Blow up or Regularity? $U(x,t) = \frac{1}{\sqrt{2\alpha(T-t)}} \cup \left(\frac{X}{\sqrt{2\alpha(T-t)}}\right)$

Steady-State Navier-Stokes Flow Past a Rotating Body: Leray Solutions are Physically Reasonable

Giovanni P. Galdi

Department of Mechanical Engineering & Materials Science and Department of Mathematics

University of Pittsburgh



Prague, December 14 2009

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- \boldsymbol{v} , p velocity and pressure of \mathcal{L} in \mathcal{S}
- $\boldsymbol{\xi}, \ \boldsymbol{\omega}$ translational and angular velocity of $\mathcal B$ in $\mathcal S$
- ν coefficient of kinematic viscosity of $\mathcal L$

Interesting feature of the governing equations:

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Unbounded coefficient $|m{\omega} imes m{x}| o \infty$ as $|x| o \infty$

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Introduce the dimensionless numbers

$$\operatorname{Re} = rac{\xi d}{
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Steady-State Flow: Existence of Solutions

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have at least one (smooth) solution?
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All properties listed in (A), (B) and (C) are related to the **Asymptotic Spatial Structure** of the velocity field v.

Case 1: Ta = 0 (the body translates without spinning)

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FINN (1965): Existence of PR solutions for data of **restricted** size BABENKO (1972), GPG (1992): **Every Leray solution is PR**

Rotation and Translation: Existence of Solutions

Case 2: $Ta \neq 0$ (the body translates **and** rotates)

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Objective of this talk is to prove (or to give a flavor of the proof) that both Questions 1 and 2 are **positively answered**.

In other words, for data of arbitrary size, there is always a corresponding, smooth PR solution.

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Existence of Leray Solution (Data of arbitrary size)

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The "rotational term" satisfies the fundamental property:

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Thanks to this property, the above problem (1) admits the formal *a priori* **global** estimate

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Theorem 1 (Weinberger, 1982; Serre, 1987; Borchers, 1992) Let \mathcal{D} be an exterior domain in \mathbb{R}^3 . For any $\operatorname{Re} > 0$ and $\operatorname{Ta} \ge 0$, there exists at least one $(\boldsymbol{v}, p) \in C^{\infty}(\mathcal{D}) \times C^{\infty}(\mathcal{D})$ (Leray solution) to problem (1).
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The "canonical" way of showing existence of a PR solution (*i.e.* with the pointwise decay 1/|x|) develops along the following steps:

- ► Use a perturbation argument around the solution to the linear problem in the domain D.
- By a "localization procedure", reduce this latter to the study of the asymptotic properties and corresponding estimates of solutions (u, p) to the linear problem in the whole space:

$$\Delta \boldsymbol{u} + \operatorname{Re} \frac{\partial \boldsymbol{u}}{\partial x_1} + \operatorname{Ta} \left(\boldsymbol{e}_1 \times \boldsymbol{x} \cdot \operatorname{grad} \boldsymbol{u} - \boldsymbol{e}_1 \times \boldsymbol{u} \right) = \operatorname{grad} \boldsymbol{p} + \boldsymbol{f} \\ \operatorname{div} \boldsymbol{u} = 0 \end{cases} \quad \text{fr} \mathbb{R}^3$$

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Obtain the asymptotic properties of u and the corresponding estimates by means of its representation through the fundamental tensor solution &:

$$\boldsymbol{u}(x) = \int_{\mathbb{R}^3} \mathfrak{G}(x,y) \cdot \boldsymbol{f}(y) dy$$
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However, this approach does not look to be feasible, and it is discouraged by the following two facts:

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$$|\mathfrak{G}(x,y)| \leq \frac{C}{|x-y|}\,, \ \, \text{for all} \ x,y\in \mathbb{R}^3$$

for some C independent of x, y (Farwig, Hishida & Müller, 2004).

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Therefore, one would like to argue in a different way.

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Let

$$\boldsymbol{Q}(t) = \begin{bmatrix} 1 & 0 & 0\\ 0 & \cos(\operatorname{Ta} t) & -\sin(\operatorname{Ta} t)\\ 0 & \sin(\operatorname{Ta} t) & \cos(\operatorname{Ta} t) \end{bmatrix}, \quad t \ge 0 \text{ (rotation matrix around } \boldsymbol{e}_1\text{)}$$

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Set:

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Define

$$\begin{split} \boldsymbol{w}(\boldsymbol{y},t) &:= \boldsymbol{Q}(t) \cdot \boldsymbol{u}(\boldsymbol{Q}^{\top}(t) \cdot \boldsymbol{y}), \quad \boldsymbol{\pi}(\boldsymbol{y},t) := \boldsymbol{p}(\boldsymbol{Q}^{\top}(t) \cdot \boldsymbol{y}), \\ \boldsymbol{F}(\boldsymbol{y},t) &:= \boldsymbol{Q}(t) \cdot \boldsymbol{f}(\boldsymbol{Q}^{\top}(t) \cdot \boldsymbol{y}). \end{split}$$

In these new variables, the original problem

$$\Delta \boldsymbol{u} + \operatorname{Re} \frac{\partial \boldsymbol{u}}{\partial x_1} + \operatorname{Ta} \left(\boldsymbol{e}_1 \times \boldsymbol{x} \cdot \operatorname{grad} \boldsymbol{u} - \boldsymbol{e}_1 \times \boldsymbol{u} \right) = \operatorname{grad} \boldsymbol{p} + \boldsymbol{f} \\ \operatorname{div} \boldsymbol{u} = 0 \end{cases} \quad \text{in } \mathbb{R}^3$$

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transforms into the following Oseen initial-value problem

$$\frac{\partial \boldsymbol{w}}{\partial t} = \Delta \boldsymbol{w} + \operatorname{Re} \frac{\partial \boldsymbol{w}}{\partial y_1} - \operatorname{grad} \pi - \boldsymbol{F} \\ \operatorname{div} \boldsymbol{w} = 0 \end{cases} \quad \text{in } \mathbb{R}^3 \times (0, \infty)$$

 $\boldsymbol{w}(\boldsymbol{y},0) = \boldsymbol{u}(y)$

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If \boldsymbol{u} and \boldsymbol{f} have a mild degree of regularity as $|\boldsymbol{x}| \to \infty$, e.g. $\boldsymbol{u} \in L^{q_1}(\mathbb{R}^3)$, $\boldsymbol{f} \in L^{q_2}(\mathbb{R}^3)$, for some $q_i \in [1,\infty]$, i = 1, 2, then $\boldsymbol{w}(y,t)$ can be represented as follows:

$$\boldsymbol{w}(\boldsymbol{y},t) = \int_{\mathbb{R}^3} \boldsymbol{\Gamma}(\boldsymbol{x}-\boldsymbol{y},t) \cdot \boldsymbol{u}(\boldsymbol{y}) d\boldsymbol{y} + \int_{\mathbb{R}^3} \int_0^t \boldsymbol{\Gamma}(\boldsymbol{x}-\boldsymbol{y},t-\tau) \cdot \boldsymbol{F}(\boldsymbol{y},\tau) \, d\tau \, d\boldsymbol{y} \,, \quad t > 0 \,.$$

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where $\Gamma = {\Gamma_{ij}(x,t; \text{Re})}$ is the fundamental tensor solution to the **time-dependent** Oseen problem:

$$\begin{split} &\frac{\partial\Gamma_{ij}}{\partial\tau} = \operatorname{Re}\frac{\partial\Gamma_{ij}}{\partial x_1} + \Delta\Gamma_{ij} - \frac{\partial\gamma_i}{\partial x_j} + \delta_{ij}\delta(x)\delta(t) \\ &\frac{\partial\Gamma_{ij}}{\partial y_i} = 0 \,. \end{split}$$

One can then prove that Γ satisfies the following fundamental estimates (Silvestre and GPG, 2006)

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One can then prove that Γ satisfies the following fundamental estimates (Silvestre and GPG, 2006)

$$\begin{split} &\int_{0}^{\infty} |\mathbf{\Gamma}(\xi, t)| dt \leq \frac{2}{|\xi|(1+2\operatorname{Re} s(\xi))} \\ &\int_{0}^{\infty} |\operatorname{grad} \mathbf{\Gamma}(\xi, t)| dt \leq C_{\beta} \begin{cases} \operatorname{Re}^{\frac{1}{2}} |\xi|^{-3/2} (1+2\operatorname{Re} s(\xi))^{-3/2}, & \text{if } |\xi| \geq \beta/\operatorname{Re}, \\ & |\xi|^{-2}, & \text{if } |\xi| \in (0, \beta/\operatorname{Re}), \end{cases} \end{split}$$

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where $s(x) = |\boldsymbol{\xi}| + \boldsymbol{\xi} \cdot \boldsymbol{e}_1$. Moreover:

$$\left|\int_{\mathbb{R}^3} \mathbf{\Gamma}(y-z,t) \cdot \boldsymbol{u}(z) dz\right| \leq C t^{-3/(2q_1)} \|\boldsymbol{u}\|_{q_1}.$$

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Remark

The estimates (2) coincide with those well known for the time-independent Oseen fundamental tensor $\Gamma_0 = \{\Gamma_{0ij}(x; \text{Re})\}$:

$$\Delta\Gamma_{0ij} + \operatorname{Re}\frac{\partial\Gamma_{0ij}}{\partial x_1} = \frac{\partial\gamma_{0i}}{\partial x_j} + \delta_{ij}\delta(x) , \quad \frac{\partial\Gamma_{0ij}}{\partial y_{ij}} = 0.$$

We next replace these estimates:

$$\begin{split} &\int_{0}^{\infty} |\mathbf{\Gamma}(\xi,t)| dt \leq \frac{2}{|\xi|(1+2\operatorname{Re} s(\xi))} \\ &\int_{0}^{\infty} |\operatorname{grad} \mathbf{\Gamma}(\xi,t)| dt \leq C_{\beta} \begin{cases} \operatorname{Re}^{\frac{1}{2}} |\xi|^{-3/2} (1+2\operatorname{Re} s(\xi))^{-3/2}, & \text{if } |\xi| \geq \beta/\operatorname{Re}, \\ & |\xi|^{-2}, & \text{if } |\xi| \in (0,\beta/\operatorname{Re}), \end{cases} \\ & \left| \int_{\mathbb{R}^{3}} \mathbf{\Gamma}(y-z,t) \cdot \boldsymbol{u}(z) dz \right| \leq C t^{-3/(2q_{1})} \|\boldsymbol{u}\|_{q_{1}} \end{split}$$

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into the equation:

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and obtain

$$|\boldsymbol{w}(y,t)| \le C t^{-3/(2q_1)} \|\boldsymbol{u}\|_{q_1} + 2 \int_{\mathbb{R}^3} \frac{\sup_{t\ge 0} |\boldsymbol{F}(z,t)|}{|y-z|(1+2\operatorname{Re} s(y-z))} dz.$$

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 $|\boldsymbol{f}(x)| \leq G(x)\,, \quad G(\boldsymbol{A}\cdot\boldsymbol{x}) = G(x) \text{ for all proper rotation matrices } \boldsymbol{A}$

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which, in the limit $t \to \infty$ furnishes

$$|\boldsymbol{u}(x)| \le 2 \int_{\mathbb{R}^3} \frac{G(z)}{|x-z|(1+2\operatorname{Re} s(x-z))} dz \,.$$

Likewise,

$$\begin{aligned} |\operatorname{grad} \boldsymbol{u}(x)| &\leq \quad C_1 \int_{|x-z| \leq \frac{\beta}{\operatorname{Re}}} \frac{G(z)}{|x-z|^2} d\, y \\ &+ C_2 \sqrt{\operatorname{Re}} \int_{|x-z| \geq \frac{\beta}{\operatorname{Re}}} \frac{G(z)}{|x-z|^{3/2} (1 + 2\operatorname{Re} s(x-z)^{3/2})} d\, y \end{aligned}$$

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Then, the linear problem

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has one and only one solution such that

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and satisfying corresponding estimates.

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and satisfying corresponding estimates. In particular, the solution is PR.

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Existence of PR Solutions (Data of restricted size)

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Rotation and Translation: PR Solutions

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has a unique (smooth) PR solution, with the following asymptotic properties:

$$\begin{split} \sup_{x \in \mathbb{R}^3} \left[|v(x)| (1+|x|) (1+\operatorname{Re} s(x)) \right] < \infty \\ \sup_{x \in \mathbb{R}^3} \left[|\operatorname{grad} v(x)| (1+|x|)^{3/2} (1+\operatorname{Re} s(x))^{3/2} \right] < \infty \,. \end{split}$$

Rotation and Translation: Leray vs PR Solutions

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Remark 1

Leray solutions exist for translational and angular velocities of arbitrary size.

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Question Is a Leray solution a PR solution?

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Is a Leray solution a PR solution? Is it so for data of arbitrary size?

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Then, if for some R > 0,

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grad $\boldsymbol{v} \in L^2(\mathcal{D} \cap \{|x| > R\}), \quad \boldsymbol{v} \in L^6(\mathcal{D} \cap \{|x| > R\}),$

for all sufficiently large |x| we have

 $|\boldsymbol{v}(x)| \le \mathcal{V}_1(x) + \mathcal{V}_2(x)$

where

 $\mathcal{V}_1(x) = O([(1+|x|)(1+\operatorname{Re} s(x))]^{-1})\,, \quad \mathcal{V}_2(x) = O(|x|^{-3/2+\delta}), \ \text{ arbitrary } \delta > 0\,.$

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It can be shown that

$$\boldsymbol{v} \in L^2(\mathcal{D}) \implies \boldsymbol{v}(x) \equiv \boldsymbol{0}$$
.

Without loss, we may set Re = Ta = 1.



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Step 1: Reduction to a Problem in the Whole Space.

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For a fixed and sufficiently large $\rho>0,$ take a smooth "cut-off" function $\psi_\rho=\psi_\rho(x)$ that is 0 if |x|< R and is 1 if $|x|>2\rho$, and set

$$\boldsymbol{u} := \psi_{\rho} \boldsymbol{v} - \boldsymbol{z}, \quad \operatorname{div} \boldsymbol{z} = \boldsymbol{v} \cdot \operatorname{grad} \psi_{\rho}, \quad \boldsymbol{p} := \psi_{\rho} p$$

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Then, the original problem for (\boldsymbol{v}, p) goes into the following one:

$$\Delta \boldsymbol{u} + \frac{\partial \boldsymbol{u}}{\partial x_1} + (\boldsymbol{e}_1 \times \boldsymbol{x} \cdot \operatorname{grad} \boldsymbol{u} - \boldsymbol{e}_1 \times \boldsymbol{u}) \\ = \operatorname{div} \left[(\psi_{\rho} \boldsymbol{v}) \otimes (\psi_{\rho} \boldsymbol{v}) \right] - \operatorname{grad} \boldsymbol{p} + \boldsymbol{f}_c \quad \begin{cases} \text{in } \mathbb{R}^3 \\ \end{array} \right]$$

where $\boldsymbol{f}_c \in C_0^{\infty}(\mathbb{R}^3)$.

Step 2: Change into an Oseen-like Time-Dependent Problem.

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$$\begin{split} \boldsymbol{w}(y,t) &:= \boldsymbol{Q}(t) \cdot \boldsymbol{u}(\boldsymbol{Q}^{\top}(t) \cdot \boldsymbol{y}), \quad \pi(y,t) := \mathsf{p}(\boldsymbol{Q}^{\top}(t) \cdot \boldsymbol{y}) \\ \boldsymbol{V}(y,t) &:= \boldsymbol{Q}(t) \cdot [\psi_{\rho} \boldsymbol{v}](\boldsymbol{Q}^{\top}(t) \cdot \boldsymbol{y}), \quad \boldsymbol{F}_{c}(y,t) := \boldsymbol{Q}(t) \cdot \boldsymbol{f}_{c}(\boldsymbol{Q}^{\top}(t) \cdot \boldsymbol{y}) \end{split}$$

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Then (\boldsymbol{w},π) satisfies the following IVP

$$\frac{\partial \boldsymbol{w}}{\partial t} = \Delta \boldsymbol{w} + \frac{\partial \boldsymbol{w}}{\partial x_1} - \operatorname{div} \left[\boldsymbol{V} \otimes \boldsymbol{V} \right] - \operatorname{grad} \pi - \boldsymbol{F}_c \left\{ \operatorname{div} \boldsymbol{w} = 0 \right\} \text{ in } \mathbb{R}^3 \times (0, \infty)$$

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with $\boldsymbol{F}_c \in L^\infty(0,\infty;C_0^\infty(\mathbb{R}^3))$.

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$$oldsymbol{w}_3(y,t) = -\int_{\mathbb{R}^3}\int_0^t \operatorname{grad} oldsymbol{\Gamma}(y-z, au): [oldsymbol{V}\otimesoldsymbol{V}](z,t- au)d au\,dz$$

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Step 4: Estimates of the Functions w_i , i = 1, 2, 3.

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$$|\boldsymbol{w}_1(y,t)| = \left| \int_{\mathbb{R}^3} \boldsymbol{\Gamma}(y-z,t) \cdot \boldsymbol{u}(z) \, dz \right| \le C \, t^{-1/4} \|\boldsymbol{v}\|_6$$

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Step 4: Estimates of the Functions w_i , i = 1, 2, 3. We easily show that

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Moreover, using the estimate

$$\int_0^\infty |\Gamma(\xi, t)| dt \le \frac{2}{|\xi|(1+2\,s(\xi))}\,,$$

and the fact that ${\pmb F}_c \in L^\infty(0,\infty;C_0^\infty({\mathbb R}^3)),$ we also (easily) show

$$|\boldsymbol{w}_2(\boldsymbol{y},t)| = \left| \int_{\mathbb{R}^3} \int_0^t \boldsymbol{\Gamma}(\boldsymbol{y}-\boldsymbol{z},\tau) \cdot \boldsymbol{F}_c(\boldsymbol{z},t-\tau) \, d\tau \, d\boldsymbol{z} \right| \le \frac{\|\boldsymbol{f}_c\|_r}{(1+|\boldsymbol{y}|)(1+s(\boldsymbol{y}))}$$

for some r > 3 and all $|y| \ge 2R$.

Step 4: Estimates of the Functions w_i , i = 1, 2, 3 (cont'd)

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$$\int_0^\infty |\operatorname{grad} \mathbf{\Gamma}(\xi, t)| dt \le C_\beta \begin{cases} |\xi|^{-3/2} (1 + 2s(\xi))^{-3/2}, & \text{if } |\xi| \ge \beta, \\ |\xi|^{-2}, & \text{if } |\xi| \in (0, \beta), \end{cases}$$

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we show

$$egin{aligned} |oldsymbol{w}_3(y,t)| &= \left| \int_{\mathbb{R}^3} \int_0^t \operatorname{grad} oldsymbol{\Gamma}(y-z, au) : [oldsymbol{V} \otimes oldsymbol{V}](z,t- au) d au \, dz
ight| \ &\leq C_ heta \left(\int_{|z| \geq R} |\operatorname{grad} oldsymbol{v}|^2
ight)^{1- heta}, \end{aligned}$$

for all $\theta > 0$, all $|y| \ge 2R$, and arbitrary $R > \rho/2$.

Step 4: Estimates of the Functions w_i , i = 1, 2, 3 (cont'd)

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Collecting the previous inequalities and transforming back to the original variable \boldsymbol{v} and \boldsymbol{x} , one concludes

$$|\boldsymbol{v}(x)| \le C_{\theta} \left[t^{-1/4} \|\boldsymbol{v}\|_{6} + \frac{\|\boldsymbol{f}_{c}\|_{r}}{(1+|x|)(1+s(x))} + \left(\int_{|y|\ge R} |\operatorname{grad} \boldsymbol{v}|^{2} \right)^{1-\theta} \right]$$

for all $\theta > 0$ and all $|x| \ge 2R$.

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for all $\theta > 0$ and all $|x| \ge 2R$. So, in the limit $t \to \infty$,

$$|\boldsymbol{v}(x)| \le C_{\theta} \left[\frac{\|\boldsymbol{f}_{c}\|_{r}}{(1+|x|)(1+s(x))} + \left(\int_{|y|\ge R} |\operatorname{grad} \boldsymbol{v}|^{2} \right)^{1-\theta} \right]$$

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Key Lemma

For all $\varepsilon > 0$, there is $C = C(\boldsymbol{v}, \varepsilon) > 0$ such that

$$\int_{|z|\geq R} |\operatorname{grad} \boldsymbol{v}|^2 \leq C \, R^{-1+\varepsilon}$$

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A crucial step in the proof of this lemma is to show the following:

$$v \in L^{s_1}(\mathcal{D}^R)$$
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where $\mathcal{D}^R:=\mathcal{D}\cap\{|y|\geq R\}$. Notice that, at the outset, we **only** know

$$\boldsymbol{v} \in L^6(\mathcal{D}^R), \ \ ext{grad} \ \boldsymbol{v} \in L^2(\mathcal{D}^R).$$

Step 6: A First Pointwise Estimate for v(x).

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Replace the estimate

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into the inequality

$$|\boldsymbol{v}(x)| \leq C_{\theta} \left[\frac{\|\boldsymbol{f}_{c}\|_{r}}{(1+|x|)(1+s(x))} + \left(\int_{|y|\geq R} |\operatorname{grad} \boldsymbol{v}|^{2} \right)^{1-\theta} \right]$$

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and choose R = |x|. We thus find

$$|\boldsymbol{v}(x)| \leq C_\eta \left(\frac{\|\boldsymbol{f}_c\|_r}{(1+|x|)(1+s(x))} + \frac{1}{|x|^{1-\eta}} \right)\,, \ \, \text{for all} \ \eta > 0\,.$$

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$$v(x) = O(1/|x|^{1-\eta})$$

back into the term

$$\boldsymbol{w}_{3}(y,t) = \int_{\mathbb{R}^{3}} \int_{0}^{t} \operatorname{grad} \boldsymbol{\Gamma}(y-z,\tau) : [\boldsymbol{V} \otimes \boldsymbol{V}](z,t-\tau) d\tau \, dz \,,$$
$$\boldsymbol{V}(y,t) := \boldsymbol{Q}(t) \cdot [\psi_{\rho} \boldsymbol{v}](\boldsymbol{Q}^{\top}(t) \cdot \boldsymbol{y}) \,,$$

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$$|oldsymbol{w}_3(y,t)| \leq C_\delta rac{1}{|y|^{3/2-\delta}}\,, \;\; ext{ arbitrary } \delta > 0$$

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Step 7: Boot-strap Argument: End of Proof. We use the estimate

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to find

$$| oldsymbol{w}_3(y,t) | \leq C_\delta rac{1}{|y|^{3/2-\delta}}\,, \;\; ext{ arbitrary } \delta > 0$$

Since

$$|\boldsymbol{v}(x)| \le C \frac{\|\boldsymbol{f}_{c}\|_{r}}{(1+|x|)(1+s(x))} + |\boldsymbol{w}_{3}(y,t)|, \ |y| = |x|$$

this ends the proof of the theorem.

 To any arbitrary rigid motion of the body, there corresponds a smooth flow of the Navier-Stokes liquid that is Physically Reasonable.

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► To any arbitrary rigid motion of the body, there corresponds a smooth flow of the Navier-Stokes liquid that is Physically Reasonable. In particular, the velocity field v = v(x) has the following asymptotic behavior

$$|\boldsymbol{v}(x)| \le \mathcal{V}_1(x) + \mathcal{V}_2(x)$$

where

$$\mathcal{V}_1(x) = O([(1+|x|)(1+\operatorname{Re} s(x))]^{-1}), \quad \mathcal{V}_2(x) = O(|x|^{-3/2+\delta}),$$

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arbitrary $\delta > 0$.

This estimate is sharp, in the sense that

$$\boldsymbol{v} \in L^2(\mathcal{D}) \implies \boldsymbol{v}(x) \equiv \boldsymbol{0}.$$

There is still one question that remains open, concerning the leading term in the asymptotic expansion.

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There is still one question that remains open, concerning the leading term in the asymptotic expansion.
 In other words, it is expected that v = v(x) can be expressed, for large |x|, as:

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arbitrary $\delta > 0$, but no proof is available (yet).

