The 2D Boussinesq equations with vertical viscosity and vertical diffusivity

Dhanapati Adhikari, Chongsheng Cao, Jiahong Wu

Abstract

This paper aims at the global regularity of classical solutions to the 2D Boussinesq equations with vertical dissipation and vertical thermal diffusion. We prove that the $L^r$-norm of the vertical velocity $v$ for any $1 < r < \infty$ is globally bounded and that the $L^\infty$-norm of $v$ controls any possible breakdown of classical solutions. In addition, we show that an extra thermal diffusion given by the fractional Laplace $(-\Delta)^\delta$ for $\delta > 0$ would guarantee the global regularity of classical solutions.

1. Introduction

We consider the initial value problem for the 2D Boussinesq equations with vertical viscosity and vertical diffusivity

$$\begin{align*}
    u_t + uu_x + v u_y &= -p_x + v u_{yy}, \\
    v_t + uv_x + v v_y &= -p_y + v v_{yy} + \theta, \\
    u_x + v_y &= 0, \\
    \theta_t + uu_x + v \theta_y &= \kappa \theta_{yy}, \\
    u(x, y, 0) &= u_0(x, y), \quad v(x, y, 0) = v_0(x, y), \quad \theta(x, y, 0) = \theta_0(x, y).
\end{align*}$$

© 2010 Elsevier Inc. All rights reserved.
where $u, v, p$ and $\theta$ are scalar functions of $(x, y) \in \mathbb{R}^2$ and $t \geq 0$. Physically, $(u, v)$ denotes the 2D velocity field, $p$ the pressure, $\theta$ the temperature in the content of thermal convection and the density in the modeling of geophysical fluids, $v$ the viscosity and $\kappa$ the thermal diffusivity. (1.1) may be useful in modeling dynamics of geophysical flows for which the vertical dissipation dominates such as in the large-time dynamics of certain strongly stratified flows (see [13] and the references therein).

This paper aims at the issue of whether (1.1) possesses a global solution for every reasonably smooth initial data $(u_0, v_0, \theta_0)$. We first provide some background and review closely related results. (1.1) is a very important special case of the general 2D Boussinesq equations

\[
\begin{align*}
\begin{cases}
    u_t + uu_x + v u_y = -p_x + v_1 u_{xx} + v_2 u_{yy}, \\
v_t + uv_x + v v_y = -p_y + v_1 v_{xx} + v_2 v_{yy} + \theta, \\
u_x + v_y &= 0, \\
\theta_t + u \theta_x + v \theta_y &= \kappa_1 \theta_{xx} + \kappa_2 \theta_{yy},
\end{cases}
\end{align*}
\]

(1.2)

which also include the horizontal dissipation $v_1 u_{xx}$ and $v_1 v_{xx}$, and the horizontal diffusivity $\kappa_1 \theta_{xx}$. The Boussinesq equations model buoyancy-driven flows such as atmospheric fronts and oceanic circulation (see e.g. [14,16]). One fundamental issue concerning the Boussinesq equations is whether or not their classical solutions are always global in time. When all four parameters $v_1$, $v_2$, $\kappa_1$ and $\kappa_2$ are positive, this issue has long been resolved (see e.g. [2]). When all four parameters are zero, the global regularity problem is currently open.

Important progress has recently been made on the cases when some of the parameters are zero. In [4], Chae established the global regularity for the cases when $\kappa_1 = \kappa_2 = 0$ or when $v_1 = v_2 = 0$. In [12] Hou and Li obtained the global regularity for the case when $\kappa_1 = \kappa_2 = 0$. Very recently Danchin and Paicu [7] successfully settled the global regularity issue for the cases when $v_1 > 0$ and $v_2 = \kappa_1 = \kappa_2 = 0$ or when $\kappa_1 > 0$ and $v_1 = v_2 = \kappa_2 = 0$. When $v_1 > 0$ and $v_2 = \kappa_1 = \kappa_2 = 0$, the full Boussinesq equations reduce to

\[
\begin{align*}
\begin{cases}
    u_t + uu_x + v u_y = -p_x + v_1 u_{xx}, \\
v_t + uv_x + v v_y = -p_y + v_1 v_{xx}, \\
u_x + v_y &= 0, \\
\theta_t + u \theta_x + v \theta_y &= 0
\end{cases}
\end{align*}
\]

(1.3)

and the vorticity $\omega = v_x - u_y$ satisfies

\[
\omega_t + u \omega_x + v \omega_y = v_1 \omega_{xx} + \theta_x.
\]

Since the partial derivative $\omega_{xx}$ matches that of $\theta_x$, the derivative in $\theta_x$ can be shifted to $\omega$ through integration by parts in the process of energy estimates. Therefore, one can avoid bounding $\theta_x$ and still get a global bound for $\omega$. This convenience plays a crucial role in establishing the global regularity for the case $v_1 > 0$ and $v_2 = \kappa_1 = \kappa_2 = 0$.

However, the vorticity equation associated with (1.1) is given by

\[
\omega_t + u \omega_x + v \omega_y = v_1 \omega_{yy} + \theta_x
\]

and the mismatch of the derivatives in $\omega_{yy}$ and $\theta_x$ makes it much harder to derive a global bound for the vorticity. Therefore, it appears to be necessary to estimate $\omega$ (or $(\nabla u, \nabla v)$) and $\nabla \theta$ simultaneously. We then have to bound the term

\[
\int_{\mathbb{R}^2} u_x(\partial_x \theta)^2 \, dx \, dy.
\]
which is hard to handle due to the lack of dissipation and diffusivity in the horizontal direction. If we make the assumption that the vertical velocity \( v \) satisfies
\[
\int_0^T \| v(\cdot, t) \|_\infty^2 \, dt < \infty, \tag{1.4}
\]
then an \( H^1 \)-bound can be established for \((u, v, \theta)\) on the time interval \([0, T]\). In addition, we can further show that \((u, v, \theta)\) is actually a classical solution on \([0, T]\) if the initial data \((u_0, v_0, \theta_0)\) is sufficiently smooth, say in \( H^2 \). We remark that the condition in (1.4) is a regularity criterion (or blowup criterion). We leave the details to Section 3.

Invoking the logarithmic Sobolev inequality (see [3,7])
\[
\| f \|_{L^\infty(\mathbb{R}^2)} \leq C \sup_{r \geq 2} \frac{\| f \|_r}{r} \left( \ln \left( e + \| f \|_{H^2(\mathbb{R}^2)} \right) \right)^{1/2}, \tag{1.5}
\]
we can replace the assumption in (1.4) by
\[
\int_0^T \sup_{r \geq 2} \frac{\| v(\cdot, t) \|_r^2}{r} \, dt < \infty. \tag{1.6}
\]
We do not know if (1.6) holds at this moment. What we are able to show is that, for any \( r \geq 1 \) and \( t \leq T \),
\[
\| v(\cdot, t) \|_{2r} < C(r, T) < \infty
\]
where \( C(r, T) \) is an exponential function of \( r \) and \( T \). This bound is proven in Section 2.

If we add to the equation for \( \theta \) an extra dissipative term \( \epsilon (-\Delta)^\delta \theta \) with \( \epsilon > 0 \) and \( \delta > 0 \), then the resulting equations can be shown to have a global classical solution for any sufficiently smooth initial data. That is, the following system of equations
\[
\begin{aligned}
&u_t + uu_x + vu_y = -p_x + \nu u_{yy}, \\
&v_t + uv_x + vv_y = -p_y + \nu v_{yy} + \theta, \\
&u_x + v_y = 0, \\
&\theta_t + u\theta_x + v\theta_y = \kappa \theta_{yy} + \epsilon (-\Delta)^\delta \theta, \\
&u(x, y, 0) = u_0(x, y), \quad v(x, y, 0) = v_0(x, y), \quad \theta(x, y, 0) = \theta_0(x, y),
\end{aligned} \tag{1.7}
\]
is globally well-posed for smooth \((u_0, v_0, \theta_0)\). This is established in Section 4. We take this opportunity to mention a few recent papers on the 2D Boussinesq equations with fractional dissipation. In [10] and [11] Hmidi, Keraani and Rousset showed the global well-posedness of the Euler–Boussinesq system with critical dissipation, namely (1.7) with \( \nu = \kappa = 0, \epsilon = 1 \) and \( \delta = 1/2 \) and of the Boussinesq–Navier–Stokes system with critical dissipation. In [15] Miao and Xue established the global regularity of the 2D Boussinesq equations with fractional dissipation and thermal diffusion whose total fractional power is greater than or equal to 1. Some other interesting recent results on the 2D Boussinesq equations can be found in [1,5,6,8,9].
2. A bound for the vertical velocity in Lebesgue spaces

This section establishes a global bound for the vertical velocity $v$ of (1.1) in Lebesgue spaces. For notational convenience, we omit $dxdy$ in the integrals over $(x, y) \in \mathbb{R}^2$.

**Theorem 2.1.** Let $r \geq 1$. Then, for any smooth solution $(u, v, \theta)$ of (1.1),

$$
\|v(\cdot, t)\|_{2r} \leq e^{C_1 r^2 (\|u_0\|_{2r} + \|\theta_0\|_{2r}^2)^2} (\|v_0\|_{2r} + C_2 (r^3 \|\theta_0\|_{2r}^2 + \|\theta_0\|_{2r}^2) t),
$$

where $C_1$ and $C_2$ are constants independent of $r$ and $t$.

To prove this theorem, we first state the following basic *a priori* bounds.

**Proposition 2.2.** Let $(u, v, \theta)$ be a smooth solution of (1.1). Then

$$
\langle \|u(t), v(t)\rangle_{2r}^2 + 2v \int_0^t \langle \|u_y(\tau), v_y(\tau)\rangle_{2r}^2 d\tau = \langle \|u_0, v_0\rangle_{2r}^2 + t\|\theta_0\|_{2r}^2 \rangle,
$$

and, for any $q \geq 2$,

$$
\|\theta(t)\|_q^q + \kappa q(q - 1) \int_0^t \|\theta_y \theta\|_{\frac{q-2}{2}}^2 d\tau = \|\theta_0\|_q^q.
$$

In particular, for $2 \leq q \leq \infty$,

$$
\|\theta(t)\|_q \leq \|\theta_0\|_q.
$$

**Proof of Theorem 2.1.** Taking the inner product of the second equation in (1.1) with $v|v|^{2r-2}$ and integrating by parts, we obtain

$$
\frac{1}{2r} \frac{d}{dt} \int |v|^{2r} + v(2r - 1) \int v_y^2 |v|^{2r-2} = (2r - 1) \int p v_y |v|^{2r-2} + \int \theta v |v|^{2r-2}.
$$

By Hölder's inequality,

$$
\int \theta v |v|^{2r-2} \leq \|\theta\|_{2r} \|v\|_{2r}^{2r-1},
$$

$$
\int p v_y |v|^{2r-2} \leq \|p\|_{2r} \|v_y\|_{2r}^{r-1} \|v\|_{2r-1}^{r-1}.
$$

Obviously,

$$
\|v\|_{\frac{r}{2r-1}} = \|v\|_{2r}^{r-1}.
$$

By Sobolev's inequality, for a constant $C$ independent of $r$,

$$
\|p\|_{2r} \leq C \|\nabla p\|_{\frac{r}{2r-1}}.
$$
To further the estimate for $p$, we take the divergence of the first two equations in (1.1) to get

$$
\Delta p = -(uu_x + vu_y)_x - (uv_x + vv_y)_y + \theta_y
$$

$$
= -2(vu_y)_x - 2(vv_y)_y + \theta_y.
$$

Since Riesz transforms are bounded on $L^{2r}$, we have

$$
\|\nabla p\|_{L^{2r}} \leq 2(\|vu_y\|_{L^{2r}} + \|vv_y\|_{L^{2r}}) + \|\theta\|_{L^{2r}}
$$

$$
\leq 2(\|u_y\|_2 + \|v_y\|_2)\|v\|_{2r} + \|\theta\|_{\frac{2}{2r+1}}.
$$

Combining (2.7)–(2.9) and (2.10) and by Young’s inequality, we have

$$
(2r - 1) \int p v_y |v|^{2r-2} \leq \frac{v(2r - 1)}{2} \|v_y|v|^{r-1}\|_2^2 + C(v)r^2(\|u_y\|_2 + \|v_y\|_2)\|v\|_{2r}^2
$$

$$
+ C(v)r^3\|v\|_{2r}^{2r-2}\|\theta\|_{\frac{2}{2r+1}}^2,
$$

where $C(v)$ is constant depending on $v$ only. Now, (2.5), (2.6) and (2.11) yield

$$
\frac{d}{dt}\|v\|_{2r}^2 + 2r(2r - 1)v \int p v_y |v|^{2r-2}
$$

$$
\leq C(v)r^4(\|u_y\|_2 + \|v_y\|_2)\|v\|_{2r}^2 + C(v)r^4\|v\|_{2r}^{2r-2}\|\theta\|_{2r}^2 + 2r\|\theta\|_{2r}\|v\|_{2r}^{2r-1}.
$$

(2.1) then follows from Gronwall’s inequality and Proposition 2.2. In fact, by ignoring the second term on the left and then dividing each side by $\|v\|_{2r}^{2r-2}$, we have

$$
\frac{d}{dt}\|v\|_{2r}^2 \leq C(v)r^3(\|u_y\|_2 + \|v_y\|_2)\|v\|_{2r}^2 + C(v)r^3\|\theta_0\|_{2r}^2 + \|\theta_0\|_{2r}\|v\|_{2r}
$$

$$
\leq (C(v)r^3(\|u_y\|_2 + \|v_y\|_2) + 1)\|v\|_{2r}^2 + C(v)r^3\|\theta_0\|_{2r}^2 + \|\theta_0\|_{2r}^2.
$$

Applying Gronwall’s inequality and recalling the $L^2$-bound in (2.2), we obtain the desired inequality in (2.1). \qed

3. Conditional global regularity for (1.1)

This section establishes the following global regularity result.

**Theorem 3.1.** Assume $(u_0, v_0, \theta_0) \in H^2(\mathbb{R}^2)$ and let $(u, v, \theta)$ be the corresponding solution of (1.1). Suppose $v$ satisfies

$$
\int_0^T \|v(t)\|_2^2 dt < \infty,
$$

then $(u, v, \theta)$ remains regular on $[0, T]$, namely $(u, v, \theta) \in C([0, T]; H^2)$. 

---

Please cite this article in press as: D. Adhikari et al., The 2D Boussinesq equations with vertical viscosity and vertical diffusivity, J. Differential Equations (2010), doi:10.1016/j.jde.2010.03.021
The proof of this theorem is divided into two major parts. The first part establishes the $H^1$-bound and the second part provides higher-order estimates. We will need the following lemma from [3].

**Lemma 3.2.** Assume that $f, g, g_y, h$ and $h_x$ are all in $L^2(\mathbb{R}^2)$. Then,

$$
\int_{\mathbb{R}^2} |fgh| \, dx \, dy \leq C \|f\|_2 \|g\|_2^{1/2} \|g_y\|_2^{1/2} \|h\|_2^{1/2} \|h_x\|_2^{1/2}.
$$

(3.2)

### 3.1. $H^1$-bound

**Proposition 3.3.** Assume $(u_0, v_0, \theta_0) \in H^1$. Let $(u, v, \theta)$ be the corresponding solution of (1.1). If $v$ satisfies (3.1), then $(u, v, \theta)$ obeys

$$(u, v, \theta) \in C([0, T]; H^1).$$

**Proof.** Adding the inner products of the first equation in (1.1) with $\Delta u$ and of the second equation with $\Delta v$ and integrating by parts, we obtain

$$
\frac{1}{2} \frac{d}{dt} \left\| (\nabla u, \nabla v) \right\|^2_2 + \nu \left\| (\nabla u, \nabla v) \right\|^2_2 = I_1 + I_2 + I_3,
$$

(3.3)

where

$$I_1 = -\int u_x v_y^2, \quad I_2 = -\int v_y^2, \quad I_3 = \int (\theta_x v_x + \theta_y v_y).$$

To estimate $I_1$, we apply Lemma 3.2 and Young's inequality to obtain

$$I_1 = -\int u_x v_y^2 \
\leq C \|u_x\|_2 \|v_y\|_2^{1/2} \|v_{xy}\|_2^{1/2} \|v_y\|_2^{1/2} \|v_{yy}\|_2^{1/2} \
\leq \nu \|v_{xy}\|_2^2 + \nu \|v_{yy}\|_2^2 + C \|v_y\|_2^{4} \|u_x\|_2^2.
$$

(3.4)

The estimate for $I_2$ is similar and

$$I_2 \leq \frac{\nu}{4} \|v_{xy}\|_2^2 + \frac{\nu}{4} \|v_{yy}\|_2^2 + C \|v_y\|_2^4.
$$

(3.5)

By Hölder’s and Young’s inequality

$$I_3 \leq \|\nabla \theta\|_2 \|\nabla v\|_2 \leq \frac{1}{2} \|\nabla \theta\|_2^2 + \frac{1}{2} \|\nabla v\|_2^2.
$$

(3.6)

Taking the inner product of the third equations in (1.1) with $\Delta \theta$ and integrating by parts, we have

$$
\frac{1}{2} \frac{d}{dt} \|\nabla \theta\|_2^2 + \kappa \|\nabla \theta_y\|_2^2 = J_1 + J_2 + J_3 + J_4,
$$

(3.7)

where
\[
J_1 = -\int u_x \theta_x^2, \quad J_2 = -\int v_x \theta_x \theta_y, \quad J_3 = -\int u_y \theta_x \theta_y, \quad J_4 = -\int v_y \theta_y^2.
\]

By \( u_x + v_y = 0 \), integration by parts and basic inequalities,
\[
J_1 = \int v_y \theta_x^2 = -2 \int v \theta_x \theta_y \leq 2\|v\|_\infty \|\theta_x\|_2 \|\theta_y\|_2 \leq \frac{K}{4} \|\theta_\xy\|_2^2 + C \|v\|_\infty^2 \|\theta_x\|_2^2. \tag{3.8}
\]

By integration by parts,
\[
J_2 = \int (\theta v_{\xy} \theta_x + \theta v_x \theta_{xy}) \leq \|\theta\|_\infty \|v_{\xy}\|_2 \|\theta_x\|_2 + \|\theta\|_\infty \|\theta_{xy}\|_2 \|v_x\|_2 \leq \frac{\nu}{4} \|v_{\xy}\|_2^2 + \frac{K}{4} \|\theta_{xy}\|_2^2 + \|\theta\|_\infty^2 (\|v_x\|_2^2 + \|\theta_x\|_2^2). \tag{3.9}
\]

By Lemma 3.2,
\[
J_3 \leq C \|u_y\|_2 \|\theta_x\|_2 \|\theta_y\|_2 \|\theta_{xy}\|_2 \leq \frac{K}{4} \|\theta_{xy}\|_2^2 + C \|u_y\|_2 \|\nabla \theta\|_2^2. \tag{3.10}
\]

Similarly,
\[
J_4 \leq \frac{K}{4} \|\theta_{xy}\|_2^2 + C \|v_y\|_2 \|\nabla \theta\|_2^2. \tag{3.11}
\]

Combining (3.3)–(3.10) and (3.11), we find
\[
\frac{d}{dt} \left( \|\nabla u, \nabla v, \nabla \theta\|_2^2 + v \|\nabla u_y, \nabla v_y\|_2^2 + \kappa \|\nabla \theta_y\|_2^2 \right) \\
\leq C \left( \|u_y, v_y\|_2^2 + \|\theta\|_\infty^2 + 1 \right) \|\nabla u, \nabla v, \nabla \theta\|_2^2 + C \|v\|_\infty^2 \|\theta_x\|_2^2
\]

Gronwall’s inequality then yields the desired result. \( \square \)

3.2. Higher-order bounds

**Proposition 3.4.** Assume \((u_0, v_0, \theta_0) \in H^2(\mathbb{R}^2)\) and let \((u, v, \theta)\) be the corresponding solution of (1.1). Suppose \(v\) satisfies (3.1), then \((u, v, \theta) \in C([0, T]; H^2)\).

**Proof.** Adding the inner products of the first three equations in (1.1) with \(\Delta^2 u, \Delta^2 v\) and \(\Delta^2 \theta\), respectively, and integrating by parts, we have
\[
\frac{1}{2} \frac{d}{dt} \left( \|\Delta u\|_2^2 + \|\Delta v\|_2^2 + \|\Delta \theta\|_2^2 \right) + v \|\Delta u_y\|_2^2 + \|\Delta v_y\|_2^2 + \kappa \|\Delta \theta_y\|_2^2 \\
= -\int \Delta (uu_x + vv_y) u + \Delta (uv_x + vv_y) v + \Delta (u \theta_x + v \theta_y) \Delta \theta - \Delta \theta \Delta v.
\]
We split the right-hand side into several terms and estimate each of them separately.

\[ I_1 = \int \Delta(uu_x + vv_y) \, du \]
\[ = \int (u_x(\Delta u)^2 + u_x \Delta v \Delta u + 2
\\nabla u \cdot \nabla u_x \Delta u + 2 \nabla v \cdot \nabla u_y \Delta u) \]
\[ = I_{11} + I_{12} + I_{13} + I_{14}. \]

By Lemma 3.2, Young’s inequality and \( u_x + v_y = 0 \),

\[ I_{11} \leq C \| \Delta u \|_2 \| \Delta u \|^2_2 \| u_x \|^2_2 \| u_y \|^2_2 \| u_{xx} \|^2_2 \]
\[ \leq \frac{v}{16} \| \Delta u \|^2_2 + C \| u_x \|^2_2 \| u_{xx} \|^2_2 \| \Delta u \|^2_2 \]
\[ \leq \frac{v}{16} \| \Delta u \|^2_2 + C \| u_x \|^2_2 \| u_{xx} \|^2_2 \| \Delta u \|^2_2. \]

Similarly,

\[ I_{12} \leq C \| \Delta u \|_2 \| \Delta v \|^2_2 \| u_x \|^2_2 \| u_y \|^2_2 \| u_{xy} \|^2_2 \]
\[ \leq \frac{v}{16} \| \Delta v \|^2_2 + C \| u_x \|^2_2 \| u_{xy} \|^2_2 (\| \Delta u \|^2_2 + \| \Delta u \|^2_2) \]
\[ \leq \frac{v}{16} \| \Delta v \|^2_2 + C \| \nabla u \|^2_2 \| u_{xy} \|^2_2 (\| \Delta u \|^2_2 + \| \Delta u \|^2_2). \]

\[ I_{13} \leq C \| \nabla u \|_2 \| \nabla u_x \|^2_2 \| \nabla u_{xx} \|^2_2 \| \Delta u \|^2_2 \| u_y \|^2_2 \]
\[ \leq C \| \nabla u \|_2 \| \nabla u_x \|^2_2 \| \nabla u_{xy} \|^2_2 \| \Delta u \|^2_2 \| u_y \|^2_2 \]
\[ \leq \frac{v}{16} \| \Delta u \|^2_2 + \frac{v}{16} \| \Delta v \|^2_2 + C \| \nabla u \|^2_2 \| \Delta u \|^2_2. \]

\[ I_{14} \leq C \| \nabla v \|_2 \| \nabla u \|^2_2 \| \nabla u_x \|^2_2 \| \Delta u \|^2_2 \| u_y \|^2_2 \]
\[ \leq C \| \nabla v \|_2 \| \Delta u \|_2 \| u_y \|^2_2 \]
\[ \leq \frac{v}{16} \| \Delta u \|^2_2 + C \| \nabla v \|^2_2 \| \Delta u \|^2_2. \]

Collecting the estimates for \( I_1 \), we have

\[ I_1 \leq \frac{3v}{16} \| \Delta u \|^2_2 + \frac{3v}{16} \| \Delta v \|^2_2 \]
\[ + C (\| \nabla u \|^2_2 + \| \nabla u \|^2_2 (\| \nabla u_y \|_2^2 + \| \Delta u \|^2_2 + \| \Delta v \|^2_2)). \]

In a similar fashion, we can also show that
We now deal with the third term.

These terms can be bounded as follows.

\[ I_2 \equiv \int \Delta (u v_x + v v_y) \Delta v \]
\[ \leq \frac{\nu}{8} \| \Delta u_y \|_2^2 + \frac{\nu}{8} \| \Delta v_y \|_2^2 \]
\[ + C (\| \nabla v \|_2^2 + (\| \nabla u, \nabla v \|_2^2) (\| \Delta u \|_2^2 + \| \Delta v \|_2^2)). \]

In fact,

\[ I_2 \equiv \int \Delta (u v_x + v v_y) \Delta v \]
\[ = \int (v_x \Delta u v + v y (\Delta v)^2 + 2 \nabla u \cdot \nabla v_x \Delta v + 2 \nabla v \cdot \nabla v_y \Delta v) \]
\[ = I_{21} + I_{22} + I_{23} + I_{24}. \]

These terms can be bounded as follows.

\[ I_{21} \leq C \| \Delta v \|_2 \| \Delta u \|_2^\frac{1}{2} \| \Delta u_x \|_2 \| v_x \|_2^\frac{1}{2} \| v_y \|_2 \| v_{xy} \|_2 \]
\[ \leq \frac{\nu}{16} \| \Delta v_y \|_2^2 + C \| v_x \|_2^\frac{1}{2} \| v_{xy} \|_2 \| \Delta u \|_2 \| \Delta v \|_2 \]
\[ \leq \frac{\nu}{16} \| \Delta u_y \|_2^2 + C \| \nabla v \|_2^\frac{1}{2} \| \nabla v_y \|_2 \| \Delta v \|_2 \].

\[ I_{22} \leq C \| \Delta v \|_2 \| \Delta v \|_2 \| \Delta v_y \|_2 \| v_x \|_2 \| v_y \|_2 \| v_{xy} \|_2 \]
\[ \leq \frac{\nu}{16} \| \Delta v_y \|_2^2 + C \| v_x \|_2 \| v_{xy} \|_2 \| \Delta v \|_2 \]
\[ \leq \frac{\nu}{16} \| \Delta u_y \|_2^2 + C \| \nabla v \|_2 \| \nabla v_y \|_2 \| \Delta v \|_2 \].

\[ I_{23} \leq C \| \nabla v_x \|_2 \| \nabla v \|_2 \| \nabla v_x \|_2 \| \Delta v \|_2 \| \Delta v \|_2 \]
\[ \leq \frac{\nu}{16} \| \Delta v \|_2^2 + C \| \nabla v \|_2 \| \nabla v_y \|_2 \| \Delta v \|_2 \]
\[ \leq \frac{\nu}{16} \| \Delta v \|_2^2 + C \| \nabla v \|_2 \| \Delta v \|_2 \].

\[ I_{24} \leq C \| \nabla v \|_2 \| \nabla v_y \|_2 \| \nabla v_{xy} \|_2 \| \Delta v \|_2 \| \Delta v \|_2 \]
\[ \leq \frac{\nu}{16} \| \Delta v \|_2^2 + C \| \nabla v \|_2 \| \Delta v \|_2 \].

We now deal with the third term.

\[ I_3 \equiv \int \Delta (u \theta_x + v \theta_y) \Delta \theta \]
\[ = \int (\Delta u \theta_x \Delta \theta + 2 \nabla u \cdot \nabla \theta_x \Delta \theta + \Delta v \theta_y \Delta \theta + 2 \nabla v \cdot \nabla \theta_y \Delta \theta) \]
\[ = I_{31} + I_{32} + I_{33} + I_{34}. \]

By \( u_x + u_y = 0 \) and Lemma 3.2, we have the following estimates.
Theorem 4.1. Let \((u_0, v_0, \theta_0) \in H^2(\mathbb{R}^2)\). Then (1.7) with \(\nu > 0\), \(\kappa > 0\), \(\epsilon > 0\) and \(\delta > 0\) has a unique global classical solution \((u, v, \theta)\).

Proof. To prove this theorem, it suffices to establish the global \(H^1\) bound for \((u, v, \theta)\) since the \(H^2\) bounds can be similarly obtained as in the proof of Theorem 3.1.

As in the proof of Theorem 3.1, we bound the \(L^2\)-norm of \((\nabla u, \nabla v, \nabla \theta)\) and only one term, namely \(J_1\), is estimated differently here. By integration by parts,

\[
J_1 = - \int u_x(\theta_x)^2 = \int v_y(\theta_x)^2 = -2 \int v \theta_x \theta_{xy}.
\]

Choose \(q\) such that \(q \delta > 2\). By Hölder’s inequality,

\[
|J_1| \leq 2 \|v\|_q \|\theta_x\|_{\frac{q\delta}{q-2}} \|\theta_{xy}\|_2.
\]
By Sobolev’s inequality and setting \( \Lambda = (\Delta + 1)^{-\frac{1}{2}} \), we have
\[
\| \theta_x \|_{2q}^{2q} \leq C \| \theta_x \|_2^{1-\frac{2q}{p}} \| \Lambda^\delta \theta_x \|_2^{\frac{2q}{p}}. \tag{4.2}
\]
Inserting (4.2) in (4.1) and applying Young’s inequality, we obtain
\[
|J_1| \leq \frac{\kappa}{4} \| \theta_{xy} \|_2^2 + \frac{\epsilon}{4} \| \Lambda^\delta \nabla \theta \|_2^2 + C \| v \|_{2q}^{2q+2} \| \theta_x \|_2^2.
\]
Other terms can be estimated as in the proof of Theorem 3.1. Putting together these estimates yields the following closed inequality
\[
\frac{d}{dt} \left( \| (\nabla u, \nabla v, \nabla \theta) \|_2^2 + \| \theta \|_2^2 + \| \nabla \theta \|_2^2 + \frac{1}{2} \| (\nabla u, \nabla v, \nabla \theta) \|_2^2 + C \| v \|_{2q}^{2q+2} \| \theta_x \|_2^2 \right)
\leq C \left( \| (u_y, v_y) \|_2^2 + \| \theta \|_2^2 + 1 \right) \| (\nabla u, \nabla v, \nabla \theta) \|_2^2 + C \| v \|_{2q}^{2q+2} \| \theta_x \|_2^2.
\]
The boundedness of \( \| (\nabla u, \nabla v, \nabla \theta) \|_2 \) on any finite time interval then follows from applying Gronwall’s inequality.

Acknowledgments

Cao is partially supported by NSF grant DMS 0709228 and an FIU foundation. Wu is partially supported by NSF grant DMS 0907913 and a Foundation at OSU.

References