

A Note on the Exterior Two-Dimensional Steady-State Navier–Stokes Problem

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Abstract. We consider the stationary motion of a viscous incompressible fluid in a two-dimensional exterior domain; we prove that the problem has a solution for small values of the flux of the boundary datum through the boundary.

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1. Introduction

The steady-state problem for the Navier–Stokes equations is to find a solution (\mathbf{u}, p) of the system¹ [4]

$$\begin{aligned}\nu\Delta\mathbf{u} - \mathbf{u} \cdot \nabla\mathbf{u} + \mathbf{f} &= \nabla p && \text{in } \Omega, \\ \operatorname{div} \mathbf{u} &= 0 && \text{in } \Omega, \\ \mathbf{u} &= \mathbf{a} && \text{on } \partial\Omega,\end{aligned}\tag{1}$$

where \mathbf{u} is the velocity, p the pressure, ν the kinematical viscosity coefficient, \mathbf{f} the body force and \mathbf{a} the boundary datum. It is well known that if Ω is the exterior domain

$$\Omega = \mathbb{R}^2 \setminus \bar{\Omega}_0,\tag{2}$$

where $\partial\Omega_0$ is connected and Lipschitz, $\mathbf{a} \in W^{1/2,2}(\partial\Omega)$, $\mathbf{f} \in D_0^{-1,2}(\Omega)$ and

$$\int_{\partial\Omega} \mathbf{a} \cdot \mathbf{n} = 0,$$

¹ For the relevant definitions and properties of system (1) we quote [4]. Unless we don't specify the symbols, we shall use the notation in [4]. If V is a function space, $V_\sigma = \{\chi \in V : \operatorname{div} \chi = 0\}$; $\mathcal{H}^1(\mathbb{R}^2)$ denotes the Hardy space on \mathbb{R}^2 . As is always possible, we assume that Ω_0 contains the unit disk.

with \mathbf{n} outward unit normal to $\partial\Omega$, then system (1) has a weak solution with a finite Dirichlet integral for every value of ν (see, e.g., [4], [8]). The main purpose of this article is to show that the above result continues to hold under the weaker assumption

$$\nu > \frac{\xi|\Phi|}{2\pi},$$

where

$$\xi = \sup_{\|\mathbf{w}\|_{D_\sigma^{1,2}(\mathbb{R}^2)}=1} \left| \int_{\mathbb{R}^2} \log|x| \operatorname{div}(\mathbf{w} \cdot \nabla \mathbf{w}) \right|, \quad \Phi = \int_{\partial\Omega} \mathbf{a} \cdot \mathbf{n}.$$

2. Some auxiliary results

Consider the Stokes problem

$$\begin{aligned} \nu \Delta \mathbf{u} + \mathbf{f} &= \nabla p && \text{in } \Omega, \\ \operatorname{div} \mathbf{u} &= 0 && \text{in } \Omega, \\ \mathbf{u} &= \mathbf{a} && \text{on } \partial\Omega. \end{aligned} \tag{3}$$

The following results are well known.

Theorem 1. *Let Ω be the Lipschitz bounded domain*

$$\Omega = \Omega_1 \setminus \overline{\Omega}_0, \quad \overline{\Omega}_0 \subset \Omega_1. \tag{4}$$

If $\mathbf{f} \in D_0^{-1,2}(\Omega)$ and $\mathbf{a} \in W^{1/2,2}(\partial\Omega)$ satisfies

$$\int_{\partial\Omega} \mathbf{a} \cdot \mathbf{n} = 0, \tag{5}$$

then system (3) has a weak solution $\mathbf{h} \in W_\sigma^{1,2}(\Omega)$, expressed by

$$\mathbf{h}(x) = \mathbf{v}(x) - \frac{\Phi x}{2\pi|x|^2}, \tag{6}$$

and

$$\int_{\partial\Omega_0} \mathbf{v} \cdot \mathbf{n} = \int_{\partial\Omega_1} \mathbf{v} \cdot \mathbf{n} = 0. \tag{7}$$

Theorem 2. *Let Ω be the Lipschitz exterior domain defined by (2). If $\mathbf{f} \in D_0^{-1,2}(\Omega)$ and $\mathbf{a} \in W^{1/2,2}(\partial\Omega)$, then system (3) has a weak solution $\mathbf{h} \in D_\sigma^{1,2}(\Omega)$, expressed by (6) with*

$$\int_{\partial\Omega} \mathbf{v} \cdot \mathbf{n} = 0.$$

Lemma 1. *The linear functional*

$$\phi \in \mathcal{H}^1 \rightarrow \int_{\mathbb{R}^2} \phi(x) \log|x|$$

is continuous.

For a proof of Lemma 1 see, e.g., [11] p. 82.

Lemma 2. [3] *If $\mathbf{w} \in D_\sigma^{1,2}(\mathbb{R}^2)$, then $\operatorname{div}(\mathbf{w} \cdot \nabla \mathbf{w}) \in \mathcal{H}^1$.*

From the above lemmas it easily follows that

$$\xi = \sup_{\|\mathbf{w}\|_{D_\sigma^{1,2}(\mathbb{R}^2)}=1} \left| \int_{\mathbb{R}^2} \log|x| \operatorname{div}(\mathbf{w} \cdot \nabla \mathbf{w}) \right| < +\infty. \tag{8}$$

Theorem 3. *Let Ω be the Lipschitz bounded domain defined by (4), let $\mathbf{f} \in D_0^{-1,2}(\Omega)$ and let $\mathbf{a} \in W^{1/2,2}(\partial\Omega)$ satisfy (5). If*

$$\nu > \frac{\xi|\Phi|}{2\pi}, \tag{9}$$

where ξ is defined by (8), then system (1) has a weak solution $\mathbf{u} \in W_\sigma^{1,2}(\Omega)$.

Proof. Theorem 3 with a different constant ξ is well known [2], [4]. We give a proof for the sake of completeness.

Let us look for a solution to system (1) expressed by

$$\mathbf{u} = \mathbf{h} + \mathbf{w}, \tag{10}$$

with \mathbf{h} given by (6) and $\mathbf{w} \in W_{0,\sigma}^{1,2}(\Omega)$ solution to the equation

$$\nu \int_{\Omega} \nabla \varphi \cdot \nabla \mathbf{w} = \int_{\Omega} (\mathbf{h} + \mathbf{w}) \cdot \nabla \varphi \cdot (\mathbf{h} + \mathbf{w}), \quad \forall \varphi \in W_{0,\sigma}^{1,2}(\Omega). \tag{11}$$

By a classical argument (the Leray–Schauder fixed point theorem, see, e.g., [8], or H. Fujita’s technique, see, e.g., [4]) this aim will be achieved if we show that all the solutions to (11) have Dirichlet integrals bounded uniformly for $\nu \in [\nu_0, \bar{\nu}]$, $\nu_0 > \xi|\Phi|/2\pi$, i.e. there is a positive constant c_0 such that, for every pair (ν, \mathbf{w}) with \mathbf{w} solution to (11) and $\nu \in [\nu_0, \bar{\nu}]$,

$$\int_{\Omega} (\nabla \mathbf{w})^2 \leq c_0. \tag{12}$$

To this end we follow a classical reasoning which goes back to J. Leray [9] (see also [2] and [4], Ch. VIII p. 58). If (12) is not true, then we can find two sequences $\{\nu_k\}_{k \in \mathbb{N}}$ in $[\nu_0, \bar{\nu}]$ and $\{\mathbf{w}_k\}_{k \in \mathbb{N}}$ in $W_{0,\sigma}^{1,2}(\Omega)$, solutions to (11) such that

$$\lim_{k \rightarrow +\infty} \nu_k = \nu \in [\nu_0, \bar{\nu}], \quad \lim_{k \rightarrow +\infty} J_k^2 = \lim_{k \rightarrow +\infty} \int_{\Omega} (\nabla \mathbf{w}_k)^2 = +\infty.$$

Setting

$$\tilde{\mathbf{w}}_k = \frac{\mathbf{w}_k}{J_k}, \tag{13}$$

from (11) we have

$$\begin{aligned} \frac{\nu_k}{J_k} \int_{\Omega} \nabla \varphi \cdot \nabla \tilde{\mathbf{w}}_k &= \int_{\Omega} \tilde{\mathbf{w}}_k \cdot \nabla \varphi \cdot \tilde{\mathbf{w}}_k + \frac{1}{J_k} \int_{\Omega} \mathbf{h} \cdot \nabla \varphi \cdot \tilde{\mathbf{w}}_k \\ &+ \frac{1}{J_k} \int_{\Omega} \tilde{\mathbf{w}}_k \cdot \nabla \varphi \cdot \mathbf{h} + \frac{1}{J_k^2} \int_{\Omega} \mathbf{h} \cdot \nabla \varphi \cdot \mathbf{h}, \end{aligned} \tag{14}$$

for all $\varphi \in W_{0,\sigma}^{1,2}(\Omega)$. Since $\|\nabla \tilde{\mathbf{w}}_k\|_{L^2(\Omega)} = 1$, from $\{\tilde{\mathbf{w}}_k\}_{k \in \mathbb{N}}$ we can extract a subsequence which converges weakly in $W^{1,2}(\Omega)$ and strongly in $L^q(\Omega)$, $q \in [1, +\infty)$, to a field $\tilde{\mathbf{w}} \in W_{\sigma,0}^{1,2}(\Omega)$, with $\|\nabla \tilde{\mathbf{w}}\|_{L^2(\Omega)} \leq 1$. Therefore, letting $k \rightarrow +\infty$ in (14) yields

$$\int_{\Omega} \tilde{\mathbf{w}} \cdot \nabla \tilde{\mathbf{w}} \cdot \varphi = 0, \quad \forall \varphi \in W_{0,\sigma}^{1,2}(\Omega).$$

Hence it follows that $\tilde{\mathbf{w}}$ is a weak solution to equations

$$\tilde{\mathbf{w}} \cdot \nabla \tilde{\mathbf{w}} + \nabla \tilde{Q} = 0 \quad \text{in } \Omega, \tag{15}$$

for some pressure field $\tilde{Q} \in W^{1,q}(\Omega)$, $q \in [1, 2)$, constant on $\partial\Omega_0$ and $\partial\Omega_1$, say \tilde{Q}_0 on $\partial\Omega_0$ and \tilde{Q}_1 on $\partial\Omega_1$ [7].

Choosing $\varphi = \mathbf{w}_k$ in (14) and letting $k \rightarrow +\infty$, we get

$$\nu = \int_{\Omega} \tilde{\mathbf{w}} \cdot \nabla \tilde{\mathbf{w}} \cdot \mathbf{h} = \frac{\Phi}{2\pi} \int_{\Omega} \log|x| \operatorname{div}(\tilde{\mathbf{w}} \cdot \nabla \tilde{\mathbf{w}}) + \int_{\Omega} \tilde{\mathbf{w}} \cdot \nabla \tilde{\mathbf{w}} \cdot \mathbf{v}.$$

Hence, since by (7)

$$\int_{\Omega} \tilde{\mathbf{w}} \cdot \nabla \tilde{\mathbf{w}} \cdot \mathbf{v} = - \int_{\Omega} \mathbf{v} \cdot \nabla \tilde{Q} = -\tilde{Q}_0 \int_{\partial\Omega_0} \mathbf{v} \cdot \mathbf{n} - \tilde{Q}_1 \int_{\partial\Omega_1} \mathbf{v} \cdot \mathbf{n} = 0,$$

it follows

$$\nu = \frac{\Phi}{2\pi} \int_{\mathbb{R}^2} \log|x| \operatorname{div}(\tilde{\mathbf{w}} \cdot \nabla \tilde{\mathbf{w}}). \tag{16}$$

Therefore, taking into account Lemmas 1, 2, (16) implies

$$\nu \leq \frac{\xi \Phi}{2\pi},$$

which contradicts hypothesis (9). Then, we conclude that (12) holds. Hence it follows that there is a field $\mathbf{w} \in W_{0,\sigma}^{1,2}$ such that (10) is a weak solution to system (1). \square

3. An existence theorem in exterior domains

We are now in a position to prove our main result.

Theorem 4. *Let Ω be the exterior domain defined by (2), let $\mathbf{f} \in D_0^{-1,2}(\Omega)$ and let $\mathbf{a} \in W^{1/2,2}(\partial\Omega)$. If*

$$\nu > \frac{\xi|\Phi|}{2\pi}, \tag{17}$$

where ξ is defined by (8), then system (1) has a weak solution $\mathbf{u} \in D_{\sigma}^{1,2}(\Omega)$.

Proof. Set $T_R = S_{2R} \setminus S_R$, $\Omega_R = \Omega \cap S_R$, with $\bar{\Omega}_0 \subset S_R = \{x : |x| < R\}$. Let \mathbf{v} be the field appearing in (6) and let g be a C^∞ cut-off function, vanishing outside $S_{2\bar{R}}$ and equal to 1 in $S_{\bar{R}}$, with \bar{R} fixed positive constant. Let $\boldsymbol{\psi} \in W_0^{1,2}(T_{\bar{R}})$ be a solution to the problem (see, e.g., [4] Ch. III)

$$\begin{aligned} \operatorname{div} \boldsymbol{\psi} + \operatorname{div}(g\mathbf{v}) &= 0 \quad \text{in } T_{\bar{R}}, \\ \|\nabla \boldsymbol{\psi}\|_{L^2(T_{\bar{R}})} &\leq c \|\operatorname{div}(g\mathbf{v})\|_{L^2(T_{\bar{R}})} \end{aligned}$$

and set

$$\boldsymbol{\gamma} = \boldsymbol{\zeta} - \frac{\Phi x}{2\pi|x|^2}, \quad \boldsymbol{\zeta} = \begin{cases} \mathbf{v}, & \text{in } \Omega_{\bar{R}}, \\ \boldsymbol{\psi} + g\mathbf{v}, & \text{in } T_{\bar{R}}, \\ \mathbf{0}, & \text{in } \mathbb{R}^2 \setminus \Omega_{2\bar{R}}. \end{cases} \quad (18)$$

Let $\{R_k\}_{k \in \mathbb{N}}$ be an increasing and divergent sequence in $(0, +\infty)$, with $S_{R_1} \supset \Omega_0$. By Theorem 3 the equation

$$\nu \int_{\Omega_{R_k}} \nabla \boldsymbol{\varphi} \cdot \nabla \mathbf{w} = \int_{\Omega_{R_k}} (\boldsymbol{\gamma} + \mathbf{w}) \cdot \nabla \boldsymbol{\varphi} \cdot (\boldsymbol{\gamma} + \mathbf{w}) - \nu \int_{\Omega_{R_k}} \nabla \boldsymbol{\gamma} \cdot \nabla \boldsymbol{\varphi} + \langle \mathbf{f}, \boldsymbol{\varphi} \rangle, \quad (19)$$

for all $\boldsymbol{\varphi} \in W_{0,\sigma}^{1,2}(\Omega)$, has a solution $\mathbf{w}_k \in W_{0,\sigma}^{1,2}(\Omega_{R_k})$. Extend each field \mathbf{w}_k onto \mathbb{R}^2 by setting $\mathbf{w}_k = \mathbf{0}$ outside Ω_{R_k} . Let us show that every solution to (19) has Dirichlet integral uniformly bounded with respect to R_k . Once again we follow a contradiction argument. Assume that a sequence $\{\mathbf{w}_k\}_{k \in \mathbb{N}}$ of solutions to (19) exists such that $\lim_{k \rightarrow \infty} \|\nabla \mathbf{w}_k\|_{L^2(\Omega)} = +\infty$. Then the field $\tilde{\mathbf{w}}_k$ defined by (13) satisfies the relation

$$\begin{aligned} \frac{\nu}{J_k} \int_{\Omega} \nabla \boldsymbol{\varphi} \cdot \nabla \tilde{\mathbf{w}}_k &= \int_{\Omega} \tilde{\mathbf{w}}_k \cdot \nabla \boldsymbol{\varphi} \cdot \tilde{\mathbf{w}}_k + \frac{1}{J_k} \int_{\Omega} \boldsymbol{\gamma} \cdot \nabla \boldsymbol{\varphi} \cdot \tilde{\mathbf{w}}_k + \frac{1}{J_k} \int_{\Omega} \tilde{\mathbf{w}}_k \cdot \nabla \boldsymbol{\varphi} \cdot \boldsymbol{\gamma} \\ &+ \frac{1}{J_k^2} \int_{\Omega} (\boldsymbol{\gamma} \cdot \nabla \boldsymbol{\varphi} \cdot \boldsymbol{\gamma} - \nu \nabla \boldsymbol{\gamma} \cdot \nabla \boldsymbol{\varphi}) + \frac{1}{J_k^2} \langle \mathbf{f}, \boldsymbol{\varphi} \rangle, \end{aligned} \quad (20)$$

for all $\boldsymbol{\varphi} \in W_{0,\sigma}^{1,2}(\Omega_{R_k})$. Since $\|\nabla \tilde{\mathbf{w}}_k\|_{L^2(\Omega)} = 1$, from $\{\tilde{\mathbf{w}}_k\}_{k \in \mathbb{N}}$ we can extract a subsequence we denote by the same symbol which converges strongly in $L_{\text{loc}}^q(\Omega)$, for all $q \in [1, +\infty)$, and weakly in $D_0^{1,2}(\Omega)$ to a field $\tilde{\mathbf{w}} \in D_{0,\sigma}^{1,2}(\Omega)$. Therefore, letting $k \rightarrow +\infty$ in (20), we see that the field $\tilde{\mathbf{w}}$ is a weak solution to equations (15). Choosing $\boldsymbol{\varphi} = \tilde{\mathbf{w}}_k$ in (20) yields

$$\nu = \int_{\Omega} \tilde{\mathbf{w}}_k \cdot \nabla \tilde{\mathbf{w}}_k \cdot \boldsymbol{\gamma} + \frac{1}{J_k} \int_{\Omega} (\boldsymbol{\gamma} \cdot \nabla \tilde{\mathbf{w}}_k \cdot \boldsymbol{\gamma} - \nu \nabla \boldsymbol{\gamma} \cdot \nabla \tilde{\mathbf{w}}_k) + \frac{1}{J_k} \langle \mathbf{f}, \tilde{\mathbf{w}}_k \rangle. \quad (21)$$

Since by Lemmas 1, 2

$$\left| \int_{\Omega} \tilde{\mathbf{w}}_k \cdot \nabla \tilde{\mathbf{w}}_k \cdot \nabla \log |x| \right| = \left| \int_{\mathbb{R}^2} \log |x| \operatorname{div}(\tilde{\mathbf{w}}_k \cdot \nabla \tilde{\mathbf{w}}_k) \right| \leq \xi,$$

(21) yields

$$\nu - \frac{\xi|\Phi|}{2\pi} \leq \int_{\Omega} \tilde{\mathbf{w}}_k \cdot \nabla \tilde{\mathbf{w}}_k \cdot \boldsymbol{\zeta} + \frac{1}{J_k} \int_{\Omega} (\boldsymbol{\gamma} \cdot \nabla \tilde{\mathbf{w}}_k \cdot \boldsymbol{\gamma} - \nu \nabla \boldsymbol{\gamma} \cdot \nabla \tilde{\mathbf{w}}_k) + \frac{1}{J_k} \langle \mathbf{f}, \tilde{\mathbf{w}}_k \rangle.$$

Hence, letting $k \rightarrow +\infty$ and taking into account that

$$\begin{aligned}
 |\langle \mathbf{f}, \tilde{\mathbf{w}}_k \rangle| &\leq c \|\mathbf{f}\|_{D^{-1,2}(\Omega)} \|\nabla \tilde{\mathbf{w}}_k\|_{L^2(\Omega)} \leq c \|\mathbf{f}\|_{D^{-1,2}(\Omega)}, \\
 \left| \int_{\Omega} (\gamma \cdot \nabla \tilde{\mathbf{w}}_k \cdot \gamma - \nabla \gamma \cdot \nabla \tilde{\mathbf{w}}_k) \right| &\leq c \int_{\Omega} \frac{|\nabla \tilde{\mathbf{w}}_k|}{|x|^2} \\
 &\leq c \left\{ \int_{\Omega} \frac{1}{|x|^4} \int_{\Omega} (\nabla \tilde{\mathbf{w}}_k)^2 \right\}^{1/2} \leq c,
 \end{aligned}$$

it follows

$$\nu - \frac{\xi|\Phi|}{2\pi} \leq \int_{\Omega} \tilde{\mathbf{w}} \cdot \nabla \tilde{\mathbf{w}} \cdot \boldsymbol{\zeta}. \tag{22}$$

Since \tilde{Q} is constant (say \tilde{Q}_0) on $\partial\Omega$, taking into account (15) we have

$$\int_{\Omega} \tilde{\mathbf{w}} \cdot \nabla \tilde{\mathbf{w}} \cdot \boldsymbol{\zeta} = - \int_{\Omega} \boldsymbol{\zeta} \cdot \nabla \tilde{Q} = -\tilde{Q}_0 \int_{\partial\Omega} \boldsymbol{\zeta} \cdot \mathbf{n} = 0. \tag{23}$$

Therefore, under hypothesis (17), (22) and (23) are incompatible. Hence it follows that the sequence $\{\tilde{\mathbf{w}}_k\}_{k \in \mathbb{N}}$ is uniformly bounded in $D_0^{1,2}(\Omega)$ so that from it we can extract a subsequence, we denote by the same symbol, which converges weakly in $D_0^{1,2}(\Omega)$ to a field $\mathbf{w} \in D_{0,\sigma}^{1,2}(\Omega)$ a standard argument shows to be a solution to equation (19) (see, e.g., [10], Ch. 3). \square

One the most intriguing and difficult question related to the above solution is the knowledge of its behavior at infinity (see [1], [5], [6]). Our last result, which is suggested by a recent one of G. P. Galdi [5] (Theorem 3.2), gives a little contribution to this problem.

Theorem 5. *Let Ω be an exterior Lipschitz domain, symmetric with respect to the reference axes. Let $\mathbf{f} = (f_1, f_2) \in D_0^{-1,2}(\Omega)$ and let $\mathbf{a} = (a_1, a_2) \in W^{1/2,2}(\partial\Omega)$ satisfy*

$$\begin{aligned}
 f_1(x_1, x_2) &= -f_1(-x_1, x_2) = f_1(x_1, -x_2), \\
 f_2(x_1, x_2) &= f_2(-x_1, x_2) = -f_2(x_1, -x_2), \\
 a_1(x_1, x_2) &= -a_1(-x_1, x_2) = a_1(x_1, -x_2), \\
 a_2(x_1, x_2) &= a_2(-x_1, x_2) = -a_2(x_1, -x_2).
 \end{aligned} \tag{24}$$

If (17) holds, then the Navier–Stokes problem has a weak solution vanishing at infinity in the following sense

$$\lim_{R \rightarrow +\infty} \int_0^{2\pi} \mathbf{u}^2(R, \theta) = \mathbf{0}. \tag{25}$$

Moreover, if \mathbf{f} has a compact support, then

$$\lim_{|x| \rightarrow +\infty} \mathbf{u}(x) = \mathbf{0} \tag{26}$$

uniformly.

Proof. Under the above assumptions the argument used in the proof of Theorem 3 delivers existence of a weak solution $\mathbf{u} \in D_{\sigma}^{1,2}(\Omega)$ enjoying the symmetry properties (24). Therefore, taking into account that by symmetry

$$\int_{T_R} \mathbf{u} = 0,$$

by the trace theorem and the Poincaré inequality we have

$$\int_0^{2\pi} \mathbf{u}^2(R, \theta) \leq \frac{c}{R^2} \int_{T_R} \mathbf{u}^2 + c_1 \int_{T_R} (\nabla \mathbf{u})^2 \leq c_2 \int_{T_R} (\nabla \mathbf{u})^2,$$

with c , c_1 and c_2 positive constants independent of R . Hence (25) follows; (26) is proved by Lemma 3.10 in [5]. \square

Remark 3.1. By the method of this paper it is not difficult to treat problem (1) in the exterior domain

$$\Omega = \mathbb{R}^2 \setminus \bigcup_{i=1}^m \bar{\Omega}_i,$$

where Ω_i are m Lipschitz domains with connected boundaries and such that $\bar{\Omega}_i \cap \bar{\Omega}_j = \emptyset$, $i \neq j$. In such a case one must require that

$$\nu > \frac{\xi}{2\pi} \sum_{i=1}^m |\Phi_i|,$$

with

$$\Phi_i = \int_{\partial\Omega_i} \mathbf{a} \cdot \mathbf{n}.$$

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