

Stability in Gagliardo-Nirenberg inequalities

Jean Dolbeault

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

Ceremade, Université Paris-Dauphine

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The stability result of G. Bianchi and H. Egnell

A question: [Brezis, Lieb (1985)] *Is there a natural way to bound*

$$S_d \|\nabla u\|_{L^2(\mathbb{R}^d)}^2 - \|u\|_{L^{2^*}(\mathbb{R}^d)}^2$$

from below in terms of a “distance” to the set of optimal [Aubin-Talenti] functions when $d \geq 3$?

▷ [Bianchi, Egnell (1991)] There is a positive constant α such that

$$S_d \|\nabla u\|_{L^2(\mathbb{R}^d)}^2 - \|u\|_{L^{2^*}(\mathbb{R}^d)}^2 \geq \alpha \inf_{\varphi \in \mathcal{M}} \|\nabla u - \nabla \varphi\|_{L^2(\mathbb{R}^d)}^2$$

▷ Various improvements, *e.g.*, [Cianchi, Fusco, Maggi, Pratelli (2009)] there are constants α and κ and $u \mapsto \lambda(u)$ such that

$$S_d \|\nabla u\|_{L^2(\mathbb{R}^d)}^2 \geq (1 + \kappa \lambda(u)^\alpha) \|u\|_{L^{2^*}(\mathbb{R}^d)}^2$$

*The question of **constructive** estimates is still widely open*

From the carré du champ method to stability results

$$\mathcal{I}[u] \geq \Lambda \mathcal{F}[u]$$

Carré du champ method (D. Bakry and M. Emery) From

$$\frac{\partial u}{\partial t} = \mathcal{L}u^m \text{ (typically), } \quad \frac{d\mathcal{I}}{dt} \leq -\Lambda \mathcal{I}$$

deduce that $\mathcal{I} - \Lambda \mathcal{F}$ is monotone non-increasing with limit 0

▷ **Improved constant** means **stability**

Under some restrictions on the functions, there is some $\Lambda_\star \geq \Lambda$ such that

$$\mathcal{I} - \Lambda \mathcal{F} \geq (\Lambda_\star - \Lambda) \mathcal{F}$$

▷ **Improved entropy – entropy production inequality**

$$\mathcal{I} \geq \Lambda \psi(\mathcal{F})$$

for some ψ such that $\psi(0) = 0$, $\psi'(0) = 1$ and $\psi'' > 0$

$$\mathcal{I} - \Lambda \mathcal{F} \geq \Lambda (\psi(\mathcal{F}) - \mathcal{F}) \geq 0$$

Outline

Part I: **Two examples of stability results by entropy methods**

▷ **Sobolev and Hardy-Littlewood-Sobolev inequalities**

joint work with G. Jankowiak

▷ **Subcritical interpolation inequalities on the sphere**

joint work with M.J. Esteban and M. Loss

Part II: **A constructive result based on entropy and parabolic regularity**

joint work with M. Bonforte, B. Nazaret and N. Simonov

● The **fast diffusion flow** and **entropy methods**

▷ **Rényi entropy powers**: a word on the *carré du champ* method

▷ the **entropy-entropy production inequality**

▷ spectral gap: the **asymptotic time layer**

▷ the **initial time layer**, a backward nonlinear estimate

● The **uniform convergence in relative error**

▷ the **threshold time**

▷ a quantitative global Harnack principle and Hölder regularity

▷ the stability result in the entropy framework

Part I

Two examples of stability results by entropy methods

Example 1

Sobolev and Hardy-Littlewood-Sobolev inequalities

- ▷ Stability in a weaker norm but with explicit constants
- ▷ From duality to improved estimates based on Yamabe's flow

Sobolev and HLS

As it has been noticed by **E. Lieb (1983)** Sobolev's inequality in \mathbb{R}^d , $d \geq 3$,

$$\|u\|_{L^{2^*}(\mathbb{R}^d)}^2 \leq S_d \|\nabla u\|_{L^2(\mathbb{R}^d)}^2 \quad \forall u \in \mathcal{D}^{1,2}(\mathbb{R}^d)$$

and the Hardy-Littlewood-Sobolev inequality

$$S_d \|v\|_{L^{\frac{2d}{d+2}}(\mathbb{R}^d)}^2 \geq \int_{\mathbb{R}^d} v (-\Delta)^{-1} v \, dx \quad \forall v \in L^{\frac{2d}{d+2}}(\mathbb{R}^d)$$

are **dual** of each other. Here S_d is the Aubin-Talenti constant and $2^* = \frac{2d}{d-2}$

The first step in the entropy method

Proposition

Assume that $d \geq 3$ and $m = \frac{d-2}{d+2}$. If v is a solution the Yamabe flow

$$\frac{\partial v}{\partial t} = \Delta v^m \quad t > 0, \quad x \in \mathbb{R}^d, \quad m = \frac{d-2}{d+2}$$

with nonnegative initial datum in $L^{2d/(d+2)}(\mathbb{R}^d)$, then

$$\begin{aligned} & \frac{1}{2} \frac{d}{dt} \left[\int_{\mathbb{R}^d} v (-\Delta)^{-1} v \, dx - S_d \|v\|_{L^{\frac{2d}{d+2}}(\mathbb{R}^d)}^2 \right] \\ &= \left(\int_{\mathbb{R}^d} v^{m+1} \, dx \right)^{\frac{2}{d}} \left[S_d \|\nabla u\|_{L^2(\mathbb{R}^d)}^2 - \|u\|_{L^{2^*}(\mathbb{R}^d)}^2 \right] \geq 0 \end{aligned}$$

An improvement

$$J_d[v] := \int_{\mathbb{R}^d} v^{\frac{2d}{d+2}} dx \quad \text{and} \quad H_d[v] := \int_{\mathbb{R}^d} v (-\Delta)^{-1} v dx - S_d \|v\|_{L^{\frac{2d}{d+2}}(\mathbb{R}^d)}^2$$

Theorem (J.D., G. Jankowiak)

Assume that $d \geq 3$. Then we have

$$0 \leq H_d[v] + S_d J_d[v]^{1+\frac{2}{d}} \psi \left(J_d[v]^{\frac{2}{d}-1} \left[S_d \|\nabla u\|_{L^2(\mathbb{R}^d)}^2 - \|u\|_{L^{2^*}(\mathbb{R}^d)}^2 \right] \right) \\ \forall u \in \mathcal{D}, v = u^{\frac{d+2}{d-2}}$$

where $\psi(x) := \sqrt{\mathcal{C}^2 + 2\mathcal{C}x} - \mathcal{C}$ for any $x \geq 0$, with $\mathcal{C} = 1$

... and a consequence: $\mathcal{C} = 1$ is not optimal

Theorem

[JD, G. Jankowiak] *In the inequality*

$$\begin{aligned} S_d \|w^q\|_{L^{\frac{2d}{d+2}}(\mathbb{R}^d)}^2 - \int_{\mathbb{R}^d} w^q (-\Delta)^{-1} w^q dx \\ \leq C_d S_d \|w\|_{L^{2^*}(\mathbb{R}^d)}^{\frac{8}{d-2}} \left[\|\nabla w\|_{L^2(\mathbb{R}^d)}^2 - S_d \|w\|_{L^{2^*}(\mathbb{R}^d)}^2 \right] \end{aligned}$$

we have

$$\frac{d}{d+4} \leq C_d < 1$$

Example 2

Improved interpolation inequalities on the sphere

The interpolation inequalities on \mathbb{S}^d

On the d -dimensional sphere, let us consider the interpolation inequality

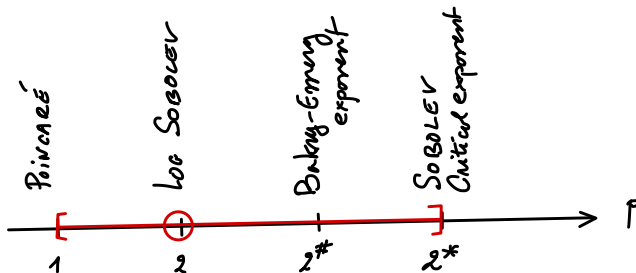
$$\|\nabla u\|_{L^2(\mathbb{S}^d)}^2 + \frac{d}{p-2} \|u\|_{L^2(\mathbb{S}^d)}^2 \geq \frac{d}{p-2} \|u\|_{L^p(\mathbb{S}^d)}^2 \quad \forall u \in H^1(\mathbb{S}^d, d\mu)$$

where the measure $d\mu$ is the uniform probability measure on $\mathbb{S}^d \subset \mathbb{R}^{d+1}$ corresponding to the measure induced by the Lebesgue measure on \mathbb{R}^{d+1} , and the exposant $p \geq 1$, $p \neq 2$, is such that

$$p \leq 2^* := \frac{2d}{d-2}$$

if $d \geq 3$. We adopt the convention that $2^* = \infty$ if $d = 1$ or $d = 2$. The case $p = 2$ corresponds to the logarithmic Sobolev inequality

$$\|\nabla u\|_{L^2(\mathbb{S}^d)}^2 \geq \frac{d}{2} \int_{\mathbb{S}^d} |u|^2 \log \left(\frac{|u|^2}{\|u\|_{L^2(\mathbb{S}^d)}^2} \right) d\mu \quad \forall u \in H^1(\mathbb{S}^d, d\mu) \setminus \{0\}$$



$$\|\nabla u\|_{L^2(\mathbb{S}^d)}^2 + \frac{d}{p-2} \|u\|_{L^2(\mathbb{S}^d)}^2 \geq \frac{d}{p-2} \|u\|_{L^p(\mathbb{S}^d)}^2 \quad \forall u \in H^1(\mathbb{S}^d, d\mu)$$

The Bakry-Emery method

Entropy functional

$$\mathcal{F}_p[\rho] := \frac{1}{p-2} \left[\int_{\mathbb{S}^d} \rho^{\frac{2}{p}} d\mu - \left(\int_{\mathbb{S}^d} \rho d\mu \right)^{\frac{2}{p}} \right] \quad \text{if } p \neq 2$$

$$\mathcal{F}_2[\rho] := \int_{\mathbb{S}^d} \rho \log \left(\frac{\rho}{\|\rho\|_{L^1(\mathbb{S}^d)}} \right) d\mu$$

Fisher information functional

$$\mathcal{I}_p[\rho] := \int_{\mathbb{S}^d} |\nabla \rho^{\frac{1}{p}}|^2 d\mu$$

Bakry-Emery (carré du champ) method: use the heat flow

$$\frac{\partial \rho}{\partial t} = \Delta \rho$$

and compute $\frac{d}{dt} \mathcal{F}_p[\rho] = -\mathcal{I}_p[\rho]$ and $\frac{d}{dt} \mathcal{I}_p[\rho] \leq -d \mathcal{I}_p[\rho]$ to get

$$\frac{d}{dt} (\mathcal{I}_p[\rho] - d \mathcal{F}_p[\rho]) \leq 0 \quad \implies \quad \mathcal{I}_p[\rho] \geq d \mathcal{F}_p[\rho]$$

with $\rho = |u|^p$, if $p \leq 2^\# := \frac{2d^2+1}{(d-1)^2}$

A refined interpolation inequality on the sphere

Theorem

Assume that

$$p \neq 2, \quad \text{and} \quad 1 \leq p \leq 2^\# \quad \text{if} \quad d \geq 2, \quad p \geq 1 \quad \text{if} \quad d = 1$$

$$\gamma = \left(\frac{d-1}{d+2} \right)^2 (p-1)(2^\# - p) \quad \text{if} \quad d \geq 2, \quad \gamma = \frac{p-1}{3} \quad \text{if} \quad d = 1$$

Then for any $u \in H^1(\mathbb{S}^d)$,

$$\|\nabla u\|_{L^2(\mathbb{S}^d)}^2 \geq \frac{d}{2-p-\gamma} \left(\|u\|_{L^2(\mathbb{S}^d)}^2 - \|u\|_{L^p(\mathbb{S}^d)}^{2-\frac{2\gamma}{p}} \|u\|_{L^2(\mathbb{S}^d)}^{\frac{2\gamma}{p}} \right) \quad \text{if } \gamma \neq 2-p$$

$$\|\nabla u\|_{L^2(\mathbb{S}^d)}^2 \geq \frac{2d}{p-2} \|u\|_{L^2(\mathbb{S}^d)}^2 \log \left(\frac{\|u\|_{L^2(\mathbb{S}^d)}^2}{\|u\|_{L^p(\mathbb{S}^d)}^2} \right) \quad \forall u \in H^1(\mathbb{S}^d)$$

Improved interpolation inequalities on the sphere

$$\lambda^* := \inf_{\substack{v \in H_+^1(\mathbb{S}^d, d\mu) \\ \int_{\mathbb{S}^d} v \, d\mu = 1 \\ \int_{\mathbb{S}^d} x |v|^p \, d\mu = 0}} \frac{\int_{\mathbb{S}^d} (\Delta v)^2 \, d\mu}{\int_{\mathbb{S}^d} |\nabla v|^2 \, v \, d\mu} > d$$

For any $f \in H^1(\mathbb{S}^d, d\mu)$ s.t. $\int_{\mathbb{S}^d} x |f|^p \, d\mu = 0$, consider the inequality

$$\int_{\mathbb{S}^d} |\nabla f|^2 \, v \, d\mu + \frac{\lambda}{p-2} \|f\|_2^2 \geq \frac{\lambda}{p-2} \|f\|_p^2$$

Proposition

If $p \in (2, 2^\#)$, the inequality holds with

$$\lambda \geq d + \frac{(d-1)^2}{d(d+2)} (2^\# - p)(\lambda^* - d)$$

$p = 2$: the logarithmic Sobolev case

$$\lambda^* = d + \frac{2(d+2)}{2(d+3) + \sqrt{2(d+3)(2d+3)}}$$

Proposition

Let $d \geq 2$. For any $u \in H^1(\mathbb{S}^d, d\mu) \setminus \{0\}$ such that $\int_{\mathbb{S}^d} |u|^2 d\mu = 0$, we have

$$\int_{\mathbb{S}^d} |\nabla u|^2 d\mu \geq \frac{\delta}{2} \int_{\mathbb{S}^d} |u|^2 \log \left(\frac{|u|^2}{\|u\|_2^2} \right) d\mu$$

with $\delta := d + \frac{2}{d} \frac{4d-1}{2(d+3) + \sqrt{2(d+3)(2d+3)}}$

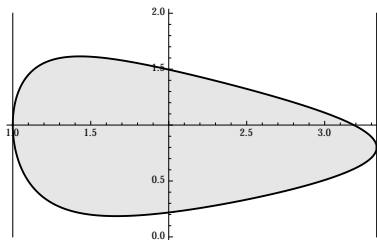
The evolution under the fast diffusion flow

To overcome the limitation $p \leq 2^\#$, one can consider a nonlinear diffusion of fast diffusion / porous medium type

$$\frac{\partial \rho}{\partial t} = \Delta \rho^m. \quad (1)$$

[Demange], [JD, Esteban, Kowalczyk, Loss]: for any $p \in [1, 2^*]$

$$\mathcal{K}_p[\rho] := \frac{d}{dt} \left(\mathcal{I}_p[\rho] - d \mathcal{F}_p[\rho] \right) \leq 0$$



(p, m) admissible region, $d = 5$

Stability under antipodal symmetry

With the additional restriction of *antipodal symmetry*, that is

$$u(-x) = u(x) \quad \forall x \in \mathbb{S}^d$$

Theorem

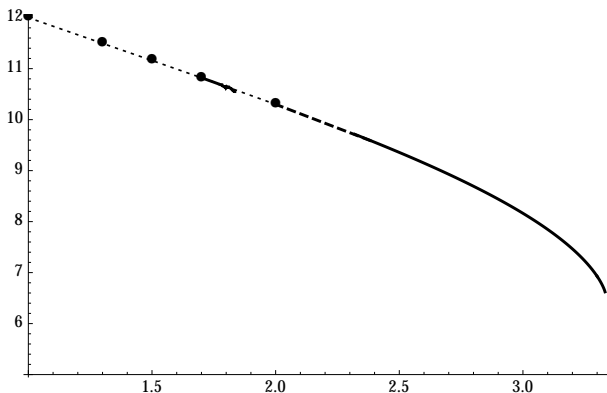
If $p \in (1, 2) \cup (2, 2^*)$, we have

$$\int_{\mathbb{S}^d} |\nabla u|^2 d\mu \geq \frac{d}{p-2} \left[1 + \frac{(d^2-4)(2^*-p)}{d(d+2)+p-1} \right] \left(\|u\|_{L^p(\mathbb{S}^d)}^2 - \|u\|_{L^2(\mathbb{S}^d)}^2 \right)$$

for any $u \in H^1(\mathbb{S}^d, d\mu)$ with antipodal symmetry. The limit case $p=2$ corresponds to the improved logarithmic Sobolev inequality

$$\int_{\mathbb{S}^d} |\nabla u|^2 d\mu \geq \frac{d}{2} \frac{(d+3)^2}{(d+1)^2} \int_{\mathbb{S}^d} |u|^2 \log \left(\frac{|u|^2}{\|u\|_{L^2(\mathbb{S}^d)}^2} \right) d\mu$$

The optimal constant in the antipodal framework



Numerical computation of the optimal constant when $d = 5$ and $1 \leq p \leq 10/3 \approx 3.33$. The limiting value of the constant is numerically found to be equal to $\lambda_\star = 2^{1-2/p} d \approx 6.59754$ with $d = 5$ and $p = 10/3$

Part II

A constructive result of stability based on entropy and parabolic regularity

- ▷ An introduction
- ▷ The fast diffusion equation
- ▷ Regularity and stability

Main results (part II) have been obtained in collaboration with

Matteo Bonforte

▷ *Universidad Autónoma de Madrid and ICMAT*



Bruno Nazaret

▷ *Université Paris 1 Panthéon-Sorbonne
and Mokaplan team*



Nikita Simonov

▷ *Ceremade, Université Paris-Dauphine (PSL)*



Introduction

- 📍 A special family of Gagliardo-Nirenberg inequalities
- 📍 Optimal functions
- 📍 A stability result

Gagliardo-Nirenberg inequalities

For any smooth f on \mathbb{R}^d with compact support

$$\|\nabla f\|_2^\theta \|f\|_{p+1}^{1-\theta} \geq \mathcal{C}_{\text{GN}} \|f\|_{2p} \quad (2)$$

[Gagliardo, 1958] [Nirenberg, 1959] $\theta = \frac{d(p-1)}{p(d+2-p(d-2))}$

• if $d \geq 3$, the exponent p is in the range $1 < p \leq \frac{d}{d-2}$ and $2p = \frac{2d}{d-2} = 2^* =: 2p^*$ is the critical Sobolev exponent, corresponding to *Sobolev's inequality* with $(\theta = 1)$ [Rodemich, 1968] [Aubin & Talenti, 1976]

$$\|\nabla f\|_2^2 \geq S_d \|f\|_{2^*}^2$$

▷ if $d = 1$ or 2 , the exponent p is in the range $1 < p < +\infty =: p^*$

• the limit case as $p \rightarrow 1_+$ is *Euclidean logarithmic Sobolev inequality in scale invariant form* [Blachman, 1965] [Stam, 1959] [Weissler, 1978]

$$\frac{d}{2} \log \left(\frac{2}{\pi d e} \int_{\mathbb{R}^d} |\nabla f|^2 dx \right) \geq \int_{\mathbb{R}^d} |f|^2 \log |f|^2 dx$$

for any function $f \in H^1(\mathbb{R}^d, dx)$ such that $\|f\|_2 = 1$

Optimal functions and scalings

$$\|\nabla f\|_2^\theta \|f\|_{p+1}^{1-\theta} \geq \mathcal{C}_{\text{GN}} \|f\|_{2p} \quad (1)$$

[del Pino, JD, 2002] Equality is achieved by the *Aubin-Talenti* type function

$$g(x) = \left(1 + |x|^2\right)^{-\frac{1}{p-1}} \quad \forall x \in \mathbb{R}^d$$

By homogeneity, translation, scalings, equality is also achieved by

$$g_{\lambda, \mu, y}(x) := \mu \lambda^{-\frac{d}{2p}} g\left(\frac{x-y}{\lambda}\right) \quad (\lambda, \mu, y) \in (0, +\infty) \times \mathbb{R} \times \mathbb{R}^d$$

▷ A non-scale invariant form of the inequality

$$a \|\nabla f\|_2^2 + b \|f\|_{p+1}^{p+1} \geq \mathcal{K}_{\text{GN}} \|f\|_{2p}^{2p\gamma}$$

$$a = \frac{1}{2} (p-1)^2, \quad b = 2 \frac{d-p(d-2)}{p+1}, \quad \mathcal{K}_{\text{GN}} = \|g\|_{2p}^{2p(1-\gamma)} \quad \text{and} \quad \gamma = \frac{d+2-p(d-2)}{d-p(d-4)}$$

If $p = 1$: standard *Euclidean logarithmic Sobolev inequality* [Gross, 1975]

$$\int_{\mathbb{R}^d} |\nabla f|^2 dx \geq \frac{1}{2} \int_{\mathbb{R}^d} |v|^2 \log\left(\frac{|f|^2}{\|f\|_2^2}\right) dx + \frac{d}{4} \log(2\pi e^2) \|f\|_2^2$$

The stability issue

What kind of distance to the manifold \mathfrak{M} of the Aubin-Talenti type functions is measured by the *deficit functional* δ ?

$$\delta[f] := a \|\nabla f\|_2^2 + b \|f\|_{p+1}^{p+1} - \mathcal{K}_{\text{GN}} \|f\|_{2p}^{2p}$$

Some (not completely satisfactory) answers:

▷ In the critical case $p = d/(d-2)$, $d \geq 3$, [Bianchi, Egnell, 1991]: there is a positive constant \mathcal{C} such that

$$\|\nabla f\|_2^2 - S_d \|f\|_{2^*}^2 \geq \mathcal{C} \inf_{\mathfrak{M}} \|\nabla f - \nabla g\|_2^2$$

▷ [JD, Jankowiak] Assume that $d \geq 3$ and let $q = \frac{d+2}{d-2}$. There exists a constant \mathcal{C} with $1 < \mathcal{C} \leq 1 + \frac{4}{d}$ such that

$$\|\nabla f\|_2^2 - S_d \|f\|_{2^*}^2 \geq \frac{\mathcal{C}}{S_d \|f\|_{2^*}^{2(2^*-2)}} \left(S_d \|f^q\|_{\frac{2d}{d+2}}^2 - \int_{\mathbb{R}^d} |f|^q (-\Delta)^{-1} |f|^q dx \right)$$

▷ [Blanchet, Bonforte, JD, Grillo, Vázquez] [JD, Toscani]... various improvements based on entropy methods and fast diffusion flows

A stability result

The *relative entropy*

$$\mathcal{F}[f] := \frac{2p}{1-p} \int_{\mathbb{R}^d} \left(|f|^{p+1} - g^{p+1} - \frac{1+p}{2p} g^{1-p} (|f|^{2p} - g^{2p}) \right) dx$$

The *deficit functional*

$$\delta[f] := a \|\nabla f\|_2^2 + b \|f\|_{p+1}^{p+1} - \mathcal{K}_{\text{GN}} \|f\|_{2p}^{2p\gamma} \geq 0$$

Theorem

Let $d \geq 1$, $p \in (1, p^*)$, $A > 0$ and $G > 0$. There is a $\mathcal{C} > 0$ such that

$$\delta[f] \geq \mathcal{C} \mathcal{F}[f]$$

for any $f \in \mathcal{W} := \{f \in L^1(\mathbb{R}^d, (1+|x|)^2 dx) : \nabla f \in L^2(\mathbb{R}^d, dx)\}$ such that

$$\int_{\mathbb{R}^d} |f|^{2p} dx = \int_{\mathbb{R}^d} |g|^{2p} dx, \quad \int_{\mathbb{R}^d} x |f|^{2p} dx = 0$$

$$\sup_{r>0} r^{\frac{d-p(d-4)}{p-1}} \int_{|x|>r} |f|^{2p} dx \leq A \quad \text{and} \quad \mathcal{F}[f] \leq G$$

Some comments

▷ *The constant \mathcal{C} is explicit*

▷ *A Csiszár-Kullback inequality.* There exists a constant $C_p > 0$ such that

$$\left\| |f|^{2p} - g^{2p} \right\|_{L^1(\mathbb{R}^d)} \leq C_p \sqrt{\mathcal{F}[f]} \quad \text{if} \quad \|f\|_{L^{2p}(\mathbb{R}^d)} = \|g\|_{L^{2p}(\mathbb{R}^d)}$$

▷ Literature on stability of Sobolev type inequalities is huge:

- Weak $L^{2^*}/2$ -remainder term in bounded domains [Brezis, Lieb, 1985]
- Fractional versions and $(-\Delta)^s$ [Lu, Wei, 2000] [Gazzola, Grunau, 2001] [Bartsch, Weth, Willem, 2003] [Chen, Frank, Weth, 2013]
- Inverse stereographic projection (eigenvalues): [Ding, 1986] [Beckner, 1993] [Morpurgo, 2002] [Bartsch, Schneider, Weth, 2004]
- Symmetrization [Cianchi, Fusco, Maggi, Pratelli, 2009] and [Figalli, Maggi, Pratelli, 2010]

... to be continued

▷ On stability and flows (continued)

- Many other papers by Figalli and his collaborators, among which (most recent ones): [Figalli, Neumayer, 2018] [Neumayer, 2020] [Figalli, Zhang, 2020] [Figalli, Glaudo, 2020]
- Stability for Gagliardo-Nirenberg inequalities [Carlen, Figalli, 2013] [Seuffert, 2017] [Nguyen, 2019]
- Gradient flow issues [Otto, 2001] and many subsequent papers
- Carré du champ applied to the fast diffusion equation [Carrillo, Toscani, 2000] [Carrillo and Vázquez, 2003] [CJMTU, 2001] [Jüngel, 2016]
- Spectral gap properties [Scheffer, 2001] [Denzler, McCann, 2003 & 2005]

▷ On entropy methods

- Carré du champ: the semi-group and Markov processes point of view [Bakry, Gentil, Ledoux, 2014]
- The PDE point of view (+ some applications to numerical analysis) [Jüngel, 2016]

- ▷ Global Harnack principle: [Vázquez, 2003] [Bonforte, Vázquez, 2006] [Vázquez, 2006] [Bonforte, Simonov, 2020]

⇒ Our tool: the fast diffusion equation

The fast diffusion equation

$$\frac{\partial u}{\partial t} = \Delta u^m \quad (3)$$

- The Rényi entropy powers and the Gagliardo-Nirenberg inequalities
- Self-similar solutions and the entropy-entropy production method
- Large time asymptotics, spectral analysis (Hardy-Poincaré inequality)

The fast diffusion equation in original variables

Consider the *fast diffusion* equation in \mathbb{R}^d , $d \geq 1$, $m \in (0, 1)$

$$\frac{\partial u}{\partial t} = \Delta u^m \quad (2)$$

with initial datum $u(t=0, x) = u_0(x) \geq 0$ such that

$$\int_{\mathbb{R}^d} u_0 \, dx = \mathcal{M} > 0 \quad \text{and} \quad \int_{\mathbb{R}^d} |x|^2 u_0 \, dx < +\infty$$

The large time behavior is governed by **the self-similar Barenblatt solutions**

$$\mathcal{U}(t, x) := \frac{1}{(\kappa t^{1/\mu})^d} \mathcal{B}\left(\frac{x}{\kappa t^{1/\mu}}\right)$$

where $\mu := 2 + d(m-1)$, $\kappa := \left|\frac{2\mu m}{m-1}\right|^{1/\mu}$ and \mathcal{B} is the Barenblatt profile

$$\mathcal{B}(x) := (C + |x|^2)^{-\frac{1}{1-m}}$$

The Rényi entropy power F

The *entropy* is defined by

$$E := \int_{\mathbb{R}^d} u^m dx$$

and the *Fisher information* by

$$I := \int_{\mathbb{R}^d} u |\nabla P|^2 dx \quad \text{with} \quad P = \frac{m}{m-1} u^{m-1} \text{ is the pressure variable}$$

If u solves the fast diffusion equation, then

$$E' = (1-m)I$$

The *Rényi entropy power*

$$F := E^\sigma = \left(\int_{\mathbb{R}^d} u^m dx \right)^\sigma \quad \text{with} \quad \sigma = \frac{2}{d} \frac{1}{1-m} - 1$$

applied to self-similar Barenblatt solutions has a linear growth in t

The concavity property

Theorem

[Toscani, Savaré, 2014] Assume that $m_1 \leq m < 1$ if $d > 1$ and $m > 1/2$ if $d = 1$. Then $F(t)$ is **concave**, increasing, and

$$\lim_{t \rightarrow +\infty} F'(t) = (1-m)\sigma \lim_{t \rightarrow +\infty} E^{\sigma-1} I$$

[Dolbeault, Toscani, 2016] The inequality

$$E^{\sigma-1} I \geq E[\mathcal{B}]^{\sigma-1} I[\mathcal{B}]$$

is equivalent to the Gagliardo-Nirenberg inequality

$$\|\nabla f\|_2^\theta \|f\|_{p+1}^{1-\theta} \geq \mathcal{C}_{\text{GN}} \|f\|_{2p} \quad (1)$$

$$u^{m-1/2} = \frac{f}{\|f\|_{2p}} \text{ and } p = \frac{1}{2m-1} \in (1, p^*) \iff \max\left\{\frac{1}{2}, m_1\right\} < m < 1$$

Self-similar variables: entropy-entropy production method

The fast diffusion equation

$$\frac{\partial u}{\partial t} = \Delta u^m$$

has a self-similar solution

$$\mathcal{U}(t, x) := \frac{1}{\kappa^d (\mu t)^{d/\mu}} \mathcal{B}\left(\frac{x}{\kappa (\mu t)^{1/\mu}}\right) \quad \text{where} \quad \mathcal{B}(x) := (1 + |x|^2)^{-\frac{1}{1-m}}$$

A time-dependent rescaling based on *self-similar variables*

$$u(t, x) = \frac{1}{\kappa^d R^d} v\left(\tau, \frac{x}{\kappa R}\right) \quad \text{where} \quad \frac{dR}{dt} = R^{1-\mu}, \quad \tau(t) := \frac{1}{2} \log\left(\frac{R(t)}{R_0}\right)$$

Then the function v solves *a Fokker-Planck type equation*

$$\frac{\partial v}{\partial \tau} + \nabla \cdot \left[v \left(\nabla u^{m-1} - 2x \right) \right] = 0$$

with *same initial datum* $v_0 = u_0$ if $R_0 = R(0) = 1$

Free energy and Fisher information

The function v and \mathcal{B} (same mass) solve the Fokker-Planck type equation

$$\frac{\partial v}{\partial t} + \nabla \cdot \left[v \left(\nabla v^{m-1} - 2x \right) \right] = 0 \quad (4)$$

A Lyapunov functional [Ralston, Newman, 1984]

Generalized entropy or *Free energy*

$$\mathcal{F}[v] := -\frac{1}{m} \int_{\mathbb{R}^d} \left(v^m - \mathcal{B}^m - m\mathcal{B}^{m-1}(v - \mathcal{B}) \right) dx$$

Entropy production is measured by the *Generalized Fisher information*

$$\frac{d}{dt} \mathcal{F}[v] = -\mathcal{I}[v], \quad \mathcal{I}[v] := \int_{\mathbb{R}^d} v \left| \nabla v^{m-1} + 2x \right|^2 dx$$

The entropy - entropy production inequality

$$\mathcal{B}(x) := (1 + |x|^2)^{-\frac{1}{1-m}}$$

Theorem

[del Pino, JD, 2002] $d \geq 3$, $m \in [m_1, 1)$, $m > \frac{1}{2}$, $\int_{\mathbb{R}^d} v_0 \, dx = \int_{\mathbb{R}^d} \mathcal{B} \, dx$

$$\int_{\mathbb{R}^d} v \left| \nabla v^{m-1} + 2x \right|^2 \, dx = \mathcal{I}[v] \geq 4 \mathcal{F}[v] = 4 \int_{\mathbb{R}^d} \left(\frac{\mathcal{B}^m}{m} - \frac{v^m}{m} + |x|^2 (v - \mathcal{B}) \right) \, dx$$

$$p = \frac{1}{2m-1}, \, v = f^{2p}$$

$$\|\nabla f\|_2^\theta \|f\|_{p+1}^{1-\theta} \geq \mathcal{C}_{\text{GN}} \|f\|_{2p} \iff \delta[f] = \mathcal{I}[v] - 4 \mathcal{F}[v] \geq 0$$

Corollary

[del Pino, JD, 2002] A solution v of (4) with initial data $v_0 \in L^1_+(\mathbb{R}^d)$ such that $|x|^2 v_0 \in L^1(\mathbb{R}^d)$, $v_0^m \in L^1(\mathbb{R}^d)$ satisfies

$$\mathcal{F}[v(t, \cdot)] \leq \mathcal{F}[v_0] e^{-4t}$$

• A computation on a large ball, with boundary terms

Carré du champ method [Carrillo, Toscani] [Carrillo, Vázquez]
 [Carrillo, Jüngel, Toscani, Markowich, Unterreiter]

$$\begin{aligned}\frac{\partial u}{\partial t} + \nabla \cdot \left[v \left(\nabla v^{m-1} - 2x \right) \right] &= 0 \quad t > 0, \quad x \in B_R \\ \left(\nabla v^{m-1} - 2x \right) \cdot \frac{x}{|x|} &= 0 \quad t > 0, \quad x \in \partial B_R\end{aligned}$$

$$\begin{aligned}& \frac{d}{dt} \int_{B_R} v |\nabla v^{m-1} - 2x|^2 dx + 4 \int_{B_R} v |\nabla v^{m-1} - 2x|^2 dx \\ & + 2 \frac{1-m}{m} \int_{B_R} v^m \left(\left\| D^2(v^{m-1} - \mathcal{B}^{m-1}) \right\|^2 - (1-m) \left| \Delta(v^{m-1} - \mathcal{B}^{m-1}) \right|^2 \right) dx \\ & = \int_{\partial B_R} v^m \left(\omega \cdot \nabla |v^{m-1} - \mathcal{B}^{m-1}|^2 \right) d\sigma \leq 0 \quad (\text{by Grisvard's lemma})\end{aligned}$$

Improvement: $\exists \phi$ such that $\phi'' > 0$, $\phi(0) = 0$ and $\phi'(0) = 4$ [Toscani, JD]

$$\mathcal{I}[v|\mathcal{B}_\sigma] \geq \phi(\mathcal{F}[v|\mathcal{B}_\sigma]) \quad \Leftarrow \quad \text{idea: } \frac{d\mathcal{I}}{dt} + 4\mathcal{I} \lesssim -\frac{\mathcal{I}}{\mathcal{F}^2}$$

Spectral gap: sharp asymptotic rates of convergence

Assumptions on the initial datum v_0

$$(H_1) \quad (C_0 + |x|^2)^{-\frac{1}{1-m}} \leq v_0 \leq (C_1 + |x|^2)^{-\frac{1}{1-m}}$$

(H_2) if $d \geq 3$ and $m \leq m_* := \frac{d-4}{d-2}$, then $(v_0 - \mathcal{B})$ is integrable

Theorem

[Blanchet, Bonforte, JD, Grillo, Vázquez, 2009] If $m < 1$ and $m \neq m_*$, then

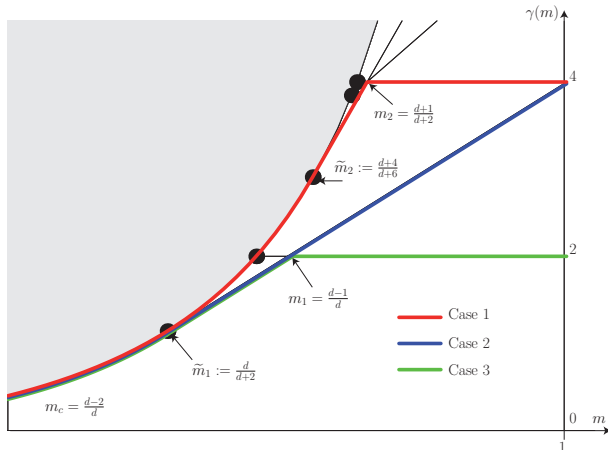
$$\mathcal{F}[v(t, \cdot)] \leq C e^{-2\gamma(m)t} \quad \forall t \geq 0, \quad \gamma(m) := (1-m)\Lambda_{\alpha,d}$$

where $\Lambda_{\alpha,d} > 0$ is the best constant in the Hardy-Poincaré inequality

$$\Lambda_{\alpha,d} \int_{\mathbb{R}^d} |f|^2 d\mu_{\alpha-1} \leq \int_{\mathbb{R}^d} |\nabla f|^2 d\mu_{\alpha} \quad \forall f \in H^1(d\mu_{\alpha}), \quad \int_{\mathbb{R}^d} f d\mu_{\alpha-1} = 0$$

with $\alpha := \frac{1}{m-1} < 0$, $d\mu_{\alpha} := h_{\alpha} dx$, $h_{\alpha}(x) := (1 + |x|^2)^{\alpha}$

Spectral gap and the asymptotic time layer



$$\mathcal{F}[v(t, \cdot)] \leq C e^{-2\gamma(m)t} \quad \forall t \geq 0$$

[BBDGV, 2009] [BDGV, 2010] [JD, Toscani, 2015]

◉ Spectral gap and improvements... the details

▷ *Asymptotic time layer* [BBDGV, 2009] [BDGV, 2010] [JD, Toscani, 2015]

Corollary

Assume that v solves (4): $\partial_t v + \nabla \cdot \left[v (\nabla v^{m-1} - 2x) \right] = 0$ with initial datum $v_0 \geq 0$ such that $\int_{\mathbb{R}^d} v_0 dx = \int_{\mathbb{R}^d} \mathcal{B} dx$

- (i) there is a constant $\mathcal{C}_1 > 0$ such that $\mathcal{F}[v(t, \cdot)] \leq \mathcal{C}_1 e^{-2\gamma(m)t}$ with $\gamma(m) = 2$ if $m_1 \leq m < 1$
- (ii) if $m_1 \leq m < 1$ and $\int_{\mathbb{R}^d} x v_0 dx = 0$, there is a constant $\mathcal{C}_2 > 0$ such that $\mathcal{F}[v(t, \cdot)] \leq \mathcal{C}_2 e^{-2\gamma(m)t}$ with $\gamma(m) = 4 - 2d(1 - m)$
- (iii) Assume that $\frac{d+1}{d+2} \leq m < 1$ and $\int_{\mathbb{R}^d} x v_0 dx = 0$ and let

$$\mathcal{B}_\sigma := \sigma^{-\frac{d}{2}} \mathcal{B}(x/\sqrt{\sigma})$$

be such that $\int_{\mathbb{R}^d} |x|^2 u(t, x) dx = \int_{\mathbb{R}^d} |x|^2 \mathcal{B}_\sigma(x) dx$. Then there is a constant $\mathcal{C}_3 > 0$ such that $\mathcal{F}[v(t, \cdot) | \mathcal{B}_\sigma] \leq \mathcal{C}_3 e^{-4t}$

▷ *Initial time layer* $\mathcal{I}[v | \mathcal{B}_\sigma] \geq \phi(\mathcal{F}[v | \mathcal{B}_\sigma]) \Rightarrow$ faster decay for $t \sim 0$

The asymptotic time layer improvement

Linearized free energy and linearized Fisher information

$$F[g] := \frac{m}{2} \int_{\mathbb{R}^d} |g|^2 \mathcal{B}^{2-m} dx \quad \text{and} \quad I[g] := m(1-m) \int_{\mathbb{R}^d} |\nabla g|^2 \mathcal{B} dx$$

Hardy-Poincaré inequality. Let $d \geq 1$, $m \in (m_1, 1)$ and $g \in L^2(\mathbb{R}^d, \mathcal{B}^{2-m} dx)$ such that $\nabla g \in L^2(\mathbb{R}^d, \mathcal{B} dx)$, $\int_{\mathbb{R}^d} g \mathcal{B}^{2-m} dx = 0$ and $\int_{\mathbb{R}^d} x g \mathcal{B}^{2-m} dx = 0$

$$I[g] \geq 4\alpha F[g] \quad \text{where} \quad \alpha = 2 - d(1-m)$$

Proposition

Let $m \in (m_1, 1)$ if $d \geq 2$, $m \in (1/3, 1)$ if $d = 1$, $\eta = 2d(m - m_1)$ and $\chi = m/(266 + 56m)$. If $\int_{\mathbb{R}^d} v dx = \mathcal{M}$, $\int_{\mathbb{R}^d} x v dx = 0$ and

$$(1 - \varepsilon)\mathcal{B} \leq v \leq (1 + \varepsilon)\mathcal{B}$$

for some $\varepsilon \in (0, \chi\eta)$, then

$$\mathcal{Q}[v] := \frac{\mathcal{I}[v]}{\mathcal{F}[v]} \geq 4 + \eta$$

The initial time layer improvement: backward estimate

Rephrasing the *carré du champ* method, $\mathcal{Q}[v] := \frac{\mathcal{I}[v]}{\mathcal{F}[v]}$ is such that

$$\frac{d\mathcal{Q}}{dt} \leq \mathcal{Q}(\mathcal{Q} - 4)$$

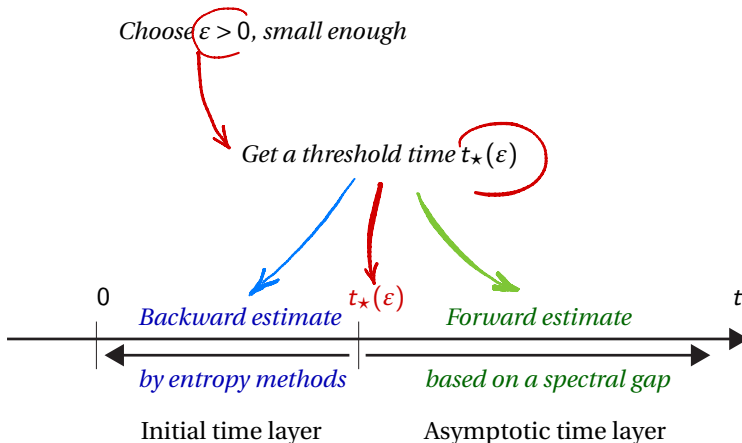
Lemma

Assume that $m > m_1$ and v is a solution to (4) with nonnegative initial datum v_0 . If for some $\eta > 0$ and $T > 0$, we have $\mathcal{Q}[v(T, \cdot)] \geq 4 + \eta$, then

$$\mathcal{Q}[v(t, \cdot)] \geq 4 + \frac{4\eta e^{-4T}}{4 + \eta - \eta e^{-4T}} \quad \forall t \in [0, T]$$

Regularity and stability

Our strategy



Uniform convergence in relative error: statement

Theorem

Assume that $m \in (m_1, 1)$ if $d \geq 2$, $m \in (1/3, 1)$ if $d = 1$ and let $\varepsilon \in (0, 1/2)$, small enough, $A > 0$, and $G > 0$ be given. There exists an explicit time $t_\star \geq 0$ such that, if u is a solution of

$$\frac{\partial u}{\partial t} = \Delta u^m \quad (2)$$

with nonnegative initial datum $u_0 \in L^1(\mathbb{R}^d)$ satisfying

$$\sup_{r>0} r^{\frac{d(m-m_c)}{(1-m)}} \int_{|x|>r} u \, dx \leq A < \infty \quad (H_A)$$

$\int_{\mathbb{R}^d} u_0 \, dx = \int_{\mathbb{R}^d} \mathcal{B} \, dx = \mathcal{M}$ and $\mathcal{F}[u_0] \leq G$, then

$$\sup_{x \in \mathbb{R}^d} \left| \frac{u(t, x)}{\mathcal{B}(t, x)} - 1 \right| \leq \varepsilon \quad \forall t \geq t_\star$$

The threshold time

Proposition

Let $m \in (m_1, 1)$ if $d \geq 2$, $m \in (1/3, 1)$ if $d = 1$, $\varepsilon \in (0, \varepsilon_{m,d})$, $A > 0$ and $G > 0$

$$t_{\star} = c_{\star} \frac{1 + A^{1-m} + G^{\frac{\alpha}{2}}}{\varepsilon^a}$$

where $a = \frac{\alpha}{\vartheta} \frac{2-m}{1-m}$ and $\vartheta = \nu/(d + \nu)$

$$c_{\star} = c_{\star}(m, d) = \sup_{\varepsilon \in (0, \varepsilon_{m,d})} \max \{ \varepsilon \kappa_1(\varepsilon, m), \varepsilon^a \kappa_2(\varepsilon, m), \varepsilon \kappa_3(\varepsilon, m) \}$$

$$\kappa_1(\varepsilon, m) := \max \left\{ \frac{8c}{(1+\varepsilon)^{1-m} - 1}, \frac{2^{3-m} \kappa_{\star}}{1 - (1-\varepsilon)^{1-m}} \right\}$$

$$\kappa_2(\varepsilon, m) := \frac{(4\alpha)^{\alpha-1} K^{\frac{\alpha}{\vartheta}}}{\varepsilon^{\frac{2-m}{1-m} \frac{\alpha}{\vartheta}}} \quad \text{and} \quad \kappa_3(\varepsilon, m) := \frac{8\alpha^{-1}}{1 - (1-\varepsilon)^{1-m}}$$

Improved entropy-entropy production inequality

Theorem

Let $m \in (m_1, 1)$ if $d \geq 2$, $m \in (1/2, 1)$ if $d = 1$, $A > 0$ and $G > 0$. Then there is a positive number ζ such that

$$\mathcal{I}[v] \geq (4 + \zeta) \mathcal{F}[v]$$

for any nonnegative function $v \in L^1(\mathbb{R}^d)$ such that $\mathcal{F}[v] = G$, $\int_{\mathbb{R}^d} v \, dx = \mathcal{M}$, $\int_{\mathbb{R}^d} x v \, dx = 0$ and v satisfies (H_A)

We have the *asymptotic time layer estimate*

$$\varepsilon \in (0, 2\varepsilon_\star), \quad \varepsilon_\star := \frac{1}{2} \min \{\varepsilon_{m,d}, \chi \eta\} \quad \text{with} \quad T = \frac{1}{2} \log R(t_\star)$$

$$(1 - \varepsilon) \mathcal{B} \leq v(t, \cdot) \leq (1 + \varepsilon) \mathcal{B} \quad \forall t \geq T$$

and, as a consequence, the *initial time layer estimate*

$$\mathcal{I}[v(t, \cdot)] \geq (4 + \zeta) \mathcal{F}[v(t, \cdot)] \quad \forall t \in [0, T], \quad \text{where} \quad \zeta = \frac{4\eta e^{-4T}}{4 + \eta - \eta e^{-4T}}$$

Two consequences

$$\zeta = Z(A, \mathcal{F}[u_0]), \quad Z(A, G) := \frac{\zeta_\star}{1 + A(1-m)^{\frac{2}{\alpha}} + G}, \quad \zeta_\star := \frac{4\eta}{4+\eta} \left(\frac{\varepsilon_\star^\alpha}{2\alpha c_\star} \right)^{\frac{2}{\alpha}} c_\alpha$$

▷ Improved decay rate for the fast diffusion equation in rescaled variables

Corollary

Let $m \in (m_1, 1)$ if $d \geq 2$, $m \in (1/2, 1)$ if $d = 1$, $A > 0$ and $G > 0$. If v is a solution of (4) with nonnegative initial datum $v_0 \in L^1(\mathbb{R}^d)$ such that $\mathcal{F}[v_0] = G$, $\int_{\mathbb{R}^d} v_0 \, dx = \mathcal{M}$, $\int_{\mathbb{R}^d} x v_0 \, dx = 0$ and v_0 satisfies (H_A) , then

$$\mathcal{F}[v(t, \cdot)] \leq \mathcal{F}[v_0] e^{-(4+\zeta)t} \quad \forall t \geq 0$$

▷ The stability in the entropy - entropy production estimate $\mathcal{I}[v] - 4\mathcal{F}[v] \geq \zeta \mathcal{F}[v]$ also holds in a stronger sense

$$\mathcal{I}[v] - 4\mathcal{F}[v] \geq \frac{\zeta}{4+\zeta} \mathcal{I}[v]$$

A general stability result

$$\lambda[f] := \left(\frac{2d\kappa[f]^{p-1}}{p^2-1} \frac{\|f\|_{p+1}^{p+1}}{\|\nabla f\|_2^2} \right)^{\frac{2p}{d-p(d-4)}}$$

$$A[f] := \frac{\mathcal{M}}{\lambda[f]^{\frac{d-p(d-4)}{p-1}} \|f\|_{2p}^{2p}} \sup_{r>0} r^{\frac{d-p(d-4)}{p-1}} \int_{|x|>r} |f(x+x_f)|^{2p} dx$$

$$E[f] := \frac{2p}{1-p} \int_{\mathbb{R}^d} \left(\frac{\kappa[f]^{p+1}}{\lambda[f]^{\frac{d-p-1}{2p}}} |f|^{p+1} - g^{p+1} - \frac{1+p}{2p} g^{1-p} \left(\frac{\kappa[f]^{2p}}{\lambda[f]^2} |f|^{2p} - g^{2p} \right) \right) dx$$

$$\mathfrak{G}[f] := \frac{\mathcal{M}^{\frac{p-1}{2p}}}{p^2-1} \frac{1}{C(p,d)} Z(A[f], E[f])$$

Theorem

Let $d \geq 1$ and $p \in (1, p^*)$. For any $f \in \mathcal{W}$, we have

$$\left(\|\nabla f\|_2^\theta \|f\|_{p+1}^{1-\theta} \right)^{2p\gamma} - (\mathcal{C}_{\text{GN}} \|f\|_{2p})^{2p\gamma} \geq \mathfrak{G}[f] \|f\|_{2p}^{2p\gamma} E[f]$$

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

E-mail: dolbeault@ceremade.dauphine.fr

Thank you for your attention !