



# Center for Scientific Computation And Mathematical Modeling

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## Critical Thresholds in Eulerian Dynamics

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## Eulerian dynamics & questions of regularity

- Newton:  $\frac{d^2 \mathbf{x}(t)}{dt^2} = \mathbf{F}, \quad \mathbf{x} = (x_1, \dots, x_N)^\top \in \mathbb{R}^N$
- Eulerian description:  $\mathbf{u}(\mathbf{x}, t) = \frac{d\mathbf{x}}{dt} = (u_1(\mathbf{x}, t), \dots, u_N(\mathbf{x}, t))^\top$

$$\mathbf{u}_t + \mathbf{u} \cdot \nabla_{\mathbf{x}} \mathbf{u} = \mathbf{F} : \quad \frac{\partial u_i}{\partial t} + \sum_{k=1}^N u_k \frac{\partial u_i}{\partial x_k} = F_i, \quad i = 1, 2, \dots, N$$

⊙ velocity  $\mathbf{u}(\mathbf{x}, t)$  is governed by forcing  $\mathbf{F} = \mathbf{F}[\mathbf{u}, \nabla_{\mathbf{x}} \mathbf{u}, \dots]$

Q.: whether smooth solutions develop singularity in a finite time?

Answer — possible scenarios:

No – global smooth solutions:  $\mathbf{u}(\cdot, t)$  remains smooth for all time

Yes – finite time breakdown: shocks, singularities,..  $|\nabla_{\mathbf{x}} \mathbf{u}(\cdot, t_c)| \uparrow \infty$

- **Critical threshold phenomena**: regularity depends on initial configurations

# The prototype example of Euler-Poisson equations

$$\rho_t + \nabla_{\mathbf{x}} \cdot (\rho \mathbf{u}) = 0$$

$$(\rho \mathbf{u})_t + \nabla_{\mathbf{x}} \cdot (\rho \mathbf{u} \otimes \mathbf{u}) = \rho \mathbf{F}$$

⊙ Eulerian dynamics:  $\mathbf{u}_t + \mathbf{u} \cdot \nabla_{\mathbf{x}} \mathbf{u} = \mathbf{F}$

- Density  $\rho := \rho(\mathbf{x}, t)$ ; velocity  $\mathbf{u} := \mathbf{u}(\mathbf{x}, t)$ ; Forcing  $\mathbf{F} = \mathbf{F}[\mathbf{u}, \nabla_{\mathbf{x}} \mathbf{u}, \dots]$

$$\mathbf{F} = \overbrace{-\kappa \nabla_{\mathbf{x}} \phi}^{\text{Electric field}} + \frac{A}{\rho} \overbrace{\nabla_{\mathbf{x}} p(\rho)}^{\text{pressure}} + \text{relaxation} + \text{dissipation} + \dots$$

- Poissonian potential  $\phi := \phi(\mathbf{x}, t)$ :  $-\Delta \phi = \rho + \text{background}$

- Applications: semi-conductors, evolution of galaxies, ...

$\kappa \neq 0$  — a scaled Debye constant:

$\kappa > 0$  repulsive forcing;  $\kappa < 0$  attractive forcing

## The example of Euler-Poisson equations

$$\mathbf{u}_t + \mathbf{u} \cdot \nabla_{\mathbf{x}} \mathbf{u} = -\kappa \nabla_{\mathbf{x}} \phi + \frac{A}{\rho} \nabla_{\mathbf{x}} p(\rho)$$

- ⊙  $\kappa = 0$ : isentropic model of compressible Euler equations  
finite time blowup — one-dimensional shocks (Lax '72)
- ⊙ State of the theory (prototype):

Results	Method	initial data
Local regularity $t \in [0, T]$	Energy method	all $(\rho_0 > 0, u_0) \in H^s$
Weak solution $t < \infty$	compactness	all $(\rho_0 > 0, u_0) \in BV$
Global regularity $t < \infty$	energy method	small perturbation
Finite time blowup $t = t_c$	global invariant	large initial data
<b>Critical Threshold</b>	<b>spectral dynamics</b>	'generic' initial data

- ⊙ A partial list of the experts:

G.-Q. Chen, Donatelli, Engelberg, Gamblin, Y. Guo, T. Luo, Makino, Marcati, Markowich, Natalini, Perthame, Schmeiser, Ukai, D. Wang, Z. Xin, ...

# One-dimensional Euler-Poisson equation

$$\begin{aligned}\rho_t + (\rho u)_x &= 0, & x \in \mathbb{R}, \\ u_t + uu_x &= -\kappa\phi_x\end{aligned}$$

— smooth initial data:  $\rho(x, 0) = \rho_0(x) > 0$ ,  $u(x, 0) = u_0(x)$

• no pressure; zero background:  $-\phi_{xx} = \rho$

• Global smooth solution if

$$u'_0(x) > -\sqrt{2\kappa\rho_0(x)}, \quad \forall x \in \mathbb{R}$$

• Breakdown: if  $\exists$  an  $x$  s.t.  $u'_0(x) \leq -\sqrt{2\kappa\rho_0(x)}$

$\Rightarrow$  regularity breaks down at a finite  $t = t_c$ :  $u(\cdot, t_c) \downarrow -\infty$

• Burgers equation  $\kappa = 0$ : 'generic' breakdown unless  $u_0(x) \uparrow \forall x$

• Critical threshold ( $\kappa > 0$ ):

Global solutions for large set of 'generic' initial configurations

## Critical threshold in one-dimensional Euler-Poisson

- Mass equation:  $\rho_t + (\rho u)_x = 0$  reads,  $\boxed{d := u_x}$

$$(\partial_t + u\partial_x)\rho + u_x\rho = 0 \implies \boxed{\rho' + d\rho = 0} \quad (1)$$

- $\partial_x$ (Balance equation:  $u_t + uu_x = \kappa\phi_x$ ) reads

$$(\partial_t + u\partial_x)u_x + u_x^2 = \kappa\rho \implies \boxed{d' + d^2 = \kappa\rho} \quad (2)$$

⊙ **Linear stability is of no help:**  $\lambda \begin{pmatrix} 0 & 0 \\ \kappa & 0 \end{pmatrix} = 0$

⊙ Manipulate:  $\rho \times (2) - d \times (1) = \kappa\rho^2 \implies \left(\frac{d}{\rho}\right)' = \frac{\rho d' - d\rho'}{\rho^2} = \kappa$

⊙ Decoupling:  $\frac{d}{\rho} = \kappa t + \frac{u'_0}{\rho_0} \implies d' + d^2 = \frac{\kappa d}{\kappa t + u'_0/\rho_0}$

- **Nonlinear resonance:**  $u_x = d = \frac{u'_0 + \kappa\rho_0 t}{1 + u'_0 t + \kappa\rho_0 \frac{t^2}{2}}$

- Geometry of characteristics: straight lines ( $\kappa = 0$ )  $\rightarrow$  parabolas ( $\kappa > 0$ )

## More on one-dimensional Euler-Poisson $u_t + uu_x = F$

- **Adding pressure:**  $F[u, u_x] = -\kappa\phi_x + \frac{A}{\rho}(\rho^\gamma)_x$ ,  $\gamma \geq 1$

Thm (w/Dongming Wei) Global smooth solution iff

$$u'_0(x) \geq -\sqrt{2K\rho_0(x)} + \sqrt{A\gamma} \frac{|\rho'_0(x)|}{(\sqrt{\rho_0(x)})^{3-\gamma}}, \quad K = K(\kappa) \sim \kappa.$$

Poisson and pressure compete: global regularity vs. breakdown

- **Adding non-zero background:**  $-\phi_{xx} = \rho - c$ :  $|u'_0(x)| \leq \sqrt{\kappa(2\rho_0(x) - c)}$

- **Adding relaxation:**  $u_t + uu_x = -\kappa\phi_x - \frac{u}{\varepsilon}$

weak vs. strong(= monotonic) relaxation depending on  $\varepsilon$  vs.  $1/\sqrt{\kappa}$

- ⊙ **Semi-classical limit NLSP:**  $i\varepsilon\psi_t^\varepsilon = -\frac{\varepsilon^2}{2}\Delta_x\psi^\varepsilon - \kappa\left(\Delta_x^{-1}(|\psi^\varepsilon|^2 - c)\right)\psi^\varepsilon$

- WKB ansatz  $\psi^\varepsilon = A_0^\varepsilon e^{iS^\varepsilon/\varepsilon}$ :  $u := \nabla S^\varepsilon$ ,  $\rho := |A^\varepsilon|^2$

$$\rho_t + \nabla \cdot (\rho u) = 0, \quad u_t + u \cdot \nabla u = \kappa \nabla \Delta_x^{-1}(\rho - c) + \frac{\varepsilon^2}{2} \left[ \frac{\Delta \sqrt{\rho}}{\sqrt{\rho}} \right]$$

- **Classical** limit with 1D sub-critical data:  $|S''_0(x)| \leq \sqrt{\kappa(2|A_0(x)|^2 - c)}$

# Plan of this talk

I. Multidimensional models: spectral dynamics

II. 2D example: **Poisson forcing**

- Critical threshold for 2D restricted Euler-Poisson
- 2D viscosity

III. 2D examples cont'd: **Rotation forcing**

- Rotation prevents finite time breakdown
- Near periodic solutions for shallow-water eq's

The 2D example of **Viscosity forcing**

IV. 3D and 4D examples: **Pressure forcing**

- The 3D restricted Euler equations and ...
- A surprising 4D scenario of critical threshold

Joint works with Bin Cheng (Maryland), S. Engelberg (Jerusalem),  
Hailiang Liu (Iowa State), Dongming Wei (Maryland)



# I. The multidimensional case — Spectral Dynamics

- $N = 1$  Key issue: control of the **scalar**  $d = u_x$
- Critical Threshold phenomena for **multidimensional systems**:  
Velocity  $\mathbf{u} = (u_1, \dots, u_N)^\top$ ; Forcing  $\mathbf{F} = \{F_i[\mathbf{u}, \nabla_{\mathbf{x}}\mathbf{u}, \dots]\}_{i=1}^N$

$$\mathbf{u}_t + \mathbf{u} \cdot \nabla_{\mathbf{x}}\mathbf{u} = \mathbf{F}[\mathbf{u}, \nabla_{\mathbf{x}}\mathbf{u}, \dots]$$

Key point: balance of nonlinearities:  $\mathbf{F} = \mathbf{F}[\mathbf{u}, \nabla_{\mathbf{x}}\mathbf{u}, \dots]$  vs.  $\mathbf{u} \cdot \nabla_{\mathbf{x}}\mathbf{u}$

Key issue: control of the **matrix**  $D := \left( \frac{\partial u_i}{\partial x_j} \right)$ ,  $i, j = 1, 2, \dots, N$

$$D_t + \mathbf{u} \cdot \nabla_{\mathbf{x}}D + D^2 = \nabla_{\mathbf{x}}\mathbf{F}, \quad \nabla_{\mathbf{x}}\mathbf{F} = \left( \frac{\partial F_i}{\partial x_j} \right)_{i,j=1,\dots,N}$$

- **Spectral dynamics**:  $\lambda(D)$  an eigenvalue w/eigenpair  $\langle \ell, r \rangle = 1$

$$\partial_t \lambda_i + \mathbf{u} \cdot \nabla_{\mathbf{x}}\lambda_i + \lambda_i^2 = \langle \nabla_{\mathbf{x}}\mathbf{F} \ell_i, r_i \rangle \quad i = 1, 2, \dots, N$$

— Difficult **interaction** of eigenstructure–forcing  $\dots \langle \nabla_{\mathbf{x}}\mathbf{F} \ell, r \rangle$

## II. Multidimensional Euler-Poisson: $\mathbf{F} = -\kappa \nabla \phi$ , $-\Delta \phi = \rho$

- Poisson forcing:  $\nabla_{\mathbf{x}} \mathbf{F} = -\kappa \partial_i \partial_j \phi = \kappa \partial_i \partial_j \Delta^{-1}[\rho] =: \kappa R[\rho]$

$$R[\rho] = \partial_i \partial_j \Delta^{-1} \rho = \frac{\rho}{N} \delta_{ij} + \underbrace{\int_{\mathbb{R}^N} \frac{|x-y|^2 \delta_{ij} - N(x_i - y_i)(x_j - y_j)}{|x-y|^{N+2}} \rho(y) dy}$$

- **Restricted** Euler-Poisson:  $R[\rho] = \frac{\rho}{N} I_{N \times N} + \dots \rightarrow \frac{\rho}{N} I_{N \times N}$

Retaining the local part of the global term  $R[\rho]$ ; more later...

- Spectral dynamics – **scalar forcing**:  $\langle \nabla_{\mathbf{x}} \mathbf{F} \ell_i, r_i \rangle = \kappa \langle R[\rho] \ell_i, r_i \rangle \rightarrow \kappa \frac{\rho}{N}$

$$\partial_t \lambda_i + \mathbf{u} \cdot \nabla_{\mathbf{x}} \lambda_i + \lambda_i^2 = \kappa \frac{\rho}{N}, \quad i = 1, \dots, N$$

... and  $\rho$  is determined by mass equation:  $\rho_t + \mathbf{u} \cdot \nabla_{\mathbf{x}} \rho + \rho \nabla_{\mathbf{x}} \cdot \mathbf{u} = 0$ :

$$\partial_t \rho + \mathbf{u} \cdot \nabla_{\mathbf{x}} \rho + \rho \sum_{j=1}^N \lambda_j = 0$$

⊙ Turn to the 2D  $N = 2$ -case....

# Critical threshold in 2D Restricted Euler-Poisson (REP)

- ⊙ spectral dynamics along particle path:

$$\lambda'_i + \lambda_i^2 = \kappa \frac{\rho}{N}, \quad \{\cdot\}' := \partial_t + \mathbf{u} \cdot \nabla_{\mathbf{x}}$$

$(1) : \quad \lambda'_1 + \lambda_1^2 = \kappa \frac{\rho}{2}$	$(2) : \quad \lambda'_2 + \lambda_2^2 = \kappa \frac{\rho}{2}$
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- ⊙ Take the difference – let  $\eta := \lambda_2 - \lambda_1$  be the **spectral gap** –

- $(\#2) - (\#1) \longrightarrow: \quad \eta' + \eta \times (\lambda_1 + \lambda_2) = 0$

- mass eq.:  $\rho_t + \mathbf{u} \cdot \nabla_x \rho + \rho \cdot \operatorname{div}_x \mathbf{u} = 0 \rightarrow: \quad \rho' + \rho \times (\lambda_1 + \lambda_2) = 0$

$$\left( \frac{\eta}{\rho} \right)' = 0$$

- ⊙ **2D spectral invariant:**  $\frac{\lambda_2 - \lambda_1}{\rho} = \text{Const.}$  along particle path

# Critical threshold in 2D Restricted Euler-Poisson (REP)

Thm(w/H. Liu)

The solution of 2D REP remains smooth for all time iff

$$d_0(x) > g(\rho_0(x), \eta_0(x)) \quad \forall x \in \mathbb{R}^2$$

- Critical surface:  $g(\rho, \eta) := \operatorname{sgn}(\eta^2 - 2k\rho) \sqrt{\eta^2 - 2\kappa\rho + 2\kappa\rho \ln\left(\frac{2\kappa}{\eta^2}\right)}$
- ⊙ Dependence on the **spectral gap**  $\eta := \lambda_1 - \lambda_2$ ,  $d := \lambda_1 + \lambda_2$
- ⊙ Example: Solutions of the 2D REP remains smooth for all time if both  $\lambda_i(0)$  are complex:  $\operatorname{Im}(\lambda_i(\alpha, 0)) \neq 0$ ,  $i = 1, 2$ .
- Non-zero background  $-\Delta\phi = \rho - c$ :

Critical threshold consists of union of several **critical surfaces**

## OPEN QUESTIONS

- Q. What happens with the **full** Euler-Poisson  $\nabla_{\mathbf{x}}\mathbf{F} = R[\rho]$ ?
- ⊙ On the transport of the **Riesz matrix**  $R[\rho]$
- Q. **Adding pressure** – competition with Poisson forcing
- Q. Who plays the role of **spectral gap in 3D**?
- ⊙ 3D REP spectral invariant:  $\frac{(\lambda_1 - \lambda_2)(\lambda_2 - \lambda_3)(\lambda_3 - \lambda_1)}{\rho^2} = \text{Const.}$

### III. 2D example: rotation prevents finite time breakdown

$$2D : \quad \mathbf{u}_t + \mathbf{u} \cdot \nabla_{\mathbf{x}} \mathbf{u} = \frac{1}{\alpha} J \mathbf{u}, \quad J := \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix}$$

- Spectral dynamics:  $\lambda_i = \lambda_i(D)$ ,  $D = \begin{pmatrix} \partial_1 u_1 & \partial_2 u_1 \\ \partial_1 u_2 & \partial_2 u_2 \end{pmatrix}$
- Forcing  $\mathbf{F} = \frac{1}{\alpha} J \mathbf{u}$  is local but non-isotropic:  $\langle \nabla_{\mathbf{x}} \mathbf{F} \ell, r \rangle \propto \langle J D \ell, r \rangle$

$$\begin{aligned} (\partial_t + \mathbf{u} \cdot \nabla_{\mathbf{x}}) \lambda_1 + \lambda_1^2 &= \frac{\lambda_1}{\alpha} \times \langle \ell_1, \ell_2 \rangle \\ (\partial_t + \mathbf{u} \cdot \nabla_{\mathbf{x}}) \lambda_2 + \lambda_2^2 &= -\frac{\lambda_2}{\alpha} \times \langle \ell_1, \ell_2 \rangle \end{aligned}$$

⊙  $\langle \ell_1, \ell_2 \rangle = \frac{\omega}{\eta}$ ,  $\eta := \lambda_2 - \lambda_1$  is the spectral gap;  $(\omega = 0 \leftrightarrow D \text{ symmetric})$

• Difference  $(\partial_t + \mathbf{u} \cdot \nabla_{\mathbf{x}}) \eta + d\eta = -\frac{d\omega}{\alpha \eta} \dots$

### III. 2D example: rotation prevents finite time breakdown

$$2D : \quad \mathbf{u}_t + \mathbf{u} \cdot \nabla_{\mathbf{x}} \mathbf{u} = \frac{1}{\alpha} J \mathbf{u}, \quad J := \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix}$$

- Spectral dynamics:  $\lambda_i = \lambda_i(D)$ ,  $D = \begin{pmatrix} \partial_1 u_1 & \partial_2 u_1 \\ \partial_1 u_2 & \partial_2 u_2 \end{pmatrix}$
- Forcing  $\mathbf{F} = \frac{1}{\alpha} J \mathbf{u}$  is local but non-isotropic;  $\langle \nabla_{\mathbf{x}} \mathbf{F} \ell, r \rangle \propto \langle J D \ell, r \rangle$

$$\begin{aligned} (\partial_t + \mathbf{u} \cdot \nabla_{\mathbf{x}}) \lambda_1 + \lambda_1^2 &= \frac{\lambda_1}{\alpha} \times \langle \ell_1, \ell_2 \rangle \\ (\partial_t + \mathbf{u} \cdot \nabla_{\mathbf{x}}) \lambda_2 + \lambda_2^2 &= -\frac{\lambda_2}{\alpha} \times \langle \ell_1, \ell_2 \rangle \end{aligned}$$

⊙  $\langle \ell_1, \ell_2 \rangle = \frac{\omega}{\eta}$ ,  $\eta := \lambda_2 - \lambda_1$  is the spectral gap; ( $\omega = 0 \leftrightarrow D$  symmetric)

• Difference  $(\partial_t + \mathbf{u} \cdot \nabla_{\mathbf{x}}) \eta + d\eta = -\frac{d\omega}{\alpha\eta}$  and sum  $d := \lambda_1 + \lambda_2 \dots$

$$(1) \quad \eta' + d\eta = -\frac{d\omega}{\alpha\eta} \quad (2) \quad d' + \frac{d^2 + \eta^2}{2} = -\frac{\omega}{\alpha} \quad (3) \quad \omega' + d\omega = \frac{d}{\alpha}$$

## Critical thresholds for 2D rotation:

$$\mathbf{u}_t + \mathbf{u} \cdot \nabla_{\mathbf{x}} \mathbf{u} = \frac{1}{\alpha} J \mathbf{u}$$

- ⊙ **Two spectral invariants:**  $\varphi = 1 - \alpha\omega$ ,  $\varphi' = d\varphi$

$(1) \quad \frac{2\alpha\omega + \alpha^2\eta^2 - 1}{2\alpha\omega - \alpha^2\omega^2 - 1} = \text{Const.} > 0, \quad (2) \quad \frac{d^2 - \eta^2}{1 - \alpha\omega} = \text{Const.}$
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Thm (w/H. Liu) Rotation **prevents** finite time breakdown for

subcritical data:  $2\alpha\omega_0 + \alpha^2\eta_0^2 < 1$

- ⊙ if  $\eta_0^2 > 0$ : global solution if  $\alpha < \alpha_+^c := -\omega_0 + \sqrt{\omega_0^2 + \eta_0^2}$ ;
- ⊙ if  $\eta_0^2 < 0$ : global solution if  $\alpha < \alpha_-^c$  **or**  $\alpha > \alpha_+^c$
- ⊙ The flow map is  **$2\pi\alpha$  periodic in time** ... Lagrangian point of view
- ⊙ Conservation:  $E(t) := \int \rho(\cdot, t) |\mathbf{u}(\cdot, t)|^2 dx = E_0, \quad \rho_t + \nabla_x(\rho\mathbf{u}) = 0$



## Adding 'pressure': the 2D rotational shallow-water eq's

$$\mathbf{u}_t + \mathbf{u} \cdot \nabla_{\mathbf{x}} \mathbf{u} + \overbrace{g \nabla_{\mathbf{x}} h}^{\text{gravitation}} = \overbrace{f J \mathbf{u}}^{\text{rotation}}; \quad \overbrace{h_t + \nabla_{\mathbf{x}}(h \mathbf{u})}^{\text{mass quation}} = 0;$$

- scaling — Froude #:  $\beta = \frac{U}{\sqrt{gH}}$  Rossby #:  $\alpha = \frac{U}{fL}$

$$h_t + \mathbf{u} \cdot \nabla_{\mathbf{x}} h + \left( \frac{1}{\beta} + h \right) \nabla_{\mathbf{x}} \mathbf{u} = 0$$

$$\mathbf{u}_t + \mathbf{u} \cdot \nabla_{\mathbf{x}} \mathbf{u} + \frac{1}{\beta} \nabla_{\mathbf{x}} h = \frac{1}{\alpha} J \mathbf{u}$$

- Assumption – rotation dominated flows:  $\delta := \frac{\alpha}{\beta^2} \ll 1$

Thm(w/Bin Cheng) For **sub-critical** initial data:

there exists a smooth, near periodic solution  $t \lesssim |\log(\delta)|$ :

$$\|\mathbf{u}_{\alpha, \beta}(\cdot, t) - \mathbf{u}_{\alpha, 0}^{\text{periodic}}(\cdot, t)\|_{H^s} \lesssim \delta \frac{e^{Ct} - 1}{1 - \delta e^{Ct} \|\mathbf{u}_0\|_{H^{s+3}}}.$$

- ⊙ Rotation **delays** finite-time breakdown; (**no smallness of  $\alpha \ll 1$** )

Babin, Constantin, Chemin, Gallagher, Mahalov, Majda, Nicolaenko, Saint-Raymond, ...

2D Burgers':  $\mathbf{u}_t^\epsilon + \mathbf{u}^\epsilon \cdot \nabla_{\mathbf{x}} \mathbf{u}^\epsilon = \epsilon \Delta \mathbf{u}^\epsilon, \quad \mathbf{u} = (u_1, u_2)^\top$

- Once more — it is **the spectral gap**:

$$\|\eta(\nabla_{\mathbf{x}} \mathbf{u}^\epsilon)(\cdot, t)\|_{L^1} \leq \|\eta(\nabla_{\mathbf{x}} \mathbf{u}^\epsilon)(\cdot, 0)\|_{L^1}$$

- $\|u^\epsilon(\cdot, t)\|_{BV} \leq Const_0 \implies \exists \lim \mathbf{u}^\epsilon = \bar{\mathbf{u}}$

$$\frac{\partial}{\partial t} u_1^\epsilon + u_1^\epsilon \frac{\partial}{\partial x_1} u_1^\epsilon + u_2^\epsilon \frac{\partial}{\partial x_2} u_1^\epsilon = \epsilon \Delta u_1^\epsilon$$

$$\frac{\partial}{\partial t} u_2^\epsilon + u_1^\epsilon \frac{\partial}{\partial x_1} u_2^\epsilon + u_2^\epsilon \frac{\partial}{\partial x_2} u_2^\epsilon = \epsilon \Delta u_2^\epsilon$$

Q. What is the dynamics of  $\bar{\mathbf{u}}$ ?

A1.  $\mathbf{u}_0 = \nabla_{\mathbf{x}} S_0$ :  $\bar{\mathbf{u}} = \nabla_{\mathbf{x}} \left( \text{viscosity sln. of 2-D Eikonal } S_t + |\nabla S|^2 = 0 \right)$ :

**$L^1$  spectral gap**,  $\eta(\partial_i \partial_j S) : \left\| \sqrt{(\Delta S)^2 - 4(S_{xx} S_{yy} - S_{xy}^2)}(\cdot, t) \right\|_{L^1_{loc}(R^2)} \downarrow$

- General  $\mathbf{u}_0$ : a proper weak formulation for the limit?

## IV. Euler and Restricted Euler

- Incompressible Euler equations:  $\mathbf{u}_t + \mathbf{u} \cdot \nabla_x \mathbf{u} = -\nabla_x p$

⊙ It's this pressure again....  $-\Delta p = \operatorname{div} \mathbf{u} \cdot \nabla_x \mathbf{u} = \operatorname{trace}(\nabla_x \mathbf{u})^2$

$$\nabla_x \mathbf{F} = -\partial_i \partial_j p = \partial_i \partial_j \Delta^{-1} [\operatorname{trace}(D^2)] = R[\operatorname{trace}(D^2)]$$

- **Full** Euler equations:  $D_t + \mathbf{u} \cdot \nabla_x D + D^2 = R[\operatorname{trace}(D^2)]$

- **Restricted** Euler model: Léorat, 1975, Vieillefosse, 1982:

$$R[\operatorname{trace}(D^2)] \rightarrow \frac{\operatorname{trace}(D^2)}{N} I_{N \times N} : \quad D_t + \mathbf{u} \cdot \nabla_x D + D^2 = \frac{\operatorname{trace} D^2}{N} I_{N \times N}.$$

⊙ Retains incompressibility:  $(\partial_t + \mathbf{u} \cdot \nabla_x) \operatorname{trace} D = 0$

- Why this model?– Vieillefosse, Cantwell, Shraimann, Pumir, Siggia, Pelz,

— localized model of Euler/Navier-Stokes equations

— describe the local (blow-up?) topology of Euler eq's

(Beale-Kato-Majda -  $\|\omega(\cdot, t)\|_{L^1([0, T_c-], L^\infty)} \uparrow \infty$ )

— capture certain statistical features of physical flow

— restricted model for incompressible MHD

# Spectral Dynamics for restricted Euler model

The nonlinear dependence:  $\lambda = \lambda(D)$

- Spectral dynamics:  $D' + D^2 = \frac{\text{trace}(D^2)}{N} I_{N \times N}$   $' \equiv \partial_t + \mathbf{u} \cdot \nabla_{\mathbf{x}}$

$$\lambda_i' + \lambda_i^2 = \frac{1}{N} \sum_{k=1}^N \lambda_k^2, \quad i = 1, \dots, N$$

- Spectral invariants:  $(\lambda_i - \lambda_j)' + (\lambda_i - \lambda_j)(\lambda_i + \lambda_j) = 0$

$$\left( \sum \ln(\lambda_i - \lambda_j) \right)' = - \sum (\lambda_i + \lambda_j) = 0$$

- ⊙ Incompressibility:  $\sum_{i=1}^N \lambda_i(t) = 0$

Q. Seek  $\prod_{(i,j) \in \mathcal{I}} (\lambda_i(t) - \lambda_j(t)) = \text{Const.}$   $(i, j) \in \mathcal{I}$  such that ...

$$\sum_{(i,j) \in \mathcal{I}} (\lambda_i + \lambda_j) \propto \sum_k \lambda_k \dots = 0$$

Ans.  $\#\{\mathcal{I}\} \geq \left\lceil \frac{N}{2} \right\rceil$  independent spectral invariants.

## 3D finite time breakdown

- **3D spectral invariant:**  $(\lambda_1 - \lambda_2)(\lambda_2 - \lambda_3)(\lambda_3 - \lambda_1) = \text{Const.}$

indeed  $\{(1, 2), (2, 3), (3, 1)\} \in \mathcal{I}$ :

$$\lambda_1 + \lambda_2 + \lambda_2 + \lambda_3 + \lambda_3 + \lambda_1 = 2(\lambda_1 + \lambda_2 + \lambda_3) = 0$$

Thm 3D Global solutions iff  $\Lambda_0 := (\lambda_{10}, \lambda_{20}, \lambda_{30}) = (1, 1, -2) \times a(x)$

Dilation:  $\Lambda_0 \times a(x)$ ; permutation:  $\Lambda_0 = (1, -2, 1), (-2, 1, 1) \times a(x)$

Finite time breakdown at finite time,  $t_c$ , where  $\lambda_i \sim \frac{1}{t-t_c}$ .

- 3D RE blow-up is generic except for one point projection
- Vieillefosse, ...

## Critical thresholds for 4D restricted Euler

- **Two spectral invariants:**  $(\lambda_1 - \lambda_2)(\lambda_3 - \lambda_4)$  &  $(\lambda_1 - \lambda_3)(\lambda_2 - \lambda_4)$   
 $\{(1, 2), (3, 4)\}$  and  $\{(1, 3), (2, 4)\} \in \mathcal{I}$ :  $\lambda_1 + \lambda_2 + \lambda_3 + \lambda_4 = 0$

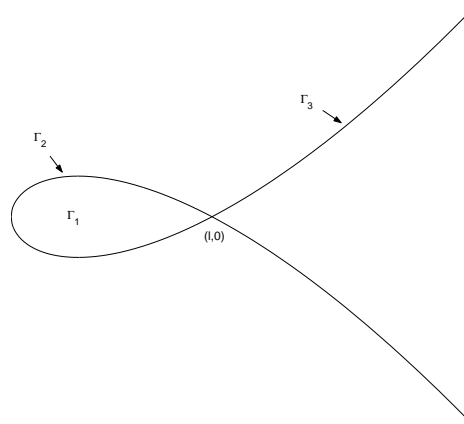
Thm (w/Hailiang Liu and Dongming Wei)

Global smooth solutions iff  $\Lambda_0 := (\lambda_{10}, \lambda_{20}, \lambda_{30}, \lambda_{40}) \in \Gamma_1 \cup \Gamma_2 \cup \Gamma_3$ ,

$\Gamma_3$ : real eigenvalues  $\Lambda_0 = (-1 + s, -1, -1, 3 - s) \times a(x)$ ,  $0 \leq s \leq 4$

$\Gamma_2$ : 1 complex pair + 2 real e.v.  $\Lambda_0 = (r + i, r - i, -r, -r) \times a(x)$

$\Gamma_1$ : 2 complex pairs  $\Lambda_0 = (r + bi, r - bi, -r + ci, -r - ci) \times a(x)$ ,  $bc \neq 0$



$m_2 - m_4$  space

## OPEN QUESTIONS

Q. What does the restricted model tell us about the full Euler equations?



# Center for Scientific Computation And Mathematical Modeling

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THANK YOU

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