

# Nonlinear and Nonlocal Degenerate Diffusions on Bounded Domains

**Matteo Bonforte**

Departamento de Matemáticas,  
Universidad Autónoma de Madrid,  
Campus de Cantoblanco  
28049 Madrid, Spain

`matteo.bonforte@uam.es`

`http://verso.mat.uam.es/~matteo.bonforte`

**Workshop in honor of Alessio Figalli's Doctor Honoris Causa at UPC**

*Five talks and a Round Table with Prof. Alessio Figalli*

Facultat de Matemàtiques i Estadística

UNIVERSITAT POLITÈCNICA DE CATALUNYA

*Barcelona, Spain, November 21, 2019*

## Outline of the talk

- **Introduction to the Parabolic Problem on Domains**
- **The Classical Porous Medium Equation (PME)**
  - A Brief Summary about the Dirichlet Problem for PME in few “Blackboards”
- **The Fractional PME I: Basic theory**
  - Three Different Fractional Laplacians on Bounded Domains
  - Existence, Uniqueness and Boundedness
- **The Fractional PME II: Sharp Boundary Behaviour**
  - Positivity Estimates and Infinite Speed of Propagation
  - Global Harnack Principles
  - Asymptotic Behaviour
  - Anomalous Boundary Behaviour and Counterexamples
  - Some Numerics

## 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:

The classical Laplacian and **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  $\mathcal{L}$ .

## 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:

The classical Laplacian and **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  $\mathcal{L}$ .

## 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:

The classical Laplacian and **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  $\mathcal{L}$ .

## 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:

The classical Laplacian and **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  $\mathcal{L}$ .**

# A Brief Summary about the Dirichlet Problem for PME in few “Blackboards”

## The Classical Porous Medium Equation (PME)

### A Brief Summary about the Dirichlet Problem for PME in few “Blackboards”

**A Brief Summary about the Dirichlet Problem for PME in few “Blackboards”**

$\Omega \subseteq \mathbb{R}^N$  bounded domain.

$u_0 \in C_c^\infty(\Omega)$  smooth & Compactly supported.

$$\begin{cases} u_t = \Delta u^m & \text{in } (0, +\infty) \times \Omega \\ u = 0 & \text{on } (0, +\infty) \times \partial\Omega \\ u(t=0) = u_0 & \text{in } \Omega. \end{cases} \quad m > 1$$



# A Brief Summary about the Dirichlet Problem for PME in few "Blackboards"

$\Omega \subseteq \mathbb{R}^N$  bounded domain.

$u_0 \in C_c^\infty(\Omega)$  smooth & Compactly supported.

$$\begin{cases} u_t = \Delta u^m & \text{in } (0, +\infty) \times \Omega \\ u = 0 & \text{on } (0, +\infty) \times \partial\Omega \\ u(t=0) = u_0 & \text{in } \Omega. \end{cases} \quad m > 1$$

ARONSON  
 BENILAN  
 BREZIS  
 CAFFARELLI  
 DI BENEDETTO  
 EVANS  
 FRIEDMAN  
 KENIG  
 VARQUEZ  
 CRANDALL  
 DASKALOPOULOS  
 PELETIER  
 PIERRE  
 GIANAZZA  
 VESPRI ...

# A Brief Summary about the Dirichlet Problem for PME in few "Blackboards"

$\Omega \subseteq \mathbb{R}^N$  bounded domain.

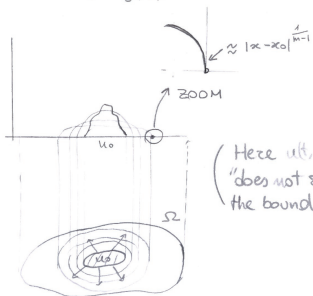
$u_0 \in C_c^\infty(\Omega)$  smooth & Compactly supported.

$$\begin{cases} u_t = \Delta u^m & \text{in } (0, \infty) \times \Omega \\ u = 0 & \text{on } (0, \infty) \times \partial\Omega \\ u(t=0) = u_0 & \text{in } \Omega. \end{cases} \quad m > 1$$

(o)  $0 < t < \underline{t}$  INITIAL TIMES

(Barenblatt behaviour)

$$u(t, x) \approx \left( C - \frac{|x|^2}{t^{2\beta}} \right)_+^{\frac{1}{m-1}} t^\alpha = B(t, x)$$



o the support of  $u(t)$  spreads from  $\text{supp}(u_0)$  with finite speed (close to  $B(t, x)$ )

o the support of  $u(t)$  does NOT TOUCH the boundary  $\partial\Omega$ .

ARONSON  
BENILAN  
BREZIS  
CAFFARELLI  
DI BENEDETTI  
EVANS  
FRIEDMAN  
KENIG  
VÁZQUEZ  
CRANDALL  
DASKALOPOULOS  
PELETIER  
PIERRE  
GIANAZZA  
VESPREI ...

# A Brief Summary about the Dirichlet Problem for PME in few "Blackboards"

$\Omega \subseteq \mathbb{R}^N$  bounded domain.

$u_0 \in C_c^\infty(\Omega)$  smooth & Compactly supported.

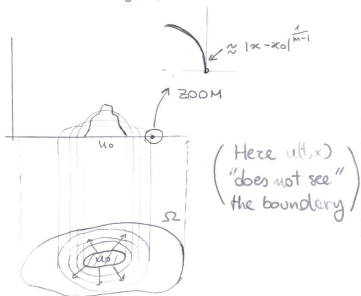
$$\begin{cases} u_t = \Delta u^m & \text{in } (0, \infty) \times \Omega \\ u = 0 & \text{on } (0, \infty) \times \partial\Omega \\ u(t=0) = u_0 & \text{in } \Omega. \end{cases} \quad m > 1$$

ARONSON  
BENILAN  
BREZIS  
CAFFARELLI  
DI BENEDETTI  
EVANS  
FRIEDMAN  
KENIG  
VAZQUEZ  
CRANDALL  
DASKALOPOULOS  
PELETIER  
PIERRE  
GIANAZZA  
VESPRI ...

(o)  $0 < t < \underline{t}$  INITIAL TIMES

(Barenblatt behaviour)

$$u(t, x) \approx \left( C - \frac{|x|^2}{t^{2/m}} \right)_+^{\frac{1}{m-1}} t^\alpha = B(t, x)$$



o the support of  $u(t)$  spreads from  $\text{supp}(u_0)$  with finite speed (close to  $B(t, x)$ )

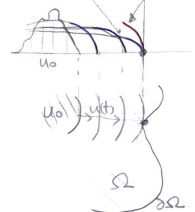
o the support of  $u(t)$  does NOT TOUCH the boundary  $\partial\Omega$ .

$t = \underline{t}$   
(the first "touching point")

- When the support of  $u(t)$  touches  $\partial\Omega$  for the first time.
- Transition of boundary behaviour:

"Barenblatt" Beh. VS "Elliptic" Beh.

$$|x - x_0|^{\frac{1}{m-1}} d(x, \partial\Omega)^{\frac{1}{m-1}} \quad \text{VS} \quad |x - x_0|^{\frac{1}{m}} d(x, \partial\Omega)^{\frac{1}{m}}$$



the solution starts to "inflate"

$$\text{from } d(x, \partial\Omega)^{\frac{1}{m-1}} \ll d(x, \partial\Omega)^{\frac{1}{m}} \quad (m > 1)$$

TO  $\nearrow$

# A Brief Summary about the Dirichlet Problem for PME in few "Blackboards"

$\Omega \subseteq \mathbb{R}^N$  bounded domain.  
 $u_0 \in C_c^\infty(\Omega)$  smooth & Compactly supported.

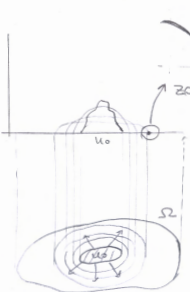
$$\begin{cases} u_t = \Delta u^m & \text{in } (0, \infty) \times \Omega \\ u = 0 & \text{on } (0, \infty) \times \partial\Omega \\ u(t=0) = u_0 & \text{in } \Omega. \end{cases} \quad m > 1$$

- ARONSON
- BENILAN
- BREZIS
- CAFFARELLI
- DI BENEDETTO
- EVANS
- FRIEDMAN
- KENIG
- VAZQUEZ
- CRANDALL
- DASKALOPOULOS
- PELETIER
- PIERRE
- GIANAZZA
- VESPRI ...

## (0) $0 < t < \underline{t}$ INITIAL TIMES

(Barenblatt behaviour)

$$u(t, x) \approx \left( C - \frac{|x|^2}{t^{1/p}} \right)_+^{\frac{1}{m-1}} t^\alpha = B(t, x)$$



(Here  $u(t, x)$  "does not see" the boundary)

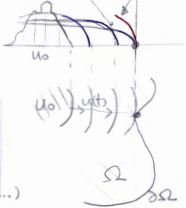
- the support of  $u(t)$  spreads from  $\text{supp}(u_0)$  with finite speed (close to  $B(t, x)$ )
- the support of  $u(t)$  does NOT TOUCH the boundary  $\partial\Omega$ .

$t = \underline{t}$   
 (the first "touching point")

- When the support of  $u(t)$  touches  $\partial\Omega$  for the first time.
- Transition of boundary behaviour:

"Barenblatt" Beh. VS "Elliptic" Beh.

$$\frac{|x-x_0|^{\frac{1}{m-1}}}{d(x, \partial\Omega)^{\frac{1}{m-1}}} \quad \text{VS} \quad \frac{|x-x_0|^{\frac{1}{m}}}{d(x, \partial\Omega)^{\frac{1}{m}}}$$



(Here  $u(t, x)$  "starts to see"  $\partial\Omega$ )

**REGULARITY**

- solutions are smooth when positive & bounded.
- Free boundary: delicate issue (CAFFARELLI, VAZQUEZ, WOLANSKI, KOCH, ...)

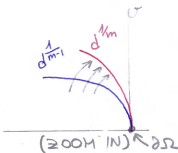
the solution starts to "inflat" from  $\frac{d(x, \partial\Omega)^{\frac{1}{m-1}}}{\text{TO}} \ll d(x, \partial\Omega)^{\frac{1}{m}}$  ( $m > 1$ ).

# A Brief Summary about the Dirichlet Problem for PME in few "Blackboards"

- (\*)  $\underline{t} < t < t_*$  (TRANSITION OF BOUNDARY BEHAVIOUR)  
 REACHING THE BOUNDARY. ("forgetting  $u_0$ ")

- Once the  $\text{supp}(u(t))$  touches the boundary of  $\Omega$ , the solution starts to inflate. the behaviour at  $\partial\Omega$  becomes the elliptic one:

$$u(t, x) \approx \frac{d(x, \partial\Omega)^{1/m}}{t^{1/m-1}}$$

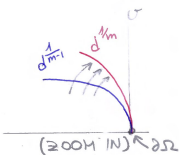


# A Brief Summary about the Dirichlet Problem for PME in few "Blackboards"

- (\*)  $\underline{t} < t < t_*$  (TRANSITION OF BOUNDARY BEHAVIOUR)  
 REACHING THE BOUNDARY. ("forgetting  $u_0$ ")

- Once the supp( $u_0$ ) touches the boundary of  $\Omega$ , the solution starts to inflate. the behaviour at  $\partial\Omega$  becomes the elliptic one:

$$u(t, x) \approx \frac{d(x, \partial\Omega)^{1/m}}{t^{1/m-1}}$$



- (\*)  $t \geq t_*$ : POSITIVITY in all  $\Omega$  (INTERMEDIATE TIMES & LARGE

GLOBAL HARNACK PRINCIPLE:

$$C_0 \frac{\text{dist}(x, \partial\Omega)^{1/m}}{t^{1/m-1}} \leq u(t, x) \leq C_1 \frac{\text{dist}(x, \partial\Omega)^{1/m}}{t^{1/m-1}}$$

↓ rewritten

$$C'_0 \frac{S(x)}{t^{1/m-1}} \leq u(t, x) \leq C'_1 \frac{S(x)}{t^{1/m-1}}$$

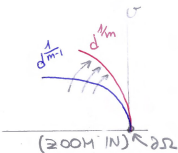
$$u(t, x) \propto \frac{S(x)}{t^{1/m-1}} = U(t, x)$$

# A Brief Summary about the Dirichlet Problem for PME in few "Blackboards"

- (●)  $\underline{t} < t < t_*$  (TRANSITION OF BOUNDARY BEHAVIOUR)  
 REACHING THE BOUNDARY. ("forgetting  $u_0$ ")

- Once the supp( $u(t)$ ) touches the boundary of  $\Omega$ , the solution starts to inflate. the behaviour at  $\partial\Omega$  becomes the elliptic one:

$$u(t, x) \approx \frac{d(x, \partial\Omega)^{1/m}}{t^{1/m-1}}$$



- (●)  $t \geq t_*$ : POSITIVITY in all  $\Omega$  (INTERMEDIATE TIMES & LARGE) (STATIONARY for RESCALED FLOW) ASSOCIATED ELLIPTIC PROBLEM.

GLOBAL HARNACK PRINCIPLE:

$$C_0 \frac{\text{dist}(x, \partial\Omega)^{1/m}}{t^{1/m-1}} \leq u(t, x) \leq C_1 \frac{\text{dist}(x, \partial\Omega)^{1/m}}{t^{1/m-1}}$$

rewritten

$$C'_0 \frac{S(x)}{t^{1/m-1}} \leq u(t, x) \leq C'_1 \frac{S(x)}{t^{1/m-1}}$$

$$u(t, x) \propto \frac{S(x)}{t^{1/m-1}} = U(t, x)$$

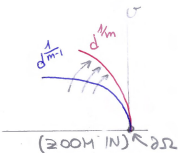
$$\begin{cases} -\Delta S^m = \frac{S}{m-1} & \text{in } \Omega \\ S = 0 & \text{on } \partial\Omega \end{cases}$$

# A Brief Summary about the Dirichlet Problem for PME in few "Blackboards"

- (●)  $\underline{t} < t < t_*$  (TRANSITION OF BOUNDARY BEHAVIOUR)  
 REACHING THE BOUNDARY. ("forgetting  $u_0$ ")

- Once the supp( $u(t)$ ) touches the boundary of  $\Omega$ , the solution starts to inflate. the behaviour at  $\partial\Omega$  becomes the elliptic one:

$$u(t, x) \approx \frac{d(x, \partial\Omega)^{1/m}}{t^{1/m-1}}$$



- (●)  $t \geq t_*$ : POSITIVITY in all  $\Omega$  (INTERMEDIATE TIMES & LARGE) (STATIONARY for RESCALED FLOW) ASSOCIATED ELLIPTIC PROBLEM.

GLOBAL HARNACK PRINCIPLE:

$$C_0 \frac{\text{dist}(x, \partial\Omega)^{1/m}}{t^{1/m-1}} \leq u(t, x) \leq C_1 \frac{\text{dist}(x, \partial\Omega)^{1/m}}{t^{1/m-1}}$$

rewritten

$$C'_0 \frac{S(x)}{t^{1/m-1}} \leq u(t, x) \leq C'_1 \frac{S(x)}{t^{1/m-1}}$$

$$u(t, x) \propto \frac{S(x)}{t^{1/m-1}} = U(t, x)$$

SEPARATE VARIABLE SOLUTION.

$$\begin{cases} -\Delta S^m = \frac{S}{m-1} & \text{in } \Omega \\ S = 0 & \text{on } \partial\Omega \end{cases}$$

Semi-linear Structure:  
 $S^m = V$ ,  $p = \frac{1}{m} < 1$

$$\begin{cases} -\Delta V = \frac{p}{1-p} V^p & \text{in } \Omega \\ V = 0 & \text{on } \partial\Omega \end{cases}$$

(ELLIPTIC THEORY)

$V \propto \text{dist}(\cdot, \partial\Omega)$   
 $S \propto \text{dist}(\cdot, \partial\Omega)^{1/m}$

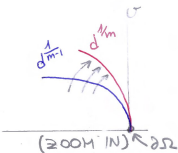


# A Brief Summary about the Dirichlet Problem for PME in few "Blackboards"

- ①  $\underline{t} < t < t_*$  (TRANSITION OF BOUNDARY BEHAVIOUR)  
REACHING THE BOUNDARY. ("forgetting  $u_0$ ")

- Once the supp( $u(t)$ ) touches the boundary of  $\Omega$ , the solution starts to inflate. the behaviour at  $\partial\Omega$  becomes the elliptic one:

$$u(t, x) \approx \frac{d(x, \partial\Omega)^{\frac{1}{m-1}}}{t^{\frac{1}{m-1}}}$$



SLOW MOTION DYNAMICS:  
(LOGARITHMIC TIME RESCALING)

$$\begin{cases} u_t = \Delta u^m \\ u(x=0) = u_0 \end{cases} \xrightarrow{\text{SAME LATERAL B-C}} \begin{cases} v_t = \Delta v^m + \frac{v}{m-1} \\ v(t=0) = u_0 \end{cases}$$

$$v(t, x) = \tau^{\frac{1}{m-1}} u(\tau, x), \quad t = \log(\tau+1)$$

- ②  $t \geq t_*$ : POSITIVITY IN ALL  $\Omega$  (INTERMEDIATE TIMES & LARGE

GLOBAL HARNACK PRINCIPLE:

$$C_0 \frac{\text{dist}(x, \partial\Omega)^{\frac{1}{m-1}}}{t^{\frac{1}{m-1}}} \leq u(t, x) \leq C_1 \frac{\text{dist}(x, \partial\Omega)^{\frac{1}{m-1}}}{t^{\frac{1}{m-1}}}$$

rewritten  $\leftarrow$

$$C'_0 \frac{S(x)}{t^{\frac{1}{m-1}}} \leq u(t, x) \leq C'_1 \frac{S(x)}{t^{\frac{1}{m-1}}}$$

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

SEPARATE VARIABLE SOLUTION.

(STATIONARY FOR RESCALED FLOW)  
ASSOCIATED ELLIPTIC PROBLEM.

$$\begin{cases} -\Delta S^m = \frac{S}{m-1} & \text{in } \Omega \\ S = 0 & \text{on } \partial\Omega \end{cases}$$

Semilinear Structure:  
 $S^m = V, \quad p = \frac{1}{m} < 1$

$$\begin{cases} -\Delta V = \frac{p}{1-p} V^p & \text{in } \Omega \\ V = 0 & \text{on } \partial\Omega \end{cases}$$

(ELLIPTIC THEORY)

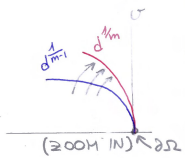
$$\begin{cases} V \propto \text{dist}(\cdot, \partial\Omega) \\ S \propto \text{dist}(\cdot, \partial\Omega)^{\frac{1}{m}} \end{cases}$$

**A Brief Summary about the Dirichlet Problem for PME in few "Blackboards"**

(•)  $\underline{t} < t < t_*$  (TRANSITION OF BOUNDARY BEHAVIOUR)  
 REACHING THE BOUNDARY. ("forgetting  $u_0$ ")

Once the supp( $u(t)$ ) touches the boundary of  $\Omega$ , the solution starts to inflate. the behaviour at  $\partial\Omega$  becomes the elliptic one:

$$u(t,x) \approx \frac{d(x, \partial\Omega)^{\frac{1}{m-1}}}{t^{\frac{1}{m-1}}}$$



SLOW MOTION DYNAMICS: (LOGARITHMIC TIME RESCALING)

$$\begin{cases} u_t = \Delta u^m \\ u(x=0) = u_0 \end{cases} \xrightarrow{\text{SAME LATERAL B-C}} \begin{cases} v_t = \Delta v^m + \frac{v}{m-1} \\ v(t=0) = u_0 \end{cases}$$

$$v(t,x) = z^{\frac{1}{m-1}} u(z, x), \quad t = \log(\tau+1)$$

(•)  $t \rightarrow +\infty$  ASYMPTOTIC BEHAVIOUR  
 $z^{\frac{1}{m-1}} |u(z,x) - S(x)| \xrightarrow[t \rightarrow +\infty]{\text{UNIF}} 0 \quad \left\} \quad u(t,x) \xrightarrow[t \rightarrow +\infty]{\text{UNIF}} S(x)$

(•)  $t \geq t_*$ : POSITIVITY in all  $\Omega$  (INTERMEDIATE TIMES) & LARGE

GLOBAL HARNACK PRINCIPLE:

$$C_0 \frac{\text{dist}(x, \partial\Omega)^{\frac{1}{m-1}}}{t^{\frac{1}{m-1}}} \leq u(t,x) \leq C_1 \frac{\text{dist}(x, \partial\Omega)^{\frac{1}{m-1}}}{t^{\frac{1}{m-1}}}$$

rewritten  $\downarrow$

$$C'_0 \frac{S(x)}{t^{\frac{1}{m-1}}} \leq u(t,x) \leq C'_1 \frac{S(x)}{t^{\frac{1}{m-1}}}$$

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

SEPARATE VARIABLE SOLUTION.

(STATIONARY for RESCALED FLOW) ASSOCIATED ELLIPTIC PROBLEM.

$$\begin{cases} -\Delta S^m = \frac{S}{m-1} & \text{in } \Omega \\ S = 0 & \text{on } \partial\Omega \end{cases}$$

Semilinear Structure:  $S^m = V, \quad p = \frac{1}{m} < 1$

(ELLIPTIC THEORY)

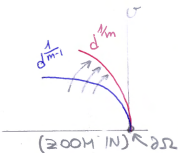
$$\begin{cases} -\Delta V = \frac{p}{1-p} V^p & \text{in } \Omega \\ V = 0 & \text{on } \partial\Omega \end{cases}$$

# A Brief Summary about the Dirichlet Problem for PME in few "Blackboards"

(•)  $\underline{t} < t < t_*$  (TRANSITION OF BOUNDARY BEHAVIOUR)  
 REACHING THE BOUNDARY. ("forgetting  $u_0$ ")

Once the supp( $u(t)$ ) touches the boundary of  $\Omega$ , the solution starts to inflate. the behaviour at  $\partial\Omega$  becomes the elliptic one:

$$u(t,x) \approx \frac{d(x, \partial\Omega)^{\frac{1}{m-1}}}{t^{\frac{1}{m-1}}}$$



SLOW MOTION DYNAMICS:  
 (LOGARITHMIC TIME RESCALING)

$$\begin{cases} u_t = \Delta u^m \\ u(x=0) = u_0 \end{cases} \xrightarrow{\text{SAME LATERAL B-C}} \begin{cases} v_t = \Delta v^m + \frac{v}{m-1} \\ v(t=0) = u_0 \end{cases}$$

$$v(t,x) = z^{\frac{1}{m-1}} u(z, x), \quad t = \log(z+1)$$

(•)  $t \rightarrow +\infty$  ASYMPTOTIC BEHAVIOUR

$$\left. \begin{matrix} z^{\frac{1}{m-1}} |u(z,x) - S(x)| \xrightarrow[t \rightarrow +\infty]{\text{UNIF}} 0 \end{matrix} \right\} u(t,x) \xrightarrow[t \rightarrow +\infty]{\text{UNIF}} S(x)$$

$$\left. \begin{matrix} \left| \frac{u(z,x)}{z^{\frac{1}{m-1}}} - 1 \right| \leq \frac{C}{1+z} \end{matrix} \right\} \left| \frac{v(t,x)}{S(x)} - 1 \right| \leq C e^{-t}$$

(•)  $t \geq t_*$ : POSITIVITY in all  $\Omega$  (INTERMEDIATE TIMES & LARGE)

GLOBAL HARNACK PRINCIPLE:

$$C_0 \frac{\text{dist}(x, \partial\Omega)^{\frac{1}{m-1}}}{t^{\frac{1}{m-1}}} \leq u(t,x) \leq C_1 \frac{\text{dist}(x, \partial\Omega)^{\frac{1}{m-1}}}{t^{\frac{1}{m-1}}}$$

rewritten  $\leftarrow$

$$C'_0 \frac{S(x)}{t^{\frac{1}{m-1}}} \leq u(t,x) \leq C'_1 \frac{S(x)}{t^{\frac{1}{m-1}}}$$

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

SEPARATE VARIABLE SOLUTION.

(STATIONARY for RESCALED FLOW)  
 ASSOCIATED ELLIPTIC PROBLEM.

$$\begin{cases} -\Delta S^m = \frac{S}{m-1} & \text{in } \Omega \\ S = 0 & \text{on } \partial\Omega \end{cases}$$

Semilinear Structure:  
 $S^m = V, \quad p = \frac{1}{m} < 1$

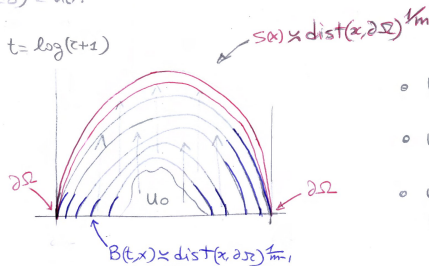
(ELLIPTIC THEORY)

$$\begin{cases} -\Delta V = \frac{p}{1-p} V^p & \text{in } \Omega \\ V = 0 & \text{on } \partial\Omega \end{cases}$$

# A Brief Summary about the Dirichlet Problem for PME in few "Blackboards"

$$\begin{cases} u_\tau = \Delta u^m \\ u(\tau=0) = u_0 \end{cases} \xrightarrow{\substack{\text{SAME} \\ \text{INTEGRAL} \\ \text{B-C}}} \begin{cases} v_t = \Delta v^m + \frac{v}{m-1} \\ v(t=0) = u_0. \end{cases} \quad \text{SLOW MOTION DYNAMICS}$$

$$v(t, x) = \tau^{\frac{1}{m-1}} u(\tau, x), \quad t = \log(\tau+1)$$



$$\bullet v_t = \Delta v^m + \frac{v}{m-1}$$

$$\bullet v_t \geq 0 \leftarrow \text{(BENJAN-CRANWALL)}$$



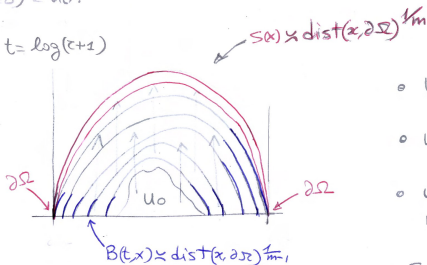
$$\bullet v(t, x) \nearrow S(x)$$

monotonically increases  
to  $S(x)$

# A Brief Summary about the Dirichlet Problem for PME in few "Blackboards"

$$\begin{cases} u_\tau = \Delta u^m \\ u(\tau=0) = u_0 \end{cases} \xrightarrow{\text{(SAME INTEGRAL B-C)}} \begin{cases} v_t = \Delta v^m + \frac{v}{m-1} \\ v(t=0) = u_0. \end{cases} \quad \text{SLOW MOTION DYNAMICS}$$

$$v(t, x) = \tau^{\frac{1}{m-1}} u(\tau, x), \quad t = \log(\tau+1)$$



$$\circ v_t = \Delta v^m + \frac{v}{m-1}$$

$$\circ v_t \geq 0 \leftarrow \text{(BENJAN-CRANDELL)}$$



$$\circ v(t, x) \nearrow S(x)$$

monotonically increases to  $S(x)$

◦  $S(x)$  REPRESENTS AN ABSOLUTE UPPER BOUND FOR ALL SOLUTIONS !!

"FRIENDLY GIANT".  
(DAMBURG-KENIG)

$$\begin{cases} u(\tau, x) = \frac{S(x)}{\tau^{\frac{1}{m-1}}} \\ u(0, x) = +\infty \end{cases}$$

← RESCUING BACK.

# A Brief Summary about the Dirichlet Problem for PME in few "Blackboards"

$$\begin{cases} u_\tau = \Delta u^m \\ u(\tau=0) = u_0 \end{cases} \xrightarrow{\text{(SAME INTEGRAL B-C)}} \begin{cases} v_t = \Delta v^m + \frac{v}{m-1} \\ v(t=0) = u_0. \end{cases} \quad \text{SLOW MOTION DYNAMICS}$$

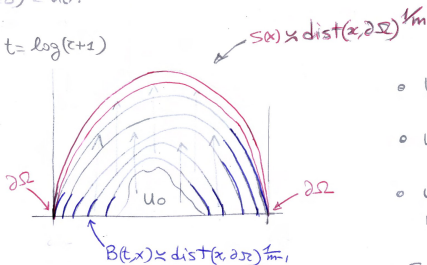
$$v(t, x) = \tau^{\frac{1}{m-1}} u(\tau, x), \quad t = \log(\tau+1)$$

SEPARATION OF VARIABLES

$$\begin{cases} u_T(\tau, x) = \frac{S(x)}{(T+\tau)^{\frac{1}{m-1}}} \\ u_T(0, x) = \frac{S(x)}{T^{\frac{1}{m-1}}} \end{cases}$$

$T \rightarrow 0$

$$\begin{cases} u(\tau, x) = \frac{S(x)}{\tau^{\frac{1}{m-1}}} \\ u(0, x) = +\infty \end{cases}$$



$$\bullet v_t = \Delta v^m + \frac{v}{m-1}$$

$$\bullet v_t \geq 0 \leftarrow \text{(BENJAN-CRANALL)}$$



$$\bullet v(t, x) \nearrow S(x)$$

monotonically increases to  $S(x)$

•  $S(x)$  REPRESENTS AN ABSOLUTE UPPER BOUND FOR ALL SOLUTIONS !!

"FRIENDLY GIANT".  
(DAMBURG-KENIG)

← RESCUING BACK.

## A Brief Summary about the Dirichlet Problem for PME in few "Blackboards"

$$\begin{cases} u_\tau = \Delta u^m \\ u(\tau=0) = u_0 \end{cases} \xrightarrow{\text{(SAME INTEGRAL B-C)}} \begin{cases} v_t = \Delta v^m + \frac{v}{m-1} \\ v(t=0) = u_0. \end{cases} \quad \text{SLOW MOTION DYNAMICS}$$

$$v(t, x) = \tau^{\frac{1}{m-1}} u(\tau, x), \quad t = \log(\tau+1)$$

SEPARATION OF VARIABLES

$$\begin{cases} u_T(\tau, x) = \frac{S(x)}{(T+t)^{\frac{1}{m-1}}} \\ u_T(0, x) = \frac{S(x)}{T^{\frac{1}{m-1}}} \end{cases}$$

T → ∞

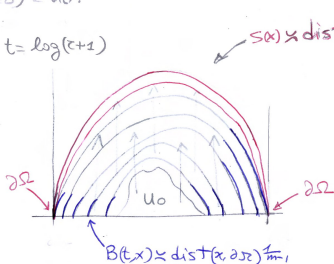
$$\begin{cases} u(\tau, x) = \frac{S(x)}{\tau^{\frac{1}{m-1}}} \\ u(0, x) = +\infty \end{cases}$$

RESCUING BACK.

CONVERGENCE IN RELATIVE ERROR WITH SHARP RATE:

$$\left| \frac{u(\tau, x)}{u(\tau, x)} - 1 \right| \leq \frac{C}{1+\tau} \quad \text{or} \quad \left| \frac{v(t, x)}{S(x)} - 1 \right| \leq C e^{-t}$$

ARONSON-PELETIER, VAZQUEZ, MB.-FIGALLI-SIRE-VAZQUEZ, (2003) (2005) (2015-18?)



$$\bullet v_t = \Delta v^m + \frac{v}{m-1}$$

$$\bullet v_t \geq 0 \leftarrow \text{(BENJAN-CRONDALL)}$$

$$\bullet v(t, x) \nearrow S(x) \text{ monotonically increases to } S(x)$$

• S(x) REPRESENTS AN ABSOLUTE UPPER BOUND FOR ALL SOLUTIONS !!

"FRIENDLY GIANT". (DAHLBERG-KENIG)

- **The Fractional PME I: Basic theory**
  - **Three Different Fractional Laplacians on Bounded Domains**
  - **Existence, Uniqueness and Boundedness of solutions**



## Homogeneous Dirichlet Problem for Fractional Nonlinear Degenerate Diffusion Equations

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

- We have seen what happens when  $\mathcal{L} = -\Delta$  is the classical Laplacian
- We now focus our attention to a particular scenario:
  - When  $\mathcal{L} = (-\Delta)^s$ , with  $s \in (0, 1)$  is a Fractional Laplacian: there are three different choices of fractional Laplacian on bounded domains.
  - When  $F(u) = |u|^{m-1}u$ , with  $m > 1$  have the classical PME nonlinearity

## Homogeneous Dirichlet Problem for Fractional Nonlinear Degenerate Diffusion Equations

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

- We have seen what happens when  $\mathcal{L} = -\Delta$  is the classical Laplacian
- We now focus our attention to a particular scenario:
  - When  $\mathcal{L} = (-\Delta)^s$ , with  $s \in (0, 1)$  is a **Fractional Laplacian**: there are three different choices of fractional Laplacian on bounded domains.
  - When  $F(u) = |u|^{m-1}u$ , with  $m > 1$  have the classical PME nonlinearity

## Homogeneous Dirichlet Problem for Fractional Nonlinear Degenerate Diffusion Equations

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

- We have seen what happens when  $\mathcal{L} = -\Delta$  is the classical Laplacian
- We now focus our attention to a particular scenario:
  - When  $\mathcal{L} = (-\Delta)^s$ , with  $s \in (0, 1)$  is a **Fractional Laplacian**: there are three different choices of fractional Laplacian on bounded domains.
  - When  $F(u) = |u|^{m-1}u$ , with  $m > 1$  have the classical PME nonlinearity







# Three Different Fractional Laplacians on Bounded Domains

## The Spectral Fractional Laplacian operator (SFL)

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

- $\Delta_\Omega$  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 the eigenfunctions of the classical Laplacian  $\Delta_\Omega$ :

$$\phi_1 \asymp \text{dist}(\cdot, \partial\Omega) \quad \text{and} \quad |\phi_j| \lesssim \text{dist}(\cdot, \partial\Omega),$$

and  $\phi_j$  are as smooth as  $\partial\Omega$  allows:  $\partial\Omega \in C^k \Rightarrow \phi_j \in C^\infty(\Omega) \cap C^k(\bar{\Omega})$

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

The Green function of SFL satisfies, letting  $\delta^\gamma(\cdot) := \text{dist}(\cdot, \partial\Omega)$ ,

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

## Lateral boundary conditions for the SFL

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

# Three Different Fractional Laplacians on Bounded Domains

## The Spectral Fractional Laplacian operator (SFL)

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

- $\Delta_\Omega$  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 the eigenfunctions of the classical Laplacian  $\Delta_\Omega$ :

$$\phi_1 \asymp \text{dist}(\cdot, \partial\Omega) \quad \text{and} \quad |\phi_j| \lesssim \text{dist}(\cdot, \partial\Omega),$$

and  $\phi_j$  are as smooth as  $\partial\Omega$  allows:  $\partial\Omega \in C^k \Rightarrow \phi_j \in C^\infty(\Omega) \cap C^k(\bar{\Omega})$

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

The Green function of SFL satisfies, letting  $\delta^\gamma(\cdot) := \text{dist}(\cdot, \partial\Omega)$ ,

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

## Lateral boundary conditions for the SFL

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



# Three Different Fractional Laplacians on Bounded Domains

## The Spectral Fractional Laplacian operator (SFL)

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

- $\Delta_\Omega$  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 the eigenfunctions of the classical Laplacian  $\Delta_\Omega$ :

$$\phi_1 \asymp \text{dist}(\cdot, \partial\Omega) \quad \text{and} \quad |\phi_j| \lesssim \text{dist}(\cdot, \partial\Omega),$$

and  $\phi_j$  are as smooth as  $\partial\Omega$  allows:  $\partial\Omega \in C^k \Rightarrow \phi_j \in C^\infty(\Omega) \cap C^k(\bar{\Omega})$

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

The Green function of SFL satisfies, letting  $\delta^\gamma(\cdot) := \text{dist}(\cdot, \partial\Omega)$ ,

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

## Lateral boundary conditions for the SFL

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

## Three Different Fractional Laplacians on Bounded Domains

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:
- 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:  $\bar{\phi}_j \in C^s(\bar{\Omega}) \cap C^\infty(\Omega)$  (J. Serra - X. Ros Oton), and

$$\phi_1 \asymp \text{dist}(\cdot, \partial\Omega)^s \quad \text{and} \quad |\phi_j| \lesssim \text{dist}(\cdot, \partial\Omega)^s,$$

The Green function of RFL satisfies, letting  $\delta^\gamma(\cdot) := \text{dist}(\cdot, \partial\Omega)$ ,

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

### Lateral boundary conditions for the RFL

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

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

## Three Different Fractional Laplacians on Bounded Domains

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:
- 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:  $\bar{\phi}_j \in C^s(\bar{\Omega}) \cap C^\infty(\Omega)$  (J. Serra - X. Ros Oton), and

$$\phi_1 \asymp \text{dist}(\cdot, \partial\Omega)^s \quad \text{and} \quad |\phi_j| \lesssim \text{dist}(\cdot, \partial\Omega)^s,$$

The Green function of RFL satisfies, letting  $\delta^\gamma(\cdot) := \text{dist}(\cdot, \partial\Omega)$ ,

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

### Lateral boundary conditions for the RFL

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

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

## Three Different Fractional Laplacians on Bounded Domains

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:
- 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:  $\bar{\phi}_j \in C^s(\bar{\Omega}) \cap C^\infty(\Omega)$  (J. Serra - X. Ros Oton), and

$$\phi_1 \asymp \text{dist}(\cdot, \partial\Omega)^s \quad \text{and} \quad |\phi_j| \lesssim \text{dist}(\cdot, \partial\Omega)^s,$$

The Green function of RFL satisfies, letting  $\delta^\gamma(\cdot) := \text{dist}(\cdot, \partial\Omega)$ ,

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

### Lateral boundary conditions for the RFL

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

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



# Three Different Fractional Laplacians on Bounded Domains

Introduced in 2003 by Bogdan, Burdzy and Chen.

## Censored (Regional) Fractional Laplacians (CFL)

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

- It is a self-adjoint operator on  $L^2(\Omega)$  with a discrete spectrum  $(\lambda_j, \phi_j)$
- EIGENFUNCTIONS:  $\bar{\phi}_j \in C^{2s-1}(\bar{\Omega}) \cap C^{2s+\alpha}(\Omega)$  (MB, A.Figalli, J. L. Vázquez)

$$\phi_1 \asymp \text{dist}(\cdot, \partial\Omega)^{2s-1} \quad \text{and} \quad |\phi_j| \lesssim \text{dist}(\cdot, \partial\Omega)^{2s-1},$$

The Green function  $\mathbb{G}(x, y)$  satisfies, letting  $\delta^\gamma(\cdot) := \text{dist}(\cdot, \partial\Omega)$ ,

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

### Remarks.

- This is a third model of Dirichlet fractional Laplacian **not equivalent** to SFL nor to RFL.
- Roughly speaking,  $s \in (0, 1/2]$  corresponds to Neumann boundary conditions.

# Three Different Fractional Laplacians on Bounded Domains

Introduced in 2003 by Bogdan, Burdzy and Chen.

## Censored (Regional) Fractional Laplacians (CFL)

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

- It is a self-adjoint operator on  $L^2(\Omega)$  with a discrete spectrum  $(\lambda_j, \phi_j)$
- EIGENFUNCTIONS:  $\bar{\phi}_j \in C^{2s-1}(\bar{\Omega}) \cap C^{2s+\alpha}(\Omega)$  (MB, A.Figalli, J. L. Vázquez)

$$\phi_1 \asymp \text{dist}(\cdot, \partial\Omega)^{2s-1} \quad \text{and} \quad |\phi_j| \lesssim \text{dist}(\cdot, \partial\Omega)^{2s-1},$$

The Green function  $\mathbb{G}(x, y)$  satisfies, letting  $\delta^\gamma(\cdot) := \text{dist}(\cdot, \partial\Omega)$ ,

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

### Remarks.

- This is a third model of Dirichlet fractional Laplacian **not equivalent** to SFL nor to RFL.
- Roughly speaking,  $s \in (0, 1/2]$  corresponds to Neumann boundary conditions.

# Three Different Fractional Laplacians on Bounded Domains

Introduced in 2003 by Bogdan, Burdzy and Chen.

## Censored (Regional) Fractional Laplacians (CFL)

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

- It is a self-adjoint operator on  $L^2(\Omega)$  with a discrete spectrum  $(\lambda_j, \phi_j)$
- EIGENFUNCTIONS:  $\bar{\phi}_j \in C^{2s-1}(\bar{\Omega}) \cap C^{2s+\alpha}(\Omega)$  (MB, A.Figalli, J. L. Vázquez)

$$\phi_1 \asymp \text{dist}(\cdot, \partial\Omega)^{2s-1} \quad \text{and} \quad |\phi_j| \lesssim \text{dist}(\cdot, \partial\Omega)^{2s-1},$$

The Green function  $\mathbb{G}(x, y)$  satisfies, letting  $\delta^\gamma(\cdot) := \text{dist}(\cdot, \partial\Omega)$ ,

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

### Remarks.

- This is a third model of Dirichlet fractional Laplacian **not equivalent** to SFL nor to RFL.
- Roughly speaking,  $s \in (0, 1/2]$  corresponds to Neumann boundary conditions.



# Three Different Fractional Laplacians on Bounded Domains

Introduced in 2003 by Bogdan, Burdzy and Chen.

## Censored (Regional) Fractional Laplacians (CFL)

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

- It is a self-adjoint operator on  $L^2(\Omega)$  with a discrete spectrum  $(\lambda_j, \phi_j)$
- EIGENFUNCTIONS:  $\bar{\phi}_j \in C^{2s-1}(\bar{\Omega}) \cap C^{2s+\alpha}(\Omega)$  (MB, A.Figalli, J. L. Vázquez)

$$\phi_1 \asymp \text{dist}(\cdot, \partial\Omega)^{2s-1} \quad \text{and} \quad |\phi_j| \lesssim \text{dist}(\cdot, \partial\Omega)^{2s-1},$$

The Green function  $\mathbb{G}(x, y)$  satisfies, letting  $\delta^\gamma(\cdot) := \text{dist}(\cdot, \partial\Omega)$ ,

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

### Remarks.

- This is a third model of Dirichlet fractional Laplacian **not equivalent** to SFL nor to RFL.
- Roughly speaking,  $s \in (0, 1/2]$  corresponds to Neumann boundary conditions.

**Existence, Uniqueness and Boundedness of solutions****Basic theory: existence, uniqueness and boundedness (in one page)**

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

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

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

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

- This formulation encodes the lateral boundary conditions through  $\mathcal{L}^{-1}$ .
- Define the *Weak Dual Solutions (WDS)*, a new concept compatible with more standard solutions: very weak, weak (energy), mild, strong [...]
- Prove *Existence and Uniqueness of nonnegative WDS* with  $0 \leq u_0 \in L^1_{\Phi_1}(\Omega)$ .
- Prove a number of new pointwise estimates that provide  $L^\infty$  bounds:  
*Absolute bounds:* ( $\bar{\kappa}$  below does NOT depend on  $u_0$ )

$$|u(t, x)| \leq \|u(t, \cdot)\|_{L^\infty(\Omega)} \leq \bar{\kappa} t^{-\frac{1}{m-1}},$$

*Instantaneous Smoothing Effects:*

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

# Existence, Uniqueness and Boundedness of solutions

## Basic theory: existence, uniqueness and boundedness (in one page)

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

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

$$\boxed{\partial_t U = -u^m,} \quad \text{where} \quad U(t, x) := \mathcal{L}^{-1}[u(t, \cdot)](x) = \int_{\Omega} u(t, y) \mathbb{G}(x, y) dy.$$

- This formulation encodes the lateral boundary conditions through  $\mathcal{L}^{-1}$ .
- Define the *Weak Dual Solutions (WDS)*, a new concept compatible with more standard solutions: very weak, weak (energy), mild, strong [...]
- Prove *Existence and Uniqueness of nonnegative WDS* with  $0 \leq u_0 \in L^1_{\Phi_1}(\Omega)$ .
- Prove a number of new pointwise estimates that provide  $L^\infty$  bounds:  
*Absolute bounds:* ( $\bar{\kappa}$  below does NOT depend on  $u_0$ )

$$|u(t, x)| \leq \|u(t, \cdot)\|_{L^\infty(\Omega)} \leq \bar{\kappa} t^{-\frac{1}{m-1}},$$

*Instantaneous Smoothing Effects:*

$$|u(t, x)| \leq \|u(t)\|_{L^\infty(\Omega)} \leq \frac{\bar{\kappa}}{t^{N\partial_\gamma}} \|u(t)\|_{L^1_{\Phi_1}(\Omega)}^{2s\partial_\gamma} \leq \frac{\bar{\kappa}}{t^{N\partial_\gamma}} \|u_0\|_{L^1_{\Phi_1}(\Omega)}^{2s\partial_\gamma}$$

# Existence, Uniqueness and Boundedness of solutions

## Basic theory: existence, uniqueness and boundedness (in one page)

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

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

$$\boxed{\partial_t U = -u^m}, \quad \text{where} \quad U(t, x) := \mathcal{L}^{-1}[u(t, \cdot)](x) = \int_{\Omega} u(t, y) \mathbb{G}(x, y) \, dy.$$

- This formulation encodes the lateral boundary conditions through  $\mathcal{L}^{-1}$ .
- Define the *Weak Dual Solutions (WDS)*, a new concept compatible with more standard solutions: very weak, weak (energy), mild, strong [...]
- Prove *Existence and Uniqueness of nonnegative WDS* with  $0 \leq u_0 \in L^1_{\Phi_1}(\Omega)$ .
- Prove a number of new pointwise estimates that provide  $L^\infty$  bounds:  
*Absolute bounds:* ( $\bar{\kappa}$  below does NOT depend on  $u_0$ )

$$|u(t, x)| \leq \|u(t, \cdot)\|_{L^\infty(\Omega)} \leq \bar{\kappa} t^{-\frac{1}{m-1}},$$

*Instantaneous Smoothing Effects:*

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

# Existence, Uniqueness and Boundedness of solutions

## Basic theory: existence, uniqueness and boundedness (in one page)

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

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

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

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

- This formulation encodes the lateral boundary conditions through  $\mathcal{L}^{-1}$ .
- Define the *Weak Dual Solutions (WDS)*, a new concept compatible with more standard solutions: very weak, weak (energy), mild, strong [...]
- Prove *Existence and Uniqueness of nonnegative WDS* with  $0 \leq u_0 \in L^1_{\Phi_1}(\Omega)$ .
- Prove a number of new pointwise estimates that provide  $L^\infty$  bounds:  
*Absolute bounds:* ( $\bar{\kappa}$  below does NOT depend on  $u_0$ )

$$|u(t, x)| \leq \|u(t, \cdot)\|_{L^\infty(\Omega)} \leq \bar{\kappa} t^{-\frac{1}{m-1}},$$

*Instantaneous Smoothing Effects:*

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

## Existence, Uniqueness and Boundedness of solutions

### Basic theory: existence, uniqueness and boundedness (in one page)

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

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

$$\boxed{\partial_t U = -u^m,} \quad \text{where} \quad U(t, x) := \mathcal{L}^{-1}[u(t, \cdot)](x) = \int_{\Omega} u(t, y) \mathbb{G}(x, y) dy.$$

- This formulation encodes the lateral boundary conditions through  $\mathcal{L}^{-1}$ .
- Define the *Weak Dual Solutions (WDS)*, a new concept compatible with more standard solutions: very weak, weak (energy), mild, strong [...]
- Prove *Existence and Uniqueness of nonnegative WDS* with  $0 \leq u_0 \in L^1_{\Phi_1}(\Omega)$ .
- Prove a number of new pointwise estimates that provide  $L^\infty$  bounds:  
*Absolute bounds:* ( $\bar{\kappa}$  below does NOT depend on  $u_0$ )

$$|u(t, x)| \leq \|u(t, \cdot)\|_{L^\infty(\Omega)} \leq \bar{\kappa} t^{-\frac{1}{m-1}},$$

*Instantaneous Smoothing Effects:*

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

## Elliptic VS Parabolic: Asymptotic Behaviour as $t \rightarrow \infty$

Let  $S$  be the unique solution to the Elliptic Dirichlet Problem for  $\mathcal{L}S^m = S$ .

### Theorem. (Asymptotic behaviour)

(M.B., A. Figalli, Y. Sire, J. L. Vázquez)

Let  $u \geq 0$  be any nonnegative WDS to the Cauchy-Dirichlet problem. Then, unless  $u \equiv 0$ ,

$$\sup_{x \in \Omega} \left| t^{\frac{1}{m-1}} u(t, x) - S(x) \right| \xrightarrow{t \rightarrow \infty} 0.$$

This result, gives a clear suggestion of what the boundary behaviour of parabolic solutions should be,

$$u(t, x) \asymp \mathcal{U}(t, x) = \frac{S(x)}{t^{\frac{1}{m-1}}}$$

at least for large times, as it happens in the local case  $s = 1$ . Hence the boundary behaviour shall be dictated by the behaviour of the solution to the elliptic equation.

We shall see that this is not always the case.

## Elliptic VS Parabolic: Asymptotic Behaviour as $t \rightarrow \infty$

Let  $S$  be the unique solution to the Elliptic Dirichlet Problem for  $\mathcal{L}S^m = S$ .

### Theorem. (Asymptotic behaviour)

(M.B., A. Figalli, Y. Sire, J. L. Vázquez)

Let  $u \geq 0$  be any nonnegative WDS to the Cauchy-Dirichlet problem. Then, unless  $u \equiv 0$ ,

$$\sup_{x \in \Omega} \left| t^{\frac{1}{m-1}} u(t, x) - S(x) \right| \xrightarrow{t \rightarrow \infty} 0.$$

This result, gives a clear suggestion of what the boundary behaviour of parabolic solutions should be,

$$u(t, x) \asymp \mathcal{U}(t, x) = \frac{S(x)}{t^{\frac{1}{m-1}}}$$

at least for large times, as it happens in the local case  $s = 1$ . Hence the boundary behaviour shall be dictated by the behaviour of the solution to the elliptic equation.

We shall see that this is not always the case.



# The Fractional PME II

## Sharp Boundary Behaviour

- **Positivity Estimates and Infinite Speed of Propagation**
- **Global Harnack Principles**
- **Asymptotic Behaviour**
- **Anomalous Boundary Behaviour and Counterexamples**
- **Some Numerics**

## Positivity Estimates and Infinite Speed of Propagation

### Theorem. (Universal lower bounds)

(M.B., A. Figalli and J. L. Vázquez)

Let  $0 < s < 1$  and  $u \geq 0$  be a weak dual solution to the (CDP) corresponding to  $u_0 \in L^1_{\Phi_1}(\Omega)$ . Then there exists a constant  $\underline{\kappa}_0 > 0$ , such that

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

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

(recall that  $\gamma = 1$  for SFL,  $\gamma = s$  for the RFL and  $\gamma = 2s - 1$  for the CFL)

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

$$u(t, x) \geq \underline{\kappa}_0 \text{dist}(x, \partial\Omega)^\gamma t^{-\frac{1}{m-1}} \quad \forall t \geq t_*.$$

(like in the local case  $s = 1$ )

- But also note that these estimates can not hold for small times when  $s = 1$ , by the finite speed of propagation that holds in the local case...

# Positivity Estimates and Infinite Speed of Propagation

## Theorem. (Universal lower bounds)

(M.B., A. Figalli and J. L. Vázquez)

Let  $0 < s < 1$  and  $u \geq 0$  be a weak dual solution to the (CDP) corresponding to  $u_0 \in L^1_{\Phi_1}(\Omega)$ . Then there exists a constant  $\underline{\kappa}_0 > 0$ , such that

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

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

(recall that  $\gamma = 1$  for SFL,  $\gamma = s$  for the RFL and  $\gamma = 2s - 1$  for the CFL)

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

$$u(t, x) \geq \underline{\kappa}_0 \text{dist}(x, \partial\Omega)^\gamma t^{-\frac{1}{m-1}} \quad \forall t \geq t_*.$$

(like in the local case  $s = 1$ )

- But also note that these estimates can not hold for small times when  $s = 1$ , by the finite speed of propagation that holds in the local case...

## Positivity Estimates and Infinite Speed of Propagation

### Theorem. (Universal lower bounds)

(M.B., A. Figalli and J. L. Vázquez)

Let  $0 < s < 1$  and  $u \geq 0$  be a weak dual solution to the (CDP) corresponding to  $u_0 \in L^1_{\Phi_1}(\Omega)$ . Then there exists a constant  $\underline{\kappa}_0 > 0$ , such that

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

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

(recall that  $\gamma = 1$  for SFL,  $\gamma = s$  for the RFL and  $\gamma = 2s - 1$  for the CFL)

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

$$u(t, x) \geq \underline{\kappa}_0 \text{dist}(x, \partial\Omega)^\gamma t^{-\frac{1}{m-1}} \quad \forall t \geq t_*.$$

(like in the local case  $s = 1$ )

- But also note that these estimates can not hold for small times when  $s = 1$ , by the finite speed of propagation that holds in the local case...

## Universal lower bounds and Infinite speed of propagation.

Recall that  $t_* = \kappa_* \|u_0\|_{L^1_{\Phi_1}(\Omega)}^{-(m-1)}$ , and

$$u(t, x) \geq \kappa_0 \left(1 \wedge \frac{t}{t_*}\right)^{\frac{m}{m-1}} \frac{\text{dist}(x, \partial\Omega)^\gamma}{t^{\frac{1}{m-1}}}$$

for all  $t > 0$  and all  $x \in \Omega$ .

- 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]
- 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, ARMA 2019]
- **Question:** Is this estimate sharp?  
More precisely, is the power  $\gamma$  of the distance to the boundary the better one?

## Universal lower bounds and Infinite speed of propagation.

Recall that  $t_* = \kappa_* \|u_0\|_{L^1_{\Phi_1}(\Omega)}^{-(m-1)}$ , and

$$u(t, x) \geq \kappa_0 \left(1 \wedge \frac{t}{t_*}\right)^{\frac{m}{m-1}} \frac{\text{dist}(x, \partial\Omega)^\gamma}{t^{\frac{1}{m-1}}}$$

for all  $t > 0$  and all  $x \in \Omega$ .

- 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]
- 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, ARMA 2019]
- **Question:** Is this estimate sharp?  
More precisely, is the power  $\gamma$  of the distance to the boundary the better one?

## Universal lower bounds and Infinite speed of propagation.

Recall that  $t_* = \kappa_* \|u_0\|_{L^1_{\Phi_1}(\Omega)}^{-(m-1)}$ , and

$$u(t, x) \geq \kappa_0 \left(1 \wedge \frac{t}{t_*}\right)^{\frac{m}{m-1}} \frac{\text{dist}(x, \partial\Omega)^\gamma}{t^{\frac{1}{m-1}}}$$

for all  $t > 0$  and all  $x \in \Omega$ .

- 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]
- 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, ARMA 2019]
- **Question:** Is this estimate sharp?  
More precisely, is the power  $\gamma$  of the distance to the boundary the better one?

## Universal lower bounds and Infinite speed of propagation.

Recall that  $t_* = \kappa_* \|u_0\|_{L^1_{\Phi_1}(\Omega)}^{-(m-1)}$ , and

$$u(t, x) \geq \kappa_0 \left(1 \wedge \frac{t}{t_*}\right)^{\frac{m}{m-1}} \frac{\text{dist}(x, \partial\Omega)^\gamma}{t^{\frac{1}{m-1}}}$$

for all  $t > 0$  and all  $x \in \Omega$ .

- 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]
- 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, ARMA 2019]
- **Question:** Is this estimate sharp?  
More precisely, is the power  $\gamma$  of the distance to the boundary the better one?



## Universal lower bounds and Infinite speed of propagation.

Recall that  $t_* = \kappa_* \|u_0\|_{L^1_{\Phi_1}(\Omega)}^{-(m-1)}$ , and

$$u(t, x) \geq \underline{\kappa}_0 \left(1 \wedge \frac{t}{t_*}\right)^{\frac{m}{m-1}} \frac{\text{dist}(x, \partial\Omega)^\gamma}{t^{\frac{1}{m-1}}}$$

for all  $t > 0$  and all  $x \in \Omega$ .

- 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]
- 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, ARMA 2019]
- **Question:** Is this estimate sharp?  
More precisely, is the power  $\gamma$  of the distance to the boundary the better one?

## Global Harnack Principle I. The non-spectral case. Matching powers.

### Theorem. (GHP I)

(M.B., A. Figall, X. Ros Oton & J. L. Vázquez)

Let  $\mathcal{L}$  be either the RFL ( $\gamma = s$ ) or the CFL ( $\gamma = 2s - 1$ ). Let  $u \geq 0$  be a weak dual solution to the (CDP). Then, there exist constants  $\underline{\kappa}, \bar{\kappa} > 0$ , so that the following inequality holds for all  $t > 0$  and all  $x \in \Omega$ :

$$\underline{\kappa} \left(1 \wedge \frac{t}{t_*}\right)^{\frac{m}{m-1}} \frac{\text{dist}(x, \partial\Omega)^{\frac{\gamma}{m}}}{t^{\frac{1}{m-1}}} \leq u(t, x) \leq \bar{\kappa} \frac{\text{dist}(x, \partial\Omega)^{\frac{\gamma}{m}}}{t^{\frac{1}{m-1}}}.$$

Where  $t_* = \kappa_* \|u_0\|_{L^1_{\Phi_1}(\Omega)}^{-(m-1)}$  and  $\underline{\kappa}, \bar{\kappa}$  depend only on  $N, s, \gamma, m, c_1, \underline{\kappa}_\Omega, \Omega$ .

- For large times  $t \geq t_*$  the estimates are independent on the initial datum.
- Notice that this result **does not apply for  $s = 1$** , is purely nonlocal.
- In the local case  $s = 1$  the above result holds only for  $t \geq t_*$  (finite speed of propagation)

## Global Harnack Principle I. The non-spectral case. Matching powers.

### Theorem. (GHP I)

(M.B., A. Figall, X. Ros Oton & J. L. Vázquez)

Let  $\mathcal{L}$  be either the RFL ( $\gamma = s$ ) or the CFL ( $\gamma = 2s - 1$ ). Let  $u \geq 0$  be a weak dual solution to the (CDP). Then, there exist constants  $\underline{\kappa}, \bar{\kappa} > 0$ , so that the following inequality holds for all  $t > 0$  and all  $x \in \Omega$ :

$$\underline{\kappa} \left(1 \wedge \frac{t}{t_*}\right)^{\frac{m}{m-1}} \frac{\text{dist}(x, \partial\Omega)^{\frac{\gamma}{m}}}{t^{\frac{1}{m-1}}} \leq u(t, x) \leq \bar{\kappa} \frac{\text{dist}(x, \partial\Omega)^{\frac{\gamma}{m}}}{t^{\frac{1}{m-1}}}.$$

Where  $t_* = \kappa_* \|u_0\|_{L^1_{\Phi_1}(\Omega)}^{-(m-1)}$  and  $\underline{\kappa}, \bar{\kappa}$  depend only on  $N, s, \gamma, m, c_1, \underline{\kappa}_\Omega, \Omega$ .

- For large times  $t \geq t_*$  the estimates are independent on the initial datum.
- Notice that this result **does not apply for  $s = 1$** , is purely nonlocal.
- In the local case  $s = 1$  the above result holds only for  $t \geq t_*$   
(finite speed of propagation)

## Global Harnack Principle I. The non-spectral case. Matching powers.

### Theorem. (GHP I)

(M.B., A. Figall, X. Ros Oton & J. L. Vázquez)

Let  $\mathcal{L}$  be either the RFL ( $\gamma = s$ ) or the CFL ( $\gamma = 2s - 1$ ). Let  $u \geq 0$  be a weak dual solution to the (CDP). Then, there exist constants  $\underline{\kappa}, \bar{\kappa} > 0$ , so that the following inequality holds for all  $t > 0$  and all  $x \in \Omega$ :

$$\underline{\kappa} \left(1 \wedge \frac{t}{t_*}\right)^{\frac{m}{m-1}} \frac{\text{dist}(x, \partial\Omega)^{\frac{\gamma}{m}}}{t^{\frac{1}{m-1}}} \leq u(t, x) \leq \bar{\kappa} \frac{\text{dist}(x, \partial\Omega)^{\frac{\gamma}{m}}}{t^{\frac{1}{m-1}}}.$$

Where  $t_* = \kappa_* \|u_0\|_{L^1_{\Phi_1}(\Omega)}^{-(m-1)}$  and  $\underline{\kappa}, \bar{\kappa}$  depend only on  $N, s, \gamma, m, c_1, \underline{\kappa}_\Omega, \Omega$ .

- For large times  $t \geq t_*$  the estimates are independent on the initial datum.
- Notice that this result **does not apply for  $s = 1$** , is purely nonlocal.
- In the local case  $s = 1$  the above result holds only for  $t \geq t_*$   
(finite speed of propagation)

## Global Harnack Principle I. The non-spectral case. Matching powers.

### Theorem. (GHP I)

(M.B., A. Figall, X. Ros Oton &amp; J. L. Vázquez)

Let  $\mathcal{L}$  be either the RFL ( $\gamma = s$ ) or the CFL ( $\gamma = 2s - 1$ ). Let  $u \geq 0$  be a weak dual solution to the (CDP). Then, there exist constants  $\underline{\kappa}, \bar{\kappa} > 0$ , so that the following inequality holds for all  $t > 0$  and all  $x \in \Omega$ :

$$\underline{\kappa} \left(1 \wedge \frac{t}{t_*}\right)^{\frac{m}{m-1}} \frac{\text{dist}(x, \partial\Omega)^{\frac{\gamma}{m}}}{t^{\frac{1}{m-1}}} \leq u(t, x) \leq \bar{\kappa} \frac{\text{dist}(x, \partial\Omega)^{\frac{\gamma}{m}}}{t^{\frac{1}{m-1}}}.$$

Where  $t_* = \kappa_* \|u_0\|_{L^1_{\Phi_1}(\Omega)}^{-(m-1)}$  and  $\underline{\kappa}, \bar{\kappa}$  depend only on  $N, s, \gamma, m, c_1, \underline{\kappa}_\Omega, \Omega$ .

- For large times  $t \geq t_*$  the estimates are independent on the initial datum.
- Notice that this result **does not apply** for  $s = 1$ , is purely nonlocal.
- In the local case  $s = 1$  the above result holds only for  $t \geq t_*$   
(finite speed of propagation)

As a consequence of GHP with matching powers we get:

**Theorem. (Sharp Asymptotic behaviour)** (M.B., A. Figalli, Y. Sire, J. L. Vázquez)

Assume that a GHP with matching powers hold. Set  $\mathcal{U}(t, x) := t^{-\frac{1}{m-1}} S(x)$ . Then there exists  $c_0 > 0$  such that, for all  $t \geq t_0 := c_0 \|u_0\|_{L^1_{\Phi_1}(\Omega)}^{-(m-1)}$ , we have

$$\sup_{x \in \Omega} \left| \frac{u(t, x)}{\mathcal{U}(t, x)} - 1 \right| \leq \frac{2}{m-1} \frac{t_0}{t_0 + t}.$$

This asymptotic result is sharp: check by considering  $u(t, x) = \mathcal{U}(t+1, x)$ . For the classical case  $\mathcal{L} = \Delta$ , we recover the results of Aronson-Peletier (1981) and Vázquez (2004) with a different proof.

As a consequence of GHP with matching powers we get:

**Theorem. (Sharp Asymptotic behaviour)** (M.B., A. Figalli, Y. Sire, J. L. Vázquez)

Assume that a GHP with matching powers hold. Set  $\mathcal{U}(t, x) := t^{-\frac{1}{m-1}} S(x)$ . Then there exists  $c_0 > 0$  such that, for all  $t \geq t_0 := c_0 \|u_0\|_{L^1_{\Phi_1}(\Omega)}^{-(m-1)}$ , we have

$$\sup_{x \in \Omega} \left| \frac{u(t, x)}{\mathcal{U}(t, x)} - 1 \right| \leq \frac{2}{m-1} \frac{t_0}{t_0 + t}.$$

This asymptotic result is sharp: check by considering  $u(t, x) = \mathcal{U}(t+1, x)$ . For the classical case  $\mathcal{L} = \Delta$ , we recover the results of Aronson-Peletier (1981) and Vázquez (2004) with a different proof.

## Global Harnack Principles II. The Spectral case. Non-Matching powers.

In the case of the SFL,  $\gamma = 1$ , and a new exponent enters the game:

$$\sigma = \min \left\{ 1, \frac{2sm}{\gamma(m-1)} \right\}$$

### Theorem. (GHP II)

(M.B., A. Figalli and J. L. Vázquez)

Let  $\mathcal{L}$  be the SFL, and let  $u \geq 0$  be a weak dual solution to the (CDP) corresponding to  $u_0 \in L^1_{\Phi_1}(\Omega)$ . Then, there exist  $\underline{\kappa}, \bar{\kappa} > 0$ , such that for all  $t > 0$  and  $x \in \Omega$

$$\underline{\kappa} \left( 1 \wedge \frac{t}{t_*} \right)^{\frac{m}{m-1}} \frac{\text{dist}(x, \partial\Omega)^\gamma}{t^{\frac{1}{m-1}}} \leq u(t, x) \leq \bar{\kappa} \frac{\text{dist}(x, \partial\Omega)^{\frac{\sigma\gamma}{m}}}{t^{\frac{1}{m-1}}}.$$

- This is a universal bound: it holds for all nonlocal operators that we consider  $s < 1$  and shows *infinite speed of propagation* in a quantitative way.
- This is sufficient to ensure interior regularity, under ‘minimal’ assumptions.
- This bound holds for all times and for a large class of operators.
- This is not sufficient to ensure  $C_x^\alpha$  boundary regularity.
- **Question:** Can the estimate be improved to get matching powers also in this case?



**Global Harnack Principle II. Non-Matching powers.****Global Harnack Principles II. The Spectral case. Non-Matching powers.**

In the case of the SFL,  $\gamma = 1$ , and a new exponent enters the game:

$$\sigma = \min \left\{ 1, \frac{2sm}{\gamma(m-1)} \right\}$$

**Theorem. (GHP II)**

(M.B., A. Figalli and J. L. Vázquez)

Let  $\mathcal{L}$  be the SFL, and let  $u \geq 0$  be a weak dual solution to the (CDP) corresponding to  $u_0 \in L^1_{\Phi_1}(\Omega)$ . Then, there exist  $\underline{\kappa}, \bar{\kappa} > 0$ , such that for all  $t > 0$  and  $x \in \Omega$

$$\underline{\kappa} \left( 1 \wedge \frac{t}{t_*} \right)^{\frac{m}{m-1}} \frac{\text{dist}(x, \partial\Omega)^\gamma}{t^{\frac{1}{m-1}}} \leq u(t, x) \leq \bar{\kappa} \frac{\text{dist}(x, \partial\Omega)^{\frac{\sigma\gamma}{m}}}{t^{\frac{1}{m-1}}}.$$

- This is a universal bound: it holds for all nonlocal operators that we consider  $s < 1$  and shows *infinite speed of propagation* in a quantitative way.
- This is sufficient to ensure interior regularity, under ‘minimal’ assumptions.
- This bound holds for all times and for a large class of operators.
- This is not sufficient to ensure  $C_x^\alpha$  boundary regularity.
- **Question:** Can the estimate be improved to get matching powers also in this case?

## Global Harnack Principle II. Non-Matching powers.

## Global Harnack Principles II. The Spectral case. Non-Matching powers.

In the case of the SFL,  $\gamma = 1$ , and a new exponent enters the game:

$$\sigma = \min \left\{ 1, \frac{2sm}{\gamma(m-1)} \right\}$$

**Theorem. (GHP II)**

(M.B., A. Figalli and J. L. Vázquez)

Let  $\mathcal{L}$  be the SFL, and let  $u \geq 0$  be a weak dual solution to the (CDP) corresponding to  $u_0 \in L^1_{\Phi_1}(\Omega)$ . Then, there exist  $\underline{\kappa}, \bar{\kappa} > 0$ , such that for all  $t > 0$  and  $x \in \Omega$

$$\underline{\kappa} \left( 1 \wedge \frac{t}{t_*} \right)^{\frac{m}{m-1}} \frac{\text{dist}(x, \partial\Omega)^\gamma}{t^{\frac{1}{m-1}}} \leq u(t, x) \leq \bar{\kappa} \frac{\text{dist}(x, \partial\Omega)^{\frac{\sigma\gamma}{m}}}{t^{\frac{1}{m-1}}}.$$

- This is a universal bound: it holds for all nonlocal operators that we consider  $s < 1$  and shows *infinite speed of propagation* in a quantitative way.
- This is sufficient to ensure interior regularity, under ‘minimal’ assumptions.
- This bound holds for all times and for a large class of operators.
- This is not sufficient to ensure  $C_x^\alpha$  boundary regularity.
- **Question:** Can the estimate be improved to get matching powers also in this case?

## Global Harnack Principle II. Non-Matching powers.

## Global Harnack Principles II. The Spectral case. Non-Matching powers.

In the case of the SFL,  $\gamma = 1$ , and a new exponent enters the game:

$$\sigma = \min \left\{ 1, \frac{2sm}{\gamma(m-1)} \right\}$$

## Theorem. (GHP II)

(M.B., A. Figalli and J. L. Vázquez)

Let  $\mathcal{L}$  be the SFL, and let  $u \geq 0$  be a weak dual solution to the (CDP) corresponding to  $u_0 \in L^1_{\Phi_1}(\Omega)$ . Then, there exist  $\underline{\kappa}, \bar{\kappa} > 0$ , such that for all  $t > 0$  and  $x \in \Omega$

$$\underline{\kappa} \left( 1 \wedge \frac{t}{t_*} \right)^{\frac{m}{m-1}} \frac{\text{dist}(x, \partial\Omega)^\gamma}{t^{\frac{1}{m-1}}} \leq u(t, x) \leq \bar{\kappa} \frac{\text{dist}(x, \partial\Omega)^{\frac{\sigma\gamma}{m}}}{t^{\frac{1}{m-1}}}.$$

- This is a universal bound: it holds for all nonlocal operators that we consider  $s < 1$  and shows *infinite speed of propagation* in a quantitative way.
- This is sufficient to ensure interior regularity, under ‘minimal’ assumptions.
- This bound holds for all times and for a large class of operators.
- This is not sufficient to ensure  $C_x^\alpha$  boundary regularity.
- **Question:** Can the estimate be improved to get matching powers also in this case?

## Global Harnack Principle II. Non-Matching powers.

## Global Harnack Principles II. The Spectral case. Non-Matching powers.

In the case of the SFL,  $\gamma = 1$ , and a new exponent enters the game:

$$\sigma = \min \left\{ 1, \frac{2sm}{\gamma(m-1)} \right\}$$

**Theorem. (GHP II)**

(M.B., A. Figalli and J. L. Vázquez)

Let  $\mathcal{L}$  be the SFL, and let  $u \geq 0$  be a weak dual solution to the (CDP) corresponding to  $u_0 \in L^1_{\Phi_1}(\Omega)$ . Then, there exist  $\underline{\kappa}, \bar{\kappa} > 0$ , such that for all  $t > 0$  and  $x \in \Omega$

$$\underline{\kappa} \left( 1 \wedge \frac{t}{t_*} \right)^{\frac{m}{m-1}} \frac{\text{dist}(x, \partial\Omega)^\gamma}{t^{\frac{1}{m-1}}} \leq u(t, x) \leq \bar{\kappa} \frac{\text{dist}(x, \partial\Omega)^{\frac{\sigma\gamma}{m}}}{t^{\frac{1}{m-1}}}.$$

- This is a universal bound: it holds for all nonlocal operators that we consider  $s < 1$  and shows *infinite speed of propagation* in a quantitative way.
- This is sufficient to ensure interior regularity, under ‘minimal’ assumptions.
- This bound holds for all times and for a large class of operators.
- This is not sufficient to ensure  $C_x^\alpha$  boundary regularity.
- **Question:** Can the estimate be improved to get matching powers also in this case?

## Global Harnack Principles II. The Spectral case. Non-Matching powers.

In the case of the SFL,  $\gamma = 1$ , and a new exponent enters the game:

$$\sigma = \min \left\{ 1, \frac{2sm}{\gamma(m-1)} \right\}$$

## Theorem. (GHP II)

(M.B., A. Figalli and J. L. Vázquez)

Let  $\mathcal{L}$  be the SFL, and let  $u \geq 0$  be a weak dual solution to the (CDP) corresponding to  $u_0 \in L^1_{\Phi_1}(\Omega)$ . Then, there exist  $\underline{\kappa}, \bar{\kappa} > 0$ , such that for all  $t > 0$  and  $x \in \Omega$

$$\underline{\kappa} \left( 1 \wedge \frac{t}{t_*} \right)^{\frac{m}{m-1}} \frac{\text{dist}(x, \partial\Omega)^\gamma}{t^{\frac{1}{m-1}}} \leq u(t, x) \leq \bar{\kappa} \frac{\text{dist}(x, \partial\Omega)^{\frac{\sigma\gamma}{m}}}{t^{\frac{1}{m-1}}}.$$

- This is a universal bound: it holds for all nonlocal operators that we consider  $s < 1$  and shows *infinite speed of propagation* in a quantitative way.
- This is sufficient to ensure interior regularity, under ‘minimal’ assumptions.
- This bound holds for all times and for a large class of operators.
- This is not sufficient to ensure  $C_x^\alpha$  boundary regularity.
- **Question:** Can the estimate be improved to get matching powers also in this case?

## Anomalous Boundary Behaviour and Counterexamples

### Anomalous boundary behaviour when $\sigma < 1$ .

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

We consider the SFL, hence  $\gamma = 1$  from now on. Recall that

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

### 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:

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

**But this is not happening for all solutions...**

## Anomalous Boundary Behaviour and Counterexamples

### Anomalous boundary behaviour when $\sigma < 1$ .

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

We consider the SFL, hence  $\gamma = 1$  from now on. Recall that

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

### 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:

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

**But this is not happening for all solutions...**

## Anomalous Boundary Behaviour and Counterexamples

### Anomalous boundary behaviour when $\sigma < 1$ .

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

We consider the SFL, hence  $\gamma = 1$  from now on. Recall that

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

### 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:

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

**But this is not happening for all solutions...**



## Anomalous Boundary Behaviour and Counterexamples

**Different boundary behaviour when  $\sigma < 1$ .** We now show that, in general, we cannot hope to prove that  $u(t)$  is larger than  $\text{dist}^{1/m}$ , but always smaller than  $\text{dist}^{\sigma/m}$ .

**Proposition. (Counterexample I)**

(M.B., A. Figalli and J. L. Vázquez)

Let  $\mathcal{L}$  be the SFL ( $\gamma = 1$ ) and  $u \geq 0$  be a weak dual solution to the (CDP). Then, there exists a constant  $\hat{\kappa}$ , depending only  $N, s, \gamma, m$ , and  $\Omega$ , such that

$$0 \leq u_0 \leq c_0 \Phi_1 \quad \text{implies} \quad \boxed{u(t, x) \leq c_0 \hat{\kappa} \frac{\Phi_1^{1/m}(x)}{t^{1/m}}} \quad \forall t > 0 \text{ and a.e. } x \in \Omega.$$

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

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

When  $\sigma = 1$  and  $2sm = \gamma(m - 1)$ , then

$$\lim_{x \rightarrow \partial\Omega} \frac{u(t, x)}{\Phi_1(x)^{1/m} (1 + |\log \Phi_1(x)|)^{1/(m-1)}} = 0 \quad \text{for any } t > 0.$$

**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  $\sigma = 1$ .

**But again, this is not happening for all solutions...**

## Anomalous Boundary Behaviour and Counterexamples

**Different boundary behaviour when  $\sigma < 1$ .** We now show that, in general, we cannot hope to prove that  $u(t)$  is larger than  $\text{dist}^{1/m}$ , but always smaller than  $\text{dist}^{\sigma/m}$ .

**Proposition. (Counterexample I)**

(M.B., A. Figalli and J. L. Vázquez)

Let  $\mathcal{L}$  be the SFL ( $\gamma = 1$ ) and  $u \geq 0$  be a weak dual solution to the (CDP). Then, there exists a constant  $\hat{\kappa}$ , depending only  $N, s, \gamma, m$ , and  $\Omega$ , such that

$$0 \leq u_0 \leq c_0 \Phi_1 \quad \text{implies} \quad u(t, x) \leq c_0 \hat{\kappa} \frac{\Phi_1^{1/m}(x)}{t^{1/m}} \quad \forall t > 0 \text{ and a.e. } x \in \Omega.$$

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

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

When  $\sigma = 1$  and  $2sm = \gamma(m - 1)$ , then

$$\lim_{x \rightarrow \partial\Omega} \frac{u(t, x)}{\Phi_1(x)^{1/m} (1 + |\log \Phi_1(x)|)^{1/(m-1)}} = 0 \quad \text{for any } t > 0.$$

**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  $\sigma = 1$ .

But again, this is not happening for all solutions...

## Anomalous Boundary Behaviour and Counterexamples

**Different boundary behaviour when  $\sigma < 1$ .** We now show that, in general, we cannot hope to prove that  $u(t)$  is larger than  $\text{dist}^{1/m}$ , but always smaller than  $\text{dist}^{\sigma/m}$ .

**Proposition. (Counterexample I)**

(M.B., A. Figalli and J. L. Vázquez)

Let  $\mathcal{L}$  be the SFL ( $\gamma = 1$ ) and  $u \geq 0$  be a weak dual solution to the (CDP). Then, there exists a constant  $\hat{\kappa}$ , depending only  $N, s, \gamma, m$ , and  $\Omega$ , such that

$$0 \leq u_0 \leq c_0 \Phi_1 \quad \text{implies} \quad \boxed{u(t, x) \leq c_0 \hat{\kappa} \frac{\Phi_1^{1/m}(x)}{t^{1/m}}} \quad \forall t > 0 \text{ and a.e. } x \in \Omega.$$

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

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

When  $\sigma = 1$  and  $2sm = \gamma(m - 1)$ , then

$$\lim_{x \rightarrow \partial\Omega} \frac{u(t, x)}{\Phi_1(x)^{1/m} (1 + |\log \Phi_1(x)|)^{1/(m-1)}} = 0 \quad \text{for any } t > 0.$$

**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  $\sigma = 1$ .

**But again, this is not happening for all solutions...**

## Anomalous Boundary Behaviour and Counterexamples

**Different boundary behaviour when  $\sigma < 1$ .**

We next show that the bound  $u(t) \gtrsim \Phi_1^{1/m} t^{-1/(m-1)}$  is false for  $\sigma < 1$ .

**Proposition. (Counterexample II)**

(M.B., A. Figalli and J. L. Vázquez)

Let (A1), (A2), and (K4) hold, and let  $u \geq 0$  be a weak dual solution to the (CDP) corresponding to a nonnegative initial datum  $u_0 \leq c_0 \Phi_1$  for some  $c_0 > 0$ .

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

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

In particular, when  $\sigma < 1$ , we have  $\alpha > \frac{1}{m} > \frac{\sigma}{m}$ .

Under mild assumptions on the operator (for example SFL-type), we can prove:

$$0 \leq u_0 \leq A \Phi_1^{1-\frac{2s}{\gamma}} \quad \Rightarrow \quad u(t) \leq [A^{1-m} - \tilde{C}t]^{-(m-1)} \Phi_1^{1-\frac{2s}{\gamma}}$$

for small times  $t \in [0, T_A]$ , where  $T_A := 1/(\tilde{C}A^{m-1})$ , for some  $\tilde{C} > 0$ .

Recall that we have a universal lower bound

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

## Anomalous Boundary Behaviour and Counterexamples

**Different boundary behaviour when  $\sigma < 1$ .**

We next show that the bound  $u(t) \gtrsim \Phi_1^{1/m} t^{-1/(m-1)}$  is false for  $\sigma < 1$ .

**Proposition. (Counterexample II)**

(M.B., A. Figalli and J. L. Vázquez)

Let (A1), (A2), and (K4) hold, and let  $u \geq 0$  be a weak dual solution to the (CDP) corresponding to a nonnegative initial datum  $u_0 \leq c_0 \Phi_1$  for some  $c_0 > 0$ .

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

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

In particular, when  $\sigma < 1$ , we have  $\alpha > \frac{1}{m} > \frac{\sigma}{m}$ .

Under mild assumptions on the operator (for example SFL-type), we can prove:

$$0 \leq u_0 \leq A \Phi_1^{1 - \frac{2s}{\gamma}} \quad \Rightarrow \quad u(t) \leq [A^{1-m} - \tilde{C}t]^{-(m-1)} \Phi_1^{1 - \frac{2s}{\gamma}}$$

for small times  $t \in [0, T_A]$ , where  $T_A := 1/(\tilde{C}A^{m-1})$ , for some  $\tilde{C} > 0$ .

Recall that we have a universal lower bound

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

## Anomalous Boundary Behaviour and Counterexamples

**Different boundary behaviour when  $\sigma < 1$ .**

We next show that the bound  $u(t) \gtrsim \Phi_1^{1/m} t^{-1/(m-1)}$  is false for  $\sigma < 1$ .

**Proposition. (Counterexample II)**

(M.B., A. Figalli and J. L. Vázquez)

Let (A1), (A2), and (K4) hold, and let  $u \geq 0$  be a weak dual solution to the (CDP) corresponding to a nonnegative initial datum  $u_0 \leq c_0 \Phi_1$  for some  $c_0 > 0$ .

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

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

In particular, when  $\sigma < 1$ , we have  $\alpha > \frac{1}{m} > \frac{\sigma}{m}$ .

Under mild assumptions on the operator (for example SFL-type), we can prove:

$$0 \leq u_0 \leq A \Phi_1^{1 - \frac{2s}{\gamma}} \quad \Rightarrow \quad u(t) \leq [A^{1-m} - \tilde{C}t]^{-(m-1)} \Phi_1^{1 - \frac{2s}{\gamma}}$$

for small times  $t \in [0, T_A]$ , where  $T_A := 1/(\tilde{C}A^{m-1})$ , for some  $\tilde{C} > 0$ .

Recall that we have a universal lower bound

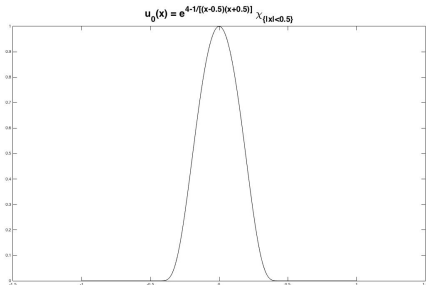
$$u(t, x) \geq \underline{\kappa}_0 \left(1 \wedge \frac{t}{t_*}\right)^{\frac{m}{m-1}} \frac{\Phi_1(x)}{t^{\frac{1}{m-1}}} \quad \text{for all } t > 0 \text{ and all } x \in \Omega.$$

# 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*, SIAM Num. Anal. (2018)

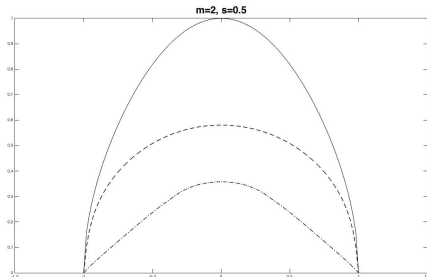
Graphics and videos: courtesy of F. Del Teso (BCAM, Bilbao, ES)

**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  $\Phi_1^{1/m}$



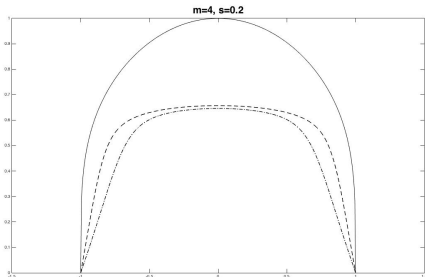
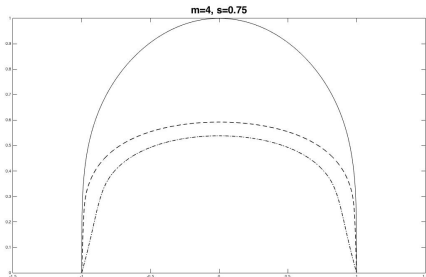
the dotted lines represent  $t^{\frac{1}{m-1}} u(t)$  at time at  $t = 1$  and  $t = 5$

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  $t = 600$ ;  $m = 4, s = 1/5, \sigma = 8/15 < 1$ .

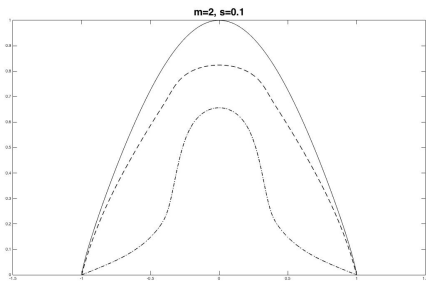
**Non-matching:**  $u(t) \asymp \Phi_1$  even after long time.

**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  $\Phi_1^{1-2s}$  (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  $\Phi_1^{\sigma/m}$ .

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

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

# The End

**Muchas Gracias!!!**

**Moltes Gràcies!!!**

**Thank You!!!**

# The End

**Muchas Gracias!!!**

**Moltes Gràcies!!!**

**Thank You!!!**

## 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  
*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.  
*Discr. Cont. Dyn. Sys.* (2015).
- [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.  
*Comm. Pure Appl. Math* (2017).
- [BFV1] M. B., A. FIGALLI, J. L. VÁZQUEZ, Sharp boundary estimates and higher regularity for nonlocal porous medium-type equations in bounded domains.  
*Analysis & PDE* (2018)
- [BFV2] M. B., A. FIGALLI, J. L. VÁZQUEZ, Sharp boundary behaviour of solutions to semilinear nonlocal elliptic equations. *Calc. Var. PDE* (2018).