On a linearized system arising in the study of Benard-Marangoni convection

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NISHIDA, Takaaki; TERAMOTO, Yoshiaki

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Takaaki NISHIDA and Yoshiaki TERAMOTO

1 Introduction

Let \( \mathbb{T}^2 = \mathbb{R}^2 / (\frac{2\pi}{a} \mathbb{Z} \times \frac{2\pi}{b} \mathbb{Z}) \), \( a, b > 0 \), be the two dimensional torus for the horizontal coordinates, and let \( \Omega = \mathbb{T}^2 \times I \) where \( I \) is the interval \( \{ x_3 : 0 < x_3 < 1 \} \). We denote the boundary \( \partial \Omega \) by \( S_F = \mathbb{T}^2 \times \{ x_3 = 1 \} \) and \( S_B = \mathbb{T}^2 \times \{ x_3 = 0 \} \). In this article we are concerned with the linear nonstationary problem

\[
\frac{\partial h}{\partial t} - v_3 = g_0 \quad \text{on } S_F ,
\]

\[
\frac{\partial \theta}{\partial t} - \Delta \theta - v_3 = f_0 ,
\]

\[
\frac{1}{P_r} \frac{\partial \rho}{\partial t} - \Delta \rho + \nabla p - R_a \theta e = f , \quad \text{div} \nabla = 0 \quad \text{in } \Omega ,
\]

\[
\theta = 0 , \quad v = 0 \quad \text{on } S_B ,
\]

\[
\frac{\partial \rho}{\partial x_3} + B_i (\theta - h) = b_0 ,
\]

\[
\frac{\partial v_3}{\partial x_j} + \frac{\partial v_j}{\partial x_3} + M_a \left( \frac{\partial \theta}{\partial x_j} - \frac{\partial h}{\partial x_j} \right) = b_j , \quad j = 1, 2 ,
\]

\[
p - 2 \frac{\partial v_3}{\partial x_3} - (G_a - C_a \Delta_F) h = b_3 , \quad \text{on } S_F .
\]

Here \( e = (0, 0, 1)^T \) and \( \Delta_F = ( \partial / \partial x_1 )^2 + ( \partial / \partial x_2 )^2 \). This problem arises in the linearization around the basic heat conductive state of the Bénard-Marangoni convection with deformable upper surface. \( P_r, R_a, M_a, G_a, B_i \) and \( C_a \) are the constants appearing in nondimensionalizing the physical model. Except \( M_a, B_i \) these are positive, and \( B_i \geq 0 \). See, for example, [5] or [6] for the physical model. The unknown \( h \) on \( S_F \) corresponds to an upper free surface in the original full nonlinear problem. The unknowns \( v \) and \( p \) denote velocity vector and scalar pressure respectively. \( \theta \) denotes disturbances from the basic linear heat distribution. Most of this article is devoted to study the linear stationary problem with complex parameter \( \lambda \)

\[
\frac{\lambda}{P_r} \rho - \Delta \rho + \nabla p - R_a \theta e = f , \quad \text{div} \nabla = 0 \quad \text{in } \Omega ,
\]

\[
\frac{\lambda}{P_r} v_3 = g_0 \quad \text{on } S_F ,
\]

\[
\frac{\lambda}{P_r} \rho - \Delta \rho - v_3 = f_0 \quad \text{in } \Omega ,
\]

\[
\frac{\lambda}{P_r} \rho - \Delta \rho + \nabla p - R_a \theta e = f , \quad \text{div} \nabla = 0 \quad \text{in } \Omega .
\]

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\[ \theta = 0 \quad \text{on } S_B, \quad (1.1) \]
\[ \frac{\partial \theta}{\partial x_3} + B_i(\theta - h) = 0, \quad (1.2) \]
\[ \frac{\partial v_3}{\partial x_j} + \frac{\partial v_j}{\partial x_3} + M_a \left( \frac{\partial \theta}{\partial x_j} - \frac{\partial h}{\partial x_j} \right) = 0, \quad j = 1, 2, \quad (1.3) \]
\[ p - \frac{\partial v_3}{\partial x_3} - (G_a - C_a \Delta_F) h = 0, \quad \text{on } S_F. \quad (1.4) \]

This problem is closely related to construction of the resolvent operator when we rewrite (1.1) – (1.7) in the form of an evolution equation. We solve the problem (1.8) – (1.14) for \( \lambda \) with sufficiently large real part, and derive the estimate which shows that the linear operator appearing in the form of evolution equation has compact resolvent and generates the analytic semigroup in some function space. These facts are crucial in bifurcation analysis for the model system of Bénard - Marangoni convection, which we will publish separately. We here apply our result to the initial boundary value problem for full nonlinear system, and show in the final section that global in time solution exists uniquely for sufficiently small initial data.

We introduce some function spaces. For \( \ell \geq 0 \ H^\ell (\Omega) \) denotes the usual Sobolev space or its generalization based on \( L^2(\Omega) \). \( H^\ell (T^2) \) is defined in a similar way, and set
\[ H^\ell_0 (T^2) = \left\{ \phi \in H^\ell (T^2) \ ; \ \int_{T^2} \phi(x')dx' = 0, \ \phi = (x_1, x_2) \right\}. \]

We also introduce the spaces
\[ K^\ell (\Omega \times (0, T)) = H^\ell_0 (0, T; H^\ell (\Omega)) \cap H^{\ell + \frac{1}{2}}_0 (0, T; H^\ell (\Omega)) \]
\[ K^{\ell + \frac{1}{2}}_0 (T^2 \times (0, T)) = H^0 (0, T; H^{\ell + \frac{1}{2}}_0 (T^2)) \cap H^{\ell + \frac{1}{2}}_0 (0, T; H^\ell (\Omega)) \],
where \( \ell \geq 1 \). We also set \( K^\ell_{(0)} (\Omega \times (0, T)) = \{ f \in K^\ell (\Omega \times (0, T)) \ ; \ f(., 0) = 0 \} \) for \( \ell \geq 1/2 \). We define \( K^{\ell + \frac{1}{2}}_{(0)} (T^2 \times (0, T)) \) similarly. See [8] for these.

### 2 Formulation of the problem

To formulate our problem in the form of an evolution equation in some function spaces, we use the orthogonal projection introduced by J.T. Beale [3]. Set \( G^0 = \{ \nabla \phi \ ; \ \phi \in H^1 (\Omega), \ \phi = 0 \text{ on } S_F \} \). Denote the projection orthogonal to \( G^0 \) by \( \mathbb{P}^0 \) from \( L^2 (\Omega) \) to \( (G^0)^\perp \). We cite Lemma 3.1 in [3].

**Lemma 2.1.** Let \( \ell \geq 0 \). \( \mathbb{P}^0 \) is a bounded operator on \( H^\ell (\Omega) \) and \( K^\ell (\Omega \times (0, T)) \). If \( \phi \in H^{\ell + 1} (\Omega) \), then \( \mathbb{P}^0 \left( \nabla \phi \right) = \nabla \psi \), where \( \psi \) satisfies
\[ \Delta \psi = 0 \text{ in } \Omega, \quad \psi = \phi \text{ on } S_F, \quad \partial_n \psi = 0 \text{ on } S_B. \quad (2.1) \]

By this lemma, if we apply \( \mathbb{P}^0 \) to (1.3) and recover \( p \) on \( S_F \) from (1.7), we have
\[ \frac{\partial \mathbb{P}^0 \Delta v}{\partial t} - P_r \mathbb{P}^0 \Delta v + P_r (\nabla p_1 + \nabla p_2) - P_r R_a \mathbb{P}^0 \theta = P_r \mathbb{P}^0 f - P_r \nabla p_3, \]
where
\[ \Delta p_j = 0 \text{ in } \Omega, \quad \frac{\partial p_j}{\partial x_3} = 0 \text{ on } S_B, \quad j = 1, 2, 3, \]
\[ p_1 = 2 \frac{\partial v_3}{\partial x_3}, \quad p_2 = (G_a - C_a \Delta_F) h, \quad p_3 = b_3 \text{ on } S_F. \]

The system (1.1), (1.2) and (1.3) can be rewritten as
\[ \frac{d}{dt} \begin{pmatrix} h \\ v \\ \theta \end{pmatrix} = G \begin{pmatrix} h \\ v \\ \theta \end{pmatrix} = \begin{pmatrix} P_r \mathbb{P}^0 f - P_r R^* b_3 \\ f_0 \end{pmatrix}, \quad (2.2) \]
Here 
\[
G = \begin{pmatrix}
0 & R & 0 & (G_a - C_a \Delta_F) & -A & P_R R_a \mathbb{P}^0(\cdot, e) \\
-P_r R^* (G_a - C_a \Delta_F) & -A & P_R R_a \mathbb{P}^0(\cdot, e) & \Delta & \\
0 & (\cdot, e) & \Delta & & \\
\end{pmatrix}
\]

where \( R : v \rightarrow v_3 \big|_{S_F} \) is the restriction of the third component of \( v \) to the upper boundary \( S_F \). \( R^* \) is the formal adjoint to \( R \) defined by \( R^* \phi = \nabla q \), where
\[
\Delta q = 0 \text{ in } \Omega, \quad \frac{\partial q}{\partial x_3} = 0 \text{ on } S_B, \quad q = \phi \text{ on } S_F,
\]
and
\[
-Av = P_R \left( \mathbb{P}^0 \Delta v - R^* 2 \frac{\partial v_3}{\partial x_3} \right).
\]

We need the solution to the following boundary value problem with the homogeneous boundary data and inhomogeneous right hand sides.

\[
\frac{\lambda}{P_r} v^{(0)} - \Delta v^{(0)} + \nabla q^{(0)} = f \quad \text{in } \Omega, \quad (2.3)
\]
\[
\text{div } v^{(0)} = 0 \quad \text{in } \Omega, \quad (2.4)
\]
\[
v^{(0)} = 0 \quad \text{on } S_B, \quad (2.5)
\]
\[
\frac{\partial v_j^{(0)}}{\partial x_3} + \frac{\partial v_3^{(0)}}{\partial x_j} = 0, \quad j = 1, 2, \quad \text{on } S_F, \quad (2.6)
\]
\[
q^{(0)} - 2 \frac{\partial v_3^{(0)}}{\partial x_3} = 0 \quad \text{on } S_F, \quad (2.7)
\]

where \( f \) is given in \( \mathbb{P}^0 H^{l-2}(\Omega) \). To discuss this, we use the following integral identity: Suppose \( v, u \in H^2(\Omega) \), \( q \in H^1(\Omega) \) and \( \text{div } v = 0 \). Then integration by parts gives
\[
\int_\Omega (-\Delta v + \nabla q) u^* dx = \langle v, u \rangle + \int_{\partial \Omega} n_j S_{jk}(v, q) u_k^* dS - \int_\Omega q \text{div } u^* dx, \quad (2.8)
\]
where
\[
\langle v, u \rangle = \sum_{j,k} \int_\Omega \left( \frac{\partial v_j}{\partial x_k} + \frac{\partial v_k}{\partial x_j} \right) \left( \frac{\partial u_j}{\partial x_k} + \frac{\partial u_k}{\partial x_j} \right)^* dx
\]
and \( S_{jk}(v, q) = q \delta_{jk} - \left( \frac{\partial v_j}{\partial x_k} + \frac{\partial v_k}{\partial x_j} \right) \). Here and hereafter \( \{ \cdot \}^* \) denotes the complex conjugate of \( \{ \cdot \} \).

For the solvability of the linear problem with homogeneous boundary conditions we use the lemma below.

**Lemma 2.2.** For \( u \in H^1(\Omega) \) with \( u = 0 \) on \( S_B \), we have
\[
|u|_{H^1(\Omega)}^2 \leq C \langle u, u \rangle
\]
with \( C > 0 \) independent of \( u \).

See Lemma 2.7 in [3] and [7] for this lemma. Suppose \( v^{(0)} \) and \( q^{(0)} \) satisfy (2.3),(2.4),(2.5),(2.6) and (2.7). Then, by the integral identity (2.8) it holds
\[
\frac{\lambda}{P_r} \langle v^{(0)}, v \rangle_{L^2} + \langle v^{(0)}, v \rangle = \langle f, v \rangle_{L^2} \quad (2.9)
\]
for any \( v \in H^1(\Omega) \) satisfying \( \text{div } v = 0 \) in \( \Omega \) and \( v = 0 \) on \( S_B \). By Lemma 2.2 we see that the real part of the left hand side of (2.9) with \( v \) replaced by \( v^{(0)} \) is positive definite for any \( \text{Re } \lambda \geq 0 \). By the Lax – Milgram’s lemma we first obtain a unique weak solution to the above problem. Since the boundary conditions (2.5) and (2.6), (2.7) satisfy the complementary condition of [2], we obtain the higher regularity of the weak solution. Thus we have
Proposition 2.3. Suppose \( \ell \geq 2 \) and \( \lambda \in \mathbb{C} \) with \( \text{Re} \lambda \geq 0 \). For a given \( f \in \mathbb{P}^{0}H^{\ell-2}(\Omega) \) there is a unique solution \( v^{(0)}, q^{(0)} \) of (2.3) - (2.7), which satisfies
\[
|v^{(0)}|_{H^{p}(\Omega)} + |\lambda|^\frac{p}{2} |v^{(0)}|_{H^{0}(\Omega)} \leq C (|f|_{H^{\ell-2}(\Omega)} + |\lambda|^\frac{\ell-2}{2} |f|_{H^{0}(\Omega)}) ,
\]
\[
|\nabla q^{(0)}|_{H^{\ell-2}(\Omega)} + |\lambda|^\frac{\ell-2}{2} |\nabla q^{(0)}|_{H^{0}(\Omega)} + |\nabla q^{(0)}|_{H^{l-3/2}(\Omega)} + |\lambda|^\frac{l-3/2}{2} |q^{(0)}|_{H^{0}(\Sigma)} \leq C (|f|_{H^{\ell-2}(\Omega)} + |\lambda|^\frac{\ell-2}{2} |f|_{H^{0}(\Omega)}) .
\]

For the details of Proposition 2.3, see Lemma 3.3 of [4]. To see how to recover \( q^{(0)} \) we refer to Section 3 of [3] and [11].

3 Auxiliary linear problem

We first consider an auxiliary linear problem for given \( a_{0} \in H_{0}^{3/2}(\Sigma) \) and \( a_{j} \in H_{0}^{1/2}(\Sigma) \), \( j = 1, 2, 3 \)
\[
\lambda h - v_{3} = a_{0} \quad \text{on } S_{F},
\]
\[
\frac{\lambda}{P_{r}}v - \Delta v + \nabla p = 0 ,
\]
\[
\text{div } v = 0 \quad \text{in } \Omega ,
\]
\[
v = 0 \quad \text{on } S_{B} ,
\]
\[
\frac{\partial v_{3}}{\partial x_{j}} + \frac{\partial v_{j}}{\partial x_{3}} = a_{j} , \quad j = 1, 2 ,
\]
\[
p - 2 \frac{\partial v_{3}}{\partial x_{3}} + C_{a} \Delta_{F} h = a_{3} , \quad \text{on } S_{F} .
\]

To solve this we expand \( h(x') \), \( v(x', x_{3}) \) and \( p(x', y) \) in the Fourier series in \( x' \in \Sigma \) :
\[
h(x') = \sum_{\mathbb{Z}^{2}} h^{(\ell_{7}n)}(x') e^{i(a\ell x_{1} + b_{7}nx_{2})} , \quad v(x', y) = \sum_{\mathbb{Z}^{2}} v^{(\ell_{7}n)}(y) e^{i(a\ell x_{1} + b_{7}nx_{2})} ,
\]
\[
p(x', y) = \sum_{\mathbb{Z}^{2}} p^{(\ell_{7}n)}(y) e^{i(a\ell x_{1} + b_{7}nx_{2})} .
\]

Then we obtain the system of ordinary differential equations in the interval \( I = \{0 < y < 1\} \)
\[
\frac{\lambda}{P_{r}}v_{1}^{(\ell_{7}n)} - \left( \frac{d}{dy} \right)^{2} - |\xi|^{2} v_{1}^{(\ell_{7}n)} + ia\ell p^{(\ell_{7}n)} = 0 ,
\]
\[
\frac{\lambda}{P_{r}}v_{2}^{(\ell_{7}n)} - \left( \frac{d}{dy} \right)^{2} - |\xi|^{2} v_{2}^{(\ell_{7}n)} + ibmp^{(\ell_{7}n)} = 0 ,
\]
\[
\frac{\lambda}{P_{r}}v_{3}^{(\ell_{7}n)} - \left( \frac{d}{dy} \right)^{2} - |\xi|^{2} v_{3}^{(\ell_{7}n)} + \frac{d}{dy} p^{(\ell_{7}n)} = 0 ,
\]
\[
ia\ell v_{1}^{(\ell_{7}n)} + ibmv_{2}^{(\ell_{7}n)} + \frac{d}{dy} v_{3}^{(\ell_{7}n)} = 0 , \quad \text{in } 0 < y < 1 .
\]

supplemented with the boundary conditions
\[
\lambda h^{(\ell_{7}n)} - v_{3}^{(\ell_{7}n)} = a_{0}^{(\ell_{7}n)} ,
\]
\[
ia\ell v_{1}^{(\ell_{7}n)} + \frac{d}{dy} v_{1}^{(\ell_{7}n)} = a_{1}^{(\ell_{7}n)} ,
\]
\[
ibmv_{3}^{(\ell_{7}n)} + \frac{d}{dy} v_{2}^{(\ell_{7}n)} = a_{2}^{(\ell_{7}n)} ,
\]
\[
p^{(\ell_{7}n)} - 2 \frac{d}{dy} v_{3}^{(\ell_{7}n)} - C_{a} |\xi|^{2} h^{(\ell_{7}n)} = a_{3}^{(\ell_{7}n)} \quad \text{on } y = 1 ,
\]
\[
v_{1}^{(\ell_{7}n)} = v_{2}^{(\ell_{7}n)} = v_{3}^{(\ell_{7}n)} = 0 \quad \text{on } y = 0 .
\]
where \( |\xi| = \sqrt{(a\ell)^2 + (bm)^2} \) and \( a_j^{(\ell,m)} (j = 0, 3) \) denotes the corresponding Fourier coefficient of the boundary data. For a while we set \((a\ell, bm) = (\xi_1, \xi_2)\). We see easily that \(v^{(0,0)} = 0, p^{(0,0)} = 0, h^{(0,0)} = 0\), so we assume \((\xi_1, \xi_2) \neq (0,0)\).

The solution to the system (3.7) – (3.10) is written as follows

\[
 v_j^{(\ell,m)}(y) = C_1^{j}e^{-r(1-y)} - \frac{C_2^{j}}{r}e^{-ry} + \frac{i\xi_j}{|\xi|}C_1 e^{-|\xi|(1-y)} - \frac{i\xi_j}{|\xi|}C_2 e^{-|\xi|y}, \quad j = 1, 2, \tag{3.16}
\]

\[
 v_3^{(\ell,m)}(y) = C_1 e^{-|\xi|(1-y)} + C_2 e^{-|\xi|y} \tag{3.17}
\]

\[
 p^{(\ell,m)}(y) = -\frac{\lambda}{P_r} \frac{1}{|\xi|} (C_1 e^{-|\xi|(1-y)} - C_2 e^{-|\xi|y}) \tag{3.18}
\]

where \( r = \sqrt{\frac{\lambda}{P_r} + |\xi|^2} \) with \( |\arg r| < \frac{\pi}{4} \). \( h^{(\ell,m)} \) in (3.14) is replaced by \( h^{(\ell,m)} = \frac{1}{\lambda} (v_3^{(\ell,m)} + a_0^{(\ell,m)}) \) which comes from (3.11). Substituting (3.16), (3.17) and (3.18) we obtain the algebraic system for the coefficients \( C_1, \ldots, C_2 \). From (3.12), (3.13) and (3.14) we obtain

\[
 A_1 \begin{pmatrix} C_1 \\ C_1^1 \\ C_1^2 \end{pmatrix} + A_2 \begin{pmatrix} C_2 \\ C_2^1 \\ C_2^2 \end{pmatrix} = \begin{pmatrix} a_1^{(\ell,m)} \\ a_2^{(\ell,m)} \\ a_3^{(\ell,m)} + \frac{|\xi|^2}{\lambda} a_0^{(\ell,m)} \end{pmatrix}, \tag{3.19}
\]

where

\[
 A_1 = \begin{pmatrix} 2i\xi_1 & r^2 + \xi_1^2 & \xi_1\xi_2 \\ 2i\xi_2 & \xi_1\xi_2 & r^2 + \xi_2^2 \\ -r^2 + \frac{|\xi|^2}{|\xi|} & -C_\alpha \frac{|\xi|^2}{\lambda} & 2i\xi_1 + C_\alpha \frac{|\xi|^2}{\lambda} \frac{i\xi_1}{r} \\ & & 2i\xi_2 + C_\alpha \frac{|\xi|^2}{\lambda} \frac{i\xi_2}{r} \end{pmatrix} \tag{3.20}
\]

and

\[
 A_2 = \begin{pmatrix} 2i\xi_1 e^{-|\xi|} & e^{-r} \frac{r^2 + \xi_1^2}{r} & e^{-r} \frac{\xi_1\xi_2}{r} \\ 2i\xi_2 e^{-|\xi|} & e^{-r} \frac{\xi_1\xi_2}{r} & e^{-r} \frac{r^2 + \xi_2^2}{r} \\ (r^2 + \frac{|\xi|^2}{|\xi|}) e^{-|\xi|} e^{-r} \left( -2\frac{i\xi_1}{r} + C_\alpha \frac{|\xi|^2}{\lambda} \frac{i\xi_1}{r^2} \right) & e^{-r} \left( -2\frac{i\xi_2}{r} + C_\alpha \frac{|\xi|^2}{\lambda} \frac{i\xi_2}{r^2} \right) \end{pmatrix}. \tag{3.21}
\]

The next lemma is based on Lemma 2.5 in [1].

**Lemma 3.1.** \( \det \left( \begin{array}{c|c} A_1 & O \\ \hline O & A_2 \end{array} \right) \neq 0. \)

**Proof.** Suppose that this vanishes. Then the boundary value problem (3.7) - (3.10), (3.11) - (3.15) with \( a_j = 0, j = 0, \ldots, 3 \) has a nontrivial solution. Multiply (3.7), (3.8) and (3.9) by \( v_j, j = 1, 2, 3 \), integrate these on \( 0 \leq y \leq 1 \), then take sum. Integrate by parts and take the homogeneous boundary conditions into account. Then it holds that

\[
 0 = \frac{\lambda}{P_r} \int_0^1 |v|^2 \, dy + \frac{1}{2} \left( 4 \int_0^1 \xi_1^2 |v_1|^2 \, dy + 2 \int_0^1 |i\xi_1 v_2 + i\xi_2 v_1|^2 \, dy + 4 \int_0^1 \xi_2^2 |v_2|^2 \, dy \\
 + 2 \int_0^1 i\xi_1 v_3 + \frac{dv_1}{dy} \, dy + 2 \int_0^1 i\xi_2 v_3 + \frac{dv_2}{dy} \, dy + 4 \int_0^1 \frac{dv_3}{dy} \, dy \right) + C_\alpha \frac{|\xi|^2}{\lambda} |v_3(1)|^2. \tag{3.22}
\]

From this it follows that \( v = 0 \) since \( \text{Re} \lambda > 0 \). Hence it also follows that \( p = 0 \) and \( h = 0 \). This contradicts that we have a nontrivial solution. \( \square \)
By this lemma the algebraic system (3.19) is always solvable uniquely. From (3.15) we obtain

\[
\begin{pmatrix}
C_2 \\
C'_2 \\
C''_2
\end{pmatrix}
= B
\begin{pmatrix}
C_1 \\
C'_1 \\
C''_1
\end{pmatrix},
\tag{3.23}
\]

where

\[
B = \frac{r^3}{r - |\xi|}
\begin{pmatrix}
e^{-|\xi|} \left( -\frac{1}{r^2} - \frac{|\xi|}{r^3} \right) & e^{-r} 2i\xi_1 & e^{-r} 2i\xi_2 \\
2i\xi_1 e^{-|\xi|} & e^{-r} \left( \frac{1}{r} + \frac{\xi_1^2 - \xi_2^2}{r^2|\xi|} \right) & e^{-r} 2i\xi_2 \\
2i\xi_2 e^{-|\xi|} & e^{-r} 2i\xi_1 & e^{-r} \left( 1 - \frac{\xi_1^2 - \xi_2^2}{r^2|\xi|} \right)
\end{pmatrix}.
\]

We now have the algebraic system for \(C_1, C'_1, C''_1\)

\[
(A_1 + A_2 B)
\begin{pmatrix}
C_1 \\
C'_1 \\
C''_1
\end{pmatrix}
= \begin{pmatrix}
a_1^{(t,m)} \\
a_2^{(t,m)} \\
\frac{c_a |\xi|^2}{\lambda} a_0^{(t,m)}
\end{pmatrix}.
\tag{3.24}
\]

The determinant of \(A_1\) is \(-\frac{1}{|\xi|} D\), where

\[
D = (r^2 + |\xi|^2)^2 - 4r|\xi|^3 + \frac{c_a}{P_r} |\lambda| |\xi|^3.
\]

**Lemma 3.2.** For \(D\) it holds

\[
|D| \geq \frac{2}{P_r} |\lambda| |\xi|^2 \quad \text{and} \quad \left( \sqrt{\frac{P_r}{2}} + \frac{P_r}{C_a} \right) |D| \geq |\xi|^3, \quad \left( 3 + \frac{C_a \sqrt{P_r}}{2} \right) |D| \geq \frac{|\lambda|^2}{P_r^2}.
\]

For the proof of this lemma see Lemma 2.5 in [12]. The system (3.24) can be rewritten as follows

\[
(I + A_2 B A_1^{-1}) A_1
\begin{pmatrix}
C_1 \\
C'_1 \\
C''_1
\end{pmatrix}
= \begin{pmatrix}
a_1^{(t,m)} \\
a_2^{(t,m)} \\
\frac{c_a |\xi|^2}{\lambda} a_0^{(t,m)}
\end{pmatrix}.
\tag{3.25}
\]

The inverse of \(A_1\) is given by

\[
A_1^{-1} = \frac{|\xi|}{D} \times
\begin{pmatrix}
i \left( 2\xi_1 r + C_a \frac{\xi_1 |\xi|^2}{\lambda} \right) & \frac{(r^2 + |\xi|^2) (r^2 + \xi_2^2)}{r|\xi|} - 4\xi_2^2 + C_a \frac{|\xi|^2}{\lambda} r^2 - \xi_2^2 & i \left( 2\xi_2 r + C_a \frac{\xi_2 |\xi|^2}{\lambda} \right)
\end{pmatrix}
\begin{pmatrix}
\frac{|\xi|^2}{r|\xi|} \xi_1 \xi_2 + C_a \frac{|\xi|^2}{\lambda} \xi_1 \xi_2 r & \frac{|\xi|^2}{r|\xi|} \xi_1 \xi_2 + C_a \frac{|\xi|^2}{\lambda} \xi_1 \xi_2 r & 2i\xi_1 r \\
- \frac{|\xi|^2}{r|\xi|} \xi_1 \xi_2 + C_a \frac{|\xi|^2}{\lambda} \xi_1 \xi_2 r & \frac{|\xi|^2}{r|\xi|} \xi_1 \xi_2 + C_a \frac{|\xi|^2}{\lambda} \xi_1 \xi_2 r & 2i\xi_2 r \\
\frac{(r^2 + |\xi|^2) (r^2 + \xi_1^2)}{r|\xi|} - 4\xi_1^2 + C_a \frac{|\xi|^2}{\lambda} r^2 - \xi_1^2 & \frac{(r^2 + |\xi|^2) (r^2 + \xi_1^2)}{r|\xi|} - 4\xi_1^2 + C_a \frac{|\xi|^2}{\lambda} r^2 - \xi_1^2 & 2i\xi_1 r
\end{pmatrix}.
\tag{3.26}
\]
Since $|\arg r| < \frac{\pi}{4}$ it holds that $\text{Re } r > \frac{|r|}{\sqrt{2}}$. Hence $|e^{-r}| \leq e^{-|r|/\sqrt{2}}$. Each component of the matrices $A_2$ and $B$ has the factor $e^{-|\xi|}$ or $e^{-r}$. Taking this fact and Lemma 3.2 into account, we can show by direct computation that each component of the product $A_2 B A_1^{-1}$ tends to $0$ as $|\xi|$ goes to infinity uniformly for $\text{Re } \lambda \geq 1$. Hence for sufficiently large $|\xi|$ the inverse of $(I + A_2 B A_1^{-1})$ can be given by the Neumann series and be written as

$$(I + A_2 B A_1^{-1})^{-1} = \sum_{n=0}^{\infty} (-1)^n (A_2 B A_1^{-1})^n = I + e^{-|\xi|}(c_{jk})$$

where the components of the $3 \times 3$ matrix $(c_{jk})$ are bounded uniformly for $\text{Re } \lambda \geq 1$. Set

$$a_k^{(t,m)} = a_k^{(t,m)}, \quad k = 1, 2, \quad a_3^{(t,m)} = a_3^{(t,m)} + C_a \frac{|\xi|^2}{\lambda} a_0^{(t,m)}.$$

Solving (3.25) we have the explicit forms of the principal terms of $v_j^{(t,m)}, j = 1, 2, 3, p^{(t,m)}, h^{(t,m)}$

$$v_1^{(t,m)} = -\frac{|\xi|(r - |\xi|) e^{-r(1-y)} - e^{|\xi|(1-y)} i \xi_1}{r - |\xi|} \left\{ \left( 2i \xi_1 r + C_a \frac{\xi_1 |\xi|^2}{\lambda} \right) \left( a_1^{(t,m)} + e^{-|\xi|} a_1^{(t,m)} \right) \\
+ \left( 2i \xi_2 r + C_a \frac{i \xi_2 |\xi|^2}{\lambda} \right) \left( a_2^{(t,m)} + e^{-|\xi|} a_2^{(t,m)} \right) + (r^2 + |\xi|^2) \left( a_3^{(t,m)} + e^{-|\xi|} a_3^{(t,m)} \right) \right\}$$

$$+ e^{-r(1-y)} \left( -\frac{i \xi_1}{|\xi|} \frac{e^{-|\xi|} C_1 + 2i \xi_1 e^{-r} C_1 + 2i \xi_2 e^{-r} C_1}{r \lambda} \right) + C_a \frac{|\xi|(r - |\xi|)}{r \lambda} \left( (r + |\xi|) e^{-|\xi|} C_1 + 2i \xi_1 e^{-r} C_1 + 2i \xi_2 e^{-r} C_1 \right)$$

(3.27)

$$v_2^{(t,m)} = -\frac{|\xi|(r - |\xi|) e^{-r(1-y)} - e^{|\xi|(1-y)} i \xi_1}{r - |\xi|} \left\{ \left( 2i \xi_1 r + C_a \frac{\xi_1 |\xi|^2}{\lambda} \right) \left( a_1^{(t,m)} + e^{-|\xi|} a_1^{(t,m)} \right) \\
+ \left( 2i \xi_2 r + C_a \frac{i \xi_2 |\xi|^2}{\lambda} \right) \left( a_2^{(t,m)} + e^{-|\xi|} a_2^{(t,m)} \right) + (r^2 + |\xi|^2) \left( a_3^{(t,m)} + e^{-|\xi|} a_3^{(t,m)} \right) \right\}$$

$$+ e^{-r(1-y)} \left( -\frac{i \xi_1}{|\xi|} \frac{e^{-|\xi|} C_1 + e^{-r} C_1}{r \lambda} \right) e^{-r}$$

(3.28)
Here and hereafter we use the convention that a repeated index is summed. For the fundamental solutions \( e_0(y) = e^{-ry} \), \( e_1(y) = \frac{e^{-ry} - e^{-|\xi|y}}{r - |\xi|} \), we have the estimates

**Lemma 3.3.** For any \((\xi_1, \xi_2) \neq (0, 0), \Re \lambda \geq 1\), we have

\[
\int_0^\infty |e_1(y)|^2 \, dy \leq \frac{1}{|r|^2|\xi|} , \quad \int_0^\infty \left| \frac{d^j e_1(y)}{dy^j} \right|^2 \, dy \leq C |r|^{2j-1} + \frac{|\xi|^{2j-1}}{|r|^2} , \quad j = 1, 2, 3, \ldots ,
\]

and

\[
\int_0^\infty \left| \frac{d^j e_0(y)}{dy^j} \right|^2 \, dy \leq \frac{1}{\sqrt{2}} |r|^{2j-1} , \quad j = 0, 1, 2, \ldots .
\]

For these estimates, see Lemma 3.1 in [12]. Using Lemma 3.2 and Lemma 3.3 we can estimate (3.27), (3.28), (3.29), (3.30) and (3.31) in just the same way as in Proposition 4.1 in [9] or Proposition 4.1 in [10]. Summing these in \((\xi_1, \xi_2)\) we can prove

**Proposition 3.4.** Assume \( \Re \lambda \geq 1 \). Let \( \ell \geq 2 \). Let \( a_0 \) be given in \( H^{\ell - \frac{1}{2}}_0 (\mathbb{T}^2) \) and let \( a_1, a_2 \) and \( a_3 \) be given in \( H^{\ell - \frac{3}{2}}_0 (\mathbb{T}^2) \). Then there is a solution \( h,v,p \) to (3.1), (3.2), (3.3), (3.4), (3.5) and (3.6), which
satisfies
\[ |v|_{H^\ell(\Omega)} + |\lambda|^{\frac{p}{2}}|v|_{H^{0}(\Omega)} + |\nabla p|_{H^{p}(\Omega)} + |p|_{S_{F}}|_{H^{p-\frac{3}{2}}(\T^2)} + |\lambda|^{\frac{p-3}{2}}|p|_{S_{F}}|_{H^{0}(\T^2)} + |h|_{H^{\ell}(\T^2)} + |\lambda|^{\frac{\ell+1}{2}}|h|_{H^{0}(\T^2)} \leq C \left( \sum_{j=1}^{3}|a_{j}|_{H^{p-\frac{3}{2}}(\T^2)} + |\lambda|^{\frac{p-3}{2}}|a_{j}|_{H^{0}(\T^2)} + |a_{0}|_{H^{p-\frac{1}{2}}(\T^2)} + |\lambda|^{\frac{p-1}{2}}|a_{0}|_{H^{0}(\T^2)} \right). \] (3.32)

Further, \( h \) belongs to \( H_0^{\ell+\frac{1}{2}}(\T^2) \) and satisfies
\[ |h|_{H_0^{\frac{5}{2}}(\T^2)} + |\lambda||h|_{H_0^{\frac{3}{2}}(\T^2)} \leq C \left( \sum_{j=1}^{3}|a_{j}|_{H^{\frac{1}{2}}(\T^2)} + |a_{0}|_{H^{\frac{3}{2}}(\T^2)} \right). \] (3.33)

### 4 Construction of the resolvent operator

Let \( \lambda \in \mathbb{C} \) with \( \text{Re}\, \lambda \geq 0 \). Let us consider the equation of the form
\[ \lambda \begin{pmatrix} h \\ v \\ \theta \end{pmatrix} - G \begin{pmatrix} h \\ v \\ \theta \end{pmatrix} = \begin{pmatrix} g_0 \\ f \\ f_0 \end{pmatrix} \] (4.1)

Here \( g_0, f, f_0 \) are given in \( H^{3/2}(T^2) \), \( \mathbb{P}^{0}(H^{0}(\Omega))^{3} \) and \( H^{0}(\Omega) \) respectively. The domain \( \mathcal{D}(G) \) is defined by
\[ \mathcal{D}(G) = \left\{ (h, u, \theta) \in H_{0}^{3/2}(\T^2) \times \mathbb{P}^{0}(H^{0}(\Omega))^{3} \times H^{0}(\Omega) ; \right\} \]
\[ h \in H_{0}^{\frac{5}{2}}(\T^2), \ u \in (H^{2}(\Omega))^{3}, \ \theta \in H^{2}(\Omega), \ u = 0, \ \theta = 0 \text{ on } S_B, \]
\[ \frac{\partial \theta}{\partial x_3} + B_i (\theta - h) = 0, \ \frac{\partial u_3}{\partial x_j} + \frac{\partial u_j}{\partial x_3} + M_a \frac{\partial}{\partial x_j} (\theta - h) = 0 \text{ on } S_F, \ j = 1, 2 \right\}. \]

See, for example, [8] for the proposition below.

#### Proposition 4.1.
Let \( \lambda \in \mathbb{C} \) with \( \text{Re}\, \lambda \geq 0 \). Let \( \ell \geq 2 \). For arbitrarily given \( f_0 \) in \( H^{\ell-2}(\Omega) \) and \( b_0 \) in \( H^{\ell-3/2}(T^2) \) there is a unique \( \theta \in H^{\ell}(\Omega) \) satisfying
\[ \lambda \theta - \Delta \theta = f_0 \text{ in } \Omega, \ \theta = 0 \text{ on } S_B, \ \frac{\partial \theta}{\partial x_3} + B_i \theta = b_0 \text{ on } S_F, \]
\[ |\theta|_{H^{\ell}(\Omega)} + |\lambda|^{\frac{\ell}{2}}|\theta|_{H^{0}(\Omega)} \leq C \left( |f_0|_{H^{\ell-2}(\Omega)} + |\lambda|^{\frac{\ell-3}{2}}|f_0|_{H^{0}(\Omega)} + |b_0|_{H^{\ell-3/2}(\T^2)} + |\lambda|^{\frac{\ell-3}{2}}|b_0|_{H^{\ell-1/2}(\T^2)} \right). \]

In particular we have
\[ |\theta|_{H^{2}(\Omega)} \leq C |b_0|_{H^{1/2}(\T^2)}. \]

Let \( h_0 \) and \( g_0 \) be given in \( H^{3/2}(T^2) \). For \( f \) given above we take the solution \( v^{(0)}, q^{(0)} \) given in Proposition 2.3. For \( f_0 \) given above we take the solution \( \theta_0 \) given in Proposition 4.1 with \( b_0 \) replaced by \( B_i h_0 \). We next consider the following system
\[ \lambda h - v_3 = v_3^{(0)} + g_0 \text{ on } S_F, \] (4.2)
\[ \frac{\lambda}{P_r} v - \Delta v + \nabla p = 0, \] (4.3)
\[ \text{div} \ v = 0 \text{ in } \Omega, \] (4.4)
\[ v = 0 \text{ on } S_B, \] (4.5)
\[ \frac{\partial v_3}{\partial x_j} + \frac{\partial v_j}{\partial x_3} = -M_a \left( \frac{\partial \theta_0}{\partial x_j} - \frac{\partial h_0}{\partial x_j} \right), \ j = 1, 2, \] (4.6)
\[ p - 2 \frac{\partial v_3}{\partial x_3} + C_a \Delta_F h = G_a b_0, \text{ on } S_F. \] (4.7)
Note that \( R \mathbf{v}^{(0)} \) belongs to \( H_{0}^{3/2}(\mathbb{T}^{2}) \) by the solenoidal condition. By Proposition 3.4 we can construct \( \mathbf{v}^{(1)}, p^{(1)} \) and \( \tilde{h} \) satisfying (4.2), (4.3), (4.4), (4.5), (4.6) (4.7). The estimates (3.32), (3.33) with \( \ell = 2 \) also hold for the right hand sides replaced by those in (4.2), (4.6) and (4.7) respectively. By this we can define the mapping

\[
H_{0}^{3/2}(\mathbb{T}^{2}) \ni h_{0} \mapsto \tilde{h} \in H_{0}^{3/2}(\mathbb{T}^{2})
\]

for each \( g_{0} \). For given \( h_{0}, h'_{0} \) in \( H_{0}^{3/2}(\mathbb{T}^{2}) \), the estimate (3.33) and the result in Proposition 4.1 yield

\[
|\lambda| \left| \tilde{h} - \tilde{h}' \right|_{H_{0}^{3/2}(\mathbb{T}^{2})} \leq C \left( \sum_{j=1}^{2} \left| \frac{\partial \theta_{0}}{\partial x_{j}} - \frac{\partial \theta'_{0}}{\partial x_{j}} \right|_{H_{0}^{\frac{3}{2}}(\mathbb{T}^{2})} + \left| h_{0} - h'_{0} \right|_{H_{0}^{\frac{3}{2}}(\mathbb{T}^{2})} \right)
\]

\[
\leq C \left| h_{0} - h'_{0} \right|_{H_{0}^{\frac{3}{2}}(\mathbb{T}^{2})} .
\]

Here \( \theta'_{0} \) is the solution corresponding to \( h'_{0} \). We can choose \( \gamma_{1} > 0 \) so that, if \( \Re \lambda \geq \gamma_{1} \),

\[
\frac{C}{|\lambda|} \leq \frac{C}{\Re \lambda} \leq \frac{C}{\gamma_{1}} \leq \frac{1}{2} .
\]

Hence, for \( \lambda \) with \( \Re \lambda \geq \gamma_{1} \) we have the unique fixed point \( h_{0} = \tilde{h} \), which solves

\[
\lambda h_{0} - \mathbf{v}_{3}^{(1)} = \mathbf{v}_{3}^{(0)} + g_{0} \quad \text{on } S_{F},
\]

\[
\frac{\lambda}{P_{r}} \mathbf{v}^{(1)} - \Delta \mathbf{v}^{(1)} + \nabla p^{(1)} = 0 , \quad \text{div } \mathbf{v}^{(1)} = 0 \quad \text{in } \Omega,
\]

\[
\mathbf{v}^{(1)} = 0 \quad \text{on } S_{B},
\]

\[
\frac{\partial \mathbf{v}_{3}^{(1)}}{\partial x_{j}} + \frac{\partial \mathbf{v}_{j}^{(1)}}{\partial x_{3}} + M_{a} \left( \frac{\partial \theta_{0}}{\partial x_{j}} - \frac{\partial h_{0}}{\partial x_{j}} \right) = 0 , \quad j = 1, 2
\]

\[
\mathbf{p}^{(1)} - 2 \frac{\partial \mathbf{v}_{3}^{(1)}}{\partial x_{3}} - (G_{a} - C_{a} \Delta_{F}) h_{0} = 0 , \quad \text{on } S_{F},
\]

together with the corresponding \( \mathbf{v}^{(1)} \) and \( p^{(1)} \). For this \( h_{0} \), by the estimate (3.33), it holds that

\[
|h_{0}|_{H_{0}^{\frac{3}{2}}(\mathbb{T}^{2})} + |\lambda||h_{0}|_{H_{0}^{\frac{3}{2}}(\mathbb{T}^{2})} \leq C_{\gamma_{1}} \left( \left| \mathbf{R} \mathbf{v}^{(0)} \right|_{H_{0}^{\frac{3}{2}}(\mathbb{T}^{2})} + |g_{0}|_{H_{0}^{\frac{3}{2}}(\mathbb{T}^{2})} + |\nabla \theta_{0}|_{H_{0}^{\frac{3}{2}}(\mathbb{T}^{2})} \right) .
\]

The constant \( C_{\gamma_{1}} \) remains bounded for \( \Re \lambda \geq \gamma_{1} \). By the usual trace theorem, according to Propositions 2.3 and 4.1, we have

\[
|h_{0}|_{H_{0}^{\frac{3}{2}}(\mathbb{T}^{2})} + |\lambda||h_{0}|_{H_{0}^{\frac{3}{2}}(\mathbb{T}^{2})} \leq C_{\gamma_{1}} \left( |\mathbf{f}|_{H^{0}(\Omega)} + |\mathbf{f}_{0}|_{H^{0}(\Omega)} + |g_{0}|_{H_{0}^{\frac{3}{2}}(\mathbb{T}^{2})} \right) .
\]

Thus, if we put \( \mathbf{v} = \mathbf{v}^{(0)} + \mathbf{v}^{(1)} \) and \( p = q^{(0)} + p^{(1)} \), we see that \( (h_{0}, \mathbf{v}, \theta_{0}) \in \mathcal{D}(G) \) and

\[
\lambda \begin{pmatrix} h_{0} \\ \mathbf{v} \\ \theta_{0} \end{pmatrix} - G_{0} \begin{pmatrix} h_{0} \\ \mathbf{v} \\ \theta_{0} \end{pmatrix} = \begin{pmatrix} g_{0} \\ \mathbf{f} \\ \mathbf{f}_{0} \end{pmatrix}
\]

where

\[
G_{0} = \begin{pmatrix} 0 \\ -P_{r}R^{*} (G_{a} - C_{a} \Delta_{F}) \\ 0 \end{pmatrix} \begin{pmatrix} R \\ -A \\ 0 \end{pmatrix} \begin{pmatrix} 0 \\ 0 \Delta \end{pmatrix} .
\]

Since the difference \( G - G_{0} \) consists of lower order terms, by the standard argument we can show

**Proposition 4.2.** There is a \( \gamma > 0 \) such that, if \( \Re \lambda \geq \gamma \) there exists the inverse \( (\lambda - G)^{-1} \) in \( X \) with \( (\lambda - G)^{-1} X = \mathcal{D}(G) \) and its operator norm satisfying

\[
|(\lambda - G)^{-1}|_{X} \leq \frac{C}{|\lambda|}
\]

where \( X = H_{0}^{3/2}(\mathbb{T}^{2}) \times \mathbb{P}^{0}(H^{0}(\Omega))^{3} \times H^{0}(\Omega) \).
From this we see that the resolvent operator of $G$ is compact in $X$. As a consequence of this proposition we can show

**Corollary 4.3.** We can take $\theta \in \left(\frac{\pi}{2}, \pi\right)$ so that, for $\lambda \in \mathbb{C}$ with $|\arg(\lambda - \gamma)| \leq \theta$, $(\lambda - G)^{-1}$ exists and satisfies

$$|(\lambda - G)^{-1}|_X \leq \frac{C}{|\lambda|}$$

with a different constant $C$.

If the data from $X$ is more regular, the solution gets the higher regularity.

**Proposition 4.4.** Let $\ell \geq 2$. Assume that $\lambda$ satisfies the same condition in Corollary 4.3. Suppose $g_0 \in H^{\ell - \frac{1}{2}}(\mathbb{T}^2)$, $f \in \mathbb{P}^0 \left(H^{\ell-2}(\Omega)\right)^3$, $f_0 \in H^{\ell-2}(\Omega)$. Then the solution

$$\begin{pmatrix} h \\ v \\ \theta \end{pmatrix} = (\lambda - G)^{-1} \begin{pmatrix} g_0 \\ f \\ f_0 \end{pmatrix}$$

(4.16)

satisfies

$$|v|_{H^\ell(\Omega)} + |\lambda|^\frac{\ell}{2}|v|_{H^\ell(\Omega)} + |h|_{H^{\ell+\frac{1}{2}}(\mathbb{T}^2)} + |\lambda|^\frac{\ell}{2+\frac{1}{2}}|h|_{H^0(\mathbb{T}^2)} + |\theta|_{H^\ell(\Omega)} + |\lambda|^\frac{\ell}{2}|\theta|_{H^0(\Omega)}$$

$$\leq C \left(|f|_{H^{\ell-2}(\Omega)} + |\lambda|^\frac{\ell-1}{2}|f|_{H^0(\Omega)} + |f_0|_{H^{\ell-2}(\Omega)} + |\lambda|^\frac{\ell-2}{2}|f_0|_{H^0(\Omega)}ight)$$

$$+ |g_0|_{H^{\ell-\frac{1}{2}}(\mathbb{T}^2)} + |\lambda|^\frac{\ell-1}{2}|g_0|_{H^0(\mathbb{T}^2)}.$$  \hspace{1cm} (4.17)

5  **Linear nonstationary problem**

In this section, under certain assumptions on the physical constants, we solve globally in time the linear nonstationary problem

$$\frac{\partial h}{\partial t} - V_3 = 0 \quad \text{on } S_F ,$$

$$\frac{\partial \theta}{\partial t} - \Delta \theta - v_3 = f_0 ,$$

$$\frac{1}{P_r} \frac{\partial v}{\partial t} - \Delta v + \nabla p - R_a \theta e = f , \quad \text{div } v = 0 \quad \text{in } \Omega ,$$

$$\theta = 0 , \quad v = 0 \quad \text{on } S_B ,$$

$$\frac{\partial \theta}{\partial x_3} + B_i (\theta - h) = 0 ,$$

$$\frac{\partial v_j}{\partial x_j} + \frac{\partial v_i}{\partial x_j} + M_a \left(\frac{\partial \theta}{\partial x_j} - \frac{\partial h}{\partial x_j}\right) = 0 , \quad j = 1, 2, \quad (5.6)$$

$$p - 2 \frac{\partial v_3}{\partial x_3} - (G_a - C_a \Delta_F) h = 0 , \quad \text{on } S_F$$

Besides $\mathbb{P}^0$ we need the projection $\mathbb{P} : \left(L^2(\Omega)\right)^3 \rightarrow \mathcal{G}^\perp$, where $\mathcal{G} = \{\nabla \phi \, ; \, \phi \in H^1(\Omega)\}$. Since $\mathcal{G}^\perp \subset \left(\mathcal{G}^0\right)^\perp$, $\mathbb{P} \mathbb{P}^0 = \mathbb{P}$.

**Proposition 5.1.** If $R_a$ and $|M_a|$ are sufficiently small, then there is a $d_0 > 0$ such that the set $\{\lambda \in \mathbb{C} ; |\lambda| \leq 2d_0\}$ belongs to the resolvent set $\rho(G)$ of $G$. 

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Proof. It is enough to show $0 \in \rho(G)$. Suppose $(h,v,\theta) \in \mathcal{D}(G)$ satisfies

\begin{align*}
v_3 &= 0 \quad \text{on } S_F, \quad (5.8) \\
-\Delta \theta - v_3 &= 0, \quad (5.9) \\
P_r R^* (G_a - C_a \Delta_F) h + Av - P_r R_a \mathbb{P}^0 (\theta e) &= 0 \quad \text{in } \Omega. \quad (5.10)
\end{align*}

We first derive the estimate for $\theta$

$$|\theta|_{H^2(\Omega)} \leq C_1 \left( |v_3|_{H^0(\Omega)} + |h|_{H^{1/2}(\mathbb{T}^2)} \right). \quad (5.11)$$

Applying $\mathbb{P}$ to (5.10), we see that $v$ solves the boundary value problem

\begin{align*}
-\mathbb{P} \Delta v &= R_a \mathbb{P} (\theta e) \quad \text{in } \Omega, \quad (5.12) \\
v &= 0 \quad \text{on } S_B, \quad v_3 = 0 \quad \text{on } S_F, \quad (5.13) \\
\partial v_3 + \partial v_j \overline{\partial x_j} &= -M_a \left( \frac{\partial \theta}{\partial x_j} - \frac{\partial h}{\partial x_j} \right), \quad j = 1, 2, \quad \text{on } S_F. \quad (5.14)
\end{align*}

This fact yields the estimate

$$|v|_{H^2(\Omega)} \leq C_2 \left( R_a |\theta|_{H^0(\Omega)} + |M_a| \sum_{j=1}^2 \left( |\frac{\partial \theta}{\partial x_j}|_{H^{1/2}(\mathbb{T}^2)} + |\frac{\partial h}{\partial x_j}|_{H^{1/2}(\mathbb{T}^2)} \right) \right). \quad (5.15)$$

See [11] for this estimate. Combining this and (5.11), by the usual trace estimate, we have

$$|v|_{H^2(\Omega)} \leq C_3 \left( R_a + |M_a| \right) \left( |v_3|_{H^0(\Omega)} + |h|_{H^{3/2}(\mathbb{T}^2)} \right). \quad (5.16)$$

Hence, if $R_a$ and $|M_a|$ are sufficiently small, it follows that

$$|v|_{H^2(\Omega)} \leq C_4 \left( R_a + |M_a| \right) \left( |v_3|_{H^0(\Omega)} + |h|_{H^{3/2}(\mathbb{T}^2)} \right). \quad (5.17)$$

Subtracting the equality $\mathbb{P} Av - P_r R_a \mathbb{P} (\theta e) = 0$ from (5.10) we have

$$R^* (G_a - C_a \Delta_F) h - 2R^* \frac{\partial v_3}{\partial x_3} + (I - \mathbb{P}) \mathbb{P}^0 (\Delta v - R_a (\theta e)) = 0. \quad (5.18)$$

The way of constructing $\mathbb{P}^0$ and $\mathbb{P}$ implies

$$(I - \mathbb{P}) \mathbb{P}^0 (\Delta v - R_a (\theta e)) = -\nabla (p_1 + q_1) + \nabla (p_1 + p_2).$$

Here $p_1$ is the solution to the problem

$$\Delta p_1 = \text{div} \ (\Delta v - R_a (\theta e)) \in H^{-1}(\Omega), \quad p_1 \in H^1_0(\Omega),$$

$q_1$ is the solution to the problem

$$\Delta q_1 = 0 \quad \text{in } W, \quad q_1 = 0 \quad \text{on } S_F, \quad \frac{\partial q_1}{\partial n} = n \cdot (\Delta v - R_a (\theta e) - \nabla p_1) \quad \text{on } S_B,$$

and $p_2$ is the solution to the problem

$$\Delta p_2 = 0 \quad \text{in } \Omega, \quad \frac{\partial p_2}{\partial n} = n \cdot (\Delta v - R_a (\theta e) - \nabla p_1) \quad \text{on } \partial \Omega, \quad \int_{\Omega} p_2 \, dx = 0.$$

See [3] Lemma 3.1 and [13] Theorem 1.5. Thus it holds that $(G_a - C_a \Delta_F) h = 2 \frac{\partial v_3}{\partial x_3} - p_2$ on $S_F$. The $H^{1/2}(\mathbb{T}^2)$ norm of the right hand side can be bounded by $C_5 (R_a |\theta|_{H^0(\Omega)} + |v|_{H^2(\Omega)})$. Combining (5.17) and (5.11), we now derive the estimate

$$|h|_{H^{3/2}(\mathbb{T}^2)} \leq C_6 \left( R_a + |M_a| \right) \left| h \right|_{H^{3/2}(\mathbb{T}^2)}. \quad (5.19)$$

Hence, if $R_a$ and $|M_a|$ are sufficiently small, we can conclude that $(h,v,\theta) = (0,0,0)$. This shows $0 \in \rho(G)$ since the resolvent operator of $G$ is compact. \qed
Proposition 5.2. If \( R_{a} \) and \(|M_{a}|\) are sufficiently small, then there is a \( d_{1} > 0 \) such that the set \( \{ \lambda \in \mathbb{C}; \Re \lambda \geq -d_{1} \} \) belongs to \( \rho(G) \).

Proof. Let \( R_{a} \), \( M_{a} \) and \( d_{0} \) be as in the above proposition. Since we already have Proposition 5.1 and Corollary 4.3, it is enough to show that \( \lambda \) of \(|\lambda| \geq d_{0} \) together with \( \Re \lambda \geq 0 \) belongs to \( \rho(G) \). For \( \lambda \) as such suppose \( (h, v, \theta) \in \mathcal{D}(G) \) satisfies

\[
\begin{align*}
\lambda h - v_{3} &= 0 \quad \text{on } S_{F}, \quad \text{(5.19)} \\
\lambda \theta - \Delta \theta - v_{3} &= 0, \quad \text{in } \Omega \quad \text{(5.20)} \\
\left\frac{\lambda}{P_{r}} v - \Delta v + \nabla p - R_{a} \theta e \right &= 0 \quad \text{in } \Omega \quad \text{(5.21)}
\end{align*}
\]

with

\[
p - 2 \frac{\partial v_{3}}{\partial x_{3}} - (G_{a} - C_{a} \Delta_{F}) h = 0 \quad \text{on } S_{F}. \quad \text{(5.22)}
\]

Multiply (5.20) by \( \theta^{*} \), then integrate this equality over \( \Omega \). Integrating by parts and taking the boundary conditions into account, we have

\[
\lambda |\theta|_{H^{0}(\Omega)}^{2} + \int_{\Omega} |\nabla \theta|^{2} dx \leq C_{11} |h|_{H^{0}(\mathbb{T}^{2})} + C_{12} |v_{3}|_{H^{0}(\Omega)} \quad \text{(5.23)}
\]

We next utilize (2.8). From (5.21), (5.22) and the boundary conditions for tangential stress, we can derive

\[
\begin{align*}
\frac{\lambda}{P_{r}} |v|_{H^{0}(\Omega)}^{2} + (v, v) + \int_{S_{F}} (G_{a} - C_{a} \Delta_{F}) h v_{3}^{*} dx' \\
+ \sum_{j=1}^{2} M_{a} \int_{S_{F}} \left( \frac{\partial \theta}{\partial x_{j}} - \frac{\partial h}{\partial x_{j}} \right) v_{j}^{*} dx' = R_{a} \int_{\Omega} \theta v_{3}^{*} dx
\end{align*}
\]

(5.24)

Since (5.19) holds \( h \) can be replaced by \( v_{3}/\lambda \). Integrating by parts, applying Cauchy–Schwarz inequality, Poincaré’s inequality and the usual trace theorem, we can derive

\[
\begin{align*}
\frac{\Re \lambda}{P_{r}} |v|_{H^{0}(\Omega)}^{2} + (v, v) + \Re \left( \frac{1}{\lambda} \right) \int_{S_{F}} (G_{a} |v_{3}|^{2} + C_{a} |\nabla_{F} v_{3}|^{2}) dx' \\
\leq |M_{a}| C_{13} |\nabla \theta|_{H^{0}(\Omega)}^{2} + \frac{C_{14}}{|\lambda|} |\nabla v|_{H^{0}(\Omega)}^{2} + C_{15} R_{a} \left( |\nabla \theta|_{H^{0}(\Omega)}^{2} + |\nabla v|_{H^{0}(\Omega)}^{2} \right) \quad \text{(5.25)}
\end{align*}
\]

In (5.23) we replace \( h \) by \( v_{3}/\lambda \). Note that \(|\lambda| \geq d_{0} \). Adding (5.25) and (5.23) multiplied by \( \kappa > 0 \), we obtain

\[
\begin{align*}
\kappa \Re \frac{\lambda}{P_{r}} |\theta|_{H^{0}(\Omega)}^{2} + \frac{\kappa}{2} |\nabla \theta|_{H^{0}(\Omega)}^{2} + \Re \frac{\lambda}{P_{r}} |v|_{H^{0}(\Omega)}^{2} + (v, v) + \Re \left( \frac{1}{\lambda} \right) \int_{S_{F}} (G_{a} |v_{3}|^{2} + C_{a} |\nabla_{F} v_{3}|^{2}) dx' \\
\leq \kappa C_{16} (1 + \frac{1}{d_{0}^{2}}) |\nabla v|_{H^{0}(\Omega)}^{2} + C_{17} \left( \frac{|\lambda|}{d_{0}} + R_{a} \right) |\nabla v|_{H^{0}(\Omega)}^{2} + C_{18} (R_{a} + |M_{a}|) |\nabla \theta|_{H^{0}(\Omega)}^{2} \quad \text{(5.26)}
\end{align*}
\]

Here we have used the trace theorem and Poincaré inequality. We assume \( C_{18} (R_{a} + |M_{a}|) \leq \frac{\kappa}{4} \). Then we see \( v = 0, \theta = 0 \) and \( h = 0 \) if \( \kappa, R_{a} \) and \(|M_{a}|\) are sufficiently small. This shows \( \lambda \) as above belongs to \( \rho(G) \).

Based on this proposition we can show the theorem below. Since we can prove this in a similar way as in Section 3 in [4], we omit the details.
Theorem 5.3. Let \( \ell > 2 \) be not a half integer. Let \( R_a \) and \( M_a \) be as in the above proposition. Suppose that the inhomogeneous term \( f_0 \) and \( f \) in (5.2) and (5.3) are given in \( K^{\ell-2}(\Omega \times \mathbb{R}^+) \). Then there is a unique solution \((h, v, \theta, p)\) to problem (5.1) – (5.7), with

\[
h \in K^{\ell+rac{1}{2}}(T^2 \times \mathbb{R}^+) \quad v \in K^{\ell}(\Omega \times \mathbb{R}^+) \quad \theta \in K^{\ell}(\Omega \times \mathbb{R}^+) \quad \nabla p \in K^{\ell-2}(\Omega \times \mathbb{R}^+) \quad p|_{S_F} \in K^{\ell-rac{3}{2}}(T^2 \times \mathbb{R}^+).
\]

This solution satisfies

\[
|h|_{K^{\ell+rac{1}{2}}(T^2 \times \mathbb{R}^+)} + |v|_{K^{\ell}(\Omega \times \mathbb{R}^+)} + |\theta|_{K^{\ell}(\Omega \times \mathbb{R}^+)} + |\nabla p|_{K^{\ell-2}(\Omega \times \mathbb{R}^+)} + |p|_{S_F} \leq C(|f_0|_{K^{\ell-2}(\Omega \times \mathbb{R}^+)} + |f|_{K^{\ell-2}(\Omega \times \mathbb{R}^+)}).
\]

6 Full nonlinear problem

We finally announce the result of the full nonlinear problem in the unknown domain \( \Omega(t) = \{(x', y); x' \in T^2, 0 < y < 1 + h(x', t)\} \). The unknown free surface is denoted by \( y = 1 + h(x', t) \), \( x' \in T^2 \), \( t > 0 \). The equations governing disturbances from the basic heat conductive state are written as follows

\[
\frac{1}{P_r} \left( \frac{\partial u}{\partial t} + (u, \nabla)u \right) - \Delta u + \nabla q - R_a Te = 0, \quad \text{div } u = 0, \quad (6.1)
\]

\[
\frac{\partial T}{\partial t} + (u, \nabla)T - \Delta T - u_3 = 0 \quad \text{in } \Omega(t) \quad (6.2)
\]

The boundary conditions are

\[
T = 0, \quad u = 0 \quad \text{on } x_3 = 0, \quad (6.3)
\]

\[
\frac{\partial T}{\partial n} + B_i(T - h) = -1 + \frac{1}{\sqrt{1 + |\nabla F h|^2}}, \quad (6.4)
\]

\[
\left( q - G_a \left( h + \frac{1}{2} \alpha \beta h^2 \right) \right) n_j - \left( \frac{\partial u_j}{\partial x_k} + \frac{\partial u_k}{\partial x_j} \right) n_k \quad (6.5)
\]

\[
+ \left( C_a - M_a (T - h) \right) \nabla_F \left( \frac{\nabla_F h}{\sqrt{1 + |\nabla_F h|^2}} \right) n_j \quad (6.6)
\]

\[
- M_a \left( \frac{\partial T}{\partial x_j} - \delta_{j3} \right) + M_a \left( \frac{\partial T}{\partial x_k} - \delta_{k3} \right) n_k n_j = 0 \quad \text{on } S_F, \quad j = 1, 2, 3.
\]

On the free surface we impose the kinematic boundary condition

\[
\frac{\partial h}{\partial t} = u_3 - u_1 \frac{\partial h}{\partial x_1} - u_2 \frac{\partial h}{\partial x_2} \quad \text{on } y = 1 + h(x', t), \quad x' \in T^2, \quad t > 0.
\]

Here \((n_1, n_2, n_3) = \left( 1 + |\nabla_F h|^2 \right)^{-\frac{1}{2}} \left( -\frac{\partial h}{\partial x_1}, -\frac{\partial h}{\partial x_2}, 1 \right)\) is the outward unit normal to the free surface.

We follow [4] to show existence and decay of global in time solutions. As in [4] we transform the problem to the one on the equilibrium domain \( \Omega = \{(x', x_3); x' \in T^2, 0 < x_3 < 1\} \) using the unknown free surface \( h(x', t) \). For each \( t \geq 0 \) we define \( \Theta : \Omega \rightarrow \Omega(t) \) by

\[
\Theta(x_1, x_2, x_3 : t) = (x_1, x_2, \ (h + 1)x_3), \quad 0 < x_3 < 1.
\]

Here \( \hat{h} \) is an extension of \( h \) to \( T^2 \times (0, 1) \) in a suitable way. For each \( t \) we define \( u \) on \( \Omega(t) \) by \( u_j = \Theta_{j,k} v_k / J \), where \( (\Theta_{j,k}) \) is the Jacobian matrix of \( \Theta \) and \( J \) is the Jacobian \( \det(\Theta_{j,k}) \). Set \( p = q \circ \Theta \) and
\[ \theta = T \circ \Theta. \] Substituting these into (6.1) – (6.7) we obtain the problem for unknowns \( h, v \) and \( \theta \) in the fixed domain \( \Omega \). Collecting the linear terms we can write down the problem as follows

\[ \frac{\partial h}{\partial t} - v_3 = 0 \text{ on } S_F, \quad (6.8) \]
\[ \frac{1}{Pr} \frac{\partial v}{\partial t} - \Delta v + \nabla p - R_3 \theta e = F, \quad \text{div } v = 0 \text{ in } \Omega, \quad (6.9) \]
\[ \frac{\partial \theta}{\partial t} - \Delta \theta - v_3 = F_0 \text{ in } \Omega, \quad (6.10) \]
\[ \theta = 0, \quad v = 0 \text{ on } S_B, \quad (6.11) \]
\[ \frac{\partial v_3}{\partial x_j} + \frac{\partial v_j}{\partial x_3} + M_a \left( \frac{\partial \theta}{\partial x_j} - \frac{\partial h}{\partial x_j} \right) = F_j, \quad j = 1, 2, \text{ on } S_F, \quad (6.12) \]
\[ p - 2 \frac{\partial v_3}{\partial x_3} - (G_a - C_a \Delta_F) h = F_3 \text{ on } S_F, \quad (6.13) \]
\[ \frac{\partial \theta}{\partial x_3} + B_i(\theta - h) = F_4 \text{ on } S_F. \quad (6.14) \]

\( F, F_0,F_1,F_2,F_3 \) and \( F_4 \) consist of nonlinear terms.

**Theorem 6.1.** Let \( \ell \) be chosen with \( 3 < \ell < \frac{7}{2} \). Assume that \( R_3 \) and \( |M_a| \) are sufficiently small as in Proposition 5.3. There is a \( \delta > 0 \) such that for \( h_0, v_0, \theta_0 \) satisfying

\[ |h_0|_{H^{l}((\mathbb{T}^2 \times (0,\infty))} + |v_0|_{H^{l-\frac{1}{2}}(\Omega \times (0,\infty))} + |\theta_0|_{H^{l-\frac{1}{2}}(\Omega \times (0,\infty))} \leq \delta \]

and the compatibility conditions

\[ \text{div } v_0 = 0 \text{ in } \Omega, \quad v_0 = 0, \quad \theta_0 = 0 \text{ on } S_B \]
\[ \frac{\partial v_{0,3}}{\partial x_j} + \frac{\partial v_{0,j}}{\partial x_3} + M_a \left( \frac{\partial \theta_0}{\partial x_j} - \frac{\partial h_0}{\partial x_j} \right) = F_j\big|_{t=0}, \quad j = 1, 2, \text{ on } S_F, \]
\[ \frac{\partial \theta_0}{\partial x_3} + B_i(\theta_0 - h_0) = F_4\big|_{t=0} \text{ on } S_F \]

the following assertion holds: The problem (6.8) – (6.14) has a solution \( h, v, \theta, p \) with

\[ |h|_{K^{l+\frac{1}{2}}(\mathbb{T}^2 \times (0,\infty))} + |v|_{K^{l}(\Omega \times (0,\infty))} + |\theta|_{K^{l}(\Omega \times (0,\infty))} + |\nabla p|_{S_F} + |p|_{S_F} \leq C \delta \]

and

\[ h(0) = h_0, \quad v(0) = v_0, \quad \theta(0) = \theta_0. \]

Note that \( F_j|_{t=0}, \quad j = 1, 2, 4 \) consist of the initial data \( h_0, v_0, \theta_0 \). This is proved by the fixed point theorem based on the global in time solvability of the initial value problem (Theorem 5.3). This theorem is proved in a similar way as in [4], so we omit details.

**References**


