# $\mathcal{R}$-solver and periodic solutions of the Navier-Stokes equations 

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## 1 Introduction

Since Kato-Fujita theory, the Navier-Stokes equations have been stuided by a lot of mathematicians based on analytic semigroup properties of Stokes equations. Since the Navier-Stokes equations are a system of semi-linear parabolic equations, and so the analytic semigroup approach has yielded many fruitful results. On the other hand, in many flow problems, for example a falling drop problem, ocean problem, nuclear power, energy conversion technique, envilonment issues, bood flows..., we meet free boundary problem for the Navier-Stokes equations, which is formulated in an unknown time dependent domain. Under suitable transformation from a time dependent unknown domain with free boundary to a known domain with fixed boundary, the equations become a system of quasilinear parabolic equations with non-homogeneous boundary conditions. The basical tool of proving the local in time existence theorem for such problems is the maximal regularity for the Stokes equations with non-homogeneous boundary or transmission conditions. There are a lot of works have been done by Solonnikov and his colleagues since the early of 1980 in the Holder spaces, $C^{2+\alpha, 1+\alpha / 2}(\alpha>0)$, and Sobolev-Slobodetskii spaces $W_{2}^{2+\ell, 1+\ell / 2}$ $(1 / 2<\ell<1)$, by Jan Pruess and his colleagues in the anisotropic $W_{p}^{2,1}$ space since the early of 2000 , and by Shibata and his colleagues in the anisotropic $W_{q, p}^{2,1}$ space also since the early of 2000. From technical point of view, their approaches are different, and in this note I would like to explain an approach based on $\mathcal{R}$-solver of the generlized resolvent equations for the Stokes operator with non-homogeneous free boundary conditions, which gives a systematic study of a system of quasilinear parabolic equations with non-homogeneous boundary conditions.

## 2 Framework based on $\mathcal{R}$-solvers

I would like to formulate $\mathcal{R}$-solvers for free boundary problem without surface tension in mind. Let me consider an initial-boundary value problem formulated as follows:

$$
\begin{equation*}
\dot{u}-A u=f, \quad B u=g \quad \text { for } t>0,\left.\quad u\right|_{t=0}=u_{0}, \tag{2.1}
\end{equation*}
$$

where $t$ is the time variable, $\dot{u}$ denotes the time derivative of $u$, and $B u=f$ denotes a boundary condition.

- Let $X$ and $Y$ be two UMB Banach spaces and $Y \subset X$.

[^0]- Let $Z=(X, Y)_{[1 / 2]}$ be a complex interpolation space of order $1 / 2$.
- Let $A \in \mathcal{L}(Y, X), \mathcal{L}(Y, X)$ denoting the set of all bounded linear operator from $Y$ into $X$.
- Let $B \in \mathcal{L}(Y, Z) \cap \mathcal{L}(Z, X)$.

Example 1. The following two sets of equations are typical example in the setting of this note:

$$
\dot{v}-\Delta v=f \text { in } \Omega \times(0, \infty), \quad \frac{\partial v}{\partial \nu}=g \text { on } \partial \Omega \times(0, \infty),\left.\quad v\right|_{t=0}=v_{0}
$$

where $\Omega$ is a domain, $\partial \Omega$ is its boundary, $\Delta$ denotes the Laplace operator and $\nu$ denotes the unit outer normal to $\partial \Omega$ (Neumann operator);

$$
\begin{array}{rlrl}
\dot{\mathbf{v}}-\Delta \mathbf{v}+\nabla \mathfrak{p}=\mathbf{f}, & \operatorname{div} \mathbf{v} & =0 & \\
\text { in } \Omega \times(0, \infty), & \\
(\mathbf{D}(\mathbf{v})-\mathfrak{p I}) \nu=\mathbf{g} & & \text { on } \partial \Omega \times(0, \infty), & \left.\mathbf{v}\right|_{t=0}=\mathbf{v}_{0}
\end{array}
$$

In these cases, for $1<p<\infty$, I set $X=L_{p}, Y=H_{p}^{2}, Z=H_{p}^{1}$.
In what follows, for $\epsilon \in(0, \pi / 2)$ and $\lambda_{0}>0 \Sigma_{\epsilon, \lambda_{0}}$ denotes a subset of $\mathbb{C}$ defined by setting

$$
\Sigma_{\epsilon, \lambda_{0}}=\left\{\lambda \in \mathbb{C} \backslash\{0\}| | \arg \lambda|\leq \pi-\epsilon, \quad| \lambda \mid \geq \lambda_{0}\right\}
$$

And, let me consider a generalized resolvent problem corresponding to (2.1) as follows:

$$
\begin{equation*}
\lambda u-A u=f, \quad B u=g \tag{2.2}
\end{equation*}
$$

for $\lambda \in \Sigma_{\epsilon, \lambda_{0}}$, where "generalized" means the non-homogeneous boundary condition.
A main tool in my approach is Weis's operator valued Fourier multiplier theorem [7], and so I introduce the notion of $\mathcal{R}$ boundedness of operator families.
Definition 2. Let $\mathcal{L}(X, Y)$ denote the set of all bounded linear operators from $X$ into $Y$. A family of operators, $\mathcal{T} \subset \mathcal{L}(X, Y)$, is called $\mathcal{R}$-bounded if there exists a constant $C$ and an exponent $p \in[1, \infty)$ such that for all $m \in \mathbb{N},\left\{T_{k}\right\}_{k=1}^{m} \subset \mathcal{T}$, and $\left\{x_{k}\right\}_{k=1}^{m} \subset X$, there hold the inequalities:

$$
\left\|\sum_{k=1}^{m} r_{k} T_{k} x_{k}\right\|_{L_{p}((0,1), Y)} \leq C\left\|\sum_{k=1}^{m} r_{k} x_{k}\right\|_{L_{p}((0,1), X)}
$$

Here, the Rademacher function $r_{k}, k \in \mathbb{N}$, are given by $r_{k}:[0,1] \rightarrow\{-1,1\}, t \mapsto \operatorname{sign}\left(\sin \left(2^{k} \pi t\right)\right)$. The smallest such $C$ is called the $\mathcal{R}$-bound of $\mathcal{T}$ on $\mathcal{L}(X, Y)$ which is written by $\mathcal{R}_{\mathcal{L}(X, Y)}(\mathcal{T})$ in what follows.

In the following, I consider the situation that for any $\lambda \in \Sigma_{\epsilon, \lambda_{0}}, f \in X$ and $g \in X \cap Z$, problem (1) admits a unique solution $u \in Y$ possessing the estimate:

$$
\begin{equation*}
\|u\|_{Y}+\|\lambda u\|_{X} \leq C\left(\|f\|_{X}+\|g\|_{Z}+\left\|\lambda^{1 / 2} g\right\|_{X}\right) \tag{2.3}
\end{equation*}
$$

which has been studied since 1950's as parameter elliptic problems. My concern is to prove the generalized resolvent estimate in terms of $\mathcal{R}$-norms instead of standard norms, $\|\cdot\|_{X},\|\cdot\|_{Y}$, and $\|\cdot\|_{Z}$.

For any Banach space $U$, let $\operatorname{Hol}\left(\Sigma_{\epsilon, \lambda_{0}}, U\right)$ denote the set of all $U$ valued holomorphic functions defined on $\Sigma_{\epsilon, \lambda_{0}}$. Below, I assume the existence of an operator family

$$
\mathcal{M}(\lambda): X \times X \times Z \rightarrow Y ; \quad X \times X \times Z \ni\left(F_{1}, F_{2}, F_{3}\right) \mapsto \mathcal{M}(\lambda)\left(F_{1}, F_{2}, F_{3}\right) \in Y
$$

for every $\lambda=\gamma+i \tau \in \Sigma_{\epsilon, \lambda_{0}}$ with

$$
\mathcal{M}(\lambda) \in \operatorname{Hol}\left(\Sigma_{\epsilon, \lambda_{0}}, \mathcal{L}(X \times X \times Z, Y)\right), \quad \lambda \mathcal{M}(\lambda) \in \operatorname{Hol}\left(\Sigma_{\epsilon, \lambda_{0}}, \mathcal{L}(X \times X \times Z, X)\right)
$$

such that
(i) for every $\lambda \in \Sigma_{\epsilon, \lambda_{0}}, f \in X$ and $g \in Z, u=\mathcal{M}(\lambda)\left(f, \lambda^{1 / 2} g, g\right)$ is a solution of problem (2.2);
(ii) $\mathcal{M}(\lambda)$ satisfies

$$
\begin{gather*}
\mathcal{R}_{\mathcal{L}(X \times X \times Z, X)}\left(\left\{\left(\tau \partial_{\tau}\right)^{\ell}(\lambda \mathcal{M}(\lambda)) \mid \lambda \in \Sigma_{\epsilon, \lambda_{0}}\right\} \leq r_{b},\right. \\
\mathcal{R}_{\mathcal{L}(X \times X \times Z, Y)}\left(\left\{\left(\tau \partial_{\tau}\right)^{\ell} \mathcal{M}(\lambda) \mid \lambda \in \Sigma_{\epsilon, \lambda_{0}}\right\} \leq r_{b}\right. \tag{2.4}
\end{gather*}
$$

for $\ell=0,1$ with some constant $r_{b}$.
Remark 3. Such an operator family $\mathcal{M}(\lambda)$ is called an $\mathcal{R}$-solver for equations (2.3). Since $\mathcal{R}$ boundedness implies the standard boundedness (in the $m=1$ case in Definition 2), the estimate (2.3) is derived automatically from (2.4).

I now consider the following time dependent problem:

$$
\begin{equation*}
\dot{u}-A u=f, \quad B u=\left.g \quad(t>0) \quad u\right|_{t=0}=u_{0} . \tag{2.5}
\end{equation*}
$$

The compatibility condition is:

$$
\begin{equation*}
\left.g\right|_{t=0}=B u_{0} \tag{2.6}
\end{equation*}
$$

which is obtained from the boundary condition $B u=g$ at $t=0$. Set $u=v+w$, where $v$ and $w$ are solutions of the following equations:

$$
\begin{array}{rll}
\dot{v}-A v=f, & B v=g & \text { for } t \in \mathbb{R} \\
\dot{w}-A w=0, & B w=0 & \text { for } t \in(0, \infty),\left.\quad w\right|_{t=0}=u_{0}-\left.v\right|_{t=0} \tag{2.8}
\end{array}
$$

I first consider equations (2.7). First of all, let $f$ and $g$ be extended to $t<0$. Since $f$ is not required to be differentiable in time, and so $f$ is extended by 0 , that is $f_{0}=f$ for $t>0$ and $f_{0}=0$ for $t<0$. On the other hand, $g$ is usually required to be differentiablity at least of some fractional order on $t$ and so here it is assumed that $g$ is defined for $t>0$, and then $g_{0}(t)=g(t)$ and $g_{0}(t)=\varphi(t) g(-t)$, where $\varphi(t) \in C^{\infty}(\mathbb{R})$ which equals one for $t>-1$ and vanishes for $t<-2$. Instead of (2.7), I consider the following equations:

$$
\begin{equation*}
\dot{v}-A v=f_{0}, \quad B v=g_{0} \quad \text { for } t \in \mathbb{R} \tag{2.9}
\end{equation*}
$$

Applying the Laplace transform to equations (2.9) yields that

$$
\begin{equation*}
\lambda \hat{v}-A \hat{v}=\hat{f}_{0}, \quad B \hat{v}=\hat{g}_{0} \tag{2.10}
\end{equation*}
$$

Here, the Laplace transform $\hat{v}$ is defined by setting

$$
\hat{v}(\lambda)=\int_{-\infty}^{\infty} e^{-\lambda t} v(t) d t=\int_{-\infty}^{\infty} e^{-i \tau t} e^{-\gamma t} v(t) d t=\mathcal{F}\left[e^{-\gamma t} v\right](\tau)
$$

with $\lambda=\gamma+i \tau \in \mathbb{C}$, where $\mathcal{F}$ denotes the Fourier transform. Using the $\mathcal{R}$-solver $\mathcal{M}(\lambda), \hat{v}$ is represented by $\hat{v}=\mathcal{M}(\lambda)\left(\hat{f}, \lambda^{1 / 2} \hat{g}, \hat{g}\right)$. By the Laplace inverse transform,

$$
\begin{aligned}
v(t) & =\mathcal{L}^{-1}\left[\mathcal{M}(\lambda)\left(\hat{f}, \lambda^{1 / 2} \hat{g}, \hat{g}\right)\right](t)=\frac{1}{2 \pi} \int_{-\infty}^{\infty} e^{(\gamma+i \tau) t} \mathcal{M}(\lambda) \mathcal{F}\left[e^{-\gamma t}\left(f_{0}, \Lambda_{\gamma}^{1 / 2} g, g\right)\right](\tau) d \tau \\
& =e^{\gamma t} \mathcal{F}^{-1}\left[\mathcal{M}(\lambda) \mathcal{F}\left[e^{-\gamma t}\left(f_{0}, \Lambda_{\gamma}^{1 / 2} g, g\right)\right](\tau)\right](t)
\end{aligned}
$$

where $\Lambda_{\gamma}^{1 / 2} g$ is defined by setting

$$
\Lambda_{\gamma}^{1 / 2} g=\mathcal{L}^{-1}\left[\lambda^{1 / 2} \mathcal{L}[g](\lambda)\right](t)
$$

I now quote the Weis operator valued Fourier multiplier theorem [7].

Theorem 4. Let $X$ and $Y$ be two UMD Banach spaces and let $1<p<\infty$. Let $m$ be a function in $C^{1}(\mathbb{R} \backslash\{0\}, \mathcal{L}(X, Y))$ such that the following conditions are satisfied:

$$
\begin{aligned}
& \mathcal{R}_{\mathcal{L}(X, Y)}(\{m(\tau), \tau \in \mathbb{R} \backslash\{0\}\})=\kappa_{0}<\infty \\
& \mathcal{R}_{\mathcal{L}(X, Y)}(\{m(\tau), \tau \in \mathbb{R} \backslash\{0\}\})=\kappa_{1}<\infty
\end{aligned}
$$

Let an operator $T_{m}$ acting on elements of $\mathcal{F}^{-1}[\mathcal{D}(\mathbb{R}, X)]$ be defined by setting

$$
\left[T_{m} f\right](t)=\mathcal{F}^{-1}[m(\tau) \mathcal{F}[f](\tau)](t) \quad \text { for } f \text { with } \mathcal{F}[f] \in \mathcal{D}(\mathbb{R}, X)
$$

where $\mathcal{D}(\mathbb{R}, X)$ denotes the set of all $X$-valued $C_{0}^{\infty}(\mathbb{R})$ functions. Then, the operator $T_{m}$ is extended to a bounded linear operator from $L_{p}(\mathbb{R}, X)$ into $L_{p}(\mathbb{R}, Y)$ with norm

$$
\left\|T_{m}\right\|_{\mathcal{L}\left(L_{p}(\mathbb{R}, X), L_{p}(\mathbb{R}, Y)\right)} \leq C\left(\kappa_{0}+\kappa_{1}\right)
$$

with some constant depending only on $p, X$, and $Y$.
Applying Theorem 4 to the formulas:

$$
\begin{aligned}
e^{-\gamma t} \dot{v} & =\mathcal{F}^{-1}\left[\lambda M(\lambda) \mathcal{F}\left[e^{-\gamma t}\left(f_{0}, \Lambda_{\gamma}^{1 / 2} g, g\right)\right]\right](t) \\
e^{-\gamma t} v & =\mathcal{F}^{-1}\left[M(\lambda) \mathcal{F}\left[e^{-\gamma t}\left(f_{0}, \Lambda_{\gamma}^{1 / 2} g, g\right)\right]\right](t)
\end{aligned}
$$

yields that

$$
\begin{aligned}
& \left\|e^{-\gamma t} \partial_{t} v\right\|_{L_{p}(\mathbb{R}, X)}+\left\|e^{-\gamma t} v\right\|_{L_{p}(\mathbb{R}, Y)} \\
& \leq C\left(\left\|e^{-\gamma t} f\right\|_{L_{p}(\mathbb{R}, X)}+\left\|e^{-\gamma t} \Lambda_{\gamma}^{1 / 2} g\right\|_{L_{p}(\mathbb{R}, X)}+\left\|e^{-\gamma t} g\right\|_{L_{p}(\mathbb{R}, Z)}\right)
\end{aligned}
$$

which is the maximal $L_{p}$ regularity theorem for problem (2.7).
Problem (2.8) is solved by $C^{0}$ analytic semigroup $T(t)$, whose generation is obtained with the help of the $\mathcal{R}$-solver. In fact, the underlysing space $\mathcal{H}$, the operator $\mathcal{A}$ and its domain $\mathcal{D}(\mathcal{A})$ are defined as follows:

$$
\mathcal{H}=X_{0}, \quad \mathcal{D}(\mathcal{A})=\{x \in Y \mid B x=0\}, \quad \mathcal{A} x=A x \text { for } x \in \mathcal{D}(\mathcal{A})
$$

Problem (2.8) is formulated by

$$
\begin{equation*}
\dot{w}-\mathcal{A} w=0 \quad(t>0),\left.\quad w\right|_{t=0}=u_{0}-\left.v\right|_{t=0} \tag{2.11}
\end{equation*}
$$

The corresponding resolvent problem to (2.11) is

$$
\begin{equation*}
\lambda \hat{w}-A \hat{w}=f, \quad B \hat{w}=0 \quad(t>0) \tag{2.12}
\end{equation*}
$$

with $f=u_{0}-\left.v\right|_{t=0}$. Since the $\mathcal{R}$ boundedness implies the boundedness, by the first estimate in (2.4) implies that for any $\lambda \in \Sigma_{\epsilon, \lambda_{0}}$ problem (2.12) admits a unique solution $\hat{w} \in Y$ possessing the estimate:

$$
|\lambda|\|\hat{w}\|_{X}+\|\hat{w}\|_{Y} \leq 2 r_{b}\|f\|_{X}
$$

Thus, there exists a $C^{0}$ analytic semigroup $\{T(t)\}_{t>0}$ such that for any $f \in X, w=T(t) f$ gives a unique solution of problem (2.12). Moreover, if $f \in(X, \mathcal{D}(\mathcal{A}))_{1-1 / p, p}$ which is an real interpolation space between $X$ and $\mathcal{D}(\mathcal{A})$, then $w$ satisfies the estimate:

$$
\left\|e^{-\gamma t} \dot{w}\right\|_{L_{p}((0, \infty), X)}+\left\|e^{-\gamma t} w\right\|_{L_{p}((0, \infty), Y)} \leq C\|f\|_{(X, Y)_{1-1 / p, p}}
$$

for any $\gamma>\lambda_{0}$, where $C$ is a constant depending solely on $\lambda_{0}$ and $\epsilon$. By the compatibility condition (2.6), $B\left(u_{0}-\left.v\right|_{t=0}\right)=B u_{0}-\left.g\right|_{t=0}=0$, and so $f=u_{0}-\left.v\right|_{t=0} \in(X, \mathcal{D}(\mathcal{A}))_{1-1 / p, p}$ provided that $u_{0} \in(X, \mathcal{D}(\mathcal{A}))_{1-1 / p, p}$. In fact, a real interpolation theorem yields that $v \in C\left([0, \infty),(X, Y)_{1-1 / p, p}\right)$ and

$$
\sup _{t \in[0, \infty)}\|v(t)\|_{(X, \mathcal{D}(\mathcal{A}))_{1-1 / p, p}} \leq C\left(\left\|e^{-\gamma t} \dot{v}\right\|_{L_{p}((0, \infty), X)}+\left\|e^{-\gamma t} v\right\|_{L_{p}((0, \infty), Y)}\right)
$$

Thus, we have

$$
\begin{aligned}
& \left\|e^{-\gamma t} \dot{w}\right\|_{L_{p}((0, \infty), X)}+\left\|e^{-\gamma t} w\right\|_{L_{p}((0, \infty), Y)} \\
& \quad \leq C\left(\left\|u_{0}\right\|_{(X, Y)_{1-1 / p, p}}+\left\|e^{-\gamma t} \dot{v}\right\|_{L_{p}((0, \infty), X)}+\left\|e^{-\gamma t} v\right\|_{L_{p}((0, \infty), Y)}\right\}
\end{aligned}
$$

Then, $u=v+w$ is a requred solution to problem (2.5).
Summing up, I have proved the following theorem.
Theorem 5. Let $1<p<\infty$ and $X, Y$ and $Z$ be three UMD Banach spaces. If $\mathcal{R}$-solver $\mathcal{M}(\lambda)$ exists for $\lambda \in \Sigma_{\epsilon, \lambda_{0}}$, then problem (2.5) admits a solution $u$ with

$$
e^{-\gamma t} u \in L_{p}((0, \infty), Y) \cap H_{p}^{1}((0, \infty), X)
$$

for any $\gamma>\lambda_{0}$ possessing the estimate:

$$
\begin{aligned}
& \left\|e^{-\gamma t} \dot{u}\right\|_{L_{p}((0, \infty), X)}+\left\|e^{-\gamma t} u\right\|_{L_{p}((0, \infty), Y)} \leq C\left(\left\|u_{0}\right\|_{(X, Y)_{1-1 / p, p}}\right. \\
& \left.\quad+\left\|e^{-\gamma t} f\right\|_{L_{p}((0, \infty), X)}+\left\|e^{-\gamma t} \Lambda_{\gamma}^{1 / 2}\left(\varphi g_{0}\right)\right\|_{L_{p}(\mathbb{R}, X)}+\left\|e^{-\gamma t} \varphi g_{0}\right\|_{L_{p}(\mathbb{R}, Z)}\right\}
\end{aligned}
$$

## 3 Framework for periodic solutions with the help of $\mathcal{R}$-solver and transference theorem

Now, let me consider periodic solutions of equations:

$$
\begin{equation*}
\dot{v}-A v=f, \quad B v=g \quad \text { for } t \in(0,2 \pi)=\mathbb{T}, \tag{3.1}
\end{equation*}
$$

where it is assumed that $f(t+2 \pi)=f(t)$ and $g(t+2 \pi)=g(t)$ for $t \in \mathbb{R}$. Let

$$
\begin{aligned}
& \hat{f}(k):=\mathcal{F}_{\mathbb{T}}[f](k)=\frac{1}{2 \pi} \int_{0}^{2 \pi} e^{-i k t} f(t) d t, \quad \mathcal{F}_{\mathbb{T}}^{-1}\left[\left(a_{k}\right)_{k \in \mathbb{Z}}\right](t):=\sum_{k \in \mathbb{Z}} e^{i k t} a_{k} \\
& L_{p, \text { per }}((0,2 \pi), X)=\left\{f(t) \in L_{p, \operatorname{loc}}(\mathbb{R}, X) \mid f(t+2 \pi)=f(t) \quad(t \in \mathbb{R})\right\}
\end{aligned}
$$

Applying Fourier transform gives that

$$
\begin{equation*}
i k \hat{v}-A \hat{v}=\hat{f}(k), \quad B \hat{v}=\hat{g}(k) \tag{3.2}
\end{equation*}
$$

Applying $\mathcal{R}$-solver $\mathcal{M}(\lambda)$ gives that

$$
\hat{v}(k)=\mathcal{M}(i k)\left(\hat{f}(k),(i k)^{1 / 2} \hat{g}(k), \hat{g}(k)\right)
$$

for $|k| \geq \lambda_{0}$, because $i k \in \Sigma_{\epsilon, \lambda_{0}}$ for $|k| \geq \lambda_{0}$. The following theorem was obtained in [2].

Theorem 6 (Either-Kyed-Shibata). Let $X, Y$ be Banach spaces and $p \in(1, \infty)$. Assume that $Y$ is reflexive. If

$$
T_{m}[f]=\mathcal{F}^{-1}[m(\xi) \mathcal{F}[f](\xi)]=\frac{1}{2 \pi} \int_{-\infty}^{\infty} e^{i \xi t} m(\xi) \mathcal{F}[f](\xi) d \xi \quad \text { for } f \text { with } \mathcal{F}[f] \in \mathcal{D}(\mathbb{R}, X)
$$

is a bounded linear operator from $L_{p}(\mathbb{R}, X)$ into $L_{p}(\mathbb{R}, Y)$, that is

$$
\left\|T_{m}[f]\right\|_{L_{p}(\mathbb{R}, Y)} \leq M_{p}\|f\|_{L_{p}(\mathbb{R}, X)}
$$

then

$$
T_{m, \mathbb{T}}[g]:=\mathcal{F}_{\mathbb{T}}^{-1}\left[\left(\left.m\right|_{\mathbb{Z}}(i k) \mathcal{F}_{\mathbb{T}}[g](i k)\right)_{k \in \mathbb{Z}}\right]=\sum_{k \in \mathbb{Z}} e^{i k t} m(k) \mathcal{F}_{\mathbb{T}}[g](k) \quad \text { for } g \in L_{p, \operatorname{per}}((0,2 \pi), X)
$$

is also a bounded linear operator from $\left.L_{p, \operatorname{per}}((0,2 \pi), X)\right)$ into $L_{p, \text { per }}((0,2 \pi), Y)$ with essentially the same bound. Namely, we have

$$
\left\|T_{m, \mathbb{T}}[g]\right\|_{L_{p}((0,2 \pi), Y)} \leq C_{p} M_{p}\|g\|_{L_{p}((0,2 \pi), X)}
$$

for some constant $C_{p}$ depending solely $p$.
Let $\varphi(\tau) \in C^{\infty}(\mathbb{R})$ which equals 1 for $|\tau| \geq \lambda_{0}+1 / 2$ and 0 for $|\tau| \leq \lambda_{0}+1 / 4$. Set

$$
v_{\varphi}=\mathcal{F}_{\mathbb{T}}^{-1}\left[\left(\varphi(k) \mathcal{M}(i k)\left(\hat{f}(i k),(i k)^{1 / 2} \hat{g}(k), \hat{g}(k)\right)\right)_{k \in \mathbb{Z}}\right]
$$

where $\hat{h}(i k)=\mathcal{F}_{\mathbb{T}}[h](k)$. And then, $v_{\varphi}$ satisfies the equations:

$$
\partial_{t} v_{\varphi}-A v_{\varphi}=\mathcal{F}^{-1}\left[(\varphi(k) \hat{f}(k))_{k \in \mathbb{Z}}\right], \quad B v_{\varphi}=\mathcal{F}^{-1}\left[(\varphi(k) \hat{g}(k))_{k \in \mathbb{Z}}\right]
$$

By the transference theorem, Theorem 6,

$$
\begin{equation*}
\left\|\partial_{t} v_{\varphi}\right\|_{L_{p}((0,2 \pi), X)}+\left\|v_{\varphi}\right\|_{\left.L_{p}((0,2 \pi), Y)\right)} \leq C\left(\|f\|_{L_{p}((0,2 \pi), X)}+\|g\|_{H_{p}^{1 / 2}((0,2 \pi), X)}+\|g\|_{L_{p}((0,2 \pi), Z)}\right) \tag{3.3}
\end{equation*}
$$

A solution $v$ of equations (4.29) is given by

$$
\begin{equation*}
v=\sum_{|k| \leq \lambda_{0}+1 / 2} e^{i k t} v_{k}+v_{\varphi} \tag{3.4}
\end{equation*}
$$

where $v_{k}$ are solutions of the equations:

$$
\begin{equation*}
i k v_{k}-A v_{k}=\hat{f}(k), \quad B v_{k}=\hat{g}(k) \tag{3.5}
\end{equation*}
$$

The part, $v_{\varphi}$, of $v$ in (3.4) is called the high frequency part, and the estimate (3.3) is the maximal $L_{p}$ regularity of the high frequency part.

## 4 One phase problem for the Navier-Stokes equations

The material here is taken from my joint paper [1] with Thomas Eiter and Mads Kyed. Free boundary problem for the Navier-Stokes equations is formulated as follows: Let $\Omega_{t}$ be a time dependent domain in the $N$-dimensional Euclidean space $\mathbb{R}^{N}(N \geq 2)$, which is unknown. Let $\Gamma_{t}$ be the boundary of $\Omega_{t}$ and $\mathbf{n}_{t}$ the unit outer normal to $\Gamma_{t}$. It is asssumed that $\Omega_{t}$ is occupied by some incompressible viscous fluid of unit mass density whose viscosity coefficient is a positive constant $\mu$. Let $\mathbf{u}={ }^{\top}\left(u_{1}(x, t), \ldots, u_{N}(x, t)\right)$ be
the velocity field and $\mathfrak{p}=\mathfrak{p}(x, t)$ the pressure field and then $\mathbf{u}$ and $\mathfrak{p}$ satisfies the Navier-Stokes equations in $\Omega_{t}$ with free boundary condition as follows:

$$
\left\{\begin{array}{cl}
\partial_{t} \mathbf{u}+\mathbf{u} \cdot \nabla \mathbf{u}-\operatorname{Div}(\mu \mathbf{D}(\mathbf{u})-\mathfrak{p I})=\mathbf{f} & \text { in } \Omega_{t}  \tag{4.1}\\
\operatorname{div} \mathbf{u}=0 & \text { in } \Omega_{t} \\
(\mu \mathbf{D}(\mathbf{u})-\mathfrak{p I}) \mathbf{n}_{t}=\sigma H\left(\Gamma_{t}\right) \mathbf{n}_{t} & \text { on } \Gamma_{t} \\
V_{\Gamma_{t}}=\mathbf{u} \cdot \mathbf{n}_{t} & \text { on } \Gamma_{t}
\end{array}\right.
$$

for $t \in(0,2 \pi)$. Here, $\mathbf{f}=\mathbf{f}(x, t)$ is a prescribed $2 \pi$ time periodic external force; $H\left(\Gamma_{t}\right)$ denotes the $N-1$ fold mean curvature of $\Gamma_{t}$ which is given by $H\left(\Gamma_{t}\right) \mathbf{n}_{t}=\Delta_{\Gamma_{t}} x$ for $x \in \Gamma_{t}$, where $\Delta_{\Gamma_{t}}$ is the Laplace-Beltrami operator on $\Gamma_{t} ; V_{\Gamma_{t}}$ the evolution speed of $\Gamma_{t}$ along $\mathbf{n}_{t} ; \sigma$ a positive constant representing the surface tension coefficient; $\mathbf{D}(\mathbf{u})$ the doubled deformation tensor given by $\mathbf{D}(\mathbf{u})=\nabla \mathbf{u}+{ }^{\top} \nabla \mathbf{u}$; and $\mathbf{I}$ the $N \times N$ identity matrix. For any $N \times N$ matrix of functions $\mathbf{K}$ whose $(i, j)^{\text {th }}$ component is $K_{i j}$, Div $K$ denotes an $N$-vector whose $i^{\text {th }}$ component is $\sum_{j=1}^{n} \partial_{j} K_{i j}$ and for any $N$-vector of functions $\mathbf{v}={ }^{\top}\left(v_{1}, \ldots, v_{N}\right)$, $\mathbf{v} \cdot \nabla \mathbf{v}$ denotes an $N$ vector of functions whose $i^{\text {th }}$ component is $\sum_{j=1}^{N} v_{j} \partial_{j} v_{i}$, where $\partial_{j}=\partial / \partial x_{j}$.

Our problem is to find $\Omega_{t}, \Gamma_{t}, \mathbf{u}$ and $\mathfrak{p}$ satisfying the periodic condition:

$$
\begin{equation*}
\Omega_{t}=\Omega_{t+2 \pi}, \quad \Gamma_{t}=\Gamma_{t+2 \pi}, \quad \mathbf{u}(x, t)=\mathbf{u}(x, t+2 \pi), \quad \mathfrak{p}(x, t)=\mathfrak{p}(x, t+2 \pi) \tag{4.2}
\end{equation*}
$$

for any $t \in \mathbb{R}$.

### 4.1 Assumptions

Let $\mathbf{p}_{i}=\mathbf{e}_{i}=^{\top}(0, \ldots, 0, \stackrel{\mathrm{i}-\text { th }}{1}, 0, \ldots, 0)$ for $i=1, \ldots, N$ and $\mathbf{p}_{\ell}(\ell=N+1, \ldots, M)$ be one of $x_{i} \mathbf{e}_{j}-x_{j} \mathbf{e}_{i}$ $(1 \leq i, j \leq N)$. It is known that an $N$-vector of functions, $\mathbf{d}$, satisfies $\mathbf{D}(\mathbf{d})=0$ if and only if $\mathbf{d}$ is represented as a linear combination of $\mathbf{p}_{i}(i=1, \ldots, M)$. The unknown domain $\Omega_{t}$ will be constructed such that the following three conditions are satisfied:

$$
\begin{gather*}
\operatorname{det}\left(\int_{0}^{2 \pi}\left(\mathbf{p}_{\ell}, \mathbf{p}_{m}\right)_{\Omega_{t}} d t\right)_{\ell, m=1, \ldots, M} \neq 0  \tag{4.3}\\
\int_{0}^{2 \pi}\left(\frac{1}{\left|\Omega_{t}\right|} \int_{\Omega_{t}} x d x\right) d t=0  \tag{4.4}\\
\left|\Omega_{t}\right|=\left|B_{R}\right| \quad \text { for any } t \in(0,2 \pi) \tag{4.5}
\end{gather*}
$$

In what follows, the following symbols will be used:

$$
\begin{aligned}
H_{p, \text { per }}^{1}((0,2 \pi), X) & =\left\{f(\cdot, t) \in L_{p . \text { loc }}(\mathbb{R}, X) \mid \dot{f} \in L_{p, \text { per }}((0,2 \pi), X)\right\} \\
H_{p, \text { per }}^{1 / 2}((0,2 \pi), X) & =\left\{f(\cdot, t) \in L_{p . \text { loc }}(\mathbb{R}, X) \mid \mathcal{F}_{\mathbb{T}}^{-1}\left[\left(\left(1+k^{2}\right)^{1 / 4} \hat{f}(k)\right)_{k \in \mathbb{Z}}\right] \in L_{p, \text { per }}((0,2 \pi), X)\right\} ; \\
\|f\|_{L_{p}((0,2 \pi), X)} & :=\left(\int_{0}^{2 \pi}\|f(t)\|_{X}^{p} d t\right)^{1 / p}<\infty ; \\
\|f\|_{H_{p}^{1 / 2}((0,2 \pi), X)} & :=\left\|\mathcal{F}_{\mathbb{T}}^{-1}\left[\left(\left(1+k^{2}\right)^{1 / 4} \hat{f}(k)\right)_{k \in \mathbb{Z}}\right]\right\|_{L_{p}((0,2 \pi), X)} ; \\
(f, g)_{G} & =\int_{G} f(x) \cdot \overline{g(x)} d x, \quad(f, g)_{\partial G}=\int_{\partial G} f(x) \overline{g(x)} d \sigma
\end{aligned}
$$

Let $\Omega_{t}, \mathbf{u}$ and $\mathfrak{p}$ satisfy equations (4.1) and periodic condition (4.2), and then the divergence theorem of Gauss implies that

$$
\begin{align*}
& \left((\mu \mathbf{D}(\mathbf{u})-\mathfrak{p I}) \mathbf{n}_{t}, \mathbf{e}_{i}\right)_{\Gamma_{t}}=\sigma\left(\Delta_{\Gamma_{t}} x, \mathbf{e}_{i}\right)_{\Gamma_{t}}=-\sigma\left(\nabla_{\Gamma_{t}} x, \nabla_{\Gamma_{t}} \mathbf{e}_{i}\right)_{\Gamma_{t}}=0 ; \\
& \left((\mu \mathbf{D}(\mathbf{u})-\mathfrak{p I}) \mathbf{n}_{t}, x_{i} \mathbf{e}_{j}-x_{j} \mathbf{e}_{i}\right)_{\Gamma_{t}}=\sigma\left(\Delta_{\Gamma_{t}} x, x_{i} \mathbf{e}_{j}-x_{j} \mathbf{e}_{i}\right)_{\Gamma_{t}}  \tag{4.6}\\
& \quad=-\sigma\left(\nabla_{\Gamma_{t}} x_{j}, \nabla_{\Gamma_{t}} x_{i}\right)_{\Gamma_{t}}+\sigma\left(\nabla_{\Gamma_{t}} x_{i}, \nabla_{\Gamma_{t}} x_{j}\right)_{\Gamma_{t}}=0
\end{align*}
$$

Since

$$
\frac{d}{d t}\left(\mathbf{u}, \mathbf{p}_{\ell}\right)_{\Omega_{t}}=\left(\partial_{t} \mathbf{u}+(\mathbf{u} \cdot \nabla) \mathbf{u}, \mathbf{p}_{\ell}\right)_{\Omega_{t}}=\left(\operatorname{Div}(\mu \mathbf{D}(\mathbf{u})-\mathfrak{p I}), \mathbf{p}_{\ell}\right)_{\Omega_{t}}+\left(\mathbf{f}, \mathbf{p}_{\ell}\right)_{\Omega_{t}}
$$

as follows from the first equation in (4.1) and $\operatorname{div} \mathbf{u}=0$, it follows from (4.6) that

$$
\begin{equation*}
\frac{d}{d t}\left(\mathbf{u}, \mathbf{p}_{\ell}\right)_{\Omega_{t}}=\left(\mathbf{f}, \mathbf{p}_{\ell}\right)_{\Omega_{t}} \tag{4.7}
\end{equation*}
$$

Assumption on $\mathbf{f}$. There exists a domain $D \subset \Omega_{t}$ such that $\operatorname{supp} \mathbf{f}(x, t) \subset D$ for any $t \in \mathbb{R}$.
Thus, the periodic condition (4.2) together with (4.7) yields that

$$
\begin{equation*}
\int_{0}^{2 \pi}\left(\int_{D} \mathbf{f}(x, \cdot) \cdot \mathbf{p}_{\ell}(x) d x\right) d t=0 \quad \text { for } \ell=1, \ldots, M \tag{4.8}
\end{equation*}
$$

Instead of problem (4.2), we consider the following equations:

$$
\begin{cases}\partial_{t} \mathbf{u}+\mathbf{u} \cdot \nabla \mathbf{u}-\operatorname{Div}(\mu \mathbf{D}(\mathbf{u})-\mathfrak{p I})+\sum_{k=1}^{M} \int_{0}^{2 \pi}\left(\mathbf{u}(\cdot, t), \mathbf{p}_{k}\right)_{\Omega_{t}} d t \mathbf{p}_{k}=\mathbf{f} & \text { in } \Omega_{t}  \tag{4.9}\\ \quad \operatorname{div} \mathbf{u}=0 & \text { in } \Omega_{t} \\ (\mu \mathbf{D}(\mathbf{u})-\mathfrak{p I}) \mathbf{n}_{t}=\sigma H\left(\Gamma_{t}\right) \mathbf{n}_{t} & \text { on } \Gamma_{t} \\ \quad V_{\Gamma_{t}}=\mathbf{u} \cdot \mathbf{n}_{t} & \text { on } \Gamma_{t}\end{cases}
$$

for $t \in(0,2 \pi)$. In fact, if $\Omega_{t}, \mathbf{u}$ and $\mathfrak{p}$ satisfy equations (4.9), the assumption (4.3), and the periodic condition (4.2), then by (4.8) we have

$$
\left.\left(\mathbf{f}, \mathbf{p}_{\ell}\right)_{\Omega_{t}}=\frac{d}{d t}(\mathbf{u} \cdot, t), \mathbf{p}_{\ell}\right)_{\Omega_{t}}+\sum_{k=1}^{M} \int_{0}^{2 \pi}\left(\mathbf{u}(\cdot, t), \mathbf{p}_{k}\right)_{\Omega_{t}} d t\left(\mathbf{p}_{k}, \mathbf{p}_{\ell}\right)_{\Omega_{t}}
$$

Integrating this formula on $(0,2 \pi)$ and using the periodicity and the assumption on $\mathbf{f},(4.8)$, gives

$$
\sum_{k=1}^{M} \int_{0}^{2 \pi}\left(\mathbf{u}(\cdot, t), \mathbf{p}_{k}\right)_{\Omega_{t}} d t \int_{0}^{2 \pi}\left(\mathbf{p}_{k}, \mathbf{p}_{\ell}\right)_{\Omega_{t}} d t=0
$$

which, combined with (4.3), yields that

$$
\begin{equation*}
\int_{0}^{2 \pi}\left(\mathbf{u}(\cdot, t), \mathbf{p}_{k}\right)_{\Omega_{t}} d t=0 \tag{4.10}
\end{equation*}
$$

Thus, $\Omega_{t}, \mathbf{u}$ and $\mathfrak{p}$ satisfy the first equation in (4.1).

### 4.2 Hanzawa transform

Since $\Omega_{t}$ is unknown, the problem should be formulated in a fixed domain. For this purpose, the Hanzawa transform is used. Let $\xi(t)$ be the barycenter point of $\Omega_{t}$ defined by setting

$$
\begin{equation*}
\xi(t)=\frac{1}{\left|B_{R}\right|} \int_{\Omega_{t}} x d x \tag{4.11}
\end{equation*}
$$

where the fact that $\left|\Omega_{t}\right|=\left|B_{R}\right|$ has been used, which follows from the assumption (4.5). From the Reynolds transport theorem and div $\mathbf{u}=0$ it follows that

$$
\begin{equation*}
\frac{d}{d t} \xi(t)=\frac{1}{\left|B_{R}\right|} \int_{\Omega_{t}}\left(\partial_{t} x+\mathbf{u} \cdot \nabla x\right) d x=\frac{1}{\left|B_{R}\right|} \int_{\Omega_{t}} \mathbf{u}(x, t) d x, \quad \xi^{\prime \prime}(t)=\frac{1}{\left|B_{R}\right|} \int_{\Omega_{t}} \mathbf{f}(x, t) d x \tag{4.12}
\end{equation*}
$$

Let $\rho(y, t)$ be an unknown periodic function with period $2 \pi$ such that

$$
\Gamma_{t}=\left\{x=y+R^{-1} \rho(y, t) y+\xi(t) \mid y \in S_{R}\right\}
$$

where $S_{R}=\left\{x \in \mathbb{R}^{N}| | x \mid=R\right\}$ and $R^{-1} y$ is the unit outer normal to $S_{R}$ for $y \in S_{R}$. Let $H_{\rho}$ be a suitable extension of $\rho$ to $\mathbb{R}^{N}$ such that

$$
\begin{aligned}
&\left\|H_{\rho}\right\|_{H_{q}^{k}\left(B_{R}\right)} \leq C\|\rho\|_{W_{q}^{k-1 / q}\left(S_{R}\right)} \quad \text { for } k=1,2,3, \\
&\left\|\partial_{t} H_{\rho}\right\|_{H_{q}^{k}\left(B_{R}\right)} \leq C\left\|\partial_{t} \rho\right\|_{W_{q}^{k-1 / q}\left(S_{R}\right)} \quad \text { for } k=1,2 .
\end{aligned}
$$

Let

$$
\begin{align*}
\Omega_{t} & =\left\{x=y+R^{-1} H_{\rho}(y, t) y+\xi(t) \mid y \in B_{R}\right\},  \tag{4.13}\\
\Gamma_{t} & =\left\{x=y+R^{-1} \rho(y, t) y+\xi(t) \mid y \in S_{R}\right\} .
\end{align*}
$$

Let $J(t)$ be the Jacobian of the transformation: $x=\Phi(y, t)=y+R^{-1} H_{\rho}(y, t) y+\xi(t)$. Assume that

$$
\begin{equation*}
\sup _{t \in(0,2 \pi)}\left\|H_{\rho}(\cdot, t)\right\|_{H_{\infty}^{1}\left(B_{R}\right)} \leq \delta \tag{4.14}
\end{equation*}
$$

with some small constant $\delta>0$, which is chosen so small that the map $x=\Phi(y, t)$ is injective for any $t \in(0,2 \pi)$, and so the inverse map $y=\Phi^{-1}(x, t)$ exists and has the same regularity property as that $\Phi$ has.

### 4.3 Kinematic equations

Let $\mathbf{u}(x, t)$ and $\mathfrak{p}(x, t)$ satisfy equations (4.1), and let $\mathbf{v}(y, t)=\mathbf{u}(\Phi(y, t), t)$ and $\mathfrak{q}(y, t)=\mathfrak{p}(\Phi(y, t), t)$. An equation for $\mathbf{v}$ and $\rho$ is derived from the kinematic condition: $V_{\Gamma_{t}}=\mathbf{u} \cdot \mathbf{n}_{t}$ on $\Gamma_{t}$. From the fact that $\Gamma_{t}$ is represented by $x=y+R^{-1} \rho(y, t) y+\xi(t)$ it follows that

$$
\begin{equation*}
V_{\Gamma_{t}}=\frac{\partial x}{\partial t} \cdot \mathbf{n}_{t}=\left(\frac{\partial \rho}{\partial t} \mathbf{n}+\xi^{\prime}(t)\right) \cdot \mathbf{n}_{t} \tag{4.15}
\end{equation*}
$$

where $\mathbf{n}=R^{-1} y$. To represent $\xi^{\prime}(t)$, let me represent the Jacobian, $J(t)$, of the map $x=\Phi(y, t)$ as $J(t)=1+J_{0}(t)$ with

$$
J_{0}(t)=\operatorname{det}\left(\delta_{i j}+R^{-1} \frac{\partial}{\partial y_{i}}\left(H_{\rho}(y, t) y_{j}\right)\right)_{i, j=1, \ldots, N}-1
$$

Thus,

$$
\xi^{\prime}(t)=\frac{1}{\left|B_{R}\right|} \int_{\Omega_{t}} \mathbf{u} d x=\frac{1}{\left|B_{R}\right|} \int_{B_{R}} \mathbf{v}(y, t) d y+\frac{1}{\left|B_{R}\right|} \int_{B_{R}} \mathbf{v}(y, t) J_{0}(t) d y
$$

which, combined with (4.16) and the kinematic condition: $V_{\Gamma_{t}}=\mathbf{v} \cdot \mathbf{n}_{t}$, yields that

$$
\begin{equation*}
\partial_{t} \rho-\left(\mathbf{v}-\frac{1}{\left|B_{R}\right|} \int_{B_{R}} \mathbf{v}(y, t) d y\right)=d(\mathbf{v}, \rho) \tag{4.16}
\end{equation*}
$$

with

$$
\begin{equation*}
d(\mathbf{v}, \rho)=\frac{1}{\left|B_{R}\right|} \int_{B_{R}} \mathbf{v}(y, t) J_{0}(t) d y+\frac{\partial \rho}{\partial t} \mathbf{n} \cdot\left(\mathbf{n}-\mathbf{n}_{t}\right)+\mathbf{v} \cdot\left(\mathbf{n}_{t}-\mathbf{n}\right) \tag{4.17}
\end{equation*}
$$

### 4.4 Mass conservation and Barycenter

The the case where $\Omega_{t}$ is close to $B_{R}$ is considerd below, and so $\Delta_{\Gamma_{t}}$ is a small perturbation from $\Delta_{S_{R}}$, where $\Delta_{S_{R}}$ is the Laplace-Beltrami operator on $S_{R}$. Thus,

$$
<H\left(\Gamma_{t}\right) \mathbf{n}_{t}, \mathbf{n}_{t}>=\left(\Delta_{S_{R}}+(N-1) / R^{2}\right) \rho-(N-1) / R+\text { nonlinear terms. }
$$

Here, $-(N-1) / R^{2}$ is the first eigen-value of the Laplace-Beltrami operator $\Delta_{S_{R}}$ on $S_{R}$ with eigenfunctions $y_{j} / R$ for $y=\left(y_{1}, \ldots, y_{N}\right) \in S_{R}$. To avoid the zero and first eigen-values of $\Delta_{S_{R}}$ in this linear analysis, the following observation is useful: Since $\Gamma_{t}=\partial \Omega_{t}=\left\{x=y+R^{-1} \rho(y, t) y+\xi(t) \mid y \in S_{R}\right\}$,

$$
\begin{aligned}
\left|B_{R}\right| & =\left|\Omega_{t}\right|=\int_{S_{R}}\left(\int_{0}^{R+\rho(\omega, t)} r^{N-1} d r\right) d \omega=\frac{1}{N} \int_{S_{R}}(R+\rho(\omega))^{N} d \omega \\
& =\left|B_{R}\right|+\int_{S_{R}} \rho d \omega+\sum_{k=2}^{N} \frac{{ }_{N} C_{k}}{N} \int_{S_{R}} \rho^{k} d \omega=0
\end{aligned}
$$

and so

$$
\begin{equation*}
\int_{S_{R}} \rho d \omega+\sum_{k=2}^{N} \frac{{ }_{N} C_{k}}{N} \int_{S_{R}} \rho^{k} d \omega=0 \tag{4.18}
\end{equation*}
$$

where $d \omega$ denotes the surface element of $S_{R}$. The relations $\Gamma_{t}=\partial \Omega_{t}=\left\{x=y+R^{-1} \rho(y, t) y+\xi(t) \mid y \in\right.$ $\left.S_{R}\right\}$ and $\xi(t)=\frac{1}{\left|B_{R}\right|} \int_{\Omega_{t}} x d x$ gives that

$$
\begin{aligned}
0 & =\frac{1}{\left|B_{R}\right|} \int_{\Omega_{t}}(x-\xi(t)) d x=\frac{1}{\left|B_{R}\right|} \int_{S_{R}}\left(\int_{0}^{R+\rho} r^{N} \omega d r\right) d \omega \\
& =\frac{1}{\left|B_{R}\right|} \frac{1}{N+1} \int_{S_{R}}(R+\rho)^{N+1} \omega d \omega \\
& =\frac{1}{\left|B_{R}\right|}\left(\int_{S_{R}} \rho \omega d \omega+\sum_{k=2}^{N+1} \frac{N+1}{N+1} \int_{S_{R}} \rho^{k} \omega d \omega\right)
\end{aligned}
$$

from which it follows that

$$
\begin{equation*}
\int_{S_{R}} \rho \omega_{j} d \omega+\sum_{k=2}^{N+1} \sum_{k=2}^{N+1} \frac{N+1 C_{k}}{N+1} \int_{S_{R}} \rho^{k} \omega_{j} d \omega=0 \tag{4.19}
\end{equation*}
$$

for $j=1, \ldots, N$.

### 4.5 New kinematic equation

Using these two formulas (4.18) and (4.19), one can see that the kinematic equation is equivalent to equation:

$$
\begin{equation*}
\partial_{t} \rho+\int_{S_{R}} \rho d \omega+\sum_{k=1}^{N}\left(\int_{S_{R}} \rho \omega_{k} d \omega\right) y_{k}-\left(\mathbf{v}-\frac{1}{\left|B_{R}\right|} \int_{B_{R}} \mathbf{v} d y\right) \cdot \mathbf{n}=\tilde{d}(\mathbf{v}, \rho) \tag{4.20}
\end{equation*}
$$

on $S_{R} \times(0,2 \pi)$ with

$$
\begin{equation*}
\tilde{d}(\mathbf{v}, \rho)=d(\mathbf{v}, \rho)-\sum_{k=2}^{N} \frac{{ }_{N} C_{k}}{N} \int_{S_{R}} \rho^{k} d \omega-\sum_{k=2}^{N+1} \frac{N+1}{N+1}\left(\int_{S_{R}} \rho^{k} \omega d \omega\right) y_{k} \tag{4.21}
\end{equation*}
$$

### 4.6 Linearization Principle

To prove the existence of ( $\Omega_{t}, \mathbf{u}, \mathfrak{p}$ ) satisfying (4.1), it is enough to prove the existence of periodic solutions to the following equations:

$$
\begin{cases}\partial_{t} \mathbf{v}+\mathcal{L} \mathbf{v}_{S}-\operatorname{Div}(\mu(\mathbf{D}(\mathbf{v})-\mathfrak{q} \mathbf{I})=\mathbf{G}+\mathbf{F}(\mathbf{v}, \rho) & \text { in } B_{R} \times(0,2 \pi)  \tag{4.22}\\ \operatorname{div} \mathbf{v}=g(\mathbf{v}, \rho)=\operatorname{div} \mathbf{g}(\mathbf{v}, \rho) & \text { in } B_{R} \times(0,2 \pi) \\ \partial_{t} \rho+\mathcal{M} \rho-\mathcal{A} \mathbf{v} \cdot \mathbf{n}=\tilde{d}(\mathbf{v}, \rho) & \text { on } S_{R} \times(0,2 \pi) \\ (\mu \mathbf{D}(\mathbf{v})-\mathfrak{q}) \mathbf{n}-\left(\mathcal{B}_{R} \rho\right) \mathbf{n}=\mathbf{h}(\mathbf{v}, \rho) & \text { on } S_{R} \times(0,2 \pi)\end{cases}
$$

where $\mathbf{G}(y, t)=\nabla \Phi(y, t) \mathbf{f}(\Phi(y, t), t), \mathbf{F}(\mathbf{v}, \rho), g(\mathbf{v}, \rho), \mathbf{g}(\mathbf{v}, \rho)$, and $\mathbf{h}(\mathbf{v}, \rho)$ are nonlinear terms, and we have set

$$
\begin{align*}
\mathcal{L} \mathbf{v}_{S} & =2 \pi \sum_{k=1}^{M}\left(\mathbf{v}_{S}, \mathbf{p}_{k}\right)_{\mathbb{T}} \mathbf{p}_{k}, \quad \mathbf{v}_{S}=\frac{1}{2 \pi} \int_{0}^{2 \pi} \mathbf{v}(\cdot, s) d s \\
\mathcal{A} \mathbf{v} & =\mathbf{v}-\frac{1}{\left|B_{R}\right|} \int_{B_{R}} \mathbf{v} d y ; \quad \mathcal{M} \rho=\int_{S_{R}} \rho d \omega+\sum_{k=1}^{N}\left(\int_{S_{R}} \rho \omega_{k} d \omega\right) y_{k} ;  \tag{4.23}\\
\mathcal{B}_{R} \rho & =\left(\Delta_{S_{R}}+\frac{N-1}{R^{2}}\right) \rho=R^{-2}\left(\Delta_{S_{1}}+(N-1)\right) \rho
\end{align*}
$$

where $\Delta_{S_{1}}$ is the Laplace-Beltrami operator on the unit sphere $S_{1}$.

### 4.7 Main Result

Theorem 7. Let $1<p, q<\infty$ and $2 / p+N / q<1$. Let $D$ be a domain $\subset B_{R}=\left\{x \in \mathbb{R}^{N}| | x \mid<R\right\}$. Assume that

- $\mathbf{f} \in L_{p, \text { per }}\left((0,2 \pi), L_{q}(D)^{N}\right)$ and $\operatorname{supp} \mathbf{f}(\cdot, t) \subset D$ for any $t \in(0,2 \pi)$,
- 

$$
\begin{equation*}
\int_{0}^{2 \pi}\left(\mathbf{f}(\cdot, t), \mathbf{p}_{\ell}\right)_{D} d t=0 \quad \text { for } \ell=1, \ldots, M \tag{4.24}
\end{equation*}
$$

- there exists a small $\epsilon>0$ such that $\|\mathbf{f}\|_{L_{p}\left((0,2 \pi), L_{q}(D)^{N}\right)} \leq \epsilon$.

Then, there exist $\mathbf{v}(y, t), \mathfrak{q}(y, t)$, and $\rho(y, t)$ with

$$
\begin{align*}
& \mathbf{v} \in L_{p, \mathrm{per}}\left((0,2 \pi), H_{q}^{2}\left(B_{R}\right)^{N}\right) \cap H_{p, \text { per }}^{1}\left((0,2 \pi), L_{q}\left(B_{R}\right)^{N}\right), \\
& \mathfrak{q} \in L_{p, \mathrm{per}}\left((0,2 \pi), H_{q}^{1}\left(B_{R}\right)\right)  \tag{4.25}\\
& \rho \in L_{p, \mathrm{per}}\left((0,2 \pi), W_{q}^{3-1 / q}\left(B_{R}\right)^{N}\right) \cap H_{p, \text { per }}^{1}\left((0,2 \pi), W_{q}^{2-1 / q}\left(S_{R}\right)\right),
\end{align*}
$$

such that the correspondence: $x=\Phi(y, t):=y+R^{-1} H_{\rho}(y, t) y+\xi(t)$ is an injective map defined on $B_{R}$ and

$$
\begin{gathered}
\Omega_{t}=\left\{x=\Phi(y, t) \mid y \in B_{R}\right\}, \quad \Gamma_{t}=\left\{x=y+R^{-1} \rho(y, t) y+\xi(t) \mid y \in S_{R}\right\} \\
\mathbf{u}(x, t)=\mathbf{v}\left(\Phi^{-1}(x, t), t\right), \quad \mathfrak{p}(x, t)=\mathfrak{q}\left(\Phi^{-1}(x, t), t\right)
\end{gathered}
$$

where $\Phi^{-1}(x, t)$ is the inverse map of the correspondence: $x=\Phi(y, t)$ for any $t \in(0,2 \pi)$, are unique solutions of equations (4.1) satisfying the periodic condition (4.2), where $\xi(t)$ is a $2 \pi$ periodic function which satisfies the equation:

$$
\xi(t)=\frac{1}{\left|\Omega_{t}\right|} \int_{\Omega_{t}} x d x
$$

Moreover, $\mathbf{v}$ and $\rho$ satisfy the estimate:

$$
\begin{align*}
& \|\mathbf{v}\|_{L_{p}\left((0,2 \pi), H_{q}^{2}\left(B_{R}\right)\right)}+\left\|\partial_{t} \mathbf{v}\right\|_{L_{p}\left((0,2 \pi), L_{q}\left(B_{R}\right)\right)} \\
& \quad+\|\rho\|_{L_{p}\left((0,2 \pi), W_{q}^{3-1 / q}\left(S_{R}\right)\right)}+\left\|\partial_{t} \rho\right\|_{L_{p}\left((0,2 \pi), W_{q}^{2-1 / q}\left(S_{R}\right)\right)}+\left\|\partial_{t} \rho\right\|_{L_{\infty}\left((0,2 \pi), W_{q}^{1-1 / q}\left(S_{R}\right)\right)} \leq C \epsilon \tag{4.26}
\end{align*}
$$

for some constant $C$ independent of $\epsilon$.

### 4.8 Linearized equations

The linearized equations for problem (4.22) are the set of the following equations:

$$
\begin{cases}\partial_{t} \mathbf{v}+\mathcal{L} \mathbf{v}_{S}-\operatorname{Div}(\mu(\mathbf{D}(\mathbf{v})-\mathfrak{q} \mathbf{I})=\mathbf{f} & \text { in } B_{R} \times(0,2 \pi)  \tag{4.27}\\ \operatorname{div} \mathbf{v}=g=\operatorname{div} \mathbf{g} & \text { in } B_{R} \times(0,2 \pi) \\ \partial_{t} \rho+\mathcal{M} \rho-\mathcal{A} \mathbf{v} \cdot \mathbf{n}=d & \text { on } S_{R} \times(0,2 \pi) \\ (\mu \mathbf{D}(\mathbf{v})-\mathfrak{q}) \mathbf{n}-\left(\mathcal{B}_{R} \rho\right) \mathbf{n}=\mathbf{h} & \text { on } S_{R} \times(0,2 \pi)\end{cases}
$$

The following theorem is the unique existence of periodic solutions of problem (4.27).
Theorem 8. Let $1<p, q<\infty$. Then, for any

$$
\begin{aligned}
& \mathbf{f} \in L_{p, \text { per }}\left((0,2 \pi), L_{q}\left(B_{R}\right)^{N}\right), \\
& g \in L_{p, \text { per }}\left((0,2 \pi), H_{q}^{1}\left(B_{R}\right)\right) \cap H_{p, \text { per }}^{1 / 2}\left((0,2 \pi), L_{q}\left(B_{R}\right)\right), \\
& \mathbf{g} \in H_{p, \text { per }}^{1}\left((0,2 \pi), L_{q}\left(B_{R}\right)^{N}\right), \quad d \in L_{p, \text { per }}\left((0,2 \pi), W_{q}^{2-1 / q}\left(S_{R}\right)\right), \\
& \mathbf{h} \in L_{p, \text { per }}\left((0,2 \pi), H_{q}^{1}\left(B_{R}\right)^{N}\right) \cap H_{p, \text { per }}^{1 / 2}\left((0,2 \pi), L_{q}\left(B_{R}\right)^{N}\right),
\end{aligned}
$$

problem (4.27) admits unique solutions $\mathbf{v}, \mathfrak{q}$, and $\rho$ with

$$
\begin{aligned}
\mathbf{v} & \in L_{p, \text { per }}\left((0,2 \pi), H_{q}^{2}\left(B_{R}\right)^{N}\right) \cap H_{p, \text { per }}^{1}\left((0,2 \pi), L_{q}\left(B_{R}\right)^{N}\right), \\
\nabla \mathfrak{q} & \in L_{p, \text { per }}\left((0,2 \pi), L_{q}\left(B_{R}\right)^{N}\right), \\
\rho & \in L_{p, \text { per }}\left((0,2 \pi), W_{q}^{3-1 / q}\left(S_{R}\right)\right) \cap H_{p, \text { per }}^{1}\left((0,2 \pi), W_{q}^{2-1 / q}\left(S_{R}\right)\right)
\end{aligned}
$$

possessing the estimate:

$$
\begin{aligned}
& \|\mathbf{v}\|_{L_{p}\left((0,2 \pi), H_{q}^{2}\left(B_{R}\right)\right)}+\left\|\partial_{t} \mathbf{v}\right\|_{L_{p}\left((0,2 \pi), L_{q}\left(B_{R}\right)\right)}+\|\nabla \mathfrak{q}\|_{L_{p}\left((0,2 \pi), L_{q}\left(B_{R}\right)\right)} \\
& \quad+\|\rho\|_{L_{p}\left((0,2 \pi), W_{q}^{3-1 / q}\left(S_{R}\right)\right)}+\left\|\partial_{t} \rho\right\|_{L_{p}\left((0,2 \pi), W_{q}^{2-1 / q}\left(S_{R}\right)\right)} \\
& \quad \leq C\left\{\|\mathbf{f}\|_{L_{p}\left((0,2 \pi), L_{q}\left(B_{R}\right)\right)}+\|d\|_{L_{p}\left((0,2 \pi), W_{q}^{2-1 / q}\left(S_{R}\right)\right)}\right. \\
& \left.\quad+\|\mathbf{g}\|_{H_{p}^{1}\left((0,2 \pi), L_{q}\left(B_{R}\right)\right)}+\|(g, \mathbf{h})\|_{H_{p}^{1 / 2}\left((0,2 \pi), L_{q}\left(B_{R}\right)\right)}+\|(g, \mathbf{h})\|_{L_{p}\left((0,2 \pi), H_{q}^{1}\left(B_{R}\right)\right)}\right\} .
\end{aligned}
$$

In what follows, I will give an idea how to prove Theorem 8.

## $4.9 \mathcal{R}$-solver and High frequency part

For any periodic function, $f$, the stationary part $f_{S}$ and oscillatory part $f_{\text {per }}$ are defined by setting

$$
f_{S}=\frac{1}{2 \pi} \int_{0}^{2 \pi} f(\cdot, s) d s, \quad f_{\mathrm{per}}(\cdot, t)=f(\cdot, t)-f_{S}(\cdot)
$$

And then, problem (4.27) is divided as follows:

$$
\begin{cases}\mathcal{L} \mathbf{v}_{S}-\operatorname{Div}\left(\mu\left(\mathbf{D}\left(\mathbf{v}_{S}\right)-\mathfrak{q}_{S} \mathbf{I}\right)=\mathbf{f}_{S}\right. & \text { in } B_{R}  \tag{4.28}\\ \operatorname{div} \mathbf{v}_{S}=g_{S}=\operatorname{div} \mathbf{g}_{S} & \text { in } B_{R} \\ \mathcal{M} \rho_{S}-\mathcal{A} \mathbf{v}_{S} \cdot \mathbf{n}=d_{S} & \text { on } S_{R} \times(0,2 \pi) \\ \left(\mu \mathbf{D}\left(\mathbf{v}_{S}\right)-\mathfrak{q}_{S}\right) \mathbf{n}-\left(\mathcal{B}_{R} \rho_{S}\right) \mathbf{n}=\mathbf{h}(\mathbf{v}, \rho)_{S} & \text { on } S_{R} \times(0,2 \pi)\end{cases}
$$

and

$$
\begin{cases}\partial_{t} \mathbf{v}_{\text {per }}-\operatorname{Div}\left(\mu\left(\mathbf{D}\left(\mathbf{v}_{\text {per }}\right)-\mathfrak{q}_{\text {per }} \mathbf{I}\right)=\mathbf{f}_{\text {per }}\right. & \text { in } B_{R} \times(0,2 \pi),  \tag{4.29}\\ \operatorname{div} \mathbf{v}_{\text {per }}=g_{\text {per }}=\operatorname{div} \mathbf{g}_{\text {per }} & \text { in } B_{R} \times(0,2 \pi), \\ \partial_{t} \rho_{\text {per }}+\mathcal{M} \rho_{\text {per }}-\mathcal{A} \mathbf{v}_{\text {per }} \cdot \mathbf{n}=d_{\text {per }} & \text { on } S_{R} \times(0,2 \pi), \\ \left(\mu \mathbf{D}\left(\mathbf{v}_{\text {per }}\right)-\mathfrak{q}_{\text {per }}\right) \mathbf{n}-\left(\mathcal{B}_{R} \rho_{\text {per }}\right) \mathbf{n}=\mathbf{h}_{\text {per }} & \text { on } S_{R} \times(0,2 \pi),\end{cases}
$$

In this subsection, I consider problem (4.29) for the high frequency part.
According to Sect. 3, I consider the generalized resolvent problem:

$$
\begin{align*}
\lambda \mathbf{u}-\operatorname{Div}(\mu \mathbf{D}(\mathbf{u})-\mathfrak{p I})=\hat{\mathbf{f}} & \text { in } B_{R}, \\
\operatorname{div} \mathbf{u}=\hat{g}=\operatorname{div} \hat{\mathbf{g}} & \text { in } B_{R}, \\
\lambda \eta+\mathcal{M} \eta-(\mathcal{A} \mathbf{u}) \cdot \mathbf{n}=\hat{d} & \text { on } S_{R},  \tag{4.30}\\
(\mu \mathbf{D}(\mathbf{u})-\mathfrak{p} \mathbf{I}) \mathbf{n}-\left(\mathcal{B}_{R} \eta\right) \mathbf{n}=\hat{\mathbf{h}} & \text { on } S_{R}
\end{align*}
$$

for any $\lambda \in \Sigma_{\epsilon, \lambda_{0}}$ with any $\epsilon \in(0, \pi / 2)$ and some large positive number $\lambda_{0}$ depending on $\epsilon$. And then, from the result due to Shibata $[4,5]$, the following theorem follows.
Theorem 9. Let $1<q<\infty$ and $0<\epsilon<\pi / 2$. Let

$$
\begin{aligned}
& X_{q}\left(B_{R}\right)=\left\{(\hat{\mathbf{f}}, \hat{d}, \hat{\mathbf{h}}, \hat{g}, \hat{\mathbf{g}}) \mid \hat{\mathbf{f}} \in L_{q}\left(B_{R}\right)^{N}, \hat{d} \in W_{q}^{2-1 / q}, \hat{\mathbf{h}} \in H_{q}^{1}\left(B_{R}\right)^{N},\right. \\
& \left.\quad \hat{g} \in H_{q}^{1}\left(B_{R}\right), \hat{\mathbf{g}} \in L_{q}\left(\mathbb{R}^{N}\right)^{N}\right\}, \\
& \mathcal{X}_{q}\left(B_{R}\right)=\left\{F=\left(F_{1}, F_{2}, \ldots, F_{7}\right) \mid F_{1}, F_{3}, F_{7} \in L_{q}\left(B_{R}\right)^{N}, \quad F_{2} \in W_{q}^{2-1 / q}\left(S_{R}\right),\right. \\
& \left.\quad F_{4} \in H_{q}^{1}\left(B_{R}\right)^{N}, \quad F_{5} \in L_{q}\left(B_{R}\right), \quad F_{6} \in H_{q}^{1}(\Omega)\right\} .
\end{aligned}
$$

Here, $F_{1}, F_{2}, F_{3}, F_{4}, F_{5}, F_{6}$, and $F_{7}$ are corresponding variables to $\hat{\mathbf{f}}, \hat{d}, \lambda^{1 / 2} \hat{\mathbf{h}}, \hat{\mathbf{h}}, \lambda^{1 / 2} \hat{g}, \hat{g}$, and $\lambda \hat{\mathbf{g}}$, respecitively.

Then, there exist a constant $\lambda_{0}>0$ and operator families $\mathcal{A}(\lambda), \mathcal{P}(\lambda)$, and $\mathcal{H}(\lambda)$ with

$$
\begin{aligned}
2 \mathcal{A}(\lambda) & \in \operatorname{Hol}\left(\Sigma_{\epsilon, \lambda_{0}}, \mathcal{L}\left(\mathcal{X}_{q}\left(B_{R}\right), H_{q}^{2}\left(B_{R}\right)^{N}\right)\right) \\
\mathcal{P}(\lambda) & \in \operatorname{Hol}\left(\Sigma_{\epsilon, \lambda_{0}}, \mathcal{L}\left(\mathcal{X}_{q}\left(B_{R}\right), H_{q}^{1}\left(B_{R}\right)\right)\right) \\
\mathcal{H}(\lambda) & \in \operatorname{Hol}\left(\Sigma_{\epsilon, \lambda_{0}}, \mathcal{L}\left(\mathcal{X}_{q}\left(B_{R}\right), W_{q}^{3-1 / q}\left(S_{R}\right)\right)\right)
\end{aligned}
$$

where $\operatorname{Hol}\left(\Sigma_{\epsilon, \lambda_{0}}, X\right)$ denotes the set of all $X$-valued holomorphic functions defined on $\Sigma_{\epsilon, \lambda_{0}}$, such that for any $(\hat{\mathbf{f}}, \hat{d}, \hat{\mathbf{h}}, \hat{g}, \hat{\mathbf{g}}) \in X_{q}\left(B_{R}\right)$ and $\lambda \in \Sigma_{\epsilon, \lambda_{0}}, \mathbf{v}=\mathcal{A}(\lambda) \mathcal{F}_{\lambda}, \mathfrak{q}=\mathcal{P}(\lambda) \mathcal{F}_{\lambda}$ and $\eta=\mathcal{H}(\lambda) \mathcal{F}_{\lambda}$, where

$$
\mathcal{F}_{\lambda}=\left(\hat{\mathbf{f}}, \hat{d}, \lambda^{1 / 2} \hat{\mathbf{h}}, \hat{\mathbf{h}}, \lambda^{1 / 2} \hat{g}, \hat{g}, \lambda \hat{\mathbf{g}}\right)
$$

are unique solutions of equations (4.30), and

$$
\begin{array}{r}
\mathcal{R}_{\mathcal{L}\left(\mathcal{X}_{q}\left(B_{R}\right), H_{q}^{2-m}\left(B_{R}\right)^{N}\right)}\left(\left\{\left(\tau \partial_{\tau}\right)^{\ell}\left(\lambda^{m / 2} \mathcal{A}(\lambda)\right) \mid \lambda \in \Sigma_{\epsilon, \lambda_{0}}\right\}\right) \leq r_{b}, \\
\mathcal{R}_{\mathcal{L}\left(\mathcal{X}_{q}\left(B_{R}\right), L_{q}\left(B_{R}\right)^{N}\right)}\left(\left\{\left(\tau \partial_{\tau}\right)^{\ell} \nabla \mathcal{P}(\lambda) \mid \lambda \in \Sigma_{\epsilon, \lambda_{0}}\right\}\right) \leq r_{b},  \tag{4.31}\\
\mathcal{R}_{\mathcal{L}\left(\mathcal{X}_{q}\left(B_{R}\right), W_{q}^{3-n-1 / q}\left(S_{R}\right)\right)}\left(\left\{\left(\tau \partial_{\tau}\right)^{\ell}\left(\lambda^{n} \mathcal{H}(\lambda)\right) \mid \lambda \in \Sigma_{\epsilon, \lambda_{0}}\right\}\right) \leq r_{b}
\end{array}
$$

for $\ell=0,1, m=0,1,2$ and $n=0,1$ with some constant $r_{b}$, where $\lambda=\gamma+i \tau \in \Sigma_{\epsilon, \lambda_{0}} \subset \mathbb{C}$.

Let $k_{0}$ be a natural number such that $\lambda_{0}<k_{0}$ and $\varphi$ a $C^{\infty}(\mathbb{R})$ function which equals one for $|k| \geq k_{0}+1$ and zero for $|k| \leq k_{0}+1 / 2$. Let

$$
\begin{aligned}
\mathbf{F}_{\varphi}=\mathcal{F}_{\mathbb{T}}^{-1}\left[\left(\varphi(k) \hat{\mathbf{f}}_{\text {per }}(i k)\right)_{k \in \mathbb{Z}}\right], & G_{\varphi}=\mathcal{F}_{\mathbb{T}}^{-1}\left[\left(\varphi(k) \hat{g}_{\text {per }}(i k)\right)_{k \in \mathbb{Z}}\right], \quad \mathbf{G}_{\varphi}=\mathcal{F}_{\mathbb{T}}^{-1}\left[\left(\varphi(k) \hat{\mathbf{g}}_{\text {per }}(i k)\right)_{k \in \mathbb{Z}}\right], \\
D_{\varphi}=\mathcal{F}_{\mathbb{T}}^{-1}\left[\left(\varphi(k) \hat{d}_{\text {per }}(i k)\right)_{k \in \mathbb{Z}}\right], & \mathbf{H}_{\varphi}=\mathcal{F}_{\mathbb{T}}^{-1}\left[\left(\varphi(k) \hat{\mathbf{h}}_{\text {per }}(i k)\right)_{k \in \mathbb{Z}}\right]
\end{aligned}
$$

Let

$$
\mathbf{v}_{\varphi}=\mathcal{F}_{\mathbb{T}}^{-1}\left[\left(\varphi(k) \mathcal{A}(i k) \mathbf{F}_{k}\right)_{k \in \mathbb{Z}}\right], \quad \mathfrak{q}_{\varphi}=\mathcal{F}_{\mathbb{T}}^{-1}\left[\left(\varphi(k) \mathcal{P}(i k) \mathbf{F}_{k}\right)_{k \in \mathbb{Z}}\right], \quad \rho_{\varphi}=\mathcal{F}_{\mathbb{T}}^{-1}\left[\left(\varphi(k) \mathcal{H}(i k) \mathbf{F}_{k}\right)_{k \in \mathbb{Z}}\right]
$$

where $\mathbf{F}_{k}=\left(\hat{\mathbf{f}}_{\text {per }}(i k), \hat{d}_{\text {per }}(i k),(i k)^{1 / 2} \hat{\mathbf{h}}_{\text {per }}(i k), \hat{\mathbf{h}}_{\text {per }}(i k),(i k)^{1 / 2} \hat{g}_{\text {per }}(i k), \hat{g}_{\text {per }}(i k), i k \hat{\mathbf{g}}_{\text {per }}(i k)\right)$. Then, $\mathbf{v}_{\varphi}$, $\mathfrak{q}_{\varphi}$ and $\rho_{\varphi}$ are unique solutions of equations:

$$
\begin{align*}
\partial_{t} \mathbf{v}_{\varphi}-\operatorname{Div}\left(\mu \mathbf{D}\left(\mathbf{v}_{\varphi}\right)-\mathfrak{q}_{\varphi} \mathbf{I}\right)=\mathbf{F}_{\varphi} & \text { in } B_{R} \times(0,2 \pi), \\
\operatorname{div} \mathbf{v}_{\varphi}=G_{\varphi}=\operatorname{div} \mathbf{G}_{\varphi} & \text { in } B_{R} \times(0,2 \pi),  \tag{4.32}\\
\partial_{t} \rho_{\varphi}+\mathcal{M} \rho_{\varphi}-\left(\mathcal{A} \mathbf{v}_{\varphi}\right) \cdot \mathbf{n}=D_{\varphi} & \text { on } S_{R} \times(0,2 \pi), \\
\left(\mu \mathbf{D}\left(\mathbf{v}_{\varphi}\right)-\mathfrak{q}_{\varphi} \mathbf{I}\right) \mathbf{n}-\left(\mathcal{B}_{R} \rho_{\varphi}\right) \mathbf{n}=\mathbf{H}_{\varphi} & \text { on } S_{R} \times(0,2 \pi),
\end{align*}
$$

with

$$
\begin{aligned}
& \mathbf{v}_{\varphi} \in L_{p, \text { per }}\left((0,2 \pi), H_{q}^{2}\left(B_{R}\right)^{N}\right) \cap H_{p, \text { per }}^{1}\left((0,2 \pi), L_{q}\left(\mathbb{R}^{N}\right)^{N}\right), \quad \nabla \mathfrak{q}_{\varphi} \in L_{p, \text { per }}\left((0,2 \pi), L_{q}\left(B_{R}\right)^{N}\right) \\
& \rho_{\varphi} \in L_{p, \text { per }}\left((0,2 \pi), W_{q}^{3-1 / q}\left(S_{R}\right)\right) \cap H_{p, \text { per }}^{1}\left((0,2 \pi), W_{q}^{2-1 / q}\left(S_{R}\right)\right)
\end{aligned}
$$

Moreover, the following estimate holds:

$$
\begin{align*}
& \left\|\mathbf{v}_{\varphi}\right\|_{L_{p}\left((0,2 \pi), H_{q}^{2}\left(B_{R}\right)\right)}+\left\|\partial_{t} \mathbf{v}_{\varphi}\right\|_{L_{p}\left((0,2 \pi), L_{q}\left(B_{R}\right)\right)}+\left\|\nabla \mathfrak{q}_{\varphi}\right\|_{L_{p}\left((0,2 \pi), L_{q}\left(B_{R}\right)\right)} \\
& \quad+\left\|\rho_{\varphi}\right\|_{L_{p}\left((0,2 \pi), W_{q}^{3-1 / q}\left(S_{R}\right)\right)}+\left\|\partial_{t} \rho_{\varphi}\right\|_{H_{p}^{1}\left((0,2 \pi), W_{q}^{2-1 / q}\left(S_{R}\right)\right)}  \tag{4.33}\\
& \quad \leq C\left\{\left\|\mathbf{F}_{\varphi}\right\|_{L_{p}\left((0,2 \pi), L_{q}\left(B_{R}\right)\right)}+\left\|D_{\varphi}\right\|_{L_{p}\left((0,2 \pi), W_{q}^{2-1 / q}\left(S_{R}\right)\right)}+\left\|\left(G_{\varphi}, \mathbf{H}_{\varphi}\right)\right\|_{H_{p}^{1 / 2}\left((0,2 \pi), L_{q}\left(B_{R}\right)\right)}\right. \\
& \left.\quad+\left\|\left(G_{\varphi}, \mathbf{H}_{\varphi}\right)\right\|_{L_{p}\left((0,2 \pi), H_{q}^{1}\left(B_{R}\right)\right)}+\left\|\partial_{t} \mathbf{G}_{\varphi}\right\|_{\left.L_{p}\left((0,2 \pi), L_{q}\left(B_{R}\right)\right)\right)}\right\}
\end{align*}
$$

for some constant $C>0$. To estimate the right side of (4.33), we use the inequality:

$$
\left\|\mathcal{F}_{\mathbb{T}}^{-1}\left[(\varphi(k) \hat{f}(i k))_{k \in \mathbb{Z}}\right]\right\|_{L_{p}((0,2 \pi), X)} \leq C_{p}\|f\|_{L_{p}((0,2 \pi), X)}
$$

where $X$ is a UMD Banach space, which follows from Weis' operator valued Fourier multiplier theorem, Theorem 4.

### 4.10 Low frequency part

I now consider the generalized resolvent problem corresponding to (4.29) for $k \in\left[-k_{0}, k_{0}\right]$. Namely, I consider the following equations:

$$
\begin{align*}
i k \mathbf{v}_{k}-\operatorname{Div}\left(\mu \mathbf{D}\left(\mathbf{v}_{k}\right)-\mathfrak{p}_{k} \mathbf{I}\right)=\hat{\mathbf{f}}_{\mathrm{per}}(i k) & \text { in } B_{R}, \\
\operatorname{div} \mathbf{v}_{k}=\hat{g}(i k)=\operatorname{div} \hat{\mathbf{g}}_{\text {per }}(i k) & \text { in } B_{R}, \\
i k \rho_{k}+\mathcal{M} \rho_{k}-\left(\mathcal{A} \mathbf{v}_{k}\right) \cdot \mathbf{n}=\hat{d}_{\text {per }}(i k) & \text { on } S_{R},  \tag{4.34}\\
\left(\mu \mathbf{D}\left(\mathbf{v}_{k}\right)-\mathfrak{p}_{k} \mathbf{I}\right) \mathbf{n}-\left(\mathcal{B}_{R} \rho_{k}\right) \mathbf{n}=\hat{\mathbf{h}}_{\text {per }}(i k) & \text { on } S_{R}
\end{align*}
$$

for $k \in\left[-k_{0}, k_{0}\right] \backslash\{0\}$. Then, the following theorem holds.

Theorem 10. Let $1<q<\infty$ and $k \in \mathbb{Z}$ with $1 \leq|k| \leq k_{0}$. Then, for any $\hat{\mathbf{f}}_{\mathrm{per}}(i k) \in L_{q}\left(B_{R}\right)^{N}$, $\hat{g}_{\text {per }}(i k) \in H_{q}^{1}\left(B_{R}\right), \hat{d}_{\text {per }}(i k) \in W_{q}^{2-1 / q}\left(S_{R}\right), \hat{\mathbf{h}}_{\text {per }}(i k) \in H_{q}^{1}\left(B_{R}\right)^{N}$, and $\hat{\mathbf{g}}_{\text {per }}(i k) \in L_{q}\left(B_{R}\right)^{N}$, problem (4.38) admits unique solutions $\mathbf{v}_{k} \in H_{q}^{2}\left(B_{R}\right)^{N}, \mathfrak{q}_{k} \in H_{q}^{1}\left(B_{R}\right)$, and $\eta_{k} \in W_{q}^{3-1 / q}\left(S_{R}\right)$ possessing the estimate:

$$
\begin{align*}
& \left\|\mathbf{v}_{k}\right\|_{H_{q}^{2}\left(B_{R}\right)}+\left\|\nabla \mathfrak{q}_{k}\right\|_{L_{q}\left(B_{R}\right)}+\left\|\eta_{k}\right\|_{W_{q}^{3-1 / q}\left(S_{R}\right)} \\
& \quad \leq C\left(\left\|\hat{\mathbf{f}}_{\mathrm{per}}(i k)\right\|_{L_{q}\left(B_{R}\right)}+\left\|\hat{d}_{\mathrm{per}}(i k)\right\|_{W_{q}^{2-1 / q}\left(S_{R}\right)}+\left\|\left(\hat{g}_{\mathrm{per}}(i k), \hat{\mathbf{h}}(i k)\right)\right\|_{H_{q}^{1}\left(B_{R}\right)}+\left\|\hat{\mathrm{g}}_{\mathrm{per}}(i k)\right\|_{L_{q}\left(B_{R}\right)}\right) \tag{4.35}
\end{align*}
$$

for some constant $C>0$ independent of $k$ with $|k| \leq k_{0}$.
Remark 11. To estimate the right side of (4.39), we use the inequality:

$$
\|\hat{f}(i k)\|_{X} \leq(2 \pi)^{-1} \int_{0}^{2 \pi}\|f(s)\|_{X} d s \leq(2 \pi)^{-1 / p^{\prime}}\|f\|_{L_{p}((0,2 \pi), X)}
$$

for any $f \in L_{p}((0,2 \pi), X)$, where $X$ is a Banach space and $\|\cdot\|_{X}$ is its norm.
To prove Theorem 10, in view of the Riesz-Schauder theorem, Fredholm alternative principle, it is sufficien to prove the uniqueness in the $L_{2}$ framework. Let $\mathbf{w} \in H_{2}^{2}\left(B_{R}\right)^{N}, \mathfrak{q} \in H_{2}^{1}\left(B_{R}\right)$ and $\zeta \in$ $W_{2}^{3-1 / 2}\left(S_{R}\right)$ satisfy the homogeneous equations:

$$
\begin{align*}
i k \mathbf{w}-\operatorname{Div}(\mu \mathbf{D}(\mathbf{w})-\mathfrak{q} \mathbf{I})=0, \quad \operatorname{div} \mathbf{w}=0 & \text { in } B_{R}, \\
i k \zeta+\mathcal{M} \zeta-(\mathcal{A} \mathbf{w}) \cdot \mathbf{n}=0 & \text { on } S_{R},  \tag{4.36}\\
(\mu \mathbf{D}(\mathbf{w})-\mathfrak{q} \mathbf{I}) \mathbf{n}-\sigma\left(\mathcal{B}_{R} \zeta\right) \mathbf{n}=0 & \text { on } S_{R} .
\end{align*}
$$

Recall: $\mathcal{M} \zeta=\int_{S_{R}} \zeta d \omega+\sum_{k=1}^{N}\left(\int_{S_{R}} \zeta \omega_{k} d \omega\right) y_{k}$ and $\mathcal{A} \mathbf{v}=\mathbf{v}-\frac{1}{\left|B_{R}\right|} \int_{B_{R}} \mathbf{v} d y$. We first prove that

$$
\begin{equation*}
(\zeta, 1)_{S_{R}}=0, \quad\left(\zeta, x_{j}\right)_{S_{R}}=0 \quad \text { for } j=1, \ldots, N \tag{4.37}
\end{equation*}
$$

Integrating the second equation of equations (4.40) and applying the divergence theorem of Gauss gives that

$$
0=i k(\zeta, 1)_{S_{R}}+(\zeta, 1)_{S_{R}}\left|S_{R}\right|-\int_{B_{R}} \operatorname{div} \mathcal{A} \mathbf{w} d x=\left(i k+\left|S_{R}\right|\right)(\zeta, 1)_{S_{R}}
$$

where we have set $\left|S_{R}\right|=\int_{S_{R}} d \omega$ and we have used the fact that div w $=0$ in $B_{R}$. Thus, we have $(\zeta, 1)_{S_{R}}=0$.

Multiplying the second equation of equations (4.40) with $x_{j}$, integrating the resultant formla over $S_{R}$ and using the divergence theorem of Gauss gives that

$$
0=i k\left(\zeta, x_{k}\right)_{S_{R}}+\left(\zeta, x_{k}\right)_{S_{R}}\left(x_{k}, x_{k}\right)_{S_{R}}-\int_{B_{R}} \operatorname{div}\left(x_{k} \mathcal{A} \mathbf{w}\right) d x
$$

because $\left(x_{j}, x_{k}\right)_{S_{R}}=0$ for $j \neq k$. Since

$$
\int_{B_{R}} \operatorname{div}\left(x_{k} \mathcal{A} \mathbf{w}\right) d x=\int_{B_{R}}\left(\mathbf{w}_{k}-\frac{1}{\left|B_{R}\right|} \int_{B_{R}} \mathbf{w}_{k} d x\right) d x=0
$$

we have $\left(\zeta, x_{k}\right)_{S_{R}}=0$, because $\left(x_{k}, x_{k}\right)_{S_{R}}=\left(R^{2} / N\right)\left|S_{R}\right|>0$. Thus, we have proved (4.37). In particular, $\mathcal{M} \zeta=0$ in (4.40).

We now prove that $\mathbf{w}=0$. Multiplying the first equation of (4.40) with $\mathbf{w}$ and integrating the resultant formula over $B_{R}$ and using the divergence theorem of Gauss gives that

$$
0=i k\|\mathbf{w}\|_{L_{2}\left(B_{R}\right)}^{2}-\sigma\left(\mathcal{B}_{R} \zeta, \mathbf{n} \cdot \mathbf{w}\right)_{S_{R}}+\frac{\mu}{2}\|\mathbf{D}(\mathbf{w})\|_{L_{2}\left(B_{R}\right)}^{2}
$$

because $\operatorname{div} \mathbf{w}=0$ in $B_{R}$. By the second equation of (4.40) with $\mathcal{M} \zeta=0$, we have

$$
\sigma\left(\mathcal{B}_{R} \zeta, \mathbf{n} \cdot \mathbf{w}\right)_{S_{R}}=\sigma\left(\mathcal{B}_{R} \zeta, i k \zeta\right)_{S_{R}}+\sum_{j=1}^{N} \frac{1}{\left|B_{R}\right|} \int_{B_{R}} w_{j} d t\left(\mathcal{B}_{R} \zeta, R^{-1} x_{j}\right)_{S_{R}}
$$

where we have used $\mathbf{n}=R^{-1} x=R^{-1}\left(x_{1}, \ldots, x_{N}\right)$ for $x \in S_{R}$. Thus,

$$
\left(\mathcal{B}_{R} \zeta, x_{j}\right)_{S_{R}}=\left(\zeta,\left(\Delta_{S_{R}}+\frac{N-1}{R^{2}}\right) x_{j}\right)_{S_{R}}=0
$$

Moreover, since $\zeta$ satisfies (4.37), we know that $-\left(\mathcal{B}_{R} \zeta, \zeta\right)_{S_{R}} \geq c\|\zeta\|_{L_{2}\left(S_{R}\right)}^{2}$ for some positive constant $c$, and therefore we have $\mathbf{w}=0$. And then, $\nabla \mathfrak{q}=0$, which yields that $\mathfrak{q}$ is a constant. Since $\mathcal{B}_{R} \zeta-\mathfrak{q}=0$ on $S_{R}$, integrating this formula on $S_{R}$, we have $\mathfrak{q}\left|S_{R}\right|=0$, because $\left(\mathcal{B}_{R} \zeta, 1\right)_{S_{R}}=(N-1) R^{-2}(\zeta, 1)_{S_{R}}=0$, and so $\mathfrak{q}=0$.

Finally, combining $\mathcal{B}_{R} \zeta=0$ on $S_{R}$ and $(\zeta, 1)_{S_{R}}=\left(\zeta, x_{j}\right)_{S_{R}}=0$ gives that $\zeta=0$. This completes the proof of the uniqueness.

### 4.11 Stationary solution

Let me consider the following stationary problem:

$$
\begin{align*}
\mathcal{L} \mathbf{v}_{S}-\operatorname{Div}\left(\mu \mathbf{D}\left(\mathbf{v}_{S}\right)-\mathfrak{q}_{k} \mathbf{I}\right)=\mathbf{f}_{S} & \text { in } B_{R}, \\
\operatorname{div} \mathbf{v}_{S}=g_{S}=\operatorname{div} \mathbf{g}_{S} & \text { in } B_{R}  \tag{4.38}\\
\mathcal{M} \eta_{S}-\left(\mathcal{A} \mathbf{v}_{S}\right) \cdot \mathbf{n}=d_{S} & \text { on } S_{R} \\
\left(\mu \mathbf{D}\left(\mathbf{v}_{S}\right)-\mathfrak{q}_{S} \mathbf{I}\right) \mathbf{n}-\left(\mathcal{B}_{R} \eta_{S}\right) \mathbf{n}=\mathbf{h}_{S} & \text { on } S_{R}
\end{align*}
$$

The following theorem holds.
Theorem 12. Let $1<q<\infty$. Then, for any $\mathbf{f}_{S} \in L_{q}\left(B_{R}\right)^{N}$, $g_{S} \in H_{q}^{1}\left(B_{R}\right), d_{S} \in W_{q}^{2-1 / q}\left(S_{R}\right), \mathbf{h}_{S} \in$ $H_{q}^{1}\left(B_{R}\right)^{N}$, and $\mathbf{g}_{S} \in L_{q}\left(B_{R}\right)^{N}$, problem (4.38) admits unique solutions $\mathbf{v}_{S} \in H_{q}^{2}\left(B_{R}\right)^{N}, \mathfrak{q}_{S} \in H_{q}^{1}\left(B_{R}\right)$, and $\rho_{S} \in W_{q}^{3-1 / q}\left(S_{R}\right)$ possessing the estimate:

$$
\begin{align*}
& \left\|\mathbf{v}_{S}\right\|_{H_{q}^{2}\left(B_{R}\right)}+\left\|\nabla \mathfrak{q}_{S}\right\|_{L_{q}\left(B_{R}\right)}+\left\|\rho_{S}\right\|_{W_{q}^{3-1 / q}\left(S_{R}\right)} \\
& \quad \leq C\left(\left\|\mathbf{f}_{S}\right\|_{L_{q}\left(B_{R}\right)}+\left\|d_{S}\right\|_{W_{q}^{2-1 / q}\left(S_{R}\right)}+\left\|\left(g_{S}, \mathbf{h}_{S}\right)\right\|_{H_{q}^{1}\left(B_{R}\right)}+\left\|\mathbf{g}_{S}\right\|_{L_{q}\left(B_{R}\right)}\right) \tag{4.39}
\end{align*}
$$

for some constant $C>0$.
To prove Theorem 12, in view of the Riesz-Schauder theorem, Fredholm alternative principle, it is sufficien to prove the uniqueness in the $L_{2}$ framework. Let $\mathbf{w} \in H_{2}^{2}\left(B_{R}\right)^{N}, \mathfrak{q} \in H_{2}^{1}\left(B_{R}\right)$ and $\zeta \in$ $W_{2}^{3-1 / 2}\left(S_{R}\right)$ satisfy the homogeneous equations:

$$
\begin{align*}
\mathcal{L} \mathbf{w}-\operatorname{Div}(\mu \mathbf{D}(\mathbf{w})-\mathfrak{q} \mathbf{I})=0, & \operatorname{div} \mathbf{w}=0 \\
\mathcal{M} \zeta-(\mathcal{A} \mathbf{w}) \cdot \mathbf{n}=0 & \text { in } B_{R},  \tag{4.40}\\
(\mu \mathbf{D}(\mathbf{w})-\mathfrak{q} \mathbf{I}) \mathbf{n}-\sigma\left(\mathcal{B}_{R} \zeta\right) \mathbf{n}=0 & \text { on } S_{R} .
\end{align*}
$$

Employing the same argument as in Subsec.4.10, we have

$$
\begin{equation*}
(\zeta, 1)_{S_{R}}=0, \quad\left(\zeta, x_{j}\right)_{S_{R}}=0 \quad \text { for } j=1, \ldots, N \tag{4.41}
\end{equation*}
$$

We now prove that $\mathbf{w}=0$. Multiplying the first equation of (4.40) with $\mathbf{w}$ and integrating the resultant formula over $B_{R}$ and using the divergence theorem of Gauss gives that

$$
0=(\mathcal{L} \mathbf{w}, \mathbf{w})_{B_{R}}-\sigma\left(\mathcal{B}_{R} \zeta, \mathbf{n} \cdot \mathbf{w}\right)_{S_{R}}+\frac{\mu}{2}\|\mathbf{D}(\mathbf{w})\|_{L_{2}\left(B_{R}\right)}^{2},
$$

because $\operatorname{div} \mathbf{w}=0$ in $B_{R}$. Recalling that $\mathcal{L} \mathbf{v}_{S}=2 \pi \sum_{k=1}^{M}\left(\mathbf{v}_{S}, \mathbf{p}_{k}\right)_{\mathbb{T}} \mathbf{p}_{k}$, we have

$$
(\mathcal{L} \mathbf{w}, \mathbf{w})_{B_{R}}=\sum_{k=1}^{M}\left|\left(\mathbf{w}, \mathbf{p}_{k}\right)_{B_{R}}\right|^{2} .
$$

Employing the same argument as in Subsec.4.10, we have

$$
\sigma\left(\mathcal{B}_{R} \zeta, \mathbf{n} \cdot \mathbf{w}\right)_{S_{R}}=\sum_{k=1}^{N} \frac{1}{\left|B_{R}\right|} \int_{B_{R}} w_{j} d t\left(\mathcal{B}_{R} \zeta, R^{-1} x_{j}\right)_{S_{R}}=0
$$

Thus,

$$
0=\sum_{k=1}^{M}\left|\left(\mathbf{w}, \mathbf{p}_{k}\right)_{B_{R}}\right|^{2}+\frac{\mu}{2}\|\mathbf{D}(\mathbf{w})\|_{L_{2}\left(B_{R}\right)}^{2},
$$

which yields that $\mathbf{w}=0$. And then, $\nabla \mathfrak{q}=0$, which shows that $\mathfrak{q}$ is a constant. Thus, $\mathcal{B}_{R} \zeta-\mathfrak{q}=0$ on $S_{R}$. Integrating this formula on $S_{R}$, we have $\mathfrak{q}\left|S_{R}\right|=0$, and so $\mathfrak{q}=0$.

Finally, combining $\mathcal{B}_{R} \zeta=0$ on $S_{R}$ and $(\zeta, 1)_{S_{R}}=\left(\zeta, x_{j}\right)_{S_{R}}=0$ gives that $\zeta=0$. This completes the proof of the uniqueness.

Proof of Theorem 8. Since solutions $\mathbf{v}, \mathfrak{q}$ and $\rho$ of equations (4.27) are represented as

$$
(\mathbf{v}, \mathfrak{q}, \rho)=\left(\mathbf{v}_{\varphi}, \mathfrak{q}_{\varphi}, \rho_{\varphi}\right)+\sum_{1 \leq|k| \leq k_{0}}\left(\mathbf{v}_{k}, \mathfrak{q}_{k}, \rho_{k}\right)+\left(\mathbf{v}_{S}, \mathfrak{q}_{S}, \rho_{S}\right),
$$

applying estimate (4.33), Theorem 10, and Theorem 12 yields Theorem 8.

## 5 Proof of Theorem 7

Theorem 7 is proved by the standard Banch fixed point theorem. Let $\epsilon>0$ be a small number determined later and let $\mathcal{I}_{\epsilon}$ be an underlying space defined by setting

$$
\begin{align*}
& \mathcal{I}_{\epsilon}=\left\{(\mathbf{v}, \rho) \mid \mathbf{v} \in L_{p, \text { per }}\left((0,2 \pi), H_{q}^{2}\left(B_{R}\right)^{N}\right) \cap H_{p, \text { per }}^{1}\left((0,2 \pi), L_{q}\left(B_{R}\right)^{N}\right),\right. \\
& \rho \in L_{p, \text { per }}\left((0,2 \pi), W_{q}^{3-1 / q}\left(S_{R}\right)\right) \cap H_{p, \text { per }}^{1}\left((0,2 \pi), W_{q}^{2-1 / q}\left(S_{R}\right)\right) \cap H_{\infty, \text { per }}^{1}\left((0,2 \pi), W_{q}^{1-1 / q}\left(S_{R}\right)\right),  \tag{5.1}\\
& \left.\sup _{t \in(0,2 \pi)}\left\|H_{\rho}\right\|_{H_{\infty}^{1}\left(B_{R}\right)} \leq \delta, \quad E(\mathbf{v}, \rho) \leq \epsilon\right\},
\end{align*}
$$

where we have set

$$
E(\mathbf{v}, \rho)=\|\mathbf{v}\|_{L_{p}\left((0,2 \pi), H_{q}^{2}\left(B_{R}\right)^{N}\right)}+\|\mathbf{v}\|_{H_{p}^{1}\left((0,2 \pi), L_{q}\left(B_{R}\right)^{N}\right)}
$$

$$
+\|\rho\|_{L_{p}\left((0,2 \pi), W_{q}^{3-1 / q}\left(S_{R}\right)\right)}+\|\rho\|_{H_{p}^{1}\left((0,2 \pi), W_{q}^{2-1 / q}\left(S_{R}\right)\right)}+\left\|\partial_{t} \rho\right\|_{L_{\infty}\left((0,2 \pi), W_{q}^{1-1 / q}\left(S_{R}\right)\right)}
$$

Let $(\mathbf{v}, \rho) \in \mathcal{I}_{\epsilon}$ and let $\mathbf{u}, \mathfrak{q}$ and $\eta$ be solutions of linear equations:

$$
\begin{cases}\partial_{t} \mathbf{u}+\mathcal{L} \mathbf{u}_{S}-\operatorname{Div}(\mu(\mathbf{D}(\mathbf{u})-\mathfrak{q} \mathbf{I})=\mathbf{G}+\mathbf{F}(\mathbf{v}, \rho) & \text { in } B_{R} \times(0,2 \pi)  \tag{5.2}\\ \operatorname{div} \mathbf{u}=g(\mathbf{u}, \rho)=\operatorname{div} \mathbf{g}(\mathbf{v}, \rho) & \text { in } B_{R} \times(0,2 \pi) \\ \partial_{t} \eta+\mathcal{M} \eta-\mathcal{A} \mathbf{u} \cdot \mathbf{n}=\tilde{d}(\mathbf{v}, \rho) & \text { on } S_{R} \times(0,2 \pi) \\ (\mu \mathbf{D}(\mathbf{u})-\mathfrak{q}) \mathbf{n}-\left(\mathcal{B}_{R} \eta\right) \mathbf{n}=\mathbf{h}(\mathbf{v}, \rho) & \text { on } S_{R} \times(0,2 \pi)\end{cases}
$$

Applying Theorem 8 to equations (5.2) yields that

$$
\begin{align*}
& \|\mathbf{v}\|_{L_{p}\left((0,2 \pi), H_{q}^{2}\left(B_{R}\right)^{N}\right)}+\|\mathbf{v}\|_{H_{p}^{1}\left((0,2 \pi), L_{q}\left(B_{R}\right)^{N}\right)} \\
& \quad+\|\rho\|_{L_{p}\left((0,2 \pi), W_{q}^{3-1 / q}\left(S_{R}\right)\right)}+\|\rho\|_{H_{p}^{1}\left((0,2 \pi), W_{q}^{2-1 / q}\left(S_{R}\right)\right)}  \tag{5.3}\\
& \quad \leq C\left(\|\mathbf{G}\|_{L_{p}\left((0,2 \pi), L_{q}\left(B_{R}\right)\right)}+\mathcal{E}(\mathbf{v}, \rho)\right\}
\end{align*}
$$

with

$$
\begin{aligned}
\mathcal{E}(\mathbf{v}, \rho) & =\|\mathbf{F}(\mathbf{v}, \rho)\|_{L_{p}\left((0,2 \pi), L_{q}\left(B_{R}\right)\right)}+\|\tilde{d}(\mathbf{v}, \rho)\|_{L_{p}\left((0,2 \pi), W_{q}^{2-1 / q}\left(S_{R}\right)\right)}+\|\mathbf{g}(\mathbf{v}, \rho)\|_{H_{p}^{1}\left((0,2 \pi), L_{q}\left(B_{R}\right)\right)} \\
& +\|(g(\mathbf{v}, \rho), \mathbf{h}(\mathbf{v}, \rho))\|_{H_{p}^{1 / 2}\left((0,2 \pi), L_{q}\left(B_{R}\right)\right)}+\|(g(\mathbf{v}, \rho), \mathbf{h}(\mathbf{v}, \rho))\|_{L_{p}\left((0,2 \pi), H_{q}^{1}\left(B_{R}\right)\right)}
\end{aligned}
$$

To estimate $\left\|\partial_{t} \eta\right\|_{L_{\infty}\left((0,2 \pi), W_{q}^{1-1 / q}\left(S_{R}\right)\right)}$, the following estimate is used:

$$
\left\|\partial_{t} \eta\right\|_{L_{\infty}\left((0,2 \pi), W_{q}^{1-1 / q}\left(S_{R}\right)\right)} \leq C\left(\|\mathcal{M} \rho\|_{\left.L_{\infty}, W_{q}^{1-1 / q}\left(S_{R}\right)\right)}+\|\mathbf{v}\|_{L_{\infty}\left((0,2 \pi), H_{q}^{1}\left(B_{R}\right)\right)}+\|\tilde{d}\|_{L_{\infty}\left((0,2 \pi), W_{q}^{1-1 / q}\left(S_{R}\right)\right)}\right)
$$

which follows from the third equation of equations (5.2). The main task is to prove that

$$
\begin{equation*}
\mathcal{E}(\mathbf{v}, \rho)+\|\tilde{d}\|_{L_{\infty}\left((0,2 \pi), W_{q}^{1-1 / q}\left(S_{R}\right)\right)} \leq C \epsilon^{2} \tag{5.4}
\end{equation*}
$$

with some constant $C>0$ independent of $\epsilon$. In the proof, it is assumed that $N<q<\infty, 2<p<\infty$ and $2 / p+N / q<$. In particular, the first assumption is to use Sobolev's immbedding theorem. In fact, the following inequalities are used:

$$
\begin{aligned}
\|f\|_{L_{\infty}\left(B_{R}\right)} & \leq C\|f\|_{H_{q}^{1}\left(B_{R}\right)} \\
\|f g\|_{H_{q}^{1}\left(B_{R}\right)} & \leq C\|f\|_{H_{q}^{1}\left(B_{R}\right)}\|g\|_{H_{q}^{1}\left(B_{R}\right)} \\
\|f g\|_{H_{q}^{2}\left(B_{R}\right)} & \leq C\left(\|f\|_{H_{q}^{2}\left(B_{R}\right)}\|g\|_{H_{q}^{1}\left(B_{R}\right)}+\|f\|_{H_{q}^{1}\left(B_{R}\right)}\|g\|_{H_{q}^{2}\left(B_{R}\right)}\right) \\
\|f g\|_{W_{q}^{1-1 / q}\left(S_{R}\right)} & \leq C\|f\|_{W_{q}^{1-1 / q}\left(S_{R}\right)}\|g\|_{W_{q}^{1-1 / q}\left(S_{R}\right)} \\
\|f g\|_{W_{q}^{2-1 / q}\left(S_{R}\right)} & \leq C\left(\|f\|_{W_{q}^{2-1 / q}\left(S_{R}\right)}\|g\|_{W_{q}^{1-1 / q}\left(S_{R}\right)}+\|f\|_{W_{q}^{1-1 / q}\left(S_{R}\right)}\|g\|_{W_{q}^{2-1 / q}\left(S_{R}\right)}\right)
\end{aligned}
$$

which follows from the Sobolev inequality and the fact that $\left\|\left.u\right|_{S_{R}}\right\|_{W_{q}^{1-1 / q}\left(S_{R}\right)} \leq C\|u\|_{H_{q}^{1}\left(B_{R}\right)}$ for $u \in$ $H_{q}^{1}\left(B_{R}\right)$. To estimate the lower order derivatives of $\mathbf{v}$ and $\rho$, the following inequalities are used:

$$
\begin{aligned}
\|\mathbf{v}\|_{L_{\infty}\left((0,2 \pi), B_{q, p}^{2(1-1 / p)}\left(B_{R}\right)\right)} & \leq C\left(\|\mathbf{v}\|_{L_{p}\left((0,2 \pi), H_{q}^{2}\left(B_{R}\right)\right)}+\left\|\partial_{t} \mathbf{v}\right\|_{L_{p}\left((0,2 \pi), L_{q}\left(B_{R}\right)\right)}\right) \\
\|\rho\|_{L_{\infty}\left((0,2 \pi), W_{q, p}^{3-1 / p-1 / q}\left(B_{R}\right)\right)} & \leq C\left(\|\rho\|_{L_{p}\left((0,2 \pi), W_{q}^{3-1 / q}\left(B_{R}\right)\right)}+\left\|\partial_{t} \rho\right\|_{L_{p}\left((0,2 \pi), W_{q}^{2-1 / q}\left(B_{R}\right)\right)}\right)
\end{aligned}
$$

which follows from real interpolation theorem. In particular, to obtain $\nabla \mathbf{v} \in L_{\infty}$, it is used the assumption: $2 / p+N / q<1$.

To estimate $\|(g(\mathbf{v}, \rho), \mathbf{h}(\mathbf{v}, \rho))\|_{H_{p}^{1 / 2}\left((0,2 \pi), L_{q}\left(B_{R}\right)\right)}+\|(g(\mathbf{v}, \rho), \mathbf{h}(\mathbf{v}, \rho))\|_{L_{p}\left((0,2 \pi), H_{q}^{1}\left(B_{R}\right)\right)}$, the following two lemmas are used:

Lemma 13. Let $1<p<\infty$ and $N<q<\infty$. Let

$$
\begin{aligned}
& a \in H_{\infty, \text { per }}^{1}\left((0,2 \pi), L_{q}\left(B_{R}\right)\right) \cap L_{\infty, \text { per }}\left((0,2 \pi), H_{q}^{1}\left(B_{R}\right)\right), \\
& b \in H_{p, \text { per }}^{1 / 2}\left((0,2 \pi), L_{q}\left(B_{R}\right)\right) \cap L_{p, \text { per }}\left((0,2 \pi), H_{q}^{1}\left(B_{R}\right)\right) .
\end{aligned}
$$

Then,

$$
\begin{aligned}
& \|a b\|_{H_{p}^{1 / 2}\left((0,2 \pi), L_{q}\left(B_{R}\right)\right)}+\|a b\|_{L_{p}\left((0,2 \pi), H_{q}^{1}\left(B_{R}\right)\right)} \\
& \quad \leq C\left(\|a\|_{H_{\infty}^{1}\left((0,2 \pi), L_{q}\left(B_{R}\right)\right)}+\|a\|_{L_{\infty}\left((0,2 \pi), H_{q}^{1}\left(B_{R}\right)\right)}\right)^{1 / 2}\|a\|_{L_{\infty}\left((0,2 \pi), H_{q}^{1}\left(B_{R}\right)\right)}^{1 / 2} \\
& \quad \times\left(\|b\|_{H_{p}^{1 / 2}\left((0,2 \pi), L_{q}\left(B_{R}\right)\right)}+\|b\|_{L_{p}\left((0,2 \pi), H_{q}^{1}\left(B_{R}\right)\right)}\right) .
\end{aligned}
$$

Remark 14. This lemma holds for more general domains.
Proof. The lemma follows from the following complex interpolation relation of order $1 / 2$ :

$$
\begin{aligned}
& H_{p, \text { per }}^{1 / 2}\left((0,2 \pi), L_{q}\left(B_{R}\right)\right) \cap L_{p, \text { per }}\left((0,2 \pi), H_{q}^{1 / 2}\left(B_{R}\right)\right) \\
& \quad=\left(L_{p, \text { per }}\left((0,2 \pi), L_{q}\left(B_{R}\right)\right), H_{p, \text { per }}^{1}\left((0,2 \pi), L_{q}\left(B_{R}\right)\right) \cap L_{p, \text { per }}\left((0,2 \pi), H_{q}^{1}\left(B_{R}\right)\right)\right)_{1 / 2}
\end{aligned}
$$

Lemma 15. Let $1<p, q<\infty$. Then, there exists a constant $C$ such that for any $u$ with

$$
u \in H_{p, \mathrm{per}}^{1}\left((0,2 \pi), L_{q}\left(B_{R}\right)\right) \cap L_{p, \text { per }}\left((0,2 \pi), H_{q}^{2}\left(B_{R}\right)\right),
$$

we have

$$
\|u\|_{H_{p}^{1 / 2}\left((0,2 \pi), H_{q}^{1}\left(B_{R}\right)\right)} \leq C\left(\|u\|_{H_{p}^{1}\left((0,2 \pi), L_{q}\left(B_{R}\right)\right)}+\|u\|_{L_{p}\left((0,2 \pi), H_{q}^{2}\left(B_{R}\right)\right)}\right)
$$

for some constant $C>0$.
Remark 16. This lemma holds for more general domains.
Proof. For a proof, refer to [6].

Proof of Theorem 7. Combining (5.3) and (5.4) yields that

$$
E(\mathbf{u}, \eta) \leq C\|\mathbf{G}\|_{L_{p}\left((0, \infty), L_{q}\left(B_{R}\right)\right)}+C \epsilon^{2}
$$

for some constant $C>0$ independent of $\epsilon$. Thus, choosing $\epsilon>0$ so small that $C \epsilon<1 / 2$ yields that

$$
E(\mathbf{u}, \eta) \leq C\|\mathbf{G}\|_{L_{p}\left((0, \infty), L_{q}\left(B_{R}\right)\right)}+\epsilon / 2 .
$$

Choosing $\mathbf{f}$ so small that $C\|\mathbf{G}\|_{L_{p}\left((0,2 \pi), L_{q}\left(B_{R}\right)\right)} \leq \epsilon / 2$ yields that $E(\mathbf{u}, \eta) \leq \epsilon$, and so $(\mathbf{u}, \eta) \in \mathcal{I}_{\epsilon}$. Let $\Psi$ be a map acting on $(\mathbf{u}, \rho) \in \mathcal{I}_{\epsilon}$ defined by $\Psi(\mathbf{u}, \rho)=(\mathbf{v}, \eta)$, and then $\Psi$ is a map from $\mathcal{I}_{\epsilon}$ into itself. It also can be proved that

$$
E\left(\Psi\left(\mathbf{v}_{1}, \rho_{1}\right)-\Psi\left(\mathbf{v}_{2}, \rho_{2}\right)\right) \leq C \epsilon E\left(\left(\mathbf{v}_{1}, \rho_{1}\right)-\left(\mathbf{v}_{2}, \rho_{2}\right)\right)
$$

for any $\left(\mathbf{v}_{i}, \rho_{i}\right) \in \mathcal{I}_{\epsilon}(i=1,2)$. Choosing $\epsilon>0$ smaller if necessary, we may assume that $C \epsilon<1$, and so $\Psi$ is a contraction map from $\mathcal{I}_{\epsilon}$ into itself. Thus, there exists a unique fixed point $(\mathbf{v}, \rho) \in \mathcal{I}_{\epsilon}$, which is a required unique solution of equations (4.22).

Finally, we define $\xi(t)$ by setting

$$
\xi(t)=\int_{0}^{t} \xi^{\prime}(s) d s+c=\frac{1}{\left|B_{R}\right|} \int_{0}^{t} \int_{B_{R}} \mathbf{v}(x, s)\left(1+J_{0}(x, s)\right) d x d s+c
$$

where $c$ is a constant for which

$$
\int_{0}^{2 \pi} \xi(s) d s=0, \text { that is, } c=-\frac{1}{2 \pi\left|B_{R}\right|} \int_{0}^{2 \pi}\left(\int_{0}^{t} \int_{B_{R}}\left(\mathbf{v}(x, s)\left(1+J_{0}(x, s)\right) d x d s\right) d t\right.
$$

We define $\Omega_{t}$ and $\Gamma_{t}$ by the formulas in (4.13). And then, setting $\mathbf{u}(x, t)=\mathbf{v}\left(\Phi^{-1}(x, t), t\right)$ and $\mathfrak{p}(x, t)=$ $\mathfrak{q}\left(\Phi^{-1}(x, t), t\right)$, we see that $\Omega_{t}, \Gamma_{t}, \mathbf{u}(x, t)$ and $\mathfrak{q}(x, t)$ satisfy the equations:

$$
\partial_{t} \mathbf{u}+\mathbf{u} \cdot \nabla \mathbf{u}-\operatorname{Div}(\mu \mathbf{D}(\mathbf{u})-\mathfrak{p I})+\sum_{k=1}^{M} \int_{0}^{2 \pi}\left(\mathbf{u}(\cdot, t), \mathbf{p}_{k}\right)_{\Omega_{t}} d t \mathbf{p}_{k}=\mathbf{f}, \quad \operatorname{div} \mathbf{u}=0 \quad \text { in } \Omega_{t}, ~\left(\mu(\mathbf{D}(\mathbf{u})-\mathfrak{p I}) \mathbf{n}_{t}=\sigma H\left(\Gamma_{t}\right) \mathbf{n}_{t} \quad \text { on } \Gamma_{t}, ~\right.
$$

In particular, div $\mathbf{u}=0$ implies that $\left|\Omega_{t}\right|$ is a constant, and so we set $|\Omega|=\left|B_{R}\right|$. And also, we see that

$$
\xi(t)=\int_{\Omega_{t}} x d x
$$

and so by (4.18), (4.20) and (4.21),

$$
\partial_{t} \rho-\mathcal{A} \mathbf{v} \cdot \mathbf{n}=d(\mathbf{v}, \rho)
$$

Thus, the kinematic condition: $V_{\Gamma_{t}}=\mathbf{u} \cdot \mathbf{n}_{t}$ holds on $\Gamma_{t}$. Finally, the assumption on $\mathbf{f}$ implies (4.10), and therefore, $\mathbf{u}$ and $\mathfrak{p}$ satisfy equations (4.1). This completes the proof of Theorem 7. For the detailed proof, see Eiter, Kyed and Shibata [1].

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