

## Existence of Solutions of Navier-Stokes Equations

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#### Abstract

In this paper, some function spaces, definitions and lemmas are presented first. Next, the variational formulation and the initial boundary value problem of the Navier-Stokes equations are discussed. Finally, the existence of solutions of Navier-Stokes equations are determined.

#### 1. Preliminaries

##### 1.1 Some Function Spaces

Let  $\Omega$  be an open bounded set in  $\mathbb{R}^n$ . We assume

$$V = \{v \in \mathcal{D}(\Omega) \mid \operatorname{div} v = 0\}, \quad (1)$$

$$\begin{aligned} V &= \text{the closure of } V \text{ in } H_0^1(\Omega), \\ &= \{v \in H_0^1(\Omega) \mid \operatorname{div} v = 0\} \end{aligned} \quad (2)$$

$$\begin{aligned} H &= \text{the closure of } V \text{ in } L^2(\Omega), \\ &= \{v \in L^2(\Omega) \mid \operatorname{div} v = 0, \Gamma_\nu v = v \cdot \nu \mid \Gamma = 0\}. \end{aligned} \quad (3)$$

The space  $H$  is equipped with the scalar product  $(\cdot, \cdot)$  induced by  $L^2(\Omega)$ ; the space  $V$  is a Hilbert space with the scalar product

$$((u, v)) = \sum_{i=1}^n (D_i u, D_i v), \quad (4)$$

since  $\Omega$  is bounded. The space  $V$  is contained in  $H$  and it is dense in  $H$ . The injection is continuous. Let  $H'$  and  $V'$  denote the dual spaces of  $H$  and  $V$ , and let  $i$  denote the injection mapping from  $V$  into  $H$ . The adjoint operator  $i'$  is linear and continuous from  $H'$  into  $V'$ , and  $i'$  is one to one since  $i(V) = V$  is dense in  $H$  and  $i'(H')$  is dense in  $V'$  since  $i$  is one to one; therefore  $H'$  can be identified with a dense subspace of  $V'$ .

Moreover, by the Riesz representation theorem, we can identify  $H$  and  $H'$ , and we arrive at the inclusions

$$V \subset H \equiv H' \subset V', \quad (5)$$

where each space is dense in the following one and the injections are continuous.

As a consequence of the previous identifications, the scalar product in  $H$  of  $f \in H$  and  $u \in V$  is the same as the scalar product of  $f$  and  $u$  in the duality between  $V'$  and  $V$  such that

$$\langle f, u \rangle = (f, u), \quad \forall f \in H, \quad \forall u \in V. \quad (6)$$

For each  $u$  in  $V$ , the form

$$v \in V \rightarrow ((u, v)) \in \mathbb{R} \quad (7)$$

is linear and continuous on  $V$ ; therefore there exists an element of  $V'$  which we denote by  $Au$  such that

$$\langle Au, v \rangle = ((u, v)), \quad \forall v \in V, \quad (8)$$

where the mapping  $u \rightarrow Au$  is linear and continuous and is an isomorphism from  $V$  onto  $V'$ .

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**1.2 Definition**

Let  $a, b$  be two extended real numbers,  $-\infty \leq a < b \leq \infty$ , and let  $X$  be a Banach space. For given  $\alpha$ ,  $1 \leq \alpha < +\infty$ ,  $L^\alpha(a, b; X)$  denotes the space of  $L^\alpha$ -integrable functions from  $[a, b]$  into  $X$ , which is a Banach space with the norm

$$\left\{ \int_a^b \|f(t)\|_X^\alpha dt \right\}^{\frac{1}{\alpha}}.$$

**1.3 Definition**

The space  $L^\infty(a, b; X)$  is the space of essentially bounded functions from  $[a, b]$  into  $X$  and is equipped with the Banach norm

$$\text{Ess sup}_{[a,b]} \|f(t)\|_X.$$

**1.4 Definition**

The space  $C([a, b]; X)$  is the space of continuous functions from  $[a, b]$  into  $X$  and if  $-\infty < a < b < \infty$  is equipped with the Banach norm

$$\sup_{t \in [a,b]} \|f(t)\|_X.$$

**1.5 Lemma**

Let  $X$  be a given Banach space with dual  $X'$  and let  $u$  and  $g$  be two functions belonging to  $L^1(a, b; X)$ . Then, the following three conditions are equivalent

(i)  $u$  is a.e equal to a primitive function of  $g$ ,

$$u(t) = \xi + \int_0^t g(s) ds, \quad \xi \in X, \text{ a.e. } t \in [a, b]; \quad (9)$$

(ii) For each test function  $\phi \in \mathcal{D}((a, b))$ ,

$$\int_a^b u(t) \phi'(t) dt = - \int_a^b g(t) \phi(t) dt \left( \phi' = \frac{d\phi}{dt} \right); \quad (10)$$

(iii) For each  $\eta \in X'$ ,

$$\frac{d}{dt} \langle u, \eta \rangle = \langle g, \eta \rangle, \quad (11)$$

in the scalar distribution sense, on  $(a, b)$ . If (i)-(iii) are satisfied  $u$ , in particular, is a.e. equal to a continuous function from  $[a, b]$  into  $X$ .

Proof: see [7].

Let  $X_0, X, X_1$  be three Banach spaces such that  $X_0 \subset X \subset X_1$ , where the injections are continuous and  $X_i$  is reflexive,  $i = 0, 1$ , the injection  $X_0 \rightarrow X$  is compact.

**1.6 Definition**

Let  $T > 0$  be a fixed finite number, and let  $\alpha_0, \alpha_1$  be two finite numbers such that  $\alpha_i > 1$ ,  $i = 0, 1$ .

We consider the space

$$\mathcal{Y} = \mathcal{Y}(0, T; \alpha_0, \alpha_1; X_0, X_1) \quad (12)$$

$$\mathcal{Y} = \left\{ v \in L^{\alpha_0}(0, T; X_0) \mid v' = \frac{dv}{dt} \in L^{\alpha_1}(0, T; X_1) \right\}. \quad (13)$$

The space  $\mathcal{Y}$  is provided with the norm

$$\|v\|_{\mathcal{Y}} = \|v\|_{L^{\alpha_0}(0, T; X_0)} + \|v'\|_{L^{\alpha_1}(0, T; X_1)} \quad (14)$$

which makes it a Banach space. It is evident that  $\mathcal{Y} \subset L^{\alpha_0}(0, T; X)$ , with a continuous injection.

Let us assume that  $X_0, X, X_1$  are Hilbert space with

$$X_0 \subset X \subset X_1, \quad (15)$$

the injections being continuous and the injection of  $X_0$  into  $X$  is compact.

$$(16)$$

If  $v$  is a function from  $\mathbb{R}$  into  $X_1$ , we denote by  $\hat{v}$  its Fourier transform

$$\hat{v}(\tau) = \int_{-\infty}^{+\infty} e^{-2i\pi\tau t} v(t) dt. \quad (17)$$

The derivative in  $t$  of order  $\gamma$  of  $v$  is the inverse Fourier transform of  $(2i\pi\tau)^\gamma \hat{v}$  or

$$D_t^\gamma v(\tau) = (2i\pi\tau)^\gamma \hat{v}(\tau). \quad (18)$$

### 1.7 Definition

For given  $\gamma > 0$ , we define the space

$$\mathcal{H}^\gamma(\mathbb{R}; X_0, X_1) = \left\{ v \in L^2(\mathbb{R}; X_0) \mid D_t^\gamma v \in L^2(\mathbb{R}; X_1) \right\}. \quad (19)$$

This is a Hilbert space for the norm

$$\|v\|_{\mathcal{H}^\gamma(\mathbb{R}; X_0, X_1)} = \left\{ \|v\|_{L^2(\mathbb{R}; X_0)}^2 + \left\| |\tau|^\gamma \hat{v} \right\|_{L^2(\mathbb{R}; X_1)}^2 \right\}^{\frac{1}{2}}.$$

We associate with any set  $K \subset \mathbb{R}$ , the subspace  $\mathcal{H}_K^\gamma$  of  $\mathcal{H}^\gamma$  defined as the set of functions  $u$  in  $\mathcal{H}^\gamma$  with support contained in  $K$ :

$$\mathcal{H}_K^\gamma(\mathbb{R}; X_0, X_1) = \left\{ u \in \mathcal{H}^\gamma(\mathbb{R}; X_0, X_1) \mid \text{support } u \subset K \right\}. \quad (20)$$

### 1.8 Theorem

Let us assume that  $X_0, X, X_1$  are Hilbert spaces which satisfy (15) and (16). Then for any bounded set  $K$  and any  $\gamma > 0$ , the injection of  $\mathcal{H}_K^\gamma(\mathbb{R}; X_0, X_1)$  into  $L^2(\mathbb{R}; X)$  is compact. Proof: See [7].

## 2. NAVIER-STOKES EQUATIONS

We assume that a fluid fills a region  $\Omega$  of space. If the fluid is Newtonian, then the functions  $\rho, p, u$  are governed by the momentum conservation equation (Navier-Stokes equation), by the continuity equation (mass conservation equation) and by some constitutive law connecting  $\rho$  and  $p$ :

$$\rho \left( \frac{\partial u}{\partial t} + \sum_{i=1}^n u_i \frac{\partial u}{\partial x_i} \right) - \mu \Delta u - (3\lambda + \mu) \Delta u + \nabla p = f, \quad (21)$$

$$\frac{\partial \rho}{\partial t} + \text{div}(\rho u) = 0, \quad (22)$$

where  $\mu > 0$  is the kinematic viscosity,  $\lambda$  another physical parameter and  $f = f(x, t)$  represents a density of force per unit volume. If the fluid is homogeneous and incompressible, then  $\rho$  is a constant independent of  $x$  and  $t$  and the equations reduce to

$$\rho \left( \frac{\partial \mathbf{u}}{\partial t} + \sum_{i=1}^n u_i \frac{\partial \mathbf{u}}{\partial x_i} \right) - \mu \Delta \mathbf{u} + \nabla p = \mathbf{f}, \quad (23)$$

$$\operatorname{div} \mathbf{u} = 0. \quad (24)$$

Usually we take  $\rho = 1$ , set  $\nu = \mu$  and using the differential operator

$\nabla = \left( \frac{\partial}{\partial x_1}, \frac{\partial}{\partial x_2}, \dots, \frac{\partial}{\partial x_n} \right)$  arrive at

$$\frac{\partial \mathbf{u}}{\partial t} + (\mathbf{u} \cdot \nabla) \mathbf{u} - \nu \Delta \mathbf{u} + \nabla p = \mathbf{f}, \quad (25)$$

with initial condition:

$$\mathbf{u}(x, 0) = \mathbf{u}_0(x), \quad x \in \Omega \quad (\mathbf{u}_0 \text{ given}) \quad (26)$$

and boundary condition:

$$\mathbf{u}(x, t) = \phi(x, t), \quad x \in \Gamma, \quad t > 0 \quad (\Omega \text{ bounded, } \phi \text{ given}). \quad (27)$$

### 3. VARIATIONAL FORMULATION

Let  $\Omega$  be a Lipschitz open bounded set in  $\mathbb{R}^n$  and let  $T > 0$  be fixed. The initial boundary value problem of the full Navier-Stokes equations is the following:

To find a vector function

$$\mathbf{u} : \Omega \times [0, T] \rightarrow \mathbb{R}^n$$

and a scalar function

$$p : \Omega \times [0, T] \rightarrow \mathbb{R},$$

such that

$$\frac{\partial \mathbf{u}}{\partial t} - \nu \Delta \mathbf{u} + \sum_{i=1}^n u_i D_i \mathbf{u} + \nabla p = \mathbf{f} \quad \text{in } Q = \Omega \times (0, T), \quad (28)$$

$$\operatorname{div} \mathbf{u} = 0 \quad \text{in } Q, \quad (29)$$

$$\mathbf{u} = 0 \quad \text{on } \partial\Omega \times (0, T), \quad (30)$$

$$\mathbf{u}(x, 0) = \mathbf{u}_0(x), \quad \text{in } \Omega. \quad (31)$$

As before, the functions  $f$  and  $u_0$  are given, defined on  $\Omega \times [0, T]$  and  $\Omega$  respectively.

Let us assume that  $u$  and  $p$  are classical solutions of (28)-(31), say  $u \in C^2(\bar{Q})$ ,  $p \in C^1(\bar{Q})$ .

Obviously  $u \in L^2(0, T; V)$ . Multiplying (28) by  $v \in V$  and integrating over  $\Omega$ , we have

$$\int_{\Omega} \frac{\partial \mathbf{u}}{\partial t} \cdot \mathbf{v} \, dx - \int_{\Omega} \nu (\Delta \mathbf{u}) \cdot \mathbf{v} \, dx + \int_{\Omega} \sum_{i=1}^n u_i (D_i \mathbf{u}) \cdot \mathbf{v} \, dx + \int_{\Omega} \nabla p \cdot \mathbf{v} \, dx = \int_{\Omega} \mathbf{f} \cdot \mathbf{v} \, dx.$$

We define the trilinear form  $b$  by setting

$$b(\mathbf{u}, \mathbf{v}, \mathbf{w}) = \sum_{i,j=1}^n \int_{\Omega} u_i (D_i v_j) w_j \, dx.$$

Then we have

$$\left( \frac{\partial \mathbf{u}}{\partial t}, \mathbf{v} \right) + \nu \int_{\Omega} (\nabla \mathbf{u} \cdot \nabla \mathbf{v}) \, dx + b(\mathbf{u}, \mathbf{u}, \mathbf{v}) + \int_{\Omega} p \operatorname{div} \mathbf{v} \, dx = \langle \mathbf{f}, \mathbf{v} \rangle$$

$$\frac{d}{dt}(u, v) + v((u, v)) + b(u, u, v) = \langle f, v \rangle. \quad (32)$$

By continuity, equation (32) will hold for each  $v \in V$ .

### 3.1 Variational Problem

For  $f$  and  $u_0$  given with

$$f \in L^2(0, T; V') \quad (33)$$

$$u_0 \in H, \quad (34)$$

to find  $u$  satisfying

$$u \in L^2(0, T; V) \quad (35)$$

and

$$\frac{d}{dt}(u, v) + v((u, v)) + b(u, u, v) = \langle f, v \rangle, \quad \forall v \in V \quad (36)$$

$$u(0) = u_0. \quad (37)$$

### 3.2 Properties of Trilinear Form

A trilinear continuous form  $b$  has the following properties:

$$b(u, v, w) = -b(u, w, v), \quad \forall u, v, w \in V \quad (38)$$

$$b(u, v, v) = 0, \quad \forall u, v \in V. \quad (39)$$

For  $u, v$  in  $V$ , we denote by  $B(u, v)$  the element of  $V'$  defined by

$$\langle B(u, v), w \rangle = b(u, v, w), \quad \forall w \in V, \quad (40)$$

and we set

$$B(u) = B(u, u) \in V', \quad \forall u \in V. \quad (41)$$

### 3.3 Lemma

We assume that the dimension of the space is  $n \leq 4$  and that  $u$  belongs to  $L^2(0, T; V)$ .

Then the function  $Bu$  defined by

$$\langle Bu(t), v \rangle = b(u(t), u(t), v), \quad \forall v \in V, \text{ a.e. in } t \in [0, T],$$

belongs to  $L^1(0, T; V')$ .

#### Proof

For almost all  $t$ ,  $Bu(t)$  is an element of  $V'$ , and the function

$Bu : t \in [0, T] \rightarrow Bu(t) \in V'$  is measurable. Moreover, since  $b$  is trilinear continuous on  $V$ ,

$$\|Bw\|_{V'} \leq c \|w\|^2, \quad \forall w \in V \quad (42)$$

so that

$$\int_0^T \|Bu(t)\|_{V'} dt \leq c \int_0^T \|u(t)\|^2 dt < +\infty.$$

Therefore the function  $Bu$  is bounded in  $L^1(0, T; V')$ .

If  $u$  satisfies (35)-(36), then by (6), (8), and the above lemma one can write (36) as

$$\frac{d}{dt} \langle u, v \rangle = \langle f - vAu - Bu, v \rangle, \quad \forall v \in V.$$

Since  $A$  is linear and continuous from  $V$  into  $V'$  and  $u \in L^2(V)$ , therefore the function  $Au$  belongs to  $L^2(0, T; V')$ , the function  $f - \nu Au - Bu$  belongs to  $L^1(0, T; V')$ . Lemma 1.5 implies then that

$$\left. \begin{aligned} u' &\in L^1(0, T; V') \\ u' &= f - \nu Au - Bu \end{aligned} \right\} \quad (43)$$

and that  $u$  is almost everywhere equal to a continuous function from  $[0, T]$  into  $V'$ . This makes (37) meaningful.

An alternate formulation of the problem (35)-(37) is:

### 3.4 Problem

Given  $f$  and  $u_0$  satisfying (33)-(34), to find  $u$  satisfying

$$u \in L^2(0, T; V), u' \in L^1(0, T; V'), \quad (44)$$

$$u' + \nu Au + Bu = f \text{ on } (0, T), \quad (45)$$

$$u(0) = u_0. \quad (46)$$

We showed that any solution of problem (3.1) is a solution of problem (3.4); these problems are equivalent.

The existence of solutions of these problems is ensured by the following theorem.

## 4. EXISTENCE RESULT

### 4.1 Theorem

Let the dimension  $n$  be less than or equal to 4. Let there be given  $f$  and  $u_0$  which satisfy (33)-(34). Then there exists at least one function  $u$  which satisfies (44)-(46). Moreover,

$$u \in L^\infty(0, T; H). \quad (47)$$

Proof

(i) We apply the Galerkin procedure. Since  $V$  is separable and  $V$  is dense in  $V$ , there exists a sequence  $w_1, \dots, w_m, \dots$  of elements of  $V$ , which is free and total in  $V$ . For each  $m$ , we define an approximate solution  $u_m$  of (36) as follows:

$$u_m = \sum_{i=1}^m g_{im}(t) w_i \quad (48)$$

and

$$(u'_m(t), w_j) + \nu((u_m(t), w_j)) + b(u_m(t), u_m(t), w_j) = \langle f(t), w_j \rangle,$$

$$t \in [0, T], j = 1, \dots, m, \quad (49)$$

$$u_m(0) = u_{0m}, \quad (50)$$

where  $u_{0m}$  is the orthogonal projection in  $H$  of  $u_0$  onto the space spanned by  $w_1, \dots, w_m$ . The equation (49) forms a nonlinear differential system for the functions  $g_{1m}, \dots, g_{mm}$ :

$$\begin{aligned} \sum_{i=1}^m (w_i, w_j) g'_{im}(t) + \nu \sum_{i=1}^m ((w_i, w_j)) g_{im}(t) \\ + \sum_{i,l=1}^m b(w_i, w_l, w_j) g_{im}(t) g_{lm}(t) = \langle f(t), w_j \rangle, \quad j = 1, \dots, m. \end{aligned} \quad (51)$$

Inverting the nonsingular matrix with elements  $(w_i, w_j)$ ,  $1 \leq i, j \leq m$ , we can write the differential equations in the usual form

$$g'_{im}(t) + \sum_{j=1}^m \alpha_{ij} g_{jm}(t) + \sum_{j,k=1}^m \alpha_{ijk} g_{jm}(t) g_{km}(t) = \sum_{j=1}^m \beta_{ij} \langle f(t), w_j \rangle, \quad (52)$$

where  $\alpha_{ij}, \alpha_{ijk}, \beta_{ij} \in \mathbb{R}$ .

The condition (50) is equivalent to the  $m$  scalar initial conditions

$$g_{im}(0) = \text{the } i^{\text{th}} \text{ component of } u_{0m}. \quad (53)$$

The nonlinear differential system (52) with the initial condition (53) has a maximal solution defined on some interval  $[0, t_m]$ . If  $t_m < T$ , then  $|u_m(t)|$  must tend to  $+\infty$  as  $t \rightarrow t_m$ ; the priori estimates we shall prove that this does not happen and therefore  $t_m = T$ .

(ii) We multiply (49) by  $g_{jm}(t)$  and add these equations for  $j=1, \dots, m$ .

Taking (39) into account, we get

$$\begin{aligned} (u'_m(t), u_m(t)) + \nu \|u_m(t)\|^2 &= \langle f(t), u_m(t) \rangle, \\ &\leq 2 \|f(t)\|_{V'} \|u_m(t)\|. \end{aligned} \quad (54)$$

By using Young's inequality, we have

$$(u'_m(t), u_m(t)) + \nu \|u_m(t)\|^2 \leq 2 \left[ \frac{\nu}{2} \|u_m(t)\|^2 + \frac{1}{2\nu} \|f(t)\|_{V'}^2 \right].$$

And so 
$$\frac{d}{dt} |u_m(t)|^2 + \nu \|u_m(t)\|^2 \leq \frac{1}{\nu} \|f(t)\|_{V'}^2. \quad (55)$$

Integrating (55) from 0 to  $s$ , we obtain in particular,

$$\int_0^s \frac{d}{dt} |u_m(t)|^2 dt + \int_0^s \nu \|u_m(t)\|^2 dt \leq \int_0^s \frac{1}{\nu} \|f(t)\|_{V'}^2 dt.$$

Then 
$$|u_m(s)|^2 \leq |u_m(0)|^2 + \frac{1}{\nu} \int_0^s \|f(t)\|_{V'}^2 dt.$$

Hence 
$$\sup_{s \in [0, T]} |u_m(s)|^2 \leq |u_0|^2 + \frac{1}{\nu} \int_0^T \|f(t)\|_{V'}^2 dt \quad (56)$$

which implies that

$$\text{the sequence } u_m \text{ remains in a bounded set of } L^\infty(0, T; H). \quad (57)$$

Then we integrate (55) from 0 to  $T$  to get

$$\begin{aligned} |u_m(T)|^2 + \nu \int_0^T \|u_m(t)\|^2 dt &\leq |u_{0m}|^2 + \frac{1}{\nu} \int_0^T \|f(t)\|_{V'}^2 dt \\ &\leq |u_0|^2 + \frac{1}{\nu} \int_0^T \|f(t)\|_{V'}^2 dt. \end{aligned}$$

Therefore the sequence  $u_m$  remains in a bounded set of  $L^2(0, T; V)$ .  $(58)$

(iii) Let  $\tilde{u}_m$  denote the function from  $\mathbb{R}$  into  $V$  which is equal to  $u_m$  on  $[0, T]$  and to 0 on the complement of this interval. The Fourier transform of  $\tilde{u}_m$  is denoted by  $\hat{u}_m$ .

We want to show that

$$\int_{-\infty}^{+\infty} |\tau|^{2\gamma} |\hat{u}_m(\tau)|^2 d\tau \leq \text{const.}, \text{ for some } \gamma > 0. \quad (59)$$

Along with (58), this will imply that

$$\tilde{u}_m \text{ belongs to a bounded set of } \mathcal{H}^\gamma(\mathbb{R}; V, H) \quad (60)$$

and will enable us to apply the compactness result of Theorem 1.8.

In order to prove (59) we observe that (49) can be written

$$\begin{aligned} \langle u'_m(t), w_j \rangle &= \langle f - \nu Au_m - Bu_m, w_j \rangle \\ &= \langle \tilde{f}_m, w_j \rangle, \end{aligned}$$

where  $\tilde{f}_m = f_m$  on  $[0, T]$ , 0 outside this interval. By Lemma (1.5), each function  $u_m$  is after modification on a set of measure 0, continuous from  $[0, T]$  into  $H$ . It is classical that since  $\tilde{u}_m$  has two discontinuities at 0 and  $T$ , the distribution derivative of  $\tilde{u}_m$  is given by

$$\frac{d\tilde{u}_m}{dt} = \tilde{g}_m + u_m(0)\delta_0 - u_m(T)\delta_T,$$

where  $\delta_0, \delta_T$  are Dirac distributions at 0 and  $T$  and

$$g_m = u'_m = \text{the derivative of } u_m \text{ on } [0, T].$$

$$\frac{d}{dt}(\tilde{u}_m, w_j) = \langle \tilde{f}_m, w_j \rangle + (u_{0m}, w_j)\delta_0 - (u_m(T), w_j)\delta_T, j = 1, \dots, m. \quad (61)$$

By the Fourier transform, we have

$$\begin{aligned} \left( \int_{-\infty}^{\infty} e^{-2\pi i t \tau} \frac{d\tilde{u}_m}{dt} dt, w_j \right) &= \left\langle \int_{-\infty}^{\infty} \tilde{f}_m e^{-2\pi i t \tau} dt, w_j \right\rangle + \left( \int_{-\infty}^{\infty} u_m(0)\delta_0 e^{-2\pi i t \tau} dt, w_j \right) \\ &\quad - \left( \int_{-\infty}^{\infty} u_m(T)\delta_T e^{-2\pi i t \tau} dt, w_j \right). \end{aligned}$$

Then

$$(e^{-2\pi i T \tau} u_m(T), w_j) - (u_m(0), w_j) + 2\pi i \tau \left( \int_{-\infty}^{\infty} e^{-2\pi i t \tau} \tilde{u}_m dt, w_j \right) = \left\langle \int_{-\infty}^{\infty} \tilde{f}_m e^{-2\pi i t \tau} dt, w_j \right\rangle. \text{ Therefore}$$

$$(e^{-2\pi i T \tau} u_m(T), w_j) - (u_m(0), w_j) + 2\pi i \tau (\hat{u}_m, w_j) = \langle \hat{f}_m, w_j \rangle.$$

$$\text{Hence } 2\pi i \tau (\hat{u}_m, w_j) = \langle \hat{f}_m, w_j \rangle + (u_{0m}, w_j) - (u_m(T), w_j) e^{-2\pi i T \tau}, \quad (62)$$

$\hat{u}_m$  and  $\hat{f}_m$  denoting the Fourier transforms of  $\tilde{u}_m$  and  $\tilde{f}_m$  respectively.

We multiply (62) by  $\hat{g}_{jm}(\tau)$  (= Fourier transform of  $\tilde{g}_{jm}$ ) and add the resulting equations for  $j = 1, \dots, m$ ; we get

$$2i\pi\tau |\hat{u}_m(\tau)|^2 = \langle \hat{f}_m(\tau), \hat{u}_m(\tau) \rangle + (u_{0m}, \hat{u}_m(\tau)) - (u_m(T), \hat{u}_m(\tau)) e^{-2i\pi T \tau}. \quad (63)$$

$$\begin{aligned} \int_0^T \|f_m(t)\|_{V'} dt &= \int_0^T \|f(t) - \nu Au_m - Bu_m\|_{V'} dt \\ &\leq \int_0^T (\|f(t)\|_{V'} + \nu \|Au_m(t)\|_{V'} + \|Bu_m(t)\|_{V'}) dt. \end{aligned}$$

By (42), we have

$$\int_0^T \|f_m(t)\|_{V'} dt \leq \int_0^T (\|f(t)\|_{V'} + \nu \|u_m(t)\| + c_1 \|u_m(t)\|^2) dt.$$

Since the sequence  $u_m$  remains in a bounded set of  $L^2(0, T; V)$ , the sequence  $f_m$  is in a bounded set of  $L^1(0, T; V')$ . i.e.,



$$\sup_{\tau \in \mathbb{R}} \|\hat{f}_m(\tau)\|_{V'} \leq c_2 \forall m.$$

By (56), we have

$$|u_m(0)| \leq c_3, |u_m(T)| \leq c_3^*.$$

From (63), we obtain

$$\begin{aligned} 2\pi i |\tau| |\hat{u}_m(\tau)|^2 &\leq \|\hat{f}_m(\tau)\|_{V'} \|\hat{u}_m(\tau)\| + |u_m(0)| |\hat{u}_m(\tau)| + |u_m(T)| |\hat{u}_m(\tau)| \\ &\leq c_4 \|\hat{u}_m(\tau)\| \text{ where } c_4 = c_2 + c_3 + c_3^*. \end{aligned} \quad (64)$$

For fixed  $\gamma < \frac{1}{4}$ , we observe that

$$|\tau|^{2\gamma} \leq c_5(\gamma) \frac{1+|\tau|}{1+|\tau|^{1-2\gamma}}, \forall \tau \in \mathbb{R}.$$

$$\begin{aligned} \text{Thus } \int_{-\infty}^{+\infty} |\tau|^{2\gamma} |\hat{u}_m(\tau)|^2 d\tau &\leq c_5(\gamma) \int_{-\infty}^{+\infty} \frac{1+|\tau|}{1+|\tau|^{1-2\gamma}} |\hat{u}_m(\tau)|^2 d\tau \\ &= c_5(\gamma) \left[ \int_{-\infty}^{+\infty} \frac{|\hat{u}_m(\tau)|^2}{1+|\tau|^{1-2\gamma}} d\tau + \int_{-\infty}^{+\infty} \frac{|\tau| |\hat{u}_m(\tau)|^2}{1+|\tau|^{1-2\gamma}} d\tau \right]. \end{aligned}$$

By (64), we have

$$\int_{-\infty}^{+\infty} |\tau|^{2\gamma} |\hat{u}_m(\tau)|^2 d\tau \leq c_6 \int_{-\infty}^{+\infty} \frac{\|\hat{u}_m(\tau)\|}{1+|\tau|^{1-2\gamma}} d\tau + c_7 \int_{-\infty}^{+\infty} \|\hat{u}_m(\tau)\|^2 d\tau. \quad (65)$$

By the Parseval equality and (58), the last integral of (65) is bounded as  $m \rightarrow \infty$ . i.e.,

$$c_7 \int_{-\infty}^{+\infty} \|u_m(t)\|^2 dt = c_7 \int_0^T \|u_m(t)\|^2 dt \leq c_8. \quad (66)$$

By the Cauchy Schwarz inequality, the first integral on the right hand side of (65) becomes

$$c_6 \int_{-\infty}^{+\infty} \frac{\|\hat{u}_m(\tau)\|}{1+|\tau|^{1-2\gamma}} d\tau \leq c_6 \left( \int_{-\infty}^{+\infty} \frac{1}{(1+|\tau|^{1-2\gamma})^2} d\tau \right)^{\frac{1}{2}} \left( \int_{-\infty}^{+\infty} \|\hat{u}_m(t)\|^2 dt \right)^{\frac{1}{2}}.$$

By the Parseval equality, we have

$$c_6 \int_{-\infty}^{+\infty} \frac{\|\hat{u}_m(\tau)\|}{1+|\tau|^{1-2\gamma}} d\tau \leq c_6 \left( \int_{-\infty}^{+\infty} \frac{1}{(1+|\tau|^{1-2\gamma})^2} d\tau \right)^{\frac{1}{2}} \left( \int_0^T \|u_m(t)\|^2 dt \right)^{\frac{1}{2}}$$

which is finite since  $\gamma < \frac{1}{4}$  and bounded as  $m \rightarrow \infty$  by (58). Therefore, (59) is proved. i.e.,

$$D_t^\gamma \tilde{u}_m \in L^2(\mathbb{R}; H).$$

Since the sequence  $\tilde{u}_m$  is bounded in  $L^2(\mathbb{R}; V)$ ,  $\tilde{u}_m$  belongs to a bounded set of  $\mathcal{H}^\gamma(\mathbb{R}; V, H)$ .

(iv) The estimates (57) and (58) enable us to assert the existence of an element  $u \in L^2(0, T; V) \cap L^\infty(0, T; H)$  and a sub-sequence  $u_{m'}$  such that

$$\left. \begin{aligned} u_{m'} &\rightarrow u \text{ in } L^2(0, T; V) \text{ weakly, and in } \\ &L^\infty(0, T; H) \text{ weak-star, as } m' \rightarrow \infty. \end{aligned} \right\} \quad (66)$$

By (60) and Theorem (1.8), we have

$$u_{m'} \rightarrow u \text{ in } L^2(0, T; H) \text{ strongly.} \quad (67)$$

The convergence results (66) and (67) enable us to pass to the limit.

Let  $\psi$  be a continuously differentiable function on  $[0, T]$  with  $\psi(T) = 0$ . We multiply (49) by  $\psi(t)$  and integrate by parts, then we get

$$\begin{aligned} & \int_0^T (u'_m(t), w_j) \psi(t) dt + \int_0^T v(u_m(t), w_j) \psi(t) dt + \int_0^T b(u_m(t), u_m(t), w_j) \psi(t) dt \\ &= \int_0^T \langle f(t), w_j \rangle \psi(t) dt, \\ & - \int_0^T (u_m(t), \psi'(t) w_j) dt + v \int_0^T ((u_m(t), w_j \psi(t))) dt + \int_0^T b(u_m(t), u_m(t), w_j \psi(t)) dt \\ &= (u_{om}, w_j) \psi(0) + \int_0^T \langle f(t), w_j \psi(t) \rangle dt. \end{aligned} \quad (68)$$

For the nonlinear term, we have

$$\begin{aligned} \int_0^T b(u_m(t), u_m(t), w_j \psi(t)) dt &= - \int_0^T b(u_m(t), w_j \psi(t), u_m(t)) dt \\ &= - \sum_{i,j=1}^n \int_0^T \int_{\Omega} (u_m(t))_i (w_j D_i \psi_j(t)) (u_m(t))_j dx dt. \end{aligned}$$

These integrals converge to

$$\begin{aligned} - \sum_{i,j=1}^n \int_0^T \int_{\Omega} (u(t))_i (w_j D_i \psi_j(t)) (u(t))_j dx dt &= - \int_0^T b(u(t), v \psi(t), u(t)) dt \\ &= \int_0^T b(u(t), u(t), v \psi(t)) dt. \end{aligned}$$

In the limit we find that the equation

$$\begin{aligned} & - \int_0^T (u(t), v \psi'(t)) dt + v \int_0^T ((u(t), v \psi(t))) dt + \int_0^T b(u(t), u(t), v \psi(t)) dt \\ &= (u_o, v) \psi(0) + \int_0^T \langle f(t), v \psi(t) \rangle dt, \end{aligned} \quad (69)$$

holds for  $v = w_1, w_2, \dots$ , by linearity this equation holds for  $v =$  any finite linear combination of the  $w_j$  and by a continuity argument (69) is still true for any  $v \in V$ .

By writing, in particular, (69) with  $\psi = \phi \in \mathcal{D}((0, T))$ ,  $u$  satisfies (36) in the distribution sense.

Finally, it remains to prove that  $u$  satisfies (37). For this, we multiply (36) by  $\psi$ , and integrate. After integrating the first term by parts, we get

$$\begin{aligned} & [(u(t) \psi(t), v)]_0^T - \int_0^T (u(t), v) \psi'(t) dt + v \int_0^T ((u(t), v \psi(t))) dt \\ &+ \int_0^T b(u(t), u(t), v \psi(t)) dt \end{aligned}$$

$$\begin{aligned}
&= \int_0^T \langle f(t), v\psi(t) \rangle dt \\
&= \int_0^T (u(t), v\psi'(t)) dt + v \int_0^T ((u(t), v\psi(t))) dt + \int_0^T b(u(t), u(t), v\psi(t)) dt \\
&= (u(0), v)\psi(0) + \int_0^T \langle f(t), v\psi(t) \rangle dt.
\end{aligned}$$

By comparison with (69),

$$(u(0) - u_0, v)\psi(0) = 0.$$

By choosing  $\psi$  with  $\psi(0) = 1$ , we obtain

$$(u(0) - u_0, v) = 0, \quad \forall v \in V.$$

Therefore  $u(0) = u_0$ .

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