

On the interior regularity of weak solutions to the non-stationary Stokes system

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Abstract In this paper, we prove that any weak solution to the non-stationary Stokes system in 3D with right hand side $-\operatorname{div} \mathbf{f}$ satisfying (1.4) below, belongs to $C([0, T[; \mathbf{C}^\alpha(\Omega))$. The proof is based on Campanato-type inequalities and the existence of a local pressure introduced in Wolf [13].

Keywords Non-stationary Stokes system · Interior regularity

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1 Introduction. Statement of main result

Let Ω be a bounded domain in \mathbb{R}^3 , let $0 < T < \infty$ and define $Q := \Omega \times]0, T[$. We consider the Stokes system

$$\frac{\partial \mathbf{u}}{\partial t} - \Delta \mathbf{u} + \nabla p = -\operatorname{div} \mathbf{f} \quad \text{in } Q, \quad (1)$$

$$\operatorname{div} \mathbf{u} = 0 \quad \text{in } Q, \quad (2)$$

where $\mathbf{u} = (u_1, u_2, u_3)$ denotes the velocity vector, p the pressure and $-\operatorname{div} \mathbf{f}$ an external force.

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The aim of the present paper is to study the interior regularity of weak solutions \mathbf{u} of (1), (2) regardless of whether \mathbf{u} satisfies boundary conditions on $\partial\Omega \times]0, T[$, and an initial condition on $\Omega \times \{0\}$.

To define the notion of weak solution of (1), (2) we introduce the following notations. By $W^{m,2}(\Omega)$ ($m = 1, 2, \dots$) we denote the usual Sobolev space. If the boundary $\partial\Omega$ is Lipschitz, we define

$$\mathring{W}^{1,2}(\Omega) := \left\{ v \in W^{1,2}(\Omega); v = 0 \text{ a.e. on } \partial\Omega \right\}.$$

Throughout the paper, we write $\mathbf{C}^\alpha(\Omega) := [C^\alpha(\Omega)]^3$, $\mathbf{L}^q(\Omega) := [L^q(\Omega)]^3$, $\mathbf{W}^{m,2}(\Omega) := [W^{m,2}(\Omega)]^3$ etc. Here

$$C^\alpha(\Omega) := \left\{ v : \Omega \rightarrow \mathbb{R}; \sup_{\substack{x,y \in K \\ x \neq y}} \frac{|v(x) - v(y)|}{|x - y|^\alpha} < \infty \text{ for every compact } K \subset \Omega \right\} \quad (0 < \alpha < 1).$$

Next, let

$$\begin{aligned} \mathbf{W}^{1,2}_\sigma(\Omega) &:= \left\{ \mathbf{w} \in \mathbf{W}^{1,2}(\Omega; \mathbb{R}^3); \operatorname{div} \mathbf{w} = 0 \text{ a.e. in } \Omega \right\}, \\ \mathring{\mathbf{W}}^{1,2}_\sigma(\Omega) &:= \left\{ \mathbf{w} \in \mathbf{W}^{1,2}_\sigma(\Omega); \mathbf{w} = 0 \text{ a.e. on } \partial\Omega \right\}. \end{aligned}$$

Given a normed vector space X with norm $\|\cdot\|$, we denote by $L^s(0, T; X)$ ($1 \leq s \leq \infty$) the vector space of all Bochner measurable functions $z :]0, T[\rightarrow X$ such that

$$\int_0^T \|z(t)\|^s dt < \infty \text{ if } 1 \leq s < \infty, \quad \operatorname{ess\,sup}_{]0, T[} \|z(t)\| < \infty \text{ if } s = \infty.$$

(see, e.g., [10; Chap. IV, 1] for details).

Finally define

$$\mathbf{C}^\infty_{c,\sigma}(\Omega) := \left\{ \boldsymbol{\varphi} \in \mathbf{C}^\infty_c(\Omega); \operatorname{div} \boldsymbol{\varphi} = 0 \text{ in } \Omega \right\}$$

(throughout the subscript c means that the function under consideration has compact support in its domain of definition).

Definition 1 Let $\mathbf{f} \in L^2(0, T; [L^2(\Omega)]^9)$. The function $\mathbf{u} \in L^2(0, T; \mathbf{W}^{1,2}_\sigma(\Omega))$ is called a weak solution of (2), (1) if

$$-\int_Q \mathbf{u} \cdot \boldsymbol{\varphi}_t dx dt + \int_Q \nabla \mathbf{u} : \nabla \boldsymbol{\varphi} dx dt = \int_Q \mathbf{f} : \nabla \boldsymbol{\varphi} dx dt \tag{3}$$

for all $\boldsymbol{\varphi} \in C^\infty_c(]0, T[; \mathbf{C}^\infty_{c,\sigma}(\Omega))$ (in what follows, for $\mathbf{v} = (v_1, v_2, v_3)$ define $\nabla \mathbf{v} = \left\{ \frac{\partial v_i}{\partial x_j} \right\}$;

for matrices $A = \{A_{ij}\}$, $B = \{B_{ij}\}$ define $A : B = \sum_{i,j=1}^3 A_{ij} B_{ij}$).

Clearly, for this definition to make sense the weaker assumption $\mathbf{f} \in L^2_{\text{loc}}(0, T; [L^2_{\text{loc}}(\Omega)]^9)$ is sufficient. Moreover, it is readily seen that the proof of our main result can be easily extended to include more general right hand sides of the form $\mathbf{f}_0 - \operatorname{div} \mathbf{f}$.

Remark 1 1. Our definition of weak solution of (1), (2) is closely related to the one introduced in [9] for the non-stationary Navier-Stokes system (cf. also the definition in [10; Chap. IV, 2.1]).

2. Let $\Omega \subset \mathbb{R}^3$ be a bounded domain with Lipschitz boundary $\partial\Omega$. Suppose we are given $\mathbf{f} \in L^2(0, T; [L^2(\Omega)]^9)$, and $\mathbf{u}_0 \in \mathbf{L}^2(\Omega)$ with $\operatorname{div} \mathbf{u}_0 = 0$ in sense of distributions in Ω . Then there exists a uniquely determined $\mathbf{u} \in L^2(0, T; \mathbf{W}^{1,2}_\sigma(\Omega)) \cap C([0, T]; \mathbf{L}^2(\Omega))$ such that $\mathbf{u}(x, 0) = \mathbf{u}_0$ for a.e. $x \in \Omega$, and (3) holds. In addition,

$$\begin{aligned} & \frac{1}{2} \int_\Omega |\mathbf{u}(x, t)|^2 \, dx + \int_0^t \int_\Omega |\nabla \mathbf{u}|^2 \, dx \, ds \\ &= \frac{1}{2} \int_\Omega |\mathbf{u}_0(x)|^2 \, dx + \int_0^t \int_\Omega \mathbf{f} : \nabla \mathbf{u} \, dx \, ds \quad \forall t \in [0, T] \end{aligned}$$

(cf. [10; Chap. IV, 2.4]). □

To state our main result we need the following notations. For $x_0 \in \mathbb{R}^3$ and $t_0 \in \mathbb{R}$, define

$$B_r(x_0) := \{x \in \mathbb{R}^3 \mid |x_0 - x| < r\}, \quad Q_r(x_0, t_0) := B_r(x_0) \times]t_0 - r^2, t_0[.$$

Let $E \subset \mathbb{R}^4$ and $F \subset \mathbb{R}^3$ be measurable sets, where $F \times \{t\} \subset E$. Then for $g \in L^1(E)$, define

$$g_E := \frac{1}{\operatorname{meas} E} \int_E g \, dx \, dt, \quad g_F(t) := \int_F g(x, t) \, dx$$

The main result of our paper is the following.

Theorem *Let $\mathbf{f} \in L^2(0, T; [L^2(\Omega)]^9)$. Suppose that there exists $\alpha \in]0, 1[$ such that*

$$\left\{ \begin{array}{l} \text{for every } Q' = \Omega' \times]t', T[\text{ (}\Omega' \text{ open) with } \overline{Q'} \subset Q \text{ there exists} \\ c = \text{const (possibly depending on } \operatorname{dist}(\Omega', \partial\Omega) \text{ and } t') \text{ such that} \\ \int_{Q_r} |\mathbf{f} - \mathbf{f}_{Q_r}|^2 \, dx \, dt \leq c r^{3+2\alpha} \quad \forall \overline{Q_r} \subset Q'. \end{array} \right. \quad (4)$$

Let $\mathbf{u} \in L^2(0, T; \mathbf{W}^{1,2}_\sigma(\Omega)) \cap C_w(]0, T[; \mathbf{L}^2(\Omega))$ be a weak solution of (1), (2). Then

$$\mathbf{u} \in C(]0, T[; \mathbf{C}^\alpha(\Omega)).$$

Remark 2 1. Assume $\mathbf{f} = 0$. Let a be any continuous function in $]0, T[$, and let z be harmonic in Ω . Define $\mathbf{u}(x, t) := (\nabla z(x))a(t)$, $(x, t) \in Q$ (cf. [9]). Clearly, $\mathbf{u} \in C(]0, T[; \mathbf{C}^\infty(\Omega))$, $\operatorname{div} \mathbf{u} = 0$ in Q . Consider $Q' = \Omega' \times]t', t''[$ where Ω' open, $\overline{Q'} \subset \Omega$, and $0 < t' < t'' < T$. Then $\mathbf{u}|_{Q'}$ is a weak solution of (1), (2) in the sense of the above definition with Q' in place of Q .

Thus, the regularity property of any weak solution of (1), (2) stated in our main result, is the best possible under assumption (4).

2. Global L^q -regularity results for solutions to (1), (2) under zero initial-boundary-conditions are proved by Koch/Solonnikov [4,5] by using methods of potential theory. In these papers, the existence of a pressure $p = p_1 + \frac{\partial P}{\partial t}$ is established where $p_1 \in L^q$ and P is harmonic.
3. An interior regularity result for weak solutions of the Navier–Stokes system which satisfy conditions due to Kiselev/Ladyženskaya, has been proved by Ohyama [8]. Serrin [9] improved this result by showing that any weak solution \mathbf{u} to the Navier–Stokes system with $\mathbf{u} \in L^\infty(0, T; \mathbf{L}^2(\Omega))$, $\operatorname{rot} \mathbf{u} \in L^2(0, T; \mathbf{L}^2(\Omega))$ and which satisfies the additional condition $\mathbf{u} \in L^s(0, T; \mathbf{L}^q(\Omega)) \left(\frac{3}{q} + \frac{2}{s} < 1, 3 < q < \infty \right)$, is of class \mathbf{C}^∞ in space

variables (cf. [10; Chap. V, 1.8] for a global result of this type). A refinement of Serrin’s result has been developed by Takahashi [11].

The proof of our main result is based on arguments of Campanato’s regularity theory of weak solutions of parabolic systems, and a recently obtained result by Wolf [13] about the existence of a pressure $p = p_0 + \frac{\partial p_h}{\partial t}$, where $p_0 \in L^2(t', t''; L^2(\Omega'))$ ($\Omega' \subset \overline{\Omega'} \subset \Omega, 0 < t' < t'' < T$) and $x \mapsto p_h(x, t)$ is harmonic in Ω' for all $t \in]t', t''[$. Here the assumption $\mathbf{u} \in C_w(]0, T[; L^2(\Omega))$ implies $p_h \in C(]0, T[; W^{m,2}(\Omega'))$ ($m = 1, 2, \dots, \Omega' \subset \overline{\Omega'} \subset \Omega$). In contrast to [4,5], the existence of this pressure also applies to nonlinear situations.

Our paper is organized as follows. In Sect. 2, we prove a Campanato-type inequality for any weak solution of (1), (2) Section. 3 is devoted to the proof of the interior Hölder continuity of a weak solution of (1), (2) provided the existence of a pressure in $L^2_{loc}(Q)$ is known. Finally, in Sect.4 we complete the proof of our main theorem by using the local pressure from [13].

For reader’s convenience, in the appendix we present the tools used in Sects. 2 and 3.

2 Campanato-type inequalities for \mathbf{u}

The following result will be obtained by using ideas of Campanato [1], where we have to construct a special divergence-free test function.

We note that Proposition 1 and 2, and above all the decomposition theorem stated in the appendix, form the basis for our proof of the main result.

Proposition 1 *Let $\mathbf{f} \in L^2(0, T; [L^2(\Omega)]^9)$. Let $\mathbf{u} \in L^2(0, T; \mathbf{W}^{1,2}_\sigma(\Omega)) \cap C_w(]0, T[; L^2(\Omega))$ be a weak solution of (2), (1). Fix any $Q_{R_0} = B_{R_0} \times]t_0 - R^2_0, t_0[$ such that $Q_{R_0} \subset Q$. Let $0 < R \leq R_0$. Then, the following Campanato-type inequality holds:*

$$\begin{aligned} & \operatorname{ess\,sup}_{]t_0 - r^2, t_0[} \int_{B_r} |\mathbf{u}(x, t) - \mathbf{u}_{B_r}(t)|^2 \, dx + \int_{Q_r} |\nabla \mathbf{u}|^2 \, dx \, dt \\ & \leq c \left(\frac{r}{R}\right)^5 \left(\operatorname{ess\,sup}_{]t_0 - R^2, t_0[} \int_{B_R} |\mathbf{u}(x, t) - \mathbf{u}_{B_R}(t)|^2 \, dx + \int_{Q_R} |\nabla \mathbf{u}|^2 \, dx \, dt \right) \\ & \quad + c \int_{Q_R} |\mathbf{f} - \mathbf{f}_{Q_R}|^2 \, dx \, dt \quad \forall 0 < r \leq R, \end{aligned} \tag{5}$$

where the constant $c = c(R_0)$ does not depend on r and R .

Proof We proceed in four steps. To begin with, we note that there holds

$$- \int_{Q_R} \mathbf{u} \cdot \boldsymbol{\varphi}_t \, dx \, dt + \int_{Q_R} \nabla \mathbf{u} : \nabla \boldsymbol{\varphi} \, dx \, dt = \int_{Q_R} \mathbf{f} : \nabla \boldsymbol{\varphi} \, dx \, dt \tag{6}$$

for all $\boldsymbol{\varphi} \in C^\infty_c(]t_0 - R^2, t_0[; C^\infty_{c,\sigma}(B_R))$.

(1) *Decomposition of \mathbf{u} in Q_R .* First, there exists a uniquely determined

$$\mathbf{w} \in L^2(t_0 - R^2, t_0; \mathring{\mathbf{W}}^{1,2}_\sigma(B_R)) \cap C([t_0 - R^2, t_0]; L^2(B_R))$$

with the following properties: $\mathbf{w}(t_0 - R^2, x) = 0$ for a.e. $x \in B_R$,

$$- \int_{Q_R} \mathbf{w} \cdot \boldsymbol{\varphi}_t \, dx \, dt + \int_{Q_R} \nabla \mathbf{w} : \nabla \boldsymbol{\varphi} \, dx \, dt = \int_{Q_R} \mathbf{f} : \nabla \boldsymbol{\varphi} \, dx \, dt \tag{7}$$

for all $\varphi \in C_c^\infty(]t_0 - R^2, t_0[; \mathbf{C}_{c,\sigma}^\infty(B_R))$, and

$$\|\mathbf{w}\|_{C([t_0-R^2, t_0]; L^2(B_R))}^2 + \int_{Q_R} |\nabla \mathbf{w}|^2 \, dx \, dt \leq c \int_{Q_R} |\mathbf{f} - \mathbf{f}_{Q_R}|^2 \, dx \, dt \tag{8}$$

($c = \text{const}$ independent of R) (cf., e.g., [10, 12]).

Now define $\mathbf{v} := \mathbf{u} - \mathbf{w}$. Then $\mathbf{v} \in L^2(t_0 - R^2, t_0; \mathbf{W}_\sigma^{1,2}(B_R)) \cap L^\infty(t_0 - R^2, t_0; \mathbf{L}^2(B_R))$. By (6) and (7),

$$- \int_{Q_R} \mathbf{v} \cdot \boldsymbol{\varphi}_t \, dx \, dt + \int_{Q_R} \nabla \mathbf{v} : \nabla \boldsymbol{\varphi} \, dx \, dt = 0 \tag{9}$$

for all $\boldsymbol{\varphi} \in C_c^\infty(]t_0 - R^2, t_0[; \mathbf{C}_{c,\sigma}^\infty(B_R))$.

We now introduce new variables:

$$y := \frac{x - x_0}{R}, \quad s := \frac{t - t_0}{R^2}, \quad (x, t) \in Q_R.$$

Define

$$\mathbf{V}(y, s) := \mathbf{v}(x_0 + Ry, t_0 + R^2s) \quad \text{for a.e. } (y, s) \in Q_1$$

(recall $Q_1 = Q_1(0, 0) = B_1 \times]-1, 0[$). It follows $\mathbf{V} \in L^2(-1, 0; \mathbf{W}_\sigma^{1,2}(B_1)) \cap L^\infty(-1, 0; \mathbf{L}^2(B_1))$, and

$$- \int_{Q_1} \mathbf{V} \cdot \boldsymbol{\phi}_t \, dx \, dt + \int_{Q_1} \nabla \mathbf{V} : \nabla \boldsymbol{\phi} \, dx \, dt = 0 \tag{10}$$

for all $\boldsymbol{\phi} \in C_c^\infty(]-1, 0[; \mathbf{C}_{c,\sigma}^\infty(B_1))$.

(2) *Interior differentiability of \mathbf{V}* . Let $-1 < s_0 < 0$. Let be $\eta \in C^\infty(\mathbb{R})$ with $\text{supp}(\eta) \subset]-1, s_0[$, and let be $\boldsymbol{\psi} \in \mathbf{C}_{c,\sigma}^\infty(B_1)$. Fix any s_1 such that $s_0 < s_1 < 0$. Then the function

$$\boldsymbol{\phi}(y, s) := \frac{1}{\lambda} \boldsymbol{\psi}(y) \int_{s-\lambda}^s \eta(\tau) \, d\tau, \quad (y, s) \in Q_1, \quad 0 < \lambda < s_1 - s_0$$

is admissible in (10). We obtain

$$\int_{B_1} \frac{\partial \mathbf{V}_\lambda}{\partial t}(y, s) \cdot \boldsymbol{\psi}(y) \, dy + \int_{B_1} \nabla \mathbf{V}_\lambda(y, s) : \nabla \boldsymbol{\psi}(y) \, dy = 0 \tag{11}$$

for a.e. $s \in]-1, s_0[$ (note that the null set in $]-1, s_0[$ where this identity fails, does not depend on $\boldsymbol{\psi}$). Here

$$\mathbf{V}_\lambda(y, s) := \frac{1}{\lambda} \int_s^{s+\lambda} \mathbf{V}(y, \tau) \, d\tau, \quad (y, s) \in]-1, s_0[\times B_1$$

denotes the well-known Steklov mean of $\mathbf{V}(y, \cdot)$.

Next, let $\boldsymbol{\psi}^\varepsilon(y) := \int_{B_1} \omega_\varepsilon(y-z) \boldsymbol{\psi}(z) \, dz$, $0 < \varepsilon < \frac{1}{2} \text{dist}(\text{supp}(\boldsymbol{\psi}), \partial B_1)$, $y \in \mathbb{R}^3$, denote the mollification of $\boldsymbol{\psi}$, where $\omega_\varepsilon(\xi) = \frac{1}{\varepsilon^3} \omega\left(\frac{\xi}{\varepsilon}\right)$, $\xi \in \mathbb{R}^3$, $\omega =$ the standard mollifying kernel. We insert $\boldsymbol{\psi}^\varepsilon$ in (11) in place of $\boldsymbol{\psi}$ and shift the mollification from $\boldsymbol{\psi}^\varepsilon$ to \mathbf{V}_λ by the aid of Fubini’s theorem. This gives (11) with $\mathbf{V}_\lambda^\varepsilon$ in place of \mathbf{V}_λ . Then we insert the function

$$\boldsymbol{\psi}(y) = \text{rot} \left[\text{rot} \mathbf{V}_\lambda^\varepsilon(y, s) \zeta^2(y) \eta^2(s) \right], \quad (y, s) \in Q_1,$$

into (11) where ζ and η are appropriate cut-off functions for B_1 and $] - 1, s_0[$, respectively. Then by a routine argument we obtain

$$\begin{aligned} & \operatorname{ess\,sup}_{]-(\frac{1}{4})^2, 0[} \|\nabla \mathbf{V}(s)\|_{[\mathbf{W}^{2,2}(B_{1/4})]^9}^2 \, dy \\ & \leq c \left(\operatorname{ess\,sup}_{]-1, 0[} \int_{B_1} |\mathbf{V}(y, s) - \mathbf{V}_{B_1}(s)|^2 \, dy + \int_{Q_1} |\nabla \mathbf{V}|^2 \, dy \, dt \right) \end{aligned} \tag{12}$$

(3) *Campanato-type inequality for \mathbf{V} .* Let $0 < \rho \leq \frac{1}{4}$. Following [1,2] we combine Poincaré’s inequality and Sobolev’s imbedding theorem $W^{2,2}(B_\rho) \subset C(\bar{B}_\rho)$ to obtain

$$\begin{aligned} & \operatorname{ess\,sup}_{]-\rho^2, 0[} \int_{B_\rho} |\mathbf{V}(y, s) - \mathbf{V}_{B_\rho}(s)|^2 \, dy + \int_{Q_\rho} |\nabla \mathbf{V}|^2 \, dy \, ds \\ & \leq c \rho^5 \left(\operatorname{ess\,sup}_{]-1, 0[} \int_{B_1} |\mathbf{V}(y, s) - \mathbf{V}_{B_1}(s)|^2 \, dy + \int_{Q_1} |\nabla \mathbf{V}|^2 \, dy \, ds \right) \end{aligned}$$

This inequality is trivially true for $\frac{1}{4} < \rho \leq 1$.

(4) *Concluding the proof.* Returning from \mathbf{V} to \mathbf{v} gives

$$\begin{aligned} & \operatorname{ess\,sup}_{]t_0-r^2, t_0[} \int_{B_r} |\mathbf{v}(x, t) - \mathbf{v}_{B_r}(t)|^2 \, dx + \int_{Q_r} |\nabla \mathbf{v}|^2 \, dx \, dt \\ & \leq c \left(\frac{r}{R}\right)^5 \left(\operatorname{ess\,sup}_{]t_0-R^2, t_0[} \int_{B_R} |\mathbf{v}(x, t) - \mathbf{v}_{B_R}(t)|^2 \, dx + \int_{Q_R} |\nabla \mathbf{v}|^2 \, dx \, dt \right) \end{aligned}$$

for all $0 < r \leq R$ ($c = \text{const}$ independent of r) (recall $B_r = B_r(x_0)$, $Q_r = B_r(x_0) \times]t_0 - r^2, t_0[$).

Combining this result and (8) we obtain (5). □

Remark To get rid from the pressure in the Stokes (resp. Navier–Stokes) equations, it is standard to apply the operator rot to each term of these equations (see, e. g., [6,8,9,12]). We have sketched this procedure when starting from (10).

Another aspect of this procedure is as follows. Using our above notations, from (10) we obtain

$$\int_{-1}^{s_0} \int_{B_1} (\operatorname{rot} \mathbf{V}_\lambda^\varepsilon)_t \cdot \boldsymbol{\varphi} \, dx \, dt + \int_{-1}^{s_0} \int_{B_1} (\nabla \operatorname{rot} \mathbf{V}_\lambda^\varepsilon) \cdot \nabla \boldsymbol{\varphi} \, dx \, dt = 0$$

for any $\boldsymbol{\varphi} \in C_c^\infty(]0, T[; \mathbf{C}^\infty(B_1))$, where $0 < \lambda < s_1 - s_0$, and $\varepsilon > 0$ is sufficiently small. Since $\mathbf{V} = \lim_{\varepsilon \rightarrow 0} \lim_{\lambda \rightarrow 0} \mathbf{V}_\lambda^\varepsilon$, it follows $\operatorname{rot} \mathbf{V} \in L^\infty(-1, s_0; \mathbf{L}^2(B_\rho)) \cap L^2(-1, s_0; \mathbf{W}^{1,2}(B_\rho))$ ($0 < \rho < 1$). This argument can be repeated to obtain $\operatorname{rot} \mathbf{V} \in C^\infty(]-1, 0[; \mathbf{C}^\infty(B_1))$.

Next, each component of $\operatorname{rot} \mathbf{V}$ is a solution of the homogeneous heat equation in $B_1 \times] - 1, 0[$. It follows

$$\int_{Q_\rho} |\operatorname{rot} \mathbf{V} - (\operatorname{rot} \mathbf{V})_{Q_\rho}|^2 \, dx \, dt \leq c \rho^7 \int_{Q_1} |\operatorname{rot} \mathbf{V} - (\operatorname{rot} \mathbf{V})_{Q_1}|^2 \, dx \, dt$$

for all $0 < \rho < 1$ (cf. [1,2]). As above, returning \mathbf{V} to \mathbf{v} we obtain

$$\int_{Q_r} |\operatorname{rot} \mathbf{v} - (\operatorname{rot} \mathbf{v})_{Q_r}|^2 \, dx \, dt \leq c \left(\frac{r}{R}\right)^7 \int_{Q_R} |\operatorname{rot} \mathbf{v} - (\operatorname{rot} \mathbf{v})_{Q_R}|^2 \, dx \, dt$$

for all $0 < r \leq R$. Observing that $\mathbf{u} = \mathbf{v} + \mathbf{w}$ it follows

$$\begin{aligned} & \int_{Q_r} |\text{rot } \mathbf{u} - (\text{rot } \mathbf{u})_{Q_r}|^2 \, dx \, dt \\ & \leq c \left(\frac{r}{R}\right)^7 \int_{Q_R} |\text{rot } \mathbf{u} - (\text{rot } \mathbf{u})_{Q_R}|^2 \, dx \, dt + c \int_{Q_R} |\text{rot } \mathbf{w}|^2 \, dx \, dt \\ & \leq c \left(\frac{r}{R}\right)^7 \int_{Q_R} |\text{rot } \mathbf{u} - (\text{rot } \mathbf{u})_{Q_R}|^2 \, dx \, dt + c \int_{Q_R} |\mathbf{f} - \mathbf{f}_{Q_R}|^2 \, dx \, dt \end{aligned}$$

(cf. (8); note that $\int_{B_R} |\text{rot } \mathbf{w}|^2 \, dx = \int_{B_R} |\nabla \mathbf{w}|^2 \, dx$ for a.e. $t \in]t_0 - R^2, t_0[$).

Inequalities of this type have been obtained by the first named author in his unpublished note: *On some integral estimates on weak solutions of the non-stationary Stokes system*. Preprint, Univ. Catania, 22.Nov. 1989. The techniques used in this note do not give any information about the continuity of \mathbf{u} with respect to t .

The main result of our present paper shows that $\mathbf{u} \in C(]0, T[; \mathbf{C}^\alpha(\Omega))$. □

3 An integral estimate for the case when a pressure in L^2 exists

The following result is of independent interest. It shows that if \mathbf{U} satisfies the conditions of Prop. 2 for all cylinders $Q_R \subset \overline{Q'} \subset Q$, then it is Hölder continuous in Q' (cf. the discussion at the end of Sect. 4).

Proposition 2 *Let $\mathbf{f} \in L^2(Q_R; \mathbb{R}^9)$. Suppose that there exists $\alpha \in]0, 1[$ and $c = \text{const} > 0$ such that*

$$\int_{Q_r} |\mathbf{f} - \mathbf{f}_{Q_r}|^2 \, dx \, dt \leq cr^{3+2\alpha} \quad \forall 0 < r \leq R. \tag{13}$$

Let $\mathbf{U} \in L^2(t_0 - R^2, t_0; \mathbf{W}_\sigma^{1,2}(B_R))$ and $q \in L^2(Q_R)$ satisfy

$$\begin{aligned} & - \int_{Q_R} \mathbf{U} \cdot \boldsymbol{\psi}_t \, dx \, dt + \int_{Q_R} \nabla \mathbf{U} : \nabla \boldsymbol{\psi} \, dx \, dt \\ & = \int_{Q_R} q \, \text{div } \boldsymbol{\psi} \, dx \, dt + \int_{Q_R} \mathbf{f} : \nabla \boldsymbol{\psi} \, dx \, dt \end{aligned} \tag{14}$$

for all $\boldsymbol{\psi} \in C_c^\infty(]t_0 - R^2, t_0[; \mathbf{C}_c^\infty(B_R))$.

Then

$$\int_{Q_r} |\mathbf{U} - \mathbf{U}_{Q_r}|^2 \, dx \, dt \leq cr^{5+2\alpha} \quad \forall 0 < r \leq R. \tag{15}$$

where $c = \text{const}$ does not depend on r .

Proof We divide the proof into two steps.

1. The following Poincaré inequality holds:

$$\int_{Q_r} |\mathbf{U} - \mathbf{U}_{Q_r}|^2 \, dx \, dt \leq cr^2 \int_{Q_r} (|\nabla \mathbf{U}|^2 + (q - q_{B_r})^2 + |\mathbf{f} - \mathbf{f}_{Q_r}|^2) \, dx \, dt \tag{16}$$

for all $0 < r \leq R$ ($c = \text{const}$ independent of r). Indeed, by elementary arguments,

$$\int_{Q_r} |\mathbf{U} - \mathbf{U}_{Q_r}|^2 \, dx \, dt \leq cr^2 \int_{Q_r} |\nabla \mathbf{U}|^2 \, dx \, dt + \int_{t_0-r^2}^{t_0} \int_{t_0-r^2}^{t_0} |\tilde{\mathbf{U}}_{B_r}(t) - \tilde{\mathbf{U}}_{B_r}(s)|^2 \, ds \, dt.$$

Here

$$\tilde{\mathbf{U}}_{B_r}(t) := \left(\int_{B_r} \zeta^2 \, dx \right)^{-1} \int_{B_r} \mathbf{U}(y, t) \zeta^2(y) \, dy \quad \text{for a.e. } t \in]t_0 - r^2, t_0[,$$

where $\zeta \in C_c^\infty(B_r)$ is a cut-off function such that $\zeta = 1$ in $B_{r/2}$, and $0 \leq \zeta \leq 1, |\nabla \zeta| \leq \frac{c_0}{r}$ in B_r ($c_0 = \text{const}$). Now the difference $\tilde{\mathbf{U}}_{B_r}(t) - \tilde{\mathbf{U}}_{B_r}(s)$ can be estimated by using (14). This is readily done by following word by word the reasoning in [7].

2. In (14) we take $\varphi \in C_c^\infty(]t_0 - R^2, t_0[; \mathbf{C}_{c,\sigma}^\infty(B_R))$. Then

$$- \int_{Q_R} \mathbf{U} \cdot \varphi_t \, dx \, dt + \int_{Q_R} \nabla \mathbf{U} : \nabla \varphi \, dx \, dt = \int_{Q_R} \mathbf{f} : \nabla \varphi \, dx \, dt \tag{17}$$

(cf. (6)). Hence the assertion of Prop. 1 is true for \mathbf{U} . Observing (13) from (5) we obtain

$$\int_{Q_r} |\nabla \mathbf{U}|^2 \, dx \, dt \leq cr^{3+2\alpha} \quad \forall 0 < r \leq R. \tag{18}$$

Next, the Corollary in Appendix A.2 gives

$$\int_{Q_r} (q - q_{B_r})^2 \, dx \, dt \leq c \left\{ \left(\frac{r}{R} \right)^5 \int_{Q_R} (q - q_{B_R})^2 \, dx \, dt + R^{3+2\alpha} \right\}$$

for all $0 < r \leq R$. Thus,

$$\int_{Q_r} (q - q_{B_r})^2 \, dx \, dt \leq cr^{3+2\alpha} \quad \forall 0 < r \leq R. \tag{19}$$

Inserting (18) and (19) into (16) and using once more (13) implies (15). □

4 Proof of the main theorem completed

As above, let $Q_{R_0} = B_{R_0}(x_0) \times]t_0 - R_0^2, t_0[$ satisfy $\overline{Q}_{R_0} \subset Q$. Define $\mathbf{F} := \nabla \mathbf{u} - \mathbf{f}$ a.e. in Q_{R_0} . Let $0 < R \leq \frac{R_0}{2}$. Then

$$- \int_{Q_{2R}} \mathbf{u} \cdot \varphi_t \, dx \, dt + \int_{Q_{2R}} \mathbf{F} : \nabla \varphi \, dx \, dt = 0 \tag{20}$$

for all $\varphi \in C_c^\infty(]t_0 - 4R^2, t_0[; \mathbf{C}_{c,\sigma}^\infty(B_{2R}))$ (cf. (6)). It follows that there exist functions

$$p_0 \in L^2(t_0 - 4R^2, t_0; A^2(B_{2R})), \quad p_h \in C_w(]t_0 - 4R^2, t_0[; B^2(B_{2R}))$$

such that

$$\begin{cases} p_h \in C(]t_0 - 4R^2, t_0[; W^{m,2}(B_{r/2^{m-1}})) \\ \text{for every } 0 < r < 2R \text{ and } m = 1, 2, \dots, \end{cases} \tag{21}$$

$$\begin{cases} - \int_{Q_{2R}} (\mathbf{u} + \nabla p_h) \cdot \boldsymbol{\psi}_t \, dx \, dt + \int_{Q_{2R}} \mathbf{F} : \nabla \boldsymbol{\psi} \, dx \, dt = \int_{Q_{2R}} p_0 \text{div } \boldsymbol{\psi} \, dx \, dt \\ \text{for all } \boldsymbol{\psi} \in C_c^\infty(]t_0 - 4R^2, t_0[; \mathbf{C}_c^\infty(B_{2R})) \end{cases} \tag{22}$$

(see Appendix A.1 and A.3).

Define $\mathbf{U} := \mathbf{u} + \nabla p_h$ a.e. in Q_R . Then $\mathbf{U} \in L^2(t_0 - R^2, t_0; \mathbf{W}_\sigma^{1,2}(B_R))$ and

$$-\int_{Q_R} \mathbf{U} \cdot \boldsymbol{\psi}_t \, dx \, dt + \int_{Q_R} \nabla \mathbf{U} : \nabla \boldsymbol{\psi} \, dx \, dt = \int_{Q_R} p_0 \operatorname{div} \boldsymbol{\psi} \, dx \, dt + \int_{Q_R} \mathbf{f} : \nabla \boldsymbol{\psi} \, dx \, dt$$

for all $\boldsymbol{\psi} \in C_c^\infty(]t_0 - R^2, t_0[; \mathbf{C}_c^\infty(B_R))$. By Prop. 2 (Sect. 3),

$$\int_{Q_r} |\mathbf{U} - \mathbf{U}_{Q_r}|^2 \, dx \, dt \leq r^{5+2\alpha} \quad \forall 0 < r \leq R. \tag{23}$$

Now, fix any domain $\Omega' \subset \Omega$ such that $\overline{\Omega'} \subset \Omega$, and fix $0 < t' < T$. Then (23) holds for all $R < \frac{R_0}{2}$ where $\overline{Q_{R_0}} \subset \overline{\Omega'} \times [t', T]$ (with $c = \text{const}$ independent of R). By a theorem of Da Prato [3] (see also [1]), (23) implies: for every compact set $\mathcal{K} \subset Q' = \Omega' \times]t', T[$ there exists a constant $c = c_{\mathcal{K}}$ such that

$$|\mathbf{U}(x, s) - \mathbf{U}(y, t)| \leq c(|x - y|^\alpha + |s - t|^{\alpha/2}) \quad \forall (x, s), (y, t) \in \mathcal{K}.$$

Finally, take $m = 4$ in (21). Then $\nabla p_h(\cdot, t) \in \mathbf{C}^1(\overline{B_{r/2^3}})$ for all $t \in [t_0 - 4R^2, t_0]$. It follows

$$\mathbf{u} \in C(]t', T[; \mathbf{C}^\alpha(\overline{\Omega'})).$$

Appendix

In what follows, let G be a bounded domain in \mathbb{R}^n ($n \geq 2$).

A.1 An orthogonal decomposition of $L^2(G)$

Define

$$W_0^{2,2}(G) := \text{closure of } C_c^\infty(G) \text{ in } W^{2,2}(G)$$

By integration by parts,

$$\sum_{i,j=1}^n \int_G \frac{\partial^2 u}{\partial x_i \partial x_j} \frac{\partial^2 v}{\partial x_i \partial x_j} \, dx = \int_G (\Delta u) \Delta v \, dx \quad \forall u, v \in W_0^{2,2}(G).$$

It follows that $W_0^{2,2}(G)$ is a Hilbert space with respect to the scalar product

$$(u, v)_\Delta := \int_G (\Delta u) \Delta v \, dx.$$

The following result is well-known.

Theorem *There holds*

$$L^2(G) = A^2(G) \oplus B^2(G) \quad (\text{orthogonal decomposition}),$$

where

$$A^2(G) := \left\{ q_0 \in L^2(G); \quad q_0 = \Delta z, \quad z \in W_0^{2,2}(G) \right\},$$

$$B^2(G) := \left\{ q_h \in L^2(G); \quad \int_G q_h \Delta \varphi \, dx = 0 \quad \forall \varphi \in C_c^\infty(G) \right\}.$$

Thus, for every $q \in L^2(G)$, we have $q = q_0 + q_h$ where $q_0 \in A^2(G)$, $q_h \in B^2(G)$ and $(q_0, q_h)_{L^2} = 0$. By a well-known lemma of Weyl, the function q_h is harmonic in G .

A.2 A Campanato-type inequality

Proposition Let $B_R = B_R(x_0)$ be a ball in \mathbb{R}^n . Let $\mathbf{F} \in [L^2(B_R)]^{n^2}$ and $q \in L^2(B_R)$ satisfy

$$\int_{B_R} \mathbf{F} : \nabla^2 \varphi \, dx = \int_{B_R} q \Delta \varphi \, dx \quad \forall \varphi \in C_c^\infty(B_R).$$

Then, for all $0 < r \leq R$ and all $\mathbf{\Lambda} \in \mathbb{R}^{n^2}$,

$$\int_{B_r} (q - q_{B_r})^2 \, dx \leq c \left\{ \left(\frac{r}{R}\right)^{n+2} \int_{B_R} (q - q_{B_R})^2 \, dx + \|\mathbf{F} - \mathbf{\Lambda}\|_{[L^2(B_R)]^{n^2}}^2 \right\},$$

where the constant c does not depend on r ($B_r = B_r(x_0)$).

Proof Let $q = q_0 + q_h$ denote the decomposition according to A.1. We have

$$\|q_0\|_{L^2(B_R)} = \sup_{\varphi \in C_c^\infty(B_R), \|\Delta \varphi\|_{L^2} \leq 1} \left| \int_{B_R} q_0 \Delta \varphi \, dx \right| \leq c \|\mathbf{F} - \mathbf{\Lambda}\|_{[L^2(B_R)]^{n^2}}.$$

On the other hand, q_h being harmonic in B_R there holds

$$\int_{B_r} (q_h - q_{h,B_r})^2 \, dx \leq c \left(\frac{r}{R}\right)^{n+2} \int_{B_R} (q_h - q_{h,B_R})^2 \, dx \quad \forall 0 < r \leq R.$$

Thus,

$$\begin{aligned} \int_{B_r} (q - q_{B_r})^2 \, dx &\leq 2 \int_{B_r} q_0^2 \, dx + 2 \int_{B_r} (q_h - q_{h,B_r})^2 \, dx \\ &\leq c \left(\|\mathbf{F} - \mathbf{\Lambda}\|_{[L^2(B_R)]^{n^2}}^2 + \left(\frac{r}{R}\right)^{n+2} \int_{B_R} (q_h - q_{h,B_R})^2 \, dx \right) \end{aligned}$$

for all $0 < r \leq R$.

Whence the claim.

Corollary Let $\mathbf{f} \in [L^2(Q_R)]^{n^2}$. Assume $\mathbf{U} \in L^2(t_0 - R^2, t_0; [W_\sigma^{1,2}(B_R)]^n)$ and $q \in L^2(Q_R)$ satisfy

$$\begin{aligned} & - \int_{Q_R} \mathbf{U} \cdot \boldsymbol{\psi}_t \, dx \, dt + \int_{Q_R} \nabla \mathbf{U} : \nabla \boldsymbol{\psi} \, dx \, dt \\ & = \int_{Q_R} q \operatorname{div} \boldsymbol{\psi} \, dx \, dt + \int_{Q_R} \mathbf{f} : \nabla \boldsymbol{\psi} \, dx \, dt \end{aligned}$$

for all $\boldsymbol{\psi} \in C_c^\infty(]t_0 - R^2, t_0[; [C_c^\infty(B_R)]^n)$.

Then, for all $0 < r \leq R$ and all $\mathbf{\Lambda} \in \mathbb{R}^{n^2}$,

$$\int_{Q_r} (q - q_{B_r}(t))^2 \, dx \, dt \leq c \left\{ \left(\frac{r}{R}\right)^{n+2} \int_{Q_R} (q - q_{B_R}(t))^2 \, dx \, dt + \|\mathbf{f} - \mathbf{\Lambda}\|_{L^2(Q_R; \mathbb{R}^{n^2})}^2 \right\}$$

where the constant c does not depend on r ($Q_r = B_r \times]t_0 - r^2, t_0[$).

Proof Let $\phi \in C_c^\infty(B_R)$ and $\eta \in C_c^\infty(]t_0 - R^2, t_0[)$. With test function $\boldsymbol{\psi}(x, t) := (\nabla \phi(x)) \eta(t)$, $(x, t) \in Q_R$, we obtain

$$\begin{aligned} & - \int_{Q_R} \mathbf{U} \cdot \nabla \phi \eta' \, dx \, dt + \int_{Q_R} \nabla \mathbf{U} : \nabla^2 \phi \eta \, dx \, dt \\ & = \int_{Q_R} q \Delta \phi \eta \, dx \, dt + \int_{Q_R} \mathbf{f} : \nabla^2 \phi \eta \, dx \, dt. \end{aligned}$$

Observing that

$$\int_{B_R} \mathbf{U}(x, t) \cdot \nabla \phi(x) \, dx = 0, \quad \int_{B_R} \nabla \mathbf{U}(x, t) : \nabla^2 \phi(x) \, dx = 0 \quad (i = 1, \dots, n)$$

for a.e. $t \in]t_0 - R^2, t_0[$, it follows

$$\int_{Q_R} q \Delta \phi \eta \, dx \, dt + \int_{Q_R} \mathbf{f} : \nabla^2 \phi \eta \, dx \, dt = 0.$$

Hence

$$\int_{B_R} q(x, t) \Delta \phi(x) \, dx + \int_{B_R} \mathbf{f}(x, t) : \nabla^2 \phi(x) \, dx = 0 \quad \text{for a.e. } t \in]t_0 - R^2, t_0[$$

where the null set for which this equation fails, does not depend on ϕ . Applying the Proposition gives

$$\begin{aligned} & \int_{B_r} (q(x, t) - q_{B_r}(t))^2 \, dx \\ & \leq c \left\{ \left(\frac{r}{R}\right)^{n+2} \int_{B_R} (q(x, t) - q_{B_R}(t))^2 \, dx + \|\mathbf{f}(t) - \mathbf{\Lambda}\|_{[L^2(B_R)]^n}^2 \right\} \end{aligned}$$

for all $0 < r \leq R$. Integration over $]t_0 - R^2, t_0[$ completes the proof.

A.3 Existence and decomposition of a pressure

The following result is the L^2 -variant of a more general theorem proved in [13].

Theorem *Let $\mathbf{F} \in L^2(a, b; [L^2(G)]^n)$ ($-\infty < a < b < +\infty$). Let $\mathbf{u} \in C_w([a, b]; [L^2(G)]^n)$ satisfy*

$$\begin{aligned} & \int_G \mathbf{u}(x, t) \cdot \nabla \psi(x) \, dx = 0 \quad \forall t \in [a, b], \quad \forall \psi \in C_c^\infty(G), \\ & - \int_a^b \int_G \mathbf{u} \cdot \boldsymbol{\varphi}_t \, dx \, dt + \int_a^b \int_G \mathbf{F} : \nabla \boldsymbol{\varphi} \, dx \, dt = 0 \quad \forall \boldsymbol{\varphi} \in C_c^\infty(]a, b[; \mathbf{C}_{c,\sigma}^\infty(G)). \end{aligned}$$

Then, there exist

$$p_0 \in L^2(a, b; A^2(G)), \quad p_h \in C_w([a, b]; B^2(G))$$

such that: for any given (fixed) domain $G' \subset \overline{G'} \subset G$ and any given (fixed) $m \in \mathbb{N}$ there holds

$$\begin{aligned} & p_h \in C([a, b]; W^{m,2}(G')), \quad \|p_h\|_{C([a,b]; W^{m,2}(G'))} \leq c \|p_h\|_{L^\infty(a,b; L^2(G))}, \\ & - \int_a^b \int_G (\mathbf{u} + \nabla p_h) \cdot \boldsymbol{\psi}_t \, dx \, dt + \int_a^b \int_G \mathbf{F} : \nabla \boldsymbol{\psi} \, dx \, dt \\ & = \int_G \mathbf{u}(x, a) \cdot \boldsymbol{\psi}(x, a) \, dx + \int_a^b \int_G p_0 \operatorname{div} \boldsymbol{\psi} \, dx \, dt \end{aligned}$$

for all $\boldsymbol{\psi} \in C_c^\infty([a, b]; [C_c^\infty(G)]^n)$.

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