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ON SOLVABILITY OF THE STOKES PROBLEM IN SOBOLEV POWER WEIGHT SPACES Josef VOLDRICH

Abstract: This paper deals with the solvability of the Stokes problem in Sobolev power weight spaces.

Key words: Weighted spaces, Stokes problem, generalized Lax-Milgram lemma.

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1. <u>Introduction</u>. This paper deals with the solvability of the Stokes problem

(1)
$$- \upsilon \Delta \vec{u} + \text{grad } p = \vec{f} \text{ in } \Omega,$$

 $\text{div } \vec{u} = g \text{ in } \Omega,$
 $\vec{u} = \vec{\psi} \text{ on } \partial \Omega,$

in a bounded domain $\Omega \subset \mathbb{R}^N$ with a Lipschitz boundary, where 0>0 and $\int_{\Omega} g \ dx = \int_{\partial\Omega} \vec{\varphi} \cdot \vec{\partial} \ dS$. In comparison with the classical case we assume that right-hand sides $\vec{f},g,\vec{\varphi}$ of (1) include certain singularities which are described by weighted spaces. Those circumstances make impossible to find a weak solution in (classical) Sobolev spaces. Moreover, from the properties of the right-hand sides of (1) we are able to describe the behaviour of the solution of (1) near the boundary using the methods of weighted spaces.

In order to avoid technical difficulties, we shall consider spaces with weights related to the whole boundary $\partial\Omega$. In the case of weights related to a part M of the boundary $\partial\Omega$ where M is a manifold of the dimension less than or equal to N-1 we can use the same ideas of the proofs.

Fundamental properties of weighted spaces we shall use can be found e.g. in [1],[2].

Section 2. Troughout this paper Ω will be a bounded domain in the Euclidean N-space \mathbb{R}^N with a Lipschitz boundary $\partial\Omega$. We shall use the distance d(x) of a point $x\in\Omega$ from $\partial\Omega$ defined by $d(x)=\inf_{y\in\partial\Omega}|x-y|$. The Sobolev power weight space $\mathbb{W}^{1,2}(\Omega;d,\epsilon)$ is defined to be the set of all functions u defined a.e. on Ω whose (distributional) derivatives $D^\mu u$ with $|\omega|$ is belong to the weighted Lebesgue space $L_2(\Omega;d,\epsilon)$ endowed with the norm

$$|\varphi|_{\epsilon} = (\int_{\Omega} |\varphi(x)|^2 d^{\epsilon}(x) dx)^{1/2}$$
.

The space $[w^{1,2}(\Omega;d,\epsilon)]^N$ with the norm

$$\|\mathbf{d}\|_{\mathbf{g}} = \left(\sum_{i,j=1}^{N} \int_{\Omega} \left|\frac{\partial \mathbf{u}_{i}}{\partial \mathbf{x}_{i}}\right|^{2} d\mathbf{x} + \sum_{j=1}^{N} \int_{\Omega} |\mathbf{u}_{j}|^{2} d\mathbf{x} d\mathbf{x}\right)^{1/2}$$

is a Hilbert space. The set $\left[C^{\infty}(\overline{\Omega})\right]^{N}$ is dense in $\left[W^{1,2}(\Omega;d,\xi)\right]^{N}$ for $\xi \in (-1,1)$ and therefore we can consider traces of functions from this space on the boundary $\partial \Omega$ (see e.g. [1]).

The weighted analogy of the Souolev space $[w_0^{1,2}(\Omega)]^N$

is defined by the formula $[W_0^{1,2}(\Omega;d,\epsilon)]^N=\overline{C_0^\infty(\Omega)}$ where the closure is taken with respect to the norm $\|.\|_{\epsilon}$.

Further we shall use the shorter notation

$$\begin{split} & L_2(\varepsilon) = L_2(\Omega; d, \varepsilon), \quad L_2^0(\varepsilon) = \left\{ \varphi \varepsilon L_2(\Omega; d, \varepsilon); \quad \int_{\Omega} \varphi \ dx = 0 \right\}, \\ & V(\varepsilon) = \left[W^{1,2}(\Omega; d, \varepsilon) \right]^N, \quad V_0(\varepsilon) = \left[W_0^{1,2}(\Omega; d, \varepsilon) \right]^N, \end{split}$$

where $\xi \in (-1,1)$. Let B_{ξ} be the space $\{ \overrightarrow{v} \in V_{0}(\xi); \operatorname{div} \overrightarrow{v} = 0 \}$ with the norm $\| \cdot \|_{\xi}$ and B_{ξ}^{\perp} its orthogonal complement in $V_{0}(\xi)$.

According to the following consequence of Hardy's inequality

(2)
$$\int_{\Omega} d^{\varepsilon-2} |u_{j}|^{2} dx \leq c_{1}(\Omega) \frac{1}{|\varepsilon-1|^{2}} \int_{\Omega} d^{\varepsilon} |\nabla u_{j}|^{2} dx,$$

$$j = 1, \dots, N, \vec{u} \in V_{0}(\varepsilon) \text{ with } \varepsilon \in (-1, 1),$$

we can consider the norm equivalent to | . | ,

$$\|\vec{\mathbf{u}}\|_{\epsilon} = \left(\sum_{i,j=1}^{N} \int_{\Omega} d^{\epsilon} \left|\frac{\partial \mathbf{u}_{j}}{\partial \mathbf{x}_{i}}\right|^{2} d\mathbf{x}\right)^{\frac{1}{2}}$$

on the space $V_{o}(\mathbf{\xi})$.

In the proof of Theorem 2 we shall use the following lemma proved for example in [2].

Lemma 1. If the derivatives $D_i p$, $1 \le i \le N$, of a distribution p belong to $H^{-1}(\Omega)$ (=[W_0^1 , $^2(\Omega)$] *), then $p \in L_2(\Omega)$ and

$$\|\mathbf{p}\|_{\mathbf{L}_{2}(\Omega)/\mathbb{R}} \leq \mathbf{c}_{2}(\Omega) \quad \|\mathbf{grad}\ \mathbf{p}\|_{\mathbf{H}^{-1}(\Omega)]^{N}}.$$

The following Theorems 2-6 imply some properties of mappings grad and div defined in weighted spaces. Analogous results concerning classical spaces are proved in [4],[5].

Theorem 2. There exists a symmetric interval I, $0 \in \text{int I}$, such that for every $\xi \in I$ the operator grad is an isomorphism of the space $L_2(\xi)_R$ onto its range in $[V_0(-\xi)]^*$.

Proof. The continuity of the operator grad follows from the estimate

& N |ple .

Let V be the orthogonal complement of the subspace $\{const\} + \{d^{-\xi/2} const\}$ in $L_2(\xi)$ and let $p \in V$, i.e.

$$\int_{\Omega} d^{\xi} p dx = 0, \int_{\Omega} d^{\xi/2} p dx = 0. \text{ As the mapping } \vec{\phi} \longrightarrow d^{\xi/2} \vec{\phi}$$

is an isomorphism of $[L_2(\mathfrak{E})]^N$ onto $[L_2(\mathfrak{Q})]^N$ and of $V_0(0)$ onto $V_0(-\mathfrak{E})$ (see e.g. [3]) and moreover as $d^{\mathfrak{E}/2}p$ is orthogonal to the subspace $\{\text{const}\}$ in $L_2(\mathfrak{Q})$, using Lemma 1, Hölder's inequality and the inequality (2) we obtain the estimate

$$\|p\|_{E} = \|d^{4/2}p\|_{o} = \|d^{4/2}p\|_{L_{2}(\Omega)_{/R}} \le c_{2} \|grad d^{4/2}p\|_{[H^{-1}(\Omega)]^{N^{4}}}$$

(we use that $|\nabla \mathbf{d}| \le 1$ a.e. in Ω). Hence there exists a symmetric interval I, $0 \in \text{int I}$, such that for every $\xi \in I$ we have

 $|p|_{\mathcal{E}} \stackrel{\ell}{=} c_5(\Omega) \text{ [grad p]}_{\left[V_0(-\mathcal{E})\right]}^* \text{ whenever p } \mathcal{E} V.$ Therefore, the set grad[V] is a closed subspace of $\left[V_0(-\mathcal{E})\right]^*$. Since grad $\left[\left\{d^{-\ell/2} \text{const}\right\}\right]$ is also a closed subspace of the same space, the subspace $\operatorname{grad}[L_2(\mathcal{E})] = \operatorname{grad}[V] + \operatorname{grad}\left[\left\{d^{-\ell/2} \text{const}\right\}\right]$ is closed as well. Now, the null-space of the operator grad is the space of constants and the assertion of Theorem 2 is a consequence of the open mapping theorem.

Theorem 3. Let $\mathcal{E} \in I$. Then the operator div acts from $V_0(-\mathcal{E})$ onto $L_2^0(-\mathcal{E})$.

<u>Proof.</u> The subspace $\operatorname{grad}[L_2(\mathcal{E})_{/R}]$ is closed in $[V_0(-\mathcal{E})]^*$ and hence the adjoint operator div maps the space $V_0(-\mathcal{E})$ onto the anihilator of the subspace $\operatorname{Ker}[\operatorname{grad}] = \{\operatorname{const}\}$ which has the form $\{u \in L_2(-\mathcal{E}); \ \int_\Omega u \ dx = 0\}$.

Theorem 4. There exists a symmetric interval I', $0 \in \text{int I'}$, and a constant c_6 such that for every $\epsilon \in \text{I'}$ the inverse of the operator div: $B_{\epsilon}^{\perp} \longrightarrow L_{2}^{0}(\epsilon)$ satisfies the estimate

$$\|\operatorname{div}^{-1}\|_{\mathcal{L}(L_2^0(\varepsilon); V_0(\varepsilon))} \le c_6.$$

<u>Proof.</u> Since $\|\operatorname{div}\|_{\mathcal{L}(V_0(0); L_2^0(0))} = L > 0$, there exists an element $\vec{y} \in V_0(0)$ with $\|\vec{y}\|_0 \le 2$ satisfying $\|\operatorname{div}\vec{y}\|_0 = L$. If P denotes the projection of $V_0(\varepsilon)$ onto B_{ε}^{\perp} , we have

for every & EI and therefore

$$\|\operatorname{div}\|_{\mathcal{L}(B_{\epsilon}^{\frac{1}{2}}; L_{2}(\epsilon))} \ge \frac{1}{2c_{7}} \|\operatorname{div}(a^{-\frac{\epsilon}{2}})\|_{\epsilon} =$$

=
$$\frac{1}{2c_7} |d^{-\xi/2} \text{div } \vec{y} + \vec{y} \cdot \text{gred } d^{-\xi/2}|_{\xi} \ge$$

$$\frac{1}{2c_7} \left[\left| d^{-8/2} \operatorname{div} \vec{y} \right|_{\varepsilon} - \left| \vec{y} \cdot \operatorname{grad} d^{-8/2} \right|_{\varepsilon} \right]$$

$$\frac{1}{2c_7} \left[L - \left| \frac{\varepsilon}{2} \right| \left(\int_{\Omega} d^{-2} | \vec{y} \cdot \text{gred } d |^2 dx \right)^{\frac{1}{2}} \right] \ge \frac{1}{2c_7} \left[L - |\varepsilon| \sqrt{c_1} \right].$$

we can choose now a symmetric interval I, O€ int I, in such

a way that $\|\operatorname{div}\|_{\mathcal{L}(B^{\frac{1}{\epsilon}}; L_2^0(\mathcal{E}))} \stackrel{\geq}{=} \frac{L}{4c_7}$ for all $\epsilon \in I'$. This completes the proof.

Theorem 5. Let $\varepsilon \in I$, $g \in L_2(\varepsilon)$ and $\vec{\phi} \in V(\varepsilon)$ satisfy the condition

$$\int_{\Omega} g \, dx = \int_{\partial \Omega} \vec{\phi} \cdot \vec{\nabla} \, ds .$$

Then there exists $\vec{u} \in V(\epsilon)$ such that div $\vec{u} = g$ in Ω , $\vec{u} = \vec{\phi}$ on $\partial \Omega$.

<u>Proof.</u> Since the set $\left[\mathbb{C}^{\infty}(\overline{\Omega})\right]^{N}$ is dense in $V(\mathbf{E})$ (see e.g. [1]) the trace of the vector function $\vec{\phi}$ on $\partial\Omega$ makes sence and it holds $\int_{\partial\Omega}\vec{\phi}\cdot\vec{v}\,dS=\int_{\Omega}\mathrm{div}\,\vec{\phi}\,dx$. Therefore we have $g-\mathrm{div}\,\vec{\phi}\in L_{2}^{0}(\mathbf{E})$ and with respect to Theorem 3 there exists $\vec{w}\in V_{0}(\mathbf{E})$ such that $g-\mathrm{div}\,\vec{\phi}=\mathrm{div}\,\vec{w}$. It is sufficient to put $\vec{u}=\vec{w}+\vec{\phi}$.

<u>Theorem 6.</u> Let $\mathbf{E} \in I$, $\vec{f} \in [V_0(-\mathbf{E})]^*$. Then the following conditions are equivalent

- 1/ $\langle \hat{f}, \vec{v} \rangle = 0$ for every $\vec{v} \in \mathbb{B}_{-\epsilon}$,
- 2/ $f = \text{grad p for some } p \in L_2(\mathcal{E}).$

<u>Proof.</u> Since the range of the operator grad acting from $L_2(\mathbf{E})$ is a closed subspace of $[V_0(-\mathbf{E})]^*$, it follows from the theory of linear operators that \vec{f} is an element of this range if and only if \vec{f} belongs to the anihilator of the null-space of the adjoint operator, i.e. \vec{f} belongs to the anihilator of $\text{Ker}[\text{div}] = b_{-\mathbf{E}}$.

Section 3.

<u>Definition</u>. A couple $(\vec{u},p) \in V(\mathcal{E}) \times L_2^0(\mathcal{E})$ is said to be the weak solution of the Stokes problem (1) with $\vec{f} \in [V_0(-\mathcal{E})]^+$, $g \in L_2(\mathcal{E})$ and $\vec{\psi} \in V(\mathcal{E})$, if

$$v \sum_{i,j=1}^{N} \int_{\Omega} \frac{\partial u_{i}}{\partial x_{i}} \frac{\partial z_{j}}{\partial x_{i}} dx - \int_{\Omega} p \operatorname{div} \vec{z} dx = \langle \vec{r}, \vec{z} \rangle$$

for all $\mathbf{z} \in [C_0^{\infty}(\Omega)]^N$,

 $div \vec{u} = g \text{ in } \Omega,$ $\vec{u} = \vec{\phi} \text{ on } \partial \Omega.$

In consequence of the density of $[C_0^{\infty}(\Omega)]^N$ in $V_0(-\epsilon)$ we can consider the first equality for all $z \in V_0(-\epsilon)$.

Since $\int_{\Omega} g \, dx = \int_{\partial \Omega} \vec{\phi} \cdot \vec{3} \, dS$ there exists $\vec{\psi} \in V_0(\epsilon)$ satisfying conditions $\text{div } \vec{\psi} = g \text{ in } \Omega$, $\vec{\psi} = \vec{\phi} \text{ on } \partial \Omega$ and

Putting $\vec{v} = \vec{u} - \vec{w}$ we transform the problem (1) to the homogenous one

(3)
$$-\upsilon \Delta \vec{v} + \text{grad } p = \vec{h} \text{ in } \Omega,$$

 $\text{div } \vec{v} = 0 \text{ in } \Omega,$
 $\vec{v} = 0 \text{ on } \partial \Omega.$

where $\vec{h} = \vec{l} + v \Delta \vec{r}$.

Further, we shall study the solvability of (3). Let us define a bilinear form a: $V_0(\mathcal{E}) \times V_0(-\mathcal{E}) \longrightarrow \mathbb{R}$ by the rela-

tion

$$\mathbf{a}(\vec{\mathbf{v}},\vec{\mathbf{z}}) = \mathbf{v} \sum_{i,j=1}^{N} \int_{\Omega} \frac{\partial \mathbf{v}_{i}}{\partial \mathbf{x}_{i}} \frac{\partial \mathbf{z}_{j}}{\partial \mathbf{x}_{i}} d\mathbf{x} , \vec{\mathbf{v}} \in \mathbf{V}_{0}(\mathbf{\varepsilon}), \vec{\mathbf{z}} \in \mathbf{V}_{0}(-\mathbf{\varepsilon}).$$

From (3) we obtain the equation

(4)
$$a(\vec{\tau}, \vec{z}) = \langle \vec{h}, \vec{z} \rangle$$
, for all $\vec{z} \in B_{-\epsilon}$.

This equation has unique solution $\vec{v} \in B_{\epsilon}$ for every $\vec{h} \in [V_0(-\epsilon)]^*$ with $||\vec{v}||_{\epsilon} \le c_9 ||\vec{h}||_{[V_0(-\epsilon)]^*}$ if the form a(.,.) is elliptic on $B_{\epsilon} \times B_{-\epsilon}$ in both its components, i.e.

where constants $\omega_1(\mathcal{E}), \omega_2(\mathcal{E}) > 0$. (The proof of this "generalized Lax-Milgram" lemma can be found in [2], [6].) We shall prove the inequalities (5), (6) for the bilinear form $a(\cdot,\cdot)$ defined above. Since for $\vec{y} \in B_{\mathcal{E}}$ we have $d^{\mathcal{E}}\vec{y} \in V_0(-\mathcal{E})$ and since the operator $\text{div} \colon B_{-\mathcal{E}}^{\perp} \longrightarrow L_2^0(-\mathcal{E})$, $\mathcal{E} \in I'$, is an isomorphism then there exists an element $\vec{s} = \text{div}^{-1}[\text{div } d^{\mathcal{E}}\vec{y}] \in B_{-\mathcal{E}}^{\perp}$. According to $\text{div } \vec{y} = 0$ and to the inequality (2) we obtain $|\vec{s}|_{-\mathcal{E}} \le c_6 |\text{div } d^{\mathcal{E}}\vec{y}|_{-\mathcal{E}} = c_6 |\text{d}^{\mathcal{E}} \text{ div } \vec{y} + \mathcal{E} \text{ d}^{\mathcal{E}-1} \vec{y} \cdot \text{div } d|_{-\mathcal{E}} \le c_{10} \cdot |\vec{s}|_{-\mathcal{E}} \cdot |\vec{s}|_{-\mathcal{E}} = c_{11} \cdot |\vec{s}|_{-\mathcal{E}} \cdot |\vec{s}|_{-\mathcal$

$$a(\vec{y}, \frac{d^{\xi}\vec{y} - \vec{s}}{\|d^{\xi}\vec{y} - \vec{s}\|_{-\xi}}) \ge \frac{a(\vec{y}, d^{\xi}\vec{y}) - c_{12}\|\vec{y}\|_{\xi}^{2} |\xi|}{\|\vec{y}\|_{\xi} |c_{11}(1+|\xi|)} \ge \frac{1}{\|\vec{y}\|_{\xi} |c_{11}(1+|\xi|)} \left[\upsilon \sum_{i,j=1}^{N} \int_{\Omega} d^{\xi} \left| \frac{\partial y_{i}}{\partial x_{i}} \right|^{2} dx - \left[|\xi| \upsilon \sum_{i,j=1}^{N} \int_{\Omega} d^{\xi-1} \left| \frac{\partial d}{\partial x_{i}} \right| \left| \frac{\partial y_{i}}{\partial x_{i}} \right| |y_{i}| dx - c_{12} |\xi| \|\vec{y}\|_{\xi}^{2} \right] \ge \frac{1}{\|\vec{y}\|_{\xi} |c_{11}(1+|\xi|)} \left[\upsilon \|\vec{y}\|_{\xi}^{2} - \upsilon |\xi| (\sum_{i,j=1}^{N} \int_{\Omega} d^{\xi} \left| \frac{\partial y_{i}}{\partial x_{i}} \right|^{2} dx \right]^{\frac{1}{2}}.$$

$$\cdot (\sum_{i=1}^{N} \int_{\Omega} d^{\xi-2} |y_{i}|^{2} dx)^{\frac{1}{2}} - c_{12} |\xi| \|\vec{y}\|_{\xi}^{2} \right] \ge \frac{1}{|\xi|} \|\vec{y}\|_{\xi}^{2} = \frac{\upsilon c_{13} - |\xi| (\upsilon \sqrt{c_{1}}/|\xi-1| + c_{12})}{c_{11}(1+|\xi|)}.$$

Hence the inequality (5) is fulfiled for every $\boldsymbol{\xi}$ from a suitable interval JCIAI', $0 \in \text{int J. Analogously}$, the inequality (6) holds for $\boldsymbol{\xi} \in (-J)$.

Consequently, the equation (4) has a solution $\vec{v} \in B_{\epsilon}$, for every $\vec{h} \in [V_o(-\epsilon)]^*$, with $\epsilon \in J \cap (-J)$ and $\|\vec{v}\|_{\epsilon} \le c_{14} \|\vec{h}\|_{[V_o(-\epsilon)]^*}$. Let $\epsilon \in J \cap (-J)$. Since $\langle \vec{h} + \upsilon \Delta \vec{v}, \vec{z} \rangle = \langle \vec{h}, \vec{z} \rangle - a(\vec{v}, \vec{z}) = 0$ for all $\vec{z} \in B_{-\epsilon}$,

by Theorem 6 there exists $p \in L_2^0(\varepsilon)$ such that grad $p = \vec{h} + O \Delta \vec{v}$, i.e. the couple (\vec{v}, p) is the weak solution of (3), and according to Theorem 2 we obtain the esti-

$$|p|_{\epsilon} \leq c_{14} [\|\vec{h}\|_{[V_{\alpha}(-\epsilon)]^*} + \|\vec{v}\|_{\epsilon}].$$

Therefore, the couple $(\vec{u},p) \in V(\mathcal{E})_x L_2^0(\mathcal{E})$, where $\vec{u} = \vec{v} + \vec{w}$, is the weak solution of the problem (1) and it holds

(7)
$$\|\vec{u}\|_{\varepsilon} + \|p\|_{\varepsilon} \leq c_{15} [\|\vec{f}\|_{[V_{o}(-\varepsilon)]}^{*} + \|g\|_{\varepsilon} + \|\operatorname{div} \vec{\varphi}\|_{\varepsilon}].$$

Remark. In the last inequality it is possible to write the norm of the trace of $\vec{\phi}$ on $\delta\Omega$ instead of the norm of div φ.

Let us summerize the results of this Section in

Theorem 7. There exists an interval J, O€int J, such that for every £€J the Stokes problem (1) has the unique weak solution $(\vec{u},p) \in [w^1,^2(\Omega;d,\epsilon)]^N \times L_2^0(\Omega;d,\epsilon)$, whenever $\mathbf{f} \in ([\mathbf{w}_0^1, {}^2(\mathbf{\Lambda}; \mathbf{d}, -\boldsymbol{\varepsilon})]^N)$, $\mathbf{g} \in L_2(\mathbf{\Lambda}; \mathbf{d}, \boldsymbol{\varepsilon})$,

$$\vec{\varphi} \in [H^{1,2}(\Omega;d,\varepsilon)]^{N} \text{ (with } \int_{\Omega} g \, dx = \int_{\partial \Omega} \vec{\varphi} \cdot \vec{\sigma} \, ds).$$

Moreover, the solution (d,p) satisfies the estimate (7).

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