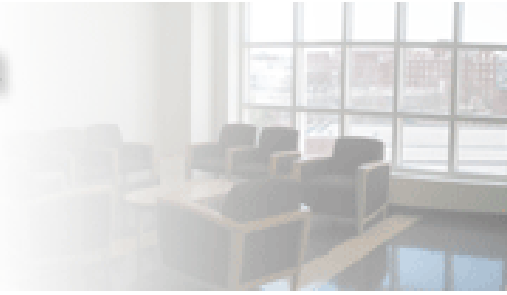




# Center for Scientific Computation And Mathematical Modeling

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Velocity averaging, kinetic formulations and  
regularizing effects in conservation laws and related PDEs

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## Loss of regularity

- **Nonlinear** conservation law:

$$\partial_t \rho + \partial_x A(\rho) = 0, \quad a(\rho) := A'(\rho) \neq \text{Const.}$$

⊙  $C^1$  initial data  $\rho(x, 0) = \rho_0(x)$

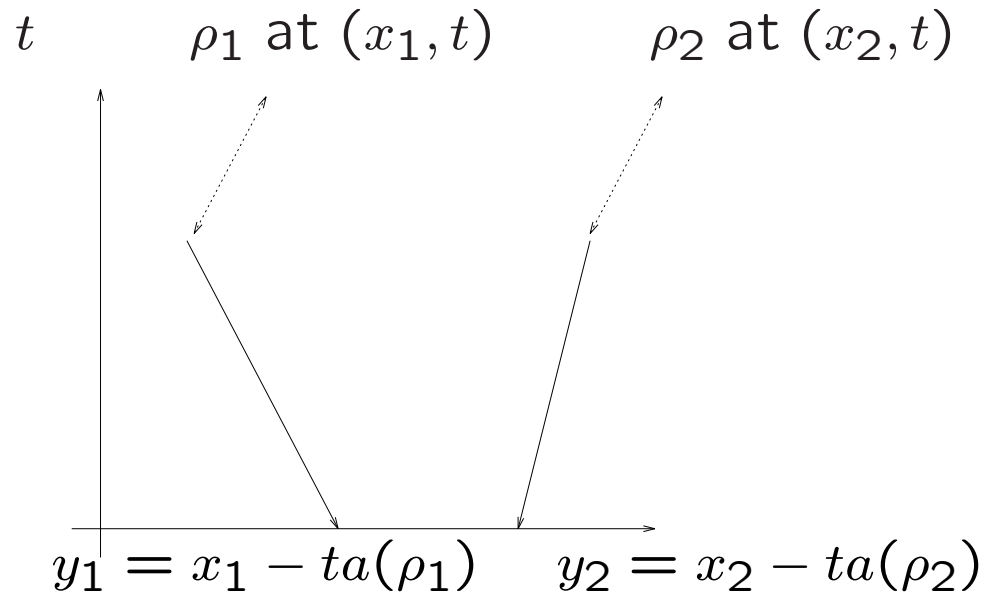
- Shock discontinuities:

$C^1$ -smoothness breakdown at a finite time  $t = t_c$ .

- **Generic:**  $t_c \sim -1/\partial_x a(\rho_0(x)) > 0$

Gain of regularity:  $\partial_t \rho + \partial_x A(\rho) = 0$ ,  $a(\rho) := A'(\rho)$

- **Nonlinearity:**  $A(\rho)$  is convex –  $A''(\cdot) = a'(\cdot) \geq \alpha > 0$



- Entropy solution:  $\frac{y_2 - y_1}{x_2 - x_1} \geq 0 \Rightarrow \frac{1}{t} \geq \frac{a(\rho_2) - a(\rho_1)}{x_2 - x_1} \geq \alpha \frac{\rho_2 - \rho_1}{x_2 - x_1}$
- Olienik condition:  $\rho_x(t, x) \leq \frac{1}{\alpha t}$ ; dispersive effect
- **Regularizing effect:**  $S(t) : L^\infty \rightarrow BV$ ; compactness, irreversibility, ...
  - ⊙ Compensated compactness: Tartar –  $a'(\rho) \neq 0$  a.e.

## Analysis of nonlinear conservation laws

- BV compactness — translation invariance; mostly 1D
- Compensated compactness — restricted to 1+1 D; but ...

$$\partial_t \rho + \partial_{x_1} A_1(\rho) + \partial_{x_2} A_2(\rho) = 0$$

- ⊙ **Nonlinearity**: (E & Engquist, Bagnolini, Rascle & ET):

If  $\text{meas} \{v \mid \xi_1 a_1(v) + \xi_2 a_2(v) = 0\} = 0 \implies S(t)$  is compact

- Measure valued solutions – restricted to scalar eq's
- Averaging velocity lemma – kinetic formulation

# Plan of talk

- Kinetic formulation
- Averaging lemma for first and second order eq's
- Regularizing effects:
  - ⊙ nonlinear conservation laws
  - ⊙ convection-(degenerate) diffusion
  - ⊙ elliptic eq's

Joint work w/T. Tao

## Second-order eq's and their kinetic formulations

$$\sum_{j=0}^d \partial_{x_j} A_j(\rho) - \sum_{j,k=1}^d \partial_{x_j x_k}^2 B_{jk}(\rho) = S(\rho)$$

- ⊙ Conservation laws:  $A_0(\rho) = \rho$ ,  $B_{jk} \equiv 0$
- ⊙ Degenerate diffusion, convection-diffusion:  $\{B'_{jk}\} \geq 0$
- ⊙ Elliptic:  $A_j \equiv 0$

- On a proper notion of a (weak) solution

- Kinetic formulation: pseudo-Maxwellian  $\chi_\rho(v) := \begin{cases} +1 & 0 < v < \rho \\ -1 & \rho < v < 0 \\ 0 & \text{otherwise} \end{cases}$

- “macroscopic”  $\rho(x) =$  average of its “microscopic” distribution:  $\rho = \int_v \chi_\rho(v) dv$

- velocity averaging:  $A(\rho) = \int_v \mathbf{a}(v) \chi_\rho(v) dv$ ,  $B(\rho) = \int_v \mathbf{b}(v) \chi_\rho(v) dv$ :

$$\mathbf{a}(v) \cdot \nabla_x \chi_\rho - \langle \mathbf{b}(v) \nabla_x, \nabla_x \rangle \chi_\rho + S(v) \partial_v \chi_\rho =: \partial_v g(x, v) \longleftrightarrow \text{“RHS”}$$

- Entropy/renormalized ...solutions:  $RHS = \partial_v m(x, v)$ ,  $m \in \mathcal{M}^+$

## Entropy/renormalized ...solutions

$$\sum_{j=0}^d \partial_{x_j} A_j(\rho) - \sum_{j,k=1}^d \partial_{x_j x_k}^2 B_{jk}(\rho) - S(\rho) = \overbrace{\text{"}\epsilon \Delta \rho\text{"}}^{\text{RHS}=0} \Big|_{\epsilon \downarrow 0}$$

## Entropy/renormalized ...solutions

$$\left\langle \eta'(\rho_\epsilon), \sum_{j=0}^d \partial_{x_j} A_j(\rho_\epsilon) - \sum_{j,k=1}^d \partial_{x_j x_k}^2 B_{jk}(\rho_\epsilon) - S(\rho_\epsilon) \right\rangle = \left. \left\langle \eta'(\rho_\epsilon), \epsilon \Delta \rho_\epsilon \right\rangle \right|_{\epsilon \downarrow 0}$$

$$\underbrace{\sum_{j=0}^d \partial_{x_j} A_j^\eta(\rho)}_{\eta' \mathbf{a}_j =: (A_j^\eta)'} - \underbrace{\sum_{j,k=1}^d \partial_{x_j x_k}^2 B_{jk}^\eta(\rho)}_{\eta' \mathbf{b}_{jk} =: (B_{jk}^\eta)'} - \eta'(\rho) S(\rho) \quad \begin{array}{l} \text{negative measure if } \eta'' > 0 \\ \underbrace{\hspace{10em}}_{= \text{“}\epsilon \eta'(\rho) \Delta \rho\text{”}} \leq 0 \end{array}$$

$$\partial_v g(x, v) = \mathbf{a}(v) \cdot \nabla_x \chi_\rho - \langle \mathbf{b}(v) \nabla_x, \nabla_x \rangle \chi_\rho + S(v) \partial_v \chi_\rho$$



## Entropy/renormalized ...solutions

$$\left\langle \eta'(\rho_\epsilon), \sum_{j=0}^d \partial_{x_j} A_j(\rho_\epsilon) - \sum_{j,k=1}^d \partial_{x_j x_k}^2 B_{jk}(\rho_\epsilon) - S(\rho_\epsilon) \right\rangle = \left. \left\langle \eta'(\rho_\epsilon), \epsilon \Delta \rho_\epsilon \right\rangle \right|_{\epsilon \downarrow 0}$$

$$\underbrace{\sum_{j=0}^d \partial_{x_j} A_j^\eta(\rho)}_{\eta' \mathbf{a}_j =: (A_j^\eta)'} - \underbrace{\sum_{j,k=1}^d \partial_{x_j x_k}^2 B_{jk}^\eta(\rho)}_{\eta' \mathbf{b}_{jk} =: (B_{jk}^\eta)'} - \eta'(\rho) S(\rho) \quad \begin{array}{l} \text{negative measure if } \eta'' > 0 \\ = \underbrace{\epsilon \eta'(\rho) \Delta \rho}_{\leq 0} \end{array}$$

$$\eta'(v) \partial_v g(x, v) = \eta'(v) \mathbf{a}(v) \cdot \nabla_x \chi_\rho - \langle \eta'(v) \mathbf{b}(v) \nabla_x, \nabla_x \rangle \chi_\rho + \eta'(v) S(v) \partial_v \chi_\rho$$

• for **all** convex  $\eta$ 's:  $\int \eta'(v) \partial_v g(v) dv = \dots$

$$\dots \int \underbrace{\eta'(v) \mathbf{a}(v) \cdot \nabla_x \chi_\rho}_{\sum_j \partial_{x_j} A_j(\rho)} - \int \underbrace{\langle \eta'(v) \mathbf{b}(v) \nabla_x, \nabla_x \rangle \chi_\rho}_{\sum_{j,k} \partial_{x_j x_k}^2 B_{j,k}^\eta(\rho)} + \int \underbrace{\eta'(v) S(v) \partial_v \chi_\rho}_{-\eta'(\rho) S(\rho)} \leq 0$$

$\implies g(v)$  is a nonnegative measure:  $g(v) = m(v) \in \mathcal{M}^+$

⊙ measures entropy dissipation; supported on “shocks”

Kinetic examples:  $\rho(x, v) \rightleftharpoons f(x, v) = \chi_{\rho(x)}(v)$

- Scalar conservation laws:  $\rho_t + \nabla_x \cdot A(\rho) = 0$ ,  $\mathbf{a}(\cdot) := A'(\cdot)$

- ◉ Kinetic formulation – Lions, Perthame, ET:

$$\left( \partial_t + \mathbf{a}(v) \cdot \nabla_x \right) f(x, t, v) = \partial_v m(x, t, v), \quad m \in \mathcal{M}^+$$

- Convection-(degenerate) diffusion equations:

$$\rho_t + \nabla_x \cdot A(\rho) - \text{tr} \{ \nabla_x \otimes \nabla_x B(\rho) \} = \partial_v m(x, t, v), \quad \mathbf{b}(\cdot) := B'(\cdot) \geq 0$$

- ◉ Kinetic formulation (no uniqueness)

$$\left( \partial_t + \mathbf{a}(v) \cdot \nabla_x - \langle \mathbf{b}(v) \nabla_x, \nabla_x \rangle \right) f(x, t, v) = \partial_v m(x, t, v), \quad m \in \mathcal{M}^+$$

- ◉ Renormalized solution of Chen-Perthame, Souganidis, Karlsen, ...

- Elliptic eq's:  $-\text{tr} \{ \nabla_x \otimes \nabla_x B(\rho) \} = S(\rho)$ ,  $\mathbf{b} \geq 0$ ,  $\text{sgn}(c)S(c) \geq 0$ , ...

- ◉ Kinetic formulation:

$$\left( - \langle \mathbf{b}(v) \nabla_x, \nabla_x \rangle + S(v) \partial_v \right) f(x, v) = \partial_v m(x, v), \quad m \in \mathcal{M}^+$$

## Velocity Averaging: 1/3

$$\left( \mathbf{a}(v) \cdot \nabla_x - \langle \mathbf{b}(v) \nabla_x, \nabla_x \rangle \right) \chi_{\rho(x)}(v) = \partial_v m(x, v)$$

$$\mathcal{L}_k(\nabla_x, v) f(x, v) = RHS(x, v), \quad k = 1, 2, \dots,$$

- Hyperbolic regularity:  $f(x, v)$  is as smooth as  $RHS(x, v)$
- Averaging lemma:  $\bar{f}(x) := \int f(x, v) dv$  is smoother
- ★ Averaging in the microscopic scale  $v$ :  
leads to gain of smoothness in the macroscopic scale  $x$
- First-order  $\mathcal{L}$ 's: Agoshkov, Perthame, Golse, Lions, Gerard, ...  
DiPerna-Lions-Meyer  
Jabin, DeVore-Petrova, ..., Golse-Saint-Raymond,  
Liu-Yu mixture lemma, Panov et. al., ...  
  
Brenier, Lions-Perthame-ET, Souganidis, ...
- Second-order  $\mathcal{L}$ 's....

Velocity averaging 2/3:  $\mathcal{L}_k(\nabla_x, v)f = RHS(x, v)$

- $\hat{f}(\xi, v) = \frac{\widehat{RHS}(\xi, v)}{\mathcal{L}_k(\xi, v)}$ : gain of regularity whenever  $\mathcal{L}_k(\xi, v) \neq 0$ :

- **Non-degeneracy**  $\Omega_\delta(\xi) := \left\{ v : |\mathcal{L}_k(\xi, v)| < \delta \right\}$   $|\Omega_\delta(\xi)| \lesssim \left(\frac{\delta}{J^\beta}\right)^\alpha, |\xi| \sim J$

$$\begin{aligned} \bar{f}(x) &\equiv \sum_{|\xi| \sim J} \underbrace{\mathcal{F}^{-1} \int_v 1_{\Omega_\delta(\xi)}(v) \hat{f}(\xi, v) dv}_{\text{"}\bar{b}_J\text{"}(x)} + \sum_{|\xi| \sim J} \underbrace{\mathcal{F}^{-1} \int_v 1_{\Omega_\delta^c(\xi)}(v) \frac{\widehat{RHS}(\xi, v)}{\mathcal{L}_k(\xi, v)} dv}_{\text{"}\bar{g}_J\text{"}(x)} \\ &= \qquad \qquad \qquad \text{"}\bar{b}_J\text{"}(x) \qquad \qquad \qquad + \qquad \qquad \qquad \text{"}\bar{g}_J\text{"}(x) \end{aligned}$$

## Velocity averaging 2/3: $\mathcal{L}_k(\nabla_x, v)f = RHS(x, v)$

- $\hat{f}(\xi, v) = \frac{\widehat{RHS}(\xi, v)}{\mathcal{L}_k(\xi, v)}$ : gain of regularity whenever  $\mathcal{L}(\xi, v) \neq 0$ :

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$$\begin{aligned} \bar{f}(x) &\equiv \sum_{|\xi| \sim J} \underbrace{\mathcal{F}^{-1} \int_v \tilde{1}_{\Omega_\delta(\xi)}(v) \hat{f}(\xi, v) dv}_{\text{"}\bar{b}_J\text{"}(x)} + \sum_{|\xi| \sim J} \underbrace{\mathcal{F}^{-1} \int_v \tilde{1}_{\Omega_\delta^c(\xi)}(v) \frac{\widehat{RHS}(\xi, v)}{\mathcal{L}_k(\xi, v)} dv}_{\text{"}\bar{g}_J\text{"}(x)} \\ &= \text{"}\bar{b}_J\text{"}(x) + \text{"}\bar{g}_J\text{"}(x) \end{aligned}$$

- Key point:  $\mathcal{F}^{-1} \int_v \varphi\left(\frac{\mathcal{L}(\xi, v)}{\delta}\right) \hat{f}(\xi, v) dv : L_x^p \rightarrow L_x^p$  independent of  $\delta$

$$\Rightarrow \|\bar{b}_J\|_{L^p} \lesssim \|f\|_{L^p(x,v)} \left(\frac{\delta}{J^\beta}\right)^{\frac{\alpha}{p}}, \quad \|\bar{g}_J\|_{W^k(L^q)} \lesssim \|RHS\|_{L^q(x,v)} \left(\frac{\delta}{J^\beta}\right)^{\frac{\alpha}{q}-1}$$

$$f \in L^p, RHS \in L^q \implies \rho = \bar{f} \in W^s(L^1), \quad s = s(\alpha, \beta, p, q) > 0$$

## Velocity averaging: 3/3

$$\mathcal{L}(\nabla_x, v)f(x, v) = RHS; \quad \deg(\mathcal{L}(\xi, \cdot)) \leq k, \quad f \rightarrow \chi_\rho, \quad RHS \rightarrow \partial_v m$$

- The truncation property:  $\varphi\left(\frac{\mathcal{L}(\xi, \cdot)}{\delta}\right) : L_x^p \rightarrow L_x^p$  independent of  $\delta$

- Non-degeneracy:  $meas_v \left\{ v \mid |\mathcal{L}(\xi, v)| < \delta \right\} \leq Const. \left( \frac{\delta}{J^\beta} \right)^\alpha, \quad |\xi| \sim J$

$$f \in L_{|p=2}^p, \quad RHS = \partial_v m, \quad m \in L_{|q=1}^q \Rightarrow \bar{f} \in W^s(L^1), \quad s < \frac{(2\beta - k)\alpha}{2\alpha + 1}$$

- If  $\deg(\mathcal{L}(\xi, \cdot)) = k \leq 2$  then it satisfies the truncation property

$$\text{1st-order: } \mathcal{L}(\xi, v) = \mathbf{a}(v) \cdot i\xi \quad (\beta = k = 1), \quad \bar{f} \in W^s(L^1), \quad s_\alpha = \frac{\alpha}{2\alpha + 1}$$

$$\text{2nd-order: } \mathcal{L}(\xi, v) = \langle \mathbf{b}(v)\xi, \xi \rangle \quad (\beta = k = 2), \quad \bar{f} \in W^s(L^1), \quad s_\alpha = \frac{2\alpha}{2\alpha + 1}$$

# Nonlinear conservation laws 1/2 (Lions-Perthame-ET)

$$\rho_t + \nabla_x \cdot A(\rho) = 0$$

- Kruzkov's entropy pairs:

$$\eta(\rho; v) = |\rho - v|, \quad A_j^\eta = \operatorname{sgn}(\rho - v) (A_j(\rho) - A_j(v)):$$

$$m(t, x, v) := - \left[ \partial_t \frac{\eta(\rho; v) - \eta(0; v)}{2} + \nabla_x \cdot \left( \frac{\mathbf{A}^\eta(\rho; v) - \mathbf{A}^\eta(0; v)}{2} \right) \right]$$

- Differentiate:

$$\partial_t \chi_{\rho(t,x)}(v) + \mathbf{a}(v) \cdot \nabla_x \chi_{\rho(t,x)}(v) = \partial_v m(t, x, v) \quad \text{in } \mathcal{D}'((0, \infty) \times \mathbb{R}_x^d \times \mathbb{R}_v)$$

- **Nonlinearity:**

$$\operatorname{meas}_v \left\{ v \mid |A'(v) \cdot \xi| < \delta \right\} \lesssim \delta^\alpha, \quad \forall |\xi| = 1$$

- Averaging:  $\chi_\rho \in L^2$ ,  $m \in \mathcal{M}$ :

$$\implies \rho(x, t) = \int \chi_{\rho(x,t)}(v) dv \in W^{s_\alpha}(L^1), \quad s_\alpha = \frac{\alpha}{2\alpha+1}$$

## Nonlinear conservation laws 2/2

$$\rho_t + \nabla_x \cdot A(\rho) = 0,$$

$$\text{meas}_v \left\{ v \mid |A'(v) \cdot \xi| < \delta \right\} \lesssim \delta^\alpha$$

$$\rho \in W^{s,1}, \quad s = \frac{\alpha}{2\alpha + 1}$$

- Examples of **regularizing effects**:  $\rho \in W^s(L^1)$ :

$$\partial_t \rho + (\sin(\rho))_{x_1} + \left(\frac{1}{3}\rho^3\right)_{x_2} = 0 \quad \rightarrow \quad s < \frac{1}{6}$$

$$|\tau + \xi_1 \cos(v) + \xi_2 v^2| < \delta \quad \rightarrow \quad \alpha = 1/4$$

$$\partial_t \rho + (|\rho|^m \rho)_{x_1} + (|\rho|^\ell \rho)_{x_2} = 0 \quad \rightarrow \quad s < \min \left\{ \frac{1}{m+2}, \frac{1}{\ell+2} \right\}, \quad m \neq \ell$$



## Nonlinear conservation laws 2/2 (continued)

- Propagation of oscillations:

- ⊙ Lack of compactness: 2D Burgers  $\rho_t + \left(\frac{\rho^2}{2}\right)_{x_1} + \left(\frac{\rho^2}{2}\right)_{x_2} = 0$ :

- ⊙ linearized symbol  $\xi_0 + \xi_1 v + \xi_2 v = 0$ ,  $\forall \xi_1 + \xi_2 = 0, \xi_0 = 0$

- ⊙  $\rho_0(x - y)$  are steady solution - oscillations persist along  $x_1 - x_2 = \text{const.}$

- ⊙ Not BV optimal; but  $\frac{1}{3}$  optimality w/ $\alpha = 1$  - De Lellis & M. Westdickenberg

# Nonlinear parabolic equations 1/4 (ET-Tao)

$$\partial_t \rho + \nabla_x \cdot A(\rho) - \sum \partial_{x_j x_k}^2 B_{jk}(\rho) = 0, \quad \mathbf{a} := A', \quad \mathbf{b} := B' \geq 0$$

- Kinetic formulation for  $f = \chi_\rho$ :

$$\partial_t f + \mathbf{a}(v) \cdot \nabla_x f - \langle \mathbf{b}(v) \nabla_x, \nabla_x \rangle f = \partial_v m, \quad m = m_A + m_B \in \mathcal{M}^+$$

- Non-degeneracy:  $\left| \left\{ v : |\tau + a(v) \cdot \xi| + |\langle b(v) \xi, \xi \rangle| \lesssim \delta \right\} \right| \lesssim \delta^\alpha$

- ⊙ Parabolic degeneracy ...  $\lambda_1(v) \geq \lambda_2(v) \geq \dots \lambda_N(v) \geq 0$

$$\left| \left\{ v : |\lambda_N(v)| \leq \delta \right\} \right| \lesssim \delta^\alpha \implies \rho(x, t) \in W^{\frac{2\alpha}{2\alpha+1}}(L^1), \quad t \geq \epsilon$$

Porous media:  $\rho_t + \Delta(\rho^{n+1}) = 0, \quad b(v) \sim v^n \longrightarrow \rho \in W^{\frac{2}{n+2}}(L^1)$

- **Beyond the isotropic cases ...**

## Nonlinear Convection diffusion 2/4 (ET-Tao)

$$\frac{\partial}{\partial t} \rho(t, x) + \frac{\partial}{\partial x} \left\{ \frac{1}{\ell + 1} \rho^{\ell+1}(t, x) \right\} - \frac{\partial^2}{\partial x^2} \left\{ \frac{1}{n + 1} \rho^{n+1}(t, x) \right\} = 0,$$

has a regularizing effect of order  $s$ :

$$\forall t \geq \epsilon : \rho_0 \in L^\infty(\mathbb{R}_x) \mapsto \rho(t, \cdot) \in W_{loc}^{s,1}(\mathbb{R}_x)$$

- ⊙ If  $n \leq \ell$  then degenerate diffusion dominates:  $s = \frac{2}{n + 2}$
- ⊙ If  $n \geq 2\ell$  then nonlinear hyperbolicity dominates:  $s = \frac{1}{\ell + 2}$
- ⊙ Intermediate regularization  $\ell < n < 2\ell$ :

$$s = \frac{n + (2\ell - n)\zeta}{2n + 2(\ell - n)\zeta + n\ell}, \quad \zeta = \frac{n}{\ell} - 1$$

## Nonlinear parabolic equations 2/4 (continued)

- Study the degenerate set

$$\omega_{\mathcal{L}}(J; \delta) := |\Omega_{\mathcal{L}}(J; \delta)|, \quad \Omega_{\mathcal{L}}(J; \delta) := \{v : |\mathcal{L}(\tau, \xi, v)| \leq \delta, \tau^2 + |\xi|^2 \sim J\}$$

$$\Omega_{\mathcal{L}}(J; \delta) := \left\{ v \mid J|\tau + v^\ell \xi| + J^2 |v|^n \xi^2 \leq \delta \right\}, \quad \tau^2 + \xi^2 = 1, \quad J \gtrsim 1, \quad \delta \lesssim 1.$$

- ⊙ case #1: dominated by the diffusive part, when  $n \leq \ell$ :

$$\Omega_{\mathcal{L}}(J; \delta) \subset \Omega_b := \{v : |v|^n \leq \delta/J^2\} \longrightarrow \omega_{\mathcal{L}}(J; \delta) \lesssim (\delta/J^2)^{1/n}$$

$$\alpha = 1/n, \quad \beta = 2$$

- ⊙ case #2: dominated by the convective part, when  $n \geq 2\ell$ :

$$\Omega_{\mathcal{L}}(J; \delta) \subset \Omega_a := \{v : |v|^\ell \lesssim \delta/J\} \longrightarrow \omega_{\mathcal{L}}(J; \delta) \lesssim (\delta/J)^{1/\ell}$$

$$\alpha = 1/\ell, \quad \beta = 1$$

## Nonlinear parabolic equations 2/4 (final)

⊙ intermediate cases #3:  $\ell < n < 2\ell$  interpolate ...

• Bootstrap argument  $\rho \in W^\theta(L^1)$ :

$$\rho \in W^{s,1} \implies \chi_\rho \in W^{s,1} \cap L^\infty \implies \chi_\rho \in W^{s,2}, \quad s \mapsto (1 - \theta)\frac{s}{2} + k\theta$$

$$\rho \in W^{s,1}, \quad s = \frac{2k\theta}{1 + \theta}$$

⊙  $L^p$ -initial data (nonlinear interpolation w/ $L^1$ -contraction)

$$S(t) : \rho_0 \in L^p \cap L^1 \mapsto W^{s,1}, \quad s < \frac{k\alpha}{(2\alpha + 1)p'}, \quad p > 1$$

## Non-isotropic diffusion 3/4 (ET-Tao)

$$\begin{aligned} \frac{\partial}{\partial t} \rho(t, x) + \frac{\partial}{\partial x_1} \left\{ \frac{1}{\ell + 1} \rho^{\ell+1}(t, x) \right\} + \frac{\partial}{\partial x_2} \left\{ \frac{1}{m + 1} \rho^{m+1}(t, x) \right\} - \\ - \sum_{j,k=1}^2 \frac{\partial^2}{\partial x_j \partial x_k} B_{jk}(\rho(t, x)) = 0 \end{aligned}$$

with non-degenerate diffusion,  $B'(v) > |v|^n$ :

- $W^{s,1}$ -regularity,  $\forall t \geq \epsilon$ :  $\rho_0 \in L^\infty(\mathbb{R}_x) \mapsto \rho(t, \cdot) \in W_{loc}^{s,1}(\mathbb{R}_x)$ :

$$s < \begin{cases} \min \left\{ \frac{1}{\ell + 2}, \frac{1}{m + 2} \right\} & \text{if } n > 2 \max(\ell, m) + 1 \text{ and } \ell \neq m \\ \frac{2}{n + 2}, & \text{if } n < \min(\ell, m) \text{ or } \ell = m \end{cases}$$

## Fully-degenerate case 4/4 (ET-Tao)

$$\begin{aligned} \frac{\partial}{\partial t} \rho(t, x) &+ \left( \frac{\partial}{\partial x_1} + \frac{\partial}{\partial x_2} \right) \left\{ \frac{1}{\ell + 1} \rho^{\ell+1}(t, x) \right\} \\ &- \left( \frac{\partial^2}{\partial x_1^2} - 2 \frac{\partial^2}{\partial x_1 \partial x_2} + \frac{\partial^2}{\partial x_2^2} \right) \left\{ \frac{1}{n + 1} \rho^{n+1}(t, x) \right\} = 0, \end{aligned}$$

⊙ lack of regularity on hyperbolic and parabolic parts:

$$\begin{aligned} \frac{\partial}{\partial t} \rho(t, x) + \left( \frac{\partial}{\partial x_1} + \frac{\partial}{\partial x_2} \right) \rho &= 0 : \quad \rho_0(x - y) \\ \frac{\partial}{\partial t} \rho(t, x) - \left( \frac{\partial^2}{\partial x_1^2} - 2 \frac{\partial^2}{\partial x_1 \partial x_2} + \frac{\partial^2}{\partial x_2^2} \right) \rho &= 0 : \quad \rho_0(x + y) \end{aligned}$$

Full equation admits  $W^{s,1}$ -regularizing effect of order  $s = s(\ell, n)$ :

$$\text{if } n > 2\ell : \quad s(\ell, n) = \frac{6}{2 + 2n - \ell}$$

# Degenerate elliptic equations

$$-\sum \partial_{x_j x_k}^2 B_{jk}(\rho) = S(\rho), \quad \mathbf{b} := B' \geq 0, \quad \text{sgn}(c)S(c) \leq C_0$$

- Kinetic formulation for  $f = \chi_\rho$ :

$$\left( -\langle \mathbf{b}(v) \nabla_x, \nabla_x \rangle + S(v) \partial_v \right) f = \partial_v m, \quad m \in \mathcal{M}^+$$

- Non-degeneracy:  $|\Omega_\delta| \lesssim \delta^\alpha, \quad \Omega_\delta := \{v : |\langle b(v)\xi, \xi \rangle| \leq \delta\}$
- Interior regularity of  $L^\infty$ -solution  $\rho \in \mathcal{D}'(\mathcal{G})$ :

$$\rho(x) \in W_{loc}^{s,1}(\mathcal{G}_1), \quad s < \min\left(\alpha, \frac{2\alpha}{2\alpha + 1}\right)$$

- Beyond the isotropic cases ...



# Final notes

- Nonlinear conservation laws
- Convergence on unstructured grids:  
 $L^1$  contraction w/no BV bound (Noelle, Westdickenberg, ...)
- Compactness and nonlinearity in multiD case:  
Compensated compactness vs. kinetic formulation
- Convergence towards steady state: (E, Engquist, ...)
- Entropy/kinetic solution of elliptic equations
- Improved regularity: the first order case ( $s > 1/3$ )
- Improved regularity: the second-order dissipation
- What about equations of order  $> 2$ ?
- Systems: multivalued solutions,  
(Lions, Perthame, Souganidis, ET, Brenier, ...)



# Center for Scientific Computation And Mathematical Modeling

University of Maryland College Park



THANK YOU