



INSTITUTE of MATHEMATICS

ACADEMY of SCIENCES of the CZECH REPUBLIC

**L^q -solution of the Robin problem
for the Oseen system**

Dagmar Medková

Preprint No. 34-2014

PRAHA 2014

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Abstract: We define Oseen single layer and double layer potentials and study their properties. Using the integral equation method we prove the existence and uniqueness of an L^q -solution of the Robin problem for the Oseen system.

Keywords: Oseen equations, Robin problem, single layer potential

1 Introduction

The Oseen system is one of the basic system of equations in hydrodynamics. The most studied problem for the Oseen system is the Dirichlet problem (see [6], [1], [2], [3], [4]). We shall study another problem - the Robin problem for the Oseen system. (For the formulation of the problem see for example [14].) Let $\Omega \subset R^m$ be a domain with compact Lipschitz boundary, $m = 2$ or $m = 3$. Denote by $\mathbf{n}^\Omega(\mathbf{x})$ (or shortly \mathbf{n}) the outward unit normal of Ω at $\mathbf{x} \in \partial\Omega$. If $\mathbf{u} = (u_1, \dots, u_m)$ is a velocity, and p is a pressure, we define by

$$T(\mathbf{u}, p) = 2\hat{\nabla}\mathbf{u} - pI \quad (1)$$

the corresponding stress tensor, where I denotes the identity matrix and

$$\hat{\nabla}\mathbf{u} = \frac{1}{2}[\nabla\mathbf{u} + (\nabla\mathbf{u})^T]$$

is the deformation tensor, with $(\nabla\mathbf{u})^T$ as the matrix transposed to $\nabla\mathbf{u}$. Let $\lambda \in R^1 \setminus \{0\}$ be given, $h \in L^\infty(\partial\Omega)$, $h \geq 0$. We shall study the Robin problem for the Oseen system

$$-\Delta\mathbf{u} + 2\lambda\partial_1\mathbf{u} + \nabla p = 0 \quad \text{in } \Omega, \quad \nabla \cdot \mathbf{u} = 0 \quad \text{in } \Omega, \quad (2)$$

$$T(\mathbf{u}, p)\mathbf{n} - \lambda n_1\mathbf{u} + h\mathbf{u} = \mathbf{g} \quad \text{on } \partial\Omega. \quad (3)$$

(If $h \equiv 0$ we say about the Neumann problem for the Oseen system.) We shall study a so called L^q -solution of the problem (2), (3) for $\mathbf{g} \in L^q(\partial\Omega, R^m)$, i.e. the non-tangential maximal functions of \mathbf{u} , $\nabla\mathbf{u}$ and p are in $L^q(\partial\Omega)$ and the condition (3) is fulfilled in the sense of the non-tangential limit. We use the integral equation method. We define Oseen single layer and double layer potentials and prove that they have similar properties like corresponding Stokes potentials. It is a tradition to look for a solution of the Neumann and Robin problems in the form of a single layer potential. It fails for domains with holes (similarly like for the Stokes system). So, we shall look for a solution in the form of a modified single layer potential.

The integral equation method was used for the Neumann problem for the Stokes system - i.e. for $\lambda = 0$ and $h \equiv 0$ (see [22]). If Ω is bounded and q is

close to 2 then the Neumann problem for the Stokes system is solvable if and only if

$$\int_{\partial\Omega} \mathbf{g} \cdot \mathbf{w} \, d\mathcal{H}_2 = 0$$

for all rigid body motions \mathbf{w} (see [22]). For the Oseen system (i.e. $\lambda \in R^1 \setminus \{0\}$) we prove a totally different result:

Let Ω be bounded and $1 < q < \infty$, $h \in L^\infty(\partial\Omega)$, $h \geq 0$. If $q \neq 0$ suppose moreover that Ω has a boundary of class \mathcal{C}^1 . If $\mathbf{g} \in L^q(\partial\Omega, R^m)$ then the Robin problem (2), (3) has a unique L^q -solution.

For the exterior Robin problem for the Stokes system we prove the following result:

Let Ω be an unbounded domain with compact Lipschitz boundary and $1 < q < \infty$, $h \in L^\infty(\partial\Omega)$, $h \geq 0$. If $q \neq 0$ suppose moreover that Ω has a boundary of class \mathcal{C}^1 . Let $\mathbf{g} \in L^q(\partial\Omega, R^m)$. If \mathbf{u}, p is an L^q -solution of the Robin problem (2), (3) then there exists a constant p_∞ and a vector \mathbf{u}_∞ such that $p(\mathbf{x}) \rightarrow p_\infty$, $\mathbf{u}(\mathbf{x}) \rightarrow \mathbf{u}_\infty$ as $|\mathbf{x}| \rightarrow \infty$. On the other hand if $p_\infty \in R^1$, $\mathbf{u}_\infty \in R^m$ are given then there exists a unique L^q -solution \mathbf{u}, p of the Robin problem (2), (3) such that $p(\mathbf{x}) \rightarrow p_\infty$, $\mathbf{u}(\mathbf{x}) \rightarrow \mathbf{u}_\infty$ as $|\mathbf{x}| \rightarrow \infty$.

2 Definition of the problem

Let $\Omega \subset R^m$ be a domain with compact Lipschitz boundary, $m = 2$ or $m = 3$. Fix $a > 0$. If $\mathbf{x} \in \partial\Omega$ denote the nontangential approach regions of opening a at the point \mathbf{x} by

$$\Gamma(\mathbf{x}) = \Gamma_a(\mathbf{x}) = \{\mathbf{y} \in \Omega; |\mathbf{x} - \mathbf{y}| < (1 + a) \text{dist}(\mathbf{y}, \partial\Omega)\}.$$

If now \mathbf{v} is a vector function defined in Ω we denote the nontangential maximal function of \mathbf{v} on $\partial\Omega$ by

$$\mathbf{v}^*(x) = \sup\{|\mathbf{v}(\mathbf{y})|; \mathbf{y} \in \Gamma(\mathbf{x})\}.$$

It is well known that if $\mathbf{v}^* \in L^q(\partial\Omega)$ for one choice of a , where $1 \leq q < \infty$, then it holds for arbitrary choice of a . (See, e.g. [11] and [26], p. 62.) Next, define the nontangential limit of \mathbf{v} at $\mathbf{x} \in \partial\Omega$

$$\mathbf{v}(\mathbf{x}) = \lim_{\substack{\mathbf{y} \rightarrow \mathbf{x} \\ \mathbf{y} \in \Gamma(\mathbf{x})}} \mathbf{v}(\mathbf{y})$$

whenever the limit exists.

Fix $\lambda \in R^1$, $1 < q < \infty$, $\mathbf{g} \in L^q(\partial\Omega, R^m)$, $h \in L^\infty(\partial\Omega)$. We say that $\mathbf{u} \in \mathcal{C}^\infty(\Omega, R^m)$, $p \in \mathcal{C}^\infty(\Omega)$ is an L^q -solution of the Robin problem for the Oseen system (2), (3) if (2) holds true, $|\mathbf{u}|^*, |\nabla \mathbf{u}|^*, p^* \in L^q(\partial\Omega)$, there exist the

nontangential limits of \mathbf{u} , $\nabla \mathbf{u}$ and p at almost all points of $\partial\Omega$ and (3) holds in the sense of the nontangential limits at almost all points of $\partial\Omega$.

Let \mathbf{u} , p be defined on Ω . Denote $\omega = \{\lambda \mathbf{x}; \mathbf{x} \in \Omega\}$, $\tilde{\mathbf{u}}(\mathbf{x}) = (2\lambda)^2 \mathbf{u}(\mathbf{x}/(2\lambda))$, $\tilde{p}(\mathbf{x}) = 2\lambda p(\mathbf{x}/(2\lambda))$. Easy calculation yields that \mathbf{u} , p is an L^q -solution of the Robin problem for the Oseen system (2), (3) if and only if $\tilde{\mathbf{u}}$, \tilde{p} is an L^q -solution of the Robin problem for the Oseen system

$$-\Delta \tilde{\mathbf{u}} + \partial_1 \tilde{\mathbf{u}} + \nabla \tilde{p} = 0, \quad \nabla \cdot \tilde{\mathbf{u}} = 0 \quad \text{in } \omega, \quad (4)$$

$$T(\tilde{\mathbf{u}}, \tilde{p})\mathbf{n} - \frac{1}{2}n_1 \tilde{\mathbf{u}} + \tilde{h}\tilde{\mathbf{u}} = \tilde{\mathbf{g}} \quad \text{on } \partial\omega, \quad (5)$$

where

$$\tilde{h}(\mathbf{x}) = 2\lambda h(\mathbf{x}/(2\lambda)), \quad \tilde{\mathbf{g}}(\mathbf{x}) = 2\lambda \mathbf{g}(\mathbf{x}/(2\lambda)). \quad (6)$$

So, we can restrict ourselves to the case $2\lambda = 1$.

3 Stokes potentials

Let $\mathbf{x} = [x_1, \dots, x_m] \in R^m$, where $m = 2, 3$. Denote the ball $B(\mathbf{x}; r) = \{\mathbf{y} \in R^m; |\mathbf{x} - \mathbf{y}| < r\}$. For $0 \neq \mathbf{x} \in R^m$ and $j, k \in \{1, \dots, m\}$ we define the Stokes fundamental tensor by

$$E_{jk}(\mathbf{x}) = \frac{1}{8\pi} \left\{ \delta_{jk} \frac{1}{|\mathbf{x}|} + \frac{x_j x_k}{|\mathbf{x}|^3} \right\}, \quad m = 3, \quad (7)$$

$$E_{jk}(\mathbf{x}) = \frac{1}{4\pi} \left[\delta_{jk} \ln \frac{1}{|\mathbf{x}|} + \frac{x_j x_k}{|\mathbf{x}|^2} \right], \quad m = 2, \quad (8)$$

$$Q_k(\mathbf{x}) = \frac{x_k}{\mathcal{H}_{m-1}(\partial B(0; 1))|\mathbf{x}|^m}. \quad (9)$$

Here $\delta_{jk} = 1$ for $j = k$, $\delta_{jk} = 0$ otherwise and \mathcal{H}_k denotes the k -dimensional Hausdorff measure normalized so that \mathcal{H}_k is the Lebesgue measure in R^k .

Let $\Omega \subset R^m$ be an open set with compact Lipschitz boundary and $\Psi \in L^q(\partial\Omega, R^m)$, $1 < q < \infty$. Define the Stokes single layer potential with density Ψ by

$$(E_\Omega \Psi)(\mathbf{x}) = \int_{\partial\Omega} E(\mathbf{x} - \mathbf{y}) \Psi(\mathbf{y}) \, d\mathcal{H}_{m-1}(\mathbf{y})$$

and the corresponding pressure by

$$(Q_\Omega \Psi)(\mathbf{x}) = \int_{\partial\Omega} Q(\mathbf{x} - \mathbf{y}) \Psi(\mathbf{y}) \, d\mathcal{H}_{m-1}(\mathbf{y})$$

whenever it makes sense. Then the couple $(E_\Omega \Psi, Q_\Omega \Psi) \in C^\infty(R^m \setminus \partial\Omega, R^{m+1})$ solves the Stokes system

$$\Delta \mathbf{u} = \nabla p, \quad \nabla \cdot \mathbf{u} = 0 \quad (10)$$

in $R^m \setminus \partial\Omega$. Moreover, $E_\Omega \Psi(\mathbf{x})$ is the nontangential limit of $E_\Omega \Psi$ with respect to Ω and $R^m \setminus \bar{\Omega}$ at almost all $\mathbf{x} \in \Omega$. We have $(Q_\Omega \Psi)^* \in L^q(\partial\Omega)$, $|\nabla E_\Omega \Psi|^* \in L^q(\partial\Omega)$. If Ω is bounded or $m = 2$ or $\int \Psi \, d\mathcal{H}_{m-1} = 0$ then $|E_\Omega \Psi|^* \in L^q(\partial\Omega)$. (See [22].) (If $\Omega \subset R^2$ is unbounded and $\int \Psi \, d\mathcal{H}_1 \neq 0$ then $|E_\Omega \Psi|^* \equiv \infty$ on $\partial\Omega$.)

For $\mathbf{y} \in \partial\Omega$ we define $K^\Omega(\cdot, \mathbf{y}) = T(E(\cdot - \mathbf{y}), Q(\cdot - \mathbf{y})) \mathbf{n}^\Omega(\mathbf{y})$ on $R^m \setminus \{\mathbf{y}\}$. We have

$$K_{j,k}^\Omega(\mathbf{x}, \mathbf{y}) = \frac{m}{\mathcal{H}_{m-1}(\partial B(0; 1))} \frac{(y_j - x_j)(y_k - x_k)(\mathbf{y} - \mathbf{x}) \cdot \mathbf{n}^\Omega(\mathbf{y})}{|\mathbf{x} - \mathbf{y}|^{m+2}}.$$

Denote

$$\Pi_k^\Omega(\mathbf{x}, \mathbf{y}) = \frac{2}{\mathcal{H}_{m-1}(\partial B(0; 1))} \left\{ -m \frac{(y_k - x_k)(\mathbf{y} - \mathbf{x}) \cdot \mathbf{n}^\Omega(\mathbf{y})}{|\mathbf{y} - \mathbf{x}|^{m+2}} + \frac{n_k^\Omega(\mathbf{y})}{|\mathbf{y} - \mathbf{x}|^m} \right\}.$$

For $\Psi \in L^q(\partial\Omega, R^m)$ we define the Stokes double layer potential with density Ψ by

$$(D_\Omega \Psi)(\mathbf{x}) = \int_{\partial\Omega} K^\Omega(\mathbf{x}, \mathbf{y}) \Psi(\mathbf{y}) \, d\mathcal{H}_{m-1}(\mathbf{y}), \quad \mathbf{x} \in R^m \setminus \partial\Omega$$

and the corresponding pressure by

$$(\Pi_\Omega \Psi)(\mathbf{x}) = \int_{\partial\Omega} \Pi^\Omega(\mathbf{x} - \mathbf{y}) \Psi(\mathbf{y}) \, d\mathcal{H}_{m-1}(\mathbf{y}), \quad \mathbf{x} \in R^m \setminus \partial\Omega.$$

Then the pair $(D_\Omega \Psi, \Pi_\Omega \Psi) \in C^\infty(R^m \setminus \partial\Omega)^{m+1}$ solves the Stokes system (10) in $R^m \setminus \partial\Omega$. For $\mathbf{x} \in \partial\Omega$ we denote

$$(K_\Omega \Psi)(\mathbf{x}) = \lim_{\delta \downarrow 0} \int_{\partial\Omega \setminus B(\mathbf{x}, \delta)} K^\Omega(\mathbf{x}, \mathbf{y}) \Psi(\mathbf{y}) \, d\mathcal{H}_{m-1}(\mathbf{y}),$$

$$(K'_\Omega \Psi)(\mathbf{x}) = \lim_{\delta \downarrow 0} \int_{\partial\Omega \setminus B(\mathbf{x}, \delta)} K^\Omega(\mathbf{y}, \mathbf{x}) \Psi(\mathbf{y}) \, d\mathcal{H}_{m-1}(\mathbf{y}).$$

Then K_Ω, K'_Ω are bounded linear operators on $L^q(\partial\Omega, R^m)$. Moreover, there exist the non-tangential limits of $\nabla E_\Omega \Psi, Q_\Omega \Psi$ and $D_\Omega \Psi$ at almost all points of $\partial\Omega$. If we denote by $[f]_+$ the non-tangential limit of f with respect to Ω and by $[f]_-$ the non-tangential limit of f with respect to $R^m \setminus \bar{\Omega}$, then

$$[D_\Omega \Psi]_\pm(\mathbf{x}) = \pm \frac{1}{2} \Psi(\mathbf{z}) + K_\Omega \Psi(\mathbf{z}), \quad (11)$$

$$[T(E_\Omega \Psi, Q_\Omega \Psi)]_\pm \mathbf{n}^\Omega = \pm \frac{1}{2} \Psi - K'_\Omega \Psi. \quad (12)$$

(See [22].)

4 Oseen fundamental tensor

If $O_{jk}(\mathbf{x})$, $Z_j(\mathbf{x})$ are tempered distributions then O_{jk} , Z_j is called a fundamental tensor for the Oseen equation (4) in R^m , $m = 2, 3$, if

$$\begin{aligned} -\Delta O_{jk} + \partial_1 O_{jk} + \partial_j Z_k(\cdot) &= \delta_{jk}, \\ \partial_1 O_{1k} + \dots + \partial_m O_{mk} &= 0 \end{aligned}$$

for $j, k = 1, \dots, m$. We are interested in fundamental tensors such that $O_{jk}(\mathbf{x}) \rightarrow 0$, $Z_j(\mathbf{x}) \rightarrow 0$ as $|\mathbf{x}| \rightarrow \infty$. The existence of such fundamental tensor was proved in [10], §VII.3. The explicit formula of the fundamental tensor of the Oseen system is very complicated. We only gather properties of the fundamental tensor (see [10] or [24]): We have $O_{jk} = O_{kj} \in \mathcal{C}^\infty(R^m \setminus \{0\})$,

$$Z_k(\mathbf{x}) = Q_k(\mathbf{x}), \quad (13)$$

If β is a multi-index, then we have

$$|\partial^\beta O_{jk}(\mathbf{x})| = O(|\mathbf{x}|^{(1-m-|\beta|)/2}) \quad \text{as } |\mathbf{x}| \rightarrow \infty. \quad (14)$$

If $|\mathbf{z}| \neq |z_1|$ then

$$\lim_{r \rightarrow \infty} |O(r\mathbf{z})| r^{(m-1)/2} = 0. \quad (15)$$

If $r > 0$ and $q > 1 + 1/m$ then we have

$$|\nabla O_{jk}| \in L^q(R^m \setminus B(0; r)). \quad (16)$$

Denote

$$R_{jk}(\mathbf{x}) = O_{jk}(\mathbf{x}) - E_{jk}(\mathbf{x}). \quad (17)$$

If $m = 3$ then

$$|\partial^\alpha R(\mathbf{x})| = O(|x|^{-|\alpha|}) \quad \text{as } |\mathbf{x}| \rightarrow 0. \quad (18)$$

If $m = 2$ then

$$|R(\mathbf{x})| = O(1) \quad \text{as } |\mathbf{x}| \rightarrow 0, \quad (19)$$

$$|\nabla R(\mathbf{x})| = O(\ln |\mathbf{x}|) \quad \text{as } |\mathbf{x}| \rightarrow 0, \quad (20)$$

$$|\partial^\alpha R(\mathbf{x})| = O(|x|^{-|\alpha|+1}) \quad \text{as } |\mathbf{x}| \rightarrow 0 \quad \text{for } |\alpha| \geq 2. \quad (21)$$

Lemma 4.1. *If $\lambda \neq 0$ and u_1, \dots, u_m, p are tempered distributions in R^m satisfying (2) in R^m in the sense of distributions, then u_1, \dots, u_m, p are polynomials.*

Proof. For R^3 [15], Proposition 6.1. The proof is literally the same for other dimensions.

Corollary 4.2. *Let $m = 2$ or $m = 3$. Then there exists a unique fundamental tensor $O_{jk}(\mathbf{x})$, $Z_j(\mathbf{x})$ for the Oseen equation (4) in R^m such that $O_{jk}(\mathbf{x}) \rightarrow 0$, $Z_j(\mathbf{x}) \rightarrow 0$ as $|\mathbf{x}| \rightarrow \infty$.*

Proof. If $\tilde{O}_{jk}(\mathbf{x})$, $\tilde{Z}_j(\mathbf{x})$ is another such fundamental tensor then $\tilde{O}_{jk} - O_{jk}$, $\tilde{Z}_j - Z_j$ is a solution of the equation (4) in R^m . Lemma 4.1 gives that $\tilde{O}_{jk} - O_{jk} \equiv 0$, $\tilde{Z}_j - Z_j \equiv 0$.

5 Oseen potentials

Let $\Omega \subset R^m$ be an open set with Lipschitz boundary, $m = 2$ or $m = 3$. For $\Psi \in L^q(\partial\Omega, R^m)$ with $1 < q < \infty$ define the Oseen single layer potential with density Ψ

$$O_\Omega \Psi(\mathbf{x}) = \int_{\partial\Omega} O(\mathbf{x} - \mathbf{y}) \Psi(\mathbf{y}) \, d\mathcal{H}_{m-1}(\mathbf{y}).$$

Clearly $O_\Omega \Psi, Q_\Omega \Psi$ is a solution of the Oseen equation (4) in $R^m \setminus \partial\Omega$. Denote

$$R_\Omega \Psi(\mathbf{x}) = \int_{\partial\Omega} R(\mathbf{x} - \mathbf{y}) \Psi(\mathbf{y}) \, d\mathcal{H}_{m-1}(\mathbf{y}) = O_\Omega \Psi(\mathbf{x}) - E_\Omega \Psi(\mathbf{x}).$$

For $\mathbf{y} \in \partial\Omega$ and $\mathbf{x} \in R^m \setminus \{\mathbf{y}\}$ define $K^{\Omega, Os}(\cdot, \mathbf{y}) = T(O(\cdot - \mathbf{y}), Q(\cdot - \mathbf{y})\mathbf{n}^\Omega(\mathbf{y}) - n_1^\Omega O(\cdot - \mathbf{y}))/2$, i.e.

$$\begin{aligned} K_{j,k}^{\Omega, Os}(\mathbf{x}, \mathbf{y}) &= \mathbf{n}^\Omega(\mathbf{y}) \cdot \nabla_{\mathbf{y}} O_{jk}(\mathbf{x} - \mathbf{y}) + \sum_{i=1}^m n_i^\Omega(\mathbf{y}) \frac{\partial}{\partial y_k} O_{ji}(\mathbf{x} - \mathbf{y}) \quad (22) \\ &+ n_k^\Omega(\mathbf{y}) Q_j(\mathbf{x} - \mathbf{y}) + \frac{n_1^\Omega(\mathbf{y})}{2} O_{jk}(\mathbf{x} - \mathbf{y}). \quad (23) \end{aligned}$$

Denote

$$\Pi_k^{\Omega, Os}(\mathbf{x}, \mathbf{y}) = \mathbf{n}^\Omega(\mathbf{y}) \cdot \nabla_{\mathbf{y}} Q_k(\mathbf{x} - \mathbf{y}) + \sum_{i=1}^m n_i^\Omega(\mathbf{y}) \frac{\partial}{\partial y_k} Q_i(\mathbf{x} - \mathbf{y}) \quad (24)$$

$$-n_k^\Omega(\mathbf{y}) Q_1(\mathbf{x} - \mathbf{y}) + \frac{n_1^\Omega(\mathbf{y})}{2} Q_k(\mathbf{x} - \mathbf{y}). \quad (25)$$

For $\Psi \in L^q(\partial\Omega, R^m)$ we define the Oseen double layer potential with density Ψ by

$$(D_\Omega^{Os} \Psi)(\mathbf{x}) = \int_{\partial\Omega} K^{\Omega, Os}(\mathbf{x}, \mathbf{y}) \Psi(\mathbf{y}) \, d\mathcal{H}_{m-1}(\mathbf{y}), \quad \mathbf{x} \in R^m \setminus \partial\Omega$$

and the corresponding pressure by

$$(\Pi_\Omega^{Os} \Psi)(\mathbf{x}) = \int_{\partial\Omega} \Pi^{\Omega, Os}(\mathbf{x} - \mathbf{y}) \Psi(\mathbf{y}) \, d\mathcal{H}_{m-1}(\mathbf{y}), \quad \mathbf{x} \in R^m \setminus \partial\Omega.$$

For $\mathbf{x} \in \partial\Omega$ we denote

$$(K_{\Omega, Os} \Psi)(\mathbf{x}) = \lim_{\delta \downarrow 0} \int_{\partial\Omega \setminus B(\mathbf{x}, \delta)} K^{\Omega, Os}(\mathbf{x}, \mathbf{y}) \Psi(\mathbf{y}) \, d\mathcal{H}_{m-1}(\mathbf{y}).$$

$$(K'_{\Omega, O_s} \Psi)(\mathbf{x}) = \lim_{\delta \downarrow 0} \int_{\partial\Omega \setminus B(\mathbf{x}, \delta)} K^{\Omega, O_s}(\mathbf{y}, \mathbf{x}) \Psi(\mathbf{y}) \, d\mathcal{H}_{m-1}(\mathbf{y}).$$

Lemma 5.1. *Let $m \in \mathbb{N}$. Then there exists a constant C such that for all Borel measurable function f , and $\mathbf{x} \in R^m$, $r > 0$, $0 < \alpha < m$, $\beta > 0$*

$$\int_{B(\mathbf{x}; r)} \frac{|f(\mathbf{y})|}{|\mathbf{x} - \mathbf{y}|^{m-\alpha}} \, d\mathcal{H}_m(\mathbf{y}) \leq Cr^\alpha Mf(x),$$

where

$$Mf(\mathbf{x}) = \sup_{r>0} \int_{B(\mathbf{x}; r)} \frac{|f(\mathbf{y})|}{\mathcal{H}_m(B(0; r))} \, d\mathcal{H}_m(\mathbf{y}).$$

(See [28], Lemma 2.8.3.)

Proposition 5.2. *Let $\Omega \subset R^m$ be an open set with compact Lipschitz boundary. Let \mathcal{K} be a function defined on $\bar{\Omega} \times \partial\Omega$. Suppose that $\mathcal{K}(\mathbf{x}, \cdot)$ is Borel measurable, $\mathcal{K}(\cdot, \mathbf{y})$ is continuous on $\bar{\Omega} \setminus \{\mathbf{y}\}$ for all $\mathbf{y} \in \partial\Omega$ and $|\mathcal{K}(\mathbf{x}, \mathbf{y})| \leq C_1 |\mathbf{x} - \mathbf{y}|^{\alpha+1-m}$ with $0 < \alpha < m - 1$. For $f \in L^q(\partial\Omega)$, $1 < q < \infty$ define*

$$\mathcal{K}f(\mathbf{x}) = \int_{\partial\Omega} \mathcal{K}(\mathbf{x}, \mathbf{y}) f(\mathbf{y}) \, d\mathcal{H}_{m-1}(\mathbf{y}). \quad (26)$$

Then there exists a constant C_2 dependent on Ω , q and α such that

$$\|(\mathcal{K}f)^*\|_{L^q(\partial\Omega)} \leq C_2 \|f\|_{L^q(\partial\Omega)},$$

$\mathcal{K}f$ is finite almost everywhere on $\partial\Omega$, $\mathcal{K}f(\mathbf{x})$ is the nontangential limit of $\mathcal{K}f$ for almost all $\mathbf{x} \in \partial\Omega$ and $\|\mathcal{K}f\|_{L^q(\partial\Omega)} \leq C_2 \|f\|_{L^q(\partial\Omega)}$.

Proof. There are $\mathbf{z}^1, \dots, \mathbf{z}^k \in \partial\Omega$ and $\delta > 0$ such that $\partial\Omega \subset B(\mathbf{z}^1; \delta) \cup \dots \cup B(\mathbf{z}^k; \delta)$ and for each $j \in \{1, \dots, k\}$ there is a coordinate system centered at \mathbf{z}^j and a Lipschitz continuous function φ^j such that $B(0; 2\delta) \cap \Omega = \{\mathbf{x}', x_m \in B(0; 2\delta); x_m > \varphi^j(\mathbf{x}')\}$. Choose a constant L such that $|\nabla \varphi^j| \leq L$. Let $\mathbf{z} \in \partial\Omega$. Choose j such that $\mathbf{z} \in B(\mathbf{z}^j; \delta)$. Let $\mathbf{x} \in \Gamma(\mathbf{z})$. If $|\mathbf{x} - \mathbf{z}| \geq \delta$ then $\text{dist}(\mathbf{x}, \partial\Omega) \geq \delta/(1+a)$ and

$$|\mathcal{K}f(\mathbf{x})| \leq C_1 \left(\frac{\delta}{1+a} \right)^{\alpha+1-m} \|f\|_{L^1(\partial\Omega)} \leq C_3 \|f\|_{L^q(\partial\Omega)},$$

where $C_3 = C_1 [\delta/(1+a)]^{\alpha+1-m} \mathcal{H}_{m-1}(\partial\Omega)^{(p-1)/p}$. Let now $|\mathbf{x} - \mathbf{z}| < \delta$. For $0 < r \leq 1$ put $f_r = f$ on $\partial\Omega \cap B(\mathbf{z}^j, 2r\delta)$, $f_r = 0$ elsewhere, $g_r = f - f_r$, $\tilde{f}_1(\mathbf{x}') = f_1(\mathbf{x}', \varphi^j(x'))$. Then

$$|\mathcal{K}g_1(\mathbf{x})| \leq C_1 \delta^{\alpha+1-m} \|g_1\|_{L^1(\partial\Omega)} \leq C_3 \|f\|_{L^q(\partial\Omega)}.$$

If $\mathbf{y} \in \partial\Omega$ then $|\mathbf{z} - \mathbf{y}| \leq |\mathbf{z} - \mathbf{x}| + |\mathbf{y} - \mathbf{x}| \leq (1+a)|\mathbf{y} - \mathbf{x}| + |\mathbf{y} - \mathbf{x}|$. According to Lemma 5.1 there exists a constant C_4 such that

$$\begin{aligned} \max(|\mathcal{K}f_r(\mathbf{z})|, |\mathcal{K}f_r(\mathbf{x})|) &\leq \int_{B(\mathbf{z}^j; r2\delta)} C_1 \left(\frac{|\mathbf{y} - \mathbf{z}|}{2+a} \right)^{\alpha+1-m} |f(\mathbf{y})| \, d\mathcal{H}_{m-1}(\mathbf{y}) \\ &\leq \int_{\{\mathbf{y}' \in R^{m-1}; |\mathbf{y}'| < r2\delta\}} C_1 \left(\frac{|\mathbf{y}'|}{2+a} \right)^{\alpha+1-m} |\tilde{f}_1(\mathbf{y}')| \sqrt{1+L^2} \, d\mathcal{H}_{m-1} \leq C_4 r^\alpha M\tilde{f}_1(\mathbf{z}'). \end{aligned}$$

Thus $(\mathcal{K}f)^*(\mathbf{z}) \leq C_3 \|f\|_{L^q(\partial\Omega)} + C_4 M\tilde{f}_1(\mathbf{z})$. Since there exists a constant C_5 such that $\|Mg\|_{L^q} \leq C_5 \|g\|_{L^q}$ (see [28], Theorem 2.8.2), we have $\|(\mathcal{K}f)^*\|_{L^q(\partial\Omega)} \leq C_3 \|f\|_{L^q(\partial\Omega)} + C_4 C_5 \|\tilde{f}_1\|_{L^q} \leq (C_3 + C_4 C_5) \|f\|_{L^q(\partial\Omega)}$.

Let $\mathbf{z} = [\mathbf{z}', z_m]$ be as above. We use the same notation. $M\tilde{f}_1$ is finite at almost all points of \mathbf{x}' with $|\mathbf{x}'| < \delta$. Suppose that $M\tilde{f}_1(\mathbf{z}') < \infty$. Fix $\epsilon > 0$. We can choose $0 < r \leq 1$ such that $C_4 r^\alpha M\tilde{f}_1(\mathbf{z}') < \epsilon/3$. Then $|\mathcal{K}f_r(\mathbf{z})| < \epsilon/3$. If $\mathbf{x} \in \Gamma(\mathbf{z})$, $|\mathbf{x} - \mathbf{z}| < \delta$ then $|\mathcal{K}f_r(\mathbf{z})| < \epsilon/3$. Since $\mathcal{K}g_r$ is continuous in \mathbf{z} by the Theorem on continuity of parametrized integrals there exist $\rho \in (0, \delta)$ such that $|\mathcal{K}g_r(\mathbf{x}) - \mathcal{K}g_r(\mathbf{z})| < \epsilon/3$ for $|\mathbf{x} - \mathbf{z}| < \rho$. If $\mathbf{x} \in \Gamma(\mathbf{z})$, $|\mathbf{x} - \mathbf{z}| < \rho$ then $|\mathcal{K}f(\mathbf{x}) - \mathcal{K}f(\mathbf{z})| \leq |\mathcal{K}g_r(\mathbf{x}) - \mathcal{K}g_r(\mathbf{z})| + |\mathcal{K}f_r(\mathbf{x})| + |\mathcal{K}f_r(\mathbf{z})| < \epsilon$.

By virtue of limit

$$\|\mathcal{K}f\|_{L^q(\partial\Omega)} \leq \|(\mathcal{K}f)^*\|_{L^q(\partial\Omega)} \leq C_2 \|f\|_{L^q(\partial\Omega)}.$$

Proposition 5.3. *Let $\Omega \subset R^m$ be an open set with compact Lipschitz boundary, $m = 2$ or $m = 3$, and $1 < q < \infty$. If $\Psi \in L^q(\partial\Omega, R^m)$ then $O_\Omega \Psi(\mathbf{z})$ is the non-tangential limit of $O_\Omega \Psi$ at \mathbf{z} for almost all $\mathbf{z} \in \partial\Omega$. There exists a constant C such that $\|(O_\Omega \Psi)^*\|_{L^q(\partial\Omega)} \leq C \|\Psi\|_{L^q(\partial\Omega)}$. The operator O_Ω is a compact bounded linear operator in $L^q(\partial\Omega, R^m)$.*

Proof. For $\mathbf{x} \in \partial\Omega$ denote

$$M_1(\mathbf{f})(\mathbf{x}) = \sup\{|\mathbf{f}(\mathbf{y})|; \mathbf{y} \in \Gamma(\mathbf{x}) \cap B(\mathbf{x}; 1)\}.$$

According to [22] there exists a constant C_1 such that $\|M_1(E_\Omega \Psi)\|_{L^q(\partial\Omega)} \leq C_1 \|\Psi\|_{L^q(\partial\Omega)}$ for $\Psi \in L^q(\partial\Omega, R^m)$. Moreover, if $\Psi \in L^q(\partial\Omega, R^m)$ then $E_\Omega \Psi(\mathbf{z})$ is the non-tangential limit of $E_\Omega \Psi$ at \mathbf{z} for almost all $\mathbf{z} \in \partial\Omega$. Since there exists a constant C_2 such that $|R(\mathbf{y})| \leq C_2$ for $|\mathbf{y}| \leq 1 + \text{diam } \partial\Omega$, Proposition 5.2 gives that $O_\Omega \Psi(\mathbf{z})$ is the non-tangential limit of $O_\Omega \Psi$ at \mathbf{z} for almost all $\mathbf{z} \in \partial\Omega$, and there exists a constant C_3 such that $\|M_1(O_\Omega \Psi)\|_{L^q(\partial\Omega)} \leq C_3 \|\Psi\|_{L^q(\partial\Omega)}$ for $\Psi \in L^q(\partial\Omega, R^m)$. Since $O_{jk}(\mathbf{y}) \rightarrow 0$ as $|\mathbf{y}| \rightarrow \infty$, there exists a constant C_4 such that $\|(O_\Omega \Psi)^*\|_{L^q(\partial\Omega)} \leq C_4 \|\Psi\|_{L^q(\partial\Omega)}$ for $\Psi \in L^q(\partial\Omega, R^m)$.

The operator E_Ω is a compact linear operator on $L^q(\partial\Omega, R^m)$ by [22]. Since $R(\mathbf{x} - \mathbf{y})$ is bounded on $\partial\Omega \times \partial\Omega$, the operator R_Ω is a compact linear operator on $L^q(\partial\Omega, R^m)$ by [9], §4.5.2, Satz 2.

Lemma 5.4. *Let $\Omega \subset R^m$ be an open set with compact Lipschitz boundary, $m = 2$ or $m = 3$, and $1 < q < \infty$. If $\Psi \in L^q(\partial\Omega, R^m)$ and $j \in \{1, \dots, m\}$ then*

$$\partial_j R\Psi(\mathbf{x}) = \lim_{\epsilon \downarrow 0} \int_{\partial\Omega \setminus B(\mathbf{x}; \epsilon)} \partial_j R(\mathbf{x} - \mathbf{y})\Psi(\mathbf{y}) \, d\mathcal{H}_{m-1}(\mathbf{y}) \quad (27)$$

for $\mathbf{x} \in R^m \setminus \partial\Omega$. Define $\partial_j R\Psi(\mathbf{x})$ by the limit (27) whenever this limit makes sense. Then $\partial_j R$ is a compact linear operator on $L^q(\partial\Omega, R^m)$. There exists a constant C such that if $\Psi \in L^q(\partial\Omega, R^m)$ then

$$\|(\partial_j R\Psi)^*\|_{L^q(\partial\Omega)} \leq \|\Psi\|_{L^q(\partial\Omega)},$$

and $\partial_j R\Psi(\mathbf{x})$ is the non-tangential limit of $\partial_j R\Psi$ at almost all $\mathbf{x} \in \partial\Omega$.

Proof. Since there exists a constant C_1 such that $|\partial_j R(\mathbf{x} - \mathbf{y})| \leq C_1|\mathbf{x} - \mathbf{y}|^{1-m-1/2}$, the lemma is an easy consequence of Proposition 5.2.

Proposition 5.5. *Let $\Omega \subset R^m$ be an open set with compact Lipschitz boundary, $m = 2$ or $m = 3$, and $1 < q < \infty$. Then K'_{Ω, O_s} is a bounded linear operator on $L^q(\partial\Omega, R^m)$. If $\Psi \in L^q(\partial\Omega)$ then $\|(\nabla O_\Omega \Psi)^*\|_{L^q(\partial\Omega)} \leq C\|\Psi\|_{L^q(\partial\Omega)}$ with C dependent only on Ω and q , $\nabla O_\Omega \Psi$ has a non-tangential limit at almost all points of $\partial\Omega$, and*

$$[T(O_\Omega \Psi, Q_\Omega \Psi)]_{\pm \mathbf{n}^\Omega} - \frac{1}{2}n_1^\Omega O_\Omega \Psi = \pm \frac{1}{2}\Psi - K'_{\Omega, O_s} \Psi.$$

Proof. The proposition is an easy consequence of (12), Lemma 5.4 and Lemma 5.3.

Lemma 5.6. $\nabla \cdot Q = 0$, $-\Delta Q + \partial_1 Q - \nabla Q_1 = 0$ in $R^m \setminus \{0\}$ in the sense of distributions.

Proof. Denote $h_{Lap}(\mathbf{x}) = -(2\pi)^{-1} \ln|\mathbf{x}|$ for $m = 2$, $h_{Lap}(\mathbf{x}) = (4\pi)^{-1}|\mathbf{x}|$ for $m = 3$. Then h_{Lap} is a fundamental solution for the Laplace equation. We have $Q = -\nabla h_{Lap}$. Thus

$$\nabla \cdot Q = -\Delta h_{Lap} = 0,$$

$$-\Delta Q_j + \partial_1 Q_j = \Delta \partial_j h_{Lap} - \partial_1 \partial_j h_{Lap} = \partial_j(\Delta h_{Lap} - \partial_1 h_{Lap}) = \partial_j Q_1.$$

Proposition 5.7. *Let $\Omega \subset R^m$ be an open set with compact Lipschitz boundary, $m = 2$ or $m = 3$, and $1 < q < \infty$. If $\Psi \in L^q(\partial\Omega, R^m)$ then $D_\Omega^{O_s} \Psi$, $\Pi_\Omega^{O_s} \Psi$ is a solution of the Oseen system (4) in $R^m \setminus \partial\Omega$.*

Proof. If $\mathbf{y} \in \partial\Omega$, $k \in \{1, \dots, m\}$ then $[K_{1,k}^{\Omega, O_s}(\mathbf{x}, \mathbf{y}), \dots, K_{m,k}^{\Omega, O_s}(\mathbf{x}, \mathbf{y}), \Pi_k(\mathbf{x}, \mathbf{y})]$ is a solution of the Oseen system (4) in $R^m \setminus \{\mathbf{y}\}$ by Lemma 5.6. So, $D_\Omega^{O_s} \Psi$, $\Pi_\Omega^{O_s} \Psi$ is a solution of the Oseen system (4) in $R^m \setminus \partial\Omega$.

Proposition 5.8. *Let $\Omega \subset R^m$ be an open set with compact Lipschitz boundary, $m = 2$ or $m = 3$, and $1 < q < \infty$. Then K_{Ω, O_s} is a bounded linear operator on $L^q(\partial\Omega, R^m)$. If $\Psi \in L^q(\partial\Omega)$ then $\|(D_{\Omega}^{O_s}\Psi)^*\|_{L^q(\partial\Omega)} \leq C\|\Psi\|_{L^q(\partial\Omega)}$ with C dependent only on Ω and q , $D_{\Omega}^{O_s}\Psi$ has a non-tangential limit at almost all points of $\partial\Omega$, and*

$$[D_{\Omega}^{O_s}\Psi]_{\pm}\mathbf{n}^{\Omega} = \pm\frac{1}{2}\Psi + K_{\Omega, O_s}\Psi.$$

Proof. The proposition is an easy consequence of (11), Lemma 5.3 and Lemma 5.4.

Proposition 5.9. *Let $\omega \subset R^m$ be a bounded domain with Lipschitz boundary, $\tilde{h} \equiv 0$, $\tilde{\mathbf{g}} \in L^q(\partial\Omega, R^m)$, $1 < q < \infty$, $m = 2$ or $m = 3$. If $\tilde{\mathbf{u}}, \tilde{p}$ is an L^q -solution of the Neumann problem (4), (5) then*

$$\tilde{\mathbf{u}} = O_{\omega}\tilde{\mathbf{g}} + D_{\omega}^{O_s}\tilde{\mathbf{u}}, \quad \tilde{p} = Q_{\omega}\tilde{\mathbf{g}} + \Pi_{\omega}^{O_s}\tilde{\mathbf{u}}. \quad (28)$$

Proof. Let $\Omega(j)$ be domains from Lemma 6.1. Green's formula gives (28) for $\Omega(j)$ (see [10], §VII.6). By virtue of Lebesgue lemma we obtain (28) for ω .

6 Regular L^2 -solution of the Dirichlet problem

Let $\omega \subset R^m$ be a domain with compact Lipschitz boundary, $m = 2$ or $m = 3$, $\mathbf{g} \in W^{1,2}(\partial\omega)$. We say that $\tilde{\mathbf{u}} \in C^2(\Omega, R^m)$, $\tilde{p} \in C^1(\Omega)$ is a regular L^2 -solution of the Dirichlet problem (4),

$$\tilde{\mathbf{u}} = \mathbf{g} \quad \text{on } \partial\omega \quad (29)$$

if $\tilde{\mathbf{u}}, \tilde{p}$ is a solution of the Oseen system (4) in ω , the non-tangential maximal functions $(|\tilde{\mathbf{u}}|)^*, (|\nabla\tilde{\mathbf{u}}|)^*, \tilde{p}^* \in L^2(\partial\omega)$, there exist the non-tangential limits of $\tilde{\mathbf{u}}, \nabla\tilde{\mathbf{u}}, \tilde{p}$ at almost all points of $\partial\omega$, and the Dirichlet condition (29) is fulfilled in the sense of the non-tangential limit at almost all points of $\partial\omega$.

If ω is a bounded open set with connected boundary we shall look for a solution in the form of an Oseen single layer potential $\tilde{\mathbf{u}} = O_{\omega}\Psi$, $\tilde{p} = Q_{\omega}\Psi$ with $\Psi \in L^2(\partial\omega, R^m)$. Let now $G(1), \dots, G(k)$ be all bounded components of $R^m \setminus \bar{\omega}$. If $k \in N$ we cannot look for a solution of this problem in this form because

$$\int_{\partial G(j)} (O_{\omega}\Psi) \cdot \mathbf{n}^{\omega} \, d\mathcal{H}_{m-1} = 0 \quad (30)$$

by the Divergence theorem. But this is not a necessary condition for the solvability of the problem. Fix open balls $B(j)$ such that $\bar{B}(j) \subset G(j)$. We shall

look for a solution of the Dirichlet problem (4), (29) in the form of a modified Oseen single layer potential

$$\tilde{\mathbf{u}} = O_\omega \Psi + \sum_{j=1}^k (D_{B(j)}^{O_s} \mathbf{n}^{B(j)}) \int_{\partial G(j)} \Psi \cdot \mathbf{n}^\omega \, d\mathcal{H}_{m-1}, \quad (31)$$

$$\tilde{p} = Q_\omega \Psi + \sum_{j=1}^k (\Pi_{B(j)}^{O_s} \mathbf{n}^{B(j)}) \int_{\partial G(j)} \Psi \cdot \mathbf{n}^\Omega \, d\mathcal{H}_{m-1} \quad (32)$$

with $\Psi \in L^2(\partial\omega, R^m)$.

Lemma 6.1. *If $\Omega \subset R^m$ is a bounded domain with Lipschitz boundary then there is a sequence of domains Ω_j with boundaries of class C^∞ such that*

- $\overline{\Omega}_j \subset \Omega$.
- There are $a > 0$ and homeomorphisms $\Lambda_j : \partial\Omega \rightarrow \partial\Omega_j$, such that $\Lambda_j(\mathbf{y}) \in \Gamma_a(\mathbf{y})$ for each j and each $\mathbf{y} \in \partial\Omega$ and $\sup\{|\mathbf{y} - \Lambda_j(\mathbf{y})|; \mathbf{y} \in \partial\Omega\} \rightarrow 0$ as $j \rightarrow \infty$.
- There are positive functions ω_j on $\partial\Omega$ bounded away from zero and infinity uniformly in j such that for any measurable set $E \subset \partial\Omega$, $\int_E \omega_j \, d\mathcal{H}_{m-1} = \mathcal{H}_{m-1}(\Lambda_j(E))$, and so that $\omega_j \rightarrow 1$ point wise a.e. and in every $L^s(\partial\Omega)$, $1 \leq s < \infty$.
- The normal vectors to Ω_j , $\mathbf{n}(\Lambda_j(\mathbf{y}))$, converge point wise a.e. and in every $L^s(\partial\Omega)$, $1 \leq s < \infty$, to $\mathbf{n}(\mathbf{y})$.

(See [27], Theorem 1.12)

Lemma 6.2. *Let $\omega \subset R^m$ be a domain with compact Lipschitz boundary, $1 < q < \infty$, $q' = q/(q-1)$, $\tilde{h} \in L^\infty(\partial\omega)$, $\tilde{\mathbf{g}} \in L^q(\partial\Omega, R^m)$. Let $\tilde{\mathbf{u}}, \tilde{p}$ be an L^q -solution of the Robin problem (4), (5). If ω is unbounded suppose moreover $|\tilde{\mathbf{u}}(\mathbf{x})| = O(|\mathbf{x}|^{(1-m)/2})$, $|\nabla \tilde{\mathbf{u}}(\mathbf{x})| + |\tilde{p}(\mathbf{x})| = O(|\mathbf{x}|^{-m/2})$ as $|\mathbf{x}| \rightarrow \infty$; $r^{(m-1)/2} \tilde{\mathbf{u}}(r\mathbf{x}) \rightarrow 0$ as $r \rightarrow \infty$ for $|\mathbf{x}| \neq |x_1|$. If $\mathbf{u}^* \in L^{q'}(\partial\omega)$, then*

$$\int_{\partial\omega} \tilde{\mathbf{g}} \cdot \tilde{\mathbf{u}} \, d\mathcal{H}_{m-1} = \int_{\partial\omega} \tilde{h} |\tilde{\mathbf{u}}|^2 \, d\mathcal{H}_{m-1} + 2 \int_{\omega} |\hat{\nabla} \tilde{\mathbf{u}}|^2 \, d\mathcal{H}_m. \quad (33)$$

Proof. Suppose first that ω is bounded. Let $\omega(j)$ be domains from Lemma 6.1. By virtue of Green's formula and Lebesgue's lemma

$$\int_{\partial\omega} \tilde{\mathbf{g}} \cdot \tilde{\mathbf{u}} \, d\mathcal{H}_{m-1} = \int_{\partial\omega} \tilde{h} |\tilde{\mathbf{u}}|^2 \, d\mathcal{H}_{m-1} + \lim_{j \rightarrow \infty} \int_{\partial\omega(j)} \tilde{\mathbf{u}} \cdot [T(\tilde{\mathbf{u}}, \tilde{p})\mathbf{n} - n_1 \tilde{\mathbf{u}}/2] \, d\mathcal{H}_{m-1}$$

$$\begin{aligned}
&= \int_{\partial\omega} \tilde{h} |\tilde{\mathbf{u}}|^2 \, d\mathcal{H}_{m-1} + \lim_{j \rightarrow \infty} \int_{\omega^{(j)}} [2|\hat{\nabla} \tilde{\mathbf{u}}|^2 + \tilde{\mathbf{u}} \cdot (\Delta \tilde{\mathbf{u}} - \nabla p - \partial_1 \tilde{\mathbf{u}})] \, d\mathcal{H}_m \\
&= \int_{\partial\omega} \tilde{h} |\tilde{\mathbf{u}}|^2 \, d\mathcal{H}_{m-1} + 2 \int_{\omega} |\hat{\nabla} \tilde{\mathbf{u}}|^2 \, d\mathcal{H}_m.
\end{aligned}$$

Let now ω be unbounded. Define $\tilde{h} = 0$ on $R^m \setminus \partial\omega$.

$$\begin{aligned}
&\int_{\partial\omega} \tilde{h} |\tilde{\mathbf{u}}|^2 \, d\mathcal{H}_{m-1} + 2 \int_{\omega} |\hat{\nabla} \tilde{\mathbf{u}}|^2 \, d\mathcal{H}_m = \lim_{r \rightarrow \infty} \left[\int_{\partial(\omega \cap B(0;r))} \tilde{h} |\tilde{\mathbf{u}}|^2 \, d\mathcal{H}_{m-1} \right. \\
&+ 2 \left. \int_{\omega \cap B(0;r)} |\hat{\nabla} \tilde{\mathbf{u}}|^2 \, d\mathcal{H}_m \right] = \int_{\partial\omega} \tilde{\mathbf{g}} \cdot \tilde{\mathbf{u}} \, d\mathcal{H}_{m-1} + \lim_{r \rightarrow \infty} \int_{\partial B(0;r)} \tilde{\mathbf{u}} \cdot [T(\tilde{\mathbf{u}}, \tilde{p}) \mathbf{n} - n_1 \tilde{\mathbf{u}}/2] \\
&= \int_{\partial\omega} \tilde{\mathbf{g}} \cdot \tilde{\mathbf{u}} \, d\mathcal{H}_{m-1} + \lim_{r \rightarrow \infty} \int_{\partial B(0;1)} r^{m-1} n_1 |\tilde{\mathbf{u}}(r\mathbf{x})|^2 / 2 \, d\mathcal{H}_{m-1}(\mathbf{x}).
\end{aligned}$$

There exists a constant C such that $|r^{m-1} n_1 |\tilde{\mathbf{u}}(r\mathbf{x})|^2 / 2| \leq C$ for $\mathbf{x} \in \partial B(0;1)$. Since $r^{m-1} n_1 |\tilde{\mathbf{u}}(r\mathbf{x})|^2 / 2 \rightarrow 0$, Lebesgue's lemma yields (33).

Proposition 6.3. *Let $\omega \subset R^m$ be a domain with compact Lipschitz boundary, $m = 2$ or $m = 3$. Let $\tilde{\mathbf{u}}, \tilde{p}$ be a regular L^2 -solution of the Dirichlet problem (4), (29) with $\mathbf{g} \equiv 0$. If Ω is unbounded suppose moreover $|\tilde{\mathbf{u}}(\mathbf{x})| = O(|\mathbf{x}|^{(1-m)/2})$, $|\nabla \tilde{\mathbf{u}}(\mathbf{x})| + |\tilde{p}(\mathbf{x})| = O(|\mathbf{x}|^{-m/2})$ as $|\mathbf{x}| \rightarrow \infty$; $r^{(m-1)/2} \tilde{\mathbf{u}}(r\mathbf{x}) \rightarrow 0$ as $r \rightarrow \infty$ for $|\mathbf{x}| \neq |x_1|$. Then $\tilde{\mathbf{u}} \equiv 0$ and \tilde{p} is constant. If ω is unbounded then $\tilde{p} \equiv 0$.*

Proof. Put $h \equiv 0$. By virtue of Lemma 6.2

$$2 \int_{\omega} |\nabla \tilde{\mathbf{u}}|^2 = 0.$$

Since $\hat{\nabla} \tilde{\mathbf{u}} \equiv 0$ there exist an anti-symmetric matrix A and a vector \mathbf{b} such that $\tilde{\mathbf{u}}(\mathbf{x}) = A\mathbf{x} + \mathbf{b}$ (see [20], Lemma 3.1). Therefore \tilde{u}_j is a harmonic function on ω , $\tilde{u}_j = 0$ on $\partial\omega$. If ω is unbounded then $\tilde{u}_j(\mathbf{x}) \rightarrow 0$ as $|\mathbf{x}| \rightarrow \infty$. Thus $\tilde{u}_j \equiv 0$ by the maximum principle. Since $\nabla \tilde{p} \equiv 0$ by (4), the function \tilde{p} is constant. If ω is unbounded then $\tilde{p} \equiv 0$ because $\tilde{p}(\mathbf{x}) \rightarrow 0$ as $|\mathbf{x}| \rightarrow \infty$.

Lemma 6.4. *Let $\omega \subset R^m$ be an open set with compact Lipschitz boundary, $m = 2$ or $m = 3$. Let G be a bounded component of $R^m \setminus \bar{\omega}$. Fix an open ball B such that $\bar{B} \subset G$. Set $\mathbf{u} = D_B^{O_s} \mathbf{n}^B$ in $R^m \setminus \bar{B}$. Then*

$$\int_{\partial G} \mathbf{u} \cdot \mathbf{n}^\omega \, d\mathcal{H}_{m-1} = \mathcal{H}_{m-1}(\partial G) \neq 0. \quad (34)$$

If \tilde{G} is another bounded component of $R^m \setminus \bar{\omega}$ then

$$\int_{\partial\tilde{G}} \mathbf{u} \cdot \mathbf{n}^\omega \, d\mathcal{H}_{m-1} = 0. \quad (35)$$

Proof. Denote $\tilde{\mathbf{u}} = D_B^{Os} \mathbf{n}^B$, $\tilde{p} = \Pi_B^{Os} \mathbf{n}^B$ in B . Then there are the non-tangential limits of \mathbf{u} and $\tilde{\mathbf{u}}$ on ∂B and it holds $\tilde{\mathbf{u}} - \mathbf{u} = \mathbf{n}^B$ (see Proposition 5.8). Since $\nabla \cdot \tilde{\mathbf{u}} = 0$, $\nabla \cdot \mathbf{u} = 0$, the divergence theorem gives

$$\begin{aligned} 0 &= \int_{\partial(G \setminus B)} \mathbf{u} \cdot \mathbf{n}^{G \setminus B} \, d\mathcal{H}_{m-1} + \int_{\partial B} \tilde{\mathbf{u}} \cdot \mathbf{n}^B \, d\mathcal{H}_{m-1} = - \int_{\partial G} \mathbf{u} \cdot \mathbf{n}^\omega \, d\mathcal{H}_{m-1} \\ &\quad + \int_{\partial B} \mathbf{n}^B \cdot \mathbf{n}^B \, d\mathcal{H}_{m-1} = - \int_{\partial G} \mathbf{u} \cdot \mathbf{n}^\omega \, d\mathcal{H}_{m-1} + \mathcal{H}_{m-1}(\partial G). \end{aligned}$$

If \tilde{G} is another bounded component of $R^m \setminus \bar{\omega}$ then (35) is a consequence of the divergence theorem.

Lemma 6.5. *Let $\Omega \subset R^m$ be an open set with compact Lipschitz boundary, $m = 2$ or $m = 3$. Suppose that $\Psi \in L^2(\partial\Omega, R^m)$ and $O_\Omega \Psi = 0$ on $\partial\Omega$. If S is a component of $\partial\Omega$ then there exists a constant c_S such that $\Psi = c_S \mathbf{n}^\Omega$ on $\partial\Omega$.*

Proof. Let ω be a component of $R^m \setminus \partial\Omega$. Then $O_\Omega \Psi$, $Q_\Omega \Psi$ is a regular L^2 -solution of the Dirichlet problem for the Oseen equation with the zero boundary condition (see Proposition 5.3 and Proposition 5.4). Taking in mind behavior of $O_\Omega \Psi$ and $Q_\Omega \Psi$ at infinity, Proposition 6.3 gives that there exists a constant b_ω such that $O_\Omega \Psi = 0$, $Q_\Omega \Psi = b_\omega$ in ω . If S is a component of $\partial\Omega$ we choose two components ω and G of $R^m \setminus \partial\Omega$ such that $S \subset \partial\omega \cap \partial G$. According to Proposition 5.5 we have on S

$$\begin{aligned} \Psi &= [\Psi/2 - K'_{\Omega, Os} \Psi] - [-\Psi/2 - K'_{\Omega, Os} \Psi] = [T(O_\Omega \Psi, Q_\Omega \Psi) \mathbf{n}^\Omega]_+ \\ &\quad - [T(O_\Omega \Psi, Q_\Omega \Psi) \mathbf{n}^\Omega]_- = (-b_\omega \mathbf{n}^\Omega) - (-b_G \mathbf{n}^\Omega). \end{aligned}$$

Proposition 6.6. *Let $\omega \subset R^m$ be a domain with compact Lipschitz boundary, $m = 2$ or $m = 3$. Fix $\Psi \in L^2(\partial\omega, R^m)$. If ω is a bounded domain with connected boundary define $U\Psi = O_\omega \Psi$. In other cases $U\Psi = \tilde{\mathbf{u}}$, where $\tilde{\mathbf{u}}$ is given by (31). Then $U : L^2(\partial\omega, R^3) \rightarrow W^{1,2}(\partial\omega, R^3)$ is a Fredholm operator with index 0.*

- If ω is unbounded then U is an isomorphism.
- If ω is bounded then $U(L^2(\partial\omega, R^m)) = \{\mathbf{u} \in W^{1,2}(\partial\omega); \int_{\partial\omega} \mathbf{u} \cdot \mathbf{n}^\omega = 0\}$. If G is the unbounded component of $R^m \setminus \bar{\omega}$ then the kernel of U is $\{c \mathbf{n}^\omega \chi_{\partial G}; c \in R^1\}$. (Here $\chi_{\partial G}$ denotes the characteristic function of ∂G .)

Proof. $E_\Omega : L^2(\partial\omega, R^3) \rightarrow W^{1,2}(\partial\omega, R^3)$ is a Fredholm operator with index 0 by [22], Theorem 5.4.1. Since $U - E_\Omega$ is a compact operator by Proposition 5.3 and Lemma 5.4, the operator $U : L^2(\partial\omega, R^3) \rightarrow W^{1,2}(\partial\omega, R^3)$ is a Fredholm operator with index 0.

Let now $U\Psi = 0$. Let $G(j)$ be a bounded component of $R^m \setminus \bar{\omega}$. According to (30) and Lemma 6.4 we have

$$0 = \int_{\partial G(j)} \mathbf{n}^\omega \cdot U\Psi \, d\mathcal{H}_{m-1} = \mathcal{H}_{m-1}(\partial G(j)) \int_{\partial G(j)} \Psi \cdot \mathbf{n}^\omega \, d\mathcal{H}_{m-1}.$$

Therefore

$$\int_{\partial G(j)} \Psi \cdot \mathbf{n}^\omega \, d\mathcal{H}_{m-1} = 0. \quad (36)$$

It means that $0 = U\Psi = O_\omega\Psi$. If V is a component of $R^m \setminus \bar{\omega}$ then there exists a constant c_V such that $\Psi = c_V\mathbf{n}^\omega$ on ∂V (see Lemma 6.5). If V is bounded then $c_V = 0$ by (36).

If ω is unbounded then the kernel of U is trivial. Since U is of index 0, it must be surjective. Thus U is an isomorphism.

Let now ω be bounded. We have proved that the kernel of U is a subset of $\{c\mathbf{n}^\omega\chi_{\partial G}; c \in R^1\}$. So, the dimension of the kernel of U is at most 1. If $\tilde{\mathbf{u}}$ is given by (31) then the divergence theorem gives $\int_{\partial\omega} \mathbf{n}^\omega \cdot \tilde{\mathbf{u}} \, d\mathcal{H}_{m-1} = 0$. So, the range of U is a subset of $\{\mathbf{u} \in W^{1,2}(\partial\omega); \int_{\partial\omega} \mathbf{u} \cdot \mathbf{n}^\omega = 0\}$. Hence the co dimension of the range of U is at least 1. Since U is a Fredholm operator of index 0, the dimension of the kernel of U and the co dimension of the range of U are equal to 1.

Theorem 6.7. *Let $\omega \subset R^m$ be a bounded domain with Lipschitz boundary, $m = 2$ or $m = 3$. Fix $\mathbf{g} \in W^{1,2}(\partial\omega, R^m)$. Then there exists a regular L^2 -solution of the Dirichlet problem (4), (29) if and only if*

$$\int_{\partial\omega} \mathbf{g} \cdot \mathbf{n}^\omega \, d\mathcal{H}_{m-1} = 0. \quad (37)$$

If \mathbf{u} , p and $\tilde{\mathbf{u}}$, \tilde{p} are two solutions of the problem, then $\mathbf{u} = \tilde{\mathbf{u}}$ and $p - \tilde{p}$ is constant.

Proof. If there exists a regular L^2 -solution of the problem (4), (29), then the divergence theorem gives (37).

Let now (37) holds true. According to Proposition 6.6 there exists $\Psi \in L^2(\partial\omega, R^m)$ such that $\tilde{\mathbf{u}}$, \tilde{p} given by (31), (32) is a regular L^2 -solution of the problem (4), (29). Let now \mathbf{u} , p be another solution of the problem. Then $\mathbf{u} - \tilde{\mathbf{u}} \equiv 0$, $p - \tilde{p}$ is constant by Proposition 6.3.

Theorem 6.8. *Let $\Omega \subset R^m$ be an open set, $R^m \setminus \Omega$ be compact, $m = 2$ or $m = 3$. Let \mathbf{u} , p be a bounded solution of the Oseen system (4) in Ω . Then*

there exist a number p_∞ and a vector \mathbf{u}_∞ such that $\mathbf{u}(\mathbf{x}) \rightarrow \mathbf{u}_\infty$, $p(\mathbf{x}) \rightarrow p_\infty$ as $|\mathbf{x}| \rightarrow \infty$. If α is a multi index then $|\partial^\alpha[\mathbf{u}(\mathbf{x}) - \mathbf{u}_\infty]| = O(|\mathbf{x}|^{(1-m-|\alpha|)/2})$, $|\partial^\alpha[p(\mathbf{x}) - p_\infty]| = O(|\mathbf{x}|^{1-m-|\alpha|})$ as $|\mathbf{x}| \rightarrow \infty$. Moreover, $r^{(m-1)/2}\mathbf{u}(r\mathbf{x}) \rightarrow 0$ as $r \rightarrow \infty$ for $|\mathbf{x}| \neq |x_1|$.

Proof. Fix $r > 0$ such that $R^m \setminus \Omega \subset B(0; r)$ and denote $\omega = R^m \setminus \overline{B(0; r)}$, $\mathbf{g} = \mathbf{u}$ on $\partial\omega$. According to Proposition 6.6 there exists $\Psi \in L^2(\partial\Omega, R^m)$ such that $\tilde{\mathbf{u}}, \tilde{p}$ given by (31), (32) is a regular L^2 -solution of the problem (4), (29). Remark that $\tilde{p} \in L^2(\omega \cap B(0; 2r))$, $\tilde{\mathbf{u}} \in W^{1,2}(\omega \cap B(0; 2r))$ (see [19], Lemma 2). If α is a multi index then $|\partial^\alpha \tilde{\mathbf{u}}(\mathbf{x})| = O(|\mathbf{x}|^{(1-m-|\alpha|)/2})$, $|\partial^\alpha \tilde{p}(\mathbf{x})| = O(|\mathbf{x}|^{1-m-|\alpha|})$ as $|\mathbf{x}| \rightarrow \infty$. Moreover, $r^{(m-1)/2}\tilde{\mathbf{u}}(r\mathbf{x}) \rightarrow 0$ as $r \rightarrow \infty$ for $|\mathbf{x}| \neq |x_1|$. Denote $\mathbf{v} = \mathbf{u} - \tilde{\mathbf{u}}$, $q = p - \tilde{p}$ in ω , $\mathbf{v} = 0$, $q = 0$ elsewhere. Then $\mathbf{v} \in W_{loc}^{1,2}(R^m)$, $q \in L_{loc}^2(R^m)$, $\nabla \cdot \mathbf{v} = 0$. Moreover, \mathbf{v}, q is a solution of the Oseen equation (4) in $R^m \setminus \partial\omega$. Denote $\mathbf{f} = -\Delta \mathbf{v} + \partial_1 \mathbf{v} + \nabla q$. Then \mathbf{f} is a compactly supported distribution. Denote $\mathbf{w} = O * \mathbf{f}$, $\eta = Q * \mathbf{f}$. Then $\mathbf{v} - \mathbf{w}$, $q - \eta$ is a solution of the Oseen equation (4) in the whole R^m . If α is a multi index then $|\partial^\alpha \mathbf{w}(\mathbf{x})| = O(|\mathbf{x}|^{(1-m-|\alpha|)/2})$, $|\partial^\alpha \eta(\mathbf{x})| = O(|\mathbf{x}|^{1-m-|\alpha|})$ as $|\mathbf{x}| \rightarrow \infty$. Moreover, $r^{(m-1)/2}\mathbf{w}(r\mathbf{x}) \rightarrow 0$ as $r \rightarrow \infty$ for $|\mathbf{x}| \neq |x_1|$. Since $\mathbf{v} - \mathbf{w}$, $q - \eta$ are bounded solutions of the Oseen equation (2) in R^m , they are constant by Lemma 4.1.

Theorem 6.9. *Let $\omega \subset R^m$ be an unbounded domain with compact Lipschitz boundary, $m = 2$ or $m = 3$. Let $\mathbf{g} \in W^{1,2}(\partial\omega, R^m)$ be fixed. If \mathbf{u}, p is a regular L^2 -solution of the Dirichlet problem (4), (29) then there exist a constant p_∞ and a vector \mathbf{u}_∞ such that $p(\mathbf{x}) \rightarrow p_\infty$, $\mathbf{u}(\mathbf{x}) \rightarrow \mathbf{u}_\infty$ as $|\mathbf{x}| \rightarrow \infty$. On the other hand, if $p_\infty, \mathbf{u}_\infty$ are given then there exists a unique regular L^2 -solution \mathbf{u}, p of the Dirichlet problem (4), (29) such that $p(\mathbf{x}) \rightarrow p_\infty$, $\mathbf{u}(\mathbf{x}) \rightarrow \mathbf{u}_\infty$ as $|\mathbf{x}| \rightarrow \infty$. Moreover,*

$$\|(\mathbf{u})^* + (\nabla \mathbf{u})^* + (p)^*\|_{L^2(\partial\Omega)} \leq C[|\mathbf{u}_\infty| + |p_\infty| + \|\mathbf{g}\|_{W^{1,2}(\partial\omega, R^m)}] \quad (38)$$

where C depends only on Ω .

Proof. If \mathbf{u}, p is a regular L^2 -solution of the Dirichlet problem (4), (29) then there exist a constant p_∞ and a vector \mathbf{u}_∞ such that $p(\mathbf{x}) \rightarrow p_\infty$, $\mathbf{u}(\mathbf{x}) \rightarrow \mathbf{u}_\infty$ as $|\mathbf{x}| \rightarrow \infty$. (See Theorem 6.8.)

Let now $\mathbf{u}_\infty, p_\infty$ be given. According to Proposition 6.6 the operator U is an isomorphism from $L^2(\partial\omega, R^m)$ onto $W^{1,2}(\partial\omega, R^m)$. Put $\Psi = U^{-1}\mathbf{g} - \mathbf{u}_\infty$. Then $\tilde{\mathbf{u}}, \tilde{p}$ given by (31), (32) satisfy $\tilde{\mathbf{u}} = \mathbf{g} - \mathbf{u}_\infty$ on $\partial\omega$. Put $\mathbf{u} = \tilde{\mathbf{u}} + \mathbf{u}_\infty$, $p = \tilde{p} + p_\infty$. Then \mathbf{u}, p is a regular L^2 -solution of the Dirichlet problem (4), (29) such that $p(\mathbf{x}) \rightarrow p_\infty$, $\mathbf{u}(\mathbf{x}) \rightarrow \mathbf{u}_\infty$ as $|\mathbf{x}| \rightarrow \infty$. According to properties of Oseen potentials (38) holds true with C depending only on Ω .

If \mathbf{v}, q is another solution of that problem then $|\mathbf{u}(\mathbf{x}) - \mathbf{v}(\mathbf{x})| = O(|\mathbf{x}|^{(1-m)/2})$, $|\nabla \mathbf{u}(\mathbf{x}) - \nabla \mathbf{v}(\mathbf{x})| + |p(\mathbf{x}) - q(\mathbf{x})| = O(|\mathbf{x}|^{-m/2})$, $r^{(m-1)/2}|\mathbf{u}(r\mathbf{x}) - \mathbf{v}(r\mathbf{x})| \rightarrow 0$ as $r \rightarrow \infty$ for $|\mathbf{x}| \neq |x_1|$ (see Theorem 6.8). Proposition 6.3 gives that $\mathbf{u} - \mathbf{v} \equiv 0$, $p - q \equiv 0$.

7 L^2 -solutions of the Robin problem

Let $\omega \subset R^m$ be a domain with compact Lipschitz boundary, $m = 2$ or $m = 3$. Let now $G(1), \dots, G(k)$ be all bounded components of $R^m \setminus \bar{\omega}$. If $\tilde{\mathbf{g}} \in L^q(\partial\omega, R^m)$ we shall look for an L^q -solution of the Robin problem (4), (5) in the form of a modified Oseen single layer potential (31), (32) with $\Psi \in L^q(\partial\omega, R^m)$. According to Proposition 5.3 and Proposition 5.5 the vector functions $\tilde{\mathbf{u}}, \tilde{p}$ is an L^q -solution of the Robin problem (4), (5) if and only if

$$\tau_{\tilde{h}} \Psi = \tilde{g},$$

where

$$\tau_{\tilde{h}} \Psi = \frac{1}{2} \Psi - K'_{\omega, O_s} \Psi + \tilde{h} O_{\omega} \Psi + L_{\tilde{h}} \Psi,$$

$$L_{\tilde{h}} \Psi = \sum_{j=1}^m \left(\int_{\partial G(j)} \Psi \cdot \mathbf{n} \right) \left[T(D_{B(j)}^{O_s} \mathbf{n}^{B(j)}, \Pi_{B(j)}^{O_s} \mathbf{n}^{B(j)}) \mathbf{n} + (\tilde{h} - n_1/2) D_{B(j)}^{O_s} \mathbf{n}^{B(j)} \right].$$

Proposition 7.1. *Let $\omega \subset R^m$ be an open set with compact Lipschitz boundary, $1 < q < \infty$, $m = 2$ or $m = 3$. Suppose that $q = 2$ or $\partial\Omega$ is of class C^1 . If $\tilde{h} \in L^\infty(\partial\omega)$ then $\tau_{\tilde{h}}$ is a Fredholm operator with index 0 in $L^q(\partial\omega, R^m)$.*

Proof. $\frac{1}{2}I - K'_\omega$ is a Fredholm operator with index 0 in $L^2(\partial\omega, R^m)$ by [22], Theorem 5.3.6. If $\partial\omega$ is of class C^1 , then K_ω is a compact operator on $L^q(\partial\omega, R^m)$ where $q' = q/(q-1)$ (see [17], p. 232). Therefore K'_ω is a compact operator in $L^q(\partial\omega, R^m)$ and $\frac{1}{2}I - K'_\omega$ is a Fredholm operator with index 0 in $L^q(\partial\omega, R^m)$. Since $\tau_{\tilde{h}} - [\frac{1}{2}I - K'_\omega]$ is a compact operator by Proposition 5.3 and Lemma 5.4, we deduce that $\tau_{\tilde{h}}$ is a Fredholm operator with index 0 in $L^q(\partial\omega, R^m)$.

Proposition 7.2. *Let $\omega \subset R^m$ be a bounded domain with Lipschitz boundary, $1 < q < \infty$, $q' = q/(q-1)$, $\tilde{h} \in L^\infty(\partial\omega)$, $\tilde{h} \geq 0$. Let $\tilde{\mathbf{u}}, \tilde{p}$ be an L^q -solution of the Robin problem (4), (5) with $\tilde{\mathbf{g}} \equiv 0$. If $(\tilde{\mathbf{u}})^* \in L^{q'}(\partial\omega)$ then $\tilde{\mathbf{u}} \equiv 0$, $\tilde{p} \equiv 0$.*

Proof. Lemma 6.2 gives that $|\hat{\nabla} \tilde{\mathbf{u}}| = 0$ in ω , $\tilde{h} \tilde{\mathbf{u}} = 0$ on $\partial\omega$. Since $\hat{\nabla} \tilde{\mathbf{u}} \equiv 0$ there exist an anti-symmetric matrix A and a vector \mathbf{b} such that $\tilde{\mathbf{u}}(\mathbf{x}) = A\mathbf{x} + \mathbf{b}$ (see [20], Lemma 3.1). If $\int_{\partial\omega} \tilde{h} d\mathcal{H}_{m-1} > 0$ then $\tilde{h} \tilde{\mathbf{u}} = 0$ gives $\tilde{\mathbf{u}} \equiv 0$ (see [21], Lemma 5.1). Since $\nabla \tilde{p} = \Delta \tilde{\mathbf{u}} - \partial_1 \tilde{\mathbf{u}} = 0$ we infer that \tilde{p} is constant. Since $0 = T(\tilde{\mathbf{u}}, \tilde{p}) \mathbf{n}^\omega - n_1 \tilde{\mathbf{u}}/2 + \tilde{h} \tilde{\mathbf{u}} = -\tilde{p} \mathbf{n}^\omega$ we deduce that $\tilde{p} \equiv 0$.

Let now $\tilde{h} \equiv 0$. If $j \neq 1$ then

$$\partial_j \tilde{p}(\mathbf{x}) = \Delta \tilde{u}_j(\mathbf{x}) - \partial_1 \tilde{u}_j(\mathbf{x}) = -a_{j1},$$

$$\partial_1 \tilde{p}(\mathbf{x}) = \Delta \tilde{u}_1(\mathbf{x}) - \partial_1 \tilde{u}_1(\mathbf{x}) = 0.$$

Thus there exists a constant c such that

$$\tilde{p}(\mathbf{x}) = - \sum_{j=2}^m a_{j1} x_j + c.$$

We have

$$0 = T(\tilde{\mathbf{u}}, \tilde{p})\mathbf{n}^\omega - n_1\tilde{\mathbf{u}}/2 = -\tilde{p}\mathbf{n}^\omega - n_1\tilde{\mathbf{u}}/2. \quad (39)$$

Thus $n_1^\omega(\tilde{p} + \tilde{u}_1/2) = 0$. The function $\tilde{p} + \tilde{u}_1/2$ is a polynomial of the first order. If $\tilde{p} + \tilde{u}_1/2 \not\equiv 0$ then $M = \{\mathbf{x}; \tilde{p}(\mathbf{x}) + \tilde{u}_1(\mathbf{x})/2 = 0\}$ is a subset of a hyperplane. So, $n_1 = 0$ outside this hyperplane. It is not possible. Hence $\tilde{p} + \tilde{u}_1/2 \equiv 0$ and

$$\sum_{j=2}^m a_{j1}x_j - c = -\tilde{p}(\mathbf{x}) = \frac{\tilde{u}_1(\mathbf{x})}{2} = \sum_{j=2}^m \frac{a_{1j}}{2}x_j + \frac{b_1}{2} = \sum_{j=2}^m \frac{-a_{j1}}{2}x_j + \frac{b_1}{2}.$$

This forces that $a_{1j} = a_{j1} = 0$ and $\tilde{p} = c = -b_1/2$, $\tilde{u}_1 = b_1 = -2c$.

Suppose first that $c = 0$. Then $\tilde{p} = \tilde{u}_1 = 0$. If $j \neq 1$ then (39) gives $n_1\tilde{u}_j = 0$. The function \tilde{u}_j is a polynomial of the first order. If $\tilde{u}_j \not\equiv 0$ then $M_j = \{\mathbf{x}; \tilde{u}_j(\mathbf{x}) = 0\}$ is a subset of a hyperplane. So, $n_1 = 0$ outside this hyperplane. It is not possible. Hence $\tilde{u}_j \equiv 0$.

Let now $c \neq 0$. Fix $\mathbf{z} \in \partial\omega$. We can choose a coordinate system in a such way that $\mathbf{z} = 0$. Denote $p_j = \tilde{u}_j - b_j$. Then $p_j(\mathbf{x}) \rightarrow 0$ as $\mathbf{x} \rightarrow 0 = \mathbf{z}$. From (39) we get $n_j^\omega = n_1^\omega(p_j + b_j)/b_1$. Since $p_j(\mathbf{x}) \rightarrow 0$ as $\mathbf{x} \rightarrow \mathbf{z}$ we deduce that $\mathbf{n}^\omega(\mathbf{x}) \rightarrow \mathbf{b}/|\mathbf{b}|$ or $\mathbf{n}^\omega(\mathbf{x}) \rightarrow -\mathbf{b}/|\mathbf{b}|$ as $\mathbf{x} \rightarrow \mathbf{z}$. (Since $\partial\omega$ is Lipschitz, it is not possible $\mathbf{n}^\omega(\mathbf{x}^k) \rightarrow \mathbf{b}/|\mathbf{b}|$ and $\mathbf{n}^\omega(\mathbf{y}^k) \rightarrow \mathbf{b}/|\mathbf{b}|$ for some sequences $\mathbf{y}^k \rightarrow \mathbf{z}$, $\mathbf{x}^k \rightarrow \mathbf{z}$.) This gives that $\partial\omega$ is of class \mathcal{C}^1 . Now fix $\mathbf{z} \in \partial\omega$ such that $z_2 = \max\{x_2; \mathbf{x} \in \partial\omega\}$. Then $\mathbf{n}^\omega(\mathbf{z}) = [0, 1, 0, \dots, 0]$. But (39) forces $1 = n_2^\omega(\mathbf{z}) = n_1^\omega\tilde{u}_j(\mathbf{z})/b_1 = 0$, what is a contradiction.

Theorem 7.3. *Let $\omega \subset R^m$ be a bounded domain with Lipschitz boundary, $m = 2$ or $m = 3$, $\tilde{h} \in L^\infty(\partial\omega)$, $\tilde{h} \geq 0$. Then $\tau_{\tilde{h}}$ is an isomorphism on $L^2(\partial\omega, R^m)$. Fix $\tilde{\mathbf{g}} \in L^2(\partial\omega, R^m)$. Denote $\tilde{\Psi} = \tau_{\tilde{h}}^{-1}\tilde{\mathbf{g}}$. Let $\tilde{\mathbf{u}}, \tilde{p}$ be given by (31), (32). Then $\tilde{\mathbf{u}}, \tilde{p}$ is a unique L^2 -solution of the Robin problem (4), (5). Moreover,*

$$\|(|\tilde{\mathbf{u}}| + |\nabla\tilde{\mathbf{u}}| + |\tilde{p}|)^*\|_{L^2(\partial\omega)} \leq C\|\tilde{\mathbf{g}}\|_{L^2(\partial\omega)} \quad (40)$$

where C depends only on ω and \tilde{h} .

Proof. Let $\tilde{\Psi} \in L^2(\partial\omega, R^m)$ and $\tau_{\tilde{h}}\tilde{\Psi} = 0$. Let $\tilde{\mathbf{u}}, \tilde{p}$ be given by (31), (32). Then $\tilde{\mathbf{u}}, \tilde{p}$ is an L^2 -solution of the Robin problem (4), (5) with $\tilde{\mathbf{g}} \equiv 0$. Proposition 7.2 gives that $\tilde{\mathbf{u}} \equiv 0$, $\tilde{p} \equiv 0$. According to (30) and Lemma 6.4

$$0 = \int_{\partial G(j)} \tilde{\mathbf{u}} \cdot \mathbf{n}^\omega \, d\mathcal{H}_{m-1} = \mathcal{H}_{m-1}(\partial G(j)) \int_{\partial G(j)} \tilde{\Psi} \cdot \mathbf{n}^\omega \, d\mathcal{H}_{m-1}.$$

So, (36) holds and $\tilde{\mathbf{u}} = O_\omega\tilde{\Psi}$, $\tilde{p} = Q_\omega\tilde{\Psi}$. Let G be an unbounded component of $R^m \setminus \bar{\omega}$. By virtue of Lemma 6.5 and (36) there exists a constant c such that $\tilde{\Psi} = c\chi_G$. Therefore $0 = \tilde{p} = -c$ (see [20]). This forces that $\tilde{\Psi} = 0$. Since $\tau_{\tilde{h}}$ is a Fredholm operator with index 0 by Proposition 7.1, it is an isomorphism.

Let now $\tilde{\mathbf{g}} \in L^2(\partial\omega, R^m)$. If $\tilde{\Psi} = \tau_{\tilde{h}}^{-1}\tilde{\mathbf{g}}$ and $\tilde{\mathbf{u}}, \tilde{p}$ are given by (31), (32) then $\tilde{\mathbf{u}}, \tilde{p}$ is an L^2 -solution of the Robin problem (4), (5). The uniqueness follows

from Proposition 7.2. The estimate (40) is a consequence of Proposition 5.3 and Proposition 5.5.

Proposition 7.4. *Let $\omega \subset R^m$ be an unbounded domain with compact Lipschitz boundary, $m = 2$ or $m = 3$, $\tilde{h} \in L^\infty(\partial\omega)$, $\tilde{h} \geq 0$, $\tilde{\mathbf{g}} \equiv 0$. If $\tilde{\mathbf{u}}, \tilde{p}$ is an L^2 -solution of the Robin problem (4), (5) such that $\tilde{\mathbf{u}}(\mathbf{x}) \rightarrow 0$, $\tilde{p}(\mathbf{x}) \rightarrow 0$ as $|\mathbf{x}| \rightarrow \infty$, then $\tilde{\mathbf{u}} \equiv 0$, $\tilde{p} \equiv 0$.*

Proof. If α is a multi index then $|\partial^\alpha \tilde{\mathbf{u}}(\mathbf{x})| = O(|\mathbf{x}|^{(1-m-\alpha)/2})$, $|\partial^\alpha p(\mathbf{x})| = O(|\mathbf{x}|^{1-m-\alpha})$ as $|\mathbf{x}| \rightarrow \infty$, and $r^{(m-1)/2} \mathbf{u}(r\mathbf{x}) \rightarrow 0$ as $r \rightarrow \infty$ for $|\mathbf{x}| \neq |x_1|$ (see Theorem 6.8). By virtue of Lemma 6.2

$$\int_{\partial\omega} \tilde{h} |\tilde{\mathbf{u}}|^2 d\mathcal{H}_{m-1} + 2 \int_{\omega} |\hat{\nabla} \tilde{\mathbf{u}}|^2 d\mathcal{H}_m = 0.$$

Since $\hat{\nabla} \tilde{\mathbf{u}} \equiv 0$ there exist an anti-symmetric matrix A and a vector \mathbf{b} such that $\tilde{\mathbf{u}}(\mathbf{x}) = A\mathbf{x} + \mathbf{b}$ (see [20], Lemma 3.1). The relation $\tilde{\mathbf{u}}(\mathbf{x}) \rightarrow 0$ as $|\mathbf{x}| \rightarrow \infty$ forces $\tilde{\mathbf{u}} \equiv 0$. Since $\nabla \tilde{p} \equiv 0$ by (4), the function \tilde{p} is constant. Hence $\tilde{p} \equiv 0$ because $\tilde{p}(\mathbf{x}) \rightarrow 0$ as $|\mathbf{x}| \rightarrow \infty$.

Proposition 7.5. *Let $\omega \subset R^m$ be an unbounded domain with compact Lipschitz boundary, $1 < q < \infty$, $m = 2$ or $m = 3$. Suppose that $q = 2$ or $\partial\omega$ is of class C^1 . If $\tilde{h} \in L^\infty(\partial\omega)$, $\tilde{h} \geq 0$ then $\tau_{\tilde{h}}$ is an isomorphism on $L^q(\partial\omega, R^m)$.*

Proof. Let $\Psi \in L^q(\partial\omega, R^m)$, $\tau_{\tilde{h}} \Psi = 0$. Since $\tau_{\tilde{h}}$ is a Fredholm operator with index 0 in $L^q(\partial\omega, R^m)$ and in $L^2(\partial\omega, R^m)$ (see Proposition 7.1), we have $\Psi \in L^2(\partial\omega, R^m)$ by [18], Lemma 9. If $\tilde{\mathbf{u}}, \tilde{p}$ are given by (31), (32), then $\tilde{\mathbf{u}}, \tilde{p}$ is an L^2 -solution of the Robin problem (4), (5) with $\tilde{\mathbf{g}} \equiv 0$. Proposition 7.4 gives that $\tilde{\mathbf{u}} \equiv 0$, $\tilde{p} \equiv 0$. So, $\Psi = 0$ by Proposition 6.6. Since $\tau_{\tilde{h}}$ is a Fredholm operator with index 0 by Proposition 7.1, it is an isomorphism.

Theorem 7.6. *Let $\omega \subset R^m$ be an unbounded domain with compact Lipschitz boundary, $m = 2$ or $m = 3$, $\tilde{h} \in L^\infty(\partial\omega)$, $\tilde{h} \geq 0$. Fix $\tilde{\mathbf{g}} \in L^2(\partial\omega, R^m)$. If $\tilde{\mathbf{u}}, \tilde{p}$ is an L^2 -solution of the Robin problem (4), (5) then there exists a constant p_∞ and a vector \mathbf{u}_∞ such that $p(\mathbf{x}) \rightarrow p_\infty$, $\tilde{\mathbf{u}}(\mathbf{x}) \rightarrow \mathbf{u}_\infty$ as $|\mathbf{x}| \rightarrow \infty$. Let now $p_\infty \in R^1$, $\mathbf{u}_\infty \in R^m$ be given. Denote $\Psi = \tau_{\tilde{h}}^{-1}[\tilde{\mathbf{g}} + p_\infty \mathbf{n}^\omega + (n_1^\omega - \tilde{h})\mathbf{u}_\infty]$. Let $\tilde{\mathbf{u}}, \tilde{p}$ be given by (31), (32). Then $\mathbf{u} = \tilde{\mathbf{u}} + \mathbf{u}_\infty$, $p = \tilde{p} + p_\infty$ is a unique L^2 -solution of the Robin problem (4), (5) such that $p(\mathbf{x}) \rightarrow p_\infty$, $\tilde{\mathbf{u}}(\mathbf{x}) \rightarrow \mathbf{u}_\infty$ as $|\mathbf{x}| \rightarrow \infty$. Moreover,*

$$\|(|\mathbf{u}| + |\nabla \mathbf{u}| + |p|)^*\|_{L^2(\partial\omega)} \leq C[\|\tilde{\mathbf{g}}\|_{L^2(\partial\omega)} + |p_\infty| + |\mathbf{u}_\infty|] \quad (41)$$

where C depends only on ω and \tilde{h} .

Proof. If $\tilde{\mathbf{u}}, \tilde{p}$ is an L^2 -solution of the Robin problem (4), (5) then there exists a constant p_∞ and a vector \mathbf{u}_∞ such that $p(\mathbf{x}) \rightarrow p_\infty$, $\tilde{\mathbf{u}}(\mathbf{x}) \rightarrow \mathbf{u}_\infty$ as $|\mathbf{x}| \rightarrow \infty$. (See Theorem 6.8.)

Let now $p_\infty \in R^1$, $\mathbf{u}_\infty \in R^m$ be given. The operator $\tau_{\tilde{h}}$ is invertible by Proposition 7.5. Clearly, \mathbf{u}, p is an L^2 -solution of the Robin problem such that $p(\mathbf{x}) \rightarrow p_\infty$, $\mathbf{u}(\mathbf{x}) \rightarrow \mathbf{u}_\infty$. The uniqueness follows from Proposition 7.4. The estimate (41) is a consequence of Proposition 5.3 and Proposition 5.5.

8 L^q -solution of the Robin problem

In this section we prove the existence of an L^q -solution of the Robin problem for ω with boundary of class \mathcal{C}^1 .

Theorem 8.1. *Let $\omega \subset R^m$ be a bounded domain with boundary of class \mathcal{C}^1 , $m = 2$ or $m = 3$, $1 < q < \infty$, $\tilde{h} \in L^\infty(\partial\omega)$, $\tilde{h} \geq 0$. Then $\tau_{\tilde{h}}$ is an isomorphism on $L^q(\partial\omega, R^m)$. Fix $\tilde{\mathbf{g}} \in L^q(\partial\omega, R^m)$. Denote $\Psi = \tau_{\tilde{h}}^{-1}\tilde{\mathbf{g}}$. Let $\tilde{\mathbf{u}}, \tilde{p}$ be given by (31), (32). Then $\tilde{\mathbf{u}}, \tilde{p}$ is a unique L^q -solution of the Robin problem (4), (5). Moreover,*

$$\|(|\tilde{\mathbf{u}}| + |\nabla\tilde{\mathbf{u}}| + |\tilde{p}|)^*\|_{L^q(\partial\omega)} \leq C\|\tilde{\mathbf{g}}\|_{L^q(\partial\omega)} \quad (42)$$

where C depends only on ω , \tilde{h} and q .

Proof. $\tau_{\tilde{h}}$ is a Fredholm operator with index 0 in $L^2(\partial\omega, R^m)$ and in $L^q(\partial\omega, R^m)$ by Proposition 7.1. Since $\tau_{\tilde{h}}$ is injective in $L^2(\partial\omega, R^m)$ it is injective in $L^q(\partial\omega, R^m)$ (see [18], Lemma 9). Since $\tau_{\tilde{h}}$ is a Fredholm operator with index 0 in $L^q(\partial\omega, R^m)$ it is an isomorphism.

Let $\Psi = \tau_{\tilde{h}}^{-1}\tilde{\mathbf{g}}$, $\tilde{\mathbf{u}}, \tilde{p}$ be given by (31), (32). Clearly, $\tilde{\mathbf{u}}, \tilde{p}$ is an L^q -solution of the Robin problem (4), (5).

Now we show the uniqueness. Let $\tilde{\mathbf{g}} \equiv 0$, $\tilde{\mathbf{u}}, \tilde{p}$ be an L^q -solution of the Robin problem (4), (5). Then $T(\tilde{\mathbf{u}}, \tilde{p})\mathbf{n}^\omega - n_1\tilde{\mathbf{u}}/2 = -\tilde{h}\tilde{\mathbf{u}}$. Proposition 5.9 gives $\tilde{\mathbf{u}} = D_\omega^{O_s}\tilde{\mathbf{u}} - O_\omega h\tilde{\mathbf{u}}$ in ω . By virtue of Proposition 5.3 Proposition 5.8 we have $\tilde{\mathbf{u}} = \tilde{\mathbf{u}}/2 + K_{\omega, O_s}\tilde{\mathbf{u}} - O_\omega h\tilde{\mathbf{u}}$ in $\partial\omega$. Put $q' = q/(q-1)$. The operator $\tilde{\mathbf{u}} \mapsto K_{\omega, O_s}\tilde{\mathbf{u}} - O_\omega h\tilde{\mathbf{u}}$ is compact in $L^q(\partial\omega, R^m)$ and in $L^{q'}(\partial\omega, R^m)$ by Proposition 5.3, Proposition 5.4 and [17], p. 232. Since $\tilde{\mathbf{u}} - K_{\omega, O_s}\tilde{\mathbf{u}} + O_\omega h\tilde{\mathbf{u}} = 0$, [18], Lemma 9 gives that $\tilde{\mathbf{u}} \in L^{q'}(\partial\omega, R^m)$. Since $\tilde{\mathbf{u}} = D_\omega^{O_s}\tilde{\mathbf{u}} - O_\omega h\tilde{\mathbf{u}}$, Proposition 5.3 and Proposition 5.8 give $(\tilde{\mathbf{u}})^* \in L^{q'}(\partial\omega)$. So, $\tilde{\mathbf{u}} \equiv 0$ by Proposition 7.2.

The estimate (42) is a consequence of Proposition 5.3 and Proposition 5.5.

Theorem 8.2. *Let $\omega \subset R^m$ be an unbounded domain with compact Lipschitz boundary, $m = 2$ or $m = 3$, $\tilde{h} \in L^\infty(\partial\omega)$, $\tilde{h} \geq 0$, $1 < q < \infty$. Fix $\tilde{\mathbf{g}} \in L^q(\partial\omega, R^m)$. If $\tilde{\mathbf{u}}, \tilde{p}$ is an L^q -solution of the Robin problem (4), (5) then there exists a constant p_∞ and a vector \mathbf{u}_∞ such that $p(\mathbf{x}) \rightarrow p_\infty$, $\tilde{\mathbf{u}}(\mathbf{x}) \rightarrow \mathbf{u}_\infty$ as $|\mathbf{x}| \rightarrow \infty$. Let now $p_\infty \in R^1$, $\mathbf{u}_\infty \in R^m$ be given. Denote $\Psi = \tau_{\tilde{h}}^{-1}[\tilde{\mathbf{g}} + p_\infty\mathbf{n}^\omega + (n_1^\omega - \tilde{h})\mathbf{u}_\infty]$. Let $\tilde{\mathbf{u}}, \tilde{p}$ be given by (31), (32). Then $\mathbf{u} = \tilde{\mathbf{u}} + \mathbf{u}_\infty$, $p = \tilde{p} + p_\infty$ is a unique L^q -solution of the Robin problem (4), (5) such that $p(\mathbf{x}) \rightarrow p_\infty$, $\tilde{\mathbf{u}}(\mathbf{x}) \rightarrow \mathbf{u}_\infty$ as $|\mathbf{x}| \rightarrow \infty$. Moreover,*

$$\|(|\mathbf{u}| + |\nabla\mathbf{u}| + |p|)^*\|_{L^q(\partial\omega)} \leq C[\|\tilde{\mathbf{g}}\|_{L^q(\partial\omega)} + |p_\infty| + |\mathbf{u}_\infty|] \quad (43)$$

where C depends only on ω , p and \tilde{h} .

Proof. If $\tilde{\mathbf{u}}, \tilde{p}$ is an L^q -solution of the Robin problem (4), (5) then there exists a constant p_∞ and a vector \mathbf{u}_∞ such that $p(\mathbf{x}) \rightarrow p_\infty$, $\tilde{\mathbf{u}}(\mathbf{x}) \rightarrow \mathbf{u}_\infty$ as $|\mathbf{x}| \rightarrow \infty$. (See Theorem 6.8.)

Let now $p_\infty \in R^1$, $\mathbf{u}_\infty \in R^m$ be given. The operator $\tau_{\tilde{h}}$ is invertible in $L^q(\partial\omega, R^m)$ by Proposition 7.5. Clearly, \mathbf{u}, p is an L^q -solution of the Robin problem such that $p(\mathbf{x}) \rightarrow p_\infty$, $\mathbf{u}(\mathbf{x}) \rightarrow \mathbf{u}_\infty$.

Let now $\tilde{\mathbf{g}} \equiv 0$ and $\tilde{\mathbf{u}}, \tilde{p}$ be an L^q -solution of the Robin problem (4), (5) such that $p(\mathbf{x}) \rightarrow 0$, $\tilde{\mathbf{u}}(\mathbf{x}) \rightarrow 0$ as $|\mathbf{x}| \rightarrow \infty$. If $p \geq 2$ then $\tilde{\mathbf{u}}, \tilde{p}$ is an L^2 -solution of the problem (4), (5). Let now $p < 2$. Fix $r > 0$ such that $\partial\omega \subset B(0; r)$ and set $\Omega = \omega \cap B(0; r)$. Define $\tilde{h} = 0$ on $\partial B(0; r)$, $\tilde{\mathbf{g}} = T(\tilde{\mathbf{u}}, \tilde{p})\mathbf{n}^\Omega - n_1^\Omega \tilde{\mathbf{u}}/2$ on $\partial B(0; r)$. Then $\tilde{\mathbf{u}}, \tilde{p}$ is an L^q -solution of the Robin problem (4), (5) in Ω . Theorem 8.1 gives that $\tilde{\mathbf{u}}, \tilde{p}$ is an L^2 -solution of this problem. Hence $\tilde{\mathbf{u}}, \tilde{p}$ is an L^2 -solution of the problem (4), (5) in ω . Proposition 7.4 gives that $\tilde{\mathbf{u}} \equiv 0$, $\tilde{p} \equiv 0$.

The estimate (43) is a consequence of Proposition 5.3 and Proposition 5.5.

Acknowledgement: Supported by RVO: 67985840

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D. Medková
Mathematical Institute of the Academy of Sciences of the Czech Republic,
Žitná 25, 115 67 Praha 1, Czech Republic
medkova@math.cas.cz