

On \mathcal{R} -sectoriality of the Stokes equations with first order boundary condition in a general domain

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Problem

$$\begin{cases} \lambda u - \operatorname{Div} S(u, p) = f, & \operatorname{div} u = g \quad \text{in } \Omega, \\ S(u, p)\mathbf{n}|_{\Gamma} = h|_{\Gamma} & u|_{\Gamma_0} = 0. \end{cases} \quad (1)$$

- $S(u, p) = -pl + \mu D(u)$, $D(u) = \nabla u + {}^T \nabla u$
- Ω : uniform $C^{1,1}$ domain in \mathbb{R}^N with boundaries Γ and Γ_0 .
- $\operatorname{dist}(\Gamma, \Gamma_0) > 0$, \mathbf{n} : unit outer normal to Γ

If the surface tension is taken into account, then the bc. on Γ is:

$$\begin{cases} \lambda\eta - u \cdot \mathbf{n} = d & \text{on } \Gamma, \\ S(u, p)\mathbf{n} + (c_g - c_\sigma \Delta_\Gamma)\eta \mathbf{n} = h & \text{on } \Gamma. \end{cases} \quad (2)$$

- η : corresponding height function, Δ_Γ : Laplace-Beltrami op. on Γ .

Background of my talk: analytic semigroup

$$u'(t) - Au(t) = 0 \quad (t > 0), \quad u(0) = u_0 \quad \text{on some Banach space } X. \quad (3)$$

If A has a resolvent estimate:

$$\|\lambda(\lambda I - A)^{-1}\| \leq C$$

for $\lambda \in \Sigma_{\epsilon, \lambda_0}$ with some $0 < \epsilon < \pi/2$ and $\lambda_0 \geq 0$, where

$$\Sigma_{\epsilon, \lambda_0} = \{\lambda \in \mathbb{C} \mid |\arg \lambda| \leq \pi - \epsilon, \quad |\lambda| > \lambda_0\},$$

then

$$e^{At} = \frac{1}{2\pi i} \int_{\Gamma} e^{\lambda t} (\lambda I - A)^{-1} d\lambda$$

gives an analytic semigroup associated with (3).

Background of my talk: maximal regularity

$$u'(t) - Au(t) = f(t) \quad (t > 0), \quad u(0) = 0. \quad (4)$$

Letting $f_0(t)$ be 0 extension of $f(t)$ to $t < 0$,

$$u(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} e^{\lambda t} (\lambda I - A)^{-1} \hat{f}_0(\lambda) d\tau \quad (\lambda = \gamma + i\tau)$$

must be a solution to (4). Since

$$u'(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} e^{\lambda t} \lambda (\lambda I - A)^{-1} \hat{f}_0(\lambda) d\tau$$

If $\lambda(\lambda I - A)^{-1}$ is \mathcal{R} -bounded, then **Weis's operator valued Fourier multiplier theorem** yields the maximal L_p regularity:

$$\|e^{\gamma t} u'\|_{L_p(\mathbb{R}, X)} + \|e^{\gamma t} Au\|_{L_p(\mathbb{R}, X)} \leq C \|e^{\gamma t} f_0\|_{L_p(\mathbb{R}, X)}.$$

\mathcal{R} -sectoriality is the notion that yields the generation of analyticity and the maximal L_p regularity at the same time.

Weis' operator valued Fourier multiplier theorem

\mathcal{R} -boundedness

$p \in [1, \infty)$, $\{\gamma_j\}_{j \in \mathbb{N}}$ are sequences of independent, symmetric $\{-1, 1\}$ -valued random variables on $[0, 1]$. $\mathcal{A} \subset \mathcal{B}(X, Y)$ is \mathcal{R} -bounded \iff

$$\int_0^1 \left\| \sum_{j=1}^N \gamma_j(u) T_j f_j \right\|_Y^p du \leq C \int_0^1 \left\| \sum_{j=1}^N \gamma_j(u) f_j \right\|_X^p du \quad \text{for all } T_j \in \mathcal{A}, f_j \in X, N \in \mathbb{N}.$$

Theorem (Weis)

Let X and Y be two UMD Banach spaces and $1 < p < \infty$. Let M be a function in $C^1(\mathbb{R} \setminus \{0\}, \mathcal{L}(X, Y))$ such that

$$\mathcal{R}(\{M(\rho) \mid \rho \in \mathbb{R} \setminus \{0\}\}) = \kappa_0 < \infty, \quad \mathcal{R}(\{\rho M'(\rho) \mid \rho \in \mathbb{R} \setminus \{0\}\}) = \kappa_1 < \infty.$$

Set $T_M \phi = \mathcal{F}^{-1}[M\mathcal{F}[\phi]]$ ($\mathcal{F}[\phi] \in \mathcal{D}(\mathbb{R}, X)$). Then, we have

$$\|T_M\|_{\mathcal{L}(L_p(\mathbb{R}, X), L_p(\mathbb{R}, Y))} \leq C(\kappa_0 + \kappa_1)$$

for some positive constant C depending on p , X and Y .

Assumption 1 for domains

Assumption 1

Let Ω be a uniform $C^{1,1}$ domain.

$\iff \underset{\text{def.}}{\exists} \alpha, \beta > 0$ and $K > 0$ s.t.

- $\forall x_0 \in \Gamma \cup \Gamma_0, \exists h(x') \in C^{1,1}$ on $B_\alpha(x'_0)$ with $\|h\|_{C^{\ell_0,1}(B_\alpha(x'_0))} \leq K$

$$\Omega \cap B_\beta(x_0) = \{x \in \mathbb{R}^N \mid x_j > h(x')\} \cap B_\beta(x_0),$$

$$\partial\Omega \cap B_\beta(x_0) = \{x \in \mathbb{R}^N \mid x_j = h(x')\} \cap B_\beta(x_0).$$

$C^{1,1}(B_{\alpha'}(x'_0))$ denotes the set of all $h \in C^1(B_{\alpha'}(x'_0))$ s.t.

$$\sum_{|\alpha'|=1} \sup_{\substack{x \neq y \\ x,y \in B_{\alpha'}(x'_0)}} \frac{|\partial_{x'}^{\alpha'} h(x') - \partial_{y'}^{\alpha'} h(y')|}{|x' - y'|}$$

Assumption 2 for domains:

Let

$$W_{q,\Gamma}^1(\Omega) = \{\theta \in W_q^1(\Omega) \mid \theta|_\Gamma = 0\},$$

$$\hat{W}_{q,\Gamma}^1(\Omega) = \{\theta \in L_{q,\text{loc}}(\Omega) \mid \nabla \theta \in L_q(\Omega)^N, \quad \theta|_\Gamma = 0\}.$$

Definition of the space for the pressure

Let $\mathcal{W}_q^1(\Omega)$ be a closed subspace of $\hat{W}_{q,\Gamma}^1(\Omega)$ that contains $W_{q,\Gamma}^1(\Omega)$.

For any $f \in L_q(\Omega)^N$, we consider the weak Dirichlet-Neumann problem:

$$(\nabla \theta, \nabla \varphi) = (f, \nabla \varphi) \quad \forall \varphi \in \mathcal{W}_r^1(\Omega). \quad (5)$$

Assumption 1

Let $1 < q < \infty$ and let $q' = q/(q-1)$. Then, there exist an operator $\mathcal{K}_r \in \mathcal{L}(L_r(\Omega)^N, \mathcal{W}_r^1(\Omega))$ with $r = q$ and $r = q'$ such that for any $f \in L_q(\Omega)^N$, $\mathcal{K}(f)$ is a unique solution to (5).

The space for the divergence data

$g \in W_{q,\Gamma}^1(\Omega) \cap W_{q,\Gamma}^{-1}(\Omega)$ means that there exists a constant $C_g > 0$ such that for any $\varphi \in W_{q',\Gamma}^1(\Omega)$

$$|(g, \varphi)| \leq C_g \|\nabla \varphi\|_{L_{q'}(\Omega)}.$$

By the Hahn-Banach theorem, there exists a $\mathcal{G}(g) \in L_q(\Omega)^N$ such that

$$\begin{aligned}\|\mathcal{G}(g)\|_{L_q(\Omega)} &\leq \sup\{|(g, \varphi)| \mid \varphi \in W_{q',\Gamma}^1(\Omega), \|\nabla \varphi\|_{L_{q'}(\Omega)} = 1\}, \\ (\mathcal{G}(g), \nabla \varphi) &= (g, \varphi) \quad \forall \varphi \in W_{q',\Gamma}^1(\Omega).\end{aligned}$$

Main Theorem

$1 < q < \infty$, $0 < \epsilon < \pi/2$. Ω satisfies Assumptions 1 and 2.

$$Y_q(\Omega) = L_q(\Omega) \times (W_q^1(\Omega) \cap W_{q,\Gamma}^{-1}(\Omega)) \times W_q^1(\Omega),$$

$$X_q(\Omega) = L_q(\Omega)^N \times L_q(\Omega)^N \times L_q(\Omega) \times L_q(\Omega) \times L_q(\Omega)^{N^2} \times L_q(\Omega)^N,$$

$$F_\lambda(f, g, h) = (f, \nabla g, \lambda^{1/2}g, \lambda\mathcal{G}(g), \nabla h, \lambda^{1/2}h) \in X_q(\Omega)$$

$\exists \gamma_0 \geq 1$ and $\Phi(\lambda) \in \mathcal{L}(Y_q(\Omega), W_q^2(\Omega)^N)$ ($\lambda \in \Sigma_{\epsilon, \gamma_0}$) such that

$\forall \lambda \in \Sigma_{\epsilon, \gamma_0}$, $\forall (f, g, h) \in Y_q(\Omega)$, $u = \Phi(\lambda)(f, g, h)$ is a unique solution to (1) with some $p \in W_q^1(\Omega) + \mathcal{W}_q^1(\Omega)$.

Moreover, there exists an operator $\Psi(\lambda) \in \mathcal{L}(X_q(\Omega), L_q(\Omega)^{\tilde{N}})$ ($\lambda \in \Sigma_{\epsilon, \gamma_0}$) with $\tilde{N} = 2N + N^2$ such that

$$(\lambda u, |\lambda|^{1/2} \nabla u, \nabla^2 u) = \Psi(\lambda) F_\lambda(f, g, h),$$

$$\mathcal{R}_{\mathcal{L}(X_q^2(\Omega), L_q(\Omega)^{\tilde{N}})}(\left\{ \left(\lambda \frac{d}{d\lambda} \right)^\kappa \Psi(\lambda) \mid \lambda \in \Sigma_{\epsilon, \gamma_0} \right\}) \leq \exists \sigma_1, \quad (\kappa = 0, 1).$$

Reduced Stokes equation

Let $K(u) = \mu < D(u)\mathbf{n}, \mathbf{n} > -\operatorname{div} u + \theta_u \in W_q^1(\Omega) + \mathcal{W}_q^1(\Omega)$, where $\theta_u \in \mathcal{W}_q^1(\Omega)$ is a unique solution to

$$(\nabla \theta_u, \nabla \varphi) = \mu (\operatorname{Div} D(u) - \nabla < D(u)\mathbf{n}, \mathbf{n} >, \nabla \varphi) \quad \forall \varphi \in \mathcal{W}_{q'}^1(\Omega).$$

$K(u)$ satisfies:

$$(\nabla K(u), \nabla \varphi) = (\mu \operatorname{Div} D(u) - \nabla \operatorname{div} u, \nabla \varphi) \quad \forall \varphi \in \mathcal{W}_{q'}^1(\Omega),$$

subject to $K(u)|_{\Gamma} = (\mu < D(u)\mathbf{n}, \mathbf{n} > -\operatorname{div} u)|_{\Gamma}$.

The reduced Stokes equation:

$$\begin{cases} \lambda u - \operatorname{Div} S(u, K(u)) = f & \text{in } \Omega, \\ S(u, K(u))\mathbf{n} = h \text{ on } \Gamma, \quad u|_{\Gamma_0} = 0. \end{cases} \quad (6)$$

Equivalence between (1) and (6)

Let $\lambda \in \Sigma_{\epsilon, \lambda_0}$ with very large λ_0 . Then, we have

- (1) If $W_{q,\Gamma}^1(\Omega)$ is dense in $\mathcal{W}_q^1(\Omega)$, then (1) \implies (6)
(2) (6) \implies (1).

(\implies) Let $g \in W_q^1(\Omega) \cap W_q^{-1}(\Omega)$ be a solution to

$$-(f, \nabla \varphi) = \lambda(g, \varphi) + \mu(\nabla g, \nabla \varphi) \quad \forall \varphi \in W_{q,\Gamma}^1(\Omega)$$

subject to $g|_\Gamma = \langle h, \mathbf{n} \rangle|_\Gamma$. Let $u \in W_q^2(\Omega)^N$ and $p \in W_q^1(\Omega) + \mathcal{W}_q^1(\Omega)$ be a solution to (1). Since $\operatorname{div} u = g$, for any $\varphi \in W_{q,\Gamma}^1(\Omega)$ we have

$$\begin{aligned} (f, \nabla \varphi) &= \lambda(u, \nabla \varphi) - \mu(\operatorname{Div} D(u) - \nabla K(u), \nabla \varphi) + (\nabla(p - K(u)), \nabla \varphi) \\ &= -\{\lambda(\operatorname{div} u, \varphi) + \mu(\nabla \operatorname{div} u, \nabla \varphi)\} + (\nabla(p - K(u)), \nabla \varphi). \end{aligned}$$

$\implies (\nabla(p - K(u)), \nabla \varphi) = 0 \quad \forall \varphi \in W_{q,\Gamma}^1(\Omega)$. Since

$$\begin{aligned} p - K(u) &= \mu \langle D(u) \mathbf{n}, \mathbf{n} \rangle - \langle h, \mathbf{n} \rangle - (\mu \langle D(u) \mathbf{n}, \mathbf{n} \rangle - \operatorname{div} u) \\ &= -\langle h, \mathbf{n} \rangle + g = 0 \end{aligned}$$

on Γ , the denseness of $W_{q,\Gamma}^1(\Omega)$ in $\mathcal{W}_q^1(\Omega)$ yields that $p = K(u)$.

$$(6) \implies (1)$$

Let $J_q(\Omega)$ be the solenoidal space defined by

$$J_q(\Omega) = \{f \in L_q(\Omega)^N \mid (f, \nabla\varphi) = 0 \quad \forall \varphi \in \mathcal{W}_{q'}^1(\Omega)\}.$$

To solve (1), let $\theta_{f,h} \in W_q^1(\Omega) + \mathcal{W}_q^1(\Omega)$ be a solution to

$$(\nabla\theta_{f,h}, \nabla\varphi) = (f, \nabla\varphi) \quad \forall \varphi \in \mathcal{W}_{q'}^1(\Omega)$$

subject to $\theta|_\Gamma = \langle h, \mathbf{n} \rangle|_\Gamma$. Then, we have

$$\begin{cases} \lambda u - \operatorname{Div} S(u, p - \theta_{f,g}) = f - \nabla\theta_{f,g}, & \operatorname{div} u = g \quad \text{in } \Omega, \\ S(u, p - \theta_{f,g})\mathbf{n}|_\Gamma = (h - \langle h, \mathbf{n} \rangle)\mathbf{n}|_\Gamma, & u|_{\Gamma_0} = 0. \end{cases}$$

Thus, we may assume that $f \in J_q(\Omega)$ and $\langle h, \mathbf{n} \rangle \geq 0$ on Γ . Let $K(\lambda, g) \in W_q^1(\Omega) + \mathcal{W}_q^1(\Omega)$ be a solution to

$$(\nabla K(\lambda, g), \nabla\varphi) = -(\lambda G(g) + \nabla g, \nabla\varphi) \quad \forall \varphi \in \mathcal{W}_q^1(\Omega) \tag{7}$$

subject to $K(\lambda, g) = g$ on Γ . Let $u \in W_q^2(\Omega)^N$ be a solution to

$$\begin{cases} \lambda u - \operatorname{Div} S(u, K(u)) = f + \nabla K(\lambda, g) & \text{in } \Omega, \\ S(u, K(u))\mathbf{n}|_\Gamma = (h + K(\lambda, g))\mathbf{n}|_\Gamma, & u|_{\Gamma_0} = 0. \end{cases}$$

Continuation

$$\begin{aligned} (\nabla K(\lambda, g), \nabla \varphi) &= (\lambda u - \operatorname{Div} S(u, K(u)), \nabla \varphi) \\ &= (\lambda u, \nabla \varphi) - \mu(\nabla \operatorname{div} u, \nabla \varphi) \quad \forall \varphi \in \mathcal{W}_q^1(\Omega). \end{aligned} \tag{8}$$

Let $\varphi \in \mathcal{W}_{q,\Gamma}^1(\Omega)$, and then

$$\begin{aligned} (\nabla K(\lambda, g), \nabla \varphi) &= -(\lambda \mathcal{G}(g) + \nabla g, \nabla \varphi) = -\{\lambda(g, \varphi) + (\nabla g, \nabla \varphi)\} \\ (7), (8) \implies &= -\{\lambda(\operatorname{div} u, \varphi) + \mu(\nabla \operatorname{div} u, \nabla \varphi)\}. \end{aligned} \tag{9}$$

And, $\operatorname{div} u = \mu < D(u) \mathbf{n}, \mathbf{n} > -K(u) = K(\lambda, g) = g$ on Γ
 $\implies \operatorname{div} u = g \implies u$ and $p = K(u) - K(\lambda, g)$ solve (1).

Especially, if $u \in W_q^2(\Omega)$ solves

$$\begin{cases} \lambda u - \operatorname{Div} S(u, K(u)) = f & \text{in } \Omega, \\ S(u, K(u)) \mathbf{n}|_{\Gamma} = h|_{\Gamma}, \quad u|_{\Gamma_0} = 0, \end{cases}$$

with $f \in J_q(\Omega)$ and $< h, \mathbf{n} > = 0$ on Γ , then $K(\lambda, g) = 0$, (8), (9) \implies

$$\operatorname{div} u = 0 \quad \text{and} \quad u \in J_q(\Omega). \tag{10}$$

Example of Domains

- Ω is a bounded domain $\Rightarrow \mathcal{W}_q^1(\Omega) = \hat{\mathcal{W}}_{q,\Gamma}^1(\Omega)$,
- Ω is an exterior domain with $\Gamma_0 = 0 \Rightarrow \mathcal{W}_q^1(\Omega) = \text{the closure of } \mathcal{W}_{q,\Gamma}^1(\Omega) \text{ with seminorm: } \|\nabla \cdot\|_{L_q(\Omega)}$.
- Let $\varphi_i \in C^{1,1}(\mathbb{R}^{N-1})$ ($i = 1, 2$) with $\varphi_1(x') < a_1 < a_2 < \varphi_2(x')$ ($x' \in \mathbb{R}^{N-1}$), where a_i ($i = 1, 2$) are constants. Let

$$\Omega = \{x \in \mathbb{R}^N \mid \varphi_1(x') < x_N < \varphi_2(x') \quad (x' \in \mathbb{R}^{N-1})\},$$

$$\Gamma_0 = \{x \in \mathbb{R}^N \mid x_N = \varphi_1(x') \quad (x' \in \mathbb{R}^{N-1})\},$$

$$\Gamma = \{x \in \mathbb{R}^N \mid x_N = \varphi_2(x') \quad (x' \in \mathbb{R}^{N-1})\}.$$

- Set $H_{a_1, a_2} = \{x \in \mathbb{R}^N \mid x_N < a_1\} \cup \{x \in \mathbb{R}^N \mid x_N > a_2\}$. Let Ω be an aperture domain such that $B^R \cap \Omega = B^R \cap H_{a_1, a_2}$ for some $R > 0$ with $B^R = \{x \in \mathbb{R}^N \mid |x| > R\}$.

$$(1) \quad \Gamma = \emptyset \implies \mathcal{W}_q^1(\Omega) = \hat{\mathcal{W}}_q^1(\Omega).$$

$$(2) \quad \Gamma_0 = \emptyset \implies \mathcal{W}_q^1(\Omega) = \overline{\mathcal{W}_{q,\Gamma}^1(\Omega)}^{\|\nabla \cdot\|_{L_q(\Omega)}} = \hat{\mathcal{W}}_{q,\Gamma}^1(\Omega).$$

$$(3) \quad \Gamma_0 \neq \emptyset, \Gamma \neq \emptyset. \text{ So far } \mathcal{W}_q^1(\Omega) ?$$

Corollary - Generation of Analytic Semigroup

We consider the reduced Stokes equations:

$$\begin{cases} \partial_t u - \operatorname{Div} S(u, K(u)) = 0 \\ S(u, K(u))\nu|_{\Gamma} = 0, \quad u|_{\Gamma_0} = 0 \\ u(0) = u_0. \end{cases}$$

Let \mathcal{A} be an operator defined by

$$\begin{aligned} \mathcal{A}u &= \operatorname{Div} S(u, K(u)) \quad (u \in \mathcal{D}_q(\mathcal{A})) \\ \mathcal{D}_q(\mathcal{A}) &= \{u \in W_q^2(\Omega) \mid S(u, K(u))|_{\Gamma} = 0, \quad u|_{\Gamma_0} = 0\}. \end{aligned}$$

The underlying space is

$$\mathcal{H}_q(\Omega) = \{u \in L_q(\Omega) \mid (u, \nabla \varphi)_{\Omega} = 0 \quad \forall \varphi \in \hat{W}_{q', \Gamma}^1(\Omega)\}.$$

\mathcal{A} generates an analytic semigroup on \mathcal{H} .

Corollary - Maximal L_p -regularity

$$\begin{cases} \partial_t u - \operatorname{Div} S(u, \theta) = f, & \operatorname{div} u = g \quad \text{in } \Omega, t > 0, \\ S(u, \theta) \nu|_{\Gamma} = h|_{\Gamma}, & u|_{\Gamma_0} = 0, \\ u(0) = 0. & t > 0, \end{cases} \quad (11)$$

$$u(x, t) = \mathcal{L}^{-1}[\Phi(\lambda)(f, g, h)](t)$$

solves (11) and satisfies the estimate:

$$\begin{aligned} & \|e^{-\gamma t}(\partial_t u, \gamma u, \Lambda_{\gamma}^{\frac{1}{2}} \nabla u, \nabla^2 u, \nabla \theta)\|_{L_p(\mathbb{R}, L_q(\Omega))} \\ & \leq C(\|e^{-\gamma t}(f, \Lambda_{\gamma}^{\frac{1}{2}} g, \nabla g, \Lambda_{\gamma}^{\frac{1}{2}} h, \nabla h)\|_{L_p(\mathbb{R}, L_q(\Omega))} + \|e^{-\gamma t} \partial_t \mathcal{G}(g)\|_{L_p(\mathbb{R}, W_{q, \Gamma}^{-1}(\Omega))}). \end{aligned}$$

Sketch of Proof of Main Theorem. Instead of (1), we consider (6).

Uniqueness: Let $u \in W_q^2(\Omega)^N$ satisfy the homogeneous equation:

$$\lambda u - \operatorname{Div} S(u, K(u)) = 0 \text{ in } \Omega, \quad S(u, K(u))\mathbf{n}|_{\Gamma} = 0, \quad u|_{\Gamma_0} = 0.$$

For any $\varphi \in C_0^\infty(\Omega)^N$, we shall prove that $(u, \varphi) = 0$. Let $\theta_\varphi \in \mathcal{W}_{q'}^1(\Omega)$ be a solution to

$$(\nabla \theta_\varphi, \nabla \psi) = (\varphi, \nabla \psi) \quad \forall \psi \in \mathcal{W}_q^1(\Omega).$$

By (10) we have $\operatorname{div} u = 0$ and $(u, \nabla \psi) = 0 \quad \forall \psi \in \mathcal{W}_{q'}^1(\Omega)$. \implies

$(u, \varphi) = (u, \varphi - \nabla \theta_\varphi)$. Set $\tilde{\varphi} = \varphi - \nabla \theta_\varphi$, and then $\tilde{\varphi} \in J_{q'}(\Omega)$. Let $v \in W_{q'}^2(\Omega)^N$:

$$\lambda v - \operatorname{Div} S(v, K(v)) = \tilde{\varphi} \text{ in } \Omega, \quad S(v, K(v))\mathbf{n}|_{\Gamma} = 0, \quad v|_{\Gamma_0} = 0.$$

By (10) we have $\operatorname{div} v = 0$ and $(v, \nabla \psi) = 0 \quad \forall \psi \in \mathcal{W}_q^1(\Omega)$. Set

$K(v) = \psi_1 + \psi_2 \in \mathcal{W}_{q'}^1(\Omega) + \mathcal{W}_{q'}^1(\Omega)$, we have

$$\begin{aligned} (u, \tilde{\varphi}) &= (u, \lambda v - \operatorname{Div} S(v, K(v))) = \lambda(u, v) - (u, \operatorname{Div} S(v, \psi_1)) + (u, \nabla \psi_2) \\ &= \lambda(u, v) - (u, S(v, K(v))\mathbf{n})_{\Gamma} + \frac{1}{2}(\nabla u, \nabla v) + (\operatorname{div} u, \psi_1) \\ &= \lambda(u, v) + \frac{1}{2}(\nabla u, \nabla v), \quad \text{where, we have used: } K(v) = \psi_1 \text{ on } \Gamma. \end{aligned}$$

In the same way, we see $0 = (\lambda u - \operatorname{Div} S(u, K(u)), v) = \lambda(u, v) + \frac{1}{2}(\nabla D(u), D(v))$
 $\implies 0 = (u, \varphi)$.

Existence Proof

$$\begin{aligned} S(u, K(u))\mathbf{n} &= S(u, K(u))\mathbf{n}- \langle S(u, K(u))\mathbf{n}, \mathbf{n} \rangle \mathbf{n}+ \langle S(u, K(u))\mathbf{n}, \mathbf{n} \rangle \mathbf{n} \\ &= \mu(D(u)\mathbf{n}- \langle D(u)\mathbf{n}, \mathbf{n} \rangle \mathbf{n}) + (\mu \langle D(u)\mathbf{n}, \mathbf{n} \rangle - K(u))\mathbf{n} = \mu\mathcal{T}D(u)\mathbf{n} + \operatorname{div} u\mathbf{n} \end{aligned}$$

with $\mathcal{T}D(u)\mathbf{n} = D(u)\mathbf{n}- \langle D(u)\mathbf{n}, \mathbf{n} \rangle \mathbf{n}$. (6) is written by

$$\begin{cases} \lambda u - \operatorname{Div} S(u, K(u)) = f & \text{in } \Omega, \\ \mu\mathcal{T}D(u)\mathbf{n}|_{\Gamma} = \tilde{h}|_{\Gamma}, \quad \operatorname{div} u|_{\Gamma} = h_N|_{\Gamma}, \quad u|_{\Gamma_0} = 0. \end{cases} \quad (12)$$

Theorem $1 < q < \infty$, $0 < \epsilon < \pi/2$,

$Y_q(\Omega) = \{(f, h) \mid f \in L_q(\Omega)^N, \quad \tilde{h} \in W_q^1(\Omega), \quad h_N \in W_q^1(\Omega) \cap W_{q,\Gamma}^{-1}(\Omega)\}$. Then, there exist $\lambda_1 >> 1$, $A(\lambda) \in \mathcal{L}(Y_q(\Omega), W_q^2(\Omega)^N)$ and $B(\lambda) \in \mathcal{L}(X_q(\Omega), L_q(\Omega)^{\tilde{N}})$ ($\lambda \in \Sigma_{\epsilon, \lambda_1}$) such that

- (i) For any $\lambda \in \Sigma_{\epsilon, \lambda_1}$, $(f, h) \in Y_q(\Omega)$, $u = A(\lambda)(f, h)$ is a unique solution to (12).
- (ii) $G_{\lambda}A(\lambda)(f, h) = B(\lambda)F_{\lambda}(f, h)$ and

$$\mathcal{R}_{\mathcal{L}(X_q(\Omega), L_q(\Omega)^{\tilde{N}})}\left(\left\{(\lambda \frac{d}{d\lambda})^{\ell}B(\lambda) \mid \lambda \in \Sigma_{\epsilon, \lambda_1}\right\}\right) \leq \exists \gamma_1 \quad (\ell = 0, 1).$$

Here, $G_{\lambda}u = (\lambda u, \lambda^{1/2}\nabla u, \nabla^2 u)$, $F_{\lambda}(f, h) = (f, \nabla(\tilde{h}, h_N), \lambda^{1/2}(\tilde{h}, h_N), \mathcal{G}(h_N))$.

Half-Space case

Proof is proceeded in the following cases:

1. Whole space, 2. Half-Space, 3. Bent Half-Space, 4. General Domain.

$$\lambda u - \operatorname{Div} S(u, p) = f, \quad \operatorname{div} u = g \quad \text{in } \mathbb{R}_+^N, \quad S(u, p)\mathbf{n}_0|_{\partial\mathbb{R}_+^N} = h \quad (13)$$

with $\mathbb{R}_+^N = \{x_N > 0\}$ and $\mathbf{n}_0 = (0, \dots, 0, -1)$.

- $\overline{W_{q,0}^1(\mathbb{R}_+^N)}^{\|\nabla \cdot\|_{L_q(\mathbb{R}_+^N)}} = \hat{W}_{q,0}^1(\mathbb{R}_+^N)$ with $W_{q,0}^1(\mathbb{R}_+^N) = \{u \in W_q^1(\mathbb{R}_+^N) \mid u|_{x_N=0} = 0\}$ and $\hat{W}_{q,0}^1(\mathbb{R}_+^N) = \{u \in \hat{W}_q^1(\mathbb{R}_+^N) \mid u|_{x_N=0} = 0\}$.
- $\exists V \in \mathcal{L}(W_q^1(\mathbb{R}_+^N) \cap W_q^{-1}(\mathbb{R}_+^N), W_q^2(\mathbb{R}_+^N)^N)$ s.t. $\operatorname{div} V(g) = g$ in \mathbb{R}_+^N and

$$\nabla^2 V(g) = V_1(\nabla g), \quad \nabla V(g) = V_0(g), \quad V(g) = V_{-1}(\mathcal{G}(g)),$$

with $V_1 \in \mathcal{L}(L_q(\mathbb{R}_+^N)^N, L_q(\mathbb{R}_+^N)^{N^3})$, $V_0 \in \mathcal{L}(L_q(\mathbb{R}_+^N), L_q(\mathbb{R}_+^N)^{N^2})$, $V_{-1} \in \mathcal{L}(L_q(\mathbb{R}_+^N)^N)$.

- $u = V(g) + v \implies$

$$\begin{cases} \lambda v - \operatorname{Div} S(v, p) = f + \mu \operatorname{Div} D(V(g)), \quad \operatorname{div} v = 0 & \text{in } \mathbb{R}_+^N, \\ S(v, p)\mathbf{n}_0|_{\partial\mathbb{R}_+^N} = (h - \mu D(V(g))\mathbf{n})|_{\partial\mathbb{R}_+^N}. \end{cases}$$

Theorem in the half-space

Let $1 < q < \infty$ and $0 < \epsilon < \pi/2$. Set

$$Y_q(\mathbb{R}_+^N) = \{(f, g, h) \mid f \in L_q(\mathbb{R}_+^N)^N, g \in W_q^1(\mathbb{R}_+^N) \cap W_q^{-1}(\mathbb{R}_+^N), h \in W_q^1(\mathbb{R}_+^N)^N\},$$
$$X_q(\mathbb{R}_+^N) = \{(F_1, \dots, F_6) \mid F_1, F_2, F_4, F_6 \in L_q(\mathbb{R}_+^N)^N, F_3 \in L_q(\mathbb{R}_+^N), F_5 \in L_q(\mathbb{R}_+^N)^{N^2}\},$$
$$\Sigma_\epsilon = \{\lambda \in \mathbb{C} \setminus \{0\} \mid |\arg \lambda| \leq \pi - \epsilon\}.$$

Then, there exist $V \in \mathcal{L}(W_q^1(\mathbb{R}_+^N) \cap W_q^{-1}(\mathbb{R}_+^N), W_q^2(\mathbb{R}_+^N)^N)$ and $\mathcal{T}(\lambda) \in \mathcal{L}(X_q(\mathbb{R}_+^N), W_q^2(\mathbb{R}_+^N)^N)$ ($\lambda \in \Sigma_\epsilon$) s.t.

- (i) For any $\lambda \in \Sigma_\epsilon$ and $(f, g, h) \in Y_q(\mathbb{R}_+^N)$, $u = V(g) + \mathcal{T}(\lambda)F_\lambda(f, g, h)$ is a unique solution to (13), where $F_\lambda(f, g, h) = (f, \nabla g, \lambda^{1/2}g, \lambda\mathcal{G}(g), \nabla h, \lambda^{1/2}h) \in X_q(\mathbb{R}_+^N)$.
- (ii) Set $G_\lambda u = (\lambda u, \lambda^{1/2} \nabla u, \nabla^2 u)$. Then, there exists a $U(\lambda) \in \mathcal{L}(X_q(\mathbb{R}_+^N), L_q(\mathbb{R}_+^N)^{\tilde{N}})$ ($\lambda \in \Sigma_\epsilon$) s.t.
 - $G_\lambda u = U(\lambda)F_\lambda(f, g, h)$
 - $\mathcal{R}_{\mathcal{L}(X_q(\mathbb{R}_+^N), L_q(\mathbb{R}_+^N)^{\tilde{N}})}(\{(\lambda \frac{d}{d\lambda})^\ell U(\lambda) \mid \lambda \in \Sigma_\epsilon\}) \leq \exists \gamma_0$ ($\ell = 0, 1$).

Bent Half-Space

$\Phi : \mathbb{R}^N \rightarrow \mathbb{R}^N$: $C^{1,1}$ diffeomorphism s.t. $\nabla \Phi = A_1 + B_1(x)$, $\nabla \Phi^{-1} = A_{-1} + B_{-1}(x)$, A and A_{-1} are constant orthonormal matrices, $B, B_{-1} \in C^{0,1}$ and

$$\|B_i\|_{L_\infty(\mathbb{R}_+^N)} \leq M_1, \quad \|\nabla B_i\|_{L_\infty(\mathbb{R}_+^N)} \leq M_2 \quad (i = 1, -1).$$

Here, $0 < M_1 \leq 1 \leq M_2$ and M_1 is chosen so small that every arguments will be done nicely.

$$\Omega_+ = \Phi(\mathbb{R}_+^N), \quad \Gamma_+ = \Phi(\partial \mathbb{R}_+^N), \quad \mathbf{n}_+ : \text{unit outer normal to } \Gamma_+.$$

We consider the equation:

$$\begin{cases} \lambda u - \operatorname{Div} S(u, p) = f, \quad \operatorname{div} u = g & \text{in } \Omega_+, \\ S(u, p)\mathbf{n}_+|_{\Gamma_+} = h|_{\Gamma_+}. \end{cases} \quad (14)$$

$$y = \Phi(x), \quad u(y) = {}^T A v(x), \quad p(y) = \theta(x) \implies$$

$$\begin{cases} \lambda v - \operatorname{Div} S(v, \theta) + \mathcal{F}(v) = f & \text{in } \mathbb{R}_+^N, \\ \operatorname{div} v + \mathcal{G}(v) = g & \text{in } \mathbb{R}_+^N, \\ S(v, \theta)\mathbf{n}_0 + \mathcal{H}(v) = h & \text{on } \partial \mathbb{R}_+^N. \end{cases} \quad (15)$$

Continuation of the bent half-space case

$$\begin{aligned}\mathcal{F}(v) &= \mathcal{F}_1(\lambda v) + \mathcal{F}_2(\nabla^2 v) + \mathcal{F}_3(\nabla v), \quad \mathcal{G}(v) = \mathcal{G}_1(\nabla v) = \operatorname{div}(\mathcal{G}_2 v), \quad \mathcal{H}(v) = \mathcal{H}_1(\nabla v), \\ \|\mathcal{F}_i\|_{L^\infty(\mathbb{R}_+^N)} &\leq C_N M_1, \quad \|\mathcal{G}_i\|_{L^\infty(\mathbb{R}_+^N)} \leq C_N M_1 \quad (i = 1, 2), \quad \|\mathcal{H}_1\|_{L^\infty(\mathbb{R}_+^N)} \leq C_N M_1, \\ \|\mathcal{F}_3\|_{L^\infty(\mathbb{R}_+^N)} &\leq C_N M_2, \quad \|\nabla \mathcal{F}_i\|_{L^\infty(\mathbb{R}_+^N)} \leq C_N M_2 \quad (i = 1, 2), \quad \|\nabla \mathcal{G}_1\|_{L^\infty(\mathbb{R}_+^N)} \leq C_N M_2, \\ \|\nabla \mathcal{H}_1\|_{L^\infty(\mathbb{R}_+^N)} &\leq C_N M_2.\end{aligned}$$

$$v = V(g) + \mathcal{T}(\lambda) F_\lambda(f, g, h) \implies$$

$$\begin{cases} \lambda v - \operatorname{Div} S(v, \theta) + \mathcal{F}(v) = f + \mathcal{V}_{\mathcal{F}}(\lambda)(f, g, h) & \text{in } \mathbb{R}_+^N, \\ \operatorname{div} v + \mathcal{G}(v) = g + \mathcal{V}_{\mathcal{G}}(\lambda)(f, g, h) & \text{in } \mathbb{R}_+^N, \\ S(v, \theta) \mathbf{n}_0 + \mathcal{H}(v) = h + \mathcal{V}_{\mathcal{H}}(\lambda)(f, g, h) & \text{on } \partial \mathbb{R}_+^N \end{cases} \quad (16)$$

with

$$\begin{aligned}\mathcal{V}_{\mathcal{F}}(\lambda)(f, g, h) &= \mathcal{F}_1(\lambda V(g)) + \mathcal{F}_2(\nabla^2 V(g)) + \mathcal{F}_3(\nabla V(g)) \\ &\quad + \mathcal{F}_1(\lambda \mathcal{T}(\lambda) F_\lambda(f, g, h)) + \mathcal{F}_2(\nabla^2 \mathcal{T}(\lambda) F_\lambda(f, g, h)) + \mathcal{F}_3(\nabla \mathcal{T}(\lambda) F_\lambda(f, g, h)) \\ \mathcal{V}_{\mathcal{G}}(\lambda)(v) &= \mathcal{G}_1(\nabla V(g)) + \mathcal{G}_1(\nabla \mathcal{T}(\lambda) F_\lambda(f, g, h)) \\ &= \operatorname{div}(\mathcal{G}_2(V(g) + \mathcal{T}(\lambda) F_\lambda(f, g, h))), \\ \mathcal{V}_{\mathcal{H}}(\lambda)(f, g, h) &= \mathcal{H}_1(\nabla \mathcal{T}(\lambda) F_\lambda(f, g, h)),\end{aligned}$$

Continuation of the bent half-space case

- For any $\varphi \in W_{q,0}^1(\mathbb{R}_+^N)$, $(\mathcal{V}_{\mathcal{G}}(\lambda(f,g,h), \varphi) = -(\mathcal{G}_2(V(g) + \mathcal{T}(\lambda)F_{\lambda}(f,g,h), \nabla \varphi))$
 $\implies \mathcal{V}_{\mathcal{G}}(\lambda)(f,g,h) \in W_q^1(\mathbb{R}_+^N) \cap W_q^{-1}(\mathbb{R}_+^N)$ and
 $|\lambda| \|\mathcal{V}_{\mathcal{G}}(\lambda)(f,g,h)\|_{\hat{W}_q^{-1}(\mathbb{R}_+^N)} \leq C_N M_1 (|\lambda| \|\mathcal{G}(g)\|_{L_q(\mathbb{R}_+^N)} + |\lambda| \|\mathcal{T}(\lambda)F_{\lambda}(f,g,h)\|_{L_q(\mathbb{R}_+^N)})$.
- Set $\mathcal{V}(\lambda)(f,g,h) = (\mathcal{V}_{\mathcal{F}}(\lambda), \mathcal{V}_{\mathcal{G}}(\lambda), \mathcal{V}_{\mathcal{H}}(\lambda))(f,g,h)$. Then,
 $F_{\lambda}\mathcal{V}(\lambda)(f,g,h) = \mathcal{W}(\lambda)F_{\lambda}(f,g,h)$ with

$$\mathcal{R}_{\mathcal{L}(X_q(\Omega))}(\{(\lambda \frac{d}{d\lambda})\mathcal{W}(\lambda) \mid \lambda \in \Sigma_{\epsilon, \lambda_1}\}) \leq C_N(M_1 + \lambda^{-1/2}M_2) \quad (\ell = 0, 1).$$

- Since $\|F_{\lambda}(f,g,h)\|_{X_q(\mathbb{R}_+^N)}$ gives an equivalent norm to $\|(f,g,h)\|_{Y_q(\mathbb{R}_+^N)}$ and since $\|F_{\lambda}\mathcal{V}(\lambda)(f,g,h)\|_{X_q(\Omega)} = \|\mathcal{W}(\lambda)F_{\lambda}(f,g,h)\|_{X_q(\Omega)} \leq (1/2)\|F_{\lambda}(f,g,h)\|_{X_q(\mathbb{R}_+^N)}$ with small M_1 and large λ_1 .
- $\exists (I + \mathcal{V}(\lambda))^{-1} \in \mathcal{L}(Y_q(\Omega))$
- $u = V((I + \mathcal{V}(\lambda))^{-1}(f,g,h)) + \mathcal{T}(\lambda)F_{\lambda}(I + \mathcal{V}(\lambda))^{-1}(f,g,h)$ solves (16).
- $G_{\lambda}u = \tilde{V}(\lambda)F_{\lambda}(I + \mathcal{V}(\lambda))^{-1} + G_{\lambda}\mathcal{T}(\lambda)F_{\lambda}(I + \mathcal{V}(\lambda))^{-1}(f,g,h)$.
- $F_{\lambda}(I + \mathcal{V}(\lambda))^{-1}F_{\lambda}(I + \sum_{j=1}^{\infty} (-1)^j \mathcal{W}(\lambda)^j) = (I + \sum_{j=1}^{\infty} (-1)^j \mathcal{W}(\lambda)^j)F_{\lambda} = (I + \mathcal{W}(\lambda))^{-1}F_{\lambda}$.

Theorem in the bent half-space

Let $1 < q < \infty$ and $0 < \epsilon < \pi/2$. Then, there exist $M_1 \in (0, 1)$ and $\lambda_1 \geq 1$ $V \in \mathcal{L}(W_q^1(\Omega_+) \cap W_q^{-1}(\Omega_+), W_q^2(\mathbb{R}_+^N)^N)$ and $\mathcal{T}(\lambda) \in \mathcal{L}(X_q(\Omega_+), W_q^2(\Omega_+)^N)$ ($\lambda \in \Sigma_{\epsilon, \lambda_1}$) s.t.

- (i) For any $\lambda \in \Sigma_\epsilon$ and $(f, g, h) \in Y_q(\Omega_+)$, $u = V(g) + \mathcal{T}(\lambda)F_\lambda(f, g, h)$ is a unique solution to (15), where
 $F_\lambda(f, g, h) = (f, \nabla g, \lambda^{1/2}g, \lambda\mathcal{G}(g), \nabla h, \lambda^{1/2}h) \in X_q(\Omega_+)$.
- (ii) There exists a $U(\lambda) \in \mathcal{L}(X_q(\Omega_+), L_q(\Omega_+)^{\tilde{N}})$ ($\lambda \in \Sigma_{\epsilon, \lambda_1}$) s.t.
 - $G_\lambda u = U(\lambda)F_\lambda(f, g, h)$
 - $\mathcal{R}_{\mathcal{L}(X_q(\Omega_+), L_q(\Omega_+)^{\tilde{N}})}(\{(\lambda \frac{d}{d\lambda})^\ell U(\lambda) \mid \lambda \in \Sigma_{\epsilon, \lambda_1}\}) \leq \exists \gamma_0$ ($\ell = 0, 1$).

Properties of uniform $C^{1,1}$ domains

For any $M_1 \in (0, 1)$, \exists countably numbers $\Phi_j \in C^{1,1}(\mathbb{R}^N)^N$, $\Psi_j \in C^{1,1}(\mathbb{R}^N)^N$ s.t.

- The maps: $x \rightarrow \Phi_j^1(x)$ and $x \rightarrow \Phi_j^2(x)$ are bijective.
- $0 < \exists d^0, d^1, d^2 \leq 1$ and $x_j^0 \in \Omega$, $x_j^1 \in \Gamma$ and $x_j^2 \in \Gamma_0$ s.t.

$$\Omega = \left(\bigcup_{j=1}^{\infty} B_{d^0}(x_j^0) \right) \cup \left(\bigcup_{j=1}^{\infty} \Phi_j^1(\mathbb{R}_+^N) \cap B_{d^1}(x_j^1) \right) \cup \left(\bigcup_{j=1}^{\infty} \Phi_j^2(\mathbb{R}_+^N) \cap B_{d^2}(x_j^2) \right),$$

$$B_{d^0}(x_j^0) \subset \Omega, \quad \Phi_j^i(\mathbb{R}_+^N) \cap B_{d^i}(x_j^i) = \Omega \cap B_{d^i}(x_j^i) \quad (i = 1, 2, \ j = 1, 2, 3, \dots).$$

- $\nabla \Phi_j = \mathcal{T}_j + T_j$, $\nabla (\Phi_j)^{-1} = \mathcal{T}_{-1,j} + T_{-1,j}$,
 $\nabla \Psi_j = \mathcal{S}_j + S_j$, $\nabla (\Psi_j)^{-1} = \mathcal{S}_{-1,j} + S_{-1,j}$,
 $\mathcal{T}_j, \mathcal{T}_{-1,j}, \mathcal{S}_j, \mathcal{S}_{-1,j}$ are constant orthonormal matrices,

$$\|T_j, T_{-1,j}, S_j, S_{-1,j}\|_{L_\infty} \leq M_1 \ll 1,$$

$$\|\nabla T_j, \nabla T_{-1,j}\|_{L_\infty}, \|\nabla S_j, \nabla S_{-1,j}\|_{L_\infty} \leq M_2.$$

- There exists a positive integer L such that any $L+1$ distinct sets of the covering sets $\{B_{d^i}(x_j^i) \mid i = 0, 1, 2, \ j = 1, 2, 3, \dots\}$ have an empty intersection.

General Domain Case

- Let ζ_j^i and $\tilde{\zeta}_j^i \in C_0^\infty(B_j^i)$ with $B_j^i = B_{d^i}(x_j^i)$ such that

$$\sum_{i=0}^2 \sum_{j=1}^{\infty} \zeta_j^i = 1 \text{ on } \bar{\Omega}, \quad \tilde{\zeta}_j^i = 1 \text{ on } \text{supp } \zeta_j^i,$$

$$\|\zeta_j^i\|_{W_\infty^2(\mathbb{R}^N)}, \quad \|\tilde{\zeta}_j^i\|_{W_\infty^2(\mathbb{R}^N)} \leq \exists c_0 \quad (i = 0, 1, 2, \quad j = 1, 2, 3, \dots).$$

- Let u_j^i satisfy the equations:

$$\begin{aligned} \lambda u_j^0 - \text{Div } S(u_j^0, K^0(u_j^0)) &= \tilde{\zeta}_j^0 f && \text{in } \mathcal{H}_j^0 = \mathbb{R}^N, \\ \lambda u_j^1 - \text{Div } S(u_j^1, K_j^1(u_j^1)) &= \tilde{\zeta}_j^1 f && \text{in } \mathcal{H}_j^1 = \Phi_j^1(\mathbb{R}_+^N), \\ \mu \mathcal{T}D((u_j^1) \mathbf{n}_j) &= \tilde{\zeta}_j^1 \tilde{h}, \quad \text{div } u_j^1 = \tilde{\zeta}_j^1 h_N && \text{on } \partial \mathcal{H}_j^1, \\ \lambda u_j^2 - \text{Div } S(u_j^2, K_j^2(u_j^2)) &= \tilde{\zeta}_j^2 f && \text{in } \mathcal{H}_j^2 = \Phi_j^2(\mathbb{R}_+^N), \\ u_j^2 &= 0 && \text{on } \partial \mathcal{H}_j^2. \end{aligned}$$

$$(\nabla K^0(u), \nabla \varphi)_{\mathbb{R}^N} = (\mu \text{Div } D(u) - \nabla \text{div } u, \nabla \varphi)_{\mathbb{R}^N} \quad \forall \varphi \in \hat{W}_q^1(\mathbb{R}^N);$$

$$(\nabla K_j^1(u), \nabla \varphi)_{\mathcal{H}_j^1} = (\mu \text{Div } D(u) - \nabla \text{div } u, \nabla \varphi)_{\mathcal{H}_j^1} \quad \forall \varphi \in \hat{W}_{q,0}^1(\mathcal{H}_j^1),$$

$$K_j^1(u) = \mu \langle D(u) \mathbf{n}_j, \mathbf{n}_j \rangle - \text{div } u \text{ on } \partial \mathcal{H}_j^1;$$

$$(\nabla K_j^2(u), \nabla \varphi)_{\mathcal{H}_j^2} = (\mu \text{Div } D(u) - \nabla \text{div } u, \nabla \varphi)_{\mathcal{H}_j^2} \quad \forall \varphi \in \hat{W}_q^1(\mathcal{H}_j^2).$$

General Domain Case

- $u = \sum_{i=0}^2 \sum_{j=1}^{\infty} u_j^i$

$$\begin{cases} \lambda u - \operatorname{Div} S(u, K(u)) = f + \mathcal{R}_{\mathcal{F}}(f, h) & \text{in } \Omega, \\ \mu \mathcal{T}D(u)\mathbf{n} = \tilde{h} + \tilde{\mathcal{R}}_{\mathcal{H}}(f, h), \quad \operatorname{div} u = h_N + \mathcal{R}_{\mathcal{H}N}(f, h) & \text{on } \Gamma, \quad u|_{\Gamma_0} = 0. \end{cases}$$

$$\mathcal{R}_{\mathcal{F}}(f, h) = \sum_{i=0}^2 \sum_{j=1}^{\infty} \{ u(\operatorname{Div} D(\zeta_j^i u_j^i) - \zeta_j^i \operatorname{Div} D(u_j^i)) - \nabla K(\zeta_j^i u_j^i) - \zeta_j^i K_j^i(u_j^i) \},$$

$$\tilde{\mathcal{R}}_{\mathcal{H}}(f, h) = -\mu \sum_{j=1}^{\infty} \mathcal{T}D(\zeta_j^1 u_j^1) \mathbf{n}_j - \zeta_j^1 \mathcal{T}D(\zeta_j^1 u_j^1) \mathbf{n}_j,$$

$$\mathcal{R}_{\mathcal{H}N}(f, h) = \sum_{j=1}^{\infty} (\nabla \zeta_j^1) \cdot u_j^1$$

(17)

- The main task is how to treat the error term, especially non-local terms. To give you a rough idea, let me consider v_j^1 satisfying:

$$\begin{cases} \lambda v_j^1 - \operatorname{Div} S(v_j^1, K_j^1(v_j^1)) = 0 & \text{in } \mathcal{H}_j^1, \\ \mu \mathcal{T}D(v_j^1) \mathbf{n}_j = 0, \quad \operatorname{div} v_j^1 = \tilde{\zeta}_j^1 h_N \text{ on } \partial \mathcal{H}_j^1 & \end{cases}$$

General Domain Case

- How to estimate: $(\nabla \zeta_j^1) I_j^1$ with $I_j^1 = K_j^1(u_j^1) - (\mu < D(u_j^1) \mathbf{n}_j, \mathbf{n}_j > - \operatorname{div} u_j^1)$.
- For any $\varphi \in L_{q'}(\Omega)$, let $\Phi_j \in \hat{W}_{q',0}^2(\mathcal{H}_j^1)$ such that

$$(\nabla \Phi_j, \nabla \psi)_{\mathcal{H}_j^1} = ((\nabla \zeta_j^1) \varphi, \psi)_{\mathcal{H}_j^1} \quad \forall \psi \in \hat{W}_q^1(\mathcal{H}_j^1),$$

$$\|\nabla \Phi_j\|_{W_q^1(\mathcal{H}_j^1)} \leq \delta_1 \|(\nabla \zeta_j^1) \varphi\|_{L_{q'}(\mathcal{H}_j^1)}$$

with some δ_1 independent of $j = 1, 2, 3, \dots$. Especially, $\Delta \Phi_j = -(\nabla \zeta_j^1) \varphi$ in \mathcal{H}_j^1 and $\Phi_j^1|_{\partial \mathcal{H}_j^1} = 0$.

- Since $I_j^1 = K_j^1(v_j^1) - (\mu < D(v_j^1) \mathbf{n}_j, \mathbf{n}_j > - \operatorname{div} v_j^1) \in \hat{W}_{q',0}^1(\mathcal{H}_j^1)$, we have

$$\begin{aligned} (I_j^1, (\nabla \zeta_j^1) \varphi)_{\mathcal{H}_j^1} &= (\nabla I_j^1, \nabla \Phi_j^1)_{\mathcal{H}_j^1} = \mu (\operatorname{Div} D(v_j^1) - \nabla < D(v_j^1) \mathbf{n}_j, \mathbf{n}_j >, \nabla \Phi_j^1)_{\mathcal{H}_j^1} \\ &= -\mu (D(v_j^1), \nabla^2 \Phi_j)_{\mathcal{H}_j^1} + (< D(v_j^1) \mathbf{n}_j, \mathbf{n}_j >, \Delta \Phi_j)_{\mathcal{H}_j^1} \\ &= -\mu (D(v_j^1), \nabla^2 \Phi_j)_{\mathcal{H}_j^1} + (< D(v_j^1) \mathbf{n}_j, \mathbf{n}_j >, (\nabla \zeta_j^1) \varphi)_{\mathcal{H}_j^1}. \end{aligned}$$

$$\begin{aligned} \left| \sum_{j=1}^{\infty} (I_j^1, \nabla \varphi)_{\Omega} \right| &\leq \sum_{j=1}^{\infty} \|\nabla v_j^1\|_{\mathcal{H}_j^1} \|\varphi\|_{L_{q'}(\Omega \cap B_j^1)} \\ &\leq \left(\sum_{j=1}^{\infty} \|\nabla v_j^1\|_{\mathcal{H}_j^1}^q \right)^{1/q} \left(\sum_{j=1}^{\infty} \|\varphi\|_{L_{q'}(\Omega \cap B_j^1)}^{q'} \right)^{1/q'} \leq C_{q,\Omega} \left(\sum_{j=1}^{\infty} \|\nabla v_j^1\|_{\mathcal{H}_j^1}^q \right)^{1/q} \|\varphi\|_{L_{q'}(\Omega)}. \end{aligned}$$

General Domain Case

- There exists a $\mathcal{I}(f, h) \in L_q(\Omega)$ such that $\mathcal{I}(f, h) = \sum_{j=1}^{\infty} I_j(f, h)$ and

$$\|\mathcal{I}(f, h)\|_{L_q(\Omega)}^q \leq C_{q,\Omega}^q \sum_{j=1}^{\infty} \|\nabla v_j^1\|_{\mathcal{H}_j^1}^q.$$

- For each v_j^1 , we use the local properties of v_j^1 .
- Set $\mathcal{V}(\lambda)(f, g) = (\mathcal{R}_{\mathcal{F}}, \tilde{\mathcal{R}}_{\mathcal{H}}, \mathcal{R}_{\mathcal{HN}})(f, h)$. There exists a $\mathcal{W}(\lambda) \in \mathcal{L}(X_q(\Omega))$ such that $F_{\lambda} \mathcal{V}(\lambda)(f, h) = \mathcal{W}(\lambda) F_{\lambda}(f, h)$ and

$$\mathcal{R}_{\mathcal{L}(X_q(\Omega))} \left(\left\{ \left(\lambda \frac{d}{d\lambda} \right)^{\ell} \mathcal{W}(\lambda) \mid \lambda \in \Sigma_{\epsilon, \lambda_2} \right\} \right) \leq 1/2 \quad (\ell = 0, 1)$$

provided we choose $\lambda_2 \gg 1$ large enough. Employing the same argument as in the bent-half space case, we can show the existence theorem.