

On the uniqueness of the mild solution of the critical quasi-geostrophic equation

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ABSTRACT. We demonstrate that the uniqueness of the mild solution of the two-dimensional quasi-geostrophic equation with the critical dissipation holds in the scaling critical homogeneous Besov space $\dot{B}_{\infty,1}^0$. We consider a solution of integral equation, and our result does not need regularity assumption.

1. INTRODUCTION.

In this paper, we consider the critical quasi-geostrophic equation in $\mathbb{R}^2$.

$$\begin{cases} \partial_t \theta + \Lambda \theta + u \cdot \nabla \theta = 0, & t > 0, x \in \mathbb{R}^2, \\ u = \nabla^\perp \Lambda^{-1} \theta, & t > 0, x \in \mathbb{R}^2, \\ \theta(0, x) = \theta_0(x), & x \in \mathbb{R}^2, \end{cases} \quad (1.1)$$

where $\nabla^\perp = (-\partial_{x_2}, \partial_{x_1})$ and $\Lambda = (-\Delta)^{\frac{1}{2}}$. The real-valued function $\theta(t, x)$ denotes the potential temperature of the fluid. The quasi-geostrophic equation is an important model in geophysical dynamics, which describes large scale atmospheric and oceanic motion with small Rossby and Ekman numbers (see [12]). From a mathematical point of view, the quasi-geostrophic equation has similar structure with the three-dimensional Euler and Navier-Stokes equations (see [4]).

Let us recall several known results about the existence and the uniqueness. We consider Λ^α with $1 \leq \alpha \leq 2$ instead of Λ in the equation of (1.1). In the case when $1 < \alpha \leq 2$, Constantin and Wu [5] proved that the strong solution $\theta \in L^\infty(0, T; L^2) \cap L^2(0, T; H^{\frac{\alpha}{2}}) \cap L^q(0, T; L^p)$ exists uniquely for $\theta_0 \in L^2, p \geq 1, q > 1, 1/p + \alpha/2q = \alpha/2 - 1/2$. If $1 < \alpha < 2$, Ferreira [6] established the uniqueness of the mild solution $\theta \in C([0, T]; L^{\frac{2}{\alpha-1}})$.

For $\alpha = 2$, Iwabuchi, Ueda [8] showed the uniqueness of mild solution $\theta \in C([0, T]; L^2)$. If $0 < \alpha \leq 1$, the existence of the local unique solution $\theta \in C([0, T]; \dot{B}_{\infty,q}^{1-\alpha}) \cap \tilde{L}_T^1 B_{\infty,q}^1$ for $\theta_0 \in \dot{B}_{\infty,q}^{1-\alpha}, 1 \leq q < \infty$, is proved by Wang and Zhang ([13]). Here $\dot{B}_{\infty,q}^{1-\alpha}$ is the closure of the Schwartz functions in the norm of the inhomogeneous Besov space $B_{\infty,q}^{1-\alpha}$. This paper is devoted to the uniqueness of mild solutions of (1.1) in a critical space $\dot{B}_{\infty,1}^0$.

We also mention some literature on the Navier-Stokes equations. The scale critical spaces of the two-dimensional surface quasi-geostrophic equation are same as those of the two-dimensional incompressible Navier-Stokes equations. It is a classical result that the weak solution $u \in L^\infty(0, T; L^2) \cap L^2(0, T; \dot{H}^1)$ is unique if $u_0 \in L^2$ for the two-dimensional incompressible Navier-Stokes equations. The non-uniqueness in $C(0, T; L^p)$

Mathematics Subject Classification: 35Q35; 35Q86

Keywords: quasi-geostrophic equation, mild solution, uniqueness

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with $1 \leq p < 2$ for the two-dimensional incompressible Navier-Stokes equations on $\mathbb{T}^2$ is provided by Cheskidov-Luo [3]. In the case when the space dimension is three, Meyer ([9]), Furioli, Lemarié-Rieusset, Terraneo ([7]) and Monniaux ([11]) proved the uniqueness of the mild solution in $C([0, T]; L^3)$ for the incompressible Navier-Stokes equations. The corresponding result for our problem is the uniqueness for $\theta \in C([0, T]; L^\infty)$, but there are some difficulty. Hence we consider (1.1) in $\dot{B}_{\infty,1}^0$ which is close to L^∞ .

Let us recall the definition of homogeneous Besov space. We refer to the book by Bahouri, Chemin, Danchin ([1]).

Definition 1. Let $\{\phi_j\}_{j \in \mathbb{Z}} \subset \mathcal{S}(\mathbb{R}^2)$ be such that

$$\text{supp } \widehat{\phi_j} \subset \{\xi \in \mathbb{R}^2 \mid 2^{j-1} \leq |\xi| \leq 2^{j+1}\} \text{ for any } j \in \mathbb{Z}, \quad \sum_{j \in \mathbb{Z}} \widehat{\phi_j}(\xi) = 1 \text{ for any } \xi \in \mathbb{R}^2 \setminus \{0\}.$$

Let $\mathcal{S}'_h$ be the space of tempered distribution f such that

$$\lim_{\lambda \rightarrow \infty} \left\| \mathcal{F}^{-1} \left[\psi(\lambda \xi) \widehat{f}(\xi) \right] \right\|_{L^\infty} = 0 \quad \text{for any } \psi \in C_c^\infty(\mathbb{R}^2).$$

Then

$$f = \sum_{j \in \mathbb{Z}} \phi_j * f$$

holds in $\mathcal{S}'_h$. For $s \in \mathbb{R}$ and $1 \leq p, q \leq \infty$, we define the homogeneous Besov spaces as follows.

$$\dot{B}_{p,q}^s = \dot{B}_{p,q}^s(\mathbb{R}^2) := \{f \in \mathcal{S}'_h \mid \|f\|_{\dot{B}_{p,q}^s} < \infty\},$$

where

$$\|f\|_{\dot{B}_{p,q}^s} := \left\| \left\{ 2^{sj} \|\phi_j * f\|_{L^p} \right\}_{j \in \mathbb{Z}} \right\|_{l_q}.$$

Remark. It is known that if $s < 2/p$ or $s = 2/p$ and $q = 1$, $\dot{B}_{p,q}^s$ is a Banach space.

We define the mild solution of (1.1).

Definition 2. Let $T > 0, \theta_0 \in \dot{B}_{\infty,1}^0$. If $\theta : [0, T] \times \mathbb{R}^2 \rightarrow \mathbb{R}$ satisfies

$$\begin{cases} \theta \in C([0, T]; \dot{B}_{\infty,1}^0), \\ \int_{\mathbb{R}^2} \theta(t, x) \phi(x) \, dx = \int_{\mathbb{R}^2} e^{-t\Lambda} \theta_0(x) \phi(x) \, dx + \int_{\mathbb{R}^2} \left(\int_0^t e^{-(t-s)\Lambda} (u\theta) \, ds \right) \cdot \nabla \phi(x) \, dx, \end{cases}$$

for all $t \in [0, T]$ and $\phi \in \mathcal{S}(\mathbb{R}^2)$, then we call θ a mild solution of (1.1).

We state our main result.

Theorem 1.1. Let $T > 0$ and $\theta^{(1)}, \theta^{(2)} \in C([0, T]; \dot{B}_{\infty,1}^0)$ are mild solutions of (1.1) such that $\theta^{(1)}(0) = \theta^{(2)}(0)$. Then $\theta^{(1)}(t) = \theta^{(2)}(t)$ in $\dot{B}_{\infty,1}^0$ for all $t \in [0, T]$.

In the proof of Theorem 1.1, we divide the equation (1.1) into high frequency part and low frequency part and consider the norms $\dot{B}_{\infty,\infty}^{-\eta}$ and $\dot{B}_{\infty,1}^0$ with $0 < \eta < 1$, respectively. After that using the maximum principle in homogeneous Besov space that is proved by [10]. To this end, we introduce some notations.

Notation. For any $j \in \mathbb{Z}$, we denote

$$f_j := \phi_j * f, \quad f_{\text{high}} := \sum_{j=1}^{\infty} \phi_j * f \quad \text{and} \quad f_{\text{low}} := f - f_{\text{high}}. \quad (1.2)$$

Also we introduce a notation for nonlinear term in the integral equation of (1.1),

$$\theta(t) = e^{-t\Lambda} \theta_0 - \int_0^t \nabla \cdot e^{-(t-s)\Lambda} (u\theta) \, ds =: e^{-t\Lambda} \theta_0 - B(u\theta)(t). \quad (1.3)$$

2. PRELIMINARIES.

In this section, we introduce several lemmas which are elemental properties of Besov spaces and heat kernel.

Lemma 2.1. ([1, 14]) Let $s \in \mathbb{R}$ and $1 \leq p \leq \infty$. Then there exist constants $C, c > 0$ such that

$$\|\nabla(\phi_j * f)\|_{L^p} \leq C2^j \|\phi_j * f\|_{L^p}, \quad \|\Lambda^{-1}(\phi_j * f)\|_{L^p} \leq C2^{-j} \|\phi_j * f\|_{L^p} \quad (2.4)$$

and

$$\|\phi_j * e^{-t\Lambda} f\|_{L^p} \leq C e^{-ct2^j} \|\phi_j * f\|_{L^p} \quad (2.5)$$

for all $f \in L^p, t > 0, j \in \mathbb{Z}$.

Lemma 2.2. ([1]) Let $s \in \mathbb{R}, s' < 0, 1 \leq p, q \leq \infty$ and $1/q = 1/q_1 + 1/q_2 \leq 1$. Then

$$\left\| \sum_{k \leq l-2} f_k g_l \right\|_{\dot{B}_{p,q}^s} \leq C \|f\|_{L^\infty} \|g\|_{\dot{B}_{p,q}^s} \quad \text{for all } f \in L^\infty, g \in \dot{B}_{p,q}^s,$$

and

$$\left\| \sum_{k \leq l-2} f_k g_l \right\|_{\dot{B}_{p,q}^{s+s'}} \leq C \|f\|_{\dot{B}_{\infty,q_1}^{s'}} \|g\|_{\dot{B}_{p,q_2}^s} \quad \text{for all } f \in \dot{B}_{\infty,q_1}^{s'}, g \in \dot{B}_{p,q}^s.$$

Lemma 2.3. ([1]) Let $s_1, s_2 \in \mathbb{R}, s_1 + s_2 > 0, 1 \leq p, q \leq \infty, 1/p = 1/p_1 + 1/2 \leq 1$ and $1/q = 1/q_1 + 1/q_2 \leq 1$. Then

$$\left\| \sum_{|k-l| \leq 1} f_k g_l \right\|_{\dot{B}_{p,q}^{s_1+s_2}} \leq C \|f\|_{\dot{B}_{p_1,q_1}^{s_1}} \|g\|_{\dot{B}_{p_2,q_2}^{s_2}} \quad \text{for all } f \in \dot{B}_{p_1,q_1}^{s_1}, g \in \dot{B}_{p_2,q_2}^{s_2}.$$

Lemma 2.4. ([1]) Let $s > 0, 1 \leq p, q \leq \infty$. Then

$$\|fg\|_{\dot{B}_{p,q}^s} \leq C \|f\|_{L^\infty \cap \dot{B}_{p,q}^s} \|g\|_{L^\infty \cap \dot{B}_{p,q}^s} \quad \text{for all } f, g \in L^\infty \cap \dot{B}_{p,q}^s.$$

Next lemma is concerned with the boundness of bilinear Fourier multiplier in L^∞ . We notice the frequency of the function is restricted.

Lemma 2.5. Let $j, j' \in \mathbb{Z}$ and $|j - j'| \leq 1$. Then

$$\left\| \int_{\mathbb{R}^2 \times \mathbb{R}^2} \frac{(\xi, -\eta)}{|\xi| + |\eta|} \widehat{f_j}(\xi)(\eta) \widehat{g_{j'}}(\eta) e^{i(\cdot, \cdot) \cdot (\xi, \eta)} \, d(\xi, \eta) \right\|_{L^\infty} \leq C \|f_j\|_{L^\infty} \|g_{j'}\|_{L^\infty} \quad (2.6)$$

for all $f, g \in L^\infty$, where $f_j, g_{j'}$ are defined by (1.2)

Proof. We can write left side of (2.6) using Fourier multiplier in $\mathbb{R}^4$, which we write by $\mathcal{F}_{\mathbb{R}^4}^{-1}$. We denote $\tilde{\phi}_j = \phi_{j-1} + \phi_j + \phi_{j+1}$. Then $\tilde{\phi}_j * \phi_j * f = \phi_j * f$. Using Young's inequality, we have

$$\left\| \mathcal{F}_{\mathbb{R}^4}^{-1} \left[\frac{(\xi, -\eta)}{|\xi| + |\eta|} \widehat{\tilde{\phi}_j}(\xi) \widehat{f_j}(\xi) \widehat{\tilde{\phi}_{j'}}(\eta) \widehat{g_{j'}}(\eta) \right] \right\|_{L^\infty} \leq C \left\| \mathcal{F}_{\mathbb{R}^4}^{-1} \left[\frac{(\xi, -\eta)}{|\xi| + |\eta|} \widehat{\tilde{\phi}_j}(\xi) \widehat{\tilde{\phi}_{j'}}(\eta) \right] \right\|_{L^1} \|f_j\|_{L^\infty} \|g_{j'}\|_{L^\infty}.$$

and since $|j - j'| \leq 1$, we have

$$\begin{aligned} \left\| \mathcal{F}_{\mathbb{R}^4}^{-1} \left[\frac{(\xi, -\eta)}{|\xi| + |\eta|} \widehat{\tilde{\phi}_j}(\xi) \widehat{\tilde{\phi}_{j'}}(\eta) \right] \right\|_{L^1} &= \left\| \mathcal{F}_{\mathbb{R}^4}^{-1} \left[\frac{(\xi, -\eta)}{|\xi| + |\eta|} \widehat{\tilde{\phi}_{j-j'}}(\xi) \widehat{\tilde{\phi}_0}(\eta) \right] \right\|_{L^1} \\ &\leq \text{Constant}, \end{aligned}$$

where the constant is independent of j . $\square$

Lemma 2.6. Let $T > 0$ and $\theta \in C([0, T]; \dot{B}_{\infty,1}^0)$ be a mild solution of (1.1). Then for any $j \in \mathbb{Z}$, $\partial_t \theta_j \in C([0, T]; \dot{B}_{\infty,1}^0)$ and for all $t \in (0, T)$, θ_j satisfies

$$\partial_t \theta_j + \Lambda \theta_j + \nabla \phi_j * (u\theta) = 0 \text{ in } \dot{B}_{\infty,1}^0.$$

Proof. Fix $t \in (0, T)$ and $x \in \mathbb{R}^2$. By definition of the mild solution, for $\phi_j(x - \cdot) \in \mathcal{S}(\mathbb{R}^2)$, we obtain

$$\phi_j * \theta(t) = \phi_j * e^{-t\Lambda} \theta_0 - \nabla \phi_j * \left(\int_0^t e^{-(t-s)\Lambda} (u\theta) \, ds \right).$$

Since $\nabla \phi_j *$ is a bounded operator in L^∞ , we can write

$$\nabla \phi_j * \left(\int_0^t e^{-(t-s)\Lambda} (u\theta) \, ds \right) = \int_0^t e^{-(t-s)\Lambda} (\nabla \phi_j * (u\theta)) \, ds, \quad t > 0, \quad x \in \mathbb{R}^2.$$

To prove Lemma 2.6, we show that

$$\partial_t \left(\int_0^t e^{-(t-s)\Lambda} (\nabla \phi_j * (u\theta)) \, ds \right) = -\Lambda \left(\int_0^t e^{-(t-s)\Lambda} (\nabla \phi_j * (u\theta)) \, ds \right) + \nabla \phi_j * (u\theta).$$

For $h \in (0, T - t)$,

$$\begin{aligned} &\frac{1}{h} \left(\int_0^{t+h} e^{-(t+h-s)\Lambda} (\nabla \phi_j * (u\theta)) \, ds - \int_0^t e^{-(t-s)\Lambda} (\nabla \phi_j * (u\theta)) \, ds \right) \\ &= \frac{1}{h} \int_t^{t+h} e^{-(t+h-s)\Lambda} (\nabla \phi_j * (u\theta)) \, ds + \frac{1}{h} \int_0^t (e^{-(t+h-s)\Lambda} - e^{-(t-s)\Lambda}) (\nabla \phi_j * (u\theta)) \, ds \\ &=: I + II. \end{aligned}$$

The continuity of $e^{-t\Lambda}$ and $\nabla \phi_j * (u\theta)$ with respect to time, we have

$$\lim_{h \rightarrow 0} I = \nabla \phi_j * (u(t)\theta(t)) \text{ in } \dot{B}_{\infty,1}^0.$$

By the boundness of $e^{-h\Lambda}$ in $\dot{B}_{\infty,1}^0$ and $\Lambda \nabla \phi_j * (u\theta) \in C([0, T]; \dot{B}_{\infty,1}^0)$, we can justify the limit for II and we obtain

$$\lim_{h \rightarrow 0} II = \frac{e^{-h\Lambda} - Id}{h} \int_0^t e^{-(t-s)\Lambda} (\nabla \phi_j * (u\theta)) \, ds = -\Lambda \left(\int_0^t e^{-(t-s)\Lambda} (\nabla \phi_j * (u\theta)) \, ds \right) \text{ in } \dot{B}_{\infty,1}^0.$$

Therefore θ_j is differentiable in time and

$$\partial_t \theta_j = -\Lambda \theta_j - \nabla \phi_j * (u\theta) \text{ in } \dot{B}_{\infty,1}^0.$$

$\square$

We consider the transport-diffusion equation

$$\begin{cases} \partial_t \theta + \Lambda \theta + u \cdot \nabla \theta = f + g, & t > 0, x \in \mathbb{R}^2, \\ \theta(0, x) = \theta_0(x), & x \in \mathbb{R}^2, \end{cases} \quad (2.7)$$

where u is a given vector field such that $\operatorname{div} u = 0$ and f, g are given external forces.

The following proposition is a corollary of Theorem 1.2 in [10]. We give a brief proof.

Proposition 2.7. Let $-1 < s < 1$. Assume that θ is a smooth solution of (2.7). Then θ satisfies

$$\|\theta\|_{L^\infty(0,T;\dot{B}_{\infty,\infty}^s)} \leq C \exp(C\|\nabla u\|_{L^1(0,T;\dot{B}_{\infty,\infty}^0)}) (\|\theta_0\|_{\dot{B}_{\infty,1}^s} + \|f\|_{L^1(0,T;\dot{B}_{\infty,\infty}^s)} + \|g\|_{L^\infty(0,T;\dot{B}_{\infty,\infty}^{s-1})}) \quad (2.8)$$

Proof. Let ψ_j be the flow of $\sum_{k \leq j-2} u_k$. We denote $\bar{f}_j := f_j \circ \psi_j$. Applying ϕ_j^* to (2.7) and change of variable $x \mapsto \psi_j$, we have

$$\partial_t \bar{\theta}_j + \Lambda \bar{\theta}_j = \bar{f}_j + \bar{g}_j + \bar{R}_j + G_j, \quad (2.9)$$

where $R_j := \left(\sum_{k \leq j-2} u_k - u \right) \cdot \nabla \theta_j - [\phi_j^*, u \cdot \nabla] \theta$ and $G_j := \Lambda \bar{\theta}_j - (\Lambda \theta_j) \circ \psi_j$. We write

$\theta_{j,j'} := \phi_{j'}^* \phi_j^* \theta$. Applying $\phi_{j'}^*$ and using Lemma 2.1 (2.5), we get

$$\begin{aligned} \|\bar{\theta}_{j,j'}\|_{L^\infty} &\leq C e^{-ct2^{j'}} \|\theta_{0,j,j'}\|_{L^\infty} \\ &\quad + C \int_0^t e^{-c(t-\tau)2^{j'}} (\|\bar{f}_{j,j'}(\tau)\|_{L^\infty} + \|\bar{g}_{j,j'}(\tau)\|_{L^\infty} + \|\bar{R}_{j,j'}(\tau)\|_{L^\infty} + \|G_{j,j'}(\tau)\|_{L^\infty}) d\tau. \end{aligned}$$

According to the property of flow and commutator estimate, we obtain

$$\begin{aligned} \|\bar{\theta}_{j,j'}\|_{L^\infty} &\leq C e^{-ct2^{j'}} \|\theta_{0,j,j'}\|_{L^\infty} \\ &\quad + C 2^{j-j'} \int_0^t e^{-c(t-\tau)2^{j'}} \exp(C\|\nabla u\|_{L^1(0,\tau;L^\infty)}) \\ &\quad \times (\|f_j(\tau)\|_{L^\infty} + \|g_j(\tau)\|_{L^\infty} + 2^{-js} \|\nabla u(\tau)\|_{\dot{B}_{\infty,1}^0} \|\theta(\tau)\|_{\dot{B}_{\infty,\infty}^s} \\ &\quad + 2^{j'} \|\nabla u\|_{L^1(0,\tau;L^\infty)}^{\frac{1}{2}} \|\theta_j(\tau)\|_{L^\infty}) d\tau. \end{aligned}$$

Taking the L^∞ norm over $[0, t]$ and multiplying both sides by 2^{js} , we have

$$\begin{aligned} &2^{js} \|\bar{\theta}_{j,j'}\|_{L^\infty} \\ &\leq C 2^{js} \|\theta_{0,j,j'}\|_{L^\infty} \\ &\quad + C \max\{1, 2^{j-j'}\} 2^{j-j'} \exp(C\|\nabla u\|_{L^1(0,t;L^\infty)}) (2^{js} \|f_j\|_{L^1(0,t;L^\infty)} + 2^{j(s-1)} \|g_j\|_{L^\infty(0,t;L^\infty)}) \\ &\quad + C 2^{j-j'} \int_0^t \exp(C\|\nabla u\|_{L^1(0,\tau;L^\infty)}) \|\nabla u(\tau)\|_{\dot{B}_{\infty,1}^0} \|\theta(\tau)\|_{\dot{B}_{\infty,\infty}^s} d\tau \\ &\quad + C 2^{j-j'} \exp(C\|\nabla u\|_{L^1(0,t;L^\infty)}) \|\nabla u\|_{L^1(0,t;L^\infty)}^{\frac{1}{2}} 2^{js} \|\theta_j\|_{L^\infty(0,t;L^\infty)}. \end{aligned}$$

The rest of the proof is the same as [10]. $\square$

Thanks to Lemma 2.1 (2.5), we obtain convergence of linear solution.

Lemma 2.8. Suppose that $\theta_0 \in \dot{B}_{\infty,1}^0$. Then

$$\lim_{T \rightarrow 0} \|e^{-t\Lambda} \theta_0\|_{L^1(0,T;\dot{B}_{\infty,1}^1)} = 0.$$

Also next lemma implies convergence of the nonlinear term in the mild solution of (1.1).

Lemma 2.9. If θ is a mild solution of (1.1), then

$$\lim_{t \rightarrow 0} \|\theta(t) - e^{-t\Lambda} \theta_0\|_{\dot{B}_{\infty,1}^0} = 0.$$

Following lemma are valid for functions with high or low frequency restriction.

Lemma 2.10. Let $s \in \mathbb{R}$, $s' > 0$ and $1 \leq p, q \leq \infty$. Then

$$\|f_{\text{high}}\|_{\dot{B}_{p,q}^{s-s'}} \leq C \|f_{\text{high}}\|_{\dot{B}_{p,q}^s} \quad \text{and} \quad \|f_{\text{low}}\|_{\dot{B}_{p,q}^{s+s'}} \leq C \|f_{\text{low}}\|_{\dot{B}_{p,q}^s}.$$

3. PROOF OF THEOREM 1.1.

Let $w = \theta^{(1)} - \theta^{(2)}$, $u^{(i)} = \nabla^\perp \Lambda^{-1} \theta^{(i)}$ ($i = 1, 2$). We show that $\|w\|_{\dot{B}_{\infty,1}^0} = 0$ in $[0, T_0]$ for some small $T_0 > 0$. To that end, we consider the following:

$$\|w_{\text{high}}\|_{\dot{B}_{\infty,\infty}^{-\eta}} + \|w_{\text{low}}\|_{\dot{B}_{\infty,1}^0} \quad \text{with } 0 < \eta < 1,$$

where w_{high} and w_{low} are defined by (1.2). By Lemma 2.6, for any $j \in \mathbb{Z}$, $w_j = \phi_j * w$ satisfies

$$\begin{cases} \partial_t w_j + \Lambda w_j + \nabla \phi_j * (u^{(1)} \theta^{(2)} - u^{(2)} \theta^{(1)}) = 0, \\ w_j(0, x) = 0 \end{cases} \quad (3.10)$$

and

$$u^{(1)} \theta^{(1)} - u^{(2)} \theta^{(2)} = \frac{1}{2} \sum_{i=1}^2 ((\nabla^\perp \Lambda^{-1} w) \theta^{(i)} + (\nabla^\perp \Lambda^{-1} \theta^{(i)}) w).$$

Moreover, since $\theta^{(1)}, \theta^{(2)}$ are mild solutions of (1.1) and are written by the sum of the linear and the nonlinear parts,

$$\begin{aligned} & \frac{1}{2} \sum_{i=1}^2 ((\nabla^\perp \Lambda^{-1} w) \theta^{(i)} + (\nabla^\perp \Lambda^{-1} \theta^{(i)}) w) \\ &= (\nabla^\perp \Lambda^{-1} w) e^{-t\Lambda} \theta_0 + (\nabla^\perp \Lambda^{-1} (e^{-t\Lambda} \theta_0)) w \\ & \quad - \frac{1}{2} \sum_{i=1}^2 ((\nabla^\perp \Lambda^{-1} w) B(u^{(i)} \theta^{(i)}) + (\nabla^\perp \Lambda^{-1} B(u^{(i)} \theta^{(i)})) w) \end{aligned}$$

where B is defined by (1.3).

First, we consider w_{high} i.e., high frequency part of w . Applying $\sum_{j'=1}^{\infty} \phi_{j'} *$ to (3.10), we denote $w_{\text{high},j} := \phi_j * \sum_{j'=1}^{\infty} \phi_{j'} * w$ and obtain

$$\begin{aligned} & \partial_t w_{\text{high},j} + \Lambda w_{\text{high},j} + \nabla \phi_j * \left((\nabla^\perp \Lambda^{-1} (e^{-t\Lambda} \theta_0)) w \right)_{\text{high}} \\ &= -\nabla \phi_j * \left((\nabla^\perp \Lambda^{-1} w) e^{-t\Lambda} \theta_0 - \frac{1}{2} \sum_{i=1}^2 ((\nabla^\perp \Lambda^{-1} w) B(u^{(i)} \theta^{(i)}) + (\nabla^\perp \Lambda^{-1} B(u^{(i)} \theta^{(i)})) w) \right)_{\text{high}}. \end{aligned} \quad (3.11)$$

Now, we can write

$$\begin{aligned} \left((\nabla^\perp \Lambda^{-1} (e^{-t\Lambda} \theta_0)) w \right)_{\text{high}} &= \left((\nabla^\perp \Lambda^{-1} (e^{-t\Lambda} \theta_0)) w_{\text{high}} \right)_{\text{high}} + \left((\nabla^\perp \Lambda^{-1} (e^{-t\Lambda} \theta_0)) w_{\text{low}} \right)_{\text{high}} \\ &= (\nabla^\perp \Lambda^{-1} (e^{-t\Lambda} \theta_0)) w_{\text{high}} \\ &\quad - \left((\nabla^\perp \Lambda^{-1} (e^{-t\Lambda} \theta_0)) w_{\text{high}} \right)_{\text{low}} + \left((\nabla^\perp \Lambda^{-1} (e^{-t\Lambda} \theta_0)) w_{\text{low}} \right)_{\text{high}}. \end{aligned}$$

Thus, we have

$$\begin{aligned} & \partial_t w_{\text{high},j} + \Lambda w_{\text{high},j} + \nabla \phi_j * ((\nabla^\perp \Lambda^{-1} (e^{-t\Lambda} \theta_0)) w_{\text{high}}) \\ &= \nabla \phi_j * \left(\left((\nabla^\perp \Lambda^{-1} (e^{-t\Lambda} \theta_0)) w_{\text{high}} \right)_{\text{low}} - \left((\nabla^\perp \Lambda^{-1} (e^{-t\Lambda} \theta_0)) w_{\text{low}} \right)_{\text{high}} \right. \\ &\quad \left. - \left((\nabla^\perp \Lambda^{-1} w) e^{-t\Lambda} \theta_0 - \frac{1}{2} \sum_{i=1}^2 ((\nabla^\perp \Lambda^{-1} w) B(u^{(i)} \theta^{(i)}) + (\nabla^\perp \Lambda^{-1} B(u^{(i)} \theta^{(i)})) w) \right)_{\text{high}} \right). \end{aligned} \quad (3.12)$$

Let $0 < \eta < 1$. We divide w into w_{high} and w_{low} and consider $\|w_{\text{high}}\|_{\dot{B}_{\infty,\infty}^{-\eta}}$ instead of the $\dot{B}_{\infty,1}^0$ norm. Using maximum principle (Proposition 2.7) to (3.12), w_{high} satisfies

$$\begin{aligned}
& \|w_{\text{high}}\|_{L^\infty(0,T;\dot{B}_{\infty,\infty}^{-\eta})} \\
& \leq C \exp\left(C\|\nabla e^{-t\Lambda}\theta_0\|_{L^1(0,T;\dot{B}_{\infty,1}^0)}\right) \left(\left\| \nabla \cdot \left((\nabla^\perp \Lambda^{-1}(e^{-t\Lambda}\theta_0))w_{\text{high}} \right) \right\|_{\text{low}} \right\|_{L^1(0,T;\dot{B}_{\infty,\infty}^{-\eta})} \\
& \quad + \left\| \nabla \cdot \left((\nabla^\perp \Lambda^{-1}(e^{-t\Lambda}\theta_0))w_{\text{low}} \right) \right\|_{\text{high}} \right\|_{L^1(0,T;\dot{B}_{\infty,\infty}^{-\eta})} \\
& \quad + \left\| \nabla \cdot \left((\nabla^\perp \Lambda^{-1}w_{\text{high}})e^{-t\Lambda}\theta_0 \right) \right\|_{\text{high}} \right\|_{L^1(0,T;\dot{B}_{\infty,\infty}^{-\eta})} \\
& \quad + \left\| \nabla \cdot \left((\nabla^\perp \Lambda^{-1}w_{\text{low}})e^{-t\Lambda}\theta_0 \right) \right\|_{\text{high}} \right\|_{L^1(0,T;\dot{B}_{\infty,\infty}^{-\eta})} \\
& \quad + \sum_{i=1}^2 \left\| \nabla \cdot \left((\nabla^\perp \Lambda^{-1}w_{\text{high}})B(u^{(i)}\theta^{(i)}) + (\nabla^\perp \Lambda^{-1}B(u^{(i)}\theta^{(i)}))w_{\text{high}} \right) \right\|_{\text{high}} \right\|_{L^\infty(0,T;\dot{B}_{\infty,\infty}^{-\eta-1})} \\
& \quad + \sum_{i=1}^2 \left\| \nabla \cdot \left((\nabla^\perp \Lambda^{-1}w_{\text{low}})B(u^{(i)}\theta^{(i)}) + (\nabla^\perp \Lambda^{-1}B(u^{(i)}\theta^{(i)}))w_{\text{low}} \right) \right\|_{\text{high}} \right\|_{L^\infty(0,T;\dot{B}_{\infty,\infty}^{-\eta-1})} \Bigg) \\
& =: C \exp\left(C\|\nabla e^{-t\Lambda}\theta_0\|_{L^1(0,T;\dot{B}_{\infty,1}^0)}\right) ((I-1) + (I-2) + (II-1) + (II-2) + (III-1) + (III-2)).
\end{aligned} \tag{3.13}$$

By Bony's decomposition ([2]), $\nabla \cdot \nabla^\perp \Lambda^{-1}w_{\text{high},k} = 0$, Lemma 2.1 (2.4) and Lemma 2.10, we write

$$\begin{aligned}
(I-1) & \leq C \left(\left\| \left(\sum_{k \leq l-2} (\nabla^\perp \Lambda^{-1}(e^{-t\Lambda}\theta_0)_k)w_{\text{high},l} \right) \right\|_{\text{low}} \right\|_{L^1(0,T;\dot{B}_{\infty,\infty}^{-\eta})} \\
& \quad + \left\| \left(\sum_{|k-l| \leq 1} (\nabla^\perp \Lambda^{-1}(e^{-t\Lambda}\theta_0)_k)w_{\text{high},l} \right) \right\|_{\text{low}} \right\|_{L^1(0,T;\dot{B}_{\infty,\infty}^{-\eta+1})} \\
& \quad + \left\| \left(\sum_{l \leq k-2} (\nabla^\perp \Lambda^{-1}(e^{-t\Lambda}\theta_0)_k)w_{\text{high},l} \right) \right\|_{\text{low}} \right\|_{L^1(0,T;\dot{B}_{\infty,\infty}^{-\eta+1})} \Bigg),
\end{aligned}$$

$$\begin{aligned}
(II)-1 &\leq C \left(\left\| \left(\sum_{k \leq l-2} (\nabla^\perp \Lambda^{-1} w_{\text{high},k}) (e^{-t\Lambda} \theta_0)_l \right) \right\|_{\text{high}} \right\|_{L^1(0,T; \dot{B}_{\infty,\infty}^{-\eta+1})} \\
&\quad + \left\| \left(\sum_{|k-l| \leq 1} (\nabla^\perp \Lambda^{-1} w_{\text{high},k}) (e^{-t\Lambda} \theta_0)_l \right) \right\|_{\text{high}} \right\|_{L^1(0,T; \dot{B}_{\infty,\infty}^{-\eta+1})} \\
&\quad + \left\| \left(\sum_{l \leq k-2} (\nabla^\perp \Lambda^{-1} w_{\text{high},k}) \nabla (e^{-t\Lambda} \theta_0)_l \right) \right\|_{\text{high}} \right\|_{L^1(0,T; \dot{B}_{\infty,\infty}^{-\eta})}
\end{aligned}$$

and

$$\begin{aligned}
&(III-1) \\
&\leq C \sum_{i=1}^2 \left(\left\| \left(\sum_{k \leq l-2} ((\nabla^\perp \Lambda^{-1} w_{\text{high},k}) (B(u^{(i)} \theta^{(i)}))_l + (\nabla^\perp \Lambda^{-1} (B(u^{(i)} \theta^{(i)}))_l) w_{\text{high},k}) \right) \right\|_{\text{high}} \right\|_{L^\infty(0,T; \dot{B}_{\infty,\infty}^{-\eta})} \\
&\quad + \left\| \nabla \cdot \left(\sum_{|k-l| \leq 1} ((\nabla^\perp \Lambda^{-1} w_{\text{high},k}) (B(u^{(i)} \theta^{(i)}))_l + (\nabla^\perp \Lambda^{-1} (B(u^{(i)} \theta^{(i)}))_l) w_{\text{high},k}) \right) \right\|_{\text{high}} \right\|_{L^\infty(0,T; \dot{B}_{\infty,\infty}^{-\eta-1})} \\
&\quad + \left\| \left(\sum_{l \leq k-2} ((\nabla^\perp \Lambda^{-1} w_{\text{high},k}) (B(u^{(i)} \theta^{(i)}))_l + (\nabla^\perp \Lambda^{-1} (B(u^{(i)} \theta^{(i)}))_l) w_{\text{high},k}) \right) \right\|_{\text{high}} \right\|_{L^\infty(0,T; \dot{B}_{\infty,\infty}^{-\eta})} \\
&=: (III-1a) + (III-1b) + (III-1c).
\end{aligned}$$

Using the product estimate of Besov norm (Lemma 2.2 and Lemma 2.3), we have

$$(I-1) \leq C \|e^{-t\Lambda} \theta_0\|_{L^1(0,T; \dot{B}_{\infty,1}^0 \cap \dot{B}_{\infty,1}^1)} \|w_{\text{high}}\|_{L^\infty(0,T; \dot{B}_{\infty,\infty}^{-\eta})}, \quad (3.14)$$

$$(II-1) \leq C \|e^{-t\Lambda} \theta_0\|_{L^1(0,T; \dot{B}_{\infty,1}^1)} \|w_{\text{high}}\|_{L^\infty(0,T; \dot{B}_{\infty,\infty}^{-\eta})} \quad (3.15)$$

and

$$(III-1a), (III-1c) \leq C \sum_{i=1}^2 \|B(u^{(i)} \theta^{(i)})\|_{L^\infty(0,T; \dot{B}_{\infty,1}^0)} \|w_{\text{high}}\|_{L^\infty(0,T; \dot{B}_{\infty,\infty}^{-\eta})}.$$

In order to estimate (III-1b), we write

$$(\nabla^\perp \Lambda^{-1} f)g + (\nabla^\perp \Lambda^{-1} g)f = \nabla^\perp((\Lambda^{-1} f)g) - (\Lambda^{-1} f)(\nabla^\perp g) + (\nabla^\perp \Lambda^{-1} g)f.$$

The Fourier transform in $\mathbb{R}^4$ of the above is written with the separate variables, and we have

$$\begin{aligned}
(\nabla^\perp \Lambda^{-1} g) f - (\Lambda^{-1} f)(\nabla^\perp g) &= \mathcal{F}_{\mathbb{R}^4}^{-1} \left[\eta^\perp \left(\frac{1}{|\eta|} - \frac{1}{|\xi|} \right) \widehat{f}(\xi) \widehat{g}(\eta) \right] \\
&= \mathcal{F}_{\mathbb{R}^4}^{-1} \left[\frac{(\xi, \eta) \cdot (\xi, -\eta)}{|\xi| + |\eta|} \cdot \frac{1}{|\xi|} \widehat{f}(\xi) \frac{\eta^\perp}{|\eta|} \widehat{g}(\eta) \right] \\
&= \nabla_{\mathbb{R}^4} \cdot m(D_1, D_2)((\Lambda^{-1} f)(\nabla^\perp \Lambda^{-1} g)).
\end{aligned} \tag{3.16}$$

where $m(D_1, D_2)(fg) := \mathcal{F}_{\mathbb{R}^4}^{-1} \left[\frac{(\xi, -\eta)}{|\xi| + |\eta|} \widehat{f}(\xi) \widehat{g}(\eta) \right]$ and $\nabla_{\mathbb{R}^4}$ is the gradient in $\mathbb{R}^4$. We replace f and g in (3.16) with $w_{\text{high},k}$ and $(B(u^{(i)} \theta^{(i)}))_l$ respectively. By $\nabla \cdot \nabla^\perp((\Lambda^{-1} f)g) = 0$ and Lemma 2.5, we obtain

$$\begin{aligned}
&(III-1b) \\
&\leq C \sum_{i=1}^2 \left\| \left(\sum_{|k-l| \leq 1} \nabla_{\mathbb{R}^4} \cdot m(D_1, D_2)((\Lambda^{-1} w_{\text{high},k})(\nabla^\perp \Lambda^{-1} (B(u^{(i)} \theta^{(i)}))_l)) \right) \right\|_{\text{high}} \Big\|_{L^\infty(0,T; \dot{B}_{\infty,\infty}^{-\eta})} \\
&\leq C \sum_{i=1}^2 \sup_{j \leq 0} 2^{(-\eta+1)j} \sum_{k \geq j-4} \sum_{|k-l| \leq 1} \|\Lambda^{-1} w_{\text{high},k}\|_{L^\infty(0,T;L^\infty)} \| (B(u^{(i)} \theta^{(i)}))_l \|_{L^\infty(0,T;L^\infty)} \\
&\leq C \sum_{i=1}^2 \|B(u^{(i)} \theta^{(i)})\|_{L^\infty(0,T; \dot{B}_{\infty,1}^0)} \|w_{\text{high}}\|_{L^\infty(0,T; \dot{B}_{\infty,\infty}^{-\eta})}
\end{aligned} \tag{3.17}$$

and

$$(III-1) \leq C \sum_{i=1}^2 \|B(u^{(i)} \theta^{(i)})\|_{L^\infty(0,T; \dot{B}_{\infty,1}^0)} \|w_{\text{high}}\|_{L^\infty(0,T; \dot{B}_{\infty,\infty}^{-\eta})}. \tag{3.18}$$

By Lemma 2.1 (2.4), Lemma 2.4 and Lemma 2.10, we estimate (I-2) as follows:

$$\begin{aligned}
(I-2) &\leq C \left\| \left((\nabla^\perp \Lambda^{-1} (e^{-t\Lambda} \theta_0)) w_{\text{low}} \right) \right\|_{\text{high}} \Big\|_{L^1(0,T; \dot{B}_{\infty,\infty}^1)} \\
&\leq C \|e^{-t\Lambda} \theta_0\|_{L^1(0,T; \dot{B}_{\infty,1}^0 \cap \dot{B}_{\infty,1}^1)} \|w_{\text{low}}\|_{L^\infty(0,T; \dot{B}_{\infty,1}^0 \cap \dot{B}_{\infty,1}^1)} \\
&\leq C \|e^{-t\Lambda} \theta_0\|_{L^1(0,T; \dot{B}_{\infty,1}^0 \cap \dot{B}_{\infty,1}^1)} \|w_{\text{low}}\|_{L^\infty(0,T; \dot{B}_{\infty,1}^0)}.
\end{aligned} \tag{3.19}$$

Similarly, we obtain

$$(II-2) \leq C \|e^{-t\Lambda} \theta_0\|_{L^1(0,T; \dot{B}_{\infty,1}^0 \cap \dot{B}_{\infty,1}^1)} \|w_{\text{low}}\|_{L^\infty(0,T; \dot{B}_{\infty,1}^0)}. \tag{3.20}$$

Using Lemma 2.10 and a similar argument as the estimate (III-1b) (3.17), we obtain

$$\begin{aligned}
(III-2) &\leq C \sum_{i=1}^2 \left\| \nabla \cdot \left((\nabla^\perp \Lambda^{-1} w_{\text{low}}) B(u^{(i)} \theta^{(i)}) + (\nabla^\perp \Lambda^{-1} B(u^{(i)} \theta^{(i)})) w_{\text{low}} \right) \right\|_{\text{high}} \Big\|_{L^\infty(0,T; \dot{B}_{\infty,\infty}^{-1})} \\
&\leq C \sum_{i=1}^2 \|B(u^{(i)} \theta^{(i)})\|_{L^\infty(0,T; \dot{B}_{\infty,1}^0)} \|w_{\text{low}}\|_{L^\infty(0,T; \dot{B}_{\infty,1}^0)}.
\end{aligned} \tag{3.21}$$

From (3.14), (3.15) and (3.18)-(3.21), we obtain

$$\begin{aligned}
& \|w_{\text{high}}\|_{L^\infty(0,T;\dot{B}_{\infty,\infty}^{-\eta})} \\
& \leq C \exp(C\|\nabla e^{-t\Lambda}\theta_0\|_{L^1(0,T;\dot{B}_{\infty,1}^0)}) \left(\|e^{-t\Lambda}\theta_0\|_{L^1(0,T;\dot{B}_{\infty,1}^0 \cap \dot{B}_{\infty,1}^1)} + \sum_{i=1}^2 \|B(u^{(i)}\theta^{(i)})\|_{L^\infty(0,T;\dot{B}_{\infty,1}^0)} \right) \\
& \quad \times (\|w_{\text{high}}\|_{L^\infty(0,T;\dot{B}_{\infty,\infty}^{-\eta})} + \|w_{\text{low}}\|_{L^\infty(0,T;\dot{B}_{\infty,1}^0)}).
\end{aligned} \tag{3.22}$$

Next, we consider w_{low} . A similar argument as high frequency estimate (3.11) and using the Duhamel's principle, we have

$$\begin{aligned}
& \partial_t w_{\text{low},j} + \Lambda w_{\text{low},j} + \nabla \phi_j * \left((\nabla^\perp \Lambda^{-1}(e^{-t\Lambda}\theta_0))w \right)_{\text{low}} \\
& = -\nabla \phi_j * \left((\nabla^\perp \Lambda^{-1}w)e^{-t\Lambda}\theta_0 - \frac{1}{2} \sum_{i=1}^2 ((\nabla^\perp \Lambda^{-1}w)B(u^{(i)}\theta^{(i)}) + (\nabla^\perp \Lambda^{-1}B(u^{(i)}\theta^{(i)}))w) \right)_{\text{low}}.
\end{aligned} \tag{3.23}$$

and

$$\begin{aligned}
w_{\text{low},j}(t) = & - \int_0^t e^{-(t-s)\Lambda} \left(\nabla \phi_j * \left((\nabla^\perp \Lambda^{-1}(e^{-t\Lambda}\theta_0))w + (\nabla^\perp \Lambda^{-1}w)e^{-t\Lambda}\theta_0 \right. \right. \\
& \left. \left. + \frac{1}{2} \sum_{i=1}^2 ((\nabla^\perp \Lambda^{-1}w)B(u^{(i)}\theta^{(i)}) + (\nabla^\perp \Lambda^{-1}B(u^{(i)}\theta^{(i)}))w) \right)_{\text{low}} \right) ds.
\end{aligned} \tag{3.24}$$

By Lemma 2.1 (2.5), $e^{-(t-s)\Lambda}$ is a bounded operator in $\dot{B}_{\infty,1}^0$ and we obtain

$$\begin{aligned}
& \|w_{\text{low}}\|_{L^\infty(0,T;\dot{B}_{\infty,1}^0)} \\
& \leq C \left(\left\| \nabla \cdot \left((\nabla^\perp \Lambda^{-1}(e^{-t\Lambda}\theta_0))w_{\text{high}} + (\nabla^\perp \Lambda^{-1}w_{\text{high}})e^{-t\Lambda}\theta_0 \right)_{\text{low}} \right\|_{L^1(0,T;\dot{B}_{\infty,1}^0)} \right. \\
& \quad + \left\| \nabla \cdot \left((\nabla^\perp \Lambda^{-1}(e^{-t\Lambda}\theta_0))w_{\text{low}} + (\nabla^\perp \Lambda^{-1}w_{\text{low}})e^{-t\Lambda}\theta_0 \right)_{\text{low}} \right\|_{L^1(0,T;\dot{B}_{\infty,1}^0)} \\
& \quad + \sum_{i=1}^2 \left\| \nabla \cdot \left((\nabla^\perp \Lambda^{-1}w_{\text{high}})B(u^{(i)}\theta^{(i)}) + (\nabla^\perp \Lambda^{-1}B(u^{(i)}\theta^{(i)}))w_{\text{high}} \right)_{\text{low}} \right\|_{L^1(0,T;\dot{B}_{\infty,1}^0)} \\
& \quad \left. + \sum_{i=1}^2 \left\| \nabla \cdot \left((\nabla^\perp \Lambda^{-1}w_{\text{low}})B(u^{(i)}\theta^{(i)}) + (\nabla^\perp \Lambda^{-1}B(u^{(i)}\theta^{(i)}))w_{\text{low}} \right)_{\text{low}} \right\|_{L^1(0,T;\dot{B}_{\infty,1}^0)} \right).
\end{aligned} \tag{3.25}$$

Since derivatives for low frequency component can be estimated by a constant, we also have

$$\begin{aligned} & \|w_{\text{low}}\|_{L^\infty(0,T;\dot{B}_{\infty,1}^0)} \\ & \leq C \left(\|e^{-t\Lambda}\theta_0\|_{L^1(0,T;\dot{B}_{\infty,1}^0 \cap \dot{B}_{\infty,1}^1)} + \sum_{i=1}^2 \|B(u^{(i)}\theta^{(i)})\|_{L^1(0,T;\dot{B}_{\infty,1}^0)} \right) \\ & \quad \times (\|w_{\text{high}}\|_{L^\infty(0,T;\dot{B}_{\infty,\infty}^{-\eta})} + \|w_{\text{low}}\|_{L^\infty(0,T;\dot{B}_{\infty,1}^0)}). \end{aligned} \quad (3.26)$$

Summing up (3.22) and (3.26), since Lemma 2.8 and Lemma 2.9, for any $\epsilon > 0$, there exist $0 < T_0 \ll 1$ such that

$$\|w_{\text{high}}\|_{L^\infty(0,T_0;\dot{B}_{\infty,\infty}^{-\eta})} + \|w_{\text{low}}\|_{L^\infty(0,T_0;\dot{B}_{\infty,1}^0)} \leq C\epsilon(\|w_{\text{high}}\|_{L^\infty(0,T_0;\dot{B}_{\infty,\infty}^{-\eta})} + \|w_{\text{low}}\|_{L^\infty(0,T_0;\dot{B}_{\infty,1}^0)}).$$

By taking ϵ sufficiently small, we obtain

$$\|w_{\text{high}}\|_{L^\infty(0,T_0;\dot{B}_{\infty,\infty}^{-\eta})} + \|w_{\text{low}}\|_{L^\infty(0,T_0;\dot{B}_{\infty,1}^0)} \leq 0.$$

We conclude that

$$\theta^{(1)} = \theta^{(2)} \text{ in } \dot{B}_{\infty,1}^0 \text{ for } t \in [0, T_0].$$

We prove that $\|w\|_{\dot{B}_{\infty,1}^0} = 0$ in the entire interval $[0, T]$, by contradiction argument. Set

$$\tau^* := \sup\{\tau \in [0, T) \mid \|\theta^{(1)}(t, \cdot) - \theta^{(2)}(t, \cdot)\|_{\dot{B}_{\infty,1}^0} = 0 \text{ for } t \in [0, \tau]\}.$$

Assume that $\tau^* < T$. From the continuity in time of $\theta^{(1)}$ and $\theta^{(2)}$, we have $\theta^{(1)}(\tau^*) = \theta^{(2)}(\tau^*)$. By the same argument as local uniqueness, there exists $\delta' > 0$ such that $\theta^{(1)}(s + \tau^*) = \theta^{(2)}(s + \tau^*)$ for $0 \leq s \leq \delta'$. This is a contradiction with the definition of τ^* . Therefore $\tau^* = T$.

□

Data availability statement. This manuscript has no associated data.

Conflict of Interest. The author declares that he has no conflict of interest.

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