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► **To cite this version:**

Pierre Gilles Lemarié-Rieusset. The Navier-Stokes equations in mixed-norm time-space parabolic Morrey spaces. *Tunisian Journal of Mathematics*, 2024, 6 (1), pp.137-155. 10.2140/tunis.2024.6.137 . hal-04114339v2

HAL Id: hal-04114339

<https://cnrs.hal.science/hal-04114339v2>

Submitted on 23 Jul 2023

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The Navier–Stokes equations in mixed-norm time-space parabolic Morrey spaces.

Pierre Gilles Lemarié-Rieusset*

Abstract

We discuss the Navier–Stokes equations with forces in the mixed-norm time-space parabolic Morrey spaces of Krylov.

Keywords : Navier–Stokes equations, heat equation, parabolic Morrey spaces, mild solutions.

AMS classification : 35K55, 35Q30, 76D05.

1 Introduction

In this paper, we consider global mild solutions of the Cauchy problem for the incompressible Navier–Stokes equations on the whole space \mathbb{R}^3 . More precisely, the Navier–Stokes equations we study are

$$\begin{cases} \partial_t \vec{u} = \Delta \vec{u} - \vec{\nabla} p - \vec{u} \cdot \vec{\nabla} \vec{u} + \vec{f} + \operatorname{div} \mathbb{F} \\ \operatorname{div} \vec{u} = 0 \\ \vec{u}(0, \cdot) = 0 \end{cases} \quad (1)$$

where \vec{f} and \mathbb{F} are small enough in some critical (homogeneous) mixed-norm time-space parabolic Morrey spaces of Krylov.

(Following Krylov [Kry123]), let us recall the definition of mixed-norm time-space parabolic Morrey spaces on $\mathbb{R} \times \mathbb{R}^d$:

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Definition 1. Let $1 < p, q < +\infty$ and $\beta \in (0, \frac{2}{p} + \frac{d}{q})$. The parabolic Morrey spaces $E_{p,q,\beta}$ and $F_{p,q,\beta}$ are the spaces of locally integrable functions $f(t, x)$ on $\mathbb{R} \times \mathbb{R}^d$ such that $\|f\|_{E_{p,q,\beta}} < +\infty$ or $\|f\|_{F_{p,q,\beta}} < +\infty$, where

$$\|f\|_{E_{p,q,\beta}} = \sup_{\rho > 0, t \in \mathbb{R}, x \in \mathbb{R}^d} \rho^{\beta - \frac{2}{p} - \frac{d}{q}} \left(\int_{|t-s| < \rho^2} \left(\int_{|x-y| < \rho} |f(s, y)|^q dy \right)^{\frac{p}{q}} ds \right)^{\frac{1}{p}}$$

and

$$\|f\|_{F_{p,q,\beta}} = \sup_{\rho > 0, t \in \mathbb{R}, x \in \mathbb{R}^d} \rho^{\beta - \frac{2}{p} - \frac{d}{q}} \left(\int_{|x-y| < \rho} \left(\int_{|t-s| < \rho^2} |f(s, y)|^p ds \right)^{\frac{q}{p}} dy \right)^{\frac{1}{q}}.$$

Remark: when $p = q$, writing $r = \frac{d+2}{\beta}$ (so that $p < r < +\infty$), we see that $E_{p,p,\beta} = F_{p,p,\beta} = \mathcal{M}_2^{p,r}(\mathbb{R} \times \mathbb{R}^d)$, where $\mathcal{M}_2^{p,r}(\mathbb{R} \times \mathbb{R}^d)$ is the parabolic Morrey space studied in [Lema16] in the context of Navier–Stokes equations.

Krylov [Kryl23] developed a theory of Itô stochastic equations with as singular a drift as possible. Following an observation of Kinzebulatov [Kinz23], he considered a drift in parabolic Morrey spaces. We will show that his results can be easily applied to the Navier–Stokes problem. More precisely, we consider the initial value problem (on $(0, +\infty) \times \mathbb{R}^3$) with initial value $u(0, \cdot) = 0$, that we transform as a problem on $\mathbb{R} \times \mathbb{R}^3$ by extending the Navier–Stokes solution by $\vec{u}(t, \cdot) = 0$ for $t < 0$.

For a function defined on $(0, +\infty) \times \mathbb{R}^d$, we say that $f \in E_{p,q,\beta}$ or $f \in F_{p,q,\beta}$ if the function $f^\#$ defined by $f^\# = f$ for $t > 0$ and $f^\# = 0$ for $t < 0$ is such that $f^\# \in E_{p,q,\beta}$ or $f^\# \in F_{p,q,\beta}$.

Our main theorem is the following one:

Theorem 1. Let $p, q \in (3, \infty)$ with $\frac{2}{p} + \frac{3}{q} > 1$.

a) There exists $\epsilon_0 = \epsilon_0(p, q) > 0$ and $C_0 = C_0(p, q) > 0$ such that, if $\vec{f} \in E_{p/3, q/3, 3}$ with $\operatorname{div} \vec{f} = 0$ and $\mathbb{F} \in E_{p/2, q/2, 2}$ and if

$$\|\vec{f}\|_{E_{p/3, q/3, 3}} + \|\mathbb{F}\|_{E_{p/2, q/2, 2}} < \epsilon_0,$$

then the Navier–Stokes equations (1) have a global mild solution $\vec{u} \in E_{p, q, 1}$ and $\vec{\nabla} \otimes \vec{u} \in E_{p/2, q/2, 2}$ with

$$\|\vec{u}\|_{E_{p, q, 1}} + \|\vec{\nabla} \otimes \vec{u}\|_{E_{p/2, q/2, 2}} \leq C_0 (\|\vec{f}\|_{E_{p/3, q/3, 3}} + \|\mathbb{F}\|_{E_{p/2, q/2, 2}}).$$

b) There exists $\epsilon_0 = \epsilon_0(p, q) > 0$ and $C_0 = C_0(p, q) > 0$ such that, if $\vec{f} \in F_{p/3, q/3, 3}$ with $\operatorname{div} \vec{f} = 0$ and $\mathbb{F} \in F_{p/2, q/2, 2}$ and if

$$\|\vec{f}\|_{F_{p/3, q/3, 3}} + \|\mathbb{F}\|_{F_{p/2, q/2, 2}} < \epsilon_0,$$

then the Navier–Stokes equations (1) have a global mild solution $\vec{u} \in F_{p,q,1}$ and $\vec{\nabla} \otimes \vec{u} \in F_{p/2,q/2,2}$ with

$$\|\vec{u}\|_{F_{p,q,1}} + \|\vec{\nabla} \otimes \vec{u}\|_{F_{p/2,q/2,2}} \leq C_0(\|\vec{f}\|_{F_{p/3,q/3,3}} + \|\mathbb{F}\|_{F_{p/2,q/2,2}}).$$

When the force \vec{f} is equal to 0, we may lower the values of p and q :

Theorem 2. Let $p, q \in (2, \infty)$ with $\frac{2}{p} + \frac{3}{q} > 1$.

a) There exists $\epsilon_0 = \epsilon_0(p, q) > 0$ and $C_0 = C_0(p, q) > 0$ such that, if $\mathbb{F} \in E_{p/2,q/2,2}$ and

$$\|\mathbb{F}\|_{E_{p/2,q/2,2}} < \epsilon_0,$$

then the Navier–Stokes equations (1) (with $\vec{f} = 0$) have a global mild solution $\vec{u} \in E_{p,q,1}$ and $\vec{\nabla} \otimes \vec{u} \in E_{p/2,q/2,2}$ with

$$\|\vec{u}\|_{E_{p,q,1}} + \|\vec{\nabla} \otimes \vec{u}\|_{E_{p/2,q/2,2}} \leq C_0\|\mathbb{F}\|_{E_{p/2,q/2,2}}.$$

b) There exists $\epsilon_0 = \epsilon_0(p, q) > 0$ and $C_0 = C_0(p, q) > 0$ such that, if $\mathbb{F} \in F_{p/2,q/2,2}$ and if

$$\|\mathbb{F}\|_{F_{p/2,q/2,2}} < \epsilon_0,$$

then the Navier–Stokes equations (1) (with $\vec{f} = 0$) have a global mild solution $\vec{u} \in F_{p,q,1}$ and $\vec{\nabla} \otimes \vec{u} \in F_{p/2,q/2,2}$ with

$$\|\vec{u}\|_{F_{p,q,1}} + \|\vec{\nabla} \otimes \vec{u}\|_{F_{p/2,q/2,2}} \leq C_0\|\mathbb{F}\|_{F_{p/2,q/2,2}}.$$

As usual, the mild solution \vec{u} will be searched as a fixed point of the transform

$$\vec{u} \mapsto \vec{T}(\vec{f}) + \vec{T}(\mathbb{P} \operatorname{div} \mathbb{F}) - \vec{T}(\mathbb{P} \operatorname{div}(\vec{u} \otimes \vec{u})),$$

where $\vec{T}(\vec{f}) = \int_0^t e^{(t-s)\Delta} \vec{f}(s, \cdot) ds$. Let us remark that, if $X = E_{p,q,1}$ or $X = F_{p,q,1}$, then X is a critical space with respect to the scaling of the Navier–Stokes equations: for $\lambda > 0$, $\|\lambda \vec{u}(\lambda^2 t, \lambda x)\|_X = \|\vec{u}\|_X$. $E_{p,q,1}$ is easily compared to other classical spaces; for instance, we have, for Serrin spaces with $\frac{2}{p} + \frac{3}{q} = 1$, $L_t^p((0, +\infty), L_x^q(\mathbb{R}^3)) \subset E_{p,q,1}$, while $E_{p,q,\beta} \subset \mathcal{M}_2^{\min(p,q)}$ ⁵ (a critical space discussed in [Lema16]).

2 Heat equation

The proof of theorems 1 and 2 will rely on the theory of the heat equation $\partial_t u - \Delta u = f$ on $\mathbb{R} \times \mathbb{R}^d$ with the boundary condition $u = 0$ at infinity. This condition will be defined as follows:

Definition 2. Let u be a tempered distribution on $\mathbb{R} \times \mathbb{R}^d$. Then $u = 0$ at infinity if for every $\theta > 0$ one has $e^{\theta^2(\partial_t^2 - \Delta^2)}u \in L^\infty(\mathbb{R} \times \mathbb{R}^d)$ and $\lim_{\theta \rightarrow +\infty} \|e^{\theta^2(\partial_t^2 - \Delta^2)}u\|_\infty = 0$.

Easy examples of u with $u = 0$ at infinity are $u \in L_t^p L_x^q$ with $1 \leq p, q \leq \infty$, $(p, q) \neq (\infty, \infty)$ or $u = \partial_t v_0 + \sum_{j=1}^d v_j$ where $v_j \in L^\infty(\mathbb{R} \times \mathbb{R}^d)$ for $0 \leq j \leq d$: in the first case, we have $\|e^{\theta^2(\partial_t^2 - \Delta^2)}u\|_\infty \leq C\|u\|_{L^p L^q} \theta^{-\left(\frac{1}{p} + \frac{d}{2q}\right)}$ and, in the second case, $\|e^{\theta^2(\partial_t^2 - \Delta^2)}u\|_\infty \leq C(\theta^{-1}\|v_0\|_\infty + \sum_{j=1}^d \theta^{-\frac{1}{2}}\|v_j\|_\infty)$. Easy examples of bounded functions u with $u \neq 0$ at infinity are $u = 1$, $u = \mathbf{1}_{t>0}$, or $u = \mathbf{1}_{x_d>0}$: we have $\|e^{\theta^2(\partial_t^2 - \Delta^2)}u\|_\infty = 1$, as $\|e^{\theta^2(\partial_t^2 - \Delta^2)}u\|_\infty \leq 1$ and $\lim_{(t, x_d) \rightarrow (+\infty, +\infty)} e^{\theta^2(\partial_t^2 - \Delta^2)}u(t, x) = 1$.

Lemma 1. Let u be a tempered distribution on $\mathbb{R} \times \mathbb{R}^d$ such that $u = 0$ at infinity. If $\partial_t u - \Delta u = 0$, then $u = 0$.

Proof. Take the Fourier transform (in time and space variables) of the heat equation. We find

$$(i\tau + |\xi|^2)\hat{u}(\tau, \xi) = 0.$$

Thus, \hat{u} is supported in $\{(0, 0)\}$, hence is a sum of derivatives of the Dirac mass, and u is a polynomial. As $e^{\theta^2(\partial_t^2 - \Delta^2)}u$ is then a polynomial, and as $e^{\theta^2(\partial_t^2 - \Delta^2)}u \in L^\infty(\mathbb{R} \times \mathbb{R}^d)$, we find that u is a constant; in that case, $e^{\theta^2(\partial_t^2 - \Delta^2)}u = u$. As $u = 0$ at infinity, we have $u = 0$. \square

Lemma 2. Let $1 < p, q < +\infty$ and $\beta \in (0, \frac{2}{p} + \frac{d}{q})$. If $u \in E_{p,q,\beta}$ or $u \in F_{p,q,\beta}$, then $u = 0$ at infinity.

Proof. We give the proof for $u \in E_{p,q,\beta}$ (the case $u \in F_{p,q,\beta}$ is proved in a similar way). Let $W(t, x)$ be the inverse Fourier transform of $e^{-\tau^2 - |\xi|^4}$. W is in the Schwartz class of smooth functions with rapid decay. In particular, $(\sqrt{|t|} + |x|)^{d+2}|W(t, x)| \in L^\infty(\mathbb{R} \times \mathbb{R}^d)$. Writing

$$\begin{aligned} & \iint |W(t, x)| |u(t, x)| dt dx \\ &= \iint_{\sqrt{|t|+|x|}<1} |W(t, x)| |u(t, x)| dt dx + \sum_{j=0}^{+\infty} \iint_{2^j < \sqrt{|t|+|x|} < 2^{j+1}} |W(t, x)| |u(t, x)| dt dx \\ &\leq C\|u\|_{E_{p,q,\beta}} (\|\mathbf{1}_{\sqrt{|t|+|x|}<1} W\|_{L_t^{\frac{p}{p-1}} L_x^{\frac{q}{q-1}}} + \sum_{j=0}^{+\infty} 2^{j(\frac{2}{p} + \frac{d}{q} - \beta)} \|\mathbf{1}_{2^j < \sqrt{|t|+|x|} < 2^{j+1}} W\|_{L_t^{\frac{p}{p-1}} L_x^{\frac{q}{q-1}}}) \\ &\leq C'\|u\|_{E_{p,q,\beta}} (1 + \sum_{j=0}^{+\infty} 2^{-j\beta}) = C_1\|u\|_{E_{p,q,\beta}}, \end{aligned}$$

we get

$$\begin{aligned}
|e^{\theta^2(\partial_t^2 - \Delta^2)}u(t, x)| &\leq \iint W(s, y)|u(t + \theta^2s, x + \theta y)| ds dy \\
&\leq C_1 \|u(t + \theta \cdot, x + \sqrt{\theta} \cdot)\|_{E_{p,q,\beta}} \\
&= C_1 \|u(\theta \cdot, \sqrt{\theta} \cdot)\|_{E_{p,q,\beta}} \\
&= C_1 \|u\|_{E_{p,q,\beta}} \theta^{-\beta/2}.
\end{aligned}$$

Thus, $\lim_{\theta \rightarrow +\infty} \|e^{\theta^2(\partial_t^2 - \Delta^2)}u\|_{\infty} = 0$. \square

The proof of Theorems 1 and 2 will be based on the following results on the linear heat equation:

Theorem 3. *Let $p, q \in (3, \infty)$ and $\beta > 0$ with $\frac{2}{p} + \frac{3}{q} > \beta$.*

a) *If $f \in E_{p/3, q/3, \beta+2}(\mathbb{R} \times \mathbb{R}^d)$, then the heat equation*

$$\partial_t u = \Delta u + f \quad (2)$$

has a unique solution such that $u = 0$ at infinity. Moreover, there exists $C_0 = C_0(p, q, \beta) > 0$ such that, if denoting by $D_x u$ the gradient of u and by $D_x^2 u$ the Hessian of u (with respect to the space variable), we have

$$\|u\|_{E_{p,q,\beta}} + \|D_x u\|_{E_{p/2, q/2, \beta+1}} + \|D_x^2 u\|_{E_{p/3, q/3, \beta+2}} + \|\partial_t u\|_{E_{p/3, q/3, \beta+2}} \leq C_0 \|f\|_{E_{p/3, q/3, \beta+2}}.$$

b) *If $f \in F_{p/3, q/3, \beta+2}(\mathbb{R} \times \mathbb{R}^d)$, then the heat equation (2) has a unique solution such that $u = 0$ at infinity. Moreover, there exists $C_0 = C_0(p, q, \beta) > 0$ such that we have*

$$\|u\|_{F_{p,q,\beta}} + \|D_x u\|_{F_{p/2, q/2, \beta+1}} + \|D_x^2 u\|_{F_{p/3, q/3, \beta+2}} + \|\partial_t u\|_{F_{p/3, q/3, \beta+2}} \leq C_0 \|f\|_{F_{p/3, q/3, \beta+2}}.$$

Theorem 4. *Let $p, q \in (2, \infty)$ and $\beta > 0$ with $\frac{2}{p} + \frac{3}{q} > \beta$. Let $\sigma(D)$ be a Fourier multiplier (in the space variable) such that $\sigma(\xi) = \sigma_0(\frac{\xi}{|\xi|})$ where σ_0 is a smooth function on the sphere \mathcal{S}^{d-1} .*

a) *If $\mathbb{F} \in E_{p/2, q/2, \beta+1}(\mathbb{R} \times \mathbb{R}^d)$, then the heat equation*

$$\partial_t u = \Delta u + \sigma(D) \operatorname{div} \mathbb{F} \quad (3)$$

has a unique solution such that $u = 0$ at infinity. Moreover, there exists $C_0 = C_0(p, q, \beta, \sigma) > 0$ such that we have

$$\|u\|_{E_{p,q,\beta}} + \|D_x u\|_{E_{p/2, q/2, \beta+1}} \leq C_0 \|\mathbb{F}\|_{E_{p/2, q/2, \beta+1}}.$$

b) *If $\mathbb{F} \in F_{p/2, q/2, \beta+1}(\mathbb{R} \times \mathbb{R}^d)$, then the heat equation (3) has a unique solution such that $u = 0$ at infinity. Moreover, there exists $C_0 = C_0(p, q, \beta, \sigma) > 0$ such that we have*

$$\|u\|_{F_{p,q,\beta}} + \|D_x u\|_{F_{p/2, q/2, \beta+1}} \leq C_0 \|\mathbb{F}\|_{F_{p/2, q/2, \beta+1}}.$$

Theorem 3 has the following corollary on Sobolev–Morrey inequalities:

Corollary 1. *Let $p, q \in (3, \infty)$ and $\beta > 0$ with $\frac{2}{p} + \frac{3}{q} > \beta$. Let $u = 0$ at infinity. Then there exists $C_0 = C_0(p, q, \beta) > 0$ such that we have*

$$\|u\|_{E_{p,q,\beta}} + \|D_x u\|_{E_{p/2,q/2,\beta+1}} + \|D_x^2 u\|_{E_{p/3,q/3,\beta+2}} \leq C_0(\|\partial_t u\|_{E_{p/3,q/3,\beta+2}} + \|\Delta u\|_{E_{p/3,q/3,\beta+2}})$$

and

$$\|u\|_{F_{p,q,\beta}} + \|D_x u\|_{F_{p/2,q/2,\beta+1}} + \|D_x^2 u\|_{F_{p/3,q/3,\beta+2}} \leq C_0(\|\partial_t u\|_{F_{p/3,q/3,\beta+2}} + \|\Delta u\|_{F_{p/3,q/3,\beta+2}}).$$

Another corollary is the following variation on the theorem of Krylov [Kryl23]:

Proposition 1. *Let $p, q \in (3, \infty)$ and $\beta > 0$ with $\frac{2}{p} + \frac{3}{q} > \max(\beta, 1)$. There exists $\epsilon_0 = \epsilon_0(p, q, \beta) > 0$ and $C_0 = C_0(p, q, \beta) > 0$ such that*

a) If $f \in E_{p/3,q/3,\beta+2}(\mathbb{R} \times \mathbb{R}^d)$, $\vec{b} \in E_{p,q,1}$, $c \in E_{p/2,q/2,2}$, and if $\|\vec{b}\|_{E_{p,q,1}} + \|c\|_{E_{p/2,q/2,2}} < \epsilon_0$, then the heat equation

$$\partial_t u = \Delta u + \vec{b} \cdot \vec{\nabla} u + cu + f \tag{4}$$

has a unique solution such that $u = 0$ at infinity. Moreover, we have

$$\begin{aligned} & \|u\|_{E_{p,q,\beta}} + \|D_x u\|_{E_{p/2,q/2,\beta+1}} + \|D_x^2 u\|_{E_{p/3,q/3,\beta+2}} \\ & \leq C_0(\|f\|_{E_{p/3,q/3,\beta+2}} + \|\vec{b}\|_{E_{p,q,1}} + \|c\|_{E_{p/2,q/2,2}}). \end{aligned}$$

b) If $f \in F_{p/3,q/3,\beta+2}(\mathbb{R} \times \mathbb{R}^d)$, $\vec{b} \in F_{p,q,1}$, $c \in F_{p/2,q/2,2}$, and if $\|\vec{b}\|_{F_{p,q,1}} + \|c\|_{F_{p/2,q/2,2}} < \epsilon_0$, then the heat equation (4) has a unique solution such that $u = 0$ at infinity. Moreover, we have

$$\begin{aligned} & \|u\|_{F_{p,q,\beta}} + \|D_x u\|_{F_{p/2,q/2,\beta+1}} + \|D_x^2 u\|_{F_{p/3,q/3,\beta+2}} \\ & \leq C_0(\|f\|_{F_{p/3,q/3,\beta+2}} + \|\vec{b}\|_{F_{p,q,1}} + \|c\|_{F_{p/2,q/2,2}}). \end{aligned}$$

3 Anisotropic Hardy-Littlewood maximal function on mixed norm Lebesgue spaces

Let $\vec{p} = (p_1, \dots, p_n) \in (1, +\infty)^n$. The mixed-norm Lebesgue spaces $L^{\vec{p}}(\mathbb{R}^n)$ is the space of measurable functions on \mathbb{R}^n such that

$$\|f\|_{L^{\vec{p}}} = \left(\int \dots \left[\int \left\{ \int |f(x_1, \dots, x_n)|^{p_1} dx_1 \right\}^{\frac{p_2}{p_1}} \dots dx_n \right]^{\frac{1}{p_n}} < +\infty.$$

For $\vec{a} = (a_1, \dots, a_n) \in [1, +\infty)^n$, the anisotropic cylinders $Q_{\vec{a}}(x, r)$ are defined as

$$Q_{\vec{a}}(x, r) = (x_1 - r^{a_1}, x_1 + r^{a_1}) \times \dots \times (x_n - r^{a_n}, x_n + r^{a_n})$$

and the anisotropic Hardy-Littlewood maximal function is defined as

$$\mathcal{M}_{\vec{a}}f(x) = \sup_{r>0} \frac{1}{|Q_{\vec{a}}(x, r)|} \int_{Q_{\vec{a}}(x, r)} |f(y)| dy.$$

We then have the following boundedness result for the anisotropic Hardy-Littlewood maximal function on mixed norm Lebesgue spaces [Huan19, Huan21]:

Proposition 2. *For $\vec{p} = (p_1, \dots, p_n) \in (1, +\infty)^n$ and $\vec{a} = (a_1, \dots, a_n) \in [1, +\infty)^n$, there exists a constant $C = C(\vec{p}, \vec{a})$ such that*

$$\|\mathcal{M}_{\vec{a}}f\|_{L^{\vec{p}}} \leq C \|f\|_{L^{\vec{p}}}.$$

4 Harmonic analysis on the parabolic space

We endow $X = \mathbb{R} \times \mathbb{R}^d$ with the Lebesgue measure $d\mu(t, x) = dt dx$ and the parabolic metric $\rho((t, x), (s, y)) = \sqrt{|t - s|} + |x - y|$. The parabolic ball $B_r(t, x)$ and the parabolic cylinder $C_r(t, x)$ are defined as

$$B_r(t, x) = \{(s, y) / \rho((t, x), (s, y)) < r\} \text{ and } C_r(t, x) = (t - r^2, t + r^2) \times B(x, r).$$

We have

$$B_r(t, x) \subset C_r(t, x) \subset B_{2r}(t, x).$$

(X, ρ, μ) is a space of homogeneous type [Coif71] of homogeneous dimension $Q = d + 2$:

$$\mu(B_r(t, x)) = \mu(B_1(0, 0))r^Q.$$

We associate to this space three useful operators on (non-negative) functions: the Hardy-Littlewood maximal function \mathcal{M}_f and the Riesz potentials $\mathcal{I}_\alpha f$ (where $0 < \alpha < Q$) defined by

$$\mathcal{M}_f(t, x) = \sup_{r>0} \frac{1}{\mu(B_r(t, x))} \int_{B_r(t, x)} |f(s, y)| d\mu(s, y)$$

and

$$\mathcal{I}_\alpha f(t, x) = \int_X \frac{1}{\rho((t, x), (s, y))^{Q-\alpha}} f(s, y) d\mu(s, y).$$

For $1 < p \leq q$, we define the Morrey space $\mathcal{M}_2^{p,q}$ by the space of measurable functions such that

$$\|f\|_{\mathcal{M}_2^{p,q}} = \sup_{r>0, (t,x) \in X} \mu(B_r(t,x))^{\frac{1}{q} - \frac{1}{p}} \|\mathbb{1}_{B_r(t,x)} f\|_p < +\infty.$$

We have $L^q(\mathbb{R} \times \mathbb{R}^d) \subset \mathcal{M}_2^{p,q}$, $E_{p,p,\beta} = \mathcal{M}_2^{p, \frac{d+2}{\beta}}$ and $E_{p,q,\beta} \subset \mathcal{M}_2^{\min(p,q), \frac{d+2}{\beta}}$.

The main tool we shall use is Hedberg's inequality [Hedb72]:

Proposition 3. *Let $1 < p \leq q < +\infty$ and $0 < \alpha < \frac{Q}{q}$. Then there exists a constant $C = C(d, p, q, \alpha)$ such that, for every $f \in \mathcal{M}_2^{p,q}$, we have*

$$\mathcal{I}_\alpha f(t, x) \leq C(\mathcal{M}_f(t, x))^{1 - \frac{\alpha q}{Q}} \|f\|_{\mathcal{M}_2^{p,q}}^{\frac{\alpha q}{Q}}.$$

Proof. We easily check that, for every $R > 0$, we have

$$\int_{B_R(t,x)} \frac{1}{\rho((t,x), (s,y))^{Q-\alpha}} |f(s,y)| d\mu(s,y) \leq CR^\alpha \mathcal{M}_f(t,x)$$

and

$$\int_{X \setminus B_R(t,x)} \frac{1}{\rho((t,x), (s,y))^{Q-\alpha}} |f(s,y)| d\mu(s,y) \leq CR^{\alpha - \frac{Q}{q}} \|f\|_{\mathcal{M}_2^{p,q}}.$$

We then take

$$R^{\frac{Q}{q}} = \frac{\|f\|_{\mathcal{M}_2^{p,q}}}{\mathcal{M}_f(t,x)}. \quad \square$$

Applying Proposition 3 to Krylov spaces, we obtain:

Proposition 4. *Let $1 < p, q < +\infty$ and $0 < \beta < \frac{2}{p} + \frac{d}{q}$. Then*

- a) $f \mapsto \mathcal{M}_f$ is bounded from $E_{p,q,\beta}$ to $E_{p,q,\beta}$ and from $F_{p,q,\beta}$ to $F_{p,q,\beta}$.
- b) If $\beta > 1$, $f \mapsto \mathcal{I}_1 f$ is bounded from $E_{p,q,\beta}$ to $E_{\frac{\beta}{\beta-1}p, \frac{\beta}{\beta-1}q, \beta-1}$ and from $F_{p,q,\beta}$ to $F_{\frac{\beta}{\beta-1}p, \frac{\beta}{\beta-1}q, \beta-1}$.
- c) If $\beta > 2$, $f \mapsto \mathcal{I}_2 f$ is bounded from $E_{p,q,\beta}$ to $E_{\frac{\beta}{\beta-2}p, \frac{\beta}{\beta-2}q, \beta-2}$ and from $F_{p,q,\beta}$ to $F_{\frac{\beta}{\beta-2}p, \frac{\beta}{\beta-2}q, \beta-2}$.

Proof. We consider only the case of $E_{p,q,\beta}$, as the proof for $F_{p,q,\beta}$ is similar. Let us estimate \mathcal{M}_f on a cylinder $C_r(t,x)$. We have $\mathcal{M}_f \leq \mathcal{M}_{f_1} + \mathcal{M}_{f_2}$, where $f_1 = \mathbb{1}_{C_{4r}(t,x)} f$ and $f_2 = f - f_1$. By Proposition 2, we know that

$$\|\mathcal{M}_{f_1}\|_{L_t^p L_x^q} \leq C \|f_1\|_{L_t^p L_x^q} \leq C' \|f\|_{E_{p,q,\beta}} r^{\frac{2}{p} + \frac{d}{q} - \beta}.$$

On the other hand, for $(s, z) \in C_r(t, x) \subset B_{2r}(t, x)$, since $B_{4r}(t, x) \subset C_{4r}(t, x)$,

$$\mathcal{M}_{f_2}(s, z) \leq \sup_{\rho > 2r} \frac{1}{|B_\rho(s, z)|} \iint_{B_\rho(s, z)} |f(\sigma, y)| d\sigma dy \leq C' \|f\|_{E_{p,q,\beta}} r^{-\beta}$$

so that

$$\|\mathbf{1}_{C_r(t,x)} \mathcal{M}_{f_2}\|_{L_t^p L_x^q} \leq C \|f\|_{E_{p,q,\beta}} r^{\frac{2}{p} + \frac{d}{q} - \beta}.$$

a) is proved. b) and c) are then direct consequences of Hedberg's inequality (Proposition 3). \square

5 The heat equation on $\mathbb{R} \times \mathbb{R}^d$.

In this section, we solve the heat equation on $\mathbb{R} \times \mathbb{R}^d$:

$$\begin{cases} \partial_t u = \Delta u + g \\ u = 0 \text{ at infinity} \end{cases} \quad (5)$$

where $g = f \in E_{p,q,\beta}$ or in $F_{p,q,\beta}$ with $2 < \beta < \frac{2}{p} + \frac{d}{q}$ or $g = \sigma(D) \operatorname{div} \mathbb{F}$ where $\mathbb{F} \in E_{p,q,\beta}$ or in $F_{p,q,\beta}$ with $1 < \beta < \frac{2}{p} + \frac{d}{q}$. The solution u of equation (5) is given by the Duhamel formula

$$u = \int_{-\infty}^t e^{(t-s)\Delta} g(s, \cdot) ds.$$

In order to estimate u and its derivatives, we need some estimates on the size of the kernel of $e^{t\Delta}$ and its derivatives, or on the derivatives of $\sigma(D)e^{t\Delta}$.

Lemma 3. *Let $\psi \in \mathcal{S}(\mathbb{R}^d)$ and, for $\theta > 0$, $\psi_\theta(x) = \frac{1}{\theta^d} \psi(\frac{x}{\theta})$. Let $\sigma(D)$ be a Fourier multiplier (in the space variable) such that $\sigma(\xi) = \sigma_0(\frac{\xi}{|\xi|})$ where σ_0 is a smooth function on the sphere \mathcal{S}^{d-1} . Then, for $\alpha \in \mathbb{N}^d$,*

$$|\partial_\alpha \sigma(D) \psi_\theta(x)| \leq C_{\alpha,\psi,\sigma} \frac{1}{(\theta + |x|)^{d+|\alpha|}}.$$

Proof. We have

$$\|\partial_\alpha \sigma(D) \psi_\theta\|_\infty = \theta^{-d-|\alpha|} \|\partial_\alpha \sigma(D) \psi\|_\infty$$

and

$$\| |x|^{d+|\alpha|} \partial_\alpha \sigma(D) \psi_\theta \|_\infty = \| |x|^{d+|\alpha|} \partial_\alpha \sigma(D) \psi \|_\infty.$$

Thus, we may assume $\theta = 1$. We have

$$|\partial_\alpha \sigma(D) \psi_\theta(x)| \leq \frac{1}{(2\pi)^d} \|\sigma_0\|_\infty \int |\xi|^{|\alpha|} |\hat{\psi}(\xi)| dx.$$

On the other hand, taking a smooth function ϕ such that $\phi(\xi) = 1$ for $|\xi| < 1$ and $\phi(\xi) = 0$ for $|\xi| > 2$, we have for every $R > 0$, for $1 \leq k \leq d$,

$$|x_k|^{d+|\alpha|} |\partial_\alpha \phi(\frac{D}{R}) \sigma(D) \psi_\theta(x)| \leq C(R|x|)^{d+\alpha} \|\sigma_0\|_\infty \|\hat{\psi}\|_\infty$$

and

$$\begin{aligned} & |x|^2 |x_k|^{d+|\alpha|} |\partial_\alpha (1 - \phi(\frac{D}{R})) \sigma(D) \psi_\theta(x)| \\ & \leq \frac{1}{(2\pi)^d} \int |\Delta \partial_k^{d+|\alpha|} \left((1 - \phi(\frac{\xi}{R})) \xi^\alpha \sigma(\xi) \hat{\psi}(\xi) \right)| d\xi \\ & \leq C \int_{|\xi| > R} \frac{d\xi}{|\xi|^{d+2}} = C' \frac{1}{R^2} \end{aligned}$$

(as $|\partial^\beta(\hat{\psi}(\xi))| \leq C_{\beta,\psi} |\xi|^{-|\beta|}$, $|\partial^\beta(\xi^\alpha \sigma(\xi))| \leq C_{\alpha,\beta,\sigma} |\xi|^{|\alpha|-|\beta|}$ and $|\partial^\beta(1 - \phi(\frac{\xi}{R}))| \leq C_{\beta,\phi} |\xi|^{-|\beta|}$). Taking $R = \frac{1}{|x|}$, we get $x_k^{d+|\alpha|} \partial^\alpha \sigma(D) \psi \in L^\infty$. \square

A useful result on the heat kernel is its maximal regularity in $L_t^p L_x^q$ or in $L_x^q L_t^p$:

Proposition 5. *Let $1 < p, q < +\infty$. Let $\sigma(D)$ be a Fourier multiplier (in the space variable) such that $\sigma(\xi) = \sigma_0(\frac{\xi}{|\xi|})$ where σ_0 is a smooth function on the sphere \mathcal{S}^{d-1} .*

a) *If $h \in L_t^p L_x^q$, then, for $1 \leq i, j \leq d$,*

$$\left\| \int_{-\infty}^t e^{(t-s)\Delta} \sigma(D) \partial_i \partial_j h ds \right\|_{L_t^p L_x^q} \leq C \|h\|_{L_t^p L_x^q}.$$

a) *If $h \in L_x^q L_t^p$, then, for $1 \leq i, j \leq d$,*

$$\left\| \int_{-\infty}^t e^{(t-s)\Delta} \sigma(D) \partial_i \partial_j h ds \right\|_{L_x^q L_t^p} \leq C \|h\|_{L_x^q L_t^p}.$$

Proof. This is a classical result, obtained through the theory of vector valued singular integrals [Bene62]. We sketch the proof given in [Lema02]. Let $W(x) = \frac{1}{(4\pi)^{d/2}} e^{-\frac{|x|^2}{4}}$ and let

$$\Omega(t, x) = \frac{1}{t^{\frac{d+2}{2}}} (\sigma(D) \partial_i \partial_j W) \left(\frac{x}{\sqrt{t}} \right) \text{ for } t > 0, \quad = 0 \text{ for } t < 0.$$

We then consider the operator

$$T(g)(t, x) = \int_{\mathbb{R}} \int_{\mathbb{R}^d} \Omega(t - s, x - y) g(s, y) ds dy. \quad (6)$$

We have

$$(\partial_t - \Delta)T(g) = \sigma(D)\partial_i\partial_j g$$

and, taking the Fourier transform,

$$\widehat{T(g)}(\tau, \xi) = -\frac{\xi_i \xi_j}{i\tau + |\xi|^2} \sigma(\xi) \hat{g}(\tau, \xi).$$

Thus, T is bounded on $L^2(\mathbb{R} \times \mathbb{R}^d)$. T can be seen as Calderón–Zygmund operator on the parabolic space $\mathbb{R} \times \mathbb{R}^d$ (for the parabolic distance): from Lemma 3, we see that $|\Omega(t, x)| \leq C \frac{1}{(\sqrt{|t|+|x|})^{d+2}}$, $|\partial_i \Omega(t, x)| \leq C \frac{1}{(\sqrt{|t|+|x|})^{d+3}}$, and $|\partial_t \Omega(t, x)| = |\Delta \Omega(t, x)| \leq C \frac{1}{(\sqrt{|t|+|x|})^{d+4}}$. Thus, we get that T is bounded on $L^p(\mathbb{R} \times \mathbb{R}^d)$ for $1 < p < +\infty$. Let T_t be the operator

$$T_t(v) = \int_{\mathbb{R}^d} \frac{1}{t} \Omega(t, x - y) v(y) dy$$

and T_x be the operator

$$T_x(w) = \int_{\mathbb{R}} \frac{1}{t - s} \Omega(t - s, x) w(s) ds$$

We have

$$\partial_t T_t(v) = \int_{\mathbb{R}^d} \frac{1}{t} \Delta \Omega(t, x - y) v(y) dy$$

and

$$\partial_k T_x(w) = \int_{\mathbb{R}} \frac{1}{t - s} \partial_k \Omega(t - s, x) w(s) ds.$$

From Lemma 3, we find

$$\|T_t\|_{L_x^q \rightarrow L_x^q} \leq C \frac{1}{t} \text{ and } \|\partial_t T_t\|_{L_x^q \rightarrow L_x^q} \leq C \frac{1}{t^2}$$

so that the continuity $L_t^q(L_x^q) \mapsto L_t^q(L_x^q)$ of T can be extended to the continuity $L_t^p(L_x^q) \mapsto L_t^p(L_x^q)$. Similarly, we have

$$\|T_x\|_{L_t^p \rightarrow L_t^p} \leq C \frac{1}{|x|^d} \text{ and } \|\partial_k T_x\|_{L_t^p \rightarrow L_t^p} \leq C \frac{1}{|x|^{d+1}}$$

and the continuity $L_x^p(L_t^p) \mapsto L_x^p(L_t^p)$ of T can be extended to the continuity $L_x^q(L_t^p) \mapsto L_x^q(L_t^p)$. \square

Similar estimates hold for Krylov spaces:

Proposition 6. *Let $1 < p, q < +\infty$ and $0 < \beta < \frac{2}{p} + \frac{d}{q}$. Let $\sigma(D)$ be a Fourier multiplier (in the space variable) such that $\sigma(\xi) = \sigma_0(\frac{\xi}{|\xi|})$ where σ_0 is a smooth function on the sphere \mathcal{S}^{d-1} .*

a) *If $h \in E_{p,q,\beta}$, then, for $1 \leq i, j \leq d$,*

$$\left\| \int_{-\infty}^t e^{(t-s)\Delta} \sigma(D) \partial_i \partial_j h \, ds \right\|_{E_{p,q,\beta}} \leq C \|h\|_{E_{p,q,\beta}}.$$

a) *If $h \in F_{p,q,\beta}$, then, for $1 \leq i, j \leq d$,*

$$\left\| \int_{-\infty}^t e^{(t-s)\Delta} \sigma(D) \partial_i \partial_j h \, ds \right\|_{F_{p,q,\beta}} \leq C \|h\|_{F_{p,q,\beta}}.$$

Proof. We consider only the case of $E_{p,q,\beta}$, as the proof for $F_{p,q,\beta}$ is similar. Let us estimate $T(h)$ on a cylinder $C_r(t, x)$ (where T is the operator given by (6)). We have $T(h) = T(h_1) + T(h_2)$, where $h_1 = \mathbf{1}_{C_{4r}(t,x)} h$ and $h_2 = h - h_1$. By Proposition 5, we know that

$$\|h_1\|_{L_t^p L_x^q} \leq C \|h_1\|_{L_t^p L_x^q} \leq C' \|h\|_{E_{p,q,\beta}} r^{\frac{2}{p} + \frac{d}{q} - \beta}.$$

On the other hand, for $(s, z) \in C_r(t, x) \subset B_{2r}(t, x)$, since $B_{4r}(t, x) \subset C_{4r}(t, x)$,

$$\begin{aligned} |h_2(s, z)| &\leq C \iint_{\rho((\sigma,y),(t,x)) > 4r} \frac{1}{(\sqrt{|\tau-s|} + |z-y|)^{d+2}} |h(\tau, y)| \, d\tau \, dy \\ &\leq C' \iint_{\rho((\sigma,y),(t,x)) > 4r} \frac{1}{(\sqrt{|\tau-t|} + |x-y|)^{d+2}} |h(\tau, y)| \, d\tau \, dy \\ &\leq C'' \sum_{j=0}^{+\infty} \frac{1}{(4^j r)^{d+2}} \iint_{C_{4^{j+1}r}} |h(\tau, y)| \, d\tau \, dy \\ &\leq C''' \|h\|_{E_{p,q,\beta}} r^{-\beta} \end{aligned}$$

so that

$$\|\mathbf{1}_{C_r(t,x)} h_2\|_{L_t^p L_x^q} \leq C \|h\|_{E_{p,q,\beta}} r^{\frac{2}{p} + \frac{d}{q} - \beta}. \quad \square$$

We may now easily prove Theorems 3 and 4, Corollary 1 and Proposition 1. Again, we shall consider only the case of $E_{p,q,\beta}$, as the proofs for $F_{p,q,\beta}$ are similar.

Proof of Theorem 3

Proof. The solution u of equation $\partial_t u = \Delta u + f$ is given by $u = \int_{-\infty}^t e^{(t-s)\Delta} f(s, \cdot) ds$. By proposition (6), we already know that

$$\|D_x^2 u\|_{E_{p/3, q/3, \beta+2}} \leq C \|f\|_{E_{p/3, q/3, \beta+2}}.$$

On the other hand, from Lemma 3, we see that

$$|D_x u(t, x)| \leq C \iint \frac{1}{(\sqrt{|t-s|} + |x-y|)^{d+1}} |f(s, y)| ds dy = C\mathcal{I}_1(|f|)(t, x)$$

and

$$|u(t, x)| \leq C \iint \frac{1}{(\sqrt{|t-s|} + |x-y|)^d} |f(s, y)| ds dy = C\mathcal{I}_2(|f|)(t, x).$$

We then apply Proposition 4 to get

$$\|D_x u\|_{E_{p/2, q/2, \beta+1}} \leq C \|f\|_{E_{p/3, q/3, \beta+2}}$$

and

$$\|u\|_{E_{p, q, \beta}} \leq C \|f\|_{E_{p/3, q/3, \beta+2}}. \quad \square$$

Proof of Theorem 4

Proof. The solution u of equation $\partial_t u = \Delta u + \sigma(D) \operatorname{div} \mathbb{F}$ is given by $u = \int_{-\infty}^t e^{(t-s)\Delta} \sigma(D) \operatorname{div} \mathbb{F}(s, \cdot) ds$. By proposition (6), we already know that

$$\|D_x u\|_{E_{p/2, q/2, \beta+1}} \leq C_0 \|\mathbb{F}\|_{E_{p/2, q/2, \beta+1}}.$$

On the other hand, from Lemma 3, we see that

$$|u(t, x)| \leq C \iint \frac{1}{(\sqrt{|t-s|} + |x-y|)^{d+1}} |\mathbb{F}(s, y)| ds dy = C\mathcal{I}_1(|\mathbb{F}|)(t, x).$$

We then apply Proposition 4 to get

$$\|u\|_{E_{p, q, \beta}} \leq C \|\mathbb{F}\|_{E_{p/2, q/2, \beta+1}}. \quad \square$$

Proof of Corollary 1

Proof. We just write $\partial_t u - \Delta u = f$ with $f = \partial_t u - \Delta u$. By Theorem 3, we have

$$\|u\|_{E_{p, q, \beta}} + \|D_x u\|_{E_{p/2, q/2, \beta+1}} + \|D_x^2 u\|_{E_{p/3, q/3, \beta+2}} \leq C_0 (\|\partial_t u\|_{E_{p/3, q/3, \beta+2}} + \|\Delta u\|_{E_{p/3, q/3, \beta+2}})$$

□

Proof of Proposition 1

Proof. Let $X = \{u \in E_{p,q,\beta} / D_x u \in E_{p/2,q/2,\beta+1}, D_x^2 u \in E_{p/3,q/3,\beta+2}\}$, normed with

$$\|u\|_X = \|u\|_{E_{p,q,\beta}} + \|D_x u\|_{E_{p/2,q/2,\beta+1}} + \|D_x^2 u\|_{E_{p/3,q/3,\beta+2}}.$$

We are looking for a solution in X of the equation

$$u = T(f) + T(\vec{b} \cdot \vec{\nabla} u) + T(cu)$$

, where $T(f) = \int_{-\infty}^t e^{(t-s)\Delta} f(s, \cdot) ds$. By Theorem 3, we have

$$\|T(f)\|_X \leq C_1 \|f\|_{E_{p/3,q/3,\beta+2}},$$

$$\|T(\vec{b} \cdot \vec{\nabla} u)\|_X \leq C_2 \|\vec{b} \cdot \vec{\nabla} u\|_{E_{p/3,q/3,\beta+2}} \leq C_2 \|\vec{b}\|_{E_{p,q,1}} \|D_x u\|_{E_{p/2,q/2,\beta+1}},$$

and

$$\|T(cu)\|_X \leq C_3 \|cu\|_{E_{p/3,q/3,\beta+2}} \leq C_3 \|c\|_{E_{p/2,q/2,2}} \|u\|_{p,q,\beta}.$$

For $C_2 \|\vec{b}\|_{E_{p,q,1}} + C_3 \|c\|_{E_{p/2,q/2,2}} < \frac{1}{2}$, the operator $S(u) = u - T(\vec{b} \cdot \vec{\nabla} u) - T(cu)$ is an isomorphism of X , with $\|S^{-1}\|_{X \rightarrow X} \leq 2$. The solution u is then given by $u = S^{-1}(T(f))$, with $\|u\|_X \leq 2C_1 \|f\|_{E_{p/3,q/3,\beta+2}}$. \square

6 The Navier–Stokes equations.

We prove here Theorem 1. The proof of Theorem 2 is similar. Again, we consider only the case of $E_{p,q,\beta}$.

Proof of Theorem 1

Proof. The Navier–Stokes equations we study are

$$\begin{cases} \partial_t \vec{u} = \Delta \vec{u} - \vec{\nabla} p - \vec{u} \cdot \vec{\nabla} \vec{u} + \vec{f} + \operatorname{div} \mathbb{F} \\ \operatorname{div} \vec{u} = 0 \\ \vec{u}(0, \cdot) = 0 \end{cases} \quad (7)$$

where $\vec{f} \in E_{p/3,q/3,3}$ with $\operatorname{div} \vec{f} = 0$ and $\mathbb{F} \in E_{p/2,q/2,2}$. We rewrite (7) as

$$\partial_t \vec{u} - \Delta \vec{u} = \vec{f} + (\operatorname{Id} - \frac{1}{\Delta} \vec{\nabla} \operatorname{div}) \operatorname{div}(\mathbb{F} - \vec{u} \otimes \vec{u}).$$

($\operatorname{Id} - \frac{1}{\Delta} \vec{\nabla} \operatorname{div} = \mathbb{P}$ is the Leray projection operator on solenoidal vector fields.)

Let $X = \{\vec{u} \in E_{p,q,1} / D_x \vec{u} \in E_{p/2,q/2,2}\}$, normed with

$$\|u\|_X = \|\vec{u}\|_{E_{p,q,1}} + \|D_x \vec{u}\|_{E_{p/2,q/2,2}}.$$

We are looking for a solution in X of the equation

$$\vec{u} = \vec{T}(\vec{f}) + \vec{T}(\mathbb{P} \operatorname{div} \mathbb{F}) - \vec{T}(\mathbb{P} \operatorname{div}(\vec{u} \otimes \vec{u})),$$

where $\vec{T}(\vec{f}) = \int_0^t e^{(t-s)\Delta} \vec{f}(s, \cdot) ds$ ($= \int_{-\infty}^t e^{(t-s)\Delta} \vec{f}(s, \cdot) ds$ if we extend \vec{f} to $(-\infty, 0)$ with $\vec{f}(t, x) = 0$ for $t < 0$). By Theorem 3, we have

$$\|\vec{T}(\vec{f})\|_X \leq C_1 \|\vec{f}\|_{E_{p/3,q/3,3}}.$$

By Theorem 4, we have

$$\|\vec{T}(\mathbb{P} \operatorname{div} \mathbb{F})\|_X \leq C_2 \|\mathbb{F}\|_{E_{p/2,q/2,2}}$$

and

$$\|\vec{T}(\mathbb{P} \operatorname{div}(\vec{u} \otimes \vec{u}))\|_X \leq C_3 \|\vec{u} \otimes \vec{u}\|_{E_{p/2,q/2,2}} \leq C_3 \|\vec{u}\|_{p,q,1}^2.$$

For $C_1 \|\vec{f}\|_{E_{p/3,q/3,3}} + C_2 \|\mathbb{F}\|_{E_{p/2,q/2,2}} < \frac{1}{4C_3}$, we find a solution $\vec{u} \in X$ with $\|\vec{u}\|_X \leq 2(C_1 \|\vec{f}\|_{E_{p/3,q/3,3}} + C_2 \|\mathbb{F}\|_{E_{p/2,q/2,2}})$. \square

Appendix 1: Parabolic Besov spaces

In this appendix, we describe some results on the heat equation on parabolic Besov spaces that may shed a new light on many of the inequalities we obtained throughout the paper, which are to be viewed more as regularity assertions than as results on existence of solutions.

For $\delta > 0$, let us define the parabolic Besov space $\mathcal{B}_{[2],\infty,\infty}^{-\delta}$ as the space of tempered distributions on $\mathbb{R} \times \mathbb{R}^d$ such that

$$\|u\|_{\mathcal{B}_{[2],\infty,\infty}^{-\delta}} = \sup_{\theta > 0} \theta^{\delta/2} \|e^{\theta^2(\partial_t^2 - \Delta^2)} u(t, x)\|_{L^\infty(\mathbb{R} \times \mathbb{R}^d)} < +\infty.$$

(In particular, $E_{p,q,\beta} \subset \mathcal{B}_{[2],\infty,\infty}^{-\beta}$ and $F_{p,q,\beta} \subset \mathcal{B}_{[2],\infty,\infty}^{-\beta}$.) [The index [2] indicates the underlying time-space scaling, where t behaves like $|x|^2$.]

It is easy to check that $\mathcal{B}_{[2],\infty,\infty}^{-\beta}$ coincides with the (realization of the) homogeneous Besov space defined through the parabolic Littlewood-Paley decomposition (for instance, see Triebel's book [Trie06]). Let $\phi(\tau, \xi)$ be a smooth function equal to 1 when $\sqrt{|\tau|} + |\xi| < 1$ and to 0 when $\sqrt{|\tau|} + |\xi| > 2$. Let $S_j f$ be defined as the inverse Fourier transform of $\phi(\frac{\tau}{4^j}, \frac{\xi}{2^j}) \hat{f}(\tau, \xi)$. Then $\mathcal{B}_{[2],\infty,\infty}^{-\beta}$ is the Banach space of tempered distributions f such that $\sup_{j \in \mathbb{Z}} 2^{j\delta} \|S_j f\|_\infty < +\infty$.

We have the following Gagliardo–Nirenberg inequality

Proposition 7. Let $\delta > 0$, $1 < p, q < +\infty$ and $\beta \in (0, \frac{2}{p} + \frac{d}{q})$.

a) If $u \in \mathcal{B}_{[2],\infty,\infty}^{-\delta}$ and $\partial_t u, \Delta u \in E_{p,q,\beta}$, then

$$\|D_x u\|_{E_{\frac{2+\delta}{1+\delta}p, \frac{2+\delta}{1+\delta}q, \frac{1+\delta}{2+\delta}\beta}} \leq C \|u\|_{\mathcal{B}_{[2],\infty,\infty}^{-\delta}}^{1+\delta} (\|\partial_t u\|_{E_{p,q,\beta}} + \|\Delta u\|_{E_{p,q,\beta}})^{\frac{1+\delta}{2+\delta}}.$$

b) If $u \in \mathcal{B}_{[2],\infty,\infty}^{-\delta}$ and $\partial_t u, \Delta u \in F_{p,q,\beta}$, then

$$\|D_x u\|_{F_{\frac{2+\delta}{1+\delta}p, \frac{2+\delta}{1+\delta}q, \frac{1+\delta}{2+\delta}\beta}} \leq C \|u\|_{\mathcal{B}_{[2],\infty,\infty}^{-\delta}}^{1+\delta} (\|\partial_t u\|_{F_{p,q,\beta}} + \|\Delta u\|_{F_{p,q,\beta}})^{\frac{1+\delta}{2+\delta}}.$$

Our final results extend Corollary 1 and Theorem 3 to parabolic Besov spaces:

Theorem 5. Let $\delta > 0$. Let $u = 0$ at infinity. Then $u \in \mathcal{B}_{[2],\infty,\infty}^{-\delta}$ if and only if $\partial_t u \in \mathcal{B}_{[2],\infty,\infty}^{-\delta-2}$ and $\Delta u \in \mathcal{B}_{[2],\infty,\infty}^{-\delta-2}$. Moreover, the norms $\|u\|_{\mathcal{B}_{[2],\infty,\infty}^{-\delta}}$ and $\|\partial_t u\|_{\mathcal{B}_{[2],\infty,\infty}^{-\delta-2}} + \|\Delta u\|_{\mathcal{B}_{[2],\infty,\infty}^{-\delta-2}}$ are equivalent.

Theorem 6. Let $\delta > 2$. If $f \in \mathcal{B}_{[2],\infty,\infty}^{-\delta}$, then the heat equation

$$\partial_t u = \Delta u + f \tag{8}$$

has a unique solution such that $u = 0$ at infinity. Moreover, $u \in \mathcal{B}_{[2],\infty,\infty}^{-\delta+2}$ and

$$\|u\|_{\mathcal{B}_{[2],\infty,\infty}^{-\delta+2}} \leq C \|f\|_{\mathcal{B}_{[2],\infty,\infty}^{-\delta}}.$$

Those results are not very new, as they can be recovered from the voluminous literature on anisotropic Besov spaces. We present them for sake of completeness.

Proof of Proposition 7.

Proof. As $u = 0$ at infinity, we may write

$$u = \int_0^\infty (-\partial_\theta)(e^{\theta^2(\partial_t^2 - \Delta^2)}u) d\theta$$

and

$$D_x u = \int_0^\infty (-\partial_\theta)D_x(e^{\theta^2(\partial_t^2 - \Delta^2)}u) d\theta.$$

For $R > 0$, we rewrite this as

$$\begin{aligned}
D_x u &= - \int_0^R (2\theta \partial_t e^{\theta^2 \partial_t^2} \sqrt{\theta} D_x e^{-\theta^2 \Delta^2}) \partial_t u \frac{d\theta}{\sqrt{\theta}} \\
&\quad - \int_R^\infty (2\theta^2 \partial_t^2 e^{\frac{3}{4}\theta^2 \partial_t^2} \sqrt{\theta} D_x e^{-\frac{3}{4}\theta^2 \Delta^2}) (e^{\frac{\theta^2}{4}(\partial_t^2 - \Delta^2)} u) \frac{d\theta}{\theta^{3/2}} \\
&\quad + \int_0^R (2e^{\theta^2 \partial_t^2} \theta^{3/2} D_x \Delta e^{-\theta^2 \Delta^2}) \Delta u \frac{d\theta}{\sqrt{\theta}} \\
&\quad + \int_R^\infty (2e^{\frac{3}{4}\theta^2 \partial_t^2} \theta^{5/2} D_x \Delta^2 e^{-\frac{3}{4}\theta^2 \Delta^2}) (e^{\frac{\theta^2}{4}(\partial_t^2 - \Delta^2)} u) \frac{d\theta}{\theta^{3/2}} \\
&= I + II + III + IV.
\end{aligned}$$

Recall that \mathcal{M}_f designs the parabolic Hardy–Littlewood maximal function. If $\psi \in \mathcal{S}(\mathbb{R} \times \mathbb{R}^d)$, we have, for every $\theta > 0$,

$$\iint \frac{1}{\theta^{\frac{d+2}{2}}} |\psi(\frac{s}{\theta}, \frac{y}{\sqrt{\theta}})| |f(t-s, x-y)| ds dy \leq C_\psi \mathcal{M}_f(t, x)$$

and

$$\iint \frac{1}{\theta^{\frac{d+2}{2}}} |\psi(\frac{s}{\theta}, \frac{y}{\sqrt{\theta}})| |f(t-s, x-y)| ds dy \leq \|\psi\|_1 \|f\|_\infty.$$

Thus, we have

$$|I| \leq C\sqrt{R} \mathcal{M}_{\partial_t u} \text{ and } |III| \leq C\sqrt{R} \mathcal{M}_{\Delta u}$$

and

$$|II| + |IV| \leq CR^{-\frac{1+\delta}{2}} \|u\|_{\mathcal{B}_{[2], \infty, \infty}^{-\delta}}.$$

Taking $\sqrt{R} = \left(\frac{\|u\|_{\mathcal{B}_{[2], \infty, \infty}^{-\delta}}}{\mathcal{M}_{\partial_t u}(t, x) + \mathcal{M}_{\Delta u}(t, x)} \right)^{\frac{1}{2+\delta}}$, we get

$$|D_x u(t, x)| \leq C \|u\|_{\mathcal{B}_{[2], \infty, \infty}^{-\delta}}^{\frac{1}{2+\delta}} (\mathcal{M}_{\partial_t u}(t, x) + \mathcal{M}_{\Delta u}(t, x))^{\frac{1+\delta}{2+\delta}}$$

and we conclude by Proposition 4 a). □

Proof of Theorem 5.

Proof. Writing

$$e^{\theta^2(\partial_t^2 - \Delta^2)}(\partial_t u) = \frac{1}{\theta} (\theta \partial_t e^{\frac{3}{4}\theta^2(\partial_t^2 - \Delta^2)}) (e^{\frac{1}{4}\theta^2(\partial_t^2 - \Delta^2)} u)$$

and

$$e^{\theta^2(\partial_t^2 - \Delta^2)}(\Delta u) = \frac{1}{\theta}(\theta \Delta e^{\frac{3}{4}\theta^2(\partial_t^2 - \Delta^2)})(e^{\frac{1}{4}\theta^2(\partial_t^2 - \Delta^2)}u),$$

we find that

$$\|\partial_t u\|_{\mathcal{B}_{[2],\infty,\infty}^{-\delta-2}} + \|\Delta u\|_{\mathcal{B}_{[2],\infty,\infty}^{-\delta-2}} \leq C\|u\|_{\mathcal{B}_{[2],\infty,\infty}^{-\delta}}.$$

As $u = 0$ at infinity, we write

$$u = \int_0^\infty (-\partial_\eta)(e^{\eta^2(\partial_t^2 - \Delta^2)}u) d\eta = 2 \int_0^{+\infty} \eta(\Delta^2 - \partial_t^2)e^{\eta^2(\partial_t^2 - \Delta^2)}u d\eta.$$

We get

$$\begin{aligned} e^{\theta^2(\partial_t^2 - \Delta^2)}u &= 2 \int_0^{+\infty} (\eta \Delta e^{\frac{\eta^2}{2}(\partial_t^2 - \Delta^2)})(e^{(\theta^2 + \frac{\eta^2}{2})(\partial_t^2 - \Delta^2)}\Delta u) d\eta \\ &\quad - 2 \int_0^{+\infty} (\eta \partial_t e^{\frac{\eta^2}{2}(\partial_t^2 - \Delta^2)})(e^{(\theta^2 + \frac{\eta^2}{2})(\partial_t^2 - \Delta^2)}\partial_t u) d\eta, \end{aligned}$$

so that

$$\begin{aligned} \|e^{\theta^2(\partial_t^2 - \Delta^2)}u\|_\infty &\leq C \int_0^{+\infty} \|e^{(\theta^2 + \frac{\eta^2}{2})(\partial_t^2 - \Delta^2)}\Delta u\|_\infty + \|e^{(\theta^2 + \frac{\eta^2}{2})(\partial_t^2 - \Delta^2)}\partial_t u\|_\infty d\eta \\ &\leq C(\|\partial_t u\|_{\mathcal{B}_{[2],\infty,\infty}^{-\delta-2}} + \|\Delta u\|_{\mathcal{B}_{[2],\infty,\infty}^{-\delta-2}}) \int_0^{+\infty} (\theta^2 + \frac{\eta^2}{2})^{-\frac{2+\delta}{4}} d\eta \\ &= C\theta^{-\delta/2}(\|\partial_t u\|_{\mathcal{B}_{[2],\infty,\infty}^{-\delta-2}} + \|\Delta u\|_{\mathcal{B}_{[2],\infty,\infty}^{-\delta-2}}) \int_0^{+\infty} (1 + \frac{\eta^2}{2})^{-\frac{2+\delta}{4}} d\eta \end{aligned}$$

and finally

$$\|u\|_{\mathcal{B}_{[2],\infty,\infty}^{-\delta}} \leq C(\|\partial_t u\|_{\mathcal{B}_{[2],\infty,\infty}^{-\delta-2}} + \|\Delta u\|_{\mathcal{B}_{[2],\infty,\infty}^{-\delta-2}}). \quad \square$$

Proof of Theorem 6.

Proof. We write

$$f = \int_0^\infty (-\partial_\eta)(e^{\eta^2(\partial_t^2 - \Delta^2)}f) d\eta = -2(\partial_t - \Delta) \int_0^{+\infty} \eta(\Delta + \partial_t)e^{\eta^2(\partial_t^2 - \Delta^2)}f d\eta.$$

Let

$$u = -2 \int_0^{+\infty} \eta(\Delta + \partial_t)e^{\eta^2(\partial_t^2 - \Delta^2)}f d\eta.$$

We have

$$\begin{aligned}
\|e^{\theta^2(\partial_t^2 - \Delta^2)}u\|_\infty &\leq 2 \int_0^{+\infty} \|(\eta\Delta e^{\frac{\eta^2}{2}(\partial_t^2 - \Delta^2)})(e^{(\theta^2 + \frac{\eta^2}{2})(\partial_t^2 - \Delta^2)}f)\|_\infty d\eta \\
&\quad + 2 \int_0^{+\infty} \|(\eta\partial_t e^{\frac{\eta^2}{2}(\partial_t^2 - \Delta^2)})(e^{(\theta^2 + \frac{\eta^2}{2})(\partial_t^2 - \Delta^2)}f)\|_\infty d\eta, \\
&\leq C \int_0^{+\infty} \|e^{(\theta^2 + \frac{\eta^2}{2})(\partial_t^2 - \Delta^2)}f\|_\infty d\eta \\
&\leq C \|f\|_{\mathcal{B}_{[2],\infty,\infty}^{-\delta-2}} \int_0^{+\infty} \left(\theta^2 + \frac{\eta^2}{2}\right)^{-\frac{2+\delta}{4}} d\eta \\
&= C\theta^{-\delta/2} \|f\|_{\mathcal{B}_{[2],\infty,\infty}^{-\delta-2}} \int_0^{+\infty} \left(1 + \frac{\eta^2}{2}\right)^{-\frac{2+\delta}{4}} d\eta
\end{aligned}$$

and finally

$$\|u\|_{\mathcal{B}_{[2],\infty,\infty}^{-\delta}} \leq C \|f\|_{\mathcal{B}_{[2],\infty,\infty}^{-\delta-2}}. \quad \square$$

Appendix 2: A remark on the regularity of mild solutions

The reviewer asked the following questions about the regularity of the solution u constructed in Theorem 1: can one expect the constructed solution to be in $L^1_{loc}(\mathbb{R}, C^{0,1})$? The answer is clearly negative, as the force is not regular enough to grant such a regularity. In this appendix, we give an example of a not so regular solution.

We start from a well-known fact: the map $\mathbb{F} \mapsto \int_0^t e^{(t-s)\Delta} \mathbb{P} \operatorname{div} \mathbb{F} ds$ maps $L^\infty((0, +\infty), L^{p_0, \infty}(\mathbb{R}^3))$ to $L^\infty((0, +\infty), L^{p_1, \infty}(\mathbb{R}^3))$ for $1 < p_0 < 3$ and $\frac{1}{p_1} = \frac{1}{p_0} - \frac{1}{3}$ (see for instance [Lema02]). Thus, if $\|\mathbb{F}\|_{L^\infty L^{3/2, \infty}}$ is small enough, the Navier–Stokes problem

$$\partial_t \vec{u} = \Delta \vec{u} + \mathbb{P} \operatorname{div}(\mathbb{F} - \vec{u} \otimes \vec{u})$$

will have a solution in $L^\infty((0, +\infty), L^{3, \infty}(\mathbb{R}^3))$. Similarly, if $3/2 < r < 2$ and $\|\mathbb{F}\|_{L^\infty L^{3/2, \infty}} + \|\mathbb{F}\|_{L^\infty L^{r, \infty}}$ is small enough, the Navier–Stokes problem will have a solution \vec{u} in $L^\infty((0, +\infty), L^{3, \infty}(\mathbb{R}^3)) \cap L^\infty((0, +\infty), L^{\frac{3r}{3-r}, \infty}(\mathbb{R}^3))$. Moreover, we have

$$\vec{u} - \int_0^t e^{(t-s)\Delta} \mathbb{P} \operatorname{div} \mathbb{F} ds = - \int_0^t e^{(t-s)\Delta} \mathbb{P} \operatorname{div}(\vec{u} \otimes \vec{u}) ds$$

and we find that $\vec{u} - \int_0^t e^{(t-s)\Delta} \mathbb{P} \operatorname{div} \mathbb{F} ds$ belongs to $L^\infty((0, +\infty), L^{\frac{r}{2-r}, \infty}(\mathbb{R}^3))$ (with $\frac{r}{2-r} > \frac{3r}{3-r}$).

We may remark that, if $\mathbb{F} \in L^\infty L^{3/2, \infty} \cap L^\infty L^{r, \infty}$ and \mathbb{F} is supported in $[0, 1] \times \mathbb{R}^3$, then $\mathbb{F} \in E_{p/2, q/2, 2}$ for $p > 2$, $3 < q < 2r$ and $\frac{2}{p} + \frac{3}{q} > 1$. Indeed, we have $\mathbb{F} \in L_t^\infty L^{q/2} \cap L_t^{p/2} L_x^{q/2}$, so that

$$\rho^{2-2\frac{2}{p}-3\frac{2}{q}} \left(\int_{|t-s|<\rho^2} \left(\int_{|x-y|<\rho} |\mathbb{F}(s, y)|^{q/2} dy \right)^{\frac{p}{q}} ds \right)^{\frac{2}{p}} \leq C \rho^{2(1-\frac{3}{q})} \|\mathbb{F}\|_{L^\infty L^{q/2}}$$

(which is bounded for $0 < \rho \leq 1$) and

$$\rho^{2-2\frac{2}{p}-3\frac{2}{q}} \left(\int_{|t-s|<\rho^2} \left(\int_{|x-y|<\rho} |\mathbb{F}(s, y)|^{q/2} dy \right)^{\frac{p}{q}} ds \right)^{\frac{2}{p}} \leq C \rho^{2(1-\frac{2}{p}-\frac{3}{q})} \|\mathbb{F}\|_{L^{p/2} L^{q/2}}$$

(which is bounded for $1 < \rho$).

We now give an example of a mild solution such that \vec{u} is not (locally in time) $L^1 C^{0,1}$. Let $\varphi \in \mathcal{D}(\mathbb{R}^3)$ be equal to 1 on a neighborhood of 0 and with support in $B(0, 1)$, let $0 < \epsilon < 1/2$ and let $\vec{f}(t, x) = \lambda \mathbf{1}_{(0,1)}(t) \Delta \vec{\nabla} \wedge (|x|^\epsilon \varphi)$, with $\lambda > 0$ small enough. We have $\operatorname{div} \vec{f} = 0$. We write \vec{f} in the divergence form

$$\vec{f} = \sum_{j=1}^3 \partial_j (\lambda \mathbf{1}_{(0,1)}(t) \partial_j \vec{\nabla} \wedge (|x|^\epsilon \varphi)) = \operatorname{div} \mathbb{F}.$$

\mathbb{F} is supported in $[0, 1] \times \mathbb{R}^3$; moreover, $\mathbb{F} \in L^\infty L^{\rho, \infty}$ for every $\rho \in (1, \frac{3}{2-\epsilon}]$, hence $\mathbb{F} \in L^\infty L^{3/2, \infty} \cap L^\infty L^{\frac{3}{2-\epsilon}, \infty}$. If λ is small enough, the Navier–Stokes problem have a solution \vec{u} such that

$$\vec{u} \in L^\infty((0, +\infty), L^{3, \infty}(\mathbb{R}^3)) \cap L^\infty((0, +\infty), L^{\frac{3}{1-\epsilon}, \infty}(\mathbb{R}^3))$$

and

$$\vec{u} - \int_0^t e^{(t-s)\Delta} \mathbb{P} \operatorname{div} \mathbb{F} ds \in L^\infty((0, +\infty), L^{\frac{3}{1-2\epsilon}, \infty}(\mathbb{R}^3)).$$

For $0 < t < 1$, we have

$$\int_0^t e^{(t-s)\Delta} \mathbb{P} \operatorname{div} \mathbb{F} ds = \lambda (\vec{\nabla} \wedge (|x|^\epsilon \varphi) - e^{t\Delta} (\vec{\nabla} \wedge (|x|^\epsilon \varphi))).$$

If locally \vec{u} were $L^1 C^{0,1}$, then $\mathbf{1}_{(1/2, 1)}(t) \mathbf{1}_{B(0,1)}(x) \vec{u}$ would be $L^1 L^{\frac{3}{1-2\epsilon}, \infty}$. This would give that $\vec{\nabla} \wedge (|x|^\epsilon \varphi) \in L^{\frac{3}{1-2\epsilon}, \infty}$. But $\vec{\nabla} \wedge (|x|^\epsilon \varphi) \in L^{r, \infty}$ if and only if $r \leq \frac{3}{1-\epsilon}$.

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