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ON EXISTENCE AND SCHAUDER REGULARITY OF SOLUTIONS TO A CLASS OF GENERALIZED STATIONARY STOKES PROBLEMS*

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Abstract. We investigate existence and Schauder type estimates of weak solutions to a class of generalized Stokes problem. The generalization we consider here consists in two points: Laplace operator is replaced by a general second order linear elliptic operator in divergence form and “pressure” gradient ∇p is replaced by a linear operator of first order.

Key words. Generalized Stokes problem, weak solutions, Hilbert regularity up to the boundary, Schauder type estimates

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1. Introduction. Let $\Omega \subset \mathbb{R}^d$ ($d \geq 2$) be a bounded domain with boundary $\partial\Omega$. We study a generalization of linear Stokes problem : For given $f = (f_1, \dots, f_d) : \Omega \rightarrow \mathbb{R}^d$ and $g : \Omega \rightarrow \mathbb{R}$, $A = (A_{ij}^{\alpha\beta})_{i,j,\alpha,\beta=1}^d : \Omega \rightarrow \mathbb{R}^{d^2 \times d^2}$ and $B = (B_{ij})_{i,j=1}^d$ a $d \times d$ constant

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matrix we look for $u = (u_1, \dots, u_d) : \Omega \longrightarrow \mathbb{R}^d$ and $p : \Omega \longrightarrow \mathbb{R}$ solving

$$\begin{aligned} -\operatorname{div}(A\nabla u) + B\nabla p &= f && \text{in } \Omega, \\ \operatorname{div} u &= g && \text{in } \Omega, \\ u &= 0 && \text{on } \partial\Omega. \end{aligned} \tag{1.1}$$

The generalization of classical Stokes problem consists in two points: instead of Laplace operator we consider a general second order elliptic operator in divergence form and instead of gradient of p we consider a class of general first order linear operators. The new feature of system (1.1) compared with classical Stokes system lies in the fact that operators $\operatorname{div} u$ and $B\nabla p$ (for B different from the identity matrix E) do not act as adjoint operators in suitable Banach spaces. While existence of weak solutions and their properties with $-\Delta u$ instead of $-\operatorname{div}(A\nabla u)$ and $B = E$ has been studied for a long time (see for instance [6], [16]) both existence and smoothness properties of solutions to system (1.1) – as far as we know – have not been studied yet in full extent.

Our motivation to investigate system (1.1) began with study of smoothness of flows of incompressible fluids with viscosities that depend on shear and pressure (see [17], [5], [11], [13]).

The arrangement of the paper is as follows. In Section 2 we introduce notations and definitions and recall some results used later. In the next section we present the existence and Hilbert regularity results obtained in [18]. In Section 4 we show the interior Schauder estimates of solutions based on a suitable form of Caccioppoli's inequality.

2. Preliminaries. Let Ω be a domain with Lipschitz boundary in $\mathbb{R}^d (d \geq 2)$.

For $1 \leq q \leq \infty$, $k \in \mathbb{N}$; $L^q(\Omega)$, $W^{k,q}(\Omega)$ and $W_0^{k,q}(\Omega)$ denote the usual Lebesgue and Sobolev spaces and Sobolev spaces with zero trace on the boundary. The norm of $u \in L^q(\Omega)$ is denoted by

$$\|u\|_q = \|u\|_{q,\Omega} := \left(\int_{\Omega} |u|^q dx \right)^{1/q} dx.$$

The norm of $u \in W^{k,q}(\Omega)$ is defined as

$$\|u\|_{k,q} = \|u\|_{k,q;\Omega} := \left(\int_{\Omega} \sum_{|\alpha| \leq k} |D^{\alpha} u|^q \right)^{1/q} dx.$$

Further, $W_{0,\text{div}}^{1,2}(\Omega) = \left\{ u \in W_0^{1,2}(\Omega)^d; \text{div } u = 0 \right\}$ where the equation $\text{div } u = 0$ is satisfied in distribution sense. We denote by $W^{-1,q'}(\Omega)$ the dual space to $W_0^{1,q}(\Omega)$ for $\frac{1}{q'} + \frac{1}{q} = 1$. If $f \in W^{-1,q'}(\Omega)$, $v \in W_0^{1,q}(\Omega)$ we use the notation $[f, v]$ for the value of the functional f at v . Norms in spaces of scalar functions and of vector valued functions are denoted by the same symbols. For $\mu > 0$, $0 < \alpha \leq 1$; $L^{2,\mu}(\Omega)$, $\mathcal{L}^{2,\mu}(\Omega)$ and $C^{0,\alpha}(\bar{\Omega})$ denote Morrey, Campanato and Hölder spaces with norms $\|u\|_{L^{2,\mu}(\Omega)}$, $\|u\|_{\mathcal{L}^{2,\mu}(\Omega)} := \|u\|_2 + [u]_{2,\mu;\Omega}$ and $\|u\|_{C^{0,\alpha}(\bar{\Omega})}$, respectively.

For $f : \mathbb{R}^d \rightarrow \mathbb{R}^d$ we will use notations

$$D_j f := \frac{\partial f}{\partial x_j}, \quad D_j^2 f := \frac{\partial^2 f}{\partial x_j^2}, \quad \nabla f := (D_j f)_{j=1}^d, \quad \nabla^2 f := (D_j D_l f)_{j,l=1}^d.$$

Next, we review some well-known facts needed later. We start with the following lemma showing the property of the orthogonal projection of $W_0^{1,2}(B_R(x_0))^d$ on $W_{0,\text{div}}^{1,2}(B_R(x_0))$.

LEMMA 2.1. *Denote by*

$$P_{B_R(x_0)} : W_0^{1,2}(B_R(x_0))^d \longrightarrow W_{0,\text{div}}^{1,2}(B_R(x_0))$$

the orthogonal projection of $W_0^{1,2}(B_R(x_0))^d$ onto $W_{0,\text{div}}^{1,2}(B_R(x_0))$. Then there is a constant $C > 0$ such that for all $\Phi \in W_0^{1,2}(B_R(x_0))^d$, we have

$$\|\nabla(P_{B_R(x_0)}\Phi)\|_{2,B_R(x_0)} \leq C \|\text{div } \Phi\|_{2,B_R(x_0)}.$$

The constant C does not depend on x_0 and R .

See in [10, Corollary 0.4].

LEMMA 2.2. *Let $f \in L^2(B_R(x_0))^d$ with $\int_{B_R(x_0)} f \, dx = 0$. Then there exists a unique solution $u \in W_0^{1,2}(B_R(x_0))^d \cap (W_{0,\text{div}}^{1,2}(B_R(x_0))^d)^\perp$ to the equation $\text{div } u = f$, moreover*

$$\|\nabla u\|_{2,B_R(x_0)} \leq C\|f\|_{2,B_R(x_0)}$$

with the positive constant C which does not depend on x_0 and R .

See [10, Theorem 0.3 and Corollary 0.4].

Finally, we recall a well-know facts verified easily by iterations.

LEMMA 2.3. *Let $f(t)$ be a nonnegative bounded function defined in $[\tau_0, \tau_1]$ where $\tau_0 \leq 0$. Suppose that for $\tau_0 \leq t < s \leq \tau_1$ we have*

$$f(t) \leq [A(s-t)^{-\alpha} + B] + \theta f(s),$$

where A, B, α, θ are nonnegative constants with $0 \leq \theta < 1$. Then for all $\tau_0 \leq t < s \leq \tau_1$ we have

$$f(t) \leq C[A(s-t)^{-\alpha} + B],$$

where C is a constant depending on α and θ .

See [8, Lemma 3.1, page 161].

LEMMA 2.4. *Let $\Phi(\rho)$ be a nonnegative and nondecreasing function on $(0, R_0]$. Suppose that there are nonnegative constants A, B, α, β with $\alpha > \beta$ so that*

$$\Phi(\rho) \leq A \left[\left(\frac{\rho}{R} \right)^\alpha + \varepsilon \right] \Phi(R) + BR^\beta \quad \text{for all } 0 < \rho < R \leq R_0. \quad (2.1)$$

Then there exists positive $\varepsilon_0 = \varepsilon_0(\alpha, \beta, A)$ such that the following holds:
If (2.1) is true for some $\varepsilon < \varepsilon_0$ then

$$\Phi(\rho) \leq C(\alpha, \beta, A) \left[\left(\frac{\rho}{R} \right)^\alpha \Phi(R) + B\rho^\beta \right].$$

See [9, Section III. 2, page 51].

3. Existence and Hilbert regularity of solutions to (1.1). Let $\Omega \subset \mathbb{R}^d$ ($d \geq 2$) be a bounded Lipschitz domain with boundary $\partial\Omega$. The existence and uniqueness of solutions for the generalized linear Stokes system which we quote further was proved in [18].

We consider system

$$\begin{aligned} -\operatorname{div}(A\nabla u) + B\nabla p &= f && \text{in } \Omega \\ \operatorname{div} u &= g && \text{in } \Omega \\ u &= 0 && \text{on } \partial\Omega. \end{aligned} \quad (3.1)$$

Let $f \in W^{-1,2}(\Omega)^d$. Recall that by a weak solution to system (3.1) we understand a pair $(u, p) \in W_0^{1,2}(\Omega)^d \times L^2(\Omega)$ if $\operatorname{div} u = g$ a.e. on Ω and

$$-\operatorname{div}(A\nabla u) + B\nabla p = f \quad (3.2)$$

holds in the sense of distributions, i.e.

$$\sum_{\alpha, \beta, i, j=1}^d \int_{\Omega} A_{ij}^{\alpha\beta} D_{\beta} u_j D_{\alpha} v_i \, dx - \sum_{i, j=1}^d \int_{\Omega} p D_j (B_{ij} v_i) \, dx = [f, v] \quad (3.3)$$

holds for all $v \in W_0^{1,2}(\Omega)^d$.

For the existence of solutions, we assume that A, B satisfy the following conditions

(3a) B is a constant regular matrix,

(3b) $A_{ij}^{\alpha\beta}$ belong to $L^\infty(\Omega)$ and there is a positive Λ_A such that

$$\|A_{ij}^{\alpha\beta}\|_\infty \leq \Lambda_A \quad \text{for all } i, j, \alpha, \beta = 1, \dots, d.$$

(3c) $B^{-1}A$ generates elliptic (generally nonsymmetric) bilinear form on $W_0^{1,2}(\Omega)^{d^2}$, i.e. there exists a $\lambda > 0$ such that

$$\begin{aligned} a(u, v) &= \int_\Omega (B^{-1}A \nabla u) : \nabla v \, dx = \int_\Omega \sum_{\alpha, \beta, i, j=1}^d (B^{-1})_{ik} A_{kj}^{\alpha\beta} D^\alpha v_i D^\beta v_j \, dx \\ &\geq \lambda \|\nabla v\|_2^2 \quad \text{for all } v \in W_0^{1,2}(\Omega)^{d^2}. \end{aligned}$$

THEOREM 3.1. *Let the assumptions (3a), (3b), (3c) be in force and Ω be a bounded Lipschitz domain, let Ω_0 be a nonempty subdomain of Ω and $f \in W^{-1,2}(\Omega)^d$. Then there exists unique pair $(u, p) \in W_0^{1,2}(\Omega)^d \times L^2(\Omega)$ satisfying $\int_{\Omega_0} p \, dx = 0$ and solving system (3.1).*

Moreover, the inequality

$$\|u\|_{1,2} + \|p\|_2 \leq C \|f\|_{-1,2} \quad (3.4)$$

holds with a constant $C = C(A, B, \Omega, \Omega_0) > 0$.

EXAMPLES. To illustrate the type of systems we have in mind we show some examples that satisfy conditions (3a), (3b), (3c).

PROPOSITION 3.2 *(A elliptic, B near to identity). Suppose that*

- $A_{ij}^{\alpha\beta}$ belong to $L^\infty(\Omega)$ and there is a positive Λ_A such that

$$\|A_{ij}^{\alpha\beta}\|_\infty \leq \Lambda_A \quad \text{for all } i, j, \alpha, \beta = 1, \dots, d,$$

- A generates an elliptic bilinear form a on $W_0^{1,2}(\Omega)^d$ i.e. there is a positive constant λ_A such that

$$a(v, v) = \int_{\Omega} \sum_{\alpha, \beta, i, j=1}^d A_{ij}^{\alpha\beta} D^{\alpha} v_i D^{\beta} v_j \, dx \geq \lambda_A \|\nabla v\|_2^2 \quad \text{for all } v \in W_0^{1,2}(\Omega)^d,$$

- B is a constant $d \times d$ matrix such that

$$\nu = |B - E| < \frac{\lambda_A}{\lambda_A + d^4 \Lambda_A} < 1, \quad (3.5)$$

where E is the identity $d \times d$ matrix.

Then conditions (3a), (3b), (3c) hold.

PROPOSITION 3.3 (A Laplace operator on the diagonal, B positive definite). *Suppose that $\operatorname{div}(A \nabla v)$ is Laplace operator on v_j in j -th equation, $j = 1, \dots, d$ i.e.*

$$A_{ij}^{\alpha\beta} = \delta_{\alpha\beta} \delta_{ij} \text{ for all } i, j, \alpha, \beta = 1, \dots, d$$

and B is constant, self adjoint and positive definite matrix.

Then conditions (3a), (3b), (3c) are satisfied.

Next, we show the regularity of solutions to (3.1) in $W^{k,2}(\Omega)$. For Hilbert regularity we assume that A, B satisfy the following conditions

- (3d) B is regular,
- (3e) $B^{-1}A$ satisfies uniformly strong ellipticity condition, i.e. there exists a positive λ such that

$$\sum_{\alpha, \beta, i, j=1}^d \sum_{k=1}^d (B^{-1})_{ik} A_{kj}^{\alpha\beta} \xi_i^{\alpha} \xi_j^{\beta} \geq \lambda |\xi|^2 \quad \text{for all } \xi \in R^{d \times d}.$$

In [18] we proved that under natural conditions on f, g, A, B, Ω any solution pair $u \in W^{1,2}(\Omega), p \in L^2(\Omega)$ satisfies $u \in W^{k+2}(\Omega)$ and $p \in W^{k+1}(\Omega)$, ($k \in \mathbb{N}$).

THEOREM 3.4. *Let assumptions (3d), (3e) be in force and $k \in \mathbb{N}$, Ω be a bounded C^{k+2} -domain in \mathbb{R}^d , ($d \geq 2$). Suppose that $f \in W^{k,2}(\Omega)^d$, $g \in W^{k+1,2}(\Omega)$, $\int_{\Omega} g \, dx = 0$, $A \in C^{k+1}(\overline{\Omega})^{d^4}$, $B \in C^{k+1}(\overline{\Omega})^{d^2}$, $(u, p) \in W_0^{1,2}(\Omega)^d \times L^2(\Omega)$ be a weak solution of system (3.1). Then we have*

$$u \in W^{k+2,2}(\Omega)^d, \quad p \in W^{k+1,2}(\Omega), \quad (3.6)$$

and inequality

$$\|u\|_{k+2,2} + \|p\|_{k+1,2} \leq C (\|f\|_{k,2} + \|g\|_{k+1,2} + \|u\|_{1,2}) \quad (3.7)$$

holds with a constant $C = C(A, B, \Omega) > 0$.

As a consequence we get the following result on the interior regularity

COROLLARY 3.5. *Let assumptions (3d), (3e) be in force. Suppose that $f \in C^\infty(\overline{\Omega})^d$, $g \in C^\infty(\overline{\Omega})$; $A \in C^\infty(\overline{\Omega})^{d^4}$, $B \in C^\infty(\overline{\Omega})^{d^2}$. If $(u, p) \in W_{loc}^{1,2}(\Omega)^d \times L_{loc}^2(\Omega)$ is a local weak solution of system (3.1), then $u \in C^\infty(\overline{\Omega})^d$, $p \in C^\infty(\overline{\Omega})$.*

4. Schauder estimates in Hölder spaces. In this section, we study Schauder type estimates for systems

$$\begin{aligned} -\operatorname{div}(A\nabla u) + B\nabla p &= \operatorname{div} F && \text{in } \Omega, \\ \operatorname{div} u &= g && \text{in } \Omega, \\ u &= 0 && \text{on } \partial\Omega. \end{aligned} \quad (4.1)$$

where A and B are matrices of sufficiently smooth functions, $F : \Omega \rightarrow \mathbb{R}^{d^2}$ and $g : \Omega \rightarrow \mathbb{R}^d$. We assume throughout this section that A, B satisfy the following conditions

- (4a) $A_{ij}^{\alpha,\beta} \in L^\infty(\Omega)$ for all $i, j, \alpha, \beta = 1, \dots, d$, B is regular, $B_{ij} \in C^{0,1}(\bar{\Omega})$ for all $i, j = 1, \dots, d$,
- (4b) $B^{-1}A$ satisfies strong Legendre-Hadamard ellipticity condition i.e. there exists a positive λ so that

$$\sum_{\alpha,\beta,i,j=1}^d \sum_{k=1}^d (B^{-1})_{ik} A_{kj}^{\alpha\beta} \xi_\alpha \xi_\beta \eta^i \eta^j \geq \lambda |\xi|^2 |\eta|^2 \quad \text{in } \Omega \text{ for all } \xi, \eta \in \mathbb{R}^d.$$

Under the assumption (4a), system (4.1) can be transformed to

$$\begin{aligned} -\operatorname{div}(\bar{A}\nabla u) + H\nabla u + \nabla p &= B^{-1}\operatorname{div} F & \text{in } \Omega, \\ \operatorname{div} u &= g & \text{in } \Omega, \\ u &= 0 & \text{on } \partial\Omega \end{aligned} \quad (4.2)$$

where $\bar{A} := B^{-1}A$, $H = \left(H_{ij}^\beta \right)_{\beta,i,j=1}^d := \left(\sum_{\alpha,k=1}^d D_\alpha (B^{-1})_{ik} A_{kj}^{\alpha\beta} \right)_{\beta,i,j=1}^d$,

$$H\nabla u = \left(\sum_{\beta,j=1}^d H_{ij}^\beta D_\beta u_j \right)_{i=1}^d.$$

First we show a local energy estimate – Caccioppoli's inequality.

THEOREM 4.1 (Caccioppoli's inequality). *Suppose (4a), (3c) are satisfied. Let $(u, p) \in W_{loc}^{1,2}(\Omega)^d \times L_{loc}^2(\Omega)$ be a weak solution of system (4.1). Then there is a positive constant C such that for all $x_0 \in \Omega$ and all ρ, R with $0 < \rho < R < \operatorname{dist}(x_0, \partial\Omega)$, we have*

$$\|\nabla u\|_{2,B_\rho(x_0)}^2 \leq C \left[\frac{1}{(R-\rho)^2} \|(u-\nu)\|_{2,B_R(x_0)}^2 + \|F\|_{2,B_R(x_0)}^2 + \|g\|_{2,B_R(x_0)}^2 \right] \quad (4.3)$$

$$\|(p-p_{x_0,R})\|_{2,B_R(x_0)}^2 \leq C \left[\|\nabla u\|_{2,B_R(x_0)}^2 + \|F\|_{2,B_R(x_0)}^2 \right] \quad (4.4)$$

where $\nu \in \mathbb{R}^d$ is an arbitrary constant vector.

Proof. Let u, p be a weak solution of system (4.1) and $\nu \in \mathbb{R}^d$. Choose a test function $\varphi_1 = \eta^2(u - \nu)$, where $\eta \in C_0^\infty(\mathbb{R}^d)$ is a cut-off function :

$$\begin{aligned} \text{supp } \eta &\subset B_R(x_0), \quad 0 \leq \eta \leq 1 \quad \text{on } B_R(x_0), \\ \eta &\equiv 1 \quad \text{on } B_\rho(x_0); \quad \eta, \quad |\nabla \eta| \leq \frac{C}{R - \rho}. \end{aligned}$$

Then we have

$$\begin{aligned} \int_{\Omega} \eta^2 \bar{A} \nabla u : \nabla u \, dx &= - \int_{\Omega} \left\{ 2 \bar{A}_{ij}^{\alpha\beta} D_{\beta} u_j (u_i - \nu_i) \eta D_{\alpha} \eta + \eta^2 (H \nabla u) \cdot (u - \nu) \right. \\ &\quad \left. - (p - p_{x_0, R}) 2 \eta \nabla \eta \cdot (u - \nu) - (p - p_{x_0, R}) \eta^2 g \right. \\ &\quad \left. - F \cdot \nabla (\eta^2 B^{-1} (u - \nu)) \right\} dx. \end{aligned}$$

Therefore

$$\begin{aligned} \lambda \|\eta \nabla u\|_{2, B_R(x_0)}^2 &\leq 2 \|\bar{A}\|_{\infty} \|\eta \nabla u\|_{2, B_R(x_0)} \|\nabla \eta (u - \nu)\|_{2, B_R(x_0)} \\ &\quad + \|H\|_{\infty} \|\eta \nabla u\|_{2, B_R(x_0)} \|\eta (u - \nu)\|_{2, B_R(x_0)} \\ &\quad + 2 \|\eta (p - p_{x_0, R})\|_{2, B_R(x_0)} \|\nabla \eta (u - \nu)\|_{2, B_R(x_0)} \\ &\quad + \|\eta (p - p_{x_0, R})\|_{2, B_R(x_0)} \|g\|_{2, B_R(x_0)} \\ &\quad + C (\|\eta \nabla u\|_{2, B_R(x_0)}^2 + \|\nabla \eta (u - \nu)\|_{2, B_R(x_0)}) \|F\|_{2, B_R(x_0)} \end{aligned}$$

and then by Young's inequality we have estimate

$$\begin{aligned} \|\eta \nabla u\|_{2, B_R(x_0)}^2 &\leq \varepsilon \|\eta (p - p_{x_0, R})\|_{2, B_R(x_0)}^2 \\ &\quad + C(\varepsilon) \left[\frac{1}{(R - \rho)^2} \|u - \nu\|_{2, B_R(x_0)}^2 + \|F\|_{2, B_R(x_0)}^2 + \|g\|_{2, B_R(x_0)}^2 \right]. \end{aligned} \quad (4.5)$$

Next, because of LEMMA 2.2, we choose a test function $\varphi_2 \in W_0^{1,2}(B_R(x_0))^d \cap (W_{0,\text{div}}^{1,2}(B_R(x_0)))^\perp$ which is a unique solution of equation

$$\operatorname{div} \varphi_2 = \eta^2(p - p_{x_0,R}) - (\eta^2(p - p_{x_0,R}))_{x_0,R} \quad \text{in } B_R(x_0),$$

Recall that $\|\nabla \varphi_2\|_{L^2} \leq C\|\eta(p - p_{x_0,R})\|_{L^2}$. We have

$$\int_{\Omega} \eta^2 \bar{A} \nabla u : \nabla \varphi_2 + (H \nabla u) \cdot \varphi_2 + \eta^2(p - p_{x_0,R})^2 \, dx = \int_{\Omega} F \cdot \nabla(B^{-1} \cdot \varphi_2) \, dx.$$

Applying LEMMA 2.2, we have

$$\begin{aligned} \|\eta(p - p_{x_0,R})\|_{2,B_R(x_0)}^2 &\leq C \left[\|\nabla u\|_{2,B_R(x_0)} \|\eta(p - p_{x_0,R})\|_{2,B_R(x_0)} \right. \\ &\quad \left. + R^2 \|\nabla u\|_{2,B_R(x_0)} \|\eta(p - p_{x_0,R})\|_{2,B_R(x_0)} \right] \\ &\quad + \|F\|_{2,B_R(x_0)} \|\eta(p - p_{x_0,R})\|_{2,B_R(x_0)} \\ &\leq \frac{1}{2} \|\eta(p - p_{x_0,R})\|_{2,B_R(x_0)}^2 + C \left[\|\nabla u\|_{2,B_R(x_0)}^2 + \|F\|_{2,B_R(x_0)}^2 \right]. \end{aligned}$$

Thus

$$\|\eta(p - p_{x_0,R})\|_{2,B_R(x_0)}^2 \leq C(\|\nabla u\|_{2,B_R(x_0)}^2 + \|F\|_{2,B_R(x_0)}^2) \quad (4.6)$$

It is easy to check that as the inequality (4.6) holds for all $\eta \in C_0^\infty(B_R(x_0))$ with $0 \leq \eta \leq 1$, it implies the inequality (4.4).

Substituting (4.6) into (4.5), we conclude that

$$\begin{aligned} \|\nabla u\|_{2,B_\rho(x_0)}^2 &\leq \varepsilon \|\nabla u\|_{2,B_R(x_0)}^2 \\ &\quad + C \left[\frac{1}{(R - \rho)^2} \|u - \nu\|_{2,B_R(x_0)}^2 + \|F\|_{2,B_R(x_0)}^2 + \|g\|_{2,B_R(x_0)}^2 \right] \end{aligned} \quad (4.7)$$

By application of LEMMA 2.3, we obtain the inequality (4.3) and THEOREM 4.1 is proved. \square

Now, we consider systems with constant coefficients

$$\begin{aligned} -\operatorname{div}(A_0 \nabla u) + \nabla p &= 0 \quad \text{in } \Omega, \\ \operatorname{div} u &= 0 \quad \text{in } \Omega, \end{aligned} \quad (4.8)$$

where A_0 is a $d^2 \times d^2$ constant matrix.

In a standard way (see for instance first [9, Theorem in III.2]), we have first estimates for the Hölder continuity by a following proposition

PROPOSITION 4.2 (Campanato's inequality). *Suppose that A_0 is a constant matrix satisfying strong Legendre-Hadamard condition (see (4b)). Then there is a positive constant C such that for any weak solution $(u, p) \in W_{loc}^{1,2}(\Omega)^d \times L_{loc}^2(\Omega)$ of system (4.1), for all $x_0 \in \Omega$ and all ρ, R with $0 < \rho \leq R < \operatorname{dist}(x_0, \partial\Omega)$, the following two estimates are valid:*

$$\|u\|_{2, B_\rho(x_0)}^2 \leq C \left(\frac{\rho}{R}\right)^d \|u\|_{2, B_R(x_0)}^2 \quad (4.9)$$

$$\|u - u_{x_0, \rho}\|_{2, B_\rho(x_0)}^2 \leq C \left(\frac{\rho}{R}\right)^{d+2} \|u - u_{x_0, \rho}\|_{2, B_R(x_0)}^2. \quad (4.10)$$

The constant C depends on the dimension d and on A_0 .

Next, we state first regularity theorem in Morrey spaces.

THEOREM 4.3. *Suppose assumptions (4a), (4b) be satisfied, $A \in C^0(\Omega)^{d^4}$, $F \in L^{2, \mu}(\Omega)^{d^2}$, $g \in L^{2, \mu}(\Omega)$ with $0 < \mu < d$ and $(u, p) \in W_0^{1,2}(\Omega)^d \times L^2(\Omega)$ be a weak solution of system (4.1). Then $Du \in L_{loc}^{2, \mu}(\Omega)^{d^2}$, $p \in L_{loc}^{2, \mu}(\Omega)$, and for all $\tilde{\Omega} \subset\subset \Omega$ we have the estimates*

$$\|\nabla u\|_{L^{2, \mu}(\tilde{\Omega})^{d^2}} + \|p\|_{L^{2, \mu}(\tilde{\Omega})} \leq C \left(\|\nabla u\|_2 + \|F\|_{L^{2, \mu}(\Omega)^{d^2}} + \|g\|_{L^{2, \mu}(\Omega)} \right) \quad (4.11)$$

with a constant $C = C(A, B, \operatorname{dist}(\tilde{\Omega}, \Omega)) > 0$.

Proof. Fix $x_0 \in \Omega$ and $R < \operatorname{dist}(x_0, \partial\Omega)$. Let v be the weak solution to system

$$\int_{B_R(x_0)} \bar{A}(x_0) \nabla v : \nabla \varphi \, dx = 0 \quad \text{for all } \varphi \in W_{0, div}^{1,2}(B_R(x_0))$$

The existence of such a solution is guaranteed by Lax-Milgram theorem. By PROPOSITION 4.2 we get that if $0 < \rho < R$

$$\|\nabla v\|_{2,B_\rho(x_0)}^2 \leq C \left(\frac{\rho}{R}\right)^d \|\nabla v\|_{2,B_R(x_0)}^2$$

Set $w = u - v$, then

$$\|\nabla u\|_{2,B_\rho(x_0)}^2 \leq C \left(\left(\frac{\rho}{R}\right)^d \|\nabla u\|_{2,B_R(x_0)}^2 + \|\nabla w\|_{2,B_R(x_0)}^2 \right) \quad (4.12)$$

For each $\varphi \in W_0^{1,2}(B_R(x_0))^d$ we test (4.1) by $\varphi - P_{B_R(x_0)}\varphi$ with $P_{B_R(x_0)}\varphi$ given in LEMMA 2.2 and use definition of w . It is easily seen that $w \in W_0^{1,2}(B_R(x_0))^d$ satisfies

$$\begin{aligned} \int_{B_R(x_0)} \bar{A}(x_0) \nabla w : \nabla [\varphi - P_{B_R(x_0)}\varphi] \, dx &= \int_{B_R(x_0)} [\bar{A}(x_0) - \bar{A}(x)] \nabla u : \nabla [\varphi - P_{B_R(x_0)}\varphi] \\ &\quad - (H \nabla u) \cdot [\varphi - P_{B_R(x_0)}\varphi] \\ &\quad + F \cdot \nabla (B^{-1}[\varphi - P_{B_R(x_0)}\varphi]) \, dx, \\ \operatorname{div} w &= g. \end{aligned}$$

By choosing $\varphi = w$, using the assumptions of THEOREM 4.3, LEMMA 2.1 and Poincaré's inequality, we deduce

$$\|\nabla w\|_{2,B_R(x_0)}^2 \leq C \left\{ [\omega(R) \|\nabla u\|_{2,B_R(x_0)} + \|F\|_{2,B_R(x_0)} + RH_c] \|\nabla w\|_{2,B_R(x_0)} + \|g\|_{2,B_R(x_0)} \right\},$$

where

$$\omega(R) = \max_{i,j,\alpha,\beta} \left[\sup_{B_R(x_0)} |\bar{A}_{ij}^{\alpha\beta}(x) - \bar{A}_{ij}^{\alpha\beta}(x_0)| \right], \quad H_c = \max_{i,j,\beta} \left[\sup_{B_R(x_0)} |H_{ij}^\beta(x)| \right].$$

Thus using smallness of ω and Young inequality

$$\|\nabla w\|_{2,B_R(x_0)}^2 \leq C \left[(\omega^2(R) + R^2 H_c^2) \|\nabla u\|_{2,B_R(x_0)}^2 + \|F\|_{2,B_R(x_0)}^2 + \|g\|_{2,B_R(x_0)}^2 \right] \quad (4.13)$$

Substituting (4.13) into (4.12), we get

$$\|\nabla u\|_{2,B_\rho(x_0)}^2 \leq C \left\{ \left[\left(\frac{\rho}{R} \right)^d + \omega^2(R) + R^2 H_c^2 \right] \|\nabla u\|_{2,B_R(x_0)}^2 + \|F\|_{2,B_R(x_0)}^2 + \|g\|_{2,B_R(x_0)}^2 \right\}.$$

Since $\bar{A}, H \in C^0(\bar{\Omega})$ there exists $R_0 < \text{dist}(x_0, \partial\Omega)$ such that for $0 < \rho \leq R \leq R_0$, we have

$$\|\nabla u\|_{2,B_\rho(x_0)}^2 \leq C \left[\left(\frac{\rho}{R} \right)^d + \varepsilon \right] \|\nabla u\|_{2,B_R(x_0)}^2 + C(\|F\|_{L^{2,\mu}}^2 + \|g\|_{L^{2,\mu}}^2).$$

Thus applying the LEMMA 2.4 with $\varepsilon < \varepsilon_0$ we have that for $0 < \rho \leq R \leq R_0$

$$\|\nabla u\|_{2,B_\rho(x_0)}^2 \leq C(R^{-\mu} \|\nabla u\|_{2,B_R(x_0)}^2 + \|F\|_{L^{2,\mu}}^2 + \|g\|_{L^{2,\mu}}^2) \rho^\mu. \quad (4.14)$$

It follows that $\nabla u \in L_{loc}^{2,\mu}(\Omega)^{d^2}$, and for all $\tilde{\Omega} \subset\subset \Omega$ we have the estimates

$$\|\nabla u\|_{L^{2,\mu}(\tilde{\Omega})^{d^2}} \leq C (\|\nabla u\|_2 + \|F\|_{L^{2,\mu}(\Omega)^{d^2}} + \|g\|_{L^{2,\mu}})$$

with a constant $C = C(A, B, \text{dist}(\tilde{\Omega}, \Omega)) > 0$.

Thanks to the inequalities (4.4), (4.14), it follows that $p \in L_{loc}^{2,\mu}(\Omega)$ and we also obtain the inequality (4.11). The proof is complete. \square

THEOREM 4.4. *Suppose that the assumptions (4a), (4b) are satisfied and, moreover, $A \in C^{0,\delta}(\Omega)^{d^4}$, $A \in L^\infty(\Omega)^{d^4}$, $F \in C^{0,\delta}(\Omega)^{d^2}$, $g \in C^{0,\delta}(\Omega)$ with of system (4.1). Then $\nabla u \in C_{loc}^{0,\delta}(\Omega)^{d^2}$, $p \in C_{loc}^{0,\delta}(\Omega)$, and for all $\tilde{\Omega} \subset\subset \Omega$ we have the estimates*

$$\|\nabla u\|_{C^{0,\delta}(\tilde{\Omega})^{d^2}} + \|p\|_{C^{0,\delta}(\tilde{\Omega})} \leq C \left[\|\nabla u\|_{2,\Omega'} + \|F\|_{C^{0,\delta}(\bar{\Omega})^{d^2}} + \|g\|_{C^{0,\delta}(\bar{\Omega})} \right] \quad (4.15)$$

holds with a constant $C = C(A, B, \text{dist}(\tilde{\Omega}, \Omega), \text{diam } \Omega) > 0$. Here

$$\Omega' = \left\{ x \in \Omega; \text{dist}(x, \partial\Omega) > \frac{1}{2} \text{dist}(\tilde{\Omega}, \partial\Omega) \right\}.$$

Proof. Fix $x_0 \in \Omega, R > 0$ sufficiently small. Let v be the weak solution to

$$\begin{aligned} \int_{B_R(x_0)} \bar{A}(x_0) \nabla v : \nabla \varphi \, dx &= 0 && \text{for all } \varphi \in W_{0,\text{div}}^{1,2}(B_R(x_0)) \\ \text{div } v &= g_{x_0,R}, && u - v \in W_0^{1,2}(B_R(x_0))^d \end{aligned}$$

The existence of such a solution is guaranteed by Lax-Milgram Theorem. Clearly, as v solves a system with constant coefficients and zero right hand side, also ∇v is a solution of the same problem. Thus (4.10) is valid for ∇v i.e. if $0 < \rho \leq R < \frac{1}{2} \text{dist}(\tilde{\Omega}, \partial\Omega)$ then

$$\|\nabla v - (\nabla v)_{x_0,\rho}\|_{2,B_\rho(x_0)}^2 \leq C \left(\frac{\rho}{R}\right)^{d+2} \|\nabla v - (\nabla v)_{x_0,R}\|_{2,B_R(x_0)}^2$$

Set $w = u - v$, then

$$\|\nabla u - (\nabla u)_{x_0,\rho}\|_{2,B_\rho(x_0)}^2 \leq C \left[\left(\frac{\rho}{R}\right)^d \|\nabla v - (\nabla v)_{x_0,R}\|_{2,B_R(x_0)}^2 + \|\nabla w\|_{2,B_R(x_0)}^2 \right] \quad (4.16)$$

Moreover, $w \in W_0^{1,2}(B_R(x_0))^d$ solves the system

$$\begin{aligned} \int_{B_R(x_0)} \bar{A}(x_0) \nabla w : \nabla [\varphi - P_{B_R(x_0)} \varphi] \, dx &= \int_{B_R(x_0)} [\bar{A}(x_0) - \bar{A}(x)] \nabla u : \nabla [\varphi - P_{B_R(x_0)} \varphi] \\ &\quad - (H \nabla u) \cdot [\varphi - P_{B_R(x_0)} \varphi] + F \cdot \nabla (B^{-1} \cdot [\varphi - P_{B_R(x_0)} \varphi]) \, dx, \\ &\quad \forall \varphi \in W_0^{1,2}(B_R(x_0))^d; \text{div } w = g - g_{x_0,R}. \end{aligned}$$

As in the proof of THEOREM 4.3, we choose $\varphi = w$ and get

$$\begin{aligned} \|\nabla w\|_{2,B_\rho(x_0)}^2 &\leq C \left[(\omega^2(R) + R^2 H_c^2) \|\nabla u\|_{2,B_R(x_0)}^2 \right. \\ &\quad \left. + \|F - F_{x_0,R}\|_{2,B_R(x_0)}^2 + \|g - g_{x_0,R}\|_{2,B_R(x_0)}^2 \right]. \end{aligned}$$

Since $A \in C^{0,\delta}(\bar{\Omega})$ we have $\omega(R) \leq [A]_{0,\delta,\Omega'} R^\delta$. Thanks to the assumptions on F, g it implies that

$$\begin{aligned} \|\nabla u - (\nabla u)_{x_0,\rho}\|_{2,B_\rho(x_0)}^2 &\leq C \left[\left(\frac{\rho}{R} \right)^{d+2} \|\nabla u - (\nabla u)_{x_0,R}\|_{2,B_R(x_0)}^2 \right. \\ &\quad + R^{2\delta} \|\nabla u\|_{2,B_R(x_0)}^2 \\ &\quad \left. + ([F]_{2,d+2\delta;\Omega'}^2 + [g]_{2,d+2\delta;\Omega'}^2) R^{d+2\delta} \right]. \end{aligned} \quad (4.17)$$

For any $\varepsilon > 0$, we have $F, g \in C^{0,\delta}(\Omega) \simeq \mathcal{L}^{2,d+2\delta}(\Omega) \subset \mathcal{L}^{2,d-\varepsilon}(\Omega) \subset L^{2,d-\varepsilon}(\Omega)$. Therefore, $f \in L^{2,d-\varepsilon}(\Omega)^{d^2}$. According to THEOREM 4.3, we have $\nabla u \in L^{2,d-\varepsilon}(\tilde{\Omega})^{d^2}$ and inequality

$$\|\nabla u\|_{2,B_R(x_0)}^2 \leq C [\|\nabla u\|_{2,\Omega'}^2 + \|F\|_{L^{2,d-\varepsilon}(\Omega')^{d^2}}^2 + \|g\|_{L^{2,d-\varepsilon}(\Omega')}^2] R^{d-\varepsilon}. \quad (4.18)$$

It implies

$$\begin{aligned} \|\nabla u - (\nabla u)_{x_0,\rho}\|_{2,B_\rho(x_0)}^2 &\leq C \left[\left(\frac{\rho}{R} \right)^{d+2} \|\nabla u - (\nabla u)_{x_0,R}\|_{2,B_R(x_0)}^2 \right. \\ &\quad + (\|\nabla u\|_{2,\Omega'}^2 + \|F\|_{L^{2,d-\varepsilon}(\Omega')^{d^2}}^2 \\ &\quad \left. + \|g\|_{L^{2,d-\varepsilon}(\Omega')}^2) R^{d+2\delta-\varepsilon} + ([F]_{2,d+2\delta;\Omega'}^2 + [g]_{2,d+2\delta;\Omega'}^2) R^{d+2\delta} \right]. \end{aligned}$$

Applying LEMMA 2.4, we obtain

$$\|\nabla u - (\nabla u)_{x_0,\rho}\|_{2,B_\rho(x_0)}^2 \leq C \left[\|\nabla u\|_{2,\Omega'}^2 + \|F\|_{L^{2,d-\varepsilon}(\Omega')^{d^2}}^2 + \|g\|_{L^{2,d-\varepsilon}(\Omega')}^2 \right] \rho^{d+2\delta-\varepsilon}$$

which implies that $\nabla u \in C_{loc}^{0,\delta-\varepsilon/2}(\Omega)^{d^2}$ for all $\varepsilon > 0$, and the inequality

$$\|\nabla u\|_{C^{0,\delta-\varepsilon/2}(\tilde{\Omega})}^2 \leq C \left[\|\nabla u\|_{2,\Omega'}^2 + \|F\|_{\mathcal{L}^{2,d+2\delta}(\Omega')}^2 + \|g\|_{\mathcal{L}^{2,d+2\delta}(\Omega')}^2 \right].$$

In particular, ∇u is locally bounded and thus

$$\|\nabla u\|_{2,B_R(x_0)}^2 \leq C \left[\|\nabla u\|_{2,\Omega'}^2 + \|F\|_{C^{0,\delta}(\overline{\Omega'})}^2 + \|g\|_{C^{0,\delta}(\overline{\Omega'})}^2 \right] R^d. \quad (4.19)$$

Substituting this inequality into (4.17), we get

$$\begin{aligned} \|\nabla u - (\nabla u)_{x_0,\rho}\|_{2,B_\rho(x_0)}^2 &\leq C \left(\frac{\rho}{R} \right)^{d+2} \|\nabla u - (\nabla u)_{x_0,R}\|_{2,B_R(x_0)}^2 \\ &\quad + C \left[\|\nabla u\|_{2,\Omega'}^2 + \|F\|_{C^{0,\delta}(\overline{\Omega'})}^2 + \|g\|_{C^{0,\delta}(\overline{\Omega'})}^2 \right] R^{d+2\delta}. \end{aligned}$$

Applying again the LEMMA 2.4, we conclude that $\nabla u \in C_{loc}^{0,\delta}(\Omega)^{d^2}$, and the estimate

$$\|\nabla u\|_{C^{0,\delta}(\tilde{\Omega})}^2 \leq C \left[\|\nabla u\|_{2,\Omega'}^2 + \|F\|_{C^{0,\delta}(\overline{\Omega'})}^2 + \|g\|_{C^{0,\delta}(\overline{\Omega'})}^2 \right] \quad (4.20)$$

holds with a constant $C = C(A, B, \Omega) > 0$.

In a similar way, we conclude that $p \in C_{loc}^{0,\delta}(\Omega)$ and it satisfies the required estimate. \square

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