

Nonlinear and Nonlocal Degenerate Diffusions on Bounded Domains

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**Workshop on Aggregation-Diffusion PDEs:
Variational Principles, Nonlocality and Systems**
Anacapri, Italy, July 12, 2017

References

References:

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- [BV2] M. B., J. L. VÁZQUEZ, Fractional Nonlinear Degenerate Diffusion Equations on Bounded Domains Part I. Existence, Uniqueness and Upper Bounds
Nonlin. Anal. TMA (2016).
- [BSV] M. B., Y. SIRE, J. L. VÁZQUEZ, Existence, Uniqueness and Asymptotic behaviour for fractional porous medium equations on bounded domains.
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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.
To appear in Comm. Pure Appl. Math (2017).
- [BFV] M. B., A. FIGALLI, J. L. VÁZQUEZ, Sharp boundary estimates and higher regularity for nonlocal porous medium-type equations in bounded domains.
Preprint (2016). <https://arxiv.org/abs/1610.09881>
- *A talk more focussed on the first part is available online:*
<http://www.fields.utoronto.ca/video-archive//event/2021/2016>

Outline of the talk

- **Introduction**
 - The abstract setup of the problem
 - Some important examples
 - About Spectral Kernels
- **Basic Theory**
 - The Dual problem
 - Existence and uniqueness
 - First set of estimates
- **Sharp Boundary Behaviour**
 - Upper Boundary Estimates
 - Infinite Speed of Propagation
 - Lower Boundary Estimates
- **Harnack Inequalities**
- **Numerics**
- **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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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 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 remarkable 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.
- M. Crandall, M. Pierre, *Regularizing Effects for $u_t = A\varphi(u)$ in L^1* , J. Funct. Anal. **45**, (1982), 194–212

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 (treated in the rest of the talk) will be

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

A simple variant is the combination of two powers:

m_1 behaviour when $u \sim \infty$ and m_0 behaviour when $u \sim 0$

Monotonicity estimates follow by (N1): the following maps

$$t \mapsto t^{\frac{1}{\mu_0}} F(u(t, x)) \quad \text{or} \quad t \mapsto t^{\frac{1}{m-1}} u(t, x)$$

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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

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

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

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**,

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

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:

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

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The Spectral Fractional Laplacian operator (SFL)

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

- 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)

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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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References. (K4) Bounds proven by Bogdan, Grzywny, Jakubowski, Kulczycki, Ryznar (1997-2010). Eigenvalues: Blumental-Gettoor (1959), Chen-Song (2005)

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Censored (Regional) Fractional Laplacians (CFL)

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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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Examples of operators \mathcal{L}

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About the kernels of spectral nonlocal operators. Most of the examples of nonlocal operators, but the SFL, admit a representation with a kernel A . A natural question is: does the SFL admit such a representation?

Let A be a uniformly elliptic linear operator. Define the s^{th} power of A :

$$\mathcal{L}g(x) = A^s g(x) = \frac{1}{\Gamma(-s)} \int_0^\infty (e^{tA} g(x) - g(x)) \frac{dt}{t^{1+s}}$$

Then it admits a representation with a Kernel **plus zero order term**:

$$A^s g(x) = P.V. \int_{\mathbb{R}^N} (g(x) - g(y)) K(x, y) dy + \kappa(x)g(x).$$

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

[General class of intrinsically ultra-contractive operators, Davies and Simon JFA 1984].

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

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where K is measurable, symmetric, bounded between two positive constants, and

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

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

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

where $(\Delta|_{\Omega})^s$ is the RFL. Satisfy (K4) with $\gamma = s$.

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

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

where

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

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

Relativistic stable processes. In the case

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

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Basic Theory

- **The Dual problem**
- **Existence and uniqueness**
- **First set of estimates**

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

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

The “dual” formulation of the problem.

Recall the homogeneous Cauchy-Dirichlet problem:

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

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

$$\partial_t U = -u^m,$$

where

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

This formulation encodes all the possible 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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Existence and uniqueness of weak dual solutions

Recall that $\Phi_1 \asymp \text{dist}(\cdot, \partial\Omega)^\gamma$ and $\|w\|_{L^1_{\Phi_1}(\Omega)} = \int_{\Omega} w(x)\Phi_1(x) dx$.

Weak Dual Solutions for the Cauchy Dirichlet Problem (CDP)

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

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

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

- $u \in C([0, T) : L^1_{\Phi_1}(\Omega))$ and $u(0, x) = u_0 \in L^1_{\Phi_1}(\Omega)$.

Theorem. Existence and Uniqueness (M.B. and J. L. Vázquez)

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

In this class of solutions the standard comparison result holds.

Remarks. Mild solutions (by Crandall and Pierre) are weak dual solutions. Weak dual solutions are very weak solutions.

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Theorem. First Pointwise Estimates. (M.B. and J. L. Vázquez)

Let $u \geq 0$ be a nonnegative weak dual solution to Problem (CDP).
Then, for almost every $0 \leq t_0 \leq t_1$ and almost every $x_0 \in \Omega$, we have

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

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

Let u be a weak dual solution, then there exists a constant $\bar{\kappa}_0 > 0$ depending only on N, s, m, Ω (but not on u_0 !!), such that under the minimal assumption (K1):

$$\|u(t)\|_{L^\infty(\Omega)} \leq \frac{\bar{\kappa}_0}{t^{\frac{1}{m-1}}}, \quad \text{for all } t > 0.$$

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

Let $\vartheta_\gamma = 1/[2s + (N + \gamma)(m - 1)]$ and assume (K2). There exists $\bar{\kappa}_1 > 0$ such that:

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Assuming only (K1), the above bound holds with L^1 and ϑ_0 , instead of $L^1_{\Phi_1}$ and ϑ_γ .

Theorem. First Pointwise Estimates. (M.B. and J. L. Vázquez)

Let $u \geq 0$ be a nonnegative weak dual solution to Problem (CDP).
Then, for almost every $0 \leq t_0 \leq t_1$ and almost every $x_0 \in \Omega$, we have

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

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

Let u be a weak dual solution, then there exists a constant $\bar{\kappa}_0 > 0$ depending only on N, s, m, Ω (but not on u_0 !!), such that under the minimal assumption (K1):

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Sharp Boundary Behaviour

- **Upper Boundary Estimates**
- **Infinite Speed of Propagation**
- **Lower Boundary Estimates**

Sharp Upper boundary estimates

Theorem. (Upper boundary behaviour)

(M.B., A. Figalli and J. L. Vázquez)

Let (A1), (A2), and (K2) hold. Let $u \geq 0$ be a weak dual solution to the (CDP). Let $\sigma \in (0, 1]$ be

$$\sigma = \frac{2sm}{\gamma(m-1)} \wedge 1$$

Then, there exists a computable constant $\bar{\kappa} > 0$, depending only on N, s, m , and Ω , (but not on u_0 !!) such that for all $t \geq 0$ and all $x \in \Omega$:

$$u(t, x) \leq \bar{\kappa} \frac{\Phi_1(x)^{\frac{\sigma}{m}}}{t^{\frac{1}{m-1}}} \lesssim \frac{\text{dist}(x, \partial\Omega)^{\frac{\sigma\gamma}{m}}}{t^{\frac{1}{m-1}}}$$

- When $\sigma = 1$ we have sharp boundary estimates: we will show lower bounds with matching powers.
- When $\sigma < 1$ the estimates are not sharp in all cases:
 - The solution by separation of variables $\mathcal{U}(t, x) = S(x)t^{-1/(m-1)}$ (asymptotic behaviour) behaves like $\Phi_1^{\sigma/m} t^{-1/(m-1)}$.
 - We will show that for small data, the boundary behaviour is different.
 - In examples, $\sigma < 1$ only happens for SFL-type, where $\gamma = 1$, and s can be small, $0 < s < 1/2 - 1/(2m)$.

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Infinite Speed of Propagation

and

Universal Lower Bounds

Theorem. (Universal lower bounds)

(M.B., A. Figalli and J. L. Vázquez)

Let \mathcal{L} satisfy (A1) and (A2), and assume that

$$\mathcal{L}w(x) \geq P.V. \int_{\mathbb{R}^N} (w(x) - w(y))K(x, y) dy, \quad \text{with } K(x, y) \geq c_0 \Phi_1(x)\Phi_1(y) \quad \forall x, y \in \Omega.$$

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$$u(t, x) \geq \underline{\kappa}_0 \left(1 \wedge \frac{t}{t_*}\right)^{\frac{m}{m-1}} \frac{\Phi_1(x)}{t^{\frac{1}{m-1}}} \quad \text{for all } t > 0 \text{ and all } x \in \Omega.$$

Here $t_* = \kappa_* \|u_0\|_{L^1_{\Phi_1}(\Omega)}^{-(m-1)}$ and $\underline{\kappa}_0, \kappa_*$ depend only on N, s, γ, m, c_0 , and Ω .

- Note that, for $t \geq t_*$, the dependence on the initial data disappears

$$u(t) \geq \underline{\kappa}_0 \Phi_1 t^{-\frac{1}{m-1}} \quad \forall t \geq t_*.$$

- The assumption on the kernel K of \mathcal{L} holds for all examples and represent somehow the “worst case scenario” for lower estimates.
- In many cases (RFL, CFL), K satisfies a stronger property: $K \geq \underline{\kappa}_\Omega > 0$ in $\bar{\Omega} \times \bar{\Omega}$.

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Infinite speed of propagation.

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- As a consequence, of the above universal bounds for all times, we have proven that all nonnegative solutions 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]
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Sharp Lower boundary estimates

Sharp lower boundary estimates I: the non-spectral case.

Let $\sigma = \frac{2sm}{\gamma(m-1)} \wedge 1$. Let \mathcal{L} satisfy (A1) and (A2), and assume moreover that

$$\mathcal{L}f(x) = \int_{\mathbb{R}^N} (f(x) - f(y))K(x, y) dy, \quad \text{with } \inf_{x, y \in \Omega} K(x, y) \geq \underline{\kappa}_\Omega > 0.$$

Assume moreover that \mathcal{L} has a first eigenfunction $\Phi_1 \asymp \text{dist}(x, \partial\Omega)^\gamma$ and that

- either $\sigma = 1$;

- or $\sigma < 1$, $K(x, y) \leq c_1|x - y|^{-(N+2s)}$ for a.e. $x, y \in \mathbb{R}^N$, and $\Phi_1 \in C^\gamma(\bar{\Omega})$.

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Under the above assumptions, let $u \geq 0$ be a weak dual solution to the (CDP) with $u_0 \in L^1_{\Phi_1}(\Omega)$. Then there exists a constant $\underline{\kappa}_1 > 0$ such that

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- The *boundary behavior is sharp for all times* in view of the upper bounds.
- Within examples, this applies to RFL and CFL type, but not to SFL-type.
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$$u(t, x_0) \geq \underline{\kappa}_1 \left(1 \wedge \frac{t}{t_*}\right)^{\frac{m}{m-1}} \frac{\Phi_1(x)^{\sigma/m}}{t^{\frac{1}{m-1}}} \quad \text{for all } t > 0 \text{ and a.e. } x \in \Omega.$$

where $t_* = \kappa_* \|u_0\|_{L^1_{\Phi_1}(\Omega)}^{-(m-1)}$. The constants κ_* , $\underline{\kappa}_1$ depend only on $N, s, \gamma, m, \underline{\kappa}_\Omega, c_1, \Omega$.

- The *boundary behavior is sharp for all times* in view of the upper bounds.
- Within examples, this applies to RFL and CFL type, but not to SFL-type.
- For RFL, this result was obtained first by MB, A. Figalli and X. Ros-Oton.

Sharp absolute lower estimates for large times: the case $\sigma = 1$.

When $\sigma = 1$ we can establish a quantitative lower bound near the boundary that matches the separate-variables behavior for large times.

Theorem. (Sharp lower bounds for large times) (M.B., A. Figalli and J. L. Vázquez)

Let (A1), (A2), and (K2) hold, and let $\sigma = 1$. Let $u \geq 0$ be a weak dual solution to the (CDP) corresponding to $u_0 \in L^1_{\Phi_1}(\Omega)$. There exists a constant $\underline{\kappa}_2 > 0$ such that

$$u(t, x_0) \geq \underline{\kappa}_2 \frac{\Phi_1(x_0)^{1/m}}{t^{\frac{1}{m-1}}} \quad \text{for all } t \geq t_* \text{ and a.e. } x \in \Omega.$$

Here, $t_* = \kappa_* \|u_0\|_{L^1_{\Phi_1}(\Omega)}^{-(m-1)}$, and the constants κ_* , $\underline{\kappa}_2$ depend only on N, s, γ, m , and Ω .

- It holds for $s = 1$, the local case, where there is finite speed of propagation.
- When $s = 1$, t_* is the time that the solution needs to be positive everywhere.
- When $\mathcal{L} = -\Delta$, proven by Aronson-Peletier ('81) and Vázquez ('04)
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Positivity for large times II: the case $\sigma < 1$.

The intriguing case $\sigma < 1$ is where new and unexpected phenomena appear. Recall that

$$\sigma = \frac{2sm}{\gamma(m-1)} < 1 \quad \text{i.e.} \quad 0 < s < \frac{\gamma}{2} - \frac{\gamma}{2m}.$$

Solutions by separation of variables: the standard boundary behaviour?

Let S be a solution to the Elliptic Dirichlet problem for $\mathcal{L}S^m = c_m S$. We can define

$$\mathcal{U}(t, x) = S(x)t^{-\frac{1}{m-1}} \quad \text{where} \quad S \asymp \Phi_1^{\sigma/m}.$$

which is a solution to the (CDP), which behaves like $\Phi_1^{\sigma/m}$ at the boundary.

By comparison, we see that the same lower behaviour is shared ‘big’ solutions:

$$u_0 \geq \epsilon_0 S \quad \text{implies} \quad u(t) \geq \frac{S}{(\epsilon_0^{1-m} + t)^{1/(m-1)}}$$

This behaviour seems to be sharp: we have shown matching upper bounds, and also S represents the large time asymptotic behaviour:

$$\lim_{t \rightarrow \infty} \left\| t^{\frac{1}{m-1}} u(t) - S \right\|_{L^\infty} = 0 \quad \text{for all } 0 \leq u_0 \in L^1_{\Phi_1}(\Omega).$$

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(M.B., A. Figalli and J. L. Vázquez)

Let (A1), (A2), and (K2) hold, and $u \geq 0$ be a weak dual solution to the (CDP). Then, there exists a constant $\hat{\kappa}$, depending only N, s, γ, m , and Ω , such that

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In particular, if $\sigma < 1$, then

$$\lim_{x \rightarrow \partial\Omega} \frac{u(t, x)}{\Phi_1(x)^{\sigma/m}} = 0 \quad \text{for any } t > 0.$$

Idea: The proposition above could make one wonder whether or not the sharp general lower bound could be actually given by $\Phi_1^{1/m}$, as in the case $\sigma = 1$.

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If there exist constants $\underline{\kappa}, T, \alpha > 0$ such that

$$u(T, x) \geq \underline{\kappa} \Phi_1^\alpha(x) \quad \text{for a.e. } x \in \Omega, \quad \text{then } \alpha \geq 1 - \frac{2s}{\gamma}.$$

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Recall that we have a universal lower bound (under minimal assumptions on K)

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Harnack Inequalities

- **Global Harnack Principle I. The non-spectral case.**
- **Other Harnack inequalities in the non-spectral case.**
- **Global Harnack Principle II. The remaining cases.**

Global Harnack Principle I. The non-spectral case.

Recall that

$$\Phi_1 \asymp \text{dist}(\cdot, \partial\Omega)^\gamma, \quad \sigma = 1 \wedge \frac{2sm}{\gamma(m-1)}, \quad t_* = \kappa_* \|u_0\|_{L^1_{\Phi_1}(\Omega)}^{-(m-1)}.$$

Theorem. (Global Harnack Principle I. The non-spectral case.) (MB & AF & JLV)

Let (A1), (A2), (K2), and $\inf_{x,y \in \Omega} K(x,y) \geq \underline{\kappa}_\Omega > 0$ hold. Also, when $\sigma < 1$, assume that $K(x,y) \leq c_1 |x-y|^{-(N+2s)}$ for a.e. $x,y \in \mathbb{R}^N$ and that $\Phi_1 \in C^\gamma(\Omega)$.

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Then, there exist constants $\underline{\kappa}, \bar{\kappa} > 0$, so that the following inequality holds:

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The constants $\underline{\kappa}, \bar{\kappa}$ depend only on $N, s, \gamma, m, c_1, \underline{\kappa}_\Omega, \Omega$, and $\|\Phi_1\|_{C^\gamma(\Omega)}$.

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Other Harnack inequalities in the non-spectral case.

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From the Global Harnack Principle I (GHP-I) we derive local Harnack inequalities.

Theorem. (Local Harnack Inequalities of Elliptic Type) (MB & AF & JLV)

Assume that the (GHP-I) holds for a weak dual solution u to the (CDP). Then there exists a constant \hat{H} depending only on $N, s, \gamma, m, c_1, \Omega$, such that

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

Corollary. (Local Harnack Inequalities of Backward Type) (M.B. & A. F. & J.L.V)

Assume that the (GHP-I) holds for a weak dual solution u to the (CDP). Then there exists a constant \hat{H} depending only on $N, s, \gamma, m, c_1, \Omega$, s. t. for all $t > 0$ and $h \geq 0$

$$\sup_{x \in B_R(x_0)} u(t, x) \leq \hat{H} \left[\left(1 + \frac{h}{t}\right) \left(1 \wedge \frac{t}{t_*}\right)^{-m} \right]^{\frac{1}{m-1}} \inf_{x \in B_R(x_0)} u(t+h, x).$$

When $s = 1$, backward Harnack inequalities are typical of Fast Diffusion equations (when $m < 1$ there is possible extinction in finite time), and they do not happen when $m > 1$ (finite speed of propagation), cf. DiBenedetto, Gianazza, Vespi and/or M.B. & J. L. Vázquez.

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Global Harnack Principles II. The remaining cases.

Theorem. (Global Harnack Principle II) (M.B., A. Figalli and J. L. Vázquez)

Let (A1), (A2), and (K2) hold, and let $u \geq 0$ be a weak dual solution to the (CDP) corresponding to $u_0 \in L^1_{\Phi_1}(\Omega)$. Assume that:

- either $\sigma = 1$;
- or $\sigma < 1$, $u_0 \geq \underline{\kappa}_0 \Phi_1^{\sigma/m}$ for some $\underline{\kappa}_0 > 0$, and (K4) holds.

Then there exist constants $\underline{\kappa}, \bar{\kappa} > 0$ such that the following inequality holds:

$$\underline{\kappa} \frac{\Phi_1(x)^{\sigma/m}}{t^{\frac{1}{m-1}}} \leq u(t, x) \leq \bar{\kappa} \frac{\Phi_1(x_0)^{\sigma/m}}{t^{\frac{1}{m-1}}} \quad \text{for all } t \geq t_* \text{ and all } x \in \Omega.$$

The constants $\underline{\kappa}, \bar{\kappa}$ depend only on $N, s, \gamma, m, \underline{\kappa}_0, \underline{\kappa}_\Omega$, and Ω .

Corollary. Elliptic/backward local Harnack inequalities follow for large times, for all $t \geq t_*$

$$\sup_{x \in B_R(x_0)} u(t, x) \leq \hat{H} \left[\left(1 + \frac{h}{t}\right) \left(1 \wedge \frac{t}{t_*}\right)^{-m} \right]^{\frac{1}{m-1}} \inf_{x \in B_R(x_0)} u(t+h, x).$$

- For small times we can not find matching powers for a global Harnack inequality (except for special data) and such result is *actually false* for $s = 1$ (finite speed of propagation).
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Global Harnack Principles II. The remaining cases.

Theorem. (Global Harnack Principle II)

(M.B., A. Figalli and J. L. Vázquez)

Let (A1), (A2), and (K2) hold, and let $u \geq 0$ be a weak dual solution to the (CDP) corresponding to $u_0 \in L^1_{\Phi_1}(\Omega)$. Assume that:

- either $\sigma = 1$;

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Hence, in the remaining cases, we have only the following general result.

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Let \mathcal{L} satisfy (A1) and (A2), and (K2). Assume moreover that

$$\mathcal{L}w(x) = P.V. \int_{\mathbb{R}^N} (w(x) - w(y))K(x, y) dy,$$

with $K(x, y) \geq c_0\Phi_1(x)\Phi_1(y) \quad \forall x, y \in \Omega$.

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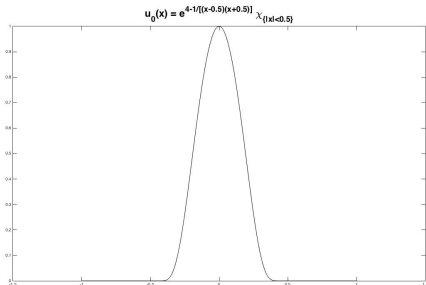
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Numerical Simulations*

* Graphics obtained by numerical methods contained in: N. Cusimano, F. Del Teso, L. Gerardo-Giorda, G. Pagnini, *Discretizations of the spectral fractional Laplacian on general domains with Dirichlet, Neumann, and Robin boundary conditions*, Preprint (2017).

Graphics and videos: courtesy of F. Del Teso (NTNU, Trondheim, Norway)

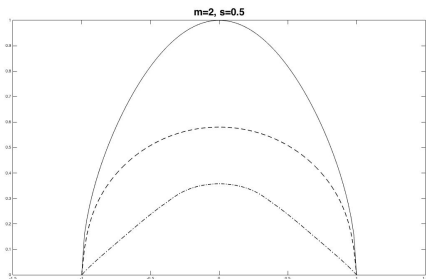
Numerical simulation for the SFL with parameters $m = 2$ and $s = 1/2$, hence $\sigma = 1$.



Left: the initial condition $u_0 \leq C_0 \Phi_1$

Right: solid line represents $\Phi_1^{1/m}$

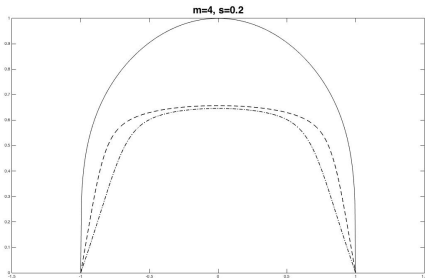
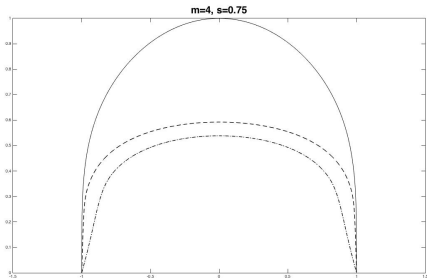
the dotted lines represent $t^{\frac{1}{m-1}} u(t)$ at time $t = 1$ and $t = 5$



While $u(t)$ appears to behave as $\Phi_1 \asymp \text{dist}(\cdot, \partial\Omega)$ for very short times

already at $t = 5$ it exhibits the matching boundary behavior $t^{\frac{1}{m-1}} u(t) \asymp \Phi_1^{1/m}$

Compare $\sigma = 1$ VS $\sigma < 1$: same $u_0 \leq C_0 \Phi_1$, solutions with different parameters



Left: $t^{\frac{1}{m-1}} u(t)$ at time $t = 30$ and $t = 150$; $m = 4, s = 3/4, \sigma = 1$.

Matching: $u(t)$ behaves like $\Phi_1 \asymp \text{dist}(\cdot, \partial\Omega)$ for quite some time, and only around $t = 150$ it exhibits the matching boundary behavior $u(t) \asymp \Phi_1^{1/m}$

Right: $t^{\frac{1}{m-1}} u(t)$ at time $t = 150$ and $t = 600$; $m = 4, s = 1/5, \sigma = 8/15 < 1$.

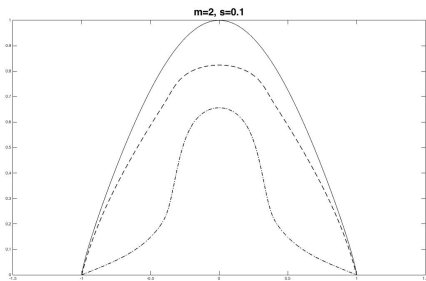
Non-matching: $u(t) \asymp \Phi_1$ even after long time.

Idea: maybe when $\sigma < 1$ and $u_0 \lesssim \Phi_1$, we have $u(t) \asymp \Phi_1$ for all times...

Not True: there are cases when $u(t) \gg \Phi_1^{1-2s}$ for large times...

Non-matching when $\sigma < 1$: same data u_0 , with $m = 2$ and $s = 1/10$, $\sigma = 2/5 < 1$

In both pictures, the solid line represents Φ_1^{1-2s} (anomalous behaviour)



Left: $t^{\frac{1}{m-1}} u(t)$ at time $t = 4$ and $t = 25$.

$u(t) \asymp \Phi_1$ for short times $t = 4$, then $u(t) \sim \Phi_1^{1-2s}$ for intermediate times $t = 25$

Right: $t^{\frac{1}{m-1}} u(t)$ at time $t = 40$ and $t = 150$. $u(t) \gg \Phi_1^{1-2s}$ for large times.

Both non-matching always different behaviour from the asymptotic profile $\Phi_1^{1/m}$.

In this case we show that if $u_0(x) \leq C_0 \Phi_1(x)$ then for all $t > 0$

$$u(t, x) \leq C_1 \left[\frac{\Phi_1(x)}{t} \right]^{\frac{1}{m}} \quad \text{and} \quad \lim_{x \rightarrow \partial\Omega} \frac{u(t, x)}{\Phi_1(x)^{\frac{1}{m}}} = 0 \quad \text{for any } t > 0.$$

Regularity Estimates

- **Interior Regularity**
- **Hölder continuity up to the boundary**
- **Higher interior regularity for RFL**

Interior Regularity

The regularity results, require the validity of a Global Harnack Principle.

(R) The operator \mathcal{L} satisfies (A1) and (A2), and \mathcal{L}^{-1} satisfies (K2). Moreover, we consider

$$\mathcal{L}f(x) = P.V. \int_{\mathbb{R}^N} (f(x) - f(y))K(x, y) dy, \quad \text{with}$$

$$K(x, y) \asymp |x - y|^{-(N+2s)} \quad \text{in } B_{2r}(x_0) \subset \Omega, \quad K(x, y) \lesssim |x - y|^{-(N+2s)} \quad \text{in } \mathbb{R}^N \setminus B_{2r}(x_0).$$

As a consequence, for any ball $B_{2r}(x_0) \subset\subset \Omega$ and $0 < t_0 < T_1$, there exist $\delta, M > 0$ such that

$$0 < \delta \leq u(t, x) \quad \text{for a.e. } (t, x) \in (T_0, T_1) \times B_{2r}(x_0),$$

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The constants in the regularity estimates will depend on the solution only through δ, M .

Theorem. (Interior Regularity)

(M.B., A. Figalli and J. L. Vázquez)

Assume (R) and let u be a nonnegative bounded weak dual solution to problem (CDP).

1. Then u is **Hölder continuous in the interior**. More precisely, there exists $\alpha > 0$ such that, for all $0 < T_0 < T_2 < T_1$,

$$\|u\|_{C_{t,x}^{\alpha/2s, \alpha}((T_2, T_1) \times B_r(x_0))} \leq C.$$

2. Assume in addition $|K(x, y) - K(x', y)| \leq c|x - x'|^\beta |y|^{-(N+2s)}$ for some $\beta \in (0, 1 \wedge 2s)$ such that $\beta + 2s \notin \mathbb{N}$. Then u is a **classical solution in the interior**.

More precisely, for all $0 < T_0 < T_2 < T_1$,

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Assume (R), hypothesis **2** of the interior regularity and in addition that $2s > \gamma$.

Then u is **Hölder continuous up to the boundary**.

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- Since $u(t, x) \asymp \Phi_1(x)^{1/m} \asymp \text{dist}(x, \partial\Omega)^{\gamma/m}$, the **spatial Hölder exponent is sharp**, while the Hölder exponent in time is the natural one by scaling. ($2s > \gamma$ implies $\sigma = 1$)
- Previous regularity results: (I apologize if I forgot someone)
 - C^α regularity:
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- Since $u(t, x) \asymp \Phi_1(x)^{1/m} \asymp \text{dist}(x, \partial\Omega)^{\gamma/m}$, **the spatial Hölder exponent is sharp**, while the Hölder exponent in time is the natural one by scaling. ($2s > \gamma$ implies $\sigma = 1$)
- Previous regularity results: (I apologize if I forgot someone)
 - C^α regularity:
 - Athanasopoulos and Caffarelli [Adv. Math, 2010], (RFL domains)
 - De Pablo, Quirós, Rodríguez, Vázquez [CPAM 2012] (RFL on \mathbb{R}^N , SFL-Dirichlet)
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 - *Higher regularity: C_x^∞ and C^α up to the boundary*:
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Hölder continuity up to the boundary**Theorem. (Hölder continuity up to the boundary)** (M.B., A. Figalli and J. L. Vázquez)

Assume (R), hypothesis **2** of the interior regularity and in addition that $2s > \gamma$.

Then u is **Hölder continuous up to the boundary**.

More precisely, for all $0 < T_0 < T_2 < T_1$ there exists a constant $C > 0$ such that

$$\|u\|_{C_{t,x}^{\frac{\gamma}{m}, \frac{\gamma}{m}}((T_2, T_1) \times \Omega)} \leq C \quad \text{with} \quad \vartheta := 2s - \gamma \left(1 - \frac{1}{m}\right).$$

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Higher Interior Regularity for RFL.

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

$$|D_x^k u(t, x)| \leq C [d(x)]^{\frac{s}{m} - k},$$

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

- Higher regularity in time is a difficult open problem. It is connected to higher order boundary regularity in t . To our knowledge also open for the local case $s = 1$.
- When $m = 1$ (FHE) $u_t + (-\Delta|_\Omega)^s u = 0$ on $(0, 1) \times B_1$ we have $u \in C_x^\infty$

$$\|u\|_{C_x^{k, \alpha}((\frac{1}{2}, 1) \times B_{1/2})} \leq C \|u\|_{L^\infty((0, 1) \times \mathbb{R}^N)}, \quad \text{for all } k \geq 0.$$

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 $(\frac{1}{2}, 1) \times B_{1/2}$. [Chang-Lara, Davila, JDE (2014)]

- Our techniques allow to prove regularity also in unbounded domains, and also for operator with more general kernels.
- Also the “classical/local” case $s = 1$ works after the waiting time t_* :

$$u \in C_{x,t}^{\frac{1}{m}, \frac{1}{2m}}(\bar{\Omega} \times [t_*, T]), C_x^\infty((0, \infty) \times \Omega) \text{ and } C_t^{1, \alpha}([t_0, T] \times K).$$

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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
- 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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