

# Nonlinear and Nonlocal Degenerate Diffusions on Bounded Domains

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**Conference on Qualitative Aspects of the Theory of Nonlocal Equations**  
FOCUS PROGRAM ON NONLOCAL PARTIAL DIFFERENTIAL EQUATIONS  
*The Fields Institute, Toronto, Canada, May 17, 2016*

## References:

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- [BFR] M. B., A. FIGALLI, X. ROS-OTON, Infinite speed of propagation and regularity of solutions to the fractional porous medium equation in general domains.  
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*In preparation* (2016).

## Outline of the talk

- **The abstract setup of the problem**
- **Some important examples**
- **Existence and uniqueness**
- **First pointwise estimates**
- **Upper and Lower Estimates**
- **Harnack Inequalities**
- **Regularity Estimates**

## 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  $\mathcal{L} : \text{dom}(A) \subseteq L^1(\Omega) \rightarrow L^1(\Omega)$  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  $\beta$  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:

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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 at zero, when  $u \sim 0$
- $m_1$  gives the behaviour at infinity, when  $u \sim \infty$ .

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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  $0 \leq u_0 \in L^1(\Omega)$ , 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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## Assumption on the inverse operator $\mathcal{L}^{-1}$

### 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  $c_{i, \Omega} > 0$

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

$$(K2) \quad c_{0, \Omega} \delta_{\gamma}(x) \delta_{\gamma}(y) \leq \mathbb{K}(x, y) \leq \frac{c_{1, \Omega}}{|x - y|^{N-2s}} \left( \frac{\delta_{\gamma}(x)}{|x - y|^{\gamma}} \wedge 1 \right) \left( \frac{\delta_{\gamma}(y)}{|x - y|^{\gamma}} \wedge 1 \right)$$

where

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

Indeed, (K1) implies that  $\mathcal{L}$  has a first eigenfunction  $0 \leq \Phi_1 \in L^{\infty}(\Omega)$ .

Moreover, (K2) implies that  $\Phi_1 \asymp \text{dist}(\cdot, \partial\Omega)^{\gamma} = \delta_{\gamma}$  and we can rewrite (K2) as

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



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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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**The Spectral Fractional Laplacian (SFL)**

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

- $\Delta_\Omega$  is the classical Dirichlet Laplacian on the domain  $\Omega$
- 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:  $\phi_j$  are as smooth as the boundary of  $\Omega$  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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$$\hat{g}_j = \int_\Omega g(x) \phi_j(x) dx, \quad \text{with} \quad \|\phi_j\|_{L^2(\Omega)} = 1.$$

## 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.

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

Examples of operators  $\mathcal{L}$ 

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

### 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:
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Eigenvalues of the RFL are smaller than the ones of SFL:  $\bar{\lambda}_j \leq \lambda_j^s$  for all  $j \in \mathbb{N}$ .
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Introduced in 2003 by Bogdan, Burdzy and Chen.

**Censored Fractional Laplacians (CFL)**

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

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

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**Remarks.**

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

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**Spectral powers of uniformly elliptic operators.** Consider a linear operator  $A$  in divergence form, with uniformly elliptic bounded measurable coefficients:

$$A = \sum_{i,j=1}^N \partial_i (a_{ij} \partial_j), \quad s\text{-power of } A \text{ is:} \quad \mathcal{L}f(x) := A^s f(x) := \sum_{k=1}^{\infty} \lambda_k^s \hat{f}_k \phi_k(x)$$

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

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**Fractional operators with “rough” kernels.** Integral operators of Levy-type

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

for some positive  $c > 0$ . We can allow even more general kernels.

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## Sums of two Restricted Fractional Laplacians. Operators of the form

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

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

$$\mathcal{L} = a\Delta + A_s, \quad \text{with } 0 < s < 1 \quad \text{and} \quad a \geq 0,$$

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

the measure  $\nu$  on  $\mathbb{R}^N \setminus \{0\}$  is invariant under rotations around origin and satisfies  $\int_{\mathbb{R}^N} 1 \vee |x|^2 d\nu(y) < \infty$ , together with other assumptions.

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$$\mathcal{L} = c - \left( c^{1/s} - \Delta \right)^s, \quad \text{with } c > 0, \quad \text{and } 0 < s \leq 1.$$

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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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Recall that  $\Phi_1 \asymp \delta_\gamma$  and

$$\|f\|_{L^1_{\Phi_1}(\Omega)} = \int_{\Omega} f(x)\Phi_1(x) dx, \quad \text{and} \quad L^1_{\Phi_1}(\Omega) := \left\{ f : \Omega \rightarrow \mathbb{R} \mid \|f\|_{L^1_{\Phi_1}(\Omega)} < \infty \right\}.$$

### Weak Dual Solutions

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

- $u \in C((0, T) : L^1_{\Phi_1}(\Omega))$ ,  $F(u) \in L^1((0, T) : L^1_{\Phi_1}(\Omega))$ ;
- The following identity holds for every  $\psi/\Phi_1 \in C^1_c((0, T) : L^\infty(\Omega))$ :

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

### 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  $\partial_t u + \mathcal{L}F(u) = 0$  such that moreover

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For every nonnegative  $u_0 \in L^1_{\Phi_1}(\Omega)$  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  $u \in C([0, \infty) : L^1_{\Phi_1}(\Omega))$ .

Mild solutions (constructed by Crandall and Pierre) are weak dual solutions and if  $u_0 \in L^p(\Omega)$  then  $u(t) \in L^p(\Omega)$  for all  $t > 0$ .

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

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 weak dual solution to Problem (CDP) with  $u_0 \in L^p(\Omega)$ ,  $p > N/2s$ . 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  $u(t) \in L^\infty(\Omega)$  when  $u_0 \in L^p(\Omega)$ , with  $p > N/(2s)$ .



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## 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 an admissible test 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 Bounds

**For the rest of the talk we deal with the special case:**

$$F(u) = u^m := |u|^{m-1}u$$

## The power case. Absolute bounds and boundary behaviour

### Theorem. (Absolute upper bounds and boundary behaviour)(M.B. & J. L. Vázquez)

Let  $u$  be a weak dual solution, then there exists constants  $K_1, K_2 > 0$  depending only on  $N, s, m, \Omega$  (but not on  $u_0$  !!), such that

(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, for  $0 < \gamma \leq 2sm/(m-1)$

$$u(t, x) \leq K_2 \frac{\Phi_1(x)^{\frac{1}{m}}}{t^{\frac{1}{m-1}}}, \quad \text{for all } t > 0 \text{ and } x \in \Omega.$$

When  $\gamma > 2sm/(m-1)$  the power of  $\Phi_1$  becomes  $\frac{\sigma}{m} := \frac{2s}{(m-1)\gamma} < \frac{1}{m}$

#### Remarks.

- This is a very strong regularization *independent* of the initial datum  $u_0$ .
- Sharp boundary estimates: we will show lower bounds with matching powers. The power decay of  $u^m$  is  $\sigma = 1 \wedge 2sm/[(m-1)\gamma]$   
In examples, only for SFL-type,  $\gamma = 1$ , and  $s$  small,  $0 < s < 1/2 - 1/(2m)$
- Time decay is sharp, but only for large times, say  $t \geq 1$ . For small times when  $0 < t < 1$  a better time decay is obtained 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

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

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:

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

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Define the exponents:

$$\vartheta_{1,\gamma} = \frac{1}{2s + (N + \gamma)(m - 1)} \quad \text{and} \quad \vartheta_1 = \vartheta_{1,0} = \frac{1}{2s + N(m - 1)}$$

### Theorem. (Smoothing effects) (M.B. & J. L. Vázquez)

There exist universal constants  $K_3, K_4 > 0$  such that:

$L^1$ - $L^\infty$  SMOOTHING EFFECT: (K1) assumption implies for all  $t > 0$ :

$$\|u(t)\|_{L^\infty(\Omega)} \leq \frac{K_3}{t^{N\vartheta_1}} \|u(t)\|_{L^1(\Omega)}^{2s\vartheta_1} \leq \frac{K_3}{t^{N\vartheta_1}} \|u_0\|_{L^1(\Omega)}^{2s\vartheta_1}$$

$L^1_{\Phi_1}$ - $L^\infty$  SMOOTHING EFFECT: (K2) assumption implies for all  $t > 0$ :

$$\|u(t)\|_{L^\infty(\Omega)} \leq \frac{K_4}{t^{(N+\gamma)\vartheta_{1,\gamma}}} \|u(t)\|_{L^1_{\Phi_1}(\Omega)}^{2s\vartheta_{1,\gamma}} \leq \frac{K_4}{t^{(N+\gamma)\vartheta_{1,\gamma}}} \|u_0\|_{L^1_{\Phi_1}(\Omega)}^{2s\vartheta_{1,\gamma}}.$$

- A novelty is that we get **instantaneous smoothing effects**.
- Also the weighted smoothing effect is new (as far as we know).
- The time decay is better for small times  $0 < t < 1$  than the one given by absolute bounds:

$$(N + \gamma)\vartheta_{1,\gamma} = \frac{N + \gamma}{2 + (N + \gamma)(m - 1)} < \frac{1}{m - 1}.$$

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**Theorem. (Backward Smoothing effects)** (M.B. & J. L. Vázquez)

There exists a universal constant  $K_4 > 0$  such that for all  $t, h > 0$

$$\|u(t)\|_{L^\infty(\Omega)} \leq \frac{K_4}{t^{(d+\gamma)\vartheta_{1,\gamma}}} \left(1 \vee \frac{h}{t}\right)^{\frac{2s\vartheta_{1,\gamma}}{m-1}} \|u(t+h)\|_{L^1_{\Phi_1}(\Omega)}.$$

*Proof.* By the monotonicity estimates, the function  $u(x, t)t^{1/(m-1)}$  is non-decreasing in time for fixed  $x$ , therefore using the smoothing effect, we get for all  $t_1 \geq t$ :

$$\begin{aligned} \|u(t)\|_{L^\infty(\Omega)} &\leq \frac{K_4}{t^{(N+1)\vartheta_{1,\gamma}}} \left( \int_{\Omega} u(t, x) \Phi_1(x) \, dx \right)^{2s\vartheta_{1,\gamma}} \\ &\leq \frac{K_4}{t^{(N+1)\vartheta_{1,\gamma}}} \left( \frac{t_1^{\frac{1}{m-1}}}{t^{\frac{1}{m-1}}} \int_{\Omega} u(t_1, x) \Phi_1(x) \, dx \right)^{2s\vartheta_{1,\gamma}} \end{aligned}$$

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**Absolute upper bounds.  $F$  case****Upper Bounds for general  $F$**

**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  $r = (F')^{-1}(z)$ .



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  $s = 1$ .
- The weighted smoothing effect is new even for  $s = 1$ .
- **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  $\|\cdot\|_{L^1(\Omega)}$ .
- The time decay is better for small times  $0 < t < 1$  than the one given by absolute bounds:

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- The time decay is better for small times  $0 < t < 1$  than the one given by absolute bounds:

$$(N + \gamma)\vartheta_{i,\gamma} = \frac{N + \gamma}{2s + (N + \gamma)(m_i - 1)} < \frac{1}{m_i - 1}.$$

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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# Lower bounds and speed of propagation

**Theorem. (Lower absolute and boundary estimates)** (M.B. & J. L. Vázquez)

Let let  $m > 1$  and let  $u \geq 0$  be a weak dual solution to the (CDP), corresponding to the initial datum  $0 \leq u_0 \in L^1_{\Phi_1}(\Omega)$ . Then, there exist constants  $l_0(\Omega), l_1(\Omega) > 0$ , so that, setting

$$t_* = \frac{l_0(\Omega)}{\left(\int_{\Omega} u_0 \Phi_1 \, dx\right)^{m-1}},$$

we have that for all  $t \geq t_*$  and all  $x_0 \in \Omega$ , the following inequality holds when  $0 < \gamma \leq 2sm/(m-1)$

$$u(t, x_0) \geq l_1(\Omega) \frac{\Phi_1(x_0)^{\frac{1}{m}}}{t^{\frac{1}{m-1}}}.$$

When  $\gamma > 2sm/(m-1)$  the power of  $\Phi_1$  changes to  $2s/[(m-1)\gamma] < 1/m$

The constants  $l_0(\Omega), l_1(\Omega) > 0$ , depend on  $N, m, s$  and on  $\Omega$ , but not on  $u$  (or any norm of  $u$ ); they have an explicit form. Recall that  $\Phi_1 \asymp \delta_\gamma$

## Remarks.

- This boundary behaviour is sharp because we have upper bounds with matching powers of  $\Phi_1$ .
- $t_*$  is an estimate the time that it takes “to fill the hole”: if  $u_0$  is concentrated close to the border (leaves an hole in the middle of  $\Omega$ ), then  $\int_{\Omega} u_0 \Phi_1 dx$  is small, therefore  $t_*$  becomes very large, therefore it takes a lot of time to fill the hole.

When  $s = 1$  it is known that the PME has finite speed of propagation.

**Question:** Is the speed of propagation finite when  $s < 1$  ?

- These estimates can also be rewritten “à la” Aronson-Caffarelli:

$$\text{either } t \leq t_* = \frac{l_0}{\left(\int_{\Omega} u_0 \Phi_1 dx\right)^{m-1}}, \quad \text{or } u(t, x_0) \geq l_1 \frac{\Phi_1(x_0)^{\frac{1}{m}}}{t^{\frac{1}{m-1}}} \quad \forall t \geq t_*,$$

which gives, for all  $t \geq 0$  and all  $x_0 \in \Omega$ :

$$u(t, x_0) \geq \frac{l_1 \Phi_1(x_0)^{\frac{1}{m}}}{t^{\frac{1}{m-1}}} \left[ 1 - \left(\frac{t_*}{t}\right)^{\frac{1}{m-1}} \right].$$

- *Open problem:* find precise lower bounds for small times,  $0 < t < t_*$ .
- *Solved for RFL, with  $s < 1$ :* precise lower bounds for small times proven for Restricted-type Fractional Laplacians (on any domain), by MB, A. Figalli and X. Ros-Oton.

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# Harnack Inequalities

Joining our upper and lower bounds we obtain

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

There exist universal constants  $H_0, H_1, l_0 > 0$  such that setting

$$t_* = l_0 \left( \int_{\Omega} u_0 \Phi_1 \, dx \right)^{-(m-1)},$$

we have that for all  $t \geq t_*$  and all  $x \in \Omega$ , when  $0 < \gamma \leq 2sm/(m-1)$

$$H_0 \frac{\Phi_1(x)^{\frac{1}{m}}}{t^{\frac{1}{m-1}}} \leq u(t, x) \leq H_1 \frac{\Phi_1(x)^{\frac{1}{m}}}{t^{\frac{1}{m-1}}}$$

When  $\gamma > 2sm/(m-1)$  the power of  $\Phi_1$  changes to  $2s/[(m-1)\gamma] < 1/m$

Recall that  $\Phi_1 \asymp \text{dist}(\cdot, \partial\Omega)^\gamma$ , is the first eigenfunction of  $\mathcal{L}$ .

**Remarks.**

- This inequality implies local Harnack inequalities of elliptic type
- As a corollary we get the sharp asymptotic behaviour
- For  $s = 1$  similar results by Aronson and Peletier [JDE, 1981], Vázquez [Monatsh. Math. 2004]

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Solutions  $u$  to the parabolic problem inherit the Harnack inequality for  $\Phi_1$ :

$$\sup_{x \in B_R(x_0)} \Phi_1(x) \leq \mathcal{H} \inf_{x \in B_R(x_0)} \Phi_1(x) \quad \forall B_R(x_0) \in \Omega.$$

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

There exist universal constants  $H_0, H_1, l_0 > 0$  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  $B_R(x_0) \in \Omega$ :

$$\sup_{x \in B_R(x_0)} u(t, x) \leq \frac{H_1 \mathcal{H}^{\frac{1}{m}}}{H_0} \inf_{x \in B_R(x_0)} u(t, x)$$

### 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:

$$\sup_{x \in B_R(x_0)} u(t, x) \leq 2 \frac{H_1 \mathcal{H}^{\frac{1}{m}}}{H_0} \inf_{x \in B_R(x_0)} u(t+h, x) \quad \text{for all } 0 \leq h \leq t_*.$$

- Backward Harnack inequalities for the linear heat equation  $s = 1$  and  $m = 1$ , by Fabes, Garofalo, Salsa [Ill. J. Math, 1986]
- For  $s = 1$ , Intrinsic (Forward) Harnack inequalities by DiBenedetto [ARMA, 1988], Daskalopoulos and Kenig [EMS Book, 2007], cf. also DiBenedetto, Gianazza, Vespi [Monograph, Springer, 2011].

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# Harnack Inequalities and Higher Regularity for RFL

**For the rest of the talk we deal with the special case:**

$$\mathcal{L}(u)(x) = (-\Delta_{|\Omega})^s u(x) = C_{N,s} P.V. \int_{\mathbb{R}^N} \frac{u(x) - u(y)}{|x - y|^{n+2s}} dy$$

For the RFL we solve the problem of sharp lower bounds for small times. Recall that here  $\gamma = s$  and  $\Phi_1 \asymp \delta_\gamma = \text{dist}(\cdot, \partial\Omega)^s$ .

**Theorem. (Global quantitative positivity)** (M.B., A. Figalli, X. Ros-Oton)

Let  $m > 1$ ,  $0 < s < 1$ , and  $N > 2s$ . Let  $\Omega$  be a bounded domain of class  $C^{1,1}$ , and let  $u$  be a weak dual solution to the (CDP) corresponding to  $0 \leq u_0 \in L^1_{\Phi_1}(\Omega)$ . Then the following bound holds true:

$$u(t, x) \geq \kappa \|u_0\|_{L^1_{\Phi_1}(\Omega)}^m t \Phi_1(x)^{\frac{1}{m}}, \quad \text{for all } 0 \leq t \leq t_* \text{ and all } x \in \bar{\Omega},$$

where  $t_* = l_0 \|u_0\|_{L^1_{\Phi_1}(\Omega)}^{-(m-1)}$  and  $l_0, \kappa > 0$  depend only on  $N, s, m, \Omega$ .

As a consequence, solutions to the (CDP) corresponding to nonnegative and nontrivial initial data, have *infinite speed of propagation*.

- No free boundaries when  $s < 1$ , contrary to the “local” case  $s = 1$ , cf. Barenblatt, Aronson, Caffarelli, Vázquez, Wolansky [...]
- Qualitative version of infinite speed of propagation for the Cauchy problem on  $\mathbb{R}^N$ , by De Pablo, Quíros, Rodríguez, Vázquez [Adv. Math. 2011, CPAM 2012]
- Different from the so-called Caffarelli-Vázquez model (on  $\mathbb{R}^N$ ) that has *finite speed of propagation* [ARMA 2011, DCDS 2011] and also Stan, del Teso Vázquez [CRAS 2014, NLTMA 2015, JDE 2015], cf. also Coxeter lecture by Caffarelli yesterday :)

**Theorem. (Global Harnack Principle for all times)**(M.B., A. Figalli, X. Ros-Oton)

Let  $m > 1$ ,  $0 < s < 1$ , and  $N > 2s$ . Let  $\Omega$  be a bounded domain of class  $C^{1,1}$ , and let  $u$  be a weak dual solution to the (CDP) corresponding to  $0 \leq u_0 \in L^1_{\Phi_1}(\Omega)$ . Let  $t_*$  be as above. Then for all  $t > 0$  and all  $x \in \overline{\Omega}$

$$\underline{\kappa} \left(1 \wedge \frac{t}{t_*}\right)^{\frac{m}{m-1}} \frac{\Phi_1(x)^{\frac{1}{m}}}{t^{\frac{1}{m-1}}} \leq u(t, x) \leq \bar{\kappa} \frac{\Phi_1(x)^{\frac{1}{m}}}{t^{\frac{1}{m-1}}},$$

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**Theorem. (Local Harnack inequalities for all times)**(M.B., A. Figalli, X. Ros-Oton)

Under the above assumptions, for all balls  $B_R(x_0) \subset\subset \Omega$ , we have

$$\sup_{x \in B_R(x_0)} u(t, x) \leq \frac{\mathcal{H}}{\left(1 \wedge \frac{t}{t_*}\right)^{\frac{m}{m-1}}} \inf_{x \in B_R(x_0)} u(t, x), \quad \text{for all } t > 0,$$

where  $\mathcal{H} > 0$  depend only on  $N, s, m, \Omega, \text{dist}(B_R(x_0), \partial\Omega)$ .

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## Hölder Regularity up to the boundary.

The following regularity results hold true under the running assumptions:

**(R)** Let  $m > 1$ ,  $0 < s < 1$ , and  $N > 2s$ . Let  $\Omega$  be a bounded domain of class  $C^{1,1}$ , and let  $u$  be a solution to the (CDP) corresponding to a nonnegative initial datum  $u_0 \in L^1_{\Phi_1}(\Omega)$ .

**Theorem. (Hölder regularity up to the boundary)**(M.B., A. Figalli, X. Ros-Oton)

Under the running assumptions **(R)**, then, for each  $0 < t_0 < T$  we have

$$\|u\|_{C^{\frac{s}{m}, \frac{1}{2m}}(\overline{\Omega} \times [t_0, T])} \leq C,$$

where  $C$  depends only on  $N, s, m, \Omega, t_0$ , and  $\|u_0\|_{L^1_{\Phi_1}(\Omega)}$ .

### Remarks.

- Notice that the  $C_x^{s/m}$  regularity up to the boundary is optimal, since we have that  $u(t, x) \geq c(u_0, t) \text{dist}(x, \partial\Omega)^{s/m}$ , with  $c(u_0, t) > 0$  for all  $t > 0$ , and therefore  $u(t, \cdot) \notin C_x^{\frac{s}{m} + \epsilon}(\overline{\Omega})$  for any  $\epsilon > 0$ .
- Previous result on  $C^\alpha$  regularity by Athanasopoulos and Caffarelli [Adv. Math, 2010].

## Hölder Regularity up to the boundary.

The following regularity results hold true under the running assumptions:

**(R)** Let  $m > 1$ ,  $0 < s < 1$ , and  $N > 2s$ . Let  $\Omega$  be a bounded domain of class  $C^{1,1}$ , and let  $u$  be a solution to the (CDP) corresponding to a nonnegative initial datum  $u_0 \in L^1_{\Phi_1}(\Omega)$ .

**Theorem. (Hölder regularity up to the boundary)**(M.B., A. Figalli, X. Ros-Oton)

Under the running assumptions **(R)**, then, for each  $0 < t_0 < T$  we have

$$\|u\|_{C^{\frac{s}{m}, \frac{1}{2m}}_{x,t}(\overline{\Omega} \times [t_0, T])} \leq C,$$

where  $C$  depends only on  $N, s, m, \Omega, t_0$ , and  $\|u_0\|_{L^1_{\Phi_1}(\Omega)}$ .

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**Higher Regularity.** Under the running assumptions **(R)**, we prove interior  $C^\infty$  regularity in the  $x$ -variable and interior  $C^{1,\alpha}$  regularity in the  $t$ -variable

**Theorem. (Higher interior regularity in space)** (M.B., A. Figalli, X. Ros-Oton)

Under the running assumptions **(R)**, then  $u \in C_x^\infty((0, \infty) \times \Omega)$ .

More precisely, let  $k \geq 1$  be any positive integer, and  $d(x) = \text{dist}(x, \partial\Omega)$ , then, for any  $t \geq t_0 > 0$  we have

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**Theorem. ( $C^{1,\alpha}$  interior regularity in time)** (M.B., A. Figalli, X. Ros-Oton)

Under the running assumptions **(R)**, then  $u \in C_t^{1,\alpha}((0, \infty) \times \Omega)$  for some  $\alpha > 0$  that depends only on  $s$  and  $m$ . Moreover, for any compact set  $K \subset\subset \Omega$ , and any  $0 < t_0 < T$ , we have

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- A possible value for the exponent  $\alpha$  in the previous theorem on time regularity is  $\alpha = \min \left\{ \frac{1}{2m}, 1 - s \right\}$ .
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Analogous estimates in time do *not* hold for  $k \geq 1$  and  $\alpha \in (0, 1)$ .

Indeed, one can construct a solution to the (FHE) which is bounded in all of  $\mathbb{R}^N$ , but which is not  $C^1$  in  $t$  in  $(\frac{1}{2}, 1) \times B_{1/2}$ .

[H. Chang-Lara, G. Davila, JDE (2014)]

- Our techniques allow to prove regularity also in unbounded domains, and also to treat operator with more general kernels.
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The End

Thank You!!!

Merci Beaucoup!!!

Muchas Gracias!!!



## 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

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

Notice that the previous theorem is obtained in the present paper through a parabolic technique.

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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 4
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