FAST COMMUNICATION

NON-UNIQUENESS AND PRESCRIBED ENERGY FOR THE CONTINUITY EQUATION*  
GIANLUCA CRIPPA†, NIKOLAY GUSEV‡, STEFANO SPIRITO§, AND EMIL WIEDEMANN¶

Abstract. In this note, we provide new non-uniqueness examples for the continuity equation by constructing infinitely many weak solutions with prescribed energy.

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1. Introduction

In this paper we consider the continuity equation for a bounded scalar function $u: \mathbb{R} \times \mathbb{R}^d \rightarrow \mathbb{R}$ with a bounded divergence-free vector field $b: \mathbb{R} \times \mathbb{R}^d \rightarrow \mathbb{R}^d$:

$$\partial_t u + \text{div}(ub) = 0,$$

$$\text{div} b = 0.$$  \hspace{1cm} (1.1)

This equation appears in various problems of mathematical physics, in particular fluid mechanics and kinetic theory. In the smooth setting (and assuming suitable integrability) the energy,

$$\mathcal{E}(t) := \int_{\mathbb{R}^d} u^2(t,x) \, dx$$

of the solution $u$ is conserved:

$$\frac{d}{dt} \mathcal{E}(t) = 0.$$ \hspace{1cm} (1.3)

Indeed, since $b$ is divergence-free, by multiplying (1.1) with $u$, using the chain rule, and integrating over $\mathbb{R}^d$, one immediately obtains (1.3).

In many applications, one has to study (1.1) in a nonsmooth setting. Roughly speaking, since (1.1) is linear, the conservation of energy (1.3) implies uniqueness of weak solutions to the corresponding initial-value problem for (1.1). In fact, conservation of energy is a consequence of the so-called renormalization property which was proved in [14] for any vector field $b$ with Sobolev regularity and later extended by Ambrosio in [6] to the case when $b$ has bounded variation. We refer to [15, 3] for a detailed review of recent results in this direction.

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†Departement Mathematik und Informatik, Universität Basel, Spiegelgasse 1 CH-4051 Basel, Switzerland (gianluca.crippa@unibas.ch).
‡Dybenko st. 22/3 94, 125475 Moscow, Russia (n.a.gusev@gmail.com).
§GSSI - Gran Sasso Science Institute, Viale Francesco Crispi 7, 67100 L’Aquila, Italy (stefano.spirito@gssi.infn.it).
¶Hausdorff Center for Mathematics and Mathematical Institute, Universität Bonn, Endenicher Allee 60, 53115 Bonn, Germany (emil.wiedemann@hcm.uni-bonn.de).
On the other hand, when the regularity of the vector field $\mathbf{b}$ is too low, the conservation of energy (1.3) fails in general. In a nonsmooth setting, several counterexamples to the uniqueness, and therefore to the conservation of energy, are known; see [5, 12, 13, 2, 1]. A similar phenomenon occurs in the context of the Euler equations. For example, in the papers [21, 22, 16], weak solutions of the Euler equations were constructed with compact support in space time.

In particular, the example in [13] gives a bounded vector field $\mathbf{b}$ and a bounded scalar field $u$, which satisfy (1.1) and (1.2), such that

$$E(t) = \begin{cases} 0 & \text{for } t \leq 0 \\ 1 & \text{for } t > 0 \end{cases}$$

(1.4)

In this paper, for any given nonnegative bounded function $E : \mathbb{R} \to \mathbb{R}$ which is continuous on an open interval and zero outside, we construct infinitely many pairs $(\mathbf{b}, u)$ satisfying (1.1) and (1.2) such that $E(t) = E(t)$ for a.e. $t$. Thus, in contrast with (1.4), we provide more general profiles for the energy. Our results are also connected to the chain rule problem for the divergence operator; see [4, 7, 11].

We construct such pairs $(\mathbf{b}, u)$ using the method of convex integration, and our techniques are similar to the ones used in [16, 24]. The latter reference contains an appendix giving a general framework for convex integration, but, for the problem at hand, we need to consider a nonlinear constraint that depends on the points in the domain (as was the case, e.g., in [17], albeit in a different functional setting). For this reason we adapt the framework from [24] to this more general situation (see §2). We then apply this abstract framework to the specific situation of the continuity equation (see §3).

Finally, let us mention [10, 23, 8], where results were obtained by convex integration, respectively, that yield as a byproduct counterexamples to the energy conservation for continuity equations. However, in these works, the energy profile is always piecewise constant.

2. Differential inclusions with non-constant nonlinear constraint

We start with the so-called Tartar framework (cf. e.g. [16]). Consider a system of $m$ linear partial differential equations

$$\sum_{i=1}^{D} A_i \partial_i z = 0$$

(2.1)

in an open set $\mathcal{D} \subset \mathbb{R}^D$ where $A_i$ are constant $m \times n$ matrices and $z : \mathcal{D} \to \mathbb{R}^n$. Consider a nonlinear constraint

$$z(y) \in K_y$$

(2.2)

for a.e. $y$ in $\mathcal{D}$ where $K_y \subset \mathbb{R}^n$ is a compact set for any $y \in \mathcal{D}$. For any $y \in \mathcal{D}$, let $U_y := \text{int conv } K_y$, where with conv we denote the convex hull of the set $K_y$ and with int we denote its interior. Let $\mathcal{W} \subset \mathcal{D}$ be a bounded open set.

**Definition 2.1 (Subsolutions).** We say that $z \in L^2(\mathcal{D})$ is a subsolution of (2.1) and (2.2) if $z$ is a weak solution of (2.1) in $\mathcal{D}$, $z$ is continuous on $\mathcal{W}$, (2.2) holds for a.e. $y \in \mathcal{D} \setminus \mathcal{W}$, and

$$z(y) \in U_y$$

(2.3)
for any $y \in \mathcal{U}$.

**Definition 2.2** (Localized plane waves/wave cone). A set $\Lambda \subset \mathbb{R}^n$ is called a wave cone if there exists a constant $C > 0$ such that for any $\bar{z} \in \Lambda$ there exists a sequence $w_k \in C^\infty_0(B_1(0);\mathbb{R}^n)$ solving (2.1) in $\mathbb{R}^D$ such that

- $\text{dist}(w_k(x),[-\bar{z},\bar{z}]) \to 0$ for all $x \in B_1(0)$ uniformly as $k \to \infty$,
- $w_k \to 0$ in $L^2$ as $k \to \infty$,
- $\int |w_k|^2 dy > C|\bar{z}|^2$ for all $k \in \mathbb{N}$.

In the above definition we denoted the segment with endpoints $x \in \mathbb{R}^n$ and $y \in \mathbb{R}^n$ with $[x,y] := \text{conv}\{x,y\}$. The functions $w_k$ are called localized plane waves. We make the following assumptions:

**Assumption 2.1** (Existence of the wave cone). There exists a wave cone $\Lambda$ that is dense in $\mathbb{R}^n$.

Let $\mathcal{K}$ denote the set of all compact subsets of $\mathbb{R}^n$, endowed with the Hausdorff metric $d_H$. It is well-known that $\mathcal{K}$ is a complete metric space.

**Assumption 2.2** (Continuity of the nonlinear constraint). The map $f: \mathcal{U} \ni y \mapsto K_y \in \mathcal{K}$ is continuous and bounded in the Hausdorff metric.

Our main abstract result is the following:

**Theorem 2.1.** Suppose that assumptions 2.1 and 2.2 hold. Suppose that $z_0$ is a subsolution of (2.1) and (2.2). Then there exist infinitely many weak solutions $z \in L^2(D)$ of (2.1) which agree with $z_0$ a.e. on $D \setminus \mathcal{U}$ and satisfy (2.2) for a.e. $y \in D$.

**2.1. Geometric preliminaries.** The next lemma shows that compact subsets of the interior of the convex hull of a compact set $K$ are stable with respect to sufficiently small perturbations of $K$ in the Hausdorff metric.

**Lemma 2.1.** Let $K \subset \mathbb{R}^n$ be a compact set. Then for any compact set $C \subset \text{int } \text{conv} K$, there exists $\varepsilon > 0$ such that for any compact set $K' \subset \mathbb{R}^n$ with $d_H(K,K') < \varepsilon$ we have $C \subset \text{int } \text{conv} K'$.

**Figure 2.1.** An illustration of Lemma 2.1 in the case when $K = \{L,M,N\}$ and $K' = \{L',M',N'\}$.
Proof. Since \( \text{int conv} \, K \) is open, for any point \( x \in C \) there exists a simplex \( S_x \) with vertices \( \{v_i\}_{i=1..n+1} \subset \text{conv} \, K \) such that \( x \) belongs to the inner open simplex,

\[
I_x := \left\{ \sum_{i=1}^{n+1} \lambda_i v_i : \lambda_i \in \left( \frac{1}{2(n+1)} \right)^n, \sum_{i=1}^{n+1} \lambda_i = 1, i = 1..n+1 \right\}.
\]

Since \( C \) is a compact set and the inner simplices \( \{I_x\}_{x \in C} \) cover \( C \), we can extract a finite subcover \( \{I_{x_k}\}_{k=1.m} \) of \( C \). Let us fix \( k \in 1..m \) and consider the simplex \( S := S_{x_k} \) with vertices \( \{v_i\}_{i=1..n+1} \subset \text{conv} \, K \). Let \( I := I_{x_k} \) denote the corresponding inner simplex. If \( \varepsilon < \text{dist}(\partial I, \partial S) \), then for any points \( v_i' \in B_\varepsilon(v_i), i = 1..n+1 \), one has

\[
I \subset \text{conv} \{v_1', v_2', ..., v_{n+1}'\}. \tag{2.4}
\]

Observe that for any \( \varepsilon > 0 \) and \( i = 1..n+1 \), the ball \( B_\varepsilon(v_i) \) contains a point \( v_i' \in \text{conv} \, K' \). Indeed, by Caratheodory’s theorem, \( v_i = \sum_{j=1}^{n+1} \mu_j z_j \) for some \( z_j \in K \) and \( \mu_j \in [0,1] \) with \( \sum_{j=1}^{n+1} \mu_j = 1 \). Since \( d_H(K,K') < \varepsilon \) there exist points \( z_j' \in K' \) such that \( z_j' \in B_\varepsilon(z_j) \) where \( j = 1..n+1 \). Let

\[
v_i' := \sum_{j=1}^{n+1} \mu_j z_j',
\]

then \(|v_i - v_i'| \leq \sum_{j=1}^{n+1} \mu_j |z_j - z_j'| < \varepsilon\). Hence by (2.4) we have \( I \subset \text{conv} \{v_1', v_2', ..., v_{n+1}'\} \) provided that \( \varepsilon \) is small enough. But \( v_i' \in \text{conv} \, K' \), hence \( I \subset \text{int conv} \, K' \). Since \( I \) is open, we can also write \( I \subset \text{int conv} \, K' \). Since we have finitely many simplices, we can choose \( \varepsilon > 0 \) in such a way that the inclusion \( I_{x_k} \subset \text{int conv} \, K' \) holds for any \( k = 1..m \) (provided that \( d_H(K,K') < \varepsilon \)). Then

\[
C \subset \cup_{k=1..m} I_{x_k} \subset \text{int conv} \, K'.
\]

We will also need the following elementary lemma:

**Lemma 2.2.** Suppose that \( z \in C(\mathcal{U}; \mathbb{R}^n) \) where \( \mathcal{U} \subset \mathbb{R}^d \) is an open set. Suppose that for any \( y \in \mathcal{U} \) we have a compact set \( K_y \subset \mathbb{R}^n \) and the function \( y \mapsto K_y \) is continuous in the Hausdorff metric. Then the function \( F_y : y \mapsto \text{dist}(z(y), K_y) \) is continuous on \( \mathcal{U} \).

**Proof.** One can prove directly that the function \((z, K) \mapsto \text{dist}(z, K)\) is continuous on \( \mathbb{R}^n \times \mathcal{U} \). The function \( y \mapsto (z(y), K_y) \) is continuous in view of the assumptions. Hence the function \( F \) is continuous as a composition of continuous functions. \( \square \)

In general, the distance from a point \( z \) to a compact set \( K \) does not control from below the distance from \( z \) to the boundary of \( \text{conv} \, K \). However the following lemma shows that there exists a segment inside \( \text{int conv} \, K \) with midpoint \( z \) and length controlled from below by \( \text{dist}(z,K) \):

**Lemma 2.3 (Geometric lemma).** Let \( K \subset \mathbb{R}^n \) be a compact set. For any \( z \in \text{int conv} \, K \), there exists \( \bar{z} \in \mathbb{R}^n \) such that

- \([z-\bar{z}, z + \bar{z}] \subset \text{int conv} \, K \)
- \(|\bar{z}| \geq \frac{1}{2n} \text{dist}(z, K) \)

(This is exactly Lemma 5.3 from [18].)
2.2. Convex integration. The following lemma is the main building block of the convex integration scheme.

**Lemma 2.4 (Perturbation lemma).** Suppose that assumptions 2.1 and 2.2 hold and that $z$ is a subsolution of (2.1) and (2.2) such that
\[ \int_{\mathcal{W}} \operatorname{dist}^2(z(y), K_y) dy = \varepsilon > 0. \]

Then there exists $\delta = \delta(\varepsilon) > 0$ and a sequence $\{z_k\}_{k \in \mathbb{N}}$ of subsolutions of (2.1) and (2.2) such that
- $z_k = z$ on $\mathcal{D} \setminus \mathcal{W}$ for any $k \in \mathbb{N}$
- $\int_{\mathcal{W}} |z - z_k|^2 dy \geq \delta$ for any $k \in \mathbb{N}$
- $z_k \rightharpoonup z$ in $L^2(\mathcal{W})$ as $k \to \infty$.

**Proof.**

**Step 1.** Let $y \in \mathcal{W}$. Since $z(y) \in U_y$, we can apply Lemma 2.3 to obtain $\tilde{z}_+(y)$ such that
\[ [z(y) - \tilde{z}_+(y), z(y) + \tilde{z}_+(y)] \subset U_y, \]
\[ |\tilde{z}_+(y)| \geq \frac{1}{2^n} \operatorname{dist}(z(y), K_y). \]

Since $\Lambda$ is dense in $\mathbb{R}^n$ and $U_y$ is open, we can find $\tilde{z}(y) \in \Lambda$ such that
\[ [z(y) - \tilde{z}(y), z(y) + \tilde{z}(y)] \subset U_y, \tag{2.5} \]
\[ |\tilde{z}(y)| \geq \frac{1}{4n} \operatorname{dist}(z(y), K_y). \tag{2.6} \]

Due to (2.5), there exists $\rho(y) > 0$ such that
\[ [z(y) - \tilde{z}(y), z(y) + \tilde{z}(y)] + B_{2\rho(y)}(0) \subset U_y. \]
Hence, using Assumption 2.2, Lemma 2.1, and the continuity of $z$, we can find $R(y) > 0$ such that
\[ [z(x) - \tilde{z}(y), z(x) + \tilde{z}(y)] + B_{\rho(y)}(0) \subset U_x \tag{2.7} \]
for all $x \in B_{R(y)}(y) \subset \mathcal{W}$. Moreover, in view of Lemma 2.2, we can choose $R(y)$ in such a way that
\[ \operatorname{dist}(z(x), K_x) \leq 2 \operatorname{dist}(z(y), K_y) \tag{2.8} \]
for all $x \in B_{R(y)}(y)$. Using Assumption 2.1 for any fixed $y \in \mathcal{W}$, we can construct a sequence $\{w_{y,k}\}_{k \in \mathbb{N}} \subset C_0^\infty(B_1(0))$ such that
- $w_{y,k}(x) \in [-\tilde{z}(y), \tilde{z}(y)] + B_{\rho(y)}(0)$ for all $x \in B_1(0)$ and $k \in \mathbb{N}$,
- $w_{y,k} \rightharpoonup 0$ in $L^2$ as $k \to \infty$,
- $\int |w_{y,k}|^2 dx > C|\tilde{z}(y)|^2$ for all $k \in \mathbb{N}$.

**Step 2.** Let $\varepsilon := \int_{\mathcal{W}} \operatorname{dist}^2(z(y), K_y) dy$. The balls $\{B_r(y) : y \in \mathcal{W}, r \in (0, R(y))\}$ cover $\mathcal{W}$, so using Vitali’s covering theorem (see e.g. [9], Theorem 5.5.2) and the absolute continuity of the Lebesgue integral, we can find finitely many points $\{y_i\}_{i=1}^N \subset \mathcal{W}$ and radii $r_i \in (0, R(y_i))$ such that
\[ \sum_{i=1}^N \int_{B_{r_i}} \operatorname{dist}^2(z(y), K_y) dy > \frac{1}{2} \varepsilon, \tag{2.9} \]
where the balls $B_i := B_{r_i}(y_i)$ are pairwise disjoint.

For each $i = 1..N$, let us introduce the scaled and translated perturbations $w_{i,k}(x) := w_{y_i,k}(\frac{x-y_i}{r_i})$. These functions belong to $C^\infty_0(B_i)$ and satisfy

(i) $w_{i,k}(x) \in [-\tilde{z}(y_i), \tilde{z}(y_i)] + B_{r_i}(0)$ for all $x \in B_i$, $k \in \mathbb{N}$, $i = 1..N$;
(ii) $w_{i,k} \rightharpoonup 0$ in $L^2$ as $k \to \infty$ (for each fixed $i = 1..N$);
(iii) $\int |w_{i,k}|^2 dx > C|\tilde{z}(y_i)|^2 \mathcal{L}^D(B_i)$ for all $k \in \mathbb{N}$.

In view of (i) and (2.7), we have $z(x) + w_{i,k}(x) \in \mathcal{U}_x$ for all $x \in \mathcal{U}$ and $i = 1..N$, hence $z + w_{i,k} \in X_0$. Since the balls $B_i$ are pairwise disjoint, the function
$$z_k := z + \sum_{i=1}^N w_{i,k}$$
also belongs to $X_0$.

Using successively (iii), (2.6), (2.8), and (2.9) we obtain:

$$\int_{\mathcal{U}} |z - z_k|^2 dy = \sum_{i=1}^N \int_{B_i} |w_{i,k}(y)|^2 dy$$

$$\geq C \sum_{i=1}^N |\tilde{z}(y_i)|^2 \mathcal{L}^D(B_i)$$

$$\geq \frac{C}{16n^2} \sum_{i=1}^N \text{dist}^2(z(y_i), K_{y_i}) \mathcal{L}^D(B_i)$$

$$> \frac{C}{16n^2} \sum_{i=1}^N \int_{B_i} \text{dist}^2(z(y_i), K_{y_i}) dx$$

$$> \frac{C}{32n^2} \sum_{i=1}^N \int_{B_i} \text{dist}^2(z(x), K_{x}) dx$$

$$> \frac{C}{64n^2} \varepsilon.$$

It remains to observe that, since $N$ is finite and the points $y_i$ are fixed, we have $z_k \rightharpoonup z$ in $L^2$ as $k \to \infty$.

2.3. Proof of Theorem 2.1. We are now ready to prove our main abstract theorem.

Proof of Theorem 2.1. Let $X_0$ denote a set of all subsolutions of (2.1) and (2.2) which agree with $z_0$ on $\mathcal{D} \setminus \mathcal{U}$. Let $X$ be the closure of $X_0$ in the weak topology of $L^2(\mathcal{U})$ endowed with the corresponding induced weak topology. Clearly any $z \in X$ solves (2.1) and satisfies (2.2) a.e. on $\mathcal{D} \setminus \mathcal{U}$.

For any $z \in X$, let us define
$$I(z) := \int_{\mathcal{U}} |z(y)|^2 dy.$$ 

This functional is a Baire-1 function on $X$. Indeed, for any $j \in \mathbb{N}$ let
$$I_j(z) := \int_{\{y \in \mathcal{U} : \text{dist}(y, \partial D) > 1/j\}} |(\omega_{1/j} * z)(y)|^2 dy.$$
where for any $\varepsilon > 0$ we denote by $\omega_\varepsilon(\cdot) = \varepsilon^{-d} \omega(\cdot/\varepsilon)$ the standard convolution kernel. Then for any $j \in \mathbb{N}$, the functional $I_j$ is continuous on $X$, and for any $z \in X$, we have $I_j(z) \rightarrow I(z)$ as $j \rightarrow \infty$.

In view of Assumption 2.2, $X$ is a bounded subset of $L^2(\mathcal{W})$. Since the weak topology is metrizable on the norm-bounded subsets of $L^2(\mathcal{W})$, we can consider $X$ as a complete metric space with some metric $d_X$.

Then by Baire category theorem (see also Theorem 7.3 from [20]), the set

$$Y := \{z \in X : I \text{ is continuous at } z\}$$

is residual in $X$ (and hence is infinite). We claim that $z \in Y$ implies $J(z) = 0$ where

$$J(z) := \int_\mathcal{W} \text{dist}^2(z(y), K_y) \, dy.$$

Indeed, suppose that $J(z) = \varepsilon > 0$ for some $z \in Y$. Let $z_j \in X_0$ be a sequence such that $z_j \rightarrow z$ in $L^2(\mathcal{W})$ as $j \rightarrow \infty$. Since $I$ is continuous at $z$, this implies that $I(z_j) \rightarrow I(z)$ and consequently $z_j \rightarrow z$ in $L^2(\mathcal{W})$ as $j \rightarrow \infty$.

Then in view of Assumption 2.2, we have $J(z_j) \rightarrow J(z)$ as $j \rightarrow \infty$, and hence, without loss of generality, we can assume that $J(z_j) > \varepsilon/2$ for all $j \in \mathbb{N}$.

Applying Lemma 2.4 to each $z_j$ for each $j \in \mathbb{N}$, we can find $\tilde{z}_j \in X_0$ such that $d_X(\tilde{z}_j, z_j) < 2^{-j}$ and $\int_\mathcal{W} |\tilde{z}_j - z_j|^2 \, dy \geq \delta > 0$ where $\delta = \delta(\varepsilon)$ is independent of $j$.

Since $d_X(\tilde{z}_j, z) \leq d_X(\tilde{z}_j, z_j) + d_X(z_j, z) \rightarrow 0$ as $j \rightarrow \infty$ we also have $\tilde{z}_j \rightarrow z$ in $L^2$. Since $z$ is a point of continuity of $I$, we also have $z_j \rightarrow z$ in $L^2(\mathcal{W})$ as $j \rightarrow \infty$. But then $\tilde{z}_j - z_j \rightarrow 0$ in $L^2(\mathcal{W})$ which contradicts the construction of $\tilde{z}_j$. \qed

3. Application to the continuity equation

In this section we apply our abstract framework to the case of the continuity equation.

**Theorem 3.1.** Suppose that $d \geq 2$. Let $E : \mathbb{R} \rightarrow \mathbb{R}$ be a non-negative bounded function which is continuous on some bounded open interval $I \subset \mathbb{R}$ and vanishes on $\mathbb{R} \setminus I$. Then there exist infinitely many bounded, compactly supported $u : \mathbb{R} \times \mathbb{R}^d \rightarrow \mathbb{R}$ and $b : \mathbb{R} \times \mathbb{R}^d \rightarrow \mathbb{R}^d$ which satisfy (1.1) and (1.2) in the sense of distributions and are such that

$$\int_{\mathbb{R}^2} u^2(t, x) \, dx = E(t) \quad \text{for a.e. } t \in I.$$

**Remark 3.1.** It is well-known that a representative of $u$ can be chosen such that the map $t \mapsto u(t, \cdot)$ is continuous with values in $L^2$ equipped with the weak topology. Then the question arises whether the assertion in the theorem holds for every, and not just almost every, time $t$. We expect this to be true; indeed this should follow by methods similar to those of [17]. We will, however, not pursue this question further in this article.

**Remark 3.2.** When $d = 2$ and $f$ is a characteristic function of an interval, the statement of Theorem 3.1, essentially, follows from the example constructed in [13]. This particular case of Theorem 3.1 was also proved in [19] using the convex integration method.

**Remark 3.3.** A similar problem can be addressed for more general equation of the form $\text{div}(u \mathbf{B}) = 0$ instead of (1.1). For this equation the problem is stated as follows:
given a distribution \( g \), is it possible to construct compactly supported bounded functions \( u: \mathbb{R}^n \to \mathbb{R}, \ B: \mathbb{R}^n \to \mathbb{R}^n \) such that

\[
\text{div}(uB) = 0, \quad \text{div}B = 0, \quad \text{div}(u^2B) = g?
\]

This is related to the so-called chain rule problem for the divergence operator [4]. When \( n = 2 \) such a construction is not possible for \( g \neq 0 \) in view of [7], but for \( n \geq 3 \) it is possible and is obtained using convex integration and rank-2 laminates in [11].

Let us put the continuity equation in the framework of the previous section. Fix a bounded open set \( \Omega \subset \mathbb{R}^d \). Let \( \mathcal{U} := I \times \Omega \) and

\[
F(t,x) := \frac{E(t)}{\mathcal{D}^d(\Omega)} 1_{\Omega}(x),
\]

where \( 1_{\Omega} \) denotes the characteristic function of \( \Omega \).

We consider equations (1.1) and (1.2) as a linear system

\[
\begin{align*}
\partial_t u + \text{div}_x m &= 0, \quad \text{(3.1)} \\
\text{div}_x b &= 0 \quad \text{(3.2)}
\end{align*}
\]

in \( \mathcal{D} := \mathbb{R} \times \mathbb{R}^d \) with \( u: \mathcal{D} \to \mathbb{R}, \ m: \mathcal{D} \to \mathbb{R}^d \) and \( b: \mathcal{D} \to \mathbb{R}^d \) such that \( z := (u,m,b) \) satisfies the constraint

\[
z(y) \in K_y := \begin{cases}
\{ (u,m,b) : m = ub, \ |b| = 1, \ u^2 = F(y) \} & \text{if } y \in \mathcal{U} \\
0 & \text{if } y \in \mathcal{D} \setminus \mathcal{U}
\end{cases} \quad \text{(3.3)}
\]

for a.e. \( y = (x,t) \in \mathcal{D} \).

Suppose that \( z = (u,m,b) \in L^{\infty}(\mathcal{D}) \) satisfies (3.1) and (3.2) in the sense of distributions and, moreover, (3.3) holds a.e. in \( \mathcal{D} \). Then the couple \( (u,b) \) satisfies the assertion of Theorem 3.1.

Let us check the assumption of Theorem 3.1.

**Lemma 3.1.** Suppose that \( A,B \subset \mathbb{R}^n \) are compact sets and \( r > 0 \) is such that

- for any \( z \in A \) there exists \( z' \in B \cap B_r(z) \)
- for any \( z \in B \) there exists \( z' \in A \cap B_r(z) \)

Then \( d_\mathcal{H}(A,B) < r \).

**Proof.** Suppose that \( d_\mathcal{H}(A,B) \geq r \). Then without loss of generality, we can assume that there exists \( z \in A \) such that for any \( z' \in B \) we have \( z \notin B_r(z') \). But then the ball \( B_r(z) \) cannot contain any point of \( B \) which leads to a contradiction. \( \square \)

**Lemma 3.2.** If \( F: \mathcal{U} \to \mathbb{R} \) is continuous, bounded, and non-negative then the map \( y \mapsto K_y \) is continuous and bounded (w.r.t. \( d_\mathcal{H} \)) on \( \mathcal{U} \).

**Proof.** Let \( f(y) := \sqrt{F(y)} \). Let us fix \( y \in \mathcal{U} \). For any \( \varepsilon > 0 \) let \( \delta > 0 \) be such that \( |f(y) - f(y')| < \varepsilon \) for any \( y' \in B_\delta(y) \subset \mathcal{U} \). Let us prove that \( d_\mathcal{H}(K_y,K_{y'}) < 2\varepsilon \) for all \( y' \in B_\delta(y) \). For any \( z \in K_y \), there exist \( \sigma \in \{ \pm 1 \} \) and \( b \in \mathbb{R}^d \) with \( |b| = 1 \) such that \( z = (\sigma f(y),\sigma f(y)b,b) \). Then \( z' := (\sigma f(y'),\sigma f(y')b,b) \) belongs to \( K_{y'} \) and \( |z - z'| \leq 2|f(y) - f(y')| \). Hence there exists \( z' \in K_{y'} \cap B_{2\varepsilon}(z) \). Similarly, for any \( z' \in K_{y'} \) there exist \( \sigma \in \{ \pm 1 \} \) and \( b \in \mathbb{R}^d \) with \( |b| = 1 \) such that \( z' = (\sigma f(y'),\sigma f(y')b,b) \). Then \( z := (\sigma f(y),\sigma f(y)b,b) \) belongs to \( K_y \) and \( |z - z'| \leq 2|f(y) - f(y')| \). Hence there exists \( z \in K_y \cap B_{2\varepsilon}(z') \). Therefore by Lemma 3.1 we have \( d_\mathcal{H}(K_y,K_{y'}) < 2\varepsilon \). \( \square \)
Lemma 3.3. Assumption 2.1 holds for the system (3.1)–(3.3).

Proof. Let \( \phi: \mathcal{D} \to \mathbb{R} \) be a non-negative smooth function such that \( 0 \leq \phi \leq 1 \) on \( \mathcal{D} \), \( \phi = 0 \) on \( \mathcal{D} \setminus B_1(0) \), and \( \phi = 1 \) on \( B_{1/2}(0) \).

**Part 1.** Suppose that \( d > 2 \). Let us show that Assumption 2.1 holds with \( \Lambda = \mathbb{R}^{2d+1} \).

Fix \( \bar{u} \in \mathbb{R} \), \( \bar{m} \in \mathbb{R}^d \), and \( \bar{b} \in \mathbb{R}^d \) and let \( \bar{z} = (\bar{u}, \bar{m}, \bar{b}) \). Since \( d > 2 \), there exists a unit vector \( \bar{n} \in \mathbb{R}^d \) such that \( \bar{n} \cdot \bar{m} = \bar{n} \cdot \bar{b} = 0 \). Denote \( \bar{a} = (\bar{u}, \bar{m}, \bar{b}) \).

For any \( k \in \mathbb{N} \), define \( \bar{a}_k: \mathcal{D} \to \mathbb{R}^{d+1} \) by

\[
\bar{a}_k(y) := \bar{a}(\bar{n} \cdot \nabla y (\phi \Pi_k)) - \bar{n}(\bar{a} \cdot \nabla y (\phi \Pi_k))
\]

where \( y = (t, x) \) and

\[
\Pi_k(y) := \frac{\sin(k\bar{n} \cdot y)}{k}.
\]

Observe that

\[
\text{div}_y \bar{a}_k = (\bar{a} \cdot \nabla y)(\bar{n} \cdot \nabla y (\phi \Pi_k)) - (\bar{n} \cdot \nabla y)(\bar{a} \cdot \nabla y (\phi \Pi_k)) = 0.
\]

Let \( (u_k, m_k) \) denote the components of \( \bar{a}_k \); then by the equation above we have \( \partial_t u_k + \text{div}_x m_k = 0 \).

Similarly, let

\[
b_k(t, x) := \bar{b}(\bar{n} \cdot \nabla x (\phi \Pi_k)) - \bar{n}(\bar{b} \cdot \nabla x (\phi \Pi_k)).
\]

Then arguing as above, \( \text{div} b_k = 0 \).

Now we introduce \( w_k := (u_k, m_k, b_k) \). Then

\[
w_k(y) = \bar{z}\phi \cos(k\bar{n} \cdot y) + f \Pi_k
\]

where \( f \) does not depend on \( k \) and vanishes on \( B_{1/2}(0) \).

On the other hand,

\[
\int_{\mathcal{D}} |w_k|^2 \, dy \geq \int_{B_{1/2}(0)} |w_k|^2 \, dy = \int_{B_{1/2}(0)} |\bar{z}|^2 \cos^2(k\bar{n} \cdot y) \, dy
\]

\[
= \int_{B_{1/2}(0)} |\bar{z}|^2 \frac{1 + \cos(2k\bar{n} \cdot y)}{2} \, dy \geq \frac{|\bar{z}|^2}{4} |B_{1/2}(0)| \quad (3.4)
\]

provided that \( k \) is sufficiently large.

**Part 2.** Suppose that \( d = 2 \) and fix \( \bar{z} = (\bar{u}, \bar{m}, \bar{b}) \in \mathbb{R} \times \mathbb{R}^2 \times \mathbb{R}^2 \) with \( \bar{u} \neq 0 \). Let us look for a localized plane wave in the following form:

\[
w_k = (a_k, b_k)
\]

with

\[
a_k(y) = \nabla_y \times \left( \phi \mathbf{A} \frac{\sin(k\bar{n} \cdot y)}{k} \right)
\]

\[
b_k(t, x) = \nabla_x \left( \phi \frac{\sin(k\bar{n} \cdot (t, x))}{k} \right)
\]
where \( \mathbf{n} = (n_t, n_x) \in \mathbb{R} \times \mathbb{R}^2 \) and \( \mathbf{A} \in \mathbb{R}^3 \) are to be chosen and \( k \in \mathbb{N} \). Then, by construction,

\[
\text{div}_y a_k = 0, \quad \text{div}_x b_k = 0.
\]

Then, we get

\[
w_k = \hat{z} \phi \cos(k \mathbf{n} \cdot y) + f \frac{\sin(k \mathbf{n} \cdot y)}{k},
\]

where \( \hat{z} = (\mathbf{A} \times \mathbf{n}, n_\perp) \) and \( f \) does not depend on \( k \) and vanishes on \( B_{1/2}(0) \).

In order to have \( \hat{z} = \bar{z} \), the vectors \( \mathbf{A} \) and \( \mathbf{n} \) must satisfy

\[
\mathbf{A} \times \mathbf{n} = (\bar{u}, \bar{m}),
\]

\[
n_\perp = \bar{b}.
\]

From the second equation we immediately obtain that \( n_x = -\bar{b}_\perp \). Since \( \bar{u} \neq 0 \) there exists \( n_y \) such that \( \mathbf{n} \perp (\bar{u}, \bar{m}) \). Then, we can always find \( \mathbf{A} \) such that the first equation is satisfied. It remains to observe that the estimate (3.4) also holds in the considered case. We thus have verified Assumption 2.1 for \( \Lambda = \mathbb{R}^5 \setminus \{ \bar{u} = 0 \} \).

**Proof of Theorem 3.1.** By symmetry of \( K_y \) for any \( y \in \mathcal{W} \), we have \( 0 \in \text{int conv} K_y \). On the other hand, \( K_y = \{ 0 \} \) for any \( y \in \mathcal{D} \setminus \mathcal{W} \). Therefore \( u \equiv 0, \ m \equiv 0, \) and \( b \equiv 0 \) is a subsolution of (3.1)–(3.3). Then the result follows from Lemma 2.2, Lemma 3.3, and Theorem 2.1.

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