

Persistence of Geometric Structures in 2-Dimensional Incompressible Fluids

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Abstract

In this paper, we study the properties of a solution of the incompressible Euler System for large time. We suppose that the initial vorticity is the characteristic function of a regular bounded domain. Then the vorticity remains, for all time, the characteristic function of a bounded domain with the same regularity.

Keywords: Vector field(little regular), tangential regularity, flow, vortex(of patches).

Introduction

The principal results shown here have as primary motivation of a classic problem from mechanics of the 2 dimensional perfect fluid: the problem of vortex patches. Let us recall the framework where we are going to work. The movement of such fluid is described by a vector field on the plane, depending on time, noted $v(t, x)$ and satisfying

$$\begin{cases} \partial_t v + v \cdot \nabla v = -\nabla p \\ \operatorname{div} v = 0 \\ v|_{t=0} = v_0 \end{cases} \quad (\text{E})$$

where $p(t, x)$ denotes the pressure of the fluid at point x and the instant t and where $v \cdot \nabla = \sum_i v^i \partial_i$. One will notice that the flow Ψ of the field of the vectors v , that is to say, the mapping satisfying the next differential equation:

$$\partial_t \Psi(t, x) = v(t, \Psi(t, x)) \quad \text{and} \quad \Psi(0, x) = x$$

The fundamental quantity in the study of this equation is the curl of the field of speeds, also called vortex. As we are in dimension 2, this antisymmetric matrix is identified with a real notation of $w = \partial_1 v^2 - \partial_2 v^1$. The specific character of the dimension 2 is the conservation of w along the trajectory of the field of vectors v :

$$\partial_t w + v \cdot \nabla w = 0. \quad (0.1)$$

Considering the nullity of the divergence of the field of vectors v , we can, if we stick to the fields of bounded vectors, recalculate v , within closed constant vector, from based on w , by the following well known formula, called the law of Biot-Savart:

$$v = \nabla^\perp \Delta^{-1} = \left(- \int \frac{x_2 - y_2}{|x - y|^2} w(y) dy, \int \frac{x_1 - y_1}{|x - y|^2} w(y) dy \right), \quad (0.2)$$

by letting $\nabla^\perp f = (-\partial_2 f, \partial_1 f)$.

It is clear that, if $w \in L^\infty \cap L^p$ with $p < 2$, the integral above defines a field of bounded vectors. Furthermore, it is well known (and trivial to verify) that if w satisfies (0.1) with the field of vectors v given by (0.2), then v itself is a solution to (E) with the initial data deducted from w_0 by the relation (0.2). We will always place ourselves in the framework and, in the statement of the theorems, we will formulate the hypothesis only in the vortex.

The problem of vortex patches is the following: suppose that the vortex is, at the initial moment, a open and bounded characteristic function whose edge is in the Holder class $C^{k+\varepsilon}$, where k is a strictly positive integer and ε a real number in the interval $(0, 1)$. In that case, Yudovitch demonstrated in [11] that there exists a unique vector solutions field of system (E) in $\mathbb{R}^2 \times \mathbb{R}^2$, whose the vortex belongs to $L^\infty(\mathbb{R}^3)$. This solution is so quasi-Lipschitz, that is to say its module of continuity is $|x - y| \cdot |\log |x - y||$. Such a vector field processes the flow Ψ with exponentially decreasing regularity a function in time, that is to say $\Psi(t, \cdot)$ is a homeomorphism of the Holder class $C^{\exp - \alpha t}$. According to the relation (0.1), the vortex in the moment t is then a open bounded characteristic function in the topology remaining unchanged. On the other hand, its edge is not better than the class $C^{\exp - \alpha t}$.

2 very natural questions are posed as following:

- Does the open edge stay regular for small time?
- If so, what happens for big time?

In the case where w_0 is the characteristic function of the interior of a plane curve, closed, simple and in the class $C^{1+\varepsilon}$, the following approach was developed (see example [9]). It is very easy, in this context, to verify, thanks to Green's formula, that if the edge remains in the Holder class $C^{1+\varepsilon}$, (then) there exists a specific setting of the edge satisfying the equation

$$\partial_t \gamma(t, s) = \frac{1}{2\pi} \int_0^{2\pi} \log |\gamma(t, s) - \gamma(t, \sigma)| \partial_\sigma \gamma(t, \sigma) d\sigma. \quad (B)$$

In [9] A. Majda announced a demonstration of existence located in time of a solution of the equation (B) and,

based on numerical experiment(see [12]), conjecture that the time of existence is usually finished and, in this case, the edge of domain ceases to be rectifiable(?). A less degradation of regularity of edge was also suggested by more recent numerical simulations(see [4] [5]).

One simplified approach has been proposed by P. Constantin and Titi(see [8]). In the view of equation (B), we study the small perturbations of circle, which is very sure a solution of (B) and then we don't remember the development in series of the logarithms which are quadratic terms. For this quadratic approximation of equation (B), S. Alinhac has demonstrated in [1] a result of instability which is tend to think that there might not be global existence of regular solution to equation (B) itself.

In regard to the local existence in time, we demonstrated in [6] forgetting equation (B) and demonstrated a local control with Lipschitz norm of the solution of (E) thanks to the tangential regularity of vortex by relative to a vector field not cancelling in the singular support C^ε of vortex. Furthermore, in [10], P.Serfati demonstrated the existence and the holomorphy regularity , locally in time, for little perturbation of circle, in the frame of (B).

The first motivation of this work is to demonstrate the following theorem:

Theorem 1. A *Let ε belong to the interval $(0, 1)$ and γ_0 a function in the space $C^{1+\varepsilon}(S^1; \mathbb{R}^2)$ setted properly a Jordan curve. Then there exist a unique solution $\gamma(t, s)$ of the equation (B) belonging to the space $L_{loc}^\infty(\mathbb{R}; C^{1+\varepsilon}(S^1; \mathbb{R}^2))$.*

In [6], we have developed the study of iterated action in the irregular vector fields which allows the deduction in the above theorem in the following corollary:

Corollary. B *Let ε be in the interval $(0, 1)$, k a non-zero positive integer and γ_0 a function in the space $C^{k+\varepsilon}(S^1; \mathbb{R}^2)$ setted properly as a Jordan curve. Then there exists a unique solution $\gamma(t, s)$ of the equation (B) in the space $L_{loc}^\infty(\mathbb{R}, C^{k+\varepsilon}(S^1; \mathbb{R}^2)) \cap C^\infty(\mathbb{R}, C^{k+\varepsilon'}(S^1; \mathbb{R}^2))$ for all $\varepsilon' < \varepsilon$.*

Our approach will be as follows:

- in the first paragraph, we will explain what concept of regularity which allows to see the previous theorem as an immediate corollary of a much more general theorem, the Theorem 1;
- in the second paragraph, we will demonstrate a estimation on the Lipschitz norm of a vector field;
- in the third paragraph, we will utilize this estimate to demonstrate a priori estimation on the regular solutions of the system (E);

- in the fourth paragraph, we will finish, by regularization of initial data and then transition to the limit, the demonstration of Theorem 1;
- in the fifth and final paragraph, we will state various global results from the combination of Theorem 1 and the local theorems of regularities demonstrated in [6].

Notations and reminders

In the rest of the article, we will take the following notations and conventions:

- ε denotes a real number strictly between 0 and 1;
- if X is a vector field in plane, we denote $I(A, X)$ the lower bound of $|X(x)|$ for x running through A and we denote ∇X the matrix of general term $\partial_j X^i$;
- if f is a distribution on the plane, we denote $\nabla^\perp f$ the vector field $(-\partial_2 f, \partial_1 f)$ that is sure to be divergence-free.
- if Ω is an open on plane, $C^\varepsilon(\Omega)$ [resp. $\text{Lip}(\Omega)$] denotes the set of functions u given on Ω such that we have, for all x and y in Ω , $|u(x) - u(y)| \leq C \leq |x - y|^\varepsilon$ (resp. $|x - y|$) and we will note by $\|\cdot\|_{\varepsilon, \Omega}$ (resp. $\|\cdot\|_{\text{Lip}(\Omega)}$) the natural norm of $C^\varepsilon(\Omega)$ [resp. $\text{Lip}(\Omega)$],
- if $\Omega = \mathbb{R}^2$, one can characterize the space $C^\varepsilon(\Omega)$, then simply noted as C^ε , using a dyadic cutting in the space of frequency. More precisely, it's $\varphi \in C_0^\infty(\mathbb{R}^2 \setminus \{0\})$ such that $\chi(\xi) = 1 - \sum_{q \geq 0} \varphi(2^{-q}\xi) \in C_0^\infty(\mathbb{R})$, we have:

$$u \in C^\varepsilon \quad \Leftrightarrow \quad \chi(D)u \in L^\infty \quad \text{and} \quad \|\varphi(2^{-q}D)u\|_{L^\infty} \leq C 2^{-q\varepsilon},$$

the norm $\|\chi(D)u\|_{L^\infty} + \sup_{q \geq 0} 2^{q\varepsilon} \|\varphi(2^{-q}D)u\|_{L^\infty}$, noted as $\|u\|_\varepsilon$, being a equivalent norm to the normal norm. This characteristic property serves as the definition in the space C^r when r is some number. Furthermore, if $r = 1$, we don't find the set of Lipschitz function, but the set is traditionally called the class of Zygmund and noted as C_*^1 of functions given as $|u(x+y) + u(x-y) - 2u(x)| \leq C|y|$. Finally, if r is a real number (resp. a strict positive real number) and \mathcal{C} (resp. \mathcal{B}) an annulus (resp. a ball) of \mathbb{R}^2 , there exist a constant C such that, for all function sequences, we have:

if for all integer q , the support of the Fourier transform of u_q is included in $2^q \mathcal{C}$ (resp. $2^q \mathcal{B}$), then

$$\left\| \sum_{q \in \mathcal{N}} u_q \right\|_r \leq C \sup_{q \geq 0} 2^{qr} \|u_q\|_{L^\infty}. \quad (1)$$

- We set, for $q \geq 0$, the operator $\psi(2^{-q}D)$ by Δ_q , the operator $\chi(D)$ by Δ_{-1} and finally, agreeing with that $\Delta_p = 0$ when $p \leq -2$, the operator $\sum_{p \leq q-1} \Delta_p$ by S_q . We set N_0 an integer such that $\text{supp } \chi(2^{N_0} \cdot) + \text{supp } \varepsilon$ doesn't meet the origin. We will use this decomposition of a product introduced by J.M. Bony in [3] very often in this work. We define respectively the operators of paraproduct and the remaining by the formula:

$$T_a = \sum_q S_{q-N_0}(a) \Delta_q, \quad \text{then } R(a, \cdot) = \sum_{|q-q'| \leq N_0} \Delta_q(a) \Delta_{q'}. \quad (2)$$

We will also choose N_0 big enough such that

$$\chi(D)T_a = T_a\chi(D) = 0 \quad (3)$$

It is immediate that we have:

$$ab = T_a b + T_b a + R(a, b) \quad (4)$$

We will also use a very close decomposition:

$$ab = T_a b + \sum_q S_{q+N_0+1}(b) \Delta_q a. \quad (5)$$

Finally, if X is a vector field, we pose $T_X = \sum_i T_{X^i} \partial_i$.

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1 General Theorem of global existence

The object of this paragraph is the reduction of Theorem A to a general theorem of propagation, until any time, of a certain type of regularity of the vortex. To motivate this approach, observed that if ω is the characteristic function of a bounded domain in space $C^{1+\varepsilon}$, then we demonstrate by fairly usual techniques of study of singular integrals that the field of vector associated with ω by the relation (0.2) is Lipschitz. It is very common that the control of the Lipschitz norm of the solution of a hyperbolic quasilinear system is a key point.

It is then appeared to us that a real comprehension of problem was going on by answering to the following question: if we regularize initial data of vortex patch, do we have, by the solution associated with given regularities, a uniform estimation of their Lipschitz norm in a fixed timer interval? More precisely, we consider

θ a indefinitely differentiable function with compact support, positive and with integral 1, and $(w_n)_{n \in \mathbb{N}}$ is defined by $\omega_n = (1+n)^{-2}\theta((1+n)^{-1} \cdot) * \omega$, ω is always a characteristic function of a regular bounded domain. Do we have a uniform estimation over n of the Lipschitz norm of the vector field v_n associated with w_n by the relation (0.2)? The solution of the problem imposes the construction of a space of adapted functions, hence the following definition:

Definition 1.1. Let A be a closed plan and X a divergence-free vector field in coefficients C^ε , not cancelling on A , we set by $C_\varepsilon(A, X)$ together some given functions on plane such that:

- $u \in C^\varepsilon(\mathbb{R}^2 \setminus A)$,
- $X(x, D)u \in C^{\varepsilon-1}$.

The 2 important points are a part belonging to ω in $C_\varepsilon(A, X)$ ensure that the v in space of Lipschitz vector field and that, modulo a slightly enlargement of A without any consequence, the family $(\omega_n)_{n \in \mathbb{N}}$ is given in $C_\varepsilon(A, X)$ in an appropriate sense.

Let's now state the principal theorem of this work.

Theorem 2. *Let X_0 be a divergence-free vector field and A^0 closed on the plan such that X_0 is in the class C^ε and $I(A^0, X_0)$ strictly positive. If $w_0 \in C_\varepsilon(A^0, X_0) \cap L^p$. with $p < 2$, there exists a unique solution of (E) in $C(\mathbb{R}; L^\infty(\mathbb{R}^2)) \cap L_{loc}^\infty(\mathbb{R}; Lip(\mathbb{R}^2))$ which also checks:*

1. $X_0(x, D)\psi \in L_{loc}^\infty(\mathbb{R}; C^\varepsilon)$,
2. if $X_t = (\psi_t)_* X_0$ and $A^t = \psi(t, A^0)$, then $w(t, \cdot) \in C_\varepsilon(A^t, X_t)$.

Demonstration of theorem 1 is part of theorem 2. - Let f_0 be a $C^{1+\varepsilon}$ equation of a curve Γ_0 , image of circle S^1 by γ_0 , we set the $X_0 = \nabla^\perp f_0$. Then we consider the closed A^0 of of points on the plane in sufficient small distance of Γ_0 such that X_0 didn't cancel it on A^0 . As X_0 is a tangent vector in γ_0 , not vanish on Γ_0 , there exists a function f belonging to $C^\varepsilon(S^2; \mathbb{R})$ such that $\partial_s \gamma_0(s) = f(s)X_0(\gamma(s))$. In the context of the equation of the equation(B) we have $\gamma(t, s) = \psi(t, \gamma(s))$. Thus $\partial_s \gamma(t, s) = f(s)(X_0(x, D)\psi)(t, \gamma_0(s))$. In theorem 2 1., we deduce the existence of a solution γ of the equation (B) in the space $L_{loc}^\infty(\mathbb{R}; C^{1+\varepsilon}(S^1; \mathbb{R}^2))$.

Remark. The statement of theorem 2 contains a particular fact that the field of vector field v_0 is Lipschitz.

The point 1. of theorem 2, to know the tangential regularity of the flow by link to X_0 , is sufficient to establish the theorem 1. The point 2. must be understood as a theorem of persistence, that is to say the propagation until infinity, with the regularity $C_\varepsilon(A, X)$. This adopted step is the same as that one in [6]. In [6], the lack of sufficient precise estimation, we have demonstrated only that one local version of theorem 1. The major difficulty of demonstration remains in the control of Lipschitz norm of the solution vector fields

of (E) over time, then the regularity given by the relations (0.1) and (0.2) is less(C_*^1 or better, in derivatives **BMO**). In [6], we have demonstrated a upper bound of the Lipschitz norm of the field of the vector v , which ensures the Lipschitz character of v when its curl ω belongs to $C_\varepsilon(A, X)$. The key point to obtain the global existence consist in establish a logarithmic version of this inequality, that is to say a version or the geometric data only defines the additional regularity will appear that through a logarithm. This is the subject of the following paragraph.

2 Control of the gradient of the divergence free vector field in part of its curl

This paragraph is consecrated in the demonstration of the following theorem:

Theorem 3. *Let ε be a real number in the interval $(0, 1)$ and p a real number in the interval $[1, 2)$, there exists a constant C such that, if A is any closed set on the plane and X a vector field of class C^ε , divergence free and not vanishing on A , we have:*

$$\|v\|_{Lip} \leq C \{ \|\omega\|_{L^\infty \cap L^p} (1 + \log N_{\varepsilon,p}(A, X, \omega)) \},$$

with

$$N_{\varepsilon,p}(A, X, \omega) = \frac{\|X\|_\varepsilon \|\omega\|_{\varepsilon, \mathbb{R}^2 \setminus A}}{I(A, X) \|\omega\|_{L^\infty(\mathbb{R}^2 \setminus A)}} \left(1 + \frac{\|X(\chi, D)\omega\|_{\varepsilon-1}}{I(A, X) \|\omega\|_{L^\infty \cap L^p}} \right).$$

Remark. As $\|X\|_\varepsilon \geq \|X\|_{L^\infty} \geq I(A, X)$ and $\|\omega\|_{\varepsilon, \mathbb{R}^2 \setminus A}$, it is clear that $N_{\varepsilon,p}(A, X, \omega) \geq 1$.

Demonstration: Let us, for the first time, demonstrate this theorem in a very particular where appear, with overload techniques, the 2 essential ideas of the proof. Suppose that the vector field X is ∂_1 and accidentally the support of the Fourier transform of ω doesn't contain the origin. In this case, the set A is any set and we can take $A = \mathbb{R}^2$ and agree with that $\|\omega\|_{\varepsilon, \mathbb{R}^2 \setminus A} / \|\omega\|_{L^\infty(\mathbb{R}^2 \setminus A)}$ values 1. It is clear that $\|X\|_\varepsilon = I(A, X) = 1$. The first well-known idea, is that the space C_*^0 including in L^∞ is true, almost at a logarithm of the norm C^ε . More precisely, we have the following lemma:

Lemma 4. *A strictly positive real number ε is given. There exist a constant C such that, for all function f and couple (α, β) of real number satisfies $\|f\|_0 \leq \alpha$, $\|f\|_\varepsilon \leq \beta$ and $\alpha \leq \beta$, we have:*

$$\|f\|_{L^\infty} \leq C \alpha (1 + \log \frac{\alpha}{\beta}).$$

Demonstration, we write $f = S_n f + (Id - S_n)f$, the characterization of Holder driven space such that we

have $\|f\|_{L^\infty} \leq (N+1)\alpha + 4\varepsilon^{-1}w^{-N\varepsilon}\beta$; thus we obtain the lemma from choosing by example:

$$N = \left\lceil \frac{1}{\varepsilon} \log \frac{\beta}{\alpha} \right\rceil + 1$$

where \log denotes the logarithm with base 2. The second idea is the following: If $X = \partial_1$, we have, according to the lemma above, applying with $\alpha = C\|\omega\|_{L^\infty}$ and $\beta = C(\|\omega\|_{L^\infty} + \|\partial_1\omega\|_{\varepsilon-1})$,

$$\|\partial_1\partial_j\Delta^{-1}\omega\|_{L^\infty} \leq C_\varepsilon\|\omega\|_{L^\infty} \left(1 + \log \left(1 + \frac{\|\partial_1\omega\|_{\varepsilon-1}}{\|\omega\|_{L^\infty}} \right) \right).$$

Or, $\|\partial_2^2\Delta^{-1}\omega\|_{L^\infty} \leq \|\omega\|_{L^\infty} + \|\partial_1^2\Delta^{-1}\omega\|_{L^\infty}$, hence the theorem 3 in this very particular case.

As for a general case, there presents 2 difficulties. First, a serious one comes from the weak regularity of the vector field X , and its possible cancellation during the evolution. The second one comes from the necessary space truncation and its easily solving by analysing with the precaution pseudo-locality of multiplier of Fourier. One of the crucial points is that all these tendencies to disturb the inequality do appear, it also, mitigated by a logarithm.

To obtain the result, we need to proceed gradually. So, we are going to start by demonstrating the following Lemma:

Lemma 5. *Let ε be a real number in interval $(0, 1)$ and p a real number in interval $[1, 2)$, there exist a constant C such that if A is a closed set on the plane and Y a vector field of class C^ε not vanishing on A , we have*

$$\|v\|_{L^ip} \leq C\|w\|_{L^\infty \cap L^p} \frac{\|Y\|_{L^\infty}^2}{I(A, Y)^2} \times \left(1 + \log \frac{\|Y\|_\varepsilon \|\omega\|_{\mathbf{L}^\infty \cap \mathbf{L}^p} + \|Y(x, \mathbf{D})v\|_\varepsilon}{\mathbf{I}(\mathbf{A}, \mathbf{Y})\|\omega\|_{\mathbf{L}^\infty \cap \mathbf{L}^p}} + \log \frac{\|\omega\|_{\varepsilon, \mathbf{R}^2 \setminus \mathbf{A}}}{\|\omega\|_{\mathbf{L}^\infty(\mathbf{R}^2 \setminus \mathbf{A})}} \right)$$

Demonstration.—Then we, firstly, focus on the high frequencies. We will pose $a = (Id - \chi(D))\Delta^{-1}\omega$. It must increase $\|\partial_j\partial_i a\|_{L^\infty}$. The decisive step is the increasing of $\|Y(x, \mathbf{D})\partial_i a\|_{\mathbf{L}^\infty}$.

Before we go further, we need some properties of paradifferential calculus of Bony (see [3]) which is summarized in the following lemma:

Lemma 6. *Let r, s and m be 3 real numbers and σ an indefinitely derivable function such that, for all ξ of norm larger than 1 and all real λ greater than 1, $\sigma(\lambda\xi) = \lambda^m\sigma(\xi)$. There exists a constant C such that*

1. $\|T_a b\|_s \leq C\|a\|_{\mathbf{L}^\infty}\|b\|_s$ and if $r < 0$, $\|T_a b\|_{r+s} \leq C\|a\|_r\|b\|_s$
2. if $r+s > 0$, $\|\mathbf{R}(a, b)\|_{r+s} \leq C\|a\|_r\|b\|_s$ et $\|\mathbf{R}(a, b)\|_{r+s} \leq C\|a\|_{\mathbf{L}^\infty}\|b\|_{r+s}$

3. si $r > 0$, $\|ab\|_r \leq C(\|a\|_{L^\infty}\|b\|_r + \|a\|_r\|b\|_{L^\infty})$ et si $r + s > 0$ et $r < 0$ $\|ab\|_{r+s} \leq C\|a\|_r\|b\|_s$
4. $\|[T_a, \sigma(D)]b\|_{s-m+1} \leq C\|\nabla a\|_{L^\infty}\|b\|_s$ and if $r < 1$ $\|[T_a, \sigma(D)]b\|_{s-m+r} \leq C\|\nabla a\|_{r-1}\|b\|_s$
5. Let X be a vector field with divergence-free coefficients C^ε and A a linear operator mapping from C^r to C^{r-m} for all real numbers, so, for all real number r such that r and $r - m$ are strictly larger than $-\varepsilon$ and for all u in C^r , we have

$$[X(x, D), A]u = [T_x, A]u + \sum_j \{T_{\partial_j A} X^j + \partial_j R(Au, X^j)\} - A \sum_j \{T_{\partial_j} X^j + \partial_j R(u, X^j)\}$$

Demonstration. The points 1 and 2 result in a clear way of (1) and the definition (2) of operators to remain R and the paraproduct T . The point 3 is an immediate consequence of the decomposition (4) of paraproduct and the rest.

When considering point 4, it should explain the commutator. According to (3), we can suppose the function σ homogeneous. We have that the following formula, N_1 is a integer depending on ϕ and N_0

$$[T_a, \sigma(D)]b = \sum_q \sum_{k=-N_1}^{N_1} 2^{(q+k)m} c_{q,k} \quad \text{avec} \quad c_{q,k} = [S_{q-N_0}(a), \varphi\sigma(2^{-q-k}D)] \Delta_q b$$

Taylor formula ensures in order that we have

$$c_{q,k} = 2^{-(q+k)} \sum_j 2^{2(q+k)} \int dy 2^{(q+k)} (x-y)_j h(2^{q+k}(x-y)) \Delta_q b(y) \\ \times \int_0^1 dt S_{q-N_0}(\partial_j a)(x+t(y-x)) \quad \text{with } \hat{h} = \varphi\sigma$$

It is clear that the support of Fourier transform of $c_{q,k}$ is included in a annulus of type $2^1 \mathcal{C}'$, \mathcal{C}' is a fixed annulus. The increasing of $c_{q,k}$ clearly result that the characterization of the Holder space and h and $x_j h_k$ belonging to L^1 , from the point 4.

For proof of point 5, we use (2), hence

$$X(x, D)u = T_x u + \sum_j \{T_{\partial_j \mu} X^j + \partial_j R(u, X^j)\}$$

X being divergence free ensures that we have

$$X(x, D)u = T_x u + \sum_j \{T_{\partial_j \mu} X^j + \partial_j R(u, X^j)\}$$

The commutation with a fixed operator A is linear, we obtain the desired formula and then the lemma 6.

Let's go back to the demonstration of Lemma 5. We are going to utilize the identity (5). We have

$$Y(x, D)\partial_i a = \Phi_1 + \Phi_2 \quad (6)$$

with

$$\Phi_1 = T_Y \partial_i a \quad \text{and} \quad \Phi_2 = \sum_{k=1}^2 \sum_q S_{q+N_0+1} (\partial_i \partial_k a) \Delta_q Y^k$$

For the increasing of $\|\Phi_1\|_{L^\infty}$ we use the lemma 4. It is clear that

$$\|\Phi_1\|_0 \leq C \|Y\|_{L^\infty} \|\omega\|_{L^\infty}$$

Moreover, we demonstrate that $\Phi_1 = \sum_{j=1}^4 \Phi_{1,j}$ with:

$$\Phi_{1,1} = [T_Y, \partial_i(\text{Id} - \chi(D))\Delta^{-1}] \omega,$$

$$\Phi_{1,2} = \partial_i(\text{Id} - \chi(D))\Delta^{-1} \sum_{k=1}^2 \{T_{\partial_2 Y^k} \partial_k v^1 - T_{\partial_1 Y^k} \partial_k v^2\}$$

$$\Phi_{1,3} = \partial_i(\text{Id} - \chi(D))\Delta^{-1} \{\partial_1 Y(x, D)v^2 - \partial_2 Y(x, D)v^1\}$$

and

$$\begin{aligned} \Phi_{1,4} = & \partial_i(\text{Id} - \chi(D))\Delta^{-1} \left\{ \partial_2 \sum_{k=1}^2 \sum_q S_{q+N_0+1} (\partial_k v^1) \Delta_q (Y^k) \right. \\ & \left. - \partial_1 \sum_{k=1}^2 \sum_q S_{q+N_0+1} (\partial_k v^2) \Delta_q (Y^k) \right\} \end{aligned}$$

Indeed, it's clear that $\Phi_1 = \Phi_{1,1} + \partial_i(\text{Id} - \chi(D))\Delta^{-1} T_Y \omega$. By definition of ω , we have

$$\begin{aligned} T_Y \omega &= \sum_{k=1}^2 T_{Y^k} \partial_k (\partial_1 v^2 - \partial_2 v^1) \\ &= \sum_{k=1}^2 \{ \partial^1 (T_{Y^k} \partial_k v^2) - \partial_2 (T_{Y^k} \partial_k v^1) \} - \sum_{k=1}^2 \left\{ T_{\partial_1 Y^k \partial_k v^2 - T_{\partial_2 Y^k \partial_k v^1}} \right\} \end{aligned}$$

Hence,

$$\Phi_1 = \Phi_{1,1} + \Phi_{1,2} + \partial_i(\text{Id} - \chi(D))\Delta^{-1} \sum_{k=1}^2 \{ \partial_1 (T_{Y^k} \partial_k v^2) - \partial_2 (T_{Y^k} \partial_k v^1) \}$$

Or, according to (5), we have

$$T_{Y^k} \partial_k v^i = Y(x, D)v^i - \sum_q S_{q+N_0+1} (\partial_k v^i) \Delta_q Y^k$$

Hence we have the desired formula.

The Lemma 2.4 ensures that we have, for all $\varepsilon \in (0, 1)$:

$$\|\Phi_{1,3}\|_\varepsilon \leq C_\varepsilon \|Y(x, D)v\|_\varepsilon \quad \text{et} \quad \|\Phi_{1,i}\|_\varepsilon \leq C_\varepsilon \|Y\|_\varepsilon \|\omega\|_{L^\infty}, \quad \text{pour} \quad i \in \{1, 2\}$$

Moreover, seeing that $v = (\text{Id} - \chi(D))\nabla^\perp \Delta^{-1}\omega + \chi(D)v$, it is clear that

$$\|v\|_1 \leq \mathbf{C} (\|\omega\|_{\mathbf{L}^\infty} + \|v\|_{\mathbf{L}^\infty})$$

Or, according to (0.2), we have

$$|v(x)| \leq \int \frac{\chi(x-y)}{|x-y|} |\omega(y)| dy + \int \frac{1-\chi(x-y)}{|x-y|} |\omega(y)| dy$$

As $\chi(x)|x|^{-1}$ belongs to L^1 and $(1-\chi(x))|x|^{-1}$ belongs to $L^{p'}$, p' representing the conjugate exponent of p , we have

$$\|v\|_{\mathbf{L}^\infty} \leq \mathbf{C} \|\omega\|_{\mathbf{L}^\infty \cap \mathbf{L}^p} \quad \text{and so} \quad \|v\|_1 \leq \mathbf{C} \|\omega\|_{\mathbf{L}^\infty \cap \mathbf{L}^p} \quad (7)$$

As we have $\|\mathbf{S}_{a+\mathbf{N}_0+1}(\partial_k v^i)\|_{\mathbf{L}^\infty} \leq \sum_{q' \leq q+\mathbf{N}_0} \|\Delta_{q'}(\partial_k v^i)\|_{\mathbf{L}^\infty}$, it results from (7) that

$$\|\mathbf{S}_{q+\mathbf{N}_0+1}(\partial_k v^i)\|_{\mathbf{L}^\infty} \leq \mathbf{C} (q + \mathbf{N}_0 + 2) \|\omega\|_{\mathbf{L}^\infty \cap \mathbf{L}^p}.$$

In particular, we have $\|\mathbf{S}_{q+\mathbf{N}_0+1}(\partial_k v^i)\|_{\mathbf{L}^\infty}^\infty \leq \mathbf{C}_{\varepsilon'} 2^{q(\varepsilon-\varepsilon')} \|\omega\|_{\mathbf{L}^\infty \cap \mathbf{L}^p}$ for all $0 < \varepsilon' < \varepsilon$.

According to the definition of the Holder space using the dyadic annulus, we have that $\|\Delta_q(\mathbf{Y})\|_{\mathbf{L}^\infty} \leq 2^{-q\varepsilon} \|\mathbf{Y}\|_\varepsilon$. Hence, according to (1),

$$\|\Phi_{1,4}\|_{\varepsilon'} \leq C_{\varepsilon'} \|\mathbf{Y}\|_\varepsilon \|\omega\|_{\mathbf{L}^\infty \cap \mathbf{L}^p}, \quad \text{for all } \varepsilon' \in (0, \varepsilon)$$

and a real number in interval $(0, \varepsilon)$, for example $\varepsilon/2$, then ensures the following inequality:

$$\|\Phi_1\|_{\mathbf{L}^\infty} \leq \mathbf{C}_\varepsilon \|\mathbf{Y}\|_{\mathbf{L}^\infty} \|\omega\|_{\mathbf{L}^\infty \cap \mathbf{L}^p} \left(1 + \log \frac{\|\mathbf{Y}\|_\varepsilon \|\omega\|_{\mathbf{L}^\infty \cap \mathbf{L}^p} + \|\mathbf{Y}(x, \mathbf{D})v\|_\varepsilon}{\|\mathbf{Y}\|_{\mathbf{L}^\infty} \|\omega\|_{\mathbf{L}^\infty \cap \mathbf{L}^p}} \right) \quad (8)$$

The term Φ_2 is treated differently. Let N be a integer, we set $\Phi_2 = \Phi_{3,N} + \Phi_{4,N}$ with:

$$\begin{aligned} \Phi_{3,N} &= \sum_{k=1}^2 \sum_{q \leq N-1} S_{q+\mathbf{N}_0+1}(\partial_k \partial_i a) \Delta_q(Y^k) \\ \Phi_{4,N} &= \sum_{k=1}^2 \sum_{q \geq N} S_{q+\mathbf{N}_0+1}(\partial_k \partial_i a) \Delta_q(Y^k) \end{aligned}$$

The increasing of $\Phi_{4,N}$ is done using the C^ε regularity of the vector field Y .

We use $\|\mathbf{S}_{q+\mathbf{N}_0+1}(\partial_k \partial_i a)\|_{\mathbf{L}^\infty} \leq \mathbf{C}(q + \mathbf{N}_0 + 1) \|\omega\|_{\mathbf{L}^\infty} \leq \mathbf{C}_\epsilon 2^{q\epsilon/2} \|\omega\|_{\mathbf{L}^\infty}$. From where comes that

$$\|\Phi_{4,N}\|_{\mathbf{L}^\infty} \leq \mathbf{C}_\epsilon 2^{-N\epsilon/2} \|\omega\|_{\mathbf{L}^\infty} \|\mathbf{Y}\|_e$$

The term $\Phi_{3,N}$ must be dealt with a little more fineness. An Abel group means that

$$\Phi_{3,N} = \sum_{k=1}^2 \left\{ \mathbf{S}_N(\mathbf{Y}^k) \mathbf{S}_{N+\mathbf{N}_0}(\partial_k \partial_i a) - \sum_{q \leq N-1} \mathbf{S}_q(\mathbf{Y}^k) \Delta_{q+\mathbf{N}_0}(\partial_k \partial_i a) \right\}$$

Or, for all integer q and all integer N , we have, by definition of the Holder space,

$$\|\mathbf{S}_q(\mathbf{Y}^k)\|_{\mathbf{L}^\infty} \leq \|\mathbf{Y}\|_{\mathbf{L}^\infty} \quad \text{and} \quad \|\mathbf{S}_{N+\mathbf{N}_0}(\partial_k \partial_i a)\|_{\mathbf{L}^\infty} \leq \mathbf{C}(\mathbf{N} + \mathbf{N}_0 + 1) \|\omega\|_{\mathbf{L}^\infty}.$$

It follows that

$$\|\Phi_{3,N}\|_{\mathbf{L}^\infty} \leq \mathbf{C}(\mathbf{N} + \mathbf{N}_0 + 1) \|\mathbf{Y}\|_{\mathbf{L}^\infty} \|\omega\|_{\mathbf{L}^\infty}$$

Then we optimize the choice of N taking by example $\frac{N}{2} = \left\lceil \frac{1}{\epsilon} \log \frac{\|\mathbf{Y}\|_e}{\|\mathbf{Y}\|_{\mathbf{L}^\infty}} \right\rceil + 1$, hence it comes that

$$\|\Phi_2\|_{\mathbf{L}} \propto \leq \mathbf{C}_\epsilon \|\mathbf{Y}\|_{\mathbf{L}^\infty} \|\omega\|_{\mathbf{L}^\infty} \left(1 + \log \frac{\|\mathbf{Y}\|_e}{\|\mathbf{Y}\|_{\mathbf{L}^\infty}} \right)$$

Applying (6) (8) and this inequality, we obtain, for all $i \in \{1, 2\}$:

$$\begin{aligned} & \|Y(x, D) \partial_i a\|_{\mathbf{L}^\infty} \\ & \leq \mathbf{C}_\epsilon \|\mathbf{Y}\|_{\mathbf{L}^\infty} \|\omega\|_{\mathbf{L}^\infty \cap \mathbf{L}^p} \left(1 + \log \frac{\|\mathbf{Y}\|_e \|\omega\|_{\mathbf{L}^\infty \cap \mathbf{L}^p} + \|Y(x, D)v\|_\epsilon}{\|\mathbf{Y}\|_{\mathbf{L}^\infty} \|\omega\|_{\mathbf{L}^\infty \cap \mathbf{L}^p}} \right). \end{aligned} \tag{9}$$

Then it's enough to observe, that we have

$$|Y(x)|^2 \partial_1^2 = Y^1(x) Y(x, D) \partial_1 - Y^2(x) Y(x, D) \partial_2 + (Y^2(x))^2 \Delta,$$

$$|Y(x)|^2 \partial_2^2 = Y^2(x) Y(x, D) \partial_2 - Y^1(x) Y(x, D) \partial_1 + (Y^1(x))^2 \Delta$$

and

$$|Y(x)|^2 \partial_1 \partial_2 = Y^1(x) Y(x, D) \partial_2 + Y^2(x) Y(x, D) \partial_1 - Y^1(x) Y^2(x) \Delta,$$

for conclusion, according to (6), the following inequality, for all i and j valued 1 or 2:

$$\begin{aligned} & \| |Y(x)|^2 \partial_i \partial_j a \|_{L^\infty} \\ & \leq C_\varepsilon (\|Y\|_{L^\infty})^2 \|\omega\|_{L^\infty \cap L^p} \left(1 + \log \frac{\|Y\|_\varepsilon \|\omega\|_{L^\infty \cap L^p} + \|Y(x, D)v\|_\varepsilon}{\|Y\|_{L^\infty} \|\omega\|_{L^\infty \cap L^p}} \right) \end{aligned} \quad (10)$$

Once this equality is obtained, it remains to be truncated outside the place of possible cancellation of the vector field Y . To do this, we set $\delta = (I(A, Y)/2\|Y\|_\varepsilon)^{1/\varepsilon}$ and we consider a function g (resp. g) belonging to $C^\varepsilon(\mathbb{R}^2; [0, 1])$, value identically 1 near $A_{\delta/4}$ (resp. $A_{\delta/2}$) and supported in $A_{3\delta/4}$ (resp. $A_{5\delta/6}$) such that $\|f\|_\varepsilon \leq C\delta^{-\varepsilon}$ (A_δ denoting the set of point whose distance from A is less than δ). By definition of δ , we have $2I(A_\delta, Y) \geq I(A, Y)$, hence:

$$\|g \partial_i \partial_j a\|_{L^\infty} \leq C_\varepsilon \frac{\|Y\|_{L^\infty}^2}{I(A, Y)^2} \|\omega\|_{L^\infty \cap L^p} \left(1 + \log \frac{\|Y\|_\varepsilon \|\omega\|_{L^\infty \cap L^p} + \|Y(x, D)v\|_\varepsilon}{\|Y\|_{L^\infty} \|\omega\|_{L^\infty \cap L^p}} \right) \quad (11)$$

We will now increase $\|(1 - g)\partial_i \partial_j a\|_{L^\infty}$, the following lemma is necessary.

Lemma 7. *Let σ be a function of class C^∞ such that $|\partial^\alpha \sigma(\xi)| \leq C_\alpha (1 + |\xi|)^{-|\alpha|}$, there exists a constant C such that, if P and Q are 2 closed disjoint sets such that $d(P, Q) = \inf\{|x - y| \mid (x, y) \in P \times Q\}$ is not a null set, then for all bounded function h supported in Q , we have:*

$$\|\sigma(D)h\|_{L^\infty(P)} \leq C (1 - \log^- d(P, Q)) \|h\|_{L^\infty}, \quad \text{en posant } \log^- = \min(0, \log)$$

Remark. We will find the fact that the Fourier multiplier of Fourier of order 0 certainly do not operate in L^∞ , but this non-operation never appears except through a logarithm.

Demonstration Denoted by K the kernel of the operator $\sigma(D)$. Since K is the inverse Fourier transform of σ , for all integer index α , $x^\alpha K(x)$ is the inverse Fourier transform of $(-D_\xi)^\alpha \sigma(\xi)$. By hypothesis, when $|\alpha|$ value $d - 1$, $(-D_\xi)^\alpha \sigma(\xi)$ is integrable and so $x^\alpha K(x)$ is bounded. Moreover, $|\alpha|$ always value $d - 1$ we can write

$$x^\alpha K(x) = \int \chi(|x|\xi) e^{i(x|\xi)} (-D_\xi)^\alpha \sigma(\xi) d\xi + \int (1 - \chi(|x|\xi)) e^{i(x|\xi)} (-D_\xi)^\alpha \sigma(\xi) d\xi$$

After integration by parts, the first term becomes

$$\sum_{\beta \leq \alpha} \int C_\alpha^\beta (D_\xi)^{\alpha - \beta} (\chi(|x|\xi)) x^\beta e^{i(x|\xi)} \sigma(\xi) d\xi$$

It results that, when x is small enough, we have $|x^\alpha K(x)| \leq C|x|$ for all integer index α at length $d + 1$. Thus, we have

$$|K(x)| \leq \frac{C}{|x|^d + |x|^{d+1}}$$

For all x in P , and for all bounded function h supported in Q , we have, since $d(P, Q)$ is strictly positive

$$|\sigma(D)h(x)| \leq C \int_{|x-y| \geq d(P, Q)} \frac{1}{|x-y|^d + |x-y|^{d+1}} |h(y)| dy.$$

Hence the lemma 7.

Recall the demonstration of Lemma 5. The application of lemma 7 above, with $P = \text{supp}(1 - g)$ and $Q = \text{supp } f$, it results, as $d(P, Q) \geq \delta/4$, that

$$\|(1 - g)\partial_i\partial_j(\text{Id} - \chi(D))\Delta^{-1}f\omega\|_{L^\infty} \leq C\|\omega\|_{L^\infty}(1 - \log \delta) \quad (12)$$

$\|(1 - g)\partial_i\partial_j(\text{Id} - \chi(D))\Delta^{-1}(1 - f)\omega\|_{L^\infty}$ remains to increase. To do this, we are going to use the lemma 4.

It is clear that

$$\|\partial_i\partial_j(\text{Id} - \chi(D))\Delta^{-1}(1 - f)\omega\|_0 \leq C\|(1 - f)\omega\|_{L^\infty}.$$

As the support of $1 - f$ is included in $\mathbb{R}^2 \setminus A$, we have

$$\|\partial_i\partial_j(\text{Id} - \chi(D))\Delta^{-1}(1 - f)\omega\|_0 \leq C\|\omega\|_{L^\infty(\mathbb{R}^2 \setminus A)}.$$

Otherwise, the operator $\partial_i\partial_j(\text{Id} - \chi(D))\Delta^{-1}$ maps continuously from C^ε to C^ε ; so $\|(1 - f)\omega\|_\varepsilon$ is increasing.

Assuming for example that $x \in \text{supp}(1 - f)$, we have

$$|(1 - f(x))\omega(x) - (1 - f(y))\omega(y)| \leq |f(x) - f(y)|\|\omega\|_{L^\infty(\mathbb{R}^2 \setminus A)} + |1 - f(y)||\omega(x) - \omega(y)|$$

As $\|f\|_\varepsilon \leq C\delta^{-\varepsilon}$, we have $\|(1 - f)\omega\|_\varepsilon \leq C\delta^{-\varepsilon}\|\omega\|_{\varepsilon, \mathbb{R}^2 \setminus A}$.

The lemma 4, applied with $\alpha = C\|\omega\|_{L^\infty(\mathbb{R}^2 \setminus A)}$ et $\beta = C\delta^{-\varepsilon}\|\omega\|_{\varepsilon, \mathbb{R}^2 \setminus A}$, the ensures that

$$\|(\text{Id} - \chi(D))\partial_i\partial_j\Delta^{-1}(1 - f)\omega\|_{L^\infty} \leq C_\varepsilon\|\omega\|_{L^\infty} \left(1 + \log \frac{\|\omega\|_{\varepsilon, \mathbb{R}^2 \setminus A}}{\|\omega\|_{L^\infty(\mathbb{R}^2 \setminus A)}} - \log \delta \right)$$

Then it results from (12) that

$$\|(1 - g)\partial_i\partial_j a\|_{L^\infty} \leq C\|\omega\|_{L^\infty} \left(1 + \log \frac{\|\omega\|_{\varepsilon, \mathbb{R}^2 \setminus A}}{\|\omega\|_{L^\infty(\mathbb{R}^2 \setminus A)}} - \log \delta \right) \quad (13)$$

By definition of δ , we have

$$1 - \log \delta = 1 + \frac{1}{\varepsilon} \log 2 + \frac{1}{\varepsilon} \log \frac{\|Y\|_\varepsilon}{I(A, Y)}$$

Hence, as $I(A, Y) \leq \|Y\|_\varepsilon$, we have, according to (11),

$$\begin{aligned} \|(\text{Id} - \chi(\mathbf{D}))\nabla v\|_{\mathbf{L}^\infty} &\leq C_\varepsilon \frac{\|Y\|_{\mathbf{L}^\infty}^2}{I(A, Y)^2} \|\omega\|_{\mathbf{L}^\infty \cap \mathbf{L}^p} \\ &\times \left(1 + \log \frac{\|Y\|_\varepsilon \|\omega\|_{\mathbf{L}^\infty \cap \mathbf{L}^p} + \|Y(x, \mathbf{D})v\|_\varepsilon}{I(A, Y) \|\omega\|_{\mathbf{L}^\infty \cap \mathbf{L}^p}} + \log \frac{\|\omega\|_{\varepsilon, \mathbf{R}^2 \setminus A}}{\|\omega\|_{\mathbf{L}^\infty(\mathbf{R}^2 \setminus A)}} \right) \end{aligned} \quad (14)$$

Now remains the case of low frequencies. It's sufficient to observe that $\|\chi(\mathbf{D})\nabla v\|_{\mathbf{L}^\infty} \leq \mathbf{C}\|v\|_{\mathbf{L}^\infty}$ and to use (7) to obtain that $\|\chi(\mathbf{D})\nabla v\|_{\mathbf{L}^\infty} \leq \mathbf{C}\|\omega\|_{\mathbf{L}^\infty \cap \mathbf{L}^p}$. Decomposing ∇v as $\nabla v = (\text{Id} - \chi(\mathbf{D}))\nabla v + \chi(\mathbf{D})\nabla v$, lemma 5 results in (??).