

On the size of the Navier – Stokes singular set

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Outline

- ▶ Initial value problem for the Navier – Stokes equations
- ▶ The singular sets $S(u)$ and the energy concentration set $S^{L^2}(u)$
- ▶ Three estimates on Leray weak solutions
- ▶ Phase space volume: lower bounds on $WF(u)$ and $WF^{L^2}(u)$
- ▶ Ideas of the proof:
 - ▶ new a priori estimate on the Fourier transform
 - ▶ microlocal analysis
 - ▶ defect measures

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- **Navier – Stokes equations** for incompressible viscous fluids

$$\begin{aligned}\partial_t u + (u \cdot \nabla)u &= -\nabla p + \nu \Delta u \\ \nabla \cdot u &= 0\end{aligned}\tag{1}$$

- For $t = 0$ specify an initial velocity field $u_0(x)$, $\nabla \cdot u_0 = 0$
Finite **energy**

$$\begin{aligned}e(u_0) &:= \frac{1}{2} \int |u_0(x)|^2 dx \\ &= \frac{1}{2} \|u_0\|_{L^2}^2 < +\infty\end{aligned}$$

- Space-time domain

$$D = \mathbb{R}^3 \quad (x, t) \in \mathbb{R}^3 \times \mathbb{R}^+ := Q$$

Alternatively

$$D = \mathbb{T}^3 \quad (x, t) \in \mathbb{T}^3 \times \mathbb{R}^+$$

A domain $D \subseteq \mathbb{R}^3$ with smooth boundary – we leave this open.

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► Question: do solutions exist?

► Answer, *yes* in some sense.

If no singularities are formed, then *yes*.

Solutions exist, they are unique, and the mathematical theory is satisfactory

If singularities form, then *weak solutions* exist. However they may not be unique, they exhibit infinite velocities, and the theory is less than satisfactory

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Leray weak solutions

The usual definition of a **weak solution** over $t \in [0, T]$:

1. The pair $(u(x, t), p(x, t))$ is a solution of (1) in the **sense of distributions**

2. **Integrability conditions** Initial energy $e(u_0) := \frac{1}{2}R^2 < +\infty$

$$\frac{1}{2} \int |u(x, t)|^2 dx < +\infty \quad (2)$$

$$\nu \int_0^T \int_D |\nabla u(x, t)|^2 dx dt < +\infty$$

$$\iint_{loc} |p|^{5/3} dx dt < +\infty \quad (\text{Sohr \& von Wahl (1986)})$$

3. The **energy inequality** is satisfied

$$\frac{1}{2} \int_D |u(x, T)|^2 dx + \nu \int_0^T \int_D |\nabla u(x, t)|^2 dx dt \leq \frac{1}{2} \int_D |u_0(x)|^2 dx$$

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Theorem (Leray (1934))

Given $u_0 \in L^2(D)$ divergence free, then there exists *at least one weak solution* to (1) globally in time. Weak solutions satisfy

$$u \in L_t^\infty(L_x^2) \cap L_t^2(\dot{H}_x^1) \quad p \in L_{loc}^{5/3}(Q) \quad (3)$$

A lot is known about such solutions, including weak continuity

$$u \in C_t(L_x^2 : \text{weak topology})$$

as well as

$$u \in L_t^s(L_x^p), \quad \frac{3}{p} + \frac{2}{s} = \frac{3}{2} \quad 2 \leq p \leq 6$$

Uniqueness and global regularity are unknown

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Definition (Singular set)

Given a weak solution (u, p) of (1), the **singular set** $S(u)$ is the set of space-time points at which $u(x, t)$ is not locally bounded.

That is, $(x_0, t_0) \notin S(u)$ if there is a neighborhood $Q_r := Q_r(x_0, t_0)$ such that $u(x, t)$ is bounded in Q_r

Hence $S(u)$ is a closed set

This makes sense due to a theorem of **Serrin (1962)** which states that if $(x_0, t_0) \notin S(u)$, then for all k (and with some $0 < \alpha < 1$)

$$\partial_x^k u(x, t) \in C^\alpha(Q_{r/2}(x_0, t_0)) \quad (4)$$

Serrin's condition is actually $u \in L_t^s(L_x^p)(Q_r(x_0, t_0))$ for $\frac{3}{p} + \frac{2}{s} < 1$

Improved by **Struwe (1995)** to equality, with $s < \infty$

And by **Escauriaza, Seregin and Sverák (2003)** to

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Upper bounds on the singular set

- Singular times

Theorem (Leray, Foiaş & Temam)

The set of *singular times* $\tau(u) = \pi_t S(u) \in \mathbb{R}^+$ has zero $1/2$ -Hausdorff dimensional measure

$$\mathcal{H}^{1/2}(\tau(u)) = 0 \tag{5}$$

- Partial regularity

Theorem (Caffarelli, Kohn & Nirenberg (1982))

If (u, p) is a *suitable* weak solution of (1) then the parabolic one-dimensional Hausdorff measure of $S(u)$ is zero;

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Hausdorff dimension

► Definition (Hausdorff dimension)

Cover a set S with balls B_{r_j} of radii $r_j < \delta$. The β -dimensional Hausdorff measure of S is

$$\mathcal{H}^\beta(S) := \liminf_{\delta \rightarrow 0} \sum_j r_j^\beta$$

The **Hausdorff dimension** of S is the infimum of β such that $\mathcal{H}^\beta(S) = 0$

- The **parabolic Hausdorff dimension** is the same, however using parabolic cylinders Q_r for space-time

$$Q_r(x_0, t_0) := \{(x, t) : |x_0 - x| < r, 0 < t_0 - t < r^2\}$$

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Homogeneous (or box counting) dimension

► Definition (homogeneous dimension)

Given a closed set S , consider C_0^∞ cutoff functions $0 \leq \varphi_\varepsilon \leq 1$ such that on an ε -tubular neighborhood $o_\varepsilon(S)$ of S

$$\varphi_\varepsilon(x) = 1$$

Then the **homogeneous dimension** of S is

$$D(S) := d - \liminf_{\varepsilon \rightarrow 0} \frac{\log(\int \varphi_\varepsilon)}{\log(\varepsilon)}$$

► This is to say that

$$\int \varphi_\varepsilon dx \sim \varepsilon^{d-D(S)}$$

► The main lemma of the Caffarelli Kohn Nirenberg theorem also implies that $D(S) \leq 1$

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Restrict to a time slice

- For t_0 fixed, the singular set $S_{t_0} := S(u) \cap \{t = t_0\}$ in each time slice is at most one-dimensional, and

$$\mathcal{H}^1(S_{t_0}) = 0 \quad (7)$$

- Suitable weak solutions are those satisfying a **local energy inequality**

$$\begin{aligned} & \int_D \frac{1}{2} |u(\cdot, t)|^2 \varphi \, dx \Big|_{t=0}^T + \nu \int_0^T \int_D |\nabla u(\cdot, t)|^2 \varphi \, dx dt \quad (8) \\ & \leq \frac{1}{2} \int_0^T \int_D |u(\cdot, t)|^2 \left(\partial_t \varphi + \nu \Delta \varphi \right) dx dt \\ & \quad + \int_0^T \int_D \left(p + \frac{1}{2} |u(\cdot, t)|^2 \right) u \cdot \nabla \varphi \, dx dt \end{aligned}$$

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Theorem 1: lower bounds in phase space

Theorem (2011)

If $t_0 \in \tau(u)$ is a singular time for u then

$$\text{Dim}(WF(u)) \geq \frac{1}{2} \quad (9)$$

- ▶ **dimension comparison:** $S(u) \cap \{t = t_0\} := S_{t_0}(u)$ is a subset of \mathbb{R}^3 while the wave front set $WF(u) \subseteq T^*(\mathbb{R}^3)$ can be considered as a subset of $S^*(\mathbb{R}^3)$, which is 5 dimensional
- ▶ This lower bound is essentially valid fiber-wise $WF_{x_0} \subseteq T_{x_0}^*(D)$, for each fiber for which $(x_0, t_0) \in S_{t_0}(u)$

Phase space dimension of $WF(u)$

- ▶ Consider cutoff symbols $0 \leq a(x, \xi) \leq 1$ in $S_{\rho\delta}^0$ such that and $a(x, \xi) = 1$ on $WF(u) \cap B_r(x_0)$ and

$$(1 - a(x, D))u \in C_t(C_x^\infty)(Q_r(x_0, t_0))$$

- ▶ The **volume growth** of $\text{supp}(a)$ gives an upper bound on the phase space neighborhood of $WF(u)_{x_0} \subseteq T_{x_0}^*(D)$ supporting the singularity

$$\text{vol}(\pi_\xi \text{supp}(a) \cap B_R(0)) \sim R^{1+\beta}$$

Definition ($\text{Dim}WF(u)_{x_0}$)

$$\bar{\beta}_{x_0}(u) := \liminf_{r,a}(\beta) \tag{10}$$

Three inequalities

1. The energy inequality

$$\frac{1}{2} \int_D |u(x, T)|^2 dx + \nu \int_0^T \int_D |\nabla u(x, t)|^2 dx dt \leq \frac{1}{2} \int_D |u_0(x)|^2 dx$$

and its consequences under interpolation

2. Foias, Guillopé & Temam (1981), Chemin (2004)

$$\int_0^T \|u(\cdot, t)\|_{L^\infty} dt < +\infty, \quad \forall T \in \mathbb{R}^+ \quad (11)$$

3. Theorem (Biryuk & C. (2009))

Let $B_R(0) \subseteq L^2(D)$ and define

$$A_{R_1} := \{(\hat{u}(\xi))_{\xi \in \mathbb{R}^d} : |\xi| |\hat{u}(\xi)| < R_1\} \quad (12)$$

If $R^2 / \sqrt{2\pi}^3 < \nu R_1$ then $A_{R_1} \cap B_R(0)$ is a (future) invariant set for Navier – Stokes flow

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- ▶ That is to say, if initial data satisfies $|\hat{u}_0(\xi)| < \frac{R_1}{|\xi|}$ then for all time $t > 0$

$$|\hat{u}(\xi, t)| < \frac{R_1}{|\xi|}, \quad \forall \xi \quad (13)$$

- ▶ Corollary (Biryuk & C (2009))

If the initial data satisfies $|\hat{u}_0(\xi)| < \frac{R_1}{|\xi|}$, then additionally for all $T \geq 0$

$$\nu \int_0^T |\hat{u}(\xi, t)|^2 dt \leq \frac{R_2^2}{|\xi|^4} \quad (14)$$

- ▶ Proof of theorem and corollary given at end of talk (if there is time)

The quantity $\sup_t \|\xi \hat{u}(\xi, t)\|_{L^\infty}$ scales like the BV norm $\sup_t \|\partial_x u(\cdot, t)\|_{L^1}$ (for which there are no known bounds).

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$$|\hat{u}(\xi, t)| < \frac{R_1}{|\xi|}, \quad \forall \xi \quad (13)$$

▶ Corollary (Biryuk & C (2009))

If the initial data satisfies $|\hat{u}_0(\xi)| < \frac{R_1}{|\xi|}$, then additionally for all $T \geq 0$

$$\nu \int_0^T |\hat{u}(\xi, t)|^2 dt \leq \frac{R_2^2}{|\xi|^4} \quad (14)$$

- ▶ Proof of theorem and corollary given at end of talk (if there is time)

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Energy discontinuities

- ▶ The energy $e(u(\cdot, t)) = \frac{1}{2}\|u(\cdot, t)\|_{L^2}^2$ could be discontinuous at $t_0 \in \tau(u)$.

Or else it may be continuous (but nonetheless $\|\nabla u(\cdot, t)\|_{L^2}^2$ is necessarily unbounded on $[t_0 - \delta, t_0]$ for any δ)

- ▶ Decompose the set of singular times $\tau(u)$ into

$$\tau(u) := \tau_1 \cup \tau_2$$

where τ_1 are the **energy discontinuities**

$$\tau_1 := \{t_0 : \limsup_{t \rightarrow t_0^-} \|u(\cdot, t)\|_{L^2}^2 > \|u(\cdot, t_0)\|_{L^2}^2\}$$

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The energy concentration set S^{L^2}

- Suppose that $t_0 \in \tau_1$; that is, $u(x, t)$ is not strong L^2 continuous for $t \mapsto t_0^-$.

Definition (L^2 concentration set)

The point $x_0 \notin S_{t_0}^{L^2}$ if there exists $r > 0$ such that

$$\lim_{t \rightarrow t_0^-} \|u(\cdot, t)\|_{L^2(B_r(x_0))}^2 = \|u(\cdot, t_0)\|_{L^2(B_r(x_0))}^2 \quad (15)$$

Thus L^2 concentration is associated with a point set $S_{t_0}^{L^2} \in \mathbb{R}^3$

- The set $S_{t_0}^{L^2}$ is closed
Indeed norm convergence plus weak convergence implies strong convergence, and any $B_{r_1}(x_1) \subseteq B_r(x_0)$ shares this strong convergence
- Since $u(\cdot, t)$ is smooth outside the singular set $S_{t_0}(u)$,

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Theorem 2: lower bounds on the energy concentration set

- ▶ A lower bound on the size of the **energy concentration wave front set** $WF^{L^2}(u)$ when $t_0 \in \tau_1$

Theorem (Arnold & C. (2010))

If $t_0 \in \tau_1$ is an energy discontinuity for u then

$$\text{Dim}(WF^{L^2}(u)) \geq 1 \quad (17)$$

- ▶ Remark: $S_{t_0}^{L^2} \subseteq S_{t_0}$, and as well $WF^{L^2} \subseteq WF$, so that whenever $x_0 \in S_{t_0}^{L^2}$ then Theorem 2 implies Theorem 1 with

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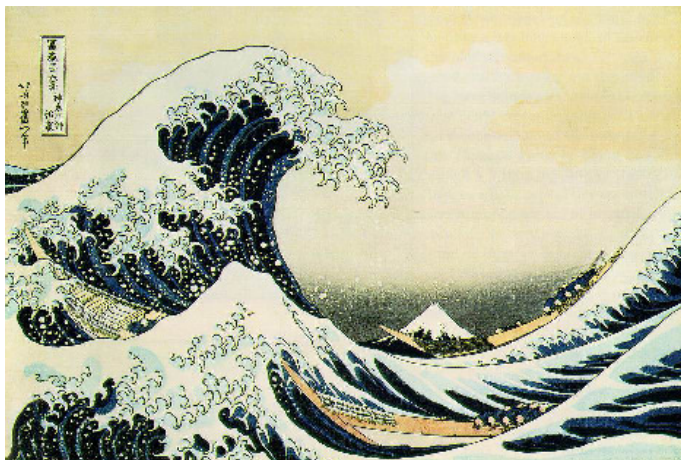
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Outline of the proof of Theorem 2

- ▶ Probe the solution with Weyl calculus pseudodifferential operators
- ▶ Identify the L^2 discontinuities with **defect measures**, and $WF^{L^2}(u) \subseteq WF(u)$ with their support.
This identifies the microlocal L^2 concentration set $WF^{L^2}(u)$ as a **geometric subset** of $T^*(\mathbb{R}^3)$
- ▶ Define the **dimension** of the sets $WF(u)$ and $WF^{L^2}(u)$ using symbol classes $S_{\rho\delta}^0$, for $0 < \rho \leq 1$
- ▶ If the solution concentrates onto $WF^{L^2}(u)$ on a set which is too small, argue by contradiction, using the third estimate (13) and the Lebesgue dominated convergence theorem



Thank you

proof of the theorem that $A \cap B_R(0)$ is invariant

- ▶ For fixed ξ the field $\hat{u}(\xi) \in \mathbb{C}_\xi^2 \subseteq \mathbb{C}^3$
Because of incompressibility $\xi \cdot \hat{u}(\xi) = 0$

▶ Proposition

The function $\hat{u}(\xi, t)$ is Lipschitz continuous as a function of t for every ξ

- ▶ The Fourier transform satisfies

$$\begin{aligned}\partial_t \hat{u}(\xi) &= -\nu |\xi|^2 \hat{u}(\xi) - \frac{i\xi}{\sqrt{(2\pi)^3}} \Pi_\xi \int \hat{u}(\xi - \xi_1) \cdot \hat{u}(\xi_1) d\xi_1 \\ &:= X(u)_\xi\end{aligned}\tag{18}$$

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- Suppose that $\|u(\cdot)\|_{L^2} \leq R$ and consider the vector field $X(u)_\xi$ when $|\hat{u}(\xi)| = R_1/|\xi|$. The radial component is

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(again setting $f = 0$ for simplicity)

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this gives an inequality

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Microlocal behavior in x and ξ

- ▶ The Fourier transform $\hat{u}(\xi, t) \in Lip$ as a function of time
- ▶ Take $x_0 \in S_T^{L^2}$, and localize the convergence question

$$v(x, t) := (u(x, t) - u(x, T))\varphi(x) , \quad 0 \leq \varphi \in C_0^\infty(B_r(x_0))$$

Proposition

As $t \rightarrow T^-$ then $\hat{v}(\xi, t) \rightarrow 0$ *pointwise* in $\xi \in \mathbb{R}^3$

- ▶ What causes a lack of strong convergence is **loss of L^2 mass** at $|\xi| \rightarrow \infty$

Weyl calculus

- ▶ Given a point $x_0 \in S_T^{L^2}$ we **test** for energy concentration using the Weyl pseudodifferential calculus

$$a^w(x, D)v(x, t) = \iint e^{i\xi \cdot (x-y)} a\left(\frac{x+y}{2}, \xi\right) v(y, t) dy d\xi \quad (22)$$

for $a(x, \xi) \in S_{\rho\delta}^0$.

- ▶ A **microlocal test** of the energy is

$$\langle v | a^w(x, D)v \rangle = \iint a(x, \xi) W[v](x, \xi) dx d\xi \quad (23)$$

where $W[v]$ is the Wigner transform of v

$$W[v](x, \xi) := \frac{1}{(2\pi)^d} \int e^{i\xi \cdot y} v(x + y/2) \bar{v}(x - y/2) dy \quad (24)$$

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microlocal L^2 defects

- For $a(x, \xi) \in S_{\rho\delta}^0$ the operators $a^w(x, D)$ are continuous on L^2 . Whenever $u(\cdot, t)$ converges strongly to $u(\cdot, T)$ on $B_r(x_0)$, for $v(x, t) := (u(x, t) - u(x, T))\varphi(x)$ then

$$\lim_{t \rightarrow T^-} \langle a \mid W[v(t)] \rangle = 0 \quad (25)$$

- However if $u(\cdot, t)$ converges weakly but not strongly to $u(\cdot, T)$, it is detected by a microlocal defect measure $\mu \in \mathcal{M}(S^*(\mathbb{R}^3))$.

Theorem (L. Tartar (1990), P. Gérard (1991))

Let μ_{x_0} be a microlocal defect measure of $\lim_{t_j \rightarrow T^-} v(x, t_j)$. Suppose that for all symbols $a \in S_{10}^0$ homogeneous degree zero

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then $\mu_{x_0} = 0$ and $u(\cdot, t_j)$ converges strongly in $L^2(B_r(x_0))$ to $u(\cdot, T)$.

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the L^2 wave front set WF^{L^2}

Definition

Let \mathcal{A}_r be the set of all microlocal defect measures $\mu_{x_0,r}$ as $t \rightarrow T^-$ of $\varphi_r(\cdot)(u(\cdot, t) - u(\cdot, T)) := v_r$, with $\text{supp } \varphi_r \subseteq B_r(x_0)$. The L^2 wave front set is

$$WF_{x_0 T}^{L^2} := \bigcap_{r>0} \overline{\bigcup_{\mathcal{A}_r} \text{supp } (\mu_{x_0,r})} \quad (27)$$

- ▶ The sets $\text{supp } \mu_{x_0,r}$ are monotone decreasing in $r \rightarrow 0$
- ▶ Our definition of “dimension” gives an upper bound on the Hausdorff dimension of $WF_T^{L^2} \cap S^*(D)$, which is **geometric**. But it is not necessarily an equality.
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Hörmander symbol classes $S_{\rho\delta}^0$ and WF^{L^2}

- ▶ One **probes** $WF_{x_0T}^{L^2}$ more finely with symbols $a \in S_{\rho\delta}^0$, with $0 \leq \delta < \rho \leq 1$

For example $a(x, \xi) = \varphi(x) \chi(\frac{\xi'}{\langle \xi_1 \rangle^\rho}) \in S_{\rho 0}^0$ for $0 < \rho \leq 1$

By standard theory, the operators $a^w(x, D)$ are bounded on L^2 .

These symbol classes include ones of quasi-homogeneous type
Beals & Fefferman (1974), *Boutet de Monvel* (1975), *Lascar* (1977)

- ▶ Suppose that $0 \leq a(x, \xi) \leq 1$ is such that

$$\lim_{t \rightarrow T^-} \langle v | (1 - a)^w(x, D) v \rangle = 0 \quad (28)$$

then

$$WF_{x_0T}^{L^2} \subseteq \text{supp}(a)$$

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L^2 concentration at infinity

- ▶ Given test symbols $a(x, \xi)$, the **volume growth** of $\text{supp}(a)$ gives an upper bound on the neighborhood of $WF_{x_0 T}^{L^2} \subseteq T^*(D)$ with L^2 mass concentration
- ▶ Consider $a(x, \xi) \in S_{\rho\delta}^0$ such that $0 \leq a \leq 1$,

$$\lim_{t \rightarrow T^-} \langle (1 - a) \mid W[v(t)] \rangle = 0 \quad (29)$$

and

$$\text{vol} \left(\pi_\xi \text{supp}(a) \cap B_R(0) \right) \sim R^{1+\beta} \quad (30)$$

Definition (size of $WF_{x_0 T}^{L^2}$)

$$\bar{\beta}_{x_0}(v) := \inf(\beta) \quad (31)$$

Lower bounds for the L^2 wave front set

Theorem (Arnold & C. (2010))

The set $WF_{x_0 T}^{L^2} \subseteq WF_{x_0 T}(u)$ is not too small (if it is nonempty), in that

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Thank you

Proof of Theorem 2

Taking into account the local character of the problem, the real result states.

Conjecture (A & C)(work in progress)

Suppose that $\bar{\alpha}$ is the Hausdorff dimension of the set $S_T^{L^2}$, then

$$\bar{\beta}_{x_0}(v) \geq \bar{\alpha} + 1 \tag{33}$$

- Assume that $\bar{\beta}_{x_0}(v) < 1$. Choose $a \in S_{\rho\delta}^0$ with above support properties and volume growth $\bar{\beta}_{x_0}(v) < \beta < 1$, and test $v(\cdot, t)$

$$\begin{aligned} \lim_{t \rightarrow T^-} \langle a | W[v] \rangle &= \lim_{t \rightarrow T^-} \int v a^w(x, D) v \, dx \\ &= \lim_{t \rightarrow T^-} \int d\eta \left[\int \tilde{a}(\eta, \xi) \hat{v}(\xi + \eta/2, t) \overline{\hat{v}(\xi - \eta/2, t)} \, d\xi \right] \end{aligned} \quad (34)$$

where $\tilde{a}(\eta, \xi)$ is the Fourier transform of a with respect to x .

- For each η , the volume growth of $\text{supp } \tilde{a}(\eta, \xi)$ is bounded by $R^{1+\beta}$
- There is now a majorant: for each η

$$|\tilde{a}(\eta, \xi)| |\hat{v}(\xi + \eta/2, t)| |\hat{v}(\xi - \eta/2, t)| \leq |\tilde{a}(\eta, \xi)| \langle \xi + \eta/2 \rangle^{-1} \langle \xi - \eta/2 \rangle^{-1}$$

- This is integrable over ξ . Indeed

$$\int_{\xi} (*) \, d\xi \leq \int \langle r \rangle^{-2} r^{\beta} \, dr < +\infty \quad (35)$$

The **Lebesgue dominated convergence theorem** implies that as $t \rightarrow T^-$ the limit vanishes.

- Assume that $\bar{\beta}_{x_0}(v) < 1$. Choose $a \in S_{\rho\delta}^0$ with above support properties and volume growth $\bar{\beta}_{x_0}(v) < \beta < 1$, and test $v(\cdot, t)$

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where $\tilde{a}(\eta, \xi)$ is the Fourier transform of a with respect to x .

- For each η , the volume growth of $\text{supp } \tilde{a}(\eta, \xi)$ is bounded by $R^{1+\beta}$
- There is now a majorant: for each η

$$|\tilde{a}(\eta, \xi)| |\hat{v}(\xi + \eta/2, t)| |\hat{v}(\xi - \eta/2, t)| \leq |\tilde{a}(\eta, \xi)| \langle \xi + \eta/2 \rangle^{-1} \langle \xi - \eta/2 \rangle^{-1}$$

- This is integrable over ξ . Indeed

$$\int_{\xi} (*) \, d\xi \leq \int \langle r \rangle^{-2} r^{\beta} \, dr < +\infty \quad (35)$$

The **Lebesgue dominated convergence theorem** implies that as $t \rightarrow T^-$ the limit vanishes.

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Thank you again