# On the regularity of solutions to the 2D Boussinesq equations satisfying Type I conditions 

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#### Abstract

We prove continuation in time of the local smooth solutions satisfying various Type I conditions for the 2D inviscid Boussinesq equations.


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## 1 Introduction

We consider the Boussinesq equations in the space time cylinder $\mathbb{R}^{2} \times(-1,0)$

$$
\left\{\begin{array}{l}
\partial_{t} v+(v \cdot \nabla) v=e_{1} \theta-\nabla p, \quad \nabla \cdot u=0  \tag{1.1}\\
\partial_{t} \theta+(v \cdot \nabla) \theta=0
\end{array}\right.
$$

where $v=\left(v_{1}(x, t), v_{2}(x, t)\right),(x, t) \in \mathbb{R}^{2} \times(-\infty, 0)$. This is an important equation modelling the dynamics of the heat convection in the atmospheric science(see e.g. [10]). Moreover, it has essentially same structure as the axisymmetric 3D Euler equations off the axis( 9 ). Therefore, the study of the system (1.1) could provide us with information useful to understand the Euler equations. In [2] the first author of this paper proved the local well-posedness in standard Soblev space setting $H^{m}\left(\mathbb{R}^{2}\right), m>2$, and also the following Beale-Kato-Majda [1] type (non)blow-up criterion is deduced; for any $m>2$
(1.2) $\lim \sup _{t \rightarrow 0^{-}}\left(\|v(t)\|_{H^{m}}+\|\theta(t)\|_{H^{m}}\right)<+\infty \quad$ if and only if $\int_{-1}^{0}\|\nabla \theta(t)\|_{L^{\infty}} d t<+\infty$.

See also [11, 7] for the other forms of criterion, using different functional setting, while a special type of scenario of singularity is excluded in [5]. We note the following scaling property of the system (1.1); it is invariant under the transform

$$
(v(x, t), \theta(x, t)) \mapsto\left(\lambda^{\alpha} v\left(\lambda x, \lambda^{\alpha+1} t\right), \lambda^{2 \alpha+1} \theta\left(\lambda x, \lambda^{\alpha+1} t\right)\right) \quad \forall(x, t) \in \mathbb{R}^{2} \times \mathbb{R}
$$

for all $\lambda>1, \alpha>-1$. This leads us to the following natural definition.
Definition 1.1. Let $(v, \theta) \in C\left([-1,0) ; W^{2, p}\left(\mathbb{R}^{2}\right)\right), p>2$, be a local in time classical solution of (1.1), which blows up at $t=0$. We say it is of Type I with respect to $v$, if

$$
\sup _{-1<t<0}(-t)\|\nabla v(t)\|_{L^{\infty}}<+\infty
$$

while we say it is of Type I with respect to $\theta$, if

$$
\sup _{-1<t<0}(-t)^{2}\|\nabla \theta(t)\|_{L^{\infty}}<+\infty
$$

The aim of the present paper is to exclude a possible Type I blow-up at time $t=0$. For the definition of Besov space $\dot{B}_{\infty, \infty}^{0}\left(\mathbb{R}^{n}\right)$, used in the theorem below, see Section 2.

Theorem 1.2. Let $(v, \theta)$ be a solution of (1.1) in $\mathbb{R}^{2} \times(-1,0)$, which is regular in $[-1,0)$. Furthermore, we assume that $v(-1), \theta(-1) \in W^{2, p}\left(\mathbb{R}^{2}\right)$ for $p>2$, and at least one of the following conditions,
(i)

$$
\lim \sup _{t \rightarrow 0^{-}}(-t)\|\nabla v(t)\|_{L^{\infty}}<2
$$

(ii)

$$
\int_{-1}^{0}(-t)\|\nabla \theta(t)\|_{L^{\infty}} d t<+\infty
$$

(iii)

$$
\int_{-1}^{0}\|\varnothing(t)\|_{\dot{B}_{\infty, \infty}^{0}} d t+\int_{-1}^{0}(-t)\|\nabla \theta(t)\|_{\dot{B}_{\infty, \infty}^{0}} d t<+\infty
$$

(iv)

$$
\int_{-1}^{0}\|\varnothing(t)\|_{\dot{B}_{\infty, \infty}^{0}} d t+\sup _{-1<t<0}(-t)^{2}\|\nabla \theta(t)\|_{L^{\infty}}<+\infty
$$

Then both $v$ and $\theta$ belong to $L^{\infty}\left(-1,0 ; W^{2, p}\left(\mathbb{R}^{2}\right)\right)$.
Remark 1.3. (a) In [2] (see also [8]) it is proved that if a solution to the 3D Euler equations on $\mathbb{R}^{3} \times[-1,0)$ satisfies $v(-1) \in W^{2, p}\left(\mathbb{R}^{2}\right)$ and

$$
\begin{equation*}
\lim \sup _{t \rightarrow 0^{-}}(-t)\|\nabla v(t)\|_{L^{\infty}}<1 \tag{1.3}
\end{equation*}
$$

Then, $v \in L^{\infty}\left(-1,0 ; W^{2, p}\left(\mathbb{R}^{2}\right)\right)$. Note that the condition (i) is a relaxed version of (1.3). It is also interesting to notice that in a recent paper [6] Elgindi and Jeong constructed explicitly blowing up solution, which has linear growth at spatial infinity, and is defined in a domain $D \subset \mathbb{R}^{2}$ with a corner. The solution satisfies

$$
\lim _{t \rightarrow 0^{-}}\left\{(-t)\|\nabla v(t)\|_{L^{\infty}(D)}+(-t)^{2}\|\nabla \theta(t)\|_{L^{\infty}(D)}\right\}<+\infty
$$

and the blow-up happens at every point in $D$.
(b) The main novelty in the conditions (ii) and (iii) is the extra factor $(-t)$ in the integral of the norms of $|\nabla \theta(t)|$. This factor makes the integral $\int_{-1}^{0}(-t)\|\nabla \theta(t)\|_{L^{\infty}} d t$ scaling invariant quantity, while the stronger integral $\int_{-1}^{0}\|\nabla \theta(t)\|_{L^{\infty}} d t$ is not. Similar remark holds for $\int_{-1}^{0}\|\nabla \theta(t)\|_{X} d t$ with $X=B M O$ or $\dot{B}_{\infty, \infty}^{0}$.
(c) As far as the authors know it is still an open question if the regularity of the system (1.1) is guaranteed only by the vorticity integral condition, say

$$
\begin{equation*}
\int_{-1}^{0}\|\omega(t)\|_{L^{\infty}} d t<+\infty \tag{1.4}
\end{equation*}
$$

The above theorem with the condition (iv) says that if (1.4) holds, then any singularity, which is of Type I with respect to $\theta$ is excluded.

At this moment we could not omit the vorticity integral in the condition (iv) above, but if we modify Type I condition on $\nabla \theta$ logaritmmically as well as imposing the smallness, then this is possible as follows.

Theorem 1.4. Let $(v, \theta)$ be a solution of (1.1) in $\mathbb{R}^{2} \times(-1,0)$ which is regular in $[-1,0)$. Furthermore, we assume that $v(-1), \theta(-1) \in W^{2, p_{0}}\left(\mathbb{R}^{2}\right)$ for some $p_{0}>2$. There exists $\varepsilon>0$ depending only on $p_{0}$, such that if

$$
\begin{equation*}
\limsup _{t \rightarrow 0^{-}}(-t)^{2} \log (-1 / t)\|\nabla \theta(t)\|_{L^{\infty}} \leq \varepsilon \tag{1.5}
\end{equation*}
$$

then both $v$ and $\theta$ belong to $L^{\infty}\left(-1,0 ; W^{2, p_{0}}\left(\mathbb{R}^{2}\right)\right)$.

## 2 Proof of the Main Theorems

We introduce the space $\dot{B}_{\infty, \infty}^{0}\left(\mathbb{R}^{n}\right)$ below. Let $\varphi \in \mathcal{S}$, where $\mathcal{S}$ is the the Schwartz class of rapidly decreasing functions, and let $\hat{\varphi}$ be its Fourier transform, defined by $\hat{\varphi}(\xi)=\int_{\mathbb{R}^{n}} e^{-2 \pi i x \cdot \xi} \varphi(x) d x$. Then, we consider $\varphi$ satisfying the following conditions
$\operatorname{Supp} \hat{\varphi} \subset\left\{\xi \in \mathbb{R}^{n}\left|\frac{1}{2} \leq|\xi| \leq 2\right\}, \quad \hat{\varphi} \geq c>0 \quad\right.$ if $\quad \frac{2}{3}<|\xi|<\frac{3}{2}, \quad$ and $\quad \sum_{j \in \mathbb{Z}} \hat{\varphi}_{j}(\xi)=1$,
where we defined $\hat{\varphi}_{j}=\hat{\varphi}\left(2^{-j} \xi\right)$. Construction of the sequence $\left\{\varphi_{j}\right\}_{j \in \mathbb{Z}}$ is well-known(see e.g. (4). Then, we say $f \in B_{\infty, \infty}^{0}\left(\mathbb{R}^{n}\right)$ if and only if $\sup _{j \in \mathbb{R}^{n}}\left\|\varphi_{j} * f\right\|_{L^{\infty}}:=\|f\|_{\dot{B}_{\infty, \infty}^{0}}<$ $+\infty$. The basic properties of $\dot{B}_{\infty, \infty}^{0}\left(\mathbb{R}^{n}\right)$ useful for us are the followings.
(i) Embedding properties:

$$
\begin{equation*}
L^{\infty}\left(\mathbb{R}^{n}\right) \hookrightarrow B M O\left(\mathbb{R}^{n}\right) \hookrightarrow \dot{B}_{\infty, \infty}^{0}\left(\mathbb{R}^{n}\right), \tag{2.1}
\end{equation*}
$$

(ii) The logarithmic Sobolev inequality,

$$
\begin{equation*}
\|f\|_{L^{\infty}} \leq c\left(1+\|f\|_{\dot{B}_{\infty, \infty}^{0}} \log \left(e+\|f\|_{W^{s, p}}\right)\right), \quad s>n / p \tag{2.2}
\end{equation*}
$$

where the constant $c=: c_{l s}$ depends on $s$ and $p$.
(iii) Boundedness on the Calderon-Zygmund operators, in particular applying to the Bio-Savart formular one has

$$
\begin{equation*}
\|\nabla v\|_{\dot{B}_{\infty, \infty}^{0}} \leq c\|\omega\|_{\dot{B}_{\infty, \infty}^{0}} \tag{2.3}
\end{equation*}
$$

where $(v, \omega)$ satisfies $\nabla \cdot v=0, \nabla \times v=\omega$.

## Proof of Theorem 1.2 :

Proof for (iii): Let $q>2$. We apply the operator $\partial_{i}$ to the vorticity equation, multiplying the resultant equation by $\partial_{i} \omega|\nabla \omega|^{q-1}$, and integrating it over $\mathbb{R}^{2}$. Then, after the integration by part and using the Hölder inequality, we are led to

$$
\begin{align*}
& \frac{d}{d t}\|\nabla \omega\|_{L^{q}} \leq\|\nabla v\|_{L^{\infty}}\|\nabla \omega\|_{L^{q}}+\left\|\nabla^{2} \theta\right\|_{L^{q}} \\
& \quad=\|\nabla v\|_{L^{\infty}}\|\nabla \omega\|_{L^{q}}+(-t)^{-1}(-t)\left\|\nabla^{2} \theta\right\|_{L^{q}} . \tag{2.4}
\end{align*}
$$

Next, we apply the operator $\partial_{i} \partial_{j}$ to both sides of the $\theta$ equation, multiply both sides the by $\partial_{i} \partial_{j} \theta\left|\nabla^{2} \theta\right|^{q-2}$, and sum over $i, j=1,2,3$, and the integrate it over $\mathbb{R}^{2}$. This, applying the integration by part and the Hölder inequality, yields the following inequality

$$
\begin{equation*}
\frac{d}{d t}\left\|\nabla^{2} \theta\right\|_{L^{q}} \leq 2\|\nabla v\|_{L^{\infty}}\left\|\nabla^{2} \theta\right\|_{L^{q}}+\|\nabla \theta\|_{L^{\infty}}\left\|\nabla^{2} v\right\|_{L^{q}} \tag{2.5}
\end{equation*}
$$

Multiplying both sides of (2.5) by $(-t)$, we see that

$$
\begin{align*}
& \frac{d}{d t}(-t)\left\|\nabla^{2} \theta\right\|_{L^{q}}+\left\|\nabla^{2} \theta\right\|_{L^{q}} \\
& \quad \leq 2\|\nabla v\|_{L^{\infty}}(-t)\left\|\nabla^{2} \theta\right\|_{L^{q}}+(-t)\|\nabla \theta\|_{L^{\infty}}\left\|\nabla^{2} v\right\|_{L^{q}} \\
& \quad \leq 2\|\nabla v\|_{L^{\infty}}(-t)\left\|\nabla^{2} \theta\right\|_{L^{q}}+c_{c z}(-t)\|\nabla \theta\|_{L^{\infty}}\|\nabla \omega\|_{L^{q}} \tag{2.6}
\end{align*}
$$

Now define

$$
\Psi(t):=\|\nabla \omega\|_{L^{q}}+(-t)\left\|\nabla^{2} \theta\right\|_{L^{q}}, \quad t \in(-1,0)
$$

Adding the last two inequalities (2.4) and (2.6), we are led to

$$
\begin{equation*}
\Psi^{\prime} \leq\left(2\|\nabla v(t)\|_{L^{\infty}}+(-t)^{-1}+c_{c z}(-t)\|\nabla \theta(t)\|_{L^{\infty}}\right) \Psi \tag{2.7}
\end{equation*}
$$

By means of the logarithmic Sobolev embedding, we find

$$
\begin{align*}
\|\nabla v(t)\|_{L^{\infty}} & \leq c\left\{1+\|\nabla v(t)\|_{\dot{B}_{\infty, \infty}^{0}} \log \left(e+\left\|\nabla^{2} v(t)\right\|_{L^{q}}\right)\right\} \\
& \leq c\left\{1+\|\omega(t)\|_{\dot{B}_{\infty, \infty}^{0}} \log \left(e+\|\nabla \omega(t)\|_{L^{q}}\right)\right\} \\
& \leq c\left\{1+\|\omega(t)\|_{\dot{B}_{\infty, \infty}^{0}} \log (e+\Psi(t))\right\} . \tag{2.8}
\end{align*}
$$

Similarly,

$$
\begin{equation*}
\|\nabla \theta\|_{L^{\infty}} \leq c\left\{1+\|\nabla \theta(t)\|_{\dot{B}_{\infty, \infty}^{0}} \log (e+\Psi(t))\right\} \tag{2.9}
\end{equation*}
$$

Inserting (2.8) and (2.9) into (2.7), it follows

$$
\begin{equation*}
\Psi^{\prime} \leq\left\{c\left[1+\left(\|\omega(t)\|_{\dot{B}_{\infty, \infty}^{0}}+(-t)\|\nabla \theta(t)\|_{\dot{B}_{\infty, \infty}^{0}}\right) \log (e+\Psi(t))\right]+(-t)^{-1}\right\} \Psi(t) \tag{2.10}
\end{equation*}
$$

Setting $y(t)=\log (e+\Psi(t))$, we infer from (2.10) the differential inequality

$$
\begin{equation*}
y^{\prime} \leq c a(t) y+c(-t)^{-1}, \quad a(t)=\|\omega(t)\|_{\dot{B}_{\infty, \infty}^{0}}+(-t)\|\nabla \theta(t)\|_{\dot{B}_{\infty, \infty}^{0}} \tag{2.11}
\end{equation*}
$$

which can be solved as

$$
\begin{align*}
y(t)= & \log (e+\Psi(t)) \\
& \leq y\left(t_{0}\right) e^{c \int_{t_{0}}^{t} a(s) d s}+c \int_{t_{0}}^{t}(-s)^{-1} e^{c \int_{s}^{t} a(\tau) d \tau} d s \tag{2.12}
\end{align*}
$$

We now choose $t_{0}$ so that $e^{c \int_{t_{0}}^{0} a(s) d s}<2$. Then, (2.12) implies

$$
\begin{equation*}
\log (e+\Psi(t)) \leq c \log \left(e+\Psi\left(t_{0}\right)\right)+c \log (-1 / t) \quad \forall t \in\left(t_{0}, 0\right) \tag{2.13}
\end{equation*}
$$

where $c>2$ is another constant. From $\theta$-equation we have immediately

$$
\begin{equation*}
\frac{\partial}{\partial t}|\nabla \theta|+(v \cdot \nabla)|\nabla \theta| \leq|\nabla v||\nabla \theta| . \tag{2.14}
\end{equation*}
$$

Let $t \in(-1,0)$ be arbitrarily chosen but fixed. Let $x_{0} \in \mathbb{R}^{2}$. By $X\left(x_{0}, t\right)$ we denote the trajectory of the particle which is located at $x_{0}$ at time $t=t_{0}$, defined by the following ODE

$$
\begin{equation*}
\frac{d X\left(x_{0}, t\right)}{d t}=v\left(X\left(x_{0}, t\right), t\right) \quad \text { in } \quad[-1,0), \quad X\left(x_{0}, t_{0}\right)=x_{0} \tag{2.15}
\end{equation*}
$$

The Lipschitz continuity of $v(s)$ in $\mathbb{R}^{2}$ for all $s \in(-1,0)$ ensures the existence and uniqueness a solution to (2.15) in $[-1,0)$. Then, (2.14) can be written as

$$
\begin{equation*}
\frac{\partial}{\partial t}\left|\nabla \theta\left(X\left(x_{0}, t\right), t\right)\right| \leq\left|\nabla v\left(X\left(x_{0}, t\right), t\right)\right|\left|\nabla \theta\left(X\left(x_{0}, t\right), t\right)\right| \tag{2.16}
\end{equation*}
$$

which can be integrated along the trajectories as

$$
\left|\nabla \theta\left(X\left(x_{0}, t\right), t\right)\right| \leq\left|\nabla \theta\left(x_{0}\right)\right| \exp \left(\int_{t_{0}}^{t}\left|\nabla v\left(X\left(x_{0}, s\right), s\right)\right| d s\right) .
$$

Therefore, we estimate, using (2.13) as

$$
\begin{align*}
\|\nabla \theta(t)\|_{L^{\infty}} & \leq\left\|\nabla \theta\left(t_{0}\right)\right\|_{L^{\infty}} \exp \left(\int_{t_{0}}^{t}\|\nabla v\|_{L^{\infty}} d s\right) \\
& \leq\left\|\nabla \theta\left(t_{0}\right)\right\|_{L^{\infty}} \exp \left(c \int_{t_{0}}^{t}\left\{\|\omega(s)\|_{\dot{B}_{\infty, \infty}^{0}}\left[\log \left(e+\Psi\left(t_{0}\right)\right)+\log (-1 / s)\right]+1\right\} d s\right) \\
\leq & \left\|\nabla \theta\left(t_{0}\right)\right\|_{L^{\infty}} \exp \left(c\left\{\log \left(e+\Psi\left(t_{0}\right)\right)+\log (-1 / t)\right\} \int_{t_{0}}^{t}\|\omega(s)\|_{\dot{B}_{\infty, \infty}^{0}} d s+c\left(t-t_{0}\right)\right) \tag{2.17}
\end{align*}
$$

Choosing $t_{0} \in(-1,0)$ so that

$$
c \int_{t_{0}}^{0}\|\omega(s)\|_{\dot{B}_{\infty, \infty}^{0}} d s<\frac{1}{2}
$$

we deduce from (2.17) that

$$
\|\nabla \theta(t)\|_{L^{\infty}} \leq\left\|\nabla \theta\left(t_{0}\right)\right\|_{L^{\infty}}\left(e+\Psi\left(t_{0}\right)\right)^{c} e^{c}(-t)^{-\frac{1}{2}} \quad \forall t \in\left(t_{0}, 0\right)
$$

Therefore, $\int_{-1}^{0}\|\nabla \theta\|_{L^{\infty}} d t<+\infty$. Applying the well-known blow-up criterion in [3], we obtain the desired result.
$\underline{\text { Proof for (iv) : Under the hypothesis of (iv) (2.7) is replaced by }}$

$$
\begin{equation*}
\Psi^{\prime} \leq\left(2\|\nabla v(t)\|_{L^{\infty}}+c(-t)^{-1}\right) \Psi \tag{2.18}
\end{equation*}
$$

and the remaing part of the proof is the same as in (iii).
Proof for (ii): Applying curl to the velocity equation in (1.1), we obtain

$$
\begin{equation*}
\partial_{t} \omega+v \cdot \nabla \omega=-\partial_{2} \theta \quad \text { in } \quad \mathbb{R}^{2} \times[-1,0) \tag{2.19}
\end{equation*}
$$

where $\omega=\partial_{1} v_{2}-\partial_{2} v_{1}$.
Using the particle trajectories(with $\left.X\left(x_{0},-1\right)=x_{0}\right)$ as the above, we have from (2.19)

$$
\begin{equation*}
\frac{d}{d t}\left|\omega\left(X\left(x_{0}, t\right), t\right)\right| \leq\left|\partial_{2} \theta\left(X\left(x_{0}, t\right), t\right)\right| \quad \text { in } \quad[-1,0) \tag{2.20}
\end{equation*}
$$

which implies that

$$
\begin{equation*}
\|\omega(s)\|_{L^{\infty}} \leq\|\omega(-1)\|_{L^{\infty}}+\int_{-1}^{s}\left\|\partial_{2} \theta(\tau)\right\|_{L^{\infty}} d \tau \tag{2.21}
\end{equation*}
$$

Integrating both sides of (2.21) over $[-1, t), t \in(-1,0)$ with respect to $s$, and applying integration by parts, we get

$$
\begin{aligned}
\int_{-1}^{t}\|\omega(s)\|_{L^{\infty}} d s & \leq(1+t)\|\omega(-1)\|_{L^{\infty}}+\int_{-1}^{t} \int_{-1}^{s}\left\|\partial_{2} \theta(\tau)\right\|_{L^{\infty}} d \tau d s \\
& =(1+t)\|\omega(-1)\|_{L^{\infty}}+\int_{-1}^{t}\left\{\frac{d}{d s}(s) \int_{-1}^{s}\left\|\partial_{2} \theta(\tau)\right\|_{L^{\infty}} d \tau\right\} d s \\
& =(1+t)\|\omega(-1)\|_{L^{\infty}}+\int_{-1}^{t}(-s)\left\|\partial_{2} \theta(s)\right\|_{L^{\infty}} d s+t \int_{-1}^{t}\left\|\partial_{2} \theta(s)\right\|_{L^{\infty}} d s \\
& \leq\|\omega(-1)\|_{L^{\infty}}+\int_{-1}^{t}(-s)\left\|\partial_{2} \theta(s)\right\|_{L^{\infty}} d s .
\end{aligned}
$$

Therefore,

$$
\begin{align*}
& \int_{-1}^{t}\|\omega(s)\|_{L^{\infty}} d s+\int_{-1}^{t}(-s)\|\nabla \theta(s)\|_{L^{\infty}} d s \\
& \quad \leq\|\omega(-1)\|_{L^{\infty}}+2 \int_{-1}^{0}(-s)\|\nabla \theta(s)\|_{L^{\infty}} d s<+\infty \tag{2.22}
\end{align*}
$$

Therefore, from the embedding (2.1) the condition (iii) is satisfied.
Proof for (i): By hypothesis (i) there exists $t_{0} \in(-1,0)$ and $\delta>0$ such that

$$
\sup _{t_{0}<t<0}(-t)\|\nabla v(t)\|_{L^{\infty}} \leq 2-\delta
$$

Multiplying (2.14) by $-\tau$, we have

$$
\frac{\partial}{\partial \tau}((-\tau)|\nabla \theta|)+|\nabla \theta|+(v \cdot \nabla)(-\tau|\nabla \theta|) \leq(-\tau)|\nabla v||\nabla \theta| \leq(2-\delta)|\nabla \theta|
$$

which after integration over $\left(t_{0}, s\right)$ along the trajectory gives

$$
(-s)\left|\nabla \theta\left(X\left(x_{0}, s\right), s\right)\right| \leq\left(-t_{0}\right)\left|\nabla \theta\left(x_{0}, t_{0}\right)\right|+(1-\delta) \int_{t_{0}}^{s}\|\nabla \theta(\tau)\|_{L^{\infty}} d \tau
$$

Let $t \in\left(t_{0}, 0\right)$. Then, for all $s \in\left(t_{0}, t\right)$ we have

$$
(-s)\|\nabla \theta(s)\|_{L^{\infty}} \leq\left(-t_{0}\right)\left\|\nabla \theta\left(t_{0}\right)\right\|_{L^{\infty}}+(1-\delta) \int_{t_{0}}^{s}\|\nabla \theta(\tau)\|_{L^{\infty}} d \tau
$$

Integrating the both sides of the above over $\left(t_{0}, t\right)$, and integrating by part, we get

$$
\begin{aligned}
& \int_{t_{0}}^{t}(-s)\|\nabla \theta(s)\|_{L^{\infty}} d s \leq\left(-t_{0}\right)\left(t-t_{0}\right)\left\|\nabla \theta\left(t_{0}\right)\right\|_{L^{\infty}}+(1-\delta) \int_{t_{0}}^{s}\|\nabla \theta(\tau)\|_{L^{\infty}} d \tau \\
& \leq\left(-t_{0}\right)^{2}\left\|\nabla \theta\left(t_{0}\right)\right\|_{L^{\infty}}+(1-\delta)\left\{\left(s\|\nabla \theta(s)\|_{L^{\infty}}-t_{0}\left\|\nabla \theta\left(t_{0}\right)\right\|_{L^{\infty}}\right)-\int_{t_{0}}^{s} \tau\|\nabla \theta(\tau)\|_{L^{\infty}} d \tau\right\} \\
& \leq\left(-t_{0}\right)^{2}\left\|\nabla \theta\left(t_{0}\right)\right\|_{L^{\infty}}+(1-\delta)\left(-t_{0}\right)\left\|\nabla \theta\left(t_{0}\right)\right\|_{L^{\infty}}+(1-\delta) \int_{t_{0}}^{t}(-\tau)\|\nabla \theta(\tau)\|_{L^{\infty}} d \tau .
\end{aligned}
$$

which implies

$$
\delta \int_{t_{0}}^{t}(-s)\|\nabla \theta(s)\|_{L^{\infty}} d s \leq\left(-t_{0}\right)^{2}\left\|\nabla \theta\left(t_{0}\right)\right\|_{L^{\infty}}+(1-\delta)\left(-t_{0}\right)\left\|\nabla \theta\left(t_{0}\right)\right\|_{L^{\infty}}
$$

Passing $t \rightarrow 0^{-}$, we obtain finally

$$
\delta \int_{t_{0}}^{0}(-s)\|\nabla \theta(s)\|_{L^{\infty}} d s \leq\left(-t_{0}\right)^{2}\left\|\nabla \theta\left(t_{0}\right)\right\|_{L^{\infty}}+(1-\delta)\left(-t_{0}\right)\left\|\nabla \theta\left(t_{0}\right)\right\|_{L^{\infty}}<+\infty
$$

and the condition (ii) is satisfied.

Proof of Theorem 1.4: From (1.5), we find $t_{0} \in\left(-e^{-2}, 0\right)$ such that

$$
\begin{equation*}
\|\nabla \theta(s)\|_{L^{\infty}} \leq \frac{\varepsilon}{(-s)^{2} \log (-1 / s)} \quad \forall s \in\left[t_{0}, 0\right) \tag{2.23}
\end{equation*}
$$

The inequality (2.20), following the argument of the proof for (ii), and combined with (2.23) yields

$$
\begin{align*}
\|\omega(t)\|_{L^{\infty}} & \leq\left\|\omega\left(t_{0}\right)\right\|_{L^{\infty}}+\int_{t_{0}}^{t}\|\nabla \theta(s)\|_{L^{\infty}} d s \\
& \leq\left\|\omega\left(t_{0}\right)\right\|_{L^{\infty}}+\varepsilon \int_{t_{0}}^{t} \frac{1}{(-s)^{2} \log (-1 / s)} d s \\
& \leq\left\|\omega\left(t_{0}\right)\right\|_{L^{\infty}}+2 \varepsilon \int_{t_{0}}^{t} \frac{\log (-1 / s)-1}{((-s) \log (-1 / s))^{2}} d s \\
& =\left\|\omega\left(t_{0}\right)\right\|_{L^{\infty}}+\frac{2 \varepsilon}{(-t) \log (-1 / t)}-\frac{2 \varepsilon}{\left(-t_{0}\right) \log \left(-1 / t_{0}\right)} \\
& \leq\left\|\omega\left(t_{0}\right)\right\|_{L^{\infty}}+\frac{2 \varepsilon}{(-t) \log (-1 / t)}, \tag{2.24}
\end{align*}
$$

where we used the fact that $\log (-1 / s) \leq 2 \log (-1 / s)-2$ for all $s \in\left(-e^{-2}, 0\right)$ in the third inequality. We now define $\varepsilon>0$ as follows

$$
\begin{equation*}
\varepsilon:=\frac{1}{4 \max \left\{c_{l s}, c_{c z}\right\}} \tag{2.25}
\end{equation*}
$$

Then from (2.7) combined with (2.8) together with (2.23) and (2.24) we find

$$
\begin{align*}
y^{\prime} & \leq c_{l s}\|\omega\|_{\infty} y+(-t)^{-1}+c_{c z}(-t)\|\nabla \theta(t)\|_{L^{\infty}} \\
& \leq\left(\frac{2 \varepsilon c_{l s}}{(-t) \log (-1 / t)}+c_{l s}\left\|\omega\left(t_{0}\right)\right\|_{L^{\infty}}\right) y+(-t)^{-1}+\varepsilon c_{c z}(-t)^{-1} \log (-1 / t) \\
& \leq\left(\frac{1}{2(-t) \log (-1 / t)}+c_{l s}\left\|\omega\left(t_{0}\right)\right\|_{L^{\infty}}\right) y+\frac{5}{4}(-t)^{-1} \quad \text { in } \quad\left(t_{0}, 0\right), \tag{2.26}
\end{align*}
$$

where

$$
y(t)=\log (e+\Psi(t)), \quad \Psi(t):=\|\nabla \omega(t)\|_{L^{p_{0}}}+(-t)\left\|\nabla^{2} \theta(t)\right\|_{L^{p_{0}}}, \quad t \in(-1,0) .
$$

Integrating (2.26), we obtain

$$
\begin{equation*}
y(t) \leq y\left(t_{0}\right) e^{\int_{t_{0}}^{t} a(s) d s}+\frac{5}{4} \int_{t_{0}}^{t}(-s)^{-1} e^{\int_{s}^{t} a(\tau) d \tau} d s \tag{2.27}
\end{equation*}
$$

where we set

$$
a(t)=\frac{1}{2(-t) \log (-1 / t)}+c_{l s}\left\|\omega\left(t_{0}\right)\right\|_{L^{\infty}}
$$

Applying integration by parts, we infer

$$
\begin{aligned}
& \int_{t_{0}}^{t}(-s)^{-1} e^{\int_{s}^{t} a(\tau) d \tau} d s \\
& \quad=\int_{t_{0}}^{t} \frac{d}{d s} \log (-1 / s) e^{\int_{s}^{t} a(\tau) d \tau} d s \\
& \quad=\log (-1 / t)-\log \left(-1 / t_{0}\right) e^{\int_{t_{0}}^{t} a(\tau) d \tau}+\int_{t_{0}}^{t} \log (-1 / s) a(s) e^{\int_{s}^{t} a(\tau) d \tau} d s \\
& \quad \leq \log (-1 / t)+\frac{1}{2} \int_{t_{0}}^{t}(-s)^{-1} e^{\int_{s}^{t} a(\tau) d \tau} d s+c_{l s}\left\|\omega\left(t_{0}\right)\right\|_{L^{\infty}} \int_{t_{0}}^{t} \log (-1 / s) e^{\int_{s}^{t} a(\tau) d \tau} d s
\end{aligned}
$$

Absorbing the second term on the right hand side into the left, one has

$$
\begin{aligned}
& \int_{t_{0}}^{t}(-s)^{-1} e^{\int_{s}^{t} a(\tau) d \tau} d s \\
& \leq 2 \log (-1 / t)+2 c_{l s}\left\|\omega\left(t_{0}\right)\right\|_{L^{\infty}} \int_{t_{0}}^{t} \log (-1 / s) e^{\int_{s}^{t} a(\tau) d \tau} d s
\end{aligned}
$$

Calculating

$$
\begin{equation*}
e^{\int_{s}^{t} a(\tau) d \tau}=e^{c_{s}\left\|\omega\left(t_{0}\right)\right\|_{L^{\infty}}} e^{\frac{1}{2} \int_{s}^{t} \frac{1}{(-\tau) \log (-1 / \tau)} d \tau} \leq e^{c_{l s}\left\|\omega\left(t_{0}\right)\right\|_{L^{\infty}}}\{\log (-1 / t)\}^{\frac{1}{2}} \tag{2.28}
\end{equation*}
$$

for all $s \in\left[t_{0}, 0\right)$, we obtain from the above inequality

$$
\begin{aligned}
& \int_{t_{0}}^{t}(-s)^{-1} e^{\int_{s}^{t} a(\tau) d \tau} d s \\
& \quad \leq 2 \log (-1 / t)+2 c_{l s}\left\|\omega\left(t_{0}\right)\right\|_{L^{\infty}} e^{c_{l s}\left\|\omega\left(t_{0}\right)\right\|_{L^{\infty}}}\{\log (-1 / t)\}^{\frac{1}{2}} \int_{-1}^{0} \log (-1 / s) d s \\
& \quad \leq 2 \log (-1 / t)+c\{\log (-1 / t)\}^{\frac{1}{2}}
\end{aligned}
$$

where $c=$ const is independent on $t$. Estimating the second term in (2.27) by the estimate we have just obtained and the first term by (2.28) for $s=t_{0}$, we arrive at

$$
y(t) \leq \frac{5}{2} \log (-1 / t)+c\{\log (-1 / t)\}^{\frac{1}{2}} \quad \forall t \in\left[t_{0}, 0\right)
$$

for some constant independent of $t$. Accordingly, there exists $t_{1} \in\left(t_{0}, 0\right)$ such that

$$
\begin{equation*}
y(t) \leq 3 \log (-1 / t) \quad \forall t \in\left[t_{1}, 0\right) \tag{2.29}
\end{equation*}
$$

By the aid of the logarithmic Sobolev embedding inequality, and observing (2.24) together with (2.29) and (2.25), we see that for all $t \in\left[t_{1}, 0\right)$

$$
\begin{align*}
\|\nabla v(t)\|_{L^{\infty}} & \leq c_{l s}\|\omega(t)\|_{L^{\infty}} y(t)+c_{l s} \leq 3 c_{l s}\left\|\omega\left(t_{0}\right)\right\|_{L^{\infty}} \log (-1 / t)+6 \varepsilon c_{l s}(-t)^{-1}+c_{l s} \\
& \leq 3 c_{l s}\left\|\omega\left(t_{0}\right)\right\|_{L^{\infty}} \log (-1 / t)+\frac{3}{2}(-t)^{-1}+c_{l s} \tag{2.30}
\end{align*}
$$

Thus,

$$
\begin{equation*}
\limsup _{t \rightarrow 0^{-}}(-t)\|\nabla v(t)\|_{L^{\infty}} \leq \frac{3}{2}<2 \tag{2.31}
\end{equation*}
$$

Applying Theorem 1.2 (i), we get the assertion of the theorem.

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