



HAL
open science

Weak solutions for the Oseen system in 2D and when the given velocity is not sufficiently regular

Chérif Amrouche, M A Rodríguez-Bellido

► **To cite this version:**

Chérif Amrouche, M A Rodríguez-Bellido. Weak solutions for the Oseen system in 2D and when the given velocity is not sufficiently regular. Applied Mathematics Letters, 2019. hal-02494791

HAL Id: hal-02494791

<https://hal.science/hal-02494791>

Submitted on 29 Feb 2020

HAL is a multi-disciplinary open access archive for the deposit and dissemination of scientific research documents, whether they are published or not. The documents may come from teaching and research institutions in France or abroad, or from public or private research centers.

L'archive ouverte pluridisciplinaire **HAL**, est destinée au dépôt et à la diffusion de documents scientifiques de niveau recherche, publiés ou non, émanant des établissements d'enseignement et de recherche français ou étrangers, des laboratoires publics ou privés.

Weak solutions for the Oseen system in 2D and when the given velocity is not sufficiently regular

C. Amrouche^{a,*}, M. A. Rodríguez-Bellido^b

^a*Laboratoire de Mathématiques et de Leurs Applications, CNRS UMR 5142, Université de Pau et des Pays de l'Adour, IPRA, Avenue de l'Université- 64000 Pau (France)*

^b*Dpto. Ecuaciones Diferenciales y Análisis Numérico and IMUS, Universidad de Sevilla, Facultad de Matemáticas, C/ Tarfia, S/N, 41012 Sevilla (Spain)*

Abstract

The aim of this work is twofold: proving the existence of solution $(\mathbf{u}, \pi) \in \mathbf{H}^1(\Omega) \times \mathbf{L}^2(\Omega)$ in bounded domains of \mathbb{R}^2 and the whole plane for the Oseen problem (O) for solenoidal vector fields \mathbf{v} in $\mathbf{L}^2(\Omega)$, and analyzing the same problem in bounded domains of \mathbb{R}^n for $n = 2, 3$ when $h = 0$, $\mathbf{g} = \mathbf{0}$ and the solenoidal field \mathbf{v} belongs to $\mathbf{L}^s(\Omega)$ for $s < n$.

Keywords: Oseen equations, stationary solutions, irregular data, Hardy spaces

2010 MSC: 35Q35, 25J15, 76D03, 76D07

1. Introduction

This work is dedicated to the study of some existence aspect related to the Oseen problem in bounded domain $\Omega \subset \mathbb{R}^n$, $n = 2, 3$:

$$(O) - \Delta \mathbf{u} + \mathbf{v} \cdot \nabla \mathbf{u} + \nabla \pi = \mathbf{f}, \quad \nabla \cdot \mathbf{u} = h \quad \text{in } \Omega, \quad \mathbf{u} = \mathbf{g} \quad \text{on } \Gamma.$$

In the 3-dimensional case, the existence of weak solutions $(\mathbf{u}, \pi) \in \mathbf{H}^1(\Omega) \times L^2(\Omega)$, regular solution in $\mathbf{H}^2(\Omega) \times H^1(\Omega)$ and $\mathbf{W}^{1,p}(\Omega) \times L^p(\Omega)$ (and intermediate Sobolev spaces) together with the analysis of the existence of very weak solutions in $\mathbf{L}^p(\Omega) \times W^{-1,p}(\Omega)$ have been analyzed by the authors in [1], assuming \mathbf{v} a solenoidal field belonging to $\mathbf{L}^s(\Omega)$ for $s \geq 3$ (from now on, we will denote this solenoidal space by $\mathbf{L}_\sigma^s(\Omega)$). However, the existence of solution for the 2-dimensional Oseen system has not been attacked in [1] because the “logical” assumption of considering the solenoidal field $\mathbf{v} \in \mathbf{L}^2(\Omega)$ (in order to obtain weak solutions for (O)) poses some difficulties in the treatment of the convective term $(\mathbf{v} \cdot \nabla) \mathbf{u}$: On the one hand, it is not clear if the bilinear form associated is coercive and continuous. Some related results can be found in [2] for the scalar case (instead of considering a vector field solution \mathbf{u} , one considers a scalar unknown θ) and for $\mathbf{g} = \mathbf{0}$. On the other hand, when $\Omega = \mathbb{R}^2$ an additional awkwardness appears because

*Corresponding author

Email addresses: cherif.amrouche@univ-pau.fr (C. Amrouche), angeles@us.es (M. A. Rodríguez-Bellido)

even if we can prove $\nabla \mathbf{u} \in \mathbf{L}^2(\mathbb{R}^2)$, it is not evident that $\mathbf{u} \in \mathbf{L}^p(\mathbb{R}^2)$ (for any p). Giving
 15 a successful answer to both previous problems is our first aim.

Our second aim is to give a first answer to the question of the existence of solution for the Oseen problem (O) when \mathbf{v} only belongs to $\mathbf{L}_\sigma^s(\Omega)$, with $s < n$ and $n = 2, 3$.

2. Solutions for the Oseen problem in the 2-dimensional case

The existence of weak solutions in $\mathbf{H}^1(\Omega)$ for Problem (O) in 2-dimensional domains is not known when a solenoidal field \mathbf{v} that only belongs to $\mathbf{L}^2(\Omega)$ is considered. In this case, the term $(\mathbf{v} \cdot \nabla)\mathbf{u}$ belongs only to $\mathbf{L}^1(\Omega)$. It is then not clear neither if the bilinear form associated to the Problem (O), with $h = 0$ and $\mathbf{g} = \mathbf{0}$:

$$a(\mathbf{u}, \mathbf{w}) = \int_{\Omega} \nabla \mathbf{u} \cdot \nabla \mathbf{w} \, dx + \int_{\Omega} (\mathbf{v} \cdot \nabla)\mathbf{u} \cdot \mathbf{w} \, dx$$

is coercive on the space $\mathbf{V}(\Omega) = \{\mathbf{w} \in \mathbf{H}_0^1(\Omega); \operatorname{div} \mathbf{w} = 0 \text{ in } \Omega\}$ nor if it is continuous on $\mathbf{V}(\Omega) \times \mathbf{V}(\Omega)$. In order to overcome this difficulty, we use the Hardy space $\mathcal{H}^1(\mathbb{R}^2)$. One equivalent definition of such a space (in the n -dimensional case) is ([3]):

$$\mathcal{H}^1(\mathbb{R}^n) = \{f \in L^1(\mathbb{R}^n), R_j f \in L^1(\mathbb{R}^n), 1 \leq j \leq n\} \quad \text{where } R_j = \frac{\partial}{\partial x_j} (-\Delta)^{-1/2}.$$

A partial study of the *BMO* spaces (Bounded Mean Oscillation) will be also necessary taking into account the duality between \mathcal{H}^1 and the *BMO* (see [4]). Moreover, the *VMO*-space (Vanishing Mean Oscillator) is a subspace of the *BMO*: a function f in *BMO*(\mathbf{R}^n) is said to be in *VMO*(\mathbf{R}^n) if

$$\lim_{r \rightarrow 0} \sup_{\mathbf{x}_0 \in \mathbb{R}^n} \frac{1}{r^n} \int_{B(\mathbf{x}_0, r)} |f - \bar{f}| \, d\mathbf{x} = 0, \quad \text{where } \bar{f} = \frac{1}{|B(\mathbf{x}_0, r)|} \int_{B(\mathbf{x}_0, r)} f.$$

It is also crucial the fact that $H^1(\mathbb{R}^2) \hookrightarrow VMO(\mathbb{R}^2)$ (see [5]).

20 With these ingredients, we will prove one of the two main results of this work, namely Theorem 2.2 in bounded domains and Theorem 2.5 if $\Omega = \mathbb{R}^2$. In order to prove them, we use the following result:

Lemma 2.1. *Assume $\mathbf{v} \in \mathbf{L}_\sigma^2(\Omega)$ and $y \in H_0^1(\Omega)$. Then $(\mathbf{v} \cdot \nabla)y \in H^{-1}(\Omega)$ and*

$$\|(\mathbf{v} \cdot \nabla)y\|_{H^{-1}(\Omega)} \leq C \|\mathbf{v}\|_{\mathbf{L}^2(\Omega)} \|\nabla y\|_{\mathbf{L}^2(\Omega)}. \quad (1)$$

Moreover, we have that

$$\langle \mathbf{v} \cdot \nabla z, z \rangle_{\mathbf{H}^{-1}(\Omega) \times \mathbf{H}_0^1(\Omega)} = 0 \quad \text{for all } z \in \mathbf{H}_0^1(\Omega). \quad (2)$$

PROOF. Indeed, considering $\mathbf{w} \in \mathbf{L}^2(\mathbb{R}^2)$ the extension of \mathbf{v} to \mathbb{R}^2 given by: $\mathbf{w} = \mathbf{v}$ in Ω , and $\mathbf{w} = \nabla \theta$ in $\Omega' = \mathbb{R}^2 \setminus \bar{\Omega}$ where θ is the solution of the following problem:

$$\Delta \theta = 0 \text{ in } \Omega', \quad \frac{\partial \theta}{\partial \mathbf{n}} = -\mathbf{v} \cdot \mathbf{n} \text{ on } \Gamma,$$

with $\nabla\theta \in \mathbf{L}^2(\Omega')$ that satisfies

$$\|\nabla\theta\|_{\mathbf{L}^2(\Omega')} \leq C \|\mathbf{v} \cdot \mathbf{n}\|_{H^{-1/2}(\Gamma)} \leq C \|\mathbf{v}\|_{\mathbf{L}^2(\Omega)}$$

because $\nabla \cdot \mathbf{v} = 0$ in Ω . Moreover, $\nabla \cdot \mathbf{v} = 0$ in Ω implies $\langle \mathbf{v} \cdot \mathbf{n}, 1 \rangle_{\Gamma} = 0$ and the existence of θ is ensured by Theorem 3.1 [6]. Observe that $\nabla \cdot \mathbf{w} = 0$ in \mathbb{R}^2 because for $\varphi \in \mathcal{D}(\mathbb{R}^2)$:

$$\langle \nabla \cdot \mathbf{w}, \varphi \rangle = - \int_{\Omega} \mathbf{v} \cdot \nabla \varphi \, d\mathbf{x} - \int_{\Omega'} \nabla \theta \cdot \nabla \varphi \, d\mathbf{x} = \langle \mathbf{v} \cdot \mathbf{n}, \varphi \rangle_{\Gamma} - \langle \mathbf{v} \cdot \mathbf{n}, \varphi \rangle_{\Gamma} = 0,$$

and $\|\mathbf{w}\|_{\mathbf{L}^2(\mathbb{R}^2)} \leq C \|\mathbf{v}\|_{\mathbf{L}^2(\Omega)}$. On the other hand, we consider \tilde{y} the extension by zero of y that satisfies $\tilde{y} \in H^1(\mathbb{R}^2)$. Using Theorem II.2 point 2) or Theorem II.1 point 2) in [3], we can deduce that $\mathbf{w} \cdot \nabla \tilde{y} \in \mathcal{H}^1(\mathbb{R}^2)$ and the bound

$$\|\mathbf{w} \cdot \nabla \tilde{y}\|_{\mathcal{H}^1(\mathbb{R}^2)} \leq C \|\mathbf{w}\|_{\mathbf{L}^2(\mathbb{R}^2)} \|\nabla \tilde{y}\|_{\mathbf{L}^2(\mathbb{R}^2)} \leq C \|\mathbf{v}\|_{\mathbf{L}^2(\Omega)} \|\nabla y\|_{\mathbf{L}^2(\Omega)}.$$

Now, we have to prove that $\mathbf{v} \cdot \nabla y \in H^{-1}(\Omega)$ and $\langle \mathbf{v} \cdot \nabla y, y \rangle_{H^{-1}(\Omega) \times H_0^1(\Omega)} = 0$. Indeed, for $\varphi \in \mathcal{D}(\Omega)$

$$\begin{aligned} \left| \int_{\Omega} \varphi \mathbf{v} \cdot \nabla y \, d\mathbf{x} \right| &= \left| \int_{\mathbb{R}^2} \tilde{\varphi} \mathbf{w} \cdot \nabla \tilde{y} \, d\mathbf{x} \right| \leq \|\mathbf{w} \cdot \nabla \tilde{y}\|_{\mathcal{H}^1(\mathbb{R}^2)} \|\tilde{\varphi}\|_{BMO(\mathbb{R}^2)} \\ &\leq C \|\mathbf{v}\|_{\mathbf{L}^2(\Omega)} \|\nabla y\|_{\mathbf{L}^2(\Omega)} \|\tilde{\varphi}\|_{H^1(\mathbb{R}^2)} \\ &\leq C \|\mathbf{v}\|_{\mathbf{L}^2(\Omega)} \|\nabla y\|_{\mathbf{L}^2(\Omega)} \|\varphi\|_{H^1(\Omega)} \end{aligned}$$

because $H^1(\mathbb{R}^2) \hookrightarrow VMO(\mathbb{R}^2) \hookrightarrow BMO(\mathbb{R}^2)$. In that way, as $\mathcal{D}(\Omega)$ is dense in $H_0^1(\Omega)$, we can deduce that $\mathbf{v} \cdot \nabla y \in H^{-1}(\Omega)$ and estimate (1).

For the proof of (2), let us consider $\mathbf{z}_k \in \mathcal{D}(\Omega)$ be such that $\mathbf{z}_k \rightarrow \mathbf{z}$ in $\mathbf{H}_0^1(\Omega)$. Then,

$$\begin{aligned} &|\langle \mathbf{v} \cdot \nabla \mathbf{z}, \mathbf{z} \rangle_{\mathbf{H}^{-1}(\Omega) \times \mathbf{H}_0^1(\Omega)} - \langle \mathbf{v} \cdot \nabla \mathbf{z}_k, \mathbf{z}_k \rangle_{\mathbf{H}^{-1}(\Omega) \times \mathbf{H}_0^1(\Omega)}| \\ &\leq |\langle \mathbf{v} \cdot \nabla (\mathbf{z} - \mathbf{z}_k), \mathbf{z} \rangle_{\mathbf{H}^{-1}(\Omega) \times \mathbf{H}_0^1(\Omega)}| + |\langle \mathbf{v} \cdot \nabla \mathbf{z}_k, (\mathbf{z}_k - \mathbf{z}) \rangle_{\mathbf{H}^{-1}(\Omega) \times \mathbf{H}_0^1(\Omega)}| \end{aligned}$$

25 Using (1) and the convergence of \mathbf{z}_k to \mathbf{z} in $\mathbf{H}_0^1(\Omega)$, both duality terms on the right-hand-side of the previous inequality tend to 0 when $k \rightarrow +\infty$.

Finally, from $\langle \mathbf{v} \cdot \nabla \mathbf{z}_k, \mathbf{z}_k \rangle_{\mathbf{H}^{-1}(\Omega) \times \mathbf{H}_0^1(\Omega)} = 0$, we can deduce (2). \square

Theorem 2.2 (Existence of weak solution for (O)). *Let Ω be a Lipschitz bounded domain in \mathbb{R}^2 . Let*

$$\mathbf{f} \in \mathbf{H}^{-1}(\Omega), \quad \mathbf{v} \in \mathbf{L}_\sigma^2(\Omega), \quad h \in L^2(\Omega) \quad \text{and} \quad \mathbf{g} \in \mathbf{H}^{1/2}(\Gamma)$$

satisfy the compatibility condition

$$\int_{\Omega} h(\mathbf{x}) \, d\mathbf{x} = \int_{\partial\Omega} \mathbf{g} \cdot \mathbf{n} \, d\sigma. \quad (3)$$

Then, the problem (O) has a unique solution $(\mathbf{u}, \pi) \in \mathbf{H}^1(\Omega) \times L^2(\Omega)/\mathbb{R}$. Moreover, there exist some constants $C_1 > 0$ and $C_2 > 0$ such that:

$$\|\mathbf{u}\|_{\mathbf{H}^1(\Omega)} \leq C_1 \left(\|\mathbf{f}\|_{\mathbf{H}^{-1}(\Omega)} + (1 + \|\mathbf{v}\|_{\mathbf{L}^2(\Omega)}) (\|h\|_{L^2(\Omega)} + \|\mathbf{g}\|_{\mathbf{H}^{1/2}(\Gamma)}) \right), \quad (4)$$

$$\|\pi\|_{L^2(\Omega)/\mathbb{R}} \leq C_2 \left(\|\mathbf{f}\|_{\mathbf{H}^{-1}(\Omega)} + (1 + \|\mathbf{v}\|_{\mathbf{L}^2(\Omega)}) (\|h\|_{L^2(\Omega)} + \|\mathbf{g}\|_{\mathbf{H}^{1/2}(\Gamma)}) \right), \quad (5)$$

30 where $C_1 = C(\Omega)$ and $C_2 = C_1 (1 + \|\mathbf{v}\|_{\mathbf{L}^2(\Omega)})$.

PROOF. Although some parts of this proof are identical to the proof made in [1], we include the whole argument here for completeness. In order to prove the existence of solution, first (using Lemma 3.3 in [7], for instance) we lift the boundary and the divergence data. Then, there exists $\mathbf{u}_0 \in \mathbf{H}^1(\Omega)$ such that $\nabla \cdot \mathbf{u}_0 = h$ in Ω , $\mathbf{u}_0 = \mathbf{g}$ on Γ and:

$$\|\mathbf{u}_0\|_{\mathbf{H}^1(\Omega)} \leq C (\|h\|_{L^2(\Omega)} + \|\mathbf{g}\|_{\mathbf{H}^{1/2}(\Gamma)}). \quad (6)$$

Therefore, it remains to find $(\mathbf{z}, \pi) = (\mathbf{u} - \mathbf{u}_0, \pi)$ in $\mathbf{H}_0^1(\Omega) \times L^2(\Omega)$ such that:

$$-\Delta \mathbf{z} + \mathbf{v} \cdot \nabla \mathbf{z} + \nabla \pi = \mathbf{F} \quad \text{and} \quad \nabla \cdot \mathbf{z} = 0 \quad \text{in } \Omega, \quad \mathbf{z} = \mathbf{0} \quad \text{on } \Gamma. \quad (7)$$

being $\mathbf{F} = \mathbf{f} + \Delta \mathbf{u}_0 - (\mathbf{v} \cdot \nabla) \mathbf{u}_0$. From Lemma 2.1, we deduce that $(\mathbf{v} \cdot \nabla) \mathbf{u}_0 \in \mathbf{H}^{-1}(\Omega)$, then $\mathbf{F} \in \mathbf{H}^{-1}(\Omega)$. Since the space $\mathcal{D}_\sigma(\Omega) = \{\boldsymbol{\varphi} \in \mathcal{D}(\Omega); \nabla \cdot \boldsymbol{\varphi} = 0\}$ is dense in the space $\mathbf{V}(\Omega)$, the previous problem is equivalent to:

$$\begin{aligned} &\text{Find } \mathbf{z} \in \mathbf{V}(\Omega) \text{ such that: } \forall \boldsymbol{\varphi} \in \mathbf{V}(\Omega) \\ &\int_{\Omega} \nabla \mathbf{z} \cdot \nabla \boldsymbol{\varphi} \, d\mathbf{x} + \langle (\mathbf{v} \cdot \nabla) \mathbf{z}, \boldsymbol{\varphi} \rangle_{\mathbf{H}^{-1}(\Omega) \times \mathbf{H}_0^1(\Omega)} = \langle \mathbf{F}, \boldsymbol{\varphi} \rangle_{\mathbf{H}^{-1}(\Omega) \times \mathbf{H}_0^1(\Omega)}. \end{aligned}$$

Now, using (2) by Lax-Milgram's Theorem, if we assume that $\mathbf{F} \in \mathbf{H}^{-1}(\Omega)$, then we can deduce the existence of a unique $\mathbf{z} \in \mathbf{H}_0^1(\Omega)$ solution of (7) verifying:

$$\begin{aligned} \|\mathbf{z}\|_{\mathbf{H}^1(\Omega)} &\leq C \|\mathbf{F}\|_{\mathbf{H}^{-1}(\Omega)} \\ &\leq C \left(\|\mathbf{f}\|_{\mathbf{H}^{-1}(\Omega)} + (1 + \|\mathbf{v}\|_{\mathbf{L}^2(\Omega)}) (\|h\|_{L^2(\Omega)} + \|\mathbf{g}\|_{\mathbf{H}^{1/2}(\Gamma)}) \right), \end{aligned} \quad (8)$$

which added to estimate (6) makes (4). We can recover the pressure π thanks to the De Rham's Lemma (see Lemma 6 in [1] and Corollary III.5.1 in [8]). Now, $-\Delta \mathbf{z} + \mathbf{v} \cdot \nabla \mathbf{z} - \mathbf{F} \in \mathbf{H}^{-1}(\Omega)$ and:

$$\forall \boldsymbol{\varphi} \in \mathbf{V}(\Omega), \quad \langle -\Delta \mathbf{z} + \mathbf{v} \cdot \nabla \mathbf{z} - \mathbf{F}, \boldsymbol{\varphi} \rangle_{\mathbf{H}^{-1}(\Omega) \times \mathbf{H}_0^1(\Omega)} = 0.$$

Thanks to De Rham's Lemma, there exists a unique $\pi \in L^2(\Omega)/\mathbb{R}$ such that

$$-\Delta \mathbf{z} + \mathbf{v} \cdot \nabla \mathbf{z} + \nabla \pi = \mathbf{F}$$

with $\|\pi\|_{L^2(\Omega)/\mathbb{R}} \leq C \|\nabla \pi\|_{\mathbf{H}^{-1}(\Omega)}$. Finally, estimate (5) follows from the previous equation and estimate (8) for \mathbf{z} . \square

With the same procedure than in [1], we can prove strong and weak- $W^{1,p}(\Omega)$ regularity for (O) in the 2-dimensional bounded case. These results can be stated as follows:

Theorem 2.3 (Existence of strong solution for (O)). *Let $p > 1$,*

$$\mathbf{f} \in \mathbf{L}^p(\Omega), \quad h \in W^{1,p}(\Omega), \quad \mathbf{v} \in \mathbf{L}_\sigma^s(\Omega) \quad \text{and} \quad \mathbf{g} \in \mathbf{W}^{2-1/p,p}(\Gamma)$$

satisfying the compatibility condition (3) with $s = 2$ if $p < 2$, $s = p$ if $p > 2$ and $s = 2 + \varepsilon$ ($\varepsilon > 0$) if $p = 2$. Then, the unique solution of (O) given by Theorem 2.2 (\mathbf{u}, π) belongs to $\mathbf{W}^{2,p}(\Omega) \times W^{1,p}(\Omega)$, and there exists a constant $C > 0$ such that:

$$\begin{aligned} \|\mathbf{u}\|_{\mathbf{W}^{2,p}(\Omega)} &+ \|\pi\|_{W^{1,p}(\Omega)/\mathbb{R}} \leq C (1 + \|\mathbf{v}\|_{\mathbf{L}^s(\Omega)}) \\ &\times \left(\|\mathbf{f}\|_{\mathbf{L}^p(\Omega)} + (1 + \|\mathbf{v}\|_{\mathbf{L}^s(\Omega)}) (\|h\|_{W^{1,p}(\Omega)} + \|\mathbf{g}\|_{\mathbf{W}^{2-1/p,p}(\Gamma)}) \right) \end{aligned}$$

Theorem 2.4. *Let*

$$p > 1, \quad \mathbf{f} \in \mathbf{W}^{-1,p}(\Omega), \quad h \in L^p(\Omega), \quad \mathbf{v} \in \mathbf{L}_\sigma^3(\Omega) \quad \text{and} \quad \mathbf{g} \in \mathbf{W}^{1-1/p,p}(\Gamma)$$

satisfying the compatibility condition (3). Then, the problem (O) has a unique solution $(\mathbf{u}, \pi) \in \mathbf{W}^{1,p}(\Omega) \times L^p(\Omega)/\mathbb{R}$, and there exists a constant $C > 0$ such that:

$$\begin{aligned} \|\mathbf{u}\|_{\mathbf{W}^{1,p}(\Omega)} &+ (1 + \|\mathbf{v}\|_{\mathbf{L}^3(\Omega)})^\gamma \|\pi\|_{L^p(\Omega)/\mathbb{R}} \leq C (1 + \|\mathbf{v}\|_{\mathbf{L}^3(\Omega)}) \\ &\times (\|\mathbf{f}\|_{\mathbf{W}^{-1,p}(\Omega)} + (1 + \|\mathbf{v}\|_{\mathbf{L}^3(\Omega)}) (\|h\|_{L^p(\Omega)} + \|\mathbf{g}\|_{\mathbf{W}^{1-1/p,p}(\Gamma)})) \end{aligned}$$

35 *with $\gamma = 0$ if $p \geq 2$ and $\gamma = -1$ if $p < 2$.*

If we treat the case of $\Omega = \mathbb{R}^2$, we have to introduce the Sobolev spaces:

$$W_0^{1,2}(\mathbb{R}^2) = \left\{ \varphi \in \mathcal{D}'(\mathbb{R}^2); \frac{\varphi}{w_1} \in L^2(\mathbb{R}^2), \nabla \varphi \in L^2(\mathbb{R}^2) \right\},$$

$$W_0^{2,2}(\mathbb{R}^2) = \left\{ \varphi \in \mathcal{D}'(\mathbb{R}^2); \frac{\varphi}{w_2} \in L^2(\mathbb{R}^2), \frac{\nabla \varphi}{w_1} \in L^2(\mathbb{R}^2), \nabla^2 \varphi \in L^2(\mathbb{R}^2) \right\},$$

where $w_1 = (1 + |\mathbf{x}|) \ln(2 + |\mathbf{x}|)$ and $w_2 = (1 + |\mathbf{x}|)^2 \ln(2 + |\mathbf{x}|)$ (see Definition (7.1), p. 593 in [9]). We denote by $W_0^{-1,2}(\mathbb{R}^2)$ the dual space of $W_0^{1,2}(\mathbb{R}^2)$. Recall ([5]) that the space $W_0^{1,2}(\mathbb{R}^2)$ is densely embedded in $VMO(\mathbb{R}^2)$, and therefore $\mathcal{H}^1(\mathbb{R}^2) = [VMO(\mathbb{R}^2)]' \hookrightarrow W_0^{-1,2}(\mathbb{R}^2)$.

Theorem 2.5 (Case $\Omega = \mathbb{R}^2$). *i) Let*

$$\mathbf{f} = \operatorname{div} \mathbb{F} \quad \text{with} \quad \mathbb{F} \in \mathbf{L}^2(\mathbb{R}^2) \quad \text{and} \quad h \in L^2(\mathbb{R}^2).$$

Then, the problem (O) has a unique solution (\mathbf{u}, π) satisfying $\mathbf{u} \in \mathbf{W}_0^{1,2}(\mathbb{R}^2)$ and $\pi \in L^2(\mathbb{R}^2)$, where π is unique and \mathbf{u} is unique up to an additive constant vector field.

ii) Moreover, if

$$\mathbf{f} \in \mathcal{H}^1(\mathbb{R}^2) \quad \text{and} \quad \nabla h \in \mathcal{H}^1(\mathbb{R}^2),$$

then

$$\nabla^2 \mathbf{u} \in \mathcal{H}^1(\mathbb{R}^2), \quad \nabla \pi \in \mathcal{H}^1(\mathbb{R}^2), \quad \nabla \mathbf{u} \in \mathbf{L}^{2,1}(\mathbb{R}^2) \quad \text{and} \quad \mathbf{u} \in L^\infty(\mathbb{R}^2), \quad (9)$$

being $L^{2,1}(\mathbb{R}^2)$ is the Lorentz space of all measurable functions f satisfying

$$\int_0^\infty t^{-1/2} f^*(t) dt < +\infty,$$

40 *where the rearrangement function f^* is defined by $f^*(t) = \sup\{s \in (0, \infty); \mu(\{\mathbf{x} \in \mathbb{R}^2; |f(\mathbf{x})| > s\}) > t\}$, for μ the Lebesgue measure on \mathbb{R}^2 .*

PROOF. *i) Existence:* Let $\chi \in W_0^{2,2}(\mathbb{R}^2)$ be the unique solution, up to a polynomial function of degree one, of $\Delta \chi = h$ in \mathbb{R}^2 (see Theorem 9.6 in [9]). Then, we take $\mathbf{u}_h = \nabla \chi \in \mathbf{W}_0^{1,2}(\mathbb{R}^2)$. Problem (O) is then written as:

$$-\Delta \mathbf{z} + \mathbf{v} \cdot \nabla \mathbf{z} + \nabla \pi = \mathbf{k}, \quad \nabla \cdot \mathbf{z} = 0 \quad \text{in } \mathbb{R}^2,$$

with $\mathbf{k} = \mathbf{f} + \Delta \mathbf{u}_h - \mathbf{v} \cdot \nabla \mathbf{u}_h$. Because of $(\mathbf{v} \cdot \nabla) \mathbf{u}_h \in \mathcal{H}^1(\mathbb{R}^2) \hookrightarrow W_0^{-1,2}(\mathbb{R}^2)$, by using Lax-Milgram's Lemma (as in the bounded case) we can deduce the existence of a solution $\mathbf{z} \in \mathbf{W}_0^{1,2}(\mathbb{R}^2)$ with $\nabla \cdot \mathbf{z} = 0$, unique up to a constant vector of \mathbb{R}^2 . Lax-Milgram's
45 Lemma hypotheses are satisfied because, on the one hand, we know that the quotient norm $\|\mathbf{z}\|_{\mathbf{W}_0^{1,2}(\mathbb{R}^2)/\mathbb{R}^2}$ is equivalent to that one defined as $\|\nabla \mathbf{z}\|_{\mathbf{L}^2(\mathbb{R}^2)}$, and, on the other hand, $(\mathbf{v} \cdot \nabla) \mathbf{z} \in \mathcal{H}^1(\mathbb{R}^2)$ for any $\mathbf{z} \in \mathbf{W}_0^{1,2}(\mathbb{R}^2)$. The pressure can be recovered by using Theorem 1 in [10].

ii) *Regularity*: Assume that $\mathbf{f} \in \mathcal{H}^1(\mathbb{R}^2)$ and $\nabla h \in \mathcal{H}^1(\mathbb{R}^2)$ (which, in particular, implies that $h \in L^{2,1}(\mathbb{R}^2)$). Therefore,

$$-\Delta \mathbf{u} + \nabla \pi = \mathbf{f} - \mathbf{v} \cdot \nabla \mathbf{u} \in \mathcal{H}^1(\mathbb{R}^2) \quad \text{and} \quad \nabla \cdot \mathbf{u} = h.$$

By using Theorem 3.14 in [10], one deduces (9).

50 3. The Oseen problem in bounded domains for a less regular \mathbf{v}

The aim of this section is the analysis of the existence of solutions of (O) in a bounded domain ($n = 2$ or 3) when $\mathbf{v} \in \mathbf{L}_\sigma^s(\Omega)$ for $s < n$. We analyze the case for $\mathbf{f} \in \mathbf{H}^{-1}(\Omega)$, $h = 0$ and $\mathbf{g} = \mathbf{0}$. Observe that the term $(\mathbf{v} \cdot \nabla) \mathbf{u}$ can also be written as $\nabla \cdot (\mathbf{u} \otimes \mathbf{v})$. The proof of Theorem 3.2 ($n = 2$) applies directly from that one of Theorem 3.1 ($n = 3$).

Theorem 3.1. *Let $\Omega \subset \mathbb{R}^3$ a Lipschitz bounded domain,*

$$\mathbf{f} \in \mathbf{H}^{-1}(\Omega), \quad h = 0, \quad \mathbf{g} = \mathbf{0} \quad \text{and} \quad \mathbf{v} \in \mathbf{L}_\sigma^{6/5+\alpha}(\Omega)$$

for any $0 < \alpha \leq 9/5$. Then, there exists a solution of (O) such that $(\mathbf{u}, \pi) \in \mathbf{H}_0^1(\Omega) \times L^{q(\alpha)}(\Omega)/\mathbb{R}$ for $q(\alpha) = (6(6+5\alpha))/(36+5\alpha)$ with the estimate:

$$\|\mathbf{u}\|_{\mathbf{H}^1(\Omega)} + \|\pi\|_{L^{q(\alpha)}(\Omega)/\mathbb{R}} \leq C \left(1 + \|\mathbf{v}\|_{\mathbf{L}^{6/5+\alpha}(\Omega)}\right) \|\mathbf{f}\|_{\mathbf{H}^{-1}(\Omega)} \quad (10)$$

PROOF. We approximate \mathbf{v} by $\mathbf{v}_\lambda \in \mathcal{D}_\sigma(\bar{\Omega})$ in the $\mathbf{L}^{6/5+\alpha}(\Omega)$ -norm and look for the solution of the problem:

$$(O_\lambda) \quad -\Delta \mathbf{u}_\lambda + \nabla \cdot (\mathbf{u}_\lambda \otimes \mathbf{v}_\lambda) + \nabla \pi_\lambda = \mathbf{f} \quad \text{and} \quad \nabla \cdot \mathbf{u}_\lambda = 0 \quad \text{in } \Omega, \quad \mathbf{u}_\lambda = \mathbf{0} \quad \text{on } \Gamma$$

Taking \mathbf{u}_λ as test function in (O_λ) , we get the estimate:

$$\|\mathbf{u}_\lambda\|_{\mathbf{H}_0^1(\Omega)} \leq C(\Omega) \|\mathbf{f}\|_{\mathbf{H}^{-1}(\Omega)}. \quad (11)$$

By De Rham Theorem, there exists $\pi_\lambda \in L^2(\Omega)$ (unique up to a constant) such that:

$$\nabla \pi_\lambda = \mathbf{f} + \Delta \mathbf{u}_\lambda - \nabla \cdot (\mathbf{u}_\lambda \otimes \mathbf{v}_\lambda).$$

Moreover, $\mathbf{v}_\lambda \otimes \mathbf{u}_\lambda$ belongs to a bounded set of $L^{q(\alpha)}(\Omega)$ with $q(\alpha) = (6(6+5\alpha))/(36+5\alpha)$ and which implies that $\nabla \cdot (\mathbf{v}_\lambda \otimes \mathbf{u}_\lambda)$ belongs to a bounded set of $\mathbf{W}^{-1,q(\alpha)}(\Omega)$. Note that if $0 < \alpha \leq 9/5$ then $1 < q(\alpha) \leq 2$. Using (11),

$$\begin{aligned} \|\nabla \pi_\lambda\|_{W^{-1,q(\alpha)}(\Omega)} &\leq C_1 (1 + C(\Omega)) \|\mathbf{f}\|_{\mathbf{H}^{-1}(\Omega)} + \|\mathbf{u}_\lambda \otimes \mathbf{v}_\lambda\|_{L^{q(\alpha)}(\Omega)} \\ &\leq C_1 (1 + C(\Omega)) \|\mathbf{f}\|_{\mathbf{H}^{-1}(\Omega)} + C_2 \|\mathbf{v}_\lambda\|_{\mathbf{L}^{6/5+\alpha}(\Omega)} \|\mathbf{u}_\lambda\|_{\mathbf{H}_0^1(\Omega)} \\ &\leq C(\Omega) \left(1 + \|\mathbf{v}\|_{\mathbf{L}^{6/5+\alpha}(\Omega)}\right) \|\mathbf{f}\|_{\mathbf{H}^{-1}(\Omega)} \end{aligned} \quad (12)$$

where C_1 and C_2 are the constant of the Sobolev embeddings $\mathbf{H}^{-1}(\Omega) \hookrightarrow \mathbf{W}^{-1,q(\alpha)}(\Omega)$ and $\mathbf{H}_0^1(\Omega) \hookrightarrow \mathbf{L}^\beta(\Omega)$, respectively. Therefore, from (12) we obtain:

$$\inf_{K \in \mathbb{R}} \|\pi_\lambda + K\|_{L^{q(\alpha)}(\Omega)} \leq C(\Omega) (1 + \|\mathbf{v}\|_{\mathbf{L}^{6/5+\alpha}(\Omega)}) \|f\|_{\mathbf{H}^{-1}(\Omega)}$$

Now, it is necessary to take the limit when $\lambda \rightarrow 0$: We can extract a subsequence of (\mathbf{u}_λ) and $(\pi_\lambda + C_\lambda)$ (that will be called in the same way that the original one) such that:

$$\mathbf{u}_\lambda \rightharpoonup \mathbf{u} \quad \text{in } \mathbf{H}_0^1(\Omega), \quad \pi_\lambda + C_\lambda \rightharpoonup \pi \quad \text{in } L^{q(\alpha)}(\Omega),$$

55 where (\mathbf{u}, π) is solution of (O) and satisfies (10). □

Theorem 3.2. *Let $\Omega \subset \mathbb{R}^2$ a Lipschitz bounded domain, $\mathbf{f} \in \mathbf{H}^{-1}(\Omega)$, $h = 0$, $\mathbf{g} = \mathbf{0}$ and $\mathbf{v} \in \mathbf{L}_\sigma^{1+\alpha}(\Omega)$ with $0 < \alpha \leq 1$. Then, there exists a solution of (O) such that $(\mathbf{u}, \pi) \in \mathbf{H}_0^1(\Omega) \times L^{q(\beta)}(\Omega)/\mathbb{R}$ for $q(\beta) = 1 + \beta$, for any $0 < \beta < \alpha$, with the estimate:*

$$\|\mathbf{u}\|_{\mathbf{H}^1(\Omega)} + \|\pi\|_{L^{q(\beta)}(\Omega)/\mathbb{R}} \leq C (1 + \|\mathbf{v}\|_{\mathbf{L}^{1+\alpha}(\Omega)}) \|f\|_{\mathbf{H}^{-1}(\Omega)}$$

Acknowledgments: The second author is partially supported by MINECO Project MTM2015-69875-P (Ministerio de Economía y Competitividad, Spain) with the participation of FEDER.

References

- 60 [1] C. Amrouche, M. Á. Rodríguez-Bellido, Stationary Stokes, Oseen and Navier-Stokes equations with singular data, Arch. Ration. Mech. Anal. 199 (2) (2011) 597–651. doi:10.1007/s00205-010-0340-8. URL <http://0-dx.doi.org.fama.us.es/10.1007/s00205-010-0340-8>
- [2] H. Kim, Y.-H. Kim, On weak solutions of elliptic equations with singular drifts, SIAM J. Math. Anal. 47 (2) (2015) 1271–1290. doi:10.1137/14096270X. URL <https://doi.org/10.1137/14096270X>
- 65 [3] R. Coifman, P.-L. Lions, Y. Meyer, S. Semmes, Compensated compactness and Hardy spaces, J. Math. Pures Appl. (9) 72 (3) (1993) 247–286.
- [4] C. Fefferman, E. M. Stein, H^p spaces of several variables, Acta Math. 129 (3-4) (1972) 137–193. doi:10.1007/BF02392215. URL <https://doi.org/10.1007/BF02392215>
- 70 [5] H. Brezis, L. Nirenberg, Degree theory and BMO. II. Compact manifolds with boundaries, Selecta Math. (N.S.) 2 (3) (1996) 309–368, with an appendix by the authors and Petru Mironescu. doi:10.1007/BF01587948. URL <https://doi.org/10.1007/BF01587948>
- 75 [6] C. Amrouche, V. Girault, J. Giroire, Dirichlet and Neumann exterior problems for the n -dimensional Laplace operator: an approach in weighted Sobolev spaces, J. Math. Pures Appl. (9) 76 (1) (1997) 55–81. doi:10.1016/S0021-7824(97)89945-X. URL [https://doi.org/10.1016/S0021-7824\(97\)89945-X](https://doi.org/10.1016/S0021-7824(97)89945-X)
- [7] C. Amrouche, V. Girault, Decomposition of vector spaces and application to the Stokes problem in arbitrary dimension, Czechoslovak Math. J. 44(119) (1) (1994) 109–140.
- 80 [8] G. P. Galdi, An introduction to the mathematical theory of the Navier-Stokes equations, 2nd Edition, Springer Monographs in Mathematics, Springer, New York, 2011, steady-state problems. doi:10.1007/978-0-387-09620-9. URL <https://doi.org/10.1007/978-0-387-09620-9>
- 85 [9] C. Amrouche, V. Girault, J. Giroire, Weighted Sobolev spaces for Laplace’s equation in \mathbf{R}^n , J. Math. Pures Appl. (9) 73 (6) (1994) 579–606.
- [10] F. Alliot, C. Amrouche, The Stokes problem in \mathbf{R}^n : an approach in weighted Sobolev spaces, Math. Models Methods Appl. Sci. 9 (5) (1999) 723–754. doi:10.1142/S0218202599000361. URL <https://doi.org/10.1142/S0218202599000361>