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## EQUATIONS AUX DERIVEES PARTIELLES

### **SOME GLOBALLY STABLE APPROXIMATIONS FOR THE NAVIER-STOKES EQUATIONS AND FOR SOME OTHER EQUATIONS OF VISCOUS INCOMPRESSIBLE FLUIDS**

Olga LADYZHENSKAYA



We describe some approximations for the two-dimensional Navier-Stokes equations which are globally stable and have the minimal global  $B$ -attractors ( $= MIGBA_s$ ) in  $\varepsilon$ -vicinities of the  $MIGBA$  for the investigated problem. In the end of the lecture we point out some other equations for which we have analogous results.

In all our theorems  $\Omega$  is any bounded domain (b.d.) in  $\mathbf{R}^2$ .

## 1 The Galerkin-Faedo (G.-F.) approximations.

Consider the problem

$$(1_1) \quad \partial_t v(t) - \nu \Delta v(t) + v(t) \cdot \nabla v(t) = -\nabla p(t) + f ,$$

$$(1_2) \quad \operatorname{div} v(t) = 0 , \quad v(t)|_{\partial\Omega} = 0 , \quad v(0) = \varphi ,$$

in a b.d.  $\Omega \subset \mathbf{R}^2$  and  $t \in \mathbf{R}^+ = [0, \infty)$ . Here  $v(t) : \Omega \rightarrow \mathbf{R}^2$  and  $p(t) : \Omega \rightarrow \mathbf{R}^1$  are unknown functions,  $v(t) \cdot \nabla v(t) = \sum_{k=1}^2 v_k(t) \partial_{x_k} v(t)$ ,  $v_k(t)$  ( $k = 1, 2$ ) are components of  $v(t)$ ,  $\nu$  is a positive constant,  $\varphi$  and  $f$  are known functions independent on  $t$ ,  $\partial_t v$  and  $\partial_{x_k} v$  are partial derivatives of  $v$  in  $t$  and  $x_k$ .

Let  $H_0$  be the closure in the norm  $\|\cdot\|$  of  $L^2 \equiv L^2(\Omega, \mathbf{R}^2)$  of the set

$$J^\bullet(\Omega) = \{u | u \in C^\infty(\Omega, \mathbf{R}^2), \operatorname{div} u = 0, \operatorname{supp} u \text{ is a compact in } \Omega\} ,$$

$H_1$  be the closure of  $J^\bullet(\Omega)$  in the norm  $\|\cdot\|_1$  of Dirichlet integral, i.e. in the norm

$$\|u\|_1 = \left[ \int_{\Omega} \sum_{i,k=1}^2 (\partial_{x_k} u_i(x))^2 dx \right]^{1/2} = \|\partial_x u\| ,$$

and  $H_{-1}$  be the dual space to  $H_1$  relative to  $H_0$  with the standard norm  $\|\cdot\|_{-1}$ . We denote by  $(u, v)$  the inner product  $u$  and  $v$  in  $H_0$ .

It is known ([1]-[3]) that for any  $f \in H_{-1}$  the solution operators  $V_t : \varphi \rightarrow v(t, \varphi)$  for the problem (1<sub>k</sub>) exist in the whole  $H_0$  and form the continuous bounded semi-group  $\{V_t, t \in \mathbf{R}^+, H_0\}$ . For it, the ball

$$B_R = \{u | u \in H_0, \|u\| \leq R\}, \quad R > R_0^- = (\nu \sqrt{\lambda_1})^{-1} \|f\|_{-1},$$

is  $B$ -absorbing set and the intersection

$$\bigcap_{t \geq 0} V_t(B_R) \equiv \mathfrak{M}$$

is MIGBA. Here  $-\lambda_1$  is the first eigenvalue of Stokes operator  $\tilde{\Delta}$  with  $\mathcal{D}(\tilde{\Delta}) \subset H_1$  ([4], ch.2).  $\mathfrak{M}$  is a bounded subset of  $H_1$  and there is a majorant  $\phi_1$  for

$$(2) \quad \sup_{\varphi \in \mathfrak{M}} \sup_{t \in \mathbf{R}^1} \{ \|\varphi\|_1, \|\partial_t v(t, \varphi)\|, \int_t^{t+1} \|\partial_{x\tau}^2 v(\tau, \varphi)\|^2 d\tau \} \leq \phi_1(\|f\|_{-1}, \nu^{-1}).$$

These facts and some other properties of  $\mathfrak{M}$  (for  $f \in H_0$ ) were proved by us in [1] (see also [2],[3]). But the method of proving the basic estimates given in [1] required a smoothness of  $\partial\Omega$  and could be applied only to the Rothe approximations and to the G.-F. approximations with the eigenfunctions  $\{\varphi_k\}_{k=1}^\infty$  of  $\tilde{\Delta}$  as the coordinate functions in  $H_1$ . In [5],[6] we have given an other method of estimating the solutions to the Navier-Stokes equations which can be applied directly to the G.-F. approximations with the arbitrary coordinate  $\{\psi_k\}_{k=1}^\infty$  in  $H_1$ .

Denote by  $v^m(t, \varphi) = \sum_{k=1}^m c_k^m(t, \varphi) \psi_k$  the G.-F. approximations and by  $V_t^m : \varphi \rightarrow v^m(t, \varphi)$  the solution operators for the G.-F. equations. The family  $\{V_t^m, t \in \mathbf{R}^+, H_0^m\}$  for each  $m = 1, 2, \dots$ , is a continuous semi-group. Here  $H_0^m = \text{span} \{\psi_1, \dots, \psi_m\}$  is considered as a subspace of  $H_0$ . The following facts are true :

**Theorem 1.**— *Let  $\Omega$  be a b.d. in  $\mathbf{R}^2$  and  $f \in H_{-1}$ . The Galerkin-Faedo approximations with arbitrary coordinate functions in  $H_1$  have MIGBAs  $\mathfrak{M}^m (m = 1, 2, \dots)$  lying in  $H_0^m$  and having the properties :*

$$(3) \quad \sup_{\varphi \in \mathfrak{M}^m} \sup_{t \in \mathbf{R}^1} \{ \|\varphi\|_1, \|\partial_t v^m(t, \varphi)\|, \int_t^{t+1} \|\partial_{x\tau}^2 v^m(\tau, \varphi)\|^2 d\tau \} \leq \phi_1(\|f\|_{-1}, \nu^{-1})$$

with the same  $\phi_1$  as in (2). For any  $\varepsilon > 0$  exists a number  $m(\varepsilon) \in \mathbf{N}^+$  such that

$$(4) \quad \mathfrak{M}^m \subset 0_\varepsilon(\mathfrak{M}) \quad \text{for } m \geq m(\varepsilon).$$

Here  $0_\varepsilon(\mathfrak{M})$  is the  $\varepsilon$ -vicinity of  $\mathfrak{M}$  in  $H_0$  ■

It is useful to bear in mind the following known fact :

**Lemma 1.**— *If  $\{\varphi_k\}_{k=1}^\infty$  is a coordinate system in  $\overset{\circ}{W}_2^2(\Omega)$  then  $\{\psi_k = \nabla^\perp \varphi_k \equiv (-\partial_{x_2} \varphi_k, \partial_{x_1} \varphi_k)\}_{k=1}^\infty$  is the coordinate system in  $H_1$ . The inverse statement is also true : if  $\{\psi_k\}_{k=1}^\infty$  is a coordinate system in  $H_1$ , then each  $\psi_k$  determines a function  $\varphi_k \in \overset{\circ}{W}_2^2(\Omega)$  and  $\{\varphi_k\}_{k=1}^\infty$  is a coordinate system in  $\overset{\circ}{W}_2^2(\Omega)$  ■*

The proof of Theorem 1 is based on some a priori estimates for  $v^m$ . They are the same as for solutions  $v(t)$  of problem (1<sub>k</sub>) proved in [5] (see also [6]). These estimates are derived only from the inequalities :

$$(5) \quad \frac{1}{2} \frac{d}{dt} \|v(t)\|^2 + \nu \|\partial_x v(t)\|^2 = (f, v(t)) \leq \|f\|_{-1} \|\partial_x v(t)\|,$$

$$(5_2) \quad \|\partial_t v(t)\|^2 + \frac{\nu}{2} \frac{d}{dt} \|\partial_x v(t)\|^2 = -(v(t) \cdot \nabla v(t), \partial_t v(t)) + \\ + (f, \partial_t v(t)) \leq \|v(t)\|_{4,\Omega} \|\partial_x v(t)\| \|\partial_t v(t)\|_{4,\Omega} + \|f\|_{-1} \|\partial_{xt}^2 v(t)\| ,$$

$$(5_3) \quad \frac{1}{2} \frac{d}{dt} \|\partial_t v(t)\|^2 + \nu \|\partial_{xt}^2 v(t)\| = -(\partial_t v(t) \cdot \nabla v(t) + v(t) \cdot \nabla \partial_t v(t), \\ \partial_t v(t)) = -(\partial_t v(t) \cdot \nabla v(t), \partial_t v(t)) \leq \|\partial_t v(t)\|_{4,\Omega}^2 \|\partial_x v(t)\| .$$

Here  $\|\cdot\|_{4,\Omega}$  is the standard norm in  $L^4(\Omega; \mathbf{R}^2)$ .

The assertion (4) can be proved by *reductio ad absurdum*. Suppose that (4) is not true. Then there is an  $\varepsilon > 0$  and a sequence  $a_{m_j} \in \mathfrak{M}^{m_j}$ ,  $m_j \rightarrow \infty$ , such that

$$(4') \quad \text{dist} \{a_{m_j}, \mathfrak{M}\} > \varepsilon .$$

Due to (3) the set  $\bigcup_{m=1}^{\infty} \mathfrak{M}^m \cup \mathfrak{M}$  lies in the ball  $B_{\phi_1}(H_1)$  of  $H_1$  (with radius  $\phi_1 = \phi_1(\|f\|_{-1}, \nu^{-1})$ ), is a precompact in  $H_0$  and lies in a ball  $B_{R_1}(H_0)$  of the space  $H_0$ . In particular,  $a_{m_j} \in B_{R_1}(H_0) \cap B_{\phi_1}(H_1)$ . Choose  $T \in \mathbf{R}^+$  such that

$$(4'') \quad V_T(B_{R_1}(H_0)) \subset 0_{\varepsilon/2}(\mathfrak{M}).$$

Each  $a_{m_j}$  determines a  $\varphi_{m_j} \in \mathfrak{M}^{m_j}$  for which  $V_T^{m_j}(\varphi_{m_j}) = a_{m_j}$ . The set  $\{\varphi_{m_j}\}$  also belongs to  $B_{R_1}(H_0) \cap B_{\phi_1}(H_1)$ . Therefore we can choose a subsequence  $\{\varphi_{m'_j}\}$  converging to a  $\varphi$  in the space  $H_0$  and  $\varphi \in B_{R_1}(H_0) \cap B_{\phi_1}(H_1)$ . We have for  $\{V_t^{m'_j}(\varphi_{m'_j})\}$  the estimates (3). They permit to extract a subsequence  $m''_j$  for which  $V_t^{m''_j}(\varphi_{m''_j})$  converge to a  $v(t)$  uniformly in  $t \in [0, T]$  in the norm of  $H_0$ . In particular,

$$(4''') \quad \|V_T^{m''_j}(\varphi_{m''_j}) - v(T)\| < \frac{\varepsilon}{2} \quad \text{for} \quad m''_j \geq m_0 .$$

Following standard arguments we prove that  $v(t)$  is the solution  $V_t(\varphi)$  of the problem (1<sub>k</sub>) with  $\varphi \in B_{R_1}(H_0)$ . Due to (4'') and (4''')  $\text{dist} \{a_{m''_j}, \mathfrak{M}\} < \varepsilon$ , but this contradicts to the hypothesis (4').

**Remark :** The MIGBAs which we have in this lecture are invariant compact connected sets in the phase spaces chosen by us. They have all properties of  $\mathfrak{M}$  for the problem (1<sub>k</sub>) proved in [1]-[3]. We can give for them common majorants for the number of determining modes and for their fractal dimensions.

## 2 A discretization of $t$ .

For the study and computations of attractors some discretizations of  $t$  can be useful. One of them for the F.-G. approximations has the form

$$(6) \quad \begin{aligned} (v_{\bar{t}}^m(t), \psi_k) + \nu(\nabla v^m(t), \nabla \psi_k) + (v^m(t - \tau) \cdot \nabla v^m(t), \psi_k) = \\ = (f, \psi_k), \quad k = 1, 2, \dots, m, \quad v^m(0) = \varphi^m, \end{aligned}$$

for  $t = \ell\tau, \ell \in \mathbf{N}^+, \tau = \text{const} > 0$ ;  $v_{\bar{t}}^m(t) = \tau^{-1}[v^m(t) - v^m(t - \tau)]$ . The systems (6) determine successively in  $t = \tau, 2\tau, \dots$ , the velocity fields  $v^m(t, \varphi^m, \tau)$ . The solution operators  $V_t^{m, \tau} : \varphi \rightarrow v^m(t, \varphi, \tau)$  form the discrete semi-group  $\{V_{\ell\tau}^{m, \tau}, \ell \in \mathbf{N}^+, H_0^m\}$ . It has MIGBA  $\mathfrak{M}^{m, \tau}$ . Let  $\tau = \tau_k \rightarrow 0$  when  $k \rightarrow \infty$ .

**Theorem 2.**— *Let the conditions of Theorem 1 be fulfilled and  $\mathfrak{M}^m$  be attractors from Theorem 1. For any  $\delta > 0$  exists a number  $n(\delta, m) \in \mathbf{N}^+$  such that*

$$\mathfrak{M}^{m, \tau_k} \subset 0_\delta(\mathfrak{M}^m) \quad \text{for } k \geq n(\delta, m).$$

Here  $0_\delta(\mathfrak{M}^m)$  is  $\delta$ -vicinity of  $\mathfrak{M}^m$  in  $H_0^m$  and  $\tau_k \rightarrow 0$ . There is a common majorant for all  $\mathfrak{M}^{m, \tau_k}$  in  $H_1$ , i.e.

$$\sup_{\varphi \in \mathfrak{M}^{m, \tau_k}} \|\varphi\|_1 \leq \phi_2(\|f\|_{-1}, \nu^{-1}, \tau_0) \blacksquare$$

The proof of Theorem 2 is based on a priori estimates for  $v^m(t), t = \ell\tau, \ell = 1, 2, \dots$ , which we derived from the following relations :

$$(7_1) \quad \begin{aligned} \|v^m(t)\|^2 - \|v^m(t - \tau)\|^2 + \|v^m(t) - v^m(t - \tau)\|^2 + 2\tau\nu\|\partial_x v^m(t)\|^2 = \\ = 2\tau(f, v^m(t)) \leq 2\tau\|f\|_{-1}\|\partial_x v^m(t)\|, \\ 2\tau\|v_{\bar{t}}^m(t)\|^2 + \nu\|\partial_x v^m(t)\|^2 - \nu\|\partial_x v^m(t - \tau)\|^2 + \nu\|\partial_x v^m(t) - \end{aligned}$$

$$(7_2) \quad \begin{aligned} -\partial_x v^m(t - \tau)\|^2 = -2\tau(v^m(t - \tau) \cdot \nabla v^m(t), v_{\bar{t}}^m(t)) + 2\tau(f, v_{\bar{t}}^m(t)) \leq \\ \leq 2\tau\|v^m(t - \tau)\|_{4, \Omega}\|\partial_x v^m(t)\| \|v_{\bar{t}}^m(t)\|_{4, \Omega} + 2\tau\|f\|_{-1}\|\partial_x v_{\bar{t}}^m(t)\|, \end{aligned}$$

and

$$(7_3) \quad \begin{aligned} \|v_{\bar{t}}^m(t)\|^2 - \|v_{\bar{t}}^m(t - \tau)\|^2 + \|v_{\bar{t}}^m(t) - v_{\bar{t}}^m(t - \tau)\|^2 + 2\tau\nu\|\partial_x v_{\bar{t}}^m(t)\|^2 = \\ = -2\tau(v^m(t - 2\tau) \cdot \nabla v_{\bar{t}}^m(t) + v_{\bar{t}}^m(t - \tau) \cdot \nabla v^m(t), v_{\bar{t}}^m(t)) = \\ = -2\tau(v_{\bar{t}}^m(t - \tau) \cdot \nabla v^m(t), v_{\bar{t}}^m(t)) \leq 2\tau\|v_{\bar{t}}^m(t - \tau)\|_{4, \Omega} \cdot \\ \|\partial_x v^m(t)\| \|v_{\bar{t}}^m(t)\|_{4, \Omega}, \quad t = \ell\tau. \end{aligned}$$

They are corollaries of (6) and they are difference analogues of the relations (5<sub>k</sub>).

### 3 An $\varepsilon$ -approximation

Consider the  $\varepsilon$ -approximation

$$(8_1) \quad \partial_t v - \nu \Delta v - \varepsilon^{-1} \nabla \operatorname{div} v + v \cdot \nabla v + \frac{1}{2} v \operatorname{div} v = f ,$$

$$(8_2) \quad v|_{\partial\Omega} = 0 , \quad v|_{t=0} = \varphi , \quad \varepsilon \in (0, 1] ,$$

of the problem (1<sub>k</sub>). The following statement holds for (8<sub>k</sub>) :

**Theorem 3.**— *Let  $\Omega$  be a b.d. in  $\mathbf{R}^2$  and  $f \in \overset{\circ}{W}_2^{-1}(\Omega)$ . The solution operators  $V_t^\varepsilon : \varphi \rightarrow v^\varepsilon(t, \varphi)$  form the continuous semi-group  $\{V_t^\varepsilon, t \in \mathbf{R}^+, L^2(\Omega, \mathbf{R}^2)\}$ . It belongs to the class 1 and has a compact MIGBA  $\mathfrak{M}^\varepsilon$ . There is a common majorant  $\phi_z$  for*

$$\sup_{\varepsilon \in (0, 1]} \sup_{\varphi \in \mathfrak{M}^\varepsilon} \sup_{t \in \mathbf{R}^1} \{ \|\varphi\|_1, \varepsilon^{-1/2} \|\operatorname{div} \varphi\|, \|\partial_t v^\varepsilon(t, \varphi)\| ,$$

$$\int_t^{t+1} (\varepsilon^{-1} \|\operatorname{div} \partial_\tau v^\varepsilon(\tau, \varphi)\|^2 + \|\partial_{x\tau}^2 v^\varepsilon(\tau, \varphi)\|^2) d\tau \} \leq \phi_3(\|f\|_{-1}, \nu^{-1}) .$$

For any  $\delta > 0$  there is a  $\varepsilon(\delta) > 0$  such that

$$\mathfrak{M}^\varepsilon \subset 0_\delta(\mathfrak{M}) \quad \text{for } \varepsilon \in (0, \varepsilon(\delta)] .$$

Here  $0_\delta(\mathfrak{M})$  is  $\delta$ -vicinity of  $\mathfrak{M}$  in the space  $L^2(\Omega, \mathbf{R}^2)$ . For the solving of (8<sub>k</sub>),  $k = 1, 2$ , can be used the approximations of n.n.1 and 2 with arbitrary coordinates  $\{\psi_k\}_{k=1}^\infty$  in the space  $\overset{\circ}{W}_2^1|\Omega$ . ■

Write down the relations from which we derive a priori estimates for the solutions of (8<sub>k</sub>) :

$$(9_1) \quad \begin{aligned} \frac{1}{2} \frac{d}{dt} \|v(t)\|^2 + \nu \|\partial_x v(t)\|^2 + \varepsilon^{-1} \|\operatorname{div} v(t)\|^2 = \\ = (f, v(t)) \leq \|f\|_{-1} \|\partial_x v(t)\| , \end{aligned}$$

$$(9_2) \quad \begin{aligned} \|\partial_t v(t)\|^2 + \frac{\nu}{2} \frac{d}{dt} \|\partial_x v(t)\|^2 + \frac{1}{2\varepsilon} \frac{d}{dt} \|\operatorname{div} v(t)\|^2 = \\ = -(v(t) \cdot \nabla v(t), \partial_t v(t)) - \frac{1}{2} (v(t) \operatorname{div}(t), \partial_t v(t)) + (f, \partial_t v(t)) \leq \\ \leq \|v(t)\|_{4, \Omega} \|\partial_x v(t)\| \|\partial_t v(t)\|_{4, \Omega} + \frac{1}{2} \|v(t)\|_{4, \Omega} \|\operatorname{div} v(t)\| \|\partial_t v(t)\|_{4, \Omega} + \end{aligned}$$



$$+\|f\|_{-1}\|\partial_{xt}^2v(t)\| ,$$

$$(9_3) \quad \begin{aligned} & \frac{1}{2} \frac{d}{dt} \|\partial_t v(t)\|^2 + \nu \|\partial_{xt}^2 v(t)\|^2 + \varepsilon^{-1} \|\operatorname{div} \partial_t v(t)\|^2 = \\ & = -(\partial_t v(t) \cdot \nabla v(t) + \frac{1}{2} v(t) \operatorname{div} \partial_t v(t), \partial_t v(t)) - (v(t) \cdot \nabla \partial_t v(t) + \\ & + \frac{1}{2} \partial_t v(t) \operatorname{div} v(t), \partial_t v(t)) = -(\partial_t v(t) \cdot \nabla v(t) + \frac{1}{2} v(t) \operatorname{div} \partial_t v(t), \\ & \partial_t v(t)) \leq \|\partial_t v(t)\|_{4,\Omega}^2 \|\partial_x v(t)\| + \frac{1}{2} \|v(t)\|_{4,\Omega} . \\ & \|\operatorname{div} \partial_t v(t)\| \|\partial_t v(t)\|_{4,\Omega} \end{aligned}$$

#### 4 Difference schemes

We have consider difference schemes suggested by us in 50th and 60th (see, for example, [7], [8], [4]) and have found that some of them are globally stable and have MIGBAs lying near  $\mathfrak{M}$ . Let us describe here on of them. Take  $h \in (0, h_0]$  and  $\tau \in (0, \tau_0]$ , with some  $h_0$  and  $\tau_0$ , and the mesh  $\mathbf{R}_h^2$  :  $x = (kh) = (k_1 h, k_2 h), (k_1, k_2) \in \mathbf{N} \times \mathbf{N}$  in  $\mathbf{R}^2$ . Let  $\omega_{kh} = \{x = (x_1, x_2) \in \mathbf{R}^2 | x_j \in (k_j h, (k_j + 1)h), j = 1, 2\}$  ;  $\bar{\Omega}_h$  - the set  $\bigcup_{\omega_{kh} \subset \Omega} \bar{\omega}_{kh} \subset \mathbf{R}^2$  ;  $\mathbf{S}_h = \partial \bar{\Omega}_h$  and  $\Omega_h = \bar{\Omega}_h \setminus \mathbf{S}_h \subset \mathbf{R}^2$ . We shall use the same notations  $\bar{\Omega}_h, \mathbf{S}_h$  and  $\Omega_h$  for the sets of points  $x = (kh) \in \mathbf{R}_h^2$  belonging to  $\bar{\Omega}_h, \mathbf{S}_h$  and  $\Omega_h$  corresponding by. Introduce also notations :

$$v_{x_i}(x, t) = h^{-1}[v(x + h e^i, t) - v(x, t)], v_{\bar{x}_i}(x, t) = h^{-1}[v(x, t) - v(x - h e^i, t)] ,$$

$$v_{\bar{t}}(x, t) = \tau^{-1}[v(x, t) - v(x, t - \tau)], \bar{v}^{\pm i}(x, t) = v(x \pm h e^i, t), \bar{v}^{\pm 0}(x, t) = v(x, t \pm \tau),$$

where  $e^i$  is the ort along the axis  $x_i$ . Take the following difference scheme (see [4], p. 238):

$$(10_1) \quad v_{\bar{t}} - \nu v_{i x_k \bar{x}_k} + \frac{1}{2} \overset{-0,+k}{v_k} v_{i x_k} + \frac{1}{2} \overset{-0}{v_k} v_{i \bar{x}_k} = -p_{\bar{x}_i} + f_i^h, i = 1, 2,$$

$$(10_2) \quad v_{k x_k} = 0,$$

$$(10_3) \quad v|_{\mathbf{S}_h} = 0,$$

$$(10_4) \quad v|_{t=0} = \varphi^h.$$

the equations (10<sub>1</sub>) have to be fulfilled in the points  $(x, t)$  with  $t = \ell\tau$ ,  $\ell = 1, 2, \dots$ , and  $x \in \Omega_h$ ; the equations (10<sub>2</sub>) - in  $(x, t)$  with  $t = \ell\tau$ ,  $\ell = 1, 2, \dots$ , and  $x = \Omega'_h \equiv \Omega_h \cup S'_h$ , where  $S'_h$  is a part of  $S_h$  which we get replacing the points of  $\Omega_h$  by vectors  $-he^i$ ,  $i = 1, 2$ ; the equations (10<sub>3</sub>) - in  $(x, t)$  with  $t = \ell\tau$ ,  $\ell = 1, 2, \dots$  and  $x \in S_h$ , the equations (10<sub>4</sub>) - in  $(x, 0)$  with  $x \in \bar{\Omega}_h$ . In (10<sub>1</sub>)  $f^h$  is a mesh-function on  $\Omega_h$  and  $\varphi^h$  is a mesh-function on  $\bar{\Omega}_h$  satisfying the equations

$$\varphi^h|_{S_h} = 0 \text{ and } \varphi^h_{kx_k} = 0 \text{ in } x \in \Omega'_h.$$

We add to (10<sub>k</sub>) the equations

$$(10_5) \quad \sum_{\Omega'_k} p = 0 \text{ for } t = \ell\tau, \ell = 1, 2, \dots$$

It was proved in [8] (see also [4]) that the system (10<sub>k</sub>),  $k = 1, \dots, 5$ , is uniquely solvable and its solutions  $v^{h,\tau}$  converge when  $h = \mu\tau \rightarrow 0$  ( $\mu$  is a fixed positive number) to the solution  $v$  of the problem (1<sub>k</sub>) on the finite intervals  $[0, T]$  of  $t$ -axis if  $f, \varphi$  and  $\partial\Omega$  are smooth enough and  $f^h, \varphi^h$  approximate  $f$  and  $\varphi$  in a properly way. Now we have proved that the scheme (10<sub>k</sub>) is globally stable. More precisely: introduce the linear set of mesh-functions  $u^h : H^h = \{u^h|_{\bar{\Omega}_h} | u^h|_{S_h} = 0, u^h_{kx_k} = 0 \text{ in the points of } \Omega'_h\}$  and consider  $H^h$  as Euclidian space with the norm

$$(11) \quad \|u^h\|_{\Omega_h} \equiv (h^2 \sum_{\bar{\Omega}_h} (u^h)^2)^{1/2}.$$

For a fixed  $f^h \in H^h$  the solution operators  $V_t^{h,\tau} : \varphi^h \rightarrow v^{h,\tau}(t, \varphi^h)$ ,  $t = \ell\tau$ ,  $\ell \in \mathbf{N}^+$ , form a discrete semi-group in  $H^h$ . It has MIGBA  $\mathfrak{M}^{h,\tau}$  and there is a common majorant  $\phi_4$  for all  $\mathfrak{M}^{h,\tau}$  with  $h = \mu\tau$ ,  $\tau \in (0, \tau_0]$ :

$$\sup_{\varphi^h \in \mathfrak{M}^{h,\tau}} \sup_{\ell \in \mathbf{N}} \{ \|\varphi_x^h\|_{\Omega_h}, \|v_t^{h,\tau}(\ell\tau, \varphi^h)\|_{\Omega_h} \} \leq \phi_4(\|f^h\|_{\Omega_h}, \nu^{-1}, \mu, \tau_0)$$

Denote by  $\tilde{u}^h$  the piece-wise constant interpolation of  $u^h \in H^h$ , i.e.  $\tilde{u}^h \in L^2(\Omega, \mathbf{R}^2)$ ,  $\tilde{u}^h(x) = u^h(kh)$  for  $x \in \omega_{kh}$ ,  $\subset \Omega$ ,  $\tilde{u}^h(x) = 0$  for  $x \in \Omega \setminus \Omega_h$ . Let, for example,  $\tau = \tau_k = \tau_0 2^{-k}$ ,  $k = 0, 1, 2, \dots$ ,  $h = h_k = \mu\tau_k$ ,  $\mathfrak{M}^{h_k, \tau_k} \equiv \mathfrak{M}_\mu^k$  and  $\tilde{\mathfrak{M}}_\mu^k$  - the set of  $\tilde{\varphi}^{h_k}$  for all  $\varphi^{h_k} \in \mathfrak{M}_\mu^k$ . The following statement is true:

**Theorem 4.**— *Let  $\Omega$  be a.b.d. in  $\mathbf{R}^2$  and  $f \in L^2(\Omega; \mathbf{R}^2)$ . For any  $\varepsilon > 0$  exists a number  $n = n(\varepsilon, \mu)$  such that*

$$\tilde{\mathfrak{M}}_\mu^k \subset 0_\varepsilon(\mathfrak{M}) \text{ for } k \geq n(\varepsilon, \mu).$$

Here  $0_\varepsilon(\mathfrak{M})$  is  $\varepsilon$ -vicinity of  $\mathfrak{M}$  in the space  $L^2(\Omega, \mathbf{R}^2)$  ■.

Analogous results hold for the systems of  $\mathcal{ODE}$  :

$$(11_1) \quad \partial_t v_i(t) - \nu v_{ix_k \bar{x}_k}(t) + \frac{1}{2} v_k(t) v_{ix_k}(t) + \frac{1}{2} v_k(t) v_{i\bar{x}_k}(t) = -p_{\bar{x}_i}(t) + f_i, \quad i = 1, 2,$$

$$(11_2) \quad v_{kx_k}(t) = 0, \quad v(t)|_{S_h} = 0, \quad v(0) = \varphi^h, \quad t \in \mathbf{R}^+.$$

The basic relations which we use for the solutions of problem  $(10_k)$  resemble the relations  $(7_k)$  and for the solutions of problem  $(11_k)$ - the relations  $(5_k)$ .

The results analogous to results described above are true for :

1) the Navier-Stokes equations with the periodic or non homogeneous boundary conditions :  $v|_{\partial\Omega} = a|_{\partial\Omega}$  with  $a(x) = \text{rot } b(x)$ ,  $b \in W_2^2(\Omega)$ , if  $\partial\Omega$  is a piece-smooth curve.

2) the thermo-convection and magneto-hydrodynamical systems for viscous incompressible fluids in  $b.d.\Omega \subset \mathbf{R}^2$ .

3) the modifications of the three dimensional Navier-Stokes equations in  $b.d.\Omega \subset \mathbf{R}^3$  which were suggested by us in [9] [10] (see also addendum in [4], second russian edition).

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