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Abstract

The initial boundary value problem for the compressible Navier-Stokes equation is considered in an infinite layer of \mathbb{R}^n . It is proved that if $n \geq 3$, then strong solutions to the compressible Navier-Stokes equation around parallel flows exist globally in time for sufficiently small initial perturbations, provided that the Reynolds and Mach numbers are sufficiently small. The proof is given by a variant of the Matsumura-Nishida energy method based on a decomposition of solutions associated with a spectral property of the linearized operator.

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Keywords. Compressible Navier-Stokes equation, global existence, parallel flow.

1. Introduction

This paper is concerned with the initial boundary value problem for the compressible Navier-Stokes equation

(1.1)
$$\partial_t \rho + \operatorname{div}(\rho v) = 0,$$

(1.2)
$$\rho(\partial_t v + v \cdot \nabla v) - \mu \Delta v - (\mu + \mu') \nabla \operatorname{div} v + \nabla P(\rho) = \rho \mathbf{g}$$

in an *n* dimensional infinite layer $\Omega_{\ell} = \mathbf{R}^{n-1} \times (0, \ell)$:

$$\Omega = \{x = (x', x_n); x' = (x_1, \dots, x_{n-1}) \in \mathbf{R}^{n-1}, 0 < x_n < \ell\} \ (n \ge 3).$$

Here $\rho = \rho(x,t)$ and $v = {}^{\top}(v^1(x,t), \cdots, v^n(x,t))$ denote the unknown density and velocity at time $t \geq 0$ and position $x \in \Omega$, respectively; $P = P(\rho)$ is the pressure that is assumed to be a smooth function of ρ satisfying

$$P'(\rho_*) > 0$$

for a given constant $\rho_* > 0$; μ and μ' are the viscosity coefficients that are assumed to be constants and satisfy $\mu > 0$, $\frac{2}{n}\mu + \mu' \ge 0$; and $\mathbf{g} = \mathbf{g}(x_n)$ is an external force which has the form

$$\mathbf{g} = {}^{\top}(g^{1}(x_{n}), 0, \cdots, 0, g^{n}(x_{n})),$$

where g^j (j = 1, n) are given smooth function of x_n . Here and in what follows the superscript \top stands for the transposition.

The system (1.1)–(1.2) is considered under the boundary condition

$$(1.3) v|_{x_n=0} = 0, v|_{x_n=\ell} = V^1 e_1,$$

and the initial condition

(1.4)
$${}^{\top}(\rho, v)|_{t=0} = {}^{\top}(\rho_0, v_0).$$

Here V^1 is a given constant and e_1 is the unit vector $e_1 = {}^{\top}(1,0,\dots,0) \in \mathbf{R}^n$. Under suitable smallness conditions on g^n , problem (1.1)–(1.3) has a stationary solution ${}^{\top}(\overline{\rho}_s, \overline{v}_s)$ of parallel flow with properties:

$$\overline{\rho}_s = \overline{\rho}_s(x_n), \quad \overline{v}_s = {}^{\top}(\overline{v}_s^1(x_n), 0, \cdots, 0),
\|\rho_s - \rho_*\|_{C^0[0,\ell]} \le C \frac{\ell \|g^n\|_{C^0[0,\ell]}}{P'(\rho_*)},
\|v_s^1\|_{C^0[0,\ell]} \le C \left(\frac{\rho_* \ell^2 \|g^1\|_{C^0[0,\ell]}}{\mu} + |V^1|\right).$$

Here and in what follows $\|\cdot\|_{C^k[a,b]}$ denotes the usual C^k norm of functions on the interval [a,b]. Typical examples are the plane Couette flow:

$$\rho_s = \rho_*, \quad v_s^1 = \frac{V^1}{\ell} x_n$$

when g = 0 and $V^1 \neq 0$; and the Poiseuille flow:

$$\rho_s = \rho_*, \quad v_s^1 = \frac{\rho_* g^1}{2\mu} x_n (\ell - x_n)$$

when $\mathbf{g} = g^1 \mathbf{e}_1$ with a constant $g^1 \neq 0$ and $V^1 = 0$. If g^n is sufficiently small, then ${}^{\top}(\overline{\rho}_s, \overline{v}_s)$ can be obtained as a perturbation of the superposition of the plane Couette flow and Poiseuille flow.

The purpose of this paper is to show the global existence of solutions to (1.1)–(1.4) when the initial value $^{\top}(\rho_0, v_0)$ is sufficiently close to a parallel flow $^{\top}(\rho_s, v_s)$.

To state our result more precisely, we set $V = \frac{\rho_* \ell^2 ||g^1||_{C^0[0,\ell]}}{\mu} + |V^1| > 0$ and introduce the parameters:

$$\nu = \frac{\mu}{\rho_* \ell V}, \quad \nu' = \frac{\mu'}{\rho_* \ell V}, \quad \gamma = \frac{\sqrt{P'(\rho_*)}}{V}.$$

We note that $Re = 1/\nu$ and $Ma = 1/\gamma$ are the Reynolds and Mach numbers. We will prove that if $\nu \gg 1$, $\gamma \gg 1$ and $\|\boldsymbol{g}\|_{C^m[0,\ell]} \ll 1$ for some $m \in \mathbb{N}$ satisfying $m \geq [n/2]+1$, then (1.1)-(1.4) has a unique global solution $^{\top}(\rho, \nu)$ such that $^{\top}(\rho-\overline{\rho}_s, \nu-\overline{\nu}_s) \in C([0,\infty); H^m)$, provided that $^{\top}(\rho_0-\overline{\rho}_s, \nu_0-\overline{\nu}_s) \in H^m$ is small enough. Here H^m denotes the L^2 Sobolev space on Ω_ℓ of order m.

In the case of the plane Couette flow, the results mentioned above was proved in [3]. Therefore, the result of this paper is an extension of that of [3] to the case of general parallel flows for $n \geq 3$. The main difference to [3] arises in the following point. A non-dimensional form of the equations for the perturbation $^{\top}(\phi, w) = ^{\top}(\frac{\gamma^2}{\rho_*}(\rho - \overline{\rho}_s), \frac{1}{V}(v - \overline{v}_s))$ is written in the form

(1.5)
$$\partial_t \phi + v_s \cdot \nabla \phi + \gamma^2 \operatorname{div}(\rho_s w) = f^0,$$

(1.6)
$$\partial_t w - \frac{\nu}{\rho_s} \Delta w - \frac{\tilde{\nu}}{\rho_s} \nabla \operatorname{div} w + \nabla \left(\frac{\tilde{P}'(\rho_s)}{\gamma^2 \rho_s} \phi \right) + \left(\frac{\nu}{\gamma^2 \rho_s^2} \Delta v_s \right) \phi + v_s \cdot \nabla w + w \cdot \nabla v_s = \boldsymbol{f},$$

$$(1.7) w|_{x_n=0,1}=0,$$

(1.8)
$$^{\top}(\phi, w)|_{t=0} = {}^{\top}(\phi_0, w_0).$$

Here $\tilde{\nu} = \nu + \nu'$; f^0 and f denote the nonlinearities; the domain Ω_ℓ is transformed into Ω_1 . The equation (1.6) has a lower order term $\left(\frac{\nu}{\gamma^2 \rho_s^2} \Delta v_s\right) \phi$ which is absent in the case of the plane Couette flow [3]. We note that the Poincaré inequality holds for w but not for ϕ in general. So, due to the appearance of this term, a direct application of the Matsumura-Nishida energy method [9] does not work even though the coefficient $\left(\frac{\nu}{\gamma^2 \rho_s^2} \Delta v_s\right)$ is assumed to be sufficiently small. To overcome this, we employ a decomposition of solutions essentially introduced in the linearized analysis in [7]. We write (1.5)–(1.8) in the form

(1.9)
$$\begin{cases} \partial_t u + Lu = \mathbf{F}, & w|_{x_n=0,1} = 0, \\ u|_{t=0} = u_0, \end{cases}$$

where $u = {}^{\top}(\phi, w)$; L is the linearized operator; \mathbf{F} denotes the nonlinearity; and $u_0 = {}^{\top}(\phi_0, w_0)$. The Fourier transform of (1.9) in $x' \in \mathbf{R}^{n-1}$ can be written as

(1.10)
$$\begin{cases} \partial_t \hat{u} + \hat{L}_{\xi'} \hat{u} = \hat{F}, & \hat{w}|_{x_n = 0, 1} = 0, \\ \hat{u}|_{t=0} = \hat{u}_0, \end{cases}$$

where $\xi' = (\xi_1, \dots, \xi_{n-1}) \in \mathbf{R}^{n-1}$ is the dual variable. When $\xi' = 0$, the operator \hat{L}_0 (as an operator on $H^1(0,1) \times L^2(0,1)$) has a one dimensional kernel spanned by a function $u^{(0)} = {}^{\top}(\phi^{(0)}(x_n), w^{(0)}(x_n))$ with $\int_0^1 \phi^{(0)}(x_n) dx_n = 1$. We then define a projection P_1 by

$$P_1 u = \mathscr{F}^{-1} \left(\hat{\chi}_1(\xi') \int_0^1 \hat{\phi}(\xi', x_n) \, dx_n \right) u^{(0)}(x_n)$$

for $u = {}^{\top}(\phi, w)$. Here \mathscr{F}^{-1} denotes the inverse Fourier transform and $\hat{\chi}_1$ is a cut off function: $\hat{\chi}_1(\xi) = 1$ for $|\xi| \leq 1$ and $\hat{\chi}_1(\xi) = 0$ for $|\xi| > 1$. We decompose the solution u(t) of (1.9) into

$$(1.11) u = P_1 u + P_{\infty} u \equiv \sigma_1 u^{(0)} + u_{\infty},$$

where $P_{\infty} = I - P_1$ and $P_1 u = \sigma_1 u^{(0)}$ with

$$\sigma_1 = \sigma_1(x',t) = \mathscr{F}^{-1}\left(\hat{\chi}_1(\xi')\int_0^1 \hat{\phi}(\xi',x_n,t)\,dx_n\right).$$

We can show, by a variant of the Matsumura-Nishida energy method, that

$$(1.12) \|u(t)\|_{H^m}^2 + \int_0^t \|\partial_{x'}\sigma_1\|_{L^2}^2 + \|\partial_x\phi_\infty\|_{H^{m-1}}^2 + \|\partial_xw_\infty\|_{H^m}^2 d\tau \le C\|u_0\|_{H^m}^2$$

for sufficiently small $||u_0||_{H^m}$, provided that $\nu \gg 1$, $\gamma \gg 1$ and $||g||_{C^m[0,\ell]} \ll 1$. An advantage of the decomposition (1.11) is that the Poincaré inequality $||u_\infty||_{L^2} \leq C||\partial_x u_\infty||_{L^2}$ holds for u_∞ -part and that differentiations of any order in x variable are bounded operators on the subspace Range (P_1) , i.e., $||\partial_x^k(\sigma_1 u^{(0)})||_{L^2} \leq C_k ||\sigma_1 u^{(0)}||_{L^2}$ for any $k=1,2,\cdots$. Using these properties we can establish the a priori estimate by a variant of the Matsumura-Nishida energy method.

Once H^m -energy bound (1.12) is obtained, then the following decay and asymptotic behavior can be shown as in the case of the plane Couette flow [3] by using the linearized analysis in [7]:

$$||u(t)||_{L^2} = O(t^{-\frac{n-1}{4}}),$$

$$||u(t) - (\sigma u^{(0)})(t)||_{L^2} = O(t^{-\frac{n-1}{4} - \frac{1}{2}}L(t))$$

as $t \to \infty$. Here $\sigma = \sigma(x', t)$ is a function given by

$$\sigma(x',t) = \mathscr{F}^{-1}(e^{-(ia_0\xi_1 + \kappa_0|\xi_1|^2 + \kappa_1|\xi''|^2)t} \int_0^1 \hat{\phi}_0(\xi',x_n) \, dx_n)$$

with some constants $a_0 \in \mathbf{R}$, $\kappa_0 > 0$ and $\kappa_1 > 0$, where $\xi'' = (\xi_2, \dots, \xi_{n-1}) \in \mathbf{R}^{n-2}$; and $L(t) = \log(1+t)$ when n=3 and L(t)=1 when $n \geq 4$. In this paper we concentrate on the proof of the global existence of solutions and do not consider the decay and asymptotic behavior of perturbations.

We remark that in contrast to the case of the plane Couette flow [3], we here restrict ourselves to the case $n \geq 3$. The case n = 2 is different from the case $n \geq 3$; and we will study the case n = 2 elsewhere.

This paper is organized as follows. In section 2, we rewrite problem (1.1)–(1.4) into a non-dimensional form and show the existence of parallel stationary solutions. In section 3, we state the main result of this paper. In section 4, we introduce the decomposition (1.11) of the solution and examine some properties of P_1 . Section 5 is devoted to deriving the a priori estimate.

2 Non-dimensionalization and parallel flows

In this section we rewrite the problem into a non-dimensional form and show the existence of stationary parallel flows.

2.1 Notations

We first introduce some notation which will be used throughout the paper. For a domain D and $1 \leq p \leq \infty$ we denote by $L^p(D)$ the usual Lebesgue space on D and its norm is denoted by $\|\cdot\|_{L^p(D)}$. Let m be a nonnegative integer. The symbol $H^m(D)$ denotes the m-th order L^2 Sobolev space on D with norm $\|\cdot\|_{H^m(D)}$. $C_0^m(D)$ stands for the set of all C^m functions which have compact support in D. We denote by $H_0^1(D)$ the completion of $C_0^1(D)$ in $H^1(D)$.

We simply denote by $L^p(D)$ (resp., $H^m(D)$) the set of all vector fields $w = {}^{\top}(w^1, \cdots, w^n)$ on D with $w^j \in L^p(D)$ (resp., $H^m(D)$), $j = 1, \cdots, n$, and its norm is also denoted by $\|\cdot\|_{L^p(D)}$ (resp., $\|\cdot\|_{H^m(D)}$). For $u = {}^{\top}(\phi, w)$ with $\phi \in H^k(D)$ and $w = {}^{\top}(w^1, \cdots, w^n) \in H^m(D)$, we define $\|u\|_{H^k(D) \times H^m(D)}$ by $\|u\|_{H^k(D) \times H^m(D)} = \|\phi\|_{H^k(D)} + \|w\|_{H^m(D)}$. When k = m, we simply write $\|u\|_{H^k(D) \times H^k(D)} = \|u\|_{H^k(D)}$.

Later we will transform the problem into a non-dimensional form; and then Ω_{ℓ} will be transformed into $\Omega \equiv \Omega_1 = \mathbf{R}^{n-1} \times (0,1)$.

In case $D = \Omega$ we abbreviate $L^p(\Omega)$ (resp., $H^m(\Omega)$) as L^p (resp., H^m). In particular, the norm $\|\cdot\|_{L^p(\Omega)} = \|\cdot\|_{L^p}$ is denoted by $\|\cdot\|_p$.

In case D is the interval (0,1) we denote the norm of $L^p(0,1)$ by $|\cdot|_p$. The norm of $H^m(0,1)$ is denoted by $|\cdot|_{H^m}$.

The inner product of $L^2(\Omega)$ is denoted by

$$(f,g) = \int_{\Omega} f(x)g(x) dx, \quad f,g \in L^2(\Omega).$$

We also denote the inner product of $L^2(0,1)$ by

$$(f,g) = \int_0^1 f(x_n)g(x_n) dx_n, \quad f,g \in L^2(0,1),$$

if no confusion occurs. We further introduce a weighted inner product $\langle\langle\cdot,\cdot\rangle\rangle$ defined by

$$\langle \langle u_1, u_2 \rangle \rangle = \int_{\Omega} \phi_1 \phi_2 \frac{\tilde{P}'(\rho_s)}{\gamma^4 \rho_s} dx + \int_{\Omega} w_1 \cdot w_2 \rho_s dx$$

for $u_j = {}^{\top}(\phi_j, w_j) \in L^2(\Omega)^{n+1}$ (j = 1, 2); and, also, $\langle \cdot, \cdot \rangle$ defined by

$$\langle u_1, u_2 \rangle = \int_0^1 \phi_1 \phi_2 \frac{\tilde{P}'(\rho_s)}{\gamma^4 \rho_s} dx_n + \int_0^1 w_1 \cdot w_2 \rho_s dx_n$$

for $u_j = {}^{\top}(\phi_j, w_j) \in L^2(0, 1)^{n+1}$ (j = 1, 2). Here $\rho_s = \rho_s(x_n)$ denotes the density of the parallel flow whose existence will be proved in Proposition 2.1 below. We note that $\langle \langle \cdot, \cdot \rangle \rangle$ and $\langle \cdot, \cdot \rangle$ define inner product of $L^2(\Omega)^{n+1}$ and $L^2(0, 1)^{n+1}$, respectively, since $0 < \rho_1 \le \rho_s \le \rho_2$ and $\tilde{P}'(\rho_s) > 0$ for $\rho_1 \le \rho_s \le \rho_2$ from Proposition 2.1. Furthermore, we denote the mean value of $f \in L^1(0, 1)$ by $\langle \cdot \rangle$:

$$\langle f \rangle = \int_0^1 f(x_n) \, dx_n.$$

For $u = {}^{\top}(\phi, w) \in L^1(0, 1)$ with $w = {}^{\top}(w^1, \cdots, w^n)$ we define $\langle u \rangle$ by

$$\langle u \rangle = \langle \phi \rangle + \langle w^1 \rangle + \dots + \langle w^n \rangle.$$

We denote the $k \times k$ identity matrix by I_k . We also define $(n+1) \times (n+1)$ diagonal matrices Q_0 , Q_n and \widetilde{Q} by

$$Q_0 = \text{diag}(1, 0, \dots, 0), \quad Q_n = \text{diag}(0, \dots, 0, 1)$$

and

$$\widetilde{Q} = \operatorname{diag}(0, 1, \cdots, 1).$$

Note that

$$\langle Q_0 u \rangle = \langle \phi \rangle$$
 for $u = {}^{\top}(\phi, w)$.

We often write $x \in \Omega$ as

$$x = {}^{\top}(x', x_n), \quad x' = {}^{\top}(x_1, \dots, x_{n-1}) \in \mathbf{R}^{n-1}.$$

Partial derivatives of a function u in x, x', x_n and t are denoted by $\partial_x u$, $\partial_{x'} u$, $\partial_{x_n} u$ and $\partial_t u$, respectively. We also write higher order partial derivatives of u in x as $\partial_x^k u = (\partial_x^\alpha u; |\alpha| = k)$.

For a function f = f(x') $(x' \in \mathbf{R}^{n-1})$, we denote its Fourier transform by \hat{f} or $\mathscr{F} f$:

$$\hat{f}(\xi') = (\mathscr{F}f)(\xi') = \int_{\mathbf{R}^{n-1}} f(x')e^{-i\xi'\cdot x'} dx'.$$

The inverse Fourier transform is denoted by \mathscr{F}^{-1} :

$$(\mathscr{F}^{-1}f)(x) = (2\pi)^{-(n-1)} \int_{\mathbf{R}^{n-1}} f(\xi') e^{i\xi' \cdot x'} d\xi'.$$

2.2 Non-dimensional form of equations

We introduce the following dimensionless variables:

$$x = \ell \widetilde{x}, \quad t = \frac{\ell}{V} \widetilde{t}, \quad v = V \widetilde{v}, \quad \rho = \rho_* \widetilde{\rho}, \quad P = \rho_* V^2 \widetilde{P}$$

with

$$V = \frac{\rho_* \ell^2 |g^1|_{\infty}}{\mu} + |V^1| > 0.$$

Then the problem (1.1)–(1.4) is transformed into the following dimensionless problem on the layer $\Omega \equiv \Omega_1 = \mathbf{R}^{n-1} \times (0,1)$:

(2.1)
$$\partial_{\tilde{t}}\tilde{\rho} + \operatorname{div}\left(\tilde{\rho}\tilde{v}\right) = 0,$$

(2.2)
$$\tilde{\rho}(\partial_{\tilde{t}}\tilde{v} + \tilde{v} \cdot \nabla \tilde{v}) - \nu \Delta \tilde{v} - (\nu + \nu') \nabla \operatorname{div} \tilde{v} + \tilde{P}'(\tilde{\rho}) \nabla \tilde{\rho} = \tilde{\rho} \tilde{\boldsymbol{g}},$$

(2.3)
$$\tilde{v}|_{\tilde{x}_n=0} = 0, \quad \tilde{v}|_{\tilde{x}_n=1} = \frac{V^1}{V} e^1,$$

Here div, ∇ and Δ are the divergence, gradient and Laplacian with respect to \tilde{x} ; $\tilde{g}(\tilde{x}_n) = \frac{\ell}{V^2} g(\ell \tilde{x}_n)$; and ν , ν' and γ are the non-dimensional parameters:

$$\nu = \frac{\mu}{\rho_* \ell V}, \quad \nu' = \frac{\mu'}{\rho_* \ell V}, \quad \gamma = \sqrt{\widetilde{P}'(1)} = \frac{\sqrt{P'(\rho_*)}}{V}.$$

Remark. The Reynolds number Re and Mach number Ma are given by $Re = \nu^{-1}$ and $Ma = \gamma^{-1}$, respectively.

2.3 Existence of stationary parallel flow

One can see that if $|\tilde{g}^n|_{\infty}$ is small enough, then a stationary solution $^{\top}(\rho_s, v_s) = ^{\top}(\rho_s(x_n), v_s^1(x_n)\boldsymbol{e}_1)$ exists. More precisely, substituting $(\tilde{\rho}, \tilde{v}) = (\rho_s(x_n), v_s^1(x_n)\boldsymbol{e}_1)$ into (2.1)–(2.3), we have

$$(2.5) -\nu \partial_{\tilde{x}_n}^2 v_s^1 = \rho_s \tilde{g}^1,$$

(2.6)
$$\partial_{\tilde{x}_n}(\tilde{P}(\rho_s)) = \rho_s \tilde{g}^n,$$

(2.7)
$$v_s^1|_{\tilde{x}_n=0} = 0, \quad v_s^1|_{\tilde{x}_n=1} = \frac{V^1}{V}.$$

We will look for solutions of (2.5)–(2.7) with

(2.8)
$$\int_0^1 \rho_s(\tilde{x}_n) d\tilde{x}_n = 1.$$

Proposition 2.1. Assume that $\tilde{P}'(\rho) > 0$ for $\rho_1 \leq \rho \leq \rho_2$ with some $0 < \rho_1 < 1 < \rho_2$. Let $\Phi(\rho) = \int_1^{\rho} \frac{\tilde{P}'(\eta)}{\eta} d\eta$ for $\rho_1 \leq \rho \leq \rho_2$ and let $\Psi(r) = \Phi^{-1}(r)$ for $r_1 \leq r \leq r_2$. Here Φ^{-1} denotes the inverse function of Φ and $r_j = \Phi(\rho_j)$ (j = 1, 2).

$$|\tilde{g}^n|_{\infty} \le C \min \left\{ |r_1|, r_2, \frac{1}{4\gamma^2 \|\Psi''\|_{C^0[r_1, r_2]}} \right\},$$

then there exists a smooth stationary solution $^{\top}(\rho_s, v_s) = ^{\top}(\rho_s(x_n), v_s^1(x_n)\boldsymbol{e}_1)$ of (2.5)–(2.8) satisfying

$$\rho_1 \le \rho_s(\tilde{x}_n) \le \rho_2, \quad |\rho_s - 1|_{\infty} \le C \frac{|\tilde{g}^n|_{\infty}}{\gamma^2},$$

$$|\partial_{x_n}^k v_s^1|_{\infty} \le C(1+\rho_2), \quad k=0,1,2.$$

Furthermore, if $\|\tilde{g}^n\|_{C^{k-1}[0,1]} \leq \eta$, then

$$|\partial_{\tilde{x}_n}^k \rho_s|_{\infty} \le C_k ||\tilde{g}^n||_{C^{k-1}[0,1]} \quad for \ k = 1, 2, \cdots,$$

and

$$|\partial_{\tilde{x}_n}^k v_s|_{\infty} \le \frac{C_k}{\nu} ||\tilde{\boldsymbol{g}}||_{C^{k-2}[0,1]} \text{ for } k = 3, 4, \cdots.$$

Here C_k are positive constants depending on k, η , $\|\Psi\|_{C^k[r_1,r_2]}$ and ρ_2 . In particular,

$$|\partial_{x_n} \rho_s|_{\infty} \le C \frac{1}{\gamma^2} \left(1 + \frac{1}{\gamma^2} \right) |\tilde{g}^n|_{\infty},$$

$$|\tilde{g}^n|_{\infty} = C \|\tilde{g}^n\|_{\infty}$$

$$|\tilde{P}'(\rho_s) - \gamma^2|_{\infty} \le C \|\tilde{P}''\|_{C^0[\rho_1, \rho_2]} \frac{|\tilde{g}^n|_{\infty}}{\gamma^2}.$$

Outline of proof. We proceed as in [8, Proof of Lemma 2.1]. In the proof we omit "tilde" of \tilde{x}_n . We also denote $||g||_{\infty}$ by ||g||. We first observe that for Φ and Ψ there hold

$$\Phi(1) = 0, \quad \Psi(0) = \Phi^{-1}(0) = 1, \quad r_1 < 0 < r_2,$$

$$\Phi'(1) = \tilde{P}'(1) = \gamma^2, \quad \Psi'(0) = \frac{1}{\Phi'(0)} = \frac{1}{\gamma^2},$$

$$\left| \Psi'(r) - \frac{1}{\gamma^2} \right| \le \|\Psi\|_{C^0[r_1, r_2]} r \quad (r_1 \le r \le r_2),$$

$$|\Psi'(r)| \le \|\Psi\|_{C^0[r_1, r_2]} r + \frac{1}{\gamma^2} \quad (r_1 \le r \le r_2).$$

We set $g(x_n) = \int_0^{x_n} \tilde{g}^n(y_n) dy_n$. By (2.6), we have

$$\frac{\tilde{P}'(\rho_s)}{\rho_s}\rho_s' = \tilde{g}^n.$$

It then follows that ρ_s is given by

(2.9)
$$\int_{1}^{\rho(x_n)} \frac{\dot{P}'(\eta)}{\eta} d\eta = \alpha + g(x_n)$$

with some constant α which is determined by g through (2.8). In terms of Ψ , (2.9) is written as

(2.10)
$$\rho_s(x_n) = \Psi(\alpha + g(x_n)).$$

By (2.8) and (2.10), problem (2.6)–(2.8) is reduced to

$$(2.11) G(\alpha, g) = 0,$$

where $G: \mathbf{R} \times C^0[r_1, r_2] \to \mathbf{R}$ defined by

$$G(\alpha, g) = \int_0^1 (\Psi(\alpha + g(x_n)) - 1) dx_n.$$

Observe that

$$\partial_{\alpha}G(\alpha,g) = \int_0^1 \Psi'(\alpha + g(x_n)) dx_n,$$

$$\partial_g G(\alpha,g)h = \int_0^1 \Psi'(\alpha + g(x_n))h(x_n) dx_n,$$

$$G(0,0) = 1, \quad \partial_{\alpha}G(0,0) = \frac{1}{\gamma^2}, \quad \partial_g G(0,0) = \frac{1}{\gamma^2} \int_0^1 h(x_n) dx_n.$$

We can show a unique existence of a solution $\alpha = \alpha(g)$ of (2.11) for a suitably given g, together with estimate on $\alpha = \alpha(g)$ in terms of g, which leads to the desired estimates for ρ_s .

Let us solve (2.11) by contraction mapping principle. We define $\Gamma(\alpha, g)$ by

$$\Gamma(\alpha, g) = \alpha - (\partial_{\alpha} G(0, 0))^{-1} G(\alpha, g) = \alpha - \gamma^{2} G(\alpha, g).$$

Note that (2.11) is equivalent with

$$\alpha = \Gamma(\alpha, g);$$

and that $\Gamma(0,0)=0$.

One can show that $\Gamma: X \times Y \to X$ is a uniform contraction with $X = \{\alpha \in \mathbf{R}; |\alpha| \leq \delta\}$ and $Y = \{g \in C^0[0,1]; ||g|| \leq \delta\}$, where $\delta = \min\{|r_1|, r_2, 1/(4\gamma^2||\Psi''||_{C^0[r_1, r_2]})\}$; and hence, for each $g \in Y$, Γ has a unique fixed point $\alpha = \alpha(g) \in X$. Furthermore, it can be seen that $\alpha(0) = 0$ and $|\alpha(g)| \leq ||g||$.

The estimates for $\rho_s(x_n)$ are obtained as follows. We see from (2.10)

$$\rho_s(x_n) - 1 = \Psi(\alpha + g(x_n)) - \Psi(0) = \int_0^1 \Psi'(\theta(\alpha + g(x_n)))(\alpha + g(x_n)) d\theta.$$

This implies

$$|\rho_s(x_n) - 1| \leq \left(\|\Psi''\|_{C^0[r_1, r_2]} (|\alpha(g)| + \|g\|) + \frac{1}{\gamma}^2 \right) (|\alpha(g)| + \|g\|)$$

$$\leq \frac{3}{2\gamma^2} \|g\| \leq C \frac{|\tilde{g}^n|_{\infty}}{\gamma^2}.$$

Moreover,

$$|\partial_{x_n}^k \rho_s(x_n)| = |\partial_{x_n}^k (\Psi(\alpha + g(x_n)))| \le C \|\tilde{g}^n\|_{C^{k-1}[0,1]} (1 + \|\tilde{g}^n\|_{C^{k-1}[0,1]})^{k-1},$$

where C depends on $\|\Psi\|_{C^k[r_1,r_2]}$.

Once $\rho_s(x_n)$ is obtained, then $v_s^1(x_n)$ is given by

$$(2.13) v_s^1(x_n) = \tilde{v}_{s,C}^1(x_n) + \tilde{v}_{s,P}^1(x_n),$$

where

(2.14)
$$v_{s,C}^{1} = \frac{V^{1}}{V}x_{n}, \quad v_{s,P}^{1}(x_{n}) = \frac{1}{\nu} \int_{0}^{1} G(x_{n}, y_{n})\rho_{s}(y_{n})\tilde{g}^{1}(y_{n}) dy_{n}$$

with

(2.15)
$$G(x_n, y_n) = \begin{cases} (1 - x_n)y_n & (0 < y_n < x_n), \\ x_n(1 - y_n) & (x_n < y_n < 1). \end{cases}$$

Since $|V^1|/V \le 1$ and $|\tilde{g}^1|_{\infty}/\nu \le 1$, we see from (2.13)–(2.15) that $|\partial_{x_n}^k v_s^1|_{\infty} \le C(1+\rho_2)$ for k=0,1,2. The estimates for $k\ge 3$ can be obtained by differentiating (2.5). This completes the proof.

3. Main Result

In this section we rewrite the equations into the ones for the perturbation and state the main result of this paper.

We first rewrite the system (2.1)–(2.4) into the one for the perturbation. We set $\tilde{\rho} = \rho_s + \gamma^{-2}\phi$ and $\tilde{v} = v_s + w$ in (2.1)–(2.4). Then omitting "tildes" in \tilde{t} , \tilde{x} we arrive at the initial boundary value problem for the perturbation $u = {}^{\top}(\phi, w)$:

(3.1)
$$\partial_t \phi + v_s \cdot \nabla \phi + \gamma^2 \operatorname{div}(\rho_s w) = f^0,$$

(3.2)
$$\partial_t w - \frac{\nu}{\rho_s} \Delta w - \frac{\tilde{\nu}}{\rho_s} \nabla \operatorname{div} w + \nabla \left(\frac{\tilde{P}'(\rho_s)}{\gamma^2 \rho_s} \phi \right) + \left(\frac{\nu}{\gamma^2 \rho_s^2} \Delta v_s \right) \phi + v_s \cdot \nabla w + w \cdot \nabla v_s = \boldsymbol{f},$$

$$(3.3) w|_{x_n=0,1}=0,$$

(3.4)
$$u|_{t=0} = u_0 = {}^{\top}(\phi_0, w_0).$$

Here $\tilde{\nu} = \nu + \nu'$; and f^0 and f denote the nonlinearities:

$$f^{0} = -\operatorname{div}(\phi w),$$

$$f = -w \cdot \nabla w + \frac{\nu \phi}{(\phi + \gamma^{2} \rho_{s}) \rho_{s}} \left(-\Delta w + \left(\frac{1}{\gamma^{2} \rho_{s}} \Delta v_{s} \right) \phi \right)$$

$$- \frac{\tilde{\nu} \phi}{(\phi + \gamma^{2} \rho_{s}) \rho_{s}} \nabla \operatorname{div} w$$

$$+ \frac{\phi}{\gamma^{2} \rho_{s}} \nabla \left(\frac{\tilde{P}'(\rho_{s})}{\gamma^{2} \rho_{s}} \phi \right) - \frac{1}{2\gamma^{4} \rho_{s}} \nabla \left(\tilde{P}''(\rho_{s}) \phi^{2} \right)$$

$$+ \tilde{P}^{3}(\rho_{s}, \phi, \partial_{x} \phi),$$

where

$$\begin{split} \tilde{P}_3 &= \frac{\phi^3}{\gamma^4(\phi + \gamma^2 \rho_s)\rho_s^3} \nabla \tilde{P}(\rho_s) - \frac{1}{2\gamma^6 \rho_s} \nabla \left(\phi^3 P_3(\rho_s, \phi)\right) \\ &+ \frac{\phi}{2\gamma^6 \rho_s^2} \nabla \left(\tilde{P}''(\rho_s)\phi^2 + \frac{1}{\gamma^2}\phi^3 P_3(\rho, \phi)\right) \\ &- \frac{\phi^2}{\gamma^2(\phi + \gamma^2 \rho_s)\rho_s} \nabla \left(\frac{\tilde{P}'(\rho_s)}{\gamma^2}\phi + \frac{1}{2\gamma^4}\tilde{P}''(\rho_s)\phi^2 + \frac{1}{2\gamma^6}\phi^3 P_3(\rho_s, \phi)\right) \end{split}$$

with

$$P_3(\rho_s, \phi) = \int_0^1 (1 - \theta)^2 P'''(\theta \gamma^{-2} \phi + \rho_s) d\theta.$$

Before stating the main result we mention the compatibility condition for $u_0 = {}^{\top}(\phi_0, w_0)$. We will look for a solution $u = (\phi, w)$ of (3.1)–(3.4) in $\bigcap_{j=0}^{[\frac{m}{2}]} C^j([0, \infty); H^{m-2j})$ satisfying $\int_0^t \|\partial_x w\|_{H^m}^2 d\tau < \infty$ for all $t \geq 0$ with $m \geq [n/2] + 1$. Therefore, we need to require the compatibility condition for the initial value $u_0 = {}^{\top}(\phi_0, w_0)$, which is formulated as follows.

Let $u = {}^{\top}(\phi, w)$ be a smooth solution of (3.1)–(3.4). Then $\partial_t^j u = {}^{\top}(\partial_t^j \phi, \partial_t^j w)$ $(j \ge 1)$ is inductively determined by

$$\partial_t^j \phi = -v_s \cdot \nabla \partial_t^{j-1} \phi - \gamma^2 \operatorname{div} \left(\rho_s \partial_t^{j-1} w \right) + \partial_t^{j-1} f^0$$

and

$$\partial_t^j w = \frac{\nu}{\rho_s} \Delta \partial_t^{j-1} w + \frac{\tilde{\nu}}{\rho_s} \nabla \operatorname{div} \partial_t^{j-1} w - \nabla \left(\frac{\tilde{P}'(\rho_s)}{\gamma^2 \rho_s} \partial_t^{j-1} \phi \right) \\
- \left(\frac{\nu}{\gamma^2 \rho_s^2} \Delta v_s \right) \partial_t^{j-1} \phi - v_s \cdot \nabla \partial_t^{j-1} w - \partial_t^{j-1} w \cdot \nabla v_s + \partial_t^{j-1} \boldsymbol{f}.$$

From these relations we see that $\partial_t^j u|_{t=0} = {}^{\top}(\partial_t^j \phi, \partial_t^j w)|_{t=0}$ is inductively given by $u_0 = {}^{\top}(\phi_0, w_0)$ in the following way:

$$\partial_t^j u|_{t=0} = {}^{\mathsf{T}} (\partial_t^j \phi, \partial_t^j w)|_{t=0} = {}^{\mathsf{T}} (\phi_j, w_j) = u_j,$$

where

$$\phi_{j} = -v_{s} \cdot \nabla \phi_{j-1} - \gamma^{2} \operatorname{div} (\rho_{s} w_{j-1})$$

$$+ f_{j-1}^{0} (u_{0}, \cdots, u_{j-1}, \partial_{x} w_{0}, \cdots, \partial_{x} w_{j-1}),$$

$$w_{j} = \frac{\nu}{\rho_{s}} \Delta w_{j-1} + \frac{\tilde{\nu}}{\rho_{s}} \nabla \operatorname{div} w_{j-1} - \nabla \left(\frac{\tilde{P}'(\rho_{s})}{\gamma^{2} \rho_{s}} \phi_{j-1} \right)$$

$$- \left(\frac{\nu}{\gamma^{2} \rho_{s}^{2}} \Delta v_{s} \right) \phi_{j-1} - v_{s} \cdot \nabla w_{j-1} - w_{j-1} \cdot \nabla v_{s}$$

$$+ \mathbf{f}_{j-1} (u_{0}, \cdots, u_{j-1}, \cdots, \partial_{x} u_{j-1}, \cdots, \partial_{x}^{2} w_{j-1}).$$

Here $f_l^0(u_0, \dots, u_l, \dots)$ is a certain polynomial in $u_0, \dots, u_l, \dots; \dots$, and so on.

By the boundary condition $w|_{x_n=0,1}=0$ in (3.3), we necessarily have $\partial_t^j w|_{x_n=0,1}=0$, and hence,

$$w_j|_{x_n=0,1}=0.$$

Assume that $u = {}^{\top}(\phi, w)$ is a solution of (3.1)–(3.4) in $\bigcap_{j=0}^{[\frac{m}{2}]} C^j([0, T_0]; H^{m-2j})$ for some $T_0 > 0$. Then, from the above observation, we need the regularity $u_j = {}^{\top}(\phi_j, w_j) \in H^{m-2j}$ for $j = 0, \dots, [m/2]$, which, indeed, follows from the fact that $u_0 = {}^{\top}(\phi_0, w_0) \in H^m$ with $m \ge [n/2] + 1$. Furthermore, it is necessary to require that $u_0 = {}^{\top}(\phi_0, w_0)$ satisfies the \hat{m} -th order compatibility condition:

$$w_j \in H_0^1 \text{ for } j = 0, 1, \dots, \hat{m} = \left[\frac{m-1}{2} \right].$$

We are ready to state our main result of this paper.

Theorem 3.1. Assume that $n \geq 3$. Let m be an integer satisfying $m \geq \lfloor n/2 \rfloor + 1$. Then there are positive numbers ν_0 , γ_0 and $\tilde{\omega}$ such that if $\nu \geq \nu_0$, $\gamma^2/(\nu + \tilde{\nu}) \geq \gamma_0^2$ and $\|\tilde{\mathbf{g}}\|_{C^m[0,1]} \leq \tilde{\omega}$, then the following assertion holds. There is a positive number ε_0 such that if $u_0 = {}^{\top}(\phi_0, w_0) \in H^m$ satisfies $\|u_0\|_{H^m} \leq \varepsilon_0$ and the \hat{m} -th compatibility condition, then there exists a unique global solution $u(t) = {}^{\top}(\phi(t), w(t))$ of (3.1)-(3.4) in $\cap_{j=0}^{\lfloor \frac{m}{2} \rfloor} C^j([0, \infty); H^{m-2j})$ which satisfies

$$(3.5) \|u(t)\|_{H^m}^2 + \int_0^t \|\partial_{x'}\sigma_1\|_2^2 + \|\partial_x\phi_\infty\|_{H^{m-1}}^2 + \|\partial_xw_\infty\|_{H^m}^2 d\tau \le C\|u_0\|_{H^m}^2$$

uniformly for $t \geq 0$. Here $\sigma_1 = \sigma_1(x',t) = \mathscr{F}^{-1}(\hat{\chi}_1\langle \hat{\phi}(t) \rangle); \ \hat{\chi}_1(\xi') = 1$ for $|\xi'| \leq 1$ and $\hat{\chi}_1(\xi') = 0$ for $|\xi'| > 1$; $u^{(0)} = u^{(0)}(x_n)$ is the function given in Lemma 4.1 below; and $u_{\infty} = {}^{\top}(\phi_{\infty}, w_{\infty}) = u - \sigma_1 u^{(0)}$.

Remark. Once (3.5) is obtained for $m \ge \lfloor n/2 \rfloor + 2$, then one can establish the decay estimates

$$||u(t)||_2 = O(t^{-\frac{n-1}{4}}),$$

 $||u(t) - (\sigma u^{(0)})(t)||_2 = O(t^{-\frac{n-1}{4} - \frac{1}{2}}L(t))$

as $t \to \infty$, provided that $u_0 = (\phi_0, w_0) \in H^m \cap L^1$ with $||u_0||_{H^m \cap L^1} \ll 1$. Here $\sigma = \sigma(x',t) = \mathscr{F}^{-1}(e^{-(ia_0\xi_1+\kappa_0|\xi_1|^2+\kappa_1|\xi''|^2)t}\langle\hat{\phi}_0\rangle)$ with some constants $a_0 \in \mathbf{R}$, $\kappa_0 > 0$ and $\kappa_1 > 0$; and L(t) = 1 when $n \ge 4$ and $L(t) = \log(1+t)$ when n = 3. In fact, this can be proved in a similar manner to the case of the plane Couette flow [3] by using (3.5) and the decay estimates for the linearized problem given in [7]. We note that in [7] it is considered the special case of a Poiseuille type flow, but one can easily see that the argument in [7] is valid for general parallel flows given in Proposition 2.1 if $||\tilde{\mathbf{g}}||_{C^1[0,1]}$ is sufficiently small.

Theorem 3.1 is proved by showing the local existence of solutions and the a priori estimate such as (3.5). The local existence is proved by applying the local solvability result in [4]. The a priori estimate will be derived in section 5. To do so, in section 4, we introduce a decomposition of solutions; and then, in section 5, we establish the necessary a priori estimate in Proposition 5.1 by a variant of the Matsumura-Nishida energy method.

4. Decomposition of solutions

We write (3.1)–(3.4) as

(4.1)
$$\partial_t u + Lu = \mathbf{F}, \quad w|_{x_n=0,1} = 0, \quad u|_{t=0} = u_0.$$

Here L is the operator of the form

$$L = A + B + C_0,$$

where

$$A = \begin{pmatrix} 0 & 0 \\ 0 & -\frac{\nu}{\rho_s} \Delta I_n - \frac{\tilde{\nu}}{\rho_s} \nabla \operatorname{div} \end{pmatrix}, \quad B = \begin{pmatrix} v_s^1 \partial_{x_1} & \gamma^2 \operatorname{div} (\rho_s \cdot) \\ \nabla \left(\frac{\tilde{P}'(\rho_s)}{\gamma^2 \rho_s} \cdot \right) & v_s^1 \partial_{x_1} I_n \end{pmatrix},$$

$$C_0 = \begin{pmatrix} 0 & 0 \\ \frac{\nu \Delta v_s^1}{\gamma^2 \rho_s^2} \mathbf{e}_1 & (\partial_{x_n} v_s^1) \mathbf{e}_1^{\top} \mathbf{e}_n \end{pmatrix},$$

and $\boldsymbol{F} = {}^{\intercal}(f^0, \boldsymbol{f})$ is the nonlinearity. Note that

$$(4.2) \qquad \langle \langle Au, u \rangle \rangle = \nu \|\nabla w\|_2^2 + \tilde{\nu} \|\operatorname{div} w\|_2^2, \quad \langle \langle Bu_1, u_2 \rangle \rangle = -\langle \langle u_1, Bu_2 \rangle \rangle$$

for $u, u_1, u_2 \in H^1 \times (H^2 \cap H_0^1)$.

In the analysis of this paper we will decompose the solution by a projection operator associated with the linearized operator. To do so, we consider the Fourier transform of (3.1)–(3.4) in $x' \in \mathbb{R}^{n-1}$:

$$(4.3) \qquad \partial_t \hat{\phi} + i\xi_1 v_s^1 \hat{\phi} + i\gamma^2 \xi' \cdot (\rho_s \hat{w}') + \gamma^2 \partial_{x_n} (\rho_s \hat{w}^n) = \hat{f}^0$$

(4.4)
$$\partial_t \hat{w}' + \nu(|\xi'|^2 - \partial_{x_n}^2) \hat{w}' - i\tilde{\nu}\xi'(i\xi' \cdot \hat{w}' + \partial_{x_n}\hat{w}^n) + i\xi'(\frac{\tilde{P}'(\rho_s)}{\gamma^2 \rho_s} \hat{\phi})$$

$$+ \frac{\nu \Delta v_s^1}{\gamma^2 \rho_s^2} \hat{\phi} \boldsymbol{e}'_1 + i\xi_1 v_s^1 \hat{w}' + (\partial_{x_n} v_s^1) \hat{w}^n \boldsymbol{e}'_1 = \hat{\boldsymbol{f}}',$$

(4.5)
$$\partial_t \hat{w}^n + \nu(|\xi'|^2 - \partial_{x_n}^2) \hat{w}^n - \tilde{\nu} \partial_{x_n} (i\xi' \cdot \hat{w}' + \partial_{x_n} \hat{w}^n) + \partial_{x_n} (\frac{\tilde{P}'(\rho_s)}{\gamma^2 \rho_s} \hat{\phi}) + i\xi_1 v_s^1 \hat{w}^n = \hat{f}^n,$$

$$(4.6) \hat{w}|_{x_n=0,1} = 0,$$

(4.7)
$$\hat{u}|_{t=0} = \hat{u}_0 = {}^{\top}(\hat{\phi}_0, \hat{w}_0).$$

Here $\hat{\phi} = \hat{\phi}(\xi', x_n, t)$ and $\hat{w} = \hat{w}(\xi', x_n, t)$ are the Fourier transform of $\phi = \phi(x', x_n, t)$ and $w = w(x', x_n, t)$ in $x' \in \mathbf{R}^{n-1}$ with $\xi' \in \mathbf{R}^{n-1}$ being the dual variable. We thus arrive at the following problem

(4.8)
$$\partial_t \hat{u} + \hat{L}_{\xi'} \hat{u} = \hat{F}, \quad \hat{u}|_{t=0} = \hat{u}_0$$

with a parameter $\xi' \in \mathbf{R}^{n-1}$. Here $\hat{L}_{\xi'}$ is the operator on $H^1(0,1) \times L^2(0,1)$ of the form

$$\hat{L}_{\xi'} = \hat{A}_{\xi'} + \hat{B}_{\xi'} + \hat{C}_0,$$

where

$$\hat{A}_{\xi'} = \begin{pmatrix} 0 & 0 & 0 \\ 0 & \frac{\nu}{\rho_s} (|\xi'|^2 - \partial_{x_n}^2) I_{n-1} + \frac{\tilde{\nu}}{\rho_s} \xi'^{\top} \xi' & -i \frac{\tilde{\nu}}{\rho_s} \xi' \partial_{x_n} \\ 0 & -i \frac{\tilde{\nu}}{\rho_s}^{\top} \xi' \partial_{x_n} & \frac{\nu}{\rho_s} (|\xi'|^2 - \partial_{x_n}^2) - \frac{\tilde{\nu}}{\rho_s} \partial_{x_n}^2 \end{pmatrix},$$

$$\hat{B}_{\xi'} = \begin{pmatrix} i \xi_1 v_s^1 & i \gamma^2 \rho_s^{\top} \xi' & \gamma^2 \partial_{x_n} (\rho_s \cdot) \\ i \xi' \frac{\tilde{P}'(\rho_s)}{\gamma^2 \rho_s} & i \xi_1 v_s^1 I_{n-1} & 0 \\ \partial_{x_n} \left(\frac{\tilde{P}'(\rho_s)}{\gamma^2 \rho_s} \cdot \right) & 0 & i \xi_1 v_s^1 \end{pmatrix},$$

$$\hat{C}_0 = C_0$$

with domain

$$D(\hat{L}_{\xi'}) = H^1(0,1) \times (H^2(0,1) \cap H_0^1(0,1)),$$

We will make use of a spectral property of the linearized operator $\hat{L}_0 = \hat{A}_0 + \hat{B}_0 + \hat{C}_0$ concerned with problem (4.3)–(4.7) with $\xi' = 0$.

We also introduce a formal adjoint operator \hat{L}_0^* of \hat{L}_0 with respect to the inner product $\langle \cdot, \cdot \rangle$:

 $\hat{L}_0^* = \hat{A}_0 - \hat{B}_0 + \hat{C}_0^*,$

with domain $D(\hat{L}_0^*) = D(\hat{L}_0)$, where

$$\hat{C}_0^* = \begin{pmatrix} 0 & \frac{\gamma^2 \nu \Delta v_s^1}{\rho_s \tilde{P}'(\rho_s)} {}^{\top} \boldsymbol{e}_1' & 0 \\ 0 & 0 & 0 \\ 0 & (\partial_{x_n} v_s^1) {}^{\top} \boldsymbol{e}_1' & 0 \end{pmatrix}.$$

Lemma 4.1. ([7]) Let $^{\top}(\rho_s, v_s)$ be a stationary solution obtained in Proposition 2.1. Then the following assertions hold.

- (i) $\lambda = 0$ is a simple eigenvalue of \hat{L}_0 and \hat{L}_0^* .
- (ii) The eigenspaces for $\lambda = 0$ of \hat{L}_0 and \hat{L}_0^* are spanned by $u^{(0)}$ and $u^{(0)*}$ respectively, where

$$u^{(0)} = {}^{\top}(\phi^{(0)}, w^{(0),1}\boldsymbol{e}_1', 0)$$

and

$$u^{(0)*} = {}^{\top}(\phi^{(0)*}, 0, 0)$$

with

$$\phi^{(0)}(x_n) = \alpha_0 \frac{\gamma^2 \rho_s(x_n)}{\tilde{P}'(\rho_s(x_n))}, \quad \alpha_0 = \left(\int_0^1 \frac{\gamma^2 \rho_s}{\tilde{P}'(\rho_s)} dx_n\right)^{-1},$$

$$w^{(0),1}(x_n) = \frac{1}{\nu \gamma^2} \int_0^1 G(x_n, y_n) \tilde{g}^1(y_n) \phi^{(0)}(y_n) dy_n,$$

$$\phi^{(0)*}(x_n) = \frac{\gamma^2}{\alpha_0} \phi^{(0)}(x_n).$$

Here

$$G(x_n, y_n) = \begin{cases} (1 - x_n)y_n & (0 < y_n < x_n) \\ x_n(1 - y_n) & (x_n < y_n < 1). \end{cases}$$

(iii) The eigenprojection $\hat{\Pi}^{(0)}$ for $\lambda = 0$ of \hat{L}_0 is given by

$$\hat{\Pi}^{(0)}u = \langle u, u^{(0)*} \rangle u^{(0)} = \langle \phi \rangle u^{(0)} \text{ for } u = {}^{\top}(\phi, w).$$

(iv) Let
$$u^{(0)}$$
 be written as $u^{(0)} = u_0^{(0)} + u_1^{(0)}$, where
$$u_0^{(0)} = {}^{\top}(\phi^{(0)}, 0, 0), \quad u_1^{(0)} = {}^{\top}(0, w^{(0), 1} e_1', 0).$$

Then $u^{(0)*} = \frac{\gamma^2}{\alpha_0} u_0^{(0)}$ and

$$\langle u, u^{(0)} \rangle = \frac{\alpha_0}{\gamma^2} \langle \phi \rangle + (w^1, w^{(0),1} \rho_s)$$

for $u = {}^{\top}(\phi, w', w^n)$.

Remark 4.2. We note that if $|\tilde{g}^n|_{\infty}$ is sufficiently small, then

$$\phi^{(0)} = O(1) > 0, \ \alpha_0 = O(1) > 0, \ w^{(0),1} = O(1/\gamma^2).$$

Since $\rho_s > 0$ and $\tilde{P}'(\rho_s)$, Lemma 4.1 can be proved in the same way as the proof of [7, Lemma 4.3].

We now introduce a projection operator P_1 . We define the projection P_1 by

$$P_1 u = \mathscr{F}^{-1}(\hat{\chi}_1 \hat{\Pi}^{(0)} \hat{u}) = \mathscr{F}^{-1}(\hat{\chi}_1 \langle \hat{Q}_0 u \rangle) u^{(0)},$$

i.e.,

$$P_1 u = \mathscr{F}^{-1}(\hat{\chi}_1 \langle \hat{\phi} \rangle) u^{(0)}$$
 for $u = {}^{\top}(\phi, w)$,

and P_{∞} by

$$P_{\infty} = I - P_1.$$

Here
$$\hat{\chi}_1(\xi') = 1$$
 for $|\xi'| \le 1$ and $\hat{\chi}_1(\xi') = 0$ for $|\xi'| > 1$.

We state several properties of P_1 and P_{∞} which are easily seen but useful in the subsequent analysis. One can easily see that differentiations in x of any order are bounded on the range of P_1 . As for the P_{∞} -part, one can see that the Poincaré inequality holds. In fact, let $P_{\infty}u = {}^{\top}(\phi_{\infty}, w_{\infty})$. Since $\langle \hat{\phi}_{\infty}(\xi', \cdot) \rangle = 0$ for $|\xi'| \leq 1$, we have $|\hat{\phi}_{\infty}(\xi', \cdot)|_2 \leq C|\partial_{x_n}\hat{\phi}_{\infty}(\xi', \cdot)|_2$ for $|\xi'| \leq 1$. We also have $\int_{|\xi'|>1} |\hat{\phi}_{\infty}(\xi', \cdot)|_2^2 d\xi' \leq \int_{\mathbf{R}^{n-1}} |\xi'|^2 |\hat{\phi}_{\infty}(\xi', \cdot)|_2^2 d\xi'$. Therefore, by the Plancherel Theorem,

$$\|\phi_{\infty}\|_{2} \le C\|\hat{\phi}_{\infty}\|_{2} \le C\{\|\partial_{x_{n}}\hat{\phi}_{\infty}\|_{2} + \|\widehat{\partial_{x'}\phi_{\infty}}\|_{2}\} \le C\|\partial_{x}\phi_{\infty}\|_{2}.$$

As for w_{∞} , we note that if $w|_{x_n=0,1}=0$, then $w_{\infty}|_{x_n=0,1}=0$, since $w^{(0),1}|_{x_n=0,1}=0$. Therefore, we have $||w_{\infty}||_2 \leq ||\partial_{x_n}w_{\infty}||_2$ if $w|_{x_n=0,1}=0$. We write these properties in the following lemma.

Lemma 4.3. There hold the following assertions.

- (i) $P_j^2 = P_j \ (j = 1, \infty).$
- (ii) $\|\partial_{x'}^k P_1 u\|_2 < \|P_1 u\|_2$ for all $k = 0, 1, 2, \cdots$.
- (iii) $\|\partial_{x_n}^l P_1 u\|_2 \le C_l \|P_1 u\|_2$ for all $l = 0, 1, 2, \cdots$.
- (iv) Let $u = {}^{\top}(\phi, w)$ and let $P_{\infty}u = {}^{\top}(\phi_{\infty}, w_{\infty})$. Then

$$\|\phi_{\infty}\|_2 \le C \|\partial_x \phi_{\infty}\|_2.$$

Furthermore, if $w|_{x_n=0,1}=0$, then

$$||w_{\infty}||_2 \le C||\partial_x w_{\infty}||_2.$$

Therefore, if $w|_{x_n=0,1}=0$, then

$$||P_{\infty}u||_2 \le C||\partial_x P_{\infty}u||_2.$$

We now decompose the solution u(t) of (3.1)–(3.4) into the P_1 and P_{∞} parts. Let T>0 and let $u(t)={}^{\top}(\phi(t),w(t))$ be a solution of (3.1)–(3.4), i.e., a solution of (4.1), in $\cap_{j=0}^{[\frac{m}{2}]}C^j([0,T];H^{m-2j})$ with $\partial_t^j w\in L^2(0,T;H^{m+1-2j})$, $0\leq j\leq [(m+1)/2]$. We decompose u(t) as

$$u(t) = (\sigma_1 u^{(0)})(t) + u_{\infty}(t),$$

where

$$(\sigma_1 u^{(0)})(t) = P_1 u(t), \quad \sigma_1 = \sigma_1(x', t) = \mathscr{F}^{-1}(\hat{\chi}_1 \langle \hat{\phi}(t) \rangle),$$

 $u_{\infty}(t) = P_{\infty} u(t).$

Note that σ_1 is a function of x' and t and $u^{(0)}$ is a function of x_n . Furthermore, as for u_{∞} -part, we have the Poincaré inequality $||u_{\infty}||_2 \leq ||\partial_x u_{\infty}||_2$ by Lemma 4.3.

We now deduce the equations for $\sigma_1(t)$ and $u_{\infty}(t)$. To do so, we introduce some notations. We define $\langle \cdot \rangle_1$ by

$$\langle f \rangle_1 = \mathscr{F}^{-1}(\hat{\chi}_1 \langle \hat{f} \rangle).$$

We also denote

$$\tilde{\mathcal{M}} = L - \hat{L}_0 = \tilde{A} + \tilde{B}$$

with

$$\tilde{A} = A - \hat{A}_0 = \begin{pmatrix} 0 & 0 & 0 \\ 0 & -\frac{\nu}{\rho_s} \Delta' I_{n-1} - \frac{\tilde{\nu}}{\rho_s} \nabla'^{\top} \nabla' & -\frac{\tilde{\nu}}{\rho_s} \nabla' \partial_{x_n} \\ 0 & -\frac{\tilde{\nu}}{\rho_s} \partial_{x_n}^{\top} \nabla' & -\frac{\nu}{\rho_s} \Delta' \end{pmatrix},$$

$$\tilde{B} = B - \hat{B}_0 = \begin{pmatrix} v_s^1 \partial_{x_1} & \gamma^2 \rho_s^{\top} \nabla' & 0 \\ \nabla' \left(\frac{\tilde{P}'(\rho_s)}{\gamma^2 \rho_s} \cdot \right) & v_s^1 \partial_{x_1} I_{n-1} & 0 \\ 0 & 0 & v_s^1 \partial_{x_s} \end{pmatrix},$$

where $\nabla' = {}^{\top}(\partial_{x_1}, \cdots, \partial_{x_{n-1}}), \ \Delta' = \partial_{x_1}^2 + \cdots + \partial_{x_{n-1}}^2$. We note the relations

$$P_1 L = P_1 \tilde{\mathcal{M}}, \ L(\sigma_1 u^{(0)}) = \tilde{\mathcal{M}}(\sigma_1 u^{(0)}), \ Q_0 \tilde{\mathcal{M}} = Q_0 \tilde{B},$$

and

$$\langle \langle \tilde{B}u_1, u_2 \rangle \rangle = -\langle \langle u_1, \tilde{B}u_2 \rangle \rangle.$$

Applying P_1 and P_{∞} to (4.1), we have

$$(4.10) \partial_t \sigma_1 + \langle Q_0 \tilde{\mathcal{M}} (\sigma_1 u^{(0)} + u_\infty) \rangle_1 = \langle Q_0 \mathbf{F} \rangle_1,$$

$$(4.11) \qquad \partial_t u_{\infty} + L u_{\infty} + \tilde{\mathcal{M}}(\sigma_1 u^{(0)}) - \langle Q_0 \tilde{B}(\sigma_1 u^{(0)} + u_{\infty}) \rangle_1 u^{(0)} = \mathbf{F}_{\infty},$$

$$(4.12) w_{\infty}|_{x_n=0,1} = 0,$$

(4.13)
$$\sigma_1|_{t=0} = \sigma_{1,0}, \quad u_{\infty}|_{t=0} = u_{\infty,0}.$$

Here $u_{\infty} = {}^{\top}(\phi_{\infty}, w_{\infty}) = P_{\infty}u$, $\sigma_{1,0} = \langle \phi_0 \rangle_1$, and $u_{\infty,0} = P_{\infty}u_0$. In what follows we will denote $\mathbf{F}_{\infty} = {}^{\top}(f_{\infty}^0, \mathbf{f}_{\infty})$.

We note that if u is a solution of (4.1) in $\bigcap_{j=0}^{[m/2]} C([0,T]; H^{m-2j})$, then $w_{\infty}|_{x_n=0,1}=0$ since $w^{(0),1}|_{x_n=0,1}=0$; and furthermore, $u_{\infty}\in\bigcap_{j=0}^{[m/2]} C([0,T]; H^{m-2j})$ by Lemma 4.3.

We close this section with several lemmas, which will be used in the next section to derive the a priori estimate.

Lemma 4.4. (i) For
$$\sigma = \sigma(x')$$
, $\langle \sigma f \rangle_1 = \sigma \langle f \rangle_1$.

(ii)
$$\langle \partial_{x'}^k f \rangle_1 = \partial_{x'}^k \langle f \rangle_1$$
 and $\|\partial_{x'} \langle f \rangle_1\|_2 \le \|\langle f \rangle_1\|_2$.

(iii) Let
$$\sigma = \sigma(x')$$
 with supp $(\hat{\sigma}) \subset \{|\xi'| \leq 1\}$. Then

$$(\langle Q_0 \tilde{B} u \rangle_1, \sigma) = -\frac{\gamma^2}{\alpha_0} \langle \langle u, \tilde{B}(\sigma u_0^{(0)}) \rangle \rangle.$$

(iv)
$$\langle \langle \langle f \rangle_1 u_0^{(0)}, u_{\infty} \rangle \rangle = 0$$
 for $u_{\infty} \in \text{Range}(P_{\infty})$.

Proof. It is easy to see (i) and (ii). Let us prove (iii). Since $\langle u \rangle = \langle u, u^{(0)*} \rangle$ and $Q_0 u^{(0)*} = u^{(0)*} = \frac{\gamma^2}{\alpha_0} u_0^{(0)}$, we have, by the Plancherel theorem and (4.9),

$$(\langle Q_0 \tilde{B} u \rangle_1, \sigma) = (2\pi)^{-(n-1)} \langle \langle \mathscr{F} Q_0 \tilde{B} u, \hat{\sigma} u^{(0)*} \rangle \rangle$$

$$= \langle \langle Q_0 \tilde{B} u, \sigma u^{(0)*} \rangle \rangle$$

$$= -\langle \langle u, \tilde{B} (\sigma u^{(0)*}) \rangle \rangle$$

$$= -\frac{\gamma^2}{\alpha_0} \langle \langle u, \tilde{B} (\sigma u_0^{(0)}) \rangle \rangle.$$

This proves (iii). As for (iv), since $u_0^{(0)} = {}^{\top}(\phi^{(0)}, 0)$ and $\hat{\chi}_1 \langle \hat{\phi}_{\infty} \rangle = 0$, we have

$$\langle \langle \langle \langle f \rangle_1 u_0^{(0)}, u_\infty \rangle \rangle = (2\pi)^{-(n-1)} \frac{\alpha_0}{\gamma^2} (\hat{\chi}_1 \langle \hat{f} \rangle, \hat{\phi}_\infty)$$

$$= (2\pi)^{-(n-1)} \frac{\alpha_0}{\gamma^2} (\hat{\chi}_1 \langle \hat{f} \rangle, \langle \hat{\phi}_\infty \rangle)_{L^2(\mathbf{R}^{n-1})}$$

$$= 0.$$

This completes the proof.

Lemma 4.5. There hold the following assertions.

(i)
$$\|\langle Q_0 \tilde{B}(\sigma_1 u^{(0)} + u_\infty) \rangle_1 \|_2^2 \le C(\|\partial_{x'} \sigma_1\|_2^2 + \|\partial_{x'} \phi_\infty\|_2^2 + \gamma^4 \|\partial_{x'} w_\infty\|_2^2).$$

(ii) If
$$w_{\infty}^n|_{x_n=0,1}=0$$
, then $\langle Q_0\tilde{B}u_{\infty}\rangle_1=\langle Q_0Bu_{\infty}\rangle_1=\langle v_s^1\partial_{x_1}\phi_{\infty}+\gamma^2\mathrm{div}\,(\rho_s w_{\infty})\rangle_1$.

(iii) If
$$w_{\infty}^n|_{x_n=0,1}=0$$
, $\|\tilde{\mathbf{g}}\|_{C^m[0,1]}\leq \tilde{\omega}$ and $2j+k\leq m$, then

$$\|\partial_{x'}^k \partial_t^j \langle Q_0 \tilde{B}(\sigma_1 u^{(0)} + u_\infty) \rangle_1\|_2^2$$

$$\leq C\{\|\partial_{x'}^{p}\partial_{t}^{j}\sigma_{1}\|_{2}^{2} + \|\partial_{x'}^{q}\partial_{t}^{j}\phi_{\infty}\|_{2}^{2} + \gamma^{4}\|\operatorname{div}(\partial_{x'}^{r}\partial_{t}^{j}w_{\infty})\|_{2}^{2} + \gamma^{4}\tilde{\omega}^{2}\|\partial_{x'}^{s}\partial_{t}^{j}w_{\infty}\|_{2}^{2}\}$$

for
$$0 \le p, q \le k + 1, 0 \le r, s \le k$$
.

Proof. A direct computation gives (i), By integration by parts, we see $\langle \operatorname{div}(\rho_s w_\infty) \rangle_1 = \langle \nabla' \cdot (\rho_s w'_\infty) \rangle_1$. This gives (ii). By using (ii) and Lemma 4.4, one can obtain (iii) by a direct computation. This completes the proof.

5. A priori estimate

In this section we establish the a priori estimate such as (3.5). We introduce the following notations:

We will prove the following estimate.

Proposition 5.1. Let m be an integer satisfying $m \ge \lfloor n/2 \rfloor + 1$. There are

positive numbers ν_0 , γ_0 , $\tilde{\omega}$ and ε_1 such that the following assertion holds. Let u(t) be a solution of (4.1) in $\bigcap_{j=0}^{[m/2]} C^j([0,T]; H^{m-2j})$ with $\int_0^T |||Dw_\infty|||_m^2 d\tau < \infty$. If $[u(t)]_m \leq \varepsilon_1$ for $t \in [0,T]$, then there holds the inequality

$$[[u(t)]]_m^2 + \int_0^t (|||D\sigma_1|||_{m-1}^2 + |||D\phi_\infty|||_{m-1}^2 + |||Dw_\infty|||_m^2) d\tau \le C ||u_0||_{H^m}^2$$

for $t \in [0,T]$ with C > 0 independent of T, provided that $\nu \geq \nu_0, \gamma^2/(\nu + \tilde{\nu}) \geq$ γ_0^2 and $\|\tilde{\boldsymbol{g}}\|_{C^m[0,1]} \leq \tilde{\omega}$.

To prove Proposition 5.1, we first derive fundamental estimates in the energy method (section 5.1); we then combine them to obtain the H^m -energy inequality (section 5.2); and we finally estimate the nonlinearities to complete the a priori estimate given in Proposition 5.1 (section 5.3).

Throughout this section we assume that $u(t) = (\sigma_1 u^{(0)})(t) + u_{\infty}(t)$ is a solution of (4.1) in $\bigcap_{j=0}^{[m/2]} C([0,T];H^{m-2j})$ with $\int_0^T |||Dw_{\infty}||| d\tau < \infty$ for an arbitrarily fixed T > 0.

We also assume that $\|\tilde{\boldsymbol{g}}\|_{C^m[0,1]} \leq \tilde{\omega}$ for a constant $\tilde{\omega}$.

5.1. Fundamental estimates

We introduce some quantities. Let $E^{(0)}[u]$ and $D^{(0)}[w]$ be defined by

$$E^{(0)}[u] = \frac{\alpha_0}{\gamma^2} \|\sigma_1\|_2^2 + \frac{1}{\gamma^2} \|\sqrt{\frac{\tilde{P}'(\rho_s)}{\gamma^2 \rho_s}} \phi_\infty\|_2^2 + \|\sqrt{\rho_s} w_\infty\|_2^2$$

for
$$u = \sigma_1 u^{(0)} + u_{\infty}$$
 with $u_{\infty} = {}^{\top}(\phi_{\infty}, w_{\infty})$; and
$$D^{(0)}[w] = \nu ||\nabla w||_2^2 + \tilde{\nu} ||\operatorname{div} w||_2^2.$$

Note that

$$\langle\langle Au, u\rangle\rangle = D^{(0)}[w]$$

for $u = {}^{\top}(\phi, w)$ with $w|_{x_n=0,1} = 0$.

In what follows we will denote the tangential derivatives $\partial_t^j \partial_{x'}^k$ by $T_{i,k}$:

$$T_{j,k}u = \partial_t^j \partial_{x'}^k u;$$

and, for operators A and B, we will denote the commutator AB - BA by [A, B].

We begin with the L^2 energy estimates for tangential derivatives.

Proposition 5.2. There is a constant $\nu_0 > 0$ such that if $\nu \geq \nu_0$ and $\tilde{\omega} \leq 1$, then the following estimate holds for $0 \leq 2j + k \leq m$:

(5.1)
$$\frac{\frac{1}{2}\frac{d}{dt}E^{(0)}[T_{j,k}u] + \frac{3}{4}D^{(0)}[T_{j,k}w_{\infty}]}{\leq R_{j,k}^{(1)} + C\{\left(\frac{1}{\gamma^{2}} + \frac{\nu + \tilde{\nu}}{\gamma^{4}}\right)\|\partial_{x'}T_{j,k}\sigma_{1}\|_{2}^{2} + \left(\frac{1}{\gamma^{2}} + \frac{\nu}{\gamma^{4}}\right)\|\tilde{T}_{j,k}\phi_{\infty}\|_{2}^{2}\},}$$
where
$$R_{j,k}^{(1)} = \frac{\alpha_{0}}{\gamma^{2}}(\langle Q_{0}T_{j,k}\boldsymbol{F}\rangle_{1}, T_{j,k}\sigma_{1}) + \langle\langle T_{j,k}\boldsymbol{F}_{\infty}, T_{j,k}u_{\infty}\rangle\rangle,$$

and

$$\tilde{T}_{j,k}\phi_{\infty} = \begin{cases} \partial_x \phi_{\infty} & (j=k=0), \\ T_{j,k}\phi_{\infty} & (2j+k \ge 1). \end{cases}$$

Proof. We consider the case j = k = 0. Recall that $u^{(0)} = u_0^{(0)} + u_1^{(0)}$ with $u_0^{(0)} = {}^{\top}(\phi^{(0)}, 0)$ and $u_1^{(0)} = {}^{\top}(0, w^{(0), 1}\boldsymbol{e}_1)$. (See Lemma 4.1.) We take the inner product of (4.10) with σ_1 to obtain

$$\frac{1}{2} \frac{d}{dt} \|\sigma_1\|_2^2 + (\langle Q_0 \tilde{B}(\sigma_1 u^{(0)} + u_\infty) \rangle_1, \sigma_1) = (\langle Q_0 \mathbf{F} \rangle_1, \sigma_1).$$

By integration by parts, we have

$$(\langle Q_0 \tilde{B}(\sigma_1 u^{(0)}) \rangle_1, \sigma_1) = (\langle v_s^1 \partial_{x_1} \sigma_1 \phi^{(0)} \rangle_1 + \langle \gamma^2 \rho_s \partial_{x_1} \sigma_1 w^{(0),1} \rangle_1, \sigma_1)$$

$$= (\langle v_s^1 \phi^{(0)} \rangle + \langle \gamma^2 \rho_s w^{(0),1} \rangle)(\partial_{x_1} \sigma_1, \sigma_1)$$

$$= 0.$$

We also see from Lemma 4.4 (iii) that

$$(\langle Q_0 \tilde{B} u_{\infty} \rangle_1, \sigma_1) = -\frac{\gamma^2}{\alpha_0} \langle \langle u_{\infty}, \tilde{B}(\sigma_1 u_0^{(0)}) \rangle \rangle.$$

We thus obtain

(5.2)
$$\frac{1}{2}\frac{d}{dt}\|\boldsymbol{\sigma}_1\|_2^2 - \frac{\gamma^2}{\alpha_0}\langle\langle u_\infty, \tilde{B}(\boldsymbol{\sigma}_1 u_0^{(0)})\rangle\rangle = (\langle Q_0 \boldsymbol{F}\rangle_1, \boldsymbol{\sigma}_1).$$

We next take the inner product of (4.11) with u_{∞} to obtain (5.3)

$$\frac{1}{2} \frac{d}{dt} \left(\left\| \sqrt{\frac{\tilde{P}'(\rho_s)}{\gamma^2 \rho_s}} \phi_{\infty} \right\|_{2}^{2} + \left\| \sqrt{\rho_s} w_{\infty} \right\|_{2}^{2} \right) + \left\langle \left\langle L u_{\infty}, u_{\infty} \right\rangle \right\rangle + \left\langle \left\langle \tilde{\mathcal{M}}(\sigma_1 u^{(0)}), u_{\infty} \right\rangle \right\rangle
- \left\langle \left\langle \left\langle Q_0 \tilde{B}(\sigma_1 u^{(0)} + u_{\infty}) \right\rangle_{1} u^{(0)}, u_{\infty} \right\rangle \right\rangle = \left\langle \left\langle \boldsymbol{F}_{\infty}, u_{\infty} \right\rangle \right\rangle.$$

By (4.2), we see that

$$\langle\langle Lu_{\infty}, u_{\infty}\rangle\rangle = D^{(0)}[w_{\infty}] + \langle\langle C_0u_{\infty}, u_{\infty}\rangle\rangle.$$

By Lemma 4.4 (iv), we have

$$\langle\langle\langle Q_0 \tilde{B}(\sigma_1 u^{(0)} + u_\infty)\rangle_1 u^{(0)}, u_\infty\rangle\rangle = \langle\langle\langle Q_0 \tilde{B}(\sigma_1 u^{(0)} + u_\infty)\rangle_1 u_1^{(0)}, u_\infty\rangle\rangle.$$

It then follows from (5.3) that

$$(5.4) \qquad \frac{1}{2} \frac{d}{dt} \left(\left\| \sqrt{\frac{\tilde{P}'(\rho_s)}{\gamma^2 \rho_s}} \phi_{\infty} \right\|_{2}^{2} + \left\| \sqrt{\rho_s} w_{\infty} \right\|_{2}^{2} \right)$$

$$+ D^{(0)}[w_{\infty}] + \left\langle \left\langle C_0 u_{\infty}, u_{\infty} \right\rangle \right\rangle + \left\langle \left\langle \tilde{\mathcal{M}}(\sigma_1 u^{(0)}), u_{\infty} \right\rangle \right\rangle$$

$$- \left\langle \left\langle \left\langle Q_0 \tilde{B}(\sigma_1 u^{(0)} + u_{\infty}) \right\rangle_{1} u_{1}^{(0)}, u_{\infty} \right\rangle \right\rangle = \left\langle \left\langle \mathbf{F}_{\infty}, u_{\infty} \right\rangle \right\rangle.$$

We add $\frac{\alpha_0}{\gamma^2} \times (5.2)$ to (5.3). Then, since

$$\langle \langle \tilde{\mathcal{M}}(\sigma_1 u^{(0)}), u_{\infty} \rangle \rangle = \langle \langle \tilde{A}(\sigma_1 u^{(0)}), u_{\infty} \rangle \rangle + \langle \langle \tilde{B}(\sigma_1 u_0^{(0)}), u_{\infty} \rangle \rangle + \langle \langle \tilde{B}(\sigma_1 u_0^{(0)}), u_{\infty} \rangle \rangle,$$

the term $\langle \langle \tilde{B}(\sigma_1 u_0^{(0)}), u_{\infty} \rangle \rangle$ is cancelled, and hence, we have

$$\frac{1}{2}\frac{d}{dt}E^{(0)}[T_{j,k}u] + D^{(0)}[T_{j,k}w_{\infty}] + \langle\langle C_0u_{\infty}, u_{\infty}\rangle\rangle$$

$$(5.5)$$

$$+\langle\langle \tilde{A}(\sigma_{1}u^{(0)}), u_{\infty}\rangle\rangle + \langle\langle \tilde{B}(\sigma_{1}u_{1}^{(0)}), u_{\infty}\rangle\rangle,$$

$$-\langle\langle\langle Q_{0}\tilde{B}(\sigma_{1}u^{(0)} + u_{\infty})\rangle_{1}u_{1}^{(0)}, u_{\infty}\rangle\rangle$$

$$= \frac{\alpha_{0}}{\gamma^{2}}(\langle Q_{0}\boldsymbol{F}\rangle_{1}, \sigma_{1}) + \langle\langle \boldsymbol{F}_{\infty}, u_{\infty}\rangle\rangle.$$

A direct calculation gives, if $\nu \geq \nu_0$, then

(5.6)
$$|\langle\langle C_0 u_{\infty}, u_{\infty}\rangle\rangle| \leq \frac{1}{16} D^{(0)}[w_{\infty}] + C \frac{\nu}{\gamma^4} ||\phi_{\infty}||_2^2.$$

Since $w^{(0),1} = O(\gamma^{-2})$, by integration by parts, we have (5.7)

and, also,

(5.8) $|\langle \langle \tilde{B}(\sigma_1 u_1^{(0)}), u_{\infty} \rangle \rangle | \leq \frac{C}{2} ||\nabla' \sigma_1||_2 (||\phi_{\infty}||_2 + ||w_{\infty}||_2)$

$$\leq \frac{1}{16}D^{(0)}[w_{\infty}] + C\left\{ \left(\frac{1}{\gamma^2} + \frac{1}{\nu\gamma^4} \right) \|\partial_{x'}\sigma_1\|_2^2 + \frac{1}{\gamma^2} \|\phi_{\infty}\|_2^2 \right\}.$$

By Lemma 4.5, we find that

$$\langle \langle \langle Q_0 \tilde{B}(\sigma_1 u^{(0)} + u_\infty) \rangle_1 u_1^{(0)}, u_\infty \rangle \rangle$$

$$\leq \frac{C}{\gamma^2} \| \langle Q_0 \tilde{B}(\sigma_1 u^{(0)} + u_\infty) \rangle_1 \|_2 \| w_\infty \|_2$$

$$\leq \frac{C}{\gamma^2} \{ \| \partial_{x'} \sigma_1 \|_2^2 + \| \partial_{x'} \phi_\infty \|_2^2 + \gamma^2 \| \operatorname{div} w_\infty \|_2 + \gamma^2 \tilde{\omega}^2 \| w_\infty \|_2 \} \| w_\infty \|_2.$$

So, if $\nu \geq \nu_0$ for some $\nu_0 > 0$, then

(5.9)
$$\langle \langle \langle Q_0 \tilde{B}(\sigma_1 u^{(0)} + u_\infty) \rangle_1 u_1^{(0)}, u_\infty \rangle \rangle$$
$$\leq \frac{1}{16} D^{(0)}[w_\infty] + \frac{C}{\gamma^4} (\|\partial_{x'} \sigma_1\|_2^2 + \|\partial_{x'} \phi_\infty\|_2^2).$$

By using the Poincaré inequality $\|\phi_{\infty}\|_2 \leq \|\partial_x \phi_{\infty}\|_2$, we deduce from (5.5)–(5.9) that

(5.10)
$$\frac{\frac{1}{2}\frac{d}{dt}E^{(0)}[u] + \frac{3}{4}D^{(0)}[w_{\infty}]}{\leq R_{0,0}^{(1)} + C\left\{\left(\frac{1}{\gamma^{2}} + \frac{\nu + \tilde{\nu}}{\gamma^{4}}\right)\|\partial_{x'}\sigma_{1}\|_{2}^{2} + \left(\frac{1}{\gamma^{2}} + \frac{\nu}{\gamma^{4}}\right)\|\partial_{x}\phi_{\infty}\|_{2}^{2}\right\}.$$

This proves (5.1) for j = k = 0. The case $2j + k \ge 1$ can be proved similarly by applying $T_{j,k}$ to (4.10) and (4.11) and using Lemma 4.4. This completes the proof.

We next derive the H^1 -parabolic estimates for w_{∞} . We define J[u] by

$$J[u] = -2\langle\langle\sigma_1 u^{(0)} + u_{\infty}, B\tilde{Q}u_{\infty}\rangle\rangle$$
 for $u = \sigma_1 u^{(0)} + u_{\infty}$.

It is easy to see that if $\gamma^2 \geq 1$ and $\tilde{\omega} \leq 1$, then

$$|J[u]| \leq C\left\{\frac{1}{\gamma^2}(\|\sigma_1\|_2 + \|\phi_\infty\|_2)\|\gamma^2 \operatorname{div}(\rho_s w_\infty)\|_2 + \left(\frac{1}{\gamma^2}\|\sigma_1\|_2 + \|\phi_\infty\|_2\right)\|w_\infty\|_2\right\}$$

$$\leq \frac{b_0 \gamma^2}{\nu} E^{(0)}[u] + \frac{1}{2} D^{(0)}[w_\infty]$$

for some constant $b_0 > 0$.

Let b_1 be a positive constant (to be determined later) and define $E^{(1)}[u]$ by

$$E^{(1)}[u] = \left(1 + \frac{b_1 \gamma^2}{\nu}\right) E^{(0)}[u] + D^{(0)}[w_\infty] + J[u].$$

Note that if $b_1 \geq 2b_0$, then $E^{(1)}[u]$ is equivalent to $E^{(0)}[u] + D^{(0)}[w_\infty]$.

Proposition 5.3. There exists $b_1 \geq 2b_0$ such that if $\nu \geq \nu_0$, $\gamma^2 \geq 1$, $\frac{\gamma^2}{\nu + \tilde{\nu}} \geq 1$ and $\tilde{\omega} \leq 1$, then the following estimate holds for $0 \leq 2k + j \leq m - 1$:

$$\frac{1}{2} \frac{d}{dt} E^{(1)}[T_{j,k}u] + \frac{b_1 \gamma^2}{\nu} D^{(0)}[T_{j,k}w_{\infty}] + \frac{1}{2} \|\sqrt{\rho_s} \partial_t T_{j,k} w_{\infty}\|_2^2$$
(5.11)
$$\leq R_{j,k}^{(2)} + C \left\{ \left(\frac{1}{\nu} + \frac{\nu + \tilde{\nu}}{\gamma^2} \right) \|\partial_{x'} T_{j,k} \sigma_1\|_2^2 + \left(\frac{1}{\nu} + \frac{1}{\gamma^2} + \frac{\nu^2}{\gamma^4} \right) \|\tilde{T}_{j,k} \phi_{\infty}\|_2^2 + \frac{1}{\gamma^2} \|\partial_{x'} T_{j,k} \phi_{\infty}\|_2^2 \right\},$$

where

$$R_{j,k}^{(2)} = \frac{2b_{1}\alpha_{0}}{\nu} (\langle Q_{0}T_{j,k}\mathbf{F}\rangle_{1}, T_{j,k}\sigma_{1}) + \frac{2b_{1}\gamma^{2}}{\nu} \langle \langle T_{j,k}\mathbf{F}_{\infty}, T_{j,k}u_{\infty} \rangle \rangle + C \left\{ \frac{1}{\gamma^{2}} \|T_{j,k}Q_{0}\mathbf{F}\|_{2}^{2} + \|T_{j,k}\tilde{Q}\mathbf{F}\|_{2}^{2} \right\}.$$

Proof. We consider the case j = k = 0. We take the inner product of (4.11) with $\partial_t \tilde{Q} u_{\infty}$ to obtain

(5.12)
$$\|\sqrt{\rho_s}\partial_t w_\infty\|_2^2 + \langle\langle Lu_\infty, \partial_t \tilde{Q}u_\infty\rangle\rangle + \langle\langle \tilde{\mathcal{M}}(\sigma_1 u^{(0)}), \partial_t \tilde{Q}u_\infty\rangle\rangle - \langle\langle\langle Q_0 \tilde{B}(\sigma_1 u^{(0)} + T_{j,k} u_\infty)\rangle_1, \partial_t \tilde{Q}u_\infty\rangle\rangle = \langle\langle \boldsymbol{F}_\infty, \partial_t \tilde{Q}u_\infty\rangle\rangle.$$

Let us first consider $\langle \langle Lu_{\infty}, \partial_t \tilde{Q}u_{\infty} \rangle \rangle$ on the left of (5.12) which is written as (5.13)

$$\langle \langle Lu_{\infty}, \partial_t \tilde{Q}u_{\infty} \rangle \rangle = \langle \langle Au_{\infty}, \partial_t \tilde{Q}u_{\infty} \rangle \rangle + \langle \langle Bu_{\infty}, \partial_t \tilde{Q}u_{\infty} \rangle \rangle + \langle \langle C_0 u_{\infty}, \partial_t \tilde{Q}u_{\infty} \rangle \rangle.$$

The first term on the right of (5.13) is written as

(5.14)
$$\langle \langle Au_{\infty}, \partial_t \tilde{Q}u_{\infty} \rangle \rangle = \frac{1}{2} \frac{d}{dt} D^{(0)}[w_{\infty}].$$

As for the second term,

$$\begin{split} \langle \langle Bu_{\infty}, \partial_{t} \tilde{Q}u_{\infty} \rangle \rangle &= -\frac{d}{dt} \langle \langle u_{\infty}, B\tilde{Q}u_{\infty} \rangle \rangle + \langle \langle \partial_{t}u_{\infty}, B\tilde{Q}u_{\infty} \rangle \rangle \\ &= -\frac{d}{dt} \langle \langle u_{\infty}, B\tilde{Q}u_{\infty} \rangle \rangle + \langle \langle \partial_{t}Q_{0}u_{\infty}, B\tilde{Q}u_{\infty} \rangle \rangle \\ &+ \langle \langle \partial_{t} \tilde{Q}u_{\infty}, B\tilde{Q}u_{\infty} \rangle \rangle. \end{split}$$

By (4.11), we have

$$\partial_t \phi_{\infty} = -\{v_s^1 \partial_{x_1} \phi_{\infty} + \gamma^2 \operatorname{div} (\rho_s w_{\infty}) + (v_s^1 \phi^{(0)} + \gamma^2 \rho_s w^{(0),1}) \partial_{x_1} \sigma_1 - \langle Q_0 \tilde{B}(\sigma_1 u^{(0)} + u_{\infty}) \rangle_1 \phi^{(0)}\} + f_{\infty}^0.$$

Therefore, using the Poincaré inequality, if $\tilde{\omega} \leq 1$, then we have

$$\begin{aligned} & |\langle\langle\partial_{t}Q_{0}u_{\infty}, B\tilde{Q}u_{\infty}\rangle\rangle| \\ & \leq C\{\|\partial_{x_{1}}\phi_{\infty}\|_{2} + \gamma^{2}\|\partial_{x}w_{\infty}\|_{2} + \|\partial_{x'}\sigma_{1}\|_{2}\}\|\operatorname{div}(\rho_{s}w_{\infty})\|_{2} \\ & + C\|Q_{0}\boldsymbol{F}_{\infty}\|_{2}\|\operatorname{div}(\rho_{s}w_{\infty})\|_{2} \\ & \leq C\{\frac{\gamma^{2}}{\nu}D^{(0)}[w_{\infty}] + \frac{1}{\gamma^{2}}(\|\partial_{x_{1}}\phi_{\infty}\|_{2}^{2} + \|\partial_{x'}\sigma_{1}\|_{2}^{2} + \|Q_{0}\boldsymbol{F}_{\infty}\|_{2}^{2})\}. \end{aligned}$$

We also have

$$\begin{aligned} |\langle \langle \partial_t \tilde{Q} u_{\infty}, B \tilde{Q} u_{\infty} \rangle \rangle| &\leq \| \sqrt{\rho_s} \partial_t w_{\infty} \|_2 \| \sqrt{\rho_s} v_s^1 \partial_{x_1} w_{\infty} \|_2 \\ &\leq \frac{1}{12} \| \sqrt{\rho_s} \partial_t w_{\infty} \|_2^2 + \frac{C}{\nu} D^{(0)} [w_{\infty}]. \end{aligned}$$

We thus obtain, if $\gamma^2 \geq 1$, then

$$\langle\langle Bu_{\infty}, \partial_t \tilde{Q}u_{\infty}\rangle\rangle$$

$$(5.15) \geq -\frac{d}{dt} \langle \langle u_{\infty}, B\tilde{Q}u_{\infty} \rangle \rangle - \frac{1}{12} \| \sqrt{\rho_s} \partial_t w_{\infty} \|_2^2 - C \left\{ \frac{\gamma^2}{\nu} D^{(0)}[w_{\infty}] + \frac{1}{\gamma^2} (\| \partial_{x_1} \phi_{\infty} \|_2^2 + \| \partial_{x'} \sigma_1 \|_2^2 + \| Q_0 \boldsymbol{F}_{\infty} \|_2^2) \right\}.$$

As for the third term on the right of (5.13), we have (5.16)

$$\langle \langle C_{0}u_{\infty}, \partial_{t}\tilde{Q}u_{\infty} \rangle \rangle \leq C \left\{ \frac{\nu}{\gamma^{2}} \|\phi_{\infty}\|_{2} + \|w_{\infty}\|_{2} \right\} \|\sqrt{\rho_{s}}\partial_{t}w_{\infty}\|_{2}
\leq \frac{1}{12} \|\sqrt{\rho_{s}}\partial_{t}w_{\infty}\|_{2}^{2} + C \left\{ \frac{\nu^{2}}{\gamma^{4}} \|\phi_{\infty}\|_{2}^{2} + \|w_{\infty}\|_{2}^{2} \right\}
\leq \frac{1}{12} \|\sqrt{\rho_{s}}\partial_{t}w_{\infty}\|_{2}^{2} + C \left\{ \frac{\nu^{2}}{\gamma^{4}} \|\phi_{\infty}\|_{2}^{2} + \frac{1}{\nu}D^{(0)}[w_{\infty}] \right\}.$$

It follows from (5.13)–(5.16) that if $\gamma^2 \geq 1$, then (5.17)

$$\langle \langle Lu_{\infty}, \partial_{t}\tilde{Q}u_{\infty} \rangle \rangle \geq \frac{1}{2} \frac{d}{dt} \left(D^{(0)}[w_{\infty}] - 2\langle \langle u_{\infty}, B\tilde{Q}u_{\infty} \rangle \rangle \right) - \frac{1}{4} \|\sqrt{\rho_{s}}\partial_{t}w_{\infty}\|_{2}^{2} \\
- C \left\{ \frac{\gamma^{2}}{\nu} D^{(0)}[w_{\infty}] + \frac{\nu^{2}}{\gamma^{4}} \|\phi_{\infty}\|_{2}^{2} \\
+ \frac{1}{\gamma^{2}} (\|\partial_{x_{1}}\phi_{\infty}\|_{2}^{2} + \|\partial_{x'}\sigma_{1}\|_{2}^{2} + \|Q_{0}\boldsymbol{F}_{\infty}\|_{2}^{2}) \right\}.$$

We next consider $\langle \langle \tilde{\mathcal{M}}(\sigma_1 u^{(0)}), \partial_t \tilde{Q} u_{\infty} \rangle \rangle$ in (5.12):

$$\langle\langle \tilde{\mathcal{M}}(\sigma_1 u^{(0)}), \partial_t \tilde{Q} u_{\infty} \rangle\rangle = \langle\langle \tilde{A}(\sigma_1 u^{(0)}), \partial_t \tilde{Q} u_{\infty} \rangle\rangle + \langle\langle \tilde{B}(\sigma_1 u^{(0)}), \partial_t \tilde{Q} u_{\infty} \rangle\rangle.$$

Each term on the right is estimated as follows. Since $w^{(0),1} = O(\gamma^{-2})$, we have

$$|\langle\langle \tilde{A}(\sigma_1 u^{(0)}), \partial_t \tilde{Q} u_{\infty} \rangle\rangle| \leq C \frac{\nu + \tilde{\nu}}{\gamma^2} (\|\partial_{x'} \sigma_1\|_2 + \|\partial_{x'}^2 \sigma_1\|_2) \|\sqrt{\rho_s} \partial_t w_{\infty}\|_2$$
$$\leq \frac{1}{12} \|\sqrt{\rho_s} \partial_t w_{\infty}\|_2^2 + C \frac{(\nu + \tilde{\nu})^2}{\gamma^4} \|\partial_{x'} \sigma_1\|_2^2.$$

By Lemma 4.1 (ii), we have $\frac{\tilde{P}'(\rho_s)}{\gamma^2 \rho_s} \phi^{(0)} = \alpha_0$, and so $\partial_{x_n} (\frac{\tilde{P}'(\rho_s)}{\gamma^2 \rho_s} \phi^{(0)}) = 0$. This gives $\hat{B}_0 u^{(0)} = 0$, which, in turn, gives $\hat{B}_0 (\sigma_1 u^{(0)}) = \sigma_1 \hat{B}_0 u^{(0)} = 0$. It follows that $\tilde{B}(\sigma_1 u^{(0)}) = \tilde{B}(\sigma_1 u^{(0)}) + \hat{B}_0(\sigma_1 u^{(0)}) = B(\sigma_1 u^{(0)})$. Therefore, we see, by (4.2),

$$\begin{split} \langle \langle \tilde{B}(\sigma_1 u^{(0)}), \partial_t \tilde{Q} u_{\infty} \rangle \rangle &= \langle \langle B(\sigma_1 u^{(0)}), \partial_t \tilde{Q} u_{\infty} \rangle \rangle \\ &= -\frac{d}{dt} \langle \langle \sigma_1 u^{(0)}, B \tilde{Q} u_{\infty} \rangle \rangle + \langle \langle \partial_t \sigma_1 u^{(0)}, B \tilde{Q} u_{\infty} \rangle \rangle. \end{split}$$

As for the second term on the right, we see from (4.10)

$$\partial_t \sigma_1 = -\langle Q_0 \tilde{B}(\sigma_1 u^{(0)} + u_\infty) \rangle_1 + \langle Q_0 \mathbf{F} \rangle_1.$$

This, together with Lemma 4.5 (ii), implies

$$\begin{aligned} & |\langle\langle\partial_{t}\sigma_{1}u^{(0)}, B\tilde{Q}u_{\infty}\rangle\rangle| \\ & \leq C\{\|\partial_{x'}\sigma_{1}\|_{2} + \|\partial_{x'}\phi_{\infty}\|_{2} + \gamma^{2}\|\operatorname{div}(\rho_{s}w_{\infty})\|_{2} + \|\langle Q_{0}\boldsymbol{F}\rangle_{1}\|_{2}\} \\ & \times \{\|\operatorname{div}(\rho_{s}w_{\infty})\|_{2} + \frac{1}{\gamma^{2}}\|\partial_{x_{1}}w_{\infty}\|_{2}\} \\ & \leq C\{\frac{\gamma^{2}}{\nu}D^{(0)}[w_{\infty}] + \frac{1}{\gamma^{2}}(\|\partial_{x'}\sigma_{1}\|_{2}^{2} + \|\partial_{x'}\phi_{\infty}\|_{2}^{2} + \|\langle Q_{0}\boldsymbol{F}\rangle_{1}\|_{2}^{2})\}. \end{aligned}$$

We thus obtain

$$\langle\langle \tilde{\mathcal{M}}(\sigma_1 u^{(0)}), \partial_t \tilde{Q} u_{\infty} \rangle\rangle$$

(5.18)
$$\geq -\frac{d}{dt} \langle \langle \sigma_{1} u^{(0)}, B \tilde{Q} u_{\infty} \rangle \rangle - \frac{1}{12} \| \sqrt{\rho_{s}} \partial_{t} w_{\infty} \|_{2}^{2}$$

$$- C \left\{ \frac{\gamma^{2}}{\nu} D^{(0)} [w_{\infty}] + \frac{1}{\gamma^{2}} (\| \partial_{x'} \sigma_{1} \|_{2}^{2} + \| \partial_{x'} \phi_{\infty} \|_{2}^{2} + \| \langle Q_{0} \boldsymbol{F} \rangle_{1} \|_{2}^{2} \right)$$

$$+ \frac{(\nu + \tilde{\nu})^{2}}{\gamma^{4}} \| \partial_{x'} \sigma_{1} \|_{2}^{2} \right\}.$$

We also have

$$|\langle\langle\langle Q_0\tilde{B}(\sigma_1u^{(0)}+u_\infty)\rangle_1u^{(0)},\partial_t\tilde{Q}u_\infty\rangle\rangle|$$

$$(5.19) \leq \frac{C}{\gamma^{2}} \left\{ \|\partial_{x'}\sigma_{1}\|_{2} + \|\partial_{x'}\phi_{\infty}\|_{2} + \gamma^{2} \|\operatorname{div}\left(\rho_{s}w_{\infty}\right)\|_{2} \right\} \|\sqrt{\rho_{s}}\partial_{t}w_{\infty}\|_{2}$$

$$\leq \frac{1}{12} \|\sqrt{\rho_{s}}\partial_{t}w_{\infty}\|_{2}^{2} + C\left\{ \frac{1}{\nu}D^{(0)}[w_{\infty}] + \frac{1}{\gamma^{4}} (\|\partial_{x'}\sigma_{1}\|_{2}^{2} + \|\partial_{x_{1}}\phi_{\infty}\|_{2}^{2}) \right\}$$

and

$$(5.20) |\langle \langle \boldsymbol{F}_{\infty}, \partial_t \tilde{Q} u_{\infty} \rangle \rangle| \leq \frac{1}{12} ||\sqrt{\rho_s} \partial_t w_{\infty}||_2^2 + C ||\tilde{Q} \boldsymbol{F}_{\infty}||_2^2.$$

It then follows from (5.12), (5.17)–(5.20) that

$$\frac{1}{2}\frac{d}{dt}(D^{(0)}[w_{\infty}] + J[u]) + \frac{1}{2}\|\sqrt{\rho_s}\partial_t w_{\infty}\|_2^2$$

(5.21)
$$\leq CR_{0,0}^{(2)} + C\frac{\gamma^2}{\nu}D^{(0)}[w_{\infty}]$$

$$+ C\left\{ \left(\frac{1}{\gamma^2} + \frac{(\nu + \tilde{\nu})^2}{\gamma^4} \right) \|\partial_{x'}\sigma_1\|_2^2 + \left(\frac{1}{\gamma^2} + \frac{\nu^2}{\gamma^4} \right) \|\partial_{x'}\phi_{\infty}\|_2^2 \right\}.$$

We take $b_1 > 0$ in such a way that $b_1 \ge \max\{2b_0, 2C\}$. Adding $\frac{2b_1\gamma^2}{\nu} \times (5.1)$ to (5.21), we obtain (5.11) for j = k = 0. The case $2j + k \ge 1$ can be obtained by replacing u_{∞} with $T_{j,k}u_{\infty}$. This completes the proof.

We next derive the dissipative estimates for x_n -derivatives of ϕ_{∞} .

Proposition 5.4. If $\tilde{\omega} \leq \min\{1, \frac{(\nu+\tilde{\nu})^2}{\gamma^4}\}$, then the following estimate holds for $0 \leq 2j + k + l \leq m - 1$:

(5.22)
$$\frac{\frac{1}{2} \frac{d}{dt} \frac{1}{\gamma^{2}} \left\| \sqrt{\frac{\tilde{P}'(\rho_{s})}{\gamma^{2} \rho_{s}}} T_{j,k} \partial_{x_{n}}^{l+1} \phi_{\infty} \right\|_{2}^{2} + \frac{1}{2(\nu + \tilde{\nu})} \left\| \frac{\tilde{P}'(\rho_{s})}{\gamma^{2}} T_{j,k} \partial_{x_{n}}^{l+1} \phi_{\infty} \right\|_{2}^{2} }{\leq R_{j,k,l}^{(3)} + C \frac{\nu + \tilde{\nu}}{\gamma^{4}} \|K_{j,k,l}\|_{2}^{2}, }$$

where

$$R_{j,k,l}^{(3)} = \left| \frac{1}{2\gamma^2} (\operatorname{div}(\frac{\tilde{P}'(\rho_s)}{\gamma^2 \rho_s} w), |T_{j,k} \partial_{x_n}^{l+1} \phi_{\infty}|^2) \right| + \frac{\nu + \tilde{\nu}}{\gamma^4} ||H_{j,k,l}||_2^2$$

with

$$||H_{j,k,l}||_2^2 \le C\{||[T_{j,k}\partial_{x_n}^{l+1}, w] \cdot \nabla \phi_{\infty}||_2^2 + ||T_{j,k}\partial_{x_n}^{l+1}\tilde{f}_{\infty}^0||_2^2 + ||\frac{\gamma^2 \rho_s^2}{\nu + \tilde{\nu}} T_{j,k}\partial_{x_n}^l f_{\infty}^n||_2^2\},$$

and

$$\tilde{f}_{\infty}^{0} = -\phi \operatorname{div} w - w \cdot \nabla(\sigma_{1}\phi^{(0)}) - \langle Q_{0}\mathbf{F} \rangle_{1}\phi^{(0)};$$

and $K_{j,k,l}$ is estimated as

$$\frac{\nu + \tilde{\nu}}{\gamma^{4}} \|K_{j,k,l}\|_{2}^{2} \\
\leq C \left\{ \frac{\nu^{2}}{\nu + \tilde{\nu}} \|T_{j,k+1} \partial_{x_{n}}^{l} \partial_{x} w_{\infty}\|_{2}^{2} + \frac{1}{\nu + \tilde{\nu}} \|\sqrt{\rho_{s}} \partial_{t} T_{j,k} \partial_{x_{n}}^{l} w_{\infty}\|_{2}^{2} \\
+ (\nu + \tilde{\nu}) \tilde{\omega}^{2} \left(\sum_{p=0}^{l-1} \|T_{j,k+1} \partial_{x_{n}}^{p} \partial_{x} w_{\infty}\|_{2}^{2} + \sum_{p=0}^{l} \|T_{j,k} \partial_{x_{n}}^{p} \partial_{x} w_{\infty}\|_{2}^{2} \right) \\
+ \frac{1}{\nu + \tilde{\nu}} \sum_{p=0}^{l} \|T_{j,k+1} \partial_{x_{n}}^{p} w_{\infty}\|_{2}^{2} \\
+ \frac{\nu + \tilde{\nu}}{\gamma^{4}} \left(\sum_{p=0}^{l} \|T_{j,k} \partial_{x_{n}}^{p} \partial_{x} \phi_{\infty}\|_{2}^{2} + \|\partial_{x'} T_{j,k} \sigma_{1}\|_{2}^{2} \right) \right\}.$$

Proof. The first equation of (4.11) is written as

$$\partial_t \phi_{\infty} + (v_s + w) \cdot \nabla \phi_{\infty} + \gamma^2 \rho_s \nabla' \cdot w_{\infty}' + \gamma^2 \partial_{x_n} (\rho_s w_{\infty}^n)$$

$$+ (v_s^1 \phi^{(0)} + \gamma^2 \rho_s w^{(0),1}) \partial_{x_1} \sigma_1 - \langle Q_0 \tilde{B}(\sigma_1 u^{(0)} + u_{\infty}) \rangle_1 \phi^{(0)}$$

$$= \tilde{f}_{\infty}^0.$$

Applying $T_{j,k}\partial_{x_n}^{l+1}$ to this equation, we have

$$\partial_{t}(T_{j,k}\partial_{x_{n}}^{l+1}\phi_{\infty}) + (v_{s} + w) \cdot \nabla(T_{j,k}\partial_{x_{n}}^{l+1}\phi_{\infty}) + \gamma^{2}\rho_{s}T_{j,k}\partial_{x_{n}}^{l+2}w_{\infty}^{n}$$

$$= -[T_{j,k}\partial_{x_{n}}^{l+1}, v_{s} + w] \cdot \nabla\phi_{\infty} - \gamma^{2}\partial_{x_{n}}^{l+1}(\rho_{s}\nabla' \cdot T_{j,k}w_{\infty}')$$

$$-\gamma^{2}[\partial_{x_{n}}^{l+2}, \rho_{s}]T_{j,k}w_{\infty}^{n} - \partial_{x_{n}}^{l+1}(v_{s}^{1}\phi^{(0)} + \gamma^{2}\rho_{s}w^{(0),1})\partial_{x_{1}}T_{j,k}\sigma_{1}$$

$$+\langle Q_{0}\tilde{B}(T_{j,k}\sigma_{1}u^{(0)} + T_{j,k}u_{\infty})\rangle_{1}\partial_{x_{n}}^{l+1}\phi^{(0)} + T_{j,k}\partial_{x_{n}}^{l+1}\tilde{f}_{\infty}^{0}.$$

The (n+1) th equation of (4.11) is written as

$$-\frac{\nu+\tilde{\nu}}{\rho_s}\partial_{x_n}^2 w_{\infty}^n + \partial_{x_n} \left(\frac{\tilde{P}'(\rho_s)}{\gamma^2 \rho_s} \phi_{\infty}\right)$$

$$= -\left\{\partial_t w_{\infty} - \frac{\nu}{\rho_s} \Delta' w_{\infty}^n - \frac{\tilde{\nu}}{\rho_s} \partial_{x_n} \nabla' \cdot w_{\infty}' + v_s^1 \partial_{x_1} w_{\infty}^n - \frac{\tilde{\nu}}{\rho_s} (\partial_{x_n} w^{(0),1}) \partial_{x_1} \sigma_1\right\} + f_{\infty}^n$$

Applying $T_{j,k}\partial_{x_n}^l$ to this equation, we have

$$(5.24) -\frac{\nu+\tilde{\nu}}{\rho_{s}}T_{j,k}\partial_{x_{n}}^{l+2}w_{\infty}^{n} + \frac{\tilde{P}'(\rho_{s})}{\gamma^{2}\rho_{s}}T_{j,k}\partial_{x_{n}}^{l+1}\phi_{\infty}$$

$$= (\nu+\tilde{\nu})[\partial_{x_{n}}^{l}, \frac{1}{\rho_{s}}]\partial_{x_{n}}^{2}T_{j,k}w_{\infty}^{n} - [\partial_{x_{n}}^{l+1}, \frac{\tilde{P}'(\rho_{s})}{\gamma^{2}\rho_{s}}]T_{j,k}\phi_{\infty}$$

$$- \{\partial_{t}T_{j,k}\partial_{x_{n}}^{l}w_{\infty} - T_{j,k}\partial_{x_{n}}^{l}(\frac{\nu}{\rho_{s}}\Delta'w_{\infty}^{n} + \frac{\tilde{\nu}}{\rho_{s}}\partial_{x_{n}}\nabla'\cdot w_{\infty}')$$

$$+ T_{j,k}\partial_{x_{n}}^{l}(v_{s}^{1}\partial_{x_{1}}w_{\infty}^{n}) - \partial_{x_{n}}^{l}(\frac{\tilde{\nu}}{\rho_{s}}\partial_{x_{n}}w^{(0),1})\partial_{x_{1}}T_{j,k}\sigma_{1} + T_{j,k}\partial_{x_{n}}^{l}f_{\infty}^{n}\}.$$

Adding $\frac{\gamma^2 \rho_s^2}{\nu + \tilde{\nu}} \times (5.24)$ to (5.23), we have

(5.25)
$$\partial_t (T_{j,k} \partial_{x_n}^{l+1} \phi_{\infty}) + (v_s + w) \cdot \nabla (T_{j,k} \partial_{x_n}^{l+1} \phi_{\infty}) + \frac{\rho_s \tilde{P}'(\rho_s)}{\nu + \tilde{\nu}} T_{j,k} \partial_{x_n}^{l+1} \phi_{\infty}$$
$$= H_{j,k,l} + K_{j,k,l},$$

where

$$H_{j,k,l} = -[T_{j,k}\partial_{x_n}^{l+1}, w] \cdot \nabla \phi_{\infty} + T_{j,k}\partial_{x_n}^{l+1} \tilde{f}_{\infty}^{0} + \frac{\gamma^{2}\rho_{s}^{2}}{\nu + \tilde{\nu}} T_{j,k} \partial_{x_n}^{l} f_{\infty}^{n},$$

$$K_{j,k,l} = -[\partial_{x_n}^{l+1}, v_{s}^{1}] \cdot \nabla T_{j,k} \phi_{\infty} - \gamma^{2} [\partial_{x_n}^{l+1}, \rho_{s}] \nabla' \cdot T_{j,k} w_{\infty}'$$

$$-\gamma^{2} [T_{j,k}\partial_{x_n}^{l+2}, \rho_{s}] w_{\infty}^{n} - \partial_{x_n}^{l+1} (v_{s}^{1} \phi^{(0)} + \gamma^{2} \rho_{s} w^{(0),1}) \partial_{x_1} T_{j,k} \sigma_{1}$$

$$+ \langle Q_{0} \tilde{B}(T_{j,k} \sigma_{1} u^{(0)} + T_{j,k} u_{\infty}) \rangle_{1} \partial_{x_n}^{l+1} \phi^{(0)}$$

$$+ \gamma^{2} \rho_{s}^{2} [\partial_{x_n}^{l}, \frac{1}{\rho_{s}}] \partial_{x_n}^{2} T_{j,k} w_{\infty} - \frac{\gamma^{2} \rho_{s}^{2}}{\nu + \tilde{\nu}} [\partial_{x_n}^{l+1}, \frac{\tilde{P}'(\rho_{s})}{\gamma^{2} \rho_{s}}] T_{j,k} \phi_{\infty}$$

$$- \frac{\gamma^{2} \rho_{s}^{2}}{\nu + \tilde{\nu}} \left\{ \partial_{t} T_{j,k} \partial_{x_n}^{l} w_{\infty} - \frac{\nu}{\rho_{s}} \Delta' T_{j,k} \partial_{x_n}^{l} w_{\infty}^{n} + \frac{\nu}{\rho_{s}} \partial_{x_n}^{l+1} \nabla' \cdot T_{j,k} w_{\infty}' \right.$$

$$- \nu [\partial_{x_n}^{l}, \frac{\nu}{\rho_{s}}] \Delta' T_{j,k} w_{\infty}^{n} - \tilde{\nu} [\partial_{x_n}^{l}, \frac{\nu}{\rho_{s}}] \partial_{x_n} \nabla' \cdot T_{j,k} w_{\infty}'$$

$$+ T_{j,k} \partial_{x_n}^{l} (v_{s}^{1} \partial_{x_1} w_{\infty}^{n}) - \partial_{x_n}^{l} (\frac{\tilde{\nu}}{\rho_{s}} \partial_{x_n} w^{(0),1}) \partial_{x_1} T_{j,k} \sigma_{1} \right\}.$$

Multiplying (5.25) by $\frac{\tilde{P}'(\rho_s)}{\gamma^4 \rho_s} T_{j,k} \partial_{x_n}^{l+1} \phi_{\infty}$ and integrating over Ω , we have

$$\frac{1}{2} \frac{d}{dt} \frac{1}{\gamma^{2}} \left\| \sqrt{\frac{\tilde{P}'(\rho_{s})}{\gamma^{2} \rho_{s}}} T_{j,k} \partial_{x_{n}}^{l+1} \phi_{\infty} \right\|_{2}^{2} + \frac{1}{\nu + \tilde{\nu}} \left\| \frac{\tilde{P}'(\rho_{s})}{\gamma^{2}} T_{j,k} \partial_{x_{n}}^{l+1} \phi_{\infty} \right\|_{2}^{2}
= -((v_{s} + w) \cdot \nabla (T_{j,k} \partial_{x_{n}}^{l+1} \phi_{\infty}), T_{j,k} \partial_{x_{n}}^{l+1} \phi_{\infty} \frac{\tilde{P}'(\rho_{s})}{\gamma^{4} \rho_{s}})
+ (H_{j,k,l}, T_{j,k} \partial_{x_{n}}^{l+1} \phi_{\infty} \frac{\tilde{P}'(\rho_{s})}{\gamma^{4} \rho_{s}}) + (K_{j,k,l}, T_{j,k} \partial_{x_{n}}^{l+1} \phi_{\infty} \frac{\tilde{P}'(\rho_{s})}{\gamma^{4} \rho_{s}}).$$

Since $v_s = v_s^1 e_1$, an integration by parts gives (5.27)

$$(v_s \cdot \nabla(T_{j,k}\partial_{x_n}^{l+1}\phi_\infty), T_{j,k}\partial_{x_n}^{l+1}\phi_\infty \frac{\tilde{P}'(\rho_s)}{\gamma^4\rho_s}) = \frac{1}{2}(v_s, \partial_{x_1}(|T_{j,k}\partial_{x_n}^{l+1}\phi_\infty|^2)\frac{\tilde{P}'(\rho_s)}{\gamma^4\rho_s}) = 0.$$

Also, we have (5.28)

$$(w \cdot \nabla(T_{j,k}\partial_{x_n}^{l+1}\phi_{\infty}), T_{j,k}\partial_{x_n}^{l+1}\phi_{\infty}\frac{\tilde{P}'(\rho_s)}{\gamma^4\rho_s}) = -\frac{1}{2\gamma^2}(\operatorname{div}\left(\frac{\tilde{P}'(\rho_s)}{\gamma^2\rho_s}w\right), |T_{j,k}\partial_{x_n}^{l+1}\phi_{\infty}|^2)$$

Since $\tilde{P}'(\rho_s) = O(\gamma^2)$ and $\rho_s \ge \rho_1(>0)$, the last two terms on the right of (5.26) are estimates as

$$|(H_{j,k,l}, T_{j,k}\partial_{x_n}^{l+1}\phi_{\infty}\frac{\tilde{P}'(\rho_s)}{\gamma^4\rho_s}) + (K_{j,k,l}, T_{j,k}\partial_{x_n}^{l+1}\phi_{\infty}\frac{\tilde{P}'(\rho_s)}{\gamma^4\rho_s})|$$

$$(5.29) \qquad \leq \frac{C}{\gamma^2} \|\frac{\tilde{P}'(\rho_s)}{\gamma^2} T_{j,k}\partial_{x_n}^{l+1}\phi_{\infty}\|_2 (\|H_{j,k,l}\|_2 + \|K_{j,k,l}\|_2)$$

$$\leq \frac{1}{2(\nu+\tilde{\nu})} \|\frac{\tilde{P}'(\rho_s)}{\gamma^2} T_{j,k}\partial_{x_n}^{l+1}\phi_{\infty}\|_2^2 + C\frac{\nu+\tilde{\nu}}{\gamma^4} (\|H_{j,k,l}\|_2^2 + \|K_{j,k,l}\|_2^2).$$

One can see that $K_{j,k,l}$ has the desired estimate if $\tilde{\omega}^2 \leq \min\{1, \frac{(\nu + \tilde{\nu})^2}{\gamma^4}\}$, and hence, estimate (5.22) follows from (5.26)–(5.29). This completes the proof. \square

In order to obtain the dissipative estimates for higher order x_n -derivatives of w_{∞} and the tangential derivatives of ϕ_{∞} , we consider the material derivative of ϕ_{∞} . We denote the material derivative of ϕ_{∞} by $\dot{\phi}_{\infty}$:

$$\dot{\phi}_{\infty} = \partial_t \phi_{\infty} + (v_s + w) \cdot \nabla \phi_{\infty}.$$

We have the following estimates.

Proposition 5.5. (i) If $\tilde{\omega}^2 \leq \min\{1, \frac{(\nu + \tilde{\nu})^2}{\gamma^4}\}$ then the following estimate holds for $0 \leq 2j + k + l \leq m - 1$:

$$\frac{1}{2} \frac{d}{dt} \frac{1}{\gamma^{2}} \| \sqrt{\frac{\tilde{P}'(\rho_{s})}{\gamma^{2}\rho_{s}}} T_{j,k} \partial_{x_{n}}^{l+1} \phi_{\infty} \|_{2}^{2} + \frac{1}{4(\nu+\tilde{\nu})} \| \frac{\tilde{P}'(\rho_{s})}{\gamma^{2}} T_{j,k} \partial_{x_{n}}^{l+1} \phi_{\infty} \|_{2}^{2}
+ c_{0} \frac{\nu+\tilde{\nu}}{\gamma^{4}} \| T_{j,k} \partial_{x_{n}}^{l+1} \dot{\phi}_{\infty} \|_{2}^{2}
\leq R_{j,k,l}^{(3)} + C \frac{\nu+\tilde{\nu}}{\gamma^{4}} \| K_{j,k,l} \|_{2}^{2},$$

where c_0 is a positive constant; and $R_{j,k,l}^{(3)}$ and $K_{j,k,l}$ are the same as in Proposition 5.3.

(ii) Let
$$0 \le q \le k+1$$
. Then

$$(5.31) \frac{\frac{\nu+\tilde{\nu}}{\gamma^{4}} \|T_{j,k}\dot{\phi}_{\infty}\|_{2}^{2} \leq C\{R_{j,k}^{(4)} + D^{(0)}[T_{j,k}w_{\infty}] + (\nu+\tilde{\nu})\tilde{\omega}^{2} \|T_{j,k}w_{\infty}\|_{2}^{2} + \frac{\nu+\tilde{\nu}}{\gamma^{4}} \|\partial_{x_{1}}T_{j,k}\sigma_{1}\|_{2}^{2} + \frac{\nu+\tilde{\nu}}{\gamma^{4}} \|\partial_{x_{1}}T_{j,q}\phi_{\infty}\|_{2}^{2}\},$$

where
$$R_{i,k}^{(4)} = ||T_{j,k}\tilde{f}_{\infty}^{0}||_{2}^{2}$$
.

Proof. By (5.25), we have

$$T_{j,k}\partial_{x_n}^{l+1}\dot{\phi}_{\infty} = -\frac{\rho_s\tilde{P}'(\rho_s)}{\nu + \tilde{\nu}}T_{j,k}\partial_{x_n}^{l+1}\phi_{\infty} + \tilde{H}_{j,k,l} + \tilde{K}_{j,k,l},$$

where

$$\tilde{H}_{j,k,l} = [T_{j,k} \partial_{x_n}^{l+1}, w] \cdot \nabla \phi_{\infty} + H_{j,k,l},$$

$$\tilde{K}_{j,k,l} = [\partial_{x_n}^{l+1}, v_s] \cdot \nabla T_{j,k} \phi_{\infty} + K_{j,k,l}.$$

It follows that

$$(5.32) \qquad C\left\{\frac{1}{\nu+\tilde{\nu}}\|T_{j,k}\partial_{x_{n}}^{l+1}\dot{\phi}_{\infty}\|_{2}^{2}\right\}$$

$$\leq C\left\{\frac{1}{\nu+\tilde{\nu}}\|\frac{\tilde{P}'(\rho_{s})}{\gamma^{2}}T_{j,k}\partial_{x_{n}}^{l+1}\phi_{\infty}\|_{2}^{2} + \frac{\nu+\tilde{\nu}}{\gamma^{4}}(\|\tilde{H}_{j,k,l}\|_{2}^{2} + \|\tilde{K}_{j,k,l}\|_{2}^{2})\right\},$$

Since $\tilde{H}_{j,k,l}$ and $\tilde{K}_{j,k,l}$ have the same estimates as those for $H_{j,k,l}$ and $K_{j,k,l}$, respectively, we obtain (5.30) by adding (5.22) to $c_0 \times (5.32)$ with $c_0 > 0$ satisfying $c_0 C \leq \frac{1}{4}$. This proves (i).

As for (ii), we see from the first equation of (4.11) that

$$T_{j,k+p}\dot{\phi}_{\infty} = -\rho_{s}\gamma^{2}\operatorname{div}(T_{j,k+p}w_{\infty}) - \gamma^{2}(\partial_{x_{n}}\rho_{s})T_{j,k+p}w_{\infty}^{n}$$
$$-(v_{s}^{1}\phi^{(0)} + \gamma^{2}\rho_{s}w^{(0),1})\partial_{x_{1}}T_{j,k+p}\sigma_{1}$$
$$-\langle Q_{0}\tilde{B}(T_{j,k+p}\sigma_{1}u^{(0)} + T_{j,k+p}u_{\infty})\rangle_{1}\phi^{(0)} + T_{j,k+p}\tilde{f}_{\infty}^{0},$$

from which one can obtain (5.31). This completes the proof.

We next derive the dissipative estimates for σ_1 .

Proposition 5.6. There are positive constants ν_0 and γ_0 such that if $\nu \geq \nu_0$ and $\gamma^2/(\nu+\tilde{\nu}) \geq \gamma_0^2$, then the following estimate holds for $0 \leq 2j+k \leq m-1$:

$$\frac{1}{2} \frac{d}{dt} \frac{\nu}{\gamma^{2}(\nu+\tilde{\nu})} \|T_{j,k}\sigma_{1}\|_{2}^{2} + \frac{\alpha_{1}}{2(\nu+\tilde{\nu})} \|\partial_{x'}T_{j,k}\sigma_{1}\|_{2}^{2}$$

$$\leq R_{j,k}^{(5)} + C \left\{ \frac{1}{\nu+\tilde{\nu}} \|\partial_{t}T_{j,k}w_{\infty}\|_{2}^{2} + D^{(0)}[T_{j,k}w_{\infty}] + \left(\frac{1}{\nu+\tilde{\nu}} + \frac{\nu^{2}}{\gamma^{4}(\nu+\tilde{\nu})} \right) \|T_{j,p}\partial_{x_{n}}\phi_{\infty}\|_{2}^{2} \right\},$$

where $\alpha_1 > 0$ is a constant; p is any integer satisfying $0 \le 2j + p + 1 \le m$ and $0 \le p \le k$; and

$$R_{j,k}^{(5)} = \frac{\nu}{\gamma^2(\nu+\tilde{\nu})} (Q_0 T_{j,k} \mathbf{F}, T_{j,k} \sigma_1) - \frac{1}{\nu+\tilde{\nu}} (\rho_s (-\Delta)^{-1} (\rho_s \nabla' \cdot T_{j,k} \mathbf{f}'_{\infty}), T_{j,k} \sigma_1).$$

Here $(-\Delta)^{-1}$ is the inverse of $-\Delta$ on $L^2(\Omega)$ with domain $D(-\Delta) = H^2(\Omega) \cap H_0^1(\Omega)$.

Proof. It is convenient to consider the Fourier transform of (4.10) in x'-variable:

$$\partial_t(\widehat{T_{i,k}\sigma_1}) + \langle Q_0 \widetilde{B}_{\mathcal{E}'}(\widehat{T_{i,k}\sigma_1}u^{(0)} + \widehat{T_{i,k}u_\infty}) \rangle = \langle Q_0 \widehat{T_{i,k}F} \rangle,$$

where $|\xi'| \leq 1$ and

$$\tilde{B}_{\xi'} = \hat{B}_{\xi'} - \hat{B}_0 = \begin{pmatrix} i\xi_1 v_s^1 & i\gamma^2 \rho_s^\top \xi' & 0\\ i\xi' \frac{\tilde{P}'(\rho_s)}{\gamma^2 \rho_s} & i\xi_1 v_s^1 I_{n-1} & 0\\ 0 & 0 & i\xi_1 v_s^1 \end{pmatrix}.$$

We write this equation as

(5.34)
$$\partial_{t}(\widehat{T_{j,k}\sigma_{1}}) + \gamma^{2} \langle \rho_{s}i\xi' \cdot \widehat{T_{j,k}w_{\infty}'} \rangle + \langle Q_{0}\widetilde{B}_{\xi'}(\widehat{T_{j,k}\sigma_{1}}u^{(0)}) \rangle$$
$$= \langle Q_{0}\widehat{T_{j,k}}\mathbf{F} \rangle - \langle i\xi_{1}v_{s}^{1}\widehat{T_{j,k}\phi_{\infty}} \rangle$$

for $|\xi'| \leq 1$.

We further rewrite the second term $\gamma^2 \langle \rho_s i \xi' \cdot \widehat{T_{j,k} w'_{\infty}} \rangle$ on the left of (5.34). We introduce $(n-1) \times (n-1)$ matrix operators \tilde{A}' , \tilde{B}' and \tilde{C}'_0 :

$$\tilde{A}' = \begin{pmatrix} 0 & -\frac{\nu}{\rho_s} \Delta' I_{n-1} - \frac{\tilde{\nu}}{\rho_s} \nabla'^{\top} \nabla' & -\frac{\tilde{\nu}}{\rho_s} \nabla' \partial_{x_n} \end{pmatrix},$$

$$\tilde{B}' = \begin{pmatrix} \frac{\tilde{p}'(\rho_s)}{\gamma^2 \rho_s} \nabla' & v_s^1 \partial_{x_1} I_{n-1} & 0 \end{pmatrix},$$

$$\tilde{C}'_0 = \begin{pmatrix} \frac{\nu \Delta v_s^1}{\gamma^2 \rho_s^2} \mathbf{e}'_1 & 0 & (\partial_{x_n} v_s^1) \mathbf{e}'_1 \end{pmatrix}.$$

Since $\frac{\tilde{P}'(\rho_s)}{\gamma^2 \rho_s} \phi^{(0)} = \alpha_0$ (see Lemma 4.1 (ii)), we have

$$(5.35) \tilde{B}'(\sigma_1 u_0^{(0)}) = \tilde{B}'(\sigma_1 u_0^{(0)}) + \tilde{B}'(\sigma_1 u_1^{(0)}) = \alpha_0 \nabla' \sigma_1 + \tilde{B}'(\sigma_1 u_1^{(0)}).$$

Furthermore,

(5.36)
$$\tilde{A}'(\sigma_1 u^{(0)}) = \tilde{A}'(\sigma_1 u_1^{(0)}).$$

Therefore, by (4.11), (5.35) and (5.36), we have

$$\partial_t w_{\infty}' - \frac{\nu}{\rho_s} \Delta w_{\infty}' - \frac{\tilde{\nu}}{\rho_s} \nabla' \operatorname{div} w_{\infty} + \tilde{B}' u_{\infty} + \tilde{C}'_0 u_{\infty}$$

$$+ \tilde{A}' (\sigma_1 u_1^{(0)}) + \alpha_0 \nabla' \sigma_1 + \tilde{B}' (\sigma_1 u_1^{(0)}) - \langle Q_0 \tilde{B} (\sigma_1 u^{(0)} + u_{\infty}) \rangle_1 w^{(0), 1} \boldsymbol{e}'_1$$

$$= \boldsymbol{f}'_{\infty}.$$

This gives

$$(5.37) -\Delta T_{j,k} w_{\infty}' = -\frac{\alpha_0}{\nu} \rho_s \nabla' T_{j,k} \sigma_1 + T_{j,k} \tilde{\boldsymbol{f}}_{\infty}' + \frac{\rho_s}{\nu} T_{j,k} \boldsymbol{f}_{\infty}',$$

where

$$\tilde{\boldsymbol{f}}'_{\infty} = -\frac{\rho_{s}}{\nu} \left\{ \partial_{t} w'_{\infty} - \frac{\tilde{\nu}}{\rho_{s}} \nabla' \operatorname{div} w_{\infty} + \tilde{B}' u_{\infty} + \tilde{C}'_{0} u_{\infty} \right. \\
\left. + \tilde{A}'(\sigma_{1} u_{1}^{(0)}) + \tilde{B}'(\sigma_{1} u_{1}^{(0)}) - \langle Q_{0} \tilde{B}(\sigma_{1} u^{(0)} + u_{\infty}) \rangle_{1} w^{(0), 1} \boldsymbol{e}'_{1} \right\}.$$

We take the Fourier transform of (5.37) to obtain

(5.38)
$$(|\xi'|^2 + \mathscr{A})\widehat{T_{j,k}w_{\infty}'}$$

$$= -\frac{\alpha_0}{\nu}(i\xi'\widehat{T_{j,k}\sigma_1})\rho_s + \mathscr{F}(T_{j,k}\tilde{\boldsymbol{f}}_{\infty}') + \frac{\rho_s}{\nu}\mathscr{F}(T_{j,k}\boldsymbol{f}_{\infty}').$$

Here \mathscr{A} is an operator on $L^2(0,1)$ with domain $D(\mathscr{A}) = H^2(0,1) \cap H^1_0(0,1)$ defined by

$$\mathscr{A}v = -\partial_{x_n}^2 v \quad \text{for } v \in D(\mathscr{A}).$$

It follows from (5.38) that

(5.39)
$$\widehat{T_{j,k}w_{\infty}'} = -\frac{\alpha_0}{\nu} (i\xi'\widehat{T_{j,k}\sigma_1})(|\xi'|^2 + \mathscr{A})^{-1}\rho_s + (|\xi'|^2 + \mathscr{A})^{-1}\widehat{\boldsymbol{h}}'_{j,k}$$

for $|\xi'| \leq 1$, where

$$\widehat{\boldsymbol{h}}'_{j,k} = \mathscr{F}(T_{j,k}\widetilde{\boldsymbol{f}}'_{\infty}) + \frac{\rho_s}{\nu}\mathscr{F}(T_{j,k}\boldsymbol{f}'_{\infty}).$$

Substituting (5.39) into (5.34), we obtain (5.40)

$$\frac{\partial}{\partial t}(\widehat{T_{j,k}\sigma_{1}}) + \frac{\alpha_{0}\gamma^{2}}{\nu} \langle \rho_{s}(|\xi'|^{2} + \mathscr{A})^{-1}\rho_{s}\rangle |\xi'|^{2}\widehat{T_{j,k}\sigma_{1}} + \langle Q_{0}\widetilde{B}_{\xi'}(\widehat{T_{j,k}\sigma_{1}}u^{(0)})\rangle
= \langle Q_{0}\widehat{T_{j,k}}\mathbf{F}\rangle - \langle i\xi_{1}v_{s}^{1}\widehat{T_{j,k}\phi_{\infty}}\rangle - \gamma^{2}\langle \rho_{s}i\xi' \cdot (|\xi'|^{2} + \mathscr{A})^{-1}\widehat{\mathbf{h}}_{j,k}'\rangle$$

for $|\xi'| \le 1$

We multiply (5.40) by $\overline{\widehat{T_{j,k}\sigma_1}}$. Here \overline{z} denotes the complex conjugate of z. Since

$$\langle Q_0 \tilde{B} u^{(0)} \rangle = i \xi_1 \langle v_s^1 \phi^{(0)} + \gamma^2 \rho_s w^{(0),1} \rangle \in i \mathbf{R},$$

and supp $(\widehat{T_{j,k}\sigma_1}) \subset \{|\xi'| \leq 1\}$, integrating the resulting equation in ξ' and taking its real part, we obtain

$$\frac{1}{2} \frac{d}{dt} \|\widehat{T_{j,k}\sigma_1}\|_2^2 + \frac{\alpha_0 \gamma^2}{\nu} \|\sqrt{\langle \rho_s(|\xi'|^2 + \mathscr{A})^{-1}\rho_s \rangle |\xi'|^2} \widehat{T_{j,k}\sigma_1}\|_2^2$$

$$= \operatorname{Re} \left\{ (Q_0 \widehat{T_{j,k}} \mathbf{F}, \widehat{T_{j,k}\sigma_1}) - (i\xi_1 v_s^1 \widehat{T_{j,k}\phi_\infty}, \widehat{T_{j,k}\sigma_1}) - \gamma^2 (\rho_s i\xi' \cdot (|\xi'|^2 + \mathscr{A})^{-1} \widehat{\mathbf{h}'_{j,k}}, \widehat{T_{j,k}\sigma_1}) \right\}.$$

We here note that there is a constant c > 0 such that

$$\langle \rho_s(|\xi'|^2 + \mathscr{A})^{-1} \rho_s \rangle = |(|\xi'|^2 + \mathscr{A})^{-1/2} \rho_s|_2^2 \ge c \text{ for } |\xi'| \le 1.$$

This implies

$$\frac{\alpha_0 \gamma^2}{\nu} \| \sqrt{\langle \rho_s(|\xi'|^2 + \mathscr{A})^{-1} \rho_s \rangle |\xi'|^2} \widehat{T_{j,k} \sigma_1} \|_2^2 \ge \frac{\alpha_1 \gamma^2}{\nu} \| i \xi' \widehat{T_{j,k} \sigma_1} \|_2^2$$

for some constant $\alpha_1 > 0$. It then follows, through the Plancherel theorem, that

(5.41)
$$\frac{1}{2} \frac{d}{dt} \|T_{j,k}\sigma_1\|_2^2 + \frac{\alpha_1 \gamma^2}{\nu} \|\partial_{x'}T_{j,k}\sigma_1\|_2^2 \\
= \left\{ (Q_0 T_{j,k} \mathbf{F}, T_{j,k}\sigma_1) - (v_s^1 \partial_{x_1} T_{j,k} \phi_{\infty}, T_{j,k}\sigma_1) \right. \\
\left. - \gamma^2 (\rho_s (-\Delta)^{-1} \nabla' \cdot \mathbf{h}'_{j,k}, T_{j,k}\sigma_1) \right\}.$$

The second term on the right of (5.41) is estimated as

$$|(v_s^1 \partial_{x_1} T_{j,k} \phi_{\infty}, T_{j,k} \sigma_1)| = |(v_s^1 T_{j,k} \phi_{\infty}, \partial_{x_1} T_{j,k} \sigma_1)|$$

$$\leq \frac{\alpha_1 \gamma^2}{4\nu} ||\partial_{x_1} T_{j,k} \sigma_1||_2^2 + \frac{C}{\gamma^2} ||T_{j,k} \phi_{\infty}||_2^2.$$

As for the last term on the right of (5.41), we have (5.43)

$$\gamma^{2}(\rho_{s}(-\Delta)^{-1}\nabla'\cdot\boldsymbol{h}'_{j,k},T_{j,k}\sigma_{1}) = -\gamma^{2}(\rho_{s}(-\Delta)^{-1}T_{j,k}\tilde{\boldsymbol{f}}'_{\infty},\nabla'T_{j,k}\sigma_{1})$$
$$+\frac{\gamma^{2}}{\nu}(\rho_{s}(-\Delta)^{-1}(\rho_{s}\nabla'\cdot T_{j,k}\boldsymbol{f}'_{\infty}),T_{j,k}\sigma_{1}),$$

$$\gamma^{2} |(\rho_{s}(-\Delta)^{-1}T_{j,k}\tilde{\boldsymbol{f}}'_{\infty}, \nabla'T_{j,k}\sigma_{1})| \\
\leq \frac{\alpha_{1}\gamma^{2}}{4\nu} \|\partial_{x'}T_{j,k}\sigma_{1}\|_{2}^{2} + C\nu\gamma^{2} \|\rho_{s}(-\Delta)^{-1}T_{j,k}\tilde{\boldsymbol{f}}'_{\infty}\|_{2}^{2} \\
\leq \frac{\alpha_{1}\gamma^{2}}{4\nu} \|\partial_{x'}T_{j,k}\sigma_{1}\|_{2}^{2} + C\frac{\gamma^{2}}{\nu} \{\|\partial_{t}T_{j,k}w_{\infty}\|_{2}^{2} + \tilde{\nu}^{2} \|\operatorname{div}T_{j,k}w_{\infty}\|_{2}^{2} \\
+ \|T_{j,k}w_{\infty}\|_{2}^{2} + \|\partial_{x'}T_{j,k}w_{\infty}\|_{2}^{2} + \left(1 + \frac{1}{\gamma^{4}} + \frac{\nu^{2}}{\gamma^{4}}\right) \|T_{j,k}\phi_{\infty}\|_{2}^{2} \\
+ \left(\frac{1}{\gamma^{4}} + \frac{(\nu + \tilde{\nu})^{2}}{\gamma^{4}}\right) \|\partial_{x'}T_{j,k}\sigma_{1}\|_{2}^{2} \}.$$

The desired estimate (5.33) now follows from (5.41)–(5.44) and Lemma 4.3 (iv), provided that $\nu \geq \nu_0$ and $\frac{\gamma^2}{\nu + \tilde{\nu}} \geq \gamma_0^2$ for some $\nu_0 > 0$ and $\gamma_0 > 0$. This completes the proof.

We next apply estimates for the Stokes system to obtain the estimates for higher order derivatives.

Proposition 5.7. If $\tilde{\omega}^2 \leq 1$, then there holds the following estimate for 0 < 2i + k + l < m - 1:

$$\frac{\nu^{2}}{\nu+\tilde{\nu}} \|\partial_{x}^{l+2} T_{j,k} w_{\infty}\|_{2}^{2} + \frac{1}{\nu+\tilde{\nu}} \|\partial_{x}^{l+1} T_{j,k} \phi_{\infty}\|_{2}^{2} \\
\leq C R_{j,k,l}^{(6)} + C \Big\{ \Big(\frac{\nu+\tilde{\nu}}{\gamma^{4}} + \frac{1}{\nu+\tilde{\nu}} \Big) \|\partial_{x'} T_{j,k} \sigma_{1}\|_{2}^{2} \\
+ \Big(\frac{\nu+\tilde{\nu}}{\gamma^{4}} + \frac{\tilde{\nu}^{2}}{\nu+\tilde{\nu}} \Big) \|T_{j,k} \phi_{\infty}\|_{H^{l}}^{2} + \frac{1}{\gamma^{4}(\nu+\tilde{\nu})} \|\partial_{x'} T_{j,k} \phi_{\infty}\|_{2}^{2} \\
+ \frac{\nu+\tilde{\nu}}{\gamma^{4}} \|T_{j,k} \dot{\phi}_{\infty}\|_{H^{l+1}}^{2} + \frac{1}{\nu+\tilde{\nu}} \|\partial_{t} T_{j,k} w_{\infty}\|_{H^{l}}^{2} \\
+ \Big(\frac{1}{\nu+\tilde{\nu}} + \nu\tilde{\omega}^{2} \Big) \|T_{j,k} w_{\infty}\|_{H^{l+1}}^{2} + D^{(0)} [T_{j,k} w_{\infty}] \Big\},$$
where

$$R_{j,k,l}^{(6)} = \frac{\nu+\tilde{\nu}}{\gamma^{4}} \|T_{j,k} \tilde{f}_{\infty}^{0}\|_{H^{l+1}}^{2} \frac{1}{\nu+\tilde{\nu}} \|T_{j,k} f_{\infty}\|_{H^{l}}^{2}.$$

Proof. To prove Proposition 5.6, we employ estimates for the Stokes system. Let ${}^{\top}(\tilde{\phi}, \tilde{w})$ be the solution of the Stokes system

$$\operatorname{div} \tilde{\phi} = F \text{ in } \Omega,$$

$$-\Delta \tilde{w} + \nabla \tilde{\phi} = G \text{ in } \Omega,$$

$$\tilde{w}|_{\partial \Omega} = 0.$$

Then for any $l \in \mathbf{Z}$, $l \geq 0$, there exists a constant C > 0 such that

(See, e.g., [1], [2, Appendix].)

By (4.11), we have

$$\operatorname{div}(T_{j,k}w_{\infty}) = F_{j,k} \text{ in } \Omega,$$

$$-\Delta(T_{j,k}w_{\infty}) + \nabla\left(\frac{\tilde{P}'(\rho_s)}{\nu\gamma^2}T_{j,k}\phi_{\infty}\right) = G_{j,k} \text{ in } \Omega,$$

$$T_{j,k}w_{\infty}|_{\partial\Omega} = 0,$$

where

$$F_{j,k} = \frac{1}{\gamma^2 \rho_s} T_{j,k} \tilde{f}_{\infty}^0 - \frac{\partial_{x_n} \rho_s}{\rho_s} T_{j,k} w_{\infty}^n$$

$$- \frac{1}{\gamma^2 \rho_s} \left\{ T_{j,k} \dot{\phi}_{\infty} + (v_s^1 \phi^{(0)} + \gamma^2 \rho_s w^{(0),1}) \partial_{x_1} T_{j,k} \sigma_1 \right.$$

$$- \left. \left\langle Q_0 \tilde{B}(T_{j,k} \sigma_1 u^{(0)} + T_{j,k} u_{\infty}) \right\rangle_1 \phi^{(0)} \right\},$$

$$G_{j,k} = -\frac{\rho_s}{\nu} T_{j,k} \boldsymbol{f}_{\infty} + \left[\nabla, \frac{\rho_s}{\nu}\right] \frac{\tilde{P}'(\rho_s)}{\gamma^2 \rho_s} T_{j,k} \phi_{\infty}$$

$$-\frac{\rho_s}{\nu} \left\{ \partial_t T_{j,k} w_{\infty} - \frac{\tilde{\nu}}{\rho_s} \nabla \operatorname{div} T_{j,k} w_{\infty} + v_s^1 \partial_{x_1} T_{j,k} w_{\infty} - \frac{\nu \Delta v_s^1}{\gamma^2 \rho_s^2} T_{j,k} \phi_{\infty} \boldsymbol{e}_1 \right.$$

$$+ \left(\partial_{x_n} v_s^1 \right) T_{j,k} w_{\infty}^n \boldsymbol{e}_1 - \frac{\nu}{\rho_s} w^{(0)} \Delta' T_{j,k} \sigma_1 - \frac{\tilde{\nu}}{\rho_s} \nabla \left(w^{(0),1} \partial_{x_1} T_{j,k} \sigma_1 \right)$$

$$+ \alpha_0 \nabla T_{j,k} \sigma_1 + v_s^1 w^{(0)} \partial_{x_1} T_{j,k} \sigma_1 - \left\langle Q_0 \tilde{B}(T_{j,k} \sigma_1 u^{(0)} + T_{j,k} u_{\infty}) \right\rangle_1 w^{(0)} \right\}.$$

We now apply (5.46) to obtain

(5.47)
$$\|\partial_x^{l+1} T_{j,k} w_{\infty}\|_2^2 + \frac{1}{\nu^2} \|\partial_x^{l+1} \left(\frac{\tilde{P}'(\rho_s)}{\gamma^2} T_{j,k} \phi_{\infty}\right)\|_2^2$$

$$\leq C \left\{ \|F_{j,k}\|_{H^{l+1}}^2 + \|G_{j,k}\|_{H^l}^2 + \|\partial_x T_{j,k} w_{\infty}\|_2^2 \right\}.$$

The desired estimate (5.45) now follows from $\frac{\nu^2}{\nu+\tilde{\nu}} \times (5.47)$ by a direct computation. This completes the proof.

We finally estimate the time derivatives of σ_1 and ϕ_{∞} .

Proposition 5.8. (i) If $0 \le 2j + k \le m - 1$, then there holds the following estimate:

(5.48)
$$\|\partial_t T_{j,k} \sigma_1\|_2^2$$

$$\leq C \left\{ R_{j,k}^{(7)} + \|\partial_{x'} T_{j,k} \sigma_1\|_2^2 + \|\partial_{x'} T_{j,k} \phi_\infty\|_2^2 + \gamma^4 \|\partial_{x'} T_{j,k} w_\infty\|_2^2 \right\}.$$

Here
$$R_{i,k}^{(7)} = \|\langle Q_0 T_{j,k} \mathbf{F} \rangle_1 \|_2^2$$
.

(ii) If $0 \le 2j \le m-1$ and $\tilde{\omega}^2 \le 1$, then there holds the following estimate: (5.49)

$$\|\partial_t^{j+1}\phi_\infty\|_{H^{m-1-2j}}^2$$

$$\leq C \Big\{ R_i^{(8)} + \|\partial_{x'}\partial_t^j \phi_\infty\|_{H^{m-1-2j}}^2 + \gamma^4 \|\partial_x \partial_t^j w_\infty\|_{H^{m-1-2j}}^2 + \|\partial_{x_1} \partial_t^j \sigma_1\|_2^2 \Big\}.$$

Here
$$R_{j,k}^{(8)} = \|\partial_t^j Q_0 \mathbf{F}_{\infty}\|_{H^{m-1-2j}}^2$$
.

Proof. We see from (4.10)

$$\partial_t T_{j,k} \sigma_1 = \langle Q_0 T_{j,k} \mathbf{F} \rangle_1 - \langle Q_0 \tilde{B} (T_{j,k} \sigma_1 u^{(0)} + T_{j,k} u_{\infty}) \rangle_1,$$

which gives the estimate in (i).

As for (ii), we see from (4.11)

$$\begin{split} \partial_t^{j+1} \phi_{\infty} &= \partial_t^j f_{\infty}^0 - \{ v_s^1 \partial_{x_1} \partial_t^j \phi_{\infty} + \gamma^2 \operatorname{div} \left(\rho_s \partial_t^j w_{\infty} \right) \\ &+ (v_s^1 \phi^{(0)} + \gamma^2 \rho_s w^{(0),1}) \partial_{x_1} \partial_t^j \sigma_1 \\ &- \langle Q_0 \tilde{B} (\partial_t^j \sigma_1 u^{(0)} + \partial_t^j u_{\infty}) \rangle_1 \phi^{(0)} \}, \end{split}$$

which gives the estimate in (ii). This completes the proof.

5.2 H^m -energy bound: induction argument

In this subsection we establish H^m -energy bound by using Propositions 5.2–5.8.

We will show the following estimate.

Proposition 5.9. There are positive constants ν_0 , γ_0 and $\tilde{\omega}$ such that if $\nu \geq \nu_0$, $\frac{\gamma^2}{\nu + \tilde{\nu}} \geq \gamma_0^2$ and $\|\tilde{g}\|_{C^m[0,1]} \leq \tilde{\omega}$, then

$$[[u(t)]]_m^2 + \int_0^t (||D\sigma_1|||_{m-1}^2 + ||D\phi_\infty|||_{m-1}^2 + ||Dw_\infty|||_m^2) d\tau$$

$$\leq C\{||u_0||_{H^m}^2 + \sum_{i=0}^8 \int_0^t R^{(8)}(\tau) d\tau\},$$

where

$$R^{(1)} = \sum_{2j+k \le m} R_{j,k}^{(1)}, \quad R^{(p)} = \sum_{2j+k \le m-1} R_{j,k}^{(p)} \quad (p = 2, 5, 7), \quad R^{(4)} = \sum_{\substack{2j+k \le m \\ 2j \ne m}} R_{j,k}^{(1)},$$

$$R^{(p)} = \sum_{2j+k+l \le m-1} R_{j,k,l}^{(p)} \quad (p = 3, 6), \quad R^{(8)} = \sum_{2j \le m-1} R_{j}^{(8)}.$$

Proof. We set

$$\tilde{E}^{(0)}(t) = \sum_{\substack{2j+k \le m \\ 2j \neq m}} E^{(0)}[T_{j,k}u(t)], \quad E^{(1)}(t) = \sum_{\substack{2j+k \le m \\ 2j \neq m}} D^{(0)}(t) = \sum_{\substack{2j+k \le m \\ 2j \neq m}} D^{(0)}[T_{j,k}w_{\infty}(t)]$$

and

$$D^{(1)}(t) = \sum_{2j+k \leq m-1} \left(\frac{2b_1 \gamma^2}{\nu(\nu + \tilde{\nu})} D^{(1)}[T_{j,k} w_{\infty}(t)] + \frac{1}{\nu + \tilde{\nu}} \| \sqrt{\rho_s} \partial_t T_{j,k} w_{\infty}(t) \|_2^2 \right).$$
By (5.1) with $2j + k \leq m - 1$ and $\frac{1}{\nu + \tilde{\nu}} \times (5.11)$, we have
$$\frac{d}{dt} \left(\tilde{E}^{(0)}(t) + \frac{1}{\nu + \tilde{\nu}} E^{(1)}(t) \right) + \frac{3}{2} \tilde{D}^{(0)}(t) + D^{(1)}(t)$$

$$\leq C(R^{(1)} + R^{(2)})$$

$$(5.50) \qquad + C \sum_{2j+k \leq m} \left\{ \left(\frac{1}{\gamma^2} + \frac{\nu + \tilde{\nu}}{\gamma^4} \right) \| \partial_{x'} T_{j,k} \sigma_1 \|_2^2 + \left(\frac{1}{\gamma^2} + \frac{\nu}{\gamma^4} \right) \| \tilde{T}_{j,k} \phi_{\infty} \|_2^2 \right\}$$

$$+ C \sum_{2j+k \leq m-1} \left\{ \left(\frac{1}{\nu(\nu + \tilde{\nu})} + \frac{1}{\gamma^2} \right) \| \partial_{x'} T_{j,k} \sigma_1 \|_2^2 + \left(\frac{1}{\nu} + \frac{1}{\gamma^2} + \frac{\nu^2}{\gamma^4} \right) \frac{1}{\nu + \tilde{\nu}} \| \tilde{T}_{j,k} \phi_{\infty} \|_2^2 + \frac{1}{\gamma^2(\nu + \tilde{\nu})} \| \partial_{x'} T_{j,k} \phi_{\infty} \|_2^2 \right\}.$$

We set

$$E^{(2)}(t) = \sum_{2j+k < m-1} \frac{1}{\gamma^2} \| \sqrt{\frac{\tilde{P}'(\rho_s)}{\gamma^2 \rho_s}} \partial_{x_n} T_{j,k} \phi_{\infty}(t) \|_2^2,$$

$$D^{(2)}(t) = \sum_{2j+k \le m-1} \left(\frac{1}{\nu + \tilde{\nu}} \| \frac{\tilde{P}'(\rho_s)}{\gamma^2} \partial_{x_n} T_{j,k} \phi_{\infty}(t) \|_2^2 + \frac{\nu + \tilde{\nu}}{\gamma^4} \| T_{j,k} \dot{\phi}_{\infty} \|_{H^1}^2 \right).$$

By (5.30) with l=0 and (5.31) with $2j+k \leq m, 2j \neq m$, we have

$$\frac{d}{dt}E^{(2)}(t) + D^{(2)}(t)$$

(5.51)
$$\leq C(R^{(3)} + R^{(4)}) + C \sum_{2j+k \leq m-1} \frac{\nu + \tilde{\nu}}{\gamma^4} \|K_{j,k,0}\|_2^2$$

$$+ C \sum_{\substack{2j+k \leq m \\ 2j \neq m}} \left\{ D^{(0)} [T_{j,k} w_{\infty}] + (\nu + \tilde{\nu}) \tilde{\omega}^2 \|T_{j,k} w_{\infty}\|_2^2 \right\}$$

$$+ \frac{\nu + \tilde{\nu}}{\gamma^4} \|\partial_{x_1} T_{j,k} \sigma_1\|_2^2 + \frac{\nu + \tilde{\nu}}{\gamma^4} \|\tilde{T}_{j,k} \phi_{\infty}\|_2^2 \right\}.$$

Let b_2 be a positive number with $b_2 \leq 1$ to be determined later. It then follows from (5.50) and $b_2 \times (5.51)$ that

$$\frac{d}{dt} \left(\tilde{E}^{(0)}(t) + \frac{1}{\nu + \tilde{\nu}} E^{(1)}(t) + b_2 E^{(2)}(t) \right) + \frac{3}{2} \tilde{D}^{(0)}(t) + D^{(1)}(t) + b_2 D^{(2)}(t) \\
\leq C \sum_{j=1}^{4} R^{(j)} + C \sum_{\substack{2j+k \leq m \\ 2j \neq m}} \left(\frac{1}{\gamma^2} + \frac{\nu + \tilde{\nu}}{\gamma^4} \right) (\|\partial_{x'} T_{j,k} \sigma_1\|_2^2 + \|\tilde{T}_{j,k} \phi_\infty\|_2^2) \\
+ C \sum_{2j+k \leq m-1} \left\{ \left(\frac{1}{\nu(\nu + \tilde{\nu})} + \frac{1}{\gamma^2} \right) \|\partial_{x'} T_{j,k} \sigma_1\|_2^2 + \left(\frac{1}{\nu} + \frac{1}{\gamma^2} + \frac{\nu^2}{\gamma^4} \right) \frac{1}{\nu + \tilde{\nu}} \|\tilde{T}_{j,k} \phi_\infty\|_2^2 \right. \\
+ \frac{1}{\gamma^2(\nu + \tilde{\nu})} \|\partial_{x'} T_{j,k} \phi_\infty\|_2^2 \right\} + C b_2 \sum_{2j+k \leq m-1} \frac{\nu + \tilde{\nu}}{\gamma^4} \|K_{j,k,0}\|_2^2.$$

We take $b_2 > 0$ so small that $2Cb_2(1 + \frac{1}{\nu(\nu + \tilde{\nu})}) \leq \frac{1}{2}$. Furthermore, $\tilde{\omega}$ is taken so small that $2Cb_2(\nu + \tilde{\nu})\tilde{\omega}^2 \leq \frac{1}{2}$. Then the terms $||T_{j,k+1}\partial_x w_{\infty}||_2^2$, $||\sqrt{\rho_s}\partial_t T_{j,k}w_{\infty}||_2^2$ and $||T_{j,k}\partial_x w_{\infty}||_2^2$ in $\frac{\nu + \tilde{\nu}}{\gamma^4}||K_{j,k,0}||_2^2$ on the right of (5.52) are absorbed in the left. We thus arrive at (5.53)

$$\frac{d}{dt} \left(\tilde{E}^{(0)}(t) + \frac{1}{\nu + \tilde{\nu}} E^{(1)}(t) + b_2 E^{(2)}(t) \right) + \frac{3}{2} \tilde{D}^{(0)}(t) + \frac{3}{4} D^{(1)}(t) + b_2 D^{(2)}(t)
\leq C \sum_{j=1}^{4} R^{(j)} + C \sum_{\substack{2j+k \leq m \\ 2j \neq m}} \left(\frac{1}{\gamma^2} + \frac{\nu + \tilde{\nu}}{\gamma^4} \right) (\|\partial_{x'} T_{j,k} \sigma_1\|_2^2 + \|\tilde{T}_{j,k} \phi_\infty\|_2^2)
+ C \sum_{2j+k \leq m-1} \left\{ \left(\frac{1}{\nu(\nu + \tilde{\nu})} + \frac{1}{\gamma^2} \right) \|\partial_{x'} T_{j,k} \sigma_1\|_2^2 + \left(\frac{1}{\nu} + \frac{1}{\gamma^2} + \frac{\nu^2}{\gamma^4} \right) \frac{1}{\nu + \tilde{\nu}} \|\tilde{T}_{j,k} \phi_\infty\|_2^2
+ \left(\frac{1}{\gamma^2(\nu + \tilde{\nu})} + \frac{\nu + \tilde{\nu}}{\gamma^4} \right) \|\partial_x T_{j,k} \phi_\infty\|_2^2 \right\}.$$

We set

$$E^{(3)}(t) = \sum_{2j+k \le m-1} \frac{\nu}{\gamma^2(\nu + \tilde{\nu})} \|T_{j,k}\sigma_1\|_2^2$$

and

$$D^{(3)}(t) = \sum_{2j+k \le m-1} \frac{\alpha_1}{\nu + \tilde{\nu}} \|\partial_{x'} T_{j,k} \sigma_1\|_2^2.$$

Let b_3 be a positive number to be determined later. We add $b_3 \times \sum_{2j+k \leq m-1} (5.33)$ to (5.53). It then follows

$$\frac{d}{dt} \left(\tilde{E}^{(0)}(t) + \frac{1}{\nu + \tilde{\nu}} E^{(1)}(t) + b_2 E^{(2)}(t) + b_3 E^{(3)}(t) \right)
+ \frac{3}{2} \tilde{D}^{(0)}(t) + \frac{3}{4} D^{(1)}(t) + b_2 D^{(2)}(t) + b_3 D^{(3)}(t)
\leq C \sum_{j=1}^{5} R^{(j)} + C b_3 \left\{ D^{(1)}(t) + \tilde{D}^{(0)}(t) + D^{(2)}(t) \right\}
+ C \left(\frac{\nu + \tilde{\nu}}{\gamma^2} + \frac{(\nu + \tilde{\nu})^2}{\gamma^4} + \frac{1}{\nu} + \frac{1}{\gamma^2} \right) D^{(3)}(t)
+ C \sum_{\substack{2j+k \leq m \\ 2j \neq m}} \left(\frac{1}{\gamma^2} + \frac{\nu + \tilde{\nu}}{\gamma^4} \right) \|\tilde{T}_{j,k} \phi_{\infty}\|_2^2
+ C \sum_{2j+k \leq m-1} \frac{1}{\nu(\nu + \tilde{\nu})} \|\tilde{T}_{j,k} \phi_{\infty}\|_2^2.$$

We take $b_3 > 0$ so small that $Cb_3 \leq \frac{1}{4}$. We then take ν , $\tilde{\nu}$ and γ^2 so large that $C\left(\frac{\nu+\tilde{\nu}}{\gamma^2} + \frac{(\nu+\tilde{\nu})^2}{\gamma^4} + \frac{1}{\nu} + \frac{1}{\gamma^2}\right) \leq \frac{b_3}{2}$. The terms $\tilde{D}^{(0)}(t)$, $D^{(j)}(t)$ (j = 1, 2, 3) on the right of (5.54) are absorbed in the left. We thus arrive at (5.55)

$$\frac{d}{dt}\tilde{E}^{(4)}(t) + \frac{1}{2}(\tilde{D}^{(0)}(t) + D^{(1)}(t) + b_2D^{(2)}(t) + b_3D^{(3)}(t)) \\
\leq C \sum_{\substack{2j+k \leq m \\ 2j \neq m}} \left(\frac{1}{\gamma^2} + \frac{\nu + \tilde{\nu}}{\gamma^4}\right) \|\tilde{T}_{j,k}\phi_{\infty}\|_2^2 + C \sum_{\substack{2j+k \leq m-1 \\ \nu(\nu+\tilde{\nu})}} \frac{1}{\nu(\nu+\tilde{\nu})} \|\tilde{T}_{j,k}\phi_{\infty}\|_2^2.$$

Here

$$\tilde{E}^{(4)}(t) = \tilde{E}^{(0)}(t) + \frac{1}{\nu + \tilde{\nu}} E^{(1)}(t) + b_2 E^{(2)}(t) + b_3 E^{(3)}(t).$$

Let b_4 be a positive number to be determined later and set

$$\tilde{D}^{(4)}(t) = \frac{1}{2} (\tilde{D}^{(0)}(t) + D^{(1)}(t) + b_2 D^{(2)}(t) + b_3 D^{(3)}(t))
+ b_4 \sum_{2j+k \le m-1} (\frac{\nu^2}{\nu + \tilde{\nu}} ||\partial_x^2 T_{j,k} w_\infty||_2^2 + \frac{1}{\nu + \tilde{\nu}} ||\partial_x T_{j,k} \phi_\infty||_2^2).$$

It then follows from $b_4 \times \{(5.45) \text{ with } l = 0\}$ and (5.55) that (5.56)

$$\frac{d}{dt}\tilde{E}^{(4)}(t) + \tilde{D}^{(4)}(t)$$

$$\leq C \sum_{j=1}^{6} R^{(j)}(t) + Cb_{4} \left\{ \left(1 + \frac{(\nu + \tilde{\nu})^{2}}{\gamma^{4}} \right) D^{(3)}(t) + D^{(2)}(t) + D^{(1)}(t) + \tilde{D}^{(0)}(t) \right\}$$

$$+ Cb_{4} \sum_{2j+k \leq m-1} \left\{ \left(\frac{\nu + \tilde{\nu}}{\gamma^{4}} + \frac{\tilde{\omega}^{2}}{\nu + \tilde{\nu}} \right) \| T_{j,k} \phi_{\infty} \|_{2}^{2} + \frac{1}{\gamma^{4}(\nu + \tilde{\nu})} \| \partial_{x'} T_{j,k} \phi_{\infty} \|_{2}^{2} \right\}$$

$$+ C \sum_{2j+k \leq m \atop 2j \neq m} \left(\frac{1}{\gamma^{2}} + \frac{\nu + \tilde{\nu}}{\gamma^{4}} \right) \| \tilde{T}_{j,k} \phi_{\infty} \|_{2}^{2} + Cb_{4} \sum_{2j+k \leq m-1} \frac{1}{\nu(\nu + \tilde{\nu})} \| \tilde{T}_{j,k} \phi_{\infty} \|_{2}^{2}.$$

We may assume $\frac{\nu+\tilde{\nu}}{\gamma^2} \leq 1$. We take $b_4 > 0$ and $\tilde{\omega}$ so small that $Cb_4 \leq \frac{1}{4}$ and $Cb_4\tilde{\omega}^2 \leq \frac{1}{4}$. We also take ν , $\tilde{\nu}$ and γ^2 so large that $Cb_4\left(\frac{(\nu+\tilde{\nu})^2}{\gamma^4} + \frac{1}{\gamma^4}\right) \leq \frac{1}{8}$ and $C\left(\frac{\nu+\tilde{\nu}}{\gamma^2} + \frac{(\nu+\tilde{\nu})^2}{\gamma^4} + \frac{1}{\nu}\right) \leq \frac{1}{8}$. It then follows that the term on the right of (5.56) except $R^{(j)}$ are absorbed in the left. We thus arrive at

(5.57)
$$\frac{d}{dt}\tilde{E}^{(4)}(t) + \tilde{D}^{(4)}(t) \le C \sum_{j=1}^{6} R^{(j)}(t).$$

By (5.48) and (5.49) we see

(5.58)
$$\sum_{2j \leq m-2} (\|\partial_t^{j+1} \sigma_1(t)\|_2^2 + \|\partial_t^{j+1} \phi_\infty(t)\|_2^2 \\ \leq C(R^{(7)} + R^{(8)}) + C\{(\nu + \tilde{\nu})\tilde{D}^{(4)}(t) + \frac{\gamma^4}{\nu}\tilde{D}^{(0)}(t)\}.$$

We add $\frac{\nu}{\gamma^4}b_5 \times (5.58)$ to (5.57) to obtain

$$\frac{d}{dt}\tilde{E}^{(4)}(t) + \tilde{D}^{(4)}(t) + \frac{\nu b_5}{\gamma^4} \sum_{2j \le m-2} (\|\partial_t^{j+1} \sigma_1(t)\|_2^2 + \|\partial_t^{j+1} \phi_\infty(t)\|_2^2)
\le C \sum_{j=1}^8 R^{(j)}(t) + C b_5 \{ \frac{(\nu + \tilde{\nu})^2}{\gamma^4} \tilde{D}^{(4)}(t) + \tilde{D}^{(0)}(t) \}.$$

Take $b_5 > 0$ so small that $Cb_5\left(\frac{(\nu+\tilde{\nu})^2}{\gamma^4} + 1\right) \leq \frac{1}{2}$. We then obtain

(5.59)
$$\frac{\frac{d}{dt}\tilde{E}^{(4)}(t) + \frac{1}{2}\tilde{D}^{(4)}(t) + \frac{\nu b_5}{\gamma^4} \sum_{2j \le m-2} (\|\partial_t^{j+1}\sigma_1(t)\|_2^2 + \|\partial_t^{j+1}\phi_\infty(t)\|_2^2) }{\le C \sum_{j=1}^8 R^{(j)}(t). }$$

Let b_6 be a positive number to be determined later. We set

$$E^{(4)}(t) = \tilde{E}^{(4)}(t) + \frac{b_6 \nu}{\gamma^2} E^{(0)}[\partial_t^{\frac{m}{2}} u(t)]$$

and

$$D^{(4)} = \tilde{D}^{(4)}(t) + \frac{b_6 \nu}{\gamma^2} D^{(0)}(t) \left[\partial_t^{\frac{m}{2}} u(t)\right] + \frac{\nu b_5}{\gamma^4} \sum_{2j \le m-2} (\|\partial_t^{j+1} \sigma_1(t)\|_2^2 + \|\partial_t^{j+1} \phi_\infty(t)\|_2^2).$$

Since $\|\partial_{x'}T_{j,0}\sigma_1\|_2^2 \le \|T_{j,0}\sigma_1\|_2^2$, it follows from (5.1) with 2j = m and (5.59) that

$$\frac{d}{dt}E^{(4)}(t) + D^{(4)}(t)
\leq C \sum_{j=1}^{8} R^{(j)}(t) + Cb_{6\frac{\nu}{\gamma^{4}}} \left(1 + \frac{\nu + \tilde{\nu}}{\gamma^{2}}\right) \left(\|\partial_{t}^{\frac{m}{2}} \sigma_{1}\|_{2}^{2} + \|\partial_{t}^{\frac{m}{2}} \phi_{\infty}\|_{2}^{2} \right).$$

Taking $b_6 > 0$ so small that $2Cb_6 \leq \frac{b_5}{2}$, we see that

(5.60)
$$\frac{d}{dt}E^{(4)}(t) + D^{(4)}(t) \le C \sum_{j=1}^{8} R^{(j)}(t).$$

Let b_7 be a positive number to be determined later. For $1 \le l \le m-1$, we set

$$E_l^{(4)}(t) = \sum_{2j+k \le m-1-l} \frac{1}{\gamma^2} \left\| \sqrt{\frac{\tilde{P}'(\rho_s)}{\gamma^2 \rho_s}} T_{j,k} \partial_{x_n}^{l+1} \phi_{\infty}(t) \right\|_2^2$$

and

$$D_{l}^{(4)}(t) = \frac{1}{2} \sum_{2j+k \leq m-1-l} \left(\frac{1}{\nu+\tilde{\nu}} \left\| \frac{\tilde{P}'(\rho_{s})}{\gamma^{2}} T_{j,k} \partial_{x_{n}}^{l+1} \phi_{\infty}(t) \right\|_{2}^{2} + \frac{c_{0}(\nu+\tilde{\nu})}{\gamma^{4}} \left\| T_{j,k} \partial_{x_{n}}^{l+1} \dot{\phi}_{\infty}(t) \right\|_{2}^{2} \right)$$

$$+ \frac{b_{7}}{2} \sum_{2j+k \leq m-1-l} \left(\frac{\nu^{2}}{\nu+\tilde{\nu}} \left\| \partial_{x}^{l+2} T_{j,k} w_{\infty}(t) \right\|_{2}^{2} + \frac{1}{\nu+\tilde{\nu}} \left\| \partial_{x}^{l+1} T_{j,k} \phi_{\infty}(t) \right\|_{2}^{2} \right).$$

We will show that there exists a number $b_8 > 0$ such that the following estimate holds for $1 \le l \le m-1$:

(5.61)
$$\frac{\frac{d}{dt} \left(2^{l} E^{(4)}(t) + \sum_{p=1}^{l} 2^{l+1-p} b_{8} E_{p}^{(4)}(t) \right) + \sum_{p=0}^{l} b_{8}^{p} D_{p}^{(4)}(t)}{\leq 2^{l+2} C_{1} \sum_{j=1}^{8} R^{(j)}(t),}$$

where $D_0^{(4)}(t) = D^{(4)}(t)$.

By (5.30) and (5.45), we have

$$\frac{d}{dt}E_{l}^{(4)}(t) + 2D_{l}^{(4)}(t)
\leq C_{1}\{R^{(3)}(t) + R^{(5)}(t)\} + C_{2}F_{l}^{(1)}(t) + C_{3}b_{7}F^{(2)}(t)
+ \frac{\nu + \tilde{\nu}}{2} \sum_{2j+k \leq m-1-l} (C_{2} ||T_{j,k}\partial_{x}^{l+1}\phi_{\infty}||_{2}^{2} + C_{3}b_{7} ||T_{j,k}\partial_{x_{n}}^{l+1}\dot{\phi}_{\infty}||_{2}^{2}),$$

where

$$F_{l}^{(1)} = \sum_{2j+k \leq m-1-l} \left\{ \frac{\nu^{2}}{\nu+\tilde{\nu}} \| T_{j,k+1} \partial_{x}^{l+1} w_{\infty} \|_{2}^{2} + \frac{1}{\nu+\tilde{\nu}} \| \sqrt{\rho_{s}} \partial_{t} T_{j,k} \partial_{x_{n}}^{l} w_{\infty} \|_{2}^{2} \right. \\ \left. + (\nu + \tilde{\nu}) \tilde{\omega}^{2} \left(\sum_{p=0}^{l-1} \| T_{j,k+1} \partial_{x}^{p+1} w_{\infty} \|_{2}^{2} + \sum_{p=0}^{l} \| T_{j,k} \partial_{x}^{p+1} w_{\infty} \|_{2}^{2} \right) \\ \left. + \frac{\nu + \tilde{\nu}}{c^{4}} \left(\sum_{p=0}^{l-1} \| T_{j,k} \partial_{x}^{p+1} \phi_{\infty} \|_{2}^{2} + \| \partial_{x'} T_{j,k} \sigma_{1} \|_{2}^{2} \right) \right\},$$

$$F_{l}^{(2)} = \sum_{2j+k \leq m-1-l} \left\{ \left(\frac{\nu+\tilde{\nu}}{\gamma^{4}} + \frac{\tilde{\omega}^{2}}{\nu+\tilde{\nu}} \right) \| T_{j,k} \phi_{\infty} \|_{H^{l}}^{2} + \frac{1}{\nu+\tilde{\nu}} \| \partial_{t} T_{j,k} w_{\infty} \|_{H^{l}}^{2} \right. \\ \left. + \left(\frac{1}{\nu+\tilde{\nu}} + \nu \tilde{\omega}^{2} \right) \| T_{j,k} w_{\infty} \|_{H^{l+1}}^{2} + \frac{\nu+\tilde{\nu}}{\gamma^{4}} (\| T_{j,k+1} \dot{\phi}_{\infty} \|_{H^{l}}^{2} + \| T_{j,k} \dot{\phi}_{\infty} \|_{H^{l}}^{2}) \right\} \\ \left. + \left(1 + \frac{(\nu+\tilde{\nu})^{2}}{\gamma^{4}} + \frac{1}{\gamma^{2}} \right) D^{(4)}(t)$$

We take b_7 and ν , $\tilde{\nu}$ and γ^2 so that $C_2 \frac{\nu + \tilde{\nu}}{\gamma^4} \leq \frac{1}{2(\nu + \tilde{\nu})}$ and $C_3 b_7 \leq \frac{c_0}{2}$. It then follows

$$(5.62) \frac{d}{dt}E_l^{(4)}(t) + 2D_l^{(4)}(t) \le C_1(R^{(4)} + R^{(6)}) + C_2F_l^{(1)} + C_3b_7F_l^{(2)}$$

We here note that if ν , $\tilde{\nu}$, γ^2 and $\tilde{\omega}$ are in the range restricted above, then there exists a constant $C_4 > 0$ such that

$$C_2 F_l^{(1)}(t) + C_3 b_7 F^{(2)}(t) \le C_4 \sum_{p=0}^{l-1} D_p^{(4)}(t),$$

which, together with (5.62), yields

(5.63)
$$\frac{d}{dt}E_l^{(4)}(t) + 2D_l^{(4)}(t) \le C_1 \sum_{j=1}^8 R^{(j)} + C_4 \sum_{p=0}^{l-1} D_p^{(4)}(t).$$

Let b_8 be a positive number satisfying $C_4b_8 \leq \frac{1}{2}$ and $b_8 \leq \frac{1}{2}$. We now prove (5.61) by induction on l. Consider first l=1. By adding (5.60) to $b_8 \times \{(5.63) \text{ with } l=1\}$, we have

$$\frac{d}{dt}(E^{(4)}(t) + b_8 E_1^{(4)}(t)) + \sum_{p=0}^{1} b_8^p D_p^{(4)}(t) \le (1 + b_8) C_1 \sum_{j=1}^{8} R^{(j)} + b_8 C_4 D_0^{(4)}(t).$$

Since $C_4b_8 \leq \frac{1}{2}$, we have

$$\frac{d}{dt}(E^{(4)}(t) + b_8 E_1^{(4)}(t)) + \frac{1}{2} \sum_{p=0}^{1} b_8^p D_p^{(4)}(t) \le (1 + b_8) C_1 \sum_{j=1}^{8} R^{(j)},$$

and, since $2b_8 \leq 1$, we arrive at

$$\frac{d}{dt}(2E^{(4)}(t) + 2b_8E_1^{(4)}(t)) + \sum_{p=0}^{1} b_8^p D_p^{(4)}(t) \le (2+1)C_1 \sum_{j=1}^{8} R^{(j)}.$$

This shows that (5.61) holds for l = 1.

Let $1 \le l \le m-2$ and suppose that (5.61) holds up to l. We will prove that (5.61) holds with l replaced by l+1. By adding (5.61) to $b_8^{l+1} \times \{(5.63) \text{ with } l \text{ replaced by } l+1\}$, we have

$$\frac{d}{dt} \left(2^{l} E^{(4)}(t) + \sum_{p=1}^{l+1} 2^{l+1-p} b_{8} E_{p}^{(4)}(t) \right) + \sum_{p=0}^{l+1} b_{8}^{p} D_{p}^{(4)}(t)
\leq \left(\sum_{p=0}^{l} 2^{p} + b_{8}^{l+1} \right) C_{1} \sum_{j=1}^{8} R^{(j)}(t) + b_{8}^{l+1} C_{4} \sum_{p=0}^{l} D_{p}^{(4)}(t).$$

Since $b_8^{l+1}C_4 \leq \frac{1}{2}b_8^l \leq \frac{1}{2}b_8^p$ for $0 \leq p \leq l$, we have

$$\frac{d}{dt} \left(2^{l} E^{(4)}(t) + \sum_{p=1}^{l+1} 2^{l+1-p} b_{8} E_{p}^{(4)}(t) \right) + \frac{1}{2} \sum_{p=0}^{l+1} b_{8}^{p} D_{p}^{(4)}(t)
\leq \left(\sum_{p=0}^{l} 2^{p} + b_{8}^{l+1} \right) C_{1} \sum_{j=1}^{8} R^{(j)}(t)$$

We thus obtain

$$\frac{d}{dt} \left(2^{l+1} E^{(4)}(t) + \sum_{p=1}^{l+1} 2^{l+2-p} b_8 E_p^{(4)}(t) \right) + \sum_{p=0}^{l+1} b_8^p D_p^{(4)}(t)
\leq \left(\sum_{p=0}^{l+1} 2^p \right) C_1 \sum_{j=1}^8 R^{(j)}(t).$$

This proves (5.61) with l replaced by l+1. Therefore, we conclude that (5.61) holds for all $1 \le l \le m-1$. We thus arrive at

(5.64)
$$\frac{d}{dt}\tilde{E}(t) + 2D(t) \le C\tilde{R}(t),$$

where

$$\tilde{E}(t) = 2^{m-1}E^{(4)}(t) + \sum_{p=1}^{m-1} 2^{m-p}b_8 E_p^{(4)}(t), \quad D(t) = \frac{1}{2} \sum_{p=0}^{l+1} b_8^p D_p^{(4)}(t),$$

$$\tilde{R}(t) = \sum_{j=1}^{8} R^{(j)}(t).$$

Integrating (5.64) in t, we obtain

(5.65)
$$\tilde{E}(t) + 2 \int_0^t D(\tau) d\tau \le \tilde{E}(0) + C \int_0^t \tilde{R}(\tau) d\tau.$$

To complete the H^m -energy estimate, it remains to estimate $[\![\partial_{x_n}^2 w_\infty(t)]\!]_{m-2}^2$. This can be estimated by the equations

$$-\nu \partial_{x_{n}}^{2} w_{\infty}' = \mathbf{f}_{\infty}' - \rho_{s} \left\{ \partial_{t} w_{\infty}' - \frac{\nu}{\rho_{s}} \Delta' w_{\infty}' - \frac{\tilde{\nu}}{\rho_{s}} \nabla' \operatorname{div} w_{\infty} + \nabla' \left(\frac{\tilde{P}'(\rho_{s})}{\gamma^{2} \rho_{s}} \phi_{\infty} \right) \right.$$

$$\left. + v_{s}^{1} \partial_{x_{1}} w_{\infty}' + \frac{\nu \Delta v_{s}^{1}}{\gamma^{2} \rho_{s}^{2}} \phi_{\infty} \mathbf{e}_{1}' + (\partial_{x_{n}} v_{s}^{1}) \partial_{x_{1}} w_{\infty}^{n} \mathbf{e}_{1}' \right.$$

$$\left. - \frac{\nu}{\rho_{s}} w^{(0)'} \Delta' \sigma_{1} - \frac{\tilde{\nu}}{\rho_{s}} \nabla' (w^{(0),1} \partial_{x_{1}} \sigma_{1}) + \alpha_{0} \nabla' \sigma_{1} + v_{s}^{1} w^{(0)'} \partial_{x_{1}} \sigma_{1} \right.$$

$$\left. - \langle Q_{0} \tilde{B}(\sigma_{1} u^{(0)} + u_{\infty}) \rangle_{1} w^{(0),1} \mathbf{e}_{1}' \right\},$$

$$\left. - (\nu + \tilde{\nu}) \partial_{x_{n}}^{2} w_{\infty}^{n} \right. = \int_{\infty}^{n} -\rho_{s} \left\{ \partial_{t} w_{\infty}^{n} - \frac{\nu}{\rho_{s}} \Delta' w_{\infty}^{n} - \frac{\tilde{\nu}}{\rho_{s}} \nabla' \operatorname{div} w_{\infty} + \partial_{x_{n}} \left(\frac{\tilde{P}'(\rho_{s})}{\gamma^{2} \rho_{s}} \phi_{\infty} \right) \right.$$

$$\left. + v_{s}^{1} \partial_{x_{1}} w_{\infty}^{n} - \frac{\tilde{\nu}}{\rho_{s}} (\partial_{x_{n}} w^{(0),1}) \partial_{x_{1}} \sigma_{1} \right\},$$

which follows from (4.11). Applying $\partial_{x_n}^l T_{j,k}$ with $2j + k + l \leq m - 2$ to these relations, one can show the following estimate by a direct computation:

(5.66)
$$\frac{\nu^2}{\nu + \tilde{\nu}} [\![\partial_{x_n}^2 w_{\infty}(t)]\!]_{m-2}^2 \le C E^{(4)}(t) + C R^{(9)}(t),$$

where $R^{(9)}(t) = [\![\boldsymbol{f}_{\infty}(t)]\!]_{m-2}^2$.

It then follows from (5.65) and (5.66) that

(5.67)
$$E(t) + 2 \int_0^t D(\tau) d\tau \le \tilde{E}(0) + C \int_0^t R(\tau) d\tau,$$

where

$$E(t) = \tilde{E}(t) + \frac{\nu^2}{\nu + \tilde{\nu}} [\![\partial_{x_n}^2 w_{\infty}(t)]\!]_{m-2}^2, \quad R(t) = \tilde{R}(t) + R^{(9)}(t).$$

Clearly,

$$(5.68) |||D\sigma_1|||_{m-1}^2 + |||D\phi_\infty|||_{m-1}^2 + |||Dw_\infty|||_m^2 \le D(t).$$

Since $E^{(1)}[u]$ is equivalent to $E^{(0)}[u] + D^{(0)}[w]$ with our choice of b_1 in Proposition 5.3, we also have

$$[[u(t)]]_m^2 \le CE(t).$$

Therefore, by (5.67)–(5.69) we obtain the estimate in Proposition 5.9. This completes the proof of Proposition 5.9.

5.3 Estimates on the nonlinearities

It remains to estimate R(t). The points in the estimates on the nonlinearities are as follows. Compared with the standard Matsumura-Nishida energy method, we have more terms which involve σ_1 . By Lemma 4.4 (ii), we have

(5.70)
$$\|\partial_{x'}^k \sigma_1\|_2 \le \|\sigma_1\|_2 \quad \text{for } k = 1, 2, \cdots.$$

This, together with the Gagliardo-Nirenberg-Sobolev inequality, implies

Also, if $n \geq 3$, then we have

(5.72)
$$\|\sigma_1\|_4 \le C \|\sigma_1\|_2^{1/2} \|\partial_{x'}\sigma_1\|_2^{1/2}.$$

See Lemma 5.11 below. As for u_{∞} -part, by Lemma 4.3, we have the Poincaré inequality

$$||u_{\infty}||_2 \le C||\partial_x u_{\infty}||_2.$$

Using these inequalities, one can control the terms involving σ_1 , which are classified as

in
$$\langle Q_0 \boldsymbol{F} \rangle_1$$
: $O(\sigma_1 \partial_{x_1} \sigma_1)$, $O(\sigma_1 \partial_{x'} u_\infty)$, $O(u_\infty \partial_{x'} \sigma_1)$,
in \boldsymbol{F}_∞ : $O(\sigma_1 \partial_{x_1} \sigma_1)$, $O(\sigma_1 \partial_x u_\infty)$, $O(u_\infty \partial_{x'} \sigma_1)$, $O(\sigma_1 \partial_{x'}^2 \sigma_1)$,
 $O(\phi_\infty \partial_{x'}^2 \sigma_1)$, $O(\sigma_1 \partial_x^2 w_\infty)$, $O(\sigma_1 u_\infty)$, $O(\sigma_1^2)$,
and terms in $O(\phi^3)$, $O(\phi^2 \nabla \phi)$.

For example, as for the term $O(\sigma_1^2)$ in \mathbf{F}_{∞} , which comes from the term $-\frac{1}{2\gamma^4\rho_s}\partial_{x_n}(P''(\rho_s)\sigma_1^2\{\phi^{(0)}\}^2)$, we see from (5.72) and (5.73)

$$\left| \left(-\frac{1}{2\gamma^{4}\rho_{s}} \partial_{x_{n}} (P''(\rho_{s}) \sigma_{1}^{2} \{\phi^{(0)}\}^{2}), w_{\infty} \rho_{s} \right) \right| \leq C \|\sigma_{1}\|_{4}^{2} \|w_{\infty}\|_{2}$$

$$\leq C \|\sigma_{1}\|_{2} \|\partial_{x'} \sigma_{1}\|_{2} \|\partial_{x} w_{\infty}\|_{2}$$

$$\leq C \|u\|_{m} (||D\sigma_{1}||_{m-1}^{2} + ||Dw_{\infty}||_{m}^{2}).$$

As for the term $O(\sigma_1 \partial_{x_1} \sigma_1)$ in $\langle Q_0 \mathbf{F} \rangle_1$, we have, by integration by parts,

$$(\langle \sigma_1 \partial_{x_1} \sigma_1 \phi^{(0)} w^{(0),1} \rangle_1, \sigma_1) = (\sigma_1 \partial_{x_1} \sigma_1 \phi^{(0)} w^{(0),1}, \sigma_1)$$
$$= -\frac{1}{2} (\sigma_1^2 \phi^{(0)} w^{(0),1}, \sigma_1, \partial_{x_1} \sigma_1),$$

and thus,

$$(\langle \sigma_1 \partial_{x_1} \sigma_1 \phi^{(0)} w^{(0),1} \rangle_1, \sigma_1) = 0.$$

The terms involving only u_{∞} can be treated similarly to the standard Matsumura-Nishida energy method. We also note that the Poincaré inequality (5.73) is effectively used in the estimates on the terms involving only u_{∞} .

We summarize inequalities to estimate the nonlinearities.

Lemma 5.10. Let $2 \le p \le \infty$ and let j and k be integers satisfying

$$0 \le j < k, \quad k > j + n \left(\frac{1}{2} - \frac{1}{p}\right).$$

Then there exists a constant C > 0 such that

$$\|\partial_x^j f\|_{L^p(\mathbf{R}^n)} \le C \|f\|_{L^2(\mathbf{R}^n)}^{1-a} \|\partial_x^k f\|_{L^2(\mathbf{R}^n)}^a,$$

where $a = \frac{1}{k}(j + \frac{n}{2} - \frac{n}{n}).$

Lemma 5.10 can be proved by using Fourier transform.

Combining Lemma 5.10, the extension argument and the Poincaré inequality, we have the following inequalities for u_{∞} -part.

Lemma 5.11. Let p, k and j be as in Lemma 5.10 and let $u_{\infty} = {}^{\top}(\phi_{\infty}, w_{\infty})$ be in Range (P_{∞}) . Then

$$\|\phi_{\infty}\|_{p} \le C\|\partial_{x}\phi_{\infty}\|_{H^{k-1}}.$$

The same inequality also holds for w_{∞} if $w_{\infty}|_{x_n=0,1}=0$.

As for (5.71) and (5.72), Lemma 4.4 and Lemma 5.10 with n replaced by n-1 yields the following inequalities.

Lemma 5.12.

- (i) $\|\langle f \rangle_1\|_{\infty} \leq C \|\langle f \rangle_1\|_2$.
- (ii) $\|\langle f \rangle_1 \|_4 \le C \|\langle f \rangle_1 \|_2^{1/2} \|\partial_{x'} \langle f \rangle_1 \|_2^{1/2}$.

Proof. We first note that $\langle f \rangle_1$ is a function of $x' \in \mathbf{R}^{n-1}$. Let k be an integer satisfying $k > \frac{n-1}{2}$. Then, Lemma 5.10 with n replaced by n-1 implies

$$\|\langle f \rangle_1\|_{\infty} \le C \|\langle f \rangle_1\|_{H^k}.$$

Lemma 4.4 thus gives (i).

As for (ii), let k be an integer satisfying $k > \frac{n-1}{4}$. Then we have

(5.74)
$$\|\langle f \rangle_1\|_4 \le C \|\langle f \rangle_1\|_2^{1-a} \|\langle \partial_{x'}^k f \rangle_1\|_2^a$$

with $a=\frac{n-1}{4k}$. We see that $\frac{1}{2}\leq a<1$ if and only if $\frac{n-1}{4}< k\leq \frac{n-1}{2}$. Since $\frac{n-1}{2}\geq 1$ for $n\geq 3$, we find an integer $k\geq 1$ for which (5.74) holds with $\frac{1}{2}\leq a<1$. With this k, we see from (5.74) and Lemma 4.4

$$\begin{aligned} \|\langle f \rangle_{1} \|_{4} & \leq C \|\langle f \rangle_{1} \|_{2}^{1-a} \|\langle \partial_{x'}^{k} f \rangle_{1} \|_{2}^{(a-\frac{1}{2})+\frac{1}{2}} \\ & \leq C \|\langle f \rangle_{1} \|_{H^{k}}^{\frac{1}{2}} \|\langle \partial_{x'}^{k} f \rangle_{1} \|_{2}^{\frac{1}{2}} \\ & \leq C \|\langle f \rangle_{1} \|_{2}^{\frac{1}{2}} \|\langle \partial_{x'} f \rangle_{1} \|_{2}^{\frac{1}{2}}. \end{aligned}$$

This completes the proof.

We next state estimate on composite functions.

Lemma 5.13. (i) Let m and m_k $(k = 1, \dots, \ell)$ be nonnegative integers and let α_k $(k = 1, \dots, \ell)$ be multi-indices. Suppose that

$$m \ge [\frac{n}{2}] + 1, \quad 0 \le |\alpha_k| \le m_k \le m + |\alpha_k| \quad (k = 1, \dots, \ell)$$

and

$$m_1 + \dots + m_\ell \ge (\ell - 1)m + |\alpha_1| + \dots + |\alpha_\ell|.$$

Then there exists a constant C > 0 such that

$$\|\partial_x^{\alpha_1} f_1 \cdots \partial_x^{\alpha_\ell} f_\ell\|_2 \le C \prod_{1 \le k \le \ell} \|f_k\|_{H^{m_k}}.$$

(ii) Let $1 \leq k \leq m$. Suppose that F(x,t,y) is a smooth function on $\Omega \times [0,\infty) \times I$, where I is a compact interval in \mathbf{R} . Then for $|\alpha| + 2j = k$ there hold

$$\left\| \left[\partial_x^{\alpha} \partial_t^j, F(x, t, f_1) \right] f_2 \right\|_2$$

$$\leq \begin{cases} C_0(t, f_1(t)) \llbracket f_2 \rrbracket_{k-1} + C_1(t, f_1(t)) \{1 + |||Df_1|||_{m-1}^{|\alpha|+j-1} \} |||Df_1|||_{m-1} \llbracket f_2 \rrbracket_k, \\ C_0(t, f_1(t)) \llbracket f_2 \rrbracket_{k-1} + C_1(t, f_1(t)) \{1 + |||Df_1|||_{m-1}^{|\alpha|+j-1} \} |||Df_1|||_{m} \llbracket f_2 \rrbracket_{k-1}. \end{cases}$$

Here

$$C_0(t, f_1(t)) = \sum_{\substack{(\beta, l) \le (\alpha, j) \\ (\beta, l) \ne (0, 0)}} \sup_x |(\partial_x^\beta \partial_t^l F)(x, t, f_1(t))|$$

and

$$C_1(t, f_1(t)) = \sum_{\substack{(\beta, l) \le (\alpha, j) \\ 1 \le p \le j + |\alpha|}} \sup_{x} |(\partial_x^{\beta} \partial_t^l \partial_y^p F)(x, t, f_1(t))|.$$

The proof of Lemma 5.12 can be found in [5, 6].

Using inequalities mentioned above, one can obtain the following estimates for the nonlinearities.

Before stating the estimates for the nonlinearities, we observe that since $m \ge \lfloor n/2 \rfloor + 1$ we have the Sobolev inequality

$$||f||_{\infty} < C_2 ||f||_{H^m}$$
.

Let $\varepsilon_2 > 0$ be a number such that $C_2 \varepsilon_2 \leq \frac{\gamma^2 \rho_1}{2}$. Then whenever $[u(t)]_m \leq \varepsilon_2$, we have

$$\|\phi(t)\|_{\infty} \le C_2 \llbracket u(t) \rrbracket_m \le C_2 \varepsilon_2 \le \frac{\gamma^2 \rho_1}{2},$$

and hence,

$$\rho(x,t) = \rho_s(x_n) + \gamma^{-2}\phi(x,t) \ge \rho_1 - \gamma^{-2} \|\phi(t)\|_{\infty} \ge \frac{\rho_1}{2} (>0).$$

We thus see that $\mathbf{F}(t)$ is smooth, whenever $[\![u(t)]\!]_m \leq \varepsilon_2$. So, we assume that $[\![u(t)]\!]_m \leq \varepsilon_2$ for $t \in [0,T]$.

Proposition 5.14. Let j be an integer satisfying $0 \le j \le m-1$ and let u(t) be a solution of (4.1) in $\bigcap_{j=0}^{[m/2]} C^j([0,T];H^{m-2j})$ with $\int_0^T ||Dw_\infty|||_m^2 d\tau < \infty$. Assume that $[u(t)]_m \le \min\{1,\varepsilon_2\}$ for $t \in [0,T]$. Then the following estimates hold for $t \in [0,T]$ with C > 0 independent of T.

(i)
$$\|\partial_t^j(\phi \operatorname{div} w)\|_{H^{m-2j}} + \|\partial_t^j(w \cdot \nabla(\sigma_1 \phi^{(0)}))\|_{H^{m-2j}} + \|\partial_t^j \langle Q_0 \mathbf{F} \rangle_1\|_{H^{m-2j}}$$

$$\leq C E(t)^{1/2} D(t)^{1/2},$$

(ii)
$$\|\partial_t^j (w \cdot \nabla \phi_\infty)\|_{H^{m-1-2j}} + \|\partial_t^j f\|_{H^{m-1-2j}} \le CE(t)^{1/2} D(t)^{1/2}.$$

Proposition 5.15. Let u(t) be a solution of (4.1) in $\bigcap_{j=0}^{[m/2]} C^j([0,T]; H^{m-2j})$ with $\int_0^T ||Dw_\infty||_m^2 d\tau < \infty$. Assume that $[u(t)]_m \leq \min\{1, \varepsilon_2\}$ for $t \in [0,T]$. Then there hold the following estimates for $t \in [0,T]$ with C > 0 independent of T.

(i) Let
$$0 \le 2j + k \le m$$
. Then
$$|(T_{j,k}\langle Q_0 \mathbf{F} \rangle_1, T_{j,k} \sigma_1)| + |\langle \langle T_{j,k} \mathbf{F}_{\infty}, T_{j,k} \rangle \rangle| \le CE(t)^{1/2} D(t).$$

(ii) Let
$$0 \le 2j + k \le m - 1$$
. Then
$$|(\langle \rho_s(-\Delta)^{-1}(\rho_s \nabla' \cdot T_{j,k} f'_{\infty}) \rangle_1, T_{j,k} \sigma_1)| \le C E(t)^{1/2} D(t).$$

(iii) Let
$$0 \le 2j + k + l \le m - 1$$
. Then
$$\|[T_{j,k}\partial_{x_n}^{l+1}, w] \cdot \nabla \phi_{\infty}\|_{2} \le CE(t)^{1/2}D(t)^{1/2},$$

$$\left|\left(\operatorname{div}\left(\frac{\tilde{P}'(\rho_{s})}{\gamma^{2}\rho_{s}}w\right), |T_{j,k}\partial_{x_n}^{l+1}\phi_{\infty}|^{2}\right)\right| \le CE(t)^{1/2}D(t).$$

We are now in a position to derive the a priori estimate. We deduce from Propositions 5.9, 5.14 and 5.15 that

provided that $[u(t)]_m \leq \min\{1, \varepsilon_2\}$. The desired a priori estimate in Proposition 5.1 now follows by taking $\varepsilon_1 = \min\{1, \varepsilon_2, C_3/2\}$.

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