

The scaling invariant spaces for fractional Navier-Stokes equations

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ABSTRACT

In this paper, we consider the scaling invariant spaces for fractional Navier-Stokes in the Lebesgue spaces $L^p(R^n)$ and homogeneous Besov spaces $\dot{B}_{p,q}^s(R^n)$ respectively.

Keywords—scaling invariant spaces; fractional Navier-Stokes; parameters; Besov spaces

I. INTRODUCTION

In this note, we study the scaling invariant spaces of the fractional Navier-Stokes equations (also called generalized Navier-Stokes equations) on the half-space

$R_+^{1+n} = (0, \infty) \times R^n, n \geq 2$:

$$\begin{cases} u_t + (-\Delta)^\beta u + (u \cdot \nabla)u - \nabla \pi = 0, R_+^{1+n}, \\ \nabla \cdot u = 0, R_+^{1+n}, \\ u(x, 0) = u_0, R_+^{1+n}, \end{cases} \quad (1)$$

where $\beta \in (\frac{1}{2}, 1)$. The fractional Navier-Stokes equations (1) has been studied by many

authors. Lions [1] obtain the global existence of the classical solutions when $\beta \geq \frac{5}{4}$ in the 3D

case. Wu [2] got the n dimension result for $\beta \geq \frac{1}{2} + \frac{n}{4}$, in [3] considered the existence of

solution in $\dot{B}_{p,q}^{1+\frac{n}{p}-2\beta}(R^n)$. There are many other results in [4-8] and the reference there.

In this paper, we mainly study the road of finding the scaling invariant spaces for fractional Navier-Stokes equations in Lebesgue space $L^p(R^n)$ and the homogeneous Besov space $\dot{B}_{p,q}^s(R^n)$, where the space $L^p(R^n)$ is the set of function f satisfying

$$\|f\|_{L^p(R^n)} = \left(\int_{R^n} |f(x)|^p dx \right)^{\frac{1}{p}} < \infty, 0 < p < \infty,$$

and the homogeneous Besov space is the subset of the dual of the Schwartz space $S'(R^n)$, with the boundedness of the semi norm

$$\|f\|_{\dot{B}_{p,q}^s(R^n)} = \left(\sum_{j \in Z} 2^{qjs} \|\dot{\Delta}_j f\|_p^q \right)^{\frac{1}{q}} < \infty.$$

II. RESULTS AND PROOFS

Before we give our main theorem, we firstly give a lemma which will be used later.

Lemma 2.1 (The scaling invariant spaces) The scaling invariant spaces satisfy

$$u_\lambda(t, x) = \lambda^{2\beta-1}u(\lambda^{2\beta}t, \lambda x), \pi_\lambda(t, x) = \lambda^{4\beta-2}\pi(\lambda^{2\beta}t, \lambda x), (u_0)_\lambda(x) = \lambda^{2\beta-1}u_0(\lambda x).$$

Proof: We firstly proof the scaling transforms of the functions $u(t, x)$, $\pi(t, x)$, $u_0(x)$ are

$$u_\lambda(t, x) = \lambda^a u(\lambda^b t, \lambda^c x), \pi_\lambda(t, x) = \lambda^d \pi(\lambda^e t, \lambda^f x), (u_0)_\lambda(x) = \lambda^g u_0(\lambda^h x),$$

where a, b, c, d, e, f, g, h are non-negative integers to be determined later. If (u, π, u_0) are the solution of the system (1), then we take $(u_\lambda, \pi_\lambda, (u_0)_\lambda)$ into the system (1) and find the relationships between a, b, c, d, e, f, g, h such that $(u_\lambda, \pi_\lambda, (u_0)_\lambda)$ are also the solution of the system (1).

We calculate that

$$\begin{aligned} (u_\lambda)_t &= \lambda^{a+b} u_t(\lambda^b t, \lambda^c x), \\ (-\Delta)^\beta u_\lambda &= \lambda^a \cdot \lambda^{2\beta c} (-\Delta)^\beta u, \\ \nabla \cdot u_\lambda &= \lambda^{a+b} \nabla \cdot u(\lambda^b t, \lambda^c x), \\ \nabla \pi_\lambda &= \lambda^{d+f} \nabla \pi(\lambda^e t, \lambda^f x). \end{aligned}$$

Putting all the equations above into the first equation of the system (1), we have

$$\lambda^{a+b} u_t(\lambda^b t, \lambda^c x) + \lambda^{a+2\beta c} (-\Delta)^\beta u + \lambda^a \cdot \lambda^{a+c} u(\lambda^b t, \lambda^c x) \cdot \nabla u(\lambda^b t, \lambda^c x) - \lambda^{d+f} \nabla \pi(\lambda^e t, \lambda^f x) = 0,$$

For the aim that $(u_\lambda, \pi_\lambda, (u_0)_\lambda)$ are also the solution of the first equation of the system (1), we need that

$$a + b = a + 2\beta c = 2a + c = d + f.$$

We note that the above equations have 3 equations with 6 unknown variables, there are infinity solutions with 3 free variables. And through computing, we have

$$\begin{aligned} a + b = a + 2\beta c &\Rightarrow b = 2\beta c, \\ a + b = 2a + c &\Rightarrow b = a + c, \end{aligned}$$

here we can choose $c = 1$, thus $b = 2\beta$ and $a = 2\beta - 1$. After that we take $f = 1$, due to $a + b = d + f$, that is $2\beta - 1 + 2\beta = d + 1$, we have $d = 4\beta - 2$. The variable e can be arbitrary.

Since the term π can be expressed by u , we know that the important work of the determination of the scaling invariant spaces is to choose the parameters in $u_\lambda(t, x)$, that is the determination of the parameters a, b, c, d, e, f, g, h . The method is by the fact that if the function $u(t, x)$ satisfies the system (1), so does $u_\lambda(t, x)$, thus we determine the parameters in the scaling invariant spaces.

Next, we obtain the scaling invariant spaces X for the system (1), that is we find the spaces X , such that $\|u\|_X = \|u_\lambda\|_X$, where $u_\lambda(x) = \lambda^{2\beta-1}u(\lambda x)$. We consider the cases that X is the Lebesgue space $L^p(R^n)$ and the homogeneous Besov space $\dot{B}_{p,q}^s(R^n)$ respectively. The first result is that X is of the Lebesgue space $L^p(R^n)$.

Theorem 2.1 Fractional Navier Stokes equations (1) are scaling invariant on $L^p(R^n)$, if and only if $p = \frac{n}{2\beta-1}$.

Proof: It is sufficient to show that $\|u\|_{L^p(R^n)} = \|u_\lambda\|_{L^p(R^n)}$. Due to $u_\lambda(x) = \lambda^{2\beta-1}u(\lambda x)$, we have

$$\|u_\lambda\|_{L^p(R^n)} = \left(\int_{R^n} |\lambda^{2\beta-1}u(\lambda x)|^p dx \right)^{\frac{1}{p}}.$$

Set $\lambda x = x'$, thus $x = \frac{x'}{\lambda}$, $dx = \frac{1}{\lambda^n} dx'$, we get

$$\begin{aligned} \|u_\lambda\|_{L^p(\mathbb{R}^n)} &= \left(\int_{\mathbb{R}^n} |\lambda^{2\beta-1} u(x')|^p \frac{1}{\lambda^n} dx' \right)^{\frac{1}{p}} \\ &= \lambda^{2\beta-1-\frac{n}{p}} \left(\int_{\mathbb{R}^n} |u(x')|^p dx' \right)^{\frac{1}{p}} = \lambda^{2\beta-1-\frac{n}{p}} \|u\|_{L^p(\mathbb{R}^n)}, \end{aligned}$$

therefore, to make sure $\|u\|_{L^p(\mathbb{R}^n)} = \|u_\lambda\|_{L^p(\mathbb{R}^n)}$ to be true, we need $2\beta-1-\frac{n}{p}=0$, that is

$$p = \frac{n}{2\beta-1}. \text{ So we have the proof done.}$$

Then, we show the result that X is of the homogeneous Besov space $\dot{B}_{p,q}^s(\mathbb{R}^n)$.

Theorem 2.2 Fractional Navier Stokes equations (1) are scaling invariant on $\dot{B}_{p,q}^{-(2\beta-1)+\frac{n}{p}}(\mathbb{R}^n)$.

Proof: by the definition

$$\begin{aligned} \Delta_j u_\lambda(x) &= \int_{\mathbb{R}^n} \varphi_j(y) \lambda^{2\beta-1} u(\lambda(x-y)) dy \\ &= \int_{\mathbb{R}^n} \varphi_j(y) \lambda^{2\beta-1} u(\lambda x - \lambda y) dy, \end{aligned}$$

taking the change of variable $\lambda y = y'$, that is $dy = \frac{1}{\lambda^n} dy'$, we have

$$\begin{aligned} \Delta_j u_\lambda(x) &= \int_{\mathbb{R}^n} \varphi_j\left(\frac{y'}{\lambda}\right) \lambda^{2\beta-1} u(\lambda x - y') dy' \\ &= \lambda^{2\beta-1} \int_{\mathbb{R}^n} \varphi_j\left(\frac{y'}{\lambda}\right) u(\lambda x - y') dy', \end{aligned}$$

where

$$\begin{aligned} \varphi_j\left(\frac{y'}{\lambda}\right) &= \int_{\mathbb{R}^n} \phi(2^{-j}\xi) e^{2\pi i \frac{y'}{\lambda} \cdot \xi} d\xi = \int_{\mathbb{R}^n} \phi(2^{-j}\lambda\xi') e^{2\pi i y' \cdot \xi'} \lambda^n d\xi' \\ &= \lambda^n \int_{\mathbb{R}^n} \phi(2^{-j}\lambda\xi') e^{2\pi i y' \cdot \xi'} d\xi', \end{aligned}$$

where $\frac{\xi'}{\lambda} = \xi'$, so we have

$$\varphi_j\left(\frac{y'}{\lambda}\right) = \lambda^n \int_{\mathbb{R}^n} \phi(2^{-j}\lambda\xi') e^{2\pi i y' \cdot \xi'} d\xi',$$

Taking $2^{-j}\lambda = 2^{-j'}$, we get

$$j' = -\log_2 2^{-j\lambda} = -(\log_2 2^{-j} + \log_2 \lambda) = j - \log_2 \lambda.$$

Therefore, we obtain

$$\varphi_j\left(\frac{y'}{\lambda}\right) = \lambda^n \int_{\mathbb{R}^n} \phi(2^{-j}\xi) e^{2\pi i y' \cdot \xi} d\xi = \lambda^n \varphi_{j'}(y'),$$

which implies $\Delta_j u_\lambda(x) = \lambda^{2\beta-1-n} \int_{\mathbb{R}^n} \lambda^n \varphi_{j'}(y') u(\lambda x - y') dy'$. As a result,

$$\begin{aligned} \|\Delta_j u_\lambda(x)\|_{L^p(\mathbb{R}^n)} &= \left(\int_{\mathbb{R}^n} |\lambda^{2\beta-1} \int_{\mathbb{R}^n} \varphi_{j'}(y') u(\lambda x - y') dy'|^p dx \right)^{\frac{1}{p}} \\ &= \left(\int_{\mathbb{R}^n} |\lambda^{2\beta-1} \int_{\mathbb{R}^n} \varphi_{j'}(y) u(\lambda x - y) dy|^p dx \right)^{\frac{1}{p}}. \end{aligned}$$

Taking a change of variable $\lambda x = x'$, that is hence $x = \frac{x'}{\lambda}, dx = \frac{1}{\lambda^n} dx'$, hence

$$\begin{aligned} \|\Delta_j u_\lambda(x)\|_{L^p(\mathbb{R}^n)} &= \left(\int_{\mathbb{R}^n} |\lambda^{2\beta-1} \int_{\mathbb{R}^n} \varphi_{j'}(y) u(x'-y) dy|^p \frac{1}{\lambda^n} dx' \right)^{\frac{1}{p}} \\ &= \lambda^{2\beta-1-\frac{n}{p}} \left(\int_{\mathbb{R}^n} |\int_{\mathbb{R}^n} \varphi_{j'}(y) u(x'-y) dy|^p dx' \right)^{\frac{1}{p}} = \lambda^{2\beta-1-\frac{n}{p}} \|\Delta_{j'} u\|_{L^p(\mathbb{R}^n)}. \end{aligned}$$

By the definition of the norm of Besov spaces,

$$\|f\|_{\dot{B}_{p,q}^s(\mathbb{R}^n)} = \left(\sum_{j=-\infty}^{\infty} (2^{sj} \|\Delta_j f\|_{L^p(\mathbb{R}^n)})^q \right)^{\frac{1}{q}},$$

we have $\|f_\lambda\|_{\dot{B}_{p,q}^s(\mathbb{R}^n)} = \left(\sum_{j=-\infty}^{\infty} (2^{sj} \|\Delta_j f_\lambda\|_{L^p(\mathbb{R}^n)})^q \right)^{\frac{1}{q}}$, by the conclusion that

$$\|\Delta_j f_\lambda\|_{L^p(\mathbb{R}^n)} = \lambda^{2\beta-1-\frac{n}{p}} \|\Delta_{j'} f\|_{L^p(\mathbb{R}^n)},$$

where $j' = j - \log_2 \lambda$. Thus, the norm of u_λ in $\dot{B}_{p,q}^s(\mathbb{R}^n)$ is

$$\begin{aligned} \|u_\lambda\|_{\dot{B}_{p,q}^s(\mathbb{R}^n)} &= \left(\sum_{j=-\infty}^{\infty} (2^{sj} \lambda^{2\beta-1-\frac{n}{p}} \|\Delta_{j'} u\|_{L^p(\mathbb{R}^n)})^q \right)^{\frac{1}{q}} \\ &= \left(\sum_{j=-\infty}^{\infty} (2^{sj'} \lambda^s \lambda^{2\beta-1-\frac{n}{p}} \|\Delta_{j'} u\|_{L^p(\mathbb{R}^n)})^q \right)^{\frac{1}{q}} \\ &= \lambda^{s+2\beta-1-\frac{n}{p}} \left(\sum_{j'=-\infty}^{\infty} (2^{sj'} \|\Delta_{j'} u\|_{L^p(\mathbb{R}^n)})^q \right)^{\frac{1}{q}} \\ &= \lambda^{s+2\beta-1-\frac{n}{p}} \|u\|_{\dot{B}_{p,q}^s(\mathbb{R}^n)}, \end{aligned}$$

where we used $j = j' + \log_2 \lambda$ and $sj = sj' + s \log_2 \lambda$, therefore

$$2^{sj} = 2^{sj'+s \log_2 \lambda} = 2^{sj'} 2^{s \log_2 \lambda} = 2^{sj'} \lambda^s.$$

To make sure $\|u_\lambda\|_{\dot{B}_{p,q}^s(\mathbb{R}^n)} = \|u\|_{\dot{B}_{p,q}^s(\mathbb{R}^n)}$, we need

$$s + 2\beta - 1 - \frac{n}{p} = 0 \Rightarrow s = -(2\beta - 1) + \frac{n}{p}.$$

It follows that the homogeneous Besov space should be chosen as $\dot{B}_{p,q}^s(\mathbb{R}^n) = \dot{B}_{p,q}^{-(2\beta-1)+\frac{n}{p}}(\mathbb{R}^n)$.

Consequently we have the proof done.

By the embedding theorem of the homogeneous Besov spaces, we know that when p, q are infinity, the space is the biggest one $\dot{B}_{\infty,\infty}^{-(2\beta-1)}(\mathbb{R}^n)$. And if $\beta = 1$, the system (1) becomes Navier-Stokes equations, the corresponding scaling invariant space is $\dot{B}_{\infty,\infty}^{-1}(\mathbb{R}^n)$. If $\beta = 0$, the system (1) correspond to Euler equations, then the corresponding scaling invariant space is $\dot{B}_{\infty,\infty}^1(\mathbb{R}^n)$.

III. CONCLUSIONS

We consider the value of the index parameters p in Lebesgue spaces $L^p(\mathbb{R}^n)$, and s, p, q in homogeneous Besov spaces $\dot{B}_{p,q}^s(\mathbb{R}^n)$ for fractional Navier-Stokes equations to be scaling invariant in these spaces. We conclude that, the parameter p in Lebesgue spaces must be $p = \frac{n}{2\beta - 1}$, and the homogeneous Besov space must be $\dot{B}_{p,q}^{-(2\beta-1)+\frac{n}{p}}(\mathbb{R}^n)$. Due to the embedding theorem in homogeneous spaces, we know for fractional Navier-Stokes equations the biggest scaling invariant homogeneous Besov space is $\dot{B}_{\infty,\infty}^{-(2\beta-1)}(\mathbb{R}^n)$. And as the parameter special cases, we know the biggest homogeneous Besov space for Navier-Stokes equations is $\dot{B}_{\infty,\infty}^{-1}(\mathbb{R}^n)$, the one for Euler equations is $\dot{B}_{\infty,\infty}^1(\mathbb{R}^n)$.

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