

On maximally mixed equilibria of 2D perfect fluids

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Outline

- 1 Introduction
- 2 2D Euler and area preserving rearrangements
- 3 Maximally mixed equilibria
 - Proof that minimal are steady
- 4 Minimal flows not conforming to the domain symmetries

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The 2D Euler equation

$$\partial_t \omega + \mathbf{u} \cdot \nabla \omega = 0, \quad \text{in } M \subset \mathbb{R}^2 \text{ bounded (simply connected),}$$

$$\mathbf{u} = \nabla^\perp \psi, \quad \Delta \psi = \omega,$$

$$\omega|_{t=0} = \omega_0, \quad \mathbf{u} \cdot \mathbf{n} = 0.$$

Given $\omega_0 \in L^\infty(M)$, we have

$$\omega(t) = \omega_0 \circ \Phi_t^{-1}, \quad \frac{d}{dt} \Phi_t = \mathbf{u}(\Phi_t, t), \quad \Phi_0 = \text{id},$$

where Φ_t is a **volume preserving homeomorphism**.

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where Φ_t is a **volume preserving homeomorphism**.

- Yudovich '63: existence (Wolibner '33) and uniqueness of weak solutions on $X = \{\omega \in L^\infty(M) : \|\omega\|_{L^\infty} \leq \|\omega_0\|_{L^\infty}\}$.
- $\omega(t_j) \xrightarrow{*} \bar{\omega}$ along subsequence $t_j \rightarrow \infty$ for some $\bar{\omega}$, namely

$$\int_M g(x) \omega(t_j, x) dx \rightarrow \int_M g(x) \bar{\omega}(x) dx, \quad \text{for any } g \in L^1(M).$$

Robust invariants: Kinetic energy

$$E(\omega) := \frac{1}{2} \int_M |\mathbf{u}|^2 dx = -\frac{1}{2} \int_M \omega \psi dx, \quad \Delta \psi = \omega,$$

$$E(\omega(t)) = E(\omega_0), \quad \text{and} \quad E(\omega_0) = \lim_{t_j \rightarrow \infty} E(\omega(t_j)) = E(\bar{\omega})$$

If M is a disk or channel also angular or linear momentum are robust invariants.

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Fragile invariants: by the transport structure, $\omega(t) = \omega_0 \circ \Phi_t^{-1}$ we have

$$\text{Casimirs: } C_f(\omega(t)) := \int_M f(\omega(t)) dx = \int_M f(\omega_0 \circ \Phi_t^{-1}) dx = C_f(\omega_0), \text{ for } t < \infty.$$

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If f is **convex**, by l.s.c. we have

$$C_f(\bar{\omega}) \leq \liminf_{t_j \rightarrow \infty} C_f(\omega(t_j)) = C_f(\omega_0).$$

Mixing: $C_f(\bar{\omega}) < C_f(\omega_0)$.

What can be said at $t = \infty$ accounting only for the invariants?

Example

- Let $M = \mathbb{T}^2$. Then $\omega(x) = \sum_{k \in \mathbb{Z}^2} \hat{\omega}_k e^{ik \cdot x}$.
- Suppose that $\bar{\omega}$ is s.t. $\hat{\omega}_k = 0$ for $|k| < N$.

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- Since $\|\bar{\omega}\|_{L^2} \leq \|\omega_0\|_{L^2}$, if $N \gg 1$, we get

$$E(\bar{\omega}) = \frac{1}{(2\pi)^2} \sum_{|k| \geq N} \frac{1}{|k|^2} |\hat{\bar{\omega}}_k|^2 \lesssim \frac{1}{|N|^2} \|\bar{\omega}\|_{L^2}^2 \lesssim \frac{1}{|N|^2} \|\omega_0\|_{L^2}^2 < E(\omega_0).$$

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Some low frequency piece must survive. **Large spatial scale structures!**
Inverse cascade, Kraichnan '67.

If $\hat{\omega}_k = 0$ for all $|k| > N$, then ω is stationary (Elgindi/Hu/Šverák '15).
Something which is not steady must always have high frequency part.

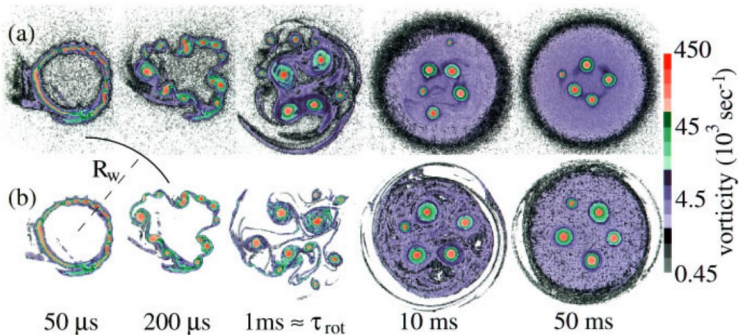
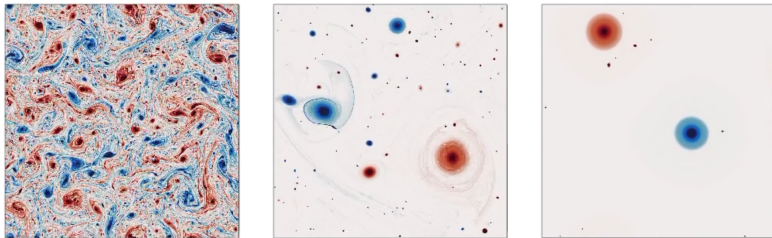
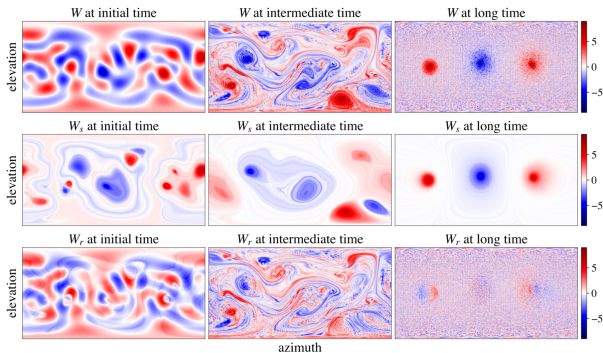


Figure: **Top:** Numerics by Constantinou/Drivas '21. **Bottom:** Schechter/Dubin /Fine/Driscoll '99 (a) experiment of pure electron plasma (b) numerics of 2D Euler.



Modin/Viviani '21 numerics on Zeitlin model. Nice idea: split the vorticity $\omega = \omega_s + \omega_r$ with ω_s average along the streamlines $\gamma(h) = \{x : \psi(x) = h\}$

$$\omega_s(h) = \int_{\gamma(h)} \frac{\omega}{|\nabla\psi|} dl$$

- ω_s is large scale, contains most of the energy but only a fraction of enstrophy.
- ω_r is small scale, very little energy but more enstrophy w.r.t ω_s .

XIII.

Statistical Hydrodynamics. (*)

L. ONSAGER

*New Haven, Conn.***Ergodic Motion of Parallel Vortices.**

The formation of large, isolated vortices is an extremely common, yet spectacular phenomenon in unsteady flow. Its ubiquity suggests an explanation on statistical grounds.



Statistical mechanics approach for N -point vortices. Clustering of likely signed vortices and negative "temperature" states. But $[N \rightarrow \infty, T \rightarrow \infty] \neq 0$. See Eyink/Sreenivasan '06.

Statistical hydrodynamics after Onsager

- Kraichnan '67, Joyce/Montgomery '70, Caglioti/Lions/Marchioro/Pulvirenti, Chavanis, Eyink/Spohn '90s...
See review of Bouchet/Venaille '12.
For example, Kraichnan predicts that the most probable state minimizes the enstrophy in $X \cap \{E = E_0\}$. Dynamically accessible?
- Miller, Robert, Sommeria '90s: Finite dimensional approximation of 2D Euler by discretizing vorticity. Stat. mech. approach where permutation of squares generates the accessible states. They obtain a variational problem taking into account **all** finite time conserved quantities.
- Turkington '99: Fourier truncation of 2D Euler in \mathbb{T}^2 with the Fejèr kernels:

$$F_N(x) = (2\pi)^{-2} \sum_{|k| \leq N} (1 - |k_1|/N)(1 - |k_2|/N)e^{ik \cdot x}$$

$$K_N[\omega] := F_N * \omega.$$

This kernel has some special properties.

Two conjectures about the infinite time-behaviour

Statements from Drivas/Elgindi '22.

Šverák's conjecture '11: Generic initial data $\omega_0 \in L^\infty(M)$ gives rise to inviscid incompressible motions whose vorticity orbits $\{\omega(t)\}_{t \in \mathbb{R}}$ are **not precompact in $L^2(M)$** .

Some **mixing**, e.g. $\|\bar{\omega}\|_{L^2} < \|\omega_0\|_{L^2}$, is happening.

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Shnirelman's conjecture '13: For any initial data $\omega_0 \in L^\infty(M)$, the collection of $L^2(M)$ weak limits of the orbits $\{\omega(t)\}_{t \in \mathbb{R}}$ consists of vorticities whose orbits **are precompact in $L^2(M)$** .

After $t = \infty$, you cannot mix more. Euler is “maximally mixing”.

This is consistent with predictions of statistical hydro of reaching a stationary state. It is also true if we reach a periodic or quasi periodic state.

See Bedrossian/Masmoudi '13 (and related works) and Elgindi/Murray/A.R. Said '22 A.R. Said/Jeong '23.

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Area preserving rearrangements and weak-* closure

For 2D Euler, $\omega(t) = \omega_0 \circ \Phi_t^{-1}$ is a **rearrangement** of ω_0 . Define

$$\mathcal{O}_{\omega_0} = \{\omega_0 \circ \varphi : \varphi \text{ area preserving diffeo of } M\}.$$

- Consider the **weak-* closure** of this set.
Namely, for $\omega_0 \in L^\infty$, let $\{\varphi_n\}_{n=1}^\infty$. Then

$$\omega_0 \circ \varphi_n \xrightarrow{*} \bar{\omega} \in \overline{\mathcal{O}_{\omega_0}}^* \quad (\text{also } \omega_0 \circ \varphi_n \xrightarrow{L^2} \bar{\omega})$$

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- The set $\overline{\mathcal{O}_{\omega_0}}^*$ is **convex** and can be characterized (Chong, Ryff... '60-'70s)

$$\overline{\mathcal{O}_{\omega_0}}^* = \left\{ \omega \in X, \int_M \omega = \int_M \omega_0, \int_M f(\omega) \leq \int_M f(\omega_0) \text{ for all convex } f \right\},$$

where $X = \{\|\omega\|_{L^\infty} \leq \|\omega_0\|_{L^\infty}\}$.

Chong, Ryff, 60s-70s and Brenier/Gangbo '03 observed also that

$$\overline{\mathcal{O}_{\omega_0}}^* = \{\omega \in X : \omega = K[\omega_0], K \text{ bistochastic}\}$$

where K is a **bistochastic operator** if:

- $K : M \times M \rightarrow \mathbb{R}$ is such that

$$K \geq 0, \quad \int_M K(x, \cdot) dx = \int_M K(\cdot, y) dy = 1,$$

$$K[\omega](x) = \int_M K(x, y) \omega(y) dy.$$

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Examples:

- $K_{mix} = 1/|M|$ and $K_{mix}[\omega] = \int_M \omega / |M|$. Complete mixing.
- $K_\varphi = \delta(y - \varphi(x))$ and $K_\varphi[\omega] = \omega \circ \varphi$, for any area preserving map φ .
- If K_1, K_2 bistochastic, then also $\tilde{K} = \lambda K_1 + (1 - \lambda) K_2$, $\lambda \in [0, 1]$.
- $K_N[\omega] = F_N * \omega$ where F_N is the Féjer kernel (Turkington)
- $K_\gamma(x, y) = \delta(y - \gamma(x)) / |\nabla \psi|$ the Modin/Viviani streamlines projection.

$$\begin{aligned} \overline{\mathcal{O}}_{\omega_0}^* &= \left\{ \omega \in X, \int_M \omega = \int_M \omega_0, \int_M f(\omega) \leq \int_M f(\omega_0) \text{ for all convex } f \right\}, \\ &= \{ \omega \in X : \omega = K[\omega_0], K \text{ bistochastic} \} \end{aligned}$$

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This set is too large to be relevant for Euler, **no energy conservation**.

If $\int \omega_0 = 0$ then $K_{mix}[\omega_0] = 0 \in \overline{\mathcal{O}}_{\omega_0}^*$ (complete mixing in \mathbb{T}^2 for instance)

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All the infinite time limits of 2D Euler are contained in:

$$\Omega_+(\omega_0) = \bigcap_{s \geq 0} \overline{\{ \omega_0 \circ \Phi_t^{-1}, t \geq s \}}^* \subseteq \overline{\mathcal{O}_{\omega_0}}^* \cap \{ E(\omega) = E(\omega_0) \}.$$

Shnirelman '93: found special steady states of 2D Euler in $\overline{\mathcal{O}_{\omega_0}}^* \cap \{ E(\omega) = E(\omega_0) \}$ as a consequence of Zorn's lemma.

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Minimal elements or maximally mixed states

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We have two natural partial ordering. Let $\omega_1, \omega_2 \in \overline{\mathcal{O}}_{\omega_0}^* \cap \{E = E_0\}$:

- (1) Shnirelman '93: $\omega_1 \preceq_S \omega_2$ if $\exists K$ bistochastic s.t. $\omega_1 = K\omega_2$.
- (2) D/Drivas '22: $\omega_1 \preceq \omega_2$ if \exists a **strictly** convex f s.t. $C_f(\omega_1) \leq C_f(\omega_2)$.

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Minimal elements: An $\omega^* \in \overline{\mathcal{O}}_{\omega_0}^* \cap \{E = E_0\}$ is *minimal* if for all $\omega \in \overline{\mathcal{O}}_{\omega_0}^* \cap \{E = E_0\}$ s.t. $\omega \preceq \omega^*$ then $\omega^* \preceq \omega$. We say $\omega \simeq \omega^*$ (or \preceq_S, \simeq_S).

Minimal elements are **maximally mixed**.

Decrease of any Casimir \mathcal{C}_f requires a change of energy.

Equivalence of the two definitions

Lemma (D/Drivas '22)

Let $\omega_2 \in X$, K bistochastic and $\omega_1 = K[\omega_2]$. There exists \tilde{K} bistochastic s.t. $\omega_2 = \tilde{K}[\omega_1]$ if and only if $\mathcal{C}_f(\omega_1) = \mathcal{C}_f(\omega_2)$ for any strictly convex f .

- We state for **any** strictly convex f since if it is true for one it is true for all. In fact, we prove that ω_1 and ω_2 are **equimeasurable**.
- The two concepts of minimal flows are equivalent, $\omega_1 \simeq \omega_2 \iff \omega_1 \simeq_S \omega_2$.

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The proof is basically the following:

◇ Jensen's inequality + f strictly convex \implies equimeasurability of ω_1 and ω_2 .

◇ Brenier/Gangbo '03 approximation theorem:

∀ K there exists a sequence of *permutations of squares* $\{p_n\}_{n=1}^\infty$ s.t.

$$\lim_{n \rightarrow \infty} \int_M g(x, p_n(x)) dx = \iint_{M \times M} g(x, y) K(x, y) dx dy, \quad \text{for all } g \in C(M \times M).$$

Using this with equimeasurability we can “invert” K .

Roughly speaking, \tilde{K} is obtained from p_n^{-1} .

Theorem (D/Drivas '22)

Let $\omega_0 \in L^\infty(M)$ and f strictly convex. There exists $\omega^* \in X$ such that:

- (i) $\mathcal{C}_f(\omega^*) = \min\{\mathcal{C}_f(\omega) : \omega \in \overline{\mathcal{O}_{\omega_0}}^* \cap \{E = E_0\}\}$
- (ii) ω^* is a minimal element (maximally mixed) in $\overline{\mathcal{O}_{\omega_0}}^* \cap \{E = E_0\}$
- (iii) There exists a bounded and monotone F such that $\omega^* = F(\psi^*)$
- (iv) There exists g continuous and convex, $\alpha, \beta, \gamma \in \mathbb{R}$, $\alpha^2 + \beta^2 \neq 0$ such that $J_g(\omega^*) = \min\{\mathcal{C}_g(\omega) + \alpha\mathcal{C}_f(\omega) + \beta E(\omega) + \gamma \int_M \omega : \omega \in X\}$.

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- Shnirelman '93: Minimal elements are **all** steady states. Some of them might not come from a variational problem though.
- Point (iv) is basically a Lagrange multiplier rule (variational problem in the unconstrained space X).

Obtained with an abstract theorem of Rakotoson/Serre '93.

If $\alpha \neq 0$ then F strictly monotone.

$\alpha = 0$ includes states with **constant vorticity** somewhere.

Examples

- If $\omega_0 = F(\psi_0)$ is constant or Arnold stable, i.e. $0 < F'(\psi) < \infty$ or $-\lambda_1 < F'(\psi) < 0$ where λ_1 first eigenvalue of Δ , then

$$\Omega_+(\omega_0) = \overline{\mathcal{O}_{\omega_0}}^* \cap \{E = E_0\} = \{\omega_0\}.$$

Remark: Arnold stable states conform to the geometry of the domain, Constantin/Drivas/Ginsberg '20 (see also Hamel/Nadirashvili '17-'19). We show later that minimal flows need **not** inherit any domain symmetry.

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- If $\omega_0 = \sum_{i=1}^N a_i \chi_{A_i}$, $a_i < a_{i+1}$, $\cup_i A_i = M$ then

$$\overline{\mathcal{O}_{\omega_0}}^* = \left\{ \omega \in X, : \int_M \omega = \int_M \omega_0, \int_M (\omega - a_i)_+ \leq \int_M (\omega_0 - a_i)_+, \text{ for all } i \right\}.$$

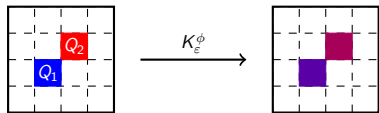
Finite number of **nonsmooth** inequality constraints. When $a_1 = -a_2 = 1$, $a_i = 0$ for $i \geq 3$, the only constraint is $\|\omega\|_{L^\infty} \leq 1$ (see also Šverák's lecture notes '11).

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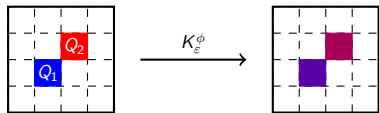
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- ◇ Let ϕ be a permutation of two small squares, say Q_1, Q_2 , where $\omega^*|_{Q_1} \neq \omega^*|_{Q_2}$. Define:

$$K_\varepsilon^\phi \omega = (1 - \varepsilon)\omega + \varepsilon(\omega \circ \phi),$$



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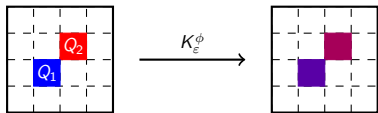
- ◇ Compute that

$$\frac{d}{d\varepsilon} E(K_\varepsilon^\phi \omega^*)|_{\varepsilon=0} = \int_{Q_1} (\omega^* - \omega^* \circ \phi)(\psi^* - \psi^* \circ \phi) dx.$$

- ◇ **Claim:** $(\omega^*(x) - \omega^*(y))(\psi^*(x) - \psi^*(y)) \geq 0$ (or ≤ 0) for all $x, y \in M$. This, with $\Delta\psi^* = \omega^*$, imply $\exists F$ bounded and monotone s.t. $\omega^* = F(\psi^*)$.

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- ◇ If claim not true, $\exists \phi_1, \phi_2$ s.t. $E(K_{\varepsilon}^{\phi_1} \omega^*) > E(\omega^*)$, $E(K_{\varepsilon}^{\phi_2} \omega^*) < E(\omega^*)$. Then $\exists 0 < \lambda < 1$ s.t. $\tilde{K}_\varepsilon = \lambda K_{\varepsilon}^{\phi_1} + (1 - \lambda) K_{\varepsilon}^{\phi_2}$ satisfy $E(\tilde{K}_\varepsilon \omega^*) = E(\omega^*)$. But $C_f(\tilde{K}_\varepsilon \omega^*) < C_f(\omega^*)$ since f strictly convex. Contradiction.

Outline

- 1 Introduction
- 2 2D Euler and area preserving rearrangements
- 3 Maximally mixed equilibria
 - Proof that minimal are steady
- 4 Minimal flows not conforming to the domain symmetries**

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$$\partial_t w + x_2 \partial_{x_1} w = 0 \quad \implies \quad w = w_0(x_1 - x_2 t, x_2) \quad \implies \quad w(t) \stackrel{L^2}{\rightharpoonup} \int_{\mathbb{T}} w_0 dx_1$$

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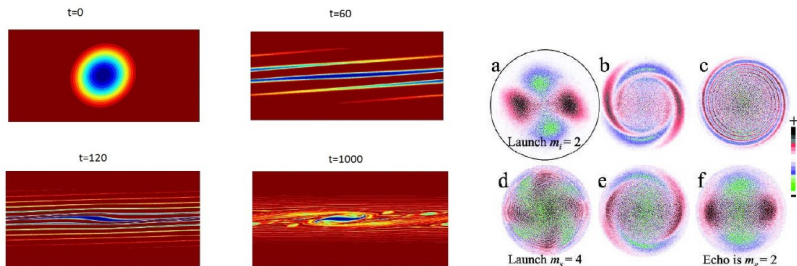


Figure: **Left:** perturbation of the Couette flow, i.e. $\mathbf{u} = (x_2, 0)$, Shnirelman '13.
Right: experiment by Yu/Driscoll '02 in a pure electron plasma. See also Vanneste '98

Nonlinear results

For the Couette flow:

- Lin/Zeng '10: there exists **non-shear** steady states s.t. $\|w_0\|_{H^{\frac{3}{2}-}} \leq \varepsilon$.
Cats-eye structures. See also Castro-Lear '22.
- Bedrossian/Masmoudi '13: if w_0 small in Gevrey-2⁺, i.e. $\widehat{w}_{0,k} \sim \varepsilon e^{-\sqrt{|k_1|+|k_2|}}$, then **nonlinear inviscid damping** in $\mathbb{T} \times \mathbb{R}$ holds. Inviscid relaxation to equilibrium by mixing.
- Deng/Masmoudi '18: instability of vorticity if w_0 in Gevrey-2⁻. Inviscid damping?
- Ionescu/Jia '19: nonlinear inviscid damping in $\mathbb{T} \times [0, 1]$ and Gevrey-2.

Other stationary states:

- Ionescu/Jia '20: axisymmetrization around point vortex.
- Ionescu/Jia '20 and Masmoudi/Zhao '20: nonlinear inviscid damping for strictly monotone shear flows.
- Coti Zelati/Elgindi/Widmayer '20: non-shear stationary states near Kolmogorov $(\sin(x_2), 0)$ and Poiseuille $(1 - y^2, 0)$ flows.
- M. Nualart '22: non-zonal stationary states around zonal flows in the sphere.

Theorem (D/Drivas '22)

Let $M = \mathbb{T} \times [0, 1]$, $\omega_b \in L^\infty(M)$ and

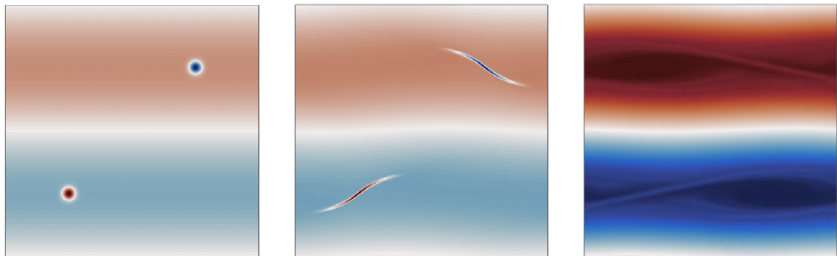
$$L_m(\omega) := \int_M \mathbf{e}_1 \cdot \mathbf{u} \, dx = \int_{\mathbb{T}} u_1(x_1, 1) dx_1 + \int_M x_2 \omega(x) dx.$$

Then, for any $\delta > 0$, $\exists \xi \in C^\infty$ s.t.

$$\|\xi - \omega_b\|_{L^1} \leq \delta$$

and for which the set $\overline{\mathcal{O}_\xi^*} \cap \{E = E(\xi)\} \cap \{L_m = L_m(\xi)\}$ contains **no** shear flows.

- Starting from the field ξ , we can construct non-shear minimal flows (hence steady) with our variational problem.
- In particular, $\Omega_+(\xi)$ does not contain shear flows. Choosing $\omega_b = -v(y)$, we show that convergence back to a shear is not possible for ξ .
- The field ξ is explicit and **not** steady (details later).
- Analogous result if M is an annulus. **In the disk?**

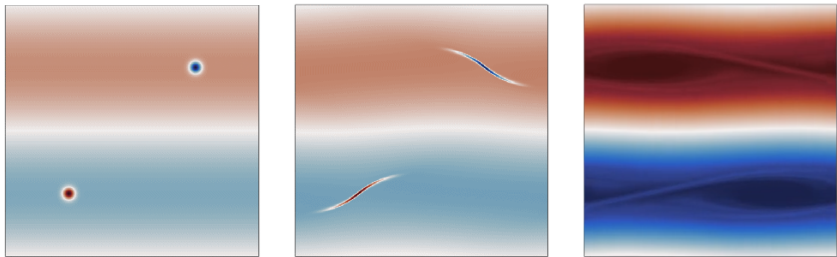


In this case $\omega_b = \sin(y)$. We choose ξ as highly peaked vortices embedded in the background. Namely,

$$\|\xi - \omega_b\|_{L^\infty} \approx \varepsilon^{-2}, \quad |\text{supp}(\xi - \omega_b)| \lesssim \varepsilon^2,$$

$$E(\xi) - E(\omega_b) \approx \delta^2 |\log(\varepsilon)|, \quad |L_m(\xi) - L_m(\omega_b)| \lesssim \delta.$$

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Main idea: shear flows are 1D objects for which the Biot-Savart law is non-singular, so energy $O(1)$. Approximated point vortices exploit the singularity of Biot-Savart in 2D, so energy $O(|\log(\varepsilon)|)$. They cannot be sheared out due to energy conservation and control on L^1 norms.

◇ Choose

$$\xi = \omega_b + \delta \varepsilon^{-2} \mathbb{1}_{A_\varepsilon}(x), \quad |A_\varepsilon| = \varepsilon^2.$$

◇ Compute that

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◇ Assume that $\tilde{\omega}_s \equiv \tilde{\omega}_s(x_2) \in \overline{\mathcal{O}_\xi}^* \cap \{\mathbf{E} = \mathbf{E}(\xi)\} \cap \{\mathbf{L}_m = \mathbf{L}_m(\xi)\}$.

Using the characterizations of $\overline{\mathcal{O}_\xi}^*$, worst case scenario is

$$\tilde{\omega}_s(x_2) \approx \begin{cases} O(\mu^{-2}) & \text{on } \tilde{A}_{\mu^2}, |\tilde{A}_{\mu^2}| \leq \mu^2, \\ O(1) & \text{on } [0, 1] \setminus A_{\mu^2}, \end{cases} \quad 0 < \mu \ll 1.$$

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This lead to a contradiction, namely, let G be the Green's function on $\mathbb{T} \times [0, 1]$

$$\mathbb{E}[\tilde{\omega}_s] = -\frac{1}{2} \iint_{M \times M} G(x, y) \tilde{\omega}_s(x_2) \tilde{\omega}_s(y_2) dx dy = O(1) \ll \delta^2 |\log(\varepsilon)| \approx \mathbb{E}[\xi].$$

Remark: Conservation of momentum is crucial to avoid shear flows s.t. $\mathbf{u} = (v(x_2) + |\log(\varepsilon)|, 0)$. Vorticity invisible to such shift but not momentum.

A future direction

Obtain minimal flows dynamically. With Drivas and Galeati we consider

$$\partial_t \omega + u \cdot \nabla \omega = \kappa u \cdot \nabla (u \cdot \nabla \omega)$$

$$u = \nabla^\perp \psi, \quad \Delta \psi = \omega.$$

This is related to *anticipated vorticity model* Sadourny/Basdevant '80s, recently considered by Gay-Balmaz/Holm '12 as well.

- The energy is conserved, namely $\frac{d}{dt} \int_M \omega \psi = 0$.
- $\omega = F(\psi)$ are steady states for this model.
- Strictly convex Casimirs are “dissipated”

$$\frac{d}{dt} \int_M f(\omega) dx + \kappa \left\| \sqrt{f''(\omega)} (u \cdot \nabla \omega) \right\|_{L^2}^2 = 0$$

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- Nice stochastic representation $dX_t = u_t(X_t)dt + \sqrt{2\kappa}u_t(X_t) \circ dB_t$
- Yudovich type theory (global well-posedness in L^∞)?
- Long time-behavior around particular steady states?