Long-term dynamics of nonlinear wave equations

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Wave maps

Let (M, g) be a Riemannian manifold, and $u : \mathbb{R}^{1+d}_{t,x} \to M$ smooth.

Wave maps defined by Lagrangian

$$\mathcal{L}(u, \partial_t u) = \int_{\mathbb{R}^{1+d}_{t,x}} \frac{1}{2} (-|\partial_t u|_g^2 + \sum_{j=1}^d |\partial_j u|_g^2) dt dx$$

Critical points $\mathcal{L}'(u, \partial_t u) = 0$ satisfy "manifold-valued wave equation". $M \subset \mathbb{R}^N$ embedded, this equation is

$$\Box u \perp T_u M$$
 or $\Box u = A(u)(\partial u, \partial u)$,

A being the second fundamental form.

For example, $M = \mathbb{S}^{n-1}$, then

$$\Box u = u(|\partial_t u|^2 - |\nabla u|^2)$$

Note: Nonlinear wave equation, null-form! Harmonic maps are solutions.

Wave maps

Intrinsic formulation: $D^{\alpha}\partial_{\alpha}u=\eta^{\alpha\beta}D_{\beta}\partial_{\alpha}u=0$, in coordinates

$$-\partial_{tt}u^{i} + \Delta u^{i} + \Gamma^{i}_{jk}(u)\partial_{\alpha}u^{j}\partial^{\alpha}u^{k} = 0$$

 $\eta = (-1, 1, 1, \dots, 1)$ Minkowski metric

- Similarity with geodesic equation: u = γ ∘ φ is a wave map provided □φ = 0,
 γ a geodesic.
- Energy conservation: $E(u, \partial_t u) = \int_{\mathbb{R}^d} (|\partial_t u|_g^2 + \sum_{j=1}^d |\partial_j u|_g^2) dx$ is conserved in time.
- Cauchy problem:

$$\Box u = A(u)(\partial^{\alpha}u, \partial_{\alpha}u), \quad (u(0), \partial_{t}u(0)) = (u_{0}, u_{1})$$

smooth data. Does there exist a smooth local or global-in-time solution?

Local: Yes. Global: depends on the dimension of Minkowski space and the geometry of the target.

Criticality and dimension

If u(t, x) is a wave map, then so is $u(\lambda t, \lambda x)$, $\forall \lambda > 0$.

Data in the Sobolev space $\dot{H}^s \times \dot{H}^{s-1}(\mathbb{R}^d)$. For which s is this space invariant under the natural scaling? Answer: $s = \frac{d}{2}$.

Scaling of the energy: $u(t,x) \mapsto \lambda^{\frac{d-2}{2}} u(\lambda t, \lambda x)$ same as $\dot{H}^1 \times L^2$.

- Subcritical case: d = 1 the natural scaling is associated with less regularity than
 that of the conserved energy. Expect global existence. Logic: local time of existence
 only depends on energy of data, which is preserved.
- Critical case: d = 2. Energy keeps the balance with the natural scaling of the equation. For \$\mathbb{S}^2\$ can have finite-time blowup, whereas for \$\mathbb{H}^2\$ have global existence. Krieger-S.-Tataru 06, Krieger-S. 09, Rodnianski-Raphael 09, Sterbenz-Tataru 09.
- Supercritical case: d ≥ 3. Poorly understood. Self-similar blowup Q(r/t) for sphere as target, Shatah 80s. Also negatively curved manifolds possible in high dimensions: Cazenave, Shatah, Tahvildar-Zadeh 98.

A nonlinear defocusing Klein-Gordon equation

Consider in $\mathbb{R}^{1+3}_{t,x}$

$$\Box u + u + u^3 = 0$$
, $(u(0), \dot{u}(0)) = (f, g) \in \mathcal{H} := H^1 \times L^2(\mathbb{R}^3)$

Conserved energy

$$E(u,\dot{u}) = \int_{\mathbb{R}^3} \left(\frac{1}{2}|\dot{u}|^2 + \frac{1}{2}|\nabla u|^2 + \frac{1}{2}|u|^2 + \frac{1}{4}|u|^4\right) dx$$

With S(t) the linear propagator of $\Box + 1$ we have

$$\vec{u}(t) = (u, \dot{u})(t) = S(t)(f, g) - \int_0^t S(t - s)(0, u^3(s)) ds$$

whence by a simple energy estimate, I = (0, T)

$$\begin{split} \|\vec{u}\|_{L^{\infty}(I;\mathcal{H})} &\lesssim \|(f,g)\|_{\mathcal{H}} + \|u^3\|_{L^1(I;L^2)} \lesssim \|(f,g)\|_{\mathcal{H}} + \|u\|_{L^3(I;L^6)}^3 \\ &\lesssim \|(f,g)\|_{\mathcal{H}} + T\|\vec{u}\|_{L^{\infty}(I;\mathcal{H})}^3 \end{split}$$

Contraction for small T implies local wellposedness for $\mathcal H$ data.

Defocusing NLKG3

T depends only on H-size of data. From energy conservation we obtain global existence by time-stepping.

Scattering (as in linear theory): $\|\vec{u}(t) - \vec{v}(t)\|_{\mathcal{H}} \to 0$ as $t \to \infty$ where $\Box v + v = 0$ energy solution.

$$\vec{v}(0) := \vec{u}(0) - \int_0^\infty S(-s)(0,u^3)(s) \, ds \; \; \text{provided} \; \; \|u^3\|_{L^1_tL^2_x} < \infty$$

Strichartz estimate uniformly in intervals /

$$\|\vec{u}\|_{L^{\infty}(I;\mathcal{H})} + \|u\|_{L^{3}(I;L^{6})} \lesssim \|(f,g)\|_{\mathcal{H}} + \|u\|_{L^{3}(I;L^{6})}^{3}$$

Small data scattering: $\|\vec{u}\|_{L^3(I;L^6)} \lesssim \|(f,g)\|_{\mathcal{H}} \ll 1$ for all I. So $I = \mathbb{R}$ as desired.

Large data scattering valid; induction on energy, concentration compactness (Bourgain, Bahouri-Gerard, Kenig-Merle).

Scattering blueprint

Let \vec{u} be nonlinear solution with data $(u_0, u_1) \in \mathcal{H}$. Forward scattering set

$$S_+ = \{(u_0, u_1) \in \mathcal{H} \mid \vec{u}(t) \text{ exists globally, scatters as } t \to +\infty\}$$

We claim that $S_+ = \mathcal{H}$. This is proved via the following outline:

- (Small data result): $\|(u_0, u_1)\|_{\mathcal{H}} < \varepsilon$ implies $(u_0, u_1) \in \mathcal{S}_+$
- (Concentration Compactness): If scattering fails, i.e., if $S_+ \neq \mathcal{H}$, then construct \vec{u}_* of minimal energy $E_* > 0$ for which $\|u_*\|_{L^3_t L^6_x} = \infty$. There exists x(t) so that the trajectory

$$K_{+} = \{\vec{u}_{*}(\cdot - x(t), t) \mid t \geq 0\}$$

is pre-compact in \mathcal{H} .

(Rigidity Argument): If a forward global evolution \$\vec{u}\$ has the property that \$K_+\$ pre-compact in \$\mathcal{H}\$, then \$u \equiv 0\$.

Kenig-Merle 2006, Bahouri-Gérard decomposition 1998; Merle-Vega.

Bahouri-Gérard: symmetries vs. dispersion

Let $\{u_n\}_{n=1}^{\infty}$ free Klein-Gordon solutions in \mathbb{R}^3 s.t.

$$\sup_{n} \|\vec{u}_{n}\|_{L_{t}^{\infty}\mathcal{H}} < \infty$$

 \exists free solutions v^j bounded in \mathcal{H} , and $(t_n^j, x_n^j) \in \mathbb{R} \times \mathbb{R}^3$ s.t.

$$u_n(t,x) = \sum_{1 \le i < J} v^j(t + t_n^j, x + x_n^j) + w_n^J(t,x)$$

satisfies $\forall j < J$, $\vec{w}_n^J(-t_n^j, -x_n^j) \rightarrow 0$ in \mathcal{H} as $n \rightarrow \infty$, and

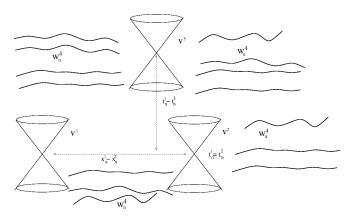
- $\lim_{n\to\infty} (|t_n^j t_n^k| + |x_n^j x_n^k|) = \infty \ \forall \ j \neq k$
- dispersive errors \mathbf{w}_n^k vanish asymptotically:

$$\lim_{J \to \infty} \limsup_{n \to \infty} \left\| \mathbf{w}_n^J \right\|_{\left(L_t^{\infty} L_x^p \cap L_t^3 L_x^6\right)(\mathbb{R} \times \mathbb{R}^3)} = 0 \quad \forall \ 2$$

· orthogonality of the energy:

$$\|\vec{u}_n\|_{\mathcal{H}}^2 = \sum_{1 \leq i < J} \|\vec{v}^j\|_{\mathcal{H}}^2 + \|\vec{w}_n^J\|_{\mathcal{H}}^2 + o(1)$$

Profiles and Strichartz sea



We can extract further profiles from the Strichartz sea if w_n^4 does not vanish as $n \to \infty$ in a suitable sense. In the radial case this means $\lim_{n \to \infty} \|w_n^4\|_{L^\infty_t L^p_v(\mathbb{R}^3)} > 0$.

Lorentz transformations

$$\begin{bmatrix} t' \\ x'_1 \\ x'_2 \\ x'_3 \end{bmatrix} = \begin{bmatrix} \cosh \alpha & \sinh \alpha & 0 & 0 \\ \sinh \alpha & \cosh \alpha & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} t \\ x_1 \\ x_2 \\ x_3 \end{bmatrix}$$

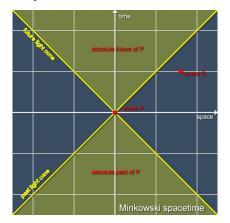


Figure: Causal structure of space-time

Further remarks on Bahouri-Gérard

 Noncompact symmetry groups: space-time translations and Lorentz transforms.

Compact symmetry groups: Rotations
Lorentz transforms do not appear in the profiles: Energy bound compactifies them.

- Dispersive error \mathbf{w}_n^J is not an energy error!
- In the radial case only need time translations

The focusing NLKG equation

The focusing NLKG

$$\Box u + u = \partial_{tt} u - \Delta u + u = u^3$$

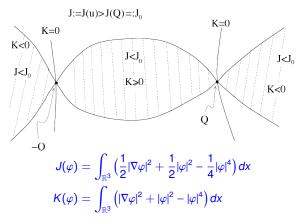
has indefinite conserved energy

$$E(u,\dot{u}) = \int_{\mathbb{R}^3} \left(\frac{1}{2}|\dot{u}|^2 + \frac{1}{2}|\nabla u|^2 + \frac{1}{2}|u|^2 - \frac{1}{4}|u|^4\right) dx$$

- Local wellposendness for $H^1 \times L^2(\mathbb{R}^3)$ data
- Small data: global existence and scattering
- Finite time blowup u(t) = √2(T t)⁻¹(1 + o(1)) as t → T –
 Cutoff to a cone using finite propagation speed to obtain finite energy solution.
- stationary solutions $-\Delta \varphi + \varphi = \varphi^3$, ground state Q(r) > 0

Payne-Sattinger theory; saddle structure of energy near Q

Criterion: finite-time blowup/global existence?
Yes, provided the energy is less than the ground state energy Payne-Sattinger 1975.



Uniqueness of Q is the foundation!

Payne-Sattinger theory

$$j_{\varphi}(\lambda) := J(e^{\lambda}\varphi), \varphi \neq 0$$
 fixed.

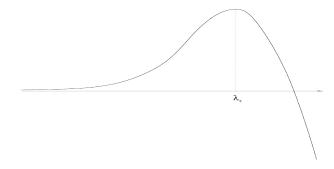


Figure: Payne-Sattinger well

Normalize so that
$$\lambda_* = 0$$
. Then $\partial_{\lambda} j_{\varphi}(\lambda) \Big|_{\lambda = \lambda_0} = K(\varphi) = 0$.

"Trap" the solution in the well on the left-hand side: need $E<\inf\{j_{\varphi}(0)\mid K(\varphi)=0, \varphi\neq 0\}=J(Q)$ (lowest mountain pass). Expect global existence in that case.

Above the ground state energy

Theorem (Nakanishi-S. 2010)

Let $E(u_0,u_1) < E(Q,0) + \varepsilon^2$, $(u_0,u_1) \in \mathcal{H}_{rad}$. In $t \ge 0$ for NLKG:

- 1. finite time blowup
- 2. global existence and scattering to 0
- 3. global existence and scattering to $Q: u(t) = Q + v(t) + o_{H^1}(1)$ as $t \to \infty$, and $\dot{u}(t) = \dot{v}(t) + o_{L^2}(1)$ as $t \to \infty$, $\square v + v = 0$, $(v, \dot{v}) \in \mathcal{H}$.

All 9 combinations of this trichotomy allowed as $t \to \pm \infty$.

- Applies to dim = 3, $|u|^{p-1}u$, 7/3 , or dim = 1, <math>p > 5.
- Third alternative forms the **center stable manifold** associated with $(\pm Q, 0)$. Linearized operator $L_+ = -\Delta + 1 3Q^2$ has spectrum $\{-k^2\} \cup [1, \infty)$ on $L^2_{rad}(\mathbb{R}^3)$. Gap [0,1) difficult to verify, Costin-Huang-S., 2011.
- ∃ 1-dim. stable, unstable manifolds at (±Q,0). Stable manifolds: Duyckaerts-Merle, Duyckaerts-Holmer-Roudenko 2009

The invariant manifolds

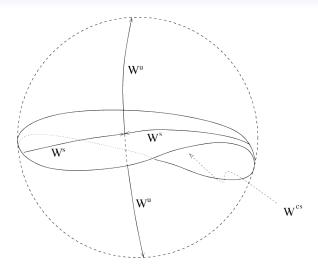


Figure: Stable, unstable, center-stable manifolds

Hyperbolic dynamics near $\pm Q$

Linearized operator $L_{+} = -\Delta + 1 - 3Q^{2}$

- $\langle L_+ Q | Q \rangle = -2 ||Q||_4^4 < 0$
- $L_{+}\rho = -k^{2}\rho$ unique negative eigenvalue, no kernel over radial functions
- Gap property: L₊ has no eigenvalues in (0,1], no threshold resonance (delicate!) Use Kenji Yajima's L^p-boundedness for wave operators.

Plug u = Q + v into cubic NLKG:

$$\ddot{v} + L_{+}v = N(Q, v) = 3Qv^{2} + v^{3}$$

Rewrite as a Hamiltonian system:

$$\partial_t \begin{pmatrix} v \\ \dot{v} \end{pmatrix} = \begin{bmatrix} 0 & 1 \\ -L_+ & 0 \end{bmatrix} \begin{pmatrix} v \\ \dot{v} \end{pmatrix} + \begin{pmatrix} 0 \\ N(Q, v) \end{pmatrix}$$

Then $\operatorname{spec}(A) = \{k, -k\} \cup i[1, \infty) \cup i(-\infty, -1]$ with $\pm k$ simple evals. Formally: $X_s = P_1L^2$, $X_u = P_{-1}L^2$, X_c is the rest.

Spectrum of matrix Hamiltonian

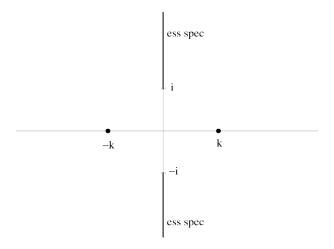


Figure: Spectrum of nonselfadjoint linear operator in phase space

Numerical 2-dim section through ∂S_+ (with R. Donninger)

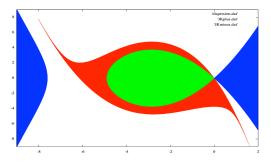
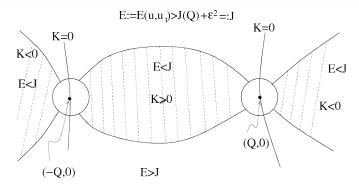


Figure: $(Q + Ae^{-r^2}, Be^{-r^2})$

- soliton at (A, B) = (0, 0), (A, B) vary in $[-9, 2] \times [-9, 9]$
- RED: global existence, WHITE: finite time blowup, GREEN: \mathcal{PS}_+ , BLUE: \mathcal{PS}_-
- Our results apply to a neighborhood of (Q,0), boundary of the red region looks smooth (caution!)

Variational structure above E(Q, 0)



- Solution can pass through the balls. Energy is no obstruction anymore as in the Payne-Sattinger case.
- Key to description of the dynamics: One-pass (no return) theorem. The trajectory can make only one pass through the balls.
- Point: Stabilization of the sign of K(u(t)).

One-pass theorem (non-perturbative)

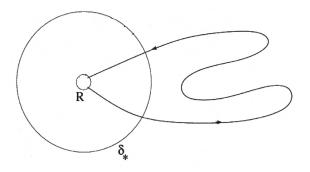


Figure: Possible returning trajectories

Such trajectories are excluded by means of an indirect argument using a variant of the virial argument that was essential to the rigidity step of concentration compactness.

One-pass theorem

Crucial no-return property: Trajectory does not return to balls around $(\pm Q, 0)$. Suppose it did; Use *virial identity*

$$\partial_t \langle w \dot{u} \, | \, A u \rangle = - \int_{\mathbb{R}^3} (|\nabla u|^2 - \frac{3}{4} |u|^4) \, dx + \text{error}, \quad A = \frac{1}{2} \big(x \nabla + \nabla x \big)$$

where w = w(t, x) is a space-time cutoff that lives on a rhombus, and the "error" is controlled by the external energy.

Finite propagation speed \Rightarrow error controlled by free energy outside large balls at times T_1 , T_2 .

Integrating between T_1 , T_2 gives contradiction; the **bulk** of the integral of $K_2(u(t))$ here comes from exponential ejection mechanism near $(\pm Q, 0)$.

Non-perturbative argument.

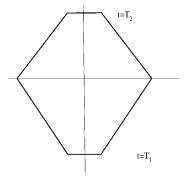


Figure: Space-time cutoff for the virial identity

Open problem

Complete description of possible long-term dynamics: Given focusing NLKG3 in \mathbb{R}^3 with radial energy data, show that the solution either

- · blows up in finite time
- exists globally, scatters to one of the stationary solutions $-\Delta \varphi + \varphi = \varphi^3$ (including 0)

Moreover, describe dynamics, center-stable manifolds associated with φ .

Evidence: With dissipation given by $\alpha \partial_t u$ term, result holds (Burq-Raugel-S.).

Critical equation: $\Box u = u^5$ in \mathbb{R}^3 , Duyckaerts-Kenig-Merle proved analogous result with rescaled ground-state profiles $\sqrt{\lambda}W(\lambda x)$, $W(x) = (1 + |x|^2/3)^{-\frac{1}{2}}$.

Obstruction: Exterior energy estimates in DKM scheme fail in the KG case due to speed of propagation < 1.

Equivariant wave maps

 $u: \mathbb{R}^{1+2}_{t,x} \to \mathbb{S}^2$ satisfies WM equation

$$\Box u \perp T_u \mathbb{S}^2 \Leftrightarrow \Box u = u(|\partial_t u|^2 - |\nabla u|^2)$$

as well as equivariance assumption $u \circ R = R \circ u$ for all $R \in SO(2)$

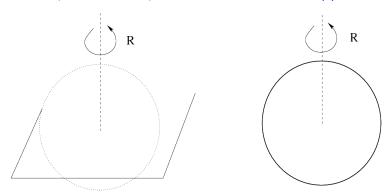


Figure: Equivariance and Riemann sphere

Equivariant wave maps

 $u(t,r,\phi)=(\psi(t,r),\phi)$, spherical coordinates, ψ angle from north pole satisfies

$$\psi_{tt} - \psi_{rr} - \frac{1}{r}\psi_r + \frac{\sin(2\psi)}{2r^2} = 0, \quad (\psi, \psi_t)(0) = (\psi_0, \psi_1)$$

Conserved energy

$$E(\psi,\psi_t) = \int_0^\infty \left(\psi_t^2 + \psi_r^2 + \frac{\sin^2(\psi)}{r^2}\right) r \, dr$$

- $\psi(t, \infty) = n\pi, n \in \mathbb{Z}$, homotopy class = degree = n
- stationary solutions = harmonic maps = 0, ±Q(r/λ), where
 Q(r) = 2 arctan r. This is the identity S² → S² with stereographic projection
 onto R² as domain (conformal map!).

Large data results for equivariant wave maps

Theorem (Côte, Kenig, Lawrie, S. 2012) Let (ψ_0, ψ_1) be smooth data.

- 1. Let $E(\psi_0,\psi_1) < 2E(Q,0)$, degree 0. Then the solution exists globally, and scatters (energy on compact sets vanishes as $t \to \infty$). For any $\delta > 0$ there exist data of energy $< 2E(Q,0) + \delta$ which blow up in finite time.
- 2. Let $E(\psi_0,\psi_1) < 3E(Q,0)$, degree 1. If the solution $\psi(t)$ blows up at time t=1, then there exists a continuous function, $\lambda:[0,1)\to(0,\infty)$ with $\lambda(t)=o(1-t)$, a map $\vec{\varphi}=(\varphi_0,\varphi_1)\in\mathcal{H}$ with $E(\vec{\varphi})=E(\vec{\psi})-E(Q,0)$, and a decomposition

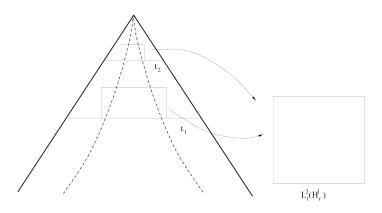
$$\vec{\psi}(t) = \vec{\varphi} + (Q(\cdot/\lambda(t)), 0) + \vec{\epsilon}(t)$$
 (**)

s.t. $\vec{\epsilon}(t) \in \mathcal{H}$, $\vec{\epsilon}(t) \to 0$ in \mathcal{H} as $t \to 1$.

Large data results for equivariant wave maps

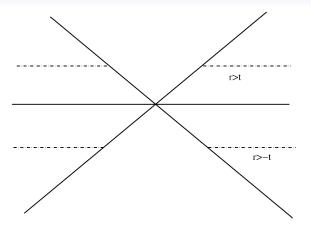
- For degree 1 have an analogous classification to (★) for global solutions.
- Côte 2013: bubble-tree classification for all energies along a sequence of times.
 - Open problems: (A) all times, rather than a sequence (B) construction of bubble trees.
- Duyckaerts, Kenig, Merle 12 established classification results for $\Box u = u^5$ in $\dot{H}^1 \times L^2(\mathbb{R}^3)$ with $W(x) = (1+|x|^2/3)^{-\frac{1}{2}}$ instead of Q.
- Construction of (★) by Krieger-S.-Tataru 06 in finite time, Donninger-Krieger 13 in infinite time (for critical NLW)
- Crucial role is played by Michael Struwe's bubbling off theorem (equivariant): if blowup happens, then there exists a sequence of times approaching blowup time, such that a rescaled version of the wave map approaches locally in energy space a harmonic map of positive energy.

Struwe's cuspidal energy concentration



Rescalings converge in $L_{t,r}^2$ -sense to a stationary wave map of positive energy, i.e., a harmonic map.

Asymptotic exterior energy



$$\square u = 0$$
, $u(0) = f \in \dot{H}^1(\mathbb{R}^d)$, $u_t(0) = g \in L^2(\mathbb{R}^d)$ radial

Duyckaerts-Kenig-Merle 2011: for all $t \ge 0$ or $t \le 0$ have $E_{\rm ext}(\vec{u}(t)) \ge cE(f,g)$ provided dimension odd. c > 0, $c = \frac{1}{2}$

Heuristics: incoming vs. outgoing data.

Exterior energy: even dimensions

Côte-Kenig-S. 2012: This fails in even dimensions.

$$d = 2, 6, 10, \dots$$
 holds for data $(0, g)$ but fails in general for $(f, 0)$.

 $d = 4, 8, 12, \dots$ holds for data (f, 0) but fails in general for (0, g).

Fourier representation, Bessel transform, dimension d reflected in the phase of the Bessel asymptotics, computation of the asymptotic exterior energy as $t \to \pm \infty$.

For our 3E(Q,0) theorem we need d=4 result; rather than d=2 due to repulsive $\frac{\psi}{r^2}$ -potential coming from $\frac{\sin(2\psi)}{2r^2}$.

(f,0) result suffices by Christodoulou, Tahvildar-Zadeh, Shatah results from mid 1990s. Showed that at blowup t=T=1 have vanishing kinetic energy

$$\lim_{t \to 1} \frac{1}{1 - t} \int_{t}^{1} \int_{0}^{1 - t} |\dot{\psi}(t, r)|^{2} r dr dt = 0$$

No result for Yang-Mills since it corresponds to d = 6

Exterior energy: odd dimensions

Duyckaerts-Kenig-Merle: in radial \mathbb{R}^3 one has for all $R \geq 0$

$$\max_{\pm} \lim_{t \to \pm \infty} \int_{|x| > t+R} |\nabla_{t,x} u|^2 dr \ge c \int_{|x| > R} [(ru)_r^2 + (ru)_t^2] dr$$

Note: RHS is not standard energy! Orthogonal projection perpendicular to Newton potential $(r^{-1}, 0)$ in $H^1 \times L^2(\mathbb{R}^3 : r > R)$.

Kenig-Lawrie-S. 13 noted this projection and extended the exterior energy estimate to d=5: project perpendicular to plane $(\xi r^{-3}, \eta r^{-3})$ in $H^1 \times L^2(\mathbb{R}^5 : r > R)$

Kenig-Lawrie-Liu-S. 14 all odd dimensions, projections off of similar but larger and more complicated linear subspaces.

Relevance: Wave maps in \mathbb{R}^3 outside of a ball with arbitrary degree of equivariance lead to all odd dimensions.

Wave maps outside a ball

Consider equivariant wave maps from $\mathbb{R}^3 \setminus B(0,1) \to \mathbb{S}^3$ with Dirichlet condition at R=1. Supercritical becomes subcritical, easy to obtain global smooth solutions.

Conjecture by Bizon-Chmaj-Maliborski 2011: All smooth solutions scatter to the unique harmonic map in their degree class.

Results:

- Lawrie-S. 2012: Proved for degree 0 and asymptotic stability for degree 1.
 Follows Kenig-Merle concentration compactness approach with rigidity argument carried out by a virial identity (complicated).
- Kenig-Lawrie-S. 2013: Proved for all degrees in equivariance class 1. Uses exterior energy estimates instead of virial.
- Kenig-Lawrie-Liu-S. 2014: Proved for all degrees and all equivariance classes.
 Requires exterior energy estimates in all odd dimensions.

Soliton resolution conjecture holds in this case.

