

Generalized Large Scale Semigeostrophic Equations: geometric structure and global well-posedness

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1. Introduction

GLSG equations:

- Family of balance models for rotating shallow water in semigeostrophic scaling
- Derived by M. Oliver 06, for Coriolis par-r $f = \text{const}$
- Hamiltonian models
- Have PV advection-inversion formulation
- Family contains Salmon's L_1 and LSG models
- Global existence result. Now extends to L_1 model for $f = \text{const}$.
- Extension to spatially varying Coriolis parameter and bottom topography.

Talk outline:

- Derivation of the models
- Global well-posedness for constant Coriolis parameter
- Classes of GLSG models for variable Coriolis parameter and their well-posedness

2. GLSG derivation

Scaled Rotating Shallow Water equations

$$\underbrace{\varepsilon(\partial_t \mathbf{u} + \mathbf{u} \cdot \nabla \mathbf{u})}_{\text{Inertial term}} + \underbrace{+ f \mathbf{u}^\perp}_{\text{Coriolis force}} = \underbrace{-\frac{B}{\varepsilon} \nabla(h - b)}_{\text{Force of gravity}},$$

$$\partial_t h + \nabla \cdot (h \mathbf{u}) = 0$$

$\mathbf{u} = (u_1(\mathbf{x}), u_2(\mathbf{x}))$ is horizontal velocity, $\mathbf{x} = (x_1, x_2)$

$f = f(\mathbf{x})$ is the scaled $O(1)$ Coriolis parameter

$\mathbf{u}^\perp = (-u_2, u_1)$

h is a fluid layer depth

$b = b(\mathbf{x})$ is the bottom topography

ε is a Rossby number, B is a Burger number

SG scaling

$$\varepsilon = \frac{U}{FL} \ll 1, \quad B = \frac{gH_0}{F^2 L^2} = O(\varepsilon)$$

Balance models

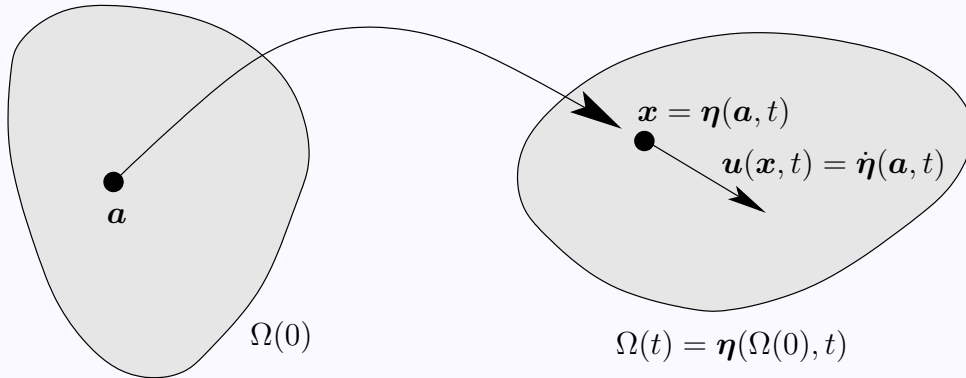
- RSW equations support high frequency waves generated by the balance between inertia and gravity terms
- Balance models filter out gravity waves by approximating momentum eq-n with a balance relationship.

$$\mathbf{u} = F(\varepsilon, h)$$

$$\lim_{\varepsilon \rightarrow 0} F(\varepsilon, h) = \mathbf{u}_G \equiv \frac{\nabla^\perp(h - b)}{f}$$

- Goal: Derive approximate balance models with PV and energy conservation

2.1. Variational structure of RSW



Lagrangian particle trajectories define a curve in the group of diffeos s.t.

$$\dot{\eta} = \mathbf{u} \circ \eta \quad \eta(\cdot, 0) = Id$$

i.e. η is a flow of Eulerian velocity \mathbf{u} and $\det \nabla \eta > 0$.

Define layer depth as a function of flow:

$$h(\eta) \equiv \det \nabla \eta^{-1} = \frac{1}{\det \nabla \eta} \circ \eta^{-1}$$

RSW Lagrangian

$$\begin{aligned} L_{RSW}(\eta, \dot{\eta}) &= \int_{\mathcal{D}} \mathbf{R} \circ \eta \cdot \dot{\eta} + \frac{\varepsilon}{2} |\dot{\eta}|^2 - \frac{1}{2h} \tilde{h}^2 \circ \eta \, da \\ &= \int_{\mathcal{D}} h \left(\mathbf{R} \cdot \mathbf{u} + \frac{\varepsilon}{2} |\mathbf{u}|^2 \right) - \frac{1}{2} \tilde{h}^2 \, dxdy. \end{aligned}$$

where \mathbf{R} is Coriolis potential, $\text{curl } \mathbf{R} = f$, $\tilde{h} = h - b$.

Configuration space is a group of diffeomorphisms (“flow maps”)

RSW momentum equation is Euler-Lagrange eq-n for L_{RSW} :

$$\delta \int_{t_1}^{t_2} L_{RSW}(\eta, \dot{\eta}) = 0$$

with $\delta \eta = 0$ at $t = t_1, t_2$ implies that $\mathbf{u} = \dot{\eta} \circ \eta^{-1}$ satisfies RSW momentum equation.

Observation: Lagrangian for balance model must be affine in $\dot{\eta}$:

$$u = F(h) \Leftrightarrow \frac{d}{dt} \frac{\delta L}{\delta \dot{\eta}} - \frac{\delta L}{\delta \eta} = 0$$

iff $\frac{\delta L}{\delta \dot{\eta}}$ is independent of $u, \dot{\eta}$.

Blueprint for deriving GLSG balanced models:

- Assume flows η_ε in physical and η in computational coordinates are related by near identity transformation:

$$\eta_\varepsilon = \xi_\varepsilon \circ \eta$$

$$\xi_\varepsilon(\mathbf{x}) = \mathbf{x} + \varepsilon \mathbf{v}(\mathbf{x}) + O(\varepsilon^2)$$

This is near identity transformation of configuration space as well as near identity transformation of Eulerian coordinates.

- The flow in computational coordinates comes from affine Lagrangian L with particle relabelling symmetry \Rightarrow balanced, with PV conservation law.
- Approximation:

$$L_{RSW}(\eta_\varepsilon, \dot{\eta}_\varepsilon) = L(\eta, \dot{\eta}) + O(\varepsilon^2) \quad \forall \eta$$

- Choose \mathbf{v} s.t. $L_{RSW}(\eta_\varepsilon, \dot{\eta}_\varepsilon)$ truncated at $O(\varepsilon^2)$ is affine in $\dot{\eta}$

3. Resulting models

Transformation to physical coordinates is explicit (τ is a free parameter):

$$\mathbf{v} = \frac{1}{2f} \mathbf{u}^\perp + \tau(\mathbf{x}) \nabla \tilde{h} + \mathbf{g}(\mathbf{x}) \mathbf{u} + \boldsymbol{\mu}(\mathbf{x}) \nabla^\perp \tilde{h}.$$

$$\mathbf{u}_\varepsilon = \mathbf{u} + \varepsilon (\dot{\mathbf{v}} + [\mathbf{u}, \mathbf{v}]), \quad h_\varepsilon = h - \varepsilon \nabla \cdot (h\mathbf{v})$$

Computational Lagrangian ($\alpha = f\tau + \frac{1}{2f}$):

$$L = \int h \left[\left(\mathbf{R} + \varepsilon (\alpha \nabla^\perp \tilde{h}) \right) \cdot \mathbf{u} - \varepsilon \tau |\nabla \tilde{h}|^2 - \frac{\tilde{h}^2}{2h} \right] d\mathbf{x}$$

Balance equation

$$\begin{aligned} h\mathbf{q}\mathbf{u} + \varepsilon \nabla \alpha \nabla \cdot (h\mathbf{u}) + \varepsilon \nabla (h\mathbf{u} \cdot \nabla \alpha) - \varepsilon \Delta (\alpha h\mathbf{u}) \\ = \nabla^\perp \left[\tilde{h} - \varepsilon (2 \nabla \cdot (\tau h \nabla \tilde{h}) - \tau |\nabla \tilde{h}|^2) \right] \end{aligned}$$

PV advection

$$q = \frac{f + \varepsilon \nabla \cdot (\alpha \nabla \tilde{h})}{h}, \quad \partial_t q + \mathbf{u} \cdot \nabla q = 0.$$

4. Well-posedness of GLSG

Simplifications: $f = 1, b = \text{const}, \alpha = \text{const} > 0, \tau = \text{const}$

GLSG on \mathbb{T}^2 in vorticity form :

$$\partial_t q + u \cdot \nabla q = 0 \text{ (PV advection)}$$

$$u = K(q) \text{ (PV inversion)}$$

$$q(0) = q^{in} > 0$$

where K is defined implicitly:

$$L_q h \equiv (q - \sigma \Delta) h = 1$$

$$\Lambda_h u \equiv [1 - \sigma (h \Delta + 2 \nabla h \cdot \nabla)] u = \nabla^\perp [h - \mu (2 h \Delta h + |\nabla h|^2)]$$

with $\sigma = \varepsilon \alpha = \varepsilon (\tau + \frac{1}{2}) > 0, \mu = \varepsilon \tau$.

Special cases:

- $\tau = \frac{1}{2}$: Salmon's L_1 dynamics
- $\tau = -\frac{1}{2}$: Salmon's LSG, *ill-posed*
- $\tau = 0$: Optimal regularity!

4.1. Blueprint: classical solutions for 2D Euler

Abstract vorticity formulation

$$\begin{aligned}\partial_t q + \mathbf{u} \cdot \nabla q &= 0 \\ \mathbf{u} &= Kq\end{aligned}$$

where K is a linear “Biot–Savart” operator, $K^{-1}\mathbf{u} = \text{curl } \mathbf{u}$.

H^s estimate

$$\begin{aligned}\frac{1}{2} \frac{d}{dt} \|q\|_{H^s}^2 &\leq \left| \int \nabla \cdot \mathbf{u} |D^s q|^2 dx dy \right| + \text{lots of other terms} \\ &\leq C \|\mathbf{u}\|_{W^{1,\infty}} \|q\|_{H^s}^2\end{aligned}$$

Observation: need

$$\begin{aligned}\|\mathbf{u}\|_{W^{1,\infty}} &\leq c \|q\|_{L^\infty} (1 + \ln_+ \|q\|_{H^s}) \\ \|\mathbf{u}\|_{W^{m+1,p}} &\leq c \|q\|_{W^{m,p}}\end{aligned}$$

This holds in 2D and 3D with $s = 2$, implying global classical solutions for 2D Euler and the Beale, Kato, and Majda (1984) criterion for 3D Euler (follows from estimates on Biot-Savart kernel).

4.2. The Yudovich trick

- Direct verification of the $W^{1,\infty}$ bound is hard when the integral kernel of K is not explicitly known.
- If K is of the general structure $\mathbf{u} = \text{D}\Delta^{-1}q$, elliptic L^p theory tells us that

$$\|\mathbf{u}\|_{W^{1,p}} \leq c \frac{p^2}{p-1} \|q\|_{L^p}$$

for $p \in (1, \infty)$ (which easily propagates up the Sobolev scale).

- Use Gagliardo–Nirenberg interpolation

$$\|\nabla \mathbf{u}\|_{L^\infty} \leq c(p) \|\nabla \mathbf{u}\|_{H^{s-1}}^\theta \|\nabla \mathbf{u}\|_{L^p}^{1-\theta}$$

where $c(p) \rightarrow 1$ as $p \rightarrow \infty$ and

$$\theta = \frac{1}{p \left(\frac{s-1}{d} - \frac{1}{2} \right) + 1}$$

- Now optimize in p to obtain the desired estimate

$$\|\mathbf{u}\|_{W^{1,\infty}} \leq c \|q\|_{L^\infty} \left(1 + \ln_+ \|q\|_{H^s} \right)$$

- *Problems for GLSG:* Required estimates are sub-linear, while $K(q)$ is nonlinear, $K(q)$ is not defined for all q , \mathbf{u} is not divergence free.

Theorem. (Çalik, Oliver, and V., Archives, 2013)

Suppose $m \geq 3$ and $q^{in} \in H^m(\mathbb{T}^2)$ is strictly positive. Then the GLSG equations possess a global classical solution $q \in C^k([0, \infty); H^{m-k}(\mathbb{T}^2))$ for every $k = 0, \dots, m - 2$. The associated velocity field satisfies $\mathbf{u} \in C^k([0, \infty); H^{m-k+1}(\mathbb{T}^2))$ when $\mu \neq 0$ and $C^k([0, \infty); H^{m-k+3}(\mathbb{T}^2))$ when $\mu = 0$ for $k = 0, \dots, m - 2$.

Remark. Result as strong as the one available for 2D Euler for $\mu \neq 0$ and 2D Euler- α for $\mu = 0$.

4.3. $q - h$ inversion

Suppose $q^{in} > 0$.

$$L_q h \equiv qh - \sigma \Delta h = 1$$

Observation : q is advected, hence $q > 0$ for all times and

$$q_- = \operatorname{ess\,inf}_{x \in \mathbb{T}^2} q(x) \quad \text{and} \quad q_+ = \operatorname{ess\,sup}_{x \in \mathbb{T}^2} q(x).$$

are the constants of the motion.

Global L^∞ bound on h, h^{-1} :

$$L_q \left(h - \frac{1}{q_+} \right) = 1 - \frac{q}{q_+} \geq 0, \quad L_q \left(h - \frac{1}{q_-} \right) = 1 - \frac{q}{q_-} \leq 0$$

Since L_q is uniformly elliptic, from strong maximum modulus principle

$$\frac{1}{q_+} \leq h \leq \frac{1}{q_-}.$$

4.4. $W^{m,p}$ bounds on h :

Since $q > 0$ the solution $h \in H^1$ exists by Lax-Milgram.

Dimension independent Gagliardo-Nirenberg inequalities: ($0 < \theta < 1$)

$$\|D^j v\|_{L^p} \leq C \|D^{j/\theta} v\|_{L^{p\theta}}^\theta \|v\|_{L^\infty}^{1-\theta}$$

By induction, elliptic regularity, and G-N

$$\|h\|_{W^{m+2,p}} \leq C(1 + \|q\|_{W^{m,p}})$$

Proof .

$$D^\alpha h = (1 - \sigma\Delta)^{-1} \left(D^\alpha 1 - \sum_{\beta \leq \alpha} \binom{\alpha}{\beta} D^{\alpha-\beta} \tilde{q} D^\beta h \right).$$

Bootstrap the induction hypothesis into the estimate with $\theta = \frac{|\alpha-\beta|}{|\alpha|}$

$$\begin{aligned} \|D^{\alpha-\beta} \tilde{q} D^\beta h\|_{L^p} &\leq \|D^{\alpha-\beta} \tilde{q}\|_{L^{p/\theta}} \|D^\beta h\|_{L^{p/(1-\theta)}} \\ &\leq \|D^{\alpha-\beta} \tilde{q}\|_{L^{p/\theta}} C_1 (1 + \|\tilde{q}\|_{W^{|\beta|,p/(1-\theta)}}) \\ &\leq C_2 \|D^{|\alpha|} \tilde{q}\|_{L^p}^\theta \|\tilde{q}\|_{L^\infty}^{1-\theta} \left[1 + \|\tilde{q}\|_{W^{|\alpha|,p}}^{1-\theta} \|\tilde{q}\|_{L^\infty}^\theta \right] \\ &\leq C_3 (1 + \|\tilde{q}\|_{W^{|\alpha|,p}}). \end{aligned}$$

4.5. $u - h$ estimates

Consider

$$\Lambda_h \mathbf{u} \equiv (1 - \sigma (h\Delta + 2\nabla h \cdot \nabla)) \mathbf{u} = g$$

Coercitivity:

$$\begin{aligned} \int \Lambda_h \mathbf{u} \cdot \mathbf{u} &= \int_{\mathbb{T}^2} (|\mathbf{u}|^2 + \sigma h |\nabla \mathbf{u}|^2 - \frac{1}{2} \sigma \nabla h \cdot \nabla |\mathbf{u}|^2) \, dx \\ &= \int_{\mathbb{T}^2} (|\mathbf{u}|^2 + \sigma h |\nabla \mathbf{u}|^2 + \frac{1}{2} \sigma \Delta h |\mathbf{u}|^2) \, dx \\ &= \int_{\mathbb{T}^2} \left(\frac{1}{2} (1 + qh) |\mathbf{u}|^2 + \sigma h |\nabla \mathbf{u}|^2 \right) \, dx \\ &\geq \min\left\{ \frac{1}{2}, \sigma h_- \right\} \|\mathbf{u}\|_{H^1} . \end{aligned}$$

By Lax-Milgram

$$\|\mathbf{u}\|_{H^1} \leq \frac{2}{\sigma} \|g\|_{H^{-1}}$$

$W^{1,p}$ estimate: Write $h^{-1} \equiv 1 + \tilde{b}$. Then

$$(1 - \sigma\Delta)\mathbf{u} = \frac{g}{h} - \tilde{b}\mathbf{u} + \frac{2\sigma}{h} \nabla h \cdot \nabla \mathbf{u},$$

therefore, for $p \geq 2$,

$$\|\mathbf{u}\|_{W^{1,p}} \leq \frac{cp}{\sigma^2} \|g\|_{W^{-1,p}} \leq \frac{Cp}{\sigma^2}.$$

$W^{m,p}$ estimate:

$$\|\mathbf{u}\|_{W^{m+1,p}} \leq C \|q\|_{W^{m,p}}.$$

In the special case when $\mu = 0$, $\mathbf{u} \in W^{m+3,p}$ with bound

$$\|\mathbf{u}\|_{W^{m+3,p}} \leq C \|q\|_{W^{m,p}}.$$

Proof of $W^{m,p}$ estimate by induction. Write

$$(1 - \sigma\Delta)D^\alpha \mathbf{u} = D^\alpha(gh^{-1}) - D^\alpha(\tilde{b}\mathbf{u}) + 2\sigma D^\alpha(h^{-1}\nabla h \cdot \nabla \mathbf{u}),$$

Worst term estimate: by G-N

$$\begin{aligned} \|D^\alpha(h^{-1}\nabla h \cdot \nabla \mathbf{u})\|_{L^p} &\leq c \sum_{\alpha^1 + \alpha^2 + \alpha^3 = \alpha} \|D^{\alpha^1}h^{-1}\|_{L^{p/s_1}} \|D^{\alpha^2}\nabla h\|_{L^{p/s_2}} \|D^{\alpha^3}\nabla \mathbf{u}\|_{L^{p/s_3}} \\ &\leq C_4 \sum_{\alpha^1 + \alpha^2 + \alpha^3 = \alpha} \|h\|_{W^{|\alpha^1|, p/s_1}} \|h\|_{W^{|\alpha^2|+1, p/s_2}} \|h\|_{W^{|\alpha^3|+2, p/s_3}} \\ &\leq C_5 \|h\|_{W^{|\alpha|+3, p}} \|h\|_{L^\infty} \\ &\leq C_6 \|q\|_{W^{|\alpha|+1, p}}, \end{aligned}$$

$$s_1 = \frac{|\alpha^1|}{|\alpha|+3}, \quad s_2 = \frac{|\alpha^2|+1}{|\alpha|+3}, \quad \text{and} \quad s_3 = \frac{|\alpha^3|+2}{|\alpha|+3},$$

$$s_1 + s_2 + s_3 = 1$$

5. Back to variable Coriolis parameter

Balance equation

$$\begin{aligned}\Lambda_h &\equiv h\mathbf{q}\mathbf{u} + \varepsilon \nabla\alpha \nabla \cdot (h\mathbf{u}) + \varepsilon \nabla(h\mathbf{u} \cdot \nabla\alpha) - \varepsilon\Delta(\alpha h\mathbf{u}) \\ &= \nabla^\perp [\tilde{h} - \varepsilon (2 \nabla \cdot (\tau h \nabla \tilde{h}) - \tau |\nabla \tilde{h}|^2)]\end{aligned}$$

PV inversion. Denote $\tilde{f} = f - \varepsilon \nabla \cdot (\alpha \nabla b)$

$$L_q h \equiv qh - \varepsilon \nabla \cdot (\alpha \nabla h) = \tilde{f}$$

PV advection

$$\partial_t q + \mathbf{u} \cdot \nabla q = 0.$$

Continuity equation

$$\partial_t h + \nabla \cdot (h\mathbf{u}) = 0$$

Complete set of equations are BE+PVI+PVA or BE+CE.

Note: two sets are equivalent iff L_q is invertible with $h > 0$.

$$\partial_t q + \mathbf{u} \cdot \nabla q = -h^{-1} L_q (\partial_t h + \nabla \cdot (h\mathbf{u}))$$

PV inversion. Suppose:

$$\begin{aligned}\alpha(\mathbf{x}) &\geq \alpha_0 > 0 \\ q^{in} &\geq q_0 > 0 \\ \tilde{f} = f - \varepsilon \nabla \cdot (\alpha \nabla b) &\geq \tilde{f}_0 > 0\end{aligned}$$

$q - h$ inversion: $L_q h = \tilde{f}$

$$L_q \left(h - \inf_{\mathbf{x}} \tilde{f}/q \right) = \tilde{f} - q \inf_{\mathbf{x}} \tilde{f}/q \geq 0, \quad L_q \left(h - \sup_{\mathbf{x}} \tilde{f}/q \right) = \tilde{f} - q \sup_{\mathbf{x}} \tilde{f}/q \leq 0$$

Maximum principle for elliptic PDEs \Rightarrow

$$0 < \inf_{\mathbf{x}} \frac{\tilde{f}}{q} \leq h \leq \sup_{\mathbf{x}} \frac{\tilde{f}}{q}$$

Sufficient h-u invertibility condition is positivity: for all $\mathbf{w} \neq 0$

$$\int \frac{1}{2} [\tilde{f} + qh - \varepsilon \nabla \cdot (h \nabla \alpha)] |\mathbf{w}|^2 dx + \varepsilon \int [\alpha h |\nabla \mathbf{w}|^2 + (\nabla \alpha \cdot \mathbf{w}) (\nabla h \cdot \mathbf{w})] dx > 0$$

Condition holds if either:

- $\alpha = \text{const}$
- $3\varepsilon |\nabla h| |\nabla \alpha| \leq qh + \tilde{f} - \varepsilon h \Delta \alpha$

Distinguished choices of parameters:

Salmon's L_1 model:

$$\tau = \frac{1}{2f^2} \Leftrightarrow \alpha = \frac{1}{f}$$

- + Physical coordinates coincide with computational
- Solvability condition for PV inversion

Salmon's LSG model:

$$\tau = -1/(2f^2) \Leftrightarrow \alpha = 0$$

- + Simplest equations of motion
- Ill posed

New models: $\alpha = \text{const} > 0 \Leftrightarrow \tau = \frac{\alpha}{f} - \frac{1}{2f^2}$

- + Simple equations of motion
- = PV inversion gains 1 derivative
- + Globally well posed
- One needs to transform back to physical coordinates

$\tau = 0$ **model:** $\Leftrightarrow \alpha = \frac{1}{2f}$

+ PV inversion gains 3 derivatives

- Condition for PV inversion

6. Conclusions

- We have a good framework for producing Hamiltonian balance models with PV conservation
- Produced models have the same formal accuracy as SG, but easier analytic treatment (elliptic PDEs with non-constant parameters).
- Some of the previously known models are distinguished members of the family.
- Variable Coriolis parameter can easily be treated in the framework.
- Some models in the family have robust physical solvability conditions. For $\alpha = \text{const} > 0$, the global well-posedness is evident.
- The downside currently is inability to treat boundary conditions.