

Étude mathématique de fluides en rotation rapide avec forçage en surface

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Plan

Introduction

The almost-periodic, resonant case

The random stationary, non-resonant case

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- Presentation of the model

- General strategy

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Main assumptions in the interior

- ▶ **Starting point:** Ocean = homogeneous, incompressible fluid in a rotating frame.
 - 3D Navier-Stokes equations with Coriolis force $\Omega \wedge u$.
- ▶ **Coriolis acceleration:**
 - *f-plane approximation:* $f = 2|\Omega| \sin(\theta)$ homogeneous (“small” geographical zone, midlatitudes);
 - effect of horizontal component of Ω is neglected.
- ▶ **Frictional forces \mathcal{F} :** notion of “turbulent viscosity”:

$$\mathcal{F} = A_v \partial_z^2 u + A_h \Delta_h u, \quad A_h, A_v > 0, \quad A_h \neq A_v.$$

- ▶ **Conclusion:** the velocity u of currents inside the ocean is described by

$$\begin{aligned} \partial_t u + (u \cdot \nabla) u + f e_3 \wedge u - A_v \partial_z^2 u - A_h \Delta_h u + \nabla p &= 0, \\ \nabla \cdot u &= 0. \end{aligned} \quad (1)$$

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Boundary conditions

- ▶ **Bottom of the ocean:** flat ($h_B \equiv 0$).

Homogeneous Dirichlet boundary condition (no-slip):

$$u|_{z=0} = 0.$$

- ▶ **Surface of the ocean:** rigid lid approximation: $h \equiv D$.

Description of wind-stress:

$$\partial_z u_h|_{z=D} = \sigma_h,$$

$$u_3|_{z=D} = 0.$$

- ▶ **Horizontal boundaries:** box \rightarrow horizontal domain: $[0, La_1) \times [0, La_2)$ with periodic boundary conditions.

Scaling assumptions

- ▶ **High rotation limit:** Rossby number $\varepsilon := \frac{U}{f|L|} \ll 1$.

- ▶ **Horizontal and vertical viscosities:**

$$\frac{A_h}{UL} \approx 1, \quad \nu := \frac{LA_v}{UD^2} \ll 1.$$

- ▶ **Amplitude of wind stress:** $\alpha := \frac{D\sigma_0}{U} \gg 1$.

Ω	Earth rotation vector	A_h	Turbulent horizontal viscosity
L	Horizontal length scale	A_v	Turbulent vertical viscosity
U	Horizontal velocity scale	σ_0	Amplitude of wind velocity
D	Vertical length scale		

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- ▶ **Conclusion:** the system in rescaled variables becomes

$$\begin{aligned} \partial_t u + u \cdot \nabla u + \frac{1}{\varepsilon} \mathbf{e}_3 \wedge u + \nabla p - \Delta_h u - \nu \partial_z^2 u &= 0, \\ \operatorname{div} u &= 0, & \partial_z u_{h,z=a} &= \alpha \sigma, \\ u|_{z=0} &= 0, & u_{3,z=a} &= 0. \end{aligned}$$

New domain: $V = [0, a_1) \times [0, a_2) \times [0, a)$; 

Modelization of the wind stress

- ▶ Full atmosphere/ocean coupled model is out of reach...
→ Effect of a **given wind stress** on ocean dynamics.
- ▶ **Time dependance** of wind stress:
Coriolis op. \rightsquigarrow fast oscillations in time (freq. $\sim 1/\varepsilon$).
→ Interesting scaling: $\sigma = \sigma(t, \frac{t}{\varepsilon}, x_h)$.
- ▶ **First choice: σ almost-periodic:** [Masmoudi, 2000]

$$\sigma(t, \tau, x_h) = \sum_{\mu \in M} \sum_{k_h \in \mathbb{Z}^2} \hat{\sigma}(t, \mu, k_h) e^{ik_h \cdot x_h} e^{i\mu\tau}$$

- ▶ **Second choice: σ stationary:**

$$\sigma(t, \tau, x_h; \omega) = S(t, x_h, \theta_\tau \omega),$$

where

- ▶ $\omega \in E$, and (E, \mathcal{A}, μ) is a probability space,
- ▶ $(\theta_\tau)_{\tau \in \mathbb{R}}$ is a measure preserving transformation group acting on E .

Interest: introduce some **randomness** in the equation.

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Brief review of results on rotating fluids

Ref: Chemin, Desjardins, Gallagher, Grenier.

- ▶ **Dominant process:** Coriolis operator:

$$L = \mathbb{P}(\mathbf{e}_3 \wedge \cdot);$$

$$\text{Spectrum } \{ \lambda_k := -i \frac{k'_3}{|k'|}, k \in \mathbb{Z}^3 \setminus \{0\} \}.$$

→ Creation of waves propagating at speed ε^{-1} .

- ▶ **Filtering method** [Grenier; Schochet]:

Equation for $u_L = \exp\left(\frac{t}{\varepsilon} L\right) u$.

→ Passage to the limit as $\varepsilon, \nu \rightarrow 0$: **envelope equations**;

→ Problem: u_L does not match the boundary conditions.

- ▶ **Construction of boundary layers** [Colin-Fabrie;

Desjardins-Grenier; Grenier-Masmoudi; Masmoudi ...]

→ Creation of source terms (**Ekman pumping**) in envelope equation.

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Coupling between interior and boundary layer terms

Consider the following **Ansatz**

$$u(t, x, y, z) \approx u_{\text{int}} \left(t, \frac{t}{\varepsilon}, x, y, z \right) + u_{\text{BL}} \left(t, \frac{t}{\varepsilon}, x, y, z \right),$$

where

- ▶ $u_{\text{int}}(t, \tau) = \exp(-\tau L) u_L(t) + \delta u_{\text{int}}(t, \tau)$, $\delta u_{\text{int}} = o(1)$;
Role: $u_{\text{int}}(t, t/\varepsilon)$ satisfies the **evolution equation** (up to $o(1)$);
- ▶ $u_{\text{BL}}(\cdot, z) = u_T(\cdot, (a - z)/\eta) + u_B(\cdot, z/\eta)$, $\eta \ll 1$.
Role: u_{BL} matches the **horizontal boundary conditions**.

Remarks:

- ▶ The horizontal BC for u_{BL} depend on u_{int} ;
- ▶ The vertical BC for δu_{int} depends on u_{BL} , and creates a source term (**Ekman pumping**) in equation for u_L .

→ **Coupling** between u_{int} and u_{BL} .

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Method of resolution

Idea: define a **boundary layer operator** \mathcal{B} :

- ▶ **Input:** arbitrary horizontal boundary conditions.
- ▶ **Output:** divergence-free boundary layer term, matching the horizontal BC and equation at leading order.

and an **interior operator** \mathcal{U} :

- ▶ **Input:** arbitrary initial data and vertical boundary conditions.
- ▶ **Output:** interior term matching the vertical boundary conditions and equation at leading order.

Elementary step: adapt inputs of \mathcal{U} and \mathcal{B} such that BC and eq. are satisfied (at leading order).

Question: when should the construction stop ?

→ Answer: when **all remaining boundary terms are $o(\varepsilon)$ in L^2 .**

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Convergence result

Theorem:[D., Saint-Raymond, 2008]

Let $u = u^{\varepsilon, \nu}$ be the solution of

$$\left\{ \begin{array}{l} \partial_t u + \frac{1}{\varepsilon} \mathbf{e}_3 \wedge u - \nu \partial_z^2 u - \Delta_h u + \nabla p = 0, \\ \operatorname{div} u = 0, \\ u|_{z=0} = 0, \\ u_3|_{z=a} = 0, \quad \partial_z u_h|_{z=a}(t) = \frac{1}{(\varepsilon \nu)^\kappa} \sum_{\mu, k_h} \hat{\sigma}(\mu, k_h) e^{i\mu \frac{t}{\varepsilon}} e^{ik_h \cdot x_h}. \end{array} \right.$$

Let w be the solution of the envelope equation. There exists a function u^{sing} , of order $(\varepsilon \nu)^{-\kappa}$ in L^∞ , and a constant $\kappa_0 > 0$, such that if $\varepsilon, \nu \rightarrow 0$ with $\nu = \mathcal{O}(\varepsilon)$ and $\kappa < \kappa_0$, then

$$u^{\varepsilon, \nu} - \left(\exp \left(-\frac{t}{\varepsilon} L \right) w(t) + u^{\text{sing}} \right) \rightarrow 0,$$

in $L_{\text{loc}}^\infty(0, \infty; L^2(V)) \cap L_{\text{loc}}^2(0, \infty; H_h^1(V))$.

Remarks on the convergence result

- ▶ No *a priori* bounds for $u^{\varepsilon, \nu}$.
- ▶ In general, $u^{\varepsilon, \nu}$ does not remain bounded: **destabilization of the whole fluid inside the domain.**
- ▶ The **singular profile** u^{sing} is explicit. Linear response to forcing on the mode

$$k_h = 0, \mu = \pm 1.$$

In particular, u^{sing} does not depend on x_h and $u_3^{\text{sing}} \equiv 0$.
 → No singular Ekman transpiration velocity.

- ▶ No asymptotic expansion for $u^{\varepsilon, \nu}$ with this method.

In the sequel:

- ▶ Construction of operators \mathcal{B} (boundary layer), \mathcal{U} (interior).
- ▶ Focus on uncommon behaviour: apparition of atypical boundary layers, singular profile.

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Ansatz:

$$u_{BL} = u_B \left(t, \frac{t}{\varepsilon}, x_h, \frac{z}{\sqrt{\varepsilon\nu}} \right) + u_T \left(t, \frac{t}{\varepsilon}, x_h, \frac{a-z}{\sqrt{\varepsilon\nu}} \right),$$

and

$$u_T/u_B = \sum_{k_h, \mu} \hat{u}_T/\hat{u}_B(t, k_h, \mu) e^{i\mu\tau} e^{ik_h \cdot x_h} \exp(-\lambda z).$$

Linearity: work with fixed k_h and μ ($\lambda = \lambda(k_h, \mu)$).

Equation in rescaled variables:

$$\begin{aligned} i\mu\hat{u}_1 - \lambda^2\hat{u}_1 - \hat{u}_2 + \varepsilon k_h^2 \hat{u}_1 + \varepsilon\nu \frac{k_1 k_2 \hat{u}_1 - k_1^2 \hat{u}_2}{\lambda^2 - \varepsilon\nu k_h^2} &= 0, \\ i\mu\hat{u}_2 - \lambda^2\hat{u}_2 + \hat{u}_1 + \varepsilon k_h^2 \hat{u}_2 + \varepsilon\nu \frac{-k_1 k_2 \hat{u}_2 + k_2^2 \hat{u}_1}{\lambda^2 - \varepsilon\nu k_h^2} &= 0, \end{aligned} \quad (2)$$

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General setting - 2

Question: find $\lambda \in \mathbb{C}$ such that $\det A_\lambda = 0$, where

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- ▶ $\mu \neq \pm 1$: eigenvalues of $\begin{pmatrix} i\mu & -1 \\ 1 & i\mu \end{pmatrix}$ are non zero.
 - Stability by small linear perturbations.
 - Conclusion: $\lambda = \mathcal{O}(1)$ (bounded away from 0).
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Classical Ekman layers: $\mu \neq \pm 1$

At first order,

$$A_\lambda = \begin{pmatrix} i\mu - \lambda^2 & -1 \\ 1 & i\mu - \lambda^2 \end{pmatrix}.$$

Eigenvalues: $\lambda_\pm^2 = i(\mu \pm 1) + o(1)$;

Eigenvectors: $w_\pm = (1, \pm i) + o(1)$.

Conclusion: $\{w_+, w_-\}$ basis of \mathbb{C}^2 .

Method: decompose the boundary condition δ_h (input of \mathcal{B}) onto basis $\{w_+, w_-\}$:

$$\hat{\delta}_h(k_h, \mu) = \alpha_+ w_+ + \alpha_- w_-.$$

Horizontal part of the boundary layer term is given by

$$u_{B,h} = \left(\alpha_+ w_+ e^{-\lambda_+ z} + \alpha_- w_- e^{-\lambda_- z} \right) e^{i\mu\tau} e^{ik_h \cdot x_h}$$

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Atypical boundary layers: $\mu = \pm 1, k_h \neq 0$

$$\det A_\lambda = 0 \Rightarrow \begin{cases} \lambda_+^2 = 2\mu i + o(1) \\ \text{or } \lambda_-^2 = \mathcal{O}(\varepsilon + \sqrt{\varepsilon\nu}). \end{cases}$$

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Apparition of a singular profile: $\mu = \pm 1$, $k_h = 0$

Choosing for example $\mu = 1$, we derive

$$A_\lambda = \begin{pmatrix} i - \lambda^2 & -1 \\ 1 & i - \lambda^2 \end{pmatrix}.$$

Eigenvalues: $\lambda_-^2 = 2i$, $\lambda_+^2 = 0$;

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Remark: define $\bar{u}^{\text{sing}} := \frac{z}{(\varepsilon\nu)^\kappa} e^{j\frac{t}{\varepsilon}} \begin{pmatrix} w_+ \\ 0 \end{pmatrix}$. Then

$$\bar{u}_{|z=0}^{\text{sing}} = 0, \quad \partial_z \bar{u}_{h|z=a}^{\text{sing}} = \frac{1}{(\varepsilon\nu)^\kappa} e^{j\frac{t}{\varepsilon}} w_+.$$

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$$u_{\text{BL},h} = \left(\alpha_{B,+} + \frac{\alpha_{T,+Z}}{(\varepsilon\nu)^\kappa} \right) w_+ e^{j\frac{t}{\varepsilon}}.$$

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Plan

Introduction

The almost-periodic, resonant case

Main result in the linear case

The boundary layer operator

The interior operator

Construction of an approximate solution and conclusion

The random stationary, non-resonant case

Decomposition of u_{int} for $k_h \neq 0$

Explicit construction:

$$u_{\text{int}} = \mathcal{U}[v_B, v_T, u_0]$$

such that u_{int} is a solution of the evolution equation and satisfies

$$u_{\text{int}}(t=0) = u_0 + o(1), \quad u_{\text{int},3}|_{z=0} = \sqrt{\varepsilon\nu} v_B, \quad u_{\text{int},3}|_{z=a} = \sqrt{\varepsilon\nu} v_T.$$

Decomposition: $u_{\text{int}} = \exp\left(\frac{t}{\varepsilon}L\right) w(t) + v_{\text{int}} + u_{\text{int}}^{\text{OSC}}$ where

- ▶ $w(t)$: preponderant term; matches initial data u_0 ;
- ▶ v_{int} : known explicitly;

$$v_{\text{int}} := \sqrt{\varepsilon\nu} \begin{pmatrix} \nabla_h \Delta_h^{-1} (v_B - v_T) \\ v_T z + v_B (1-z) \end{pmatrix};$$

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Derivation of equations for w and $u_{\text{int}}^{\text{osc}}$

Functional preliminaries: define

$$F_0 := \{u \in L^2(V), \operatorname{div} u = 0, u_3|_{z=0} = u_3|_{z=a} = 0\}.$$

\mathbb{P} : projection on F_0 ;

$(N_k)_{k \geq 0}$: hilbertian basis of F_0 , such that $LN_k = \lambda_k N_k$.

Set

$$\Sigma := \partial_t v_{\text{int}} + \frac{1}{\varepsilon} e_3 \wedge v_{\text{int}} - \nu \partial_z^2 v_{\text{int}} - \Delta_h v_{\text{int}}.$$

Then $w_{\text{int}} := \exp(-t/\varepsilon L) w + u_{\text{int}}^{\text{osc}}$ is such that

$$\partial_t w_{\text{int}} + \frac{1}{\varepsilon} L w_{\text{int}} - \nu \partial_z^2 w_{\text{int}} - \Delta_h w_{\text{int}} = -\mathbb{P}(\Sigma) = -\sum_k \langle N_k, \Sigma \rangle N_k.$$

Rules:

- ▶ All terms in $\langle N_k, \Sigma \rangle$ oscillating at frequencies λ_k/ε become source terms in equation on w ;
- ▶ All terms in $\langle N_k, \Sigma \rangle$ oscillating at frequencies μ/ε , $\mu \neq \lambda_k$ become source terms in equation on $u_{\text{int}}^{\text{osc}}$.

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Singular profile for $k_h = 0$

Problem: recall singular profile

$$\bar{u}^{\text{sing}} = \sum_{\pm} \left(\alpha_{B,\pm} + \frac{\alpha_{T,\pm} Z}{(\varepsilon \nu)^\kappa} \right) w_{\pm} e^{\pm i \frac{t}{\varepsilon}}.$$

Does not match initial condition !

Idea: build $u^{\text{sing}} := \bar{u}^{\text{sing}} + u_{\text{osc}}^{\text{sing}}$, where

$$\partial_t u_{\text{osc}}^{\text{sing}} + \frac{1}{\varepsilon} L u_{\text{osc}}^{\text{sing}} - \nu \partial_z^2 u_{\text{osc}}^{\text{sing}} = 0$$

$$u_{\text{osc}}^{\text{sing}}(t=0) = -\bar{u}^{\text{sing}}(t=0),$$

$$u_{\text{osc},h}^{\text{sing}}|_{z=0} = 0, \quad \partial_z u_{\text{osc},h}^{\text{sing}}|_{z=a} = 0 \quad (t > 0),$$

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Remark: no stabilization.

Singular profile for $k_h = 0$

Problem: recall singular profile

$$\bar{u}^{\text{sing}} = \sum_{\pm} \left(\alpha_{B,\pm} + \frac{\alpha_{T,\pm} Z}{(\varepsilon \nu)^\kappa} \right) w_{\pm} e^{\pm i \frac{t}{\varepsilon}}.$$

Does not match initial condition !

Idea: build $u^{\text{sing}} := \bar{u}^{\text{sing}} + u_{\text{osc}}^{\text{sing}}$, where

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Plan

Introduction

The almost-periodic, resonant case

Main result in the linear case

The boundary layer operator

The interior operator

Construction of an approximate solution and conclusion

The random stationary, non-resonant case

Explicit construction of the approximate solution

- ▶ **First step:** define the **singular profile** u^{sing} and the **solution of the envelope equation** w , given by

$$\begin{cases} \partial_t w - \Delta_h w + \sqrt{\frac{\nu}{\varepsilon}} \mathcal{S}_{\text{Ekman}}[w] = 0, \\ w|_{t=0} = u|_{t=0}, \end{cases}$$

where $\mathcal{S}_{\text{Ekman}} : F_0 \rightarrow F_0$, $\mathcal{S}_{\text{Ekman}} \geq 0$.

- ▶ **Second step:** define a BL term $\mathcal{B}(\delta_{0,h}, \delta_{1,h})$, where
 - ▶ $\delta_{0,h}$: trace of w on $z = 0$;
 - ▶ $\delta_{1,h} = \sigma$ (wind forcing).
- ▶ **Third step:** define the **rest of the interior term** (of order $o(1)$ in L^2): $v^{\text{int}} + u_{\text{osc}}^{\text{int}}$.
- ▶ **Fourth step:** define **one additional boundary layer term**, taking into account the remaining horizontal BC.

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At this stage: **evolution eq.** satisfied up to $\mathcal{O}(1)$ terms, horizontal BC are satisfied, and **vertical BC** are satisfied up to $\mathcal{O}((\varepsilon\nu)^{\frac{1}{2}-\kappa})$ terms.

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At this stage: evolution eq. satisfied up to $o(1)$ terms, vertical BC are satisfied, and **horizontal BC** are satisfied up to $o(1)$ terms (as long as κ is not too large).

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Conclusion of the almost-periodic case

Linear problem:

- ▶ Apparition of **atypical boundary layers** due to resonant forcing ($\mu = \pm 1$) on the non-homogeneous modes ($k_h \neq 0$).
- ▶ Singular profile ($\mu = \pm 1, k_h = 0$) which **destabilizes the whole fluid** for arbitrary initial data.
- ▶ Linearity of the equation enables **explicit calculations**.

Nonlinear problem:

Recent result [D., Saint-Raymond, '07]: stability of singular profile in H^s norm and when the amplitude of the wind-stress is not too large.

Proof based on **analysis of resonant modes**: $\lambda_k - \lambda_l = \pm 1$.

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Plan

Introduction

The almost-periodic, resonant case

The random stationary, non-resonant case

Convergence result

The limit equation

The stationary setting

Recall that

$$\sigma = S\left(t, x_h, \theta_{\frac{t}{\varepsilon}}\omega\right).$$

Assumption of non-resonance: (avoid singular profile)

Define **approximate Fourier transform:** for $\gamma > 0$,

$$\hat{\sigma}_\gamma(\lambda, \omega) := \frac{1}{2\pi} \int_{\mathbb{R}} \exp(-\gamma|\tau|) e^{-i\lambda\tau} \sigma(\tau, \omega) d\tau.$$

Assume that

(H1) $\forall \gamma > 0$, $\hat{\sigma}_\gamma \in L^\infty(E, L^1(\mathbb{R}))$, and

$$\sup_{\gamma > 0} \|\hat{\sigma}_\gamma\|_{L^\infty(E, L^1(\mathbb{R}))} < +\infty.$$

(H2) \exists neighbourhoods V_\pm of ± 1 , independent of $\gamma > 0$, such that

$$\lim_{\gamma \rightarrow 0} \sup_{\lambda \in V_+ \cup V_-} |\hat{\sigma}_\gamma(\lambda)| = 0.$$

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The random stationary, non-resonant case

Convergence result

The limit equation

Convergence result in the nonlinear stationary case

Theorem:[D., 2007] Let $u = u^{\varepsilon, \nu}$ be the solution of

$$\left\{ \begin{array}{l} \partial_t u + \frac{1}{\varepsilon} \mathbf{e}_3 \wedge u + u \cdot \nabla u - \nu \partial_z^2 u - \Delta_h u + \nabla p = 0, \\ \operatorname{div} u = 0, \\ u|_{z=0} = 0, \\ u_3|_{z=a} = 0, \quad \partial_z u_h|_{z=a}(t) = \frac{1}{(\varepsilon \nu)^{\frac{1}{2}}} \sigma \left(t, \frac{t}{\varepsilon}, x_h, \omega \right). \end{array} \right.$$

Let $w \in L^\infty(0, T^*; H^s)$ ($s > 5/2$) be the solution of the envelope equation, and assume that **(H1)**-**(H2)** are satisfied.

Then as $\varepsilon, \nu \rightarrow 0$ with $\nu = \mathcal{O}(\varepsilon)$,

$$u^{\varepsilon, \nu} - \left(\exp \left(\frac{t}{\varepsilon} L \right) w(t) \right) \rightarrow 0,$$

in $L^\infty(0, T; L^2(V \times E)) \cap L^2((0, T) \times E, H_h^1(V))$ for all $T < T^*$.

Remark: w is random!

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Elements of the proof

Same strategy as in almost-periodic case. Main features:

- ▶ **No atypical boundary layer terms** (non-resonance);
- ▶ Boundary layer terms are random stationary in time;
- ▶ Filtering methods \rightarrow need to investigate average behaviour of oscillating functions.

Variant of ergodic Theorem:

Lemma

Let $\phi \in L^1(E, \mu)$, and let $\lambda \in \mathbb{R}$. Then $\exists \bar{\phi}^\lambda \in L^1(E)$,

$$\frac{1}{T} \int_0^T \phi(\theta_\tau \omega) e^{-i\lambda\tau} d\tau \rightarrow \bar{\phi}^\lambda$$

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Plan

Introduction

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The random stationary, non-resonant case

Convergence result

The limit equation

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In general, w is random... However, $\bar{w} = 1/a \int_0^a w$ is not!

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Question: equation on $E[w] - \bar{w}$? (vertical modes)

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Limit system in the case of non-resonant torus

If the torus is non-resonant, then

$$\bar{Q}(w, w) = \bar{Q}(\bar{w}, \bar{w}) + \underbrace{\bar{Q}(\bar{w}, w - \bar{w}) + \bar{Q}(w - \bar{w}, \bar{w})}_{=: q(\bar{w}, w - \bar{w})}.$$

→ **The limit equation decouples:** $w = \bar{w} + \tilde{w}_1 + \tilde{w}_2$, where

- ▶ \tilde{w} : nonlinear deterministic equation;
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- ▶ Include treatment of singular profile in the random case (avoid non-resonance assumptions);
- ▶ Use β -plane instead of f -plane model (variations of Coriolis parameter): modification of the weak limit, apparition of vertical boundary layers on the western boundaries.
- ▶ Consider more general boundaries (different types of boundary layers are expected).
- ▶ Work with density-dependent models.