

# On the delta-Primitive and Boussinesq Type Equations

Madalina Petcu, Antoine Rousseau

► **To cite this version:**

Madalina Petcu, Antoine Rousseau. On the delta-Primitive and Boussinesq Type Equations. *Advances in Differential Equations*, Khayyam Publishing, 2005, 10 (5), pp.579-599. <inria-00172497>

**HAL Id: inria-00172497**

**<https://hal.inria.fr/inria-00172497>**

Submitted on 17 Sep 2007

**HAL** is a multi-disciplinary open access archive for the deposit and dissemination of scientific research documents, whether they are published or not. The documents may come from teaching and research institutions in France or abroad, or from public or private research centers.

L'archive ouverte pluridisciplinaire **HAL**, est destinée au dépôt et à la diffusion de documents scientifiques de niveau recherche, publiés ou non, émanant des établissements d'enseignement et de recherche français ou étrangers, des laboratoires publics ou privés.

## ON THE $\delta$ -PRIMITIVE AND BOUSSINESQ TYPE EQUATIONS

M. PETCU\*<sup>b</sup><sup>#</sup> AND A. ROUSSEAU\*<sup>#</sup>

\*Laboratoire d'Analyse Numérique, Université de Paris–Sud, Orsay, France

<sup>b</sup>The Institute of Mathematics of the Romanian Academy, Bucharest, Romania

<sup>#</sup>The Institute for Scientific Computing and Applied Mathematics  
Indiana University, Bloomington, IN, USA

(Submitted by: Roger Temam)

**Abstract.** In this article we consider the Primitive Equations without horizontal viscosity but with a mild vertical viscosity added in the hydrostatic equation, as in [13] and [16], which are the so-called  $\delta$ -Primitive Equations. We prove that the problem is well posed in the sense of Hadamard in certain types of spaces. This means that we prove the finite-in-time existence, uniqueness and continuous dependence on data for appropriate solutions. The results given in the 3D periodic space easily extend to dimension 2.

We also consider a Boussinesq type of equation, meaning that the mild vertical viscosity present in the hydrostatic equation is replaced by the time derivative of the vertical velocity. We prove the same type of results as for the  $\delta$ -Primitive Equations; periodic boundary conditions are similarly considered.

### 1. INTRODUCTION

One of the major challenges in the mathematical and physical sciences is to study and improve long-term weather prediction and to understand climate changes. This consists in studying the mathematical equations and the models governing the motion of the atmosphere and the oceans, and advancing the techniques for their numerical simulations. The general equations describing these motions are derived from the basic conservation laws. The resulting equations are very complex and unfortunately too complicated to be analyzed but using some scale analysis methods and meteorological observations, these equations are well approximated by a somehow simpler system called the Primitive Equations.

---

Accepted for publication: September 2004.

AMS Subject Classifications: 35B65, 35Q40, 35J20.

In this article we are interested in deriving various results regarding the so-called  $\delta$ -Primitive Equations and a Boussinesq type equation. By  $\delta$ -Primitive Equations we understand the equations governing the movement of the geophysical fluids (atmosphere, oceans) as follows; we consider the laws of conservation of horizontal momentum with some minor geometrical approximations and we add a dissipation term in the hydrostatic equation (namely the term  $\delta w$  in (1.1c) as in [13] and [16]). The Boussinesq type equations considered in this article are the same as the  $\delta$ -Primitive Equations, the only difference being the hydrostatic equation, where the dissipative term  $\delta w$  is replaced by the time derivative of the vertical velocity multiplied by  $\delta > 0$ ,  $\delta \partial w / \partial t$ , see e.g. [8].

We prove in this article that the equations obtained in this manner lead to well-posedness of the problem, meaning that in a certain class of functions and in limited time, the equations have solutions which are unique and depend continuously on the initial data (for a similar result in the context of the Euler equation, see e.g. Kato [5], [4] or Temam [15]).

The  $\delta$ -Primitive Equations for the ocean read<sup>1</sup>:

$$\frac{\partial u}{\partial t} + u \frac{\partial u}{\partial x} + v \frac{\partial u}{\partial y} + w \frac{\partial u}{\partial z} - fv + \frac{1}{\rho_0} \frac{\partial p}{\partial x} = F_u, \quad (1.1a)$$

$$\frac{\partial v}{\partial t} + u \frac{\partial v}{\partial x} + v \frac{\partial v}{\partial y} + w \frac{\partial v}{\partial z} + fu + \frac{1}{\rho_0} \frac{\partial p}{\partial y} = F_v, \quad (1.1b)$$

$$\delta w + \frac{\partial p}{\partial z} = -\rho g, \quad (1.1c)$$

$$\frac{\partial u}{\partial x} + \frac{\partial v}{\partial y} + \frac{\partial w}{\partial z} = 0, \quad (1.1d)$$

$$\frac{\partial T}{\partial t} + u \frac{\partial T}{\partial x} + v \frac{\partial T}{\partial y} + w \frac{\partial T}{\partial z} = F_T. \quad (1.1e)$$

In the system above,  $(u, v, w)$  are the three components of the velocity vector,  $p$ ,  $\rho$  and  $T$  are respectively the perturbations of the pressure, of the density, and of the temperature from a reference (average) state  $p_0$ ,  $\rho_0$  and  $T_0$ . The relation between the temperature and the density is given by the equation of state and we consider here a version of this equation linearized

---

<sup>1</sup>Some slight modifications are necessary for the atmosphere; we refer the interested reader to Salmon [13], where it is shown that working with the potential temperature instead of the temperature and changing the coordinates, the equations for the lower atmosphere will have the same form as the equations (1.1) for the ocean.

around the reference state  $\rho_0, T_0$ :

$$\rho = \rho_0(1 - \beta_T(T - T_0)). \quad (1.2)$$

In the system (1.1),  $f$  is the Coriolis parameter,  $(F_u, F_v)$  represent the body forces per unit of mass and  $F_T$  represents a heating source. In applications,  $F_u, F_v$  and  $F_T$  vanish for the ocean (but we consider here the nonzero forcing for mathematical generality).

The Boussinesq type equations are the same as (1.1), with the only difference being that the hydrostatic equation (1.1c) is replaced by:

$$\delta \frac{\partial w}{\partial t} + \frac{\partial p}{\partial z} = -\rho g, \quad \delta > 0. \quad (1.3)$$

We recall here that the usual Primitive Equations correspond to  $\delta = 0$  in (1.1c). For  $\delta > 0$ , the term  $\delta w$  is a friction (vertical viscosity) term. The term  $\delta w$ , called a drag term, is on one hand a mathematical remedy to ensure the well-posedness of the problem. On the other hand, as shown in [16], it has a smoothing effect, numerically filtering some undesirable oscillations. An interesting problem raised by these equations is the asymptotic study when  $\delta \rightarrow 0$  (see e.g. [12], [11]). For more details regarding the motivation for this term see Temam and Tribbia [16] and also Salmon [13]. A coherent model can also be obtained by replacing the term  $\delta w$  with  $\delta \partial w / \partial t$ ; as we announced we also intend to study this model from the mathematical point of view.

The article is organized as follows: in Section 2 we recall the  $\delta$ -Primitive Equations, then we prove the existence of solutions in some class of functions, and we finally derive some a priori estimates, showing the continuous dependence on the data, the uniqueness of the regular solutions and a regularity in time. In Section 3 we consider the Boussinesq type of equations and we prove the existence and uniqueness of regular solutions as well as the regularity in time of the solutions.

For the interested reader, we mention that much work is available on the mathematical theory of the Primitive Equations in different contexts: the well-posedness of the Primitive Equations in the presence of viscosity has been established by Lions, Temam and Wang (see [6], [7]) for both the ocean and the atmosphere; improved results based on an anisotropic treatment of the vertical direction can be found in Ziane [19] and in Petcu, Temam and Wirosoetisno; see [10]. The same problem, of the well-posedness of the Primitive Equations, has been considered in a thin domain by Hu, Temam and Ziane [3]. High regularity results for the Primitive Equations in 2D periodic space were derived in [10]. A review of numerous results available

in the mathematical theory of geophysical fluid dynamics (as far as existence, uniqueness, and regularity of solutions are concerned) can be found in [17].

For details regarding the derivation of these models (PEs,  $\delta$ -PEs, Boussinesq type model) from the physical laws, we refer the reader to classical references in Geophysical Fluid Dynamics, e.g. Haltiner and Williams [2], Gill [1], Pedlosky [9], Washington and Parkinson [18], and the references therein, as well as the references already quoted of Salmon, and of Temam and Tribbia.

## 2. $\delta$ -PRIMITIVE EQUATIONS

In this section we consider the  $\delta$ -Primitive Equations as described in the Introduction and we prove that the problem is well-posed in the sense of Hadamard in certain types of spaces.

**2.1. The main result: existence and uniqueness of solutions.** In this article we work in a limited domain  $\Omega = (0, L_1) \times (0, L_2) \times (0, L_3)$  and we assume space periodicity with period  $\Omega$ , meaning that all functions are taken to satisfy:

$$\begin{aligned} f(x + L_1, y, z, t) &= f(x, y, z, t) = f(x, y + L_2, z, t) \\ &= f(x, y, z + L_3, t), \end{aligned}$$

when extended to  $\mathbb{R}^3$ . All the functions being periodic, they admit Fourier series expansions, hence we can write:

$$f = \sum_{k \in \mathbb{Z}^3} f_k e^{i(k'_1 x + k'_2 y + k'_3 z)}, \quad (2.1)$$

where  $k'_j = 2\pi k_j / L_j$  for  $j = 1, 2, 3$ .

Our aim is to study the existence and regularity of the solutions of problem (1.1) with some initial data. In system (1.1), the prognostic variables are  $u$ ,  $v$  and  $T$ , whereas  $\rho$ ,  $w$  and  $p$  are the diagnostic variables. Indeed, the density is already expressed in terms of the temperature  $T$  by the state equation (1.2), hence taking into account that in (1.1)  $\rho$  and  $T$  are respectively the perturbations of the density and of the temperature from an average value, we have:

$$\rho = -\rho_0 \beta_T T. \quad (2.2)$$

In order to determine the vertical velocity in terms of the prognostic variables, we write the equations (1.1c) and (1.1d) in Fourier modes. We obtain

$$\delta w_k + i k'_3 p_k = -g \rho_k, \quad (2.3)$$

and

$$k'_1 u_k + k'_2 v_k + k'_3 w_k = 0. \tag{2.4}$$

From equation (2.3) we find

$$w_k = -\frac{g\rho_k}{\delta}, \quad \text{for } k'_3 = 0, \tag{2.5}$$

and from equation (2.4) we find

$$w_k = -\frac{k'_1 u_k + k'_2 v_k}{k'_3}, \quad \text{for } k'_3 \neq 0. \tag{2.6}$$

So, for each  $U = (u, v, T)$  we can define  $w = w(U)$  by its Fourier series, namely

$$w(U)_k = \begin{cases} -\frac{k'_1 u_k + k'_2 v_k}{k'_3}, & \text{for } k'_3 \neq 0, \\ \frac{g}{\delta} \rho_0 \beta_T T_k, & \text{for } k_3 = 0. \end{cases} \tag{2.7}$$

From (2.3) we then determine the pressure  $p$  in terms of the diagnostic variables, up to its vertical average. This means that we can fully determine the Fourier coefficients  $p_k$  of the pressure  $p$  for  $k_3 \neq 0$ , but not for  $k_3 = 0$ . The part of the pressure which can not be expressed in terms of the prognostic variables is the average of the pressure in the vertical direction

$$\frac{1}{L_3} \int_0^{L_3} p(x_1, x_2, x_3) dx_3 = \sum_{k, k_3=0} p_k(t) e^{i(k'_1 x_1 + k'_2 x_2)}. \tag{2.8}$$

Some natural function spaces for this problem are as follows

$$\mathbf{V} = \{(u, v, T) \in (\dot{H}_{\text{per}}^1(\Omega))^3; \int_0^{L_3} (u_x + v_y) dz = 0\}, \tag{2.9}$$

and

$$\mathbf{H} = \text{the closure of } \mathbf{V} \text{ in } (\dot{L}^2(\Omega))^3. \tag{2.10}$$

Here the dot above  $\dot{H}_{\text{per}}^1$  and  $\dot{L}^2$  denotes the functions with average in  $\Omega$  equal to zero. These spaces are endowed with the usual scalar products, meaning that on  $\mathbf{H}$  we take the scalar product from  $L^2(\Omega)$  and on  $\mathbf{V}$  we work with the following scalar product:

$$((\phi, \tilde{\phi}))_{\mathbf{V}} = \int_{\Omega} \left( \frac{\partial \phi}{\partial x} \frac{\partial \tilde{\phi}}{\partial x} + \frac{\partial \phi}{\partial y} \frac{\partial \tilde{\phi}}{\partial y} + \frac{\partial \phi}{\partial z} \frac{\partial \tilde{\phi}}{\partial z} \right) d\Omega. \tag{2.11}$$

Note that because of the assumption that all the functions have zero average, the Poincaré inequality holds, meaning

$$|U|_{L^2} \leq c_0 \|U\|, \quad \forall U \in \mathbf{V}, \tag{2.12}$$

which indeed guarantees that  $\|\cdot\|$  is a norm on  $\mathbf{V}$  equivalent to the usual norm on  $H^1$ .

In order to obtain the variational formulation of this problem, we consider a test function  $\tilde{U} = (\tilde{u}, \tilde{v}, \tilde{T}) \in \mathbf{V}$ , multiply (1.1a) by  $\tilde{u}$ , (1.1b) by  $\tilde{v}$ , and (1.1e) by  $\tilde{T}$ , then integrate over  $\Omega$ . Using integration by parts and the space periodicity we find that system (1.1) is formally equivalent to the following problem

$$\begin{aligned} \frac{d}{dt}(U, \tilde{U})_{L^2} + b(U, U, \tilde{U}) + e(U, \tilde{U}) &= (F, \tilde{U})_{L^2}, \quad \forall \tilde{U} \in \mathbf{V}, \\ U(0) &= U_0. \end{aligned} \tag{2.13}$$

In (2.13) we have defined the bilinear form  $e$  as being:

$$e(U, \tilde{U}) = f \int_{\Omega} u\tilde{u} \, d\Omega - f \int_{\Omega} v\tilde{u} \, d\Omega - \beta_{Tg} \int_{\Omega} T\tilde{u} \, d\Omega + \frac{\delta}{\rho_0} \int_{\Omega} w\tilde{u} \, d\Omega, \tag{2.14}$$

and the trilinear form  $b$  as

$$\begin{aligned} b(U, U^\#, \tilde{U}) &= \int_{\Omega} \left( u \frac{\partial u^\#}{\partial x} \tilde{u} + v \frac{\partial u^\#}{\partial y} \tilde{u} + w(U) \frac{\partial u^\#}{\partial z} \tilde{u} \right) d\Omega \\ &+ \int_{\Omega} \left( u \frac{\partial v^\#}{\partial x} \tilde{v} + v \frac{\partial v^\#}{\partial y} \tilde{v} + w(U) \frac{\partial v^\#}{\partial z} \tilde{v} \right) d\Omega \\ &+ \int_{\Omega} \left( u \frac{\partial T^\#}{\partial x} \tilde{T} + v \frac{\partial T^\#}{\partial y} \tilde{T} + w(U) \frac{\partial T^\#}{\partial z} \tilde{T} \right) d\Omega. \end{aligned} \tag{2.15}$$

We also introduce the following notation: we denote by  $(f, g)_m$  and  $|f|_m$  the scalar product and the norm in  $\dot{H}_{\text{per}}^m(\Omega)$ ,

$$(f, g)_m = \sum_{|\alpha|=m} (D^\alpha f, D^\alpha g)_{L^2}, \tag{2.16}$$

where  $D^\alpha$  is a multi-index derivation;  $D^\alpha = \partial^{|\alpha|} / \partial x_1^{\alpha_1} \partial x_2^{\alpha_2} \partial x_3^{\alpha_3}$ ,  $\alpha = (\alpha_1, \alpha_2, \alpha_3)$ ,  $|\alpha| = \alpha_1 + \alpha_2 + \alpha_3$ .

In all that follows in this article, we are interested in proving the existence of solutions for this problem on a certain interval of time, the uniqueness, and the continuous dependence on the data for a certain class of solutions. The main result is the existence and uniqueness theorem, stated here below:

**Theorem 2.1.** *Let there be given  $m \geq 3$ , and  $L_1, L_2, L_3 > 0$ ,  $\Omega = (0, L_1) \times (0, L_2) \times (0, L_3)$  as above. Then for each  $U_0$  given in  $\mathbf{V} \cap (\dot{H}_{\text{per}}^m(\Omega))^3$  and  $F$  given in  $L^\infty(0, t_1; (\dot{H}_{\text{per}}^m(\Omega))^3)$ , there exists a  $t_\star \leq t_1$ , depending on the*

data  $(L_1, L_2, L_3, U_0, F)$  but independent of  $m$ , and a unique solution  $U$  of problem (2.13) defined on the interval  $(0, t_*)$ , with

$$U \in L^\infty(0, t_*; \mathbf{V} \cap (\dot{H}_{\text{per}}^m(\Omega))^3).$$

**Proof.** The proof of the existence of solutions is based on the Galerkin-Fourier method, using the a priori estimates obtained in the subsection below (for more details see, e.g., in the context of the Euler equations, [4], [14], [15]). The uniqueness of solution will be proved in the next subsection.  $\square$

**Remark 2.1.** The same result of existence can be obtained in any dimension  $d$ , with identical proof; because of the dimension of the space in the Sobolev imbedding theorems, we then require  $m > 1 + d/2$ .

**2.2. Existence of regular solutions.** In this section we are interested in obtaining some estimates on the high order derivatives, from which we will then derive the existence of solutions for the  $\delta$ -Primitive Equations in  $(\dot{H}_{\text{per}}^m(\Omega))^3$ , for  $m$  specified later on, and sufficiently large.

In all that follows, we assume that  $m > 5/2$  so that  $H^{m-1}(\Omega)$  is a multiplicative algebra.

We start by deriving the a priori estimates necessary to prove the existence results. Let  $\alpha$  be a multi-index,  $|\alpha| = m$ . We apply the operator  $D^\alpha$  to equations (1.1a), (1.1b) and (1.1e), then multiply the equations respectively by  $D^\alpha u$ ,  $D^\alpha v$  and  $D^\alpha T$ , integrate over  $\Omega$  and add all these equations for  $|\alpha| = m$ . In this way we obtain

$$\begin{aligned} & \frac{1}{2} \frac{d}{dt} |U|_m^2 + (u \frac{\partial u}{\partial x} + v \frac{\partial u}{\partial y} + w(U) \frac{\partial u}{\partial z}, u)_m + (u \frac{\partial v}{\partial x} + v \frac{\partial v}{\partial y} + w(U) \frac{\partial v}{\partial z}, v)_m \\ & + (u \frac{\partial T}{\partial x} + v \frac{\partial T}{\partial y} + w(U) \frac{\partial T}{\partial z}, T)_m + \frac{1}{\rho_0} (\frac{\partial p}{\partial x}, u)_m + \frac{1}{\rho_0} (\frac{\partial p}{\partial y}, v)_m = (F, U)_m. \end{aligned} \tag{2.17}$$

Integrating by parts and using periodicity, we obtain

$$\frac{1}{\rho_0} (\frac{\partial p}{\partial x}, u)_m + \frac{1}{\rho_0} (\frac{\partial p}{\partial y}, v)_m = -\frac{1}{\rho_0} (p, u_x + v_y)_m. \tag{2.18}$$

Using (1.1c), (1.1d) and integrating by parts we find

$$-\frac{1}{\rho_0} (p, u_x + v_y)_m = -\frac{1}{\rho_0} (p_z, w)_m = \frac{\delta}{\rho_0} |w|_m^2 - \beta_T \frac{g}{\rho_0} (T, w)_m. \tag{2.19}$$

It now remains to estimate the nonlinear terms

$$I_1 = (u \frac{\partial u}{\partial x} + v \frac{\partial u}{\partial y} + w(U) \frac{\partial u}{\partial z}, u)_m,$$



$$I_2 = (u \frac{\partial v}{\partial x} + v \frac{\partial v}{\partial y} + w(U) \frac{\partial v}{\partial z}, v)_m,$$

$$I_3 = (u \frac{\partial T}{\partial x} + v \frac{\partial T}{\partial y} + w(U) \frac{\partial T}{\partial z}, T)_m.$$

Since the three terms  $I_1$ ,  $I_2$  and  $I_3$  have a similar structure, it suffices to estimate  $I_1$ , which we write in the form

$$I_1 = \sum_{|\alpha|=m} (D^\alpha \psi, D^\alpha u)_{L^2}, \tag{2.20}$$

where  $\psi = u \partial u / \partial x + v \partial u / \partial y + w(U) \partial u / \partial z$ .

Using the Leibnitz rule we find

$$D^\alpha \psi = u \frac{\partial D^\alpha u}{\partial x} + v \frac{\partial D^\alpha u}{\partial y} + w(U) \frac{\partial D^\alpha u}{\partial z} \tag{2.21}$$

$$+ \sum_{0 < \beta \leq \alpha} c_{\alpha, \beta} (D^\beta u \frac{\partial D^{\alpha-\beta} u}{\partial x} + D^\beta v \frac{\partial D^{\alpha-\beta} u}{\partial y} + D^\beta w(U) \frac{\partial D^{\alpha-\beta} u}{\partial z}),$$

where  $c_{\alpha, \beta}$  are some suitable coefficients.

The contribution in (2.20) of the first three terms from (2.21) is zero, because of the conservation of mass law (1.1d). In this way,  $I_1$  becomes

$$I_1 = \sum_{\substack{|\alpha|=m \\ 0 < \beta \leq \alpha}} c_{\alpha, \beta} (D^\beta u \frac{\partial D^{\alpha-\beta} u}{\partial x} + D^\beta v \frac{\partial D^{\alpha-\beta} u}{\partial y} + D^\beta w(U) \frac{\partial D^{\alpha-\beta} u}{\partial z}, D^\alpha u)_{L^2}. \tag{2.22}$$

We bound  $I_1$  as follows,  $c$  denoting an absolute constant which may be different at different places,

$$|I_1| \leq c \sum_{\substack{|\alpha|=m \\ 0 < \beta \leq \alpha}} [ |D^\beta u \frac{\partial D^{\alpha-\beta} u}{\partial x}|_{L^2} + |D^\beta v \frac{\partial D^{\alpha-\beta} u}{\partial y}|_{L^2} + |D^\beta w(U) \frac{\partial D^{\alpha-\beta} u}{\partial z}|_{L^2} ] |D^\alpha u|_{L^2}. \tag{2.23}$$

We know that

$$|D^\alpha u|_{L^2} \leq |u|_m \leq |U|_m, \quad \forall \alpha \text{ with } |\alpha| = m. \tag{2.24}$$

The problem now reduces to finding a good way to estimate the terms

$$|D^\beta u \frac{\partial D^{\alpha-\beta} u}{\partial x}|_{L^2(\Omega)}, \tag{2.25}$$

and

$$\left| D^\beta w(U) \frac{\partial D^{\alpha-\beta} u}{\partial z} \right|_{L^2(\Omega)}, \tag{2.26}$$

for  $\alpha$  with  $|\alpha| = m$  and  $0 < \beta \leq \alpha$ .

In order to bound these terms, we use the following inequalities

$$|\xi \eta|_{L^2(\Omega)} \leq c'_1 |\xi|_{H^2(\Omega)} |\eta|_{L^2(\Omega)}, \tag{2.27}$$

and

$$|\xi \eta|_{L^2(\Omega)} \leq c'_2 |\xi|_{H^1(\Omega)} |\eta|_{H^1(\Omega)}, \tag{2.28}$$

where  $c'_1$  and  $c'_2$  are constants depending only on  $\Omega$ . We obtain

$$\sum_{\substack{|\alpha|=m \\ 0 < \beta \leq \alpha}} \left| D^\beta u \frac{\partial D^{\alpha-\beta} u}{\partial x} \right|_{L^2} \leq c_1 (|U|_m |U|_3 + |U|_{m-1}^2). \tag{2.29}$$

For the sum from  $I_1$  containing the terms of the form (2.26), we obtain

$$\begin{aligned} & \sum_{\substack{|\alpha|=m \\ 0 < \beta \leq \alpha}} \left| D^\beta w(U) \frac{\partial D^{\alpha-\beta} u}{\partial z} \right|_{L^2} \\ & \leq c_2 (|w(U)|_m |U|_3 + |w(U)|_{m-1} |U|_{m-1} + |w(U)|_3 |U|_m). \end{aligned} \tag{2.30}$$

Taking into account these estimates and using Young's inequality, we find the following energy estimate

$$\frac{d}{dt} |U|_m^2 + \frac{\delta}{\rho_0} |w(U)|_m^2 \leq \eta(t) |U|_m^2 + \xi(t) |U|_m, \tag{2.31}$$

where

$$\eta(t) = c_1 + c_2 |U|_3^2 + |w(U)|_3,$$

and

$$\xi(t) = 2|F|_m + c_3 (|U|_{m-1}^2 + |w(U)|_{m-1} |U|_{m-1}).$$

For  $m = 3$  the differential inequality writes as

$$\frac{d}{dt} |U|_3^2 + \frac{\delta}{\rho_0} |w(U)|_3^2 \leq (c_1 + c_2 |U|_3^2) |U|_3^2 + 2|U|_3 |F|_3. \tag{2.32}$$

We find that there exists a  $t_1$  depending only on the initial data, such that:

$$|U(t)|_3 \leq 1 + 2|U_0|_3, \quad \forall 0 \leq t \leq t_1, \tag{2.33}$$

which leads us to

$$U \in L^\infty(0, t_1; (\dot{H}_{\text{per}}^3(\Omega))^3), \quad w(U) \in L^2(0, t_1; \dot{H}_{\text{per}}^3(\Omega)). \tag{2.34}$$

Recursively we find that, for  $m \geq 3$ ,  $|U(t)|_m$  remains bounded on  $(0, t_1)$ , where  $t_1$  is exactly the time determined for  $m = 3$ .

Gathering all these estimates and using classical methods (the Galerkin-Fourier method), we obtain the existence of the solutions as announced above. The Galerkin-Fourier method consists in constructing approximate solutions by the Galerkin approximation. The approximate solutions are the solutions of a finite-dimensional equation with bilinear nonlinearity. The a priori estimates work for each approximate solution. Since the bound is independent of the solution, we can pass to the limit finding the solution of the problem.

**2.3. Uniqueness and continuous dependence on the data.** In this section we prove the continuous dependence on data of the solutions. Hence, with the existence result proved above, we obtain that problem (2.13) is well posed in the sense of Hadamard, in suitable spaces.

Let us consider two solutions for the problem (2.13), namely  $U' = (u', v', T')$  and  $U'' = (u'', v'', T'')$ , which respectively correspond to the initial data  $U'_0 = (u'_0, v'_0, T'_0)$  and  $U''_0 = (u''_0, v''_0, T''_0)$  and to the forcing  $F' = (F'_u, F'_v, F'_T)$  and  $F'' = (F''_u, F''_v, F''_T)$ . We set

$$\begin{aligned} u &= u' - u'', & v &= v' - v'', \\ w(U) &= w(U') - w(U''), & T &= T' - T'', \\ u_0 &= u'_0 - u''_0, & v_0 &= v'_0 - v''_0, \\ T_0 &= T'_0 - T''_0, & F &= F' - F''. \end{aligned}$$

Then,  $U = (u, v, T)$  obeys the following system:

$$\frac{d}{dt}(U, \tilde{U})_{L^2} + b(U', U, \tilde{U}) + b(U, U'', \tilde{U}) + e(U, \tilde{U}) = (F, \tilde{U})_{L^2}, \quad \forall \tilde{U} \in \mathbf{V}, \tag{2.35a}$$

$$U(0) = U_0. \tag{2.35b}$$

We set in all that follows  $\mathbf{v} = (u, v)$ .

In equation (2.35) we take formally  $\tilde{U} = U(t)$  for  $t$  fixed but arbitrary. We notice that

$$\int_{\Omega} [(\mathbf{v}' \cdot \nabla)u u + w' \frac{\partial u}{\partial z} u] d\Omega = 0, \tag{2.36}$$

because  $(\mathbf{v}', w')$  obeys the conservation of mass equation, namely (1.1d) (the same argument is used for the terms similar to (2.36)).

We obtain

$$\begin{aligned} \frac{1}{2} \frac{d}{dt} [|u|_{L^2}^2 + |v|_{L^2}^2 + |T|_{L^2}^2] + \frac{1}{\rho_0} \int_{\Omega} \frac{\partial p}{\partial x} u \, d\Omega + \frac{1}{\rho_0} \int_{\Omega} \frac{\partial p}{\partial y} v \, d\Omega \\ = (F, U)_{L^2} + \eta_1 + \eta_2 + \eta_3, \end{aligned} \tag{2.37}$$

where

$$\begin{aligned} \eta_1 &= \int_{\Omega} [(\mathbf{v} \cdot \nabla) u'' + w \frac{\partial u''}{\partial z}] u \, d\Omega, \\ \eta_2 &= \int_{\Omega} [(\mathbf{v} \cdot \nabla) v'' + w \frac{\partial v''}{\partial z}] v \, d\Omega, \\ \eta_3 &= \int_{\Omega} [(\mathbf{v} \cdot \nabla) T'' + w \frac{\partial T''}{\partial z}] T \, d\Omega. \end{aligned}$$

Using integration by parts we notice that

$$\begin{aligned} \frac{1}{\rho_0} \int_{\Omega} \frac{\partial p}{\partial x} u \, d\Omega + \frac{1}{\rho_0} \int_{\Omega} \frac{\partial p}{\partial y} v \, d\Omega &= \frac{1}{\rho_0} \int_{\Omega} p w_z \, d\Omega = -\frac{1}{\rho_0} \int_{\Omega} p w_z \, d\Omega \\ &= \frac{\delta}{\rho_0} |w|_{L^2}^2 + \frac{g}{\rho_0} \int_{\Omega} \rho w \, d\Omega. \end{aligned} \tag{2.38}$$

We need to estimate  $\eta_1$ ,  $\eta_2$  and  $\eta_3$ . Supposing that the solutions are functions having their gradient in  $L^\infty$ , i.e., their first order spatial derivatives are bounded, we find

$$\begin{aligned} |\eta_j| &\leq c'_1 |\nabla U''|_{L^\infty} |U|_{L^2}^2 + c'_2 |w(U)|_{L^2} |U|_{L^2} \left| \frac{\partial U''}{\partial z} \right|_{L^\infty} \\ &\leq k_1 |U|_{L^2}^2 + k_2, \text{ for } j = 1, 2, 3, \end{aligned} \tag{2.39}$$

where  $k_1$  and  $k_2$  are constants depending on  $U'' = (u'', v'', T'')$  through the  $L^\infty$  norm of its spatial gradient.

Going back to (2.37), we find

$$\begin{aligned} \frac{1}{2} \frac{d}{dt} |U|_{L^2}^2 + \frac{\delta}{\rho_0} |w(U)|_{L^2}^2 &\leq \left| \frac{g}{\rho_0} \int_{\Omega} \rho w(U) \, d\Omega \right| + |F|_{L^2} |U|_{L^2} + k_1 |U|_{L^2}^2 \\ &\quad + k_2 |w(U)|_{L^2} |U|_{L^2}. \end{aligned} \tag{2.40}$$

Using Young's inequality, (2.40) becomes:

$$\frac{d}{dt} |U|_{L^2}^2 + \frac{\delta}{\rho_0} |w(U)|_{L^2}^2 \leq k_1 |U|_{L^2}^2 + |F|_{L^2}^2. \tag{2.41}$$

By the Gronwall lemma, we find

$$|U(t)|_{L^2}^2 \leq |U_0|_{L^2}^2 e^{k_1 t} + e^t \int_0^t |F(s)|_{L^2}^2 \, ds. \tag{2.42}$$

From the estimate (2.42) we deduce immediately that the solutions having their first derivatives uniformly bounded depend continuously on the data in the root-mean-sense.

Uniqueness of the solutions belonging to the class mentioned above can be deduced from (2.42), taking the same initial data  $U'_0 = U''_0$  and the same forcing  $F' = F''$ , which leads to  $U_0 = 0$  and  $F = 0$ , so that

$$|U(t)|_{L^2}^2 \leq 0, \quad \forall t > 0.$$

We now define the following function spaces:

$$Y = \{U \in L^\infty(0, t_\star; (\dot{H}^1_{\text{per}}(\Omega))^3); D_j U \in (L^\infty(\Omega \times (0, t_1)))^3, j = 1, 2, 3\},$$

$$X = [(\dot{H}^m_{\text{per}}(\Omega))^3 \cap \mathbf{V}] \times [L^\infty(0, t_1; (\dot{H}^m_{\text{per}}(\Omega))^3)],$$

where  $D_j = \partial/\partial x_j$ ,  $m \geq 3$ ,  $t_1 > 0$  arbitrarily chosen and  $t_\star$  defined in Theorem 2.1. Both spaces are equipped with their natural norms which make them Banach spaces. For Theorem 2.2 we also consider these spaces equipped with the  $L^2$  norm for  $X$  and with the norm  $|U| = |\nabla U|_{L^\infty(\Omega \times (0, t_1))}$  and then call  $\tilde{X}$  and  $\tilde{Y}$  these spaces (which are normed, non-complete spaces).

We conclude this section by the following theorem:

**Theorem 2.2.** *For  $(U_0, F) \in X$  and  $m \geq 3$ , the system (2.13) has a unique solution  $U$  in  $L^\infty(0, t_\star; (\dot{H}^m_{\text{per}}(\Omega))^3 \cap \mathbf{V}) \subset Y$ . Furthermore, the mapping  $(U_0, F) \rightarrow U$  is bounded from  $X$  into  $Y$  and continuous from the bounded sets of  $X$  into  $Y$  for the norms of  $\tilde{X}$  and  $\tilde{Y}$ .*

**2.4. Time regularity.** In this subsection we are interested in deriving some regularity results in time. We first derive the necessary a priori estimates. We differentiate the equations (1.1)  $l$  times in  $t$  and then take the scalar product in  $H^m$  of the equations resulting from (1.1a), (1.1b), and (1.1e), respectively, with  $u^{(l)}$ ,  $v^{(l)}$ , and  $T^{(l)}$ . Here and in all that follows we set  $u^{(l)} = \partial^l u / \partial t^l$ . We find

$$\begin{aligned} \frac{1}{2} \frac{d}{dt} |U^{(l)}|_m^2 &+ \sum_{k=0}^l C_l^k(u^{(k)}) \frac{\partial u^{(l-k)}}{\partial x} + v^{(k)} \frac{\partial u^{(l-k)}}{\partial y} + w(U)^{(k)} \frac{\partial u^{(l-k)}}{\partial z}, u^{(l)}_m \\ &+ \sum_{k=0}^l C_l^k(u^{(k)}) \frac{\partial v^{(l-k)}}{\partial x} + v^{(k)} \frac{\partial v^{(l-k)}}{\partial y} + w(U)^{(k)} \frac{\partial v^{(l-k)}}{\partial z}, v^{(l)}_m \\ &+ \sum_{k=0}^l C_l^k(u^{(k)}) \frac{\partial T^{(l-k)}}{\partial x} + v^{(k)} \frac{\partial T^{(l-k)}}{\partial y} + w(U)^{(k)} \frac{\partial T^{(l-k)}}{\partial z}, T^{(l)}_m \end{aligned}$$

$$+ \frac{1}{\rho_0} \left( \frac{\partial p^{(l)}}{\partial x}, u^{(l)} \right)_m + \frac{1}{\rho_0} \left( \frac{\partial p^{(l)}}{\partial y}, v^{(l)} \right)_m = (F^{(l)}, U^{(l)})_m. \quad (2.43)$$

Using periodicity, integrating by parts, and taking into account (1.1c), (1.1d), we obtain

$$\begin{aligned} \frac{1}{\rho_0} \left( \frac{\partial p^{(l)}}{\partial x}, u^{(l)} \right)_m + \frac{1}{\rho_0} \left( \frac{\partial p^{(l)}}{\partial y}, v^{(l)} \right)_m &= -\frac{1}{\rho_0} (p^{(l)}, u_x^{(l)} + v_y^{(l)})_m \\ &= \frac{\delta}{\rho_0} |w(U)^{(l)}|_m^2 - \beta_T \frac{g}{\rho_0} (T^{(l)}, w(U)^{(l)})_m. \end{aligned} \quad (2.44)$$

We now need to estimate the terms

$$\begin{aligned} J_1 &= \sum_{k=0}^l C_l^k (u^{(k)} \frac{\partial u^{(l-k)}}{\partial x} + v^{(k)} \frac{\partial u^{(l-k)}}{\partial y} + w(U)^{(k)} \frac{\partial u^{(l-k)}}{\partial z}, u^{(l)})_m \\ J_2 &= \sum_{k=0}^l C_l^k (u^{(k)} \frac{\partial v^{(l-k)}}{\partial x} + v^{(k)} \frac{\partial v^{(l-k)}}{\partial y} + w(U)^{(k)} \frac{\partial v^{(l-k)}}{\partial z}, v^{(l)})_m \\ J_3 &= \sum_{k=0}^l C_l^k (u^{(k)} \frac{\partial T^{(l-k)}}{\partial x} + v^{(k)} \frac{\partial T^{(l-k)}}{\partial y} + w(U)^{(k)} \frac{\partial T^{(l-k)}}{\partial z}, T^{(l)})_m, \end{aligned} \quad (2.45)$$

where the  $C_l^k$  are the binomial coefficients.

Since the terms  $J_1$ ,  $J_2$  and  $J_3$  are similar, we concentrate our attention only on  $J_1$ . We notice that

$$J_1 = \sum_{|\alpha|=m} (D^\alpha \eta, D^\alpha u^{(l)})_{L^2}, \quad (2.46)$$

where

$$\eta = \sum_{k=0}^l C_l^k \left( u^{(k)} \frac{\partial u^{(l-k)}}{\partial x} + v^{(k)} \frac{\partial u^{(l-k)}}{\partial y} + w(U)^{(k)} \frac{\partial u^{(l-k)}}{\partial z} \right). \quad (2.47)$$

Computing  $D^\alpha \eta$  we find

$$\begin{aligned} D^\alpha \eta &= \sum_{k=0}^l C_l^k \left( u^{(k)} \frac{\partial D^\alpha u^{(l-k)}}{\partial x} + v^{(k)} \frac{\partial D^\alpha u^{(l-k)}}{\partial y} + w(U)^{(k)} \frac{\partial D^\alpha u^{(l-k)}}{\partial z} \right) \\ &+ \sum_{0 < \beta \leq \alpha} c_{\alpha, \beta} \sum_{k=0}^l C_l^k \left( D^\beta u^{(k)} \frac{\partial D^{\alpha-\beta} u^{(l-k)}}{\partial x} + D^\beta v^{(k)} \frac{\partial D^{\alpha-\beta} u^{(l-k)}}{\partial y} \right. \\ &\quad \left. + D^\beta w(U)^{(k)} \frac{\partial D^{\alpha-\beta} u^{(l-k)}}{\partial z} \right). \end{aligned} \quad (2.48)$$

For  $k = 0$ , the corresponding terms from the first sum will have the scalar product with  $D^\alpha u^{(l)}$  equal to zero, because of the conservation of mass law (1.1d). Taking into account this simplification,  $J_1$  writes as

$$\begin{aligned}
 J_1 = & \sum_{k=1}^l C_l^k (u^{(k)} \frac{\partial D^\alpha u^{(l-k)}}{\partial x} + v^{(k)} \frac{\partial D^\alpha u^{(l-k)}}{\partial y} + w(U)^{(k)} \frac{\partial D^\alpha u^{(l-k)}}{\partial z}, D^\alpha u^{(l)})_{L^2} \\
 & + \sum_{0 < \beta \leq \alpha} c_{\alpha, \beta} \sum_{k=0}^l C_l^k (D^\beta u^{(k)} \frac{\partial D^{\alpha-\beta} u^{(l-k)}}{\partial x} + D^\beta v^{(k)} \frac{\partial D^{\alpha-\beta} u^{(l-k)}}{\partial y} \\
 & + D^\beta w(U)^{(k)} \frac{\partial D^{\alpha-\beta} u^{(l-k)}}{\partial z}, D^\alpha u^{(l)})_{L^2}.
 \end{aligned} \tag{2.49}$$

Using the inequalities (2.27) and (2.28), we estimate  $J_1$  as follows:

$$\begin{aligned}
 |J_1| \leq & c_1 |U|_{m+1} |U^{(l)}|_m^2 + c_2 |w(U)^{(l)}|_m |U|_{m+1} |U^{(l)}|_m \\
 & + c_3 \sum_{k=1}^{l-1} |U^{(l-k)}|_{m+1} (|U^{(k)}|_m + |w(U)^{(k)}|_m) |U^{(l)}|_m.
 \end{aligned} \tag{2.50}$$

Gathering the estimates obtained above and using also Young’s inequality, we arrive at the following differential inequality

$$\begin{aligned}
 \frac{d}{dt} |U^{(l)}|_m^2 + \frac{\delta}{\rho_0} |w(U)^{(l)}|_m^2 \leq & (c_1 + c_2 |U|_{m+1}^2) |U^{(l)}|_m^2 + |F^{(l)}|_m |U^{(l)}|_m \\
 & + c_3 |U^{(l)}|_m \sum_{k=1}^{l-1} |U^{(l-k)}|_{m+1} (|U^{(k)}|_m + |w(U)^{(k)}|_m).
 \end{aligned} \tag{2.51}$$

By classical methods (meaning we use the Galerkin-Fourier method, constructing approximating solutions for which all the a priori estimates deduced above hold, and then passing to the limit) and using an induction argument, we find that there exists a time  $t_\star$  depending only on the initial data, such that

$$\frac{\partial^l U}{\partial t^l} \in L^\infty(0, t_\star, H_{\text{per}}^m(\Omega)^3), \tag{2.52}$$

for all  $l \geq 1$  and all  $m \geq 3$ . This way we prove the following result:

**Theorem 2.3.** *Let there be given  $m \geq 3$ ,  $l \geq 1$  and  $L_1, L_2, L_3 > 0$ ,  $\Omega = (0, L_1) \times (0, L_2) \times (0, L_3)$  as above. Then for each  $U_0$  given in  $\mathbf{V} \cap (\dot{H}_{\text{per}}^m(\Omega))^3$  and  $F$  given such that  $F^{(l)}$  is in  $L^\infty(0, t_1, \dot{H}_{\text{per}}^m(\Omega)^3)$ , there exists a time  $t_\star$*

depending on the initial data and not on  $m$  nor on  $l$ , and a unique solution  $U$  of problem (2.13) defined on the interval  $(0, t_*)$ , with

$$U^{(l)} \in L^\infty(0, t_*, \dot{H}_{\text{per}}^m(\Omega)^3).$$

We conclude this section by the following theorem:

**Theorem 2.4.** *Let there be given  $m \geq 3$ , and  $L_1, L_2, L_3 > 0$ ,  $\Omega = (0, L_1) \times (0, L_2) \times (0, L_3)$  as above. Then for each  $U_0$  given in  $\mathbf{V} \cap (\mathcal{C}_{\text{per}}^\infty(\bar{\Omega}))^3$  and  $F$  given in  $\mathcal{C}^\infty(0, t_1; \mathcal{C}_{\text{per}}^\infty(\bar{\Omega}))^3$ , there exists a unique solution  $U$  of problem (2.13) defined on the interval  $(0, t_*)$ , with  $U \in \mathcal{C}^\infty(0, t_*; \mathcal{C}_{\text{per}}^\infty(\bar{\Omega})^3)$ , where  $t_* = \min(t_1, t_2)$ ,  $t_2$  is given by (2.33).*

**Proof.** To prove Theorem 2.4 we apply Theorem 2.3 for each  $m \geq 3$ , remembering that  $\mathcal{C}_{\text{per}}^\infty(\bar{\Omega}) = \cap_{m \geq 3} H_{\text{per}}^m(\Omega)$ ; of importance here is the fact that  $t_*$  in Theorem 2.3 is independent of  $m$ . We denote by  $\mathcal{C}_{\text{per}}^\infty(\bar{\Omega})$  the set of functions in  $\mathcal{C}^\infty(\bar{\Omega})$  whose periodic extension beyond  $\Omega$  is  $\mathcal{C}^\infty$  on  $\mathbb{R}^3$  (smooth matching at the boundary of  $\Omega$ ).  $\square$

### 3. A BOUSSINESQ TYPE EQUATION

As we announced in the Introduction of this article, we are also interested in considering Boussinesq types of equations, given by:

$$\frac{\partial u}{\partial t} + u \frac{\partial u}{\partial x} + v \frac{\partial u}{\partial y} + w \frac{\partial u}{\partial z} - fv + \frac{1}{\rho_0} \frac{\partial p}{\partial x} = F_u, \tag{3.1a}$$

$$\frac{\partial v}{\partial t} + u \frac{\partial v}{\partial x} + v \frac{\partial v}{\partial y} + w \frac{\partial v}{\partial z} + fu + \frac{1}{\rho_0} \frac{\partial p}{\partial y} = F_v, \tag{3.1b}$$

$$\delta \frac{\partial w}{\partial t} + \frac{\partial p}{\partial z} = -\rho g, \tag{3.1c}$$

$$\frac{\partial u}{\partial x} + \frac{\partial v}{\partial y} + \frac{\partial w}{\partial z} = 0, \tag{3.1d}$$

$$\frac{\partial T}{\partial t} + u \frac{\partial T}{\partial x} + v \frac{\partial T}{\partial y} + w \frac{\partial T}{\partial z} = F_T, \tag{3.1e}$$

where  $\delta > 0$  is given.

**3.1. Existence and uniqueness of regular solutions.** Our aim is to study the existence and regularity of solutions of problem (3.1) on a periodic domain with suitable initial data.

The natural function spaces for this problem are

$$\tilde{\mathbf{V}} = \{(u, v, w, T) \in (\dot{H}_{\text{per}}^1(\Omega))^4; u_x + v_y + w_z = 0\}, \tag{3.2}$$



and

$$\tilde{\mathbf{H}} = \text{the closure of } \tilde{\mathbf{V}} \text{ in } (\dot{L}^2(\Omega))^4. \tag{3.3}$$

As before, the dot above the spaces  $H_{\text{per}}^1$  and  $L^2$  denotes the functions with average zero; for these functions the Poincaré inequality holds. The spaces are endowed with the usual scalar products.

We first derive the variational formulation of the problem. We consider a test function  $\tilde{U} = (u, v, w, T) \in \tilde{\mathbf{V}}$ , multiply (3.1a) by  $\tilde{u}$ , (3.1b) by  $\tilde{v}$ , (3.1c) by  $\tilde{w}$  and (3.1e) by  $\tilde{T}$  then integrate over  $\Omega$ . Using the integration by parts and the space periodicity, we find that system (3.1) is formally equivalent to the variational problem:

$$\begin{aligned} \frac{d}{dt}(U, \tilde{U})_{L^2} + b(U, U, \tilde{U}) + e(U, \tilde{U}) &= (F, (\tilde{u}, \tilde{v}, \tilde{T}))_{L^2}, \quad \tilde{U} \in \tilde{\mathbf{V}}, \\ U(0) &= U_0. \end{aligned} \tag{3.4}$$

In relation (3.4) we defined the bilinear form  $e$  as

$$e(U, \tilde{U}) = f \int_{\Omega} u \tilde{v} \, d\Omega - f \int_{\Omega} v \tilde{u} \, d\Omega - g\beta_T \int_{\Omega} T \tilde{w} \, d\Omega, \tag{3.5}$$

and the trilinear form  $b$  as

$$\begin{aligned} b(U, U^\#, \tilde{U}) &= \int_{\Omega} \left( u \frac{\partial u^\#}{\partial x} \tilde{u} + v \frac{\partial u^\#}{\partial y} \tilde{u} + w(U) \frac{\partial u^\#}{\partial z} \tilde{u} \right) d\Omega \\ &+ \int_{\Omega} \left( u \frac{\partial v^\#}{\partial x} \tilde{v} + v \frac{\partial v^\#}{\partial y} \tilde{v} + w(U) \frac{\partial v^\#}{\partial z} \tilde{v} \right) d\Omega \\ &+ \int_{\Omega} \left( u \frac{\partial T^\#}{\partial x} \tilde{T} + v \frac{\partial T^\#}{\partial y} \tilde{T} + w(U) \frac{\partial T^\#}{\partial z} \tilde{T} \right) d\Omega; \end{aligned} \tag{3.6}$$

by  $F$  we understand  $F = (F_u, F_v, F_T)$ .

In this section we prove the existence and uniqueness of solutions locally in time for this problem. We state here the main result for these equations:

**Theorem 3.1.** *Let there be given  $m \geq 3$ , and  $L_1, L_2, L_3 > 0$ ,  $\Omega = (0, L_1) \times (0, L_2) \times (0, L_3)$  as above. Then for each  $U_0$  given in  $\tilde{\mathbf{V}} \cap (\dot{H}_{\text{per}}^m(\Omega))^4$  and  $F$  given in  $L^\infty(0, t_1; (\dot{H}_{\text{per}}^m(\Omega))^3)$ , there exists a  $0 < t_\star \leq t_1$ , independent of  $m$ , and a unique solution  $U$  of problem (2.13) defined on the interval  $(0, t_\star)$ , with  $U \in L^\infty(0, t_\star; \tilde{\mathbf{V}} \cap (\dot{H}_{\text{per}}^m(\Omega))^4)$ .*

**Proof.** The proof of the existence of solutions is based on the Galerkin-Fourier method. The method is based on the priori estimates obtained below.

The estimates we deduce here are on the high order derivatives; these estimates lead us to conclude the existence of solutions for the Boussinesq type equations in  $(\dot{H}_{\text{per}}^m(\Omega))^4$ , with  $m > 5/2$ .

Let  $\alpha$  be a multi-index,  $|\alpha| = m$ . We take the operator  $D^\alpha$  and apply it to equations (3.1a), (3.1b), (3.1d) and (3.1e), then we multiply these equations respectively by  $D^\alpha u$ ,  $D^\alpha v$ ,  $D^\alpha w/\rho_0$  and  $D^\alpha T$ , integrate over  $\Omega$  and add all these equations for  $|\alpha| = m$ .

The terms containing the Coriolis parameter obviously disappear. Integrating by parts and using the periodicity and the conservation of mass law we also have

$$(p_x, u)_m + (p_y, v)_m + (p_z, w)_m = -(p, u_x + v_y + w_z)_m = 0. \tag{3.7}$$

We then have

$$\begin{aligned} \frac{1}{2} \frac{d}{dt} \{ & |u|_m^2 + |v|_m^2 + \frac{\delta}{\rho_0} |w|_m^2 + |T|_m^2 \} - g\beta_T(T, w)_m \\ & + (((u, v, w) \cdot \text{grad}]u, u))_m + (((u, v, w) \cdot \text{grad}]v, v))_m \\ & + (((u, v, w) \cdot \text{grad}]T, T))_m = (F, (u, v, T))_m. \end{aligned} \tag{3.8}$$

We easily estimate

$$|g\beta_T(T, w)_m| \leq g\beta_T |T|_m |w|_m, \tag{3.9}$$

and

$$|(F, (u, v, T))_m| \leq |F|_m (|u|_m + |v|_m + |T|_m). \tag{3.10}$$

It remains to estimate the terms

$$\begin{aligned} I_1 &= (((u, v, w) \cdot \text{grad}]u, u))_m, \quad I_2 = (((u, v, w) \cdot \text{grad}]v, v))_m, \\ I_3 &= (((u, v, w) \cdot \text{grad}]T, T))_m. \end{aligned} \tag{3.11}$$

Since the terms from (3.11) are the same as the terms considered in the previous section for the Primitive Equations, we can use the inequalities (2.27) and (2.28) and apply the same kind of reasonings. We do not repeat here the details of the computations.

We also introduce the following definition:

$$\|U\|_m^2 = |u|_m^2 + |v|_m^2 + \frac{\delta}{\rho_0} |w|_m^2 + |T|_m^2; \tag{3.12}$$

$\|\cdot\|_m$  is a norm on  $(\dot{H}_{\text{per}}^m(\Omega))^4$  equivalent to the usual norm.

Returning to (3.8), we find the following estimate:

$$\frac{1}{2} \frac{d}{dt} \|U\|_m^2 \leq g\beta_T \rho_0 \|U\|_m^2 + |F|_m \|U\|_m + c_1 \|U\|_m^2 \|U\|_3 + c_2 \|U\|_{m-1}^2 \|U\|_m, \tag{3.13}$$

where  $c_1$  and  $c_2$  are some constants independent of the initial data, which may vary at different appearances.

For  $m = 3$  we find

$$\frac{d}{dt} \|U\|_3^2 \leq 2g\beta_T\rho_0 \|U\|_3^2 + 2|F|_3 \|U\|_3 + c_1 \|U\|_3^3 + c_2 \|U\|_2^2 \|U\|_3. \quad (3.14)$$

Applying the Gronwall lemma to the estimate (3.14), we find that there exists a time  $t_*$  depending on the initial data such that the following estimate in  $L^\infty(0, t_*; (\dot{H}^3(\Omega))^4)$  holds:

$$\|U(t)\|_3 \leq 2\|U_0\|_3, \quad \forall 0 \leq t \leq t_*. \quad (3.15)$$

Recursively we find that, for  $m > 3$ ,  $|U(t)|_m$  remains bounded in  $(0, t_*)$ , where  $t_*$  is the time determined for  $m = 3$ . Gathering these estimates and using the Galerkin–Fourier method, we obtain the existence of the solutions.

In order to prove the uniqueness of the solutions, we consider two solutions of the problem (3.4), namely  $U' = (u', v', w', T')$  and  $U'' = (u'', v'', w'', T'')$ . We set  $U = U' - U''$ . Subtracting the corresponding equation (3.4) for  $U''$  from the equation for  $U'$  we find that  $U$  satisfies the following equation:

$$\begin{aligned} \frac{d}{dt} (U, \tilde{U})_{\tilde{\mathbf{H}}} + b(U', U, \tilde{U}) + b(U, U'', \tilde{U}) + e(U, \tilde{U}) &= 0, \quad \forall \tilde{U} \in \mathbf{V}, \\ U(0) &= 0, \end{aligned} \quad (3.16)$$

where the scalar product on  $\tilde{\mathbf{H}}$  is

$$(U, \tilde{U})_{\tilde{\mathbf{H}}} = (u, \tilde{u})_{L^2} + (v, \tilde{v})_{L^2} + \frac{\delta}{\rho_0} (w, \tilde{w})_{L^2} + (T, \tilde{T})_{L^2}. \quad (3.17)$$

In equation (3.16), we take  $\tilde{U} = U(t)$  for an arbitrary but fixed instant of time  $t$ . Applying the conservation of mass equation (1.1d) we find  $b(U', U, U) = 0$ . From the definition of the form  $e$  we also find  $e(U, U) = 0$ . We then obtain

$$\frac{1}{2} \frac{d}{dt} |U|_{\tilde{\mathbf{H}}}^2 + b(U, U'', U) = 0, \quad (3.18)$$

which leads us to the following estimate:

$$\frac{d}{dt} |U|_{\tilde{\mathbf{H}}}^2 \leq c |DU'|_{L^\infty} |U|_{\tilde{\mathbf{H}}}^2. \quad (3.19)$$

Since the solutions are in  $(\dot{H}_{\text{per}}^3(\Omega))^4$ , we find  $U = 0$ , so the solution is unique.  $\square$

Similar to the case of  $\delta$ -Primitive Equations, we can prove the continuous dependence on the data of the solutions. We define the following spaces:

$$X_1 = [(\dot{H}_{\text{per}}^m(\Omega))^4 \cap \tilde{\mathbf{V}}] \times [L^\infty(0, t_1; (\dot{H}_{\text{per}}^m(\Omega))^4)],$$

$$Y_1 = \{U \in L^\infty(0, t_\star; (\dot{H}_{\text{per}}^1(\Omega))^4); D_j U \in (L^\infty(\Omega \times (0, t_\star)))^4, j = 1, 2, 3, 4\},$$

where  $t_\star$  is defined in Theorem 3.1.

We equip these spaces with their natural norms, which make them Banach spaces. We also consider  $X_1$  equipped with the  $L^2$ -norm and  $Y_1$  equipped with the  $L^\infty$ -norm of the spatial gradient ( $|U| = |\nabla U|_{L^\infty(\Omega \times (0, t_\star))}$ ) and we call these spaces respectively  $\tilde{X}_1$  and  $\tilde{Y}_1$ . Then we can find that

**Remark 3.1.** For the spaces defined above, the analogue of Theorem 2.2 holds.

**3.2. Time regularity.** In this section we prove that a time regularity result, similar to the result obtained for the  $\delta$ -Primitive Equations, is available for the Boussinesq type of equations considered in this section. As before, we are interested in obtaining some a priori estimates. In order to derive the necessary a priori estimates, we differentiate  $l$  times in time the equations (3.1a), (3.1b), (3.1c) and (3.1e), then we take the scalar product in  $H^m$  of the resulting equations respectively with  $u^{(l)}, v^{(l)}, w^{(l)}/\rho_0$  and  $T^{(l)}$ . We find

$$\begin{aligned} & \frac{1}{2} \frac{d}{dt} \|U^{(l)}\|_m^2 + \sum_{k=0}^l C_l^k(u^{(k)}) \frac{\partial u^{(l-k)}}{\partial x} + v^{(k)} \frac{\partial u^{(l-k)}}{\partial y} + w(U)^{(k)} \frac{\partial u^{(l-k)}}{\partial z}, u^{(l)}_m \\ & + \sum_{k=0}^l C_l^k(u^{(k)}) \frac{\partial v^{(l-k)}}{\partial x} + v^{(k)} \frac{\partial v^{(l-k)}}{\partial y} + w^{(k)} \frac{\partial v^{(l-k)}}{\partial z}, v^{(l)}_m \\ & + \sum_{k=0}^l C_l^k(u^{(k)}) \frac{\partial T^{(l-k)}}{\partial x} + v^{(k)} \frac{\partial T^{(l-k)}}{\partial y} + w^{(k)} \frac{\partial T^{(l-k)}}{\partial z}, T^{(l)}_m \\ & + \frac{1}{\rho_0} \left(\frac{\partial p^{(l)}}{\partial x}, u^{(l)}\right)_m + \frac{1}{\rho_0} \left(\frac{\partial p^{(l)}}{\partial y}, v^{(l)}\right)_m + \frac{1}{\rho_0} \left(\frac{\partial p^{(l)}}{\partial x}, w^{(l)}\right)_m \\ & = (F^{(l)}, (u, v, T)^{(l)})_m. \end{aligned} \tag{3.20}$$

Using periodicity, the conservation of mass (3.1d) and integrating by parts, we have:

$$\frac{1}{\rho_0} \left(\frac{\partial p^{(l)}}{\partial x}, u^{(l)}\right)_m + \frac{1}{\rho_0} \left(\frac{\partial p^{(l)}}{\partial y}, v^{(l)}\right)_m + \frac{1}{\rho_0} \left(\frac{\partial p^{(l)}}{\partial z}, w^{(l)}\right)_m = 0. \tag{3.21}$$

The terms that remain to be estimated are the same as the terms obtained for the  $\delta$ -Primitive Equations, so the computations are identical and we skip them here. We obtain the following a priori estimate:

$$\begin{aligned} \frac{d}{dt} \|U^{(l)}\|_m^2 &\leq c_1 \|U\|_{m+1} \|U^{(l)}\|_m^2 \\ &+ c_2 \sum_{k=1}^{l-1} \|U^{(l-k)}\|_{m+1} \|U^{(k)}\|_m \|U^{(l)}\|_m + 2|F^{(l)}|_m \|U^{(l)}\|_m. \end{aligned} \quad (3.22)$$

Using the same arguments as before we find that there exists a time  $t_*$ , depending on the initial data, such that:

$$\frac{\partial^l U}{\partial t^l} \in L^\infty(0, t_*, (\dot{H}_{\text{per}}^m(\Omega))^4), \quad (3.23)$$

for all  $l \geq 0$  and all  $m \geq 3$ .

We can now state the following results, similar to the results obtained for the  $\delta$ -Primitive Equations:

**Theorem 3.2.** *Let there be given  $m \geq 3$ ,  $l \geq 0$  and  $L_1, L_2, L_3 > 0$ ,  $\Omega = (0, L_1) \times (0, L_2) \times (0, L_3)$  as above. Then for each  $U_0$  given in  $\tilde{\mathbf{V}} \cap (\dot{H}_{\text{per}}^m(\Omega))^4$  and  $F$  given such that  $F^{(l)}$  is in  $L^\infty(0, t_1, \dot{H}_{\text{per}}^m(\Omega)^3)$ , there exists a time  $t_*$  depending only on the initial data and a unique solution  $U$  of problem (2.13) defined on the interval  $(0, t_*)$ , with*

$$U^{(l)} \in L^\infty(0, t_*, \dot{H}_{\text{per}}^m(\Omega)^4).$$

Using the a priori estimates above, we can also find:

**Theorem 3.3.** *Let there be given  $m \geq 3$ , and  $L_1, L_2, L_3 > 0$ ,  $\Omega = (0, L_1) \times (0, L_2) \times (0, L_3)$  as above. Then for each  $U_0$  given in  $\tilde{\mathbf{V}} \cap (\mathcal{C}_{\text{per}}^\infty(\bar{\Omega}))^4$  and  $F$  given in  $\mathcal{C}^\infty(0, t_0; \mathcal{C}_{\text{per}}^\infty(\bar{\Omega})^3)$ , there exists a time  $t_*$ ,  $0 < t_* \leq t_0$  and a unique solution  $U$  of problem (2.13) defined on the interval  $(0, t_*)$ , with*

$$U \in \mathcal{C}^\infty(0, t_*; \mathcal{C}_{\text{per}}^\infty(\bar{\Omega})^4).$$

**Acknowledgements.** This work was supported in part by NSF Grant DMS 0305110, and by the Research Fund of Indiana University. The authors would like to thank Professor R. Temam for suggesting this problem and for the help accorded in solving it and they also thank the Institute for Scientific Computing and Applied Mathematics at Indiana University for its hospitality during part of this work.

## REFERENCES

- [1] A. E. Gill, "Atmosphere-Ocean Dynamics," New York, Academic Press, 1982.
- [2] G. J. Haltiner and T. Williams, "Numerical prediction and dynamic meteorology, 2ed.," Wiley, 1980.
- [3] C. Hu, R. Temam, and M. Ziane, *Regularity results for linear elliptic problems related to the primitive equations*, Chinese Ann. Math. Ser. B, 23 (2002), 277–292.
- [4] T. Kato, *On classical solutions of two dimensional nonstationary euler equations*, Arch. Rational Mech. Anal., 25 (1967), 188–200.
- [5] T. Kato, *Nonstationary flows of viscous and ideal fluids in  $\mathbb{R}^3$* , Journal of Functional Analysis, 9 (1972), 296–305.
- [6] J.-L. Lions, R. Temam, and S. Wang, *New formulations of the primitive equations of the atmosphere and applications*, Nonlinearity, 5 (1992), 237–288.
- [7] J.-L. Lions, R. Temam, and S. Wang, *On the equations of the large-scale ocean*, Nonlinearity, 5 (1992), 1007–1053.
- [8] J. Marshall, C. Hill, L. Perelman, and A. Adcroft, *Hydrostatic, quasi-hydrostatic, and nonhydrostatic ocean modeling*, J. Geophys. Res., 102(C3) (1997), 5733–5752.
- [9] J. Pedlosky, "Geophysical fluid dynamics, 2nd Edition," Springer, 1987.
- [10] M. Petcu, R. Temam, and D. Wirosoetisno, *Existence and regularity results for the primitive equations*, Comm. Pure Appl. Analysis, 3(1) (2004), 115–131.
- [11] A. Rousseau, R. Temam, and J. Tribbia, *Boundary Conditions for an Ocean Related System with a Small Parameter*, Nonlinear PDEs and Related Analysis, Gui-Qiang Chen, George Gasper and Joseph J. Jerome Eds, Contemporary Mathematics, AMS, Providence, 2004, to appear.
- [12] A. Rousseau, R. Temam, and J. Tribbia, *Boundary layers in an ocean related system*, Journal of Scientific Computing, 21 (2004), 405–432.
- [13] R. Salmon, "Lectures on Geophysical Fluid Dynamics," Oxford University Press, 1998.
- [14] R. Temam, *Local existence of  $C^\infty$  solutions of the Euler equations of incompressible perfect fluids*, volume 565 of Lecture Notes in Math., Springer-Verlag, 1975.
- [15] R. Temam, *On the Euler equations of incompressible perfect fluids*, J. Functional Analysis, 20 (1975), 32–43.
- [16] R. Temam and J. Tribbia, *Open boundary conditions for the primitive and boussinesq equations*, Journal of the Atmospheric Sciences, 60 (2003), 2647–2660.
- [17] R. Temam and M. Ziane, *Some mathematical problems in geophysical fluid dynamics*, In S. Friedlander and D. Serre, editors, Handbook of mathematical fluid dynamics, 2004.
- [18] W. Washington and C. Parkinson, "An Introduction to Three-Dimensional Climate Modelling," Oxford Univ. Press, 1986.
- [19] M. Ziane, *manuscript*, 2000.