

Stability of a Solution of the Navier–Stokes Equation in a Norm Induced by a Fractional Power of the Stokes Operator

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Abstract: - We show that a strong solution \mathbf{u} of the Navier–Stokes initial–boundary value problem which is in a certain sense bounded and integrable on the time interval $(0, +\infty)$, is stable with respect to small disturbances of the initial velocity in the norm $\|A^{1/4} \cdot\|$ (where $\|\cdot\|$ is the L^2 –norm and A is the Stokes operator) and to small disturbances of the right hand side.

Key-Words: - Navier–Stokes equation, stability, Stokes operator

1 Introduction

Let $\Omega \subset \mathbb{R}^3$ be a bounded domain with the boundary $\partial\Omega$ of the Hölder class $C^{2+\beta}$ for some $\beta > 0$. Suppose that $0 < T \leq +\infty$. Put $Q_T = \Omega \times (0, T)$. We deal with the initial–boundary value problem for the Navier–Stokes equation

$$\frac{\partial \mathbf{u}}{\partial t} - \nu \Delta \mathbf{u} + (\mathbf{u} \cdot \nabla) \mathbf{u} + \nabla p = \mathbf{f} \quad \text{in } Q_T, \quad (1)$$

$$\text{div } \mathbf{u} = 0 \quad \text{in } Q_T, \quad (2)$$

$$\mathbf{u} = \mathbf{0} \quad \text{in } \partial\Omega \times (0, T), \quad (3)$$

$$\mathbf{u}(0) = \mathbf{u}_0 \quad \text{in } \Omega. \quad (4)$$

\mathbf{u} denotes the velocity, p denotes the pressure, ν is the kinematic coefficient of viscosity and \mathbf{f} is a specific body force. We further assume for simplicity that $\nu = 1$. (This assumption does not influence the validity of our results.)

We denote by \mathbf{H} the closure of $C_{0,\sigma}^\infty(\Omega)$ (the space of infinitely differentiable divergence–free vector functions in Ω which have a compact support in Ω) in $L^2(\Omega)^3$. The norm in $L^2(\Omega)^3$ (and in \mathbf{H}) is denoted by $\|\cdot\|$. Put $A = -P_\sigma \Delta$ where P_σ is the orthogonal projection of $L^2(\Omega)^3$ onto \mathbf{H} . A is the Stokes operator with the domain $D(A) = W^{2,2}(\Omega)^3 \cap W_0^{1,2}(\Omega)^3 \cap \mathbf{H}$. $D(A)$ is the Banach space with the norm $\|A \cdot\|$ which is equivalent with the norm of $W^{2,2}(\Omega)^3$. It is well known that operator A is self–adjoint and positive (see e.g. Y. Giga [2] and [3]). Other properties of the Stokes operator are in greater detail described in the book [10] by W. Varnhorn. It makes therefore sense to consider

fractional powers of A . It can be shown that $D(A^\mu)$ is not only the domain of A^μ , but it can be treated as the Banach space with the norm $\|A^\mu \cdot\|$ (for $\mu > 0$).

2 Small perturbations of the initial velocity in the norm of $D(A^{1/4})$

Theorem 1 *Let \mathbf{u} be a strong solution of the problem (1)–(4) and with the input data $\mathbf{u}(0) = \mathbf{u}_0 \in D(A^{1/4})$, $P_\sigma \mathbf{f} \in L^2(0, T; \mathbf{H})$. Let \mathbf{u} satisfy*

$$\int_0^T \left(\|A^{3/4} \mathbf{u}(t)\|^2 + \|A^{1/2} \mathbf{u}(t)\|^4 \right) dt < \infty. \quad (5)$$

Then to given $\epsilon > 0$, there exists $\delta > 0$ such that if $\mathbf{v}_0 \in D(A^{1/4})$, $P_\sigma \mathbf{g} \in L^2(0, \infty; \mathbf{H})$ are functions satisfying

$$\|A^{1/4} \mathbf{u}_0 - A^{1/4} \mathbf{v}_0\| + \int_0^T \|P_\sigma \mathbf{f}(t) - P_\sigma \mathbf{g}(t)\|^2 dt < \delta \quad (6)$$

then there exists a unique strong solution \mathbf{v} of the problem (1)–(4) with the data \mathbf{v}_0 and \mathbf{g} (instead of \mathbf{u}_0 and \mathbf{f}) on the time interval $(0, +\infty)$, satisfying

$$\|A^{1/4} \mathbf{v}(t) - A^{1/4} \mathbf{u}(t)\|^2 + \int_0^t \|A^{3/4} \mathbf{v}(s) - A^{3/4} \mathbf{u}(s)\|^2 ds \leq \epsilon \quad (7)$$

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

If $T = +\infty$ then Theorem 1 provides the information on stability of solution u .

A similar result (with $T = +\infty$) was already proved by G. Ponce et al. in [4]. However, our assumption (6) is weaker because we measure the difference between the initial velocities v_0 and u_0 in the norm $\|A^{1/4} \cdot\|$ while the authors of [4] were using the norm $\|A^{1/2} \cdot\|$.

The assumption that the strong solution u satisfies (5) is not restricting because the strong solution on the interval $(0, T)$ usually belongs to $L^\infty(0, T; D(A^{1/2})) \cap L^2(0, T; D(A))$ and then it satisfies (5) automatically. In fact, it is sufficient if $u \in L^\infty(0, T; D(A^{1/4})) \cap L^2(0, T; D(A^{3/4}))$ because then, using the obvious inequality

$$\|A^{1/2}\psi\| \leq \|A^{1/4}\psi\|^{1/2} \|A^{3/4}\psi\|^{1/2} \quad (8)$$

which holds for every $\psi \in D(A^{3/4})$, we get

$$\begin{aligned} & \int_0^T \|A^{1/2}u(t)\|^4 dt \\ & \leq \int_0^T \|A^{1/4}u(t)\|^2 \|A^{3/4}u(t)\|^2 dt \\ & \leq \sup_{0 < t < T} \|A^{1/4}u(t)\|^2 \int_0^T \|A^{3/4}u(t)\|^2 dt \\ & < +\infty. \end{aligned}$$

Proof of Theorem 1: Since $v(0) \in D(A^{1/4})$, there exists $T^* > 0$ such that v is a strong solution on $(0, T^*)$. Then $w = v - u$ satisfies the equation

$$\begin{aligned} \dot{w} + Aw + P_\sigma(w \cdot \nabla)w + P_\sigma(u \cdot \nabla)w \\ + P_\sigma(w \cdot \nabla)u = P_\sigma g - P_\sigma f \end{aligned}$$

on $(0, T^*)$. Multiplying it by $A^{1/2}w$ and integrating on Ω , we obtain

$$\begin{aligned} & \frac{d}{dt} \frac{1}{2} \|A^{1/4}w\|^2 + \|A^{3/4}w\|^2 \\ & \leq \left| \int_\Omega P_\sigma(w \cdot \nabla)w \cdot A^{1/2}w dx \right| \\ & \quad + \left| \int_\Omega P_\sigma(u \cdot \nabla)w \cdot A^{1/2}w dx \right| \\ & \quad + \left| \int_\Omega P_\sigma(w \cdot \nabla)u \cdot A^{1/2}w dx \right| \\ & \quad + \left| \int_\Omega (P_\sigma g - P_\sigma f) \cdot A^{1/2}w dx \right| \quad (9) \end{aligned}$$

We will now estimate the integrals on the right hand side of (9). We shall denote by C a generic constant,

i.e. the constant whose value may change from line to line. On the other hand, numbered constants will have a fixed value throughout the whole paper. The constants will always depend only on domain Ω . We shall also use the inequality

$$\|P_\sigma(\phi \cdot \nabla)\psi\| \leq c_1 \|A^{1/2}\phi\| \|A^{3/4}\psi\| \quad (10)$$

which holds for every $\phi \in D(A^{1/2})$ and $\psi \in D(A^{3/4})$ (see [7], estimate (2.5)). Thus, we get the inequalities

$$\begin{aligned} & \left| \int_\Omega P_\sigma(w \cdot \nabla)w \cdot A^{1/2}w dx \right| \\ & \leq C \|A^{1/2}w\| \|A^{3/4}w\| \|A^{1/2}w\| \\ & \leq C \|A^{3/4}w\|^2 \|A^{1/4}w\|, \quad (11) \end{aligned}$$

$$\begin{aligned} & \left| \int_\Omega P_\sigma(u \cdot \nabla)w \cdot A^{1/2}w dx \right| \\ & \leq C \|A^{1/2}u\| \|A^{3/4}w\| \|A^{1/2}w\| \\ & \leq C \|A^{3/4}w\|^{3/2} \|A^{1/4}w\|^{1/2} \|A^{1/2}u\| \\ & \leq \frac{1}{6} \|A^{3/4}w\|^2 + C \|A^{1/4}w\|^2 \|A^{1/2}u\|^4, \quad (12) \end{aligned}$$

$$\begin{aligned} & \left| \int_\Omega P_\sigma(w \cdot \nabla)u \cdot A^{1/2}w dx \right| \\ & \leq C \|A^{1/2}w\| \|A^{3/4}u\| \|A^{1/2}w\| \\ & \leq C \|A^{3/4}w\| \|A^{1/4}w\| \|A^{3/4}u\| \\ & \leq \frac{1}{6} \|A^{3/4}w\|^2 + C \|A^{1/4}w\|^2 \|A^{3/4}u\|^2, \quad (13) \end{aligned}$$

$$\begin{aligned} & \left| \int_\Omega (P_\sigma g - P_\sigma f) \cdot A^{1/2}w dx \right| \\ & \leq \|P_\sigma g - P_\sigma f\| \|A^{1/2}w\| \\ & \leq \frac{1}{6} \|A^{3/4}w\|^2 + C \|P_\sigma g - P_\sigma f\|^2 \quad (14) \end{aligned}$$

which hold on $(0, T^*)$. We have also used the estimate $\|A^{1/2}w\| \leq C \|A^{3/4}w\|$ in (14). Using (9) and (11)–(14), we obtain

$$\begin{aligned} & \frac{d}{dt} \frac{1}{2} \|A^{1/4}w\|^2 + \left(\frac{1}{2} - C \|A^{1/4}w\| \right) \|A^{3/4}w\|^2 \\ & \leq C \left(\|A^{1/2}u\|^4 + \|A^{3/4}u\|^2 \right) \|A^{1/4}w\|^2 \\ & \quad + C \|P_\sigma g - P_\sigma f\|^2. \quad (15) \end{aligned}$$

We denote

$$\begin{aligned} \zeta(t) &= \|A^{1/2}u\|^4 + \|A^{3/4}u\|^2, \\ \vartheta(t) &= \|P_\sigma g - P_\sigma f\|^2. \end{aligned}$$

Then we can write (15) in the form

$$\begin{aligned} \frac{d}{dt} \|A^{1/4}\mathbf{w}\|^2 + \left(1 - c_2 \|A^{1/4}\mathbf{w}\|\right) \|A^{3/4}\mathbf{w}\|^2 \\ \leq c_3 \zeta(t) \|A^{1/4}\mathbf{w}\|^2 + c_4 \vartheta(t). \end{aligned} \quad (16)$$

The integral of ζ on each time interval which is contained in $(0, T)$ is less than or equal to c_5 where c_5 denotes the left hand side of (5). Let us compare function $\|A^{1/4}\mathbf{w}\|^2$ with function z such that $z(0) = \|A^{1/4}\mathbf{w}(0)\|^2$ and z satisfies the estimate

$$z' \leq c_3 \zeta(t) z + c_4 \vartheta(t). \quad (17)$$

Integrating (17), we obtain that

$$\begin{aligned} z(t) &\leq e^{\int_0^t c_3 \zeta(\tau) d\tau} z(0) \\ &\quad + \int_0^t e^{\int_s^t c_3 \zeta(\tau) d\tau} c_4 \vartheta(s) ds \\ &\leq e^{c_3 c_5} z(0) + e^{c_3 c_5} c_4 \int_0^t \vartheta(s) ds \end{aligned} \quad (18)$$

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

$$\|A^{1/4}\mathbf{w}(t)\|^2 \leq z(t) \quad (19)$$

on each interval $(0, T')$ such that

$$1 - c_2 \|A^{1/4}\mathbf{w}(t)\|^2 \geq \frac{1}{2} \quad (20)$$

also holds on $(0, T')$. This implies that provided

$$\begin{aligned} e^{c_3 c_5} \|A^{1/4}\mathbf{w}(0)\|^2 \\ + e^{c_3 c_5} c_4 \int_0^{+\infty} \vartheta(s) ds \leq \frac{1}{2c_2}, \end{aligned} \quad (21)$$

(19) holds as long as the solution \mathbf{v} exists as a strong solution. However, using the well known theorem on the local in time existence of a strong solution (see e.g. O. A. Ladyzhenskaya [5]) and particularly the theorem which enables to consider the initial value in $D^{1/4}$ (G. P. Galdi [1]), we can now proceed with the interval of existence of the strong solution \mathbf{v} up to T .

The inequality (21) is clearly satisfied if the left hand side in (6) is sufficiently small, i.e. if $\delta > 0$ is sufficiently small. The inequalities (18) and (19) then imply the uniform estimate of $\|A^{1/4}\mathbf{w}\|^2$ on the time interval $(0, +\infty)$ by the right hand side of (18). The uniform estimate of the integral of $\|A^{3/4}\mathbf{w}\|^2$ on $(0, t)$ then easily follows from (16), if we integrate it with respect to time.

Thus, using the identity $\mathbf{w} = \mathbf{v} - \mathbf{u}$ and the properties of \mathbf{u} (namely the estimate (5)), we get (7). Naturally, (7) implies that $\mathbf{v} \in L^\infty(0, T; D(A^{1/4})) \cap L^2(0, T; D(A^{3/4}))$, too. \square

Remark 2 The inequalities (7) and (8) imply that under the assumptions of Theorem 1,

$$\int_0^T \|A^{1/2}\mathbf{v}(s) - A^{1/2}\mathbf{u}(s)\|^4 ds \leq \epsilon^2. \quad (22)$$

3 Large perturbations of the initial velocity

We assume that \mathbf{f} is a fixed specific body force which belongs to $L^2(0, +\infty; \mathbf{H})$. We shall only consider perturbations of the initial velocity in this section.

In [6] and [7], B. Scarpellini constructed a strong global solution (i.e. a strong solution on the time interval $(0, +\infty)$) of the Navier–Stokes equation with arbitrarily large initial velocity in the norm $\|A^{1/2}\cdot\|$. One of possibilities how to extend this results is to construct a global strong solution with an initial velocity which is arbitrarily large in the norm $\|A^\alpha\cdot\|$ for some $\alpha < \frac{1}{2}$. However, it can be easily done by means of Theorem 1: if $T = +\infty$ and \mathbf{u} is a solution with the properties named in Theorem 1, if $\delta > 0$ is the number given by Theorem 1 (corresponding e.g. to $\epsilon = 1$), $\frac{1}{4} < \alpha \leq \frac{1}{2}$ and $R > 0$ is an arbitrarily large real number then there exists $\mathbf{v}_0 \in D(A^\alpha)$ such that $\|A^{1/4}\mathbf{v}_0 - A^{1/4}\mathbf{u}_0\| < \delta$ and $\|A^\alpha\mathbf{v}_0\| > R$. Due to Theorem 1 there exists a unique global strong solution \mathbf{v} of the problem (1)–(4) with the initial velocity \mathbf{v}_0 .

Our goal in this section is to prove the following theorem which shows that there exists a locally in time strong solution \mathbf{v} of the problem (1)–(4) such that the norm $\|A^\alpha\cdot\|$ (with $\frac{1}{4} < \alpha \leq \frac{1}{2}$) of $\mathbf{v}(0)$ is arbitrarily large and the norm $\|A^\gamma\cdot\|$ (with $\frac{3}{4} < \gamma < 1$) of $\mathbf{v}(\xi)$ can be arbitrarily small at a time instant ξ arbitrarily close to zero. In fact, we shall prove even something more: solution \mathbf{v} has the property that its value $\mathbf{v}(\xi)$ belongs to an arbitrarily chosen open set U in $D(A^\gamma)$.

Theorem 3 Suppose that $\frac{3}{4} < \gamma < 1$, $\frac{1}{4} < \alpha \leq \frac{1}{2}$, U is a nonempty open subset of $D(A^\gamma)$, $R > 0$ (arbitrarily large), $\chi > 0$ (arbitrarily small). Then there exists $\mathbf{v}_0 \in D(A)$, $T > 0$ and a weak solution \mathbf{v} of the problem (1)–(4) such that $\mathbf{v} \in C([0, T]; D(A^\gamma))$,

$$\|A^\alpha\mathbf{v}_0\| \geq R \quad (23)$$

and

$$\mathbf{v}(\xi) \in U \quad (24)$$

at some instant of time $\xi \in (0, T)$ such that $\xi < \chi$.

The theorem generalizes Scarpellini’s result from [7] in the point which concerns the exponent α in (23): B. Scarpellini worked with the fixed $\alpha = \frac{1}{2}$.

Proof. Since U is an open set in $D(A^\gamma)$, there exist $u_0 \in D(A)$, $T > 0$, $\mu > 0$ and a strong solution u of the problem (1)–(4) on a time interval $(0, T)$ such that $u \in C([0, T]; D(A^\gamma))$ and

$$B_\mu(u(t)) \subset U \tag{25}$$

for every $t \in [0, T)$. (The symbol $B_\mu(u(t))$ denotes the ball in $D(A^\gamma)$ with the center at $u(t)$ and with the radius μ .)

Let $\epsilon > 0$ be given. Due to Theorem 1, there exists $\delta > 0$ such that if

$$\|A^{1/4}v_0 - A^{1/4}u_0\| < \delta$$

then there exists a strong global solution v of problem (1)–(4) on $(0, T)$ with the initial velocity v_0 and the right hand side f (which is not perturbed) such that (7) holds for all $t \in (0, T)$. v_0 can be chosen so that it satisfies (23).

Then in each time interval whose length exceeds l , there exists τ such that $\|A^{3/4}v(\tau) - A^{3/4}u(\tau)\|^2 < \epsilon/l$. Hence if we again use the notation $w = v - u$, we have

$$\begin{aligned} \|A^{1/2}v(\tau) - A^{1/2}u(\tau)\|^4 &= \|A^{1/2}w(\tau)\|^4 \\ &\leq \|A^{1/4}w(\tau)\|^2 \|A^{3/4}w(\tau)\|^2 \leq \frac{\epsilon^2}{l}. \end{aligned}$$

If the considered interval is $(0, \chi^*/2)$ (where $\chi^* = \min\{\chi; T\}$) then $\tau \in (0, \chi^*/2)$ and

$$\|A^{1/2}v(\tau) - A^{1/2}u(\tau)\| \leq \left(\frac{2\epsilon^2}{\chi^*}\right)^{1/4}. \tag{26}$$

According to Proposition 3.4 in [7], to $\mu > 0$, χ^* and τ (identical with the μ , χ^* and τ used above) there exists $\eta > 0$ such that the inequality

$$\|A^{1/2}v(\tau) - A^{1/2}u(\tau)\| \leq \eta$$

implies that

$$\|A^\gamma v(t) - A^\gamma u(t)\| \leq \mu \tag{27}$$

for all $t \in (\frac{3}{4}\chi^*, \chi^*)$. If $\epsilon > 0$ is chosen so small that the right hand of (26) is less than η then due to (25) and (27), $v(t) \in B_\mu(u(t)) \subset U$. Thus, we can finally put ξ to be equal to an arbitrary point from $(\frac{3}{4}\chi^*, \chi^*)$. \square

Remark 4 Choosing set U to be a sufficiently small neighborhood of zero (in the space $D(A^\gamma)$), Theorem 3 provides solution v which has the so called “big fall” at a very short instant of time $(0, \xi)$. If, in addition, we assume that the specific body force f is “sufficiently

small” then solution v , due to its smallness at time ξ , can be prolonged as a strong solution onto the whole time interval $(0, +\infty)$.

Further interesting theorems on global in time strong solutions which initially have “big falls” can be found in preprints [8] and [9] by Z. Skalák.

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