

Nonlinear flows and optimality for functional inequalities

Maria J. Esteban

CEREMADE

CNRS & Université Paris-Dauphine

IN COLLABORATION WITH

J. DOLBEAULT, M. LOSS

Dedicated to Jean-Michel Coron, on his 60th birthday

OUTLINE

- Use of linear and nonlinear flows to prove Sobolev-like inequalities on manifolds
- Generalities of functional inequalities
- The Caffarelli-Kohn-Nirenberg inequalities
- Symmetry and symmetry breaking for extremals of Caffarelli-Kohn-Nirenberg inequalities

Sobolev-like inequalities on the sphere

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

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

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 exponent $p \geq 1$, $p \neq 2$, is such that $p \leq 2^* := \frac{2d}{d-2}$ if $d \geq 3$.

The case $p = \frac{2d}{d-2}$ corresponds to the **Sobolev inequality** (equivalent via the stereographic projection).

$$\int_{\mathbb{R}^d} |\nabla v|^2 dx \geq S \left(\int_{\mathbb{R}^d} |v|^{\frac{2d}{d-2}} dx \right)^{\frac{d-2}{d}} \quad \forall u \in H^1(\mathbb{R}^d),$$

PROOFS OF (1) + MINIMIZERS ARE CONSTANTS BY: **Bidaut-Véron – Véron** (PDE, rigidity methods, 1991); **Beckner** (harmonic analysis methods, 1993); **Bakry-Ledoux et al** ("carré du champ" method, linked to a flow method, 1996 +; only for $2 < p \leq 2^\# := \frac{2d^2+1}{(d-1)^2} < 2^*$).

Linear flow method

Let us define $\rho = |u|^p$. The two inequalities below are equivalent

$$\|\nabla u\|_{L^2(S^d)}^2 + \frac{d}{p-2} \|u\|_{L^2(S^d)}^2 \geq \frac{d}{p-2} \|u\|_{L^p(S^d)}^2.$$

$$\int_{S^d} |\nabla \rho^{\frac{1}{p}}|^2 d\omega \geq \frac{d}{p-2} \left[\left(\int_{S^d} \rho d\omega \right)^{\frac{2}{p}} - \int_{S^d} \rho^{\frac{2}{p}} d\omega \right].$$

If we define the functionals \mathcal{E}_p and \mathcal{I}_p respectively by

$$\mathcal{I}_p[\rho] := \int_{S^d} |\nabla \rho^{\frac{1}{p}}|^2 d\omega, \quad \mathcal{E}_p[\rho] := \frac{1}{p-2} \left[\left(\int_{S^d} \rho d\omega \right)^{\frac{2}{p}} - \int_{S^d} \rho^{\frac{2}{p}} d\omega \right] \quad \text{if } p \neq 2,$$

then the above inequalities amount to $\mathcal{I}_p[\rho] \geq d \mathcal{E}_p[\rho]$. To establish such inequalities, one can use the heat flow

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

where Δ denotes the Laplace-Beltrami operator on \mathbb{S}^d . We have $\frac{d}{dt} \left(\int_{S^d} \rho d\omega \right) = 0$

$$\text{If } p \leq 2^\#, \quad \frac{d}{dt} \mathcal{E}_p[\rho] = -\mathcal{I}_p[\rho] \quad \text{and} \quad \frac{d}{dt} \mathcal{I}_p[\rho] \leq -d \mathcal{I}_p[\rho].$$

Nonlinear versus linear flow

We want to prove $\mathcal{I}_p[\rho] - d\mathcal{E}_p[\rho] \geq 0$. For $p \leq 2^\#$,

$$\frac{d}{dt} \left(\mathcal{I}_p[\rho] - d\mathcal{E}_p[\rho] \right) \leq (-d + d) \mathcal{I}_p[\rho] = 0.$$

Not difficult to prove that ρ converges to a constant as $t \rightarrow +\infty$ and

$$\lim_{t \rightarrow +\infty} \left(\mathcal{I}_p[\rho] - d\mathcal{E}_p[\rho] \right) = 0.$$

What if $2^\# < p < 2^*$?

LEMMA [Dolbeault, E., Loss]. When $2^\# < p < 2^*$, we can find a function ρ_0 such that ρ solution of $\frac{\partial \rho}{\partial t} = \Delta \rho$, $\rho(t=0) = \rho_0$, and

$$\frac{d}{dt} \left(\mathcal{I}_p[\rho] - d\mathcal{E}_p[\rho] \right) \Big|_{t=0} > 0.$$

Then, we can get the same result by considering the flow $\frac{d\rho}{dt} = \Delta \rho^m$, for a **well-chosen** $m \neq 1$.

The computations are much more involved, but the idea is “more or less” the same. And it covers also the case $p \in (1, 2)$.

Prove rigidity directly, “without the flow”: heuristics

- 1) **AIM:** On \mathbb{R}^d , show that minimizers of $E[v]$ does not depend on the angles ω , only on r .
- 2) Define flow (linear, nonlinear), $\frac{d}{dt}v = H[v]$. show that it is well defined for all times.
- 3) $\frac{d}{dt}E[v(t)] = -|A[v(t)]| - |C| |\nabla_{\omega} v(t)|^2 \leq 0$.
- 4) If E bounded below, for any initial value v_0 , when $t \rightarrow +\infty$, $v(t) \rightarrow w$, minimizer. And $|\nabla_{\omega} w| = 0$.

To carry out this program, we need to prove a lot of things about the flow, and this not always easy for nonlinear flows... or very technical at least. Way out?

ALTERNATIVE: Consider any minimizer of E or even any critical point of E , that is, a function w that satisfies $E'(w) = 0$.

Consider the same flow as above, with initial datum $v_0 = w$.

$$\frac{d}{dt}E[v(t)]|_{t=0} = -|A[w]| - |C| |\nabla_{\omega} w|^2 = E'[w] \cdot H[w] = 0. \quad \text{So, } \nabla_{\omega} w \equiv 0.$$

Attainability and value of best constants in functional inequalities

$$F(Dv, v, x) \leq C G(D^2v, Dv, v, x) \quad \forall v \in X.$$

Functional inequalities play an important role in obtaining **a priori estimates** for solutions of PDEs, in analyzing the **long time behavior** of solutions of evolution problems, in describing the **blow-up profile** for finite time blow-up phenomena, etc

Important questions :

- Is C attained in X ? What is its value??
- If yes, how do the optimal functions v look like?

If we know **a priori** that the optimal solutions have some symmetry properties, for instance, that they are radially symmetric, then it might be easier to compute the value of C .

Caffarelli-Kohn-Nirenberg (CKN) inequalities

$$\left(\int_{\mathbb{R}^d} \frac{|v|^p}{|x|^{b p}} dx \right)^{2/p} \leq C_{a,b} \int_{\mathbb{R}^d} \frac{|\nabla v|^2}{|x|^{2a}} dx \quad \forall v \in \mathcal{D}_{a,b}$$

with $a \leq b \leq a + 1$ if $d \geq 3$, $a < b \leq a + 1$ if $d = 2$, $a \neq \frac{d-2}{2}$

$$p = \frac{2d}{d-2+2(b-a)}$$

$$b - a \rightarrow 0 \iff p \rightarrow \frac{2d}{d-2}$$

$$b - (a + 1) \rightarrow 0 \iff p \rightarrow 2_+$$

$$\frac{1}{C_{a,b}} = \inf_{\mathcal{D}_{a,b}} \frac{\int_{\mathbb{R}^d} \frac{|\nabla v|^2}{|x|^{2a}} dx}{\left(\int_{\mathbb{R}^d} \frac{|v|^p}{|x|^{b p}} dx \right)^{2/p}}$$

The symmetry issue

$$\left(\int_{\mathbb{R}^d} \frac{|v|^p}{|x|^{bp}} dx \right)^{2/p} \leq C_{a,b} \int_{\mathbb{R}^d} \frac{|\nabla v|^2}{|x|^{2a}} dx \quad \forall v \in \mathcal{D}_{a,b}$$

$C_{a,b}$ = best constant for general functions v

$C_{a,b}^*$ = best constant for radially symmetric functions v

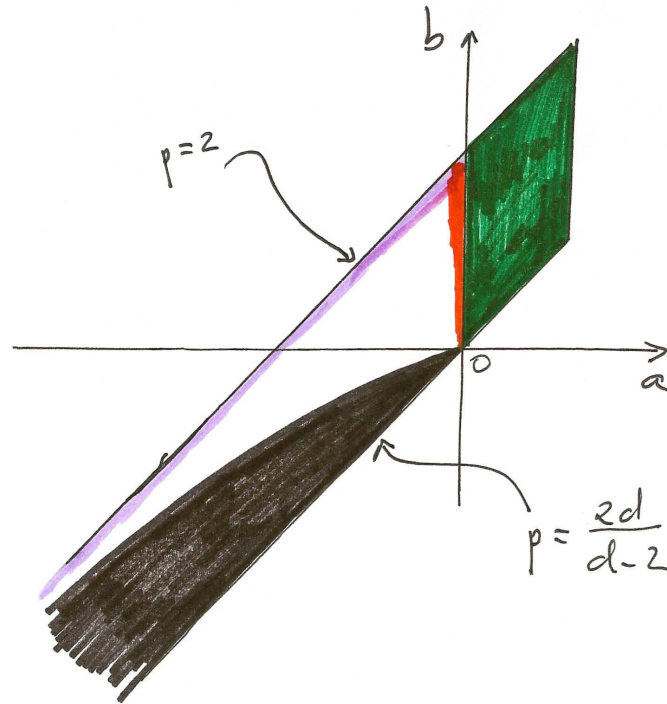
$$C_{a,b}^* \leq C_{a,b}$$

Up to scalar multiplication and dilation, the optimal radial function is

$$v_{a,b}^*(x) = \left(1 + |x|^{-\frac{2a(1+a-b)}{b-a}} \right)^{-\frac{b-a}{1+a-b}}$$

Questions: is optimality (equality) achieved? do we have $v_{a,b} = v_{a,b}^*$?

Symmetry and symmetry breaking ($d \geq 3$)



Case $a > 0$, Existence and symmetry : Th. Aubin, G. Talenti, E. Lieb, Chou-Chu, P.L. Lions, Horiuchi,...

Case $a < 0$, symmetry breaking: Catrina-Wang, Felli-Schneider.

Case $a < 0$: Lin, Wang; Dolbeault, E., Tarantello ($d=2$); Betta-Brock-Mercaldo-Posteraro ($b > 0$)

Case $a < 0$: Dolbeault, E., Loss, Tarantello

$$b^{FS}(a) = \frac{d(d-2-2a)}{2\sqrt{(d-2-2a)^2 + 4(d-1)}} - \frac{1}{2}(d-2-2a)$$

Generalized Caffarelli-Kohn-Nirenberg inequalities (CKN)

Let $d \geq 3$. For any $p \in [2, p(\theta, d) := \frac{2d}{d-2\theta}]$, there exists a positive constant $C(\theta, p, a)$ such that

$$\left(\int_{\mathbb{R}^d} \frac{|v|^p}{|x|^{bp}} dx \right)^{\frac{2}{p}} \leq C(\theta, p, a) \left(\int_{\mathbb{R}^d} \frac{|\nabla v|^2}{|x|^{2a}} dx \right)^{\theta} \left(\int_{\mathbb{R}^d} \frac{|v|^2}{|x|^{2(a+1)}} dx \right)^{1-\theta}$$

In the radial case, with $\Lambda = (a - a_c)^2$, the best constant when the inequality is restricted to radial functions is $C_{\text{CKN}}^*(\theta, p, a)$ and (see [Del Pino, Dolbeault, Filippas, Tertikas]):

$$C_{\text{CKN}}(\theta, p, a) \geq C_{\text{CKN}}^*(\theta, p, a) = C_{\text{CKN}}^*(\theta, p) \Lambda^{\frac{p-2}{2p} - \theta}$$

$$C_{\text{CKN}}^*(\theta, p) = \left[\frac{2\pi^{d/2}}{\Gamma(d/2)} \right]^{2\frac{p-1}{p}} \left[\frac{(p-2)^2}{2+(2\theta-1)p} \right]^{\frac{p-2}{2p}} \left[\frac{2+(2\theta-1)p}{2p\theta} \right]^{\theta} \left[\frac{4}{p+2} \right]^{\frac{6-p}{2p}} \left[\frac{\Gamma\left(\frac{2}{p-2} + \frac{1}{2}\right)}{\sqrt{\pi} \Gamma\left(\frac{2}{p-2}\right)} \right]^{\frac{p-2}{p}}$$

and for θ small, we have proved that there is symmetry breaking for certain values of (Λ, p) such that $u_{\Lambda, p}^*$ is stable! In principle in all cases where we have observed this phenomenon, $\theta \leq 0.7$ approx.

(Dolbeault, E., Tarantello, Tertikas (2011))

An optimal symmetry result

With the **change of variables** : $r \mapsto r^\alpha$, $v(r, \omega) = w(r^\alpha, \omega)$, and with

$$n = \frac{d - b p}{\alpha} = \frac{d - 2a - 2}{\alpha} + 2, \quad Dw = \left(\alpha \frac{\partial w}{\partial r}, \frac{1}{r} \nabla_\omega w \right)$$

$p = \frac{2n}{n-2}$ and the CKN the inequality becomes

$$\alpha^{1 - \frac{2}{p}} \left(\int_{\mathbb{R}^d} |w|^p d\mu \right)^{\frac{2}{p}} \leq C_{\alpha, b} \int_{\mathbb{R}^d} |Dw|^2 d\mu, \quad d\mu := r^{n-1} dr d\omega \text{ “} = dx(\mathbb{R}^n)\text{”}$$

This inequality scales like a “critical Sobolev inequality” in \mathbb{R}^n , but n does not need to be an integer...

The parameters α and n vary in the ranges $0 < \alpha < \infty$ and $d < n < \infty$ and the *Felli-Schneider curve* in the (α, n) variables is given by

$$\alpha = \sqrt{\frac{d-1}{n-1}} =: \alpha_{\text{FS}}$$

THEOREM [2015].- If $\alpha \leq \alpha_{\text{FS}}$ and $d \geq 2$, optimality is achieved by radial functions.

Notations

If ∇_ω denotes the gradient with respect to the angular variables $\omega \in S^{d-1}$ and Δ_ω is the Laplace-Beltrami operator on S^{d-1} , we define

$$Dw = \left(\alpha \frac{\partial w}{\partial r}, \frac{1}{r} \nabla_\omega w \right),$$

we define the self-adjoint operator L by

$$Lw := -D^* D w = \alpha^2 w'' + \alpha^2 \frac{n-1}{r} w' + \frac{\Delta_\omega w}{r^2}$$

The fundamental property of L is the fact that

$$\int_{\mathbb{R}^d} w_1 Lw_2 d\mu = - \int_{\mathbb{R}^d} Dw_1 \cdot Dw_2 d\mu \quad \forall w_1, w_2 \in \mathcal{D}(\mathbb{R}^d)$$

▷ Heuristics: we look for a monotonicity formula along a well chosen nonlinear flow, based on the analogy with the decay of the Fisher information along the fast diffusion flow in \mathbb{R}^d

Fisher information decay and a fast diffusion equation

$$\text{Let } u = |w|^p, \quad p = \frac{2n}{n-2}.$$

Up to multiplicative constants, $\int_{\mathbb{R}^d} |w|^p d\mu = \int_{\mathbb{R}^d} u d\mu$, and $\int_{\mathbb{R}^d} |Dw|^2 d\mu = \mathcal{I}[u]$, with

$$\mathcal{I}[u] := \int_{\mathbb{R}^d} u |Dp|^2 d\mu, \quad p = \frac{m}{1-m} u^{m-1} \quad \text{and} \quad m = 1 - \frac{1}{n}$$

Here \mathcal{I} is the *Fisher information* and p is the *pressure function*.

Next, define the fast diffusion equation (flow)

$$\frac{\partial u}{\partial t} = Lu^m, \quad m = 1 - \frac{1}{n}$$

▷ STRATEGY: Assume that $\alpha \leq \alpha_{FS}$,

1) prove that for all $t \geq 0$, $\frac{d}{dt} \int_{\mathbb{R}^d} u(t) d\mu = 0$ and $\frac{d}{dt} \mathcal{I}[u(t, \cdot)] \leq 0$,

2) prove that $\frac{d}{dt} \mathcal{I}[u(t, \cdot)] = 0$ means, in particular, that u is radially symmetric.

Mass conservation and Fisher information decay along the fast diffusion flow

Easy to see: the mass $\int_{\mathbb{R}^d} u \, d\mu$ is conserved along the flow.

$$\text{With } \mathbf{p} = \frac{m}{1-m} u^{m-1}, \quad \mathcal{I}[u] := \int_{\mathbb{R}^d} u |\mathbf{D}\mathbf{p}|^2 \, d\mu,$$

Proposition 1.- Let $u_0 \geq 0$. Up to estimates near the origin and near infinity,

$$\frac{d}{dt} \mathcal{I}[u(t, \cdot)] = -2(n-1)^{n-1} \mathcal{K}[\mathbf{p}],$$

with

$$\mathcal{K}[\mathbf{p}] := \int_{\mathbb{R}^d} \left(\frac{1}{2} L |\mathbf{D}\mathbf{p}|^2 - \mathbf{D}\mathbf{p} \cdot \mathbf{D}L\mathbf{p} - \frac{1}{n} (L\mathbf{p})^2 \right) \mathbf{p}^{1-n} \, d\mu$$

Proposition 2.- If $\alpha \leq \alpha_{\text{FS}}$, $\mathcal{K}[\mathbf{p}] \geq 0$.

Proposition 3.- If $u_0 \geq 0$ is a critical point, then $0 = I'[u_0] \cdot Lu_0^m = \frac{d}{dt} \mathcal{I}[u(t, \cdot)] \Big|_{t=0} = C \mathcal{K}[\mathbf{p}_0]$.

Proposition 4.- If $\alpha \leq \alpha_{\text{FS}}$, $\mathcal{K}[\mathbf{p}_0] = 0$ implies that \mathbf{p}_0 is independent of ω and $\mathbf{p}_0 = a + br^2$.

Proving decay (1/2)

$$\mathcal{K}[\mathbf{p}] := \int_{\mathbb{R}^d} \mathbf{k}[\mathbf{p}] \mathbf{p}^{1-n} d\mu,$$

$$\mathbf{k}[\mathbf{p}] := \mathcal{Q}(\mathbf{p}) - \frac{1}{n} (\mathcal{L} \mathbf{p})^2 = \frac{1}{2} \mathcal{L} |\mathbf{D}\mathbf{p}|^2 - \mathbf{D}\mathbf{p} \cdot \mathbf{D} \mathcal{L} \mathbf{p} - \frac{1}{n} (\mathcal{L} \mathbf{p})^2$$

Lemma.- Let $n \neq 1$ be any real number, $d \in \mathbb{N}$, $d \geq 2$, and consider a function $\mathbf{p} \in C^3((0, \infty) \times \mathcal{M})$, where (\mathcal{M}, g) is a smooth, compact Riemannian manifold. Then we have

$$\begin{aligned} \mathbf{k}[\mathbf{p}] = \alpha^4 \left(1 - \frac{1}{n}\right) \left[\mathbf{p}'' - \frac{\mathbf{p}'}{r} - \frac{\Delta_\omega \mathbf{p}}{\alpha^2 (n-1) r^2} \right]^2 \\ + 2 \alpha^2 \frac{1}{r^2} \left| \nabla_\omega \mathbf{p}' - \frac{\nabla_\omega \mathbf{p}}{r} \right|^2 + \frac{1}{r^4} \mathbf{k}_{\mathcal{M}}[\mathbf{p}], \end{aligned}$$

with

$$\mathbf{k}_{\mathcal{M}}[\mathbf{p}] := \frac{1}{2} \Delta_\omega |\nabla_\omega \mathbf{p}|^2 - \nabla_\omega \mathbf{p} \cdot \nabla_\omega \Delta_\omega \mathbf{p} - \frac{1}{n-1} (\Delta_\omega \mathbf{p})^2 - (n-2) \alpha^2 |\nabla_\omega \mathbf{p}|^2$$

Proving decay (2/2)

Proposition.- Assume that $d \geq 3$, $n > d$ and $\mathcal{M} = S^{d-1}$. There is a positive constant ζ_\star such that

$$\int_{S^d} k_{\mathcal{M}}[p] p^{1-n} d\omega \geq (n-2) (\alpha_{\text{FS}}^2 - \alpha^2) \int_{S^d} |\nabla_\omega p|^2 p^{1-n} d\omega \\ + \zeta_\star (n-d) \int_{S^d} |\nabla_\omega p|^4 p^{1-n} d\omega$$

Proof based on the Bochner-Lichnerowicz-Weitzenböck formula.

So, we have shown that

$$\mathcal{K}[p] \geq \text{sum of squares} + (n-2) (\alpha_{\text{FS}}^2 - \alpha^2) \int_{S^d} |\nabla_\omega p|^2 p^{1-n} d\omega$$

and therefore, if $\alpha \leq \alpha_{\text{FS}}$, $\mathcal{K}[p] \geq 0$.

End of the proof

If $\alpha \leq \alpha_{\text{FS}}$ (resp. $\Lambda \leq \Lambda_{\text{FS}}$), and if p_0 is a critical point of the E-L equations for CKN, written in the good variables, then

$$0 = \mathcal{K}[p_0] \geq \int_{\mathbb{R}^d} \alpha^4 \left(1 - \frac{1}{n}\right) \left[p_0'' - \frac{p_0'}{r} - \frac{\Delta_\omega p_0}{\alpha^2 (n-1) r^2} \right]^2 p_0^{1-n} d\mu \\ + \int_{\mathbb{R}^d} (n-2) (\alpha_{\text{FS}}^2 - \alpha^2) |\nabla_\omega p_0|^2 p_0^{1-n} d\mu + \int_{\mathbb{R}^d} \zeta_\star (n-d) |\nabla_\omega p_0|^4 p_0^{1-n} d\mu,$$

where $\zeta_\star > 0$ and $n > d$.

So, $\nabla_\omega p_0 \equiv 0$, that is, p_0 does not depend on ω , which means **radial symmetry**.

Moreover, $p_0'' - \frac{p_0'}{r} - \frac{\Delta_\omega p_0}{\alpha^2 (n-1) r^2} \equiv 0$, which implies that for some $a, b > 0$, $p_0 = a + b r^2$.

Extensions : The robustness of the method

With the definitions

$$\|w\|_{L^{q,\gamma}(\mathbb{R}^d)} := \left(\int_{\mathbb{R}^d} |w|^q |x|^{-\gamma} dx \right)^{1/q}, \quad \|w\|_{L^q(\mathbb{R}^d)} := \|w\|_{L^{q,0}(\mathbb{R}^d)},$$

consider the family of (subcritical) *Caffarelli-Kohn-Nirenberg interpolation inequalities* given by

$$\|w\|_{L^{2p,\gamma}(\mathbb{R}^d)} \leq C_{\beta,\gamma,p} \|\nabla w\|_{L^{2,\beta}(\mathbb{R}^d)}^\vartheta \|w\|_{L^{p+1,\gamma}(\mathbb{R}^d)}^{1-\vartheta} \quad \forall w \in H_{\beta,\gamma}^p(\mathbb{R}^d). \quad (1)$$

Here the parameters β , γ and p are subject to the restrictions

$$d \geq 2, \quad \gamma - 2 < \beta < \frac{d-2}{d} \gamma, \quad \gamma \in (-\infty, d), \quad p \in (1, p_*] \quad \text{with} \quad p_* := \frac{d-\gamma}{d-\beta-2} \quad (2)$$

and the exponent ϑ is determined by the scaling invariance, *i.e.*,

$$\vartheta = \frac{(d-\gamma)(p-1)}{p(d+\beta+2-2\gamma-p(d-\beta-2))}.$$

REMARK. The “critical” case $p = p_*$ corresponds to the kind of inequalities discussed above.

REMARK. In a recent paper with J. Dolbeault, M. Loss and M. Muratori we have extended our methodology, but several important changes have to be made in order to fit the sub-criticality of the inequalities: Renyi entropies instead of Fisher information, other regularity results, etc.)