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# A note on Constantin and Iyer's representation formula for the Navier–Stokes equations

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## Abstract

The purpose of this note is to establish a probabilistic representation formula for Navier–Stokes equations on a compact Riemannian manifold. To this end, we first give a geometric interpretation of Constantin and Iyer's representation formula for the Navier–Stokes equation, then extend it to a compact Riemannian manifold. We shall use Elworthy–Le Jan–Li's idea to decompose de Rham–Hodge Laplacian operator on a manifold as a sum of the square of vector fields.

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**Keywords:** Navier–Stokes equations, stochastic representation, de Rham–Hodge Laplacian, stochastic flow, pull-back vector field

## 1 Introduction

The Navier–Stokes equations on  $\mathbb{R}^n$  or on a torus  $\mathbb{T}^n$ ,

$$\begin{cases} \partial_t u + (u \cdot \nabla)u - \nu \Delta u + \nabla p = 0, \\ \nabla \cdot u = 0, \quad u|_{t=0} = u_0, \end{cases} \quad (1.1)$$

describe the evolution of the velocity  $u$  of an incompressible viscous fluid with kinematic viscosity  $\nu > 0$ , as well as the pressure  $p$ . Such equations attract always the attention of many researchers, with an enormous quantity of publications in the literature. Concerning classical results about (1.1), we refer to the book [24]. The Lagrangian description of the fluid is to determine the position at time  $t$  of the particle of fluid. Due to its high nonlinearity, such a description was not used too often in the past. However, since the seminal works [12] on the resolution of ordinary differential equations with coefficients of low regularity and [6] on the relaxed variational principle for Euler equations, there are more and more interests in Lagrangian descriptions. We refer to [1, 14, 15, 26, 27] for new developments and various generalizations of [12], to [7, 2] for generalized flows to Euler equations and to [3, 4, 5] for generalized flows to Navier–Stokes equations.

Connections between Navier–Stokes equations and stochastic evolution have a quite long history: it can be traced back to a work of Chorin [9]. In [20], Le Jan and Sznitman used a backward-in-time branching process to express Navier–Stokes equations through Fourier

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transformations. In [8], a representation formula using noisy flow paths for 3-dimensional Navier–Stokes equation was obtained. An achievement has been realized by Constantin and Iyer in [11] by using stochastic flows. We also refer to [11] for a more complete description on the history of the developments.

For reader’s convenience, let us first state Constantin and Iyer’s result [11]:

**Theorem 1.1** (Constantin–Iyer). *Let  $\nu > 0$ ,  $W$  be an  $n$ -dimensional Wiener process,  $k \geq 1$ , and  $u_0 \in C^{k+1,\alpha}$  a given deterministic divergence-free vector field. Let the pair  $(X, u)$  satisfy the stochastic system*

$$\begin{cases} dX_t = \sqrt{2\nu} dW_t + u_t(X_t) dt, \\ u_t = \mathbb{E}\mathbf{P}[(\nabla X_t^{-1})^*(u_0 \circ X_t^{-1})], \end{cases} \quad (1.2)$$

where  $\mathbf{P}$  is the Leray–Hodge projection and the star  $*$  denotes the transposed matrix. Then  $u$  satisfies the incompressible Navier–Stokes equations (1.1).

Using this stochastic representation, Constantin and Iyer were able to give a self-contained proof of the local existence of the solution to the system (1.1). Two proofs of Theorem 1.1 were provided in [11]: the first one uses heavily the fact that the diffusion coefficient of the stochastic differential equation (SDE) in (1.2) is constant, and transforms it into a random ODE by absorbing the Wiener process into the drift coefficient  $u$ ; the second one applies the generalized Itô formula to the quantity  $(\nabla X_t^{-1})^*(u_0 \circ X_t^{-1})$  which, combined with the stochastic PDE fulfilled by the inverse  $X_t^{-1}$ , leads to the desired result. Note that if  $x \rightarrow u_t(x)$  is  $2\pi$ -periodic with respect to each component, then SDE (1.2) defines a flow of diffeomorphisms of the torus  $\mathbb{T}^n$ . For the sake of simplicity, we only consider this last situation in Section 2.

In order to avoid the computation of the inverse  $X_t^{-1}$  of  $X_t$ , X. Zhang used in [25] the idea that the inverse flow can be described by SDEs driven by time-reversed Brownian motion; he established a similar representation formula for the backward incompressible Navier–Stokes equations.

In this note, we first give in Section 2 a more geometric interpretation to the formula of  $u_t$  in Theorem 1.1, then provide an alternative proof using directly Kunita’s formula ([17, p.265, Theorem 2.1]) for the pull-back of vector fields under the stochastic flow: surprisingly enough, it is simpler to use the inverse flow. More precisely, we get the following expression

$$\int_{\mathbb{T}^n} \langle u_t, v \rangle dx = \mathbb{E} \left( \int_{\mathbb{T}^n} \langle u_0, (X_t^{-1})_* v \rangle dx \right), \quad \forall t \geq 0, \quad (1.3)$$

which means that the evolution of  $u_t$  in the direction  $v$  is equal to the average of the evolution of  $v$  under the inverse flow  $X_t^{-1}$  in the initial direction  $u_0$ . The purpose of Section 3 is to establish a stochastic representation formula for the Navier–Stokes equations on a compact Riemannian manifold  $M$ , where the difficulty is to deal with the de Rham–Hodge Laplacian operator  $\square$ . We shall use the idea in [13] to decompose  $\square$  as a sum of the square of Lie derivatives:  $\square = \sum_{i \in \mathcal{I}} \mathcal{L}_{A_i}^2$ , where the family  $\mathcal{I}$  could be finite or countable. In general, the vector fields  $A_i$  are not of divergence free. See Section 3 for the conditions on  $\{A_i; i \in \mathcal{I}\}$  which ensure such a decomposition. A new formula in Section 3 is

$$u_t = \mathbb{E} \left[ \mathbf{P}(\rho_t (X_t^{-1})^* u_0^*)^\# \right] \quad (1.4)$$

where  $\rho_t$  is the density of the associated stochastic flow  $X_t$ , and we use  $*$  to transform a vector field to a differential form,  $\#$  to transform a differential form to a vector field.

In Section 4, we shall treat two important examples: tori and spheres for which we prove that the divergence-free eigenvector fields of  $\square$  enjoy all required properties in Section

3. Therefore, they will generate volume-preserving stochastic flows for which Formula (1.4) holds with  $\rho_t = 1$ . Finally, in Section 5 we shall present some explicit computations in the case of the sphere, to exhibit the properties of  $\{A_i; i \in \mathcal{I}\}$  used in Section 3.

## 2 An alternative proof of Constantin–Iyer’s result

Before giving the proof, let us prepare some materials. Let  $M$  be a compact Riemannian manifold without boundary and  $\varphi : M \rightarrow M$  a diffeomorphism. Given a vector field  $A$  on  $M$ , the pull-back vector field  $\varphi_*^{-1}(A)$  is defined by

$$(\varphi_*^{-1}(A)f)(x) = A(f \circ \varphi^{-1})(\varphi(x)), \quad \text{for any } f \in C^1(M), x \in M.$$

Equivalently,

$$\varphi_*^{-1}(A)(x) = d\varphi^{-1}(\varphi(x))A(\varphi(x)) = (d\varphi(x))^{-1}A(\varphi(x)), \quad (2.1)$$

where  $d\varphi$  is the differential of  $\varphi$ . For two smooth vector fields  $A, B$  on  $M$ , the Lie derivative  $\mathcal{L}_A B$  is defined as

$$(\mathcal{L}_A B)(x) = \lim_{t \rightarrow 0} \frac{\varphi_{t*}^{-1}(B)(x) - B(x)}{t},$$

where  $\varphi_t$  is the flow generated by  $A$  and  $\varphi_{t*}^{-1}(B) = (\varphi_t)_*^{-1}(B)$ . It is well known that  $\mathcal{L}_A B = [A, B] = AB - BA$ . We have the following simple result.

**Lemma 2.1.** *If  $A$  and  $B$  are vector fields of divergence free on  $M$ , then so is  $\mathcal{L}_A B$ .*

*Proof.* We can provide two different proofs. (i) Since the vector fields  $A$  and  $B$  are of divergence free, it holds that  $\int_M Af \, dx = \int_M Bf \, dx = 0$  for any function  $f \in C^1(M)$ . Therefore,

$$\int_M (\mathcal{L}_A B)f \, dx = \int_M A(Bf) \, dx - \int_M B(Af) \, dx = 0.$$

This clearly implies that  $\mathcal{L}_A B$  is of divergence free.

(ii) By the definition of  $\mathcal{L}_A B$ , it suffices to show that  $\varphi_{t*}^{-1}(B)$  is of divergence free for all  $t \geq 0$ . To this end, take any  $f \in C^1(M)$ , we have

$$\int_M \langle \nabla f, \varphi_{t*}^{-1}(B) \rangle \, dx = \int_M (\varphi_{t*}^{-1}(B)f)(x) \, dx = \int_M B(f \circ \varphi_t^{-1})(\varphi_t(x)) \, dx.$$

Since  $A$  is of divergence free, the flow  $\varphi_t$  preserves the volume measure of  $M$ . Thus

$$\int_M \langle \nabla f, \varphi_{t*}^{-1}(B) \rangle \, dx = \int_M B(f \circ \varphi_t^{-1})(y) \, dy = 0$$

since the vector field  $B$  is also of divergence free. The above equality implies that  $\varphi_{t*}^{-1}(B)$  is of divergence free.  $\square$

Now we present another proof of Theorem 1.1, using directly [17, Theorem 2.1, p.265]. Note that for the part we use in this theorem, it is sufficient that  $u_t$  is of  $C^{2,\alpha}$  which insures that  $X_t$  is a flow of diffeomorphisms.

*Proof of Theorem 1.1.* Let  $(X, u)$  be the pair solving the system (1.2). Then  $X = (X_t)_{t \geq 0}$  is a stochastic flow of  $C^2$ -diffeomorphisms on  $\mathbb{T}^n$ . Since the diffusion coefficient of the SDE is constant and the drift  $u$  is of divergence free, we know that the flow  $X_t$  preserves the volume measure of the torus  $\mathbb{T}^n$ . Let  $v$  be a vector field of divergence free on  $\mathbb{T}^n$ , we have by the expression of  $u$  in (1.2) that

$$\begin{aligned} \int_{\mathbb{T}^n} \langle u_t, v \rangle dx &= \mathbb{E} \left( \int_{\mathbb{T}^n} \langle (\nabla X_t^{-1})^* (u_0 \circ X_t^{-1}), v \rangle dx \right) \\ &= \mathbb{E} \left( \int_{\mathbb{T}^n} \langle u_0 \circ X_t^{-1}, (\nabla X_t^{-1}) v \rangle dx \right) \\ &= \mathbb{E} \left( \int_{\mathbb{T}^n} \langle u_0, (\nabla X_t^{-1}(X_t)) v(X_t) \rangle dx \right), \end{aligned}$$

where in the last equality we have used the measure-preserving property of  $X_t^{-1}$ . According to (2.1), we get

$$\int_{\mathbb{T}^n} \langle u_t, v \rangle dx = \mathbb{E} \left( \int_{\mathbb{T}^n} \langle u_0, X_{t*}^{-1}(v) \rangle dx \right), \quad \forall t \geq 0. \quad (2.2)$$

The formula (2.2) means that the evolution of  $u_t$  in the direction  $v$  is equal to the average of the evolution of  $v$  under the inverse flow  $X_t^{-1}$  in the initial direction  $u_0$ .

Now by [17, p.265], if  $u_t$  is of  $C^{1,\alpha}$ , we have

$$X_{t*}^{-1}(v) = v + \sqrt{2\nu} \sum_{i=1}^n \int_0^t X_{s*}^{-1}(\partial_i v) dW_s^i + \nu \int_0^t X_{s*}^{-1}(\Delta v) ds + \int_0^t X_{s*}^{-1}([u_s, v]) ds,$$

where  $\partial_i v$  denotes the partial derivative of  $v$ . Substituting this expression of  $X_{t*}^{-1}(v)$  into (2.2), we arrive at

$$\begin{aligned} \int_{\mathbb{T}^n} \langle u_t, v \rangle dx &= \int_{\mathbb{T}^n} \langle u_0, v \rangle dx + \nu \mathbb{E} \int_0^t \int_{\mathbb{T}^n} \langle u_0, X_{s*}^{-1}(\Delta v) \rangle dx ds \\ &\quad + \mathbb{E} \int_0^t \int_{\mathbb{T}^n} \langle u_0, X_{s*}^{-1}([u_s, v]) \rangle dx ds. \end{aligned} \quad (2.3)$$

As the vector field  $\Delta v$  is of divergence free, we have by (2.2) that

$$\mathbb{E} \int_0^t \int_{\mathbb{T}^n} \langle u_0, X_{s*}^{-1}(\Delta v) \rangle dx ds = \int_0^t \int_{\mathbb{T}^n} \langle u_s, \Delta v \rangle dx ds. \quad (2.4)$$

Next by Lemma 2.1, we know that  $[u_s, v]$  is also of divergence free, therefore again by (2.2),

$$\begin{aligned} \mathbb{E} \int_0^t \int_{\mathbb{T}^n} \langle u_0, X_{s*}^{-1}([u_s, v]) \rangle dx ds &= \int_0^t \int_{\mathbb{T}^n} \langle u_s, [u_s, v] \rangle dx ds \\ &= \int_0^t \int_{\mathbb{T}^n} \langle u_s, (u_s \cdot \nabla) v - (v \cdot \nabla) u_s \rangle dx ds \\ &= \int_0^t \int_{\mathbb{T}^n} \langle u_s, (u_s \cdot \nabla) v \rangle dx ds - \frac{1}{2} \int_0^t \int_{\mathbb{T}^n} (v \cdot \nabla) |u_s|^2 dx ds \\ &= \int_0^t \int_{\mathbb{T}^n} \langle u_s, (u_s \cdot \nabla) v \rangle dx ds, \end{aligned}$$

where in the last equality we have used the fact that  $v$  is of divergence free. Substituting this equality and (2.4) into (2.3), we obtain for all  $t \geq 0$  that

$$\int_{\mathbb{T}^n} \langle u_t, v \rangle dx = \int_{\mathbb{T}^n} \langle u_0, v \rangle dx + \nu \int_0^t \int_{\mathbb{T}^n} \langle u_s, \Delta v \rangle dx ds + \int_0^t \int_{\mathbb{T}^n} \langle u_s, (u_s \cdot \nabla) v \rangle dx ds.$$

The above equality implies that for a.e.  $t \geq 0$ , it holds

$$\frac{d}{dt} \int_{\mathbb{T}^n} \langle u_t, v \rangle dx = \nu \int_{\mathbb{T}^n} \langle u_t, \Delta v \rangle dx + \int_{\mathbb{T}^n} \langle u_t, (u_t \cdot \nabla) v \rangle dx.$$

Multiplying both sides by a real-valued function  $\alpha \in C_c^1([0, \infty))$  and integrating by parts, we arrive at

$$\alpha(0) \int_{\mathbb{T}^n} \langle u_0, v \rangle dx + \int_0^\infty \int_{\mathbb{T}^n} [\alpha'(t) \langle u_t, v \rangle + \nu \alpha(t) \langle u_t, \Delta v \rangle + \alpha(t) \langle u_t, (u_t \cdot \nabla) v \rangle] dx dt = 0.$$

This implies that  $u_t$  solves strongly the Navier–Stokes equation, since  $u_t$  was assumed to be of  $C^{2,\alpha}$ .  $\square$

### 3 Extension to compact Riemannian manifolds

In this section, we shall establish the stochastic representation for Navier–Stokes equations on a compact Riemannian manifold  $M$  of dimension  $n$ . To this end, we assume that there exists a (possibly infinite) family of smooth vector fields  $\{A_i; i \in \mathcal{I}\}$  on  $M$  satisfying the following conditions:

- (a) for all  $x \in M$ ,  $\sum_{i \in \mathcal{I}} \langle A_i(x), u \rangle_{T_x M}^2 = |u|_{T_x M}^2$  for any  $u \in T_x M$ ;
- (b)  $\sum_{i \in \mathcal{I}} \nabla_{A_i} A_i = 0$ ;
- (c)  $\sum_{i \in \mathcal{I}} A_i \wedge \nabla_V A_i = 0$  for any vector field  $V$ .

Here  $\nabla$  denotes the covariant derivative with respect to the Levi–Civita connection on  $M$  and  $\wedge$  the exterior product. First of all, we give the following example.

**Example 3.1** (Gradient system). By Nash’s embedding theorem,  $M$  can be isometrically embedded into  $\mathbb{R}^m$  for some  $m > n$ . For any  $x \in M$ , denote by  $P_x$  the orthogonal projection from  $\mathbb{R}^m$  onto  $T_x M$ . Let  $e = \{e_1, \dots, e_m\}$  be an orthonormal basis of  $\mathbb{R}^m$ . According to [23, Section 4.2], we define

$$A_i(x) = P_x(e_i), \quad x \in M, i = 1, \dots, m.$$

Then  $\{A_1, \dots, A_m\}$  are smooth vector fields satisfying conditions (a), (b) and (c). Note that condition (c) does not often appear. For a justification of (c), we refer to [13, Remark 2.3.1, p.39]. For the case of spheres, we shall do explicit computations in Appendix to illustrate conditions (a), (b) and (c).

Now we shall decompose the de Rham–Hodge Laplacian operator  $\square$  as the sum of  $\mathcal{L}_{A_i}^2$ , where  $\mathcal{L}_A$  denotes the Lie derivative with respect to  $A$ . For a differential form  $\omega$  on  $M$ , it holds that

$$\mathcal{L}_A d\omega = d\mathcal{L}_A \omega, \tag{3.1}$$

where  $d$  is the exterior derivative. Let  $I(A)$  be the inner product by  $A$ , that is, for a differential  $q$ -form  $\omega$ ,

$$(I(A)\omega)(V_2, \dots, V_q) = \omega(A, V_2, \dots, V_q).$$

Following [13], we define, for a differential  $q$ -form  $\omega$ ,

$$\hat{\delta}(\omega) = \sum_{i \in \mathcal{I}} I(A_i)(\mathcal{L}_{A_i}\omega). \quad (3.2)$$

Let  $\delta$  be the adjoint operator of  $d$ , which admits the expression

$$\delta(\omega)(v_2, \dots, v_q) = \sum_{j=1}^n (\nabla_{u_j}\omega)(u_j, v_2, \dots, v_q), \quad (3.3)$$

where  $\{u_1, \dots, u_n\}$  is an orthonormal basis of  $T_x M$ .

**Proposition 3.2.** *Under conditions (a) and (b), for any differential 1-form  $\omega$ ,  $\hat{\delta}(\omega) = \delta(\omega)$ .*

*Proof.* We have

$$I(A_i)\mathcal{L}_{A_i}\omega = (\mathcal{L}_{A_i}\omega)(A_i) = \mathcal{L}_{A_i}(\omega(A_i)) = \omega(\nabla_{A_i}A_i) + (\nabla_{A_i}\omega)(A_i). \quad (3.4)$$

Let  $\{u_1, \dots, u_n\}$  be an orthonormal basis of  $T_x M$ , then condition (a) yields

$$\sum_{i \in \mathcal{I}} \langle A_i(x), u_j \rangle \langle A_i(x), u_k \rangle = \langle u_j, u_k \rangle = \delta_{jk}.$$

Therefore, replacing  $A_i(x)$  by  $\sum_{j=1}^n \langle A_i(x), u_j \rangle u_j$  at the last term in (3.4), and summing over  $i \in \mathcal{I}$  leads to  $\delta(\omega)$  according to (3.3); the sum of the first term on the right hand side of (3.4) vanishes by condition (b).  $\square$

**Proposition 3.3.** *Under (a), (b) and (c), for any differential 2-form  $\omega$ ,  $\hat{\delta}(\omega) = \delta(\omega)$ .*

*Proof.* By (3.2), we have

$$\hat{\delta}(\omega)(V) = \sum_{i \in \mathcal{I}} (\mathcal{L}_{A_i}\omega)(A_i, V).$$

Next,

$$\begin{aligned} (\mathcal{L}_{A_i}\omega)(A_i, V) &= \mathcal{L}_{A_i}(\omega(A_i, V)) - \omega(A_i, \mathcal{L}_{A_i}V) \\ &= (\nabla_{A_i}\omega)(A_i, V) + \omega(\nabla_{A_i}A_i, V) + \omega(A_i, \nabla_{A_i}V) - \omega(A_i, \mathcal{L}_{A_i}V) \\ &= (\nabla_{A_i}\omega)(A_i, V) + \omega(\nabla_{A_i}A_i, V) + \omega(A_i, \nabla_V A_i), \end{aligned}$$

since  $\nabla_{A_i}V - \nabla_V A_i = \mathcal{L}_{A_i}V$ . By condition (c),  $\sum_{i \in \mathcal{I}} \omega(A_i, \nabla_V A_i) = 0$ . Summing over  $i \in \mathcal{I}$  and according to (b) and (3.3), we get the result.  $\square$

Now the de Rham–Hodge Laplacian operator  $\square = d\delta + \delta d$  admits the following decomposition (see [13]):

**Theorem 3.4.** *Under the conditions (a)–(c), for any differential 1-form  $\omega$ , we have*

$$\sum_{i \in \mathcal{I}} \mathcal{L}_{A_i}^2 \omega = \square \omega. \quad (3.5)$$

*Proof.* Applying Cartan's formula  $\mathcal{L}_{A_i}\omega = I(A_i)d\omega + dI(A_i)\omega$  to  $\mathcal{L}_{A_i}\omega$ , we have

$$\begin{aligned} \mathcal{L}_{A_i}^2 \omega &= I(A_i)d\mathcal{L}_{A_i}\omega + dI(A_i)\mathcal{L}_{A_i}\omega \\ &= I(A_i)\mathcal{L}_{A_i}(d\omega) + dI(A_i)\mathcal{L}_{A_i}\omega, \end{aligned}$$

where we used (3.1) for the second equality. Now by Propositions 3.2 and 3.3, we get

$$\sum_{i \in \mathcal{I}} \mathcal{L}_{A_i}^2 \omega = \delta d\omega + d\delta\omega = \square \omega.$$

The theorem is proved.  $\square$

Recall that on a Riemannian manifold, there is a one-to-one correspondence between the space of vector fields and that of differential 1-forms. Given a vector field  $A$  (resp. differential 1-form  $\theta$ ), we shall denote by  $A^*$  (resp.  $\theta^\#$ ) the corresponding differential 1-form (resp. vector field). The action of the de Rham–Hodge Laplacian  $\square$  on the vector field  $A$  is defined as follows:

$$\square A := (\square A^*)^\#. \quad (3.6)$$

**Lemma 3.5.** *The conditions (b) and (c) imply*

$$\sum_{i \in \mathcal{I}} \operatorname{div}(A_i) A_i = 0. \quad (3.7)$$

*Proof.* We have  $I(V)(A_i \wedge \nabla_V A_i) = \langle A_i, V \rangle \nabla_V A_i - \langle \nabla_V A_i, V \rangle A_i$ . Let  $\{v_1, \dots, v_n\}$  be an orthonormal basis, then by condition (c),

$$\begin{aligned} 0 &= \sum_{i \in \mathcal{I}} \sum_{j=1}^n (\langle A_i, v_j \rangle \nabla_{v_j} A_i - \langle \nabla_{v_j} A_i, v_j \rangle A_i) \\ &= \sum_{i \in \mathcal{I}} \nabla_{A_i} A_i - \sum_{i \in \mathcal{I}} \operatorname{div}(A_i) A_i. \end{aligned}$$

The first term vanishes by condition (b); therefore (3.7) follows.  $\square$

**Remark 3.6.** *When the manifold  $M$  is embedded in some  $\mathbb{R}^N$ , the relation (3.7) was proved in [23, p.102]. However, in order to prove the next result, the equality (3.7) is not sufficient, we have to assume the following condition:*

$$(d) \quad \sum_{i \in \mathcal{I}} \operatorname{div}(A_i) \mathcal{L}_{A_i} = 0.$$

Unfortunately the vector fields  $\{A_1, \dots, A_m\}$  in Example 3.1 do not satisfy condition (d). See the appendix.

**Theorem 3.7.** *Under (a), (b), (c) and (d), we have, for any vector field  $B$ ,*

$$\square B = \sum_{i \in \mathcal{I}} \mathcal{L}_{A_i}^2 B. \quad (3.8)$$

*Proof.* Let  $\omega$  be a differential 1-form. We have

$$\mathcal{L}_{A_i}(\omega(B)) = (\mathcal{L}_{A_i} \omega)(B) + \omega(\mathcal{L}_{A_i} B),$$

and

$$\mathcal{L}_{A_i}^2(\omega(B)) = (\mathcal{L}_{A_i}^2 \omega)(B) + \omega(\mathcal{L}_{A_i}^2 B) + 2(\mathcal{L}_{A_i} \omega)(\mathcal{L}_{A_i} B).$$

By the integration by parts formula,

$$\begin{aligned} \int_M (\mathcal{L}_{A_i} \omega)(\mathcal{L}_{A_i} B) \, dx &= \int_M \mathcal{L}_{A_i}(\omega(\mathcal{L}_{A_i} B)) \, dx - \int_M \omega(\mathcal{L}_{A_i}^2 B) \, dx \\ &= - \int_M \operatorname{div}(A_i) \omega(\mathcal{L}_{A_i} B) \, dx - \int_M \omega(\mathcal{L}_{A_i}^2 B) \, dx. \end{aligned}$$

Therefore,

$$\int_M \mathcal{L}_{A_i}^2(\omega(B)) \, dx = \int_M (\mathcal{L}_{A_i}^2 \omega)(B) \, dx - \int_M \omega(\mathcal{L}_{A_i}^2 B) \, dx - 2 \int_M \operatorname{div}(A_i) \omega(\mathcal{L}_{A_i} B) \, dx.$$



By condition (d),  $\sum_{i \in \mathcal{I}} \int_M \operatorname{div}(A_i) \omega(\mathcal{L}_{A_i} B) dx = 0$ . If we denote by  $\hat{\square} B = \sum_{i \in \mathcal{I}} \mathcal{L}_{A_i}^2 B$ , then summing over  $i$  and according to (3.5), we get

$$\int_M \Delta(\omega(B)) dx = \int_M (\square \omega)(B) dx - \int_M \omega(\hat{\square} B) dx.$$

It follows that  $\int_M (\square \omega)(B) dx = \int_M \omega(\hat{\square} B) dx$ ; therefore  $\square B = \hat{\square} B$ .  $\square$

**Proposition 3.8.** *If  $\operatorname{div}(B) = 0$ , then  $\operatorname{div}(\square B) = 0$ .*

*Proof.* Notice first that  $\delta(B^*) = \operatorname{div}(B) = 0$ , then by (3.6),

$$\operatorname{div}(\square B) = \delta(\square B^*) = \delta \delta(B^*) = 0,$$

which completes the proof.  $\square$

In what follows, we consider the vector fields  $\{A_i; i \in \mathcal{I}\}$  which satisfy the conditions (a)–(c). Let  $W_t = \{W_t^i; i \in \mathcal{I}\}$  be a family of independent standard Brownian motions; consider the Stratonovich SDE on  $M$ :

$$dX_t = \sum_{i \in \mathcal{I}} A_i(X_t) \circ dW_t^i + u_t(X_t) dt, \quad X_0 = x \in M. \quad (3.9)$$

Assume that  $u_t \in C^{1,\alpha}$ , then  $X_t$  is a stochastic flow of  $C^1$ -diffeomorphisms of  $M$ . Let

$$d[(X_t)_\#(dx)] = \rho_t dx, \quad d[(X_t^{-1})_\#(dx)] = \tilde{\rho}_t dx,$$

where  $(X_t)_\#(dx)$  means the push-forward measure of  $dx$  by  $X_t$ . By [18, Lemma 4.3.1],  $\tilde{\rho}$  admits the expression

$$\tilde{\rho}_t(x) = \exp \left\{ - \sum_{i \in \mathcal{I}} \int_0^t \operatorname{div}(A_i)(X_s(x)) \circ dW_s^i - \int_0^t \operatorname{div}(u_s)(X_s(x)) ds \right\}. \quad (3.10)$$

Since for any  $f \in C(M)$ , it holds

$$\int_M f(x) dx = \int_M f(X_t^{-1}(X_t)) dx = \int_M f(X_t^{-1}) \rho_t dx = \int_M f \rho_t(X_t) \tilde{\rho}_t dx,$$

we have

$$\rho_t(X_t) \tilde{\rho}_t = 1. \quad (3.11)$$

Before stating the main result of this work, we introduce a notation. Let  $f : M \rightarrow M$  be a  $C^1$ -map, then for each  $x \in M$ ,  $df(x) : T_x M \rightarrow T_{f(x)} M$ . We define  $(df)^*(x) : T_{f(x)} M \rightarrow T_x M$  by

$$\langle (df)^*(x)v, u \rangle_{T_x M} = \langle df(x)u, v \rangle_{T_{f(x)} M}, \quad u \in T_x M, v \in T_{f(x)} M.$$

Let  $\omega$  be a differential 1-form on  $M$ , the pull-back  $f^*\omega$  of  $\omega$  by  $f$  is defined by

$$\langle f^*\omega, v \rangle_x = \langle \omega_{f(x)}, df(x)v \rangle.$$

Then if  $f$  is a diffeomorphism,

$$\langle f^*\omega, v \rangle_x = \langle \omega, f_*v \rangle_{f(x)}.$$

**Theorem 3.9** (Stochastic Lagrangian representation). *Let  $M$  be a compact Riemannian manifold such that there is a family of vector fields  $\{A_i; i \in \mathcal{I}\}$  satisfying the conditions:*

- (a) for all  $x \in M$ ,  $\sum_{i \geq 1} \langle A_i(x), u \rangle_{T_x M}^2 = |u|_{T_x M}^2$  for any  $u \in T_x M$ ;
- (b)  $\sum_{i \geq 1} \nabla_{A_i} A_i = 0$ ;
- (c)  $\sum_{i \geq 1} A_i \wedge \nabla_V A_i = 0$  for any vector field  $V$ ;
- (d)  $\sum_{i \geq 1} \operatorname{div}(A_i) \mathcal{L}_{A_i} = 0$  holds on vector fields.

Let  $\nu > 0$  and  $u_0$  be a divergence-free vector field on  $M$ . Assume that  $u_t \in C^{2,\alpha}$ . Then the pair  $(X, u)$  satisfies

$$\begin{cases} dX_t = \sqrt{2\nu} \sum_{i=1}^m A_i(X_t) \circ dW_t^i + u_t(X_t) dt, & X_0 = x, \\ u_t = \mathbb{E} \mathbf{P} \left[ \rho_t (dX_t^{-1})^* \cdot u_0(X_t^{-1}) \right], \end{cases} \quad (3.12)$$

if and only if  $u$  solves the Navier–Stokes equations on  $M$ :

$$\begin{cases} \partial_t u + \nabla_u u - \nu \square u + \nabla p = 0, \\ \operatorname{div}(u) = 0, \quad u|_{t=0} = u_0. \end{cases} \quad (3.13)$$

Moreover,  $u_t$  has the following more geometric expression

$$u_t = \mathbb{E} \left[ \mathbf{P}(\rho_t (X_t^{-1})^* u_0^*)^\# \right]. \quad (3.14)$$

*Proof.* Let  $v$  be a divergence-free vector field on  $M$ . We have

$$\begin{aligned} \int_M \langle u_t, v \rangle dx &= \mathbb{E} \int_M \rho_t \langle (dX_t^{-1})^* \cdot u_0(X_t^{-1}), v \rangle dx \\ &= \mathbb{E} \int_M \rho_t \langle (dX_t^{-1}) v, u_0(X_t^{-1}) \rangle dx \\ &= \mathbb{E} \int_M \rho_t(X_t) \tilde{\rho}_t \langle dX_t^{-1}(X_t) v(X_t), u_0 \rangle dx. \end{aligned}$$

Now using (2.1) and (3.11), we get the following expression, similar to (2.2):

$$\int_M \langle u_t, v \rangle dx = \mathbb{E} \left( \int_M \langle u_0, X_{t*}^{-1}(v) \rangle dx \right). \quad (3.15)$$

Again by [17, p.265, Theorem 2.1] and (3.8), we have

$$\begin{aligned} X_{t*}^{-1}(v) &= v + \sum_{i=1}^m \int_0^t X_{s*}^{-1}(\mathcal{L}_{A_i} v) dW_s^i + \nu \sum_{i=1}^m \int_0^t X_{s*}^{-1}(\mathcal{L}_{A_i}^2 v) ds + \int_0^t X_{s*}^{-1}(\mathcal{L}_{u_s} v) ds \\ &= v + \sum_{i=1}^m \int_0^t X_{s*}^{-1}(\mathcal{L}_{A_i} v) dW_s^i + \nu \int_0^t X_{s*}^{-1}(\square v) ds + \int_0^t X_{s*}^{-1}(\mathcal{L}_{u_s} v) ds. \end{aligned}$$

Substituting  $X_{t*}^{-1}(v)$  into (3.15), we have

$$\begin{aligned} \int_M \langle u_t, v \rangle dx &= \int_M \langle u_0, v \rangle dx + \nu \int_0^t \mathbb{E} \left( \int_M \langle u_0, X_{s*}^{-1}(\square v) \rangle dx \right) ds \\ &\quad + \int_0^t \mathbb{E} \left( \int_M \langle u_0, X_{s*}^{-1}(\mathcal{L}_{u_s} v) \rangle dx \right) ds. \end{aligned}$$

Now by Lemma 2.1 and Proposition 3.8,  $\mathcal{L}_{u_s}v$  and  $\square v$  are of divergence free. Substituting respectively  $v$  in (3.15) by  $\mathcal{L}_{u_s}v$  and  $\square v$  yields

$$\int_M \langle u_t, v \rangle dx = \int_M \langle u_0, v \rangle dx + \nu \int_0^t \int_M \langle u_s, \square v \rangle dx ds + \int_0^t \int_M \langle u_s, \mathcal{L}_{u_s}v \rangle dx ds. \quad (3.16)$$

Since  $M$  is torsion-free, we have  $\mathcal{L}_{u_s}v = [u_s, v] = \nabla_{u_s}v - \nabla_v u_s$ . As a result,

$$\begin{aligned} \int_M \langle u_s, \mathcal{L}_{u_s}v \rangle dx &= \int_M \langle u_s, \nabla_{u_s}v \rangle dx - \int_M \langle u_s, \nabla_v u_s \rangle dx \\ &= \int_M \langle u_s, \nabla_{u_s}v \rangle dx - \frac{1}{2} \int_M v(|u_s|^2) dx = \int_M \langle u_s, \nabla_{u_s}v \rangle dx. \end{aligned} \quad (3.17)$$

By (3.16) and (3.17), we know that for a.e.  $t \geq 0$ , it holds

$$\frac{d}{dt} \int_M \langle u_t, v \rangle dx = \nu \int_M \langle u_t, \square v \rangle dx + \int_M \langle u_t, \nabla_{u_t}v \rangle dx.$$

Multiplying both sides by  $\alpha \in C_c^1([0, \infty))$  and integrating by parts on  $[0, \infty)$ , we arrive at

$$\alpha(0) \int_M \langle u_0, v \rangle dx + \int_0^\infty \int_M [\alpha'(t) \langle u_t, v \rangle + \alpha(t) \langle u_t, \nabla_{u_t}v \rangle + \nu \alpha(t) \langle u_t, \square v \rangle] dx dt = 0.$$

The above equation is the weak formulation of the Navier–Stokes (3.13) on the manifold  $M$ . Since  $u_t \in C^{2,\alpha}$ , it is a strong solution to (3.13).

For proving the converse, we use the idea in [25, Theorem 2.3]. Let  $u_t \in C^{2,\alpha}$  be a solution to (3.13), then

$$\int_M \langle u_t, v \rangle dx = \int_M \langle u_0, v \rangle dx + \nu \int_0^t \int_M \langle u_s, \square v \rangle dx ds + \int_0^t \int_M \langle u_s, \mathcal{L}_{u_s}v \rangle dx ds.$$

Consider the SDE in (3.12) with drift term  $u_t$ . Define

$$\tilde{u}_t = \mathbb{E}\mathbf{P} \left[ \rho_t (dX_t^{-1})^* \cdot u_0(X_t^{-1}) \right].$$

Then the same calculation as above leads to

$$\int_M \langle \tilde{u}_t, v \rangle dx = \int_M \langle u_0, v \rangle dx + \nu \int_0^t \int_M \langle \tilde{u}_s, \square v \rangle dx ds + \int_0^t \int_M \langle \tilde{u}_s, \mathcal{L}_{u_s}v \rangle dx ds.$$

Let  $z_t = u_t - \tilde{u}_t$ ; we have

$$\int_M \langle z_t, v \rangle dx = \nu \int_0^t \int_M \langle z_s, \square v \rangle dx ds + \int_0^t \int_M \langle z_s, \mathcal{L}_{u_s}v \rangle dx ds.$$

It follows that  $(z_t)$  solves the following heat equation on  $M$

$$\frac{dz_t}{dt} = \nu \square z_t - \mathcal{L}_{u_t}z_t, \quad z_0 = 0.$$

By uniqueness of solutions, we get that  $z_t = 0$  for all  $t \geq 0$ . Thus  $u_t = \tilde{u}_t$ .

To prove (3.14), we note that

$$\begin{aligned} \int_M \rho_t \langle (X_t^{-1})^* u_0^*, v \rangle dx &= \int_M \rho_t \langle u_0^*, (X_t^{-1})_* v \rangle_{X_t^{-1}} dx \\ &= \int_M \rho_t(X_t) \tilde{\rho}_t \langle u_0^*, (X_t^{-1})_* v \rangle dx \\ &= \int_M \langle u_0^*, (X_t^{-1})_* v \rangle dx = \int_M \langle u_0, (X_t^{-1})^* v \rangle_{T_x M} dx \end{aligned}$$

Now by (3.15), we have, for any vector field  $v$  of divergence free,

$$\int_M \langle u_t, v \rangle dx = \mathbb{E} \left( \int_M \rho_t \langle (X_t^{-1})^* u_0^*, v \rangle dx \right).$$

Then (3.14) follows. The proof of Theorem 3.9 is complete.  $\square$

## 4 Volume-preserving flows on the torus and the sphere

It is usually difficult to find on a general Riemannian manifold a family of vector fields of *divergence free*, which satisfy the conditions (a)–(d) in Section 3. In this part, we shall treat two important examples: torus  $\mathbb{T}^n$  and sphere  $\mathbb{S}^n$  in which this is possible.

### 4.1 Case of torus $\mathbb{T}^2$

For the simplicity of exposition, we only consider the two dimensional torus  $\mathbb{T}^2$ . Let  $\mathbb{Z}^2$  be the set of lattice points in  $\mathbb{R}^2$  and define  $\mathbb{Z}_0^2 = \mathbb{Z}^2 \setminus \{(0,0)^*\}$ , where  $*$  means the column vector. For  $k \in \mathbb{Z}_0^2$ , we define  $k^\perp = (k_2, -k_1)^*$  and

$$A_k(\theta) = \frac{\cos(k \cdot \theta)}{|k|^\beta} \cdot \frac{k^\perp}{|k|}, \quad B_k(\theta) = \frac{\sin(k \cdot \theta)}{|k|^\beta} \cdot \frac{k^\perp}{|k|}, \quad \theta \in \mathbb{T}^2, \quad (4.1)$$

where  $\beta > 1$  is some constant. Then the family  $\{A_k, B_k : k \in \mathbb{Z}_0^2\}$  constitutes an orthogonal basis of the space of divergence free vector fields  $V$  on  $\mathbb{T}^2$  such that  $\int_{\mathbb{T}^2} V d\theta = 0$  (see [10]). We shall show that the family  $\{A_k, B_k; k \in \mathbb{Z}_0^2\}$  of vector fields satisfy the conditions (a)–(c).

Firstly, for any  $u \in \mathbb{R}^2$ , we remark that

$$\langle A_k(\theta), u \rangle^2 + \langle B_k(\theta), u \rangle^2 = \frac{\langle k^\perp, u \rangle^2}{|k|^{2(\beta+1)}} (\cos^2(k \cdot \theta) + \sin^2(k \cdot \theta)) = \frac{\langle k^\perp, u \rangle^2}{|k|^{2(\beta+1)}}.$$

Thus

$$\sum_{k \in \mathbb{Z}_0^2} (\langle A_k(\theta), u \rangle^2 + \langle B_k(\theta), u \rangle^2) = \sum_{k \in \mathbb{Z}_0^2} \frac{\langle k^\perp, u \rangle^2}{|k|^{2(\beta+1)}}.$$

Notice that the transform  $k \mapsto k^\perp$  on  $\mathbb{Z}_0^2$  is one-to-one and preserves the Euclidean norm  $|\cdot|$ , we have

$$\sum_{k \in \mathbb{Z}_0^2} \frac{\langle k^\perp, u \rangle^2}{|k|^{2(\beta+1)}} = \sum_{k \in \mathbb{Z}_0^2} \frac{\langle k, u \rangle^2}{|k|^{2(\beta+1)}}$$

and  $|u|^2 |k|^2 = \langle k, u \rangle^2 + \langle k^\perp, u \rangle^2$ , therefore

$$\sum_{k \in \mathbb{Z}_0^2} \frac{|u|^2}{|k|^{2\beta}} = 2 \sum_{k \in \mathbb{Z}_0^2} \frac{\langle k^\perp, u \rangle^2}{|k|^{2(\beta+1)}}.$$

Consequently,

$$\sum_{k \in \mathbb{Z}_0^2} (\langle A_k(\theta), u \rangle^2 + \langle B_k(\theta), u \rangle^2) = \frac{|u|^2}{2} \sum_{k \in \mathbb{Z}_0^2} \frac{1}{|k|^{2\beta}} = \nu_0 |u|^2, \quad (4.2)$$

where

$$\nu_0 = \frac{1}{2} \sum_{k \in \mathbb{Z}_0^2} \frac{1}{|k|^{2\beta}}.$$

Therefore (4.2) implies that  $\{\frac{A_k}{\sqrt{\nu_0}}, \frac{B_k}{\sqrt{\nu_0}}, k \in \mathbb{Z}_0^2\}$  satisfies the condition (a).

Secondly, by the definition of  $A_k$ ,

$$\nabla_{A_k} A_k = \frac{k^\perp}{|k|^{\beta+1}} \langle A_k, \nabla_\theta \cos(k \cdot \theta) \rangle = -\frac{k^\perp}{|k|^{2(\beta+2)}} \cos(k \cdot \theta) \sin(k \cdot \theta) \langle k^\perp, k \rangle = 0.$$

Similarly,  $\nabla_{B_k} B_k = 0$ . Therefore condition (b) is satisfied. Finally, for any vector field  $V$  on  $\mathbb{T}^2$ , we have

$$\nabla_V A_k = \frac{k^\perp}{|k|^{\beta+1}} \langle V, \nabla_\theta \cos(k \cdot \theta) \rangle = -\frac{k^\perp}{|k|^{\beta+1}} \sin(k \cdot \theta) \langle V, k \rangle.$$

In the same way,

$$\nabla_V B_k = \frac{k^\perp}{|k|^{\beta+1}} \cos(k \cdot \theta) \langle V, k \rangle.$$

Hence, for any  $u_1, u_2 \in \mathbb{R}^2$ , it holds that

$$\begin{aligned} & \langle A_k, u_1 \rangle \langle \nabla_V A_k, u_2 \rangle + \langle B_k, u_1 \rangle \langle \nabla_V B_k, u_2 \rangle \\ &= -\frac{\langle V, k \rangle \sin(k \cdot \theta) \cos(k \cdot \theta)}{|k|^{2(\beta+1)}} \langle k^\perp, u_1 \rangle \langle k^\perp, u_2 \rangle + \frac{\langle V, k \rangle \sin(k \cdot \theta) \cos(k \cdot \theta)}{|k|^{2(\beta+1)}} \langle k^\perp, u_1 \rangle \langle k^\perp, u_2 \rangle \\ &= 0, \end{aligned}$$

that is, the condition (c) is also satisfied.

Now let  $\{u_t; t \geq 0\}$  be a family of  $C^{2,\alpha}$ -vector fields of divergence free on  $\mathbb{T}^2$ . Consider the following SDE

$$dX_t = \sqrt{\frac{2\nu}{\nu_0}} \sum_{k \in \mathbb{Z}_0^2} (A_k(X_t) \circ dW_t^k + B_k(X_t) \circ d\tilde{W}_t^k) + u_t(X_t) dt, \quad X_0 = x \in \mathbb{T}^2, \quad (4.3)$$

where  $\{W_t^k, \tilde{W}_t^k; k \in \mathbb{Z}_0^2\}$  is a family of independent standard real Brownian motions. When  $\beta > 3$ , the SDE (4.3) defines a flow of  $C^1$ -diffeomorphisms of  $\mathbb{T}^2$  (see [10]). In this case, by (3.10), for almost surely  $w$ ,  $x \rightarrow X_t(x, w)$  preserves the measure  $dx$ ; therefore by Theorem 3.9, we have

**Theorem 4.1.**  *$u_t \in C^{2,\alpha}$  with initial value  $u_0$  is a solution of the Navier–Stokes equations on  $\mathbb{T}^2$  if and only if*

$$u_t = \mathbb{E} \left[ \mathbf{P}((X_t^{-1})^* u_0^*)^\# \right]. \quad (4.4)$$

## 4.2 Case of sphere $\mathbb{S}^n$

Let  $\square$  be the de Rham–Hodge Laplacian operator acting on vector fields over  $\mathbb{S}^n$ . For  $\ell \geq 1$ , set  $c_{\ell,\delta} = (\ell + 1)(\ell + n - 2)$ . Then  $\{c_{\ell,\delta}; \ell \geq 1\}$  are the eigenvalues of  $\square$  corresponding to the divergence free eigenvector fields. Denote by  $\mathcal{D}_\ell$  the eigenspace associated to  $c_{\ell,\delta}$  and  $d_\ell = \dim(\mathcal{D}_\ell)$  the dimension of  $\mathcal{D}_\ell$ . It is known that

$$d_\ell \sim O(\ell^{n-1}) \quad \text{as } \ell \rightarrow +\infty.$$

For  $\ell \geq 1$ , let  $\{V_{\ell,k}; k = 1, \dots, d_\ell\}$  be an orthonormal basis of  $\mathcal{D}_\ell$  in  $L^2$ :

$$\int_{\mathbb{S}^n} \langle V_{\ell,k}(x), V_{\alpha,\beta}(x) \rangle dx = \delta_{\ell\alpha} \delta_{k\beta}.$$

Weyl's theorem implies that the vector fields  $\{V_{\ell,k}; k = 1, \dots, d_\ell, \ell \geq 1\}$  are smooth. We refer to [22] for a detailed study on isotropic flows on  $\mathbb{S}^n$ , many properties below were proved there. But we are more familiar with [16] to which we refer known results. Let  $\{b_\ell; \ell \geq 1\}$  be a family of positive numbers such that  $\sum_{\ell=1}^{\infty} b_\ell < +\infty$ . Set

$$A_{\ell,k} = \sqrt{\frac{nb_\ell}{d_\ell}} V_{\ell,k}.$$

Below we shall consider the family

$$\{A_{\ell,k}; 1 \leq k \leq d_\ell, \ell \geq 1\}.$$

Let's first check the condition (a). By [16, (A.13)], we have, for  $x, y \in \mathbb{S}^n$

$$\frac{n}{d_\ell} \sum_{k=1}^{d_\ell} \langle V_{\ell,k}(x), y \rangle^2 = \sin^2 \theta, \quad (4.5)$$

where  $\theta$  is the angle between  $x$  and  $y$ . Let  $u \in T_x \mathbb{S}^n$ ; then  $\langle x, u \rangle = 0$ . By (4.5),

$$\frac{n}{d_\ell} \sum_{k=1}^{d_\ell} \langle V_{\ell,k}(x), u \rangle^2 = |u|^2.$$

Therefore,

$$\sum_{\ell \geq 1} \sum_{k=1}^{d_\ell} \langle A_{\ell,k}(x), u \rangle^2 = \sum_{\ell \geq 1} \frac{nb_\ell}{d_\ell} \sum_{k=1}^{d_\ell} \langle V_{\ell,k}(x), u \rangle^2 = \nu_0 |u|^2,$$

where

$$\nu_0 = \sum_{\ell \geq 1} b_\ell.$$

Next, by [16, Propositions A.3 and A.5],

$$\sum_{k=1}^{d_\ell} \nabla_{V_{\ell,k}} V_{\ell,k} = 0. \quad (4.6)$$

thus the condition (b) is satisfied.

It remains to check the condition (c). To this end, we need a bit more description on  $V_{\ell,k}$ . Let  $\{e_1, \dots, e_{n+1}\}$  be the canonical basis of  $\mathbb{R}^{n+1}$ . We denote by  $P_0 = e_{n+1}$  the north pole. When  $n \geq 3$ , the group  $SO(n+1)$  acts transitively on  $\mathbb{S}^n$ . Let  $x \in \mathbb{S}^n$  be fixed, then there is  $g \in SO(n+1)$  such that  $x = \chi_g(P_0) = gP_0$ . Then

$$V_{\ell,k}(gP_0) = \sqrt{\frac{d_\ell}{n}} \sum_{i=1}^n Q_{ki}^\ell(g) d\chi_g(P_0) e_i, \quad (4.7)$$

where  $\{Q^\ell; \ell \geq 1\}$  is the family of irreducible unitary representations of  $SO(n+1)$  which keep the representation  $h \rightarrow d\chi_h(P_0)$ . It is important that the element  $Q_{qi}^\ell$  has an explicit formula for  $1 \leq q, i \leq n$ :

$$Q_{qi}^\ell(g) = \left( t\gamma_\ell(t) - \frac{1-t^2}{n-1} \gamma'_\ell(t) \right) g_{qi} - \left( \gamma_\ell(t) + \frac{t}{n-1} \gamma'_\ell(t) \right) g_{q,n+1} g_{n+1,i}, \quad (4.8)$$

with  $t = g_{n+1,n+1}$  and

$$\gamma_\ell(\cos \theta) = \int_0^\pi (\cos \theta - \sqrt{-1} \sin \theta \cos \varphi)^{\ell-1} \sin^n \varphi \frac{d\varphi}{c_n},$$

where  $c_n = \int_0^\pi \sin^n \varphi d\varphi$ . Set  $E_j = d\chi_g(P_0)e_j$ ; then  $\{E_1, \dots, E_n\}$  is an orthonormal basis of  $T_x \mathbb{S}^n$ . Fix  $j$ , we consider  $\hat{g}(s) \in SO(n+1)$  which leaves invariant  $e_i$  for  $i \neq j, i \neq n+1$  and

$$\begin{cases} \hat{g}(s)e_j = \cos s e_j - \sin s e_{n+1}, \\ \hat{g}(s)e_{n+1} = \sin s e_j + \cos s e_{n+1}. \end{cases}$$

Then by [16, p.596],

$$\nabla_{E_j} V_{\ell,k}(x) = \sqrt{\frac{d_\ell}{n}} \sum_{i=1}^n \sum_{\beta=1}^{d_\ell} Q_{k\beta}^\ell(g) \left\{ \frac{d}{ds} \Big|_{s=0} Q_{\beta i}^\ell(\hat{g}(s)) \right\} E_i. \quad (4.9)$$

Combining (4.7) and (4.9), we get

$$\begin{aligned} \sum_{k=1}^{d_\ell} V_{\ell,k} \wedge \nabla_{E_j} V_{\ell,k} &= \frac{d_\ell}{n} \sum_{q,i=1}^n \sum_{\beta,k=1}^{d_\ell} Q_{k\beta}^\ell Q_{q\beta}^\ell \left\{ \frac{d}{ds} \Big|_{s=0} Q_{\beta i}^\ell(\hat{g}(s)) \right\} E_q \wedge E_i \\ &= \frac{d_\ell}{n} \sum_{q,i=1}^n \left\{ \frac{d}{ds} \Big|_{s=0} Q_{qi}^\ell(\hat{g}(s)) \right\} E_q \wedge E_i. \end{aligned}$$

In (4.8), we replace  $g$  by  $\hat{g}(s)$ ; therefore  $t = \cos s$ , the term  $g_{qi} = 0$  for  $q \neq i$ ,  $g_{i,n+1} = 0$  if  $i \neq j$ ,  $g_{n+1,i} = 0$  if  $i \neq j$ . We have  $g_{jj} = \cos s$  and  $g_{n+1,j}g_{j,n+1} = -\sin^2 s$ . It follows that

$$\sum_{k=1}^{d_\ell} V_{\ell,k} \wedge \nabla_{E_j} V_{\ell,k} = 0.$$

The condition (c) is satisfied. Notice that using (4.8), we have in fact the stronger result

$$\sum_{k=1}^{d_\ell} V_{\ell,k} \otimes \nabla_{E_j} V_{\ell,k} = 0.$$

Now let  $\{u_t; t \geq 0\}$  be a family of  $C^{2,\alpha}$ -vector fields of divergence free on  $\mathbb{S}^n$ . Let  $b_\ell = 1/\ell^{1+\alpha}$ . Consider the following SDE

$$dX_t = \sqrt{\frac{2\nu}{\nu_0}} \sum_{\ell \geq 1} \sum_{k=1}^{d_\ell} A_{\ell,k}(X_t) \circ dW_t^{\ell,k} + u_t(X_t) dt, \quad X_0 = x \in \mathbb{S}^n, \quad (4.10)$$

where  $\{W_t^{\ell,k}; \ell \geq 1, 1 \leq k \leq d_\ell\}$  is a family of independent standard real Brownian motions. When  $\alpha > 2$ , the SDE (4.10) defines a flow of  $C^1$ -diffeomorphisms of  $\mathbb{S}^n$  (see [19, 21]). In this case, for almost surely  $w$ ,  $x \rightarrow X_t(x, w)$  preserves the measure  $dx$ ; therefore by Theorem 3.9, we have

**Theorem 4.2.** *The velocity  $u_t \in C^{2,\alpha}$  with initial value  $u_0$  is a solution of the Navier–Stokes equation on  $\mathbb{S}^n$  if and only if*

$$u_t = \mathbb{E} \left[ \mathbf{P}((X_t^{-1})^* u_0^*)^\# \right]. \quad (4.11)$$

## 5 Appendix: example of the sphere

For reader's convenience, we shall exhibit properties (a)–(c) in Section 3 in the case of sphere  $\mathbb{S}^n$ . We denote by  $\langle \cdot, \cdot \rangle$  the canonical inner product of  $\mathbb{R}^{n+1}$ . Let  $x \in \mathbb{S}^n$ , the tangent space  $T_x \mathbb{S}^n$  of  $\mathbb{S}^n$  at the point  $x$  is given by

$$T_x \mathbb{S}^n = \{v \in \mathbb{R}^{n+1}; \langle v, x \rangle = 0\}.$$

Then the orthogonal projection  $P_x : \mathbb{R}^{n+1} \rightarrow T_x \mathbb{S}^n$  has the expression:

$$P_x(y) = y - \langle x, y \rangle x.$$

Let  $\{e_1, \dots, e_{n+1}\}$  be an orthonormal basis of  $\mathbb{R}^{n+1}$ ; then the vector fields  $A_i(x) = P_x(e_i)$  have the expression:  $A_i(x) = e_i - \langle x, e_i \rangle x$  for  $i = 1, \dots, n+1$ . Let  $v \in T_x \mathbb{S}^n$  such that  $|v| = 1$ , consider

$$\gamma(t) = x \cos t + v \sin t.$$

Then  $\{\gamma(t); t \in [0, 1]\}$  is the geodesic on  $\mathbb{S}^n$  such that  $\gamma(0) = x, \gamma'(0) = v$ . We have  $A_i(\gamma(t)) = e_i - \langle \gamma(t), e_i \rangle \gamma(t)$ . Taking the derivative with respect to  $t$  and at  $t = 0$ , we get

$$(\nabla_v A_i)(x) = P_x(-\langle v, e_i \rangle x - \langle x, e_i \rangle v) = -\langle x, e_i \rangle v. \quad (5.1)$$

It follows that

$$\operatorname{div}(A_i) = -n \langle x, e_i \rangle. \quad (5.2)$$

Hence,

$$\sum_{i=1}^{n+1} \operatorname{div}(A_i) A_i = -n \sum_{i=1}^{n+1} (\langle x, e_i \rangle e_i - \langle x, e_i \rangle^2 x) = -n(x - x) = 0. \quad (5.3)$$

Replacing  $v$  by  $A_i$  in (5.1), we have  $\nabla_{A_i} A_i = -\langle x, e_i \rangle e_i + \langle x, e_i \rangle^2 x$ ; therefore summing over  $i$ , we get

$$\sum_{i=1}^{n+1} \nabla_{A_i} A_i = 0. \quad (5.4)$$

Now let  $v \in T_x \mathbb{S}^n$  and  $a, b \in T_x \mathbb{S}^n$ , we have

$$\begin{aligned} \langle A_i \wedge \nabla_v A_i, a \wedge b \rangle &= \langle A_i, a \rangle \langle \nabla_v A_i, b \rangle - \langle A_i, b \rangle \langle \nabla_v A_i, a \rangle \\ &= \langle a, e_i \rangle \langle x, e_i \rangle \langle v, b \rangle - \langle x, e_i \rangle \langle b, e_i \rangle \langle v, a \rangle. \end{aligned}$$

Summing over  $i$  yields

$$\sum_{i=1}^{n+1} \langle A_i \wedge \nabla_v A_i, a \wedge b \rangle = \langle a, x \rangle \langle v, b \rangle - \langle x, b \rangle \langle v, a \rangle = 0. \quad (5.5)$$

Let  $B$  be a vector field on  $\mathbb{S}^n$ ; by (5.1),  $\nabla_B A_i = -\langle x, e_i \rangle B$ . Using  $\mathcal{L}_{A_i} B = \nabla_{A_i} B - \nabla_B A_i$  and combining with (5.2) and (5.3), we get that

$$\sum_{i=1}^m \operatorname{div}(A_i) \mathcal{L}_{A_i} B = -nB. \quad (5.6)$$

Finally we notice that by (5.4)–(5.6), the vector fields  $A_1, \dots, A_{n+1}$  satisfy the conditions (a)–(c) but not (d) in Section 3.



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