

Dynamics of Stochastic $2D$ Navier-Stokes Equations

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Abstract

In this paper, we study the dynamics of a two-dimensional stochastic Navier-Stokes equation on a smooth domain, driven by multiplicative white noise. We show that solutions of the $2D$ Navier-Stokes equation generate a perfect and locally compacting $C^{1,1}$ cocycle. Using multiplicative ergodic theory techniques, we establish the existence of a discrete non-random Lyapunov spectrum for the cocycle. The Lyapunov spectrum characterizes the asymptotics of the cocycle near the zero equilibrium solution. We give sufficient conditions on the parameters of the Navier-Stokes equation and the geometry of the planar domain which guarantee hyperbolicity of the equilibrium, uniqueness of the stationary solution (viz. ergodicity), local almost sure asymptotic stability of the cocycle, and the existence of global invariant foliations of the energy space.

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1 Introduction

Two-dimensional stochastic Navier-Stokes equations (SNSE's) are often used to describe the time evolution of an incompressible fluid in a smooth bounded planar domain.

In this article, we characterize the long-time asymptotics of the following two-dimensional stochastic Navier-Stokes equation with Dirichlet boundary conditions:

$$\left. \begin{aligned} du - \nu \Delta u \, dt + (u \cdot \nabla)u \, dt + \nabla p \, dt &= \gamma u \, dt + \sum_{k=1}^{\infty} \sigma_k u(t) \, dW_k(t), \\ (div \, u)(t, x) &= 0, \quad x \in D, \, t > 0, \\ u(t, x) &= 0, \quad x \in \partial D, \, t > 0, \\ u(0, x) &= u_0(x), \quad x \in D, \end{aligned} \right\} \quad (1.1)$$

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where D is a bounded domain in \mathbf{R}^2 with smooth boundary ∂D , $u(t, x) \in \mathbf{R}^2$ denotes the velocity field at time t and position $x \in D$, $p(t, x)$ denotes the pressure field, and $\nu > 0$ the viscosity coefficient. Moreover, the random force field is driven by independent one-dimensional standard Brownian motions $W_k, k \geq 1$, and a deterministic linear drift term $\gamma u dt$ with a fixed parameter γ . The Brownian motions $W_k, k \geq 1$, are defined on a complete filtered Wiener space $(\Omega, \mathcal{F}, (\mathcal{F}_t)_{t \geq 0}, P)$. We assume that the noise parameters $\sigma_k, k \geq 1$, are such that $\sum_{k=1}^{\infty} \sigma_k^2 < \infty$.

To formulate the dynamics of the above stochastic Navier-Stokes equation, we introduce the following standard spaces:

Consider the Hilbert space

$$V := \{v \in H_0^1(D, \mathbf{R}^2) : \nabla \cdot v = 0 \text{ a.e. in } D\},$$

with the norm

$$\|v\|_V := \left(\int_D |\nabla v|^2 dx \right)^{\frac{1}{2}}$$

and inner product $\ll \cdot, \cdot \gg$. Denote by H the closure of V in the L^2 -norm

$$|v|_H := \left(\int_D |v|^2 dx \right)^{\frac{1}{2}}.$$

The inner product on H will be denoted by $\langle \cdot, \cdot \rangle$.

Denote by P_H the Helmholtz-Hodge projection from the Hilbert space $L^2(D, \mathbf{R}^2)$ onto H . Define the (Stokes) operator A in H by the formula

$$Au := -\nu P_H \Delta u, \quad u \in H^2(D, \mathbf{R}^2) \cap V,$$

and the nonlinear operator B by

$$B(u, v) := P_H((u \cdot \nabla)v),$$

whenever u, v are such that $(u \cdot \nabla)v$ belongs to the space L^2 . We will often use the short notation $B(u) := B(u, u)$.

By applying the operator P_H to each term of the above stochastic Navier-Stokes equation (SNSE), we can rewrite the equation in the following abstract form:

$$du(t) + Au(t)dt + B(u(t))dt = \gamma u(t) dt + \sum_{k=1}^{\infty} \sigma_k u(t) dW_k(t) \quad (1.2)$$

in $L^2(0, T; V')$ with the initial condition

$$u(0) = u_0 \in H, \quad (1.3)$$

where V' is the dual of V .

There is a large amount of literature on the stochastic Navier-Stokes equation. We will only refer to some of it. A good reference for stochastic Navier-Stokes equations driven by additive noise is the book [D-Z.1] and the references therein. The existence and uniqueness of solutions of stochastic $2D$ Navier-Stokes equations with multiplicative noise were obtained in [Fl.1] and [S-S]. Ergodic properties and invariant measures of the stochastic $2D$ Navier-Stokes equations are studied in [Fl.2], [M-Y] and [H-M]. The results in [M-Y] address important aspects of the ergodic theory and invariant measures for $2D$ stochastic Navier-Stokes equations with (additive) periodic random “kicks”. The small noise large deviation of the stochastic $2D$ Navier-Stokes equations was established in [S-S] and the large deviation of occupation measures was considered in [Gourcy].

The purpose of this paper is to study the dynamics of the two-dimensional stochastic Navier-Stokes equation (1.1) driven by multiplicative noise. In particular, we will establish the following:

- existence of a perfect locally compacting $C^{1,1}$ cocycle (semiflow) generated by all solutions of the stochastic Navier-Stokes equation;
- long-time asymptotics for the stochastic semiflow given by a countable non-random Lyapunov spectrum of the cocycle;
- existence of countable families of $C^{1,1}$ local and global flow-invariant submanifolds through the zero equilibrium solution (when $\gamma = 0$);
- sufficient conditions on the parameters $\nu, \gamma, \sigma_i, i \geq 1$, for hyperbolicity of the zero equilibrium; viz. existence of flow-invariant local stable/unstable manifolds in the neighborhood of the equilibrium;
- sufficient conditions on the parameters $\nu, \gamma, \sigma_i, i \geq 1$, and the geometry of the domain D to guarantee uniqueness of the stationary solution.

2 Preliminaries

Let us identify the Hilbert space H in Section 1 with its dual H' . We then consider the stochastic Navier-Stokes equation (1.1) in the framework of Gelfand triple:

$$V \subset H \cong H' \subset V'$$

where V' is the dual of V . Thus, we may consider A as a bounded operator from V into V' . Moreover, we also denote by $\langle \cdot, \cdot \rangle: V \times V' \rightarrow \mathbf{R}$, the canonical bilinear pairing between

V and V' . Hence, using integration by parts, we have

$$\langle Au, w \rangle = \nu \sum_{i,j=1}^2 \int_D \partial_i u_j \partial_i w_j dx = \nu \ll u, w \gg \quad (2.1)$$

for $u = (u_1, u_2) \in V$, $w = (w_1, w_2) \in V$.

Define the real-valued trilinear form b on $H \times H \times H$ by setting

$$b(u, v, w) := \sum_{i,j}^2 \int_D u_i \partial_i v_j w_j dx, \quad (2.2)$$

whenever the integral in (2.2) makes sense. In particular, if $u, v, w \in V$, then

$$b(u, v, w) = \langle B(u, v), w \rangle = \langle (u \cdot \nabla)v, w \rangle = \sum_{i,j}^2 \int_D u_i \partial_i v_j w_j dx.$$

Using integration by parts, it is easy to see that

$$b(u, v, w) = -b(u, w, v), \quad (2.3)$$

for all $u, v, w \in V$. Thus,

$$b(u, v, v) = 0 \quad (2.4)$$

for all $u, v \in V$.

Throughout the paper, we will denote various generic positive constants by the same letter c , although the constants may differ from line to line. We now list some well-known estimates for b which will be used frequently in the sequel (see [Te],[Ro] for example):

$$|b(u, v, w)| \leq c \|u\|_V \cdot \|v\|_V \cdot \|w\|_V, \quad u, v, w \in V, \quad (2.5)$$

$$|b(u, v, w)| \leq c |u|_H \cdot \|v\|_V \cdot |Aw|_H, \quad u \in H, v \in V, w \in D(A), \quad (2.6)$$

$$|b(u, v, w)| \leq c \|u\|_V \cdot |v|_H \cdot |Aw|_H, \quad u \in V, v \in H, w \in D(A), \quad (2.7)$$

$$|b(u, v, w)| \leq 2 \|u\|_V^{\frac{1}{2}} \cdot |u|_H^{\frac{1}{2}} \cdot \|w\|_V^{\frac{1}{2}} \cdot |w|_H^{\frac{1}{2}} \cdot \|v\|_V, \quad u, v, w \in V. \quad (2.8)$$

Moreover, combining (2.3) and (2.8), we obtain

$$|B(u, w)|_{V'} = \sup_{\|v\|_V \leq 1} |b(u, w, v)| = \sup_{\|v\|_V \leq 1} |b(u, v, w)| \leq 2 \|u\|_V^{\frac{1}{2}} \cdot |u|_H^{\frac{1}{2}} \cdot \|w\|_V^{\frac{1}{2}} \cdot |w|_H^{\frac{1}{2}} \quad (2.9)$$

for all $u, w \in V$.

3 Existence of the cocycle

In this section, we will show that strong solutions of the stochastic NSE generate a Fréchet $C^{1,1}$ locally compacting cocycle (viz. stochastic semiflow) $u : \mathbf{R}^+ \times H \times \Omega \rightarrow H$ on the Hilbert space H . Our approach is to use a variational technique which transforms the stochastic NSE into a *random* NSE that we then analyze using the classical techniques of Galerkin approximations and a priori estimates (cf. [Te], [Ro]).

Consider the stochastic NSE

$$\begin{cases} du(t, f) + Au(t, f)dt + B(u(t, f))dt = \gamma u(t, f) dt + \sum_{k=1}^{\infty} \sigma_k u(t, f) dW_k(t), & t > 0, \\ u(0, f) = f \in H. \end{cases} \quad (3.1)$$

It is known that for each $f \in H$, the SNSE (3.1) admits a unique strong solution $u(\cdot, f) \in L^2(\Omega; C([0, T]; H)) \cap L^2(\Omega \times [0, T]; V)$ ([B-C-F]). Writing (3.1) in integral form, we have

$$u(t, f) = f - \int_0^t Au(s, f) ds - \int_0^t B(u(s, f)) ds + \gamma \int_0^t u(s, f) ds + \sum_{k=1}^{\infty} \int_0^t \sigma_k u(s, f) dW_k(s), \quad (3.2)$$

for all $t \in [0, T]$.

Let $Q : [0, \infty) \times \Omega \rightarrow \mathbf{R}$ be the solution of the one-dimensional linear sode

$$\begin{cases} dQ(t) = \gamma Q(t) dt + \sum_{k=1}^{\infty} \sigma_k Q(t) dW_k(t), & t \geq 0, \\ Q(0) = 1. \end{cases} \quad (3.3)$$

By Itô's formula, we have

$$Q(t) = \exp \left\{ \sum_{k=1}^{\infty} \sigma_k W_k(t) - \frac{t}{2} \sum_{k=1}^{\infty} \sigma_k^2 + \gamma t \right\}, \quad t \geq 0. \quad (3.4)$$

This implies that

$$E\|Q\|_{\infty} < \infty$$

where

$$\|Q\|_{\infty} \equiv \|Q(\cdot, \omega)\|_{\infty} := \sup_{0 \leq t \leq T} Q(t, \omega), \quad \omega \in \Omega,$$

for any finite positive T . Define

$$v(t, f) := u(t, f)Q^{-1}(t), \quad t \geq 0. \quad (3.5)$$

Applying Itô's formula to the relation $u(t, f) = v(t, f)Q(t)$, $t \geq 0$, and using (3.3), it is easy to see that $v(t) \equiv v(t, f)$ satisfies the random NSE

$$\left. \begin{aligned} dv(t) &= -Av(t) dt - Q(t)B(v(t)) dt, \quad t \geq 0, \\ v(0) &= f \in H. \end{aligned} \right\} \quad (3.6)$$

Our next proposition gives a priori bounds on solutions of the random SNE (3.6).

Proposition 3.1. *For $f \in H$ and $\omega \in \Omega$, let $v(\cdot, f, \omega) \in C([0, T], H) \cap L^2([0, T], V)$ be a solution of (3.6) on $[0, T]$ for some $T > 0$. Then for each $\omega \in \Omega$ and any $f \in H$, the following estimates hold*

$$\sup_{0 \leq t \leq T} |v(t, f, \omega)|_H \leq |f|_H \quad (3.7)$$

and

$$\int_0^T \|v(t, f, \omega)\|_V^2 dt \leq \frac{1}{2\nu} |f|_H^2. \quad (3.8)$$

Moreover, for each $\omega \in \Omega$, the map $H \ni f \mapsto v(\cdot, f, \omega) \in C([0, T], H) \cap L^2([0, T], V)$ is Lipschitz on bounded sets in H .

Proof. Let $f \in H$ and $v(t) \equiv v(t, f, \omega)$, $t \in [0, T]$, be a solution of (3.6). We fix and suppress $\omega \in \Omega$ throughout this proof. Employing the divergence free condition, $\langle B(v), v \rangle = 0$, we obtain

$$\begin{aligned} |v(t, f)|_H^2 &= |f|_H^2 - 2 \int_0^t \langle Av(s, f), v(s, f) \rangle ds - 2 \int_0^t Q(s) \langle B(v(s, f), v(s, f)) \rangle ds \\ &= |f|_H^2 - 2 \int_0^t \langle Av(s, f), v(s, f) \rangle ds \\ &= |f|_H^2 - 2\nu \int_0^t \|v(s, f)\|_V^2 ds \end{aligned} \quad (3.9)$$

for all $t \in [0, T]$. Hence,

$$|v(t, f)|_H^2 + 2\nu \int_0^t \|v(s, f)\|_V^2 ds = |f|_H^2, \quad t \in [0, T].$$

This immediately gives (3.7) and (3.8).

It remains to prove the last assertion of the proposition. Let $f, g \in H$, and $t \in [0, T]$ for the rest of the proof. Using the identity

$$b(u, v, v) = 0, \quad u, v \in V,$$

and the chain rule we obtain

$$|v(t, f) - v(t, g)|_H^2$$

$$\begin{aligned}
&= |f - g|_H^2 - 2 \int_0^t \langle A(v(s, f) - v(s, g)), v(s, f) - v(s, g) \rangle ds \\
&- 2 \int_0^t Q(s) \langle B(v(s, f)) - B(v(s, g)), v(s, f) - v(s, g) \rangle ds \\
&= |f - g|_H^2 - 2\nu \int_0^t \|v(s, f) - v(s, g)\|_V^2 ds \\
&- 2 \int_0^t Q(s) [b(v(s, f), v(s, f), v(s, f) - v(s, g)) - b(v(s, g), v(s, g), v(s, f) - v(s, g))] ds \\
&= |f - g|_H^2 - 2\nu \int_0^t \|v(s, f) - v(s, g)\|_V^2 ds \\
&- 2 \int_0^t Q(s) b(v(s, f) - v(s, g), v(s, g), v(s, f) - v(s, g)) ds. \tag{3.10}
\end{aligned}$$

Thus, we have

$$\begin{aligned}
|v(t, f) - v(t, g)|_H^2 &\leq |f - g|_H^2 - 2\nu \int_0^t \|v(s, f) - v(s, g)\|_V^2 ds \\
&\quad + 4\|Q\|_\infty \int_0^t \|v(s, f) - v(s, g)\|_V \|v(s, g)\|_V |v(s, f) - v(s, g)|_H ds \\
&\leq |f - g|_H^2 - \nu \int_0^t \|v(s, f) - v(s, g)\|_V^2 ds \\
&\quad + 4\frac{\|Q\|_\infty^2}{\nu} \int_0^t \|v(s, g)\|_V^2 |v(s, f) - v(s, g)|_H^2 ds. \tag{3.11}
\end{aligned}$$

Applying Gronwall's lemma (Lemma 5.1) to the above inequality and using (3.8), we get

$$\begin{aligned}
|v(t, f) - v(t, g)|_H^2 + \nu \int_0^t \|v(s, f) - v(s, g)\|_V^2 ds \\
\leq |f - g|_H^2 \exp\left(4\frac{\|Q\|_\infty^2}{\nu} \int_0^T \|v(s, g)\|_V^2 ds\right) \\
\leq |f - g|_H^2 \exp\left(\frac{2}{\nu^2} \|Q\|_\infty^2 |g|_H^2\right). \tag{3.12}
\end{aligned}$$

This implies that, for each $\omega \in \Omega$, the solution map

$$H \ni f \mapsto v(\cdot, f, \omega) \in C([0, T], H) \cap L^2([0, T], V)$$

(when it exists) is Lipschitz on bounded sets in H . \square

Our next proposition proves the existence of a unique strong solution to the random SNE (3.6).

Proposition 3.2. *Let $f \in H$, $\omega \in \Omega$. Then for each $T > 0$, there exists a unique solution $v(\cdot, f, \omega) \in C([0, T], H) \cap L^2([0, T], V)$ to equation (3.6). Furthermore, the solution map $\mathbf{R}^+ \times H \times \Omega \ni f \mapsto v(t, f, \omega) \in H$ is jointly measurable, and for each f the process $v(\cdot, f, \cdot) : \mathbf{R}^+ \times \Omega \rightarrow H$ is $(\mathcal{F}_t)_{t \geq 0}$ -adapted.*

Proof. The proof is a modification of the argument in the case of the classical deterministic 2D Navier-Stokes equation.

Let $f \in H$, fix and suppress $\omega \in \Omega$. We use Galerkin approximations to prove existence of a solution to the random NSE

$$\left. \begin{aligned} dv(t) &= -Av(t) dt - Q(t)B(v(t)) dt, \quad t > 0, \\ v(0) &= f \in L^2(D, \mathbf{R}^2) = H, \\ v(t) |_{\partial D} &= 0, \quad t > 0. \end{aligned} \right\} \quad (3.13)$$

Let $\{e_i\}_{i=1}^\infty$ be a complete orthonormal basis of H that consists of eigenvectors of the operator $-A$ under Dirichlet boundary conditions with corresponding eigenvalues $\{\mu_i\}_{i=1}^\infty$; that is $A(e_i) = -\mu_i e_i$, $e_i|_{\partial D} = 0$, $i \geq 1$. Let H_n denote the n -dimensional subspace of H spanned by $\{e_1, e_2, \dots, e_n\}$. Define $f_n \in H_n$ by

$$f_n := \sum_{j=1}^n \langle f, e_j \rangle e_j.$$

Clearly, the sequence $\{f_n\}_{n=1}^\infty$ converges to f in H . Now for every integer $n \geq 1$, we seek a solution v_n of the random NSE

$$\left. \begin{aligned} dv_n(t) &= -Av_n(t) dt - Q(t)B(v_n(t)) dt, \quad t > 0, \\ v_n(0) &= f_n, \\ v_n(t) |_{\partial D} &= 0, \quad t > 0, \end{aligned} \right\} \quad (3.13^n)$$

such that

$$v_n(t) := \sum_{j=1}^n g_{jn}(t) e_j, \quad t \geq 0,$$

for appropriate choice of the real-valued random processes g_{jn} . We will show that the Fourier coefficients $g_{jn}(t)$ solve a system of random ordinary differential equations with locally Lipschitz coefficients. To see this, we proceed as follows. Since v_n satisfies the NSE (3.13ⁿ), then for each $1 \leq j \leq n$, we have

$$\begin{aligned} dg_{jn}(t) &= d\langle v_n(t), e_j \rangle \\ &= -\langle Av_n(t), e_j \rangle dt - Q(t) \langle (v_n(t) \cdot \nabla) v_n(t), e_j \rangle dt \\ &= -\langle v_n(t), Ae_j \rangle dt - Q(t) \langle (v_n(t) \cdot \nabla) v_n(t), e_j \rangle dt \\ &= \mu_j g_{jn}(t) dt - Q(t) \langle (v_n(t) \cdot \nabla) v_n(t), e_j \rangle dt \end{aligned} \quad (3.14)$$

for all $t > 0$. Consider

$$\begin{aligned} (v_n(t) \cdot \nabla)v_n(t) &= \left\{ \sum_{i=1}^n g_{in}(t)(e_i \cdot \nabla) \right\} \left(\sum_{k=1}^n g_{kn}(t)e_k \right) \\ &= \sum_{i,k=1}^n g_{in}(t)g_{kn}(t)(e_i \cdot \nabla)(e_k). \end{aligned}$$

Hence

$$\begin{aligned} \langle (v_n(t) \cdot \nabla)v_n(t), e_j \rangle &= \sum_{i,k=1}^n g_{in}(t)g_{kn}(t) \langle (e_i \cdot \nabla)(e_k), e_j \rangle \\ &= \sum_{i,k=1}^n g_{in}(t)g_{kn}(t)b(e_i, e_k, e_j), \quad 1 \leq j \leq n. \end{aligned} \tag{3.15}$$

Substituting (3.15) into (3.14) gives the following random system of ode's for $g_{jn}(t)$, $1 \leq j \leq n$,

$$\left. \begin{aligned} dg_{jn}(t) &= \mu_j g_{jn}(t) dt - Q(t) \sum_{i,k=1}^n g_{in}(t)g_{kn}(t)b(e_i, e_k, e_j)dt, \quad t > 0, \\ g_{jn}(0) &= \langle f, e_j \rangle. \end{aligned} \right\} \tag{3.16}$$

The vector fields in (3.16) are locally Lipschitz and so the system (3.16) of random ode's admits a unique local solution defined on a local time interval $[0, T_0)$, where T_0 is possibly random. Hence the system (3.13ⁿ) has a unique local solution defined on $[0, T_0)$. Since Q is jointly measurable and $(\mathcal{F}_t)_{t \geq 0}$ -adapted, then so are the g_{jn} 's.

To show that $T_0 = \infty$ a.s., we first derive a priori estimates on v_n (or the g_{jn}). Suppose $T_0 \equiv T_0(\omega) < \infty$ for some $\omega \in \Omega$. Multiply both sides of (3.13ⁿ) by $v_n(t)$, integrate over D and use the relation

$$\langle B(v_n(t)), v_n(t) \rangle_H = 0, \quad n \geq 1, \quad t \in [0, T_0),$$

to obtain

$$d|v_n(t)|_H^2 = -2\langle Av_n(t), v_n(t) \rangle_H dt, \quad t \in [0, T_0).$$

Therefore,

$$d|v_n(t)|^2 + 2\nu \int_D |\nabla v_n(t)|^2 dt = 0, \quad 0 < t < T_0.$$

Hence,

$$|v_n(t)|^2 - |v_n(0)|_H^2 + 2\nu \int_0^t \|v_n(s)\|_V^2 ds = 0, \quad 0 < t < T_0;$$

and so

$$|v_n(t)|_H^2 + 2\nu \int_0^t \|v_n(s)\|_V^2 ds = |f_n|_H^2 \leq |f|_H^2,$$

for all $n \geq 1$ and all $t \in (0, T_0)$. In particular,

$$\sup_{0 \leq t < T_0} |v_n(t)|_H^2 \leq |f|_H^2 \quad (3.17)$$

and

$$\int_0^t \|v_n(s)\|_V^2 ds \leq \frac{1}{2\nu} |f|_H^2 \quad (3.18)$$

for all $t \in [0, T_0)$ and all $n \geq 1$.

Use the estimate

$$|B(u_1, u_2)|_{V'} \leq 2\|u_1\|_V^{1/2} \cdot |u_1|_H^{1/2} \cdot \|u_2\|_V^{1/2} \cdot |u_2|_H^{1/2}, \quad u_1, u_2 \in V, \quad (3.19)$$

to get

$$|B(u)|_{V'} \leq 2\|u\|_V \cdot |u|_H, \quad u \in V. \quad (3.20)$$

We now view (3.13ⁿ) as an integral equation in V' :

$$v_n(t) = f_n - \int_0^t Av_n(s) ds - \int_0^t Q(s)B(v_n(s)) ds, \quad 0 \leq t < T_0. \quad (3.21)$$

Consider

$$\begin{aligned} |Q(s)B(v_n(s))|_{V'} &\leq 2\|Q\|_\infty \cdot |v_n(s)|_H \cdot \|v_n(s)\|_V, \\ &\leq 2\|Q\|_\infty \cdot |f|_H \cdot \|v_n(s)\|_V, \quad 0 \leq s < T_0. \end{aligned} \quad (3.22)$$

In order to show that

$$\lim_{t \rightarrow T_0^-} v_n(t) = f_n - \int_0^{T_0} Av_n(s) ds - \int_0^{T_0} Q(s)B(v_n(s)) ds, \quad (3.23)$$

it is sufficient to prove that the map

$$[0, T_0) \ni t \mapsto \theta(t) := \int_0^t Q(s)B(v_n(s)) ds \in V' \quad (3.24)$$

is uniformly continuous. To do this, let $0 \leq t_1 < t_2 < T_0$. Using (3.22), Hölder's inequality and (3.18), we get

$$\begin{aligned} |\theta(t_2) - \theta(t_1)|_{V'} &= \left| \int_{t_1}^{t_2} Q(s)B(v_n(s)) ds \right|_{V'} \\ &\leq \int_{t_1}^{t_2} |Q(s)B(v_n(s))|_{V'} ds \\ &\leq 2\|Q\|_\infty \cdot |f|_H \cdot \int_{t_1}^{t_2} \|v_n(s)\|_V ds \end{aligned}$$

$$\begin{aligned}
&\leq 2\|Q\|_\infty \cdot |f|_H \cdot \left\{ \int_{t_1}^{t_2} \|v_n(s)\|_V^2 ds \right\}^{1/2} \cdot (t_2 - t_1)^{1/2} \\
&\leq 2\|Q\|_\infty \cdot |f|_H \cdot \frac{1}{\sqrt{2\nu}} \cdot |f|_H \cdot (t_2 - t_1)^{1/2} \\
&= \sqrt{\frac{2}{\nu}} |f|_H^2 \cdot \|Q\|_\infty (t_2 - t_1)^{1/2}
\end{aligned} \tag{3.25}$$

The above inequality implies that the map (3.24) is uniformly $\frac{1}{2}$ -Hölder continuous on $[0, T_0)$. Since $v_n(s) \in H_n$, the n -dimensional linear span of $\{e_i\}_{i=1}^n$, and H_n is invariant under A , then it follows from (3.17) that

$$\begin{aligned}
|Av_n(s)|_{V'} &\leq |Av_n(s)|_H \leq \|A|_{H_n}\|_{L(H_n)} \cdot |v_n(s)|_H \\
&\leq \|A|_{H_n}\|_{L(H_n)} \cdot |f|_H
\end{aligned} \tag{3.26}$$

for all $s \in [0, T_0)$ and all $n \geq 1$. In the above inequality, $A|_{H_n} \in L(H_n)$ is the restriction of A to H_n . Hence (3.23) holds for all $n \geq 1$.

Define

$$v_n(T_0) := \lim_{t \rightarrow T_0^-} v_n(t) = f_n - \int_0^{T_0} Av_n(s) ds - \int_0^{T_0} Q(s)B(v_n(s)) ds, \quad n \geq 1.$$

By local existence, we get a local solution $v_n : [T_0, T_0 + \epsilon) \times \Omega \rightarrow \mathbf{R}^2$ of the NSE

$$\begin{aligned}
dv_n(t) &= -Av_n(t) dt - Q(t)B(v_n(t)) dt, \quad T_0 < t < T_0 + \epsilon, \\
v_n(t) |_{t=T_0} &= v_n(T_0) \in H.
\end{aligned}$$

This contradicts the maximality of T_0 . Hence $T_0 = \infty$ a.s.

We next show that the sequence $\{v_n\}_{n=1}^\infty$ converges to a weak solution v of the random NSE (3.13).

As before, we view equation (3.13ⁿ) as an equation in V' :

$$\frac{dv^n(t)}{dt} = -Av^n(t) - Q(t)B(v^n(t)).$$

Therefore, using (2.9), (3.17), (3.18) and the fact that $A|_V : V \rightarrow V'$ is continuous linear, we have

$$\begin{aligned}
\int_0^T \left\| \frac{dv^n(t)}{dt} \right\|_{V'}^2 dt &\leq 2 \int_0^T \|Av^n(t)\|_{V'}^2 dt + 2\|Q\|_\infty \int_0^T \|B(v^n(t))\|_{V'}^2 dt \\
&\leq C \int_0^T \|v^n(t)\|_V^2 dt + C \int_0^T \|v^n(t)\|_V^2 |v^n(t)|_H^2 dt \\
&\leq \frac{C}{2\nu} |f|_H^2 (1 + |f|_H^2)
\end{aligned} \tag{3.27}$$

where C is a positive random constant independent of f . Since the embedding $V \hookrightarrow H$ is compact, by the proof of Theorem 2.1 in ([Te], pp. 111-113), it follows from (3.17), (3.18) and (3.27) that there exists a subsequence $v^{n_k}(t), k \geq 1$, and $v(t)$ such that $v^{n_k}(\cdot) \rightarrow v(\cdot)$ in the weak star topology of $C([0, T], H)$, $v^{n_k}(\cdot) \rightarrow v(\cdot)$ weakly in $L^2([0, T], V)$ and moreover $v^{n_k}(\cdot) \rightarrow v(\cdot)$ strongly in $L^2([0, T], H)$ as $k \rightarrow \infty$. For $w \in H_m$, if $n_k \geq m$ we have

$$\begin{aligned} \langle v^{n_k}(t), w \rangle &= \langle v^{n_k}(0), w \rangle - \int_0^t \langle Av^{n_k}(s), w \rangle ds + \int_0^t Q(s) b(v^{n_k}(s), w, v^{n_k}(s)) ds \\ &= \langle v^{n_k}(0), w \rangle - \int_0^t \langle Av^{n_k}(s), w \rangle ds + \sum_{i,j=1}^2 \int_0^t \int_D Q(s) v_i^{n_k}(s) (\partial_i w_j) v_j^{n_k}(s) dx ds \end{aligned} \quad (3.28)$$

for all $t \in [0, T]$. Letting $k \rightarrow \infty$ in the above relation, we obtain

$$\begin{aligned} \langle v(t), w \rangle &= \langle f, w \rangle - \int_0^t \langle Av(s), w \rangle ds + \sum_{i,j=1}^2 \int_0^t \int_D Q(s) v_i(s) (\partial_i w_j) v_j(s) dx ds \\ &= (f, w) - \int_0^t \langle Av(s), w \rangle ds - \int_0^t Q(s) \langle B(v(s)), w \rangle ds \end{aligned} \quad (3.29)$$

for all $t \in [0, T]$ and all $m \geq 1$. Since m is arbitrary and $\bigcup_{m=1}^{\infty} H_m$ is dense in V , it follows that v is a solution to equation (3.6). Uniqueness follows by setting $f = g$ in (3.12). Since the Galerkin approximations v_n are jointly measurable and $(\mathcal{F}_t)_{t \geq 0}$ -adapted, it follows that the limiting process v must have the same measurability properties. \square

Our next result addresses the issue of local compactness of the solution map

$$H \ni f \mapsto v(t, f, \omega) \in H$$

for $t > 0$, $\omega \in \Omega$.

Proposition 3.3. *For $t > 0$ and $\omega \in \Omega$, the solution map $H \ni f \mapsto v(t, f, \omega) \in H$ of (3.6) sends bounded sets into relatively compact sets in H .*

Proof. Fix $\omega \in \Omega$ throughout this proof.

First, we show that the map $[0, T] \ni t \mapsto \sqrt{t}v(t, f, \omega) \in V$ is L^∞ , and provide a bound for v in $L^\infty([0, T], V)$. Let $f \in V$. Then by an argument similar to the proof of Theorem 3.10 in ([Te1]) (page 314), one can show that $v(\cdot, f, \omega) \in L^2([0, T], H^2(D)) \cap L^\infty([0, T], V)$ and the following energy equation holds:

$$\frac{d}{dt} \|v(t, f, \omega)\|_V^2 + 2|Av(t, f, \omega)|_H^2 = -Q(t) \langle B(v(t, f, \omega)), Av(t, f, \omega) \rangle \quad (3.30)$$

for all $t \in (0, T)$. Consequently,

$$\begin{aligned}
& \frac{d}{dt}(t\|v(t, f, \omega)\|_V^2) \\
&= -2t|Av(t, f, \omega)|_H^2 - tQ(t) \langle B(v(t, f, \omega)), Av(t, f, \omega) \rangle + \|v(t, f, \omega)\|_V^2 \\
&\leq -2t|Av(t, f, \omega)|_H^2 + ctQ(t)|v(t, f, \omega)|_H^{\frac{1}{2}}\|v(t, f, \omega)\|_V|Av(t, f, \omega)|_H^{\frac{3}{2}} + \|v(t, f, \omega)\|_V^2 \\
&\leq ctQ(t)^4|v(t, f, \omega)|_H^2\|v(t, f, \omega)\|_V^4 + \|v(t, f, \omega)\|_V^2, \quad t \in (0, T], \tag{3.31}
\end{aligned}$$

where the following Young's inequality "with ϵ ":

$$ab \leq \frac{a^4}{4\epsilon^4} + \frac{3\epsilon^{4/3}}{4}b^{4/3}, \quad a, b \geq 0,$$

and the fact that

$$|B(u)|_H \leq c|u|_H^{\frac{1}{2}}\|u\|\|Au|_H^{\frac{1}{2}}, \quad u \in V,$$

have been used. By Gronwall's inequality it follows from (3.31) that

$$\begin{aligned}
\|\sqrt{\cdot}v(\cdot, f, \omega)\|_{L^\infty([0, T], V)}^2 &\leq \left(\int_0^T \|v(t, f, \omega)\|_V^2 dt \right) \exp \left(c\|Q\|_\infty^4 \int_0^T |v(t, f, \omega)|_H^2 \|v(t, f, \omega)\|_V^2 dt \right) \\
&\leq \frac{1}{2\nu}|f|_H^2 \exp \left(c\|Q\|_\infty^4 \frac{1}{2\nu}|f|_H^4 \right). \tag{3.32}
\end{aligned}$$

Since the right side of (3.32) depends only on the H -norm of f , by a limiting procedure it is easy to see that (3.32) also holds for all $f \in H$.

Fix $t > 0$, $f \in H$. Then, for $0 < \delta < t$,

$$v(t, f, \omega) = T_\delta[v(t - \delta, f, \omega)] + \int_{t-\delta}^t T_{t-s}B(v(s, f, \omega)) ds. \tag{3.33}$$

Suppose $\delta_k \searrow 0$, $0 < \delta_k < t$, and let $\{f_n\}_{n=1}^\infty \subset H$ be a bounded sequence; i.e., there exists $M > 0$ such that $|f_n| \leq M$ for all $n \geq 1$.

Claim: There exists a subsequence $\{\tilde{f}_n\}_{n=1}^\infty \subset \{f_n\}_{n=1}^\infty$ such that for each $k \geq 1$, the sequence $\left\{ T_{\delta_k}[v(t - \delta_k, \tilde{f}_n, \omega)] \right\}_{n=1}^\infty$ converges in H .

Proof of Claim We use a diagonalization argument. The set $\{v(t - \delta_1, f_n, \omega) : n \geq 1\}$ is bounded in H because $|v(t - \delta_1, f_n, \omega)|_H \leq |f_n|_H \leq M$ for all $n \geq 1$. So by compactness of $T_{\delta_1} : H \rightarrow H$, the sequence $\left\{ T_{\delta_1}[v(t - \delta_1, f_n, \omega)] \right\}_{n=1}^\infty$ has a convergent subsequence. Therefore, there is a subsequence $\{f_n^1\}_{n=1}^\infty$ of $\{f_n\}_{n=1}^\infty$ such that the sequence $\left\{ T_{\delta_1}[v(t - \delta_1, f_n^1, \omega)] \right\}_{n=1}^\infty$ converges. Similarly, by compactness of the map

$$H \ni f \mapsto T_{\delta_2}[v(t - \delta_2, f, \omega)] \in H$$

there is a subsequence $\{f_n^2\}_{n=1}^\infty \subset \{f_n^1\}_{n=1}^\infty$ such that $\{T_{\delta_2}[v(t - \delta_2, f_n^2, \omega)]\}_{n=1}^\infty$ converges in H . By induction, there are subsequences $\{f_n^k\}_{n=1}^\infty$, $k \geq 1$, such that $\{T_{\delta_k}[v(t - \delta_k, f_n^k, \omega)]\}_{n=1}^\infty$ converges and $\{f_n^{k+1}\}_{n=1}^\infty \subset \{f_n^k\}_{n=1}^\infty$ for each $k \geq 1$. Let $\tilde{f}_n := f_n^n$, $n \geq 1$, be the diagonal subsequence of $\{f_n\}_{n=1}^\infty$. Then the sequence $\{T_{\delta_k}[v(t - \delta_k, \tilde{f}_n, \omega)]\}_{n=1}^\infty$ converges in H for each $k \geq 1$. This proves the claim.

We will now show that the map $H \ni f \mapsto v(t, f, \omega) \in H$ is compact i.e., takes bounded sets in H into relatively compact sets. It is sufficient to show that for the bounded sequence $\{f_n\}_{n=1}^\infty \subset H$ there exists a subsequence $\{\tilde{f}_n\}_{n=1}^\infty$ such that $\{v(t, \tilde{f}_n, \omega)\}_{n=1}^\infty$ converges. Pick the subsequence $\{\tilde{f}_n\} \subset \{f_n\}$ as in the claim with each sequence $\{T_{\delta_k}[v(t - \delta_k, \tilde{f}_n, \omega)]\}_{n=1}^\infty$ convergent. Consider

$$\begin{aligned}
|v(t, \tilde{f}_n, \omega) - v(t, \tilde{f}_m, \omega)|_H &\leq |T_{\delta_k}[v(t - \delta_k, \tilde{f}_n, \omega)] - T_{\delta_k}[v(t - \delta_k, \tilde{f}_m, \omega)]|_H \\
&\quad + \int_{t-\delta_k}^t |T_{t-s}B(v(s, \tilde{f}_n, \omega)) - T_{t-s}B(v(s, \tilde{f}_m, \omega))|_H ds \\
&\leq |T_{\delta_k}[v(t - \delta_k, \tilde{f}_n, \omega)] - T_{\delta_k}[v(t - \delta_k, \tilde{f}_m, \omega)]|_H \\
&\quad + 2C_M \frac{1}{\sqrt{t - \delta_k}} \sqrt{\delta_k},
\end{aligned} \tag{3.34}$$

for all $k \geq 1$ and all $m, n \geq 1$, where the following estimate has been used

$$\begin{aligned}
&|T_{t-s}B(v(s, \tilde{f}_n, \omega)) - T_{t-s}B(v(s, \tilde{f}_m, \omega))|_H \\
&\leq C \frac{1}{\sqrt{t-s}} [\|B(v(s, \tilde{f}_n, \omega))\|_{V'} + \|B(v(s, \tilde{f}_m, \omega))\|_{V'}] \\
&\leq C \frac{1}{\sqrt{t-s}} [|v(s, \tilde{f}_n, \omega)|_H \|v(s, \tilde{f}_n, \omega)\|_{V'} + |v(s, \tilde{f}_m, \omega)|_H \|v(s, \tilde{f}_m, \omega)\|_{V'}] \\
&\leq C \frac{1}{\sqrt{t-s}\sqrt{s}} \left[\sup_{0 \leq s \leq T} |v(s, \tilde{f}_n, \omega)|_H \sup_{0 \leq s \leq T} \|\sqrt{s}v(s, \tilde{f}_n, \omega)\|_{V'} + \right. \\
&\quad \left. + \sup_{0 \leq s \leq T} |v(s, \tilde{f}_m, \omega)|_H \sup_{0 \leq s \leq T} \|\sqrt{s}v(s, \tilde{f}_m, \omega)\|_{V'} \right] \\
&\leq C_M(\omega) \frac{1}{\sqrt{t-s}\sqrt{s}},
\end{aligned}$$

because of (3.32).

For fixed $k \geq 1$, the claim implies

$$\limsup_{m, n \rightarrow \infty} |T_{\delta_k}[v(t - \delta_k, \tilde{f}_n, \omega)] - T_{\delta_k}[v(t - \delta_k, \tilde{f}_m, \omega)]|_H = 0.$$

Take \limsup in (3.34) (with $k \geq 1$ fixed) and use the above relation to get

$$\limsup_{m, n \rightarrow \infty} |v(t, \tilde{f}_n, \omega) - v(t, \tilde{f}_m, \omega)|_H \leq 2C_M \frac{\sqrt{\delta_k}}{\sqrt{t - \delta_k}}, \tag{3.35}$$

for all $k \geq 1$.

Now let $k \rightarrow \infty$ in (3.35) to obtain

$$\limsup_{m,n \rightarrow \infty} |v(t, \tilde{f}_n, \omega) - v(t, \tilde{f}_m, \omega)|_H \leq 2C_M \lim_{k \rightarrow \infty} \frac{\sqrt{\delta_k}}{\sqrt{t - \delta_k}} = 0.$$

Therefore, $\{v(t, \tilde{f}_n, \omega)\}_{n=1}^{\infty}$ is a Cauchy sequence and hence converges in H . This proves compactness of the map $H \ni f \mapsto v(t, f, \omega) \in H$. \square

Theorem 3.1. *The solution map*

$$H \ni f \rightarrow v(t, f, \omega) \in H$$

is $C^{1,1}$ for $\omega \in \Omega$ and all $t \geq 0$, and has bounded Fréchet derivatives on bounded sets in H . Furthermore, the Fréchet derivative $Dv(t, f, \omega)(\cdot) : H \rightarrow H$ is compact for any $t > 0$ and $\omega \in \Omega$.

Proof. Let $f, g \in H$. Fix and suppress $\omega \in \Omega$ in this proof. Consider the following random integral equation

$$\begin{aligned} z(t, f)(g) &= g - \int_0^t Az(s, f)(g)ds - \int_0^t Q(s)(z(s, f)(g) \cdot \nabla)v(s, f)ds \\ &\quad - \int_0^t Q(s)(v(s, f) \cdot \nabla)z(s, f)(g)ds, \quad t \in [0, T]. \end{aligned} \quad (3.36)$$

The existence and uniqueness of the solution $z(t, f)(g)$ of (3.36) can be proved similarly as for the equation (3.6), using Galerkin approximations (cf. proof of Proposition 3.2). Furthermore, uniqueness of the solution to (3.36) implies that the solution $z(t, f)(g)$ is linear in g .

We will now derive some useful estimates for the solution $z(t, f)(g)$ of (3.36). Using the

chain rule in (3.36), we obtain

$$\begin{aligned}
|z(t, f)(g)|^2 &= |g|_H^2 - 2\nu \int_0^t \|z(s, f)(g)\|_V^2 ds \\
&\quad - 2 \int_0^t Q(s)b(z(s, f)(g), v(s, f), z(s, f)(g)) ds \\
&\quad - 2 \int_0^t Q(s)b(v(s, f), z(s, f)(g), z(s, f)(g)) ds \\
&\leq |g|_H^2 - 2\nu \int_0^t \|z(s, f)(g)\|_V^2 ds \\
&\quad + c\|Q\|_\infty \int_0^t |z(s, f)(g)|_H \|v(s, f)\|_V \|z(s, f)(g)\|_V ds \\
&\leq |g|_H^2 - 2\nu \int_0^t \|z(s, f)(g)\|_V^2 ds + c\|Q\|_\infty \epsilon \int_0^t \|z(s, f)(g)\|_V^2 ds \\
&\quad + c\|Q\|_\infty \epsilon^{-1} \int_0^t |z(s, f)(g)|_H^2 \|v(s, f)\|_V^2 ds \\
&= |g|_H^2 - \nu \int_0^t \|z(s, f)(g)\|_V^2 ds + c\|Q\|_\infty \epsilon^{-1} \int_0^t \|v(s, f)\|_V^2 |z(s, f)(g)|_H^2 ds \\
&\quad + (c\|Q\|_\infty \epsilon - \nu) \int_0^t \|z(s, f)(g)\|_V^2 ds, \quad t \in [0, T],
\end{aligned} \tag{3.37}$$

where we have used the following ‘‘Young inequality with ϵ ’’:

$$ab \leq \epsilon a^2 + \epsilon^{-1} b^2, \quad a, b > 0,$$

for any $\epsilon > 0$.

Now in (3.37), choose ϵ sufficiently small (and random) such that

$$c\|Q\|_\infty \epsilon < \nu.$$

So (3.37) implies

$$\|z(t, f)(g)\|_H^2 \leq |g|_H^2 - \nu \int_0^t \|z(s, f)(g)\|_V^2 ds + \tilde{c}\|Q\|_\infty \int_0^t \|v(s, f)\|_V^2 |z(s, f)(g)|_H^2 ds$$

for all $t \in [0, T]$. By Gronwall’s lemma (Lemma 5.1), the above inequality gives

$$\begin{aligned}
\sup_{0 \leq t \leq T} |z(t, f)(g)|_H^2 + \nu \int_0^T \|z(s, f)(g)\|_V^2 ds &\leq |g|_H^2 \exp \left(c\|Q\|_\infty^2 \int_0^T \|v(s, f)\|_V^2 ds \right) \\
&\leq |g|_H^2 \exp \left(c\|Q\|_\infty^2 \frac{1}{2\nu} |f|_H^2 \right),
\end{aligned} \tag{3.38}$$

where (3.8) has been used for the last inequality. Since $z(t, f)(g)$ is linear in g , (3.38) implies that $z(t, f)(\cdot) \in L(H)$ for each $t \in [0, T]$, and $z(\cdot, f)(\cdot) \in L(H, L^2([0, T], V))$. Furthermore,

$$\sup_{0 \leq t \leq T} \|z(t, f)\|_{L(H)} \leq \exp\left(\frac{1}{2}\tilde{c}\|Q\|_\infty^2 \frac{1}{2\nu}|f|_H^2\right). \quad (3.39)$$

Next we will show that the map

$$H \ni f \rightarrow v(t, f, \omega) \in H$$

has a continuous Fréchet derivative given by $Dv(t, f, \omega) = z(t, f, \omega)(\cdot)$. To this end, it suffices to prove that

$$\lim_{h \rightarrow 0} \sup_{|g|_H \leq 1} \left| \frac{v(t, f + hg, \omega) - v(t, f, \omega)}{h} - z(t, f)(g) \right|_H = 0 \quad (3.40)$$

and the map

$$H \ni f \rightarrow z(t, f, \omega) \in L(H)$$

is continuous. First, we prove

$$\lim_{h \rightarrow 0} \sup_{|g|_H \leq 1} \left\{ \sup_{0 \leq t \leq T} |v(t, f + hg) - v(t, f)|_H^2 + \nu \int_0^T \|v(s, f + hg) - v(s, f)\|_V^2 ds \right\} = 0. \quad (3.41)$$

Using the equations satisfied by $v(t, f)$ and $v(t, f + hg)$, the chain rule and “Young’s inequality with” ϵ , it follows that

$$\begin{aligned} & |v(t, f + hg) - v(t, f)|_H^2 \\ &= h^2 |g|_H^2 - 2\nu \int_0^t \|v(s, f + hg) - v(s, f)\|_V^2 ds \\ &\quad - 2 \int_0^t Q(s) b(v(s, f + hg) - v(s, f), v(s, f), v(s, f + hg) - v(s, f)) ds \\ &\leq h^2 |g|_H^2 - 2\nu \int_0^t \|v(s, f + hg) - v(s, f)\|_V^2 ds \\ &\quad + c \|Q\|_\infty \int_0^t |v(s, f + hg) - v(s, f)|_H \|v(s, f)\|_V \|v(s, f + hg) - v(s, f)\|_V ds \\ &\leq h^2 |g|_H^2 - \nu \int_0^t \|v(s, f + hg) - v(s, f)\|_V^2 ds \\ &\quad + c \|Q\|_\infty^2 \int_0^t |v(s, f + hg) - v(s, f)|_H^2 \|v(s, f)\|_V^2 ds \end{aligned} \quad (3.42)$$

for all $t \in [0, T]$. By Gronwall’s inequality, we deduce that

$$\sup_{0 \leq t \leq T} |v(t, f + hg) - v(t, f)|_H^2 + \nu \int_0^T \|v(s, f + hg) - v(s, f)\|_V^2 ds$$

$$\leq h^2 |g|_H^2 \exp \left(c \|Q\|_\infty^2 \int_0^t \|v(s, f)\|_V^2 ds \right) \quad (3.43)$$

for all $f, g \in H$ and $h \in \mathbf{R}$. This immediately implies (3.41). Set

$$U(t, f, g, h) = \frac{v(t, f + hg, \omega) - v(t, f, \omega)}{h}, \quad X(t, f, g, h) = U(t, f, g, h) - z(t, f)(g),$$

for $t \in [0, T]$ and $h \in \mathbf{R} \setminus \{0\}$. Then,

$$\begin{aligned} X(t, f, g, h) &= - \int_0^t AX(s, f, g, h) ds - \int_0^t Q(s) \left(v(s, f) \cdot \nabla \right) X(s, f, g, h) ds \\ &\quad - \int_0^t Q(s) \left(X(s, f, g, h) \cdot \nabla \right) v(s, f + hg) ds \\ &\quad + \int_0^t Q(s) \left(z(s, f)(g) \cdot \nabla \right) (v(s, f) - v(s, f + hg)) ds, \end{aligned} \quad (3.44)$$

for all $t \in [0, T]$. By the chain rule,

$$\begin{aligned} |X(t, f, g, h)|_H^2 &= -2\nu \int_0^t \|X(s, f, g, h)\|_V^2 ds \\ &\quad - 2 \int_0^t Q(s) b(X(s, f, g, h), v(s, f + hg), X(s, f, g, h)) ds \\ &\quad + 2 \int_0^t Q(s) b(z(s, f)(g), v(s, f) - v(s, f + hg), X(s, f, g, h)) ds, \end{aligned} \quad (3.45)$$

where $b(u, v, v) = 0$ has been used. Hence,

$$\begin{aligned} |X(t, f, g, h)|_H^2 &\leq -2\nu \int_0^t \|X(s, f, g, h)\|_V^2 ds \\ &\quad + c \int_0^t Q(s) |X(s, f, g, h)|_H \|v(s, f + hg)\|_V \|X(s, f, g, h)\|_V ds \\ &\quad + c \int_0^t Q(s) \|z(s, f)(g)\|_V^{\frac{1}{2}} |z(s, f)(g)|_H^{\frac{1}{2}} \|v(s, f + hg) - v(s, f)\|_V^{\frac{1}{2}} \\ &\quad \quad \quad \times \|v(s, f + hg) - v(s, f)\|_H^{\frac{1}{2}} \|X(s, f, g, h)\|_V ds, \end{aligned} \quad (3.46)$$

for $t \in [0, T]$. We next prove the following estimate

$$\begin{aligned} |X(t, f, g, h)|_H^2 &\leq -\nu \int_0^t \|X(s, f, g, h)\|_V^2 ds + c \int_0^t Q(s) |X(s, f, g, h)|_H^2 \|v(s, f + hg)\|_V^2 ds \\ &\quad + c \int_0^t Q(s) \|z(s, f)(g)\|_V^2 \|v(s, f + hg) - v(s, f)\|_H^2 ds \end{aligned}$$

$$+c \int_0^t Q(s) |z(s, f)(g)|_H^2 \|v(s, f + hg) - v(s, f)\|_V^2 ds, \quad (3.47)$$

for $t \in [0, T]$. Use (3.46) and “Young’s inequality with ϵ ” to see that

$$\begin{aligned} |X(t, f, g, h)|_H^2 &\leq -2\nu \int_0^t \|X(s, f, g, h)\|_V^2 ds \\ &\quad + c \int_0^t Q(s) |X(s, f, g, h)|_H \|v(s, f + hg)\|_V \|X(s, f, g, h)\|_V ds \\ &\quad + c \int_0^t Q(s) \|z(s, f)(g)\|_V^{1/2} |z(s, f)(g)|_H^{1/2} \|v(s, f + hg) - v(s, f)\|_V^{1/2} \times \\ &\quad \quad |v(s, f + hg) - v(s, f)|_H^{1/2} \|X(s, f, g, h)\|_V ds \\ &\leq -2\nu \int_0^t \|X(s, f, g, h)\|_V^2 ds + c\epsilon^{-1} \int_0^t Q(s) |X(s, f, g, h)|_H^2 \|v(s, f + hg)\|_V^2 ds \\ &\quad + \epsilon c \|Q\|_\infty \int_0^t \|X(s, f, g, h)\|_V^2 ds \\ &\quad + \epsilon c \|Q\|_\infty \int_0^t \|X(s, f, g, h)\|_V^2 ds \\ &\quad + \epsilon^{-1} c \int_0^t Q(s) \|z(s, f)(g)\|_V |z(s, f)(g)|_H \|v(s, f + hg) - v(s, f)\|_V \times \\ &\quad \quad \times |v(s, f + hg) - v(s, f)|_H ds \\ &\leq -2\nu \int_0^t \|X(s, f, g, h)\|_V^2 ds + c\epsilon^{-1} \int_0^t Q(s) |X(s, f, g, h)|_H^2 \|v(s, f + hg)\|_V^2 ds \\ &\quad + \epsilon c \|Q\|_\infty \int_0^t \|X(s, f, g, h)\|_V^2 ds + \epsilon c \|Q\|_\infty \int_0^t \|X(s, f, g, h)\|_V^2 ds \\ &\quad + \frac{1}{2}\epsilon^{-1} c \int_0^t Q(s) \|z(s, f)(g)\|_V^2 |v(s, f + hg) - v(s, f)|_H^2 ds \\ &\quad + \frac{1}{2}\epsilon^{-1} c \int_0^t Q(s) |z(s, f)(g)|_H^2 \|v(s, f + hg) - v(s, f)\|_V^2 ds, \end{aligned} \quad (3.48)$$

for $t \in [0, T]$. Now choose ϵ small enough such that $2\epsilon c \|Q\|_\infty < \nu$. This gives

$$\begin{aligned} |X(t, f, g, h)|_H^2 &\leq -\nu \int_0^t \|X(s, f, g, h)\|_V^2 ds \\ &\quad + c\epsilon^{-1} \int_0^t Q(s) |X(s, f, g, h)|_H^2 \|v(s, f + hg)\|_V^2 ds \\ &\quad + \frac{1}{2}\epsilon^{-1} c \int_0^t Q(s) \|z(s, f)(g)\|_V^2 |v(s, f + hg) - v(s, f)|_H^2 ds \end{aligned}$$

$$+ \frac{1}{2} \epsilon^{-1} c \int_0^t Q(s) |z(s, f)(g)|_H^2 \|v(s, f + hg) - v(s, f)\|_V^2 ds \quad (3.49)$$

for all $t \in [0, T]$, which implies (3.47).

By (3.47) and Gronwall's inequality (Lemma 5.1), it follows that

$$\begin{aligned} & \sup_{0 \leq t \leq T} |X(t, f, g, h)|_H^2 + \nu \int_0^T \|X(s, f, g, h)\|_V^2 ds \\ & \leq c \left[\|Q\|_\infty \sup_{0 \leq t \leq T} |v(t, f + hg) - v(t, f)|_H^2 \int_0^T \|z(s, f)(g)\|_V^2 ds \right. \\ & \quad \left. + \|Q\|_\infty \sup_{0 \leq t \leq T} |z(t, f)(g)|_H^2 \int_0^T \|v(t, f + hg) - v(s, f)\|_V^2 ds \right] \times \\ & \quad \times \exp \left(c \|Q\|_\infty \int_0^T \|v(s, f + hg)\|_V^2 ds \right) \end{aligned} \quad (3.50)$$

for all $f, g \in H$ and $h \in \mathbf{R} \setminus \{0\}$. By virtue of (3.41) and (3.38), (3.50) implies that

$$\lim_{h \rightarrow 0} \sup_{|g|_H \leq 1} \left\{ \sup_{0 \leq t \leq T} |X(t, f, g, h)|_H^2 + \nu \int_0^T \|X(s, f, g, h)\|_V^2 ds \right\} = 0. \quad (3.51)$$

The equality (3.40) follows immediately from the above relation.

To complete the proof that the map $H \ni f \mapsto v(t, f) \in H$ is $C^{1,1}$ (Fréchet), observe first that the Gateaux derivative $z(t, f) \in L(H)$. So for the map $H \ni f \mapsto v(t, f) \in H$ to be Fréchet continuously differentiable, it is sufficient to prove that the map $H \ni f \mapsto z(t, f) \in L(H)$ is Lipschitz continuous on bounded sets.

In what follows, let $g, f_1, f_2 \in H$ be such that $|f_i|_H \leq M$, $i = 1, 2$, $|g|_H \leq 1$ and $t \in [0, T]$. Consider (from (3.36)):

$$\begin{aligned} z(t, f_1)(g) - z(t, f_2)(g) &= - \int_0^t A[z(s, f_1)(g) - z(s, f_2)(g)] ds \\ &\quad - \int_0^t Q(s) (z(s, f_1)(g) \cdot \nabla) v(s, f_1) ds \\ &\quad + \int_0^t Q(s) (z(s, f_2)(g) \cdot \nabla) v(s, f_2) ds \\ &\quad - \int_0^t Q(s) (v(s, f_1) \cdot \nabla) z(s, f_1)(g) ds \\ &\quad + \int_0^t Q(s) (v(s, f_2) \cdot \nabla) z(s, f_2)(g) ds \\ &= - \int_0^t A[z(s, f_1)(g) - z(s, f_2)(g)] ds \end{aligned}$$

$$\begin{aligned}
& - \int_0^t Q(s) \{ [z(s, f_1)(g) - z(s, f_2)(g)] \cdot \nabla \} v(s, f_1) ds \\
& - \int_0^t Q(s) [z(s, f_2)(g) \cdot \nabla] \{ v(s, f_1) - v(s, f_2) \} ds \\
& - \int_0^t Q(s) (v(s, f_1) \cdot \nabla) [z(s, f_1)(g) - z(s, f_2)(g)] ds \\
& - \int_0^t Q(s) [\{ v(s, f_1) - v(s, f_2) \} \cdot \nabla] z(s, f_2)(g) ds. \quad (3.52)
\end{aligned}$$

Differentiating both sides of (3.52) with respect to t , taking inner products of the resulting differential equation with $z(t, f_1)(g) - z(t, f_2)(g)$, using the chain rule and integrating over t gives

$$\begin{aligned}
|z(t, f_1)(g) - z(t, f_2)(g)|_H^2 &= -2\nu \int_0^t \|z(s, f_1)(g) - z(s, f_2)(g)\|_V^2 ds \\
& - 2 \int_0^t Q(s) b(z(s, f_1)(g) - z(s, f_2)(g), v(s, f_1), z(s, f_1)(g) - z(s, f_2)(g)) ds \\
& - 2 \int_0^t Q(s) b(z(s, f_2)(g), v(s, f_1) - v(s, f_2), z(s, f_1)(g) - z(s, f_2)(g)) ds \\
& - 2 \int_0^t Q(s) b(v(s, f_1), z(s, f_1)(g) - z(s, f_2)(g), z(s, f_1)(g) - z(s, f_2)(g)) ds \\
& - 2 \int_0^t Q(s) b(v(s, f_1) - v(s, f_2), z(s, f_2)(g), z(s, f_1)(g) - z(s, f_2)(g)) ds \\
& = -2\nu \int_0^t \|z(s, f_1)(g) - z(s, f_2)(g)\|_V^2 ds + I_1 + I_2 + I_3
\end{aligned} \quad (3.53)$$

where we have used the fact that $b(u, w, w) = 0$; and

$$I_1 := -2 \int_0^t Q(s) b(z(s, f_1)(g) - z(s, f_2)(g), v(s, f_1), z(s, f_1)(g) - z(s, f_2)(g)) ds, \quad (3.54)$$

$$I_2 := -2 \int_0^t Q(s) b(z(s, f_2)(g), v(s, f_1) - v(s, f_2), z(s, f_1)(g) - z(s, f_2)(g)) ds, \quad (3.55)$$

$$I_3 := -2 \int_0^t Q(s) b(v(s, f_1) - v(s, f_2), z(s, f_2)(g), z(s, f_1)(g) - z(s, f_2)(g)) ds. \quad (3.56)$$

We now estimate each of the terms on the right hand side of (3.54), (3.55) and (3.56).

Using “Young’s inequality with ϵ ” in (3.54), we obtain

$$\begin{aligned}
|I_1| &: \leq 4\|Q\|_\infty \int_0^t \|v(s, f_1)\|_V |z(s, f_1)(g) - z(s, f_2)(g)|_H \|z(s, f_1)(g) - z(s, f_2)(g)\|_V ds \\
&\leq 4\epsilon\|Q\|_\infty \int_0^t \|z(s, f_1)(g) - z(s, f_2)(g)\|_V^2 ds \\
&\quad + 4\epsilon^{-1}\|Q\|_\infty \int_0^t \|v(s, f_1)\|_V^2 |z(s, f_1)(g) - z(s, f_2)(g)|_H^2 ds. \tag{3.57}
\end{aligned}$$

From (3.55), (3.38), “Young’s inequality with ϵ ”, Hölder’s inequality and (3.43), it follows that

$$\begin{aligned}
|I_2| &: \leq 4\|Q\|_\infty \int_0^t \|z(s, f_2)(g)\|_V^{1/2} |z(s, f_2)(g)|_H^{1/2} \|v(s, f_1) - v(s, f_2)\|_V \times \\
&\quad \|z(s, f_1)(g) - z(s, f_2)(g)\|_V^{1/2} |z(s, f_1)(g) - z(s, f_2)(g)|_H^{1/2} ds \\
&\leq 2c\|Q\|_\infty \int_0^t |z(s, f_2)(g)|_H \|v(s, f_1) - v(s, f_2)\|_V^2 ds \\
&\quad + 2c\|Q\|_\infty \int_0^t \|z(s, f_1)(g) - z(s, f_2)(g)\|_V \|z(s, f_2)(g)\|_V |z(s, f_1)(g) - z(s, f_2)(g)|_H ds \\
&\leq 2c\|Q\|_\infty \sup_{0 \leq s \leq T} |z(s, f_2)(g)|_H \cdot \left\{ \int_0^t \|v(s, f_1) - v(s, f_2)\|_V^2 ds \right\} \\
&\quad + 2c\|Q\|_\infty \epsilon \int_0^t \|z(s, f_1)(g) - z(s, f_2)(g)\|_V^2 ds \\
&\quad + 2c\epsilon^{-1}\|Q\|_\infty \int_0^t \|z(s, f_2)(g)\|_V^2 |z(s, f_1)(g) - z(s, f_2)(g)|_H^2 ds \\
&\leq 2c\|Q\|_\infty |g|_H^2 \exp \left\{ c\|Q\|_\infty^2 \frac{1}{2\nu} |f_2|_H^2 \right\} \frac{1}{\sqrt{\nu}} |f_1 - f_2|_H \exp \left\{ \frac{1}{\nu} \|Q\|_\infty^2 c \right\} \\
&\quad + 2c\|Q\|_\infty \epsilon \int_0^t \|z(s, f_1)(g) - z(s, f_2)(g)\|_V^2 ds \\
&\quad + 2c\epsilon^{-1}\|Q\|_\infty \int_0^t \|z(s, f_2)(g)\|_V^2 |z(s, f_1)(g) - z(s, f_2)(g)|_H^2 ds. \tag{3.58}
\end{aligned}$$

In (3.56), we use Hölder inequality and “Young’s inequality with ϵ ”, together with (3.38), (3.43) and (3.8), to get the following estimates

$$\begin{aligned}
|I_3| &\leq 4\|Q\|_\infty \int_0^t \|v(s, f_1) - v(s, f_2)\|_V^{1/2} |v(s, f_1) - v(s, f_2)|_H^{1/2} \times \\
&\quad \times \|z(s, f_2)(g)\|_V \|z(s, f_1)(g) - z(s, f_2)(g)\|_V^{1/2} |z(s, f_1)(g) - z(s, f_2)(g)|_H^{1/2} ds \\
&\leq 2c\|Q\|_\infty \int_0^t \|v(s, f_1) - v(s, f_2)\|_V |v(s, f_1) - v(s, f_2)|_H \|z(s, f_2)(g)\|_V ds
\end{aligned}$$

$$\begin{aligned}
& + 2\|Q\|_\infty \int_0^t \|z(s, f_1)(g) - z(s, f_2)(g)\|_V |z(s, f_1)(g) - z(s, f_2)(g)|_H \|z(s, f_2)(g)\|_V ds \\
\leq & 2c\|Q\|_\infty \left\{ \int_0^t \|z(s, f_2)(g)\|_V^2 ds \right\}^{1/2} \cdot \left\{ \int_0^t \|v(s, f_1) - v(s, f_2)\|_V^2 ds \right\}^{1/2} \sup_{0 \leq s \leq T} |v(s, f_1) - v(s, f_2)|_H \\
& + 2\epsilon\|Q\|_\infty \int_0^t \|z(s, f_1)(g) - z(s, f_2)(g)\|_V^2 ds \\
& + 2\epsilon^{-1}\|Q\|_\infty \int_0^t \|z(s, f_2)(g)\|_V^2 |z(s, f_1)(g) - z(s, f_2)(g)|_H^2 ds \\
\leq & 2c\|Q\|_\infty |g|_H \exp \left\{ c\|Q\|_\infty^2 \frac{1}{2\nu} |f_2|_H^2 \right\} \frac{1}{\sqrt{\nu}} |f_1 - f_2|_H^2 \exp \left\{ \frac{1}{\nu} c\|Q\|_\infty^2 \right\} \\
& + 2\epsilon\|Q\|_\infty \int_0^t \|z(s, f_1)(g) - z(s, f_2)(g)\|_V^2 ds \\
& + 2\epsilon^{-1}\|Q\|_\infty \int_0^t \|z(s, f_2)(g)\|_V^2 |z(s, f_1)(g) - z(s, f_2)(g)|_H^2 ds. \tag{3.59}
\end{aligned}$$

Choose $\epsilon > 0$ sufficiently small such that

$$6\epsilon\|Q\|_\infty + 2c\epsilon\|Q\|_\infty < \nu. \tag{3.60}$$

Using (3.57), (3.58), (3.59), and (3.60) in (3.53), we get

$$\begin{aligned}
& |z(t, f_1)(g) - z(t, f_2)(g)|_H^2 + \nu \int_0^t \|z(s, f_1)(g) - z(s, f_2)(g)\|_V^2 ds \\
& \leq c|f_1 - f_2|_H^2 + c \int_0^t [\|v(s, f_1)\|_V^2 + \|z(s, f_2)(g)\|_V^2] \\
& \quad \times |z(s, f_1)(g) - z(s, f_2)(g)|_H^2 ds, \tag{3.61}
\end{aligned}$$

for all $f_1, f_2, g \in H$ such that $|f_i|_H \leq M$, $|g|_H \leq 1$, with c a random constant (dependent on M, ν and T). Applying Gronwall's lemma (Lemma 5.1) to (3.61) and using (3.8) and (3.38), we get

$$\begin{aligned}
& |z(t, f_1)(g) - z(t, f_2)(g)|_H^2 + \nu \int_0^t \|z(s, f_1)(g) - z(s, f_2)(g)\|_V^2 ds \\
& \leq c|f_1 - f_2|_H^2 \exp \left\{ \int_0^t [\|v(s, f_1)\|_V^2 + \|z(s, f_2)(g)\|_V^2] ds \right\} \\
& \leq c|f_1 - f_2|_H^2 \exp \left[\frac{1}{2\nu} (|f_1|_H^2 + |f_2|_H^2) \times \frac{|g|_H^2}{\nu} \exp\{c\|Q\|_\infty^2 |f_2|_H^2\} \right] \\
& \leq c|f_1 - f_2|_H^2 \exp \left[\frac{1}{2\nu} (2M^2) \cdot \frac{1}{\nu} \exp\{c\|Q\|_\infty^2 M^2\} \right] \\
& \leq c|f_1 - f_2|_H^2. \tag{3.62}
\end{aligned}$$

Therefore,

$$\|z(t, f_1) - z(t, f_2)\|_{L(H)} \leq c|f_1 - f_2|_H^{1/2} \quad (3.63)$$

for all $f_1, f_2 \in H$ with $|f_1|_H \leq M$, $|f_2|_H \leq M$ and all $t \in [0, T]$. This proves that the map $H \ni f \mapsto v(t, f, \omega) \in H$ is C^1 for each $\omega \in \Omega$ and each $t \in [0, T]$. Furthermore, its Fréchet derivative $H \ni f \mapsto Dv(t, f, \omega) = z(t, f, \omega) \in L(H)$ is Lipschitz continuous on bounded sets in H .

The compactness of the Fréchet derivative $Dv(t, f, \omega); H \rightarrow H, t > 0$, follows immediately from the fact that the map $H \ni f \mapsto v(t, f, \omega) \in H, t > 0$, is C^1 and carries bounded sets into relatively compact ones (Proposition 3.3). See the proof of Theorem 3.1 and Lemma 3.1 in ([M-S], Part I). This completes the proof of Theorem 3.1. \square

We are now ready to state the main result in this section.

Theorem 3.2 (The cocycle). *Let $u(t, f, \cdot)$ be the unique global solution of the stochastic Navier-Stokes equation (3.1) for $t \geq 0$ and $f \in H$. Denote by $\theta : \mathbf{R}^+ \times \Omega \rightarrow \Omega$ the standard Brownian shift*

$$\theta(t, \omega)(s) := \omega(t + s) - \omega(t), \quad t, s \geq 0, \quad \omega \in \Omega, \quad (3.64)$$

on Wiener space (Ω, \mathcal{F}, P) . Then there is a version $u : \mathbf{R}^+ \times H \times \Omega \rightarrow H$ of the solution of (3.1) with the following properties:

- (i) *The map $u : \mathbf{R}^+ \times H \times \Omega \rightarrow H$ is jointly measurable, and for each $f \in H$, the process $u(\cdot, f, \cdot) : \mathbf{R}^+ \times \Omega \rightarrow H$ is $(\mathcal{F}_t)_{t \geq 0}$ -adapted.*
- (ii) *For each $t > 0$ and $\omega \in \Omega$, the map $u(t, \cdot, \omega) : H \rightarrow H$ takes bounded sets into relatively compact sets.*
- (iii) *(u, θ) is a $C^{1,1}$ perfect cocycle; viz.*

$$u(t_2, u(t_1, f, \omega), \theta(t_1, \omega)) = u(t_1 + t_2, f, \omega) \quad (3.65)$$

for all $t_1, t_2 \geq 0$, $f \in H$, $\omega \in \Omega$.

- (iv) *For each $(t, f, \omega) \in \mathbf{R}^+ \times H \times \Omega$, the Fréchet derivative $Du(t, f, \omega) \in L(H)$ of the map $u(t, \cdot, \omega)$ is compact linear, and the map*

$$\begin{aligned} \mathbf{R}^+ \times H \times \Omega &\longrightarrow L(H) \\ (t, f, \omega) &\longmapsto Du(t, f, \omega) \end{aligned}$$

is strongly measurable.

- (v) *For fixed $\rho, a > 0$,*

$$E \log^+ \sup_{\substack{0 \leq t_1, t_2 \leq a \\ |f|_H \leq \rho}} \{ |u(t_2, f, \theta(t_1, \cdot))|_H + \|Du(t_2, f, \theta(t_1, \cdot))\|_{L(H)} \} < \infty. \quad (3.66)$$

Proof. To prove assertion (i) of the theorem, define the required version $u : \mathbf{R}^+ \times H \times \Omega \rightarrow H$ by setting

$$u(t, f, \omega) := Q(t, \omega)v(t, f, \omega), \quad t \geq 0, \omega \in \Omega, f \in H. \quad (3.67)$$

Note first that Q is jointly measurable and $(\mathcal{F}_t)_{t \geq 0}$ -adapted. In view of Proposition (3.2), it follows from (3.67) that u satisfies assertion (i).

Assertion (ii) of the theorem follows immediately from (3.67) and Proposition 3.3.

Next, we establish the perfect cocycle property (iii). To see this, observe that Q has the cocycle property

$$Q(t_1 + t_2, \omega) = Q(t_2, \theta(t_1, \omega))Q(t_1, \omega), \quad t_1, t_2 \geq 0, \omega \in \Omega. \quad (3.68)$$

This follows directly from (3.4). Thus, (3.65) will follow if we prove the following identity

$$v(t_1 + t_2, f, \omega) = Q(t_1, \omega)^{-1}v(t_2, Q(t_1, \omega)v(t_1, f, \omega), \theta(t_1, \omega)) \quad (3.69)$$

for $t_1, t_2 \geq 0, \omega \in \Omega, f \in H$. Indeed, assume that (3.69) holds. Fix $\omega \in \Omega$ and $t_1 \geq 0$ throughout this proof. Then, for $t \geq 0$, we have

$$\begin{aligned} u(t, u(t_1, f, \omega), \theta(t_1, \omega)) &= Q(t, \theta(t_1, \omega))v(t, Q(t_1, \omega)v(t_1, f, \omega), \theta(t_1, \omega)) \\ &= Q(t_1 + t, \omega)Q(t_1, \omega)^{-1}v(t, Q(t_1, \omega)v(t_1, f, \omega), \theta(t_1, \omega)) \\ &= Q(t_1 + t, \omega)v(t_1 + t, f, \omega) \\ &= u(t_1 + t, f, \omega). \end{aligned}$$

Hence the perfect cocycle property (3.65) holds.

We now show (3.69). To do this, define the processes

$$\left. \begin{aligned} z(t, \omega) &:= Q(t_1, \omega)^{-1}v(t, Q(t_1, \omega)v(t_1, f, \omega), \theta(t_1, \omega)) \\ \bar{z}(t, \omega) &:= v(t + t_1, f, \omega), \end{aligned} \right\} \quad (3.70)$$

for all $t \geq 0$ and all $\omega \in \Omega$. Shifting the time-variable t by t_1 in the integral equation for v , it is easy to see that $\bar{z}(t, \omega)$ satisfies the following equation

$$\bar{z}(t, \omega) = v(t_1, f, \omega) - \int_0^t A\bar{z}(s, \omega)ds - \int_0^t Q(t_1 + s, \omega)B(\bar{z}(s, \omega))ds \quad (3.71)$$

for all $t \geq 0, \omega \in \Omega$. On the other hand,

$$\begin{aligned} &v(t, Q(t_1, \omega)v(t_1, f, \omega), \theta(t_1, \omega)) \\ &= Q(t_1, \omega)v(t_1, f, \omega) - \int_0^t Av(s, Q(t_1, \omega)v(t_1, f, \omega), \theta(t_1, \omega)) ds \\ &\quad - \int_0^t Q(s, \theta(t_1, \omega))B(v(s, Q(t_1, \omega)v(t_1, f, \omega), \theta(t_1, \omega))) ds \end{aligned} \quad (3.72)$$

for all $t \geq 0$, $\omega \in \Omega$. Multiplying the above equation by $Q(t_1, \omega)^{-1}$ and using the bilinear property of B , we easily see that

$$z(t, \omega) = v(t_1, f, \omega) - \int_0^t Az(s, \omega)ds - \int_0^t Q(t_1 + s, \omega)B(z(s, \omega))ds \quad (3.73)$$

for all $t \geq 0$, $\omega \in \Omega$. Subtract $\bar{z}(t, \omega)$ from $z(t, \omega)$ and use a similar calculation as for (3.12) to deduce that $\bar{z}(t, \omega) = z(t, \omega)$ for all $t \geq 0$ and $\omega \in \Omega$. This proves the identity (3.68), and so the cocycle property (iii) holds for the solution map $u : \mathbf{R}^+ \times H \times \Omega \rightarrow H$ of the stochastic NSE (3.1).

Assertion (iv) of the theorem is a consequence of Theorem 3.1, Proposition 3.2 and relation (3.67). (The strong measurability of $Du(t, f, \omega)$ follows from equation (3.40).)

Let us now prove the integrability estimate in assertion (v) of the theorem. Let $0 \leq t_1, t_2 \leq a$ and $f \in H$ with $|f|_H \leq \rho$. It follows from (3.7) that

$$\begin{aligned} |u(t_2, f, \theta(t_1, \omega))|_H &= Q(t_2, \theta(t_1, \omega))|v(t_2, f, \theta(t_1, \omega))|_H \\ &\leq Q(t_2, \theta(t_1, \omega))|f|_H = Q(t_1 + t_2, \omega)Q^{-1}(t_1, \omega)|f|_H \\ &\leq \rho \|Q\|_\infty \|Q^{-1}\|_\infty, \end{aligned} \quad (3.74)$$

where $\|Q^{-1}\|_\infty := \sup_{0 \leq t \leq 2a} \|Q^{-1}(t)\|$. Using (3.39) we have

$$\begin{aligned} \|Du(t_2, f, \theta(t_1, \omega))\|_{L(H)} &= Q(t_2, \theta(t_1, \omega))\|Dv(t_2, f, \theta(t_1, \omega))\|_{L(H)} \\ &\leq \|Q\|_\infty \|Q^{-1}\|_\infty \exp \left\{ c \|Q\|_\infty^2 \|Q^{-1}\|_\infty^2 \frac{1}{2\nu} |f|_H^2 \right\} \\ &\leq \|Q\|_\infty \|Q^{-1}\|_\infty \exp \left\{ c \|Q\|_\infty^2 \|Q^{-1}\|_\infty^2 \frac{1}{2\nu} \rho^2 \right\}. \end{aligned} \quad (3.75)$$

Combining (3.74) and (3.75), we get

$$\begin{aligned} E \log^+ \sup_{\substack{0 \leq t_1, t_2 \leq a \\ |f|_H \leq \rho}} |u(t_2, f, \theta(t_1, \cdot))|_H + E \log^+ \sup_{\substack{0 \leq t_1, t_2 \leq a \\ |f|_H \leq \rho}} \|Du(t_2, f, \theta(t_1, \cdot))\|_{L(H)} \\ \leq E \left[2 \log^+ (\|Q\|_\infty \|Q^{-1}\|_\infty) + c \|Q\|_\infty^2 \|Q^{-1}\|_\infty^2 \frac{1}{2\nu} \rho^2 \right] + \log^+ \rho < \infty. \end{aligned} \quad (3.76)$$

The above relation implies the integrability condition (3.66). The proof of Theorem 3.2 is now complete. \square

It is easy to see from (3.76) and (3.63) that the following stronger estimate holds

$$E \log^+ \sup_{0 \leq t_1, t_2 \leq a} \|u(t_2, \cdot, \theta(t_1, \cdot))\|_{C^{1,1}} < \infty$$

where $\|\cdot\|_{C^{1,1}}$ denotes the $C^{1,1}$ norm on the ball $B(0, \rho)$ in H .

4 The multiplicative ergodic theory

Our objective in this section is to characterize the local behavior of solutions of the stochastic NSE (3.1) near its zero stationary point.

A trivial stationary solution of (3.1) is $u(t, 0, \omega) \equiv 0$ corresponding to the zero initial function $f \equiv 0 \in H$.

Let $\{T_t\}_{t \geq 0}$ be the strongly continuous semigroup of the operator $-A = \nu \Delta$ with Dirichlet boundary condition on ∂D . The operator $-A$ has a discrete spectrum of eigenvalues $\{\mu_n : n \geq 1\}$ and a complete orthonormal system of corresponding eigenfunctions $\{e_n : n \geq 1\}$. We assume $\mu_1 < \mu_2 < \dots < \mu_n < \dots$. Let F_n be the finite-dimensional eigenspace of $-A$ corresponding to the eigenvalue μ_n for $n \geq 1$.

We now linearize the cocycle $u : \mathbf{R}^+ \times H \times \Omega \rightarrow H$ at $f = 0$. To do this, put $f = 0$ in (3.36) to obtain

$$Dv(t, 0, \omega)(g) = g - \int_0^t ADv(s, 0, \omega)(g) ds, \quad (4.1)$$

for all $g \in H$, $t \in [0, T]$ and $\omega \in \Omega$. This implies that $Dv(t, 0, \omega) = T_t$, $t \geq 0$, $\omega \in \Omega$, and thus

$$Du(t, 0, \omega) = Q(t, \omega)Dv(0, \omega)(t) = Q(t, \omega)T_t, \quad t \geq 0, \omega \in \Omega. \quad (4.2)$$

For the remainder of the article we will adopt the following convention:

Definition 4.1 (Perfection). *A family of propositions $\{P(\omega) : \omega \in \Omega\}$ is said to hold perfectly in ω if there is a sure event $\Omega^* \in \mathcal{F}$ such that $\theta(t, \cdot)(\Omega^*) = \Omega^*$ for all $t \in \mathbf{R}$ and $P(\omega)$ is true for every $\omega \in \Omega^*$.*

We now apply the Oseledec-Ruelle spectral theorem to the compact linear cocycle $(Du(t, 0, \omega), \theta(t, \omega)) = (Q(t, \omega)T_t, \theta(t, \omega))$, $t \geq 0$, $\omega \in \Omega$ ([Ru]; Theorem 2.1.1, [M-Z-Z]). This gives

Theorem 4.1 (The Lyapunov Spectrum). *Let $(u(t, \cdot, \omega), \theta(t, \omega))$ be the $C^{1,1}$ cocycle on H generated by the stochastic Navier-Stokes equation (3.1). Then the following limit*

$$\Lambda(\omega) := \lim_{t \rightarrow \infty} \left\{ [Du(t, 0, \omega)]^* \circ [Du(t, 0, \omega)] \right\}^{1/2t} = e^{\gamma - \frac{1}{2} \sum_{k=1}^{\infty} \sigma_k^2} T_1 \quad (4.3)$$

exists in the uniform operator norm in $L(H)$, perfectly in ω . The Oseledec operator in (4.3) is compact, self-adjoint and non-negative with discrete spectrum

$$e^{\lambda_1} > e^{\lambda_2} > e^{\lambda_3} > \dots > e^{\lambda_n} > \dots \quad (4.4)$$

The Lyapunov exponents $\left\{ \lambda_n := -\mu_n + \gamma - \frac{1}{2} \sum_{k=1}^{\infty} \sigma_k^2 \right\}_{n=1}^{\infty}$ correspond to values of the limit

$$\lim_{t \rightarrow \infty} \frac{1}{t} \log |Du(t, 0, \omega)(g)|_H \in \left\{ -\mu_n + \gamma - \frac{1}{2} \sum_{k=1}^{\infty} \sigma_k^2 \right\}_{n=1}^{\infty}$$

for any $g \in H$, perfectly in ω . Indeed, set

$$E_1 := H, \quad E_n := \left[\bigoplus_{j=1}^{n-1} F_j \right]^\perp, \quad n > 1.$$

Then for each $n \geq 1$, $\text{codim } E_n = \sum_{j=1}^{n-1} \dim F_j < \infty$, and the following assertions are true:

$$E_n \subset E_{n-1} \subset \cdots \subset E_2 \subset E_1, \quad n > 1;$$

$$\lim_{t \rightarrow \infty} \frac{1}{t} \log |Du(t, 0, \omega)(g)|_H = -\mu_n + \gamma - \frac{1}{2} \sum_{k=1}^{\infty} \sigma_k^2 \quad (4.5)$$

for $g \in E_n \setminus E_{n+1}$;

$$\lim_{t \rightarrow \infty} \frac{1}{t} \log \|Du(t, 0, \omega)\|_{L(H)} = -\mu_1 + \gamma - \frac{1}{2} \sum_{k=1}^{\infty} \sigma_k^2; \quad (4.6)$$

and

$$Du(t, 0, \omega)(E_n) \subseteq E_n \quad (4.7)$$

for all $t \geq 0$, perfectly in $\omega \in \Omega$, for all $n \geq 1$.

Proof. Recall the Oseledec integrability condition

$$E \log^+ \sup_{0 \leq t_1, t_2 \leq a} \|Du(t_2, 0, \theta(t_1, \cdot))\|_{L(H)} < \infty \quad (4.8)$$

for any $0 < a < \infty$, which follows directly from (3.66) in Theorem 3.2. Using the above integrability condition and the Ruelle-Oseledec theorem (Theorem 2.1.1, [M-Z-Z]), there is a random family of compact self-adjoint positive operators $\Lambda(\omega) \in L(H)$, defined perfectly in ω , and satisfies

$$\Lambda(\omega) := \lim_{t \rightarrow \infty} \{ [Du(t, 0, \omega)]^* \circ [Du(t, 0, \omega)] \}^{1/2t} \quad (4.9)$$

The above almost sure limit exists in the uniform operator norm in $L(H)$, perfectly in ω . The operator $\Lambda(\omega)$ has a discrete non-random spectrum

$$e^{\lambda_1} > e^{\lambda_2} > e^{\lambda_3} > \cdots > e^{\lambda_n} > \cdots \quad (4.10)$$

due to the ergodicity of the Brownian shift θ .

In order to evaluate the Lyapunov spectrum $\{\lambda_n : n \geq 1\}$, we first compute the Oseledec operators $\Lambda(\omega)$. To do this, use relation (4.2) to obtain

$$\Lambda(\omega) = \lim_{t \rightarrow \infty} \{ [Du(t, 0, \omega)]^* \circ [Du(t, 0, \omega)] \}^{1/2t}$$

$$\begin{aligned}
&= \lim_{t \rightarrow \infty} \left[\exp \left\{ 2\gamma t + \sum_{k=1}^{\infty} (2\sigma_k W_k(t) - \sigma_k^2 t) \right\} (T_t^* \circ T_t) \right]^{1/2t} \\
&= \lim_{t \rightarrow \infty} \exp \left\{ \gamma + \sum_{k=1}^{\infty} \left(\sigma_k \frac{W_k(t)}{t} - \frac{\sigma_k^2}{2} \right) \right\} \lim_{t \rightarrow \infty} (T_t^* \circ T_t)^{1/2t} \\
&= \exp \left\{ \gamma - \frac{1}{2} \sum_{k=1}^{\infty} \sigma_k^2 \right\} \lim_{t \rightarrow \infty} (T_t^* \circ T_t)^{1/2t}. \tag{4.11}
\end{aligned}$$

Now, it is easy to see that

$$(T_t^* \circ T_t)(e_n) = \exp\{2\mu_n t\} e_n$$

for all $n \geq 1$. Therefore,

$$(T_t^* \circ T_t)^{1/2t} = T_1 \tag{4.12}$$

for all $t > 0$. By (4.11) and (4.12), we get (4.3) and (4.5). In particular, (4.3) implies that the Oseledec-Ruelle operator $e^{\gamma - \frac{1}{2} \sum_{k=1}^{\infty} \sigma_k^2} T_1$ is *non-random*. Consequently, the Oseledec spaces $\{E_n : n \geq 1\}$ are also non-random.

The assertions (4.6) and (4.7) of the theorem follow from the Oseledec-Ruelle spectral theorem (Theorem 2.1.1, [M-Z-Z]). \square

We next describe the concepts of a stationary point and hyperbolicity for the SNSE (3.1).

Definition 4.2 (Stationary point/equilibrium). *An \mathcal{F} -measurable random variable $Y : \Omega \rightarrow H$ is said to be a **stationary random point** or **equilibrium** for the cocycle (u, θ) if*

$$u(t, Y(\omega), \omega) = Y(\theta(t, \omega)) \tag{4.13}$$

for all $t \in \mathbf{R}^+$, and $\omega \in \Omega$.

Let $Y : \Omega \rightarrow H$ be a stationary random point for the cocycle (u, θ) of (3.1) with $E \log^+ |Y| < \infty$. It is easy to see that $(Du(t, Y(\omega), \omega), \theta(t, \omega))$ is a compact linear cocycle. So by the integrability condition (3.66) and the Ruelle-Oseledec theorem, it has a discrete fixed Lyapunov spectrum

$$\{\dots < \tilde{\lambda}_{i+1} < \tilde{\lambda}_i < \dots < \tilde{\lambda}_2 < \tilde{\lambda}_1\}.$$

We say that Y is *hyperbolic* if $\tilde{\lambda}_i \neq 0$ for all $i \geq 1$.

Our next result gives necessary and sufficient conditions for hyperbolicity of the zero equilibrium $Y \equiv 0$.

Theorem 4.2 (Hyperbolicity of equilibrium). *In the SNSE (3.1), the zero equilibrium is hyperbolic if and only if the following conditions hold*

- (i) $-\mu_1 + \gamma - \frac{1}{2} \sum_{k=1}^{\infty} \sigma_k^2 > 0$;
- (ii) $-\mu_n + \gamma - \frac{1}{2} \sum_{k=1}^{\infty} \sigma_k^2 \neq 0$ for all $n \geq 2$.

Proof. The result follows immediately from the formula $\lambda_n = -\mu_n + \gamma - \frac{1}{2} \sum_{k=1}^{\infty} \sigma_k^2$, $n \geq 1$, for the Lyapunov exponents of the linearized cocycle $(Du(t, 0, \omega), \theta(t, \omega))$ (Theorem 4.1). \square

Theorem 4.3 below is a consequence of the nonlinear multiplicative ergodic theorem ([M-Z-Z], Theorem 2.2.1). It describes saddle-point behavior of the random flow of the SNSE (3.1) in the neighborhood of the zero equilibrium.

For any $\rho > 0$, we will denote by $\bar{B}(0, \rho)$ the closed ball in H center 0 and radius ρ .

Theorem 4.3 (The local stable manifold theorem). *In the SNSE (3.1), assume that the zero equilibrium is hyperbolic. Define $i_0 := \min\{i : -\mu_i + \gamma - \frac{1}{2} \sum_{k=1}^{\infty} \sigma_k^2 < 0\}$.*

Fix $\epsilon_1 \in (0, \mu_{i_0} - \gamma + \frac{1}{2} \sum_{k=1}^{\infty} \sigma_k^2)$ and $\epsilon_2 \in (0, -\mu_{i_0-1} + \gamma - \frac{1}{2} \sum_{k=1}^{\infty} \sigma_k^2)$. Then there exist

- (i) *a sure event $\Omega^* \in \mathcal{F}$ with $\theta(t, \cdot)(\Omega^*) = \Omega^*$ for all $t \in \mathbf{R}$,*
- (ii) *\mathcal{F} -measurable random variables $\rho_i, \beta_i : \Omega^* \rightarrow (0, 1)$, $\beta_i > \rho_i > 0$, $i = 1, 2$, such that for each $\omega \in \Omega^*$, the following is true:*

There are $C^{1,1}$ submanifolds $\tilde{\mathcal{S}}(\omega), \tilde{\mathcal{U}}(\omega)$ of $\bar{B}(0, \rho_1(\omega))$ and $\bar{B}(0, \rho_2(\omega))$ (resp.) with the following properties:

- (a) *$\tilde{\mathcal{S}}(\omega)$ is the set of all $f \in \bar{B}(0, \rho_1(\omega))$ such that*

$$|u(n, f, \omega)|_H \leq \beta_1(\omega) \exp \left\{ \left(-\mu_{i_0} + \gamma - \frac{1}{2} \sum_{k=1}^{\infty} \sigma_k^2 + \epsilon_1 \right) n \right\}$$

for all integers $n \geq 0$. Furthermore,

$$\limsup_{t \rightarrow \infty} \frac{1}{t} \log |u(t, f, \omega)|_H \leq -\mu_{i_0} + \gamma - \frac{1}{2} \sum_{k=1}^{\infty} \sigma_k^2 \quad (4.14)$$

for all $f \in \tilde{\mathcal{S}}(\omega)$. The stable subspace \mathcal{S} of the linearized cocycle $(Du(t, 0, \cdot), \theta(t, \cdot))$ is tangent at 0 to the submanifold $\tilde{\mathcal{S}}(\omega)$, viz. $T_0 \tilde{\mathcal{S}}(\omega) = \mathcal{S}$. In

particular, $\text{codim } \tilde{\mathcal{S}}(\omega) = \text{codim } \mathcal{S} = \sum_{j=1}^{i_0-1} \dim F_j$ is fixed and finite.

- (b) $\limsup_{t \rightarrow \infty} \frac{1}{t} \log \left[\sup \left\{ \frac{|u(t, f_1, \omega) - u(t, f_2, \omega)|_H}{|f_1 - f_2|_H} : f_1 \neq f_2, f_1, f_2 \in \tilde{\mathcal{S}}(\omega) \right\} \right]$

$$\leq -\mu_{i_0} + \gamma - \frac{1}{2} \sum_{k=1}^{\infty} \sigma_k^2.$$

(c) (Cocycle-invariance of the stable manifolds):

There exists $\tau_1(\omega) \geq 0$ such that

$$u(t, \cdot, \omega)(\tilde{\mathcal{S}}(\omega)) \subseteq \tilde{\mathcal{S}}(\theta(t, \omega)) \quad (4.15)$$

for all $t \geq \tau_1(\omega)$. Also

$$Du(t, 0, \omega)(\mathcal{S}) \subseteq \mathcal{S}, \quad t \geq 0. \quad (4.16)$$

(d) $\tilde{\mathcal{U}}(\omega)$ is the set of all $f \in \bar{B}(0, \rho_2(\omega))$ with the property that there is a discrete-time “history” process $y(\cdot, \omega) : \{-n : n \geq 0\} \rightarrow H$ such that $y(0, \omega) = f$ and for each integer $n \geq 1$, one has $u(1, y(-n, \omega), \theta(-n, \omega)) = y(-(n-1), \omega)$ and

$$|y(-n, \omega)|_H \leq \beta_2(\omega) \exp \left\{ - \left(-\mu_{i_0-1} + \gamma - \frac{1}{2} \sum_{k=1}^{\infty} \sigma_k^2 - \epsilon_2 \right) n \right\}.$$

Furthermore, for each $f \in \tilde{\mathcal{U}}(\omega)$, there is a unique continuous-time “history” process also denoted by $y(\cdot, \omega) : (-\infty, 0] \rightarrow H$ such that $y(0, \omega) = f$, $u(t, y(s, \omega), \theta(s, \omega)) = y(t+s, \omega)$ for all $s \leq 0, 0 \leq t \leq -s$, and

$$\limsup_{t \rightarrow \infty} \frac{1}{t} \log |y(-t, \omega)|_H \leq - \left(\mu_{i_0-1} + \gamma - \frac{1}{2} \sum_{k=1}^{\infty} \sigma_k^2 \right).$$

Each unstable subspace \mathcal{U} of the linearized cocycle $(Du(t, 0, \cdot), \theta(t, \cdot))$ is tangent at 0 to $\tilde{\mathcal{U}}(\omega)$, viz. $T_0 \tilde{\mathcal{U}}(\omega) = \mathcal{U}$. In particular, $\dim \tilde{\mathcal{U}}(\omega) = \sum_{j=1}^{i_0-1} \dim F_j$ is finite and non-random.

(e) Let $y(\cdot, f_i, \omega), i = 1, 2$, be the history processes associated with $f_i = y(0, f_i, \omega) \in \tilde{\mathcal{U}}(\omega), i = 1, 2$. Then

$$\begin{aligned} \limsup_{t \rightarrow \infty} \frac{1}{t} \log \left[\sup \left\{ \frac{|y(-t, f_1, \omega) - y(-t, f_2, \omega)|_H}{|f_1 - f_2|_H} : f_1 \neq f_2, f_i \in \tilde{\mathcal{U}}(\omega), i = 1, 2 \right\} \right] \\ \leq - \left(-\mu_{i_0-1} + \gamma - \frac{1}{2} \sum_{k=1}^{\infty} \sigma_k^2 \right). \end{aligned}$$

(f) (Cocycle-invariance of the unstable manifolds):

There exists $\tau_2(\omega) \geq 0$ such that

$$\tilde{\mathcal{U}}(\omega) \subseteq u(t, \cdot, \theta(-t, \omega))(\tilde{\mathcal{U}}(\theta(-t, \omega))) \quad (4.17)$$

for all $t \geq \tau_2(\omega)$. Also

$$Du(t, 0, \theta(-t, \omega))(\mathcal{U}) = \mathcal{U}, \quad t \geq 0;$$

and the restriction

$$Du(t, 0, \theta(-t, \omega))|_{\mathcal{U}} : \mathcal{U} \rightarrow \mathcal{U}, \quad t \geq 0,$$

is a linear homeomorphism onto.

(g) The submanifolds $\tilde{\mathcal{U}}(\omega)$ and $\tilde{\mathcal{S}}(\omega)$ are transversal, viz.

$$H = T_0\tilde{\mathcal{U}}(\omega) \oplus T_0\tilde{\mathcal{S}}(\omega).$$

We will only give an outline of the proof of Theorem 4.3. Full details of the proof may be obtained by adapting the arguments in [M-S] and [M-Z-Z].

An outline of the proof of Theorem 4.3:

- Develop perfect continuous-time versions of Kingman's subadditive ergodic theorem as well as the ergodic theorem ([M-Z-Z], Lemma 2.3.1 (ii), (iii)). The linearized cocycle $(Du(t, 0, \cdot), \theta(t, \cdot))$ at the zero equilibrium can be shown to satisfy the hypotheses of these perfect ergodic theorems. As a consequence of the perfect ergodic theorems, one obtains stable/unstable subspaces for the linearized cocycle, which will constitute tangent spaces to the local stable and unstable manifolds of the nonlinear cocycle (u, θ) .
- We use hyperbolicity of the zero equilibrium, the continuous-time integrability condition (3.66) on the cocycle and perfect versions of the ergodic and subadditive ergodic theorems to show the existence of local stable/unstable manifolds for the discrete cocycle $(u(n, \cdot, \omega), \theta(n, \omega))$ near 0 (cf. [Ru], Theorems 5.1 and 6.1). These manifolds are random objects and are perfectly defined for $\omega \in \Omega$. Using interpolation between discrete times and the (continuous-time) integrability condition (3.66), it can be shown that the above manifolds for the discrete-time cocycle $(u(n, \cdot, \omega), \theta(n, \omega)), n \geq 1$, also serve as perfectly defined local stable/unstable manifolds for the *continuous-time* cocycle $(u(t, \cdot, \omega), \theta(t, \omega)), t \geq 0$, near 0 (see [M-S],[M-Z-Z], [Ru]).
- Again, by using the integrability condition (3.66) on the nonlinear cocycle and its Fréchet derivatives, it is possible to control the excursions of the continuous-time cocycle $(u(t, \cdot, \omega), \theta(t, \omega)), t \geq 0$, between discrete times. In view of the perfect subadditive ergodic theorem, these estimates show that the local stable manifolds are asymptotically invariant under the non-linear cocycle. The asymptotic invariance of the unstable manifolds is obtained via the concept of a *stochastic history process* for the cocycle. The existence of a stochastic history process is needed because the (locally compact) cocycle is *not invertible*.

This completes the outline of the proof of Theorem 4.1. □

Our next result gives sufficient conditions on the parameters of the stochastic NSE (3.1) to guarantee that the zero equilibrium is its only stationary point.

Theorem 4.4 (Uniqueness of the stationary solution). *Suppose that*

$$\mu_1 + \gamma + \frac{1}{2} \sum_{k=1}^{\infty} \sigma_k^2 < 0. \quad (4.18)$$

Then the zero equilibrium $u \equiv 0$ is the only stationary solution of the stochastic NSE (3.1).

Proof. Assume that the stochastic NSE (3.1) admits a non-zero stationary solution $u_0(t)$. By stationarity, $a := E[|u_0(t)|_H^2] > 0$ and $b := E[\|u_0(t)\|_V^2] > 0$ are independent of t . Suppose $t > s > 0$. Then from (3.1) and Ito's formula, we have

$$\begin{aligned} |u_0(t)|_H^2 &= |u_0(s)|_H^2 - 2\nu \int_s^t \|u_0(r)\|_V^2 dr + 2 \sum_{k=1}^{\infty} \int_s^t \sigma_k |u_0(r)|_H^2 dW_k(r) \\ &\quad + 2\gamma \int_s^t |u_0(r)|_H^2 dr + \sum_{k=1}^{\infty} \int_s^t \sigma_k^2 |u_0(r)|_H^2 dr. \end{aligned} \quad (4.19)$$

Taking expectations on both sides of the above identity, we obtain

$$a = a - 2\nu(t-s)b + \sum_{k=1}^{\infty} \sigma_k^2(t-s)a + 2\gamma(t-s)a. \quad (4.20)$$

Hence

$$2\nu b = \left[\sum_{k=1}^{\infty} \sigma_k^2 + 2\gamma \right] a. \quad (4.21)$$

Combining the above equality with the Poincare inequality:

$$a \leq \frac{\nu b}{-\mu_1}, \quad (4.22)$$

it follows that

$$-\mu_1 \leq \gamma + \frac{1}{2} \sum_{k=1}^{\infty} \sigma_k^2. \quad (4.23)$$

This proves the theorem. □

We conclude this section by stating the *Local and Global Invariant Manifold Theorems* for the SNSE (3.1) when $\gamma = 0$ (Theorems 4.5 and 4.6 below). These results are also consequences of the nonlinear multiplicative ergodic theorem ([M-Z-Z, Theorem 2.2.1]). The *Local Invariant Manifold Theorem* (Theorem 4.5) characterizes the almost sure asymptotic stability of the random flow of the SNSE (3.1) in the neighborhood of the zero equilibrium, in the special case when the linear drift vanishes ($\gamma = 0$). On the other hand, the *Global Invariant Manifold Theorem* (Theorem 4.6) gives a random cocycle-invariant foliation of global immersed $C^{1,1}$ Hilbert submanifolds in H . The immersed Hilbert submanifolds are characterized by the Lyapunov exponents $\{\lambda_i : i \geq 1\}$ of the cocycle (u, θ) .

Theorem 4.5 (Local invariant manifolds). Consider the SNSE (3.1) with $\gamma = 0$. Fix $\epsilon_1 \in (0, -\mu_1 + \frac{1}{2} \sum_{k=1}^{\infty} \sigma_k^2)$. Then there exist

- (i) a sure event $\Omega^* \in \mathcal{F}$ with $\theta(t, \cdot)(\Omega^*) = \Omega^*$ for all $t \in \mathbf{R}$,
- (ii) \mathcal{F} -measurable random variables $\rho_i, \beta_i : \Omega^* \rightarrow (0, 1)$, $\beta_i > \rho_i \geq \rho_{i+1} > 0$, $i \geq 1$, such that for each $\omega \in \Omega^*$, the following is true:

There are $C^{1,1}$ submanifolds $\mathcal{S}_i(\omega)$, $i \geq 1$, of $\bar{B}(0, \rho_i(\omega))$ with the following properties:

- (a) $\mathcal{S}_i(\omega)$ is the set of all $f \in \bar{B}(0, \rho_i(\omega))$ such that

$$|u(n, f, \omega)|_H \leq \beta_i(\omega) \exp \left\{ \left(\mu_i - \frac{1}{2} \sum_{k=1}^{\infty} \sigma_k^2 + \epsilon_1 \right) n \right\}$$

for all integers $n \geq 0$. Furthermore,

$$\limsup_{t \rightarrow \infty} \frac{1}{t} \log |u(t, f, \omega)|_H \leq \mu_i - \frac{1}{2} \sum_{k=1}^{\infty} \sigma_k^2 \quad (4.24)$$

for all $f \in \mathcal{S}_i(\omega)$. The Oseledec space E_i of the linearized cocycle $(Du(t, 0, \cdot), \theta(t, \cdot))$ is tangent at 0 to the submanifold $\mathcal{S}_i(\omega)$, viz. $T_0 \mathcal{S}_i(\omega) = E_i$. In particular, $\text{codim } \mathcal{S}_i(\omega) = \text{codim } E_i = \sum_{j=1}^{i-1} \dim F_j$ (fixed and finite).

$$(b) \limsup_{t \rightarrow \infty} \frac{1}{t} \log \left[\sup \left\{ \frac{|u(t, f_1, \omega) - u(t, f_2, \omega)|_H}{|f_1 - f_2|_H} : f_1 \neq f_2, f_1, f_2 \in \mathcal{S}_i(\omega) \right\} \right] \leq \mu_i - \frac{1}{2} \sum_{k=1}^{\infty} \sigma_k^2.$$

- (c) (Cocycle-invariance):

There exists $\tau_i(\omega) \geq 0$ such that

$$u(t, \cdot, \omega)(\mathcal{S}_i(\omega)) \subseteq \mathcal{S}_i(\theta(t, \omega)) \quad (4.25)$$

for all $t \geq \tau_i(\omega)$. Also

$$Du(t, 0, \omega)(E_i) \subseteq E_i, \quad t \geq 0. \quad (4.26)$$

Proof. Let $\epsilon_1 \in \left(0, -\mu_1 + \frac{1}{2} \sum_{k=1}^{\infty} \sigma_k^2\right)$. Then there exist $\Omega^* \in \mathcal{F}$ such that $\theta(t, \cdot)(\Omega^*) = \Omega^*$ for all $t \in \mathbf{R}$, and $\bar{\mathcal{F}}$ -measurable random variables $\rho_i, \beta_i : \Omega^* \rightarrow (0, 1)$ such that $\beta_i(\omega) > \rho_i(\omega) > 0$, and $C^{1,1}$ local stable submanifolds $\mathcal{S}_i(\omega) \subset \bar{B}(0, \rho_i(\omega))$ such that

$$\mathcal{S}_i(\omega) := \left\{ f \in \bar{B}(0, \rho_i(\omega)) : |u(n, f, \omega)|_H \leq \beta_i(\omega) e^{\left(\mu_i - \frac{1}{2} \sum_{k=1}^{\infty} \sigma_k^2 + \epsilon_1\right)n} \text{ for all } n \geq 1 \right\}. \quad (4.27)$$

Furthermore,

$$\limsup_{t \rightarrow \infty} \frac{1}{t} \log |u(t, f, \omega)|_H \leq \mu_i - \frac{1}{2} \sum_{k=1}^{\infty} \sigma_k^2 \quad (4.28)$$

for all $f \in S_i(\omega)$.

Also, $T_0 S_i(\omega) = E_i$, the Oseledec space for the linearized cocycle $(Du(t, 0, \omega), \theta(t, \omega))$ corresponding to the Lyapunov exponent $\lambda_i := \mu_i - \frac{1}{2} \sum_{k=1}^{\infty} \sigma_k^2$, $i \geq 1$. Following the argument in [M-S] and [Ru], the random variables $\rho_i(\omega)$, $\beta_i(\omega)$ may be selected such that

$$\rho_i(\omega) e^{(\lambda_i + \epsilon_1)t} \leq \rho_i(\theta(t, \omega)) \quad (4.29)$$

and

$$\beta_i(\omega) e^{(\lambda_i + \epsilon_1)t} \leq \beta_i(\theta(t, \omega)) \quad (4.30)$$

for all $t \geq 0$ and $\omega \in \Omega^*$.

We now show that there exists $\tau_i(\omega) > 0$ such that

$$u(t, \cdot, \omega)(S_i(\omega)) \subseteq S_i(\theta(t, \omega)) \quad (4.31)$$

for all $t \geq \tau_i(\omega)$ and all $\omega \in \Omega^*$.

Let $f \in S_i(\omega)$, $t \geq 0$ and let $n \geq 0$ be any integer. Then (by the cocycle property),

$$|u(n, u(t, f, \omega), \theta(t, \omega))|_H = |u(n+t, f, \omega)|_H. \quad (4.32)$$

From [M-S] and [Ru], we have

$$\limsup_{t \rightarrow \infty} \frac{1}{t} \log \left[\sup_{\substack{f \in S_i(\omega) \\ f \neq 0}} \frac{|u(t, f, \omega)|_H}{|f|_H} \right] \leq \lambda_i. \quad (4.33)$$

From the above estimate, for any $\epsilon' \in (0, \epsilon_1)$, there exists $N_0 = N_0(\epsilon') > 0$ such that

$$\sup_{t \geq N} \frac{1}{t} \log \left[\sup_{\substack{f \in S_i(\omega) \\ f \neq 0}} \frac{|u(t, f, \omega)|_H}{|f|_H} \right] \leq \lambda_i + \epsilon',$$

for all $N \geq N_0$. Thus

$$\sup_{\substack{f \in S_i(\omega) \\ f \neq 0}} \frac{|u(t, f, \omega)|_H}{|f|_H} \leq e^{(\lambda_i + \epsilon')t},$$

for all $t \geq N_0$. Define

$$\beta_i^{\epsilon'}(\omega) := \sup_{0 \leq t \leq N_0} \sup_{\substack{f \in S_i(\omega) \\ f \neq 0}} \frac{|u(t, f, \omega)|_H}{|f|_H} \cdot e^{-(\lambda_i + \epsilon')N_0}.$$

Therefore,

$$\sup_{\substack{f \in S_i(\omega) \\ f \neq 0}} \frac{|u(t, f, \omega)|_H}{|f|_H} \leq \beta_i^{\epsilon'}(\omega) \cdot e^{(\lambda_i + \epsilon')t}$$

for all $t \geq 0$. Since $f \in S_i(\omega) \subset B(0, 1)$, then $|f|_H \leq 1$ and

$$|u(t, f, \omega)|_H \leq \beta_i^{\epsilon'}(\omega) e^{(\lambda_i + \epsilon')t} \quad (4.34)$$

for all $t \geq 0$. Therefore, from (4.32) and (4.34),

$$\begin{aligned} |u(n, u(t, f, \omega), \theta(t, \omega))|_H &\leq \beta_i^{\epsilon'}(\omega) e^{(\lambda_i + \epsilon')(n+t)} \\ &\leq \beta_i^{\epsilon'}(\omega) e^{(\lambda_i + \epsilon')t} \cdot e^{(\lambda_i + \epsilon_1)n} \end{aligned} \quad (4.35)$$

for $t \geq 0$ and all integers $n \geq 0$.

Since $\epsilon' < \epsilon_1$, it follows that

$$\lim_{t \rightarrow \infty} \frac{\beta_i^{\epsilon'}(\omega) e^{(\lambda_i + \epsilon')t}}{\beta_i(\omega) e^{(\lambda_i + \epsilon_1)t}} = \lim_{t \rightarrow \infty} \frac{\beta_i^{\epsilon'}(\omega)}{\beta_i(\omega)} \cdot e^{(\epsilon' - \epsilon_1)t} = 0.$$

Hence there exists $\tilde{\tau}_i(\omega) > 0$ so that

$$\beta_i^{\epsilon'}(\omega) e^{(\lambda_i + \epsilon')t} \leq \beta_i(\omega) e^{(\lambda_i + \epsilon_1)t}, \quad (4.36)$$

for all $t \geq \tilde{\tau}_i(\omega)$. By (4.35), (4.36) and (4.30), we get

$$\begin{aligned} |u(n, u(t, f, \omega), \theta(t, \omega))|_H &\leq \beta_i(\omega) e^{(\lambda_i + \epsilon_1)t} \cdot e^{(\lambda_i + \epsilon_1)n} \\ &\leq \beta_i(\theta(t, \omega)) e^{(\lambda_i + \epsilon_1)n} \end{aligned} \quad (4.37)$$

for all $t \geq \tilde{\tau}_i(\omega)$ and all $n \geq 1$. Again, because $\epsilon' < \epsilon_1$, we have

$$\lim_{t \rightarrow \infty} \frac{\beta_i^{\epsilon'}(\omega) e^{(\lambda_i + \epsilon')t}}{\rho_i(\theta(t, \omega))} \leq \lim_{t \rightarrow \infty} \frac{\beta_i^{\epsilon'}(\omega) e^{(\lambda_i + \epsilon')t}}{\rho_i(\omega) e^{(\lambda_i + \epsilon_1)t}} = 0. \quad (4.38)$$

Therefore, there exists $\tilde{\tilde{\tau}}_i(\omega) > 0$ such that

$$\beta_i^{\epsilon'}(\omega) e^{(\lambda_i + \epsilon')t} \leq \rho_i(\theta(t, \omega)) \quad (4.39)$$

for all $t \geq \tilde{\tilde{\tau}}_i(\omega)$. Hence $u(t, f, \omega) \in \bar{B}(0, \rho_i(\theta(t, \omega)))$ for all $t \geq \tilde{\tilde{\tau}}_i(\omega)$.

Set $\tau_i(\omega) := \tilde{\tau}_i(\omega) \vee \tilde{\tilde{\tau}}_i(\omega)$. Then $u(t, f, \omega) \in \bar{B}(0, \rho_i(\theta(t, \omega)))$ and satisfies (4.37) for all $n \geq 0$ and all $t \geq \tau_i(\omega)$. By definition of $S_i(\theta(t, \omega))$, it follows that $u(t, f, \omega) \in S_i(\theta(t, \omega))$ for all $t \geq \tau_i(\omega)$. Thus $u(t, \cdot, \omega)(S_i(\omega)) \subseteq S_i(\theta(t, \omega))$ for all $t \geq \tau_i(\omega)$. Note that $\tau_i(\omega)$, $\tilde{\tau}_i(\omega)$, $\tilde{\tilde{\tau}}_i(\omega)$ are all independent of $f \in S_i(\omega)$ because $\beta_i(\omega)$, $\beta_i^{\epsilon'}(\omega)$ and $\rho_i(\omega)$ are independent of $f \in S_i(\omega)$. This completes the proof of asymptotic invariance of $S_i(\omega)$, $i \geq 1$. \square

Our final result (Theorem 4.6 below) gives the existence of global invariant flag manifolds for the cocycle (u, θ) . The foliation is induced by the Lyapunov spectrum $\{\lambda_i\}_{i=1}^\infty$ of the linearized cocycle.

Theorem 4.6 (Global invariant flag). *Consider the SNSE (3.1) with $\gamma = 0$. Define the random family of sets $\{M_i(\omega) : \omega \in \Omega^*, i \geq 1\}$ by*

$$M_i(\omega) := \left\{ f \in H : \overline{\lim}_{t \rightarrow \infty} \frac{1}{t} \log |u(t, f, \omega)|_H \leq \lambda_i \right\} \quad (4.40)$$

for $i \geq 1, \omega \in \Omega^*$. For fixed $i \geq 1, \omega \in \Omega^*$, define the sequence $\{S_i^n(\omega)\}_{n=1}^\infty$, inductively by:

$$S_i^1(\omega) := S_i(\omega) \quad (4.41)$$

$$S_i^n(\omega) := \begin{cases} u(n, \cdot, \omega)^{-1}[S_i(\theta(n, \omega))], & \text{if } S_i^{n-1}(\omega) \subseteq u(n, \cdot, \omega)^{-1}[S_i(\theta(n, \omega))] \\ S_i^{n-1}(\omega), & \text{otherwise,} \end{cases} \quad (4.42)$$

for all $n \geq 2$. In (4.41) and (4.42), the $S_i(\omega)$ are the local invariant $C^{1,1}$ Hilbert submanifolds of H constructed in Theorem 4.5.

Then the following is true for each $i \geq 1$ and $\omega \in \Omega^*$:

(i) The sets $\{M_i(\omega) : \omega \in \Omega^*, i \geq 1\}$ are cocycle-invariant:

$$u(t, \cdot, \omega)(M_i(\omega)) \subseteq M_i(\theta(t, \omega)) \quad (4.43)$$

for all $t \geq 0$.

(ii) $S_i^n(\omega) \subseteq S_i^{n+1}(\omega)$ for all $n \geq 1$, and

$$M_i(\omega) = \bigcup_{n=1}^{\infty} S_i^n(\omega), \quad i \geq 1, \quad (4.44)$$

(perfectly in ω).

(iii) $M_{i+1}(\omega) \subseteq M_i(\omega)$.

(iv) For any $f \in M_i(\omega) \setminus M_{i+1}(\omega)$,

$$\overline{\lim}_{t \rightarrow \infty} \frac{1}{t} \log |u(t, f, \omega)|_H \in (\lambda_{i+1}, \lambda_i]. \quad (4.45)$$

Proof. Fix $\omega \in \Omega^*$, where Ω^* is defined as in Theorem 4.5.

(i) To prove the cocycle invariance property (4.41), let $f \in M_i(\omega)$ and $t_1 > 0$. Then by definition (4.40) of $M_i(\omega)$, we have

$$\overline{\lim}_{t \rightarrow \infty} \frac{1}{t} \log |u(t, f, \omega)|_H \leq \lambda_i. \quad (4.46)$$

By the cocycle property of (u, θ) , we have

$$\begin{aligned} \overline{\lim}_{t \rightarrow \infty} \frac{1}{t} \log |u(t, u(t_1, f, \omega), \theta(t_1, \omega))|_H &= \overline{\lim}_{t \rightarrow \infty} \frac{1}{t} \log |u(t + t_1, f, \omega)|_H \\ &= \overline{\lim}_{t \rightarrow \infty} \frac{1}{t + t_1} \log |u(t + t_1, f, \omega)|_H \cdot \lim_{t \rightarrow \infty} \frac{t + t_1}{t} \\ &= \overline{\lim}_{t \rightarrow \infty} \frac{1}{t} \log |u(t, f, \omega)|_H \\ &\leq \lambda_i. \end{aligned}$$

The above inequality implies that $u(t_1, f, \omega) \in M_i(\theta(t_1, \omega))$. Hence $u(t_1, \cdot, \omega)(M_i(\omega)) \subseteq M_i(\theta(t_1, \omega))$ and so (4.41) holds for all $t \geq 0$.

(ii) To prove assertion (ii) of the theorem, observe first that (4.42) implies that $S_i^n(\omega) \subseteq S_i^{n+1}(\omega)$ for all $n \geq 1$. Next, we show that

$$S_i^n(\omega) \subset M_i(\omega) \quad (4.47)$$

for all $n \geq 1$. We prove (4.47) by induction on $n \geq 1$.

Let $f \in S_i^1(\omega) = S_i(\omega)$. By Theorem 4.5 and assertion (4.24), it follows that

$$\overline{\lim}_{t \rightarrow \infty} \frac{1}{t} \log |u(t, f, \omega)|_H \leq \lambda_i \quad (4.48)$$

perfectly in ω . Therefore, $f \in M_i(\omega)$. Hence $S_i^1(\omega) = S_i(\omega) \subset M_i(\omega)$. Assume, by induction, that

$$S_i^k(\omega) \subset M_i(\omega)$$

for all $1 \leq k \leq n$. If $S_i^{n+1}(\omega) \not\subseteq u(n+1, \cdot, \omega)^{-1}[S_i(\theta(n+1, \omega))]$, then $S_i^{n+1}(\omega) = S_i^n(\omega) \subset M_i(\omega)$, by inductive hypothesis. Otherwise, $S_i^{n+1}(\omega) = u(n+1, \cdot, \omega)^{-1}[S_i(\theta(n+1, \omega))]$. Let $f \in S_i^{n+1}(\omega) = u(n+1, \cdot, \omega)^{-1}[S_i(\theta(n+1, \omega))]$. Then by the cocycle property and the definition of $S_i(\theta(n+1, \omega))$, it follows that

$$|u(n' + n + 1, f, \omega)|_H \leq \beta_i(\theta(n+1, \omega)) e^{n' \lambda_i} \quad (4.49)$$

for all $n' \geq 1$. This implies that

$$\overline{\lim}_{n' \rightarrow \infty} \frac{1}{n'} \log |u(n' + n + 1, f, \omega)| \leq \lambda_i.$$

Hence

$$\begin{aligned}
& \overline{\lim}_{n'' \rightarrow \infty} \frac{1}{n''} \log |u(n'', f, \omega)|_H \\
&= \overline{\lim}_{n' \rightarrow \infty} \frac{1}{n' + n + 1} \log |u(n' + n + 1, f, \omega)|_H \\
&= \overline{\lim}_{n' \rightarrow \infty} \frac{n'}{n' + n + 1} \cdot \overline{\lim}_{n' \rightarrow \infty} \frac{1}{n'} \log |u(n' + n + 1, f, \omega)|_H \\
&\leq \lambda_i.
\end{aligned}$$

Therefore, $f \in M_i(\omega)$, and $S_i^{n+1}(\omega) \subset M_i(\omega)$. So, by induction, it follows that

$$S_i^n(\omega) \subset M_i(\omega) \tag{4.50}$$

for all $n \geq 1$. Thus

$$\bigcup_{n=1}^{\infty} S_i^n(\omega) \subseteq M_i(\omega). \tag{4.51}$$

In order to prove the converse inclusion

$$M_i(\omega) \subseteq \bigcup_{n=1}^{\infty} S_i^n(\omega), \tag{4.52}$$

we establish the following:

Claim: There exist an increasing (random) sequence of integers $n^k \uparrow \infty$ such that

$$S_i^{n^k}(\omega) = u(n^k, \cdot, \omega)^{-1}[S_i(\theta(n^k, \omega))]$$

for all $k \geq 1$.

Proof of Claim. Define $n^1 := \inf \{n > 1 : S_i^{n-1}(\omega) \subseteq u(n, \cdot, \omega)^{-1}[S_i(\theta(n^k, \omega))]\}$. Then

$$S_i^{n^1-1}(\omega) \subseteq u(n^1, \cdot, \omega)^{-1}[S_i(\theta(n^1, \omega))],$$

and by definition (4.42),

$$S_i^{n^1}(\omega) = u(n_1, \cdot, \omega)^{-1}[S_i(\theta(n_1, \omega))]. \tag{4.53}$$

Furthermore, $S_i^{n-1}(\omega) \not\subseteq u(n, \cdot, \omega)^{-1}[S_i(\theta(n, \omega))]$ for all $1 < n < n^1$, and so by definition (4.42),

$$S_i^n(\omega) = S_i^{n-1}(\omega) = S_i^{n-2}(\omega) = \dots = S_i^1(\omega) = S_i(\omega)$$

for all $1 < n < n^1$. In particular,

$$S_i(\omega) = S_i^{n^1-1}(\omega) \subseteq u(n^1, \cdot, \omega)^{-1}[S_i(\theta(n^1, \omega))].$$

Therefore,

$$u(n^1, \cdot, \omega)(S_i(\omega)) \subseteq S_i(\theta(n^1, \omega)).$$

Hence

$$n^1 = \inf \{n > 1 : u(n, \cdot, \omega)(S_i(\omega)) \subseteq S_i(\theta(n, \omega))\}. \quad (4.54)$$

Since $S_i(\omega)$ is asymptotically cocycle invariant (Theorem 4.5(c), (4.25)), it follows from (4.54) that $1 < n^1 < \infty$. Next, define $n^2 > n^1$ by

$$n^2 := \inf \{n > n^1 : S_i^{n-1}(\omega) \subseteq u(n, \cdot, \omega)^{-1}[S_i(\theta(n, \omega))]\}. \quad (4.55)$$

As before, the definition (4.42) implies that

$$S_i^{n^2-1}(\omega) = S_i^{n^1+1}(\omega) = u(n^1, \cdot, \omega)^{-1}[S_i(\theta(n^1, \omega))] \quad (4.56)$$

and

$$S_i^{n^2}(\omega) = u(n^2, \cdot, \omega)^{-1}[S_i(\theta(n^2, \omega))]. \quad (4.57)$$

Since

$$S_i^{n^2-1}(\omega) \subseteq u(n^2, \cdot, \omega)^{-1}[S_i(\theta(n^2, \omega))], \quad (4.58)$$

it follows from (4.56) that

$$u(n^1, \cdot, \omega)^{-1}[S_i(\theta(n^1, \omega))] \subseteq u(n^2, \cdot, \omega)^{-1}[S_i(\theta(n^2, \omega))].$$

Therefore,

$$\{u(n^2, \cdot, \omega)^{-1} \circ u(n^1, \cdot, \omega)^{-1}\}[S_i(\theta(n^1, \omega))] \subseteq S_i(\theta(n^2, \omega)). \quad (4.59)$$

Using the cocycle property (Theorem 3.2(iii)), (4.59) implies

$$u(n^2 - n^1, \cdot, \theta(n^1, \omega))[S_i(\theta(n^1, \omega))] \subseteq S_i(\theta(n^2 - n^1, \theta(n^1, \omega))). \quad (4.60)$$

By the asymptotic cocycle invariance of $S_i(\theta(n^1, \omega))$, it follows from (4.60) that $n^1 < n^2 < \infty$. Hence by induction, there exists an increasing sequence of integers $\{n^k\}_{k=1}^{\infty}$ such that $n^k \uparrow \infty$ as $k \rightarrow \infty$ and

$$S_i^{n^k}(\omega) = u(n^k, \cdot, \omega)^{-1}[S_i(\theta(n^k, \omega))] \quad (4.61)$$

for all integers $k \geq 1$. This completes the proof of our claim. \square

We now proceed to prove the inclusion (4.52). Let $f \in M_i(\omega)$. Then by definition of $M_i(\omega)$, we have

$$\overline{\lim}_{t \rightarrow \infty} \frac{1}{t} \log |u(t, f, \omega)|_H \leq \lambda_i. \quad (4.62)$$

Fix $\epsilon_1 \in (0, -\lambda_1)$ as in Theorem 4.5. Let $0 < \epsilon < \epsilon_1$. Then, using (4.62), there exists a positive integer n_0 such that

$$\sup_{t \geq n} \frac{1}{t} \log |u(t, f, \omega)|_H < \lambda_i + \epsilon$$

for all $n \geq n_0$. In particular,

$$|u(n, f, \omega)|_H < e^{n(\lambda_i + \epsilon)}$$

for all $n \geq n_0$. Define

$$K(\omega) := \max_{1 \leq k < n_0} |u(k, f, \omega)|_H.$$

Therefore,

$$|u(n, f, \omega)|_H \leq K(\omega) e^{n(\lambda_i + \epsilon)} \quad (4.63)$$

for all $n \geq 1$.

Pick m_0 sufficiently large such that

$$K(\omega) e^{n(\epsilon - \epsilon_1)} \leq \beta_i(\theta(n, \omega)) \quad (4.64)$$

for all $n \geq m_0$. Let $n \geq m_0$, $n' \geq 0$. Using the cocycle property and (4.63), we obtain

$$\begin{aligned} |u(n', u(n, f, \omega), \theta(n, \omega))|_H &= |u(n' + n, f, \omega)|_H \\ &\leq K(\omega) e^{(n+n')(\lambda_i + \epsilon)} \\ &\leq K(\omega) e^{n(\epsilon - \epsilon_1)} \cdot e^{n'(\lambda_i + \epsilon_1)}. \end{aligned} \quad (4.65)$$

Pick $m_1 \geq m_0$ and sufficiently large such that

$$K(\omega) e^{n(\epsilon - \epsilon_1)} \leq \beta_i(\theta(n, \omega)) \quad (4.66)$$

for all $n \geq m_1$. From (4.65) and (4.66), we get

$$|u(n', u(n, f, \omega), \theta(n, \omega))|_H \leq \beta_i(\theta(n, \omega)) e^{n'(\lambda_i + \epsilon_1)} \quad (4.67)$$

for all $n' \geq 0$ and $n \geq m_1$. Since $u(n, f, \omega) \rightarrow 0$ as $n \rightarrow \infty$, then there exists $m_2 > 0$ such that $u(n, f, \omega) \in \bar{B}(0, \rho_i(\omega))$ for all $n \geq m_2$. Thus (4.67) implies that

$$u(n, f, \omega) \in S_i(\theta(n, \omega))$$

for all $n \geq \max(m_1, m_2)$; i.e. $f \in u(n, \cdot, \omega)^{-1}[S_i(\theta(n, \omega))]$, for all $n \geq \max(m_1, m_2)$. Now pick k sufficiently large such that $n^k \geq \max(m_1, m_2)$ and $f \in u(n^k, \cdot, \omega)^{-1}[S_i(\theta(n^k, \omega))] = S_i^{n^k}(\omega)$. This proves that $f \in \bigcup_{n=1}^{\infty} S_i^n(\omega)$; and so the inclusion (4.52) holds. The proof of (4.52) is complete; hence assertion (ii) of the theorem holds.

Assertions (iii) and (iv) of the theorem follow directly from the definition (4.40) of the flag $M_i(\omega)$, $i \geq 1$. \square

Remark:

It is not clear if the $M_i(\omega)$ in Theorem 4.6 are $C^{1,1}$ immersed submanifolds in H . This would require transversality of the global semiflow $u(n, \cdot, \omega)$ and the local stable manifold $S_i(\theta(n, \omega))$.

5 Appendix

The following version Gronwall's lemma is used throughout Section 3.

Lemma 5.1. *Suppose $\alpha : [0, T] \rightarrow \mathbf{R}$ is C^1 and $h, \psi : [0, T] \rightarrow \mathbf{R}^{\geq 0}$ continuous. Assume that*

$$\alpha(t) + \int_0^t \psi(s) ds \leq \alpha(0) + \int_0^t h(s)\alpha(s) ds \quad (5.1)$$

for all $t \in [0, T]$. Then

$$\alpha(t) + \int_0^t \psi(s) ds \leq \alpha(0) \exp\left(\int_0^t h(s) ds\right) \quad (5.2)$$

for all $t \in [0, T]$.

Proof. Suppose (5.1) holds. Since α is C^1 , then (5.1) implies

$$\int_0^t h(s)\alpha(s) ds - \int_0^t \alpha'(s) ds - \int_0^t \psi(s) ds \geq 0$$

for all $t \in [0, T]$. Hence

$$\int_0^t [h(s)\alpha(s) - \alpha'(s) - \psi(s)] ds \geq 0 \quad (5.3)$$

for all $t \in [0, T]$. The above relation implies

$$h(t)\alpha(t) - \alpha'(t) - \psi(t) \geq 0$$

for all $t \in [0, T]$. i.e.,

$$\alpha'(t) - h(t)\alpha(t) \leq -\psi(t) \quad (5.4)$$

for all $t \in [0, T]$. We now multiply both sides of (5.4) by the “integrating factor” $\mu(t) := e^{-\int_0^t h(s) ds}$. This gives

$$\frac{d}{dt}[\mu(t)\alpha(t)] \leq -\mu(t)\psi(t) \quad (5.5)$$

for all $t \in [0, T]$. Integrating both sides of (5.5), we get

$$\mu(t)\alpha(t) - \alpha(0) \leq -\int_0^t \mu(s)\psi(s) ds$$

for all $t \in [0, T]$. Therefore,

$$\alpha(t) + \mu(t)^{-1} \int_0^t \mu(s)\psi(s) ds \leq \alpha(0)\mu(t)^{-1} \quad (5.6)$$

for all $t \in [0, T]$. So

$$\alpha(t) + e^{\int_0^t h(s) ds} \int_0^t e^{-\int_0^s h(u) du} \psi(s) ds \leq \alpha(0) e^{\int_0^t h(s) ds}$$

i.e.,

$$\alpha(t) + \int_0^t e^{\int_s^t h(u) du} \psi(s) ds \leq \alpha(0) e^{\int_0^t h(s) ds} \quad (5.7)$$

for all $t \in [0, T]$. Since $h(u) \geq 0$ for all $u \in [0, T]$, (5.7) implies that

$$\alpha(t) + \int_0^t \psi(s) ds \leq \alpha(t) + \int_0^t e^{\int_s^t h(u) du} \psi(s) ds \leq \alpha(0) e^{\int_0^t h(s) ds}$$

for all $t \in [0, T]$. Therefore (5.2) holds. □

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