

0 Introduction

This short book is based on a lecture-course on the randomly forced two-dimensional Navier-Stokes Equation (2D NSE) and two-dimensional statistical hydrodynamics which the author taught at ETH-Zürich during the winter term of the year 2004/2005. The goal of the course was to review recent progress in the qualitative theory of randomly forced nonlinear PDE (especially, the 2D NSE), and discuss applications of the corresponding results to 2D statistical hydrodynamics, including 2D turbulence. The book, as well as the lecture-course, is aimed at people with some background in PDE, or in probability, or in physics. For the benefit of the last two groups of readers we included in the book a section on deterministic 2D NSE.

Due to the strictures of time, the lectures did not, and and this book does not, include all relevant material. The author restricts himself to results related to his current scientific interests – the statistical hydrodynamics of randomly forced two-dimensional fluids. Thus some important relevant topics are not represented in the book. Probably, the most serious omissions are results on the free NSE with random initial data. Concerning them we refer the reader to the books [VF88] and [FMRT01]. Some important results on randomly forced 2D fluids also are not covered by the book. With the exception of the very short Section 6.5 we avoid the randomly forced 3D NSE since not much is known about it, and what is known differs in spirit from the 2D results we are interested in. See [Fla05].

The book contains only rigorously proven theorems. Connections with the (heuristic) theory of turbulence are reduced to short discussions on relevance of the obtained results to the theory of turbulence, made at the ends of the main sections. There we show that the theorems form a rigorous mathematical foundation for the theory of 2D space-periodic turbulence. In particular, the results obtained imply that:

- i) when time grows, statistical characteristics of a turbulent flow stabilize to characteristics independent of the initial velocity field (Sections 6, 7);
- ii) for any characteristic of a turbulent flow, its time-average equals the ensemble-average (Section 8);
- iii) in large time-scale the turbulent flow is a Gaussian process (Section 9).

In the last two sections of the book we prove and discuss some recent results, that seem to be unknown to experts in turbulence. Namely, we show that:

- iv) when the coefficient of kinematic viscosity decays to zero and the random force, applied to the fluid, is scaled to keep the energy of the fluid of order one, the solution of the 2D NSE converges in distribution to a random field such that each of its realizations satisfies the free 2D Euler equation (Section 10);
- v) stationary in space and time solutions of randomly forced 2D NSE satisfy infinitely many explicit algebraic relations (i.e., “space-periodic 2D turbulence is integrable”; Section 11).

The results i)–v) follow from rigorous analysis of the randomly forced 2D NSE

$$\dot{u} - \nu \Delta u + (u \cdot \nabla)u + \nabla p = \eta(t, x), \quad \operatorname{div} u = 0, \quad (0.1)$$

where η is a random field. Usually the equation is supplemented by the periodic boundary conditions

$$x \in \mathbb{T}^2 = \mathbb{R}^2 / 2\pi\mathbb{Z}^2.$$

Eq. (0.1) is the main object studied in this book. Sections 1–5 contain preliminaries, and the rest of the book treats new results on the equation (which imply the assertions i)–v) above).

Most of the results in Sections 6–9 hold true for eq. (0.1) in a bounded domain with suitable boundary conditions (say, Dirichlet), or in a two-dimensional compact Riemann surface, e.g., in a sphere (if the action of the Laplacian on vector-fields $u(x)$ is defined accordingly). More generally, the results hold for solutions of many nonlinear dissipative equations in bounded domains (or in a torus), perturbed by a random force. In particular, for the reaction-diffusion equation

$$\dot{u} - \nu \Delta u + u^3 = \eta(t, x); \quad (0.2)$$

or for the Ginsburg-Landau equation

$$\dot{u} - \nu \Delta u + i|u|^2 u = \eta(t, x), \quad (0.3)$$

where $u(t, x) \in \mathbb{C}$ and $\dim x \leq 3$; or for the equation

$$\dot{u} - (\nu + i)\Delta u + i|u|^2 u = \eta(t, x), \quad (0.4)$$

where $u(t, x) \in \mathbb{C}$, $\dim x \leq 4$. From time to time we briefly discuss these equations and properties of their solutions, similar to those of 2D NSE.

In contrast, the results of Section 10 only hold for eq. (0.1) with *some* boundary conditions. For example, they do not apply to (0.1) with the Dirichlet boundary conditions, but they hold for the equation on a Riemann surface. Moreover, the results are valid for some other equations. In particular – for eq. (0.4).

The results of Section 11 are the most rigid: they only hold for the 2D NSE (0.1) under periodic boundary conditions (so only the periodic 2D turbulence is integrable, cf. v) above).

In this book we do not discuss properties of equations (0.2)–(0.4) which have no proven analogies for the 2D NSE (e.g., see [Kuk97, Kuk99] for a study of (0.3) when $\nu \rightarrow 0$). Similarly, we do not touch the problem of Burgers turbulence, described by the randomly forced Burgers equation (see [EKMS00]).

We consider two classes of random forces η : they are either Gaussian random fields, smooth in x and white as functions of t , or they are kick-processes as functions of t , smooth in x . In the former case the equations define stochastic (in Ito's sense) differential equations in function spaces, while in the latter case they define Markov chains in function spaces. All our results, apart from those in

Section 11, hold for both classes of forces. We think that this is important since it indicates that the results obtained for the 2D NSE (0.1) are not properties of a specific model, but of 2D statistical hydrodynamics.

Notation. We define $\mathbb{Z}_0^2 = \mathbb{Z}^2 \setminus \{0\}$. For a Banach space X we set

$$\mathfrak{B}_r(X) = \{x \in X \mid \|x\|_X \leq r\}.$$

By $\mathcal{D}(\xi)$ we denote the distribution of a random variable ξ . Each metric space M is provided with the σ -algebra of its Borel sets $\mathcal{B}(\mathcal{M})$ (so ‘measurable’ means ‘Borel-measurable’). We denote by $C_b(M)$ the space of bounded continuous functions on M , by $\mathcal{M}(M)$ – the set of finite signed Borel measures, and by $\mathcal{P}(M)$ – the probability Borel measures on M . For $f \in C_b(M)$ and $\mu \in \mathcal{M}(M)$ we define

$$(f, \mu) = (\mu, f) = \int_M f(u) \mu(du).$$

By I_Q we denote the characteristic function of a set Q .

We adopt the Einstein rule of summation over repeated indexes.

Acknowledgement. I wish to express my gratitude to the Mathematical Department of ETH-Zürich for their invitation to teach the Nachdiplom Vorlesungen, and to the Forschungsinstitut – for their hospitality during my stay in Zürich, and for the excellent working conditions. I am obliged to the attendees of the course for their questions and comments. In particular – to Alan Sznitman for his many critical remarks and suggestions made during the lectures, as well as for his help in organising them on a high level. My special thanks – to Alan’s PhD students Lorent Goeregen and Tom Schmitz who helped to prepare a \TeX -version of the lecture notes. Finally, I wish to thank Gregory Falkovich for his remarks on a preprint version of this book.

My research is supported by EPSRC, grant S68712/01.