

## WELL-POSEDNESS OF A POROUS MEDIUM FLOW WITH FRACTIONAL PRESSURE IN SOBOLEV SPACES

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ABSTRACT. We prove the existence of a non-negative solution for a linear degenerate diffusion transport equation from which we derive the existence and uniqueness of the solution for the fractional porous medium equation in Sobolev spaces  $H^\alpha$  with nonnegative initial data,  $\alpha > \frac{d}{2} + 1$ . We also correct a mistake in our previous paper [14].

### 1. INTRODUCTION

We consider the porous medium type equation

$$\partial_t u = \nabla \cdot (u \nabla p), \quad p = (-\Delta)^{-s} u, \quad 0 < s < 1, \quad u(x, 0) \geq 0, \quad (1.1)$$

where  $x \in \mathbb{R}^n$ ,  $n \geq 2$ , and  $t > 0$  and the fractional Laplacian  $(-\Delta)^{s/2} := \Lambda^s$  is given by the pseudo differential operator with symbol  $|\xi|^s$ , that is:

$$(-\Delta)^{s/2} f = \Lambda^s f = \mathcal{F}^{-1} |\xi|^s \mathcal{F} f.$$

Using the Riesz potential, one can also define this operator as

$$(-\Delta)^{s/2} f(x) = \Lambda^s f(x) = c_{n,s} \int_{\mathbb{R}^n} \frac{f(x) - f(y)}{|y|^{n+s}} dy.$$

This model is based on Darcy's law with pressure,  $p$ , is given by an inverse fractional Laplacian operator. It was first introduced by Caffarelli and Vázquez [4], in which they proved the existence of a weak solution when  $u_0$  is a bounded function with exponential decay at infinity. For  $\alpha = \frac{n}{n+2-2s}$ , Caffarelli, Soria and Vázquez [3] proved that the bounded nonnegative solutions are  $C^\alpha$  continuous in a strip of space-time for  $s \neq 1/2$ . And same conclusion for the index  $s = 1/2$  was proved by Caffarelli and Vázquez in [5]. [7, 6, 13] give a detailed description of the large-time asymptotic behaviour of the solutions of (1.1). [2, 12] consider degenerate cases and show the existence and properties of self-similar solutions. Allen, Caffarelli and Vasseur [1] study the equation with fractional time derivative, and proved the Hölder continuity for its weak solutions.

In this paper, we study the existence and uniqueness of solutions of (1.1) in Sobolev spaces. Unlike considering the existence of weak solution in  $L^\infty$  or constructing approximate solutions of linear transport systems, we solve equation (1.1) by constructing solutions to a linear degenerate diffusion transport systems. The

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well-posedness and properties of the linear degenerate diffusion transport are interesting results by themselves and lead us to proving that for  $s \in [\frac{1}{2}, 1)$ ,  $\alpha > \frac{d}{2} + 1$ ,  $u_0 \in H^\alpha(\mathbb{R}^n)$  nonnegative, and some  $T_0 > 0$ , the equation (1.1) in  $\mathbb{R}^n \times [0, T_0]$  has a unique solutions. Besides, using the methods and results in this paper, we correct a mistake in our previous paper [14].

## 2. PRELIMINARIES

Define  $\rho \in C_c^\infty(\mathbb{R}^n)$  by

$$\rho(x) = \begin{cases} c_0 \exp(-\frac{1}{1-|x|^2}), & |x| < 1, \\ 0, & |x| \geq 1, \end{cases}$$

where  $c_0$  is selected such that  $\int \rho(x)dx = 1$ . Let  $J_\epsilon$  be defined by

$$J_\epsilon u = \rho_\epsilon * u = \epsilon^{-n} \rho(\frac{\cdot}{\epsilon}) * u.$$

This operator satisfies the following properties.

- Proposition 2.1.** (1)  $\Lambda^s J_\epsilon u = J_\epsilon \Lambda^s u$ ,  $s \in \mathbb{R}$ .  
 (2) For all  $u \in L^p(\mathbb{R}^n)$ ,  $v \in H^\alpha(\mathbb{R}^n)$ , with  $\frac{1}{p} + \frac{1}{q} = 1$ ,  $\int (J_\epsilon f)g = \int f(J_\epsilon g)$ .  
 (3) For all  $u \in H^\alpha(\mathbb{R}^n)$ ,

$$\lim_{\epsilon \rightarrow 0} \|J_\epsilon u - u\|_{H^\alpha} = 0, \quad \lim_{\epsilon \rightarrow 0} \|J_\epsilon u - u\|_{H^{\alpha-1}} \leq C \|u\|_{H^\alpha}.$$

- (4) For all  $u \in H^\alpha(\mathbb{R}^n)$ ,  $s \in \mathbb{R}$ ,  $k \in \mathbb{Z} \cup \{0\}$ , then

$$\|J_\epsilon u\|_{H^{\alpha+k}} \leq \frac{C_{\alpha k}}{\epsilon^k} \|u\|_{H^\alpha}, \quad \|J_\epsilon D^k u\|_{L^\infty} \leq \frac{C_k}{\epsilon^{\frac{n}{2}+k}} \|u\|_{H^\alpha}$$

The following propositions can be found in [8, 9].

**Proposition 2.2.** Suppose that  $s > 0$  and  $1 < p < \infty$ . If  $f, g \in \mathcal{S}$ , the Schwartz class, then we have

$$\begin{aligned} \|\Lambda^s(fg) - f\Lambda^s g\|_{L^p} &\leq c \|\nabla f\|_{L^{p_1}} \|g\|_{\dot{H}^{s-1, p_2}} + c \|g\|_{L^{p_4}} \|f\|_{\dot{H}^{s, p_3}}, \\ \|\Lambda^s(fg)\|_{L^p} &\leq c \|f\|_{L^{p_1}} \|g\|_{\dot{H}^{s, p_2}} + c \|g\|_{L^{p_4}} \|f\|_{\dot{H}^{s, p_3}} \end{aligned}$$

with  $p_2, p_3 \in (1, +\infty)$  such that  $\frac{1}{p} = \frac{1}{p_1} + \frac{1}{p_2} = \frac{1}{p_3} + \frac{1}{p_4}$ .

**Proposition 2.3.** If  $0 \leq s \leq 2$ ,  $f \in \mathcal{S}(\mathbb{R}^n)$ , then

$$2f(x)\Lambda^s f(x) \geq \Lambda^s f^2(x) \quad \text{for all } x \in \mathbb{R}^n.$$

**Proposition 2.4.** Let  $\alpha_1$  and  $\alpha_2$  be two real numbers such that  $\alpha_1 < \frac{n}{2}$ ,  $\alpha_2 < \frac{n}{2}$  and  $\alpha_1 + \alpha_2 > 0$ . Then there exists a constant  $C = C_{\alpha_1, \alpha_2} \geq 0$  such that for all  $f \in \dot{H}^{\alpha_1}$  and  $g \in \dot{H}^{\alpha_2}$ ,

$$\|fg\|_{\dot{H}^\alpha} \leq C \|f\|_{\dot{H}^{\alpha_1}} \|g\|_{\dot{H}^{\alpha_2}},$$

where  $\alpha = \alpha_1 + \alpha_2 - \frac{n}{2}$ .

## 3. MAIN RESULTS

**Theorem 3.1.** *If  $s \in [1/2, 1]$ ,  $T > 0$ ,  $\alpha > \frac{n}{2} + 1$ ,  $u_0 \in H^\alpha(\mathbb{R}^n)$ ,  $v \geq 0$  and  $v \in C([0, T]; H^\alpha(\mathbb{R}^n))$ , then the linear initial-value problem*

$$\begin{aligned} \partial_t u &= \nabla u \cdot \nabla(-\Delta)^{-s} v - v(-\Delta)^{1-s} u, \\ u(x, 0) &= u_0. \end{aligned} \quad (3.1)$$

has a unique solution  $u \in C^1([0, T]; H^\alpha(\mathbb{R}^n))$ . If the initial data  $u_0 \geq 0$ , then  $u \geq 0$ ,  $(x, t) \in \mathbb{R}^n \times [0, T]$ .

*Proof.* For any  $\epsilon > 0$ , we consider the linear problem

$$\begin{aligned} \partial_t u^\epsilon &= F_\epsilon(u^\epsilon) = J_\epsilon(\nabla J_\epsilon u^\epsilon \cdot \nabla(-\Delta)^{-s} v) - J_\epsilon(v(-\Delta)^{1-s} J_\epsilon u^\epsilon), \\ u^\epsilon(x, 0) &= u_0. \end{aligned} \quad (3.2)$$

By Propositions 2.1 and 2.2 and by  $s \geq \frac{1}{2}$  we can estimate

$$\begin{aligned} &\|F_\epsilon(u_1^\epsilon) - F_\epsilon(u_2^\epsilon)\|_{H^\alpha} \\ &= \|J_\epsilon(\nabla J_\epsilon(u_1^\epsilon - u_2^\epsilon) \cdot \nabla(-\Delta)^{-s} v) - J_\epsilon(v(-\Delta)^{1-s} J_\epsilon(u_1^\epsilon - u_2^\epsilon))\|_{H^\alpha} \\ &\leq C(\epsilon, \|v\|_{H^\alpha}) \|u_1^\epsilon - u_2^\epsilon\|_{H^\alpha}. \end{aligned}$$

Using Picard iterations, for any  $\alpha > \frac{n}{2} + 1, \epsilon > 0$ , there exists a  $T_\epsilon = T_\epsilon(u_*) > 0$ , problem (3.2) has a unique solution  $u^\epsilon \in C^1([0, T_\epsilon]; H^\alpha)$ . By Propositions 2.1 and 2.3,

$$\begin{aligned} \frac{1}{2} \frac{d}{dt} \|u^\epsilon\|_{L^2}^2 &= \int \nabla J_\epsilon u^\epsilon \cdot \nabla(-\Delta)^{-s} v J_\epsilon u^\epsilon - \int v(-\Delta)^{1-s} J_\epsilon u^\epsilon J_\epsilon u^\epsilon \\ &\leq \frac{1}{2} \int \nabla |J_\epsilon u^\epsilon|^2 \cdot \nabla(-\Delta)^{-s} v - \frac{1}{2} \int v(-\Delta)^{1-s} |J_\epsilon u^\epsilon|^2 \\ &\leq \frac{1}{2} \int |J_\epsilon u^\epsilon|^2 (-\Delta)^{1-s} v - \frac{1}{2} \int |J_\epsilon u^\epsilon|^2 (-\Delta)^{1-s} v = 0. \end{aligned}$$

Moreover, for any  $\alpha > 0$ ,

$$\begin{aligned} &\frac{1}{2} \frac{d}{dt} \|\Lambda^\alpha u^\epsilon\|_{L^2}^2 \\ &= \int \Lambda^\alpha(\nabla J_\epsilon u^\epsilon \cdot \nabla(-\Delta)^{-s} v) J_\epsilon \Lambda^\alpha u^\epsilon - \int \Lambda^\alpha(v(-\Delta)^{1-s} J_\epsilon u^\epsilon) \Lambda^\alpha J_\epsilon u^\epsilon \\ &\leq C\|[\Lambda^\alpha, \nabla(-\Delta)^{-s} v] \nabla J_\epsilon u^\epsilon\|_{L^2} \|\Lambda^\alpha u^\epsilon\|_{L^2} + \int \nabla(-\Delta)^{-s} v \Lambda^\alpha \nabla J_\epsilon u^\epsilon \Lambda^\alpha J_\epsilon u^\epsilon \\ &\quad + C\|[\Lambda^\alpha, v](-\Delta)^{1-s} J_\epsilon u^\epsilon\|_{L^2} \|\Lambda^\alpha u^\epsilon\|_{L^2} - \int v \Lambda^\alpha(-\Delta)^{1-s} J_\epsilon u^\epsilon \Lambda^\alpha J_\epsilon u^\epsilon. \end{aligned}$$

By Proposition 2.2 and Sobolev embeddings,

$$\begin{aligned} &\|[\Lambda^\alpha, \nabla(-\Delta)^{-s} v] \nabla J_\epsilon u^\epsilon\|_{L^2} \\ &\leq C\|(-\Delta)^{1-s} v\|_{L^\infty} \|\Lambda^{\alpha-1} \nabla J_\epsilon u^\epsilon\|_{L^2} + \|\nabla(-\Delta)^{-s} v\|_{\dot{H}^\alpha} \|\nabla J_\epsilon u^\epsilon\|_{L^\infty} \\ &\leq C\|v\|_{H^\alpha} \|u^\epsilon\|_{H^\alpha}, \\ &\|[\Lambda^\alpha, v](-\Delta)^{1-s} J_\epsilon u^\epsilon\|_{L^2} \\ &\leq C\|\nabla v\|_{L^\infty} \|(-\Delta)^{1-s} J_\epsilon u^\epsilon\|_{\dot{H}^{\alpha-1}} + \|v\|_{\dot{H}^\alpha} \|(-\Delta)^{1-s} J_\epsilon u^\epsilon\|_{L^\infty} \\ &\leq C\|v\|_{H^\alpha} \|u^\epsilon\|_{H^\alpha}. \end{aligned}$$

By Proposition 2.3,

$$\begin{aligned} & \int \nabla(-\Delta)^{-s} v \Lambda^\alpha \nabla J_\epsilon u^\epsilon \Lambda^\alpha J_\epsilon u^\epsilon - \int v \Lambda^\alpha (-\Delta)^{1-s} J_\epsilon u^\epsilon \Lambda^\alpha J_\epsilon u^\epsilon \\ & \leq \frac{1}{2} \int \nabla(-\Delta)^{-s} v \nabla (\Lambda^\alpha J_\epsilon u^\epsilon)^2 - \frac{1}{2} \int v (-\Delta)^{1-s} (\Lambda^\alpha J_\epsilon u^\epsilon)^2 \\ & \leq C \|v\|_{H^\alpha} \|u^\epsilon\|_{H^\alpha}^2. \end{aligned}$$

Combining the above estimates,

$$\frac{d}{dt} \|u^\epsilon(\cdot, t)\|_{H^\alpha} \leq C \|v\|_{H^\alpha} \|u^\epsilon\|_{H^\alpha}.$$

By Gronwall's inequality,

$$\|u^\epsilon(\cdot, t)\|_{H^\alpha} \leq \|u_0\|_{H^\alpha} \exp\left(C \sup_{0 \leq t \leq T} \|v\|_{H^\alpha}\right).$$

Such the solution  $u^\epsilon$  exists on  $[0, T]$ . Similarly,

$$\frac{d}{dt} \|u^\epsilon(\cdot, t)\|_{H^{\alpha-1}} \leq C \|v\|_{H^\alpha} \|u^\epsilon\|_{H^\alpha} \leq C(\|v\|_{H^\alpha}, \|u_0\|_{H^\alpha}, T).$$

By Aubin compactness theorem [11], there is a subsequence of  $\{u^{\frac{1}{n}}\}_{n \geq 1}$  that convergence strongly to  $u$  in  $C([0, T]; H^\alpha)$ . If  $\alpha > \frac{d}{2} + 1$ ,  $H^\alpha \hookrightarrow C^1$ , so  $u$  is a solution of (3.3).

If  $u$  and  $\tilde{u}$  are two solutions of problem (3.3), then  $w = u - \tilde{u}$  satisfies

$$\begin{aligned} \partial_t w &= \nabla w \cdot \nabla(-\Delta)^{-s} v - v(-\Delta)^{1-s} w, \\ w(x, 0) &= 0. \end{aligned}$$

Similarly, we get  $\frac{d}{dt} \|w\|_{L^2} \leq 0$  and  $\frac{d}{dt} \|w\|_{\dot{H}^\alpha} \leq \|v\|_{H^\alpha} \|w\|_{H^\alpha}$ , i.e.,  $\frac{d}{dt} \|w\|_{H^\alpha} \leq \|v\|_{H^\alpha} \|w\|_{H^\alpha}$ . By Gronwall's inequality,  $u(x, t) = 0$ ,  $(x, t) \in \mathbb{R}^n \times [0, T]$ .

Since  $u_0 \geq 0$  then if there exists a first time  $t_0$  where for some point  $x_0$  we have  $u(x_0, t_0) = 0$ , then  $(x_0, t_0)$  will correspond to a minimum point and therefore  $\nabla u(x_0, t_0) = 0$ , and

$$(-\Delta)^{1-s} u(x) = c \int \frac{u(x) - u(y)}{|y|^{n+2-2s}} dy \leq 0.$$

Hence  $u_t|_{(x_0, t_0)} \geq 0$ . So  $u(x, t) \geq 0$  for all  $(x, t) \in \mathbb{R}^n \times [0, T]$ .  $\square$

**Theorem 3.2.** *Let  $n \geq 2$ ,  $s \in [\frac{1}{2}, 1)$ ,  $\alpha > \frac{d}{2} + 1$ ,  $u_0 \in H^\alpha(\mathbb{R}^n)$ , and  $u_0 \geq 0$ . Then there the linear initial value problem*

$$\begin{aligned} \partial_t u &= \nabla \cdot (u \nabla(-\Delta)^{-s} u), \\ u(x, 0) &= u_0. \end{aligned}$$

*has a unique solution  $u \in C^1([0, T_0], H^\alpha(\mathbb{R}^n))$ . If the initial data  $u_0 \geq 0$ , then  $u \geq 0$ ,  $(x, t) \in \mathbb{R}^n \times [0, T_0]$ .*

*Proof.* Set  $u^1 = u_0$ . Note that  $\partial_t u = \nabla \cdot (u \nabla(-\Delta)^{-s} u) = \nabla u \cdot \nabla(-\Delta)^{-s} u - u(-\Delta)^{1-s} u$ , and let  $\{u^n\}$  be the sequence defined by

$$\begin{aligned} \partial_t u^{n+1} &= \nabla u^{n+1} \cdot \nabla(-\Delta)^{-s} u^n - u^n (-\Delta)^{1-s} u^{(n+1)}, \\ u^{n+1}(x, 0) &= u_0. \end{aligned} \tag{3.3}$$

By Theorem 3.1,  $u^2 \in C([0, T]; H^\alpha)$ , for all  $T < \infty$ , satisfies  $u^2 \geq 0$  and

$$\sup_{0 \leq t \leq T} \|u^2\|_{H^\alpha} \leq \|u_0\|_{H^\alpha} \exp(C\|u^1\|_{H^\alpha} T).$$

If  $\exp(2C\|u_1\|_{H^\alpha} T_0) \leq 2$ , for example  $T_0 = \frac{\ln 2}{2C(1+\|u_0\|_{H^\alpha})}$ , we have

$$\sup_{0 \leq t \leq T_0} \|u^2\|_{H^\alpha} \leq 2\|u_0\|_{H^\alpha}.$$

By the standard induction argument, if  $u^n \in C([0, T_0]; H^\alpha)$ ,  $u^n \geq 0$  is a solution of (3.3) with  $\|u^n\|_{H^\alpha} \leq 2\|u_0\|_{H^\alpha}$ . By Theorem 3.1  $u^{n+1} \in C([0, T_0]; H^\alpha)$ ,  $u^{n+1} \geq 0$  and

$$\begin{aligned} \sup_{0 \leq t \leq T_0} \|u^{n+1}\|_{H^\alpha} &\leq \|u_0\|_{H^\alpha} \exp(C\|u^n\|_{H^\alpha} T_0) \leq 2\|u_0\|_{H^\alpha}, \\ \frac{d}{dt} \|u^{n+1}\|_{H^{\alpha-1}} &\leq C\|u^n\|_{H^\alpha} \|u^{n+1}\|_{H^\alpha} \leq C\|u_0\|_{H^\alpha}^2. \end{aligned}$$

By Aubin compactness theorem [11], there is a subsequence of  $u^n$  that convergence strongly to  $u$  in  $C([0, T]; H^\alpha)$ . If  $u \geq 0, \tilde{u} \geq 0$  are two solutions of problem (3.3), then  $w = u - \tilde{u}$  satisfies

$$\begin{aligned} \partial_t w &= \nabla \cdot (w \nabla (-\Delta)^{-s} u) + \nabla \cdot (\tilde{u} \nabla (-\Delta)^{-s} w), \\ w(x, 0) &= 0. \end{aligned}$$

By Proposition 2.2,

$$\begin{aligned} \frac{1}{2} \frac{d}{dt} \|w\|_{L^2}^2 &= \int w \nabla \cdot (w \nabla (-\Delta)^{-s} u) + \int w \nabla \tilde{u} \cdot \nabla (-\Delta)^{-s} w - \int w \tilde{u} (-\Delta)^{1-s} w \\ &=: I_1 + I_2 + I_3. \end{aligned}$$

Note that

$$\begin{aligned} I_1 &= \int w \nabla w \cdot \nabla (-\Delta)^{-s} u = \frac{1}{2} \int \nabla w^2 \cdot \nabla (-\Delta)^{-s} u \\ &= \frac{1}{2} \int w^2 (-\Delta)^{1-s} u \leq C\|u\|_{H^\alpha} \|w\|_{L^2}^2, \\ I_3 &\leq -\frac{1}{2} \int \tilde{u} (-\Delta)^{1-s} w^2 = \int -\frac{1}{2} (-\Delta)^{1-s} \tilde{u} \cdot w^2 \leq C\|u\|_{H^\alpha} \|w\|_{L^2}^2. \end{aligned}$$

When  $s > 1/2$ ,

$$\begin{aligned} I_2 &\leq C\|w\|_{L^2} \|\nabla u \cdot \nabla (-\Delta)^{-s} w\|_{L^2} \\ &\leq C\|w\|_{L^2} \|\nabla u\|_{\dot{H}^{\frac{n}{2}+1-2s}} \|\nabla (-\Delta)^{-s} w\|_{\dot{H}^{2s-1}} \leq C\|u\|_{H^\alpha} \|w\|_{L^2}^2. \end{aligned}$$

When  $s = 1/2$ , the above estimates are still valid. Combining the above estimates we have  $\frac{d}{dt} \|w\|_{L^2} \leq C\|w\|_{L^2} \|u\|_{H^\alpha}$ . By Gronwall's inequality we can deduce  $w(x, t) = 0$  on  $[0, T_0]$ .  $\square$

#### 4. CORRECTION

In [14], trying to establish the well-posedness of (1.1) in Besov spaces the authors incurred in a mistake in page 9 when estimating the term  $J'_4$  in equation [14, (4.5)]. To correct the mistake, we modify our proof the following way.

[14, Theorem 1.1] Let  $n \geq 2, s \in [\frac{1}{2}, 1], \alpha > n + 1$ . If the initial data  $u_0 \in B_{1,\infty}^\alpha$ , then there exists  $T = T(\|u_0\|_{B_{1,\infty}^\alpha})$  such that (1.1) has a unique solution in

$[0, T] \times \mathbb{R}^n$ . Such a solution belongs to  $C^1([0, T]; B_{1,\infty}^{\alpha+2s-2}) \cap L^\infty([0, T]; B_{1,\infty}^\beta)$ , with  $\beta \in [\alpha + 2s - 2, \alpha]$ .

*Proof.* First we construct the approximate equation

$$\begin{aligned} u_t^{(n+1)} &= \nabla u^{(n+1)} \cdot \nabla (-\Delta)^{-s} u_\epsilon^{(n)} - u_\epsilon^{(n)} (-\Delta)^{1-s} u^{(n+1)}; \\ u^{(n+1)}(0) &= \sigma_\epsilon * u_0, \quad u^{(1)} = \sigma_\epsilon * u_0. \end{aligned} \quad (4.1)$$

By the argument in section 2, there exists a sequence  $u^{(n)}$  that solves the linear systems (4.1). Assuming that  $u_0 \geq 0$ , we prove that  $u^{(n+1)} \geq 0$ . Inspired by [4], we assume that  $x_0$  is a point of minimum of  $u^{(n+1)}$  at time  $t = t_0$ . This indicates that  $\nabla u^{(n+1)}(x_0) = 0$ , and

$$(-\Delta)^{1-s} u^{(n+1)}(x_0) = c \int \frac{u(x_0) - u(y)}{|y|^{n+2(1-s)}} dy \leq 0.$$

Thus we deduce that  $\frac{\partial}{\partial t} u^{(n+1)}|_{t=t_0} \geq 0$ , and by induction we have  $u^{(n+1)} \geq 0$ . Arguing as in [14], taking  $\Delta_j$  on (4.1), we obtain

$$\begin{aligned} \partial_t \Delta_j u^{(n+1)} &= \sum [\Delta_j, \partial_i (-\Delta)^{-s} u_\epsilon^{(n)}] \partial_i u^{n+1} + \sum \partial_i (-\Delta)^{-s} u_\epsilon^{(n)} \Delta_j (\partial_i u^{(n+1)}) \\ &\quad - [\Delta_j, u_\epsilon^{(n)}] (-\Delta)^{1-s} u^{(n+1)} - u_\epsilon^{(n)} \Delta_j (-\Delta)^{1-s} u^{(n+1)}. \end{aligned}$$

Multiplying both sides by  $\frac{\Delta_j u^{(n+1)}}{|\Delta_j u^{(n+1)}|}$ , and integrating over  $\mathbb{R}^d$ , then denote the corresponding part in the right side by  $J'_1, J'_2, J'_3, J'_4$ , respectively. We obtain the estimates,

$$\begin{aligned} J'_1 &\leq C 2^{-j\alpha} \|u^{(n+1)}\|_{B_{1,\infty}^\alpha} \|u^{(n)}\|_{B_{1,\infty}^{\alpha+1-2s}} \\ J'_2 &\leq C 2^{-j\alpha} \|u^{(n+1)}\|_{B_{1,\infty}^\alpha} \|u^{(n)}\|_{B_{1,\infty}^{\alpha+1-2s}} \\ J'_3 &\leq C 2^{-j\alpha} \|u^{(n)}\|_{B_{1,\infty}^\alpha} \|u^{(n+1)}\|_{B_{1,\infty}^{\alpha+1-2s}}. \end{aligned}$$

The estimate for the term  $J'_4$  is now replaced by

$$\begin{aligned} J'_4 &= - \int u^{(n)} \Delta_j (-\Delta)^{1-s} u^{(n+1)} \frac{\Delta_j u^{(n+1)}}{|\Delta_j u^{(n+1)}|} \\ &\leq - \int u^{(n)} (-\Delta)^{1-s} |\Delta_j u^{(n+1)}| \\ &\leq - \int (-\Delta)^{1-s} u^{(n)} |\Delta u^{(n+1)}| \\ &\leq 2^{-j\alpha} \|u^n\|_{B_{1,\infty}^{r+2-2s}} \|u^{(n+1)}\|_{B_{1,\infty}^\alpha}. \end{aligned}$$

Here  $r > d$  is any real number. The first inequality uses the following pointwise estimate.

**Proposition 4.1** ([10]). *If  $0 \leq \alpha \leq 2$ ,  $p \geq 1$ , then*

$$p|f(x)|^{p-2} f(x) \Lambda^\alpha f(x) \geq \Lambda^\alpha |f(x)|^p.$$

for any  $f \in \mathcal{S}(\mathbb{R}^d)$

Taking  $r$  such that  $r + 2 - 2s < \alpha$ , e.g. set  $r = \alpha - 1$ , we conclude

$$\frac{d}{dt} \|u^{(n+1)}\|_{B_{1,\infty}^\alpha} \leq \|u^{(n)}\|_{B_{1,\infty}^\alpha} \|u^{(n+1)}\|_{B_{1,\infty}^\alpha}.$$

The other parts of the proof need no modification.  $\square$

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