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Y. Giga, S. Matsui and Y. Shimizu

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On Estimates in Hardy Spaces for the Stokes Flow in a Half Space

YOSHIKAZU GIGA[†], SHIN'YA MATSUI[‡], YASUYUKI SHIMIZU

Department of Mathematics, Hokkaido University, Sapporo 060, Japan

[‡]Faculty of Business Administration and Information Science,
Hokkaido Information University, Nishi-Nopporo, Ebetsu 069, Japan

§0 Introduction

We consider the Stokes equation

$$(0.1) \quad \begin{aligned} u_t - \Delta u + \nabla p &= 0, \operatorname{div} u = 0 \text{ in } \Omega \times (0, \infty), \\ u &= u_0 \text{ at } t = 0, \\ u &= 0 \text{ on } \partial\Omega \times (0, \infty) \end{aligned}$$

in a domain Ω in \mathbb{R}^n ($n \geq 2$) with smooth boundary. Here $u = (u^1, \dots, u^n)$ is unknown velocity field and p is unknown pressure field. Initial data u_0 is assumed to satisfy a *compatibility condition*: $\operatorname{div} u_0 = 0$ in Ω and the normal component of u_0 equals zero on $\partial\Omega$. This system is a typical parabolic equation and it has several properties resembling to the heat equation.

If $\Omega = \mathbb{R}^n$, u is reduced to a solution of the heat equation with initial data u_0 because there is no boundary condition. For example regularity-decay estimate

$$(0.2) \quad \|\nabla u(t)\|_p \leq Ct^{-1/2} \|u_0\|_p \text{ for } t > 0$$

holds for all $1 \leq p \leq \infty$ with C independent of t and u_0 , where $\|f(t)\|_p := (\int_{\Omega} |f(t, x)|^p dx)^{1/p}$ and ∇ denotes the gradient in space variables. If $p = 2$, the estimate (0.2) is still valid for any domain. Indeed, since the Stokes operator A is self-adjoint and nonnegative, the operator A generates an analytic semigroup e^{-tA} . This yields

$$\|A^{1/2} e^{-tA} u_0\|_2 \leq Ct^{-1/2} \|u_0\|_2.$$

Since $u = e^{-tA} u_0$ and $\|A^{1/2} u\|_2 = \|\nabla u\|_2$, (0.2) follows for $p = 2$. (See Borchers and Miyakawa [3] for applications.) For $1 < p < \infty$, (0.2) is valid for bounded domains (Giga [7]) and for a half space (Ukai [13]). The estimate (0.2) is also valid for exterior domain with $n \geq 3$, with extra restriction $1 < p < n$. (See Borchers and Miyakawa [2], Giga and Sohr [8], Iwashita [10].)

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However, there was no result for $p = 1$ or $p = \infty$ where the boundary of Ω is not empty. The main difficulty lies in the fact that the projection associated with the Helmholtz decomposition is not bounded in L^1 type spaces, because it involves the singular integral operator such as Riesz operators. Nevertheless in this paper, we prove (0.2) for $p = 1$ where Ω is a half space $\mathbb{R}_+^n = \{x = (x_1, \dots, x_n); x_n > 0\}$.

Theorem 0.1. *Let u be the solution of the Stokes equation (0.1) in $\Omega = \mathbb{R}_+^n$ with initial data $u_0 \in L^1(\mathbb{R}^n)$, which satisfies the compatibility condition. Then there is a constant C independent of u_0 such that*

$$(0.3) \quad \|\nabla u(t)\|_1 \leq Ct^{-1/2} \|u_0\|_1$$

for all $t > 0$.

This is rather surprising since we do not expect $\|u(t)\|_1 \leq C\|u_0\|_1$ for $\Omega = \mathbb{R}_+^n$. Actually, the estimate (0.3) follows from a stronger estimate:

Theorem 0.2. *Under the same hypothesis of the Theorem 0.1, there is a constant C' independent of u_0 such that*

$$(0.4) \quad \|\nabla u(t)\|_{\mathcal{H}^1(\mathbb{R}_+^n)} \leq C't^{-1/2} \|u_0\|_1$$

for all $t > 0$.

Here

$$\|f\|_{\mathcal{H}^1(\mathbb{R}_+^n)} = \inf\{\|\tilde{f}\|_{\mathcal{H}^1(\mathbb{R}^n)}; \tilde{f} \in \mathcal{H}^1(\mathbb{R}^n), \tilde{f}|_{\mathbb{R}_+^n} \equiv f\},$$

where $\mathcal{H}^1(\mathbb{R}^n)$ is the Hardy space in \mathbb{R}^n defined later.

Combining the Sobolev inequality with (0.3), we have

$$(0.5) \quad \|u(t)\|_{n/(n-1)} \leq C_0 t^{-1/2} \|u_0\|_1$$

with C_0 independent of $t > 0$ and u_0 . This has been already proved by Borchers and Miyakawa [1] where a general $L^p - L^q$ estimate

$$\|u(t)\|_p \leq C_0 t^{-\alpha} \|u_0\|_q$$

with $\alpha = (n/2)(1/q - 1/p)$ has been proved for all $1 \leq q < p \leq \infty$ where $\Omega = \mathbb{R}_+^n$. Their method does not depend on (0.3). For $1 < q < p < \infty$, such estimate has been proved by Ukai [12]. There is an extensive literature on $L^p - L^q$ estimate for exterior domain Ω ($n \geq 3$) (e.g. Giga and Sohr [9], Borchers and Miyakawa [2], Iwashita [10], Chen [4]) but the case $q = 1$ and $p = \infty$ is included only in Chen [4] for $n = 3$.

To show (0.4), we recall the solution formula obtained by Ukai [13]. The solution is represented by the Gauss kernel and various Riesz operators. It is known by Carpio [4] that the solution $u = G_t * u_0$ of the heat equation with initial data $u_0 \in L^1(\mathbb{R}^n)$ enjoys

$$(0.6) \quad \|\nabla u(t)\|_{\mathcal{H}^1(\mathbb{R}^n)} \leq C_1 t^{-1/2} \|u_0\|_1$$

where G_t is the Gauss kernel. If the solution of (0.1) were represented only by G_t and a Riesz operator in \mathbb{R}^n , (0.6) could yield (0.4) since the Riesz operator is bounded in \mathcal{H}^1 . Unfortunately, the formula contains the Riesz operator in tangential variables $x' = (x_1, \dots, x_{n-1})$ to $\partial\mathbb{R}_+^n$, it is not clear that such operators are bounded in $\mathcal{H}^1(\mathbb{R}^n)$. To overcome this difficulty, we rewrite Ukai's formula so that ∇u does not have tangential Riesz operators with use of the operator Λ whose symbol equals $|\xi'|$, where $(\xi', \xi_n) = \xi \in \mathbb{R}^n$. Because of this, we need to prove

$$(0.7) \quad \|\Lambda u(t)\|_{\mathcal{H}^1(\mathbb{R}^n)} \leq C_2 t^{-1/2} \|u_0\|_1$$

in addition to (0.5). Although there are several extra technical difficulty, because of the formula, this is a rough idea for the proof of (0.4).

§1. The solution formula

In this section we rearrange the solution formula for (0.1) obtained by Ukai [13] for later use.

First, we establish conventions of notations. For an n -dimensional vector a , we denote a tangential component (a_1, \dots, a_{n-1}) by $a' \in \mathbb{R}^{n-1}$, so that $a = (a', a_n)$. We set $\partial_j = \partial/\partial x_j$ and let $\nabla' = (\partial_1, \dots, \partial_{n-1})$. Hereafter, C denotes a positive constant which may differ from one occasion to another.

Let \mathcal{F} be the Fourier transform in \mathbb{R}^n :

$$\mathcal{F}f(\xi) = \int_{\mathbb{R}^n} e^{-ix \cdot \xi} f(x) dx,$$

and let \hat{f} be the Fourier transform of f in the tangential space:

$$\hat{f}(\xi', x_n) = \int_{\mathbb{R}^{n-1}} e^{-ix' \cdot \xi'} f(x', x_n) dx'.$$

The Riesz operators R_j ($j = 1, \dots, n$), S_j ($j = 1, \dots, n-1$), and the operator Λ are defined by

$$\mathcal{F}(R_j f)(\xi) = \frac{i\xi_j}{|\xi|} \mathcal{F}f(\xi),$$

$$\mathcal{F}(S_j f)(\xi) = \frac{i\xi_j}{|\xi'|} \mathcal{F}f(\xi),$$

$$\mathcal{F}(\Lambda f)(\xi) = |\xi'| \mathcal{F}f(\xi).$$

We set $R' = (R_1, \dots, R_{n-1})$, $S = (S_1, \dots, S_{n-1})$ and define U by

$$Uf = rR' \cdot S(R' \cdot S + R_n)e,$$

where r is the restriction operator from \mathbb{R}^n to \mathbb{R}_+^n , and e is the extension operator from \mathbb{R}_+^n over \mathbb{R}^n with value 0, that is,

$$ef = \begin{cases} f & \text{for } x_n \geq 0, \\ 0 & \text{for } x_n < 0. \end{cases}$$

We also define the operator $E(t)$ and $F(t)$ by

$$\begin{aligned} [E(t)f](x) &= \int_{\mathbb{R}_+^n} \{G_t(x-y) - G_t(x'-y', x_n+y_n)\} f(y) dy, \\ [F(t)f](x) &= \int_{\mathbb{R}_+^n} \{G_t(x-y) + G_t(x'-y', x_n+y_n)\} f(y) dy, \end{aligned}$$

where G_t is the Gauss kernel $G_t(x) = (4\pi t)^{-n/2} e^{-|x|^2/4t}$. Note that $E(t)f$ (resp. $F(t)f$) is the solution to the heat equation in \mathbb{R}_+^n with Dirichlet (resp. Neumann) data;

$$\begin{aligned} z_t - \Delta z &= 0 \text{ in } \mathbb{R}_+^n \times (0, T), \\ z|_{t=0} &= f, \\ z|_{x_n=0} &\equiv 0. \text{ (resp. } \partial_n z|_{x_n=0} = 0.) \end{aligned}$$

We recall the formula obtained by Ukai.

Theorem 1.1(Ukai). *The solution to (1.1) can be expressed as*

$$(1.1a) \quad u^n = UE(t)V_1u_0,$$

$$(1.1b) \quad u' = E(t)V_2u_0 - SUE(t)V_1u_0,$$

where $V_1u_0 = -S \cdot u'_0 + u_0^n$ and $V_2u_0 = u'_0 + Su_0^n$.

We give a formal proof of Theorem 1.1 for the reader's convenience. By (0.1a) and (0.1b), we get $\Delta p = 0$ in \mathbb{R}_+^n . Applying the tangential Fourier transform, the equation $\Delta p = 0$ is reduced to an ordinary differential equation $(\partial_n^2 - |\xi'|^2)\hat{p} = 0$. Assuming that p is bounded, we get $(\partial_n + |\xi'|)\hat{p} = 0$. We set $v^n = (\partial_n + \Lambda)u^n$ and $v' = V_2u = u' + Su^n$. Then v satisfies $v_t - \Delta v = 0$, $v^n|_{t=0} = \Lambda V_1u_0$, $v'|_{t=0} = V_2u_0$, and $v|_{x_n=0} = 0$. Thus v solves the heat equation in \mathbb{R}_+^n with zero Dirichlet data. Solving v with some manipulations leads (1.1).

To solve our problem, we rewrite the formula (1.1). Note that the vector field u in (1.2) is given as a restriction $r\bar{u}$ of a vector field $\bar{u} = (\bar{u}', \bar{u}_n)$ of form

$$(1.2a) \quad \bar{u}^n = R' \cdot S(R' \cdot S + R_n)eE(t)V_1u_0,$$

$$(1.2b) \quad \bar{u}' = E(t)V_2u_0 - SR' \cdot S(R' \cdot S + R_n)eE(t)V_1u_0.$$

Lemma 1.2. *Let j be an integer with $1 \leq j \leq n$. Assume that $\operatorname{div}u_0 = 0$ in \mathbb{R}_+^n when $j = n$. Then the first space derivative of \bar{u} are expressed as*

$$(1.3a) \quad \begin{aligned} \partial_j \bar{u}^n &= -R_j \{R' \cdot \Lambda eE(t)u'_0 - R_n \nabla' \cdot eE(t)u'_0 \\ &\quad + R' \cdot \nabla' eE(t)u_0^n + R_n \Lambda eE(t)u_0^n\}, \end{aligned}$$

$$(1.3b) \quad \begin{aligned} \partial_j \bar{u}' &= \partial_j E(t)u'_0 + w_j \\ &\quad + R_j \{R'(\nabla' \cdot eE(t)u'_0) - R_n \nabla'(\nabla' \Lambda^{-1} \cdot eE(t)u'_0) \\ &\quad - R' \Lambda eE(t)u_0^n + R_n \nabla' eE(t)u_0^n\}, \end{aligned}$$

where

$$(1.4) \quad w_j = \begin{cases} \partial_j \nabla' \Lambda^{-1} E(t) u_0^n & \text{for } 1 \leq j \leq n-1, \\ -\nabla' (\nabla' \cdot \Lambda^{-1} F(t) u_0') & \text{for } j = n. \end{cases}$$

Proof. To show (1.3), it is convenient to use the Fourier transformation by $\partial_j \bar{u}$ in (1.2). Note that the operator S_j and $eE(t)$ are commutable. Then we get

$$\begin{aligned} \mathcal{F}(\partial_j \bar{u}^n) &= i\xi_j \frac{i\xi'}{|\xi|} \cdot \frac{i\xi'}{|\xi'|} \left(\frac{i\xi'}{|\xi|} \cdot \frac{i\xi'}{|\xi'|} + \frac{i\xi_n}{|\xi|} \right) \left(-\frac{i\xi'}{|\xi'|} \cdot \mathcal{F}(eE(t)u_0') + \mathcal{F}(eE(t)u_0^n) \right) \\ &= -\frac{i\xi_j}{|\xi|} \left\{ \left(\frac{i\xi'}{|\xi|} |\xi'| - \frac{i\xi_n}{|\xi|} i\xi' \right) \cdot \mathcal{F}(eE(t)u_0') + \left(\frac{i\xi'}{|\xi|} \cdot i\xi' + \frac{i\xi_n}{|\xi|} |\xi'| \right) \mathcal{F}(eE(t)u_0^n) \right\}, \\ \mathcal{F}(\partial_j \bar{u}') &= i\xi_j \left(\mathcal{F}(E(t)u_0') + \frac{i\xi'}{|\xi'|} \mathcal{F}(E(t)u_0^n) \right) \\ &\quad - i\xi_j \frac{i\xi'}{|\xi'|} \left(\frac{i\xi'}{|\xi|} \cdot \frac{i\xi'}{|\xi'|} \right) \left(\frac{i\xi'}{|\xi|} \cdot \frac{i\xi'}{|\xi'|} + \frac{i\xi_n}{|\xi|} \right) \left(-\frac{i\xi'}{|\xi'|} \cdot \mathcal{F}(eE(t)u_0') + \mathcal{F}(eE(t)u_0^n) \right) \\ &= i\xi_j \mathcal{F}(eE(t)u_0') - \frac{\xi_j \xi'}{|\xi'|} \mathcal{F}(eE(t)u_0^n) \\ &\quad + \frac{i\xi_j}{|\xi|} \left\{ \frac{i\xi'}{|\xi|} \xi' \cdot \mathcal{F}(eE(t)u_0) - \frac{i\xi_n}{|\xi|} i\xi' \left(i\xi' \cdot \frac{1}{|\xi'|} \mathcal{F}(eE(t)u_0') \right) \right. \\ &\quad \left. - \left(\frac{i\xi'}{|\xi|} |\xi'| - \frac{i\xi_n}{|\xi|} i\xi' \right) \mathcal{F}(eE(t)u_0^n) \right\}. \end{aligned}$$

By the inverse Fourier transform, the first identity implies (1.3a). To show (1.3b), we must handle the term $i\xi_j (i\xi'/|\xi'|) \mathcal{F}[E(t)u_0^n]$. Taking the inverse Fourier transform, this term is transformed to $\partial_j \nabla' \Lambda^{-1} E(t) u_0^n$. For $1 \leq j \leq n-1$, this equals to w_j . For $j = n$, we invoke the assumption $\operatorname{div} u_0 = 0$, so that $\partial_n u_0^n = -\nabla' \cdot u_0'$:

$$\begin{aligned} \partial_n \nabla' \Lambda^{-1} E(t) u_0^n &= \partial_n \nabla' \Lambda^{-1} \int_{\mathbb{R}_+^n} \{G_t(x-y) - G_t(x'-y', x_n+y_n)\} u_0^n(y) dy \\ &= \nabla' \Lambda^{-1} \int_{\mathbb{R}_+^n} \left\{ \frac{\partial}{\partial x_n} G_t(x-y) - \frac{\partial}{\partial x_n} G_t(x'-y', x_n+y_n) \right\} u_0^n(y) dy \\ &= \nabla' \Lambda^{-1} \int_{\mathbb{R}_+^n} \left\{ -\frac{x_n-y_n}{2t} G_t(x-y) + \frac{x_n+y_n}{2t} G_t(x'-y', x_n+y_n) \right\} u_0^n(y) dy \\ &= \nabla' \Lambda^{-1} \left\{ \int_{\mathbb{R}^{n-1}} \left[\{-G_t(x-y) - G_t(x'-y', x_n+y_n)\} u_0^n(y) \right]_{y_n=0}^{y_n=+\infty} dy' \right. \\ &\quad \left. + \int_{\mathbb{R}_+^n} \{G_t(x-y) + G_t(x'-y', x_n+y_n)\} \partial_n u_0^n(y) dy \right\} \\ &= -\nabla' \Lambda^{-1} \int_{\mathbb{R}_+^n} \{G_t(x-y) + G_t(x'-y', x_n+y_n)\} \nabla' \cdot u_0'(y) dy \\ &= -\nabla' (\nabla' \cdot \Lambda^{-1} F(t) u_0') = w_n. \quad \square \end{aligned}$$

§2. Proof of theorem

To prove Theorem 0.1, we need to estimate the right hand side of (1.3) in $L^1(\mathbb{R}^n)$. In this section we estimate these terms in the Hardy space \mathcal{H}^1 , which is the subspace of L^1 , instead of L^1 . We recall the definition of the Hardy space \mathcal{H}^1 . Note that the following definition is one of many equivalent definitions of the Hardy space. (See Fefferman and Stein [6].)

Definition 2.1. A function $f \in L^1(\mathbb{R}^n)$ belongs to the Hardy space $\mathcal{H}^1 = \mathcal{H}^1(\mathbb{R}^n)$ if

$$f^*(x) = \sup_{s>0} |G_s * f(x)| \in L^1(\mathbb{R}^n),$$

where the symbol $*$ denotes the convolution with respect to the space variable x . The norm of $f \in \mathcal{H}^1(\mathbb{R}^n)$ is defined by

$$\|f\|_{\mathcal{H}^1} := \|f^*\|_{L^1(\mathbb{R}^n)}$$

Here, we remark that a L^1 function f belongs to \mathcal{H}^1 if and only if its Riesz transform $R_j f$ belongs to $L^1(\mathbb{R}^n)$ for all j , and that

$$\|f\|_{\mathcal{H}^1} \cong \|f\|_{L^1(\mathbb{R}^n)} + \sum_{j=1}^n \|R_j f\|_{L^1(\mathbb{R}^n)} \text{ (equivalent norm).}$$

For the convenience, we denote the operator norm of R_j in \mathcal{H}^1 by $\|\cdot\|_{\mathcal{H}^1}$.

To estimate (1.3) in \mathcal{H}^1 , we require the following lemma.

Lemma 2.2. Let K be an integral operator of form

$$(2.1) \quad Kf(x) = \int_{\mathbb{R}^n} k(x, y) f(y) dy \text{ for } x \in \mathbb{R}^n.$$

If the kernel $k(x, y)$ satisfies that

$$\sup_{y \in \mathbb{R}^n} \|k(\cdot, y)\|_{\mathcal{H}^1} = k_0 < \infty,$$

then K is a bounded operator from $L^1(\mathbb{R}^n)$ to $\mathcal{H}^1(\mathbb{R}^n)$ i.e.

$$(2.2) \quad \|Kf\|_{\mathcal{H}^1} \leq k_0 \|f\|_{L^1(\mathbb{R}^n)}.$$

Proof. By definition of \mathcal{H}^1 ,

$$(2.3) \quad \begin{aligned} (Kf)^*(x) &= \sup_{s>0} \left| \int_{\mathbb{R}^n} G_s(x-z) \int_{\mathbb{R}^n} k(z, y) f(y) dy dz \right| \\ &\leq \sup_{s>0} \left| \int_{\mathbb{R}^n} f(y) \int_{\mathbb{R}^n} G_s(x-z) k(z, y) dz dy \right| \\ &\leq \int_{\mathbb{R}^n} |f(y)| \left\{ \sup_{s>0} \left| \int_{\mathbb{R}^n} G_s(x-z) k(z, y) dz \right| \right\} dy. \end{aligned}$$

Integrating (2.3) by x ,

$$\begin{aligned} \|Kf\|_{\mathcal{H}^1} &\leq \int_{\mathbb{R}^n} |f(y)| \|k(\cdot, y)\|_{\mathcal{H}^1} dy \\ &\leq k_0 \|f\|_{L^1(\mathbb{R}^n)}. \quad \square \end{aligned}$$

We next show several pointwise estimates on the heat kernel.

Lemma 2.3. *Assume that real parameters l and m satisfy $0 \leq l \leq n$ and $m \geq 0$. Then there exists a constant $C = C_{l,m}$ which does not depend on $x \in \mathbb{R}^n$ and $t \geq 0$ such that*

$$(2.4a) \quad |\partial_j G_t(x)| \leq C t^{(l+m-n-1)/2} |x'|^{-l} |x_n|^{-m} \text{ for } 1 \leq j \leq n \text{ with } n \geq 2,$$

$$(2.4b)$$

$$|\partial_j \partial_k \Lambda^{-1} G_t(x)| \leq C t^{(l+m-n-1)/2} |x'|^{-l} |x_n|^{-m} \text{ for } 1 \leq j, k \leq n-1 \text{ with } n \geq 3,$$

$$(2.4c) \quad |\Lambda G_t(x)| \leq C t^{(l+m-n-1)/2} |x'|^{-l} |x_n|^{-m} \text{ with } n \geq 2.$$

In (2.4a), the restriction $l \leq n$ is unnecessary.

Proof. We first prove (2.1a). Since $\partial_j G_t(x) = -(x_j/2t)G_t(x)$ and $e^{-|x|^2/4t} \leq C|t^{-1/2}x|^{-\alpha}$ for $\alpha \geq 0$, we have

$$(2.5) \quad \begin{aligned} \partial_j G_t(x) &= -\frac{x_j}{2t} G_t(x) \\ &= -\frac{x_j}{2t^{n/2+1}} e^{-|x'|^2/4t} e^{-|x_n|^2/4t} \\ &\leq C t^{(l+m-n-1)/2} |x'|^{-l} |x_n|^{-m}. \end{aligned}$$

We next show (2.4b). Note that Λ^{-1} is equal to $(-\Delta')^{-1/2} = \left(\sum_{k=1}^{n-1} \partial_k^2\right)^{-1/2}$, so the integral kernel of Λ^{-1} is $c_n |x'|^{-n+2}$ for $n \geq 3$, where c_n is some positive constant. Therefore we have

$$(2.6) \quad \partial_j \partial_k \Lambda^{-1} G_t(x) = c_n \partial_j \partial_k \int_{\mathbb{R}^{n-1}} |x' - y'|^{-n+2} G_t(y', x_n) dy'.$$

Set $x = t^{1/2}z$ to get

$$\partial_{x_j} \partial_{x_k} \Lambda^{-1} G_t(x) = t^{-(n+1)/2} \partial_{z_j} \partial_{z_k} \Lambda^{-1} G_1(z).$$

So it is sufficient to show (2.4b) for $t = 1$, i.e.

$$(2.7) \quad |\partial_j \partial_k \Lambda^{-1} G_1(z)| \leq C |z'|^{-l} |z_n|^{-m}.$$

In fact, if (2.7) is valid, then we have

$$\begin{aligned} |\partial_{x_j} \partial_{x_k} \Lambda^{-1} G_t(x)| &= t^{-(n+1)/2} |\partial_{z_j} \partial_{z_k} \Lambda^{-1} G_1(z)| \\ &\leq C t^{-(n+1)/2} |z'|^{-l} |z_n|^{-m} \\ &= C t^{(l+m-n-1)/2} |x'|^{-l} |x_n|^{-m} \end{aligned}$$

for any $t > 0$.

Let ψ_1 be a smooth function in \mathbb{R}^{n-1} such that $0 \leq \psi_1 \leq 1$, $\text{supp } \psi \subset \{|z'| \leq 1\}$, and $\psi_1|_{|z'| < 1/2} \equiv 1$. Set $\psi_2 = 1 - \psi_1$. Then

$$(2.8) \quad \begin{aligned} \partial_j \partial_k \Lambda^{-1} G_1(z) &= \frac{C}{(4\pi)^{n/2}} e^{-z_n^2/4} \left\{ \partial_j \partial_k \int_{\mathbb{R}^{n-1}} \frac{\psi_1(z' - y')}{|z' - y'|^{n-2}} e^{-|y'|^2/4} dy' \right. \\ &\quad \left. + \partial_j \partial_k \int_{\mathbb{R}^{n-1}} \frac{\psi_2(z' - y')}{|z' - y'|^{n-2}} e^{-|y'|^2/4} dy' \right\} \\ &= C e^{-z_n^2/4} \{I_1(z') + I_2(z')\} \end{aligned}$$

The estimate of the term I_1 : We have

$$(2.9) \quad \begin{aligned} I_1(z') &= \partial_j \partial_k \int_{|y'| \leq 1} \frac{\psi_1(y')}{|y'|^{n-2}} e^{-|z'-y'|^2/4} dy' \\ &= \int_{|y'| \leq 1} \frac{\psi_1(y')}{|y'|^{n-2}} K_{j,k}(z' - y') dy, \end{aligned}$$

where

$$K_{j,k}(z') = \left(\frac{z_j z_k}{4} - \frac{\delta_{j,k}}{2} \right) e^{-|z'|^2/4}$$

and $\delta_{j,k}$ is Kronecker's delta. Recalling $|z' - y'| \leq |z'| + 1$ and $|z' - y'|^2 \geq |z'|^2/2 - 1$ holds for $|y'| \leq 1$, we get

$$\begin{aligned} |K_{j,k}(z' - y')| &\leq \left\{ \frac{(|z'| + 1)^2}{4} + \frac{1}{2} \right\} e^{-(|z'|^2 - 2)/8} \\ &= \frac{e^{1/4}}{4} \{ (|z'| + 1)^2 + 2 \} e^{-|z'|^2/8} \\ &\leq C |z'|^{-l}. \end{aligned}$$

Hence we have

$$\begin{aligned} |I_1(z')| &\leq C \int_{|y'| \leq 1} \frac{1}{|y'|^{n-2}} |z'|^{-l} dy' \\ &\leq C |z'|^{-l} \end{aligned}$$

The estimate of the term I_2 : We have

$$(2.10) \quad \begin{aligned} I_2(z') &= \int_{\mathbb{R}^{n-1}} \frac{(\partial_j \partial_k \psi_2)(z' - y')}{|z' - y'|^{n-2}} e^{-|y'|^2/4} dy' \\ &\quad - (n-2) \left\{ \int_{\mathbb{R}^{n-1}} (\partial_j \psi_2)(z' - y') \frac{z_k - y_k}{|z' - y'|^n} e^{-|y'|^2/4} dy' \right. \\ &\quad \left. + \int_{\mathbb{R}^{n-1}} (\partial_k \psi_2)(z' - y') \frac{z_j - y_j}{|z' - y'|^n} e^{-|y'|^2/4} dy' \right\} \\ &\quad + \int_{\mathbb{R}^{n-1}} \psi_2(z' - y') L_{j,k}(z' - y') e^{-|y'|^2/4} dy' \\ &= J_1(z') - (n-1)J_2(z') + J_3(z'), \end{aligned}$$

where

$$L_{j,k}(z') = (n-2) \left\{ n \frac{x_j x_k}{|z'|^{n+2}} - \frac{\delta_{j,k}}{|z'|^n} \right\}.$$

Since the support of $\partial_j \psi_2$ and $\partial_j \partial_k \psi_2$ are included in $1/2 \leq |z| \leq 1$, the estimates

of J_1 and J_2 can be obtained like as the estimate of I_1 :

$$(2.11) \quad |J_1(z')| = \left| \int_{1/2 \leq |y'| \leq 1} \frac{(\partial_j \partial_k \psi_2)(y')}{|y'|^{n-2}} e^{-|z'-y'|^2/4} dy' \right| \\ \leq \|\nabla^2 \psi_2\|_{L^\infty} \int_{1/2 \leq |y'| \leq 1} \frac{1}{|y'|^{n-2}} e^{-(|z'|^2-2)/8} dy' \\ \leq C|z'|^{-l},$$

$$(2.12) \quad |J_2(z')| \leq \|\nabla \psi_2\|_{L^\infty} \int_{1/2 \leq |y'| \leq 1} \frac{1}{|y'|^{n-1}} e^{-(|z'|^2-2)/8} dy' \\ \leq C|z'|^{-l}.$$

To estimate the term J_3 , we use the inequality $|z'|^l \leq C_l(|z' - y'|^l + |y'|^l)$. Since $|L_{j,k}(z')| \leq \frac{C}{|z'-y'|^{n+1}}$, we get

$$(2.13) \quad |J_3(z')| \leq C|z'|^{-l} \int_{|z'-y'| \geq 1/2} \left(\frac{|z' - y'|^l}{|z' - y'|^n} + \frac{|y'|^l}{|z' - y'|^n} \right) e^{-|y'|^2/4t} dy' \\ \leq C|z'|^{-l} \int_{|z'-y'| \geq 1/2} (2^{l-n} + 2^n |y'|^l) e^{-|y'|^2/4} dy' \\ = C|z'|^{-l}.$$

Combining the estimate (2.11), (2.12), and (2.13), we get $|I_2(z')| \leq C|z'|^{-l}$ and

$$(2.14) \quad |\partial_j \partial_k \Lambda^{-1} G_1(z)| \leq C e^{-x_n^2/4} |z'|^{-l} \\ \leq C_{l,m} |z'|^{-l} |z_n|^{-m}.$$

This proves (2.7) for $n \geq 3$.

The estimate (2.4c) for $n \geq 3$ is easily obtained by the fact that Λ is equal to $(-\Delta')\Lambda^{-1} = -(\partial_1^2 + \dots + \partial_{n-1}^2)\Lambda^{-1}$ and by applying (2.4b).

Finally, we show (2.4c) for $n = 2$. Note that Λ is equal to $|\partial_1| = \partial_1 S_1$. So we have

$$(2.15) \quad \Lambda G_t(x) = \partial_1 S_1 G_t(x) \\ = \partial_1 \frac{1}{\pi} \lim_{\epsilon \downarrow 0} \int_{|y_1| > \epsilon} \frac{1}{y_1} G_t(x_1 - y_1, x_2) dy_1.$$

(See Torchinsky [12], p.266.) Integrating by parts, we get

$$\int_{|y_1| > \epsilon} \frac{1}{y_1} G_t(x_1 - y_1, x_2) dy_1 = \left[\log |y_1| G_t(x_1 - y_1, x_2) \right]_{\epsilon}^{\infty} \\ + \left[\log |y_1| G_t(x_1 - y_1, x_2) \right]_{-\infty}^{-\epsilon} \\ - \int_{|y_1| > \epsilon} \log |y_1| \partial_{y_1} G_t(x_1 - y_1, x_2) dy_1 \\ = \log \epsilon (G_t(x_1 + \epsilon, x_2) - G_t(x_1 - \epsilon, x_2)) \\ + \int_{|y_1| > \epsilon} \log |y_1| \frac{x_1 - y_1}{2t} G_t(x_1 - y_1, x_2) dy_1.$$

Sending $\epsilon \downarrow 0$, we get

$$(2.16) \quad \Lambda G_t(x) = \frac{1}{\pi} \partial_1 \int_{-\infty}^{\infty} \log |y_1| \frac{x_1 - y_1}{2t} G_t(x_1 - y_1, x_2) dy_1.$$

Set $x = t^{1/2}z$ and $y = t^{1/2}w$. Then we have

$$\begin{aligned} (\Lambda G_t)(x) &= \frac{1}{\pi} t^{-1/2} \partial_{z_1} \int_{-\infty}^{\infty} (\log |w_1| + \log t^{1/2}) \frac{z_1 - w_1}{2t^{1/2}} t^{-1} G_1(z_1 - w_1, w_2) t^{1/2} dw_1 \\ &= t^{-3/2} (\Lambda G_1)(z). \end{aligned}$$

So it is sufficient to show (2.4c) for $t = 1$.

(2.17)

$$\begin{aligned} \Lambda G_1(z) &= \frac{1}{\pi} \frac{1}{4\pi} e^{-z_2^2/4} \partial_1 \left\{ \int_{|y_1| < 1} \log |y_1| \frac{z_1 - y_1}{2} e^{-(z_1 - y_1)^2/4} dy_1 \right. \\ &\quad \left. + \int_{|y_1| > 1} \log |y_1| \frac{z_1 - y_1}{2} e^{-(z_1 - y_1)^2/4} dy_1 \right\} \\ &= \frac{1}{4\pi^2} e^{-z_2^2/4} (I_1(z_1) + I_2(z_1)). \end{aligned}$$

The estimate of I_1 : We have

$$I_1(z_1) = \int_{-1}^1 \log |y_1| \frac{1}{2} \left(1 - \frac{|z_1 - y_1|^2}{2} \right) e^{-(z_1 - y_1)^2/4} dy_1.$$

As the same suggestion to (2.11), we obtain

$$(2.18) \quad \begin{aligned} |I_1(z_1)| &\leq \frac{1}{2} \int_{-1}^1 |\log |y_1|| \left(1 + \frac{(|z_1| + 1)^2}{4} \right) e^{-\frac{|z_1|^2}{8} + \frac{1}{4}} dy_1 \\ &\leq C(1 + |z_1|^2) e^{-|z_1|^2/8}. \end{aligned}$$

The estimate of I_2 : The method is similar to the case $n \geq 3$. Integrating by parts,

$$\begin{aligned} I_2(z_1) &= \partial_1 \left\{ \left[\log |y_1| e^{-(z_1 - y_1)^2/4} \right]_1^{+\infty} \right. \\ &\quad \left. + \left[\log |y_1| e^{-(z_1 - y_1)^2/4} \right]_{-\infty}^{-1} \right. \\ &\quad \left. - \int_{|y_1| > 1} \frac{1}{y_1} e^{-(z_1 - y_1)^2/4} dy_1 \right\} \\ &= \int_{|y_1| > 1} \frac{1}{y_1} \frac{z_1 - y_1}{2} e^{-(z_1 - y_1)^2/4} dy_1 \\ &= e^{-(z_1+1)^2/4} - e^{-(z_1-1)^2/4} + \int_{|y_1| > 1} \frac{1}{y_1^2} e^{-(z_1 - y_1)^2/4} dy_1. \end{aligned}$$

We set $w_1 = z_1 - y_1$ and obtain

$$I_2(z_1) = e^{-(z_1+1)^2/4} - e^{-(z_1-1)^2/4} + \int_{|z_1-w_1|>1} \frac{1}{(z_1-w_1)^2} e^{-w_1^2/4} dw_1.$$

Using $|z_1|^l \leq C(|z_1 - w_1|^l + |w_1|^l)$, we obtain

$$(2.19) \quad \begin{aligned} |I_2(z_1)| &\leq |e^{-(z_1+1)^2/4}| + |e^{-(z_1-1)^2/4}| \\ &\quad + C \int_{|z_1-w_1|>1} \frac{1}{|z_1|^l} \left(|z_1 - w_1|^{l-2} + \frac{|w_1|^l}{|z_1 - w_1|^2} \right) e^{-|w_1|^2/4} dw_1 \\ &\leq C|z|^{-l} \end{aligned}$$

since $l \leq 2$ so that $|z_1 - w_1|^{l-2} \leq 1$. Combining the estimate (2.18) and (2.19), we obtain (2.4c) for $n = 2$. \square

We are now ready to show the key lemma for the main theorem.

Lemma 2.4. *Assume a function $a = a(x)$ is in $L^1(\mathbb{R}_+^n)$. Then*

$$(2.20a) \quad \|\partial_j E(t)a\|_{\mathcal{H}^1} \leq Ct^{-1/2} \|a\|_{L^1(\mathbb{R}_+^n)} \text{ for } 1 \leq j \leq n,$$

$$(2.20b) \quad \|\partial_j \partial_k \Lambda^{-1} e E(t)a\|_{\mathcal{H}^1} \leq Ct^{-1/2} \|a\|_{L^1(\mathbb{R}_+^n)} \text{ for } 1 \leq j, k \leq n-1,$$

$$(2.20c) \quad \|\Lambda e E(t)a\|_{\mathcal{H}^1} \leq Ct^{-1/2} \|a\|_{L^1(\mathbb{R}_+^n)},$$

$$(2.20d) \quad \|\partial_j \partial_k \Lambda^{-1} F(t)a\|_{\mathcal{H}^1} \leq Ct^{-1/2} \|a\|_{L^1(\mathbb{R}_+^n)} \text{ for } 1 \leq j, k \leq n-1.$$

Proof. To show (2.20a,b,c), we extend the function $a(x)$ from \mathbb{R}_+^n over \mathbb{R}^n with $a(x', x_n) = -a(x', -x_n)$ for $x_n < 0$. Then

$$\begin{aligned} [E(t)a](x) &= G_t * a(x) \\ &= \int_{\mathbb{R}^n} G_t(x-y)a(y)dy, \\ [eE(t)a](x) &= \theta(x_n)[E(t)a](x), \end{aligned}$$

where θ is the Heaviside function i.e.

$$\theta(x_n) = \begin{cases} 1 & \text{for } x_n \geq 0, \\ 0 & \text{for } x_n < 0. \end{cases}$$

Since $G_s * (\partial_j G_t)(x) = \partial_j G_{s+t}(x)$, the estimate (2.4a) implies

$$|G_s * (\partial_j G_t)(x)| \leq C(s+t)^{(l+m-n-1)/2} |x'|^{-l} |x_n|^{-m}$$

for any nonnegative l and m . Thus, for $0 \leq l + m \leq n + 1$ we have

$$(\partial_j G_t)^*(x) \leq Ct^{(l+m-n-1)/2} |x'|^{-l} |x_n|^{-m}.$$

Therefore we obtain

$$(2.21) \quad \|\partial_j G_t\|_{\mathcal{H}^1} \leq \sum_{k=1}^4 C_{l,m} t^{(l+m-n-1)/2} \int_{\Omega_k} |x'|^{-l} |x_n|^{-m} dx,$$

where $\Omega_1 = \{|x'| \leq t^{1/2}, |x_n| \leq t^{1/2}\}$, $\Omega_2 = \{|x'| > t^{1/2}, |x_n| \leq t^{1/2}\}$, $\Omega_3 = \{|x'| \leq t^{1/2}, |x_n| > t^{1/2}\}$ and $\Omega_4 = \{|x'| > t^{1/2}, |x_n| > t^{1/2}\}$. For each integration of (2.21), we take suitable l and m such that $l = m = 0$ in Ω_1 , $l = n$, $m = 0$ in Ω_2 , $l = 0$, $m = 2$ in Ω_3 and $l = n - 1/2$, $m = 3/2$ in Ω_4 . We thus observe that the right hand side of (2.21) is estimated from above by constant times $t^{-1/2}$. Thus (2.20a) is obtained. The estimate is obtained by Carpio [3, Lemma 2.1] but the proof is misprinted in [3, p.457 line 4], so we gave the proof.

To prove (2.20b), we put $k(x, y) = \partial_j \partial_k \Lambda^{-1} \theta(x_n) G_t(x - y)$. Then

$$(2.22) \quad \begin{aligned} (G_s * k(\cdot, y))(x) &= \int_{\mathbb{R}^n} G_s(z - x) k(z, y) dz \\ &= \frac{1}{(4\pi s)^{n/2}} \frac{1}{(4\pi t)^{n/2}} \int_{\mathbb{R}^{n-1}} e^{-|z' - x'|^2/4s} \partial_j \partial_k \Lambda^{-1} e^{-|z' - y'|^2/4t} dz' \times \\ &\quad \int_0^{+\infty} e^{-|z_n - x_n|^2/4s} e^{-|z_n - y_n|^2/4t} dz_n. \end{aligned}$$

Since the integrand in the last integral in (2.22) is nonnegative, we get

$$|(G_s * k(\cdot, y))(x)| \leq |\partial_j \partial_k \Lambda^{-1} G_{s+t}(x)|.$$

By (2.4b) calculation similar to derive (2.21) yields

$$\sup_y \|k(\cdot, y)\|_{\mathcal{H}^1} \leq Ct^{-1/2}$$

for $n \geq 3$ and for $n = 2$ with $j = k = 1$. Applying Lemma 2.2 we get (2.20b,c). Note that (2.20b) agrees with (2.20c) if $n = 2$.

The estimate (2.20d) is obtained in the same way as above but this time we have to extend $a(x)$ as an even function in x_n , i.e. $a(x', x_n) = a(x', -x_n)$ for $x_n < 0$. \square

We are now ready to prove Theorem 0.2. By Lemma 1.2 and Lemma 2.4,

$$\begin{aligned} \|\partial_j \bar{u}_n\|_{\mathcal{H}^1} &\leq \|R_j\|_{\mathcal{H}^1} \left\{ \sum_{k=1}^{n-1} \|R_k\|_{\mathcal{H}^1} (\|\Lambda e E(t) u_0^k\|_{\mathcal{H}^1} + \|\partial_k e E(t) u_0^n\|_{\mathcal{H}^1}) \right. \\ &\quad \left. + \|R_n\|_{\mathcal{H}^1} (\|\nabla \cdot e E(t) u_0'\|_{\mathcal{H}^1} + \|\Lambda e E(t) u_0^n\|_{\mathcal{H}^1}) \right\} \\ &\leq Ct^{-1/2} \|u_0\|_{L^1(\mathbb{R}_+^n)}, \\ \|\partial_j \bar{u}'\|_{\mathcal{H}^1} &\leq Ct^{-1/2} \|u_0\|_{L^1(\mathbb{R}_+^n)}. \end{aligned}$$

Since $u = \bar{u}|_{\mathbb{R}_+^n}$, we now get

$$\|\nabla u\|_{L^1(\mathbb{R}_+^n)} \leq \|\nabla u\|_{\mathcal{H}^1(\mathbb{R}_+^n)} \leq \|\nabla \bar{u}\|_{\mathcal{H}^1} \leq Ct^{-1/2} \|u_0\|_{L^1(\mathbb{R}_+^n)}.$$

The proof is complete.

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