

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

Hirokazu Saito

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

1 Introduction

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

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

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

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

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

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

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

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

satisfying the following two-phase free boundary problem:

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

$$\Omega_\pm(t) = \Theta(\mathbf{R}_\pm^N, t), \quad \Gamma(t) = \Theta(\mathbf{R}_0^N, t), \quad (1.2)$$

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

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

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

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

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

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

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

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

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

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

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

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

One then defines

$$\begin{aligned} \nabla f &= (\partial_1 f, \dots, \partial_N f)^{\top}, \quad \Delta f = \sum_{j=1}^N \partial_j^2 f, \quad \operatorname{div} \mathbf{g} = \sum_{j=1}^N \partial_j g_j, \\ \Delta \mathbf{g} &= (\Delta g_1, \dots, \Delta g_N), \quad \nabla^2 \mathbf{g} = \{\partial_i \partial_k g_k : i, j, k = 1, \dots, N\}, \\ \mathbf{g} \cdot \nabla f &= \sum_{j=1}^N g_j \partial_j f, \quad \mathbf{g} \cdot \nabla \mathbf{h} = (\mathbf{g} \cdot \nabla h_1, \dots, \mathbf{g} \cdot \nabla h_N)^{\top}, \\ \operatorname{Div} \mathbf{M} &= \left(\sum_{j=1}^N \partial_j M_{1j}, \dots, \sum_{j=1}^N \partial_j M_{Nj} \right)^{\top}. \end{aligned}$$

In particular,

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

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

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

2 Formulation in Lagrangian coordinates

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

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

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

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

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

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

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

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

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

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

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

and also

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

Furthermore,

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

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

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

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

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

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

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

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

$$\left\{ \begin{array}{ll} \partial_t \mathbf{u} - \sigma^{-1} \operatorname{Div}(\mu(\sigma) \mathbf{D}(\mathbf{u}) - \mathbf{p} \mathbf{I}) = \sigma^{-1} \mathbf{F}(\mathbf{u}) & \text{in } \dot{\mathbf{R}}^N \times \mathbf{R}_+, \\ \operatorname{div} \mathbf{u} = \mathbf{G}(\mathbf{u}) = \operatorname{div} \tilde{\mathbf{G}}(\mathbf{u}) & \text{in } \dot{\mathbf{R}}^N \times \mathbf{R}_+, \\ \llbracket (\mu(\sigma) \mathbf{D}(\mathbf{u}) - \mathbf{p} \mathbf{I}) \mathbf{e}_N \rrbracket = \llbracket \mathbf{H}(\mathbf{u}) \rrbracket & \text{on } \mathbf{R}^{N-1} \times \mathbf{R}_+, \\ \llbracket \mathbf{u} \rrbracket = 0 & \text{on } \mathbf{R}^{N-1} \times \mathbf{R}_+, \\ \mathbf{u}|_{t=0} = \mathbf{u}_0 & \text{in } \dot{\mathbf{R}}^N, \end{array} \right. \quad (2.1)$$

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

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

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

3 Global solvability in Lagrangian coordinates

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

$$\left\{ \begin{array}{ll} \partial_t \mathbf{u} - \sigma^{-1} \operatorname{Div}(\mu(\sigma) \mathbf{D}(\mathbf{u}) - \mathbf{p} \mathbf{I}) = \sigma^{-1} \mathbf{f} & \text{in } \dot{\mathbf{R}}^N \times \mathbf{R}_+, \\ \operatorname{div} \mathbf{u} = g = \operatorname{div} \mathbf{g} & \text{in } \dot{\mathbf{R}}^N \times \mathbf{R}_+, \\ \llbracket (\mu(\sigma) \mathbf{D}(\mathbf{u}) - \mathbf{p} \mathbf{I}) \mathbf{e}_N \rrbracket = \llbracket \mathbf{h} \rrbracket & \text{on } \mathbf{R}^{N-1} \times \mathbf{R}_+, \\ \llbracket \mathbf{u} \rrbracket = 0 & \text{on } \mathbf{R}^{N-1} \times \mathbf{R}_+, \\ \mathbf{u}|_{t=0} = \mathbf{u}_0 & \text{in } \dot{\mathbf{R}}^N. \end{array} \right. \quad (3.1)$$

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

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

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

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

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

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

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

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

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

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

$${}_0H_p^1(\mathbf{R}_+, X) = \{f \in H_p^1(\mathbf{R}_+, X) : f|_{t=0} = 0 \text{ in } X\}$$

endowed with the norm $\|\cdot\|_{{}_0H_p^1(\mathbf{R}_+, X)} := \|\cdot\|_{H_p^1(\mathbf{R}_+, X)}$. Let $[\cdot, \cdot]_\theta$ be the complex interpolation functor for $\theta \in (0, 1)$. Define

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

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

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

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

$$\begin{aligned} \|(\mathbf{f}, g, \mathbf{g}, \mathbf{h})\|_{F_{p,q}(w(t))} &= \|w(t)\mathbf{f}\|_{L_p(\mathbf{R}_+, L_q(\dot{\mathbf{R}}^N)^N)} + \|w(t)g\|_{L_p(\mathbf{R}_+, H_q^1(\dot{\mathbf{R}}^N))} \\ &\quad + \|w(t)\partial_t \mathbf{g}\|_{L_p(\mathbf{R}_+, L_q(\dot{\mathbf{R}}^N)^N)} + \|w(t)\mathbf{h}\|_{L_p(\mathbf{R}_+, H_q^1(\dot{\mathbf{R}}^N)^N)} \\ &\quad + \|w(t)\mathbf{h}\|_{H_p^{1/2}(\mathbf{R}_+, L_q(\dot{\mathbf{R}}^N)^N)}. \end{aligned}$$

Then we have the following theorem for (3.1).

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

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

and

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

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

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

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

$$\begin{aligned} &\|\langle t \rangle^{1/2} \mathbf{u}\|_{L_p(\mathbf{R}_+, L_q(\dot{\mathbf{R}}^N)^N)} + \|\langle t \rangle \partial_t \mathbf{u}\|_{L_p(\mathbf{R}_+, L_q(\dot{\mathbf{R}}^N)^N)} \\ &\quad + \|\langle t \rangle \nabla \mathbf{u}\|_{L_p(\mathbf{R}_+, L_q(\dot{\mathbf{R}}^N)^{N \times N})} + \|\langle t \rangle \nabla \mathbf{u}\|_{H_p^{1/2}(\mathbf{R}_+, L_q(\dot{\mathbf{R}}^N)^{N \times N})} \\ &\leq C \left[\|\mathbf{u}_0\|_{B_{q_1, p}^{2-2/p}(\dot{\mathbf{R}}^N)} + \|\mathbf{u}_0\|_{B_{q_2, p}^{2-2/p}(\dot{\mathbf{R}}^N)} + \|\mathbf{u}_0\|_{L_{q_1/2}(\dot{\mathbf{R}}^N)} \right] \end{aligned}$$

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

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

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

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

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

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

with the norm

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

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

$$\begin{aligned} A_{N,p,q}^\delta = \{ & \mathbf{u} : \langle t \rangle^\delta \partial_t \mathbf{u} \in L_p(\mathbf{R}_+, L_q(\dot{\mathbf{R}}^N)^N), \\ & \langle t \rangle^\delta \nabla \mathbf{u} \in L_p(\mathbf{R}_+, H_q^1(\dot{\mathbf{R}}^N)^{N \times N}), \\ & \langle t \rangle^\delta \nabla \mathbf{u} \in H_p^{1/2}(\mathbf{R}_+, L_q(\dot{\mathbf{R}}^N)^{N \times N}) \} \end{aligned}$$

with the semi-norm

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

Let us now introduce an assumption of p, q .

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

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

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

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

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

$$\begin{aligned} K_{N,p,q_1,q_2;\mathbf{u}_0}(\delta_0) = \{ & \mathbf{u} \in K_{N,p,q_1,q_2} : \|\mathbf{u}\|_{K_{N,p,q_1,q_2}} \leq \delta_0, \\ & \llbracket \mathbf{u} \rrbracket = 0 \text{ on } \mathbf{R}^{N-1}, \mathbf{u}|_{t=0} = \mathbf{u}_0 \text{ in } \dot{\mathbf{R}}^N \}. \end{aligned}$$

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

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

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

and for any

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

satisfying the smallness conditions:

$$\sum_{i=1}^2 \|\sigma_0\|_{H_{q_i}^1(\dot{\mathbf{R}}^N)} \leq \varepsilon_1, \quad \|\mathbf{u}_0\|_{L_{q_1/2}(\dot{\mathbf{R}}^N)} + \sum_{i=1}^2 \|\mathbf{u}_0\|_{B_{q_i,p}^{2-2/p}(\dot{\mathbf{R}}^N)} \leq \varepsilon_2$$

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

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

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

4 Global solvability for the original system

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

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

(1) *Let $\Omega_{\pm}(t) = \Theta(\mathbf{R}_{\pm}^N, t)$ for $t > 0$. Then $\Theta(\cdot, t)$ is a C^1 -diffeomorphism from \mathbf{R}_{+}^N onto $\Omega_{+}(t)$ and from \mathbf{R}_{-}^N onto $\Omega_{-}(t)$ for each $t > 0$.*

(2) *$\Theta = \Theta(\xi, t)$ is a solution to (1.1) in the classical sense.*

(3) *$\rho_{\pm} = \rho_{\pm}(x, t)$ is given by $\rho_{\pm}(x, t) = \rho_0^{\pm}(\Theta_t^{-1}(x)) + \rho_{\pm}^*$ for $x \in \Omega_{\pm}(t)$ and $t > 0$, where Θ_t^{-1} is the inverse mapping of $\Theta(\cdot, t) : \dot{\mathbf{R}}^N \rightarrow \dot{\Omega}(t)$ with $\dot{\Omega}(t) = \Omega_{+}(t) \cup \Omega_{-}(t)$.*

(4) *(2.1) admits a solution (\mathbf{u}, \mathbf{p}) , and $(\mathbf{v}_{\pm}, \mathbf{q}_{\pm})$ are given by*

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

The following theorem then holds.

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

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

Let $\varepsilon_1, \varepsilon_2$ be the positive numbers given by Theorem 3.3, and let σ_0, \mathbf{u}_0 satisfy (3.3), (3.4), respectively, together with the smallness conditions and the compatibility conditions stated in Theorem 3.3. Then there exists a global-in-time solution $(\Theta, \rho_{\pm}, \mathbf{v}_{\pm}, \mathbf{q}_{\pm})$ to (1.1)–(1.9), and also

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

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

References

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

Graduate School of Informatics and Engineering
The University of Electro-Communications
Tokyo 182-8585
Japan
E-mail address: hsaito@uec.ac.jp