

ПРЕПРИНТЫ ПОМИ РАН

ГЛАВНЫЙ РЕДАКТОР

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L_p -THEORY OF FREE BOUNDARY PROBLEMS
OF MAGNETOHYDRODYNAMICS
IN SIMPLY CONNECTED DOMAINS

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Dedicated to the memory of O. A. Ladyzhenskaya

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ABSTRACT:

We present L_p -theory of solvability of free boundary problems of magnetohydrodynamics for a viscous incompressible fluid constructed in the paper [1] for $p = 2$. We consider the simplest problem studied in this paper.

Key words: Sobolev spaces, free boudaries, magnetohydrodynamics

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ГЛАВНЫЙ РЕДАКТОР

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1 Introduction.

The paper is concerned with the problem of finding a bounded variable domain $\Omega_{1t} \subset \mathbb{R}^3$ with the boundary Γ_t , $t > 0$, that is a strictly interior subdomain of another bounded fixed domain $\Omega \subset \mathbb{R}^3$ with the boundary S . In addition, it is required to find the vector fields $\mathbf{H}(x, t) = (H_1, H_2, H_3)$, $x \in \Omega_{1t} \cup \Omega_{2t}$, $\mathbf{v}(x, t) = (v_1, v_2, v_3)$, and a scalar function $p(x, t)$, $x \in \Omega_{1t}$, satisfying the relations

$$\left\{ \begin{array}{l} \mathbf{v}_t + (\mathbf{v} \cdot \nabla) \mathbf{v} - \nabla \cdot T(\mathbf{v}, p) - \nabla \cdot T_M(\mathbf{H}) = 0, \\ \nabla \cdot \mathbf{v}(x, t) = 0, \quad x \in \Omega_{1t}, \quad t > 0, \\ \mu_1 \mathbf{H}_t + \alpha^{-1} \text{rot} \text{rot} \mathbf{H} - \mu_1 \text{rot}(\mathbf{v} \times \mathbf{H}) = 0, \\ \nabla \cdot \mathbf{H}(x, t) = 0, \quad x \in \Omega_{1t}, \\ \text{rot} \mathbf{H} = 0, \quad \nabla \cdot \mathbf{H}(x, t) = 0, \quad x \in \Omega_{2t}, \\ (T(\mathbf{v}, p) + [T_M(\mathbf{H})]) \mathbf{n} = \sigma \mathbf{n} H, \quad V_n = \mathbf{v} \cdot \mathbf{n}, \quad x \in \Gamma_t, \\ [\mu \mathbf{H} \cdot \mathbf{n}] = 0, \quad [\mathbf{H}_\tau] = 0, \quad x \in \Gamma_t, \\ \mathbf{H} \cdot \mathbf{n} = 0, \quad x \in S, \\ \mathbf{v}(x, 0) = \mathbf{v}_0(x), \quad x \in \Omega_{10}, \quad \mathbf{H}(x, 0) = \mathbf{H}_0(x), \quad x \in \Omega_{10} \cup \Omega_{20}, \end{array} \right. \quad (1.1)$$

where $\Omega_{2t} = \Omega \setminus \overline{\Omega_{1t}}$, $T(\mathbf{v}, p)$ is the viscous stress tensor: $T(\mathbf{v}, p) = -pI + \nu S(\mathbf{v})$, $S(\mathbf{v}) = \nabla \mathbf{v} + (\nabla \mathbf{v})^T$ is the doubled rate-of-strain tensor, $T_M(\mathbf{H}) = \mu(\mathbf{H} \otimes \mathbf{H} - \frac{1}{2} |\mathbf{H}|^2 I)$, $x \in \Omega_{1t}$, is the magnetic stress tensor, μ is a piece-wise constant function equal to μ_i in Ω_{it} , \mathbf{n} is the exterior normal to Γ_t and to S , V_n is the velocity of evolution of Γ_t in the direction \mathbf{n} , $\mathbf{H}_\tau = \mathbf{H} - \mathbf{n}(\mathbf{n} \cdot \mathbf{H})$ is the tangential component of \mathbf{H} , H is the doubled mean curvature of Γ_t negative for convex domains. The parameters ν , μ_i , α , σ are positive constants. By $[u]$ we mean the jump on Γ_t of the function defined in Ω_{it} : $[u] = u^{(1)} - u^{(2)}$, and $u^{(i)} = u(x, t)|_{x \in \Omega_{it}}$.

Both Ω_{1t} and Ω are assumed to be simply connected.

The problem (1.1) is studied in the paper [1] where the local in time existence theorem of the problem is proved in the Sobolev-Slobodetskii spaces $W_2^{2+l, 1+l/2}$, $l \in (1/2, 1)$. In the present paper the solution belonging to $W_p^{2,1}$ with $p > 3$ is obtained. Working in these spaces allows one to get rid of some technical difficulties, in particular, in the estimates of non-linear terms.

In the case of fixed domain Ω_1 filled with the liquid the problem has been studied in the joint papers [2,3] of the author and his teacher O.A.Ladyzhenskaya to whose memory the present article is dedicated.

We assume that Γ_0 is located in the neighborhood of a smooth connected surface \mathcal{G} of arbitrary shape (but such that the domain \mathcal{F}_1 bounded by \mathcal{G} is simply connected). Then Γ_0 can be regarded as a normal perturbation of \mathcal{G} :

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

where ρ_0 is a given small function and $\mathbf{N}(y)$ is the exterior normal to \mathcal{G} . Moreover, we assume that also for $t > 0$

$$\Gamma_t = \{x = y + \mathbf{N}(y)\rho(y, t), \quad y \in \mathcal{G}\},$$

with an unknown function $\rho(y, t)$ such that $\rho(y, 0) = \rho_0(y)$. We extend $\mathbf{N}(y)$ and $\rho(y, t)$ from \mathcal{G} into Ω in such a way that the extension \mathbf{N}^* of \mathbf{N} is a smooth non-zero regular function in Ω and ρ^* vanishes near S and satisfies the inequalities (5.7), (5.8) (hence ρ^* is small for small ρ).

The transformation

$$x \equiv e_\rho(y, t) = y + \mathbf{N}^*(y)\rho^*(y, t), \quad y \in \Omega \quad (1.2)$$

maps \mathcal{F}_1 on Ω_{1t} , $\mathcal{F}_2 = \Omega \setminus \overline{\mathcal{F}_1}$ on Ω_{2t} and, as shown in [1], it converts (1.1) in

$$\left\{ \begin{array}{l} \mathbf{u}_t - \rho_t^*(\mathcal{L}^{-1}\mathbf{N}^*(y) \cdot \nabla)\mathbf{u} + (\mathcal{L}^{-1}\mathbf{u} \cdot \nabla)\mathbf{u} - \tilde{\nabla} \cdot \tilde{T}(\mathbf{u}, q) - \tilde{\nabla} \cdot T_M(\frac{\mathcal{L}}{L}\mathbf{h}) = 0, \\ \nabla \cdot \hat{\mathcal{L}}\mathbf{u} = 0, \quad y \in \mathcal{F}_1, \quad t > 0, \\ \mu_1 \left(\mathbf{h}_t - \frac{1}{L}\hat{\mathcal{L}}_t\mathcal{L}\mathbf{h} - \rho_t^*\hat{\mathcal{L}}(\mathcal{L}^{-1}\mathbf{N}^*(y) \cdot \nabla)\frac{1}{L}\mathcal{L}\mathbf{h} \right) \\ + \alpha^{-1}rot\mathcal{P}rot\mathcal{P}\mathbf{h} - \mu_1rot(\mathcal{L}^{-1}\mathbf{u} \times \mathbf{h}) = 0, \\ \nabla \cdot \mathbf{h} = 0, \quad y \in \mathcal{F}_1, \\ rot\mathcal{P}\mathbf{h} = 0, \quad \nabla \cdot \mathbf{h} = 0, \quad y \in \mathcal{F}_2, \\ \tilde{T}(\mathbf{u}, q)\mathbf{n}(e_\rho) + [T_M(\frac{1}{L}\mathcal{L}\mathbf{h})]\mathbf{n}(e_\rho) = \sigma H(e_\rho)\mathbf{n}(e_\rho), \\ \rho_t = \frac{\mathbf{u} \cdot \hat{\mathcal{L}}^T\mathbf{N}}{\mathbf{N} \cdot \hat{\mathcal{L}}^T\mathbf{N}}, \quad y \in \mathcal{G}, \\ [\mu\mathbf{h} \cdot \mathbf{N}] = 0, \quad [\mathbf{h}_\tau] = \left(\frac{\hat{\mathcal{L}}\hat{\mathcal{L}}^T\mathbf{N}}{|\hat{\mathcal{L}}^T\mathbf{N}|^2} - \mathbf{N} \right) [\mathbf{h} \cdot \mathbf{N}], \quad y \in \mathcal{G}, \\ \mathbf{h} \cdot \mathbf{n} = 0, \quad y \in S, \\ \mathbf{u}(y, 0) = \mathbf{u}_0(y), \quad y \in \mathcal{F}_1, \quad \mathbf{h}(y, 0) = \mathbf{h}_0(y), \quad y \in \mathcal{F}_1 \cup \mathcal{F}_2, \\ \rho(y, 0) = \rho_0(y), \quad y \in \mathcal{G}, \end{array} \right. \quad (1.3)$$

where $\mathcal{L} = \mathcal{L}(y, \rho^*) = (\delta_{ij} + \frac{\partial}{\partial x_j}N_i^*(y)\rho^*(y, t))_{i,j=1,2,3}$ is the Jacobi matrix of the transformation (1.2), $L = \det \mathcal{L}$, $\hat{\mathcal{L}} = L\mathcal{L}^{-1}$ is the co-factors matrix of \mathcal{L} , $\mathcal{P}(y, \rho) = L^{-1}\mathcal{L}^T\mathcal{L}$, $\mathbf{u}(y, t) = \mathbf{v}(e_\rho(y, t), t)$, $q(y, t) = p(e_\rho, t)$, $\mathbf{h}(y, t) = \hat{\mathcal{L}}(y, \rho^*)\mathbf{H}(e_\rho, t)$, $\tilde{\nabla} = \mathcal{L}^{-T}(y, \rho^*)\nabla_y$ is the transformed gradient $\nabla_x = \left(\frac{\partial}{\partial x_1}, \frac{\partial}{\partial x_2}, \frac{\partial}{\partial x_3} \right)$, $\mathcal{L}^{-T} = (\mathcal{L}^{-1})^T$ (the sign T means transposition), $\tilde{T}(\mathbf{u}, q)$ is the transformed stress tensor: $\tilde{T} = -qI + \nu\tilde{S}(\mathbf{u})$, $\tilde{S}(\mathbf{u}) = (\tilde{\nabla}\mathbf{u}) + (\tilde{\nabla}\mathbf{u})^T$ is the transformed rate-of-strain tensor, ρ is an additional unknown function, $\mathbf{u}_0(y) = \mathbf{v}_0(e_{\rho_0}(y))$, $\mathbf{h}_0(y) = \hat{\mathcal{L}}(y, \rho_0^*)\mathbf{H}_0(e_{\rho_0}(y))$.

The vectors $\mathbf{n}(e_\rho)$ and $\mathbf{N}(y)$ are connected by

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

We consider the problem (1.3) in the spaces

$$W_p^{2,1}(\mathcal{D}_T) = W_p^{2,0}(\mathcal{D}_T) \cap W_p^{0,1}(\mathcal{D}_T), \quad p > 3, \quad \mathcal{D}_T = \mathcal{D} \times (0, T), \quad \mathcal{D} \subset \mathbb{R}^n,$$

where $W_p^{2,0}(\mathcal{D}_T) = L_p(0, T; W_p^2(\mathcal{D}))$, $W_p^{0,1}(\mathcal{D}_T) = W_p^1(0, T; L_p(\mathcal{D}))$. The norm in $W_p^{2,1}(\mathcal{D}_T)$ is defined by

$$\|u\|_{W_p^{2,1}(\mathcal{D}_T)}^p = \int_0^T \|u(\cdot, t)\|_{W_p^2(\mathcal{D})}^p dt + \int_0^T (\|u_t(\cdot, t)\|_{L_p(\mathcal{D})}^p + \|u(\cdot, t)\|_{L_p(\mathcal{D})}^p) dt, \quad (1.4)$$

and the integrals in the right-hand side represent the norms in $W_p^{2,0}(\mathcal{D}_T)$ and $W_p^{0,1}(\mathcal{D}_T)$, respectively. By $W_p^l(\mathcal{D})$ we mean the space of functions $u(x)$, $x \in \mathcal{D}$, with finite norm

$$\|u\|_{W_p^l(\mathcal{D})} = \left(\sum_{|j| \leq l} \|D^j u\|_{L_p(\mathcal{D})}^p \right)^{1/p},$$

if l is an integer, and

$$\|u\|_{W_p^l(\mathcal{D})} = \left(\|u\|_{W_p^{[l]}(\mathcal{D})}^p + \sum_{|j|=l} \int_{\mathcal{D}} \int_{\mathcal{D}} \frac{|D^j u(x) - D^j u(y)|^p}{|x - y|^{n+p\lambda}} dx dy \right)^{1/p},$$

if $l = [l] + \lambda$, $0 < \lambda < 1$. The anisotropic space $W_p^{l,l/2}(\mathcal{D}_T)$ is defined as $W_p^{l,0}(\mathcal{D}_T) \cap W_p^{0,l/2}(\mathcal{D}_T) = L_p(0, T; W_p^l(\mathcal{D})) \cap W_p^{l/2}(0, T; L_p(\mathcal{D}))$.

The W_p^l -spaces on manifolds, in particular, on the surfaces \mathcal{G} and S , are introduced with the help of local maps and partition of unity.

We recall some imbedding theorems for the space $W_p^{2,1}(\mathcal{D}_T)$:

1. If $u \in W_p^{2,1}(\mathcal{D}_T)$, then $u|_{t=t_0} \in W_p^{2-2/p}(\mathcal{D})$, $u|_{x \in \Sigma} \in W_p^{2-1/p, 1-1/(2p)}(\Sigma_T)$, $\Sigma_T = \Sigma \times (0, T)$, where $\Sigma = \partial \mathcal{D}$, and

$$\|u(\cdot, t_0)\|_{W_p^{2-2/p}(\mathcal{D})} \leq c \|u\|_{W_p^{2,1}(\mathcal{D}_T)},$$

$$\|u\|_{W_p^{2-1/p, 1-1/(2p)}(\Sigma_T)} \leq c \|u\|_{W_p^{2,1}(\mathcal{D}_T)}.$$

2. For arbitrary $\varphi \in W_p^{2-2/p}(\mathcal{D})$ there exists such $u \in W_p^{2,1}(\mathcal{D}_T)$ that $u(x, 0) = \varphi(x)$ and

$$\|u\|_{W_p^{2,1}(\mathcal{D}_T)} \leq c \|\varphi\|_{W_p^{2-2/p}(\mathcal{D})};$$

for arbitrary $\psi \in W_p^{2-1/p, 1-1/(2p)}(\Sigma_T)$ there exists such $u \in W_p^{2,1}(\mathcal{D}_T)$ that $u|_{x \in \Sigma} = \psi(x, t)$ and

$$\|u\|_{W_p^{2,1}(\mathcal{D}_T)} \leq c \|\psi\|_{W_p^{2-1/p, 1-1/(2p)}(\Sigma_T)}.$$

3. If $\rho \in W_p^{3-1/p, 0}(\Sigma_T) \cap W_p^1(0, T; W_p^{2-1/p}(\Sigma))$, then $\rho(\cdot, t_0) \in W_p^{3-2/p}(\Sigma)$ and

$$\|\rho(\cdot, t_0)\|_{W_p^{3-2/p}(\Sigma)} \leq c(\|\rho\|_{W_p^{3-1/p, 0}(\Sigma_T)} + \|\rho_t\|_{W_p^{2-1/p, 0}(\Sigma_T)}).$$

For arbitrary $\rho_0 \in W_p^{3-2/p}(\Sigma)$ there exists $\rho \in W_p^{3-1/p, 0}(\Sigma_T)$ with $\rho_t \in W_p^{2-1/p, 1-1/2p}(\Sigma_T)$ such that $\rho(x, 0) = \rho_0(x)$ and

$$\|\rho\|_{W_p^{3-1/p, 0}(\Sigma_T)} + \|\rho_t\|_{W_p^{2-1/p, 1-1/2p}(\Sigma_T)} \leq c \|\rho_0\|_{W_p^{3-2/p}(\Sigma)}$$

(cf. Proposition 4.1 in [4] for $p = 2$ and [10]).

4. If $lp > n$, then

$$\sup_{\mathcal{D}} |u(x)| \leq c \|u\|_{W_p^l(\mathcal{D})}.$$

Now we present the main result of the paper.

Theorem 1. Let $\mathbf{u}_0 \in W_p^{2-2/p}(\mathcal{F}_1)$, $\rho_0 \in W_p^{3-2/p}(\mathcal{G})$, $\mathbf{h}_0 \in W_r^{2-2/r}(\mathcal{F}_i)$, $i = 1, 2$, with

$$3 < r < p, \quad 1/r - 1/p \leq 1/5(1 - 2/p) \quad (1.5)$$

and let the compatibility conditions

$$\begin{aligned} \nabla \cdot \widehat{\mathcal{L}}(y, \rho_0^*) \mathbf{u}_0 &= 0, \quad y \in \mathcal{F}_1, \quad \widetilde{S}(\mathbf{u}_0) \mathbf{n}_0(e_{\rho_0}) - \mathbf{n}_0(\mathbf{n}_0 \cdot \widetilde{S}(\mathbf{u}_0) \mathbf{n}_0) = 0, \quad y \in \mathcal{G}, \\ \nabla \cdot \mathbf{h}_0 &= 0, \quad y \in \mathcal{F}_i, \quad i = 1, 2, \\ \text{rot} \mathcal{P}(y, \rho_0^*) \mathbf{h}_0 &= 0, \quad y \in \mathcal{F}_2, \\ [\mu \mathbf{h}_0 \cdot \mathbf{N}] &= 0, \quad [\mathbf{h}_{0\tau}] = \left(\frac{\widehat{\mathcal{L}}(y, \rho_0) \widehat{\mathcal{L}}^T \mathbf{N}}{|\widehat{\mathcal{L}}^T \mathbf{N}|^2} - \mathbf{N} \right) [\mathbf{h}_0 \cdot \mathbf{N}], \quad y \in \mathcal{G}, \\ \mathbf{h}_0 \cdot \mathbf{n} &= 0, \quad y \in S, \end{aligned} \quad (1.6)$$

where \mathbf{n}_0 is the normal to Γ_0 , and the smallness condition

$$\|\rho_0\|_{W_p^{2-1/p}(\mathcal{G})} \leq \epsilon \ll 1 \quad (1.7)$$

be satisfied. Then the problem (1.3) has a unique solution defined in a certain (small) time interval $(0, T)$ with the following regularity properties:

$$\begin{aligned} \mathbf{u} &\in W_p^{2,1}(Q_T^1), \quad \nabla q \in L_p(Q_T^1), \quad q \in W_p^{l-1/p, 0}(G_T), \quad \rho \in W_p^{3-1/p, 0}(G_T) \\ \rho_t &\in W_p^{2-1/p, 1-1/2p}(G_T), \quad \mathbf{h}^{(i)} \in W_r^{2,1}(Q_T^i), \quad i = 1, 2, \end{aligned}$$

where $Q_T^i = \mathcal{F}_i \times (0, T)$, $G_T = \mathcal{G} \times (0, T)$, $\mathbf{h}^{(i)} = \mathbf{h}|_{Q_T^i}$, $i = 1, 2$. The solution satisfies the inequality

$$\begin{aligned}
& \|\mathbf{u}\|_{W_p^{2,1}(Q_T^1)} + \|\nabla q\|_{L_p(Q_T^1)} + \|q\|_{W_p^{1-1/p,0}(G_T)} + \sup_{t < T} \|\mathbf{u}\|_{W_p^{2-2/p}(\mathcal{F}_1)} \\
& + \|\rho\|_{W_p^{3-1/p,0}(G_T)} + \|\rho_t\|_{W_p^{2-1/p,1-1/2p}(G_T)} + \sup_{t < T} \|\rho\|_{W_p^{3-2/p}(\mathcal{G})} \\
& + \sum_{i=1}^2 (\|\mathbf{h}^{(i)}\|_{W_r^{2,1}(Q_T^i)} + \sup_{t < T} \|\mathbf{h}^{(i)}\|_{W_r^{2-2/r}(\mathcal{F}_i)}) \\
& \leq c \left(\|\mathbf{f}\|_{L_p(Q_T^1)} + \|\mathcal{H}\|_{W_p^{1-1/p}(\mathcal{G})} + \|\mathbf{u}_0\|_{W_p^{2-2/p}(\mathcal{F}_1)} + \|\rho_0\|_{W_p^{3-2/p}(\mathcal{G})} \right. \\
& \left. + \sum_{i=1}^2 \|\mathbf{h}_0\|_{W_r^{2-2/r}(\mathcal{F}_i)} \right), \tag{1.8}
\end{aligned}$$

where \mathcal{H} is the doubled mean curvature of \mathcal{G} .

For the problem (1.1) this means that it is solvable in the time interval $(0, T)$ and

$$\begin{aligned}
& \mathbf{v} \circ e_\rho \in W_p^{2,1}(Q_T^1), \quad \nabla p \circ e_\rho \in L_p(Q_T^1), \quad p \circ e_\rho \in W_p^{1-1/p,0}(G_T), \\
& \rho \in W_2^{3-1/p,0}(G_T), \quad \rho_t \in W_p^{2-1/p,1-1/2p}(G_T), \quad \mathbf{H}^{(i)} \circ e_\rho \in W_r^{2,1}(Q_T^i). \quad i = 1, 2.
\end{aligned}$$

Once the solution with the above-mentioned properties is obtained, it can be shown that

$$\mathbf{h}^{(i)} \in W_p^{2,1}(Q_T^i), \quad i = 1, 2,$$

provided $\mathbf{h}_0 \in W_p^{2-2/p}(\Omega_{i0})$, $i = 1, 2$ (see Sec. 5).

2 Linear problems

The proof of Theorem 1 is based on the analysis of the following non-homogeneous linear problems:

1. Find (\mathbf{v}, p, ρ) such that

$$\begin{cases} \mathbf{v}_t - \nu \nabla^2 \mathbf{v} + \nabla p = \mathbf{f}(y, t), \\ \nabla \cdot \mathbf{v} = f(y, t) = \nabla \cdot \mathbf{F}(y, t), \quad y \in \mathcal{F}_1, \quad t > 0, \\ T(\mathbf{v}, p) \mathbf{N}(y) + \sigma \mathbf{N}(y) \mathfrak{B} \rho = \mathbf{d}(y, t), \\ \rho_t + \mathbf{V}(y) \cdot \nabla_\tau \rho - \mathbf{v} \cdot \mathbf{N}(y) = g(y, t), \quad y \in \mathcal{G}, \\ \mathbf{v}(y, 0) = \mathbf{v}_0(y), \quad y \in \mathcal{F}_1, \quad \rho(y, 0) = \rho_0(y), \quad y \in \mathcal{G}, \end{cases} \tag{2.1}$$

where $\mathfrak{B} \rho = -\Delta_{\mathcal{G}} \rho - b(y) \rho$, $b = (\mathcal{H}^2 - 2\mathcal{K})$, $\Delta_{\mathcal{G}}$ is the Laplace-Beltrami operator on \mathcal{G} , \mathcal{H} and \mathcal{K} are the doubled mean curvature and the Gaussian curvature of \mathcal{G} , respectively, $\mathbf{V}(x)$ is a given vector field from $W_p^{2-1/p}(\mathcal{G})$.

2. Find the vector field $\mathbf{H}(y, t)$, satisfying the equations

$$\begin{cases} \mu_1 \mathbf{H}_t + \alpha^{-1} \text{rot} \text{rot} \mathbf{H} = \mathbf{G}(y, t), \\ \nabla \cdot \mathbf{H} = 0, \quad y \in \mathcal{F}_1, \\ \text{rot} \mathbf{H} = \text{rot} \ell(y, t), \quad \nabla \cdot \mathbf{H} = 0, \quad y \in \mathcal{F}_2, \\ [\mu \mathbf{H} \cdot \mathbf{N}] = 0, \quad [\mathbf{H}_\tau] = \mathbf{a}(y, t), \quad y \in \mathcal{G}, \quad \mathbf{H} \cdot \mathbf{n}(y) = 0, \quad y \in S, \\ \mathbf{H}(y, 0) = \mathbf{H}_0(y), \quad y \in \mathcal{F}_1 \cup \mathcal{F}_2, \end{cases} \quad (2.2)$$

In addition, we need to consider the auxiliary problem

$$\begin{cases} \text{rot} \mathbf{h}(y, t) = \mathbf{k}(y, t), \quad \nabla \cdot \mathbf{h} = 0, \quad y \in \mathcal{F}_1 \cup \mathcal{F}_2, \\ [\mu \mathbf{h} \cdot \mathbf{N}] = 0, \quad [\mathbf{h}_\tau] = \mathbf{a}, \quad y \in \mathcal{G}, \\ \mathbf{h} \cdot \mathbf{n}(y) = 0, \quad y \in S. \end{cases} \quad (2.3)$$

Theorem 2 [5]. *Let $p > 3$. Assume that $\mathbf{f} \in L_p(Q_T^1)$, $f \in W_p^{1,0}(Q_T^1)$, $\mathbf{f} = \nabla \mathbf{F}$, $\mathbf{F} \in W_p^{0,1}(Q_T^1)$, $\mathbf{d} \cdot \mathbf{N} \in W_2^{1-1/p,0}(G_T)$, $\mathbf{d} - \mathbf{N}(\mathbf{d} \cdot \mathbf{N}) \equiv \mathbf{d}_\tau \in W_p^{1-1/p,1/2-1/(2p)}(G_T)$, $g \in W_p^{2-1/p,1-1/2p}(G_T)$, $\mathbf{v}_0 \in W_p^{2-2/p}(\mathcal{F}_1)$, $\rho_0 \in W_p^{3-2/p}(\mathcal{G})$, $\mathbf{V} \in W_p^{2-1/p}(\mathcal{G})$ and let the compatibility conditions*

$$\nabla \cdot \mathbf{v}_0(x) = f(x, 0), \quad x \in \mathcal{F}_1, \quad \nu(S(\mathbf{v}_0)\mathbf{N})_\tau = \mathbf{d}_\tau(x, 0), \quad x \in \mathcal{G}, \quad (2.4)$$

be satisfied. Then the problem (2.1) has a unique solution \mathbf{v}, p, ρ such that $\mathbf{v} \in W_p^{2,1}(Q_T^1)$, $\nabla p \in L_p(Q_T^1)$, $p \in W_p^{1-1/p,0}(G_T)$, $\rho \in W_p^{3-1/p,0}(G_T)$, $\rho_t \in W_p^{2-1/p,1-1/2p}(G_T)$, $\rho(\cdot, t) \in W_p^{3-2/p}(\mathcal{G})$, $\forall t \in (0, T)$, and the solution satisfies the inequality

$$\begin{aligned} & \|\mathbf{v}\|_{W_p^{2,1}(Q_T^1)} + \|\nabla p\|_{L_p(Q_T^1)} + \|p\|_{W_p^{1-1/p,0}(G_T)} \\ & + \|\rho\|_{W_p^{3-1/p,0}(G_T)} + \|\rho_t\|_{W_2^{2-1/p,1-1/2p}(G_T)} + \sup_{t < T} \|\rho(\cdot, t)\|_{W_p^{3-2/p}(\mathcal{G})} \\ & \leq c(T) \left(\|\mathbf{f}\|_{L_p(Q_T^1)} + \|f\|_{W_p^{1,0}(Q_T^1)} + \|\mathbf{F}\|_{W_p^{0,1}(Q_T^1)} \right. \\ & + \|\mathbf{d}_\tau\|_{W_2^{1-1/p,1/2-1/(2p)}(G_T)} + \|\mathbf{d} \cdot \mathbf{N}\|_{W_2^{1-1/p,0}(G_T)} \\ & \left. + \|g\|_{W_p^{2-1/p,1-1/2p}(G_T)} + \|\mathbf{v}_0\|_{W_p^{2-2/p}(\mathcal{F}_1)} + \|\rho_0\|_{W_p^{3-2/p}(\mathcal{G})} \right). \end{aligned} \quad (2.5)$$

The compatibility condition $\nabla \cdot \mathbf{v}_0(x) = f(x, 0)$, $x \in \mathcal{F}_1$ can be understood in a weak sense as

$$\int_{\mathcal{F}_1} (\mathbf{v}_0(x) - \mathbf{F}(x, 0)) \cdot \nabla \eta(x) dx = 0$$

for arbitrary smooth $\eta(x)$ vanishing on \mathcal{G} .

Theorem 3. *Assume that $\mathbf{k} = \text{rot} \mathbf{K}(y, t)$, $\mathbf{a} = [\mathbf{A}]$, $\mathbf{K}, \mathbf{A} \in W_p^{2,1}(Q_T^i)$, $i = 1, 2$,*

$$\mathbf{K} = \mathbf{A} = 0, \quad y \in S, \quad [\mathbf{K}_\tau] = \mathbf{a}, \quad \mathbf{A}^{(1)} \cdot \mathbf{N}(y) = \mathbf{A}^{(2)} \cdot \mathbf{N}(y) = 0, \quad y \in \mathcal{G}. \quad (2.6)$$

Then the problem (2.3) has a unique solution $\mathbf{h} \in W_p^{2,1}(\mathcal{F}_i)$, $i = 1, 2$, that satisfies the inequality

$$\sum_{i=1}^2 \|\mathbf{h}\|_{W_p^{2,1}(\mathcal{F}_i)} \leq c \sum_{i=1}^2 (\|\mathbf{K}\|_{W_p^{2,1}(Q_T^i)} + \|\mathbf{A}\|_{W_p^{2,1}(Q_T)^i}). \quad (2.7)$$

Proof. Following [1], Theorem 3, we seek the solution in the form

$$\mathbf{h} = \mathbf{A} + \nabla\phi + \mathbf{X},$$

where ϕ and \mathbf{X} are solutions to the problems

$$\begin{cases} \nabla^2\phi(x) = -\nabla \cdot \mathbf{A}(x), & x \in \mathcal{F}_1 \cup \mathcal{F}_2, & \frac{\partial\phi}{\partial n} = 0, & x \in S, \\ [\phi] = 0, & [\mu \frac{\partial\phi}{\partial N}] = 0, & x \in \mathcal{G}, \end{cases} \quad (2.8)$$

$$\begin{cases} \text{rot} \mathbf{X} = \text{rot}(\mathbf{K}(x, t) - \mathbf{A}(x, t)), & \nabla \cdot \mathbf{X} = 0, & x \in \mathcal{F}_1 \cup \mathcal{F}_2, \\ [\mu \mathbf{X} \cdot \mathbf{N}] = 0, & [\mathbf{X}_\tau] = 0, & x \in \mathcal{G}, & \mathbf{X} \cdot \mathbf{n} = 0, & x \in S. \end{cases}$$

The problem (2.8) can be written in a weak form as

$$\int_{\Omega} \mu \nabla\phi \cdot \nabla\eta dx = - \int_{\Omega} \mu \mathbf{A} \cdot \nabla\eta dx$$

with arbitrary smooth $\eta(x)$. It is uniquely solvable, up to a constant, and

$$\|\nabla\phi\|_{L_p(\Omega)} \leq c \|\mathbf{A}\|_{L_p(\Omega)}, \quad \sum_{i=1}^2 \|\nabla\phi\|_{W_p^2(\mathcal{F}_i)} \leq c \sum_{i=1}^2 \|\mathbf{A}\|_{W_p^2(\mathcal{F}_i)}, \quad (2.9)$$

which implies

$$\sum_{i=1}^2 \|\nabla\phi\|_{W_p^{2,1}(Q_T^i)} \leq c \sum_{i=1}^2 \|\mathbf{A}\|_{W_p^{2,1}(Q_T^i)}. \quad (2.10)$$

As for \mathbf{X} , we represent it as the sum

$$\begin{aligned} \mathbf{X}(x, t) &= \mathbf{X}_1(x, t) + \nabla U(x, t), \\ \mathbf{X}_1(x, t) &= \frac{1}{4\pi} \text{rot} \int_{\Omega} \frac{\text{rot}(\mathbf{K}(y, t) - \mathbf{A}(y, t))}{|x - y|} dy, \end{aligned}$$

$$\begin{cases} \nabla^2 U(x, t) = 0, & x \in \mathcal{F}_1 \cup \mathcal{F}_2, & [U(x, t)] = 0, & [\mu \frac{\partial U}{\partial N}] = -[\mu] \mathbf{X}_1 \cdot \mathbf{N}, & x \in \mathcal{G}, \\ \frac{\partial U}{\partial n} = -\mathbf{X}_1 \cdot \mathbf{n}, & x \in S, \end{cases}$$

or, in a weak form,

$$\int_{\Omega} \mu \nabla U \cdot \nabla \eta dx = \int_{\mathcal{G}} [\mu] \mathbf{X}_1 \cdot \mathbf{N} \eta dS + \int_S \mu_2 \mathbf{X}_1 \cdot \mathbf{n} \eta dS = \int_{\Omega} \mu \mathbf{X}_1 \cdot \nabla \eta dx.$$

Since $[\mathbf{N} \times (\mathbf{K} - \mathbf{A})]|_{x \in \mathcal{G}} = 0$, $\mathbf{K}_\tau = \mathbf{A}_\tau|_{x \in S} = 0$, it holds $\text{rot} \mathbf{X}_1 = \mathbf{K} - \mathbf{A}$,

$$\mathbf{X}_1(x, t) = \frac{1}{4\pi} \text{rot} \int_{\Omega} \nabla \frac{1}{|x - y|} \times (\mathbf{K}(y, t) - \mathbf{A}(y, t)) dy,$$

$$\|\mathbf{X}_1(\cdot, t)\|_{L_p(\Omega)} \leq c(\|\mathbf{K}(\cdot, t)\|_{L_p(\Omega)} + \|\mathbf{A}(\cdot, t)\|_{L_p(\Omega)}),$$

$$\sum_{i=1}^2 \|\mathbf{X}_1(\cdot, t)\|_{W_p^2(\mathcal{F}_i)} \leq c \sum_{i=1}^2 (\|\mathbf{K}(\cdot, t)\|_{W_p^2(\mathcal{F}_i)} + \|\mathbf{A}(\cdot, t)\|_{W_p^2(\mathcal{F}_i)})$$

and, as a consequence,

$$\sum_{i=1}^2 \|\mathbf{X}_1\|_{W_p^{2,1}(Q_T^i)} \leq c \sum_{i=1}^2 (\|\mathbf{K}\|_{W_p^{2,1}(Q_T^i)} + \|\mathbf{A}\|_{W_p^{2,1}(\mathcal{F}_i)}). \quad (2.11)$$

In addition, we have

$$\begin{aligned} \|\nabla U(\cdot, t)\|_{L_p(\Omega)} &\leq c \|\mathbf{X}_1(\cdot, t)\|_{L_p(\Omega)}, \\ \|\nabla U(\cdot, t)\|_{W_p^2(\Omega)} &\leq c \sum_{i=1}^2 \|\mathbf{X}_1(\cdot, t)\|_{W_p^2(\mathcal{F}_i)} \\ \sum_{i=1}^2 \|\nabla U\|_{W_p^{2,1}(Q_T^i)} &\leq c \sum_{i=1}^2 \|\mathbf{X}_1\|_{W_p^{2,1}(Q_T^i)}. \end{aligned} \quad (2.12)$$

Inequality (2.7) follows from (2.9)-(2.12). If $\mathbf{k} = 0$, $\mathbf{a} = 0$, then $\mathbf{h} = 0$, hence the solution of (2.3) constructed above is unique. The theorem is proved.

Theorem 4. Assume that the data of the problem (2.2) possess the following properties: $\mathbf{G} \in L_p(Q_T^1)$, $\mathbf{H}_0 \in W_p^{2-2/p}(\mathcal{F}_1) \cap W_p^{2-2/p}(\mathcal{F}_2)$, $\mathbf{a} \in W_p^{2-1/p, 1-1/2p}(G_T)$, $\boldsymbol{\ell} \in W_p^{2,1}(Q_T^2)$, $\boldsymbol{\ell}|_{x \in S} = 0$, moreover, $\mathbf{a} = [\mathbf{A}]$ with $\mathbf{A}^{(i)} \in W_p^{2,1}(Q_T^i)$, $\mathbf{A}^{(i)} \cdot \mathbf{N}(x)|_{x \in \mathcal{G}} = 0$, $i = 1, 2$, and the compatibility conditions

$$\begin{aligned} \nabla \cdot \mathbf{G}(x, t) &= 0, \quad x \in \mathcal{F}_1, \quad \nabla \cdot \mathbf{H}_0(x) = 0, \quad x \in \mathcal{F}_1 \cup \mathcal{F}_2, \\ \text{rot} \mathbf{H}_0(x) &= \text{rot} \boldsymbol{\ell}(x, 0), \quad x \in \mathcal{F}_2, \\ [\mu \mathbf{H}_0 \cdot \mathbf{N}] &= 0, \quad [\mathbf{H}_{0\tau}] = \mathbf{a}(x, 0) = [\mathbf{A}(x, 0)], \quad x \in \mathcal{G}, \quad \mathbf{H}_0 \cdot \mathbf{n} = 0, \quad x \in S \end{aligned} \quad (2.13)$$

are satisfied. Then the problem (2.2) has a unique solution $\mathbf{H} \in W_p^{2,1}(Q_T^1) \cap W_p^{2,1}(Q_T^2)$, and

$$\begin{aligned} \sum_{i=1}^2 \|\mathbf{H}^{(i)}\|_{W_p^{2,1}(Q_T^i)} &\leq c(T) \left(\|\mathbf{G}\|_{L_p(Q_T^1)} + \|\boldsymbol{\ell}\|_{W_p^{2,1}(Q_T^2)} \right. \\ &\quad \left. + \sum_{i=1}^2 (\|\mathbf{H}_0\|_{W_p^{2-2/p}(\mathcal{F}_i)} + \|\mathbf{A}^{(i)}\|_{W_p^{2,1}(Q_T^i)}) \right) \end{aligned} \quad (2.14)$$

Proof. We reduce the problem to the particular case $\ell = 0$, $\mathbf{a} = 0$. We extend ℓ into Ω with the preservation of class, i.e., so that the extended function ℓ^* satisfies

$$\|\ell^*\|_{W_p^{2,1}(Q_T)} \leq c\|\ell\|_{W_p^{2,1}(Q_T^2)}, \quad (2.15)$$

and we define

$$\begin{aligned} \mathbf{a}^*(x, t) &= \mathbf{A}^{(1)}(x, t) - \mathbf{A}^{(2)*}(x, t), \quad x \in \mathcal{F}_1, \\ \mathbf{a}^*(x, t) &= 0, \quad x \in \mathcal{F}_2, \end{aligned}$$

where $\mathbf{A}^{(2)*}$ is the extension of $\mathbf{A}^{(2)}$ such that

$$\|\mathbf{A}^{(2)*}\|_{W_p^{2,1}(Q_T)} \leq c\|\mathbf{A}^{(2)}\|_{W_p^{2,1}(Q_T^2)}.$$

It is easily verified that

$$[\mathbf{a}^*] = [\mathbf{A}] = \mathbf{a}, \quad [\ell^* + \mathbf{a}^*] = \mathbf{a}, \quad x \in \mathcal{G}.$$

Now we define $\mathbf{h}_1(x, t)$ as a solution of the problem (2.3) with $\mathbf{k}(x, t) = \text{rot}(\ell^* + \mathbf{a}^*)$. By (2.7),

$$\begin{aligned} \sum_{i=1}^2 \|\mathbf{h}_1\|_{W_p^{2,1}(Q_T^i)} &\leq c\left(\sum_{i=1}^2 \|\ell^*\|_{W_p^{2,1}(Q_T^i)} + \|\mathbf{a}^*\|_{W_p^{2,1}(Q_T^i)}\right) \\ &\leq c(\|\ell\|_{W_p^{2,1}(Q_T^2)} + \sum_{i=1}^2 \|\mathbf{A}\|_{W_p^{2,1}(Q_T^i)}). \end{aligned} \quad (2.16)$$

For $\mathbf{h} = \mathbf{H} - \mathbf{h}_1$ we obtain the problem

$$\begin{cases} \mu_1 \mathbf{h}_t + \alpha^{-1} \text{rot} \text{rot} \mathbf{h} = \mathbf{G}'(y, t), \\ \nabla \cdot \mathbf{h} = 0, \quad y \in \mathcal{F}_1, \\ \text{rot} \mathbf{h} = 0, \quad \nabla \cdot \mathbf{h} = 0, \quad y \in \mathcal{F}_2, \\ [\mu \mathbf{h} \cdot \mathbf{N}] = 0, \quad [\mathbf{h}_\tau] = 0, \quad y \in \mathcal{G}, \quad \mathbf{h} \cdot \mathbf{n}(y) = 0, \quad y \in S, \\ \mathbf{h}(y, 0) = \mathbf{h}_0(y) = \mathbf{H}_0(x) - \mathbf{h}_1(y, 0), \quad y \in \mathcal{F}_1 \cup \mathcal{F}_2, \end{cases} \quad (2.17)$$

where $\mathbf{G}' = \mathbf{G} - \mu_1 \mathbf{h}_{1t} - \alpha^{-1} \text{rot} \text{rot} \mathbf{h}_1$.

The equations $\text{rot} \mathbf{h}(y, t) = 0$, $\nabla \cdot \mathbf{h}(y, t) = 0$ in \mathcal{F}_2 imply

$$\begin{aligned} \mathbf{h}(y, t) &= \nabla \varphi(y, t), \\ \nabla^2 \varphi(y, t) &= 0, \quad y \in \mathcal{F}_2, \\ \frac{\partial \varphi}{\partial n} \Big|_{y \in S} &= 0, \quad \mu_2 \frac{\partial \varphi}{\partial n} - \mu_1 \mathbf{h}^{(1)} \cdot \mathbf{N} \Big|_{y \in \mathcal{G}} = 0, \\ \mathbf{h}_\tau^{(1)} - \nabla_\tau \varphi \Big|_{y \in \mathcal{G}} &= 0, \end{aligned} \quad (2.18)$$

so (2.17) can be written in the form

$$\begin{cases} \mu_1 \mathbf{h}_t + \alpha^{-1} \text{rot} \text{rot} \mathbf{h} = \mathbf{G}'(y, t), & \nabla \cdot \mathbf{h} = 0, & y \in \mathcal{F}_1, \\ \nabla^2 \varphi(y, t) = 0, & y \in \mathcal{F}_2, & \frac{\partial \varphi}{\partial n} \Big|_{y \in S} = 0, \\ \mu_2 \frac{\partial \varphi}{\partial N} - \mu_1 \mathbf{h}^{(1)} \cdot \mathbf{N} \Big|_{y \in \mathcal{G}} = 0, & \mathbf{h}_\tau^{(1)} - \nabla_\tau \varphi \Big|_{y \in \mathcal{G}} = 0, \\ \mathbf{h}(y, 0) = \mathbf{h}_0(y), & y \in \mathcal{F}_1 \cup \mathcal{F}_2, \end{cases} \quad (2.19)$$

As shown in [6], this problem is uniquely solvable, and

$$\|\mathbf{h}\|_{W_p^{2,1}(Q_T^1)} + \|\nabla \varphi\|_{W_p^{2,1}(Q_T^2)} \leq c(\|\mathbf{G}'\|_{L_p(Q_T^1)} + \sum_{i=1}^2 \|\mathbf{h}_0\|_{W_2^{2-2/p}(\mathcal{F}_i)}).$$

Together with (2.16), this inequality implies (2.14). The theorem is proved.

Equations (2.18) show that $\mathbf{h}^{(2)} = \nabla \varphi$ is completely determined by $\mathbf{h}^{(1)} \cdot \mathbf{N} \Big|_{y \in \mathcal{G}}$ and

$$\begin{aligned} \|\mathbf{h}^{(2)}\|_{W_p^{2,1}(Q_T^2)} &\leq c\|\mathbf{h}^{(1)}\|_{W_p^{2,1}(Q_T^1)}, \\ \|\mathbf{h}_0^{(2)}\|_{W_p^{2-2/p}(\mathcal{F}_2)} &\leq c\|\mathbf{h}_0^{(1)}\|_{W_p^{2-2/p}(\mathcal{F}_1)}. \end{aligned}$$

3 Nonlinear problem

In this section we outline main ideas of the proof of Theorem 1. Following [1], we write the problem (1.3) in the form

$$\begin{cases} \mathbf{u}_t(y, t) - \nu \nabla^2 \mathbf{u} + \nabla q = \mathbf{l}_1(\mathbf{u}, q, \mathbf{h}, \rho), \\ \nabla \cdot \mathbf{u} = l_2(\mathbf{u}, \rho), & y \in \mathcal{F}_1, \quad t > 0, \\ \Pi_{\mathcal{G}} S(\mathbf{u}) \mathbf{N} = \mathbf{l}_3(\mathbf{u}, \rho), \\ -q + \nu \mathbf{N} \cdot S(\mathbf{u}) \mathbf{N}(y) + \sigma \mathfrak{B} \rho = l_4(\mathbf{u}, \mathbf{h}, \rho) + l_5(\rho) + \sigma \mathcal{H}(y), \\ \rho_t + \mathbf{V}(x) \cdot \nabla_\tau \rho - \mathbf{u} \cdot \mathbf{N}(y) = l_6(\mathbf{u}, \rho), & y \in \mathcal{G}, \\ \mu_1 \mathbf{h}_t + \alpha^{-1} \text{rot} \text{rot} \mathbf{h} = \mathbf{l}_7(\mathbf{h}, \mathbf{u}, \rho), & \nabla \cdot \mathbf{h} = 0, & y \in \mathcal{F}_1, \\ \text{rot} \mathbf{h} = \text{rot} \mathbf{l}_8(\mathbf{h}, \rho), & \nabla \cdot \mathbf{h} = 0, & y \in \mathcal{F}_2, \\ [\mu \mathbf{h} \cdot \mathbf{N}] = 0, & [\mathbf{h}_\tau] = \mathbf{l}_9(\mathbf{h}, \rho), & y \in \mathcal{G}, & \mathbf{h} \cdot \mathbf{n} = 0, & y \in S, \\ \mathbf{u}(y, 0) = \mathbf{u}_0(y), & y \in \mathcal{F}_1, & \mathbf{h}(y, 0) = \mathbf{h}_0(y), & y \in \mathcal{F}_1 \cup \mathcal{F}_2, \\ \rho(y, 0) = \rho_0(y), & y \in \mathcal{G}, \end{cases} \quad (3.1)$$

where

$$\left\{ \begin{aligned}
l_1(\mathbf{u}, q, \mathbf{h}, \rho) &= \nu(\tilde{\nabla}^2 - \nabla^2)\mathbf{u} + (\nabla - \tilde{\nabla})q + \rho_t^*(\mathcal{L}^{-1}\mathbf{N}^*(y) \cdot \nabla)\mathbf{u} \\
&\quad - (\mathcal{L}^{-1}\mathbf{u} \cdot \nabla)\mathbf{u} + \tilde{\nabla} \cdot T_M(\frac{\mathcal{L}}{L}\mathbf{h}), \\
l_2(\mathbf{u}, \rho) &= (I - \hat{\mathcal{L}}^T)\nabla \cdot \mathbf{u} = \nabla \cdot \mathbf{L}(\mathbf{u}, \rho), \\
\mathbf{L}(\mathbf{u}, \rho) &= (I - \hat{\mathcal{L}})\mathbf{u}, \quad y \in \mathcal{F}_1, \\
l_3(\mathbf{u}, \rho) &= \Pi_{\mathcal{G}}(\Pi_{\mathcal{G}}S(\mathbf{u})\mathbf{N}(y)) - \Pi\tilde{S}(\mathbf{u})\mathbf{n}(e_\rho(y)), \\
l_4(\mathbf{u}, \mathbf{h}, \rho) &= \nu(\mathbf{N} \cdot S(\mathbf{u})\mathbf{N} - \mathbf{n} \cdot \tilde{S}(\mathbf{u})\mathbf{n}) - [\mathbf{n} \cdot T_M(\frac{\mathcal{L}}{L}\mathbf{h})\mathbf{n}], \\
l_5(\rho) &= - \int_0^1 (1-s) \frac{d^2}{ds^2} \mathcal{L}^{-T}(y, s\rho) \nabla \cdot \frac{\mathcal{L}^T(y, s\rho)\mathbf{N}}{|\mathcal{L}^T(y, s\rho)\mathbf{N}|} ds, \\
l_6(\mathbf{u}, \mathbf{h}, \rho) &= (\frac{\hat{\mathcal{L}}^T \mathbf{N}}{\mathbf{N} \cdot \hat{\mathcal{L}}^T \mathbf{N}} + \nabla_\tau \rho - \mathbf{N}) \cdot \mathbf{u} + (\mathbf{V} - \mathbf{u}) \cdot \nabla_\tau \rho, \quad y \in \mathcal{G}, \\
l_7(\mathbf{h}, \mathbf{u}, \rho) &= \alpha^{-1} \text{rot}(\text{rot} \mathbf{h} - \mathcal{P} \text{rot} \mathcal{P} \mathbf{h}) + \mu_1 (\frac{1}{L} \hat{\mathcal{L}}_t \mathcal{L} \mathbf{h} \\
&\quad + \rho_t^* \hat{\mathcal{L}}(\mathcal{L}^{-1} \mathbf{N} \cdot \nabla) \frac{1}{L} \mathcal{L} \mathbf{h}) + \mu_1 \text{rot}(\mathcal{L}^{-1} \mathbf{u} \times \mathbf{h}), \quad y \in \mathcal{F}_1, \\
l_8(\mathbf{h}, \rho) &= (I - \mathcal{P})\mathbf{h}, \quad y \in \mathcal{F}_2, \\
l_9(\mathbf{h}, \rho) &= (\frac{\hat{\mathcal{L}} \hat{\mathcal{L}}^T \mathbf{N}}{|\hat{\mathcal{L}}^T \mathbf{N}|^2} - \mathbf{N})[\mathbf{h} \cdot \mathbf{N}] = [\mathbf{A}(\mathbf{h}, \rho)], \quad y \in \mathcal{G}, \\
\mathbf{A}^{(i)}(\mathbf{h}, \rho^*) &= \left(\frac{\hat{\mathcal{L}}(y, \rho^*) \hat{\mathcal{L}}^T(y, \rho^*) \mathbf{N}^*}{|\hat{\mathcal{L}}^T(y, \rho^*) \mathbf{N}^*|^2} - \frac{\mathbf{N}^*}{|\mathbf{N}^*|^2} \right) \mathbf{h}^{(i)} \cdot \mathbf{N}^*, \quad y \in \mathcal{F}_i, \quad i = 1, 2.
\end{aligned} \right. \tag{3.2}$$

$$\Pi \mathbf{f} = \mathbf{f} - \mathbf{n}(\mathbf{n} \cdot \mathbf{f}), \quad \Pi_{\mathcal{G}} \mathbf{g} = \mathbf{g} - \mathbf{N}(\mathbf{g} \cdot \mathbf{N}).$$

We have used the formula for the variation of the mean curvature under the normal perturbation of the surface:

$$H(e_\rho) - \mathcal{H}(y) = -\mathfrak{B}\rho - \int_0^1 (1-s) \frac{d^2}{ds^2} \mathcal{L}^{-T}(y, s\rho) \nabla \cdot \frac{\mathcal{L}^T(y, s\rho)\mathbf{N}}{|\mathcal{L}^T(y, s\rho)\mathbf{N}|} ds.$$

The vector field $\mathbf{V} \in W_p^{2-1/p}(\mathcal{G})$ should be close to \mathbf{u}_0 in the norm $W_p^{1-1/p}(\mathcal{G})$ (see (3.6)) and provide good estimates for the non-linear expression $l_6(\mathbf{u}, \mathbf{h}, \rho)$.

The solvability of the problem (3.1), (3.2) is proved by successive approximations,

according to a standard scheme:

$$\left\{ \begin{array}{l} \mathbf{u}_{m+1,t}(y, t) - \nu \nabla^2 \mathbf{u}_{m+1} + \nabla q_{m+1} = \mathbf{l}_1(\mathbf{u}_m, q_m, \mathbf{h}_m, \rho_m), \\ \nabla \cdot \mathbf{u}_{m+1} = l_2(\mathbf{u}_m, \rho_m) = \nabla \cdot \mathbf{L}(\mathbf{u}_m, \rho_m), \quad y \in \mathcal{F}_1, \quad t > 0, \\ \Pi_{\mathcal{G}} S(\mathbf{u}_{m+1}) \mathbf{N} = \mathbf{l}_3(\mathbf{u}_m, \rho_m), \\ -q_{m+1} + \nu \mathbf{N} \cdot S(\mathbf{u}_{m+1}) \mathbf{N}(y) + \sigma \mathfrak{B} \rho_{m+1} = l_4(\mathbf{u}_m, \mathbf{h}_m, \rho_m) + l_5(\rho_m) + \sigma \mathcal{H}(y), \\ \rho_{m+1,t} + \mathbf{V}(y) \cdot \nabla_{\tau} \rho_{m+1} - \mathbf{u}_{m+1} \cdot \mathbf{N}(y) = l_6(\mathbf{u}_m, \rho_m), \quad y \in \mathcal{G}, \\ \mu_1 \mathbf{h}_{m+1,t} + \alpha^{-1} \text{rot rot } \mathbf{h}_{m+1} = \mathbf{l}_7(\mathbf{h}_m, \mathbf{u}_m, \rho_m), \\ \nabla \cdot \mathbf{h}_{m+1} = 0, \quad y \in \mathcal{F}_1, \\ \text{rot } \mathbf{h}_{m+1} = \text{rot } \mathbf{l}_8(\mathbf{h}_m, \rho_m), \quad \nabla \cdot \mathbf{h}_{m+1} = 0, \quad y \in \mathcal{F}_2, \\ [\mu \mathbf{h}_{m+1} \cdot \mathbf{N}] = 0, \quad [\mathbf{h}_{m+1} \tau] = \mathbf{l}_9(\mathbf{h}_m, \rho_m), \quad y \in \mathcal{G}, \\ \mathbf{h}_{m+1} \cdot \mathbf{n} = 0, \quad y \in S, \\ \mathbf{u}_{m+1}(y, 0) = \mathbf{u}_0(y), \quad y \in \mathcal{F}_1, \quad \mathbf{h}_{m+1}(y, 0) = \mathbf{h}_0(y), \quad y \in \mathcal{F}_1 \cup \mathcal{F}_2, \\ \rho_{m+1}(y, 0) = \rho_0(y), \quad y \in \mathcal{G}, \quad m = 1, 2, \dots \end{array} \right. \quad (3.3)$$

The first approximation, $(\mathbf{u}_1, q_1, \rho_1, \mathbf{h}_1)$, is defined in the following way: $q_1 = 0$, \mathbf{u}_1 and ρ_1 satisfy the initial conditions

$$\mathbf{u}_1(y, 0) = \mathbf{u}_0(y), \quad y \in \mathcal{F}_1, \quad \rho_1(y, 0) = \rho_0(y), \quad y \in \mathcal{G}$$

and the inequalities

$$\begin{aligned} \|\mathbf{u}_1\|_{W_p^{2,1}(Q_T^1)} &\leq c \|\mathbf{u}_1\|_{W_P^{2,1}(Q_\infty^1)} \leq c \|\mathbf{u}_0\|_{W_p^{2-2/p}(\mathcal{F}_1)}, \\ \|\rho_1\|_{W_p^{3-1/p,0}(G_\infty)} + \|\rho_{1,t}\|_{W_p^{2-1/p,0}(G_\infty)} &\leq c \|\rho_0\|_{W_p^{3-2/p}(\mathcal{G})}, \end{aligned} \quad (3.4)$$

and \mathbf{h}_1 is defined as a divergence free vector field satisfying the equations (2.18), initial conditions

$$\mathbf{h}_1(y, 0) = \mathbf{h}_0(y), \quad y \in \mathcal{F}_1 \cup \mathcal{F}_2,$$

and the inequality

$$\sum_{i=1}^2 \|\mathbf{h}_1^{(i)}\|_{W_r^{2,1}(Q_\infty^i)} \leq c \|\mathbf{h}_0^{(1)}\|_{W_r^{2-2/r}(\mathcal{F}_1)}. \quad (3.5)$$

The existence of such \mathbf{u}_1 , ρ_1 follows from the inverse trace theorems (see Sec. 1) and \mathbf{h}_1 can be constructed exactly as in the proof of Theorem 3 in [1].

The proof of the solvability of (3.3) is based on Theorems 2, 4 (with the exponent r instead of p) and on the estimates of nonlinear terms (3.2) obtained in Sec. 5.

Theorem 5. Assume that $\mathbf{u}_m \in W_p^{2,1}(Q_T^1)$, $\nabla q_m \in L_p(Q_T^1)$, $\rho_m \in W_p^{3-1/p,0}(G_T)$,

$\rho_{m,t} \in W_p^{2-1/p, 1-1/2p}(G_T)$, $\mathbf{h}_m \in W_r^{2,0}(Q_T^i)$, $i = 1, 2$, and the conditions (1.5),

$$\begin{aligned} \|\rho_m(\cdot, t)\|_{W_p^{1-1/p}(\mathcal{G})} &\leq \delta \ll 1, \\ \|\mathbf{V} - \mathbf{u}_0\|_{W_p^{1-1/p}(\mathcal{G})} &\leq \delta, \\ T^{1/2-1/p} \|\mathbf{V}\|_{W_p^{2-1/p}(\mathcal{G})} &\leq \delta \end{aligned} \quad (3.6)$$

are satisfied. Then

$$Z_m(T) \leq \vartheta(\delta, T)(Y_m(T) + Y_m^2(T)), \quad (3.7)$$

where

$$\begin{aligned} Z_m(T) &= \|l_1(\mathbf{u}_m, q_m, \mathbf{h}_m, \rho)\|_{L_p(Q_T^1)} + \|l_2(\mathbf{u}_m, \rho_m)\|_{W_p^{1,0}(Q_T^1)} + \|\mathbf{L}(\mathbf{u}_m, \rho_m)\|_{W_p^{0,1}(Q_T^1)} \\ &+ \|l_3(\mathbf{u}_m, \rho_m)\|_{W_p^{1-1/p, 1/2-1/2p}(G_T)} + \|l_4(\mathbf{u}_m, \mathbf{h}_m, \rho_m)\|_{W_p^{1-1/p, 0}(G_T)} \\ &+ \|l_5(\rho_m)\|_{W_p^{1-1/p, 0}(G_T)} + \|l_6(\mathbf{u}_m, \rho_m)\|_{W_p^{2-1/p, 1-1/2p}(G_T)} + \|l_7(\mathbf{h}_m, \mathbf{u}_m, \rho_m)\|_{L_r(Q_T^1)} \\ &+ \|l_8(\mathbf{h}_m, \rho_m)\|_{W_r^{2,1}(Q_T^2)} + \sum_{i=1}^2 \|\mathbf{A}^{(i)}\|_{W_r^{2,1}(Q_T^i)}, \end{aligned}$$

and $\vartheta(\delta, T)$ is a constant that can be made arbitrarily small by the choice of small δ and T .

Estimate (3.8) is a direct consequence of the inequalities (5.15)-(5.20), (5.22), (5.23), (5.26), (5.27), (5.32), (5.34)-(5.38) obtained below in Sec.5.

If $(\mathbf{u}_m, q_m, \rho_m, \mathbf{h}_m)$ are found, then, by Theorems 2 and 4, the problem (3.3) is uniquely solvable and

$$Y_{m+1}(T) \leq c\vartheta(\delta, T)(Y_m(T) + Y_m^2(T)) + c_1 N, \quad (3.8)$$

where

$$\begin{aligned} Y_m(T) &= \|\mathbf{u}_m\|_{W_p^{2,1}(Q_T^1)} + \sup_{t < T} \|\mathbf{u}_m\|_{W_p^{2-2/p}(\mathcal{F}_1)} + \|\nabla q_m\|_{L_p(Q_T^1)} + \|q_m\|_{W_p^{1-1/p, 0}(G_T)} \\ &+ \|\rho_m\|_{W_p^{3-1/p, 0}(G_T)} + \|\rho_{m,t}\|_{W_p^{2-1/p, 1-1/2p}(G_T)} + \sup_{t < T} \|\rho_m(\cdot, t)\|_{W_p^{3-2/p}(\mathcal{G})} \\ &+ \sum_{i=1}^2 (\|\mathbf{h}_m\|_{W_r^{2,1}(Q_T^i)} + \sup_{t < T} \|\mathbf{h}_m\|_{W_r^{2-2/r}(\mathcal{F}_i)}) \equiv Y(\mathbf{u}_m, q_m, \rho_m, \mathbf{h}_m), \end{aligned} \quad (3.9)$$

$$N = \|\mathbf{u}_0\|_{W_p^{2-2/p}(\mathcal{F}_1)} + \|\rho_0\|_{W_p^{3-2/p}(\mathcal{G})} + \|\mathcal{H}\|_{W_p^{1-1/p}(\mathcal{G})} + \sum_{i=1}^2 \|\mathbf{h}_0\|_{W_r^{2-2/r}(\mathcal{F}_i)}. \quad (3.10)$$

It follows that

$$Y_{m+1}(T) \leq 2c_1 N, \quad (3.11)$$

if $Y_m(T) \leq 2c_1 N$ and ϑ is so small that

$$\vartheta(\delta, T)(2c_1 N + 4(c_1 N)^2) \leq c_1 N$$

i.e.,

$$\vartheta(\delta, T) \leq \frac{1}{2(1 + 2c_1 N)} \leq \frac{1}{2}; \quad (3.12)$$

in addition,

$$\begin{aligned} \|\rho_{m+1}(\cdot, t)\|_{W_p^{2-1/p}(\mathcal{G})} &\leq \|\rho_0\|_{W_p^{2-1/p}(\mathcal{G})} + \int_0^t \|\rho_{m+1, \tau}(\cdot, \tau)\|_{W_p^{2-1/p}(\mathcal{G})} d\tau \\ &\leq \epsilon + 2c_1 T^{1-1/p} N \leq \delta. \end{aligned} \quad (3.13)$$

Hence if c_1 is chosen in such a way that (3.11) holds for $m = 1$, then (3.11) and (3.13) are satisfied for all m .

In order to prove the convergence of the sequence $(\mathbf{u}_m, q_m, \rho_m, \mathbf{h}_m)$, we estimate the differences

$$\mathbf{u}_{m+1} - \mathbf{u}_m, \quad q_{m+1} - q_m, \quad \rho_{m+1} - \rho_m, \quad \mathbf{h}_{m+1} - \mathbf{h}_m.$$

We show that

$$\begin{aligned} &Y(\mathbf{u}_{m+1} - \mathbf{u}_m, q_{m+1} - q_m, \rho_{m+1} - \rho_m, \mathbf{h}_{m+1} - \mathbf{h}_m) \\ &\leq \vartheta_1 Y(\mathbf{u}_m - \mathbf{u}_{m-1}, q_m - q_{m-1}, \rho_m - \rho_{m-1}, \mathbf{h}_m - \mathbf{h}_{m-1}), \end{aligned}$$

$m > 1$, with a small ϑ_1 , which guarantees the boundedness of

$$\sum_{m=1}^{\infty} Y(\mathbf{u}_{m+1} - \mathbf{u}_m, q_{m+1} - q_m, \rho_{m+1} - \rho_m, \mathbf{h}_{m+1} - \mathbf{h}_m)$$

and the convergence of $(\mathbf{u}_m, q_m, \rho_m, \mathbf{h}_m)$. This is made in the same way as in [1, 7] in the case $p, r = 2$, and we omit the details.

It is clear that $(\mathbf{u}_m, q_m, \rho_m, \mathbf{h}_m)$ tend to the solution of the problem (3.1), as $m \rightarrow \infty$ and the solution satisfies (3.11):

$$Y(T) \leq 2c_1 N. \quad (3.14)$$

Remark. In the proof of (3.11) we have used the fact that the constants $c(T)$ in (2.5) and (2.14) are bounded for small T . This follows from the assumption $p > 3$, which implies $1/2 - 1/2p > 1/p$. As a consequence, the functions $d \in W_p^{k-1/p, k/2-1/2p}(G_T)$, $k = 1, 2$, vanishing for $t = 0$ (like \mathbf{d}_τ in (2.1) in the case of zero initial data) admit zero extension in the domain $t < 0$, and the extended functions $d^{(0)}$ satisfy the inequality

$$\|d^{(0)}\|_{W_p^{k-1/p, k/2-1/2p}(\mathcal{G} \times (-\infty, T))} \leq c \|d\|_{W_p^{k-1/p, k/2-1/2p}(G_T)}, \quad \forall t < T,$$

(see [8, Sec.4, §4]) without any additional terms of the type

$$\frac{1}{T^\alpha} \|d\|_{L_p(\mathcal{G})}, \quad \alpha > 0,$$

as it was in the case $p = 2$ (see details in [7]).

4 Construction of the electric field

The complete system of equations of magnetohydrodynamics contains the electric field $\mathbf{E}(x, t)$; in particular, the problem (1.1) consists of finding the free boundary Γ_t and the functions $\mathbf{v}, p, \mathbf{H}$ and \mathbf{E} such that

$$\begin{cases} \mathbf{v}_t + (\mathbf{v} \cdot \nabla) \mathbf{v} - \nabla \cdot T(\mathbf{v}, p) - \nabla \cdot T_M(\mathbf{H}) = 0, \\ \nabla \cdot \mathbf{v}(x, t) = 0, \quad x \in \Omega_{1t}, \quad t > 0, \end{cases} \quad (4.1)$$

$$\begin{cases} \mu \mathbf{H}_t = -\text{rot} \mathbf{E}, \quad \nabla \cdot \mathbf{H} = 0, \quad x \in \Omega_{1t} \cup \Omega_{2t}, \\ \text{rot} \mathbf{H} = \alpha(\mathbf{E} + \mu(\mathbf{v} \times \mathbf{H})), \quad x \in \Omega_{1t}, \quad t > 0, \\ \text{rot} \mathbf{H} = 0, \quad \nabla \cdot \mathbf{H} = 0, \quad \nabla \cdot \mathbf{E} = 0, \quad x \in \Omega_{2t}. \end{cases} \quad (4.2)$$

$$\begin{cases} \mathbf{H} \cdot \mathbf{n} = 0, \quad \mathbf{E}_\tau = 0, \quad x \in S, \\ [\mu \mathbf{H} \cdot \mathbf{n}] = 0, \quad [\mathbf{H}_\tau] = 0, \\ (T(\mathbf{v}, p) + [T_M(\mathbf{H})]) \mathbf{n} = \sigma \mathbf{n} H, \quad V_n = \mathbf{v} \cdot \mathbf{n}, \quad x \in \Gamma_t, \end{cases} \quad (4.3)$$

$$\mathbf{n}_t[\mu \mathbf{H}] + [\mathbf{n}_x \times \mathbf{E}] = 0, \quad x \in \Gamma_t, \quad (4.4)$$

$$\mathbf{v}(x, 0) = \mathbf{v}_0(x), \quad x \in \Omega_{10}, \quad \mathbf{H}(x, 0) = \mathbf{H}_0(x), \quad x \in \Omega_{10} \cup \Omega_{20}, \quad (4.5)$$

where $\mathbf{n}_x = (\mathbf{n}_1, \mathbf{n}_2, \mathbf{n}_3)$ and \mathbf{n}_t are components of the normal vector \mathbf{n} to the surface $\mathfrak{G} = \{x \in \Gamma_t, t > 0\}$ in \mathbb{R}^4 . In particular, if $\mu_1 = \mu_2$, then the condition (4.4) takes a standard form $[\mathbf{n}_x \times \mathbf{E}] = 0$, i.e., $[\mathbf{E}_\tau] = 0$.

The condition (4.4) can be deduced from the assumption that the first equation in (4.2) is satisfied in the sense of the distributions theory, i.e.,

$$\int_{t_0}^{t_0+\tau} \int_K (-\mathbf{B} \cdot \boldsymbol{\varphi}_t + \mathbf{E} \cdot \text{rot} \boldsymbol{\varphi}) dx dt = 0, \quad (4.6)$$

where $\mathbf{B} = \mu \mathbf{H}$, $\boldsymbol{\varphi} \in C_0^\infty(K)$, $K \subset \Omega$, $K \cap \Gamma_t \neq \emptyset$. From (4.6) it follows that

$$\begin{aligned} \mathbf{B}_t + \text{rot} \mathbf{E} &= 0, \quad x \in K, \\ \mathbf{n}_t[\mathbf{B}] + [\mathbf{n}_x \times \mathbf{E}] &= 0, \quad x \in K \cup \Gamma_t, \quad t \in (t_0, t_0 + \tau). \end{aligned}$$

The following proposition is important for the construction of \mathbf{E} .

Theorem 6. *If the relations*

$$\begin{aligned} \nabla \cdot \mathbf{B}(x, t) &= 0, \quad x \in K \cap (\Omega_1 \cup \Omega_2), \quad [\mathbf{B} \cdot \mathbf{n}] = 0, \quad x \in K \cap \Gamma_t, \\ \mathbf{n}_t[\mathbf{B}] + [\mathbf{n}_x \times \mathbf{E}] &= 0, \quad x \in K \cap \Gamma_t \end{aligned} \quad (4.7)$$

are satisfied, then

$$[\mathbf{n} \cdot \text{rot} \mathbf{E}] = -[\mathbf{n} \cdot \mathbf{B}_t], \quad x \in \Gamma_t \cap K. \quad (4.8)$$

Proof. Suppose the surface $\mathfrak{G}_\tau = \mathfrak{G} \cap (K \times (t_0, t_0 + \tau))$ is given by the equation $\xi_3 = z(\xi_1, \xi_2, t)$, where (ξ_1, ξ_2, ξ_3) are Cartesian coordinates in \mathbb{R}^3 . The functions given

on \mathfrak{G}_τ can be considered as functions of ξ_1, ξ_2, t . The normal \mathbf{n} to \mathfrak{G}_τ is parallel to the vector $(\tilde{\mathbf{n}}, z_t)$, where $\tilde{\mathbf{n}} = (z_{\xi_1}, z_{\xi_2}, -1)$.

It is easily verified that

$$\begin{aligned} -[\tilde{\mathbf{n}} \cdot \mathbf{rot} \mathbf{E}] &= [z_{\xi_1}(E_{2,3} - E_{3,2}) + z_{\xi_2}(E_{3,1} - E_{1,3}) - (E_{1,2} - E_{2,1})] \\ &= \left[\frac{\partial}{\partial \xi_1}(z_{\xi_2} E_3 + E_2) + \frac{\partial}{\partial \xi_2}(-E_1 - z_{\xi_1} E_3) \right] = \frac{\partial}{\partial \xi_1}[\tilde{\mathbf{n}} \times \mathbf{E}]_1 + \frac{\partial}{\partial \xi_2}[\tilde{\mathbf{n}} \times \mathbf{E}]_2, \end{aligned} \quad (4.9)$$

where $E_{i,j}$ is the partial derivative of E_i with respect to ξ_j and

$$\frac{\partial \mathbf{E}}{\partial \xi_\alpha} = \mathbf{E}_{,\alpha} + z_{\xi_\alpha} \mathbf{E}_{,3}, \quad \alpha = 1, 2,$$

are derivatives calculated taking the dependence of \mathbf{E} on ξ_3 into account. By (4.7), the equation (4.9) is equivalent to

$$\begin{aligned} -[\tilde{\mathbf{n}} \cdot \mathbf{rot} \mathbf{E}] &= -\frac{\partial}{\partial \xi_1} z_t [B_1] - \frac{\partial}{\partial \xi_2} z_t [B_2] \\ &= -[z_{\xi_1, t} B_1 + z_t B_{1, \xi_1} + z_{\xi_1} z_t B_{1, 3} + z_{\xi_2, t} B_2 + z_t B_{2, \xi_2} + z_{\xi_2} z_t B_{2, 3}]. \end{aligned} \quad (4.10)$$

Now we differentiate $[\tilde{\mathbf{n}} \cdot \mathbf{B}] = 0$ with respect to t , which leads to

$$[z_{\xi_1, t} B_1 + z_{\xi_1} B_{1, t} + z_t z_{\xi_1} B_{1, 3} + z_{\xi_2, t} B_2 + z_{\xi_2} B_{2, t} + z_{\xi_2} z_t B_{2, 3} - B_{3, t} - z_t B_{3, t}] = 0. \quad (4.11)$$

When we add (4.11) to (4.10) and make use of the equation $\nabla \cdot \mathbf{B} = 0$, we obtain

$$-[\tilde{\mathbf{n}} \cdot \mathbf{rot} \mathbf{E}] = [z_{\xi_1} B_{1, t} + z_{\xi_2} B_{2, t} - B_{3, t}] = [\tilde{\mathbf{n}} \cdot \mathbf{B}_t],$$

q.e.d.

The proof of the theorem is due to Dr. N.Filonov.

The transformation (1.2) converts (4.1)-(4.4) in

$$\begin{cases} \mathbf{u}_t - \rho_t^* (\mathcal{L}^{-1} \mathbf{N}^*(y) \cdot \nabla) \mathbf{u} + (\mathcal{L}^{-1} \mathbf{u} \cdot \nabla) \mathbf{u} \\ - \tilde{\nabla} \cdot \tilde{T}(\mathbf{u}, q) - \tilde{\nabla} \cdot T_M(\frac{\mathcal{L}}{L} \mathbf{h}) = 0, \\ \nabla \cdot \hat{\mathcal{L}} \mathbf{u} = 0, \quad y \in \mathcal{F}_1, \quad t > 0, \end{cases} \quad (4.12)$$

$$\begin{cases} \mu(\mathbf{h}_t - \frac{1}{L} \hat{\mathcal{L}} \mathcal{L} \mathbf{h} - \rho_t^* \hat{\mathcal{L}} (\mathcal{L}^{-1} \mathbf{N}^*(y) \cdot \nabla) \frac{1}{L} \mathcal{L} \mathbf{h}) = -\text{rot} \mathcal{P} \mathbf{e}, \quad y \in \mathcal{F}_1 \cup \mathcal{F}_2, \\ \mathcal{P} \text{rot} \mathcal{P} \mathbf{h} = \alpha(\mathcal{P} \mathbf{e} + \mu(\mathcal{L}^{-1} \mathbf{u} \times \mathbf{h})), \quad \nabla \cdot \mathbf{h} = 0, \quad y \in \mathcal{F}_1, \\ \text{rot} \mathcal{P} \mathbf{h} = 0, \quad \nabla \cdot \mathbf{h} = 0, \quad \nabla \cdot \mathbf{e} = 0, \quad x \in \mathcal{F}_2, \end{cases} \quad (4.13)$$

$$\begin{cases} \mathbf{h} \cdot \mathbf{n} = 0, \quad \mathbf{e}_\tau = 0, \quad y \in S, \\ [\mu \mathbf{h} \cdot \mathbf{N}] = 0, \quad [\mathbf{h} - \frac{\tilde{\mathcal{L}} \tilde{\mathcal{L}}^T \mathbf{N}}{|\tilde{\mathcal{L}}^T \mathbf{N}|^2} (\mathbf{h} \cdot \mathbf{N})] = 0, \\ \tilde{T}(\mathbf{u}, q) \mathbf{n}(e_\rho) + [T_M(\frac{\mathcal{L}}{L} \mathbf{h}) \mathbf{n}(e_\rho)] = \sigma H \mathbf{n}, \quad \rho_t = \frac{\mathbf{u} \cdot \hat{\mathcal{L}}^T \mathbf{N}}{\Lambda(y, \rho)}, \\ -\Lambda \rho_t [\mu \mathbf{h}] + L[\mathbf{N} \times \mathcal{P} \mathbf{e}] = 0, \quad y \in \mathcal{G}, \end{cases} \quad (4.14)$$

and (4.7), (4.8) (with $K = \Omega$) in

$$\begin{aligned} \nabla \cdot \mathbf{b} &= 0, \quad y \in \mathcal{F}_1 \cup \mathcal{F}_2, \quad [\mathbf{b} \cdot \mathbf{N}] = 0, \quad y \in \mathcal{G}, \\ [\mathbf{N} \times \mathcal{P}\mathbf{e}] &= \mathbf{\Psi}(\mathbf{b}, \rho), \quad y \in \mathcal{G}, \end{aligned} \quad (4.15)$$

$$[\mathbf{N} \times \text{rot}\mathcal{P}\mathbf{e}] = \mathbf{\Phi}(\mathbf{b}, \rho), \quad (4.16)$$

where $\mathbf{e} = \widehat{\mathcal{L}}\mathbf{E}(e_\rho, t)$, $\mathbf{b} = \widehat{\mathcal{L}}\mathbf{B}(e_\rho, t)$, $\mathbf{h} = \widehat{\mathcal{L}}\mathbf{H}(e_\rho, t)$, $y \in \mathcal{F}_1 \cup \mathcal{F}_2$,

$$\begin{aligned} \mathbf{\Phi}(\mathbf{b}, \rho) &= \frac{1}{L} \widehat{\mathcal{L}}_t^T \mathcal{L}\mathbf{b} + \rho_t^* \widehat{\mathcal{L}}(\mathcal{L}^{-1} \mathbf{N} \cdot \nabla) \frac{1}{L} \mathcal{L}\mathbf{b}, \quad \mathbf{\Psi}(\mathbf{b}, \rho) = \frac{\Lambda \rho_t}{L} [\mathbf{b}], \\ \Lambda(y, \rho) &= \mathbf{N}(y) \cdot \widehat{\mathcal{L}}^T(y, \rho) \mathbf{N}(y) = 1 - \rho \mathcal{H} + \rho^2 \mathcal{K}, \quad y \in \mathcal{G}. \end{aligned} \quad (4.17)$$

Hence (4.15) imply (4.16). We observe that the vector field $\mathbf{\Phi}(\mathbf{h}, \rho)$ is divergence free in $\mathcal{F}_1 \cup \mathcal{F}_2$ [1].

Now we pass to the construction of \mathbf{e} satisfying (4.13), (4.14) together with $\mathbf{u}, p, \rho, \mathbf{h}$ whose existence is established above. We introduce auxiliary vector field $\mathbf{e}_1(y, t)$ such that

$$\begin{aligned} \nabla \cdot \mathbf{e}_1(y, t) &= 0, \quad y \in \mathcal{F}_1 \cup \mathcal{F}_2, \\ [\mathbf{N}(y) \times \mathcal{P}\mathbf{e}_1] &= \mathbf{\Psi}(\mu \mathbf{h}, \rho), \quad [\mathbf{N} \cdot \mathbf{e}_1] = 0, \quad y \in \mathcal{G}, \quad \mathbf{e}_1(y, t) = 0, \quad y \in S, \\ \sum_{i=1}^2 \|\mathbf{e}_1\|_{W_r^{1,0}(Q_T^i)} &\leq c \|\mathbf{\Psi}\|_{W_r^{1-1/r,0}(G_T)}, \end{aligned} \quad (4.18)$$

and we solve the problem

$$\text{rot}\mathcal{E}(y, t) = -\mu \mathbf{h}_t + \mathbf{\Phi}(\mu \mathbf{h}, \rho) - \text{rot}\mathcal{P}\mathbf{e}_1(y, t), \quad \nabla \cdot \mathcal{P}^{-1} \cdot \mathcal{E}(y, t) = 0, \quad y \in \Omega, \quad \mathcal{E}_\tau = 0, \quad y \in S. \quad (4.19)$$

In view of Theorem 6, we have

$$\begin{aligned} [\mathbf{N}(y) \cdot (\mu(\mathbf{h}_t - \mathbf{\Phi}) + \text{rot}\mathcal{P}\mathbf{e}_1)] &= 0, \quad [\mu \mathbf{h}_t \cdot \mathbf{N}] = 0, \quad y \in \mathcal{G}, \\ \mathbf{n} \cdot (\mu(\mathbf{h}_t - \mathbf{\Phi}) + \text{rot}\mathcal{P}\mathbf{e}_1(y, t)) &= 0, \quad y \in S, \end{aligned}$$

hence the problem (4.19) is solvable. The solution has the form $\mathcal{E} = \mathcal{E}_1 + \nabla Z(y, t)$, where

$$\begin{aligned} \mathcal{E}_1(y, t) &= \frac{1}{4\pi} \text{rot} \int_{\Omega} \frac{-\mu \mathbf{h}_t + \mu \mathbf{\Phi} - \text{rot}\mathcal{P}\mathbf{e}_1(z, t)}{|y - z|} dz, \\ \nabla \cdot \mathcal{P}^{-1} \nabla Z &= -\nabla \mathcal{P}^{-1} \mathcal{E}_1, \quad y \in \Omega, \quad Z(y, t) = -g(y, t), \quad y \in S. \end{aligned}$$

It is easily seen that

$$\text{rot}\mathcal{E}_1 = -\mu \mathbf{h}_t + \mu \mathbf{\Phi} - \text{rot}\mathcal{P}\mathbf{e}_1(y, t), \quad y \in \Omega.$$

The function g is defined as follows. Since $(\mu \mathbf{h}_t - \mu \mathbf{\Phi} + \text{rot}\mathcal{P}\mathbf{e}_1) \cdot \mathbf{n}|_S = 0$, we have $\int_{\Sigma} \text{rot}\mathcal{E}_1 \cdot \mathbf{n} dS = 0$ for arbitrary $\Sigma \subset S$. Hence by the Stokes formula,

$$\int_{\gamma} \mathcal{E}_1 \cdot d\mathbf{l} = 0$$

for arbitrary closed contour $\gamma = \partial\Sigma \subset S$, which implies $\mathcal{E}_1|_S = \nabla_\tau g(y, t)$ with a certain single-valued g . Now the equations (4.19) are easily verified.

By the Calderon-Zygmund theorem,

$$\|\mathcal{E}_1\|_{W_r^{1,0}(Q_T)} \leq c\|\mu\mathbf{h}_t - \mu\mathbf{\Phi} + \text{rot}\mathcal{P}\mathbf{e}_1\|_{L_r(Q_T)} \leq c(\|\mathbf{h}_t\|_{L_r(Q_T)} + \|\mathbf{\Phi}\|_{L_r(Q_T)} + \|\mathbf{\Psi}\|_{W_r^{1-1/r,0}(G_T)}), \quad (4.20)$$

in addition,

$$\|\nabla Z\|_{W_r^{1,0}(Q_T)} \leq c\|\mathcal{E}_1\|_{W_r^{1,0}(Q_T)},$$

hence

$$\|\mathcal{E}\|_{W_r^{1,0}(Q_T)} \leq c(\|\mathbf{h}_t\|_{L_r(Q_T)} + \|\mathbf{\Phi}\|_{L_r(Q_T)} + \|\mathbf{\Psi}\|_{W_r^{1-1/r,0}(G_T)}). \quad (4.21)$$

The norms of $\mathbf{\Phi}$ and $\mathbf{\Psi}$ are estimated below in (5.37), (5.38).

Now we define $\mathbf{e}^{(1)}$ by

$$\mathcal{P}\mathbf{e}^{(1)} = \alpha_1^{-1}\mathcal{P}\text{rot}\mathcal{P}\mathbf{h} - \mu(\mathcal{L}^{-1}\mathbf{u} \times \mathbf{h}). \quad (4.22)$$

Then

$$\begin{aligned} \text{rot}\mathcal{P}\mathbf{e}^{(1)} &= \text{rot}(\alpha_1^{-1}\mathcal{P}\text{rot}\mathcal{P}\mathbf{h} - \mu(\mathcal{L}^{-1}\mathbf{u} \times \mathbf{h})) \\ &= -\mu\mathbf{h}_t + \mu\mathbf{\Phi} = \text{rot}\mathcal{E} + \text{rot}\mathcal{P}\mathbf{e}_1, \quad y \in \mathcal{F}_1, \end{aligned}$$

which implies

$$\mathcal{P}\mathbf{e}^{(1)} = \mathcal{E}^{(1)} + \mathcal{P}\mathbf{e}_1^{(1)} + \nabla\chi_1(y, t), \quad y \in \mathcal{F}_1 \quad (4.23)$$

with a certain single-valued $\chi_1(y, t)$. Finally we set

$$\mathcal{P}\mathbf{e}^{(2)} = \mathcal{E}^{(2)} + \mathcal{P}\mathbf{e}_1^{(2)} + \nabla\chi_2(y, t) + C(t)\nabla w(y), \quad y \in \mathcal{F}_2, \quad (4.24)$$

where χ_2 and w are solutions to the problems

$$\begin{aligned} \nabla \cdot \mathcal{P}^{-1}\nabla\chi_2(y, t) &= 0, \quad y \in \mathcal{F}_2, \quad \chi_2(y, t) = \chi_1(y, t), \quad y \in \mathcal{G}, \quad \chi_2(y, t) = 0, \quad y \in S, \\ \nabla \cdot \mathcal{P}^{-1}\nabla w(y) &= 0, \quad y \in \mathcal{F}_2, \quad w(y) = 1, \quad y \in \mathcal{G}, \quad w(y, t) = 0, \quad y \in S. \end{aligned} \quad (4.25)$$

The vector field \mathbf{e} defined in this way satisfies (4.13), (4.14). Indeed,

$$\begin{aligned} \mu\mathbf{h}_t - \mathbf{\Phi} + \text{rot}\mathcal{P}\mathbf{e}^{(i)} &= \mu\mathbf{h}_t - \mathbf{\Phi} + \text{rot}\mathcal{E}^{(i)} + \text{rot}\mathcal{P}\mathbf{e}_1^{(i)} = 0, \quad y \in \mathcal{F}_i, \quad i = 1, 2, \\ \nabla \cdot \mathbf{e}^{(2)} &= \nabla \cdot \mathcal{P}^{-1}\mathcal{E}^{(2)} + \nabla \cdot \mathbf{e}_1^{(2)} = 0, \quad y \in \mathcal{F}_2, \\ [\mathbf{N} \times \mathcal{P}\mathbf{e}] &= [\mathbf{N} \times \mathcal{E}] + [\mathbf{N} \times \mathcal{P}\mathbf{e}_1] = \mathbf{\Psi}(\mu\mathbf{h}, \rho), \quad y \in \mathcal{G}, \quad \mathbf{e}_\tau|_S = \mathcal{E}_\tau + \mathbf{e}_{1\tau}|_S = 0. \end{aligned}$$

In order to find $C(t)$, we need to impose on $\mathbf{e}^{(2)}$ a normalization restriction, for instance of the form

$$\int_S \mathcal{P}\mathbf{e}^{(2)}(y, t) \cdot \mathbf{n}(y) dS = 0, \quad (4.26)$$

which coincides with

$$\int_S \mathbf{E}^{(2)}(x, t) \cdot \mathbf{n}(x) dS = 0.$$

Since $I = \int_S \frac{\partial w}{\partial n} dS \neq 0$, we have

$$C(t) = -I^{-1} \int_S (\mathcal{E}^{(2)} + \mathcal{P}\mathbf{e}_1^{(2)} + \nabla \chi_2(y, t)) \cdot \mathbf{n}(y) dS. \quad (4.27)$$

As for the estimates of \mathbf{e} , we have, by (4.21)-(4.24),

$$\begin{aligned} \|\mathbf{e}^{(1)}\|_{W_r^{1,0}(Q_T^1)} &\leq c(\|\mathcal{P}\mathbf{h}\|_{W_r^{2,0}(Q_T^1)} + \|(\mathcal{L}^{-1}\mathbf{u} \times \mathbf{h})\|_{W_r^{1,0}(Q_T^1)}), \\ \|\mathbf{e}^{(2)}\|_{W_r^{1,0}(Q_T^2)} &\leq c(\|\mathcal{E}^{(2)}\|_{W_r^{1,0}(Q_T^2)} + \|\mathbf{e}_1\|_{W_r^{1,0}(Q_T^2)} \\ &\quad + \|\nabla \chi_2\|_{W_r^{1,0}(Q_T^2)} + \|C\|_{L_r(0,T)}), \\ \|\nabla \chi_2\|_{W_r^{1,0}(Q_T^2)} &\leq c\|\nabla \chi_1\|_{W_r^{1,0}(Q_T^2)}, \\ \|\nabla \chi_1\|_{W_r^{1,0}(Q_T^1)} &\leq c(\|\mathbf{e}^{(1)}\|_{W_r^{1,0}(Q_T^1)} + \|\mathcal{E}^{(1)}\|_{W_r^{1,0}(Q_T^1)} + \|\mathbf{e}_1\|_{W_r^{1,0}(Q_T^1)}), \\ \|C\|_{L_p(0,T)} &\leq c(\|\mathbf{e}_1\|_{W_r^{1,0}(Q_T^2)} + \|\mathcal{E}^{(2)}\|_{W_r^{1,0}(Q_T^2)} + \|\nabla \chi_2\|_{W_r^{1,0}(Q_T^2)}). \end{aligned} \quad (4.28)$$

Taking (4.21), (4.18), (2.5), (2.15) into account, we conclude that $\mathbf{e} \in W_r^{1,0}(Q_T^i)$, $i = 1, 2$.

5 Estimates of nonlinear terms

In this section we estimate the expressions (3.2). For this we need some auxiliary propositions.

Proposition 1. *Arbitrary functions $u(x), v(x)$ given in a domain $\mathcal{D} \subset \mathbb{R}^n$ satisfy the following inequalities:*

$$\|uv\|_{W_p^1(\mathcal{D})} \leq c(\sup_{\mathcal{D}} |v(x)| \|u\|_{W_p^1(\mathcal{D})} + \sup_{\mathcal{D}} |u(x)| \|v\|_{W_p^1(\mathcal{D})}) \leq c\|u\|_{W_p^1(\mathcal{D})} \|v\|_{W_p^1(\mathcal{D})}, \quad (5.1)$$

$$\|uv\|_{W_p^2(\mathcal{D})} \leq c(\|u\|_{W_p^2(\mathcal{D})} \|v\|_{W_p^1(\mathcal{D})} + \|v\|_{W_p^2(\mathcal{D})} \|u\|_{W_p^1(\mathcal{D})}), \quad (5.2)$$

if $p > n$,

$$\|uv\|_{W_p^l(\mathcal{D})} \leq c(\|u\|_{W_p^l(\mathcal{D})} \sup_{\mathcal{D}} |v(x)| + \|v\|_{W_p^l(\mathcal{D})} \sup_{\mathcal{D}} |u(x)|), \quad (5.3)$$

if $pl > n$ and l is not an integer.

Proof. The inequality (5.1) is obvious, and (5.2) follows from (5.1) and

$$\|\nabla(uv)\|_{W_p^1(\mathcal{D})} \leq \|v\nabla u\|_{W_p^1(\mathcal{D})} + \|u\nabla v\|_{W_p^1(\mathcal{D})} \leq c(\|u\|_{W_p^2(\mathcal{D})} \|v\|_{W_p^1(\mathcal{D})} + \|v\|_{W_p^2(\mathcal{D})} \|u\|_{W_p^1(\mathcal{D})}). \quad (5.4)$$

To prove (5.3), we estimate the semi-norm

$$\|w\|_{\dot{W}_p^l(\mathbb{R}^n)} = \left(\int_{\mathbb{R}^n} \|\Delta^m(z)w\|_{L_p(\mathbb{R}^n)}^p \frac{dz}{|z|^{n+pl}} \right)^{1/p}, \quad m > l, \quad (5.5)$$

of the product $w(x) = u(x)v(x)$, assuming that $u, v \in C_0^\infty(\mathbb{R}^n)$. By $\Delta^m(z)w(x)$ we mean a finite difference

$$\Delta^m(z)w(x) = \sum_{j=0}^m (-1)^{m-j} C_m^j w(x + jz)$$

and we notice that the semi-norms (5.5) are equivalent to each other for different $m > l$ [9]. We assume that $m > 2l$; then in every term of the sum

$$\Delta^m(z)u(x)v(x) = \sum_{j=0}^m C_m^j (\Delta^j(z)u(x)) \Delta^{m-j}(z)v(x + (m-j)z)$$

one of the numbers j or $m-j$ is greater than l . Hence

$$\|\Delta^m(z)uv\|_{L_p(\mathbb{R}^n)} \leq c(\sup_{\mathbb{R}^n} |v(x)| \|\Delta^k(z)u\|_{L_p(\mathbb{R}^n)} + \sup_{\mathbb{R}^n} |u(x)| \|\Delta^k(z)v\|_{L_p(\mathbb{R}^n)}),$$

$k > l$, and

$$\|uv\|_{\dot{W}_p^l(\mathbb{R}^n)} \leq c(\sup_{\mathbb{R}^n} |v(x)| \|u\|_{\dot{W}_p^l(\mathbb{R}^n)} + \sup_{\mathbb{R}^n} |u(x)| \|v\|_{\dot{W}_p^l(\mathbb{R}^n)}).$$

From this inequality and

$$\|uv\|_{L_p(\mathbb{R}^n)} \leq c(\sup_{\mathbb{R}^n} |v(x)| \|u\|_{L_p(\mathbb{R}^n)} + \sup_{\mathbb{R}^n} |u(x)| \|v\|_{L_p(\mathbb{R}^n)})$$

it follows that

$$\|uv\|_{\widetilde{W}_p^l(\mathbb{R}^n)} \leq c(\sup_{\mathbb{R}^n} |v(x)| \|u\|_{\widetilde{W}_p^l(\mathbb{R}^n)} + \sup_{\mathbb{R}^n} |u(x)| \|v\|_{\widetilde{W}_p^l(\mathbb{R}^n)}), \quad (5.6)$$

where

$$\|u\|_{\widetilde{W}_p^l(\mathbb{R}^n)} = \|u\|_{L_p(\mathbb{R}^n)} + \|u\|_{\dot{W}_p^l(\mathbb{R}^n)}.$$

This norm is equivalent to the norm in $W_p^l(\mathbb{R}^n)$ defined in Sec 1, if l is not an integer. Since every function from $W_p^l(\mathcal{D})$ can be extended in \mathbb{R}^n with preservation of class, (5.6) implies (5.3). The proposition is proved.

Now we formulate our assumptions concerning the extensions \mathbf{N}^* and ρ^* . We assume that $\mathbf{N}^*(y)$ is a sufficiently regular non-zero vector field in Ω and $\rho^* = E\rho$ where E is a linear extension operator with the following properties:

$$\begin{aligned} \frac{\partial \rho^*(x, t)}{\partial N} \Big|_{\mathcal{G}} &= 0, \quad \rho^*(y, t) = 0 \quad \text{near } S, \\ \|\rho^*(\cdot, t)\|_{W_p^r(\Omega)} &\leq c\|\rho\|_{W_p^{r-1/p}(\mathcal{G})}, \quad r \in (1/p, 3]. \end{aligned} \quad (5.7)$$

It follows that the time derivative of ρ^* satisfies similar inequalities:

$$\|\rho_t^*(\cdot, t)\|_{W_p^r(\Omega)} \leq c\|\rho_t\|_{W_p^{r-1/p}(\mathcal{G})}, \quad r \in (1/p, 2]. \quad (5.8)$$

Proposition 2. Let $\mathbf{R}(x, t) = \left(\frac{\partial N_i^* \rho^*}{\partial x_j} \right)_{i,j=1,2,3}$ and let the conditions $p > 3$ and

$$\|\rho\|_{W_p^{2-1/p}(\mathcal{G})} \leq \delta \ll 1 \quad (5.9)$$

be satisfied. For arbitrary smooth function $f(\tilde{\mathbf{R}})$ defined for $|\tilde{\mathbf{R}}| \leq \delta_0$, $\delta_0 > \delta$, the inequalities

$$\begin{aligned} \|\mathbf{R}f(\mathbf{R})\|_{L_p(\Omega)} &\leq c\|\mathbf{R}\|_{L_p(\Omega)}, \\ \|\mathbf{R}f(\mathbf{R})\|_{W_p^1(\Omega)} &\leq c\|\mathbf{R}\|_{W_p^1(\Omega)} \leq c\|\rho\|_{W_p^{2-1/p}(\mathcal{G})}, \end{aligned} \quad (5.10)$$

$$\begin{aligned} \|f(\mathbf{R})\|_{W_p^1(\Omega)} &\leq c, \\ \|\mathbf{R}f(\mathbf{R})\|_{W_p^{1-1/p}(\mathcal{G})} &\leq c\|\rho\|_{W_p^{1-1/p}(\mathcal{G})} \end{aligned} \quad (5.11)$$

hold.

Proof. Inequalities (5.10) are obvious, and (5.11) follows from (5.10):

$$\|\mathbf{R}f(\mathbf{R})\|_{W_p^{1-1/p}(\mathcal{G})} \leq c\|\mathbf{R}f(\mathbf{R})\|_{W_p^1(\Omega)} \leq c\|\mathbf{R}\|_{W_p^1(\Omega)} \leq c\|\rho\|_{W_p^{2-1/p}(\mathcal{G})},$$

q.e.d.

We also have

$$\sup_{\Omega} |\mathbf{R}(x)| \leq c\|\mathbf{R}\|_{W_p^1(\Omega)} \leq c\|\rho\|_{W_p^{2-1/p}(\Omega)} \leq c\delta. \quad (5.12)$$

Examples of functions satisfying the assumptions of Proposition 2 are provided by the elements of the matrices $\mathcal{L}(x, \rho^*)$, $\mathcal{L}^{-1}(x, \rho^*)$, $\hat{\mathcal{L}}(x, \rho^*)$, whereas $\mathbf{n}(e_\rho)$ and $\hat{\mathcal{L}}(x, \rho)\mathbf{N}(x)(\Lambda(x, \rho)^{-1})$ are smooth functions of \mathbf{R} , ρ and x . They satisfy the inequality

$$\|\mathbf{R}f(\mathbf{R}, \rho, \cdot)\|_{W_p^1(\Omega)} + \|\rho^* f(\mathbf{R}, \rho, \cdot)\|_{W_p^1(\Omega)} \leq c\left(\|\mathbf{R}\|_{W_p^1(\Omega)} + \|\rho^*\|_{W_p^1(\mathcal{F})}\right) \leq c\delta. \quad (5.13)$$

It is obtained in the same way as (5.10).

We shall use similar estimate in the two-dimensional case:

$$\|\mathbf{R}f(\mathbf{R}, \rho, \cdot)\|_{W_p^{1-1/p}(\mathcal{G})} + \|\rho f(\mathbf{R}, \rho, \cdot)\|_{W_p^{1-1/p}(\mathcal{G})} \leq c\left(\|\mathbf{R}\|_{W_p^{1-1/p}(\mathcal{G})} + \|\rho\|_{W_p^{1-1/p}(\mathcal{G})}\right) \leq c\delta. \quad (5.14)$$

Now we estimate all the terms in (3.2), step by step. We always assume that $p > 3$.

1. *Estimate of $(\nabla - \tilde{\nabla})q$.*

Since

$$(\nabla - \tilde{\nabla})q = (I - \mathcal{L}^{-T})\nabla q$$

and $|I - \mathcal{L}^{-T}| \leq c|\mathbf{R}|$, we have

$$\|(\nabla - \tilde{\nabla})q\|_{L_p(Q_T^1)} \leq c \sup_{Q_T^1} |\mathbf{R}(x, t)| \|\nabla q\|_{L_p(Q_T)} \leq c\delta \|\nabla q\|_{L_p(Q_T)}. \quad (5.15)$$

2. *Estimate of $(\tilde{\nabla}^2 - \nabla^2)u$.*

It is easily seen that

$$\begin{aligned} (\tilde{\nabla}^2 - \nabla^2)\mathbf{u} &= \tilde{\nabla} \cdot (\tilde{\nabla} - \nabla)\mathbf{u} + (\tilde{\nabla} - \nabla) \cdot \nabla\mathbf{u} = (\mathcal{L}^{-T} \nabla \cdot (\mathcal{L}^{-T} - I)\nabla)\mathbf{u} \\ &+ (\mathcal{L}^{-T} - I)\nabla \cdot \nabla\mathbf{u} = (\mathcal{L}^{-1}(\mathcal{L}^{-T} - I) : D^2)\mathbf{u} + (\mathcal{L}^{-T} - I)\nabla \cdot \nabla\mathbf{u} + (\mathbf{M} \cdot \nabla)\mathbf{u}, \end{aligned}$$

where \mathbf{M} is the vector field whose components $M_j = \sum_{k,i=1}^3 l^{ki} \frac{\partial}{\partial x_k} l^{ji}$ are linear combinations of $\nabla \mathbf{R}g(\mathbf{R})$ (l^{ij} are elements of \mathcal{L}^{-1}). The first two terms on the right hand side are estimated in the same way as $(\widehat{\nabla} - \nabla)q$:

$$\begin{aligned} &\|(\mathcal{L}^{-T} - I)\nabla \cdot \nabla\mathbf{u}\|_{L_p(Q_T^1)} + \|(\mathcal{L}^{-1}(\mathcal{L}^{-T} - I) : D^2)\mathbf{u}\|_{L_p(Q_T^1)} \\ &\leq c\delta\|\mathbf{u}\|_{W_p^{2,0}(Q_T^1)}, \end{aligned}$$

and

$$\begin{aligned} \|(\mathbf{M} \cdot \nabla)\mathbf{u}\|_{L_p(Q_T^1)} &\leq c \left(\int_0^T \sup_{x \in \mathcal{F}_1} |\nabla\mathbf{u}|^p dt \right)^{1/p} \sup_{t < T} \|\mathbf{M}\|_{L_p(\mathcal{F}_1)} \\ &\leq c \sup_{t < T} \|\rho^*\|_{W_p^2(\mathcal{F}_1)} \|\mathbf{u}\|_{W_p^{2,0}(Q_T^1)} \leq c \sup_{t < T} \|\rho\|_{W_p^{2-1/p}(\mathcal{G})} \|\mathbf{u}\|_{W_p^{2,0}(Q_T^1)} \leq c\delta\|\mathbf{u}\|_{W_p^{2,0}(Q_T^1)}. \end{aligned} \quad (5.16)$$

3. *Estimate of $(\mathcal{L}^{-1}\mathbf{u} \cdot \nabla)\mathbf{u}$.*

$$\|(\mathcal{L}^{-1}\mathbf{u} \cdot \nabla)\mathbf{u}\|_{L_p(Q_T^1)} \leq c \sup_{Q_T^1} |\mathbf{u}(x, t)| \|\nabla\mathbf{u}\|_{L_p(Q_T^1)} \leq cT^{1/p} \left(\sup_{t < T} \|\mathbf{u}\|_{W_p^1(\mathcal{F}_1)} \right)^2 \quad (5.17)$$

4. *Estimate of $\rho_t^*(\mathcal{L}^{-1}\mathbf{N}^* \cdot \nabla)\mathbf{u}$.*

$$\begin{aligned} \|\rho_t^*(\mathcal{L}^{-1}\mathbf{N}^* \cdot \nabla)\mathbf{u}\|_{L_p(Q_T^1)} &\leq c \sup_{Q_T^1} |\rho_t^*(x, t)| \|\nabla\mathbf{u}\|_{L_p(Q_T^1)} \\ &\leq c \sup_{t < T} \|\rho_t^*\|_{W_p^1(\mathcal{F}_1)} \|\mathbf{u}\|_{W_p^{1,0}(Q_T^1)} \leq cT^{1/p} \sup_{t < T} \|\mathbf{u}\|_{W_p^1(\mathcal{F}_1)} \sup_{t < T} \|\rho_t\|_{W_p^{1-1/p}(\mathcal{G})}. \end{aligned} \quad (5.18)$$

5. *Estimate of $(I - \widehat{\mathcal{L}}^T)\nabla \cdot \mathbf{u} = \nabla \cdot (I - \widehat{\mathcal{L}})\mathbf{u}$.*

$$\begin{aligned} \|(I - \widehat{\mathcal{L}}^T)\nabla\mathbf{u}\|_{W_p^{1,0}(Q_T^1)} &\leq c \sup_{t < T} \|I - \widehat{\mathcal{L}}^T\|_{W_p^1(\mathcal{F}_1)} \|\nabla\mathbf{u}\|_{W_p^{1,0}(Q_T^1)} \\ &\leq c \sup_{t < T} \|\rho\|_{W_p^{2-1/p}(\mathcal{G})} \|\mathbf{u}\|_{W_p^{2,0}(Q_T^1)} \leq c\delta\|\mathbf{u}\|_{W_p^{2,0}(Q_T^1)}, \end{aligned} \quad (5.19)$$

$$\begin{aligned} \|(I - \widehat{\mathcal{L}}^T)\mathbf{u}\|_{L_p(Q_T^1)} + \|(I - \widehat{\mathcal{L}}^T)\mathbf{u}_t\|_{L_p(Q_T^1)} &\leq c\delta\|\mathbf{u}\|_{W_p^{0,1}(Q_T)}, \\ \|\widehat{\mathcal{L}}_t^T \mathbf{u}\|_{L_p(Q_T^1)} &\leq c \sup_{Q_T^1} |\mathbf{u}| \|\rho_t\|_{W_p^{1-1/p}(\mathcal{G}_T)} \leq cT^{1/p} \sup_{t < T} \|\mathbf{u}\|_{W_p^1(\mathcal{F}_1)} \sup_{t < T} \|\rho_t\|_{W_p^{1-1/p}(\mathcal{G})}. \end{aligned} \quad (5.20)$$

6. *Estimate of $\nabla \cdot T_M(\frac{\mathcal{L}}{L}\mathbf{h})$.*

If (1.5) holds, then

$$\|\mathbf{h}\|_{W_p^i(\mathcal{F}_1)} \leq c\|\mathbf{h}\|_{W_r^{2-2/r}(\mathcal{F}_i)}, \quad (5.21)$$

hence

$$\begin{aligned} \|\nabla \cdot T_M(\frac{\mathcal{L}}{L}\mathbf{h})\|_{L_p(Q_T^i)} &\leq c(\|\mathbf{h}\|_{W_p^{1,0}(Q_T^i)} + \|\rho^*\|_{W_p^{2,0}(Q_T^i)} \sup_{Q_T^i} |\mathbf{h}(y, t)|) \sup_{Q_T^i} |\mathbf{h}(y, t)| \\ &\leq cT^{1/p} (\sup_{t < T} \|\mathbf{h}\|_{W_r^{2-2/r}(\mathcal{F}_i)} + \sup_{t < T} \|\rho\|_{W_p^{2-1/p}(\mathcal{G})} \sup_{t < T} \|\mathbf{h}\|_{W_r^1(\mathcal{F}_i)}) \sup_{t < T} \|\mathbf{h}\|_{W_r^1(\mathcal{F}_i)}. \end{aligned} \quad (5.22)$$

It follows that

$$\begin{aligned} \|[T_M(\frac{\mathcal{L}}{L}\mathbf{h})]\|_{W_p^{1-1/p,0}(G_T)} &\leq c \sum_{i=1}^2 (\|\mathbf{h}\|_{W_p^{1,0}(Q_T^i)} + \|\rho^*\|_{W_p^{2,0}(Q_T^i)} \sup_{Q_T^i} |\mathbf{h}(y, t)|) \sup_{Q_T^i} |\mathbf{h}(y, t)| \\ &\leq c \sum_{i=1}^2 T^{1/p} (\sup_{t < T} \|\mathbf{h}\|_{W_r^{2-2/r}(\mathcal{F}_i)} + \sup_{t < T} \|\rho\|_{W_p^{2-1/p}(\mathcal{G})} \sup_{t < T} \|\mathbf{h}\|_{W_r^1(\mathcal{F}_i)}) \sup_{t < T} \|\mathbf{h}\|_{W_r^1(\mathcal{F}_i)}. \end{aligned} \quad (5.23)$$

7. *Estimates of $\tilde{S}(\mathbf{u})\mathbf{n} - S(\mathbf{u})\mathbf{N}$.*

Since $\mathbf{n}(e_\rho) = \frac{\tilde{\mathcal{L}}^T \mathbf{N}(y)}{|\tilde{\mathcal{L}}^T \mathbf{N}(y)|}$, we have

$$\sup_{\mathcal{G}} |\mathbf{n} - \mathbf{N}| \leq c\|\mathbf{n} - \mathbf{N}\|_{W_p^{1-1/p}(\mathcal{G})} \leq c\|\rho\|_{W_p^{2-1/p}(\mathcal{G})} \leq c\delta,$$

hence

$$\begin{aligned} \|\tilde{S}(\mathbf{u})\mathbf{n} - S(\mathbf{u})\mathbf{N}\|_{W_p^{1-1/p,0}(G_T)} &\leq \|(\tilde{S}(\mathbf{u}) - S(\mathbf{u}))\mathbf{N}\|_{W_p^{1-1/p,0}(G_T)} \\ &+ \|\tilde{S}(\mathbf{u})(\mathbf{n} - \mathbf{N})\|_{W_p^{1-1/p,0}(G_T)} \leq c\delta\|\mathbf{u}\|_{W_p^{2-1/p,0}(G_T)}. \end{aligned} \quad (5.24)$$

Now we pass to the estimate of

$$J = \int_0^T \frac{dh}{h^{1/2+p/2}} \int_h^T \|\Delta_t(-h)(\tilde{S}(\mathbf{u})\mathbf{n} - S(\mathbf{u})\mathbf{N})\|_{L_p(\mathcal{G})}^p dt,$$

where $\Delta_t(-h)f(t) = f(t-h) - f(t)$. We have

$$\begin{aligned} \|\Delta_t(-h)(\tilde{S}(\mathbf{u})\mathbf{n} - S(\mathbf{u})\mathbf{N})\|_{L_p(\mathcal{G})} &\leq \|\Delta_t(-h)(\tilde{S}(\mathbf{u}) - S(\mathbf{u}))\mathbf{N}\|_{L_p(\mathcal{G})} \\ &+ \|(\Delta_t(-h)\tilde{S}(\mathbf{u}))(\mathbf{n} - \mathbf{N})\|_{L_p(\mathcal{G})} + \|S(\mathbf{u})\Delta_t(-h)\mathbf{n}\|_{L_p(\mathcal{G})} \\ &\leq c(\delta\|\Delta_t(-h)\nabla\mathbf{u}\|_{L_p(\mathcal{G})} + \|\nabla\mathbf{u}\|_{L_p(\mathcal{G})} \int_0^h \|\rho_t(\cdot, t-\xi)\|_{W_p^{2-1/p}(\mathcal{G})} d\xi), \end{aligned}$$

which implies

$$J^{1/p} \leq c(\delta\|\nabla\mathbf{u}\|_{W_p^{0,1/2-1/2p}(G_T)} + cT^{1/2-1/2p} \sup_{t < T} \|\nabla\mathbf{u}\|_{L_p(\mathcal{G})} \|\rho_t\|_{W_p^{2-1/p,0}(G_T)}),$$

hence

$$\begin{aligned} & \|\tilde{S}(\mathbf{u})\mathbf{n} - S(\mathbf{u})\mathbf{N}\|_{W_p^{1-1/p, 1/2-1/2p}(G_T)} \\ & \leq c\delta\|\mathbf{u}\|_{W_p^{2,1}(Q_T^1)} + cT^{1/2-1/2p} \sup_{t < T} \|\nabla \mathbf{u}\|_{L_p(\mathcal{G})} \|\rho_t\|_{W_p^{2-1/p, 0}(G_T)} \end{aligned} \quad (5.25)$$

It follows that

$$\begin{aligned} & \|l_3(\mathbf{u}, \rho)\|_{W_p^{1-1/p, 1/2-1/2p}(G_T)} \leq c(\delta\|\mathbf{u}\|_{W_p^{2,1}(Q_T^1)} + T^{1/2-1/2p} \sup_{t < T} \|\nabla \mathbf{u}\|_{L_p(\mathcal{G})} \|\rho_t\|_{W_p^{2-1/p, 0}(G_T)}), \\ & \|l_4(\mathbf{u}, \mathbf{h}, \rho)\|_{W_p^{1-1/p, 0}(G_T)} \leq c(\delta\|\mathbf{u}\|_{W_p^{2,1}(Q_T^1)} \\ & + \sum_{i=1}^2 (T^{1/p} \sup_{t < T} \|\mathbf{h}\|_{W_r^{2-2/r}(\mathcal{F}_i)} + T^{1/p} \sup_{t < T} \|\rho\|_{W_p^{2-1/p}(\mathcal{G})} \sup_{t < T} \|\mathbf{h}\|_{W_r^1(\mathcal{F}_i)}) \sup_{t < T} \|\mathbf{h}\|_{W_r^1(\mathcal{F}_i)}). \end{aligned} \quad (5.26)$$

The next step is the estimate of $l_5(\rho)$ and $l_6(\mathbf{u}, \rho)$.

$$8. \text{ Estimate of } \frac{d^2}{ds^2} \mathcal{L}^{-T}(x, s\rho) \nabla \cdot \frac{\hat{\mathcal{L}}^T(x, s\rho)\mathbf{N}(x)}{|\hat{\mathcal{L}}^T(x, s\rho)\mathbf{N}(x)|} \text{ and } \frac{d^2}{ds^2} \frac{\hat{\mathcal{L}}^T(x, s\rho)\mathbf{N}}{\Lambda(x, s\rho)}.$$

The function $\frac{d^2}{ds^2} \mathcal{L}^{-T}(x, s\rho) \nabla \cdot \frac{\hat{\mathcal{L}}^T(x, s\rho)\mathbf{N}(x)}{|\hat{\mathcal{L}}^T(x, s\rho)\mathbf{N}(x)|}$ is a linear combination of the expressions $\nabla \mathbf{R} \mathbf{R} f(s\mathbf{R}, x)$ where $\mathbf{R} = \left(\frac{\partial N_i(x)\rho(x, t)}{\partial x_j} \right)_{i,j=1,2,3}$, $s \in (0, 1)$ and f is the function satisfying the assumptions of Proposition 2 but depending also on x . Making use of this proposition (in the two-dimensional case), we obtain

$$\|\nabla \mathbf{R} \mathbf{R} f(s\mathbf{R}, \cdot)\|_{W_p^{1-1/p}(\mathcal{G})} \leq c \|\nabla \mathbf{R}\|_{W_p^{1-1/p}(\mathcal{G})} \|\mathbf{R}\|_{W_p^{1-1/p}(\mathcal{G})}.$$

This inequality implies

$$\|\nabla \mathbf{R} \mathbf{R} f(s\mathbf{R}, \cdot)\|_{W_p^{1-1/p, 0}(G_T)} \leq c \sup_{t < T} \|\rho\|_{W_p^{2-1/p}(\mathcal{G})} \|\rho\|_{W_p^{3-1/p, 0}(G_T)} \leq c\delta \|\rho\|_{W_p^{3-1/p, 0}(G_T)},$$

hence

$$\|l_5\|_{W_p^{1-1/p, 0}(G_T)} \leq c\delta \|\rho\|_{W_p^{3-1/p, 0}(G_T)}. \quad (5.27)$$

The function $\frac{d^2}{ds^2} \frac{\hat{\mathcal{L}}^T(x, s\rho)\mathbf{N}}{\Lambda(x, s\rho)}$ is a linear combination of the expressions

$$\mathbf{R} \mathbf{R} f_1(s\mathbf{R}, s\rho, x), \quad \rho \mathbf{R} f_2(s\mathbf{R}, s\rho, x), \quad \rho^2 f_3(s\mathbf{R}, s\rho, x)$$

with f_i as in Proposition 2, but depending also on ρ and x . We estimate $\mathbf{R} \mathbf{R} f_1$, since two other functions are estimated in a similar way, and ρ^* is more regular than \mathcal{R} . As above, we have

$$\begin{aligned} & \|\mathbf{R} \mathbf{R} f_1(s\mathbf{R}, s\rho, \cdot)\|_{W_p^{2-1/p, 0}(G_T)} \leq c\delta \|\rho\|_{W_p^{3-1/p, 0}(G_T)}, \\ & \Delta_t(-h) \|\mathbf{R} \mathbf{R} f_1(s\mathbf{R}, s\rho, \cdot)\|_{L_p(\mathcal{G})} \leq c \sup_{\mathcal{G}} |\mathcal{R}| \int_0^h \|\rho_t(\cdot, t - \xi)\|_{W_p^{2-1/p}(\mathcal{G})} d\xi, \\ & \left(\int_0^T \frac{dh}{h^{1/2+p}} \int_h^T \|\Delta_t(-h) \mathbf{R} \mathbf{R} f_1\|_{L_p(\mathcal{G})}^p dt \right)^{1/p} \leq cT^{1/2p} \sup_{t < T} \|\rho\|_{W_p^{2-1/p}(\mathcal{G})} \|\rho_t\|_{W_p^{2-1/p, 0}(G_T)}. \end{aligned}$$

The same inequalities hold for $\frac{d^2}{ds^2} \frac{\widehat{\mathcal{L}}^T(x, s\rho)\mathbf{N}}{\Lambda(x, s\rho)}$.

It follows that

$$\mathbf{D} = \frac{\widehat{\mathcal{L}}^T \mathbf{N}}{\Lambda(y, \rho)} - \mathbf{N} + \nabla_\tau \rho = \int_0^1 (1-s) \frac{d^2}{ds^2} \frac{\widehat{\mathcal{L}}^T(x, s\rho)\mathbf{N}}{\Lambda(x, s\rho)} ds$$

satisfies

$$\begin{aligned} \|\mathbf{D}\|_{W_p^{2-1/p, 1-1/2p}(G_T)} &\leq c\delta(\|\rho\|_{W_p^{3-1/p, 0}(G_T)} + T^{1/2p}\|\rho_t\|_{W_p^{2-1/p, 0}(G_T)}), \\ \sup_{\mathcal{G}} |\mathbf{D}(y, t)| &\leq c \sup_{\mathcal{G}} |\mathcal{R}\mathcal{R}| \leq c\delta\|\rho\|_{W_p^{2-1/p}(\mathcal{G})} \end{aligned}$$

hence by (5.3)

$$\begin{aligned} \|\mathbf{D} \cdot \mathbf{u}\|_{W_p^{2-1/p, 0}(G_T)} &\leq c(\|\mathbf{D}\|_{W_p^{2-1/p, 0}(G_T)} \sup_{t < T} \|\mathbf{u}(\cdot, t)\|_{W_p^1(\mathcal{F}_1)} \\ &\quad + \|\mathbf{u}\|_{W_p^{2-1/p, 0}(G_T)} \sup_{t < T} \delta\|\rho\|_{W_p^{2-1/p}(\mathcal{G})}) \\ &\leq c\delta(\|\rho\|_{W_p^{3-1/p, 0}(G_T)} \sup_{t < T} \|\mathbf{u}\|_{W_p^1(\mathcal{F}_1)} + \|\mathbf{u}\|_{W_p^{2-1/p, 0}(G_T)} \sup_{t < T} \|\rho\|_{W_p^{2-1/p}(\mathcal{G})}), \\ \|\mathbf{D} \cdot \mathbf{u}\|_{W_p^{0, 1-1/2p}(G_T)} &\leq c\delta(T^{1/2p}\|\rho_t\|_{W_p^{2-1/p, 0}(G_T)} \sup_{t < T} \|\mathbf{u}\|_{W_p^1(\mathcal{F}_1)} + \|\mathbf{u}\|_{W_p^{0, 1-1/2p}(G_T)} \sup_{t < T} \|\rho\|_{W_p^{2-2/p}(\mathcal{G})}). \end{aligned} \tag{5.28}$$

9. *Estimate of $(\mathbf{V} - \mathbf{u}) \cdot \nabla_\tau \rho$.*

We have, by (5.3),

$$\begin{aligned} \|(\mathbf{V} - \mathbf{u}) \cdot \nabla_\tau \rho\|_{W_p^{2-1/p, 0}(G_T)} &\leq c\|\nabla_\tau \rho\|_{W_p^{2-1/p, 0}(G_T)} \sup_{t < T} \|\mathbf{V} - \mathbf{u}\|_{W_p^{1-1/p}(\mathcal{G})} \\ &\quad + \left(\int_0^T \|\mathbf{V} - \mathbf{u}\|_{W_p^{2-1/p}(\mathcal{G})}^p \|\nabla_\tau \rho\|_{W_p^{1-1/p}(\mathcal{G})}^p dt \right)^{1/p}. \end{aligned} \tag{5.29}$$

We require that

$$\|\mathbf{V} - \mathbf{u}_0\|_{W_p^{1-1/p}(\mathcal{G})} \leq \delta, \tag{5.30}$$

then

$$\sup_{t < T} \|\mathbf{V} - \mathbf{u}\|_{W_p^{1-1/p}(\mathcal{G})} \leq \delta + \sup_{t < T} \|\mathbf{u} - \mathbf{u}_0\|_{W_p^{1-1/p}(\mathcal{G})} \leq (\delta + cT^\beta \|\mathbf{u}\|_{W_p^{2,1}(Q_T^1)}), \quad \beta = 1/2 - 1/p,$$

because $\mathbf{u} \in W_p^{1/2}(0, T; W_p^1(\mathcal{F}_1))$. Hence the first term in (5.29) does not exceed

$$c(\delta + T^\beta \|\mathbf{u}\|_{W_p^{2,1}(Q_T)}) \|\rho\|_{W_p^{3-1/p, 0}(G_T)},$$

and the second term is not greater than

$$\begin{aligned} &\|\mathbf{V}\|_{W_p^{2-1/p}(\mathcal{G})} \|\nabla_\tau \rho\|_{W_p^{1-1/p, 0}(G_T)} + \|\mathbf{u}\|_{W_p^{2,0}(Q_T^1)} \sup_{t < T} \|\nabla_\tau \rho\|_{W_p^{1-1/p}(\mathcal{G})} \\ &\leq c(T^{1/p} \sup_{t < T} \|\nabla_\tau \rho\|_{W_p^{1-1/p}(\mathcal{G})} \|\mathbf{V}\|_{W_p^{2-1/p}(\mathcal{G})} + \delta \|\mathbf{u}\|_{W_p^{2,0}(Q_T^1)}) \\ &\leq c\delta(\sup_{t < T} \|\rho\|_{W_p^{2-1/p}(\mathcal{G})} + \|\mathbf{u}\|_{W_p^{2,0}(Q_T^1)}), \end{aligned}$$

if

$$T^{1/p} \|\mathbf{V}\|_{W_p^{2-1/p}(\mathcal{G})} \leq \delta. \quad (5.31)$$

We also have

$$\begin{aligned} & \|(\Delta_t(-h)\mathbf{u}) \cdot \nabla_\tau \rho\|_{L_p(\mathcal{G})} + \|(\mathbf{V} - \mathbf{u}) \cdot \Delta_t(-h) \nabla_\tau \rho\|_{L_p(\mathcal{G})} \\ & \leq c \|\Delta_t(-h)\mathbf{u}\|_{L_p(\mathcal{G})} \|\rho\|_{W_p^{2-1/p}(\mathcal{G})} + c \|\mathbf{V} - \mathbf{u}\|_{W_p^{1-1/p}(\mathcal{G})} \|\Delta_t(-h) \nabla_\tau \rho\|_{L_p(\mathcal{G})}, \\ & \left(\int_0^T \frac{dh}{h^{1/2+p}} \int_h^T \|\Delta_t(-h)\mathbf{u}\|_{L_p(\mathcal{G})}^p dt \right)^{1/p} \sup_{t < T} \|\rho\|_{W_p^{2-1/p}(\mathcal{G})} \\ & + c \sup_{t < T} \|\mathbf{V} - \mathbf{u}\|_{W_p^{1-1/p}(\mathcal{G})} \left(\int_0^T \frac{dh}{h^{1/2+p}} \int_h^T \|\Delta_t(-h) \nabla_\tau \rho\|_{L_p(\mathcal{G})}^p dt \right)^{1/p} \\ & \leq c \sup_{t < T} \|\rho\|_{W_p^{2-1/p}(\mathcal{G})} \|\mathbf{u}\|_{W_p^{0,1-1/2p}(G_T)} \\ & + cT^{1/2p} (\delta + cT^\beta \|\mathbf{u}\|_{W_p^{2,1}(Q_T^1)}) \|\rho_t\|_{W_p^{2-1/p,0}(G_T)} \end{aligned}$$

It follows that

$$\begin{aligned} \|l_6\|_{W_p^{2-1/p,1-1/2p}(G_T)} & \leq c\delta (\|\rho\|_{W_p^{3-1/p,0}(G_T)} + \sup_{t < T} \|\rho\|_{W_p^{2-1/p}(\mathcal{G})} + \|\mathbf{u}\|_{W_p^{2,1}(Q_T^1)}) \\ & + cT^{1/2p} (\delta + cT^\beta \|\mathbf{u}\|_{W_p^{2,1}(Q_T^1)}) \|\rho_t\|_{W_p^{2-1/p,0}(G_T)}. \end{aligned} \quad (5.32)$$

Now we pass to the estimate of l_8, l_9, \mathbf{A} .

10. *Estimate of $(I - \mathcal{P})\mathbf{h}$.*

We have

$$\begin{aligned} \|(I - \mathcal{P})\mathbf{h}\|_{W_r^{2,0}(Q_T^i)} & \leq c(\delta \|\mathbf{h}\|_{W_r^{2,0}(Q_T^i)} + \|\rho^*\|_{W_r^{3,0}(Q_T^i)} \sup_{t < T} \|\mathbf{h}\|_{W_r^1(\mathcal{F}_i)}), \\ \|\rho^*\|_{W_r^{3,0}(Q_T^i)} & = \left(\int_0^T \|\rho^*\|_{W_r^3(\mathcal{F}_i)}^r dt \right)^{1/r} \leq T^{1/r-1/p} \left(\int_0^T \|\rho^*\|_{W_r^3(\mathcal{F}_i)}^p dt \right)^{1/p} \\ & \leq cT^{1/r-1/p} \|\rho\|_{W_p^{3-1/p,0}(Q_T^i)}; \end{aligned}$$

hence

$$\|(I - \mathcal{P})\mathbf{h}\|_{W_r^{2,0}(Q_T^i)} \leq c(\delta \|\mathbf{h}\|_{W_r^{2,0}(Q_T^i)} + T^{1/r-1/p} \|\rho\|_{W_p^{3-1/p,0}(Q_T^i)} \sup_{t < T} \|\mathbf{h}\|_{W_r^1(\mathcal{F}_i)}).$$

Moreover,

$$\|((I - \mathcal{P})\mathbf{h})_t\|_{L_r(Q_T^i)} \leq c(\delta \|\mathbf{h}_t\|_{L_r(Q_T^i)} + T^{1/r} \sup_{t < T} \|\rho_t\|_{W_p^{1-1/p}(\mathcal{G})} \sup_{t < T} \|\mathbf{h}\|_{W_r^1(\mathcal{F}_i)}),$$

and finally

$$\begin{aligned} \|(I - \mathcal{P})\mathbf{h}\|_{W_r^{2,1}(Q_T^i)} & \leq c(\delta \|\mathbf{h}\|_{W_r^{2,1}(Q_T^i)} + T^{1/r-1/p} \|\rho\|_{W_p^{3-1/p,0}(Q_T^i)} \sup_{t < T} \|\mathbf{h}\|_{W_r^1(\mathcal{F}_i)} \\ & + T^{1/r} \sup_{t < T} \|\rho_t\|_{W_p^{1-1/p}(\mathcal{G})} \sup_{t < T} \|\mathbf{h}\|_{W_r^1(\mathcal{F}_i)}), \quad i = 1, 2, \end{aligned} \quad (5.33)$$

The same inequalities hold for $\mathbf{l}_8(\mathbf{h}, \rho)$. Moreover, since the elements of the matrix

$$\frac{\widehat{\mathcal{L}}\widehat{\mathcal{L}}^T}{|\widehat{\mathcal{L}}^T \mathbf{N}^*(y)|^2} - \frac{I}{|\mathbf{N}^*|^2} \equiv f(y, \mathbf{R})$$

in (3.2) satisfy the assumptions of Proposition 2 (just as the elements of $I - \mathcal{P}$), (5.33) holds also for $\|\mathbf{A}^{(i)}\|_{W_r^{2,1}(Q_T^i)}$.

11. *Estimate of $\mathbf{l}_7(\mathbf{u}, \mathbf{h}, \rho)$ and $\Phi(\mathbf{h}, \rho) = \frac{1}{L}\widehat{\mathcal{L}}_t \mathcal{L}\mathbf{h} + \rho^* \widehat{\mathcal{L}}(\mathcal{L}^{-1} \mathbf{N} \cdot \nabla) \frac{1}{L} \mathcal{L}\mathbf{h}$.*

We estimate the expression

$$\text{rot} \mathbf{h} - \mathcal{P} \text{rot} \mathcal{P} \mathbf{h} = \mathcal{P} \text{rot}(\mathbf{h} - \mathcal{P} \mathbf{h}) + (1 - \mathcal{P}) \text{rot} \mathbf{h}.$$

We have

$$\begin{aligned} \|(I - \mathcal{P}) \text{rot} \mathbf{h}\|_{W_r^{1,0}(Q_T^1)} &\leq c\delta \|\mathbf{h}\|_{W_r^{2,0}(Q_T^1)}, \\ \|\mathcal{P} \text{rot}(I - \mathcal{P}) \mathbf{h}\|_{W_r^{1,0}(Q_T^1)} &\leq c \|\text{rot}(I - \mathcal{P}) \mathbf{h}\|_{W_r^{1,0}(Q_T^1)}, \end{aligned}$$

and this norm has been estimated above in (5.32). Hence

$$\|\text{rot} \mathbf{h} - \mathcal{P} \text{rot} \mathcal{P} \mathbf{h}\|_{W_r^{1,0}(Q_T^1)} \leq c(\delta \|\mathbf{h}\|_{W_r^{2,0}(Q_T^1)} + T^{1/r-1/p} \|\rho\|_{W_p^{3-1/p,0}(Q_T^1)} \sup_{t < T} \|\mathbf{h}\|_{W_r^1(\mathcal{F}_1)}). \quad (5.34)$$

Other terms in \mathbf{l}_7 are estimated as follows:

$$\begin{aligned} \|\rho_t^* \widehat{\mathcal{L}}(\mathcal{L}^{-1} \mathbf{N} \cdot \nabla) \frac{1}{L} \mathcal{L}\mathbf{h}\|_{L_r(Q_T^1)} &\leq c \sup_{t < T} \|\rho_t^*\|_{W_p^1(\mathcal{F}_1)} \|\frac{\mathcal{L}}{L} \mathbf{h}\|_{W_r^{1,0}(\mathcal{F}_1)} \\ &\leq cT^{1/r} \sup_{t < T} \|\rho_t\|_{W_p^{1-1/p}(\mathcal{G})} \sup_{t < T} \|\mathbf{h}\|_{W_r^1(\mathcal{F}_1)}, \\ \|\frac{1}{L} \widehat{\mathcal{L}}_t \mathcal{L}\mathbf{h}\|_{L_r(Q_T^1)} &\leq c \sup_{Q_T^1} |\mathbf{h}(x, t)| \|\nabla \rho_t^*\|_{L_r(Q_T^1)} \\ &\leq cT^{1/r} \sup_{t < T} \|\mathbf{h}\|_{W_r^1(\mathcal{F}_1)} \sup_{t < T} \|\rho_t\|_{W_p^{1-1/p}(\mathcal{G})}, \end{aligned} \quad (5.35)$$

$$\begin{aligned} \|\mathcal{L}^{-1} \mathbf{u} \times \mathbf{h}\|_{W_r^{1,0}(Q_T^1)} &\leq c(\|\mathbf{u}\|_{W_r^{1,0}(Q_T^1)} \sup_{t < T} \|\mathbf{h}\|_{W_r^1(\mathcal{F}_1)} \\ &+ \|\mathbf{h}\|_{W_r^{1,0}(Q_T^1)} \sup_{t < T} \|\mathbf{u}\|_{W_r^1(\mathcal{F}_1)}) \leq cT^{1/r} \sup_{t < T} \|\mathbf{u}\|_{W_r^1(\mathcal{F}_1)} \sup_{t < T} \|\mathbf{h}\|_{W_r^1(\mathcal{F}_1)}, \end{aligned} \quad (5.36)$$

hence

$$\|\Phi(\mathbf{h}, \rho)\|_{L_r(Q_T)} \leq cT^{1/r} \sum_{i=1}^2 \sup_{t < T} \|\mathbf{h}\|_{W_r^1(\mathcal{F}_i)} \sup_{t < T} \|\rho_t\|_{W_p^{1-1/p}(\mathcal{G})}. \quad (5.37)$$

12. *Estimate of $\Psi(\mathbf{h}, \rho)$.*

$$\begin{aligned}
\|\Psi\|_{W_r^{1-1/r,0}(G_T)} &= \left\| \frac{\Lambda(\rho)\rho_t}{L} [\mu \mathbf{h}] \right\|_{W_r^{1-1/r,0}(G_T)} \leq c \sum_{i=1}^2 \left\| \frac{\Lambda(\rho^*)\rho_t^*}{L(\cdot, \rho^*)} \mu \mathbf{h} \right\|_{W_r^{1,0}(Q_T^i)} \\
&\leq cT^{1/r} \|\rho_t\|_{W_p^{1-1/p}(\mathcal{G})} \sum_{i=1}^2 \sup_{t < T} \|\mathbf{h}\|_{W_r^1(\mathcal{F}_i)}.
\end{aligned} \tag{5.38}$$

In conclusion, we show that Theorem 1 holds for $r = p$, i.e., that the solution of the problem under consideration possess the property $\mathbf{h} \in W_p^{2,1}(Q_T)$, if $\mathbf{h}_0 \in W_p^{2-1/p}(\mathcal{F}_i)$, $i = 1, 2$. We restrict ourselves with obtaining the a-priori estimate. It suffices to estimate the norms

$$\|l_7(\mathbf{u}, \mathbf{h}, \rho)\|_{L_p(Q_T^i)}, \quad \|\mathbf{l}_8\|_{W_p^{2,1}(Q_T^i)}, \quad \|\mathbf{A}\|_{W_p^{2,1}(Q_T^i)}, \quad \|\Psi\|_{W_p^{1-1/p,0}(G_T)}.$$

Instead of (5.33), we have

$$\begin{aligned}
\|(I - \mathcal{P})\mathbf{h}\|_{W_p^{2,1}(Q_T^i)} &\leq c(\delta \|\mathbf{h}\|_{W_p^{2,1}(Q_T^i)} \\
&+ (\|\rho\|_{W_p^{3-1/p,0}(Q_T^i)} + T^{1/p} \sup_{t < T} \|\rho_t\|_{W_p^{1-1/p}(\mathcal{G})}) \sup_{t < T} \|\mathbf{h}\|_{W_p^1(\mathcal{F}_i)}).
\end{aligned} \tag{5.39}$$

With the help of this inequality and the estimate (5.21) we obtain

$$\|\mathbf{l}_8\|_{W_p^{2,1}(Q_T^i)} + \sum_{i=1}^2 \|\mathbf{A}\|_{W_p^{2,1}(Q_T^i)} \leq c \sum_{i=1}^2 (\delta \|\mathbf{h}\|_{W_p^{2,1}(Q_T^i)} + C_1(\rho) \sup_{t < T} \|\mathbf{h}\|_{W_r^{2-2/r}(\mathcal{F}_i)}) \tag{5.40}$$

with $C_1(\rho)$ depending on the norms of ρ estimated in (3.14).

In view of (5.35), (5.36), (5.38), $\|l_7\|_{L_p(Q_T^i)}$ also satisfies (5.40), and

$$\|\Psi\|_{W_p^{1-1/p,0}(G_T)} \leq cT^{1/p} \|\rho_t\|_{W_p^{1-1/p}(\mathcal{G})} \sum_{i=1}^2 \sup_{t < T} \|\mathbf{h}\|_{W_r^{2-2/r}(\mathcal{F}_i)}.$$

Hence by Theorem 4

$$\sum_{i=1}^2 \|\mathbf{h}\|_{W_p^{2,1}(Q_T^i)} \leq c \sum_{i=1}^3 (\delta \|\mathbf{h}\|_{W_p^{2,1}(Q_T^i)} + C_2(\rho, \mathbf{u}) \sup_{t < T} \|\mathbf{h}\|_{W_r^{2-2/r}(\mathcal{F}_i)} + c \|\mathbf{h}_0\|_{W_p^{2-2/p}(\mathcal{F}_i)})$$

with a certain $C_2(\rho, \mathbf{u}) < \infty$, which yields the desired estimate in the case of small δ .

Inequalities (4.18), (4.20), (4.21), (4.28) with p instead of r show that $\mathbf{e} \in W_p^{1,0}(Q_T^i)$, $i = 1, 2$.

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