

Kinetic maximal L^p-regularity

and applications to quasilinear equations

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The problem

We study L^p -solutions u = u(t, x, v): $[0, T] \times \mathbb{R}^n \times \mathbb{R}^n \to \mathbb{R}$ to linear kinetic equations of the type

$$\begin{cases} \partial_t u + v \cdot \nabla_x u = Au + f \\ u(0) = g, \end{cases}$$
(1)

where A is an operator in a suitable function space X and f, g are given data. **Goal:** Characterize unique solutions u to equation (1) with $\partial_t u + v \cdot \nabla_x u$, $Au \in L^p((0,T);X)$ in terms of functions spaces for the data f and g. In particular, show that the solutions to equation (1) define a semi-flow in the trace space.

If A admits such a characterization we say that A enjoys kinetic maximal

More examples

The linearization of many nonlinear kinetic models leads to the **(fractional) Kolmogorov equation with variable coefficients**.

The characterization of strong L^p -solutions for the Kolmogorov equation can be extended to

$$\begin{cases} \partial_t u + v \cdot \nabla_x u = a(t, x, v) \colon \nabla_v^2 u + b \cdot \nabla_v u + cu + f \\ u(0) = g \end{cases}$$

provided that $a(t, x, v) \ge \lambda > 0$, $b \in L^{\infty}$, $c \in L^{\infty}$ and that

• $(t, x, v) \mapsto a(t, x, v)$ is bounded and uniformly continuous **or**

 $L^p(X)$ -regularity.

Divide and conquer

- The case of vanishing initial data, i.e. g = 0. Using singular integral theory and the solution representation given by a fundamental solution. Complicated operators can often be reduced to simpler cases.
- The **homogeneous** case, i.e. f = 0. Make sense of the temporal trace. How does the kinetic term transfer regularity from v to x on this level?

• $(t, x, v) \mapsto a(t, x + tv, v)$ is bounded and uniformly continuous, see [2].

- If *a* has a special structure we are also able to treat the case of non-uniform ellipticity.
- In [3] we study **non-local** operators with variable coefficients

$$[A_{t,x,v}^{a}u](t,x,v) = p.v. \int_{\mathbb{R}^{n}} (u(t,x,v+h) - u(t,x,v)) \frac{a(t,x,v,h)}{|h|^{n+\beta}} dh,$$

where a is symmetric in h, satisfies a similar continuity property in (t, x, v) and is also Hölder continuous in v.

The most important example

For $\beta \in (0, 2]$ consider the **(fractional) Kolmogorov equation** in \mathbb{R}^{2n} ,

$$\begin{cases} \partial_t u + v \cdot \nabla_x u = -(-\Delta_v)^{\frac{\beta}{2}} u + f \\ u(0) = g. \end{cases}$$
(2)

The equation dictates that for strong L^p -solutions the right solution space is $\mathbb{E}(0,T) = \{u: u, \partial_t u + v \cdot \nabla_x u, (-\Delta_v)^{\frac{\beta}{2}} u \in L^p((0,T); L^p(\mathbb{R}^{2n}))\},$

An application

The precise solution theory allows to study **quasilinear kinetic partial differential equations** of the type

$$\begin{cases} \partial_t u + v \cdot \nabla_x u = A(u)u + F(u), t > 0\\ u(0) = u_0. \end{cases}$$

We are interested in $L^{p}(X)$ solutions, that is functions such that $\partial_{t}u + v \cdot \nabla_{x}u$, $A(u)u \in L^{p}(X)$. Under a local Lipschitz assumption on the operators A and F we are able to prove local in time existence for all

i.e. $X = L^{p}(\mathbb{R}^{2n})$. Using operator theoretic properties of the characteristics $(t, x, v) \mapsto (t, x + tv, v)$ we can prove

 $\mathbb{E}(0,T) \hookrightarrow C([0,T];L^{p}(\mathbb{R}^{2n})),$

whence X_{γ} , the trace space of $\mathbb{E}(0,T)$, is well-defined and $\mathbb{E}(0,T) \hookrightarrow C([0,T];X_{\gamma})$. A theorem of Bouchut (2002) shows that

 $\mathbb{E}(0,T) = \mathbb{E}(0,T) \cap L^{p}((0,T); H^{\frac{\beta}{\beta+1},p}(\mathbb{R}^{2n})).$

Hence, the trace space should also have some regularity in x. Indeed, using methods from harmonic analysis and the fundamental solution we prove

 $X_{\gamma} \cong B^{\beta(1-1/p)}_{pp,v}(\mathbb{R}^{2n}) \cap B^{\frac{\beta}{\beta+1}(1-1/p)}_{pp,x}(\mathbb{R}^{2n}).$

In particular, $A = -(-\Delta_v)^{\beta/2}$ admits kinetic maximal L^p -regularity in $L^p(\mathbb{R}^{2n})$.

Extensions

• Lebesgue spaces with temporal weights of the form $t^{1-\mu}$ for $\mu \in (1/p, 1]$. This allows to consider initial values with lower regularity and to see that solutions regularize instantaneously. $u_0 \in X_{\gamma}$ such that $A(u_0)$ admits kinetic maximal $L^p(X)$ -regularity.

Two Examples:

- A quasilinear diffusion problem, $A(w)u = \nabla_v \cdot (\kappa(w)\nabla_v u)$ for suitable functions κ .
- A kinetic toy model of the form $A(w)u = -(\int_{\mathbb{R}^n} w dv) (-\Delta_v)^{\frac{\beta}{2}} u$ for $\beta \in (0, 2]$.

The precise characterization of the trace space is very helpful to control the nonlinearities. For example embeddings such as

 $B^{2-2/p}_{pp,v}(\mathbb{R}^{2n}) \cap B^{\frac{2}{3}(1-1/p)}_{pp,x}(\mathbb{R}^{2n}) \hookrightarrow C_0(\mathbb{R}^{2n})$

are available for p > 2n + 1.

Ongoing research

- Establish the kinetic maximal L^p -regularity for more operators, such as for example the kinetic Fokker-Planck equation $Au = \Delta_v u + v \cdot \nabla_v u$.
- Weak *L^p*-solutions.
- Different exponents of integrability, *p* in time and *q* in space.
- For q = 2 we characterize weak solutions to the (fractional) Kolmogorov equation, cf. [1].
- Polynomial weights $(1 + |v|)^k$ for $k \in \mathbb{R}$ in the spatial variable.
- Study the local existence of solutions for more complicated quasilinear equations.
- Global in time existence for quasilinear equations. Here, one needs to incorporate a priori estimates from the kinetic De Girogi-Nash-Moser theory.

References

- [1] L. N. and R. Z. Kinetic maximal L²-regularity for the (fractional) Kolmogorov equation. Journal of Evolution Equations, **21**, 2021.
- [2] L. N. and R. Z. Kinetic maximal L^p-regularity with temporal weights and application to quasilinear kinetic diffusion equations. *Journal of Differential Equations*, **307**, 2021.
- [3] L. N. Kinetic maximal $L^p_{\mu}(L^p)$ -regularity for the fractional Kolmogorov equation with variable density. Nonlinear Analysis, 214, 2022.

