

# THE KINETIC FOKKER-PLANCK EQUATION IN A DOMAIN

STÉPHANE MISCHLER

ABSTRACT. We first briefly recall the De Giorgi-Nash-Moser theory for parabolic equation. We next consider the Kinetic Fokker-Planck (FKP) equation in the whole space and in a domain for which we establish some ultracontractivity estimates. We present some applications to the asymptotic convergence issue and the well-posedness issue. These notes are based on some works in collaboration with K. Carrapatoso, C. Fonte, P Gabriel and R. Medina.

## CONTENTS

1. The parabolic equation	1
2. The kinetic Fokker-Planck equation in $\mathbb{R}^d$ and $\mathbb{T}^d$	2
3. The kinetic Fokker-Planck equation in a domain	2
References	2

## 1. THE PARABOLIC EQUATION

### 1.1. The heat equation and the smooth coefficients case.

▷ classical

### 1.2. Nash's proof of ultracontractivity.

▷ Nash 1958 [32]

### 1.3. A variant of Nash's proof.

▷ Carrapatoso-M. arxiv 2024 [9] or before ?

### 1.4. Other methods.

- De Giorgi iterative method ▷ De Giorgi 1957 [10]
- Moser iterative method and concave method ▷ Moser 1960, 1964 [30, 31]
- Sobolev regularity iterative method ▷ Boccardo, Gallouet 1989 [4]
- kernel method ▷ Guérard, Mouhot 2022 [18] or before ?

### 1.5. Complements.

- weighted versions ▷ Fabes, Stroock 1986 [12], Gualdani, M., Mouhot 2017 [17], M., Mouhot 2016 [29], Kavian, M., Nda 2021 [27]

### 1.6. Application : fundamental solution.

- mostly classical ▷ see for instance Stampacchia 1965 [34]

## 2. THE KINETIC FOKKER-PLANCK EQUATION IN $\mathbb{R}^d$ AND IN $\mathbb{T}^d$

### 2.1. smooth coefficients.

- Kolmogorov kernel  $\triangleright$  Kolmogorov 1934 [28]
- Fourier and commutator techniques  $\triangleright$  Hormander 1967 [26], Bouchut 2002 [5], Hérau, Pravda-Starov 2011 [23]
- Energy technique  $\triangleright$  Hérau 2007 [22], Villani 2009 [35]

### 2.2. De Giorgi-Nash-Moser techniques.

- $\triangleright$  Pascucci, Polidoro 2004 [33], Golse, Imbert, Mouhot, Vasseur 2019 [16], Guérand, Mouhot 2022 [18]

### 2.3. complements.

- $\triangleright$  local Holder continuity estimate in Golse, Imbert, Mouhot, Vasseur 2019 [16], global in Anceschi, Eleuteri, Polidoro 2019 [1], see also Villani 2009 [35, A.22]

### 2.4. Hypocoercivity.

- Poincaré inequality  $\triangleright$  Bakry, Barthe, Cattiaux, Guillin 2008 [2] for instance
- twisted  $H^1$  method  $\triangleright$  Nier, Hérau 2004 [25], Helffer, Nier 2005 [21], Villani 2009 [35]
- twisted  $L^2$  method  $\triangleright$  Hérau 2006 [24], Dolbeault, Mouhot, Schmeiser 2015 [11]

### 2.5. Extension.

- converegence in  $L_\omega^p$  space  $\triangleright$  Gallay, Wayne 2002 [15] and more recently [17, 29, 27]

## 3. THE KINTEIC FOKKER-PLANCK EQUATION IN A DOMAIN

### 3.1. Ultracontractivity.

- $\triangleright$  Carrapatoso, Fonte, Gabriel, Medina, M. [13], [9], [8], [14], [7]

### 3.2. Hypocoercivity.

- $\triangleright$  Guo [19], Bernou, Carrapatoso, M., Tristani [3]
- $\triangleright$  mostly Carrapatoso, M. arxiv 2024 [9], Carrapatoso , M. in preparation [8]

### 3.3. Doblin-Harris.

- $\triangleright$  Hairer, Mattingly 2011 [20], Cañizo, M. 2023 [6], Fonte, Gabriel, M. arxiv 2023 [13], Carrapatoso, Gabriel, Medina, M. in preparation [7], Fonte, M. in preparation [14]

## REFERENCES

- [1] Francesca Anceschi, Michela Eleuteri, and Sergio Polidoro. A geometric statement of the Harnack inequality for a degenerate Kolmogorov equation with rough coefficients. *Commun. Contemp. Math.*, 21(7):1850057, 17, 2019.
- [2] Dominique Bakry, Franck Barthe, Patrick Cattiaux, and Arnaud Guillin. A simple proof of the Poincaré inequality for a large class of probability measures including the log-concave case. *Electron. Commun. Probab.*, 13:60–66, 2008.
- [3] Armand Bernou, Kleber Carrapatoso, Stéphane Mischler, and Isabelle Tristani. Hypocoercivity for kinetic linear equations in bounded domains with general Maxwell boundary condition. *Ann. Inst. H. Poincaré C Anal. Non Linéaire*, 40(2):287–338, 2023.
- [4] Lucio Boccardo and Thierry Gallouët. Nonlinear elliptic and parabolic equations involving measure data. *J. Funct. Anal.*, 87(1):149–169, 1989.
- [5] F. Bouchut. Hypoelliptic regularity in kinetic equations. *J. Math. Pures Appl. (9)*, 81(11):1135–1159, 2002.
- [6] José A. Cañizo and Stéphane Mischler. Harris-type results on geometric and subgeometric convergence to equilibrium for stochastic semigroups. *J. Funct. Anal.*, 284(7):Paper No. 109830, 2023.
- [7] K. Carrapatoso, P. Gabriel, R. Medina, and S. Mischler. Constructive rate for the Kinetic Fokker-Planck equation. in preparation.
- [8] Kleber Carrapatoso and Stéphane Mischler. The Landau equation in a domain. working paper, 2024.

- [9] Kleber Carrapatoso and Stéphane Mischler. The kinetic fokker-planck equation in a domain: Ultracontractivity, hypocoercivity and long-time asymptotic behavior, 2024.
- [10] Ennio De Giorgi. Sulla differenziabilità e l'analiticità delle estremali degli integrali multipli regolari. *Mem. Accad. Sci. Torino. Cl. Sci. Fis. Mat. Nat.* (3), pages 25–43, 1957.
- [11] Jean Dolbeault, Clément Mouhot, and Christian Schmeiser. Hypocoercivity for linear kinetic equations conserving mass. *Trans. Amer. Math. Soc.*, 367(6):3807–3828, 2015.
- [12] E. B. Fabes and D. W. Stroock. A new proof of Moser's parabolic Harnack inequality using the old ideas of Nash. *Arch. Rational Mech. Anal.*, 96(4):327–338, 1986.
- [13] Claudia Fonte Sanchez, Pierre Gabriel, and Stéphane Mischler. On the Krein-Rutman theorem and beyond. arxiv, May 2023.
- [14] Claudia Fonte Sanchez and Stéphane Mischler. On the Voltage-Conductance kinetic equation. working paper.
- [15] Thierry Gallay and C. Eugene Wayne. Invariant manifolds and the long-time asymptotics of the Navier-Stokes and vorticity equations on  $\mathbf{R}^2$ . *Arch. Ration. Mech. Anal.*, 163(3):209–258, 2002.
- [16] François Golse, Cyril Imbert, Clément Mouhot, and Alexis F. Vasseur. Harnack inequality for kinetic Fokker-Planck equations with rough coefficients and application to the Landau equation. *Ann. Sc. Norm. Super. Pisa Cl. Sci. (5)*, 19(1):253–295, 2019.
- [17] M. P. Gualdani, S. Mischler, and C. Mouhot. Factorization of non-symmetric operators and exponential  $H$ -theorem. *Mém. Soc. Math. Fr. (N.S.)*, (153):137, 2017.
- [18] Jessica Guerand and Clément Mouhot. Quantitative De Giorgi methods in kinetic theory. *J. Éc. polytech. Math.*, 9:1159–1181, 2022.
- [19] Yan Guo. Decay and continuity of the Boltzmann equation in bounded domains. *Arch. Ration. Mech. Anal.*, 197(3):713–809, 2010.
- [20] Martin Hairer and Jonathan C. Mattingly. Yet another look at Harris' ergodic theorem for Markov chains. In *Seminar on Stochastic Analysis, Random Fields and Applications VI*, volume 63 of *Progr. Probab.*, pages 109–117. Birkhäuser/Springer Basel AG, Basel, 2011.
- [21] Bernard Helffer and Francis Nier. *Hypoelliptic estimates and spectral theory for Fokker-Planck operators and Witten Laplacians*, volume 1862 of *Lecture Notes in Mathematics*. Springer-Verlag, Berlin, 2005.
- [22] F. Hérau. Short and long time behavior of the Fokker-Planck equation in a confining potential and applications. *J. Funct. Anal.*, 244(1):95–118, 2007.
- [23] F. Hérau and K. Pravda-Starov. Anisotropic hypoelliptic estimates for Landau-type operators. *J. Math. Pures Appl. (9)*, 95(5):513–552, 2011.
- [24] Frédéric Hérau. Hypocoercivity and exponential time decay for the linear inhomogeneous relaxation Boltzmann equation. *Asymptot. Anal.*, 46(3-4):349–359, 2006.
- [25] Frédéric Hérau and Francis Nier. Isotropic hypoellipticity and trend to equilibrium for the Fokker-Planck equation with a high-degree potential. *Arch. Ration. Mech. Anal.*, 171(2):151–218, 2004.
- [26] Lars Hörmander. Hypoelliptic second order differential equations. *Acta Math.*, 119:147–171, 1967.
- [27] Otared Kavian, Stéphane Mischler, and Mamadou Ndao. The Fokker-Planck equation with subcritical confinement force. *J. Math. Pures Appl. (9)*, 151:171–211, 2021.
- [28] A. Kolmogoroff. Zufällige Bewegungen (zur Theorie der Brownschen Bewegung). *Ann. of Math. (2)*, 35(1):116–117, 1934.
- [29] S. Mischler and C. Mouhot. Exponential stability of slowly decaying solutions to the kinetic-Fokker-Planck equation. *Arch. Ration. Mech. Anal.*, 221(2):677–723, 2016.
- [30] Jürgen Moser. A new proof of De Giorgi's theorem concerning the regularity problem for elliptic differential equations. *Comm. Pure Appl. Math.*, 13:457–468, 1960.
- [31] Jürgen Moser. A Harnack inequality for parabolic differential equations. *Comm. Pure Appl. Math.*, 17:101–134, 1964.
- [32] J. Nash. Continuity of solutions of parabolic and elliptic equations. *Amer. J. Math.*, 80:931–954, 1958.
- [33] Andrea Pascucci and Sergio Polidoro. The Moser's iterative method for a class of ultraparabolic equations. *Commun. Contemp. Math.*, 6(3):395–417, 2004.
- [34] Guido Stampacchia. Le problème de Dirichlet pour les équations elliptiques du second ordre à coefficients discontinus. *Ann. Inst. Fourier (Grenoble)*, 15(fasc. 1):189–258, 1965.
- [35] C. Villani. Hypocoercivity. *Mem. Amer. Math. Soc.*, 202:iv+141, 2009.