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

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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

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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:*

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

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