

Concentration phenomenon in aggregation-diffusion equations

Krzysztof Krawczyk (IM UW)

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Presentation based on joint work with
G. Karch (Wrocław) and A. Lanar (Lyon).

Aggregation-diffusion equations

$$u_t - \Delta u = \nabla \cdot (u \nabla K * u)$$

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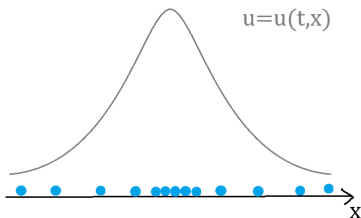
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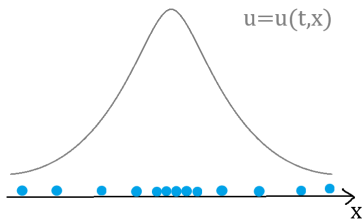
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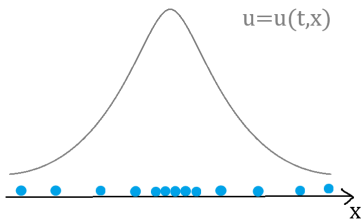


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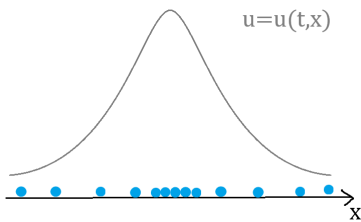


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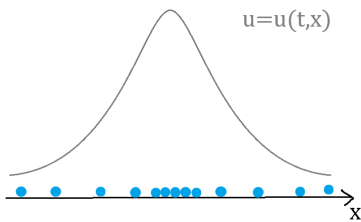
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*In fact, it is not always aggregation.

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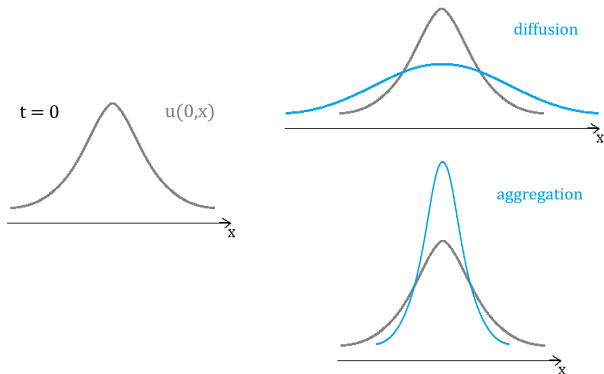
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- ▶ $k = 0$, $W_k(x) = \log(x)$ (critical case) - chemotaxis Keller-Segel model in \mathbb{R}^2

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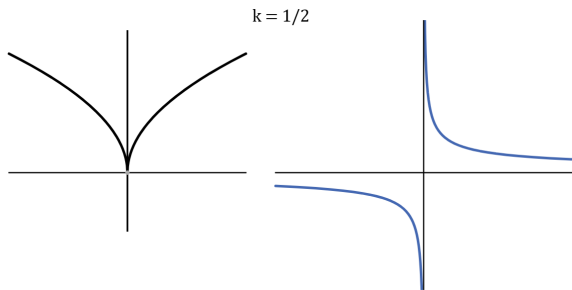
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$$\|\nabla W_k * v\|_q \leq C_{k,p} \|v\|_p, \quad \frac{1}{p} + \frac{1-k}{d} = 1 + \frac{1}{q}$$

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- ▶ Mass conservation

$$\int_{\mathbb{R}^d} u(t, x) dx = \int_{\mathbb{R}^d} u_0(x) dx$$

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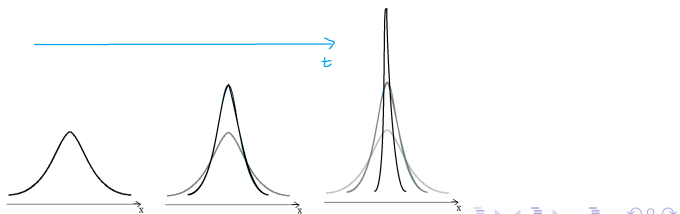
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- ▶ Can we describe the same effect for $k \in (0, 1)$ when $\varepsilon \rightarrow 0$?

Concentration around the origin

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then there exist numbers $T_*, C_*, \varepsilon_*, \nu > 0$, independent of ε , such that for all $\varepsilon \in (0, \varepsilon_*)$ we have

$$\int_0^{T_*} \int_{B_{(\nu\varepsilon)^{1/k}}} u_\varepsilon(t, x) dx dt \geq C_*.$$

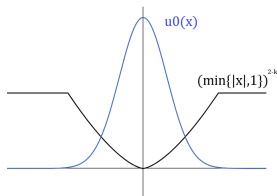
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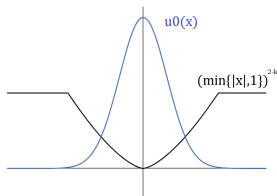
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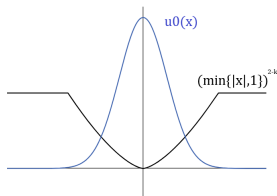


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- ▶ Initial condition has to be sufficiently concentrated around the origin.

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$$\sup_{t \in [0, T_*]} \|u_\varepsilon(t)\|_\infty \rightarrow +\infty \quad \text{when} \quad \varepsilon \rightarrow 0.$$

A priori estimates for L^p -norms

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- ▶ $d \geq 1$, $k \in (0, 1)$ and $p \geq p_k$ (2 or $1/k$)
- ▶ u_ε - non-negative solution with $\varepsilon > 0$ and $u_0 \in L^1 \cap L^p(\mathbb{R}^d)$

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$$\begin{cases} u_t - \varepsilon \Delta u = \nabla \cdot (u \nabla W_k * u), & t > 0, x \in \mathbb{R}^d, \\ u(0, x) = u_0(x), & x \in \mathbb{R}^d, \end{cases}$$

- ▶ $d \geq 1$, $k \in (0, 1)$ and $p \geq p_k$ (2 or $1/k$)
- ▶ u_ε - non-negative solution with $\varepsilon > 0$ and $u_0 \in L^1 \cap L^p(\mathbb{R}^d)$

$$\|u_\varepsilon(t)\|_p \leq \max \left\{ \|u_0\|_p, C(k, p) M^{1 + \frac{1}{\eta}} \varepsilon^{-\frac{1}{\eta}} \right\},$$

where $\eta = kp/(d(p-1))$

A priori estimates - proof (1)

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$$\frac{1}{p(p-1)} \frac{d}{dt} \|u\|_p^p = -\varepsilon \int_{\mathbb{R}^d} |\nabla u|^2 u^{p-2} dx - \int_{\mathbb{R}^d} u^{p-1} \nabla u \cdot (\nabla W_k * u) dx$$

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where

$$\frac{1}{s} + \frac{1}{q} + \frac{1-k}{d} = \frac{3}{2}.$$

A priori estimates - proof (2)

$$\|u^{p/2}\|_s \leq C \|u\|_p^{(\alpha+\beta-\alpha\beta)p/2} M^{(1-\alpha)(1-\beta)p/2}$$

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$$\|u\|_q \leq C \|u\|_p^\gamma M^{1-\gamma}, \quad \text{where} \quad \frac{1}{q} = 1 - \left(1 - \frac{1}{p}\right)\gamma, \quad \gamma \in [0, 1].$$

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$$\|\nabla u^{p/2}\|_2 \geq CM^{(\beta-1)p/d} \|u\|_p^{(d/2+1-\beta)p/d}.$$

A priori estimates - proof (3)

$$\begin{aligned} \frac{1}{p(p-1)} \frac{d}{dt} \|u\|_p^p &\leq \frac{4}{p^2} \|\nabla u^{p/2}\|_2 \times \left(-\varepsilon C_1 M^{(\beta-1)p/d} \|u\|_p^{(d/2+1-\beta)p/d} \right. \\ &\quad \left. + C_2 M^{(1-\alpha)(1-\beta)p/2+1-\gamma} \|u\|_p^{(\alpha+\beta-\alpha\beta)p/2+\gamma} \right) \end{aligned}$$

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$$= C \|\nabla u^{p/2}\|_2 M^{(1-\alpha)(1-\beta)p/2+1-\gamma} \|u\|_p^{(\alpha+\beta-\alpha\beta)p/2+\gamma} \\ \times \left(-\varepsilon C(k, p) M^{-\eta-1} \|u\|_p^\eta + 1 \right)$$

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$$\|u_\varepsilon(t)\|_p \leq \max \left\{ \|u_0\|_p, C(k, p) M^{1+\frac{1}{\eta}} \varepsilon^{-\frac{1}{\eta}} \right\},$$

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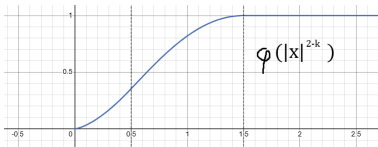
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$$I(t) = \int_{\mathbb{R}^d} \varphi(|x|^{2-k}) u(t, x) dx$$

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$$I'(t) = \int_{\mathbb{R}^d} u_t \varphi(|x|^{2-k}) dx$$

Differential inequality (3)

$$I'(t) = \int_{\mathbb{R}^d} \varepsilon \Delta u \varphi(|x|^{2-k}) dx + \int_{\mathbb{R}^d} \nabla \cdot (u \nabla W_k * u) \varphi(|x|^{2-k}) dx$$

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$$\int_{\mathbb{R}^d} \varphi(|x|^{2-k}) \Delta u(t, x) dx = -(2-k) \int_{\mathbb{R}^d} \varphi'(|x|^{2-k}) \frac{x}{|x|^k} \cdot \nabla u(t, x) dx$$

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$$= -\sigma_d(2-k) \int_0^{+\infty} \varphi'(r^{2-k}) r^{d-k} u_r(t, r) dr$$

Differential inequality (4)

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$$\begin{aligned} &= -\sigma_d(2-k) \int_0^{+\infty} \varphi'(r^{2-k}) r^{d-k} u_r(t, r) dr \\ &= \int_0^{+\infty} \left(\sigma_d(2-k)^2 \varphi''(r^{2-k}) r^{d+1-2k} \right. \\ &\quad \left. + \sigma_d(2-k)(d-k) \varphi'(r^{2-k}) r^{d-k-1} \right) u(t, r) dr \\ &\quad - \sigma_d(2-k) \left[\varphi'(r^{2-k}) r^{d-k} u(t, r) \right]_{r=0}^{r=+\infty} \end{aligned}$$

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$$\begin{aligned} &= -\sigma_d(2-k) \int_0^{+\infty} \varphi'(r^{2-k}) r^{d-k} u_r(t, r) dr \\ &= \int_0^{+\infty} \left(\sigma_d(2-k)^2 \varphi''(r^{2-k}) r^{d+1-2k} \right. \\ &\quad \left. + \sigma_d(2-k)(d-k) \varphi'(r^{2-k}) r^{d-k-1} \right) u(t, r) dr \\ &\quad - \sigma_d(2-k) \left[\varphi'(r^{2-k}) r^{d-k} u(t, r) \right]_{r=0}^{r=+\infty} \\ &\leq \sigma_d(2-k)(d-k) \int_0^{3/2} u(t, r) r^{d-k-1} dr = \mathcal{D}(u)(t) \end{aligned}$$

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or else

$$\mathcal{D}(u)(t) = (2-k)(d-k) \int_{B_{3/2}} \frac{u(t, x)}{|x|^k} dx,$$

Differential inequality (5)

$$I'(t) \leq \varepsilon \mathcal{D}(u)(t) + \int_{\mathbb{R}^d} \nabla \cdot (u \nabla W_k * u) \varphi(|x|^{2-k}) dx$$

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$$= -(2-k) \int_{\mathbb{R}^d} \int_{\mathbb{R}^d} u(t, x) u(t, y) \varphi'(|x|^{2-k}) \frac{x}{|x|^k} \cdot \frac{x-y}{|x-y|^{2-k}} dx dy$$

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$$= -\frac{2-k}{2} \int_{\mathbb{R}^d} \int_{\mathbb{R}^d} u(t, x) u(t, y) \Phi(x, y) dx dy$$

Differential inequality (6)

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Differential inequality (6)

$$J(t) = -\frac{2-k}{2} \int_{\mathbb{R}^d} \int_{\mathbb{R}^d} u(t, x) u(t, y) \Phi(x, y) \, dx \, dy$$

$$\Phi(x, y) = \left(\varphi'(|x|^{2-k}) \frac{x}{|x|^k} - \varphi'(|y|^{2-k}) \frac{y}{|y|^k} \right) \cdot \frac{x-y}{|x-y|^{2-k}}$$

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for $(x, y) \in B_{1/2} \times B_{1/2}$

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for $(x, y) \in B_{1/2} \times B_{1/2}$

$$\Phi(x, y) + \Phi(x, -y) \geq 2^k, \quad (x, y) \in B_{1/2} \times B_{1/2}$$

Differential inequality (7)

$$J(t) = -\frac{2-k}{2} \int_{\mathbb{R}^d} \int_{\mathbb{R}^d} u(t, x) u(t, y) \Phi(x, y) dx dy$$

Differential inequality (7)

$$J(t) = -\frac{2-k}{2} \int_{\mathbb{R}^d} \int_{\mathbb{R}^d} u(t, x) u(t, y) \Phi(x, y) \, dx \, dy$$

$$J_1(t) = -\frac{2-k}{2} \int_{B_{1/2}} \int_{B_{1/2}} u(t, x) u(t, y) \Phi(x, y) \, dx \, dy,$$

Differential inequality (7)

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$$J_1(t) = -\frac{2-k}{2} \int_{B_{1/2}} \int_{B_{1/2}} u(t, x) u(t, y) \Phi(x, y) \, dx \, dy,$$

$$= -\frac{2-k}{4} \int_{B_{1/2}} \int_{B_{1/2}} u(t, x) u(t, y) (\Phi(x, y) + \Phi(x, -y)) \, dx \, dy,$$

Differential inequality (7)

$$J(t) = -\frac{2-k}{2} \int_{\mathbb{R}^d} \int_{\mathbb{R}^d} u(t, x) u(t, y) \Phi(x, y) \, dx \, dy$$

$$\begin{aligned} J_1(t) &= -\frac{2-k}{2} \int_{B_{1/2}} \int_{B_{1/2}} u(t, x) u(t, y) \Phi(x, y) \, dx \, dy, \\ &= -\frac{2-k}{4} \int_{B_{1/2}} \int_{B_{1/2}} u(t, x) u(t, y) (\Phi(x, y) + \Phi(x, -y)) \, dx \, dy, \\ &\leq -\frac{2-k}{2^{2-k}} \int_{B_{1/2}} \int_{B_{1/2}} u(t, x) u(t, y) \, dx \, dy. \end{aligned}$$

Differential inequality (8)

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$$\begin{aligned} I'(t) &\leq \varepsilon \mathcal{D}(u)(t) + J_1(t) + J(t) - J_1(t) \\ &\leq \varepsilon \mathcal{D}(u)(t) - C_1 M^2 + C_2 MI(t) + |J(t) - J_1(t)| \end{aligned}$$

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$$\int_0^T \mathcal{D}(u_\varepsilon)(t)e^{-\omega_k Mt} dt \geq \frac{L}{\varepsilon}$$

Main result (1)

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$$\|u_\varepsilon(t)\|_p \leq \max \left\{ \|u_0\|_p, C(k, p) M^{1 + \frac{1}{\eta}} \varepsilon^{-\frac{1}{\eta}} \right\}$$

Main result (2)

$$\int_0^T \int_{B_{(\nu\varepsilon)^{1/k}}} \frac{u(t, x)}{|x|^k} dx dt \leq CT^\alpha \nu^\beta \varepsilon^{-1} \left(\int_0^T \int_{B_{(\nu\varepsilon)^{1/k}}} u(t, x) dx dt \right)^\gamma$$

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$$\int_0^{T^*} \int_{B_{(\nu\varepsilon)^{1/k}}} u_{\varepsilon}(t, x) dx dt \geq C_*.$$

Additional comments

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- ▶ moment is localized, so local behaviour of the kernel is sufficient i.e. $|x|^k$ only around the origin
- ▶ possible generalization for full range of parameter $k \in (0, 2)$

Thank you

Thank you for your attention.