

*GLOBAL WELL-POSEDNESS FOR THE 2-D BOUSSINESQ SYSTEM
WITH TEMPERATURE-DEPENDENT THERMAL DIFFUSIVITY*

BY

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Abstract. We prove the global well-posedness of the 2-D Boussinesq system with temperature dependent thermal diffusivity and zero viscosity coefficient.

1. Introduction. The following 2-D Boussinesq system is one of the most popular models in fluid and geophysical fluid dynamics:

$$(1.1) \quad \begin{cases} \partial_t u - \nabla \cdot (\nu \nabla u) + u \cdot \nabla u + \nabla p = \theta e_2, & e_2 = (0, 1), \\ \partial_t \theta - \nabla \cdot (\kappa \nabla \theta) + u \cdot \nabla \theta = 0, \\ \nabla \cdot u = 0, \\ u(0, x) = u_0(x), \quad \theta(0, x) = \theta_0(x). \end{cases}$$

Here u and θ denote the velocity and temperature of the fluid, respectively. The viscosity ν and the thermal diffusivity κ depend on the temperature.

Owing to the similarity with the incompressible Navier–Stokes equation, system (1.1) has been studied extensively by many researchers. In the case when ν and κ are positive constants, global well-posedness results were proved by numerous authors in various function spaces (see [3, 16] and the references therein). For the case that one of ν and κ is zero and the other is a positive constant, results on global well-posedness in various function spaces can be found in [1, 5, 6, 7, 9, 10, 11]. There is also extensive literature on the global well-posedness of the anisotropic Boussinesq system (see [4, 8, 13, 14]). Recently, using methods based on the De Giorgi technique, Wang and Zhang [19] proved global well-posedness results for system (1.1) with $\nu = \nu(\theta)$ and $\kappa = \kappa(\theta)$, where $\nu(\cdot)$ and $\kappa(\cdot)$ are smooth functions satisfying

$$(1.2) \quad C_0^{-1} \leq \nu(\theta) \leq C_0, \quad C_0^{-1} \leq \kappa(\theta) \leq C_0, \quad \theta \in \mathbb{R},$$

for some positive constant C_0 .

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In this paper, we consider the case $\nu = 0$ and $\kappa = \kappa(\theta)$, i.e.,

$$(1.3) \quad \begin{cases} \partial_t u + u \cdot \nabla u + \nabla p = \theta e_2, & e_2 = (0, 1), \\ \partial_t \theta - \nabla \cdot (\kappa \nabla \theta) + u \cdot \nabla \theta = 0, \\ \nabla \cdot u = 0, \\ u(0, x) = u_0(x), \quad \theta(0, x) = \theta_0(x). \end{cases}$$

Our main result reads as follows.

THEOREM 1.1. *Let $s > 2$ and $(u_0, \theta_0) \in H^s(\mathbb{R}^2)$. Assume that $\kappa(\theta)$ satisfies (1.2). Then the Boussinesq system (1.3) has a unique global in time solution (u, θ) such that*

$$u \in C(\mathbb{R}^+; H^s(\mathbb{R}^2)), \quad \theta \in C(\mathbb{R}^+; H^s(\mathbb{R}^2)) \cap L^2_{\text{loc}}(\mathbb{R}^+; H^{s+1}(\mathbb{R}^2)).$$

2. Preliminaries. We first recall the nonhomogeneous Littlewood–Paley decomposition and some classical spaces. Choose a function $\varphi \in C^\infty_0(\mathbb{R}^d)$ supported in the unit ball and satisfying $\varphi(\xi) = 1$ for $|\xi| \leq 1/2$. Let $\psi(\xi) = \varphi(\xi/2) - \varphi(\xi)$, so $\psi \in C^\infty_0(\mathbb{R}^d)$ is supported in $\{1/2 \leq |\xi| \leq 2\}$ and satisfies the identity

$$\varphi(\xi) + \sum_{j \geq 0} \psi(2^{-j}\xi) = 1, \quad \forall \xi \in \mathbb{R}^n.$$

We denote by Δ_j and S_j the convolution operators with symbols respectively $\psi(2^{-j}\xi)$ and $\varphi(2^{-j}\xi)$, and set $\Delta_{-1}f = S_0f$, $\Delta_k f = 0$ for $k \leq -2$. We can easily verify that

$$(2.1) \quad \Delta_j \Delta_k \equiv 0 \quad \text{if } |j - k| \geq 3, \quad \Delta_j(S_{k-1}f \Delta_k g) \equiv 0 \quad \text{if } |j - k| \geq 4.$$

The Sobolev space $H^{s,p}(\mathbb{R}^d)$ ($1 < p < \infty$) is defined by

$$H^{s,p}(\mathbb{R}^d) = \left\{ f \in \mathcal{D}'(\mathbb{R}^d) : \|f\|_{H^{s,p}} \sim \left\| \left(\sum_{j \geq -1} 2^{2sj} |\Delta_j f|^2 \right)^{1/2} \right\|_p < \infty \right\}.$$

If $p = 2$, it is just the classical Sobolev space $H^s(\mathbb{R}^d)$ whose norm is defined by $\|A^s f\|_2$, where A^s is the Fourier multiplier operator with symbol $(1 + |\xi|^2)^{s/2}$. Moreover, we introduce the following space-time Sobolev spaces:

$$L^\infty(0, T; H^s) = \{ f \in \mathcal{D}'((0, T) \times \mathbb{R}^d) : \|f\|_{L^\infty(0, T; H^s)} \sim \| \|f\|_{H^s} \|_{L^\infty(0, T)} < \infty \},$$

$$\tilde{L}^\infty_T(H^s) = \left\{ f \in \mathcal{D}'((0, T) \times \mathbb{R}^d) : \|f\|_{\tilde{L}^\infty_T(H^s)} \sim \left(\sum_{j \geq -1} 2^{2sj} \|\Delta_j f\|_{L^\infty(0, T; L^2)}^2 \right)^{1/2} < \infty \right\}.$$

It is obvious that $\tilde{L}^\infty_T(H^s) \subset L^\infty(0, T; H^s)$.

Next we recall some lemmas which will be used throughout this paper.

LEMMA 2.1 (see [12]). *Let $1 < p < \infty$ and $s > 0$. Assume that $f, g \in H^{s,p}(\mathbb{R}^d)$. Then there exists a constant C independent of f, g such that*

$$\| [A^s, g]f \|_p \leq C(\|\nabla g\|_{p_1} \|f\|_{H^{s-1,p_2}} + \|g\|_{H^{s,p_3}} \|f\|_{p_4})$$

with $p_2, p_3 \in (1, \infty)$ such that

$$\frac{1}{p} = \frac{1}{p_1} + \frac{1}{p_2} = \frac{1}{p_3} + \frac{1}{p_4},$$

where $[\cdot, \cdot]$ is the commutator.

LEMMA 2.2 (see [18]). *Let $s > 0$ and $f \in H^s(\mathbb{R}^d)$. Assume that $F(\cdot)$ is a smooth function on \mathbb{R} with $F(0) = 0$. Then*

$$\|F(f)\|_{H^s} \leq C(1 + \|f\|_\infty)^{[s]+1} \|f\|_{H^s},$$

where the constant C depends on $\sup_{k \leq [s]+2, |t| \leq \|f\|_\infty} \|F^{(k)}(t)\|_\infty$.

LEMMA 2.3 (see [19]). *Let $s > d/2$ and $f \in H^s(\mathbb{R}^d)$. Then*

$$\|f\|_\infty \leq C(1 + \|f\|_{H^{d/2}}) \log^{1/2}(e + \|f\|_{H^s}).$$

LEMMA 2.4 (see [15]). *Let $s > 1 + d/2$ and $f \in H^s(\mathbb{R}^d)$. Then*

$$\|\nabla f\|_\infty \leq C(1 + \|\text{curl} f\|_\infty) \log(e + \|f\|_{H^s}).$$

LEMMA 2.5. *Let $s > 0$ and $f, g \in H^s(\mathbb{R}^d) \cap W^{1,\infty}$. Then*

$$\left(\sum_{j \geq -1} 2^{2sj} \|[\Delta_j, f] \cdot \nabla g\|_2^2 \right)^{1/2} \leq C(\|\nabla f\|_\infty \|g\|_{H^s} + \|\nabla g\|_\infty \|f\|_{H^s}).$$

Proof. The proof is standard; we give a sketch for the sake of completeness. Recall Bony's decomposition (see [2])

$$fg = T_f g + T_g f + R(f, g),$$

where

$$T_f g = \sum_{j \geq -1} S_{j-3} f \Delta_j g, \quad R(f, g) = \sum_{j \geq -1} \Delta_j f \tilde{\Delta}_j g, \quad \tilde{\Delta}_j := \sum_{\nu=-2}^2 \Delta_{j+\nu}.$$

Then we decompose

$$\begin{aligned} [\Delta_j, f] \cdot \nabla g &= [\Delta_j, f_i] \partial_i g \\ &= [\Delta_j, T_{f_i}] \partial_i g - T_{\Delta_j \partial_i g} f_i - R(\Delta_j \partial_i g, f_i) \\ &\quad + \Delta_j (T_{\partial_i g}) f_i + \Delta_j (R(f_i, \partial_i g)) \\ &= I - II - III + IV + V, \end{aligned}$$

where the Einstein convention on the summation over repeated indices $i = 1, 2$ is used. Thanks to the condition (2.1), and denoting $h = \mathcal{F}^{-1}\psi$, we have

$$\begin{aligned} I &= \sum_{j' \sim j} [\Delta_j, S_{j'-3} f_i] \partial_i \Delta_{j'} g \\ &= \sum_{j' \sim j} \int_{\mathbb{R}^2} 2^{2j} h(2^j(x-y)) (S_{j'-3} f_i(y) - S_{j'-3} f_i(x)) \partial_i \Delta_{j'} g(y) dy \\ &= - \sum_{j' \sim j} \int_{\mathbb{R}^2} 2^{3j} (\partial_i h)(2^j(x-y)) (S_{j'-3} f_i(y) - S_{j'-3} f_i(x)) \partial_i \Delta_{j'} g(y) dy \\ &\quad - \sum_{j' \sim j} \int_{\mathbb{R}^2} 2^{2j} h(2^j(x-y)) \partial_i (S_{j'-3} f_i)(y) \partial_i \Delta_{j'} g(y) dy. \end{aligned}$$

Applying Taylor's formula and the usual convolution inequalities yields

$$\|I\|_2 \leq C \|\nabla f\|_\infty \sum_{j' \sim j} \|\Delta_{j'} g\|_2.$$

Thus we get the desired estimate

$$\left(\sum_{j \geq -1} 2^{2sj} \|I\|_2^2 \right)^{1/2} \leq C \|\nabla f\|_\infty \|g\|_{H^s}.$$

For the term II , we can write

$$|II| = \left| \sum_{j' \geq j-3} S_{j'-3} \Delta_j \partial_i g \Delta_{j'} f_i \right| \leq C \|\nabla g\|_\infty \sum_{j' \geq j-3} |\Delta_{j'} f_i|.$$

Then thanks to the convolution inequality for series we get, for $s > 0$,

$$\begin{aligned} \left(\sum_{j \geq -1} 2^{2sj} \|II\|_2^2 \right)^{1/2} &\leq C \|\nabla g\|_\infty \left\| \sum_{j' \geq j+2} 2^{(j-j')s} 2^{j's} \|\Delta_{j'} f_i\|_2 \right\|_{\ell^2} \\ &\leq C \|\nabla g\|_\infty \|f\|_{H^s}. \end{aligned}$$

For the term III , it is easy to see that

$$|III| = \left| \sum_{j' \sim j} \Delta_{j'} (\Delta_j \partial_i g) \tilde{\Delta}_{j'} f_i \right| \leq C \|\nabla g\|_\infty \sum_{j' \sim j} \tilde{\Delta}_{j'} f_i;$$

hence

$$\left(\sum_{j \geq -1} 2^{2sj} \|III\|_2^2 \right)^{1/2} \leq C \|\nabla g\|_\infty \|f\|_{H^s}.$$

By the same argument, we obtain

$$\left(\sum_{j \geq -1} 2^{2sj} \|IV\|_2^2 \right)^{1/2} \leq C \|\nabla g\|_\infty \|f\|_{H^s}.$$

The last term can be written as

$$V = \sum_{j' \geq j-5} \Delta_j (\Delta_{j'} \partial_i g \tilde{\Delta}_{j'} f_i).$$

Hence

$$\|V\|_2 \leq C \|\nabla g\|_\infty \sum_{j' \geq j-5} \|\tilde{\Delta}_{j'} f_i\|_2,$$

and again using the convolution inequality for series as for *II*, we get, for $s > 0$,

$$\left(\sum_{j \geq -1} 2^{2sj} \|V\|_2^2 \right)^{1/2} \leq C \|\nabla g\|_\infty \|f\|_{H^s}.$$

Thus the lemma is completely proved.

3. The proof of the main theorem. We divide the proof into three parts. In the following, the same generic constant C will be used to denote various constants that depend on C_0, T and $\|u_0\|_{H^2}, \|\theta_0\|_{H^2}$. Here C_0 comes from inequalities (1.2).

Step 1. A priori estimates in $H^s(\mathbb{R}^2)$. First, we prove the following a priori estimate:

PROPOSITION 3.1. *Let $s > 2$ and $(u_0, \theta_0) \in H^s(\mathbb{R}^2)$. There exists a constant C such that if (u, θ) is a solution of (1.3), then*

$$(3.1) \quad \|u\|_{H^s}^2 + \|\theta\|_{H^s}^2 + C_0^{-1} \int_0^t \|\nabla \theta(\tau)\|_{H^s}^2 d\tau \leq (\|u_0\|_{H^s}^2 + \|\theta_0\|_{H^s}^2) \exp \left\{ C \int_0^t G(\tau) d\tau \right\},$$

with $G(\tau) = 1 + \|\nabla u(\tau)\|_{L^\infty} + \|\nabla \theta(\tau)\|_{L^2}^2$.

Proof. First, we will obtain an H^1 estimate. The straightforward energy estimate for (1.3) and Gronwall's inequality give

$$\|\theta\|_2^2 + \int_0^t C_0^{-1} \|\nabla \theta(\tau)\|_2^2 d\tau \leq \|\theta_0\|_2^2, \quad \|u\|_2 \leq \|u_0\|_2 + \int_0^t \|\theta(\tau)\|_2 d\tau,$$

so

$$(3.2) \quad \|u\|_2 \leq C, \quad \|\theta\|_2 \leq C, \quad \int_0^t \|\nabla \theta(\tau)\|_2^2 d\tau \leq C, \quad \forall t \leq T.$$

Let $p > 2$. Multiplying the second equation of (1.3) by $|\theta|^{p-2}\theta$ and integrating by parts leads to

$$\frac{1}{p} \frac{d}{dt} \|\theta\|_p^p + (p-1) \int_{\mathbb{R}^2} \kappa(\theta) |\nabla\theta|^2 |\theta|^{p-2} dx = 0.$$

Thus we have $\|\theta\|_p \leq \|\theta_0\|_p$, which implies

$$(3.3) \quad \|\theta\|_\infty \leq \|\theta_0\|_\infty.$$

It is well-known that u can be recovered from the vorticity ω via the Biot–Savart law:

$$u = \text{P.V. } K * \omega, \quad K(x) = \frac{1}{2\pi|x|^2} (-x_2, x_1).$$

Thus $\|\nabla u\|_2 \simeq \|\omega\|_2$ and $\|\Delta u\|_2 \simeq \|\nabla\omega\|_2$. The vorticity equation is given by

$$(3.4) \quad \partial_t \omega + u \cdot \nabla \omega = -\partial_1 \theta.$$

Hence, the energy estimate and Gronwall's inequality give

$$\|\omega\|_2 \leq \|\omega_0\|_2 + \int_0^t \|\nabla\theta(\tau)\|_2 d\tau,$$

which implies

$$(3.5) \quad \|\nabla u\|_2 \leq C.$$

For the high order energy estimate for θ , it follows from [17] that the quantity $\Theta = K(\theta) = \int_0^\theta \kappa(z) dz$ satisfies the following simple equation:

$$(3.6) \quad \begin{cases} k'(\Theta)(\partial_t \Theta + u \cdot \nabla \Theta) - \Delta \Theta = 0, \\ \Theta(0, x) = K(\theta_0(x)), \end{cases}$$

with k an increasing smooth such that $k(\Theta) = k(K(\theta)) = \theta$ and

$$K'(\theta) = \kappa(\theta), \quad k'(\Theta) = (K'(\theta))^{-1} = \frac{1}{\kappa(\theta)}.$$

By the energy estimate (for more details, see [17, Step 2 in Section 4, Proof of Theorem 1.2]), we finally deduce that

$$\frac{1}{2C_0} \int_{\mathbb{R}^2} \Theta_t^2(t) dx + \frac{d}{dt} \int_{\mathbb{R}^2} |\nabla\Theta|^2 dx \leq C(1 + \|u\|_{L^2}^2 \|\nabla u\|_{L^2}^2) \|\nabla\Theta\|_{L^2}^2,$$

from which, (3.2), (3.5) and Gronwall's inequality, it follows that

$$(3.7) \quad \|\nabla\Theta\|_{L_T^\infty(L^2)} + \|\Theta_t\|_{L^2(Q_T)} \leq C\|\nabla\Theta_0\|_{L^2} \leq C\|\theta_0\|_{H^1}.$$

From (3.6) and Gagliardo–Nirenberg's inequality, we get

$$\|\nabla^2\Theta\|_{L^2} \leq C\|\Delta\Theta\|_{L^2} \leq C\|\Theta_t\|_{L^2} + \frac{1}{2}\|\nabla\Theta\|_{H^1} + C\|u\|_{L^2} \|\nabla u\|_{L^2} \|\nabla\Theta\|_{L^2}.$$

Moreover, we have

$$\begin{aligned} \|\nabla\theta\|_{L^2} &= \|k'(\theta)\nabla\theta\|_{L^2} \leq C\|\nabla\theta\|_{L^2}, \\ \|\nabla^2\theta\|_{L^2} &= \|k'(\theta)\nabla^2\theta + k''(\theta)\nabla\theta \otimes \nabla\theta\|_{L^2} \leq C(1 + \|\nabla\theta\|_{L^2})\|\nabla^2\theta\|_{L^2}. \end{aligned}$$

Thus we infer that

$$(3.8) \quad \|\nabla\theta\|_2 \leq C, \quad \int_0^t \|\Delta\theta\|_2^2 \leq C, \quad \forall t \leq T.$$

Next we will get an H^s estimate. Applying Λ^s to the velocity equation and computing the $L^2(\mathbb{R}^2)$ inner product with $\Lambda^s u$, we get

$$\frac{1}{2} \frac{d}{dt} \|\Lambda^s u\|_2^2 = - \int_{\mathbb{R}^2} \Lambda^s u [\Lambda^s, u] \cdot \nabla u \, dx + \int_{\mathbb{R}^2} \Lambda^s u \Lambda^s (\theta e_2) \, dx,$$

where we have used the fact $\operatorname{div} u = 0$. It follows from Hölder's inequality and Lemma 2.1 that

$$(3.9) \quad \begin{aligned} \frac{d}{dt} \|u\|_{H^s}^2 &\leq 2\|\theta\|_{H^s} \|u\|_{H^s} + C\|u\|_{H^s}^2 \|\nabla u\|_\infty \\ &\leq (\|\theta\|_{H^s}^2 + \|u\|_{H^s}^2)(1 + C\|\nabla u\|_\infty). \end{aligned}$$

Similarly, applying Λ^s to the temperature equation and taking the $L^2(\mathbb{R}^2)$ inner product with $\Lambda^s \theta$, we obtain

$$(3.10) \quad \begin{aligned} \frac{1}{2} \frac{d}{dt} \|\Lambda^s \theta\|_2^2 &+ \int_{\mathbb{R}^2} \kappa(\theta) |\Lambda^s \nabla \theta|^2 \, dx \\ &= - \int_{\mathbb{R}^2} \Lambda^s \theta [\Lambda^s, u] \cdot \nabla \theta \, dx - \int_{\mathbb{R}^2} \Lambda^s \nabla \theta \cdot [\Lambda^s, \kappa(\theta) - \kappa(0)] \nabla \theta \, dx. \end{aligned}$$

Obviously,

$$(3.11) \quad \left| \int_{\mathbb{R}^2} \kappa(\theta) |\Lambda^s \nabla \theta|^2 \, dx \right| \geq C_0^{-1} \|\nabla \theta\|_{H^s},$$

and by Lemmas 2.1 and 2.2,

$$(3.12) \quad \begin{aligned} &\left| \int_{\mathbb{R}^2} \Lambda^s \nabla \theta \cdot [\Lambda^s, \kappa(\theta) - \kappa(0)] \nabla \theta \, dx \right| \\ &\leq \|\nabla \theta\|_{H^s} \{ (1 + \|\theta\|_\infty)^{1+[s]} \|\theta\|_{H^s} \|\nabla \theta\|_\infty + \|\nabla \theta\|_\infty \|\theta\|_{H^s} \} \\ &\leq C \|\theta\|_{H^s} \|\nabla \theta\|_{H^s} \|\nabla \theta\|_\infty \leq \frac{C_0^{-1}}{4} \|\nabla \theta\|_{H^s}^2 + C \|\theta\|_{H^s}^2 \|\nabla \theta\|_\infty^2, \end{aligned}$$

where in the second inequality the estimates (3.3) and $\|\theta_0\|_\infty \leq C\|\theta_0\|_{H^2}$ are used. For the last term of the right hand side of (3.10), we have

$$\left| \int_{\mathbb{R}^2} \Lambda^s \theta [\Lambda^s, u] \cdot \nabla \theta \, dx \right| \leq \|\Lambda^s \theta\|_4 \|[\Lambda^s, u] \cdot \nabla \theta\|_{4/3}.$$

Using the Gagliardo–Nirenberg inequality in 2-D, we obtain

$$\|A^s \theta\|_4 \leq C \|A^s \theta\|_2^{1/2} \|A^s \nabla \theta\|_2^{1/2} = C \|\theta\|_{H^s}^{1/2} \|\nabla \theta\|_{H^s}^{1/2}.$$

Lemma 2.1 and the Gagliardo–Nirenberg inequality give

$$\begin{aligned} \|[A^s, u] \cdot \nabla \theta\|_{4/3} &\leq C (\|\nabla u\|_2 \|\nabla \theta\|_{H^{s-1,4}} + \|u\|_{H^s} \|\nabla \theta\|_4) \\ &\leq C (\|\nabla u\|_2 \|\theta\|_{H^s}^{1/2} \|\nabla \theta\|_{H^s}^{1/2} + \|u\|_{H^s} \|\nabla \theta\|_2^{1/2} \|\Delta \theta\|_2^{1/2}). \end{aligned}$$

Collecting the above three estimates, we finally get

$$\begin{aligned} (3.13) \quad &\left| \int_{\mathbb{R}^2} A^s \theta [A^s, u] \cdot \nabla \theta \, dx \right| \\ &\leq \frac{C_0^{-1}}{4} \|\nabla \theta\|_{H^s}^2 + C (\|\theta\|_{H^s}^2 + \|u\|_{H^s}^2) (\|\nabla u\|_2^2 + \|\nabla \theta\|_2^2 + \|\Delta \theta\|_2^2). \end{aligned}$$

Combining (3.10) with (3.11)–(3.13) yields

$$\begin{aligned} \frac{d}{dt} \|\theta\|_{H^s}^2 + C_0^{-1} \|\nabla \theta\|_{H^s}^2 \\ \leq C (\|\theta\|_{H^s}^2 + \|u\|_{H^s}^2) (\|\nabla \theta\|_\infty^2 + \|\nabla u\|_2^2 + \|\nabla \theta\|_2^2 + \|\Delta \theta\|_2^2). \end{aligned}$$

This estimate together with (3.9) leads to

$$\begin{aligned} (3.14) \quad &\frac{d}{dt} (\|u\|_{H^s}^2 + \|\theta\|_{H^s}^2) + C_0^{-1} \|\nabla \theta\|_{H^s}^2 \\ &\leq C (\|\theta\|_{H^s}^2 + \|u\|_{H^s}^2) (\|\nabla u\|_\infty + \|\nabla \theta\|_\infty^2 + \|\nabla u\|_2^2 + \|\nabla \theta\|_2^2 + \|\Delta \theta\|_2^2). \end{aligned}$$

By Gronwall’s inequality, we deduce

$$\begin{aligned} E_n \triangleq &\|u\|_{H^s}^2 + \|\theta\|_{H^s}^2 + C_0^{-1} \int_0^t \|\nabla \theta(\tau)\|_{H^s}^2 \, d\tau \\ &\leq (\|u_0\|_{H^s}^2 + \|\theta_0\|_{H^s}^2) \\ &\quad \times \exp\left(C \int_0^t (1 + \|\nabla u\|_\infty + \|\nabla \theta\|_\infty^2 + \|\nabla u\|_2^2 + \|\nabla \theta\|_2^2 + \|\Delta \theta\|_2^2) \, d\tau\right). \end{aligned}$$

This inequality combined with (3.5) and (3.8) implies (3.1). ■

Step 2. Local well-posedness. Here, we construct local in time solutions.

THEOREM 3.2. *Let $s > 2$ and $(u_0, \theta_0) \in H^s(\mathbb{R}^2)$. Then there exist $T > 0$ and a unique solution (u, θ) on $[0, T)$ of the Boussinesq system (1.3) such that*

$$u \in C([0, T]; H^s(\mathbb{R}^2)), \quad \theta \in C([0, T]; H^s(\mathbb{R}^2)) \cap L^2(0, T; H^{s+1}(\mathbb{R}^2)).$$

Furthermore,

$$(3.15) \quad \|u\|_{L^\infty(0,t;H^s)}^2 + \|\theta\|_{L^\infty(0,t;H^s)}^2 + \|\nabla\theta\|_{L^2(0,t;H^s)}^2 \leq (\|u_0\|_{H^s}^2 + \|\theta_0\|_{H^s}^2) \exp\left(\int_0^t Z(\tau) d\tau\right),$$

with $Z(\tau) = F(\|\theta\|_{L^\infty})(1 + \|\nabla u(t)\|_{L^\infty}^2 + \|\nabla\theta(t)\|_{L^\infty}^2)$, where $F(\cdot)$ is a non-decreasing function on \mathbb{R}^+ .

Proof. We modify the proof in [19, Theorem 3.1] using Friedrichs' method to construct approximate solutions. Define the projector operator P_n by

$$\mathcal{F}(P_n f)(\xi) = \chi_{B_n} \mathcal{F}(f)(\xi), \quad \mathcal{F}f(\xi) = \int_{\mathbb{R}^2} f(x) e^{-ix\xi} dx,$$

where χ_{B_n} is the characteristic function on the ball B_n centered at the origin with radius n . The approximate system of (1.3) is

$$(3.16) \quad \begin{cases} \partial_t u_n + P_n \mathcal{P}(P_n u_n \cdot \nabla P_n u_n) = \mathcal{P}(P_n \theta_n e_2), \\ \partial_t \theta_n - P_n \nabla \cdot (\kappa(P_n \theta_n) \nabla P_n \theta_n) + P_n \mathcal{P}(P_n u_n \cdot \nabla P_n \theta_n) = 0, \\ u_n(0, x) = P_n u_0(x), \quad \theta_n(0, x) = P_n \theta_0(x). \end{cases}$$

Here \mathcal{P} denotes the Helmholtz projection operator onto the divergence-free fields, which is given by

$$\mathcal{P} = (\delta_{ij} + \mathcal{R}_i \mathcal{R}_j)_{1 \leq i, j \leq 2}$$

with Riesz transform \mathcal{R}_i defined by

$$\mathcal{F}(\mathcal{R}_i f)(\xi) = \frac{i\xi_i}{|\xi|} \mathcal{F}f(\xi).$$

It is clear that $P_n \mathcal{P} = \mathcal{P} P_n$. It is known that system (3.16) has a unique solution $(u_n, \theta_n) \in C([0, T_n]; L^2(\mathbb{R}^2))$ for some $T_n > 0$. Thanks to $P_n^2 = P_n$, $(P_n u_n, P_n \theta_n)$ is also a solution of (3.16), so $(P_n u_n, P_n \theta_n) = (u_n, \theta_n)$. Thus approximate system (3.16) can be rewritten as

$$(3.17) \quad \begin{cases} \partial_t u_n + P_n \mathcal{P}(u_n \cdot \nabla u_n) = \mathcal{P}(\theta_n e_2), \\ \partial_t \theta_n - P_n \nabla \cdot (\kappa(\theta_n) \nabla \theta_n) + P_n \mathcal{P}(u_n \cdot \nabla \theta_n) = 0, \\ u_n(0, x) = P_n u_0(x), \quad \theta_n(0, x) = P_n \theta_0(x). \end{cases}$$

Next we will show energy estimates. Applying the operator Δ_j to (3.17) yields

$$(3.18) \quad \begin{cases} \partial_t \Delta_j u_n + P_n \mathcal{P} \Delta_j (u_n \cdot \nabla u_n) = \mathcal{P} \Delta_j (\theta_n e_2), \\ \partial_t \Delta_j \theta_n - P_n \Delta_j \nabla \cdot (\kappa_n \nabla \theta_n) + P_n \mathcal{P} \Delta_j (u_n \cdot \nabla \theta_n) = 0, \\ \Delta_j u_n(0, x) = P_n \Delta_j u_0(x), \quad \Delta_j \theta_n(0, x) = P_n \Delta_j \theta_0(x). \end{cases}$$

Multiplying both sides of the first equation in (3.18) by $\Delta_j u_n$ and integrating over \mathbb{R}^2 , we obtain

$$\begin{aligned}
 (3.19) \quad \frac{1}{2} \frac{d}{dt} \|\Delta_j u_n\|_2^2 &= -\langle [\Delta_j, u_n] \cdot \nabla u_n, \Delta_j u_n \rangle + \langle \mathcal{P} \Delta_j (\theta_n e_2), \Delta_j u_n \rangle \\
 &\leq \|[\Delta_j, u_n] \cdot \nabla u_n\|_2 \|\Delta_j u_n\|_2 + C \|\Delta_j \theta_n\|_2 \|\Delta_j u_n\|_2 \\
 &\leq \|[\Delta_j, u_n] \cdot \nabla u_n\|_2^2 + C \|\Delta_j \theta_n\|_2^2 + C \|\Delta_j u_n\|_2^2.
 \end{aligned}$$

Here we have used the fact that $\operatorname{div} u_n = 0$. Similarly, from the second equation of (3.18) and $\operatorname{div} u_n = 0$ we get

$$\begin{aligned}
 \frac{1}{2} \frac{d}{dt} \|\Delta_j \theta_n\|_2^2 &= -\langle \Delta_j (\kappa_n \nabla \theta_n), \Delta_j \nabla \theta_n \rangle - \langle \Delta_j (u_n \cdot \nabla \theta_n), \Delta_j \theta_n \rangle \\
 &= -\langle \kappa_n \Delta_j \nabla \theta_n, \Delta_j \nabla \theta_n \rangle - \langle [\Delta_j, \kappa_n] \nabla \theta_n, \Delta_j \nabla \theta_n \rangle \\
 &\quad - \langle [\Delta_j, u_n] \cdot \nabla \theta_n, \Delta_j \theta_n \rangle.
 \end{aligned}$$

This equality implies that

$$\begin{aligned}
 (3.20) \quad \frac{1}{2} \frac{d}{dt} \|\Delta_j \theta_n\|_2^2 + \frac{C_0^{-1}}{2} \|\Delta_j \nabla \theta_n\|_2^2 \\
 \leq C \|[\Delta_j, \kappa_n - \kappa_n(0)] \nabla \theta_n\|_2^2 + C \|\Delta_j \theta_n\|_2^2 + C \|[\Delta_j, u_n] \cdot \nabla \theta_n\|_2^2.
 \end{aligned}$$

Summing up (3.19) and (3.20) yields

$$\begin{aligned}
 \frac{d}{dt} (\|\Delta_j u_n\|_2^2 + \|\Delta_j \theta_n\|_2^2) + C_0^{-1} \|\Delta_j \nabla \theta_n\|_2^2 \\
 \leq C (\|\Delta_j u_n\|_2^2 + \|\Delta_j \theta_n\|_2^2 + \|[\Delta_j, \kappa_n - \kappa_n(0)] \nabla \theta_n\|_2^2 \\
 + \|[\Delta_j, u_n] \cdot \nabla u_n\|_2^2 + \|[\Delta_j, u_n] \cdot \nabla \theta_n\|_2^2).
 \end{aligned}$$

Applying Gronwall's lemma, it follows that

$$\begin{aligned}
 \|\Delta_j u_n\|_{L_t^\infty(L^2)}^2 + \|\Delta_j \theta_n\|_{L_t^\infty(L^2)}^2 + \int_0^t \|\Delta_j \nabla \theta_n(\tau)\|_2^2 d\tau \\
 \leq e^{Ct} \left\{ \|\Delta_j u_0\|_2^2 + \|\Delta_j \theta_0\|_2^2 + C \int_0^t e^{-C\tau} (\|[\Delta_j, \kappa_n - \kappa_n(0)] \nabla \theta_n(\tau)\|_2^2 \right. \\
 \left. + \|[\Delta_j, u_n] \cdot \nabla u_n(\tau)\|_2^2 + \|[\Delta_j, u_n] \cdot \nabla \theta_n(\tau)\|_2^2) d\tau \right\}.
 \end{aligned}$$

According to Lemma 2.5, we have, for $s > 2$,

$$\begin{aligned}
 \|u_n\|_{L_t^\infty(H^s)}^2 + \|\theta_n\|_{L_t^\infty(H^s)}^2 + \|\nabla \theta_n\|_{L_t^2(H^s)}^2 \\
 \leq e^{Ct} (\|u_0\|_{H^s}^2 + \|\theta_0\|_{H^s}^2) + C e^{Ct} \int_0^t e^{-C\tau} \left\{ (1 + \|\theta_n(\tau)\|_\infty)^{2[s+2]} \right. \\
 \left. \times (\|\nabla u_n(\tau)\|_\infty^2 + \|\nabla \theta_n(\tau)\|_\infty^2) (\|u_n\|_{H^s}^2 + \|\theta_n\|_{H^s}^2) \right\} d\tau,
 \end{aligned}$$

whence, owing to Gronwall's inequality, we get

$$\begin{aligned} & \|u_n\|_{\tilde{L}_t^\infty(H^s)}^2 + \|\theta_n\|_{\tilde{L}_t^\infty(H^s)}^2 + \|\nabla\theta_n\|_{\tilde{L}_t^2(H^s)}^2 \\ & \leq (\|u_0\|_{H^s}^2 + \|\theta_0\|_{H^s}^2) \exp\left(C \int_0^t Z_n(\tau) d\tau\right), \end{aligned}$$

with $Z_n(t) = F(\|\theta_n(t)\|_{L^\infty})(1 + \|\nabla u_n(t)\|_{L^\infty}^2 + \|\nabla\theta_n(t)\|_{L^\infty}^2)$.

These a priori estimates are sufficient to show the convergence of the sequence (u_n, θ_n) towards a unique solution of problem (1.3). We refer the reader to [19] for more details. ■

Step 3. Global well-posedness. Let us prove the following blow-up criterion first.

THEOREM 3.3. *Let $(u_0, \theta_0) \in H^s(\mathbb{R}^2)$, $s > 2$. Suppose that $u \in C([0, T]; H^s(\mathbb{R}^2))$, $\theta \in C([0, T]; H^s(\mathbb{R}^2)) \cap L^2(0, T; H^{s+1}(\mathbb{R}^2))$ is the smooth solution to (1.3). If the vorticity ω corresponding to the solution u satisfies*

$$\int_0^T \|\omega(\tau)\|_\infty d\tau < \infty,$$

then the solution (u, θ) can be extended beyond $t = T$.

Proof. Using Lemma 2.3 with $f = \nabla\theta$, we deduce

$$\|\nabla\theta\|_\infty^2 \leq C(1 + \|\theta\|_{H^1})^2 \log(e + \|\theta\|_{H^s}^2).$$

Applying Lemma 2.4, we obtain

$$\|\nabla u\|_\infty \leq C(1 + \|\omega\|_\infty) \log(e + \|u\|_{H^s}^2).$$

So, by Theorem 3.1, we have

$$\begin{aligned} & \|u\|_{H^s}^2 + \|\theta\|_{H^s}^2 \leq (\|u_0\|_{H^s}^2 + \|\theta_0\|_{H^s}^2) \\ & \times \exp\left(CT + C \int_0^t (1 + \|\theta\|_{H^1}^2 + \|\omega(\tau)\|_\infty) \log(e + \|u(\tau)\|_{H^s}^2 + \|\theta(\tau)\|_{H^s}^2) d\tau\right). \end{aligned}$$

Setting $E(t) \triangleq \log(e + \|u(t)\|_{H^s}^2 + \|\theta(t)\|_{H^s}^2)$, the above inequality implies

$$E(t) \leq E(0) + CT + C \int_0^t (1 + \|\theta\|_{H^1}^2 + \|\omega(\tau)\|_\infty) E(\tau) d\tau$$

for all $0 < t < T$. Applying Gronwall's inequality and (3.2), we obtain

$$E(t) \leq (E(0) + CT) \exp\left(C \int_0^t (1 + \|\omega(\tau)\|_\infty) d\tau\right).$$

This completes the proof. ■

Now let us turn to global well-posedness; we just need to show that

$$(3.21) \quad \int_0^T \|\omega\|_\infty < \infty.$$

In fact, recall the vorticity equation

$$\partial_t \omega + u \cdot \nabla \omega = -\partial_1 \theta.$$

Let $p > 2$. Multiplying the vorticity equation by $|\omega|^{p-2}\omega$ and integrating by parts leads to

$$\frac{1}{p} \frac{d}{dt} \|\omega\|_p^p = \int_{\mathbb{R}^2} \partial_1 \theta |\omega|^{p-2} \omega \, dx \leq \|\omega\|_p^{p-1} \|\nabla \theta\|_p.$$

where, in the last inequality, we have used Hölder's inequality. Thus we have

$$\frac{d}{dt} \|\omega\|_p \leq \|\nabla \theta\|_p.$$

By integrating in time over $[0, T]$, we deduce

$$\|\omega\|_p \leq \|\omega_0\|_p + \int_0^T \|\nabla \theta(\tau)\|_p \, d\tau.$$

This implies that

$$\|\omega\|_\infty \leq \|\omega_0\|_\infty + \int_0^T \|\nabla \theta(\tau)\|_\infty \, d\tau.$$

It follows from [19, Proposition 5.1] that

$$\int_0^T \|\nabla \theta\|_\infty < \infty.$$

Therefore estimate (3.21) holds true.

This completes the proof of Theorem 1.1.

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