

Asymptotic behaviour for fractional diffusion-convection equations

Liviu Ignat

Institute of Mathematics of the Romanian Academy

May 21, 2018, Bucharest
Joint work with Diana Stan (BCAM-Spain)



Fractional Diffusion Convection

We study the following nonlocal model:

$$u_t(t, x) + (-\Delta)^{\alpha/2}u(t, x) + (f(u))_x = 0 \quad (\text{CD})$$

for $t > 0$ and $x \in \mathbb{R}$,

where

- $u : (0, \infty) \times \mathbb{R} \rightarrow \mathbb{R}$
- $(-\Delta)^{\alpha/2}$ is the Fractional Laplacian operator of order $\alpha \in (0, 2)$

$$(-\Delta)^{\alpha/2}u(x) = C_{n,\alpha} \int_{\mathbb{R}^d} \frac{u(x) - u(y)}{|x - y|^{n+\alpha}} dy$$

- $f(\cdot)$ is a locally Lipschitz function whose prototype is

$$f(s) = |s|^{q-1}s/q$$

with $q > 1$.



Few words about local diffusion problems

$$\begin{cases} u_t - \Delta u = 0 & \text{in } \mathbb{R}^d \times (0, \infty), \\ u(0) = u_0. \end{cases}$$

For any $u_0 \in L^1(\mathbb{R})$ the solution $u \in C([0, \infty), L^1(\mathbb{R}^d))$ is given by:

$$u(t, x) = (G(t, \cdot) * u_0)(x)$$

where

$$G(t, x) = (4\pi t)^{-d/2} \exp\left(-\frac{|x|^2}{4t}\right)$$

Smoothing effect

$$u \in C^\infty((0, \infty), \mathbb{R}^d)$$

Decay of solutions, $1 \leq p \leq q \leq \infty$:

$$\|u(t)\|_{L^q(\mathbb{R}^d)} \lesssim t^{-\frac{d}{2}(\frac{1}{p} - \frac{1}{q})} \|u_0\|_{L^p(\mathbb{R}^d)}$$



Theorem

For any $u_0 \in L^1(\mathbb{R}^d)$ and $p \geq 1$ we have

$$t^{\frac{d}{2}(1-\frac{1}{p})} \|u(t) - MG_t\|_{L^p} \rightarrow 0,$$

where $M = \int u_0$.

Proof:

$$(G_t * u_0)(x) - MG_t(x) = \frac{1}{(4\pi t)^{d/2}} \int_{\mathbb{R}^d} \left(\exp\left(-\frac{|x-y|^2}{4t}\right) - \exp\left(-\frac{|x|^2}{4t}\right) \right) u_0(y) dy$$

+ Taylor expansion with integral reminder, etc...



A linear nonlocal problem



E. Chasseigne, M. Chaves and J. D. Rossi, *Asymptotic behavior for nonlocal diffusion equations*, J. Math. Pures Appl., 86, 271–291, (2006).

$$\left\{ \begin{array}{l} u_t(x, t) = J * u - u(x, t) = \int_{\mathbb{R}^d} J(x - y)u(y, t) dy - u(x, t), \\ \quad \quad \quad = \int_{\mathbb{R}^d} J(x - y)(u(y, t) - u(x, t))dy \\ u(x, 0) = u_0(x), \end{array} \right.$$

where $J : \mathbb{R}^N \rightarrow \mathbb{R}$ be a nonnegative, radial function with $\int_{\mathbb{R}^N} J(r)dr = 1$



There are two different models

Case 1: $s \in (0, 1)$,

$$\frac{c_1}{|y - x|^{d+2s}} \leq J(x, y) \leq \frac{c_2}{|y - x|^{d+2s}}$$

Case 2: essentially J is a nice function, $(1 + |x|^2)J(x) \in L^1(\mathbb{R})$,

$$J = \frac{1}{1+x^2}, J = e^{-|x|}$$



L.I, J.D. Rossi, JFA2007, JEE2008, JMPA2009,



L.I, T. Ignat, D. Stancu, SIAM 2015



L.I., C. Cazacu, A. Pazoto, Nonlinearity 2017

$$u_t - \Delta u + \bar{b} \cdot \nabla(|u|^{q-1}u) = 0$$

- **EZ** for the supercritical case $q > 1 + 1/N$ and critical case $q = 1 + 1/N$ in \mathbb{R}^N .
- **EVZ** for the subcritical case $1 < q < 2$ in dimension $N = 1$.
- Subcritical case $q < 1 + 1/N$ in any dimension $N \geq 1$: **EVZ** for nonnegative solutions and **Carpio** for changing sign solutions.



M. Escobedo and E. Zuazua, "Large time behavior for convection-diffusion equations in \mathbb{R}^N ," *J. Funct. Anal.*, vol. 100, no. 1, pp. 119–161, 1991.



M. Escobedo, J. L. Vázquez, and E. Zuazua, "Asymptotic behaviour and source-type solutions for a diffusion-convection equation," *Arch. Rational Mech. Anal.*, vol. 124, no. 1, pp. 43–65, 1993.



M. Escobedo, J. L. Vázquez, and E. Zuazua, "A diffusion-convection equation in several space dimensions," *Indiana Univ. Math. J.*, vol. 42, no. 4, pp. 1413–1440, 1993.



A. Carpio, "Large time behaviour in convection-diffusion equations," *Ann. Scuola Norm. Sup. Pisa Cl. Sci. (4)*, vol. 23, no. 3, pp. 551–574, 1996.



Large time asymptotic expansion (1D), $u_0 \in L^1(\mathbb{R})$

$$\begin{cases} u_t(t, x) - \Delta u(t, x) + (|u|^{q-1}u)_x = 0 & \text{for } t > 0 \text{ and } x \in \mathbb{R}, \\ u(0, x) = u_0(x) & \text{for } x \in \mathbb{R}. \end{cases}$$

Then

$$t^{\frac{1}{\alpha(q)}} \left(1 - \frac{1}{p}\right) \|u(t, \cdot) - U_M(t, \cdot)\|_{L^p(\mathbb{R})} \rightarrow 0, \quad \text{as } t \rightarrow \infty$$

where

- (EZ) If $q > 2$ then $\alpha(q) = 2$, U_M is the fundamental solution of the **Heat Equation**:

$$\begin{cases} U_t(t, x) = \Delta U(t, x) & \text{for } t > 0 \text{ and } x \in \mathbb{R}, \\ U(0, x) = M\delta(x) & \text{for } x \in \mathbb{R}. \end{cases}$$

- (EVZ) If $1 < q < 2$ then $\alpha(q) = q$, U_M is the unique entropy solution of the **Conservation law**

$$\begin{cases} U_t(t, x) + (f(U))_x = 0 & \text{for } t > 0 \text{ and } x \in \mathbb{R}, \\ U(0, x) = M\delta(x) & \text{for } x \in \mathbb{R}. \end{cases}$$

- (EZ) If $q = 2$ then U_M is a self-similar solution of **viscous Burger's eq**:

$$U(x, t; M) = t^{-1/2} F(xt^{1/2}; M) \quad \text{with } F(\eta, M) = \frac{e^{-\eta^2/4}}{K + \frac{1}{2} \int_0^\eta e^{-\xi^2/4} d\xi}.$$



Large time asymptotic expansion (1D), $u_0 \in L^1(\mathbb{R})$

$$\begin{cases} u_t(t, x) - \Delta u(t, x) + (|u|^{q-1}u)_x = 0 & \text{for } t > 0 \text{ and } x \in \mathbb{R}, \\ u(0, x) = u_0(x) & \text{for } x \in \mathbb{R}. \end{cases}$$

Then

$$t^{\frac{1}{\alpha(q)}(1-\frac{1}{p})} \|u(t, \cdot) - U_M(t, \cdot)\|_{L^p(\mathbb{R})} \rightarrow 0, \quad \text{as } t \rightarrow \infty$$

where

- (EZ) If $q > 2$ then $\alpha(q) = 2$, U_M is the fundamental solution of the **Heat Equation**:

$$\begin{cases} U_t(t, x) = \Delta U(t, x) & \text{for } t > 0 \text{ and } x \in \mathbb{R}, \\ U(0, x) = M\delta(x) & \text{for } x \in \mathbb{R}. \end{cases}$$

- (EVZ) If $1 < q < 2$ then $\alpha(q) = q$, U_M is the unique entropy solution of the **Conservation law**

$$\begin{cases} U_t(t, x) + (f(U))_x = 0 & \text{for } t > 0 \text{ and } x \in \mathbb{R}, \\ U(0, x) = M\delta(x) & \text{for } x \in \mathbb{R}. \end{cases}$$

- (EZ) If $q = 2$ then U_M is a self-similar solution of **viscous Burger's eq**:

$$U(x, t; M) = t^{-1/2} F(xt^{1/2}; M) \quad \text{with } F(\eta, M) = \frac{e^{-\eta^2/4}}{K + \frac{1}{2} \int_0^\eta e^{-\xi^2/4} d\xi}.$$



Large time asymptotic expansion (1D), $u_0 \in L^1(\mathbb{R})$

$$\begin{cases} u_t(t, x) - \Delta u(t, x) + (|u|^{q-1}u)_x = 0 & \text{for } t > 0 \text{ and } x \in \mathbb{R}, \\ u(0, x) = u_0(x) & \text{for } x \in \mathbb{R}. \end{cases}$$

Then

$$t^{\frac{1}{\alpha(q)}(1-\frac{1}{p})} \|u(t, \cdot) - U_M(t, \cdot)\|_{L^p(\mathbb{R})} \rightarrow 0, \quad \text{as } t \rightarrow \infty$$

where

- (EZ) If $q > 2$ then $\alpha(q) = 2$, U_M is the fundamental solution of the **Heat Equation**:

$$\begin{cases} U_t(t, x) = \Delta U(t, x) & \text{for } t > 0 \text{ and } x \in \mathbb{R}, \\ U(0, x) = M\delta(x) & \text{for } x \in \mathbb{R}. \end{cases}$$

- (EVZ) If $1 < q < 2$ then $\alpha(q) = q$, U_M is the unique entropy solution of the **Conservation law**

$$\begin{cases} U_t(t, x) + (f(U))_x = 0 & \text{for } t > 0 \text{ and } x \in \mathbb{R}, \\ U(0, x) = M\delta(x) & \text{for } x \in \mathbb{R}. \end{cases}$$

- (EZ) If $q = 2$ then U_M is a self-similar solution of **viscous Burger's eq**:

$$U(x, t; M) = t^{-1/2} F(xt^{1/2}; M) \quad \text{with } F(\eta, M) = \frac{e^{-\eta^2/4}}{K + \frac{1}{2} \int_0^\eta e^{-\xi^2/4} d\xi}.$$



Large time asymptotic expansion (1D), $u_0 \in L^1(\mathbb{R})$

$$\begin{cases} u_t(t, x) - \Delta u(t, x) + (|u|^{q-1}u)_x = 0 & \text{for } t > 0 \text{ and } x \in \mathbb{R}, \\ u(0, x) = u_0(x) & \text{for } x \in \mathbb{R}. \end{cases}$$

Then

$$t^{\frac{1}{\alpha(q)}(1-\frac{1}{p})} \|u(t, \cdot) - U_M(t, \cdot)\|_{L^p(\mathbb{R})} \rightarrow 0, \quad \text{as } t \rightarrow \infty$$

where

- (EZ) If $q > 2$ then $\alpha(q) = 2$, U_M is the fundamental solution of the **Heat Equation**:

$$\begin{cases} U_t(t, x) = \Delta U(t, x) & \text{for } t > 0 \text{ and } x \in \mathbb{R}, \\ U(0, x) = M\delta(x) & \text{for } x \in \mathbb{R}. \end{cases}$$

- (EVZ) If $1 < q < 2$ then $\alpha(q) = q$, U_M is the unique entropy solution of the **Conservation law**

$$\begin{cases} U_t(t, x) + (f(U))_x = 0 & \text{for } t > 0 \text{ and } x \in \mathbb{R}, \\ U(0, x) = M\delta(x) & \text{for } x \in \mathbb{R}. \end{cases}$$

- (EZ) If $q = 2$ then U_M is a self-similar solution of **viscous Burger's eq**:

$$U(x, t; M) = t^{-1/2} F(xt^{1/2}; M) \quad \text{with } F(\eta, M) = \frac{e^{-\eta^2/4}}{K + \frac{1}{2} \int_0^\eta e^{-\xi^2/4} d\xi}.$$



For $q \geq 1$

$$\begin{cases} u_t - \Delta u + (|u|^{q-1}u)_x = 0 & \text{in } (0, \infty) \times \mathbb{R} \\ u(0) = u_0 \end{cases}$$

- Decay of the solutions by using

$$\frac{d}{dt} \int_{\mathbb{R}} |u|^p dx = -\frac{4(p-1)}{p} \int_{\mathbb{R}} |\nabla(|u|^{p/2})|^2 dx.$$



M. Schonbek, *Uniform decay rates for parabolic conservation laws*, *Nonlinear Anal.*, 10(9), 943–956, (1986).



M. Escobedo and E. Zuazua, *Large time behavior for convection-diffusion equations in \mathbb{R}^N* , *J. Funct. Anal.*, 100(1), 119–161, (1991).



Some ideas of the proof

- For $q > 2$

$$u(t) = S(t)u_0 + \int_0^t S(t-s)(u^q)_x(s)ds$$

and use that the nonlinear part decays faster than the linear one

- $q = 2$ scaling: introduce $u_\lambda(x, t) = \lambda u(\lambda x, \lambda^2 t)$, write the equation for u_λ and observe that the estimates for u are equivalent to the fact that

$$u_\lambda(x, 1) \rightarrow f_M(x) \text{ in } L^1(\mathbb{R})$$

Proof: the so-called "four step method" :

- scaling - write the equation for u_λ
 - estimates and compactness of $\{u_\lambda\}$
 - passage to the limit
 - identification of the limit
- $1 < q < 2$, read EVZ's paper, entropy solutions, Main idea: Oleinik estimate

$$(u^{q-1})_x \leq \frac{1}{t}.$$



Some ideas of the proof

- For $q > 2$

$$u(t) = S(t)u_0 + \int_0^t S(t-s)(u^q)_x(s)ds$$

and use that the nonlinear part decays faster than the linear one

- $q = 2$ scaling: introduce $u_\lambda(x, t) = \lambda u(\lambda x, \lambda^2 t)$, write the equation for u_λ and observe that the estimates for u are equivalent to the fact that

$$u_\lambda(x, 1) \rightarrow f_M(x) \text{ in } L^1(\mathbb{R})$$

Proof: the so-called "four step method" :

- scaling - write the equation for u_λ
 - estimates and compactness of $\{u_\lambda\}$
 - passage to the limit
 - identification of the limit
- $1 < q < 2$, read EVZ's paper, entropy solutions, Main idea: Oleinik estimate

$$(u^{q-1})_x \leq \frac{1}{t}.$$



Some ideas of the proof

- For $q > 2$

$$u(t) = S(t)u_0 + \int_0^t S(t-s)(u^q)_x(s)ds$$

and use that the nonlinear part decays faster than the linear one

- $q = 2$ scaling: introduce $u_\lambda(x, t) = \lambda u(\lambda x, \lambda^2 t)$, write the equation for u_λ and observe that the estimates for u are equivalent to the fact that

$$u_\lambda(x, 1) \rightarrow f_M(x) \text{ in } L^1(\mathbb{R})$$

Proof: the so-called "four step method" :

- scaling - write the equation for u_λ
 - estimates and compactness of $\{u_\lambda\}$
 - passage to the limit
 - identification of the limit
- $1 < q < 2$, read EVZ's paper, entropy solutions, Main idea: Oleinik estimate

$$(u^{q-1})_x \leq \frac{1}{t}.$$



Nonlocal general model

The general model is

$$\begin{cases} u_t(t, x) + \mathcal{L}[u](t, x) + \bar{b} \cdot \nabla(f(u)) = 0 & \text{for } t > 0 \text{ and } x \in \mathbb{R}^N, \\ u(0, x) = u_0(x) & \text{for } x \in \mathbb{R}^N, \end{cases} \quad (1)$$

where \mathcal{L} is a Lévy type operator, $\widehat{\mathcal{L}v}(\xi) = a(\xi)\widehat{v}(\xi)$, whose symbol a is written in the form

$$a(\xi) = ik\xi + \mu(\xi) + \int_{\mathbb{R}^N} (1 - e^{-i\eta\xi} - i\eta\xi\mathbf{1}_{|\eta|<1})\Pi(d\eta).$$

Usually $k \in \mathbb{R}^N$, μ is a positive semi-definite quadratic form on \mathbb{R}^N and Π is a positive Radon measure satisfying

$$\int_{\mathbb{R}^N} \min\{|z|^2, 1\}\Pi(dz) < \infty.$$

Two particular cases are the Laplacian, $\mathcal{L} = -\Delta$ and $\mathcal{L} = (-\Delta)^{\alpha/2}$ corresponding to $k = 0$, $\mu(\xi) = |\xi|^2$, $\Pi = 0$ and $k = 0$, $\mu(\xi) = 0$, $\Pi(dz) = |z|^{-N-\alpha}dz$ respectively.



Existence of solutions for the GM

For all ranges of parameters $\alpha \in (0, 2)$, $q > 1$, the model admits a unique entropy solution.

- [Droniou, Gallouet, Vovelle](#) 2003: existence and uniqueness of entropy solutions for $\alpha \in (1, 2)$ and f locally Lipschitz. [Alibaud](#) 2007 : $\alpha \in (0, 2)$.
- [Droniou, Gallouet, Vovelle](#): If $f \in C^\infty$, $\alpha \in (1, 2)$ and $q > 1 \implies$ there exists a unique mild solution with good regularity properties.
- When the diffusion is smaller, $\alpha \in (0, 1]$, there is **non-uniqueness of weak solutions**, as proved by [Alibaud](#) and [Andreianov](#).



Asymptotic expansion for the Nonlocal Model

$$\begin{cases} u_t(t, x) + (-\Delta)^{\alpha/2} u(t, x) + a \cdot \nabla(|u|^{q-1}u) = 0 & \text{for } t > 0 \text{ and } x \in \mathbb{R}^N, \\ u(0, x) = u_0(x) & \text{for } x \in \mathbb{R}^N. \end{cases}$$

Then

$$t^{a(p,q,\alpha)} \|u(t, \cdot) - U_M(t, \cdot)\|_{L^p(\mathbb{R})} \rightarrow 0, \quad \text{as } t \rightarrow \infty$$

where

- Critical case: $q = 1 + \frac{\alpha-1}{N} \implies U_M$ is the unique self-similar solution $U(t, x) = t^{-N/\alpha} U(1, xt^{-1/\alpha})$ with data $U(0, x) = M\delta(x)$.

Biler, Karch and Woyczyński 2001.

- Supercritical case $q > 1 + \frac{\alpha-1}{N}$, $\alpha \in (1, 2)$: U_M is the fundamental solution of the Fractional Heat Equation:

$$\begin{cases} U_t(t, x) + (-\Delta)^{\alpha/2} U(t, x) & \text{for } t > 0 \text{ and } x \in \mathbb{R}^N, \\ U(0, x) = M\delta(x) & \text{for } x \in \mathbb{R}^N. \end{cases}$$

1D case: Biler, Funaki and Woyczyński 1998

multi-D case: . Biler, Karch and Woyczyński 2001.

- D. Stan & L. I. (JLMS '18): the subcritical case $1 < q < 1 + \frac{\alpha-1}{N}$ and $N = 1$, that is $1 < q < \alpha < 2$



Asymptotic expansion for the Nonlocal Model

$$\begin{cases} u_t(t, x) + (-\Delta)^{\alpha/2} u(t, x) + a \cdot \nabla(|u|^{q-1}u) = 0 & \text{for } t > 0 \text{ and } x \in \mathbb{R}^N, \\ u(0, x) = u_0(x) & \text{for } x \in \mathbb{R}^N. \end{cases}$$

Then

$$t^{a(p,q,\alpha)} \|u(t, \cdot) - U_M(t, \cdot)\|_{L^p(\mathbb{R})} \rightarrow 0, \quad \text{as } t \rightarrow \infty$$

where

- Critical case: $q = 1 + \frac{\alpha-1}{N} \implies U_M$ is the unique self-similar solution $U(t, x) = t^{-N/\alpha} U(1, xt^{-1/\alpha})$ with data $U(0, x) = M\delta(x)$.

Biler, Karch and Woyczyński 2001.

- Supercritical case $q > 1 + \frac{\alpha-1}{N}$, $\alpha \in (1, 2)$: U_M is the fundamental solution of the Fractional Heat Equation:

$$\begin{cases} U_t(t, x) + (-\Delta)^{\alpha/2} U(t, x) & \text{for } t > 0 \text{ and } x \in \mathbb{R}^N, \\ U(0, x) = M\delta(x) & \text{for } x \in \mathbb{R}^N. \end{cases}$$

1D case: Biler, Funaki and Woyczyński 1998

multi-D case: . Biler, Karch and Woyczyński 2001.

- D. Stan & L. I. (JLMS '18): the subcritical case $1 < q < 1 + \frac{\alpha-1}{N}$ and $N = 1$, that is $1 < q < \alpha < 2$



Asymptotic expansion for the Nonlocal Model

$$\begin{cases} u_t(t, x) + (-\Delta)^{\alpha/2} u(t, x) + a \cdot \nabla(|u|^{q-1}u) = 0 & \text{for } t > 0 \text{ and } x \in \mathbb{R}^N, \\ u(0, x) = u_0(x) & \text{for } x \in \mathbb{R}^N. \end{cases}$$

Then

$$t^{a(p,q,\alpha)} \|u(t, \cdot) - U_M(t, \cdot)\|_{L^p(\mathbb{R})} \rightarrow 0, \quad \text{as } t \rightarrow \infty$$

where

- Critical case: $q = 1 + \frac{\alpha-1}{N} \implies U_M$ is the unique self-similar solution $U(t, x) = t^{-N/\alpha} U(1, xt^{-1/\alpha})$ with data $U(0, x) = M\delta(x)$.

Biler, Karch and Woyczyński 2001.

- Supercritical case $q > 1 + \frac{\alpha-1}{N}$, $\alpha \in (1, 2)$: U_M is the fundamental solution of the **Fractional Heat Equation**:

$$\begin{cases} U_t(t, x) + (-\Delta)^{\alpha/2} U(t, x) & \text{for } t > 0 \text{ and } x \in \mathbb{R}^N, \\ U(0, x) = M\delta(x) & \text{for } x \in \mathbb{R}^N. \end{cases}$$

1D case: Biler, Funaki and Woyczyński 1998

multi-D case: . Biler, Karch and Woyczyński 2001.

- D. Stan & L. I. (JLMS '18): the subcritical case $1 < q < 1 + \frac{\alpha-1}{N}$ and $N = 1$, that is $1 < q < \alpha < 2$



Asymptotic expansion for the Nonlocal Model

$$\begin{cases} u_t(t, x) + (-\Delta)^{\alpha/2} u(t, x) + a \cdot \nabla(|u|^{q-1}u) = 0 & \text{for } t > 0 \text{ and } x \in \mathbb{R}^N, \\ u(0, x) = u_0(x) & \text{for } x \in \mathbb{R}^N. \end{cases}$$

Then

$$t^{a(p,q,\alpha)} \|u(t, \cdot) - U_M(t, \cdot)\|_{L^p(\mathbb{R})} \rightarrow 0, \quad \text{as } t \rightarrow \infty$$

where

- Critical case: $q = 1 + \frac{\alpha-1}{N} \implies U_M$ is the unique self-similar solution $U(t, x) = t^{-N/\alpha} U(1, xt^{-1/\alpha})$ with data $U(0, x) = M\delta(x)$.

Biler, Karch and Woyczyński 2001.

- Supercritical case $q > 1 + \frac{\alpha-1}{N}$, $\alpha \in (1, 2)$: U_M is the fundamental solution of the **Fractional Heat Equation**:

$$\begin{cases} U_t(t, x) + (-\Delta)^{\alpha/2} U(t, x) & \text{for } t > 0 \text{ and } x \in \mathbb{R}^N, \\ U(0, x) = M\delta(x) & \text{for } x \in \mathbb{R}^N. \end{cases}$$

1D case: Biler, Funaki and Woyczyński 1998

multi-D case: . Biler, Karch and Woyczyński 2001.

- D. Stan & L. I. (JLMS '18): the subcritical case $1 < q < 1 + \frac{\alpha-1}{N}$ and $N = 1$, that is $1 < q < \alpha < 2$



The case $\alpha \in (0, 1)$

Theorem

For any $\alpha \in (0, 1)$, $q > 1$, $f(u) = |u|^{q-1}u/q$ and $u_0 \in L^1(\mathbb{R}) \cap L^\infty(\mathbb{R})$ there exists a unique entropy solution u of (CD). Moreover, for any $1 \leq p < \infty$, the solution u satisfies

$$\lim_{t \rightarrow \infty} t^{\frac{1}{\alpha}(1-\frac{1}{p})} \|u(t) - U(t)\|_{L^p(\mathbb{R})} = 0,$$

where U is the unique weak solution of the equation

$$\begin{cases} U_t(t, x) + (-\Delta)^{\alpha/2} U(t, x) = 0 & \text{for } t > 0 \text{ and } x \in \mathbb{R}, \\ U(0, x) = u_0(x) & \text{for } x \in \mathbb{R}. \end{cases}$$

Proof. It follows as in [Alibaud, Imbert, Karch, SIAM 2010](#), $q = 2$, by using the technique of approximation with a vanishing viscosity term:

$$(u_\epsilon)_t + (-\Delta)^{\alpha/2} u_\epsilon + (f(u_\epsilon))_x = \epsilon \Delta u_\epsilon.$$

Then, the asymptotic behavior is proved for this approximating problem. We could also work directly with entropy solutions + scaling arguments in this present work.



Theorem

For any $\alpha \in (0, 1)$, $q > 1$, $f(u) = |u|^{q-1}u/q$ and $u_0 \in L^1(\mathbb{R}) \cap L^\infty(\mathbb{R})$ there exists a unique entropy solution u of (CD). Moreover, for any $1 \leq p < \infty$, the solution u satisfies

$$\lim_{t \rightarrow \infty} t^{\frac{1}{\alpha}(1-\frac{1}{p})} \|u(t) - U(t)\|_{L^p(\mathbb{R})} = 0,$$

where U is the unique weak solution of the equation

$$\begin{cases} U_t(t, x) + (-\Delta)^{\alpha/2} U(t, x) = 0 & \text{for } t > 0 \text{ and } x \in \mathbb{R}, \\ U(0, x) = u_0(x) & \text{for } x \in \mathbb{R}. \end{cases}$$

Proof. It follows as in [Alibaud, Imbert, Karch, SIAM 2010](#), $q = 2$, by using the technique of approximation with a vanishing viscosity term:

$$(u_\epsilon)_t + (-\Delta)^{\alpha/2} u_\epsilon + (f(u_\epsilon))_x = \epsilon \Delta u_\epsilon.$$

Then, the asymptotic behavior is proved for this approximating problem. We could also work directly with entropy solutions + scaling arguments in this present work.



Theorem

For any $1 < q < \alpha < 2$, $f(u) = |u|^{q-1}u/q$ and $u_0 \in L^1(\mathbb{R}) \cap L^\infty(\mathbb{R})$ nonnegative there exists a unique mild solution $u \in C([0, \infty), L^1(\mathbb{R})) \cap C_b((0, \infty), L^\infty(\mathbb{R}))$ of system (CD). Moreover, for any $1 \leq p < \infty$, solution u satisfies

$$\lim_{t \rightarrow \infty} t^{\frac{1}{q}(1-\frac{1}{p})} \|u(t) - U_M(t)\|_{L^p(\mathbb{R})} = 0,$$

where M is the mass of the initial data and U_M is the unique entropy solution of the equation

$$\begin{cases} u_t + (f(u))_x = 0 & \text{for } t > 0 \text{ and } x \in \mathbb{R}, \\ u(0) = M\delta_0. \end{cases} \quad (C)$$



L. IGNAT AND D. STAN. *Asymptotic behaviour for fractional diffusion-convection equations.* JLMS 2018.



Entropy solutions of the limit problem

$$w \in L^\infty((0, \infty), L^1(\mathbb{R})) \cap L^\infty((\tau, \infty) \times \mathbb{R}), \quad \forall \tau \in (0, \infty)$$

such that:

C1) For every constant $k \in \mathbb{R}$ and $\varphi \in C_c^\infty((0, \infty) \times \mathbb{R})$, $\varphi \geq 0$, the following inequality holds

$$\int_0^\infty \int_{\mathbb{R}} \left(|w - k| \frac{\partial \varphi}{\partial t} + \operatorname{sgn}(w - k)(f(w) - f(k)) \frac{\partial \varphi}{\partial x} \right) dx dt \geq 0.$$

C2) For any bounded continuous function ψ

$$\lim_{t \downarrow 0} \operatorname{ess} \int_{\mathbb{R}} w(t, x) \psi(x) dx = M \psi(0).$$

The existence of a unique entropy solution of system (C): [Liu and Pierre](#).

System (B) has an unique entropy solution U_M , given by the N -wave profile

$$U_M(t, x) = \begin{cases} (x/t)^{\frac{1}{q-1}}, & 0 < x < r(t), \\ 0, & \text{otherwise,} \end{cases}$$

with $r(t) = \left(\frac{q}{q-1}\right)^{\frac{q-1}{q}} M^{(q-1)/q} t^{1/q}$.



T.-P. Liu and M. Pierre, "Source-solutions and asymptotic behavior in conservation laws," *J. Differential Equations*, vol. 51, no. 3, pp. 419–441, 1984.



Mild Solution of (CD), $\alpha \in (1, 2)$

We say that $u(t, x) : (0, \infty) \times \mathbb{R} \rightarrow \mathbb{R}$ is a *mild solution* of Problem (CD) if

$$u(t, x) = (K_t^\alpha \star u_0)(x) + \int_0^t (K_{t-\sigma}^\alpha)_x \star f(u)(\sigma, x) d\sigma,$$

for all $x \in \mathbb{R}$, $t > 0$.

Here K_t^α is the Fractional Heat Kernel:

$$\frac{d}{dt} K_t^\alpha + (-\Delta)^{\alpha/2} K_t^\alpha = 0, \quad K_t^\alpha(0, x) = \delta(x).$$



Decay of the Fractional Heat Kernel

- $\widehat{K}_t^\alpha(\xi) = e^{-|\xi|^\alpha t}$.
- K_t^α has the self-similar form

$$K_t^\alpha(x) = t^{-1/\alpha} F_\alpha(|x|t^{-1/\alpha}),$$

for some profile function, $F_\alpha(r)$.

- For any $\alpha \in (0, 2)$ the profile F_α is $C^\infty(\mathbb{R})$, positive and decreasing on $(0, \infty)$, and behaves at infinity like $F_\alpha(r) \sim r^{-(1+\alpha)}$.

Lemma

For any $\alpha \in (0, 2)$, $s \geq 0$ and $1 \leq p \leq \infty$ the kernel K_t^α satisfies the following estimates for any positive t :

$$\|K_t^\alpha\|_{L^p(\mathbb{R})} \simeq \mathcal{K} t^{-\frac{1}{\alpha}(1-\frac{1}{p})}, \quad (2)$$

$$\||D|^s K_t^\alpha\|_{L^p(\mathbb{R})} \lesssim t^{-\frac{1}{\alpha}(1-\frac{1}{p})-\frac{s}{\alpha}}, \quad (3)$$

$$\||D|^s \partial_x K_t^\alpha\|_{L^p(\mathbb{R})} \lesssim t^{-\frac{1}{\alpha}(1-\frac{1}{p})-\frac{s+1}{\alpha}}. \quad (4)$$

We used the notation $|D|^s := (-\Delta)^{s/2}$.



Decay of the Fractional Heat Kernel

- $\widehat{K}_t^\alpha(\xi) = e^{-|\xi|^\alpha t}$.
- K_t^α has the self-similar form

$$K_t^\alpha(x) = t^{-1/\alpha} F_\alpha(|x|t^{-1/\alpha}),$$

for some profile function, $F_\alpha(r)$.

- For any $\alpha \in (0, 2)$ the profile F_α is $C^\infty(\mathbb{R})$, positive and decreasing on $(0, \infty)$, and behaves at infinity like $F_\alpha(r) \sim r^{-(1+\alpha)}$.

Lemma

For any $\alpha \in (0, 2)$, $s \geq 0$ and $1 \leq p \leq \infty$ the kernel K_t^α satisfies the following estimates for any positive t :

$$\|K_t^\alpha\|_{L^p(\mathbb{R})} \simeq \mathcal{K} t^{-\frac{1}{\alpha}(1-\frac{1}{p})}, \quad (2)$$

$$\||D|^s K_t^\alpha\|_{L^p(\mathbb{R})} \lesssim t^{-\frac{1}{\alpha}(1-\frac{1}{p})-\frac{s}{\alpha}}, \quad (3)$$

$$\||D|^s \partial_x K_t^\alpha\|_{L^p(\mathbb{R})} \lesssim t^{-\frac{1}{\alpha}(1-\frac{1}{p})-\frac{s+1}{\alpha}}. \quad (4)$$

We used the notation $|D|^s := (-\Delta)^{s/2}$.



Mild solutions

For any $u_0 \in L^\infty(\mathbb{R})$ there exists a unique global mild solution u of Problem (CD). Moreover u satisfies:

- 1 $\inf u_0 \leq u(t, x) \leq \sup u_0$.
- 2 If $u_0 \in L^1(\mathbb{R}) \cap L^\infty(\mathbb{R})$ then $u(t) \in C([0, +\infty) : L^1(\mathbb{R})) \cap C_b((0, \infty), L^\infty(\mathbb{R}))$ and $\|u(t)\|_{L^1(\mathbb{R})} \leq \|u_0\|_{L^1(\mathbb{R})}$.
- 3 For any $s < \alpha + \min\{\alpha, q\} - 1$ and $1 < p < \infty$ solution u satisfies $u_t \in C((0, \infty), L^p(\mathbb{R}))$ and $u \in C((0, \infty), H^{s,p}(\mathbb{R}))$.

Remark. Since $\alpha + \min\{\alpha, q\} - 1 > 1$ we have for any $t > 0$ that $u_x(t) \in L^p(\mathbb{R})$ for any $1 < p < \infty$. Moreover for any $t > 0$, the map $x \mapsto u(t, x)$ is continuous. The last property also guarantees that various integrations by parts used in the paper are allowed.

(1) and (2) are proved by [DGV](#).

(3) we prove it by using fractional chain rule + technical tricks



J. Droniou, T. Gallouet, and J. Vovelle, "Global solution and smoothing effect for a non-local regularization of a hyperbolic equation," *J. Evol. Equ.*, vol. 3, no. 3, pp. 499–521, 2003.



$$\begin{cases} (u_\epsilon)_t(t, x) + (-\Delta)^{\alpha/2} u_\epsilon(t, x) + |u_\epsilon|^{q-1} (u_\epsilon)_x = 0 & \text{for } t > 0 \text{ and } x \in \mathbb{R}, \\ u_\epsilon(0, x) = u_{0,\epsilon}(x) & \text{for } x \in \mathbb{R}, \end{cases} \quad (P_\epsilon)$$

where $u_{0,\epsilon} > \epsilon$ is an approximation of u_0 .

Oleinik type Estimate

Let $1 < q, \alpha \leq 2$. For any $\epsilon > 0$ solution u_ϵ of Problem P_ϵ satisfies the *Oleinik type estimate*:

$$(u_\epsilon^{q-1})_x(t, x) \leq \frac{1}{t}, \quad \forall t > 0, x \in \mathbb{R}.$$



Denoting $z = u^{q-1}$ we have

$$z_t + (q-1)z^{1-\frac{1}{q-1}}(-\Delta)^{\alpha/2}[z^{\frac{1}{q-1}}] + zz_x = 0.$$

Moreover $w = z_x$ satisfies

$$w_t + w^2 + zw_x + z^{-\beta-1}A(w, z) = 0$$

where

$$A(w, z) = -(2-q)w(-\Delta)^{\alpha/2}[z^{\beta+1}] + z(-\Delta)^{\alpha/2}[z^\beta w]$$

Question: $w \leq \frac{1}{t}$?



Cordoba & Corboda PNAS 2003

$$(-\Delta)^{\alpha/2}(u^2) - 2u(-\Delta)^{\alpha/2}(u) \leq 0$$

key estimate

Let us assume that

$$Lu = \int_{\mathbb{R}} K(x-y)(u(x) - u(y))dy.$$

For any $\beta \geq 0$ and $z \geq 0$ there exists $A_z : \mathbb{R} \rightarrow \mathbb{R}$, $A_z \leq 0$ such that

$$\left(\frac{\beta}{\beta+1} wL(z^{\beta+1}) - zL(z^{\beta}w) \right)(x_0) \leq A_z(x_0)w(x_0) \quad (5)$$

at the point $x_0 \in \mathbb{R}$ where w attains its maximum.

Obs: $w \equiv 1$, $\beta = 1$ we can take $A_z \equiv 0$.

Obs: $L = -u_{xx}$, then $A_z = -\beta z^{\beta-1} z_x^2$



Cordoba & Corboda PNAS 2003

$$(-\Delta)^{\alpha/2}(u^2) - 2u(-\Delta)^{\alpha/2}(u) \leq 0$$

key estimate

Let us assume that

$$Lu = \int_{\mathbb{R}} K(x-y)(u(x) - u(y))dy.$$

For any $\beta \geq 0$ and $z \geq 0$ there exists $A_z : \mathbb{R} \rightarrow \mathbb{R}$, $A_z \leq 0$ such that

$$\left(\frac{\beta}{\beta+1} wL(z^{\beta+1}) - zL(z^{\beta}w) \right)(x_0) \leq A_z(x_0)w(x_0) \quad (5)$$

at the point $x_0 \in \mathbb{R}$ where w attains its maximum.

Obs: $w \equiv 1$, $\beta = 1$ we can take $A_z \equiv 0$.

Obs: $L = -u_{xx}$, then $A_z = -\beta z^{\beta-1} z_x^2$



$$\begin{aligned}
& \left(\frac{\beta}{\beta+1} w L(z^{\beta+1}) - z L(z^\beta w) \right)(x_0) \\
&= \frac{\beta}{\beta+1} w(x_0) \int_{\mathbb{R}} K(x_0 - y) (z^{\beta+1}(x_0) - z^{\beta+1}(y)) dy \\
&\quad - z(x_0) \int_{\mathbb{R}} K(x_0 - y) (z^\beta w(x_0) - z^\beta w(y)) dy \\
&\leq \frac{\beta}{\beta+1} w(x_0) \int_{\mathbb{R}} K(x_0 - y) (z^{\beta+1}(x_0) - z^{\beta+1}(y)) dy \\
&\quad - z(x_0) w(x_0) \int_{\mathbb{R}} K(x_0 - y) (z^\beta(x_0) - z^\beta(y)) dy \\
&= -w(x_0) \int_{\mathbb{R}} K(x_0 - y) \left(\frac{z^{\beta+1}(x_0)}{\beta+1} + \frac{\beta z^{\beta+1}(y)}{\beta+1} - z(x_0) z^\beta(y) \right) dy
\end{aligned}$$



Let u be the solution of (CD) with data $u_0 \in L^1(\mathbb{R}) \cap L^\infty(\mathbb{R})$, $u_0 \geq 0$.

- 1 **Mass conservation:** $\int_{\mathbb{R}} u(t, x) dx = M, \quad \forall t \geq 0.$
- 2 **Hyperbolic estimate:** $(u^{q-1})_x(t, x) \leq \frac{1}{t}$ for all $t > 0$ in $\mathcal{D}'(\mathbb{R})$.
- 3 **Upper bound:** $0 \leq u(t, x) \leq \left(\frac{q}{q-1}M\right)^{1/q} t^{-1/q}$
- 4 **Decay of the spatial derivative:** $u_x(t, x) \leq C(q)M^{\frac{2-q}{q}} t^{-\frac{2}{q}}$
- 5 $W_{loc}^{1,1}(\mathbb{R})$ estimate:

$$\int_{|x| \leq R} |u_x(t, x)| dx \leq 2RC(q)M^{\frac{2-q}{q}} t^{-\frac{2}{q}} + 2 \left(\frac{q}{q-1}M\right)^{1/q} t^{-1/q} \quad \forall t > 0.$$

- 6 **Energy estimate:** for every $0 < \tau < T$,

$$\int_{\tau}^T \int_{\mathbb{R}} |(-\Delta)^{\alpha/4} u(t, x)|^2 dx dt \leq \frac{1}{2} \int_{\mathbb{R}} u^2(\tau, x) dx \leq \frac{1}{2} \left(\frac{q}{q-1}\right)^{1/q} \tau^{-1/q} M$$



4-steps method (Kamin and Vázquez)

Step I. Rescale: $u_\lambda(t, x) := \lambda u(\lambda^q t, \lambda x) \implies$

It follows that u_λ is a solution of the problem

$$\begin{cases} (u_\lambda)_t + \lambda^{q-\alpha}(-\Delta)^{\alpha/2}[u_\lambda] + (u_\lambda)^{q-1}(u_\lambda)_x = 0, & x \in \mathbb{R}, t > 0, \\ u_\lambda(0, x) = \lambda u_0(\lambda x), & x \in \mathbb{R}. \end{cases} \quad (P_\lambda)$$

Compactness of family $(u_\lambda)_{\lambda>0}$ in $C([t_1, t_2], L^2_{loc}(\mathbb{R}))$ and apply the Aubin-Lions-Simon compactness argument to get

$$u_\lambda \rightarrow U \quad \text{in} \quad C([t_1, t_2] : L^2_{loc}(\mathbb{R})) \quad \text{as} \quad \lambda \rightarrow \infty.$$



S. Kamin and J. L. Vázquez, "Fundamental solutions and asymptotic behaviour for the p -Laplacian equation," *Rev. Mat. Iberoamericana*, vol. 4, no. 2, pp. 339–354, 1988.



Step II. Tail control and convergence in $C([t_1, t_2], L^1(\mathbb{R}))$.

Step III. Identifying the limit: $U \in C_{\text{loc}}((0, \infty), L^1(\mathbb{R}))$ obtained above is an entropy solution of system (C).

We know there exists a unique entropy solution of (C).

Step IV. Prove that $U(t) \in L^p(\mathbb{R})$ and $\|u_\lambda(t) - U_M(t)\|_{L^p(\mathbb{R})} \rightarrow 0$ as $\lambda \rightarrow \infty$. Then take $t = 1$ and obtain the result.



1 Multidimensional case

$$u_t + (-\Delta)^{\alpha/2}u + \partial_y(|u|^{q-1}u) = 0$$

Here the profile may be related with the solutions of

$$u_t + (-\Delta_x)^{\alpha/2}u + \partial_y(|u|^{q-1}u) = 0, u_0 = M\delta_0$$

Warning $(-\Delta)^{\alpha/2}(u(\lambda x, \lambda^2 y)) = ???$

2 Nonlinear Fractional Diffusion + Nonlinear convection ?

$$u_t + (-\Delta)^{\alpha/2}u^m + u^{q-1}u_x = 0.$$

3 Even nonlinearities

$$u_t + (-\Delta)^{\alpha/2}u + (|u|^q)_x = 0.$$



1 Nonlocal convection

$$u_t = J * u - u + G * u^q - u^q, 1 < q < 2$$

2 Nonlocal Oleinik's estimates: fake models with J. Rossi

3 Step like initial data + rarefaction waves

$$\varphi = \begin{cases} \varphi_- + L^1((-\infty, 0)), \\ \varphi_+ + L^1((0, \infty)). \end{cases}$$

4 CFL conditions for global solutions, $|G| \leq C|K|$ and small initial data depending on C

$$u_t(t, x) = \int_{\mathbb{R}} K(x-y)(u(t, y) - u(t, x))dy + \int_{\mathbb{R}} G(x-y)f\left(\frac{u(t, y) + u(t, x)}{2}\right)dy, t > 0, x \in \mathbb{R},$$

5 Understand the competition between diffusion and the **nonlocal convection**



Many ideas from the nonlocal world have been used in the numerical context



L.I., A. Pozo, *A splitting method for the augmented Burgers equation*. BIT Numerical Mathematics (2018)



L.I., A. Pozo, *A semi-discrete large-time behavior preserving scheme for the augmented Burgers equation*. ESAIM: M2AN (2017)



L.I., A. Pozo, E. Zuazua *Large-time asymptotics, vanishing viscosity and numerics for 1-D scalar conservation laws*. Math. Comp. (2015)



L.I. & A. Pozo & E. Zuazua, Math of Comp., 2015

$$u_t + \left(\frac{u^2}{2} \right)_x = 0, \quad x \in \mathbb{R}, t > 0.$$

For large time the solution behaves as a N-wave

$$w_{p,q}(x, t) = \begin{cases} \frac{x}{t}, & -\sqrt{2pt} < x < \sqrt{2qt}, \\ 0, & \text{elsewhere.} \end{cases} \quad (6)$$



For the Lax-Friedrichs scheme, $w = w_{M_\Delta}$ is the unique solution of the continuous viscous Burgers equation

$$\begin{cases} w_t + \left(\frac{w^2}{2}\right)_x = \frac{(\Delta x)^2}{2} w_{xx}, & x \in \mathbb{R}, t > 0, \\ w(0) = M_\Delta \delta_0, \end{cases} \quad (7)$$

with $M_\Delta = \int_{\mathbb{R}} u_\Delta^0$.

w - parabolic profile



For Engquist-Osher and Godunov schemes, $w = w_{p_\Delta, q_\Delta}$ is the unique solution of the hyperbolic Burgers equation

$$\begin{cases} w_t + \left(\frac{w^2}{2}\right)_x = 0, & x \in \mathbb{R}, t > 0, \\ w(0) = M_\Delta \delta_0, & \lim_{t \rightarrow 0} \int_{-\infty}^x w(t, z) dz = \begin{cases} 0, & x < 0, \\ -p_\Delta, & x = 0, \\ q_\Delta - p_\Delta, & x > 0, \end{cases} \end{cases} \quad (8)$$

with $M_\Delta = \int_{\mathbb{R}} u_\Delta^0$ and

$$p_\Delta = -\min_{x \in \mathbb{R}} \int_{-\infty}^x u_\Delta^0(z) dz \quad \text{and} \quad q_\Delta = \max_{x \in \mathbb{R}} \int_x^\infty u_\Delta^0(z) dz.$$

w - hyperbolic profile



THANKS for your attention !!!

