数理解析研究所講究録
1009巻 1997年 79-99

On the $L_q - L_r$ estimates of the Stokes semigroup in a two dimensional exterior domain

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§1. Introduction

Let Ω be an unbounded domain in the 2-dimensional Euclidean space $\mathbb{R}^2$ having a compact and smooth boundary $\partial\Omega$ contained in the ball $B_{b_0} = \{x \in \mathbb{R}^2 \mid |x| \leqq b_0\}$. In $(0, \infty) \times \Omega$, we consider the nonstationary Stokes initial boundary value problem concerning the velocity field $\mathbf{u} = \mathbf{u}(t, x) = {}^t(u_1, u_2)$ and the scalar pressure $\mathfrak{p} = \mathfrak{p}(t, x)$:

$$\text{(NS)} \qquad \begin{aligned} &\partial_t \mathbf{u} - \Delta \mathbf{u} + \nabla \mathfrak{p} = \mathbf{0} \quad \text{and} \quad \nabla \cdot \mathbf{u} = 0 \quad \text{in } (0, \infty) \times \Omega, \\ &\mathbf{u} = \mathbf{0} \quad \text{on } (0, \infty) \times \partial\Omega, \qquad \mathbf{u}(0, x) = \mathbf{f}(x) \quad \text{in } \Omega, \end{aligned}$$

where $\partial_t = \partial/\partial t$, Δ is the Laplacian in $\mathbb{R}^2$, $\nabla = (\partial_1, \partial_2)$ with $\partial_j = \partial/\partial x_j$ is the gradient, and $\nabla \cdot \mathbf{u} = \mathrm{div}\mathbf{u} = \partial_1 u_1 + \partial_2 u_2$ is the divergence of $\mathbf{u}$.

For the corresponding nonlinear Navier-Stokes equations in two dimensional exterior domain, we know the uniqueness of the Leray-Hopf weak solutions which was proved by Lions and Prodi [23]. Masuda [26] proved that if $\mathbf{u}(x)$ is a weak solution with $\int_0^\infty \|\nabla \mathbf{u}(t)\|_{L_2(\Omega)}^2 dt < \infty$, $\|\mathbf{u}(t)\|_{L_2(\Omega)}$ tends to zero as $t \to \infty$. The decay rate of a weak solution was investigated by Borchers & Miyakawa [3] and Maremonti [24]. In 1993, Kozono and Ogawa [19] proved a unique existence theorem of global strong solutions with initial data in $L_2(\Omega)$, which satisfy the following decay rate:

$$\text{(D)} \qquad \begin{aligned} &\|\mathbf{u}(t)\|_{L_q(\Omega)} = o\left(t^{-\left(\frac{1}{2}-\frac{1}{q}\right)}\right) \ \ 2 \leqq q < \infty, \quad \|\mathbf{u}(t)\|_{L_\infty(\Omega)} = o\left(t^{-\frac{1}{2}}\sqrt{\log t}\right), \\ &\|\nabla \mathbf{u}(t)\|_{L_2(\Omega)} = o\left(t^{-\frac{1}{2}}\right) \end{aligned}$$

as $t \to \infty$.

But it is surprising that we do not know any $L_q - L_r$ estimate of the Stokes semigroup in a two dimensional exterior domain like Iwashita [12] for the space dimension $n \geqq 3$.

Borchers and Varnhorn [5, 35] investigated the behavior of the resolvent of the Stokes operator $\mathbb{A}$ in a two dimensional exterior domain by using the classical potential theory, which implied the boundedness of the Stokes semigroup $\{e^{-t\mathbb{A}}\}_{t\geqq 0}$ in L_q for any $1 < q < \infty$. But, it dose not seem that the $L_q - L_r$ decay estimates of the Stokes semigroup follow from their results, because we do not know the estimate:

$$\|\nabla e^{-t\mathbb{A}}\mathbf{f}\|_{L_q(\Omega)} \leqq \|\mathbb{A}^{\frac{1}{2}}e^{-t\mathbb{A}}\mathbf{f}\|_{L_q(\Omega)}, \quad t > 0$$

in the two dimensional case, which was proved by Giga and Sohr [10] when $n \geqq 3$.

The purpose of this paper is to show the $L_q - L_r$ estimates which is an extension of Iwashita's to two dimensional case. If we apply the $L_q - L_r$ estimates to Kato's argument, we also obtain all of estimates in (D) except L_∞ decay for the corresponding nonlinear Navier-Stokes equations.

To discuss our results more precisely, first we outline at this point our notation used throughout the paper. To denote the special sets, we use the following symbols:

$$D_b = \{x \in \mathbb{R}^2 \mid b-1 \leqq |x| \leqq b\}, \quad S_b = \{x \in \mathbb{R}^2 \mid |x| = b\}, \quad \Omega_b = \Omega \cap B_b.$$

Let $W_q^m(D)$ denote the Sobolev space of order m on a domain D in the L_q sense and $\|\cdot\|_{q,m,D}$ its usual norm. For simplicity, we use the following abbreviation:

$$\|\cdot\|_{q,D} = \|\cdot\|_{q,0,D}, \quad \|\cdot\|_{q,m} = \|\cdot\|_{q,m,\Omega}, \quad \|\cdot\|_q = \|\cdot\|_{q,0,\Omega}.$$

Moreover, we put

$$L_{q,b}(D) = \{u \in L_q(D) \mid u(x) = 0 \ \forall x \notin B_b\},$$
$$W_{q,b}^m(D) = \{u \in W_q^m(D) \mid u(x) = 0 \ \forall x \notin B_b\},$$
$$W_{q,loc}^m(\mathbb{R}^2) = \{u \in \mathcal{S}' \mid \partial_x^\alpha u \in L_q(B_b) \ {}^\forall\alpha, |\alpha| \leq m \text{ and } {}^\forall b > 0\},$$
$$W_{q,loc}^m(D) = \{u \mid {}^\exists U \in W_{q,loc}^m(\mathbb{R}^2) \text{ such that } u = U \text{ on } D\}, \quad L_{q,loc}(D) = W_{q,loc}^0(D),$$
$$\dot{W}_q^m(D) = \text{the completion of } C_0^\infty(D) \text{ with respect to } \|\cdot\|_{q,m,D},$$
$$\dot{W}_{q,a}^m(D) = \{u \in \dot{W}_q^m(D) \mid \int_D u(x)dx = 0\},$$
$$\hat{W}_q^m(D) = \{u \in W_{q,loc}^m(D) \mid \|\partial_x^m u\|_{q,D} < \infty\},$$

$$(\mathbf{u},\mathbf{v})_D = \int_D \mathbf{u}(x)\cdot\overline{\mathbf{v}(x)}dx, \quad (\cdot,\cdot) = (\cdot,\cdot)_\Omega.$$

To denote function spaces of two dimensional column vector–valued functions, we use the blackboard bold letters. For example, $\mathbb{L}_q(D) = \{\mathbf{u} = {}^t(u_1,u_2) \mid u_j \in L_q(D), j = 1,2\}$. Likewise for $\mathbb{C}_0^\infty(D)$, $\mathbb{L}_{q,b}(D)$, $\mathbb{W}^m_{q,loc}(D)$, $\mathbb{L}_{q,loc}(D)$, $\mathbb{W}^m_q(D)$, $\mathbb{W}^m_{q,b}(D)$, $\dot{\mathbb{W}}^m_q(D)$ and $\hat{\mathbb{W}}^m_q(D)$. Moreover, we put

$$\mathbb{J}_q(D) = \text{the completion in } \mathbb{L}_q(D) \text{ of the set } \{\mathbf{u}\in\mathbb{C}_0^\infty(D) \mid \nabla\cdot\mathbf{u} = 0 \text{ in } D\},$$
$$\mathbb{G}_q(D) = \{\nabla p \mid p \in \hat{W}^1_q(D)\}.$$

According to Fujiwara and Morimoto [6] and Miyakawa [27], the Banach space $\mathbb{L}_q(D)$ admits the Helmholtz decomposition: $\mathbb{L}_q(D) = \mathbb{J}_q(D) \oplus \mathbb{G}_q(D)$, where $\oplus$ denotes the direct sum. Let $\mathbb{P}_D$ be a continuous projection from $\mathbb{L}_q(D)$ onto $\mathbb{J}_q(D)$. The Stokes operator $\mathbb{A}_D$ is defined by $\mathbb{A}_D = -\mathbb{P}_D\Delta$ with dense domain $\mathcal{D}_q(\mathbb{A}_D) = \mathbb{J}_q(D)\cap\dot{\mathbb{W}}^1_q(D)\cap \mathbb{W}^2_q(D)$. For simplicity, we write: $\mathbb{P} = \mathbb{P}_\Omega$, $\mathbb{A} = \mathbb{A}_\Omega$. It is known that $-\mathbb{A}$ generates an analytic semigroup $e^{-t\mathbb{A}}$ in $\mathbb{J}_q(\Omega)$ [9, 5, 35], [4 for $n \geqq 3$]. To denote various constants we use the same letter C, and by $C_{A,B,\cdots}$ we denotes the constant depending on the quantities A, B, $\cdots$. The constants C and $C_{A,B,,\cdots}$ may change from line to line. For two Banach spaces X and Y, $\mathcal{L}(X,Y)$ denotes the set of all bounded linear operators from X into Y and $\|\cdot\|_{\mathcal{L}(X,Y)}$ means its operator norm. In particular, we put $\mathcal{L}(X) = \mathcal{L}(X,X)$. $\mathcal{A}(I,X)$ denotes the set of all X-valued analytic functions in I.

Now we state our main results.

Theorem 1.1. *(Local energy decay) Let $1 < q < \infty$. For any $b > b_0$ and any integer $m \geqq 0$, there exists a constant $C = C_{q,b,m} > 0$ such that*

$$\|\partial_t^m e^{-t\mathbb{A}}\mathbf{f}\|_{q,2,\Omega_b} \leq Ct^{-1-m}(\log t)^{-2}\|\mathbf{f}\|_q, \quad t\to\infty \tag{1.1}$$

for any $\mathbf{f}\in\mathbb{J}_q(\Omega)\cap\mathbb{L}_{q,b}(\Omega) =: \mathbb{J}_{q,b}(\Omega)$.

Theorem 1.2. *($L_q - L_r$ estimates)* (1) Let $1 < q \leqq r < \infty$. Then the following estimate holds for any $\mathbf{f}\in\mathbb{J}_q(\Omega)$:

$$\|e^{-t\mathbb{A}}\mathbf{f}\|_r \leqq C_{q,r}t^{-(\frac{1}{q}-\frac{1}{r})}\|\mathbf{f}\|_q, \quad t > 0. \tag{1.2}$$

(2) Let $1 < q \leqq r \leqq 2$. Then, for $\mathbf{f} \in \mathbb{J}_q(\Omega)$

$$\|\nabla e^{-t\mathbb{A}}\mathbf{f}\|_r \leq C_{q,r} t^{-(\frac{1}{q}-\frac{1}{r})-\frac{1}{2}}\|\mathbf{f}\|_q, \quad t > 0. \tag{1.3}$$

And let $1 < q \leqq r$ and $2 < r < \infty$, then, for $\mathbf{f} \in \mathbb{J}_q(\Omega)$

$$\|\nabla e^{-t\mathbb{A}}\mathbf{f}\|_r \leqq \begin{cases} C_{q,r} t^{-(\frac{1}{q}-\frac{1}{r})-\frac{1}{2}}\|\mathbf{f}\|_q, & 0 < t < 1, \\ C_{q,r} t^{-\frac{1}{q}}\|\mathbf{f}\|_q, & t \geqq 1. \end{cases} \tag{1.4}$$

Remark. After the completion of this study, we were aware of the related work of P. Maremonti and V. A. Solonnikov, "On nonstationary Stokes problem in exterior domain" Preprint, 1996. In their paper, they also obtained $L_q - L_r$ estimates of Stokes semigroup in n-dimensional exterior domain ($n \geqq 2$), by a different method. In fact, their arguments rely on energy estimates, imbedding theorems, $L_q - L_r$ estimates in the whole space case and duality arguments.

§2. Preliminaries

Let us first consider the stationary Stokes equation in $\mathbb{R}^2$:

$$(\lambda - \Delta)\mathbf{u} + \nabla \mathfrak{p} = \mathbf{f} \quad \text{and} \quad \nabla \cdot \mathbf{u} = 0 \quad \text{in } \mathbb{R}^2. \tag{2.1}$$

When $\lambda \in \Sigma = \mathbb{C} \setminus \{\lambda \leqq 0\}$, put

$$A_\lambda \mathbf{f} = \mathcal{F}^{-1}\left[\frac{(1 - P(\xi))\hat{\mathbf{f}}(\xi)}{|\xi|^2 + \lambda}\right](x) = E_\lambda * \mathbf{f},$$

$$\Pi \mathbf{f} = \mathcal{F}^{-1}\left[\frac{\xi \cdot \hat{\mathbf{f}}(\xi)}{i|\xi|^2}\right](x) = \mathbf{p} * \mathbf{f}$$

for $\mathbf{f} \in \mathbb{L}_q(\mathbb{R}^2)$, where $i = \sqrt{-1}$, $P(\xi) = (\xi_j\xi_k/|\xi|^2)_{j,k=1,2}$,

$$\hat{\mathbf{f}}(\xi) = \int_{\mathbb{R}^2} e^{-ix\cdot\xi}\mathbf{f}(x)dx, \quad \mathcal{F}^{-1}\mathbf{f}(x) = \frac{1}{(2\pi)^2}\int_{\mathbb{R}^2} e^{i\xi\cdot x}\mathbf{f}(\xi)d\xi$$

and

$$E_\lambda = E_\lambda(x) = (E^\lambda_{jk}(x))_{j,k=1,2},$$

$$\begin{aligned} E^\lambda_{jk}(x) &= (2\pi)^{-1}\left\{\delta_{jk}K_0(\sqrt{\lambda}|x|) - \lambda^{-1}\partial_j\partial_k\left(\log|x| + K_0(\sqrt{\lambda}|x|)\right)\right\} \\ &= (2\pi)^{-1}\left\{\delta_{jk}e_1(\sqrt{\lambda}|x|) + \frac{x_j x_k}{|x|^2}e_2(\sqrt{\lambda}|x|)\right\}, \end{aligned} \tag{2.2}$$

$$\mathbf{p} = \mathbf{p}(x) = \frac{1}{2\pi}\left(\frac{x_1}{|x|^2}, \frac{x_2}{|x|^2}\right).$$

Here, K_n ($n \in \mathbb{N} \cup \{0\}$) denotes the modified Bessel function of order n and

$$\begin{aligned} e_1(\kappa) &= K_0(\kappa) + \kappa^{-1}K_1(\kappa) - \kappa^{-2} \\ &= -\frac{1}{2}\left(\gamma + \frac{1}{2} - \log 2 + \log\kappa\right) + O(\kappa^2)\log\kappa \quad \text{as } \kappa \to 0, \end{aligned}$$

where γ is Euler's constant,

$$\begin{aligned} e_2(\kappa) &= -K_0(\kappa) - 2\kappa^{-1}K_1(\kappa) + 2\kappa^{-2} \\ &= \frac{1}{2} + O(\kappa^2)\log\kappa \quad \text{as } \kappa \to 0. \end{aligned}$$

These are calculated in [5, 35]. Then, for $1 < q < \infty$ and any integer $m \geqq 0$, by the L_q boundedness of Fourier multiplier (cf. [Theorem 7.9.5 of 11]), we have

$$A_\lambda \in \mathcal{A}(\Sigma, \mathcal{L}(\mathbb{W}^{2m}_q(\mathbb{R}^2), \mathbb{W}^{2m+2}_q(\mathbb{R}^2))), \quad \Pi \in \mathcal{L}(\mathbb{W}^{2m}_q(\mathbb{R}^2), \hat{W}^{2m+1}_q(\mathbb{R}^2)), \tag{2.3}$$

and the pair of $\mathbf{u} = A_\lambda\mathbf{f}$ and $\mathfrak{p} = \Pi\mathbf{f}$ solves (2.1) for $\lambda \in \Sigma$. When $\mathbf{f} \in \mathbb{L}_{q,b}(\mathbb{R}^2)$, we have

$$A_\lambda\mathbf{f} = O(|x|^{-2}), \quad \Pi\mathbf{f} = O(|x|^{-1}) \quad \text{as } |x| \to \infty. \tag{2.4}$$

For $\lambda = 0$, put

$$A_0\mathbf{f} = E_0 * \mathbf{f} \quad \text{for } \mathbf{f} \in \mathbb{W}^{2m}_q(\mathbb{R}^2), \tag{2.5}$$

where

$$E_0 = E_0(x) = (E^0_{jk}(x))_{j,k=1,2},$$

$$E^0_{jk}(x) = \frac{1}{4\pi}\left\{-\delta_{jk}\log|x| + \frac{x_j x_k}{|x|^2}\right\}$$

(cf. [IV.2 of 7]). Then the pair of $\mathbf{u} = A_0\mathbf{f}$ and $\mathfrak{p} = \Pi\mathbf{f}$ solves (2.1) for $\lambda = 0$. We have the following facts for $1 < q < \infty$:

$$A_0 \in \mathcal{L}(\mathbb{W}_q^{2m}(\mathbb{R}^2), \hat{\mathbb{W}}_q^{2m+2}(\mathbb{R}^2)), \tag{2.6}$$
$$A_0\mathbf{f} = O(\log|x|) \quad \text{as } |x| \to \infty \text{ for } \mathbf{f} \in \mathbb{L}_{q,b}(\mathbb{R}^2).$$

From (2.2) and (2.5), it follows that

$$E_\lambda(x) = E_0(x) - \frac{1}{4\pi}(c + \log\sqrt{\lambda})I_2 + H_\lambda(x), \tag{2.7}$$

where I_2 is the 2×2 identity matrix, $H_\lambda(x) = O(\lambda|x|^2)\log(\sqrt{\lambda}|x|)$ and $c = \gamma + \frac{1}{2} - \log 2$.

Let D be a bounded domain in $\mathbb{R}^2$ with smooth boundary ∂D and $\Sigma_0 = \Sigma \cup \{0\}$. We now consider the stationary Stokes equations with parameter $\lambda \in \Sigma_0$ in D:

$$(\lambda - \Delta)\mathbf{u} + \nabla\mathfrak{p} = \mathbf{f} \quad \text{and} \quad \nabla\cdot\mathbf{u} = 0 \quad \text{in } D, \tag{2.8}$$
$$\mathbf{u} = \mathbf{0} \quad \text{on } \partial D.$$

The existence, uniqueness and regularity of solutions to (2.8) are well known.

Proposition 2.1. *Let $1 < q < \infty$ and let m be an integer $\geqq 0$. Then, for any $\mathbf{f} \in \mathbb{W}_q^m(D)$ and $\lambda \in \Sigma_0$, there exists a unique $\mathbf{u} \in \mathbb{W}_q^{m+2}(D)$ which together with some $\mathfrak{p} \in W_q^{m+1}(D)$ solves (2.8); $\mathfrak{p}$ is unique up to an additive constant. Moreover, the following estimate is valid:*

$$\|\mathbf{u}\|_{q,m+2,D} + \|\nabla\mathfrak{p}\|_{q,m,D} \leqq C_{q,m,D}\|\mathbf{f}\|_{q,m,D}. \tag{2.9}$$

The following results in bounded domain D are used later.

Proposition 2.2. *Let $1 < q < \infty$.* (1) The following relation holds:

$$\|v\|_{q,D} \leqq C_D\left(\|\nabla v\|_{q,D} + \left|\int_D v(x)dx\right|\right), \quad \text{for } v \in W_q^1(D). \tag{2.10}$$

(2) Let m be an integer $\geqq 0$. Then, for any $u \in W_q^m(D)$, there exists a $v \in W_q^m(\mathbb{R}^2)$ such that $u = v$ in D and $\|v\|_{q,m,\mathbb{R}^2} \leqq C_{q,m,D}\|u\|_{q,m,D}$, where $C_{q,m,D}$ is a constant independent of u and v.

Proposition 2.3. *(Bogovskii) Let $1 < q < \infty$ and let m be an integer $\geqq 0$. Then, there exists a linear bounded operator $\mathbf{B} : \dot{W}^m_{q,a}(D) \longrightarrow \dot{\mathbb{W}}^{m+1}_q(D)$ such that*

$$(2.11) \qquad \nabla \cdot \mathbf{B}[f] = f \quad \text{in } D, \quad \|\mathbf{B}[f]\|_{q,m+1,D} \leqq C_{q,m,D}\|f\|_{q,m,D}.$$

We need the following propositions 2.4 and 2.5 on uniqueness.

Proposition 2.4. *Let $1 < q < \infty$. Let $\mathbf{u} \in \hat{\mathbb{W}}^2_q(\Omega)$ and $\mathfrak{p} \in \hat{W}^1_q(\Omega)$ satisfy the homogeneous equations:*

$$-\Delta\mathbf{u} + \nabla\mathfrak{p} = \mathbf{0} \quad \text{and} \quad \nabla \cdot \mathbf{u} = 0 \text{ in } \Omega, \quad \mathbf{u} = \mathbf{0} \text{ on } \partial\Omega.$$

Assume that $\mathbf{u}(x)$ and $\mathfrak{p}(x)$ satisfy the following:

$$\mathbf{u}(x) = O(1), \quad \mathfrak{p}(x) = O(|x|^{-1}) \quad \text{as } |x| \to \infty.$$

Then, $\mathbf{u} = \mathbf{0}$ and $\mathfrak{p} = 0$.

Proposition 2.5. *Let $1 < q < \infty$ and $G = \mathbb{R}^2$ or Ω. Let $\mathbf{u} \in \hat{\mathbb{W}}^2_q(G)$ and $\mathfrak{p} \in \hat{W}^1_q(G)$ satisfy the equations:*

$$(\lambda - \Delta)\mathbf{u} + \nabla\mathfrak{p} = \mathbf{0} \quad \text{and} \quad \nabla \cdot \mathbf{u} = 0 \quad \text{in } \Omega, \quad \mathbf{u} = \mathbf{0} \quad \text{on } \partial\Omega \text{ if } G = \Omega.$$

for $\lambda \in \Sigma$. Assume that $\mathfrak{p} = O(|x|^{-1})$. Then, $\mathbf{u}(x) = \mathbf{0}$ and $\mathfrak{p}(x) = 0$.

Proposition 2.6. *Let $1 < q < \infty$ and let $\mathbb{A}$ be the Stokes operator in $\mathbb{J}_q(\Omega)$ and m be any integer $\geqq 0$.*

(1) Assume that $\mathbf{u} \in \mathcal{D}_q(\mathbb{A})$ and $\mathbb{A}\mathbf{u} \in \mathbb{W}^m_q(\Omega)$. Then $\mathbf{u} \in \mathbb{W}^{m+2}_q(\Omega)$ and for some constant $C_{q,m} > 0$,

$$\|\mathbf{u}\|_{q,m+2} \leqq C_{q,m}(\|\mathbb{A}\mathbf{u}\|_{q,m} + \|\mathbf{u}\|_q).$$

(2) If $\mathbf{u} \in \mathcal{D}_q(\mathbb{A}^m)$, then

$$\|\mathbf{u}\|_{q,2m} \leqq C_{q,m}(\|\mathbb{A}^m\mathbf{u}\|_q + \|\mathbf{u}\|_q),$$

$$\|\mathbb{A}^m\mathbf{u}\|_q \leqq C_{q,m}\|\mathbf{u}\|_{q,2m}.$$

§3. Asymptotic behavior of the resolvent around the origin

Let us consider the stationary problem for the Stokes equation with parameter $\lambda \in \Sigma$ in Ω:

$$\text{(S)} \qquad (\lambda - \Delta)\mathbf{u} + \nabla \mathfrak{p} = \mathbf{f} \quad \text{and} \quad \nabla \cdot \mathbf{u} = 0 \quad \text{in } \Omega, \qquad \mathbf{u} = \mathbf{0} \quad \text{on } \partial\Omega.$$

In terms of the Stokes operator $\mathbb{A}$, (S) is written in the form:

$$\text{(S')} \qquad (\lambda + \mathbb{A})\mathbf{u} = \mathbf{f}.$$

Giga [9] and Borchers and Varnhorn [5, 35] proved that Σ belongs to the resolvent set $\rho(\mathbb{A})$ of $\mathbb{A}$ and

$$\text{(3.1)} \qquad \|(\lambda + \mathbb{A})^{-1}\|_{\mathcal{L}(\mathbb{J}_q(\Omega))} \leqq C_{q,\delta}|\lambda|^{-1},$$

when $|\arg\lambda| \leqq \gamma$ for any $0 < \gamma < \pi$.

Let $b > b_0 + 4$ and $1 < q < \infty$. Contracting the domain of $(\lambda + \mathbb{A})^{-1}$ from $\mathbb{J}_q(\Omega)$ to $\mathbb{J}_{q,b}(\Omega)$, we shall investigate the asymptotic behavior of $(\lambda + \mathbb{A})^{-1}$ as $|\lambda| \to 0$. Put $\Sigma_{\gamma,\varepsilon} = \{\lambda \in \Sigma \mid |\arg\lambda| \leqq \gamma, |\lambda| \leqq \varepsilon\}$.

Proposition 3.1. *Let $1 < q < \infty$ and m be any integer $\geqq 0$. There exist operator valued functions R_λ and P_λ possessing the following properties:*

$$\text{(1)} \qquad R_\lambda \in \mathcal{A}(\Sigma, \mathcal{L}(\mathbb{W}^{2m}_{q,b}(\Omega), \mathbb{W}^{2m+2}_q(\Omega_b))),$$
$$P_\lambda \in \mathcal{A}(\Sigma, \mathcal{L}(\mathbb{W}^{2m}_{q,b}(\Omega), W^{2m+1}_q(\Omega_b))),$$

(2) the pair of $\mathbf{u} = R_\lambda\mathbf{f}$ and $\mathfrak{p} = P_\lambda\mathbf{f}$ is a solution to (S) *and*

$$\text{(3.2)} \qquad R_\lambda\mathbf{f} \in \mathbb{W}^{2m+2}_q(\Omega), \quad P_\lambda\mathbf{f} \in \hat{W}^{2m+1}_q(\Omega), \quad P_\lambda\mathbf{f} = O(|x|^{-1}) \text{ as } |x| \to \infty$$

for $\mathbf{f} \in \mathbb{W}^{2m}_{q,b}(\Omega)$, $\lambda \in \Sigma$, and we have

$$\text{(3.3)} \qquad R_\lambda = (\lambda + \mathbb{A})^{-1} \quad \text{on } \mathbb{J}_{q,b}(\Omega) \quad \text{for } \lambda \in \Sigma,$$

(3) for any $0 < \gamma < \pi$, there exists an $\varepsilon = \varepsilon(\gamma)$ such that for $\mathbf{f} \in \mathbb{W}^{2m}_{q,b}(\Omega)$ and $\lambda \in \Sigma_{\gamma,\varepsilon}$,

$$\begin{pmatrix} R_\lambda \\ P_\lambda \end{pmatrix} \mathbf{f} = \lambda^s \begin{pmatrix} M(\log\lambda)/L(\log\lambda) \\ \tilde{M}(\log\lambda)/\tilde{L}(\log\lambda) \end{pmatrix} \mathbf{f} + O(\lambda^{s+1}\log^\beta \lambda), \tag{3.4}$$

where s is an integer (not necessarily positive); L and $\tilde{L}$ are polynomials with constant coefficients and M (resp. $\tilde{M}$) is a polynomial, not identically zero, whose coefficients belong to $\mathcal{L}(\mathbb{W}^{2m}_{q,b}(\Omega), \mathbb{W}^{2m+2}_q(\Omega_b))$ (resp. $\mathcal{L}(\mathbb{W}^{2m}_{q,b}(\Omega), W^{2m+1}_q(\Omega_b))$); β is an integer. The order symbol O is used in the sense that

$$\|R_\lambda \mathbf{f} - \lambda^s (M(\log\lambda)/L(\log\lambda))\, \mathbf{f}\|_{q,2m+2,\Omega_b} \leqq C_{q,m,b}|\lambda^{s+1}\log^\beta\lambda|\|\mathbf{f}\|_{q,2m},$$
$$\|P_\lambda \mathbf{f} - \lambda^s(\tilde{M}(\log\lambda)/\tilde{L}(\log\lambda))\mathbf{f}\|_{q,2m+1,\Omega_b} \leqq C_{q,m,b}|\lambda^{s+1}\log^\beta\lambda|\|\mathbf{f}\|_{q,2m}.$$

Proof. At first, we introduce some symbols. Let φ be a function of $C^\infty(\mathbb{R}^2)$ such that $\varphi(x) = 0$ for $|x| \geqq b-1$ and $\varphi(x) = 1$ for $|x| \leqq b-2$. For $\mathbf{f} \in \mathbb{L}_q(\Omega)$ let us denote the restriction of $\mathbf{f}$ on Ω_b by $\pi_b\mathbf{f}$ and define the extension $\iota\mathbf{f}$ of $\mathbf{f}$ to whole $\mathbb{R}^2$ by the relation: $\iota\mathbf{f}(x) = \mathbf{f}(x)$ for $x \in \Omega$ and $\iota\mathbf{f}(x) = \mathbf{0}$ for $x \in \mathbb{R}^2 \setminus \Omega$. Let $L_{b\lambda}$ and $\mathfrak{p}_{b\lambda}$ be the operators defined by the relations: $L_{b\lambda}\mathbf{g} = \mathbf{w}$ and $\mathfrak{p}_{b\lambda}\mathbf{g} = \mathfrak{q}$ where the pair of $\mathbf{w}$ and $\mathfrak{q}$ is the solution of the following Stokes equation in Ω_b:

$$(\lambda - \Delta)\mathbf{w} + \nabla\mathfrak{q} = \mathbf{g} \quad\text{and}\quad \nabla\cdot\mathbf{w} = 0 \quad\text{in } \Omega_b, \quad \mathbf{w} = \mathbf{0} \quad \text{on } \partial\Omega_b, \tag{3.5}$$

where $\partial\Omega_b = S_b \cup \partial\Omega$ and $\lambda \in \Sigma_0$. $\mathfrak{p}_{b\lambda}\mathbf{g}$ is not decided uniquely at this moment, that is we have freedom to choose any additive constant, which will be chosen in (3.6) below. Let us construct R_λ and P_λ from a compact perturbation of the following operators:

$$\Phi_\lambda\mathbf{f} = (1-\varphi)(A_\lambda\iota\mathbf{f}) + \varphi L_{b\lambda}\pi_b\mathbf{f} + \mathbf{B}[(\nabla\varphi)\cdot A_\lambda\iota\mathbf{f}] - \mathbf{B}[(\nabla\varphi)\cdot L_{b\lambda}\pi_b\mathbf{f}],$$
$$\Psi_\lambda\mathbf{f} = (1-\varphi)(\Pi\iota\mathbf{f}) + \varphi\mathfrak{p}_{b\lambda}\pi_b\mathbf{f},$$

for $\mathbf{f} \in \mathbb{W}^{2m}_{q,b}(\Omega)$, where we have used Proposition 2.3. Now, $\mathfrak{p}_{b\lambda}$ is chosen so that

$$\int_{\Omega_b} (\mathfrak{p}_{b\lambda}\pi_b\mathbf{f} - \Pi\iota\mathbf{f})(x)dx = \mathbf{0}. \tag{3.6}$$

We know that there exists a $a > 0$ such that $L_{b\lambda}$ and $\mathfrak{p}_{b\lambda}$ are analytic with respect to $\lambda \in \mathbb{C} \setminus (-\infty, -a]$ (cf. [Proposition 2.6 of 17]). From the construction, we have

$$(\lambda - \Delta)\Phi_\lambda\mathbf{f} + \nabla\Psi_\lambda\mathbf{f} = (1 + F_\lambda)\mathbf{f} \quad \text{in } \Omega,$$
$$\nabla\cdot\Phi_\lambda\mathbf{f} = 0 \quad\text{in } \Omega, \quad \Phi_\lambda\mathbf{f} = \mathbf{0} \quad\text{on } \partial\Omega,$$

where

$$\begin{aligned} F_\lambda \mathbf{f} =& 2(\nabla\varphi\cdot\nabla)A_\lambda\iota\mathbf{f} + \Delta\varphi A_\lambda\iota\mathbf{f} - 2(\nabla\varphi\cdot\nabla)L_{b\lambda}\pi_b\mathbf{f} - \Delta\varphi L_{b\lambda}\pi_b\mathbf{f} \\ &+ (\lambda-\Delta)\mathbf{B}[\nabla\varphi\cdot A_\lambda\iota\mathbf{f}] - (\lambda-\Delta)\mathbf{B}[\nabla\varphi\cdot L_{b\lambda}\pi_b\mathbf{f}] - \nabla\varphi\Pi\iota\mathbf{f} + \nabla\varphi\mathfrak{p}_{b\lambda}\pi_b\mathbf{f}. \end{aligned}$$

Contracting the domain of A_λ and Π, and considering those ranges in wider spaces, we have

$$A_\lambda\iota \in \mathcal{A}(\Sigma, \mathcal{L}(\mathbb{W}^{2m}_{q,b}(\Omega), \mathbb{W}^{2m+2}_q(\Omega_b))) \text{ and } \Pi\iota \in \mathcal{L}(\mathbb{W}^{2m}_{q,b}(\Omega), W^{2m+1}_q(\Omega_b)).$$

At each point $\lambda \in \Sigma$, F_λ is a compact operator from $\mathbb{W}^{2m}_{q,b}(\Omega)$ into itself and F_λ is analytic in $\lambda \in \Sigma$. We know that $(1+F_\lambda)^{-1} \in \mathcal{A}(\Sigma, \mathcal{L}(\mathbb{W}^{2m}_{q,b}(\Omega)))$. Put

$$R_\lambda = \Phi_\lambda(1+F_\lambda)^{-1} \quad \text{and} \quad P_\lambda = \Psi_\lambda(1+F_\lambda)^{-1},$$

then the pair of $\mathbf{u} = R_\lambda\mathbf{f}$ and $\mathfrak{p} = P_\lambda\mathbf{f}$ solves (S) as $\lambda \in \Sigma$. By Proposition 2.5, when $\mathbf{f} \in \mathbb{J}_{q,b}(\Omega)$, $R_\lambda\mathbf{f} = (\lambda + \mathbb{A})^{-1}\mathbf{f}$ for $\lambda \in \Sigma$.

Thus we know the analyticity of R_λ in Σ, but our purpose is to investigate the asymptotic behavior of at $\lambda = 0$. If we recall (2.7), then we have the following formula:

$$A_\lambda\iota\mathbf{f} = A_0\iota\mathbf{f} - \frac{1}{4\pi}(c + \log\sqrt{\lambda})T\mathbf{f} + B_\lambda\mathbf{f}, \tag{3.7}$$

where $T\mathbf{f} = \int_{\mathbb{R}^2}\iota\mathbf{f}dx$ and $B_\lambda\mathbf{f} = H_\lambda * \iota\mathbf{f} \in \mathbb{W}^{2m+2}_q(\Omega_b)$ for $\mathbf{f} \in \mathbb{W}^{2m}_{q,b}(\Omega)$, $\lambda \in \Sigma$. The logarithmic singularity appears only in the coefficients of finite dimensional operators. Thus by projection to the range of finite dimensional operators, we can treat the singularity as a numerical matrix. This strategy follows Vainberg [Lemma 10 of Chapter IX, 34] essentially. We omit the details of the proof. □

Proposition 3.1 says that the operators (R_λ, P_λ) can be expanded by the series of polynomials of $\log\lambda$ and λ. Next task is to determine s, M and L of (3.4), exactly. The strategy follows Kleinman and Vainberg [17]. Let q, m, γ, and ε be the same as in Proposition 3.1.

Proposition 3.6. *Let R_λ be the same as in Proposition 3.1. Then we have*

$$\begin{pmatrix} R_\lambda \\ P_\lambda \end{pmatrix}\mathbf{f} = \begin{pmatrix} V_0 \\ Q_0 \end{pmatrix}\mathbf{f} + \log^{-1}\lambda\begin{pmatrix} V_1 \\ Q_1 \end{pmatrix}\mathbf{f} + O(\log^{-2}\lambda) \quad \text{as } \lambda \in \Sigma_{\gamma,\varepsilon}, \tag{3.8}$$

where $V_j \in \mathcal{L}(\mathbb{W}^{2m}_{q,b}(\Omega), \mathbb{W}^{2m+2}_q(\Omega_b))$ *and* $Q_j \in \mathcal{L}(\mathbb{W}^{2m}_{q,b}(\Omega), W^{2m+1}_q(\Omega_b))$ $(j = 0,1)$ *are independent of* λ.

To prove this proposition, we use the cut-off function $\eta \in C^\infty(\mathbb{R}^2)$ such that $\eta(x) = 0$ for $|x| < b-2$ and $\eta(x) = 1$ for $|x| > b-1$.

Put $\mathbf{u} = R_\lambda \mathbf{f}$, $\mathfrak{p} = P_\lambda \mathbf{f}$ and $\mathbf{z} = \eta\mathbf{u} - \mathbf{B}[\nabla\eta \cdot \mathbf{u}]$ for $\mathbf{f} \in \mathbb{W}^{2m}_{q,b}(\Omega)$ and $\lambda \in \Sigma_{\gamma,\varepsilon}$. Then,

$$(\lambda - \Delta)\mathbf{z} + \nabla(\eta\mathfrak{p}) = \eta\mathbf{f} + \mathbf{g}({}^t(\mathbf{u},\mathfrak{p})) \text{ and } \nabla\cdot\mathbf{z} = 0 \quad \text{in } \mathbb{R}^2,$$

where

$$\mathbf{g}({}^t(\mathbf{u},\mathfrak{p})) = -2(\nabla\eta\cdot\nabla)\mathbf{u} - \Delta\eta\mathbf{u} + \nabla\eta\mathfrak{p} - (\lambda-\Delta)\mathbf{B}[\nabla\eta\cdot\mathbf{u}].$$

Obviously, $\operatorname{supp}\mathbf{g} \subset D_{b-1}$.

Lemma 3.7. *Let* $\mathbf{u}$, $\mathfrak{p}$ *and* $\mathbf{z}$ *be as above. Then, the following formula is valid:*

$$\mathbf{z} = A_\lambda\left(\eta\mathbf{f} + \mathbf{g}({}^t(\mathbf{u},\mathfrak{p}))\right) \quad \textit{and} \quad \eta\mathfrak{p} = \Pi(\eta\mathbf{f} + \mathbf{g}({}^t(\mathbf{u},\mathfrak{p}))) \quad \textit{in } \mathbb{R}^2, \tag{3.9}$$

for $\lambda \in \Sigma_{\gamma,\varepsilon}$.

Proof. Put $\mathbf{v} = A_\lambda(\eta\mathbf{f} + \mathbf{g}({}^t(\mathbf{u},\mathfrak{p})))$ and $\mathfrak{q} = \Pi(\eta\mathbf{f} + \mathbf{g}({}^t(\mathbf{u},\mathfrak{p})))$. By (2.3), (2.4) and (3.2), $\mathbf{z}-\mathbf{v}$ and $\eta\mathfrak{p}-\mathfrak{q}$ satisfy the condition of Proposition 2.5, thus we have (3.9). □

Now we start to prove Proposition 3.6.

Proof of Proposition 3.6. To determine s of (3.4), we employ the contradiction argument. We may assume that $\mathbf{f} \not\equiv \mathbf{0}$ and we put $\mathbf{w}_{(\lambda)} = (M(\log\lambda)/L(\log\lambda))\,\mathbf{f}$, $\mathfrak{r}_{(\lambda)} = (\tilde{M}(\log\lambda)/\tilde{L}(\log\lambda))\mathbf{f}$ in (3.4) and ${}^t(\mathbf{w}_{(\lambda)}, \mathfrak{r}_{(\lambda)}) \not\equiv {}^t(\mathbf{0},0)$. At first we shall prove $s \leqq 0$. If $s > 0$, then by (3.4) $\mathbf{u}$ and $\mathfrak{p}$ tend to 0 in Ω_b as $|\lambda| \to 0$, thus we have $\mathbf{0} = \mathbf{f}$ in Ω_b by (S). From $\operatorname{supp}\mathbf{f} \subset \Omega_b$ it follows $\mathbf{f} \equiv \mathbf{0}$, which contradicts the assumption.

Let us suppose that $s < 0$. By substituting (3.4) into (S) and equating the terms which contain the multiplier λ^s in both sides of (S), we have

$$-\Delta\mathbf{w}_{(\lambda)} + \nabla\mathfrak{r}_{(\lambda)} = \mathbf{0} \text{ and } \nabla\cdot\mathbf{w}_{(\lambda)} = 0 \quad \text{in } \Omega_b, \quad \mathbf{w}_{(\lambda)} = \mathbf{0} \quad \text{on } \partial\Omega. \tag{3.10}$$

To investigate the behavior of solution as $|x|$ is large, we use the following formula, which is obtained by substituting (3.4) into (3.9):

(3.11)

$$\eta(\lambda^s \mathbf{w}_{(\lambda)} + O(\lambda^{s+1}\log^\beta \lambda)) - \mathbf{B}[\nabla\eta \cdot (\lambda^s \mathbf{w}_{(\lambda)} + O(\lambda^{s+1}\log^\beta \lambda))]$$
$$= \left\{A_0 - \frac{1}{4\pi}(c + \log\sqrt{\lambda})T + B_\lambda\right\} \left(\eta\mathbf{f} + \mathbf{g}\left({}^t(\mathbf{w}_{(\lambda)}, \mathfrak{r}_{(\lambda)})\lambda^s + O(\lambda^{s+1}\log^\beta \lambda)\right)\right),$$
$$\eta(\lambda^s \mathfrak{r}_{(\lambda)} + O(\lambda^{s+1}\log^\beta \lambda)) = \Pi\left(\eta\mathbf{f} + \mathbf{g}\left({}^t(\mathbf{w}_{(\lambda)}, \mathfrak{r}_{(\lambda)})\lambda^s + O(\lambda^{s+1}\log^\beta \lambda)\right)\right) \quad \text{in } \Omega_b.$$

Equating the terms which contain the multiplier λ^s in both sides of (3.11), we obtain

$$\text{(3.12)} \qquad \begin{aligned} \eta\mathbf{w}_{(\lambda)} &= \mathbf{B}[\nabla\eta \cdot \mathbf{w}_{(\lambda)}] + \left\{A_0 - \frac{1}{4\pi}(c + \log\sqrt{\lambda})T\right\} \mathbf{g}({}^t(\mathbf{w}_{(\lambda)}, \mathfrak{r}_{(\lambda)})), \\ \eta\mathfrak{r}_{(\lambda)} &= \Pi\mathbf{g}({}^t(\mathbf{w}_{(\lambda)}, \mathfrak{r}_{(\lambda)})) \qquad \text{in } \Omega_b. \end{aligned}$$

Since the right hand sides of (3.12) depend only on values of $(\mathbf{w}_{(\lambda)}, \mathfrak{r}_{(\lambda)})$ in Ω_b, (3.12) allows us to continue them to the whole domain Ω. Thus we obtain $(\mathbf{w}_{(\lambda)}, \mathfrak{r}_{(\lambda)})$ which satisfies (3.10) and

$$\text{(3.13)} \qquad \begin{aligned} \eta\mathbf{w}_{(\lambda)} &= \mathbf{B}[\nabla\eta \cdot \mathbf{w}_{(\lambda)}] + \left\{A_0 - \frac{1}{4\pi}(c + \log\sqrt{\lambda})T\right\} \mathbf{g}({}^t(\mathbf{w}_{(\lambda)}, \mathfrak{r}_{(\lambda)})), \\ \eta\mathfrak{r}_{(\lambda)} &= \Pi\mathbf{g}({}^t(\mathbf{w}_{(\lambda)}, \mathfrak{r}_{(\lambda)})) \qquad \text{in } \Omega. \end{aligned}$$

Since $\mathbf{B}[\nabla\eta \cdot \mathbf{w}_{(\lambda)}] = \mathbf{0}$ for $|x| > b-1$, when $|x| > b-1$, we have

$$\begin{aligned} -\Delta\mathbf{w}_{(\lambda)} + \nabla\mathfrak{r}_{(\lambda)} &= -\Delta(\eta\mathbf{w}_{(\lambda)}) + \nabla(\eta\mathfrak{r}_{(\lambda)}) \\ &= \mathbf{g}({}^t(\mathbf{w}_{(\lambda)}, \mathfrak{r}_{(\lambda)})) = \mathbf{0}, \\ \nabla \cdot \mathbf{w}_{(\lambda)} &= \nabla \cdot (\eta\mathbf{w}_{(\lambda)}) = 0, \end{aligned}$$

which together with (3.10) implies

$$\text{(3.14)} \qquad -\Delta\mathbf{w}_{(\lambda)} + \nabla\mathfrak{r}_{(\lambda)} = \mathbf{0} \ \text{ and } \ \nabla \cdot \mathbf{w}_{(\lambda)} = 0 \quad \text{in } \Omega, \quad \mathbf{w}_{(\lambda)} = \mathbf{0} \quad \text{on } \partial\Omega.$$

By the definition of ${}^t(\mathbf{w}_{(\lambda)}, \mathfrak{r}_{(\lambda)})$, there exist an integer ν, ${}^t(\mathbf{w}_0, \mathfrak{r}_0)$ and ${}^t(\mathbf{w}_1, \mathfrak{r}_1)$ such that ${}^t(\mathbf{w}_0, \mathfrak{r}_0) \not\equiv (\mathbf{0}, 0)$ and

$$\text{(3.15)} \quad \begin{pmatrix} \mathbf{w}_{(\lambda)} \\ \mathfrak{r}_{(\lambda)} \end{pmatrix} = \log^\nu \lambda \begin{pmatrix} \mathbf{w}_0 \\ \mathfrak{r}_0 \end{pmatrix} + \log^{\nu-1} \lambda \begin{pmatrix} \mathbf{w}_1 \\ \mathfrak{r}_1 \end{pmatrix} + O(\log^{\nu-2} \lambda) \text{ in } \Omega_b \text{ as } |\lambda| \to 0.$$

We multiply both sides of (3.14) by $\log^{-\nu}\lambda$ and take the limit as $|\lambda| \to 0$, we have

$$-\Delta \mathbf{w}_0 + \nabla \mathfrak{r}_0 = \mathbf{0} \quad \text{and} \quad \nabla \cdot \mathbf{w}_0 = 0 \quad \text{in } \Omega_b, \quad \mathbf{w}_0 = \mathbf{0} \quad \text{on } \partial\Omega. \tag{3.16}$$

Substituting (3.15) into (3.13) and equating the terms of $\log^{\nu+1}\lambda$ and $\log^{\nu}\lambda$ in both sides, we have

$$\mathbf{0} = -\frac{1}{8\pi} T\mathbf{g}({}^t(\mathbf{w}_0, \mathfrak{r}_0)), \tag{3.17}$$

$$\begin{aligned} \eta\mathbf{w}_0 &= \mathbf{B}[\nabla\eta \cdot \mathbf{w}_0] + \left(A_0 - \frac{c}{4\pi}T\right)\mathbf{g}({}^t(\mathbf{w}_0, \mathfrak{r}_0)) - \frac{1}{8\pi}T\mathbf{g}({}^t(\mathbf{w}_1, \mathfrak{r}_1)), \\ \eta\mathfrak{r}_0 &= \Pi\mathbf{g}({}^t(\mathbf{w}_0, \mathfrak{r}_0)) \qquad\qquad \text{in } \Omega_b. \end{aligned} \tag{3.18}$$

If we continue $\mathbf{w}_0$ and $\mathfrak{r}_0$ to the whole domain Ω by (3.18) as in the same way of (3.13), we have $-\Delta\mathbf{w}_0 + \nabla\mathfrak{r}_0 = \mathbf{0}$ and $\nabla \cdot \mathbf{w}_0 = 0$ as $|x| > b - 1$, which combined with (3.16) implies

$$-\Delta \mathbf{w}_0 + \nabla \mathfrak{r}_0 = \mathbf{0} \quad \text{and} \quad \nabla \cdot \mathbf{w}_0 = 0 \quad \text{in } \Omega, \quad \mathbf{w}_0 = \mathbf{0} \quad \text{on } \partial\Omega. \tag{3.19}$$

By (3.17) and (3.18) for $|x| > b - 1$,

$$\begin{aligned} \mathbf{w}_0(x) &= \int_{\mathbb{R}^2} (E_0(x-y) - E_0(x))\mathbf{g}({}^t(\mathbf{w}_0, \mathfrak{r}_0))(y)dy - \frac{1}{8\pi}T\mathbf{g}({}^t(\mathbf{w}_1, \mathfrak{r}_1)) = O(1), \\ \mathfrak{r}_0(x) &= \Pi\mathbf{g}({}^t(\mathbf{w}_0, \mathfrak{r}_0)) = O(|x|^{-1}) \qquad\qquad \text{as } |x| \to \infty. \end{aligned} \tag{3.20}$$

Thus from Proposition 2.4 it follows that $(\mathbf{w}_0, \mathfrak{r}_0) = (\mathbf{0}, 0)$. This contradiction proves that $s = 0$. Employing the same argument as above, we can prove that $\nu = 0$ in (3.15). Thus we have (3.8) and complete the proof of Proposition 3.6. □

§4. Proof of Theorem 1.1

In this section, we shall obtain the order of local energy decay of $e^{-t\mathbb{A}}\mathbf{f}$. To this end, we use the result of Proposition 3.6. Let $\gamma > 3\pi/4$ and $\varepsilon = \varepsilon\gamma$ be fixed in Proposition 3.1.

Proof of Theorem 1.1. Let the curve $\Gamma \subset \mathbb{C}$ consist of three curves $\Gamma_1^\pm$ and Γ_0, where

$$\begin{aligned}
&\Gamma_1^\pm = \{\lambda \in \mathbb{C} \mid \arg\lambda = \pm 3\pi/4, \ \ |\lambda| \geqq \varepsilon\},\\
&\Gamma_0 = \Gamma_2^+ \cup \Gamma_3 \cup \Gamma_2^-,\\
&\Gamma_2^\pm = \{\lambda \in \mathbb{C} \mid \arg\lambda = \pm 3\pi/4, \ \ 2/t \leqq |\lambda| \leqq \varepsilon\},\\
&\Gamma_3 = \{\lambda \in \mathbb{C} \mid |\lambda| = 2/t, \ \ -3\pi/4 \leqq \arg\lambda \leqq 3\pi/4\}
\end{aligned}$$

and $0 < 2/t < \varepsilon$. Then, by (3.1), the semigroup $e^{-t\mathbb{A}}$ admits the representation

$$e^{-t\mathbb{A}} = \frac{1}{2\pi i}\int_\Gamma e^{\lambda t}(\lambda + \mathbb{A})^{-1} d\lambda, \quad t > 0 \tag{4.1}$$

(cf. [15]). By (3.3) we shall estimate

$$J_1^\pm(t)\mathbf{f} = \frac{1}{2\pi i}\int_{\Gamma_1^\pm} e^{\lambda t}(\lambda + \mathbb{A})^{-1}\mathbf{f}d\lambda, \quad J_0(t)\mathbf{f} = \frac{1}{2\pi i}\int_{\Gamma_0} e^{\lambda t}R_\lambda \mathbf{f} d\lambda.$$

Since by (3.1) and Proposition 2.6

$$\|(\lambda + \mathbb{A})^{-1}\mathbf{f}\|_{q,2} \leqq C_{q,\varepsilon}\|\mathbf{f}\|_q \quad \text{as } \lambda \in \Gamma_1^\pm,$$

we have

$$\|\partial_t^m J_1^\pm(t)\mathbf{f}\|_{q,2} \leqq C_{q,m,\varepsilon} e^{-\frac{\varepsilon}{2\sqrt{2}}t}\|\mathbf{f}\|_q.$$

In view of (3.8) we have

$$\begin{aligned}
\partial_t^m J_0(t)\mathbf{f} =& \frac{1}{2\pi i}\int_{\Gamma_0} e^{\lambda t}\lambda^m (V_0\mathbf{f} + \log^{-1}\lambda V_1\mathbf{f})d\lambda + \frac{1}{2\pi i}\int_{\Gamma_0} e^{\lambda t}\lambda^m M_\lambda \mathbf{f} d\lambda\\
=& K_0^1(t)\mathbf{f} + K_0^2(t)\mathbf{f},
\end{aligned}$$

where

$$\|M_\lambda \mathbf{f}\|_{q,2,\Omega_b} \leqq C_{q,m,b}|\log\lambda|^{-2}\|\mathbf{f}\|_q.$$

On the term $K_0^1(t)\mathbf{f}$, in view of Cauchy's integral theorem we can replace Γ_0 by $\tilde\Gamma_0 = \tilde\Gamma_1^+ \cup \tilde\Gamma_2 \cup \tilde\Gamma_1^-$:

$\tilde\Gamma_1^\pm = \{\lambda = -\varepsilon/\sqrt{2} \pm i\ell \mid 0 \leqq \ell \leqq \varepsilon/\sqrt{2}\}$,

$\tilde\Gamma_2$ = a smooth loop joining the points $\lambda = (\varepsilon/\sqrt{2})e^{i\pi}$ and $\lambda = (\varepsilon/\sqrt{2})e^{-i\pi}$ and going around the cut in Σ and connecting $\tilde\Gamma_1^+$ and $\tilde\Gamma_1^-$.

Then we have

$$\left\| \int_{\tilde{\Gamma}_1^+ \cup \tilde{\Gamma}_1^-} e^{\lambda t}\lambda^m (V_0\mathbf{f} + \log^{-1}\lambda V_1\mathbf{f})d\lambda \right\|_{q,2,\Omega_b} \leqq C_{q,m,b,\varepsilon} e^{-\frac{\varepsilon}{\sqrt{2}}t}\|\mathbf{f}\|_q.$$

Since $\int_{\tilde{\Gamma}_2} e^{\lambda t}\lambda^m d\lambda = 0$, if we apply Lemma 7 of [p.369, 34] to $\int_{\tilde{\Gamma}_2} e^{\lambda t}\lambda^m \log^{-1}\lambda d\lambda$, we obtain

$$\|K_0^1(t)\mathbf{f}\|_{q,2,\Omega_b} \leqq C_{q,m,b,\varepsilon} t^{-m-1}\log^{-2} t\|\mathbf{f}\|_q \quad \text{as } t \to \infty.$$

On the term $K_0^2(t)\mathbf{f}$, employing the same argument as in the proof of Lemma 8 of [p.370, 34], we have

$$\|K_0^2(t)\mathbf{f}\|_{q,2,\Omega_b} \leqq C_{q,m,b} t^{-m-1}\log^{-2} t\|\mathbf{f}\|_q, \quad \text{as } t \to \infty,$$

which completes the proof of Theorem 1.1. □

Corollary 4.1. *Let* $1 < q < \infty$, $b > b_0$ *and* m *be a positive integer. Assume that* $\mathbf{f} \in \mathcal{D}_q(\mathbb{A}^m) \cap \mathbb{J}_{q,b}(\Omega)$. *Then,*

$$\|e^{-t\mathbb{A}}\mathbf{f}\|_{q,2m,\Omega_b} \leqq C_{q,m,b}(1 + t\log^2 t)^{-1}\|\mathbf{f}\|_{q,2m} \quad \text{for } t \geqq 0, \tag{4.2}$$

$$\|\partial_t e^{-t\mathbb{A}}\mathbf{f}\|_{q,2(m-1),\Omega_b} \leqq C_{q,m,b}(1 + t^2\log^2 t)^{-1}\|\mathbf{f}\|_{q,2m} \quad \text{for } t \geqq 0. \tag{4.3}$$

§5. Proof of Theorem 1.2

We start with $L_q - L_r$ estimate in the whole space case. Since for $t < 1$ we can obtain the estimates by semigroup theory and interpolation inequality, we will consider the case that $t >\geqq 1$. Put

$$E(t)\mathbf{a} = \frac{1}{4\pi t}\int_{\mathbb{R}^2} e^{-\frac{|x-y|^2}{4t}}\mathbf{a}(y)dy. \tag{5.1}$$

When $\mathbf{a} \in \mathbb{J}_q(\mathbb{R}^2)$, $\mathbf{v}(t) = E(t)\mathbf{a}$ solves the nonstationary Stokes equation in $\mathbb{R}^2$:

$$\begin{aligned} &\partial_t\mathbf{v}(t) - \Delta\mathbf{v}(t) = \mathbf{0} \quad \text{and} \quad \nabla\cdot\mathbf{v}(t) = 0 \quad \text{in } (0,\infty)\times\mathbb{R}^2, \\ &\mathbf{v}(0) = \mathbf{a} \quad \text{in } \mathbb{R}^2. \end{aligned} \tag{5.2}$$

By Young's inequality and Sobolev's imbedding theorem we have the following estimates.

Lemma 5.1. *Let $1 \leqq q \leqq r \leqq \infty$. Then,*

$$(5.3)\qquad \|\partial_t^j \partial_x^\alpha \mathbf{v}(t)\|_{r,\mathbb{R}^2} \leqq C_{q,r,j,\alpha}(1+t)^{-(\frac{1}{q}-\frac{1}{r})-j-\frac{|\alpha|}{2}} \|\mathbf{a}\|_{q,[2(1/q-1/r)]+1+|\alpha|+2j,\mathbb{R}^2} \quad t \geqq 0,$$

where $[\ \cdot\ ]$ is the Gauss symbol.

Now we shall prove Theorem 1.2. Set $\mathbf{b} = e^{-\mathbb{A}}\mathbf{f}$ for $\mathbf{f} \in \mathbb{J}_q(\Omega)$. Then, $\mathbf{b} \in \mathcal{D}_q(\mathbb{A}^N)$ for any integer $N \geqq 0$, and in view of Proposition 2.6 for any integer $N \geqq 0$,

$$(5.4)\qquad \|\mathbf{b}\|_{q,2N} \leqq C_{q,N}\|\mathbf{f}\|_q.$$

Put $\mathbf{u}(t) = e^{-t\mathbb{A}}\mathbf{b} = e^{-(t+1)\mathbb{A}}\mathbf{f}$. Then $\mathbf{u}(t)$ is smooth in t and x and satisfies the following equations with some $\mathfrak{p}(t)$:

$$\partial_t\mathbf{u}(t) - \Delta\mathbf{u}(t) + \nabla\mathfrak{p}(t) = \mathbf{0} \quad \text{and} \quad \nabla\cdot\mathbf{u}(t) = 0 \quad \text{in } (0,\infty)\times\Omega,$$
$$\mathbf{u}(t) = \mathbf{0} \quad \text{on } (0,\infty)\times\partial\Omega, \qquad \mathbf{u}(0) = \mathbf{b} \quad \text{in } \Omega.$$

Obviously, the asymptotic behavior of $e^{-t\mathbb{A}}\mathbf{f}$ for large $t > 0$ follows from that of $\mathbf{u}(t)$, so that we shall start with the following step.

1st step. For any integer $m \geqq 0$, we have the relations:

$$(5.5)\qquad \|\mathbf{u}(t)\|_{q,2m,\Omega_b} + \|\partial_t\mathbf{u}(t)\|_{q,2m,\Omega_b} \leqq C_{q,m,b}(1+t)^{-\frac{1}{q}}\|\mathbf{f}\|_q$$

for any $t \geqq 0$. In fact, let N be a sufficiently large integer ($\geqq ([2/q]+2m+6)/2$). Since by Proposition 2.6 $\mathbf{b} \in \mathcal{D}_q(\mathbb{A}^N) \subset \mathbb{J}_q(\Omega) \cap \dot{\mathbb{W}}^1_q(\Omega) \cap \mathbb{W}^{2N}_q(\Omega)$, by Propositions 2.2(2) and 2.3 there exists a $\mathbf{c} \in \mathbb{W}^{2N}_q(\mathbb{R}^2)$ such that $\mathbf{b} = \mathbf{c}$ in Ω, $\nabla\cdot\mathbf{c} = 0$ in $\mathbb{R}^2$ and $\|\mathbf{c}\|_{q,2N,\mathbb{R}^2} \leqq C_{q,N}\|\mathbf{f}\|_q$ (cf. (5.4)). Put $\mathbf{v}(t) = E(t)\mathbf{c}$, where $E(t)$ is the operator defined by (5.1). Let φ be a function of $C^\infty(\mathbb{R}^2)$ such that $\varphi(x) = 1$ for $|x| \leqq b$ and $\varphi(x) = 0$ for $|x| \geqq b+1$, where b is a fixed number $\geqq b_0$. In view of Proposition 2.3, put

$$\mathbf{w}(t) = \mathbf{u}(t) - (1-\varphi)\mathbf{v}(t) - \mathbf{B}[(\nabla\varphi)\cdot\mathbf{v}(t)].$$

Since $\operatorname{supp}\mathbf{B}[(\nabla\varphi)\cdot\mathbf{v}(t)] \subset D_{b+1}$ and since $1-\varphi(x) = 0$ for $|x| \leqq b$, $\mathbf{w} = \mathbf{u}$ in Ω_b, so that if we prove that

$$(5.6)\qquad \|\mathbf{w}(t)\|_{q,2m,\Omega_b} + \|\partial_t\mathbf{w}(t)\|_{q,2m,\Omega_b} \leqq C_{q,m,b}(1+t)^{-\frac{1}{q}}\|\mathbf{f}\|_q \quad t \geqq 0,$$

then we have (5.5). To get (5.6) we set

$$\mathbf{d} = \varphi\mathbf{b} - \mathbf{B}[(\nabla\varphi)\cdot\mathbf{b}],$$
$$\mathbf{g}(t) = -\{2(\nabla\varphi\cdot\nabla)\mathbf{v}(t) + \Delta\varphi\mathbf{v}(t)\} - (\partial_t - \Delta)\mathbf{B}[(\nabla\varphi)\cdot\mathbf{v}(t)],$$

and then

$$\partial_t\mathbf{w}(t) - \Delta\mathbf{w}(t) + \nabla\mathfrak{p}(t) = \mathbf{g}(t) \quad \text{and} \quad \nabla\cdot\mathbf{w}(t) = 0 \quad \text{in } (0,\infty)\times\Omega,$$
$$\mathbf{w}(t) = \mathbf{0} \quad \text{on } \partial\Omega, \qquad \mathbf{w}(0) = \mathbf{d} \quad \text{in } \Omega.$$

In view of (5.3), (5.4) and so on, we have the following facts:

$$\mathbf{d} \in D_q(\mathbb{A}^N) \cap \mathbb{J}_{q,b+1}(\Omega), \tag{5.7}$$
$$\partial_t^j\mathbf{g}(t) \in \mathcal{D}_q(\mathbb{A}^m) \cap \mathbb{J}_{q,b+1}(\Omega), \quad t \geqq 0, \ j = 0,1, \tag{5.8}$$
$$\|\mathbf{d}\|_{q,2N} \leqq C_{q,N}\|\mathbf{f}\|_q, \tag{5.9}$$
$$\|\partial_t^j\mathbf{g}(t)\|_{q,2m} \leqq C_{q,m,b}(1+t)^{-\frac{1}{q}-j}\|\mathbf{f}\|_q, \quad t \geqq 0, \ j = 0,1. \tag{5.10}$$

In view of (5.7) and (5.8), by Duhamel's principle $\mathbf{w}(t)$ is described as the form:

$$\mathbf{w}(t) = e^{-t\mathbb{A}}\mathbf{d} + \int_0^t e^{-(t-s)\mathbb{A}}\mathbf{g}(s)ds.$$

By Corollary 4.1, (5.9) and (5.10), we have

$$\begin{aligned}\|\mathbf{w}(t)\|_{q,2m,\Omega_b} \leqq & C_{q,m,b}(1+t\log^2 t)^{-1}\|\mathbf{f}\|_q \\ & + C_{q,m,b}\int_0^t (1+(t-s)\log^2(t-s))^{-1}(1+s)^{-1/q}ds\|\mathbf{f}\|_q.\end{aligned}$$

We split the above integral into two parts:

$$\begin{aligned}&\int_0^{\frac{t}{2}} (1+(t-s)\log^2(t-s))^{-1}(1+s)^{-\frac{1}{q}}ds \\ &\leqq \left(1+\frac{t}{2}\log^2\left(\frac{t}{2}\right)\right)^{-1}\int_0^{\frac{t}{2}}(1+s)^{-\frac{1}{q}}ds \leqq C(1+t)^{-\frac{1}{q}} \\ &\int_{\frac{t}{2}}^t (1+(t-s)\log^2(t-s))^{-1}(1+s)^{-\frac{1}{q}}ds \\ &\leqq \left(1+\frac{t}{2}\right)^{-\frac{1}{q}}\int_{\frac{t}{2}}^t (1+(t-s)\log^2(t-s))^{-1}ds \leqq C(1+t)^{-\frac{1}{q}},\end{aligned}$$

thus we have

$$\|\mathbf{w}(t)\|_{q,2m,\Omega_b} \leqq C_{q,m,b}(1+t)^{-\frac{1}{q}}\|\mathbf{f}\|_q, \quad t \geqq 0. \tag{5.11}$$

We have also

$$\|\partial_t \mathbf{w}(t)\|_{q,2m,\Omega_b} \leqq C_{q,m,b}(1+t)^{-\frac{1}{q}}\|\mathbf{f}\|_q, \quad t \geqq 0,$$

which completes the proof of (5.6). Therefore we have (5.5).

In view of (5.5), to complete the estimate of $\|\mathbf{u}(t)\|_{q,m}$ for large $t > 0$, it remains to estimate $\|\mathbf{u}(t)\|_{q,m,\{|x|\geqq b\}}$. To this end, we start with the following lemma.

Lemma 5.3. *Let $\mathfrak{p}(t)$ be a certain pressure associated with $\mathbf{u}(t)$. Then,*

$$\|\mathfrak{p}(t)\|_{q,2m,\Omega_b} \leqq C_{q,m,b}(1+t)^{-\frac{1}{q}}\|\mathbf{f}\|_q. \tag{5.12}$$

Proof. See Lemma 5.4 of [12].

2nd step. Choose $\psi \in C^\infty(\mathbb{R}^2)$ so that $\psi(x) = 1$ for $|x| \leqq b-1$ and $\psi(x) = 0$ for $|x| \geqq b$. Put

$$\begin{aligned}
\mathbf{z}(t) =& (1-\psi)\mathbf{u}(t) + \mathbf{B}[(\nabla\psi)\cdot\mathbf{u}(t)],\\
\mathbf{e} =& (1-\psi)\mathbf{b} + \mathbf{B}[(\nabla\psi)\cdot\mathbf{b}],\\
\mathbf{h}(t) =& 2(\nabla\psi\cdot\nabla)\mathbf{u}(t) + \Delta\psi\mathbf{u}(t) + (\partial_t - \Delta)\mathbf{B}[(\nabla\psi)\cdot\mathbf{u}(t)] - (\nabla\psi)\mathfrak{p}(t),
\end{aligned}$$

and then

$$\partial_t\mathbf{z}(t) - \Delta\mathbf{z}(t) + \nabla((1-\psi)\mathfrak{p}(t)) = \mathbf{h}(t) \quad \text{and} \quad \nabla\cdot\mathbf{z}(t) = 0 \quad \text{in } (0,\infty)\times\mathbb{R}^2,$$
$$\mathbf{z}(0) = \mathbf{e} \qquad \text{in } \mathbb{R}^2.$$

Moreover, by (5.4), (5.5), (5.12) and Proposition 2.3

$$\|\mathbf{h}(t)\|_{q,2m-1,\mathbb{R}^2} \leqq C_{q,m,b}(1+t)^{-\frac{1}{q}}\|\mathbf{f}\|_q, \quad m \geqq 1, \tag{5.13}$$

$$\|\mathbf{e}\|_{q,2m,\mathbb{R}^2} \leqq C_{q,m,b}\|\mathbf{f}\|_q, \quad m \geqq 0, \tag{5.14}$$

Since $\nabla\cdot\mathbf{e} = 0$, $\mathbf{z}(t)$ is given by the formula:

$$\mathbf{z}(t) = E(t)\mathbf{e} + \mathbf{z}_1(t), \quad \mathbf{z}_1(t) = \int_0^t E(t-s)\mathbb{P}_{\mathbb{R}^2}\mathbf{h}(s)ds. \tag{5.15}$$

Note that $\mathbf{z}(t) = \mathbf{u}(t)$ when $|x| \geqq b$, so that we shall estimate $\mathbf{z}(t)$. At first, we have by (5.3) and (5.14)

$$\|E(t)\mathbf{e}\|_{r,\mathbb{R}^2} \leqq C_{q,r}(1+t)^{-(\frac{1}{q}-\frac{1}{r})}\|\mathbf{f}\|_q. \tag{5.16}$$

Let us estimate $\mathbf{z}_1(t)$. Since $\operatorname{supp}\mathbf{h}(t) \subset D_b$ for all $t \geqq 0$, by (5.3), Hölder's inequality and (5.13), we have

$$\begin{aligned}
\|\mathbf{z}_1(t)\|_{r,\mathbb{R}^2} &\leqq C_r \int_0^t (1+t-s)^{-(1-\frac{1}{r})}\|\mathbf{h}(s)\|_{1,[2(1-1/r)]+1,\mathbb{R}^2}ds \\
&\leqq C_{r,q} \int_0^t (1+t-s)^{-(1-\frac{1}{r})}\|\mathbf{h}(s)\|_{q,[2(1-1/r)]+1,\mathbb{R}^2}ds \\
&\leqq C_{r,q} \int_0^t (1+t-s)^{-(1-\frac{1}{r})}(1+s)^{-\frac{1}{q}}ds\|\mathbf{f}\|_q.
\end{aligned}$$

Thus we have

$$\|\mathbf{z}_1(t)\|_r \leqq C_{q,r}(1+t)^{-(\frac{1}{q}-\frac{1}{r})}\|\mathbf{f}\|_q, \quad 1 < q \leqq r < \infty, \ t \geqq 0. \tag{5.17}$$

Since $\mathbf{z}(t) = \mathbf{u}(t)$ for $|x| \geqq b$ and $e^{-t\mathbb{A}}\mathbf{f} = \mathbf{u}(t-1)$ for $t \geqq 1$, by (5.5), (5.15), (5.16) and (5.17) we have (1.2) for $t \geqq 1$.

Next, we shall prove (1.3) and (1.4). Let us estimate $\mathbf{u}(t)$ for $|x| \geqq b$. Let $\mathbf{z}(t)$ be the same function as in the proof of Theorem 1.2. Then,

$$\nabla\mathbf{z}(t) = \nabla E(t)\mathbf{e} + \nabla\mathbf{z}_1(t), \ \ \nabla\mathbf{z}_1(t) = \int_0^t \nabla E(t-s)\mathbb{P}_{\mathbb{R}^2}\mathbf{h}(s)ds.$$

Then we claim

$$\|\nabla\mathbf{z}(t)\|_{r,\mathbb{R}^2} \leqq \begin{cases} C_{q,r}(1+t)^{-(\frac{1}{q}-\frac{1}{r})-\frac{1}{2}}\|\mathbf{f}\|_q & \text{if } 1 < r < 2, \\ C_{q,r}(1+t)^{-\frac{1}{q}}\|\mathbf{f}\|_q & \text{if } 2 < r. \end{cases} \tag{5.18}$$

In fact, by (5.3) and (5.14) we have

$$\|\nabla E(t)\mathbf{e}\|_{r,\mathbb{R}^2} \leqq C_{q,r}(1+t)^{-(\frac{1}{q}-\frac{1}{r})-\frac{1}{2}}\|\mathbf{f}\|_q.$$

So we shall estimate $\nabla\mathbf{z}_1(t)$. By (5.3), Hölder's inequality and (5.13), we have

$$\begin{aligned}
\|\nabla\mathbf{z}_1(t)\|_{r,\mathbb{R}^2} &\leqq C_{q,r} \int_0^t (1+t-s)^{-(1-\frac{1}{r})-\frac{1}{2}}\|\mathbf{h}(s)\|_{1,[2(1-1/r)]+2,\mathbb{R}^2}ds \\
&\leqq C_{q,r} \int_0^t (1+t-s)^{-(1-\frac{1}{r})-\frac{1}{2}}\|\mathbf{h}(s)\|_{q,[2(1-1/r)]+2,\mathbb{R}^2}ds \\
&\leqq C_{q,r} \int_0^t (1+t-s)^{-(\frac{3}{2}-\frac{1}{r})}(1+s)^{-\frac{1}{q}}ds\|\mathbf{f}\|_q.
\end{aligned}$$

If we calculate the above integral as we obtained (5.11), we have (5.18), which implies that

$$\|\nabla \mathbf{u}(t)\|_{r,\{|x|\geqq b\}} \leqq \begin{cases} C_{q,r}(1+t)^{-(\frac{1}{q}-\frac{1}{r})-\frac{1}{2}}\|\mathbf{f}\|_q, & \text{if } 1<r<2, \\ C_{q,r}(1+t)^{-\frac{1}{q}}\|\mathbf{f}\|_q, & \text{if } 2<r<\infty, \end{cases} \tag{5.19}$$

for $t \geqq 1$. By (5.19) and (5.5) we have (1.3) and (1.4) for $r \neq 2$.

In the case that $r = 2$, by using weighted L_2-method, we can obtain (1.3) easily. Thus we finish the proof. □

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