

Mathematical  
Surveys  
and  
Monographs

Volume 119

# Geometric Theory of Incompressible Flows with Applications to Fluid Dynamics

Tian Ma  
Shouhong Wang



American Mathematical Society

# Geometric Theory of Incompressible Flows with Applications to Fluid Dynamics

**Mathematical  
Surveys  
and  
Monographs**  
Volume 119

# Geometric Theory of Incompressible Flows with Applications to Fluid Dynamics

**Tian Ma  
Shouhong Wang**



**American Mathematical Society**

## EDITORIAL COMMITTEE

Jerry L. Bona    Peter S. Landweber  
Michael G. Eastwood                                Michael P. Loss  
J. T. Stafford, Chair

2000 *Mathematics Subject Classification*. Primary 35Q30, 35Q35, 76D05, 76D10, 37C10, 37C75, 86A10, 86A05; Secondary 46E25, 20C20.

---

For additional information and updates on this book, visit  
**[www.ams.org/bookpages/surv-119](http://www.ams.org/bookpages/surv-119)**

---

### Library of Congress Cataloging-in-Publication Data

Ma, Tian, 1956–

Geometric theory of incompressible flows with applications to fluid dynamics / Tian Ma, Shouhong Wang.

p. cm. — (Mathematical surveys and monographs ; v. 119)

Includes bibliographical references and index.

ISBN 0-8218-3693-5 (alk. paper)

1. Global analysis (Mathematics) 2. Vector fields. 3. Differential equations, Partial. 4. Manifolds. 5. Fluid dynamics. 6. Geophysics. I. Wang, Shouhong, 1962– II. Title. III. Mathematical surveys and monographs ; no. 119.

QA614.M34 2005  
532'.0535—dc22

2005048120

---

**Copying and reprinting.** Individual readers of this publication, and nonprofit libraries acting for them, are permitted to make fair use of the material, such as to copy a chapter for use in teaching or research. Permission is granted to quote brief passages from this publication in reviews, provided the customary acknowledgment of the source is given.

Republication, systematic copying, or multiple reproduction of any material in this publication is permitted only under license from the American Mathematical Society. Requests for such permission should be addressed to the Acquisitions Department, American Mathematical Society, 201 Charles Street, Providence, Rhode Island 02904-2294, USA. Requests can also be made by e-mail to [reprint-permission@ams.org](mailto:reprint-permission@ams.org).

© 2005 by the American Mathematical Society. All rights reserved.

The American Mathematical Society retains all rights  
except those granted to the United States Government.

Printed in the United States of America.

⊗ The paper used in this book is acid-free and falls within the guidelines  
established to ensure permanence and durability.

Visit the AMS home page at <http://www.ams.org/>

10 9 8 7 6 5 4 3 2 1      10 09 08 07 06 05

Dedicated to Professor WENYUAN CHEN

# Contents

Preface	ix
Introduction	1
0.1. Representation of Fluid Flows	1
0.2. Motivation and Main Objectives	2
0.3. The User's Guide	4
Notes for Introduction	14
Chapter 1. Structure Classification of Divergence-Free Vector Fields	17
1.1. Limit Set Theorem	17
1.2. Poincaré-Hopf Index Theorem on Manifolds with Boundaries	24
1.3. Structural Classification	31
1.4. Topological Classification	40
Notes for Chapter 1	49
Chapter 2. Structural Stability of Divergence-Free Vector Fields	51
2.1. Structural Stability of Divergence-Free Vector Fields with Free Boundary Conditions	51
2.2. Structural Stability for Divergence-Free Vector Fields with Dirichlet Boundary Conditions	60
2.3. Two Dimensional Hamiltonian Structural Stability	71
2.4. Block Structure of Hamiltonian Vector Fields	75
2.5. Local Structural Stability	77
Notes for Chapter 2	80
Chapter 3. Block Stability of Divergence-Free Vector Fields on Manifolds with Nonzero Genus	81
3.1. Instability on Manifolds with Nonzero Genus	81
3.2. Block Structure and Block Stability	87
3.3. Structural Evolution of the Taylor Vortices	98
Notes for Chapter 3	108
Chapter 4. Structural Stability of Solutions of Navier-Stokes Equations	109
4.1. Genericity of Stable Steady States	109
4.2. Properties for Structurally Stable Solutions on the Reynolds Numbers	114
4.3. Asymptotic Hamiltonian Structural Stability	117
4.4. Asymptotic Block Stability	123
4.5. Periodic Structure of Solutions of the Navier-Stokes Equations	127
4.6. Structure of Solutions of the Rayleigh-Bénard Convection	142
Notes for Chapter 4	155

Chapter 5. Structural Bifurcation for One-Parameter Families of Divergence-Free Vector Fields	157
5.1. Necessary Conditions for Structural Bifurcation	157
5.2. Structural Bifurcation for Flows with No-Normal Flow Boundary Conditions	160
5.3. Structural Bifurcation for Flows with Dirichlet Boundary Conditions	167
5.4. Boundary Layer Separations of Incompressible Flows I	177
5.5. Boundary Layer Separations of Incompressible Flows II	181
5.6. Structural Bifurcation near Interior Singular Points	187
5.7. Genericity of Structural Bifurcations	198
Notes for Chapter 5	201
Chapter 6. Two Examples	203
6.1. Fluid Flow Maps and Double-Gyre Ocean Circulation	203
6.2. Boundary Layer Separation on Driven Cavity Flow	210
Notes for Chapter 6	221
Bibliography	229
Index	233

## Preface

We present in this book a geometric theory for incompressible flows and its applications to fluid dynamics. This study was initiated by the authors in the mid-1990s with the original motivation to contribute to the understanding of oceanic dynamics in physical space. The development of the theory and its applications have gone well beyond the original motivation since then.

The main objective of the work presented in this book is to study the stability and transitions of the structure of incompressible flows and their applications to fluid dynamics and geophysical fluid dynamics. This book addresses both kinematic and dynamic theories for incompressible flows and their applications.

Part of this book was used for a one-semester graduate topic course in the Mathematics Department at Indiana University. This book contains six chapters. The first three chapters are devoted to the classification and stability of topological structures of divergence-free vector fields on two-dimensional compact manifolds. The last three chapters deal with the classification, stability and evolution of topological structures of the solutions of hydrodynamical equations such as the Euler equations and the Navier-Stokes equations. Examples with numerical studies are given in the last chapter.

We would like to acknowledge explicitly the singular influence of Professors Ciprian Foias and Roger Temam, in our studies of mathematical fluid mechanics. We have greatly benefitted from discussions with Jerry Bona, Ciprian Foias, Susan Friedlander, Michael Ghil, Robert Glassey, David Hoff, Darryl Holm, James McWilliams, Paul Newton, George Papanicolaou, Jie Shen, Roger Temam, Cheng Wang, Mohammed Ziane, and Kevin Zumbrun. Our warm thanks to all of them. Also, we are grateful to Wen Masters and Reza Malek-Madani of the Office of Naval Research for their constant support and encouragement. We express our sincerest thanks to John Ewing and Edward Dunne of the American Mathematical Society for their great effort, support, encouragement and confidence in this book project.

Finally, nothing would have been possible without the understanding and patience of Li and Ping, and special thanks go to Jiao, Wayne and Melinda, for all the fun they have brought us.

The research presented in this book was supported in part by grants from the Office of Naval Research and the National Science Foundation.

Tian Ma and Shouhong Wang  
Bloomington, April 5, 2005



## Bibliography

- [1] R. ABRAHAM AND J. MARSDEN, *Foundations of Mechanics*, Addison–Wesley: Reading, MA, 1978.
- [2] S. AGMON, A. DOUGLIS, AND L. NIRENBERG, *Estimates near the boundary for solutions of elliptic partial differential equations satisfying general boundary conditions. II*, Comm. Pure Appl. Math., 17 (1964), pp. 35–92.
- [3] D. V. ANOSOV AND V. ARNOLD, *Dynamical Systems I*, Springer-Verlag, New York, Heidelberg, Berlin, 1985.
- [4] H. AREF, *Chaos in the dynamics of a few vortices—fundamentals and applications*, in Theoretical and applied mechanics (Lyngby, 1984), North-Holland, Amsterdam, 1985, pp. 43–68.
- [5] V. ARNOLD, *Mathematical Methods of Classical Mechanics*, Springer-Verlag, New York, Heidelberg, Berlin, 1978.
- [6] G. I. BATCHELOR, *An Introduction to Fluid Mechanics*, Cambridge University Press, London, 1967.
- [7] A. BENSOUSSAN, J.-L. LIONS, AND G. PAPANICOLAOU, *Asymptotic analysis for periodic structures*, vol. 5 of Studies in Mathematics and its Applications, North-Holland Publishing Co., Amsterdam, 1978.
- [8] J. L. BONA AND J. WU, *The zero-viscosity limit of the 2D Navier-Stokes equations*, Stud. Appl. Math., 109 (2002), pp. 265–278.
- [9] L. CATTABRIGA, *Su un problema al contorno relativo al sistema di equazioni di Stokes*, Rend. Sem. Mat. Univ. Padova, 31 (1961), pp. 308–340.
- [10] S. CHANDRASEKHAR, *Hydrodynamic and Hydromagnetic Stability*, Dover Publications, Inc., 1981.
- [11] A. CHORIN AND J. MARSDEN, *A Mathematical Introduction to Fluid Mechanics*, Springer-Verlag, 1997.
- [12] P. CONSTANTIN, *Three lectures on mathematical fluid mechanics*, in From finite to infinite dimensional dynamical systems (Cambridge, 1995), vol. 19 of NATO Sci. Ser. II Math. Phys. Chem., Kluwer Acad. Publ., Dordrecht, 2001, pp. 145–175.
- [13] P. CONSTANTIN AND C. FOIAS, *The Navier-Stokes Equations*, Univ. of Chicago Press, Chicago, 1988.
- [14] C. R. DOERING AND J. D. GIBBON, *Applied analysis of the Navier-Stokes equations*, Cambridge Texts in Applied Mathematics, Cambridge University Press, Cambridge, 1995.
- [15] P. DRAZIN AND W. REID, *Hydrodynamic Stability*, Cambridge University Press, 1981.
- [16] M. V. DYKE, *Album of Fluid Motion*, Stanford, Calif. : Parabolic Press, 1982.
- [17] W. E, *Boundary layer theory and the zero-viscosity limit of the Navier-Stokes equation*, Acta Math. Sin.(Engl. Ser.), 16 (2000), pp. 207–218.
- [18] W. E AND B. ENGQUIST, *Blow up of solutions of the unsteady Prandtl’s equation*, Comm. Pure Appl. Math., (1997), pp. 1287–1293.
- [19] C. FOIAS, M. S. JOLLY, I. KUKAVICA, AND E. S. TITI, *The Lorenz equation as a metaphor for the Navier-Stokes equations*, Discrete Contin. Dynam. Systems, 7 (2001), pp. 403–429.
- [20] C. FOIAS, O. MANLEY, AND R. TEMAM, *Attractors for the Bénard problem: existence and physical bounds on their fractal dimension*, Nonlinear Anal., 11 (1987), pp. 939–967.
- [21] C. FOIAS AND J.-C. SAUT, *On the smoothness of the nonlinear spectral manifolds associated to the Navier-Stokes equations*, Indiana Univ. Math. J., 33 (1984), pp. 911–926.
- [22] ———, *Linearization and normal form of the Navier-Stokes equations with potential forces*, Ann. Inst. H. Poincaré Anal. Non Linéaire, 4 (1987), pp. 1–47.
- [23] C. FOIAS AND R. TEMAM, *Structure of the set of stationary solutions of the Navier-Stokes equations*, Comm. Pure Appl. Math., 30 (1977), pp. 149–164.

- [24] S. FRIEDLANDER, *An introduction to the mathematical theory of geophysical fluid dynamics*, vol. 70 of *Notas de Matemática [Mathematical Notes]*, North-Holland Publishing Co., Amsterdam, 1980.
- [25] H. FUJITA, *A mathematical analysis of motions of viscous incompressible fluid under leak or slip boundary conditions*, *Sūrikaiseikikenkyūsho Kōkyūroku*, (1994), pp. 199–216. *Mathematical fluid mechanics and modeling* (Kyoto, 1994).
- [26] J.-M. GHIDAGLIA, *Régularité des solutions de certains problèmes aux limites linéaires liés aux équations d'Euler*, *Comm. Partial Differential Equations*, 9 (1984), pp. 1265–1298.
- [27] M. GHIL AND S. CHILDRESS, *Topics in geophysical fluid dynamics: atmospheric dynamics, dynamo theory, and climate dynamics*, vol. 60 of *Applied Mathematical Sciences*, Springer-Verlag, New York, 1987.
- [28] M. GHIL, J.-G. LIU, C. WANG, AND S. WANG, *Boundary-layer separation and adverse pressure gradient for 2-D viscous incompressible flow*, *Physica D*, 197 (2004), pp. 149–173.
- [29] M. GHIL, T. MA, AND S. WANG, *Structural bifurcation of 2-D incompressible flows*, *Indiana Univ. Math. J.*, 50 (2001), pp. 159–180. Dedicated to Professors Ciprian Foias and Roger Temam (Bloomington, IN, 2000).
- [30] ———, *Structural bifurcation of 2-D incompressible flows with the Dirichlet boundary conditions and applications to boundary layer separations*, *SIAM J. Applied Math.*, 65:5 (2005), pp. 1576–1596.
- [31] S. GOLDSTEIN, *Modern developments in fluid dynamics, Vol I and II*, Dover Publications, New York, 1965.
- [32] D. GOTTLIEB, *Vector fields and classical theorems of topology*, *Rendiconti del Seminario Matematico e Fisico, Milano*, 60 (1990), pp. 193–203.
- [33] J. GUCKENHEIMER AND P. J. HOLMES, *Nonlinear oscillations, dynamical systems, and bifurcations of vector fields*, Springer-Verlag, New York, Heidelberg, Berlin, 1983.
- [34] J. K. HALE, *Ordinary differential equations*, Robert E. Krieger Publishing Company, Malabar, Florida, 1969.
- [35] D. HENRY, *Geometric theory of semilinear parabolic equations*, vol. 840 of *Lecture Notes in Mathematics*, Springer-Verlag, Berlin, 1981.
- [36] M. W. HIRSCH, *Differential topology*, Springer-Verlag, New York, Heidelberg, Berlin, 1976.
- [37] D. D. HOLM, J. E. MARSDEN, T. RATIU, AND A. WEINSTEIN, *Nonlinear stability of fluid and plasma equilibria*, *Phys. Rep.*, 123 (1985), p. 116.
- [38] H. HOPF, *Abbildungsklassen n-dimensionaler Mannigfaltigkeiten*, *Math. Annalen*, 96 (1926), pp. 225–250.
- [39] W. JÄGER, P. LAX, AND C. S. MORAWETZ, *Olga Oleinik (1925–2001)*, *Notices Amer. Math. Soc.*, 50 (2003), pp. 220–223.
- [40] S. JIANG, F.-F. JIN, AND M. GHIL, *Multiple equilibria, periodic, and aperiodic solutions in a wind-driven, double-gyre, shallow-water model*, *J. Phys. Oceanogr.*, 25 (1995), pp. 764–786.
- [41] C. JONES AND S. WINKLER, *Invariant manifolds and Lagrangian dynamics in the ocean and atmosphere*, in *Handbook of dynamical systems*, Vol. 2, North-Holland, Amsterdam, 2002, pp. 55–92.
- [42] A. KATOK AND B. HASSELBLATT, *Introduction to the Modern Theory of Dynamical Systems*, Cambridge University Press, 1995.
- [43] K. KIRCHGÄSSNER, *Bifurcation in nonlinear hydrodynamic stability*, *SIAM Rev.*, 17 (1975), pp. 652–683.
- [44] M. KRASNOSELSKII AND P. ZABREIKO, *Geometrical Methods of Nonlinear Analysis*, Springer-Verlag, New York, Heidelberg, Berlin, 1984.
- [45] L. D. LANDAU AND E. M. LIFSHITZ, *Fluid Mechanics*, Vol. 6 of *Course in Theoretical Physics Series*, 2nd ed., Butterworth-Heinemann, Oxford, U.K., 1987.
- [46] J. L. LIONS, *Quelques Méthodes de Résolution des Problèmes aux Limites Non Linéaires*, Dunod, Paris, 1969.
- [47] J. L. LIONS, R. TEMAM, AND S. WANG, *New formulations of the primitive equations of the atmosphere and applications*, *Nonlinearity*, 5 (1992), pp. 237–288.
- [48] ———, *Models of the coupled atmosphere and ocean (CAO I)*, *Computational Mechanics Advance*, 1 (1993), pp. 3–54.
- [49] P.-L. LIONS, *Mathematical topics in fluid mechanics. Vol. 1*, vol. 3 of *Oxford Lecture Series in Mathematics and its Applications*, The Clarendon Press, Oxford University Press, New York, 1996. *Incompressible models*, Oxford Science Publications.

- [50] ———, *Mathematical topics in fluid mechanics. Vol. 2*, vol. 10 of Oxford Lecture Series in Mathematics and its Applications, The Clarendon Press, Oxford University Press, New York, 1998. Compressible models, Oxford Science Publications.
- [51] T. MA AND S. WANG, *Dynamics of incompressible vector fields*, Appl. Math. Lett., 12 (1999), pp. 39–42.
- [52] ———, *The geometry of the stream lines of steady states of the Navier-Stokes equations*, in Nonlinear partial differential equations (Evanston, IL, 1998), vol. 238 of Contemp. Math., Amer. Math. Soc., Providence, RI, 1999, pp. 193–202.
- [53] ———, *Dynamics of 2-D incompressible flows*, in Differential equations and computational simulations (Chengdu, 1999), World Sci. Publishing, River Edge, NJ, 2000, pp. 270–276.
- [54] ———, *Structural evolution of the Taylor vortices*, M2AN Math. Model. Numer. Anal., 34 (2000), pp. 419–437. Special issue for R. Temam’s 60th birthday.
- [55] ———, *A generalized Poincaré-Hopf index formula and its applications to 2-D incompressible flows*, Nonlinear Anal. Real World Appl., 2 (2001), pp. 467–482.
- [56] ———, *Global structure of 2-D incompressible flows*, Discrete Contin. Dynam. Systems, 7 (2001), pp. 431–445.
- [57] ———, *Structure of 2D incompressible flows with the Dirichlet boundary conditions*, Discrete Contin. Dyn. Syst. Ser. B, 1 (2001), pp. 29–41.
- [58] ———, *Structural classification and stability of divergence-free vector fields*, Phys. D, 171 (2002), pp. 107–126.
- [59] ———, *Topology of 2-d incompressible flows and applications to geophysical fluid dynamics*, Rev. R. Acad. Cien. Serie A. Mat. (RACSAM), 96 (2002), pp. 447–459.
- [60] ———, *Attractor bifurcation theory and its applications to Rayleigh-Bénard convection*, Communications on Pure and Applied Analysis, 2 (2003), pp. 591–599.
- [61] ———, *Rigorous characterization of boundary layer separations*, in Computational Fluid and Solid Mechanics 2003, ELSEVIER, 2003.
- [62] ———, *Asymptotic structure for solutions of the Navier-Stokes equations*, Discrete and Continuous Dynamical Systems, Ser. A, 11:1 (2004), pp. 189–204.
- [63] ———, *Boundary layer separation and structural bifurcation for 2-D incompressible fluid flows*, Discrete and Continuous Dynamical Systems, Ser. A, 10:1-2 (2004), pp. 459–472.
- [64] ———, *Dynamic bifurcation and stability in the Rayleigh-Bénard convection*, Communication of Mathematical Sciences, 2:2 (2004), pp. 159–183.
- [65] ———, *Dynamic bifurcation of nonlinear evolution equations and applications*, Chinese Annals of Mathematics, 26:2 (2004), pp. 185–206.
- [66] ———, *Bifurcation Theory and Applications*, World Scientific, 2005.
- [67] ———, *Block structure and block stability of incompressible flows*, Discrete Continuous Dynamical Systems, (2005).
- [68] ———, *Periodic structure of 2-D Navier-Stokes equations*, J. Nonlinear Sciences, 15:3 (2005).
- [69] A. J. MAJDA AND A. L. BERTOZZI, *Vorticity and incompressible flow*, vol. 27 of Cambridge Texts in Applied Mathematics, Cambridge University Press, Cambridge, 2002.
- [70] C. MARCHIORO, *An example of absence of turbulence for any Reynolds number*, Comm. Math. Phys., 105 (1986), pp. 99–106.
- [71] L. MARKUS AND R. MEYER, *Generic Hamiltonian systems are neither integrable nor ergodic*, Memoirs of the American Mathematical Society, 144 (1974).
- [72] J. MILNOR, *Topology from the differentiable viewpoint*, University Press of Virginia, Charlottesville, 1965. based on notes by D. W. Weaver.
- [73] A. MIRANVILLE AND M. ZIANE, *On the dimension of the attractor for the Bénard problem with free surfaces*, Russian J. Math. Phys., 5 (1997), pp. 489–502 (1998).
- [74] J. MOSER, *Stable and Random Motions in Dynamical Systems*, Ann. Math. Stud. No. 77, Princeton, 1973.
- [75] P. K. NEWTON, *The N-vortex problem*, vol. 145 of Applied Mathematical Sciences, Springer-Verlag, New York, 2001. Analytical techniques.
- [76] O. OLEINIK AND V. SAMOKHIN, *Mathematical models in boundary layer theory*, Chapman and Hall, 1999.
- [77] J. PALIS AND W. DE MELO, *Geometric theory of dynamical systems*, Springer-Verlag, New York, Heidelberg, Berlin, 1982.

- [78] J. PALIS AND S. SMALE, *Structural stability theorem*, in Global Analysis. Proc. Symp. in Pure Math., vol. XIV, 1970.
- [79] A. PAZY, *Semigroups of linear operators and applications to partial differential equations*, vol. 44 of Applied Mathematical Sciences, Springer-Verlag, New York, 1983.
- [80] J. PEDLOSKY, *Geophysical Fluid Dynamics*, Springer-Verlag, New-York, second ed., 1987.
- [81] J. P. PEIXOTO AND A. H. OORT, *Physics of Climate*, American Institute of Physics, New-York, 1992.
- [82] M. PEIXOTO, *Structural stability on two dimensional manifolds*, Topology, 1 (1962), pp. 101–120.
- [83] ———, *On the classification of flows on 2-manifolds*, in Dynamical systems, ed. by M. Peixoto, Academic Press, 1973.
- [84] L. PRANDTL, in Verhandlungen des dritten internationalen Mathematiker-Kongresses, Heidelberg, 1904, Leipzig, 1905, pp. 484–491.
- [85] C. C. PUGH, *The closing lemma*, Amer. J. Math., 89 (1967), pp. 956–1009.
- [86] P. H. RABINOWITZ, *Existence and nonuniqueness of rectangular solutions of the Bénard problem*, Arch. Rational Mech. Anal., 29 (1968), pp. 32–57.
- [87] L. RAYLEIGH, *On convection currents in a horizontal layer of fluid, when the higher temperature is on the under side*, Phil. Mag., 32 (1916), pp. 529–46.
- [88] C. ROBINSON, *Generic properties of conservative systems, I, II*, Amer. J. Math., 92 (1970), pp. 562–603 and 897–906.
- [89] ———, *Structure stability of vector fields*, Ann. of Math., 99 (1974), pp. 154–175.
- [90] A. M. ROGERSON, P. D. MILLER, L. J. PRATT, AND C. K. R. T. JONES, *Lagrangian motion and fluid exchange in a barotropic meandering jet*, J. Phys. Oceanogr., 29 (1999), pp. 2635–2655.
- [91] R. SALMON, *Lectures on geophysical fluid dynamics*, Oxford University Press, New York, 1998.
- [92] H. SCHLICHTING, *Boundary layer theory*, Springer, Berlin-Heidelberg, 8th edition ed., 2000.
- [93] J. SHEN, T. T. MEDJO, AND S. WANG, *On a wind-driven, double gyre, quasi-geostrophic ocean model: Numerical simulations and structural analysis*, Journal of Computational Physics.
- [94] M. SHUB, *Stabilité globale des systèmes dynamiques*, vol. 56 of Astérisque, Société Mathématique de France, Paris, 1978. With an English preface and summary.
- [95] S. SMALE, *An infinite dimensional version of Sard's theorem*, Amer. J. Math., 87 (1965), pp. 861–866.
- [96] S. SMALE, *Differential dynamical systems*, Bull. AMS, 73 (1967), pp. 747–817.
- [97] V. A. SOLONNIKOV AND V. E. SCADILOV, *A certain boundary value problem for the stationary system of Navier-Stokes equations*, Trudy Mat. Inst. Steklov., 125 (1973), pp. 196–210, 235. Boundary value problems of mathematical physics, 8.
- [98] J. SOTOMAYOR, *Generic bifurcation of dynamical systems*, in Dynamical systems, edited by M. Peixoto, Academic Press, (1973).
- [99] ———, *Generic one parameter families of vector fields on two-dimensional manifolds*, Publ. Math. Inst. Hautes Études Sci., 43 (1973).
- [100] S. SPEICH, H. DIJKSTRA, AND M. GHIL, *Successive bifurcations in a shallow-water model, applied to the wind-driven ocean circulation*, Nonlin. Proc. Geophys., 2 (1995), pp. 241–268.
- [101] S. SPEICH AND M. GHIL, *Interannual variability of the mid-latitude oceans: a new source of climate variability?*, Sistema Terra, 3(3) (1994), pp. 33–35.
- [102] R. TEMAM, *Navier-Stokes Equations, Theory and Numerical Analysis, 3rd, rev. ed.*, North Holland, Amsterdam, 1984.
- [103] C. TRUESDELL, *The Kinematics of Vorticity*, Indiana University Press, Bloomington, 1954.
- [104] X. WANG AND R. TEMAM, *Asymptotic analysis of Oseen type equations in a channel at high Reynolds number*, Indiana Univ. Math. J., 45 (1996), pp. 863–916.
- [105] S. WIGGINS, *Introduction to Applied Nonlinear Dynamical Systems and Chaos*, Springer-Verlag, New York, Heidelberg, Berlin, 1990.
- [106] V. I. YUDOVICH, *Free convection and bifurcation*, J. Appl. Math. Mech., 31 (1967), pp. 103–114.
- [107] ———, *Stability of convection flows*, J. Appl. Math. Mech., 31 (1967), pp. 272–281.
- [108] M. ZIANE, *Optimal bounds on the dimension of the attractor of the Navier-Stokes equations*, Phys. D, 105 (1997), pp. 1–19.

# Index

- $B^r(TM)$ , 51
- $B_0^r(TM)$ , 51
- $B_\phi^r(TM)$ , 67
- $B_\varphi^r(TM)$ , 51
- $C^r(TM)$ , 4, 17
- $C_n^r(TM)$ , 4, 17
- $D$ -block, 75
- $D^r(TM)$ , 19
- $D_0^r(TM)$ , 55
- $D_1^r(TM)$ , 55
- $H_1(M, \partial M)$ , homology group, 32
- $S$ -block, 75
- $T$ -block, 75
- $\Phi(\cdot, \cdot)$ , flow generated by velocity field, 19
- $\alpha(x)$ ,  $\alpha$ -limit set, 18
- $\bigvee_n S^1$ , 34
- $\mathcal{H}^r(TM)$ , 71
- $\omega(x)$ ,  $\omega$ -limit set, 18
- $\partial$ -regular point, 61
- $\partial$ -saddle, 61
- $\partial$ -singular point, 61
  - non-degenerate, 61
- adverse pressure gradient, 185
  - boundary layer separation, 11, 185
- analytic semi-group, 146
- asymptotic block stability, 123
- asymptotic stability theorem, 148
- attractor bifurcation, 14, 146
  - definition of, 147
- attractor bifurcation theorem, 147
- basic vector field, 7, 84
  - definition of, 87
- Betti number, 32
- bifurcated solution
  - structure, 13
- bifurcation
  - in global structure, 157
  - in local structure, 157
- bifurcation time and location, 177
- block decomposition, 76
- block stability, 7, 81, 87, 123
- block structure, 7, 75, 87
- boundary condition
  - Dirichlet, 1
  - free-free, 144
  - free-rigid, 144
  - free-slip, 2
  - no-normal flow, 1
  - periodic, 2
  - rigid-free, 144
  - rigid-rigid, 144
- boundary layer separation, 8, 177, 181
  - adverse pressure gradient, 11, 185
  - determination of, 182
  - driven cavity flow, 210
  - reattachment of, 11
  - time and location, 11, 177
  - vorticity crisis, 11, 186
- Boussinesq equations, 143
- canonical coordinate system, 68
- center, 18
- circle band, 31
- circle cell, 31
- connection lemma, 71, 72
- divergence-free vector field
  - Poincaré-Bendixson theorem for, 20
  - structural classification of a, 31
  - structural stability of, 51, 60
- double-gyre ocean circulation, 203
  - model, 205
  - wind-driven, 205
- driven cavity flow
  - boundary layer separation, 210
- dynamic bifurcation, 13
- effective turbulent viscosity coefficient, 206
- Ekman boundary layer, 206
- Ekman pumping, 206
- ergodic set, 31
  - structure of, 31
- Euler characteristic, 28, 204
- Euler equations, 1
- extended manifold, 32
- extended orbit, 60

- flow generated by  $v$ ,  $\Phi(\cdot, \cdot)$ , 19
- flow maps, 203
- fluid flow
  - representation of, 1
- fluid flow maps, 203
- focus, 18
- genericity of stable steady states, 109
- Ginzburg-Landau equations, 13
- global oceanic flow, 204
- Hamiltonian structural stability, 71
- Hamiltonian vector field, 53
  - block structure of, 75
  - definition of, 53, 71
- Hopf lemma, 185
- index, 24
- index formula, 203
- index theorem, 27
- kinematic condition, 189
- Lagrange representation, 2
- limit set theorem, 17, 21, 31, 34
- limiting cycle, 18
- Liouville-Arnold theorem, 74
- local analyticity, 10
- Navier-Stokes equations, 1, 117, 127
  - periodic structure, 12
  - separation equation of, 177
- node, 18
- orbit, 18
  - closed, 18
  - ending point of an, 18
  - extended, 60
  - saddle connection, 21
  - starting point of an, 18
- Peixoto, 51, 52
- periodic structure, 127
- Poincaré-Bendixson theorem, 20
  - classical, 49
- Poincaré-Hopf index theorem, 24, 27
  - classical, 49
- Prandtl condition, 8, 168
- Prandtl number, 144
- pseudo-manifold, 32
- quasi-geostrophic model, 205
- Rayleigh number, 144
  - critical, 149
- Rayleigh-Bénard convection, 13, 142, 155
  - attractor bifurcation of, 149
- regular point, 17
- Reynolds number, 206
- Rossby number, 203, 206
- saddle, 18
  - $\Omega$ -boundary, 33
  - $\Omega$ -exterior, 33
  - $\Omega$ -interior, 33
  - self-connected, 52
- saddle connection, 21, 31
  - irretractable, 81
  - retractable, 81
- saddle connection diagram, 40
- saddle connection set, 40
- Sard-Smale theorem, 112
- second bifurcation time, 217
- self-connected saddle point, 52
- self-connection vector field, 55
- separation
  - reattachment of, 11
- separation equation, 177
- singular point, 17, 24
  - degenerate, 17
  - non-degenerate, 17, 24
- singularity classification theorem, 158
- spectral manifold, 13
- spectral-projection method, 206
- standard manifold, 31
- stratification, 203
- structural bifurcation, 10, 13, 211
  - Dirichlet boundary condition, 167
  - driven by forcing, 179
  - genericity, 196, 198
  - integer index, 181
  - interior, 187, 191
  - necessary conditions for, 157
  - no-normal flow condition, 160
- structural bifurcation theorem, 161, 169, 173
- structural classification, 4, 31
- structural stability, 5
  - asymptotic Hamiltonian, 117
  - definition of, 52
  - Hamiltonian, 71, 73
  - local, 77
- structural stability theorem, 52
- structurally stable fields, 12
  - genericity of, 12
- superconductivity, 13
- Sverdrup equation, 206
- Taylor field, 98
- Taylor vortex structure, 131
- Taylor vortices, 13, 98
- topologically equivalent, 42
- tubular incompressible flow, 53
- vector field, 17
  - $D$ -regular, 60
  - basic, 84
  - index of a, 24
  - regular, 18
  - self-connection, 55
  - vorticity crisis, 11, 186

## Titles in This Series

- 121 **Anton Zettl**, Sturm-Liouville theory, 2005
- 120 **Barry Simon**, Trace ideals and their applications, 2005
- 119 **Tian Ma and Shouhong Wang**, Geometric theory of incompressible flows with applications to fluid dynamics, 2005
- 118 **Alexandru Buium**, Arithmetic differential equations, 2005
- 117 **Volodymyr Nekrashevych**, Self-similar groups, 2005
- 116 **Alexander Koldobsky**, Fourier analysis in convex geometry, 2005
- 115 **Carlos Julio Moreno**, Advanced analytic number theory: L-functions, 2005
- 114 **Gregory F. Lawler**, Conformally invariant processes in the plane, 2005
- 113 **William G. Dwyer, Philip S. Hirschhorn, Daniel M. Kan, and Jeffrey H. Smith**, Homotopy limit functors on model categories and homotopical categories, 2004
- 112 **Michael Aschbacher and Stephen D. Smith**, The classification of quasithin groups II. Main theorems: The classification of simple QTKE-groups, 2004
- 111 **Michael Aschbacher and Stephen D. Smith**, The classification of quasithin groups I. Structure of strongly quasithin  $K$ -groups, 2004
- 110 **Bennett Chow and Dan Knopf**, The Ricci flow: An introduction, 2004
- 109 **Goro Shimura**, Arithmetic and analytic theories of quadratic forms and Clifford groups, 2004
- 108 **Michael Farber**, Topology of closed one-forms, 2004
- 107 **Jens Carsten Jantzen**, Representations of algebraic groups, 2003
- 106 **Hiroyuki Yoshida**, Absolute CM-periods, 2003
- 105 **Charalambos D. Aliprantis and Owen Burkinshaw**, Locally solid Riesz spaces with applications to economics, second edition, 2003
- 104 **Graham Everest, Alf van der Poorten, Igor Shparlinski, and Thomas Ward**, Recurrence sequences, 2003
- 103 **Octav Cornea, Gregory Lupton, John Oprea, and Daniel Tanré**, Lusternik-Schnirelmann category, 2003
- 102 **Linda Rass and John Radcliffe**, Spatial deterministic epidemics, 2003
- 101 **Eli Glasner**, Ergodic theory via joinings, 2003
- 100 **Peter Duren and Alexander Schuster**, Bergman spaces, 2004
- 99 **Philip S. Hirschhorn**, Model categories and their localizations, 2003
- 98 **Victor Guillemin, Viktor Ginzburg, and Yael Karshon**, Moment maps, cobordisms, and Hamiltonian group actions, 2002
- 97 **V. A. Vassiliev**, Applied Picard-Lefschetz theory, 2002
- 96 **Martin Markl, Steve Shnider, and Jim Stasheff**, Operads in algebra, topology and physics, 2002
- 95 **Seiichi Kamada**, Braid and knot theory in dimension four, 2002
- 94 **Mara D. Neusel and Larry Smith**, Invariant theory of finite groups, 2002
- 93 **Nikolai K. Nikolski**, Operators, functions, and systems: An easy reading. Volume 2: Model operators and systems, 2002
- 92 **Nikolai K. Nikolski**, Operators, functions, and systems: An easy reading. Volume 1: Hardy, Hankel, and Toeplitz, 2002
- 91 **Richard Montgomery**, A tour of subriemannian geometries, their geodesics and applications, 2002
- 90 **Christian Gérard and Izabella Łaba**, Multiparticle quantum scattering in constant magnetic fields, 2002
- 89 **Michel Ledoux**, The concentration of measure phenomenon, 2001

TITLES IN THIS SERIES

- 88 **Edward Frenkel and David Ben-Zvi**, Vertex algebras and algebraic curves, second edition, 2004
- 87 **Bruno Poizat**, Stable groups, 2001
- 86 **Stanley N. Burris**, Number theoretic density and logical limit laws, 2001
- 85 **V. A. Kozlov, V. G. Maz'ya, and J. Rossmann**, Spectral problems associated with corner singularities of solutions to elliptic equations, 2001
- 84 **László Fuchs and Luigi Salce**, Modules over non-Noetherian domains, 2001
- 83 **Sigurdur Helgason**, Groups and geometric analysis: Integral geometry, invariant differential operators, and spherical functions, 2000
- 82 **Goro Shimura**, Arithmeticity in the theory of automorphic forms, 2000
- 81 **Michael E. Taylor**, Tools for PDE: Pseudodifferential operators, paradifferential operators, and layer potentials, 2000
- 80 **Lindsay N. Childs**, Taming wild extensions: Hopf algebras and local Galois module theory, 2000
- 79 **Joseph A. Cima and William T. Ross**, The backward shift on the Hardy space, 2000
- 78 **Boris A. Kupershmidt**, KP or mKP: Noncommutative mathematics of Lagrangian, Hamiltonian, and integrable systems, 2000
- 77 **Fumio Hiai and Dénes Petz**, The semicircle law, free random variables and entropy, 2000
- 76 **Frederick P. Gardiner and Nikola Lakic**, Quasiconformal Teichmüller theory, 2000
- 75 **Greg Hjorth**, Classification and orbit equivalence relations, 2000
- 74 **Daniel W. Stroock**, An introduction to the analysis of paths on a Riemannian manifold, 2000
- 73 **John Locker**, Spectral theory of non-self-adjoint two-point differential operators, 2000
- 72 **Gerald Teschl**, Jacobi operators and completely integrable nonlinear lattices, 1999
- 71 **Lajos Pukánszky**, Characters of connected Lie groups, 1999
- 70 **Carmen Chicone and Yuri Latushkin**, Evolution semigroups in dynamical systems and differential equations, 1999
- 69 **C. T. C. Wall (A. A. Ranicki, Editor)**, Surgery on compact manifolds, second edition, 1999
- 68 **David A. Cox and Sheldon Katz**, Mirror symmetry and algebraic geometry, 1999
- 67 **A. Borel and N. Wallach**, Continuous cohomology, discrete subgroups, and representations of reductive groups, second edition, 2000
- 66 **Yu. Ilyashenko and Weigu Li**, Nonlocal bifurcations, 1999
- 65 **Carl Faith**, Rings and things and a fine array of twentieth century associative algebra, 1999
- 64 **Rene A. Carmona and Boris Rozovskii, Editors**, Stochastic partial differential equations: Six perspectives, 1999
- 63 **Mark Hovey**, Model categories, 1999
- 62 **Vladimir I. Bogachev**, Gaussian measures, 1998
- 61 **W. Norrie Everitt and Lawrence Markus**, Boundary value problems and symplectic algebra for ordinary differential and quasi-differential operators, 1999
- 60 **Iain Raeburn and Dana P. Williams**, Morita equivalence and continuous-trace  $C^*$ -algebras, 1998
- 59 **Paul Howard and Jean E. Rubin**, Consequences of the axiom of choice, 1998

For a complete list of titles in this series, visit the  
AMS Bookstore at [www.ams.org/bookstore/](http://www.ams.org/bookstore/).



This book presents a geometric theory for incompressible flow and its applications to fluid dynamics. The main objective is to study the stability and transitions of the structure of incompressible flows, and applications to fluid dynamics and geophysical fluid dynamics. The development of the theory and its applications has gone well beyond the original motivation, which was the study of oceanic dynamics. One such development is a rigorous theory for boundary layer separation of incompressible fluid flows.

This study of incompressible flows has two major parts, which are interconnected. The first is the development of a global geometric theory of divergence-free fields on general two-dimensional compact manifolds. The second is the study of the structure of velocity fields for two-dimensional incompressible fluid flows governed by the Navier-Stokes equations or the Euler equations.

Motivated by the study of problems in geophysical fluid dynamics, the program of research in this book seeks to develop a new mathematical theory, maintaining close links to physics along the way. In return, the theory is applied to physical problems, with more problems yet to be explored.



For additional information  
and updates on this book, visit

[www.ams.org/bookpages/surv-119](http://www.ams.org/bookpages/surv-119)

**AMS on the Web**  
[www.ams.org](http://www.ams.org)

ISBN 0-8218-3693-5



9 780821 836934

**SURV/119**