

Jan-14-2025

We consider the incompressible Navier-Stokes equation in 2 or 3 dimensions. We begin with open $\Omega \subseteq \mathbb{R}^d$. Since the fluid is incompressible, $\partial_t \rho = 0$, so we set $\rho = \rho_0$. The fluid is viscous. The resulting equation is given by:

$$\rho_0 \underbrace{\left(\frac{\partial}{\partial t} u + (u \cdot \nabla) u \right)}_{\substack{\text{acceleration} \\ \text{material derivative}}} = - \underbrace{\nabla p}_{\text{pressure}} + \underbrace{\nu \Delta u}_{\substack{\text{viscosity} \\ \text{body force}}} + f.$$

Focus

with $\operatorname{div}(u) = 0$
 $u_0(x) = u(t, x)$ and $g(x, t) = u(x, t)|_{\partial\Omega}$.

Assume $\rho_0 = 1$ by scaling. Book for reference is Chorin & Marsden. For our purposes we take $g = 0$. In practice, $f = 0$, but mathematically it formalizes coupling. For example, with temperature:

$$\begin{cases} \frac{\partial}{\partial t} u + (u \cdot \nabla) u = -\nabla p + \nu \Delta u + f(T), & \operatorname{div}(u) = 0 \\ \frac{\partial}{\partial t} T - \kappa \Delta T + (u \cdot \nabla) T = 0 \end{cases}$$

Of course, this is a hard problem. But we can look at simpler problems to try and find our footing. Example, viscous Burgers:

$$\frac{\partial}{\partial t} u + u \frac{\partial}{\partial x} u - \nu \frac{\partial^2}{\partial x^2} u = 0.$$

Burgers: $\frac{\partial}{\partial t} u + u \frac{\partial}{\partial x} u = 0$, $u_0(x) = \varphi(x)$.
To solve this problem, it can be shown that

$u(x,t) = \varphi(x - u(x,t))$. When does a solution exist?

~~We apply the implicit function theorem.~~

~~To be formal, we set $F(u, \varphi) = u - \varphi(x - tu)$. Then, the Jacobian is given by:~~

$$\frac{\partial F}{\partial u} = 1 + t \varphi'(x - tu)$$

~~Thus, we require $1 + t \varphi'(x - tu) \neq 0$. Note that we already have that $F(u, \varphi) = 0$ at $t=0$, so if the determinant is nonzero we have a solution locally. In particular, if $\varphi' \geq 0$, we have a global solution.~~

IFT: Let $f: \mathbb{R}^n \times \mathbb{R}^m \rightarrow \mathbb{R}^m$ be continuously differentiable, with $(a,b) \in \mathbb{R}^n \times \mathbb{R}^m$ such that $f(a,b) = 0$. If the Jacobian matrix of f with respect to $\mathbb{R}^m$

$$\begin{pmatrix} \frac{\partial f_1}{\partial x_{n+1}} & \dots & \frac{\partial f_1}{\partial x_{n+m}} \\ \vdots & \ddots & \vdots \\ \frac{\partial f_m}{\partial x_{n+1}} & \dots & \frac{\partial f_m}{\partial x_{n+m}} \end{pmatrix}$$

is invertible at (a,b) , then there exists an open set $U \subset \mathbb{R}^n$ with $a \in U$ and a unique function $g: U \rightarrow \mathbb{R}^m$ such that $g(a) = b$ and $f(x, g(x)) = 0 \quad \forall x \in U$.

In addition, g is continuously differentiable.

Let us apply this theorem to Burgers. We set

$F: \mathbb{R}^2 \times \mathbb{R} \rightarrow \mathbb{R}$ by $F(x,t,y) = y - \varphi(x - ty)$. Set $y = u_0(x)$, and by assumption $F(x,0,u_0(x)) = u_0(x) - \varphi(x) = 0$. Then, $\frac{\partial F}{\partial y} = 1 + t \varphi'(x - ty)$, so $\frac{\partial F}{\partial y}(x,0,u_0(x)) = 1 \neq 0$. Thus a solution exists (at least

locally if $\varphi' > 0$, global solution.

Let's talk about integrals: Suppose we want to minimize the following:

$$E(u) := \int_D |\nabla u|^2 - f u dx = 0.$$

Let u^* be the minimizer. Then, $\forall \varphi \in C_c^\infty(D)$, $\varepsilon \in \mathbb{R}$
 $E(u^* + \varepsilon \varphi) \geq E(u^*)$. Hence:

$$\begin{aligned} E(u^* + \varepsilon \varphi) &= \int_D |\nabla u^* + \varepsilon \nabla \varphi|^2 - f u^* - f \varepsilon \varphi dx \\ &= \int_D |\nabla u^*|^2 + 2\varepsilon \nabla u^* \cdot \nabla \varphi + \varepsilon^2 |\nabla \varphi|^2 - f u^* - f \varepsilon \varphi dx \\ &\geq \int_D |\nabla u^*|^2 - f u^* dx = E(u^*). \end{aligned}$$

Thus, $\int_D 2\varepsilon \nabla u^* \cdot \nabla \varphi + \varepsilon^2 |\nabla \varphi|^2 - f \varepsilon \varphi dx \geq 0$. Then,

$\varepsilon^2 |\nabla \varphi|^2 \geq 0$, so, $\forall \varepsilon \in \mathbb{R}$,

$$\varepsilon \int_D 2 \nabla u^* \cdot \nabla \varphi - f \varphi dx \geq 0. \text{ Since this is } \varepsilon \in \mathbb{R}, \text{ we}$$

then obtain $\int_D 2 \nabla u^* \cdot \nabla \varphi - f \varphi dx = 0 \quad \forall \varphi \in C_c^\infty(D)$. If we let

$u \in C^2$, then $\int_D (2 \Delta u - f) \varphi dx = 0 \quad \forall \varphi \in C_c^\infty(D)$, and so
 $-2 \Delta u - f = 0$. Can reduce to $u \in H^2$.

And so by minimizing a functional, we derived

the PDE. We can also go from the PDE to the functional, and see what is being minimized.

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So we want to use integrals to understand what's going on, i.e., notion of weak solutions.

Test distributions: $\Omega \subseteq \mathbb{R}^d$ is our domain, $C_c^\infty(\Omega)$ is clearly a linear space. But we would like a topology to discuss limits. So, we define closed sets via limits.

We start with some notation. We take $\alpha = (\alpha_1, \dots, \alpha_d)$, $\alpha_j \in \mathbb{N} \cup \{0\}$, and $|\alpha| = \sum_{j=1}^d \alpha_j$.
Now we define the "operator":

$$D^\alpha g := \frac{\partial^{|\alpha|}}{\partial x_1^{\alpha_1} \cdots \partial x_d^{\alpha_d}} g.$$

Def: Let $\{\varphi_n\} \subset C_c^\infty(\Omega)$, $\varphi \in C_c^\infty(\Omega)$. We say $\varphi_n \rightarrow \varphi$ in "distribution" if, $\exists K \subset \subset \Omega$, $\forall \varepsilon > 0$, $\forall m \in \mathbb{N}$, $\exists N_0(\varepsilon, m)$ s.t. $\forall 1 \leq n \leq m$ $\forall n \geq N_0$, $\|D^\alpha \varphi_n - D^\alpha \varphi\|_{L^\infty(K)} < \varepsilon$, $\text{supp}(\varphi) \subset K$. Or, $\exists K \subset \subset \Omega$ and $\forall m \in \mathbb{N}$, $|\alpha| \leq m$, $D^\alpha \varphi_n \rightarrow D^\alpha \varphi$ uniformly.

With this topology, we say $(C_c^\infty(\Omega), \mathcal{T}) =: \mathcal{D}$. Note that $\mathcal{D}$ is not a Banach space. But we can still talk about a dual.

Def: $\mathcal{D}'$ is the space of continuous (not bounded!) linear functionals on $\mathcal{D}$.

Of course continuity means, if $\varphi_n \rightarrow \varphi$ in $\mathcal{D}$, then $\mu \in \mathcal{D}'$ has $\langle \mu, \varphi_n \rangle \rightarrow \langle \mu, \varphi \rangle$.

Prop: Let $f \in L^1_{loc}$. For $\varphi \in \mathcal{D}$, define $\langle \mu_f, \varphi \rangle := \int_{\mathbb{R}^n} f \varphi dx$. Then $\mu_f \in \mathcal{D}'$.

Proof: Linearity is clear from properties of integrals. For continuity, suppose $\varphi_n \rightarrow \varphi$. So there is compact $K \subset \mathbb{R}^n$ such that, $\forall x$, $\text{supp } \varphi_n \subset K$ uniformly on K ; in particular $\varphi_n \rightarrow \varphi$ uniformly on K . Then:

$$|\langle \mu_f, \varphi_n \rangle - \langle \mu_f, \varphi \rangle| = \left| \int_K f(\varphi_n - \varphi) dx \right| \leq \int_K |f| |\varphi_n - \varphi| dx \leq \sup_{x \in K} |\varphi_n - \varphi| \int_K |f| dx \rightarrow 0. \quad \square$$

Next suppose $f \in C^1 \subset L^1_{loc}$, and $g = \frac{\partial}{\partial x_k} f$. Then, the induced distribution of f is:

$$\begin{aligned} \langle \mu_f, \varphi \rangle &= \int_{\mathbb{R}^n} f \varphi dx = \int_{\mathbb{R}^n} \frac{\partial}{\partial x_k} g \varphi dx = (-1) \int_{\mathbb{R}^n} g \frac{\partial}{\partial x_k} \varphi dx \\ &= \langle \mu_g, \frac{\partial}{\partial x_k} \varphi \rangle. \end{aligned}$$

Def: Let $\mu \in \mathcal{D}'$. Then, $\frac{\partial}{\partial x_k} \mu$ is defined by $\langle \frac{\partial}{\partial x_k} \mu, \varphi \rangle := \langle \mu, \frac{\partial}{\partial x_k} \varphi \rangle$.

Prop: For $\mu \in \mathcal{D}'$, $\frac{\partial}{\partial x_k} \mu \in \mathcal{D}'$.

Proof: Again, linearity is clear. We show continuity. Suppose $\varphi_n \rightarrow \varphi$. Then, since $\{\varphi_n\} \subset C_0^\infty(\mathbb{R})$, $\varphi \in C_0^\infty(\mathbb{R})$, $\{\partial_{x_k} \varphi_n\} \subset C_0^\infty(\mathbb{R})$ and $\partial_{x_k} \varphi \in C_0^\infty(\mathbb{R})$, and $\partial_{x_k} \varphi_n \rightarrow \partial_{x_k} \varphi$ in $\mathcal{D}$. Thus,

$$\langle \partial_{x_k} \mu, \varphi_n \rangle := \langle \mu, \partial_{x_k} \varphi_n \rangle \rightarrow \langle \mu, \partial_{x_k} \varphi \rangle = \langle \partial_{x_k} \mu, \varphi \rangle$$

and we can continue to define derivatives for distributions.

A few things to observe: $\forall f \in L^p(\mathbb{R})$ $1 \leq p \leq \infty$, $\langle f, \varphi \rangle := \int_{\text{supp}(\varphi) \subset \mathbb{R}^2} f \varphi dx$ defines a distribution, since $|\int_{\mathbb{R}} f \varphi dx| \leq \|f\|_p \|\varphi\|_q \leq \|f\|_p \mu(\mathbb{R})^{1/q} \|\varphi\|_p^{1/p} < \infty$ w/ $\frac{1}{p} + \frac{1}{q} = 1$, and so well defined. In this respect, we can abuse notation and write $L^p(\mathbb{R}) \subset \mathcal{D}'(\mathbb{R})$, and in particular, $L^p(\mathbb{R}) \hookrightarrow \mathcal{D}'(\mathbb{R})$. (?)

It is not the case that $\forall \mu \in \mathcal{D}'$, $\exists f \in L^1_{loc}$ so that $\langle \mu, \varphi \rangle = \int f \varphi dx$. Consider $\langle \mu, \varphi \rangle = \varphi(0)$, $\mathbb{R} \subset \mathbb{R}$, $(0, \varepsilon) \subset \mathbb{R}$. Suppose there was. Let $\varphi \in C_0^\infty(\mathbb{R})$ s.t. $\varphi(0) = 0$. Define $\varphi_n(x) := \varphi(nx)$. Then, by compact support, $\varphi_n \rightarrow 0$ a.e., with $\varphi_n(0) = \varphi(0)$. Since φ_n are bounded on a set of finite measure, by DCT $\int_{\mathbb{R}} \varphi_n f dx \rightarrow 0$. But the assumption was $\int_{\mathbb{R}} \varphi_n f dx = \varphi_n(0) = \varphi(0) \neq 0$.

Sobolev Spaces: So now, for $f \in L^p$, we can take $\mu_f \in \mathcal{D}'$, and so $\partial^\alpha \mu_f \in \mathcal{D}'$ is well defined. If there is a $g \in L^p$ such that $\langle \partial^\alpha \mu_f, \varphi \rangle = \int_{\mathbb{R}} g \varphi dx \forall \varphi, \forall \alpha, |\alpha| \leq m, m \in \mathbb{N}$ independent on α ,

Then we say $f \in W^{m,p}(\mathbb{R})$, and $W^{m,p}(\mathbb{R})$ is called a Sobolev space; it is a Banach Space with norm:

$$\|f\|_{W^{m,p}} := \sum_{0 \leq |\alpha| \leq m} \|D^\alpha f\|_{\frac{L^p}{L^m}}, \quad L = \text{length scale.}$$

When $p=2$, then are Hilbert Spaces.

Now to alleviate boundary problems, we consider NS with periodic boundary conditions. That is, we have a fundamental domain $[0, L]^d$, and $f(x + Le_j) = f(x)$ for $j \in \{1:d\}$. But now we need to redefine $\mathcal{D}$. Take $C_p^\infty(\mathbb{R}^n)$ to be C^∞ functions with periodic boundary conditions. Then, $\varphi_n \rightarrow \varphi$ if, $\forall K$ compact $D^\alpha \varphi_n \rightarrow D^\alpha \varphi$ uniformly. But since they have periodic b.c., this means $D^\alpha \varphi_n \rightarrow D^\alpha \varphi$ uniformly on $\mathbb{R}^n$. So we can take that as our definition. $\mathcal{D}'$ is the dual.

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Preliminaries

Suppose $\frac{1}{p} = \frac{1}{q} - \frac{m}{d} > 0$. Then the following,

called the Sobolev Embedding Theorem, holds:
 $W^{m,p}(\mathbb{R}) \hookrightarrow L^q(\mathbb{R})$.

That is, the identity map $i: W^{m,p}(\mathbb{R}) \rightarrow L^q(\mathbb{R})$ is continuous, or equivalently, bounded: $\exists C > 0$ s.t. $\|u\|_{L^q} \leq C \|u\|_{W^{m,p}}$. If Ω is compact, then the embedding is compact: bounded sets in $W^{m,p}(\Omega)$ map to pre-compact sets in $L^q(\Omega)$.

Fourier Series: Set $\Omega = \mathbb{T}^d = [0,1]^d$. Set $\varphi \in L^2(\Omega)$.

Define: $\hat{\varphi}_k := \int_{\Omega} \varphi(x) e^{-\frac{2\pi i k \cdot x}{L}} dx$, $k \in \mathbb{Z}^d$, $x \in \mathbb{R}^d$, $x \in \Omega$.
 $\hookrightarrow$ Fourier coefficients.

We can then map φ to its coefficients $\varphi \mapsto \{\hat{\varphi}_k\}$, and make the association $\varphi(x) \sim \sum_{k \in \mathbb{Z}^d} \hat{\varphi}_k e^{\frac{2\pi i k \cdot x}{L}}$.

Prop: Suppose $\varphi \in L^2(\Omega) \subset L^1(\Omega)$. Set $S_N(\varphi)(x) = \sum_{|k| \leq N} \hat{\varphi}_k e^{\frac{2\pi i k \cdot x}{L}}$.

Then, $\|\varphi - S_N\|_{L^2} \rightarrow 0$ as $N \rightarrow \infty$. So in L^2 :

$$\varphi(x) = \sum_{k \in \mathbb{Z}^d} \hat{\varphi}_k e^{\frac{2\pi i k \cdot x}{L}}.$$

If $\varphi \in \mathbb{R}$, then $\hat{\varphi}_k = \overline{\hat{\varphi}_{-k}}$. Thus, $\hat{\varphi}_k + \hat{\varphi}_{-k}$ is real valued, and so $S_N(\varphi)(x) \in \mathbb{R}$, and so $\sum_{k \in \mathbb{Z}^d} \hat{\varphi}_k e^{\frac{2\pi i k \cdot x}{L}} \in \mathbb{R}$. (Good reality check.)

inner products: $f, g \in C$, $(f, g) := \int_{\Omega} f \bar{g} dx$. Then, since the series converges, we obtain

$$\begin{aligned} (f, g) &= \int_{\Omega} \left(\sum_{k \in \mathbb{Z}^d} \hat{f}_k e^{\frac{2\pi i k \cdot x}{L}} \right) \overline{\left(\sum_{m \in \mathbb{Z}^d} \hat{g}_m e^{\frac{2\pi i m \cdot x}{L}} \right)} dx \\ &= \sum_k \sum_m \int_{\Omega} \hat{f}_k \bar{\hat{g}}_m \underbrace{e^{\frac{2\pi i k \cdot x}{L}} \cdot e^{-\frac{2\pi i m \cdot x}{L}}}_{\delta_{k,m}} dx \\ &= \sum_k \hat{f}_k \bar{\hat{g}}_k \end{aligned}$$

since $e^{\frac{2\pi i k \cdot x}{L}}$ is an orthonormal basis

Then, $(f, f) = \sum_k |\hat{f}_k|^2$. (Parseval's identity)

In particular, $|\hat{f}_k| \rightarrow 0$ as $k \rightarrow \infty$, and so

$$\left. \begin{aligned} \int_{\Omega} f(x) \cos\left(\frac{2\pi k \cdot x}{L}\right) dx &\rightarrow 0 \\ \int_{\Omega} f(x) \sin\left(\frac{2\pi k \cdot x}{L}\right) dx &\rightarrow 0 \end{aligned} \right\} \text{Riemann-Lebesgue Lemma}$$

Now back to Sobolev: Suppose $\varphi \in L^2_p(\Omega)$, with $\nabla \varphi \in L^2_p(\Omega)$. Then,

$$\begin{aligned} \widehat{\partial_x \varphi} &= \int_0^L \partial_x \varphi e^{-\frac{2\pi i k \cdot x}{L}} dx = - \int_0^L \varphi \partial_x e^{-\frac{2\pi i k \cdot x}{L}} dx = \frac{2\pi i k_1}{L} \int_0^L \varphi e^{-\frac{2\pi i k \cdot x}{L}} dx \\ &= \frac{2\pi i k_1}{L} \hat{\varphi}_k. \end{aligned}$$

Similarly, $\widehat{\partial_y \varphi} = \frac{2\pi i k_2}{L} \hat{\varphi}_k$. Hence, we can say

$$(\widehat{\nabla \varphi}) = \frac{2\pi i k}{L} \hat{\varphi}_k.$$

Then by Parseval's: $\|\nabla \varphi\|_{L^2}^2 = \sum_k \left(\frac{2\pi}{L}\right)^2 |k|^2 |\hat{\varphi}_k|^2$, or

$$\|\nabla \varphi\|_{L^2} = \left(\frac{2\pi}{L}\right) \left(\sum_k |k|^2 |\hat{\varphi}_k|^2\right)^{1/2}.$$

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Problems:

$$W^{m,p}(\Omega) \hookrightarrow L^q(\Omega), \quad \frac{1}{p} = \frac{1}{p} - \frac{m}{d} > 0,$$

Sobolev Embedding,

$\rightarrow$ if $\Omega = \mathbb{R}^d$, then inclusion is compact.

Fourier Series: $\Omega = \mathbb{T}^d = [0,1]^d$ exponent $\frac{2\pi i k \cdot x}{L}$ needs to be dimensionless.
Set $\varphi \in L^2(\Omega)$, $\hat{\varphi}_k := \int_{\Omega} \varphi(x) \frac{e^{-2\pi i k \cdot x}}{L^d} dx$, $k \in \mathbb{Z}^d$, $x \in \mathbb{R}^d$, $x \in \Omega$.

Fourier coefficients

$$\varphi \rightarrow \{\hat{\varphi}_k\}$$
$$\varphi(x) \sim \sum_{k \in \mathbb{Z}^d} \hat{\varphi}_k e^{\frac{2\pi i k \cdot x}{L}} \quad (\text{association})$$

Prop: Suppose $\varphi \in L^2(\Omega) \subset L^1(\Omega)$, $\varphi \rightarrow \{\hat{\varphi}_k\}$.
 $S_N(\varphi)(x) := \sum_{|k| \leq N} \hat{\varphi}_k e^{\frac{2\pi i k \cdot x}{L}} \in \mathbb{C}$. Then:

$$\|\varphi - S_N(\varphi)\|_{L^2(\Omega)} \rightarrow 0 \quad N \rightarrow \infty, \text{ i.e. } \varphi(x) = \sum_{k \in \mathbb{Z}^d} \hat{\varphi}_k e^{\frac{2\pi i k \cdot x}{L}} \quad (\text{in } L^2)$$

And if $\varphi \in \mathbb{R}$, then $\hat{\varphi}_k = \overline{\hat{\varphi}_{-k}}$ (Reality condition).

Inner product in L^2 , $\int_{\Omega} f \bar{g} dx = (f, g) = \int_{\Omega} \sum_{k \in \mathbb{Z}^d} \hat{f}_k e^{\frac{2\pi i k \cdot x}{L}} \sum_{m \in \mathbb{Z}^d} \bar{\hat{g}}_m e^{-\frac{2\pi i m \cdot x}{L}} dx$

$$= \sum_{m, k \in \mathbb{Z}^d} \int_{\Omega} \hat{f}_k \bar{\hat{g}}_m e^{\frac{2\pi i (k-m) \cdot x}{L}} dx = \sum_{n \in \mathbb{Z}^d} \hat{f}_n \bar{\hat{g}}_{-n} \stackrel{\text{expansion}}{=} \sum_{n \in \mathbb{Z}^d} |\hat{f}_n|^2 = \|\varphi\|_{L^2}^2$$

$$\Rightarrow \hat{\varphi}_k \rightarrow 0 \text{ as } k \rightarrow \infty, \text{ so } \int_{\Omega} \varphi(x) e^{-\frac{2\pi i k \cdot x}{L}} dx \xrightarrow{k \rightarrow \infty} 0 \Rightarrow$$

$$\left. \begin{aligned} \int \varphi(x) \cos\left(\frac{2\pi k \cdot x}{L}\right) dx &\rightarrow 0 \\ \int \varphi(x) \sin\left(\frac{2\pi k \cdot x}{L}\right) dx &\rightarrow 0 \end{aligned} \right\} \text{ Riemann-Lebesgue.}$$

Derivative units.

↑

and so we can define $\|\varphi\|_{H^1}^2 := \frac{\|\varphi\|_{L^2}^2}{L^2} + \|\nabla \varphi\|_{L^2}^2 =$

$$\sum_k \frac{|\hat{\varphi}_k|^2}{L^2} + \frac{(2\pi)^2 |k|^2}{L^2} |\hat{\varphi}_k|^2 \approx \frac{1}{L^2} \sum_k (1 + |k|^2) |\hat{\varphi}_k|^2.$$

↳ so consider this as norm on H^1 .

↳ and! $|\hat{\varphi}_k|^2$ decays faster than any poly of $|k|$ degree!

We can continue this way by:

$$\|\varphi\|_{H_p^m(\mathbb{R})}^2 := \frac{1}{L^{2m}} \left(\sum_{k \in \mathbb{Z}} (1 + |k|^2)^m |\hat{\varphi}_k|^2 \right)$$

comes from the expansion and some equivalences of polynomials.

and so we define $H_p^s(\mathbb{R}) := \{\varphi \in L^2 : \sum_{k \in \mathbb{Z}} (1 + |k|^2)^s |\hat{\varphi}_k|^2 < \infty\}$, for any $s > 0$, with

$$\|\varphi\|_{H_p^s(\mathbb{R})} := \left(\sum_k (1 + |k|^2)^s |\hat{\varphi}_k|^2 \right)^{1/2} \frac{1}{L^s}.$$

Fourier Transform: in $\mathbb{R}^d$ $F(f)(\xi) := \hat{f}(\xi) =$

↳ ξ has $1/2$ units!

$\int_{\mathbb{R}^d} f(x) e^{-i x \cdot \xi} dx$, but this exists for $f \in L^1$. When

$f \in L^2(\mathbb{R}^d)$, we first look at $C_c^\infty(\mathbb{R}^d) \subset L^2(\mathbb{R}^d)$:

$$F(\varphi)(\xi) = \int_{\mathbb{R}^d} \varphi(x) e^{-i x \cdot \xi} dx.$$

Now, for smooth functions, it can be shown $\int_{\mathbb{R}^d} |\hat{\varphi}(\xi)|^2 d\xi \approx \int_{\mathbb{R}^d} |\varphi(x)|^2 dx$. So for $g \in L^2(\mathbb{R}^d)$, choose $\{\varphi_k\} \subset C_c^\infty(\mathbb{R}^d)$

s.t. $\varphi_k \rightarrow g$ in L^2 . Then,
 $\|F(\varphi_k) - F(\varphi_m)\| \approx \|\varphi_k - \varphi_m\|$
 Cauchy

so $\{F(\varphi_k)\}$ converges in L^2 . So we may define $F(g)$ as the limit.

Compactness Theorem: Suppose $0 \leq s_1 < s_2$.
 Then $H_p^{s_1}(\mathbb{R}^d) \hookrightarrow H_p^{s_2}(\mathbb{R}^d)$ is continuous and compact.

Interpolation Theorem: Suppose $0 \leq s_1 < s < s_2$.
 $s = \theta s_1 + (1-\theta)s_2$. Then, $\| \varphi \|_{H^s} \leq \| \varphi \|_{H^{s_1}}^\theta \| \varphi \|_{H^{s_2}}^{1-\theta}$.

Proof: $\| \varphi \|_{H^s}^2 = \int (1+|\xi|^2)^s |\hat{\varphi}(\xi)|^2 d\xi$
 $= \int (1+|\xi|^2)^{\theta s_1} |\hat{\varphi}(\xi)|^{2\theta} (1+|\xi|^2)^{(1-\theta)s_2} |\hat{\varphi}(\xi)|^{2(1-\theta)} d\xi$

Hölder $\leq \| \varphi \|_{H^{s_1}}^{2\theta} \| \varphi \|_{H^{s_2}}^{2(1-\theta)}$, $\frac{1}{\theta} \cdot \frac{1}{1-\theta} = \frac{1}{1-\theta}$ for Hölder. ■

Corollary: $\| u \|_{L^8} \leq C \| u \|_{H^{\frac{1}{2}}}^\theta \| u \|_{H^{\frac{5}{2}}}^{1-\theta}$ for $\frac{1}{8} = \frac{1}{2} - \frac{s}{d}$, $s_1 < s < s_2$

Sobolev Embedding Interpolation.

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We have the interpolation for g , i.e., does it hold for $g = \chi$. Yes! Called Agmon's inequality.

Prop: Let $0 \leq s_1 < s < s_2$, with $s = s^* = \frac{s_1 + s_2}{2}$ (or SET doesn't help). Then, $\|u\|_{L^\infty} \leq C \|u\|_{H^{s_1}}^\theta \|u\|_{H^{s_2}}^{1-\theta}$.

Proof: Using inverse Fourier, we have $u(x) = \int_{\mathbb{R}^d} \hat{u}(\xi) e^{ix \cdot \xi} d\xi$

$$\text{Then, } |u(x)| \leq \int_{\mathbb{R}^d} |\hat{u}(\xi)| d\xi = \int_{|\xi| \leq R} |\hat{u}(\xi)| d\xi + \int_{|\xi| > R} |\hat{u}(\xi)| d\xi$$

$$= \int_{|\xi| \leq R} |\hat{u}(\xi)| \frac{(1+|\xi|^2)^{s_2/2}}{(1+|\xi|^2)^{s_1/2}} d\xi + \int_{|\xi| > R} |\hat{u}(\xi)| \frac{(1+|\xi|^2)^{s_2/2}}{(1+|\xi|^2)^{s_2/2}} d\xi$$

$$\leq \left(\int_{|\xi| \leq R} |\hat{u}(\xi)|^2 (1+|\xi|^2)^{s_1} d\xi \right)^{1/2} \left(\int_{|\xi| \leq R} \frac{1}{(1+|\xi|^2)^{s_1}} d\xi \right)^{1/2} +$$

$$\left(\int_{|\xi| > R} |\hat{u}(\xi)|^2 (1+|\xi|^2)^{s_2} d\xi \right)^{1/2} \left(\int_{|\xi| > R} \frac{1}{(1+|\xi|^2)^{s_2}} d\xi \right)^{1/2}$$

$$\leq \|u\|_{H^{s_1}} \underbrace{\left(\int_{|\xi| \leq R} \frac{1}{(1+|\xi|^2)^{s_1}} d\xi \right)^{1/2}}_{I_1(R)} + \|u\|_{H^{s_2}} \underbrace{\left(\int_{|\xi| > R} \frac{1}{(1+|\xi|^2)^{s_2}} d\xi \right)^{1/2}}_{I_2(R)}$$

$$\Rightarrow |u(x)| \leq \|u\|_{H^{s_1}} I_1(R) + \|u\|_{H^{s_2}} I_2(R).$$

$$\begin{aligned}
 \text{Now, } I_1(R)^2 &= \int_{|z| \leq R} \frac{1}{(1+|z|^2)^{s_1}} d\xi = \int_{S^{d-1}} \int_0^R \frac{\rho^{d-1}}{(1+\rho^2)^{s_1}} d\rho d\omega \\
 &= A(S^{d-1}) \int_0^R \frac{\rho^{d-1}}{(1+\rho^2)^{s_1}} d\rho \leq A(S^{d-1}) \int_0^R \rho^{d-1-2s_1} d\rho \\
 &= A(S^{d-1}) \frac{\rho^{d-2s_1}}{d-2s_1}
 \end{aligned}$$

$$\begin{aligned}
 I_2(R)^2 &= \int_{|z| \geq R} \frac{1}{(1+|z|^2)^{s_2}} d\xi = \int_{S^{d-1}} \int_R^\infty \frac{\rho^{d-1}}{(1+\rho^2)^{s_2}} d\rho d\omega \\
 &\leq A(S^{d-1}) \int_R^\infty \rho^{d-1-2s_2} d\rho = A(S^{d-1}) \frac{R^{d-2s_2}}{2s_2-d}
 \end{aligned}$$

$\hookrightarrow d-2s_2 < 0$ since $2s_2 > d$.

$2s_1 < d$

$$\begin{aligned}
 \Rightarrow \|u\|_{L^\infty(\mathbb{R}^d)} &\leq \|u\|_{H^{s_1}} \cdot \underbrace{A(S^{d-1})^{1/2} R^{d-2s_1}}_{\substack{\rightarrow \infty \text{ as } R \rightarrow \infty \\ \rightarrow 0 \text{ as } R \rightarrow 0}}^{1/2} + \|u\|_{H^{s_2}} \underbrace{\left(\frac{R^{d-2s_2}}{2s_2-d} \right)^{1/2} A(S^{d-1})^{1/2}}_{\substack{\rightarrow 0 \text{ as } R \rightarrow \infty \\ \rightarrow \infty \text{ as } R \rightarrow 0}}
 \end{aligned}$$

$\Rightarrow$ Find optimal R .

$$\text{Define } \|u\|_{L^\infty(\mathbb{R}^d)} \leq C \left(\|u\|_{H^{s_1}} + \|u\|_{H^{s_2}} \right)$$

$\hookrightarrow$ Unsur how to go further...

Using this result, obtain:

$$2D: s^* = 1 \quad \|u\|_{L^\infty} \leq C \|u\|_{L^2}^{1/2} \|u\|_{H^2}^{1/2}$$

$$3D: s^* = 3/2 \quad \|u\|_{L^\infty} \leq \left\{ \begin{array}{l} C \|u\|_{H^2}^{2/3} \|u\|_{H^4}^{1/3} \\ C \|u\|_{L^2}^{1/3} \|u\|_{H^2}^{3/4} \end{array} \right\}$$

These are the only exponents that work!

Interpolation:

$$2D: g=4 \rightarrow \frac{1}{g} = \frac{1-s}{2} \Rightarrow s = \frac{1}{2}, \quad \|u\|_{L^4} \leq C \|u\|_{H^2}^{1/2} \|u\|_{L^2}^{1/2}$$

$$3D: g=4 \rightarrow \frac{1}{g} = \frac{1-s}{3} \Rightarrow s = \frac{3}{4}, \quad \|u\|_{L^4} \leq C \|u\|_{H^2}^{3/4} \|u\|_{L^2}^{1/4}$$

$$g=3 \rightarrow \frac{1}{g} = \frac{1-s}{2} \Rightarrow s = \frac{1}{2}, \quad \|u\|_{L^3} \leq C \|u\|_{H^2}^{1/2} \|u\|_{L^2}^{1/2}$$

$$g=6 \Rightarrow \|u\|_{L^6} \leq C \|u\|_{H^2}$$

→ The whole problem with NS in 3D! These exponents are the best you can get; this is the best we can get with this approach.

Back to distributions... $\mathcal{R} = \Pi^d = (\mathbb{R}/\mathbb{Z})^d$. Recall $\mathcal{T}(\mathcal{R})$ dense in $\mathcal{D}'(\mathcal{R})$.

For $f \in L^p$, we have $\hat{f}_k = \frac{1}{L^d} \int_{\Omega} f(x) e^{-\frac{2\pi i k \cdot x}{L}} dx$, and

$$(f, g)_{L^2} = \sum_k \hat{f}_k \bar{\hat{g}}_k.$$

Def: Let $\mu \in \mathcal{D}'(\mathbb{R})$. Define $\hat{\mu}_k := \langle \mu, e^{-\frac{2\pi i k \cdot x}{L}} \rangle \frac{1}{L^d}$.

Claim: $\langle \mu, \varphi \rangle = \sum_k \hat{\mu}_k \bar{\hat{\varphi}}_k$.

Proof: $S_N(\varphi)(x) = \sum_{|k| \leq N} \hat{\varphi}_k e^{\frac{2\pi i k \cdot x}{L}}$, and $S_N(\varphi) \rightarrow \varphi$ in $\mathcal{D}(\mathbb{R})$!

Since trig polys are dense in $\mathcal{D}(\mathbb{R})$. Then,

$$\begin{aligned} \langle \mu, S_N(\varphi) \rangle &\rightarrow \langle \mu, \varphi \rangle, \text{ but } \langle \mu, S_N(\varphi) \rangle = \sum_{|k| \leq N} \langle \mu, \hat{\varphi}_k e^{\frac{2\pi i k \cdot x}{L}} \rangle \\ &= \sum_{|k| \leq N} \bar{\hat{\varphi}}_k \langle \mu, e^{\frac{2\pi i k \cdot x}{L}} \rangle = \sum_{|k| \leq N} \hat{\mu}_k \bar{\hat{\varphi}}_k, \text{ so } \sum_k \hat{\mu}_k \bar{\hat{\varphi}}_k = \langle \mu, \varphi \rangle. \quad \blacksquare \end{aligned}$$

a few more definitions:

$H_p^s(\mathbb{R})$, $(H_p^s)' = \text{dual of } H_p^s$.

$$(H^s(\mathbb{R}))' \subset \mathcal{D}'(\mathbb{R})$$

Lemma: Let $\mu \in (H_p^s)'$. $\exists \tilde{\mu} \in \mathcal{D}'(\mathbb{R})$ s.t.

$$\langle \tilde{\mu}, \varphi \rangle = \langle \mu, \varphi \rangle \quad \forall \varphi \in \mathcal{D}(\mathbb{R}).$$

Proof: Let $\varphi \in \mathcal{D}(\mathbb{R})$, so $\varphi \in H_p^s(\mathbb{R})$. So, we define

$$\langle \tilde{\mu}, \varphi \rangle := \langle \mu, \varphi \rangle_{H_p^s}. \text{ Linearity is clear. Let}$$

$\varphi_n \rightarrow \varphi$ in $\mathcal{D}(\mathbb{R})$. Then $\varphi_n \rightarrow \varphi$ in H_p^s . So,

$$\langle \tilde{\mu}, \varphi_n \rangle_{\mathcal{D}'} = \langle \mu, \varphi_n \rangle_{H_p^s} \rightarrow \langle \mu, \varphi \rangle_{H_p^s} = \langle \tilde{\mu}, \varphi \rangle_{\mathcal{D}'} \quad \blacksquare$$

Ex: Let $b_k \in \mathbb{R}$. Does $\exists \mu \in \mathcal{D}'$ s.t.
 $\hat{\mu} = b_k$? On what condition. Yes, if
 $\forall \varphi \in \mathcal{D}(\mathbb{R}^d), \sum_{k \in \mathbb{Z}^d} |b_k| |\hat{\varphi}_k| < \infty$, and then
 $\langle \mu, \varphi \rangle = \sum b_k \hat{\varphi}_k \quad \hookrightarrow$ Prove this.
 $\hookrightarrow$ iff?

Exercise: Let $\{b_k\} \in \mathbb{R}$. Does $\exists \mu \in \mathcal{D}'(\mathbb{R})$ s.t. $\hat{\mu}_k = b_k$? Yes, if $\forall \varphi \in \mathcal{D}(\mathbb{R})$, $\sum_k |b_k| |\hat{\varphi}_k| < \infty$, and then $\langle \mu, \varphi \rangle = \sum_k b_k \hat{\varphi}_k$.

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Back to H^2 :

$$\begin{aligned} \|u\|_{(H^2)'} &= \sup_{\|\varphi\|=1} |\langle \mu, \varphi \rangle| = \sup_{\|\varphi\|=1} \left| \sum_k \hat{\mu}_k \hat{\varphi}_k \right| L^d \leq \\ &\sup_{\|\varphi\|=1} \sum_k |\hat{\mu}_k| |\hat{\varphi}_k| \leq \sup_{\|\varphi\|=1} \sum_k |\hat{\mu}_k| |\hat{\varphi}_k| \frac{(1+|\hat{\varphi}_k|^2)^{1/2}}{(1+|\hat{\varphi}_k|^2)^{1/2}} \\ &\leq \sup_{\|\varphi\|=1} \left(\sum_k \frac{|\mu_k|^2}{(1+|\hat{\varphi}_k|^2)} \right)^{1/2} \underbrace{\left(\sum_k |\hat{\varphi}_k|^2 (1+|\hat{\varphi}_k|^2) \right)^{1/2}}_{\|\varphi\|_{H^2}} L^{1/2} \cdot L^{1/2} \\ &= \sum_k |\mu_k|^2 (1+|\hat{\varphi}_k|^2)^{-1} L^{1/2} \rightarrow \text{Can show equality!} \\ \Rightarrow \|u\|_{(H^2)'} &= \sum_k |\mu_k|^2 (1+|\hat{\varphi}_k|^2)^{-1} L^{1/2}. \end{aligned}$$

Exercise: Let $\{b_k\} \in \mathbb{C}$, $\bar{b}_k = b_{-k}$. $\exists! \mu \in (H^2)'$ s.t. $\hat{\mu}_k = b_k$ iff $\sum_k \frac{|b_k|^2}{1+|k|^2} < \infty$.

Now back to NS: $\begin{cases} \partial_z u + (u \cdot \nabla) u + \nabla p = f + \nu \Delta u \\ \operatorname{div}(u) = 0, \text{ u-periodic.} \end{cases}$

Define $\bar{u} = \frac{1}{(2\pi)} \int_{\mathbb{R}} u(x) dx$.

Component wise: $\partial_z u_k + \sum_{\ell=1}^d \frac{\partial}{\partial x_\ell} u_\ell u_k + \partial_z p = f_k + \nu \sum_{\ell=1}^d \partial_z^2 u_k$

Now $\sum_k v_k \frac{d}{dx} u_k = \sum_{k \neq l} (v_k u_k) - \sum_k \overbrace{v_k}^{\text{div}(u)=0} u_k$. Thus,

$\frac{d}{dt} \bar{u} = \bar{f}$, so w/ $\bar{f}=0$, $\bar{u}(t) = \bar{u}(0)$, so take $\bar{u}(0)=0$.

Poincaré inequality: For $\varphi \in H^1(\mathbb{R})$
 $\|\varphi - \bar{\varphi}\|_{L^2} \leq C_P(\mathbb{R}) \|\nabla \varphi\|_{L^2}$.

So when $\bar{\varphi}=0$, $\|\varphi\|_{L^2} \leq C_P(\mathbb{R}) \|\nabla \varphi\|_{L^2}$.

Define $X := \{ \varphi \in X : \int \varphi dx = 0 \}$.

Helmholtz Decomposition: $\text{div}(u)=0$, $p \in L^2(\mathbb{R})$

Formally $\int_{\mathbb{R}} u(x) \cdot \nabla p dx = - \int p \text{div}(u) dx = 0$. So, $u \perp \nabla p$.

So maybe find a decomposition with div -free and ∇ -average.

$$(H^1(\mathbb{R}))' \subseteq \mathcal{D}'(\mathbb{R}).$$

Theorem: Let $v \in (H^1)'$. $\exists! u \in (H^1(\mathbb{R}))'$, $p \in L^2(\mathbb{R})$ s.t. ∇
 $v = u + \nabla p$ and $\text{div}(u)=0$, in distribution!

First a few things, $\langle \mu, 1 \rangle = \langle \mu, e^0 \rangle = \langle \mu, e^{\frac{2\pi i}{L} \cdot 0 \cdot x} \rangle = \hat{\mu}_0$.

Then, for $p \in L^2(\mathbb{R})$, $\langle p, 1 \rangle = 0$, so $\hat{p}_0 = 0$. And,

$\text{div}(u)=0 \Rightarrow (\text{div}(u)) = iK \cdot \hat{u}_k = 0$. So, $\hat{u}_k \perp K \Rightarrow \text{div}(u)=0$.

Proof: We want $\text{div}(u)=0$, so we want the following

$$v_k = u_k + \nabla p = u_k + \left(\frac{2\pi i k}{L} \right) \hat{p}_k \Rightarrow \hat{p}_k = 0 \text{ is already set.}$$

$$iK \cdot v_k = - \frac{2\pi |k|^2}{L} \hat{p}_k \Rightarrow \hat{p}_k = \frac{iK/L}{|k|^2 (2\pi)} \cdot v_k.$$

$$L^2_p(\mathbb{R}^d), (H^2_p(\mathbb{R}^d))^d$$

Helmholtz Decomposition:

NS: $\nabla p, \operatorname{div}(u) = 0$, formally,

$$\int_{\Omega} u \cdot \nabla p \, dx = \sum_{j=1}^d \int_{\Omega} u_j \frac{\partial}{\partial x_j} p \, dx$$

$$= - \int_{\Omega} p \sum_{j=1}^d \frac{\partial u_j}{\partial x_j} \, dx = - \int_{\Omega} p \operatorname{div}(u) \, dx = 0.$$

$$\Rightarrow u \perp \nabla p.$$

$\int_{\Omega} p \operatorname{div}(u) \, dx = 0$

Theorem: Let $v \in (H^1)^d, \exists! u \in (H^1(\mathbb{R}^d))^d, p \in L^2(\mathbb{R}^d)$ s.t.
 $v = u + \nabla p$ and $\operatorname{div}(u) = 0$.

$$\hookrightarrow \mu \in \mathcal{D}'(\mathbb{R}^d), \langle \mu, 1 \rangle = \hat{p}_0$$

Proof: $\hat{v}_k = \hat{u}_k + \left(\frac{2\pi i k}{L}\right) \hat{p}_k; \operatorname{div}(u) = 0 \Leftrightarrow (\nabla \cdot u)_k = i k \cdot \hat{u}_k = 0.$
 $\underbrace{k \perp \hat{u}_k}_{K \perp \hat{u}_k}$

$$\Rightarrow i k \cdot \hat{u}_k = 0 - \frac{2\pi i k^2}{L} \hat{p}_k = - \frac{2\pi k^2}{L} \hat{p}_k.$$

$$\Rightarrow \hat{p}_0 = 0 \text{ b.c. } p \in L(\mathbb{R}^d). \text{ Then } \hat{p}_k = \frac{i k}{|k|^2} \left(\frac{1}{2\pi}\right) \cdot \hat{u}_k$$

$$\Rightarrow \hat{u}_k = \hat{v}_k + \left(\frac{2\pi i k}{L}\right) \left(\frac{1}{2\pi}\right) \left(\frac{1}{|k|^2}\right) (i k \cdot \hat{v}_k)$$

$$\Rightarrow \hat{u}_k = \hat{v}_k - \frac{k (k \cdot \hat{v}_k)}{|k|^2} \rightarrow \text{decomposition } u \in (H^1)^d.$$

$$\text{do } \sum_k |p_k|^2 < \infty? \quad \sum_k \frac{1}{k^2} |\hat{v}_k|^2 \Rightarrow p \in L^2.$$

Thus, $\hat{v}_k = \hat{v}_k^\perp - \frac{k(k \cdot \hat{v}_k)}{|k|^2}$, so identifies $u \in (H^1)'$.

Now, $\sum_k |\hat{p}_k|^2 = \sum_k \frac{1}{|k|^2} |\hat{v}_k|^2$; since $v \in (H^1)'$, this is finite, so $p \in \dot{L}^2(\mathbb{R})$. ■

So, for $v \in (H^1)'$, we can find a $u \in (H^1)'$ with $\text{div}(u) = 0$ (in distribution) and a $p \in (L_p^2)^d$ such that $(u, \nabla p) = 0$ and $v = u + \nabla p$. Hence

$$(H^1)' = \underset{\substack{\downarrow \\ \text{div-free}}}{(H^1)'_0} \oplus \underset{\substack{\downarrow \\ \text{grad.}}}{(H^1)'_g}.$$

Similarly: if $v \in (L_p^2(\mathbb{R}))^d$, $\exists! u \in L_p^2(\mathbb{R})$, $p \in \dot{H}_p^1$
 s.t. $v = u + \nabla p$. i.e.
 $L_p^2 = (L_p^2)_0 \oplus (L_p^2)_g$

More formally, define $H := \{u \in \dot{L}_p^2(\mathbb{R}) : \text{div}(u) = 0\}$
 $H^\perp := \{\nabla p \in (L_p^2(\mathbb{R}))^d : p \in \dot{H}_p^1(\mathbb{R})\}$

Then, $(\dot{L}_p^2)^d = H \oplus H^\perp$

$V := \{u \in (H^\perp)^d : \text{div}(u) = 0\}$
 $V^\perp := \{\nabla p : p \in \dot{H}_p^1\}$

Now denote $\dot{T}(\mathbb{R})$, $\dot{\mathcal{V}} := \{v \in \dot{T}(\mathbb{R}) : \text{div}(v) = 0\}$.

Claim:

- H is a closed subspace of $\dot{L}^2$
- V is closed subspace of H_1
- $H = \overline{\mathcal{V}}$ in $\dot{L}^2$

- $V = \overline{V}$ in H^1 .

H-inner product $(\varphi, \psi) = \int \varphi, \psi dx$, $|\varphi|^2 = (\varphi, \varphi)$

V-inner product: $((\varphi, \psi)) = \int \nabla \varphi \cdot \nabla \psi dx$,

$\|\varphi\| = ((\varphi, \varphi))$.

Jan-30-2025 (pt. 2)

Show: Helmholtz Decomposition:

$$(H^1_p(\Omega))' = (H^1_p(\Omega))'_\sigma \oplus (H^1_p(\Omega))'_g$$

$$v = u + \nabla p$$

$\int_{\partial\Omega} u \cdot n = 0 \quad \int_{\Omega} \nabla p \cdot n = 0$

$$(H^1_p(\Omega))' =: H^{-1}_p = (H^{-1})_\sigma \oplus (H^{-1})_g$$

$$L^2_p = H \oplus H^\perp$$

$$v = u + \nabla p$$

$$H^\perp = V \oplus V^\perp$$

$H^\perp \quad \nabla \pi$

Def: $\varphi \in L^2_p$, $\varphi = \varphi_\sigma + \varphi_g$, $P_\sigma : L^2_p \rightarrow H$, orthogonal projection.

$$P_\sigma(\varphi) = \varphi_\sigma, \quad (I - P_\sigma)\varphi = \nabla \pi$$

$\mathcal{V} = \{\varphi \in \mathcal{D}(\Omega) : \nabla \cdot \varphi = 0\} \rightarrow$ Test functions,
 $\mathcal{V} \subset \mathcal{D}(\Omega)$.

De Rham Theorem: $\vec{l} \in (\mathcal{D}'(\Omega))^d$ Suppose $\langle \vec{l}, \varphi \rangle = 0 \quad \forall \varphi \in \mathcal{V}$.
 Then, $\exists p \in \mathcal{D}'(\Omega)$ s.t. $\vec{l} = \nabla p$.

Proof: Let $\varphi = \vec{a}_k e^{\frac{-2\pi i k \cdot x}{L}}$, $\vec{a}_k \in \mathcal{V}$, $\vec{a}_k \perp K$, $\vec{a}_k \cdot \vec{l} = 0 \Rightarrow \vec{l} \cdot \vec{a}_k = 0$.
 (Component)

$$\langle \vec{l}, \varphi \rangle = 0 \Rightarrow \langle \vec{l}, \vec{a}_k e^{\frac{-2\pi i k \cdot x}{L}} \rangle = \vec{l}_k \cdot \vec{a}_k = 0. \text{ So, } \vec{l}_k = \hat{p}_k K, \quad \vec{l}_k \cdot K = \hat{p}_k |K|^2 \Rightarrow \hat{p}_k = \frac{\vec{l}_k \cdot K}{|K|^2} \rightarrow \frac{b_k}{Z}!$$

$$\rho \sim \sum_{k \neq 0} \hat{\rho}_k e^{\frac{2\pi i k \cdot x}{L}}. \text{ (claim } \rho \in \mathcal{D}'(\mathbb{R}) \text{)}$$

$$\text{Let } \varphi \in \mathcal{D}(\mathbb{R}), \langle \rho, \varphi \rangle = \sum \hat{\rho}_k \overline{\hat{\varphi}_k} L^d \rightarrow \text{should hold if } \rho \in \mathcal{D}'(\mathbb{R}).$$

$$= \sum_{k \neq 0} \frac{\hat{\rho}_k \cdot k}{|k|^{1/2}} \overline{\hat{\varphi}_k} \rightarrow \text{want this convergent.}$$

$$= \sum_{k \neq 0} \hat{\rho}_k \cdot \overline{\hat{\varphi}_k} = \langle \hat{\rho}, \hat{\varphi} \rangle. \text{ want } \hat{\varphi}_k \text{ to be FC of a test function,}$$

$$\hat{\varphi}_k = \frac{\hat{\varphi}_k \cdot k}{|k|^{1/2}}, \varphi \in C^\infty, \varphi = \sum_{k \neq 0} \hat{\varphi}_k e^{\frac{2\pi i k \cdot x}{L}}. \text{ so is test function, } \mathcal{D}(\mathbb{R})$$

$$\Rightarrow \text{Series converges! } \varphi_n \rightarrow \varphi,$$

$$\text{Ex: } \varphi_n \rightarrow \varphi \text{ in } \mathcal{D}'(\mathbb{R}) \Rightarrow \rho \in \mathcal{D}'(\mathbb{R}).$$

Problem: Given $\{b_k\} \subseteq \mathbb{C}$ $b_{-k} = \overline{b_k}$ does there $\mu \in \mathcal{D}'(\mathbb{R})$ s.t. $\hat{\mu}_k = b_k$. can gen, no. e.g. no,

$$\langle \mu, \varphi \rangle = \sum_k \hat{\mu}_k \overline{\hat{\varphi}_k} = \sum_k b_k \overline{\hat{\varphi}_k}, \varphi \in C_p^\infty.$$

$$\text{Take } \varphi(x) = \sum_{k \neq 0} e^{-|k|^{1/2}} e^{\frac{2\pi i k x}{L}} \rightarrow \text{Complex Analytic, } C_p^\infty.$$

$$\text{Let } b_k = e^{|k|^{1/2}} \text{ but } \sum e^{|k|^{1/2} - |k|} \rightarrow \infty? \rightarrow \text{No! So no such } \mu.$$

when low Reynolds #,
 drop non-linearity!

Steady state NS:
$$\begin{cases} -\nu \Delta u + (u \cdot \nabla)u + \nabla p = f \\ \operatorname{div}(u) = 0 \end{cases}$$

Stokes:
$$\begin{cases} -\nu \Delta u + \nabla p = f, \quad \nu > 0, \quad f \text{ given.} \\ \operatorname{div}(u) = 0 \end{cases}$$

Find (u, p) . Case: $f \in H^{-2} = (H^2)'$, use Helmholtz.
 $f = f_\sigma + \nabla g$, $\operatorname{div}(f_\sigma) = 0$, $f_\sigma \in H^{-2}$, $g \in L^2$, or

$f_\sigma = P(f)$, $g = (I - P)(f)$. $\Rightarrow$

$$\begin{cases} -\nu \Delta u + \nabla p = f_\sigma + \nabla g; \text{ but } \nabla \cdot (Du) = D(\nabla u) = 0, \\ \operatorname{div}(u) = 0 \end{cases}$$

so LHS is decomposed: so

$$-\nu \Delta u = f_\sigma, \quad \nabla p = \nabla g$$

$\nabla(p - g) = 0$

$\Downarrow$ b.c. 0-avg.
 $\boxed{p = g}$

Use F $\Rightarrow \begin{cases} \nu |k|^2 \hat{u}_k = (\hat{f}_\sigma)_k \\ k \cdot \hat{u}_k = 0 \end{cases}$ ✓

$\Rightarrow \hat{u}_k = \frac{(\hat{f}_\sigma)_k}{\nu |k|^2}$ ✓

$\Rightarrow k \cdot \hat{u}_k = \frac{(\hat{f}_\sigma)_k \cdot k}{\nu |k|^2} = 0 \Rightarrow \operatorname{div}(f_\sigma) = 0$

$\Rightarrow \hat{u}_k = \frac{(\hat{f}_\sigma)_k}{\nu |k|^2} \rightarrow \text{Conclude:}$

$$\frac{1}{L^2} \sum_k |k|^2 |\hat{u}_k|^2 = \sum_k \frac{|\hat{f}_\sigma|^2}{\nu^2 |k|^2} \leq \frac{C(L)}{\nu^2} \|f_\sigma\|_{H^{-2}}^2$$

$$\frac{1}{L^2} \sum_k |k|^2 |\hat{u}_k|^2 \leq \frac{C(L)}{L^2 \nu^2} \|f\|_{H^{-2}}^2$$

$\Rightarrow u \in H^1 \& \|u\| \leq \tilde{C}(L) \cdot \frac{1}{\nu} \|f_\sigma\|_{H^{-2}}$

Regularity

$u \in \dot{H}^1$

Projection
↓

$$\Rightarrow \|u\|_{H^2} \leq \frac{\tilde{C}(\omega)}{2} \|f\|_{H^{-1}}, \quad u = \sum \hat{\mu}_k e^{\frac{2\pi i k \cdot x}{L}}$$

Done $\smile$.

• def $f \in L^2_{pw}(\Omega)$. Repeat! Apply decomposition.
 $f \in L^2_{pw}(\Omega), g \in H^1$

Then $p \in H^1, \sum |K|^{-4} |\hat{u}_{jk}|^2 = \sum |\hat{f}_{jk}|^2 \leq \|f\|_2^2$

$$\Rightarrow u \in H^2 \cap V, \quad \|u\|_{H^2} \leq C \|f\|_{L^2}$$

$V \subset H, \quad V', H' \rightarrow \text{Duals}$
 $H \rightarrow \text{Riesz}$

$$\boxed{V \subset H = H' \subset V'}.$$

compact compact

Summary: $\begin{cases} -\Delta u + \nabla p = f \\ \text{div}(u) = c \end{cases}$ ↗ might as well take $f = \text{div}$

can show $\|u\|_{H^2} \leq C(\omega, \nu) \|f\|_{L^2} = C(\omega, \nu) \|f\|$

$H \xrightarrow[\substack{\text{Solve} \\ \text{compact } H^2}]{S} H^2 \cap V \xrightarrow{\text{Solution map}} H^2 \cap V$
 $f \mapsto u \quad f \mapsto u$

$S: H \xrightarrow{1-1} H$ is compact, linear, bounded.
 $\hookrightarrow L^2$ w/ 0-div.

Let $v \in H^2 \cap V, -\Delta v = \text{div } g \in H$ so $S \xrightarrow[\substack{H \xrightarrow{1-1} \\ \text{onto}}]{H^2 \cap V} H^2 \cap V$

$$\boxed{V=1}$$

Properties of S

- i: $S: H \rightarrow H$, (1-1); ^{con} compact
 ii: S is symmetric, let $f, g \in H$
 $(Sf, g) = (f, Sg)$.

Proof: $-\Delta u = f$, $-\Delta v = g$. S is self-adjoint.

$$(v, -\Delta v) = (\nabla v, \nabla v) = (\nabla u, \nabla u) = (u, -\Delta u)$$

$$(Sg, g) \quad (Sf, f)$$

$$(Sf, f) = (\nabla u, \nabla u) = \|\nabla u\|_{L^2}^2 \geq 0. \Rightarrow S \text{ is non-neg operator.}$$

Theorem: $\exists \{\phi_k\}$ o.n. basis of H of eigenfunctions of S , i.e., $S\phi_k = \mu_k \phi_k$; spectrum is discrete, $0 < \mu_1 < \mu_2 < \mu_3 < \dots$.

$\Rightarrow$ exists
 $S^{-1} = A \rightarrow$ Stokes Operator, $u = Sf$.
 $-\Delta u = f = S$, $Au = f \xrightarrow{\quad} \boxed{D(A) = H^2 \cap V}$

$$A: D(A) \cap V \rightarrow H, A\phi_k = \frac{1}{\mu_k} \phi_k, \mu_k = \lambda_k \quad 0 < \lambda_1 < \lambda_2 < \dots < \lambda_k \rightarrow \infty$$

$$\Rightarrow \begin{cases} -\Delta \phi_k = \lambda_k \phi_k \\ \operatorname{div}(\phi_k) = 0 \end{cases}$$

$A: D(A) = H^2 \cap V \rightarrow H$: Claim: $V \subset D(A)$, dense in H^2 . $|Au| = |-\Delta u| \leq \|u\|_{H^2}$

IBP

→ Extension of $A: V \rightarrow V'$

$$A u, \exists \{ \varphi_n \} \subset V \quad (A \varphi_n, \varphi_k) = (-\Delta \varphi_n, \varphi_k) = (\nabla \varphi_n, \nabla \varphi_k). \quad \text{Let } \varphi \in V, \varphi_n \in V, \varphi_k \xrightarrow{k \in V} \varphi$$

$$|(A \varphi_n, \varphi_k)| = |(\nabla \varphi_n, \nabla \varphi_k)| \leq |\nabla \varphi_n| |\nabla \varphi_k| = \|\varphi_n\| \|\varphi_k\|$$

$$| \langle A \varphi_n, \varphi_k \rangle_{V', V} | \leq \|\varphi_n\| \|\varphi_k\| \Rightarrow | \langle A \varphi_n, \varphi \rangle_{V', V} | \leq \|\varphi_n\| \|\varphi\|$$

$$\Rightarrow \|A \varphi_n\|_{V'} \leq \|\varphi_n\|$$

$$\text{Let } \varphi_n \rightarrow \varphi \text{ in } V. \quad \|A \varphi_n - A \varphi_m\|_{V'} \leq \|\varphi_n - \varphi_m\| \rightarrow 0$$

$$\Rightarrow A \varphi_n \text{ is Cauchy in } V' \Rightarrow \exists \omega \in V' \text{ s.t. } A \varphi_n \rightarrow \omega \text{ in } V'. \quad \text{Call } \omega = A \varphi.$$

$$\varphi, \varphi \in V.$$

$$\text{Conclude } \langle A \varphi, \varphi \rangle_{V' \times V} = (\varphi, \varphi)$$

$$\Rightarrow \langle A \varphi, \varphi \rangle_{V' \times V} = \|\varphi\|^2 \text{ and } \|A \varphi\|_{V'} = \|\varphi\|. \quad L^2$$

$$A \varphi_k = \sum_k \varphi_k \rightarrow A^\alpha \varphi_k = \sum_k \varphi_k, \quad u \in H \quad |u|^2 = \sum_k |u, \varphi_k|^2$$

$$\text{Note: } u_N = \sum_{k=1}^N |u, \varphi_k| \varphi_k, \quad |u_N - u|^2 = \sum_{k=N+1}^\infty |u, \varphi_k|^2 \xrightarrow{N \rightarrow \infty} 0.$$

$$\alpha \geq 0, \quad A^\alpha u_N = \sum_{k=1}^N |u, \varphi_k| \lambda_k^\alpha \varphi_k, \quad |A^\alpha u_N|^2 = \sum_{k=1}^N \lambda_k^{2\alpha} |u, \varphi_k|^2$$

$$D(A^\alpha) := \{ u \in H : \sum_k |u, \varphi_k|^2 \lambda_k^{2\alpha} < \infty \}$$

claim

$$\text{Ex: } D(A^{1/2}) = \{ u \in H : \sum_k |u, \varphi_k|^2 \lambda_k < \infty \} = V.$$

Let $u_N \rightarrow u$ in V ; $u_N := \sum_{k=1}^N (u, \varphi_k) \varphi_k$. Then,

$$\begin{aligned} \|u - u_N\|^2 &= \langle A(u_N - u), u_N - u \rangle_{V', V} \\ &= \sum_{k=1}^N (u, \varphi_k)^2 \lambda_k - \|u\|^2 \rightarrow 0. \end{aligned}$$

Let $u \in V$, $\|u\|^2 = \sum_{k=1}^{\infty} (u, \varphi_k)^2 \lambda_k$ $0 < \lambda_1 \leq \lambda_2 \leq \dots \lambda_k \rightarrow \infty$.
 H^1

$$\geq \lambda_1 \sum_{k=1}^{\infty} (u, \varphi_k)^2 = \lambda_1 \|u\|^2.$$

Poincaré! Inequality!

Feb-4-2025

Req: $-\Delta u + \nabla p = f$ u -periodic on $\mathbb{R} = (\pi)^d$
 $\text{div}(u) = 0$

$\Leftrightarrow f_0 + f_g \quad \rightarrow f \in H, u \in V$

$\Leftrightarrow -\Delta u = f, \quad \nabla p = \nabla g \rightarrow p = g,$
 $\text{div}(u) = 0$

$u = S(f) \rightarrow$ solution operator.

$H \xrightarrow{S} V, \quad \text{Null}_V \leq C|f|, \quad f \in H \Rightarrow u \in H^2 \cap V$

$S: H \xrightarrow{\text{onto}} H^2 \cap V \hookrightarrow H$
 $S: H \rightarrow H$ compact

S has eigenfunctions, $S\varphi_k = \mu_k \varphi_k$.

$A = S^{-1}, \quad A: D(A) \rightarrow H \rightarrow$ Stokes operator, $\frac{1}{2}, \frac{1}{2}, \dots$ in FD.

$A\varphi_k = \lambda_k \varphi_k, \quad \lambda_k = \frac{1}{\mu_k}, \quad 0 < \lambda_1 < \lambda_2 < \dots$ $\lambda_k \sim k^{d/2}$
 $k \rightarrow \infty$

$\tilde{A} = -\Delta, \quad -\Delta u + \nabla p = f,$

{Wyle's?}
{Mittenzwey}

$\underbrace{-P_0(\Delta u) + P_0(\nabla p)}_0 = P_0(f) = f_0$

$A = (-P_0 \Delta)$ Non-local, so "more" than Laplace.

$[A, v]_{A, V} = ((u, v)), \quad A: V \rightarrow V'$

$$\alpha \geq 0, \quad D(A^\alpha) = \{u \in H: \sum_{k=1}^{\infty} |(u, \varphi_k)|^2 \lambda_k^{2\alpha} < \infty\}$$

$$\|A^\alpha u\| = \sum_{k=1}^{\infty} |(u, \varphi_k)|^2 \lambda_k^{2\alpha}, \quad A\varphi_k = \lambda_k \varphi_k$$

$$D(A^{1/2}) = V, \quad \|u\|_V = \|A^{1/2} u\|, \rightarrow \text{Exercise.} \quad \text{Wyle's given note.}$$

$$\alpha > 0, \quad D(A^{-\alpha}) = \{u \in \dot{D}(\mathcal{R}): \sum_{k=1}^{\infty} |\langle u, \varphi_k \rangle|^2 \frac{1}{\lambda_k^{2\alpha}} < \infty\}$$

$$(D(A^\alpha))' = D(A^{-\alpha}), \quad \langle \mu, \omega \rangle = \sum_{k=1}^{\infty} \tilde{\mu}_k \bar{\omega}_k \\ = \sum_{k=1}^{\infty} \frac{\langle \mu, \varphi_k \rangle \langle \omega, \varphi_k \rangle}{\lambda_k^{2\alpha}}$$

$$(D(A^{1/2}))' = D(A^{-1/2}) = V', \quad \|u\|_{V'} = \|A^{1/2} u\|$$

Remark $u \in V'$. Then $\exists \tilde{\mu} \in \dot{D}(\mathcal{R})$ s.t.
 $\langle \tilde{\mu}, \varphi \rangle := \langle \mu, \varphi \rangle_{V', V} \quad \forall \varphi \in \mathcal{V} \subset V$

Let $\varphi_n \rightarrow \varphi$ in $\dot{D}(\mathcal{R})$, $\varphi_n \rightarrow \varphi$ in V . So convergence holds. also extension unique.²

$\langle \tilde{\mu}_1, \tilde{\mu}_2 \varphi \rangle = \langle \mu_1 \varphi \rangle_{V', V'} - \langle \mu_2 \varphi \rangle_{V', V'} = 0 \quad \forall \varphi \in \mathcal{V}$. So by De Rham, $\exists \pi$ s.t. $\tilde{\mu}_1 - \tilde{\mu}_2 = \pi$.

Msbl

Bachman: (X, Σ, μ) , B -Banach,
 $f: X \rightarrow B$ is measurable if $f(U) \in \Sigma$ $\forall U$ open
in B .

Bachman-Measurable: $\exists s_n(x)$ simple functions
s.t. $s_n(x) \rightarrow f(x)$ in B a.e.

$$\exists E_j \subset \Sigma, b_j \in B, E_j \cap E_k = \emptyset, s_n(x) = \sum_{j=1}^n b_j \chi_{E_j}(x).$$

$$\int s_n(x) d\mu = \sum_{j=1}^n b_j \mu(E_j) \in B.$$

Def: f is Bachman-integrable if f is B -meas.
as $\lim_{n \rightarrow \infty} \int_X \|s_n(x) - f(x)\|_B d\mu \rightarrow 0$.

Define: $\int_X f(x) d\mu = \lim_{n \rightarrow \infty} \int_X s_n(x) d\mu$.
Why exists? Cauchy Sequence

iff f is B -measurable, then f is integrable
iff $\int_X \|f\|_B d\mu < \infty$.

Ex: Let $T \in B'$, f B -meas. $\Rightarrow \langle T, f \rangle$ is meas.
then:

$$\langle T, \int f d\mu \rangle = \int_X \langle T, f \rangle d\mu.$$

Ex: Let $x, y \in B$, $\langle T, x \rangle = \langle T, y \rangle \quad \forall T \in B' \Leftrightarrow x = y$.

Functionals are like coordinates
in Banach Spaces!

Ternon Book

Lemma: Let X be a Banach space, X' dual.
Let $u, g \in L^1([a, b], X)$. TFAE:

1) $\exists \xi \in X$ s.t. $u(t) = \xi + \int_a^t g(s) ds$ $\forall t \in [a, b]$ ^{all}
 $\hookrightarrow u$ -abs cont.

2) $\forall \varphi \in D(a, b)$, we have $u' = g$

$$\int_a^b u(t) \varphi'(t) dt = - \int_a^b g(t) \varphi(t) dt$$

3) $\forall \eta \in X', \frac{d}{dt} \langle \eta, u(t) \rangle_{X', X} = - \int_a^b \langle \eta, g(t) \rangle dt$

Feb.-11, 25

$$u \in C^1([0, T], H), \quad |u(t)|^2 \in C^1([0, T]),$$

$$\begin{aligned} \frac{d}{dt} (u(t), u(t)) &= (u'(t), u(t)) + (u(t), u'(t)) \\ &= 2 (u'(t), u(t)). \end{aligned}$$

$$\Rightarrow \frac{1}{2} \frac{d}{dt} |u(t)|^2 = u'(t), u(t).$$

Suppose $u \in C([0, T], V)$, $u'(t) \in C([0, T], H)$ $\xrightarrow{H \subset V'}$
in addition $\subset C([0, T], V')$.

$$\Rightarrow \frac{1}{2} \frac{d}{dt} |u(t)|^2 = \langle u'(t), u(t) \rangle_{V', V}.$$

Lemma: Lions-Magenau: Suppose $u' \in L^2([0, T], V')$.

Suppose $u \in L^2([0, T], V)$, $|\langle u'(t), u(t) \rangle|_{V' \times V}$

$$\leq \|u'(t)\|_{V'} \|u(t)\|_V \Rightarrow \int_0^T |\langle u'(t), u(t) \rangle| dt < \infty$$

so $\langle u'(t), u(t) \rangle \in L^1([0, T])$. Then, $|u(t)|^2$ is absolutely cont. and $\frac{d}{dt} |u(t)|^2 = \frac{1}{2} \langle u', u \rangle$ a.e. $\xrightarrow{V' \times V}$

Proof: Apply mollifiers.

Ex: Let $1 \leq p < \infty$, $\frac{1}{p} + \frac{1}{p'} = 1$. Suppose $X = \text{Banach}$, $X' = \text{dual}$, $(L^p([0, T], X))' = {}^{p'} L^{p'}([0, T], X')$.

Generalizations

$$u \in (L^p(0, T), V))' = L^{p'}(0, T, V')$$

moreover, if $X = \text{Hilbert}$, $\langle u'(t), v(t) \rangle = \frac{1}{2} \frac{d \|u(t)\|_X^2}{dt}$

Steady-State Navier-Stokes

$$\begin{cases} -\nu \Delta u + (u \cdot \nabla) u + \nabla p = f, & f \in L^2(\Omega), \text{ given.} \\ \operatorname{div}(u) = 0 \end{cases}$$

$$f = f_0 + f_g = P_0(f) + \nabla g.$$

$$\Rightarrow \begin{cases} -\nu \Delta u + (u \cdot \nabla) u + \nabla p = P_0(f) + \nabla g. \\ \operatorname{div}(u) = 0 \end{cases}$$

$$-\nu P_0(\Delta u) + P_0((u \cdot \nabla) u) - \nu(I - P_0)(\Delta u) + (I - P_0)((u \cdot \nabla) u) + \nabla p = f_0 + \nabla g.$$

$$-\nu P_0(\Delta u) + P_0((u \cdot \nabla) u) + (I - P_0)((u \cdot \nabla) u) + \nabla p = f_0 + \nabla g$$

→ Only u !

$$\Rightarrow \begin{cases} -\nu P_0(\Delta u) + P_0((u \cdot \nabla) u) = f_0 \\ (I - P_0)((u \cdot \nabla) u) + \nabla p = \nabla g. \end{cases} \rightarrow \text{System.}$$

$$-\nu P_0(\Delta u) + P_0((u \cdot \nabla) u) = P_0(f).$$

↓ Stokes op.

$$\nu \Delta u + P_0((u \cdot \nabla) u) = P_0(f).$$

$u, v, w \in H$

Consider $\int (u \cdot \nabla) v \cdot w \, dx \leq \int \underbrace{|u|}_{L^3} \underbrace{|\nabla v|}_{L^2} \underbrace{|w|}_{L^6} \, dx.$

$$\leq \|u\|_{L^3} \|\nabla v\|_{L^2} \|w\|_{L^6} <$$

Solve first

$C \|u\|_{H^2} \|u\| \|w\| \Rightarrow$ Refines a functional,

$$\int (u \cdot \nabla) u \cdot w \, dx \leq C \|u\|^{1/2} \|u\|^{1/2} \|w\| \|u\|$$

$$B(u, v) \in V', \quad \langle B(u, v), w \rangle,$$

$$\|B(u, v)\|_{V'} \leq C \|u\|^{1/2} \|u\|^{1/2} \|v\|.$$

$$B: V \times V \rightarrow V', \quad \|B(u, v)\|_{V'} \leq C \|u\|^{1/2} \|u\|^{1/2} \|v\|$$

$$w = P_0 w \Rightarrow$$

$$\begin{aligned} \int (u \cdot \nabla) w \cdot w \, dx &= \int (u \cdot \nabla) w \cdot P_0 w \, dx \\ &= \int P_0 (u \cdot \nabla) w \cdot w \, dx \end{aligned}$$

$$\Rightarrow B(u, v) = P_0 (u \cdot \nabla) v, \quad B(u, u) = P_0 (u \cdot \nabla) u, \quad u \in V.$$

$$\text{Q: } \begin{array}{ccccccc} \downarrow & & \downarrow & & \downarrow & & \downarrow \\ V' & & V' & \text{in } V' & & V' & \\ \uparrow & & \uparrow & & \uparrow & & \uparrow \end{array} \quad \begin{array}{l} Au + B(u, u) = P_0(f), \quad u \in V, \quad f \in L^2 \Rightarrow P_0(f) \in L^2 \subset V' \end{array}$$

Summary: Let $f \in L^2(\mathbb{R})$. Solve $\begin{cases} -\Delta u + u \nabla u = f_0 \\ \operatorname{div}(u) = 0 \end{cases}$

$$\Leftrightarrow \begin{cases} \Delta u + B(u, u) = f_0 & \text{Find } u \in V. \\ (I - P_0)u + \nabla p = \nabla f \end{cases}$$

Take $f = f_0$, so $\nabla f = 0$.

$\nearrow V'$ $\nearrow V'$ $\nearrow$ Solve this.

$$V Au + B(u, u) = f$$

Focus: Let $f \in H$. Find $u \in V$ st. eq holds in V' .

a priori estimates: Let $u \in V$ be a solution.

$$\langle (V Au + B(u, u)) - f, u \rangle_{V' \times V} = 0.$$

$$= \|u\|^2 + \langle B(u, u), u \rangle_{V' \times V} = \langle f, u \rangle_{V' \times V}$$

Ex:

Lemma: $\langle B(u, v), w \rangle_{V' \times V} = \int (u \cdot \nabla) v \cdot w \, dx$, consider

$V \subset U$, div-free tang polys, $\overline{V} = V$.

$u, v, w \in V$

$$\langle B(u, v), w \rangle = \int (u \cdot \nabla) v \cdot w \, dx = \sum_{k, l=1}^d \int \underbrace{u_k \frac{\partial}{\partial x_{kl}} v_l}_{\frac{\partial}{\partial x_{kl}} (u_k v_l) \text{ by div-free.}} w_l \, dx$$

$$= - \sum_{k, l=1}^d \int u_k v_l \frac{\partial}{\partial x_{kl}} w_l \, dx = - \langle B(u, w), v \rangle_{V' \times V}.$$

$\forall u, v, w \in V$.

$$\Rightarrow \langle B(u, v), w \rangle_{V' \times V} = - \langle B(u, w), v \rangle_{V' \times V}$$

Cor: $\langle B(u, v), v \rangle = 0$, so $\langle B(u, u), u \rangle = 0$.

Back to a priori: $\|u\|^2 = \langle f, u \rangle_{V' \times V} = (f, u) \leq \|f\| \|u\|$
 $\leq \|f\| \cdot \frac{\|u\|}{\lambda_1/2}$

$$\Rightarrow \|u\| \leq \frac{1/2}{\sqrt{\lambda_1^{1/2}}} = R_1.$$

→ Now go discrete. $A\psi_k = \lambda_k \psi_k$.

$$u = \sum_{k=1}^{\infty} \tilde{a}_k \psi_k$$

$$\text{Formally, } \sum_{k=1}^{\infty} \sqrt{\lambda_k} \tilde{a}_k \psi_k + B\left(\sum_{k=1}^{\infty} \tilde{a}_k \psi_k, \sum_{k=1}^{\infty} \tilde{a}_k \psi_k\right) = \sum_{k=1}^{\infty} f_k \psi_k.$$

$$\sqrt{\lambda_j} \tilde{a}_j \psi_j + \sum_{k=1}^{\infty} \tilde{a}_k \tilde{a}_k B(\psi_k, \psi_k) = \sum_{k=1}^{\infty} f_k \psi_k, \quad \psi_j \text{ fixed.}$$

$$\sqrt{\lambda_j} \tilde{a}_j + \sum_{k=1}^{\infty} \tilde{a}_k \tilde{a}_k \underbrace{B(\psi_k, \psi_k)}_{c_{kj}} = f_j \quad \forall j=1, \dots, \infty.$$

$$B(\psi_k, \psi_k) = \int (\psi_k(x))^2 dx.$$

Solve this.

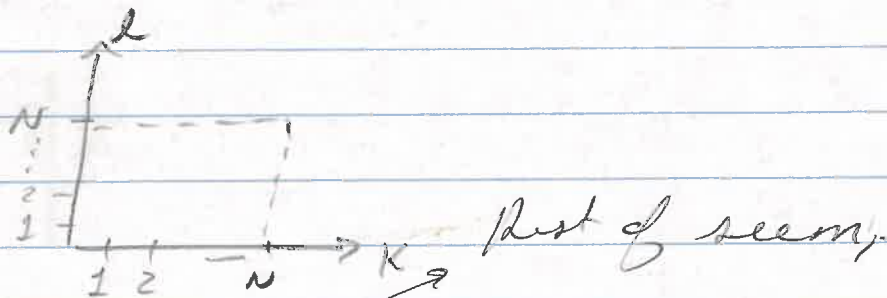
Feb-13-2025

→ $f \in H$; $\forall A u + B(u, u) = f$, find $u \in V$ s.t. holds, as an element in V , i.e., $\forall v \in V$.

$$(\forall A u + B(u, u), v) = (f, v) \quad \forall v \in V \Rightarrow (f, v)$$

Formally, seek $u = \sum \tilde{a}_k \varphi_k$.

$$\mu \tilde{a}_j + \sum_{k,l=1}^{\infty} c_{klj} \tilde{a}_k \tilde{a}_l = f_j, \quad c_{klj} = (B(\varphi_k, \varphi_l), \varphi_j)_{V,V}.$$



$$\mu \tilde{a}_j + \sum_{k,l=1}^N c_{klj} \tilde{a}_k \tilde{a}_l + \boxed{} = f_j \quad \forall j \in \mathbb{N}.$$

$$j = 1, \dots, N$$

approximate by killing tail:

$$\mu \tilde{a}_j + \sum_{k,l=1}^N c_{klj} \tilde{a}_k \tilde{a}_l \approx f_j, \quad \text{so get}$$

$$\mu \tilde{a}_j + \sum_{k,l=1}^N c_{klj} \tilde{a}_k \tilde{a}_l = f_j \rightarrow j = 1, \dots, N \text{ solve this finite system.}$$

Galerkin Approximation.

→ Eigenfunctions.

Define $H_n = \text{span} \{ \varphi_1, \dots, \varphi_n \}$.

$$\sum_{j=1}^N \left(\lambda_j a_j \varphi_j + \sum_{k \neq j} \langle B(\varphi_k, \varphi_j), \varphi_j \rangle a_k \varphi_j \right) = \sum_{j=1}^N f_j \varphi_j$$

↓

$= P_N(f) \rightarrow \text{Projection}$

$$\forall A \left(\underbrace{\sum_{j=1}^N a_j \varphi_j}_{u_N \in H_n} \right) + \sum_{j=1}^N \langle B(u_N, u_N), \varphi_j \rangle \varphi_j = P_N(f)$$

$$w = \sum_{j=1}^N \langle w, \varphi_j \rangle \varphi_j = P_N(w) \Rightarrow$$

$$\textcircled{*} \quad \forall A u_N + P_N(B(u_N, u_N)) = P_N(f).$$

Solution Approx $\Leftrightarrow$ to $\left\{ \begin{array}{l} \text{Sum eigenfunctions on} \\ C^2, u_N \text{ is } C^2 \end{array} \right.$

$$\forall A u_N + P_N B(u_N, u_N) = P_N(f).$$

→ So equation holds in classical sense.

$H^n \cong \mathbb{R}^n$ Q: Do we have a solution to $\textcircled{*}$?

$\times$ Euclidean

Proposition: Let $\phi: \mathbb{R}^n \rightarrow \mathbb{R}^n$, continuous, $(\mathbb{R}^n, \langle \cdot, \cdot \rangle, \|\cdot\|)$.

Let $R > 0$ given s.t. $\langle \phi(v), v \rangle < 0 \quad \forall v \in \mathbb{R}^n$ w/ $\|v\| = R$. Then, $\exists v^* \in B(0, R)$ s.t. $\phi(v^*) = 0$.



→ open ball

Proof: Let $B(R, 0)$, $\phi: \bar{B}^n \rightarrow \mathbb{R}^n$ continuous.

Suppose $\phi(v) \neq 0 \forall v \in \bar{B}(0, R)$. Define

$$F = \frac{\phi(v)}{\|\phi(v)\|} \cdot R. \quad F: \bar{B}(R, 0) \rightarrow \bar{B}(0, R), \quad F \text{ is continuous.}$$

By Brouwer fixed point, $\exists \bar{v} \in \bar{B}(0, R)$ s.t. $F(\bar{v}) = \bar{v}$. But $\|F(\bar{v})\| = \|\bar{v}\| = R$, so $\|\bar{v}\| = R$ i.e.,

$\bar{v} \in \partial \bar{B}(0, R)$. Then, $\langle F(\bar{v}), \bar{v} \rangle = \|\bar{v}\|^2 = R^2$,

$$\Rightarrow \frac{\langle \phi(\bar{v}), \bar{v} \rangle}{\|\phi(\bar{v})\|} R = R^2 \Rightarrow C. \text{ If } \langle \cdot, \cdot \rangle \leq \text{ is strict,}$$

then $R=0 \Rightarrow C.$ ▀

Back to Galerkin:

$$\nu A u_N + P_N B(u_N, u_N) = P_N(f). \quad (*)$$

Find a priori estimates on the solution, take L^2 -inner prod of u_N : (P_N is self adjoint)

$$\nu (A u_N, u_N) + \overbrace{P_N(B(u_N, u_N), u_N)}^{u_N''} = \overbrace{(P_N f, u_N)}^{u_N''}.$$

$$\nu \|u_N\|_{H^2}^2 + \underbrace{(B(u_N, u_N), P_N u_N)}_{u_N''} = (f, u_N)$$

$$\leq \frac{\|f\|}{\lambda^{1/2}} \cdot \|u_N\| =: R^2.$$

Use V-norm:

$$\phi(v) = -v - (\nu A)^{-1} P_N(B(v, v)) + (\nu A^{-2}) P_N(f), \quad v \in H^n.$$

→ ϕ is continuous b.c. system is system quadratic in coefficients.

Let $\boxed{v \in H_N}$, $\|v\| = R_1$,

$$((\phi(v), v)) = \underbrace{\frac{1}{\nu} A \phi(v, v)}_{\text{H-IP.}} = \frac{1}{\nu} [-\|v\|^2 - \underbrace{(P_N(B(v, v), v))}_0 + (P_N(f), v)].$$

H-IP.

$$= ((\phi(v), v)) = -\frac{1}{\nu} (\|v\|^2 - (f, v)).$$

$$\leq \frac{1}{\nu} (\|v\|^2 + |f| \|v\|)$$

$$\leq \frac{1}{\nu} \left(\|v\|^2 + \frac{|f| \cdot \|v\|}{\lambda_1^{\frac{1}{2}}} \right).$$

$$\leq \frac{1}{\nu} \left(-\nu \frac{|f|^2}{\nu^2 \lambda_1} + |f| \frac{|f|}{\nu \lambda_1^{\frac{1}{2}} \lambda_1^{\frac{1}{2}}} \right) = 0.$$

Thus, $\exists v^* \in H_N$, $\|v^*\| \leq R$. s.t.

$\phi(v^*) = 0$. Solution exists. ■

Summary: $2A_N + P_N(B(u_N, u_N)) = P_N f$ has at

least 1 solution u_N and all solutions satisfy $\|u_N\| \leq R_1$. R_1 is N -independent, so $\{u_N\}$ is a sequence in V uniformly bounded, $\{u_N\} \subset V \xrightarrow{\text{comp.}} H$.

$\exists u_N \xrightarrow{\text{weakly}} u$ in V

$u_N \xrightarrow{\text{str.}} u$ in H .

Feb. 20-25

Theorem: (Simon's Compactness)
 $FC L^p(0, T; X)$

- F is precompact in $L^p(0, T; X)$ $p < \infty$
 or $C(0, T; X)$ for $p = \infty$
- $\Leftrightarrow \begin{cases} 1) \left\{ \int_{t_1}^{t_2} f(t) dt, f \in F \right\} \text{ is precompact in } X \\ 2) \text{ Equicontinuity.} \end{cases}$

Corollary: (Aubin-Lions Compactness)

Assume $X_0 \subset \subset X \subset X_1$ w/ $X_0 \xrightarrow{ic} X$ is
 compact. Set $^{comp} \quad ^{cont} F = \{v \in L^p(0, T; X) : v' \in L^q(0, T; X_1)\}$
 $1 \leq p < q < \infty$. Then

- 1) if $p < \infty$, then F is precompact in $L^p(0, T; X)$
- 2) if $p = \infty$, F is precompact in $C(0, T; X)$.

Eg: N-S: $X_0 = V = \{v \in H^2 \text{ and } \operatorname{div} v = 0\}$
 $X = H = \{v \in L^2 \text{ and } \operatorname{div} v = 0\}$
 $\int v \cdot \nabla \varphi = 0$
 $X_1 = (V)'$

Lemma: $X_0 \subset \subset X \subset X_1 \quad \forall \eta > 0, \exists C_\eta \in (0, \infty) \text{ s.t.}$
 $\|f\|_X \leq \eta \|f\|_{X_0} + C_\eta \|f\|_{X_1} \quad \forall f \text{ s.t. RHS is finite}$

RK: $X = L^2, X_0 = H_1^0, X_1 = L^1, D \subset \subset \mathbb{R}^n$.

G-N inequality, $\|f\|_2 \leq \|f\|_{L^1}^\theta \|f\|_{L^2}^{(1-\theta)} \quad 0 < \theta < 1$
 $\leq K \|f\|_{H_1^0}^\theta \|f\|_{L^1}^{1-\theta}$

ob Lemma
1

Youngs. $\rightarrow \leq \eta \|f\|_{H^1} + \left(\frac{C}{\eta}\right)^{\frac{1}{1-\theta}} \|f\|_{L^1}.$

Proof: By contradiction. Otherwise $\forall K \rightarrow \infty$,
 $\exists f_k, \|f_k\|_X \geq \eta \|f_k\|_{X_0} + K \|f_k\|_{X_1}$. Assume wlog

$$\|f_k\|_{X_0} = 1. \Rightarrow \eta + K \|f_k\|_{X_1} \leq \|f_k\|_X \leq \|f_k\|_{X_0} = 1.$$

$\Rightarrow K \rightarrow \infty, \|f_k\|_{X_1} \rightarrow 0$. So we have bounded

sequence in X_0 , so exists a strongly convergent subsequence in X . But that subsequence must go to 0, and so to 0 in $X_0, \Rightarrow C$.

Proof of Aubin. Only verify 1 & 2. 1 is

trivial, $X_0 \subset \subset X, \left\| \int_{t_1}^{t_2} u(t) dt \right\|_X \leq \left\| \int_{t_1}^{t_2} u(t) dt \right\|_{X_0}$
 $\leq \int_{t_1}^{t_2} \|u(t)\|_{X_0} dt \leq (t_2 - t_1) \left(\int_{t_1}^{t_2} \|u(t)\|_{X_0}^p dt \right)^{1/p} \rightarrow 0$
 ie, $\int_{t_1}^{t_2} u(t) dt$ is bounded in $X_0 \subset \subset X$.

To show (2), $\forall \eta, C_\eta$ as in lemma.

$$\begin{aligned} \|I_\eta u - u\|_{L^p(0,T;X)}^p &= \int_0^T \|I_\eta u - u\|_X^p dt \\ &\leq \int_0^T \eta^p \|I_\eta u - u\|_{X_0}^p dt + \\ &\quad \int_0^T C_\eta^p \|u\|_{X_1}^p dt. \end{aligned}$$

$$I_\eta(u) = u(t+h), \quad I_\eta(u) - u(t) = \int_t^{t+h} u'(s) ds$$

$$\begin{aligned} &\leq \eta^p C_p \int_0^T \|I_\eta u - u\|_{X_0}^p dt + C_p \eta^p \int_0^T \left\| \int_t^{t+h} u'(s) ds \right\|_{X_0}^p dt \\ &\leq \eta^p \dots + C_p \eta^p \int_0^T \left(\int_t^{t+h} \|u'(s)\|_{X_0}^p ds \right)^{\frac{p}{p-1}} (h)^{\frac{p-1}{p-1}} dt. \\ &\leq \eta^p C_p \|u\|_{L^p(0,T;X_0)}^p + h^{p(1-\frac{1}{p})} C_p \eta^p \|u'\|_{L^p(0,T;X_1)}^p. \end{aligned}$$

$$\Rightarrow \leq C_1 \eta^p + h^{p(1-\frac{1}{p})} C_\eta^p C, \text{ so choose } \eta, h \rightarrow 0.$$

Proof of Simon's Theorem:

1: $\Rightarrow$ Assume F pre-compact in $L^p(0,T;X)$, $1 \leq p < \infty$
 $f \in F, \int_{t_1}^{t_2} f(t) dt \in X,$

$$\underbrace{f \mapsto \int_{t_1}^{t_2} f(t) dt}_{\text{cont.}} : L^p(0,T;X) \rightarrow X \Rightarrow 1.$$

To show (2): $\forall \varepsilon > 0 \exists$ a finite number
of $f_i \in L^p(0, T; X)$, $1 \leq i \leq N_\varepsilon$, $\forall f \in F$,

$$\|f - f_i\|_{L^p(0, T; X)} \leq \varepsilon/3.$$

$$\|f_i - f_j\|_{L^p(0, T; X)} > \frac{\varepsilon}{4}$$

Indeed, if $N = \infty$, then $\{f_i\}$ is bounded
in $L^p(0, T; X)$ and no Cauchy sequence $\Rightarrow C$
since F is compact.

As $C(0, T; X)$ is dense in $L^p(0, T; X)$,
 $\exists \tilde{f}_i \in C(0, T; X)$ and

$$\|\tilde{f}_i - f_i\|_{L^p(0, T; X)} \leq \varepsilon/3, \quad \exists i, \exists h_i = 1.$$

$$\forall h < h_i, \quad \|\tau_h \tilde{f}_i - \tilde{f}_i\|_{L^p(0, T-h; X)} \leq \varepsilon/3.$$

$$\eta = \min_{0 < h < h_i} h, \quad \forall f \in F, \exists i \text{ s.t.}$$

$$\tau_h \tilde{f}_i - \tilde{f}_i + \tilde{f}_i - f_i + f_i - f$$

$$\Rightarrow \|\tau_h f - f\|_{L^p(0, T-h; X)} \leq \|\tau_h f - \tau_h \tilde{f}_i\|_{L^p(0, T-h; X)} +$$

$$\|\tau_h \tilde{f}_i - \tilde{f}_i\|_{L^p(0, T-h; X)} +$$

$$\|\tilde{f}_i - f_i\|_{L^p(0, T; X)} + \|f_i - f\|_{L^p(0, T; X)}$$

This is $\leftarrow$
2.

$\|f - f_i\|_{L^p(0, T; X)}$ as after some ε -
magic.

2) = Assuming F sat. 1 & 2

2.1 Claim: The local mean is precompact in $L^p(0, T; X)$.

Indeed, for $f \in F$ $a > 0$,
Let right mean function

$$(M_a f)(t) := \frac{1}{a} \int_t^{t+a} f(s) ds \in C(0, T, X).$$

$(M_a)f := \{M_a f : \forall f \in F\}$ bounded in $C(0, T-a; X)$.

$$\forall 0 \leq t_1 \leq t_2 \leq T-a,$$

$$\|M_a f(t_1) - M_a f(t_2)\|_X = \left\| \frac{1}{a} \left(\int_{t_1}^{t_1+a} f(s) ds - \int_{t_2}^{t_2+a} f(s) ds \right) \right\|_X$$

$$= \frac{1}{a} \left\| \int_{t_1}^{t_1+a} (f(s) - f(s)) ds \right\|_X$$

$$\leq \frac{1}{a} \|f - f\|_{L^1(0, T-a; X)} \rightarrow 0 \text{ uniformly in } f \text{ as } t_2 - t_1 \rightarrow 0 \text{ by cond. 2.}$$

$\Rightarrow$ Equicontinuous.

$\forall t \in (0, T-a)$ $\{M_a f(t), f \in F\}$ is pre-compact in X by 1 by Arzela-Ascoli, $M_a F$ is pre-compact in $C(0, T; X)$.

2.2 Even between local mean and pointwise values.

$$\|M_a f(t) - f(t)\| = \frac{1}{a} \int_t^{t+a} |f(s) - f(t)| ds.$$

$$= \frac{1}{a} \int_0^a f(t+s) - f(t) ds = \frac{1}{a} \int_0^a \tau_s f(t) - f(t) ds.$$

Then, $\|M_a f - f\|_{L^p(0, T-a; X)}^p$

$$\begin{aligned} &= \int_0^{T-a} \|M_a f(t) - f(t)\|_X^p dt \\ &\leq \int_0^{T-a} \left\| \frac{1}{a} \int_0^a (\tau_s f - f)(t) ds \right\|_X^p dt \\ &\leq \frac{1}{a^p} \int_0^{T-a} \left(\int_0^a \|(\tau_s f - f)(t)\|_X ds \right)^p dt \\ &\leq \frac{1}{a^p} \int_0^{T-a} \int_0^a \left(\sup_s \|(\tau_s f - f)(t)\|_X \right)^p ds dt \\ &= \int_0^{T-a} \sup_s \|(\tau_s f - f)(t)\|_X^p dt \\ &= \sup \| \tau_s f - f \|_{L^p(T-a, X)}^p \end{aligned}$$

It follows from (2), $\forall t_1 \leq T$

$$\begin{aligned} \|M_a f - f\|_{L^p(0, T, X)} &\leq \|M_a f - f\|_{L^p(0, T-a, X)} \\ &\leq \sup_{0 \leq s \leq a} \| \tau_s f - f \|_{L^p(0, T-a, X)} \end{aligned}$$

F precompact in $L^p(0, T, X)$. $\rightarrow 0$ as $a \rightarrow 0$ uniformly by (2). $\square$
 continuity.

Feb. 25-25

$$\forall A u + B(u, u) = f, f \in H.$$

$$\rightarrow \text{ Galerkin, } \forall A u_m + P_m B(u_m, u_m) = P_m f, \quad (*)$$

$$u_m \in H_m = \text{span} \{ \phi_1, \dots, \phi_m \}.$$

$$\exists u_m \in H_m \text{ that solves } (*). \text{ Also, } \|u_m\| \leq P_1 = \frac{1}{\lambda_1^{1/2}}. \text{ So } u_m \in V \xhookrightarrow[\text{comp.}]{} H, \text{ so}$$

$$\exists u_{m_j} \xrightarrow{w} u \text{ in } V, \text{ and } u_{m_j} \rightarrow w \text{ in } H.$$

$$\text{Ex: } w = u; \exists \{u_{m_j}\}, \text{ s.t. } u_{m_j} \xrightarrow{w} u \text{ in } V \text{ and}$$

$$u_{m_j} \rightarrow u \text{ in } H \text{ strongly. Now fix } K \in \mathbb{N},$$

$$\phi_k: (\underbrace{\forall A u_m, \phi_k}_{H}) + (\underbrace{P_m B(u_m, u_m)}_{\rightarrow} , \phi_k) = (P_m f, \phi_k).$$

$$\text{Let } m \geq K.$$

$$\forall ((u_m, \phi_k)) + (B(u_m, u_m), \phi_k) = (f, \phi_k).$$

$$\text{If } m_j \geq K,$$

$$\forall ((u_{m_j}, \phi_k)) + (B(u_{m_j}, u_{m_j}), \phi_k) = (f, \phi_k); j \rightarrow \infty \Rightarrow$$

$$\forall ((u, \phi_k)) + \underbrace{\hspace{2cm}} = (f, \phi_k)$$

$$\langle B(u, v) \omega \rangle = - \langle B(u, \omega), v \rangle.$$

$$\langle B(u, v) \omega \rangle = - \langle B(u, \omega), v \rangle.$$

Claim $(B(u_j, v_j), \varphi_k) \xrightarrow{r \rightarrow \infty} (B(u, v), \varphi_k)_{v \times v}$

Proof: $\langle B(u_{m_j}, u_{m_j}) - B(u, u), \varphi_k \rangle_{V' \times V}$

$$| \langle B(u_{m_j} - u, u_{m_j}) + B(u, u_{m_j} - u), \varphi_k \rangle | =$$

$$1 \int (u_{m_j} - u) \cdot \nabla u_{m_j} u \, dx + \int (u \cdot \nabla) (u_{m_j} - u) \cdot \varphi_{10} \, dx /$$

$$\leq \int |u_{m_j} - u| |Du_{m_j}|^2 dx + \int (u - u_{m_j})^2 \varphi_k dx$$

$$\leq \|u_{m_j} - u\|_{L^3} \|\nabla u_{m_j}\|_{L^2} \|\varphi\|_{L^6} + \int_{\mathbb{R}^3} (2.57) \varphi_{\varepsilon} (u_{m_j} - u) dx$$

$$\leq \underbrace{\|u_m - v\|_{L^5}}_{L^5} \underbrace{\|u_m\|_{L^2}}_{L^2} \underbrace{\|u\|_{L^6}}_{L^6} + \underbrace{\|u\|_{L^6}}_{L^6} \underbrace{\|u_m - v\|_{L^3}}_{L^3}$$

$$\leq c \|u_{m_j} - u\|_{L^2}^{1/2} \|u_{m_j} - u\|_{H^1}^{1/2} \|u_{m_j}\|_{H^1} \| \varphi_c \|_{H^1} + c \|u\|_{H^1} \| \varphi_c \|_{H^1} \|u_{m_j} - u\|_{L^2}^{1/2} \|u_{m_j} - u\|_{H^1}^{1/2}$$

SEI + Interpolation $\rightarrow \leq \sqrt{2} R_1^{1/2} \underbrace{R_1}_{\text{fixed}} \underbrace{\leq R_1}_{\text{fixed}} \underbrace{\sqrt{2} R_1^{1/2}}_{\text{fixed}} 0$

$$\Rightarrow \underbrace{U(A_1 A_2)}_{\text{"}} + \underbrace{\langle B(A_2), A_1 \rangle}_{V \times V} = \underbrace{(f, A_1)}_{\text{"}}$$

$$v < A v, \text{ for } v \neq 0$$

$$\angle f, 4k \geq 1$$

$$\langle \psi_A + \psi_B, \psi_k \rangle_{V_{XV}} = \langle \psi, \psi_k \rangle_{V_{XV}} \quad \forall \psi_k!$$

$$\Rightarrow \langle \nu Au + B(u, u) - f, \sum_{i=1}^N (\omega_i, \psi_i) \psi_i \rangle = 0 \quad \forall N.$$

$\downarrow$
 ω

$$\Rightarrow \langle \nu Au + B(u, u) - f, \omega \rangle_{V' \times V} = 0 \quad \forall \omega \in V.$$

$$\Rightarrow \nu Au + B(u, u) - f = 0 \quad \text{in } V' \rightarrow \boxed{\text{Solution!}}$$

$u \in V \subset H^2$

$$-\nu \Delta u + (u \cdot \nabla) u - f \in H^{-1} \quad (\text{Claim})$$

$\begin{matrix} H^{-1} & H^{-1} \end{matrix}$

$$\langle (u \cdot \nabla) u, \psi \rangle_{H^{-1} \times H^1} = \int (u \cdot \nabla) u \cdot \psi \, dx \leq \underbrace{\|u\|_{L^3}}_{L^3} \underbrace{\|Du\|_{L^2}}_{L^2} \underbrace{\|\psi\|_{L^6}}_{L^6}.$$

$\downarrow$

$\Rightarrow$ Bounded functional, in H^{-1} , so apply H -decomp.

$$-\nu \Delta u + \underbrace{(u \cdot \nabla) u}_* - f = \underbrace{P_0(\cdot)_*}_{H^{-1}} - \underbrace{\nabla q}_{H^{-1}}.$$

$$= \underbrace{\nu Au + B(u, u) - f}_0 - \nabla q$$

$$\Rightarrow -\nu \Delta u + (u \cdot \nabla) u + \nabla q = f, \quad \text{div}(u) = 0, \quad \text{in } H^{-1} \mathcal{D}'(\Omega).$$

$\hookrightarrow$ Existence, now want regularity so $u \in H^2, \text{div}(u) = 0$.

Regularity Result: Let $f \in H$, then $u \in \mathcal{D}(A) = H^2 \cap V$.

1st Approach: Back to Galerkin

$$v A_{um} + P_m B(u_m, u_m) = P_m f.$$

$\exists u_m \in H_m = \text{span}\{\underbrace{\varphi_1, \dots, \varphi_m}_{\text{eigen of } A}\} \in D(A).$

Can find $|A_{um}| \leq ???$

$$v |A_{um}|^2 + \underbrace{(P_m B(u_m, u_m), \underbrace{A_{um}}_{A_{um}})}_{A_{um}} = \underbrace{(P_m f, A_{um})}_{A_{um}}$$

$$v |A_{um}|^2 = \underbrace{(-B(u_m, u_m), \underbrace{A_{um}}_{A_{um}})}_{\frac{1}{6} \frac{1}{3} \frac{1}{2}} + \underbrace{(f, A_{um})}_{\frac{1}{2}}.$$

$$v |A_{um}|^2 \leq \|u_m\| \cdot \|u_m\|^{1/2} |A_{um}|^{1/2} |A_{um}|^{1/2} + |f| |A_{um}| \\ \leq R_1^{3/2} |A_{um}|^{3/2} + |f| |A_{um}|.$$

$$v |A_{um}| \leq R_1^{3/2} |A_{um}|^{1/2} + |f|, \quad xy \leq \frac{x^2}{2} + \frac{y^2}{2}$$

$$\Rightarrow |A_{um}| \leq \frac{R_1^3}{2v^2} + \frac{|A_{um}|}{2} + \frac{|f|}{v}$$

$$|A_{um}| \leq \frac{R_1^3}{v^2} + 2 \frac{|f|}{v} =: R_2.$$

So uniform bound in H^2 , so get weakly convergent subsequence in H^2 and strongly convergent in H^0 .

If $u \in H^2$, $u, \nabla u \in L^2$.

Approach 2: $\exists u \in V$ s.t. $v A u + B(u, u) = f$ in V' .

Consider $A^{1/2}(p_m u)$

$$\langle \nu A u, A^{1/2} p_m u \rangle + \langle B(u, u), A^{1/2} p_m u \rangle = \langle f, A^{1/2} p_m u \rangle.$$

$$\nu |A^{3/4} p_m u|^2$$

Feb-27-25

Steady State Problem.

$$\forall Au + B(u, u) = f, \quad f \in H.$$

We have seen $\exists u \in V$ s.t. u is a solution,
w/ $\|u\| \leq R_1 = \frac{\|f\|}{\lambda_1^{1/2}}$.

Claim $u \in D(A) = H^2 \cap V$.

Proof of approach 2:

$$\forall Au + B(u, u) = f \text{ in } V', \quad u \in V.$$

Act against a test function, $\frac{1}{2} \mapsto P_m u \in V$, any other constant.

$$\langle \forall Au, A^{1/2} P_m u \rangle_{V' \times V} + \langle B(u, u), A^{1/2} P_m u \rangle_{L^2} = \langle f, A^{1/2} P_m u \rangle_{V' \times V}$$

$$\Rightarrow \|A^{3/4} P_m u\|_{L^2}^2 \leq C \|u\|_{L^6} \|u\|_{L^2} \|A^{1/2} P_m u\|_{L^3} + \|f\| \|A^{1/2} P_m u\|_{L^2} \leq R_1$$

Observe $u \in V$, $\|A^{1/2} u\| = \|u\|$, so

$$\|A^{1/2} P_m u\| = \|P_m u\| \leq \|u\| \leq R_1. \Rightarrow$$

$$\|A^{3/4} P_m u\|_{L^2}^2 \leq C \|u\|_{L^6} \|u\|_{L^2} \|A^{1/2} P_m u\|_{H^{1/2}} + \|f\| R_1.$$

$$\|A^{3/4} P_m u\|_{L^2}^2 \leq C R_1^2 \|A^{1/2} P_m u\|_{H^{1/2}} + \|f\| R_1.$$

$$\leq C R_1^2 \|A^{3/4} P_m u\|_{L^2} + \|f\| R_1,$$

$$\leq \frac{C^2 R_1^4}{2 \epsilon^2} \|A^{3/4} P_m u\|_{L^2}^2 + \|f\| R_1, \text{ take } \frac{\epsilon^2}{2} = \frac{1}{2}, \epsilon = \sqrt{2}.$$

$\epsilon^{2 \times \frac{1}{2}} \times \frac{1}{2 \epsilon^2}$

 ϵ makes units work out.

$$\Rightarrow \frac{\nu}{2} |A^{3/4} P_m u|^2 \leq \frac{C^2 R_1^4}{2\nu} + |f| R_2. \Rightarrow$$

$$|A^{3/4} P_m u|^2 \leq \frac{C^2 R_1^2}{\nu^2} + \frac{2|f| R_2}{\nu} =: R_{3/2}^2$$

$$\sum_{k=1}^m \lambda_k^{3/2} |(u, \varphi_k)|^2 \leq R_{3/2}^2 \Rightarrow \sum_{k=1}^{\infty} \lambda_k^{3/2} |(u, \varphi_k)|^2 \leq R_{3/2}^2$$

$$\Rightarrow |A^{3/4} u|^2 \leq R_{3/2}^2. \Rightarrow u \in D(A^{3/4}). \Rightarrow u \in H^{3/2} \cap V.$$

→ New Boot Strap: Repeat w/ $A P_m u$.

$$\langle \nu A P_m u, A P_m u \rangle + \langle \underbrace{B(u, u)}_{L^6}, \underbrace{A P_m u}_{L^2} \rangle = \langle \underbrace{f}_{L^2}, \underbrace{A P_m u}_{L^2} \rangle.$$

$$\nu |A P_m u|^2 \leq C \|u\|_{L^6} \|u\|_{L^3} \|A P_m u\|_{L^2} + |f| |A P_m u|$$

$$\leq C \|u\|_{H^{1/2}} \|u\|_{L^6} |A P_m u|_{L^2} + |f| |A P_m u|$$

This is legit b.c. of last argument!

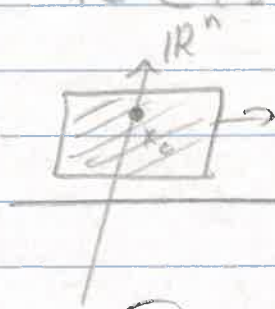
$$\leq C R_1 R_{3/2} |A P_m u| + |f| |A P_m u|; \text{ divide:}$$

$$\Rightarrow |A P_m u| \leq \frac{C R_1 R_{3/2}}{\nu} + \frac{|f|}{\nu}. \Rightarrow |A u| \leq \frac{C R_1 R_{3/2}}{\nu} + \frac{|f|}{\nu}$$

$$\Rightarrow u \in D(A).$$

→ ALWAYS HOLD TIGHT TO SIMPLE IDEAS

$$\begin{cases} \dot{X} = F(x, t), \exists! \text{ of } X \in C^1([-T, T], \mathbb{R}^n). \\ X(0) = X_0 \end{cases} \rightarrow \text{event } C^1$$



$$X(t) = \int_0^t F(X(\tau), \tau) d\tau + X_0. \quad \text{"weak" form of ODE problem.}$$

→ First find an X that is continuous only!

$$X \in C^0([-T, T], \mathbb{R}^n).$$

$\exists! X \in C^0$, but since X solves the equation, we get $X \in C^1$! Same Philosophy, solve "easier" problem, then bring it to desired space by using its bring a solution! Same idea always in PDEs.

Back to stationary NS:

Q: Find conditions under which $\nu \Delta u + B(u, u) = f$ has unique solution, w/ $f \in H, u \in D(4)$

$$\rightarrow \text{If } f=0, \nu(Au, u), \underbrace{\nu \|u\|^2 + B(u, u)}_0 = 0 \Rightarrow$$

$$u=0.$$

Solution: Let u_1, u_2 be 2 solutions,
 $w = \underbrace{u_1 - u_2}_{D(A)}, \|u_j\| \leq R_j, j=1,2$

$$\nu Aw + B(w, u_1) + B(u_1, w) = 0 \text{ in } H.$$

$$\nu |Aw|^2 + (B(w, u_1), w) + (B(u_1, w), w) = 0.$$

$$\nu |Aw|^2 + (B(w, u_1), w) = 0. \Rightarrow$$

$$\nu |Aw|^2 = - (B(w, u_1), w), \quad D^2 \in C D^2 \Rightarrow$$

$$(1-c) D^2 \leq 0,$$

$$\text{so } c < 1 \Rightarrow D = 0.$$

$$\begin{aligned} \nu \|w\|^2 &= |(B(w, u_1), w)| \leq \|w\| \cdot \|u_1\| |w|^{\frac{1}{2}} \|w\|^{\frac{1}{2}} \\ &\leq \|w\|^{\frac{3}{2}} R_1 |w|^{\frac{1}{2}} \\ &\leq \|w\|^{\frac{3}{2}} R_1 \frac{\|w\|^{\frac{1}{2}}}{\lambda_1^{\frac{1}{4}}} \end{aligned}$$

$$\Rightarrow \left(\nu - \frac{R_1}{\lambda_1^{\frac{1}{4}}} \right) \|w\|^2 \leq 0, \text{ if } \nu > \frac{R_1}{\lambda_1^{\frac{1}{4}}} \text{ we}$$

have uniqueness,

$$\boxed{\frac{|f|}{\nu^2 \lambda_1^{\frac{3}{4}}} < 1}$$

→ G , (Grashoff #

alternative to Reynolds number.

Mar-18-25

$$\begin{cases} \frac{\partial u}{\partial t} - \nu \Delta u + (u \cdot \nabla) u + \nabla p = f \\ \operatorname{div}(u) = 0 \\ u(0) = u_0(x) \end{cases}$$

$$\begin{cases} \frac{du}{dt} + \nu Au + B(u, u) = P_\sigma(f) (= f) \\ f, u_0 \in H \end{cases}$$

→ Let us focus on linear:

$$\begin{cases} \frac{du}{dt} + \nu Au = f \\ u(0) = u_0(x) \end{cases}$$

Assume $f \in H, u_0 \in H$

Formally, $u = \sum_{k=1}^{\infty} a_k(t) \varphi_k(x)$, we get

$$\sum_{k=1}^{\infty} \dot{a}_k(t) \varphi_k(x) + \nu \sum_{k=1}^{\infty} a_k(t) \lambda_k \varphi_k(x) = \sum_{k=1}^{\infty} f_k \varphi_k$$

$$u_0(x) = \sum a_k(0) \varphi_k(x); \quad a_k(0) = (u_0, \varphi_k) \\ f_k = (f, \varphi_k)$$

Given

→ ip w/ $\varphi_j \Rightarrow$

$$\dot{a}_j(t) + \nu \lambda_j a_j(t) = f_j, \quad \forall j, \quad a_j(0) = (u_0, \varphi_j)$$

use this info rigorously.

$$\Rightarrow a_j(t) = e^{-\nu \lambda_j t} a_j(0) + \int_0^t \frac{1 - e^{-\nu \lambda_j t}}{\nu \lambda_j} \dots$$

$$u_m := \sum_{j=1}^m a_j(t) \varphi_j(x) \in H_m. \quad \text{— Very smooth}$$

↳ see if these converge!

$$\rightarrow \text{Look at squares... } \|u_m - u_n\|^2 = \sum_{j=n}^m |a_j \varphi_j|^2 = \sum_{j=n}^m |a_j|^2 \quad \text{positive in time}$$

$$\frac{d}{dt} |a_j|^2 + \nu \lambda_j |a_j|^2 = \int_j a_j \leq \int_j |a_j| \leq \frac{1}{2} \int_j |a_j|^2 + \frac{\nu \lambda_j}{2} |a_j|^2$$

$$\Rightarrow \frac{d}{dt} |a_j|^2 + \nu \lambda_j |a_j|^2 \leq \frac{1}{2} \int_j |a_j|^2 \quad \forall t \in \mathbb{R}$$

$\frac{1}{\nu \lambda_j} \hookrightarrow \times e^{\nu \lambda_j t} > 0$

$$\frac{d}{dt} (|a_j(t)|^2 e^{\nu \lambda_j t}) \leq \frac{1}{2} \int_j |a_j|^2 e^{\nu \lambda_j t}, \text{ for } t \geq 0.$$

integrate

$$|a_j(t)|^2 \leq e^{-\nu \lambda_j t} |a_j(0)|^2 + \frac{1}{2} \int_j |a_j|^2 \frac{1 - e^{-\nu \lambda_j t}}{(\nu \lambda_j)^2} \quad \lambda_j \rightarrow \infty$$

$$\Rightarrow \sum_n^m |a_j(t)|^2 \leq \sum_n^m |a_j(0)|^2 e^{-\nu \lambda_j t} + \sum_n^m \frac{1}{2} \int_j |a_j|^2 \frac{1 - e^{-\nu \lambda_j t}}{(\nu \lambda_j)^2}$$

$$\leq e^{-\nu \lambda_1 t} \sum_n^m |a_j(0)|^2 + \frac{1}{(\nu \lambda_1)^2} \sum_n^m \int_j |a_j|^2$$

For $t \in [0, T]$ $\rightarrow$ Cauchy.

$$\sup_{0 \leq t \leq T} |u_m(t) - u_n(t)|^2 \leq \sum |u_{0j}(\varphi_j)|^2 + \frac{1}{\lambda_1^2} \sum_{k=n}^m |(\varphi_k)|^2$$

$$\Rightarrow u_m \rightarrow u \text{ in } C([0, T], H).$$

$\|u_m\|_V \rightarrow$ (def V-norm).

$$\|u_m - u_n\|^2 \leq ?$$

Repeat, but with:

$$\lambda_j |a_j(t)|^2 \leq \lambda_j e^{-2\lambda_j t} |a_j(0)|^2 + \frac{|\varphi_j|^2}{(\nu \lambda_j)^2} (1 - e^{-2\lambda_j t}) \lambda_j.$$

$\boxed{\Rightarrow} \Rightarrow$ change in V.

$$\Rightarrow \sum_n^m \lambda_j |a_j(t)|^2 \leq \sum_n^m \lambda_j e^{-2\lambda_j t} |a_j(0)|^2 + \sum_n^m \frac{1}{\nu^2 \lambda_j} |\varphi_j|^2$$

For max found

Look at: $\sup_{j=1,2,\dots} (\lambda_j e^{-2\lambda_j t}) \leq \sup_{x \geq \lambda_1} (x e^{-2x t})$

for $[\lambda_1, \infty)$.

$$f(x) = x e^{-2x t}, \quad \lim_{x \rightarrow \infty} f(x) = 0, \quad f(\lambda_1) = \lambda_1 e^{-2\lambda_1 t}$$

$$f'(x) = -2tx e^{-2xt} + e^{-2xt} = 0 \Rightarrow \boxed{x = \frac{1}{2t} =: x^*}$$

when is $\lambda_1 \leq x^*$ or $x^* < \lambda_1$?

$$f(x^*) = \frac{1}{\nu t} e^{-\frac{1}{\nu t}}, \text{ so } \sup f(x) = m(\nu, \lambda_1, t) \\ = \max \left\{ \frac{e^{-\frac{1}{\nu t}}}{\nu t}, \lambda_1 e^{-\nu \lambda_1 t} \right\}.$$

In summary: $\forall \epsilon > 0 \ C(\epsilon, T, V), u_m \rightarrow u$

Can show for $t > 0$ $\|u(t)\|^2 \leq m(\nu, \lambda_1, t) |u_0|^2 + \frac{1}{\nu^2 \lambda_1} |f|^2$.

→ since $m \sim \frac{1}{t}$, not integrable from this analysis. Be more careful.

$$\int_0^T \|u_m(t) - u_n(t)\|^2 dt \leq \sum_{n=1}^m \underbrace{\frac{1}{1 - e^{-\nu \lambda_1 T}}}_{\leq 1} |g_n(0)|^2 + \left(\sum_{n=1}^m \frac{1}{\nu^2 \lambda_1} |f_n|^2 \right) T.$$

So converges in $L^2((0, T), V)$, so $u_m \rightarrow u$ in $L^2((0, T), V)$.
 $\frac{d}{dt} u_m \rightarrow \frac{d}{dt} u$ in $L^2((0, T), V')$ converging in $L^2((0, T), V')$

Summary: $\frac{d}{dt} u_m + \nu A u_m = P_m f$ (Hm)

$u_m \rightarrow u$ in $(0, T, H)$, $(0, T, V) \forall \epsilon > 0$,
 $L^2((0, T), V)$, $\frac{d}{dt} u \in L^2((0, T), V')$.

→ $A u_m \rightarrow A u$ $L^2((0, T), V')$.

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$$\rightarrow \text{Stokes time: } \frac{du}{dt} - \nu \Delta u + \nabla p = f$$
$$\operatorname{div}(u) = 0$$
$$u|_0 = u_0$$

$$f \in L^2 \Rightarrow f \in H, u_0 \in H.$$

$$\begin{cases} \frac{du}{dt} + \nu \Delta u = f \\ u(0) = u_0 \end{cases}, \quad u_m = \sum_{k=1}^m a_k \varphi_k$$
$$\begin{cases} \dot{a}_k + \nu \lambda_k a_k = f_k \\ a_k(0) = (u_0, \varphi_k) \end{cases}$$

$$u_m \text{ is Cauchy in } C([0, T], H) \quad \forall T > 0,$$
$$C([0, T], V) \quad T > 0$$

$$A u_m \text{ is Cauchy in } L^2((0, T), V)$$
$$L^2((0, T), V') \leftarrow$$

$$\Rightarrow \frac{du}{dt} \text{ Cauchy in } L^2((0, T), V')$$

$$\Rightarrow u_m \rightarrow u \text{ in relevant norms.}$$

$$\Rightarrow \begin{cases} \frac{du}{dt} + \nu \Delta u = f \text{ in } L^2((0, T), V'), \\ u(0) = u_0. \end{cases}$$

$$\frac{du}{dt} + \nu \Delta u - f \in V' \text{ for a.e. } t \in (0, T)$$
$$\hookrightarrow \text{Distribution} \Rightarrow \exists \mu \text{ s.t.}$$
$$\mu = \frac{du}{dt} + \nu \Delta u - f$$

Let $\varphi \in \mathcal{V} \rightarrow$ div-free test function.

$$\left\langle \frac{du}{dt}, \varphi \right\rangle_{V'} + \nu (u, \Delta \varphi) - (f, \varphi) = 0 \text{ in } L^2([0, T])$$

→ distribution

$$\rightarrow \text{Reminds } \left\langle \frac{du}{dt}, \varphi \right\rangle - \nu \langle \Delta u, \varphi \rangle - \langle f, \varphi \rangle = 0$$

$$\left\langle \frac{du}{dt} - \nu \Delta u - f, \varphi \right\rangle = 0 \text{ in } L^2([0, T]) \text{ d.c.}$$

By De Rham, $\exists g \in \mathcal{D}'(\Omega)$ s.t.

$$\frac{du}{dt} - \nu \Delta u - f = -\nabla g.$$

Q: Does solution depend cont. on initial data?

$$u(t), u(0) = u_0, v(t), v(0) = v_0.$$

$$w = u - v \Rightarrow w(0) = u_0 - v_0 \Rightarrow$$

$$\begin{cases} \frac{dw}{dt} + \nu \Delta w = 0 \text{ holds in } L^2([0, T], V') \\ w(0) = w_0, w \in L^2([0, T], V) \end{cases}$$

$$\left\langle \frac{dw}{dt}, w \right\rangle_{V' \times V} + \underbrace{\nu \langle \Delta w, w \rangle_{V' \times V}}_{\nu \|w\|^2} = 0. \text{ Apply Theorem} \Rightarrow$$

$$\frac{d}{dt} \frac{|w|^2}{2} + \underbrace{\nu \|w\|^2}_{\nu \lambda_1 |w|^2} = 0 \Rightarrow \frac{d}{dt} |w|^2 + 2\nu \lambda_1 |w|^2 \leq 0.$$

$$\frac{d}{dt} (e^{2\nu \lambda_1 t} |w|^2) \leq 0 \quad |w(t)|^2 \leq e^{-2\nu \lambda_1 t} |w(0)|^2.$$

$$\Rightarrow \sup_{0 \leq t \leq T} |w(t)|^2 \leq |w(0)|^2.$$

Nonlinear case does not enjoy this property!
 Use this property!

$$t \rightarrow L^\infty([0, \tau], H)$$

$$\Phi(u_0) \rightarrow u(t) \Rightarrow \|\Phi(u_0) - \Phi(v_0)\|_{L^\infty} \leq |u_0 - v_0|$$

$\Rightarrow \Phi$ is Lipschitz.

Nonlinear!

3D.

$$\begin{cases} \frac{d}{dt} u + \nu \Delta u + (u \cdot \nabla) u + \nabla p = f \\ \operatorname{div}(u) = 0 \\ u(x, 0) = u_0(x) \end{cases}$$

→ solve this functional equation

$$\begin{cases} \frac{d}{dt} u + \nu A u + B(u, u) = f \\ u(0) = u_0 \end{cases}$$

Formal

Look at Galerkin, $u = \sum_k \tilde{a}_k \varphi_k \Rightarrow$

$$\sum_k \dot{\tilde{a}}_k \varphi_k + \sum_{k=1}^{\infty} \nu \lambda_k \tilde{a}_k \varphi_k + B\left(\sum_k \tilde{a}_k \varphi_k, \sum_m \tilde{a}_m \varphi_m\right) = \sum_k f_k \varphi_k$$

$$\sum_k \dot{\tilde{a}}_k \varphi_k + \sum_k \nu \lambda_k \tilde{a}_k \varphi_k + \sum_k \sum_m \tilde{a}_k \tilde{a}_m (B(\varphi_k, \varphi_m), \varphi_j) = \sum_k f_k \varphi_k$$

$\rightarrow j = 1, \dots$

$$\dot{\tilde{a}}_j + \nu \lambda_j \tilde{a}_j + \sum_{m=1}^{\infty} \sum_{k=1}^{\infty} \tilde{a}_k \tilde{a}_m (B(\varphi_k, \varphi_m), \varphi_j) = f_j$$

$\rightarrow$ Truncate, $j = 1, \dots, N$.

$$\dot{a}_j = \nu \lambda_j a_j + \sum_{l,m=1}^N a_l a_m \underbrace{B(\varphi_l, \varphi_m, \varphi_j)}_{\text{Cemj} \rightarrow \text{known}} = f_j$$

$j = 1, \dots, N$

$$a_j(0) = (u_0, \varphi_j) \rightarrow \text{Given}$$

→ Since this is finite system of ODEs, quadratic, we apply Picard to get a unique solution for some time interval $(-\varepsilon_N, \varepsilon_N)$.

$$\rightarrow \begin{cases} \frac{du_N}{dt} + \nu A u_N + P_N B(u_N, u_N) = P_N f \\ u_N(0) = P_N u_0 \end{cases}$$

→ That u_N is bounded; let T_N^* be maximal interval of existence of $t > 0$.

$$\hookrightarrow \frac{t}{T_N^*}$$

$$\text{If } T_N^* = \infty, \cup, T_N^* < \infty, \text{ then } \limsup_{t \rightarrow (T_N^*)^-} \|u_N\| = \infty$$

Take w/ $u_N \Rightarrow$

$$\frac{1}{2} \frac{d}{dt} |u_N|^2 + \nu \|u_N\|^2 + \underbrace{(P_N B(u_N, u_N), u_N)}_0 = (P_N f, u_N).$$

$$\Rightarrow \frac{1}{2} \frac{d}{dt} |u_N|^2 + \nu \|u_N\|^2 \leq |f| |u_N| \leq |f| \frac{\|u_N\|}{L_1^{1/2}} \leq \frac{|f|^2}{2\nu} + \frac{\nu}{2} \|u_N\|^2$$

$$\Rightarrow \frac{1}{2} \frac{d}{dt} |u_N|^2 + \frac{\nu}{2} \|u_N\|^2 \leq \frac{|f|^2}{2\lambda_1^2} \Rightarrow$$

$$\frac{d}{dt} |u_N|^2 + \nu \|u_N\|^2 \leq \frac{|f|^2}{\nu \lambda_1^2} \Rightarrow$$

$$\frac{d}{dt} |u_N|^2 + \nu \lambda_1 |u_N|^2 \leq \frac{|f|^2}{\nu \lambda_1^2} \quad // \times e^{\nu \lambda_1 t} \Rightarrow$$

$$|u_N(t)|^2 \leq e^{-\nu \lambda_1 t} \underbrace{|u_N(0)|^2}_{\substack{P_N v_0 \\ \|N\| \\ |u_0|^2}} + \frac{|f|^2}{(\nu \lambda_1)^2} (1 - e^{-\nu \lambda_1 t})$$

$$\Rightarrow |u_N(t)|^2 \leq e^{-\nu \lambda_1 t} |u_0|^2 + \frac{|f|^2}{(\nu \lambda_1)^2} (1 - e^{-\nu \lambda_1 t})$$

$$\Rightarrow |u_N(t)|^2 \leq |u_0|^2 + \frac{|f|^2}{(\nu \lambda_1)^2} \rightarrow \text{independent of } N!$$

$\Rightarrow$ limsup is bounded, so we have infinite existence forward in time.

$$\Rightarrow \|u_N\|_{L^\infty((0,T), H^1)} \leq B_{nd}.$$

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Weak Solutions:

$$\begin{cases} \frac{d}{dt} u + \nu A u + B(u, u) = f, & u(0) = u_0 \\ u_0, f \in H, \text{ given} \end{cases}$$

Galerkin ODE system:

$$\frac{d u_m}{dt} + \nu A_m u_m + P_m B(u_m, u_m) = P_m f,$$

$\exists!$ solution $[0, T], \forall T > 0,$

$$\frac{d}{dt} |u_m(t)|^2 + 2\nu \lambda_1 \|u_m\|^2 \leq \frac{|f|^2}{2\lambda_1} \Rightarrow$$

$$|u_m(t)|^2 \leq e^{-2\nu\lambda_1 t} |u_0|^2 + \frac{|f|^2}{(2\lambda_1)^2} (1 - e^{-2\nu\lambda_1 t})$$

$$\leq K_0^2, \quad K_0 = K_0(\nu, \lambda_1, u_0, u_0) = |u_0|^2 + \frac{|f|^2}{(2\lambda_1)^2}$$

$$\Rightarrow \|u_m\|_{L^\infty([0, T], H)} \leq K_0, \text{ by Banach-Alaoglu,}$$

$$\exists u_{m_j} \rightharpoonup^* u \text{ in } L^\infty([0, T], H).$$

$$|u_m(t)|^2 + \int_0^t \|u_m(\tau)\|^2 d\tau \leq T \frac{|f|^2}{(2\lambda_1)} + \underbrace{|u_m(0)|^2}_{\leq |u_0|^2}$$

$$\Rightarrow \int_0^T \|u_m(\tau)\|^2 d\tau \leq \frac{|f|^2 T}{2\lambda_1} + |u_0|^2$$

$$\Rightarrow \int_0^T \|u_m(\tau)\|^2 d\tau \leq \bar{K}_1^2 = \bar{K}_1^2(T, f, u_0, \lambda_1).$$

$$\Rightarrow \|u_m\|_{L^2(0,T,V)} \leq \overline{K_1} \quad \rightarrow \text{independent of } m, \text{ but not on time.}$$

$$\Rightarrow u_{m_j} \xrightarrow{w} u \text{ in } L^2(0,T,V).$$

→ Based to equation:

$$\left(\frac{d}{dt} u_m, \varphi_k \right) + \nu (u_m, \varphi_k) + (P_m B(u_m, u_m), \varphi_k) = (P_m f, \varphi_k)$$

$$\Rightarrow (u_{m_j}(t), \varphi_k) + \nu \int_0^t (u_{m_j}(\tau), \varphi_k) d\tau + \int_0^t (B(u_{m_j}, u_{m_j}), \varphi_k) d\tau = (u_0, \varphi_k) + (f, \varphi_k) t$$

$$\text{Since } u_{m_j} \xrightarrow{w} u \Rightarrow$$

→ What to do with this?

$$(u(t), \varphi_k) + \nu \int_0^t (u(\tau), \varphi_k) d\tau + \lim_{m_j \rightarrow \infty} \int_0^t (B(u_{m_j}, u_{m_j}), \varphi_k) d\tau = (u_0, \varphi_k) + (f, \varphi_k) t$$

$$\int_0^T \|u_m(\tau)\|^2 d\tau \leq K_1^2 \Leftrightarrow \int_0^T \|u_m(\tau)\|_{V'}^2 d\tau \leq \overline{K_1^2}$$

$$\|A u_m\|_{L^2(0,T,V')} \leq \overline{K_1} \quad (3D)$$

$$\rightarrow \text{Can obtain: } \|P_m B(u_m, u_m)\|_{V'} \leq |u_m|^{\frac{1}{2}} \|u_m\|^{\frac{1}{2}} \leq K_0^{\frac{1}{2}} \quad \frac{4}{3} \in L^{\frac{4}{3}}(0,T)$$

$$\Rightarrow P_m B(u_m, u_m) \in L^{\frac{4}{3}}(0,T,V')$$

Thus, $\| \frac{du_m}{dt} \|_{L^{4/3}(0,T,V')} \leq K'(T, \nu, \lambda_1, f).$

To apply compactness theorem: $V \xhookrightarrow[\text{comp}]{P_1=2, P_2=\infty} H \xhookrightarrow[\text{cont}]{P_2=4/3} V'$
 $u_m \in L^{P_1}(0,T,V), u_m \in L^{P_2}(0,T,H), \frac{du_m}{dt} \in L^{P_2}(0,T,V'),$

$\Rightarrow \boxed{u_m \xrightarrow{\text{strong}} u \text{ in } L^2(0,T,H).}$

also, $\frac{du_m}{dt} \rightarrow \frac{du}{dt} \text{ in } L^{4/3}(0,T,V').$

Because $u_m \rightarrow u$ in L^2 , then $u_m(t) \rightarrow u(t)$ in H for a.e. $t \in [0,T]$.

$$\begin{aligned} & \left| \int_0^t \langle B(u_m, u_m) - B(u, u), \varphi_c \rangle d\tau \right| = \\ & \left| \int_0^t \langle B(u_m - u, u_m) + B(u, u_m - u), \varphi_c \rangle d\tau \right| \\ & \leq \int_0^T |\langle B(u_m - u, u_m), \varphi_c \rangle| + |\langle B(u, u_m - u), \varphi_c \rangle| d\tau \end{aligned}$$

$$\leq \int_0^T \|u_m - u\|^{1/2} \|u_m - u\|^{1/2} (\|u_m\| \|\varphi_c\| + \|u\| \|\varphi_c\|) d\tau$$

$$\begin{aligned} & \left(\int_0^T \|u_m - u\|^{1/2} \|u_m\|^{3/2} d\tau \right) \|\varphi_c\| + \dots \rightarrow 0 \\ & \left(\int_0^T \|u_m - u\|^2 d\tau \right)^{1/4} \left(\int_0^T \|u_m\|^2 d\tau \right)^{3/4} \|\varphi_c\| \dots \rightarrow 0 \end{aligned}$$

$\Rightarrow$

Linear in φ_k .

$$(u(t), \varphi_k) = (u_0, \varphi_k) + \int_0^t (u(\tau), \varphi_k) d\tau + \int_0^t \langle B(u, u), \varphi_k \rangle_{V, V'} d\tau = (f, \varphi_k) t$$

$\rightarrow$ True for linear combos of φ_k , $\varphi = \sum_{j=1}^N \alpha_j \varphi_j$.

Claim: True for $\varphi \in V$, $\forall \psi \in V$, $\forall \varepsilon > 0$, $\exists \varphi_\varepsilon$ finite combo s.t. $\|\varphi - \varphi_\varepsilon\|_V < \varepsilon$.

$$(u(t), \varphi - \varphi_\varepsilon) \leq \|u(t)\| \cdot \|\varphi - \varphi_\varepsilon\| \leq \|u(t)\| \|\varphi - \varphi_\varepsilon\|$$

Control w/ $u(t)$!

$$\leq K_0 \|\varphi - \varphi_\varepsilon\| < K_0 \varepsilon.$$

p.a.c.t

$$\left| \int (u(\tau), \varphi - \varphi_\varepsilon) d\tau \right| \leq \int_0^T \|u(\tau)\| \|\varphi - \varphi_\varepsilon\| d\tau$$

$$\leq T^{1/2} K_1 \cdot \varepsilon$$

$$\int_0^t \langle B(u, u), \varphi - \varphi_\varepsilon \rangle d\tau = \int_0^t \left| \int (u \otimes u, \varphi - \varphi_\varepsilon) dx \right| d\tau$$

$$\leq \int_0^t \int_0^t \underbrace{|(u \cdot \nabla) u|}_{L^2} \underbrace{(\varphi - \varphi_\varepsilon)}_{L^6} dx d\tau$$

$$\leq \int_0^t |u(\tau)|^{1/2} \|u(\tau)\|^{1/2} \|u(\tau)\| \|\varphi - \varphi_\varepsilon\| d\tau$$

$$\leq K_0 \varepsilon K_1^{-3/2} T^{1/4} \rightarrow 0.$$

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$$\langle u_{m_j}(t) - u_{m_j}(0), \varphi \rangle + \nu \int_0^t \langle \Delta u(\sigma), \varphi \rangle d\sigma + \int_0^t \langle B(u_{m_j}, u_{m_j}), \varphi \rangle d\sigma = \int_0^t \langle f, \varphi \rangle d\sigma,$$

since $u_{m_j} \rightarrow u$ in $C([0, T], V')$, $\langle u(t), \varphi \rangle = \langle u_0, \varphi \rangle + \nu \int_0^t \langle \Delta u(\sigma), \varphi \rangle d\sigma + \int_0^t \langle B(u, u), \varphi \rangle d\sigma = \langle f, \varphi \rangle t$.

$$\Rightarrow u(t) - u_0 = \underbrace{\int_0^t \Delta u - B(u, u) + f d\sigma}_{\in L^{4/3} \subset L^1} \text{ in } V'$$

$u'(t) + \nu \Delta u + B(u, u) = f$ in V' and $\rightarrow L^{4/3}([0, T], V')$ $\xrightarrow{\quad} u, g \in L^2([0, T], X)$
 $u(t) = \tilde{f} + \int_0^t g(s) ds \Rightarrow u'(t) = g(t)$

of Proposition of $u, 0 \leq u \in L^\infty([0, T], H)$, $\|u\|_{L^\infty(H)} \leq K_0$

② $u \in L^2([0, T], V)$

can show that $\|u(t)\| \leq K_0$ for all $t \in [0, T]$.

③ $\frac{du}{dt} \in L^{4/3}([0, T], V')$

④ $u \in C([0, T], V')$, ⑤ $u \in C([0, T], H_{weak})$.

$\rightarrow$ We are unable to show uniqueness.

Energy inequality for Galerkin method solution:

$$\frac{|u(t)|^2}{2} - \frac{|u(t_0)|^2}{2} + \nu \int_{t_0}^t \|u(\sigma)\|^2 d\sigma \leq \int_{t_0}^t \langle f, u \rangle d\sigma.$$

For any $t > 0$ and a.e. $t_0 \leq t$, ($t_0 = 0$ included) holds:

$$\frac{1}{2} |u_m(t)|^2 - \frac{1}{2} |u_m(t_0)|^2 + \nu \int_{t_0}^t \|u_m(\sigma)\|^2 d\sigma = \int_{t_0}^t \langle f, u_m \rangle d\sigma.$$

$\downarrow$ Equality b.c. FD, CDE system.

$\exists E \subset [0, T]$ s.t. $m(E^c) = 0$, and $\forall t \in E, s \in E$,
 $|u_m(t)|^2 \rightarrow |u(t)|^2, |u_m(s)|^2 \rightarrow |u(s)|^2$
 $u_m \rightharpoonup u$ in $L^2((0, T), H)$

Then, for $t, t_0 \in E$:

$$\frac{1}{2} |u(t)|^2 - \frac{1}{2} |u(t_0)|^2 + \int_{t_0}^t \|u(\tau)\|^2 d\tau \leq \int_{t_0}^t (f, u) d\tau$$

since $u_m \rightharpoonup u$ weakly in $L^2((0, T), V)$,

$$\int_{t_0}^t \|u(\tau)\|^2 d\tau \leq \liminf \int_{t_0}^t \|u_m(\tau)\|^2 d\tau$$

To get any t : $t_0 \in E, t \in E^c, t > t_0, \exists t_k \in E$ s.t.
 $t_k \rightarrow t$

$$\frac{1}{2} |u(t_k)|^2 - \frac{1}{2} |u(t_0)|^2 + \int_{t_0}^{t_k} \|u\|^2 d\tau \leq \int_{t_0}^{t_k} (f, u) d\tau$$

$$\frac{1}{2} |u(t)|^2 - \frac{1}{2} |u(t_0)|^2 + \int_{t_0}^t \|u\|^2 d\tau \leq \int_{t_0}^t (f, u) d\tau$$

$|u(t_k)| \leq K_0, \exists u(t_k) \rightharpoonup u(t)$ weakly, $\Rightarrow \|u(t)\| \leq \liminf \|u(t_k)\|$

Solutions w/ these properties are called
 Leray-Hopf solutions.

Apr-1-2025

→ 3D NS, t -dependent

$$\begin{cases} \frac{d}{dt} u + \nu \Delta u - B(u, u) = f & \text{in } L^{4/3}([0, T], V) \\ u(0) = u_0 \end{cases}$$

$$u_0, f \in H$$

$$\exists \text{ weak solution } u: \quad u \in L^\infty([0, T], H) \cap L^2([0, T], V) \cap C([0, T], V'), \quad \frac{du}{dt} \in L^{4/3}([0, T], V')$$

Galerkin method solution also satisfies

$$\frac{d}{dt} \frac{1}{2} \|u(t)\|^2 + \frac{1}{2} \|u(s)\|^2 + \nu \int_s^t \|u(\tau)\|^2 d\tau \leq \int_s^t (f, u(\tau)) d\tau$$

$\forall t \in [0, T]$, a.e. set, $s=0$ included.

Leray-Hopf Solution.

2D NSE: Weak Solutions: Problem is dy of $4/3$, everything else is the same.

$$\frac{du_m}{dt} = -\nu \Delta u_m - P_m B(u_m, u_m) + P_m f \Rightarrow$$

$$\left\| \frac{du_m}{dt} \right\|_{V'} \leq \underbrace{\nu \| \Delta u_m \|_{V'}}_{\nu \|u_m\|} + \|P_m B(u_m, u_m)\|_{V'} + \|P_m f\|_{V'} \quad \begin{matrix} L^2([0, T]) \\ L^2 \end{matrix}$$

Problem here:

$$\|B(u_m, u_m)\|_{V'} = \sup_{\substack{\varphi \in V \\ \|\varphi\|=1}} |\langle B(u_m, u_m), \varphi \rangle|_{V'}$$

$$= \sup_{\varphi} \left| \int (u_m \cdot \nabla) u_m \cdot \varphi \, dx \right| = \sup_{\varphi} \left| \int (u_m \cdot \nabla) \varphi \, u_m \, dx \right|$$

$$\leq \sup_{\varphi} \int \underbrace{|(u_m \cdot \nabla) \varphi|}_{L^4} \underbrace{|u_m|}_{L^4} \, dx \leq \|u_m\|_{L^4}^2 \quad \|\nabla \varphi\| = 1$$

→ SET

$$\ln 20: \|u\|_{H^1} \leq C \|u\|_{H^2} \Rightarrow$$

$$\leq C \|u_m\|_{H^2}^2$$

$$V = H^1 + \text{stuff}$$

$$H = L^2 + \text{stuff}$$

$$\leq C \|u_m\|_{L^2} \|u_m\|_{H^1} \in L^2(0, T)$$

$$\Rightarrow \|B(u_m, u_m)\|_{V'} \in L^2(0, T), \text{ and so}$$

$$\frac{du}{dt} + 2Au + B(u, u) = f \text{ in } L^2(0, T, V').$$

Not $L^{4/3}$! Since
 $u \in L^2(0, T, V)$, I can
 take action on u , push
 forward!

$$\Rightarrow \left\langle \frac{du}{dt}, u \right\rangle_{V'} + 2 \langle Au, u \rangle_{V'} + \langle B(u, u), u \rangle_{V'} = (f, u)_{V'}$$

$$\frac{1}{2} \frac{d}{dt} \|u\|^2 + 2 \|u\|^2 + 0 = (f, u) \rightarrow \text{integrate } 0 \leq t \leq T$$

$\forall s, t$

$$\frac{1}{2} \|u(t)\|^2 - \frac{1}{2} \|u(s)\|^2 + 2 \int_s^t \|u(\tau)\|^2 d\tau = \int_s^t (f, u) d\tau, \rightarrow$$

Energy Equality!

$$\Rightarrow \frac{1}{2} \|u(t)\|^2 - \frac{1}{2} \|u(s)\|^2 \leq \int_s^t \|u(\tau)\|^2 d\tau + \int_s^t (f, u) d\tau$$

$f \in L^2 \rightarrow \int f dx \text{ cont.}$

continuous: $s \rightarrow t \Rightarrow \rightarrow 0$,

and so $\|u(t)\|$ is continuous! $\|u(t)\| \rightarrow \|u(t_0)\|$ as
 $t \rightarrow t_0$, $u(t) \xrightarrow{w} u(t_0)$ in H .

Obv: Let $\{\varphi_n\} \subset H$ s.t. $\varphi_n \rightarrow \varphi_0$ and $\|\varphi_n\| \rightarrow \|\varphi_0\|$. Then
 $\|\varphi_n - \varphi_0\| \rightarrow 0$. $\|\varphi_n - \varphi_0\|^2 = (\varphi_n - \varphi_0, \varphi_n - \varphi_0)$
 $= \|\varphi_n\|^2 - 2(\varphi_n, \varphi_0) + \|\varphi_0\|^2 \rightarrow 0$
 $\rightarrow \|\varphi_0\|^2 - 2(\varphi_0, \varphi_0) + \|\varphi_0\|^2$

So, in 2D, $u \in C([0, T], H)$. (From energy estimate which can be from SET allowing us to put equation w/ u)

→ THIS IS BIG DIFFERENCE!

We can now prove uniqueness for 2D problem:

$$w = u - v$$

$$\frac{d}{dt} w + \nu \Delta w + B(u, v) + B(v, w) = 0, \quad L^2([0, T], V')$$

$$w_0 = u_0 - v_0 \in H, \quad w \in L^2([0, T], V)$$

$$\frac{d}{dt} \frac{|w(t)|^2}{2} + \nu \|w\|^2 + \underbrace{\langle B(u, v), w \rangle}_{V'} = 0$$

$$\Rightarrow \frac{1}{2} \frac{d}{dt} |w(t)|^2 + \nu \|w\|^2 = - \langle B(u, v), w \rangle$$

$$= - \int (u \cdot \nabla) v w \, dx$$

$$\leq \int \frac{|u \cdot \nabla v|}{L^4} \frac{|w|}{L^4} \, dx$$

$$\leq \|w\|_{L^4}^2 \|v\|$$

$$\leq |w| \cdot \|w\| \cdot \|v\|$$

$$\leq \frac{\|v\|^2 |w|^2}{2\nu} + \frac{\nu}{2} \|w\|^2$$

$$\Rightarrow \frac{1}{2} \frac{d}{dt} |w(t)|^2 + \underbrace{\frac{\nu}{2} \|w\|^2}_{\geq 0} \leq \frac{\|v\|^2 |w|^2}{2\nu}$$

$$\Rightarrow 2\lambda_1 |w|^2$$

$$\frac{1}{2} \frac{d}{dt} |w(t)|^2 + 2\lambda_1 |w(t)|^2 \leq \frac{\|v\|^2 |w|^2}{2\nu}$$

$$\Rightarrow \frac{d}{dt} |w(t)|^2 \leq \frac{\|v\|^2}{2} |w|^2, \rightarrow +e^{-\int_0^t \|v(s)\|^2 ds}$$

$$\Rightarrow |w(t)|^2 \leq e^{\frac{1}{2} \int_0^t \|v\|^2 ds} |w(0)|^2$$

$= 0 \Rightarrow \text{uniqueness.}$

$$\sup_{0 \leq t \leq T} |w(t)|^2 \leq e^{\frac{1}{2} \int_0^T \|v\|^2 ds} |w_0|^2$$

$L^\infty \Rightarrow$

Lipschitz Map; so solutions depend on data in Lipschitz way.

Apr-8-2025

Strong solutions to Navier Stokes, 3D. H¹

$$\frac{du}{dt} + \nu \operatorname{div} B(u, u) = f, \quad u(0) = u_0, \quad f \in H, \quad u_0 \in \underbrace{V}_{\text{comp}} \hookrightarrow H$$

stronger initial.

Back to Galerkin $u_m \in \text{span} \{ \varphi_1, \dots, \varphi_m \}$

$$\frac{du_m}{dt} + \nu \operatorname{div} u_m + P_m B(u_m, u_m) = P_m f, \quad u_m(0) = P_m u_0.$$

$$\forall T > 0, \quad \|u_m\|_{L^\infty(0, T, H)} \leq K_0, \quad \|u_m\|_{L^2(0, T, V)} \leq K_1$$

$$\left\| \frac{du_m}{dt} \right\|_{L^{4/3}(0, T, V')} \leq K. \quad \rightarrow \text{all holds since } V \subset H.$$

$$\Rightarrow u \in C([0, T], V') \cap C([0, T], H_{weak})$$

$$\|u_m\|^2 \leq \frac{1}{2} \frac{d}{dt} \|u_m\|^2 + \nu |A u_m|^2 + (P_m B(u_m, u_m), A u_m) = (P_m f, A u_m)$$

$$|(B(u_m, u_m), A u_m)| = \left| \int (u_m \cdot \nabla) u_m \cdot A u_m \, dx \right|$$

$$\leq \int \underbrace{|u|}_{L^6} \underbrace{|\nabla u|}_{L^3} \underbrace{|A u|}_{L^2} \, dx$$

$$\leq \|u_m\|_{L^2} \|u_m\|_{L^3} |A u_m|$$

$$\leq \|u_m\| \cdot \|u_m\|^{1/2} |A u_m|^{1/2}$$

$$\leq \|u_m\|^{3/2} |A u_m|^{3/2}$$

$$\rightarrow \text{Youngs} \Rightarrow \leq \frac{3}{4} \nu |A_{um}|^2 + \frac{1}{4} \nu^3 \|u_m\|^6$$

$$\frac{1}{2} \frac{d \|u_m\|^2}{dt} + \frac{\nu}{4} |A_{um}|^2 \leq \frac{1}{4} \nu^3 \|u_m\|^6 + \underbrace{1/8 |f|^2}_{\text{Youngs}}$$

$$\leq \frac{1}{4} \nu^3 \|u_m\|^6 + \frac{C \|f\|^2}{\nu} + \frac{3}{8} |A_{um}|^2 \Rightarrow$$

$$\frac{1}{2} \frac{d \|u_m\|^2}{dt} + \frac{\nu}{8} |A_{um}|^2 \leq \frac{C_1 \|u_m\|^6}{\nu^3} + \frac{1/8 |f|^2}{\nu^3} \rightarrow (a^3 + b^3) \leq (a+b)^3$$

$$\Rightarrow \frac{d \|u_m\|^2}{dt} + \frac{\nu}{4} |A_{um}|^2 \leq \underbrace{\frac{2C_1}{\nu^3} (\|u_m\|^2)^3}_{C_3} + \underbrace{\frac{C_2 |f|^2}{C_1 \nu^3}}_{(C_4)^3}$$

$$\leq C_3 (\|u_m\|^2 + C_4)^3$$

$$\Rightarrow \frac{d (\|u_m\|^2 + C_4)}{dt} \leq C_3 (\|u_m\|^2 + C_4)^3$$

$$Z_m(t) := u_m(t) + C_4 \Rightarrow$$

$$\frac{d Z_m(t)}{dt} \leq C_3 Z_m^3(t); \quad Z_m(0) \leq \|u_0\|^2 + C_4 =: Z_0$$

$$\{t: Z_m(t) \leq 2Z_0\}, \quad t^* := \sup, \quad t^* > 0$$

Option 1: $t^* = \infty$

$$\{t: Z_m(t) \leq 2Z_0\} \quad \forall t \in (0, \infty)$$

Option 2: $t^* < \infty$

Take sup of this set, $\sup = t^*$

du case 2: $\dot{z}_m \leq 8C_3 z_0^3$ for $0 \leq t \leq T^*$

$$z_m(t) \leq z_m(0) + 8C_3 z_0^3 t \rightarrow \forall t, 0 \leq t \leq T^*$$

$$z_m(T^*) \leq z_0 + 8C_3 z_0^3 T^* \Rightarrow$$

$$2z_0$$

$$z_0 \leq 8C_3 z_0^3 T^* \Rightarrow$$

$$T^* \geq \frac{1}{8C_3 z_0^2}$$

$$\Rightarrow T_* > \frac{1}{2} \frac{1}{8C_3 z_0^2} =: T^{**} = \frac{1}{2} T^*, \text{ on } [0, T^{**}]$$

$$\sup_{0 \leq t \leq T^{**}} z_m(t) \leq 2z_0 \Rightarrow \|u_m(t)\|^2 + C_4 \leq 2(u_0)^2 + C_4$$

$$\Rightarrow \|u_m(t)\|^2 \leq 2(u_0^2 + C_4) \text{ for } 0 \leq t \leq T^{**}$$

$$\Rightarrow \|u\|_{L^\infty(0, T^{**}, V)} \leq K_1 \rightarrow \text{independent of } m$$

$$\frac{1}{2} \frac{d}{dt} \|u_m\|^2 + \frac{\nu}{8} |Au_m|^2 \leq \frac{C_1}{\nu^2} \|u_m\|^6 + \frac{|f|^2}{2} C_2$$

$$\leq \frac{C_1}{\nu^2} K_1^6 + \frac{|f|^2}{2} C_2 \rightarrow \text{const.}$$

$$\|u_m(T^{**})\|^2 + \int_0^{T^{**}} \frac{\nu}{8} |Au_m(\tau)|^2 d\tau \leq \|u_0\|^2 + T^{**} \left(\frac{C_1}{\nu^2} K_1^6 + \frac{|f|^2}{2} C_2 \right)$$

$$\Rightarrow \int_0^{T^{**}} |A u_m|^2 dt \leq \|u_0\|^2 + T^{**} \left(\frac{C_1}{\nu^2} K_1^6 + \frac{|f|^2 C_2}{\nu} \right) \frac{2}{\nu}$$

$$\Rightarrow \|u_m\|_{L^2(0, T^{**}, D(A))} \leq K_2$$

$$\left| \frac{du_m}{dt} \right| + |2A u_m + f + P_m B(u_m, u_m)|$$

$$\leq \nu |A u_m| + |f| + |P_m B(u_m, u_m)|$$

$$|P_m B(u_m, u_m)|^2 \leq |B(u_m, u_m)|^2$$

$$\int \underbrace{|u_m|^2}_{\frac{2}{3}} \underbrace{|u_m|^2}_{\frac{2}{3}} dx \leq \underbrace{\|u_m\|_{L^6}^2}_{\frac{2}{3}} \underbrace{\|Du_m\|_{L^3}^2}_{\frac{2}{3}}$$

$$\leq \|u_m\|^2 \|u_m\| |A u_m|$$

$$\leq K_1^3 |A u_m| \in L^2(0, T^{**})$$

$$\Rightarrow |P_m B(u_m, u_m)| \in L^4(0, T^{**}), \Rightarrow$$

$$\left\| \frac{du_m}{dt} \right\|_{L^2(0, T^{**}, H)} \leq \overline{K_0}, \text{ so } D(A) \subset V \subset H$$

$$X_1 \hookrightarrow X_0 \hookrightarrow X_{-1}$$

$$u_m \xrightarrow{\text{str}} u \text{ in } L^2(0, T^{**}, V),$$

$$u_m \xrightarrow{w} u \text{ in } L^\infty(0, T^{**}, V),$$

$$u_m \rightarrow u \text{ in } L^2(0, T^{**}, D(A)),$$

$$\frac{du_m}{dt} \rightarrow \frac{du}{dt} \text{ in } L^2(0, T^{**}, H).$$

Apr-15-2025

Weak-Strong Uniqueness, strong solution is unique in class of weak solution.

Let $u_0 = v_0 \in V$, $f \in H$. Let u be a weak solution with $u(0) = u_0$; let v be a strong solution w/ $v_0 = v(0)$.

$\nearrow T \rightarrow$ Leray Hopf (Energy inequality)

$\rightarrow u$ is global, v short time T^*

$\rightarrow$ Claim $u(t) = v(t)$ for all $t \in [0, T^*]$

Proof: $\frac{du}{dt} + \nu \Delta u + B(u, u) = f$ in $L^{4/3}(0, T^*, V')$.

$\frac{dv}{dt} + \nu \Delta v + B(v, v) = f$ in $L^2(0, T^*, H)$.

$v \in C([0, T], V)$, $v \in L^\infty(0, T, V)$, so $v \in L^4(0, T, V)$.

$u \in L^\infty(0, T, H)$, $u \in L^2(0, T, V)$, so $u \in L^2(0, T, H)$

$\left. \begin{array}{l} \text{dual} \\ \text{Test func.} \end{array} \right\}$

Take action:

$$\left\langle \frac{du}{dt}, v \right\rangle_{V'} + \left\langle \frac{dv}{dt}, v \right\rangle + 2\nu(u, v) + (B(u, v), v) + (B(v, v), v) = \langle f, v \rangle + \langle f, v \rangle$$

$\rightarrow$ can show (u, v) is abs. cont, and

$\frac{d}{dt}(u, v) = \left\langle \frac{du}{dt}, v \right\rangle + \left\langle \frac{dv}{dt}, u \right\rangle$; then integrate:

$$-2 \int_0^t (u(s), v(s)) + 2\nu \int_0^t (u, v) + \int_0^t \langle B(u, v), v \rangle + \int_0^t \langle B(v, v), v \rangle = -2 \int_0^t \langle f, v \rangle - 2(u_0, v_0)$$

→ Energy Hopf:

$$|u(t)|^2 + 2\nu \int_0^t \|u(\tau)\|^2 d\tau \leq \int_0^t (g, u) d\tau + |u_0|^2$$

"=" for v .

$$|v(t)|^2 + 2\nu \int_0^t \|v(\tau)\|^2 d\tau = \int_0^t (g, v) d\tau + |v_0|^2$$

add! $w = u - v$:

can show

$$|w(t)|^2 + 2\nu \int_0^t \|w(\tau)\|^2 d\tau + 2 \int_0^t \langle B(w, v), w \rangle d\tau \leq |u_0 - v_0|^2$$

$= |w_0|^2$
 $= 0$

$$|w(t)|^2 + 2\nu \int_0^t \|w(\tau)\|^2 d\tau + 2 \int_0^t \langle B(w, v), w \rangle d\tau \leq 0$$

$$|w(t)|^2 + 2\nu \int_0^t \|w(\tau)\|^2 d\tau \leq \int_0^t \int_{\mathbb{R}^6} \underbrace{|w|}_{L^6} \underbrace{|v|}_{L^2} \underbrace{|w|}_{L^3} dx d\tau$$

bounded.

$$\leq \int_0^t \|w\| \underbrace{\|w\|}_{\text{circled}} |w|^{1/2} \|w\|^{1/2} d\tau$$

$$\leq K_1 \int_0^t |w|^{1/2} \|w\|^{3/2} d\tau \quad \text{Young's.}$$

$$\leq \frac{K_1}{16\nu^3} \int_0^t |w|^2 d\tau + \frac{\nu}{2} \int_0^t \|w\|^2 d\tau$$

$$\Rightarrow |w(t)|^2 \leq \underbrace{16 \frac{K_1}{\nu^3} \int_0^t |w(\tau)|^2 d\tau}_{\text{S(6)}} \rightarrow \text{ Gronwall. }$$

$$\xi'(t) \leq \frac{16K_1^4}{\sqrt{3}} \xi(t) + e^{\frac{-16K_1^4}{\sqrt{3}}t}$$

$$\left(\xi(t) e^{\frac{16K_1^4}{\sqrt{3}}t} \right)' \leq 0 \Rightarrow$$

$$\xi(t) \leq e^{\frac{-16K_1^4}{\sqrt{3}}t} \xi(0) = 0.$$

$$\Rightarrow \int_0^t \|\omega(\tau)\|^2 d\tau \leq 0 \Rightarrow \int_0^T \|\omega(\tau)\|^2 d\tau = 0 \Rightarrow \omega(\tau) = 0 \text{ a.e.}$$

Now go to 2D. WTS global existence of strong solution in 2D.

$$\frac{dw}{dt} + \nu Au + B(u, u) = f \text{ in } L^2(0, T, H), \quad \underbrace{Au \in L^2(0, T, H)}_{\text{fa strong.}}$$

Formally:

$$\frac{1}{2} \frac{d}{dt} \|u\|^2 + \nu \|Au\|^2 = -(B(u, u), Au) + (f, Au)$$

$$\leq \underbrace{|(B(u, u), Au)|}_{L^4 L^4 L^2} + |(f, Au)|$$

$$\leq \|u\|_{L^4} \|u\|_{L^4} \|Au\|_{L^2} + \|f\| \|Au\|, \quad \|u\|_{L^4} \leq C \|u\|^{1/2} \|u\|^{1/2}$$

$$\stackrel{\text{Bourgin}}{\leq} \|u\|^{1/2} \|u\|^{1/2} \|u\|^{1/2} \|Au\|^{1/2} \|Au\|^{1/2} + \|f\| \|Au\| \Rightarrow$$

$$\frac{1}{2} \frac{d}{dt} \|u\|^2 + \nu \|Au\|^2 \leq K_0^{1/2} \|u\| \|Au\|^{3/2} + \|f\| \|Au\|$$

$$\leq \underbrace{K_0^2}_{\sqrt{3}} \|u\|^4 + \frac{\nu}{4} \|Au\|^2 + \frac{\nu}{4} \|Au\|^2 + \frac{\|f\|^2}{\nu} \Rightarrow$$

$$\frac{d}{dt} \|u\|^2 + \nu \|A u\|^2 \leq \frac{32 K_0^4}{\nu^3} \|u\|^4 + \frac{|f|^2}{\nu}$$

$$\leq \frac{32 K_0^4}{\nu^3} \left(\|u\|^4 + \frac{|f|^2 \nu^3}{32 K_0^4} \right)$$

$$\leq C_1 (\|u\|^2 + C_2)^2$$

$$\frac{d}{dt} \underbrace{(\|u\|^2 + C_2)}_{Z(t)} \leq C_1 (\|u\|^2 + C_2)^2$$

$$\boxed{\dot{Z}(t) \leq C_1 Z^2} \rightarrow \text{in } Z^0, \text{ bounded.}$$

$$\int_0^T Z(t) dt = \int_0^T \|u\|^2 dt + C_2 T$$

$$\leq K_2 + C_2 T$$

$$\dot{Z} \leq C_1 Z \cdot Z$$

$$Z(t) \leq Z(0) e^{C_1 \int_0^t Z(s) ds}$$

$$\boxed{Z(t) \leq Z(0) e^{C_1 (K_2 + C_2 T)}}$$

→ Bounded.

Apr-17-25

Euler Equations

→ NS w/ no viscosity

→ Numerically, Euler is easier to solve.

→ But, theoretically, still many questions about convergence of NS to Euler as $\nu \rightarrow 0$.

$\varepsilon \ll 1$

Consider $\begin{cases} \dot{x} = f(x, y) \\ \varepsilon \dot{y} = g(x, y) \end{cases}$, as $\varepsilon \rightarrow 0$, $y \rightarrow \infty$ and so need $\Delta t \rightarrow 0$ numerically.

If we take $\varepsilon = 0$, $\begin{cases} \dot{\bar{x}} = f(\bar{x}, \bar{y}) \\ g(\bar{x}, \bar{y}) = 0 \end{cases}$

→ If g is invertible, $\bar{y} = \Phi(\bar{x})$, say, then

$$\begin{aligned} \dot{\bar{x}} &= f(\bar{x}, \Phi(\bar{x})) \\ \bar{x}(0) &= x_0 \end{aligned}$$

→ Solve this, then ask how close this is to original problem?

ie, $\boxed{(\bar{x}(t), \Phi(\bar{x})) \approx (x(t), y(t)) ?!}$

↳ eg, $y \approx \Phi(x)$?

→ Since x is "slow", consider $\varepsilon \dot{y} = g(\bar{x}, y)$, $\bar{x} = x_0$, $y^{(0)} = y_0$.

→ Euler $\begin{cases} \rho u_t + (\rho u)_x + (\rho v)_y = 0 \\ \text{div}(u) = 0 \end{cases}$ periodic, $u(0) = u_0$.

→ Zakharov, $H = L^2 \& \text{div-free}$.

→ Use Stokes basis: $P_n = 0$

$$\frac{d}{dt} u_m + P_m (u_m \cdot \nabla) u_m + \underbrace{\nabla P_m}_{\text{b.c. } \nabla P_m \text{ is div-free}} = 0, \quad \text{div}(u_m) = 0, \quad u_m \in H_m.$$

$$\frac{du_m}{dt} + P_m B(u_m, u_m) = 0 \rightarrow \text{Quadratic ODE, local existence and uniqueness.}$$

$$\frac{1}{2} \frac{d}{dt} \|u_m\|^2 = 0 \Rightarrow \|u_m(t)\| = \|u_m(0)\| = \|P_m(u_0)\| \leq \|u_0\|.$$

→ Global existence for $[t \in \mathbb{R}]$, since energy is constant.

$$\begin{aligned} \frac{1}{2} \frac{d}{dt} \|u_m\|^2 &= - (P_m B(u_m, u_m), A u_m) \\ &= - \int (u_m \cdot \nabla) u_m (-\Delta u_m) dx \end{aligned}$$

→ Cannot bound this term since no viscosity

→ Try $[3]$ derivation

$$\frac{d}{dt} D^3 u_m + P_m D^3 (u_m \cdot \nabla) u_m + \underbrace{P_m \nabla D^3 P_m}_0 = 0. \quad // * D^3 u_m.$$

$$\frac{1}{2} \frac{d}{dt} \|D^3 u_m\|_{L^2}^2 = - \int (u_m \cdot \nabla) u_m D^3 u_m dx$$

$$= - \int \underbrace{(u_m \cdot \nabla) D^3 u_m}_0 D^3 u_m dx + \int D^2 u_m \nabla D u_m D^2 u_m +$$

$$\text{b.c. } \int (u \cdot \nabla) v v dx = 0 \quad \text{since } \text{div}(v) = 0.$$

$$\int D u_m \nabla D^2 u_m D^3 u_m dx.$$

$$\frac{1}{2} \frac{d}{dt} \|D^3 u_m\|_{L^2}^2 \leq C \|D^2 u_m\|_{L^3}^3 + \|Du_m\|_{L^\infty} \|Du_m\|_{L^2}^2$$

$$\leq C \|D^3 u_m\|_{L^2}^{3/2} + \|Du_m\|_{L^\infty}^3, \text{ so}$$

$$\dot{Z}_m \leq Z_m.$$

$\rightarrow$ Repeat short time
 existence in H^3
 boundedness.

Apr-18-2025

analyticity of NS in time:

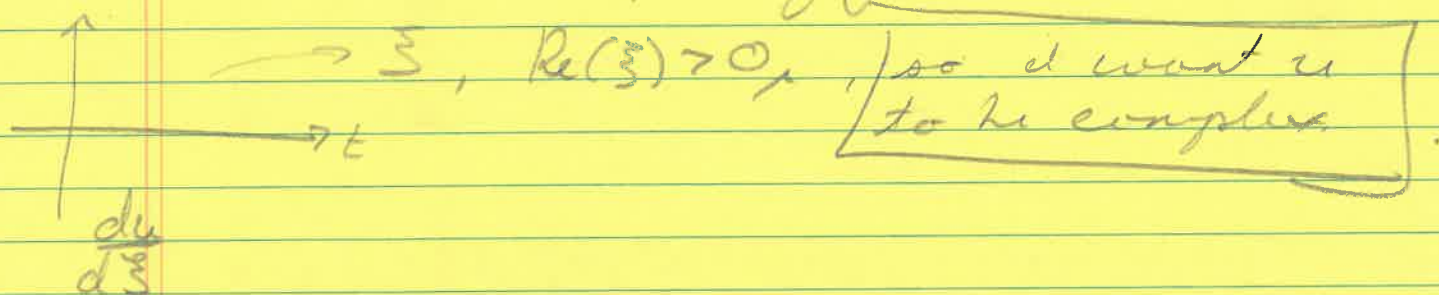
→ Consider $\frac{dw}{dz} = F(w)$ $w(z_0) = z_0$, $w \in \mathbb{C}$.



→ Need to assume F is analytic about w_0 in order for problem to make sense.

→ Solving this means w is analytic.

→ Back to NS: complexify time:



→ so we want $u \in H, v, u \in D(A)$, but these are Real spaces, so let's complexify:

$H_{\mathbb{C}} = H \oplus iH = \{ \phi + i\psi : \phi, \psi \in H \}$, same for $V_{\mathbb{C}}$, but now we need to understand

$\frac{dw}{dz} + vAu + B(u, u) = f$ [as complex!]

$\frac{dw}{dz} + P_m B(u_m, u_m) + vAu_m = P_m f$
 $u_m(0) = P_m u_0$

$u_0 \in V \subset V_{\mathbb{C}}$

So the "F" is ^{quad} $B(u_m, u_m)$, ^{line} $A u_m$, ^{const} f , so
things are analytic,

$$u_m = \sum_k \alpha_k(z) \psi_k(x).$$

So, since we have analytic F ,

we can apply the same idea and
get analytic in time (at least
in a neighborhood).

Apr -22-2025

Have to focus on 2D to get long time behavior.

Dynamical System:

$$u(t) = \sum_{k=1}^{\infty} \alpha_k(t) u_k; \quad \{\alpha_k(t)\}_{k=1}^{\infty}$$

Dissipative:

→ Find a ball (absorbing) such that all solutions end up in the ball.

$$\frac{du}{dt} + \nu Au + B(u, u) = f;$$

$$\frac{d}{dt} \frac{|u|^2}{2} + \nu \|u\|^2 = |f \cdot u| \leq |f| \cdot |u| \leq |f| \cdot \|u\|_{L_1^{\infty}}$$

$$\Rightarrow \frac{d}{dt} \frac{|u|^2}{2} + \nu \|u\|^2 \leq \frac{|f|}{\nu L_1}$$

$$\frac{d}{dt} |u|^2 + \nu L_1 |u|^2 \leq \frac{|f|^2}{\nu L_1^2} \Rightarrow$$

$$|u(t)|^2 \leq e^{-\nu L_1 t} |u_0|^2 + \frac{|f|^2}{(\nu L_1)^2} (1 - e^{-\nu L_1 t}) \rightarrow$$

$$\limsup_{t \rightarrow \infty} |u(t)|^2 \leq \frac{|f|^2}{(\nu L_1)^2} =: R_0^2$$

$$\text{If } |u_0| < 2R_0, \text{ then } |u(t)|^2 \leq e^{-\nu L_1 t} 4R_0^2 + \frac{|f|^2}{(\nu L_1)^2} (1 - e^{-\nu L_1 t})$$
$$\leq e^{-\nu L_1 t} (4R_0^2) + (4R_0^2) (1 - e^{-\nu L_1 t})$$

$$\leq 4R_0^2$$

→ Stays in this ball.

$$s_1 = 0, s_2 = 1$$

$$s_1 \quad d/2 = s^* \quad s_2$$

dim 2D

$$2/2 = 1 = s^*$$

$$\|u\|_{L^\infty} \leq C \|u\|_{L^2}^{1/2} \|u\|_{H^2}^{1/2}$$

dim 3D

$$3/2 = s^*$$

$$\|u\|_{L^\infty} \leq \begin{cases} C \|u\|_{H^2}^{1/2} \|u\|_{H^2}^{1/2} \\ C \|u\|_{L^2}^{1/4} \|u\|_{H^2}^{3/4} \end{cases}$$

Two are the only exponents that give correct units. So best possible bounds.

• interpolation:

$$2D: \theta = 4, \quad \frac{1}{8} = \frac{1}{2} - \frac{3}{2} \Rightarrow s = 2/2, \Rightarrow \|u\|_{L^4} \leq C \|u\|_{L^2}^{1/2} \|u\|_{H^2}^{1/2}$$

$$3D: \theta = 4 \Rightarrow \frac{1}{8} = \frac{1}{2} - \frac{5}{3} \Rightarrow s = \frac{3}{4} \Rightarrow \|u\|_{L^4} \leq C \|u\|_{L^2}^{1/4} \|u\|_{H^2}^{3/4}$$

$$\theta = 3 \Rightarrow \|u\|_{L^3} \leq C \|u\|_{H^{1/2}} \leq C \|u\|_{L^2}^{1/2} \|u\|_{H^2}^{1/2}$$

$$\theta = 6 \Rightarrow \|u\|_{L^6} \leq C \|u\|_{H^2}$$

Whole problem w/ 3D NS: Stronger norm has more power. But since the bounds are solid, this is the best we can do with this approach.

→ These are key inequalities, and also holds for periodic case.

Back to distributions: $\Omega = \mathbb{T}^d = (\mathbb{R}/\mathbb{Z})^d$
 $\mathcal{D}(\Omega) = (C_c^\infty(\Omega), \mathcal{T})$, $\mathcal{T}(\Omega)$ dense in $\mathcal{D}(\Omega)$.
 $\hookrightarrow$ Trig polys

$$f \in L^p(\mathbb{R}), \quad \hat{f}_k = \frac{1}{L^d} \int_{\mathbb{R}^d} f(x) e^{-\frac{2\pi i k \cdot x}{L}} dx,$$

$$(f, g) = \sum_{k \in \mathbb{Z}^d} \hat{f}_k \overline{\hat{g}_k}.$$

Defn

$$\text{Let } \mu \in \mathcal{D}'(\mathbb{R}). \quad \tilde{\mu}_k := \langle \mu, e^{\frac{2\pi i k \cdot x}{L}} \rangle \frac{1}{L^d}$$

$$\text{Claim: Let } \varphi \in \mathcal{D}(\mathbb{R}), \quad \varphi(x) = \sum_{k \in \mathbb{Z}} \hat{\varphi}_k e^{\frac{2\pi i k \cdot x}{L}}, \quad \mu \in \mathcal{D}'(\mathbb{R})$$

$$\langle \mu, \varphi \rangle = \sum_{k \in \mathbb{Z}^d} \mu_k \overline{\hat{\varphi}_k}.$$

$$\text{Proof: } S_N(\varphi) = \sum_{|k| < N} \hat{\varphi}_k e^{\frac{2\pi i k \cdot x}{L}} \rightarrow \varphi \text{ in } \mathcal{D}(\mathbb{R})!$$

$$\langle \mu, S_N(\varphi) \rangle = \sum_{|k| < N} \hat{\mu}_k \overline{\hat{\varphi}_k}, \text{ take limit! } \Rightarrow$$

$$\langle \mu, S_N(\varphi) \rangle \rightarrow \langle \mu, \varphi \rangle \Rightarrow \langle \mu, \varphi \rangle = \sum_{k \in \mathbb{Z}^d} \hat{\mu}_k \overline{\hat{\varphi}_k}. \quad \square$$

$$H_p^1(\mathbb{R}) = (H_p^1)^* = \text{dual of } H_p^1. \text{ Let } \mu \in (H^1)^* \Rightarrow \exists \tilde{\mu} \in \mathcal{D}'(\mathbb{R})$$

$$\text{s.t. } \langle \mu, \varphi \rangle_{(H^1)^* \times H^1} = \langle \tilde{\mu}, \varphi \rangle \quad \forall \varphi \in \mathcal{D}(\mathbb{R}). \rightarrow \text{Claim}$$

$$\text{Proof: If } \varphi \in \mathcal{D}'(\mathbb{R}) \Rightarrow \varphi \in H^1(\mathbb{R}). \quad (\mathcal{D}(\mathbb{R}) \subset H^1(\mathbb{R}))$$

$$\text{So } \langle \mu, \varphi \rangle_{(H^1)^* \times H^1}, \text{ define } \langle \tilde{\mu}, \varphi \rangle := \langle \mu, \varphi \rangle_{(H^1)^* \times H^1}.$$

Linearity is clear. Let $\varphi_n \rightarrow \varphi$ in $\mathcal{D}(\mathbb{R})$. Show $\langle \tilde{\mu}, \varphi_n \rangle \rightarrow \langle \tilde{\mu}, \varphi \rangle$. But $\varphi_n \rightarrow \varphi$ in $\mathcal{D}(\mathbb{R}) \Rightarrow \varphi_n \rightarrow \varphi$ in H^1 . And that's it. ~~□~~

$$\text{Thus: } (H_p^1(\mathbb{R}))^* \subset \mathcal{D}'(\mathbb{R}).$$

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Recap: $\mu \in \mathcal{D}'$, $\varphi \in \mathcal{D}$, $\langle \mu, \varphi \rangle = \left(\sum_{k \in \mathbb{Z}^d} \hat{\mu} \hat{\varphi} \right) L^d$

if $\mu \in (H^1)'$, $\exists \tilde{\mu} \in \mathcal{D}'$ s.t. $\langle \mu, \varphi \rangle = \langle \tilde{\mu}, \varphi \rangle \forall \varphi \in \mathcal{D}$,

Focus on H^1 , $(H^1)'$. Let $\mu \in (H^1)' \subset \mathcal{D}'(\mathbb{R})$,

$$\tilde{\mu}_k = \left\langle \tilde{\mu}, e^{-\frac{2\pi i x \cdot k}{L}} \right\rangle = \left\langle \mu, e^{-\frac{2\pi i x \cdot k}{L}} \right\rangle L^d$$

$(H^1)' \times H^1$

so $\langle \mu, \varphi \rangle_{(H^1)' \times H^1} = L^d \sum \hat{\mu}_k \hat{\varphi}_k \quad \forall \varphi \in H^1$

say $\mu = \sum \mu_k e^{\frac{2\pi i x \cdot k}{L}}$

$$\|\mu\|_{(H^1)'} = \sup_{\|\varphi\|=1} \langle \mu, \varphi \rangle_{(H^1)' \times H^1} = \sup_{\|\varphi\|=1} \left(\sum_k \hat{\mu}_k \hat{\varphi}_k \right) L^d \leq$$

$$\sup_{\|\varphi\|=1} \sum_k \left(|\hat{\mu}_k| |\hat{\varphi}_k| \frac{(1+|k|^2)^{\frac{1}{2}}}{L^{\frac{1}{2}}} \frac{L^{\frac{1}{2}}}{(1+|k|^2)^{\frac{1}{2}}} \right) L^d$$

$$\leq \left(\sum_k |\mu_k|^2 (1+|k|^2) \right)^{\frac{1}{2}} L^{\frac{1}{2}} \underbrace{\left(\sum_k (1+|k|^2) |\hat{\varphi}_k|^2 \right)^{\frac{1}{2}}}_{\|\varphi\|_{H^1}=1} L^{\frac{1}{2}}$$

$$= \left(\sum_k \frac{|\mu_k|^2}{(1+|k|^2)} \right)^{\frac{1}{2}} L^{\frac{1}{2}}$$

$\rightarrow$ Ex: Let $b_k \in \mathbb{C}$, $\bar{b}_k = b_{-k}$, $\exists \mu \in (H^1)'$ s.t. $\hat{\mu}_k = b_k$

iff $\sum_k \frac{|b_k|^2}{1+|k|^2} < \infty$

$$\hookrightarrow \langle \mu, \varphi \rangle = \sum_k b_k \hat{\varphi}_k$$

NS:
$$\begin{cases} \partial_t u + (u \cdot \nabla) u + \nabla p = f - \nu \Delta u \\ \operatorname{div}(u) = 0 \\ u \text{ periodic} \end{cases}$$

$$\bar{u} = \frac{1}{|\Omega|} \int_{\Omega} u(x) dx;$$

Component, $k=1, 2, \dots, d$

$$\partial_t u_k + \underbrace{\sum_{\ell} (u_{\ell} \frac{\partial}{\partial x_{\ell}}) u_k}_{\sum_{\ell} u_{\ell} \frac{\partial}{\partial x_{\ell}} u_k} + \partial_x p - \nu \sum_{\ell} \partial_{\ell}^2 u_k = f_k$$

$$\frac{d}{dt} \bar{u}_k = \bar{f}_k \quad \text{if} \quad \bar{f}_k = 0 \Rightarrow \bar{u}_k(t) = \bar{u}_k(0) (=0).$$

if $\bar{f}=0$, $\bar{u}_0=0$, then $\bar{u} \equiv 0 \forall t$. So we focus on case $\bar{f}=0$, $\bar{u}_0=0$, so $\bar{u}(t)=0$.

Poincaré inequality: Let $\varphi \in H_p^1$,

$$\|\varphi - \bar{\varphi}\|_{L^2} \leq C_p^{(2)} \|\nabla \varphi\|_{L^2}.$$

$$\text{So } \bar{\varphi}=0 \Rightarrow \|\varphi\|_{L^2} \leq C_p \|\nabla \varphi\|_{L^2} \Rightarrow$$

$$(L^2 C_p^{(2)+1}) \|\nabla \varphi\|_{L^2} \geq \|\varphi\|_{H^1} = L_p^1 \|\varphi\|_{L^2} + \|\nabla \varphi\|_{L^2} \geq \|\nabla \varphi\|_{L^2}$$

Let $X \subset L_p^2(\Omega)$. Define $X := \{\varphi \in X : \int \varphi dx = 0\}$.

$\downarrow$ subspace

Dirichlet Norm

$$\mu \in (H^1)', \quad \|\mu\|_{(H^1)'}^2 = L^{-1} \sum \frac{|\hat{\mu}_k|^2}{1+|k|^2}, \quad v \in (H^1)'$$

$$(\mu, v)_{H^{-1}} = L \sum_k \frac{\hat{\mu}_k \bar{\hat{v}}_k}{1+|k|^2} \rightarrow \text{inner product, get}$$

$$(v, \nabla p)_{(H^1)'} = 0 \quad \begin{array}{l} \nearrow \text{divergence free.} \\ \searrow \text{gradient of someone.} \end{array}$$

$$\Rightarrow (H^1)' = (H^1)'_0 \oplus (H^1)'_g$$

Sim: If $v \in (L^2_p(\Omega))^d$, $\exists! u \in L^2_p(\Omega)$, $p \in \dot{H}^1_p$
 s.t. $v = u + \nabla p$
 $\Rightarrow L^2_p = (L^2_p)_0 \oplus (L^2_p)_g$

$$(L^2_p(\Omega))_{L^2}^d = H \oplus H^\perp, \quad H = \{u \in (L^2_p(\Omega))^d : \operatorname{div}(u) = 0\}$$

$$H^\perp = \{\nabla p \in (L^2_p(\Omega))^d : p \in \dot{H}^1_p(\Omega)\}$$

$$(H^2_p(\Omega))_{H^1}^d = V \oplus V^\perp, \quad V = \{u \in (H^2_p(\Omega))^d : \operatorname{div}(u) = 0\}$$

$$V^\perp = \{\nabla p : p \in \dot{H}^2\}$$

Denote by $\dot{T}(\Omega)$ = trig poly w/ 0 average.

$$\mathcal{V} = \{u \in \dot{T}(\Omega) : \operatorname{div}(u) = 0\}$$

Claim:

- H is closed subspace of L^2
- V is closed subspace H^1
- $H = \overline{\mathcal{V}}$ in L^2
- $V = \overline{\mathcal{V}}$ in H^1

• inner product in H : $(\varphi, \psi) = \int \varphi \psi \, dx$ $\varphi, \psi \in H$,
 $\|\varphi\|^2 = (\varphi, \varphi) \rightarrow L^2$ norm.

• inner product in V : $((\varphi, \psi)) = \int \nabla \varphi \cdot \nabla \psi \, dx$,
 $\|\varphi\|^2 = ((\varphi, \varphi))$, norm b.c. Poincaré.