

WELL-POSEDNESS AND BLOWUP CRITERION OF GENERALIZED POROUS MEDIUM EQUATION IN BESOV SPACES

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ABSTRACT. We study the generalized porous medium equation of the form $u_t + \nu \Lambda^\beta u = \nabla \cdot (u \nabla P u)$ where P is an abstract operator. We obtain the local well-posedness in Besov spaces for large initial data, and show the solution becomes global if the initial data is small. Also, we prove a blowup criterion for the solution.

1. INTRODUCTION

In this article, we study the equation in \mathbb{R}^n of the form

$$\begin{aligned} u_t + \nu \Lambda^\beta u &= \nabla \cdot (u \nabla P u); \\ u(0, x) &= u_0. \end{aligned} \tag{1.1}$$

Here $u = u(t, x)$ is a real-valued function, represents a density or concentration. The dissipative coefficient $\nu > 0$ corresponds to the viscous case, while $\nu = 0$ corresponds to the inviscid case. The fractional operator Λ^β is defined by Fourier transform as $(\Lambda^\beta u)^\wedge = |\xi|^\beta \hat{u}$, and P is an abstract operator.

The general form of equation (1.1) has good suitability in many cases. The simplest case $\nu = 0$, $Pu = u$ comes from a model in groundwater infiltration, that is, $u_t = \Delta u^2$ (see [2, 33]). We call (1.1) generalized porous medium equation (GPME) inspired by Caffarelli and Vázquez [12], in which they introduced the fractional porous medium flow (FPME) when $\nu = 0$ and $Pu = \Lambda^{-2s}u$, $0 < s < 1$. When $Pu = \Lambda^{-2}u$, it is the mean field equation, which is first studied by Lin and Zhang [28]. Some results on the well-posedness and regularity on those equations can be seen [7, 8, 13, 14, 30, 31, 34, 39] and the references therein.

Another similar model occurs in the aggregation equation, which is an important equation arising in physics, biology, chemistry, population dynamics, etc. ([15, 10, 21, 32]). In this model, the operator P is a convolution operator with kernel K ; that is, $Pu = K * u$. The typical kernels are $|x|^\gamma$, see [9, 22, 27], and $-e^{-|x|}$, see [3, 6, 25, 26]. For more results on this equation, we refer to [4, 5, 11, 23, 24] and

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the references therein. Besides, if we rewrite the equation (1.1) with same initial data as

$$\begin{aligned} u_t + \nu \Lambda^\beta u + v \cdot \nabla u &= -u(\nabla \cdot v); \\ v &= -\nabla P u, \end{aligned} \quad (1.2)$$

then it is a kind of special transport type equation. Furthermore, if we assume that v is divergence-free vector function ($\nabla \cdot v = 0$), the form (1.2) can contain the $2-D$ quasi-geostrophic (Q-G) equation [17, 18, 19, 35].

In this article we study the well-posedness of equation (1.1) in homogeneous Besov spaces under a general condition

$$\|\nabla P u\|_{\dot{B}_{p,q}^s} \leq C \|u\|_{\dot{B}_{p,q}^{s+\sigma}}. \quad (1.3)$$

It is widespread adopted in the case of FPME, Q-G equation, or aggregation equation with its usual kernel $|x|^\gamma$ and it plays somewhat key role in the well-posedness and regularity of those equations in Besov spaces or Sobolev spaces. Based on the ideas used in [29, 36, 37, 38], we prove the following theorem.

Theorem 1.1. *Assume P satisfies (1.3), $\beta \in (0, 2]$, $p \geq 1$ and $\sigma + 1 < \beta < \sigma + n \min(2/p, 1)$. Then for any initial data $u_0 \in \dot{B}_{p,1}^{\frac{n}{p}+\sigma-\beta} \cap \dot{B}_{p,1}^{\frac{n}{p}+\sigma-\beta+1}$, the Cauchy problem (1.1) admits a unique solution*

$$u \in C([0, T]; \dot{B}_{p,1}^{\frac{n}{p}+\sigma-\beta} \cap \dot{B}_{p,1}^{\frac{n}{p}+\sigma-\beta+1}) \cap L^1([0, T]; \dot{B}_{p,1}^{\frac{n}{p}+\sigma} \cap \dot{B}_{p,1}^{\frac{n}{p}+\sigma+1}).$$

Moreover, if T^* denotes the maximal time of existence of u ,

- (i) there exists a constant $C_0 > 0$ such that if $\|u_0\|_{\dot{B}_{p,1}^{\frac{n}{p}+\sigma-\beta+1}} < C_0$, then $T^* = \infty$;
- (ii) if $T^* < \infty$, then $\int_0^{T^*} \|u(t)\|_{\dot{B}_{p,1}^{n/p+\sigma+1}} dt = \infty$.

Remark 1.2. In the case of aggregation equation, Wu and Zhang [36] proved a similar result under the condition $\nabla K \in W^{1,1}$, $\beta \in (0, 1)$. Corresponding to their case we prove same result for $\sigma = 0$, that is $\nabla K \in L^1$, $\beta \in (1, 2)$, and also a similar result for $\sigma = -1$; that is, $\nabla K \in \dot{W}^{1,1}$, $\beta \in (0, 1)$.

Throughout this article, C denotes a positive constant that may differ line by line, the notation $A \lesssim B$ means $A \leq CB$, and $A \sim B$ denotes $A \lesssim B$ and $B \lesssim A$.

2. PRELIMINARIES

Let us recall some basic knowledge on Littlewood-Paley theory and Besov spaces. Let $\mathcal{S}(\mathbb{R}^n)$ be the Schwartz class and \mathcal{S}' be its dual space. Given $f \in \mathcal{S}(\mathbb{R}^n)$, we use its Fourier transform $\mathcal{F}f = \hat{f}$ as

$$\hat{f} = (2\pi)^{-n/2} \int_{\mathbb{R}^n} e^{-ix \cdot \xi} f(x) dx.$$

Let $\varphi \in C_c^\infty(\mathbb{R}^n)$ be a radial real-valued smooth function such that $0 \leq \varphi(\xi) \leq 1$ and

$$\text{supp } \varphi \subset \{\xi \in \mathbb{R}^n : \frac{3}{4} \leq |\xi| \leq \frac{8}{3}\}, \quad \sum_{j \in \mathbb{Z}} \varphi(2^{-j}\xi) = 1 \text{ for any } \xi \neq 0.$$

We denote $\varphi_j(\xi) = \varphi(2^{-j}\xi)$ and \mathbb{P} the set of all polynomials. Setting $h = \mathcal{F}^{-1}\varphi$, we define the frequency localization operators as follows:

$$\Delta_j u = \varphi(2^{-j}D)u = 2^{jn} \int_{\mathbb{R}^n} h(2^j y)u(x - y)dy, \quad S_j f = \sum_{k \leq j-1} \Delta_k u.$$

Definition 2.1. For $s \in \mathbb{R}, p, q \in [1, \infty]$, we define the homogeneous Besov space $\dot{B}_{p,q}^s$ as

$$\dot{B}_{p,q}^s = \{f \in \mathcal{S}'/\mathbb{P} : \|f\|_{\dot{B}_{p,q}^s} = \left(\sum_{j \in \mathbb{Z}} 2^{jsq} \|\Delta_j f\|_{L^p}^q \right)^{1/q} < \infty\}.$$

Here the norm changes normally when $p = \infty$ or $q = \infty$.

Definition 2.2. In this paper, we need two kinds of mixed time-space norm defined as follows: For $s \in \mathbb{R}, 1 \leq p, q \leq \infty, I = [0, T], T \in (0, \infty]$, and X a Banach space with norm $\|\cdot\|_X$ where

$$\begin{aligned} \|f(t, x)\|_{L^r(I; X)} &:= \left(\int_I \|f(\tau, \cdot)\|_X^r d\tau \right)^{1/r}, \\ \|f(t, x)\|_{\mathcal{L}^r(I; \dot{B}_{p,q}^s)} &:= \left(\sum_{j \in \mathbb{Z}} 2^{jsq} \|\Delta_j f\|_{L^r(I; L^p)}^q \right)^{1/q}. \end{aligned}$$

By Minkowski' inequality, there holds

$$\begin{aligned} L^r(I; \dot{B}_{p,q}^s) &\hookrightarrow \mathcal{L}^r(I; \dot{B}_{p,q}^s), \quad \text{if } r \leq q, \\ \mathcal{L}^r(I; \dot{B}_{p,q}^s) &\hookrightarrow L^r(I; \dot{B}_{p,q}^s), \quad \text{if } r \geq q. \end{aligned} \tag{2.1}$$

Now we state some basic properties about the homogeneous Besov spaces.

Proposition 2.3 ([1]). *For $s \in \mathbb{R}, 1 \leq p, q \leq \infty$, the following hold:*

- (i) *Let $\beta \in \mathbb{R}$, we have the equivalence of norms: $\|\Lambda^\beta f\|_{\dot{B}_{p,q}^s} \sim \|f\|_{\dot{B}_{p,q}^{s+\beta}}$.*
- (ii) *If $p_1 \leq p_2, q_1 \leq q_2$, then $\dot{B}_{p_1, q_1}^s \hookrightarrow \dot{B}_{p_2, q_2}^{s-n(1/p_1-1/p_2)}$.*
- (iii) *Let $1 \leq p, q \leq \infty, s_1, s_2 < \frac{n}{p}$ when $q > 1$ (or $s_1, s_2 \leq \frac{n}{p}$ when $q = 1$), and $s_1 + s_2 > 0$, there holds*

$$\|uv\|_{\dot{B}_{p,q}^{s_1+s_2-\frac{n}{p}}} \leq C \|u\|_{\dot{B}_{p,q}^{s_1}} \|v\|_{\dot{B}_{p,q}^{s_2}},$$

where $C > 0$ be a constant depending on s_1, s_2, p, q, n .

Lemma 2.4 (Bernstein's inequalities [17]). *Set \mathcal{B} to be a ball and \mathcal{C} to be an annulus, and let $1 \leq p \leq q \leq \infty, \alpha \in (\{0\} \cup \mathbb{N})^n$, then the following estimates hold:*

- (i) *If $\text{supp } \hat{f} \in 2^j \mathcal{B}, \beta + |\alpha| \geq 0$, then*

$$\|\Lambda^\beta D^\alpha f\|_{L^q} \leq C 2^{j(\beta+|\alpha|+n(1/p-1/q))} \|f\|_{L^p}.$$

- (ii) *If $\text{supp } \hat{f} \in 2^j \mathcal{C}$, then*

$$C 2^{j(\beta+|\alpha|)} \|f\|_{L^p} \leq \|\Lambda^\beta D^\alpha f\|_{L^p} \leq C' 2^{j(\beta+|\alpha|)} \|f\|_{L^p},$$

where $C \leq C'$ are positive constants independent of j .

Lemma 2.5 ([1]). *Let \mathcal{C} be an annulus. If $\text{supp } \hat{f} \subset 2^j \mathcal{C}$, then positive constant $c > 0$ exists such that for any $t > 0$, there holds*

$$\|e^{-t\Lambda^\beta} f\|_{L^p} \leq C e^{-ct2^{2j\beta}} \|f\|_{L^p}.$$

Lemma 2.6 ([29]). *Let $s \in \mathbb{R}$ and $1 \leq p \leq p_1 \leq \infty$. Set $R_j := (S_{j-1}v - v) \cdot \nabla \Delta_j u - [\Delta_j, v \cdot \nabla]u$. There exists a constant $C = C(n, s)$ such that*

$$\begin{aligned} 2^{js} \|R_j\|_{L^p} &\leq C \left(\sum_{|j-j'|\leq 4} \|S_{j'-1} \nabla v\|_{L^\infty} 2^{j's} \|\Delta_{j'} u\|_{L^p} \right. \\ &\quad + \sum_{j' \geq j-3} 2^{j-j'} \|\Delta_{j'} \nabla v\|_{L^\infty} 2^{j's} \|\Delta_j u\|_{L^p} \\ &\quad + \sum_{\substack{|j'-j|\leq 4 \\ j'' \leq j'-2}} 2^{(j-j'')(s-1-\frac{n}{p_1})} 2^{j'\frac{n}{p_1}} \|\Delta_{j'} \nabla v\|_{L^{p_1}} 2^{j''s} \|\Delta_{j''} u\|_{L^p} \\ &\quad + \sum_{\substack{j' \geq j-3 \\ |j''-j'|\leq 1}} 2^{(j-j')(s+n\min(\frac{1}{p_1}, \frac{1}{p'})} 2^{j'\frac{n}{p_1}} (2^{j-j'} \|\Delta_{j'} \nabla v\|_{L^{p_1}} \\ &\quad \left. + \|\Delta_{j'} \nabla \cdot v\|_{L^{p_1}}) 2^{j''s} \|\Delta_{j''} u\|_{L^p} \right). \end{aligned}$$

Now we recall a priori estimates needed in our proof. Consider the transport-diffusion equation

$$\partial_t u + v \cdot \nabla u + \nu \Lambda^\beta u = f, \quad u(0, x) = u_0(x). \quad (2.2)$$

Lemma 2.7 ([29]). *Let $1 \leq r_1 \leq r \leq \infty, 1 \leq p \leq p_1 \leq \infty$ and $1 \leq q \leq \infty$. Assume $s \in \mathbb{R}$ satisfies the following conditions:*

$$\begin{aligned} s &< 1 + \frac{n}{p_1} \quad (\text{or } s \leq \frac{n}{p_1}, \text{ if } q = 1), \\ s &> -\min\left(\frac{n}{p_1}, \frac{n}{p'}\right) \quad (\text{or } s > -1 - \min\left(\frac{n}{p_1}, \frac{n}{p'}\right), \text{ if } \operatorname{div} u = 0). \end{aligned}$$

There exists a positive constant $C = C(n, \beta, s, p, p_1, q)$ such that for any smooth solution u of (2.2) with $\nu \geq 0$, the following a priori estimate holds:

$$\nu^{1/r} \|u\|_{\mathcal{L}_T^r \dot{B}_{p,q}^{s+\beta/r}} \leq C e^{CZ(T)} \left(\|u_0\|_{\dot{B}_{p,q}^s} + \nu^{1/r_1-1} \|f\|_{\mathcal{L}_T^{r_1} \dot{B}_{p,q}^{s-\beta+\beta/r_1}} \right),$$

where $Z(T) = \int_0^T \|\nabla v(t)\|_{\dot{B}_{p_1, \infty}^{n/p_1} \cap L^\infty} dt$.

3. LOCAL AND GLOBAL WELL-POSEDNESS

In this section we prove our main theorem. We first rewrite (1.1) as

$$\begin{aligned} u_t + \Lambda^\beta u + v \cdot \nabla u &= u(\Delta P u); \\ v &= -\nabla P u; \\ u(0, x) &= u_0. \end{aligned}$$

Step 1: Approximate solutions. In this step we construct approximate equations, and prove the boundedness of the approximate solutions. Set $u^0 = e^{-t\Lambda^\beta} u_0(x)$ and let u^{m+1} be the solution of the linear equation

$$\begin{aligned} u_t^{m+1} + \Lambda^\beta u^{m+1} + v^m \cdot \nabla u^{m+1} &= u^m(\Delta P u^m); \\ v^m &= -\nabla P u^m; \\ u^{m+1}(0, x) &= u_0. \end{aligned} \quad (3.1)$$

Set $X = \dot{B}_{p,1}^{\frac{n}{p}+\sigma-\beta} \cap \dot{B}_{p,1}^{\frac{n}{p}+\sigma-\beta+1}$ and $Y = \dot{B}_{p,1}^{\frac{n}{p}+\sigma} \cap \dot{B}_{p,1}^{\frac{n}{p}+\sigma+1}$. It is easy to show

$$u^0 \in \mathcal{L}^\infty(\mathbb{R}^+; X) \cap \mathcal{L}^1(\mathbb{R}^+; Y).$$

Now by induction, we deduce u^m belongs to the same spaces. In fact, by Lemma 2.7

$$\begin{aligned} & \|u^{m+1}\|_{\mathcal{L}_T^\infty \dot{B}_{p,1}^{n/p+\sigma-\beta+1}} + \|u^{m+1}\|_{\mathcal{L}_T^1 \dot{B}_{p,1}^{n/p+\sigma+1}} \\ & \lesssim e^{c \int_0^T \|\nabla v^m(t)\|_{\dot{B}_{p,\infty}^{n/p} \cap L^\infty} dt} (\|u_0\|_{\dot{B}_{p,1}^{n/p+\sigma-\beta+1}} \\ & \quad + \|u^m(\Delta P u^m)\|_{\mathcal{L}_T^1 \dot{B}_{p,1}^{n/p+\sigma-\beta+1}}) \\ & \lesssim e^{c \int_0^T \|\nabla v^m(t)\|_{\dot{B}_{p,1}^{n/p}} dt} (\|u_0\|_{\dot{B}_{p,1}^{n/p+\sigma-\beta+1}} \\ & \quad + \|u^m\|_{L_T^\infty \dot{B}_{p,1}^{n/p+\sigma-\beta+1}} \|\Delta P u^m\|_{L_T^1 \dot{B}_{p,1}^{n/p}}) \\ & \lesssim e^{c \|u^m\|_{L_T^1 \dot{B}_{p,1}^{n/p+\sigma+1}}} (\|u_0\|_{\dot{B}_{p,1}^{n/p+\sigma-\beta+1}} \\ & \quad + \|u^m\|_{\mathcal{L}_T^\infty \dot{B}_{p,1}^{n/p+\sigma-\beta+1}} \|u^m\|_{\mathcal{L}_T^1 \dot{B}_{p,1}^{n/p+\sigma+1}}). \end{aligned} \tag{3.2}$$

Similarly, we conclude that

$$\begin{aligned} & \|u^{m+1}\|_{\mathcal{L}_T^\infty \dot{B}_{p,1}^{n/p+\sigma-\beta}} + \|u^{m+1}\|_{\mathcal{L}_T^1 \dot{B}_{p,1}^{n/p+\sigma}} \\ & \lesssim e^{c \|u^m\|_{L_T^1 \dot{B}_{p,1}^{n/p+\sigma+1}}} (\|u_0\|_{\dot{B}_{p,1}^{n/p+\sigma-\beta}} + \|u^m\|_{\mathcal{L}_T^\infty \dot{B}_{p,1}^{n/p+\sigma-\beta}} \|u^m\|_{\mathcal{L}_T^1 \dot{B}_{p,1}^{n/p+\sigma+1}}). \end{aligned} \tag{3.3}$$

Thus for all $m \in N$, we have $u^m \in \mathcal{L}^\infty(\mathbb{R}^+; X) \cap \mathcal{L}^1(\mathbb{R}^+; Y)$.

Step 2: Uniform estimates. We prove the key uniform estimates during this step. Set $u_j := \Delta_j u$, $f_j := \Delta_j(u^m \Delta P u^m)$. Then we can obtain

Claim 3.1. *There exists $T_1 \leq T$, such that for all $t \in [0, T_1]$*

$$\begin{aligned} \|u^{m+1}\|_{\mathcal{L}_t^r \dot{B}_{p,1}^{s+\beta/r}} & \lesssim \sum_{j \in \mathbb{Z}} (1 - e^{-ctr 2^{j\beta}})^{1/r} 2^{js} \|u_{0,j}\|_{L^p} \\ & \quad + \sum_{j \in \mathbb{Z}} \int_0^t 2^{js} (\|f_j\|_{L^p} + \|R_j\|_{L^p}) d\tau, \end{aligned}$$

where $R_j := (S_{j-1} v^m - v^m) \cdot \nabla u_j^{m+1} - [\Delta_j, v^m \cdot \nabla] u^{m+1}$.

We postpone the proof of this claim to the appendix. Taking $s = \frac{n}{p} + \sigma - \beta + 1$ and ρ large enough such that $\sigma + 1 + \beta/\rho \leq \beta$. Then by Proposition 2.3 with $s_1 = n/p + \sigma + 1 - \beta + \beta/r, s_2 = n/p - \beta/r$, there holds

$$\sum_{j \in \mathbb{Z}} \int_0^t 2^{j(n/p+\sigma+1-\beta)} \|f_j\|_{L^p} d\tau \lesssim \|u^m\|_{L_t^\rho \dot{B}_{p,1}^{n/p+\sigma+1-\beta+\beta/\rho}} \|u^m\|_{L_t^{\rho'} \dot{B}_{p,1}^{n/p+\sigma+1-\beta/\rho}}.$$

Taking ρ large enough and using Lemma 2.6 with $s = n/p + 1 + \sigma - \beta, p_1 = p$,

$$\begin{aligned} & \sum_{j \in \mathbb{Z}} \int_0^t 2^{j(n/p+\sigma+1-\beta)} \|R_j\|_{L^p} d\tau \\ & \lesssim \|u^{m+1}\|_{L_t^\rho \dot{B}_{p,1}^{n/p+\sigma+1-\beta+\beta/\rho}} \|u^m\|_{L_t^{\rho'} \dot{B}_{p,1}^{n/p+\sigma+1-\beta/\rho}}. \end{aligned}$$

Hence for $r \geq 1$ and ρ large enough, we have

$$\begin{aligned} & \|u^{m+1}\|_{\mathcal{L}_t^r \dot{B}_{p,1}^{n/p+\sigma+1-\beta+\beta/r}} \\ & \lesssim \sum_{j \in \mathbb{Z}} (1 - e^{-ctr2^{j\beta}})^{1/r} 2^{j(n/p+\sigma+1-\beta)} \|u_{0,j}\|_{L^p} \\ & \quad + \|u^m\|_{\mathcal{L}_t^\rho \dot{B}_{p,1}^{n/p+\sigma+1-\beta+\beta/\rho}} \|u^m\|_{\mathcal{L}_t^{\rho'} \dot{B}_{p,1}^{n/p+\sigma+1-\beta/\rho}} \\ & \quad + \|u^{m+1}\|_{\mathcal{L}_t^\rho \dot{B}_{p,1}^{n/p+\sigma+1-\beta+\beta/\rho}} \|u^m\|_{\mathcal{L}_t^{\rho'} \dot{B}_{p,1}^{n/p+\sigma+1-\beta/\rho}}. \end{aligned} \quad (3.4)$$

Now by (3.4) with $r = \rho$ and the fact that $(1 - e^{-ct\rho'2^{j\beta}})^{1/\rho'} \leq (1 - e^{-ct\rho 2^{j\beta}})^{1/\rho}$ for ρ large,

$$\begin{aligned} & \|u^{m+1}\|_{\mathcal{L}_t^\rho \dot{B}_{p,1}^{n/p+\sigma+1-\beta+\beta/\rho}} + \|u^{m+1}\|_{\mathcal{L}_t^{\rho'} \dot{B}_{p,1}^{n/p+\sigma+1-\beta/\rho}} \\ & \lesssim \sum_{j \in \mathbb{Z}} (1 - e^{-ct\rho 2^{j\beta}})^{1/\rho} 2^{j(n/p+\sigma+1-\beta)} \|u_{0,j}\|_{L^p} \\ & \quad + \|u^m\|_{\mathcal{L}_t^\rho \dot{B}_{p,1}^{n/p+\sigma+1-\beta+\beta/\rho}} \|u^m\|_{\mathcal{L}_t^{\rho'} \dot{B}_{p,1}^{n/p+\sigma+1-\beta/\rho}} \\ & \quad + \|u^{m+1}\|_{\mathcal{L}_t^\rho \dot{B}_{p,1}^{n/p+\sigma+1-\beta+\beta/\rho}} \|u^m\|_{\mathcal{L}_t^{\rho'} \dot{B}_{p,1}^{n/p+\sigma+1-\beta/\rho}}. \end{aligned}$$

By Lebesgue dominated convergence theorem, for $\rho < \infty$, we have

$$\lim_{t \rightarrow 0^+} \sum_{j \in \mathbb{Z}} (1 - e^{-ct\rho 2^{j\beta}})^{1/\rho} 2^{j(n/p+\sigma+1-\beta)} \|u_{0,j}\|_{L^p} = 0.$$

Now we set

$$T = \sup \left\{ t > 0 : c \sum_{j \in \mathbb{Z}} (1 - e^{-ct\rho 2^{j\beta}})^{1/\rho} 2^{j(n/p+\sigma+1-\beta)} \|u_{0,j}\|_{L^p} \leq \eta \right\},$$

for some $\eta > 0$ sufficiently small. By definition of $u^0, \forall t \leq T$, we have

$$\|u^0\|_{\mathcal{L}_t^\rho \dot{B}_{p,1}^{n/p+\sigma+1-\beta+\beta/\rho}} \leq \eta, \quad \|u^0\|_{\mathcal{L}_t^{\rho'} \dot{B}_{p,1}^{n/p+\sigma+1-\beta/\rho}} \leq \eta.$$

Choosing η small enough such that $c\eta \leq 1/2$,

$$\|u^1\|_{\mathcal{L}_t^\rho \dot{B}_{p,1}^{n/p+\sigma+1-\beta+\beta/\rho}} + \|u^1\|_{\mathcal{L}_t^{\rho'} \dot{B}_{p,1}^{n/p+\sigma+1-\beta/\rho}} \leq 3\eta. \quad (3.5)$$

If we assume that (3.5) holds for u^m and further take η small enough such that $3c\eta \leq 1/3$, we obtain

$$\|u^{m+1}\|_{\mathcal{L}_t^\rho \dot{B}_{p,1}^{n/p+\sigma+1-\beta+\beta/\rho}} + \|u^{m+1}\|_{\mathcal{L}_t^{\rho'} \dot{B}_{p,1}^{n/p+\sigma+1-\beta/\rho}} \leq 3\eta. \quad (3.6)$$

Thus by induction, we prove the uniform boundedness (3.6) for some suitable η and $\forall t \leq T$. Let $r = 1$ in (3.4), since $(1 - e^{-ct2^{j\beta}}) \leq (1 - e^{-ct\rho 2^{j\beta}})^{1/\rho}$, we have

$$\begin{aligned} \|u^{m+1}\|_{\mathcal{L}_t^1 \dot{B}_{p,1}^{n/p+\sigma+1}} & \lesssim \sum_{j \in \mathbb{Z}} (1 - e^{-ct\rho 2^{j\beta}})^{1/\rho} 2^{j(n/p+\sigma+1-\beta)} \|u_{0,j}\|_{L^p} \\ & \quad + \|u^m\|_{\mathcal{L}_t^\rho \dot{B}_{p,1}^{n/p+\sigma+1-\beta+\beta/\rho}} \|u^m\|_{\mathcal{L}_t^{\rho'} \dot{B}_{p,1}^{n/p+\sigma+1-\beta/\rho}} \\ & \quad + \|u^{m+1}\|_{\mathcal{L}_t^\rho \dot{B}_{p,1}^{n/p+\sigma+1-\beta+\beta/\rho}} \|u^m\|_{\mathcal{L}_t^{\rho'} \dot{B}_{p,1}^{n/p+\sigma+1-\beta/\rho}}. \end{aligned}$$

This and (3.6) imply

$$\|u^{m+1}\|_{\mathcal{L}_t^1 \dot{B}_{p,1}^{n/p+\sigma+1}} \leq \eta + 18c\eta^2 \leq 3\eta. \quad (3.7)$$

Next we prove that u^m are uniformly bounded in $\mathcal{L}_t^\infty \dot{B}_{p,1}^{n/p+\sigma+1-\beta}$. In fact, by (3.2)

$$\|u^{m+1}\|_{\mathcal{L}_t^\infty \dot{B}_{p,1}^{n/p+\sigma+1-\beta}} \leq ce^{1/3}\|u_0\|_{\dot{B}_{p,1}^{n/p+\sigma+1-\beta}} + \frac{1}{3}e^{1/3}\|u^m\|_{\mathcal{L}_t^\infty \dot{B}_{p,1}^{n/p+\sigma+1-\beta}}.$$

By induction, we conclude

$$\begin{aligned} & \|u^m\|_{\mathcal{L}_t^\infty \dot{B}_{p,1}^{n/p+\sigma+1-\beta}} \\ & \leq \frac{1 - (\frac{1}{3}e^{1/3})^m}{1 - \frac{1}{3}e^{1/3}} ce^{1/3}\|u_0\|_{\dot{B}_{p,1}^{n/p+\sigma+1-\beta}} + \frac{e^{m/3}}{3^m} \|u^0\|_{\mathcal{L}_t^\infty \dot{B}_{p,1}^{n/p+\sigma+1-\beta}} \quad (3.8) \\ & \leq (3ce^{1/3} + 1)\|u_0\|_{\dot{B}_{p,1}^{n/p+\sigma+1-\beta}}. \end{aligned}$$

Thus approximate solutions are uniformly bounded in the space $\mathcal{L}_T^\infty \dot{B}_{p,1}^{n/p+\sigma+1-\beta} \cap \mathcal{L}_T^1 \dot{B}_{p,1}^{n/p+\sigma+1}$. Now we return to (3.3) and by the uniform estimate (3.7)

$$\begin{aligned} & \|u^{m+1}\|_{\mathcal{L}_T^\infty \dot{B}_{p,1}^{n/p+\sigma-\beta}} + \|u^{m+1}\|_{\mathcal{L}_T^1 \dot{B}_{p,1}^{n/p+\sigma}} \\ & \lesssim e^{c\|u^m\|_{L_T^1 \dot{B}_{p,1}^{n/p+\sigma+1}}} (\|u_0\|_{\dot{B}_{p,1}^{n/p+\sigma-\beta}} + \|u^m\|_{\mathcal{L}_T^\infty \dot{B}_{p,1}^{n/p+\sigma-\beta}} \|u^m\|_{\mathcal{L}_T^1 \dot{B}_{p,1}^{n/p+\sigma+1}}) \quad (3.9) \\ & \leq ce^{1/3}\|u_0\|_{\dot{B}_{p,1}^{n/p+\sigma-\beta}} + \frac{1}{3}e^{1/3}\|u^m\|_{\mathcal{L}_T^\infty \dot{B}_{p,1}^{n/p+\sigma-\beta}}. \end{aligned}$$

Hence, similarly to (3.8), by induction again,

$$\|u^m\|_{\mathcal{L}_t^\infty \dot{B}_{p,1}^{n/p+\sigma-\beta}} \leq (3ce^{1/3} + 1)\|u_0\|_{\dot{B}_{p,1}^{n/p+\sigma-\beta}}.$$

Substituting this into (3.9) we conclude

$$\|u^m\|_{\mathcal{L}_t^1 \dot{B}_{p,1}^{n/p+\sigma}} \leq (4ce^{1/3} + 1)\|u_0\|_{\dot{B}_{p,1}^{n/p+\sigma-\beta}}.$$

Thus we conclude that $(u^m)_{m \in \mathbb{N}}$ is uniformly bounded in $\mathcal{L}_T^\infty X \cap \mathcal{L}_T^1 Y$.

Step 3: Strong convergence. Let $(m, k) \in \mathbb{N}^2, m > k$ and $u^{m,k} = u^m - u^k, v^{m,k} = v^m - v^k$. Then $u^{m,k}$ satisfies the equation

$$\begin{aligned} & u_t^{m+1,k+1} + \Lambda^\beta u^{m+1,k+1} + v^k \cdot \nabla u^{m+1,k+1} \\ & = u^{m,k}(\Delta P u^m) + u^k(\Delta P u^{m,k}) - v^{m,k} \cdot \nabla u^{m+1}; \\ & \quad v^{m,k} = -\nabla P u^{m,k}; \\ & \quad u^{m+1,k+1}(0, x) = 0. \end{aligned}$$

Set $U^{m+1,k+1}(T) = \|u^{m+1,k+1}\|_{\mathcal{L}_T^\rho \dot{B}_{p,1}^{n/p+\sigma-\beta/\rho'}} + \|u^{m+1,k+1}\|_{\mathcal{L}_T^{\rho'} \dot{B}_{p,1}^{n/p+\sigma-\beta/\rho}}$. Applying Lemma 2.7 with $s = n/p + \sigma - \beta$, there holds

$$\begin{aligned} & U^{m+1,k+1}(T) \\ & \lesssim e^{c\|\nabla v^k\|_{L_T^1 \dot{B}_{p,1}^{n/p}}} (\|u^{m,k}(\Delta P u^m)\|_{\mathcal{L}_T^1 \dot{B}_{p,1}^{n/p+\sigma-\beta}} \quad (3.10) \\ & \quad + \|u^k(\Delta P u^{m,k})\|_{\mathcal{L}_T^1 \dot{B}_{p,1}^{n/p+\sigma-\beta}} + \|v^{m,k} \cdot \nabla u^{m+1}\|_{\mathcal{L}_T^1 \dot{B}_{p,1}^{n/p+\sigma-\beta}}). \end{aligned}$$

Now applying Proposition 2.3 with $s_1 = n/p - \beta/\rho, s_2 = n/p + \sigma - \beta/\rho'$,

$$\|v^{m,k} \cdot \nabla u^{m+1}\|_{\mathcal{L}_T^1 \dot{B}_{p,1}^{n/p+\sigma-\beta}} \lesssim \|u^{m,k}\|_{\mathcal{L}_T^{\rho'} \dot{B}_{p,1}^{n/p+\sigma-\beta/\rho}} \|u^{m+1}\|_{\mathcal{L}_T^\rho \dot{B}_{p,1}^{n/p+\sigma+1-\beta/\rho'}}.$$

Similarly, for ρ large enough such that $\sigma + 1 + \beta/\rho \leq \beta$, we conclude

$$\begin{aligned} U^{m+1,k+1}(T) &\lesssim e^{c\|\nabla v^k\|_{L^1_T \dot{B}^{n/p}_{p,1}}} (\|u^{m,k}\|_{\mathcal{L}^{\rho'}_T \dot{B}^{n/p+\sigma-\beta/\rho}} \|u^{m+1}\|_{\mathcal{L}^\rho_T \dot{B}^{n/p+\sigma+1-\beta/\rho'}} \\ &\quad + \|u^k\|_{\mathcal{L}^\rho_T \dot{B}^{n/p+\sigma+1-\beta/\rho'}} \|u^{m,k}\|_{\mathcal{L}^{\rho'}_T \dot{B}^{n/p+\sigma-\beta/\rho}} \\ &\quad + \|u^{m,k}\|_{\mathcal{L}^{\rho'}_T \dot{B}^{n/p+\sigma-\beta/\rho}} \|u^m\|_{\mathcal{L}^\rho_T \dot{B}^{n/p+\sigma+1-\beta/\rho'}}) \\ &\leq c\eta U^{m,k}(T). \end{aligned}$$

Choosing η small enough such that $c\eta < 1$ and by induction, we conclude that $\{u^m\}$ is a Cauchy sequence in $\mathcal{L}^\rho_T \dot{B}^{n/p+\sigma-\beta/\rho'} \cap \mathcal{L}^{\rho'}_T \dot{B}^{n/p+\sigma-\beta/\rho}$. So u^m hence converges strongly to some u in it. Now by taking $r = 1$ and $r = \infty$ in (3.4), respectively, and by passing to the limit into the approximation equation, we can get a solution to in $\mathcal{L}^\infty_T X \cap \mathcal{L}^1_T Y$.

Step 4: Uniqueness. Let $u_1, u_2 \in \mathcal{L}^\infty_T X \cap \mathcal{L}^1_T Y$ be two solutions of (1.1) with the same initial data. Let $u_{1,2} = u_1 - u_2$, then

$$\begin{aligned} \partial_t u_{1,2} + \Lambda^\beta u_{1,2} + v_2 \cdot \nabla u_{1,2} &= u_{1,2}(\Delta P u_1) + u_2(\Delta P u_{1,2}) - v_{1,2} \cdot \nabla u_1; \\ v_{1,2} &= -\nabla P u_{1,2}; \\ u_{1,2}(0, x) &= 0. \end{aligned}$$

According to Lemma 2.7,

$$\begin{aligned} &\|u_{1,2}\|_{\mathcal{L}^\infty_t \dot{B}^{n/p+\sigma-\beta}} \\ &\lesssim e^{c\|u_2\|_{L^1_t \dot{B}^{n/p+\sigma+1}}} (\|u_{1,2}(\Delta P u_1)\|_{\mathcal{L}^\rho_t \dot{B}^{n/p+\sigma-2\beta+\beta/\rho}} \\ &\quad + \|u_2(\Delta P u_{1,2})\|_{\mathcal{L}^\rho_t \dot{B}^{n/p+\sigma-2\beta+\beta/\rho}} + \|v_{1,2} \cdot \nabla u_1\|_{\mathcal{L}^\rho_t \dot{B}^{n/p+\sigma-2\beta+\beta/\rho}}). \end{aligned}$$

By a similar argument as in Step 3, we have

$$\begin{aligned} &\|u_{1,2}\|_{\mathcal{L}^\infty_t \dot{B}^{n/p+\sigma-\beta}}^\rho \\ &\lesssim e^{c\rho\|u_2\|_{L^1_T \dot{B}^{n/p+\sigma+1}}} \int_0^t \|u_{1,2}\|_{L^\infty_\tau \dot{B}^{n/p+\sigma-\beta}}^\rho (\|u_1(\tau)\|_{\dot{B}^{n/p+\sigma+1-\beta+\beta/\rho}}^\rho \\ &\quad + \|u_2(\tau)\|_{\dot{B}^{n/p+\sigma+1-\beta+\beta/\rho}}^\rho) d\tau. \end{aligned}$$

Since the inclusion $\dot{B}^s_{p,1} \subset \dot{B}^s_{p,\rho}$ holds for any $\rho \in [1, \infty]$. Thus the Minkowski's inequality and Gronwall's inequality give that $u_1 = u_2, \forall t \in [0, T]$.

Step 5: Continuity in time. For all $t, t' \in [0, T)$, we have

$$\begin{aligned} &\|u(t) - u(t')\|_{\dot{B}^{n/p+\sigma-\beta}_{p,1}} \\ &\leq \sum_{j \leq N} 2^{j(n/p+\sigma-\beta)} \|u_j(t) - u_j(t')\|_{L^p} + 2 \sum_{j > N} 2^{j(n/p+\sigma-\beta)} \|u_j\|_{L^\infty_T L^p}. \end{aligned}$$

Since $u \in L^\infty_T \dot{B}^{n/p+\sigma-\beta}_{p,1}$, for any $\epsilon > 0$, we can choose N large enough such that

$$\sum_{j > N} 2^{j(n/p+\sigma-\beta)} \|u_j\|_{L^\infty_T L^p} \leq \frac{\epsilon}{4}.$$

On the other hand,

$$\begin{aligned} \sum_{j \leq N} 2^{j(n/p+\sigma-\beta)} \|u_j(t) - u_j(t')\|_{L^p} &\leq |t - t'| \sum_{j \leq N} 2^{j(n/p+\sigma-\beta)} \|\partial_t u_j\|_{L_T^\infty L^p} \\ &\leq |t - t'| 2^{N\beta} \|\partial_t u\|_{\mathcal{L}_T^\infty \dot{B}_{p,1}^{n/p+\sigma-2\beta}}. \end{aligned}$$

Now write

$$u_t = -\Lambda^\beta u - v \cdot \nabla u + u(\Delta P u) \quad \text{and} \quad v = -\nabla P u.$$

Obviously, we have

$$\|\Lambda^\beta u\|_{\mathcal{L}_T^\infty \dot{B}_{p,1}^{n/p+\sigma-2\beta}} \leq \|u\|_{\mathcal{L}_T^\infty \dot{B}_{p,1}^{n/p+\sigma-\beta}}.$$

Applying Proposition 2.3 with $s_1 = n/p - \beta, s_2 = n/p + \sigma - \beta$,

$$\|v \cdot \nabla u\|_{\mathcal{L}_T^\infty \dot{B}_{p,1}^{n/p+\sigma-2\beta}} \leq \|u\|_{\mathcal{L}_T^\infty \dot{B}_{p,1}^{n/p+\sigma-\beta}} \|u\|_{\mathcal{L}_T^\infty \dot{B}_{p,1}^{n/p+\sigma+1-\beta}}.$$

Similarly, we have

$$\|u(\Delta P u)\|_{\mathcal{L}_T^\infty \dot{B}_{p,1}^{n/p+\sigma-2\beta}} \leq \|u\|_{\mathcal{L}_T^\infty \dot{B}_{p,1}^{n/p+\sigma-\beta}} \|u\|_{\mathcal{L}_T^\infty \dot{B}_{p,1}^{n/p+\sigma+1-\beta}}.$$

Thus for $|t - t'| \leq (2^{N\beta} \|\partial_t u\|_{\mathcal{L}_T^\infty \dot{B}_{p,1}^{n/p+\sigma-2\beta}})^{-1} \frac{\epsilon}{2}$, we conclude

$$\|u(t) - u(t')\|_{\dot{B}_{p,1}^{n/p+\sigma-\beta}} \leq \epsilon.$$

Hence $u \in C([0, T]; \dot{B}_{p,1}^{n/p+\sigma-\beta})$. Similarly we obtain $u \in C([0, T]; \dot{B}_{p,1}^{n/p+\sigma+1-\beta})$.

Step 6: Blowup criterion. We give a blowup criterion as follows:

Proposition 3.2. *Let T^* denote the maximal time of existence of a solution u in $C([0, T^*]; X) \cap L^1([0, T^*]; Y)$. If $T^* < \infty$, then*

$$\int_0^{T^*} \|u(t)\|_{\dot{B}_{p,1}^{n/p+\sigma+1}} dt = \infty.$$

Proof. Supposing $T^* < \infty$ and $\int_0^{T^*} \|u(t)\|_{\dot{B}_{p,1}^{n/p+\sigma+1}} dt < \infty$, and using Lemma 2.7 with $\rho = \infty$, we have

$$\begin{aligned} \|u\|_{\mathcal{L}_{T^*}^\infty \dot{B}_{p,1}^{n/p+\sigma+1-\beta}} &\lesssim e^{c \int_0^{T^*} \|u(t)\|_{\dot{B}_{p,1}^{n/p+\sigma+1}} dt} (\|u_0\|_{\dot{B}_{p,1}^{n/p+\sigma+1-\beta}} \\ &\quad + \int_0^{T^*} \|u(t)\|_{\dot{B}_{p,1}^{n/p+\sigma+1-\beta}} \|u(t)\|_{\dot{B}_{p,1}^{n/p+\sigma+1}} dt). \end{aligned}$$

Hence by Gronwall's inequality we have

$$\|u\|_{\mathcal{L}_{T^*}^\infty \dot{B}_{p,1}^{n/p+\sigma+1-\beta}} \lesssim e^{c \int_0^{T^*} \|u(t)\|_{\dot{B}_{p,1}^{n/p+\sigma+1}} dt} \|u_0\|_{\dot{B}_{p,1}^{n/p+\sigma+1-\beta}} < \infty. \tag{3.11}$$

By a similar argument there also holds

$$\|u\|_{\mathcal{L}_{T^*}^\infty \dot{B}_{p,1}^{n/p+\sigma-\beta}} \lesssim e^{c \int_0^{T^*} \|u(t)\|_{\dot{B}_{p,1}^{n/p+\sigma+1}} dt} \|u_0\|_{\dot{B}_{p,1}^{n/p+\sigma-\beta}} < \infty. \tag{3.12}$$

From Step 5, for all $t, t' \in [0, T^*)$, we have

$$\|u(t) - u(t')\|_X \rightarrow 0 \quad \text{as} \quad t \rightarrow t'.$$

This means that $u(t)$ satisfies the Cauchy criterion at T^* . So there exists an element u^* in X such that $u(t) \rightarrow u^*$ in X as $t \rightarrow T^*$. Now set $u(T^*) = u^*$ and consider the

equation with initial data u^* . By the well-posedness we obtain a solution existing on a larger time interval than $[0, T^*)$, which is a contradiction. \square

Step 7: Global solution. To obtain global well-posedness for small initial data, it is sufficient to bound

$$F(t) := \int_0^t \|u(\tau)\|_{\dot{B}_{p,1}^{n/p+\sigma+1}} d\tau.$$

Lemma 2.7 gives

$$\|u\|_{\mathcal{L}_t^1 \dot{B}_{p,1}^{n/p+\sigma+1}} \lesssim e^{cF(t)} (\|u_0\|_{\dot{B}_{p,1}^{n/p+\sigma+1-\beta}} + \int_0^t \|u(\tau)\|_{\dot{B}_{p,1}^{n/p+\sigma+1-\beta}} \|u(\tau)\|_{\dot{B}_{p,1}^{n/p+\sigma+1}} d\tau).$$

A similar argument with (3.11) gives

$$\|u\|_{\mathcal{L}_t^\infty \dot{B}_{p,1}^{n/p+\sigma+1-\beta}} \lesssim e^{cF(t)} \|u_0\|_{\dot{B}_{p,1}^{n/p+\sigma+1-\beta}}.$$

Hence we conclude

$$F(t) \leq C e^{CF(t)} (1 + F(t)) \|u_0\|_{\dot{B}_{p,1}^{n/p+\sigma+1-\beta}}.$$

Since $F(t)$ is continuous and $F(0) = 0$, we obtain that: if the initial data satisfies $\|u_0\|_{\dot{B}_{p,1}^{n/p+\sigma+1-\beta}} < \frac{e^{-C}}{1+C}$, then

$$F(t) \leq C e^{C^2} (1 + C) \|u_0\|_{\dot{B}_{p,1}^{n/p+\sigma+1-\beta}}.$$

By the blow-up criterion, the solution is global.

4. APPENDIX

We now give the proof of Claim 3.1. We list some lemmas which will be used in our proof.

Lemma 4.1 ([20]). *Let v be a smooth vector field, and ψ_t be the solution to*

$$\psi_t(x) = x + \int_0^t v(\tau, \psi_\tau(x)) d\tau.$$

Then for all $t \in \mathbb{R}^+$, the flow ψ_t is a C^1 diffeomorphism over \mathbb{R}^n and there holds

$$\begin{aligned} \|\nabla \psi_t^{\pm 1}\|_{L^\infty} &\leq e^{V(t)}, \\ \|\nabla \psi_t^{\pm 1} - Id\|_{L^\infty} &\leq e^{V(t)} - 1, \\ \|\nabla^2 \psi_t^{\pm 1}\|_{L^\infty} &\leq e^{V(t)} \int_0^t \|\nabla^2 v(\tau)\|_{L^\infty} e^{V(\tau)} d\tau, \end{aligned}$$

where $V(t) = \int_0^t \|\nabla v(\tau)\|_{L^\infty} d\tau$.

Lemma 4.2 ([20]). *Let $\chi \in \mathcal{S}(\mathbb{R}^n)$. There exists a constant $C = C(\chi, n)$ such that for all C^2 diffeomorphism ψ over \mathbb{R}^n with inverse ϕ , and for all $u \in \mathcal{S}'$, $p \in [1, +\infty]$, $(j, j') \in \mathbb{Z}^2$,*

$$\begin{aligned} &\|\chi(2^{-j'} D)(\Delta_j u \circ \psi)\|_{L^p} \\ &\leq C \|J_\phi\|_{L^\infty}^{1/p} \|\Delta_j u\|_{L^p} (2^{-j} \|DJ_\phi\|_{L^\infty} \|J_\psi\|_{L^\infty} + 2^{j'-j} \|D\phi\|_{L^\infty}). \end{aligned}$$

Lemma 4.3 ([16]). *Let $v \in L^1_{loc}(\mathbb{R}^+; Lip)$ be a fixed vector field. For $j \in \mathbb{Z}$, set $u_j = \Delta_j u$, ψ_j be the flow of the regularized vector field $S_{j-1}v$. Then for $u \in \dot{B}^\beta_{p,\infty}$ with $\beta \in [0, 2)$, $p \in [1, \infty]$, there holds*

$$\|\Lambda^\beta(u_j \circ \psi_j) - (\Lambda^\beta u_j) \circ \psi_j\|_{L^p} \leq C e^{cV(t)} V^{1-\frac{\beta}{2}}(t) 2^{j\beta} \|u_j\|_{L^p},$$

and when $\beta = 2$,

$$\|\Lambda^2(u_j \circ \psi_j) - (\Lambda^2 u_j) \circ \psi_j\|_{L^p} \leq C e^{cV(t)} V(t) 2^{2j} \|u_j\|_{L^p},$$

where $V(t) = \int_0^t \|\nabla v(\tau)\|_{L^\infty} d\tau$ and $C = C(\beta, p) > 0$.

Proof of Claim 3.1. Applying Δ_j to (3.1) we have

$$\partial_t u_j^{m+1} + S_{j-1} v^m \cdot \nabla u_j^{m+1} + \Lambda^\beta u_j^{m+1} = f_j + R_j, \tag{4.1}$$

where $R_j := (S_{j-1} v^m - v^m) \cdot \nabla u_j^{m+1} - [\Delta_j, v^m \cdot \nabla] u_j^{m+1}$. Let ψ_j be the flow of the regularized vector field $S_{j-1} v^m$. Denote $\bar{u}_j := u_j \circ \psi_j$, then (4.1) becomes

$$\partial_t \bar{u}_j^{m+1} + \Lambda^\beta \bar{u}_j^{m+1} = \bar{f}_j + \bar{R}_j + G_j, \tag{4.2}$$

where $G_j := \Lambda^\beta(u_j^{m+1} \circ \psi_j) - (\Lambda^\beta u_j^{m+1}) \circ \psi_j$.

Applying Δ_k on the equivalent integral equation of (4.2), we have

$$\begin{aligned} & \|\Delta_k \bar{u}_j^{m+1}(t)\|_{L^p} \\ & \lesssim e^{-ct2^{k\beta}} \|\Delta_k u_{0,j}\|_{L^p} \\ & \quad + \int_0^t e^{-c(t-\tau)2^{k\beta}} (\|\Delta_k \bar{f}_j\|_{L^p} + \|\Delta_k \bar{R}_j\|_{L^p} + \|\Delta_k G_j\|_{L^p}) d\tau. \end{aligned} \tag{4.3}$$

Lemma 4.3 implies

$$\|\Delta_k G_j(t)\|_{L^p} \lesssim e^{cV(t)} V^{1-\beta/2}(t) 2^{j\beta} \|u_j^{m+1}\|_{L^p},$$

with $V(t) = \int_0^t \|\nabla v^m(\tau)\|_{L^\infty} d\tau$. From Bernstein inequality and Lemma 4.1

$$\|\Delta_k \bar{f}_j\|_{L^p} \lesssim 2^{-k} \|\nabla \Delta_k \bar{f}_j\|_{L^p} \lesssim 2^{-k} \|(\nabla f_j) \circ \psi_j\|_{L^p} \|\nabla \psi_j\|_{L^\infty} \lesssim 2^{j-k} e^{cV(t)} \|f_j\|_{L^p}.$$

A similarly argument implies

$$\|\Delta_k \bar{R}_j(t)\|_{L^p} \lesssim 2^{j-k} e^{cV(t)} \|R_j\|_{L^p}.$$

Taking the L^r norm over $[0, t]$ on (4.3) and plugging the above estimates give

$$\begin{aligned} 2^{j(s+\beta/r)} \|\Delta_k \bar{u}_j^{m+1}\|_{L^r_t L^p} & \lesssim 2^{(j-k)\beta/r} (1 - e^{-ctr2^{k\beta}})^{1/r} 2^{js} \|\Delta_k u_{0,j}\|_{L^p} \\ & \quad + 2^{j(s+\beta/r)} 2^{(j-k)\beta} e^{cV(t)} V^{1-\beta/2}(t) \|u_j^{m+1}\|_{L^r_t L^p} \\ & \quad + 2^{(j-k)(1+\beta/r)} e^{cV(t)} \int_0^t 2^{js} (\|f_j\|_{L^p} + \|R_j\|_{L^p}) d\tau. \end{aligned} \tag{4.4}$$

Let $M_0 \in \mathbb{Z}$ to be fixed later. Decomposing

$$u_j^{m+1} = S_{j-M_0} \bar{u}_j^{m+1} \circ \psi_j^{-1} + \sum_{k \geq j-M_0} \Delta_k \bar{u}_j^{m+1} \circ \psi_j^{-1}.$$

For all $t \in [0, T]$, there holds

$$\|u_j^{m+1}\|_{L^r_t L^p} \lesssim e^{cV(t)} (\|S_{j-M_0} \bar{u}_j^{m+1}\|_{L^r_t L^p} + \sum_{k \geq j-M_0} \|\Delta_k \bar{u}_j^{m+1}\|_{L^r_t L^p}). \tag{4.5}$$

By Lemma 4.1 and Lemma 4.2,

$$\|S_{j-M_0}\bar{u}_j^{m+1}\|_{L_t^r L^p} \lesssim e^{cV(t)}(e^{cV(t)} - 1 + 2^{-M_0})\|u_j^{m+1}\|_{L_t^r L^p}. \quad (4.6)$$

Since $\Delta_k u_{0,j} = 0$ for $|k-j| \geq 2$ and $e^{cV(t)} - 1 + 2^{-M_0} \lesssim e^{-c'V(t)}2^{-M_0}$, multiplying (4.5) by $2^{j(s+\beta/r)}$ and using (4.4) and (4.6), we obtain

$$\begin{aligned} 2^{j(s+\beta/r)}\|u_j^{m+1}\|_{L_t^r L^p} &\lesssim e^{cV(t)}2^{M_0\beta/r}(1 - e^{-ctr2^{j\beta}})^{1/r}2^{js}\|u_{0,j}\|_{L^p} \\ &\quad + e^{cV(t)}2^{j(s+\beta/r)}(2^{-M_0} + 2^{M_0\beta}V^{1-\beta/2}(t))\|u_j^{m+1}\|_{L_t^r L^p} \\ &\quad + e^{cV(t)}2^{M_0(1+\beta/r)}\int_0^t 2^{js}(\|f_j\|_{L^p} + \|R_j\|_{L^p})d\tau. \end{aligned}$$

Now we choose M_0 to be the unique integer such that $2c2^{-M_0} \in (1/8, 1/4]$ and $T_1 \leq T$ be the largest real number such that

$$cV(T_1) \leq \min\left(\ln 2, \left(\frac{2^{-M_0\beta}}{8c^{\beta/2}}\right)^{\frac{2}{2-\beta}}\right).$$

Thus for $t \in [0, T_1]$,

$$2^{j(s+\beta/r)}\|u_j^{m+1}\|_{L_t^r L^p} \lesssim (1 - e^{-ctr2^{j\beta}})^{1/r}2^{js}\|u_{0,j}\|_{L^p} + \int_0^t 2^{js}(\|f_j\|_{L^p} + \|R_j\|_{L^p})d\tau.$$

Taking the l^1 -norm we conclude that

$$\begin{aligned} &\|u^{m+1}\|_{\mathcal{L}_t^r \dot{B}_{p,1}^{s+\beta/r}} \\ &\lesssim \sum_{j \in \mathbb{Z}} (1 - e^{-ctr2^{j\beta}})^{1/r}2^{js}\|u_{0,j}\|_{L^p} + \sum_{j \in \mathbb{Z}} \int_0^t 2^{js}(\|f_j\|_{L^p} + \|R_j\|_{L^p})d\tau. \end{aligned}$$

□

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