

Variational models for incompressible Euler equations

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Incompressible Euler equations

The Euler equations describe the evolution in time of the velocity \mathbf{u} of an incompressible fluid:

$$\begin{cases} \partial_t \mathbf{u} + (\mathbf{u} \cdot \nabla) \mathbf{u} = -\nabla p & \text{in } [0, T] \times D, \\ \operatorname{div} \mathbf{u} = 0 & \text{in } [0, T] \times D, \\ \mathbf{u} \cdot \mathbf{n} = 0 & \text{on } [0, T] \times \partial D. \end{cases}$$

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$$\begin{cases} \dot{g}(t, a) = \mathbf{u}(t, g(t, a)), \\ g(0, a) = a. \end{cases}$$

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If \mathbf{u} is smooth, then $g(t, \cdot) : D \rightarrow D$ is a diffeomorphism and

$$\operatorname{div} \mathbf{u} = 0 \quad \Rightarrow \quad g(t, \cdot)_{\#} \operatorname{vol}_D = \operatorname{vol}_D,$$

i.e. $\operatorname{vol}_D(g(t, \cdot)^{-1}(E)) = \operatorname{vol}_D(E)$ for all E Borel.

(vol_D = volume measure in D , renormalized to be a probability)

$$\text{Euler} \iff \begin{cases} \ddot{g}(t, a) = -\nabla p(t, g(t, a)) & (t, a) \in [0, T] \times D, \\ g(0, a) = a & a \in D, \\ g(t, \cdot) \in \text{SDiff}(D) & t \in [0, T]. \end{cases}$$

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Weak solutions

$d = 2$: well-posedness of distributional solutions with bounded vorticity (Yudovich, 1963).

$d \geq 3$: “very” weak solutions:

Young measure solutions (DiPerna-Majda, 1987);

Maximally dissipative solutions (P.L.Lions, 1995).

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Arnold interpretation

Arnold (1966):

$(S\text{Diff}, \|\cdot\|_{L^2}) \simeq$ infinite dimensional manifold

Tangent space \simeq divergence free vector fields

Euler equations \simeq geodesic equations

One looks for solutions to Euler equations by minimizing

$$\int_0^1 \frac{1}{2} \int_D |\dot{g}(t, x)|^2 d\text{vol}_D(x) dt$$

with $g(t, \cdot) : [0, 1] \rightarrow S\text{Diff}(D)$, $g(0, \cdot) = f$ and $g(1, \cdot) = h$ (by right invariance, one may assume $f = i$).

Existence: Ebin-Marsden (1970), $g \circ f^{-1} \sim i$.

$\delta(f, h) :=$ Arnold distance.

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This variational problem is different from solving Euler equations: one does not fix the initial velocity of the geodesic, but the final point. Nevertheless, the investigation of this problem leads to difficult and still not completely understood questions (typical of Calculus of Variations) namely:

- (a) Non-attainment and Lavrentiev (gap) phenomena.
- (b) Necessary and sufficient optimality conditions.
- (c) Regularity of the pressure field.
- (d) Regularity of (relaxed) curves with minimal length.

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Non-existence results

Shnirelman:

$$\exists g \in \text{SDiff}([0, 1]^2) \quad \text{s.t.} \quad \delta(i, g) = +\infty.$$

Moreover, if

$$h(x_1, x_2, x_3) := (g(x_1, x_2), x_3) \in \text{SDiff}([0, 1]^3), \quad g \text{ as above,}$$

then $\delta(i, h)$ is not attained:

if a minimizer $t \mapsto g(t)$ exists and $u := \dot{g} \circ g^{-1}$, then

$$\tilde{u}(x_1, x_2, x_3) := u(x_1, x_2, \eta(x_3)), \quad \eta(x_3) := \min\{2x_3, 2 - 2x_3\},$$

induces a path \tilde{g} with strictly less action and still joining i to h .

Minimizing sequences exhibit oscillations on small scales \rightsquigarrow need of introducing some relaxed solutions.

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Goal of the talk:

introduce the theory of relaxed solutions ([Brenier](#), 1989-1999) and study the properties of minimizers.

References:

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Relaxed solutions

1st relaxation: relax the smoothness constraint

$g(t, \cdot)$ is a *measure-preserving map* (not necessarily injective):

$$S(D) := \{g : D \rightarrow D : g_{\#} \text{vol}_D = \text{vol}_D\}.$$

2nd relaxation: introduce multivalued maps

$g(t, \cdot)$ is not necessarily a map, but a *measure preserving plan* (roughly speaking, a multivalued map which preserves the measure):

$$\Gamma(D) := \{\eta \in \mathcal{P}(D \times D) : (\pi_1)_{\#}\eta = (\pi_2)_{\#}\eta = \text{vol}_D\},$$

$$\pi_1(x, y) = x, \quad \pi_2(x, y) = y, \quad \forall (x, y) \in D \times D.$$

$S(D) \subset \Gamma(D)$ with the identification

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Minimize the action functional

$$\mathcal{A}(\eta) := \int_{\Omega(D)} \frac{1}{2} \int_0^1 |\dot{\omega}|^2 dt d\eta(\omega), \quad \eta \in \mathcal{P}(\Omega(D)),$$

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Curves in $S\text{Diff}(D)$ induce *generalized incompressible flows*:

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Brenier (1989):

$$\Omega(D) := C([0, 1]; D), \quad e_t(\omega) := \omega(t), \quad t \in [0, 1].$$

Minimize the action functional

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then $\bar{\delta}(i, h) \leq \sqrt{d}$.

Compactness + semicontinuity \Rightarrow existence of minimizers.

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There exists a minimizing η connecting i to $-i$ which is non-deterministic in between: $(e_0, e_t)_{\#} \eta \in \Gamma(D) \setminus S(D)$, $t \in (0, 1)$.

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Extended model

Need to connect $\eta = \eta_a \otimes \text{vol}_D$ to $\gamma = \gamma_a \otimes \text{vol}_D$ (here we are disintegrating both the initial and final plan with respect to the first variable).

Idea: “double” the state space, adding to the Eulerian state space D a Lagrangian state space A . Even though A could be thought as an identical copy of D , it is convenient to denote it by a different symbol. Set

$$\Omega^*(D) := \Omega(D) \times D,$$

and consider probability measures $\eta = \eta_a \otimes \text{vol}_D$ on $\Omega^*(D)$, with $\eta_a \in \mathcal{P}(\Omega(D))$.

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$(\Gamma(D), \bar{\delta})$ is a metric space. Moreover, it is *complete* and a *length* space, whose convergence is stronger than narrow convergence.

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Density results and relaxation

$$S(D) = \{(i \times g)_\# \text{vol}_D\} \subset \Gamma(D) \quad \text{dense.}$$

Moreover, if $D = [0, 1]^d$, $d \geq 2$,

$$S(D) = \overline{\text{SDiff}(D)^{L^2(\text{vol}_D)}} \quad (\text{Brenier-Gangbo, 2003}).$$

Natural question:

relation between the distance $\bar{\delta}(i, \cdot)$ and the relaxation δ_* of the Arnold distance, i.e. for any $h \in S(D)$

$$\delta_*(h) := \inf \left\{ \liminf_{n \rightarrow \infty} \delta(i, h_n) : h_n \in \text{SDiff}(D), \int_D |h_n - h|^2 d \text{vol}_D \rightarrow 0 \right\},$$

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Theorem (Density of smooth flows (Shnirelman, 1994))

$D = [0, 1]^d$, $d > 2$. For any generalized incompressible flow η between i and $h \in \text{SDiff}(D)$ there exist smooth flows g_k connecting i to h satisfying:

- (a) $\mathcal{A}(g_k) \rightarrow \mathcal{A}(\eta)$;
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Moreover, $\delta \sim \|\cdot\|_{L^2}$:

$$\frac{1}{\sqrt{2}} \|f - g\|_{L^2(\text{vol}_D)} \leq \delta(f, g) \leq C \|f - g\|_{L^2(\text{vol}_D)}^\alpha.$$

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The pressure field

Brenier (1993):

∃! pressure field (up to an additive time-dependent constant).

The pressure field appear when we relax the incompressibility constraint.

Consider *almost incompressibles flows* ν : if ρ^ν denotes its density, i.e.

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$$\partial_t \overline{\mathbf{v}}_t(\mathbf{x}) + \operatorname{div}(\overline{\mathbf{v}} \otimes \overline{\mathbf{v}}_t(\mathbf{x})) + \nabla_x p(t, \mathbf{x}) = 0,$$

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As in general $\overline{\mathbf{v}} \otimes \overline{\mathbf{v}}_t \neq \overline{\mathbf{v}}_t \otimes \overline{\mathbf{v}}_t$ (due to branching and multiple velocities), these solutions are a priori not distributional. However, in some special situations it may happen that $\overline{\mathbf{v}} \otimes \overline{\mathbf{v}}_t - \overline{\mathbf{v}}_t \otimes \overline{\mathbf{v}}_t$ is a gradient (Bernot-F.-Santambrogio, 2008), so that $\overline{\mathbf{v}}_t$ is a distributional solution for a new “macroscopic” pressure.

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Necessary and sufficient optimality conditions

Remark: if $q \in L^1([0, 1] \times D)$ and $\int_D q(t, \cdot) d \text{vol}_D = 0$, then

$$\int_{\Omega^*(D)} \int_0^1 q(t, \omega(t)) dt d\eta(\omega, a) = \int_0^1 \int_D q(t, x) d \text{vol}_D(x) dt = 0$$

for all incompressible η . Set

$$c_q^{0,1}(x, y) := \inf \left\{ \int_0^1 \frac{1}{2} |\dot{\omega}|^2 - q(t, \omega) dt : \omega(0) = x, \omega(1) = y \right\}$$

the value function for the Lagrangian $\mathcal{L}_q(t, x, v) := \frac{1}{2} |v|^2 - q(t, x)$.
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Let (\mathbf{u}, p) be a smooth solution of Euler such that p satisfies

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Then the measure η induced by the flow of \mathbf{u} is optimal on $[0, T]$ (and is the unique one if the inequality is strict).

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For simplicity we consider $D = \mathbb{T}^d$, and set $\text{vol}_{\mathbb{T}} = \text{vol}_D$.

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- We define a *precise* representative \bar{p} :

$$\bar{p}(t, x) := \liminf_{\varepsilon \downarrow 0} p(t, \cdot) * \phi_\varepsilon(x)$$

is a “good” definition.

- In the minimization problem defining the value function we consider only curves ω which satisfy

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where $Mp(t, \cdot) =$ spherical maximal function of $p(t, \cdot)$.

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Let $\eta = \eta_a \otimes \text{vol}_{\mathbb{T}}$ be an optimal incompressible flow between $\eta = \eta_a \otimes \text{vol}_{\mathbb{T}}$ and $\gamma = \gamma_a \otimes \text{vol}_{\mathbb{T}}$. Then

- (i) η is concentrated on locally minimizing paths for $\mathcal{L}_{\bar{p}}$;
- (ii) for all intervals $[s, t]$, for $\mu_{\mathbb{T}}$ -a.e. a , the plan $(e_s, e_t)_{\#} \eta_a$ is $c_{\bar{p}}^{s,t}$ -optimal, i.e.

$$\int_{\mathbb{T}^d \times \mathbb{T}^d} c_{\bar{p}}^{s,t}(x, y) d(e_s, e_t)_{\#} \eta_a \leq \int_{\mathbb{T}^d \times \mathbb{T}^d} c_{\bar{p}}^{s,t}(x, y) d\lambda$$

for any $\lambda \in \mathcal{P}(\mathbb{T}^d \times \mathbb{T}^d)$ having the same marginals of $(e_s, e_t)_{\#} \eta_a$.

Conversely, if (i), (ii) hold with \bar{p} replaced by some function q with $Mq \in L^1([0, 1] \times \mathbb{T}^d)$, then η is optimal and q is the pressure field.

Condition (ii) becomes meaningful only when $(e_s)_{\#} \eta_a$ are not Dirac masses.

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- (i) η is concentrated on locally minimizing paths for $\mathcal{L}_{\bar{p}}$;
- (ii) for all intervals $[s, t]$, for $\mu_{\mathbb{T}}$ -a.e. a , the plan $(e_s, e_t)_{\#} \eta_a$ is $c_{\bar{p}}^{s,t}$ -optimal, i.e.

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for any $\lambda \in \mathcal{P}(\mathbb{T}^d \times \mathbb{T}^d)$ having the same marginals of $(e_s, e_t)_{\#} \eta_a$.

Conversely, if (i), (ii) hold with \bar{p} replaced by some function q with $Mq \in L^1([0, 1] \times \mathbb{T}^d)$, then η is optimal and q is the pressure field.

Condition (ii) becomes meaningful only when $(e_s)_{\#} \eta_a$ are *not* Dirac masses.

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Conclusions

- The above results show a connection with the theory of action-minimizing measures, though in our case the Lagrangian $\frac{1}{2}|v|^2 - \bar{p}(t, x)$ is possibly non-smooth and not given a priori, but *generated* by the variational problem itself.
- Nice variation on a classical theme of Calculus of Variations: we have a field of (possibly nonsmooth, or intersecting) *minimizers* which has to produce an incompressible flow *in the state space*.
- This structure seems to be rigid, and it might lead to new regularity results for the pressure field.
- Euler-Lagrange equations (F.-Mandorino, 2009):

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In the BV case we may hope to have an analogous result, and deduce for instance $\dot{\omega} \in BV([0, 1])$ η -a.e.

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Thanks for your attention!