Stability in Gagliardo-Nirenberg inequalities

Jean Dolbeault

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

Ceremade, Université Paris-Dauphine

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Outline

 Introduction
 (almost) a first *constructive result* on the *stability of Gagliardo-Nirenberg inequalities*

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 *threshold time*

• The uniform convergence in relative error

 \rhd from local to global estimates: a quantitative version of Harnack's inequality and Hölder regularity

 \rhd the stability result in the entropy framework

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The fast diffusion equation Regularity and stability

Main results of this lecture have been obtained in collaboration with

Matteo Bonforte > Universidad Autónoma de Madrid and ICMAT









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Introduction

A special family of Gagliardo-Nirenberg inequalities

Optimal functions

Q A stability result

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Gagliardo-Nirenberg inequalities

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

$$\|\nabla f\|_{2}^{\theta} \|f\|_{p+1}^{1-\theta} \ge \mathscr{C}_{\mathrm{GN}} \|f\|_{2p} \tag{1}$$

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

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

 $\|\nabla f\|_{2}^{2} \ge S_{d} \|f\|_{2^{*}}^{2}$

▷ if d = 1 or 2, the exponent p is in the range 1 $• the limit case as <math>p \to 1_+$ is *Euclidean logarithmic Sobolev inequality in scale invariant form* [Blachman, 1965] [Stam, 1959] [Weissler, 1978]

$$\frac{d}{2} \log \left(\frac{2}{\pi d e} \int_{\mathbb{R}^d} |\nabla f|^2 \, \mathrm{d}x \right) \ge \int_{\mathbb{R}^d} |f|^2 \log |f|^2 \, \mathrm{d}x$$

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

Gagliardo-Nirenberg inequalities Stability

Optimal functions and scalings

$$\|\nabla f\|_{2}^{\theta} \|f\|_{p+1}^{1-\theta} \ge \mathcal{C}_{\mathrm{GN}} \|f\|_{2p} \tag{1}$$

[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

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

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

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

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

Gagliardo-Nirenberg inequalities Stability

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 ?

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

Some (not completely satisfactory) answers:

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

$$\|\nabla f\|_{2}^{2} - S_{d} \|f\|_{2^{*}}^{2} \ge \mathscr{C} \inf_{\mathfrak{M}} \|\nabla f - \nabla g\|_{2}^{2}$$

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

$$\|\nabla f\|_{2}^{2} - \mathsf{S}_{d} \|f\|_{2^{*}}^{2} \geq \frac{\mathscr{C}}{\mathsf{S}_{d} \|f\|_{2^{*}}^{2(2^{*}-2)}} \left(\mathsf{S}_{d} \|f^{q}\|_{\frac{2d}{d+2}}^{2} - \int_{\mathbb{R}^{d}} |f|^{q} (-\Delta)^{-1} |f|^{q} \, \mathrm{d}x\right)$$

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

Gagliardo-Nirenberg inequalities Stability

A stability result

The relative entropy

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

Theorem

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

 $\delta[f] \geq \mathscr{C}\mathscr{E}[f]$

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

$$\int_{\mathbb{R}^d} |f|^{2p} dx = \int_{\mathbb{R}^d} |g|^{2p} dx, \quad \int_{\mathbb{R}^d} x|f|^{2p} dx = 0$$
$$\sup_{r>0} r^{\frac{d-p(d-4)}{p-1}} \int_{|x|>r} |f|^{2p} dx \le A \quad and \quad \mathscr{E}[f] \le G$$

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

Some comments

\triangleright The constant \mathscr{C} is explicit

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

$$\left\||f|^{2p} - g^{2p}\right\|_{\mathrm{L}^1(\mathbb{R}^d)} \le C_p \sqrt{\mathscr{E}[f]} \quad \mathrm{if} \quad \|f\|_{\mathrm{L}^{2p}(\mathbb{R}^d)} = \|g\|_{\mathrm{L}^{2p}(\mathbb{R}^d)}$$

▷ 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

 \triangleright 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]
- \triangleright On entropy methods

– Carré du champ: the semi-group and Markov precesses 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]

 \implies Our tool: the fast diffusion equation

 Introduction to stability
 Rényi entropy powers

 The fast diffusion equation
 Entropy-entropy production

 Regularity and stability
 Spectral gap and improvement

The fast diffusion equation

$$\frac{\partial u}{\partial t} = \Delta u^m \tag{2}$$

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- 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)

Rényi entropy powers Entropy-entropy production Spectral gap and improvements

The fast diffusion equation in original variables

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

 $\frac{\partial u}{\partial t} = \Delta u^m \tag{2}$

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

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

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

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

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

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

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• The Rényi entropy power F

The entropy is defined by

$$\exists := \int_{\mathbb{R}^d} u^m \, \mathrm{d} x$$

and the Fisher information by

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

If *u* solves the fast diffusion equation, then

$$\mathsf{E}' = (1-m)\mathsf{I}$$

The Rényi entropy power

$$\mathsf{F} := \mathsf{E}^{\sigma}$$
 with $\sigma = \frac{2}{d} \frac{1}{1-m} - 1$

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

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The variation of the Fisher information

Lemma

If u solves
$$\frac{\partial u}{\partial t} = \Delta u^m$$
 with $\frac{d-1}{d} =: m_1 \le m < 1$, then

$$\mathbf{I}' = \frac{d}{dt} \int_{\mathbb{R}^d} u |\nabla \mathsf{P}|^2 \, \mathrm{d}x = -2 \int_{\mathbb{R}^d} u^m \left(\left\| \mathsf{D}^2 \mathsf{P} - \frac{1}{d} \Delta \mathsf{P} \operatorname{Id} \right\|^2 + (m - m_1) (\Delta \mathsf{P})^2 \right) \mathrm{d}x$$

 \triangleright This is where the limitation $m \ge m_1 := \frac{d-1}{d}$ appears

.... there are no boundary terms in the integrations by parts ?

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The concavity property

Theorem

[Toscani, Savaré, 2014] Assume that $m_1 \le m < 1$ if d > 1 and m > 1/2 if d = 1. Then F(t) is increasing, $(1-m)F''(t) \le 0$ and

$$\lim_{t \to +\infty} \frac{1}{t} F(t) = (1 - m) \sigma \lim_{t \to +\infty} E^{\sigma - 1} I$$

[Dolbeault, Toscani, 2016] The inequality

 $\mathsf{E}^{\sigma-1} \mathsf{I} \ge \mathsf{E}[\mathscr{B}]^{\sigma-1} \mathsf{I}[\mathscr{B}]$

is equivalent to the Gagliardo-Nirenberg inequality

$$\|\nabla f\|_2^\theta \|f\|_{p+1}^{1-\theta} \ge \mathscr{C}_{\mathrm{GN}} \|f\|_{2p} \tag{1}$$

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

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Self-similar variables: entropy-entropy production method

The fast diffusion equation

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

has a self-similar solution

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

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 $R_0 = R(0) = 1$

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Free energy and Fisher information

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

$$\frac{\partial v}{\partial t} + \nabla \cdot \left[v \left(\nabla v^{m-1} - 2x \right) \right] = 0$$
(3)

A Lyapunov functional [Ralston, Newman, 1984]

Generalized entropy or Free energy

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

Entropy production is measured by the Generalized Fisher information

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

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The entropy - entropy production inequality

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

Theorem

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

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

$$\begin{split} p &= \frac{1}{2m-1}, \, v = f^{2p} \\ &\|\nabla f\|_2^{\theta} \, \|f\|_{p+1}^{1-\theta} \geq \mathcal{C}_{\mathrm{GN}} \, \|f\|_{2p} \Longleftrightarrow \delta[f] = \mathcal{I}[v] - 4\mathcal{F}[v] \geq 0 \end{split}$$

Corollary

[del Pino, JD, 2002] A solution v of (3) 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

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

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• A computation on a large ball, with boundary terms

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

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

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

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

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

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Spectral gap: sharp asymptotic rates of convergence

Assumptions on the initial datum v_0

$$(H_1) \left(C_0 + |x|^2 \right)^{-\frac{1}{1-m}} \le v_0 \le \left(C_1 + |x|^2 \right)^{-\frac{1}{1-m}}$$

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

Theorem

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

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

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

$$\begin{split} \Lambda_{\alpha,d} \int_{\mathbb{R}^d} |f|^2 \, \mathrm{d}\mu_{\alpha-1} &\leq \int_{\mathbb{R}^d} |\nabla f|^2 \, \mathrm{d}\mu_{\alpha} \quad \forall \ f \in \mathrm{H}^1(\mathrm{d}\mu_{\alpha}), \quad \int_{\mathbb{R}^d} f \, \mathrm{d}\mu_{\alpha-1} = 0 \\ \text{with } \alpha &:= \frac{1}{m-1} < 0, \ \mathrm{d}\mu_{\alpha} := h_{\alpha} \, dx, \ h_{\alpha}(x) := (1+|x|^2)^{\alpha} \end{split}$$

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• 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]

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• Spectral gap and improvements... the details

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

Corollary

Assume that v solves (3):
$$\partial_t v + \nabla \cdot \left[v \left(\nabla v^{m-1} - 2x \right) \right] = 0$$
 with initial datum $v_0 \ge 0$ such that $\int_{\mathbb{R}^d} v_0 \, dx = \int_{\mathbb{R}^d} \mathscr{B} \, dx$

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

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

 $\triangleright Initial time layer \mathscr{I}[v|\mathscr{B}_{\sigma}] \ge \phi(\mathscr{F}[v|\mathscr{B}_{\sigma}]) \Rightarrow \text{faster decay for } t \sim 0$

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The asymptotic time layer improvement

Linearized free energy and linearized Fisher information

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

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

 $I[g] \ge 4 \alpha F[g]$ where $\alpha = 2 - d(1 - m)$

Proposition

Let $m \in (m_1, 1)$ if $d \ge 2$, $m \in (1/3, 1)$ 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

$$(1-\varepsilon)\mathscr{B} \le v \le (1+\varepsilon)\mathscr{B}$$

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

$$\mathcal{Q}[v] \ge 4 + \eta$$

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The initial time layer improvement: backward estimate

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

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

Lemma

Assume that $m > m_1$ and v is a solution to (3) with nonnegative initial datum v_0 . If for some $\eta > 0$ and T > 0, we have $\mathcal{Q}[v(T, \cdot)] \ge 4 + \eta$, then

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

Statement Proof Back to entropy-entropy production inequalities

Regularity and stability

Our strategy



Statement Proof Back to entropy-entropy production inequalities

• Uniform convergence in relative error: statement

Theorem

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

$$\frac{\partial u}{\partial t} = \Delta u^m \tag{2}$$

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

$$\sup_{r>0} r^{\frac{d(m-m_c)}{(1-m)}} \int_{|x|>r} u \, dx \le A < \infty \tag{H}_A$$

 $\int_{\mathbb{R}^d} u_0 \, \mathrm{d} x = \int_{\mathbb{R}^d} \mathscr{B} \, \mathrm{d} x = \mathscr{M} \text{ and } \mathscr{F}[u_0] \leq G, \text{ then}$

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

Statement Proof Back to entropy-entropy production inequalities

Interpolation inequalities

Our regularity theory relies on the inequality

$$\|f\|_{L^{p_m}(B)}^2 \le \mathcal{K}\left(\|\nabla f\|_{L^2(B)}^2 + \|f\|_{L^2(B)}^2\right)$$

where $B \subset \mathbb{R}^d$ is the unit ball

	p _m	\mathcal{K}	q	β
<i>d</i> ≥ 3	$\frac{2d}{d-2}$	$\frac{2}{\pi} \Gamma(\frac{d}{2}+1)^{2/d}$	<u>d</u> 2	α
<i>d</i> = 2	4	$0.0564922 < 2/\frac{2}{\sqrt{\pi}} \approx 1.12838$	2	$2(\alpha - 1)$
<i>d</i> = 1	$\frac{4}{m}$	$2^{1+\frac{m}{2}} \max\left(\frac{2(2-m)}{m\pi^2}, \frac{1}{4}\right)$	$\frac{2}{2-m}$	<u>2m</u> 2-m

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Local estimates (1/2): a Herrero-Pierre type lemma

Lemma

For all
$$(t, R) \in (0, +\infty)^2$$
, any solution u of (2) satisfies

$$\sup_{y \in B_{R/2}(x)} u(t,y) \leq \overline{\kappa} \left(\frac{1}{t^{d/\alpha}} \left(\int_{B_R(x)} u_0(y) \, dy \right)^{2/\alpha} + \left(\frac{t}{R^2} \right)^{\frac{1}{1-m}} \right)$$

 $\overline{\kappa} = k \mathscr{K}^{\frac{2q}{\beta}}$

$$\mathsf{k}^{\beta} = \left(\frac{4\beta}{\beta+2}\right)^{\beta} \left(\frac{4}{\beta+2}\right)^{2} \pi^{8(q+1)} e^{8\sum_{j=0}^{\infty} \log(j+1)\left(\frac{q}{q+1}\right)^{j}} 2^{\frac{2m}{1-m}} \left(1 + \mathfrak{a}\omega_{d}\right)^{2} \mathfrak{b}$$

$$\omega_d := |\mathbb{S}^{d-1}| = \frac{2\pi^{d/2}}{\Gamma(d/2)}$$

$$\mathfrak{a} = \frac{3(16(d+1)(3+m))^{\frac{1}{1-m}}}{(2-m)(1-m)^{\frac{m}{1-m}}} + \frac{2^{\frac{d-m(d+1)}{1-m}}}{3^d d} \quad \text{and} \quad \mathfrak{b} = \frac{38^{2(q+1)}}{\left(1-(2/3)^{\frac{\beta}{4(q+1)}}\right)^{4(q+1)}}$$

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Local estimates (2/2)

Lemma

For all R > 0, any solution u of (2) satisfies

$$\inf_{|x-x_0|\leq R} u(t,x) \geq \kappa \left(R^{-2} t\right)^{\frac{1}{1-m}} \quad \text{if} \quad t \geq \kappa_\star \|u_0\|_{\mathrm{L}^1(B_R(x_0))}^{1-m} R^{\alpha} =: 2\underline{t}$$

$$\kappa_{\star} = 2^{3\alpha+2} d^{\alpha}$$
 and $\kappa = \alpha \omega_d \left(\frac{(1-m)^4}{2^{38} d^4 \pi^{16} (1-m) \alpha \overline{\kappa} \alpha^2 (1-m)} \right)^{\frac{2}{(1-m)^2 \alpha d}}$

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Global Harnack Principle

Proposition

Any solution u of (2) satisfies

$$u(t,x) \le B(t+\overline{t}-\frac{1}{\alpha},x;\overline{M}) \quad \forall (t,x) \in [\overline{t},+\infty) \times \mathbb{R}^d$$

$$u(t,x) \ge B(t-\underline{t}-\underline{1}_{\alpha},x;\underline{M}) \quad \forall (t,x) \in [2\underline{t},+\infty) \times \mathbb{R}^d$$

$$c := \max\left\{1, 2^{5-m}\overline{\kappa}^{1-m}\mathbf{b}^{\alpha}\right\}, \quad \overline{t} := c t_0 A^{1-m}$$
$$\overline{M} := 2^{\frac{\alpha}{2(1-m)}} \overline{\kappa}^{\frac{\alpha}{2}} (1+c)^{\frac{d}{2}} \mathbf{b}^{-\frac{d\alpha}{2}} \mathcal{M}^2$$
$$\underline{M} := \min\left\{2^{-d/2} \left(\frac{\kappa}{\mathbf{b}^d}\right)^{\alpha/2}, \frac{\kappa}{(d(1-m))^{d/2} \alpha^{\frac{\alpha}{2(1-m)}}}\right\} \kappa_{\star}^{\frac{1}{1-m}} \mathcal{M}^2$$

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The outer estimates

Corollary

For any $\varepsilon \in (0, \underline{\varepsilon})$, any solution u of (2) satisfies $u(t, x) \ge (1 - \varepsilon)B(t, x)$ if $|x| \ge R(t)\underline{\rho}(\varepsilon)$ and $t \ge \underline{T}(\varepsilon)$ $u(t, x) \le (1 + \varepsilon)B(t, x)$ if $|x| \ge R(t)\overline{\rho}(\varepsilon)$ and $t \ge \overline{T}(\varepsilon)$

3

The inner estimate

Proposition

There exist a numerical constant K > 0 and an exponent $\vartheta \in (0,1)$ such that, for any $\varepsilon \in (0, \varepsilon_{m,d})$ and for any $t \ge 4 T(\varepsilon)$, any solution u of (2) satisfies

$$\left|\frac{u(t,x)}{B(t,x)} - 1\right| \le \frac{\mathsf{K}}{\varepsilon^{\frac{1}{1-m}}} \left(\frac{1}{t} + \frac{\sqrt{G}}{R(t)}\right)^{\vartheta} \quad if \quad |x| \le 2\rho(\varepsilon) R(t)$$

$$\begin{split} \mathsf{K} &:= 2^{\frac{3d}{a} + \frac{3+6\alpha}{\alpha(1-m)} + \vartheta + 10} \frac{(\alpha + \mathcal{M})^{\vartheta}}{m^{\vartheta}(1-m)^{2(1+\vartheta) + \frac{2}{1-m}}} \\ &\times \left[1 + \mathsf{b}^{d} \, \mathcal{C}_{d,\nu,1} \!\left(\! \left(\overline{\kappa} \, \mathcal{M}^{\frac{2}{\alpha}} \, \frac{2^{\nu}}{2^{\nu} - 1} + c \right)^{\frac{d}{d+\nu}} + \frac{\mu^{2d}}{\alpha^{\frac{d}{\alpha}}} \, \mathcal{M}^{\frac{d}{d+\nu}} \right) \right] \end{split}$$

b and *c* are numerical constants, $\vartheta = v/(d+v)$ and *v* is a Hölder regularity exponent which arises from Harnack's inequality in J. Moser's proof

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An $L^{p}-C^{\nu}$ interpolation

Let
$$[u]_{C^{\nu}(\Omega)} := \sup_{\substack{x,y \in \Omega \\ x \neq y}} \frac{|u(x) - u(y)|}{|x - y|^{\nu}}$$

Lemma

Let
$$p \ge 1$$
 and $v \in (0,1)$

$$\|u\|_{\mathrm{L}^{\infty}(\mathbb{R}^{d})} \leq C_{d,\nu,p} \lfloor u \rfloor_{C^{\nu}(\mathbb{R}^{d})}^{\frac{d}{d+p\nu}} \|u\|_{\mathrm{L}^{p}(\mathbb{R}^{d})}^{\frac{p\nu}{d+p\nu}} \quad \forall u \in \mathrm{L}^{p}(\mathbb{R}^{d}) \cap C^{\nu}(\mathbb{R}^{d})$$

$$C_{d,v,p} = 2^{\frac{(p-1)(d+pv)+dp}{p(d+pv)}} \left(1 + \frac{d}{\omega_d}\right)^{\frac{1}{p}} \left(1 + \left(\frac{d}{pv}\right)^{\frac{1}{p}}\right)^{\frac{d}{d+pv}} \left(\left(\frac{d}{pv}\right)^{\frac{pv}{d+pv}} + \left(\frac{pv}{d}\right)^{\frac{d}{d+pv}}\right)^{1/p}$$

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The threshold time

Proposition

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

$$\mathbf{r}_{\star} = \mathbf{c}_{\star} \frac{1 + A^{1-m} + G^{\frac{\alpha}{2}}}{\varepsilon^{\mathsf{a}}}$$

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

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

$$\kappa_{1}(\varepsilon,m) := \max\left\{\frac{8c}{(1+\varepsilon)^{1-m}-1}, \frac{2^{3-m}\kappa_{\star}}{1-(1-\varepsilon)^{1-m}}\right\}$$
$$\kappa_{2}(\varepsilon,m) := \frac{(4\alpha)^{\alpha-1}\kappa^{\frac{\alpha}{\theta}}}{\varepsilon^{\frac{2-m}{\theta}}} \quad \text{and} \quad \kappa_{3}(\varepsilon,m) := \frac{8\alpha^{-1}}{1-(1-\varepsilon)^{1-m}}$$

Improved entropy-entropy production inequality

Theorem

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

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

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

We have the *asymptotic time layer estimate*

$$\varepsilon \in (0, 2\varepsilon_{\star}), \quad \varepsilon_{\star} := \frac{1}{2} \min \{\varepsilon_{m,d}, \chi\eta\} \quad \text{with} \quad T = \frac{1}{2} \log R(t_{\star})$$
$$(1 - \varepsilon) \mathscr{B} \le v(t, \cdot) \le (1 + \varepsilon) \mathscr{B} \quad \forall t \ge T$$

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

 $\mathscr{I}[v(t,.)] \ge (4+\zeta) \mathscr{F}[v(t,.)] \quad \forall t \in [0,T], \quad \text{where} \quad \zeta = \frac{4\eta e^{-4T}}{4+\eta - \eta e^{-4T}} = 0.000$

Two consequences

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

 \triangleright Improved decay rate for the fast diffusion equation in rescaled variables

Corollary

Let $m \in (m_1, 1)$ if $d \ge 2$, $m \in (1/2, 1)$ if d = 1, A > 0 and G > 0. If v is a solution of (3) with nonnegative initial datum $v_0 \in L^1(\mathbb{R}^d)$ such that $\mathscr{F}[v_0] = G$, $\int_{\mathbb{R}^d} v_0 \, dx = \mathscr{M}$, $\int_{\mathbb{R}^d} v_0 \, dx = 0$ and v_0 satisfies (H_A), then

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

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

$$\mathscr{I}[v] - 4\mathscr{F}[v] \ge \frac{\zeta}{4+\zeta} \mathscr{I}[v]$$

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A general stability result

Theorem

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

$$\left(\left\|\nabla f\right\|_{2}^{\theta}\|f\|_{p+1}^{1-\theta}\right)^{2p\gamma} - \left(\mathscr{C}_{\mathrm{GN}}\|f\|_{2p}\right)^{2p\gamma} \ge \mathfrak{S}[f]\|f\|_{2p}^{2p\gamma} \mathsf{E}[f]$$

References

• M. Bonforte, J. Dolbeault, B. Nazaret, and N. Simonov. *Stability in Gagliardo-Nirenberg inequalities*. Preprint https://hal.archives-ouvertes.fr/hal-02887010

• M. Bonforte, J. Dolbeault, B. Nazaret, and N. Simonov. *Explicit* constants in Harnack inequalities and regularity estimates, with an application to the fast diffusion equation (supplementary material). Preprint https://hal.archives-ouvertes.fr/hal-02887013

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Introduction to stability Statement
The fast diffusion equation
Regularity and stability
Back to entropy-entropy production inequalities



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These slides can be found at

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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 !

Appendix: linear tools and corresponding constants

Linear parabolic equations

$$\frac{\partial v}{\partial t} = \nabla \cdot \left(A(t, x) \nabla v \right) \tag{4}$$

on $\Omega_T := (0, T) \times \Omega$, where Ω is an open domain, A(t, x) is a real symmetric matrix such that

$$\lambda_{0} |\xi|^{2} \leq \sum_{i,j=1}^{d} A_{i,j}(t,x) \xi_{i} \xi_{j} \leq \lambda_{1} |\xi|^{2} \quad \forall (t,x,\xi) \in \mathbb{R}^{+} \times \Omega_{T} \times \mathbb{R}^{d}$$

for some positive constants λ_0 and λ_1

$$D_{R}^{+}(t_{0}, x_{0}) := (t_{0} + \frac{3}{4}R^{2}, t_{0} + R^{2}) \times B_{R/2}(x_{0})$$

$$D_{R}^{-}(t_{0}, x_{0}) := \left(t_{0} - \frac{3}{4}R^{2}, t_{0} - \frac{1}{4}R^{2}\right) \times B_{R/2}(x_{0})$$

$$h := \exp\left[2^{d+4}3^{d}d + c_{0}^{3}2^{2(d+2)+3}\left(1 + \frac{2^{d+2}}{(\sqrt{2}-1)^{2(d+2)}}\right)\sigma\right]$$

$$c_{0} = 3^{\frac{2}{d}}2^{\frac{(d+2)(3d^{2}+18d+24)+13}{2d}}\left(\frac{(2+d)^{1+\frac{4}{d^{2}}}}{d^{1+\frac{2}{d^{2}}}}\right)^{(d+1)(d+2)} \mathcal{K}^{\frac{2d+4}{d}}$$

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Harnack inequality (Moser)

Theorem

Let T > 0, $R \in (0, \sqrt{T})$, and take $(t_0, x_0) \in (0, T) \times \Omega$ such that $(t_0 - R^2, t_0 + R^2) \times B_{2R}(x_0) \subset \Omega_T$. If u is a weak solution of (4), then

$$\sup_{D_R^-(t_0,x_0)} v \le \overline{\mathsf{h}} \inf_{D_R^+(t_0,x_0)} v$$

with $\overline{h} := h^{\lambda_1 + 1/\lambda_0}$

This Harnack inequality goes back to [Moser, 1964] [Moser1971] The dependence of the constant on λ_0 and λ_1 is optimal [Moser, 1971] The dependence of h on *d* is pointed out in [Gutierrez, Wheeden, 1990] To our knowledge, this is the first explicit expression of h

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Harnack inequality implies Hölder continuity

Let $\Omega_1 \subset \Omega_2 \subset \mathbb{R}^d$ two bounded domains and let us consider $Q_1 := (T_2, T_3) \times \Omega_1 \subset (T_1, T_4) \times \Omega_2 =: Q_2$, where $0 \le T_1 < T_2 < T_3 < T < 4$

We define the *parabolic distance* between Q_1 and Q_2 as

$$d(Q_1, Q_2) := \inf_{\substack{(t, x) \in Q_1 \\ (s, y) \in [T_1, T_4] \times \partial \Omega_2 \cup \{T_1, T_4\} \times \Omega_2}} |x - y| + |t - s|^{\frac{1}{2}}$$

Theorem

If v is a nonnegative solution of (4) on Q_2 , then

$$\sup_{(t,x),(s,y)\in Q_1} \frac{|v(t,x)-v(s,y)|}{\left(|x-y|+|t-s|^{1/2}\right)^{\nu}} \le 2\left(\frac{128}{d(Q_1,Q_2)}\right)^{\nu} \|v\|_{L^{\infty}(Q_2)}$$

where $\boldsymbol{\nu} := \log_4 \left(\frac{\overline{h}}{\overline{h} - 1} \right)$

Appendix: still another interpolation inequality

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An $L^{p}-C^{v}$ interpolation

Let
$$[u]_{C^{\nu}(\Omega)} := \sup_{\substack{x,y \in \Omega \\ x \neq y}} \frac{|u(x) - u(y)|}{|x - y|^{\nu}}$$

Lemma

Let $p \ge 1$ and $v \in (0,1)$. Then there exists a positive constant $C_{d,v,p}$ such that, for any R > 0 and $x \in \mathbb{R}^d$

$$\|u\|_{L^{\infty}(B_{R}(x))} \leq C_{d,v,p}\left(\lfloor u \rfloor_{C^{v}(B_{2R}(x))}^{\frac{d}{d+pv}} \|u\|_{L^{p}(B_{2R}(x))}^{\frac{pv}{d+pv}} + R^{-\frac{d}{p}} \|u\|_{L^{p}(B_{2R}(x))}\right)$$

for any $u \in L^p(B_{2R}(x)) \cap C^{\nu}(B_{2R}(x))$, and

$$\|u\|_{\mathrm{L}^{\infty}(\mathbb{R}^{d})} \leq C_{d,\nu,p} \lfloor u \rfloor_{C^{\nu}(\mathbb{R}^{d})}^{\frac{d}{d+p\nu}} \|u\|_{\mathrm{L}^{p}(\mathbb{R}^{d})}^{\frac{p\nu}{d+p\nu}} \quad \forall u \in \mathrm{L}^{p}(\mathbb{R}^{d}) \cap C^{\nu}(\mathbb{R}^{d})$$

$$C_{d,\nu,p} = 2^{\frac{(p-1)(d+\rho\nu)+dp}{p(d+\rho\nu)}} \left(1 + \frac{d}{\omega_d}\right)^{\frac{1}{p}} \left(1 + \left(\frac{d}{\rho\nu}\right)^{\frac{1}{p}}\right)^{\frac{d}{d+\rho\nu}} \left(\left(\frac{d}{\rho\nu}\right)^{\frac{p\nu}{d+\rho\nu}} + \left(\frac{p\nu}{d}\right)^{\frac{d}{d+\rho\nu}}\right)^{1/p}$$