

On Volume Potentials Related to the Time-dependent Oseen System

PAUL DEURING
Université du Littoral
Laboratoire de Mathématiques Pures et Appliquées
BP 699, 62228 Calais cedex
FRANCE
Paul.During@impa.univ-littoral.fr

Abstract: The article treats volume potentials associated with the time-dependent Oseen system. It is shown that under suitable assumptions on the weight function, these potentials belong to a certain Sobolev space on the boundary of a domain. This result is an element in the construction of a representation formula for exterior evolutionary Oseen flows.

Key Words: Exterior domain, Navier-Stokes system, time-dependent Oseen system.

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2 Notations. Volume potentials.

We fix $\tau \in (0, \infty)$, an open bounded set $\Omega \subset \mathbb{R}^3$ with Lipschitz boundary, as well as functions $f \in C_0^\infty(\mathbb{R}^3 \times (0, \infty))$, $a \in C_0^\infty(\mathbb{R}^3 \setminus \bar{\Omega})^3$ with $\operatorname{div} a = 0$. Of course, the smoothness assumptions on f and a may be reduced, but this is a point we do not want to pursue here. Let N denote the outward unit normal to $\bar{\Omega}$.

Put $B_r := \{y \in \mathbb{R}^3 : |y| < r\}$, $B_r^c := \mathbb{R}^3 \setminus B_r$ for $r \in (0, \infty)$. We fix some $R_0 > 0$ with $\bar{\Omega} \subset B_{R_0/2}$. The letter C will denote constants which only depend on Ω , R_0 or τ .

We further define $S_T := \partial\Omega \times (0, T)$ for $T \in (0, \infty]$, $|\alpha|_1 := \alpha_1 + \alpha_2 + \alpha_3$ (length of α) for multi-indices $\alpha \in \mathbb{N}_0^3$, $e_1 := (1, 0, 0)$, $s(x) := |x| - x_1$ for $x \in \mathbb{R}^3$. We write $< , >$ for the usual scalar product in $\mathbb{R}^3$. Let H denote the usual fundamental solution of the heat equation in $\mathbb{R}^3$, that is,

$$H(z, t) := (4 \cdot \pi \cdot t)^{-3/2} \cdot e^{-|z|^2/(4t)}$$

for $t \in (0, \infty)$, $z \in \mathbb{R}^3$. We further introduce a fundamental solution of the time-dependent Stokes system by setting as in [4]:

$$\Gamma^{jk}(z, t) := \delta_{jk} \cdot H(z, t) + \int_{-\infty}^t \partial_j \partial_k H(z, s) ds,$$

$$E^k(x) := (4 \cdot \pi)^{-1} \cdot x^k \cdot |x|^{-3}$$

for $z \in \mathbb{R}^3$, $t \in (0, \infty)$, $x \in \mathbb{R}^3 \setminus \{0\}$, $1 \leq j, k \leq 3$. Finally we define a fundamental solution of the time-dependent Oseen system by putting

$$\Lambda^{jk}(z, t, \kappa) := \Gamma^{jk}(z, t \cdot \kappa, e_1, t)$$

For a bounded, open set $\Omega \subset \mathbb{R}^3$, we consider the following initial-boundary value problem for the time-dependent Oseen system,

$$\begin{aligned} (1) \quad & \partial_t u(x, t) - \Delta_x u(x, t) + \tau \cdot \partial_x u(x, t) + \Delta_x \pi(x, t) = f(x, t), \operatorname{div}_x u(x, t) = 0 \\ & \text{for } x \in \mathbb{R}^3 \setminus \bar{\Omega}, t \in (0, \infty), \\ (2) \quad & u(x, t) = 0 \text{ for } x \in \partial\Omega, t \in (0, \infty), \\ (3) \quad & u(x, t) \rightarrow 0 \text{ as } |x| \rightarrow \infty \text{ for } t \in (0, \infty), \\ (4) \quad & u(x, 0) = a(x) \text{ for } x \in \mathbb{R}^3 \setminus \bar{\Omega}, \end{aligned}$$

where the velocity $u : (\mathbb{R}^3 \setminus \bar{\Omega}) \times (0, \infty) \mapsto \mathbb{R}^3$ and the pressure $\pi : (\mathbb{R}^3 \setminus \bar{\Omega}) \times (0, \infty) \mapsto \mathbb{R}$ are the unknowns. In [1], we explained why this problem is of interest, and we mentioned previous studies dealing with it. Also in [1], we indicated how to construct a solution to (1) - (4) by means of the method of integral equations. This method automatically yields an integral representation of u and π . Such a representation, in turn, may be used to obtain estimates of the spatial decay of the solutions of (1) - (4).

For the convenience of the reader, in Section 2 and 3 below we will indicate the main steps of the approach from [1]. Also some auxiliary results are stated in those sections. In Section 4, it will be shown that a volume potential related to (1) belongs to a Sobolev space which is the range of a certain integral operator on $\partial\Omega$ (Theorem 7). Once this result is established, the volume integral under consideration may be included into our representation formula (Corollary 9).

for $z \in \mathbb{R}^3$, $t, \kappa \in (0, \infty)$, $j, k \in \{1, 2, 3\}$. The ensuing properties of Δ_{jk} will be important in the following.

Lemma 1 The function $\Delta_{jk}(\cdot, \cdot, \kappa)$ belongs to the space $C^\infty(\mathbb{R}^3 \times (0, \infty))$, for $\kappa > 0$, $1 \leq j, k \leq 3$. For any $K > 0$, there exists a constant $C(K) > 0$ such that

$$\begin{aligned} |\partial_t^j \partial_z^\alpha \Delta_{jk}(z, t, \kappa)| &\leq C(K) \cdot \max\{1, \kappa\}^{3/2+|\alpha|_{1/2}+l} \cdot (|z|^2+t)^{-3/2-|\alpha|_{1/2}-l}, \quad \text{if } z \in B_K, \\ |\partial_t^j \partial_z^\alpha \Delta_{jk}(z, t, \kappa)| &\leq C(K) \cdot \max\{1, \kappa\}^{3/2+|\alpha|_{1/2}+l} \cdot (|z| \cdot (1+\tau \cdot s(z)) + t)^{-3/2-|\alpha|_{1/2}-l}, \quad \text{if } z \in B_K^c, \end{aligned}$$

for $z \in \mathbb{R}^3$, $t, \kappa \in (0, \infty)$, $j, k \in \{1, 2, 3\}$, $\alpha \in \mathbb{N}_0^3$, $l \in \mathbb{N}_0$ with $|\alpha|_1 + 2 \cdot l \leq 2$.

Proof: See [1, Section 2].

Next we introduce some volume potentials related to the time-dependent Oseen system. We put

$$\mathcal{R}_j(f)(x, t) := \int_t^0 \int_{\mathbb{R}^3} \sum_{k=1}^3 \Delta_{jk}(x-y, t-\sigma, \tau) \cdot f_k(y, \sigma) \, dy \, d\sigma,$$

$$\begin{aligned} \mathcal{P}(f)(x, t) &:= \int_{\mathbb{R}^3} \sum_{k=1}^3 E_k(x-y) \cdot f_k(y, t) \, dy, \\ \mathcal{I}_j(a)(x, \tau) &:= \int_{\mathbb{R}^3} H(x-\tau \cdot e_1 - y, \tau) \cdot a_j(y) \, dy, \end{aligned}$$

$\mathcal{I}(a)(x, 0) = a(x)$ for $x \in \mathbb{R}^3$, $t \in [0, \infty)$, $r \in (0, \infty)$, $1 \leq j \leq 3$. Then we have

Theorem 2 The functions $\mathcal{R}_j(f)$, $\mathcal{P}(f)$ and $\mathcal{I}_j(a)$ belong to $C^\infty(\mathbb{R}^3 \times [0, \infty))$, for $1 \leq j \leq 3$. Moreover, for $x \in \mathbb{R}^3$, $t \in (0, \infty)$,

$$\begin{aligned} \partial_t \mathcal{R}(f)(x, t) - \Delta_x \mathcal{R}(f)(x, t) + \tau \cdot \partial_{x^1} \mathcal{R}(f)(x, t) + \nabla_x \mathcal{P}(f)(x, t) &= f(x, t), \\ \operatorname{div}_x \mathcal{R}(f)(x, t) &= 0, \quad \mathcal{R}(f)(x, 0) = 0, \\ \partial_t \mathcal{I}(a)(x, t) - \Delta_x \mathcal{I}(a)(x, t) + \tau \cdot \partial_{x^1} \mathcal{I}(a)(x, t) &= 0, \\ \operatorname{div}_x \mathcal{I}(a)(x, t) &= 0, \quad \mathcal{I}(a)(x, 0) = a(x). \end{aligned}$$

3 The single-layer potential related to the evolutionary Oseen system.

We want to apply a result from the proof of [4, Theorem 5.2.1]. To this end, we introduce some function

spaces used in that reference. Put

$$L_n^2(\partial\Omega) := \{v \in L^2(\partial\Omega)^3 : \int_{\partial\Omega} \langle v, N \rangle \, d\Omega = 0\}.$$

Let $T \in (0, \infty]$. (Note that the case $T = \infty$ is admitted.) Then we put

$$L_n^2(S_T) := \{v \in L_n^2(S_T)^3 : v(\cdot, t) \in L_n^2(\partial\Omega) \text{ for almost every } t \in (0, T)\},$$

$$\mathcal{H}_T := \{v|_{S_T} : v \in C_0^\infty(\mathbb{R}^4)^3, v|_{\mathbb{R}^3 \times (-\infty, 0]} = 0\}.$$

For $v \in C^1((-\infty, T))$ with $v|_{(-\infty, 0]} = 0$, and for $t \in (0, T)$, we put

$$\partial_{t^{1/2}}^j v(t) :=$$

$$\Gamma(1/2)^{-1} \cdot \partial/\partial t \left(\int_t^0 (t-s)^{-1/2} \cdot v(s) \, ds \right)$$

("fractional derivative of v "), where Γ is the usual gamma function. We further define for $v \in \mathcal{H}_T$:

$$\begin{aligned} \|v\|_{H^{1,1/2}(S_T)}^2 &:= \left(\int_T^0 \|v(\cdot, t)\|_{1,2}^2 \, dt \right. \\ &\quad \left. + \int_{\partial\Omega} |\partial_{t^{1/2}}^j v(x, t)|^2 \, d\Omega(x) \right)^{1/2}, \end{aligned}$$

where $\|\cdot\|_{1,2}$ denotes the usual norm of $H^1(\partial\Omega)$. The mapping $\|\cdot\|_{H^{1,1/2}(S_T)}$ is a norm on $\mathcal{H}_T$. For any $v \in L^2(S_T)$, we may define $F_v \in L^2(0, T, H^1(\partial\Omega)')$ by setting for $\sigma \in H^1(\partial\Omega)$ and for almost every $t \in (0, T)$:

$$F_v(t)(\sigma) := \int_{\partial\Omega} v(x, t) \cdot \sigma(x) \, dx.$$

We will write v instead of F_v . For $v \in \mathcal{H}_T$, set

$$\langle \partial_t v, N \rangle := \langle \partial_t v(x, t), N(x) \rangle > 0 \quad \text{for } (x, t) \in S_T,$$

$$\|v\|_{H_T} := \|v\|_{H^{1,1/2}(S_T)}$$

$$+ \|\partial_t v, N\|_{L^2(0,T,H^1(\partial\Omega))}.$$

The mapping $\|\cdot\|_{H_T}$ is a norm on $\mathcal{H}_T$. Let the space H_T consist of all functions $v \in L_n^2(S_T)$ such that there exists a sequence (w_n) in $C_0^\infty(\mathbb{R}^4)^3$ with the properties that

$$w_n|_{S_T} \in \mathcal{H}_T \text{ for } n \in \mathbb{N}, \quad \|v - w_n\|_{S_T} \rightarrow 0,$$

and $(w_n|_{S_T})$ is a Cauchy sequence with respect to the norm $\|\cdot\|_{H_T}$. This means in particular that the

sequences $(\|\partial_t w_n, N > \|_{L^2(0,T;H^1(\partial\Omega))})$ and $(\|w_n\|_{S^1\|_{H^{1,1/2}(S^T)})$ are convergent. Their limit value does not depend on the choice of the sequence (w_n) with the above properties, for a given $v \in H_T$. Thus, for $v \in H_T$, we may define the quantity $\|v\|_{H_T}$ in an obvious way. The mapping $\|\cdot\|_{H_T}$ is a norm on H_T , and the pair $(H_T, \|\cdot\|_{H_T})$ is a Banach space. Next we introduce our single-layer potentials. For $\phi \in L^2(S^T)_3$, $\kappa \in (0, \infty)$, $x \in \mathbb{R}^3$, $t \in [0, T] \cap \mathbb{R}$, we put

$$\begin{aligned} \mathcal{V}_{(0)}^T(\phi)(x, t) &:= \left(\sum_{k=1}^3 \int_t^0 \Gamma_{jk}(x - y, t - \sigma) \right. \\ &\quad \left. \cdot \phi_k(y, \sigma) d\Omega(y) d\sigma \right)_{1 \leq j \leq 3}, \\ \mathcal{V}_{(\kappa)}^T(\phi)(x, t) &:= \left(\sum_{k=1}^3 \int_t^0 \Lambda_{jk}(x - y, t - \sigma, \kappa) \right. \\ &\quad \left. \cdot \phi_k(y, \sigma) d\Omega(y) d\sigma \right)_{1 \leq j \leq 3}. \end{aligned}$$

We call $\mathcal{V}_{(0)}^T(\phi)$ and $\mathcal{V}_{(\kappa)}^T(\phi)$ the "single-layer potential related to the time-dependent Stokes- and Oseen-system", respectively. We further set

$$\begin{aligned} Q_T(\phi)(x, t) &:= \\ &\sum_{k=1}^3 \int_{\partial\Omega} E_k(x - y) \cdot \phi(y, t) d\Omega(y) \end{aligned}$$

for $\phi \in L^2(S^T)_3$, $x \in \mathbb{R}^3 \setminus \partial\Omega$, $t \in [0, T] \cap \mathbb{R}$. The following lemma holds:

Lemma 3 Let $T \in (0, \infty]$, $\kappa \in [0, \infty)$, $\phi \in L^2(S^T)_3$. Then the function

$$v := \mathcal{V}_{(\kappa)}^T(\phi) | (\mathbb{R}^3 \setminus \partial\Omega) \times ([0, T] \cap \mathbb{R})$$

belongs to $C^\infty((\mathbb{R}^3 \setminus \partial\Omega) \times ([0, T] \cap \mathbb{R}))^3$. Set $q := Q_T(\phi)$. Then $q(\cdot, t) \in C^\infty(\mathbb{R}^3 \setminus \partial\Omega)$ and

$$\begin{aligned} \partial_t v(x, t) - \Delta_x v(x, t) &= 0, \\ + \tau \cdot \partial_x v(x, t) + \Delta_x q(x, t) &= 0, \\ \operatorname{div}_x v(x, t) &= 0, \quad v(x, 0) = 0, \\ \text{for } x \in \mathbb{R}^3 \setminus \partial\Omega, t \in (0, T). \end{aligned}$$

The restriction $\mathcal{V}_{(\kappa)}^T(\phi) | S^T$ may be considered as the boundary value of $\mathcal{V}_{(\kappa)}^T(\phi) | (\mathbb{R}^3 \setminus \Omega) \times (0, T)$ on S^T in the following sense:

belongs to H_T .

The next two theorems state conditions on f and a , respectively, ensuring that the right-hand side of (5) belongs to H_T .

Proof: See [1, Section 4], where this theorem is reduced to a result from [4] pertaining to the Stokes system.

Theorem 6 The mapping $\mathcal{F}_\tau^\infty : L^2_n(S^\infty) \mapsto H^\infty$ is bijective.

According to the following theorem, equation (5) is solvable if the right-hand side of (5) is in H_T .

$$\mathcal{F}_\tau^\infty(\phi) | S^T \quad \text{for } \phi \in L^2_n(S^T).$$

Note that the equation in (5) is in fact an integral equation on S^∞ , with ϕ as unknown. In order to solve (5), we introduce operators $\mathcal{F}_\tau^\infty : L^2_n(S^T) \mapsto H_T$, for $\kappa \in [0, \infty)$, $T \in (0, \infty]$, by setting

$$(8) \quad \int_0^\infty \int_{\partial\Omega} |u(x + \epsilon \cdot m_{(\Omega)}(x), t)|^2 d\Omega(x) dt \rightarrow 0 \quad \text{for } \epsilon \uparrow 0.$$

that the boundary condition on S^∞ verified in the sense

Moreover, the pair (u, π) is a solution of (1) - (4), with a C^∞ -function on $\mathbb{R}^3 \setminus \bar{\Omega}$ for almost every $t \in (0, T)$. Then $u \in C^\infty((\mathbb{R}^3 \setminus \bar{\Omega}) \times [0, \infty))$, and $\pi(\cdot, t)$ is

$$(7) \quad \pi := (\mathcal{P}(f) + Q(\phi)) | (\mathbb{R}^3 \setminus \bar{\Omega}) \times (0, \infty).$$

$$(6) \quad u := (\mathcal{R}(f) + \mathcal{I}(a) + \mathcal{V}_{(\tau)}^\infty(\phi)) | (\mathbb{R}^3 \setminus \bar{\Omega}) \times [0, \infty),$$

Put

$$(5) \quad \mathcal{V}_{(\tau)}^\infty(\phi) | S^\infty = (-\mathcal{R}(f) - \mathcal{I}(a)) | S^\infty.$$

Lemma 5 Let $\phi \in L^2(S^\infty)_3$ with

S^∞ :

Now we may see how the problem of finding a solution to (1) - (4) reduces to an integral equation on S^∞ .

Stronger convergence results are probably valid, for example, see [4, Theorem 2.1.7] in the case $T < \infty$ and $\kappa = 0$. But this is also a point we do not want to pursue here.

$$\begin{aligned} \int_T^0 \int_{\partial\Omega} |\mathcal{V}_{(\kappa)}^T(\phi)(x + \epsilon \cdot m_{(\Omega)}(x), t)|^2 \\ - \mathcal{V}_{(\kappa)}^T(\phi)(x, t)|^2 d\Omega(x) dt \rightarrow 0 \quad (\epsilon \uparrow 0). \end{aligned}$$

Lemma 4 Take T, κ, ϕ as in Lemma 3. Then

Theorem 7 The function $\mathcal{R}(f) | S^\infty$ belongs to H^∞ . More precisely, let $q \in (1, 2)$, $\alpha \in (1, q/2)$, $\beta \in (4/3, 2)$. Then

$$\begin{aligned} & \| \mathcal{R}(f) \|_{S^{\infty}_{H^T}} \leq C(q, \alpha, \beta) \cdot \| f \|_{L^2} \\ & + \| f \|_{B^0_{R^0}} \times \| T_{(0, \infty, \infty, 0, 0, 0)} T_{(0, \infty, \infty, 0, 0, 0)} \|_{\mathcal{B}^0_{R^0}} \\ & + \| f \|_{B^0_{R^0}} \times \| T_{(0, \infty, \infty, 0, 0, 0)} T_{(0, \infty, \infty, 0, 0, 0)} \|_{\mathcal{B}^0_{R^0}} \end{aligned}$$

where R_0 was introduced at the beginning of Section 2, and where the constant $C(q, \alpha, \beta) > 0$ depends on $\Omega, R_0, \tau, q, \alpha$ and β .

It is the aim of the work at hand to prove this theorem. This proof is given in Section 4 below.

Theorem 8 We have $\mathcal{I}(a) | S_\infty \in H_\infty$. More precisely, let $q \in (1, 2)$. Then

$$\|(b\|v\| + z\|v\|) \cdot (b)_{\mathcal{O}}\| \geq {}^{\infty}H\|{}^{\infty}S|(v)\mathcal{I}\|$$

with $C(q) > 0$ depending on Ω , R_0 , τ and q .

the following result:

Corollary 9 *There is a solution (u, π) of (1) - (4) such that $u \in C^\infty(\mathbb{R}^3 \setminus \bar{\Omega}) \times [0, \infty)$, $\pi \in C^\infty(\mathbb{R}^3 \setminus \bar{\Omega})$ for $t \in (0, \infty)$, and such that the boundary condition on S_∞ is verified as in (8). This solution is given by (6), (7), with $\phi \in L^\infty_\eta(S_\infty)$ fulfilling (5).*

4 Proof of Theorem 7.

Since $\Omega \subset B_{R_0/2}$, we have $|x - y| \geq |y|/2 \geq R_0/2$ for $x \in \underline{\Omega}$, $y \in B_{R_0}^c$. On the other hand, by [2, Lemma 4.8], the inequality

$$\Gamma_{-}((\ell)s \cdot \perp + 1) \cdot ((x)s + 1) \cdot \mathcal{O} \geq \Gamma_{-}((\ell - x)s \cdot \perp + 1)$$

holds for $x, y \in \mathbb{R}^3$. Therefore, for $x \in \Omega$, $y \in B_{R_0}^c$:

$$\cdot_{1-}((h)s \cdot \perp + 1) \cdot \mathcal{O} \geq_{1-}((h-x)s \cdot \perp + 1)$$

For $x, y \in \mathbb{R}^3$, put

$$\partial(x, y) := |x - y|^2, \text{ if } y \in B_{R_0},$$

$$\partial(x, y) := (1 + \tau \cdot s(y)) \cdot |y|, \text{ if } y \in B_{r_0}^c.$$

Since we have $|x - y| \geq R_0/2$ for $x \in \Omega$, $y \in B_{R_0}^c$ (see above), and $|x - y| \leq |x| + |y| \leq 2 \cdot R_0$ for $x \in \Omega$, $y \in B_{R_0}$, we may now deduce from Lemma 1 with $K = 2 \cdot R_0$ and $K = R_0/2$, respectively:

$$(6) \quad \frac{1-2/|x|-2/\varepsilon - (\rho - \tau + (h^1 x) \bar{\sigma}) \cdot \mathcal{O}}{|\langle \perp^1 \rho - \tau^1 h - x \rangle^{\ell} V_x^x e^{\tau} e|}$$

$$(11) \quad \begin{aligned} & (-1 + \varepsilon + \delta) \cdot b' > -2, \\ & (-1 + \delta) \cdot (\delta/2 - 1/\delta) > -1, \\ & -2 - \delta \cdot \delta > -3, \\ & (3/2 - 1/\delta) > 1. \end{aligned}$$

then have the following relations:

τ, h_0 and κ . Since $q > 2$, hence $1 - 2/q' > 0$, we may choose $\epsilon \in (0, 1 - 2/q')$. Moreover, since $\beta > 4/3$, we have $-1/2 + 1/\beta < 1/4$, so we may choose $\delta \in (0, 1/4)$ with $\delta > -1/2 + 1/\beta$. Let $\tilde{\delta} \in (0, 1/2 - 2 \cdot \delta)$. We

$$\begin{aligned} & \int_{B_{R_0}^c} [1 + \tau \cdot s(y)] \cdot (|y|) \cdot (-\kappa) dy \\ & \leq \int_{-\kappa}^{\kappa} \int_{\partial B_{R_0}^+} (1 + \tau \cdot s(y)) (-\kappa) \operatorname{dop} dy \\ & \leq \mathcal{C}(\tau, R_0, \kappa), \end{aligned} \quad (10)$$

for $r \in [R_0, \infty)$. It follows for $\kappa \in (2, \infty)$:

$$\int_{\partial B_r} (1 + \tau \cdot s(y))^{-1-\epsilon} dy \leq C(\tau, R_0, \epsilon) \cdot r$$

for any $\epsilon \in (0, \infty)$ such that

For $x \in \Omega$, $y \in \mathbb{R}^3$, $j, k \in \{1, 2, 3\}$, $\alpha \in \mathbb{N}_0^3$, $l \in \mathbb{N}_0$ with $|\alpha|_1 + 2 \cdot l \leq 2$, $t \in (0, \infty)$, $\sigma \in (0, t)$. According to [3], there is a constant $C(\tau, R_0, \epsilon) > 0$

$$(12) \quad \left| \sum_{\mathfrak{g}}^{\mathfrak{I}=\mathfrak{Y}} \int_{\mathfrak{z}}^{\mathfrak{H}} \int_{\mathfrak{z}}^0 \right| = \left| (\mathfrak{z}, \mathfrak{x})(f)^{\mathfrak{f}} \mathcal{R}^{\mathfrak{f}} \mathcal{O} \right|$$

We further find for $t \in (0, \infty)$, $\sigma \in (0, t)$, $x \in \mathbb{R}^3$:

$$\partial_t \left(\int_t^0 (t-r)^{-1/2} \cdot \mathcal{R}_j(f)(x, r) dr \right) = \partial_t \left(\sum_{k=1}^3 \int_t^0 \int_{\mathbb{R}^3} f_k(y, \sigma) \cdot \int_t^{t-r} (t-r)^{-1/2} \cdot \partial_r \Lambda_{jk}(x-y, r-\sigma, \tau) dr d\sigma dy \right) + \int_t^0 \int_{\mathbb{R}^3} (t-r)^{-1/2} \cdot \partial_r \Lambda_{jk}(x-y, r-\sigma, \tau) dr d\sigma dy$$

$$= \sum_{k=1}^3 \int_t^0 \int_{\mathbb{R}^3} H_{jk}(x-y, t, \sigma) \cdot f_k(y, \sigma) dy d\sigma$$

with

$$H_{jk}(z, t, \sigma) := 2^{1/2} \cdot (t-\sigma)^{-1/2} \cdot \Lambda_{jk}(z, (t-\sigma)/2, \tau) + \int_t^{(t+\sigma)/2} (t-r)^{-1/2} \cdot \partial_r \Lambda_{jk}(z, r-\sigma, \tau) dr - \int_{(t+\sigma)/2}^{\sigma} (t-r)^{-3/2} \cdot \Lambda_{jk}(z, r-\sigma, \tau) dr$$

for $z \in \mathbb{R}^3 \setminus \{0\}$, $t \in (0, \infty)$, $\sigma \in (0, t)$, $j, k \in \{1, 2, 3\}$. But for such t, σ, j, k and for $x \in \Omega$, $y \in \mathbb{R}^3$, we find

$$|H_{jk}(x-y, t, \sigma)| \leq C \cdot \left((t-\sigma)^{-1/2} \cdot (\partial(x, y) + t - \sigma)^{-5/2} \cdot (t-\sigma)^{1/2} + (t-\sigma)^{-3/2} \cdot \left[\chi_{(0,1)}(t-\sigma) \cdot \partial(x, y) \cdot (t-\sigma)^{-1+\epsilon} \cdot (t-\sigma)^{1/2-2-\epsilon} \right] \right) \leq C \cdot F(t-\sigma) \cdot \max\{\partial(x, y)^{-1+\epsilon}, \partial(x, y)^{-1-\delta}\}.$$

On the other hand, we find by the definition of $\partial(x, y)$, (9), (11) and Young's inequality:

$$\left(\int_t^0 \int_{\partial\Omega} \left(\int_t^0 F(t-\sigma) \cdot \max\{\partial(x, y)^{-1+\epsilon}, \partial(x, y)^{-1-\delta}\} \cdot |f(y, \sigma)|^2 dy d\sigma \right)^{1/2} dt \right) \leq C \cdot \left(\int_t^0 \int_{\partial\Omega} \left(\int_t^0 F(t-\sigma) \cdot |f(y, \sigma)|^2 dy d\sigma \right)^{1/2} dt \right) \cdot \left(\int_t^0 \int_{\partial\Omega} |x-y|^{-2-2\delta} \cdot |f(y, \sigma)|^2 dy d\sigma \right)^{1/2}$$

$$\left| \partial_t \left(\int_t^0 (t-r)^{-1/2} \cdot \mathcal{R}_j(f)(x, r) dr \right) \right| \leq C \cdot \int_t^0 \int_{\mathbb{R}^3} F(t-\sigma) \cdot \max\{\partial(x, y)^{-1+\epsilon}, \partial(x, y)^{-1-\delta}\} \cdot |f(y, \sigma)|^2 dy d\sigma$$

Thus we may conclude from (13), for $x \in \partial\Omega$, $t \in (0, \infty)$:

$$\begin{aligned} C &\leq \left(\int_t^0 \int_{\partial\Omega} \left(\int_t^0 F(t-\sigma) \cdot |x-y|^{-2-2\delta} \cdot |f(y, \sigma)|^2 dy d\sigma \right)^{1/2} dt \right) \leq C \cdot \left(\int_t^0 \int_{\partial\Omega} \left(\int_t^0 F(t-\sigma) \cdot |x-y|^{-2-2\delta} \cdot |f(y, \sigma)|^2 dy d\sigma \right)^{1/2} dt \right) \cdot \left(\int_t^0 \int_{\partial\Omega} |x-y|^{-2+2\delta} d\Omega(x) \right)^{1/2} \\ &\leq C \cdot \|f\|_2, \end{aligned}$$

where we used Fubini's theorem in the last but one inequality. We further find with (10), (11),

$$\left(\int_t^0 \int_{\partial\Omega} \left(\int_t^0 F(t-\sigma) \cdot \max\{\partial(x, y)^{-1+\epsilon}, \partial(x, y)^{-1-\delta}\} \cdot |f(y, \sigma)|^2 dy d\sigma \right)^{1/2} dt \right) \leq C \cdot \|f\|_2 \quad (16)$$

$$\leq C \cdot \left(\int_{\infty}^0 \int_{\partial \Omega} \left(\int_{B_{R_0}^t} F(t - \sigma) \cdot [1 + \tau \cdot s(y)] \cdot |y|^{-1+\epsilon} \right) dy \right) \cdot \left(\int_{\infty}^0 F(t - \sigma) \cdot |f(y, \sigma)|^2 dy d\sigma \right)^{1/2}$$

$$\leq C \cdot \left(\int_{\infty}^0 \int_{\partial \Omega} F(t - \sigma) \cdot \left(\int_{B_{R_0}^t} [1 + \tau \cdot s(y)] \cdot |y|^{-(1+\epsilon) \cdot q'} dy \right)^{1/q'} \cdot \|f(\cdot, \sigma)\|_{B_{R_0}^t}^q d\sigma \right)^{1/2}$$

$$\leq C \cdot \left(\int_{\infty}^0 \int_{\partial \Omega} F(t - \sigma) \cdot \|f(\cdot, \sigma)\|_{B_{R_0}^t}^q d\sigma \right)^{1/2} \cdot \left(\int_{\infty}^0 \int_{\partial \Omega} F(t - \sigma) \cdot \|f(y, \sigma)\|_{B_{R_0}^t}^q dy d\sigma \right)^{1/2}$$

where the last estimate follows by Young's inequality; note that $\int_{\infty}^0 F(t - \sigma)^{(3/2-1/\theta)^{-1}} > \infty$ by (11). We may now conclude from (12), (14), (15) and (16), for $l \in \{1, 2, 3\}$,

$$\|\partial_t \mathcal{R}_j(f)\|_{S^\infty} \|_2 + \|\partial_t^{1/2} \mathcal{R}_j(f)\|_{S^\infty} \|_2 \leq C \cdot (\|f\|_2$$

$$+ \|f\|_{B_{R_0}^t} \times (0, \infty) \|_{L^q(0, \infty, L^q(B_{R_0}^t))}).$$

Moreover, by (9),

$$\|\mathcal{R}_j(f)\|_{S^\infty} \|_2 \leq \left(\int_{\infty}^0 \int_{\partial \Omega} \left(\int_{\mathbb{R}^3} (\partial(x, y) + t - \sigma)^{-3/2} \cdot |f(y, \sigma)|^2 dy d\sigma \right)^{1/2} \right)$$

But for $x \in \partial \Omega$, $y \in B_{R_0}$, $t \in (0, \infty)$, $\sigma \in (0, t)$, we have

$$(\partial(x, y) + t - \sigma)^{-3/2} \leq C \cdot \left(\chi_{(0,1)}(t - \sigma) \cdot (t - \sigma)^{-15/16} + \chi_{(1,\infty)}(t - \sigma) \cdot (t - \sigma)^{-17/16} \right) \cdot |x - y|^{-9/8}.$$

Thus it follows by Young's inequality,

$$(19) \quad \left(\int_{\infty}^0 \int_{\partial \Omega} \left(\int_{B_{R_0}^t} (\partial(x, y) + t - \sigma)^{-3/2} \cdot |f(y, \sigma)|^2 dy d\sigma \right)^{1/2} \right) \leq C \cdot \|f\|_2.$$

$$= \sum_{i=1}^2 A_i(t),$$

$$(24) \quad \int_{\Omega} v(x) \cdot \partial_t \mathcal{R}(f)(x, t), N(x) > dx$$

by Theorem 2, (The relation $\Delta \tilde{v} = 0$ will not be needed in the following.) Let $v \in H^1(\partial \Omega)$, $t \in (0, \infty)$. Then we get $\tilde{v}|_{\partial \Omega} = v$, $\Delta \tilde{v} = 0$, $\|\tilde{v}\|_{5/4, 2} \leq C \cdot \|v\|_{1, 2}$.

$H_2^{loc}(\Omega)$ with $v \in H^1(\partial \Omega)$ a function $\tilde{v} \in \cap_{\kappa \in (1, 2)} H^{3/2-\kappa}(\Omega) \cap$ According to [5], there is some $C > 0$ and for any $\cdot$ $+ \|f\|_{B_{R_0}^t} \times (0, \infty) \|_{L^q(0, \infty, L^q(B_{R_0}^t))} \cdot$

$$(23) \quad \|\mathcal{R}_j(f)\|_{S^\infty} \|_2 \leq C \cdot (\|f\|_2$$

Combining (18), (19), (21) and (22) yields

$$\leq C \cdot \|f\|_{B_{R_0}^t} \times (0, \infty) \|_{L^q(0, \infty, L^q(B_{R_0}^t))} \cdot$$

$$(22) \quad \left(\int_{\infty}^0 \int_{\partial \Omega} (R_0 + t - \sigma)^{-\tilde{\epsilon}} \cdot \|f(\cdot, \sigma)\|_{B_{R_0}^t}^q d\sigma \right)^{1/2}$$

But due to (20) and Young's inequality, we have

$$\leq C \cdot (R_0 + t - \sigma)^{-\tilde{\epsilon}} \cdot \|f(\cdot, \sigma)\|_{B_{R_0}^t}^q$$

$$\leq C \cdot (R_0 + t - \sigma)^{-\tilde{\epsilon}} \cdot \left(\int_{B_{R_0}^t} [1 + \tau \cdot s(y)] \cdot |y|^{-(3/2+\tilde{\epsilon}) \cdot q'} dy \right)^{1/q'} \cdot \|f(\cdot, \sigma)\|_{B_{R_0}^t}^q$$

$$(21) \quad \int_{B_{R_0}^t} (\partial(x, y) + t - \sigma)^{-3/2} \cdot |f(y, \sigma)| dy$$

(10), we find for $t \in (0, \infty)$, $\sigma \in (0, t)$, $x \in \partial \Omega$, Using the second of these two inequalities as well as

$$(20) \quad -\tilde{\epsilon} \cdot (3/2 - 1/\alpha)^{-1} < -1, \quad (-3/2 + \tilde{\epsilon}) \cdot q' > -2.$$

It follows that

$$\tilde{\epsilon} \in (3/2 - 1/\alpha, -2/q' + 3/2) \quad \text{with } \tilde{\epsilon} > 0.$$

choose we get $-2/q' + 3/2 > 3/2 - 1/\alpha$. Thus we may equality $-2/q' + 3/2 > 0$. Moreover, since $\alpha < q/2$, Since $q < 2$, in particular $q < 4$, we obtain the in-

with

$$A_1(t) := -\tau \cdot \int_{\Omega} \nabla \tilde{v}(x) \cdot \partial_{x_1} \mathcal{R}(f)(x, t) \, dx,$$

$$A_2(t) := - \int_{\Omega} \nabla \tilde{v}(x) \cdot \nabla_x \mathcal{S}(f)(x, t) \, dx,$$

$$A_3(t) := \int_{\Omega} \nabla \tilde{v}(x) \cdot f(x, t) \, dx,$$

$$A_4(t) := \int_{\Omega} \nabla \tilde{v}(x) \cdot \Delta_x \mathcal{R}(f|_{B_{R_0}^c})(x, t) \, dx,$$

$$A_5(t) := \int_{\Omega} \nabla \tilde{v}(x) \cdot \Delta_x \mathcal{R}(f|_{B_{R_0}})(x, t) \, dx.$$

The integral in the definition of $A_1(t)$ is retransformed into an integral over $\partial\Omega$. We then get

$$|A_1(t)| \leq C \cdot \|v\|_2 \cdot \|\partial_1 \mathcal{R}(f)(\cdot, t)\|_{\partial\Omega} \|_2. \quad (25)$$

In order to evaluate $A_2(t)$, we use the well-known estimate $\|\partial_1 \mathcal{S}(f)(\cdot, t)\|_2 \leq C \cdot \|f(\cdot, t)\|_2$ for any $t \in \{1, 2, 3\}$. We thus get

$$|A_2(t)| \leq C \cdot \|\nabla \tilde{v}\|_2 \cdot \|f(\cdot, t)\|_2. \quad (26)$$

Obviously

$$|A_3(t)| \leq C \cdot \|\nabla \tilde{v}\|_2 \cdot \|f(\cdot, t)\|_2. \quad (27)$$

Moreover, by (9),

$$|A_4(t)| \leq C \cdot \int_{\Omega} |\nabla \tilde{v}(x)| \cdot \int_{B_{R_0}^c} \left[(1 + \tau \cdot s(y)) \cdot |y| + t - \sigma \right]^{-5/2} \cdot |f(y, \sigma)| \, dy \, d\sigma \, dx.$$

Observing that

$$\left[(1 + \tau \cdot s(y)) \cdot |y| + t - \sigma \right]^{-5/2} \leq C \cdot \left(\chi_{(0,1)}(t - \sigma) + \chi_{(1,\infty)}(t - \sigma) \cdot (t - \sigma)^{-5/4} \right)$$

for $y \in B_{R_0}^c$, $t \in (0, \infty)$, $\sigma \in (0, t)$, it easily follows with (10) and the Hölder inequality that

$$|A_4(t)| \leq C \cdot \|\nabla \tilde{v}\|_2 \cdot \int_{\Omega} \left[\chi_{(0,1)}(t - \sigma) + \chi_{(1,\infty)}(t - \sigma) \cdot (t - \sigma)^{-5/4} \right] \cdot \|f(\cdot, \sigma)\|_2 \, d\sigma. \quad (28)$$

For $w \in H^2(\Omega)$, $\sigma \in (0, t)$, put

$$B(w, t, \sigma) := \sum_{j=1}^3 \int_{\Omega} \partial_{x_j} w(x) \cdot \int_{B_{R_0}} \sum_{k=1}^3 \partial_{x_k} \Delta_{jk}(x - y, t - \sigma, \tau) \cdot f_k(y, \sigma) \, dy \, dx.$$

A straightforward application of (9), of Hölder's and Young's inequality yields for $w \in H^2(\Omega)$, $\sigma \in (0, t)$ with $t - \sigma > 1$:

$$|B(w, t, \sigma)| \leq C \cdot (t - \sigma)^{-1} \cdot \|\nabla w\|_2 \cdot \|f(\cdot, \sigma)\|_2. \quad (29)$$

By first performing a partial integration with respect to x , and only then applying (9), we get for w , σ as before,

$$|B(w, t, \sigma)| \leq C \cdot \sum_{j,k,l=1}^3 \left| \int_{\partial\Omega} \partial_{x_l} w(x) \cdot N_l(x) \cdot \int_{B_{R_0}} \partial_{x_l} \Delta_{jk}(x - y, t - \sigma, \tau) \cdot f_k(y, \sigma) \, dy \, dx - \int_{\Omega} \partial_{x_l} \partial_{x_k} w(x) \cdot \int_{B_{R_0}} \partial_{x_l} \Delta_{jk}(x - y, t - \sigma, \tau) \cdot f_k(y, \sigma) \, dy \, dx \right|. \quad (30)$$

$$\leq C \cdot \sum_{j,k,l=1}^3 \left[\|\nabla w\|_2 \cdot \left(\int_{\partial\Omega} \left| \partial_{x_l} \Delta_{jk}(x - y, t - \sigma, \tau) \cdot f_k(y, \sigma) \, dy \right|_2^2 d\Omega(x) \right)^{1/2} + \|\nabla w\|_{1,2} \cdot \left(\int_{B_{R_0}} \left| \partial_{x_l} \Delta_{jk}(x - y, t - \sigma, \tau) \cdot f_k(y, \sigma) \, dy \right|_2^2 dx \right)^{1/2} \right] \leq C \cdot (t - \sigma)^{-3/4} \cdot \|\nabla w\|_{1,2} \cdot \|f(\cdot, \sigma)\|_2;$$

note that $\|\nabla w\|_{\partial\Omega} \leq C \cdot \|\nabla w\|_{1,2}$ by a standard trace estimate. Inequalities (29) and (30) yield by interpolation:

$$|B(w, t, \sigma)| \leq C \cdot (t - \sigma)^{-15/16} \cdot \|\nabla w\|_{1/4,2} \cdot \|f(\cdot, \sigma)\|_2,$$

for w , σ as before. For $\sigma \in (0, t)$ with $t - \sigma \geq 1$, it is easy to get

$$|B(w, t, \sigma)| \leq C \cdot \|\nabla \tilde{v}\|_2 \cdot (t - \sigma)^{-5/2} \cdot \|f(\cdot, \sigma)\|_2.$$

Now we may conclude that

$$|A_5(t)| \leq C \cdot \|\nabla \tilde{v}\|_{1/4,2} \cdot \int_{\Omega} \left[\chi_{(0,1)}(t - \sigma) \cdot (t - \sigma)^{-15/16} + \chi_{(1,\infty)}(t - \sigma) \cdot (t - \sigma)^{-5/2} \right] \cdot \|f(\cdot, \sigma)\|_2 \, d\sigma. \quad (31)$$

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