Stability in Gagliardo-Nirenberg-Sobolev inequalities 3/3: Entropy methods and stability

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September 8, 2021

New Trends in Nonlinear Diffusion: a Bridge between PDEs, Analysis and Geometry

CMO Workshop 21w5127 (September 5-10, 2021)

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Stability in Gagliardo-Nirenberg-Sobolev inequalities

Lecture 1 [Bruno] A *variational* point of view Variational methods provide good stability results. The deficit functional is estimated by a relative entropy, or a relative Fisher information. However, as in the Bianchi-Egnell method, estimates are non-constructive.

Lecture 2 [Nikita] *Convergence in relative error* for the FDE *The fast diffusion equation (FDE) has great regularization properties. These quantities are* **constructive**.

Lecture 3: Entropy methods and *stability* Gagliardo-Nirenberg-Sobolev inequalities can be reformulated as *entropy* – *entropy production inequalities*. Entropy methods are fully constructive. Using the FDE as a tool, we obtained *improved inequalities* that can be reinterpreted as constructive stability estimates.

Joint work with Matteo Bonforte, Bruno Nazaret, Nikita Simonov

Joint work on *Stability in Gagliardo-Nirenberg-Sobolev inequalities: Flows, regularity and the entropy method* arXiv:2007.03674 (Apr. 29, 2021) with

Matteo Bonforte

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Bruno Nazaret > Université Paris 1 Panthéon-Sorbonne and Mokaplan team







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Outline

- L Chapter 2: Inequalities, *entropies*, flows
- \rhd Rényi entropy powers, Gagliardo-Nirenberg-Sobolev inequalities and fast diffusion
- The fast diffusion equation in self-similar variables: relative entropy and the entropy – entropy production inequality
- > Large time asymptotics and increased spectral gaps
- \triangleright *Initial time layer* and improved entropy entropy production estimates
- L Chapter 5: Stability in (subcritical) Gagliardo-Nirenberg inequalities
- \triangleright The *threshold* time based on regularity results
- ▷ Gluing the *initial and asymptotic time layer* estimates
- \triangleright Form an improved entropy entropy production inequality to stability
- Chapter 6: *Stability in Sobolev's inequality* (critical case)
- \triangleright A constructive stability result
- \triangleright The main ingredient of the proof

From the carré du champ method to stability results

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

$$\frac{\partial u}{\partial t} = \Delta u^m, \quad \frac{d\mathscr{F}}{dt} = -\mathscr{I}, \quad \frac{d\mathscr{I}}{dt} \leq -\Lambda \mathscr{I}$$

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

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

> Improved constant means stability

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

$$\mathscr{I} - \Lambda \mathscr{F} \ge (\Lambda_{\star} - \Lambda) \mathscr{F}$$

> *Improved entropy – entropy production inequality* (weaker form)

 $\mathscr{I} \geq \Lambda \psi \bigl(\mathscr{F} \bigr)$

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

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

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Rényi entropy powers and Gagliardo-Nirenberg-Sobolev inequalities The fast diffusion equation in self-similar variables Initial and asymptotic time layers

Fast diffusion equation and entropy methods

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

- 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)
- Initial time layer: improved entropy entropy production estimates

Rényi entropy powers and Gagliardo-Nirenberg-Sobolev inequalities Fhe fast diffusion equation in self-similar variables Initial and asymptotic time layers

The fast diffusion equation in original variables

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

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

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

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

where $\mu := 2 + d(m-1)$ and \mathscr{B} is the Barenblatt profile

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

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Rényi entropy powers and Gagliardo-Nirenberg-Sobolev inequalities

[Toscani, Savaré, 2014] [JD, Toscani, 2016] [JD, Esteban, Loss, 2016]

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Mass, moment, entropy and Fisher information

(i) Mass conservation. With $m \ge m_c := (d-2)/d$ and $u_0 \in L^1_+(\mathbb{R}^d)$

$$\frac{\mathrm{d}}{\mathrm{d}t}\int_{\mathbb{R}^d}u(t,x)\,\mathrm{d}x=0$$

(ii) Second moment. With m > d/(d+2) and $u_0 \in L^1_+(\mathbb{R}^d, (1+|x|^2) dx)$

$$\frac{\mathrm{d}}{\mathrm{d}t}\int_{\mathbb{R}^d}|x|^2\,u(t,x)\,\mathrm{d}x=2\,d\int_{\mathbb{R}^d}u^m(t,x)\,\mathrm{d}x$$

(iii) Entropy estimate. With $m \ge m_1 := (d-1)/d$, $u_0^m \in L^1(\mathbb{R}^d)$ and $u_0 \in L^1_+(\mathbb{R}^d, (1+|x|^2) dx)$

$$\frac{\mathrm{d}}{\mathrm{d}t}\int_{\mathbb{R}^d} u^m(t,x)\,\mathrm{d}x = \frac{m^2}{1-m}\int_{\mathbb{R}^d} u\,|\nabla u^{m-1}|^2\,\mathrm{d}x$$

Entropy functional and Fisher information functional

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

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Entropy growth rate

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Gagliardo-Nirenberg-Sobolev inequalities

$$\|\nabla f\|_{2}^{\theta} \|f\|_{p+1}^{1-\theta} \ge \mathscr{C}_{GNS}(p) \|f\|_{2p}$$
(GNS)
$$p = \frac{1}{2m-1} \iff m = \frac{p+1}{2p} \in [m_{1}, 1)$$
$$= f^{2p} \text{ so that } u^{m} = f^{p+1} \text{ and } u |\nabla u^{m-1}|^{2} = (p-1)^{2} |\nabla f|^{2}$$
$$M = \|f\|_{2p}^{2p}, \quad \mathsf{E}[u] = \|f\|_{p+1}^{p+1}, \quad \mathsf{I}[u] = (p+1)^{2} \|\nabla f\|_{2}^{2}$$

If *u* solves (FDE) $\frac{\partial u}{\partial t} = \Delta u^m$

$$\mathsf{E}' \ge \frac{p-1}{2p} (p+1)^2 \left(\mathscr{C}_{\mathrm{GNS}(p)} \right)^{\frac{2}{\theta}} \|f\|_{2p}^{\frac{2}{\theta}} \|f\|_{p+1}^{\frac{2}{\theta}} = C_0 \mathsf{E}^{1-\frac{m-m_c}{1-m}}$$
$$\int_{\mathbb{R}^d} u^m(t,x) \, \mathrm{d}x \ge \left(\int_{\mathbb{R}^d} u_0^m \, \mathrm{d}x + \frac{(1-m)C_0}{m-m_c} t \right)^{\frac{1-m}{m-m_c}} \quad \forall t \ge 0$$
Equality case: $u(t,x) = \frac{c_1}{R(t)^d} \mathscr{B}\left(\frac{c_2x}{R(t)}\right), \, \mathscr{B}(x) := (1+|x|^2)^{\frac{1}{m-1}}$

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Pressure variable and decay of the Fisher information

The *t*-derivative of the *Rényi entropy power* $E^{\frac{2}{d}} \frac{1}{1-m} - 1$ is

The nonlinear carré du champ method can be used to prove (GNS) :

> Pressure variable

$$\mathsf{P} := \frac{m}{1-m} \, u^{m-1}$$

 $I^{\theta} F^{2 \frac{1-\theta}{p+1}}$

▷ Fisher information

$$\mathsf{I}[u] = \int_{\mathbb{R}^d} u \, |\nabla \mathsf{P}|^2 \, \mathrm{d}x$$

If *u* solves (FDE), then

$$I' = \int_{\mathbb{R}^d} \Delta(u^m) |\nabla \mathsf{P}|^2 \, \mathrm{d}x + 2 \int_{\mathbb{R}^d} u \nabla \mathsf{P} \cdot \nabla \Big((m-1) \mathsf{P} \Delta \mathsf{P} + |\nabla \mathsf{P}|^2 \Big) \, \mathrm{d}x$$
$$= -2 \int_{\mathbb{R}^d} u^m \Big(\|\mathsf{D}^2\mathsf{P}\|^2 - (1-m) (\Delta \mathsf{P})^2 \Big) \, \mathrm{d}x$$

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Rényi entropy powers and interpolation inequalities

> Integrations by parts and completion of squares

$$-\frac{1}{2\theta}\frac{d}{dt}\log\left(I^{\theta}E^{2\frac{1-\theta}{p+1}}\right)$$
$$=\int_{\mathbb{R}^{d}}u^{m}\left\|D^{2}P-\frac{1}{d}\Delta PId\right\|^{2}dx+(m-m_{1})\int_{\mathbb{R}^{d}}u^{m}\left|\Delta P+\frac{1}{E}\right|^{2}dx$$

▷ Analysis of the asymptotic regime

$$\lim_{t \to +\infty} \frac{I[u(t,\cdot)]^{\theta} \mathbb{E}[u(t,\cdot)]^{2\frac{1-\theta}{p+1}}}{M^{\frac{2\theta}{p}}} = \frac{I[\mathscr{B}]^{\theta} \mathbb{E}[\mathscr{B}]^{2\frac{1-\theta}{p+1}}}{\|\mathscr{B}\|_{1}^{\frac{2\theta}{p}}} = (p+1)^{2\theta} \left(\mathscr{C}_{\text{GNS}}(p)\right)^{2\theta}$$

We recover the (GNS) Gagliardo-Nirenberg-Sobolev inequalities

$$\mathsf{I}[u]^{\theta} \mathsf{E}[u]^{2\frac{1-\theta}{p+1}} \ge (p+1)^{2\theta} \left(\mathscr{C}_{\mathrm{GNS}}(p) \right)^{2\theta} M^{\frac{2\theta}{p}}$$

Rényi entropy powers and Gagliardo-Nirenberg-Sobolev inequalities **The fast diffusion equation in self-similar variables** Initial and asymptotic time layers

The fast diffusion equation in self-similar variables

- ▷ Rescaling and self-similar variables
- > Relative entropy and the entropy entropy production inequality
- Large time asymptotics and spectral gaps

Rényi entropy powers and Gagliardo-Nirenberg-Sobolev inequalities **The fast diffusion equation in self-similar variables** Initial and asymptotic time layers

Entropy – entropy production inequality

With a time-dependent rescaling based on *self-similar variables*

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

 $\frac{\partial u}{\partial t} = \Delta u^m$ is changed into *a Fokker-Planck type equation*

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

Generalized entropy (free energy) and Fisher information

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

are such that $\mathcal{I}[v] \ge 4\mathcal{F}[v]$ by (GNS) [del Pino, JD, 2002] so that

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

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Spectral gap: sharp asymptotic rates of convergence

[Blanchet, Bonforte, JD, Grillo, Vázquez, 2009]

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

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

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

ith $\mathrm{d}\mu_{\alpha} := (1+|x|^2)^{\alpha} \, dx$, for $\alpha < 0$

Lemma

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Under assumption (H),

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

Moreover $\gamma(m) := 2$ *if* $1 - 1/d \le m < 1$

Rényi entropy powers and Gagliardo-Nirenberg-Sobolev inequalities **The fast diffusion equation in self-similar variables** Initial and asymptotic time layers

Spectral gap



[Denzler, McCann, 2005] [BBDGV, 2009] [BDGV, 2010] [JD, Toscani, 2015] Much more is know, *e.g.*, [Denzler, Koch, McCann, 2015]

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Initial and asymptotic time layers

 \triangleright Asymptotic time layer: constraint, spectral gap and improved entropy – entropy production inequality

▷ Initial time layer: the carré du champ inequality and a backward estimate

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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, $\eta = 2(dm - d + 1)$ 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

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

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The initial time layer improvement: backward estimate

A hint: for some strictly convex function ψ with $\psi(0) = \psi'(0) = 0$, we have

$$\mathscr{I} - 4\mathscr{F} \ge 4(\psi(\mathscr{F}) - \mathscr{F}) \ge 0$$

Far from the equality case (*i.e.*, close to an initial datum away from the Barenblatt solutions) for (FDE), we expect some improvement 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 (r FDE) with nonnegative initial datum v_0 . If for some $\eta > 0$ and T > 0, we have $\mathscr{Q}[v(T, \cdot)] \ge 4 + \eta$, then

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

The threshold time Improved entropy – entropy production inequality First stability results

Stability in (subcritical) Gagliardo-Nirenberg inequalities

Our strategy



The threshold time Improved entropy – entropy production inequality First stability results

The threshold time and the uniform convergence in relative error

▷ The regularity results (Lecture 2) allow us to glue the initial time layer estimates with the asymptotic time layer estimates:

The improved entropy – entropy production inequality holds for any time along the evolution along (*r* FDE)

(and in particular for the initial datum)

If *u* is a solves (*r* FDE) for some nonnegative initial datum $u_0 \in L^1(\mathbb{R}^d)$ satisfying

$$\sup_{r>0} r^{\frac{d(m-m_c)}{(1-m)}} \int_{|x|>r} u_0 \, dx \le A < \infty \tag{H}_A$$

then

$$(1-\varepsilon)\mathscr{B} \le v(t,\cdot) \le (1+\varepsilon)\mathscr{B} \quad \forall t \ge T$$

for some *explicit* T depending only on ε and A

More details in Nikita's lecture

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The threshold time **Improved entropy – entropy production inequality** First stability results

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

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

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

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

 $(1-\varepsilon) \mathscr{B} \le v(t, \cdot) \le (1+\varepsilon) \mathscr{B} \quad \forall t \ge T$

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

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

The threshold time Improved entropy – entropy production inequality First stability results

Two consequences

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

 \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 $(r \ \mathsf{FDE})$ with nonnegative initial datum $v_0 \in L^1(\mathbb{R}^d)$ such that $\mathscr{F}[v_0] = G$, $\int_{\mathbb{R}^d} v_0 \, \mathrm{d}x = \mathscr{M}$, $\int_{\mathbb{R}^d} v_0 \, \mathrm{d}x = 0$ 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

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

The threshold time Improved entropy – entropy production inequality First stability results

Stability results

▷ We rephrase the results obtained by entropy methods in the language of stability *à la* Bianchi-Egnell (as in Lecture 1)

Subcritical range

$$p^* = +\infty$$
 if $d = 1$ or 2, $p^* = \frac{d}{d-2}$ if $d \ge 3$

$$\lambda[f] := \left(\frac{2d\kappa[f]^{p-1}}{p^2 - 1} \frac{\|f\|_{p+1}^{p+1}}{\|\nabla f\|_2^2}\right)^{\frac{2p}{d-p(d-4)}}, \quad \kappa[f] := \frac{\mathcal{M}^{\frac{1}{2p}}}{\|f\|_{2p}}$$
$$A[f] := \frac{\mathcal{M}}{\lambda[f]^{\frac{d-p(d-4)}{p-1}} \|f\|_{2p}^2} \sup_{r>0} r^{\frac{d-p(d-4)}{p-1}} \int_{|x|>r} |f(x+x_f)|^{2p} dx$$

$$\mathsf{E}[f] := \frac{2p}{1-p} \int_{\mathbb{R}^d} \left(\frac{\kappa[f]^{p+1}}{\lambda[f]^{d} \frac{p-1}{2p}} f^{p+1} - \mathsf{g}^{p+1} - \frac{1+p}{2p} \mathsf{g}^{1-p} \left(\frac{\kappa[f]^{2p}}{\lambda[f]^2} f^{2p} - \mathsf{g}^{2p} \right) \right) \mathrm{d}x$$
$$\mathfrak{S}[f] := \frac{\mathscr{M}^{\frac{p-1}{2p}}}{p^{2-1}} \frac{1}{C(p,d)} \mathsf{Z}(\mathsf{A}[f],\mathsf{E}[f])$$

Theorem

Let
$$d \ge 1$$
, $p \in (1, p^*)$

$$If f \in \mathcal{W}_p(\mathbb{R}^d) := \left\{ f \in L^{2p}(\mathbb{R}^d) : \nabla f \in L^2(\mathbb{R}^d), |x| f^p \in L^2(\mathbb{R}^d) \right\},$$

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

With
$$\mathcal{K}_{\text{GNS}} = C(p, d) \mathcal{C}_{\text{GNS}}^{2p\gamma}$$
, $\gamma = \frac{d+2-p(d-2)}{d-p(d-4)}$, consider the *deficit functional*

$$\delta[f] := (p-1)^2 \|\nabla f\|_2^2 + 4 \frac{d-p(d-2)}{p+1} \|f\|_{p+1}^{p+1} - \mathcal{K}_{\text{GNS}} \|f\|_{2p}^{2p\gamma}$$

Theorem

Let $d \ge 1$ and $p \in (1, p^*)$. There is an explicit $\mathscr{C} = \mathscr{C}[f]$ such that, for any $f \in L^{2p}(\mathbb{R}^d, (1+|x|^2) dx)$ such that $\nabla f \in L^2(\mathbb{R}^d)$ and $A[f^{2p}] < \infty$,

$$\delta[f] \geq \mathscr{C}[f] \inf_{\varphi \in \mathfrak{M}} \int_{\mathbb{R}^d} \left| (p-1)\nabla f + f^p \nabla \varphi^{1-p} \right|^2 \mathrm{d} x$$

▷ The dependence of $\mathscr{C}[f]$ on $A[f^{2p}]$ and $\mathscr{F}[f^{2p}]$ is explicit and does not degenerate if $f \in \mathfrak{M}$

▷ Can we remove the condition $A[f^{2p}] < \infty$?

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Stability in Sobolev's inequality (critical case)

▷ A constructive stability result

> The main ingredient of the proof

A constructive stability result The main ingredient of the proof

A constructive stability result

Let
$$2p^* = 2d/(d-2) = 2^*$$
, $d \ge 3$ and

$$\mathcal{W}_{p^{\star}}(\mathbb{R}^{d}) = \left\{ f \in \mathcal{L}^{p^{\star}+1}(\mathbb{R}^{d}) : \nabla f \in \mathcal{L}^{2}(\mathbb{R}^{d}), |x| f^{p^{\star}} \in \mathcal{L}^{2}(\mathbb{R}^{d}) \right\}$$

Theorem

Let $d \ge 3$ and A > 0. Then for any nonnegative $f \in \mathcal{W}_{p^*}(\mathbb{R}^d)$ such that

$$\int_{\mathbb{R}^d} (1, x, |x|^2) f^{2^*} dx = \int_{\mathbb{R}^d} (1, x, |x|^2) g dx \quad and \quad \sup_{r>0} r^d \int_{|x|>r} f^{2^*} dx \le A$$

we have

$$\delta[f] := \|\nabla f\|_2^2 - \mathsf{S}_d^2 \|f\|_{2^*}^2 \ge \frac{\mathscr{C}_{\star}(A)}{4 + \mathscr{C}_{\star}(A)} \int_{\mathbb{R}^d} \left|\nabla f + \frac{d-2}{2} f^{\frac{d}{d-2}} \nabla \mathsf{g}^{-\frac{2}{d-2}}\right|^2 \mathsf{d}x$$

 $\mathscr{C}_{\star}(A) = \mathfrak{C}_{\star} \left(1 + A^{1/(2d)}\right)^{-1}$ and $\mathfrak{C}_{\star} > 0$ depends only on d

We can remove the normalization of f, use the r.h.s. to measure the distance to the Aubin-Talenti manifold of optimal functions (in relative Fisher information) and obtain for

$$A[f] := \sup_{r>0} r^d \int_{r>0} |f|^{2^*} (x + x_f) \text{ and } Z[f] := \left(1 + \mu[f]^{-d} \lambda[f]^d A[f]\right)$$

the Bianchi-Egnell type result

$$\delta[f] \ge \frac{\mathfrak{C}_{\star} Z[f]}{4 + Z[f]} \inf_{g \in \mathfrak{M}} \mathscr{J}[f|g]$$

with x_f , $\lambda[f]$ and $\mu[f]$ as in the subcritical case

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A constructive stability result The main ingredient of the proof

Extending the subcritical result in the critical case

To improve the spectral gap for $m = m_1$, we need to adjust the Barenblatt function $\mathscr{B}_{\lambda}(x) = \lambda^{-d/2} \mathscr{B}\left(x/\sqrt{\lambda}\right)$ in order to match $\int_{\mathbb{R}^d} |x|^2 v \, dx$ where the function v solves (r FDE) or to further rescale v according to

$$v(t,x) = \frac{1}{\Re(t)^d} w\left(t + \tau(t), \frac{x}{\Re(t)}\right),$$



$$\frac{\mathrm{d}\tau}{\mathrm{d}t} = \left(\frac{1}{\mathcal{K}_{\star}} \int_{\mathbb{R}^d} |x|^2 \, v \, \mathrm{d}x\right)^{-\frac{d}{2}(m-m_c)} - 1, \quad \tau(0) = 0 \quad \text{and} \quad \mathfrak{R}(t) = e^{2\tau(t)}$$

Lemma

$$t \mapsto \tau(t)$$
 is bounded on \mathbb{R}^+

These slides can be found at

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

More related papers can be found at

http://www.ceremade.dauphine.fr/~dolbeaul/Preprints/list/ > Preprints and papers

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

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Thank you for your attention !

Fast diffusion equation and entropy methods

- Rényi entropy powers and Gagliardo-Nirenberg-Sobolev inequalities
- The fast diffusion equation in self-similar variables
- Initial and asymptotic time layers
- 2 Stability in (subcritical) Gagliardo-Nirenberg inequalities
 - The threshold time
 - Improved entropy entropy production inequality
 - First stability results
- 3 Stability in Sobolev's inequality (critical case)
 - A constructive stability result
 - The main ingredient of the proof

A constructive stability result The main ingredient of the proof

Uniform convergence in relative error

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 threshold 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

$$\sup_{r>0} r^{\frac{d(m-m_c)}{(1-m)}} \int_{|x|>r} u_0 \, dx \le A < \infty \tag{H}_A$$

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

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

A constructive stability result The main ingredient of the proof

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

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

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

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

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

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Entropy methods and stability