

# Batchelor's law for passive scalar turbulence

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# Turbulence

Observed in a variety of weakly dissipative physical systems (e.g., fluids, plasmas). Key features:

- **Chaotic:** Extreme sensitivity to initial data, positive Lyapunov exponent.
- **Ergodic:** Time averages the same as running multiple experiments.
- **Multiscale:** Exhibits a multitude of scales and a cascade between scales.
- **Universality:** Statistics between the largest and smallest scales appear to be *universal*, i.e., independent of details of experiment.

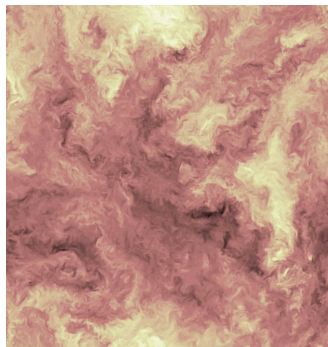


Figure: Credit: Johns Hopkins turbulence data base

# Turbulence

Example: hydrodynamic turbulence in the Navier-Stokes equations:  
describe dynamics of

$$\partial_t u + (u \cdot \nabla) u - \nabla p = \nu \Delta u + F$$

as  $\nu \rightarrow 0$ .

- Inherently high/infinite dimensional: number of 'active' modes  $\rightarrow \infty$  as  $\nu \rightarrow 0$
- Beyond well-posedness challenges: quantitative dynamical information on how energies are transferred from large spatial scales (low modes) to small spatial scales
- Major open problems, not at all settled (even among physicists– intermittency corrections to K41 predictions)

Topic of this talk: more tractable case of **passive scalar turbulence**.

# Passive scalar advection

**Setting:** Incompressible fluid on a domain  $\Omega \subset \mathbb{R}^d$  or  $\Omega = \mathbb{T}^d$ ,  $d = 2, 3$  with velocity field  $u(t, x)$ ,  $x \in \Omega$ ,  $t \geq 0$  (e.g., solution to Navier-Stokes with **fixed** viscosity  $\nu > 0$ )

Passive scalar advection with source<sup>1</sup>  $G$  and diffusivity  $\kappa > 0$ :

$$\partial_t g + \underbrace{u \cdot \nabla g}_{\text{Advection by } u(t, x)} = \underbrace{\kappa \Delta g}_{\text{Diffusivity}} + \underbrace{G}_{\text{Source}}, \quad g(0, x) = g_0(x)$$

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<sup>1</sup> $\int G(t, x) dx \equiv 0$

# Batchelor-regime passive scalar turbulence

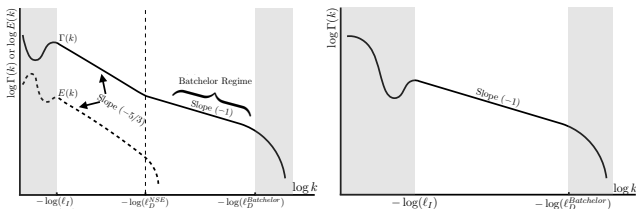
$$u(t, \cdot) : \Omega \rightarrow \mathbb{R}^d, \quad \nabla \cdot u \equiv 0$$

$$\partial_t g + u \cdot \nabla g = \kappa \Delta g + G, \quad g(0, x) = g_0(x)$$

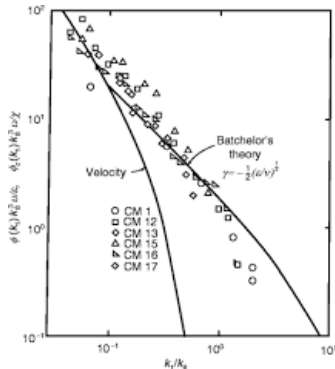
- Physicists often study the *power spectral density* of the ensemble average (defined precisely later!)

$$\Gamma(k) := \mathbf{E}|k|^{d-1}|\hat{g}(k)|^2 \quad \text{and} \quad E(k) := \mathbf{E}|k|^{d-1}|\hat{u}(k)|^2$$

- No mathematically rigorous proof of any power spectrum in fluid mechanics.
- In 1959, Batchelor predicted a spectrum of  $\Gamma(k) \approx |k|^{-1}$  in the regime  $\nu \gg \kappa$ .  $Sc = \nu/\kappa$  is called the Schmidt number.



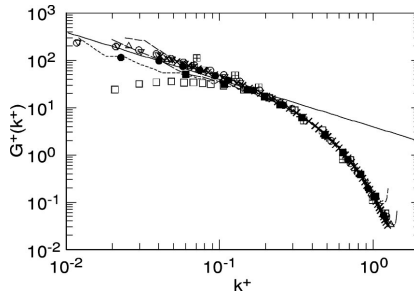
# Observation, experiments, and numerics



**Figure:** Gibson, C., and W. H. Schwarz. "The universal equilibrium spectra of turbulent velocity and scalar fields." *Journal of Fluid Mechanics* 16.3 (1963): 365-384. Spectra for salinity concentrations in grid-driven turbulence experiment.

# Observation, experiments, and numerics

Comparison of modern numerical experiments.



**Figure:** Antonia, R. A., and P. Orlandi. "Effect of Schmidt number on small-scale passive scalar turbulence." *Appl. Mech. Rev.* 56.6 (2003): 615-632. Comparison of spectra generated by various numerical calculations by a variety of authors.

# Small scales in passive scalar advection

Incompressible fluid on a domain  $\Omega \subset \mathbb{R}^d$  or  $\Omega = \mathbb{T}^d$ ,  $d = 2, 3$  with velocity field  $u(t, x)$ ,  $x \in \Omega$ ,  $t \geq 0$ .

Passive scalar advection with source<sup>2</sup>  $G$  and diffusivity  $\kappa > 0$ :

$$\partial_t g + u \cdot \nabla g = \kappa \Delta g + G, \quad g(0, x) = g_0(x)$$

**Key point, known to physicists:** Creation of small scales in  $g$  due to *chaotic properties of Lagrangian flow*  $\phi^t$  on  $\Omega$ ,

$$\frac{d}{dt} \phi^t = u(t, \phi^t(x))$$

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$${}^2 \int G(t, x) dx \equiv 0$$



# Results in this paper: proof of Batchelor power law

$$u(t, \cdot) : \Omega \rightarrow \mathbb{R}^d, \quad \nabla \cdot u \equiv 0, \quad \frac{d}{dt} \phi^t(x) = u(t, \phi^t(x))$$
$$\partial_t g + u \cdot \nabla g = \kappa \Delta g + G, \quad g(0, x) = g_0(x)$$

Our series of four papers: when  $u(t, x)$  evolves by stochastic Navier-Stokes on  $\Omega = \mathbb{T}^d$ ,  $d = 2$  or  $d = 3$ :<sup>3</sup>

- Lagrangian flow  $\phi^t$  is chaotic (sensitivity w.r.t. initial conditions, exponentially fast mixing)
- Rigorous proof of Batchelor's 1959 law for power spectrum along inertial range for statistically stationary passive scalars as  $\kappa \rightarrow 0$

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<sup>3</sup>For  $d = 3$  our results apply when  $u$  evolves by a hyperviscous regularization of stochastic 3D NSE.

# Mechanism for generating small scales

$$u(t, \cdot) : \Omega \rightarrow \mathbb{R}^d, \quad \nabla \cdot u \equiv 0, \quad \frac{d}{dt} \phi^t(x) = u(t, \phi^t(x))$$

$$\partial_t g + u \cdot \nabla g = \kappa \Delta g + G, \quad g(0, x) = g_0(x)$$

At  $\kappa = 0$ ,  $G \equiv 0$ , have  $g(t, x) = g_0((\phi^t)^{-1}(x))$ . Using  $\nabla \cdot u \equiv 0$ :

$$\|\nabla g(t, \cdot)\|_{L^2}^2 = \int |(D_x \phi^t)^{-\top} (\nabla_x g_0)|^2 dx.$$

Growth of  $|(D_x \phi^t)^{-\top}| = |D_x \phi^t| \Rightarrow \|g(t, \cdot)\|_{H^1} \rightarrow \infty$

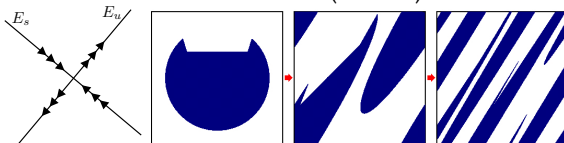
## Definition (Lyapunov exponent)

$$\lambda(u, x) = \limsup_{t \rightarrow \infty} \frac{1}{t} \log |D_x \phi^t|$$

Positive Lyapunov exponent implies **chaotic dynamics** exhibiting **sensitivity with respect to initial conditions**. Necessary but not sufficient for **fast mixing**.

# (Dynamical) Hyperbolicity: local mechanism for chaos

$$\text{CAT map } F : \mathbb{T}^2 \rightarrow \mathbb{T}^2, F(x) = \begin{pmatrix} 2 & 1 \\ 1 & 1 \end{pmatrix} x \pmod{\mathbb{Z}^2}.$$



- Sensitivity w.r.t. initial conditions:  
 $d(F^n(p_1), F^n(p_2)) \gtrsim e^{\alpha n} d(p_1, p_2)$  when  $p_1 - p_2 \notin E^s$
- Fast mixing: for scalars  $\phi, \psi \in H^1$ ,

$$\left| \int \phi \cdot \psi \circ F^n - \int \phi \int \psi \right| \leq C \|\phi\|_{H^1} \|\psi\|_{H^1} e^{-\beta n},$$

$\alpha, \beta, C > 0$  constants.

Well-known: these hold for all *uniformly hyperbolic* systems

# Heuristic for $-1$ power law

Illustration of role played by **hyperbolicity**:

- Consider CAT map  $F : \mathbb{T}^2 \rightarrow \mathbb{T}^2$ ,  $F(x) = Ax \pmod{\mathbb{Z}^2}$ ,

$$A = \begin{pmatrix} 2 & 1 \\ 1 & 1 \end{pmatrix}.$$

- Discrete-time toy model of passive scalar “advection”: (ignores diffusivity for now)

$$g_{n+1}(x) = g_n \circ F^{-1}(x) + \omega_{n+1} \sin(2\pi x_1),$$

$\{\omega_j\}$  IID.

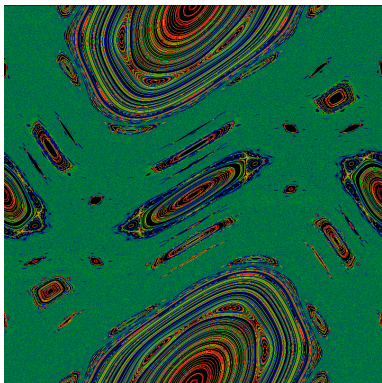
- With  $g_0 \equiv 0$ , have

$$g_n(x) = \sum_{j=0}^{n-1} \omega_{n-j} \sin 2\pi \left\langle x, (A^\top)^{-j} \begin{pmatrix} 1 \\ 0 \end{pmatrix} \right\rangle.$$

- Let  $\lambda > 1 > \lambda^{-1}$  be eigenvalues of  $A$ . Then,  $\mathbb{E} \|\Pi_{\lambda^m \leq \cdot \leq \lambda^{m+1}} g_n\|^2 \approx 1$  for all  $m$ , consistent with  $-1$  power law.

# Beyond uniform hyperbolicity

Typically, hyperbolicity *not uniform*. Most systems of physical interest have “mixed” behavior: **elliptic** and **hyperbolic**

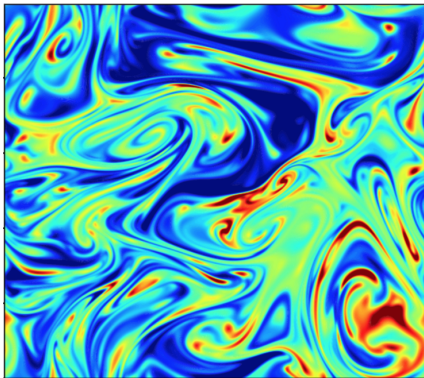


Picture credit: Wikipedia user Linas

- At left: Chirikov standard map  $F : \mathbb{T}^2 \rightarrow \mathbb{T}^2$
- **Hyperbolicity** at  $p \in \mathbb{T}^2$  in green region, where Lyapunov exponent  $\lambda(p) = \limsup_{n \rightarrow \infty} \frac{1}{n} \log |D_p F^n|$  is positive.
- Standard map conjecture:  $\{\lambda(p) > 0\}$  has positive area. **Wide open.**

# Deterministic Lagrangian flow

$$u(t, \cdot) : \mathbb{T}^d \rightarrow \mathbb{R}^d, \quad \nabla \cdot u \equiv 0, \quad \phi^t(x) = u(t, \phi^t(x))$$



Chirikov standard map a **toy model** for stretching and folding generating small scales.

**Hopelessly out of reach** to prove Lagrangian chaos for deterministic fluids models.

Picture credit: Paul Götzfried, Mohammad S. Emran, Emmanuel Villerraux, and Jörg Schumacher, Phys. Rev. Fluids 4, 2019

# Stochastic Navier-Stokes model

$$u(t, \cdot) : \mathbb{T}^d \rightarrow \mathbb{R}^d, \quad \nabla \cdot u \equiv 0, \quad \dot{\phi}^t(x) = u(t, \phi^t(x))$$

- Problem is **tractable** in the presence of noise!
- Consider, e.g., 2D Navier-Stokes with stochastic forcing:

$$\partial_t u + (u \cdot \nabla) u + \nabla p = \nu \Delta u + Q \dot{W}_t, \quad \nabla \cdot u \equiv 0$$

where  $QW_t$  is white-in-time, mean zero, divergence free, spatially Sobolev

- 2D Navier-Stokes globally (mildly) well-posed for a.e. path realization
- Markov process  $u_t = u(t, \cdot)$ ; unique stationary measure when  $QW_t$  “sufficiently nondegenerate” (e.g., Flandoli-Maslowski, Hairer-Mattingly, Kuksin-Shirikyan)

# 1. Lagrangian Chaos

$$\partial_t u + (u \cdot \nabla) u + \nabla p = \nu \Delta u + Q \dot{W}_t, \quad \nabla \cdot u \equiv 0, \quad \dot{\phi}^t(x) = u(t, \phi^t(x))$$

## Theorem (BBPS 2018, submitted)

*If  $QW_t$  satisfies certain nondegeneracy condition, then  $\exists$  **deterministic constant**  $\lambda > 0$  such that*

$$\lim_{t \rightarrow \infty} \frac{1}{t} \log |D_x \phi^t| = \lambda > 0 \quad w.p.1$$

*for all initial  $x \in \mathbb{T}^2$  and Sobolev regular vector fields  $u_0$ .*

*Same for 3D hyperviscous NSE, 2D & 3D Stokes and Galerkin-NSE.*

Proof a combination of random dynamical systems theory (Furstenberg rigidity principle) with SPDE analysis



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Same for 3D hyperviscous NSE, 2D & 3D Stokes and Galerkin-NSE.

Nondegeneracy needed is very mild: result valid for  $u_t$  given by

$$u_t(x, y) = \begin{pmatrix} Z_1(t) \sin y + Z_2(t) \cos y \\ Z_3(t) \sin x + Z_4(t) \cos x \end{pmatrix},$$

$dZ_i = -Z_i dt + dW_t^{(i)}$  independent Ornstein-Uhlenbeck processes.

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Same for 3D hyperviscous NSE, 2D & 3D Stokes and Galerkin-NSE.

Corollary: for solutions to  $\partial_t g + u \cdot \nabla g = 0$ , have  $\|g(t, \cdot)\|_{H^1} \gtrsim e^{\lambda t}$ .

**Generation of small scales** in passive scalar!

## 2. Almost-sure exponential mixing

$$\partial_t u + (u \cdot \nabla)u + \nabla p = \nu \Delta u + Q \dot{W}_t, \quad \nabla \cdot u \equiv 0, \quad \dot{\phi}^t(x) = u(t, \phi^t(x))$$

### Theorem (BBPS 2019, submitted)

*Under the same conditions as previous theorem, for all  $p \geq 1$ , there exists a **deterministic**  $\gamma = \gamma(p) > 0$  and a random constant  $C = C(\omega, u_0, p)$  such that  $\mathbb{P} \times \mu$  a.e.  $(\omega, u_0)$  and arbitrary mean-zero  $f \in H^1(\mathbb{T}^d)$ , we have*

$$\left| \int f(x) \cdot g \circ \phi^t(x) dx \right| \leq C e^{-\gamma t} \|f\|_{H^1} \|g\|_{H^1}$$

*with  $\mathbb{E} \int C^p d\mu(u_0) < \infty$ .*

- Corollary: exponential  $H^{-1}$  decay for solutions to  $\partial_t g + u \cdot \nabla g = 0$ .
- A priori much stronger than positive Lyapunov exponent. Proof uses previous theorem as a lemma.

### 3. $L^2$ enhanced dissipation

$$\partial_t u + (u \cdot \nabla)u + \nabla p = \nu \Delta u + Q \dot{W}_t, \quad \nabla \cdot u \equiv 0, \quad \dot{\phi}^t(x) = u(t, \phi^t(x))$$

Cascade of  $L^2$  mass to higher modes- should **strengthen** effect of diffusivity  $\kappa \Delta$  for solutions to  $\partial_t g + u \cdot \nabla g = \kappa \Delta g$ .

Theorem (BBPS19-II, submitted)

For all  $L^2$  initial  $g(0, x) = g_0(x)$  with  $\int g_0 = 0$ , have

$$\|g(t, \cdot)\|_{L^2} \lesssim e^{-c|\log \kappa|^{-1}t} \|g_0\|_{L^2} \quad w.p.1$$

- $|\log \kappa|$  timescale for dissipation is **sharp** for  $C^2$ -regular velocity fields.
- NOT a corollary of previous work: requires correlation decay for *stochastic representations*

$$\frac{d}{dt} \phi_\kappa^t = u(t, \phi_\kappa^t(x)) + \sqrt{\kappa} \dot{W}_t$$

- C.f. stochastic stability of Ruelle resonances: Blank-Keller-Liverani '02 (Anosov maps), Dyatlov-Zworski '16 (contact Anosov flows)

## 4. Batchelor's law for passive scalar turbulence

Batchelor regime: fluid evolution  $u(t, \cdot)$  fixed,  $\kappa \rightarrow 0$  in passive scalar advection

$$\partial_t g^\kappa + u \cdot \nabla g^\kappa = \kappa \Delta g^\kappa + \eta \dot{\widehat{W}}_t$$

Theorem (BBPS19-III, submitted)

Let  $(u, g^\kappa)$  be statistically stationary. Then,

$$\mathbf{E} \|\Pi_{\leq N} g^\kappa\|_{L^2}^2 \approx \log N \quad \text{for} \quad 1 \ll N \lesssim \kappa^{-1/2}$$

where  $\Pi_{\leq N} g$  is projection onto Fourier modes  $\sin(k \cdot x), \cos(k \cdot x)$ ,  $|k|_\infty \leq N$

Consistent with power law  $\Gamma(k) \approx |k|^{-1}$ ,  $\Gamma(k) := |k|^{d-1} \mathbf{E} |\hat{g}(k)|^2$

# Ideas from the proof

Diverse array of tools needed:

- Dynamics:
  - Multiplicative ergodic theory
  - Random dynamical systems
- Stochastics:
  - Malliavin calculus / nonadapted stochastic calculus for infinite-dimensional systems
  - Lyapunov/drift conditions: correlation decay for Markov chains on “large” systems

# Toy model: IID compositions of matrices

- Consider compositions  $A_n \cdots A_2 A_1$  of IID determinant 1 matrices  $A_i, i \geq 1$

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  - Stretching and compression get twisted back in on each other:

$$A_1 = \begin{cases} \begin{pmatrix} 2 & 0 \\ 0 & \frac{1}{2} \end{pmatrix} & \text{with probability } p \in (0, 1) \\ \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix} & \text{with probability } 1 - p \in (0, 1). \end{cases}$$

Furstenberg '68: these are essentially the only cases. Staggeringly strong rigidity result using the algebraic structure of  $SL_2(\mathbb{R})$ .

### Theorem (Furstenberg '68)

*If  $\eta = 0$  then one of two cases:*

- (a)  $\exists$  inner product  $\langle \cdot, \cdot \rangle$  with respect to which  $A_1$  is almost-surely an isometry.*
- (b)  $\exists$  lines  $\{L_i\}_{i=1}^p, p \in \{1, 2\}$  such that for all  $1 \leq i \leq p$ , have  $A_1 L_i = L_j$  for some  $j$ .*

**General principle of Furstenberg criteria:** if  $\lambda = 0$  then matrices  $A_i$  has an “almost-surely invariant structure”.

# Back to Lagrangian flow: $\exists$ Lyapunov exponent $\lambda$

$$u(t, \cdot) : \mathbb{T}^d \rightarrow \mathbb{R}^d, \quad \dot{\phi}^t(x) = u(t, \phi^t(x)), \quad u_t = u(t, x), \quad x_t = \phi^t(x_0).$$

## Lemma (Application of Oseledets' Multiplicative Ergodic Theorem)

*Assume  $(u_t, x_t)$  has a unique stationary measure. Then,  $\exists \lambda \geq 0$  deterministic constant such that*

$$\lim_{t \rightarrow \infty} \frac{1}{t} \log |D_x \phi^t| = \lambda \quad w.p.1$$

*for all Sobolev regular  $u_0 = u(0, \cdot)$  and  $x_0 \in \mathbb{T}^d$ .*

- Large lit. on ergodicity / uniqueness of stat. measures for  $(u_t)$  process. In our setting stat. measure  $\mu$  for  $(u_t)$  unique by Flandoli-Maslowski if noise nondegenerate, Sobolev-regular.
- Process  $(u_t, x_t)$  requires some more work- always hypoelliptic, even when  $(u_t)$  noise is completely nondegenerate.

# Proof of $\lambda > 0$ by contradiction

$$u(t, \cdot) : \mathbb{T}^d \rightarrow \mathbb{R}^d, \quad \dot{\phi}^t(x) = u(t, \phi^t(x)), \quad u_t = u(t, x), \quad x_t = \phi^t(x_0).$$

## Proposition (BBPS 18)

Fix  $d = 2$ . If  $\lambda = 0$ , 2 cases:

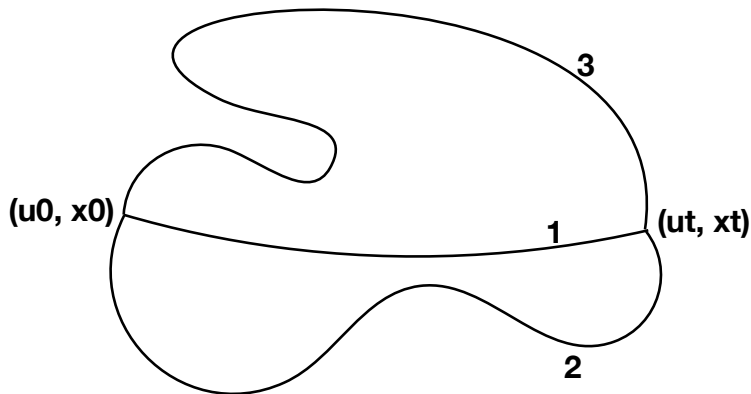
- (a)  $\exists$  deterministic, continuously-varying family of inner products  $\langle \cdot, \cdot \rangle_{u,x}$  such that  $D_{x_0} \phi^t$  an isometry  $\langle \cdot, \cdot \rangle_{u_0, x_0} \rightarrow \langle \cdot, \cdot \rangle_{u_t, x_t}$ .
- (b)  $\exists$  deterministic, continuously-varying families of lines  $L^i(u, x), i \leq p, p = 1, 2$  such that

$$D_{x_0} \phi^t \left( \cup_{i=1}^p L^i(u_0, x_0) \right) = \cup_{i=1}^p L^i(u_t, x_t)$$

In both cases,  $\lambda = 0$  implies **degeneracy** in law of  $D_x \phi^t$ .

Inspiration from Baxendale '89 and other work à la Furstenberg

$$D_{x_0} \phi_{u_0, \omega}^t(L_{(u_0, x_0)}) = L_{(u_t, x_t)}$$





# Strong Feller

$$u(t, \cdot) : \mathbb{T}^d \rightarrow \mathbb{R}^d, \quad \dot{\phi}^t(x) = u(t, \phi^t(x)), \quad u_t = u(t, x), \quad x_t = \phi^t(x_0).$$

## Definition

Let  $(z_t)$  be a Markov process on a Polish space  $Z$ . We say it has the strong Feller property if for all bounded measurable  $\phi : Z \rightarrow \mathbb{R}$ , have

$$z \mapsto \mathbf{E}(\phi(z_t) | z_0 = z)$$

is continuous for all  $t > 0$ .

Method requires **strong Feller** for  $z_t = (u_t, x_t)$  process:

- For finite-dimensional processes: Hörmander's condition.
- In infinite-dimensions: Malliavin calculus with nonadapted controls
  - Necessary to force all sufficiently high Fourier modes in NSE

# Almost-sure correlation decay: two-point motion

- Consider the *two-point motion*  $(u_t, x_t, y_t)$  with  $(x \neq y)$ :

$$\partial_t x_t = u_t(x_t), \quad \partial_t y_t = u_t(y_t).$$

Markov process on  $\mathbf{H} \times \{x \neq y\}$

- Basic principle: **Averaged** mixing for  $(u_t, x_t, y_t)$  implies **almost-sure** mixing for  $(x_t)$ :
- Basic idea why: apply Borel-Cantelli after the following  $L^2$  trick (Dolgopyat-Kaloshin-Koralov '04, Ayer-Liverani-Stenlund '07)

$$\begin{aligned} \mathbb{P} \times \mu \left( \left| \int f \circ \phi^n g dx \right| > e^{-qn} \right) &\leq e^{2qn} \int |\mathbf{E}_{u,x,y} f(x_n) f(y_n) g(x) g(y)| dx dy d\mu(u) \\ &= e^{2qn} \int |g(x) g(y)| \cdot |P_n^{(2)} \hat{f}(u, x, y)| dx dy d\mu(u) \end{aligned}$$

where  $P_t^{(2)} \psi(u, x, y) = \mathbf{E}_{(u,x,y)} \psi(u_t, x_t, y_t)$ ,  $\hat{f}(u, x, y) := f(x) f(y)$ .

- More quantitative control on constant out front requires regularity of  $f, g$  and a more complicated argument.

# Averaged correlation decay for $(u_t, x_t, y_t)$

$$\partial_t x_t = u_t(x_t), \quad \partial_t y_t = u_t(y_t). \quad P_t^{(2)} \psi(u, x, y) = \mathbf{E}_{(u, x, y)} \psi(u_t, x_t, y_t)$$

- Process degenerates near (i)  $\|u\|_{H^\sigma} \gg 1$  or (ii)  $d(x, y) \ll 1$ .
- At best, hope to show  $\exists \gamma > 0, V = V(u, x, y)$  such that

$$\left| P_t^{(2)} \varphi(u, x, y) - \int_{\mathbb{T}^d \times \mathbb{T}^d} \int_{L^2} \varphi(u, x, y) \mu(du) dx dy \right| \lesssim V(u_0, x_0, y_0) e^{-\gamma t} \|\varphi\|_{L^\infty}.$$

Necessarily,  $V(u, x, y) \rightarrow \infty$  as  $\|u\|_{H^\sigma} \rightarrow \infty$  or  $d(x, y) \rightarrow 0$ .

- Harris's Theorem: Irreducibility + Drift condition  $P_t^{(2)} V \leq C e^{-\alpha t} V + C'$
- For  $d = 2$ , can control  $u$  via  $\hat{V}_{\eta, \beta}(u) = (1 + \|u\|_{H^\sigma}^2)^\beta e^{\eta \|\nabla \times u\|_{L^2}^2}$

$$\partial_t x_t = u_t(x_t), \quad \partial_t y_t = u_t(y_t). \quad P_t^{(2)} \psi(u, x, y) = \mathbf{E}_{(u, x, y)} \psi(u_t, x_t, y_t)$$

$$P_t^{(2)} V \leq C e^{-\alpha t} V + C'$$

To control  $d(x, y)$ :

- When  $d(x, y) \ll 1$ , have  $|\phi^t(y) - \phi^t(x)| \approx |D_x \phi^t v|$ ,  $v := y - x$
- Morally, positive Lyap exponent should imply exponentially fast repulsion from  $\{x = y\}$
- Mathematically: track tangent directions  $v_t := D_x \phi^t(v_0) / |D_x \phi^t(v_0)|$ . Seek dominant eigenfunction of Feynman-Kac semigroup  $\hat{P}_t$

$$\begin{aligned} \hat{P}_t^q \psi(u, x, v) &= \mathbf{E}_{(u, x, v)} |D_x \phi^t(v)|^{-q} \psi(u_t, x_t, v_t) \\ &= \mathbf{E}_{(u, x, v)} e^{-q \int_0^t \langle v_s, D_{x_s} u_s(v_s) \rangle ds} \psi(u_t, x_t, v_t) \end{aligned}$$

on  $\psi : \mathbf{H} \times \mathbb{T}^d \times S^{d-1} \rightarrow \mathbb{R}$ ; here  $0 < q \ll 1$ .

### Proposition

For all  $q \ll 1$ , spectral gap for  $\hat{P}_t^q$ ; dominant eigenvalue  $\approx e^{-q t \lambda_1}$ , and dominant eigenfunction  $\psi_q > 0$ .

$$V(u, x, y) = \hat{V}_{\eta, \beta}(u) + d(x, y)^{-q} \psi_q(u, x, \frac{y - x}{|y - x|})$$



# Concluding remarks

We have initiated a study of Lagrangian chaos and Batchelor-regime passive scalar turbulence!

- Verification of chaotic regimes and consequences ( $H^1$  blowup,  $H^{-1}$  decay,  $L^2$  enhanced dissipation, Batchelor's law) for Lagrangian flow for deterministic NSE are largely **intractable**.
- In presence of noise, possible to do much more!

Looking forward:

- Dependence of Lyap. exponent  $\lambda$  on parameters of velocity field process? Reynolds number?
- Ambitious goal: chaotic properties for Eulerian dynamics?
  - Recent progress already for L96 (arXiv:2007.15827), Galerkin NSE is work in progress

# Thank you!

- 1 *Lagrangian chaos and scalar advection in stochastic fluid mechanics*, J Bedrossian, A Blumenthal, S Punshon-Smith  
arXiv preprint arXiv:1809.06484
- 2 *Almost-sure exponential mixing of passive scalars by the stochastic Navier-Stokes equations*, J Bedrossian, A Blumenthal, S Punshon-Smith  
arXiv preprint arXiv:1905.03869
- 3 *Almost-sure enhanced dissipation and uniform-in-diffusivity exponential mixing for advection-diffusion by stochastic Navier-Stokes*, J Bedrossian, A Blumenthal, S Punshon-Smith  
arXiv preprint arXiv:1911.01561
- 4 *The Batchelor spectrum of passive scalar turbulence in stochastic fluid mechanics*, J Bedrossian, A Blumenthal, S Punshon-Smith  
arXiv preprint arXiv:1911.11014