## Exclusion of boundary blowup for 2D chemotaxis system with Dirichlet boundary condition for the Poisson part

## 2012.09

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The model

 $\Omega \subset \mathbf{R}^2$  bounded domain  $\partial \Omega$  smooth

#### 1. Smoluchowski Part

$$\begin{split} u_t &= \nabla \cdot (\nabla u - u \nabla v) \\ \frac{\partial u}{\partial \nu} - u \frac{\partial v}{\partial \nu} \Big|_{\partial \Omega} &= 0 \\ u \Big|_{t=0} &= u_0(x) > 0 \end{split}$$

2. Poisson Part  $-\Delta v = u, \ \ v|_{\partial\Omega} = 0$ 

other Poisson parts

a) Debye system (DD model)

 $\Delta v = u, \quad v|_{\partial\Omega} = 0$ 

b) Childress-Percus-Jager-Luckhaus model (chemotaxis)

$$\begin{aligned} -\Delta v &= u - \frac{1}{|\Omega|} \int u \\ \frac{\partial v}{\partial \nu} \Big|_{\partial \Omega} &= 0, \ \int_{\Omega} v = 0 \end{aligned}$$

Sire-Chavanis 02 motion of the mean field of many self-gravitating Brownian particles

DD model 
$$v \leftrightarrow -v$$

$$\begin{split} u_t &= \nabla \cdot (\nabla u + u \nabla v), \ -\Delta v = u \\ \frac{\partial u}{\partial \nu} - u \frac{\partial v}{\partial \nu} \Big|_{\partial \Omega} = v |_{\partial \Omega} = 0 \end{split}$$

global-in-time existence with compact orbit Biler-Hebisch-Nadzieja 94

1. total mass conservation

$$\frac{a}{dt}\|u(t)\|_1 = 0$$

2. free energy decreasing

$$\frac{d}{dt} \int_{\Omega} u(\log u - 1) + \frac{1}{2}uv \ dx$$
$$= -\int_{\Omega} u|\nabla(\log u + v)|^2 \le 0$$

3. key estimate  $\|u\nabla u\cdot\nabla v\|_2\leq C\|u\|_2\|\nabla u\|_2\|\nabla v\|_6$ 

#### chemotaxis system

$$\begin{split} u_t &= \nabla \cdot (\nabla u - u \nabla v) \\ -\Delta v &= u - \frac{1}{|\Omega|} \int_{\Omega} u, \ \int_{\Omega} v = 0 \\ \frac{\partial u}{\partial \nu} - u \frac{\partial v}{\partial \nu} \Big|_{\partial \Omega} &= \frac{\partial v}{\partial \nu} \Big|_{\partial \Omega} = 0 \\ u|_{t=0} &= u_0(x) > 0 \end{split}$$

$$\Rightarrow \frac{\partial u}{\partial \nu}\Big|_{\partial \Omega} = \left. \frac{\partial v}{\partial \nu} \right|_{\partial \Omega} = 0$$

compact Riemann surface without boundary

blowup threshold

a. Biler 98, Gajewski-Zacharias 98, Nagai-Senba-Yoshida 97

b. Nagai 01, Senba-S. 01b

Nemann case ... self-attractive Smoluchowski - Poisson equation

quantized blowup mechanism - kinetic level

Theorem A1 formation of collapse  $u(x,t)dx \rightarrow$   $\sum_{x_0 \in S} m(x_0)\delta_{x_0}(dx)$ +f(x)dx

Senba-S. 01 Herrero-Velázquez 96 Nanjundiah 73

formation of sub-collapse type II blowup rate

$$u_{t} = \nabla \cdot (\nabla u - u \nabla v)$$
$$-\Delta v = u - \frac{1}{|\Omega|} \int_{\Omega} u$$
$$\frac{\partial u}{\partial \nu} - u \frac{\partial v}{\partial \nu} = \frac{\partial v}{\partial \nu} = 0$$
$$\int_{\Omega} v = 0$$

Theorem A2 mass quantization  $m(x_0) = m_*(x_0)$ 

 $\equiv \left\{ \begin{array}{ll} 8\pi, & x_0 \in \Omega \\ 4\pi, & x_0 \in \partial \Omega \end{array} \right.$ 

c.f. threshold Senba-S. 01b Biler 98 Gajewski-Zacharias 98 Nagai-Senba-Yoshida 97 Nagai 95 Jäger-Luckhaus 92 Childress-Percus 81



S. Free Energy and Self-Inter acting Particles, Birkhäuser Boston, 05

#### quantized blowup mechanism - spectral level (Boltzmann-Poisson equation)

**Theorem B1** [Nagasaki-S. 90a]  $\{(\lambda_k, v_k)\}$  solution sequence  $\lambda_k \to \lambda_0 \in (0, \infty), ||v_k||_{\infty} \to \infty$  $\Rightarrow$  $\lambda_0 = 8\pi N, N \in \mathbf{N}$ 

 $\exists \text{sub-sequence}, \ \exists \mathcal{S} \subset \Omega, \ \ \sharp \mathcal{S} = N$ 

$$\begin{split} v_k &\to v_0 \text{ locally uniform in } \overline{\Omega} \setminus \mathcal{S} \\ v_0(x) = & \underbrace{8\pi}_{x_0 \in \mathcal{S}} G(x, x_0) \text{ singular limit} \\ \mathcal{S} = & \{x_1^*, \dots, x_N^*\} \text{ blowup set} \\ & \nabla_i H_N|_{(x_1, \dots, x_N) = (x_1^*, \dots, x_N^*)} = 0, \ 1 \leq i \leq N \\ & H_N(x_1, \dots, x_N) = \frac{1}{2} \sum_i R(x_i) + \sum_{i < j} G(x_i, x_j) \\ & \text{Hamiltonian} \end{split}$$

 $\lambda = ||u||_1 \qquad \mathsf{u} \xleftarrow{\mathsf{duality}} \mathsf{v}$  $\Omega \subset \mathbf{R}^2 \text{ bounded domain } \partial\Omega \text{ smooth}$  $\lambda > 0 \text{ constant}$  $-\Delta v = \frac{\lambda e^v}{\int_{\Omega} e^v} \text{ in } \Omega, v = 0 \text{ on } \partial\Omega$ 

$$G = G(x, x') \text{ Green's function}$$
$$R(x) = \left[G(x, x') + \frac{1}{2\pi} \log |x - x'|\right]_{x' = x}$$

Robin function



$$\begin{split} \Omega &\subset \mathbf{R}^2 \text{: open set, } V \in C(\Omega) \\ -\Delta v &= V(x)e^v, \ 0 \leq V(x) \leq b \quad \text{in } \Omega \\ \int_{\Omega} e^v \leq C \end{split}$$

**Theorem B2** [Li-Shafrir 94]  $\{(V_k, v_k)\}$  solution sequence  $V_k \to V$  loc. unif. in  $\Omega$  $\Rightarrow$ 

 $\exists$  sub-sequence with the alternatives;

1. 
$$\{v_k\}$$
: loc. unif. bdd in  $\Omega$   
2.  $\exists S \subset \Omega, \ \ \ S < +\infty$   
 $v_k \to -\infty$  loc. unif. in  $\Omega \setminus S$   
 $S = \{x_0 \in \Omega \mid \exists x_k \to x_0 \text{ s.t.} v_k(x_k) \to +\infty\}$   
 $V_k(x)e^{v_k}dx \rightharpoonup \sum_{x_0 \in S} m(x_0)\delta_{x_0}(dx)$   
in  $\mathcal{M}(\Omega), \ m(x_0) \in 8\pi \mathbb{N}$   
3.  $v_k \to -\infty$  loc. unif. in  $\Omega$ 

local theory (short range interaction)



Long-range interaction (boundary condition or Green's function of the Poisson part) prohibits the collision of collapses



nonlinear spectral mechanics -Senba-S. 00 (Neumann case)

Green's function - potential of long range interaction due to the action at a distance

$$\begin{aligned} x' \in \Omega \\ -\Delta G(\cdot, x') &= \delta_{x'}, \quad G(\cdot, x')|_{\partial \Omega} = 0 \end{aligned}$$

fundamental solution 
$$\Gamma(x) = \frac{1}{2\pi} \log \frac{1}{|x|}$$

$$G = G(x, x') \in C^{2+\theta}(\overline{\Omega} \times \overline{\Omega} \setminus D)$$
$$D = \overline{\{(x, x) \mid x \in \Omega\}}, \ 0 < \theta < 1$$

1. interior regularity

$$\begin{split} G(x,x') &= \Gamma(x-x') + K(x,x') \\ K \in C^{2+\theta,1}(\overline{\Omega} \times \Omega) \cap C^{1,2+\theta}(\Omega \times \overline{\Omega} \end{split}$$

2. boundary regularity

 $\begin{aligned} x_0 &\in \partial \Omega\\ X : \overline{\Omega \cap B(x_0, 2R)} \to \overline{\mathbf{R}_+^2}, \, X(x_0) = 0\\ \text{conformal diffeo. into}\\ \mathbf{R}_+^2 &= \{(X_1, X_2) \in \mathbf{R}^2 \mid X_2 > 0\} \end{aligned}$ 

$$G(x, x') = E(x, x') + K(x, x')$$
  

$$K \in C^{2+\theta,1} \cap C^{1,2+\theta}$$
  

$$(\overline{\Omega \cap B(x_0, R)} \times \overline{\Omega \cap B(x_0, R)})$$

 $E(x, x') = \Gamma(X - X') \square \Gamma(X - X'_*)$  $\overline{\lambda} \qquad X_* = (X_1, -X_2), \ X = (X_1, X_2)$ 

$$\begin{split} \varphi \in C^2(\overline{\Omega}), \ \left. \frac{\partial \varphi}{\partial \nu} \right|_{\partial \Omega} = 0 \\ \Rightarrow & \boxed{\rho_{\varphi} \in L^{\infty}(\Omega \times \Omega)} \quad \begin{array}{l} \text{slg (symmetrized localized Green's function)} \\ \rho_{\varphi}(x, x') = \nabla \varphi(x) \cdot \nabla_x G(x, x') + \nabla \varphi(x') \cdot \nabla_{x'} G(x, x') \end{split}$$

#### The result

 $\Omega \subset {\mathbf R}^2$  bounded domain,  $\partial \Omega$  smooth

$$\begin{split} u_t &= \nabla \cdot (\nabla u - u \nabla v) &\text{in } \Omega \times (0, T) \\ \frac{\partial u}{\partial \nu} - u \frac{\partial v}{\partial \nu} \Big|_{\partial \Omega} &= 0 \\ u|_{t=0} &= u_0(x) > 0 \\ -\Delta v &= u, \quad v|_{\partial \Omega} = 0 \end{split}$$

$$T < +\infty \Rightarrow \lim_{t \uparrow T} \|u(\cdot, t)\|_{\infty} = +\infty$$

#### blowup set

$$\mathcal{S} = \{x_0 \in \overline{\Omega} \mid \exists x_k \to x_0, \ t_k \uparrow T \\ u(x_k, t_k) \to +\infty\} \neq \emptyset$$

#### Theorem 1

1. 
$$\sharp S < +\infty$$
,  $S \subseteq \Omega$   
2.  $u(x,t)dx \rightarrow 8\pi \sum_{x_0 \in S} \delta_{x_0}(dx)$   
 $+f(x)dx$  in  $\mathcal{M}(\overline{\Omega}), t \uparrow T$   
 $0 \leq f = f(x) \in L^1(\Omega) \cap C(\overline{\Omega} \setminus S)$   
3.  $\forall x_0 \in S, \forall b > 0$   
 $\lim_{t \uparrow T} (T-t) ||u(\cdot,t)||_{L^{\infty}(B(x_0,b(T-t)^{1/2}))}$   
 $= +\infty$ 

formation of sub-collapse  $\rightarrow$  type II blowup rate

#### Corollary

 $\lambda \equiv \|u_0\|_1 \le 8\pi \Rightarrow T = +\infty$ 

#### Remark

- 1. sub-critical mass  $\rightarrow$  compact orbit
- 2. critical mass  $\rightarrow \exists$  blowup in infinite time

### ${\bf Theorem} \ {\bf 2} \ ({\rm critical} \ {\rm mass})$

 $||u_0||_1 = 8\pi, \not\exists$  stationary solution  $\Rightarrow (T = +\infty)$ 

 $\forall t_k \uparrow +\infty \exists \{t'_k\} \subset \{t_k\}$  $u(x, t + t'_k) dx \rightarrow 8\pi \delta_{x(t)}(dx)$  $\text{ in } C_*(-\infty, \infty; \mathcal{M}(\overline{\Omega}))$ 

$$t \in (-\infty, +\infty) \mapsto x(t) \in \Omega$$
 loc. a.c.  
 $\frac{dx}{dt} = 4\pi \nabla R(x)$ , a.e.  $t \in \mathbf{R}$ 

#### Remark

domain close to a disc  $\rightarrow$  no stationary solution with critical mass  $\rightarrow$  blowup in infinite time

$$\lim_{t\uparrow+\infty} \|u(\cdot,t)\|_{\infty} = +\infty$$

#### Corollary

$$u = u(|x|, t) \Rightarrow u(x, t+s)dx \rightarrow 8\pi\delta_0(dx)$$
  
$$s \uparrow +\infty \text{ in } C_*(-\infty, +\infty; \mathcal{M}(\overline{\Omega}))$$

$$\begin{split} \|Q(\cdot,t) - 8\pi\|_1 &\approx e^{-\sqrt{2t}}, \ t \uparrow +\infty \\ Q(x,t) &= \int_{B(0,|x|)} u(\cdot,t) \end{split}$$

Conjecture (non-radial case)

collapse born on the boundary in infinite time  $\rightarrow$ 

shifts to a local maximum of the Robin function

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- 8. interior blowup control (4)

#### 1. monotonicity formula

#### 1) total mass conservation

$$\begin{split} & u_t = \nabla \cdot (\nabla u - u \nabla v) \\ & \frac{\partial u}{\partial \nu} - u \frac{\partial v}{\partial \nu} \Big|_{\partial \Omega} = 0 \quad \text{Smoluchowski} \\ & u \ge 0 \Rightarrow \| u(\cdot, t) \|_1 = \| u_0 \|_1 \equiv \lambda \end{split}$$

2) symmetrization

$$\begin{split} v &= \int_\Omega G(\cdot,x') u(x') dx' \\ \Leftrightarrow & \text{Poisson} \\ -\Delta v &= u, \; v|_{\partial\Omega} = 0 \; \text{ - action at a distance} \end{split}$$

$$\begin{split} & \frac{d}{dt} \int_{\Omega} \varphi(x) u(x,t) dx \\ &= -\int_{\Omega} \nabla \varphi \cdot (\nabla u - u \nabla v) dx \\ &= \int_{\Omega} \Delta \varphi(x) \cdot u(x,t) dx \\ &+ \frac{1}{2} \int_{\Omega \times \Omega} \rho_{\varphi}(x,x') u(x,t) u(x',t) dx dx' \\ & \text{weak form} \end{split}$$

$$\begin{split} \rho_{\varphi}(x,x') &= \nabla \varphi(x) \cdot \nabla_x G(x,x') \\ &+ \nabla \varphi(x') \cdot \nabla_{x'} G(x,x') \quad \text{slg} \end{split}$$

 $G(x,x')=G(x',x)\quad \text{action}\,\text{-reaction}\,\text{law}$ 

$$\varphi \in C^2(\overline{\Omega}), \left. \frac{\partial \varphi}{\partial \nu} \right|_{\partial \Omega} = 0 \Leftrightarrow (\operatorname{def}) \varphi \in Y$$

$$\begin{split} \|\rho_{\varphi}\|_{\infty} &\leq C \|\nabla\varphi\|_{C^{1}} \Rightarrow \underset{\text{formula}}{\text{monotonicity}} \\ \left|\frac{d}{dt} \int_{\Omega} u\varphi\right| &\leq C(\lambda + \lambda^{2}) \|\nabla\varphi\|_{C^{1}} \\ & 1/17 \end{split}$$

# formation of collapse weak continuation

$$\begin{split} \varphi \in Y &\hookrightarrow C(\overline{\Omega}) \text{ dense} \\ \left| \frac{d}{dt} \int_{\Omega} u(\cdot, t) \varphi \right| &\leq C_{\lambda} \| \nabla \varphi \|_{C^{1}} \\ \lambda &= \| u(\cdot, t) \|_{1} \Rightarrow \end{split}$$

$$\begin{split} & 0 \leq \mu(dx,t) \in C_*([0,T],\mathcal{M}(\overline{\Omega})) \\ & u(x,t)dx = \mu(dx,t), \, 0 \leq t < T \end{split}$$

2)  $\varepsilon$ -regularity

$$\begin{split} &\lim_{R \downarrow 0} \limsup_{t \uparrow T} \| u(\cdot,t) \|_{L^1(\Omega \cap B(x_0,R))} < \exists \varepsilon_0 \\ &\Rightarrow x_0 \not \in \mathcal{S} \end{split}$$

$$\begin{split} 1)+2) &\Rightarrow \quad \text{parabolic-elliptic regularity} \\ \mu(\cdot,T) &= \sum_{x_0 \in \mathcal{S}} m(x_0) \delta_{x_0}(dx) + f(x) dx \\ m(x_0) &\geq \varepsilon_0, \ 0 \leq f \in L^1(\Omega), \ \sharp \mathcal{S} < +\infty \end{split}$$

#### proof of $\varepsilon$ -regularity - Dirichlet case

localization of the global-in-time existence criterion of Jager-Luckhaus type

$$x_0 \in \overline{\Omega}, \ 0 < R \ll 1$$

### Lemma 1

$$\begin{split} &\limsup_{t\uparrow T} \|u(\cdot,t)\|_{L^1(\Omega\cap B(x_0,R)} < \varepsilon_0 \\ &\Rightarrow \limsup_{t\uparrow T} \int_{\Omega\cap B(x_0,R/2)} u(\log u - 1) < +\infty \end{split}$$

#### Lemma 2

$$\limsup_{t \uparrow T} \int_{\Omega \cap B(x_0, R)} u(\log u - 1) < +\infty$$
  
$$\Rightarrow x_0 \notin S$$

Gagliardo-Nirenberg inequality Moser's iteration scheme

$$v \ge 0$$
  $||v||_{W^{1,q}} \le C(q), 1 \le q < 2$  2/17

#### 3. blowup criterion from the weak form

**Theorem** (Senba-S. 01b)  $x_0 \in \Omega, \ 0 < R \ll 1$   $\|u_0\|_{L^1(B(x_0,R))} > 8\pi$   $\||x - x_0|^2 u_0\|_{L^1(B(x_0,4R)} \ll 1$  $\Rightarrow T < +\infty$ 

#### cut-off function

 $\begin{aligned} x_0 \in \overline{\Omega}, \ 0 < R \ll 1, \varphi = \varphi_{x_0,R} \in Y \\ 0 \le \varphi \le 1, \ \varphi = \begin{cases} 1, & x \in B(x_0, R/2) \\ 0, & x \in \mathbf{R}^2 \setminus B(x_0, R) \end{cases} \\ |\nabla \varphi| \le CR^{-1} \varphi^{5/6}, \ |\nabla^2 \varphi| \le CR^{-2} \varphi^{2/3} \end{aligned}$ 

$$\begin{split} & \text{interior regularity} \\ & G(x,x') = \frac{1}{2\pi} \log \frac{1}{|x-x'|} + K(x,x') \\ & K \in C^{2+\theta,1}(\overline{\Omega} \times \Omega) \cap C^{1,2+\theta}(\Omega \times \overline{\Omega}) \end{split}$$

$$x_{0} \in \Omega, \ 0 < R \ll 1, \ \varphi = |x - x_{0}|^{2} \varphi_{x_{0},R}$$

$$\frac{d}{dt} \int_{\Omega} u\varphi = \int_{\Omega} \Delta \varphi \cdot u(\cdot, t)$$

$$+ \frac{1}{2} \int_{\Omega \times \Omega} \rho_{\varphi}(x, x') u \otimes u$$

$$\frac{dI_{R}}{dt} \leq J_{R}(0) + a(R^{-1}t^{1/2})$$

$$+ CR^{-1}I_{2R}(t)^{1/2}$$

$$a(s) = C(s^{2} + s)$$

$$I_{R} = \int_{\Omega} |x - x_{0}|^{2}u(\cdot, t)\varphi_{x_{0},R}$$

$$J_{R} = 4M_{R} - \frac{M_{R}^{2}}{2\pi} + CR^{-1}I_{2R}$$

$$M_{R} = \int_{\Omega} u(\cdot, t)\varphi_{x_{0},R}$$

 $\begin{array}{ll} \text{+} & M_R(0) > 8\pi, \, I_{2R}(0) \ll 1 \\ \text{formula} & \Rightarrow I_R(\exists t) < 0 \\ \end{array}$ 

#### 4. weak solution (Senba-S. 02a)

$$\begin{split} &0 \leq \mu(dx,t) \in C_*([0,T],\mathcal{M}(\overline{\Omega}))\\ &\mathcal{M}(\overline{\Omega}) = C(\overline{\Omega})' \text{ weak solution to} \end{split}$$

$$\begin{aligned} u_t &= \nabla \cdot (\nabla u - u \nabla v), \ -\Delta v = u \\ \frac{\partial u}{\partial \nu} - u \frac{\partial v}{\partial \nu} \Big|_{\partial \Omega} = v |_{\partial \Omega} = 0 \\ \Leftrightarrow \ (\text{def}) \end{aligned}$$

(1) 
$$\forall \varphi \in Y$$
  
 $t \in [0, T] \mapsto \langle \varphi, \mu(dx, t) \rangle$  a.c.

$$\begin{split} & \frac{d}{dt} \langle \varphi, \mu(dx, t) \rangle = \langle \Delta \varphi, \mu(dx, t) \rangle \\ & + \frac{1}{2} \langle \rho_{\varphi}, \nu(t) \rangle_{\mathcal{X}, \mathcal{X}'} \text{ a.e. } t \end{split}$$

$$Y = \left\{ \varphi \in C^2(\overline{\Omega}) \mid \left. \frac{\partial \varphi}{\partial \nu} \right|_{\partial \Omega} = 0 \right\}$$

 $\rho_{\varphi}(x, x') = \nabla \varphi(x) \cdot \nabla_{x} G(x, x')$  $+ \nabla \varphi(x') \cdot \nabla_{x'} G(x, x') \qquad \text{sig}$  $0 \leq \exists \nu(\cdot, t) \in L^{\infty}(0, T; \mathcal{X}')$ 

$$0 \le \exists \nu(\cdot, t) \in L^{\infty}(0, T; \mathcal{X}')$$

 $multiplicate \ operator$ 

$$\mathcal{X} = \left[ \left\{ \rho_{\varphi} + \psi \mid \varphi \in Y, \psi \in C(\overline{\Omega} \times \overline{\Omega}) \right\} \right]$$
  
$$\hookrightarrow L^{\infty}(\Omega \times \Omega)$$

 $\begin{array}{l} (2) \ (\mathrm{linking}) \\ \nu(\cdot,t)|_{C(\overline{\Omega}\times\overline{\Omega})} = \mu(dx,t)\otimes\mu(dx',t) \\ \mathrm{a.e.} \ t \end{array}$ 

#### Remark 1 (positivity)

$$0 \le \nu \in \mathcal{X}' \Leftrightarrow (\mathrm{def})$$
$$\forall f, g \in \mathcal{X}, |f| \le g$$
$$|\langle f, \nu \rangle_{\mathcal{X}, \mathcal{X}'}| \le \langle g, \nu \rangle_{\mathcal{X}, \mathcal{X}}$$

c.f. Poupaud 02, Dolbeaut-Schmeiser 09 Luckhaus-Sugiyama-Velazquez 12 4/17  $0 \leq \mu(dx,t) \in C_*([0,T],\mathcal{M}(\overline{\Omega}))$  weak solution

1 (total mass conservation)  $\|\mu(\cdot,t)\|_{\mathcal{M}} = \langle 1,\mu(dx,t)\rangle = \lambda$ 2 (monotonicity formula)  $\forall \varphi \in Y$  $\left|\frac{d}{dt} \langle \varphi,\mu(dx,t) \rangle\right| \leq C(\lambda + \|\nu\|_{\infty,\mathcal{X}'}) \|\nabla\varphi\|_{C^1}$ 

 $\varphi = |x - x_0|^2 \varphi_{x_0, R}$  $\frac{dI_R}{dt} \le J_R(0) + a(R^{-1}t^{1/2})$  $+ CR^{-1}I_{2R}(t)^{1/2}, R \downarrow 0$ 

#### Proposition 1

 $\begin{aligned} \exists x_0 \in \Omega, \ \mu(\{x_0\}, 0) > 8\pi \\ \langle |x - x_0|^2 \varphi_{x_0, R}, \mu(dx, 0) \rangle &= o(R^2), \ R \downarrow 0 \\ \Rightarrow T &= 0 \end{aligned}$ 

$$\label{eq:relation} \begin{split} 0 &\leq \nu(\cdot,t) \in L^\infty(0,T;\mathcal{X}') \\ \text{multiplicate operator} \end{split}$$

#### Proposition 2

 $0 \leq \mu_k(dx, t) \in C_*([0, T], \mathcal{M}(\overline{\Omega}))$ weak solutions

$$\sup_{k} \left\| \|\mu_k(\cdot, 0)\|_{\mathcal{M}} + \sup_{t \in [0,T]} \|\nu_k(\cdot, t)\|_{\mathcal{X}'} \right\|$$

 $< +\infty \Rightarrow \exists$  sub-sequence

weakly converging to a weak solution

#### Remark 2

1.  $\mathcal{X} \subset L^{\infty}(\Omega \times \Omega)$  separable 2.  $u = u(x,t) \ge 0$  classical solution  $\Rightarrow$   $\mu(dx,t) = u(x,t)dx$   $\nu(\cdot,t) = u(\cdot,t) \otimes u(\cdot,t) \in L^{1}(\Omega \times \Omega)$  $\|\nu(\cdot,t)\|_{\mathcal{X}'} = \lambda^{2}, \lambda = \|u_{0}\|_{1}$  5/17

#### 4. scaling limit

 $x_0 \in \mathcal{S}$ 

1) backward self-similar transformation  $y = (x - x_0)/(T - t)^{1/2}$   $s = -\log(T - t)$  z(y, s) = (T - t)u(x, t)

$$y \in (T-t)^{-1/2}(\Omega - \{x_0\}) = \Omega_s$$
  
 $-\log T \le s < +\infty, ||z(\cdot, s)||_1 = \lambda$ 

$$z_{s} = \nabla \cdot (\nabla z - z\nabla(w + |y|^{2}/4))$$
$$\frac{\partial z}{\partial \nu} - z \frac{\partial}{\partial \nu} (w + |y|^{2}/4) \Big|_{\partial \Omega_{s}} = 0$$
$$w(\cdot, s) = \int_{\Omega_{s}} G_{s}(\cdot, y') z(y', s) dy'$$
$$\overline{G_{s}(y, y') = G(x, x')}$$

2) weak form,  $x_0 \in \Omega$  $\varphi \in C_0^2(\mathbf{R}^2), s \gg 1$ 

$$\frac{d}{ds} \int_{\mathcal{O}_s} z\varphi = \int_{\mathcal{O}_s} (\partial_s \varphi + y \cdot \nabla \varphi + \Delta \varphi) z$$
$$+ \frac{1}{2} \int_{\mathcal{O}_s \times \mathcal{O}_s} \rho_{\varphi}^s(y, y') z \otimes z$$

$$\mathcal{O}_{s} = \Omega_{s} \times \{s\}$$

$$\rho_{\varphi}^{s}(y, y') = \nabla\varphi(y) \cdot \nabla_{y}G_{s}(y, y')$$

$$+ \nabla\varphi(y') \cdot \nabla_{y'}G_{s}(y, y')$$

$$G(x, x') = \Gamma(x - x') + K(x, x')$$
  
(x, x')  $\in (\overline{\Omega} \times \Omega) \cup (\Omega \times \overline{\Omega})$   
$$\Gamma(x) = \frac{1}{2\pi} \log \frac{1}{|x|}$$

$$G_{s}(y,y') = \frac{\Gamma(y-y')}{4\pi} - \frac{s}{4\pi} + K(e^{-s}y + x_{0}, e^{-s}y' + x_{0})$$
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3) weak form,  $x_0 \in \partial \Omega$ 

 $X = X_{x_0} : \overline{\Omega \cap B(x_0, 2R)} \to \overline{\mathbf{R}^2_+}$  $X(x_0) = 0$ , conformal diffeo. into

$$\begin{split} \varphi \in C_0^2(\overline{\mathbf{R}_+^2}), \ \frac{\partial \varphi}{\partial \nu} \bigg|_{\partial \mathbf{R}_+^2} &= 0\\ \Phi^s = \varphi \circ Y_s, \ s \gg 1\\ Y_s(y) &= e^{s/2} X(e^{-s/2}y + x_0) \end{split}$$

$$\begin{split} & \frac{d}{ds} \int_{\mathcal{O}_s} z \Phi^s = \\ & \int_{\mathcal{O}_s} (\partial_s \Phi^s + y \cdot \nabla \Phi^s / 2 + \Delta \Phi^s) z \\ & + \frac{1}{2} \int_{\mathcal{O}_s \times \mathcal{O}_s} \Theta_{\Phi^s}(y, y', s) z \otimes z \end{split}$$

Liouville formula pre-scaled variables

$$\begin{split} \Theta_{\Phi^s}(y, y', s) &= \nabla \Phi^s(y) \cdot \nabla_y G_s(y, y') \\ &+ \nabla \Phi^s(y') \cdot \nabla_{y'} G_s(y, y') \end{split}$$



$$E_{s}(y, y') = \Gamma(Y_{s} - Y'_{s}) - \Gamma(Y_{s} - Y'_{s*})$$
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4) zero-extension, diagonal argument

 $\forall s_k \uparrow +\infty, \exists \{s'_k\} \subset \{s_k\}$  $z(y, s + s'_k) dy \rightarrow \exists \zeta(dy, s)$  $\text{ in } C_*(-\infty, +\infty; \mathcal{M}_0(\mathbf{R}^2))$ 

 $\begin{aligned} \mathcal{M}_0(\mathbf{R}^2) &= C_0(\mathbf{R}^2)'\\ C_0(\mathbf{R}^2)\\ &= \{f \in C(\mathbf{R}^2 \cup \{\infty\}) \mid f(\infty) = 0\} \end{aligned}$ 



$$0 \leq \zeta(dy, s) \text{ finite measure}$$
$$\zeta(\mathbf{R}^2, s) \leq \lambda \equiv ||u_0||_1, \forall s$$
$$\operatorname{supp} \zeta(dy, s) \subset \overline{\mathbf{R}^2_+} \text{ (if } x_0 \in \partial\Omega)$$

weak solution to  

$$\zeta_s = \nabla \cdot (\nabla \zeta - \zeta \nabla (F * \zeta + |y|^2/4))$$
in  $\mathbf{R}^2 \times (-\infty, +\infty)$   
 $(F * \zeta)(\cdot, s) = \langle F(\cdot, y'), \zeta(dy', s) \rangle$   
 $F(y, y') = \begin{cases} \Gamma(y - y'), & x_0 \in \Omega \\ E(y, y'), & x_0 \in \partial \Omega \end{cases}$   
 $E(y, y') = \Gamma(y - y') - \Gamma(y - y'_*)$ 

$$\begin{split} & \text{test functions} \\ & \varphi \in W \Leftrightarrow (\text{def}) \ \varphi \in C_0^2(\mathbf{R}^2) \\ & \left. \frac{\partial \varphi}{\partial \nu} \right|_{\partial \mathbf{R}^2_+} = 0 \ (\text{if} \ x_0 \in \partial \Omega) \\ & \text{8/17} \end{split}$$

$$0 \leq \zeta(dy, s) \in C_*(-\infty, +\infty; \mathcal{M}_0(\mathbf{R}^2))$$
  
$$\zeta(\mathbf{R}^2, s) \leq \lambda \equiv ||u_0||_1, \forall s$$
  
supp  $\zeta(dy, s) \subset \overline{\mathbf{R}^2_+}$  (if  $x_0 \in \partial\Omega$ )

$$\begin{split} &(1) \; \forall \varphi \in W \\ &s \in (-\infty,\infty) \mapsto \langle \varphi, \zeta(dy,s) \rangle \; \text{loc. a.c.} \\ &\frac{d}{ds} \langle \varphi, \zeta(dy,s) \rangle \\ &= \langle \Delta \varphi + \frac{y}{2} \cdot \nabla \varphi, \zeta(dy,s) \rangle \\ &+ \frac{1}{2} \langle \rho_{\varphi}^{0}, \mathcal{K}(s) \rangle_{\mathcal{E},\mathcal{E}'} \; \text{a.e.} \; s \\ &0 \leq \exists \mathcal{K} = \mathcal{K}(\cdot,s) \in \mathcal{E}' \\ &\|\mathcal{K}(\cdot,s)\|_{\mathcal{E}'} \leq \lambda^2 \; \text{a.e.} \; s \\ &\text{multi-plicate operator} \end{split}$$

$$\mathcal{E} = [\{\rho_{\varphi}^{0} + \psi \mid \varphi \in W, \psi \in Z\}]$$
  
$$\hookrightarrow L^{\infty}(\mathbf{R}^{2} \times \mathbf{R}^{2})$$

$$\begin{split} \rho^0_\varphi(y,y') &= \nabla\varphi(y)\cdot\nabla_y F(y,y') \\ &+ \nabla\varphi(y')\cdot\nabla_{y'}F(y,y') \end{split} \qquad \text{sig}$$

$$\begin{split} F(y,y') \\ &= \begin{cases} & \Gamma(y-y'), & x_0 \in \Omega \\ & \Gamma(y-y') - \Gamma(y-y'_*), & x_0 \in \partial \Omega \end{cases} \end{split}$$

$$Z = C_0(\mathbf{R}^2 \times \mathbf{R}^2) \oplus [(C_0(\mathbf{R}^2) \oplus \mathbf{R}) \otimes \mathbf{R}]$$
$$\oplus [\mathbf{R} \otimes (C_0(\mathbf{R}^2) \oplus \mathbf{R})]$$

 $C_{0}(\mathbf{R}^{2} \times \mathbf{R}^{2}) .. \text{ continuous functions on}$  $(\mathbf{R}^{2} \cup \{\infty\}) \times (\mathbf{R}^{2} \cup \{\infty\})$  $\text{ vanishing at } [(\mathbf{R}^{2} \cup \{\infty\}) \times \{\infty\}]$  $\bigcup [\{\infty\} \times (\mathbf{R}^{2} \cup \{\infty\})]$ 

(2) (linking) 
$$\mathcal{K}(\cdot,s)|_Z{=}\,\zeta(dy,s)\otimes\zeta(dy',s)~\text{a.e.}s~_{9/17}$$

5. parabolic envelope 
$$x_0 \in S$$
  
1) total mass,  $0 < R \le 1$   
 $\left| \frac{d}{dt} \int_{\Omega} u(\cdot, t) \varphi_{x_0, R} \right| \le C_{\lambda} R^{-2}, \quad \int_{t}^{T} dt$   
 $\left| \langle \varphi_{x_0, R}, u(\cdot, t) dx \rangle - \langle \varphi_{x_0, R}, \mu(dx, T) \rangle \right|$   
 $\le C_{\lambda}(T - t)/R^2$   
 $s \in \mathbf{R}, b > 0$  fixed,  $k \gg 1$   
 $s'_k + s = -\log(T - t), \quad R = b(T - t)^{1/2}$   
 $\left| \langle \varphi_{0, b}, z(\cdot, s + s'_k) dy \rangle - \langle \varphi_{x_0, be^{-(s + s'_k)/2}}, \mu(dx, T) \rangle \right| \le C_{\lambda}/b^2$   
 $k \to \infty$   
 $\mu(\cdot, T) = \sum_{x_0 \in S} m(x_0) \delta_{x_0}(dx) + f(x) dx$   
 $\left| \langle \varphi_{0, b}, \zeta(dy, s) \rangle - m(x_0) \right| \le C_{\lambda}/b^2, \quad b \uparrow +\infty$   
 $m(x_0) = \zeta(\mathbf{R}^2, s), -\infty < s < +\infty$ 

2) second moment:

$$\left| \frac{d}{dt} \int_{\Omega} |X|^2 \varphi_{x_0, R} u \right| \le C$$
$$X = \begin{cases} x - x_0, & x_0 \in \Omega\\ X_{x_0}(x), & x_0 \in \partial \Omega \end{cases}$$
$$\Rightarrow$$
$$\langle |y|^2, \zeta(dy, s) \rangle \le C, -\infty < s < +\infty$$

pre-scaled collapse mass = total mass of the weak scaling limit

uniformly bounded total second moment of the limit measure 10/17

$$\begin{array}{lll} \textbf{6. boundary blowup exclusion} & (2) \ (linking) \\ x_0 \in \partial\Omega, \ \mathrm{supp} \ \zeta(dy,s) \subset \overline{\mathbf{R}^2_+} & \mathcal{K}(\cdot,s)|_Z = \zeta(dy,s) \otimes \zeta(dy',s) \ \mathrm{a.e.s} \\ 0 \leq \zeta = \zeta(dy,s) \in C_*(-\infty,+\infty;\mathcal{M}_0(\mathbf{R}^2)) \\ \hline & (\zeta(\mathbf{R}^2,s) = m(x_0) \end{array} & \textbf{1) measure part} \\ \hline & (1) \ \varphi \in W \Leftrightarrow \varphi \in C^2_0(\mathbf{R}^2), \ \frac{\partial \varphi}{\partial \nu} \Big|_{\partial \mathbf{R}^2_+} = 0 & \begin{array}{ll} \varphi = |y|^2 \psi_R, \ \psi_R(y) = \psi(y/R) \\ \psi = \varphi_{0,2}(|y|) \\ \hline & (\varphi, \zeta(dy,s))|_{s=s_1}^{s=s_2} & \Delta\varphi = 4\psi_R + 4\frac{y}{R} \cdot \nabla\psi(\frac{y}{R}) + \frac{|y|^2}{R^2} \Delta\psi(\frac{y}{R}) \\ = \int_{s_1}^{s_2} \langle \Delta\varphi + \frac{y}{2} \cdot \nabla\varphi, \zeta(dy,s) \rangle & y \cdot \nabla\varphi = 2|y|^2 \psi_R + |y|^2 \frac{y}{R} \cdot \nabla\psi(\frac{y}{R}) \\ + \frac{1}{2} \langle \rho^0_{\varphi}, \mathcal{K}(s) \rangle_{\mathcal{E},\mathcal{E}'} \ ds & \langle 1 + |y|^2, \zeta(dy,s) \rangle \leq C \\ 0 \leq \mathcal{K}(\cdot,s), \ \|\mathcal{K}(\cdot,s)\|_{\mathcal{E}'} \leq \lambda^2 & \text{mo} \\ \rho^0_{\varphi}(y,y') = \nabla\varphi(y) \cdot \nabla_y F(y,y') & \text{slg} & \Rightarrow (\text{dominated convergence theorem}) \\ \frac{\lim_{R\uparrow +\infty} \int_{s_1}^{s_2} \langle \Delta\varphi + \frac{y}{2} \cdot \nabla\varphi, \zeta(dy,s) \rangle \\ + \nabla\varphi(y') \cdot \nabla_{y'}F(y,y') & \text{slg} & = 4(s_2 - s_1)m(x_0) + \int_{s_1}^{s_2} I(s) ds \\ F(y,y') = \Gamma(y-y') - \Gamma(y-y'_*) & II/17 \end{array}$$

2) multi-plicate part

$$\begin{aligned} \rho_{\varphi}^{0}(y,y') &= \nabla \varphi(y) \cdot \nabla_{y} F(y,y') \\ &+ \nabla \varphi(y') \cdot \nabla_{y'} F(y,y') \\ &= I + II + III, \ \varphi = |y|^{2} \psi_{R} \end{aligned}$$

 $I = \psi_R(y) \nabla |y|^2 \cdot \nabla_y F(y, y')$  $+ \psi_R(y') \nabla |y'|^2 \cdot \nabla_{y'} F(y, y')$ 

$$II = (|y|^2 - |y'|^2)\nabla\psi_R(y) \cdot \nabla_y F(y, y')$$
  

$$III = |y'|^2 (\nabla\psi_R(y) - \nabla\psi_R(y')) \cdot \nabla_{y'} F(y, y')$$

$$\begin{aligned} \rho_{|y|^2}^0(y,y') &= 0 \\ \overrightarrow{I} &= (\psi_R(y) - \psi_R(y'))\nabla |y|^2 \cdot \nabla_y F(y,y') \\ |y| &< 2R \Rightarrow \\ |I| &\leq ||\nabla \psi||_{\infty} \cdot \frac{|y - y'|}{R} \cdot 2|y| \cdot \frac{1}{\pi |y - y'|} \\ &\leq \frac{2}{\pi} ||\nabla \psi||_{\infty} \varphi_{0,4R}(y) \cdot \frac{|y|}{R} \\ |I| &\leq C \left( \varphi_{0,4R}(y) \frac{|y|}{R} + \varphi_{0,4R}(y') \frac{|y'|}{R} \right) \\ &y,y' \in \mathbf{R}^2 \end{aligned}$$



$$0 \leq \varphi_{0,4R}(y) \frac{|y|}{R} + \varphi_{0,4R}(y') \frac{|y'|}{R} \leq C$$
  

$$\rightarrow 0$$
  

$$\forall y, y' \text{ as } R \uparrow +\infty$$
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$$|II| + |III| \le CH_R(y, y'), \quad y, y' \in \mathbf{R}^2$$

$$0 \le H_R(y, y') = (\varphi_{0,8R}(y)(1+|y|) + \varphi_{0,8R}(y')(1+|y'|)) \cdot \left[\frac{|y|}{R} + \frac{|y|^2}{R^2} + \frac{|y'|}{R} + \frac{|y'|^2}{R^2}\right] \le C(1+|y|^2)(1+|y'|^2)$$

 $\lim_{R\uparrow+\infty}H_R(y,y')=0, \ \forall y,y'\in\mathbf{R}^2$ 



1. positivity  $\rightarrow$  linking

2. dominated convergence theorem

$$\left\langle 1+|y|^{2},\zeta(dy,s)
ight
angle \leq C$$

$$\lim_{R\uparrow+\infty}\int_{s_1}^{s_2}\left\langle\rho^0_\varphi(y,y'),\mathcal{K}(\cdot,s)\right\rangle_{\mathcal{E},\mathcal{E}'}ds=0$$

3)  

$$I(s_2) - I(s_1) = \int_{s_1}^{s_2} 4m(x_0) + I(s) \, ds$$

$$I(s) = \langle |y|^2, \zeta(dy, s) \rangle \leq C$$

$$\frac{dI}{ds} = 4m(x_0) + I(s) \text{ a.e. } s$$

$$\Rightarrow$$

 $\lim_{R\uparrow+\infty} I(s) = +\infty, \text{ a contradiction}$  13/17

#### 7. interior blowup control

1. estimate from below  

$$\begin{aligned} x_0 &\in \Omega \Rightarrow F = \Gamma(y - y') \\ \rho^0_{|y|^2}(y, y') &= -\frac{1}{2\pi} \\ \frac{dI}{ds} = \boxed{4m(x_0) - \frac{m(x_0)^2}{2\pi}} + I(s) \\ 4m(x_0) &\leq \frac{m(x_0)^2}{2\pi} \Rightarrow m(x_0) \geq 8\pi \end{aligned}$$

#### 2. scaling back

$$\begin{aligned} \zeta(dy,s) &= e^{-s} A(dy',s') \\ y' &= e^{-s/2} y, \, s' = -e^{-s} \\ A_s &= \nabla \cdot (\nabla A - A \nabla \Gamma * A) \\ A &= A(dy,s) \geq 0, \, (y,s) \in \mathbf{R}^2 \times (-\infty,0) \\ A(\mathbf{R}^2,s) &= m(x_0) \end{aligned}$$

weak solution with uniformly bounded  $~(\lambda^2)$  multi-plicate operator

#### 3. translation limit

$$\forall s_k \uparrow +\infty, \exists \{s'_k\} \subset \{s_k\}$$
  
 
$$A(dy, s - s'_k) \rightharpoonup a(dy, s)$$
  
 
$$in \ C_*(-\infty, +\infty; \mathcal{M}(\mathbf{R}^2))$$

$$a(\mathbf{R}^2, s) = \langle 1, a(dy, s) \rangle$$
  
=  $\lim_{k \to \infty} \langle 1, A(dy, s - s'_k) \rangle = m(x_0)$ 

 $\mathcal{M}(\mathbf{R}^2) = [C_0(\mathbf{R}^2) \oplus \mathbf{R}]'$  envelopes the total scaling mass

$$a_s = \nabla \cdot (\nabla a - a \nabla \Gamma * a)$$
  
$$a(dy, s) \ge 0, (y, s) \in \mathbf{R}^2 \times (-\infty, +\infty)$$
  
$$a(\mathbf{R}^2, s) = m(x_0)$$

scaling argument valid to the weak solution without the total second moment convergence 14/17

$$0 \le a = a(dy, s)$$
  

$$\in C_*(-\infty, +\infty; \mathcal{M}(\mathbf{R}^2))$$
  

$$a(\mathbf{R}^2, s) = m(x_0)$$

$$\begin{split} &0 \leq \exists \mathcal{K} = \mathcal{K}(\cdot, s), \, \|\mathcal{K}(\cdot, s)\|_{\mathcal{E}'} \leq \lambda^2 \\ &\mathcal{K}(\cdot, s)|_Z = a(dy, s) \otimes a(dy', s) \text{ a.e. } s \end{split}$$

 $\begin{array}{l} \forall \varphi \in W \oplus \mathbf{R} \\ s \in (-\infty,+\infty) \mapsto \langle \varphi, a(dy,s) \rangle \text{ loc. a.c.} \end{array}$ 

$$\begin{split} &\frac{d}{ds}\langle\varphi,a(dy,s)\rangle = \langle\Delta\varphi,a(dy,s)\rangle \\ &+\frac{1}{2}\langle\rho_{\varphi}^{0},\mathcal{K}(s)\rangle_{\mathcal{E},\mathcal{E}'} \text{ a.e. } s \end{split}$$

$$\rho^0_\varphi(y,y') = \frac{\nabla\varphi(y) - \nabla\varphi(y')}{2\pi} \cdot (y - y')$$

#### 4. local second moment

$$0 \le c'(t) \le 1, t \ge 0$$
  
-1 \le c(t) \le 0, t \ge 0  
$$c(t) = \begin{cases} t - 1, & 0 \le t \le 1/4 \\ 0, & t \ge 4 \\ & c(|y|^2) \\ & &$$

$$\begin{split} & \frac{d}{ds} \langle c(|y|^2) + 1, a(dy, s) \rangle \\ &= \langle 4c''(|y|^2) |y|^2 + 4c'(|y|^2) \\ & - \frac{m(x_0)}{2\pi} c'(|y|^2), a(dy, s) \rangle - \langle J, \mathcal{K}(s) \rangle_{\mathcal{E}, \mathcal{E}'} \\ & J = J(y, y') \\ &= \frac{(c'(|y|^2) - c'(|y'|^2))(|y|^2 - |y'|^2)}{4\pi |y - y'|^2} \end{split}$$

$$\begin{aligned} &\frac{d}{ds} \langle c(|y|^2) + 1, a(dy, s) \rangle \\ &= \langle 4c''(|y|^2) |y|^2 + 4c'(|y|^2) \\ &- \frac{m(x_0)}{2\pi} c'(|y|^2), a(dy, s) \rangle - \langle J, \mathcal{K}(s) \rangle_{\mathcal{E}, \mathcal{E}'} \end{aligned}$$

$$J = J(y, y')$$
  
=  $\frac{(c'(|y|^2) - c'(|y'|^2))(|y|^2 - |y'|^2)}{4\pi |y - y'|^2}$ 

$$|J| \le C_1(\varphi_{0,8}(y) + \varphi_{0,8}(y')) \cdot \{ (c(|y|^2) + 1) + (c(|y'|^2) + 1) \}$$



$$\begin{array}{c} 0 \leq c'(t) \leq 1, t \geq 0 \\ -1 \leq c(t) \leq 0, t \geq 0 \\ c(t) = \left\{ \begin{array}{c} t-1, & 0 \leq t \leq 1/4 \\ 0, & t \geq 4 \end{array} \right. \\ \left. \begin{array}{c} c(|y|^2) \\ 0 \end{array} \right. \\ y \end{array} \right.$$

$$4c''(t)t \leq C_{2}(c(t) + 1)$$

$$\frac{d}{ds} \langle c(|y|^{2}) + 1, a(dy, s) \rangle$$

$$\leq C_{3} \langle c(|y|^{2}) + 1, a(dy, s) \rangle$$

$$+ (4 - \frac{m(x_{0})}{2\pi}) \langle c'(|y|^{2}), a(dy, s) \rangle$$

$$c'(0) = 1 \Rightarrow$$

$$c(t) + 1 + c'(t) \geq \exists \delta > 0$$
16/17

$$m(x_{0}) > 8\pi$$

$$\Rightarrow \frac{d}{ds} \langle c(|y|^{2}) + 1, a(dy, s) \rangle$$

$$\leq C_{4} \langle c(|y|^{2}) + 1, a(dy, s) \rangle$$

$$+ \delta m(x_{0}) \left\{ 4 - \frac{m(x_{0})}{2\pi} \right\}$$

$$\Rightarrow$$

$$\langle c(|y|^{2}) + 1, a(dy, 0) \rangle \geq \eta > 0$$

$$\eta = \delta m(x_{0}) \left\{ \frac{m(x_{0})}{2\pi} - 4 \right\} / C_{4}$$

$$a(\mathbf{R}^{2}, s) = \lim_{R\uparrow +\infty} a(B_{R}, s) = m(x_{0})$$

$$\bullet \qquad \text{total mass of Radon}$$

$$measure on locally$$

$$compact space \qquad \mathbf{R}^{2}$$

$$parabolic$$

$$envelope \qquad \infty$$

#### 5. scaling invariance

$$\begin{aligned} a(y,s) &\mapsto a_{\mu}(y,s) = \mu^2 a(\mu y, \mu^2 s) \\ \langle c(|y|^2) + 1, a^{\mu}(dy,0) \rangle \geq \eta, \ \mu > 0 \\ \Rightarrow \\ \langle c(\mu^{-2}|y|^2) + 1, a(dy,0) \rangle \geq \eta \end{aligned}$$

 $0 \le c(\mu^{-2}|y|^2) + 1 \le 1$   $\forall y \in \mathbf{R}^2, \ c(\mu^{-2}|y|^2) + 1 \to 0, \ \mu \uparrow +\infty$   $\Rightarrow \text{ (dominated convergence theorem)}$   $0 \ge \eta, \text{ contradiction}, \ m(x_0) \le 8\pi$ (concentration - cancellation)

#### 6. formation of sub-collapse

$$\begin{split} m(x_0) &= 8\pi \Rightarrow \frac{dI}{ds} = I(s), \ I(s) \leq C\\ I(s) &\equiv \langle |y|^2, \zeta(dy, s) \rangle = 0\\ \zeta(dy, s) &= 8\pi \delta_0(dy) \end{split}$$
 17/17

| 1. Senba-S. 01             | weak formulation<br>monotonicity formula  | formation of collapse   |
|----------------------------|---|---|
| 2. Senba-S. 02a            | weak solution   | weak solution generation<br>instant blowup for over mass<br>concentrated initial data |
| 3. Kurokiba-Ogawa 03       | scaling invariance  | non-existence of over mass<br>entire solution without<br>concentration                |
| 4. S. 05                   | backward self-similar transformation<br>scaling limit<br>parabolic envelope (1)<br>scaling invariance of the scaling limit<br>a local second moment | collapse mass quantization  |
| 5. Senba 07<br>Naito-S. 08 | parabolic envelope (2)  | type II blowup rate<br>formation of sub-collapse                                      |
| 6. S. 08                   | scaling back  | limit equation simplification   |
| 7. Senba-S. 11             | translation limit   | concentration-cancelation simplification  |
| 8. Espejo-Stevens-S. 12    | quantization without blowup threshold   | simultaneous blowup<br>mass separation for systems                                    |
|                            |   |   |

chemotaxis system mathematics of self-attractive Smoluchowski-Poisson equation

1. Nagai-Senba-Yoshida 97, Biler 98, Gajewski-Zacharias 98 global-in-time existence

2. Biler-Hilhorst-Nadieja 94, Nagai 95, Nagai 01, Senba-S. 02b blowup in finite time

#### critical mass - Neumann case

$$\begin{split} u_t &= \nabla \cdot (\nabla u - u \nabla v) \\ -\Delta v &= u - \frac{1}{|\Omega|} \int_{\Omega} u \\ \frac{\partial u}{\partial \nu} - u \frac{\partial v}{\partial \nu} \Big|_{\partial \Omega} = \frac{\partial v}{\partial \nu} \Big|_{\partial \Omega} = 0, \ \int_{\Omega} v = 0 \end{split}$$

Ohtsuka-Senba-S. 07

$$\begin{aligned} \|u_0\|_1 &= 4\pi \Rightarrow T_{\max} = +\infty \\ t_k \uparrow +\infty, \lim_{k \to \infty} \|u(t_k)\|_{\infty} &= +\infty \\ \Rightarrow \\ \exists \{t'_k\} \subset \{t_k\}, \ u(x, t + t'_k)dx \rightharpoonup 4\pi \delta_{x(t)}dx \\ t \in (-\infty, +\infty) \mapsto x(t) \in \partial\Omega \\ \frac{dx}{dt} &= 2\pi \nabla R(x) \end{aligned}$$

collapse formed in infinite time at a local maximum point of R on the boundary and then to that of a local minimum

Conjecture

Mass quantization of the blowup in infinite time:

 $T = +\infty, \lim_{t\uparrow+\infty} \|u(\cdot, t)\|_{\infty} = +\infty$  $\Rightarrow$  $\lambda \in 4\pi \mathbf{N}$ 

Hamiltonian controls multiple collapse motion formed in infinite time



key pint of the proof for the Dirichlet case  $\varepsilon$ -regularity

#### competitive system of chemotaxis (hetero-homo-Other Multi-Component Systems aggregative) DD model (hetero-separative, Espejo-Stevens-Velazquez 09 simultaneous blowup homo-aggregative type) Espejo-Stevens-S. 12 collapse mass separation Kurokiba-Ogawa 03 $\begin{aligned} u_{it} &= d_i \Delta u_i - \chi_i \nabla \cdot u_i \nabla v \quad -\Delta v = u - \frac{1}{|\Omega|} \int_{\Omega} u \\ d_i \frac{\partial u_i}{\partial \nu} - \chi_i u_i \frac{\partial v}{\partial \nu} \Big|_{\partial \Omega} &= 0 \qquad \frac{\partial v}{\partial \nu} \Big|_{\partial \Omega} = 0 \end{aligned}$ Espejo-Stevens-Velazquez 10 $u_{1t} = d\Delta u_1 - \chi \nabla \cdot u_1 \nabla v$ $u_{2t} = d\Delta u_2 + \chi \nabla \cdot u_2 \nabla v$ $u_i|_{t=0} = u_{i0}(x) \ge 0$ $-\Delta v = u_1 - u_2$ in $\mathbf{R}^2 \times (0, T)$ $\int_{\Omega} v = 0, \ u = \sum_{i=1}^{N} u_i$ $i = 1, 2, \cdots, N$ $u_i|_{t=0} = u_{i0}(x) \ge 0, \ i = 1, 2$ tumor-associated micro-environment chemotaxis diffusion v $u_2$ $u_1$ 🖌 chemtaxis diffusion /chemotaxis chemotaxis other cells $u_1$ production chemical 0 TEM Enc Nor - CONT 12 BMDC 608 Mast cell O Lymp and a 10 cancer cell chemotaxis $u_2$





#### Summary

- 1. Dirichlet boundary condition is used for the Poisson part in a model of statistical mechanics concerning the movement of self-interacting particles.
- 2. Here we studied Sire-Chavanis' model on self-gravitating Brownian particles in two-space dimension.
- 3. There is still a quantized blowup mechanism without collision because of the long-range interaction described by the Green's function of the Poisson part.
- 4. We have the formation of collapses with quantized mass and type II blowup rates as a result of the formation of sub-collapses, besides the exclusion of the boundary blowup.
- 5. A new argument guarantees the blowup threshold without the Trudinger-Moser inequality, that is, the use of two different weak limit equations, the scaling and translation.
- Exclusion of boundary blowup, however, is available only to the competitive and cross chemotactic cases, for multi-component systems involved by the Dirichlet boundary condition in the Poisson part.

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