Regularity of Solutions to the Stokes Equations under a Certain Nonlinear Boundary Condition *

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December 3, 2000

Abstract

The regularity of a solution to the variational inequality for the Stokes equation is considered. The inequality describes the steady motion of the viscous incompressible fluid under a certain unilateral constrain of friction type. Firstly the solution is approximated by solutions to a regularized problem which is introduced by Yosida's regularization for a multi-valued opearator. Then we establish a regularity result to the regularized problem. The regularity of the solution to the original inequality follows by the limiting argument.

Key words: regularity of solution, variational inequality, Stokes equation, unilateral constrain

AMS(MOS) subject classification: 35B65, 35J85, 35Q30

1 Introduction

The present paper is concerned with the regularity of a solution to the following problem: Find $u \in K^1_\sigma(\Omega)$ and $p \in L^2(\Omega)$ satisfying

$$a(u, v-u) - (p, \mathrm{div}\,(v-u)) + j(v) - j(u) \geq (f, v-u), \quad (\forall v \in K^1(\Omega)). \tag{1.1}$$

Here and hereafter the following notation is employed: Ω is a bounded domain in $\mathbb{R}^m$, $m = 2$ or 3. The boundary $\partial\Omega$ is composed of two connected components Γ_0 and Γ. For

*To appear in *Dekker Lecture Notes in Pure and Appl. Math.* (Proc. of 2nd Inter. Conf. on the Navier Stokes-Equations: Theory and Numerical Methods).

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the sake of simplicity, we assume that Γ_0 and Γ of class C^2 and that $\overline{\Gamma}_0 \cap \overline{\Gamma} = \emptyset$. The additional smoothness assumption on Γ will be specified later. We introduce

$$K^1(\Omega) = \{v \in H^1(\Omega)^m \mid v = 0 \text{ on } \Gamma_0\},$$

then $K^1_\sigma(\Omega)$ denotes the solenoidal subspace of $K^1(\Omega)$. $(\cdot,\cdot)$ denotes the inner product in $L^2(\Omega)$ or $L^2(\Omega)^m$ according as scalar-valued functions or vector-valued functions. We set

$$a(u,v) = \frac{1}{2}\int_\Omega \sum_{1\le i,j\le m} e_{i,j}(u)e_{i,j}(v)\ dx, \quad e_{i,j}(u) = \frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i}$$

for $u = (u_1, \cdots, u_m)$ and $v = (v_1, \cdots, v_m)$. Finally

$$j(v) = \int_\Gamma g|v|\ ds, \quad (ds = \text{ the surface element of } \Gamma), \tag{1.2}$$

where g is a given scalar function defined on Γ.

As was described in Fujita and Kawarada [7], the variational inequality (1.1) arises in the study of the steady motions of the viscous incompressible fluid under the *frictional boundary condition*, where u denotes the flow velocity, p the pressure and f the external forces acting on the fluid, and g is called the modulus function of friction. We now review the boundary condition of this type. Let $\sigma(u,p)$ be the stress vector to Γ. That is, we let $\sigma(u,p) = S(u,p)n$, where $S(u,p) = [-p\delta_{i,j} + e_{i,j}(u)]$ stands for the stress tensor and n the unit outer normal to Γ. Then we pose on $\sigma(u,p)$ that

$$|\sigma(u,p)| \le g \tag{1.3}$$

and

$$\begin{cases} |\sigma(u,p)| < g & \Longrightarrow \quad u = 0, \\ |\sigma(u,p)| = g & \Longrightarrow \quad \begin{cases} u = 0 \text{ or } u \ne 0, \\ u \ne 0 \Longrightarrow \sigma(u,p) = -gu/|u| \end{cases} \end{cases} \tag{1.4}$$

almost everywhere on Γ. The classical form of the frictional boundary value problem for the Stokes equations dealt with in [7] consists of

$$-\triangle u + \nabla p = f \text{ in } \Omega, \quad \text{div } u = 0 \text{ in } \Omega, \quad u = 0 \text{ on } \Gamma_0 \tag{1.5}$$

together with (1.3) and (1.4). The inequality (1.1) is a weak form of this problem.

Remark 1.1. To be more precise, j should be understood as the functional on $H^{1/2}(\Gamma)^m$;

$$j(\eta) = \int_\Gamma g|\eta|\ ds, \qquad (\eta \in H^{1/2}(\Gamma)^m).$$

However, for the sake of simplicity, we will regard j as the functional on $H^1(\Omega)$ through

$$j(v|_\Gamma) = \int_\Gamma g|v|_\Gamma|\ ds$$

and write it as (1.2).

The existence theorem was established in [7]. Assume that

$$f \in L^2(\Omega)^m, \quad g \in L^\infty(\Gamma), \quad g > 0 \text{ a.e. } \Gamma. \tag{1.6}$$

Then (1.1) admits of a solution $\{u,p\}$. The velocity part u is unique, and the uniqueness of the pressure part p depends on cases. We shall give an example about this issue in §5.

Henceforth we write $\|\cdot\|$, $\|\cdot\|_s$ and $\|\cdot\|_{s,\Gamma}$ instead of $\|\cdot\|_{L^2(\Omega)}$, $\|\cdot\|_{H^s(\Omega)}$ and $\|\cdot\|_{H^s(\Gamma)}$, respectively. The trace γv on Γ of $v \in H^1(\Omega)$ is denoted by $v|_\Gamma$, where γ stands for the trace operator from $H^1(\Omega)$ into $H^{1/2}(\Gamma)$. The meaning of $v|_{\Gamma_0}$ and $v|_{\partial\Omega}$ is similar. For vector-valued functions, as long as there is no possibility of confusion, we shall use the same symbols. C denotes various generic constant. If it depends on parameters $q_1, \cdots, q_M$ which may not be numbers, we shall indicate it by $C = C(q_1, \cdots, q_M)$. Furthermore $\partial|\cdot|$ denotes the subdifferential of the function $|z| = (z_1^2 + \cdots + z_m^2)^{1/2}$.

The main purpose of this paper is to prove the following regularity result.

Theorem 1.1. *Let Γ be of class C^3. Assume that (1.6) and moreover that $g \in H^1(\Gamma)$. Let $\{u,p\}$ be a solution of (1.1). In particular, p is any corresponding pressure of u. Then $u \in H^2(\Omega)^m$ and $p \in H^1(\Omega)$ with*

$$\|u\|_2 + \|p\|_1 \le C(\|f\| + \|g\|_{1,\Gamma}),$$

where $C = C(\Omega)$. Moreover we have $\sigma(u,p) \in H^{1/2}(\Gamma)^m$ and

$$-\sigma(u,p) \in g\partial|u| \quad \text{a.e. } \Gamma.$$

In order to prove Theorem 1.1, we follow the method of Brézis [2]. Namely, we approximate a solution $\{u,p\}$ of the *inequality* (1.1) by solutions $\{u_\varepsilon, p_\varepsilon\}$ of *equations* which are obtained by replacing j by a regular functional j_ε in (1.1). Then the regularity of $\{u_\varepsilon, p_\varepsilon\}$ is studied. Actually, for $\varepsilon > 0$, we introduce

$$j_\varepsilon(v) = \int_\Gamma g\rho_\varepsilon(v)\, ds, \qquad (v \in H^1(\Omega)^m),$$

where

$$\rho_\varepsilon(v) = \begin{cases} |v| - \varepsilon/2 & (|v| > \varepsilon), \\ |v|^2/(2\varepsilon) & (|v| \le \varepsilon). \end{cases}$$

Then an approximate problem for (1.1) we shall consider is: Find $u_\varepsilon \in K^1_\sigma(\Omega)$ and $p_\varepsilon \in L^2(\Omega)$ satisfying

$$a(u_\varepsilon, v - u_\varepsilon) - (p_\varepsilon, \operatorname{div}(v - u_\varepsilon)) + j_\varepsilon(v) - j_\varepsilon(u_\varepsilon) \ge (f, v - u_\varepsilon), \quad (\forall v \in K^1(\Omega)). \tag{1.7}$$

Concerning the approximate problem, we have the following three theorems.

Theorem 1.2. *Assume that (1.6) and let $\varepsilon > 0$. Then (1.7) admits a unique solution $\{u_\varepsilon, p_\varepsilon\}$ with*

$$\|u_\varepsilon\|_1 + \|p_\varepsilon\| \le C(\|f\| + \|g\|_{L^2(\Gamma)}),$$

where $C = C(\Omega)$. Furthermore, $\{u_\varepsilon, p_\varepsilon\}$ is a weak solution of (1.5) together with

$$-\sigma(u_\varepsilon, p_\varepsilon) = g\alpha_\varepsilon(u_\varepsilon) \quad \text{a. e. } \Gamma. \quad (\textit{In particular } \sigma(u_\varepsilon, p_\varepsilon) \in L^2(\Gamma)^m), \tag{1.8}$$

where we have put

$$\alpha_\varepsilon(v) = \begin{cases} v/|v| & (|v| > \varepsilon) \\ v/\varepsilon & (|v| \le \varepsilon). \end{cases}$$

Remark 1.2. In Theorem 1.2, $\sigma(u,p)$ is understood as a functional on $H^{1/2}(\Gamma)^m$ defined by

$$\langle \sigma, \eta \rangle = a(u_\varepsilon, \psi_\eta) - (p_\varepsilon, \operatorname{div} \psi_\eta) - (f, \psi_\eta), \quad (\forall \eta \in H^{1/2}(\Gamma)^m),$$

where $\psi_\eta \in K^1(\Omega)$ is any extension of η.

Remark 1.3. Our choice of the regularized functional is based on *Yosida's regularization*. Namely, Yosida's regularization of $\partial|\cdot|$ coincides with $\alpha_\varepsilon = \nabla\rho_\varepsilon$.

Theorem 1.3. *Assume that (1.6) and let $\varepsilon > 0$. Let $\{u,p\}$ and $\{u_\varepsilon, p_\varepsilon\}$ be solutions of (1.1) and (1.7), respectively. Then we have:*

$$\|u_\varepsilon - u\|_1 + \|\tilde{p}_\varepsilon - \tilde{p}\| \le C(\Omega, g)\sqrt{\varepsilon}, \tag{1.9}$$

where $\tilde{p} = p - |\Omega|^{-1}(p,1)$, $\tilde{p}_\varepsilon = p_\varepsilon - |\Omega|^{-1}(p_\varepsilon, 1)$ and $|\Omega|$ indicates the measure of Ω in $\mathbb{R}^m$

Theorem 1.4. *Let Γ be of class C^3 and let $\varepsilon > 0$. Assume that (1.6) and moreover that $g \in H^1(\Gamma)$. Let $\{u_\varepsilon, p_\varepsilon\}$ be a solution of (1.7). Then $u_\varepsilon \in H^2(\Omega)^m$ and $p_\varepsilon \in H^1(\Omega)$ with*

$$\|u_\varepsilon\|_2 + \|p_\varepsilon\|_1 \le C(\|f\| + \|g\|_{1,\Gamma}). \tag{1.10}$$

It should be kept in mind that $C = C(\Omega)$ does not depend on ε.

Now we can state:

Proof of Theorem 1.1. Let $\varepsilon > 0$, and let $\{u_\varepsilon, p_\varepsilon\}$ be a solution of (1.7). By virtue of Theorem 1.4, sequences $\|u_\varepsilon\|_2$ and $\|p_\varepsilon\|_1$ are bounded as $\varepsilon \downarrow 0$, respectively. Hence, there are subsequences $\{u_{\varepsilon'}\}$ and $\{p_{\varepsilon'}\}$ such that

$$u_{\varepsilon'} \to u^* \text{ weakly in } H^2(\Omega)^m, \quad p_{\varepsilon'} \to p^* \text{ weakly in } H^1(\Omega)$$

and

$$\|u^*\|_2 + \|p^*\|_1 \le C(\|f\| + \|g\|_{1,\Gamma}).$$

According to Theorem 1.3, $\{u^*, p^*\}$ is a solution of (1.1). Next let $\{u,p\}$ be any solution of (1.1). By the uniqueness of the velocity part, we have $u = u^*$. On the other hand, $p - p^* = k$ and a constant k is restricted via (1.3). Therefore $p \in H^1(\Omega)$, and we deduce

$$\sigma(u,p) - \sigma(u,p^*) = kn \quad \text{a. e. } \Gamma.$$

This, together with (1.3), implies that $|k| \leq 2g$ holds almost everywhere on Γ. Hence $|k| \leq 2|\Gamma|^{-1/2}\|g\|_{L^2(\Gamma)}$, where $|\Gamma|$ denotes the measure of Γ in $\mathbb{R}^{m-1}$. By making use of this estimate, we have

$$\begin{aligned} \|u\|_2 + \|p\|_1 &\leq \|u\|_2 + \|p^*\|_1 + |k|\sqrt{|\Omega|} \\ &\leq C(\|f\| + \|g\|_{1,\Gamma}), \end{aligned}$$

which completes the proof. □

The rest of the present paper is composed of the following sections:

§2. Proof of Theorem 1.2
§3. Proof of Theorem 1.3
§4. Proof of Theorem 1.4
§5. Remarks

Acknowledgment. The authors wish to express their gratitude to Professor Haïm Brézis for his valuable suggestions.

2 Proof of Theorem 1.2

As a preliminary to prove Theorem 1.2, we describe a decomposition theorem concerning $K^1(\Omega)$ which is essentially due to Solonnikov and Ščadilov [14].

Through Riesz's representation theorem, we define an operator B from $L^2(\Omega)$ to $K^1(\Omega)$ by

$$(Bq, v)_{H^1(\Omega)^m} = (q, \operatorname{div} v), \quad (\forall q \in L^2(\Omega);\ \forall v \in K^1(\Omega)). \tag{2.1}$$

Lemma 2.1. *The range $R(B)$ of B forms a closed subspace of $K^1(\Omega)$. Moreover we have the orthogonal decomposition*

$$K^1(\Omega) = R(B) \oplus K^1_\sigma(\Omega).$$

Proof. By taking $v = Bq$ in (2.1), we have $\|Bq\|_1 \leq \|q\|$; Thus, the linear operator B is bounded. On the other hand, as will be verified later, for any $q \in L^2(\Omega)$, we can take $\tilde{v} \in K^1(\Omega)$ satisfying

$$\operatorname{div} \tilde{v} = q \text{ in } \Omega, \quad \|\tilde{v}\|_1 \leq C'\|q\|.$$

Substituting $v = \tilde{v}$ into (2.1), we obtain $\|q\| \leq C'\|Bq\|_1$, which means that the inverse operator B^{-1} is also bounded. Consequently, we have

$$C\|q\| \leq \|Bq\|_1 \leq C'\|q\| \quad (\forall q \in L^2(\Omega)). \tag{2.2}$$

Therefore the closedness of $R(B)$ follows. To prove $R(B)^\perp = K^1_\sigma(\Omega)$ is an easy task, where $R(B)^\perp$ denotes the orthogonal complement of $R(B)$ in $K^1(\Omega)$. It remains to verify

the existence of $\tilde{v}$ appeared above. We take $w \in H^2(\Omega)$ subject to $\triangle w = q$ in Ω and introduce $\zeta \in H^{1/2}(\partial\Omega)^m$ by

$$\zeta = \begin{cases} \nabla w & \text{on } \Gamma_0 \\ \lambda n & \text{on } \Gamma, \end{cases}$$

where a constant λ is chosen as $\lambda = |\Gamma|^{-1}(\nabla w, n)_{L^2(\Gamma_0)}$. Then, since $(\zeta, n)_{L^2(\partial\Omega)} = 0$, there is a $v_0 \in H^1(\Omega)^m$ such that $\operatorname{div} v_0 = 0$ in Ω and $\|v_0\|_1 \leq C\|\zeta\|_{1/2,\partial\Omega} \leq C\|q\|$. The desired function is $\tilde{v} = \nabla w - v_0$. □

Proof of Theorem 1.2. Since j_ε is a convex, lower semi-continuous proper functional, from standard theory of convex analysis (for example, Glowinski [8]), the minimization problem: Find $u \in K^1_\sigma(\Omega)$ satisfying

$$\mathcal{J}_\varepsilon(u) = \inf_{v \in K^1_\sigma(\Omega)} \mathcal{J}_\varepsilon(v), \quad \mathcal{J}_\varepsilon(v) = \frac{1}{2}a(v,v) - (f,v) + j_\varepsilon(v)$$

has a unique solution u which is characterized by

$$a(u, v-u) + j_\varepsilon(v) - j_\varepsilon(u) \geq (f, v-u), \quad (\forall v \in K^1_\sigma(\Omega)). \tag{2.3}$$

Following Solonnikov and Ščadilov [14], we shall prove that a scalar function p can be taken as $\{u, p\}$ solves (1.7). Substituting into (2.3) $v = u \pm t\phi$ with arbitrary $\phi \in K^1_\sigma(\Omega)$, $t > 0$ and letting $t \to 0$, we obtain

$$a(u, \phi) + \int_\Gamma g\alpha_\varepsilon(u) \cdot \phi \; ds = (f, \phi), \quad (\forall \phi \in K^1_\sigma(\Omega)).$$

We introduce a linear functional in $K^1(\Omega)$ by setting

$$F(\psi) = a(u, \psi) + \int_\Gamma g\alpha_\varepsilon(u) \cdot \psi \; ds - (f, \psi) \quad (\forall \psi \in K^1(\Omega)).$$

Then by making use of Lemma 2.1 and Riesz's representation theorem, we can easily show that there exists a unique $p \in L^2(\Omega)$ satisfying

$$F(\psi) = (p, \operatorname{div} \psi) \quad (\forall \psi \in K^1(\Omega)).$$

This yields

$$a(u, \psi) - (p, \operatorname{div} \psi) + \int_\Gamma g\alpha_\varepsilon(u) \cdot \psi \; ds = (f, \psi) \quad (\forall \psi \in K^1(\Omega)). \tag{2.4}$$

Thanks to the convexity of j_ε,

$$\int_\Gamma g\alpha_\varepsilon(v) \cdot (w - v) \; ds \leq j_\varepsilon(w) - j_\varepsilon(v), \quad (\forall v, w \in H^1(\Omega)^m).$$

By using this, we can easy verify that $\{u, p\}$ solves (1.7). On the other hand, (2.4) leads to

$$\langle \sigma, \psi \rangle + \int_\Gamma g\alpha_\varepsilon(u) \cdot \psi \; ds = 0 \quad (\forall \eta \in H^{1/2}(\Gamma)^m),$$

where $\psi \in K^1(\Omega)$ is any extension of η. Consequently, it follows from $g\alpha_\varepsilon(u) \in L^2(\Gamma)^m$ that $\sigma(u,p) \in L^2(\Gamma)^m$ and

$$-\sigma(u,p) = g\alpha_\varepsilon(u) \quad \text{a.e. } \Gamma,$$

which completes the proof. □

Remark 2.1. The bilinear form a is continuous in $H^1(\Omega)$; There is a constant $\delta_0 > 0$ depending only on Ω such that

$$a(u,v) \le \delta_0 \|u\|_1 \|v\|_1 \quad (\forall u, v \in H^1(\Omega)^m).$$

Moreover, a is coercive in $K^1(\Omega)$. In fact, Korn's inequality (e.g., for example, Duvaut and Lions [5]) implies that

$$a(v,v) \ge \delta_1 \|v\|_1^2 \quad (\forall v \in K^1(\Omega))$$

with a domain constant $\delta_1 > 0$.

3 Proof of Theorem 1.3

The derivation of

$$\|u - u_\varepsilon\|_1 \le C(\Omega, g)\sqrt{\varepsilon} \tag{3.1}$$

is same as the proof of Theorem 10.4 in Kikuchi and Oden [9]. In particular, we can take a constant as $C(\Omega, g) = (|\Gamma| \cdot \|g\|_{L^\infty(\Gamma)}/\delta_1)^{1/2}$. We proceed to the estimate of the pressure part; Namely, we shall prove

$$\|\tilde{p}_\varepsilon - \tilde{p}\| \le C'(\Omega, g)\sqrt{\varepsilon}. \tag{3.2}$$

Putting $q_\varepsilon = \tilde{p}_\varepsilon - \tilde{p}$, we have

$$a(u - u_\varepsilon, \phi) = (q_\varepsilon, \operatorname{div} \phi) \quad (\forall \phi \in H_0^1(\Omega)^m). \tag{3.3}$$

In view of Babušca-Aziz's lemma ([1]), we can take $w_\varepsilon \in H_0^1(\Omega)^m$ subject to $\operatorname{div} w_\varepsilon = q_\varepsilon$ in Ω and $\|w_\varepsilon\|_1 \le C''(\Omega)\|q_\varepsilon\|$. Now substituting $\phi = w_\varepsilon$ into (3.3), we deduce

$$\|q_\varepsilon\|^2 = a(u - u_\varepsilon, w_\varepsilon) \le \delta_0 \|u - u_\varepsilon\|_1 \|w_\varepsilon\|_1 \le \delta_0 C''(\Omega)\|u - u_\varepsilon\|_1 \|q_\varepsilon\|.$$

Combining this with (3.1), we get (3.2) and therefore (1.9). □

4 Proof of Theorem 1.4

We firstly review the well-known regularity result for the Stokes equations under the Neumann boundary condition.

Lemma 4.1. *Let $f \in L^2(\Omega)^m$ and $\omega \in H^{1/2}(\Gamma)^m$. Suppose that $\{u,p\} \in H^1(\Omega)^m \times L^2(\Omega)$ is a weak solution of (1.5) with $\sigma(u,p) = \omega$ on Γ. (See Remark 1.2). Then $u \in H^2(\Omega)^m$ and $p \in H^1(\Omega)$ with*

$$\|u\|_2 + \|p\|_1 \leq C(\|f\| + \|\omega\|_{1/2,\Gamma}).$$

Lemma 4.1 in the case of $\omega \equiv 0$ was described in Solonnikov [13] with a mention on Solonnikov and Ščadilov [14] concerning the method of the proof. However it seems that the complete proof for the case of $\omega \not\equiv 0$ is not explicitly stated in these papers; In this connection, we refer to a forthcoming paper Saito [11].

Lemma 4.2. *Let $\{u_\varepsilon, p_\varepsilon\}$ be a solution of (1.7), and put $\omega_\varepsilon = g\alpha_\varepsilon(u_\varepsilon)$. Then we have $\omega_\varepsilon \in H^{1/2}(\Gamma)^m$. Thus, from Lemma 4.1, $u_\varepsilon \in H^2(\Omega)^m$ and $p_\varepsilon \in H^1(\Omega)$.*

Proof. Firstly we verify that $\alpha_\varepsilon(u_\varepsilon) \in H^{1/2}(\Gamma)^m$ with

$$\|\alpha_\varepsilon(u_\varepsilon)\|_{1/2,\Gamma} \leq C(\varepsilon,\Gamma)\|u_\varepsilon|_\Gamma\|_{1/2,\Gamma}. \tag{4.1}$$

This is essentially due to Brézis [2], where he dealt with the scalar case, and it is possible to extend his result into our vector-values case. In fact, we can prove that

1° α_ε is a bounded operator in $H^1(\Gamma)^m$.

2° $\|\alpha_\varepsilon(\omega)\|_{1,\Gamma} \leq \varepsilon^{-1}C(\Gamma)\|\omega\|_{1,\Gamma}$, $(\forall \omega \in H^1(\Gamma)^m)$.

3° $\|\alpha_\varepsilon(\omega) - \alpha_\varepsilon(\tilde{\omega})\|_{L^2(\Gamma)^m} \leq \varepsilon^{-1}C(\Gamma)\|\omega - \tilde{\omega}\|_{L^2(\Gamma)^m}$, $(\forall \omega, \tilde{\omega} \in L^2(\Gamma)^m)$.

The assertions 2° and 3° are easy consequences of a property of Yosida's regularization. As a result, we can apply a nonlinear interpolation theorem by J.L. Lions (Theorem 3.1, [10]) and obtain that α_ε is an operator on $H^\theta(\Gamma)^m$ with

$$\|\alpha_\varepsilon(\omega)\|_{\theta,\Gamma} \leq \varepsilon^{-1}C(\Gamma)\|\omega\|_{\theta,\Gamma}, \quad (\forall \omega \in H^\theta(\Gamma)^m)$$

where $0 \leq \theta \leq 1$. Taking $\theta = 1/2$, we have

$$\|\alpha_\varepsilon(\omega)\|_{1/2,\Gamma} \leq \varepsilon^{-1}C(\Gamma)\|\omega\|_{1/2,\Gamma}, \quad (\forall \omega \in H^{1/2}(\Gamma)^m),$$

which implies (4.1).

Next let us denote by $\tilde{g} \in H^1(\Omega)$ the weak harmonic extension of $g \in H^{1/2}(\Gamma)$:

$$\triangle \tilde{g} = 0 \text{ in } \Omega, \quad \tilde{g} = 0 \text{ on } \Gamma_0, \quad \tilde{g} = g \text{ on } \Gamma.$$

It follows from the maximum principle that $\|\tilde{g}\|_{L^\infty(\Omega)} \leq \|g\|_{L^\infty(\Gamma)}$. On the other hand, we take the weak harmonic extension $\tilde{\alpha}_\varepsilon \in H^1(\Omega)$ of $\alpha_\varepsilon(v)$. That is, we extend each component of $\alpha_\varepsilon(v)$ into Ω by the harmonic function. By the definition of α_ε and again the maximum principle, we have $\|\tilde{\alpha}_\varepsilon\|_{L^\infty(\Omega)} \leq \|\alpha_\varepsilon(v)\|_{L^\infty(\Gamma)} \leq m$. Since $\tilde{g}\tilde{\alpha}_\varepsilon \in H^1(\Omega)^m$, the trace $g\alpha_\varepsilon(v) \in H^{1/2}(\Gamma)^m$. □

In order to derive the estimate (1.10) which is independent of ε, we need another device.

Lemma 4.3. *Under the same assumptions of Theorem 1.4,*

$$\|\beta_\varepsilon\|_{3/2,\Gamma} \le C(\Omega)(\|f\| + \|g\|_{1,\Gamma}), \tag{4.2}$$

where $\beta_\varepsilon = u_\varepsilon|_\Gamma$.

At this stage, we can state

Proof of Theorem 1.4. Let $\varepsilon > 0$. Lemma 4.3 implies that a solution $\{u_\varepsilon, p_\varepsilon\}$ of (1.7) satisfies the usual Dirichlet boundary value problem composed of (1.5) and

$$u_\varepsilon = \beta_\varepsilon \quad \text{on } \Gamma.$$

Therefore, by virtue of Cattabriga's regularity result ([3]), we have

$$\|u_\varepsilon\|_2 + \|p_\varepsilon\|_1 \le C(\Omega)(\|f\| + \|\beta_\varepsilon\|_{3/2,\Gamma}).$$

By taking account of (4.2), we finally have (1.10). □

It remains to prove Lemma 4.3.

Proof of Lemma 4.3. Let $x_0 \in \Gamma$. Then there exist a neighborhood $U \subset \mathbb{R}^m_x$ of x_0 and a one-to-one mapping $\Phi = (\Phi_1, \cdots, \Phi_m)$ from U onto $\tilde{U} \subset \mathbb{R}^m_y$ enjoying the following properties (See, for example, §I-2 in Wolka [15]):

1° Φ is a C^3-diffeomorphism;

2° $\Phi(x_0) = 0$;

3° $\Phi(U \cap \Omega) = Q_R \equiv \{y = (y', y_m) \in \mathbb{R}^{m-1} \times \mathbb{R};\ |y'| < R,\ 0 < y_m < R\}$;

4° $\Phi(U \cap \Gamma) = \gamma_R \equiv \{y = (y', y_m) \in \mathbb{R}^{m-1} \times \mathbb{R};\ |y'| < R,\ y_m = 0\}$;

5° $\dfrac{\partial \Phi_m}{\partial x_j} = -n_j$ on $U \cap \Gamma$, where $n = (n_1, \cdots, n_m)$.

Setting $y = \Phi(x) = (\Phi_1(x) \cdots, \Phi_m(x))$ and introducing

$$v(y) = u(x), \qquad q(y) = p(x)$$

and

$$\tilde{f}(y) = f(x), \quad \tilde{g}(y) = g(x), \quad \tilde{\alpha}(v(y)) = \alpha(u(x)),$$

we have for $j = 1, \cdots, m$

$$-\sum_{1 \le k,l \le m} \frac{\partial}{\partial y_l} E_{j,k,l} + \sum_{k=1}^m \frac{\partial \Phi_k}{\partial x_j} \frac{\partial q}{\partial y_k} = F_j \qquad \text{in } Q_R, \tag{4.3}$$

$$\tilde{\sigma}_j(v, q) = -\tilde{g}\tilde{\alpha}_j(v) \qquad \text{on } \gamma_R \tag{4.4}$$

and

$$\sum_{1 \le k,l \le m} \frac{\partial \Phi_k}{\partial x_l} \frac{\partial v_l}{\partial y_k} = 0 \text{ in } Q_R. \tag{4.5}$$

Here

$$E_{j,k,l} = b_{kl}\frac{\partial v_j}{\partial y_k} + \frac{\partial \Phi_k}{\partial x_j}\sum_{\nu=1}^{m}\frac{\partial \Phi_l}{\partial x_\nu}\frac{\partial v_\nu}{\partial y_k}, \qquad b_{kl} = \sum_{\nu=1}^{m}\frac{\partial \Phi_k}{\partial x_\nu}\frac{\partial \Phi_l}{\partial x_\nu},$$

$$F_j = \tilde{f}_j - \sum_{\nu=1}^{m} d_\nu \frac{\partial v_j}{\partial y_\nu}, \qquad \tilde{\sigma}_j(v,q) = q\frac{\partial \Phi_m}{\partial x_j} - \sum_{\nu=1}^{m} E_{j,\nu,m}$$

and d_j denotes a bounded function in Q_R depending on Φ, $\nabla\Phi$ and $\nabla^2\Phi$. In fact, (4.3) follows from

$$-\sum_{l=1}^{m}\frac{\partial}{\partial x_l}e_{j,l}(u) + \frac{\partial p}{\partial x_j} = f_j,$$

which is an equivalent expression to $-\Delta u_j + \partial p/\partial x_j = f_j$ under $\operatorname{div} u = 0$. On the other hand, $\operatorname{div} u = 0$ and (1.8) imply (4.5) and (4.4), respectively.

Let φ_j be a function such that $\varphi_j(y', y_m) = 0$ for $|y'| \geq R$ or for $y_m \geq R$. Multiplying by φ_j both sides of (4.3) and integrating over Q_R, we have by integration by parts

$$\sum_{k,l}\int_{Q_R} E_{j,k,l}\frac{\partial \varphi_j}{\partial y_l} - \sum_{k}\int_{Q_R} q\frac{\partial}{\partial y_k}\Big(\frac{\partial \Phi_k}{\partial x_j}\varphi_j\Big) = \int_{\gamma_R}\tilde{\sigma}_j(v,q)\varphi_j\, dy' + \int_{Q_R} F_j\varphi_j.$$

Hence, writing $\varphi = (\varphi_1, \cdots, \varphi_m)$, we obtain

$$\sum_{k,l}\int_{Q_R}\Big[b_{k,l}\frac{\partial v}{\partial y_k}\frac{\partial \varphi}{\partial y_l} + \Big(\frac{\partial v}{\partial y_k}\nabla_x\Phi_l\Big)\Big(\frac{\partial \varphi}{\partial y_l}\nabla_x\Phi_k\Big)\Big] - \sum_{k}\int_{Q_R} q\frac{\partial}{\partial y_k}\Big(\varphi\nabla_x\Phi_k\Big) = \int_{\gamma_R}\tilde{\sigma}(v,q)\varphi\, dy' + \int_{Q_R} F\varphi. \tag{4.6}$$

Now we choose φ_j as

$$\varphi_j = -\sum_{i=1}^{m-1}\frac{\partial}{\partial y_i}\Big(\eta^2\frac{\partial v_j}{\partial y_i}\Big),$$

where $\eta \in C^\infty(\mathbb{R}^m_y)$ stands for a cut-off function subject to

$$0 \leq \eta \leq 1 \text{ in } \mathbb{R}^m_y, \quad \eta = 1 \text{ in } Q_{R/2}, \quad \eta = 0 \text{ for } |y'| \geq R \text{ or } y_m \geq R.$$

If we write (4.6) as $I_1 - I_2 = I_3 + I_4$, then we deduce

$$I_1 \geq c_1\sum_{i=1}^{m-1}\sum_{k=1}^{m}\Big\|\eta\frac{\partial^2 v}{\partial y_i\partial y_k}\Big\|^2 - c_2\|v\|_{1,Q_R}\sum_{i=1}^{m-1}\sum_{k=1}^{m}\Big\|\eta\frac{\partial^2 v}{\partial y_i\partial y_k}\Big\| - c_3\|v\|^2_{1,Q_R}, \tag{4.7}$$

$$|I_2| \leq c_4\|q\|_{Q_R}\Big(\|v\|_{1,Q_R} + \sum_{i=1}^{m-1}\sum_{k=1}^{m}\Big\|\eta\frac{\partial^2 v}{\partial y_i\partial y_k}\Big\|\Big), \tag{4.8}$$

$$I_3 \leq c_5\|\tilde{g}\|_{1,\gamma_R}\|v\|_{1,Q_R}, \tag{4.9}$$

and

$$I_4 \le c_6(\|\tilde{f}\|_{Q_R} + \|v\|_{1,Q_R})\Big(\|v\|_{1,Q_R} + \sum_{i=1}^{m-1}\sum_{k=1}^{m}\Big\|\eta\frac{\partial^2 v}{\partial y_i \partial y_k}\Big\|\Big) \tag{4.10}$$

Here we check only (4.9). Other inequalities are verified by Saito [12]. Firstly, we note that

$$\nabla_s \tilde{\alpha}(s)t \cdot t \ge 0 \qquad \forall s, t \in \mathbb{R}^m.$$

Hence

$$\begin{aligned} I_3 &= -\sum_{i=1}^{m-1}\int_{\gamma_R}\Big\{\tilde{g}\eta^2\Big[(\nabla_v\tilde{\alpha}(v))\frac{\partial v}{\partial y_i}\cdot\frac{\partial v}{\partial y_i}\Big] + \Big(\frac{\partial \tilde{g}}{\partial y_i}\tilde{\alpha}(v)\Big)\cdot\eta^2\frac{\partial v}{\partial y_i}\Big\}\,dy' \\ &\le \sum_{i=1}^{m-1}\Big\|\frac{\partial \tilde{g}}{\partial y_i}\Big\|_{\gamma_R}\Big\|\frac{\partial v}{\partial y_i}\Big\|_{\gamma_R} \le c_7\|\tilde{g}\|_{1,\gamma_R}\|\nabla v\|_{Q_R}. \end{aligned}$$

Taking into account of (4.7)-(4.10), we have

$$\sum_{i=1}^{m-1}\sum_{k=1}^{m}\Big\|\eta\frac{\partial^2 v}{\partial y_i \partial y_k}\Big\|^2 \le c_8(\|v\|_{1,Q_R} + \|q\|_{Q_R} + \|\tilde{g}\|_{1,\gamma_R} + \|\tilde{f}\|_{Q_R})\cdot \Big(\|v\|_{1,Q_R} + \sum_{i=1}^{m-1}\sum_{k=1}^{m}\Big\|\eta\frac{\partial^2 v}{\partial y_i \partial y_k}\Big\|\Big).$$

This yields

$$\sum_{i=1}^{m-1}\sum_{k=1}^{m}\Big\|\eta\frac{\partial^2 v}{\partial y_i \partial y_k}\Big\| \le c_9(\|v\|_{1,Q_R} + \|q\|_{Q_R} + \|\tilde{g}\|_{1,\gamma_R} + \|\tilde{f}\|_{Q_R}),$$

and therefore v

$$\sum_{i=1}^{m-1}\Big\|\frac{\partial v}{\partial y_i}\Big\|_{1,Q_{R'}} \le c_{10}(\|v\|_{1,Q_R} + \|q\|_{Q_R} + \|\tilde{g}\|_{1,\gamma_R} + \|\tilde{f}\|_{Q_R})$$

with $R' = R/2$. According to this inequality, introducing

$$\mu_j = \frac{\partial v}{\partial y_j}\Big|_{\gamma_{R'}}, \quad (j = 1, \cdots, m-1)$$

we arrive at

$$\|\mu_j\|_{1/2,\gamma_{R'}} \le c_{11}(\|v\|_{1,Q_R} + \|q\|_{Q_R} + \|\tilde{g}\|_{1,\gamma_R} + \|\tilde{f}\|_{Q_R}), \quad (j = 1, \cdots, m-1).$$

This means that all tangential derivatives of $v|_{\gamma_{R'}}$ belongs to $H^{1/2}(\gamma_{R'})$. Therefore, $v|_{\gamma_{R'}} \in H^{3/2}(\gamma_{R'})^m$ and

$$\|v|_{\gamma_{R'}}\|_{3/2,\gamma_{R'}} \le c_{12}(\|v\|_{1,Q_R} + \|q\|_{Q_R} + \|\tilde{g}\|_{1,\gamma_R} + \|\tilde{f}\|_{Q_R})$$

Summing up the above estimates, we finally have

$$\|\beta_\varepsilon\|_{3/2,\Gamma} \le c_{13}(\|u\|_{1,\Omega} + \|p\|_\Omega + \|g\|_{1,\Gamma} + \|f\|_\Omega).$$

Therefore we have established the desired (4.2). □

Remark 4.1. As is described in [12], the inequality (4.7) is a consequence of Korn's inequality, and (4.8) is that of (4.5). Furthermore, the constant c_4 depends on the third derivatives of Φ so that we need to assume that Γ is of class C^3.

5 Remarks

(A) Non-uniqueness of the pressure part. In general, a corresponding pressure p of the velocity u which is a solution of (1.5)(1.3)(1.4) is not unique. We give a simple example. For the time being, we employ the polar coordinates $x = (r, \theta)$ in $\mathbb{R}^2$. We assume that

$$\Omega = \{(r,\theta); 1 < r < \sqrt{2}\}, \quad \Gamma_0 = \{r = 1\}, \quad \Gamma = \{r = \sqrt{2}\},$$

and set $e_r = (\cos\theta, \sin\theta)$, $e_\theta = (-\sin\theta, \cos\theta)$. Put $u(r,\theta) = w(r)e_\theta$ and $p(r) = \kappa r$, where $w(r) = 2/r - r$ and $\kappa > 0$ is a constant. We notice that $\{u, p\}$ solves

$$-\triangle u + \nabla p = \kappa e_r, \quad \text{div } u = 0 \text{ in } \Omega, \quad u|_{\Gamma_0} = e_\theta, \quad u|_\Gamma = 0. \tag{5.1}$$

Moreover the stress vector is written as $\sigma(u,p) = -p(r)e_r + W(r)e_\theta$, where $W(r) = -4w(r)/r^2$. Hence $|\sigma(u,p)| = \sqrt{2\kappa^2 + 4}$.

Firstly we define $g = \sqrt{2\kappa^2 + 4 + 1}$. Then $|\sigma(u,p)| < g$ and $u|_\Gamma = 0$ hold. Therefore $\{u, p\}$ is a solution of (5.1)(1.3)(1.4).

Next put $p_c = p + c$ with a constant c, and let $c_0 < c_1$ be roots of the equation $2\sqrt{2}\kappa c + c^2 = 1$. Then the following facts are hold true: (i) if $c_0 \le c \le c_1$ then $\{u, p_c\}$ is also a solution of (5.1)(1.3)(1.4). (ii) if $c < c_0$ or $c_1 < c$ then $\{u, p_c\}$ is not a solution. Namely, in this case, p is not unique and the non-uniqueness is restricted through (1.3).

On the other hand, if non-trivial movement ($u \neq 0$) takes place on a portion $\Gamma_1 \subset \Gamma$, then p is uniquely determined.

(B) Other flow problems. From the view point of physics, some modifications of (1.1) are much more interesting. Actually, H. Fujita [6] studied the Navier-Stokes or the Stokes equations under the *leak or slip boundary conditions of friction type*. The similar results about the regularities of solutions for these problems could be obtained by the same method presented in this paper. See, for more detail, Saito [12].

(C) Problems in elasticity theory. Our method is applicable for some problems in elasticity theory. For instance, we can give another proof of a regularity theorem described in M. Cocu and A.R. Radoslovescu [4], where they dealt with Signorini problem with non-local friction.

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