

EXISTENCE AND ASYMPTOTIC BEHAVIOR FOR STRONG SOLUTIONS
OF THE NAVIER-STOKES EQUATIONS IN THE WHOLE SPACE

BY

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- | # | Author(s) | Title | # | Author(s) | Title |
|----|--|--|-----|---|--|
| 40 | William Ruckle, | The Strong ϕ Topology on Symmetric Sequence Spaces | 78 | Abstracts for the Workshop on Bayesian Analysis in Economics and Game Theory | |
| 41 | Charles R. Johnson, | A Characterization of Borda's Rule Via Optimization | 79 | G. Chichilnisky, G.M. Heal, | Existence of a Competitive Equilibrium in L^1 and Sobolev Spaces |
| 42 | Hans Meinberger, | Kazuo Kishimoto, The Spatial Homogeneity of Stable Equilibria of Some Reaction-Diffusion Systems on Convex Domains | 80 | Thomas P. Seidman, | Time-dependent Solutions of a Nonlinear System in Semiconductivity Theory, II: Boundedness and Periodicity |
| 43 | K.A. Pericak-Spector, M.O. Williams, | On Work and Constraints in Mixtures | 81 | Yakar Kannal, | Engaging in R&D and the Emergence of Expected Non-convex Technologies |
| 44 | M. Rosenberg, E. Toiblania, | Some Remarks on Deformations of Minimal Surfaces | 82 | Herve Moulin, | Choice Functions over a Finite Set: A Summary |
| 45 | Stephan Poltken, | The Duration of Transients | 83 | Nerve Moulin, | Choosing from a Tournament |
| 46 | V. Capasso, K.L. Cooke, M. Witten, | Random Fluctuations of the Duration of Harvest | 84 | David Schmeidler, | Subjective Probability and Expected Utility Without Additivity |
| 47 | E. Fabes, D. Stocck, | The L^p -Integrability of Green's Functions and Fundamental Solutions for Elliptic and Parabolic Equations | 85 | I.G. Karakidlis, R. Aris, L.D. Schmidt, and S. Poltken, | The Numerical Computation of Invariant Circles of Maps |
| 48 | M. Brezis, | Semilinear Equations in R^n without Conditions at Infinity | 86 | F. William Lawvere, | State Categories, Closed Categories, and the Existence of Semi-Continuous Entropy Functions |
| 49 | M. Slemrod, Lax-Friedrichs and the Viscosity-Capillarity Criterion | | 87 | F. William Lawvere, | Functional Remarks on the General Concept of Chaos |
| 50 | C. Johnson, M. Barrett, | Spanning Tree Extensions of the Hadamard-Fischer Inequalities | 88 | Steven R. Williams, | Necessary and Sufficient Conditions for the Existence of a Locally Stable Message Process |
| 51 | Andrej Postlewaite, David Schmeidler, | Revelation and Implementation under Differential Information | 89 | Steven R. Williams, | Implementing a Generic Smooth Function |
| 52 | Paul Blanchard, | Complex Analytic Dynamics on the Riemann Sphere | 90 | Dilip Abreu, | Infinitely Repeated Games with Discounting: A General Theory |
| 53 | G. Lavitt, H. Rosenberg, | Topology and Differentiability of Labyrinths in the Disc and Annulus | 91 | J.S. Jordan, | Instability in the Implementation of Walrasian Allocations |
| 54 | G. Lavitt, H. Rosenberg, | Symmetry of Constant Mean Curvature Hypersurfaces in Hyperbolic Space | 92 | Myra Holtz Wooders, William R. Zame, | Large Games: Fair and Stable Outcomes |
| 55 | Eraldo Stacchetti, | Analysis of a Dynamic, Decentralized Exchange Economy | 93 | J.L. Moskatis, | Critical Sets and Negative Bundles |
| 56 | Henry Simpson, Scott Spector, | On Failure of the Complementing Condition and Nonuniqueness in Linear Elastostatics | 94 | Graciele Chichilnisky, | Von Neumann-Morgenstern Utilities and Cardinal Preferences |
| 57 | Craig Tracy, | Complete Integrability in Statistical Mechanics and the Yang-Baxter Equations | 95 | J.L. Erickson, | Twinning of Crystals |
| 58 | Tongren Ding, | Boundedness of Solutions of Duffing's Equation | 96 | Anna Maguray, | On Some Market Equilibrium Theory Paradoxes |
| 59 | Abstracts for the Workshop on Price Adjustment, Quantity Adjustment, and Business Cycles | | 97 | Anna Maguray, | Sensitivity Analysis for Market Equilibrium |
| 60 | Rafael Rob, | The Coase Theorem an Informational Perspective | 98 | Abstracts for the Workshop on Equilibrium and Stability Questions in Continuum Physics and Partial Differential Equations | |
| 61 | Joseph Jerome, | Approximate Newton Methods and Homotopy for Stationary Operator Equations | 99 | Millard Beatty, | A Lecture on Some Topics in Nonlinear Elasticity and Elastic Stability |
| 62 | Rafael Rob, | A Note on Competitive Bidding with Asymmetric Information | 100 | Filomena Pacella, | Central Configurations of the N-Body Problem via the Equivalent Morse Theory |
| 63 | Rafael Rob, | Equilibrium Price Distributions | 101 | D. Carlson and A. Neger, | The Derivative of a Tensor-valued Function of a Tensor |
| 64 | William Ruckle, | The Linearization Projection, Global Theories | 102 | Kenneth Mount, | Privacy Preserving Correspondence |
| 65 | Russell Johnson, Kenneth Palmer, George R. Sell, | Ergodic Properties of Linear Dynamical Systems | 103 | Millard Beatty, | Finite Amplitude Vibrations of a Neo-hookean Oscillator |
| 66 | Stanley Balter, | How a Network of Processors can Schedule Its Work | 104 | D. Emons and M. Yannelis, | On Perfectly Competitive Economies: Loeb Economies |
| 67 | R.N. Goldman, D.C. Heath, | Linear Subdivision Is Strictly a Polynomial Phenomenon | 105 | E. Mascolo and R. Schianchi, | Existence Theorems in the Calculus of Variations |
| 68 | R. Giechert, R. Johnson, | The Floquet Exponent for Two-dimensional Linear Systems with Bounded Coefficients | 106 | D. Klinderlehrer, | Twinning of Crystals (II) |
| 69 | Steve Williams, | Realization and Nash Implementation: Two Aspects of Mechanism Design | 107 | R. Chen, | Solutions of Minimax Problems Using Equivalent Differentiable Equations |
| 70 | Steve Williams, | Sufficient Conditions for Nash Implementation | 108 | D. Abreu, D. Pearce, and E. Stacchetti, | Optimal Cartel Equilibria with Imperfect Monitoring |
| 71 | Nicholas Yannelis, William R. Zame, | Equilibria in Banach Lattices Without Ordered Preferences | 109 | R. Lauterbach, | Hopf Bifurcation from a Turning Point |
| 72 | M. Harris, Y. Sibaya, | The Reciprocals of Solutions of Linear Ordinary Differential Equations | 110 | C. Kohn, | An Equilibrium Model of Quits under Optimal Contracting |
| 73 | Steve Poltken, | A Dynamical Meaning of Fractal Dimension | 111 | M. Kaneko and M. Wooders, | The Core of a Game with a Continuum of Players and Finite Coalitions: The Model and Some Results |
| 74 | D. Heath, M. Sudderth, | Continuous-Time Portfolio Management: Minimizing the Expected Time to Reach a Goal | 112 | Halm Brezis, | Remarks on Sublinear Equations |
| 75 | J.S. Jordan, | Information Flows Intrinsic to the Stability Economic Equilibrium | 113 | D. Carlson and A. Neger, | On the Derivatives of the Principal Invariants of a Second-order Tensor |
| 76 | J. Jerome, | An Adaptive Newton Algorithm Based on Numerical Inversion: Regularization Post Condition | 114 | Raymond Deneckere and Steve Poltken, | Competitive Chaos |
| 77 | David Schmeidler, | Integral Representation Without Additivity | 115 | Abstracts for the Workshop on Homogenization and Effective Moduli of Materials and Media | |
| | | | 116 | Abstracts for the Workshop on the Classifying Spaces of Groups | |
| | | | 117 | Baberto Mosco, | Pointwise Potential Estimates for Elliptic Obstacle Problems |
| | | | 118 | J. Rodriguez, | An Evolutionary Continuous Casting Problem of Stefan Type |
| | | | 119 | C. Mueller and F. Weisster, | Single Point Blow-up for a General Semilinear Heat Equation |

EXISTENCE AND ASYMPTOTIC BEHAVIOR FOR STRONG SOLUTIONS
OF THE NAVIER-STOKES EQUATIONS IN THE WHOLE SPACE

by

H. Beirão da Veiga

We shall consider the initial value problem for the non-stationary Navier-Stokes equations in the whole space, namely

$$(0.1) \quad \begin{aligned} v' - \mu \Delta v + (v \cdot \nabla)v &= f - \nabla p, & \text{in }]0, T[\times \mathbb{R}^n, \\ \nabla \cdot v &= 0, & \text{in }]0, T[\times \mathbb{R}^n, \\ v &= a(x), & \text{in } \mathbb{R}^n, \\ \lim_{|x| \rightarrow +\infty} v(t, x) &= 0, & \text{for } t \in]0, T[, \end{aligned}$$

where $T \in]0, +\infty]$, μ is a positive constant, $v' = \partial v / \partial t$, and

$$((v \cdot \nabla)v)_j = \sum_{i=1}^n v_i \frac{\partial v_j}{\partial x_i}, \quad j = 1, \dots, n.$$

The vector field $v(t, x)$ and the scalar field $p(t, x)$ are unknowns. The initial velocity $a(x)$ and the external forces $f(t, x)$ are given. The pressure is determined by the condition $\lim_{|x| \rightarrow +\infty} p(t, x) = 0$, as $|x| \rightarrow +\infty$. Moreover,

$$(0.2) \quad \nabla \cdot f = 0 \quad \text{a.e. in }]0, T[, \text{ and } \nabla \cdot a = 0.$$

The first condition (0.2) is not strictly necessary.

Our main concern will be the asymptotic behaviour of the solutions, and the core of the paper are the a priori estimates in sections 1 and 3. Appendices, and proofs concerning the local existence of the solutions in section 2 (estimates of section 1, apart), are presented mainly for the sake of completeness. The reader acquainted with Navier-Stokes equations should skip Section 2 and appendices, or do them by different methods.

By a solution of problem (0.1), we mean a divergence free vector $v(t,x)$ such that

$$\int_0^T \int [v \cdot \phi' + \mu v \cdot \Delta \phi + (v \cdot \nabla) \phi \cdot v + f \cdot \phi] dx dt = - \int a \phi|_{t=0} dx,$$

for every regular divergence free vector field $\phi(t,x)$, with compact support respect to the space variables, and such that $\phi(T,x) \equiv 0$.

In section 1 (see theorem 1.5) we establish some basic a priori estimates for the norm $|v(t)|_\alpha$ in $L^\alpha(\mathbb{R}^n)$, and for the time existence T_α , of the solution of (0.1).

In section 2, we assume that $\alpha > n$ and we state two existence theorems:

In theorem 2.1 we prove that if $a \in L^\alpha$ and $f \in L^1(0,T;L^\alpha)$, then there exists a (unique) solution $v \in C_*([0,T_\alpha[; L^\alpha)$ of (0.1), such that $|v(t)|_\alpha < y(t)$, $\forall t \in [0,T_\alpha[$. Here, $C_*([0,T_\alpha[; L^\alpha)$ denotes the space of the weakly continuous functions on $[0,T_\alpha[$ with values in L^α . Moreover, T_α is defined as the time existence of the maximal solution $y(t)$ of the o.d.e. $y' = ky^q + |f(t)|_\alpha$, with initial data $y(0) = |a|_\alpha$, k is a positive constant, and $q = (3\alpha - n)/(\alpha - n)$.

In theorem 2.2 we assume that $a \in L^\alpha \cap L^2$ and $f \in L^1(0,T;L^\alpha \cap L^2)$, and we prove the existence of a (unique) solution $v \in C([0,T_\alpha[; L^2 \cap L^\alpha)$, such that $|v(t)|_\alpha < y(t)$.

Since we are mainly interested on finite energy solutions (in view of the results of section 3), we prove the strong continuity only in theorem 2.2. However, strong continuity could be proved also in theorem 2.1.

An existence result, related to theorem 2.1, was proved by Fabes, Jones and Riviere [2], by assuming that $a \in L^\alpha$ and $f \in L^q(0,T; L^\alpha)$, $q > 1$. Under these conditions, they show that there exists a (unique) solution in $L^p(0,T^*; L^\alpha)$, for some $T^* > 0$; however, the value $p = +\infty$ is not attained. Other interesting (related) existence results in the \mathbb{R}^n case are proved by Kato [5]

and, in the bounded domain case, by Giga and Miakawa [3]; see also Giga [4].

The uniqueness of the solution in the class $L^p(0,T; L^\alpha)$, with $n < \alpha < +\infty$ and $(2/p) + (n/\alpha) < 1$, was proved by Fabes, Jones and Riviere [2].

In section 3 we obtain some sharp estimates for the solution of (0.1), by assuming a smallness condition on the data. More precisely, we will prove the following results:

Theorem 0.1 Given $\alpha > n$, there exist two positive constants c_1 and c_2 , depending only on α and n , such that the following statement holds:

Let $T \in]0, +\infty]$, and let $a \in L^\alpha \cap L^2$ and $f \in L^\infty(0,T; L^\alpha) \cap L^1(0,T; L^2)$ verify (0.2). Moreover, assume that the data a and f verify

$$(0.3) \quad [|a|_2 + \|f\|_{L^1(0,T; L^2)}]^{2(\alpha-n)/\alpha(n-2)} |a|_\alpha \leq c_1 \mu^{n(\alpha-2)/\alpha(n-2)},$$

and that

$$(0.4) \quad [|a|_2 + \|f\|_{L^1(0,T; L^2)}]^{6\alpha-2n/\alpha(n-2)} \|f\|_{L^\infty(0,T; L^\alpha)} \leq c_2 \mu^{2(\alpha n + \alpha - n)/\alpha(n-2)}.$$

Then, there exists a (unique) solution $v \in L^2(0,T; H^1) \cap C([0,T]; L^\alpha \cap L^2)$ of the Navier-Stokes equation (0.1). Moreover,

$$(0.5) \quad \|v\|_{C([0,T; L^\alpha])} \leq c_1 \mu^{n(\alpha-2)/\alpha(n-2)} [|a|_2 + \|f\|_{L^1(0,T; L^2)}]^{-2(\alpha-n)/\alpha(n-2)}.$$

In the absence of external forces, we will prove the following decay estimate:

Theorem 0.2. Given $\alpha > n$, there exist positive constants c_3 , c_4 and c_5 , depending only on α and n , such that if $f \equiv 0$, $a \in L^\alpha \cap L^2$, $v \cdot a = 0$ and

$$(0.6) \quad |a|_2^{2(\alpha-n)/\alpha(n-2)} |a|_\alpha \leq c_3 \mu^{n(\alpha-2)/\alpha(n-2)},$$

then there exists a (unique) solution $v \in L^2(0, +\infty; H^1) \cap C([0, +\infty[; L^\alpha \cap L^2)$ of problem (0.1). Moreover,

$$(0.7) \quad |v(t)|_{\alpha} \leq |a|_{\alpha} [1 + c_4^{\beta\mu} |a|_2^{-\beta} |a|_{\alpha}^{\beta} t]^{-1/\beta},$$

for every $t \in [0, +\infty[$, where $\beta = 4\alpha/(\alpha-2)n$. In particular,

$$(0.8) \quad |v(t)|_{\alpha} \leq c_5 |a|_2 \left(\frac{1}{\mu t}\right)^{(\alpha-2)n/4\alpha}, \quad \forall t > 0.$$

Remarks (i) Actually, the solution v in theorem 0.2, belong to $C^{\infty}([0, +\infty[\times \mathbb{R}^n)$, since it is bounded in $L^{\alpha}(\mathbb{R}^n)$, for $\alpha > n$. By regularization, one can obtain estimates for stronger norms than $\|\cdot\|_{\alpha}$.

(ii) The uniqueness of the solution, in theorems 0.1 and 0.2, follows from the uniqueness theorem of Prodi [12] and Serrin [14]. See also [8], chap. 1, theorem 6.9.

(iii) Conditions (0.3), (0.4) and (0.6) are invariant under scale change in space-time.

(iv) In view of results proved in [2], [5] it looks possible to replace in theorems 0.1 and 0.2 the L^2 -norm by an L^{α_0} -norm, for $\alpha_0 < n$. However, we did not investigate in this direction.

At the end of section 3 we prove that the statements in theorems 0.1 and 0.2 hold again, by setting $\alpha = n$. In this particular case, the formulas simplify considerably; see theorem 3.3.

Some results, related to those presented in this paper, can be found in Fabes, Jones and Riviere [2], and in Kato [5]. In this last paper some asymptotic estimates are given, specially in the case $a \in L^n$ and $f \equiv 0$. It is interesting to note that, by setting $p = 2$ and $q = n$ in estimate (1.5) of reference [5], one has $|v(t)|_n = O(1/t^{(n-2)/4})$, as $t \rightarrow +\infty$, which is just the asymptotic behavior implied by our estimate (3.17). However, in [5] the result is proved under the assumption that the exponent $(n-2)/4$ is small than 1.

For other results, more or less related to ours, see, e.g., Giga and Miyakawa [3], Giga [4], Masuda [10], and Weisler [18].

The results proved in our paper, were obtained independently of those of the above papers. The method utilized is quite different, too.

1. In the sequel with the symbol L^α , $1 < \alpha < +\infty$, we will denote either $L^\alpha(\mathbb{R}^n)$ or $[L^\alpha(\mathbb{R}^n)]^n$. Both norms will be denoted $|\cdot|_\alpha$. Similarly, $W^{s,p}$, $s \in \mathbb{R}$, $p \in [1, +\infty[$, will denote the Sobolev spaces $W^{s,p}(\mathbb{R}^n)$ and $[W^{s,p}(\mathbb{R}^n)]^n$, and $\|\cdot\|_{s,p}$ will denote the respective norms. For convenience, we set $W^s \equiv W^{s,2}$, $\|\cdot\|_s \equiv \|\cdot\|_{s,2}$. For definitions and properties see [6], [7], [9], [17]. We also define $H \equiv \{u \in L^2 : \nabla \cdot u = 0\}$ and $V \equiv \{u \in H^1 : \nabla \cdot u = 0\}$. In section 2, we will utilize the Bessel potential spaces $H^{s,p}(\mathbb{R}^n)$ (see [6], [9], [17]). Recall that $H^{s,p} = W^{s,p}$, for any integer s .

For vector field v , we define

$$|\nabla v|^2 = \sum_{i,j=1}^n \left(\frac{\partial v_j}{\partial x_i} \right)^2.$$

Sometimes, we will utilize abbreviated notations, as $|\nabla v|_\alpha$ instead of $\|\nabla v\|_\alpha$, $L^p(X)$ instead of $L^p(0,T;X)$, and so on. Standard notation will be used without an explicit definition. Moreover, unless otherwise specified, the domain of integration with respect to the space variables is \mathbb{R}^n .

For the sake of convenience we define the quantities

$$N_\alpha(v) \equiv \int |\nabla v|^2 |v|^{\alpha-2} dx,$$

$$M_\alpha(x) \equiv \int |v|v|^{\alpha/2}|^2 dx.$$

These quantities will play a leading role in the sequel.

In this section we assume $\alpha > n$ (except that in theorems 1.4 and 1.5, $\alpha > 2$ would suffice) and

$$(1.1) \quad a \in L^\alpha, f \in L^1(0, T; L^\alpha).$$

Here we will establish some a priori estimates for solutions of (0.1)_{1,2,3}. In order to justify the calculations which follow, we assume in this section that

$$(1.2) \quad v \in L^1(0, T; W^{2, \alpha}), \quad v' \in L^1(0, T; L^\alpha).$$

Infact, assumption (1.2) implies further regularities for v and p . Specifically, since

$$\| \cdot \|_{1, \alpha} \leq c \| \cdot \|_{2, \alpha}^{1/2} \| \cdot \|_{2, \alpha}^{1/2},$$

assumption (1.2) implies $v \in C([0, T]; L^\alpha) \cap L^2(0, T; W^{1, \alpha})$. On the other hand, a well known Sobolev embedding theorem [7] implies $\forall v \in L^1(0, T; L^\infty)$, hence from equation (0.1)₁ it follows that $\forall p \in L^1(0, t; L^\alpha)$.

Moreover, since $v \in L^\infty(L^\alpha) \cap L^2(L^\infty)$, one has $v^2 \in L^2(L^\alpha)$. Consequently, by using Calderon-Zygmund's inequality [16], equation (1.10) yields $p \in L^2(0, T; L^\alpha)$.

We start by proving the following result:

Lemma 1.1 Let v be a solution of (0.1)_{1,2,3}, belonging to the class (1.2). Then v verifies the estimates (1.5), (1.8) and

$$(1.3) \quad \frac{1}{\alpha} \frac{d}{dt} |v|_\alpha^\alpha + \frac{\mu}{2} N_\alpha(v) + 4\mu \frac{\alpha - 2}{\alpha^2} M_\alpha(v) \leq \\ \leq \frac{(\alpha - 2)^2}{2\mu} \int |p|^2 |v|^{\alpha-2} dx + |f|_\alpha |v|_\alpha^{\alpha-1}.$$

Proof. Note, first, that

$$(1.4) \quad |\nabla |v|^{\alpha/2}| \leq \frac{\alpha}{2} |v|^{\alpha/2 - 1} |\nabla v|, \text{ a.e. in } R^n.$$

In order to prove (1.3), we multiply both sides of equation (0.1) by $|v|^{\alpha-2}v$, and integrate over R^n . After suitable integrations by parts (recall that $\nabla \cdot v = 0$), we obtain the identity

$$(1.5) \quad \frac{1}{\alpha} \frac{d}{dt} |v|_{\alpha}^{\alpha} + \mu N_{\alpha}(v) + 4\mu \frac{\alpha-2}{\alpha^2} M_{\alpha}(v) = \\ - \int \nabla p \cdot v |v|^{\alpha-2} dx + \int f \cdot v |v|^{\alpha-2} dx.$$

On the other hand, one has

$$(1.6) \quad - \int \nabla p \cdot v |v|^{\alpha-2} dx = (\alpha-2) \int \sum_{i,j=1}^n p \frac{\partial v_j}{\partial x_i} v_i v_j |v|^{\alpha-2} dx = \\ = \frac{2(\alpha-2)}{\alpha} \int p |v|^{\alpha/2} - 2 \left(\sum_{i=1}^n v_i \right) \left[\sum_{i=1}^n \frac{\partial}{\partial x_i} (|v|^{\alpha/2}) \right] dx.$$

From (1.5) and (1.6)₁, since

$$(1.7) \quad \left| \sum_{i,j} v_i v_j \frac{\partial v_j}{\partial x_i} \right| \leq |v|^2 |\nabla v|,$$

one gets

$$(1.8) \quad \frac{1}{\alpha} \frac{d}{dt} |v|_{\alpha}^{\alpha} + \mu N_{\alpha}(v) + 4\mu \frac{\alpha-2}{\alpha^2} M_{\alpha}(v) \leq \\ \leq (\alpha-2) \int |p| |\nabla v| |v|^{\alpha-2} dx + |f|_{\alpha} |v|_{\alpha}^{\alpha-1}.$$

Since

$$(\alpha-2) \int |p| |\nabla v| |v|^{\alpha-2} dx \leq \frac{(\alpha-2)^2}{2\mu} \int p^2 |v|^{\alpha-2} dx + \frac{\mu}{2} N_{\alpha}(v),$$

(1.3) follows. □

Lemma 1.2 Let v be a solution of (0.1)_{1,2,3} in the class (0.2). Then

$$(1.9) \quad \frac{1}{\alpha} \frac{d}{dt} |v|_{\alpha}^{\alpha} + \frac{\mu}{2} N_{\alpha}(v) + 4\mu \frac{\alpha-2}{\alpha^2} M_{\alpha}(v) \leq \\ \leq c \frac{(\alpha-2)^2}{\mu} |v|_{\alpha+2}^{\alpha+2} + |f|_{\alpha} |v|_{\alpha}^{\alpha-1}.$$

Proof. Hölder's inequality gives

$$\int |p|^2 |v|^{\alpha-2} dx \leq |p|_{\alpha+2/2}^2 |v|_{\alpha+2}^{\alpha-2}.$$

On the other hand, by applying the divergence operator to both sides of equation (0.1), one gets

$$(1.10) \quad -\Delta p = \sum_{i,j=1}^n \frac{\partial^2}{\partial x_i \partial x_j} (v_i v_j).$$

By using the Calderon-Zygmund's inequality [16], one obtains

$$(1.11) \quad |p|_{\alpha+2/2} \leq c |v|_{\alpha+2}^2.$$

Consequently,

$$(1.12) \quad \int |p|^2 |v|^{\alpha-2} dx \leq c |v|_{\alpha+2}^{\alpha+2}.$$

Equation (1.9) follows from (1.3) and (1.12). □

Lemma 1.3 Let $w \in W^{1,\alpha}$. Then

$$(1.13) \quad |v|_{\alpha+2}^{\alpha+2} \leq c |v|_{\alpha}^{\alpha-n+2} [M_{\alpha}(v)]^{n/\alpha}.$$

In particular,

$$(1.14) \quad |v|_{\alpha+2}^{\alpha+2} \leq c |v|_{\alpha}^{\alpha-n+2} [N_{\alpha}(v)]^{n/\alpha}.$$

Proof. Define $2^* = 2n/(n - 2)$. Since

$$\frac{\alpha}{2(\alpha + 2)} = \frac{1 - \theta}{2} + \frac{\theta}{2^*}, \quad \text{for } \theta = \frac{n}{\alpha + 2},$$

one gets

$$(1.15) \quad |g|_{2(\alpha+2)/\alpha} < |g|_2^{1-n/(\alpha+2)} |g|_{2^*}^{n/(\alpha+2)}.$$

On the other hand, by a well known Sobolev's embedding theorem [7], one has $|g|_{2^*} < c|\nabla g|$. By applying this estimate, together with (1.15), to the function $g = |v|^{\alpha/2}$, one gets (1.13). Moreover (1.13) and (1.4) yield (1.14). \square

Theorem 1.4 Let $\alpha > n$, and let v be a solution of (0.1)_{1,2,3} in the class (1.2). Then,

$$(1.16) \quad \begin{aligned} \frac{1}{\alpha} \frac{d}{dt} |v|_{\alpha}^{\alpha} + \frac{\mu}{4} N_{\alpha}(v) &< \\ &< c_{\mu}^{(-n+\alpha)/(\alpha-n)} |v|_{\alpha}^{\alpha(\alpha-n+2)/(\alpha-n)} + |f|_{\alpha} |v|_{\alpha}^{\alpha-1}. \end{aligned}$$

Proof. From (1.9) and (1.14) one obtains,

$$\begin{aligned} \frac{1}{\alpha} \frac{d}{dt} |v|_{\alpha}^{\alpha} + \frac{\mu}{2} N_{\alpha}(v) + 4\mu \frac{\alpha-2}{\alpha} M_{\alpha}(v) &< \\ &< \frac{c}{\mu} [N_{\alpha}(v)]^{n/\alpha} |v|_{\alpha}^{\alpha-n+2} + |f|_{\alpha} |v|_{\alpha}^{\alpha-1}. \end{aligned}$$

By applying Young's inequality, with exponents α/n and $\alpha/(\alpha-n)$, to the first term on the right hand side of the above inequality, one gets (1.16). \square

Now we state the main result in this section. For convenience, define

$$q = \frac{3\alpha - n}{\alpha - n}, \quad k = c_{8\mu}^{-(\alpha + n)/(\alpha - n)}.$$

Consider the following Cauchy problem for o.d.e.,

$$(1.17) \quad \begin{aligned} y' &= ky^q + |f(t)|_\alpha, \quad t > 0, \\ y(0) &= |a|_\alpha. \end{aligned}$$

Let T_α be the time existence of the maximal solution $y(t)$ of (1.17). One then has the following result:

Theorem 1.5 Let $\alpha > n$, and assume that a and f verify (0.2) and (1.1). Let v be a solution of (0.1)_{1,2,3} in the class (1.2), and let $y(t)$ and T_α be defined as above. Then

$$(1.18) \quad |v(t)|_\alpha \leq y(t), \quad \forall t \in [0, T_\alpha[.$$

Proof. Note first that inequality (1.18) has the following meaning: Given $\tau \in]0, T_\alpha[$, if v is a solution of (0.1)_{1,2,3} in $]0, \tau[$, which belongs to the class (1.2) in $]0, \tau[$, then (1.18) holds in $[0, \tau]$.

By defining $z(t) \equiv |v(t)|_\alpha$, from (1.16) one has, $z' \leq kz^q + |f(t)|_\alpha$, $z(0) = |a|_\alpha$. The result follows by comparison theorems for o.d.e. \square

2. In this section we prove the existence theorems 2.1 and 2.2. For the reader's convenience, some auxiliary results are proved in the appendix.

Theorem 2.1 Let $\alpha > n$, and assume that a and f verify (0.2) and (1.1). Let T_α be defined as in theorem 1.5. Then, there exists a (unique) solution $v \in C_\star([0, T_\alpha[; L^\alpha)$ of the Navier-Stokes equations (0.1). This solution satisfies inequality (1.18).

Proof. It will be clear from the proof that it is sufficient to argue on an arbitrary interval $[0, \tau]$, for $\tau \in [0, T_\alpha[$. Let a_n and f_n be regular functions, rapidly decreasing at infinity with respect to the space variables (even C^∞ functions, with compact support with respect to the space variables) verifying (0.2), and such that $a_n \rightarrow a$ in L^α , $f_n \rightarrow f$ in $L^1(0, T; L^\alpha)$. Denote by $T_{\alpha, n}$ the time existence (in theorem 1.5) corresponding to the data a_n and f_n . Since $T_{\alpha, n} \rightarrow T_\alpha$ as $n \rightarrow +\infty$, we may assume $T_{\alpha, n} > \tau$. Due to the regularity of the data a_n and f_n , it is well known that there exists a (unique) local regular solution v_n . In particular, $v_n \in L^\infty(H) \cap L^2(V)$. From the a priori estimate of theorem 1.5, it follows that if v_n is regular in $[0, s[$, $0 < s < \tau$, then $v_n \in L^\infty(0, s; L^\alpha)$. On the other hand, if $v_n \in L^\infty(0, s; L^\alpha)$, then v_n is regular in $[0, s]$. This is a well known result, in line with Serrin's paper [13].

The results stated above, imply that the regular solution v_n exists in all $[0, \tau]$.

Since the sequence v_n is uniformly bounded in $L^\infty(0, \tau; L^\alpha)$ (by theorem 1.5), there exists a subsequence which is weak-*convergent to a function $v \in L^\infty(0, \tau; L^\alpha)$.¹ Clearly, the regular solution v_n solves the following weak formulation of the Navier-Stokes equation (0.1),

$$(2.1) \quad \int_0^\tau \int [v_n \cdot \phi' + \mu v_n \cdot \Delta \phi + [(v_n \cdot \nabla) \phi] \cdot v_n + f_n \cdot \phi] dx dt = - \int a_n \cdot \phi(0) dx,$$

where $\phi(t, x)$ is any divergence free test function, with compact support with respect to the space variables, and such that $\phi(\tau, x) = 0, \forall x \in R^n$.

¹ Actually, by the uniqueness of the solution v [2], it follows that the sequence itself converges to v .

To prove that the limit function v is solution of the Navier-Stokes equation (2.1), with data a and f , we adapt to our case ($\alpha \neq 2$ and $\Omega = \mathbb{R}^n$) the method of Lions, described in [7], chap. I, section 6. We will prove (in appendix A) the main point, namely, that there exists a subsequence v_ν such that

$$(2.2) \quad \lim_{\nu \rightarrow +\infty} v_\nu = v \quad \text{in } L^p(0, \tau; L^\alpha(B_R)), \quad \forall R > 0.$$

Here, $B_R \equiv \{x \in \mathbb{R}^n: |x| < R\}$, and $p \in [1, +\infty[$ is arbitrarily chosen. Since the convergence in $L^1(]0, \tau[\times B_R)$ implies pointwise convergence for a subsequence, we can assume that $v_\nu(t, x) \rightarrow v(t, x)$ almost everywhere in $]0, \tau[\times \mathbb{R}^m$. This is the main tool used to pass to the limit in the non-linear term of equation (2.1).

Since $v \in L^\infty(0, \tau; L^\alpha) \cap C([0, \tau]; X)$, where X is the Banach space $X \equiv W^{-1, \alpha} + W^{s-2, \alpha/2}$, $s < 1$, the weak continuity of $v(t)$ follows easily. Note that, as a consequence of (0.1)₁, one has $v' \in L^1(0, \tau; X)$; see (4.3)₂ and (4.4)₂, in appendix A. □

In the next section we will be particularly interested on finite energy solutions. Hence, we establish here the following result:

Theorem 2.2 Let $a \in H \cap L^\alpha$, $f \in L^1(0, T; H \cap L^\alpha)$, $\alpha > n$, and let T_α and $y(t)$ be defined as above. Then, there exists a (unique) solution v of the Navier-Stokes equation (0.1), in the class $C([0, T_\alpha[; H \cap L^\alpha) \cap L^2(0, T_\alpha; V)$. Moreover, (1.18) holds.

This result can be regarded as a consequence of theorem 2.1 and energy estimate (2.3). However, it seems more natural to pass to the limit in equation (2.1) by using the energy estimate

$$(2.3) \quad \begin{aligned} \|v_n\|_{L^\infty(0,\tau;H)} + \mu \|v_n\|_{L^2(0,\tau;V)} &\leq \\ &\leq |a_n|_2 + \|f_n\|_{L^1(0,\tau;H)}, \end{aligned}$$

which is now available. In this case, the regular approximating data a_n and f_n verify the assumptions $a_n \rightarrow a$ in $H \cap L^\alpha$, $f_n \rightarrow f$ in $L^1(0,\tau;H \cap L^\alpha)$. By theorem 1.5, one has again

$$(2.4) \quad \|v_n\|_{L^\infty(0,\tau;L^\alpha)} \leq \text{constant indep. of } n.$$

The proof of theorem 2.2 follows the same ideas as in theorem 2.1, except that for the compactness argument, which is now similar to that utilized (see [7]) for the usual Faedo-Galerkin procedure.² Infact, integrating by parts and by Sovolev's embedding theorem, it follows that the map

$$\phi \rightarrow \int_0^\tau \int [(v_n \cdot \nabla)v_n] \cdot \phi \, dxdt, \quad \forall \phi \in L^2(V),$$

defines a uniformly bounded family in $L^2(V')$. Here, we utilize (2.4), and also (2.3) if $n = 3$. By using (0.1)₁, it follows in particular, that v_n is uniformly bounded in $L^1(V')$. Hence, for every $R > 0$, one has

$$(2.5) \quad \begin{aligned} \|v_n\|_{L^2(0,\tau;V(B_R))} &\leq \text{constant}, \\ \|v_n'\|_{L^1(0,\tau;V'(B_R))} &\leq \text{constant}, \end{aligned}$$

uniformly with respect to n . By using (2.5), it is easy to prove that there exists a subsequence v_ν , strongly convergent to v in $L^2(0,\tau;L^2(B_R))$, $\forall R > 0$, and pointwisely-convergent, almost everywhere in $]0,\tau[\times \mathbb{R}^n$ (see the end of appendix A). The uniqueness of the solution follows as in Prodi [12] and Serrin [14]. See also [7], chap. I, section 6. The strong continuity of v , will be proved in appendix B.

² However, by using (2.4), we get here stronger a priori bounds, which are independent of the dimension n .

3. In this section we prove global estimates and decay properties for the norm $|v(t)|_\alpha$, $t \in [0, +\infty[$, $\alpha > n$, of the solution $v \in C([0, +\infty[; L^\alpha \cap L^2)$ of the Navier-Stokes equations, constructed in section 2, theorem 2.2. Here we assume that a and f are small.

The global a priori estimates of this section, together with the local existence theorem 2.2, yield the global existence of the solutions. Obviously, the global estimates of this section are proved first for solutions belonging to the class (1.2), hence for the approximating solutions v_n , utilized in theorem 2.2. By passing to the limit when $n \rightarrow +\infty$, one shows that the estimates hold for the limit function v (argue as done for the local estimate (1.18) in theorem 2.2). For clearness, and in order to avoid tedious repetitions, we will argue directly on the solution v .

Lemma 3.1 Let $\alpha > 2$. Then

$$(3.1) \quad N_\alpha(v) \geq c |v|_2^{-(4\alpha)/(\alpha-2)n} |v|_\alpha^{\alpha + (4\alpha)/(\alpha-2)n}.$$

Proof. From (1.4) and from a Sobolev's embedding theorem ($|g|_{2^*} \leq c |\nabla g|_2$, $2^* = 2n/(n-2)$), one gets

$$(3.2) \quad N_\alpha(v) \geq c |v|_{\alpha n/n-2}^\alpha$$

Furthermore, if $\theta = 4/[4 + (\alpha-2)n]$, one has $1/\alpha = \theta/2 + (1 - \theta)/[\alpha n/(n-2)]$. Consequently

$$(3.3) \quad |v|_\alpha \leq |v|_2^{4/(4+(\alpha-2)n)} |v|_{\alpha n/n-2}^{(\alpha-2)n/(4+(\alpha-2)n)}.$$

From (3.2) and (3.3), one gets (3.1). □

Let now v be as in theorem 1.4. by using (1.16) and (3.1), a straight-forward calculation gives

$$(3.4) \quad y' \leq c_8 [c_9 \mu |v|_2^{-\beta} - \mu^{-(\alpha+n)/(\alpha-n)} y^\gamma] y^{1+\beta} + |f|_\alpha,$$

where for convenience, we define, $y(t) \equiv |v(t)|_\alpha$, $\beta = 4\alpha/(\alpha-2)n$,
 $\gamma = 2\alpha^2(n-2)/n(\alpha-2)(\alpha-n)$. Let $T \in]0, +\infty]$, It is well known that for every
 $t \in [0, T]$, one has

$$(3.5) \quad |v(t)|_2 \leq |a|_2 + \int_0^T |f(\tau)| d\tau \equiv K.$$

If $K = 0$, then $v(t) = 0$, $\forall t > 0$. Hence we assume that $K > 0$. From
(3.4) one gets

$$(3.6) \quad y' \leq -c_8 [c_9 \mu K^{-\beta} - \mu^{-(n+\alpha)/(\alpha-n)} y^\gamma] y^{1+\beta} + |f|_\alpha.$$

Let us prove now the following result:

Lemma 3.2 Assume that (3.6) holds. If

$$(3.7) \quad y(0)^\gamma \leq \frac{c_9}{2} K^{-\beta} \mu^{2\alpha/\alpha-n}$$

and

$$(3.8) \quad |f(t)|_\alpha \leq c_8 \mu \frac{c_9}{4} K^{-\beta} [\mu^{2\alpha/\alpha-n} \frac{c_9}{2} K^{-\beta}]^{(1+\beta)/\gamma},$$

a.e. in $[0, T]$, then

$$(3.9) \quad y(t)^\gamma \leq \frac{c_9}{2} \mu^{2\alpha/\alpha-n} K^{-\beta}, \quad \forall t \in [0, T].$$

Proof. For $t = 0$, (3.9) holds. Moreover, by using (3.6) and (3.8), one
easily shows that whenever (3.9) holds with the equal sign, then $y'(t) < 0$.
This proves the lemma. □

Theorem 0.1 follows from lemma 3.2, by setting $c_1 = (c_9/2)^{1/\gamma}$,
 $c_2 = c_8(c_9/4)(c_9/2)^{(1+\beta)/\gamma}$.

Let us now consider the homogeneous case $f \equiv 0$. By setting $c_3 = (c_9/2)^{1/\gamma}$, the assumption (0.6) is nothing but (3.7), since $K = |a|_2$. Hence, from (3.6) it follows that

$$y' \leq -c_4 \mu |a|_2^{-\beta} y^{1+\beta},$$

for every $t \in [0, T]$, where for convenience we put $c_4 = c_8 c_9 / 2$. Consequently, by comparison theorems for o.d.e, one gets

$$y(t) \leq y(0) [1 + c_4 \mu^\beta |a|_2^{-\beta} y(0)^\beta t]^{-(1/\beta)}.$$

This yields (0.7) and (0.8). □

Remark 3.3. In a bounded domain ω (with the boundary condition $v = 0$ on $\partial\omega$), by using the following Poincaré's inequality $|g|_2 \leq c(\omega, n) |\nabla g|_2$, $\nabla g \in H_0^1(\omega)$, one gets (compare with (3.2)) $N_\alpha(v) \geq c(\alpha, n, \omega) |v|_\alpha^\alpha$. Hence, from (1.16) one would obtain

$$(3.10) \quad \frac{d}{dt} |v|_\alpha + c |v|_\alpha \leq c_\mu |v|_\alpha^{(3\alpha-n)/(\alpha-n)} + |f|_\alpha,$$

which would immediately give a quite strong estimate for $|v(t)|_\alpha$; in particular, if $f \equiv 0$ one would have an exponential decay for $|v(t)|_\alpha$. However, some devices must be introduced in order to obtain estimates like (1.9) (not obtainable from (1.12) alone).

In the remaining of this section we present the asymptotic estimates for the limit case $\alpha = n$ (here, the positive constants c depend only on n). We wish to point out that these estimates will be proved only for sufficient regular solutions (say, in the class (1.2)). However, one can apply these L^n estimates, together with the uniform estimate in $L^\infty(H) \cap L^2(V)$, to a sequence of regular approximate solution v_n , in order to get (by a compactness argument) a weak solution $v \in L^\infty(H) \cap L^2(V) \cap L^\infty(L^n)$, verifying the L^n estimate under

consideration. Alternatively, one can utilize the methods introduced by Kato (see for instance [5]) to get the existence of the solution.³

By starting from (1.9) and (1.14), we obtain

$$\frac{1}{n} \frac{d}{dt} |v|_n^n + \frac{\mu}{2} N_n(v) < \frac{c_{10}}{2\mu} N_n(v) |v|_n^2 + |f|_n |v|_n^{n-1},$$

where c_{10} is a suitable constant. Hence,

$$(3.11) \quad \frac{1}{n} \frac{d}{dt} |v|_n^n < -\frac{\mu}{2} N_n(v) \left[1 - \frac{c_{10}}{\mu} |v|_n^2\right] + |f|_n |v|_n^{n-1}.$$

From (3.11) and (3.1) it follows that

$$\frac{d}{dt} |v|_n^n < -\frac{\mu}{2} c_{11} |v|_2^{-(4/n-2)} |v|_n^{n+2/n-2} \left[1 - \frac{c_{10}}{\mu} |v|_n^2\right] + |f|_n,$$

provided $c_{10}\mu^{-2}|v|_n^2 < 1$. Recalling (3.5), one shows that if $|a|_n < \mu(2c_{10})^{-1/2}$ and if

$$\|f\|_{L^\infty(0,T;L^n)} < \frac{\mu}{8} c_{11} K^{-4/(n-2)} \left(\frac{\mu}{\sqrt{2c_{10}}}\right)^{n+2/n-2},$$

then $|v(t)|_n < \mu(2c_{10})^{-1/2}$, $\forall t \in [0,T]$. Infact, $(d/dt) |v|_n < 0$, whenever $|v|_n = \mu(2c_{10})^{-1/2}$. This proves the first part of the following result:

Theorem 3.3. Let $a \in L^n \cap L^2$ and $f \in L^1(0,T;L^2) \cap L^\infty(0,T;L^n)$, verify (0.2). Assume that v is a sufficiently regular (say, in class (1.2)) solution of (0.1). Then, there exist positive constants c_6 and c_{12} such that if

$$(3.13) \quad |a|_n < c_6\mu,$$

and

³ for uniqueness results in $L^\infty(L^n(\Omega))$, we refer the reader to [15].

$$(3.14) \quad [|a|_2 + \|f\|_{L^1(0,T;L^2)}]^{4/(n-2)} \|f\|_{L^\infty(0,T;L^n)} \leq c_{12} \mu^{2n/n-2},$$

one has

$$(3.15) \quad |v(t)|_n \leq c_6 \mu, \quad \forall t \in [0, T].$$

Moreover, if $f = 0$, and if (3.13) holds, then

$$(3.16) \quad |v(t)|_n \leq |a|_n [1 + c_\mu |a|_2^{-4/(n-2)} |a|_n^{4/(n-2)} t]^{-(n-2)/4},$$

for every $t \in [0, +\infty[$. In particular,

$$(3.17) \quad |v(t)|_n \leq c |a|_2 \left(\frac{1}{\mu t} \right)^{(n-2)/4}, \quad \forall t > 0.$$

In order to prove the statement concerning the case $f \equiv 0$, we remark that if a verifies $|a|_n \leq \mu(2c_{10})^{-1/2}$, then

$$\frac{d}{dt} |v|_n \leq -\frac{c_{11} \mu}{4} |a|_2^{-4/(n-2)} |v|_n^{1+4/(n-2)}, \quad \forall t > 0.$$

Now (3.16) follows, by using comparison theorems for o.d.e. □

Remark. Note that the estimates proved in theorem 3.3 are just those proved in theorems 0.1 and 0.2, by setting there $\alpha = n$.

Appendix A

4. In this appendix we prove the statement (2.2). We start by establishing an auxiliary lemma, whose proof is given for the reader's convenience. For brevity, we utilize here some results on parabolic semigroups. More direct computations could be done, by using the heat potentials in the whole space.

Lemma 4.1 Let u be a solution of the heat equation $u' - \Delta u = f$ in $]0, T[\times \mathbb{R}^n$, with zero initial data. Assume that $1 < p < +\infty$ and $1 < q < +\infty$. If $f \in L^p(0, T; L^q)$, then $u \in L^p(0, T; W^{s, q})$, $\forall s \in [0, 2[$. If $f \in L^p(0, t; W^{-1, q})$, then $u \in L^p(0, T; W^{s, q})$, $\forall s \in [0, 1[$.

Proof. By a well known device, we can replace $-\Delta$ by $A \equiv -\Delta + 1$. Since $-A$ is the generator of an holomorphic semigroup in L^q , and $0 \in \rho(A)$, one has (see [11]) $\|A^\theta e^{tA}\| < ct^{-\theta}$, $0 < \theta < 1$. Hence,

$$|A^\theta u(t)|_q < \int_0^T \frac{c}{|t-s|^\theta} |f(s)|_q ds, \quad \forall t \in [0, T].$$

By utilizing well known results on the convolution of functions, one shows that $u \in L^p(D(A^\theta))$. The first statement in the lemma follows, since $D(A^\theta) = H^{2\theta, q} \hookrightarrow W^{2\theta-\varepsilon, q}$, for $\varepsilon > 0$ (see [6], [9], [17]). The second statement follows from the first one, by using the isomorphism $A^{-1/2}$, from $W^{-1, q}$ onto L^q .

□

Let now v_n be defined as in the proof of theorem 2.1. We want to show that there exists a subsequence v_ν verifying (2.2). Let p_n be the pressure corresponding to the regular solution v_n , and consider the solutions u_n and w_n of the equations

$$(4.1) \quad \begin{aligned} u_n' - \mu \Delta u_n &= -\nabla p_n + (v_n \cdot \nabla) v_n, & \text{in }]0, \tau[\times \mathbb{R}^n, \\ u_n &= 0 & \text{for } t = 0, \end{aligned}$$

and

$$(4.2) \quad \begin{aligned} w_n' - \mu \Delta w_n &= f_n, & \text{in }]0, \tau[\times \mathbb{R}^n, \\ w_n &= a_n & \text{for } t = 0, \end{aligned}$$

respectively. Note that it is possible to consider each scalar equation separa-

tely. Clearly, $v_n = u_n + w_n$. Since the sequence v_n is uniformly bounded in $L^\infty(0, \tau; L^\alpha)$, the terms

$$(v_n \cdot \nabla)v_n = \sum_i \frac{\partial}{\partial x_i} (v_{n,i} v_n)$$

are uniformly bounded in $L^\infty(0, \tau; W^{-1, \alpha/2})$. The same holds for ∇p_n , as a consequence of (1.10) and of the Calderon-Zygmund inequality. By lemma 4.1, one has

$$(4.3) \quad \begin{aligned} \|u_n\|_{L^\infty(W^{s, \alpha/2})} &\leq \text{constant}, \\ \|u_n'\|_{L^\infty(W^{s-2, \alpha/2})} &\leq \text{constant}, \end{aligned}$$

where $s < 1$, and the constants are independent of n . On the other hand, one has

$$(4.4) \quad \begin{aligned} \|w_n\|_{L^p(W^{1, \alpha})} &\leq \text{constant}, \\ \|w_n'\|_{L^1(W^{-1, \alpha})} &\leq \text{constant}, \end{aligned}$$

for every $p \in [1, 2[$. The estimate (4.4)₁ is proved by using an argument similar to that utilized in the proof of lemma 4.1, and by recalling that $L^p(D(A^{1/2})) = L^p(W^{1, \alpha})$. The estimate (4.4)₂ follows from (4.4)₁ and (4.2)₁.

Define $B_R = \{x \in \mathbb{R}^n : |x| \leq R\}$. Clearly, the estimates (4.3) and (4.4) hold with \mathbb{R}^n replaced by B_R . Moreover, the embeddings $W^{s, \alpha/2}(B_R) \hookrightarrow L^\alpha(B_R)$, $s > n/\alpha$, and $W^{1, \alpha}(B_R) \hookrightarrow L^\alpha(B_R)$, are compact. Consequently, well known compactness theorems (see Lions [7], chap. I, section 5, and Aubin [1]) show that the sequence v_n is relatively compact in $L^p(0, \tau; L^\alpha)$, $1 \leq p < 2$. Actually, this result holds for every $p \in [1, +\infty[$, since in addition the sequence v_n is bounded in $L^\infty(L^\alpha)$.

Finally, fix a sequence of radius R_m such that $\lim R_m = +\infty$ as $m \rightarrow +\infty$, and select convergent subsequences (successively, with respect to m) in $L^p(0, \tau; L^\alpha(B_{R_m}))$. The diagonal subsequence verifies the desired property (2.2).

□

Appendix B

5. Here, we prove that the solution v in theorem 2.2, belongs to $C([0, \tau]; L^\alpha)$, for every $\tau \in [0, T_\alpha[$. We start by proving the following result:

Lemma 5.1 Let a, f and v be defined as in theorem 2.2, let $q \in [1, 2[$, $\beta \in [2, \alpha[$, and assume that $\nabla v \in L^p(0, \tau; L^\beta)$.

Define γ by the equation $1/\gamma = (1/\alpha) + (1/\beta)$, and let $s \in]n/\alpha, 1[$. Moreover, if $\gamma > n$, assume that $s > n/\gamma$. Finally, define β_1 by the equation

$$\frac{1}{\beta_1} = \frac{1}{\gamma} - \frac{s}{n} = \frac{1}{\beta} + \left(\frac{1}{\alpha} - \frac{s}{n} \right).$$

One then has

$$(5.1) \quad \begin{aligned} \nabla v \in L^p(0, \tau; L^{\beta_1}) & \quad , \quad \text{if} \quad \frac{1}{\beta_1} > \frac{1}{\alpha} \quad , \\ \nabla v \in L^p(0, \tau; L^\alpha) & \quad , \quad \text{if} \quad \frac{1}{\beta_1} < \frac{1}{\alpha} \quad . \end{aligned}$$

Proof. Let $v = u + w$, where u and w are the solutions of the linear equations (4.1), (4.2) after dropping the indices n . Since $v \in L^\infty(L^\alpha)$, one has $(v \cdot \nabla)v \in L^p(L^\gamma)$. Moreover, $-\Delta p = \text{div}(v \cdot \nabla)v$ implies $\nabla p \in L^p(L^\gamma)$. From lemma 4.1, one deduces that $\nabla u \in L^p(W^{s, \gamma})$.

If $1/\beta_1 > 0$, then by Sobolev's embedding theorems, one has $W^{s, \gamma} \hookrightarrow L^{\beta_1}$. Hence (5.1)₁ holds for ∇u . Similarly, if $1/\beta_1 = 0$ then $W^{s, \gamma} \hookrightarrow L^\infty$, hence (5.1)₂ holds for ∇u . Finally, if $1/\beta_1 < 0$ then $W^{s, \gamma} \hookrightarrow L^\infty$, and (5.1)₂ holds again for ∇u . Equation (5.1) holds also for ∇w , since $\nabla w \in L^p(L^\alpha \cap L^z)$ (argue as for the proof of (4.4)₁). □

We prove now that $v \in C([0, \tau[; L^\alpha \cap L^2)$. By starting from the value $\beta = 2$, and by applying successively lemma 5.1, one shows that $\nabla v \in L^p(L^\alpha)$, $\forall p \in [1, 2[$. Consequently, $(v \cdot \nabla)v$ and ∇p belong to $L^p(L^q)$, $\forall p \in [1, 2[$, $\forall q \in]1, \alpha/2]$. By using lemma 4.1 we show that $(v = u + w$, as in the proof of lemma 5.1),

$$u \in L^p(W^{s,p}) \cap W^{1,p}(W^{s-2,q}), \quad \forall 0 < s < 2.$$

Hence,

$$u \in W^{1-\theta,p}(W^{s-2(1-\theta),q}), \quad \forall 0 < \theta < 1.$$

By choosing $q = \alpha/2$, $n/(2\alpha) < \theta < 1/2$, $s = 2(1 - \theta) + (n/\alpha)$, $1/(1 - \theta) < p < 2$, well known embedding theorems yield $u \in C(L^\alpha)$. By choosing $q = 2\alpha/(2 + \alpha)$, one gets $u \in C(L^2)$. Hence, $u \in C(L^\alpha \cap L^2)$. On the other hand, well known results on the Cauchy problem for parabolic equations, give $v \in C(L^\alpha \cap L^2)$. □

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