Max-Planck-Institut für Mathematik in den Naturwissenschaften Leipzig

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by

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Preprint no.: 55 2000



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Abstract We consider a suitable weak solution to the three-dimensional Navier-Stokes equations in the space-time cylinder $\Omega \times]0, T[$. Let Σ be the set of singular points for this solution and $\Sigma(t) \equiv \{(x,t) \in \Sigma\}$. For a given open subset $\omega \subseteq \Omega$ and for a given moment of time $t \in]0, T[$, we obtain an upper bound for the number of points of the set $\Sigma(t) \cap \omega$.

1991 Mathematical subject classification (Amer. Math. Soc.): 35K, 76D.

Key Words: Navier-Stokes equations, partial regularity, Hölder continuity, singular point.

1 Introduction

The present paper deals with weak solutions to the three-dimensional Navier-Stokes equations for viscous incompressible fluids

$$\frac{\partial_t v + \operatorname{div}(v \otimes v) - \Delta v = f - \nabla p,}{\operatorname{div} v = 0}$$

$$(1.1)$$

in the space-time cylinder $Q_T \equiv \Omega \times]0, T[$, where Ω is a domain in \mathbb{R}^3 , T is a given positive parameter, v is the velocity field, p is the pressure and f is a given external force. We are interested in differentiability properties of functions v and p, assuming that:

$$v \in L_{\infty}(0, T; L_{2}(\Omega; \mathbb{R}^{3})) \cap L_{2}(0, T; W_{2}^{1}(\Omega; \mathbb{R}^{3})),$$

$$p \in L_{\frac{3}{2}}(Q_{T}), \quad f \in L_{2}(Q_{T}; \mathbb{R}^{3}),$$

$$(1.2)$$

and the local energy inequility holds. Weak solutions of such class are called suitable weak solutions. They were studied in [7]-[9], [1], [5] and [4]. As far as the author knows, the first precise and explicit definition of suitable weak solutions appeared in [1]. However, changing the space for the pressure in an approriate way, one can obtain other definitions of suitable weak solutions. We prefer the definition given in [5] (for discussions see [4]).

To show why the notion of suitable weak solutions is so important, let us recall two facts. At first, among of Hopf's solutions to the initial-boundary value problem for (1.1) with homogeneous Dirichlet boundary conditions there is at least one suitable weak solution (see [1]). For the definition of Hopf's solutions and historical remarks we refer the reader to monographs [2] and [3]. At second, every suitable weak solution possesses so-called partial regularity (see [1], and also [5] and [4]). Namely, let Σ be the set of singular points of a suitable weak solution, then the one-dimensional parabolic Hausdorff measure of Σ is equal to zero. As in [4], we say that a point of space-time cylinder Q_T is regular if the velocity field v is Hölder continuous in some neighborhood of this point. A point of Q_T is called singular if it is not regular.

The aim of our paper is to estimate the number of points in the set

$$\Sigma(t_0) \cap \omega$$

for any open subset $\omega \subseteq \Omega$ and for any moment of time $t_0 \in]0, T[$. Here

$$\Sigma(t_0) \equiv \{(x, t_0) \in \Sigma\}.$$

2 Notation and the Main Result

We denote by \mathbb{M}^3 the space of all real 3×3 matrices. Adopting summation over repeated Latin indices, running from 1 to 3, we shall use the following notation

$$u \cdot v = u_i v_i, \quad |u| = \sqrt{u \cdot u}, \quad u = (u_i) \in \mathbb{R}^3, \ v = (v_i) \in \mathbb{R}^3;$$

$$A : B = \operatorname{tr} A^* B = A_{ij} B_{ij}, \quad |A| = \sqrt{A : A},$$

$$A^* = (A_{ji}), \quad \operatorname{tr} A = A_{ii}, \quad A = (A_{ij}) \in \mathbb{M}^3, \ B = (B_{ij}) \in \mathbb{M}^3;$$

$$u \otimes v = (u_i v_i) \in \mathbb{M}^3, \quad Au = (A_{ij} u_i) \in \mathbb{R}^3, \quad u, v \in \mathbb{R}^3, \ A \in \mathbb{M}^3.$$

Let ω be a domain in some finite-dimensional space. We denote by $L_m(\omega; \mathbb{R}^n)$ and $W_m^l(\omega; \mathbb{R}^n)$ the known Lebesgue and Sobolev spaces of functions from ω into \mathbb{R}^n .

For summable in $Q_T = \Omega \times]0, T[$ scalar-valued, vector-valued and tensor-valued functions, we shall use the following differential operators

$$\partial_t v = \frac{\partial v}{\partial t}, \quad v_{,i} = \frac{\partial v}{\partial x_i}, \quad \nabla p = (p_{,i}), \quad \nabla u = (u_{i,j}),$$

$$\operatorname{div} v = v_{i,i}, \quad \operatorname{div} \tau = (\tau_{ij,j}), \quad \Delta u = \operatorname{div} \nabla u,$$

which are understood in the sense of distributions. Here x_i , i = 1, 2, 3, are Cartesian coordinates of a point $x \in \mathbb{R}^3$, and $t \in]0, T[$ is a moment of time. Space-time points are denoted by $z = (x, t), z_0 = (x_0, t_0)$ and etc.

For balls and parabolic cylinders, we shall use the notation

$$B(x_0, R) \equiv \{x \in \mathbb{R}^3 \mid |x - x_0| < R\},\$$
$$Q(z_0, R) \equiv B(x_0, R) \times]t_0 - R^2, t_0[.$$

We are going to use a "parabolic" variant of Morrey's spaces. Given domain ω in $\mathbb{R}^3 \times \mathbb{R}$ and positive number γ , we define the space

$$M_{2,\gamma}(\omega; \mathbb{R}^3) \equiv \{ f \in L_{2,\mathrm{loc}}(\omega; \mathbb{R}^3) \parallel d_{\gamma}(f; \omega) < +\infty \}.$$

Here

$$d_{\gamma}(f;\omega) \equiv \sup \left\{ \frac{1}{R^{\gamma + \frac{1}{2}}} \left(\int_{Q(z,R)} |f|^2 dz' \right)^{\frac{1}{2}} || Q(z,R) \in \omega, R > 0 \right\}.$$

Definition 2.1 Let Ω be a domain in \mathbb{R}^3 and T be a positive parameter. Suppose that a function f satisfies the condition

$$f \in M_{2,\gamma}(Q_T; \mathbb{R}^3) \tag{2.1}$$

for some positive γ . We say that a pair of functions v and p is a suitable weak solution to the Navier-Stokes equations in Q_T if v and p satisfy conditions (1.2) and meet equations (1.1) in the sense of distributions, and the inequality

$$\left\{ \int_{\Omega} |v(x,t)|^{2} \phi(x,t) \, dx + 2 \int_{\Omega \times]0,t[} |\nabla v|^{2} \phi \, dx \, dt' \leq \int_{\Omega \times]0,t[} \left\{ |v|^{2} (\partial_{t} \phi + \Delta \phi) + (|v|^{2} + 2p)v \cdot \nabla \phi + 2f \cdot v\phi \right\} dx \, dt' \right\}$$
(2.2)

holds for a. a. $t \in [0,T]$ and for all non-negative functions $\phi \in C_0^{\infty}(Q_T)$.

Our aim is to prove the following fact.

Theorem 2.2 Let γ be an arbitrary positive constant. Let $\{\Omega, T, f, v, p\}$ be an arbitrary collection, satisfying Definition 2.1 with this constant γ . There is a positive number ε_0 , depending only on γ , with the following property. For any open subset $\omega \subseteq \Omega$ and for any moment of time $t_0 \in]0, T[$, the inequality

$$N(t_0, \omega) \le \varepsilon_0(\gamma) \lim \sup_{R \to 0} \frac{1}{R^2} \int_{t_0 - R^2}^{t_0} dt \int_{\omega} |v(x, t)|^3 dx$$
 (2.3)

holds. Here $N(t_0, \omega) = \operatorname{card}\{\Sigma(t_0) \cap \omega\}$, i.e. the number of points in the set $\Sigma(t_0) \cap \omega$.

We would like to mention interesting paper [6], containing some estimate in the spirit of (2.3). The author of [6] considered any Hopf's solution v to the initial-boundary value problem for the Navier-Stokes equations with

homogeneous Dirichlet boundary conditions under the additional assumption $v \in L_{\infty}(0, T; L_3(\Omega; \mathbb{R}^3))$. His upper bound for card $\{\Sigma(t_0)\}$ is proportional to

$$||v||_{L_{\infty}(0,T;L_{3}(\Omega;\mathbb{R}^{3}))}^{3}$$
.

But, as it was shown in [11], from the assumption $v \in L_{\infty}(0, T; L_3(\Omega; \mathbb{R}^3))$ it follows that, for any Hopf's solution v to the initial-boundary value problem mentioned above, one can define the associated pressure p so that the pair of functions v and p is a suitable weak solution to (1.1). Therefore, (2.3) implies the bound obtained in [6]. Moreover, even in this particular case our estimate is slightly better since

$$\lim \sup_{R \to 0} \frac{1}{R^2} \int_{t_0 - R^2}^{t_0} dt \int_{\Omega} |v(x, t)|^3 dx \le \operatorname{ess} \sup_{0 \le t \le t_0} \int_{\Omega} |v(x, t)|^3 dx.$$

In what follows we shall denote by c_1 , c_2 , and etc all positive absolute constants, and by ε_1 , ε_2 , and etc all positive constants depending on γ only.

3 The Main Lemma

Lemma 3.1 Assume that

$$f \in M_{2,\gamma}(Q_T) \tag{3.1}$$

for some $\gamma > -1$. Let functions $v \in L_3(Q_T; \mathbb{R}^3)$ and $p \in L_{\frac{3}{2}}(Q_T)$ satisfy equations (1.1) in Q_T in the sense of distributions. Suppose that

$$Q(z_0, \rho) \subset Q_T$$
.

Then the following estimate

$$D(z_0, r; p) \le c_1 \left[\frac{r}{\rho} D(z_0, \rho; p) + \left(\frac{\rho}{r} \right)^2 \left(C(z_0, \rho; v) + d_{\gamma}^{\frac{3}{2}} \rho^{\frac{3}{2}(\gamma + 1)} \right) \right]$$
(3.2)

holds for all $r \in]0, \rho]$. Here $d_{\gamma} \equiv d_{\gamma}(f; Q_T)$ and

$$C(z_0, R; v) \equiv \frac{1}{R^2} \int_{Q(z_0, R)} |v|^3 dz, \quad D(z_0, R; p) \equiv \frac{1}{R^2} \int_{Q(z_0, R)} |p|^{\frac{3}{2}} dz,$$

Proof. We use arguments of [10] and [4] (see Lemma 5.3). By assumptions of the lemma,

$$\int_{Q(z_0,\rho)} \left(-v \cdot \partial_t w - (v \otimes v) : \nabla w - v \cdot \Delta w \right) dz$$

$$= \int_{Q(z_0,\rho)} \left(f \cdot w + p \operatorname{div} w \right) dz$$
(3.3)

for all $w \in C_0^{\infty}(Q(z_0, \rho); \mathbb{R}^3)$. For any $\chi \in C_0^{\infty}(t_0 - \rho^2, t_0)$ and $q \in C_0^{\infty}(B(x_0, \rho))$, we substitute $\chi \nabla q$ for w in (3.3). As a result, we obtain

$$-\int_{Q(z_0,\rho)} \chi \, p \, \Delta \, q \, dz = \int_{Q(z_0,\rho)} \chi \left(f \cdot \nabla \, q + (v \otimes v) : \nabla^2 \, q \right) dz.$$

By the arbitrariness of χ , for a.a. $t \in [t_0 - \rho^2, t_0]$, we have the identity

$$-\int_{B(x_0,\rho)} p(x,t)\Delta q(x) dx = \int_{B(x_0,\rho)} \left(f(x,t) \cdot \nabla q(x) \right) + (v(x,t) \otimes v(x,t)) : \nabla^2 q(x) dx$$

$$(3.4)$$

for all $q \in C_0^{\infty}(B(x_0, \rho))$.

Let us define the function

$$p_1 \in L_{\frac{3}{2}}(Q(z_0, \rho)) \tag{3.5}$$

in the following way. For a.a. $t \in [t_0 - \rho^2, t_0]$, it satisfies the identity

$$-\int_{B(x_0,\rho)} p_1(x,t)\Delta q(x) dx = \int_{B(x_0,\rho)} \left(f(x,t) \cdot \nabla q(x) \right) + (v(x,t) \otimes v(x,t)) : \nabla^2 q(x) dx$$

$$(3.6)$$

for all $q \in W_3^2(B(x_0, \rho))$ such that q = 0 on $\partial B(x_0, \rho)$. The existence of p_1 , satisfying (3.5) and (3.6), can be proved with the help of a priori estimate for

$$||p_1(\cdot,t)||_{L_{\frac{3}{2}}(B(x_0,\rho))}$$

and suitable approximations for $v(\cdot,t)$ and $f(\cdot,t)$. To obtain a priori estimate, we solve, for a.a. $t \in [t_0 - \rho^2, t_0]$, the following boundary value problem: to find the function

$$q_0(\cdot,t) \in W_3^2(B(x_0,\rho))$$

such that

$$\Delta q_0(\cdot, t) = -|p_1(\cdot, t)|^{\frac{1}{2}} \operatorname{sign} \{p_1(\cdot, t)\} \quad \text{in} \quad B(x_0, \rho),$$
$$q_0(\cdot, t) = 0 \quad \text{on} \quad \partial B(x_0, \rho).$$

This problem is uniquely solvable. Moreover, for its solution the estimate

$$\left(\int_{B(x_0,\rho)} |\nabla^2 q_0(\cdot,t)|^3 dx\right)^{\frac{1}{3}} + \frac{1}{\rho} \left(\int_{B(x_0,\rho)} |\nabla q_0(\cdot,t)|^3 dx\right)^{\frac{1}{3}} \\
\leq c_2 \left(\int_{B(x_0,\rho)} |p_1(\cdot,t)|^{\frac{3}{2}} dx\right)^{\frac{1}{3}}, \qquad t \in [t_0 - \rho^2, t_0],$$

is valid. From identity (3.6) for $q(\cdot) = q_0(\cdot, t)$ it follows that

$$\left(\int_{B(x_{0},\rho)} |p_{1}(\cdot,t)|^{\frac{3}{2}} dx\right)^{\frac{2}{3}}$$

$$\leq c_{3} \left[\left(\int_{B(x_{0},\rho)} |v(\cdot,t)|^{3} dx\right)^{\frac{2}{3}} + \rho \left(\int_{B(x_{0},\rho)} |f(\cdot,t)|^{\frac{3}{2}} dx\right)^{\frac{2}{3}} \right]$$

$$\leq c'_{3} \left[\left(\int_{B(x_{0},\rho)} |v(\cdot,t)|^{3} dx\right)^{\frac{2}{3}} + \rho^{\frac{3}{2}} \left(\int_{B(x_{0},\rho)} |f(\cdot,t)|^{2} dx\right)^{\frac{1}{2}} \right].$$

After integration in t over the interval $]t_0 - \rho^2, t_0[$, we arrive at the bound

$$\int_{Q(z_{0},\rho)} |p_{1}|^{\frac{3}{2}} dz \leq c_{4} \left[\int_{Q(z_{0},\rho)} |v|^{3} dz \right]
+ \rho^{\frac{9}{4}} \int_{t_{0}-\rho^{2}}^{t_{0}} dt \left(\int_{B(x_{0},\rho)} |f(x,t)|^{2} dx \right)^{\frac{3}{4}} \right]
\leq c'_{4} \rho^{2} \left\{ C(z_{0},\rho;v) + d^{\frac{3}{2}}_{\gamma} \rho^{\frac{3}{2}(\gamma+1)} \right\}.$$
(3.7)

According to (3.4) and (3.6), for a.a. $t \in [t_0 - \rho^2, t_0]$, the function

$$p_2 = p - p_1$$

is harmonic in $B(x_0, \rho)$, i.e.

$$\Delta p_2(\cdot, t) = 0$$
 in $B(x_0, \rho)$.

We therefore have

$$\frac{1}{r^3} \int_{B(x_0,r)} |p_2(\cdot,t)|^{\frac{3}{2}} dx \le c_5 \frac{1}{\rho^3} \int_{B(x_0,\rho)} |p_2(\cdot,t)|^{\frac{3}{2}} dx$$

and after integration in t we obtain

$$\frac{1}{r^3} \int_{Q(z_0,r)} |p_2|^{\frac{3}{2}} dz \le c_5 \frac{1}{\rho^3} \int_{Q(z_0,\rho)} |p_2|^{\frac{3}{2}} dz.$$
 (3.8)

On the other hand, by (3.7),

$$\int_{Q(z_0,\rho)} |p_2|^{\frac{3}{2}} dz \le c_6 \rho^2 \left[D(z_0,\rho;p) + C(z_0,\rho;v) + d_{\gamma}^{\frac{3}{2}} \rho^{\frac{3}{2}(\gamma+1)} \right]. \tag{3.9}$$

Now, we have (see (3.7)-(3.9))

$$D(z_0, r; p) \leq c_7 \left[\frac{1}{r^2} \int_{Q(z_0, r)} |p_1|^{\frac{3}{2}} dz + \frac{1}{r^2} \int_{Q(z_0, r)} |p_2|^{\frac{3}{2}} dz \right]$$

$$\leq c_7 \left[\frac{1}{r^2} \int_{Q(z_0, r)} |p_1|^{\frac{3}{2}} dz + \frac{r}{\rho} c_5 \frac{1}{\rho^2} \int_{Q(z_0, r)} |p_2|^{\frac{3}{2}} dz \right]$$

$$\leq c_7' \left[\frac{r}{\rho} D(z_0, \rho; p) + \left(\frac{\rho}{r} \right)^2 \left(C(z_0, \rho; v) + d_\gamma^{\frac{3}{2}} \rho^{\frac{3}{2}(\gamma+1)} \right) \right].$$

Lemma 3.1 is proved.

Corollary 3.2 Assume that all conditions of Lemma 3.1 hold. Let

$$Q(z_0,R)\subset Q_T$$

and a number $\theta \in]0,1[$ is chosen so that

$$c_1 \theta \le \frac{1}{2}.\tag{3.10}$$

Then, for any k = 1, 2, ..., we have

$$D(z_0, \theta^k R; p) \le \frac{1}{2^k} D(z_0, R; p) + \frac{c_1}{\theta^2} \sum_{i=0}^{k-1} \frac{1}{2^{k-1-i}} \Phi(z_0, \theta^i R; v), \tag{3.11}$$

where

$$\Phi(z_0, \rho; v) \equiv C(z_0, \rho; v) + d_{\gamma}^{\frac{3}{2}} \rho^{\frac{3}{2}(\gamma+1)}$$

Indeed, we can use Lemma 2.1 for $r = \theta^{s+1}R$ and $\rho = \theta^sR$ and obtain

$$D(z_0, \theta^{s+1}R; p) \le \frac{1}{2}D(z_0, \theta^s R; p) + \frac{c_1}{\theta^2}\Phi(z_0, \theta^s R; v)$$

for all s = 0, 1, ... Iterating the latter inequality with respect to s, we establish (3.11).

4 Proof of Theorem 2.2

So, we assume that all conditions of the theorem hold.

We take an arbitrary point $z_0 \in Q_T$. It was proved in [4] (see Proposition 2.8) that there is a positive number $\bar{\varepsilon}_0(\gamma)$ with the following property. If

$$\lim \inf_{R \to 0} \left[\left(\frac{3}{4\pi} C(z_0, R; v) \right)^{\frac{1}{3}} + \left(\frac{3}{4\pi} D(z_0, R; p) \right)^{\frac{2}{3}} \right] < \bar{\varepsilon}_0(\gamma), \tag{4.1}$$

then z_0 is a regular point, i.e. the function $z \mapsto v(z)$ is Hölder continuous in some neighborhood of z_0 . But this immediately implies the following important statement.

Proposition 4.1 Let $\{\Omega, T, f, v, p\}$ be an arbitrary collection, satisfying Definition 2.1 with given positive constant γ . There is a positive number $\varepsilon_1(\gamma)$ with the following property. If $z_0 \in Q_T$ is a singular point of v, then there is a positive number R_0 such that

$$C(z_0, R; v) + D(z_0, R; p) \ge \varepsilon_1(\gamma)$$
(4.2)

for all $R \in]0, R_0[$.

Proof. Sufficient condition (4.1) allows us to conclude that if z_0 is a singular point, then there is a positive number R_0 such that

$$\left(\frac{3}{4\pi}C(z_0,R;v)\right)^{\frac{1}{3}} + \left(\frac{3}{4\pi}D(z_0,R;p)\right)^{\frac{2}{3}} \ge \frac{1}{2}\bar{\varepsilon}_0(\gamma)$$

for all $R \in]0, R_0[$. Therefore,

$$\left(\frac{3}{4\pi}C(z_0, R; v)\right)^{\frac{1}{2}} + \frac{3}{4\pi}D(z_0, R; p) \ge \frac{1}{4}[\bar{\varepsilon}_0(\gamma)]^{\frac{3}{2}}$$

and, by Young's inequality,

$$\frac{3}{4\pi} \frac{2}{[\bar{\varepsilon}_0(\gamma)]^{\frac{3}{2}}} C(z_0, R; v) + \frac{3}{4\pi} D(z_0, R; p) \ge \frac{1}{8} [\bar{\varepsilon}_0(\gamma)]^{\frac{3}{2}}$$

for all $R \in]0, R_0[$. It remains to take

$$\varepsilon_1(\gamma) \equiv \frac{\pi}{6} [\bar{\varepsilon}_0(\gamma)]^{\frac{3}{2}} \min\{\frac{1}{2} [\bar{\varepsilon}_0(\gamma)]^{\frac{3}{2}}, 1\}.$$

Proposition 4.1 is proved.

Without loss of generality it can be assumed that

$$A \equiv \lim \sup_{R \to 0} \frac{1}{R^2} \int_{t_0 - R^2}^{t_0} dt \int_{\omega} |v(x, t)|^3 dx < +\infty.$$

Let us take any finite subset σ of $\Sigma(t_0) \cap \omega$. We let $M = \operatorname{card}\{\sigma\} < +\infty$. Theorem 2.2 is proved if we show that

$$M \le \varepsilon_0(\gamma) A. \tag{4.3}$$

So, we have

$$\sigma \equiv \{z_l\}_{l=1}^M \equiv \{(x_l, t_0)\}_{l=1}^M \subseteq \Sigma(t_0) \cap \omega.$$

By Proposition 4.1, for each l = 1, 2, ..., M, there is a number $R_{0l} > 0$ such that

$$C(z_l, R; v) + D(z_l, R; p) \ge \varepsilon_1(\gamma) \tag{4.4}$$

for all $R \in]0, R_{0l}[.$

Since ω is an open set, one can choose a positive number $R_+ > 0$ so that

$$\cup_{l=1}^{M} B(x_l, R_+) \subseteq \omega, \tag{4.5}$$

and

$$B(x_l, R_+) \cap B(x_m, R_+) = \phi$$
 (4.6)

for all l, m = 1, 2, ..., M such that $l \neq m$. If we let

$$R_{\star} \equiv \frac{1}{2} \min\{R_{+}, R_{01}, ..., R_{0M}\},$$

then from (4.4) we obtain

$$C(z_l, R; v) + D(z_l, R; p) \ge \varepsilon_1(\gamma) \tag{4.7}$$

for all $R \in]0, R_{\star}[$ and for all l = 1, 2, ..., M.

Now, we are going to use Corollary 3.2 and inequality (4.7) for $R = \theta^k R_{\star}$. We therefore have (see (3.11))

for all l = 1, 2, ..., M and for all k = 1, 2, ...

Summing the latter inequalities with respect to l and taking into account (4.5) and (4.6), we arrive at the estimate

$$M \,\varepsilon_{1}(\gamma) \leq \sum_{l=1}^{M} C(z_{l}, \theta^{k} R_{\star}; v) + \frac{1}{2^{k}} \sum_{l=1}^{M} D(z_{l}, R_{\star}; p)$$
$$+ \frac{c_{1}}{\theta^{2}} \sum_{i=0}^{k-1} \frac{1}{2^{k-1-i}} \sum_{l=1}^{M} \Phi(z_{l}, \theta^{i} R_{\star}; v)$$
$$\leq \Psi(t_{0}, \theta^{k} R_{\star}; v) + \frac{1}{2^{k}} \sum_{t_{0}-R_{\star}^{2}}^{t_{0}} \int_{\omega}^{t_{0}} dt \int_{\omega} |p(x, t)|^{\frac{3}{2}} dx$$

$$+ \frac{c_1}{\theta^2} \sum_{i=0}^{k-1} \frac{1}{2^{k-1-i}} \Big[\Psi(t_0, \theta^i R_{\star}; v) + M \, d_{\gamma}^{\frac{3}{2}} (\theta^i R_{\star})^{\frac{3}{2}(1+\gamma)} \Big],$$

where

$$\Psi(t_0, \rho; v) \equiv \frac{1}{\rho^2} \int_{t_0 - \rho^2}^{t_0} dt \int_{\omega} |v(x, t)|^3 dx.$$

Passing to the limit as $k \to +\infty$, we obtain

$$M \, \varepsilon_1(\gamma) \leq A$$

$$+ \frac{c_1}{\theta^2} \lim \sup_{k \to +\infty} \frac{1}{2^k} \sum_{i=0}^k 2^i \Big[\Psi(t_0, \theta^i R_{\star}; v) + M d_{\gamma}^{\frac{3}{2}} (\theta^i R_{\star})^{\frac{3}{2}(1+\gamma)} \Big].$$

It is easy to show that

$$\lim \sup_{k \to +\infty} \frac{1}{2^k} \sum_{i=0}^k 2^i \left[\Psi(t_0, \theta^i R_{\star}; v) + M \, d_{\gamma}^{\frac{3}{2}} (\theta^i R_{\star})^{\frac{3}{2}(1+\gamma)} \right]$$

$$\leq \lim \sup_{k \to +\infty} \left[\Psi(t_0, \theta^k R_{\star}; v) + M \, d_{\gamma}^{\frac{3}{2}} (\theta^k R_{\star})^{\frac{3}{2}(1+\gamma)} \right]$$

$$< A$$

Now, from the latter inequality we deduce that

$$M \, \varepsilon_1(\gamma) \le A + \frac{c_1}{\theta^2} \, A.$$

So, it remains to let

$$\varepsilon_0(\gamma) = \frac{1}{\varepsilon_1(\gamma)} (1 + \frac{c_1}{\theta^2}).$$

Theorem 2.2 is proved.

Acknowledgements. This research was partially supported by RFFI, grant No. 99-01-00108.

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