Invariant measures and the soliton resolution conjecture

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 - Choose a function f : ℝ^d → C uniformly from the set of all functions v that are piecewise constant in these small cubes and zero outside the box [-L, L]^d, and satisfy M(v) = m.
 - ► This is a probabilistically sensible question; the resulting f approaches zero in the L[∞] norm in the "infinite volume continuum limit".

• Let p > 1 and $E \in \mathbb{R}$ be given constants.

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A more complex problem

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- Suppose that we add one more constraint to the previous problem: *f* should satisfy *H*(*f*) = *E*, where

$$H(v) := \frac{1}{2} \int_{\mathbb{R}^d} |\nabla v(x)|^2 dx - \frac{1}{p+1} \int_{\mathbb{R}^d} |v(x)|^{p+1} dx.$$

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- Before answering this question, let us first connect it to the study of the nonlinear Schrödinger equation (NLS).
- ► M(v) is called the mass of v and H(v) is called the energy of v in the context of the NLS.

The focusing nonlinear Schrödinger equation

▶ A complex-valued function u of two variables x and t, where $x \in \mathbb{R}^d$ is the space variable and $t \in \mathbb{R}$ is the time variable, is said to satisfy a d-dimensional focusing nonlinear Schrödinger equation (NLS) with nonlinearity parameter p if

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- The mass and energy defined before are conserved quantities for this flow.

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Often, the function v is also called a soliton.

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- The only case where it is partially solved is when d = 1 and p = 3, where the NLS is completely integrable. In higher dimensions, some progress in recent years.
- It is generally believed that proving a precise statement is "far out of the reach of current technology". See e.g. Terry Tao's blog entry on this topic, or Avy Soffer's ICM lecture notes.

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Invariant measures for the NLS

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 - In statistical physics parlance, this is the Grand Canonical Ensemble.

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- ► However, all in all, not much is known in d ≥ 3. In fact, it is possible that the idea does not work at all in d ≥ 3.
- More importantly, no one has analyzed the behavior of random functions picked from these measures. Such behavior would reflect the long-term behavior of NLS flows.

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- Instead of considering the Grand Canonical Ensemble of Lebowitz, Rose & Speer, one may alternatively consider the Microcanonical Ensemble.
- The microcanonical ensemble, in this context, is the restriction of our fictitious Lebesgue measure on function space to the manifold of functions satisfying M(v) = m and H(v) = E, where m and E are given.

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- I tried to make sense of the microcanonical ensemble in some simpler settings before, one on my own and one with Kay Kirkpatrick. Could not pass to the continuum limit.
- The main goal of this talk is to show that it is indeed possible to take the discretized microcanonical ensemble to a continuum limit in such a way that very conclusive results can drawn about it in all dimensions.

• If v satisfies M(v) = m and H(v) = E, so does the function

$$u(x) := \alpha_0 v(x + x_0)$$

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- ► Thus, it is reasonable to first quotient the function space by the equivalence relation ~, where u ~ v means that u and v are related in the above manner.
- We will generally talk about functions and equivalence classes as the same thing.

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Then each Q_{λ} is also a soliton.

For each m > 0, there is a unique λ(m) > 0 such that Q_{λ(m)} is the ground state soliton of mass m.

Theorem (C., 2012; rough statement)

Suppose that p < 1 + 4/d, and that E is a real number bigger than the ground state energy at a given mass m. If we attempt to choose a function uniformly at random from all functions satisfying M(v) = m and H(v) = E, by first discretizing the problem and then passing to the infinite volume continuum limit, then the resulting sequence of discrete random functions (equivalence classes) converges in the L^{∞} norm to the ground state soliton of mass m.

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- Actually, this is a theorem about microcanonical invariant measures of the discrete NLS. I do not construct an invariant measure for the continuum NLS.
- In probabilistic jargon, this can be called a shape theorem. Like all shape theorems, the proof is based primarily on large deviations.

Theorem (C., 2012; rough statement)

Suppose that p < 1 + 4/d, and that E is a real number bigger than the ground state energy at a given mass m. If we attempt to choose a function uniformly at random from all functions satisfying M(v) = m and H(v) = E, by first discretizing the problem and then passing to the infinite volume continuum limit, then the resulting sequence of discrete random functions (equivalence classes) converges in the L^{∞} norm to the ground state soliton of mass m.

- Actually, this is a theorem about microcanonical invariant measures of the discrete NLS. I do not construct an invariant measure for the continuum NLS.
- In probabilistic jargon, this can be called a shape theorem. Like all shape theorems, the proof is based primarily on large deviations.
- What about multi-soliton solutions? Will discuss later.

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$$H(v) := \frac{h^d}{2} \sum_{\substack{x,y \in V_n \\ |x-y|=1}} \left| \frac{v(x) - v(y)}{h} \right|^2 - \frac{h^d}{p+1} \sum_{x \in V_n} |v(x)|^{p+1}.$$

How to discretize? (contd.)

• Fixing $\epsilon > 0$, $E \in \mathbb{R}$ and m > 0, define

$$S_{\epsilon,h,n}(E,m) := \{ v \in \mathbb{C}^{V_n} : |M(v) - m| \le \epsilon, |H(v) - E| \le \epsilon \}.$$

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- ► There are three discretization parameters involved here:
 - ► The grid size *h*.
 - ► The box size *nh*.
 - The thickness ϵ of the annulus.
- ► The main theorem says that the equivalence class corresponding to this random function *f* converges to the ground state soliton of mass *m* if (*e*, *h*, *nh*) is taken to (0,0,∞) in an appropriate manner.

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- How is this compatible with multi-soliton solutions in the continuum case? May be the recession of the solitons "outruns" the convergence to equilibrium.

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Decompose f as u + v, where u = f1_{Vδ} and v = f1_{ℝ^d\V_δ}. The above inequality shows that when δ is close to zero,

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On the other hand

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- ► For the invisible part, one has to develop joint large deviations for the mass and the gradient. (There is no nonlinear term!)
- ► The large deviation analysis throws up the following key conclusion: If the visible part has mass m', then with high probability, the energy of the visible part must be close to the lowest possible energy at mass m'.

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- Develop discrete analogs of harmonic analytic tools (Littlewood-Paley decompositions, Hardy-Littlewood-Sobolev inequality of fractional integration, Gagliardo-Nirenberg inequality, discrete Green's function estimates, etc.) to prove smoothness estimates for discrete solitons that remain stable as grid size → 0.

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- Use these smoothness estimates, together with the stability of the ground state soliton, to prove convergence of discrete solitons to continuum solitons.