The equations of non-homogeneous asymmetric fluids: an iterative approach

Carlos Conca¹, Raúl Gormaz^{2,*,†}, Elva E. Ortega-Torres³ and Marko A. Rojas-Medar⁴

¹Departamento de Ingeniería Matemática, and Centro de Modelamiento Matemático,

UMR 2071 CNRS-UChile, Universidad de Chile, Casilla 170/3 - Correo 3, Santiago, Chile

²Departamento de Ingeniería Matemática, Facultad de Ciencias Físicas y Matemáticas, Universidad de Chile, Casilla 170/3 - Correo 3, Santiago, Chile

³Departamento de Matemática, Universidad de Antofagasta, Casilla 170, Antofagasta, Chile ⁴Departamento de Matemática Aplicada, IMECC-UNICAMP, C.P. 6065, 13081-970, Campinas-SP, Brazil

Communicated by W. Wendland

SUMMARY

We study the existence and uniqueness of strong solutions for the equations of non-homogeneous asymmetric fluids. We use an iterative approach and we prove that the approximate solutions constructed by this method converge to the strong solution of these equations. We also give bounds for the rate of convergence. Copyright © 2002 John Wiley & Sons, Ltd.

KEY WORDS: asymmetric fluid; Galerkin method; strong solutions

1. INTRODUCTION

Asymmetric fluid models a particular class of fluids where microstructure is relevant. These fluids are important in application and interesting in themselves. For example polymeric suspensions, liquid cristals or animal blood can be represented as a viscous medium with individuals particles of different shapes suspended in it. The general model for this kind of fluids can be of great complexity [7]. However, in the particular case of a viscous fluid with rigid spherical particles suspended that may rotate independently of the rotation and movement of the fluid give rise to the asymmetric fluids, also called micropolar fluids, as has been established by A.C. Eringen [6]. Mathematically, this is a significant and a simple generalization of the classical Navier–Stokes model.

Contract/grant sponsor: FONDAP

Contract/grant sponsor: CNPQ-Brazil; Contract/grant number: 300116/93-41(RN)

Copyright © 2002 John Wiley & Sons, Ltd.

^{*}Correspondence to: Raúl Gormaz, Departamento de Ingeniería Matemática, Facultad de Ciencias Físicas y Matemáticas, Universidad de Chile, Casilla 170/3 - Correo 3, Santiago, Chile †E-mail: rgormaz@dim.uchile.cl

Contract/grant sponsor: Fondecyt; Contract/grant number: 1000572

Contract/grant sponsor: FAPESP-Brazil; Contract/grant number: 01/07557-3

In this paper, we study the existence and uniqueness of strong solutions for the equations of a non-homogeneous viscous incompressible asymmetric fluid. These equations are considered in a bounded domain $\Omega \subset \mathbb{R}^3$, with boundary Γ , in a time interval [0, T]. Let $u(x, t) \in \mathbb{R}^3$, $w(x, t) \in \mathbb{R}^3$, $\rho(x, t) \in \mathbb{R}$ and $p(x, t) \in \mathbb{R}$, denote respectively, the velocity, angular velocity of internal rotation, density and pressure at a point $x \in \Omega$ and at time $t \in [0, T]$. Then, the governing equations are given by

$$\rho \frac{\partial u}{\partial t} + \rho(u \cdot \nabla)u - (\mu + \mu_{\rm r})\Delta u + \nabla p = 2\mu_{\rm r} \operatorname{rot} w + \rho f$$

div $u = 0$
$$\rho \frac{\partial w}{\partial t} + \rho(u \cdot \nabla)w - (c_{\rm a} + c_{\rm d})\Delta w - (c_{\rm 0} + c_{\rm d} - c_{\rm a})\nabla \operatorname{div} w + 4\mu_{\rm r} w = 2\mu_{\rm r} \operatorname{rot} u + \rho g$$

$$\frac{\partial \rho}{\partial t} + (u \cdot \nabla)\rho = 0$$
(1)

in $Q_T := \Omega \times (0, T)$, with the following boundary and initial conditions

$$u(x,t) = 0, \ w(x,t) = 0 \text{ on } \Gamma \times (0,T)$$

$$u(x,0) = u_0(x), \ w(x,0) = w_0(x) \text{ in } \Omega$$

$$\rho(x,0) = \rho_0(x) \text{ in } \Omega$$
(2)

Here, f(x,t) and g(x,t) are respectively, the densities of the linear and angular momentum. The conditions on u_0, w_0 and ρ_0 are given in Section 2. The positive constants $\mu, \mu_r, c_0, c_a, c_d$ characterize the isotropic properties of the fluid; μ is the usual Newtonian viscosity; μ_r, c_0, c_a, c_d are the new positive viscosities related to the asymmetry of the stress tensor resulting from the presence of the field of internal rotation w; these constants satisfy $c_0 + c_d > c_a$. In this paper, ∇ , Δ , div and rot denote, the gradient, Laplacian, divergence and rotational operators respectively (we also denote $\partial u/\partial t$ by u_t); the *i*th component of $(u \cdot \nabla)v$ in the Cartesian co-ordinates is given by $[(u \cdot \nabla)v]_i = \sum_{j=1}^3 u_j(\partial v_i/\partial x_j)$. For the derivation of equations (1)–(2), and for its physical interpretations, see Refer-

For the derivation of equations (1)–(2), and for its physical interpretations, see References [1,2] and the recent book by Lukaszewicz [3]. We observe that this model of fluids includes the classical Navier–Stokes equations as a particular case, which has been thoroughly studied by several authors (see, for instance, the classical books of Ladyzhenskaya [7], Lions [5] and Temam [6] and the references therein).

It also includes the reduced model of the non-homogeneous Navier–Stokes equations, which has been less studied than the previous case (see, for instance, References [7–13]).

Concerning the generalized model of an asymmetric fluid as considered in this paper, Lukaszewicz [14] established the existence of local weak solutions for (1)-(2) using linearization and a fixed point theorem. In the same paper, Lukaszewicz mentioned the possibility of proving the existence of strong solutions (under the hypothesis that the initial density is separated from zero) by the techniques used in References [15,16] (linearization and fixed point theorems, under the assumption of constant density).

The first result on the existence and uniqueness of strong solution (local and global) for problem (1)-(2) was proved by Boldrini and Rojas-Medar [17] using the spectral semi-Galerkin method and compactness arguments. The rate of convergence of this method is also established in Reference [17].

In this paper, we use another approach to establish the existence and uniqueness of a strong solution. We use here an iterative process, by considering a sequence of linear problems. For each one of these problems it is easy to show the existence and uniqueness of a strong solution (for instance, by using the spectral semi-Galerkin method as in Reference [17]). Then, we obtain *a priori* estimates for the sequence generated by the iterative process. Also we show that the sequence is a Cauchy sequence in an appropriate Banach space, and consequently, we obtain the strong convergence. From these convergences, the existence of a strong solution for the original non-linear problem (1)-(2) is easily obtained. The uniqueness of the solution is also proved. Further, we obtain bounds for the rate of convergence.

We hope that the technique developed here can be adapted to the full discretization case. This question is presently under investigation.

This paper is organized as follows: in Section 2, we state some well-known results that will be used in the rest of the paper; and also describe the approximation method and state the result of existence and uniqueness of a strong solution and the bounds for the rate of convergence. In Section 3, we derive a priori estimates for the linearized systems. In Section 4, we establish that the solutions of the sequence of linearized problems is a Cauchy sequence and we prove our main result. Section 5 provides an existence and uniqueness result of the pressure.

Finally, as it is usual in this context, in order to simplify the notation we will denote by $C, C_{\Omega}, C_1, \ldots, M, M_1, \ldots$ generic positive constants depending only on the domain and the fixed data of the problem.

2. PRELIMINARIES

Let Ω be a bounded domain in \mathbb{R}^3 with a smooth boundary Γ , T > 0 be an arbitrary real number. The functions going to be considered in this paper are either \mathbb{R} or \mathbb{R}^3 -valued, and sometimes we will not distinguish between them in our notation. This will be clear from the context itself. We will consider the usual Sobolev spaces

$$W^{m,q}(D) = \{ f \in L^q(\Omega) \mid \|\partial^{\alpha} f\|_{L^q(D)} < \infty, \ |\alpha| \leq m \}$$

for $m \in \mathbb{N}$, $1 \leq p < \infty$, $D = \Omega$ or $D = Q_T$, with the usual norm. When q = 2 we denote $H^m(D) = W^{m,2}(D)$ and $H_0^m(D) =$ closure of $\mathcal{D}(D)$ in $H^m(D)$. We put

$$\mathscr{V}(\Omega) = \{ v \in \mathscr{D}(\Omega)^3 | \operatorname{div} v = 0 \text{ in } \Omega \}$$
$$H = \operatorname{closure of} \mathscr{V}(\Omega) \text{ in } L^2(\Omega)^3$$
$$V = \operatorname{closure of} \mathscr{V}(\Omega) \text{ in } H^1(\Omega)^3$$

It is well-known that

$$V = \{ v \in H_0^1(\Omega) \mid \text{div } v = 0 \text{ in } \Omega \}$$

We denote by V^* the dual space of V and by H^{-1} the dual space of $H_0^1(\Omega)$. We recall the Helmholtz decomposition of vector fields $L^2(\Omega) = H \oplus G$, where $G = \{\phi | \phi = \nabla p, p \in H^1(\Omega)\}$.

Throughout this paper P denotes the orthogonal projection from $L^2(\Omega)$ onto H. Then, the operator $A: D(A) \hookrightarrow H \to H$ given by $A = -P\Delta$ with domain $D(A) = V \cap H^2(\Omega)$ is called the Stokes operator. It is well known that A is a positive definite, self-adjoint operator and is characterized by the relation

$$(Aw, v) = (\nabla w, \nabla v), \quad \forall w \in D(A), v \in V$$

Copyright © 2002 John Wiley & Sons, Ltd.

C. CONCA ET AL.

If Ω is of class $\mathscr{C}^{1,1}$, then the norms $||u||_{H^2}$ and ||Au|| are equivalent in D(A) (see Reference [18]). We assume the other known properties of A, as given in References [4,11,6]. The same remark is also valid for the Laplacian operator $B = -\Delta$ with homogeneous Dirichlet boundary conditions in the domain $D(B) = H_0^1(\Omega) \cap H^2(\Omega)$.

Applying the orthogonal projection P to problem (1)-(2), we can rewrite it as follows: Find u, w, ρ in suitable spaces (which will be defined later on), satisfying

$$P(\rho u_t) + (\mu + \mu_r)Au + P(\rho u \cdot \nabla u) = 2\mu_r P(\operatorname{rot} w) + P(\rho f)$$
(3)

$$\rho w_t + (c_a + c_d) B w + \rho u \cdot \nabla w - (c_0 + c_d - c_a) \nabla \operatorname{div} w + 4\mu_r w = 2\mu_r \operatorname{rot} u + \rho g \qquad (4)$$

$$\rho_t + u \cdot \nabla \rho = 0 \tag{5}$$

$$u(x,0) = u_0(x), \ w(x,0) = w_0(x), \ \rho(x,0) = \rho_0(x) \text{ in } \Omega$$
(6)

We consider the following iterative process for the approximate solution of problem (3)–(6). Setting:

$$u^{1}(t) = e^{-t(\mu+\mu_{r})A}u_{0}, \quad w^{1}(t) = e^{-t(c_{a}+c_{d})B}w_{0}, \quad \rho^{1}(x,t) = \rho_{0}(x)$$

where $e^{-t(\mu+\mu_r)A}$ and $e^{-t(c_a+c_d)B}$ are the semigroups generated by the Stokes and Laplace operators, respectively. And for given u^n, w^n and ρ^n , we define u^{n+1}, w^{n+1} and ρ^{n+1} as the unique solution of the following system of linear equations:

$$P(\rho^{n}u_{t}^{n+1}) + (\mu + \mu_{r})Au^{n+1} + P(\rho^{n}u^{n} \cdot \nabla u^{n+1}) = 2\mu_{r}P(\operatorname{rot} w^{n}) + P(\rho^{n}f)$$
(7)

$$\rho^{n} w_{t}^{n+1} + (c_{a} + c_{d}) B w^{n+1} + \rho^{n} u^{n} \cdot \nabla w^{n+1} - (c_{o} + c_{d} - c_{a}) \nabla \operatorname{div} w^{n+1} + 4 \mu_{r} w^{n+1}$$

$$= 2 \mu_{r} \operatorname{rot} u^{n} + \rho^{n} g$$
(8)

$$\rho_t^{n+1} + u^{n+1} \cdot \nabla \rho^{n+1} = 0 \tag{9}$$

$$u^{n+1}(x,0) = u_0(x), \quad w^{n+1}(x,0) = w_0(x), \quad \rho^{n+1}(x,0) = \rho_0(x) \quad \text{in } \Omega$$
 (10)

Concerning the initial density ρ_0 , we assume that it is a continuously differentiable function $(\rho_0 \in \mathscr{C}^1)$, and that there exist α, β such that

$$0 < \alpha \leq \rho_0(x) \leq \beta \quad \forall x \in \bar{\Omega}$$

In this paper, the external fields f and g are assumed to be $L^2(Q_T)$ functions, small enough with respect to the viscosities coefficients of the model μ, μ_r, c_a and c_d . More precisely, f and g are assumed to satisfy

$$(\|f\|_{L^{2}(Q_{T})}^{2} + \|g\|_{L^{2}(Q_{T})}^{2}) \left(\frac{\beta}{\mu + \mu_{r}}\right)^{3} \left[\frac{1}{2} + \left(\frac{4}{\lambda} + \frac{1}{4}\right) \frac{\mu_{r}}{c_{a} + c_{d}} e^{CT}\right] \leq \frac{\lambda^{1/4} \Phi}{160C_{\Omega}^{2}}$$
(11)

where $\Phi = \min\{\alpha/4\beta, \alpha^5/\beta^5\}$, $C = \max\{8\mu_r^2/\alpha(\mu + \mu_r), 4\mu_r^2/\alpha(c_a + c_d)\}$ and λ is the smallest eigenvalue of the Laplace operator $B = -\Delta$ in Ω with homogeneous Dirichlet boundary condition.

Copyright © 2002 John Wiley & Sons, Ltd.

Notice that this hypothesis is fulfilled either if f and g are small enough with respect to the viscosities μ and μ_r , or if the viscosities are sufficiently large with respect to the data f and g.

In Reference [17], the authors used the Galerkin method to solve this linear system and showed that the solutions (u^n, w^n, ρ^n) enjoy the following conditions concerning their regularity:

$$u^n \in L^{\infty}(0,T;V) \tag{12}$$

$$u_t^n \in L^2(0,T;H) \tag{13}$$

$$Au^n \in L^2(0,T;L^2(\Omega)) \tag{14}$$

$$w^n \in L^{\infty}(0, T; H^1_0(\Omega)) \tag{15}$$

$$w_t^n \in L^2(0, T; L^2(\Omega)) \tag{16}$$

$$Bw^n \in L^2(0, T; L^2(\Omega))$$
 (17)

We are going to prove on the one hand that these sequences are uniformly bounded in the corresponding spaces. On the other hand, applying the method of characteristics to the continuity equation (9), it follows immediately that whenever ρ^n exists, it satisfies $0 < \alpha \le \rho^n \le \beta$. In particular, we have that

$$\{\rho^n\}$$
 is uniformly bounded in $L^{\infty}(0,T;L^{\infty}(\Omega))$ (18)

Furthermore, the hypotheses on the density ρ^n make it possible to apply the Ladyzhenskaya-Solonnikov's results [20, see Lemma 1.3, p. 705]. In our case, we obtain that $\nabla \rho^n$ and ρ_t^n are also uniformly bounded in $L^{\infty}(0,T;L^{\infty}(\Omega))$ as $n \to \infty$.

From now onwards we consider without loss of generality, $u_0(x) = 0$ and $w_0(x) = 0$ (the general case can be treated by introducing an appropriate lifting of the initial conditions). Let us first present the following results obtained for the approximate solutions. In this case, it is clear that the first iterate is $(u^1, w^1, \rho^1) = (0, 0, \rho_0)$.

Lemma 2.1

If $f, g \in L^2(0, T; L^2(\Omega))$ and satisfy the conditions as given in (11), then the unique solution (u^n, w^n, ρ^n) of problem (7)–(10) are uniformly bounded in the respective spaces as given in (12)–(17).

Lemma 2.2

If the hypotheses of Lemma 2.1 are verified and assuming that $f, g \in L^2(0, T; H^1(\Omega))$ and $f_t, g_t \in L^2(0, T; L^2(\Omega))$, then the solution (u^n, w^n, ρ^n) of problem (7)–(10) satisfies the following estimates uniformly in n:

$$\sup_{t} (\|u_{t}^{n}(t)\|^{2} + \|w_{t}^{n}(t)\|^{2}) \leq C$$
$$\int_{0}^{t} (\|\nabla u_{t}^{n}(\tau)\|^{2} + \|\nabla w_{t}^{n}(\tau)\|^{2}) d\tau \leq C,$$
$$\sup_{t} (\|Au^{n}(t)\|^{2} + \|Bw^{n}(t)\|^{2}) \leq C$$

Copyright © 2002 John Wiley & Sons, Ltd.

$$\int_{0}^{t} (\|\nabla u^{n}(\tau)\|_{L^{\infty}}^{2} + \|\nabla w^{n}(\tau)\|_{L^{\infty}}^{2}) d\tau \leq C$$

$$\sup_{t} \sigma(t)(\|\nabla u^{n}_{t}(t)\|^{2} + \|\nabla w^{n}_{t}(t)\|^{2}) \leq C$$

$$\int_{0}^{t} \sigma(\tau)(\|u^{n}_{tt}(\tau)\|^{2} + \|w^{n}_{tt}(\tau)\|^{2}) d\tau \leq C$$

$$\int_{0}^{t} \sigma(\tau)(\|Au^{n}_{t}(\tau)\|^{2} + \|Bw^{n}_{t}(\tau)\|^{2}) d\tau \leq C$$

for all $t \in [0, T]$, where C > 0 is a constant independent of n and $\sigma(t) = \min\{1, t\}$.

Theorem 2.3

Let the conditions of Lemmas 2.1 and 2.2 be satisfied. Then the approximate solutions (u^n, w^n, ρ^n) converge to the limiting element (u, w, ρ) in the following senses:

$$\begin{split} u^{n} &\rightarrow u \quad \text{strongly in } L^{\infty}(0,T;V) \cap L^{2}(0,T;V \cap H^{2}(\Omega)) \\ w^{n} &\rightarrow w \quad \text{strongly in } L^{\infty}(0,T;H_{0}^{1}(\Omega)) \cap L^{2}(0,T;H_{0}^{1}(\Omega) \cap H^{2}(\Omega)) \\ u^{n}_{t} &\rightarrow u_{t} \quad \text{strongly in } L^{2}(0,T;H) \\ w^{n}_{t} &\rightarrow w_{t} \quad \text{strongly in } L^{2}(0,T;L^{2}(\Omega)) \\ u^{n}_{t} &\rightarrow u_{t} \quad \text{weakly in } L^{2}(0,T;V) \cap L^{2}(\varepsilon,T;V \cap H^{2}(\Omega)), \quad \forall \varepsilon > 0 \\ u^{n}_{tt} &\rightarrow u_{tt} \quad \text{weakly in } L^{2}(\varepsilon,T;H), \quad \forall \varepsilon > 0 \\ w^{n}_{t} &\rightarrow w_{t} \quad \text{weakly in } L^{2}(0,T;H_{0}^{1}(\Omega)) \cap L^{2}(\varepsilon,T;H_{0}^{1}(\Omega) \cap H^{2}(\Omega)), \quad \forall \varepsilon > 0 \\ w^{n}_{tt} &\rightarrow w_{tt} \quad \text{weakly in } L^{2}(\varepsilon,T;L^{2}(\Omega)), \quad \forall \varepsilon > 0 \end{split}$$

The limiting element (u, w, ρ) is the unique solution of problem (3)–(6) and

$$\begin{split} \sup_{t} \{ \|\nabla u^{n}(t) - \nabla u(t)\|^{2} + \|\nabla w^{n}(t) - \nabla w(t)\|^{2} \} &\leq M \frac{(M_{1}T)^{n-1}}{(n-1)!} \\ \int_{0}^{t} (\|u^{n}_{t}(\tau) - u_{t}(\tau)\|^{2} + \|w^{n}_{t}(\tau) - w_{t}(\tau)\|^{2}) \, \mathrm{d}\tau &\leq M \frac{(M_{1}T)^{n-1}}{(n-1)!} \\ \int_{0}^{t} (\|Au^{n}(\tau) - Au(\tau)\|^{2} + \|Bw^{n}(\tau) - Bw(\tau)\|^{2}) \, \mathrm{d}\tau &\leq M \frac{(M_{1}T)^{n-1}}{(n-1)!} \\ \sup_{t} \|\rho^{n}(t) - \rho(t)\|^{2}_{L^{\infty}} &\leq M \frac{(M_{1}T)^{n-1}}{(n-1)!} \\ \sup_{t} \sigma(t)(\|u^{n}_{t}(t) - u_{t}(t)\|^{2} + \|w^{n}_{t}(t) - w_{t}(t)\|^{2}) &\leq M \frac{(M_{1}T)^{n-2}}{(n-2)!} \end{split}$$

Math. Meth. Appl. Sci. 2002; 25:1251-1280

Copyright © 2002 John Wiley & Sons, Ltd.

$$\begin{split} \int_{0}^{t} \sigma(\tau) (\|\nabla u_{t}^{n}(\tau) - \nabla u_{t}(\tau)\|^{2} + \|\nabla w_{t}^{n}(\tau) - \nabla w_{t}(\tau)\|^{2}) \, \mathrm{d}\tau &\leq M \, \frac{(M_{1}T)^{n-2}}{(n-2)!} \\ \sup_{t} \sigma(t) (\|Au^{n}(t) - Au(t)\|^{2} + \|Bw^{n}(t) - Bw(t)\|^{2}) &\leq M \, \frac{(M_{1}T)^{n-2}}{(n-2)!} \\ \sup_{t} \sigma(t) (\|u^{n}(t) - u(t)\|^{2}_{L^{\infty}} + \|w^{n}(t) - w(t)\|^{2}_{L^{\infty}}) &\leq M \, \frac{(M_{1}T)^{n-2}}{(n-2)!} \\ \int_{0}^{t} \sigma(\tau) (\|\nabla u^{n}(\tau) - \nabla u(\tau)\|^{2}_{L^{\infty}} + \|\nabla w^{n}(\tau) - \nabla w(\tau)\|^{2}_{L^{\infty}}) \, \mathrm{d}\tau &\leq M \, \frac{(M_{1}T)^{n-2}}{(n-2)!} \end{split}$$

Moreover,

$$u \in \mathscr{C}^{1}([0,T];H) \cap \mathscr{C}([0,T];D(A))$$
$$w \in \mathscr{C}^{1}([0,T];L^{2}(\Omega)) \cap \mathscr{C}([0,T];D(B))$$
$$\rho \in \mathscr{C}^{1}(Q_{T})$$

3. A PRIORI ESTIMATES

In this section, we prove uniform *a priori* estimates in *n* for the approximate solutions.

3.1. Proof of Lemma 2.1

3.1.1. Uniform estimates for u^n and w^n in $L^2(0,T;V)$. From (9), we have $(\rho_t^n v, v) = -(\operatorname{div}(\rho^n u^n)v, v) = 2(\rho^n u^n \cdot \nabla v, v)$ and consequently

$$\frac{1}{2} \frac{\mathrm{d}}{\mathrm{d}t} \|\sqrt{\rho^n} v\|^2 = \frac{1}{2} (\rho_t^n v, v) + (\rho^n v_t, v) = (\rho^n u^n \cdot \nabla v, v) + (\rho^n v_t, v), \ \forall v \in H_0^1, \ v_t \in L^2(\Omega)$$

With this identity in mind, multiply (7) by u^{n+1} and (8) by w^{n+1} , to obtain, respectively:

$$\frac{1}{2} \frac{d}{dt} \|\sqrt{\rho^{n}} u^{n+1}\|^{2} + (\mu + \mu_{r}) \|\nabla u^{n+1}\|^{2} = 2\mu_{r}(\operatorname{rot} w^{n}, u^{n+1}) + (\rho^{n} f, u^{n+1})$$
(19)

$$\frac{1}{2} \frac{d}{dt} \|\sqrt{\rho^{n}} w^{n+1}\|^{2} + (c_{a} + c_{d}) \|\nabla w^{n+1}\|^{2} + (c_{0} + c_{d} - c_{a}) \|\operatorname{div} w^{n+1}\|^{2} + 4\mu_{r} \|w^{n+1}\|^{2}$$
$$= 2\mu_{r}(\operatorname{rot} u^{n}, w^{n+1}) + (\rho^{n} g, w^{n+1})$$
(20)

We recall that for $u \in H_0^1(\Omega)$, we have

$$\|\operatorname{rot} u\| \leq \|\nabla u\|, \quad \|u\|_{L^4} \leq 2^{1/2} \|u\|^{1/4} \|\nabla u\|^{3/4} \quad \text{and} \quad \|u\|^2 \leq \lambda^{-1} \|\nabla u\|^2$$
 (21)

where λ is the smallest eigenvalue of the Laplace operator $B = -\Delta$ (see, for instance, Reference [4]).

Copyright © 2002 John Wiley & Sons, Ltd.

C. CONCA ET AL.

By Hölder and Young inequalities, and (21), we get from (19) and (20) the following differential inequalities

$$\begin{split} &\frac{\mathrm{d}}{\mathrm{d}t} \|\sqrt{\rho^{n}} u^{n+1}\|^{2} + (\mu + \mu_{\mathrm{r}}) \|\nabla u^{n+1}\|^{2} \leq \frac{8\mu_{\mathrm{r}}^{2}}{\mu + \mu_{\mathrm{r}}} \|w^{n}\|^{2} + \frac{2\beta^{2}\lambda^{-1}}{\mu + \mu_{\mathrm{r}}} \|f\|^{2} \\ &\frac{\mathrm{d}}{\mathrm{d}t} \|\sqrt{\rho^{n}} w^{n+1}\|^{2} + (c_{\mathrm{a}} + c_{\mathrm{d}}) \|\nabla w^{n+1}\|^{2} + 2(c_{0} + c_{\mathrm{d}} - c_{\mathrm{a}}) \|\mathrm{div} \, w^{n+1}\|^{2} \\ &\leq \frac{4\mu_{\mathrm{r}}^{2}}{c_{\mathrm{a}} + c_{\mathrm{d}}} \|u^{n}\|^{2} + \frac{\beta^{2}}{8\mu_{\mathrm{r}}} \|g\|^{2} \end{split}$$

Adding both inequalities and integrating both sides from 0 to t, we get the following integral inequality (recall that $u_0 = w_0 = 0$):

$$\begin{aligned} \alpha(\|u^{n+1}(t)\|^2 + \|w^{n+1}(t)\|^2) + (\mu + \mu_r) \int_0^t \|\nabla u^{n+1}(\tau)\|^2 \, \mathrm{d}\tau \\ + (c_a + c_d) \int_0^t \|\nabla w^{n+1}(\tau)\|^2 \, \mathrm{d}\tau + 2(c_0 + c_d - c_a) \int_0^t \|\mathrm{div} \, w^{n+1}(\tau)\|^2 \, \mathrm{d}\tau \\ \leqslant \frac{8\mu_r^2}{\mu + \mu_r} \int_0^t \|w^n(\tau)\|^2 \, \mathrm{d}\tau + \frac{4\mu_r^2}{c_a + c_d} \int_0^t \|u^n(\tau)\|^2 \, \mathrm{d}\tau + \frac{2\beta^2 \, \lambda^{-1}}{\mu + \mu_r} \|f\|_{L^2(\mathcal{Q}_T)}^2 + \frac{\beta^2}{8\mu_r} \|g\|_{L^2(\mathcal{Q}_T)}^2 \end{aligned}$$

Then, there exist constants M and C, choose for example

$$C = \max\left\{\frac{8\mu_{\rm r}^2}{\alpha(\mu+\mu_{\rm r})}, \frac{4\mu_{\rm r}^2}{\alpha(c_{\rm a}+c_{\rm d})}\right\} \text{ and } M = \frac{2\beta^2\lambda^{-1}}{\alpha(\mu+\mu_{\rm r})}\|f\|_{L^2(Q_T)}^2 + \frac{\beta^2}{8\alpha\mu_{\rm r}}\|g\|_{L^2(Q_T)}^2$$

such that

$$\|u^{n+1}(t)\|^{2} + \|w^{n+1}(t)\|^{2} + \frac{\mu + \mu_{r}}{\alpha} \int_{0}^{t} \|\nabla u^{n+1}(\tau)\|^{2} d\tau + \frac{c_{a} + c_{d}}{\alpha} \int_{0}^{t} \|\nabla w^{n+1}(\tau)\|^{2} d\tau$$

$$\leq C \int_{0}^{t} (\|u^{n}(\tau)\|^{2} + \|w^{n}(\tau)\|^{2}) d\tau + M$$
(22)

Thus, setting $\varphi_n(t) = ||u^n(t)||^2 + ||w^n(t)||^2$, the last inequality implies

$$\varphi_{n+1}(t) \leq M + C \int_0^t \varphi_n(\tau) \,\mathrm{d}\tau$$

Observing that $\varphi_1(t) = 0$, a straightforward induction argument shows that, for all *n*,

$$\varphi_n(t) \leq M \sum_{k=0}^{n-1} \frac{(Ct)^k}{k!} \leq M \exp(Ct)$$

Therefore, we conclude that for all n, we have

$$\sup_{t \in [0,T]} (\|u^{n}(t)\|^{2} + \|w^{n}(t)\|^{2}) \leq \sup_{t \in [0,T]} M \exp(Ct) = M \exp(CT) \equiv M_{1}$$
(23)

Copyright © 2002 John Wiley & Sons, Ltd.

Notice that M_1 does not depend on *n*. Combining (22) and (23), we get

$$\|u^{n+1}\|_{L^{2}(0,T;V)}^{2} \leqslant \frac{\alpha M_{1}}{\mu + \mu_{r}} \quad \text{and} \quad \|w^{n+1}\|_{L^{2}(0,T;H_{0}^{1}(\Omega))}^{2} \leqslant \frac{\alpha M_{1}}{c_{a} + c_{d}}$$
(24)

where the bounds are independent of n.

3.1.2. Uniform estimates for u^n and w^n in $L^{\infty}(0,T;V)$. Multiplying (7) by $\delta A u^{n+1}$, and then by u_t^{n+1} and integrating in Ω , we obtain respectively

$$\delta(\mu + \mu_{\rm r}) \|Au^{n+1}\|^2 = -\delta(\rho^n u_t^{n+1}, Au^{n+1}) + 2\mu_{\rm r}\delta(\operatorname{rot} w^n, Au^{n+1}) + \delta(\rho^n f, Au^{n+1}) - \delta(\rho^n u^n, \nabla u^{n+1}, Au^{n+1})$$
(25)

and

$$\|\sqrt{\rho^{n}}u_{t}^{n+1}\|^{2} + \frac{\mu + \mu_{r}}{2} \frac{d}{dt} \|\nabla u^{n+1}\|^{2} = 2\mu_{r}(\operatorname{rot} w^{n}, u_{t}^{n+1}) + (\rho^{n}f, u_{t}^{n+1}) - (\rho^{n}u^{n} \cdot \nabla u^{n+1}, u_{t}^{n+1})$$
(26)

Then, using $\alpha \leq \rho^n \leq \beta$, we get

$$\alpha \|u_{t}^{n+1}\|^{2} + \frac{\mu + \mu_{r}}{2} \frac{d}{dt} \|\nabla u^{n+1}\|^{2} + \delta(\mu + \mu_{r}) \|Au^{n+1}\|^{2}$$

$$\leq |\delta(\rho^{n}u_{t}^{n+1}, Au^{n+1})| + |2\mu_{r}\delta(\operatorname{rot} w^{n}, Au^{n+1})| + |2\mu_{r}(\operatorname{rot} w^{n}, u_{t}^{n+1})| + |(\rho^{n}f, u_{t}^{n+1})|$$

$$+ |\delta(\rho^{n}f, Au^{n+1})| + |\delta(\rho^{n}u^{n} \cdot \nabla u^{n+1}, Au^{n+1})| + |(\rho^{n}u^{n} \cdot \nabla u^{n+1}, u_{t}^{n+1})|$$

$$(27)$$

Now, using Hölder and Young inequalities, and (21), we get

$$\begin{aligned} |\delta(\rho^{n}u^{n} \cdot \nabla u^{n+1}, Au^{n+1})| &\leq \delta\beta ||u^{n}||_{L^{4}} ||\nabla u^{n+1}||_{L^{4}} ||Au^{n+1}|| \\ &\leq \delta\beta\sqrt{2} ||u^{n}||^{1/4} ||\nabla u^{n}||^{3/4} ||\nabla u^{n+1}||_{L^{4}} ||Au^{n+1}|| \\ &\leq \delta\beta\sqrt{2} \lambda^{-1/8} ||\nabla u^{n}|| ||\nabla u^{n+1}||_{L^{4}} ||Au^{n+1}|| \end{aligned}$$
(28)

Since $H^2(\Omega) \hookrightarrow W^{1,4}(\Omega)$, for $u \in D(A)$, we have

$$\|\nabla u\|_{L^4} \leq \|u\|_{W^{1,4}} \leq C_{\Omega} \|u\|_{H^2} \leq C_{\Omega} \|Au\|$$
(29)

where C_{Ω} is a positive constant, independent of *u*. Thus, from (28) and (29), we obtain

$$|\delta(\rho^{n}u^{n} \cdot \nabla u^{n+1}, Au^{n+1})| \leq \delta\beta\sqrt{2}\,\lambda^{-1/8}C_{\Omega} \|\nabla u^{n}\| \|Au^{n+1}\|^{2}$$
(30)

Copyright © 2002 John Wiley & Sons, Ltd.

Math. Meth. Appl. Sci. 2002; 25:1251-1280

Similarly,

$$\begin{aligned} |(\rho^{n}u^{n} \cdot \nabla u^{n+1}, u_{t}^{n+1})| &\leq \beta ||u^{n}||_{L^{4}} ||\nabla u^{n+1}||_{L^{4}} ||u_{t}^{n+1}|| \\ &\leq \sqrt{2}\beta\lambda^{-1/8}C_{\Omega} ||\nabla u^{n}|| \left(\delta ||Au^{n+1}||^{2} + \frac{||u_{t}^{n+1}||^{2}}{4\delta}\right) \end{aligned}$$
(31)

Using the above estimates for the last two terms and the classical estimates for the remaining terms in (27), we obtain

$$\begin{aligned} (\mu + \mu_{\rm r}) \frac{\mathrm{d}}{\mathrm{d}t} \|\nabla u^{n+1}\|^2 + 2\left(\alpha - 3\eta - \frac{\beta 2^{1/2} \lambda^{-1/8} C_{\Omega}}{4\delta} \|\nabla u^n\|\right) \|u_t^{n+1}\|^2 \\ + 2\delta\left((\mu + \mu_{\rm r}) - \frac{3\delta\beta^2}{4\eta} - \beta 2^{3/2} \lambda^{-1/8} C_{\Omega} \|\nabla u^n\|\right) \|Au^{n+1}\|^2 \\ \leqslant \left(\frac{8\mu_{\rm r}^2 \eta}{\beta^2} + \frac{2\mu_{\rm r}^2}{\eta}\right) \|\nabla w^n\|^2 + \left(2\eta + \frac{\beta^2}{2\eta}\right) \|f\|^2 \end{aligned}$$

where η is any positive real number. Integrating the above inequality in [0, t] we have

$$\begin{split} &(\mu+\mu_{\rm r})\|\nabla u^{n+1}(t)\|^{2}+2\int_{0}^{t}\left(\alpha-3\eta-\frac{\beta2^{1/2}\lambda^{-1/8}C_{\Omega}}{4\delta}\|\nabla u^{n}(\tau)\|\right)\|u^{n+1}_{t}(\tau)\|^{2}\,\mathrm{d}\tau\\ &+2\delta\int_{0}^{t}\left((\mu+\mu_{\rm r})-\frac{3\delta\beta^{2}}{4\eta}-\beta2^{3/2}\lambda^{-1/8}C_{\Omega}\|\nabla u^{n}(\tau)\|\right)\|Au^{n+1}(\tau)\|^{2}\,\mathrm{d}\tau\\ &\leqslant\left(\frac{8\mu_{\rm r}^{2}\eta}{\beta^{2}}+\frac{2\mu_{\rm r}^{2}}{\eta}\right)\int_{0}^{t}\|\nabla w^{n}(\tau)\|^{2}\,\mathrm{d}\tau_{+}\left(2\eta+\frac{\beta^{2}}{2\eta}\right)\|f\|^{2}_{L^{2}(Q_{T})}\\ &\leqslant\left(\frac{4\eta}{\beta^{2}}+\frac{1}{\eta}\right)\frac{2\mu_{\rm r}^{2}\alpha M_{1}}{c_{\rm a}+c_{\rm d}}+\left(2\eta+\frac{\beta^{2}}{2\eta}\right)\|f\|^{2}_{L^{2}(Q_{T})}\end{split}$$

Then, by choosing $\eta = \alpha/4$ and $\delta = \alpha(\mu + \mu_r)/4\beta^2$, we have

$$\begin{aligned} &(\mu+\mu_{\rm r})\|\nabla u^{n+1}(t)\|^{2}+2\int_{0}^{t}\left(\frac{\alpha}{4}-\frac{\beta^{3}2^{1/2}\lambda^{-1/8}C_{\Omega}}{\alpha(\mu+\mu_{\rm r})}\|\nabla u^{n}(\tau)\|\right)\|u^{n+1}_{t}(\tau)\|^{2}\,\mathrm{d}\tau \\ &+\frac{\alpha(\mu+\mu_{\rm r})}{2\beta^{2}}\int_{0}^{t}\left(\frac{\mu+\mu_{\rm r}}{4}-\beta^{23/2}\lambda^{-1/8}C_{\Omega}\|\nabla u^{n}(\tau)\|\right)\|Au^{n+1}(\tau)\|^{2}\,\mathrm{d}\tau \\ &\leqslant 2(\alpha^{2}+4\beta^{2})\frac{\mu^{2}_{\rm r}}{\beta^{2}(c_{\rm a}+c_{\rm d})}M_{1}+\frac{1}{2\alpha}(\alpha^{2}+4\beta^{2})\|f\|^{2}_{L^{2}(Q_{T})}=\varepsilon^{2} \quad (\mathrm{say}) \end{aligned}$$

We use the method of induction to prove that

$$\|\nabla u^n(t)\| \leq \frac{\varepsilon}{(\mu+\mu_{\rm r})^{1/2}} \tag{33}$$

Copyright © 2002 John Wiley & Sons, Ltd.

Math. Meth. Appl. Sci. 2002; 25:1251-1280

Setting n = 1 in (32) and using that $u^1 = 0$, we get

$$(\mu + \mu_{\rm r}) \|\nabla u^2(t)\|^2 + 2\int_0^t \frac{\alpha}{4} \|u_t^2(\tau)\|^2 \,\mathrm{d}\tau + \frac{\alpha(\mu + \mu_{\rm r})}{2\beta^2} \int_0^t \frac{\mu + \mu_{\rm r}}{4} \|Au^2(\tau)\|^2 \,\mathrm{d}\tau \leqslant \varepsilon^2$$

then, for all $t \in [0, T]$, we have

$$\|\nabla u^2(t)\| \leq \frac{\varepsilon}{(\mu+\mu_{\rm r})^{1/2}} \tag{34}$$

We assume inequality (33) for n = k and prove for n = k + 1. From (32), it suffices to show that

$$\frac{\alpha}{4} - \frac{\beta^3 2^{1/2} \lambda^{-1/8} C_{\Omega} \varepsilon}{\alpha (\mu + \mu_{\rm r})^{3/2}} > 0 \quad \text{and} \quad \frac{\mu + \mu_{\rm r}}{4} - \frac{\beta 2^{3/2} \lambda^{-1/8} C_{\Omega} \varepsilon}{(\mu + \mu_{\rm r})^{1/2}} > 0$$

By using (11) one can prove the positivity of the above terms.

Therefore, for all n, we have proved that

$$\sup_{t \in [0,T]} \|\nabla u^n(t)\| \leq \frac{\varepsilon}{(\mu + \mu_r)^{1/2}}$$
(35)

From (32) and (35), we have

$$2\int_{0}^{t} \left(\frac{\alpha}{4} - \frac{\beta^{3}2^{1/2}\lambda^{-1/8}C_{\Omega}\varepsilon}{\alpha(\mu+\mu_{r})^{3/2}}\right) \|u_{t}^{n+1}(\tau)\|^{2} d\tau$$
$$+ \frac{\alpha(\mu+\mu_{r})}{2\beta^{2}} \int_{0}^{t} \left(\frac{\mu+\mu_{r}}{4} - \frac{\beta^{23/2}\lambda^{-1/8}C_{\Omega}\varepsilon}{(\mu+\mu_{r})^{1/2}}\right) \|Au^{n+1}(\tau)\|^{2} d\tau \leqslant \varepsilon^{2}$$

Therefore, we conclude that there exists a constant C, independent of n, such that

$$\int_{0}^{t} \|u_{t}^{n+1}(\tau)\|^{2} \,\mathrm{d}\tau + \int_{0}^{t} \|Au^{n+1}(\tau)\|^{2} \,\mathrm{d}\tau \leqslant C$$
(36)

Similarly, for all n, we obtain

$$(c_{a} + c_{d}) \|\nabla w^{n+1}(t)\|^{2} + c_{2} \int_{0}^{t} \|Bw^{n+1}(\tau)\|^{2} d\tau + \alpha \int_{0}^{t} \|w^{n+1}_{t}(\tau)\|^{2} d\tau \leq C$$
(37)
bof of Lemma 2.1 is complete.

and the proof of Lemma 2.1 is complete.

3.2. Proof of Lemma 2.2

3.2.1. Uniform estimates for u_t^n in the space $L^{\infty}(0,T;L^2(\Omega)) \cap L^2(0,T;V(\Omega))$ and Au^n in $L^{\infty}(0,T;L^2(\Omega))$. Differentiating (7) with respect to t, we obtain

$$P(\rho_{t}^{n}u_{t}^{n+1}) + P(\rho^{n}u_{tt}^{n+1}) + (\mu + \mu_{r})Au_{t}^{n+1}$$

$$= 2\mu_{r}P(\operatorname{rot} w_{t}^{n}) + P(\rho_{t}^{n}f) + P(\rho^{n}f_{t}) - P(\rho_{t}^{n}u^{n} \cdot \nabla u^{n+1})$$

$$- P(\rho^{n}u_{t}^{n} \cdot \nabla u^{n+1}) - P(\rho^{n}u^{n} \cdot \nabla u_{t}^{n+1})$$
(38)

Copyright © 2002 John Wiley & Sons, Ltd.

Math. Meth. Appl. Sci. 2002; 25:1251-1280

Multiplying (38) by u_t^{n+1} and after some simple computations, we get

$$\frac{1}{2} \frac{d}{dt} \|\sqrt{\rho^{n}} u_{t}^{n+1}\|^{2} + (\mu + \mu_{r}) \|\nabla u_{t}^{n+1}\|^{2}
= -\frac{1}{2} (\rho_{t}^{n} u_{t}^{n+1}, u_{t}^{n+1}) + 2\mu_{r} (\operatorname{rot} w_{t}^{n}, u_{t}^{n+1}) + (\rho_{t}^{n} f, u_{t}^{n+1}) + (\rho^{n} f_{t}, u_{t}^{n+1})
- (\rho_{t}^{n} u^{n} \cdot \nabla u^{n+1}, u_{t}^{n+1}) - (\rho^{n} u_{t}^{n} \cdot \nabla u^{n+1}, u_{t}^{n+1}) - (\rho^{n} u^{n} \cdot \nabla u_{t}^{n+1}, u_{t}^{n+1})
= \frac{1}{2} (\operatorname{div} (\rho^{n} u^{n}) u_{t}^{n+1}, u_{t}^{n+1}) + 2\mu_{r} (w_{t}^{n}, \operatorname{rot} u_{t}^{n+1}) - (\operatorname{div} (\rho^{n} u^{n}) f, u_{t}^{n+1})
+ (\rho^{n} f_{t}, u_{t}^{n+1}) + (\operatorname{div} (\rho^{n} u^{n}) u^{n} \cdot \nabla u^{n+1}, u_{t}^{n+1}) - (\rho^{n} u_{t}^{n} \cdot \nabla u^{n+1}, u_{t}^{n+1})
- (\rho^{n} u^{n} \cdot \nabla u_{t}^{n+1}, u_{t}^{n+1})$$
(39)

since from (5), $\rho_t^n = -\operatorname{div}(\rho^n u^n)$.

Using classical estimates, each of the seven terms in the right-hand side of (39) can be bounded as follows. The first one:

$$\begin{aligned} \frac{1}{2} (\operatorname{div} (\rho^{n} u^{n}) u_{t}^{n+1}, u_{t}^{n+1}) &= -(\rho^{n} u^{n} \cdot \nabla u_{t}^{n+1}, u_{t}^{n+1}) \\ &\leq \|\rho^{n}\|_{L^{\infty}} \|u^{n}\|_{L^{4}} \|\nabla u_{t}^{n+1}\| \|u_{t}^{n+1}\|_{L^{4}} \\ &\leq \beta \|\nabla u^{n}\| \|\nabla u_{t}^{n+1}\| \|u_{t}^{n+1}\|^{1/4} \|\nabla u_{t}^{n+1}\|^{3/4} \\ &\leq C \|\nabla u_{t}^{n+1}\|^{7/4} \|u_{t}^{n+1}\|^{1/4} \\ &\leq C_{\eta} \|u_{t}^{n+1}\|^{2} + \eta \|\nabla u_{t}^{n+1}\|^{2} \end{aligned}$$

The second term is simply bounded by

$$2\mu_{\rm r}(w_t^n, \operatorname{rot} u_t^{n+1}) \leq C_{\eta} \|w_t^n\|^2 + \eta \|\nabla u_t^{n+1}\|^2$$
(40)

For the third one, integration by parts gives

$$\begin{aligned} -(\operatorname{div}(\rho^{n}u^{n})f, u_{t}^{n+1}) &= (\rho^{n}u^{n} \cdot \nabla f, u_{t}^{n+1}) + (\rho^{n}u^{n} \cdot \nabla u_{t}^{n+1}, f) \\ &\leq \beta \|u^{n}\|_{L^{4}} \|\nabla f\| \|u_{t}^{n+1}\|_{L^{4}} + \beta \|u^{n}\|_{L^{4}} \|\nabla u_{t}^{n+1}\| \|f\|_{L^{4}} \\ &\leq C \|f\|_{H^{1}} \|\nabla u_{t}^{n+1}\| \leq C_{\eta} \|f\|_{H^{1}}^{2} + \eta \|\nabla u_{t}^{n+1}\|^{2} \end{aligned}$$

For the fourth term, one can easily obtain

$$(\rho^{n} f_{t}, u_{t}^{n+1}) \leq C_{\eta} \|f_{t}\|^{2} + \eta \|\nabla u_{t}^{n+1}\|^{2}$$

$$(41)$$

Copyright © 2002 John Wiley & Sons, Ltd.

Math. Meth. Appl. Sci. 2002; 25:1251-1280

Integrating by parts the fifth term gives

$$\begin{aligned} (\operatorname{div}(\rho^{n}u^{n})u^{n} \cdot \nabla u^{n+1}, u_{t}^{n+1}) \\ &= \sum_{i,j,k} \int_{\Omega} \frac{\partial}{\partial x_{i}} (\rho^{n}u_{i}^{n})u_{j}^{n} \left(\frac{\partial}{\partial x_{j}}u_{k}^{n+1}\right) u_{k,t}^{n+1} \, \mathrm{d}x \\ &= -\sum_{i,j,k} \int_{\Omega} \rho^{n}u_{i}^{n} \left(\frac{\partial}{\partial x_{i}}u_{j}^{n}\right) \left(\frac{\partial}{\partial x_{j}}u_{k}^{n+1}\right) u_{k,t}^{n+1} \, \mathrm{d}x - \sum_{i,j,k} \int_{\Omega} \rho^{n}u_{i}^{n}u_{j}^{n} \left(\frac{\partial}{\partial x_{i}}\frac{\partial}{\partial x_{j}}u_{k}^{n+1}\right) u_{k,t}^{n+1} \, \mathrm{d}x \\ &- \sum_{i,j,k} \int_{\Omega} \rho^{n}u_{i}^{n}u_{j}^{n} \left(\frac{\partial}{\partial x_{j}}u_{k}^{n+1}\right) \left(\frac{\partial}{\partial x_{i}}u_{k,t}^{n+1}\right) \, \mathrm{d}x \\ &\leqslant C\beta \|u^{n}\|_{L^{6}} \|\nabla u^{n}\|_{L^{6}} \|\nabla u^{n+1}\| \|u_{t}^{n+1}\|_{L^{6}} + C\beta \|u^{n}\|_{L^{6}}^{2} \|Au^{n+1}\| \|u_{t}^{n+1}\|_{L^{6}} \\ &+ C\beta \|u^{n}\|_{L^{6}}^{2} \|\nabla u^{n+1}\|_{L^{6}} \|\nabla u_{t}^{n+1}\| \\ &\leqslant C \|Au^{n}\| \|\nabla u_{t}^{n+1}\| + C \|Au^{n+1}\| \|\nabla u_{t}^{n+1}\|^{2} \end{aligned}$$

The sixth and the seventh terms can be bounded, respectively, as

$$\begin{aligned} (\rho^{n}u_{t}^{n} \cdot \nabla u^{n+1}, u_{t}^{n+1}) &\leq \beta \|u_{t}^{n}\| \|\nabla u^{n+1}\|_{L^{3}} \|u_{t}^{n+1}\|_{L^{6}} \\ &\leq C \|u_{t}^{n}\| \|Au^{n+1}\| \|u_{t}^{n+1}\|_{H^{1}} \\ &\leq C_{\eta} \|u_{t}^{n}\|^{2} \|Au^{n+1}\|^{2} + \eta \|\nabla u_{t}^{n+1}\|^{2} \end{aligned}$$

and

$$\begin{aligned} (\rho^{n}u^{n} \cdot \nabla u_{t}^{n+1}, u_{t}^{n+1}) &\leq \beta \|u^{n}\|_{L^{6}} \|\nabla u_{t}^{n+1}\| \|u_{t}^{n+1}\|_{L^{3}} \\ &\leq C \|\nabla u_{t}^{n+1}\| \|u_{t}^{n+1}\|^{1/2} \|\nabla u_{t}^{n+1}\|^{1/2} \\ &\leq C_{\eta} \|u_{t}^{n+1}\|^{2} + \eta \|\nabla u_{t}^{n+1}\|^{2} \end{aligned}$$

Using all these bounds in (39) we obtain

$$\frac{1}{2} \frac{\mathrm{d}}{\mathrm{d}t} \|\sqrt{\rho^{n}} u_{t}^{n+1}\|^{2} + (\mu + \mu_{r}) \|\nabla u_{t}^{n+1}\|^{2} \\
\leq C_{\eta} \|u_{t}^{n+1}\|^{2} + C_{\eta} \|w_{t}^{n}\|^{2} + C_{\eta} \|f\|_{H^{1}}^{2} + C_{\eta} \|f_{t}\|^{2} + C_{\eta} \|Au^{n}\|^{2} \\
+ C_{\eta} \|Au^{n+1}\|^{2} + C_{\eta} \|u_{t}^{n}\|^{2} \|Au^{n+1}\|^{2} + C_{\eta} \|u_{t}^{n+1}\|^{2} + 8\eta \|\nabla u_{t}^{n+1}\|^{2}$$

Copyright © 2002 John Wiley & Sons, Ltd.

By choosing $\eta = (\mu + \mu_r)/16$, we get

$$\frac{\mathrm{d}}{\mathrm{d}t} \|\sqrt{\rho^{n}} u_{t}^{n+1}\|^{2} + (\mu + \mu_{r}) \|\nabla u_{t}^{n+1}\|^{2}
\leq C \|u_{t}^{n+1}\|^{2} + C \|w_{t}^{n}\|^{2} + C \|f\|_{H^{1}}^{2} + C \|f_{t}\|^{2} + C \|Au^{n}\|^{2} + C \|Au^{n+1}\|^{2}
+ C \|u_{t}^{n}\|^{2} \|Au^{n+1}\|^{2} + C$$
(42)

In order to get a bound for $||Au^{n+1}||^2$, multiply (7) by Au^{n+1} , we obtain

$$(\mu + \mu_{\rm r}) \|Au^{n+1}\|^2 = -(\rho^n u_t^{n+1}, Au^{n+1}) + 2\mu_{\rm r}(\operatorname{rot} w^n, Au^{n+1}) + (\rho^n f, Au^{n+1}) -(\rho^n u^n \cdot \nabla u^{n+1}, Au^{n+1})$$
(43)

Consider the right-hand side of (43),

$$\begin{aligned} |(\rho^{n}u^{n} \cdot \nabla u^{n+1}, Au^{n+1})| &\leq \beta ||u^{n}||_{L^{4}} ||\nabla u^{n+1}||_{L^{4}} ||Au^{n+1}|| \\ &\leq C ||\nabla u^{n+1}||^{1/4} ||Au^{n+1}||^{7/4} \leq C_{\delta} ||\nabla u^{n+1}||^{2} + \delta ||Au^{n+1}||^{2} \end{aligned}$$

Using the above result with classical estimates in (43), we get

$$(\mu + \mu_r) \|Au^{n+1}\|^2 \leq C_{\delta} \|u_t^{n+1}\|^2 + C_{\delta} \|\nabla w^n\|^2 + C_{\delta} \|f\|^2 + C_{\delta} \|\nabla u^{n+1}\|^2 + 4\delta \|Au^{n+1}\|^2$$

Then, taking $\delta > 0$ sufficiently small, from the previous inequality, we obtain the bound:

$$\|Au^{n+1}\|^2 \leq C \|u_t^{n+1}\|^2 + C \tag{44}$$

Thus, rewriting (42), we obtain

$$\frac{\mathrm{d}}{\mathrm{d}t} \|\sqrt{\rho^{n}} u_{t}^{n+1}\|^{2} + (\mu + \mu_{r}) \|\nabla u_{t}^{n+1}\|^{2} \leq C \|u_{t}^{n+1}\|^{2} + C \|w_{t}^{n}\|^{2} + C \|f\|_{H^{1}}^{2} + C \|f_{t}\|^{2} + C \|u_{t}^{n}\|^{2} + C \|u_{t}$$

Integrating the above inequality from 0 to t, we get

$$\begin{aligned} \alpha \|u_t^{n+1}(t)\|^2 + (\mu + \mu_r) \int_0^t \|\nabla u_t^{n+1}(\tau)\|^2 \, \mathrm{d}\tau \\ &\leqslant C \int_0^t (\|u_t^{n+1}(\tau)\|^2 + \|w_t^n(\tau)\|^2 + \|f(\tau)\|_{H^1}^2 + \|f_t(\tau)\|^2) \, \mathrm{d}\tau \\ &+ C \int_0^t \|u_t^n(\tau)\|^2 \|u_t^{n+1}(\tau)\|^2 \, \mathrm{d}\tau + C \int_0^t \|u_t^n(\tau)\|^2 \, \mathrm{d}\tau + \beta \|u_t^{n+1}(0)\|^2 + Ct \end{aligned}$$

From Eq. (26), we can easily bound the rightmost term $||u_t^{n+1}(0)||^2$. In fact, $d/dt ||\nabla u^{n+1}(t)||^2$ is non-negative at t=0, since $\nabla u^{n+1}(0)=0$. Applying (36), (37) and the hypotheses on f and f_t , we get

$$\|u_t^{n+1}(t)\|^2 + \int_0^t \|\nabla u_t^{n+1}(\tau)\|^2 \,\mathrm{d}\tau \leq C + C \int_0^t \|u_t^n(\tau)\|^2 \|u_t^{n+1}(\tau)\|^2 \,\mathrm{d}\tau$$

Copyright © 2002 John Wiley & Sons, Ltd.

Math. Meth. Appl. Sci. 2002; 25:1251-1280

If we denote $\varphi(t) = ||u_t^{n+1}(t)||^2$, the above inequality can be written as

$$\varphi(t) \leq C + C \int_0^t \|u_t^n(\tau)\|^2 \varphi(t) \,\mathrm{d}\tau$$

By Gronwall's lemma,

$$\varphi(t) \leq C \exp\left(C \int_0^t \|u_t^n(\tau)\|^2 \,\mathrm{d}\tau\right)$$

Using (36) we conclude that

$$\|u_t^{n+1}(t)\|^2 + \int_0^t \|\nabla u_t^{n+1}(\tau)\|^2 \,\mathrm{d}\tau \!\leqslant\! C \tag{45}$$

Moreover, from (44) we have for all n

$$\sup_{t} \|Au^{n+1}(t)\|^2 \leqslant C$$
(46)

Similarly, for all *n*, one can prove the following:

$$\|w_t^{n+1}(t)\|^2 + \int_0^t \|\nabla w_t^{n+1}(\tau)\|^2 \, \mathrm{d}\tau \leqslant C \quad \text{and} \quad \sup_t \|Bw^{n+1}(t)\|^2 \leqslant C \tag{47}$$

3.2.2. Uniform estimates for u^n in $L^2(0,T;W^{1,\infty})$. Let us write (7) as

$$(\mu + \mu_{\rm r})Au^{n+1} = P(F) \tag{48}$$

where

$$F = 2\mu_{\rm r} \operatorname{rot} w^n + \rho^n f - \rho^n u_t^{n+1} - \rho^n u^n \cdot \nabla u^{n+1}$$

From the estimates given in Lemma 2.1, together with estimates (45) and (46), we can prove that $F \in L^2(0,T;L^6(\Omega))$ and consequently by the Amrouche–Girault's results (1991), we obtain uniform bounds for u^n in $L^2(0,T;W^{2,6}(\Omega))$. Also, by using the Sobolev embedding, one can show that u^n is uniformly bounded in $L^2(0,T;W^{1,\infty}(\Omega))$.

3.2.3. Three estimates on the second order derivatives. Now, multiplying (38) by u_{tt}^{n+1} , and using (18), (19), Lemma 2.1, the estimates for ρ_t^n in $L^{\infty}(0,T;L^{\infty}(\Omega))$, and Hölder and Young inequalities, we obtain

$$\begin{aligned} \alpha \|u_{tt}^{n+1}\|^{2} + \frac{\mu + \mu_{r}}{2} \frac{\mathrm{d}}{\mathrm{d}t} \|\nabla u_{t}^{n+1}\|^{2} &\leq C_{\varepsilon} \|u_{t}^{n+1}\|^{2} + C_{\varepsilon} \|\nabla w_{t}^{n}\|^{2} + C_{\varepsilon} \|f\|^{2} + C_{\varepsilon} \|f\|^{2} \\ &+ C_{\varepsilon} \|Au^{n+1}\|^{2} + C_{\varepsilon} \|\nabla u_{t}^{n}\|^{2} \|Au^{n+1}\|^{2} \\ &+ C_{\varepsilon} \|\nabla u_{t}^{n+1}\|^{2} + 7\varepsilon \|u_{tt}^{n+1}\|^{2} \end{aligned}$$

Choosing $\varepsilon = \alpha/14$ and observing (45)–(46), we have

$$\alpha \|u_{tt}^{n+1}\|^{2} + (\mu + \mu_{r})\frac{\mathrm{d}}{\mathrm{d}t}\|\nabla u_{t}^{n+1}\|^{2} \leq C \|\nabla w_{t}^{n}\|^{2} + C \|f\|^{2} + C \|f_{t}\|^{2} + C \|\nabla u_{t}^{n}\|^{2} + C \|\nabla u_{t}^{n+1}\|^{2} + C$$

Copyright © 2002 John Wiley & Sons, Ltd.

and multiplying by $\sigma(t) = \min\{1, t\}$, results

$$\alpha \sigma(t) \|u_{tt}^{n+1}\|^{2} + (\mu + \mu_{r}) \frac{\mathrm{d}}{\mathrm{d}t} (\sigma(t) \|\nabla u_{t}^{n+1}\|^{2})$$

$$\leq (\mu + \mu_{r}) \sigma'(t) \|\nabla u_{t}^{n+1}\|^{2} + C\sigma(t) (\|\nabla u_{t}^{n}\|^{2} + \|\nabla w_{t}^{n}\|^{2})$$

$$+ C\sigma(t) (\|f\|^{2} + \|f_{t}\|^{2}) + C\sigma(t) (\|\nabla u_{t}^{n+1}\|^{2} + 1)$$
(49)

As a consequence of (45), there exists a sequence $\varepsilon_k \to 0$, such that $\varepsilon_k \|\nabla u_t^{n+1}(\varepsilon_k)\|^2 \leq C$. Since $\sigma(t) \leq 1$ and $\sigma'(t) \leq 1$ a.e. in [0, T], applying (45)–(47) and integrating (49) from ε_k to t, we obtain

$$\alpha \int_{\varepsilon_{k}}^{t} \sigma(\tau) \|u_{tt}^{n+1}(\tau)\|^{2} \,\mathrm{d}\tau + (\mu + \mu_{r})\sigma(t) \|\nabla u_{t}^{n+1}(t)\|^{2} \leq C + C(\mu + \mu_{r})\sigma(\varepsilon_{k}) \|\nabla u_{t}^{n+1}(\varepsilon_{k})\|^{2} + C$$

Taking limit as $\varepsilon_k \rightarrow 0$, for all *n*, reduces the previous inequality to

$$\int_{0}^{t} \sigma(\tau) \|u_{tt}^{n+1}(\tau)\|^{2} \,\mathrm{d}\tau + \sigma(t) \|\nabla u_{t}^{n+1}(t)\|^{2} \leqslant C$$

Analogously, for all n,

$$\int_0^t \sigma(\tau) \|w_{tt}^{n+1}(\tau)\|^2 \, \mathrm{d}\tau + \sigma(t) \|\nabla w_t^{n+1}(t)\|^2 \leq C$$

To prove the last estimate given in Lemma 2.2, we observe from (38) that

$$(\mu + \mu_{\rm r}) \int_0^t \sigma(\tau) \|Au_t^{n+1}(\tau)\|^2 \, \mathrm{d}\tau \leq \int_0^t \sigma(\tau) \|G^n(\tau)\|^2 \, \mathrm{d}\tau$$

where

$$G^{n} = 2\mu_{r} \operatorname{rot} w_{t}^{n} + \rho_{t}^{n} f + \rho^{n} f_{t} - \rho_{t}^{n} u_{t}^{n+1} - \rho^{n} u_{tt}^{n+1} - \rho_{t}^{n} u^{n} \cdot \nabla u^{n+1} - \rho^{n} u_{t}^{n} \cdot \nabla u^{n+1} - \rho^{n} u^{n} \cdot \nabla u_{t}^{n+1}$$

All the above estimates imply that $\sigma^{1/2}(t)G^n$ is uniformly bounded in $L^2(0,T;L^2(\Omega))$. Analogously, one can prove the estimates for w^n .

Remark

Using arguments of compactness and the estimates given in Lemmas 2.1 and 2.2, it is possible to prove that the approximate solutions (u^n, w^n, ρ^n) converge to a strong solution of the problem (1)–(2). This can be done in exactly the same way as in Reference [17].

4. PROOF OF THEOREM 2.3

4.1. Convergence analysis

In this subsection we show that u^n , w^n and ρ^n are Cauchy sequences. Let us introduce the following notation for the difference of two terms of a sequence. For $n, s \ge 1$,

$$u^{n,s}(t) = u^{n+s}(t) - u^{n}(t), \ w^{n,s}(t) = w^{n+s}(t) - w^{n}(t) \text{ and } \rho^{n,s}(t) = \rho^{n+s}(t) - \rho^{n}(t)$$

Copyright © 2002 John Wiley & Sons, Ltd.

With these notations, we observe that $u^{n,s}$, $w^{n,s}$ and $\rho^{n,s}$ satisfy the following equations:

$$P(\rho^{n-1+s}u_t^{n,s}) + (\mu + \mu_r)Au^{n,s}$$

= $2\mu_r P(\operatorname{rot} w^{n-1,s}) + P(\rho^{n-1,s}f) - P(\rho^{n-1,s}u_t^n) - P(\rho^{n-1+s}u^{n-1+s} \cdot \nabla u^{n,s})$
 $-P(\rho^{n-1+s}u^{n-1,s} \cdot \nabla u^n) - P(\rho^{n-1,s}u^{n-1} \cdot \nabla u^n)$ (50)

$$\rho^{n-1+s} w_t^{n,s} + (c_a + c_d) B w^{n,s} - (c_0 + c_d - c_a) \nabla \operatorname{div} w^{n,s} + 4\mu_r w^{n,s}$$

= $2\mu_r(\operatorname{rot} u^{n-1,s}) + \rho^{n-1,s} g - \rho^{n-1,s} w_t^n - \rho^{n-1+s} u^{n-1+s} \cdot \nabla w^{n,s}$
 $-\rho^{n-1+s} u^{n-1,s} \cdot \nabla w^n - \rho^{n-1,s} u^{n-1} \cdot \nabla w^n$ (51)

$$\rho_t^{n,s} + u^{n,s} \cdot \nabla \rho^{n+s} + u^n \cdot \nabla \rho^{n,s} = 0$$
(52)

The following lemma, which can be easily proven, is fundamental in order to obtain error estimates.

Lemma 4.1 Let $0 \le \phi_1(t) \le M$ for all $t \in [0, T]$ and assume that for all $n \ge 2$, $n \in N$, we have the following inequality:

$$0 \leqslant \phi_n(t) \leqslant C \int_0^t \phi_{n-1}(\tau) \,\mathrm{d}\tau$$

where C > 0 is a constant independent of *n*. Then,

$$\phi_n(t) \leq M \frac{(Ct)^{n-1}}{(n-1)!} \leq M \frac{(CT)^{n-1}}{(n-1)!}$$

for all $t \in [0, T]$ and $n \ge 2$. Therefore, $\phi_n(t) \to 0$ as $n \to \infty$, $\forall t \in [0, T]$

4.1.1. Bounding the error of the density sequence. The density sequence can be bounded in terms of the velocity sequence, as stated in the following lemma.

Lemma 4.2

Under the hypotheses of Lemma 2.2, we have

$$\|\rho^{n,s}(t)\|_{L^6}^2 \leq C \int_0^t \|\nabla u^{n,s}(\tau)\|^2 \,\mathrm{d}\tau$$

Proof

Multiplying (52) by $(\rho^{n,s})^5$ and integrating over Ω , we obtain

$$\frac{1}{6} \frac{d}{dt} \int_{\Omega} |\rho^{n,s}|^{6} dx = -\int_{\Omega} u^{n,s} \cdot \nabla \rho^{n+s} (\rho^{n,s})^{5} dx - \frac{1}{6} \int_{\Omega} u^{n} \cdot \nabla (\rho^{n,s})^{6} dx$$
$$\leq \int_{\Omega} |u^{n,s}| |\nabla \rho^{n+s}| |\rho^{n,s}|^{5} dx + \frac{1}{6} \int_{\Omega} div \, u^{n} (\rho^{n,s})^{6} dx$$

Copyright © 2002 John Wiley & Sons, Ltd.

C. CONCA ET AL.

$$\leq \|\nabla \rho^{n+s}\|_{L^{\infty}(0,T;L^{\infty}(\Omega))} \int_{\Omega} |u^{n,s}| |\rho^{n,s}|^{5} dx$$
$$\leq C \left(\int_{\Omega} |u^{n,s}|^{6} dx \right)^{1/6} \left(\int_{\Omega} |\rho^{n,s}|^{6} dx \right)^{5/6}$$

This implies

$$\frac{1}{6} \frac{\mathrm{d}}{\mathrm{d}t} \| \rho^{n,s} \|_{L^6}^6 \leqslant C \| u^{n,s} \|_{L^6}^6 \| \rho^{n,s} \|_{L^6}^5$$

but,

$$\frac{1}{6} \frac{\mathrm{d}}{\mathrm{d}t} \| \rho^{n,s} \|_{L^6}^6 = \| \rho^{n,s} \|_{L^6}^5 \frac{\mathrm{d}}{\mathrm{d}t} \| \rho^{n,s} \|_{L^6}$$

then, since $H^1(\Omega) \hookrightarrow L^6(\Omega)$, we obtain

$$\frac{\mathrm{d}}{\mathrm{d}t}\|\rho^{n,s}\|_{L^6}\!\leqslant\!C\|\nabla u^{n,s}\|$$

Integrating the last inequality from 0 to t and applying the Cauchy–Schwarz inequality, we conclude that

$$\|\rho^{n,s}(t)\|_{L^{6}} \leq C \int_{0}^{t} \|\nabla u^{n,s}(\tau)\| \,\mathrm{d}\tau \leq C \left(\int_{0}^{t} \|\nabla u^{n,s}(\tau)\|^{2} \,\mathrm{d}\tau\right)^{1/2}$$
(53)

4.1.2. Convergence of u^n and w^n in $L^{\infty}(0,T;H_0^1(\Omega))$. Multiplying (50) by $\delta A u^{n,s}$, integrating over Ω and estimating as usual, we obtain

$$\delta(\mu + \mu_{\rm r}) \|Au^{n,s}\|^{2} \leq \eta \|u^{n,s}_{t}\|^{2} + \eta \|\nabla w^{n-1,s}\|^{2} + \eta \|\rho^{n-1,s}\|^{2}_{L^{6}} \|f\|^{2}_{L^{3}} + \eta \|\rho^{n-1,s}\|^{2}_{L^{6}} \|\nabla u^{n}_{t}\|^{2} + \eta \|\nabla u^{n,s}\|^{2} + \eta \|\nabla u^{n-1,s}\|^{2} + \eta \|\rho^{n-1,s}\|^{2}_{L^{6}} + \frac{1}{4\eta} \,\delta^{2}C \|Au^{n,s}\|^{2}$$
(54)

where η is a positive parameter and C is a constant independent of n. Similarly, multiplying (50) by $u_t^{n,s}$, we get

$$\alpha \|u_{t}^{n,s}\|^{2} + \frac{\mu + \mu_{r}}{2} \frac{d}{dt} \|\nabla u^{n,s}\|^{2}$$

$$\leq C_{\eta} \|\nabla w^{n-1,s}\|^{2} + C_{\eta} \|\rho^{n-1,s}\|_{L^{6}}^{2} \|f\|_{L^{3}}^{2} + C_{\eta} \|\rho^{n-1,s}\|_{L^{6}}^{2} \|\nabla u_{t}^{n}\|^{2}$$

$$+ C_{\eta} \|\nabla u^{n,s}\|^{2} + C_{\eta} \|\nabla u^{n-1,s}\|^{2} + C_{\eta} \|\rho^{n-1,s}\|_{L^{6}}^{2} + 6\eta \|u_{t}^{n,s}\|^{2}$$

$$(55)$$

where C_{η} is a constant independent of *n*.

Copyright © 2002 John Wiley & Sons, Ltd.

Math. Meth. Appl. Sci. 2002; 25:1251-1280

Adding (54) and (55), we get

$$\begin{aligned} &\alpha \|u_{t}^{n,s}\|^{2} + \frac{\mu + \mu_{r}}{2} \frac{d}{dt} \|\nabla u^{n,s}\|^{2} + \delta(\mu + \mu_{r}) \|Au^{n,s}\|^{2} \\ &\leqslant 2C_{\eta} \|\nabla w^{n-1,s}\|^{2} + 2C_{\eta} \|\rho^{n-1,s}\|_{L^{6}}^{2} \|f\|_{L^{3}}^{2} + 2C_{\eta} \|\rho^{n-1,s}\|_{L^{6}}^{2} \|\nabla u_{t}^{n}\|^{2} + 2C_{\eta} \|\nabla u^{n,s}\|^{2} \\ &+ 2C_{\eta} \|\nabla u^{n-1,s}\|^{2} + 2C_{\eta} \|\rho^{n-1,s}\|_{L^{6}}^{2} + 6\eta \|u_{t}^{n,s}\|^{2} + \frac{C\delta^{2}}{4\eta} \|Au^{n,s}\|^{2} \end{aligned}$$

By choosing $\eta = \alpha/12$ and $\delta > 0$ such that $(\mu + \mu_r)\delta - C\delta^2/4\eta > 0$, we reduce the previous inequality to

$$\alpha \|u_{t}^{n,s}\|^{2} + (\mu + \mu_{r}) \frac{\mathrm{d}}{\mathrm{d}t} \|\nabla u^{n,s}\|^{2} + C_{1} \|Au^{n,s}\|^{2}$$

$$\leq C \|\nabla w^{n-1,s}\|^{2} + C \|\rho^{n-1,s}\|_{L^{6}}^{2} \|f\|_{L^{3}}^{2} + C \|\rho^{n-1,s}\|_{L^{6}}^{2} \|\nabla u_{t}^{n}\|^{2}$$

$$+ C \|\nabla u^{n,s}\|^{2} + C \|\nabla u^{n-1,s}\|^{2} + C \|\rho^{n-1,s}\|_{L^{6}}^{2}$$
(56)

with positive constants C_1 , C independent of n.

From (51), we have

$$\rho^{n-1+s} w_t^{n,s} + L w^{n,s} + 4\mu_r w^{n,s}$$

$$= 2\mu_r(\operatorname{rot} u^{n-1,s}) + \rho^{n-1,s} g - \rho^{n-1,s} w_t^n - \rho^{n-1+s} u^{n-1+s} \cdot \nabla w^{n,s}$$

$$-\rho^{n-1+s} u^{n-1,s} \cdot \nabla w^n - \rho^{n-1,s} u^{n-1} \cdot \nabla w^n$$
(57)

where $Lw^{n,s} = (c_a + c_d)Bw^{n,s} - (c_0 + c_d - c_a)\nabla \text{div } w^{n,s}$. Since L is a strongly elliptic operator, see Reference [20, p. 70], there exists a positive constant N_0 depending exclusively on $c_a + c_d$, $c_0 + c_d - c_a$ and Γ such that

$$(Lw^{n,s}, Bw^{n,s}) \ge (c_{a} + c_{d}) \|Bw^{n,s}\|^{2} - N_{0} \|\nabla w^{n,s}\|^{2}$$
(58)

Multiplying (57) by $\theta Bw^{n,s}$, using (58) and estimating as usual, we have

$$\theta(c_{a} + c_{d}) \|Bw^{n,s}\|^{2} \leq \theta C_{\zeta} \|\nabla w^{n,s}\|^{2} + \zeta \|w^{n,s}_{t}\|^{2} + \zeta \|\nabla u^{n-1,s}\|^{2} + \zeta \|\rho^{n-1,s}\|^{2}_{L^{6}} \|g\|^{2}_{L^{3}} + \zeta \|\rho^{n-1,s}\|^{2}_{L^{6}} \|\nabla w^{n}_{t}\|^{2} + \zeta \|\nabla w^{n,s}\| + \zeta \|\nabla u^{n-1,s}\| + \zeta \|\rho^{n-1,s}\|^{2}_{L^{6}} + \frac{\theta^{2}C}{4\zeta} \|Bw^{n,s}\|^{2}$$

$$(59)$$

Copyright © 2002 John Wiley & Sons, Ltd.

Multiplying (51) by $w_t^{n,s}$, standard estimates yield

$$\alpha \|w_{t}^{n,s}\|^{2} + \frac{c_{a} + c_{d}}{2} \frac{d}{dt} \|\nabla w^{n,s}\|^{2} + \frac{c_{0} + c_{d} - c_{a}}{2} \frac{d}{dt} \|\operatorname{div} w^{n,s}\|^{2} + 2\mu_{r} \frac{d}{dt} \|w^{n,s}\|^{2} \leqslant C_{\zeta} \|\nabla u^{n-1,s}\|^{2} + C_{\zeta} \|\rho^{n-1,s}\|_{L^{6}}^{2} \|g\|_{L^{3}}^{2} + C_{\zeta} \|\rho^{n-1,s}\|_{L^{6}}^{2} \|\nabla w_{t}^{n}\|^{2} + C_{\zeta} \|\nabla w^{n,s}\|^{2} + C_{\zeta} \|\nabla u^{n-1,s}\|^{2} + C_{\zeta} \|\rho^{n-1,s}\|_{L^{6}}^{2} + 6\zeta \|w_{t}^{n,s}\|^{2}$$

$$(60)$$

Adding (59) and (60), we get

$$\begin{aligned} \alpha \|w_t^{n,s}\|^2 &+ \frac{c_a + c_d}{2} \frac{d}{dt} \|\nabla w^{n,s}\|^2 + \theta(c_a + c_d) \|Bw^{n,s}\|^2 \\ &+ \frac{c_0 + c_d - c_a}{2} \frac{d}{dt} \|\operatorname{div} w^{n,s}\|^2 + 2\mu_r \frac{d}{dt} \|w^{n,s}\|^2 \\ &\leqslant 4C_{\zeta} \|\nabla u^{n-1,s}\|^2 + 2C_{\zeta} \|\rho^{n-1,s}\|_{L^6}^2 \|g\|_{L^3}^2 + 2C_{\zeta} \|\rho^{n-1,s}\|_{L^6}^2 \|\nabla w_t^n\|^2 \\ &+ (\theta + 1)C_{\zeta} \|\nabla w^{n,s}\|^2 + 2C_{\zeta} \|\rho^{n-1,s}\|_{L^6}^2 + 6\zeta \|w_t^{n,s}\|^2 + \frac{C\theta^2}{4\zeta} \|Bw^{n,s}\|^2 \end{aligned}$$

Now, choosing $\zeta = \alpha/12$ and $\theta = (c_a + c_d)\alpha/25\beta^2$, and setting $C_2 = (c_a + c_d)^2\alpha/(25\beta)^2$, we get

$$\alpha \|w_{t}^{n,s}\|^{2} + (c_{a} + c_{d}) \frac{d}{dt} \|\nabla w^{n,s}\|^{2} + C_{2} \|Bw^{n,s}\|^{2} + (c_{0} + c_{d} - c_{a}) \frac{d}{dt} \|div w^{n,s}\|^{2}$$

$$+ 4\mu_{r} \frac{d}{dt} \|w^{n,s}\|^{2} \leq C \|\nabla u^{n-1,s}\|^{2} + C \|\rho^{n-1,s}\|_{L^{6}}^{2} \|g\|_{L^{3}}^{2} + C \|\rho^{n-1,s}\|_{L^{6}}^{2} \|\nabla w_{t}^{n}\|^{2}$$

$$+ C \|\nabla w^{n,s}\|^{2} + C \|\rho^{n-1,s}\|_{L^{6}}^{2}$$

$$(61)$$

Adding (56) and (61), and integrating the result from 0 to t, we obtain

$$\begin{aligned} (\mu + \mu_{r}) \|\nabla u^{n,s}(t)\|^{2} + (c_{a} + c_{d}) \|\nabla w^{n,s}(t)\|^{2} + \alpha \int_{0}^{t} (\|u_{t}^{n,s}(\tau)\|^{2} + \|w_{t}^{n,s}(\tau)\|^{2}) d\tau \\ &+ C_{1} \int_{0}^{t} \|Au^{n,s}(\tau)\|^{2} d\tau + C_{2} \int_{0}^{t} \|Bw^{n,s}(\tau)\|^{2} d\tau + (c_{0} + c_{d} - c_{a})\|div w^{n,s}(t)\|^{2} \\ &\leqslant C \int_{0}^{t} (\|\nabla u^{n-1,s}(\tau)\|^{2} + \|\nabla w^{n-1,s}(\tau)\|^{2}) d\tau \\ &+ C \int_{0}^{t} \|\rho^{n-1,s}(\tau)\|^{2}_{L^{6}} (\|f(\tau)\|^{2}_{L^{3}} + \|g(\tau)\|^{2}_{L^{3}}) d\tau \\ &+ C \int_{0}^{t} \|\rho^{n-1,s}(\tau)\|^{2}_{L^{6}} (\|\nabla u_{t}^{n}(\tau)\|^{2} + \|\nabla w_{t}^{n}(\tau)\|^{2}) d\tau \\ &+ C \int_{0}^{t} (\|\nabla u^{n,s}(\tau)\|^{2} + \|\nabla w^{n,s}(\tau)\|^{2}) d\tau + C \int_{0}^{t} \|\rho^{n-1,s}(\tau)\|^{2}_{L^{6}} d\tau \end{aligned}$$
(62)

Copyright © 2002 John Wiley & Sons, Ltd.

Math. Meth. Appl. Sci. 2002; 25:1251-1280

From (53), $\forall \tau \in (0, t)$, 0 < t < T, we have

$$\|\rho^{n-1,s}(\tau)\|_{L^6}^2 \leqslant C \int_0^\tau \|\nabla u^{n-1,s}(\tau)\|^2 \,\mathrm{d}\tau \leqslant C \int_0^t \|\nabla u^{n-1,s}(\tau)\|^2 \,\mathrm{d}\tau$$

and replacing this last inequality in (62), we obtain

$$C_{3}(\|\nabla u^{n,s}(t)\|^{2} + \|\nabla w^{n,s}(t)\|^{2}) + C_{3} \int_{0}^{t} (\|u_{t}^{n,s}(\tau)\|^{2} + \|w_{t}^{n,s}(\tau)\|^{2}) d\tau + C_{3} \int_{0}^{t} (\|Au^{n,s}(\tau)\|^{2} + \|Bw^{n,s}(\tau)\|^{2}) d\tau + C_{3}\|\operatorname{div} w^{n,s}(t)\|^{2} \leqslant C \int_{0}^{t} (\|\nabla u^{n-1,s}(\tau)\|^{2} + \|\nabla w^{n-1,s}(\tau)\|^{2}) d\tau + C \int_{0}^{t} \|\nabla u^{n-1,s}(t_{1})\|^{2} dt_{1} \int_{0}^{t} (\|f(\tau)\|_{L^{3}}^{2} + \|g(\tau)\|_{L^{3}}^{2}) d\tau + C \int_{0}^{t} \|\nabla u^{n-1,s}(t_{1})\|^{2} dt_{1} \int_{0}^{t} (\|\nabla u_{t}^{n}(\tau)\|^{2} + \|\nabla w_{t}^{n}(\tau)\|^{2}) d\tau + C \int_{0}^{t} (\|\nabla u^{n,s}(\tau)\|^{2} + \|\nabla w^{n,s}(\tau)\|^{2}) d\tau + CT \int_{0}^{t} \|\nabla u^{n-1,s}(\tau)\|^{2} d\tau$$

where $C_3 = \min\{\mu + \mu_r, c_a + c_d, \alpha, c_1, c_2\}$. Then,

$$\begin{aligned} \|\nabla u^{n,s}(t)\|^{2} + \|\nabla w^{n,s}(t)\|^{2} + \int_{0}^{t} (\|u^{n,s}_{t}(\tau)\|^{2} + \|w^{n,s}_{t}(\tau)\|^{2}) d\tau \\ + \int_{0}^{t} \|Au^{n,s}(\tau)\|^{2} d\tau + \int_{0}^{t} \|Bw^{n,s}(\tau)\|^{2} d\tau \\ \leqslant C \int_{0}^{t} (\|\nabla u^{n-1,s}(\tau)\|^{2} + \|\nabla w^{n-1,s}(\tau)\|^{2}) d\tau \\ + C \int_{0}^{t} (\|\nabla u^{n,s}(\tau)\|^{2} + \|\nabla w^{n,s}(\tau)\|^{2}) d\tau \end{aligned}$$

Applying Gronwall's inequality see Reference [21, Lemma 3.10, p. 122], we get

$$\|\nabla u^{n,s}(t)\|^{2} + \|\nabla w^{n,s}(t)\|^{2} + \int_{0}^{t} (\|u^{n,s}_{t}(\tau)\|^{2} + \|w^{n,s}_{t}(\tau)\|^{2}) \,\mathrm{d}\tau + \int_{0}^{t} \|Au^{n,s}(\tau)\|^{2} \,\mathrm{d}\tau$$
$$+ \int_{0}^{t} \|Bw^{n,s}(\tau)\|^{2} \,\mathrm{d}\tau \leqslant M_{1} \int_{0}^{t} (\|\nabla u^{n-1,s}(\tau)\|^{2} + \|\nabla w^{n-1,s}(\tau)\|^{2}) \,\mathrm{d}\tau$$
(63)

Thus, we have

$$\|\nabla u^{n,s}(t)\|^{2} + \|\nabla w^{n,s}(t)\|^{2} \leq M_{1} \int_{0}^{t} (\|\nabla u^{n-1,s}(\tau)\|^{2} + \|\nabla w^{n-1,s}(\tau)\|^{2}) d\tau$$

Copyright © 2002 John Wiley & Sons, Ltd.

C. CONCA ET AL.

Since $\|\nabla u^{n,s}(t)\|^2 + \|\nabla w^{n,s}(t)\|^2 \leq M$, $\forall n, s$ and $t \in [0,T]$, using Lemma 4.1, we obtain

$$\|\nabla u^{n,s}(t)\|^2 + \|\nabla w^{n,s}(t)\|^2 \leq M \frac{(M_1 t)^{n-1}}{(n-1)!} \leq M \frac{(M_1 T)^{n-1}}{(n-1)!}$$
(64)

We observe that

$$M_1 \int_0^t (\|\nabla u^{n-1,s}(\tau)\|^2 + \|\nabla w^{n-1,s}(\tau)\|^2) \,\mathrm{d}\tau \leq M_1 \int_0^t M \,\frac{(M_1\tau)^{n-2}}{(n-2)!} \,\mathrm{d}\tau \leq M \,\frac{(M_1t)^{n-1}}{(n-1)!} \tag{65}$$

Therefore, from (63) and (65), we have

$$\int_{0}^{t} (\|Au^{n,s}(\tau)\|^{2} + \|Bw^{n,s}(\tau)\|^{2}) \,\mathrm{d}\tau \leq M \,\frac{(M_{1}t)^{n-1}}{(n-1)!} \leq M \,\frac{(M_{1}T)^{n-1}}{(n-1)!} \tag{66}$$

from which we obtain the convergence in $L^2(0,T; H^2(\Omega))$, and

$$\int_{0}^{t} (\|u_{t}^{n,s}(\tau)\|^{2} + \|w_{t}^{n,s}(\tau)\|^{2}) \,\mathrm{d}\tau \leq M \,\frac{(M_{1}t)^{n-1}}{(n-1)!} \leq M \,\frac{(M_{1}T)^{n-1}}{(n-1)!}$$
(67)

which gives the convergence of u_t^n and w_t^n in $L^2(0,T;L^2(\Omega))$.

4.1.3. Convergence of the density sequence in $L^{\infty}(0,T;L^{\infty}(\Omega))$. Now, from (52), we have

$$\rho_t^{n,s} + u^n \cdot \nabla \rho^{n,s} = -u^{n,s} \cdot \nabla \rho^{n+s}$$
$$\rho^{n,s}(0) = 0$$

Let $z^n(x, t, \tau)$ be the solution of the Cauchy problem

$$z_t^n = u^n(z^n, \tau)$$
$$z^n = x \quad \text{for } \tau = t$$

Then, using the characteristic method, we have

$$\rho^{n,s}(x,t) = -\int_0^t u^{n,s}(z^n(\tau),\tau) \cdot \nabla \rho^{n+s}(z^n(\tau),\tau) \,\mathrm{d}\tau$$

Bearing in mind the properties of z^n , see Reference [10, pp. 93–96], we get

$$\|\rho^{n,s}(t)\|_{L^{\infty}} \leq \|\nabla\rho^{n+s}\|_{L^{\infty}(0,T;L^{\infty}(\Omega))} \int_{0}^{t} \|u^{n,s}(\tau)\|_{L^{\infty}} \,\mathrm{d}\tau \leq C \int_{0}^{t} \|Au^{n,s}(\tau)\| \,\mathrm{d}\tau$$

Hence, applying the Cauchy-Schwarz inequality and observing (66), we have

$$\|\rho^{n,s}(t)\|_{L^{\infty}}^{2} \leqslant c \int_{0}^{t} \|Au^{n,s}(\tau)\|^{2} \,\mathrm{d}\tau \leqslant M \,\frac{(M_{1}t)^{n-1}}{(n-1)!} \leqslant M \,\frac{(M_{1}T)^{n-1}}{(n-1)!}$$
(68)

Copyright © 2002 John Wiley & Sons, Ltd.

4.1.4. Convergence of u^n and w^n in $L^2(\varepsilon, T; W^{1,\infty}(\Omega))$. The following bounds in the lemma require some technical manipulation. Let us differentiate (50) with respect to t, and multiply the result by $u_t^{n,s}$ and integrate the resultant on Ω . We get

$$\begin{aligned} \frac{1}{2} \frac{d}{dt} \| \sqrt{\rho^{n-1+s}} u_t^{n,s} \|^2 + (\mu + \mu_r) \| \nabla u_t^{n,s} \|^2 \\ &= -\frac{1}{2} (\rho_t^{n-1+s} u_t^{n,s}, u_t^{n,s}) + 2\mu_r (\operatorname{rot} w_t^{n-1,s}, u_t^{n,s}) + (\rho^{n-1,s} f_t, u_t^{n,s}) \\ &- (\rho^{n-1,s} u_{tt}^{n}, u_t^{n,s}) - (\rho_t^{n-1+s} u^{n-1+s} \cdot \nabla u^{n,s}, u_t^{n,s}) \\ &- (\rho^{n-1+s} u_t^{n-1+s} \cdot \nabla u^{n,s}, u_t^{n,s}) - (\rho^{n-1+s} u^{n-1+s} \cdot \nabla u_t^{n,s}, u_t^{n,s}) \\ &- (\rho_t^{n-1+s} u^{n-1,s} \cdot \nabla u^n, u_t^{n,s}) - (\rho^{n-1+s} u^{n-1,s} \cdot \nabla u^n, u_t^{n,s}) \\ &- (\rho^{n-1+s} u^{n-1,s} \cdot \nabla u_t^n, u_t^{n,s}) - (\rho^{n-1,s} u_t^{n-1} \cdot \nabla u^n, u_t^{n,s}) \\ &- (\rho^{n-1,s} u^{n-1} \cdot \nabla u_t^n, u_t^{n,s}) + (\rho_t^{n-1,s} f, u_t^{n,s}) \\ &- (\rho_t^{n-1,s} u_t^n, u_t^{n,s}) - (\rho_t^{n-1,s} u^{n-1} \cdot \nabla u^n, u_t^{n,s}) \end{aligned}$$

Let us group the terms containing $\rho_t^{n-1,s}$, namely

$$h_2 = (\rho_t^{n-1,s} f, u_t^{n,s}) - (\rho_t^{n-1,s} u_t^n, u_t^{n,s}) - (\rho_t^{n-1,s} u^{n-1} \cdot \nabla u^n, u_t^{n,s})$$

and denote the remaining terms by h_1 . Then, we have

$$\frac{\mathrm{d}}{\mathrm{d}t} \|\sqrt{\rho^{n-1+s}} u_t^{n,s}\|^2 + 2(\mu+\mu_{\mathrm{r}}) \|\nabla u_t^{n,s}\|^2 = 2h_1 + 2h_2$$

Multiplying this equation by $\sigma(t) = \min\{1, t\}$ and integrating the result from 0 to t, we get

$$\sigma(t) \| \sqrt{\rho^{n-1+s}(t)} u_t^{n,s}(t) \|^2 + 2(\mu + \mu_r) \int_0^t \sigma(\tau) \| \nabla u_t^{n,s}(\tau) \|^2 \, \mathrm{d}\tau$$

= $\int_0^t \sigma'(t) \| \sqrt{\rho^{n-1+s}(\tau)} u_t^{n,s}(\tau) \|^2 \, \mathrm{d}\tau + 2H_1(t) + 2H_2(t)$ (69)

where $H_1(t) = \int_0^t \sigma(\tau) h_1(\tau) d\tau$ and $H_2(t) = \int_0^t \sigma(\tau) h_2(\tau) d\tau$. Now, we estimate the right-hand side of the above equation. From the fact that $0 \le \sigma'(t) \le 1$ a.e. in $t \in [0, T]$, we have

$$\int_{0}^{t} \sigma'(t) \|\sqrt{\rho^{n-1+s}}(\tau) u_{t}^{n,s}(\tau)\|^{2} \,\mathrm{d}\tau \leq \beta \int_{0}^{t} \|u_{t}^{n,s}(\tau)\|^{2} \,\mathrm{d}\tau \leq \beta M \,\frac{(M_{1}T)^{n-1}}{(n-1)!} \tag{70}$$

as a consequence of (67). It is easy to show that

$$H_1(t) \leq C \, \frac{(M_1 T)^{n-2}}{(n-2)!} + \frac{\mu + \mu_{\rm r}}{4} \int_0^t \sigma(\tau) \|\nabla u_t^{n,s}(\tau)\|^2 \, \mathrm{d}\tau \tag{71}$$

Copyright © 2002 John Wiley & Sons, Ltd.

For each term in $h_2(t)$, using (52) and integrating by parts, we can obtain the same kind of bound. In fact,

$$\begin{aligned} (\rho_{t}^{n-1,s}\psi, u_{t}^{n,s}) &= -((u^{n-1,s} \cdot \nabla \rho^{n-1+s})\psi, u_{t}^{n,s}) - ((u^{n-1} \cdot \nabla \rho^{n-1,s})\psi, u_{t}^{n,s}) \\ &= -((u^{n-1,s} \cdot \nabla \rho^{n-1+s})\psi, u_{t}^{n,s}) + (\rho^{n-1,s}u^{n-1} \cdot \nabla \psi, u_{t}^{n,s}) \\ &+ (\rho^{n-1,s}u^{n-1} \cdot \nabla u_{t}^{n,s}, \psi) \\ &\leq \|u^{n-1,s}\|_{L^{4}} \|\nabla \rho^{n-1+s}\|_{L^{\infty}} \|\psi\| \|u_{t}^{n,s}\|_{L^{4}} \\ &+ \|\rho^{n-1,s}\|_{L^{6}} \|u^{n-1}\|_{L^{\infty}} \|\nabla \psi\| \|u_{t}^{n,s}\|_{L^{3}} \\ &+ \|\rho^{n-1,s}\|_{L^{6}} \|u^{n-1}\|_{L^{\infty}} \|\nabla u_{t}^{n,s}\| \|\psi\|_{L^{3}} \\ &\leq C \|\nabla u^{n-1,s}\| \|\psi\| \|\nabla u_{t}^{n,s}\| + C \|\rho^{n-1,s}\|_{L^{6}} \|\psi\|_{H^{1}} \|\nabla u_{t}^{n,s}\|^{2} \end{aligned}$$
(72)

Taking, respectively, $\psi = f$, $\psi = u_t^n$ and $\psi = u^{n-1} \cdot \nabla u_t^n$, choosing $\eta = (\mu + \mu_r)/24$, we have

$$H_{2}(t) \leq C \int_{0}^{t} \|\nabla u^{n-1,s}(\tau)\|^{2} \|f(\tau)\|^{2} d\tau + C \int_{0}^{t} \|\rho^{n-1,s}(\tau)\|_{L^{6}}^{2} \|f(\tau)\|_{H^{1}}^{2} d\tau + C \int_{0}^{t} \|\nabla u^{n-1,s}(\tau)\|^{2} d\tau + C \int_{0}^{t} \|\rho^{n-1,s}(\tau)\|_{L^{6}}^{2} \|\nabla u^{n}_{t}(\tau)\|^{2} d\tau + C \int_{0}^{t} \|\rho^{n-1,s}(\tau)\|_{L^{6}}^{2} d\tau + \frac{\mu+\mu_{r}}{4} \int_{0}^{t} \sigma(\tau)\|\nabla u^{n,s}_{t}(\tau)\|^{2} d\tau$$

Now, using (53), (64) and (65), we obtain

$$H_2(t) \leq M \, \frac{(M_1 T)^{n-2}}{(n-2)!} + \frac{\mu + \mu_r}{4} \int_0^t \sigma(\tau) \|\nabla u_t^{n,s}(\tau)\|^2 \,\mathrm{d}\tau \tag{73}$$

Therefore, carrying (69) and (71) in (73), we obtain

$$\sigma(t) \|u_t^{n,s}\|^2 + \int_0^t \sigma(\tau) \|\nabla u_t^{n,s}(\tau)\|^2 \,\mathrm{d}\tau \leqslant M \,\frac{(M_1 T)^{n-2}}{(n-2)!} \tag{74}$$

which proves the convergence for u_t^n . For $w_t^{n,s}$ the arguments are similar.

The sixth rate of convergence in the Theorem is directly obtained from (54). Similarly, the seventh rate of convergence is consequence of the previous bound, thanks to the Sobolev embedding $L^{\infty}(\Omega) \subseteq H^2(\Omega)$.

Finally, the last rate of convergence of Theorem 2.3 is obtained by repeating the same arguments used in Lemma 2.2 (see equation (47)). That is, write (50) as

$$(\mu + \mu_r)Au^{n,s} = P(F)$$

Copyright © 2002 John Wiley & Sons, Ltd.

where

$$F = 2\mu_{r} \operatorname{rot} w^{n-1,s} + \rho^{n-1,s} f - \rho^{n-1,s} u_{t}^{n} - \rho^{n-1+s} \cdot \nabla u^{n,s}$$
$$-\rho^{n-1+s} u^{n-1,s} \cdot \nabla u^{n} - \rho^{n-1,s} u^{n-1} \cdot \nabla u^{n} - \rho^{n-1+s} u_{t}^{n,s}$$

The remaining step consists in showing that $F \in L^2(0,T;L^6(\Omega))$ and in applying the Amrouche–Girault result [18].

4.2. Passage to the limit

Once the convergences have been established, the passage to the limit is a standard procedure. We obtain

$$\int_0^T \langle \rho u_t + \rho u \cdot \nabla u - \rho f - 2\mu_r \operatorname{rot} w - (\mu + \mu_r) \Delta u, v \rangle \phi(t) \, \mathrm{d}t = 0$$
$$\int_0^T \langle \rho w_t + \rho u \cdot \nabla w - \rho g - 2\mu_r \operatorname{rot} u + 4\mu_r w - (c_a + c_d) \Delta w$$
$$- (c_0 + c_d - c_a) \nabla \operatorname{div} w, z \rangle \psi(t) \, \mathrm{d}t = 0$$

for all $z, v \in L^2(\Omega)$ and $\phi, \psi \in L^{\infty}(0, T)$.

These equalities together with the Du Bois-Reymond Theorem imply

$$\langle \rho u_t + \rho u \cdot \nabla u - \rho f - 2\mu_r \operatorname{rot} w - (\mu + \mu_r)\Delta u, v \rangle = 0$$

 $\langle \rho w_t + \rho u \cdot \nabla w - \rho g - 2\mu_r \operatorname{rot} u + 4\mu_r w - (c_a + c_d)\Delta w - (c_0 + c_d - c_a)\nabla \operatorname{div} w, z \rangle = 0$

a.e. in [0, T], for every $v \in H$, $z \in L^2(\Omega)$. These last two equalities imply

 $P(\rho u_t + \rho u \cdot \nabla u - \rho f - 2\mu_r \operatorname{rot} w - (\mu + \mu_r)\Delta u) = 0$ and

$$\rho w_t + \rho u \cdot \nabla w - \rho g - 2\mu_r \operatorname{rot} u + 4\mu_r w - (c_a + c_d)\Delta w - (c_0 + c_d - c_a)\nabla \operatorname{div} w = 0$$

For the density, we proved that

$$u^n \to u$$
 strongly in $L^2(0, T; L^2(\Omega))$
 $\rho_t^n \to \rho_t$, and $\nabla \rho^n \to \nabla \rho$ weakly in $L^2(0, T; L^2(\Omega))$

Thus, when $n \rightarrow \infty$ in the approximated continuity equation, we obtain

 $\rho_t + u \cdot \nabla \rho = 0$ in the $L^2(0, T; L^2(\Omega))$ – sense

Now, we prove the continuity established in Theorem 2.3 for the solution (u, w, ρ) . Firstly, given that $u \in L^{\infty}(0, T; D(A))$ and $u_t \in L^2(\varepsilon, T; D(A))$, by interpolation (see Reference [6, p. 260]) u is a.e. equal to a continuous function from $[\varepsilon, T]$ into D(A), i.e.,

$$u \in \mathscr{C}([\varepsilon, T]; D(A)) \quad \forall \varepsilon > 0$$

On the other hand, since $u_t \in L^2(\varepsilon, T; D(A))$, $u_{tt} \in L^2(\varepsilon, T; H)$, by interpolation we have

$$u_t \in \mathscr{C}([\varepsilon, T]; V), \quad \forall \varepsilon > 0$$

Copyright © 2002 John Wiley & Sons, Ltd.

Therefore,

$$u \in \mathscr{C}^1([\varepsilon, T]; V) \cap \mathscr{C}([\varepsilon, T]; D(A)), \quad \forall \varepsilon > 0$$

Analogously, we prove that

$$w \in \mathscr{C}^1([\varepsilon, T]; H^1_0(\Omega)) \cap \mathscr{C}([\varepsilon, T]; D(B)), \quad \forall \varepsilon > 0$$

To prove the continuity at t = 0, we proceed as follows. It is easy to show that

$$\lim_{t \to 0^+} \|u(t) - u(0)\| = 0, \quad \lim_{t \to 0^+} \|\nabla u(t) - \nabla u(0)\| = 0$$

To prove that

$$\lim_{t \to 0^+} \|Au(t) - Au(0)\| = 0$$

it is sufficient to show that

$$\lim_{t\to 0^+}\sup\|Au(t)\|\leqslant\|Au_0\|$$

since we already know that $u(t) \rightarrow u_0$ in $H^1(\Omega)$. Multiplying (7) by Au_t^{n+1} and integrating in Ω , we have

$$\frac{\mu + \mu_{\rm r}}{2} \frac{\mathrm{d}}{\mathrm{d}t} \|Au^{n+1}\|^2 + \|\sqrt{\rho^n} \nabla u_t^{n+1}\|^2$$

= $-(\rho^n u^n \cdot \nabla u^{n+1}, Au_t^{n+1}) + 2\mu_{\rm r}(\operatorname{rot} w^n, Au_t^{n+1}) + (\rho^n f, Au_t^{n+1})$
 $-(\nabla \rho^n \cdot \nabla u_t^{n+1}, u_t^{n+1})$

Then, integrating from 0 to t, we get

$$\begin{aligned} \|Au^{n+1}(t)\|^2 &\leq \|Au_0\|^2 + \frac{2}{\mu + \mu_r} [(-\rho^n(t)u^n(t) \cdot \nabla u^{n+1}(t) + 2\mu_r \operatorname{rot} w^n(t) + \rho^n(t)f(t), Au^{n+1}(t)) - (-\rho_0^n u^n(0) \cdot \nabla u_0^{n+1} + 2\mu_r \operatorname{rot} w_0^n + \rho_0^n f(0), Au_0^{n+1})] + \frac{2}{\mu + \mu_r} N(t) \end{aligned}$$

uniformly in n and where

$$N(t) = \int_0^t |(\rho_t^n u^n \cdot \nabla u^{n+1} + \rho^n u_t^n \cdot \nabla u^{n+1} + \rho^n u^n \cdot \nabla u_t^{n+1} - 2\mu_r \operatorname{rot} w_t^n - \rho_t^n f - \rho^n f_t, Au^{n+1})| \, \mathrm{d}\tau + \int_0^t |(\nabla \rho^n \cdot \nabla u_t^{n+1}, u_t^{n+1})| \, \mathrm{d}\tau \leqslant c \int_0^t (\|\nabla u^{n+1}\| + \|\nabla u_t^n\| + \|\nabla u_t^{n+1}\| + \|\nabla w_t^n\| + \|f\| + \|f_t\|) \, \mathrm{d}\tau \leqslant ct^{1/2}$$

by virtue of Hölder inequality and the estimates as given in Lemma 2.2.

Copyright © 2002 John Wiley & Sons, Ltd.

Math. Meth. Appl. Sci. 2002; 25:1251-1280

From this, we conclude that

$$\|Au(t)\|^{2} \leq \|Au_{0}\|^{2} + c[(-\rho(t)u(t) \cdot \nabla u(t) + 2\mu_{r} \operatorname{rot} w(t) + \rho(t)f(t), Au(t)) - (-\rho_{0}u(0) \cdot \nabla u_{0} + 2\mu_{r} \operatorname{rot} w_{0} + \rho_{0}f(0), Au_{0})] + Ct^{1/2}$$

Since $\rho(t)u(t) \cdot \nabla u(t) \to \rho_0 u_0 \cdot \nabla u_0$, $\rho(t)f(t) \to \rho_0 f(0)$, rot $w(t) \to rot w_0$ in $L^2(\Omega)$ and $Au(t) \to Au_0$ weakly in $L^2(\Omega)$ as $t \to 0^+$, we obtain the desired result. From this, it is easy to show

$$\lim_{t \to 0^+} \|u_t(t) - u_t(0)\| = 0$$

The results for w are proved in the same way.

4.3. Uniqueness of the strong solution

To prove uniqueness, let us assume that (u, w, ρ) and (u_1, w_1, ρ_1) be two solutions of (1)-(2) with the same regularity as stated in Theorem 2.3. Now, define

$$U = u_1 - u, W = w_1 - w$$
 and $R = \rho_1 - \rho$

These auxiliary functions verify a set of equations similar to (50)–(52). If we multiply the first equation by U, the second by W and the third by R and repeat the argument as given in the proof of Lemma 2.1 in 3.1.1, we obtain for $\varphi(t) = ||U(t)||^2 + ||W(t)||^2 + ||R(t)||^2$ an inequality of the following type:

$$\varphi(t) \!\leqslant\! C \int_0^t \varphi(\tau) \,\mathrm{d}\tau$$

which, by Gronwall's inequality, is equivalent to assert U=0, W=0 and R=0. The proof of Theorem 2.3 is completed.

5. EXISTENCE AND UNIQUENESS OF THE PRESSURE

Lemma 5.1

With the hypotheses of Lemma 2.1, for each *n*, there exists $p^n \in L^2(0, T; H^1(\Omega)/\mathbb{R})$ such that (u^n, w^n, ρ^n, p^n) is an approximate solution of problem (1)–(2), where (u^n, w^n, ρ^n) are given by Lemma 2.1. In addition, with the hypotheses of Lemma 2.2, p^n is uniformly bounded in $L^{\infty}(0, T; H^1(\Omega)/\mathbb{R})$.

Proof

One can prove this lemma from (47) and the Amrouche–Girault's results (1991).

Lemma 5.2

Under the hypotheses of Lemma 2.2, we have

$$\int_{0}^{t} \|p^{n+s}(\tau) - p^{n}(\tau)\|_{H^{1}(\Omega)/\mathbb{R}}^{2} \, \mathrm{d}\tau \leq M \, \frac{(M_{1}T)^{n-1}}{(n-1)!}$$
$$\sup_{t} \sigma(t) \|p^{n+s}(t) - p^{n}(t)\|_{H^{1}(\Omega)/\mathbb{R}}^{2} \leq M \, \frac{(M_{1}T)^{n-2}}{(n-2)!}$$

for all $t \in [0, T]$.

Copyright © 2002 John Wiley & Sons, Ltd.

Proof

We denote $p^{n,s} = p^{n+s} - p^n$, $\forall n \ge 1$. Then, from (7) and (50), we have

$$-(\mu+\mu_{\rm r})\Delta u^{n,s}+\nabla p^{n,s}=J\tag{75}$$

where

$$J = 2\mu_{r} \operatorname{rot} w^{n-1,s} + \rho^{n-1,s} f - \rho^{n-1,s} u_{t}^{n} - \rho^{n-1+s} u^{n-1+s} \cdot \nabla u^{n,s} - \rho^{n-1+s} u^{n-1,s} \cdot \nabla u^{n} - \rho^{n-1,s} u^{n-1} \cdot \nabla u^{n} - \rho^{n-1+s} u_{t}^{n,s}$$
(76)

Moreover,

$$\|J\|^{2} \leq C \|\nabla w^{n-1,s}\|^{2} + C \|\rho^{n-1,s}\|_{L^{6}}^{2} \|f\|_{L^{3}}^{2} + C \|\rho^{n-1,s}\|_{L^{6}}^{2} \|u_{t}^{n}\|_{L^{3}}^{2} + C \|\nabla u^{n,s}\|^{2} + C \|\nabla u^{n-1,s}\|^{2} + C \|\rho^{n-1,s}\|_{L^{6}}^{2} \|\nabla u^{n}\|_{L^{3}}^{2} + C \|u_{t}^{n,s}\|^{2}$$

$$(77)$$

Now, (75)-(77) and the Amrouche-Girault's results [18], imply

$$\|p^{n,s}\|_{H^1(\Omega)/\mathbb{R}}^2 \leq C \|J\|^2 \tag{78}$$

and integrating it from 0 to t, we get

$$\begin{split} \int_0^t \|p^{n,s}(\tau)\|_{H^1(\Omega)/\mathbb{R}}^2 \,\mathrm{d}\tau &\leq CM \left[\frac{(M_1T)^{n-1}}{(n-1)!} + \frac{(M_1T)^{n-1}}{(n-1)!} \int_0^t \|f(\tau)\|_{L^3}^2 \,\mathrm{d}\tau \\ &+ \frac{(M_1T)^{n-1}}{(n-1)!} \int_0^t \|\nabla u_t^n(\tau)\|^2 \,\mathrm{d}\tau + \frac{(M_1T)^n}{n!} \\ &+ \frac{(M_1T)^{n-1}}{(n-1)!} \int_0^t \|Au^n(\tau)\|^2 \,\mathrm{d}\tau + \frac{(M_1T)^{n-1}}{(n-1)!} \right] \end{split}$$

by virtue of (53), (65) and (67). Therefore,

$$\int_0^t \|p^{n,s}(\tau)\|_{H^1(\Omega)/\mathbb{R}}^2 \,\mathrm{d}\tau \!\leqslant\! M \,\frac{(M_1T)^{n-1}}{(n-1)!}$$

Also, from (76) and (78), with $\sigma(t) = \min\{1, t\}$, we have

$$\begin{split} \sigma(t) \| p^{n,s} \|_{H^{1}(\Omega)/\mathbb{R}}^{2} &\leq \| \nabla w^{n-1,s} \|^{2} + C \| \rho^{n-1,s} \|_{L^{\infty}}^{2} \| f \|^{2} + C \| \rho^{n-1,s} \|_{L^{\infty}}^{2} \\ &+ C \| \nabla u^{n,s} \|^{2} + C \| \nabla u^{n-1,s} \|^{2} + C \| \rho^{n-1,s} \|_{L^{6}}^{2} + C \sigma(t) \| u^{n,s}_{t} \|^{2} \\ &\leq CM \, \frac{(M_{1}T)^{n-2}}{(n-2)!} + CM \, \frac{(M_{1}T)^{n-2}}{(n-2)!} \| f \|^{2} + CM \, \frac{(M_{1}T)^{n-1}}{(n-1)!} \\ &+ CM \, \frac{(M_{1}T)^{n-1}}{(n-1)!} + CM \, \frac{(M_{1}T)^{n-1}}{(n-1)!} + CM \, \frac{(M_{1}T)^{n-2}}{(n-2)!} \end{split}$$

Copyright © 2002 John Wiley & Sons, Ltd.

Math. Meth. Appl. Sci. 2002; 25:1251-1280

by virtue of (53), (64), (67) and (68). Therefore, by interpolation, $f \in C([0, T]; L^2(\Omega))$. From the last inequality, we conclude

$$\sigma(t) \| p^{n,s}(t) \|_{H^1(\Omega)/\mathbb{R}}^2 \leq M \, \frac{(M_1 T)^{n-2}}{(n-2)!} \tag{79}$$

Theorem 5.3

Under the hypotheses of Lemma 2.2, the approximate pressure p^n converge to the limiting element p in $L^2(0,T;H^1(\Omega)/\mathbb{R})$ and (u,w,ρ,p) is the unique solution of (1)–(2), where (u,w,ρ) is the solution given in the Theorem 2.3.

Moreover, we have the following error estimate:

$$\int_0^t \|p^n(\tau) - p(\tau)\|_{H^1(\Omega)/\mathbb{R}}^2 \,\mathrm{d}\tau \!\leq\! M \,\frac{(M_1T)^{n-1}}{(n-1)!}$$

Also, p^n converges to p in $L^{\infty}(\varepsilon, T; H^1(\Omega)/\mathbb{R})$, for all $\varepsilon > 0$ and satisfy the following error estimate

$$\sup_{t} \sigma(t) \| p^{n}(t) - p(t) \|_{H^{1}(\Omega)/\mathbb{R}}^{2} \leq M \frac{(M_{1}T)^{n-2}}{(n-2)!}$$

ACKNOWLEDGEMENTS

The authors would like to thank an anonymous referee for his or her suggestion for improving the presentation of this paper.

This work has been supported by FONDAP through its Programme on Mathematical-Mechanics. Elva E. Ortega-Torres was partially supported by Fondecyt Grant 1000572. Marko A. Rojas-Medar was partially supported by CNPQ-Brazil, Grant 300116/93-4(RN) and FAPESP-Brazil, Grant 01/07557-3.

REFERENCES

- 1. Condiff D, Dahler J. Fluid mechanical aspects of antisymmetric stress. Physics of Fluids A 1964; 11:842-854.
- 2. Petrosyan L. Some Problems of Mechanics of Fluids with Antisymmetric Stress Tensor. Erevan, 1984. (in Russian).
- 3. Lukaszewicz G. Micropolar fluids: theory and applications. Birkhaüser: Basel, 1999.
- 4. Ladyzhenskaya O. The Mathematical Theory of Viscous Incompressible Flow. Gordon and Breach: New York, 1969.
- 5. Natesan, Great Theorems. Technical Report CMM, 2000.
- 6. Temam R. Navier-Stokes Equations. North-Holland: Amsterdam, 1977.
- 7. Antontsev SN, Kazhikov A, Monakhov VN. Boundary Value Problems in Mechanics of Nonhomogeneous Fluids. North-Holland: Amsterdam, 1990.
- Simon J. Nonhomogeneous viscous incompressible fluids; existence of velocity, density and pressure. SIAM Journal of Mathematical Analysis 1990; 21:1093–1117.
- 9. Kim J. Weak solutions of an initial boundary value problem for an incompressible viscous fluids with nonnegative density. SIAM Journal on Mathematical Analysis 1987; 18:89-96.
- Ladyzhenskaya O, Solonnikov V. Unique solvability of an initial and boundary value problem for viscous nonhomogeneous incompressible fluids. Zap. Nauchn Sem. Leningrad Otdel. Mat. Inst. Steklov. (LOMI), 1975; 52:52–109 (English Transl. Journal of Soviet Mathematics 1978; 9:697–749).
- 11. Salvi R. The equations of viscous incompressible nonhomogeneous fluid: on the existence and regularity. *Journal of Australian Mathematical Society Series B* 1991; **33**(1):94–110.
- Boldrini J, Rojas-Medar M. Global solutions to the equations for the motion of stratified incompressible fluids. Matemática Contemporânea 1992; 3:1–8.
- 13. Lions P-L. Mathematical Topics in Fluid Mechanics, vol. 1 Incompressible Models. Clarendon Press: Oxford, 1996.

Copyright © 2002 John Wiley & Sons, Ltd.

C. CONCA ET AL.

- 14. Lukaszewicz G. On nonstationary flows of incompressible asymmetric fluids. *Mathematical Methods in Applied Science* 1990; **13**(3):219–232.
- 15. Lukaszewicz G. On nonstationary flows of asymmetric fluids. *Rend. Accad. Naz. Sci. XL Mem. Mat.* 1988; 12:83–97.
- 16. Lukaszewicz G. On the existence, uniqueness and asymptotic properties for solutions of flows of asymmetric fluids. *Rendiconti Accademia Nazionale della Scienze detta dei XL, Memorie di Matematica* 1989; **13**: 105–120.
- 17. Boldrini J, Rojas-Medar M. On the convergence rate of spectral approximations for the equations for nonhomogeneous asymmetric fluids. *Mathematical Modelling and Numerical Analysis* 1996; **30**(2):123–155.
- 18. Amrouche C, Girault V. On the existence and regularity of the solutions of Stokes problem in arbitrary dimension. *Proceedings of the Japan Academic Series A Mathematical Science* 1991; **67**:171–175.
- 19. Lions J-L. Quelques Méthodes de Résolution des Problèmes aux Limites Non Linéaires. Dunod Gauthier-Villars: Paris, 1969.
- 20. Ladyzhenskaya O, Solonnikov V, Uralceva N. Linear and quasi-linear equations of parabolic type. *Translation of Mathematical Monograph.* vol. 23. Revised edn, 1988, 1968.
- 21. Varnhorn W. The Stokes Equations. Mathematical Research, vol. 76, Akademie-Verlag, Berlin, 1994.