

Lecture IV

Stationary Stokes and Navier-Stokes Equations with Different Physical Boundary Conditions

Outline

- I. Stokes Equations with Normal Boundary Conditions
- II. Stokes Equations with Pressure and Tangential Boundary Conditions
- III. Oseen and Navier-Stokes Equations with Pressure and Tangential Boundary Conditions

Introduction and motivation

We are interested by the following **Stokes equations**:

$$\begin{aligned} -\Delta \mathbf{u} + \nabla \pi &= \mathbf{f} && \text{in } \Omega, \\ \operatorname{div} \mathbf{u} &= 0 && \text{in } \Omega, \end{aligned}$$

with the following nonhomogeneous boundary conditions:

$$\mathbf{u} \times \mathbf{n} = \mathbf{g} \times \mathbf{n} \quad \text{and} \quad \pi = \pi_0 \quad \text{on } \Gamma, \quad (1)$$

or

$$\mathbf{u} \cdot \mathbf{n} = g \quad \text{and} \quad \operatorname{curl} \mathbf{u} \times \mathbf{n} = \mathbf{h} \times \mathbf{n} \quad \text{on } \Gamma, \quad (2)$$

or the following **Navier boundary condition**

$$\mathbf{u} \cdot \mathbf{n} = g \quad \text{and} \quad 2[\mathbf{D}(\mathbf{u})\mathbf{n}]_{\tau} + \alpha \mathbf{u}_{\tau} = \mathbf{h}, \quad (3)$$

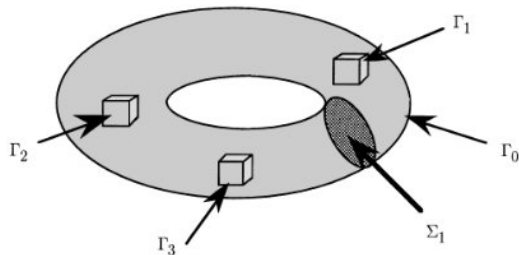
We will study also here the case of the **Navier-Stokes equations**:

Find \mathbf{u} , π , $\alpha_1, \dots, \alpha_I$, with $\alpha_i \in \mathbb{R}$

$$\begin{cases} -\Delta \mathbf{u} + \mathbf{u} \cdot \nabla \mathbf{u} + \nabla \pi = \mathbf{f} & \text{and } \nabla \cdot \mathbf{u} = 0 & \text{in } \Omega, \\ \mathbf{u} \times \mathbf{n} = \mathbf{g} \times \mathbf{n} & & \text{on } \Gamma, \\ \pi = \pi_0 & \text{on } \Gamma_0 \text{ and } \pi = \pi_0 + \alpha_i & \text{on } \Gamma_i, \quad i = 1, \dots, I, \end{cases}$$

where we suppose that Ω is an open set **possibly multiply connected** sufficiently regular with a boundary Γ **possibly non connected**. We denote $\Gamma = \bigcup_{i=0}^I \Gamma_i$ with Γ_i the connected components of Γ and $\Sigma = \bigcup_{j=1}^J \Sigma_j$ and Σ_j a finite number of cuts.

$\Omega^\circ = \Omega \setminus \bigcup_{j=1}^J \Sigma_j$ is simply connected.



Considering for example the case of the Stokes equations with the homogeneous boundary conditions

$$(\mathcal{S}_T^0) \quad \begin{cases} -\Delta \mathbf{u} + \nabla \pi = \mathbf{f} & \text{and } \operatorname{div} \mathbf{u} = 0 & \text{in } \Omega, \\ \mathbf{u} \cdot \mathbf{n} = 0, & \text{and } \mathbf{curl} \mathbf{u} \times \mathbf{n} = \mathbf{0} & \text{on } \Gamma. \end{cases}$$

Because these boundary conditions, we write

$$-\Delta \mathbf{u} = \mathbf{curl} \mathbf{curl} \mathbf{u} - \nabla \operatorname{div} \mathbf{u}$$

For the variational formulation, we will consider the following spaces:

$$\mathbf{V} = \{ \mathbf{v} \in \mathbf{L}^2(\Omega), \mathbf{curl} \mathbf{v} \in \mathbf{L}^2(\Omega), \operatorname{div} \mathbf{v} = 0, \mathbf{v} \cdot \mathbf{n} = 0 \text{ on } \Gamma \},$$

We will prove later that the Stokes problem (\mathcal{S}_T^0) , with $\mathbf{f} \in \mathbf{L}^{6/5}(\Omega)$, $\mathbf{u} \in \mathbf{V}$ and $\pi \in L^2(\Omega)$, is equivalent to

$$\begin{cases} \text{Find } \mathbf{u} \in \mathbf{V} \text{ such that} \\ \forall \mathbf{v} \in \mathbf{V}, \quad \int_{\Omega} \mathbf{curl} \mathbf{u} \cdot \mathbf{curl} \mathbf{v} \, d\mathbf{x} = \int_{\Omega} \mathbf{f} \cdot \mathbf{v} \, d\mathbf{x}. \end{cases}$$

Questions:

- Because \mathbf{u} is apparently only in $\mathbf{H}^1(\Omega)$, how to give a sense to the following boundary condition

$$\mathbf{curl} \mathbf{u} \times \mathbf{n} = \mathbf{0} \quad \text{on } \Gamma ?$$

- The bilinear form is it coercive to apply the Lax-Milgram lemma ?

We know (see Lecture I) that if Ω is simply connected, we have:

$$\forall \mathbf{v} \in \mathbf{V}, \quad \|\mathbf{v}\|_{\mathbf{H}^1(\Omega)} \leq C \|\mathbf{curl} \mathbf{v}\|_{L^2(\Omega)}.$$

- What happens if Ω is not simply connected ?
- Can we find **generalized solution** in $\mathbf{W}^{1,p}(\Omega)$ with $1 < p < \infty$?
- Can we find **strong solution** in $\mathbf{W}^{2,p}(\Omega)$ with $1 < p < \infty$?
- Can we find **very weak solution** in $\mathbf{L}^p(\Omega)$ with $1 < p < \infty$?

II. Stokes problems with normal boundary conditions

Consider the following Stokes problem:

$$(S_T) \quad \begin{cases} -\Delta \mathbf{u} + \nabla \pi = \mathbf{f} & \text{in } \Omega, \\ \operatorname{div} \mathbf{u} = 0 & \text{in } \Omega, \\ \mathbf{u} \cdot \mathbf{n} = g, \quad \operatorname{curl} \mathbf{u} \times \mathbf{n} = \mathbf{h} \times \mathbf{n} & \text{on } \Gamma, \\ \langle \mathbf{u} \cdot \mathbf{n}, 1 \rangle_{\Sigma_j} = 0, & 1 \leq j \leq J. \end{cases}$$

Lemma 2.1

Suppose that $\psi \in W^{1,p}(\Omega)$. Then

$$\operatorname{curl} \psi \cdot \mathbf{n} = \operatorname{div}_\Gamma(\psi \times \mathbf{n}) \quad \text{in } W^{-1/p,p}(\Gamma).$$

Proof. To simplify, suppose $p = 2$. For any $\chi \in H^2(\Omega)$, Green formulas yield

$$\begin{aligned} \int_{\Omega} \operatorname{curl} \psi \cdot \operatorname{grad} \chi &= \langle \operatorname{curl} \psi \cdot \mathbf{n}, \chi \rangle_{\Gamma}, \\ \int_{\Omega} \operatorname{curl} \psi \cdot \operatorname{grad} \chi &= -\langle \psi \times \mathbf{n}, \operatorname{grad} \chi \rangle_{\Gamma} \\ &= \langle \operatorname{div}_\Gamma(\psi \times \mathbf{n}), \chi \rangle_{\Gamma}. \end{aligned}$$

II. Stokes problems with normal boundary conditions

Consider the following Stokes problem:

$$(S_T) \quad \begin{cases} -\Delta \mathbf{u} + \nabla \pi = \mathbf{f} & \text{in } \Omega, \\ \operatorname{div} \mathbf{u} = 0 & \text{in } \Omega, \\ \mathbf{u} \cdot \mathbf{n} = g, \quad \operatorname{curl} \mathbf{u} \times \mathbf{n} = \mathbf{h} \times \mathbf{n} & \text{on } \Gamma, \\ \langle \mathbf{u} \cdot \mathbf{n}, 1 \rangle_{\Sigma_j} = 0, & 1 \leq j \leq J. \end{cases}$$

Lemma 2.1

Suppose that $\boldsymbol{\psi} \in \mathbf{W}^{1,p}(\Omega)$. Then

$$\operatorname{curl} \boldsymbol{\psi} \cdot \mathbf{n} = \operatorname{div}_{\Gamma}(\boldsymbol{\psi} \times \mathbf{n}) \quad \text{in } \mathbf{W}^{-1/p,p}(\Gamma).$$

Proof. To simplify, suppose $p = 2$. For any $\chi \in H^2(\Omega)$, Green formulas yield

$$\begin{aligned} \int_{\Omega} \operatorname{curl} \boldsymbol{\psi} \cdot \operatorname{grad} \chi &= \langle \operatorname{curl} \boldsymbol{\psi} \cdot \mathbf{n}, \chi \rangle_{\Gamma}, \\ \int_{\Omega} \operatorname{curl} \boldsymbol{\psi} \cdot \operatorname{grad} \chi &= -\langle \boldsymbol{\psi} \times \mathbf{n}, \operatorname{grad} \chi \rangle_{\Gamma} \\ &= \langle \operatorname{div}_{\Gamma}(\boldsymbol{\psi} \times \mathbf{n}), \chi \rangle_{\Gamma}. \end{aligned}$$

Applying the divergence operator in Problem (\mathcal{S}_T) , we get firstly

$$\Delta \pi = \operatorname{div} \mathbf{f} \quad \text{in } \Omega.$$

Setting then $\boldsymbol{\psi} = \mathbf{curl} \mathbf{u}$, we have

$$-\Delta \mathbf{u} = \mathbf{curl} \boldsymbol{\psi} \quad \text{in } \Omega$$

and

$$-\Delta \mathbf{u} \cdot \mathbf{n} = \mathbf{curl} \boldsymbol{\psi} \cdot \mathbf{n} = (\mathbf{f} - \nabla \pi) \cdot \mathbf{n}.$$

So formally the pressure satisfies the following Neumann boundary condition:

$$\frac{\partial \pi}{\partial \mathbf{n}} = \mathbf{f} \cdot \mathbf{n} - \operatorname{div}_\Gamma(\mathbf{h} \times \mathbf{n}) \quad \text{on } \Gamma$$

So, we can solve the pressure directly in the Stokes problem (\mathcal{S}_T) .

Let us introduce the following space:

$$\mathbf{H}_0^{r,p}(\operatorname{div}, \Omega) = \{\boldsymbol{\varphi} \in \mathbf{L}^r(\Omega); \operatorname{div} \boldsymbol{\varphi} \in L^p(\Omega), \boldsymbol{\varphi} \cdot \mathbf{n} = 0 \text{ on } \Gamma\},$$

which is a Banach space for the norm

$$\|\boldsymbol{\varphi}\|_{\mathbf{H}_0^{r,p}(\operatorname{div}, \Omega)} = \|\boldsymbol{\varphi}\|_{\mathbf{L}^r(\Omega)} + \|\operatorname{div} \boldsymbol{\varphi}\|_{L^p(\Omega)}.$$

We can prove that

$$\mathbf{D}(\Omega) \text{ is dense in } \mathbf{H}_0^{r,p}(\operatorname{div}, \Omega).$$

So its dual is then a subspace of $\mathbf{D}'(\Omega)$ which can be characterized as:

$$[\mathbf{H}_0^{r,p}(\operatorname{div}, \Omega)]' = \{\mathbf{F} + \operatorname{grad} \psi; \mathbf{F} \in \mathbf{L}^{r'}(\Omega), \psi \in L^{p'}(\Omega)\}.$$

Lemma 2.2

Suppose that

$$\mathbf{z} \in [\mathbf{H}_0^{6,2}(\operatorname{div}, \Omega)]',$$

that means that

$$\mathbf{z} = \nabla \pi - \mathbf{f}, \quad \text{with } \pi \in L^2(\Omega) \quad \text{and } \mathbf{f} \in \mathbf{L}^{6/5}(\Omega)$$

and assume $\operatorname{div} \mathbf{z} = 0$ in Ω . Then

$$\mathbf{z} \cdot \mathbf{n} \in H^{-3/2}(\Gamma)$$

and for any $\chi \in H^2(\Omega)$ such that $\frac{\partial \chi}{\partial \mathbf{n}} = 0$, we have

$$\langle \mathbf{z}, \nabla \chi \rangle_{[\mathbf{H}_0^{6,2}(\operatorname{div}, \Omega)]' \times \mathbf{H}_0^{6,2}(\operatorname{div}, \Omega)} = \langle \mathbf{z} \cdot \mathbf{n}, \chi \rangle_{H^{-3/2}(\Gamma) \times H^{3/2}(\Gamma)}$$

Proposition 2.3

For any

$$\mathbf{f} \in \mathbf{L}^{6/5}(\Omega), \quad \mathbf{h} \in \mathbf{H}^{-1/2}(\Gamma)$$

there exists $\pi \in L^2(\Omega)$, unique up to an additive constant, such that

$$\Delta \pi = \operatorname{div} \mathbf{f} \quad \text{in } \Omega, \quad \frac{\partial \pi}{\partial \mathbf{n}} = \mathbf{f} \cdot \mathbf{n} - \operatorname{div}_{\Gamma}(\mathbf{h} \times \mathbf{n}) \quad \text{on } \Gamma \quad (4)$$

Proof.

Problem (4) is equivalent to the following very weak formulation: for any $\chi \in H^2(\Omega)$ such that $\frac{\partial \chi}{\partial \mathbf{n}} = 0$

$$\int_{\Omega} \pi \Delta \chi = - \int_{\Omega} \mathbf{f} \cdot \nabla \chi + \langle \operatorname{div}_{\Gamma}(\mathbf{h} \times \mathbf{n}), \chi \rangle_{H^{-3/2}(\Gamma) \times H^{3/2}(\Gamma)}$$

that we solve by duality thanks to the H^2 -regularity for the strong Neumann problem with the RHS in $L^2(\Omega)$.

- To solve the Stokes problem (\mathcal{S}_T) , without loss generality, we suppose that $g = 0$.
- We consider here only the hilbertian case: we search the velocity in $H^1(\Omega)$ and the pressure in $L^2(\Omega)$. For that, we will suppose that

$$\mathbf{f} \in \mathbf{L}^{6/5}(\Omega), \quad \mathbf{h} \in \mathbf{H}^{-1/2}(\Gamma).$$

- We solve first the following Neumann problem:

There exists a very weak solution $\pi \in L^2(\Omega)$, unique up an additive constant, satisfying:

$$\Delta \pi = \operatorname{div} \mathbf{f} \quad \text{in } \Omega, \quad (\nabla \pi - \mathbf{f}) \cdot \mathbf{n} = -\operatorname{div}_\Gamma(\mathbf{h} \times \mathbf{n}) \quad \text{on } \Gamma$$

Remark

- Unlike the case of the Stokes problem with Dirichlet boundary condition, it appears that when

$$\operatorname{div} \mathbf{f} = 0 \quad \text{in } \Omega \quad \text{and} \quad \mathbf{f} \cdot \mathbf{n} - \operatorname{div}_{\Gamma}(\mathbf{h} \times \mathbf{n}) = 0 \quad \text{on } \Gamma$$

the pressure π can be constant.

Setting

$$\mathbf{H} = \mathbf{H}_0^{6,2}(\text{div}, \Omega)$$

and let us consider the following space

$$\mathbf{E}(\Delta, \Omega) = \{\mathbf{v} \in \mathbf{H}^1(\Omega), \Delta \mathbf{v} \in \mathbf{H}'\},$$

which is a Banach space for the graph norm.

We have the following preliminary results:

$$D(\overline{\Omega}) \quad \text{is dense in } \mathbf{E}(\Delta, \Omega).$$

As a consequence, we have the following result.

Proposition 2.4

The linear mapping $\gamma : \mathbf{v} \rightarrow \mathbf{curl} \mathbf{v}|_{\Gamma} \times \mathbf{n}$ defined on $\mathcal{D}(\overline{\Omega})$ can be extended to a linear continuous mapping

$$\gamma : \mathbf{E}(\Delta, \Omega) \longrightarrow \mathbf{H}^{-\frac{1}{2}}(\Gamma).$$

Moreover, we have the Green formula: for any $\mathbf{v} \in \mathbf{E}(\Delta, \Omega)$ and $\boldsymbol{\varphi} \in \mathbf{H}_T^1(\Omega)$ with $\operatorname{div} \boldsymbol{\varphi} = 0$ in Ω ,

$$-\langle \Delta \mathbf{v}, \boldsymbol{\varphi} \rangle_{\mathbf{H}' \times \mathbf{H}} = \int_{\Omega} \mathbf{curl} \mathbf{v} \cdot \mathbf{curl} \boldsymbol{\varphi} \, dx - \langle \mathbf{curl} \mathbf{v} \times \mathbf{n}, \boldsymbol{\varphi} \rangle_{\Gamma}, \quad (5)$$

where the duality on Γ is defined by $\langle \cdot, \cdot \rangle_{\Gamma} = \langle \cdot, \cdot \rangle_{\mathbf{H}^{-\frac{1}{2}}(\Gamma) \times \mathbf{H}^{\frac{1}{2}}(\Gamma)}$.

Proposition 2.5 (Weak and Strong solutions of (S_T))

i) Let $g = 0$,

$$\mathbf{f} \in \mathbf{L}^{6/5}(\Omega), \quad \mathbf{h} \times \mathbf{n} \in \mathbf{H}^{-1/2}(\Gamma),$$

satisfying the following compatibility condition:

$$\forall \mathbf{v} \in \mathbf{K}_T^2(\Omega), \quad \int_{\Omega} \mathbf{f} \cdot \mathbf{v} \, d\mathbf{x} + \langle \mathbf{h} \times \mathbf{n}, \mathbf{v} \rangle_{\mathbf{H}^{-1/2}(\Gamma) \times \mathbf{H}^{1/2}(\Gamma)} = 0.$$

Then, the problem (S_T) has a unique solution $(\mathbf{u}, \pi) \in \mathbf{H}^1(\Omega) \times L^2(\Omega)/\mathbb{R}$ satisfying the estimate:

$$\|\mathbf{u}\|_{\mathbf{H}^1(\Omega)} + \|\pi\|_{L^2(\Omega)/\mathbb{R}} \leq C(\|\mathbf{f}\|_{\mathbf{L}^{6/5}(\Omega)} + \|\mathbf{h} \times \mathbf{n}\|_{\mathbf{H}^{-1/2}(\Gamma)}).$$

ii) If moreover Ω is of class $\mathcal{C}^{2,1}$ and $\mathbf{h} \times \mathbf{n} \in \mathbf{W}^{1/6,6/5}(\Gamma)$, then the solution (\mathbf{u}, π) belongs to $\mathbf{W}^{2,6/5}(\Omega) \times W^{1,6/5}(\Omega)$. If $\mathbf{f} \in \mathbf{L}^2(\Omega)$ and $\mathbf{h} \times \mathbf{n} \in \mathbf{H}^{1/2}(\Gamma)$, then the solution (\mathbf{u}, π) belongs to $\mathbf{H}^2(\Omega) \times H^1(\Omega)$.

Proof.

- Observe first that if $\mathbf{u} \in \mathbf{H}^1(\Omega)$ is solution of Problem S_T , then $\Delta \mathbf{u} \in \mathbf{H}'$ and then

$$\mathbf{curl} \mathbf{u} \times \mathbf{n} \in \mathbf{H}^{-1/2}(\Gamma).$$

So the boundary condition of the tangential component of the vorticity of \mathbf{u} has a sense.

To prove the existence of weak solution, we will use Lax-Milgram Lemma.

It is easy to see that if $\mathbf{u} \in \mathbf{V}$ is solution of Problem (S_T) , then

$$(\mathcal{P}_T^0) \quad \forall \mathbf{v} \in \mathbf{V}, \quad \int_{\Omega} \mathbf{curl} \mathbf{u} \cdot \mathbf{curl} \mathbf{v} \, dx = \int_{\Omega} \mathbf{f} \cdot \mathbf{v} \, dx + \langle \mathbf{h} \times \mathbf{n}, \mathbf{v} \rangle_{\mathbf{H}^{-1/2}(\Gamma) \times \mathbf{H}^{1/2}(\Gamma)}.$$

where we recall that

$$\mathbf{V} = \{ \mathbf{v} \in \mathbf{L}^2(\Omega), \mathbf{curl} \mathbf{v} \in \mathbf{L}^2(\Omega), \operatorname{div} \mathbf{v} = 0, \mathbf{v} \cdot \mathbf{n} = 0 \text{ and } \langle \mathbf{v} \cdot \mathbf{n}, 1 \rangle_{\Sigma_j} = 0, 1 \leq j \leq J \},$$

and

$$\mathbf{V} \hookrightarrow \mathbf{H}^1(\Omega) \hookrightarrow \mathbf{L}^6(\Omega).$$

(observe the compatibility condition)

- In fact, Problem (\mathcal{P}_T^0) is equivalent to the problem: Find $\mathbf{u} \in \mathbf{V}$ such that

$$(\mathcal{Q}_T^0) \quad \forall \mathbf{w} \in \mathbf{W}, \quad \int_{\Omega} \mathbf{curl} \mathbf{u} \cdot \mathbf{curl} \mathbf{w} \, d\mathbf{x} = \int_{\Omega} \mathbf{f} \cdot \mathbf{v} \, d\mathbf{x} + \langle \mathbf{h} \times \mathbf{n}, \mathbf{v} \rangle_{\Gamma}$$

where

$$\mathbf{W} = \{ \mathbf{w} \in \mathbf{L}^2(\Omega), \operatorname{div} \mathbf{v} = 0, \mathbf{curl} \mathbf{w} \in \mathbf{L}^2(\Omega), \mathbf{w} \cdot \mathbf{n} = 0 \}.$$

- Taking $\mathbf{w} \in \mathcal{D}(\Omega)$, with $\operatorname{div} \mathbf{w} = 0$, then by de Rham's Theorem we deduce that there exists $\pi \in L^2(\Omega)$ such that

$$-\Delta \mathbf{u} + \nabla \pi = \mathbf{f} \quad \text{in } \Omega.$$

- Next multiplying this equation by $\mathbf{w} \in \mathbf{W}$ and using Green-Formula, we deduce that

$$\forall \mathbf{w} \in \mathbf{W}, \quad \langle \operatorname{curl} \mathbf{u} \times \mathbf{n}, \mathbf{w} \rangle_{\Gamma} = \langle \mathbf{h} \times \mathbf{n}, \mathbf{w} \rangle_{\Gamma}.$$

Now, for any $\boldsymbol{\mu} \in \mathbf{H}^{1/2}(\Gamma)$, there exists

$$\mathbf{w} \in \mathbf{W} \quad \text{with } \mathbf{w} = \boldsymbol{\mu}_{\tau} \quad \text{on } \Gamma.$$

Consequently

$$\langle \operatorname{curl} \mathbf{u} \times \mathbf{n}, \boldsymbol{\mu} \rangle_{\Gamma} = \langle \mathbf{h} \times \mathbf{n}, \boldsymbol{\mu} \rangle_{\Gamma}.$$

III. Stokes Equations with Pressure Boundary Condition

Here, we decompose the Stokes problem in two problems

$$(\mathcal{S}_N^0) \quad \begin{cases} -\Delta \mathbf{u} = \mathbf{f} & \text{in } \Omega, \\ \operatorname{div} \mathbf{u} = 0 & \text{in } \Omega, \\ \mathbf{u} \times \mathbf{n} = \mathbf{0}, & \text{on } \Gamma, \\ \langle \mathbf{u} \cdot \mathbf{n}, 1 \rangle_{\Gamma_i} = 0, & 1 \leq i \leq I. \end{cases}$$

and

$$(\mathcal{S}_N^1) \quad \begin{cases} -\Delta \mathbf{w} + \nabla \theta = \mathbf{0} & \text{in } \Omega, \\ \operatorname{div} \mathbf{w} = 0 & \text{in } \Omega, \\ \mathbf{w} \times \mathbf{n} = \mathbf{g} \times \mathbf{n}, \quad \theta = \theta_0 & \text{on } \Gamma, \\ \langle \mathbf{w} \cdot \mathbf{n}, 1 \rangle_{\Gamma_i} = 0, & 1 \leq i \leq I. \end{cases}$$

- The pressure can be found independently of the velocity as a solution of the Dirichlet problem:

$$\Delta \theta = 0 \text{ in } \Omega, \quad \theta = \theta_0 \text{ on } \Gamma$$

- We set $\mathbf{G} = -\nabla\theta$. Then, \mathbf{u} and \mathbf{w} are solutions respectively of

$$(\mathcal{E}_N^0) \quad \begin{cases} -\Delta \mathbf{u} = \mathbf{f} & \text{in } \Omega, \\ \operatorname{div} \mathbf{u} = 0 & \text{in } \Omega, \\ \mathbf{u} \times \mathbf{n} = \mathbf{0}, & \text{on } \Gamma, \\ \langle \mathbf{u} \cdot \mathbf{n}, 1 \rangle_{\Gamma_i} = 0, & 1 \leq i \leq I. \end{cases}$$

and

$$(\mathcal{E}_N^1) \quad \begin{cases} -\Delta \mathbf{w} = \mathbf{G} & \text{in } \Omega, \\ \operatorname{div} \mathbf{w} = 0 & \text{in } \Omega, \\ \mathbf{w} \times \mathbf{n} = \mathbf{g} \times \mathbf{n}, & \text{on } \Gamma, \\ \langle \mathbf{w} \cdot \mathbf{n}, 1 \rangle_{\Gamma_i} = 0, & 1 \leq i \leq I. \end{cases}$$

- We are reduced to solve Problem (\mathcal{E}_N^0) and Problem (\mathcal{E}_N^1) .

Study of the elliptic problem

$$(\mathcal{E}_N^0) \quad \begin{cases} -\Delta \mathbf{u} = \mathbf{f} & \text{in } \Omega, \\ \operatorname{div} \mathbf{u} = 0 & \text{in } \Omega, \\ \mathbf{u} \times \mathbf{n} = \mathbf{0}, & \text{on } \Gamma, \\ \langle \mathbf{u} \cdot \mathbf{n}, 1 \rangle_{\Gamma_i} = 0, & 1 \leq i \leq I. \end{cases}$$

Remarks:

- The condition $\operatorname{div} \mathbf{f} = 0$ in Ω is necessary to solve (E_N^0) .
- The condition $\operatorname{div} \mathbf{u} = 0$ in $\Omega \iff \operatorname{div} \mathbf{u} = 0$ on Γ on the one hand. On the other hand, since

$$\operatorname{div} \mathbf{u} = \operatorname{div}_\Gamma \mathbf{u}_\tau + K \mathbf{u} \cdot \mathbf{n} + \frac{\partial \mathbf{u}}{\partial \mathbf{n}} \cdot \mathbf{n} \quad \text{sur } \Gamma,$$

where K denotes the mean curvature of Γ , the condition $\operatorname{div} \mathbf{u} = 0$ on Γ is itself equivalent, if $\mathbf{u} \times \mathbf{n} = \mathbf{0}$ on Γ , to the **Fourier-Robin** condition:

$$K \mathbf{u} \cdot \mathbf{n} + \frac{\partial \mathbf{u}}{\partial \mathbf{n}} \cdot \mathbf{n} = 0 \quad \text{on } \Gamma.$$

That means that the problem (E_N^0) is equivalent to the following:

$$\begin{cases} -\Delta \mathbf{u} = \mathbf{f} & \text{in } \Omega, \\ \mathbf{u} \times \mathbf{n} = \mathbf{0} & \text{on } \Gamma \\ K \mathbf{u} \cdot \mathbf{n} + \frac{\partial \mathbf{u}}{\partial \mathbf{n}} \cdot \mathbf{n} = 0 & \text{on } \Gamma. \end{cases}$$

Proposition 3.1 (Weak and Strong solutions of (E_N^0))

- i) Let $\mathbf{f} \in \mathbf{L}^{6/5}(\Omega)$ satisfying the following compatibility conditions:

$$\operatorname{div} \mathbf{f} = 0 \quad \text{in } \Omega \quad \text{and } \forall \mathbf{v} \in \mathbf{K}_T^2(\Omega), \quad \int_{\Omega} \mathbf{f} \cdot \mathbf{v} \, d\mathbf{x} = 0.$$

Then, the problem (E_N^0) has a unique solution $\mathbf{u} \in \mathbf{H}^1(\Omega)$ satisfying the estimate:

$$\|\mathbf{u}\|_{\mathbf{H}^1(\Omega)} \leq C \|\mathbf{f}\|_{\mathbf{L}^{6/5}(\Omega)}.$$

- ii) If moreover Ω is of class $\mathcal{C}^{2,1}$, then the solution \mathbf{u} belongs to $\mathbf{W}^{2,6/5}(\Omega)$.

Proof. We use here only Method 1 of vector potential.

- We have $\mathbf{f} \in \mathbf{L}^{6/5}(\Omega)$ and

$$\operatorname{div} \mathbf{f} = 0 \quad \text{in } \Omega, \quad \langle \mathbf{f} \cdot \mathbf{n}, 1 \rangle_{\Gamma_i} = 0, \quad 0 \leq i \leq I,$$

- We know that if Ω is of class $\mathcal{C}^{1,1}$, there exists a unique vector potential $\boldsymbol{\psi} \in \mathbf{W}^{1,6/5}(\Omega) \hookrightarrow \mathbf{L}^2(\Omega)$ such that

$$\begin{aligned} \mathbf{f} &= \operatorname{curl} \boldsymbol{\psi} \quad \text{and} \quad \operatorname{div} \boldsymbol{\psi} = 0 \quad \text{in } \Omega, \\ \boldsymbol{\psi} \cdot \mathbf{n} &= 0 \quad \text{on } \Gamma, \\ \langle \boldsymbol{\psi} \cdot \mathbf{n}, 1 \rangle_{\Sigma_j} &= 0, \quad 1 \leq j \leq J. \end{aligned}$$

with the estimate

$$\|\boldsymbol{\psi}\|_{\mathbf{W}^{1,6/5}(\Omega)} \leq C \|\mathbf{f}\|_{\mathbf{L}^{6/5}(\Omega)}.$$

- Now because $\boldsymbol{\psi} \in \mathbf{L}^2(\Omega)$, with

$$\operatorname{div} \boldsymbol{\psi} = 0 \text{ in } \Omega, \quad \boldsymbol{\psi} \cdot \mathbf{n} = 0, \quad \langle \boldsymbol{\psi} \cdot \mathbf{n}, 1 \rangle_{\Sigma_j} = 0, \quad 1 \leq j \leq J.$$

there exists a unique vector potential $\mathbf{u} \in \mathbf{H}^1(\Omega)$ such that

$$\begin{aligned} \boldsymbol{\psi} &= \operatorname{curl} \mathbf{u} \quad \text{and} \quad \operatorname{div} \mathbf{u} = 0 \text{ in } \Omega, \\ \mathbf{u} \times \mathbf{n} &= 0 \quad \text{on } \Gamma, \\ \langle \mathbf{u} \cdot \mathbf{n}, 1 \rangle_{\Gamma_i} &= 0, \quad 1 \leq i \leq I. \end{aligned}$$

with the estimate

$$\|\mathbf{u}\|_{\mathbf{H}^1(\Omega)} \leq C \|\boldsymbol{\psi}\|_{\mathbf{L}^2(\Omega)} \leq C \|\mathbf{f}\|_{\mathbf{L}^{6/5}(\Omega)}.$$

- Moreover if Ω is of class $\mathcal{C}^{2,1}$, then $\mathbf{u} \in \mathbf{W}^{2,6/5}(\Omega)$.

Study of the elliptic problem

$$(\mathcal{E}_N^1) \quad \begin{cases} -\Delta \mathbf{w} = \mathbf{G} & \text{in } \Omega, \\ \operatorname{div} \mathbf{w} = 0 & \text{in } \Omega, \\ \mathbf{w} \times \mathbf{n} = \mathbf{g} \times \mathbf{n}, & \text{on } \Gamma, \\ \langle \mathbf{w} \cdot \mathbf{n}, 1 \rangle_{\Gamma_i} = 0, & 1 \leq i \leq I. \end{cases}$$

where

$$\mathbf{G} = -\nabla\theta,$$

and where $\theta \in W^{1/6,6/5}(\Omega)$ is solution of the following Dirichlet problem:

$$\Delta\theta = 0 \text{ in } \Omega, \quad \theta = \theta_0 \text{ on } \Gamma.$$

with $\theta_0 \in W^{1,6/5}(\Gamma)$

Proposition 3.2 (Weak and Strong solutions of (E_N^1))

i) Let

$$\mathbf{g} \times \mathbf{n} \in \mathbf{H}^{1/2}(\Gamma) \quad \text{and} \quad \theta_0 \in W^{1/6,6/5}(\Gamma)$$

satisfying the following compatibility condition:

$$\forall \mathbf{v} \in \mathbf{K}_N^2(\Omega), \quad \int_{\Gamma} \theta_0 \mathbf{v} \cdot \mathbf{n} = 0.$$

Then, the problem (E_N^1) has a unique solution $\mathbf{u} \in \mathbf{H}^1(\Omega)$ satisfying the estimate:

$$\|\mathbf{u}\|_{\mathbf{H}^1(\Omega)} \leq C \left(\|\mathbf{g} \times \mathbf{n}\|_{\mathbf{H}^{1/2}(\Gamma)} + \|\theta_0\|_{W^{1/6,6/5}(\Gamma)} \right).$$

ii) If

$$\mathbf{g} \times \mathbf{n} \in \mathbf{H}^{3/2}(\Gamma) \quad \text{and} \quad \theta_0 \in W^{7/6,6/5}(\Gamma)$$

and Ω is of class $\mathcal{C}^{2,1}$, then the solution \mathbf{u} belongs to $\mathbf{H}^2(\Omega)$.

Very weak solution for (S_T)

Let \mathbf{f} , χ , g , and \mathbf{h} with

$$\mathbf{f} \in (\mathbf{T}^{p'}(\Omega))', \chi \in L^p(\Omega), g \in W^{-1/p,p}(\Gamma), \mathbf{h} \in \mathbf{W}^{-1-1/p,p}(\Gamma),$$

with $\mathbf{T}^{p'}(\Omega) = \left\{ \boldsymbol{\varphi} \in \mathbf{H}_0^{p'}(\operatorname{div}, \Omega); \operatorname{div} \boldsymbol{\varphi} \in W_0^{1,p'}(\Omega) \right\}$ and satisfying the compatibility conditions:

$$\forall \boldsymbol{\varphi} \in \mathbf{K}_T^{p'}(\Omega), \quad \langle \mathbf{f}, \boldsymbol{\varphi} \rangle_{(\mathbf{T}^{p'}(\Omega))' \times \mathbf{T}^{p'}(\Omega)} + \langle \mathbf{h} \times \mathbf{n}, \boldsymbol{\varphi} \rangle_{\Gamma} = 0. \quad (6)$$

$$\int_{\Omega} \chi \, d\mathbf{x} = \langle g, 1 \rangle_{\Gamma}. \quad (7)$$

Then, the Stokes problem (S_T) has exactly one solution $\mathbf{u} \in \mathbf{L}^p(\Omega)$ and $\pi \in W^{-1,p}(\Omega)/\mathbb{R}$. Moreover, there exists a constant $C > 0$ depending only on p and Ω such that:

$$\begin{aligned} \|\mathbf{u}\|_{\mathbf{L}^p(\Omega)} + \|\pi\|_{W^{-1,p}(\Omega)/\mathbb{R}} &\leq C \left(\|\mathbf{f}\|_{(\mathbf{T}^{p'}(\Omega))'} + \|\chi\|_{L^p(\Omega)} + \|g\|_{W^{-1/p,p}(\Gamma)} + \right. \\ &\quad \left. \|\mathbf{h} \times \mathbf{n}\|_{\mathbf{W}^{-1-1/p,p}(\Gamma)} \right). \end{aligned} \quad (8)$$

Helmholtz Decomposition for vector fields in $L^p(\Omega)$

For any vector field $\mathbf{v} \in \mathbf{L}^p(\Omega)$, we have the first following decomposition:

$$\mathbf{v} = \mathbf{z} + \nabla \chi + \mathbf{curl} \mathbf{u},$$

- $\mathbf{z} \in \mathbf{K}_N^p(\Omega)$ is unique,
- $\chi \in W_0^{1,p}(\Omega)$ is unique,
- $\mathbf{u} \in \mathbf{W}^{1,p}(\Omega)$ is the unique solution, up to an additive element of the kernel $\mathbf{K}_T^p(\Omega)$, of the problem :

$$\begin{cases} -\Delta \mathbf{u} = \mathbf{curl} \mathbf{v} & \text{and} & \operatorname{div} \mathbf{u} = 0 & \text{in } \Omega, \\ \mathbf{u} \cdot \mathbf{n} = 0, & (\mathbf{curl} \mathbf{u} - \mathbf{v}) \times \mathbf{n} = 0 & \text{on } \Gamma. \end{cases}$$

Helmholtz Decomposition for vector fields in $L^p(\Omega)$

For any vector field $\mathbf{v} \in \mathbf{L}^p(\Omega)$, we have the second following decomposition:

$$\mathbf{v} = \mathbf{z} + \nabla \chi + \mathbf{curl} \mathbf{u},$$

- $\mathbf{z} \in \mathbf{K}_T^p(\Omega)$ is unique,
- $\chi \in W^{1,p}(\Omega)$ is unique up to an additive constant,
- $\mathbf{u} \in \mathbf{W}^{1,p}(\Omega)$ is the unique solution, up to an additive element of the kernel $\mathbf{K}_N^p(\Omega)$, of the problem :

$$\begin{cases} -\Delta \mathbf{u} = \mathbf{curl} \mathbf{v} & \text{and} & \operatorname{div} \mathbf{u} = 0 & \text{in } \Omega, \\ \mathbf{u} \times \mathbf{n} = 0, & & & \text{on } \Gamma. \end{cases}$$

Question:

What happens if the previous compatibility condition is not satisfied?

Variant of the system (S_N) :

Find $(\mathbf{u}, \pi, \mathbf{c})$ such that:

$$(S'_N) \quad \begin{cases} -\Delta \mathbf{u} + \nabla \pi = \mathbf{f} \text{ and } \operatorname{div} \mathbf{u} = 0 & \text{in } \Omega, \\ \mathbf{u} \times \mathbf{n} = \mathbf{g} \times \mathbf{n} & \text{on } \Gamma, \\ \pi = \pi_0 \text{ on } \Gamma_0 \text{ and } \pi = \pi_0 + c_i & \text{on } \Gamma_i, \quad 1 \leq i \leq I \\ \langle \mathbf{u} \cdot \mathbf{n}, 1 \rangle_{\Gamma_i} = 0, \quad 1 \leq i \leq I, \end{cases}$$

where $\mathbf{c} = (c_i)_{1 \leq i \leq I}$.

Theorem (Weak and Strong solutions for (\mathcal{S}'_N))

Let \mathbf{f} , \mathbf{g} and π_0 such that:

$$\mathbf{f} \in [\mathbf{H}_0^{p'}(\mathbf{curl}, \Omega)]', \quad \mathbf{g} \in \mathbf{W}^{1-1/p,p}(\Gamma), \quad \pi_0 \in W^{1-1/p,p}(\Gamma).$$

Then, the problem (\mathcal{S}'_N) has a unique solution $\mathbf{u} \in \mathbf{W}^{1,p}(\Omega)$, $\pi \in W^{1,p}(\Omega)$ and constants c_1, \dots, c_I satisfying the estimate:

$$\|\mathbf{u}\|_{\mathbf{W}^{1,p}(\Omega)} + \|\pi\|_{W^{1,p}(\Omega)} \leq C(\|\mathbf{f}\|_{[\mathbf{H}_0^{p'}(\mathbf{curl}, \Omega)]'} + \|\mathbf{g}\|_{\mathbf{W}^{1-1/p,p}} + \|\pi_0\|_{W^{1-1/p,p}}),$$

and where c_1, \dots, c_I are given by

$$c_i = \langle \mathbf{f}, \nabla q_i^N \rangle_{\Omega} - \langle \pi_0, \nabla q_i^N \cdot \mathbf{n} \rangle_{\Gamma}. \quad (9)$$

In particular, if $\mathbf{f} \in \mathbf{L}^p(\Omega)$ and $\mathbf{g} \in \mathbf{W}^{2-1/p,p}(\Gamma)$, then $\mathbf{u} \in \mathbf{W}^{2,p}(\Omega)$.

Remark :

- Observe that the following condition

$$\forall \mathbf{v} \in \mathbf{K}_N^{p'}(\Omega), \quad \langle \mathbf{f}, \mathbf{v} \rangle_\Omega - \int_\Gamma \pi_0 \mathbf{v} \cdot \mathbf{n} \, d\sigma = 0, \quad (10)$$

is equivalent to the relations

$$c_i = 0 \quad \text{for all } i = 1, \dots, I.$$

Then, we have reduced to solve the problem (\mathcal{S}'_N) without the constant c_i and (\mathcal{S}'_N) is anything other than (\mathcal{S}_N) .

The assumption on \mathbf{f} in the previous theorem can be weakened by considering the space defined for all $1 < r, p < \infty$:

$$\mathbf{H}_0^{r,p}(\mathbf{curl}, \Omega) = \{\boldsymbol{\varphi} \in \mathbf{L}^r(\Omega); \mathbf{curl} \boldsymbol{\varphi} \in \mathbf{L}^p(\Omega), \boldsymbol{\varphi} \times \mathbf{n} = \mathbf{0} \text{ on } \Gamma\}.$$

which is a Banach space for the norm

$$\|\boldsymbol{\varphi}\|_{\mathbf{H}_0^{r,p}(\mathbf{curl}, \Omega)} = \|\boldsymbol{\varphi}\|_{\mathbf{L}^r(\Omega)} + \|\mathbf{curl} \boldsymbol{\varphi}\|_{\mathbf{L}^p(\Omega)}.$$

We can prove that the space $\mathcal{D}(\Omega)$ is dense in $\mathbf{H}_0^{r',p'}(\mathbf{curl}, \Omega)$ and its dual space can be characterized as:

$$[\mathbf{H}_0^{r',p'}(\mathbf{curl}, \Omega)]' = \{\mathbf{F} + \mathbf{curl} \boldsymbol{\psi}; \mathbf{F} \in \mathbf{L}^r(\Omega), \boldsymbol{\psi} \in \mathbf{L}^p(\Omega)\}. \quad (11)$$

Theorem (Second Version for Weak solutions for (\mathcal{S}'_N))

Let \mathbf{f} , \mathbf{g} and π_0 such that

$$\mathbf{f} \in [\mathbf{H}_0^{r',p'}(\mathbf{curl}, \Omega)]', \quad \mathbf{g} \times \mathbf{n} \in \mathbf{W}^{1-1/p,p}(\Gamma), \quad \pi_0 \in W^{1-1/r,r}(\Gamma),$$

with $r \leq p$ and $\frac{1}{r} \leq \frac{1}{p} + \frac{1}{3}$. Then, the problem (\mathcal{S}'_N) has a unique solution $\mathbf{u} \in \mathbf{W}^{1,p}(\Omega)$, $\pi \in W^{1,r}(\Omega)$ and constants c_1, \dots, c_I satisfying the estimate:

$$\begin{aligned} \|\mathbf{u}\|_{\mathbf{W}^{1,p}(\Omega)} + \|\pi\|_{W^{1,r}(\Omega)} &\leq C \left(\|\mathbf{f}\|_{[\mathbf{H}_0^{r',p'}(\mathbf{curl}, \Omega)]'} \right. \\ &\quad \left. + \|\mathbf{g} \times \mathbf{n}\|_{\mathbf{W}^{1-1/p,p}(\Gamma)} + \|\pi_0\|_{W^{1-1/r,r}(\Gamma)} \right), \end{aligned}$$

and c_1, \dots, c_I are given by (9), where we replace the duality brackets on Ω by

$$\langle \cdot, \cdot \rangle_{\Omega} = \langle \cdot, \cdot \rangle_{[\mathbf{H}_0^{r',p'}(\mathbf{curl}, \Omega)]' \times \mathbf{H}_0^{r',p'}(\mathbf{curl}, \Omega)}.$$

Theorem (Very weak solutions for (\mathcal{S}_N))

Let \mathbf{f} , \mathbf{g} , and π_0 with

$$\mathbf{f} \in [\mathbf{H}_0^{p'}(\mathbf{curl}, \Omega)]', \quad \mathbf{g} \in \mathbf{W}^{-1/p,p}(\Gamma), \quad \pi_0 \in W^{-1/p,p}(\Gamma),$$

and satisfying the compatibility conditions (10). Then, the Stokes problem (\mathcal{S}_N) has exactly one solution $\mathbf{u} \in \mathbf{L}^p(\Omega)$ and $\pi \in L^p(\Omega)/\mathbb{R}$. Moreover, there exists a constant $C > 0$ depending only on p and Ω such that:

$$\begin{aligned} \|\mathbf{u}\|_{\mathbf{L}^p(\Omega)} + \|\pi\|_{L^p(\Omega)/\mathbb{R}} &\leq C \left(\|\mathbf{f}\|_{[\mathbf{H}_0^{p'}(\mathbf{curl}, \Omega)]'} + \|\mathbf{g}\|_{\mathbf{W}^{-1/p,p}(\Gamma)} + \right. \\ &\quad \left. + \|\pi_0\|_{\mathbf{W}^{-1/p,p}(\Gamma)} \right). \end{aligned} \quad (12)$$

To study the case of **Navier boundary conditions**:

$$\mathbf{u} \cdot \mathbf{n} = 0 \quad \text{and} \quad [\mathbf{D}(\mathbf{u})\mathbf{n}]_{\tau} = \mathbf{h},$$

it suffices to observe that

$$[2\mathbf{D}(\mathbf{v})\mathbf{n}]_{\tau} = -\mathbf{curl} \mathbf{v} \times \mathbf{n} - 2\mathbf{\Lambda} \mathbf{v} \quad \text{on } \Gamma,$$

where

$$\mathbf{\Lambda} \mathbf{w} = \sum_{k=1}^2 \left(\mathbf{w}_{\tau} \cdot \frac{\partial \mathbf{n}}{\partial s_k} \right) \boldsymbol{\tau}_k.$$

VI. Oseen and Navier-Stokes Problem with Pressure Boundary Condition

We are interested to study the following problem:

Find \mathbf{u} , q and $\boldsymbol{\alpha} \in \mathbb{R}^I$ satisfying:

$$(\mathcal{NS}) \quad \begin{cases} -\Delta \mathbf{u} + \mathbf{u} \cdot \nabla \mathbf{u} + \nabla q = \mathbf{f} & \text{and } \operatorname{div} \mathbf{u} = \chi & \text{in } \Omega, \\ \mathbf{u} \times \mathbf{n} = \mathbf{g} & & \text{on } \Gamma, \\ q = q_0 \text{ on } \Gamma_0 \text{ and } q = q_0 + \alpha_i & & \text{on } \Gamma_i, \quad i = 1, \dots, I, \\ \int_{\Gamma_i} \mathbf{u} \cdot \mathbf{n} \, d\boldsymbol{\sigma} = 0, \quad i = 1, \dots, I, & & \end{cases}$$

- Note that $\boldsymbol{\alpha}$ is a supplementary unknown Stokes which depends in fact on \mathbf{u}
- If we take $\chi = 0$ and $\mathbf{g} = \mathbf{0}$, unlike the Navier-Stokes problem with Dirichlet boundary conditions de Dirichlet, the property: $\int_{\Omega} (\mathbf{u} \cdot \nabla \mathbf{u}) \cdot \mathbf{u} \, dx = 0$ does not hold.
- But, we have

$$\mathbf{u} \cdot \nabla \mathbf{u} = \operatorname{curl} \mathbf{u} \times \mathbf{u} + \frac{1}{2} \nabla |\mathbf{u}|^2$$

We rewrite then (\mathcal{NS}) under the following form:

$$(\mathcal{NS}_N) \quad \left\{ \begin{array}{ll} -\Delta \mathbf{u} + \mathbf{curl} \mathbf{u} \times \mathbf{u} + \nabla \pi = \mathbf{f} & \text{in } \Omega, \\ \operatorname{div} \mathbf{u} = \chi & \text{in } \Omega, \\ \mathbf{u} \times \mathbf{n} = \mathbf{g} & \text{on } \Gamma, \\ \pi = \pi_0 \text{ sur } \Gamma_0 \text{ et } \pi = \pi_0 + \alpha_i & \text{on } \Gamma_i, \quad i = 1, \dots, I, \\ \int_{\Gamma_i} \mathbf{u} \cdot \mathbf{n} \, d\sigma = 0, \quad i = 1, \dots, I, & \end{array} \right.$$

Remarks.

- We can search directly weak solutions $\mathbf{u} \in \mathbf{H}^1(\Omega)$ and $\pi \in L^2(\Omega)$ of the system (\mathcal{NS}_N) by using a fixed point method.
- We can then obtain solutions $\mathbf{u} \in \mathbf{W}^{1,p}(\Omega)$ for $p > 2$ thanks to the Stokes problem theory.
- The case $p < 2$ to study the (\mathcal{NS}_N) system is more complicated.
- For this reason, we will study the Oseen problem (\mathcal{OS}_N) .

Remarks.

- We can search directly weak solutions $\mathbf{u} \in \mathbf{H}^1(\Omega)$ and $\pi \in L^2(\Omega)$ of the system (\mathcal{NS}_N) by using a fixed point method.
- We can then obtain solutions $\mathbf{u} \in \mathbf{W}^{1,p}(\Omega)$ for $p > 2$ thanks to the Stokes problem theory.
- The case $p < 2$ to study the (\mathcal{NS}_N) system is more complicated.
- For this reason, we will study the Oseen problem (\mathcal{OS}_N) .

Study of problem (\mathcal{OS}_N)

$$(\mathcal{OS}_N) \quad \begin{cases} -\Delta \mathbf{u} + \mathbf{curl} \mathbf{a} \times \mathbf{u} + \nabla \pi = \mathbf{f} & \text{in } \Omega, \\ \operatorname{div} \mathbf{u} = 0 & \text{in } \Omega, \\ \mathbf{u} \times \mathbf{n} = \mathbf{0} & \text{on } \Gamma, \\ \pi = \pi_0 + c_i & \text{sur } \Gamma_i, \quad 0 = 1, \dots, I, \\ \int_{\Gamma_i} \mathbf{u} \cdot \mathbf{n} \, d\sigma = 0, \quad i = 1, \dots, I, \end{cases} \quad (13)$$

where we have take $\chi = 0$ and $\mathbf{g} = \mathbf{0}$. We suppose also that

$$\mathbf{curl} \mathbf{a} \in L^{3/2}(\Omega)$$

We introduce the following Hilbert space:

$$\mathbf{V}_N = \left\{ \mathbf{v} \in H^1(\Omega); \operatorname{div} \mathbf{v} = 0 \text{ in } \Omega, \mathbf{v} \times \mathbf{n} = \mathbf{0} \text{ on } \Gamma \right. \\ \left. \text{and } \int_{\Gamma_i} \mathbf{v} \cdot \mathbf{n} = 0, 1 \leq i \leq I \right\}$$

and recall that

$$\mathbf{v} \mapsto \left(\int_{\Omega} |\operatorname{curl} \mathbf{v}|^2 \right)^{1/2}$$

is a norm on \mathbf{V}_N equivalent to the full norm of $\mathbf{H}^1(\Omega)$.

Before establishing the result of existence of a **weak solution** for the problem (13), we will see in what functional space it is reasonable to take π_0 and to find the **pressure** π appearing in (13), knowing that we are first interested to velocity fields in $\mathbf{u} \in \mathbf{H}^1(\Omega)$ with $\mathbf{f} \in \mathbf{L}^{6/5}(\Omega)$. With a such vector \mathbf{u} , we have $\mathbf{curl} \mathbf{a} \times \mathbf{u} \in \mathbf{L}^{6/5}(\Omega) \hookrightarrow \mathbf{H}^{-1}(\Omega)$. Since $\Delta \mathbf{u} \in \mathbf{H}^{-1}(\Omega)$, we deduce from the first equation in (13) that $\nabla \pi \in \mathbf{H}^{-1}(\Omega)$. Then the pressure π belongs to $L^2(\Omega)$. Furthermore,

$$-\Delta \pi = \operatorname{div} \mathbf{f} - \operatorname{div} (\mathbf{curl} \mathbf{a} \times \mathbf{u}) \quad \text{in } \Omega,$$

so that $\Delta \pi \in W^{-1,6/5}(\Omega)$ and the **trace** of π on Γ belongs to $H^{-1/2}(\Gamma)$ so that we must assume that $\pi_0 \in H^{-1/2}(\Gamma)$.

Theorem

Let $\mathbf{f} \in \mathbf{L}^{6/5}(\Omega)$, $\pi_0 \in H^{-1/2}(\Gamma)$ and $\mathbf{a} \in \mathcal{D}'(\Omega)$ such that $\mathbf{curl} \mathbf{a} \in \mathbf{L}^{3/2}(\Omega)$.
Then, the problem:

$$\text{Find } (\mathbf{u}, \pi, \mathbf{c}) \in \mathbf{V}_N \times L^2(\Omega) \times \mathbb{R}^{I+1} \text{ satisfying (13) with } \langle \pi, 1 \rangle_\Gamma = 0 \quad (14)$$

is equivalent to the problem: Find $\mathbf{u} \in \mathbf{V}_N$ such that

$$\forall \mathbf{v} \in \mathbf{V}_N, \quad \int_{\Omega} \mathbf{curl} \mathbf{u} \cdot \mathbf{curl} \mathbf{v} \, dx + \int_{\Omega} (\mathbf{curl} \mathbf{a} \times \mathbf{u}) \cdot \mathbf{v} = \int_{\Omega} \mathbf{f} \cdot \mathbf{v} \, dx - \langle \pi_0, \mathbf{v} \cdot \mathbf{n} \rangle_\Gamma \quad (15)$$

and find constants c_0, \dots, c_I satisfying $\sum_{i=0}^I c_i \text{mes } \Gamma_i + \langle \pi_0, 1 \rangle_\Gamma = 0$ and such that for any $i = 1, \dots, I$:

$$c_i - c_0 = \int_{\Omega} \mathbf{f} \cdot \nabla q_i^N \, dx - \int_{\Omega} (\mathbf{curl} \mathbf{a} \times \mathbf{u}) \cdot \nabla q_i^N \, dx - \langle \pi_0, \nabla q_i^N \cdot \mathbf{n} \rangle_\Gamma. \quad (16)$$

Using the **Lax Milgram theorem** and some **regularity** result of the **Laplacian**, we prove the following theorem.

Theorem

Let $\mathbf{f} \in \mathbf{L}^{6/5}(\Omega)$, $\mathbf{curl} \mathbf{a} \in \mathbf{L}^{3/2}(\Omega)$ and $\pi_0 \in H^{-1/2}(\Gamma)$, then the problem (13) has a unique solution $(\mathbf{u}, \pi, \mathbf{c}) \in \mathbf{H}^1(\Omega) \times L^2(\Omega) \times \mathbb{R}^{I+1}$ with $\langle \pi, 1 \rangle_\Gamma = 0$ and we have the following estimates:

$$\|\mathbf{u}\|_{\mathbf{H}^1(\Omega)} \leq C(\|\mathbf{f}\|_{\mathbf{L}^{6/5}(\Omega)} + \|\pi_0\|_{H^{-1/2}(\Gamma)}), \quad (17)$$

$$\|\pi\|_{L^2(\Omega)} \leq C(1 + \|\mathbf{curl} \mathbf{a}\|_{\mathbf{L}^{3/2}(\Omega)})(\|\mathbf{f}\|_{\mathbf{L}^{6/5}(\Omega)} + \|\pi_0\|_{H^{-1/2}(\Gamma)}), \quad (18)$$

where $\mathbf{c} = (c_0, \dots, c_I)$. Moreover, if $\pi_0 \in W^{1/6, 6/5}(\Gamma)$ and Ω is $\mathcal{C}^{2,1}$, then $\mathbf{u} \in \mathbf{W}^{2, 6/5}(\Omega)$ and $\pi \in W^{1, 6/5}(\Omega)$.

Remarque

Even if the pressure π change in $\pi - c_0$, the system (13) is equivalent to the following type-Oseen problem:

$$(\mathcal{OS}_N) \quad \begin{cases} -\Delta \mathbf{u} + \mathbf{curl} \mathbf{a} \times \mathbf{u} + \nabla \pi = \mathbf{f} & \text{and } \operatorname{div} \mathbf{u} = 0 & \text{in } \Omega, \\ \mathbf{u} \times \mathbf{n} = \mathbf{0} & & \text{on } \Gamma, \\ \pi = \pi_0 & \text{on } \Gamma_0, \quad \text{and } \pi = \pi_0 + \alpha_i, \quad i = 1, \dots, I, & \text{on } \Gamma_i, \\ \int_{\Gamma_i} \mathbf{u} \cdot \mathbf{n} \, d\sigma = 0, \quad i = 1, \dots, I, & & \end{cases}$$

where the unknowns constants satisfy for any $i = 1, \dots, I$:

$$\alpha_i = \int_{\Omega} \mathbf{f} \cdot \nabla q_i^N \, dx - \int_{\Omega} (\mathbf{curl} \mathbf{a} \times \mathbf{u}) \cdot \nabla q_i^N \, dx - \langle \pi_0, \nabla q_i^N \cdot \mathbf{n} \rangle_{\Gamma}.$$

But, it is clear that the new pressure π does not satisfy the condition $\langle \pi, 1 \rangle_{\Gamma} = 0$.

Remarque

If we suppose that $\mathbf{f} \in [\mathbf{H}_0^{6,2}(\mathbf{curl}, \Omega)]'$, $\mathbf{curl} \mathbf{a} \in L^{3/2}(\Omega)$ and $\pi_0 \in H^{-1/2}(\Gamma)$, then the problems (14) and (15)-(16) are again equivalent, with the difference that we use here the *duality brackets* between $[\mathbf{H}_0^{6,2}(\mathbf{curl}, \Omega)]'$ and $\mathbf{H}_0^{6,2}(\mathbf{curl}, \Omega)$ in place of the integral on Ω in the right hand side of (15) and the *density* of $\mathcal{D}_\sigma(\bar{\Omega}) \times \mathcal{D}(\bar{\Omega})$ in the space

$$\mathcal{M} = \{(\mathbf{u}, \pi) \in \mathbf{H}_\sigma^1(\Omega) \times L^2(\Omega); -\Delta \mathbf{u} + \nabla \pi \in [\mathbf{H}_0^{6,2}(\mathbf{curl}, \Omega)]'\}.$$

It is easy now to extend Theorem 2 to the case where $\mathbf{f} \in [\mathbf{H}_0^{6,2}(\mathbf{curl}, \Omega)]'$, the *divergence operator* does not vanish and the case of *nonhomogeneous boundary conditions*.

Theorem

Let $\mathbf{f} \in [\mathbf{H}_0^{6,2}(\mathbf{curl}, \Omega)]'$, $\mathbf{curl} \mathbf{a} \in L^{3/2}(\Omega)$, $\chi \in W^{1,6/5}(\Omega)$, $\pi_0 \in H^{-1/2}(\Gamma)$ and $\mathbf{g} \in \mathbf{H}^{1/2}(\Gamma)$. Then the problem

$$\begin{cases} -\Delta \mathbf{u} + \mathbf{curl} \mathbf{a} \times \mathbf{u} + \nabla \pi = \mathbf{f} & \text{and } \operatorname{div} \mathbf{u} = \chi & \text{in } \Omega, \\ \mathbf{u} \times \mathbf{n} = \mathbf{g} \times \mathbf{n} & & \text{on } \Gamma, \\ \pi = \pi_0 & \text{on } \Gamma_0, & \text{and } \pi = \pi_0 + \alpha_i, \quad i = 1, \dots, I & \text{on } \Gamma_i, \\ \int_{\Gamma_i} \mathbf{u} \cdot \mathbf{n} \, d\sigma = 0, & i = 1, \dots, I, & & \end{cases} \quad (19)$$

has a unique solution $(\mathbf{u}, \pi, \boldsymbol{\alpha}) \in \mathbf{H}^1(\Omega) \times L^2(\Omega) \times \mathbb{R}^I$ verifying the estimate:

$$\begin{aligned} \|\mathbf{u}\|_{\mathbf{H}^1(\Omega)} &\leq C \left(\|\mathbf{f}\|_{[\mathbf{H}_0^{6,2}(\mathbf{curl}, \Omega)]'} + \|\pi_0\|_{H^{-1/2}(\Gamma)} + (1 + \|\mathbf{curl} \mathbf{a}\|_{L^{3/2}(\Omega)}) \times \right. \\ &\quad \left. \times (\|\chi\|_{W^{1,6/5}(\Omega)} + \|\mathbf{g}\|_{\mathbf{H}^{1/2}(\Gamma)}) \right), \end{aligned}$$

$$\begin{aligned} \|\pi\|_{L^2(\Omega)} &\leq C (1 + \|\mathbf{curl} \mathbf{a}\|_{L^{3/2}(\Omega)}) \left(\|\mathbf{f}\|_{[\mathbf{H}_0^{6,2}(\mathbf{curl}, \Omega)]'} + \|\pi_0\|_{H^{-1/2}(\Gamma)} + \right. \\ &\quad \left. + (1 + \|\mathbf{curl} \mathbf{a}\|_{L^{3/2}(\Omega)}) \times (\|\chi\|_{W^{1,6/5}(\Omega)} + \|\mathbf{g}\|_{\mathbf{H}^{1/2}(\Gamma)}) \right), \end{aligned}$$

where $\boldsymbol{\alpha} = (\alpha_1, \dots, \alpha_I)$. Moreover, if $\mathbf{f} \in L^{6/5}(\Omega)$, $\pi_0 \in W^{1/6,6/5}(\Gamma)$, $\mathbf{g} \in W^{7/6,6/5}(\Gamma)$ and Ω is $\mathcal{C}^{2,1}$, then $\mathbf{u} \in W^{2,6/5}(\Omega)$ and $\pi \in W^{1,6/5}(\Omega)$.

- **Strong Solutions** when $p \geq 6/5$.

In the rest of this talk, we suppose that Ω is $C^{2,1}$ and we are interested in the study of **strong solutions** for the system (\mathcal{OS}_N) .

When $p < \frac{3}{2}$, because the embedding $W^{2,p}(\Omega) \hookrightarrow W^{1,p^*}(\Omega)$, the term $\mathbf{curl} \mathbf{a} \times \mathbf{u} \in L^p(\Omega)$ and we can use the **regularity results** on the Stokes problem.

But this is not more the case when $p \geq \frac{3}{2}$ and that $\mathbf{curl} \mathbf{a}$ belongs only to $L^{3/2}(\Omega)$.

We give in the following theorem the good conditions to ensure the existence of strong solutions.

Theorem

Let $p \geq 6/5$,

$$\mathbf{f} \in L^p(\Omega), \quad \pi_0 \in W^{1-1/p,p}(\Gamma), \quad \mathbf{curl} \mathbf{a} \in L^s(\Omega)$$

with

$$s = \frac{3}{2} \text{ if } p < \frac{3}{2}, \quad s = p \text{ if } p > \frac{3}{2}, \quad s = \frac{3}{2} + \varepsilon \text{ if } p = \frac{3}{2}, \quad (20)$$

for $\varepsilon > 0$ arbitrary. Then the solution (\mathbf{u}, π) given by the previous theorem belongs to $\mathbf{W}^{2,p}(\Omega) \times W^{1,p}(\Omega)$ and satisfies the estimate:

$$\|\mathbf{u}\|_{\mathbf{W}^{2,p}(\Omega)} + \|\pi\|_{W^{1,p}(\Omega)} \leq C(1 + \|\mathbf{curl} \mathbf{a}\|_{L^s(\Omega)}) (\|\mathbf{f}\|_{L^p(\Omega)} + \|\pi_0\|_{W^{1-1/p,p}(\Gamma)}).$$

- Generalized Solutions with $(p > 2)$:

Theorem

Let $p > 2$. Let $\mathbf{f} \in [H_0^{r',p'}(\mathbf{curl}, \Omega)]'$, $\chi \in W^{1,r}(\Omega)$ and $\mathbf{g} \in W^{1-1/p,p}(\Gamma)$. We suppose that $\pi_0 \in W^{1-1/r,r}(\Gamma)$ and $\mathbf{curl} \mathbf{a} \in L^s(\Omega)$ with $\frac{1}{r} = \frac{1}{p} + \frac{1}{3}$ and s satisfies:

$$s = \frac{3}{2} \text{ if } 2 < p < 3, \quad s = \frac{3}{2} + \varepsilon \text{ if } p = 3 \text{ and } s = r \text{ if } p > 3,$$

for some arbitrary $\varepsilon > 0$. Then the problem (19) has a unique solution $(\mathbf{u}, \pi, \boldsymbol{\alpha}) \in W^{1,p}(\Omega) \times W^{1,r}(\Omega) \times \mathbb{R}^I$ satisfying the estimate

$$\begin{aligned} \|\mathbf{u}\|_{W^{1,p}(\Omega)} + \|\pi\|_{W^{1,r}(\Omega)} &\leq C(1 + \|\mathbf{curl} \mathbf{a}\|_{L^s(\Omega)})^2 \left(\|\mathbf{f}\|_{[H_0^{r',p'}(\mathbf{curl}, \Omega)]'} + \right. \\ &\quad \left. + \|\mathbf{g}\|_{W^{1-1/p,p}(\Gamma)} + \|\pi_0\|_{W^{1-1/r,r}(\Gamma)} + \|\chi\|_{W^{1,r}(\Omega)} \right) \end{aligned} \quad (21)$$

where $\boldsymbol{\alpha} = (\alpha_1, \dots, \alpha_I)$.

- Generalized Solutions ($p < 2$):

Using a duality argument, we obtain the following result :

Theorem

We suppose that $p < 2$. Soit $\mathbf{f} \in [\mathbf{H}_0^{r',p'}(\mathbf{curl}, \Omega)]'$, $\mathbf{curl} \mathbf{a} \in L^s(\Omega)$ and $\pi_0 \in W^{1-1/r,r}(\Gamma)$ with

$$r = 1 + \epsilon' \text{ if } p < \frac{3}{2}, \quad r = \frac{9 + 6\epsilon}{9 + 2\epsilon} \text{ if } p = \frac{3}{2} \text{ and } r = \frac{3p}{3 + p} \text{ if } \frac{3}{2} < p < 2, \quad (22)$$

$$s = (1 + \epsilon') \frac{3p}{4p - 3 - \epsilon'(3 - p)} \text{ if } p < \frac{3}{2}, \quad s = \frac{3}{2} + \epsilon \text{ if } p = \frac{3}{2} \text{ and } s = \frac{3}{2} \text{ if } \frac{3}{2} < p < 2, \quad (23)$$

where $\epsilon, \epsilon' > 0$ are arbitrary. Problem (\mathcal{OS}_N) has a unique solution $(\mathbf{u}, \pi, \boldsymbol{\alpha}) \in \mathbf{W}^{1,p}(\Omega) \times W^{1,r}(\Omega) \times \mathbb{R}^I$ satisfying the estimate:

$$\|\mathbf{u}\|_{\mathbf{W}^{1,p}(\Omega)} \leq C(1 + \|\mathbf{curl} \mathbf{a}\|_{L^s(\Omega)})^2 (\|\mathbf{f}\|_{[\mathbf{H}_0^{r',p'}(\mathbf{curl}, \Omega)]'} + \|\pi_0\|_{W^{1-1/r,r}(\Omega)}),$$

$$\|\pi\|_{W^{1,r}(\Omega)} \leq C(1 + \|\mathbf{curl} \mathbf{a}\|_{L^s(\Omega)})^3 (\|\mathbf{f}\|_{[\mathbf{H}_0^{r',p'}(\mathbf{curl}, \Omega)]'} + \|\pi_0\|_{W^{1-1/r,r}(\Omega)})$$

The Navier-Stokes problem (\mathcal{NS}_N)

$$(\mathcal{NS}_N) \quad \left\{ \begin{array}{ll} -\Delta \mathbf{u} + \mathbf{curl} \mathbf{u} \times \mathbf{u} + \nabla \pi = \mathbf{f} & \text{in } \Omega, \\ \operatorname{div} \mathbf{u} = \chi & \text{in } \Omega, \\ \mathbf{u} \times \mathbf{n} = \mathbf{g} & \text{on } \Gamma, \\ \pi = \pi_0 \text{ on } \Gamma_i \text{ and } \pi = \pi_0 + c_i & \text{on } \Gamma_i, \\ \int_{\Gamma_i} \mathbf{u} \cdot \mathbf{n} \, d\boldsymbol{\sigma} = 0, \quad i = 1, \dots, I, & \end{array} \right.$$

In the search of a proof of the existence of generalized solution for the Navier-Stokes equations (\mathcal{NS}_N), we consider the case of small enough data.

Theorem

Let $\mathbf{f} \in [\mathbf{H}_0^{r',p'}(\mathbf{curl}, \Omega)]'$, $\chi \in W^{1,r}(\Omega)$, $\mathbf{g} \in \mathbf{W}^{1-1/p,p}(\Gamma)$, $\pi_0 \in W^{1-1/r,r}(\Gamma)$ with $\frac{3}{2} < p$ and $r = \frac{3p}{3+p}$.

i) There exists a constant $\alpha_1 > 0$ such that, if

$$\|\mathbf{f}\|_{[\mathbf{H}_0^{r',p'}(\mathbf{curl}, \Omega)]'} + \|\chi\|_{W^{1,r}(\Omega)} + \|\mathbf{g}\|_{\mathbf{W}^{1-1/p,p}(\Gamma)} + \|\pi_0\|_{W^{1-1/r,r}(\Gamma)} \leq \alpha_1,$$

then, there exists a solution $(\mathbf{u}, \pi, \mathbf{c}) \in \mathbf{W}^{1,p}(\Omega) \times W^{1,r}(\Omega) \times \mathbb{R}^I$ to problem (\mathcal{NS}_N) verifying the estimate

$$\|\mathbf{u}\|_{\mathbf{W}^{1,p}(\Omega)} \leq C(\|\mathbf{f}\|_{[\mathbf{H}_0^{r',p'}(\mathbf{curl}, \Omega)]'} + \|\chi\|_{W^{1,r}(\Omega)} + \|\mathbf{g}\|_{\mathbf{W}^{1-1/p,p}(\Gamma)} + \|\pi_0\|_{W^{1-1/r,r}(\Gamma)}), \quad (24)$$

with $c_i = \langle \mathbf{f}, \nabla q_i \rangle_{\Omega_{r',p'}} + \int_{\Gamma} (\chi - \pi_0) \nabla q_i^N \cdot \mathbf{n} - \int_{\Omega} (\mathbf{curl} \mathbf{u} \times \mathbf{u}) \cdot \nabla q_i^N$.

ii) Moreover, there exists a constant $\alpha_2 \in]0, \alpha_1]$ such that this solution is unique, if

$$\|\mathbf{f}\|_{[\mathbf{H}_0^{r',p'}(\mathbf{curl}, \Omega)]'} + \|\chi\|_{W^{1,r}(\Omega)} + \|\mathbf{g}\|_{\mathbf{W}^{1-1/p,p}(\Gamma)} + \|\pi_0\|_{W^{1-1/r,r}(\Gamma)} \leq \alpha_2.$$

For Further Reading



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