Kinetic Theory	Probabilistic approach	Analytic method, Harris' theorems	Collisional equations	O ut look
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Comportement en temps long d'équations cinétiques avec effets de bord Thèse encadrée par Nicolas Fournier (SU-LPSM) et Stéphane Mischler (PSL-CEREMADE)

Armand Bernou

LPSM, Sorbonne Université

18 Décembre 2020





Kinetic Theory	Probabilistic approach	Analytic method, Harris' theorems	Collisional equations	Out look
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Long-Time Behavior of Kinetic Equations with Boundary Effects

Kinetic Theory Introduction Free molecular flow Boundary conditions

Probabilistic approach for the asymptotic behavior of the FTE

Analytic method, Harris' theorems

Linearized equations from collisional kinetic theory

Outlook

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Kinetic Theory	Probabilistic approach	Analytic method, Harris' theorems	Collisional equations	O ut look
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Kinetic theory I

Consider a volume full of a gas made of molecules. Microscopically, the dynamics of each gas particle is well-described by Newton's laws. If we only had two molecules and an ideal wall, the problem would be quite easy to study.

Kinetic Theory	Probabilistic approach	Analytic method, Harris' theorems	Collisional equations	O ut look
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Kinetic theory I

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One possible model: a system of hard-spheres with no outside force and a simple boundary condition.

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Kinetic theory II

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If we want to study a realistic system of this kind, the problem becomes very complicated.

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If we want to study a realistic system of this kind, the problem becomes very complicated.

1. With 23 particles, the situation is basically intractable. In real life, we rather have 10^{23} particles...

Kinetic Theory	Probabilistic approach	Analytic method, Harris' theorems	Collision al equations	Out look
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If we want to study a realistic system of this kind, the problem becomes very complicated.

- 1. With 23 particles, the situation is basically intractable. In real life, we rather have 10^{23} particles...
- 2. Studying microscopically the system makes it difficult to understand the behavior of macroscopic quantities, e.g. the temperature.

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- 1. With 23 particles, the situation is basically intractable. In real life, we rather have 10^{23} particles...
- 2. Studying microscopically the system makes it difficult to understand the behavior of macroscopic quantities, e.g. the temperature.

In kinetic theory, we adopt a statistical view of the system. The idea is to analyze the behavior of a "typical" particle, rather than trying to follow all of them. This is also the good point of view for the study of the convergence towards some equilibrium.

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A basic example: free molecular flow

Consider the case where the density of particles is very low (Knudsen gas). In this case, we can neglect the inter-particles interactions.

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$$\partial_t f(t,x,v) + v \cdot \nabla_x f(t,x,v) = 0, \qquad (t,x,v) \in \mathbb{R}_+ \times \Omega \times \mathbb{R}^d.$$

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Kinetic Theory	Probabilistic approach	Analytic method, Harris' theorems	Collisional equations	Out look
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This is the (kinetic) free-transport equation inside the bounded domain $\Omega \subset \mathbb{R}^d$. It must be completed with

- an initial condition $f_0(\cdot, \cdot)$ on $\Omega \times \mathbb{R}^d$;
- some conditions at the boundary $\partial \Omega$ of the spatial domain.

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A view of the free-molecular flow

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Boundary conditions

This is a key question! A first possible choice is the specular reflection (billiard).

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Boundary conditions

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Specular reflection

Let $x \in \partial \Omega$ the boundary of Ω , n_x the unit outward normal vector at $x, v \in \mathbb{R}^d$ such that $v \cdot n_x > 0$, then

$$\eta_{x}(\mathbf{v})=\mathbf{v}-2(\mathbf{v}\cdot\mathbf{n}_{x})\mathbf{n}_{x},$$

is the outcoming velocity of the particle (i.e. after the reflection).

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Limits of this boundary condition

This model is too simple. In particular, some physical facts are not correctly rendered by this boundary condition.

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For instance, with such condition, the gas exerts no stress on the boundary in the tangential directions. In practice, a surface tension is observed.

To understand why this model is not accurate, one needs to remember that the wall is itself made of molecules ! And possibly, of several layers of spaced ones...

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Diffuse reflection

One answer, given by Maxwell himself, is to replace (at least a part of) the specular reflection by the **diffuse reflection**.

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Diffuse reflection

One answer, given by Maxwell himself, is to replace (at least a part of) the specular reflection by the **diffuse reflection**.

Diffuse reflection

Let $\Sigma := \partial \Omega \times \mathbb{R}^d$. At the boundary, the density f satisfies, for $(t, x, v) \in \mathbb{R}_+ \times \Sigma$, with $v \cdot n_x < 0$,

$$f(t,x,v) = cM(v)\widetilde{\gamma_+f}(t,x),$$

where c is a normalizing constant and $\widetilde{\gamma_+ f}$ is the flux, given by

$$\widetilde{\gamma_+ f}(t, x) = \int_{\{v' \cdot n_x > 0\}} f(t, x, v') |v' \cdot n_x| \mathrm{d}v'.$$

Kinetic Theory	Probabilistic approach	Analytic method, Harris' theorems	Collisional equations	Out look
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The kernel M

The most interesting case is the wall Maxwellian:

$$M(v) = rac{e^{-rac{|v|^2}{2}}}{(2\pi)^{rac{d}{2}}}.$$

Extensions/other choices are possible:

1. a dependency of the temperature in x. Then

 $c(x)M(x,v) = c(x)e^{-\frac{|v|^2}{2\theta(x)}}$ with $\theta(x)$ the temperature at $x \in \partial\Omega$, c(x) a normalizing constant.

2. Stochastic billards: M conserves energy, but no radial symmetry. Hereafter we assume radial symmetry and continuity around 0.



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The Maxwell boundary condition

Combining both conditions gives a more accurate description.

Maxwell boundary condition

For
$$(t, x, v) \in \mathbb{R}_+ \times \Sigma$$
 with $v \cdot n_x < 0$,

$$f(t,x,v) = (1 - \alpha(x))f(t,x,\eta_x(v)) + \alpha(x)cM(v)\gamma_+f(t,x),$$

with $\alpha(x)$ the **accommodation** coefficient at $x \in \partial \Omega$.

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Long-Time Behavior of Kinetic Equations with Boundary Effects

Kinetic Theory

Probabilistic approach for the asymptotic behavior of the FTE Context Application of the coupling method [Chapter 2] Numerical study through the simulation of a particle system [Chapter 3]

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Analytic method, Harris' theorems

Linearized equations from collisional kinetic theory

Outlook

Kinetic Theory	Probabilistic approach	Analytic method, Harris' theorems	Collisional equations	O ut look
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Model and hypotheses

We consider the free-transport equation with Maxwell boundary condition, constant temperature, $d \ge 2$. We assume that Ω has volume 1 in what follows. We set $G := \Omega \times \mathbb{R}^d$ and let $f_0 \in L^1(G)$.

It is known (Arkeryd-Cercignani) that the equation admits a unique solution f such that $f(t, \cdot, \cdot) \in L^1(G)$ for all $t \ge 0$. Alternatively we may work with measures, but there is then no uniqueness. We want to understand the behavior, when $t \to \infty$, of this solution.

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A first key hypothesis: for all $x \in \partial \Omega$, $\alpha(x) \ge \alpha_0$ for some $\alpha_0 > 0$. If $\alpha \equiv 0$, no equilibrium.

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The purely specular case

Kinetic Theory	Probabilistic approach	Analytic method, Harris' theorems	Collision al equations	Out look
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Qualitative convergence towards equilibrium

The system has a natural entropy: setting $W(t) = \int_G f \ln(\frac{f}{M}) dv dx \ge 0$,

$$\frac{d}{dt}W(t)\leq 0.$$

This is a form of *H*-Theorem for the free-transport.

Kinetic Theory	Probabilistic approach	Analytic method, Harris' theorems	Collision al equations	Out look
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$$\frac{d}{dt}W(t)\leq 0.$$

This is a form of *H*-Theorem for the free-transport. Also, if f(t, x, v) = M(v) for all $(t, x, v) \in \mathbb{R}_+ \times G$, W(t) = 0 for all t > 0.

One can in fact show (Arkeryd-Nouri) that, starting with f_0 having mass 1, regular enough, f converges towards

$$f_{\infty}(x,v)=M(v).$$

Key question: what is the rate at which this convergence occurs in the L^1 norm? Slow velocities persist a long time \rightarrow no exponential convergence.

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Results in L^1 norm, in a radially symmetric domain $\Omega = \mathbb{S}^{d-1}$:

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Results in L^1 norm, in a radially symmetric domain $\Omega = \mathbb{S}^{d-1}$:

1. Tsuji-Aoki-Golse (2010): rate of convergence towards equilibrium of $\frac{1}{t^d}$ obtained numerically from the entropy.

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Kinetic Theory	Probabilistic approach	Analytic method, Harris' theorems	Collisional equations	O ut look
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Different methods are used, but all of them use heavily this symmetry.

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Different methods are used, but all of them use heavily this symmetry. Recently, Lods and Mokhtar-Kharroubi (2020) obtained a rate of $\frac{1}{t^{\frac{d}{2}}}$ without symmetry assumption.
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A convergence in a non-symmetric domain

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First strategy: the coupling method [Chapter 2]

Key idea 1: it is possible to build a process $(X_t, V_t)_{t\geq 0}$ whose law is a solution to the free-transport equation with Maxwell boundary condition. Some randomness appears in this construction.

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First strategy: the coupling method [Chapter 2]

Key idea 1: it is possible to build a process $(X_t, V_t)_{t\geq 0}$ whose law is a solution to the free-transport equation with Maxwell boundary condition. Some randomness appears in this construction.

Key idea 2 (technically harder): we can find a coupling (i.e. two constructions with correlated randomnesses) $(X_t, V_t, \tilde{X}_t, \tilde{V}_t)_{t\geq 0}$ s.t. $(X_0, V_0) \sim f_0$, $(\tilde{X}_0, \tilde{V}_0) \sim f_{\infty}$ and, for

$$\tau = \inf\{t > 0, (X_{t+s}, V_{t+s})_{s \ge 0} = (\tilde{X}_{t+s}, \tilde{V}_{t+s})_{s \ge 0}\},\$$

we can show (when M is the Maxwellian wall) the inequality $\mathbb{E}[\tau^{d-}] < \infty$.

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Conclusion from the coupling

Once the control on τ is established, we conclude using properties of the total variation distance: if $(X_t, V_t) \sim f_t$ the solution at time t and $(\tilde{X}_t, \tilde{V}_t) \sim f_{\infty}$, then

$$egin{aligned} \|f_t-f_\infty\|_{\mathcal{T}V}&=\inf_{(X,V)\sim f_t,(ilde{X}, ilde{V})\sim f_\infty}\mathbb{P}((X,V)
eq (ilde{X}, ilde{V}))\ &\leq\mathbb{P}(au>t)\leq rac{\mathbb{E}[(au+1)^{d-}]}{(t+1)^{d-}}, \end{aligned}$$

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by Markov's inequality.

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Conclusion from the coupling

Once the control on τ is established, we conclude using properties of the total variation distance: if $(X_t, V_t) \sim f_t$ the solution at time t and $(\tilde{X}_t, \tilde{V}_t) \sim f_{\infty}$, then

$$egin{aligned} \|f_t-f_\infty\|_{\mathcal{T}V}&=\inf_{(X,V)\sim f_t,(ilde{X}, ilde{V})\sim f_\infty}\mathbb{P}((X,V)
eq (ilde{X}, ilde{V}))\ &\leq\mathbb{P}(au>t)\leq rac{\mathbb{E}[(au+1)^{d-}]}{(t+1)^{d-}}, \end{aligned}$$

by Markov's inequality.

This strategy also allows one to work in the framework of measures, although the solution f_t is not unique in this case.

Kinetic Theory	Probabilistic approach	Analytic method, Harris' theorems	Collisional equations	Out look
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Results

Theorem (B., Fournier)

Let Ω be a C^2 bounded domain, $G := \Omega \times \mathbb{R}^d$. Let $f_0 \in L^1(G)$ and write f_t for the unique solution at time $t \ge 0$. If $r : \mathbb{R}_+ \to \mathbb{R}_+$ is increasing with $r(x + y) \lesssim r(x) + r(y)$, and

$$\int_{G} r\left(\frac{1}{|v|}\right) f_{0}(x,v) \, \mathrm{d} v \, \mathrm{d} x + \int_{G} r\left(\frac{1}{|v|}\right) M(v) \, \mathrm{d} v \, \mathrm{d} x < \infty,$$

then, for all $t \ge 0$, for some constant C > 0,

$$\|f_t-f_\infty\|_{L^1}\leq \frac{C}{r(t)}.$$

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Kinetic Theory	Probabilistic approach	Analytic method, Harris' theorems	Collisional equations	O ut look
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Numerical study of the asymptotic behavior [Chapter 3]

The process built in Chapter 2 provides a natural way to study numerically the convergence through a system of particles.

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Numerical study of the asymptotic behavior [Chapter 3]

The process built in Chapter 2 provides a natural way to study numerically the convergence through a system of particles. We will focus on the following star-shaped domain (2D).



Kinetic Theory	Probabilistic approach	Analytic method, Harris' theorems	Collisional equations	Out look
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Qualitative behavior

Initial distribution hereafter: uniform distribution in space, law $\mathcal{N}(0, 0.01 I_2)$ for the velocity Parameters: 10⁶ particles, $\alpha \equiv 1$ (pure diffuse reflection), M the

Maxwellian wall.



Kinetic Theory	Probabilistic approach	Analytic method, Harris' theorems	Collisional equations	Out look
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Main problem: numerical estimates of the total variation distance

In practice it is difficult to estimate precisely the total variation distance between two measures.

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Main problem: numerical estimates of the total variation distance

In practice it is difficult to estimate precisely the total variation distance between two measures.

We will rather use the following property: if μ, ν are two measures on a measurable space (E, \mathcal{E}) ,

$$\|\mu - \nu\|_{TV} = \frac{1}{2} \sup_{\phi: E \to [-1,1]} \Big| \int \phi \mathrm{d}\mu - \int \phi \mathrm{d}\nu \Big|.$$

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Kinetic Theory	Probabilistic approach	Analytic method, Harris' theorems	Collisional equations	O ut look
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Hence we can approximate the total variation by testing the distribution against a function ϕ . In what follows we present estimates corresponding to the choice $\phi_2(x, v) = \sqrt{|x|} + \sqrt{|v|}$.

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Case of the wall Maxwellian

Log-log curve, Estimates in the star-shaped domain with a = 1



This is a log-log curve -> we have a polynomial rate, as expected. However, its value is far from the theoretical prediction.

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Changing the distribution at the boundary

Instead of using the wall Maxwellian

$$M(\mathbf{v})=rac{e^{-rac{|\mathbf{v}|^2}{2}}}{2\pi}, \qquad \mathbf{v}\in\mathbb{R}^2,$$

we can modify slightly the distribution to obtain more or less concentration around 0:

$$M_a(v) \propto e^{-rac{|v|^2}{2}} |v|^{rac{3}{2}-3}, \qquad v \in \mathbb{R}^2, \quad a \in (0,3).$$

This changes the rate of convergence if the initial data is also adapted. In particular, with the previous initial data, we expect an exponent of the rate equal to $\frac{3}{a} - 1$ for $a \in]1, 3[$ (the problem is slightly more complicated for a < 1).

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An example: the case a = 2.5.

Log-log curve, Estimates in the star-shaped domain, a = 2.5



We clearly see the difference with respect to the case a = 1 ! Once again, the empirical rate differs slightly from the theoretical one.

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Long-Time Behavior of Kinetic Equations with Boundary Effects

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Kinetic Theory

Probabilistic approach for the asymptotic behavior of the FTE

Analytic method, Harris' theorems

Two sub-geometric Harris' theorems Back to the free-transport equation [Chapter 4] Linking coupling and Lyapunov criteria [Chapter 5]

Linearized equations from collisional kinetic theory

Outlook

Kinetic Theory	Probabilistic approach	Analytic method, Harris' theorems	Collisional equations	Out look
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Same problem, different strategy: Harris' sub-geometric theorem

Another way to study the convergence of the free-transport equation is to apply Harris' theorem, more precisely the deterministic sub-geometric version of Cañizo and Mischler (following the probabilistic results of Douc-Fort-Guillin and Hairer-Mattingly).

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Another way to study the convergence of the free-transport equation is to apply Harris' theorem, more precisely the deterministic sub-geometric version of Cañizo and Mischler (following the probabilistic results of Douc-Fort-Guillin and Hairer-Mattingly).

In what follows, M is the wall Maxwellian, but the temperature is allowed to vary at the boundary. We assume again, for all $x \in \partial\Omega$, $\alpha(x) \ge \alpha_0$ for some $\alpha_0 > 0$.

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Sub-geometric Harris' theorem from the probabilistic side

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Let $(X_t)_{t\geq 0}$ be a Borel right process with values in (E, \mathcal{E}) , with associated Markov semigroup $(\mathcal{P}_t)_{t\geq 0}$, generator \mathcal{L} , non-explosive, irreducible, aperiodic. Then if

Kinetic Theory	Probabilistic approach	Analytic method, Harris' theorems	Collisional equations	O ut look
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1. $\exists C \in \mathcal{E}$ compact and petite, i.e. there $\exists a \in \mathcal{P}(\mathbb{R}_+)$ and a σ -finite measure $\nu \neq 0$ on \mathcal{E} such that

$$\forall x \in C, \int_0^\infty \mathcal{P}_t(x, \cdot) a(dt) \geq \nu(\cdot);$$

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$$\forall x \in C, \int_0^\infty \mathcal{P}_t(x, \cdot) \boldsymbol{a}(dt) \geq \nu(\cdot);$$

2. $\mathcal{L}V \leq -\phi(V) + K1_C$, for some $K \geq 0$, for $\phi \uparrow \infty$, strictly concave (+ technical requirements)

letting $H_{\phi}(u) = \int_{1}^{u} \frac{du}{\phi(u)}$, $\exists \pi$ invariant measure for $(\mathcal{P}_{t})_{t \geq 0}$ on E and C > 0 s.t. for all $x \in E$,

$$\lim_{t\to\infty}\phi(H_{\phi}^{-1}(t))\|\mathcal{P}_t(x,\cdot)-\pi(\cdot)\|_{TV}=0.$$

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A deterministic result

Deterministic sub-geometric Harris Theorem (Cañizo-Mischler)

With the same notations, if, $1 \leq m_0 \lesssim m_1 \lesssim m_2 \lesssim m_3$ are four weights with

$$\mathcal{L}^*m_1\leq -m_0+K_0, \qquad \mathcal{L}^*m_3\leq -m_2+K_2, \qquad K_0, K_2>0,$$

and if, for any $R>R_0>0,$ there exist $T\geq T_0$ and a measure $u
ot\equiv 0$ such that

$$e^{\mathcal{L}^* T} f \ge
u \int_{\{|x| \le R\}} f \, \mathrm{d}x, \qquad \forall f \in L^1(E)_+ = \{f \in L^1(E), f \ge 0\},$$

then a quantitative rate of convergence, based on an interpolation condition holding between the weights $(m_i)_{i>1}$ can be obtained.

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Application to the free-transport problem

E.g., if we let $\langle x \rangle := (1 + |x|^2)^{\frac{1}{2}}$ and if $0 < \delta \le k$ with $m_0 \simeq 1$, $m_1 \simeq \langle x \rangle^{\delta}$, $m_2 \simeq \langle x \rangle^{k-\delta}$ and $m_3 \simeq \langle x \rangle^k$ we can show that the final rate is $t^{-\frac{k}{\delta}}$.

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For the free-transport equation, the key quantity to look at is

$$\sigma(x, v) = \inf\{t > 0, x + tv \in \partial\Omega\},\$$

which is the time it takes, for a particle starting at 0 in position x with velocity v, to hit the boundary.

Kinetic Theory	Probabilistic approach	Analytic method, Harris' theorems	Collisional equations	O ut look
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$$\sigma(x, v) = \inf\{t > 0, x + tv \in \partial\Omega\},\$$

which is the time it takes, for a particle starting at 0 in position x with velocity v, to hit the boundary.

An important fact is that $v \cdot \nabla_x \sigma(x, v) = -1$. This will be the main ingredient of the Lyapunov inequalities. Let $\langle x, v \rangle = (1 + \sigma(x, v))$ on \overline{G} in what follows.

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Application to the free-transport problem || Idea: let $m_3(x,v) = \langle x,v \rangle^k$ in \overline{G} , $m_2(x,v) = k \langle x,v \rangle^{k-1}$. Let $\|\cdot\|_m$ be the weighted L^1 norm with weight $m \ge 1$. Then, for T > 0, $\int_G f_0 = 0$,

$$\begin{split} \frac{d}{dt} \|f_{\mathcal{T}}\|_{m_{3}} \, \mathrm{d}v \mathrm{d}x &\leq -\int_{G} (v \cdot \nabla_{x}) |f_{\mathcal{T}}| m_{3} \, \mathrm{d}v \mathrm{d}x \\ &= \int_{G} |f_{\mathcal{T}}| (v \cdot \nabla_{x}) m_{3} \, \mathrm{d}v \mathrm{d}x - \int_{\Sigma} (v \cdot n_{x}) |f_{\mathcal{T}}| m_{3} \, \mathrm{d}v \mathrm{d}\zeta(x) \\ &\leq -\|f_{\mathcal{T}}\|_{m_{2}} + \int_{\partial \Omega} \widetilde{\gamma_{+}f} \underbrace{\int_{\{v' \cdot n_{x} < 0\}} \mathcal{M}(v') |v' \cdot n_{x}| (1 + \frac{\mathrm{diam}(\Omega)}{|v'|})^{k} \mathrm{d}v'}_{=C_{k}} \, \mathrm{d}\zeta(x). \end{split}$$

We see that $\delta = 1$ with the previous notations. Two issues:

- 1. Controlling the flux part \rightarrow integrated inequalities.
- 2. The right quantity to look at is not a norm but rather $1 + \sigma(x, v)$ which behaves as $\frac{1}{|v|}$ for small velocities.

Kinetic Theory	Probabilistic approach	Analytic method, Harris' theorems	Collisional equations	Out look
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- 1. Controlling the flux part \rightarrow integrated inequalities.
- 2. The right quantity to look at is not a norm but rather $1 + \sigma(x, v)$ which behaves as $\frac{1}{|v|}$ for small velocities.

Note that $f_{\infty} \equiv M \in L^{1}_{\langle x, \nu \rangle^{d-}}(G) \setminus L^{1}_{\langle x, \nu \rangle^{(d+1)-}}(G)$ so take $k = d - \to$ again, rate in $t^{-\frac{k}{\delta}} = t^{-(d-)}$.

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Kinetic Theory	Probabilistic approach	Analytic method, Harris' theorems	Collisional equations	O ut look
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A theorem in the exponential case (Meyn-Tweedie, ...)

Theorem

With $(X_t)_{t\geq 0}$ as in Slide 30, the following conditions are equivalent: 1. there exist a compact petite set $C \in \mathcal{E}$ and $\delta > 0$, $\kappa > 1$ such that, for $\tau_C(\delta) = \inf\{t > \delta : X_t \in C\}$,

$$\forall x \in E, \mathbb{E}_x[\kappa^{\tau_c(\delta)}] < \infty, \quad \text{and} \quad \sup_{x \in C} \mathbb{E}_x[\kappa^{\tau_c(\delta)}] < \infty;$$

2. there exist a compact petite set $C \in \mathcal{E}$, $b, \beta > 0$ and $V : E \to [1, \infty]$, finite at some $x_0 \in E$ such that

$$\mathcal{L}V(x) \leq -\beta V(x) + b1_C(x), \quad \forall x \in E.$$

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Kinetic Theory	Probabilistic approach	Analytic method, Harris' theorems	Collisional equations	O ut look
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2. there exist a compact petite set $C \in \mathcal{E}$, $b, \beta > 0$ and $V : E \to [1, \infty]$, finite at some $x_0 \in E$ such that

$$\mathcal{L}V(x) \leq -\beta V(x) + b1_{\mathcal{C}}(x), \quad \forall x \in E.$$

Each condition implies that there exist $\rho < 1$, d > 0 and an invariant measure π on E such that, for all $x \in E$,

$$\|\mathcal{P}_t(x,\cdot)-\pi(\cdot)\|_{TV}\leq dV(x)
ho^t.$$

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Kinetic Theory	Probabilistic approach	Analytic method, Harris' theorems	Collisional equations	O ut look
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The sub-geometric version (Douc-Fort-Guillin, ...)

Theorem

With $(X_t)_{t\geq 0}$ as in Slide 30, let $\phi: [1,\infty) \to (0,\infty)$ increasing, differentiable, concave. Let H_{ϕ} defined as before. Consider the two conditions

1. $\exists \delta > 0$ and a compact petite set C such that for all $x \in E$, $\mathbb{E}_x[\int_0^{\tau_C(\delta)} H_{\phi}^{-1}(s) \mathrm{d}s] < \infty$, with a uniform bound on C; 2. there exist a compact petite set C, a constant $b < \infty$ and $V : X \to [1, \infty)$ unif. bounded on C such that

$$\mathcal{L}V \leq -\phi(V) + b\mathbf{1}_{C}.$$

Both conditions imply that there exists an invariant measure π on E s.t. for all $x \in E$,

$$\lim_{t\to\infty}\phi(H_{\phi}^{-1}(t))\|\mathcal{P}_t(x,\cdot)-\pi(\cdot)\|_{TV}=0.$$

Kinetic Theory	Probabilistic approach	Analytic method, Harris' theorems	Collisional equations	O ut look
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No equivalence

- As opposed to the geometric case, there is no equivalence between conditions in the sub-geometric setting.
- Such equivalence is unlikely to hold in this form (the Jensen inequality is in the wrong direction).
- Can we change the conditions to obtain some form of equivalence ?

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No equivalence

- As opposed to the geometric case, there is no equivalence between conditions in the sub-geometric setting.
- Such equivalence is unlikely to hold in this form (the Jensen inequality is in the wrong direction).
- Can we change the conditions to obtain some form of equivalence ? In the geometric framework, the proof of equivalence uses the following stopping times: for some r > 0, a set C and $T \sim \mathcal{E}(1)$,

$$\tilde{\tau}_C^r := \inf \Big\{ t > 0, \int_0^t \mathbb{1}_C(X_s) ds \ge \frac{T}{r} \Big\}.$$

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Kinetic Theory	Probabilistic approach	Analytic method, Harris' theorems	Collisional equations	Out look
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Some new conditions

Theorem

Consider $(X_t)_{t\geq 0}$ and ϕ , H_{ϕ} as before. We have equivalence between: 1. there exist a compact petite set C, r > 0 s.t., for $T \sim \mathcal{E}(1)$,

 $\mathbb{E}_{x}[H_{\phi}^{-1}(\tilde{\tau}_{C}^{r})] < \infty \text{ for all } x \in E,$

and this quantity is uniformly bounded on C. 2. $\exists C \text{ compact, petite on } E, \ \kappa, \eta > 0 \text{ and } \psi : \mathbb{R}_+ \times E \to [1, \infty)$ continuous, \uparrow in its first argument, such that (roughly)

$$(\partial_t + \mathcal{L})\psi(t, x) \leq \kappa H_{\phi}^{-1}(t) \mathbb{1}_{\mathcal{C}}(x) - \phi(H_{\phi}^{-1}(t)).$$

Both conditions are implied by Condition 2 of the DFG's theorem. They imply the existence of an invariant $\pi \in \mathcal{P}(E)$ with

$$\forall x \in E, \lim_{t \to \infty} \phi(H_{\phi}^{-1}(t)) \| \mathcal{P}_t(x, \cdot) - \pi(\cdot) \|_{TV} = 0.$$

Kinetic Theory	Probabilistic approach	Analytic method, Harris' theorems	Collisional equations	Out look
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Long-Time Behavior of Kinetic Equations with Boundary Effects

Kinetic Theory

Probabilistic approach for the asymptotic behavior of the FTE

Analytic method, Harris' theorems

Linearized equations from collisional kinetic theory Context and previous results Adapting hypocoercivity methods to the Maxwell boundary condition

Outlook

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Context

In Chapter 6, we add a linear collision operator C. We consider the same boundary condition as before (with the accommodation coefficient $\alpha \in [0, 1]$), where M is the wall Maxwellian.

$$\partial_t f + v \cdot \nabla_x f = \mathcal{C}f, \quad \text{in } (0,\infty) \times G.$$

Kinetic Theory	Probabilistic approach	Analytic method, Harris' theorems	Collision al equations	O ut look
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$$\partial_t f + \mathbf{v} \cdot \nabla_{\mathbf{x}} f = \mathcal{C} f, \quad \text{in } (0,\infty) \times G.$$

With the hypothesis that we will introduce on C, this models for instance the Boltzmann equation with or without cut-off or the Landau equation, in the linearized (close to equilibrium) regime. E.g., for Boltzmann

$$\mathcal{C}f(\mathbf{v}) = \int_{\mathbb{R}^d \times \mathbb{S}^{d-1}} B(|\mathbf{v} - \mathbf{v}_*|, \omega) (f' M'_* + M' f'_* - f M_* - M f_*) \, \mathrm{d}\mathbf{v}_* \mathrm{d}\omega,$$

with $v' = \frac{v+v_*}{2} + \frac{|v-v_*|}{2}\omega$, $v'_* = \frac{v+v_*}{2} - \frac{|v-v_*|}{2}\omega$ the post-collisional velocities, *B* the collision kernel.
Kinetic Theory	Probabilistic approach	Analytic method, Harris' theorems	Collisional equations	O ut look
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Context

In Chapter 6, we add a linear collision operator C. We consider the same boundary condition as before (with the accommodation coefficient $\alpha \in [0, 1]$), where M is the wall Maxwellian.

$$\partial_t f + \mathbf{v} \cdot \nabla_{\mathbf{x}} f = \mathcal{C}f, \quad \text{in } (0,\infty) \times G.$$

With the hypothesis that we will introduce on C, this models for instance the Boltzmann equation with or without cut-off or the Landau equation, in the linearized (close to equilibrium) regime. E.g., for Boltzmann

$$\mathcal{C}f(\mathbf{v}) = \int_{\mathbb{R}^d \times \mathbb{S}^{d-1}} B(|\mathbf{v} - \mathbf{v}_*|, \omega) (f' M'_* + M' f'_* - f M_* - M f_*) \, \mathrm{d}\mathbf{v}_* \mathrm{d}\omega,$$

with $v' = \frac{v+v_*}{2} + \frac{|v-v_*|}{2}\omega$, $v'_* = \frac{v+v_*}{2} - \frac{|v-v_*|}{2}\omega$ the post-collisional velocities, *B* the collision kernel. \rightarrow We know that the solution $f_t \rightarrow M$ as $t \rightarrow \infty$. What is the corresponding rate ?

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Let us introduce $L^2_{\nu}(M^{-1}) := \left\{ f : \mathbb{R}^d \to \mathbb{R} \middle| \int_{\mathbb{R}^d} f^2 M^{-1} \mathrm{d}\nu < +\infty \right\}$ endowed with $(f,g) := \int_{\mathbb{R}^d} f g M^{-1} \mathrm{d}\nu$ and the associated norm $\|\cdot\|$.

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1. We have ker(C) = Span{ $M, v_1 M, \ldots, v_d M, |v|^2 M$ } on $L^2_v(M^{-1})$ (conservation laws) and we write πf for the projection of f on ker(C) and $f^{\perp} := f - \pi f$.

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- 2. The operator C is self-adjoint, with $(Cf, f) \leq 0$ and $\exists \lambda > 0$ s.t.

$$(-\mathcal{C}f,f) \geq \lambda \|f^{\perp}\|, \quad \forall f \in \mathsf{Dom}(\mathcal{C}).$$

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3. + some good interactions with low-order polynomials in v.

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3. + some good interactions with low-order polynomials in v.

Let $\mathcal{L} = -v \cdot
abla_x + \mathcal{C}$. We want something of the form

$$\langle -\mathcal{L}f, f \rangle \geq \lambda' |f|,$$

for some scalar product $\langle \cdot, \cdot \rangle$ and some $\lambda' > 0$.

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Many results in the literature

Short-range interactions (Boltzmann with angular cutoff):

- Guo (2010): exponential convergence in weighted L^{∞} space with specular reflection and diffuse reflection when Ω is strictly convex and analytic, see also Briant (2017) $\rightarrow L^2 L^{\infty}$ techniques (non-constructive).
- Briant-Guo (2016): constructive results in L² if α > 0 leading to exponential convergence in weighted L[∞] norm.
- Kim and Lee (2017-2018): non-constructive L² estimates in the convex setting for the pure specular reflection and some extensions to periodic cylindrical domains.

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Long-range interactions:

- Guo-Hwang-Jang-Ouyang (2020-2020): Landau equation with specular reflection, exponential convergence in L² norm.
- Duan-Liu-Sakamoto-Strain (2020): estimates in L² for non cut-off Boltzmann and Landau with specular reflection.

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• Assume for simplicity that Ω has no rotational symmetries. Let $\mathcal{H} := \{f : G \to \mathbb{R}, \int_G f^2 M^{-1} dv dx < \infty\}.$

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- L^2 hypocoercivity method (DMS): 1. the properties of C gives some partial coercivity estimate for the scalar product $\langle f,g \rangle = \int_G fg M^{-1} dv dx$ on \mathcal{H} , allowing one to control the microscopic part f^{\perp} .

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- 2. To control the macroscopic part πf , we add new terms to this scalar product, and consider instead

$$\langle \langle f, g \rangle \rangle = \langle f, g \rangle - \epsilon \langle \bar{\pi} f, \nabla \Delta^{-1} \pi g \rangle_{L^2_x(\Omega)} - \epsilon \langle \nabla \Delta^{-1} \pi f, \bar{\pi} g \rangle_{L^2_x(\Omega)},$$

for $\epsilon > 0$ small enough and well-chosen operators $\bar{\pi}$. We want to obtain an equivalent scalar product (i.e. equivalent corresponding norms).

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for $\epsilon > 0$ small enough and well-chosen operators $\bar{\pi}$. We want to obtain an equivalent scalar product (i.e. equivalent corresponding norms).

• One of the main difficulties: the Poisson equations associated with the Δ^{-1} have to be completed with adapted boundary conditions, to control the macroscopic quantities. This is especially difficult for the momentum component.

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Results

Our results are **constructive** and treat the Maxwell boundary condition in **full generality**, i.e. $\alpha \in [0,1]$. Both Boltzmann (with and without cutoff) and Landau are handled.

Theorem (B., Carrapatoso, Mischler, Tristani)

Let $f_0 \in \mathcal{H}$ such that

- in the case $\alpha \equiv 0$: $\int_{\mathcal{G}} f_0 dv dx = \int_{\mathcal{G}} |v|^2 f_0 dv dx = 0$,
- otherwise: $\int_G f_0 dv dx = 0$.

There exist κ , C > 0 such that for all f solution with initial data f_0 , for all $t \ge 0$,

 $\|f(t)\|_{\mathcal{H}} \leq Ce^{-\kappa t}\|f_0\|_{\mathcal{H}}.$

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Long-Time Behavior of Kinetic Equations with Boundary Effects

Kinetic Theory

Probabilistic approach for the asymptotic behavior of the FTE

Analytic method, Harris' theorems

Linearized equations from collisional kinetic theory

Outlook

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Outlook

- What about the Cercignani-Lampis boundary condition for the free-transport equation ? (in progress)
- Following the first point, what happens in collisional kinetic theory with this new boundary condition ?
- The stochastic process defined in Chapter 2 has recently been adapted in order to obtain simple NESS (non-equilibrium steady states). Can coupling methods (or sticky couplings, see EGZ), give results in this case ?
- Interactions of the new equivalent conditions with weak Poincaré/Cheeger's inequalities and sticky coupling. (in progress)
- Going beyond the L^2 case for the Maxwell boundary condition in collisional kinetic theory ?