

Local structure of fluid equilibria and the action principle

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ABSTRACT. We review two versions of Arnold's variational principle for stationary states of the Euler equation (extremizing the energy functional either over the orbit in the group of area preserving diffeomorphisms of a given vorticity ω_0 , or of a given streamfunction ψ_0 [1, 2]). The former is relevant for the dynamics of the Euler equation, since the Euler vector field is tangent to isovorticity leaves and so energy maximizers/minimizers are Lyapunov stable. The latter is relevant to particle dynamics since all other fields on the isostream leaf have Lagrangian dynamics conjugate to those generated by ψ_0 as the Hamiltonian. We also discuss their implications for the local structure of the manifold of steady states, by analogy with a theorem in finite dimensions.

Recall the finite dimensional result (Arnold–Khesin [2, Theorem 3.3]) locally characterizing fixed points

Theorem 1. Let $b : \mathbb{R}^n \rightarrow \mathbb{R}^n$ and consider the ODE

$$\dot{X}(t) = b(X(t)). \quad (1)$$

Suppose there are first integrals $f : \mathbb{R}^n \rightarrow \mathbb{R}^k$, e.g. the vector field b is tangent to the surfaces

$$S_h := \{x \in \mathbb{R}^n : f(x) = h \in \mathbb{R}^k\}. \quad (2)$$

Suppose also that the system possesses an additional first integral $E : \mathbb{R}^d \rightarrow \mathbb{R}$, i.e.

$$b \cdot \nabla E = 0. \quad (3)$$

Let $x_0 \in \mathbb{R}^d$ be such that

- there exists a regular point¹ $h_0 \in \mathbb{R}^k$ of f such that $x_0 \in S_{h_0}$, i.e. h_0 is so that the Jacobian matrix $J_f := \nabla f : \nabla f^T : \mathbb{R}^n \rightarrow \mathbb{R}^{k \times k}$ is non-singular (has rank k), i.e.

$$|J_f| := [\det J_f]^{1/2} \neq 0 \quad \text{for all } x \in S_{h_0}. \quad (4)$$

- x_0 is a critical point of E restricted to the leaf S_{h_0}
- the second differential of E restricted to the leaf is a nondegenerate quadratic form

Then the following hold true

- x_0 is a fixed point $b(x_0) = 0$,
- x_0 is Lyapunov stable
- there exists ε so that for all $h \in \mathbb{R}^k$ such that $|h - h_0| \leq \varepsilon$ the leaf S_h contains a fixed point of b which is a conditional nondegenerate maximum or minimum (same as x_0) of E .

As such, neighboring fixed points are stable and form a locally smooth k -dimensional submanifold.

PROOF OF THEOREM 1. Recall that for any function $g : \mathbb{R}^n \rightarrow \mathbb{R}$ and $(n - k)$ -dimensional submanifold S_h , we may express its gradient in terms of

$$\nabla g = \mathbf{P}_x \nabla g + \mathbf{P}_x^\perp \nabla g, \quad \text{where } \mathbf{P}_x^\perp \nabla g = \sum_{i=1}^k \lambda_i \nabla f_i, \quad (5)$$

where \mathbf{P}_x is the orthogonal projection onto $T_x S_h$ and $\lambda = \lambda(x) : \mathbb{R}^n \rightarrow \mathbb{R}^k$ are defined by

$$\lambda(x; g) := J_f^{-1}(x)(\nabla f \cdot \nabla g)(x). \quad (6)$$

Let $\tilde{g} = g|_{S_{h_0}}$ be the restriction of g to S_h . For $x \in S_h$, the surface gradient $\tilde{\nabla} := \mathbf{P}_x \nabla$ on S_h of \tilde{g} is

$$\tilde{\nabla} \tilde{g} = (\mathbf{P}_x \nabla g)|_{S_h} \quad (7)$$

¹By Sard's theorem, provided $f \in C^{n-k+1}$, the set of critical points (those points where the Jacobian matrix has rank $< k$) is zero measure. A regular points h_0 , S_{h_0} is a locally smooth (co-dimension k) submanifold, and there is an open neighborhood of x_0 in \mathbb{R}^d so that the the surfaces S_h form a foliation.

We remark that the discovery of Levi-Civita was that $\tilde{\nabla} := \mathbf{P}_x \nabla$ is defined uniquely by the submanifold S_h itself and does not depend on the enveloping space \mathbb{R}^n . Thus, if x_0 is a critical point of the first integral $E : \mathbb{R}^n \rightarrow \mathbb{R}$ on the leaf S_{h_0} , i.e. $\tilde{\nabla} \tilde{E}(x_0) = 0$, its gradient in \mathbb{R}^n at x_0 satisfies

$$\nabla E(x_0) = \sum_{i=1}^k \lambda_i \nabla f_i(x_0) \quad (8)$$

for appropriate scalars $\{\lambda_i\}_{i=1}^k$ given by (6) with $g = E$. The second differential restricted to S_{h_0} is

$$\tilde{\nabla} \otimes \tilde{\nabla} \tilde{E} = (\mathbf{P}_x \nabla_x \otimes \mathbf{P}_x \nabla_x E)|_{S_{h_0}} \quad (9)$$

and, according to (5), coincides with the restriction of the differential of $\nabla E - \sum_{i=1}^k \lambda_i \nabla f_i$ in \mathbb{R}^n , e.g.

$$\begin{aligned} \widetilde{\text{Hess}} \tilde{E} &= \text{Hess} E|_{T_x S_{h_0}} - \sum_{i=1}^k \lambda_i \text{Hess} f_i|_{T_x S_{h_0}} - \sum_{i=1}^k \nabla \lambda_i \otimes \nabla f_i|_{T_x S_{h_0}} \\ &= \text{Hess} E|_{T_x S_{h_0}} + \Pi_{x_0}(\cdot, \cdot) \cdot \nabla E|_{T_x S_{h_0}} \end{aligned} \quad (10)$$

since $\nabla \lambda_i \otimes \nabla f_i$ is orthogonal to $T S_h$ and where the second fundamental form of the surface

$$\Pi_x(u, v) = \mathbf{P}_x^\perp[\nabla_v u], \quad \text{for } u, v \in T_x S_h \quad (11)$$

Proof that x_0 is a fixed point. Let $X(t)$ denote the solution (1) with $X(0) = x_0$. In view of (10) & (8),

$$\begin{aligned} 0 &= \frac{d^2}{dt^2} E(X(t)) \Big|_{t=0} = \text{Hess} E|_{X(t)}(\dot{X}(t), \dot{X}(t)) \Big|_{t=0} + \ddot{X}(t) \cdot \nabla E(X(t)) \Big|_{t=0} \\ &= b \otimes b : \text{Hess} E|_{x_0} + (\nabla_b b) \cdot \nabla E|_{x_0} = \widetilde{\text{Hess}} \tilde{E}(b, b) \Big|_{x_0}. \end{aligned}$$

Since, by assumption $\widetilde{\text{Hess}} \tilde{E}(\cdot, \cdot)$ is a non-degenerate quadratic form, we deduce that $b(x_0) = 0$ as desired.

Proof that steady states form an k -dimensional manifold indexed by the leaves. Let $\{e_1(x), \dots, e_{n-k}(x)\}$ be a orthonormal basis of eigenvectors of $\widetilde{\text{Hess}} \tilde{E}(\cdot, \cdot)$, so that $\widetilde{\text{Hess}} \tilde{E}(e_k, e_\ell) = \lambda_\ell \delta_{k\ell}$. This basis exists because $\widetilde{\text{Hess}} \tilde{E}(\cdot, \cdot)$ is a symmetric matrix. Now define for $\ell = 1, \dots, n-k$, define the maps $g_\ell : \mathbb{R}^n \rightarrow \mathbb{R}$ as $g_\ell(x) = \nabla E(x) \cdot e_\ell(x)$. Notice that at x_0 , $g_\ell(x_0) = 0$. We claim that in a neighbourhood of x_0 , the zero set $Z_0 := \{x, g_1(x) = \dots = g_{n-k}(x) = 0\}$ is a k -dimensional manifold, transverse to the leaf S_h passing through x . The claim follows if we prove that that $\text{span}\{\nabla f_1(x), \dots, \nabla f_k(x), \nabla g_1(x), \dots, \nabla g_{n-k}(x)\} = \mathbb{R}^n$. Indeed this implies on the one hand that the ∇g_ℓ are non-zero and linearly independent at each point $x \in Z_0$, so by the implicit function theorem the zero set is a smooth k -dimensional manifold. Transversality follows because the tangent spaces of both level sets span \mathbb{R}^n . Steady states are conditional nondegenerate maximum/minimum (depending on the nature at x_0) of E since the eigenvalues of the Hessian vary continuously.

Proof that x_0 is Lyapunov stable. Abstractly this follows simply from the fact that the intersections

$$\{E = e\} \cap S_h, \quad (12)$$

which confine the dynamics, are codimension $k+1$ topological spheres with the property that as $e \rightarrow e_* := E(x_*(h))$, they contract to a point. The diameter of the intersection sets depends smoothly on $|e - e_*|$. \square

1. Variation Principle for Euler based on Vorticity

Here we are concerned with the variational principle defined with the energy

$$\inf_{\omega \in \mathcal{O}_{\omega_0}} \int_M |K[\omega]|^2 dx, \quad K[\omega] := \nabla^\perp \Delta^{-1} \omega \quad (13)$$

where \mathcal{O}_{ω_0} is the orbit of ω_0 in the area preserving diffeomorphism group $\mathcal{D}_\mu(M)$:

$$\mathcal{O}_{\omega_0} = \{\psi : M \rightarrow \mathbb{R} : \omega = \omega_0 \circ \varphi, \text{ for some } \varphi \in \mathcal{D}_\mu(M)\}. \quad (14)$$

The analogues of the conditions of Theorem 2 in infinite dimensions for Euler are

- ω_0 is a vorticity function so that in some function space X , there is a neighborhood around ω_0 in X so that the topology of all vorticity functions in that neighborhood are the same as that of ω_0 . This is ensured, for example, if all critical points of ω_0 are Morse, or else if ω_0 has no critical points.
- the leaves defined by “first integrals” are the orbits \mathcal{O}_ω for $\omega \in B_X(\omega_0)$.
- the functional is the energy, stationary solutions are critical points on isovortical sheets \mathcal{O}_{ω_0}
- non-degenerate maximum or minimum is ensured, according to Theorem 2, for critical points ω_0 satisfying $\omega_0 = F(\psi_0)$ with F satisfying either

$$-\lambda_1(M) < F' < 0 \quad \text{or} \quad F' > 0, \quad (15)$$

where $\lambda_1(M)$ is the smallest positive eigenvalue of the Dirichlet Laplacian $-\Delta$ on M .

Under these hypotheses, the analogue of Theorem 1 was proved in [3]. We now discuss the point about the non-degenerate quadratic form at greater length. We analyze this situation by identifying $\int_M |K[\omega]|^2 dx$ for $\omega = \omega_0 \circ \varphi$ for some $\varphi \in \mathcal{D}_\mu(M)$ with

$$E_{\omega_0}[\varphi] := \frac{1}{2} \int_M |u_\varphi(x)|^2 dx \quad (16)$$

where

$$u_\varphi(x) = \nabla^\perp \psi_\varphi(x), \quad \psi_\varphi(x) := (\Delta^{-1} \omega_\varphi)(x), \quad \omega_\varphi(x) = \omega_0(\varphi(x)). \quad (17)$$

Theorem 2. The first and second variation of $E_{\omega_0}[\varphi]$ in the direction of $\eta := \nabla^\perp h$ are

$$\delta E_{\omega_0}[\varphi] \eta \Big|_{\varphi=\text{id}} = - \int_M \{\omega_0, \psi_0\} h dx \quad (18)$$

$$\delta^2 E_{\omega_0}[\varphi](\eta, \eta) \Big|_{\varphi=\text{id}} = \int_M \left[|\Delta^{-1/2} \{h, \omega_0\}|^2 + \{h, \omega_0\} \{h, \psi_0\} \right] dx \quad (19)$$

PROOF. The variation of along \mathcal{O}_{ω_0} is $\delta \omega_\varphi|_{\varphi=\text{id}} = \{h, \omega_0\}$. Note now that we may express the energy as

$$E_{\omega_0}[\varphi] = \frac{1}{2} \int_M |u_\varphi(x)|^2 dx = -\frac{1}{2} \int_M \psi_\varphi \omega_\varphi dx,$$

so that the first variation is explicitly

$$\delta E_{\omega_0}[\varphi] \eta \Big|_{\varphi=\text{id}} = - \int_M \psi_\varphi \delta \omega_\varphi dx \Big|_{\varphi=\text{id}} = \int_M \psi_0 \{\omega_0, h\} dx = - \int_M h \{\omega_0, \psi_0\} dx$$

where we used the following the Leibnitz formula (Lemma 1 with $a = \omega_0$, $b = \psi_0$, $c = h$):

$$\psi_0 \{\omega_0, h\} = -\{\omega_0, \psi_0\} h + \{\omega_0, \psi_0 h\} \quad (20)$$

and that $\{\omega_0, \psi_0 h\}$ is integral zero. The second variation along \mathcal{O}_{ω_0} is $\delta^2 \omega_\varphi \Big|_{\varphi=\text{id}} = \{h, \{h, \omega_0\}\}$. Thus

$$\begin{aligned} \delta^2 E_{\omega_0}[\varphi](\eta, \eta) \Big|_{\varphi=\text{id}} &= - \int_M \left[\psi_\varphi \delta^2 \omega_\varphi + \delta \psi_\varphi \delta \omega_\varphi \right] \Big|_{\varphi=\text{id}} dx = - \int_M \psi_0 \{h, \{h, \omega_0\}\} dx + \int_M |\nabla \delta \psi_\varphi|^2 \Big|_{\varphi=\text{id}} dx \\ &= \int_M \{\omega_0, h\} \{\psi_0, h\} dx + \int_M |\Delta^{-1/2} \{h, \omega_0\}|^2 dx. \end{aligned}$$

□

We used parts of the following elementary lemma about the Poisson bracket

Lemma 1. The bracket $\{a, b\} = \nabla^\perp a \cdot \nabla b$ is a Poisson structure, e.g. it satisfies

- *bilinear*: $\{a + c, b + d\} = \{a, b\} + \{a, d\} + \{c, b\} + \{c, d\}$,

- *skew symmetric*: $\{a, b\} = -\{b, a\}$,
- *Leibnitz*: $\{a, bc\} = \{a, b\}c + b\{a, c\}$,
- *Jacobi identity*: $\{\{a, b\}, c\} + \{\{b, c\}, a\} + \{\{c, a\}, b\} = 0$.

Remark 1 (Special form for $\omega_0 = F(\psi_0)$). If ω_0 satisfying the condition of being an Euler steady state $\{\omega_0, \psi_0\} = 0$ has the additional property that there is a Lipschitz $F : \mathbb{R} \rightarrow \mathbb{R}$ so that $\omega = F(\psi)$, then

$$\delta^2 E_{\omega_0}[\varphi](\eta, \eta) \Big|_{\varphi=\text{id}} = \int_M \left[|\Delta^{-1/2}\{h, \omega_0\}|^2 + G'(\psi_0)|\{h, \omega_0\}|^2 \right] dx \quad (21)$$

where $G(\omega_0) = \psi_0$, (e.g. $G = F^{-1}$) and therefore $G'(c) = \frac{1}{F'(F^{-1}(c))}$. We have $G' > 0 \iff F' > 0$. If

$$G' > 0 \implies \text{then } \delta^2 E_{\omega_0}[\varphi](\eta, \eta) > 0,$$

namely, ω_0 is an energy minimizer. On the other hand, since $\{h, \omega_0\}$ is mean zero, by Poincare

$$\int_M |\Delta^{-1/2}\{h, \omega_0\}|^2 dx \leq \frac{1}{\lambda_1} \int_M |\{h, \omega_0\}|^2 dx$$

so that

$$\delta^2 E_{\omega_0}[\varphi](\eta, \eta) \Big|_{\varphi=\text{id}} \leq \int_M \left(G'(\psi_0) + \frac{1}{\lambda_1} \right) |\{h, \omega_0\}|^2 dx.$$

This quadratic form is negative definite, so that ω_0 are energy maximizers, provided

$$G' + \frac{1}{\lambda_1} < 0 \iff -\lambda_1 < F' < 0 \implies \delta^2 E_{\omega_0}[\varphi](\eta, \eta) < 0.$$

2. Variation Principle for Euler based on Streamfunction

Here we are concerned with the variational principle

$$\inf_{\psi \in \mathcal{O}_{\psi_0}} \frac{1}{2} \int_M |\nabla \psi|^2 dx \quad (22)$$

where \mathcal{O}_{ψ_0} is the orbit of ψ_0 in the area preserving diffeomorphism group $\mathcal{D}_\mu(M)$:

$$\mathcal{O}_{\psi_0} = \{\psi : M \rightarrow \mathbb{R} : \psi = \psi_0 \circ \varphi, \text{ for some } \varphi \in \mathcal{D}_\mu(M)\}. \quad (23)$$

We analyze this situation by identifying $\frac{1}{2} \int_M |\nabla \psi|^2 dx$ for $\psi = \psi_0 \circ \varphi$ for some $\varphi \in \mathcal{D}_\mu(M)$ with

$$E_{\psi_0}[\varphi] := \frac{1}{2} \int_M |u_\varphi(x)|^2 dx \quad (24)$$

where

$$u_\varphi(x) = \nabla^\perp \psi_\varphi(x), \quad \psi_\varphi(x) := \psi_0(\varphi(x)), \quad \omega_\varphi(x) := \Delta \psi_\varphi(x). \quad (25)$$

Theorem 3. The first and second variation of $E_{\psi_0}[\varphi]$ in the direction of $\eta := \nabla^\perp h$ are

$$\delta E_{\psi_0}[\varphi]\eta \Big|_{\varphi=\text{id}} = \int_M \{\omega_0, \psi_0\} h dx, \quad (26)$$

$$\delta^2 E_{\psi_0}[\varphi](\eta, \eta) \Big|_{\varphi=\text{id}} = \int_M \left[|\nabla \{h, \psi_0\}|^2 + \{\omega_0, h\} \{\psi_0, h\} \right] dx. \quad (27)$$

PROOF. The first variation along \mathcal{O}_{ψ_0} is $\delta \psi_\varphi|_{\varphi=\text{id}} = \{h, \psi_0\}$. We compute

$$\delta E_{\psi_0}[\varphi]\eta \Big|_{\varphi=\text{id}} = - \int_M \omega_\varphi \delta \psi_\varphi dx \Big|_{\varphi=\text{id}} = \int_M \omega_0 \{\psi_0, h\} dx = \int_M h \{\omega_0, \psi_0\} dx.$$

The second variation along \mathcal{O}_{ψ_0} is $\delta^2\psi_\varphi\Big|_{\varphi=\text{id}} = \{h, \{h, \psi_0\}\}$. Thus

$$\begin{aligned} \delta^2 E_{\psi_0}[\varphi](\eta, \eta)\Big|_{\varphi=\text{id}} &= - \int_M \left[\omega_\varphi \delta^2\psi_\varphi + \delta\psi_\varphi \delta\omega_\varphi \right] \Big|_{\varphi=\text{id}} dx = - \int_M \left[\omega_0 \{h, \{h, \psi_0\}\} + |\nabla \delta\psi_\varphi|^2 \Big|_{\varphi=\text{id}} \right] dx \\ &= \int_M \{ \omega_0, h \} \{ \psi_0, h \} dx + \int_M |\nabla \{h, \psi_0\}|^2 dx. \end{aligned}$$

□

Remark 2 (Special form for $\omega_0 = F(\psi_0)$). If ω_0 satisfying the condition of being an Euler steady state $\{\omega_0, \psi_0\} = 0$ has the additional property that there is a Lipschitz $F : \mathbb{R} \rightarrow \mathbb{R}$ so that $\omega = F(\psi)$, then

$$\delta^2 E_{\psi_0}[\varphi](\eta, \eta)\Big|_{\varphi=\text{id}} = \int_M \left[|\nabla \{h, \psi_0\}|^2 + F'(\psi_0) |\{ \psi_0, h \}|^2 \right] dx. \quad (28)$$

In this case, since $\{h, \psi_0\}$ is mean zero, by Poincaré's inequality we have

$$\delta^2 E_{\psi_0}[\varphi](\eta, \eta)\Big|_{\varphi=\text{id}} \geq \int_M (F'(\psi_0) + \lambda_1) |\{ \psi_0, h \}|^2 dx$$

Thus, if $F'(\psi_0) > -\lambda_1$, we have that the form is positive and energy is a minimum.

Remark 3 (Relation between the actions). Note that

$$\begin{aligned} \delta^2 E_{\omega_0}[\varphi](\eta, \eta)\Big|_{\varphi=\text{id}} &= \int_M \left[|\Delta^{-1/2} \{h, \omega_0\}|^2 + \{h, \omega_0\} \{h, \psi_0\} \right] dx \\ &= \delta^2 E_{\psi_0}[\varphi](\eta, \eta)\Big|_{\varphi=\text{id}} + \int_M \left[|\Delta^{-1/2} \{h, \omega_0\}|^2 - |\nabla \{h, \psi_0\}|^2 \right] dx \end{aligned} \quad (29)$$

Remark 4 (Dynamical Significance). The content of the variational principle (22) is the following. Consider the Lagrangian dynamics of generated by the streamfunction ψ_0 as the Hamiltonian:

$$\frac{d}{dt} \Phi_t = \nabla^\perp \psi_0(\Phi_t), \quad \Phi_0 = \text{id}.$$

Being Hamiltonian, the flow Φ_t preserves the levels sets $\{\psi_0 = c\}$ of ψ_0 . Thus, the dynamics are determined entirely from the period of revolution $\mu(c)$ of a particle confined to the level curves $\{\psi_0 = c\}$. This period can be expressed by the following formula

$$\mu(c) = \oint_{\{\psi_0=c\}} \frac{d\ell}{|\nabla\psi|}.$$

Indeed, if we parametrize $\Gamma_c := \{\psi_0 = c\}$ by $\Phi : [0, \mu(c)] \rightarrow \Gamma_c$, then

$$\oint_{\{\psi_0=c\}} \frac{d\ell}{|\nabla\psi|} = \int_0^{\mu(c)} \frac{|\dot{\Phi}_t|}{|\nabla\psi(\Phi_t)|} dt = \int_0^{\mu(c)} \frac{|\nabla\psi(\Phi_t)|}{|\nabla\psi(\Phi_t)|} dt = \mu(c).$$

Supposing that the level sets $\{\psi_0 = c\}$ are topological circles that foliate a simply connected region with $\{\psi_0 = 0\}$ being a single point, the area $A(c)$ of the topological disk $\{\psi_0 \leq c\}$ can be expressed via the coarea formula as

$$A(c) = \int_{\{\psi_0 \leq c\}} dx = \int_0^c \oint_{\{\psi_0=c'\}} \frac{d\ell}{|\nabla\psi|} dc' = \int_0^c \mu(c') dc'.$$

As such $\mu(c) = A'(c)$. Consequently, the orbit \mathcal{O}_{ψ_0} consists of those Hamiltonians whose dynamics is conjugate to that of ψ_0 since area enclosed by sublevel sets are invariant as are the values of the streamfunction, so the hence the periods of revolution are also invariant. See [5, 4].

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