Wolf von Wahl Local and global existence and behaviour for  $t\to\infty$  of solutions of the Navier-Stokes equations

Commentationes Mathematicae Universitatis Carolinae, Vol. 26 (1985), No. 1, 151--167

Persistent URL: http://dml.cz/dmlcz/106352

## Terms of use:

© Charles University in Prague, Faculty of Mathematics and Physics, 1985

Institute of Mathematics of the Academy of Sciences of the Czech Republic provides access to digitized documents strictly for personal use. Each copy of any part of this document must contain these *Terms of use*.



This paper has been digitized, optimized for electronic delivery and stamped with digital signature within the project *DML-CZ: The Czech Digital Mathematics Library* http://project.dml.cz

# COMMENTATIONES MATHEMATICAE UNIVERSITATIS CAROLINAE

26,1 (1985)

#### LOCAL AND GLOBAL EXISTENCE AND BEHAVIOUR FOR $t \rightarrow \infty$ OF SOLUTIONS OF THE NAVIER-STOKES EQUATIONS Wolf yon WAHL

We will study nonlinear evolution equations u'+Au+M(u) = 0,  $u(0) = \varphi$ , in a Banach space B, where -A generates an analytic semigroup. Our main concern is the application of our theory to the Navier-Stokes equations.

.

Key words: Differential equations in abstract spaces. Special equations and problems.

Classification: 34G20 , 35Q10

### § 1. Local existence

Let -A be the generator of an analytic semigroup  $e^{-tA}$  in a Banach space B. Let A be positive; thus the fractional powers  $A^{\alpha}$  can be defined in the usual way. Let  $\phi \in D(A)$ . Let B be reflexive. If the nonlinearity M is a mapping from D(A) into B fulfilling the Lipschitz condition

 $(I.1) ||M(u) - M(v)|| \le k(C) ||A^{1-\rho}(u-v)||,$ 

 $u, v \in D(A)$ ,  $||Au|| + ||Av|| \le C$ 

for some  $\rho \in (0,1)$ , then there is a quantity  $T(\phi)$ ,  $+\infty \ge T(\phi) > 0$  with the following properties: There is a unique  $u \in C^1([0,T(\phi)),B)$  with  $u(t) \in D(A)$ ,  $0 \le t < T(\phi)$ ,  $Au(.) \in C^0([0,T(\phi)),B)$ ,

- 151 -

This paper was presented on the International Spring School on Evolution Equations, Dobřichovice by Prague, May 21-25, 1984 (invited lecture).

(I.2) u' + Au + M(u) = 0 on  $[O, T(\phi))$ ,  $u(0) = \phi$ , lim  $||Au(t)|| = +\infty$  if  $T(\phi) < +\infty$ .  $t+T(\phi)$ 

This result has been stated by Kato [K] . A proof has been given by the author (not yet published). It rests on the consideration of the weak derivative of M(u). u has the additional property that u'(t)  $\in D(A^{1-\rho})$ ,  $0 < t < T(\phi)$ . For our purposes it is important to study (I.2.) with initial values from B only (instead of D(A)). The possibility of solving (I.2.) with initial values from B depends on the growth of M. We want to present two theorems:

<u>Theorem I.1:</u> Let  $\varphi \in B$ . For some  $\rho_1 \in (0,1)$  let M be a mapping from  $D(\mathbf{A}^{1-\rho_1})$  into B fulfilling the Lipschitz condition

 $(I.3) \|M(u) - M(v)\| \leq c[(\|A^{1-\rho} u\| + \|A^{1-\rho} v\|\| u-v\| + (\|u\| + \|v\| \|A^{1-\rho} (u-v)\|]$ 

Then there exists a quantity  $T(\varphi)$ ,  $+\infty \ge T(\varphi) > 0$  with the following properties: There is unique  $u \in C^{O}([0,T(\varphi)),B)$  with  $u(t) D(A^{1-\rho_1})$ ,  $0 < t < T(\varphi)$ ,  $A^{1-\rho_1} u \in C^{O}((0,T(\varphi)),B)$ ,  $t^{1-\rho_1}A^{1-\rho_1}u(t)$  bounded on (0,T),  $T < T(\varphi)$ ,  $u(0) = \varphi$ , (I.4)  $u(t) = e^{-tA}\varphi - \int_{0}^{t} e^{-(t-s)A}M(u(s)) ds$ ,

 $\lim_{t+T(\phi)} \|u(t)\| = +\infty \text{ if } T(\phi) < +\infty.$ 

From (I.4) it follows that  $u(t) \in D(A)$ ,  $0 < t < T(\phi)$ ,  $Au \in C^{O}((0,T(\phi)),B)$ ,  $u \in C^{1}((0,T(\phi)),B)$ ,

u' + Au + M(u) = 0 on  $(0,T(\phi))$ . For a proof see [W1, IV].

This theorem already covers some applications to the Navier-Stokes Equations but we still need a version which turns out to be somewhat stronger, at least as it concerns the Navier-Stokes Equations.

- 152 -

It is based on the consideration of the equation  $(A^{-\delta}u)' + AA^{-\delta}u + A^{-\delta}M(A^{\delta}A^{-\delta}u) = 0$  or  $w' + Aw + A^{-\delta}M(A^{\delta}w) = 0$  for some  $\delta > 0$ . Solving the latter equation one can consider the resulting solution w as a weak solution of u' + Au + M(u) = 0 and try to improve on the regularity of u. This device was used by Fujita and Kato [FK] to treat the Navier-Stokes Equations.

Theorem I.2: Let M be a mapping from  $D(A^{1-\rho_1})$  into B for some  $\rho_1 \in (0,1)$ . We set

 $\widetilde{M}(u) = M(A^{\delta}u),$ 

 $1-\rho_1+\delta$  u  $\in D(A$  ) and assume that the following Lipschitz inequalities hold:

$$\begin{split} \|\mathbf{A}^{-\delta}\widetilde{\mathbf{M}}(\mathbf{u})\| &\leq c \|\mathbf{A}^{1-\rho} \mathbf{1}_{\mathbf{u}}\|^{2} (\|\mathbf{A}^{\delta}\mathbf{u}\|+1), \\ \|\mathbf{A}^{-\delta}(\widetilde{\mathbf{M}}(\mathbf{u})-\widetilde{\mathbf{M}}(\mathbf{v}))\| &\leq c [(\|\mathbf{A}^{\delta}\mathbf{u}\|+\|\mathbf{A}^{\delta}\mathbf{v}\|+1) (\|\mathbf{A}^{1-\rho} \mathbf{1}_{\mathbf{u}}\|+\|\mathbf{A}^{1-\rho} \mathbf{1}_{\mathbf{v}}\|), \\ &\cdot \|\mathbf{A}^{1-\rho} \mathbf{1}_{\mathbf{u}}\|^{2} + \|\mathbf{A}^{1-\rho} \mathbf{1}_{\mathbf{u}}\|^{2} + \|\mathbf{A}^{1-\rho} \mathbf{1}_{\mathbf{v}}\|^{2} + 1), \\ &\cdot \|\mathbf{A}^{\delta}(\mathbf{u}-\mathbf{v})\| + (\|\mathbf{A}^{\delta}(\mathbf{u}-\mathbf{v})\|\|^{2} + \|\mathbf{A}^{\delta}(\mathbf{u}-\mathbf{v})\|^{2} + 1) . \end{split}$$

for some  $\delta > 0$  and some  $\rho_1 \in (0, 1)$  with

 $0 < 1 - 2\rho_1^* \le \delta < 1 - \rho_1^*$ .

Then for any  $\varphi \in B$  there exists a quantity  $T(\varphi)$ ,  $+\infty \ge T(\varphi) > 0$  such that there is a unique

 $\mathbf{u} \in \operatorname{C}^{\mathsf{O}}([\mathsf{O}, \mathtt{T}(\varphi)), \mathtt{B})$ 

<u>with</u>

 $u(t) \in \bigcap D(A^{1-\varepsilon'-\delta}), t^{1-\varepsilon-\delta}A^{1-\varepsilon-\delta}u(t) \xrightarrow{bounded on} (0,T), T < T(\varphi), \\ O < \varepsilon' < 1$ 

 $A^{1-\epsilon'-\delta}u \in C^{O}((0,T(\phi)),B), O < \epsilon' < 1,$ 

$$A^{-\delta}u(t) = e^{-tA}A^{-\delta}\varphi - \int_{\Omega}^{t} e^{-(t-s)A}A^{-\delta}M(A^{\delta}A^{-\delta}u(s)) ds.$$

If  $T(\phi) < +\infty$  then

.

or

does not converge uniformly in  $T \in [0, T(\varphi))$  to 0 for  $\delta \to 0$ .

<u>Proof:</u> We sketch the proof. The details can be found in [W1, Sätze IV.9, IV.11]. First we observe that  $t^{\alpha}A^{\alpha}e^{-tA}x \to 0$  for  $t \to 0$  and for any  $\alpha > 0$ . We consider the mapping

$$T_{W}(t) = e^{-tA} A^{-\delta} \varphi - \int_{\sigma}^{t} e^{-(t-s)A} A^{-\delta} M(A^{\delta} w(s)) ds$$

on the complete metric space

$$\begin{split} & \widetilde{\mathbf{OII}}_{\widetilde{\mathbf{T}}} = \left\{ w | w \in C^{O}([0,\widetilde{\mathbf{T}}], \mathsf{D}(\mathbf{A}^{\delta})), w(0) = \mathbf{A}^{-\delta} \varphi, \\ & w \in C^{O}((0,\widetilde{\mathbf{T}}], \mathsf{D}(\mathbf{A}^{1-\varepsilon'})), \\ & \cdot 1^{-\delta-\varepsilon'} \mathbf{A}^{1-\varepsilon'} w(\cdot) \in \mathbf{L}^{\infty}((0,\widetilde{\mathbf{T}}), \mathbf{B}), \\ & \| \mathbf{A}^{\delta} w(t) \| \leq \| \mathbf{A}^{\delta} \mathbf{e}^{-\cdot \mathbf{A}} \mathbf{A}^{-\delta} \varphi \|_{\mathbf{L}^{\mathbf{C}}((0,\widetilde{\mathbf{T}}))} + \mathbf{1}, \\ & \| \mathbf{t}^{1-\delta-\varepsilon'} \mathbf{A}^{1-\varepsilon'} w(t) \| \leq 2 \| \cdot 1^{-\delta-\varepsilon'} \mathbf{A}^{1-\varepsilon'} \mathbf{e}^{-\cdot \mathbf{A}} \mathbf{A}^{-\delta} \varphi \|_{\mathbf{L}^{\infty}((0,\widetilde{\mathbf{T}}))}, \\ & 0 < t \leq \widetilde{\mathbf{T}} \right\}, \ 0 < \varepsilon' < 1-\delta, \end{split}$$

endowed with the metric

$$\mu_{\widetilde{T}}(\mathbf{v}_{1},\mathbf{v}_{2}) = \sup_{0 \le t \le \widetilde{T}} \|\mathbf{A}^{\delta}(\mathbf{v}_{1}(t) - \mathbf{v}_{2}(t))\| + \sup_{0 \le t \le \widetilde{T}} \|\mathbf{t}^{\frac{1}{2} - \varepsilon'} \mathbf{A}^{1 - \varepsilon'}(\mathbf{v}_{1}(t) - \mathbf{v}_{2}(t))\|.$$

- 154 -

We want to show that by 7 the space  $\mathfrak{M}_{\widetilde{T}}$  is mapped into itself if  $\widetilde{T}$  is sufficiently small and  $\epsilon' = \rho_1$ . We have

$$\begin{split} \|t^{1-\delta-\varepsilon'}A^{1-\varepsilon'}Tw(t)\| \\ &\leq \|t^{1-\delta-\varepsilon'}A^{1-\delta-\varepsilon'}e^{-tA}\varphi\| + \\ &+ ct^{1-\delta-\varepsilon'}\int\limits_{0}^{t} \frac{e^{-c(t-s)}}{|t-s|^{1-\varepsilon''}} \|A^{1-\rho''}w(s)\|^{2} (\|A^{\delta}w(s)\|+1) ds, \\ &\leq \|t^{1-\delta-\varepsilon'}A^{1-\delta-\varepsilon'}e^{-tA}\varphi\| + \\ &+ ct^{1-\delta-\varepsilon'}\int\limits_{0}^{t} \frac{1}{|t-s|^{1-\varepsilon''}} \cdot \frac{1}{s^{2(1-\rho'_{1}-\delta)}} ds \cdot \\ &\cdot 4 \sup_{0<\varepsilon \leq t} \|s^{1-\delta-\varepsilon'}A^{1-\varepsilon'}e^{-sA}A^{-\delta}\varphi\|^{2} \cdot (\|A^{\delta}w(s)\|+1) ds. \end{split}$$

Since 
$$\int_{0}^{t} \frac{1}{|t-s|^{1-\varepsilon}} \cdot \frac{1}{s^{2(1-\rho^{1}-\delta)}} ds = \int_{0}^{1} \frac{1}{|t-s|^{1-\rho^{1}}} \cdot \frac{1}{s^{2(1-\rho^{1}-\delta)}} ds =$$

 $= \frac{c}{2^{-3\rho} - 2\delta} \leq \frac{c}{1 - \delta - \rho} \text{ for small t if } \varepsilon' = \rho_1', \ 1 - 2\rho_1' \leq \delta \text{ we have proved} \\ t \\ 1 - \delta - \rho_1' - \rho_1' \\ 1 - \rho_1' - \rho_1' \\ 1 - \rho_1' \\ 1$ 

There are results corresponding to the just described ones for equations u'(t) + A(t)u(t) + M(u(t)) = f(t) if the domain of definition D(A(t)) of the closed operators A(t) is time independent (for details see [W1, IV.]). One can also improve on the regularity of u

in Theorems I.1, I.2 if M is an analytic mapping between suitable Banach spaces as it is the case for the Navier-Stokes Equations (for details see [W1, II., IV. and VI.]).

> § 2. Local strong solutions of the Navier-Stokes Equations

Velocity u and pressure  $\pi$  of a viscous incompressible fluid under the influence of an external force f are supposed to be deter minated by the Navier-Stokes Equations

(II.1) 
$$\frac{\partial u}{\partial t} - v\Delta u + u \cdot \nabla u + \nabla \pi = f,$$
  
 $\nabla \cdot u = 0.$ 

This equation is considered over a cylindrical domain  $(0,T) \times \Omega \subset \mathbb{R}^{n+1}$ where  $\Omega$  is a bounded open set of  $\mathbb{R}^n$  with smooth boundary. In the physically relevant case n = 3,  $\Omega$  is the space domain being filled out by the fluid. v is the viscosity. The n-vector  $u \cdot \nabla u$  is defined to have the components  $\sum_{i=1}^{n} u_i \frac{\partial u_i}{\partial x_i}$ ,  $1 \le \lambda \le n$ ; we prescribe boundary values:  $u(t,x) \mid \partial \Omega = 0$ , t > 0,  $u(0,x) = \varphi(x)$ . This problem is subsumed under the theory of nonlinear evolution equations in the following way: First  $(L^{P}(\Omega))^{n}$ , p > 1 (in what follows we omit the exponent n) is decomposed into the direct sum

 $\mathbf{L}^{\mathbf{p}}(\Omega) \; = \; \mathbf{H}_{\mathbf{p}}(\Omega) \; + \; \{ \nabla g \, | \, \nabla g \in \mathbf{L}^{\mathbf{p}}(\Omega) \; \} \, ,$ 

where  $H_p(\Omega)$  is the completion of the divergence free  $C_0^{\infty}(\Omega)$ -vector fields with respect to the  $L^p(\Omega)$ -norm (see [FM]);  $H_p(\Omega)$  is then reflexive and the "projection" of  $L^p(\Omega)$  on  $H_p(\Omega)$  is a bounded operator, which we denote by  $P_p$  or simply P. Applying (formally)  $P_p$ to (II.1) and assuming that because of  $\nabla \cdot u = 0$  the equality  $u = P_p u$ holds, we get

(II.2)  $u' + Au + P_p(u \cdot \nabla u) = P_p f,$ u(0) = 0

- 156 -

with  $A = A_p = -vP_p \Delta$ . We also set  $M(u) = P_p(u \cdot \nabla u)$ .

Because of its mathematical interest we will consider (II.1), (II.2) in any number of space dimensions. The domain of definition of A is  $H^{2,p}(\Omega) \cap H^{0,p}(\Omega) \cap H_p(\Omega)$ . As it has been proved in [W1, Gi1] A is a positive operator in the Banach space  $B = H_p(\Omega)$  which generates an analytic semigroup  $e^{-tA}$  with exponential decay. As for the fractional powers  $A^{\alpha}$  it was proved by Giga [Gi2] that

(II.3) 
$$D(A^{\alpha})=D((-\Delta)^{\alpha})\cap H_{D}(\Omega)$$
,  $O \le \alpha \le 1$ ,

with equivalent graph norms;  $-\Delta$  is the usual Laplacian with domain of definition  $\mathbb{H}^{2,p}(\Omega) \cap \mathbb{H}^{0,p}(\Omega)$ . In particular this means that

$$D(\mathbf{A}^{\alpha}) = \overset{O}{\mathrm{H}^{2\alpha}}, \overset{O}{\mathrm{P}}(\Omega) \cap \overset{O}{\mathrm{H}_{\mathrm{P}}}(\Omega), \quad O \leq \alpha \leq \frac{1}{2}, \quad \alpha \neq \frac{1}{2p},$$
$$\overset{1}{\mathrm{D}(\mathbf{A}^{2p})} \overset{O}{\mathrm{C}H^{p'}}, \overset{O}{\mathrm{G}}(\Omega) \text{ with a continuous imbedding.}$$

Here  $H^{s,p}(\Omega)$  are the complex interpolation spaces between the Sobolev spaces  $H^{k,p}(\Omega) = W^{k,p}(\Omega)$  of integer order k.  $H^{s,p}(\Omega)$  is the completion of  $C_{o}^{\infty}(\Omega)$  in the norm of  $H^{s,p}(\Omega)$ . (II.2) is then considered as a nonlinear evolution equation in  $B = H_{p}(\Omega)$  to which we want to apply our results of § 1. Once having solved (II.2) the pressure is determined by

$$\nabla \pi = (\mathbf{I} - \mathbf{P}_{\mathbf{D}}) \mathbf{v} \Delta \mathbf{u} - (\mathbf{I} - \mathbf{P}_{\mathbf{D}}) \mathbf{u} \cdot \nabla \mathbf{u} + (\mathbf{I} - \mathbf{P}_{\mathbf{D}}) \mathbf{f}.$$

Our results depend on p and we start with

a)  $p > \frac{n}{3}$ . Then the Lipschitz condition (I.1) is fulfilled as can be easily proved by an application of Sobolev's imbedding Theorems. Thus (II.2) can be solved locally in t if  $\varphi \in D(A)$ . It will turn out that for n = 3 the exponent  $p = \frac{5}{4}$  is important.

b) p > n, say  $p = n + \epsilon$ . We have the trivial estimate

$$\|\mathbf{M}(\mathbf{u})\| \leq c \|\mathbf{u} \cdot \nabla \mathbf{u}\|_{L^{\mathbf{P}}(\Omega)},$$
$$\leq c \|\nabla \mathbf{u}\|_{C^{\mathbf{O}}(\overline{\Omega})} \|\mathbf{u}\|_{H_{\mathbf{p}}(\Omega)},$$

From (II.3) and our assumption 
$$p > n$$
 it can be derived that  $D(A^{1-\rho}) \subset C^{1+\alpha}(\overline{\Omega})$ 

for some  $\rho, \alpha \in (0, 1)$  (see [W1, VI.]). Thus we have  $\|M(u)\| \leq c \|A^{1-\rho}u\| \|u\|.$ 

Since there is also a corresponding Lipschitz estimate, we can apply Theorem I.1 (see [W1, VI.], [W2]).

Thus we get a local strong solution for any  $\varphi \in B = H_p(\Omega)$  if p > n; since this solution has a bounded  $C^{1+\alpha}(\overline{\Omega})$ -norm it is not surprising that it is classical for  $0 < t < T(\varphi)$  provided f is sufficiently regular.

c) p = n. We want to apply Theorem I.2. We choose  $\delta = \frac{1}{2}$ . Partial integration shows that

 $\left\| \mathbf{u} \cdot \nabla \mathbf{u} \right\|_{\mathbf{H}^{-1, n}(\Omega)} \leq c \left\| \mathbf{u} \right\|_{\mathbf{L}^{2n}(\Omega)}^{2}.$ 

Using Giga's result on the fractional powers of  $A = A_n$  and Sobolev theorem we arrive at

$$\|A_{n}^{-\frac{1}{2}}M(u)\|_{H_{n}(\Omega)} \leq c\|A_{n}^{\frac{1}{4}}u\|_{H_{n}(\Omega)}^{2}$$

It is easily shown that also a corresponding Lipschitz condition holds. Thus we see that with  $\rho_1'=\frac{1}{4}$  we have

$$0 < 1 - 2\rho_1^* = \frac{1}{2} = \delta;$$

therefore Theorem I.2 is applicable and gives a solution of the integral equation

$$A_{n}^{-\frac{1}{2}}u(t) = e^{-tA_{n}A_{n}^{-\frac{1}{2}}\varphi - \int_{O}^{f}e^{-(t-s)A_{n}A_{n}^{-\frac{1}{2}}P_{n}(u \cdot \nabla u)(s) ds + \int_{O}^{t}e^{-(t-s)A_{n}}e^{-(t-s)A_{n}}f(s) ds}$$

on  $[0,T(\phi))$  for every  $\phi \in B = H_n(\Omega)$ . This solution can be identified with the solution constructed in b) on  $(0,T(\phi))$ . Thus u is regular, its degree of regularity depending on f.

It may be noted that the solutions constructed in a),b),c) are  $1+\frac{1}{2p}-\varepsilon$ in D(A<sub>p</sub>) on (O,T( $\phi$ )), O <  $\varepsilon$ , since u·Vu depends analytically on the components of u and Vu (for details see [W1, VI]).

> § 3. Global questions: The connection between weak solutions and local strong solutions

It turns out that in § 2, c) the quantity  $T(\varphi)$  is finite if u is not uniformly continuous on  $[0,T(\varphi))$  as a mapping from  $[0,T(\varphi))$ into  $H_n(\Omega)$ . Thus in what follows the  $H_n(\Omega)$ -norm of u(t) plays a major role.

As it is well known there is also an access to the Navier-Stokes equations via the notion of a weak solution.

Definition III.1.: Let  $f \in L^2((0,T), H^{-1,2}(\Omega))$ ,  $\varphi \in H_2(\Omega)$ . An element  $u \in L^{\infty}((0,T), L^2(\Omega)) \cap L^2((0,T), H^{1,2}(\Omega))$ , which is weakly continuous from [0,T] into  $L^2(\Omega)$  and which fulfills  $\nabla \cdot u(t) = 0$ , a.e., is called a weak solution of (II.1) over  $(0,T) \times \Omega$  if

$$(III.1) - \int_{0}^{T} (u,\psi') dt + v \int_{0}^{T} (\nabla u, \nabla \psi) dt + \int_{0}^{T} (u \cdot \nabla u, \psi) dt$$
$$= (u(0), \psi(0)) + \int_{0}^{T} (f, \psi) dt$$

- 159 -

for all testing functions  $\psi \in C^1([0,T], \mathbb{R}^{0,n}(\Omega))$  with  $\nabla \cdot \psi(t) = 0$  on  $[0,T], \psi(T) = 0$ .

For a discussion of this definition and the determination of the pressure  $\pi$  see [L, 1.6]. It goes back to E. Hopf that such a weak solution exists for all T>O, i.e. on  $(O,\infty) \times \Omega$ ; it can be constructed via Galerkin's approximation procedure, and a weak solution constructed in this way has an important additional property, namely:

(III.2) 
$$\|u(t)\|^{2} + 2\nu \int_{r}^{t} \|\nabla u(\sigma)\|^{2} d\sigma \leq \|u(r)\|^{2} + 2\int_{r}^{t} (f(\sigma), u(\sigma)) d\sigma,$$

for almost all  $r \ge 0$  and all  $t \ge r$  (||.|| is the  $L^2(\Omega)$ -norm, (.,.) the  $L^2(\Omega)$ -scalar product). (III.2) is called "energy inequality". It does not follow from (III.1) since it is not allowed to insert u as a testing function. For details see [L, 1.6].

The weak solutions with energy inequality play a distinct rôle because under some additional assumptions a uniqueness theorem for them holds, namely:

Theorem III.1: Let  $\varphi$ , f be as in Definition III.1. Let  $u_1, u_2$  be weak solutions of (II.1) in the sense of Definition III.1. Let (III.2) be valid for r = 0 and all t,  $0 \le t \le T$ . Let one of the  $u^{\frac{1}{2}}$ , i = 1, 2, say  $u^{\frac{1}{2}}$ , fulfil the condition (III.3)  $u^{\frac{1}{2}} \in L^{r'}((0,T), L^{r}(\Omega))$ with  $n < r < +\infty$ ,  $2 < r' < +\infty$ ,  $\frac{2}{r} + \frac{n}{r} = 1$ , or (III.4)  $u^{\frac{1}{2}} \in C^{0}([0,T], L^{n}(\Omega))$ . Then  $u^{\frac{1}{2}}(t) = u^{\frac{2}{2}}(t)$ ,  $0 \le t \le T$ .

The proof of the uniqueness under the condition (III.3) is due to Serrin [S], under the condition (III.4) to Sohr and von Wahl [SW].

In particular (III.4) means that  $\varphi \in H_{n}(\Omega)$ .

- 160 -

As for (III.3) the condition n < r could be weakened somewhat:

A proof can be found in [SW]. As it was proved in [SW] too any weak solution  $u \in L^{\infty}((0,T), L^{n}(\Omega))$  with  $\varphi$ , f as in Theorem III.2. fulfills (III.2) for all r,t,  $0 \leq r \leq t \leq T$ . Moreover, if  $u_1, u_2$  are weak solutions being in  $L^{\infty}((0,T), L^{n}(\Omega))$  with data  $\varphi$ , f as in Theorem III.2, then  $u_1(t) = u_2(t)$ . This is an easy consequence of Theorem III.2 and was proved in [SW]. Thus  $L^{\infty}((0,T), L^{n}(\Omega))$  is a uniqueness class for weak solutions which was previously not known (cf. e.g. [L, 1.6]). It is clear now that any weak solution u with  $u(t) \in L^{n}(\Omega)$  a.e. and with (III.2) for almost all  $r \in (0,T)$  and all t,  $r \leq t \leq T$ , may be reconstructed locally in t with the aid of Theorem I.2 and § 2, c). The result is a generalization of Leray's famous structure theorem.

<u>Theorem III.3:</u> We assume that  $f \in L^2((0,\infty), L^n(\Omega))$  and that  $f \in C^{\alpha}([0,T], L^{n+\delta}(\Omega))$  for all T > 0 with  $\alpha, \delta$  as in Theorem III.2. Let u be a weak solution of (II.1) for all T with (III.2) for almost all  $r \ge 0$  and all  $t \ge r$ . Let  $u \in L^2((0,+\infty), L^n(\Omega))$ . Then it follows:

1) On  $[T_0, +\infty)$  u is regular, where  $T_0$  is sufficiently large.

2)  $[O, T_O) = \bigcup_{\nu=1}^{\bigcup} J_{\nu} \cup S$ , where  $J_{\nu}$  are pairwise disjoint open intervalls on which u is regular and where S has measure O. S is called the singular set of u since  $S \cap J_{\nu} = \emptyset$ ,  $\nu = 1, 2, ...$ .

Let us make some remarks on the proof: III.3, 1) follows from the fact that in § 2, c) the quantity  $T(\phi)$  is  $+\infty$  if  $\|\phi\|_{H_n(\Omega)}^{\ell}$  is sufficiently small and if  $f \in L^2((0,\infty), L^n(\Omega))$ . This is caused by the exponential decay of the semigroup  $e^{-A_n t}$ . As for III.3, 2) this

- 161 -

assertion follows from reconstructing u(t) on an interval  $[r,r+\varepsilon(r)]$  with  $\varepsilon(r) > 0$  according to Theorem III.1, (III.4) and § 2, c). Here r is a point such that u(r)  $\varepsilon L^{n}(\Omega)$  and (III.2) holds for all  $t \ge r$ .

Since Galerkin's approximation procedure gives us a weak solution with the desired properties if n = 3, 4 we have proved the existence of weak solutions with III.3.,1), III.3.,2) in these cases. For n = 3.4 we have

(III.5) 
$$u(t) \in H^{1,2}(\Omega) \subset L^{6}(\Omega)$$
 a.e.,  $n = 3$ ,  
 $u(t) \in H^{1,2}(\Omega) \subset L^{4}(\Omega)$  a.e.,  $n = 4$ .

(III.5) shows that in the case n = 3 also § 2, b) may be sufficient to prove the structure theorem. In fact, for n = 3 we do not need at all the construction of local strong solutions with "bad initial values". It can be proved that

(III.6) 
$$u \cdot \nabla u \in L^{5/4}((0,T) \times \Omega)$$

for any weak solution. According to Solonnikov's potential theoretical estimates for the linear equations  $u' - v\Delta u + \nabla \pi = f$ ,  $\nabla \cdot u = 0$  [Sel] it follows that  $u \in L^{5/4}((0,T), H^{2,5/4}(\Omega))$ , provided  $f \in L^{5/4}((0,T), L^{5/4}(\Omega))$ ,  $\varphi \in H_2(\Omega)$  + some modest degree of differentiability. Thus  $u(t) \in H^{2,5/4}(\Omega)$  a.e. and since  $5/4 > \frac{n}{3} = 1$  we can simply apply II.a) to reconstruct the weak solution locally in t if u fulfils the energy inequality (III.2). (III.6) was proved in [La], its generalization to arbitrary n and its consequences were considered in [W3]. The conditions on f in Theorems III.2, III.3 are partially caused by our interpretation of "regular", but they are not weakest possible: We mean by "regular" that  $u(t) \subset H^{2,n+\delta}(\Omega) \subset C^{1+\beta}(\overline{\Omega})$  for some  $\beta \in (0,1)$ . The weak solutions constructed in Theorem III.3 frequently are called <u>turbulent solutions</u>. <u>Remark:</u> A weak solution u with  $u \in L^{r'}((0,T), L^{r}(\Omega)), \frac{2}{r'} + \frac{n}{r} = 1, n \le r < +\infty, 2 < r' \le +\infty, satisfies (III.2) for all r,t, <math>0 \le r \le t \le T$  ([S], [SW]). This will be freely used in the sequel.

We now study the regularity of a weak solution u in the sense of Definition III.1. As it is natural, this question is connected with the uniqueness of u. Serrin [S] has proved that any weak solution  $u \in L^{r'}((0,T), L^{r}(\Omega))$  with

(III. 7) 
$$\frac{2}{r'} + \frac{n}{r} < 1$$
,  
 $n < r \leq +\infty, 2 < r' \leq +\infty$ ,

is  $C^2$  in x provided f is sufficiently regular. In fact u is a classical solution ([W2]). Sohr [So] has weakened Serrin's condition to

(III.8) 
$$\frac{2}{r^{*}} + \frac{n}{r} = 1$$
,  
n < r < + $\infty$ , 2 < r' < + $\infty$ , n=3,4.

In the last time some attention has been given to the case r = n,  $r' = +\infty$ . From the remark at the beginning of this paragraph and Theorem III.1 it follows that  $u \in C^{O}([0,T], L^{n}(\Omega))$  is also sufficient for regularity: The weak solution then can be reconstructed as a strong one according to § 2, c) which is regular and for which  $T(\phi) = T$ since the uniform continuity of the strong solution on  $[0,T(\phi))$ follows from the coincidence of this solution with the weak solution in question. A different proof was given in [W4]. Sohr [Se] has proved that certain subclasses of  $L^{\infty}((0,T), L^{n}(\Omega))$  also imply regularity, and in [W3] it was proved that the stability of a weak solution in  $L^{\infty}((0,T), L^{n}(\Omega))$  implies its regularity.

If we simply assume that  $u \in L^{\infty}((0,T),L^{n}(\Omega))$  the question whether if u is regular or not is still open, but in [SW] the following weaker theorem was proved:

Theorem III.4: Let u be a weak solution in the sense of Definition III.1. Let  $u \in L^{\infty}((0,T), L^{n}(\Omega)) \cap L^{p}((0,+\infty), L^{n}(\Omega))$  for some  $p \ge 2$  and all T, T>O.

Let  $\varphi$ , f be as in Theorem III.3. Then (according to our Remark above) the structure theorem holds, and the singular set S can be characterised as follows:

- 1. S is at most countable,
- 2.  $t \in S$  if and only if u is continuous in t from the right with respect to the  $L^{n}(\Omega)$ -norm but discontinuous from the left.

u is continuous in t from the right with respect to the  $L^{n}(\Omega)$ -norm for any t  $\geq 0$ .

The proof rests of course on the reconstruction of u as a strong solution with the aid of § 2, c), the remark at the beginning of § 3 and Theorem IV.1.

In a recent preprint Giga [Gi3] has stated results similar to Theorem III.3 but as far as it could be seen his methods are different from [SW].

We have not dealt with the case n = 2 since it is well known then that any weak solution is regular and therefore unique.

§ 4. Global questions: The behaviour of weak solutions for  $t \rightarrow \infty$ .

We will be brief at this point and concentrate on the case n = 3. The energy inequality (III.2) suggests very strongly that there may be some sort of decay for u if the assumptions on f are appropriate. It is well known (see [M]) that under a suitable integrability condition on  $\|f(t)\|_{L^2(\Omega)}$ ,  $\|f'(t)\|_{L^2(\Omega)}$  over  $(0,\infty)$  any weak solution over  $(0,+\infty)\times\Omega$  in the sense of Definition III.1 with (III.2) fulfills the estimate

- 164 -

$$\|\nabla u(t)\|_{L^{2}(\Omega)} \leq \frac{c}{t^{1/4}}$$

for large t.

Now let g be a  $C^1$ -function with  $|g'(t)/g(t)| \rightarrow 0, t \rightarrow$ 

$$(IV.1) \|\nabla u(t)\|_{L^{2}(\Omega)} \leq \frac{c}{g(t)}, t \text{ large.}$$

There is also an additional condition concerning the integrability of  $\|g(t)f(t)\|_{L^{2}(\Omega)}$  over  $(0,\infty)$  which we have omitted here. (IV.1) was proved by Sohr [So]. He first shows that  $\int \|u(\sigma)\|^{r'}_{t} d\sigma < \infty$ , t large, t  $L^{r}(\Omega)$ for some r,r' with  $3 = n < r < +\infty$ ,  $2 < r' < +\infty$ ,  $\frac{2}{r'} + \frac{3}{r} = \frac{2}{r'} + \frac{n}{r} = 1$ . Then he uses a variant of Solonnikov's estimates [Sol], namely:

$$(IV.2) \int_{t}^{T} ||(gu')||_{L^{2}(\Omega)}^{2} d\widetilde{t} + \int_{t}^{T} ||\Delta gu||_{L^{2}(\Omega)}^{2} d\widetilde{t}$$

$$\leq c \left\{ ||\nabla g(t)u(t)||_{L^{2}(\Omega)}^{2} + \int_{t}^{T} ||gf||_{L^{2}(\Omega)}^{2} d\widetilde{t} + \int_{t}^{T} ||g'u||_{L^{2}(\Omega)}^{2} d\widetilde{t} \right\} e^{c \int_{t}^{T} ||u(\widetilde{t})||_{L^{r}(\Omega)}^{r'}} d\widetilde{t}, t \text{ large, } t \leq T < +\infty.$$

In fact for the exponent 2, (IV.2) is easily derived, but under suitable assumptions (IV.2) also holds for exponents  $q \ge 2$  and in higher dimensions (with some modifications for the norm of the initial value); if a term  $\int_{-2}^{T} ||gu||_{2}^{2}$  dt̃ or  $\int_{-1}^{T} ||gu||_{2}^{4}$  dt̃ is added on the t  $L^{2}(\Omega)$  t  $L^{q}(\Omega)$ right side then (IV.2) remains valid for exterior domains. For details see`[So].

#### References

[FK] Fujita, H., and Kato, T.: On the Navier-Stokes initial value problem I. Arch. Rat. Mech. Anal. 16, 269-315(1964).

- [FM] Fujiwara, D., and Morimoto, H.: An L<sub>r</sub>-theorem of the Helmholtz decomposition of vector fields. J. Fac. Sci. Univ. Tokyo, Sect. IA Math. 24, 685-700(1977).
- [Gi1] Giga, Y.: Analyticity of the Semigroup Generated by the Stokes Operator in L<sub>r</sub>-Spaces. Math. Z. 178, 297-329(1981).
- [G12] Giga, Y.: Domains in L<sub>r</sub>-spaces of fractional powers of the Stokes operator, to appear in Archive Rat. Mech. Anal.
- [G13] Giga, Y.: Regularity criteria for weak solutions of the Navier-Stokes system. Preprint.
- [K] Kato, T.: Nonlinear evolution equations in Banach spaces. Proc. Symp. Appl. Math. 17, 50-67, New York: American Mathematical Society 1965.
- [La] Ladyzhenskaja, O.A.: The Mathematical Theory of Viscous Incompressible Flow. New York, London, Paris: Gordon and Breach 1969
- [L] Lions, J.L.: Quelques méthodes de résolution des problèmes aux limites non linéaires. Paris: Dunod 1969.
- [M] Masuda, K.: On the stability of incompressible viscous fluid motions past objects. J. Math. Soc. Japan 27, 294-327(1975).
- [S] Serrin, J.: The initial value problem for the Navier-Stokes equations. Nonlinear Problems (R. Langer ed.), 69-98, Madison: The University of Wisconsin press 1963.
- [So] Sohr, H.: Zur Regularitätstheorie der instationären Gleichungen von Navier-Stokes. Math. Z. 184, 359-376(1983).
- [Sol] Solonnikov, V.A.: Estimates for solutions of nonstationary Navier-Stokes equations. J. Soviet Math. 8, 467-529(1977).
- [SW] Sohr, H., and Wahl, W. von: On the Singular Set and the Uniqueness of Weak Solutions of the Navier-Stokes Equations. Sonderforschungsbereich 72 "Approximation und Optimierung", Universität Bonn. Preprint no. 635(1984).
- [W1] Wahl, W. von: Über das Verhalten für t→O der Lösungen nichtlinearer parabolischer Gleichungen, insbesondere der Gleichungen von Navier-Stokes. Sonderforschungsbereich 72 "Approximation und Optimierung", Universität Bonn. Preprint no. 602(1983). Berichtigung hierzu. Sonderforschungsbereich 72 "Approximation und Optimierung", Universität Bonn. Preprint-Reihe (1983).
- [W2] Wahl, W. von: Regularity Questions for the Navier-Stokes Equations. Approximation Methods for Navier-Stokes Problems. Proceedings, Paderborn, Germany 1979. Lecture Notes in Mathematics 771(1980).

- [W3] Wahl, W. von: Regularitätsfragen für die instationären Navier-Stokesschen Gleichungen in höheren Dimensionen. J. Math. Soc. Japan 32, 263-283(1980).
- [W4] Wahl, W. von: Regularity of Weak Solutions of the Navier-Stokes Equations. To appear in the Proceedings of the 1983 AMS Summer Institute on Nonlinear Functional Analysis and Applications. Proceedings of Symposia in Pure Mathematics. Am. Math. Soc.: Providence, Rhode Island.

٠

.

Lehrstuhl für Angewandte Mathematik, Universität Bayreuth, Postfach 3008, 8580 Bayreuth, BRD

(Oblatum 25.5.1984)