

Free Boundary Problems for General Fluids

Atusi TANI (谷 温之)

Department of Mathematics, Keio University

§1. Introduction

In this communication we are concerned with free boundary problems, one-phase and multi-phase, for compressible viscous isotropic Newtonian fluids (say, general fluids). In this one-phase problem, the domain $\Omega(t) \subset \mathbf{R}^3$ occupied by the fluid at the moment $t > \theta$ is to be determined together with the density $\rho = \rho(x, t)$, with the velocity vector field $v = v(x, t) = (v_1, v_2, v_3)$ and with the absolute temperature $\theta = \theta(x, t)$ satisfying the so-called compressible Navier-Stokes equations:

$$(1) \quad \left\{ \begin{array}{l} \frac{D\rho}{Dt} = -\rho \nabla \cdot v, \\ \rho \frac{Dv}{Dt} = \nabla \cdot \mathbf{P} + \rho f, \quad x \in \Omega(t), \quad t > \theta, \\ \rho \theta \frac{DS}{Dt} = \nabla \cdot (\kappa \nabla \theta) + \mu' (\nabla \cdot v)^2 + 2\mu \mathbf{D}(v) : \mathbf{D}(v), \end{array} \right.$$

and the initial and boundary conditions

$$(2) \left\{ \begin{array}{l} (\rho, v, \theta)|_{t=0} = (\rho_0, v_0, \theta_0)(x), \quad x \in \Omega(0) \equiv \Omega, \\ (v, \theta) = (0, \theta_a(x, t)), \quad x \in \Sigma, \\ \mathbf{P}n = -p_e n + \sigma H n, \quad \kappa \nabla \theta \cdot n = \kappa_e (\theta_e - \theta), \quad x \in \Gamma(t), \quad t > 0, \\ \frac{DF}{Dt} = 0, \quad x \in \Gamma(t), \quad t > 0, \\ \text{if } \Gamma(t) \text{ is given by } F(x, t) = 0. \end{array} \right.$$

Here $f = f(x, t)$ ($x \in \mathbf{R}^3, t > 0$) is a vector field of external forces, $p_e = p_e(x, t)$ ($x \in \mathbf{R}^3, t > 0$) is an outer pressure, Σ and $\Gamma(t)$ are two disjoint components of the boundary $\partial\Omega(t)$ (Σ is fixed and $\Gamma(t)$ is free), $n = n(x, t)$ is the unit outward normal vector to $\Gamma(t)$ at the point x , $\mathbf{P} = (-p + \mu' \nabla \cdot v)\mathbf{I} + 2\mu \mathbf{D}(v)$ is the stress tensor, $\mathbf{D}(v)$ is the velocity deformation tensor with the element

$$D_{ij} = \frac{1}{2} \left(\frac{\partial v_i}{\partial x_j} + \frac{\partial v_j}{\partial x_i} \right), \quad \mathbf{D}(v) : \mathbf{D}(v) = D_{jk} D_{jk}$$

(Here and in what follows we use the summation convention),

$p = p(\rho, \theta)$ is a pressure, $S = S(\rho, \theta)$ is an entropy,

$\mu, \mu', \kappa, \sigma, \kappa_e$ are, respectively, coefficient of viscosity, second coefficient of viscosity, coefficient of heat conductivity, coefficient of surface tension and coefficient of outer heat conductivity, which are all assumed to be constants satisfying $\mu > 0, 2\mu + 3\mu' \geq 0, \kappa > 0, \sigma > 0, \kappa_e > 0, D/Dt = \partial/\partial t + v \cdot \nabla, H/2$ is the mean curvature of $\Gamma(t)$.

The sign of H is chosen in such a way that $Hn = \Delta(t)x$, where $\Delta(t)$ is the Laplace-Beltrami operator on $\Gamma(t)$.

One-phase free boundary problem without surface tension (i.e., $\sigma = 0$) was discussed in Sobolev space by P. Secchi and A. Valli [6] when $\Omega \subset \mathbb{R}^3$ is bounded and $\Sigma = \emptyset$ and in Hölder space by A. Tani [14] in the case of general domain Ω .

For such problems for the incompressible ones we have better results than our problem (1)-(2). When $\sigma = 0$, the existence of solution, local in time, was proved by V.A. Solonnikov [8] in Hölder space when Ω is bounded and $\Sigma = \emptyset$ and by J.T. Beale [2] in Sobolev space when Ω is an infinite slab. On the other hand when $\sigma > 0$, we have some interesting results on a temporally global solution and its large-time behavior in Sobolev space under some smallness conditions on data: Beale [3], Beale-Nishida [4], Solonnikov [10-12], in each case.

Without smallness conditions on data, we have only the local existence results proved by Solonnikov [9] when $\Omega \subset \mathbb{R}^3$ is bounded and $\Sigma = \emptyset$ and by G. Allain [1] when $\Omega \subset \mathbb{R}^2$ is an infinite slab.

Notation. Throughout this paper we use Sobolev - Slobodetskiĭ spaces defined as follows. For any $r > 0$, $r \notin \mathbb{Z}$ we define

$$W_2^{r,r/2}(Q_T \equiv \Omega \times (0, T)) = \left\{ u, \text{ defined on } Q_T \mid \|u\|_{W_2^{r,r/2}(Q_T)} < \infty \right\},$$

where

$$\|u\|_{W_2^{r,r/2}(Q_T)} = (\|u\|_{W_2^{r,0}(Q_T)}^2 + \|u\|_{W_2^{0,r/2}(Q_T)}^2)^{\frac{1}{2}},$$

$$\|u\|_{W_2^{r,0}(Q_T)}^2 = \int_0^T \|u\|_{W_2^r(\Omega)}^2 dt,$$

$$\|u\|_{W_2^{0,r/2}(Q_T)}^2 = \int_{\Omega} \|u\|_{W_2^{r/2}(\theta, T)}^2 dx,$$

$$\|u\|_{W_2^r(\Omega)}^2 = \sum_{|s| < r} \|D^s u\|_{L_2(\Omega)}^2 +$$

$$+ \sum_{|s| = [r]} \int_{\Omega} \int_{\Omega} \frac{|D_x^s u(x, t) - D_y^s u(y, t)|^2}{|x - y|^{j + \lambda(r - [r])}} dx dy,$$

$$\|u\|_{W_2^{r/2}(\theta, T)}^2 = \sum_{j=0}^{[r/2]} \|D_t^j u\|_{L_2(\theta, T)}^2 +$$

$$+ \int_0^T \int_0^T \frac{|D_t^{[r/2]} u(x, t) - D_{\tau}^{[r/2]} u(x, \tau)|^2}{|t - \tau|^{l + \lambda(r/2 - [r/2])}} dt d\tau.$$

We also define the space $W_2^{r,r/2}(\Gamma_T)$ on the manifold $\Gamma_T = \Gamma \times (\theta, T)$

as $L_2((\theta, T); W_2^r(\Gamma)) \cap L_2(\Omega; W_2^{r/2}(\theta, T))$.

$$W_2^r(\Omega) = \{u(x), \text{ defined on } \Omega \mid \|u\|_{W_2^r(\Omega)} < \infty\}$$

Furthermore we introduce Sobolev-Slobodetskiĭ space with weight

$$e^{-2ht} \quad (h > 0).$$

$$H_h^{r,r/2}(Q_T) = \{u, \text{ defined on } Q_T \mid \|u\|_{H_h^{r,r/2}(Q_T)} < \infty\}$$

$$\|u\|_{H_h^{r,r/2}(Q_T)}^2 = \sum_{2j + |k| = 0}^{[r]} \int_0^T e^{-2ht} \|D_t^j D_x^k u\|_{L_2(\Omega)}^2 dt +$$

$$\begin{aligned}
& + \sum_{j+|k|=[r]} \int_0^T e^{-2ht} \langle D_\tau^j D_x^k u \rangle_{L_2(\Omega)}^{(r-[r])} dt + \\
& + \sum_{r-2 \leq j+|k| < r} \int_0^T e^{-2ht} dt \int_0^\infty \|\Delta_{t-\tau}^j D_x^k u_0(\cdot, t)\|_{L_2(\Omega)}^{\times} \\
& \quad \times \tau^{-1-r+2j+|k|} d\tau,
\end{aligned}$$

$$\langle u \rangle_{L_2(\Omega)}^{(\delta)} = \int_{\Omega} \int_{\Omega} \frac{|u(x) - u(y)|^2}{|x - y|^{3+2\delta}} dx dy, \quad \delta \in (0, 1),$$

$$\Delta_\tau^j u(x, t) = u(x, t) - u(x, \tau), \quad u_0 = \begin{cases} u & t > 0 \\ 0 & t < 0 \end{cases}.$$

The same notation will be used for the spaces of vector fields, the norms of a vector supposed to be equal to the sum of norms of all its components.

§2. One-phase problem

Our first result is the following.

Theorem 1. Suppose that

- (i) $\Omega \subset \mathbf{R}^3$ is a bounded domain with a boundary $\partial\Omega = \Gamma \cup \Sigma$, $\Gamma \cap \Sigma = \emptyset$, $\Gamma, \Sigma \in W_2^{l+5/2}$, $l \in (\frac{1}{2}, 1)$,
- (ii) $(\rho_0, v_0, \theta_0) \in W_2^{1+l}(\Omega) \times W_2^{1+l}(\Omega) \times W_2^{1+l}(\Omega)$, $\rho_0, \theta_0 > 0$,
- (iii) $\mu, \mu', \kappa, \sigma, \kappa_e$ are constants satisfying the relations
$$2\mu + 3\mu' \geq 0, \quad \mu, \kappa, \sigma, \kappa_e > 0,$$
- (iv) $\theta_a \in W_2^{l+3/2, l/2+3/4}(\Sigma_T)$,

(v) $\nabla \nabla(p_e, \theta_e), \nabla(p_{e,t}, \theta_{e,t})$ are defined in $\mathbf{R}^3 \times (\theta, T)$ and Lipschitz continuous in x ,

(vi) $f, \nabla f$ are defined in $\mathbf{R}^3 \times (\theta, T)$, Lipschitz continuous in x and $1/2$ Hölder continuous in t ,

(vii) $(S, p) = (S, p)(\rho, \theta)$ are defined on $(\theta, \infty) \times (\theta, \infty)$, two times partially differentiable, and their second order derivatives are locally Lipschitz continuous there; moreover $S_\theta > 0$.

Then there exists a unique solution (ρ, v, θ) of (1)-(2) such that

$$D^k v, D^k \theta \in L_2(D_{T'}) \text{ for } k=0, 1, 2, \quad v_t, \theta_t \in L_2(D_{T'}),$$

$$D^k \rho \in L_2(D_{T'}) \text{ for } k=0, 1, \quad \rho_t \in L_2(D_{T'}), \quad \Gamma(t) \in W_2^{5/2+l}$$

for some $T' \in (\theta, T]$, where $D_{T'} = \{(x, t) \in \mathbf{R}^4 \mid x \in \Omega(t), t \in (\theta, T')\}$.

The sketch of proof.

1°. First of all, we transform the equations (1) and the initial-boundary conditions (2) by the characteristic transformation

$\Pi^x_\xi: x \rightarrow \xi \equiv X(\theta; x, t)$, where $X(\tau; x, t)$ is the solution of the equation

$$(3) \frac{d}{d\tau} X(\tau; x, t) = v(X(\tau; x, t), \tau), \quad X(t; x, t) = x.$$

If v be suitably smooth, then the basic theorem of ordinary differential equations yields that (3) has a unique solution curve, which gives us the relation between x and ξ :

$$(4) \quad x = \xi + \int_0^t u(\xi, \tau) d\tau = X(t; \xi, 0) \equiv X_u(\xi, t),$$

where $u(\xi, t) = v(X_u, t)$. According to a kinematic boundary condition (2)⁺, Π^x_ξ is one-to-one mapping from $\{(x, t) \in \mathbf{R}^4 \mid x \in \Omega(t), t \in (0, T)\}$ [resp. $\{(x, t) \in \mathbf{R}^4 \mid x \in \Gamma(t), t \in (0, T)\}$] onto Q_T [resp. Γ_T]. Then the problem (1)-(2) takes the form

$$(5) \quad \left\{ \begin{array}{l} \frac{\partial \rho^*}{\partial t} = -\rho^* \nabla_u \cdot u, \\ \rho^* \frac{\partial u}{\partial t} = \nabla_u \cdot \mathbf{P}_u + \rho^* f^*, \quad x \in \Omega, \quad t > 0, \\ \rho^* \theta^* S_{\theta^*} \frac{\partial \theta^*}{\partial t} = \nabla_u \cdot (\kappa \nabla_u \theta^*) + \mu' (\nabla_u \cdot u)^2 + \\ + 2\mu \mathbf{D}_u(u) : \mathbf{D}_u(u) + \rho^* \theta^* S_{\rho^*} \nabla_u \cdot u, \end{array} \right.$$

$$(6) \quad \left\{ \begin{array}{l} (\rho^*, u, \theta^*)|_{t=0} = (\rho_0, v_0, \theta_0)(\xi), \quad \xi \in \Omega, \\ (u, \theta^*) = (0, \theta_a^*(\xi, t)), \quad \xi \in \Sigma, \quad t > 0, \\ \mathbf{P}_u n = -p_e^* n + \sigma \Delta_u(t) X_u(\xi, t), \\ \kappa \nabla_u \theta^* \cdot n = \kappa_e (\theta_e^* - \theta^*), \end{array} \right. \quad \xi \in \Gamma, \quad t > 0.$$

Here $(\rho^*, \theta^*, f^*, p_e^*, \theta_a^*, \theta_e^*) = \Pi^x_\xi(\rho, \theta, f, p_e, \theta_a, \theta_e)$, $\nabla_u = (\nabla_{u,1}, \nabla_{u,2}, \nabla_{u,3}) = G \nabla$, $G = ({}^t(\partial X_u / \partial t))^{-1}$, $\mathbf{P}_u = (-p(\rho^*, \theta^*) + \mu' \nabla_u \cdot u) \mathbf{I} + 2\mu \mathbf{D}_u(u)$, $\mathbf{D}_u(u) = (D_{u,ij}) = \frac{1}{2}(\nabla_{u,i} u_j + \nabla_{u,j} u_i)$.

By $\Delta_u(t)$, we denote Laplace-Beltrami operator on Γ_T parametrized by the relation (4). Of course, $n = n(X_u, t)$ is represented by $n = G n_0(\xi) / |G n_0(\xi)|$ where $n_0(\xi)$ is the unit outward normal to Γ at the point ξ .

It is easily seen that the solution of the Cauchy problem for ρ^* is given by the formula

$$(7) \quad \rho^*(\xi, t) = \rho_0(\xi) \exp\left[-\int_0^t \nabla_u \cdot u(\xi, \tau) d\tau\right]$$

provided that $u \in W_2^{2+l, 1+l/2}(Q_T)$, $\frac{1}{2} < l < 1$ is given. Therefore the main part of our problem is to solve the initial-boundary value problem

(5)-(6) for (u, θ^*) with ρ^* given by (7) in a fixed domain Q_T .

2°. We consider an auxiliary linear initial-boundary value problem

$$(8) \quad \left\{ \begin{array}{l} \frac{\partial u}{\partial t} = a(x) \Delta u + a_1(x) \nabla(\nabla \cdot v) + \phi(x, t) \quad \text{in } Q_T, \\ u|_{t=0} = u_0(x) \quad \text{on } \Omega, \\ B_0(x; \nabla)u - \sigma'(x) B_1(x; \nabla) \int_0^t u d\tau = b \quad \text{on } \Gamma_T, \\ u = 0 \quad \text{on } \Sigma_T, \end{array} \right.$$

where $B_0 = (B_{0,jk})_{1 \leq j, k \leq 3}$, $B_1 = (B_{1,jk})_{1 \leq j, k \leq 3}$ are as

follows:

$$B_{0,jk} = \begin{cases} -a(\delta_{jk} n \cdot \nabla + n_k \nabla_j - 2n_j n_k n \cdot \nabla), & j=1, 2, k=1, 2, 3, \\ (a - a_1) \nabla_k + 2a n_k n \cdot \nabla, & j=3, k=1, 2, 3, \end{cases}$$

$$B_{1,jk} = \begin{cases} 0, & j=1,2, k=1,2,3, \\ -n_k \Delta(\theta), & j=3, k=1,2,3. \end{cases}$$

In order to solve the problem (8) in the general domain Q_T , it is necessary to solve the following problem (9) with constant coefficients in the half space $D_{++} \equiv \mathbf{R}_+^3 \times (0, \infty)$:

$$(9) \left\{ \begin{array}{l} \frac{\partial u}{\partial t} = a \Delta u + a_1 \nabla(\nabla \cdot u), \quad \text{in } D_{++}, \\ u|_{t=0} = 0, \\ a \left(\frac{\partial u_3}{\partial x_\gamma} + \frac{\partial u_\gamma}{\partial x_3} \right) \Big|_{x_3=0} = b_\gamma(x', t), \quad \gamma=1,2, \\ (a_1 - a) \nabla \cdot u + 2a \frac{\partial u_3}{\partial x_3} + \sigma' \int_0^t \nabla^2 u_3 d\tau \Big|_{x_3=0} = b_3. \end{array} \right.$$

Extending u and $b = {}^t(b_1, b_2, b_3)$ to the half space $t < 0$ by 0 and making the Fourier transformation with respect to x' and Laplace transformation with respect to t :

$$(10) \quad \hat{u}(\xi', s, x_3) = \int_0^\infty e^{-st} dt \int_{\mathbf{R}^2} u(x, t) e^{-ix' \cdot \xi'} dx',$$

we get the boundary value problem for the system of ordinary differential equations

$$\left| \left(a r^2 + a_1 \xi_1^2 - a \frac{d^2}{dx_3^2} \right) \hat{u}_1 + a_1 \xi_1 \xi_2 \hat{u}_2 - i a_1 \xi_1 \frac{d}{dx_3} \hat{u}_3 = 0, \right.$$

$$\begin{aligned}
 & a_1 \xi_1 \xi_2 \hat{u}_1 + (a r^2 + a_1 \xi_2^2 - a \frac{d^2}{d x_3^2}) \hat{u}_2 - i a_1 \xi_2 \frac{d}{d x_3} \hat{u}_3 = 0, \\
 & -i a_1 (\xi_1 \frac{d}{d x_3} \hat{u}_1 - \xi_2 \frac{d}{d x_3} \hat{u}_2) + (a r^2 - (a + a_1) \frac{d^2}{d x_3^2}) \hat{u}_3 = 0, \\
 & a (\frac{d}{d x_3} \hat{u}_\gamma + i \xi_\gamma \hat{u}_3) \Big|_{x_3=0} = \hat{b}_\gamma \quad (\gamma=1, 2), \\
 & (a_1 - a) (i \xi_1 \hat{u}_1 + i \xi_2 \hat{u}_2) + (a_1 + a) \frac{d}{d x_3} \hat{u}_3 - \\
 & \quad - \frac{\sigma'}{s} \xi'^2 \hat{u}_3 \Big|_{x_3=0} = \hat{b}_3, \\
 & \hat{u} \rightarrow 0 \quad \text{as } x_3 \rightarrow \infty,
 \end{aligned}
 \tag{11}$$

where $r^2 = s/a + \xi'^2$, $\xi'^2 = \xi_1^2 + \xi_2^2$, $\arg r \in (-\pi/4, \pi/4)$.

It is not so difficult to solve the problem (11); Indeed

$$(12) \quad \hat{u} = -\frac{\exp[-r x_3]}{a r} \hat{b}' + \frac{\exp[-r x_3]}{\Delta r (r + r_1)} U \hat{b} + \frac{a_1 e_1(x_3)}{\Delta r (r + r_1) (a + a_1)} V \hat{b}$$

is a solution of (11) where $\hat{b}' = {}^t(\hat{b}_1, \hat{b}_2, 0)$,

$$\Delta = -s \left[s + \frac{4 a a_1}{a + a_1} \xi'^2 \left(1 - \frac{r_1}{r + r_1}\right) + \frac{\sigma \xi'^2}{s} r_1 \right]$$

$$e_1(x_3) = \frac{e^{-r_1 x_3} - e^{-r x_3}}{r_1 - r}, \quad r_1 = \frac{s}{a + a_1} + \xi'^2,$$

$$U = (U_{jk})_{1 \leq j, k \leq 3}, \quad V = (V_{jk})_{1 \leq j, k \leq 3},$$

$$\begin{cases}
 -\xi_j \xi_k \left[s \left(\frac{3 a_1 - a}{a + a_1} r - r_1 \right) + \frac{a_1 \sigma' \xi'^2}{a (a + a_1)} \right], & j, k = 1, 2, \\
 i \xi_j s \left[r_1 (r + r_1) - \frac{a_1}{a + a_1} (r^2 + \xi'^2) \right], & j = 1, 2, \quad k = 3,
 \end{cases}$$

$$U_{jk} = \begin{cases} -i \xi_k r s \left(\frac{a-a_1}{a+a_1} r + r_1 \right), & j=3, k=1,2, \\ r r_1 (r + r_1) s, & j=k=3, \end{cases}$$

$$V_{jk} = \begin{cases} \xi_j \xi_k (2 r s + \frac{\sigma' \xi'^2}{a}), & i, j=1,2, \\ i \xi_j s (r^2 + \xi'^2), & j=1,2, k=3, \\ i \xi_k r_1 (2 r s + \frac{\sigma' \xi'^2}{a}), & j=3, k=1,2, \\ -r_1 (r^2 + \xi'^2) s, & j=k=3. \end{cases}$$

After some calculations, we can prove the following

Lemma. If $\operatorname{Re} s = h > 0$, $\xi' \in \mathbb{R}^2$, then the estimates

$$|\Delta| \geq |s| \left[h + \frac{a a_1}{2(a+a_1)} \xi'^2 + \frac{\sigma' \xi'^2 |r_1| h}{2|s|^2} \right],$$

$$|s|^2, \sigma' \xi'^2 |r_1| \leq 4 \left[4 + \frac{(a+a_1)^2}{4 a a_1} + \frac{(a+a_1)^{1/2}}{a a_1 h^{1/2}} \sigma' \right]$$

are valid.

This is essential for our investigation.

Since $\|u\|_{H_h^{1,1/2}(D_+)}^2 (D_+ \equiv \mathbb{R}^2 \times (0, \infty))$ and $\|u\|_{H_h^{1,1/2}(D_{++})}^2$

are equivalent to

$$\|u\|_{l, h, D_+}^2 = \int_{\mathbb{R}^2} d\xi' \int_{-\infty}^{\infty} |\hat{u}(\xi', h + i \xi_0)|^2 |r_0|^{2l} d\xi_0$$

and

$$\|u\|_{l, h, D_{++}}^2 = \sum_{j < l} \int_{\mathbf{R}^2} d\xi' \int_{-\infty}^{\infty} \left\| \left(\frac{\partial}{\partial x_3} \right)^j \hat{u}(\xi', h + i\xi_0, x_3) \right\|_{L_2(\mathbf{R}_+)}^2 |r_0|^{2l-2j} d\xi_0 + \int_{\mathbf{R}^2} d\xi' \int_{-\infty}^{\infty} \left\langle \left(\frac{\partial}{\partial x_3} \right)^{[l]} \hat{u}(\xi', h + i\xi_0, x_3) \right\rangle_{L_2(\mathbf{R}_+)}^{(l-[l])} d\xi_0$$

($r_0 = s + \xi'^2$), respectively, by Parseval relation, we get the following result.

Proposition 1. Let $l \in (1/2, 1)$, $h > 0$.

$$\text{If } b_1, b_2 \in H_h^{l+1/2, l/2+1/4}(D_+), \quad b_3 = b_3' + \int_0^t B d\tau,$$

$$b_3' \in H_h^{l+1/2, l/2+1/4}(D_+), \quad B \in H_h^{l-1/2, l/2-1/4}(D_+), \quad \text{and } b|_{t=0} = 0,$$

then the solution u of the problem (9) is estimated as follows:

$$\|u\|_{l+2, h, D_{++}}^2 \leq C(h) (\|\tilde{b}\|_{l+1/2, h, D_+}^2 + \|B\|_{l+1/2, h, D_+}^2)$$

$$(\tilde{b} \equiv (b_1, b_2, b_3')).$$

From this proposition and the same method as that in [14] it follows

that

Proposition 2. Suppose that

$$(i) \Gamma, \Sigma \in W_2^{l+3/2}, \quad l \in (1/2, 1), \quad \Gamma \cap \Sigma = \emptyset,$$

$$(ii) a, a_1 \in W_2^{1+l}(\Omega), \quad a > 0, \quad a_1 > 0,$$

$$(iii) \phi \in H_h^{l, l/2}(Q_T) \quad (h > 0),$$

$$(iv) b_3 = b_3' + \int_0^t B d\tau, \quad \tilde{b} = (b_1, b_2, b_3') \in H_h^{l+1/2, l/2+1/4}(\Gamma_T);$$

$$B \in H_h^{l-1/2, l/2-1/4}(\Gamma_T), \quad \tilde{b}|_{t=0} = u_0|_{\Gamma} \text{ (compatibility condition),}$$

$$(v) u_0 \in W_2^{1+l}(\Omega),$$

$$(vi) \sigma' \in W_2^{l+1/2}(\Gamma), \quad \sigma' > 0.$$

Then there exists a unique solution u to (8) such that

$$\begin{aligned} \|u\|_{H_h^{l+2, l/2+1}(Q_T)} &\leq C(T) (\|\phi\|_{H_h^{l, l/2}(Q_T)} + \|u_0\|_{W_2^{1+l}(\Omega)} + \\ &+ \|\tilde{b}\|_{H_h^{l+1/2, l/2+1/4}(\Gamma_T)} + \|B\|_{H_h^{l-1/2, l/2-1/4}(\Gamma_T)} + \\ &+ \|\sigma'\|_{W_2^{l+1/2}(\Gamma)}). \end{aligned}$$

3°. Of course it is easier to solve the linear initial-boundary value problem corresponding to the linearized problem for θ^* .

$$(13) \left\{ \begin{array}{ll} \frac{\partial u_4}{\partial t} = a_2(\xi) \Delta u_4 + \phi_4 & \text{in } Q_T, \\ u_4|_{t=0} = u_{4,0} & \text{on } \Omega, \\ u_4 = u_{4,a} & \text{on } \Sigma_T, \\ a_2 \nabla u_4 \cdot n = b_4 & \text{on } \Gamma_T. \end{array} \right.$$

Proposition 3. Suppose that

- (i) $\Gamma, \Sigma \in W_2^{l+3/2}$, $l \in (1/2, 1)$, $\Gamma \cap \Sigma = \emptyset$,
(ii) $a_2 \in W_2^{1+l}(\Omega)$, $a_2 > 0$, (iii) $\phi_4 \in H_h^{l, l/2}(Q_T)$,
(iv) $u_{4,0} \in W_2^{1+l}(\Omega)$, (v) $u_{4,a} \in H_h^{l+3/2, l/2+3/4}(\Sigma_T)$, $u_{4,0}|_{\Sigma} = u_{4,a}|_{t=0}$,
(vi) $b_4 \in H_h^{l+1/2, l/2+1/4}(\Gamma_T)$, $b_4|_{t=0} = a_2 \nabla u_{4,0} \cdot n|_{\Gamma}$.

Then there exists a unique solution u_4 of (13) satisfying the estimate

$$\|u_4\|_{H_h^{l+2, l/2+1}(Q_T)} \leq C(T) (\|\phi_4\|_{H_h^{l, l/2}(Q_T)} + \|u_{4,0}\|_{W_2^{1+l}(\Omega)} + \|u_{4,a}\|_{H_h^{l+3/2, l/2+3/4}(\Sigma_T)} + \|b_4\|_{H_h^{l+1/2, l/2+1/4}(\Gamma_T)}).$$

4°. Next we construct the sequence $\{(\rho^*_m, u_m, \theta^*_m)(\xi, t)\}$ of successive approximate solutions as follows:

$$(\rho^*_0, u_0, \theta^*_0)(\xi, t) = (\rho_0, v_0, \theta_0)(\xi),$$

ρ^*_m is defined by (7) with $u = u_{m-1} \in W_2^{2+l, 1+l/2}(Q_T)$;

u_m is defined as a solution of (8) with

$$a(\xi) = \mu/\rho_0(\xi), \quad a_1 = (\mu + \mu')/\rho_0(\xi), \quad \sigma' = \sigma/\rho_0(\xi),$$

$$\begin{aligned} \phi = f^* + \frac{1}{\rho^*_{m-1}} \nabla_{u_{m-1}} \cdot P_{u_{m-1}} - \left(\frac{\mu}{\rho^*_{m-1}} - a \right) \Delta u_{m-1} - \\ - \left(\frac{\mu + \mu'}{\rho^*_{m-1}} - a_1 \right) \nabla(\nabla \cdot u_{m-1}), \end{aligned}$$

$$u_0 = v_0, \quad B_0 = B_0(\xi; \nabla), \quad B_1 = B_1(\xi; \nabla),$$

$$b = \frac{l}{\rho_0} \left\{ -\mathbb{P}_{u_{m-1}} n(X_{u_{m-1}}, t) - \rho e^* n(X_{u_{m-1}}, t) + \sigma \Delta(t) X_{u_{m-1}} \right\} + \\ + B_0(\xi; \nabla) u_{m-1} - \sigma' B_1(\xi; \nabla) \int_0^t u_{m-1} d\tau;$$

θ^*_m is defined as a solution of (13) with

$$a_2 = \kappa / (\rho_0 \theta_0 S_{\theta^*}(\rho_0, \theta_0))$$

$$\phi_4 = \frac{l}{\rho^*_{m-1} \theta^*_{m-1} S_{\theta^*}(\rho^*_{m-1}, \theta^*_{m-1})} \left\{ \kappa \nabla^2_{u_{m-1}} \theta^*_{m-1} + \right.$$

$$\left. + \mu' (\nabla_{u_{m-1}} \cdot u_{m-1})^2 + \lambda \mu D_{u_{m-1}}(u_{m-1}) : D_{u_{m-1}}(u_{m-1}) + \right.$$

$$\left. + \rho^*_{m-1} \theta^*_{m-1} S_{\rho^*}(\rho^*_{m-1}, \theta^*_{m-1}) \nabla_{u_{m-1}} \cdot u_{m-1} \right\} - a_2 \Delta \theta^*_{m-1},$$

$$u_{4,0} = \theta_0, \quad u_{4,a} = \theta_a^*, \quad b_4 = \frac{l}{\rho_0 \theta_0 S_{\theta^*}(\rho_0, \theta_0)} \left\{ \kappa_e (\theta_e^* - \theta^*_{m-1}) + \right.$$

$$\left. + \kappa \nabla_{u_{m-1}} \theta^*_{m-1} \cdot n(X_{u_{m-1}}, t) \right\} - a_2 \nabla \theta^*_{m-1} \cdot n(\xi, t).$$

Propositions 2 and 3 and the interpolation inequality imply that

$$\| (u_m, \theta^*_m) \|_{H_h^{l+2, l/2+1}(Q_T)} \leq C_1(T) + \\ + C_2(T, \| (u_{m-1}, \theta^*_{m-1}) \|_{H_h^{l+2, l/2+1}(Q_T)}),$$

where both $C_1(T)$ and $C_2(T, \cdot)$, increase monotonically in each argument and $C_2(T, \cdot) \rightarrow 0$ as $T \rightarrow 0$. Hence we choose a constant M greater than $C_1(T)$, then $T' \in (0, T]$ such that $C_2(T', M) < M - C_1(T)$. Consequently, $u_m, \theta^*_m (m=0, 1, 2, \dots)$ are well-defined and satisfy the estimates

$$\|(u_m, \theta^*_m)\|_{H_h^{2+l, 1+l/2}(Q_{T'})} < M \quad \text{for } m = 0, 1, 2, \dots$$

Again applying Propositions 2 and 3 to the equations concerning $u_m - u_{m-1}$ and $\theta^*_m - \theta^*_{m-1}$, we can prove that the sequence $\{(u_m, \theta^*_m)\}$ converges to (u, θ^*) as $m \rightarrow \infty$ uniformly in $H_h^{2+l, 1+l/2}(Q_{T''})$ for some $T'' \in (0, T']$.

Formula (7) gives that ρ^*_m converges to

$$\rho^*(\xi, t) = \rho^0(\xi) \exp\left[-\int_0^t \nabla_u \cdot u \, d\tau\right]$$

as $m \rightarrow \infty$ uniformly in $W_2^{1+l, 1/2+l/2}(Q_{T''})$. Moreover, $\frac{\partial}{\partial t} \rho^*_m \rightarrow \frac{\partial}{\partial t} \rho$

as $m \rightarrow \infty$ uniformly in $W_2^{l, l/2}(Q_{T''})$. The uniqueness of (ρ^*, u, θ^*) also

follows from Propositions 2 and 3 and (7). Therefore we get

Theorem 2. Under the same assumptions of Theorem 1, there exists a

unique solution (ρ^*, u, θ^*) of (5)-(6) such that

$$u, \theta^* \in W_2^{2+l, 1+l/2}(Q_{T'}), \quad \rho^* \in W_2^{1+l, 1/2+l/2}(Q_{T'}),$$

$$\rho^*_t \in W_2^{l, l/2}(Q_{T'}) \text{ for some } T' \in (0, T].$$

Theorem 1 is easily deduced from Theorem 2. Indeed the function $(\rho, v, \theta)(x, t)$ defined by $\Pi_x^\varepsilon(\rho^*, u, \theta^*)(\xi, t)$ is the desired solution of (1)-(2) mentioned in Theorem 1. Here Π_x^ε is the inverse mapping of Π_x^* , which exists for $T_0 \in (0, T]$ satisfying $0 < MT_0 < 1$.

§3. Multi-phase problem

In this section we consider the multi-phase free boundary problem for general fluids. This problem was discussed by the present author in [15-17] when $\sigma = 0$ and shall be done in detail in [18] when $\sigma > 0$.

For simplicity, we shall investigate only two-phase problem which is formulated as follows. Let Ω_1 and Ω_2 be two bounded domains in R^3 ; $\partial\Omega_1 = \Sigma_1 \cup \Gamma$, $\partial\Omega_2 = \Sigma_2 \cup \Gamma$, $\Sigma_1 \cap \Gamma = \emptyset$, $\Sigma_2 \cap \Gamma = \emptyset$, $\Sigma_1 \cap \Sigma_2 = \emptyset$.

And let $\Omega_1(t)$ [resp. $\Omega_2(t)$] be the domain of the general fluid at the moment t which initially occupies Ω_1 [resp. Ω_2].

Then our two-phase free boundary problem consists of finding the domains $\Omega_1(t)$, $\Omega_2(t)$ and the functions $(\rho^{(1)}, v^{(1)}, \theta^{(1)})$ defined on $\Omega_1(t)$ and $(\rho^{(2)}, v^{(2)}, \theta^{(2)})$ defined on $\Omega_2(t)$ satisfying the system of equations

$$(14) \left\{ \begin{array}{l} \left[\frac{D}{Dt} \right]^{(1)} \rho^{(1)} = -\rho^{(1)} \nabla \cdot v^{(1)}, \\ \rho^{(1)} \left[\frac{D}{Dt} \right]^{(1)} v^{(1)} = \nabla \cdot P^{(1)} + \rho^{(1)} f^{(1)}, \quad x \in \Omega_1(t), t > 0, \end{array} \right.$$

$$\left\{ \begin{array}{l}
 \rho^{(1)} \theta^{(1)} \left[\frac{D}{Dt} \right]^{(1)} S^{(1)} = \nabla \cdot (\kappa^{(1)} \nabla \theta^{(1)}) + \mu^{(1)' } (\nabla \cdot v^{(1)})^2 + \\
 \quad + 2\mu^{(1)} \mathbf{D}^{(1)}(v^{(1)}) : \mathbf{D}^{(1)}(v^{(1)}), \\
 \\
 \left[\frac{D}{Dt} \right]^{(2)} \rho^{(2)} = -\rho^{(2)} \nabla \cdot v^{(2)}, \\
 \\
 \rho^{(2)} \left[\frac{D}{Dt} \right]^{(2)} v^{(2)} = \nabla \cdot \mathbf{P}^{(2)} + \rho^{(2)} f^{(2)}, \quad x \in \Omega_2(t), \quad t > 0 \\
 \\
 \rho^{(2)} \theta^{(2)} \left[\frac{D}{Dt} \right]^{(2)} S^{(2)} = \nabla \cdot (\kappa^{(2)} \nabla \theta^{(2)}) + \mu^{(2)' } (\nabla \cdot v^{(2)})^2 + \\
 \quad + 2\mu^{(2)} \mathbf{D}^{(2)}(v^{(2)}) : \mathbf{D}^{(2)}(v^{(2)}),
 \end{array} \right. \quad (15)$$

the initial conditions

$$(16) \left\{ \begin{array}{l}
 (\rho^{(1)}, v^{(1)}, \theta^{(1)})|_{t=0} = (\rho_0^{(1)}, v_0^{(1)}, \theta_0^{(1)})(x), \quad x \in \Omega_1, \\
 (\rho^{(2)}, v^{(2)}, \theta^{(2)})|_{t=0} = (\rho_0^{(2)}, v_0^{(2)}, \theta_0^{(2)})(x), \quad x \in \Omega_2,
 \end{array} \right.$$

the boundary conditions

$$(17) \left\{ \begin{array}{l}
 v^{(1)} = v^{(2)}, \quad \mathbf{P}^{(1)} n - \mathbf{P}^{(2)} n = -p_e n + \sigma H n, \\
 \theta^{(1)} = \theta^{(2)}, \quad \kappa^{(1)} \nabla \theta^{(1)} \cdot n = \kappa^{(2)} \nabla \theta^{(2)} \cdot n,
 \end{array} \right. \quad x \in \Gamma(t), \quad t > 0,$$

$$(18) \left\{ \begin{array}{ll}
 v^{(1)} = 0, & \theta^{(1)} = \theta_a^{(1)} \quad \text{on } \Sigma_1, \\
 v^{(2)} = 0, & \theta^{(2)} = \theta_a^{(2)} \quad \text{on } \Sigma_2,
 \end{array} \right.$$

and the equation (kinematic boundary condition)

$$(19) \quad \frac{D}{Dt} F(x, t) = 0 \quad \text{on } \Gamma(t) \quad (t > 0).$$

$$\text{Here } \left[\frac{D}{Dt} \right]^{(1)} = \frac{\partial}{\partial t} + v^{(1)} \cdot \nabla, \quad \left[\frac{D}{Dt} \right]^{(2)} = \frac{\partial}{\partial t} + v^{(2)} \cdot \nabla,$$

$$\mathbf{P}^{(1)} = (-p^{(1)}(\rho^{(1)}, \theta^{(1)}) + \mu^{(1)' } \nabla \cdot v^{(1)}) \mathbf{I} + 2\mu^{(1)} \mathbf{D}^{(1)}(v^{(1)}),$$

$$P^{(2)} = (-p^{(2)}(\rho^{(2)}, \theta^{(2)}) + \mu^{(2)'} \nabla \cdot v^{(2)}) I + \lambda \mu^{(2)} D^{(2)}(v^{(2)}),$$

$F(x, t)$ is such as $\Gamma(t) = \{x \in R^3 \mid F(x, t) = 0\}$ and $n = n(x, t)$ is a unit normal vector at $x \in \Gamma(t)$ pointing into the interior of $\Omega_1(t)$.

The main theorem of two-phase free boundary problem is the following.

Theorem 3 ([18]). Suppose that

(i) $\Omega_1, \Omega_2 \subset R^3$ are bounded domains such that $\partial\Omega_1 = \Sigma_1 \cup \Gamma, \partial\Omega_2 = \Sigma_2 \cup \Gamma,$

$\Gamma, \Sigma_1, \Sigma_2 \in W_2^{5/2+l}, l \in (1/2, 1), \Sigma_1, \Sigma_2, \Gamma$ are mutually disjoint,

(ii) $(\rho_0^{(1)}, v_0^{(1)}, \theta_0^{(1)}) \in W_2^{1+l}(\Omega_1) \times W_2^{1+l}(\Omega_1) \times W_2^{1+l}(\Omega_1),$

$(\rho_0^{(2)}, v_0^{(2)}, \theta_0^{(2)}) \in W_2^{1+l}(\Omega_2) \times W_2^{1+l}(\Omega_2) \times W_2^{1+l}(\Omega_2),$

$$\rho_0^{(1)}, \theta_0^{(1)}, \rho_0^{(2)}, \theta_0^{(2)} > 0,$$

(iii) $\mu^{(1)}, \mu^{(1)'}, \kappa^{(1)}, \mu^{(2)}, \mu^{(2)'}, \kappa^{(2)}, \sigma$ are constants satisfying

the relations $\lambda \mu^{(1)} + \beta \mu^{(1)'} \geq 0, \sqrt{\beta} \mu^{(1)} - \mu^{(1)'} \geq 0, \lambda \mu^{(2)} + \beta \mu^{(2)'} \geq 0,$

$\sqrt{\beta} \mu^{(2)} - \mu^{(2)'} \geq 0, \mu^{(1)}, \mu^{(2)}, \kappa^{(1)}, \kappa^{(2)}, \sigma > 0,$

(iv) $\theta_a^{(1)} \in W_2^{l+3/2-l/2+3/4}(\Sigma_1, T), \theta_a^{(2)} \in W_2^{l+3/2-l/2+3/4}(\Sigma_2, T),$

(v) Both $\nabla \nabla p_e$ and $\nabla p_{e,t}$ are defined in $R^3 \times (0, T)$ and are Lipschitz continuous in $x,$

(vi) $(f^{(1)}, f^{(2)})$ and $\nabla(f^{(1)}, f^{(2)})$ are defined in $R^3 \times (0, T)$ and

are Lipschitz continuous in x and $\frac{1}{2}$ Hölder continuous in t ,

(v) Both $(S^{(1)}, p^{(1)}) = (S^{(1)}, p^{(1)})(\rho^{(1)}, \theta^{(1)})$ and $(S^{(2)}, p^{(2)}) = (S^{(2)}, p^{(2)})(\rho^{(2)}, \theta^{(2)})$ are defined in $(0, \infty) \times (0, \infty)$, and are two times partially differentiable, and their second order derivatives are locally Lipschitz continuous there; moreover $S_{\theta^{(1)}}^{(1)}, S_{\theta^{(2)}}^{(2)} > 0$.

Then there exists a unique solution $(\rho^{(1)}, v^{(1)}, \theta^{(1)}, \rho^{(2)}, v^{(2)}, \theta^{(2)})$ of (14)-(19), which has the properties

$$D^k v^{(j)}, D^k \theta^{(j)} \in L_2(D_{j,T'}) \text{ for } k=0,1,2, \quad v^{(j)}_t, \theta^{(j)}_t \in L_2(D_{j,T'}),$$

$$D^k \rho^{(j)} \in L_2(D_{j,T'}) \text{ for } k=0,1, \quad \rho^{(j)}_t \in L_2(D_{j,T'}) \quad (j=1,2),$$

$$\Gamma(t) \in W_2^{5/2+l} \quad \text{for some } T' \in (0, T] \quad (D_{j,T'} = \Omega_j \times (0, T')).$$

Similarly to the one-phase problem we also utilize the characteristic transformation Π^*_ε in the present problem.

The transformed problem is as follows:

$$(5) \text{ for } (\rho^{(1)*}, u, \theta^{(1)*}) \text{ in } Q_{1,T},$$

$$(5) \text{ for } (\rho^{(2)*}, w, \theta^{(2)*}) \text{ in } Q_{2,T},$$

$$\left\{ \begin{array}{l} (\rho^{(1)*}, u, \theta^{(1)*})|_{t=0} = (\rho_0^{(1)}, v_0^{(1)}, \theta_0^{(1)}) \text{ on } \Omega_1, \\ (\rho^{(2)*}, w, \theta^{(2)*})|_{t=0} = (\rho_0^{(2)}, v_0^{(2)}, \theta_0^{(2)}) \text{ on } \Omega_2, \end{array} \right.$$

$$\left\{ \begin{array}{l} u=w, \quad P_u^{(1)} n(X_u, t) - P_w^{(2)} n(X_w, t) = -p_e^* n(X_u, t) \\ \quad + \frac{1}{2} \sigma \Delta_u(t) X_u(\xi, t) + \frac{1}{2} \sigma \Delta_w(t) X_w(\xi, t), \quad \text{on } \Gamma_T, \\ \theta^{(1)*} = \theta^{(2)*}, \quad \kappa^{(1)} \nabla_u \theta^{(1)*} \cdot n(X_u, t) = \kappa^{(2)} \nabla_w \theta^{(2)*} \cdot n(X_w, t), \end{array} \right.$$

$$\left\{ \begin{array}{l} u=0, \quad \theta^{(1)*} = \theta^{(1)*}_a \quad \text{on } \Sigma_{1,T}, \end{array} \right.$$

$$\{ w=0, \quad \theta^{(2)*} = \theta^{(2)} a^*, \quad \text{on } \Sigma_{2,r}.$$

As we have already pointed out in §2,2^o, it is essential to solve the system of ordinary differential equations (cf. [11]) reduced by the Fourier-Laplace transformation from the linear initial-boundary value problem for u and w with constant coefficients in the half spaces D_{++} and D_{+-} :

$$\left\{ \begin{array}{l} \frac{\partial u}{\partial t} = a^{(1)} \Delta u + a^{(1)}_1 \nabla(\nabla \cdot u) \quad \text{in } D_{++} \equiv \mathbb{R}^3_+ \times (0, \infty), \\ \frac{\partial w}{\partial t} = a^{(2)} \Delta w + a^{(2)}_1 \nabla(\nabla \cdot w) \quad \text{in } D_{+-} \equiv \mathbb{R}^3_- \times (0, \infty), \\ \\ u|_{t=0} = 0 \quad \text{on } \mathbb{R}^3_+ \equiv \{\xi \in \mathbb{R}^3 \mid \xi_3 > 0\}, \\ w|_{t=0} = 0 \quad \text{on } \mathbb{R}^3_- \equiv \{\xi \in \mathbb{R}^3 \mid \xi_3 < 0\}, \\ \\ u - w \Big|_{\xi_3=0} = b \equiv (b_1, b_2, b_3), \\ \\ a^{(1)} \left(\frac{\partial u_3}{\partial \xi_r} + \frac{\partial u_r}{\partial \xi_3} \right) - a^{(1)} \left(\frac{\partial w_3}{\partial \xi_r} + \frac{\partial w_r}{\partial \xi_3} \right) \Big|_{\xi_3=0} = b_{3+r} \quad (\gamma=1, 2), \\ \\ (a^{(1)}_1 - a^{(1)}) \nabla \cdot u + 2a^{(1)} \frac{\partial u_3}{\partial \xi_3} - (a^{(2)}_1 - a^{(2)}) \nabla \cdot w + \\ + 2a^{(2)} \frac{\partial w_3}{\partial \xi_3} + \sigma \int_0^t (\nabla^2 u_3 + \nabla^2 w_3) d\tau \Big|_{\xi_3=0} = b_6, \end{array} \right.$$

especially, to estimate from below the absolute value of the determinant Δ of the coefficient matrix of the above-mentioned system of ordinary differential equations (cf. Lemma 1).

After lengthy calculations, Δ is given by the formula

$$\Delta = -s^2 \times$$

$$\left[\rho_0^{(1)} \rho_0^{(2)} (r^{(1)} r_1^{(2)} + r^{(2)} r_1^{(1)} - 2\xi'^2) + \right.$$

$$\begin{aligned}
& +\rho_0^{(1)2}(\gamma^{(2)} r_1^{(2)} - \xi'^2) + \rho_0^{(2)2}(\gamma^{(1)} r_1^{(1)} - \xi'^2) + \\
& \times \left\{ +4\xi'^2 \left[\rho_0^{(1)} - (a^{(1)} \rho_0^{(1)} - a^{(2)} \rho_0^{(2)}) \frac{\gamma^{(1)} r_1^{(1)} - \xi'^2}{s} \right] \times \right. \\
& \quad \times \left[\rho_0^{(2)} + (a^{(1)} \rho_0^{(1)} - a^{(2)} \rho_0^{(2)}) \frac{\gamma^{(2)} r_1^{(2)} - \xi'^2}{s} \right] + \\
& \left. + \frac{\sigma}{s} \xi'^2 \left[\rho_0^{(2)} \gamma^{(2)} \frac{\gamma^{(1)} r_1^{(1)} - \xi'^2}{s} + \rho_0^{(1)} \gamma^{(1)} \frac{\gamma^{(2)} r_1^{(2)} - \xi'^2}{s} \right] \right\}
\end{aligned}$$

and is estimated from below as follows

$$\begin{aligned}
(20) \quad |\Delta| \geq |s|^2 & \left\{ \frac{1}{2} (\rho_0^{(2)} |\gamma^{(1)}| + \rho_0^{(1)} |\gamma^{(2)}|)^2 + 4 \frac{a^{(2)}}{a^{(1)}} \rho_0^{(2)2} \xi'^2 + \right. \\
& \left. + \frac{\sigma}{2 \sqrt{2} |s|^2} h \xi'^2 \left[\frac{\rho_0^{(2)}}{a^{(2)} + a_1^{(2)}} |\gamma^{(1)}|^2 + \frac{\rho_0^{(1)}}{a^{(1)} + a_1^{(1)}} |\gamma^{(2)}|^2 \right] \right\}.
\end{aligned}$$

Here

$$\gamma^{(j)2} = \frac{s}{a^{(j)} + \xi'^2}, \quad \arg \gamma^{(j)} \in \left(-\frac{\pi}{4}, \frac{\pi}{4} \right)$$

$$\gamma_1^{(j)2} = \frac{s}{a^{(j)} + a_1^{(j)} + \xi'^2}, \quad h = \operatorname{Re} s > 0, \quad \xi' \in \mathbf{R}^2.$$

Once this is checked, we do as previous section.

Theorem 4. Under the same assumptions of Theorem 3, there exists a unique solution $(\rho^{(1)*}, u, \theta^{(1)*}, \rho^{(2)*}, w, \theta^{(2)*})$ of the transformed equations $\Pi^x((14)-(19))$, which has the properties

$$u, \theta^{(1)*} \in W_2^{2+l, 1+l/2}(Q_1, r), \quad w, \theta^{(2)*} \in W_2^{2+l, 1+l/2}(Q_2, r),$$

$$\rho^{(1)*} \in W_2^{1+l, 1/2+l/2}(Q_{1,T}), \quad \rho^{(1)*}_t \in W_2^{l, l/2}(Q_{1,T}),$$

$$\rho^{(2)*} \in W_2^{1+l, 1/2+l/2}(Q_{2,T}), \quad \rho^{(2)*}_t \in W_2^{l, l/2}(Q_{2,T})$$

for some $T' \in (0, T]$ ($Q_{j,T} \equiv \Omega_j \times (0, T)$, $j=1,2$).

Remark. We have not succeeded to get the estimate from below (20) of $|\Delta|$ without the additional conditions

$$\sqrt{3}\mu^{(1)} - \mu^{(1)'} \geq 0, \quad \sqrt{3}\mu^{(2)} - \mu^{(2)'} \geq 0.$$

But in our case the Stokes relations $2\mu^{(1)} + 3\mu^{(1)'} = 0$, $2\mu^{(2)} + 3\mu^{(2)'} = 0$, $\mu^{(1)} > 0$, $\mu^{(2)} > 0$ are contained.

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