

Probabilistic approaches for NLS in \mathbb{R}^d

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... with random data

$$u_0 = \sum_n c_n e^{inx} \in H^s(\mathbb{T}^d) \quad \rightsquigarrow \quad u_0^\omega = \sum_n g_n(\omega) c_n e^{inx} \in H^s(\mathbb{T}^d).$$

$(g_n)_n$: independent normalized Gaussian variables, with complex values.

$$g_n(\omega) = \frac{1}{\sqrt{2}}(g_{n,1} + ig_{n,2}), \quad g_{n,i} \sim \mathcal{N}_{\mathbb{R}}(0, 1).$$

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* At the linear level:

$$e^{it\Delta} u_0^\omega = \sum_n e^{it\lambda_n^2} g_n(\omega) c_n e^{inx} \quad \rightsquigarrow \quad \mathcal{L}(e^{it\Delta} u_0^\omega) = \mathcal{L}(u_0^\omega).$$

\rightsquigarrow evolution of probability measures v.s. individual trajectories

- * To understand the transport of Gaussian measures by nonlinear flows
- * To go beyond deterministic obstructions
- * Study of wave turbulence

* Hamiltonian system

$$H(u) = \frac{1}{2} \sum_{n \in \mathbb{Z}^2} (1 + |n|^2) |\hat{u}_n|^2 + \frac{\lambda}{4} \int_{\mathbb{T}^2} \left| \sum_{n \in \mathbb{Z}^2} \hat{u}_n e^{inx} \right|^4 dx.$$

* Gaussian free field

$$d\mu(u) = Z^{-1} \exp\left(-\sum_{n \in \mathbb{Z}^2} (1 + |n|^2) |\hat{u}_n|^2\right) du = Z^{-1} \prod_{n \in \mathbb{Z}^2} \exp\left(- (1 + |n|^2) |\hat{u}_n|^2\right) d\hat{u}_n$$

* It is induced by

$$\omega \in \Omega \mapsto \phi^\omega(x) = \sum_{n \in \mathbb{Z}^2} \frac{g_n(\omega)}{\langle n \rangle} e^{in \cdot x} \in L^2_\omega(\Omega; H^{0-}(\mathbb{T}^2)), \quad H^{0-} = \left(\bigcap_{\epsilon > 0} H^{-\epsilon}\right) \setminus L^2.$$

* Gibbs measure ρ

$$d\rho(u) = Z^{-1} \exp(-H(u)) du = Z^{-1} \exp\left(-\lambda \int_{\mathbb{T}^2} |u|^4 dx\right) d\mu.$$

Bourgain ('96): Existence of sol. and invariance of the Gibbs meas. for NLS on \mathbb{T}^2 .

Let s be small enough such that instabilities are known to occur for *some* initial data in H^s .

* Burq, Tzvetkov ('08): General framework for random data in singular regimes.

Dispersion \rightsquigarrow *time oscillations* \rightsquigarrow *dispersive estimates*
Random initial data \rightsquigarrow *probabilistic oscillations* \rightsquigarrow *improved estimates*

\rightsquigarrow Many developments in a variety of contexts.

I. Cauchy problem in supercritical regimes

i. Pathological set of initial data

ii. Probabilistic semi-linear Cauchy theory in \mathbb{R}^d

II. Probabilistic non-perturbative schemes adapted to weakly-dispersive equations

Cauchy problem in supercritical regimes

- * Perturbative viewpoint \rightsquigarrow the Duhamel formulation:

$$(*) \quad u(t) = e^{it\Delta} u_0 - i \int_0^t e^{i(t-\tau)\Delta} |u(\tau)|^2 u(\tau) d\tau.$$

- * Given $B \subset H^s(\mathcal{M})$ bounded perform a contraction mapping-argument, for some $0 < T \ll 1$ in a suitable functional space

$$u \in X_T \subset L^\infty([-T, T]; H^s).$$

- * When such a strategy succeeds, the *flow-map* Φ_t is uniformly continuous on B .

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Def: Well-posedness in H^s , $s \in \mathbb{R}$.

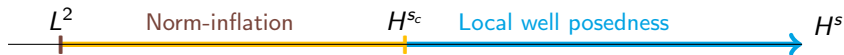
The Cauchy pbm is well-posed in $H^s(\mathcal{M})$ if for all $B \subset H^s(\mathcal{M})$, there is $T > 0$ and X_T such that (*) has a unique solution in X_T . Moreover,

- * $\Phi : u_0 \mapsto u \in \mathcal{C}([-T, T], H^s)$ is uniformly continuous.
- * higher regularity is propagated.

$$\begin{cases} i\partial_t u + \Delta u = \mu|u|^2 u, & \mathcal{M} = \mathbb{T}^d \text{ or } \mathbb{R}^d. \\ u(0, \cdot) = u_0 \in H^s(\mathcal{M}), \end{cases}$$

* Scaling invariance: $s_c = \frac{d}{2} - 1$

$$u_\lambda(t, x) = \lambda^{-1} u(\lambda^{-2} t, \lambda^{-1} x) \rightsquigarrow \|u_{0,\lambda}\|_{\dot{H}^s} = \lambda^{s_c - s} \|u_0\|_{\dot{H}^s}.$$



* Norm inflation mechanism in supercritical regimes ($0 < s < s_c$)

Thm: (Christ-Colliander-Tao '03) $0 < s < s_c \rightsquigarrow$ norm inflation around any $u_0 = 0$

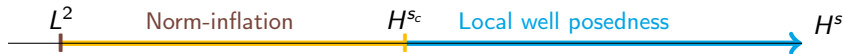
There exist $(u_{n,0})$ in $\mathcal{C}_c^\infty(\mathcal{M})^{\mathbb{N}}$ and times $t_n \rightarrow 0$ s.t.

$$\lim_{n \rightarrow \infty} \|u_{n,0}\|_{H^s} = 0, \quad \lim_{n \rightarrow \infty} \|\Phi_{t_n}(u_{n,0})\|_{H^s} = +\infty.$$

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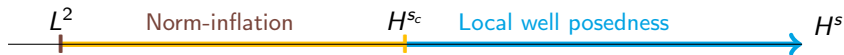
For all $u_0 \in H^s$, there exist $(u_{n,0})$ in $C_c^\infty(\mathcal{M})^\mathbb{N}$ and times $t_n \rightarrow 0$ s.t.

$$\lim_{n \rightarrow \infty} \|u_{n,0} - u_0\|_{H^s} = 0, \quad \lim_{n \rightarrow \infty} \|\Phi_{t_n}(u_{n,0})\|_{H^s} = +\infty.$$

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- * The flow-map is nowhere continuous in H^s due to bad approximations (u_n) .
- * What about $u_n = \rho_{\epsilon_n} * u_0$?

Can we describe the class of u_0 s.t, for proper regularization, u_n converges?

approximate identity: Set $\rho \in \mathcal{C}_c^\infty$, and $\rho_\epsilon := \epsilon^{-d} \rho(\epsilon^{-1} \cdot) \rightsquigarrow u_{0,\epsilon} = \rho_\epsilon * u_0$.

Thm: Probabilistic well-posedness (à la Burq-Tzvetkov '08), for $s_0 < s \leq s_c$

There exists a full measure set $\Sigma \subset H^s(\mathcal{M})$, s.t. $\forall u_0 \in \Sigma, \exists T > 0$

$$\exists u \in \mathcal{C}([0, T]; H^s) \quad \lim_{\epsilon \rightarrow 0} \|\Phi_t(u_{0,\epsilon}) - u(t)\|_{L^\infty([0, T], H^s)} = 0.$$

Moreover, the limit u is solution to NLS.

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- * Do we have $\Sigma = H^s$?
- * What happens outside the *statistical set* Σ ?

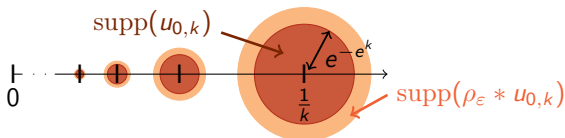
Pathological set of data where *strong norm inflation* occurs

$$\mathcal{P} := \left\{ u_0 \in H^s, \limsup_{T, \epsilon \rightarrow 0} \|\Phi_t(u_0 * \rho_\epsilon)\|_{L^\infty([0, T], H^s)} = \infty \right\}.$$

Thm: (Sun-Tzvetkov NLW '19, C.-Gassot '22 NLS) Generic norm-inflation

The pathological set \mathcal{P} of data contains a dense G -delta set.

↪ The *Tanghuru* construction (Lebeau'01)



- * For NLW the proof from Sun-Tzvetkov strongly relies on finite propagation speed
- * It turns out that the mechanism is deeper (no need of propagation speed nor global existence of smooth solutions).
- * In particular, it occurs on general geometries and likely for any Schrödinger-type equation.

Can one find a set $E \subset [0, 1]$ such that

1. $\text{mes}(\Sigma) = 1$
2. $[0, 1] \setminus \Sigma$ contains a G_δ -dense set

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Let's move on to the **probabilistic Cauchy theory**:

\rightsquigarrow how to construct the statistical set Σ of initial data that lead to strong solutions below H^{s_c} ?

$$u_0^\omega = \sum_{n \in \mathbb{Z}^2} \frac{g_n(\omega)}{\langle n \rangle} e^{in \cdot x} \in H^{0-}(\mathbb{T}^2).$$

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* Nonlinear smoothing:

$$u(t) - \underbrace{e^{it\Delta} u_0^\omega}_{:= f(t) \in H^{0-}(\mathbb{T}^2)} = -i \underbrace{\int_0^t e^{i(t-t')\Delta} \left(|e^{it'\Delta} u_0^\omega|^2 e^{it'\Delta} u_0^\omega \right) dt'}_{\text{second Picard's iteration in } H^{\frac{1}{2}-}(\mathbb{T}^2), \text{ counting estimates}} + \dots \in H^{0+}(\mathbb{T}^2).$$

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\rightsquigarrow Consider *semi-linear* decomposition

$$u(t) = f(t) + v(t).$$

$\rightsquigarrow v \in H^{0+}(\mathbb{T}^2)$ solves a **perturbed** version of NLS, in a **subcritical regime**:

$$i\partial_t v + \Delta v = |v|^2 v + |f|^2 f + \underbrace{\mathcal{O}(v^2 f + v f^2)}_{\text{need random matrices}}, \quad \text{in } H^{0+}(\mathbb{T}^2), \quad v(0) = 0.$$

Moreover,

$$i\partial_t + \Delta v_n = |v_n|^2 v_n, \quad v_n(0) = \Pi_{\leq n} u_0^\omega \rightsquigarrow v = \lim v_n \in C([0, T], H^{+0}(\mathbb{T}^d)).$$

- * **Dispersion:** (*time oscillations*) Dispersive Strichartz estimates: If $\frac{p}{2} + \frac{d}{q} = \frac{d}{2}$,

$$\|e^{it\Delta} u_0\|_{L_t^p L_x^q(\mathbb{R} \times \mathbb{R}^d)} \lesssim \|u_0\|_{L_x^2}.$$

- * **Probabilistic decoupling:** (Paley-Zygmund 1930): (*random oscillations*)

$$\mathbb{E} \left[\left| \sum_n g_n(\omega) c_n \right|^\ell \right]^{\frac{1}{\ell}} \lesssim \sqrt{\ell} \left(\sum_n |c_n|^2 \right)^{\frac{1}{2}}, \quad \ell \geq 2.$$

\rightsquigarrow Littlewood-Paley square function: P_N Fourier proj. onto $\frac{N}{2} < |\xi| \leq 2N$,

$$\|u\|_{L^p(\mathbb{R}^d)} \sim \left\| \left(\sum_{N \in 2^{\mathbb{Z}}} |P_N u(x)|^2 \right)^{\frac{1}{2}} \right\|_{L^p(\mathbb{R}^d)}.$$

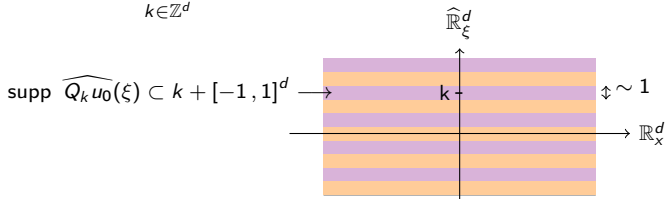
- * **Bernstein Estimate:**

$$\text{supp } \widehat{\varphi} \subset E \implies \|\varphi\|_{L_x^q(\mathbb{R}^d)} \leq C |E|^{\frac{1}{2} - \frac{1}{q}} \|\varphi\|_{L_x^2(\mathbb{R}^d)}.$$

- * To randomize, pick an orth. basis of $L^2(\mathbb{R}^d)$ from a tiling of $\widehat{\mathbb{R}^d}$ with cubes of volume $|E| = 1$.

\rightsquigarrow "A typical function in $L_x^2(\mathbb{R}^d)$ is in $L_x^q(\mathbb{R}^d)$, for every $q > 2$ "

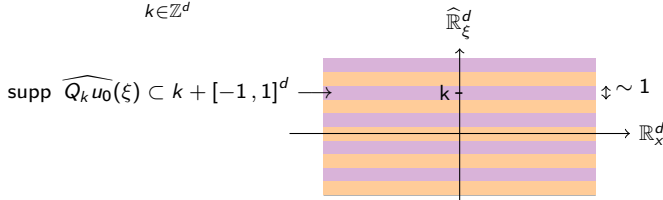
$$u_0 \in H^s(\mathbb{R}^d) \rightsquigarrow u_0 = \sum_{k \in \mathbb{Z}^d} Q_k u_0 \quad (\text{Wiener cubes}) \quad \|Q_k u_0\|_{L_x^q} \lesssim \|Q_k u_0\|_{L_x^2}, \quad q \geq 2.$$



Given (g_k) indep. normalized Gaussian variables on $(\Omega, \mathcal{A}, \mathbb{P})$, set

$$\omega \in \Omega \mapsto u_0^\omega = \sum_{k \in \mathbb{Z}^d} g_k(\omega) Q_k u_0 \in L_\omega^2(\Omega; H^s(\mathbb{R}^d)).$$

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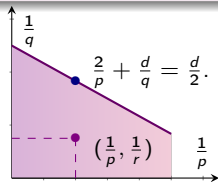
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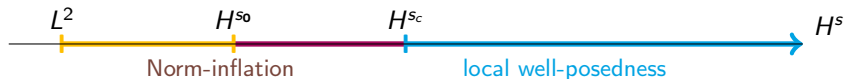
Probabilistic Strichartz estimates (Benyi Oh Pocovnicu '15)

Let (p, q) admissible, and $r \geq q$: $\exists C, c > 0, \forall \lambda > 0$

$$\mathbb{P} \left(\|e^{it\Delta} u_0^\omega\|_{L_t^p L_x^r(\mathbb{R} \times \mathbb{R}^d)} \leq \lambda \|u_0\|_{L_x^2(\mathbb{R}^d)} \right) \geq 1 - C e^{-c\lambda^2}.$$



Fix $s_0 < s \leq s_c$, $f(t) = e^{it\Delta} u_0^\omega \in H^s(\mathbb{R}^d) \rightsquigarrow u(t) = f(t) + v(t)$



* **Ingredients:** probabilistic Strichartz & dispersive estimates:

- *Strichartz estimates*
- *bilinear estimates*
- *local smoothing effect*

Thm: (Benyi-Oh-Pocovnicu '15) Probabilistic **local** well-posedness when $s > s_0 = \frac{1}{4}$.

For almost-every u_0^ω , there exists $T > 0$ and a unique $v \in X_T^{2s-}$ s.t.

$$u = f + v \in \mathcal{C}([-T, T], H^s) \text{ solves NLS with } u(0) = u_0^\omega.$$

* **Global well-posedness and dynamics (for NLS and NLW):** perturbative energy methods for v :

$$i\partial_t v + \Delta v = \mu|v|^2 v + \mu|f|^2 f + \mathcal{O}(v^2 f + v f^2)$$

* Global existence:

- Colliander, Oh ('12) NLS \mathbb{T}
- Burq, Tzvetkov ('14) NLW \mathbb{T}^2
- Lührmann Mendelson ('14) NLW \mathbb{R}^3
- Bényi, Oh, Pocovnicu ('15) NLS \mathbb{R}^d
- Nahmod, Staffilani ('15) NLS \mathbb{T}^3

* Scattering:

- Dodson, Lührmann, Mendelson ('17-'19) NLS, NLW \mathbb{R}^4
- Killip, Murphy, Visan ('17) NLS \mathbb{R}^4
- Bringmann ('19) NLW \mathbb{R}^4
- N.C ('21), Shun, Soffer, Wu ('21) NLS \mathbb{R}^3

* Asymptotic stab.:

- Kenig, Mendelson ('19)
- N.C ('20) NLS with confining short-range potential \rightsquigarrow small ground states.
- Bringmann, wave maps ('22)

* stab. of blow-up profile:

- Bringmann ('20) NLW
- Fan, Mendelson ('20) NLS

III. Quasilinear probabilistic Cauchy theory.

The case of weakly dispersive equations

Bourgain Does there exist global solutions whose $H^s(\mathbb{T}^d)$ -norm $s > 1$ grows:

$$\limsup_{t \rightarrow \infty} \|u(t)\|_{H^s(\mathbb{T}^d)} = +\infty ?$$

* **CKSTT'10**: NLS on \mathbb{T}^d with $d \geq 2$: $\forall \delta > 0, K > 0, \exists u_0 \in H^s, T > 0,$

$$\|u_0\|_{H^s} \leq \delta, \quad \|u(T)\|_{H^s} \geq K.$$

* **(Han.-Pau.-Tzv.-Vis.'15)** NLS on $\mathbb{R} \times \mathbb{T}^d$, for $d \geq 2$ and $s > 30, \epsilon > 0, \exists u_0$

$$\|u_0\|_{H^s(\mathbb{R} \times \mathbb{T}^d)} \leq \epsilon, \quad \exists t_k \rightarrow \infty : \|u(t_k)\|_{H^s(\mathbb{R} \times \mathbb{T}^d)} \gtrsim (\log \log(t_k))^C.$$

Other models on \mathbb{T} ?

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Other models on \mathbb{T} ?

(Szegő)
$$i\partial_t u = \Pi_+(|u|^2 u).$$

(HW)
$$i\partial_t u + |D_x|u = |u|^2 u.$$

* **(Pocovnicu'11, Gérard-Grellier'12)** *Weak turbulence* for Szegő on \mathbb{R} and \mathbb{T}

Observation:

- The critical scaling is $s_c = 0$.
- Though, the flow map cannot be extended uniformly continuously below $s = \frac{1}{2}$.

Can statistical approach overcome the lack of uniform continuity?

- * **Random data approach** in H^s for $s < 1/2$? ($s_c = 0$)

$$u(t) = e^{it|D_x|} u_0^\omega + v(t), \quad v(t) \in \mathcal{C}([0, T]; H_+^s(\mathbb{R})) \text{ for } s \geq \frac{1}{2}?$$

- * **Lack of regularization for the Picard's iteration** (see (Oh '11) for Szegő on \mathbb{T})

$$u_0^\omega \notin H^{s+\epsilon} \implies \int_0^t S(t-\tau) P_{\text{hi}} S(\tau) u_0^\omega |P_{\text{low}} S(\tau) u_0^\omega|^2 d\tau \notin H^{s+\epsilon}.$$

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- * **Random data in “non-perturbative” regimes ?**
- (Bringmann '19) developed a quasilinear iteration scheme for derivative NLW
- (NC, Gassot, Ibrahim '22) adapted the scheme to general weakly dispersive equ.

Thm: (C.-Gassot-Ibrahim'22) Probabilistic local well-posedness, $s \in (s_0, 1/2]$

For $f \in H^s(\mathbb{R})$, there is $T_0 > 0$ and a seq. $(u_n)_{n \geq 1} \in \mathcal{C}([-T_0, T_0]; H^\infty(\mathbb{R}))^{\mathbb{N}}$

$$\lim_{n \rightarrow \infty} \mathbb{E} \left[\|u_n - u\|_{L^\infty([0, T_0], H^s(\mathbb{R}))}^2 \right] = 0,$$

s.t. almost surely in ω , u_n and u solve (HW) on $[-T^\omega, T^\omega]$, with data

$$u_n(0) = P_{\leq n} f_0^\omega, \quad u(0) = f_0^\omega.$$

* Set $N \in 2^{\mathbb{N}}$, and $u_N \in H^\infty$ s.t.

$$\begin{cases} i\partial_t u_N + \mathcal{L}u_N = \mathcal{N}(u_N), \\ u_N(0) = P_{\leq N} u_0^\omega. \end{cases}$$

$$u_N = \underbrace{u_N}_{\frac{N}{2}} + F_N + w_N.$$

* Refined ansatz: for some $0 < \gamma < 1$, $P_{\text{low}} := P_{\leq N^\gamma}$

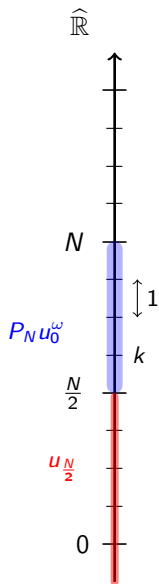
- F_N : **paracontrolled** linear evolution: ($\sim f^\omega = e^{it\mathcal{L}} u_0^\omega$)

$$\begin{cases} i\partial_t F_N + \mathcal{L}F_N = \mathcal{N}(F_N, P_{\text{low}} u_{\frac{N}{2}}, P_{\text{low}} u_{\frac{N}{2}}), \\ F_N(0) = P_N u_0^\omega. \end{cases}$$

- Obs: proba. indep. ($P_N u_0^\omega \perp u_{\frac{N}{2}}$) \rightsquigarrow good control in $L_x^\infty(\mathbb{R})$

- w_n : solution in $H^{\frac{1}{2}+}(\mathbb{R})$ to

$$\begin{cases} i\partial_t w_N + \mathcal{L}w_N = \mathcal{N}(u_N) - \mathcal{N}(u_{\frac{N}{2}}) - \mathcal{N}(F_N, P_{\text{low}} u_{\frac{N}{2}}, P_{\text{low}} u_{\frac{N}{2}}), \\ w_N(0) = 0. \end{cases}$$

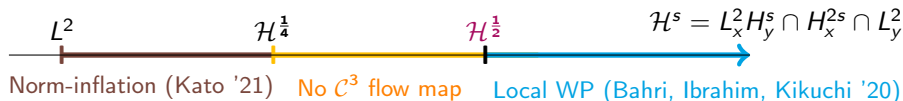


Another model to evidence growth of Sobolev norms

$$(NLS-HW) \quad i\partial_t u + (\partial_{xx}^2 - |D_y|)u = \mu|u|^2 u, \quad (x, y) \in \mathbb{R} \times \mathcal{M}, \quad \mathcal{M} = \mathbb{T}, \mathbb{R}.$$

- * (Xu'15) NLS-HW on $\mathbb{R} \times \mathbb{T}$: modified scattering \rightsquigarrow unbounded H^s -norms.
- * (Bahri-Ibrahim-Kikuchi '19) Transverse instability (assuming LWP in $\mathcal{H}^{\frac{1}{2}}$)

Cauchy theory? \rightsquigarrow unknown in the energy space $\mathcal{H}^{\frac{1}{2}}$!



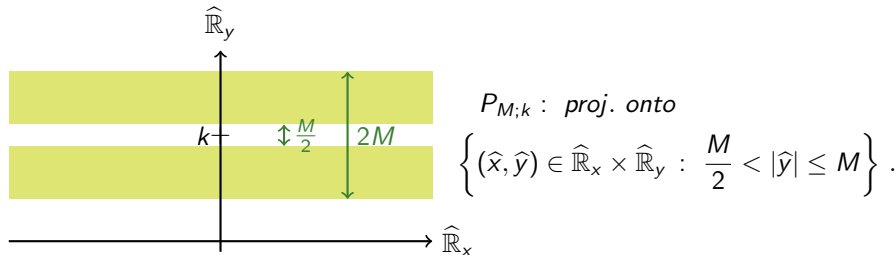
- Unit-scale randomization in y (dispersion in x)

$$u_0^\omega = \sum_k g_k(\omega) Q_k u_0$$

- Bernstein-Strichartz estimates in mixed Lebesgue spaces:

$$\|S(t)\mathbf{1}_E(|D_y|)u_0\|_{L_t^p L_x^q L_y^r} \lesssim |E|^{\frac{1}{2}-\frac{1}{r}} \|\mathbf{1}_E(|D_y|)u_0\|_{L_{x,y}^2}, \quad \frac{2}{p} + \frac{1}{q} = \frac{1}{2}, \quad r \geq 2.$$

- Structure of F_N captured by centered Besov spaces



- Also works for half-wave, Szegő (take x constant)
- On degenerate geometries with subelliptic Laplacian: Grusin, Heisenberg,...

Deterministic instabilities vs probabilistic oscillations

- Euclidean space: full-measure set of local solutions vs *pathological* dense G_δ set.

↪ Bourgain's semilinear scheme:

$$u = e^{it\Delta} u_0^\omega + v, \quad v \in H^s(M) \quad \text{with } s \geq s_c, \quad (\text{semi-group structure})$$

- Iterate the local structure to get long-time existence and dynamics

↪ Probabilistic quasilinear schemes: Deng-Nahmod-Yue, Bringmann, Sun-Tzvetkov...

$$\lim_{t \rightarrow \infty} u_n = u \text{ in } C([-T^\omega, T^\omega], H^s), \quad u_n, u \text{ solution,} \quad u_n(0) = P_{\leq n} u_0^\omega.$$

- Global existence?

- To iterate the local well-posedness, one needs to propagate some *probabilistic* information
- Evolution of the measure under the nonlinear flow? (invariance, quasi-invariance...) Tzvetkov, Oh, Thomann, Visciglia, Sun, Deng, Tolomeo, Sosoe, Genovese, Lucà...

Answer to the question: by (D. Eceizabarrena): Yes!

$$\mathcal{D} = \bigcap_{\delta_n > 0} \left\{ x \in [0, 1] : \exists \text{ finitely many } (p, q) : \left| x - \frac{p}{q} \right| \leq \frac{1}{q^{2+\delta_n}} \right\}.$$

the set of the Diophantine numbers.

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Thank you