

by
Gronwall's inequality:

$$\|u(\cdot, t)\|_2 \leq \|u_0\|_2 e^{-\frac{4\pi^2 \nu}{L^2} t} + \|f\|_2 \left(\frac{1 - e^{-\frac{4\pi^2 \nu}{L^2} t}}{\frac{4\pi^2 \nu}{L^2}} \right)$$



going back to (*) we can now take time-averaging. we get

$$\frac{1}{T} \int_0^T dt \left(\frac{d}{dt} \frac{1}{2} \|\vec{u}\|_2^2 \right) = -\nu \frac{1}{T} \int_0^T dt \|\vec{\nabla} u(\cdot, t)\|_2^2 + \frac{1}{T} \int_0^T dt f(x) \cdot \vec{u}(\cdot, t)$$

$$\frac{1}{T} \left(\frac{1}{2} \|u(\cdot, T)\|_2^2 - \frac{1}{2} \|u_0\|_2^2 \right)$$

by fundamental theorem of calculus.

But as $T \rightarrow \infty$, that term $\rightarrow 0$.
 This is conservation of energy.

$$\langle F \rangle_T = \frac{1}{T} \int_0^T dt \frac{1}{L^3} \int_{(0,L)^3} d^3x F(x,t).$$

This equation says that

$$\langle \nu |\vec{\nabla} u|^2 \rangle_T = \langle \vec{f} \cdot \vec{u} \rangle_T + O\left(\frac{1}{T}\right)$$

$$\langle F \rangle = \lim_{T \rightarrow \infty} \langle F \rangle_T \quad (\text{we could always say it goes to the supremum limit}).$$

Now we define:

$$\boxed{\varepsilon = \langle \nu |\vec{\nabla} u|^2 \rangle}$$

↑ the rate power is converted to heat

force x velocity is the

↳ is the force going out ← ↑ these equal.

$$\star \text{ Given } \varepsilon = \langle \nu |\vec{\nabla} u|^2 \rangle = \langle \vec{f} \cdot \vec{u} \rangle \leq \langle |\vec{f}|^2 \rangle^{1/2} \langle |u|^2 \rangle^{1/2}$$

and also let $U = \langle |u|^2 \rangle^{1/2}$

⇒

$$= F \langle |\Phi|^2 \rangle^{1/2} U$$

but we want to get rid of the 'F'. If we go back to NS:

$$\frac{d\vec{u}}{dt} + \vec{u} \cdot \vec{\nabla} u + \vec{\nabla} p = \nu \vec{\nabla}^2 u + \vec{f}$$

$\quad \quad \quad (F U^2) \quad \quad \quad F U \quad \quad \quad F^2$

we want to do + this now with \vec{f} , where $\vec{\nabla} \cdot \vec{f} = 0$.
 and we get.

(looking at powers)

The time average of the time-derivative vanishes.

Now we But we should multiply NS by $(-\Delta f)$ where

$$-\Delta^2 f = \sum_{\vec{k} \neq 0} e^{i\vec{k}\cdot\vec{x}} \frac{\hat{f}(\vec{k})}{|\vec{k}|^4}$$

But we need to do a precalculation

$$f(x) = F \Phi(\ell^{-1}x)$$

$$\Rightarrow \langle |f|^2 \rangle = F^2 \langle |\Phi|^2 \rangle \quad \Delta^{-2} \text{ divergence free}$$

$$\nabla^a f \quad \nabla^a f^{-1} = \frac{F^2}{\ell^{2a}} \langle |\nabla^a \Phi|^2 \rangle \quad \text{☺}$$

(for scaling purposes)

$$\langle \Delta^{-2} \dot{f} \cdot (\text{NS}) \rangle = \langle \Delta^{-2} \dot{f} \cdot \frac{d}{dt} \left(\nabla \cdot \vec{u} \vec{u} \right) \rangle + \langle (\Delta^{-2} \dot{f}) \cdot (\vec{u} \cdot \nabla \vec{u}) \rangle = - \int \langle \Delta^{-2} \dot{f} (\Delta \vec{u}) \rangle + \langle \Delta^{-2} \dot{f} \cdot \dot{f} \rangle$$

integrate by parts

$$\langle |\Delta^{-1} \dot{f}|^2 \rangle = \int \langle (\Delta^{-1} \dot{f}) \cdot \vec{u} \rangle - \langle (\nabla \Delta^{-2} \dot{f}) : (\vec{u} \vec{u}) \rangle$$

from integration by parts

Now from ☺ and by Cauchy-Schwartz:

$$\begin{aligned} F^2 \ell^4 \langle |\Delta^{-1} \Phi|^2 \rangle &\leq \int \langle |\Delta^{-1} \dot{f}|^2 \rangle^{1/2} + \sup_{\vec{x}} |\nabla \Delta^{-2} \dot{f}| \int \dot{f}^2 \\ &\leq \int F \ell^2 \langle |\tilde{\Delta}^{-1} \Phi|^2 \rangle^{1/2} \int + \|\Delta^{-1} \dot{f}\|_{L^2(\mathbb{R}^3)}^{1/2} \|\nabla \dot{f}\|_{L^2(\mathbb{R}^3)}^{1/2} \int \dot{f}^2 \\ &= \int F \ell^2 \langle |\tilde{\Delta}^{-1} \Phi|^2 \rangle^{1/2} \int + \ell^3 F \langle |\tilde{\Delta}^{-1} \Phi|^2 \rangle^{1/4} \langle |\nabla \Phi|^2 \rangle^{1/4} \int \dot{f}^2 \end{aligned}$$

Exercise 2: use Poincaré inequality and discover lower bound on ε , i.e.,

$$\frac{\varepsilon l}{U^3} \geq \frac{4\pi^2}{Re} \cdot \frac{1}{\kappa}$$
 where κ is aspect ratio.

Note that the amplitude of the force is bounded from below, i.e.

$$F \leq \frac{U}{l^2} \frac{\langle |\Delta^{-1} \Phi|^2 \rangle^{1/2}}{\langle |\Delta^{-1} \Phi|^2 \rangle} U + \frac{U^2}{l} \frac{\langle |\Delta^{-1} \Phi|^2 \rangle^{1/4} \langle |\nabla^{-2} \Phi|^2 \rangle^{1/4}}{\langle |\Delta^{-1} \Phi|^2 \rangle}$$

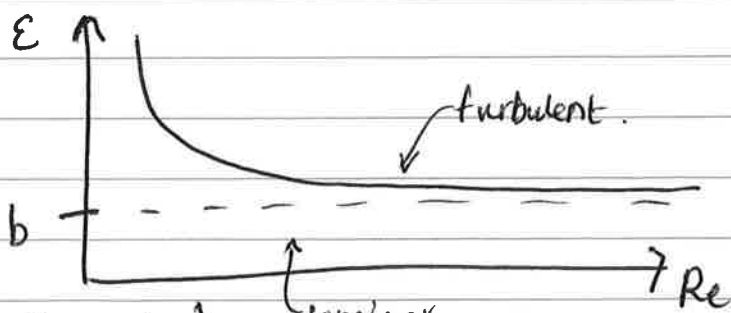
Remember that
$$\varepsilon \leq F U \langle |\Phi|^2 \rangle^{1/2} \leq a \frac{U^2}{l} + b \frac{U^3}{l}$$

$$\frac{\varepsilon l}{U^3} \leq \frac{a U}{U l} + b = \frac{a}{Re} + b$$

where coefficients a and b are shape functions in the form of

$$a = \frac{\langle |\Phi|^2 \rangle^{1/2}}{\langle |\Delta^{-1} \Phi|^2 \rangle^{1/2}}$$

$$b = \frac{\langle |\nabla^{-2} \Phi|^2 \rangle^{1/4} \langle |\Phi|^2 \rangle^{1/2}}{\langle |\Delta^{-1} \Phi|^2 \rangle^{3/4}}$$



this only depends on the shape of the forcing function.

Exercise 1:

$$\lambda^2 = \frac{U^2 l}{\varepsilon}, \quad R_\lambda = \frac{U \lambda}{\nu}$$

$$\frac{\varepsilon l}{U^3} \leq \frac{a}{Re} + b \Rightarrow \frac{\varepsilon l}{U^3} \leq \frac{b}{2} \left(1 + \sqrt{1 + \frac{4a^2 l}{b^2 R_\lambda^2}} \right)$$

Doering and Foras 2002.
periodic.