

Exercise 8

Let $\alpha \in (0, 1)$.

- Let $N \in \mathbb{N}$ and $u \in L_{\text{loc}}^{\infty}(\mathbb{R}; C^{1,\alpha}(\mathbb{R}^N))$. For $t, t' \in \mathbb{R}$ and $y \in \mathbb{R}^N$ let $X(t, t', y)$ be the solution of

$$X(t, t', y) = y + \int_{t'}^t u(t'', X(t'', t', y)) dt''.$$

- Show that $X_t(y) := X(t, 0, y)$ is the Lagrangian trajectory associated to u , and that its inverse is given by $X_t^{-1}(y) = X(0, t, y)$.
- Show that $X_t^{\pm} - \text{Id} \in C(\mathbb{R}; C^{1,\alpha})$ with

$$\|\nabla X_t^{\pm}\|_{L^{\infty}} \leq \exp\left(\int_0^t \|\nabla u\|_{L^{\infty}} dt'\right), \quad \|X_t^{\pm} - \text{Id}\|_{C^{1,\alpha}} \leq \exp\left(C \int_0^t \|u\|_{C^{1,\alpha}} dt'\right).$$

for all $t \in \mathbb{R}$, and some constant $C > 0$.

- In the rest of this exercise let $N = 3$. Recall that the solution u_{n+1} of the iteration scheme for the modified Euler equation is given by the formula

$$u_{n+1}(t, x) = u_0(X_{n,t}^{-1}(x)) - \int_0^t A_n(t', X_{n,t'}(X_{n,t}^{-1}(x))) dt', \quad t \in \mathbb{R}, x \in \mathbb{R}^3,$$

for $n \in \mathbb{N}_0$, where $A_n := A(u_n, u_n)$. Show that there exists a constant $C > 0$ such that for all $t > 0$,

$$\|u_{n+1}\|_{L^{\infty}([0,t]; C^{1,\alpha})} \leq e^{C \int_0^t \|u_n(t')\|_{C^{1,\alpha}}} \|u_0\|_{C^{1,\alpha}} + \int_0^t \|A_n(t', x)\|_{C^{1,\alpha}} e^{C \int_{t'}^t \|u_n\|_{C^{1,\alpha}}} dt'.$$

- Let $t > 0$ such that $2Ct\|u_0\|_{C^{1,\alpha}} < 1$. Show that

$$\|u_n(t)\|_{C^{1,\alpha}} \leq \frac{\|u_0\|_{C^{1,\alpha}}}{1 - 2C|t|\|u_0\|_{C^{1,\alpha}}} =: C_0$$

for all $n \in \mathbb{N}$.

- For $n, m \in \mathbb{N}_0$ let $U_{n,m} := u_{n+m} - u_n$. Recall that $U_{n+1,m}$ satisfies

$$\begin{aligned} \|U_{n+1,m}\|_{L^{\infty}([0,t]; C^{\alpha})} &\leq \exp\left(C \int_0^t \|u_{n+m}(t')\|_{C^{1,\alpha}} dt'\right) \\ &\quad \cdot \int_0^t \|U_{n,m}(t')\|_{C^{\alpha}} \|(u_{n+1}, u_{n+m}, u_n)(t')\|_{C^{1,\alpha}} dt'. \end{aligned}$$

Deduce that for sufficiently small $T > 0$,

$$\|U_{n,m}\|_{L^{\infty}([0,T]; C^{\alpha})} \leq \frac{1}{n!} (1 - 2CT\|u_0\|_{C^{1,\alpha}})^{-n} \|U_{0,m}\|_{L^{\infty}([0,T]; C^{\alpha})}, \quad \forall n \in \mathbb{N}_0.$$

- It follows from the above estimate that there exists a limit $u \in C([0, T]; C^{\alpha})$ such that

$$\|u_n - u\|_{L^{\infty}([0,T]; C^{1,\alpha'})} \rightarrow 0, \quad \text{as } n \rightarrow \infty,$$

for all $\alpha' \in (0, \alpha)$. Show that u solves the modified Euler equation.