On a two-phase free boundary problem for inhomogeneous incompressible viscous fluids

Hirokazu Saito

Graduate School of Informatics and Engineering, The University of Electro-Communications

1 Introduction

This is a brief survey of the joint work [2] with Kenta Oishi, Waseda University.

Let us consider a two-phase free boundary problem for inhomogeneous incompressible viscous fluids in the N-dimensional Euclidean space \mathbb{R}^N for $N \geq 3$. Define

$$\mathbf{R}_{\pm}^{N} = \{ \xi = (\xi', \xi_N) : \xi' = (\xi_1, \dots, \xi_{N-1}) \in \mathbf{R}^{N-1}, \pm \xi_N > 0 \}.$$

An inhomogeneous incompressible viscous fluid occupies \mathbf{R}_{+}^{N} at time t=0, and the fluid is denoted by fluid₊. On the other hand, another inhomogeneous incompressible viscous fluid occupies \mathbf{R}_{-}^{N} at t=0, and the fluid is denoted by fluid₋. The two fluids are thus initially separated from one another by the flat interface

$$\mathbf{R}_0^N = \{ \xi = (\xi', \xi_N) : \xi' = (\xi_1, \dots, \xi_{N-1}) \in \mathbf{R}^{N-1}, \xi_N = 0 \}.$$

Let $\xi \in \mathbf{R}_{\pm}^{N}$. Suppose that $\rho_{\pm}^{0}(\xi)$ are given functions and ρ_{\pm}^{*} are positive constants. The initial densities of fluid_± are given by $\rho_{\pm}^{0}(\xi) + \rho_{\pm}^{*}$. We suppose that $\mu_{\pm} = \mu_{\pm}(s) > 0$ are smooth functions on s > 0 and that the viscosity coefficients of fluid_± are given by $\mu_{\pm}(\rho_{\pm}^{0}(\xi) + \rho_{\pm}^{*})$ at t = 0. Furthermore, the initial velocities of fluid_± are given by $\mathbf{u}_{\pm}^{0}(\xi) = (u_{1\pm}^{0}(\xi), \dots, u_{N\pm}^{0}(\xi))^{\mathsf{T}}$, where \mathbf{M}^{T} stands for the transpose of \mathbf{M} .

Our unknowns will be a transformation $\Theta(\cdot,t): \mathbf{R}^N \ni \xi \mapsto x = \Theta(\xi,t) \in \mathbf{R}^N$, densities $\rho_{\pm} = \rho_{\pm}(x,t)$, pressures $\mathfrak{q}_{\pm} = \mathfrak{q}_{\pm}(x,t)$, and velocities

$$\mathbf{v}_{\pm} = \mathbf{v}_{\pm}(x,t) = (v_{1\pm}(x,t), \dots, v_{N\pm}(x,t))^{\mathsf{T}}$$

satisfying the following two-phase free boundary problem:

$$\partial_t \Theta = \mathbf{v}_{\pm} \circ \Theta, \quad \Theta(\xi, 0) = \xi, \quad \xi \in \mathbf{R}_{\pm}^N,$$
 (1.1)

$$\Omega_{\pm}(t) = \Theta(\mathbf{R}_{\pm}^{N}, t), \quad \Gamma(t) = \Theta(\mathbf{R}_{0}^{N}, t),$$
(1.2)

$$\partial_t \rho_{\pm} + \mathbf{v}_{\pm} \cdot \nabla \rho_{\pm} = 0, \quad x \in \Omega_{\pm}(t),$$
 (1.3)

$$\operatorname{div} \mathbf{v}_{+} = 0, \quad x \in \Omega_{+}(t), \tag{1.4}$$

$$\rho_{\pm}(\partial_t \mathbf{v}_{\pm} + \mathbf{v}_{\pm} \cdot \nabla \mathbf{v}_{\pm}) = \text{Div}(\mu_{\pm}(\rho_{\pm})\mathbf{D}(\mathbf{v}_{\pm}) - \mathfrak{q}_{\pm}\mathbf{I}), \quad x \in \Omega_{\pm}(t), \tag{1.5}$$

$$(\mu_{+}(\rho_{+})\mathbf{D}(\mathbf{v}_{+}) - \mathfrak{q}_{+}\mathbf{I})\mathbf{n}_{\Gamma(t)} = (\mu_{-}(\rho_{-})\mathbf{D}(\mathbf{v}_{-}) - \mathfrak{q}_{-}\mathbf{I})\mathbf{n}_{\Gamma(t)}, \quad x \in \Gamma(t),$$
(1.6)

$$\mathbf{v}_{+} = \mathbf{v}_{-}, \quad x \in \Gamma(t), \tag{1.7}$$

$$\mathbf{v}_{+}(\xi,0) = \mathbf{u}_{+}^{0}(\xi), \quad \xi \in \mathbf{R}_{+}^{N},$$
 (1.8)

$$\rho_{\pm}(\xi,0) = \rho_{\pm}^{0}(\xi) + \rho_{\pm}^{*}, \quad \xi \in \mathbf{R}_{\pm}^{N}, \tag{1.9}$$

where $\partial_t = \partial/\partial t$ and $\mathbf{v}_{\pm} \circ \Theta = (\mathbf{v}_{\pm} \circ \Theta)(\xi, t) = \mathbf{v}_{\pm}(\Theta(\xi, t), t)$.

Here $\mathbf{n}_{\Gamma(t)}$ is the unit normal vector on $\Gamma(t)$ pointing from $\Omega_{-}(t)$ into $\Omega_{+}(t)$ and \mathbf{I} is the $N \times N$ identity matrix. For $\mathbf{u} = (u_1(x), \dots, u_N(x))^\mathsf{T}$, $\mathbf{D}(\mathbf{u})$ is the doubled deformation rate tensor, i.e.,

$$\mathbf{D}(\mathbf{u}) = \nabla \mathbf{u} + (\nabla \mathbf{u})^{\mathsf{T}}, \quad \nabla \mathbf{u} = \begin{pmatrix} \partial_1 u_1 & \dots & \partial_N u_1 \\ \vdots & \ddots & \vdots \\ \partial_1 u_N & \dots & \partial_N u_N \end{pmatrix},$$

where $\partial_j = \partial/\partial x_j$ for j = 1, ..., N. Let $\mathbf{M} = (M_{ij}(x))_{1 \leq i,j \leq N}$ be a matrix-valued function, and let

$$f = f(x), \quad \mathbf{g} = (g_1(x), \dots, g_N(x))^\mathsf{T}, \quad \mathbf{h} = (h_1(x), \dots, h_N(x))^\mathsf{T}.$$

One then defines

$$\nabla f = (\partial_1 f, \dots, \partial_N f)^\mathsf{T}, \quad \Delta f = \sum_{j=1}^N \partial_j^2 f, \quad \text{div } \mathbf{g} = \sum_{j=1}^N \partial_j g_j,$$

$$\Delta \mathbf{g} = (\Delta g_1, \dots, \Delta g_N), \quad \nabla^2 \mathbf{g} = \{\partial_i \partial_k g_k : i, j, k = 1, \dots, N\},$$

$$\mathbf{g} \cdot \nabla f = \sum_{j=1}^N g_j \partial_j f, \quad \mathbf{g} \cdot \nabla \mathbf{h} = (\mathbf{g} \cdot \nabla h_1, \dots, \mathbf{g} \cdot \nabla h_N)^\mathsf{T},$$

$$\text{Div } \mathbf{M} = \left(\sum_{j=1}^N \partial_j M_{1j}, \dots, \sum_{j=1}^N \partial_j M_{Nj}\right)^\mathsf{T}.$$

In particular,

$$Div(\mu_{\pm}(\rho_{\pm})\mathbf{D}(\mathbf{v}_{\pm}) - \mathfrak{q}_{\pm}\mathbf{I})$$

$$= \mu_{\pm}(\rho_{\pm})(\Delta\mathbf{v}_{\pm} + \nabla\operatorname{div}\mathbf{v}_{\pm}) + \mu'(\rho_{\pm})\mathbf{D}(\mathbf{v}_{\pm})\nabla\rho_{\pm} - \nabla\mathfrak{q}_{\pm} \quad \text{in } \Omega_{\pm}(t).$$

Two-phase free boundary problems for inhomogeneous incompressible viscous fluids were studied by Tanaka [4], Xu and Zhang [5] in an L_2 setting for both space and time. Those papers proved global existence theorems for small initial data. On the other hand,

Saito, Shibata, and Zhang [3] proved a local existence theorem on general unbounded domains for large initial data in an L_p -in-time and L_q -in-space setting. Our work in this article is a continuation of [3] and gives a global existence theorem of (1.1)–(1.9) for small initial data with suitable p, q.

2 Formulation in Lagrangian coordinates

This section transforms (1.1)–(1.9) into a system in Lagrangian coordinates.

Let $\mathbf{u}_{\pm}(\xi,t) = \mathbf{v}_{\pm}(\Theta(\xi,t),t)$ for $(\xi,t) \in \mathbf{R}_{\pm}^{N} \times \mathbf{R}_{+}$, where $\mathbf{R}_{+} = (0,\infty)$. The solution Θ to (1.1) is then given by

$$\Theta(\xi, t) = \xi + \int_0^t \mathbf{u}_{\pm}(\xi, s) \, ds, \quad (\xi, t) \in \mathbf{R}_{\pm}^N \times \mathbf{R}_{+}.$$

It follows from (1.1) and (1.3) that $\partial_t[\rho_{\pm}(\Theta(\xi,t),t)] = 0$, and thus integrating this equation over [0,t] with respect to time variable shows

$$\rho_{\pm}(\Theta(\xi, t), t) = \rho_{\pm}(\Theta(\xi, 0), 0), \quad (\xi, t) \in \mathbf{R}_{+}^{N} \times \mathbf{R}_{+}.$$

Combining this with $\Theta(\xi,0)=\xi$ in (1.1) and $\rho_{\pm}(\xi,0)=\rho_{+}^{0}(\xi)+\rho_{+}^{*}$ in (1.9), we obtain

$$\rho_{\pm}(\Theta(\xi,t),t) = \rho_{\pm}^{0}(\xi) + \rho_{\pm}^{*}, \quad (\xi,t) \in \mathbf{R}_{\pm}^{N} \times \mathbf{R}_{+}.$$

From the above observation, our new unknowns in Lagrangian coordinates will be the Lagrangian velocities $\mathbf{u}_{\pm}(\xi,t) = \mathbf{v}_{\pm}(\Theta(\xi,t),t)$ and pressures $\mathfrak{p}_{\pm}(\xi,t) = \mathfrak{q}_{\pm}(\Theta(\xi,t),t)$ for $(\xi,t) \in \mathbf{R}_{\pm}^{N} \times \mathbf{R}_{+}$. Let us define

$$\dot{\mathbf{R}}^N = \mathbf{R}_+^N \cup \mathbf{R}_-^N$$

and let $(\xi, t) \in \dot{\mathbf{R}}^N \times \mathbf{R}_+$. One sets

$$\mathbf{u} = \mathbf{u}(\xi, t) = \begin{cases} \mathbf{u}_{+}(\xi, t), & (\xi, t) \in \mathbf{R}_{+}^{N} \times \mathbf{R}_{+}, \\ \mathbf{u}_{-}(\xi, t), & (\xi, t) \in \mathbf{R}_{-}^{N} \times \mathbf{R}_{+}, \end{cases}$$
$$\mathbf{p} = \mathbf{p}(\xi, t) = \begin{cases} \mathbf{p}_{+}(\xi, t), & (\xi, t) \in \mathbf{R}_{+}^{N} \times \mathbf{R}_{+}, \\ \mathbf{p}_{-}(\xi, t), & (\xi, t) \in \mathbf{R}_{-}^{N} \times \mathbf{R}_{+}, \end{cases}$$

and also

$$\sigma_0 = \sigma_0(\xi) = \begin{cases} \rho_+^0(\xi), & \xi \in \mathbf{R}_+^N, \\ \rho_-^0(\xi), & \xi \in \mathbf{R}_-^N, \end{cases} \quad \sigma = \sigma(\xi) = \begin{cases} \rho_+^*, & \xi \in \mathbf{R}_+^N, \\ \rho_-^*, & \xi \in \mathbf{R}_-^N. \end{cases}$$

Furthermore,

$$\mu(s,\xi) = \mu_{+}(s) \mathbb{1}_{\mathbf{R}_{+}^{N}}(\xi) + \mu_{-}(s) \mathbb{1}_{\mathbf{R}_{-}^{N}}(\xi),$$

where $\mathbb{1}_A$ is the indicator function of $A \subset \mathbf{R}^N$, i.e., $\mathbb{1}_A(\xi) = 1$ for $\xi \in A$ and $\mathbb{1}_A(\xi) = 0$ for $\xi \notin A$. It then holds that

$$\mu(\sigma_0(\xi) + \sigma, \xi) = \begin{cases} \mu_+(\rho_+^0(\xi) + \rho_+^*), & \xi \in \mathbf{R}_+^N, \\ \mu_-(\rho_-^0(\xi) + \rho_-^*), & \xi \in \mathbf{R}_+^N, \end{cases}$$
$$\mu(\sigma(\xi), \xi) = \begin{cases} \mu_+(\rho_+^*), & \xi \in \mathbf{R}_+^N, \\ \mu_-(\rho_-^*), & \xi \in \mathbf{R}_-^N. \end{cases}$$

Let us denote $\mu(\sigma_0(\xi) + \sigma, \xi)$ by $\mu(\sigma_0 + \sigma)$ and $\mu(\sigma(\xi), \xi)$ by $\mu(\sigma)$ for short in what follows. Notice that σ and $\mu(\sigma)$ are piecewise constants.

Let $f = f(\xi)$ be a function defined on $\dot{\mathbf{R}}^N$. Then $[\![f]\!]$ stands for the jump of the quantity f across the flat interface $\xi_N = 0$, i.e.,

$$\llbracket f \rrbracket = \llbracket f \rrbracket(\xi') = \lim_{\xi_N \downarrow 0} \Big(f(\xi', \xi_N) - f(\xi', -\xi_N) \Big),$$

where $\xi' = (\xi_1, \dots, \xi_{N-1}) \in \mathbf{R}^{N-1}$.

Let us now substitute the new unknowns (\mathbf{u}, \mathbf{p}) into (1.4)–(1.8). We then achieve the following set of equations:

$$\begin{cases}
\partial_{t}\mathbf{u} - \sigma^{-1}\operatorname{Div}(\mu(\sigma)\mathbf{D}(\mathbf{u}) - \mathfrak{p}\mathbf{I}) = \sigma^{-1}\mathsf{F}(\mathbf{u}) & \operatorname{in} \dot{\mathbf{R}}^{N} \times \mathbf{R}_{+}, \\
\operatorname{div} \mathbf{u} = \mathsf{G}(\mathbf{u}) = \operatorname{div} \widetilde{\mathsf{G}}(\mathbf{u}) & \operatorname{in} \dot{\mathbf{R}}^{N} \times \mathbf{R}_{+}, \\
\llbracket (\mu(\sigma)\mathbf{D}(\mathbf{u}) - \mathfrak{p}\mathbf{I})\mathbf{e}_{N} \rrbracket = \llbracket \mathsf{H}(\mathbf{u}) \rrbracket & \operatorname{on} \mathbf{R}^{N-1} \times \mathbf{R}_{+}, \\
\llbracket \mathbf{u} \rrbracket = 0 & \operatorname{on} \mathbf{R}^{N-1} \times \mathbf{R}_{+}, \\
\mathbf{u}|_{t=0} = \mathbf{u}_{0} & \operatorname{in} \dot{\mathbf{R}}^{N},
\end{cases} \tag{2.1}$$

where $\mathbf{e}_N = (0, \dots, 0, 1)^\mathsf{T}$ and

$$\mathbf{u}_0 = \mathbf{u}_0(\xi) = egin{cases} \mathbf{u}_+^0(\xi), & \xi \in \mathbf{R}_+^N, \ \mathbf{u}_-^0(\xi), & \xi \in \mathbf{R}_-^N. \end{cases}$$

Here the right members $F(\mathbf{u})$, $G(\mathbf{u})$, $\widetilde{G}(\mathbf{u})$, and $H(\mathbf{u})$ stand for nonlinear terms, see [2] for their exact formulas.

3 Global solvability in Lagrangian coordinates

System (2.1) leads us to the following linearized problem:

$$\begin{cases}
\partial_{t}\mathbf{u} - \sigma^{-1}\operatorname{Div}(\mu(\sigma)\mathbf{D}(\mathbf{u}) - \mathfrak{p}\mathbf{I}) = \sigma^{-1}\mathbf{f} & \text{in } \dot{\mathbf{R}}^{N} \times \mathbf{R}_{+}, \\
\operatorname{div} \mathbf{u} = g = \operatorname{div} \mathbf{g} & \text{in } \dot{\mathbf{R}}^{N} \times \mathbf{R}_{+}, \\
\llbracket (\mu(\sigma)\mathbf{D}(\mathbf{u}) - \mathfrak{p}\mathbf{I})\mathbf{e}_{N} \rrbracket = \llbracket \mathbf{h} \rrbracket & \text{on } \mathbf{R}^{N-1} \times \mathbf{R}_{+}, \\
\llbracket \mathbf{u} \rrbracket = 0 & \text{on } \mathbf{R}^{N-1} \times \mathbf{R}_{+}, \\
\mathbf{u}|_{t=0} = \mathbf{u}_{0} & \text{in } \dot{\mathbf{R}}^{N}.
\end{cases} \tag{3.1}$$

To state a main result for (3.1), we introduce the notation. Let **N** be the set of all positive integers. For $\mathbf{a} = (a_1, \dots, a_N)^\mathsf{T}$ and $\mathbf{b} = (b_1, \dots, b_N)^\mathsf{T}$, we set

$$\langle \mathbf{a}, \mathbf{b} \rangle = \sum_{j=1}^{N} a_j b_j, \quad \mathbf{a}_{\tan} = \mathbf{a} - \mathbf{e}_N \langle \mathbf{e}_N, \mathbf{a} \rangle.$$

Let $p \in [1, \infty]$, $q \in (1, \infty)$, $n \in \mathbb{N}$, and $s \in \mathbb{R}_+$. Let G be an open set in \mathbb{R}^N . Then $L_p(G)$, $H_p^n(G)$, and $B_{q,p}^s(G)$ are the standard Lebesgue space, Sobolev space, and Besov space on G, respectively. Their respective norms are denoted by $\|\cdot\|_{L_p(G)}$, $\|\cdot\|_{H_p^n(G)}$, and $\|\cdot\|_{B_{q,p}^s(G)}$. The homogemeous Sobolev space $\widehat{H}_q^1(G)$ is given by

$$\widehat{H}_{q}^{1}(G) = \{ u \in L_{q, \text{loc}}(G) : \nabla u \in L_{q}(G)^{N} \}.$$

Define for $\mathbf{f} = \mathbf{f}(x) = (f_1(x), \dots, f_N(x))^\mathsf{T}$ and $\mathbf{g} = \mathbf{g}(x) = (g_1(x), \dots, g_N(x))^\mathsf{T}$

$$(\mathbf{f}, \mathbf{g})_G = \int_G \langle \mathbf{f}(x), \mathbf{g}(x) \rangle dx = \sum_{j=1}^N \int_G f_j(x) g_j(x) dx.$$

The space $J_q(\dot{\mathbf{R}}^N)$ of solenoidal vector fields is then defined as

$$J_q(\dot{\mathbf{R}}^N) = \{ \mathbf{f} \in L_q(\dot{\mathbf{R}}^N)^N : (\mathbf{f}, \nabla \varphi)_{\dot{\mathbf{R}}^N} = 0 \text{ for any } \varphi \in \widehat{H}^1_{q'}(\mathbf{R}^N) \},$$

where q' = q/(q-1).

Let X be a Banach space. Then X^M , $M \geq 2$, is the M-product space of X, while the norm of X^M is denoted by $\|\cdot\|_X$ instead of $\|\cdot\|_{X^M}$ for the sake of simplicity. Let $L_p(\mathbf{R}_+, X)$ and $H_p^1(\mathbf{R}_+, X)$ be the X-valued Lebesgue space on \mathbf{R}_+ and the X-valued Sobolev space on \mathbf{R}_+ , respectively. Their respective norms are denoted by $\|\cdot\|_{L_p(\mathbf{R}_+, X)}$ and $\|\cdot\|_{H_p^1(\mathbf{R}_+, X)}$. Furthermore, we set

$$_{0}H_{p}^{1}(\mathbf{R}_{+},X) = \{ f \in H_{p}^{1}(\mathbf{R}_{+},X) : f|_{t=0} = 0 \text{ in } X \}$$

endowed with the norm $\|\cdot\|_{0H_p^1(\mathbf{R}_+,X)} := \|\cdot\|_{H_p^1(\mathbf{R}_+,X)}$. Let $[\cdot,\cdot]_{\theta}$ be the complex interpolation functor for $\theta \in (0,1)$. Define

$$H_p^{1/2}(\mathbf{R}_+, X) = [L_p(\mathbf{R}_+, X), H_p^1(\mathbf{R}_+, X)]_{1/2}.$$

Let w(t) be a function of time t and

$$||w(t)f||_{L_p(\mathbf{R}_+,X)} = \left(\int_0^\infty \left(w(t)||f(t)||_X\right)^p dt\right)^{1/p},$$

where $p \in (1, \infty)$. For the right members \mathbf{f} , g, \mathbf{g} , and \mathbf{h} of (3.1), we introduce $\|\cdot\|_{F_{p,q}(w(t))}$ as follows:

$$\begin{aligned} \|(\mathbf{f}, g, \mathbf{g}, \mathbf{h})\|_{F_{p,q}(w(t))} &= \|w(t)\mathbf{f}\|_{L_{p}(\mathbf{R}_{+}, L_{q}(\dot{\mathbf{R}}^{N})^{N})} + \|w(t)g\|_{L_{p}(\mathbf{R}_{+}, H_{q}^{1}(\dot{\mathbf{R}}^{N}))} \\ &+ \|w(t)\partial_{t}\mathbf{g}\|_{L_{p}(\mathbf{R}_{+}, L_{q}(\dot{\mathbf{R}}^{N})^{N})} + \|w(t)\mathbf{h}\|_{L_{p}(\mathbf{R}_{+}, H_{q}^{1}(\dot{\mathbf{R}}^{N})^{N})} \\ &+ \|w(t)\mathbf{h}\|_{H_{p}^{1/2}(\mathbf{R}_{+}, L_{q}(\dot{\mathbf{R}}^{N})^{N})}. \end{aligned}$$

Then we have the following theorem for (3.1).

Theorem 3.1. Suppose $N \geq 3$. Let $p, q_1, q_2 \in (1, \infty)$ satisfy

$$2 < q_1 < N, \quad q_1 \le q_2 < \infty, \quad p\left(\frac{N}{2q_1} - \frac{1}{2}\right) > 1$$

and

$$2 - \frac{2}{p} - \frac{1}{q_i} \neq 0, \quad 1 - \frac{2}{p} - \frac{1}{q_i} \neq 0 \quad \text{for } i = 1, 2.$$
 (3.2)

Let \mathbf{u}_0 , \mathbf{f} , g, \mathbf{g} , and \mathbf{h} satisfy the following conditions:

- (a) $\langle t \rangle \mathbf{f} \in \bigcap_{r \in \{q_1/2, q_2\}} L_p(\mathbf{R}_+, L_r(\dot{\mathbf{R}}^N)^N);$
- (b) $\langle t \rangle g \in \bigcap_{r \in \{q_1/2, q_2\}} L_p(\mathbf{R}_+, H^1_r(\dot{\mathbf{R}}^N));$
- (c) $\langle t \rangle^{1/2} \mathbf{g} \in \bigcap_{r \in \{q_1/2, q_2\}} {}_0H_p^1(\mathbf{R}_+, L_r(\dot{\mathbf{R}}^N)^N) \text{ with } [\![\langle \mathbf{g}, \mathbf{e}_N \rangle]\!] = 0 \text{ on } \mathbf{R}^{N-1} \times \mathbf{R}_+, \text{ while } \langle t \rangle \partial_t \mathbf{g} \bigcap_{r \in \{q_1/2, q_2\}} L_p(\mathbf{R}_+, L_r(\dot{\mathbf{R}}^N)^N);$
- (d) $\langle t \rangle \mathbf{h} \in \bigcap_{r \in \{q_1/2, q_2\}} (H_p^{1/2}(\mathbf{R}_+ L_r(\dot{\mathbf{R}}^N)^N) \cap L_p(\mathbf{R}_+, H_r^1(\dot{\mathbf{R}}^N)^N));$
- (e) $\mathbf{u}_0 \in B_{q_1,p}^{2-2/p}(\dot{\mathbf{R}}^N)^N \cap B_{q_2,p}^{2-2/p}(\dot{\mathbf{R}}^N)^N \cap J_{q_1/2}(\dot{\mathbf{R}}^N);$
- (f) $[(\mu(\sigma)\mathbf{D}(\mathbf{u}_0)\mathbf{e}_N)_{\tan}] = [(\mathbf{h}|_{t=0})_{\tan}]$ in $B_{q_2,p}^{1-2/p-1/q_2}(\mathbf{R}^{N-1})$ if $1 2/p 1/q_2 > 0$;
- (g) $[\mathbf{u}_0] = 0$ in $B_{q_2,p}^{2-2/p-1/q_2}(\mathbf{R}^{N-1})$ if $2 2/p 1/q_2 > 0$.

Then (3.1) admits a unique solution \mathbf{u} with some pressure \mathfrak{p} , and there holds for $q=q_1$ or $q=q_2$

$$\begin{split} & \| \langle t \rangle^{1/2} \mathbf{u} \|_{L_{p}(\mathbf{R}_{+}, L_{q}(\dot{\mathbf{R}}^{N})^{N})} + \| \langle t \rangle \partial_{t} \mathbf{u} \|_{L_{p}(\mathbf{R}_{+}, L_{q}(\dot{\mathbf{R}}^{N})^{N})} \\ & + \| \langle t \rangle \nabla \mathbf{u} \|_{L_{p}(\mathbf{R}_{+}, L_{q}(\dot{\mathbf{R}}^{N})^{N \times N})} + \| \langle t \rangle \nabla \mathbf{u} \|_{H_{p}^{1/2}(\mathbf{R}_{+}, L_{q}(\dot{\mathbf{R}}^{N})^{N \times N})} \\ & \leq C \bigg[\| \mathbf{u}_{0} \|_{B_{q_{1}, p}^{2-2/p}(\dot{\mathbf{R}}^{N})} + \| \mathbf{u}_{0} \|_{B_{q_{2}, p}^{2-2/p}(\dot{\mathbf{R}}^{N})} + \| \mathbf{u}_{0} \|_{L_{q_{1}/2}(\dot{\mathbf{R}}^{N})} \end{split}$$

+
$$\sum_{r \in \{q_1/2, q_2\}} \left(\|(\mathbf{f}, g, \mathbf{g}, \mathbf{h})\|_{F_{p,r}(\langle t \rangle)} + \|\langle t \rangle^{1/2} \mathbf{g}\|_{L_p(\mathbf{R}_+, L_r(\dot{\mathbf{R}}^N)^N)} \right) \right],$$

where $C = C(N, p, q_1, q_2)$ is a positive constant.

To state a global existence theorem for (2.1), we introduce function spaces. Define

$$Z_{N,p,q} = H_p^1(\mathbf{R}_+, L_q(\dot{\mathbf{R}}^N)^N) \cap L_p(\mathbf{R}_+, H_q^2(\dot{\mathbf{R}}^N)^N).$$

Let δ be a positive number and $\langle t \rangle = \sqrt{t^2 + 1}$. We set

$$Z_{N,p,q}^{\delta} = \{ \mathbf{u} \in Z_{N,p,q} : \langle t \rangle^{\delta} \partial_t \mathbf{u} \in L_p(\mathbf{R}_+, L_q(\dot{\mathbf{R}}^N)^N), \langle t \rangle^{\delta} \mathbf{u} \in L_p(\mathbf{R}_+, H_q^2(\dot{\mathbf{R}}^N)^N) \}$$

with the norm

$$\|\mathbf{u}\|_{Z_{N,p,q}^{\delta}} = \|\langle t \rangle^{\delta} \partial_t \mathbf{u}\|_{L_p(\mathbf{R}_+, L_q(\dot{\mathbf{R}}^N)^N)} + \|\langle t \rangle^{\delta} \mathbf{u}\|_{L_p(\mathbf{R}_+, H_q^2(\dot{\mathbf{R}}^N)^N)}.$$

Furthermore, the auxiliary function space $A_{N,p,q}^{\delta}$ is defined by

$$A_{N,p,q}^{\delta} = \{ \mathbf{u} : \langle t \rangle^{\delta} \partial_t \mathbf{u} \in L_p(\mathbf{R}_+, L_q(\dot{\mathbf{R}}^N)^N),$$

$$\langle t \rangle^{\delta} \nabla \mathbf{u} \in L_p(\mathbf{R}_+, H_q^1(\dot{\mathbf{R}}^N)^{N \times N}),$$

$$\langle t \rangle^{\delta} \nabla \mathbf{u} \in H_n^{1/2}(\mathbf{R}_+, L_q(\dot{\mathbf{R}}^N)^{N \times N}) \}$$

with the semi-norm

$$\begin{aligned} \|\mathbf{u}\|_{A_{N,p,q}^{\delta}} &= \|\langle t \rangle^{\delta} \partial_{t} \mathbf{u}\|_{L_{p}(\mathbf{R}_{+},L_{q}(\dot{\mathbf{R}}^{N})^{N})} + \|\langle t \rangle^{\delta} \nabla \mathbf{u}\|_{L_{p}(\mathbf{R}_{+},H_{q}^{1}(\dot{\mathbf{R}}^{N})^{N\times N})} \\ &+ \|\langle t \rangle^{\delta} \nabla \mathbf{u}\|_{H_{p}^{1/2}(\mathbf{R}_{+},L_{q}(\dot{\mathbf{R}}^{N})^{N\times N})}. \end{aligned}$$

Let us now introduce an assumption of p, q.

Assumption 3.2. Suppose $N \geq 3$. Let $p, q_1, q_2 \in (1, \infty)$ satisfy

$$2 < q_1 < N < q_2 < \infty, \quad p\left(\frac{N}{2q_1} - \frac{1}{2}\right) > 1.$$

For p, q_1 , and q_2 satisfying Assumption 3.2, we define

$$K_{N,p,q_1,q_2} = Z_{N,p,q_1}^{1/2} \cap Z_{N,p,q_2}^{1/2} \cap A_{N,p,q_1}^1 \cap A_{N,p,q_2}^1,$$

$$\|\mathbf{u}\|_{K_{N,p,q_1,q_2}} = \sum_{q \in \{q_1,q_2\}} \left(\|\mathbf{u}\|_{Z_{N,p,q}^{1/2}} + \|\mathbf{u}\|_{A_{N,p,q}^1} \right).$$

In addition, we set for $\delta_0 > 0$ and the initial velocity \mathbf{u}_0

$$K_{N,p,q_1,q_2;\mathbf{u}_0}(\delta_0) = \{ \mathbf{u} \in K_{N,p,q_1,q_2} : \|\mathbf{u}\|_{K_{N,p,q_1,q_2}} \le \delta_0,$$

$$\|\mathbf{u}\| = 0 \text{ on } \mathbf{R}^{N-1}, \mathbf{u}|_{t=0} = \mathbf{u}_0 \text{ in } \dot{\mathbf{R}}^N \}.$$

Combining our linear theory, Theorem 3.1, with the contraction mapping principle shows the following global existence theorem for (2.1).

Theorem 3.3. Suppose that Assumption 3.2 and (3.2) hold. Then there exist constants $\delta_0, \varepsilon_1, \varepsilon_2 \in (0,1)$ such that (2.1) admits a unique solution $\mathbf{u} \in K_{N,p,q_1,q_2;\mathbf{u}_0}(\delta_0)$ with some pressure \mathfrak{p} for any

$$\sigma_0 \in H^1_{q_1}(\dot{\mathbf{R}}^N) \cap H^1_{q_2}(\dot{\mathbf{R}}^N)$$
 (3.3)

and for any

$$\mathbf{u}_0 \in B_{q_1,p}^{2-2/p}(\dot{\mathbf{R}}^N)^N \cap B_{q_2,p}^{2-2/p}(\dot{\mathbf{R}}^N)^N \cap J_{q_1/2}(\dot{\mathbf{R}}^N)$$
(3.4)

satisfying the smallness conditions:

$$\sum_{i=1}^{2} \|\sigma_{0}\|_{H_{q_{i}}^{1}(\dot{\mathbf{R}}^{N})} \leq \varepsilon_{1}, \quad \|\mathbf{u}_{0}\|_{L_{q_{1}/2}(\dot{\mathbf{R}}^{N})} + \sum_{i=1}^{2} \|\mathbf{u}_{0}\|_{B_{q_{i},p}^{2-2/p}(\dot{\mathbf{R}}^{N})} \leq \varepsilon_{2}$$

and the compatibility conditions (a) and (b):

(a)
$$[(\mu(\sigma_0 + \sigma)\mathbf{D}(\mathbf{u}_0)\mathbf{e}_N)_{tan}] = 0$$
 on \mathbf{R}^{N-1} if $1 - 2/p - 1/q_2 > 0$,

(b)
$$\|\mathbf{u}_0\| = 0$$
 on \mathbf{R}^{N-1} if $2 - 2/p - 1/q_2 > 0$.

4 Global solvability for the original system

This section shows a global existence theorem for (1.1)–(1.9). Following [1], we introduce definition of solutions to (1.1)–(1.9).

Definition 4.1. We call $(\Theta, \rho_{\pm}, \mathbf{v}_{\pm}, \mathfrak{q}_{\pm})$ a global-in-time solution to (1.1)–(1.9) if the following assertions hold for some $p, q \in (1, \infty), \rho_{\pm}^0 \in H_q^1(\mathbf{R}_{\pm}^N)$, and $\mathbf{u}_{\pm}^0 \in B_{q,p}^{2-2/p}(\mathbf{R}_{\pm}^N)^N$.

- (1) Let $\Omega_{\pm}(t) = \Theta(\mathbf{R}_{\pm}^{N}, t)$ for t > 0. Then $\Theta(\cdot, t)$ is a C^{1} -diffeomorphism from \mathbf{R}_{+}^{N} onto $\Omega_{+}(t)$ and from \mathbf{R}_{-}^{N} onto $\Omega_{-}(t)$ for each t > 0.
- (2) $\Theta = \Theta(\xi, t)$ is a solution to (1.1) in the classical sense.
- (3) $\rho_{\pm} = \rho_{\pm}(x,t)$ is given by $\rho_{\pm}(x,t) = \rho_0^{\pm}(\Theta_t^{-1}(x)) + \rho_{\pm}^*$ for $x \in \Omega_{\pm}(t)$ and t > 0, where Θ_t^{-1} is the inverse mapping of $\Theta(\cdot,t) : \dot{\mathbf{R}}^N \to \dot{\Omega}(t)$ with $\dot{\Omega}(t) = \Omega_+(t) \cup \Omega_-(t)$.
- (4) (2.1) admits a solution (\mathbf{u}, \mathbf{p}) , and $(\mathbf{v}_{\pm}, \mathbf{q}_{\pm})$ are given by

$$\mathbf{v}_{\pm}(x,t) = \mathbf{u}(\Theta_t^{-1}(x),t), \quad \mathfrak{q}_{\pm}(x,t) = \mathfrak{p}(\Theta_t^{-1}(x),t), \quad x \in \Omega_{\pm}(t), \ t > 0.$$

The following theorem then holds.

Theorem 4.2. Suppose that Assumption 3.2 and (3.2) holds. Furthermore, we assume

$$\frac{2}{p} + \frac{N}{q_2} < 1.$$

Let ε_1 , ε_2 be the positive numbers given by Theorem 3.3, and let σ_0 , \mathbf{u}_0 satisfy (3.3), (3.4), respectively, together with the smallness conditions and the compatibility conditions stated in Theorem 3.3. Then there exists a global-in-time solution $(\Theta, \rho_{\pm}, \mathbf{v}_{\pm}, \mathfrak{q}_{\pm})$ to (1.1)–(1.9), and also

$$\|\mathbf{v}_{\pm}(t)\|_{B_{q,p}^{2-2/p}(\Omega_{\pm}(t))} = O(t^{-1/2})$$
 as $t \to \infty$

for $q = q_1$ or $q = q_2$.

References

- [1] J. Escher, J. Prüss, and G. Simonett, Analytic solutions for a Stefan problem with Gibbs-Thomson correction, J. Reine Angew. Math., **563** (2003), 1–52.
- [2] K. Oishi and H. Saito, Global solvability for two-phase flows of inhomogeneous incompressible viscous fluids, preprint.
- [3] H. Saito, Y. Shibata, and X. Zhang, Some free boundary problem for two-phase inhomogeneous incompressible flows, SIAM J. Math. Anal., **52** (2020), 3397–3443.
- [4] N. Tanaka. Global existence of two phase nonhomogeneous viscous incompressible fluid flow, Comm. Partial Differential Equations, 18 (1993), 41–81.
- [5] L. Xu and Z. Zhang, On the free boundary problem to the two viscous immiscible fluids. J. Differential Equations, **248** (2010), 1044–1111.

Graduate School of Informatics and Engineering The University of Electro-Communications Tokyo 182-8585

Japan

E-mail address: hsaito@uec.ac.jp