

Fractional nonlinear degenerate diffusion equations on bounded domains

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References:

- [BV1] M. B., J. L. VÁZQUEZ, A Priori Estimates for Fractional Nonlinear Degenerate Diffusion Equations on bounded domains. *Arch. Rat. Mech. Anal.* (2015).
- [BV2] M. B., J. L. VÁZQUEZ, Fractional Nonlinear Degenerate Diffusion Equations on Bounded Domains Part I. Existence, Uniqueness and Upper Bounds *To appear in Nonlin. Anal. TMA* (2015).
- [BSV] M. B., Y. SIRE, J. L. VÁZQUEZ, Existence, Uniqueness and Asymptotic behaviour for fractional porous medium equations on bounded domains. *Discr. Cont. Dyn. Sys.* (2015).
- [BV3] M. B., J. L. VÁZQUEZ, Fractional Nonlinear Degenerate Diffusion Equations on Bounded Domains Part II. Positivity, Boundary behaviour and Harnack inequalities. *In preparation* (2015).

Outline of the talk

- **The setup of the problem**
- **Existence and uniqueness**
- **First pointwise estimates**
- **Upper Estimates**
- **Harnack Inequalities**
- **Asymptotic behaviour of nonnegative solutions**

The setup of the problem

- Assumption on the operator \mathcal{L} and on the nonlinearity F
- Mild Solutions and Monotonicity Estimates
- Assumption on the inverse operator \mathcal{L}^{-1}
- Examples of operators
- The “dual” formulation of the problem
- Existence and uniqueness of weak dual solutions

Homogeneous Dirichlet Problem for Fractional Nonlinear Degenerate Diffusion Equations

$$(HDP) \quad \begin{cases} u_t + \mathcal{L}F(u) = 0, & \text{in } (0, +\infty) \times \Omega \\ u(0, x) = u_0(x), & \text{in } \Omega \\ u(t, x) = 0, & \text{on the lateral boundary.} \end{cases}$$

where:

- $\Omega \subset \mathbb{R}^N$ is a bounded domain with smooth boundary and $N \geq 1$.
- The linear operator \mathcal{L} will be:
 - sub-Markovian operator
 - densely defined in $L^1(\Omega)$.

A wide class of linear operators fall in this class:

all fractional Laplacians on domains.

- The most studied nonlinearity is $F(u) = |u|^{m-1}u$, with $m > 1$.
We deal with Degenerate diffusion of Porous Medium type.
More general classes of “degenerate” nonlinearities F are allowed.
- The homogeneous boundary condition is posed on the lateral boundary, which may take different forms, depending on the particular choice of the operator \mathcal{L} .

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About the operator \mathcal{L}

The linear operator $\mathcal{L} : \text{dom}(\mathcal{L}) \subseteq L^1(\Omega) \rightarrow L^1(\Omega)$ is assumed to be densely defined and *sub-Markovian*, more precisely satisfying (A1) and (A2) below:

(A1) \mathcal{L} is m -accretive on $L^1(\Omega)$,

(A2) If $0 \leq f \leq 1$ then $0 \leq e^{-t\mathcal{L}}f \leq 1$, or equivalently,

(A2') If β is a maximal monotone graph in $\mathbb{R} \times \mathbb{R}$ with $0 \in \beta(0)$, $u \in \text{dom}(\mathcal{L})$, $\mathcal{L}u \in L^p(\Omega)$, $1 \leq p \leq \infty$, $v \in L^{p/(p-1)}(\Omega)$, $v(x) \in \beta(u(x))$ a.e, then

$$\int_{\Omega} v(x)\mathcal{L}u(x) dx \geq 0$$

Remark. These assumptions are needed for existence (and uniqueness) of semigroup (mild) solutions for the nonlinear equation $u_t = \mathcal{L}F(u)$, through a variant of the celebrated Crandall-Liggett theorem, as done by Benilan, Crandall and Pierre:

- M. G. Crandall, T.M. Liggett. *Generation of semi-groups of nonlinear transformations on general Banach spaces*, Amer. J. Math. **93** (1971) 265–298.
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Assumption on the nonlinearity F

Let $F : \mathbb{R} \rightarrow \mathbb{R}$ be a continuous and non-decreasing function, with $F(0) = 0$. Moreover, it satisfies the condition:

(N1) $F \in C^1(\mathbb{R} \setminus \{0\})$ and $F/F' \in \text{Lip}(\mathbb{R})$ and there exists $\mu_0, \mu_1 > 0$ s.t.

$$\frac{1}{m_1} = 1 - \mu_1 \leq \left(\frac{F}{F'} \right)' \leq 1 - \mu_0 = \frac{1}{m_0}$$

where F/F' is understood to vanish if $F(r) = F'(r) = 0$ or $r = 0$.

The main example will be

$$F(u) = |u|^{m-1}u, \quad \text{with } m > 1, \quad \text{and} \quad \mu_0 = \mu_1 = \frac{m-1}{m} < 1.$$

which corresponds to the nonlocal porous medium equation studied in [BV1].

A simple variant is the combination of two powers:

- m_0 gives the behaviour near $u = 0$
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Existence of Mild Solutions and Monotonicity Estimates

Theorem (M. Crandall and M. Pierre, JFA 1982)

Let \mathcal{L} satisfy (A1) and (A2) and let F as satisfy (N1). Then for all nonnegative $u_0 \in L^1(\Omega)$, there exists a unique mild solution u to equation $u_t + \mathcal{L}F(u) = 0$, and the function

$$(1) \quad t \mapsto t^{\frac{1}{\mu_0}} F(u(t, x)) \quad \text{is nondecreasing in } t > 0 \text{ for a.e. } x \in \Omega .$$

Moreover, the semigroup is contractive on $L^1(\Omega)$ and $u \in C([0, \infty) : L^1(\Omega))$.

We notice that (1) is a weak formulation of the monotonicity inequality:

$$\partial_t u \geq -\frac{1}{\mu_0 t} \frac{F(u)}{F'(u)}, \quad \text{which implies} \quad \partial_t u \geq -\frac{1 - \mu_0}{\mu_0} \frac{u}{t}$$

or equivalently, that the function

$$(2) \quad t \mapsto t^{\frac{1-\mu_0}{\mu_0}} u(t, x) \quad \text{is nondecreasing in } t > 0 \text{ for a.e. } x \in \Omega .$$

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Assumptions on the inverse of \mathcal{L}

We will assume that the operator \mathcal{L} has an inverse $\mathcal{L}^{-1} : L^1(\Omega) \rightarrow L^1(\Omega)$ with a kernel \mathbb{K} such that

$$\mathcal{L}^{-1}f(x) = \int_{\Omega} \mathbb{K}(x, y) f(y) \, dy,$$

and that satisfies (one of) the following estimates for some $\gamma, s \in (0, 1]$ and $c_{i, \Omega} > 0$

$$(K1) \quad 0 \leq \mathbb{K}(x, y) \leq \frac{c_{1, \Omega}}{|x - y|^{N-2s}}$$

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where

$$\delta_{\gamma}(x) := \text{dist}(x, \partial\Omega)^{\gamma}.$$

When the operator \mathcal{L} has a first nonnegative eigenfunction Φ_1 , we can rewrite (K2) as

$$(K3) \quad c_{0, \Omega} \Phi_1(x) \Phi_1(y) \leq \mathbb{K}(x, y) \leq \frac{c_{1, \Omega}}{|x - x_0|^{N-2s}} \left(\frac{\Phi_1(x)}{|x - y|^{\gamma}} \wedge 1 \right) \left(\frac{\Phi_1(y)}{|x - y|^{\gamma}} \wedge 1 \right)$$

Indeed, (K2) implies that $\Phi_1 \asymp \text{dist}(\cdot, \partial\Omega)^{\gamma} = \delta_{\gamma}$.

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Reminder about the fractional Laplacian operator on \mathbb{R}^N

We have several equivalent definitions for $(-\Delta_{\mathbb{R}^N})^s$:

- 1 By means of **Fourier Transform**,

$$((-\Delta_{\mathbb{R}^N})^s f)(\xi) = |\xi|^{2s} \hat{f}(\xi).$$

This formula can be used for positive and negative values of s .

- 2 By means of an **Hypersingular Kernel**:
if $0 < s < 1$, we can use the representation

$$(-\Delta_{\mathbb{R}^N})^s g(x) = c_{N,s} \text{P.V.} \int_{\mathbb{R}^N} \frac{g(x) - g(z)}{|x - z|^{N+2s}} dz,$$

where $c_{N,s} > 0$ is a normalization constant.

- 3 **Spectral definition**, in terms of the heat semigroup associated to the standard Laplacian operator:

$$(-\Delta_{\mathbb{R}^N})^s g(x) = \frac{1}{\Gamma(-s)} \int_0^\infty (e^{t\Delta_{\mathbb{R}^N}} g(x) - g(x)) \frac{dt}{t^{1+s}}.$$

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Examples of operators \mathcal{L} **Reminder about the fractional Laplacian operator on \mathbb{R}^N**

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The Spectral Fractional Laplacian operator (SFL)

$$(-\Delta_\Omega)^s g(x) = \sum_{j=1}^{\infty} \lambda_j^s \hat{g}_j \phi_j(x) = \frac{1}{\Gamma(-s)} \int_0^\infty (e^{t\Delta_\Omega} g(x) - g(x)) \frac{dt}{t^{1+s}}.$$

- Δ_Ω is the classical Dirichlet Laplacian on the domain Ω
- EIGENVALUES: $0 < \lambda_1 \leq \lambda_2 \leq \dots \leq \lambda_j \leq \lambda_{j+1} \leq \dots$ and $\lambda_j \asymp j^{2/N}$.
- EIGENFUNCTIONS: ϕ_j are as smooth as the boundary of Ω allows, namely when $\partial\Omega$ is C^k , then $\phi_j \in C^\infty(\Omega) \cap C^k(\bar{\Omega})$ for all $k \in \mathbb{N}$.

$$\hat{g}_j = \int_\Omega g(x) \phi_j(x) \, dx, \quad \text{with} \quad \|\phi_j\|_{L^2(\Omega)} = 1.$$

Lateral boundary conditions for the SFL

$$u(t, x) = 0, \quad \text{in } (0, \infty) \times \partial\Omega.$$

The Green function of SFL satisfies a stronger assumption than (K2) or (K3), i.e.

$$(K4) \quad \mathbb{K}(x, y) \asymp \frac{1}{|x-y|^{N-2s}} \left(\frac{\delta_\gamma(x)}{|x-y|^\gamma} \wedge 1 \right) \left(\frac{\delta_\gamma(y)}{|x-y|^\gamma} \wedge 1 \right), \quad \text{with } \gamma = 1$$

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Examples of operators \mathcal{L}

Definition via the hypersingular kernel in \mathbb{R}^N , “restricted” to functions that are zero outside Ω .

The Restricted Fractional Laplacian operator (RFL)

$$(-\Delta|_{\Omega})^s g(x) = c_{N,s} \text{P.V.} \int_{\mathbb{R}^N} \frac{g(x) - g(z)}{|x - z|^{N+2s}} dz, \quad \text{with } \text{supp}(g) \subseteq \bar{\Omega}.$$

where $s \in (0, 1)$ and $c_{N,s} > 0$ is a normalization constant.

- $(-\Delta|_{\Omega})^s$ is a self-adjoint operator on $L^2(\Omega)$ with a discrete spectrum:
- EIGENVALUES: $0 < \bar{\lambda}_1 \leq \bar{\lambda}_2 \leq \dots \leq \bar{\lambda}_j \leq \bar{\lambda}_{j+1} \leq \dots$ and $\bar{\lambda}_j \asymp j^{2s/N}$.
Eigenvalues of the RFL are smaller than the ones of SFL: $\bar{\lambda}_j \leq \lambda_j^s$ for all $j \in \mathbb{N}$.
- EIGENFUNCTIONS: $\bar{\phi}_j$ are the normalized eigenfunctions, are only Hölder continuous up to the boundary, namely $\bar{\phi}_j \in C^s(\bar{\Omega})$.

Lateral boundary conditions for the RFL

$$u(t, x) = 0, \quad \text{in } (0, \infty) \times (\mathbb{R}^N \setminus \Omega).$$

The Green function of SFL satisfies a stronger assumption than (K2) or (K3), i.e.

$$(K4) \quad \mathbb{K}(x, y) \asymp \frac{1}{|x - y|^{N-2s}} \left(\frac{\delta_\gamma(x)}{|x - y|^\gamma} \wedge 1 \right) \left(\frac{\delta_\gamma(y)}{|x - y|^\gamma} \wedge 1 \right), \quad \text{with } \gamma = s$$

Examples of operators \mathcal{L}

Definition via the hypersingular kernel in \mathbb{R}^N , “restricted” to functions that are zero outside Ω .

The Restricted Fractional Laplacian operator (RFL)

$$(-\Delta|_{\Omega})^s g(x) = c_{N,s} \text{P.V.} \int_{\mathbb{R}^N} \frac{g(x) - g(z)}{|x - z|^{N+2s}} dz, \quad \text{with } \text{supp}(g) \subseteq \bar{\Omega}.$$

where $s \in (0, 1)$ and $c_{N,s} > 0$ is a normalization constant.

- $(-\Delta|_{\Omega})^s$ is a self-adjoint operator on $L^2(\Omega)$ with a discrete spectrum:
- EIGENVALUES: $0 < \bar{\lambda}_1 \leq \bar{\lambda}_2 \leq \dots \leq \bar{\lambda}_j \leq \bar{\lambda}_{j+1} \leq \dots$ and $\bar{\lambda}_j \asymp j^{2s/N}$.
Eigenvalues of the RFL are smaller than the ones of SFL: $\bar{\lambda}_j \leq \lambda_j^s$ for all $j \in \mathbb{N}$.
- EIGENFUNCTIONS: $\bar{\phi}_j$ are the normalized eigenfunctions, are only Hölder continuous up to the boundary, namely $\bar{\phi}_j \in C^s(\bar{\Omega})$.

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We can also treat more general operators of SFL and RFL type:

Spectral powers of uniformly elliptic operators. Consider a linear operator A in divergence form:

$$A = \sum_{i,j=1}^N \partial_i (a_{ij} \partial_j),$$

with bounded measurable coefficients, which are uniformly elliptic. The uniform ellipticity allows to build a self-adjoint operator on $L^2(\Omega)$ with discrete spectrum (λ_k, ϕ_k) . Using the spectral theorem, we can construct the spectral power of such operator, defined as follows:

$$\mathcal{L}f(x) := A^s f(x) := \sum_{k=1}^{\infty} \lambda_k^s \hat{f}_k \phi_k(x) \quad \text{where} \quad \hat{f}_k = \int_{\Omega} f(x) \phi_k(x) dx.$$

Such operators enjoy (K3) estimates with $\gamma = 1$

$$(K3) \quad c_{0,\Omega} \phi_1(x) \phi_1(y) \leq \mathbb{K}(x, y) \leq \frac{c_{1,\Omega}}{|x-y|^{N-2s}} \left(\frac{\phi_1(x)}{|x-y|} \wedge 1 \right) \left(\frac{\phi_1(y)}{|x-y|} \wedge 1 \right)$$

We can treat the class of intrinsically ultra-contractive operators introduced by Davies and Simon.

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We can treat the class of intrinsically ultra-contractive operators introduced by Davies and Simon.

Fractional operators with general kernels. Consider integral operators of the following form

$$\mathcal{L}f(x) = \text{P.V.} \int_{\mathbb{R}^N} (f(x+y) - f(y)) \frac{K(x,y)}{|x-y|^{N+2s}} dy.$$

where K is a measurable symmetric function bounded between two positive constants, satisfying

$$|K(x,y) - K(x,x)| \chi_{|x-y| < 1} \leq c|x-y|^\sigma, \quad \text{with } 0 < s < \sigma \leq 1,$$

for some positive $c > 0$. We can allow even more general kernels. The Green function satisfies a stronger assumption than (K2) or (K3), i.e.

$$(K4) \quad \mathbb{K}(x,y) \asymp \frac{1}{|x-y|^{N-2s}} \left(\frac{\delta_\gamma(x)}{|x-y|^\gamma} \wedge 1 \right) \left(\frac{\delta_\gamma(y)}{|x-y|^\gamma} \wedge 1 \right), \quad \text{with } \gamma = s$$

Censored fractional Laplacians and operators with general kernels.

Introduced by Bogdan et al. in 2003.

$$\mathcal{L}f(x) = \text{P.V.} \int_{\Omega} (f(x) - f(y)) \frac{a(x, y)}{|x - y|^{N+2s}} dy, \quad \text{with } \frac{1}{2} < s < 1,$$

where $a(x, y)$ is a measurable symmetric function bounded between two positive constants, satisfying some further assumptions; a sufficient assumption is $a \in C^1(\bar{\Omega} \times \bar{\Omega})$.

The Green function $\mathbb{K}(x, y)$ of \mathcal{L} satisfies the strongest assumption (K_4) :

$$\mathbb{K}(x, y) \asymp \frac{1}{|x - y|^{N-2s}} \left(\frac{\delta_{\gamma}(x)}{|x - y|^{\gamma}} \wedge 1 \right) \left(\frac{\delta_{\gamma}(y)}{|x - y|^{\gamma}} \wedge 1 \right), \quad \text{with } \gamma = s - \frac{1}{2}.$$

This bounds has been proven by Chen, Kim and Song (2010).

Remarks.

- This is a third model of Dirichlet fractional Laplacian [$a(x, y) = C_{N,s}$]. This is **not equivalent** to SFL nor to RFL.
- Roughly speaking, when $s \in (0, 1/2]$ this corresponds to “Neumann” boundary conditions.

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Sums of two fractional operators. Operators of the form

$$\mathcal{L} = (\Delta|_{\Omega})^s + (\Delta|_{\Omega})^{\sigma}, \quad \text{with } 0 < \sigma < s \leq 1,$$

where $(\Delta|_{\Omega})^s$ is the RFL. The Green function $\mathbb{K}(x, y)$ of \mathcal{L} satisfies the strongest assumption (K4) with $\gamma = s$. The limit case $s = 1$ and $\sigma \in (0, 1)$ satisfies the strongest assumption (K4) with $\gamma = s = 1$.

The bounds (K4) for the Green function proven by Chen, Kim, Song (2012).

Sum of the Laplacian and operators with general kernels. In the case

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where

$$A_s f(x) = \text{P.V.} \int_{\mathbb{R}^N} (f(x+y) - f(y) - \nabla f(x) \cdot y \chi_{|y| \leq 1}) \chi_{|y| \leq 1} d\nu(y).$$

where the measure ν on $\mathbb{R}^N \setminus \{0\}$ is invariant under rotations around origin and satisfies

$$\int_{\mathbb{R}^N} 1 \vee |x|^2 d\nu(y) < \infty.$$

More precisely $d\nu(y) = j(y) dy$ with $j : (0, \infty) \rightarrow (0, \infty)$ is given by

$$j(r) := \int_0^{\infty} \frac{e^{r^2/(4t)}}{(4\pi t)^{N/2}} d\mu(r) \quad \text{with} \quad \int_0^{\infty} (1 \vee t) d\mu(t) < \infty.$$

The Green function $\mathbb{K}(x, y)$ of \mathcal{L} satisfies assumption (K4) in the form with $s = 1$ and $\gamma = 1$. The bounds for the Green function have been proven by Chen, Kim, Song, Vondracek (2013).

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Schrödinger equations for non-symmetric diffusions. In the case

$$\mathcal{L} = A + \mu \cdot \nabla + \nu,$$

where A is uniformly elliptic both in divergence and non-divergence form:

$$A_1 = \frac{1}{2} \sum_{i,j=1}^N \partial_i (a_{ij} \partial_j) \quad \text{or} \quad A_2 = \frac{1}{2} \sum_{i,j=1}^N a_{ij} \partial_{ij},$$

We assume C^1 coefficient a_{ij} , uniformly elliptic.

Moreover, μ, ν are measures belonging to suitable Kato classes.

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The “dual” formulation of the problem

Recall the homogeneous Dirichlet problem:

$$(CDP) \quad \begin{cases} \partial_t u = -\mathcal{L}F(u), & \text{in } (0, +\infty) \times \Omega \\ u(0, x) = u_0(x), & \text{in } \Omega \\ u(t, x) = 0, & \text{on the lateral boundary.} \end{cases}$$

We can formulate a “dual problem”, using the inverse \mathcal{L}^{-1} as follows

$$\partial_t U = -F(u),$$

where

$$U(t, x) := \mathcal{L}^{-1}[u(t, \cdot)](x) = \int_{\Omega} \mathbb{K}(x, y) u(t, y) \, dy.$$

This formulation encodes the lateral boundary conditions in the inverse operator \mathcal{L}^{-1} .

Remark. This formulation has been used before by Pierre, Vázquez [...] to prove (in the \mathbb{R}^N case) uniqueness of the “fundamental solution”, i.e. the solution corresponding to $u_0 = \delta_{x_0}$, known as the Barenblatt solution.

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Weak Dual Solutions

A function u is a *weak dual solution* to the Dirichlet Problem for $\partial_t + \mathcal{L}^{-1}F(u) = 0$ in $Q_T = (0, T) \times \Omega$ if:

- $u \in C((0, T) : L^1_{\delta_\gamma}(\Omega)), F(u) \in L^1((0, T) : L^1_{\delta_\gamma}(\Omega))$;
- The following identity holds for every $\psi/\delta_\gamma \in C_c^1((0, T) : L^\infty(\Omega))$:

$$\int_0^T \int_{\Omega} \mathcal{L}^{-1}(u) \frac{\partial \psi}{\partial t} dx dt - \int_0^T \int_{\Omega} F(u) \psi dx dt = 0.$$

Weak Dual Solutions for the Cauchy Dirichlet Problem (CDP)

A *weak dual solution* to the Cauchy-Dirichlet problem (CDP) is a weak dual solution to Equation $\partial_t + \mathcal{L}^{-1}F(u) = 0$ such that moreover

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The “dual” formulation of the problem

We will use a special class of weak dual solutions:

The class \mathcal{S}_p of weak dual solutions

We consider a class \mathcal{S}_p of nonnegative weak dual solutions u to the (HDP) with initial data in $0 \leq u_0 \in L^1_{\delta_\gamma}(\Omega)$, such that:

- (i) the map $u_0 \mapsto u(t)$ is “almost” order preserving in $L^1_{\delta_\gamma}(\Omega)$, namely $\exists C > 0$ s.t.

$$\|u(t)\|_{L^1_{\delta_\gamma}(\Omega)} \leq C \|u(t_0)\|_{L^1_{\delta_\gamma}(\Omega)} \quad \text{for all } 0 \leq t_0 \leq t.$$

- (ii) for all $t > 0$ we have $u(t) \in L^p(\Omega)$ for some $p \geq 1$.

We prove that the mild solutions of Crandall and Pierre fall into this class:

Proposition. Semigroup solutions are weak dual solutions

Let u be the unique semigroup (mild) solution to the (CDP) corresponding to the initial datum $u_0 \in L^p(\Omega)$ with $p \geq 1$. Then u is a weak dual solution of (CDP) and is contained in the class \mathcal{S}_p .

The “dual” formulation of the problem

We will use a special class of weak dual solutions:

The class \mathcal{S}_p of weak dual solutions

We consider a class \mathcal{S}_p of nonnegative weak dual solutions u to the (HDP) with initial data in $0 \leq u_0 \in L^1_{\delta_\gamma}(\Omega)$, such that:

- (i) the map $u_0 \mapsto u(t)$ is “almost” order preserving in $L^1_{\delta_\gamma}(\Omega)$, namely $\exists C > 0$ s.t.

$$\|u(t)\|_{L^1_{\delta_\gamma}(\Omega)} \leq C \|u(t_0)\|_{L^1_{\delta_\gamma}(\Omega)} \quad \text{for all } 0 \leq t_0 \leq t.$$

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Reminder about Mild solutions and their properties

Mild (or semigroup) solutions have been obtained by Benilan, Crandall and Pierre via Crandall-Liggett type theorems; the underlying idea is the use of an Implicit Time Discretization (ITD) method: consider the partition of $[0, T]$

$$t_k = \frac{k}{n}T, \quad \text{for any } 0 \leq k \leq n, \quad \text{with } t_0 = 0, t_n = T, \quad \text{and} \quad h = t_{k+1} - t_k = \frac{T}{n}.$$

For any $t \in (0, T)$, the (unique) semigroup solution $u(t, \cdot)$ is obtained as the limit in $L^1(\Omega)$ of the solutions $u_{k+1}(\cdot) = u(t_{k+1}, \cdot)$ which solve the following elliptic equation (u_k is the datum, is given by the previous iterative step)

$$h\mathcal{L}F(u_{k+1}) + u_{k+1} = u_k \quad \text{or equivalently} \quad \frac{u_{k+1} - u_k}{h} = -\mathcal{L}F(u_{k+1}).$$

Usually such solutions are difficult to treat since a priori they are merely very weak solutions. We can prove the following result:

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Theorem. Existence of weak dual solutions (M.B. and J. L. Vázquez)

For every nonnegative $u_0 \in L^1_{\delta_\gamma}(\Omega)$ there exists a minimal weak dual solution to the (CDP). Such a solution is obtained as the monotone limit of the semigroup (mild) solutions that exist and are unique. The minimal weak dual solution is continuous in the weighted space $u \in C([0, \infty) : L^1_{\delta_\gamma}(\Omega))$. Mild solutions are weak dual solutions and the set of such solutions has the properties needed to form a class of type \mathcal{S} .

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The solution constructed in the above Theorem by approximation of the initial data from below is unique. We call it the *minimal solution*. In this class of solutions the standard comparison result holds, and also the weighted L^1 estimates.

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First Pointwise Estimates

Theorem. (M.B. and J. L. Vázquez)

Let $u \geq 0$ be a solution in the class \mathcal{S}_p of very weak solutions to Problem (CDP) with $p > N/2s$. Then,

$$\int_{\Omega} u(t_1, x) \mathbb{K}(x, x_0) \, dx \leq \int_{\Omega} u(t_0, x) \mathbb{K}(x, x_0) \, dx, \quad \text{for all } t_1 \geq t_0 \geq 0.$$

Moreover, for almost every $0 \leq t_0 \leq t_1$ and almost every $x_0 \in \Omega$, we have

$$\begin{aligned} \left(\frac{t_0}{t_1}\right)^{\frac{1}{\mu_0}} (t_1 - t_0) F(u(t_0, x_0)) &\leq \int_{\Omega} [u(t_0, x) - u(t_1, x)] \mathbb{K}(x, x_0) \, dx \\ &\leq (m_0 - 1) \frac{t_1^{\frac{1}{\mu_0}}}{t_0^{\frac{1-\mu_0}{\mu_0}}} F(u(t_1, x_0)). \end{aligned}$$

Remark. As a consequence of the above inequality and Hölder inequality, we have that $\mathcal{S}_p = \mathcal{S}_{\infty}$, when $p > N/2s$.

Sketch of the proof of the First Pointwise Estimates

We would like to take as test function

$$\psi(t, x) = \psi_1(t)\psi_2(x) = \chi_{[t_0, t_1]}(t) \mathbb{K}(x_0, x),$$

This is not admissible in the Definition of Weak Dual solutions.

Plugging such test function in the definition of weak dual solution gives the formula

$$\int_{\Omega} u(t_0, x) \mathbb{K}(x_0, x) \, dx - \int_{\Omega} u(t_1, x) \mathbb{K}(x_0, x) \, dx = \int_{t_0}^{t_1} F(u(\tau, x_0)) \, d\tau.$$

This formula can be proven rigorously though careful approximation.

Next, we use the monotonicity estimates,

$$t \mapsto t^{\frac{1}{\mu_0}} F(u(t, x)) \quad \text{is nondecreasing in } t > 0 \text{ for a.e. } x \in \Omega.$$

to get for all $0 \leq t_0 \leq t_1$, recalling that $\frac{1}{\mu_0} = \frac{m_0}{m_0 - 1}$

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Upper Estimates

- **Absolute upper bounds**
 - Absolute bounds
 - The power case. Absolute bounds and boundary behaviour
- **Smoothing Effects**
 - L^1 - L^∞ Smoothing Effects
 - $L^1_{\delta,\gamma}$ - L^∞ Smoothing Effects
 - Backward in time Smoothing effects

Theorem. (Absolute upper estimate) (M.B. & J. L. Vázquez)

Let u be a nonnegative weak dual solution corresponding to $u_0 \in L^1_{\delta^\gamma}(\Omega)$. Then, there exists universal constants $K_0, K_1, K_2 > 0$ such that the following estimates hold true for all $t > 0$:

$$F(\|u(t)\|_{L^\infty(\Omega)}) \leq F^*\left(\frac{K_1}{t}\right).$$

Moreover, there exists a time $\tau_1(u_0)$ with $0 \leq \tau_1(u_0) \leq K_0$ such that

$$\|u(t)\|_{L^\infty(\Omega)} \leq 1 \quad \text{for all } t \geq \tau_1,$$

so that

$$\|u(t)\|_{L^\infty(\Omega)} \leq \frac{K_2}{t^{\frac{1}{m_i-1}}} \quad \text{with} \quad \begin{cases} i = 0 & \text{if } t \leq K_0 \\ i = 1 & \text{if } t \geq K_0 \end{cases}$$

The Legendre transform of F is defined as a function $F^* : \mathbb{R} \rightarrow \mathbb{R}$ with

$$F^*(z) = \sup_{r \in \mathbb{R}} (zr - F(r)) = z(F')^{-1}(z) - F((F')^{-1}(z)) = F'(r)r + F(r),$$

with the choice $r = (F')^{-1}(z)$.

Theorem. (Absolute upper estimate and boundary behaviour)

(M.B. & J. L. Vázquez)

Let u be a weak dual solution. Then, there exists universal constants $K_1, K_2 > 0$ such that the following estimates hold true: (K1) assumption implies:

$$\|u(t)\|_{L^\infty(\Omega)} \leq \frac{K_1}{t^{\frac{1}{m-1}}}, \quad \text{for all } t > 0.$$

Moreover, (K2) assumption implies:

$$u(t, x) \leq K_2 \frac{\delta_\gamma(x)^{\frac{1}{m}}}{t^{\frac{1}{m-1}}} \quad \text{for all } t > 0 \text{ and } x \in \Omega.$$

Remark.

- This is a very strong regularization *independent* of the initial datum u_0 .
- The boundary estimates are sharp, since we will obtain lower bounds with matching powers.
- This bounds give a sharp time decay for the solution, but only for large times, say $t \geq 1$. For small times we will obtain a better time decay when $0 < t < 1$, in the form of smoothing effects

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The power case. Absolute bounds and boundary behaviour

Sketch of the proof of Absolute Bounds

- STEP 1. *First upper estimates.* Recall the pointwise estimate:

$$\left(\frac{t_0}{t_1}\right)^{\frac{m}{m-1}} (t_1 - t_0) u^m(t_0, x_0) \leq \int_{\Omega} u(t_0, x) G_{\Omega}(x, x_0) dx - \int_{\Omega} u(t_1, x) G_{\Omega}(x, x_0) dx.$$

for any $u \in \mathcal{S}_p$, all $0 \leq t_0 \leq t_1$ and all $x_0 \in \Omega$. Choose $t_1 = 2t_0$ to get

$$(*) \quad \boxed{u^m(t_0, x_0) \leq \frac{2^{\frac{m}{m-1}}}{t_0} \int_{\Omega} u(t_0, x) G_{\Omega}(x, x_0) dx.}$$

Recall that $u \in \mathcal{S}_p$ with $p > N/(2s)$, means $u(t) \in L^p(\Omega)$ for all $t > 0$, so that:

$$u^m(t_0, x_0) \leq \frac{c_0}{t_0} \int_{\Omega} u(t_0, x) G_{\Omega}(x, x_0) dx \leq \frac{c_0}{t_0} \|u(t_0)\|_{L^p(\Omega)} \|G_{\Omega}(\cdot, x_0)\|_{L^q(\Omega)} < +\infty$$

since $G_{\Omega}(\cdot, x_0) \in L^q(\Omega)$ for all $0 < q < N/(N - 2s)$, so that $u(t_0) \in L^{\infty}(\Omega)$ for all $t_0 > 0$.

- STEP 2. Let us estimate the r.h.s. of (*) as follows:

$$u^m(t_0, x_0) \leq \frac{c_0}{t_0} \int_{\Omega} u(t_0, x) G_{\Omega}(x, x_0) dx \leq \|u(t_0)\|_{L^{\infty}(\Omega)} \frac{c_0}{t_0} \int_{\Omega} G_{\Omega}(x, x_0) dx.$$

Taking the **supremum over $x_0 \in \Omega$** of both sides, we get:

$$\boxed{\|u(t_0)\|_{L^{\infty}(\Omega)}^{m-1} \leq \frac{c_0}{t_0} \sup_{x_0 \in \Omega} \int_{\Omega} G_{\Omega}(x, x_0) dx \leq \frac{K_1^{m-1}}{t_0}} \quad \square$$



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Smoothing Effects

Let $\gamma, s \in [0, 1]$ be the exponents appearing in assumption (K2). Define

$$\vartheta_{i,\gamma} = \frac{1}{2s + (N + \gamma)(m_i - 1)} \quad \text{with} \quad m_i = \frac{1}{1 - \mu_i} > 1$$

Theorem. (Weighted $L^1 - L^\infty$ smoothing effect) (M.B. & J. L. Vázquez)

As a consequence of (K2) hypothesis, there exists a constant $K_6 > 0$ s.t.

$$F(\|u(t)\|_{L^\infty(\Omega)}) \leq K_6 \frac{\|u(t_0)\|_{L^1_{\delta^\gamma}(\Omega)}^{2sm_i\vartheta_{i,\gamma}}}{t^{m_i(N+\gamma)\vartheta_{i,\gamma}}}, \quad \text{for all } 0 \leq t_0 \leq t,$$

with $i = 1$ if $t \geq \|u(t_0)\|_{L^1_{\delta^\gamma}(\Omega)}^{\frac{2s}{N+\gamma}}$ and $i = 0$ if $t \leq \|u(t_0)\|_{L^1_{\delta^\gamma}(\Omega)}^{\frac{2s}{N+\gamma}}$.

- A novelty is that we get instantaneous smoothing effects, new even when $s = 1$.
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WEIGHTED $L^1 - L^\infty$ SMOOTHING EFFECT FOR LARGE TIMES:

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Moreover, the condition $t \geq \|u(t_0)\|_{L^1_{\delta_\gamma}(\Omega)}^{\frac{2s}{d+\gamma}}$, is implied by $t \geq \left(K_1 \|\delta_\gamma\|_{L^1(\Omega)}\right)^{\vartheta_{1,\gamma}(m_1-1)}$.

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Corollary. Under the weaker assumption (K1) instead of (K2), the above result holds true with $\gamma = 0$ and replacing $\|\cdot\|_{L^1_{\delta_\gamma}(\Omega)}$ with $\|\cdot\|_{L^1(\Omega)}$.



Smoothing Effects

Corollary. (Backward weighted $L^1 - L^\infty$ smoothing effects)

As a consequence of (K2) hypothesis, there exists a constant $K_7 > 0$ s.t.

For small times: for all $t, h > 0$ and for all $0 \leq t \leq \|u(t)\|_{L^1_{\delta_\gamma}(\Omega)}^{2s/(N+\gamma)}$,

$$\|u(t)\|_{L^\infty(\Omega)} \leq 2K_7 \left(1 \vee \frac{h}{t}\right)^{\frac{2s\vartheta_{0,\gamma}}{m_0-1}} \frac{\|u(t+h)\|_{L^1_{\delta_\gamma}(\Omega)}^{2s\vartheta_{0,\gamma}}}{t^{(N+\gamma)\vartheta_{0,\gamma}}}.$$

For large times: for all $t, h > 0$ and for all $t \geq \|u(t)\|_{L^1_{\delta_\gamma}(\Omega)}^{2s/(N+\gamma)}$,

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Harnack inequalities

- Global Harnack Principle
- Local Harnack inequalities

In the rest of the talk we consider the nonlinearity $F(u) = |u|^{m-1}u$ with $m > 1$.

Theorem. (Global Harnack Principle) (M.B. & J. L. Vázquez)

There exist universal constants $H_0, H_1, L_0 > 0$ such that setting

$$t_* = \frac{L_0}{\left(\int_{\Omega} u_0 \delta_{\gamma} \, dx\right)^{m-1}},$$

we have that for all $t \geq t_*$ and all $x \in \Omega$, the following inequality holds:

$$H_0 \frac{\delta_{\gamma}(x)^{\frac{1}{m}}}{t^{\frac{1}{m-1}}} \leq u(t, x) \leq H_1 \frac{\delta_{\gamma}(x)^{\frac{1}{m}}}{t^{\frac{1}{m-1}}}$$

Remarks.

- This inequality implies local Harnack inequalities of elliptic type
- Useful to study the sharp asymptotic behaviour

Local Harnack inequalities**Theorem. (Local Harnack Inequalities of Elliptic Type) (M.B. & J. L. Vázquez)**

There exist constants $H_R, L_0 > 0$ such that setting $t_* = L_0 \|u_0\|_{L^1_{\Phi_1}(\Omega)}^{-(m-1)}$, we have that for all $t \geq t_*$ and all $B_R(x_0) \in \Omega$, the following inequality holds:

$$\sup_{x \in B_R(x_0)} u(t, x) \leq H_R \inf_{x \in B_R(x_0)} u(t, x)$$

The constant H_R depends on $\text{dist}(B_R(x_0), \partial\Omega)$.

Corollary. (Local Harnack Inequalities of Backward Type)

Under the running assumptions, for all $t \geq t_*$ and all $B_R(x_0) \in \Omega$, we have:

$$\sup_{x \in B_R(x_0)} u(t, x) \leq 2H_R \inf_{x \in B_R(x_0)} u(t + h, x) \quad \text{for all } 0 \leq h \leq t_*.$$

Asymptotic behaviour of nonnegative solutions

- Convergence to the stationary profile
- Convergence with optimal rate

Convergence to the stationary profile

In the rest of the talk we consider the nonlinearity $F(u) = |u|^{m-1}u$ with $m > 1$.

Theorem. (Asymptotic behaviour) (M.B., Y. Sire, J. L. Vázquez)

There exists a unique nonnegative selfsimilar solution of the above Dirichlet Problem

$$U(\tau, x) = \frac{S(x)}{\tau^{\frac{1}{m-1}}},$$

for some bounded function $S : \Omega \rightarrow \mathbb{R}$. Let u be any nonnegative weak dual solution to the (CDP), then we have (unless $u \equiv 0$)

$$\lim_{\tau \rightarrow \infty} \tau^{\frac{1}{m-1}} \|u(\tau, \cdot) - U(\tau, \cdot)\|_{L^\infty(\Omega)} = 0.$$

The previous theorem admits the following corollary.

Theorem. (Elliptic problem) (M.B., Y. Sire, J. L. Vázquez)

Let $m > 1$. There exists a unique weak dual solution to the elliptic problem

$$\begin{cases} \mathcal{L}(S^m) = \frac{S}{m-1} & \text{in } \Omega, \\ S(x) = 0 & \text{for } x \in \partial\Omega. \end{cases}$$

Convergence to the stationary profile

In the rest of the talk we consider the nonlinearity $F(u) = |u|^{m-1}u$ with $m > 1$.

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Theorem. (Sharp asymptotic with rates) (M.B., Y. Sire, J. L. Vázquez)

Let u be any nonnegative weak dual solution to the (CDP), then we have (unless $u \equiv 0$) that there exist $t_0 > 0$ of the form

$$t_0 = \bar{k} \left[\frac{\int_{\Omega} \Phi_1 \, dx}{\int_{\Omega} u_0 \Phi_1 \, dx} \right]^{m-1}$$

such that for all $t \geq t_0$ we have

$$\left\| \frac{u(t, \cdot)}{U(t, \cdot)} - 1 \right\|_{L^\infty(\Omega)} \leq \frac{2}{m-1} \frac{t_0}{t_0 + t}.$$

The constant $\bar{k} > 0$ only depends on m, N, s , and $|\Omega|$.

Remarks.

- We provide two different proofs of the above result.
- One proof is based on the construction of the so-called Friendly-Giant solution, namely the solution with initial data $u_0 = +\infty$, and is based on the Global Harnack Principle of Part 3
- The second proof is based on a new Entropy method, which is based on a parabolic version of the Caffarelli-Silvestre extension.

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The End

Muchas Gracias!!!

Thank You!!!

Grazie Mille!!!

Weighted L^1 estimates

- L^1 estimates with Φ_1 weight
- L^1 estimates with δ_γ weight

Weighted $L^1_{\Phi_1}$ estimates

To simplify the presentation, we first treat the case in which \mathcal{L} has a first nonnegative eigenfunction Φ_1 ; we recall that $\Phi_1 \asymp \delta_\gamma$ on $\bar{\Omega}$, by hyp. (K2).

Proposition. (Weighted L^1 estimates for ordered solutions)

Let $u \geq v$ be two ordered weak dual solutions to the Problem (CDP) corresponding to the initial data $0 \leq u_0, v_0 \in L^1_{\Phi_1}(\Omega)$. Then for all $t_1 \geq t_0 \geq 0$

$$\int_{\Omega} [u(t_1, x) - v(t_1, x)] \Phi_1(x) \, dx \leq \int_{\Omega} [u(t_0, x) - v(t_0, x)] \Phi_1(x) \, dx.$$

Moreover, for all $0 \leq \tau_0 \leq \tau, t < +\infty$ such that either $t, \tau \leq K_0$ or $\tau_0 \geq K_0$, we have

$$\begin{aligned} \int_{\Omega} [u(\tau, x) - v(\tau, x)] \Phi_1(x) \, dx &\leq \int_{\Omega} [u(t, x) - v(t, x)] \Phi_1(x) \, dx \\ &+ K_8 \|u(\tau_0)\|_{L^1_{\Phi_1}(\Omega)}^{2s(m_i-1)\vartheta_{i,\gamma}} |t - \tau|^{2s\vartheta_{i,\gamma}} \int_{\Omega} [u(\tau_0, x) - v(\tau_0, x)] \Phi_1 \, dx \end{aligned}$$

where $i = 0$ if $t, \tau \leq \|u(\tau_0)\|_{L^1_{\Phi_1}(\Omega)}^{\frac{2s}{d+\gamma}}$ and $i = 1$ if $t, \tau \geq \|u(\tau_0)\|_{L^1_{\Phi_1}(\Omega)}^{\frac{2s}{d+\gamma}}$.

Taking any nonnegative function $\psi \in L^\infty(\Omega)$, using assumption (K2) gives

$$\mathcal{L}^{-1}\psi(x) \asymp \delta_\gamma(x) \quad \text{for a.e. } x \in \Omega.$$

This will imply the monotonicity of some L^1 -weighted norm.

Proposition. (Weighted L^1 estimates for ordered solutions)

Let $u \geq v$ be two ordered weak dual solutions to the Problem (CDP) corresponding to $0 \leq u_0, v_0 \in L^1_{\delta_\gamma}(\Omega)$. Then for all $0 \leq \psi \in L^\infty(\Omega)$ and all $0 \leq \tau \leq t$

$$\int_{\Omega} [u(t, x) - v(t, x)] \mathcal{L}^{-1}\psi(x) \, dx \leq \int_{\Omega} [u(\tau, x) - v(\tau, x)] \mathcal{L}^{-1}\psi(x) \, dx.$$

As a consequence, there exists a constant $C_{\Omega, \gamma} > 0$ such that for all $0 \leq \tau \leq t$

$$\int_{\Omega} [u(t, x) - v(t, x)] \delta_\gamma(x) \, dx \leq C_{\Omega, \gamma} \int_{\Omega} [u(\tau, x) - v(\tau, x)] \delta_\gamma(x) \, dx.$$

Moreover...

Let's put $\Psi_1 = \mathcal{L}^{-1} \delta_\gamma$, in analogy with the formula $\Phi_1 = \lambda_1^{-1} \mathcal{L}^{-1} \Phi_1$.

Proposition. (Weighted L^1 estimates for ordered solutions) Continued

Moreover, for all $0 \leq \tau_0 \leq \tau, t < +\infty$ such that either $t, \tau \leq K_0$ or $\tau_0 \geq K_0$, we have

$$\int_{\Omega} [u(\tau, x) - v(\tau, x)] \Psi_1(x) \, dx \leq \int_{\Omega} [u(t, x) - v(t, x)] \Psi_1(x) \, dx \\ + K_8 \|u(\tau_0)\|_{L^1_{\delta_\gamma}(\Omega)}^{2s(m_i-1)\vartheta_{i,\gamma}} |t - \tau|^{2s\vartheta_{i,\gamma}} \int_{\Omega} [u(\tau_0, x) - v(\tau_0, x)] \delta_\gamma(x) \, dx$$

where $i = 0$ if $t, \tau \leq \|u(\tau_0)\|_{L^1_{\delta_\gamma}(\Omega)}^{2s/(N+\gamma)}$ and $i = 1$ if $t, \tau \geq \|u(\tau_0)\|_{L^1_{\delta_\gamma}(\Omega)}^{2s/(N+\gamma)}$.

Remark. The above inequality, together with monotonicity, allows to prove that weak dual solutions constructed by approximation from below by mild solutions belong to the space

$$u \in C([0, \infty) : L^1_{\delta_\gamma}(\Omega)).$$