

Semi-Galerkin Approximation and Strong Solutions to the Equations of the Nonhomogeneous Asymmetric Fluids

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Abstract

This paper analyzes an initial/boundary value problem for a system of equations modelling the nonstationary flow of a nonhomogeneous incompressible asymmetric (polar) fluid. Under conditions similar to those usually imposed to the nonhomogeneous 3D Navier-Stokes equations, by using a spectral semi-Galerkin method, we prove the existence of a local in time strong solution. We also prove the uniqueness of the strong solution and some global existence results. Several estimates for the solutions and their approximations are given. These can be used to find useful error bounds of the Galerkin approximations.

Résumé

Dans ce papier, on analyse un problème de valeurs initiales et valeurs aux limites pour un système d'équations aux dérivées partielles qui modélise le flux instationnaire d'un fluide asymétrique incompressible non homogène. Sous des conditions similaires aux conditions usuellement imposées aux équations tridimensionnelles de Navier-Stokes non homogènes, à l'aide d'une méthode de type semi-Galerkin, nous démontrons l'existence d'une solution forte locale en temps. On établit aussi l'unicité de solution forte et quelques résultats d'existence globale. Tous ces

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résultats reposent sur des estimations appropriées pour les solutions et leurs approximations qui permettent d'ailleurs déduire des estimations de l'erreur.

1 Introduction

In this paper we will study the equations for the motion of a nonhomogeneous viscous incompressible asymmetric fluid. These equations will be considered in a set of the form $\Omega \times (0, T)$, where $\Omega \subset \mathbf{R}^3$ is a bounded and regular domain with boundary $\partial\Omega$ and $T > 0$.

Thus, let us denote by u , w , ρ and p the velocity field, the angular velocity of rotation of the fluid particles, the mass density and the pressure distribution, respectively. The governing equations are the following:

$$\begin{cases} \rho(u_t + (u \cdot \nabla)u) - (\mu + \mu_r)\Delta u + \nabla p = 2\mu_r \operatorname{curl} w + \rho f, \\ \operatorname{div} u = 0, \\ \rho(w_t + \rho(u \cdot \nabla)w) - (c_a + c_d)\Delta w - (c_0 + c_d - c_a)\nabla \operatorname{div} w \\ \quad + 4\mu_r w = 2\mu_r \operatorname{curl} u + \rho g, \\ \rho_t + u \cdot \nabla \rho = 0. \end{cases} \quad (1)$$

For simplicity, they will be completed with the following boundary and initial conditions

$$\begin{cases} u(x, t) = 0, \quad w(x, t) = 0 \quad \text{on} \quad \partial\Omega \times (0, T), \\ u(x, 0) = u_0(x), \quad w(x, 0) = w_0(x), \quad \rho(x, 0) = \rho_0(x) \quad \text{in} \quad \Omega, \end{cases} \quad (2)$$

In (1), f and g are known density functions of external sources for the linear and the angular momentum of particles, respectively. The positive constants μ , μ_r , c_0 , c_a and c_d characterize the physical properties of the fluid. Thus, μ is the usual *Newtonian viscosity*; μ_r , c_0 , c_a and c_d are additional *viscosities* related to the lack of symmetry of the stress tensor and, consequently, to the fact that the field of internal rotation w does not vanish. These constants must satisfy the inequality

$$c_0 + c_d > c_a.$$

The symbols ∇ , Δ , div and curl denote the *gradient*, *Laplacian*, *divergence* and *rotational* operators, respectively; u_t , w_t and ρ_t stand for the time derivatives of u , w and ρ ; the i -th components of $(u \cdot \nabla)u$ and $(u \cdot \nabla)w$

in cartesian coordinates are given by

$$[(u \cdot \nabla)u]_i = \sum_{j=1}^n u_j \frac{\partial u_i}{\partial x_j}$$

and

$$[(u \cdot \nabla)w]_i = \sum_{j=1}^n u_j \frac{\partial w_i}{\partial x_j}.$$

We also have

$$u \cdot \nabla \rho = \sum_{j=1}^n u_j \frac{\partial \rho}{\partial x_j}.$$

For the derivation of equations (1) and a discussion on their physical meaning, see [5]. Observe that this system includes as a particular case the classical Navier-Stokes equations, which have been largely studied (see for instance the classical books by Ladyzhenskaya [10] and Temam [20] and the references therein). It also includes as a reduced model the nonhomogeneous Navier-Stokes system, that are less known (cf. [19],[9],[11],[18]).

Concerning the model considered in this paper, let us recall that, under certain assumptions, by using linearization and an almost fixed point Theorem, Lukaszewicz established in [17] the existence of weak solutions for short time. In this same paper, there are considerations on the possible proof of the existence of strong solutions (assuming that the initial density is strictly separated from zero) by using the techniques of [15] and [16] (linearization and fixed point Theorems; recall that in [15] and [16] the density is a positive constant).

In this paper we are also concerned with the existence of strong solutions of (1)–(2). However, since we are mainly motivated by techniques directly related to numerical applications, we have preferred an approach based on spectral semi-Galerkin methods. In this way, by assuming that the initial data are more regular than in [17] and the initial density is separated from zero, we will prove that more regular strong solutions exist. In this process, we will find appropriate estimates that become fundamental to derive error bounds for the Galerkin approximations, as was already explained in the previous paper [2]. Actually, these estimates can be viewed as one of the main objectives in this paper.

The rest of the paper is organized as follows. In Section 2, we will explain what is a strong solution (u, w, ρ) of (1)–(2) and we will present our main results, Theorems 1 and 2: the existence and uniqueness of a local in time

strong solution. We will also introduce in this Section the main tool in this paper, namely a spectral semi-Galerkin approximation scheme for (1)–(2).

In Section 3, we will deduce the *a priori* estimates needed to ensure the regularity of (u, w, ρ) . To this end, we will combine arguments and techniques that have been used in other similar contexts by several authors, in particular by Heywood [6],[7], Kim [9] and Boldrini and Rojas-Medar [3].

In Section 4, we will use these *a priori* estimates to extract a convergent subsequence and, then, to pass to the limit in the equations. In this way, we will prove that a strong solution exists in a (possibly small) maximal time interval $[0, T_0)$, with $T_0 \leq T$.

Section 5 deals with uniqueness. There, we will prove that any strong solution must coincide with the solution furnished by Theorem 1.

In Section 6, we prove the existence of a (regular) pressure. In particular, we see that the triplet (u, w, ρ) provided by Theorem 1 is such that, for some p , the equations (1) are satisfied a.e. in $\Omega \times (0, T_0)$. Finally, Section 7 is concerned with the existence of global strong solutions for small regular data.

2 Preliminaries and Main Results

In the sequel we will assume that Ω is a bounded domain in \mathbf{R}^3 , with regular boundary $\partial\Omega$. We will consider the usual Sobolev spaces

$$W^{m,q}(\Omega) = \{ f \in L^q(D) : \|\partial^\kappa f\|_{L^q(D)} < +\infty \text{ for } |\kappa| \leq m \}$$

for $m \geq 1$ and $1 \leq q \leq \infty$ with the usual norms $\|\cdot\|_{W^{m,q}}$. When $q = 2$, we will set $H^m(\Omega) = W^{m,2}(\Omega)$. As usual, $H_0^m(\Omega)$ will stand for the closure of $C_0^\infty(\Omega)$ in $H^m(\Omega)$. For simplicity, if B is a Banach space with norm $\|\cdot\|_B$, the natural product norm in B^m will be also denoted by $\|\cdot\|_B$.

We will set

$$\begin{aligned} \mathcal{V}(\Omega) &= \{ v \in (C_0^\infty(\Omega))^3 : \operatorname{div} v = 0 \text{ in } \Omega \}, \\ H &= \text{the closure of } \mathcal{V}(\Omega) \text{ in } (L^2(\Omega))^3, \\ V &= \text{the closure of } \mathcal{V}(\Omega) \text{ in } (H_0^1(\Omega))^3. \end{aligned}$$

For any Banach-space B and any $T > 0$, we will denote by $L^r(0, T; B)$ the Banach space of the B -valued (classes of) functions defined a.e. in $[0, T]$ that are L^r -integrable in the sense of Bochner. Frequently, we will consider Banach spaces $L^r(0, T; B)$ with $B = W^{m,q}(\Omega)$. In such cases, for any $v \in L^r(0, T; W^{m,q}(\Omega))$, $v(t)$ stands for the function $v(\cdot, t)$.

Let P be the orthogonal projection of $(L^2(\Omega))^3$ onto H induced by the usual *Helmholtz decomposition* of $(L^2(\Omega))^3$. By definition, the *Stokes operator* is the unbounded linear mapping $A : D(A) \subset H \mapsto H$, with domain $D(A) = V \cap (H^2(\Omega))^3$, given by

$$Av = P(-\Delta v) \quad \forall v \in D(A).$$

It is well known that A is a positive self-adjoint operator. It is characterized by the equalities

$$(Aw, v) = (\nabla w, \nabla v) \quad \forall w \in D(A), \quad \forall v \in V.$$

Here and in the sequel, (\cdot, \cdot) stands for the usual scalar $(L^2(\Omega))^3$ -product. The associated norm will be denoted by $\|\cdot\|$.

We will also consider in the sequel the strongly uniformly elliptic operators L_0 and L , with $D(L_0) = D(L) = (H_0^1(\Omega))^3 \cap (H^2(\Omega))^3$,

$$L_0 z = -(c_a + c_d)\Delta z - (c_0 + c_d - c_a)\nabla \operatorname{div} z \quad \forall z \in D(L)$$

and

$$Lz = L_0 z + 4\mu_r z \quad \forall z \in D(L).$$

Due to the assumption $c_0 + c_d > c_a$, L is indeed a positive operator.

The following assumptions on the initial velocity, angular velocity and density will be imposed throughouth this paper:

$$u_0 \in D(A), \tag{3}$$

$$w_0 \in D(L), \tag{4}$$

$$\rho_0 \in C^1(\overline{\Omega}), \quad 0 < \alpha \leq \rho_0(x) \leq \beta \text{ a.e. in } \Omega. \tag{5}$$

We will also assume that

$$f, g \in L^2(0, T; (H^1(\Omega))^3), \quad f_t, g_t \in L^2(0, T; (L^2(\Omega))^3). \tag{6}$$

Using the orthogonal projector P and the operators A and L , we can give a rigorous formulation of problem (1) – (2): Find a time $T_0 \in (0, T]$ and functions

$$\begin{aligned} u &\in C^0([0, T_0]; D(A)) \cap C^1([0, T_0]; H), \\ w &\in C^0([0, T_0]; D(L)) \cap C^1([0, T_0]; (L^2(\Omega))^3) \quad \text{and} \\ \rho &\in C^1(\overline{\Omega} \times [0, T_0]), \end{aligned}$$

such that

$$\left\{ \begin{array}{l} (\rho u_t, v) + (\rho(u \cdot \nabla)u, v) + (\mu + \mu_r)(Au, v) \\ \quad = 2\mu_r(\operatorname{curl} w, v) + (\rho f, v) \text{ for } 0 < t < T_0, \quad \forall v \in V, \\ \\ (\rho w_t, \psi) + (\rho(u \cdot \nabla)w, \psi) + (Lw, \psi) \\ \quad = 2\mu_r(\operatorname{curl} u, \psi) + (\rho g, \psi) \text{ for } 0 < t < T_0, \quad \forall \psi \in (H_0^1(\Omega))^3, \\ \\ \rho_t + u \cdot \nabla \rho = 0 \text{ for } (x, t) \in \bar{\Omega} \times [0, T_0), \\ \\ u(x, 0) = u_0(x), \quad w(x, 0) = w_0(x), \quad \rho(x, 0) = \rho_0(x) \text{ for } x \in \Omega. \end{array} \right. \quad (7)$$

By definition, a triplet (u, w, ρ) with these properties is a *strong solution* of (1)–(2) in $[0, T_0)$. We will prove below that, under assumptions (3)–(6), the initial/boundary value problem (1)–(2) possesses exactly one strong solution in a maximal time interval. Actually, we will see that this strong solution is still more regular than stated above.

To this end, let us first recall some properties of the Stokes operator A . If Ω is bounded and $\partial\Omega$ is of class $C^{1,1}$, the mapping $A : D(A) \mapsto H$ is one-to-one and onto (see for instance [1]). The inverse operator A^{-1} is completely continuous as a mapping $A^{-1} : H \mapsto H$. Also, A is symmetric and, therefore, so is its inverse. Consequently, A^{-1} possesses an orthogonal sequence of eigenfunctions $\{\varphi^k\}$ which is complete in H , V and $D(A)$. We will denote by λ_k the k -th associated eigenvalue (that is, $A\varphi^k = \lambda_k\varphi^k$ for all k). It will be assumed that $\{\varphi^k\}$ is orthonormal in H . Accordingly, the eigenfunctions $\{\lambda_k^{-1/2}\varphi^k\}$ and $\{\lambda_k\varphi^k\}$ are complete and orthonormal respectively in V (endowed with the scalar product $(\nabla u, \nabla v)$) and $D(A)$ (endowed with the scalar product (Au, Av)).

Notice also that, if $\partial\Omega$ is a $C^{m+1,1}$ manifold, then the eigenfunctions φ^k belong to $(H^{m+2}(\Omega))^3$.

On the other hand, we will use the notation $\{\psi^k\}$ and $\{\gamma_k\}$ for the eigenfunctions and eigenvalues of L . Again, it is assumed that $\{\psi^k\}$ is orthonormal for the L^2 -norm. The system $\{\psi^k\}$ is complete in $(L^2(\Omega))^3$, $(H_0^1(\Omega))^3$ and $D(L)$ and we have again regularity results for the eigenfunctions ψ^k when $\partial\Omega$ is a $C^{m+1,1}$ manifold.

Let P_k the orthogonal projection of H onto the space V_k spanned by the k first eigenfunctions $\varphi^1, \dots, \varphi^k$ of A . Similarly, let R_k be the orthogonal projection of $L^2(\Omega)$ onto the space W_k spanned by the k first eigenfunctions ψ^1, \dots, ψ^k of L . Then the solutions of (7) can be obtained by using a semi-Galerkin method determined by the spaces V_k and W_k and the operators P_k and R_k .

More precisely, for each fixed k , we consider the following finite dimensional problem: Find $T_k \in (0, T]$, $u^k \in C^1([0, T_k]; V_k)$, $w^k \in C^1([0, T_k]; W_k)$ and $\rho^k \in C^1(\bar{\Omega} \times [0, T_k])$ such that

$$\begin{cases} P_k(\rho^k u_t^k + \rho^k(u^k \cdot \nabla)u^k - 2\mu_r \operatorname{curl} w^k - \rho^k f) + (\mu + \mu_r)Au^k = 0, \\ R_k(\rho^k w_t^k + \rho^k(u^k \cdot \nabla)w^k - 2\mu_r \operatorname{curl} u^k - \rho^k g + Lw^k) = 0 \quad \text{and} \\ \rho_t^k + u^k \cdot \nabla \rho^k = 0 \\ \quad \text{for } 0 < t < T_k, \\ \\ u^k(0) = P_k u_0, \quad w^k(0) = R_k w_0, \quad \rho^k(0) = \rho_0. \end{cases} \quad (8)$$

In (8), we have an initial value problem for a system of ordinary differential equations coupled to a transport equation. By using the characteristics method, it is not difficult to prove that (8) possesses exactly one solution (u^k, w^k, ρ^k) defined in a time interval $[0, T_k)$. The *a priori* estimates established below prove that we can take in fact $T_k = T$ for all $k \geq 1$.

The k -th approximated problem (8) can also be written in the form

$$\begin{cases} (\rho^k u_t^k + \rho^k(u^k \cdot \nabla)u^k - 2\mu_r \operatorname{curl} w^k - \rho^k f, v) + (\mu + \mu_r)(Au^k, v) = 0, \\ (\rho^k w_t^k + \rho^k(u^k \cdot \nabla)w^k - 2\mu_r \operatorname{curl} u^k - \rho^k g, \psi) + (Lw^k, \psi) = 0, \\ \quad \text{for } 0 < t < T_k, \quad \forall v \in V_k, \quad \forall \psi \in W_k, \\ \\ \rho_t^k + u^k \cdot \nabla \rho^k = 0 \quad \text{in } \Omega \times (0, T_k), \\ \\ u^k(0) = P_k u_0, \quad w^k(0) = R_k w_0, \quad \rho^k(0) = \rho_0. \end{cases} \quad (9)$$

The first main result in this paper is the following:

Theorem 1 *Assume that the initial data u_0, w_0 and ρ_0 satisfy (3)–(5) and the external fields f and g satisfy (6). Then (1)–(2) possesses exactly one strong solution (u, w, ρ) defined on a (possibly small) maximal time interval $[0, T_0)$, where $T_0 \leq T$. The functions u, w and ρ satisfy*

$$P(\rho u_t + \rho(u \cdot \nabla)u - 2\mu_r \operatorname{curl} w - \rho f) + Au = 0, \quad (10)$$

$$\rho w_t + \rho(u \cdot \nabla)w - 2\mu_r \operatorname{curl} u + Lw = \rho g \quad (11)$$

and

$$\rho_t + u \cdot \nabla \rho = 0$$

a.e. in $\Omega \times (0, T_0)$.

Remark 1 As mentioned above, the functions u , w and ρ satisfy additional regularity properties. More precisely, the following will be proved for any small positive δ and γ :

$$u \in L^2(0, T_0; V) \cap L^\infty(0, T_0; H) \cap C^0([0, T_0]; D(A)) \\ \cap L^2(0, T_0 - \gamma; (H^3(\Omega))^3) \cap L^\infty(\delta, T_0 - \gamma; (H^3(\Omega))^3),$$

$$u_t \in L^{3/2}(0, T_0; V') \cap C^0([0, T_0]; H) \cap L^2(0, T_0 - \gamma; V) \\ \cap L^2(\delta, T_0 - \gamma; D(A)) \cap L^\infty(\delta, T_0 - \gamma; V),$$

$$u_{tt} \in L^2(\delta, T_0 - \gamma; H).$$

Similar regularity properties will also be established for the angular velocity w . ■

Remark 2 As in the case of the classical Navier-Stokes equations, it can be proved that the strong solution furnished by Theorem 1 is *global in time*, i.e. it is defined for any $t \in [0, T)$ if the data u_0 , w_0 , ρ_0 , f and g are small enough. This situation will be analyzed in Section 7. ■

The proof of Theorem 1 relies on appropriate estimates for the approximations (u^k, w^k, ρ^k) . For future reference, let us gather them in the following:

Proposition 1 *Let (u^k, w^k, ρ^k) be the solution of (8). There exists $T_0 > 0$ (independent of k) such that the following estimates hold for all $t \in [0, T_0)$:*

$$\begin{aligned} \|\nabla u^k(t)\|^2 + \|\nabla w^k(t)\|^2 &\leq F_1(t), \\ \|u_t^k(t)\|^2 + \|w_t^k(t)\|^2 + \int_0^t \{\|\nabla u_t^k(s)\|^2 + \|\nabla w_t^k(s)\|^2\} ds &\leq F_2(t), \\ \|Au^k(t)\|^2 + \|\Delta w^k(t)\|^2 &\leq F_3(t), \\ \alpha_0 \leq \rho^k(x, t) \leq \beta_0, \quad (\alpha_0 = \inf_{\Omega} \rho_0, \quad \beta_0 = \sup_{\Omega} \rho_0) \\ \|\nabla \rho^k(t)\|_{L^\infty}^2 \leq F_4(t), \quad \|\rho_t^k(t)\|_{L^\infty}^2 &\leq F_5(t), \\ \int_0^t \{\|u^k(s)\|_{H^3}^2 + \|w^k(s)\|_{H^3}^2\} ds &\leq F_6(t), \\ \int_0^t \sigma(s) \{\|u_{tt}^k(s)\|^2 + \|w_{tt}^k(s)\|^2\} ds &\leq F_7(t), \\ \sigma(t) \{\|\nabla u_t^k(t)\|^2 + \|\nabla w_t^k(t)\|^2\} &\leq F_8(t), \end{aligned}$$

Let us now refer to the uniqueness of the strong solution. Let $T' > 0$ be given, with $0 < T' \leq T_0$ and set

$$\begin{aligned} \mathcal{H}' = \{ (v, \psi, \sigma) : v \in L^4(0, T'; V), \quad v_t \in L^2(0, T'; (L^3(\Omega))^3), \\ \psi \in L^2(0, T'; (H_0^1(\Omega))^3), \quad \psi_t \in L^2(0, T'; (L^3(\Omega))^3), \\ \sigma \in L^\infty(\Omega \times (0, T')), \quad \nabla \sigma \in L^2(0, T'; (L^\infty(\Omega))^3) \}. \end{aligned}$$

With this notation, we can state the following uniqueness result:

Theorem 2 *Assume that (v, z, σ) is a solution to (1)–(2) in $[0, T']$, with $(v, z, \sigma) \in \mathcal{H}'$. Then $(v, z, \sigma) = (u, w, \rho)$ in $\Omega \times (0, T')$, where (u, w, ρ) is the strong solution of (1) – (2) furnished by Theorem 1.*

In the following Sections, we will denote by C a generic positive constant depending at most on Ω , T and the data of the problem (the parameters μ , μ_r , c_a , c_d , c_0 , the initial conditions u_0 , w_0 and ρ_0 and also f and g). This will appear in most estimates below. When, for any reason, we want to emphasize the dependence of a C on a given parameter or function, we will put a suitable subscript.

3 A Priori Estimates

We will prove in this Section the estimates stated in Proposition 1. This will be done in several steps, combining variants of arguments used by Heywood [6],[7], Kim [9] and Boldrini and Rojas-Medar [3].

In the sequel, we will find several real-valued functions F_i , G_i , H_i , all them defined, nondecreasing and continuous in a time interval of the form $[0, T_0)$. They all depend on Ω , T and the data of the problem.

Lemma 1 *There exists T_0 with $0 < T_0 \leq T$ such that the approximations (ρ^k, u^k, w^k) satisfy the following for all $t \in [0, T_0)$:*

$$\alpha_0 \leq \rho^k(x, t) \leq \beta_0, \tag{12}$$

$$\|u^k(t)\|^2 + \|w^k(t)\|^2 + \int_0^t \{ \|\nabla u^k(s)\|^2 + \|\nabla w^k(s)\|^2 \} ds \leq C, \tag{13}$$

$$\|\nabla u^k(t)\|^2 + \|\nabla w^k(t)\|^2 \leq F_1(t), \tag{14}$$

$$\int_0^t \{ \|Au^k(s)\|^2 + \|\Delta w^k(s)\|^2 \} ds \leq H_1(t), \tag{15}$$

$$\int_0^t \{ \|u_t^k(s)\|^2 + \|w_t^k(s)\|^2 \} ds \leq H_2(t). \tag{16}$$

Proof: From the method of characteristics applied to the transport equation

$$\rho_t^k + u^k \cdot \nabla \rho^k = 0,$$

it follows immediately that, whenever ρ^k exists, it satisfies (12).

Now, taking $v = u^k$ and $\psi = w^k$ in (9) and working as in [12] and [13], we easily obtain:

$$\begin{aligned} \frac{1}{2} \frac{d}{dt} \|(\rho^k)^{\frac{1}{2}} u^k\|^2 + (\mu + \mu_r) \|\nabla u^k\|^2 &= (\rho^k f, u^k) + 2\mu_r (\text{curl } w^k, u^k), \\ \frac{1}{2} \frac{d}{dt} \|(\rho^k)^{\frac{1}{2}} w^k\|^2 + (c_a + c_d) \|\nabla w^k\|^2 + (c_0 + c_d - c_a) \|\text{div } w^k\|^2 \\ &\quad + 4\mu_r \|w^k\|^2 = 2\mu_r (\text{curl } u^k, w^k) + (\rho^k g, w^k). \end{aligned}$$

By adding these two equations, manipulating the terms in the right-hand side in a standard way, using (12) and integrating with respect to time in $[0, t]$, we find:

$$\left\{ \begin{aligned} &\|u^k(t)\|^2 + \|w^k(t)\|^2 + \int_0^t \{ \|\nabla u^k(s)\|^2 + \|\nabla w^k(s)\|^2 \} ds \\ &\leq C + C \int_0^t \{ \|f(s)\|^2 + \|g(s)\|^2 \} ds \\ &\quad + C \int_0^t \{ \|u^k(s)\|^2 + \|w^k(s)\|^2 \} ds \end{aligned} \right. \quad (17)$$

(recall that C is a generic constant which depends on the data of the problem but not on k). Thus, from Gronwall's Lemma, we obtain (13). This proves in particular that the approximate solutions (u^k, w^k, ρ^k) are defined in the whole interval $[0, T]$.

Now, let us take $v = u_t^k$ and then $v = -\varepsilon A u^k$ in the u -equation in (9). By adding the resulting equations and working as in [9], we easily find:

$$\left\{ \begin{aligned} &\|u_t^k\|^2 + (\mu + \mu_r) \frac{d}{dt} \|\nabla u^k\|^2 + \|A u^k\|^2 \\ &\leq C \left(\|f\|^2 + \|\nabla w^k\|^2 + \|(u^k \cdot \nabla) u^k\|^2 \right). \end{aligned} \right. \quad (18)$$

We can find a similar differential inequality for w^k . Indeed, if we take $\psi = w_t^k$ in the w -equation in (9), we immediately see that

$$\begin{aligned} &\frac{\alpha}{2} \|w_t^k\|^2 \\ &\quad + \frac{1}{2} \frac{d}{dt} \left((c_a + c_d) \|\nabla w^k\|^2 + (c_0 + c_d - c_a) \|\text{div } w^k\|^2 + 2\mu_r \|w^k\|^2 \right) \\ &\leq C \left(\|g\|^2 + \|\nabla u^k\|^2 + \|(u^k \cdot \nabla) w^k\|^2 \right). \end{aligned}$$

Taking $\psi = -\Delta w^k$ in the same equation, we also have

$$\|Lw^k\|^2 \leq C \left(\|g\|^2 + \|\nabla u^k\|^2 + \|(u^k \cdot \nabla)w^k\|^2 \right) + \frac{\beta_0^2}{2} \|w_t^k\|^2.$$

Consequently,

$$\begin{cases} \frac{\alpha}{2} \|w_t^k\|^2 + \|Lw^k\|^2 \\ + \frac{1}{2} \frac{d}{dt} \left((c_a + c_d) \|\nabla w^k\|^2 + (c_0 + c_d - c_a) \|\operatorname{div} w^k\|^2 + 2\mu_r \|w^k\|^2 \right) \\ \leq C \left(\|g\|^2 + \|\nabla u^k\|^2 + \|(u^k \cdot \nabla)w^k\|^2 \right). \end{cases} \quad (19)$$

Observe that, by standard interpolation and Sobolev inequalities, one has

$$\|(u^k \cdot \nabla)u^k\|^2 \leq C \|\nabla u^k\|^3 \|Au^k\| \leq \varepsilon \|Au^k\|^2 + C_\varepsilon \|\nabla u^k\|^6$$

for any $\varepsilon > 0$ and suitable $C_\varepsilon > 0$.

On the other hand, since L is strongly elliptic, we also have

$$\|(u^k \cdot \nabla)w^k\|^2 \leq \varepsilon \|Lw^k\|^2 + C_\varepsilon \|\nabla u^k\|^4 \|\nabla w^k\|^2.$$

Adding (18) and (19) and using these inequalities with suitable small ε , we conclude that

$$\dot{\theta}_k(t) + \psi_k(t) \leq \phi(t) + C\theta_k(t)^3 \quad (20)$$

for all t , where

$$\begin{aligned} \theta_k(t) &= (\mu + \mu_r) \|\nabla u^k(t)\|^2 + (c_a + c_d) \|\nabla w^k\|^2 \\ &\quad + (c_0 + c_d - c_a) \|\operatorname{div} w^k(t)\|^2 + 2\mu_r \|w^k(t)\|^2, \\ \psi_k(t) &= \|u_t^k(t)\|^2 + \|Au^k(t)\|^2 + \|Lw^k(t)\|^2, \\ \phi(t) &= C(\|f(t)\|^2 + \|g(t)\|^2). \end{aligned}$$

Notice that $\theta_k(0)$ is bounded independently of k , in view of the facts that $u^k(0) = P_k u_0$, $w^k(0) = R_k w_0$, $u_0 \in D(A)$ and $w_0 \in D(L)$. Making use of Lemma 3 in [8], p. 656, we conclude that there exists T_0 with $0 < T_0 \leq T$ such that (14)–(16) hold in $[0, T_0)$ with suitable functions F_1 , H_1 and H_2 . ■

Lemma 2 For all $t \in [0, T_0)$, the approximations u^k and w^k satisfy

$$\|u_t^k(t)\|^2 + \|w_t^k(t)\|^2 + \int_0^t \{ \|\nabla u_t^k(s)\|^2 + \|\nabla w_t^k(s)\|^2 \} ds \leq F_2(t), \quad (21)$$

$$\|Au^k(t)\|^2 + \|\Delta w^k(t)\|^2 \leq F_3(t). \quad (22)$$

Proof: By differentiating the first two equations in (9) with respect to t , setting $v = u_t^k$ and $\psi = w_t^k$, using the fact that $\rho_t^k = -\operatorname{div}(\rho^k u^k)$ and arguing as in [3], we obtain

$$\begin{aligned} & \frac{d}{dt} \|(\rho^k)^{1/2} u_t^k\|^2 + (\mu + \mu_r) \|\nabla u_t^k\|^2 \\ & \leq C_\varepsilon \|u_t^k\|^2 \left(1 + \|\nabla u^k\|^4 + \|\nabla u^k\| \|Au^k\|\right) \\ & \quad + C \|\nabla u^k\|^4 \|Au^k\|^2 \\ & \quad + \varepsilon \|\nabla w_t^k\|^2 + \varepsilon \|f_t\|^2 + C \|f\|_{H^1}^2 \|u^k\| \|\nabla u^k\| \end{aligned}$$

and

$$\begin{aligned} & \frac{d}{dt} \|(\rho^k)^{1/2} w_t^k\|^2 + (c_a + c_d) \|\nabla w_t^k\|^2 + (c_0 + c_d - c_a) \|\operatorname{div} w_t^k\|^2 \\ & \quad + 4\mu_r \|w_t^k\|^2 \\ & \leq C_\varepsilon \|w_t^k\|^2 \left(1 + \|\Delta w^k\|^2\right) + C \|\nabla u^k\|^4 \|\Delta w^k\|^2 \\ & \quad + \varepsilon \|\nabla u_t^k\|^2 + \varepsilon \|u_t^k\|^2 \\ & \quad + \varepsilon \|g_t\|^2 + \|g\|_{H^1}^2 \|u^k\| \|\nabla u^k\| \end{aligned}$$

for any small $\varepsilon > 0$.

Adding and integrating in time these two inequalities, we obtain the following:

$$\left\{ \begin{aligned} & \|u_t^k(t)\|^2 + \|w_t^k(t)\|^2 \\ & \quad + \int_0^t \left\{ \|\nabla u_t^k(s)\|^2 + \|\nabla w_t^k(s)\|^2 \right\} ds \\ & \leq M_k(t) + C \int_0^t N_k(s) \left\{ \|u_t^k(s)\|^2 + \|w_t^k(s)\|^2 \right\} ds, \end{aligned} \right. \quad (23)$$

where

$$\left\{ \begin{aligned} & M_k(t) = C \int_0^t (\|g_t(s)\|^2 + \|f_t(s)\|^2) ds \\ & \quad + C \int_0^t (\|f(s)\|_{H^1}^2 + \|g(s)\|_{H^1}^2) \|u^k(s)\| \|\nabla u^k(s)\| ds \\ & \quad + C \int_0^t \|\nabla u^k(s)\|^4 (\|Au^k(s)\|^2 + \|\Delta w^k(s)\|^2) ds \\ & \quad + C (\|u_t^k(0)\|^2 + \|w_t^k(0)\|^2) \end{aligned} \right. \quad (24)$$

and

$$N_k(t) = 1 + \|\nabla u^k(t)\|^4 + \|Au^k(t)\|^2 + \|\Delta w^k(t)\|^2 \quad (25)$$

for all t . Notice that Gronwall's Lemma applied to (23) yields

$$\|u_t^k(t)\|^2 + \|w_t^k(t)\|^2 \leq M_k(t) + \int_0^t M_k(s)N_k(s)e^{\int_s^t N_k(\sigma) d\sigma} ds \quad (26)$$

for all $t \in [0, T_0)$.

Using (6) and the estimates in Lemma 1, we see that

$$M_k(t) \leq G_1(t) + C \left(\|u_t^k(0)\|^2 + \|w_t^k(0)\|^2 \right) \quad \forall t \in [0, T_0), \quad (27)$$

for some function G_1 . On the other hand, taking $t = 0$ and $v = u_t^k(0)$ in the first equation in (9), we deduce that

$$\begin{cases} \|u_t^k(0)\|^2 \\ \leq C \left(\|(u^k(0) \cdot \nabla)u^k(0)\|^2 + \|f(0)\|^2 + \|\nabla w^k(0)\|^2 + \|Au^k(0)\|^2 \right) \\ \leq C \left(\|u_0\|^2 \|\nabla u_0\|^2 + \|f(0)\|^2 + \|\nabla w_0\|^2 + \|Au_0\|^2 \right), \end{cases}$$

since $u_0 \in D(A)$. In a similar way, we have

$$\|w_t^k(0)\|^2 \leq C \left(\|u_0\|^2 \|\nabla w_0\|^2 + \|g(0)\|^2 + \|Lw_0\|^2 \right).$$

Therefore, $C(\|u_t^k(0)\|^2 + \|w_t^k(0)\|^2)$ is uniformly bounded and

$$M_k(t) \leq G_2(t) \quad \forall t \in [0, T_0),$$

for some nondecreasing function G_2 .

From the estimates in Lemma 1, we also see that

$$\int_0^t N_k(s) ds \leq G_3(t) \quad \forall t \in [0, T_0).$$

Thus, in view of (26), we obtain

$$\begin{cases} \|u_t^k(t)\|^2 + \|w_t^k(t)\|^2 \\ \leq G_2(t) + \int_0^t G_2(s)N_k(s)e^{\int_s^t N_k(\sigma) d\sigma} ds \\ \leq G_2(t) \left(1 + G_3(t)e^{G_3(t)} \right) \\ \leq G_4(t). \end{cases}$$

Using again (23), we are finally led to (21).

In order to prove (22), let us take $v = Au^k$ in the first equation in (9). We deduce that

$$\|Au^k\| \leq C \left(\|u_t^k\| + \|\nabla w^k\| + \|f\| + \|(u^k \cdot \nabla)u^k\| \right). \quad (28)$$

Observe that

$$\|(u^k \cdot \nabla)u^k\| \leq C \|\nabla u^k\|^{3/2} \|Au^k\|^{1/2} \leq \varepsilon \|Au^k\| + C_\varepsilon \|\nabla u^k\|^3 \quad (29)$$

for any small $\varepsilon > 0$. Choosing ε appropriately and combining (28) and (29), we deduce that

$$\|Au^k\| \leq C \left(\|u_t^k\| + \|\nabla w^k\| + \|\nabla u^k\|^3 + \|f\| \right).$$

A similar analysis gives

$$\|\Delta w^k\| \leq C \left(\|w_t^k\| + \|\nabla u^k\| + \|\nabla u^k\|^2 \|\nabla w^k\| + \|g\| \right).$$

These inequalities, together with (14) and (21), prove (22). This completes the proof of Lemma 2. \blacksquare

Lemma 3 *The approximations u^k and ρ^k satisfy the following for all $t \in [0, T_0]$:*

$$\int_0^t \|u^k(s)\|_{W^{2,6}}^2 ds \leq \tilde{F}_1(t), \quad (30)$$

$$\int_0^t \|\nabla u^k(s)\|_{L^\infty}^2 ds \leq \tilde{F}_2(t), \quad (31)$$

$$\|\nabla \rho^k(t)\|_{L^\infty} \leq F_4(t), \quad \|\rho_t^k(t)\|_{L^\infty} \leq F_5(t). \quad (32)$$

Proof: Observe that

$$\begin{aligned} & (\mu + \mu_r)(\nabla u^k, \nabla \phi) \\ &= -(P_k(\rho^k u_t^k + \rho^k (u^k \cdot \nabla)u^k - 2\mu_r \operatorname{curl} w^k - \rho^k f), \phi) \\ &\equiv (\chi^k, \phi). \end{aligned} \quad (33)$$

for any $\phi \in \mathcal{V}(\Omega)$. It is clear from the previous estimates that χ^k is uniformly bounded in $L^2(0, T'; (L^6(\Omega))^3)$ for all $T' < T_0$. Hence, from the results by Amrouche and Girault for the Stokes operator (see [1]), we get (30). In particular, from the usual Sobolev embedding results, we also have (31).

We can now apply Lemma 1.3 of [11] to ρ^k . We conclude that (32) must hold for some functions F_4 and F_5 . \blacksquare

Lemma 4 *The approximations w^k satisfy the following estimates for any $t \in [0, T_0)$:*

$$\int_0^t \|w^k(s)\|_{W^{2,6}}^2 ds \leq \tilde{F}_3(t), \quad (34)$$

$$\int_0^t \|\nabla w^k(s)\|_{L^\infty}^2 ds \leq \tilde{F}_4(t). \quad (35)$$

Proof: For any $\psi \in C_0^\infty(\Omega)$, we have

$$\begin{aligned} (Lw^k, \psi) &= -(\rho^k w_t^k + \rho^k (u^k \cdot \nabla) w^k - 2\mu_r \operatorname{curl} u^k - \rho^k g, \psi) \\ &\equiv (\eta^k, \psi). \end{aligned} \quad (36)$$

As before, η^k is uniformly bounded in $L^2(0, T'; (L^6(\Omega))^3)$ for all $T' < T_0$. Thus, w^k is uniformly bounded in $L^2(0, T'; (W^{2,6}(\Omega))^3)$. From the Sobolev embeddings, ∇w^k is also uniformly bounded in $L^2(0, T'; (L^\infty(\Omega))^3)$. ■

Lemma 5 *The approximations u^k and w^k satisfy the following for all $t \in [0, T_0)$:*

$$\int_0^t \{\|u^k(s)\|_{H^3}^2 + \|w^k(s)\|_{H^3}^2\} ds \leq F_6(t). \quad (37)$$

Proof: Again, we will take into account (33). From (30) and the estimates in Lemmas 1 and 2, it is not difficult to see that χ^k is uniformly bounded in $L^2(0, T'; (H^1(\Omega))^3)$ for all $T' < T_0$. Therefore, using Stokes regularity, we deduce that u^k is also bounded in $L^2(0, T'; (H^3(\Omega))^3)$. This proves the estimate for u^k in (37).

Arguing in a similar way for w^k (starting from (36)), we finally deduce (37) for some F_6 . ■

The following elementary remark will be useful for further estimates.

Remark 5 Let $h : (a, b) \mapsto \mathbf{R}$ be a positive continuous function such that

$$\int_a^b h(s) ds < +\infty. \quad (38)$$

Then there exists a sequence $\{\varepsilon_n\}$ with $\varepsilon_n \rightarrow a^+$ such that $\varepsilon_n h(\varepsilon_n) \rightarrow 0$ as $n \rightarrow +\infty$. ■

Lemma 6 *Under the assumptions in Theorem 1, we have the following for all $t \in [0, T_0)$:*

$$\int_0^t \sigma(s) \{ \|u_{tt}^k(s)\|^2 + \|w_{tt}^k(s)\|^2 \} ds \leq F_7(t), \quad (39)$$

$$\sigma(t) (\|\nabla u_t^k(t)\|^2 + \|\nabla w_t^k(t)\|^2) \leq F_8(t), \quad (40)$$

$$\sigma(t) \{ \|u^k(t)\|_{H^3}^2 + \|w^k(t)\|_{H^3}^2 \} \leq F_9(t). \quad (41)$$

Here, we have used the notation $\sigma(t) = \min\{1, t\}$.

Proof: Differentiating the first equation in (9) with respect to t and taking $v = u_{tt}^k$, in view of the estimates in the previous Lemmas, we get

$$\|u_{tt}^k\|^2 + \frac{d}{dt} \|\nabla u_t^k\|^2 \leq G_5(t) (1 + \|\nabla u_t^k(t)\|^2). \quad (42)$$

Multiplying (42) by $\sigma(t)$ and integrating in (ε, t) , we obtain

$$\begin{aligned} & \int_\varepsilon^t \sigma(s) \|u_{tt}^k(s)\|^2 ds + \int_\varepsilon^t \sigma(s) \frac{d}{dt} \|\nabla u_t^k(s)\|^2 ds \\ & \leq \int_\varepsilon^t G_5(s) \sigma(s) (1 + \|\nabla u_t^k(s)\|^2) ds. \end{aligned}$$

Observe that

$$\begin{aligned} & \int_\varepsilon^t \sigma(s) \frac{d}{dt} \|\nabla u_t^k(s)\|^2 ds \\ & = \sigma(t) \|\nabla u_t^k(t)\|^2 - \sigma(\varepsilon) \|\nabla u_t^k(\varepsilon)\|^2 - \int_\varepsilon^t \sigma'(s) \|\nabla u_t^k(s)\|^2 ds. \end{aligned} \quad (43)$$

In view of Remark 5, we can choose $\varepsilon = \varepsilon_n$ with $\varepsilon_n \rightarrow 0$ and

$$\sigma(\varepsilon_n) \|\nabla u_t^k(\varepsilon_n)\|^2 \rightarrow 0.$$

Then

$$\begin{aligned} & \sigma(t) \|\nabla u_t^k(t)\|^2 + \int_0^t \sigma(s) \|\nabla u_{tt}^k(s)\|^2 ds \\ & \leq \int_0^t G_5(s) \sigma(s) (1 + \|\nabla u_t^k(s)\|^2) ds + \int_0^t \|\nabla u_t^k(s)\|^2 ds \\ & \leq G_6(t) \int_0^t (1 + \|\nabla u_t^k(s)\|^2) ds. \end{aligned} \quad (44)$$

In a similar way, we can deduce that

$$\begin{aligned} & \sigma(t)\|\nabla w_t^k(t)\|^2 + \int_0^t \sigma(s)\|\nabla w_{tt}^k(s)\|^2 ds \\ & \leq G_7(t) \int_0^t \left(1 + \|\nabla u_t^k(s)\|^2 + \|\nabla w_t^k(s)\|^2\right) ds \end{aligned} \quad (45)$$

for all $t \in [0, T_0]$ for some G_7 . Hence, we have (39) and (40).

The estimates (41) can be proved arguing as in the proof of Lemma 5 and using that (39) holds. This completes the proof. \blacksquare

With similar arguments, the following Lemma also holds:

Lemma 7 *Under the hypotheses in Theorem 1, we have*

$$\int_0^t \sigma(s)\{\|Au_t^k(s)\|^2 + \|\Delta w_t^k(s)\|^2\} ds \leq F_{10}(t) \quad (46)$$

for all $t \in [0, T_0]$. \blacksquare

4 Proof of Existence

In view of the estimates given in Proposition 1, we can find a triplet (u, w, ρ) and a subsequence, again indexed by k , such that $(u^k, w^k, \rho^k) \rightarrow (u, w, \rho)$ in the sense indicated in Remark 3. We will now show that this suffices to pass to the limit in (9) and obtain (7).

Thus, let us first prove that

$$\int_0^{T_0} (\rho^k(t)u_t^k(t), v)\phi dt \rightarrow \int_0^{T_0} (\rho(t)u_t(t), v)\phi dt \quad (47)$$

and

$$\int_0^{T_0} (\rho^k(t)w_t^k(t), z)\zeta dt \rightarrow \int_0^{T_0} (\rho(t)w_t(t), z)\zeta dt \quad (48)$$

as $k \rightarrow \infty$, for any $v, z \in (C_0^\infty(\Omega))^3$ and any $\phi, \zeta \in \mathcal{D}(0, T)$.

We have

$$\begin{aligned} \left| \int_0^{T_0} (\rho^k u_t^k, v)\phi dt \right| & \leq \left| \int_0^{T_0} ((\rho^k - \rho)u_t^k, v)\phi dt \right| \\ & + \left| \int_0^{T_0} (\rho^k(u_t^k - u_t), v)\phi dt \right|. \end{aligned} \quad (49)$$

Observe that

$$\left| \int_0^{T_0} ((\rho^k - \rho)u_t^k, v)\phi dt \right| \leq C_{\phi, v} \int_0^{T'} \|\rho^k - \rho\| \|u_t^k\| dt$$

for some $T' < T_0$. Consequently, the first integral in the right hand side of (49) converges to zero.

On the other hand,

$$\left| \int_0^{T_0} (\rho(u_t^k - u_t), v)\phi dt \right| = \left| \int_0^{T'} (u_t^k - u_t, \rho v)\phi dt \right|$$

for some $T' < T_0$. Bearing in mind that $u_t^k \rightarrow u_t$ weakly-* in $L^\infty(\Omega \times (0, T'))$ (for instance), we deduce that this integral also converges to zero. Thus, we have proved (47). The convergence of $\rho^k w^k$ in (48) can be proved similarly.

Next, let us show that

$$\int_0^{T_0} (\rho^k(u^k \cdot \nabla)u^k, v)\phi dt \rightarrow \int_0^{T_0} (\rho(u \cdot \nabla)u, v)\phi dt \quad (50)$$

and

$$\int_0^{T_0} (\rho^k(u^k \cdot \nabla)w^k, z)\zeta dt \rightarrow \int_0^{T_0} (\rho(u \cdot \nabla)w, z)\zeta dt \quad (51)$$

as $k \rightarrow \infty$ for any v, z, ϕ and ζ as above. We will only prove (50), since the proof of (51) is similar.

Notice that

$$\left\{ \begin{array}{l} \int_0^{T_0} (\rho^k(u^k \cdot \nabla)u^k, v)\phi dt - \int_0^{T_0} (\rho(u \cdot \nabla)u, v)\phi dt \\ = \int_0^{T_0} ((\rho^k - \rho)(u^k \cdot \nabla)u^k, v)\phi dt \\ + \int_0^{T_0} (\rho((u^k - u) \cdot \nabla)u^k, v)\phi dt \\ + \int_0^{T_0} (\rho(u \cdot \nabla)(u^k - u), v)\phi dt. \end{array} \right. \quad (52)$$

Observe that the first integral in the right hand side of (52) converges to zero. Indeed, we have

$$\left| \int_0^{T_0} ((\rho^k - \rho)(u^k \cdot \nabla)u^k, v)\phi dt \right|$$

$$\begin{aligned}
&\leq C_{\phi,v} \|\rho^k - \rho\|_{L^2(\Omega \times (0, T'))} \left(\int_0^{T'} \int_{\Omega} |(u^k \cdot \nabla) u^k|^2 dx dt \right)^{1/2} \\
&\leq C_{\phi,v} \|\rho^k - \rho\|_{L^2(\Omega \times (0, T'))} \left(\int_0^{T'} \|Au^k\| \|\nabla u^k\|^3 dt \right)^{1/2}
\end{aligned}$$

and this converges to zero, in view of the estimates (14) and (22).

The second integral in the right hand side of (52) is

$$\begin{aligned}
&\int_0^{T_0} \int_{\Omega} \rho((u^k - u) \cdot \nabla) u^k \cdot v \phi dx dt \\
&\leq C_{\phi,v} \|\rho\|_{L^\infty(\Omega \times (0, T))} \int_0^{T'} \|u^k - u\| \|\nabla u^k\| dt
\end{aligned}$$

and also converges to zero. The third integral can be written in the form

$$\int_0^{T_0} \int_{\Omega} \rho(u \cdot \nabla)(u^k - u) \cdot v \phi dx dt.$$

Since $\nabla u^k \rightarrow \nabla u$ weakly in $L^2(\Omega \times (0, T))^3$, it also converges to zero as $k \rightarrow +\infty$.

By density, it is clear that (47), (48), (50) and (51) hold for any $v \in D(A)$, any $z \in D(L)$ and $\phi, \zeta \in C_0^\infty(0, T)$. We can now pass to the limit in (9). Indeed, for any $v \in \bigcup_{j \geq 1} V_j$ and any $\phi \in \mathcal{D}(0, T)$, we have

$$\int_0^{T_0} (\rho^k u_t^k + \rho^k (u^k \cdot \nabla) u^k - 2\mu_r \operatorname{curl} w^k - \rho^k f - (\mu + \mu_r) \Delta u^k, v) \phi dt = 0$$

for all sufficiently large k . Letting $k \rightarrow +\infty$, we obtain

$$\langle \rho u_t + \rho(u \cdot \nabla)u - 2\mu_r \operatorname{curl} w - \rho f - (\mu + \mu_r) \Delta u, v \rangle = 0$$

a.e. in $(0, T_0)$, for every $v \in \bigcup_{j \geq 1} V_j$. This gives

$$P(\rho u_t + \rho(u \cdot \nabla)u - 2\mu_r \operatorname{curl} w - \rho f - (\mu + \mu_r) \Delta u) = 0$$

a.e. in $\Omega \times (0, T_0)$.

The passage to the limit in the equation for w^k is analogous. In order to deal with the equation for the density, let us simply observe that, for instance, $u^k \rightarrow u$ strongly in $L^2(\Omega \times (0, T'))$, $\rho_t^k \rightarrow \rho_t$ weakly in $L^2(\Omega \times (0, T'))$ and $\nabla \rho^k \rightarrow \nabla \rho$ weakly in $L^2(\Omega \times (0, T'))^3$ for all $T' < T_0$. This gives

$$\rho_t + u \cdot \nabla \rho = 0$$

in the distributional sense.

Let us now check that the initial conditions are satisfied. We will first prove the following result:

Proposition 2 *Under the assumptions in Theorem 1, we have:*

$$\lim_{t \rightarrow 0^+} \|u(t) - u_0\|_{H_0^1} = 0 \quad (53)$$

and

$$\lim_{t \rightarrow 0^+} \|w(t) - w_0\|_{H_0^1} = 0, \quad (54)$$

i.e. u and w assume the initial data continuously in the H_0^1 -norm.

Proof: We will only prove (53), since (54) can be proved similarly. For all t , we have

$$\nabla u^k(t) - \nabla u_0^k = \int_0^t \nabla u_t^k(s) ds \quad \forall k \geq 1.$$

Therefore, in view of (21),

$$\|\nabla u^k(t) - \nabla u_0^k\| \leq \int_0^t \|\nabla u_t^k(s)\| ds \leq F_2(T_0/2)t \quad (55)$$

for any $t \in [0, T_0/2]$. Now, notice that u^k is bounded in $L^\infty(0, T_0/2; D(A))$ and u_t^k is bounded in $L^\infty(0, T_0/2; V)$. From Aubin-Lions' Lemma, we deduce that $u^k \rightarrow u$ strongly in $C^0([0, T_0/2]; V)$. Thus, we can pass to the limit in (55), which gives

$$\|\nabla u(t) - \nabla u_0\| \leq F_2(T_0/2)t \quad \forall t \in [0, T_0/2].$$

This proves (53). ■

Proposition 3 *Under the assumptions in Theorem 1, we have:*

$$\lim_{t \rightarrow 0^+} \|Au(t) - Au_0\|_{L^2} = 0 \quad (56)$$

and

$$\lim_{t \rightarrow 0^+} \|u_t(t) - u_t(0)\|_{L^2} = 0. \quad (57)$$

Proof: To prove (56), it is sufficient to show that

$$\limsup_{t \rightarrow 0^+} \|Au(t)\| \leq \|Au_0\|, \quad (58)$$

since we already know that $\|Au(t)\|$ is bounded near $t = 0$ and $u(t) \rightarrow u_0$ strongly in V . From the first equation in (9) with $v = Au^k$, after integration in time, we get

$$\|Au^k(t)\|^2 - \|Au_0^k\|^2 = - \int_0^t (m(s), Au_t^k(s)) ds,$$

where

$$m(t) = \frac{1}{\mu + \mu_r} (\rho^k u_t^k + \rho^k (u^k \cdot \nabla) u^k - 2\mu_r \operatorname{curl} w^k - \rho^k f).$$

We have

$$\int_0^t (m(s), Au_t^k(s)) ds = (m(t), Au^k(t)) - (m(0), Au_0) - \int_0^t (m'(s), Au^k(s)) ds.$$

Therefore, in view of the estimates in Proposition 1, it is not difficult to prove that

$$\begin{aligned} & \left| \int_0^t (m(s), Au_t^k(s)) ds \right| \\ & \leq |(\rho^k (u^k \cdot \nabla) u^k - 2\mu_r \operatorname{curl} w^k - \rho^k f, Au^k)(t) \\ & \quad - (\rho_0 (u_0 \cdot \nabla) u_0 - 2\mu_r \operatorname{curl} w_0 - \rho_0 f(0), Au_0)| \\ & \quad + G_8(T_0/2) (t + t^{1/4}) \end{aligned}$$

for all $t \in [0, T_0/2]$, for some G_8 . We deduce that

$$\begin{aligned} \|Au^k(t)\|^2 & \leq \|Au_0^k\|^2 + G_8(T_0/2) (t + t^{1/4}) \\ & \quad + |(\rho^k (u^k \cdot \nabla) u^k - 2\mu_r \operatorname{curl} w^k - \rho^k f, Au^k)(t) \\ & \quad - (\rho_0 (u_0 \cdot \nabla) u_0 - 2\mu_r \operatorname{curl} w_0 - \rho_0 f(0), Au_0)|. \end{aligned}$$

We know that, for each $t \in [0, T_0/2]$, $Au^k(t) \rightarrow Au(t)$ weakly in $L^2(\Omega)$ and $u^k(t) \rightarrow u(t)$ strongly in V . Thus,

$$\liminf_{k \rightarrow +\infty} \|Au^k(t)\|^2 \leq \|Au(t)\|^2,$$

we have

$$\begin{aligned} & \lim_{k \rightarrow +\infty} (\rho^k (u^k \cdot \nabla) u^k - 2\mu_r \operatorname{curl} w^k - \rho^k f, Au^k)(t) \\ &= (\rho_0 (u_0 \cdot \nabla) u_0 - 2\mu_r \operatorname{curl} w_0 - \rho_0 f(0), Au_0) \end{aligned}$$

and also

$$\|Au(t)\|^2 \leq \|Au_0\|^2 + G_7(T_0/2) (t + t^{1/4}).$$

Obviously, this leads to (58). ■

For the angular velocity, we have a similar result:

Proposition 4 *Under the assumptions in Theorem 1, we have:*

$$\lim_{t \rightarrow 0^+} \|\Delta w(t) - \Delta w_0\|_{L^2} = 0 \quad (59)$$

and

$$\lim_{t \rightarrow 0^+} \|w_t(t) - w_t(0)\|_{L^2} = 0. \quad (60)$$

■

Remark 6 The argument used in the proofs of these two Propositions can also be made at any $t = t_0 \in (0, T_0)$ instead of $t = 0$. This implies continuity from the right of u, u_t, w and w_t in the appropriate spaces. These arguments can also be adapted to prove continuity from the left at any $t_0 \in (0, T_0)$. In this way, we deduce the continuity properties indicated in Remark 1. ■

5 Proof of Uniqueness

Let (v, ψ, σ) be a solution to (1)–(2) in $[0, T']$ and assume that $(v, z, \sigma) \in \mathcal{H}'$. Let us introduce (η, ξ, π) , with $\eta = u - v$, $\xi = w - \psi$ and $\pi = \rho - \sigma$. Then these functions satisfy the following equations:

$$\begin{cases} P(\rho\eta_t + \sigma(v \cdot \nabla)\eta) + (\mu + \mu_r)A\eta \\ \quad = P(2\mu_r \operatorname{curl} \xi + \pi f - \pi v_t - \pi(u \cdot \nabla)u - \sigma(\eta \cdot \nabla)u), \\ \rho\xi_t + \sigma(v \cdot \nabla)\xi + L\xi \\ \quad = 2\mu_r \operatorname{curl} \eta + \pi g - \pi\psi_t - \pi(u \cdot \nabla)w - \sigma(\eta \cdot \nabla)w, \\ \pi_t + u \cdot \nabla\pi = -\eta \cdot \nabla\sigma. \end{cases} \quad (61)$$

Multiplying the first equation in (61) by η and integrating over Ω , we obtain

$$\begin{aligned} & \frac{1}{2} \frac{d}{dt} \|\rho^{1/2} \eta\|^2 + (\mu + \mu_r) \|\nabla \eta\|^2 \\ &= (2\mu_r \operatorname{curl} \xi + \pi f - \pi v_t - \pi(u \cdot \nabla)u - \sigma(\eta \cdot \nabla)u, \eta) \\ &+ \frac{1}{2} (\rho_t \eta, \eta) - (\sigma(v \cdot \nabla) \eta, \eta). \end{aligned}$$

Now, estimating the above terms in the usual way, we obtain the following integral inequality:

$$\begin{aligned} & \|\eta(t)\|^2 + \int_0^t \|\nabla \eta(s)\|^2 ds \\ & \leq C \int_0^t \left(\|f(s)\|_{L^3}^2 + \|v_t(s)\|_{L^3}^2 + \|\nabla u(s)\|^2 \|Au(s)\|^2 \right) \|\pi(s)\|^2 ds \\ & + C \int_0^t \|\xi(s)\|^2 ds \\ & + C \int_0^t \left(\|\nabla v(s)\|^4 + \|\nabla u(s)\|^4 + \|\rho_t(s)\|_{L^\infty} \right) \|\eta(s)\|^2 ds. \end{aligned}$$

In a similar way, from the second equation in (61), we find

$$\begin{aligned} & \|\xi(t)\|^2 + \int_0^t \|\nabla \xi(s)\|^2 ds \\ & \leq C \int_0^t \left(\|g(s)\|_{L^3}^2 + \|\psi_t(s)\|_{L^3}^2 + \|\nabla u(s)\|^2 \|\Delta w(s)\|^2 \right) \|\pi(s)\|^2 ds \\ & + C \int_0^t \|\eta(s)\|^2 ds + \frac{1}{2} \int_0^t \|\nabla \eta(s)\|^2 ds \\ & + C \int_0^t \left(\|\nabla v(s)\|^2 + \|\Delta w(s)\|^2 \|\rho_t(s)\|_{L^\infty} \right) \|\xi(s)\|^2 ds. \end{aligned}$$

On the other hand, multiplying the third equation in (61) by π and integrating with respect to x and t in $\Omega \times (0, t)$, we obtain:

$$\begin{aligned} \|\pi(t)\|^2 & \leq C \int_0^t \|\eta(s)\| \|\nabla \sigma(s)\|_{L^\infty} \|\pi(s)\| ds \\ & \leq \int_0^t \|\eta(s)\|^2 ds + C \int_0^t \|\nabla \sigma(s)\|_{L^\infty}^2 \|\pi(s)\|^2 ds. \end{aligned}$$

From these estimates, we deduce that

$$\|\eta(s)\|^2 + \|\xi(s)\|^2 + \|\pi(s)\|^2 \leq \int_0^t h(s) (\|\eta(s)\|^2 + \|\xi(s)\|^2 + \|\pi(s)\|^2) ds$$

for all $t \in [0, T')$, where

$$\begin{aligned} h(t) &= C(1 + \|f\|_{H^1}^2 + \|g\|_{H^1}^2 + \|v_t\|_{L^3}^2 + \|\psi_t\|_{L^3}^2 \\ &\quad + \|\nabla u\|^2(\|Au\|^2 + \|\Delta w\|^2) \\ &\quad + \|\nabla u\|^4 + \|\Delta w\|^2 + \|\rho_t\|_{L^\infty} + \|\nabla v\|^4 + \|\nabla \sigma\|_{L^\infty}^2). \end{aligned}$$

Observe that h is an integrable function, in view of the regularity of (u, w, ρ) and (v, ψ, σ) . Consequently, we can apply Gronwall's Lemma, which gives

$$\|\xi(t)\|^2 + \|\eta(t)\|^2 + \|\pi(t)\|^2 \equiv 0,$$

i.e. $u = v$, $w = \psi$ and $\sigma = \rho$. This ends the proof of Theorem 2.

6 Some Additional Results Concerning the Pressure

We can now obtain some information on the pressure:

Proposition 5 *Under the assumptions of Theorem 1, there exists a function $p \in C^0([0, T_0]; H^1(\Omega))$ such that*

$$\rho u_t + \rho(u \cdot \nabla)u - (\mu + \mu_r)\Delta u + \nabla p = 2\mu_r \operatorname{curl} w + \rho f$$

a.e. in $\Omega \times (0, T_0)$.

Proof: Let (u, w, ρ) be the strong solution furnished by Theorem 1 and let us set

$$j = \rho(f - u_t - (u \cdot \nabla)u) + 2\mu_r \operatorname{curl} w + (\mu + \mu_r)\Delta u.$$

Then, from the regularity of (u, w, ρ) (see Remark 1), we easily deduce that

$$j \in C^0([0, T_0]; L^2(\Omega)) \cap L^2(0, T_0 - \gamma; H^1(\Omega)) \quad \forall \gamma > 0 \quad (62)$$

and

$$j_t \in L^2(\delta, T_0 - \gamma; L^2(\Omega)) \quad \forall \delta, \gamma > 0. \quad (63)$$

From (10), we have

$$(j(t), v) = 0 \quad \forall v \in \mathcal{V}(\Omega),$$

for t a.e. in $[0, T_0)$. Consequently, we deduce from De Rham's Lemma that $j = \nabla p$ for some $p \in \mathcal{D}'(\Omega \times (0, T_0))$. Furthermore, since we have (62) and (62), we can choose p satisfying

$$p \in C^0([0, T_0]; H^1(\Omega)) \cap L^2(0, T_0 - \gamma; H^2(\Omega)) \quad \forall \gamma > 0$$

and

$$j_t \in L^2(\delta, T_0 - \gamma; H^1(\Omega)) \quad \forall \delta, \gamma > 0$$

(and depending continuously on j in the corresponding norms). This ends the proof. \blacksquare

Remark 7 In order to obtain additional information on the pressure at time $t = 0$, appropriate compatibility conditions on the initial data have to be imposed. This can be done as in the case of the Navier-Stokes equations, see [8]. \blacksquare

7 Global Existence for Small Data

We present in this Section two additional existence results concerning global in time strong solutions. The proofs can be easily obtained by combining the techniques in the previous Sections and the arguments of [3].

Theorem 3 *Assume that the initial data u_0 , w_0 and ρ_0 satisfy (3)–(5). Also, assume that*

$$f, g \in L^\infty(0, +\infty; (H^1(\Omega))^3), \quad f_t, g_t \in L^\infty(0, +\infty; (L^2(\Omega))^3). \quad (64)$$

Then, if the norms

$$\|u_0\|_{H_0^1}, \|w_0\|_{H_0^1}, \|f\|_{L^\infty([0, +\infty); L^2(\Omega))}, \|g\|_{L^\infty([0, +\infty); L^2(\Omega))} \quad (65)$$

are sufficiently small, the strong solution (ρ, u, w) of (1)–(2) exists globally in time and satisfies

$$u \in C^0([0, +\infty); D(A)), \quad w \in C^0([0, +\infty); D(L)), \quad \rho \in C^1(\bar{\Omega} \times [0, +\infty)).$$

Moreover, there exists C such that

$$\|u_t(t)\| + \|w_t(t)\| + \|Au(t)\| + \|\Delta w(t)\| \leq C$$

for all $t \geq 0$.

Proof: We can repeat the arguments used in Lemma 1. Now, (17) indicates that the approximations (u^k, w^k, ρ^k) are defined in the whole interval $[0, +\infty)$. From (20), which is also satisfied for all $t \geq 0$, we deduce that

$$\left\{ \begin{array}{l} \theta_k(t) \leq C(\|\nabla u_0\|^2 + \|\nabla w_0\|^2) \\ \quad + C \int_0^t (\|f(s)\|^2 + \|g(s)\|^2) ds \\ \quad + C \int_0^t \theta_k(s) ds \end{array} \right.$$

for all $t \geq 0$. Consequently, if the norms in (65) are sufficiently small, we have the estimates (14)–(16) for all $t \geq 0$, i.e. Lemma 1 holds with $T_0 = +\infty$.

The arguments in the proofs of the other Lemmas presented in Section 3 can now be repeated with $T_0 = +\infty$. The same can be done in the proof of existence in Section 4. Accordingly, u , w and ρ are globally defined and the Theorem is proved. \blacksquare

Remark 8 Under the assumptions of Theorem 3, it can also be proved that, for each $\gamma > 0$, there exists a positive constant C_γ such that

$$\sup_{t \geq 0} e^{-\gamma t} \int_0^t e^{\gamma s} \{ \|\nabla u_t(s)\|^2 + \|\nabla w_t(s)\|^2 \} ds \leq C_\gamma, \quad (66)$$

$$\sup_{t \geq 0} e^{-\gamma t} \int_0^t e^{\gamma s} \{ \|u(s)\|_{W^{2,6}}^2 + \|w(s)\|_{W^{2,6}}^2 \} ds \leq C_\gamma. \quad (67)$$

Furthermore, the same estimates hold uniformly in k for the semi-Galerkin approximations. \blacksquare

With similar arguments, we can also prove the following result:

Theorem 4 *Assume that we have (3)–(5), (64) and*

$$e^{\bar{\gamma}t}(f + g) \in L^\infty(0, +\infty; H^1(\Omega)^3), \quad e^{\bar{\gamma}t}(f_t + g_t) \in L^\infty(0, +\infty; L^2(\Omega)^3),$$

for some $\bar{\gamma} > 0$. Then, if the norms

$$\|u_0\|_{H_0^1}, \quad \|w_0\|_{H_0^1}, \quad \|e^{\bar{\gamma}t}f\|_{L^\infty([0,+\infty);L^2(\Omega)^3)}, \quad \|e^{\bar{\gamma}t}g\|_{L^\infty([0,+\infty);L^2(\Omega)^3)}$$

are sufficiently small, the strong solution (ρ, u, w) of (1)–(2) exists globally in time.

There exists $\gamma^* \in (0, \bar{\gamma})$ such that

$$\sup_{t \geq 0} e^{\gamma^* t} \left(\|\nabla u(t)\|^2 + \|\nabla w(t)\|^2 \right) < +\infty.$$

Furthermore, for any $\theta \in [0, \bar{\gamma})$, we have the following:

$$\sup_{t \geq 0} e^{\theta t} \left(\|u_t(t)\|^2 + \|w_t(t)\|^2 + \|Au(t)\|^2 + \|Lw(t)\|^2 \right) < +\infty,$$

$$\sup_{t \geq 0} \int_0^t e^{\theta s} \left(\|\nabla u_t(s)\|^2 + \|\nabla w_t(s)\|^2 + \|u(s)\|_{W^{2,6}}^2 + \|w(s)\|_{W^{2,6}}^2 \right) ds < +\infty,$$

$$\begin{aligned} \sup_{t \geq 0} (\|\nabla \rho(t)\|_{L^\infty} + \|\rho_t(t)\|_{L^\infty}) &< +\infty, \\ \sup_{t \geq 0} \tilde{\sigma}(t) \left(\|\nabla u_t(t)\|^2 + \|\nabla w_t(t)\|^2 \right) &< +\infty, \\ \sup_{t \geq 0} \int_0^t \tilde{\sigma}(s) \left(\|u_{tt}(s)\|^2 + \|w_{tt}(s)\|^2 + \|Au_t(s)\|^2 + \|Lw_t(s)\|^2 \right) ds &< +\infty. \end{aligned}$$

In the last three estimates, we have introduced $\tilde{\sigma}(t) = \min\{1, t\}e^{\theta t}$. Estimates of the same kind hold for the semi-Galerkin approximations. ■

Notice that, under the assumptions in Theorem 3, the L^∞ -norms of $\nabla \rho$ and ρ_t can blow up as $t \rightarrow +\infty$ (although these functions exist for all $t \geq 0$). Contrarily, the fourth estimate in Theorem 4 provides a uniform bound of these norms in $\bar{\Omega} \times [0, +\infty)$.

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