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To cite this version:
Jean-Yves Chemin, Isabelle Gallagher, Ping Zhang. On The Radius Of Analyticity Of Solutions To
Semi-Linear Parabolic Systems. Mathematical Research Letters, 2020. hal-02537907

HAL Id: hal-02537907
https://hal.science/hal-02537907
Submitted on 9 Apr 2020

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ON THE RADIUS OF ANALYTICITY OF SOLUTIONS TO SEMI-LINEAR PARABOLIC SYSTEMS

JEAN-YVES CHEMIN, ISABELLE GALLAGHER, AND PING ZHANG

Abstract. We study the radius of analyticity $R(t)$ in space, of strong solutions to systems of scale-invariant semi-linear parabolic equations. It is well-known that near the initial time, $R(t)^{t^{-\frac{1}{2}}}$ is bounded from below by a positive constant. In this paper we prove that $\liminf_{t \to 0} R(t)^{t^{-\frac{1}{2}}} = \infty$, and assuming higher regularity for the initial data, we obtain an improved lower bound near time zero. As an application, we prove that for any global solution $u \in C([0, \infty); H^\frac{1}{2}(\mathbb{R}^3))$ of the Navier-Stokes equations, there holds $\liminf_{t \to \infty} R(t)^{t^{-\frac{1}{2}}} = \infty$.

Keywords: Semi-linear parabolic systems, Radius of analyticity, Navier-Stokes equations

AMS Subject Classification (2000): 35K55

1. Introduction

We consider the following system of $N$ equations on $\mathbb{R}^+ \times \mathbb{R}^d$:

\[
\begin{aligned}
\partial_t U - \Delta U &= P(U), \\
U|_{t=0} &= U_0,
\end{aligned}
\]

with $P_j(U) \overset{\text{def}}{=} \sum_{\ell \in \mathbb{N}^N, |\ell| = k} A_{j,\ell}(D)(U^\ell)$ for $j$ in $\{1, \ldots, N\}$

where $A_{j,\ell}(D)$ are homogeneous Fourier multipliers of degree $\beta \in [0, 2]$, and $U = (U_j)_{1 \leq j \leq N}$. The order of the nonlinearity is $k \geq 2$ and we have written $U^\ell = \prod_{j=1}^N U_j^\ell_j$. An important property of a such a system is its scaling invariance: if a function $U$ satisfies (SP) on a time interval $[0, T]$ with the initial data $U_0$, then the function $U_\lambda$ defined by

$U_\lambda(t, x) \overset{\text{def}}{=} \lambda^\alpha U(\lambda^2 t, \lambda x)$

satisfies (SP) on the time interval $[0, \lambda^{-2}T]$ with the initial data $U_{0,\lambda} \overset{\text{def}}{=} \lambda^\alpha U_0(\lambda \cdot)$ for

$\alpha \overset{\text{def}}{=} \frac{2 - \beta}{k - 1}$.

Note that $\alpha$ is positive, and in the following we shall assume that $\alpha \leq d/k$. For example for the Navier-Stokes equations there holds $\beta = 1$ and $k = 2$, while for the cubic heat equation there holds $\beta = 0$ and $k = 3$. In both cases $\alpha = 1$. The scaling invariant Sobolev space for the initial data is $H^{s_{\text{crit}}}(\mathbb{R}^d)$, with $s_{\text{crit}} \overset{\text{def}}{=} d - \alpha$, recalling that $H^s(\mathbb{R}^d)$ is defined by the following norm, for $s < d/2$:

$\|f\|_{H^s(\mathbb{R}^d)} \overset{\text{def}}{=} \left( \int_{\mathbb{R}^d} |\xi|^{2s} |\widehat{f}(\xi)|^2 \, d\xi \right)^{\frac{1}{2}},$

where $\widehat{f} = \mathcal{F} f$ is the Fourier transform of $f$.

The question of solving the Cauchy problem for systems such as (SP) in scale invariant spaces has been widely studied. We shall make no attempt at listing all the results on the subject but simply recall the typical so-called Kato-type theorem, which may be proved by a Banach fixed point argument (see for instance [1, 7, 9, 13, 14] among others).
\textbf{Theorem 1.1.} Assume \( \alpha \in [1/k, d/k] \) and define \( s_{\text{crit}} \equiv d/2 - \alpha \). Then, for any \( \delta \in [0, \alpha[ \), for any initial data \( U_0 \) belonging to \( H^{s_{\text{crit}} + \delta}(\mathbb{R}^d) \), a positive time \( T \) exists such that the system (SP) has a unique solution \( U \) in the Kato space \( K^p_T \) such that
\[
\|U\|_{K^p_T} \equiv \sup_{t \leq T} t^{\frac{p}{2}} \|U(t)\|_{H^{s_{\text{crit}} + \frac{\delta}{2}}} < \infty.
\]

Moreover, if \( \delta \) is positive, a constant \( c \) exists such that \( T \geq c\|U_0\|_{H^{s_{\text{crit}} + \delta}}^{-\delta} \).

The goal of this article is to analyze the instantaneous smoothing effect of (SP): let us recall that in \([5]\), the analyticity of smooth periodic solutions to the Navier-Stokes equations (NS) is proved, in the sense that if \( v \) solves (NS) then \( e^{\sigma \sqrt{-\Delta}} v(t) \) is a smooth function for some \( \sigma > 0 \). This result was extended in \([3, 8, 11, 12]\) where it is proved for instance that \( e^{\sigma \sqrt{-\Delta}} \) solves (NS) then
\[
\lim \inf_{t \to \infty} \frac{R(t)}{t^{\frac{1}{2}} \sqrt{-\log (t\|U_0\|_{H^{s_{\text{crit}} + \delta}})}} \geq \sqrt{2\delta}.
\]

(a) If \( \delta \) is positive, the solution constructed in Theorem 1.1 satisfies
\[
\lim \inf_{t \to 0} \frac{R(t)}{t^{\frac{1}{2}} \sqrt{-\log (t\|U_0\|_{H^{s_{\text{crit}} + \delta}})}} \geq \sqrt{2\delta}.
\]

(b) If \( \delta = 0 \), then, for any positive \( \varepsilon \) small enough, we have
\[
\lim \inf_{t \to 0} \frac{R(t)}{t^{\frac{1}{2}} \sqrt{-\log (\|e^{\varepsilon \Delta} U_0\|_{K^p_T})}} \geq 2\sqrt{1 - \varepsilon}.
\]

In particular \( \lim_{t \to 0} \frac{R(t)}{t^{\frac{1}{2}}} = \infty \).

We remark that in the case of three-dimensional incompressible Navier-Stokes system
\[
(\text{NS}) \quad \left\{ \begin{array}{l}
\partial_t u + u \cdot \nabla u - \Delta u + \nabla p = 0, \\
d\text{iv } u = 0,
\end{array} \right. \quad (t, x) \in \mathbb{R}^+ \times \mathbb{R}^3,
\]
where \( u = (u^1, u^2, u^3) \) denotes the velocity of the fluid and \( p \) the scalar pressure function, part (a) of Theorem 1.3 coincides with Theorem 1.3 of \([8]\). Moreover, the main idea used to prove Theorem 1.3 can be applied to investigate the radius of analyticity of any global solution of (NS). More precisely we can prove the following result.

\textbf{Corollary 1.1.} Let \( u \in C([0, \infty); H^{\frac{1}{2}}(\mathbb{R}^3)) \) be a global solution of (NS). Then one has
\[
\lim \inf_{t \to \infty} \frac{R(t)}{t^{\frac{1}{2}}} = \infty.
\]
2. PROOF OF THEOREM 1.3

We shall perform all our computations on the approximated system

\[
(SP_n) \begin{cases}
\partial_t U - \Delta U = P_n(U) \\
U_{|t=0} = U_0, \quad \text{with} \\
P_{n,j}(U) \overset{\text{def}}{=} \sum_{\ell \in \mathbb{N}^N} \mathbf{1}_{B(0,n)}(D)A_{j,\ell}(D)(U^\ell)
\end{cases}
\]

for \( j \in \{1, \ldots, N\} \), and where we have written \( \mathbf{1}_{B(0,n)} \) for the characteristic function of the ball \( B(0,n) \overset{\text{def}}{=} \{ \xi \in \mathbb{R}^d; |\xi| \leq n \} \). The system (\( SP_n \)) is an ordinary differential equation in all Sobolev spaces. All the quantities we shall write are defined in this case, and we neglect the index \( n \) in all that follows. We also skip the final stage of passing to the limit when \( n \) tends to infinity.

Let us consider three positive real numbers \( T, \lambda \) and \( \varepsilon \) which will be chosen later on in the proof. Motivated by [8], we define

\[
U_a(t,x) \overset{\text{def}}{=} \mathcal{F}^{-1}\left( e^{-\frac{\lambda^2}{4(1-\varepsilon)} t} + \frac{\lambda}{\sqrt{T}} e^{\frac{\lambda^2}{4(1-\varepsilon)} t} \mathbf{1}_{|\xi|} |\hat{U}(t,\xi)| \right).
\]

The main point is that the function \( U_a \) behaves like a solution of a modified system (SP) where the viscosity is \( \varepsilon \) instead of 1 and the non-linear term has a factor \( e^{-\frac{\lambda^2}{4(1-\varepsilon)}} \). We shall make this idea more precise in what follows.

The key ingredient used to prove Theorem 1.3 will be the following lemma.

**Lemma 2.1.** Let \( U_a \) be defined by (2.1). Then for any \( p \in ]\max(2/\alpha,k),\infty[ \), there exists a positive constant \( C_{k,\varepsilon} \) such that

\[
\|U_a\|_{K^p_T} \leq \|e^{\varepsilon \Delta} U_0\|_{K^p_T} + C_{k,\varepsilon}\left(e^{\frac{\lambda^2}{4(1-\varepsilon)} t} \|U_a\|_{K^p_T}\right)^{k-1} \|U_a\|_{K^p_T}.
\]

**Proof.** A solution of (\( SP_n \)) satisfies

\[
|\hat{U}(t,\xi)| \leq e^{-t|\xi|^2} |\hat{U}_0(\xi)| + C \int_0^t e^{-(t-t')|\xi|^2} |\xi|^{\beta} (|\hat{U}(t')| \ast \cdots \ast |\hat{U}(t')|)(\xi) dt'.
\]

Let us observe that

\[
-\frac{\lambda^2}{4(1-\varepsilon)} \frac{1}{T} + \frac{\lambda}{\sqrt{T}} |\xi| - |\xi|^2 \leq -\varepsilon |\xi|^2.
\]

Thus by definition (2.1), we infer from (2.3) that

\[
\hat{U}_a(t,\xi) \leq e^{-t|\xi|^2} |\hat{U}_0(\xi)| + C \int_0^t e^{-\varepsilon(t-t')|\xi|^2} e^{\frac{\lambda^2}{4(1-\varepsilon)} t' + \frac{\lambda}{\sqrt{T}} |\xi| |\hat{U}(t')| \ast \cdots \ast |\hat{U}(t')|}(\xi) dt'.
\]

Notice that

\[
\left(\prod_{\ell=1}^k |\hat{U}(t')| \ast \cdots \ast |\hat{U}(t')|\right)(\xi) = \int_{\sum_{\ell=1}^k |\xi| = \xi} \left(\prod_{\ell=1}^k |\hat{U}(t',\xi_t)|\right) d\xi_1 \ldots d\xi_k,
\]

and using that, for any \( (\xi_j)_{1 \leq j \leq k} \) in \( (\mathbb{R}^d)^k \) such that \( \sum_{j=1}^k \xi_j = \xi \), there holds \( e^{\varepsilon |\xi|} \leq \prod_{j=1}^k e^{\varepsilon |\xi_j|} \), we infer that

\[
\hat{U}_a(t,\xi) \leq e^{-t|\xi|^2} |\hat{U}_0(\xi)| + C e^{\frac{\lambda^2}{4(1-\varepsilon)} t} \int_0^t e^{-\varepsilon(t-t')|\xi|^2} |\xi|^{\beta} \left(\prod_{\ell=1}^k |\hat{U}_a(t')| \ast \cdots \ast |\hat{U}_a(t')|\right)(\xi) dt'.
\]
Let us recall the following result on products in Sobolev spaces: for any positive real number \( s \), smaller than \( d/2 \) and greater than \( d/2 - d/k \), there holds

\[
(2.5) \quad \left\| \prod_{k=1}^{k} a_k \right\|_{H^{k_s-(k-1)d/k}} \leq C_k \prod_{k=1}^{k} \left\| a_k \right\|_{H^s}.
\]

Now let us choose \( p \) in \([1, \infty]\) such that

\[
(2.6) \quad 0 < \frac{2}{p} < \alpha \quad \text{and set} \quad s_p \defeq s_{\text{crit}} = \frac{d}{2} + \frac{2}{p} - \alpha.
\]

Notice that

\[
\left\| \hat{U}_a(t') \cdots \hat{U}_a(t') \right\|_{k \text{ times}} = (2\pi)^{kd} F(U_a(t')).
\]

The assumption that \( \alpha < \frac{d}{k} \) implies that \( \alpha < \frac{d}{k} + \frac{2}{p} \) and \( s_p > \frac{d}{k} - \frac{d}{k} \), so (2.5) ensures that

\[
(\hat{U}_a(t') \cdots \hat{U}_a(t'))(\xi) \leq C_k |\xi|^{-\left(s_p+(k-1)\left(\frac{2}{p} - \alpha\right)\right)} f(t', \xi) \|U_a(t')\|_{H^{s_p}}^{k} \quad \text{with} \quad \|f(t')\|_{L^2(\mathbb{R}^d)} = 1.
\]

As \( \alpha(k-1) = 2 - \beta \), plugging the above inequality in (2.4) gives

\[
\hat{U}_a(t, \xi) \leq e^{-\varepsilon t|\xi|^2} \left|\hat{U}_0(\xi)\right| + C_k e^{\frac{\lambda^2(k-1)}{4(1-\varepsilon)}} \int_{0}^{t} e^{-\varepsilon(t-t')|\xi|^2} |\xi|^{-s_p+2-(k-1)\frac{2}{p}} f(t', \xi) \|U_a(t')\|_{H^{s_p}}^{k} dt'.
\]

By multiplication of this inequality by \( t^{\frac{1}{p}} |\xi|^{s_p} \hat{U}_a(t, \xi) \leq t^{\frac{1}{p}} |\xi|^{s_p} e^{-\varepsilon t|\xi|^2} \left|\hat{U}_0(\xi)\right| + C_k e^{\frac{\lambda^2(k-1)}{4(1-\varepsilon)}} \|U_a\|_{k_T}^{k} t^{\frac{1}{p}} \int_{0}^{t} e^{-\varepsilon(t-t')|\xi|^2} \frac{1}{(t')}^{\frac{1}{p}} |\xi|^{2\left(1-\frac{k-1}{p}\right)}} f(t', \xi) dt'.
\]

If we assume that \( p \) is greater than \( k \), the function \( y \in [0, \infty] \mapsto y^{1-k-1} e^{-\varepsilon y} \) is bounded, we infer that for any \( t \) in the interval \([0, T]\),

\[
\int_{0}^{t} e^{-\varepsilon(t-t')|\xi|^2} \frac{1}{(t')}^{\frac{1}{p}} f(t', \xi) dt'.
\]

Taking the \( L^2 \) norm with respect to the variable \( \xi \) gives, for any \( t \) in the interval \([0, T]\),

\[
\int_{0}^{t} \left\| U_a(t) \right\|_{H^{s_p}} \leq \int_{0}^{t} e^{\varepsilon t} U_0(t) \|H^{s_p} + C_k e^{\frac{\lambda^2(k-1)}{4(1-\varepsilon)}} \|U_a\|_{k_T}^{k}.
\]

Taking the supremum with respect to \( t \) in the interval \([0, T]\) gives (2.2). \hfill \Box

Let us now turn to the proof of Theorem 1.3.

Proof of Theorem 1.3. Let \( U \) and \( U_a \) be determined respectively by (SP_n) and (2.1). We make the following induction hypothesis

\[
(2.7) \quad \|U_a\|_{k_T}^{k} \leq C_k, \varepsilon e^{-\frac{\lambda^2(k-1)}{4(1-\varepsilon)}} \quad \text{with} \quad C_k, \varepsilon \defeq \frac{1}{(4C_k, \varepsilon)^{\frac{1}{1-\varepsilon}}},
\]

with \( C_k, \varepsilon \) being determined by Lemma 2.1. As long as this induction hypothesis is satisfied, Inequality (2.2) becomes

\[
(2.8) \quad \|U_a\|_{k_T}^{k} \leq \frac{4}{3} \left\| e^{\varepsilon t} U_0 \right\|_{k_T}^{k}.
\]
Now let us distinguish the case when $U_0$ belongs to the space $H^{s_{\text{crit}} + \delta}$ from the case when $U_0$ belongs only to the critical space $H^{s_{\text{crit}}}$.

(a) The case when $U_0$ belongs to the space $H^{s_{\text{crit}} + \delta}$.

We first observe that

\[(2.9) \quad \|e^{\varepsilon t \Delta} U_0\|_{K_T^p} \leq C_{\delta,p}T^{\frac{\delta}{2}}\|U_0\|_{H^{s_{\text{crit}} + \delta}}.\]

Let us define

\[T_\varepsilon(U_0) \overset{\text{def}}{=} \eta_\varepsilon\|U_0\|^{-\frac{2}{3}}_{H^{s_{\text{crit}} + \delta}} \quad \text{with} \quad \eta_\varepsilon \overset{\text{def}}{=} \left(\frac{c_{k,\varepsilon}}{2C_{\delta,p}}\right)^{\frac{3}{2}}.\]

By definition of $T_\varepsilon(U_0)$, we have that for any $T \leq T_\varepsilon(U_0)$,

\[2C_{\delta,p}T^{\frac{\delta}{2}}\|U_0\|_{H^{s_{\text{crit}} + \delta}} \leq c_{k,\varepsilon}.\]

Now let us define

\[\lambda_T \overset{\text{def}}{=} \sqrt{2\delta(1 - \varepsilon)} \log^\frac{1}{2}\left(\frac{\eta_\varepsilon}{T\|U_0\|_{H^{s_{\text{crit}} + \delta}}^\frac{3}{2}}\right).\]

Then for $T \leq T_\varepsilon(U_0)$, we deduce from the Inequalities (2.8) and (2.9) that

\[\|U_a\|_{K_T^p} \leq \frac{4}{3}C_{\delta,p}T^{\frac{\delta}{2}}\|U_0\|_{H^{s_{\text{crit}} + \delta}} < 2C_{\delta,p}T^{\frac{\delta}{2}}\|U_0\|_{H^{s_{\text{crit}} + \delta}} = c_{k,\varepsilon}e^{-\frac{\lambda_T^2}{4(1 - \varepsilon)}}.\]

This in turn shows that (2.7) holds for $T \leq T_\varepsilon(U_0)$. Furthermore, according to (1.1) and (2.1), there holds

\[T^{\frac{\delta}{2}}\|e^{\lambda_T \sqrt{T}\|D\|U(T)\|_{H^{s_{\text{crit}} + \delta}}^\frac{3}{2}} \leq c_{k,\varepsilon}.\]

As $\delta$ is less than $\alpha$, taking $p = \frac{2}{3}$ ensures that

\[\forall T \leq T_\varepsilon(U_0), R(T) \geq \sqrt{2\delta(1 - \varepsilon)}T^{\frac{1}{2}}\log^\frac{1}{2}\left(\frac{\eta_\varepsilon}{T\|U_0\|_{H^{s_{\text{crit}} + \delta}}^\frac{3}{2}}\right).\]

This inequality means exactly that

\[\liminf_{T \to 0} \frac{R(T)}{T^{\frac{\delta}{2}}\sqrt{-\log(T\|U_0\|_{H^{s_{\text{crit}} + \delta}}^\frac{3}{2})}} \geq \sqrt{2\delta(1 - \varepsilon)}.\]

Due the fact that $\varepsilon$ is arbitrary, we conclude the proof of part (a) of Theorem 1.3.

(b) The case when $U_0$ belongs to the critical space $H^{s_{\text{crit}}}$.

Let us use the fact that in this case

\[(2.10) \quad \lim_{T \to 0} \|e^{\varepsilon t \Delta}U_0\|_{K_T^p} = 0.\]

Then we consider $T_\varepsilon(U_0)$ such that

\[(2.11) \quad \|e^{\varepsilon t \Delta}U_0\|_{K_T^p(U_0)} \leq c_{k,\varepsilon}.\]

For any $T \leq T_\varepsilon(U_0)$, let us define

\[\lambda_T \overset{\text{def}}{=} 2(1 - \varepsilon)\log^\frac{1}{2}\left(\frac{c_{k,\varepsilon}}{2\|e^{\varepsilon t \Delta}U_0\|_{K_T^p}}\right).\]

Then it follows from Inequality (2.8) that

\[\|U_a\|_{K_T^p} \leq \frac{4}{3}\|e^{\varepsilon t \Delta}U_0\|_{K_T^p} < 2\|e^{\varepsilon t \Delta}U_0\|_{K_T^p} = c_{k,\varepsilon}e^{-\frac{\lambda_T^2}{4(1 - \varepsilon)}}.\]
This shows that (2.7) indeed holds for $T \leq T_\varepsilon(U_0)$. Furthermore, according to (1.1) and (2.1), there holds
\[
T^{2 \over 2} \left\| e^{\lambda_T \sqrt{T} D_t} U(T) \right\|_{H^{k+\varepsilon} + \frac{p}{2}} \leq c_{k,\varepsilon}.
\]
By definition of $\lambda_T$ this means in particular that
\[
\forall T < T_\varepsilon(U_0), \; R(T) \geq 2(1-\varepsilon)^{1 \over 2} T^{2 \over 2} \log^{1 \over 2} \left( \frac{c_{k,\varepsilon}}{2 \| e^{\varepsilon t \Delta} U_0 \|_{K_p^p}} \right).
\]
This inequality means exactly that for any small strictly positive $\varepsilon$, we have
\[
\liminf_{T \to 0} \frac{R(T)}{T^{2 \over 2} \sqrt{-\log^{1 \over 2} \left( \| e^{\varepsilon t \Delta} U_0 \|_{K_p^p} \right)}} \geq \lim_{T \to 0} 2(1-\varepsilon)^{1 \over 2} \left( 1 - \frac{\log c_{k,\varepsilon}}{\log (2 \| e^{\varepsilon t \Delta} U_0 \|_{K_p^p})} \right)^{1 \over 2},
\]
which together with (2.10) ensures part (b) of Theorem 1.3. This completes the proof of the theorem. \qed

3. PROOF OF COROLLARY 1.1

Let $u \in C([0, \infty); H^2(\mathbb{R}^3))$ be a global solution of the Navier-Stokes system (NS) with initial data $u_0$. Then it follows from [2] that this solution is unique, so that applying Theorem 2.1 of [6] yields
\[
(3.1) \quad \lim_{t \to \infty} \| u(t) \|_{H^2} = 0.
\]
Moreover, for any $t_0 > 0$, $u$ verifies
\[
(NS_{t_0}) \quad \begin{cases}
\partial_t u + u \cdot \nabla u - \Delta u + \nabla p = 0, & (t, x) \in [t_0, \infty) \times \mathbb{R}^3, \\
\text{div} u = 0, & \\
u|_{t=t_0} = u(t_0).
\end{cases}
\]
Similar to (2.1) we denote
\[
(3.2) \quad u_{a,t_0}(t, x) \overset{\text{def}}{=} F^{-1} \left( e^{-\frac{\lambda^2}{4(1-\varepsilon)} (t-t_0) + \lambda \frac{t-t_0}{\sqrt{t}} \xi \cdot |\tilde{u}(t, \xi)|} \right),
\]
and
\[
\| u \|_{K^p_{t_0,T}} \overset{\text{def}}{=} \sup_{t \in [t_0, t_0+T]} \left( (t-t_0)^{1 \over 2} \| u(t) \|_{H^{1 \over 2} + \frac{p}{2}} \right).
\]
Then along the same line to proof of Lemma 2.1, we deduce that
\[
(3.3) \quad \| u_{a,t_0} \|_{K^p_{t_0,T}} \leq \| e^{\varepsilon(t-t_0) \Delta} u(t_0) \|_{K^p_{t_0,T}} + C_{\varepsilon} e^{\frac{\lambda^2}{4(1-\varepsilon)}} \| u_{a,t_0} \|_{K^p_{t_0,T}}.
\]
By (3.1), we can choose $t_0$ so large that
\[
\| u(t_0) \|_{H^{1 \over 2}} \leq \frac{c_{\varepsilon}}{2K_{\varepsilon}}
\]
with $K_\varepsilon$ being determined by $\| e^{t \Delta} u_0 \|_{K^p_{\infty}} \leq K_\varepsilon \| u_0 \|_{H^{1 \over 2}}$.

Let us make the induction assumption that
\[
(3.4) \quad \| u_{a,t_0} \|_{K^p_{t_0,T}} \leq c_{\varepsilon} e^{-\frac{\lambda^2}{4(1-\varepsilon)}}, \quad \text{with} \quad c_{\varepsilon} \overset{\text{def}}{=} \frac{1}{4C_{\varepsilon}}.
\]
Then as long as the induction assumption is satisfied, we infer from (3.3) that
\[
\| u_{a,t_0} \|_{K^p_{t_0,T}} \leq \frac{4}{3} \| e^{\varepsilon(t-t_0) \Delta} u(t_0) \|_{K^p_{t_0,T}} < 2 \| e^{\varepsilon(t-t_0) \Delta} u(t_0) \|_{K^p_{t_0,T}} \leq 2K_\varepsilon \| u(t_0) \|_{H^{1 \over 2}} \leq c_{\varepsilon}.
\]
So that for any $T > 0$, we define
\[
\lambda_T \overset{\text{def}}{=} 2(1-\varepsilon)^{1 \over 2} \log^{1 \over 2} \left( \frac{c_{\varepsilon}}{2K_\varepsilon \| u(t_0) \|_{H^{1 \over 2}}} \right),
\]
we have
\[ \|u_{a,t_0}\|_{K_{0,T}^p} < 2K_\varepsilon \|u(t_0)\|_{H_T^\frac{1}{2}} \leq c_\varepsilon e^{-\frac{\lambda_0^2}{4(1-\varepsilon)}}. \]

This in turn shows that (3.4) holds for any \( T > 0 \). (3.4) in particular implies
\[ T^{\frac{1}{2}} \| e^{\lambda_0 T \sqrt{T^2 |D|}} u(t_0 + T) \|_{H_T^\frac{1}{2} + \frac{2}{p}} \leq c_\varepsilon. \]

As a result, it comes out
\[ \forall T, \ R(t_0 + T) \geq 2(1 - \varepsilon)^\frac{1}{2} T^{\frac{1}{2}} \log^\frac{1}{2} \left( \frac{c_\varepsilon}{2K_\varepsilon \|u(t_0)\|_{H_T^\frac{1}{2}}} \right), \]
from which we infer that
\[ \liminf_{T \to \infty} \frac{R(t_0 + T)}{\sqrt{t_0 + T}} = \liminf_{T \to \infty} \frac{R(t_0 + T)}{\sqrt{T}} \geq 2(1 - \varepsilon)^\frac{1}{2} \log^\frac{1}{2} \left( \frac{c_\varepsilon}{2K_\varepsilon \|u(t_0)\|_{H_T^\frac{1}{2}}} \right). \]

This together with (3.1) ensures (1.2). This finishes the proof of Corollary 1.1. \( \square \)

**Acknowledgments.** Part of the work was done when P. Zhang was visiting Laboratoire J. L. Lions of Sorbonne Université in the fall of 2018. He would like to thank the hospitality of the Laboratory. P. Zhang is partially supported by NSF of China under Grants 11371347 and 11688101, and innovation grant from National Center for Mathematics and Interdisciplinary Sciences.

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