

Distance, energy, and dissipation in gradient flow systems

Maria G. Westdickenberg
RWTH Aachen University

February 18, 2014

Abstract

This is an outline and reference list from a course taught in the Winter School at the University of Würzburg in February, 2014.

1 Overview and connection between energy-energy-dissipation and convergence rates in time

Here we considered the effect of a relationship of the form $E^\alpha \lesssim D$, where E is energy, D is dissipation, and $\alpha \in [1, 2)$. We discussed connections with the Łojasiewicz inequality and references include [Lo, S, J, HJ] and related works.

2 Coarsening in the one-d Allen-Cahn equation

Here we discussed the use of an energy-dissipation relationship in our joint work with Otto [OR], where sufficient conditions are given for a gradient flow to display so-called dynamic metastability. We emphasize starting with initial data that is order-one away from the slow manifold and avoiding the use of maximum principles. In [OR] this framework is applied to the one-dimensional Allen-Cahn equation. This equation has been previously studied by many authors, including the seminal work of [CP, FH], the gradient-flow-based approach of [BK], and the more recent detailed analysis of [C].

3 Algebraic rates of convergence for gradient flows in which the energy is convex

Here we looked at work of Brezis [B] on gradient flows with respect to a convex (but not strictly convex) energy functional. In particular, we saw how algebraic and differential relationships among distance, energy, and dissipation lead to sharp convergence rates of the same quantities.

We remarked briefly on a connection with the work of Otto and Villani [OV] on logarithmic Sobolev inequalities. See also [BGL, OV2].

4 Relaxation in the Cahn-Hilliard equation on the line

We introduce a nonlinear, energy-based method to study the stability of energy minimizers of the one-dimensional Cahn-Hilliard equation on the real line subject to ± 1 boundary conditions at infinity [OW]. The method can be viewed in some sense as an adaptation of the method of Brezis to the mildly nonconvex case. Our result for Cahn-Hilliard is optimal given our assumptions on the initial data and is nonperturbative in the sense that we do not require our initial data to be close to

the set of stable states. Previous results on relaxation for the one-d Cahn Hilliard equation include [BKT, CCO01, H07a]. See also [CCO00, CO, H07b, HK] and related works.

The method of [OW] may be of more general interest and has also been used recently by Esselborn [E] to study relaxation to equilibrium in the thin-film equation. Also Nolte [N] considered the energy-energy-dissipation relationships in the context of the Cahn-Hilliard equation on a bounded domain subject to Neumann boundary conditions.

Our method relies on negative norms, and we remarked briefly that negative norms have been useful in other contexts. References include [Le, GT, GuW, SS].

5 Energy barrier in the Cahn-Hilliard equation on the torus, $d \geq 2$

Here we return to the static features of an energy landscape in the context of the Cahn-Hilliard equation on the d -dimensional torus for $d \geq 2$. The global energy minimizer of such a problem was studied by [BCK, BGLN, CCELM]. In joint work with Gelantalis [GeW], we ask about the so-called energy barrier surrounding the uniform state and develop upper and lower bounds on the energy barrier that match to leading order.

References

- [BGLN] G. BELLETTINI, M. S. GELLI, S. LUCKHAUS, M. NOVAGA. *Deterministic equivalent for the Allen-Cahn energy of a scaling law in the Ising model*, Calc. of Variations and PDE (2006), 429-445.
- [BCK] M. BISKUP, L. CHAYES, R. KOTECKY. *On the formation/dissolution of equilibrium droplets*, Europhys. Lett. **60** (2002), 21-27.
- [BGL] S. G. BOBKOV, I. GENTIL, M. LEDOUX, *Hypercontractivity of Hamilton-Jacobi equations*, J. Math. Pures Appl. (2001), pp. 669–696.
- [B] H. BREZIS, *Operateurs maximaux monotones et semi-groupes de contractions dans les espaces de Hilbert*. North-Holland Mathematics Studies, No. 5. Notas de Matematica (50). North-Holland Publishing Co., Amsterdam-London; American Elsevier Publishing Co., Inc., New York, 1973.
- [BKT] J. BRICMONT, A. KUPIAINEN, AND J. TASKINEN, *Stability of Cahn-Hilliard fronts*, Comm. Pure App. Math. 52 (1999), pp. 839–871.

- [BK] L. BRONSARD AND R. V. KOHN, *On the slowness of phase boundary motion in one space dimension*, Comm. Pure App. Math. **43** (1990), 983-997.
- [CCELM] E. A. CARLEN, M. C. CARVALHO, R. ESPOSITO, J. L. LEBOWITZ, R. MARRA. *Droplet Minimizers for the Cahn-Hilliard Free Energy Functional*, The Journal of Geometric Analysis, **16**, no 2, (2006), 233-264.
- [CCO00] E. A. CARLEN, M. C. CARVALHO, AND E. ORLANDI, *Algebraic rate of decay for the excess free energy and stability of fronts for a nonlocal phase kinetics equation with a conservation law. II.*, Comm. Partial Differential Equations **25** (2000), pp. 847–886.
- [CCO01] E. A. CARLEN, M. C. CARVALHO, AND E. ORLANDI, *A simple proof of stability of fronts for the Cahn-Hilliard equation*, Commun. Math. Phys. **224** (2001), pp. 323–340.
- [CO] E. A. CARLEN AND E. ORLANDI, *Stability of planar fronts for a non-local phase kinetics equation with a conservation law in $D \leq 3$* , Rev. Math. Phys. **24** (2012), pp. 1250009-1–1250009-84.
- [CP] J. CARR AND R. L. PEGO, *Metastable patterns in solutions of $u_t = \epsilon^2 u_{xx} - f(u)$* , Comm. Pure App. Math. **42** (1989), 523-576.
- [C] X. CHEN, *Generation, propagation, and annihilation of metastable patterns*, J. Differential Equations **206** (2004), 399-437.
- [E] E. ESSELBORN, *Relaxation rates for a perturbation of a stationary solution to the thin film equation*, in preparation.
- [FH] G. FUSCO AND J. K. HALE, *Slow-motion manifolds, dormant instability, and singular perturbations*, J. Dynam. Differential Equations **1** (1989), 75-94.
- [GeW] M. GELANTALIS AND M. G. WESTDICKENBERG, in preparation.
- [GT] Y. GUO AND I. TICE, *Almost exponential decay of periodic viscous surface waves without surface tension*, Arch. Ration. Mech. Anal. **207** (2013), pp. 456–531.
- [GuW] Y. GUO AND Y. WANG, *Decay of dissipative equations and negative Sobolev spaces*, Comm. Partial Differential Equations **37** (2012), pp. 2165–2208.
- [HJ] A. HARAUX AND M. A. JENDOUBI, *Decay estimates to equilibrium for some evolution equations with an analytic nonlinearity* (2001), pp. 21–36.

- [H07a] P. HOWARD, *Asymptotic behavior near transition fronts for equations of generalized Cahn-Hilliard form*, Commun. Math. Phys. 269 (2007), pp. 765–808.
- [H07b] P. HOWARD, *Asymptotic behavior near planar transition fronts for the Cahn Hilliard equation*, Phys. D 229 (2007), pp. 123–165.
- [HK] P. HOWARD AND B. KWON, *Asymptotic stability analysis for transition front solutions in Cahn-Hilliard systems*, Phys. D 241 (2012), pp. 1193–1222.
- [J] M. A. JENDOUBI, *A simple unified approach to some convergence theorems of L. Simon*, J. Funct. Anal. (1998), pp. 187–202.
- [KKT] T. KORVOLA, A. KUPIAINEN, AND J. TASKINEN, *Anomalous scaling for three-dimensional Cahn-Hilliard fronts*, Comm. Pure Appl. Math. 58 (2005), pp. 1077–1115.
- [Le] P. G. LEMARIÉ–RIEUSSET, *Recent developments in the Navier-Stokes problem*, Chapman & Hall, Boca Raton, 2002.
- [Lo] S. LOJASIEWICZ, *Une propriété topologique des sous-ensembles analytiques réels*, in Les Équations aux Dérivées Partielles, Éditions du Centre National de la Recherche Scientifique, Paris, 1963.
- [N] F. NOLTE, *Energy and energy-dissipation in a Neumann problem for the Cahn-Hilliard equation*, Master’s thesis, RWTH Aachen University, 2013.
- [OR] F. OTTO AND M. G. REZNIKOFF, *Slow motion of gradient flows*, J. Differential Equations 237 (2007), pp. 372–420.
- [OW] F. OTTO AND M. G. WESTDICKENBERG, *Relaxation to equilibrium in the one-dimensional Cahn-Hilliard equation*, SIMA (2014), pp. 720–756.
- [OV] F. OTTO AND C. VILLANI, *Generalization of an Inequality By Talagrand and Links with the Logarithmic Sobolev Inequality*, J. Funct. Analysis (2000), pp. 361–400.
- [OV2] F. OTTO AND C. VILLANI, *Comment on “Hypercontractivity of Hamilton-Jacobi equations,” by S. Bobkov, I. Gentil, and M. Ledoux*, J. Math. Pures Appl. (2001), pp. 697–700.
- [P] R. L. PEGO, *Front migration in the nonlinear Cahn-Hilliard equation*, Proc. Roy. Soc. London Ser. A 422 (1989), pp. 261–278.

- [S] L. SIMON, *Asymptotics for a class of nonlinear evolution equations, with applications to geometric problems*, Ann. of Math. (1983), pp. 525–571.
- [SS] V. SOHINGER AND R. M. STRAIN, *The Boltzmann equation, Besov spaces, and optimal time decay rates in the whole space*, Arxiv preprint arXiv:1206.0027.