Existence and regularity resutls of porous medium type equations with drift term

Sukjung(Sue) Hwang

Yonsei University

Monday's Nonstandard Seminar May 31, 2021.

イロト 不得 トイヨト イヨト 二日

Regualrity results

Table of contents



1 Introduction

- Porous medium equation with a drift
- Applications



- Scaling invariant classes for V in L^{∞} -sense
- Continuity results



3 Existence results

- Scaling invariant classes for V in L^q -sense, q > 1.
- Existence in Wasserstein spaces
- Main existence results

イロト 不得 トイヨト イヨト

Porous medium equation with drifts

Consider a nonegative weak solution of

$$\underbrace{\rho_t}_{\text{ne evolution}} = \underbrace{\Delta\rho^m}_{\text{Diffusion}} + \underbrace{\nabla \cdot (V\rho)}_{\text{Drift}} \quad \text{in } \Omega_T \tag{1}$$

• Diffusion: $\Delta \rho^m \sim \nabla \cdot \left(\rho^{m-1} \nabla \rho \right)$

Tir

- Heat equation: m = 1
- Degenerate (Porous media equations): m > 1, traffic jam
- Singular (Fast diffusion equations): 0 < m < 1, scattering or gathering a flock of birds

Porous medium equation with a drift Applications

Fluid dynamics

• Drift-diffusion equations (Silvestre-Vicol-Zlatos, ARMA 2013)

$$\partial_t \theta + u \cdot \nabla \theta + (-\Delta)^s \theta = 0$$
, with $\theta(0, \cdot) = \theta_0$.

where $s \in (0, 1]$, and u is a given divergence-free vector field.

- Continuity results and counterexamples under various conditions on s and u
- divergence-free drifts: importance due to incompressibility
- surface quasi-deostrophic (SQG) model
- the drift plays an important role in the well-posedness of the problem

Porous medium equation with a drift Applications

Keller-Segel Model Bacillus Subtilis

Keller-Segel model for the motion of swimming bacteria (Chung-H.-Kang-Kim, JDE 2017)

Consider the following system

$$\begin{cases} \partial_t n - \Delta n^{1+\alpha} + u \cdot \nabla n = -\nabla \cdot (\chi(c)n^q \nabla c), \\ \partial_t c - \Delta c + u \cdot \nabla c = -k(c)n, \\ \partial_t u - \Delta u + \nabla p = -n \nabla \phi, \\ \nabla \cdot u = 0 \end{cases}$$

where $\alpha > 0$, $q \ge 1$, and

- *n* : the density of bacteria,
- c: the oxygen concentration,
- u, p: the velocity vector of the fluid and associated pressure.

イロト 不得 トイヨト イヨト

э

Porous medium equation with a drift Applications

the motion of swimming bacteria, Bacillus Subtilis



• Let q = 1, and concentrate on the porous medium type equation

 $\partial_t n - \Delta n^{1+\alpha} + u \cdot \nabla n = -\nabla \cdot (\chi(c)n\nabla c)$

where

 $\Delta n^{1+\alpha} : \text{ diffusion, anticongestion effect,}$ $u \cdot \nabla n : \text{ motion affected by the fluid,}$ $\nabla \cdot (\chi(c)n\nabla c) : \text{ motion of bacteria pursuing high oxygen.}$

Degenerate diffusion-drift equations

$\rho_t = \Delta \rho^m + \nabla \cdot (V(x, t) \rho)$

- If m = 1, classical diffusion-drift equation.
 - $V \in L_t^p L_x^q$: Ladyzhenskaya-Ural'ceva 1961, Lieberman 1996, Nazarov-Ural'ceva 2009
 - Osada 1987 $V \in L^\infty_t(L^\infty_x)^{-1}$
 - Zhang 2004, Friedlander-Vicol 2011 $V \in L_t^{\infty} BMO_x^{-1}$
 - Seregin-Silvestre-Sverak-Zlatos 2012
 - divergence-free drift (incompressible flows)
 - Silvestre-Vicol-Zlatos 2013
 - Fractional diffusion $((-\Delta)^s u)$ with divergence-free drift in 2-d
- If V = 0, classical porous medium equation.
 - Vazquez 2007, DiBenedetto-Gianazza-Vespri 2012
 - With initially integrable data, unique nonnegative weak solutions exist.
 - Immediately becomes Hölder continuous for positive times.

◆□▶ ◆□▶ ◆三▶ ◆三▶ 三 シのので

イロト 不得 トイヨト イヨト

= nar

Regularity results:

What are the critical conditions on $V \in L^p_x L^q_t$ regarding the continuity of a solution?

- Kim-Zhang (SIMA, 2018)
- Chung-H.-Kang-Kim (JDE, 2017)
- H.-Zhang (to appear at NLA)

joint work with Kyungkeun Kang (Yonsei Univ.) and Yuming Paul Zhang (UCSD).

Scaling invariant classes for V in L^∞ -sense Continuity results

Diffusion Vs. Drift



PMEs with drift

Scaling invariant classes for V in L^∞ -sense Continuity results

イロト 不得 トイヨト イヨト

Counterexamples

Consider
$$u_t = \Delta u^m + \nabla \cdot (uV)$$
, with $u(\cdot, 0) = u_0$. (2)

Loss of regularity (Kim-Zhang, SIMA 2018)

(

(a) Let d ≥ 2 and 1 ≤ p ≤ d. Then there exists a sequence of vector fields {∇Φ_A(x)}_{A∈ℕ} which are uniformly bounded in L^p(ℝ^d) such that the following holds. Let u_A solve (2) with V = ∇Φ_A and with a smooth, compactly supported initial data u₀. Then

$$\sup_{x\in\mathbb{R}^d,t>0}u_A(x,t)\to\infty\quad\text{as}\quad A\to\infty.$$

(b) There exist a family of potentials Φ_A such that ∇Φ_A ∈ L^d(ℝ^d) and a family of initial data u₀^A which are uniformly bounded in L¹ ∩ L[∞] ∩ C[∞] such that the following holds: The solutions u^A with V = ∇Φ_A with initial data u₀^A stays uniformly bounded but lacks any uniform modulus of continuity as A → ∞.

◆□ ▶ ◆□ ▶ ◆ 三 ▶ ◆ 三 ▶ ● ○ ○ ○ ○

Scaling invariant classes of V(x) in L^{∞} -sense

Consider

$$\rho_t = \Delta \rho^m + \nabla \cdot (V \rho) \quad \text{ for } m \ge 1.$$

• For given $\lambda > 0$ r > 0, let

$$\rho_{\lambda,r}(x,t) := \lambda \, \rho(rx, \lambda^{m-1}r^2t) \text{ and } V_{\lambda,r} := \lambda^{m-1}rV(rx),$$

which solves

$$\partial_t \rho_{\lambda,r} = \Delta \rho_{\lambda,r}^m + \nabla \cdot (V_{\lambda,r} \rho_{\lambda,r}).$$

Scaling invariant classes of V(x) in L^{∞} -sense

Consider

$$\rho_t = \Delta \rho^m + \nabla \cdot (V \rho) \quad \text{for} \quad m \ge 1.$$

• For given $\lambda > 0$ r > 0, let

$$\rho_{\lambda,r}(x,t) := \lambda \, \rho(rx, \lambda^{m-1}r^2t) \text{ and } V_{\lambda,r} := \lambda^{m-1}rV(rx),$$

which solves

$$\partial_t \rho_{\lambda,r} = \Delta \rho_{\lambda,r}^m + \nabla \cdot (V_{\lambda,r} \rho_{\lambda,r}).$$

Note that

$$\|V_{\lambda,r}(\cdot)\|_{L^p(\mathbb{R}^d)} = \lambda^{m-1} r^{1-\frac{a}{p}} \|V(\cdot)\|_{L^p(\mathbb{R}^d)}.$$

- Critical case: p = d
- If p < d, then 1 d/p < 0. Boundeness breaks when $r \rightarrow 0$.

Scaling invariant classes of V(x, t) in L^{∞} -sense

Let

$$V_{\lambda,r}(x,t) = \lambda^{1-m} r V(rx, \lambda^{1-m} r^2 t).$$

• Then we make an observation that

$$\begin{split} \|V_{\lambda,r}\|_{L_{t}^{2\hat{q}_{1}}L_{x}^{2\hat{q}_{2}}} &= \left(\int_{-\lambda^{1-m}r^{2}}^{0} \left[\int_{B_{r}} V_{\lambda,r}^{2\hat{q}_{2}}(y,s) \, dy\right]^{\frac{2\hat{q}_{1}}{2\hat{q}_{2}}} \, ds\right)^{\frac{1}{2\hat{q}_{2}}} \\ &= \lambda^{(1-m)\left(1-\frac{1}{2\hat{q}_{1}}\right)} r^{1-\frac{1}{2}\left(\frac{2}{\hat{q}_{1}}+\frac{d}{\hat{q}_{2}}\right)} \|V\|_{L_{t}^{2\hat{q}_{1}}L_{x}^{2\hat{q}_{2}}} \end{split}$$

• Equivalently, we observe that

$$V \in L_x^{2\hat{q}_2} L_t^{2\hat{q}_1}$$
, where $\frac{d}{\hat{q}_2} + \frac{2}{\hat{q}_1} = 2 - d\kappa$

for some $\kappa \in [0, 2/d)$.

イロト 不得 トイヨト イヨト

≡ nar

In Kim-Zhang (SIMA, 2018), there are two results.

- time-independent $V(x) \in L_x^p$
 - Hölder regularity if

$$p > d + \frac{4}{d+2}$$

- counterexamples when p = d
 Constructing a limit solution that breaks any modulus of continuity.
- time-dependent V(x, t)
 - Hölder continuity if

$$V \in L^p_x L^\infty_t$$
 for $p > d + rac{4}{d+2}$

In Kim-Zhang (SIMA, 2018), there are two results.

- time-independent $V(x) \in L_x^p$
 - Hölder regularity if

$$p > d + \frac{4}{d+2}$$

- counterexamples when p = d
 Constructing a limit solution that breaks any modulus of continuity.
- time-dependent V(x, t)
 - Hölder continuity if

$$V \in L^p_x L^\infty_t$$
 for $p > d + rac{4}{d+2}$

• Question marks on the range d

Scaling invariant classes for V in L^∞ -sense Continuity results

イロト 不得 トイヨト イヨト 二日

Hölder regularity

Local Hölder continuity Result (CHKK, 2017)

Let ρ be a nonnegative bounded weak solution under

$$V \in L^{2\hat{q}_1,2\hat{q}_2}_{x,t}, \quad \nabla V \in L^{\hat{q}_1,\hat{q}_2}_{x,t} \text{ where } rac{d}{\hat{q}_1} + rac{2}{\hat{q}_2} = 2 - d\kappa$$

for some $\kappa \in (0, 2/d)$. Then *u* is locally Hölder continuous. Moreover, there exist positive constants $\beta \in (0, 1)$ and γ depending on data (that is, $m, d, \Omega_T, \Omega'_T, \|V\|_{2\hat{q}_1, 2\hat{q}_2}$) such that

$$|\rho(x_1, t_1) - \rho(x_2, t_2)| \le \gamma \|\rho\|_{\infty} \left(\frac{|x_1 - x_2| + \|\rho\|_{\infty}^{\frac{m-1}{2}} |t_1 - t_2|^{1/2}}{\mathsf{dist}_{\rho}(\Omega_T'; \partial_{\rho}\Omega_T)} \right)^{\beta}$$

- p-Laplace equation with lower order terms (DiBenedetto, 1983)
- G-Laplacian (H.-Lieberman, 2015)

Scaling invariant classes for V in L^{∞} -sense Continuity results

イロト イヨト イヨト ・

-

Recall

$$V \in L_x^{2\hat{q}_2} L_t^{2\hat{q}_1}, \quad \frac{d}{\hat{q}_2} + \frac{2}{\hat{q}_1} = 2 - d\kappa$$

for some $\kappa \in [0, 2/d)$.

- Subcritical Regime: in case $\kappa \in (0, 2/d)$
 - Hölder continuity for a bounded weak solution
- Critical Regime: in case $\kappa = 0$ where $\hat{q_1} \in (1,\infty]$ and $\hat{q}_2 \in [d,\infty)$
 - · counterexample failing any modulus of continuity
 - Uniform continuity under the divergence-free condition on V
 - Not sure when $\hat{q}_2 = \infty$ due to the regularity in terms of t
- Supercritical Regime: in case $\kappa < 0$.
 - counterexample of $(-\Delta)^s u$, $s \in (0,1]$, Silvestre-Vicol-Zlatos (ARMA 2013)
 - · open question for porous medium type equation
 - unknown whether or not there exist discontinuous solutions for m>1

Subcritical regime: Hölder continuity

Theorem H.-Zhang (NLA, to appear)

Let u be a non-negative bounded weak solution with $m \ge 1$ in Q_1 under B is in subcritical regime. Then u is uniformly Hölder continuous in $Q_{\frac{1}{n}}$.

• Let $v = \rho^m$. Then we rewrite the equation to

$$\partial_t v^{1/m} = \Delta v + \nabla \cdot (B v^{1/m}).$$

- DiBenedetto 1993 : $|b(x, t, u, Du)| \le c|Du|^p + \varphi(x, t), \quad \varphi \in L^{\hat{q}}_x L^{\hat{r}}_t$
- Energy estimate: $A_{k,\rho}^+ := Q_\rho \cap \{(v \mu_+ + k)_+ > 0\}$

$$\mu_{+}^{-\beta} \sup_{t_{0} \leq t \leq t_{1}} \int_{K_{\rho} \times \{t\}} v_{+}^{2} \zeta^{2} dx + \iint_{Q_{\rho}} |\nabla(v_{+} \zeta)|^{2} dx dt$$

$$\leq C(\mu_{+} - k)^{-\beta} \iint_{Q_{\rho}} v_{+}^{2} |\zeta\zeta_{t}| dx dt + C \iint_{Q_{\rho}} v_{+}^{2} |\nabla\zeta|^{2} dx dt$$
(3)

$$+ C \mu_{+}^{2/m} \|B\|_{L_{t}^{2\hat{q}_{1}} L_{x}^{2\hat{q}_{2}}(Q_{\rho})}^{2} \left[\int_{t_{0}}^{t_{1}} \left[A_{k,\rho}^{+}(t) \right]^{\frac{q_{1}}{q_{2}}} dt \right]^{-q_{1}}$$

イロト 不同 トイヨト イヨト

Scaling invariant classes for V in L^{∞} -sense Continuity results

Critical regime

Let

$$\varrho_B(r) := \sup_{(x_0,t_0)} \|B\|_{L_t^{2\hat{q}_1} L_x^{2\hat{q}_2} \left(((x_0,t_0)+Q_r) \cap Q_1 \right)} \text{ with } Q_r := K_r \times (-r^2,0]$$

Theorem H.-Zhang (NLA)

Suppose that B is divergence-free. Let ρ be a non-negative bounded weak solution with $m \ge 1$ in Q_1 . Then ρ is uniformly continuous in $Q_{\frac{1}{2}}$ depending on $m, d, \hat{q}_1, \hat{q}_2$ and $\varrho_B(r)$.

- From $\nabla \cdot B = 0$, we are able to obtain local energy estimate.
- Roughly speaking, $\int \nabla(\rho B) \rho^m \sim \int B \cdot \nabla \rho \rho^m \sim \int B \cdot \nabla \rho^m \rho \sim \epsilon \int |\nabla \rho^m|^2 + c(\epsilon) \int |B|^2 \rho^2$

$$\mu_{+}^{-\beta} \sup_{t_{0} \leq t \leq t_{1}} \int_{K_{\rho} \times \{t\}} v_{+}^{2} \zeta^{2} dx + \iint |\nabla(v_{+} \zeta)|^{2} dx dt$$

$$\leq C \frac{k^{2}}{(\mu_{+} - k)^{\beta}} \iint_{v_{+} > 0} |\zeta\zeta_{t}| dx + Ck^{2} \iint_{v_{+} > 0} |\nabla\zeta|^{2} dx dt \qquad (4)$$

$$+ C(\mu_{+} - k)^{-2\beta} \|B\|_{L_{t}^{2}d_{1}L_{x}^{2}(Q_{\rho})}^{2} \|v_{+}\zeta\|_{L_{t}^{2}t}^{2}L_{t}^{2}(Q_{\rho}).$$

イロト 不得 トイヨト イヨト 二日

Scaling invariant classes for V in $L^\infty\mbox{-sense}$ Continuity results

イロト 不得 トイヨト イヨト

3

Theorem H.-Zhang (NLA)

There exist sequences of vector fields $\{B_n\}_n$, which are uniformly bounded in $L^d(\mathbb{R})$ and

$$\varrho_{B_n}(r):=\sup_{(x_0,t_0)}\|B_n\|_{L^d((x_0,t_0)+Q_r)}\leq \omega(r)\quad\text{for some modulus of continuity }\omega,$$

along with sequences of uniformly bounded functions $\{u_n\}$ in K_1 which are stationary solutions with $B = B_n$ such that, they do not share any common mode of continuity.

- The divergence free condition is essential, otherwise it fails uniform continuity.
- sharp condition even for linear diffusion cases

Introduction	Scaling invariant classes for V in L^q -sense, $q \ge 1$.
Regualrity results	Existence in Wasserstein spaces
Existence results	Main existence results

Existence Results

• with Kyungkeun Kang (Yonsei Univ.) and Hwakil Kim (Hannam Univ.)

Introduction	Scaling invariant classes for V in L^q -sense, $q \ge 1$.
Regualrity results	Existence in Wasserstein spaces
Existence results	Main existence results

Let us recall the condition

$$V \in L^{q_1}_x L^{q_2}_t$$
 where $rac{d}{q_1} + rac{2}{q_2} \leq 1$

- appears also for linear equations.
- so called Serrin conditions
 - Considering Navier-Stokes equations

$$\begin{cases} \partial_t u + (u \cdot \nabla) u - \Delta u = -\nabla \pi, \\ \nabla \cdot u = 0. \end{cases}$$

If $u \in L^p(0, T; L^q(\Omega))$ for $\frac{2}{p} + \frac{3}{q} \leq 1$, $p \in [2, \infty)$, then u is regular.

• by Prodi (1959) and Serrin (1962), independently.

◆□▶ ◆□▶ ◆三▶ ◆三▶ 三 シのので

Introduction	Scaling invariant classes for V in L^q -sense, $q \ge 1$.
Regualrity results	Existence in Wasserstein spaces
Existence results	Main existence results

Let us recall the condition

$$V \in L^{q_1}_x L^{q_2}_t$$
 where $rac{d}{q_1} + rac{2}{q_2} \leq 1$

- appears also for linear equations.
- so called Serrin conditions
 - Considering Navier-Stokes equations

$$\begin{cases} \partial_t u + (u \cdot \nabla) u - \Delta u = -\nabla \pi, \\ \nabla \cdot u = 0. \end{cases}$$

- If $u \in L^p(0, T; L^q(\Omega))$ for $\frac{2}{p} + \frac{3}{q} \leq 1$, $p \in [2, \infty)$, then u is regular.
- by Prodi (1959) and Serrin (1962), independently.
- Anyway to find out connection of nonlinear factor and drift ?

◆□▶ ◆□▶ ◆三▶ ◆三▶ 三 シのので

Introduction	Scaling invariant classes for V in L^q -sense, $q \ge 1$.
Regualrity results	Existence in Wasserstein spaces
Existence results	Main existence results

• Let, for $q \ge 1$ and $\lambda > 0$,

$$ho_\lambda(x,t) = \lambda^{d/q}
ho(\lambda x, \lambda^eta t) \quad ext{and} \quad V_\lambda(x,t) = \lambda^lpha V(\lambda x, \lambda^eta t),$$

where positive constants α, β to be determined later.

• The factor $\lambda^{d/q}$ is to preserve L_x^q norm.

◆□ > ◆□ > ◆臣 > ◆臣 > ―臣 - のへで

• Let, for $q \ge 1$ and $\lambda > 0$,

$$ho_\lambda(x,t) = \lambda^{d/q}
ho(\lambda x,\lambda^eta t) \quad ext{and} \quad V_\lambda(x,t) = \lambda^lpha V(\lambda x,\lambda^eta t),$$

where positive constants α, β to be determined later.

- The factor $\lambda^{d/q}$ is to preserve L_x^q norm.
- Then the PDE provides

$$\lambda^{d/q+\beta}\rho_t = \lambda^{\frac{md}{q}+2}\Delta\rho^m + \lambda^{d/q+\alpha+1}\nabla\cdot(\rho V).$$

Then the equality $\frac{d}{q} + \beta = \frac{md}{q} + 2 = \frac{d}{q} + \alpha + 1$ determines

$$lpha=q_{m,d}+1, \quad eta=q_{m,d}+2, \quad ext{for} \quad q_{m,d}:=rac{d(m-1)}{q}.$$

◆□ > ◆□ > ◆臣 > ◆臣 > ─臣 ─のへで

• Let, for $q \ge 1$ and $\lambda > 0$,

$$ho_\lambda(x,t) = \lambda^{d/q}
ho(\lambda x, \lambda^eta t) \quad ext{and} \quad V_\lambda(x,t) = \lambda^lpha V(\lambda x, \lambda^eta t),$$

where positive constants α, β to be determined later.

- The factor $\lambda^{d/q}$ is to preserve L_x^q norm.
- Then the PDE provides

$$\lambda^{d/q+\beta}\rho_t = \lambda^{\frac{md}{q}+2}\Delta\rho^m + \lambda^{d/q+\alpha+1}\nabla\cdot(\rho V).$$

Then the equality $\frac{d}{q} + \beta = \frac{md}{q} + 2 = \frac{d}{q} + \alpha + 1$ determines

$$lpha=q_{m,d}+1,\quad eta=q_{m,d}+2,\quad ext{for}\quad q_{m,d}:=rac{d(m-1)}{q}.$$

• With such α and β , we observe the following, for $q_1, q_2 > 0$,

$$\|V_{\lambda}(x,t)\|_{L^{q_{1},q_{2}}_{x,t}} = \lambda^{\alpha - rac{d}{q_{1}} - rac{\beta}{q_{2}}} \|V(x,t)\|_{L^{q_{1},q_{2}}_{x,t}},$$

and then see the following relation

$$\alpha - \frac{d}{q_1} - \frac{\beta}{q_2} = 0 \quad \iff \quad \frac{d}{q_1} + \frac{2 + q_{m,d}}{q_2} = 1 + q_{m,d}.$$

◆□ > ◆□ > ◆臣 > ◆臣 > ─臣 ─のへで

Scaling invariant classes in L^q -sense

$$ullet$$
 For $m\geq 1$ and $q\geq 1$, let $q_{m,d}:=rac{d(m-1)}{q}.$

Scaling invariant classes

$$\mathcal{S}_{m,q}^{(q_1,q_2)} := \left\{ V : \|V\|_{L^{q_1,q_2}_{x,t}} < \infty \text{ where } \frac{d}{q_1} + \frac{2+q_{m,d}}{q_2} = 1+q_{m,d} \right\}.$$

Sacling invariant norm

$$\|V\|_{\mathcal{S}^{(q_1,q_2)}_{m,q}} := \|V\|_{L^{q_1,q_2}_{x,t}}$$

Note that

 $q_{m,d} \rightarrow 0$ as either m = 1, or $q = \infty$.

◆□ > ◆□ > ◆臣 > ◆臣 > ―臣 - のへで

Introduction	Scaling invariant classes for V in L^q -sense, $q \ge 1$.
Regualrity results	Existence in Wasserstein spaces
Existence results	Main existence results



イロン イロン イヨン イヨン

Existence of a linear type equation

$$\partial_t \rho = \nabla \cdot (\nabla \rho - v \rho) \quad \text{with} \quad \rho(\cdot, 0) = \rho_0.$$

Theorem (Kang-Kim, SIMA 19)

For $\alpha > d$, suppose that

$$ho_0\in\mathcal{P}_2(\mathbb{R}^d)\cap L^p(\mathbb{R}^d), \hspace{1em} ext{for} \hspace{1em} p\geq rac{lpha}{lpha-2}.$$

And assume further that

$$\mathsf{v}\in L^eta(0,\,\mathsf{T};L^lpha(\mathbb{R}^d)) \quad ext{ for } rac{d}{lpha}+rac{2}{eta}\leq 1.$$

Then, there exists an absolutely continuous curve $\rho \in AC(0, T; \mathcal{P}_2(\mathbb{R}^d))$ such that ρ solves

$$\partial_t \rho = \Delta \rho - \nabla \cdot (\mathbf{v} \rho) \quad \rho(\mathbf{0}) = \rho_0,$$

in the sense of distributions.

イロト 不同 トイヨト イヨト

Wasserstein space - $\mathcal{P}_2(\mathbb{R}^d)$

- $\mathcal{P}_2(\mathbb{R}^d) := \{ \mu \in \mathcal{P}(\mathbb{R}^d) : \int_{\mathbb{R}^d} |x|^2 d\mu(x) < \infty \},$ where $\mathcal{P}(\mathbb{R}^d)$ is the set of all Borel probability measures on \mathbb{R}^d .
- Given $\mu, \nu \in \mathcal{P}_2(\mathbb{R}^d)$, we define *Wasserstein distance* $W_2(\mu, \nu)$ by

$$W_2^2(\mu,
u) := \min_{\gamma \in \Gamma(\mu,
u)} \int_{\mathbb{R}^d \times \mathbb{R}^d} |x - y|^2 d\gamma(x, y),$$

where $\gamma \in \Gamma(\mu, \nu)$ means $\gamma \in \mathcal{P}(\mathbb{R}^d \times \mathbb{R}^d)$ such that

$$\gamma(A \times \mathbb{R}^d) = \mu(A), \quad \gamma(\mathbb{R}^d \times A) = \nu(A),$$

for any Borel subsets $A \subset \mathbb{R}^d$.

- (𝒫₂(ℝ^d), 𝒱₂): a complete separable metric space.
- Villani (2009), Ambrogio-Gigli-Savare (2008)

イロト 不同 トイヨト イヨト

-

Lie-Trotter formula and splitting method for ODE

• Splitting method for the ODE

$$x'(t) = (A + B)x(t), \quad x(0) = x_0$$

we have

$$x(t) = e^{(A+B)t} x_0 = \lim_{n \to \infty} \left(e^{\frac{At}{n}} e^{\frac{Bt}{n}} \right)^n x_0.$$

イロト イヨト イヨト イヨト

≡ nar

 $\label{eq:constraint} \begin{array}{ll} \mbox{Introduction} & \mbox{Scaling invariant classes for } V \mbox{ in } L^q\mbox{-sense, } q \geq 1. \\ \mbox{Regulity results} & \mbox{Existence results} \\ \mbox{Main existence results} \end{array}$

Lie-Trotter formula and splitting method for ODE



 $\label{eq:linear} \begin{array}{lll} \mbox{Introduction} & \mbox{Scaling invariant classes for V in L^q-sense, $q \geq 1$.} \\ \mbox{Regulity results} & \mbox{Existence results} & \mbox{Main existence results} \end{array}$

Splitting method for linear type equation

$$\rho_t = \Delta \rho + \nabla \cdot (\mathbf{v}\rho) \Longrightarrow \rho_t = \nabla \cdot \left(\left\{ \frac{\nabla \rho}{\rho} + \mathbf{v} \right\} \rho \right)$$

First, we define two flows Φ_F and Φ_v on $\mathcal{P}_2(\mathbb{R}^d)$ as follows.

<

• Let $\Phi_F : [0, \infty) \times \mathcal{P}_{2,ac}(\mathbb{R}^d) \mapsto \mathcal{P}_{2,ac}(\mathbb{R}^d)$ be the gradient flow of the entropy function F .i.e.

$$\begin{cases} \partial_t \Phi_F(t,\rho) = \Delta \Phi_F(t,\rho) \\ \Phi_F(0,\rho) = \rho. \end{cases}$$

• For given vector field v, let $\psi_v : [0, \infty) \times [0, \infty) \times \mathbb{R}^d \mapsto \mathbb{R}^d$ be the flow map generated by the vector field. That is,

$$\begin{cases} \frac{d}{dt}\psi_{\mathsf{v}}(s;t,x) = \mathsf{v}(t,\psi_{\mathsf{v}}(s;t,x))\\ \psi_{\mathsf{v}}(s;s,x) = x. \end{cases}$$

We define $\Phi_v : [0,\infty) \times [0,\infty) \times \mathcal{P}_2(\mathbb{R}^d) \mapsto \mathcal{P}_2(\mathbb{R}^d)$ be by $\Phi_v(s;t,\rho) := \psi_v(s;t,\cdot)_{\#}\rho.$

イロト 不得 トイヨト イヨト

-

Scaling invariant classes for V in L^q -sense, $q \ge 1$. Existence in Wasserstein spaces Main existence results

Splitting method

Linear type equation

$$\rho_t = \Delta \rho + \nabla \cdot (\mathbf{v}\rho) \Longrightarrow \rho_t = \nabla \cdot \left(\left\{ \frac{\nabla \rho}{\rho} + \mathbf{v} \right\} \rho \right)$$

Porous medium type equation

$$\rho_t = \Delta \rho^m + \nabla \cdot (V\rho) \Longrightarrow \rho_t = \nabla \cdot \left(\left\{ \frac{\nabla \rho^m}{\rho} + V \right\} \rho \right)$$

- a priori estimates, p-moment and speed estimates
- convergence of ρ^m
- Aubin-Lions theorem, uniform Hölder continuity upto t = 0

Summary of existence results

• For m > 1, $q \ge 1$, let us denote

$$\left\{
ho_0 \in \mathcal{P}(\mathbb{R}^d): \
ho_0 \geq 0 \ ext{and} \ \|
ho_0\|_{L^1_x(\mathbb{R}^d)} = 1
ight\},$$

• Further, let

$$1$$

and, for
$$\langle x \rangle^p = (1 + |x|^2)^{\frac{p}{2}}$$
,
 $\left\{ \rho_0 \in \mathcal{P}_p(\mathbb{R}^d) : \ \rho_0 \in \mathcal{P}(\mathbb{R}^d) \text{ and } \int_{\mathbb{R}^d} \rho_0 \langle x \rangle^p \, dx < \infty \right\}$

Summary of existence results

• For m > 1, $q \ge 1$, let us denote

$$\left\{
ho_0 \in \mathcal{P}(\mathbb{R}^d): \
ho_0 \geq 0 \ ext{and} \ \|
ho_0\|_{L^1_{\chi}(\mathbb{R}^d)} = 1
ight\},$$

• Further, let

$$1$$

and, for
$$\langle x \rangle^p = (1 + |x|^2)^{\frac{p}{2}}$$
,
 $\left\{ \rho_0 \in \mathcal{P}_p(\mathbb{R}^d) : \ \rho_0 \in \mathcal{P}(\mathbb{R}^d) \text{ and } \int_{\mathbb{R}^d} \rho_0 \langle x \rangle^p \, dx < \infty \right\}$

Three types of initial data

I.
$$\rho_0 \in \mathcal{P}_p(\mathbb{R}^d)$$
 and $\int_{\mathbb{R}^d} \rho_0 \log \rho_0 \, dx < \infty$, for $1 II. $\rho_0 \in \mathcal{P}(\mathbb{R}^d)$ and $L_x^q(\mathbb{R}^d)$, for $q > 1$.
III. $\rho_0 \in \mathcal{P}_p(\mathbb{R}^d)$ and $L_x^q(\mathbb{R}^d)$, for $q > 1$ and $1 .$$

ヘロト ヘロト ヘヨト ヘヨト

≡ nar

Introduction	Scaling invariant classes for V in L^q -sense, $q \ge 1$.
Regualrity results	Existence in Wasserstein spaces
Existence results	Main existence results

Let us consider

the following equation for a non-negative function $\rho : \mathbb{R}^d \times [0, T] \mapsto \mathbb{R}, d \ge 2$, which is given as

$$\partial_t \rho = \nabla \cdot (\nabla \rho^m - V \rho) \quad \text{in } Q_T := \mathbb{R}^d \times [0, T], \tag{5}$$

where V is a vector field.

Main Theorem I-(i)

Let $1 < m \le 2$ and 1 . Suppose that $<math display="block">\rho_0 \in \mathcal{P}_p(\mathbb{R}^d), \quad \text{and} \quad \int_{\mathbb{R}^d} \rho_0 \log \rho_0 \, dx < \infty.$ (6)

Moreover, assume that

$$V \in \mathcal{S}_{m,1}^{(q_1,q_2)} \quad \text{for} \quad \begin{cases} 2 \le q_2 \le \frac{m}{m-1}, & \text{if } d > 2, \\ 2 \le q_2 < \frac{m}{m-1}, & \text{if } d = 2. \end{cases}$$
(7)

Then, there exists an absolutely continuous curve $\rho \in AC(0, T; \mathcal{P}_{\rho}(\mathbb{R}^d))$ such that $\rho(\cdot, 0) = \rho_0$ which solves (5) in the sense of distribution, namely, for any $\varphi \in C_c^{\infty}(\mathbb{R}^d \times [0, T))$, satisfying

$$\int_{0}^{T} \int_{\mathbb{R}^{d}} \left\{ \left[\partial_{t} \varphi + \nabla \varphi \cdot V \right] \rho + \Delta \varphi \rho^{m} \right\} \, dx \, dt = - \int_{\mathbb{R}^{d}} \varphi(\cdot, 0) \rho_{0} \, dx.$$
(8)

Furthermore, ρ satisfies

$$\sup_{0 \le t \le T} \int_{\mathbb{R}^{d} \times \{t\}} \rho\left(\left|\log \rho\right| + \langle x \rangle^{p} \right) dx + \iint_{Q_{T}} \left| \nabla \rho^{\frac{m}{2}} \right|^{2} dx dt + \iint_{Q_{T}} \left(\left| \frac{\nabla \rho^{m}}{\rho} \right|^{p} + \left| V \right|^{p} \right) \rho dx dt \le C$$
(9)

and

$$W_{\rho}(\rho(t),\rho(s)) \leq C(t-s)^{\frac{\rho-1}{\rho}}, \quad \forall \ 0 \leq s \leq t \leq T,$$
(10)

where the constant $C = C(||V||_{\mathcal{S}_{m,1}^{(q_1,q_2)}}, \int_{\mathbb{R}^d} (\rho_0 \log \rho_0 + \rho_0 \langle x \rangle^p) dx).$

Introduction	Scaling invariant classes for V in L^q -sense, $q \ge 1$.
Regualrity results	Existence in Wasserstein spaces
Existence results	Main existence results

Main Theorem I-(ii), divergence free case

Let m > 1. Assume

$$\rho_0 \in \mathcal{P}_{\rho}(\mathbb{R}^d), \quad \text{and} \quad \int_{\mathbb{R}^d} \rho_0 \log \rho_0 \, dx < \infty,$$
(11)

and the divergence-free V (i.e., $abla \cdot V = 0$) satisfying

$$V \in \mathcal{S}_{m,1}^{(q_1,q_2)} \quad \text{for} \quad \begin{cases} p_1 \le q_2 \le \frac{p_1 m}{m-1}, & \text{if } d > 2, \\ p_1 \le q_2 < \frac{p_1 m}{m-1}, & \text{if } d = 2. \end{cases}$$
(12)

▲□▶ ▲□▶ ▲ 三▶ ▲ 三▶ ● ○○○

Then the same conclusion holds as in above theorem.

Introduction	Scaling invariant classes for V in L^q -sense, $q \ge 1$.
Regualrity results	Existence in Wasserstein spaces
Existence results	Main existence results



$$\overline{\boldsymbol{AB}} = \mathcal{S}_{1,1}^{(q_1,q_2)}$$

$$\begin{split} &\mathcal{R}(\textit{ABC}): \ (\frac{1}{q_1}, \frac{1}{q_2}) \ \textit{satisfying} \ (1.14). \\ &\mathbf{A} = (0, \frac{1}{2}), \ \mathbf{B} = (\frac{1}{d}, 0), \ \mathbf{C} = (\frac{1}{2}, \frac{1}{2}) \\ &\mathbf{g} = (\frac{m-1}{2}, \frac{1}{2}), \ \mathbf{h} = (\frac{(2-m)+d(m-1)}{md}, \frac{m-1}{m}) \end{split}$$

$$\begin{split} \mathcal{R}(\textbf{ABDE}) &: \left(\frac{1}{q_1}, \frac{1}{q_2}\right) \text{ satisfying (1.18).} \\ \textbf{D} &= \left(\frac{1+d}{2d}, \frac{1+d}{2(2+d)}\right), \textbf{E} = (0, \frac{1+d}{2+q}) \\ \textbf{f} &= (0, \frac{1}{p_1}), \textbf{i} = \left(\frac{1+d(m-1)}{md}, \frac{m-1}{p_1m}\right) \end{split}$$

• □ > < □ > < Ξ</p>

→ < ≥ >

æ

Figure 3-(i). (1.14) and (1.18) in Theorem 1.3 for d > 2

Introduction	Scaling invariant classes for V in L^q -sense, $q \ge 1$.
Regualrity results	Existence in Wasserstein spaces
Existence results	Main existence results

• Think of testing $\log \rho$:

$$\begin{split} \rho_t \log \rho &= \partial_t \left(\rho \log \rho \right) - \rho \partial_t \log \rho = \partial_t \left(\rho \log \rho - \rho \right), \\ \nabla \rho^m \nabla \log \rho &\sim |\nabla \rho^{m/2}|^2, \\ V \rho \nabla \log \rho &= V \rho \frac{\nabla \rho}{\rho} = V \nabla \rho \sim V \rho^{1 - \frac{m}{2}} \nabla \rho^{m/2}. \end{split}$$

•
$$1 - \frac{m}{2} \ge 0$$
 implies that $1 < m \le 2$.

• the *p*-entropy inequality:

$$\int_{\mathbb{R}^d} \rho \left| \log \rho \right| \, dx \leq \int_{\mathbb{R}^d} \rho \log \rho \, dx + \int_{\mathbb{R}^d} \rho \langle x \rangle^p \, dx + c(d).$$

◆□▶ ◆□▶ ◆臣▶ ◆臣▶ = 臣 = のへで

Introduction	Scaling invariant classes for V in L^q -sense, $q \ge 1$.
Regualrity results	Existence in Wasserstein spaces
Existence results	Main existence results

• Think of testing $\log \rho$:

$$\begin{split} \rho_t \log \rho &= \partial_t \left(\rho \log \rho \right) - \rho \partial_t \log \rho = \partial_t \left(\rho \log \rho - \rho \right) \\ \nabla \rho^m \nabla \log \rho &\sim |\nabla \rho^{m/2}|^2, \\ V \rho \nabla \log \rho &= V \rho \frac{\nabla \rho}{\rho} = V \nabla \rho \sim V \rho^{1 - \frac{m}{2}} \nabla \rho^{m/2}. \end{split}$$

•
$$1 - \frac{m}{2} \ge 0$$
 implies that $1 < m \le 2$.

• the *p*-entropy inequality:

$$\int_{\mathbb{R}^d} \rho \left| \log \rho \right| \, dx \leq \int_{\mathbb{R}^d} \rho \log \rho \, dx + \int_{\mathbb{R}^d} \rho \langle x \rangle^p \, dx + c(d).$$

divergence-free case

$$V \rho \nabla \log \rho = V \nabla \rho \sim \nabla V \rho$$

◆□▶ ◆□▶ ◆臣▶ ◆臣▶ = 臣 = のへで

Introduction	Scaling invariant classes for V in L^q -sense, $q \ge 1$.
Regualrity results	Existence in Wasserstein spaces
Existence results	Main existence results



Figure 3-(ii). (1.18) in Theorem 1.4 for d > 2

イロト イボト イヨト イヨト

э

Thank you for your attention!!

- The results hold for m = 1. Embedding property for *t*-direction.
- The scaling invariant classes can be replaced by sub-scaling cases

$$\mathfrak{S}_{m,q}^{(q_1,q_2)} := \left\{ V: \ \|V\|_{L^{q_1,q_2}_{x,t}} < \infty \ \text{ where } \ \frac{d}{q_1} + \frac{2+q_{m,d}}{q_2} \leq 1+q_{m,d} \right\}$$

• There are corresponding results for scaling invariant classes of ∇V

$$\tilde{\mathfrak{S}}_{m,q}^{(\tilde{q}_1,\tilde{q}_2)} := \left\{ V: \ \|\nabla V\|_{L^{\tilde{q}_1,\tilde{q}_2}_{x,t}} < \infty \ \text{ where } \ \frac{d}{\tilde{q}_1} + \frac{2+q_{m,d}}{\tilde{q}_2} \leq 2+q_{m,d} \right\}$$

· Application: an repulsion type of Keller-Segel equations, which is given of the form

$$\rho_t - \Delta \rho^m = \nabla (\rho \nabla c), \qquad c_t - \Delta c = \rho.$$
(13)