

Entropy methods and hypocoercivity for large time asymptotics

Jean Dolbeault

<http://www.ceremade.dauphine.fr/~dolbeaul>

Ceremade, Université Paris-Dauphine

June 15, 2022

*INDAM workshop on
Kolmogorov Operators and their Applications
Cortona
June 13-17, 2022*

Outline

- **Introduction**

- ▷ Decay and convergence rates based on functional inequalities

- **H^1 Hypocoercivity**

- ▷ Entropy methods and *carré du champ*

- **L^2 Hypocoercivity**

- ▷ The diffusion limit

- ▷ Mode-by-mode analysis in Fourier variables

- **Functional inequalities and applications**

- ▷ Towards a systematic classification

- ▷ Some examples and extensions

Introduction

(Vlasov-)Fokker-Planck equation

Vlasov-Fokker-Planck equation without external potential

$$\partial_t f + v \cdot \nabla_x f = \Delta_v f + \nabla_v \cdot (v f)$$

acting on a (probability) distribution function $f(t, x, v) \geq 0$
 with time t , position x and velocity v

▷ **Homogeneous case:** no dependence in x , $\mathcal{M}(v) = \frac{e^{-\frac{1}{2}|v|^2}}{(2\pi)^{d/2}}$
standard Fokker-Planck equation

$$\|f(t, v) - \mathcal{M}(v)\|_{L^p(\mathbb{R}^d)}^2 \leq \|f_0 - \mathcal{M}\|_{L^p(\mathbb{R}^d)}^2 e^{-2t} \quad \forall t \geq 0$$


● *Beckner's inequalities* with Gaussian measure $d\mu = \mathcal{M}(v) dv$

$$\|h\|_{L^2(\mathbb{R}^d, d\mu)}^2 - \|h\|_{L^q(\mathbb{R}^d, d\mu)}^2 \leq (2 - q) \|\nabla h\|_{L^2(\mathbb{R}^d, d\mu)}^2 \quad \forall h \in H^1(\mathbb{R}^d, d\gamma)$$

applied to $h = (f/\mathcal{M})^p$, $q = 2/p \in (1, 2]$

● $q = 2$: *Gaussian logarithmic Sobolev inequality* (Gross, 1975)

$$\int_{\mathbb{R}^d} h^2 \log \left(h^2 / \|h\|_{L^q(\mathbb{R}^d, d\mu)}^2 \right) d\mu \leq \|\nabla h\|_{L^2(\mathbb{R}^d, d\mu)}^2 \quad \forall h \in H^1(\mathbb{R}^d, d\gamma)$$

▷ Inhomogeneous case: Green's function (Kolmogorov, 1934) 

Vlasov-Fokker-Planck equation: methods

Vlasov-Fokker-Planck equation with external potential ψ

$$\partial_t f + v \cdot \nabla_x f - \nabla_x \psi \cdot \nabla_v f = \Delta_v f + \nabla_v \cdot (v f)$$

- ▷ Harmonic potential case: $\psi(x) = \frac{\kappa}{2} |x|^2$
- 🟢 Decomposition on Hermite functions and spectral results
- 🟢 Green's function as in Kolmogorov's computation

$$G(t, x, v) = \frac{\exp\left(-\frac{\gamma(t)|x|^2 + \alpha(t)|v|^2 + \beta(t)x \cdot v}{4\alpha(t)\gamma(t) - \beta^2(t)}\right)}{(2\pi)^d (4\alpha(t)\gamma(t) - \beta^2(t))^{d/2}}$$

- 🟢 Hypocoercive methods (Hörmander, 1965)
- 🟢 H^1 hypoocoercivity (Villani, 2001 & 2005)
- 🟢 L^2 hypoocoercivity (Mouhot, Neumann, 2006), (Hérau, 2006), (JD, Mouhot, Schmeiser 2009 & 2015)
- 🟢 H^{-1} hypoocoercivity (Armstrong, Mourrat, 2019), (Brigati, 2021), (Cao, Lu, Wang, 2020), (Albritton-Armstrong-Mourrat-Novack, 2021)

A toy model

$$\frac{du}{dt} = (\mathbf{L} - \mathbf{T}) u, \quad \mathbf{L} = \begin{pmatrix} 0 & 0 \\ 0 & -1 \end{pmatrix}, \quad \mathbf{T} = \begin{pmatrix} 0 & -k \\ k & 0 \end{pmatrix}, \quad k \neq 0$$

$$u = (u_1, u_2) \text{ and } |u|^2 = u_1^2 + u_2^2$$

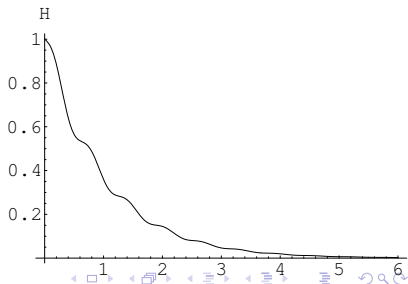
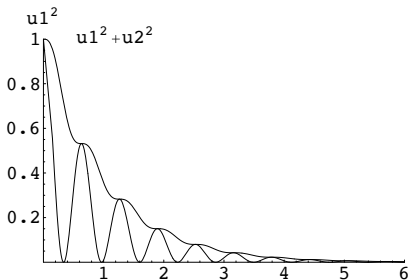
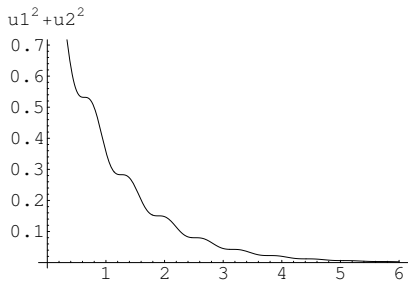
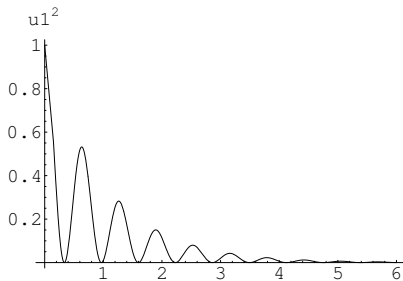
Non-monotone decay, a well known picture:

see for instance (Filbet, Mouhot, Pareschi, 2006)

- H-theorem: $\frac{d}{dt}|u|^2 = -2u_2^2$
- macroscopic limit: $\frac{du_1}{dt} = -k^2 u_1$
- generalized entropy: $\mathbf{H}(u) = |u|^2 - \frac{\delta k}{1+k^2} u_1 u_2$

$$\begin{aligned} \frac{d\mathbf{H}}{dt} &= - \left(2 - \frac{\delta k^2}{1+k^2} \right) u_2^2 - \frac{\delta k^2}{1+k^2} u_1^2 + \frac{\delta k}{1+k^2} u_1 u_2 \\ &\leq -(2-\delta) u_2^2 - \frac{\delta \Lambda}{1+\Lambda} u_1^2 + \frac{\delta}{2} u_1 u_2 \end{aligned}$$

Plots for the toy problem



H^1 hypocoercivity

Definition of the φ -entropies

$$\mathcal{E}[w] := \int_{\mathbb{R}^d} \varphi(w) d\mu$$

φ is a nonnegative convex continuous function on \mathbb{R}^+ such that $\varphi(1) = 0$ and $1/\varphi''$ is concave on $(0, +\infty)$:

$$\varphi'' \geq 0, \quad \varphi \geq \varphi(1) = 0 \quad \text{and} \quad (1/\varphi'')'' \leq 0$$

Classical examples

$$\varphi_p(w) := \frac{1}{p-1} (w^p - 1 - p(w-1)) \quad p \in (1, 2]$$

$$\varphi_1(w) := w \log w - (w-1)$$

To a *potential* ψ such that $e^{-\psi} \in L^1(\mathbb{R}^d, dx)$, we associate the probability measure

$$d\mu = e^{-\psi} dx$$

Diffusions

Ornstein-Uhlenbeck equation or backward Kolmogorov equation

$$\frac{\partial w}{\partial t} = \mathbf{L} w := \Delta w - \nabla \psi \cdot \nabla w$$

- $-\int_{\mathbb{R}^d} (\mathbf{L} w_1) w_2 d\mu = \int_{\mathbb{R}^d} \nabla w_1 \cdot \nabla w_2 d\mu \quad \forall w_1, w_2 \in H^1(\mathbb{R}^d, d\mu)$
- $1 = \int_{\mathbb{R}^d} w_0 d\mu = \int_{\mathbb{R}^d} w(t, \cdot) d\mu$ and $\lim_{t \rightarrow +\infty} w(t, \cdot) = 1$
- $\frac{d}{dt} \mathcal{E}[w] = - \int_{\mathbb{R}^d} \varphi''(w) |\nabla_x w|^2 d\mu =: -\mathcal{I}[w] \quad (\text{Fisher information})$

If for some $\Lambda > 0$: *entropy - entropy production inequality*

$$\mathcal{I}[w] \geq \Lambda \mathcal{E}[w] \quad \forall w \in H^1(\mathbb{R}^d, d\mu)$$

$$\mathcal{E}[w(t, \cdot)] \leq \mathcal{E}[w_0] e^{-\Lambda t} \quad \forall t \geq 0$$

Fokker-Planck equation : $u = w \mu$ converges to $u_\star = \mu$

$$\frac{\partial u}{\partial t} = \Delta u + \nabla_x \cdot (u \nabla_x \psi)$$

Properties of the φ -entropies

- Generalized Csiszár-Kullback-Pinsker inequality (Pinsker), (Csiszár 1967), (Kullback 1967), (Cáceres, Carrillo, JD, 2002)

Proposition

Let $p \in [1, 2]$, $w \in L^1_+ \cap L^p(\mathbb{R}^d, d\gamma)$, $\varphi \in C^2(0, +\infty)$ such that $\varphi(1) = \varphi'(1) = 0$. If $A := \inf_{s \in (0, \infty)} s^{2-p} \varphi''(s) > 0$, then

$$\mathcal{E}[w] \geq 2^{-\frac{2}{p}} A \min \left\{ 1, \|w\|_{L^p(\mathbb{R}^d, d\gamma)}^{p-2} \right\} \|w - 1\|_{L^p(\mathbb{R}^d, d\gamma)}^2$$

- Convexity, tensorization and sub-additivity
- Stability : Holley-Stroock perturbation results

Entropy – entropy production, *carré du champ*

On a smooth convex bounded domain Ω , consider

$$\frac{\partial w}{\partial t} = \mathsf{L} w := \Delta w - \nabla \psi \cdot \nabla w, \quad \nabla w \cdot \nu = 0 \quad \text{on } \partial\Omega$$

$$\frac{d}{dt} \int_{\Omega} \frac{w^p - 1}{p-1} d\mu = -\frac{4}{p} \int_{\Omega} |\nabla z|^2 d\mu \quad \text{and} \quad z = w^{p/2}$$

$$\frac{d}{dt} \int_{\Omega} |\nabla z|^2 d\mu \leq -2\Lambda(p) \int_{\Omega} |\nabla z|^2 d\mu$$

where $\Lambda(p) > 0$ is the best constant in the inequality

$$\frac{2}{p} (p-1) \int_{\Omega} |\nabla X|^2 d\mu + \int_{\Omega} \text{Hess } \psi : X \otimes X d\mu \geq \Lambda(p) \int_{\Omega} |X|^2 d\mu$$

Proposition

$$\int_{\Omega} \frac{w^p - 1}{p-1} d\mu \leq \frac{4}{p\Lambda} \int_{\Omega} |\nabla w^{p/2}|^2 d\mu \quad \text{for any } w \text{ s.t. } \int_{\Omega} w d\mu = 1$$

(Bakry, Emery 1985)

φ -hypocoercivity (H^1 framework)

- ▷ Adapt φ -entropies to kinetic equations
- ▷ Villani's strategy: derive H^1 estimates (using a twisted Fisher information) and then use standard interpolation inequalities to establish decay rates for the entropy

The *kinetic Fokker-Planck equation*, or *Vlasov-Fokker-Planck equation*

$$\frac{\partial f}{\partial t} + v \cdot \nabla_x f - \nabla_x \psi \cdot \nabla_v f = \Delta_v f + \nabla_v \cdot (v f)$$

with $\psi(x) = |x|^2/2$ and $\|f\|_{L^1(\mathbb{R}^d \times \mathbb{R}^d)} = 1$ has a unique nonnegative stationary solution

$$\mathcal{M}(x, v) = (2\pi)^{-d} e^{-\frac{1}{2}(|x|^2 + |v|^2)}$$

and $g = f/\mathcal{M}$ solves the *kinetic Ornstein-Uhlenbeck equation*

$$\frac{\partial g}{\partial t} + \mathbb{T}g = \mathbb{L}g$$

with transport operator \mathbb{T} and Ornstein-Uhlenbeck operator \mathbb{L}

$$\mathbb{T}g := v \cdot \nabla_x g - x \cdot \nabla_v g \quad \text{and} \quad \mathbb{L}g := \Delta_v g - v \cdot \nabla_v g$$

The function $h = g^{p/2}$ solves $\frac{\partial h}{\partial t} + \mathbb{T}h = \mathbb{L}h + \frac{2-p}{p} \frac{|\nabla_v h|^2}{h}$

Sharp rates for the kinetic Fokker-Planck equation

Let $\psi(x) = |x|^2/2$, $d\mu := \mathcal{M} dx dv$, $\mathcal{E}[g] := \iint_{\mathbb{R}^d \times \mathbb{R}^d} \varphi_p(g) d\mu$

Proposition

Let $p \in [1, 2]$ and consider a nonnegative solution of the kinetic Fokker-Planck equation. There is a constant $\mathcal{C} > 0$ such that

$$\mathcal{E}[g(t, \cdot, \cdot)] \leq \mathcal{C} e^{-t} \quad \forall t \geq 0$$

and the rate e^{-t} is sharp as $t \rightarrow +\infty$

(Villani), (Arnold, Erb): a twisted Fisher information functional

$$\mathcal{J}_\lambda[h] = (1-\lambda) \int_{\mathbb{R}^d} |\nabla_v h|^2 d\mu + (1-\lambda) \int_{\mathbb{R}^d} |\nabla_x h|^2 d\mu + \lambda \int_{\mathbb{R}^d} |\nabla_x h + \nabla_v h|^2 d\mu$$

(Arnold, Erb) relies on $\lambda = 1/2$ and $\frac{d}{dt} \mathcal{J}_{1/2}[h(t, \cdot)] \leq -\mathcal{J}_{1/2}[h(t, \cdot)]$

Improved rates (in the large entropy regime)

Rewrite the decay of the *Fisher information* functional as

$$-\frac{1}{2} \frac{d}{dt} \int_{\mathbb{R}^d} X^\perp \cdot \mathfrak{M}_0 X \, d\mu = \int_{\mathbb{R}^d} X^\perp \cdot \mathfrak{M}_1 X \, d\mu + \int_{\mathbb{R}^d} Y^\perp \cdot \mathfrak{M}_2 Y \, d\mu$$

where $X = (\nabla_v h, \nabla_x h)$, $Y = (H_{vv}, H_{xv}, Fvv, Fxv)$

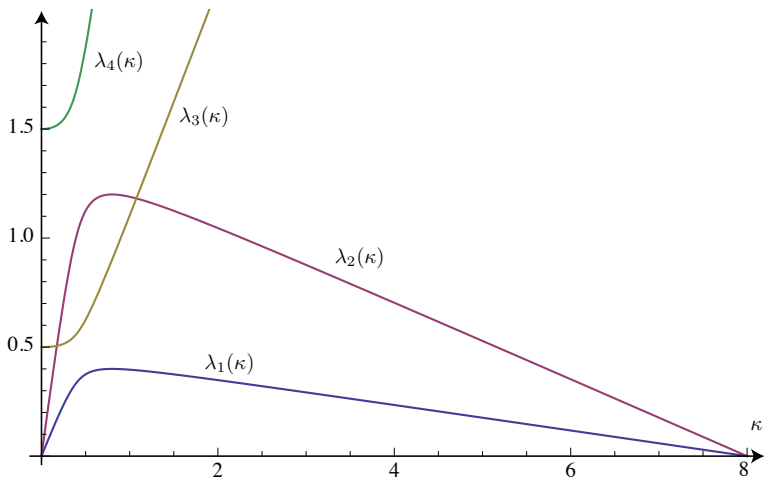
$$\mathfrak{M}_0 = \begin{pmatrix} 1 & \lambda \\ \lambda & \nu \end{pmatrix} \otimes \text{Id}_{\mathbb{R}^d}, \quad \mathfrak{M}_1 = \begin{pmatrix} 1 - \lambda & \frac{1+\lambda-\nu}{2} \\ \frac{1+\lambda-\nu}{2} & \lambda \end{pmatrix} \otimes \text{Id}_{\mathbb{R}^d}$$

$$\mathfrak{M}_2 = \begin{pmatrix} 1 & \lambda & -\frac{\kappa}{2} & -\frac{\kappa\lambda}{2} \\ \lambda & \nu & -\frac{\kappa\lambda}{2} & -\frac{\kappa\nu}{2} \\ -\frac{\kappa}{2} & -\frac{\kappa\lambda}{2} & 2\kappa & 2\kappa\lambda \\ -\frac{\kappa\lambda}{2} & -\frac{\kappa\nu}{2} & 2\kappa\lambda & 2\kappa\nu \end{pmatrix} \otimes \text{Id}_{\mathbb{R}^d \times \mathbb{R}^d}$$

With constant coefficients

$$\lambda_*(\lambda, \nu) = \max \left\{ \min_X \frac{X^\perp \cdot \mathfrak{M}_1 X}{X^\perp \cdot \mathfrak{M}_0 X} : (\lambda, \nu) \in \mathbb{R}^2 \text{ s.t. } \mathfrak{M}_2 \geq 0 \right\}$$

For $(\lambda, \nu) = (1/2)$, $\lambda_\star = 1/2$ and the eigenvalues of $\mathfrak{M}_2(\frac{1}{2}, 1)$ are given as a function of $\kappa = 8(2-p)/p \in [0, 8]$ are all nonnegative



Theorem

Let $p \in (1, 2)$ and h be a solution of the kinetic Ornstein-Uhlenbeck equation. Then there exists a function $\lambda : \mathbb{R}^+ \rightarrow [1/2, 1)$ such that $\lambda(0) = \lim_{t \rightarrow +\infty} \lambda(t) = 1/2$ and a function $\rho > 1$ s.t.

$$\frac{d}{dt} \mathcal{J}_{\lambda(t)}[h(t, \cdot)] \leq -\rho(t) \mathcal{J}_{\lambda(t)}[h(t, \cdot)]$$

As a consequence, for any $t \geq 0$ we have the global estimate

$$\mathcal{J}_{\lambda(t)}[h(t, \cdot)] \leq \mathcal{J}_{1/2}[h_0] \exp\left(-\int_0^t \rho(s) ds\right)$$

L^2 Hypocoercivity

- ▷ Abstract statement, diffusion limit
- ▷ Mode-by-mode analysis in Fourier variables
- ▷ Refined decay rates in the whole space

Collaboration with C. Mouhot and C. Schmeiser
+ E. Bouin, S. Mischler

An abstract evolution equation

Let us consider the equation

$$\frac{dF}{dt} + \mathsf{T}F = \mathsf{L}F$$

In the framework of kinetic equations, T and L are respectively the transport and the collision operators

We assume that T and L are respectively anti-Hermitian and Hermitian operators defined on the complex Hilbert space $(\mathcal{H}, \langle \cdot, \cdot \rangle)$
 $*$ denotes the adjoint with respect to $\langle \cdot, \cdot \rangle$

Π is the orthogonal projection onto the null space of L

The estimate

$$\frac{1}{2} \frac{d}{dt} \|F\|^2 = \langle \mathsf{L}F, F \rangle \leq -\lambda_m \|(1 - \Pi)F\|^2$$

is not enough to conclude that $\|F(t, \cdot)\|^2$ decays exponentially

\Leftarrow *microscopic coercivity*

Formal macroscopic / diffusion limit

$F = F(t, x, v)$, $\mathbb{T} = v \cdot \nabla_x$, \mathbb{L} good collision operator. Scaled evolution equation

$$\varepsilon \frac{dF}{dt} + \mathbb{T}F = \frac{1}{\varepsilon} \mathbb{L}F$$

on the Hilbert space \mathcal{H} . $F_\varepsilon = F_0 + \varepsilon F_1 + \varepsilon^2 F_2 + \mathcal{O}(\varepsilon^3)$ as $\varepsilon \rightarrow 0_+$

$$\varepsilon^{-1} : \quad \mathbb{L}F_0 = 0,$$

$$\varepsilon^0 : \quad \mathbb{T}F_0 = \mathbb{L}F_1,$$

$$\varepsilon^1 : \quad \frac{dF_0}{dt} + \mathbb{T}F_1 = \mathbb{L}F_2$$

The first equation reads as $u = F_0 = \Pi F_0$

The second equation is simply solved by $F_1 = -(\mathbb{T}\Pi) F_0$

After projection, the third equation is

$$\frac{d}{dt} (\Pi F_0) - \Pi \mathbb{T} (\mathbb{T}\Pi) F_0 = \Pi \mathbb{L}F_2 = 0$$

$$\partial_t u + (\mathbb{T}\Pi)^* (\mathbb{T}\Pi) u = 0$$

is such that $\frac{d}{dt} \|u\|^2 = -2 \|(\mathbb{T}\Pi) u\|^2 \leq -2 \lambda_M \|u\|^2$

\Leftrightarrow *Macroscopic coercivity*

The macro part and the Poincaré inequality

▷ Free transport operator: $\mathbb{T}F = v \cdot \nabla_x F$

If $F_0(x, v) = u(x) \mathcal{M}(v)$ with $\mathcal{M}(v) = (2\pi)^{-d/2} e^{-|v|^2/2}$ then

$$(\mathbb{T}\Pi)^* (\mathbb{T}\Pi) F_0 = (-\Delta_x u) \mathcal{M}$$

and we obtain the heat equation (e.g. on \mathbb{T}^d)

$$\partial_t u = \Delta u$$

▷ With an external potential ψ so that $\mathbb{T}F = v \cdot \nabla_x F - \nabla_x \psi \cdot \nabla_v F$ we obtain the Fokker-Planck equation

$$\partial_t u = \Delta u + \nabla \cdot (u \nabla \psi)$$

The operator $\mathbf{A} := (1 + (\mathbb{T}\Pi)^* \mathbb{T}\Pi)^{-1} (\mathbb{T}\Pi)^*$ is such that

$$\langle \mathbf{A} \mathbb{T}\Pi F, F \rangle \geq \frac{\lambda_M}{1 + \lambda_M} \|\Pi F\|^2$$

if the Poincaré inequality $\int_{\mathbb{R}^d} |\nabla u|^2 d\mu \geq \lambda_M \int_{\mathbb{R}^d} |u - \bar{u}|^2 d\mu$ holds

The assumptions in the compact case

λ_m , λ_M , and C_M are positive constants such that, for any $F \in \mathcal{H}$

▷ *microscopic coercivity:*

$$-\langle \mathbf{L}F, F \rangle \geq \lambda_m \|(1 - \Pi)F\|^2 \quad (\text{H1})$$

▷ *macroscopic coercivity:*

$$\|\mathbf{T}\Pi F\|^2 \geq \lambda_M \|\Pi F\|^2 \quad (\text{H2})$$

▷ *parabolic macroscopic dynamics:*

$$\Pi\mathbf{T}\Pi F = 0 \quad (\text{H3})$$

▷ *bounded auxiliary operators:*

$$\|\mathbf{A}\mathbf{T}(1 - \Pi)F\| + \|\mathbf{A}\mathbf{L}F\| \leq C_M \|(1 - \Pi)F\| \quad (\text{H4})$$

Equivalence and entropy decay

For some $\delta > 0$ to be chosen, the L^2 entropy / Lyapunov functional is defined by

$$\mathbf{H}[F] := \frac{1}{2} \|F\|^2 + \delta \operatorname{Re}\langle \mathbf{A}F, F \rangle$$

▷ *norm equivalence* of $\mathbf{H}[F]$ and $\|F\|^2$

$$\frac{2-\delta}{4} \|F\|^2 \leq \mathbf{H}[F] \leq \frac{2+\delta}{4} \|F\|^2$$

Entropy decay: $\frac{d}{dt} \mathbf{H}[F] = -\mathbf{D}[F]$

▷ *entropy decay rate*: for any $\delta > 0$ small enough and $\lambda = \lambda(\delta)$

$$\mathbf{D}[F] \geq \lambda \mathbf{H}[F]$$

Theorem

Under (H1)–(H4), for any $t \geq 0$,

$$\mathbf{H}[F(t, \cdot)] \leq \mathbf{H}[F_0] e^{-\lambda t}$$

$$\|F(t, \cdot)\|^2 \leq \mathcal{C} \|F_0\|^2 e^{-\lambda t} \quad \text{with} \quad \mathcal{C} = \frac{2+\delta}{2-\delta}$$

Basic example: with confinement

Vlasov-Fokker-Planck equation with harmonic potential

$$\frac{\partial f}{\partial t} + v \cdot \nabla_x f - \nabla_x \psi \cdot \nabla_v f = \Delta_v f + \nabla_v \cdot (v f)$$

▷ *microscopic coercivity*: Gaussian Poincaré inequality in v

$$\int_{\mathbb{R}^d} |F(v) - \rho \mathcal{M}(v)|^2 \frac{dv}{\mathcal{M}(v)} \leq \int_{\mathbb{R}^d} \int_{\mathbb{R}^d} |\nabla_v F(v)|^2 \frac{dv}{\mathcal{M}(v)} \quad (\text{H1})$$

with $\rho = \int_{\mathbb{R}^d} F(v) dv$

▷ *macroscopic coercivity*: Gaussian Poincaré inequality in x

$$\int_{\mathbb{R}^d} \left| \rho(x) - \frac{M e^{-|x|^2/2}}{(2\pi)^{d/2}} \right|^2 e^{\frac{|x|^2}{2}} dx \leq \int_{\mathbb{R}^d} \int_{\mathbb{R}^d} |\nabla_x \rho(x)|^2 e^{\frac{|x|^2}{2}} dx \quad (\text{H2})$$

▷ *parabolic macroscopic dynamics* (H3) and *bounded auxiliary operators* (H4) are consequences of elliptic estimates

Basic examples without confinement

We consider the Cauchy problem

$$\partial_t f + v \cdot \nabla_x f = \mathsf{L}f, \quad f(0, x, v) = f_0(x, v)$$

L is the *Fokker-Planck operator* L_1 or the *linear BGK operator* L_2

$$\mathsf{L}_1 f := \Delta_v f + \nabla_v \cdot (v f) \quad \text{and} \quad \mathsf{L}_2 f := \rho_f \mu - f$$

$\mu(v) = \frac{e^{-\frac{1}{2}|v|^2}}{(2\pi)^{d/2}}$ is the normalized Gaussian function

$\rho_f := \int_{\mathbb{R}^d} f \, dv$ is the spatial density

$$d\gamma := \gamma(v) \, dv \quad \text{where} \quad \gamma := \frac{1}{\mu}$$

$$\|f\|_{L^2(dx \, d\gamma)}^2 := \iint_{\mathbb{R}^d \times \mathbb{R}^d} |f(x, v)|^2 \, dx \, d\gamma$$

Fourier variables: mode-by-mode hypoocoercivity

Let us consider the Fourier transform in x , denote by $\xi \in \mathbb{R}^d$ the Fourier variable, so that $F = \hat{f}$ solves

$$\partial_t F + \mathbb{T}F = \mathbb{L}F, \quad F(0, \xi, v) = \hat{f}_0(\xi, v), \quad \mathbb{T}F = i(v \cdot \xi)F$$

Goal: apply the abstract method with ξ considered as a parameter

$$\mathcal{H} = L^2(d\gamma), \quad \|F\|^2 = \int_{\mathbb{R}^d} |F|^2 d\gamma, \quad \Pi F = \mu \int_{\mathbb{R}^d} F dv = \mu \rho_F$$

The operator \mathbf{A} is now defined as

$$(\mathbf{A}F)(v) = \frac{-i\xi}{1 + |\xi|^2} \cdot \int_{\mathbb{R}^d} w F(w) dw \mu(v)$$

and, with $X := \|(1 - \Pi)F\|$ and $Y := \|\Pi F\|$, we have that

$$|\operatorname{Re}\langle \mathbf{A}F, F \rangle| \leq \frac{|\xi|}{1 + |\xi|^2} X Y, \quad \|F\|^2 = X^2 + Y^2$$

$$\frac{1}{2} \left(1 - \frac{\delta |\xi|}{1 + |\xi|^2} \right) (X^2 + Y^2) \leq \mathbf{H}[F] \leq \frac{1}{2} \left(1 + \frac{\delta |\xi|}{1 + |\xi|^2} \right) (X^2 + Y^2)$$

Entropy – entropy production inequality

$$-\langle LF, F \rangle + \delta \langle \text{ATPF}, F \rangle \geq X^2 + \frac{\delta |\xi|^2}{1 + |\xi|^2} Y^2$$

$$\begin{aligned} D[F] &= -\langle LF, F \rangle + \delta \langle \text{ATPF}, F \rangle + \delta (\dots) \\ &\geq (\lambda_m - \delta) X^2 + \frac{\delta \lambda_M}{1 + \lambda_M} Y^2 - \delta C_M X Y \end{aligned}$$

with $\lambda_m = 1$, $\lambda_M = |\xi|^2 =: s^2$, $C_M = \frac{s(1 + \sqrt{3}s)}{1 + s^2}$

$$\begin{aligned} D[F] - \lambda H[F] &\geq \left(1 - \frac{\delta s^2}{1+s^2} - \frac{\lambda}{2}\right) X^2 - \frac{\delta s}{1+s^2} (1 + \sqrt{3}s + \lambda) X Y + \left(\frac{\delta s^2}{1+s^2} - \frac{\lambda}{2}\right) Y^2 \end{aligned}$$

is (for any $s = |\xi| > 0$) a nonnegative quadratic form of X and Y iff...

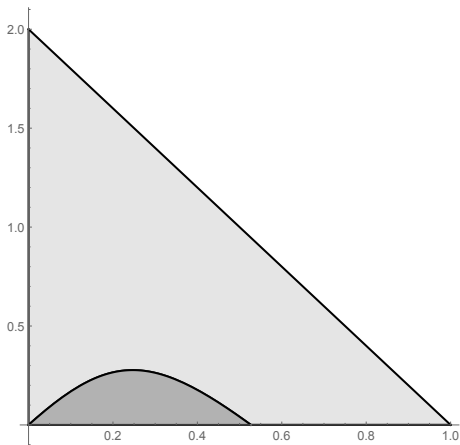


Figure: Horizontal axis: $\delta/2$, vertical axis: λ . Admissible region: grey triangle. Negative discriminant: dark grey area, shown here for $s = 5$

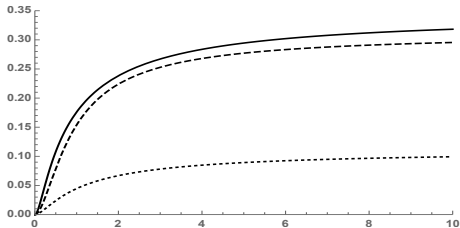


Figure: $s \mapsto \lambda(s)$

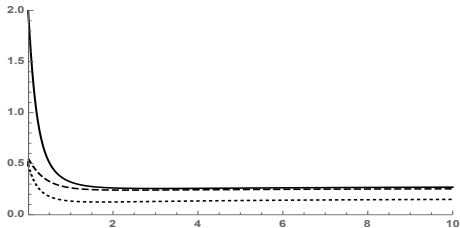


Figure: $s \mapsto \delta(s)$

Results (whole space, no external potential)

On the whole Euclidean space, we can define the entropy

$$\mathbf{H}[f] := \frac{1}{2} \|f\|_{L^2(dx d\gamma)}^2 + \delta \langle \mathbf{A}f, f \rangle_{dx d\gamma}$$

Replacing the *macroscopic coercivity* condition by *Nash's inequality*

$$\|u\|_{L^2(dx)}^2 \leq \mathfrak{C}_{\text{Nash}} \|u\|_{L^1(dx)}^{\frac{4}{d+2}} \|\nabla u\|_{L^2(dx)}^{\frac{2d}{d+2}}$$

proves that

$$\mathbf{H}[f] \leq C \left(\mathbf{H}[f_0] + \|f_0\|_{L^1(dx dv)}^2 \right) (1+t)^{-\frac{d}{2}}$$

(Bouin, JD, Mischler, Mouhot, Schmeiser)

Theorem

There exists a constant $C > 0$ such that, for any $t \geq 0$

$$\|f(t, \cdot, \cdot)\|_{L^2(dx d\gamma)}^2 \leq C \left(\|f_0\|_{L^2(dx d\gamma)}^2 + \|f_0\|_{L^2(d\gamma; L^1(dx))}^2 \right) (1+t)^{-\frac{d}{2}}$$

Comments

- ▷ Use of the *enlargement of the space* method or *factorization method* of (Gualdani, Mischler, Mouhot)
- ▷ Not limited to Maxwellian local equilibria
- ▷ Can be compared with spectral methods based on *Lyapunov matrix inequalities* and *twisted Euclidean norms* (Arnold, JD, Schmeiser, Wöhrer, 2021)
- ▷ Sharper but in most cases still suboptimal estimates can be given with A defined as a pseudo-differential operator (Arnold, JD, Schmeiser, Wöhrer, 2021)

Functional inequalities and hypocoercivity

In collaboration with Lanoir Addala, Emeric Bouin, Kleber Carrapatoso, Frédéric Hérau, Laurent Lafleche, Xingyu Li, Stéphane Mischler, Clément Mouhot, Christian Schmeiser, Lazhar Tayeb

The global picture: from diffusive to kinetic

• Depending on the local equilibria and on the external potential (H1) and (H2) (which are Poincaré type inequalities) can be replaced by other functional inequalities:

▷ *microscopic coercivity* (H1)

$$-\langle \mathbf{L}F, F \rangle \geq \lambda_m \|(1 - \Pi)F\|^2$$

\implies *weak Poincaré inequalities* or
Hardy-Poincaré inequalities

▷ *macroscopic coercivity* (H2)

$$\|\mathbb{T}\Pi F\|^2 \geq \lambda_M \|\Pi F\|^2$$

\implies *Nash inequality*, *weighted Nash* or
Caffarelli-Kohn-Nirenberg inequalities

• This can be done at the level of the *diffusion equation* (homogeneous case) or at the level of the *kinetic equation* (non-homogeneous case)

Diffusion (Fokker-Planck) equations

Potential	$V = 0$	$V(x) = \gamma \log x $ $\gamma < d$	$V(x) = x ^\alpha$ $\alpha \in (0, 1)$	$V(x) = x ^\alpha$ $\alpha \geq 1$
Inequality	Nash	Caffarelli-Kohn -Nirenberg	Weak Poincaré or Weighted Poincaré	Poincaré
Asymptotic behavior	$t^{-d/2}$ decay	$t^{-(d-\gamma)/2}$ decay	$t^{-\mu}$ or $t^{-\frac{k}{2(1-\alpha)}}$ convergence	$e^{-\lambda t}$ convergence

Table 1: $\partial_t u = \Delta u + \nabla \cdot (u \nabla V)$

Kinetic Fokker-Planck equations

B = Bouin, L = Lafleche, M = Mouhot, MM = Mischler, Mouhot
 S = Schmeiser

Potential	$V = 0$	$V(x) = \gamma \log x $ $\gamma < d$	$V(x) = x ^\alpha$ $\alpha \in (0, 1)$	$V(x) = x ^\alpha$ $\alpha \geq 1$, or \mathbb{T}^d Macro Poincaré
Micro Poincaré $F(v) = e^{-\langle v \rangle^\beta}$, $\beta \geq 1$	BDMMS: $t^{-d/2}$ decay	BDS: $t^{-(d-\gamma)/2}$ decay	Cao: e^{-t^b} , $b < 1$, $\beta = 2$ convergence	DMS, Mischler- Mouhot $e^{-\lambda t}$ convergence
$F(v) = e^{-\langle v \rangle^\beta}$, $\beta \in (0, 1)$	BDLS: $t^{-\zeta}$, $\zeta = \min\{\frac{d}{2}, \frac{k}{\beta}\}$ decay			
$F(v) = \langle v \rangle^{-d-\beta}$	BDLS, fractional			

Table 1: $\partial_t f + v \cdot \nabla_x f = F \nabla_v (F^{-1} \nabla_v f)$. Notation: $\langle v \rangle = \sqrt{1 + |v|^2}$

Two additional examples

Linearized Vlasov-Poisson-Fokker-Planck system

The *Vlasov-Poisson-Fokker-Planck system* in presence of an external potential ψ is

$$\begin{aligned}
 \partial_t f + v \cdot \nabla_x f - (\nabla_x \psi + \nabla_x \phi) \cdot \nabla_v f &= \Delta_v f + \nabla_v \cdot (v f) \\
 -\Delta_x \phi = \rho_f &= \int_{\mathbb{R}^d} f \, dv
 \end{aligned}
 \tag{VPFP}$$

Linearized problem around f_\star : $f = f_\star (1 + \eta h)$, $\iint_{\mathbb{R}^d \times \mathbb{R}^d} h f_\star \, dx \, dv = 0$

$$\begin{aligned}
 \partial_t h + v \cdot \nabla_x h - (\nabla_x \psi + \nabla_x \phi_\star) \cdot \nabla_v h + v \cdot \nabla_x \psi_h - \Delta_v h + v \cdot \nabla_v h &= \eta \nabla_x \psi_h \cdot \nabla_v h \\
 -\Delta_x \psi_h &= \int_{\mathbb{R}^d} h f_\star \, dv
 \end{aligned}$$

Drop the $\mathcal{O}(\eta)$ term : *linearized Vlasov-Poisson-Fokker-Planck / Ornstein-Uhlenbeck system*

$$\begin{aligned}
 \partial_t h + v \cdot \nabla_x h - (\nabla_x \psi + \nabla_x \phi_\star) \cdot \nabla_v h + v \cdot \nabla_x \psi_h - \Delta_v h + v \cdot \nabla_v h &= 0 \\
 -\Delta_x \psi_h = \int_{\mathbb{R}^d} h f_\star \, dv, \quad \iint_{\mathbb{R}^d \times \mathbb{R}^d} h f_\star \, dx \, dv &= 0
 \end{aligned}$$

Hypo-coercivity

Let us define the norm

$$\|h\|^2 := \iint_{\mathbb{R}^d \times \mathbb{R}^d} h^2 f_\star dx dv + \int_{\mathbb{R}^d} |\nabla_x \psi_h|^2 dx$$

(Addala, JD, Li, Tayeb)

Theorem

Let us assume that $d \geq 1$, $\psi(x) = |x|^\alpha$ for some $\alpha > 1$ and $M > 0$. Then there exist two positive constants \mathcal{C} and λ such that any solution h of (VPFPlin) with an initial datum h_0 of zero average with $\|h_0\|^2 < \infty$ is such that

$$\|h(t, \cdot, \cdot)\|^2 \leq \mathcal{C} \|h_0\|^2 e^{-\lambda t} \quad \forall t \geq 0$$

Fractional diffusion limits and hypoocoercivity

$$\partial_t f + v \cdot \nabla_x f = \mathsf{L}f$$

with *fat tail local equilibrium* μ

$$\forall v \in \mathbb{R}^d, \quad \mu(v) = \frac{c_\gamma}{\langle v \rangle^{d+\gamma}} \quad \text{where} \quad \langle v \rangle := \sqrt{1 + |v|^2}.$$

▷ *Fokker-Planck* type operator ($\beta = 2$)

$$\mathsf{L}_1 f := \nabla_v \cdot (\mu \nabla_v (\mu^{-1} f))$$

▷ *linear Boltzmann* operator, or *scattering* collision operator

$$\mathsf{L}_2 f := \int_{\mathbb{R}^d} b(\cdot, v') \left(f(v') \mu(\cdot) - f(\cdot) \mu(v') \right) dv'$$

with *collision frequency* $\nu(v) := \int_{\mathbb{R}^d} b(v, v') \mu(v') dv' \underset{|v| \rightarrow +\infty}{\sim} |v|^{-\beta}$

▷ the *fractional Fokker-Planck* operator ($0 < \sigma < 2$, $\beta = \sigma - \gamma$)

$$\mathsf{L}_3 f := \Delta_v^{\sigma/2} f + \nabla_v \cdot (E f)$$

+ technical conditions

(Bouin, JD, Lafleche, 2022)

Theorem

Let $d \geq 2$, $\beta \in \mathbb{R}$, $\gamma > \max\{0, -\beta\}$ and $k \in [0, \gamma)$ such that $\gamma \neq 2 + \beta$ or if $\gamma = 2 + \beta$ and $\frac{k}{\beta_+} > \frac{d}{2}$. If f is a solution with initial condition $f^{\text{in}} \in L^1(dx dv) \cap L^2(\langle v \rangle^k dx \mu^{-1} dv)$, then for any $t \geq 0$,

$$\|f(t, \cdot, \cdot)\|_{L^2(dx \mu^{-1} dv)}^2 \lesssim \frac{\|f^{\text{in}}\|_{L^1(dx dv)}^2 + \|f^{\text{in}}\|_{L^2(\langle v \rangle^k dx \mu^{-1} dv)}^2}{(1+t)^\tau}$$

with $\tau = \min\left\{\frac{d}{\alpha}, \frac{k}{\beta_+}\right\}$ and $\alpha = \min\left\{\frac{\gamma+\beta}{1+\beta}, 2\right\}$

The exponent α arises from the *fractional diffusion limit*

$$\partial_t u + (-\Delta)^{\alpha/2} u = 0$$

cf. (Mellet, Mischler, Mouhot, 2011), (Jara, Komorowski, Olla),
(Bouin, Mouhot)

Special macroscopic modes and hypocoercivity

Joint work with with Kleber Carrapatoso, Frédéric Hérau, Stéphane Mischler, Clément Mouhot, Christian Schmeiser

The equation

Consider the kinetic equation

$$\partial_t f = \mathcal{L} f := \mathcal{T} f + \mathcal{C} f, \quad f|_{t=0} = f_0$$

with *transport operator* \mathcal{T} given by

$$\mathcal{T} f := -v \cdot \nabla_x f + \nabla_x \phi \cdot \nabla_v f$$

where $\phi \in C^2(\mathbb{R}^d, \mathbb{R})$. Let $\rho(x) := e^{-\phi(x)}$ and $\langle \varphi \rangle := \int_{\mathbb{R}^d} \varphi \rho \, dx$

Linear collision operator

\mathcal{C} acts only on $v \in \mathbb{R}^d$, is self-adjoint in $L^2(\mu^{-1})$, with $\mu(v) := \frac{e^{-|v|^2/2}}{(2\pi)^{d/2}}$ and has the $(d+2)$ -dimensional kernel of *collision invariants* given by

$$\text{Ker } \mathcal{C} = \text{Span} \{ \mu, v_1 \mu, \dots, v_d \mu, |v|^2 \mu \}$$

▷ *Spectral gap property*

$$- \int_{\mathbb{R}^d} f(v) \mathcal{C} f(v) \frac{dv}{\mu(v)} \geq c_{\mathcal{C}} \|f - \Pi f\|_{L^2(\mu^{-1})}^2$$

where Π denotes the $L^2(\mu^{-1})$ -orthogonal projection onto $\text{Ker } \mathcal{C}$

▷ For any polynomial function $p(v) : \mathbb{R}^d \rightarrow \mathbb{R}$ of degree at most 4, the function $p\mu$ is in the domain of \mathcal{C} and

$$C(p) := \|\mathcal{C}(p\mu)\|_{L^2(\mu^{-1})} < \infty$$

Other assumptions (1/2)

▷ *Normalization conditions:*

$$\int_{\mathbb{R}^d} \rho(x) \, dx = 1, \quad \int_{\mathbb{R}^d} x \rho(x) \, dx = 0, \quad \langle \nabla_x^2 \phi \rangle = \int_{\mathbb{R}^d} \nabla_x^2 \phi \rho \, dx = \text{Id}_{d \times d}$$

▷ *Growth/regularity assumption*

$$|\nabla_x^2 \phi| \leq \varepsilon |\nabla_x \phi|^2 + C_\varepsilon$$

▷ *Poincaré inequality*

$$c_P \int_{\mathbb{R}^d} |u - \langle u \rangle|^2 \rho \, dx \leq \int_{\mathbb{R}^d} |\nabla_x u|^2 \rho \, dx$$

▷ *Moment bounds on ρ*

$$\int_{\mathbb{R}^d} \left(|x|^4 + |\phi|^2 + |\nabla_x \phi|^4 \right) \rho \, dx \leq C_\phi$$

Other assumptions (2/2)

▷ *Semi-group property*

$t \mapsto e^{t\mathcal{L}}$ is a strongly continuous semi-group on $L^2(\mathcal{M}^{-1})$

where \mathcal{M} is the *global Maxwellian equilibrium*

$$\mathcal{M}(x, v) := \rho(x) \mu(v) = \frac{e^{-\frac{1}{2}|v|^2 - \phi(x)}}{(2\pi)^{d/2}}$$

Special macroscopic modes (1/2)

Special macroscopic modes $\mathcal{L}F = 0$, $\partial_t F = \mathcal{I}F$

$$F = (r(t, x) + m(t, x) \cdot v + e(t, x) \mathfrak{E}(v)) \mathcal{M}, \quad \mathfrak{E}(v) := \frac{|v|^2 - d}{\sqrt{2d}}$$

▷ *Energy mode* $F = \mathcal{H} \mathcal{M}$ with

$$\mathcal{H}(x, v) := \frac{1}{2} (|v|^2 - d) + \phi(x) - \langle \phi \rangle$$

▷ The set of *infinitesimal rotations compatible with ϕ* defined as

$$\mathcal{R}_\phi := \{x \mapsto Ax : A \in \mathfrak{M}_{d \times d}^{\text{skew}}(\mathbb{R}) \text{ s.t. } \forall x \in \mathbb{R}^d, \nabla_x \phi(x) \cdot Ax = 0\}$$

gives rise *rotation modes compatible with ϕ*

$$(Ax \cdot v) \mathcal{M}(x, v), \quad A \in \mathcal{R}_\phi$$

Special macroscopic modes (2/2): harmonic modes

Harmonic directions $E_\phi := \text{Span}_{\mathbb{R}^d} \{ \nabla_x \phi(x) - x \}_{x \in \mathbb{R}^d}$, $d_\phi := \dim E_\phi$

▷ the potential is *partially harmonic* if $1 \leq d_\phi \leq d - 1$
harmonic directional modes are defined by

$$(x_i \cos t - v_i \sin t) \mathcal{M}, \quad (x_i \sin t + v_i \cos t) \mathcal{M}, \quad i \in I_\phi := \{d_\phi + 1, \dots, d\}$$

▷ If $d_\phi = 0$, the potential $\phi(x) = \frac{1}{2} |x|^2 + \frac{d}{2} \log(2\pi)$ is *fully harmonic*
 In addition to the harmonic directional modes, there are *harmonic pulsating modes*

$$\begin{aligned} & \left(\frac{1}{2} (|x|^2 - |v|^2) \cos(2t) - x \cdot v \sin(2t) \right) \mathcal{M} \\ & \left(\frac{1}{2} (|x|^2 - |v|^2) \sin(2t) + x \cdot v \cos(2t) \right) \mathcal{M} \end{aligned}$$

(Boltzmann, 1876) (Cercignani, 1983) (Uhlenbeck, Ford, 1963)

Theorem (Special macroscopic modes and hypocoercivity)

(1) *All special macroscopic modes are given by*

$$F = \alpha \mathcal{M} + \beta \mathcal{H} \mathcal{M} + A x \cdot v \mathcal{M} + F_{\text{dir}} + F_{\text{pul}}$$

(2) *There are explicit constants $C > 0$ and $\lambda > 0$ such that, for any solution $f \in \mathcal{C}(\mathbb{R}^+; L^2(\mathcal{M}^{-1}))$ with initial datum f_0 , there exists a unique special macroscopic mode F such that*

$$\forall t \geq 0, \quad \|f(t) - F(t)\|_{L^2(\mathcal{M}^{-1})} \leq C e^{-\lambda t} \|f_0 - F(0)\|_{L^2(\mathcal{M}^{-1})}$$

A micro-macro decomposition

$$\partial_t h = \mathcal{L} h := \mathcal{T} h + \mathcal{C} h, \quad \mathcal{C} h := \mu^{-1} \mathcal{C}(\mu h)$$

with $\text{Ker } \mathcal{C} = \text{Span} \{1, v_1, \dots, v_d, |v|^2\}$ and

$$h := \frac{f - \alpha \mathcal{M} - \beta \mathcal{H} \mathcal{M} - F_{\text{rot}} - F_{\text{dir}} - F_{\text{pul}}}{\mathcal{M}}$$

Micro-macro decomposition

$$h = h^{\parallel} + h^{\perp}, \quad h^{\parallel} := r + m \cdot v + e \mathfrak{E}(v)$$

$$(r, m, e)(t, x) := \int_{\mathbb{R}^d} (1, v, \mathfrak{E}(v)) h(t, x, v) \mu(v) dv$$

- f is a special macroscopic modes iff $h^{\perp} = 0$
- all steady states are special macroscopic modes: factorization (use entropy-dissipation arguments)

Sketch of the proof

The function $h = h^{\parallel} + h^{\perp} = r + m \cdot v + e \mathfrak{E}(v) + h^{\perp}$ is such that

$$\frac{d}{dt} \|h\|^2 \leq -2c_{\mathcal{E}} \|h^{\perp}\|^2$$

With the *Witten-Laplace operator* $\Omega := -\Delta_x + \nabla_x \phi \cdot \nabla_x + 1$ and

$$E[h] := \int_{\mathbb{R}^d} (v \otimes v - \text{Id}_{d \times d}) h \mu dv, \quad \Theta[h] := \int_{\mathbb{R}^d} v \left(\mathfrak{E}(v) - \sqrt{\frac{2}{d}} \right) h \mu dv$$

we build a *Lyapunov functional*

$$\begin{aligned} \mathcal{F}[h] := & \|h\|^2 + \varepsilon \langle \Omega^{-1} \nabla_x e, \Theta[h] \rangle + \varepsilon^{\frac{3}{2}} \langle \Omega^{-1} \nabla_x^{\text{sym}} m_s, E[h] - \sqrt{\frac{2}{d}} \langle e \rangle \text{Id}_{d \times d} \rangle \\ & + \varepsilon^{\frac{7}{4}} \langle \Omega^{-1} \nabla_x w_s, m_s \rangle + \varepsilon^{\frac{15}{8}} \langle -\Omega^{-1} \partial_t w_s, w_s \rangle \\ & - \varepsilon^{\frac{61}{32}} \langle (X - Y \cdot \nabla_x \phi), \nabla_x \phi \cdot A x \rangle - \varepsilon^{\frac{62}{32}} \langle b, b' \rangle - \varepsilon_6 \langle c', c'' \rangle \end{aligned}$$

such that, for some $\lambda \geq 0$,

$$\frac{d}{dt} \mathcal{F}[h] \leq -\lambda \mathcal{F}[h] \quad \text{and} \quad \|h\|^2 \lesssim \mathcal{F}[h] \lesssim \|h\|^2$$

These slides can be found at

<http://www.ceremade.dauphine.fr/~dolbeaul/Lectures/>
▷ Lectures

The papers can be found at

<http://www.ceremade.dauphine.fr/~dolbeaul/Preprints/>
▷ Preprints / papers

For final versions, use **Dolbeault** as login and **Jean** as password

Thank you for your attention !