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 $\mathbb{R}^2 \times (-1, 0)$

(1.1)
$$\begin{cases} \partial_t v + (v \cdot \nabla)v = e_1 \theta - \nabla p, \qquad \nabla \cdot u = 0, \\ \partial_t \theta + (v \cdot \nabla)\theta = 0, \end{cases}$$

where $v = (v_1(x,t), v_2(x,t)), (x,t) \in \mathbb{R}^2 \times (-\infty, 0)$. 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 $H^m(\mathbb{R}^2)$, m > 2, and also the following Beale-Kato-Majda[1] type (non)blow-up criterion is deduced; for any m > 2

(1.2)
$$\lim_{t \to 0^{-}} \sup_{t \to 0^{-}} (\|v(t)\|_{H^m} + \|\theta(t)\|_{H^m}) < +\infty \quad \text{if and only if} \quad \int_{-1}^0 \|\nabla\theta(t)\|_{L^\infty} dt < +\infty.$$

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

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

for all $\lambda > 1$, $\alpha > -1$. This leads us to the following natural definition.

Definition 1.1. Let $(v, \theta) \in C([-1, 0); W^{2,p}(\mathbb{R}^2))$, 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 θ , 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 $\dot{B}^0_{\infty,\infty}(\mathbb{R}^n)$, used in the theorem below, see Section 2.

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

(i)
$$\lim_{t \to 0^{-}} \sup(-t) \|\nabla v(t)\|_{L^{\infty}} < 2.$$

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

(iii)

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

(iv)

$$\int_{-1}^{0} \|\phi(t)\|_{\dot{B}^{0}_{\infty,\infty}} dt + \sup_{-1 < t < 0} (-t)^{2} \|\nabla \theta(t)\|_{L^{\infty}} < +\infty.$$

Then both v and θ belong to $L^{\infty}(-1,0;W^{2,p}(\mathbb{R}^2))$.

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 $v(-1) \in W^{2,p}(\mathbb{R}^2)$ and

(1.3)
$$\lim_{t \to 0^{-}} \sup(-t) \|\nabla v(t)\|_{L^{\infty}} < 1.$$

Then, $v \in L^{\infty}(-1, 0; W^{2, p}(\mathbb{R}^2))$. 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

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

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 $\int_{-1}^{0} (-t) ||\nabla \theta(t)||_{L^{\infty}} dt$ scaling invariant quantity, while the stronger integral $\int_{-1}^{0} ||\nabla \theta(t)||_{L^{\infty}} dt$ is not. Similar remark holds for $\int_{-1}^{0} ||\nabla \theta(t)||_{X} dt$ with X = BMO 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

(1.4)
$$\int_{-1}^{0} \|\omega(t)\|_{L^{\infty}} dt < +\infty.$$

The above theorem with the condition (iv) says that if (1.4) holds, then any singularity, which is of Type I with respect to θ 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 $\nabla \theta$ logarithmically as well as imposing the smallness, then this is possible as follows.

Theorem 1.4. Let (v, θ) be a solution of (1.1) in $\mathbb{R}^2 \times (-1, 0)$ which is regular in [-1, 0). Furthermore, we assume that $v(-1), \theta(-1) \in W^{2, p_0}(\mathbb{R}^2)$ for some $p_0 > 2$. There exists $\varepsilon > 0$ depending only on p_0 , such that if

(1.5)
$$\limsup_{t \to 0^-} (-t)^2 \log(-1/t) \|\nabla \theta(t)\|_{L^{\infty}} \le \varepsilon,$$

then both v and θ belong to $L^{\infty}(-1, 0; W^{2, p_0}(\mathbb{R}^2))$.

2 Proof of the Main Theorems

We introduce the space $\dot{B}^0_{\infty,\infty}(\mathbb{R}^n)$ 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 $\hat{\varphi}(\xi) = \int_{\mathbb{R}^n} e^{-2\pi i x \cdot \xi} \varphi(x) dx$. Then, we consider φ satisfying the following conditions

$$Supp\,\hat{\varphi} \subset \{\xi \in \mathbb{R}^n \,|\, \frac{1}{2} \le |\xi| \le 2\}, \quad \hat{\varphi} \ge c > 0 \quad \text{if} \quad \frac{2}{3} < |\xi| < \frac{3}{2}, \quad \text{and} \quad \sum_{j \in \mathbb{Z}} \hat{\varphi}_j(\xi) = 1,$$

where we defined $\hat{\varphi}_j = \hat{\varphi}(2^{-j}\xi)$. Construction of the sequence $\{\varphi_j\}_{j\in\mathbb{Z}}$ is well-known(see e.g. [4]). Then, we say $f \in \dot{B}^0_{\infty,\infty}(\mathbb{R}^n)$ if and only if $\sup_{j\in\mathbb{R}^n} \|\varphi_j * f\|_{L^{\infty}} := \|f\|_{\dot{B}^0_{\infty,\infty}} < +\infty$. The basic properties of $\dot{B}^0_{\infty,\infty}(\mathbb{R}^n)$ useful for us are the followings.

(i) Embedding properties:

(2.1)
$$L^{\infty}(\mathbb{R}^n) \hookrightarrow BMO(\mathbb{R}^n) \hookrightarrow \dot{B}^0_{\infty,\infty}(\mathbb{R}^n),$$

(ii) The logarithmic Sobolev inequality,

(2.2)
$$||f||_{L^{\infty}} \le c(1+||f||_{\dot{B}^{0}_{\infty,\infty}}\log(e+||f||_{W^{s,p}})), \quad s > n/p.$$

where the constant $c =: c_{ls}$ depends on s and p.

- (iii) Boundedness on the Calderon-Zygmund operators, in particular applying to the Bio-Savart formular one has
 - (2.3) $\|\nabla v\|_{\dot{B}^0_{\infty,\infty}} \le c \|\omega\|_{\dot{B}^0_{\infty,\infty}},$

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

Proof of Theorem 1.2 :

<u>Proof for (iii)</u>: Let q > 2. We apply the operator ∂_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

(2.4)
$$\frac{d}{dt} \|\nabla \omega\|_{L^q} \le \|\nabla v\|_{L^{\infty}} \|\nabla \omega\|_{L^q} + \|\nabla^2 \theta\|_{L^q}$$
$$= \|\nabla v\|_{L^{\infty}} \|\nabla \omega\|_{L^q} + (-t)^{-1} (-t) \|\nabla^2 \theta\|_{L^q}.$$

Next, we apply the operator $\partial_i \partial_j$ to both sides of the θ equation, multiply both sides the by $\partial_i \partial_j \theta |\nabla^2 \theta|^{q-2}$, 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

(2.5)
$$\frac{d}{dt} \|\nabla^2 \theta\|_{L^q} \le 2 \|\nabla v\|_{L^{\infty}} \|\nabla^2 \theta\|_{L^q} + \|\nabla \theta\|_{L^{\infty}} \|\nabla^2 v\|_{L^q}.$$

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

(2.6)
$$\begin{aligned} \frac{d}{dt}(-t) \|\nabla^2 \theta\|_{L^q} + \|\nabla^2 \theta\|_{L^q} \\ &\leq 2\|\nabla v\|_{L^{\infty}}(-t)\|\nabla^2 \theta\|_{L^q} + (-t)\|\nabla \theta\|_{L^{\infty}}\|\nabla^2 v\|_{L^q} \\ &\leq 2\|\nabla v\|_{L^{\infty}}(-t)\|\nabla^2 \theta\|_{L^q} + c_{cz}(-t)\|\nabla \theta\|_{L^{\infty}}\|\nabla \omega\|_{L^q} \end{aligned}$$

Now define

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

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

(2.7)
$$\Psi' \le \left(2 \|\nabla v(t)\|_{L^{\infty}} + (-t)^{-1} + c_{cz}(-t) \|\nabla \theta(t)\|_{L^{\infty}} \right) \Psi.$$

By means of the logarithmic Sobolev embedding, we find

(2.8)

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

Similarly,

(2.9)
$$\|\nabla\theta\|_{L^{\infty}} \le c \left\{ 1 + \|\nabla\theta(t)\|_{\dot{B}^{0}_{\infty,\infty}} \log(e + \Psi(t)) \right\}.$$

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

(2.10)
$$\Psi' \leq \left\{ c \left[1 + (\|\omega(t)\|_{\dot{B}^0_{\infty,\infty}} + (-t)\|\nabla\theta(t)\|_{\dot{B}^0_{\infty,\infty}}) \log(e + \Psi(t)) \right] + (-t)^{-1} \right\} \Psi(t).$$

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

(2.11)
$$y' \le ca(t)y + c(-t)^{-1}, \qquad a(t) = \|\omega(t)\|_{\dot{B}^0_{\infty,\infty}} + (-t)\|\nabla\theta(t)\|_{\dot{B}^0_{\infty,\infty}}$$

which can be solved as

(2.12)
$$y(t) = \log(e + \Psi(t))$$
$$\leq y(t_0)e^{c\int_{t_0}^t a(s)ds} + c\int_{t_0}^t (-s)^{-1}e^{c\int_s^t a(\tau)d\tau}ds$$

We now choose t_0 so that $e^{c \int_{t_0}^0 a(s)ds} < 2$. Then, (2.12) implies

(2.13)
$$\log(e + \Psi(t)) \le c \log(e + \Psi(t_0)) + c \log(-1/t) \quad \forall t \in (t_0, 0),$$

where c > 2 is another constant. From θ -equation we have immediately

(2.14)
$$\frac{\partial}{\partial t} |\nabla \theta| + (v \cdot \nabla) |\nabla \theta| \le |\nabla v| |\nabla \theta|.$$

Let $t \in (-1, 0)$ be arbitrarily chosen but fixed. Let $x_0 \in \mathbb{R}^2$. By $X(x_0, t)$ we denote the trajectory of the particle which is located at x_0 at time $t = t_0$, defined by the following ODE

(2.15)
$$\frac{dX(x_0,t)}{dt} = v(X(x_0,t),t)$$
 in $[-1,0), \quad X(x_0,t_0) = x_0.$

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

(2.16)
$$\frac{\partial}{\partial t} |\nabla \theta(X(x_0, t), t)| \le |\nabla v(X(x_0, t), t)| |\nabla \theta(X(x_0, t), t)|,$$

which can be integrated along the trajectories as

$$\nabla \theta(X(x_0,t),t)| \le |\nabla \theta(x_0)| \exp\left(\int_{t_0}^t |\nabla v(X(x_0,s),s)| ds\right).$$

Therefore, we estimate, using (2.13) as

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

$$(2.17)$$

Choosing $t_0 \in (-1, 0)$ so that

$$c \int_{t_0}^0 \|\omega(s)\|_{\dot{B}^0_{\infty,\infty}} ds < \frac{1}{2}$$

we deduce from (2.17) that

$$\|\nabla\theta(t)\|_{L^{\infty}} \le \|\nabla\theta(t_0)\|_{L^{\infty}} (e + \Psi(t_0))^c e^c (-t)^{-\frac{1}{2}} \quad \forall t \in (t_0, 0).$$

Therefore, $\int_{-1}^{0} \|\nabla \theta\|_{L^{\infty}} dt < +\infty$. Applying the well-known blow-up criterion in [3], we obtain the desired result.

Proof for (iv) : Under the hypothesis of (iv) (2.7) is replaced by

(2.18)
$$\Psi' \le \left(2\|\nabla v(t)\|_{L^{\infty}} + c(-t)^{-1}\right)\Psi,$$

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

(2.19)
$$\partial_t \omega + v \cdot \nabla \omega = -\partial_2 \theta$$
 in $\mathbb{R}^2 \times [-1, 0),$

where $\omega = \partial_1 v_2 - \partial_2 v_1$.

Using the particle trajectories (with $X(x_0, -1) = x_0$) as the above, we have from (2.19)

(2.20)
$$\frac{d}{dt}|\omega(X(x_0,t),t)| \le |\partial_2\theta(X(x_0,t),t)| \quad \text{in} \quad [-1,0),$$

which implies that

(2.21)
$$\|\omega(s)\|_{L^{\infty}} \le \|\omega(-1)\|_{L^{\infty}} + \int_{-1}^{s} \|\partial_2 \theta(\tau)\|_{L^{\infty}} d\tau.$$

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

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

Therefore,

(2.22)
$$\int_{-1}^{t} \|\omega(s)\|_{L^{\infty}} ds + \int_{-1}^{t} (-s) \|\nabla\theta(s)\|_{L^{\infty}} ds$$
$$\leq \|\omega(-1)\|_{L^{\infty}} + 2 \int_{-1}^{0} (-s) \|\nabla\theta(s)\|_{L^{\infty}} ds < +\infty.$$

Therefore, from the embedding (2.1) the condition (iii) is satisfied.

<u>Proof for (i)</u>: By hypothesis (i) there exists $t_0 \in (-1,0)$ and $\delta > 0$ such that $\sup_{t_0 < t < 0} (-t) \|\nabla v(t)\|_{L^{\infty}} \le 2 - \delta.$

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

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

which after integration over (t_0, s) along the trajectory gives

$$(-s)|\nabla\theta(X(x_0,s),s)| \le (-t_0)|\nabla\theta(x_0,t_0)| + (1-\delta)\int_{t_0}^s \|\nabla\theta(\tau)\|_{L^{\infty}}d\tau.$$

Let $t \in (t_0, 0)$. Then, for all $s \in (t_0, t)$ we have

$$(-s) \|\nabla \theta(s)\|_{L^{\infty}} \le (-t_0) \|\nabla \theta(t_0)\|_{L^{\infty}} + (1-\delta) \int_{t_0}^s \|\nabla \theta(\tau)\|_{L^{\infty}} d\tau.$$

Integrating the both sides of the above over (t_0, t) , and integrating by part, we get

$$\begin{split} &\int_{t_0}^t (-s) \|\nabla \theta(s)\|_{L^{\infty}} ds \leq (-t_0)(t-t_0) \|\nabla \theta(t_0)\|_{L^{\infty}} + (1-\delta) \int_{t_0}^s \|\nabla \theta(\tau)\|_{L^{\infty}} d\tau \\ &\leq (-t_0)^2 \|\nabla \theta(t_0)\|_{L^{\infty}} + (1-\delta) \left\{ (s\|\nabla \theta(s)\|_{L^{\infty}} - t_0\|\nabla \theta(t_0)\|_{L^{\infty}}) - \int_{t_0}^s \tau \|\nabla \theta(\tau)\|_{L^{\infty}} d\tau \right\} \\ &\leq (-t_0)^2 \|\nabla \theta(t_0)\|_{L^{\infty}} + (1-\delta)(-t_0) \|\nabla \theta(t_0)\|_{L^{\infty}} + (1-\delta) \int_{t_0}^t (-\tau) \|\nabla \theta(\tau)\|_{L^{\infty}} d\tau. \end{split}$$

which implies

$$\delta \int_{t_0}^t (-s) \|\nabla \theta(s)\|_{L^{\infty}} ds \le (-t_0)^2 \|\nabla \theta(t_0)\|_{L^{\infty}} + (1-\delta)(-t_0) \|\nabla \theta(t_0)\|_{L^{\infty}},$$

Passing $t \to 0^-$, we obtain finally

$$\delta \int_{t_0}^0 (-s) \|\nabla \theta(s)\|_{L^{\infty}} ds \le (-t_0)^2 \|\nabla \theta(t_0)\|_{L^{\infty}} + (1-\delta)(-t_0) \|\nabla \theta(t_0)\|_{L^{\infty}} < +\infty$$

and the condition (ii) is satisfied.

Proof of Theorem 1.4 : From (1.5), we find $t_0 \in (-e^{-2}, 0)$ such that

(2.23)
$$\|\nabla\theta(s)\|_{L^{\infty}} \le \frac{\varepsilon}{(-s)^2 \log(-1/s)} \quad \forall s \in [t_0, 0).$$

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

$$\begin{aligned} \|\omega(t)\|_{L^{\infty}} &\leq \|\omega(t_{0})\|_{L^{\infty}} + \int_{t_{0}}^{t} \|\nabla\theta(s)\|_{L^{\infty}} ds \\ &\leq \|\omega(t_{0})\|_{L^{\infty}} + \varepsilon \int_{t_{0}}^{t} \frac{1}{(-s)^{2}\log(-1/s)} ds \\ &\leq \|\omega(t_{0})\|_{L^{\infty}} + 2\varepsilon \int_{t_{0}}^{t} \frac{\log(-1/s) - 1}{((-s)\log(-1/s))^{2}} ds \\ &= \|\omega(t_{0})\|_{L^{\infty}} + \frac{2\varepsilon}{(-t)\log(-1/t)} - \frac{2\varepsilon}{(-t_{0})\log(-1/t_{0})} \\ &\leq \|\omega(t_{0})\|_{L^{\infty}} + \frac{2\varepsilon}{(-t)\log(-1/t)}, \end{aligned}$$

$$(2.24)$$

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

(2.25)
$$\varepsilon := \frac{1}{4 \max\{c_{ls}, c_{cz}\}}.$$

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

(2.26)

$$y' \leq c_{ls} \|\omega\|_{\infty} y + (-t)^{-1} + c_{cz}(-t) \|\nabla\theta(t)\|_{L^{\infty}}$$

$$\leq \left(\frac{2\varepsilon c_{ls}}{(-t)\log(-1/t)} + c_{ls} \|\omega(t_0)\|_{L^{\infty}}\right) y + (-t)^{-1} + \varepsilon c_{cz}(-t)^{-1}\log(-1/t)$$

$$\leq \left(\frac{1}{2(-t)\log(-1/t)} + c_{ls} \|\omega(t_0)\|_{L^{\infty}}\right) y + \frac{5}{4}(-t)^{-1} \quad \text{in} \quad (t_0, 0),$$

where

$$y(t) = \log(e + \Psi(t)), \quad \Psi(t) := \|\nabla \omega(t)\|_{L^{p_0}} + (-t)\|\nabla^2 \theta(t)\|_{L^{p_0}}, \quad t \in (-1, 0).$$

Integrating (2.26), we obtain

(2.27)
$$y(t) \le y(t_0)e^{\int_{t_0}^t a(s)ds} + \frac{5}{4}\int_{t_0}^t (-s)^{-1}e^{\int_{s}^t a(\tau)d\tau}ds,$$

where we set

$$a(t) = \frac{1}{2(-t)\log(-1/t)} + c_{ls} \|\omega(t_0)\|_{L^{\infty}}.$$

Applying integration by parts, we infer

$$\int_{t_0}^t (-s)^{-1} e^{\int_s^t a(\tau)d\tau} ds$$

= $\int_{t_0}^t \frac{d}{ds} \log(-1/s) e^{\int_s^t a(\tau)d\tau} ds$
= $\log(-1/t) - \log(-1/t_0) e^{\int_t^t a(\tau)d\tau} + \int_{t_0}^t \log(-1/s)a(s) e^{\int_s^t a(\tau)d\tau} ds$
 $\leq \log(-1/t) + \frac{1}{2} \int_{t_0}^t (-s)^{-1} e^{\int_s^t a(\tau)d\tau} ds + c_{ls} \|\omega(t_0)\|_{L^{\infty}} \int_{t_0}^t \log(-1/s) e^{\int_s^t a(\tau)d\tau} ds.$

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

$$\int_{t_0}^t (-s)^{-1} e^{\int_s^t a(\tau)d\tau} ds$$

$$\leq 2 \log(-1/t) + 2c_{ls} \|\omega(t_0)\|_{L^{\infty}} \int_{t_0}^t \log(-1/s) e^{\int_s^t a(\tau)d\tau} ds.$$

Calculating

(2.28)
$$e^{\int_{s}^{t} a(\tau)d\tau} = e^{c_{ls}\|\omega(t_{0})\|_{L^{\infty}}} e^{\frac{1}{2}\int_{s}^{t} \frac{1}{(-\tau)\log(-1/\tau)}d\tau} \le e^{c_{ls}\|\omega(t_{0})\|_{L^{\infty}}} \left\{\log(-1/t)\right\}^{\frac{1}{2}}$$

for all $s \in [t_0, 0)$, we obtain from the above inequality

$$\int_{t_0}^t (-s)^{-1} e^{\int_s^t a(\tau)d\tau} ds$$

$$\leq 2 \log(-1/t) + 2c_{ls} \|\omega(t_0)\|_{L^{\infty}} e^{c_{ls} \|\omega(t_0)\|_{L^{\infty}}} \{\log(-1/t)\}^{\frac{1}{2}} \int_{-1}^0 \log(-1/s) ds$$

$$\leq 2 \log(-1/t) + c \{\log(-1/t)\}^{\frac{1}{2}},$$

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

$$y(t) \le \frac{5}{2} \log(-1/t) + c \{\log(-1/t)\}^{\frac{1}{2}} \quad \forall t \in [t_0, 0),$$

for some constant independent of t. Accordingly, there exists $t_1 \in (t_0, 0)$ such that

(2.29) $y(t) \le 3\log(-1/t) \quad \forall t \in [t_1, 0),$

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 $t \in [t_1, 0)$

(2.30)
$$\begin{aligned} \|\nabla v(t)\|_{L^{\infty}} &\leq c_{ls} \|\omega(t)\|_{L^{\infty}} y(t) + c_{ls} \leq 3c_{ls} \|\omega(t_0)\|_{L^{\infty}} \log(-1/t) + 6\varepsilon c_{ls}(-t)^{-1} + c_{ls} \\ &\leq 3c_{ls} \|\omega(t_0)\|_{L^{\infty}} \log(-1/t) + \frac{3}{2}(-t)^{-1} + c_{ls}. \end{aligned}$$

Thus,

(2.31)
$$\limsup_{t \to 0^{-}} (-t) \|\nabla v(t)\|_{L^{\infty}} \le \frac{3}{2} < 2.$$

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

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