

ON THE LINEAR PROBLEM  
ARISING IN THE STUDY OF A FREE BOUNDARY PROBLEM  
FOR THE NAVIER–STOKES EQUATIONS

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*Dedicated to Professor V. M. Babich  
on the occasion of his 80th birthday*

ABSTRACT. A problem under study arises as a result of linearization of a free boundary problem for Navier–Stokes equations governing the evolution of an isolated mass of a viscous incompressible capillary liquid.

§1. INTRODUCTION

The paper is devoted to the linear problem

$$(1.1) \quad \begin{cases} \mathbf{v}_t - \nu \nabla^2 \mathbf{v} + \nabla p = \mathbf{f}(x, t), \\ \nabla \cdot \mathbf{v} = f(x, t) = \nabla \cdot \mathbf{F}(x, t), \quad x \in \mathcal{F}, \quad t > 0, \\ T(\mathbf{v}, p) \mathbf{N}(x) + \sigma \mathbf{N}(x) \mathfrak{L}\rho = \mathbf{d}(x, t), \\ \rho_t(x, t) + \mathbf{V}(x) \cdot \nabla_\tau \rho - \mathbf{v}(x, t) \cdot \mathbf{N}(x) = g(x, t), \quad x \in \mathcal{G}, \\ \mathbf{v}(x, 0) = \mathbf{v}_0(x), \quad x \in \mathcal{F}, \quad \rho(x, 0) = \rho_0(x), \quad x \in \mathcal{G}, \end{cases}$$

in a bounded domain  $\mathcal{F} \subset \mathbb{R}^3$  with a smooth boundary  $\mathcal{G}$ . The unknowns are the vector field  $\mathbf{v}(x, t) = (v_1, v_2, v_3)$  and the functions  $p(x, t)$ ,  $x \in \mathcal{F}$ , and  $\rho(x, t)$ ,  $x \in \mathcal{G}$ . By  $T(\mathbf{v}, p) = -pI + \nu S(\mathbf{v})$  we mean the stress tensor,  $S(\mathbf{v}) = \left( \frac{\partial v_j}{\partial x_k} + \frac{\partial v_k}{\partial v_j} \right)_{j,k=1,2,3}$  is the doubled rate-of-strain tensor,  $\mathbf{N}$  is the outward normal to  $\mathcal{G}$ ,  $\nu$  and  $\sigma$  are positive constants, and  $\mathfrak{L}\rho = -\Delta_{\mathcal{G}}\rho + b(x)\rho$ , where  $\Delta_{\mathcal{G}}$  is the Laplace–Beltrami operator on  $\mathcal{G}$  and  $b(x)$  is a smooth function. Finally,  $\mathbf{V}(x)$  is a vector field defined on  $\mathcal{G}$  and  $\nabla_\tau$  is the tangential part of the gradient.

Problem (1.1) arises as a result of linearization of a free boundary problem for the Navier–Stokes equations governing the evolution of an isolated mass of a viscous incompressible capillary liquid. The latter was studied in the papers [1, 2] and others, where the method of the Lagrangian coordinates was used. This turned out to be especially fruitful in the case where the surface tension is not taken into account [3]. Problem (1.1) is obtained by applying the so-called Hanzawa coordinate transformation to the free boundary problem in order to write it in a fixed domain (see formula (5.2)). This transformation provides some technical advantages in the case of a capillary liquid with positive coefficient  $\sigma$  of the surface tension. We intend to apply the results of the present paper to the analysis of problems of magnetohydrodynamics.

In [4], problem (1.1) was studied in the Hölder spaces of functions.

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The main result of the paper is a coercive estimate of the solution of problem (1.1) in anisotropic Sobolev–Slobodetskiĭ spaces  $W_2^{l,l/2}(Q_T)$  in a cylindrical domain  $Q_T = \mathcal{F} \times (0, T)$ . We recall the definition of these spaces. Let  $\Omega$  be a domain in  $\mathbb{R}^n$ . The (isotropic) Sobolev space  $W_2^l(\Omega)$  with  $l > 0$  is the space of functions  $u(x)$ ,  $x \in \Omega$ , with the norm

$$\|u\|_{W_2^l(\Omega)}^2 = \sum_{0 \leq |j| \leq l} \|D^j u\|_{L_2(\Omega)}^2 \equiv \sum_{0 \leq |j| \leq l} \int_{\Omega} |D^j u(x)|^2 dx$$

if  $l = [l]$ , i.e.,  $l$  is an integer, and

$$\|u\|_{W_2^l(\Omega)}^2 = \|u\|_{W_2^{[l]}(\Omega)}^2 + \sum_{|j|=[l]} \int_{\Omega} \int_{\Omega} |D^j u(x) - D^j u(y)|^2 \frac{dx dy}{|x - y|^{n+2\lambda}}$$

if  $l = [l] + \lambda$ ,  $\lambda \in (0, 1)$ . As usual,  $D^j u$  denotes a (generalized) partial derivative  $\frac{\partial^{|j|} u}{\partial x_1^{j_1} \dots \partial x_n^{j_n}}$ , where  $j = (j_1, j_2, \dots, j_n)$  and  $|j| = j_1 + \dots + j_n$ . The anisotropic space  $W_2^{l,l/2}(Q_T)$ ,  $Q_T = \Omega \times (0, T)$ , can be defined as the space  $L_2((0, T), W_2^l(\Omega)) \cap W_2^{l/2}((0, T), L_2(\Omega))$  supplied with the norm

$$(1.2) \quad \|u\|_{W_2^{l,l/2}(Q_T)}^2 = \int_0^T \|u(\cdot, t)\|_{W_2^l(\Omega)}^2 dt + \int_{\Omega} \|u(x, \cdot)\|_{W_2^{l/2}(0, T)}^2 dx.$$

There exist many other equivalent norms in  $W_2^{l,l/2}(Q_T)$ ; some of them will be used below. Sobolev spaces of functions given on smooth surfaces, in particular, on  $\mathcal{G}$  and on  $G_T = \mathcal{G} \times (0, T)$ , are introduced in a standard way, with the help of local maps and partition of unity. We also find it convenient to introduce the spaces  $W_2^{l,0}(Q_T) = L_2((0, T), W_2^l(\Omega))$  and  $W_2^{0,l/2}(Q_T) = W_2^{l/2}((0, T), L_2(\Omega))$ ; the squares of norms in these spaces coincide, respectively, with the first and the second terms in (1.2). Finally, by  $\|u\|_{l/2,r,Q_T}$  and  $\|u\|_{l/2,r,G_T}$  we mean the norms of  $u$  in  $W_2^{l/2}(0, T; W_2^r(\Omega))$  and  $W_2^{l/2}(0, T; W_2^r(\mathcal{G}))$ , respectively.

**Theorem 1.1.** *Assume that  $l \in [0, 5/2)$ ,  $l \neq 1/2, 1, 3/2$ , and that the data of problem (1.1) possess the following regularity properties:  $\mathbf{f} \in W_2^{l,l/2}(Q_T)$ ,  $f \in W_2^{l+1,0}(Q_T)$ ,  $f(x, t) = \nabla \cdot \mathbf{F}(x, t)$ ,  $\mathbf{F} \in W_2^{0,l+1/2}(Q_T)$ ,  $\mathbf{d} \cdot \mathbf{N} \in W_2^{l+1/2,0}(G_T) \cap W_2^{l/2}(0, T; W_2^{1/2}(\mathcal{G}))$ ,  $\mathbf{d} - \mathbf{N}(\mathbf{d} \cdot \mathbf{N}) \in W_2^{l+1/2,l/2+1/4}(G_T)$ ,  $g \in W_2^{l+3/2,0}(G_T) \cap W_2^{l/2}(0, T; W_2^{3/2}(\mathcal{G}))$ ,  $\mathbf{v}_0 \in W_2^{l+1}(\mathcal{F}_1)$ ,  $\rho_0 \in W_2^{l+2}(\mathcal{G})$ , where  $T < \infty$ ,  $Q_T = \mathcal{F}_1 \times (0, T)$ ,  $G_T = \mathcal{G} \times (0, T)$ . Assume also that  $\mathbf{V} \in W_2^{l+3/2}(\mathcal{G})$ . Finally, let the compatibility conditions*

$$(1.3) \quad \begin{aligned} \nabla \cdot \mathbf{v}_0(x) &= f(x, 0), \quad x \in \mathcal{F}, \quad \text{if } l < 1/2, \\ \nabla \cdot \mathbf{v}_0(x) &= f(x, 0), \quad x \in \mathcal{F}, \quad \nu \Pi_{\mathcal{G}} S(\mathbf{v}_0) \mathbf{N} = \Pi_{\mathcal{G}} \mathbf{d}(x, 0), \quad x \in \mathcal{G}, \quad \text{if } l > 1/2 \end{aligned}$$

be satisfied, where  $\Pi_{\mathcal{G}} \mathbf{d} = \mathbf{d} - \mathbf{N}(\mathbf{d} \cdot \mathbf{N})$  is the projection of  $\mathbf{d}$  to the tangent plane to  $\mathcal{G}$ . Then problem (1.1) has a unique solution  $\mathbf{v}, p, \rho$  such that  $\mathbf{v} \in W_2^{l+2,l/2+1}(Q_T)$ ,  $\nabla p \in W_2^{l,l/2}(Q_T)$ ,  $p \in W_2^{l+1/2,0}(G_T) \cap W_2^{l/2}(0, T; W_2^{1/2}(\mathcal{G}))$ , and the function  $\rho$  satisfies

$\rho \in W_2^{l+5/2,0}(G_T) \cap W_2^{l/2}(0,T;W_2^{5/2}(\mathcal{G}))$ ,  $\rho_t \in W_2^{l+3/2,0}(G_T) \cap W_2^{l/2}(0,T;W_2^{3/2}(\mathcal{G}))$ ,  $\rho(\cdot, t) \in W_2^{l+2}(\mathcal{G})$  for all  $t \in (0, T)$ , and this solution satisfies the inequality

$$\begin{aligned}
 (1.4) \quad Y_T(\mathbf{v}, p, \rho) &\equiv \|\mathbf{v}\|_{W_2^{l+2,l/2+1}(Q_T)} + \|\nabla p\|_{W_2^{l,l/2}(Q_T)} + \|p\|_{W_2^{l+1/2,0}(G_T)} \\
 &\quad + \|p\|_{l/2,1/2,G_T} + \|\rho\|_{W_2^{l+5/2,0}(G_T)} + \|\rho\|_{l/2,5/2,G_T} \\
 &\quad + \|\rho_t\|_{W_2^{l+3/2,0}(G_T)} + \|\rho_t\|_{l/2,3/2,G_T} \\
 &\leq c(T) \left( \|\mathbf{f}\|_{W_2^{l,l/2}(Q_T)} + \|f\|_{W_2^{l+1,0}(Q_T)} + \|\mathbf{F}\|_{W_2^{0,1+l/2}(Q_T)} \right. \\
 &\quad + \|\Pi_{\mathcal{G}} \mathbf{d}\|_{W_2^{l+1/2,l/2+1/4}(G_T)} + \|\mathbf{d} \cdot \mathbf{N}\|_{W_2^{l+1/2,0}(G_T)} + \|\mathbf{d} \cdot \mathbf{N}\|_{l/2,1/2,G_T} \\
 &\quad \left. + \|g\|_{W_2^{l+3/2,0}(G_T)} + \|g\|_{l/2,3/2,G_T} + \|\mathbf{v}_0\|_{W_2^{l+1}(\mathcal{F}_1)} + \|\rho_0\|_{W_2^{l+2}(\mathcal{G})} \right) \\
 &\equiv c(T) N_T.
 \end{aligned}$$

Moreover, if  $g \in W_2^{l+3/2,l/2+3/4}(G_T)$ , then  $\rho_t \in W_2^{l+3/2,l/2+3/4}(G_T)$ , and

$$\begin{aligned}
 (1.5) \quad &\|\mathbf{v}\|_{W_2^{l+2,l/2+1}(Q_T)} + \|\nabla p\|_{W_2^{l,l/2}(Q_T)} + \|p\|_{W_2^{l+1/2,0}(G_T)} + \|p\|_{l/2,1/2,G_T} \\
 &\quad + \|\rho\|_{W_2^{l+5/2,0}(G_T)} + \|\rho\|_{l/2,5/2,G_T} + \|\rho_t\|_{W_2^{l+3/2,l/2+3/4}(G_T)} \\
 &\leq c(T) \left( \|\mathbf{f}\|_{W_2^{l,l/2}(Q_T)} + \|f\|_{W_2^{l+1,0}(Q_T)} + \|\mathbf{F}\|_{W_2^{0,1+l/2}(Q_T)} \right. \\
 &\quad + \|\Pi_{\mathcal{G}} \mathbf{d}\|_{W_2^{l+1/2,l/2+1/4}(G_T)} + \|\mathbf{d} \cdot \mathbf{N}\|_{W_2^{l+1/2,0}(G_T)} + \|\mathbf{d} \cdot \mathbf{N}\|_{l/2,1/2,G_T} \\
 &\quad \left. + \|g\|_{W_2^{l+3/2,l/2+3/4}(G_T)} + \|\mathbf{v}_0\|_{W_2^{l+1}(\mathcal{F}_1)} + \|\rho_0\|_{W_2^{l+2}(\mathcal{G})} \right).
 \end{aligned}$$

The restriction  $l < 5/2$  minimizes the order of compatibility of the initial and boundary data expressed by (1.3). The requirement  $l \neq 1/2, 1, 3/2$  is technical; it is imposed to avoid the cases where the compatibility conditions (1.3) should be modified substantially (in this connection, see [5, 6]).

The imbedding theorems show that in the case where  $f = 0$ ,  $\mathbf{F} = 0$  the estimate (1.4) is coercive, i.e.,

$$N_T \leq cY_T(\mathbf{v}, p, \rho);$$

the same is true for (1.5). Hence, Theorem 1.1 guarantees the existence of a solution of problem (1.1) with maximal regularity properties.

By the trace theorem for the space  $W_2^{l+2,l/2+1}(Q_T)$ , we have  $\mathbf{v}(\cdot, t) \in W_2^{l+1}(\mathcal{F})$ , i.e.,  $\mathbf{v}$  is as smooth as  $\mathbf{v}_0$ . Proposition 4.1 implies that the same is true for  $\rho$ .

The proof of Theorem 1.1 is given in §§2–4. §5 contains a short discussion (without detailed proofs) of an application of Theorem 1.1 to the free boundary problem with initial domain of arbitrary shape and with an initial velocity vector field  $\mathbf{v}_0(x)$  that need not be small.

## §2. PARAMETER-DEPENDENT PROBLEM

As in [7], we consider the problem with a complex parameter  $s$ :

$$(2.1) \quad \begin{cases} s\mathbf{v} - \nu \nabla^2 \mathbf{v} + \nabla p = \mathbf{f}(x), \\ \nabla \cdot \mathbf{v}(x) = 0, \quad x \in \mathcal{F}, \\ T(\mathbf{v}, p)\mathbf{N} + \sigma \mathbf{N} \mathcal{L} \rho = \mathbf{d}(x), \\ s\rho + \mathbf{V}(x) \cdot \nabla_{\tau} \rho - \mathbf{v}(x) \cdot \mathbf{N}(x) = g(x), \quad x \in \mathcal{G}. \end{cases}$$

The solution of (2.1) is also sought in the space of complex-valued functions.

**Theorem 2.1.** *Suppose  $\operatorname{Re} s \geq a \gg 1$ ,  $\mathbf{f} \in W_2^l(\mathcal{F})$ ,  $\mathbf{d} \in W_2^{l+1/2}(\mathcal{G})$ , and  $g \in W_2^{l+3/2}(\mathcal{G})$  with  $l \in [0, 5/2)$ . Then problem (2.1) has a unique solution  $\mathbf{v} \in W_2^{2+l}(\mathcal{F})$ ,  $p \in W_2^{1+l}(\mathcal{F})$ ,  $\rho \in W_2^{l+5/2}(\mathcal{G})$ , and*

$$\begin{aligned}
 & \|\mathbf{v}\|_{W_2^{2+l}(\mathcal{F})} + |s|^{1+l/2} \|\mathbf{v}\|_{L_2(\mathcal{F})} + \|p\|_{W_2^{l+1}(\mathcal{F})} + |s|^{l/2} \|p\|_{W_2^1(\mathcal{F})} \\
 & \quad + |s|^{1+l/2} \|\rho\|_{W_2^{3/2}(\mathcal{G})} + |s| \|\rho\|_{W_2^{l+3/2}(\mathcal{G})} + |s|^{l/2} \|\rho\|_{W_2^{5/2}(\mathcal{G})} + \|\rho\|_{W_2^{l+5/2}(\mathcal{G})} \\
 (2.2) \quad & \leq c(\|\mathbf{f}\|_{W_2^l(\mathcal{F})} + |s|^{l/2} \|\mathbf{f}\|_{L_2(\mathcal{F})} + |s|^{1/4+l/2} \|\mathbf{d} - \mathbf{N}(\mathbf{d} \cdot \mathbf{N})\|_{L_2(\mathcal{G})} \\
 & \quad + \|\mathbf{d}\|_{W_2^{l+1/2}(\mathcal{G})} + |s|^{l/2} \|\mathbf{d} \cdot \mathbf{N}\|_{W_2^{1/2}(\mathcal{G})} + |s|^{l/2} \|g\|_{W_2^{3/2}(\mathcal{G})} + \|g\|_{W_2^{l+3/2}(\mathcal{G})})
 \end{aligned}$$

with constant independent of  $|s|$  (but, possibly, depending on  $a$ ).

*Proof.* We start with the proof of estimate (2.2). Without loss of generality, we may assume that  $\mathbf{f}$  is divergence free, because any  $\mathbf{f} \in L_2(\mathcal{F})$  can be decomposed into the orthogonal sum

$$\mathbf{f} = \mathbf{f}' + \nabla\varphi,$$

where  $\mathbf{f}'$  is divergence free and  $\varphi$  is a solution of the Dirichlet problem

$$\nabla^2\varphi = \nabla \cdot \mathbf{f}, \quad x \in \mathcal{F}, \quad \varphi|_{\mathcal{G}} = 0.$$

Since

$$c_1 \|\mathbf{f}\|_{W_2^l(\mathcal{F})} \leq \|\nabla\varphi\|_{W_2^l(\mathcal{F})} + \|\mathbf{f}'\|_{W_2^l(\mathcal{F})} \leq c_2 \|\mathbf{f}\|_{W_2^l(\mathcal{F})},$$

problem (2.1) is equivalent to a similar problem with  $\mathbf{f}$  and  $p$  replaced by  $\mathbf{f}'$  and  $p' = p - \nabla\varphi$ , respectively.

**Step 1.** We consider the following model problem in the half-space  $\mathbb{R}_+^3 = \{x_3 > 0\}$ :

$$(2.3) \quad \begin{cases} s\mathbf{v}(x) + (\mathbf{V}' \cdot \nabla')\mathbf{v}(x) - \nu\nabla'^2\mathbf{v}(x) + \nabla p(x) = 0, \\ \nabla \cdot \mathbf{v}(x) = 0, \quad x_3 > 0, \\ \nu\left(\frac{\partial v_3}{\partial x_j} + \frac{\partial v_j}{\partial x_3}\right) = b_j(x'), \quad j = 1, 2, \\ -p + 2\nu\frac{\partial v_3}{\partial x_3} - \sigma\Delta'\rho = b_3(x'), \\ s\rho + \mathbf{V}' \cdot \nabla'\rho + v_3(x) = g(x), \quad x_3 = 0, \end{cases}$$

where  $\mathbf{V}'$  is a constant vector of the form  $\mathbf{V}' = (V_1, V_2)$ ,  $x' = (x_1, x_2)$ , and  $\nabla' = (\frac{\partial}{\partial x_1}, \frac{\partial}{\partial x_2})$ . Using the Fourier transformation in  $x_1, x_2$ , we reduce (2.3) to a boundary value problem on the half-axis  $\mathbb{R}_+ = \{x_3 > 0\}$ :

$$(2.4) \quad \begin{cases} \nu\left(r_1^2 - \frac{d^2}{dx_3^2}\right)\tilde{v}_j + i\xi_j\tilde{p} = 0, \quad j = 1, 2, \\ \nu\left(r_1^2 - \frac{d^2}{dx_3^2}\right)\tilde{v}_3 + \frac{d\tilde{p}}{dx_3} = 0, \quad i\xi_1\tilde{v}_1 + i\xi_2\tilde{v}_2 + \frac{d\tilde{v}_3}{dx_3} = 0, \quad x_3 > 0, \\ \nu\left(\frac{d\tilde{v}_j}{dx_3} + i\xi_j\tilde{v}_3\right) = \tilde{b}_j, \quad j = 1, 2, \\ -\tilde{p} + 2\nu\frac{d\tilde{v}_3}{dx_3} + \sigma|\xi|^2\tilde{\rho} = \tilde{b}_3, \\ s_1\tilde{\rho} + \tilde{v}_3 = \tilde{g}, \quad x_3 = 0, \\ \tilde{\mathbf{v}} \rightarrow 0, \quad \tilde{p} \rightarrow 0 \quad (x_3 \rightarrow \infty), \end{cases}$$

where  $\xi = (\xi_1, \xi_2)$ ,  $r_1 = r_1(s, \xi) = \sqrt{s_1\nu^{-1} + |\xi|^2}$ ,  $-\pi \leq \arg r_1 < \pi$ , and  $s_1 = s + i\mathbf{V}' \cdot \xi$ .

It is convenient to exclude the function  $\tilde{\rho}$  from (2.4), writing this problem in the form

$$(2.5) \quad \begin{cases} \nu \left( r_1^2 - \frac{d^2}{dx_3^2} \right) \tilde{v}_j + i\xi_j \tilde{\rho} = 0, & j = 1, 2, \\ \nu \left( r_1^2 - \frac{d^2}{dx_3^2} \right) \tilde{v}_j + \frac{d\tilde{\rho}}{dx_3} = 0, & i\xi_1 \tilde{v}_1 + i\xi_2 \tilde{v}_2 + \frac{d\tilde{v}_3}{dx_3} = 0, & x_3 > 0, \\ \nu \left( \frac{d\tilde{v}_j}{dx_3} + i\xi_j \tilde{v}_3 \right) = \tilde{b}_j, & j = 1, 2, \\ -\tilde{\rho} + 2\nu \frac{d\tilde{v}_3}{dx_3} - \frac{\sigma}{s_1} |\xi|^2 \tilde{v}_3 = \tilde{b}_3 - \frac{\sigma}{s_1} |\xi|^2 \tilde{g}, & x_3 = 0, \\ \tilde{v} \rightarrow 0, \quad \tilde{\rho} \rightarrow 0 & (x_3 \rightarrow \infty). \end{cases}$$

In the paper [2], an explicit formula for the solution of (2.5) was obtained; in particular, it was shown that, if  $\text{Re } s_1 > 0$ , then

$$(2.6) \quad \begin{aligned} \tilde{v}_i = & -\frac{1 - \delta_{i3}}{\nu r_1} e_0(x_3) \tilde{b}_i + \frac{e_0(x_3)}{\nu^2 r_1 (r_1 + |\xi|) P_1} \sum_{j=1}^3 U_{ij} \tilde{b}_j + \frac{e_1(x_3)}{\nu^2 (r_1 + |\xi|) P_1} \sum_{j=1}^3 V_{ij} \tilde{b}_j \\ & - \frac{\sigma |\xi|^2 e_0(x_3)}{\nu^2 s_1 r_1 (r_1 + |\xi|) P_1} U_{i3} \tilde{g} - \frac{\sigma |\xi|^2 e_1(x_3)}{\nu^2 s_1 (r_1 + |\xi|) P_1} V_{i3} \tilde{g}, \quad i = 1, 2, 3, \end{aligned}$$

$$(2.7) \quad \tilde{\rho} = \frac{r_1 s_1}{\nu P_1} \left[ \left( 2\nu + \frac{\sigma \xi^2}{s_1 r_1} \right) (i\xi_1 \tilde{b}_1 + i\xi_2 \tilde{b}_2) - \nu \left( r_1 + \frac{\xi^2}{r_1} \right) \left( \tilde{b}_3 - \frac{\sigma}{s_1} |\xi|^2 \tilde{g} \right) \right] e^{-|\xi| x_3},$$

where

$$(2.8) \quad e_0(x_3) = e^{-r_1 x_3}, \quad e_1(x_3) = \frac{e^{-r_1 x_3} - e^{-|\xi| x_3}}{r_1 - |\xi|},$$

$$(2.9) \quad P_1 = (r_1^2 + |\xi|^2)^2 - 4r_1 |\xi|^2 + \frac{\sigma}{\nu^2} |\xi|^3 = \frac{s_1}{\nu} \left( \frac{s_1}{\nu} + 4|\xi|^2 \left( 1 - \frac{|\xi|}{r_1 + |\xi|} \right) + \frac{\sigma |\xi|^3}{\nu s_1} \right),$$

and  $U_{ij}, V_{ij}$  are the entries of the matrices

$$\begin{aligned} \mathcal{U} = & \begin{pmatrix} \xi_1^2 ((3r_1 - |\xi|)s_1 + \frac{\sigma}{\nu} |\xi|^2) & \xi_1 \xi_2 ((3r_1 - |\xi|)s_1 + \frac{\sigma}{\nu} |\xi|^2) & i\xi_1 r_1 s_1 (r_1 - |\xi|) \\ \xi_1 \xi_2 ((3r_1 - |\xi|)s_1 + \frac{\sigma}{\nu} |\xi|^2) & \xi_2^2 ((3r_1 - |\xi|)s_1 + \frac{\sigma}{\nu} |\xi|^2) & i\xi_1 r_1 s_1 (r_1 - |\xi|) \\ -i\xi_1 r_1 s_1 (r_1 - |\xi|) & -i\xi_2 r_1 s_1 (r_1 - |\xi|) & -|\xi| r_1 s_1 (r_1 + |\xi|) \end{pmatrix}, \\ \mathcal{V} = & \begin{pmatrix} -\xi_1^2 (2r_1 s_1 + \frac{\sigma}{\nu} |\xi|^2) & -\xi_1 \xi_2 (2r_1 s_1 + \frac{\sigma}{\nu} |\xi|^2) & -i\xi_1 s_1 (r_1^2 + |\xi|^2) \\ -\xi_1 \xi_2 (2r_1 s_1 + \frac{\sigma}{\nu} |\xi|^2) & -\xi_2^2 (2r_1 s_1 + \frac{\sigma}{\nu} |\xi|^2) & -i\xi_2 s_1 (r_1^2 + |\xi|^2) \\ -i\xi_1 |\xi| (2r_1 s_1 + \frac{\sigma}{\nu} |\xi|^2) & -i\xi_2 |\xi| (2r_1 s_1 + \frac{\sigma}{\nu} |\xi|^2) & |\xi| s_1 (r_1^2 + |\xi|^2) \end{pmatrix}. \end{aligned}$$

In [2] it was shown that for  $\text{Re } s_1 \geq \gamma > 0$  we have

$$(2.10) \quad \begin{aligned} \frac{\gamma^2}{\nu^2} + |s_1| |\xi|^2 + |s_1|^2 + \sigma |\xi|^3 & \leq c(\gamma) |P_1|, \\ \int_0^\infty \left| \frac{d^j e_0(x_3)}{dx_3^j} \right|^2 dx_3 & \leq \frac{1}{\sqrt{2}} |r_1|^{2j-1}, \\ \int_0^\infty \left| \frac{d^j e_1(x_3)}{dx_3^j} \right|^2 dx_3 & \leq c \frac{|r_1|^{2j-1} + |\xi|^{2j-1}}{|r_1|^2}, \\ \int_0^\infty \int_0^\infty \left| \frac{d^j e_0(x_3 + z)}{dx_3^j} - \frac{d^j e_0(x_3)}{dx_3^j} \right|^2 \frac{dx_3 dz}{|z|^{1+2\kappa}} & \leq c |r_1|^{2(j+\kappa)-1}, \\ \int_0^\infty \int_0^\infty \left| \frac{d^j e_1(x_3 + z)}{dx_3^j} - \frac{d^j e_1(x_3)}{dx_3^j} \right|^2 \frac{dx_3 dz}{|z|^{1+2\kappa}} & \leq c \frac{|r_1|^{2(j+\kappa)j-1} + |\xi|^{2(j+\kappa)-1}}{|r_1|^2}, \end{aligned}$$

where  $j \geq 0, \kappa \in (0, 1)$ . Moreover, if  $\text{Re } s \geq \gamma > 0$  and  $\gamma > (2\nu)^{-1}|\mathbf{V}'|^2$ , then

$$c|r_1(s_1, \xi)| \leq \sqrt{|s| + |\xi|^2} \leq c'|r_1(s_1, \xi)|.$$

Using the above inequalities and repeating the calculations in the proof of Theorem 3.1 in [2] (carried out in the case where  $\mathbf{V}' = 0$ ), we obtain

$$\begin{aligned} & \|\tilde{\mathbf{v}}\|_{\dot{W}_2^{l+2}(\mathbb{R}_+)}^2 + |r(s, \xi)|^{2(l+2)} \|\tilde{\mathbf{v}}\|_{L_2(\mathbb{R}_+)}^2 + \|\tilde{p}_{x_3}\|_{\dot{W}_2^l(\mathbb{R}_+)}^2 + |r|^{2l} |\xi|^2 \|\tilde{p}\|_{L_2(\mathbb{R}_+)}^2 \\ & \leq c(\|\tilde{\mathbf{v}}\|_{\dot{W}_2^{l+2}(\mathbb{R}_+)}^2 + |r_1(s_1, \xi)|^{2(l+2)} \|\tilde{\mathbf{v}}\|_{L_2(\mathbb{R}_+)}^2 + \|\tilde{p}_{x_3}\|_{L_2(\mathbb{R}_+)}^2 + |r_1|^{2l} |\xi|^2 \|\tilde{p}\|_{L_2(\mathbb{R}_+)}^2) \\ & \leq c(|r_1|^{2l+1} (|\tilde{b}_1|^2 + |\tilde{b}_2|^2) + |\xi| |r_1|^{2l} |\tilde{b}_3|^2 + |r_1|^{2l} |\xi|^3 |\tilde{g}|^2) \\ & \leq c(|r|^{2l+1} (|\tilde{b}_1|^2 + |\tilde{b}_2|^2) + |\xi| |r|^{2l} |\tilde{b}_3|^2 + |r|^{2l} |\xi|^3 |\tilde{g}|^2), \end{aligned}$$

where  $\|\cdot\|_{\dot{W}_2^l(\mathbb{R}^n)}$  is the principal part of the norm in  $W_2^l(\mathbb{R}^n)$ :

$$\|u\|_{\dot{W}_2^l(\mathbb{R}^n)}^2 = \sum_{|j|=l} \int_{\mathbb{R}^n} \int_{\mathbb{R}^n} |D^j u(x) - D^j u(y)|^2 \frac{dx dy}{|x - y|^{n+2\lambda}}, \quad \lambda = l - [l] \in (0, 1).$$

Now we integrate this inequality with respect to  $\xi \in \mathbb{R}^2$  and use the Parseval formula. This leads to

$$\begin{aligned} (2.11) \quad & \|\mathbf{v}\|_{W_2^{l+2}(\mathbb{R}_+^3)}^2 + |s|^{2+l} \|\mathbf{v}\|_{L_2(\mathbb{R}_+^3)}^2 + \|\nabla p\|_{W_2^l(\mathbb{R}_+^3)}^2 + |s|^l \|\nabla p\|_{L_2(\mathbb{R}_+^3)}^2 \\ & \leq c\left(\|\mathbf{b}\|_{W_2^{l+1/2}(\mathbb{R}^2)}^2 + |s|^{l+1/2} \|\mathbf{b}'\|_{L_2(\mathbb{R}^2)}^2 + |s|^l \|b_3\|_{W_2^{1/2}(\mathbb{R}^2)}^2 \right. \\ & \quad \left. + \|g\|_{W_2^{l+3/2}(\mathbb{R}^2)}^2 + |s|^l \|g\|_{W_2^{3/2}(\mathbb{R}^2)}^2\right). \end{aligned}$$

We supplement (2.11) with estimates for  $p|_{x_3=0} \equiv p(0)$  and  $\rho$ . By (2.7), we have

$$(2.12) \quad |\tilde{p}(0)| \leq c(|\tilde{\mathbf{b}}| + (1 + |\xi|)|\tilde{g}|),$$

which implies that

$$\begin{aligned} (2.13) \quad & \|p(0)\|_{W_2^{1/2}(\mathbb{R}^2)} \leq c\left(\|\mathbf{b}\|_{W_2^{1/2}(\mathbb{R}^2)} + \|g\|_{W_2^{3/2}(\mathbb{R}^2)}\right), \\ & \|p(0)\|_{W_2^{l+1/2}(\mathbb{R}^2)} \leq c\left(\|\mathbf{b}\|_{W_2^{l+1/2}(\mathbb{R}^2)} + \|g\|_{W_2^{l+3/2}(\mathbb{R}^2)}\right). \end{aligned}$$

To estimate the norms of  $\rho$ , we use the identities

$$(2.14) \quad \begin{aligned} & s_1 \tilde{\rho} = \tilde{g} - \tilde{v}_3(0), \\ & \sigma|\xi|^2 \tilde{\rho} = \tilde{b}_3 + \left(\tilde{p} - 2\nu \frac{d\tilde{v}_3}{dx_3}\right)\Big|_{x_3=0} = \tilde{b}_3 + \left(\tilde{p}(0) + 2\nu \sum_{j=1}^2 i\xi_j \tilde{v}_j(0)\right). \end{aligned}$$

Since

$$\tilde{v}_3(0) = \frac{\sum_{j=1}^3 U_{3j} \tilde{b}_j}{\nu^2 r_1(r_1 + |\xi|) P_1} - \frac{\sigma \xi^2 U_{33} \tilde{g}}{\nu^2 s_1 r_1(r_1 + |\xi|) P_1},$$

and, as a consequence,

$$|\tilde{v}_3(0)| \leq c(|\xi| |r|^{-2} |\tilde{\mathbf{b}}| + |\tilde{g}|),$$

relations (2.14) imply that

$$(2.15) \quad \gamma|\tilde{\rho}| \leq c(|\xi| |r|^{-2} |\tilde{\mathbf{b}}| + |\tilde{g}|), \quad \sigma|\xi|^2 |\tilde{\rho}| \leq c(|\tilde{\mathbf{b}}| + (1 + |\xi|)|\tilde{g}|).$$

Hence,

$$(2.16) \quad \begin{aligned} & \|\rho\|_{W_2^{5/2}(\mathbb{R}^2)} \leq c\left(\|\mathbf{b}\|_{W_2^{1/2}(\mathbb{R}^2)} + \|g\|_{W_2^{3/2}(\mathbb{R}^2)}\right), \\ & \|\rho\|_{W_2^{l+5/2}(\mathbb{R}^2)} \leq c\left(\|\mathbf{b}\|_{W_2^{l+1/2}(\mathbb{R}^2)} + \|g\|_{W_2^{l+3/2}(\mathbb{R}^2)}\right). \end{aligned}$$

Now we pass to estimating  $s\tilde{\rho}$ . By (2.14),

$$|s| |\tilde{\rho}| \leq |\mathbf{V}'| |\xi| |\tilde{\rho}| + c(|\xi| |r|^{-2} |\tilde{\mathbf{b}}| + |\tilde{g}|),$$

which yields

$$(2.17) \quad \begin{aligned} |s| \|\rho\|_{W_2^{l+3/2}(\mathbb{R}^2)} &\leq |\mathbf{V}'| \|\rho\|_{W_2^{l+5/2}(\mathbb{R}^2)} + c(\|\mathbf{b}\|_{W_2^{l+1/2}(\mathbb{R}^2)} + \|g\|_{W_2^{l+3/2}(\mathbb{R}^2)}), \\ |s|^{1+l/2} \|\rho\|_{W_2^{3/2}(\mathbb{R}^2)} &\leq |\mathbf{V}'| |s|^{l/2} \|\rho\|_{W_2^{5/2}(\mathbb{R}^2)} + c|s|^{l/2} (\|\mathbf{b}\|_{W_2^{1/2}(\mathbb{R}^2)} + \|g\|_{W_2^{3/2}(\mathbb{R}^2)}). \end{aligned}$$

Estimates (2.16), (2.17) show that

$$(2.18) \quad \begin{aligned} &|s|^{l/2} \|p(0)\|_{W_2^{1/2}(\mathbb{R}^2)} + \|p(0)\|_{W_2^{l+1/2}(\mathbb{R}^2)} + |s|^{l/2} \|\rho\|_{W_2^{5/2}(\mathbb{R}^2)} + \|\rho\|_{W_2^{l+5/2}(\mathbb{R}^2)} \\ &+ |s| \|\rho\|_{W_2^{l+3/2}(\mathbb{R}^2)} + |s|^{1+l/2} \|\rho\|_{W_2^{3/2}(\mathbb{R}^2)} \\ &\leq c \left( |s|^{l/2} \|\mathbf{b}\|_{W_2^{1/2}(\mathbb{R}^2)} + \|\mathbf{b}\|_{W_2^{l+1/2}(\mathbb{R}^2)} + |s|^{l/2} \|g\|_{W_2^{3/2}(\mathbb{R}^2)} + \|g\|_{W_2^{l+3/2}(\mathbb{R}^2)} \right). \end{aligned}$$

**Step 2.** Consider the problem

$$(2.19) \quad \begin{cases} s\mathbf{v} + (\mathbf{V}' \cdot \nabla')\mathbf{v} - \nu \nabla^2 \mathbf{v} + \nabla p = \mathbf{f}(x), \\ \nabla \cdot \mathbf{v}(x) = 0, \quad x_3 > 0, \\ \nu \left( \frac{\partial v_3}{\partial x_j} + \frac{\partial v_j}{\partial x_3} \right) = 0, \quad j = 1, 2, \\ -p + 2\nu \frac{\partial v_3}{\partial x_3} - \sigma \Delta' \rho = 0, \\ s\rho + \mathbf{V}' \cdot \nabla' \rho + v_3 = 0, \quad x_3 = 0. \end{cases}$$

Our goal is to construct the solution of (2.19) and to obtain an estimate similar to (2.11), (2.18). Without loss of generality, we may assume that  $\nabla \cdot \mathbf{f} = 0$ ; otherwise we could decompose  $\mathbf{f}$  in the sum of a divergence free and a potential vector field:

$$\mathbf{f} = \mathbf{f}' + \nabla \phi,$$

where  $\phi$  is a solution of the Dirichlet problem

$$\nabla^2 \phi(x) = \nabla \cdot \mathbf{f}(x), \quad x_3 > 0, \quad \phi|_{x_3=0} = 0.$$

Problem (2.19) is equivalent to a similar problem with  $\mathbf{f}'$  instead of  $\mathbf{f}$  and  $p' = p - \phi$  instead of  $p$ .

Thus, we assume that  $\mathbf{f}$  is divergence free and extend  $\mathbf{f}$  to  $\mathbb{R}^3$  with preservation of this property and of the regularity properties; namely, we require that  $\nabla \cdot \mathbf{f}^* = 0$ ,

$$\|\mathbf{f}^*\|_{L_2(\mathbb{R}^3)} \leq c \|\mathbf{f}\|_{L_2(\mathbb{R}_+^3)}, \quad \|\mathbf{f}^*\|_{W_2^l(\mathbb{R}^3)} \leq c \|\mathbf{f}\|_{W_2^l(\mathbb{R}_+^3)},$$

where  $\mathbf{f}^*$  is the extension of  $\mathbf{f}$ .

We define  $\mathbf{u}$  as the solution of the system

$$s\mathbf{u} + (\mathbf{V}' \cdot \nabla)\mathbf{u} - \nu \nabla^2 \mathbf{u} = \mathbf{f}^*(x), \quad x \in \mathbb{R}^3.$$

Taking the Fourier transform with respect to  $x_1, x_2, x_3$ , we obtain the solution in the form

$$\tilde{\mathbf{u}}(\xi) = \frac{\tilde{\mathbf{f}}^*}{s_1 + \nu \xi^2},$$

where  $\xi = (\xi_1, \xi_2, \xi_3)$  is the dual variable and  $s_1 = s + i\mathbf{V}' \cdot \xi$ . It is clear that  $\nabla \cdot \mathbf{u} = 0$ . The corresponding pressure  $p$  vanishes. The vector field  $\mathbf{u}$  satisfies the inequalities

$$|s| \|\mathbf{u}\|_{L_2(\mathbb{R}^3)} \leq c \|\mathbf{f}^*\|_{L_2(\mathbb{R}^3)}, \quad \|\mathbf{u}\|_{W_2^{l+2}(\mathbb{R}^3)} \leq c \|\mathbf{f}^*\|_{W_2^l(\mathbb{R}^3)},$$

and, as a consequence,

$$|s|^{1+l/2} \|\mathbf{u}\|_{L_2(\mathbb{R}^3)} + \|\mathbf{u}\|_{W_2^{l+2}(\mathbb{R}^3)} \leq c(|s|^{l/2} \|\mathbf{f}\|_{L_2(\mathbb{R}^3)} + \|\mathbf{f}\|_{W_2^l(\mathbb{R}^3)}).$$

The difference  $\mathbf{w} = \mathbf{v} - \mathbf{u}$  is a solution of (2.3) with

$$b_j(x) = -\nu \left( \frac{\partial u_3}{\partial x_j} + \frac{\partial u_j}{\partial x_3} \right), \quad j = 1, 2, 3, \quad g = -u_3.$$

Hence,  $\mathbf{w}, p, \rho$  satisfy (2.11), (2.18). It follows that

$$\begin{aligned} & \|\mathbf{v}\|_{W_2^{l+2}(\mathbb{R}_+^3)}^2 + |s|^{l+2} \|\mathbf{v}\|_{L_2(\mathbb{R}_+^3)}^2 + \|\nabla p\|_{W_2^l(\mathbb{R}_+^3)}^2 + |s|^l \|\nabla p\|_{L_2(\mathbb{R}_+^3)}^2 \\ & + |s|^l \|p(0)\|_{W_2^{1/2}(\mathbb{R}^2)}^2 + \|p(0)\|_{W_2^{l+1/2}(\mathbb{R}^2)}^2 + |s|^l \|\rho\|_{W_2^{5/2}(\mathbb{R}^2)}^2 \\ & + \|\rho\|_{W_2^{l+5/2}(\mathbb{R}^2)}^2 + |s|^2 \|\rho\|_{W_2^{l+3/2}(\mathbb{R}^2)}^2 + |s|^{2+l} \|\rho\|_{W_2^{3/2}(\mathbb{R}^2)}^2 \\ (2.20) \quad & \leq c \left( \|\mathbf{f}\|_{W_2^l(\mathbb{R}_+^3)}^2 + |s|^l \|\mathbf{f}\|_{L_2(\mathbb{R}_+^3)}^2 \right). \end{aligned}$$

**Step 3.** We consider the problem

$$(2.21) \quad \begin{cases} s\mathbf{v} - \nu \nabla^2 \mathbf{v} + \nabla p = \mathbf{f}(x), \\ \nabla \cdot \mathbf{v}(x) = 0, \quad x_3 > 0, \\ \nu \left( \frac{\partial v_3}{\partial x_j} + \frac{\partial v_j}{\partial x_3} \right) = b_j, \quad j = 1, 2, \\ -p + 2\nu \frac{\partial v_3}{\partial x_3} - \sigma \Delta' \rho = b_3(x'), \\ s\rho + \mathbf{V}' \cdot \nabla' \rho + v_3 = g(x'), \quad x_3 = 0. \end{cases}$$

The first equation can be written in the form

$$s\mathbf{v} + (\mathbf{V}' \cdot \nabla) \mathbf{v} - \nu \nabla^2 \mathbf{v} + \nabla p = \mathbf{f}(x) + (\mathbf{V}' \cdot \nabla) \mathbf{v},$$

and the term  $(\mathbf{V}' \cdot \nabla) \mathbf{v}$  can be estimated by an interpolation inequality as follows:

$$\begin{aligned} \|(\mathbf{V}' \cdot \nabla) \mathbf{v}\|_{W_2^l(\mathbb{R}_+^3)} & \leq c |s|^{-1/2} \left( \|\mathbf{v}\|_{W_2^{l+2}(\mathbb{R}_+^3)} + |s|^{1+l/2} \|\mathbf{v}\|_{L_2(\mathbb{R}_+^3)} \right), \\ |s|^{l/2} \|(\mathbf{V}' \cdot \nabla) \mathbf{v}\|_{L_2(\mathbb{R}_+^3)} & \leq c |s|^{-1/2} \left( \|\mathbf{v}\|_{W_2^{l+2}(\mathbb{R}_+^3)} + |s|^{1+l/2} \|\mathbf{v}\|_{L_2(\mathbb{R}_+^3)} \right), \end{aligned}$$

whence

$$\|(\mathbf{V}' \cdot \nabla) \mathbf{v}\|_{W_2^l(\mathbb{R}_+^3)} + |s|^{l/2} \|(\mathbf{V}' \cdot \nabla) \mathbf{v}\|_{L_2(\mathbb{R}_+^3)} \leq c |s|^{-1/2} \left( \|\mathbf{v}\|_{W_2^{l+2}(\mathbb{R}_+^3)}^2 + |s|^{1+l/2} \|\mathbf{v}\|_{L_2(\mathbb{R}_+^3)}^2 \right).$$

If  $|s|$  is sufficiently large, then (2.11), (2.18), and (2.20) yield

$$\begin{aligned} & \|\mathbf{v}\|_{W_2^{l+2}(\mathbb{R}_+^3)}^2 + |s|^l \|\mathbf{v}\|_{L_2(\mathbb{R}_+^3)}^2 + \|\nabla p\|_{W_2^l(\mathbb{R}_+^3)}^2 + |s|^l \|\nabla p\|_{L_2(\mathbb{R}_+^3)}^2 \\ & + |s|^l \|p(0)\|_{W_2^{1/2}(\mathbb{R}^2)}^2 + \|p(0)\|_{W_2^{l+1/2}(\mathbb{R}^2)}^2 + |s|^l \|\rho\|_{W_2^{5/2}(\mathbb{R}^2)}^2 + \|\rho\|_{W_2^{l+5/2}(\mathbb{R}^2)}^2 \\ & + |s|^2 \|\rho\|_{W_2^{l+3/2}(\mathbb{R}^2)}^2 + |s|^{2+l} \|\rho\|_{W_2^{3/2}(\mathbb{R}^2)}^2 \\ (2.22) \quad & \leq c \left( \|\mathbf{f}\|_{W_2^l(\mathbb{R}_+^3)}^2 + |s|^l \|\mathbf{f}\|_{L_2(\mathbb{R}_+^3)}^2 + \|\mathbf{b}\|_{W_2^{l+1/2}(\mathbb{R}^2)}^2 + |s|^{l+1/2} \|\mathbf{b}'\|_{L_2(\mathbb{R}^2)}^2 \right. \\ & \left. + |s|^l \|b_3\|_{W_2^{1/2}(\mathbb{R}^2)}^2 + \|g\|_{W_2^{l+3/2}(\mathbb{R}^2)}^2 + |s|^l \|g\|_{W_2^{3/2}(\mathbb{R}^2)}^2 \right). \end{aligned}$$



**Step 4.** We consider the problem

$$(2.23) \quad \begin{cases} s\mathbf{v}(x) - \nu\nabla^2\mathbf{v}(x) + \nabla p(x) = 0, \\ \nabla \cdot \mathbf{v}(x) = h(x), \quad x \in \mathbb{R}_+^3, \\ \nu\left(\frac{\partial v_3}{\partial x_j} + \frac{\partial v_j}{\partial x_3}\right) = 0, \quad j = 1, 2, \\ -p + 2\nu\frac{\partial v_3}{\partial x_3} - \sigma\Delta'\rho = 0, \\ s\rho + (\mathbf{V}' \cdot \nabla)\rho + v_3 = 0, \quad x_3 = 0, \end{cases}$$

under the assumption that  $h$  decays sufficiently rapidly at infinity, and

$$(2.24) \quad h = \nabla \cdot \mathbf{H}(x) + h'(x)$$

with compactly supported  $h'$ . We reduce (2.23) to (2.21). For this, we introduce  $\mathbf{w} = \nabla\Phi(x)$ , where  $\Phi$  is a solution of the Dirichlet problem

$$(2.25) \quad \nabla^2\Phi(x) = h(x), \quad x \in \mathbb{R}_+^3, \quad \Phi(x)|_{x_3=0} = 0.$$

By the Green identity,

$$(2.26) \quad \begin{aligned} \int_{\mathbb{R}_+^3} |\nabla\Phi(x)|^2 dx &= - \int_{\mathbb{R}_+^3} \Phi(x)\nabla^2\Phi(x) dx = \int_{\mathbb{R}_+^3} (\nabla\Phi(x) \cdot \mathbf{H} - h'(x)\Phi(x)) dx \\ &\leq c\left(\|\mathbf{H}\|_{L_2(\mathbb{R}_+^3)}\|\nabla\Phi\|_{L_2(\mathbb{R}_+^3)} + \|h'\|_{L_{6/5}(supp h')}\|\Phi\|_{L_6(\mathbb{R}_+^3)}\right) \\ &\leq c\|\nabla\Phi\|_{L_2(\mathbb{R}_+^3)}\left(\|\mathbf{H}\|_{L_2(\mathbb{R}_+^3)} + \|h'\|_{L_2(\mathbb{R}_+^3)}\right). \end{aligned}$$

Moreover, the coercive estimate for problem (2.25) yields

$$\|\nabla\Phi\|_{\dot{W}_2^{2+l}(\mathbb{R}_+^3)} \leq c\|h\|_{\dot{W}_2^{1+l}(\mathbb{R}_+^3)},$$

whence

$$(2.27) \quad \begin{aligned} \|\mathbf{w}\|_{W_2^{l+2}(\mathbb{R}_+^3)} + |s|^{1+l/2}\|\mathbf{w}\|_{L_2(\mathbb{R}_+^3)} \\ \leq c|s|^{1+l/2}\left(\|\mathbf{H}\|_{L_2(\mathbb{R}_+^3)} + \|h'\|_{L_2(\mathbb{R}_+^3)}\right) + c\|h\|_{W_2^{1+l}(\mathbb{R}_+^3)}. \end{aligned}$$

The functions  $\mathbf{v}_1 = \mathbf{v} - \mathbf{w}$ ,  $p$ ,  $\rho$  represent the solution of problem (2.21) with the data

$$\begin{aligned} \mathbf{f} &= -s\mathbf{w} + \nu\nabla^2\mathbf{w}, \\ b_j &= -\nu\left(\frac{\partial w_j}{\partial x_3} + \frac{\partial w_3}{\partial x_j}\right), \quad j = 1, 2, \quad b_3 = -2\nu\frac{\partial w_3}{\partial x_3}, \quad g = -w_3, \end{aligned}$$

and they can be estimated by (2.22). Together with (2.27), this estimate yields

$$(2.28) \quad \begin{aligned} \|\mathbf{v}\|_{W_2^{l+2}(\mathbb{R}_+^3)}^2 + |s|^{2+l}\|\mathbf{v}\|_{L_2(\mathbb{R}_+^3)}^2 + \|\nabla p\|_{W_2^l(\mathbb{R}_+^3)}^2 + |s|^l\|\nabla p\|_{L_2(\mathbb{R}_+^3)}^2 \\ + |s|^l\|p(0)\|_{W_2^{1/2}(\mathbb{R}^2)}^2 + \|p(0)\|_{W_2^{l+1/2}(\mathbb{R}^2)}^2 + |s|^l\|\rho\|_{W_2^{5/2}(\mathbb{R}^2)}^2 \\ + \|\rho\|_{W_2^{l+5/2}(\mathbb{R}^2)}^2 + |s|^2\|\rho\|_{W_2^{l+3/2}(\mathbb{R}^2)}^2 + |s|^{2+l}\|\rho\|_{W_2^{3/2}(\mathbb{R}^2)}^2 \\ \leq c|s|^{2+l}\left(\|\mathbf{H}\|_{L_2(\mathbb{R}_+^3)}^2 + \|h'\|_{L_2(\mathbb{R}_+^3)}^2\right) + c\|h\|_{W_2^{1+l}(\mathbb{R}_+^3)}^2. \end{aligned}$$

**Step 5.** We estimate the solution of (2.1) in the vicinity of an arbitrary fixed point  $x_0 \in \mathcal{G}$  by Schauder's localization method. Without loss of generality, we may assume that  $x_0 = 0$  and that the inward normal  $-\mathbf{N}(0)$  is parallel to  $\mathbf{e}_3$ . Let  $\zeta(x)$  be a smooth

cutoff function equal to 1 for  $|x| \leq \delta/2$  and to zero in the domain  $|x| \geq \delta$ . The functions  $\mathbf{w} = \zeta(x)\mathbf{v}(x)$ ,  $\mathbf{q} = \zeta\mathbf{p}$ ,  $r = \zeta\rho$  satisfy the equations

$$(2.29) \quad \begin{cases} s\mathbf{w} - \nu\nabla^2\mathbf{w} + \nabla q = \mathbf{f}(x)\zeta(x) + \mathbf{m}_1(\mathbf{v}, p), \\ \nabla \cdot \mathbf{w}(x) = \nabla\zeta \cdot \mathbf{v}(x), \quad x \in \mathcal{F}, \\ T(\mathbf{w}, q)\mathbf{N} - \sigma\mathbf{N}\Delta_{\mathcal{G}}r = \zeta(x)\mathbf{d}(x) + \mathbf{m}_2(\mathbf{v}, \rho), \\ sr(x) + \mathbf{V}' \cdot \nabla r - \mathbf{w}(x) \cdot \mathbf{N}(x) = \rho\mathbf{V}' \cdot \nabla\zeta + g(x)\zeta(x), \quad x \in \mathcal{G}, \end{cases}$$

where

$$\begin{aligned} \mathbf{m}_1(\mathbf{v}, p) &= -2\nu\nabla\zeta(x) \cdot \nabla\mathbf{v} - \nu\mathbf{v}\nabla^2\zeta + p\nabla\zeta, \\ \mathbf{m}_2(\mathbf{v}, \rho) &= \nu\left(\mathbf{v}(x)\frac{\partial\zeta}{\partial N} + \nabla\zeta(x)(\mathbf{v} \cdot \mathbf{N})\right) + \mathbf{N}\sigma(\zeta(x)\Delta_{\mathcal{G}}\rho - \Delta_{\mathcal{G}}(\zeta\rho) - b(x)\zeta(x)\rho(x)). \end{aligned}$$

We assume that in the  $d$ -neighborhood of the origin ( $d \geq 2\delta$ ) the surface  $\mathcal{G}$  is given by the equation

$$x_3 = \phi(x'), \quad x' = (x_1, x_2).$$

The function  $\phi$  is smooth and  $\phi(0) = 0$ ,  $\nabla\phi(0) = 0$ , which implies that

$$(2.30) \quad |\nabla\phi(x')| \leq c|x'|, \quad |\phi(x')| \leq c|x'|^2$$

for  $|x'| \leq d$ . The components of  $\mathbf{N}$  and the Laplace–Beltrami operator  $\Delta_{\mathcal{G}}$  are expressed in terms of  $\phi$  as follows:

$$\begin{aligned} N_\alpha &= \frac{\phi_{y_\alpha}}{\sqrt{1 + |\nabla\phi|^2}}, \quad \alpha = 1, 2, \quad N_3 = -\frac{1}{\sqrt{1 + |\nabla\phi|^2}}, \\ \Delta_{\mathcal{G}} &= \frac{1}{\sqrt{1 + |\nabla\phi|^2}} \sum_{\alpha, \beta=1}^2 \frac{\partial}{\partial y_\alpha} \left( \delta_{\alpha\beta} \sqrt{1 + |\nabla\phi|^2} - \frac{\phi_{y_\alpha}\phi_{y_\beta}}{\sqrt{1 + |\nabla\phi|^2}} \right) \frac{\partial}{\partial y_\beta}. \end{aligned}$$

We make a change of variables in (2.29):

$$y = F(x) : y' = x', \quad y_3 = x_3 - \phi(x').$$

If  $d$  is sufficiently small, then the transformation  $F$  is invertible, establishing a one-to-one correspondence between the domain  $K_d = \{|x| \leq d, x \in \mathcal{F}\}$  and a certain subdomain  $D$  of  $\mathbb{R}_+^3$ . The operators  $\nabla_x$  and  $S(\mathbf{v})$  are transformed into  $\widehat{\nabla} = \nabla_y - \frac{\partial}{\partial y_3}\nabla\phi(y')$  and  $\widehat{S}(\mathbf{v}) = \widehat{\nabla}\mathbf{v} + (\widehat{\nabla}\mathbf{v})^T$ , respectively, and we have

$$\nabla_x \cdot \mathbf{f}(x) = \widehat{\nabla} \cdot \mathbf{f}(x(y)) = \nabla_y \cdot \widehat{\mathbf{f}}(y),$$

where  $\widehat{f}_i = f_i - \delta_{i3} \sum_{\alpha=1}^2 \phi_{y_\alpha} f_\alpha$ .

We write equations (2.29) in the variables  $\{y\}$ , keeping the old notation for all transformed functions. We have

$$(2.31) \quad \begin{cases} s\mathbf{w} - \nu\nabla^2\mathbf{w} + \nabla q = \mathbf{M}_1(\mathbf{w}, q) + \mathbf{m}_1(\mathbf{v}, p) + \zeta\mathbf{f}, \\ \nabla \cdot \mathbf{w} = (\nabla - \widehat{\nabla}) \cdot \mathbf{w} + \widehat{\nabla}\zeta \cdot \mathbf{v}, \end{cases}$$

where  $\nabla = \nabla_y$ ,

$$(2.32) \quad \mathbf{M}_1(\mathbf{w}, q) = \nu(\widehat{\nabla}^2 - \nabla^2)\mathbf{w} + (\nabla - \widehat{\nabla})q.$$

We note that the function  $\nabla\zeta \cdot \mathbf{v}$  can be written in the form

$$(2.33) \quad \nabla\zeta \cdot \mathbf{v} = \frac{1}{s}\nabla\zeta \cdot (\nu\nabla^2\mathbf{v} - \nabla p + \mathbf{f}) = \nabla \cdot \mathbf{A}_s(\mathbf{v}, p) + a_s(\mathbf{v}, p) + \frac{1}{s}\nabla\zeta \cdot \mathbf{f},$$

where

$$(2.34) \quad \begin{aligned} \mathbf{A}_s(\mathbf{v}, p) &= \frac{1}{s}(\nu \nabla \mathbf{v} \nabla \zeta - p \nabla \zeta), \\ a_s(\mathbf{v}, p) &= \frac{1}{s}(-\nu D^2 \zeta : \nabla \mathbf{v} + p \nabla^2 \zeta), \end{aligned}$$

$D^2 \zeta = (\frac{\partial^2 \zeta}{\partial x_i \partial x_j})_{i,j=1,2,3}$ , and  $\nabla \mathbf{v} = (\frac{\partial v_i}{\partial x_j})_{i,j=1,2,3}$ . Consequently,  $h \equiv (\nabla - \widehat{\nabla}) \cdot \mathbf{w} + \widehat{\nabla} \zeta \cdot \mathbf{v}$  satisfies (2.24) with

$$(2.35) \quad \mathbf{H} = \mathbf{e}_3 \sum_{\alpha=1}^2 \phi_{y_\alpha} w_\alpha + \widehat{A}_s(\mathbf{v}, p), \quad h' = a_s(\mathbf{v}, p) + \frac{1}{s} \widehat{\nabla} \zeta \cdot \mathbf{f}.$$

We write the boundary condition  $T\mathbf{N} - \sigma \mathbf{N} \Delta_G r = \zeta \mathbf{d} + \mathbf{m}_2$  for the tangential and normal components separately; moreover, we can take only the first two components of the tangential part. This gives the following system of three equations:

$$\begin{aligned} \nu \left( \sum_{i=1}^3 \widehat{S}_{\alpha i}(\mathbf{w}) N_i - N_\alpha(\mathbf{N} \cdot \widehat{S}(\mathbf{w}) \mathbf{N}) \right) &= \zeta(d_\alpha - N_\alpha(\mathbf{d} \cdot \mathbf{N})) + m_{2\alpha} - N_\alpha(\mathbf{N} \cdot \mathbf{m}_2), \\ &\alpha = 1, 2, \\ -q + \nu \mathbf{N} \cdot \widehat{S}(\mathbf{w}) \mathbf{N} - \sigma \Delta_G r &= \zeta \mathbf{d} \cdot \mathbf{N} + \mathbf{m}_2 \cdot \mathbf{N}, \end{aligned}$$

i.e.,

$$(2.36) \quad \begin{cases} \nu S_{\alpha 3}(\mathbf{w}) = L_\alpha(\mathbf{w}) + l_\alpha(\mathbf{v}) + \zeta d'_\alpha(y), & \alpha = 1, 2, \\ -q + \nu S_{33}(\mathbf{w}) - \sigma \Delta' r = L_3(\mathbf{w}) + B' r + l_3(\mathbf{v}) + \zeta \mathbf{d} \cdot \mathbf{N}, \end{cases}$$

where  $d'_\alpha = d_\alpha - N_\alpha(\mathbf{d} \cdot \mathbf{N})$ ,

$$\begin{aligned} L_\alpha(\mathbf{w}) &= \nu \left( S_{\alpha 3} - \sum_{j=1}^3 \widehat{S}_{\alpha j} N_j + N_\alpha(\mathbf{N} \cdot \widehat{S}(\mathbf{w}) \mathbf{N}) \right), \\ L_3(\mathbf{w}) &= \nu \left( S_{33}(\mathbf{w}) - \mathbf{N} \cdot \widehat{S}(\mathbf{w}) \mathbf{N} \right), \\ B' r &= -\sigma(\Delta' - \Delta_G) r, \\ l_\alpha(\mathbf{v}) &= m_{2\alpha}(\mathbf{v}) - N_\alpha(\mathbf{m}_2(\mathbf{v}) \cdot \mathbf{N}), \\ l_3(\mathbf{v}) &= \mathbf{m}_2 \cdot \mathbf{N}. \end{aligned}$$

Finally, we have

$$(2.37) \quad sr + \mathbf{V}' \cdot \nabla' r + w_3 = (w_3 + \mathbf{w} \cdot \mathbf{N}) + \rho \mathbf{V}' \cdot \nabla' \zeta + \zeta g.$$

Now, we extend  $\mathbf{w}, q, r$  by zero to  $\mathbb{R}_+^3$  and  $\mathbb{R}^2$  and regard (2.31), (2.36), (2.37) as a problem of the type (2.21) in the half-space. We estimate  $\mathbf{w}, q, r$  with the help of (2.22), (2.28). Observe that, by (2.30), the leading coefficients of the operators  $\mathbf{M}_1, \nabla - \widehat{\nabla}, L_i, B'$  are small provided so is  $\delta$ . By [2, Lemma 4.1],

$$\begin{aligned} \|\mathbf{M}_1\|_{W_2^l(\mathbb{R}_+^3)} &\leq c\delta^\theta \left( \|\mathbf{w}\|_{W_2^{2+l}(\mathbb{R}_+^3)} + \|\nabla q\|_{W_2^l(\mathbb{R}_+^3)} \right) \\ &\quad + c(\theta) \left( \|\mathbf{w}\|_{W_2^{l+1}(\mathbb{R}_+^3)} + \|\nabla q\|_{W_2^{l-1}(\mathbb{R}_+^3)} \right), \\ |s|^{l/2} \|\mathbf{M}_1\|_{L_2(\mathbb{R}_+^3)} &\leq c|s|^{l/2} \left( \delta(\|\mathbf{w}\|_{W_2^l(\mathbb{R}_+^3)} + \|\nabla q\|_{L_2(\mathbb{R}_+^3)}) + \|\mathbf{w}\|_{W_2^1(\mathbb{R}_+^3)} \right), \end{aligned}$$

where  $\theta \in (0, 1)$ . By interpolation inequalities,

$$\begin{aligned} \|\mathbf{w}\|_{W_2^{l+1}(\mathbb{R}_+^3)} &\leq c\left(|s|^{-1/2}\|\mathbf{w}\|_{W_2^{l+2}(\mathbb{R}_+^3)} + |s|^{1/2+l/2}\|\mathbf{w}\|_{L_2(\mathbb{R}_+^3)}\right), \\ \|\nabla q\|_{W_2^{l-1}(\mathbb{R}_+^3)} &\leq c\left(|s|^{-1/2}\|\nabla q\|_{W_2^l(\mathbb{R}_+^3)} + |s|^{l/2-1/2}\|\nabla q\|_{L_2(\mathbb{R}_+^3)}\right), \\ \|\mathbf{w}\|_{W_2^l(\mathbb{R}_+^3)} &\leq c\left(|s|^{-l/2-1/2}\|\mathbf{w}\|_{W_2^{l+2}(\mathbb{R}_+^3)} + |s|^{1/2}\|\mathbf{w}\|_{L_2(\mathbb{R}_+^3)}\right), \end{aligned}$$

whence

$$\begin{aligned} \|\mathbf{M}_1\|_{W_2^l(\mathbb{R}_+^3)} + |s|^{l/2}\|\mathbf{M}_1\|_{L_2(\mathbb{R}_+^3)} &\leq c(\delta^\theta + c(\delta)|s|^{-1/2}) \\ &\times \left(\|\mathbf{w}\|_{W_2^{l+2}(\mathbb{R}_+^3)} + \|\nabla q\|_{W_2^l(\mathbb{R}_+^3)} + |s|^{1+l/2}\|\mathbf{w}\|_{L_2(\mathbb{R}_+^3)} + |s|^{l/2}\|\nabla q\|_{L_2(\mathbb{R}_+^3)}\right). \end{aligned}$$

In a similar way we obtain

$$\begin{aligned} &\sum_{j=1}^2 \left(\|L_j(\mathbf{w})\|_{W_2^{l+1/2}(\mathbb{R}^2)} + |s|^{l/2+1/4}\|L_j(\mathbf{w})\|_{L_2(\mathbb{R}^2)}\right) \\ &\quad + \|L_3(\mathbf{w})\|_{W_2^{l+1/2}(\mathbb{R}^2)} + |s|^{l/2}\|L_3(\mathbf{w})\|_{W_2^{1/2}(\mathbb{R}^2)} \\ &\quad + \|\mathbf{w}_3 + \mathbf{w} \cdot \mathbf{N}\|_{W_2^{l+3/2}(\mathbb{R}^2)} + |s|^{l/2+3/4}\|\mathbf{w}_3 + \mathbf{w} \cdot \mathbf{N}\|_{L_2(\mathbb{R}^2)} \\ &\quad + \|(\nabla - \widehat{\nabla}) \cdot \mathbf{w}\|_{W_2^{l+1}(\mathbb{R}_+^3)} + |s|^{1+l/2}\|\mathbf{e}_3 \sum_{\alpha=1}^2 \phi_{y_\alpha} w_\alpha\|_{L_2(\mathbb{R}_+^3)} \\ &\leq c(\delta^\theta + c(\delta)|s|^{-1/2}) \left(\|\mathbf{w}\|_{W_2^{l+2}(\mathbb{R}_+^3)} + |s|^{l/2+1}\|\mathbf{w}\|_{L_2(\mathbb{R}_+^3)}\right), \\ &\|B'r\|_{W_2^{l+1/2}(\mathbb{R}^2)} + |s|^{l/2}\|B'r\|_{W_2^{1/2}(\mathbb{R}^2)} \\ &\leq c\delta^\theta \|r\|_{W_2^{l+5/2}(\mathbb{R}^2)} + c(\theta)\|r\|_{W_2^{l+3/2}(\mathbb{R}^2)} + |s|^{l/2} \left(c\delta^\theta \|r\|_{W_2^{5/2}(\mathbb{R}^2)} + c(\theta)\|r\|_{W_2^{3/2}(\mathbb{R}^2)}\right) \\ &\leq c(\delta^\theta + c(\delta)|s|^{-1/2}) \left(\|r\|_{W_2^{l+5/2}(\mathbb{R}^2)} + |s|^{l/2}\|r\|_{W_2^{5/2}(\mathbb{R}^2)} + |s|^{1+l/2}\|r\|_{W_2^{3/2}(\mathbb{R}^2)}\right). \end{aligned}$$

Now we pass to estimating  $\widehat{\nabla}\zeta \cdot \mathbf{v}$ ,  $\mathbf{m}_1$ , and  $\mathbf{m}_2$ . We have

$$\begin{aligned} &\|\widehat{\nabla}\zeta \cdot \mathbf{v}\|_{W_2^{l+1}(\mathbb{R}^2)} + \|\mathbf{m}_1\|_{W_2^l(\mathbb{R}_+^3)} + |s|^{l/2}\|\mathbf{m}_1\|_{L_2(\mathbb{R}_+^3)} \\ &\quad + \sum_{\alpha=1}^2 \left(\|m_{2\alpha} - N_\alpha(\mathbf{m}_2 \cdot \mathbf{N})\|_{W_2^{l+1/2}(\mathbb{R}^2)} + |s|^{l/2+1/4}\|m_{2\alpha} - N_\alpha(\mathbf{m}_2 \cdot \mathbf{N})\|_{L_2(\mathbb{R}^2)}\right) \\ &\quad + \|\mathbf{m}_2 \cdot \mathbf{N}\|_{W_2^{l+1/2}(\mathbb{R}^2)} + |s|^{l/2}\|\mathbf{m}_2 \cdot \mathbf{N}\|_{W_2^{1/2}(\mathbb{R}^2)} \\ &\leq c(\delta) \left(\|\mathbf{v}\|_{W_2^{l+1}(K_{2\delta})} + |s|^{l/2}\|\mathbf{v}\|_{W_2^l(K_{2\delta})} + \|\mathbf{v}\|_{W_2^{l+1/2}(S_{2\delta})} + |s|^{l/2+1/4}\|\mathbf{v}\|_{L_2(S_{2\delta})}\right. \\ &\quad \left. + |s|^{l/2}\|\mathbf{v}\|_{W_2^{1/2}(S_{2\delta})} + \|\rho\|_{W_2^{l+3/2}(S_{2\delta})} + |s|^{l/2}\|\rho\|_{W_2^{3/2}(S_{2\delta})}\right. \\ &\quad \left. + \|\mathbf{p}\|_{W_2^l(K_{2\delta})} + |s|^{l/2}\|\mathbf{p}\|_{L_2(K_{2\delta})}\right), \end{aligned}$$

and moreover,

$$|s|^{1+l/2} \left(\|\mathbf{A}_s\|_{L_2(\mathbb{R}_+^3)} + \|a_s\|_{L_2(\mathbb{R}_+^3)}\right) \leq c|s|^{l/2} \left(\|\mathbf{v}\|_{W_2^l(K_{21\delta})} + \|\mathbf{p}\|_{L_2(K_{2\delta})}\right).$$

The coefficient  $\delta^\theta + c(\delta)|s|^{-1/2}$  can be made arbitrarily small by the choice of a small  $\delta$  and large  $|s|$ . In this case, it is not hard to verify that an application of (2.22), (2.28)

to our problem (2.31), (2.36), (2.37) leads to the inequality

$$\begin{aligned}
 (2.38) \quad & \| \mathbf{w} \|_{W_2^{l+2}(\mathbb{R}_+^3)}^2 + |s|^{2+l} \| \mathbf{w} \|_{L_2(\mathbb{R}_+^3)}^2 + \| \nabla q \|_{W_2^l(\mathbb{R}_+^3)}^2 + |s|^l \| \nabla q \|_{L_2(\mathbb{R}_+^3)}^2 \\
 & + |s|^l \| q(0) \|_{W_2^{1/2}(\mathbb{R}^2)}^2 + \| q(0) \|_{W_2^{l+1/2}(\mathbb{R}^2)}^2 + |s|^l \| r \|_{W_2^{5/2}(\mathbb{R}^2)}^2 + \| r \|_{W_2^{l+5/2}(\mathbb{R}^2)}^2 \\
 & + |s|^2 \| r \|_{W_2^{l+3/2}(\mathbb{R}^2)}^2 + |s|^{2+l} \| r \|_{W_2^{3/2}(\mathbb{R}^2)}^2 \\
 & \leq c \left( \| \zeta \mathbf{f} \|_{W_2^l(\mathbb{R}_+^3)}^2 + |s|^l \| \zeta \mathbf{f} \|_{L_2(\mathbb{R}_+^3)}^2 + \| \zeta \mathbf{d}' \|_{W_2^{l+1/2}(\mathbb{R}^2)}^2 + |s|^{l+1/2} \| \zeta \mathbf{d}' \|_{L_2(\mathbb{R}^2)}^2 \right. \\
 & \quad \left. + \| \zeta \mathbf{d} \cdot \mathbf{N} \|_{W_2^{l+1/2}(\mathbb{R}^2)}^2 + |s|^l \| \zeta \mathbf{d} \cdot \mathbf{N} \|_{W_2^{1/2}(\mathbb{R}^2)}^2 + \| \zeta g \|_{W_2^{l+3/2}(\mathbb{R}^2)}^2 + |s|^l \| \zeta g \|_{W_2^{3/2}(\mathbb{R}^2)}^2 \right) \\
 & + c \left( \| p \|_{W_2^l(K_{2\delta})}^2 + |s|^l \| p \|_{L_2(K_{2\delta})}^2 + \| \mathbf{v} \|_{W_2^{l+1}(K_{2\delta})}^2 + |s|^l \| \mathbf{v} \|_{W_2^1(K_{2\delta})}^2 + \| \mathbf{v} \|_{W_2^{l+1/2}(S_{2\delta})}^2 \right. \\
 & \quad \left. + |s|^{l+1/2} \| \mathbf{v} \|_{L_2(S_{2\delta})}^2 + |s|^l \| \mathbf{v} \|_{W_2^{1/2}(S_{2\delta})}^2 + \| \rho \|_{W_2^{l+3/2}(S_{2\delta})}^2 + |s|^l \| \rho \|_{W_2^{3/2}(S_{2\delta})}^2 \right).
 \end{aligned}$$

Inequalities of this type can be obtained in a neighborhood of any point of  $\mathcal{G}$  and also of any interior point of  $\mathcal{F}$  if the distance of that point to  $\mathcal{G}$  is larger than  $\delta_1 > 0$  (in this case the norms of  $g$  and  $\mathbf{d}$  do not occur in the estimate). If we cover  $\mathcal{F}$  by a finite number of such neighborhoods and add estimates (2.38) together, we obtain

$$\begin{aligned}
 (2.39) \quad & \| \mathbf{v} \|_{W_2^{2+l}(\mathcal{F})}^2 + |s|^l \| \mathbf{v} \|_{L_2(\mathcal{F})}^2 + \| \nabla p \|_{W_2^l(\mathcal{F})}^2 + |s|^l \| \nabla p \|_{L_2(\mathcal{F})}^2 \\
 & + \| p \|_{W_2^{l+1/2}(\mathcal{G})}^2 + |s|^l \| p \|_{W_2^{1/2}(\mathcal{G})}^2 + \| \rho \|_{W_2^{l+5/2}(\mathcal{G})}^2 + |s|^l \| \rho \|_{W_2^{5/2}(\mathcal{G})}^2 \\
 & + |s|^2 \| \rho \|_{W_2^{l+3/2}(\mathcal{G})}^2 + |s|^{2+l} \| \rho \|_{W_2^{3/2}(\mathcal{G})}^2 \\
 & \leq c \left( \| \mathbf{f} \|_{L_2(\mathcal{F})}^2 + |s|^l \| \mathbf{f} \|_{L_2(\mathcal{F})}^2 + \| \Pi_{\mathcal{G}} \mathbf{d} \|_{W_2^{l+1/2}\mathcal{G}}^2 + |s|^{l+1/2} \| \Pi_{\mathcal{G}} \mathbf{d} \|_{L_2(\mathcal{G})}^2 \right. \\
 & \quad \left. + \| \mathbf{d} \cdot \mathbf{N} \|_{W_2^{l+1/2}(\mathcal{G})}^2 + |s|^l \| \mathbf{d} \cdot \mathbf{N} \|_{W_2^{1/2}(\mathcal{G})}^2 + \| g \|_{W_2^{l+3/2}(\mathcal{G})}^2 + |s|^l \| g \|_{W_2^{3/2}(\mathcal{G})}^2 \right) \\
 & + c \left( \| p \|_{W_2^l(\mathcal{F})}^2 + |s|^l \| p \|_{L_2(\mathcal{F})}^2 + N_1^2(\mathbf{v}) + N_2^2(\rho) \right),
 \end{aligned}$$

where

$$\begin{aligned}
 N_1^2(\mathbf{v}) &= \| \mathbf{v} \|_{W_2^{l+1}(\mathcal{F})}^2 + |s|^l \| \mathbf{v} \|_{W_2^1(\mathcal{F})}^2 + \| \mathbf{v} \|_{W_2^{l+1/2}(\mathcal{G})}^2 + |s|^{l+1/2} \| \mathbf{v} \|_{L_2(\mathcal{G})}^2 + |s|^l \| \mathbf{v} \|_{W_2^{1/2}(\mathcal{G})}^2, \\
 N_2^2(\rho) &= \| \rho \|_{W_2^{l+3/2}(\mathcal{G})}^2 + |s|^l \| \rho \|_{W_2^{3/2}(\mathcal{G})}^2.
 \end{aligned}$$

At the next step we estimate  $p$ .

**Step 6.** We have assumed that  $\mathbf{f}$  is divergence free. Hence,  $p$  can be regarded as a solution of the problem

$$\nabla^2 p = 0, \quad x \in \mathcal{F}, \quad p = \nu \mathbf{N} \cdot \mathbf{S}(\mathbf{v}) \mathbf{N} + \sigma \mathcal{L} \rho - \mathbf{d} \cdot \mathbf{N}, \quad x \in \mathcal{G}.$$

It is well known that

$$\begin{aligned}
 \| p \|_{L_2(\mathcal{F})} &\leq c \| \nu \mathbf{N} \cdot \mathbf{S}(\mathbf{v}) \mathbf{N} + \sigma \mathcal{L} \rho - \mathbf{d} \cdot \mathbf{N} \|_{L_2(\mathcal{G})} \\
 &\leq c \left( \| \nabla \mathbf{v} \|_{L_2(\mathcal{G})} + \| \rho \|_{W_2^2(\mathcal{G})} + \| \mathbf{d} \cdot \mathbf{N} \|_{L_2(\mathcal{G})} \right).
 \end{aligned}$$

By the interpolation inequality

$$\| p \|_{W_2^l(\mathcal{F})}^2 \leq \epsilon \| \nabla p \|_{W_2^l(\mathcal{F})}^2 + c(\epsilon) \| p \|_{L_2(\mathcal{F})}^2,$$

we have

$$\begin{aligned}
 (2.40) \quad & \| p \|_{W_2^l(\mathcal{F})}^2 + |s|^l \| p \|_{L_2(\mathcal{F})}^2 \\
 & \leq \epsilon \| \nabla p \|_{W_2^l(\mathcal{F})}^2 + c(\epsilon) |s|^l \left( \| \nabla \mathbf{v} \|_{L_2(\mathcal{G})}^2 + \| \rho \|_{W_2^2(\mathcal{G})}^2 + \| \mathbf{d} \cdot \mathbf{N} \|_{L_2(\mathcal{G})}^2 \right)
 \end{aligned}$$

and

$$\begin{aligned} |s|^l \|\rho\|_{W_2^2(\mathcal{G})}^2 &\leq c|s|^l \left( |s|^{-1/2} \|\rho\|_{W_2^{5/2}(\mathcal{G})}^2 + |s|^{1/2} \|\rho\|_{W_2^{3/2}(\mathcal{G})}^2 \right), \\ |s|^l \|\nabla \mathbf{v}\|_{L_2(\mathcal{G})}^2 &\leq c|s|^l \left( |s|^{-l-1/2} \|\mathbf{v}\|_{W_2^{l+2}(\mathcal{F})}^2 + |s|^{3/2} \|\mathbf{v}\|_{L_2(\mathcal{F})}^2 \right). \end{aligned}$$

Estimating the expressions  $N_1^2(\mathbf{v})$  and  $N_2^2(\rho)$  in a similar way, we show that (2.39) and (2.40) imply (2.2) in the case of large  $|s|$ .

The solvability of problem (2.1) is established in §3. □

§3. END OF THE PROOF OF THEOREM 2.1

Continuing the proof of Theorem 2.1, we establish the solvability of the problem (2.1). We use the method applied in [7] to the analysis of parabolic initial-boundary value problems and in [2] to the evolution Stokes problem similar to (1.1).

We need the following auxiliary proposition.

**Proposition 3.1.** *For arbitrary  $\mathbf{f} \in W_2^l(\mathcal{F})$  and  $\mathbf{d} \in W_2^{l+1/2}(\mathcal{G})$ , the problem*

$$(3.1) \quad \begin{cases} s\mathbf{v} - \nu \nabla^2 \mathbf{v} + \nabla p = \mathbf{f}(x), \\ \nabla \cdot \mathbf{v}(x) = 0, \quad x \in \mathcal{F}, \\ T(\mathbf{v}, p)\mathbf{N} = \mathbf{d}(x), \quad x \in \mathcal{G}, \end{cases}$$

with  $\text{Re } s \gg 1$  has a unique solution  $\mathbf{v} \in W_2^{2+l}(\mathcal{F})$ ,  $p \in W_2^{l+1}(\mathcal{F})$ , and this solution satisfies the inequality

$$(3.2) \quad \begin{aligned} &\|\mathbf{v}\|_{W_2^{l+2}(\mathcal{F})} + |s|^{1+l/2} \|\mathbf{v}\|_{L_2(\mathcal{F})} + \|\nabla p\|_{W_2^l(\mathcal{F})} + |s|^{l/2} \|\nabla p\|_{L_2(\mathcal{F})} \\ &\quad + \|p\|_{W_2^{l+1/2}(\mathcal{G})} + |s|^{l/2} \|p\|_{W_2^{l/2}(\mathcal{G})} \\ &\leq c \left( \|\mathbf{f}\|_{W_2^l(\mathcal{F})} + |s|^{l/2} \|\mathbf{f}\|_{L_2(\mathcal{F})} + \|\Pi_{\mathcal{G}} \mathbf{d}\|_{W_2^{l+1/2}(\mathcal{G})} \right. \\ &\quad \left. + |s|^{l/2+1/4} \|\Pi_{\mathcal{G}} \mathbf{d}\|_{L_2(\mathcal{G})} + \|\mathbf{d} \cdot \mathbf{N}\|_{W_2^{l+1/2}(\mathcal{G})} + |s|^{l/2} \|\mathbf{d} \cdot \mathbf{N}\|_{W_2^{1/2}(\mathcal{G})} \right). \end{aligned}$$

This theorem was proved in [8]; see also [9].

We consider problem (2.1) with  $\mathbf{f} = 0$  and  $\mathbf{d} = 0$ . Let  $\{\varphi_k\}$ ,  $k = 1, 2, \dots$ , be a sufficiently “fine” smooth partition of unity,  $\sum_k \varphi_k(x) = 1$ , defined on  $\mathcal{G}$  and in a certain neighborhood of  $\mathcal{G}$ . We may assume that  $\text{supp } \varphi_i \subset K_\delta^{(i)}$ , where  $K_\delta^{(i)}$  is a ball  $|x - x_i| \leq \delta$ ,  $x_i \in \mathcal{G}$ . We also assume that there exist smooth functions  $\psi_i(x)$  with  $\text{supp } \psi_i \subset K_\delta^i$  such that  $\psi_i(x)\varphi_i(x) = \varphi_i(x)$ . We suppose that

$$|D^j \varphi_i(x)| + |D^j \psi_i(x)| \leq c\delta^{-|j|}$$

and that each point  $x$  can belong to at most  $M_0$  balls  $K_\delta^{(i)}$  with  $M_0$  independent of  $\delta$ .

Let  $y_3 = \phi_i(y')$ ,  $y' = (y_1, y_2)$ , be the equation of  $\mathcal{G}$  in a neighborhood of the point  $x_i$  in a local Cartesian coordinate system  $y = (y_1, y_2, y_3)$  with center at  $x_i$  and with the  $y_3$ -axis directed along the vector  $-\mathbf{N}(x_i)$ . It is clear that  $y = C_i(x - x_i)$ , where  $C_i$  is an orthogonal matrix. Without loss of generality it may be assumed that  $\phi_i$  is defined on the entire plane  $y_3 = 0$  (i.e., on the tangent plane to  $\mathcal{G}$  at the point  $x_i$ ) and satisfies (2.30) near the origin. The transformation  $z_1 = y_1, z_2 = y_2, z_3 = y_3 - \phi_i(y')$  “rectifies”  $\mathcal{G}$  near  $x_i$ . We denote by  $Z_j(x)$  the composition of this transformation with  $y = C_i(x - x_i)$ .

Now we describe briefly the method to be used to prove the solvability of the problem

$$(3.3) \quad \begin{cases} s\mathbf{v} - \nu\nabla^2\mathbf{v} + \nabla p = 0, \\ \nabla \cdot \mathbf{v}(x) = 0, \quad x \in \mathcal{F}, \\ T(\mathbf{v}, p)\mathbf{N} + \sigma\mathbf{N}\mathfrak{L}\rho = 0, \\ s\rho + \mathbf{V} \cdot \nabla_\tau\rho - \mathbf{v}(x) \cdot \mathbf{N}(x) = g(x), \quad x \in \mathcal{G}. \end{cases}$$

We construct a linear operator  $R$  that takes every function  $g \in W_2^{l+3/2}(\mathcal{G})$  to an element  $U = (\mathbf{v}, p, \rho)$ , where  $\mathbf{v}$  is a divergence free vector field belonging to  $W_2^{l+2}(\mathcal{F})$ ,  $p \in W_2^{l+1}(\mathcal{F})$  and  $\rho \in W_2^{l+5/2}(\mathcal{G})$ , such that

$$(3.4) \quad \begin{cases} s\mathbf{v} - \nu\nabla^2\mathbf{v} + \nabla p = 0, \\ \nabla \cdot \mathbf{v}(x) = 0, \quad x \in \mathcal{F}, \\ T(\mathbf{v}, p)\mathbf{N} + \sigma\mathbf{N}\mathfrak{L}\rho = 0, \\ s\rho + \mathbf{V} \cdot \nabla_\tau\rho - \mathbf{v}(x) \cdot \mathbf{N}(x) = g(x) + Ag(x), \quad x \in \mathcal{G}, \end{cases}$$

where  $A$  is a continuous linear operator in  $W_2^{l+3/2}(\mathcal{G})$ , and the operator  $I+A$  is invertible. Then  $U = R(I+A)^{-1}g$  is a solution of (3.3), as required.

We define  $Rg$  as the sum of three terms:

$$Rg = R_1g + R_2g + R_3g = U_1 + U_2 + U_3, \quad U_j = (\mathbf{v}^{(j)}, p^{(j)}, \rho^{(j)}).$$

We set

$$R_1g = \sum_k \psi_k(x)(\mathbf{v}_k(x), p_k(x), \rho_k(x)),$$

where

$$\mathbf{v}_k(x) = C_k^{-1}\mathbf{u}_k(Z_kx), \quad p(x) = q_k(Z_kx), \quad \rho_k(x) = r_k(Z_kx),$$

and  $(\mathbf{u}_k, q_k, r_k)$  is a solution of the half-space problem

$$(3.5) \quad \begin{cases} s\mathbf{u}_k(z) - \nu\nabla_z^2\mathbf{u}_k(z) + \nabla_z q_k(z) = 0, \\ \nabla \cdot \mathbf{u}_k(z) = 0, \quad z \in \mathbb{R}_+^3 = \{z_3 > 0\}, \\ \frac{\partial u_{k3}}{\partial z_j} + \frac{\partial u_{kj}}{\partial z_3} = 0, \quad j = 1, 2, \\ -q_k + 2\nu\frac{\partial u_{k3}}{\partial z_3} - \sigma\Delta'_z r_k = 0, \\ sr_k(z) + \mathbf{V}_k \cdot \nabla'_z r_k(z) + \mathbf{u}_{k3} = g(z)\varphi_k(z), \quad z_3 = 0, \end{cases}$$

with  $\mathbf{V}_k = C_k\mathbf{V}(x_k)$ ,  $z = Z_j(x)$ .

It is clear that  $\mathbf{v}^{(1)} \in W_2^{l+2}(\mathcal{F})$ ,  $p^{(1)} \in W_2^{l+1}(\mathcal{F})$ ,  $\rho^{(1)} \in W_2^{l+5/2}(\mathcal{G})$ . We set

$$(3.6) \quad \begin{cases} s\mathbf{v}^{(1)} - \nu\nabla^2\mathbf{v}^{(1)} + \nabla p^{(1)} \equiv \mathbf{f}_1(x), \\ \nabla \cdot \mathbf{v}^{(1)}(x) \equiv f_1(x), \quad x \in \mathcal{F}, \\ T(\mathbf{v}^{(1)}, p^{(1)})\mathbf{N} + \sigma\mathbf{N}\mathfrak{L}\rho^{(1)}(x) \equiv \mathbf{d}_1(x), \\ s\rho^{(1)} + \mathbf{V}(x) \cdot \nabla_\tau\rho^{(1)} - \mathbf{v}^{(1)}(x) \cdot \mathbf{N}(x) \equiv g(x) + g_1(x), \quad x \in \mathcal{G}, \end{cases}$$

and we define  $R_2g = (\mathbf{v}^{(2)}, 0, 0)$ ,  $\mathbf{v}^{(2)} = \nabla\Phi(x)$ , where  $\Phi$  is a solution of the Dirichlet problem

$$\nabla^2\Phi(x) = -f_1(x), \quad x \in \mathcal{F}, \quad \Phi|_{\mathcal{G}} = 0.$$

Finally,  $R_3g = (\mathbf{v}^{(3)}, p^{(3)}, 0)$  is a solution of

$$\begin{cases} s\mathbf{v}^{(3)} - \nu\nabla^2\mathbf{v}^{(3)} + \nabla p^{(3)} = \mathbf{f}_2(x), \\ \nabla \cdot \mathbf{v}^{(3)}(x) = 0, \quad x \in \mathcal{F}, \\ T(\mathbf{v}^{(3)}, p^{(3)})\mathbf{N} = \mathbf{d}_2(x), \end{cases}$$

where

$$\begin{aligned} \mathbf{f}_2 &= -\mathbf{f}_1 - (s\mathbf{v}^{(2)} - \nu\nabla^2\mathbf{v}^{(2)}), \\ \mathbf{d}_2 &= -\mathbf{d}_1 - S(\mathbf{v}^{(2)})\mathbf{N}. \end{aligned}$$

Then the element  $Rg = (\mathbf{v}, p, \rho)$  is a solution of (3.4) with  $Ag = g_1 + \mathbf{v}^{(2)} \cdot \mathbf{N} + \mathbf{v}^{(3)} \cdot \mathbf{N}$ . We have  $\mathbf{v}^{(2)} \in W_2^{2+l}(\mathcal{F})$ ,  $\mathbf{f}_2 \in W_2^l(\mathcal{F})$ ,  $\mathbf{d}_2 \in W_2^{l+1/2}(\mathcal{G})$ ,  $\mathbf{v}^{(3)} \in W_2^{l+2}(\mathcal{F})$ ,  $p^{(3)} \in W_2^{l+1}(\mathcal{F})$ ,  $Ag = g_1 - \mathbf{v}^{(2)} \cdot \mathbf{N} - \mathbf{v}^{(3)} \cdot \mathbf{N} \in W_2^{l+3/2}(\mathcal{G})$ .

It remains to prove that  $I + A$  is invertible.

We compute the functions  $\mathbf{f}_1, f_1, \mathbf{d}_1, g_1$  occurring in (3.6). Since

$$\begin{aligned} \mathbf{v}^{(1)}(x) &= \sum_k \psi_k(x)\mathbf{v}_k(x), \quad \mathbf{p}^{(1)}(x) = \sum_k \psi_k(x)p_k(x), \quad x \in \mathcal{F}, \\ \rho^{(1)}(x) &= \sum_k \psi_k(x)\rho_k(x), \quad x \in \mathcal{G}, \end{aligned}$$

we have

$$\begin{aligned} \mathbf{f}_1(x) &= \sum_k \psi_k(x)(s\mathbf{v}_k - \nu\nabla^2\mathbf{v}_k + \nabla p_k) - \nu \sum_k (\nabla^2(\psi_k\mathbf{v}_k) - \psi_k\nabla^2\mathbf{v}_k) \\ &\quad + \sum_k (\nabla(\psi_k p_k) - \psi_k\nabla p_k), \\ f_1(x) &= \sum_k (\nabla\psi_k \cdot \mathbf{v}_k + \psi_k\nabla \cdot \mathbf{v}_k(x)), \\ \Pi_{\mathcal{G}}\mathbf{d}_1 &= \sum_k \psi_k\Pi_{\mathcal{G}}S(\mathbf{v}_k)\mathbf{N} + \sum_k \Pi_{\mathcal{G}}(S(\psi_k\mathbf{v}_k) - \psi_kS(\mathbf{v}_k))\mathbf{N}, \\ \mathbf{d}_1 \cdot \mathbf{N} &= \sum_k \psi_k(-p_k + \nu\mathbf{N} \cdot S(\mathbf{v}_k)\mathbf{N} + \sigma\mathfrak{L}\rho_k) \\ &\quad + \nu \sum_k \mathbf{N} \cdot (S(\psi_k\mathbf{v}_k) - \psi_kS(\mathbf{v}_k))\mathbf{N} + \sigma \sum_k (\mathfrak{L}(\psi_k\rho_k) - \psi_k\mathfrak{L}\rho_k). \end{aligned}$$

Consider the leading terms in the above formulas. By (3.5),

$$(3.7) \quad \begin{aligned} s\mathbf{v}_k - \nu\nabla_x^2\mathbf{v}_k + \nabla_x p_k &= C_k^{-1}(\nu(\nabla_y^2 - \nabla_z^2)\mathbf{u}_k + (\nabla_y - \nabla_z)q_k), \\ \nabla \cdot \mathbf{v}_k &= (\nabla_y - \nabla_z) \cdot \mathbf{u}_k. \end{aligned}$$

Moreover,  $\Pi_{\mathcal{G}}S_x(\mathbf{v}_k)\mathbf{N} = C_k^{-1}\Pi_k S_y(\mathbf{u}_k)\mathbf{N}_k$ , where  $\Pi_k\mathbf{f} = \mathbf{f} - \mathbf{N}_k(\mathbf{N}_k \cdot \mathbf{f})$  and  $\mathbf{N}_k = C_k\mathbf{N}$  is the vector whose components are given by

$$N_{kj}(y) = \frac{\phi_{kyj}}{\sqrt{1 + |\nabla\phi_k|^2}}, \quad j = 1, 2, \quad N_{k3} = -\frac{1}{\sqrt{1 + |\nabla\phi_k|^2}}$$

in a neighborhood of the origin. Hence,

$$(3.8) \quad \begin{aligned} \Pi_{\mathcal{G}}S_x(\mathbf{v}_k)\mathbf{N} &= \Pi_{\mathcal{G}}\left(\Pi_{\mathcal{G}}C_k^{-1}(S_y(\mathbf{u}_k)\mathbf{N}_k - \sum_{j=1}^2 e_j S_{zj3}(\mathbf{u}_k))\right), \\ -p_k + \nu\mathbf{N} \cdot S_x(\mathbf{v}_k)\mathbf{N} + \sigma\mathfrak{L}\rho_k &= \nu\left(\mathbf{N}_k \cdot S_y(\mathbf{u}_k)\mathbf{N}_k - 2\frac{\partial u_{k3}}{\partial z_3}\right) + \sigma(\mathfrak{L} + \Delta'_z)r_k, \end{aligned}$$



where  $S_y(\mathbf{u}) = (\nabla_y \mathbf{u}) + (\nabla_y \mathbf{u})^T$ . Finally, the identity

$$\begin{aligned} s\rho^{(1)} + \mathbf{V}(x) \cdot \nabla_\tau \rho^{(1)} - \mathbf{v}^{(1)} \cdot \mathbf{N} \\ = \sum_k \psi_k (s\rho_k + \mathbf{V}(x) \cdot \nabla_\tau \rho_k - \mathbf{v}_k \cdot \mathbf{N}) + \sum_k (\mathbf{V}(x) \cdot \nabla_\tau \psi_k) \rho_k \end{aligned}$$

shows that

$$(3.9) \quad g_1 = \sum_k \psi_k ((\mathbf{V}_k(y) \cdot \nabla_{y\tau} - \mathbf{V}_k(0) \cdot \nabla'_z) r_k - (\mathbf{u}_k \cdot \mathbf{N} + \mathbf{u}_{k3})) + \sum_k (\mathbf{V}(x) \cdot \nabla_\tau \psi_k) \rho_k$$

with  $\mathbf{V}_k = C_k \mathbf{V}$ .

A simple calculation yields

$$\frac{\partial}{\partial z_j} = \frac{\partial}{\partial y_j} - \frac{\partial}{\partial y_3} \phi_{k,j}(y'), \quad \phi_{k,j} = (1 - \delta_{3j}) \frac{\partial \phi_k}{\partial y_j},$$

so that

$$\nabla_y \cdot \mathbf{u}_k - \nabla_z \cdot \mathbf{u}_k = \sum_{j=1}^2 \phi_{k,j} \frac{\partial u_{kj}}{\partial y_j}.$$

Hence,

$$\begin{aligned} f_1(x) &= \sum_k (\nabla \psi_k \cdot \mathbf{v}_k + \psi_k (\nabla_y - \nabla_z) \cdot \mathbf{u}_k) \\ &= \sum_k \nabla \psi_k \cdot \mathbf{v}_k + \sum_k \sum_{m,j=1}^3 \psi_k C_{3m} \frac{\partial}{\partial x_m} \phi_{k,j} u_{kj} \\ &= \sum_{m,j=1}^3 \frac{\partial}{\partial x_m} \sum_k \psi_k C_{3m} \phi_{k,j} u_{kj} + \sum_k \chi_k \cdot \mathbf{u}_k, \end{aligned}$$

where  $\chi_k$  is the vector field with the components

$$\chi_{kj} = \sum_{m=1}^3 C_{jm} \frac{\partial \psi_k}{\partial x_m} - \sum_{m=1}^3 \frac{\partial}{\partial x_m} (\psi_k C_{3m} \phi_{k,j}).$$

Since

$$\mathbf{u}_k(z, t) = \frac{1}{s} (\nu \nabla_z^2 \mathbf{u}_k - \nabla_z q_k) = \frac{1}{s} \sum_{j,m=1}^3 \frac{\partial}{\partial x_m} (C_{jm} - C_{3m} \phi_{k,j}) \left( \nu \frac{\partial \mathbf{u}_k}{\partial z_j} - \mathbf{e}_j q_k \right),$$

we have

$$f_1 = \nabla \cdot \mathbf{F} + F'$$

with

$$\begin{aligned} F_m(x) &= \sum_k \chi_k \cdot \sum_{j=1}^3 \frac{1}{s} (C_{jm} - C_{3m} \phi_{k,j}) \left( \nu \frac{\partial \mathbf{u}_k}{\partial z_j} - \mathbf{e}_j q_k \right) \\ &\quad + \sum_k \psi_k(x) C_{3m} \sum_{j=1}^3 \sum_{\alpha=1}^2 \phi_{k,\alpha} u_{k\alpha}, \\ (3.10) \quad F'(x) &= - \sum_k \sum_{m=1}^3 \frac{\partial \chi_k(x)}{\partial x_m} \cdot \sum_{j=1}^3 \frac{1}{s} (C_{jm} - C_{3m} \phi_{k,j}) \left( \nu \frac{\partial \mathbf{u}_k}{\partial z_j} - \mathbf{e}_j q_k \right). \end{aligned}$$

Now we pass to estimates. Since every point of  $\mathcal{F} \cap \mathcal{G}$  belongs to at most  $M_0$  domains  $K_\delta^{(i)}$ , the functions of the form  $f(x) = \sum_j f_j(x)$ ,  $\text{supp } f_j \subset K_\delta^{(j)}$ , satisfy the inequality

$$\|f\|_{W_2^l(\mathcal{F})}^2 \leq c_0 \sum_j \|f_j\|_{W_2^l(\mathcal{F})}^2$$

with  $c_0$  independent of  $\delta$ . By (2.16) and (2.28),

$$\begin{aligned} & \|\mathbf{u}_k\|_{W_2^{2+l}(\mathbb{R}_+^3)}^2 + |s|^{2+l} \|\mathbf{u}_k\|_{L_2(\mathbb{R}_+^3)}^2 + \|\nabla q_k\|_{W_2^l(\mathbb{R}_+^3)}^2 + |s|^l \|\nabla q_k\|_{L_2(\mathbb{R}_+^3)}^2 \\ & \quad + \|q_k\|_{W_2^{l+1/2}(\mathbb{R}^2)}^2 + |s|^l \|q_k\|_{W_2^{1/2}(\mathbb{R}^2)}^2 + \|r_k\|_{W_2^{l+5/2}(\mathbb{R}^2)}^2 + |s|^l \|r_k\|_{W_2^{5/2}(\mathbb{R}^2)}^2 \\ & \quad + |s|^2 \|r_k\|_{W_2^{l+3/2}(\mathbb{R}^2)}^2 + |s|^{2+l} \|r_k\|_{W_2^{3/2}(\mathbb{R}^2)}^2 \\ & \leq c \|g\varphi_k\|_{W_2^{l+3/2}(\mathbb{R}^2)}^2 + |s|^l \|g\varphi_k\|_{W_2^{3/2}(\mathbb{R}^2)}^2. \end{aligned}$$

Observe that in (3.7)–(3.10) we have linear differential expressions with respect to  $\mathbf{u}_k$ ,  $q_k$ ,  $r_k$ , whose leading coefficients are small in  $K_\delta^{(k)}$ . Hence, we can use Lemma 4.1 in [2] to obtain the inequality

$$\begin{aligned} & \|\mathbf{f}_1\|_{W_2^l(\mathcal{F})}^2 + |s|^l \|\mathbf{f}_1\|_{L_2(\mathcal{F})}^2 + \|f_1\|_{W_2^{l+1}(\mathcal{F})}^2 \\ & \quad + |s|^{2+l} (\|\mathbf{F}\|_{L_2(\mathcal{F})}^2 + \|F'\|_{L_2(\mathcal{F})}^2) + \|\Pi_{\mathcal{G}} \mathbf{d}_1\|_{W_2^{l+1/2}(\mathcal{G})}^2 \\ & \quad + |s|^{l+1/2} \|\Pi_{\mathcal{G}} \mathbf{d}_1\|_{L_2(\mathcal{G})}^2 + \|\mathbf{d}_1 \cdot \mathbf{N}\|_{W_2^{l+1/2}(\mathcal{G})}^2 + |s|^l \|\mathbf{d} \cdot \mathbf{N}\|_{W_2^{1/2}(\mathcal{G})}^2 \\ & \quad + \|g_1\|_{W_2^{l+3/2}(\mathcal{G})}^2 + |s|^{l+3/2} \|g_1\|_{L_2(\mathcal{G})}^2 \\ & \leq c(\delta^\theta + c(\delta)|s|^{-1/2})^2 \sum_k \left( \|g\varphi_k\|_{W_2^{l+3/2}(\mathbb{R}^2)}^2 + |s|^l \|g\varphi_k\|_{W_2^{3/2}(\mathbb{R}^2)}^2 \right). \end{aligned}$$

Moreover, we have

$$\begin{aligned} & \|\mathbf{v}^{(2)}\|_{W_2^{2+l}(\mathcal{F})}^2 + |s|^{2+l} \|\mathbf{v}^{(2)}\|_{L_2(\mathcal{F})}^2 \\ & \leq c \left( \|f_1\|_{W_2^{l+1}(\mathcal{F})}^2 + |s|^{2+l} (\|\mathbf{F}\|_{L_2(\mathcal{F})}^2 + \|F'\|_{L_2(\mathcal{F})}^2) \right) \\ & \leq c(\delta^\theta + c(\delta)|s|^{-1/2})^2 \sum_k \left( \|g\varphi_k\|_{W_2^{l+3/2}(\mathbb{R}^2)}^2 + |s|^l \|g\varphi_k\|_{W_2^{3/2}(\mathbb{R}^2)}^2 \right) \end{aligned}$$

and, by Proposition 3.1,

$$\begin{aligned} & \|\mathbf{v}^{(3)}\|_{W_2^{2+l}(\mathcal{F})}^2 + |s|^{2+l} \|\mathbf{v}^{(3)}\|_{L_2(\mathcal{F})}^2 + \|\nabla p^{(3)}\|_{W_2^l(\mathcal{F})}^2 \\ & \quad + |s|^l \|\nabla p^{(3)}\|_{L_2(\mathcal{F})}^2 + \|p^{(3)}\|_{W_2^{l+1/2}(\mathcal{G})}^2 + |s|^l \|p^{(3)}\|_{W_2^{1/2}(\mathcal{G})}^2 \\ & \leq c \left( \|\mathbf{f}_2\|_{W_2^l(\mathcal{F})}^2 + |s|^l \|\mathbf{f}_2\|_{L_2(\mathcal{F})}^2 + \|\Pi_{\mathcal{G}} \mathbf{d}_2\|_{W_2^{l+1/2}(\mathcal{G})}^2 \right. \\ & \quad \left. + |s|^{l+1/2} \|\Pi_{\mathcal{G}} \mathbf{d}_1\|_{L_2(\mathcal{G})}^2 + \|\mathbf{d} \cdot \mathbf{N}\|_{W_2^{l+1/2}(\mathcal{G})}^2 + |s|^l \|\mathbf{d}_2 \cdot \mathbf{N}\|_{W_2^{1/2}(\mathcal{G})}^2 \right) \\ & \leq c(\delta^\theta + c(\delta)|s|^{-1/2})^2 \sum_k \left( \|g\varphi_k\|_{W_2^{l+3/2}(\mathbb{R}^2)}^2 + |s|^l \|g\varphi_k\|_{W_2^{3/2}(\mathbb{R}^2)}^2 \right). \end{aligned}$$

Consequently,

$$\begin{aligned} & \|Ag\|_{W_2^{l+3/2}(\mathcal{G})}^2 + |s|^l \|Ag\|_{W_2^{3/2}(\mathcal{G})}^2 \\ & \leq c \left( \|g_1 + \mathbf{v}^{(2)} \cdot \mathbf{N} + \mathbf{v}^{(3)} \cdot \mathbf{N}\|_{W_2^{l+3/2}(\mathcal{G})}^2 + |s|^l \|g_1 + \mathbf{v}^{(2)} \cdot \mathbf{N} + \mathbf{v}^{(3)} \cdot \mathbf{N}\|_{W_2^{3/2}(\mathcal{G})}^2 \right) \\ & \leq c(\delta^\theta + c(\delta)|s|^{-1/2})^2 \sum_k \left( \|g\varphi_k\|_{W_2^{l+3/2}(\mathbb{R}^2)}^2 + |s|^l \|g\varphi_k\|_{W_2^{3/2}(\mathbb{R}^2)}^2 \right). \end{aligned}$$

It can be verified that the expression on the right does not exceed

$$c_1(\delta^\theta + c_1(\delta)|s|^{-1/2})^2(\|g\|_{W_2^{l+3/2}(\mathcal{G})}^2 + |s|^l \|g\|_{W_2^{3/2}(\mathcal{G})}^2),$$

which shows that  $A$  is a contraction operator in the case of small  $\delta$  and large  $|s|$ . This completes the proof of the solvability of problem (3.3).

The solution of (2.1) can be constructed as the sum

$$\mathbf{v} = \mathbf{w}_1 + \mathbf{w}_2, \quad p = \pi_1 + \pi_2,$$

where  $(\mathbf{w}_1, \pi_1)$  is a solution of (3.1) and  $(\mathbf{w}_2, \pi_2, \rho)$  is a solution of (3.3) with  $g$  replaced by  $g + \mathbf{w}_1 \cdot \mathbf{N}$ . Theorem 2.1 is proved.

*Remark 1.* We have assumed that  $\text{Re } s$  is a sufficiently large positive number. In fact, the claim of Theorem 2.1 is true for  $\text{Re } s > a$ , where  $a$  is determined by the spectrum of problem (2.1). It is well known (see [10, 4]) that if  $\mathbf{d} = 0$ , then this problem can be written in the form

$$(3.11) \quad (sI - \mathcal{A})U = G,$$

where  $U = (\mathbf{v}, \rho)^T$ ,  $G = (\mathbf{f}, g)^T$ ,  $I$  is the  $(2 \times 2)$ -unit matrix and  $\mathcal{A}$  is the  $(2 \times 2)$ -matrix operator

$$\mathcal{A} = \begin{pmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{pmatrix}$$

with the entries defined by

$$\begin{aligned} A_{11}\mathbf{v} &= \nu \nabla^2 \mathbf{v} - p_1(\mathbf{v}), & A_{12}\rho &= -p_2(\rho), \\ A_{21}\mathbf{v} &= \mathbf{v} \cdot \mathbf{N}|_{\mathcal{G}}, & A_{22}\rho &= -\mathbf{V} \cdot \nabla_\tau \rho|_{\mathcal{G}}. \end{aligned}$$

By  $p_1(\mathbf{v})$  and  $p_2(\rho)$  we mean harmonic functions in  $\mathcal{F}$  satisfying the boundary conditions

$$p_1(\mathbf{v}) = \nu \mathbf{N} \cdot S(\mathbf{v})\mathbf{N}, \quad p_2(\rho) = -\sigma \mathfrak{L}\rho$$

on  $\mathcal{G}$  (hence, the pressure as an independent function is excluded). The domain of  $\mathcal{A}$  is the subspace of  $W_2^2(\mathcal{F}) \times W_2^{5/2}(\mathcal{G})$  defined by the conditions  $\nabla \cdot \mathbf{v} = 0$ ,  $\Pi_{\mathcal{G}} S(\mathbf{v})\mathbf{N}|_{\mathcal{G}} = 0$ . By Theorem 2.2, for large positive  $\text{Re } s$ , equation (3.11) is solvable, and inequality (3.7) with  $l = 0$  yields

$$\|(sI - \mathcal{A})^{-1}G\|_D \leq c\|G\|_X,$$

where  $D = W_2^2(\mathcal{F}) \times W_2^{5/2}(\mathcal{G})$  and  $X = L_2(\mathcal{F}) \times W_2^{3/2}(\mathcal{G})$ . Therefore,  $(sI - \mathcal{A})^{-1}$  is compact and the spectrum of  $\mathcal{A}$  consists of eigenvalues with the only accumulation point at infinity (in the left complex half-plane). There may exist at most finitely many points of the spectrum in the right half-plane. Let  $a_0$  be the upper bound of the real parts of these points. Proposition 3.1 holds true for  $\text{Re } s > 0$ ; hence, in Theorem 2.1, we can require that  $\text{Re } s > \max(0, a_0) = a$ .

*Remark 2.* The interpolation inequality

$$|s|^{l/2+3/4} \|\nabla_\tau \rho\|_{L_2(\mathcal{G})} \leq \delta \|\rho\|_{W_2^{l+5/2}(\mathcal{G})} + c(\delta) |s|^{1/2} \|\rho\|_{L_2(\mathcal{G})}, \quad \delta \ll 1,$$

and the equation  $s\rho + \mathbf{V} \cdot \nabla_\tau \rho - \mathbf{v} \cdot \mathbf{N} = g$  imply that, along with (2.2), the solution of problem (2.1) satisfies the inequality

$$(3.12) \quad \begin{aligned} & \|\mathbf{v}\|_{W_2^{2+l}(\mathcal{F})} + |s|^{1+l/2} \|\mathbf{v}\|_{L_2(\mathcal{F})} + \|p\|_{W_2^{l+1}(\mathcal{F})} + |s|^{l/2} \|p\|_{W_2^1(\mathcal{F})} \\ & + |s|^{1+l/2+3/4} \|\rho\|_{L_2(\mathcal{G})} + |s| \|\rho\|_{W_2^{l+3/2}(\mathcal{G})} + |s|^{l/2} \|\rho\|_{W_2^{5/2}(\mathcal{G})} + \|\rho\|_{W_2^{l+5/2}(\mathcal{G})} \\ & \leq c \left( \|\mathbf{f}\|_{W_2^l(\mathcal{F})} + |s|^{l/2} \|\mathbf{f}\|_{L_2(\mathcal{F})} + |s|^{1/4+l/2} \|\mathbf{d} - \mathbf{N}(\mathbf{d} \cdot \mathbf{N})\|_{L_2(\mathcal{G})} \right. \\ & \quad \left. + \|\mathbf{d}\|_{W_2^{l+1/2}(\mathcal{G})} + |s|^{l/2} \|\mathbf{d} \cdot \mathbf{N}\|_{W_2^{1/2}(\mathcal{G})} + |s|^{l/2+3/4} \|g\|_{L_2(\mathcal{G})} + \|g\|_{W_2^{l+3/2}(\mathcal{G})} \right). \end{aligned}$$

## §4. PROOF OF THEOREM 1.1

We start with the following auxiliary proposition.

**Proposition 4.1.** *Let  $l$  be as in Theorem 1.1. If  $\rho \in W_2^{l+5/2,0}(G_T) \cap W_2^{l/2}(0, T; W_2^{5/2}(\mathcal{G}))$ , and  $\rho_t \in W_2^{l+3/2,0}(G_T) \cap W_2^{l/2}(0, T; W_2^{3/2}(\mathcal{G}))$ , then*

$$(4.1) \quad \|\rho(\cdot, t)\|_{W_2^{l+2}(\mathcal{G})} \leq c(\|\rho\|_{W_2^{l+5/2,0}(G_T)} + \|\rho_t\|_{W_2^{l+3/2,0}(G_T)}),$$

and for  $l > 1$  we have

$$(4.2) \quad \|\rho_t(\cdot, t)\|_{W_2^{l+1/2}(\mathcal{G})} \leq c(\|\rho_t\|_{W_2^{l+3/2,0}(G_T)} + |\rho_t|_{l/2,3/2,G_T}).$$

If  $\rho_t \in W_2^{l+3/2,l/2+3/4}(G_T)$ ,  $l > 1/2$ , then

$$(4.3) \quad \|\rho_t(\cdot, t)\|_{W_2^{l+1/2}(\mathcal{G})} \leq c\|\rho_t\|_{W_2^{l+3/2,l/2+3/4}(G_T)}.$$

For arbitrary functions  $\rho_0 \in W_2^{l+2}(\mathcal{G})$  and  $\rho_1 \in W_2^{l+1/2}(\mathcal{G})$ , there exists a function

$$\rho \in W_2^{l+5/2,0}(G_T) \cap W_2^{l/2}(0, T; W_2^{5/2}(\mathcal{G}))$$

with  $\rho_t \in W_2^{l+3/2,l/2+3/4}(G_T)$  such that

$$\rho(x, 0) = \rho_0(x), \quad \rho_t(x, 0) = \rho_1(x)$$

and

$$(4.4) \quad \begin{aligned} & \|\rho\|_{W_2^{l+5/2,0}(G_T)} + \|\rho_t\|_{W_2^{l+3/2,l/2+3/4}(G_T)} + |\rho|_{l/2,5/2,G_T} \\ & \leq c\left(\|\rho_0\|_{W_2^{l+2}(\mathcal{G})} + \|\rho_1\|_{W_2^{l+1/2}(\mathcal{G})}\right). \end{aligned}$$

*Proof.* Inequalities (4.1)–(4.3) are consequences of the trace theorems for isotropic and anisotropic Sobolev–Slobodetskiĭ spaces. We turn to the second statement of the proposition. By the Slobodetskiĭ inverse trace theorem [11], we can construct  $r_1 \in W_2^{l+5/2}(G_T)$  such that  $r_1(x, 0) = \rho_0(x)$ ,  $r_{1t}(x, 0) = 0$ , and

$$\|r_1\|_{W_2^{l+5/2}(G_T)} \leq c\|\rho_0\|_{W_2^{l+2}(\mathcal{G})}.$$

By a similar theorem in the anisotropic case, there exists  $r_2 \in W_2^{7/2+l,7/4+l/2}(G_T)$  such that  $r_2(x, 0) = 0$ ,  $r_{2t}(x, 0) = \rho_1(x)$ , and

$$\|r_2\|_{W_2^{l+7/2,l/2+7/4}(G_T)} \leq c\|\rho_1\|_{W_2^{l+1/2}(\mathcal{G})}.$$

It is easily verified that  $\rho = r_1 + r_2$  possesses all the necessary properties. The proposition is proved.  $\square$

*Proof of Theorem 1.* We reduce (2.1) to a similar problem with zero divergence by constructing an auxiliary vector field  $\mathbf{u}_1(x, t) = \nabla\Phi(x, t)$ , where  $\Phi$  is a solution of the Dirichlet problem

$$\nabla^2\Phi(x, t) = f(x, t), \quad x \in \mathcal{F}, \quad \Phi(x, t)|_{x \in \mathcal{G}} = 0.$$

This function satisfies the inequality

$$(4.5) \quad \|\Phi\|_{W_2^{l+3,0}(Q_T)} \leq c\|f\|_{W_2^{l+1,0}(Q_T)};$$

moreover, since

$$\nabla^2\Phi_t(x, t) = f_t(x, t) = \nabla \cdot \mathbf{F}_t(x, t), \quad x \in \mathcal{F}, \quad \Phi_t(x, t) = 0, \quad x \in \mathcal{G},$$

we have

$$(4.6) \quad \|\nabla\Phi_t\|_{W_2^{0,l/2}(Q_T)} \leq c\|\mathbf{F}_t\|_{W_2^{0,l/2}(Q_T)},$$

whence

$$(4.7) \quad \|\mathbf{u}_1\|_{W_2^{l+2, l/2+1}(Q_T)} \leq c \left( \|f\|_{W_2^{l+1}(Q_T)} + \|\mathbf{F}_t\|_{W_2^{0, l/2}(Q_T)} \right).$$

For  $\mathbf{v}_1 = \mathbf{v} - \mathbf{u}_1$ ,  $p$ ,  $\rho$  we obtain

$$(4.8) \quad \begin{cases} \mathbf{v}_{1t} - \nu \nabla^2 \mathbf{v}_1 + \nabla p = \mathbf{f}_1(x, t), \\ \nabla \cdot \mathbf{v}_1(x, t) = 0, \quad x \in \mathcal{F}, \quad t > 0, \\ T(\mathbf{v}_1, p)\mathbf{N} + \sigma \mathbf{N} \mathcal{L} \rho = \mathbf{d}_1(x, t), \\ \rho_t + \mathbf{V} \cdot \nabla_\tau \rho - \mathbf{v}_1(x, t) \cdot \mathbf{N}(x) = g_1(x, t), \quad x \in \mathcal{G}, \\ \mathbf{v}_1(x, 0) = \mathbf{v}_0 - \mathbf{u}_1(x, 0) \equiv \mathbf{w}_0(x), \quad x \in \mathcal{F}, \quad \rho(x, 0) = \rho_0(x), \quad x \in \mathcal{G}, \end{cases}$$

where

$$(4.9) \quad \begin{cases} \mathbf{f}_1 = \mathbf{f} - \mathbf{u}_{1t} + \nu \nabla^2 \mathbf{u}_1, \\ \mathbf{d}_1 = \mathbf{d} - \nu S(\mathbf{u}_1)\mathbf{N}, \quad g_1 = g + \mathbf{u}_1 \cdot \mathbf{N}. \end{cases}$$

In particular,

$$\mathbf{d}_1 \cdot \mathbf{N} = \mathbf{d} \cdot \mathbf{N} - \nu \mathbf{N} \cdot S(\mathbf{u}_1)\mathbf{N}|_{x \in \mathcal{G}}.$$

Now we reduce (4.8) to a similar problem with zero initial data. If  $l < 1$ , we introduce a solenoidal vector field  $\mathbf{u}_2(x, t)$  such that  $\mathbf{u}_2(x, 0) = \mathbf{w}_0(x)$  and

$$\|\mathbf{u}_2\|_{W_2^{l+2, l/2+1}(Q_T)} \leq c \|\mathbf{w}_0\|_{W_2^{l+1}(\mathcal{F})}.$$

In the case where  $l > 1$ , we also compute

$$\mathbf{v}_{1t}(x, 0)|_{t=0} = \nu \nabla^2 \mathbf{w}_0 - \nabla p_0(x) + \mathbf{f}_1(x, 0) \equiv \mathbf{w}_1(x),$$

where  $p_0$  is a solution of the problem

$$\begin{cases} \nabla^2 p_0(x) = \nabla \cdot \mathbf{f}_1(x, 0), \quad x \in \mathcal{F}, \\ p_0(x) = \nu \mathbf{N} \cdot S(\mathbf{w}_0)\mathbf{N} + \sigma \mathcal{L} \rho_0 - \mathbf{d}_1(x, 0) \cdot \mathbf{N}, \quad x \in \mathcal{G}. \end{cases}$$

This solution satisfies the inequality

$$\begin{aligned} \|p_0\|_{W_2^l(\mathcal{F})} \leq c \left( \|\mathbf{f}_1(\cdot, 0)\|_{W_2^{l-1}(\mathcal{F})} + \|\mathbf{w}_0\|_{W_2^{l+1}(\mathcal{F})} \right. \\ \left. + \|\rho_0\|_{W_2^{l+3/2}(\mathcal{G})} + \|\mathbf{d}_1(\cdot, 0) \cdot \mathbf{N}\|_{W_2^{l-1/2}(\mathcal{G})} \right), \end{aligned}$$

whence

$$(4.10) \quad \begin{aligned} \|\mathbf{w}_1\|_{W_2^{l-1}(\mathcal{F})} \leq c \left( \|\mathbf{f}_1\|_{W_2^{l-1}(\mathcal{F})} + \|\mathbf{w}_0\|_{W_2^{l+1}(\mathcal{F})} \right. \\ \left. + \|\rho_0\|_{W_2^{l+3/2}(\mathcal{G})} + \|\mathbf{d}_1 \cdot \mathbf{N}\|_{W_2^{l-1/2}(\mathcal{G})} \right). \end{aligned}$$

We find a solenoidal vector field  $\mathbf{u}_2(x, t)$  such that

$$\mathbf{u}_2(x, 0) = \mathbf{w}_0(x), \quad \mathbf{u}_{2t}(x, 0) = \mathbf{w}_1(x)$$

and

$$(4.11) \quad \|\mathbf{u}_2\|_{W_2^{l+2, l/2+1}(Q_T)} \leq c \left( \|\mathbf{w}_0\|_{W_2^{l+1}(\mathcal{F})} + \|\mathbf{w}_1\|_{W_2^{l-1}(\mathcal{F})} \right).$$

Moreover, we construct  $p_1(x, t)$  and  $\rho_1(x, t)$  such that  $p_1(x, 0) = p_0(x)$ ,

$$(4.12) \quad \rho_1(x, 0) = \rho_0(x), \quad \rho_{1t}(x, 0) = -\mathbf{V}(x) \cdot \nabla_\tau \rho_0 - \mathbf{w}_0(x) \cdot \mathbf{N} + g_1(x, 0) \equiv \rho_1'(x)$$

and

$$(4.13) \quad \begin{aligned} & \|p_1\|_{W_2^{l+1, l/2+1/2}(Q_T)} \leq c \|p_0\|_{W_2^l(\mathcal{F})}, \\ & \|p_1\|_{W_2^{l+5/2, 0}(G_T)} + \|\rho_{1t}\|_{W_2^{l+3/2, l/2+1/4}(G_T)} + |\rho|_{l/2, 5/2, G_T} \\ & \leq c \left( \|\rho_0\|_{W_2^{l+2}(\mathcal{G})} + \|\rho'_1\|_{W_2^{l+1/2}(\mathcal{G})} \right). \end{aligned}$$

The construction of  $\rho_1$  is described in Proposition 4.1. The construction of  $\mathbf{u}_2$  is carried out in the following way. We find  $\mathbf{w}_0(x, 0)$  and  $\mathbf{w}_1(x, 0)$ ,  $x \in \mathbb{R}^3$ , in the form  $\mathbf{w}_i(x, 0) = \boldsymbol{\xi}_i + \boldsymbol{\eta}_i$ , where  $\boldsymbol{\xi}_i$  is an extension of  $\mathbf{w}_i(x)$  to  $\mathbb{R}^3$  with preservation of the class; we assume that  $\boldsymbol{\xi}_i$  has compact support. Then, using the result of Bogovskiĭ [12], we can find  $\boldsymbol{\eta}_i$ , also with compact support, satisfying the equation  $\nabla \cdot \boldsymbol{\eta}_i = -\nabla \cdot \boldsymbol{\xi}_i$  and the inequalities

$$\begin{aligned} \|\boldsymbol{\eta}_1\|_{W_2^{l+1}(\mathbb{R}^3)} & \leq c \|\boldsymbol{\xi}_1\|_{W_2^{l+1}(\mathbb{R}^3)} \leq c \|\mathbf{w}_0\|_{W_2^{l+1}(\Omega)}, \\ \|\boldsymbol{\eta}_2\|_{W_2^{l-1}(\mathbb{R}^3)} & \leq c \|\boldsymbol{\xi}_2\|_{W_2^{l-1}(\mathbb{R}^3)} \leq c \|\mathbf{w}_1\|_{W_2^{l-1}(\Omega)}. \end{aligned}$$

Finally, we introduce the vector field  $\mathbf{u}_2(x, t)$  satisfying

$$\begin{aligned} \|\mathbf{u}_2\|_{W_2^{l+2, l/2+1}(\mathbb{R}_+^3 \times \mathbb{R}_+)} & \leq c \left( \|\mathbf{w}_0\|_{W_2^{l+1}(\mathbb{R}^3)} + \|\mathbf{w}_1\|_{W_2^{l-1}(\mathbb{R}^3)} \right) \\ & \leq c \left( \|\mathbf{w}_0\|_{W_2^{l+1}(\mathcal{F})} + \|\mathbf{w}_1\|_{W_2^{l-1}(\mathcal{F})} \right). \end{aligned}$$

Usually,  $\mathbf{u}_2$  is expressed in terms of  $\mathbf{w}_0$  and  $\mathbf{w}_1$  as a sum of convolution integrals (with respect to  $x_i$ ); then it is divergence free.

For  $\mathbf{v}_2 = \mathbf{v}_1 - \mathbf{u}_2$ ,  $p_2 = p - p_1$ ,  $\rho_2 = \rho - \rho_1$  we have

$$(4.14) \quad \begin{cases} \mathbf{v}_{2t} - \nu \nabla^2 \mathbf{v}_2 + \nabla p_2 = \mathbf{f}_2(x, t), \\ \nabla \cdot \mathbf{v}_2(x, t) = 0, & x \in \mathcal{F}, \quad t > 0, \\ T(\mathbf{v}_2, p_2) \mathbf{N} + \sigma \mathcal{L} \rho_2 = \mathbf{d}_2(x, t), \\ \rho_{2t} + \mathbf{V} \cdot \nabla_\tau \rho_2 = \mathbf{v}_2(x, t) \cdot \mathbf{N}(x) + g_2(x, t), & x \in \mathcal{G}, \\ \mathbf{v}_2(x, 0) = 0, \quad x \in \mathcal{F}, \quad r_2(x, 0) = 0, \quad x \in \mathcal{G}, \end{cases}$$

where

$$\begin{aligned} \mathbf{f}_2 &= \mathbf{f}_1 - \left( \mathbf{u}_{2t} - \nu \nabla^2 \mathbf{u}_2 + \nabla p_1 \right), \\ \mathbf{d}_2 &= \mathbf{d}_1 - (T(\mathbf{u}_2, p_1) \mathbf{N} + \sigma \mathcal{L} \rho_1 \mathbf{N}), \\ g_2 &= g_1 - \mathbf{V} \cdot \nabla \rho_1 + \mathbf{w}_1 \cdot \mathbf{N} - \rho_{1t}. \end{aligned}$$

Since  $\mathbf{d}_2$ ,  $g_2$  (and also  $\mathbf{f}_2$  for  $l > 1$ ) vanish for  $t = 0$  and  $l < 5/2$ , we can extend these functions by zero to the domain  $t < 0$  with preservation of the class, after which we extend them, also with preservation of the class, to the domain  $t > T$ . Then we apply the Laplace transformation, as in [7], assuming that  $\text{Re } s \equiv a$  is sufficiently large ( $s$  is the dual variable). Problem (4.14) reshapes to (3.1), whose solvability was proved in Theorem 2.1. The inverse Laplace transform yields the solution of (4.14) defined in an infinite time interval  $(-\infty, +\infty)$ . Using estimate (2.4) and the Parseval identity, we obtain an estimate of this solution in weighted Sobolev spaces with the weight  $e^{-at}$ . It

follows that

$$\begin{aligned}
 (4.15) \quad & \|v_2\|_{W_2^{l+2,l/2+1}(Q_{-\infty,T})} + \|\nabla p_2\|_{W_2^{l,l/2}(Q_{-\infty,T})} + \|p_2\|_{W_2^{l+1/2,0}(G_{-\infty,T})} \\
 & + |p_2|_{l/2,1/2,G_{-\infty,T}} + \|\rho_2\|_{W_2^{l+5/2,0}(G_{-\infty,T})} + |\rho|_{l/2,5/2,G_{-\infty,T}} \\
 & + \|\rho_2 t\|_{W_2^{l+3/2,0}(G_{-\infty,T})} + |\rho_2 t|_{l/2,3/2,G_{-\infty,T}} \\
 & \leq c \left( \|f_2\|_{W_2^{l,l/2}(Q_{-\infty,T})} + \|d_2 - N(d_2 \cdot N)\|_{W_2^{l+1/2,l/2+1/4}(G_{-\infty,T})} \right. \\
 & \quad \left. + \|d_2 \cdot N\|_{W_2^{l+1/2,0}(G_{-\infty,T})} + |d_2 \cdot N|_{l/2,1/2,G_{-\infty,T}} \right. \\
 & \quad \left. 22 + \|g_2\|_{W_2^{l+3/2,0}(G_{-\infty,T})} + |g_2|_{l/2,3/2,G_{-\infty,T}} \right),
 \end{aligned}$$

where  $Q_{-\infty,T} = \mathcal{F} \times (-\infty, T)$ ,  $G_{-\infty,T} = \mathcal{G} \times (-\infty, T)$ . All functions in (4.15) vanish for  $t < 0$ , and the constant  $c$  is bounded for finite  $T$ . Using (4.15), it is easy to deduce the estimate

$$\begin{aligned}
 (4.16) \quad & Y_T(v_2, q_2, \rho_2) \leq c(T) \left( \|f_2\|_{W_2^{l,l/2}(Q_T)} + \|d_2 - N(d_2 \cdot N)\|_{W_2^{l+1/2,l/2+1/4}(G_T)} \right. \\
 & \quad \left. + \|d_2 \cdot N\|_{W_2^{l+1/2,0}(G_T)} + |d_2 \cdot N|_{l/2,1/2,G_T} + \|g_2\|_{W_2^{l+3/2,0}(G_T)} + |g_2|_{l/2,3/2,G_T} \right),
 \end{aligned}$$

and inequality (1.4) follows from (4.16), (4.11), and (4.7). This completes the proof of Theorem 1.1.  $\square$

For an application of this theorem to the proof of the local solvability of a nonlinear problem (see §5), it is important to be sure that the constant in the basic inequality (1.4) remains bounded for small  $T$ . In fact, this is not always the case, because the norm  $\|u\|_{W_2^l(-\infty,T)}$ ,  $l = [l] + \lambda$ ,  $0 < \lambda < 1$ , of the function  $u(t)$  vanishing for  $t < 0$  is equivalent to

$$\left( \|u\|_{W_2^l(0,T)}^2 + \int_0^T \frac{|D_t^{[l]}u(t)|^2}{t^{2\lambda}} dt \right)^{1/2}$$

(in this connection see [13] and [6, Chapter 4]). If  $\lambda > 1/2$  and  $D_t^{[l]}u|_{t=0} = 0$ , then

$$\int_0^T \frac{|D_t^{[l]}u(t)|^2}{t^{2\lambda}} dt \leq c \int_0^T \frac{dh}{h^{1+2\lambda}} \int_h^T |D_t^{[l]}u(t-h) - D_t^{[l]}u(t)|^2 dt$$

with constant independent of  $T$ . If  $\lambda < 1/2$ , then we have

$$\begin{aligned}
 c_1 \left( \|u\|_{W_2^l(0,T)}^2 + \int_0^T \frac{|D_t^{[l]}u(t)|^2}{t^{2\lambda}} dt \right) & \leq \|u\|_{W_2^l(0,T)}^2 + \frac{1}{T^{2\lambda}} \int_0^T |D_t^{[l]}u(t)|^2 dt \\
 & \leq c_2 \left( \|u\|_{W_2^l(0,T)}^2 + \int_0^T \frac{|D_t^{[l]}u(t)|^2}{t^{2\lambda}} dt \right),
 \end{aligned}$$

where the constants are also independent of  $T$ . Hence, the constant  $c(T)$  in (4.16) becomes uniformly bounded for finite  $T$  if all the  $W_2^{l/2}(0, T)$ -norms in this inequality are replaced with the  $\widehat{W}_2^{l/2}(0, T)$ -norms defined by

$$\begin{aligned}
 (4.17) \quad & \|u\|_{\widehat{W}_2^{l/2}(0,T)} = \|u\|_{W_2^{l/2}(0,T)} \quad \text{if } \lambda > 1/2, \\
 & \|u\|_{\widehat{W}_2^{l/2}(0,T)} = \left( \|u\|_{W_2^{l/2}(0,T)}^2 + \frac{1}{T^{2\lambda}} \int_0^T |D_t^{[l/2]}u(t)|^2 dt \right)^{1/2} \quad \text{if } \lambda < 1/2
 \end{aligned}$$

(here  $\lambda$  is the fractional part of  $l/2$ ). As a consequence of (4.15), we have

$$\begin{aligned}
 & \| \mathbf{v}_2 \|_{\widehat{W}_2^{l+2, l/2+1}(Q_T)} + \| \nabla p_2 \|_{\widehat{W}_2^{l, l/2}(Q_T)} + \| p_2 \|_{W_2^{l+1/2, 0}(G_T)} \\
 & \quad + \langle p_2 \rangle_{l/2, 1/2, G_T} + \| \rho_2 \|_{W_2^{l+5/2, 0}(G_T)} + \langle \rho_2 \rangle_{l/2, 5/2, G_T} \\
 & \quad + \| \rho_2 t \|_{W_2^{l+3/2, 0}(G_T)} + \langle \rho_2 t \rangle_{l/2, 3/2, G_T} + \langle \rho \rangle_{l/2, 5/2, G_T} \\
 (4.18) \quad & \leq c \left( \| \mathbf{f}_2 \|_{\widehat{W}_2^{l, l/2}(Q_T)} + \| \mathbf{d}_2 - \mathbf{N}(\mathbf{d}_2 \cdot \mathbf{N}) \|_{\widehat{W}_2^{l+1/2, l/2+1/4}(G_T)} \right. \\
 & \quad + \| \mathbf{d}_2 \cdot \mathbf{N} \|_{\widehat{W}_2^{l+1/2, 0}(G_T)} + \langle \mathbf{d}_2 \cdot \mathbf{N} \rangle_{l/2, 1/2, G_T} \\
 & \quad \left. + \| g_2 \|_{\widehat{W}_2^{l+3/2, 0}(G_T)} + \langle g_2 \rangle_{l/2, 3/2, G_T} \right),
 \end{aligned}$$

where  $\langle \cdot \rangle_{l/2, r, G_T}$  is the norm in  $\widehat{W}^{l/2}(0, T; W_2^r(\mathcal{G}))$ . By  $\widehat{W}_2^{l, l/2}(Q_T)$  we mean the space with the modified norm (1.2):

$$(4.19) \quad \| u \|_{\widehat{W}_2^{l, l/2}(Q_T)}^2 = \int_0^T \| u(\cdot, t) \|_{W_2^l(\Omega)}^2 dt + \int_{\Omega} \| u(x, \cdot) \|_{\widehat{W}_2^{l/2}(0, T)}^2 dx.$$

Clearly, the norms (1.2) and (4.19) are equivalent.

Now we turn to inequality (4.11). We can set  $T = \infty$  in (4.11); it is also possible to assume that  $\mathbf{u}_2$  vanishes for  $t > t_0$ . We use the following inequality (see [13, Lemma 2]):

$$(4.20) \quad \int_0^\infty \frac{|v(t)|^2}{t^{2\lambda}} dt \leq c \int_0^\infty \frac{dh}{h^{1+2\lambda}} \int_h^\infty |v(t-h) - v(y)|^2 dt;$$

which is valid for  $\lambda \in (0, 1/2)$  and for  $\lambda \in (1/2, 1)$ ,  $v(0) = 0$ . It follows that the norm  $\| \mathbf{u}_2 \|_{W_2^{l+2, l/2+1}(Q_T)}$  in (4.11) can be replaced with  $\| \mathbf{u}_2 \|_{\widehat{W}_2^{l+2, l/2+1}(Q_T)}$ . The same is true for inequalities (4.6), (4.7). Consequently, along with (1.4), (1.5) we have

$$\begin{aligned}
 (4.21) \quad & \widehat{Y}_T(\mathbf{v}, p, \rho) \equiv \| \mathbf{v} \|_{\widehat{W}_2^{l+2, l/2+1}(Q_T)} + \| \nabla p \|_{\widehat{W}_2^{l, l/2}(Q_T)} + \| p \|_{W_2^{l+1/2, 0}(G_T)} \\
 & \quad + \langle p \rangle_{l/2, 1/2, G_T} + \| \rho \|_{W_2^{l+5/2, 0}(G_T)} + \langle \rho \rangle_{l/2, 5/2, G_T} \\
 & \quad + \| \rho t \|_{W_2^{l+3/2, 0}(G_T)} + \langle \rho t \rangle_{l/2, 3/2, G_T} + \langle \rho \rangle_{l/2, 5/2, G_T} \\
 & \leq c \left( \| \mathbf{f} \|_{\widehat{W}_2^{l, l/2}(Q_T)} + \| f \|_{W_2^{l+1, 0}(Q_T)} + \| \mathbf{F} \|_{\widehat{W}_2^{0, 1+1/2}(Q_T)} \right. \\
 & \quad + \| \Pi_{\mathcal{G}} \mathbf{d} \|_{\widehat{W}_2^{l+1/2, l/2+1/4}(G_T)} + \| \mathbf{d} \cdot \mathbf{N} \|_{W_2^{l+1/2, 0}(G_T)} + \langle \mathbf{d} \cdot \mathbf{N} \rangle_{l/2, 1/2, G_T} \\
 & \quad \left. + \| g \|_{W_2^{l+3/2, 0}(G_T)} + \langle g \rangle_{l/2, 3/2, G_T} + \| \mathbf{v}_0 \|_{W_2^{l+1}(\mathcal{F}_1)} + \| \rho_0 \|_{W_2^{l+2}(\mathcal{G})} \right),
 \end{aligned}$$

$$\begin{aligned}
 & \| \mathbf{v} \|_{\widehat{W}_2^{l+2, l/2+1}(Q_T)} + \| \nabla p \|_{\widehat{W}_2^{l, l/2}(Q_T)} + \| p \|_{W_2^{l+1/2, 0}(G_T)} + \langle p \rangle_{l/2, 1/2, G_T} \\
 & \quad + \| \rho \|_{W_2^{l+5/2, 0}(G_T)} + \langle \rho \rangle_{l/2, 5/2, G_T} + \| \rho t \|_{\widehat{W}_2^{l+3/2, l/2+3/4}(G_T)} + \langle \rho \rangle_{l/2, 5/2, G_T} \\
 (4.22) \quad & \leq c \left( \| \mathbf{f} \|_{\widehat{W}_2^{l, l/2}(Q_T)} + \| f \|_{W_2^{l+1, 0}(Q_T)} + \| \mathbf{F} \|_{\widehat{W}_2^{0, 1+1/2}(Q_T)} \right. \\
 & \quad + \| \Pi_{\mathcal{G}} \mathbf{d} \|_{\widehat{W}_2^{l+1/2, l/2+1/4}(G_T)} + \| \mathbf{d} \cdot \mathbf{N} \|_{W_2^{l+1/2, 0}(G_T)} + \langle \mathbf{d} \cdot \mathbf{N} \rangle_{l/2, 1/2, G_T} \\
 & \quad \left. + \| g \|_{\widehat{W}_2^{l+3/2, l/2+3/4}(G_T)} + \| \mathbf{v}_0 \|_{W_2^{l+1}(\mathcal{F}_1)} + \| \rho_0 \|_{W_2^{l+2}(\mathcal{G})} \right),
 \end{aligned}$$

where the constants are independent of  $T$ .



§5. ON THE FREE BOUNDARY PROBLEM

Theorem 1.1 provides an analytical basis for the proof of the solvability of the free boundary problem governing the motion of an isolated liquid mass:

$$(5.1) \quad \begin{cases} \mathbf{v}_t + (\mathbf{v} \cdot \nabla)\mathbf{v} - \nu \nabla^2 \mathbf{v} + \nabla p = 0, \\ \nabla \cdot \mathbf{v} = 0, \quad x \in \Omega_t, \quad t > 0, \\ T(\mathbf{v}, p)\mathbf{n}(x) = \sigma H\mathbf{n}(x), \\ V_n = \mathbf{v} \cdot \mathbf{n}, \quad x \in \Gamma_t, \\ \mathbf{v}(x, 0) = \mathbf{v}_0(x), \quad x \in \Omega_0. \end{cases}$$

Unknown are the domain  $\Omega_t$  with the boundary  $\Gamma_t$  for  $t > 0$ ,  $\mathbf{v}(x, t)$ , and  $p(x, t)$ ,  $x \in \Omega_t$ . The domain  $\Omega_0$  is given. By  $\mathbf{n}$  we mean the outward normal to  $\Gamma_t$ ,  $V_n$  is the velocity of the evolution of  $\Gamma_t$  in the normal direction and  $H$  is the doubled mean curvature of  $\Gamma_t$ .

We assume that  $\Gamma_0$  is close to a smooth closed surface  $\mathcal{G}$  of arbitrary shape, so that  $\Gamma_0$  can be regarded as a normal perturbation of  $\mathcal{G}$ :

$$\Gamma_0 = \{x = y + \mathbf{N}(y)\rho_0(y), y \in \mathcal{G}\},$$

where  $\mathbf{N}(y)$  is the outward unit normal to  $\mathcal{G}$  and  $\rho_0$  is a given small function. We denote by  $\mathcal{F}$  the domain bounded by  $\mathcal{G}$ . Also, we assume that, at least for small  $t$ ,  $\Gamma_t$  is close to  $\mathcal{G}$ , too, and can be given by the equation  $x = y + \mathbf{N}(y)\rho(y, t)$ ,  $y \in \mathcal{G}$ , with an unknown function  $\rho(y, t)$ .

As usual, the free boundary problem (5.1) is written as a nonlinear problem in a given domain, which is achieved by mapping  $\Omega_t$  onto this domain. We use the transformation

$$(5.2) \quad x = y + \mathbf{N}^*(y)\rho^*(y) \equiv e_\rho(y) : \mathcal{F} \rightarrow \Omega_t,$$

where  $\rho^*$  and  $\mathbf{N}^*$  are extensions of  $\rho$  and  $\mathbf{N}$  from  $\mathcal{G}$  to  $\mathcal{F}$  such that  $\mathbf{N}^*$  is a sufficiently regular vector field and  $\rho^*$  is a function with a small  $C^1$ -norm. This guarantees the invertibility of  $e_\rho$ .

Denoting by  $\mathcal{L} = \mathcal{L}(y, \rho^*)$  the Jacobi matrix of the transformation  $x = e_\rho(y)$ , we set  $L = \det \mathcal{L}$ ,  $\widehat{\mathcal{L}} = L\mathcal{L}^{-1}$ . By  $l_{ij}(y, \rho^*)$ ,  $l^{ij}(y, \rho^*)$ ,  $\widehat{L}_{ij}(y, \rho^*)$  we denote the entries of  $\mathcal{L}$ ,  $\mathcal{L}^{-1}$ ,  $\widehat{\mathcal{L}}$ . The transformation (5.2) converts the operator  $\nabla_x$  of the gradient with respect to  $x$  to  $\widetilde{\nabla} = \mathcal{L}^{-T}\nabla$ ,  $\nabla = \nabla_y$ . Equations (5.1) take the form

$$(5.3) \quad \begin{cases} \mathbf{u}_t(y, t) - \nu \nabla^2 \mathbf{u} + \nabla q = \mathbf{l}_1(\mathbf{u}, q, \rho), \\ \nabla \cdot \mathbf{u} = l_2(\mathbf{u}, \rho), \quad y \in \mathcal{F}, t > 0, \\ \Pi_{\mathcal{G}} S(\mathbf{u})\mathbf{N}(y) = \mathbf{l}_3(\mathbf{u}, \rho), \\ -q + \nu \mathbf{N} \cdot S(\mathbf{u})\mathbf{N}(y) + \sigma \mathfrak{L}\rho = l_4(\mathbf{u}, \rho) + l_5(\rho) + \sigma \mathcal{H}(y), \\ \rho_t + \mathbf{V}(y) \cdot \nabla_\tau \rho - \mathbf{u} \cdot \mathbf{N}(y) = l_6(\mathbf{u}, \rho), \quad y \in \mathcal{G}, \\ \mathbf{u}(y, 0) = \mathbf{u}_0(y), \quad y \in \mathcal{F}, \quad \rho(y, 0) = \rho_0(y), \quad y \in \mathcal{G}, \end{cases}$$

where  $\mathcal{H}$  is the doubled mean curvature of  $\mathcal{G}$ , and

$$(5.4) \quad \begin{cases} l_1(\mathbf{u}, q, \rho) = \nu(\widetilde{\nabla}^2 - \nabla^2)\mathbf{u} + (\nabla - \widetilde{\nabla})q + \rho_i^*(\mathcal{L}^{-1}\mathbf{N}^*(y) \cdot \nabla)\mathbf{u} - (\mathcal{L}^{-1}\mathbf{u} \cdot \nabla)\mathbf{u}, \\ l_2(\mathbf{u}, \rho) = (I - \widehat{\mathcal{L}}^T)\nabla \cdot \mathbf{u} = \nabla \cdot (I - \widehat{\mathcal{L}})\mathbf{u}, \\ l_3(\mathbf{u}, \rho) = \Pi_{\mathcal{G}}(\Pi_{\mathcal{G}}S(\mathbf{u})\mathbf{N}(y) - \Pi\widetilde{S}(\mathbf{u})\mathbf{n}(e_\rho(y))), \\ l_4(\mathbf{u}, \rho) = \nu(\mathbf{N} \cdot S(\mathbf{u})\mathbf{N} - \mathbf{n} \cdot \widetilde{S}(\mathbf{u})\mathbf{n}), \\ l_5(\rho) = \sigma \int_0^1 (1-s) \frac{d}{ds^2} \frac{\mathcal{L}^T(y, s\rho)\mathbf{N}}{|\mathcal{L}^T(y, s\rho)\mathbf{N}|} ds, \\ l_6(\mathbf{u}, \rho) = \left( \frac{\widehat{\mathcal{L}}^T\mathbf{N}}{\Lambda(y, \rho)} - \mathbf{N} + \nabla_\tau\rho \right) \cdot \mathbf{u} + (\mathbf{V}(y) - \mathbf{u}(u, t)) \cdot \nabla_\tau\rho, \quad y \in \mathcal{G}. \end{cases}$$

By  $\widetilde{S}$  we mean the transformed rate-of-strain tensor:  $\widetilde{S}(\mathbf{u}) = (\nabla\mathbf{u}) + (\nabla\mathbf{u})^T$ ,  $\Pi\mathbf{f} = \mathbf{f} - \mathbf{n}(\mathbf{n} \cdot \mathbf{f})$ . The normals  $\mathbf{n}(e_\rho)$  and  $\mathbf{N}$  are related by the formula

$$\mathbf{n}(e_\rho(y)) = \frac{\widehat{\mathcal{L}}^T\mathbf{N}}{|\widehat{\mathcal{L}}^T\mathbf{N}|}.$$

The expression  $\mathfrak{L}\rho = -\Delta_{\mathcal{G}}\rho + (\mathcal{H}^2 - 2\mathcal{K})\rho$  is computed as the first variation of

$$H - \mathcal{H} = -\nabla_x \cdot \mathbf{n}(x)|_{x=e_\rho} + \nabla_y \cdot \mathbf{N}(y)$$

with respect to  $\rho$ .

**Theorem 5.1.** *If  $\mathbf{u}_0 \in W_2^{l+1}(\mathcal{F})$ ,  $\rho_0 \in W_2^{l+2}(\mathcal{G})$ , and the compatibility and smallness conditions  $\widetilde{\nabla} \cdot \mathbf{u}_0 = 0$ ,  $\Pi\widetilde{S}(\mathbf{u}_0)\mathbf{n} = 0$ ,  $t = 0$ ,  $\|\rho_0\|_{W_2^{l+3/2}(\mathcal{G})} \leq \epsilon \ll 1$  are satisfied, then problem (5.3) has a unique solution with a finite norm  $\widehat{Y}_T(\mathbf{u}, q, \rho)$  (see (4.21)) defined on a certain (small) time interval  $(0, T)$ .*

The solvability of problem (5.3) can be established by the method of successive approximations, in accordance with the usual pattern:

$$(5.5) \quad \begin{cases} \mathbf{u}_{m+1,t}(y, t) - \nu\nabla^2\mathbf{u}_{m+1} + \nabla q_{m+1} = \mathbf{l}_1(\mathbf{u}_m, q_m, \rho_m), \\ \nabla \cdot \mathbf{u}_{m+1} = l_2(\mathbf{u}_m, \rho_m), \quad y \in \mathcal{F}, t > 0, \\ \Pi_{\mathcal{G}}S(\mathbf{u}_{m+1})\mathbf{N} = \mathbf{l}_3(\mathbf{u}_m, \rho_m), \\ -q_{m+1} + \nu\mathbf{N} \cdot S(\mathbf{u}_{m+1})\mathbf{N}(y) + \sigma\mathfrak{L}\rho_{m+1} = l_4(\mathbf{u}_m, \rho_m) + l_5(\rho_m) + \sigma\mathcal{H}(y), \\ \rho_{m+1,t} + \mathbf{V}(y) \cdot \nabla_\tau\rho_{m+1} - \mathbf{u}_{m+1} \cdot \mathbf{N}(y) = l_6(\mathbf{u}_m, \rho_m), \quad y \in \mathcal{G}, \\ \mathbf{u}_{m+1}(y, 0) = \mathbf{u}_0(y), \quad y \in \mathcal{F}, \quad \rho_{m+1}(y, 0) = \rho_0(y), \quad y \in \mathcal{G}, \end{cases}$$

$m = 1, 2, \dots$ . As the first approximation, we take the functions  $(\mathbf{u}_1, \rho_1)$  satisfying the conditions  $\mathbf{u}_1(y, 0) = \mathbf{u}_0(y)$ ,  $\rho_1(y, 0) = \rho_0(y)$ , and we set  $q_1 = 0$ . We require that

$$(5.6) \quad \begin{aligned} \|\mathbf{u}_1\|_{W_2^{l+2, l/2+1}(Q_T)} &\leq c\|\mathbf{u}_0\|_{W_2^{l+1}(\mathcal{F})}, \\ \|\rho_1\|_{W_2^{l+5/2, 0}(G_T)} + \|\rho_{1,t}\|_{W_2^{l+3/2, l/2+3/4}(G_T)} &\leq c\|\rho_0\|_{W_2^{l+2}(\mathcal{G})}. \end{aligned}$$

Then the compatibility conditions (1.3) in the linear problems (5.5) are satisfied for all  $m \geq 1$ . Moreover, estimates of nonlinear terms (we omit them) enable us to show, by using Theorem 2.1, that

$$(5.7) \quad \begin{aligned} \widehat{Y}_T(\mathbf{u}_{m+1}, q_{m+1}, \rho_{m+1}) &\leq \delta_1 \sum_{j=1}^3 \widehat{Y}_T^j(\mathbf{u}_m, q_m, \rho_m) \\ &+ c \left( \|\mathbf{u}_0\|_{W_2^{l+1}(\mathcal{F})} + \|\mathbf{q}_0\|_{W_2^l(\mathcal{F})} + \|\rho_0\|_{W_2^{l+2}(\mathcal{F})} + \|\mathcal{H}\|_{W_2^l(\mathcal{G})} \right), \end{aligned}$$

where  $\delta_1$  is a number depending on  $T$  and  $\|\rho_0\|_{W_2^{l+3/2}(\mathcal{F})}$  and going to zero as  $T$  and the

$W_2^{l+3/2}(\mathcal{F})$ -norm of  $\rho_0$  tend to zero. If  $\delta_1$  is sufficiently small, then inequalities (5.7) guarantee a uniform estimate for  $Y_T(\mathbf{u}_{m+1}, q_{m+1}, \rho_{m+1})$ . The convergence of  $(\mathbf{u}_m, q_m, \rho_m)$  to the solution of (2.2) is proved by similar arguments.

Estimates (5.7) hold true if the vector field  $\mathbf{V}(x)$  is chosen properly. In accordance with our calculations, it should belong to  $W_2^{l+3/2}(\mathcal{G})$  and satisfy the condition

$$(5.8) \quad \sup_{\mathcal{G}} |\mathbf{V}(x) - \mathbf{u}_0| + \|\mathbf{V} - \mathbf{u}_0\|_{W_2^1(\mathcal{G})} \leq \delta_2 \ll 1.$$

The proof of Theorem 5.1 is given in [14].

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