The adiabatic limit of wave-map flow

Martin Speight¹

December 12, 2008

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¹Joint work with Mark Haskins

Harmonic maps

$$egin{aligned} \phi &: M o N \subset \mathbb{R}^k, \qquad E(\phi) = rac{1}{2} \int_M |\mathrm{d}\phi|^2 \ & (\Delta\phi)(x) \perp \mathcal{T}_{\phi(x)} N \end{aligned}$$

• Let's choose $N = S^2 \subset \mathbb{R}^3$ hereafter:

 $\Delta \mathbf{\phi} - (\mathbf{\phi} \cdot \Delta \mathbf{\phi}) \mathbf{\phi} = \mathbf{0}$

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• $\varphi: M \to S^2$ (*M*=compact Riemann surface) $E(\varphi) \ge 4\pi n$, equality $\iff \varphi$ holomorphic (Belavin-Polyakov-Liechnerowicz)

Harmonic maps

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(Belavin-Polyakov-Liechnerowicz)

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• Let's choose $(M,\eta) = (\mathbb{R} \times \Sigma, dt^2 - g_{\Sigma})$

$$S(\boldsymbol{\varphi}) = \int_{\mathbb{R}} dt \left\{ \frac{1}{2} \int_{\Sigma} |\boldsymbol{\varphi}_t|^2 - \frac{1}{2} \int_{\Sigma} |\mathrm{d}\boldsymbol{\varphi}|^2 \right\}$$

 $(\Box \varphi)(t,x) \perp T_{\varphi(t,x)}N$ for all $(t,x) \in M$

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where $\Box = \partial_t^2 - \Delta_{\Sigma}$.

• Obviously, static wave maps are harmonic maps $\Sigma \rightarrow N$

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$$\mathsf{M}_n = \mathsf{hol}_n(\Sigma, S^2)$$

which saturate a topological energy bound, and satisfy a "Bogomolnyi" equation

 $\varphi_y = \varphi \times \varphi_x$

• Topological "solitons" (cf monopoles, vortices, instantons...)

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• Topological "solitons" (cf monopoles, vortices, instantons...)

• Wave map flow conserves $E_{\text{total}} = E(\varphi(t)) + \frac{1}{2} \int_{\Sigma} |\varphi_t|^2$

- Cauchy problem: $\varphi(0) \in M_n$, $\varphi_t(0) \in T_{\varphi(0)}M_n$, small
- $E_{\text{total}}(t) = 4\pi n + \text{small for all time:}$ expect $\varphi(t)$ remains "close" to M_n for all time.
- Consider **constrained** variational problem for *S*, where $\psi(t) \in M_n$ for all *t*:

$$|S| = \int dt \left\{ \frac{1}{2} \int_{\Sigma} |\Psi_t|^2 - 4\pi n \right\}$$

 $\psi(t)$ follows a **geodesic** in (M_n, γ)

 $\gamma(X,Y) = \int_{\Sigma} X \cdot Y, \qquad X, Y \in T_{\Psi} \mathsf{M}_{\mathsf{n}} \subset \Psi^{-1} T S^{2}.$

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Two research strands

O Study geometry of M_n (with metric γ)

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Iry to prove the conjecture

- hol_n(Σ) is Kähler, formally (Ruback), rigorously for Σ = S² all n, Σ = T² n = 2 (JMS)
- hol_n(Σ) geodesically incomplete (Sadun-JMS)
- hol₂(C) = Rat^{*}₂, lump scattering numerics (Ward, Leese). Metric singular, foliation
- hol₁(S²) = Rat₁ = PL(2, C) = SO(3) × ℝ³ = ···, finite volume and diameter, Ricci positive, unbounded curvature, geodesic flow well understood (JMS, Baptista)

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- hol₁(S²) = Rat₁ = PL(2, C) = SO(3) × R³ = ···, finite volume and diameter, Ricci positive, unbounded curvature, geodesic flow well understood (JMS, Baptista)

- hol₂(T²) = [T² × Rat₁]/[ℤ₂ × ℤ₂], finite volume and diameter (JMS), numerics (Cova)
- $\mathsf{hol}_n(\mathbb{R} imes S^1)$ geodesic flow (Romao)
- $\operatorname{hol}_n^{eq}(S^2) = \mathbb{R} \times S^1$ volume, total Gauss curvature, lifted geodesic flow (McGlade-JMS)
- Spectral geometry of hol₁(S²): quantum dynamics of a lump on S² (Krusch-JMS)

2nd strand: Prove conjecture (geodesic flow in M_n approximates wave map flow)

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- Spectral geometry of $hol_1(S^2)$: quantum dynamics of a lump on S^2 (Krusch-JMS)

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2nd strand: Prove conjecture (geodesic flow in M_n approximates wave map flow)

 $\varphi(0) = \varphi_0, \qquad \varphi_t(0) = \varepsilon \varphi_1$

where $\phi_0 \in M_n$, $\phi_1 \in T_{\phi_0}M_n$ and $\epsilon > 0$.

There exist T > 0 and $\varepsilon_* > 0$ (depending on (φ_0, φ_1)) such that, for all $\varepsilon \in (0, \varepsilon_*]$, Cauchy problem has a unique solution for $t \in [0, T/\varepsilon]$. Furthermore, the time re-scaled solution

converges uniformly in C^0 norm to $\psi : [0, T] \times \Sigma \to S^2$, the geodesic in M_n with the same initial data.

• Loosely: the geodesic approximation "works" for times of order $1/\epsilon$ when the initial velocities are of order ϵ

Can't do much better: M_n incomplete!

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- Wave map eqn for $\phi \leftrightarrow$ coupled ODE/PDE system for $\phi = \psi + \epsilon^2 Y$
- Short time existence and uniqueness theorem for this system (in a suitable Sobolev space)

- Coercivity of the Hessian (and "higher" Hessian)
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- Energy estimates for Y(t)
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- Ocercivity of the Hessian (and "higher" Hessian)
- Energy estimates for Y(t)

A priori bound
We'll sketch the proof in the case $\Sigma = T^2$. Ingredients:

- Wave map eqn for $\phi \leftrightarrow$ coupled ODE/PDE system for $\phi = \psi + \epsilon^2 Y$
- Short time existence and uniqueness theorem for this system (in a suitable Sobolev space)

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• Moduli space (stereographic coord on S²)

$$\psi(z) = \lambda \frac{\sigma(z-a_1)\cdots\sigma(z-a_n)}{\sigma(z-b_1)\cdots\sigma(z-b_n)}, \qquad \sum_{i=1}^{n} \sum_{j=1}^{n} b_j, \qquad \{a_i\} \cap \{b_i\} = \emptyset$$

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 $\dim_{\mathbb{C}} M_n = 2n$

- Choose and fix initial data $\phi_0 \in M_n$, $\phi_1 \in T_{\phi_0}M_n$.
- Choose and fix real local coords *q* : ℝ⁴ⁿ ⊃ U → M_n Denote by ψ(*q*) the h-map corresponding to *q*.
 Convenient to demand that φ₀ = ψ(0) and U = ℝ⁴ⁿ

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Sobolev spaces:

 $\mathcal{H}^{k} = \{ u : \Sigma \to \mathbb{R} \mid u \text{ and all partial derivs up to order } k \text{ are in } L^{2} \}$ $\| u \|_{k}^{2} = \int_{\Sigma} u^{2} + \sum_{1 \le |\alpha \le k} \int_{\Sigma} (\partial_{\alpha} u)^{2}$ $H^{k} = \{ Y : \Sigma \to \mathbb{R}^{3} \mid Y_{1}, Y_{2}, Y_{3} \in \mathcal{H}^{k} \}$ $\| Y \|_{k}^{2} = \| Y_{1} \|_{k}^{2} + \| Y_{2} \|_{k}^{2} + \| Y_{3} \|_{k}^{2}$ Note $H^{0} = L^{2}$.

Fact: ℋ^k is a Banach algebra for k ≥ 2, that is,

 $u, v \in \mathscr{H}^k \Rightarrow uv \in \mathscr{H}^k$, and $||uv||_k \le c ||u||_k ||v||_k$

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 $u, v \in \mathscr{H}^k \Rightarrow uv \in \mathscr{H}^k$, and $||uv||_k \le c ||u||_k ||v||_k$

Sobolev spaces:

 $\begin{aligned} \mathscr{H}^{k} &= \{ u : \Sigma \to \mathbb{R} \mid u \text{ and all partial derivs up to order } k \text{ are in } L^{2} \} \\ \| u \|_{k}^{2} &= \int_{\Sigma} u^{2} + \sum_{1 \le |\alpha \le k} \int_{\Sigma} (\partial_{\alpha} u)^{2} \\ H^{k} &= \{ Y : \Sigma \to \mathbb{R}^{3} \mid Y_{1}, Y_{2}, Y_{3} \in \mathscr{H}^{k} \} \\ \| Y \|_{k}^{2} &= \| Y_{1} \|_{k}^{2} + \| Y_{2} \|_{k}^{2} + \| Y_{3} \|_{k}^{2} \end{aligned}$

Note $H^0 = L^2$.

• Fact: \mathscr{H}^k is a Banach **algebra** for $k \ge 2$, that is,

 $u, v \in \mathscr{H}^k \Rightarrow uv \in \mathscr{H}^k$, and $||uv||_k \leq c ||u||_k ||v||_k$

Wave map equation

$$\phi_{tt} - \phi_{xx} - \phi_{yy} + (|\phi_t|^2 - |\phi_x|^2 - |\phi_y|^2)\phi = 0$$

- Slow time τ = εt (book-keeping device)
- Decompose $\varphi(t) = \psi(q(\tau)) + \varepsilon^2 Y(t)$.
 - Section: map $Z : \Sigma \to \mathbb{R}^3$
 - Tangent section: $Z : \Sigma \to \mathbb{R}^3$ s.t. $Z \cdot \psi = 0$ everywhere

Y is **not** a tangent section (but it's close):

$$|\psi|^2 = |\phi|^2 = 1 \quad \Rightarrow \quad \psi \cdot Y = -\frac{1}{2} \varepsilon^2 |Y|^2$$

• Choose q so that $\psi(q)$ (locally) minimizes $\|Y\|_{0}$:

$$\langle Y, Z \rangle = 0, \qquad \forall Z \in T_{\psi(q)} \mathsf{M}_n.$$

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PDE for Y

$$Y_{tt} + J_{\Psi}Y = k + \varepsilon j$$

where

$$J_{\Psi}Y = -\Delta Y - (|\psi_{x}|^{2} + |\psi_{y}|^{2})Y - 2(\psi_{x} \cdot Y_{x} + \psi_{y} \cdot Y_{y})\psi$$

$$k = -\psi_{\tau\tau} - |\psi_{\tau}|^{2}\psi$$

$$j = -2(\psi_{\tau} \cdot Y_{t})\psi - \varepsilon(|Y_{t}|^{2} - |Y_{x}|^{2} - |Y_{y}|^{2})\psi$$

$$-\varepsilon(|\psi_{\tau}|^{2} - 2\psi_{x} \cdot Y_{x} - 2\psi_{y} \cdot Y_{y})Y\} - 2\varepsilon^{2}(\psi_{\tau} \cdot Y_{t})Y$$

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• Fact: J_{ψ} acting on tangent sections is the Jacobi operator for h-map ψ

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Self-adjoint elliptic operator on $\psi^{-1}TS^2$, $T_{\psi}M_n = \ker J_{\psi}$

• Annoying fact: J not self-adjoint on general sections Self-adjointness of J is crucial for Stuart's method

> $J_{\Psi}Y = -\Delta Y - (|\Psi_{x}|^{2} + |\Psi_{y}|^{2})Y + AY$ $AY = -2(\Psi_{x} \cdot Y_{x} + \Psi_{y} \cdot Y_{y})\Psi$ $A^{\dagger}Y = 2\{(\Psi \cdot Y)\Delta\Psi + (\Psi \cdot Y)_{x}\Psi_{x} + (\Psi \cdot Y_{y})\Psi_{y}\}$

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• So, replace J by L and j by

 $j' = j + \varepsilon \{ |Y|^2 \Delta \psi + |Y|_x^2 \psi_x + |Y|_y^2 \psi_y \}$

Doesn't change analytic structure of error term

 $Y_{tt} + LY = k + \varepsilon j'$

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Doesn't change analytic structure of error term

 $Y_{tt} + LY = k + \varepsilon j'$

$$\langle Y, \frac{\partial \Psi}{\partial q^i} \rangle = 0, \qquad i = 1, 2, \dots, 4n$$



• Differentiate w.r.t. t twice

$$\begin{array}{lll} \langle Y_{tt}, \frac{\partial \Psi}{\partial q^{i}} \rangle &=& \mathcal{O}(\varepsilon) \\ \langle -LY + k, \frac{\partial \Psi}{\partial q^{i}} \rangle &=& \mathcal{O}(\varepsilon) \\ \langle \Psi_{\tau\tau}, \frac{\partial \Psi}{\partial q^{i}} \rangle &=& \mathcal{O}(\varepsilon) \end{array}$$

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$$\langle Y, \frac{\partial \Psi}{\partial q^i} \rangle = 0, \qquad i = 1, 2, \dots, 4n$$



Differentiate w.r.t. t twice

$$\langle Y_{tt}, \frac{\partial \Psi}{\partial q^i} \rangle = O(\varepsilon)$$

 $\langle -LY + k, \frac{\partial \Psi}{\partial q^i} \rangle = O(\varepsilon)$
 $\langle \Psi_{ct}, \frac{\partial \Psi}{\partial q^i} \rangle = O(\varepsilon)$

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$$Y_{tt} + LY = k + \varepsilon j'$$

$$q_{\tau\tau}^{i} + \Gamma(q)_{jk}^{i} q_{\tau}^{j} q_{\tau}^{k} = \varepsilon f^{i}(q, q_{\tau}, Y, Y_{t}, \varepsilon)$$

Short time existence theorem

There exist ε_* , T > 0, depending only on Γ , such that, for all $\varepsilon \in (0, \varepsilon_*]$ and any initial data

$\|Y(0)\|_{3}^{2} + \|Y_{t}(0)\|_{2}^{2} + |q(0)|^{2} + |q_{\tau}(0)|^{2} \le \Gamma^{2}$

the system has a unique solution

 $(Y,q) \in C^0([0,T], H^3 \oplus \mathbb{R}^{4n}) \cap \cdots \cap C^3([0,T], H^0 \oplus \mathbb{R}^{4n})$

Furthermore, if the initial data are tangent to the L^2 orthogonality constraint, and the pointwise constraint, the solution preserves these constraints for all *t*. Proof: Picard's method.

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Furthermore, if the initial data are tangent to the L^2 orthogonality constraint, and the pointwise constraint, the solution preserves these constraints for all t. Proof: Picard's method.
Theorem

If $Y \perp_{L^2} \ker J_{\Psi}$, and $\Psi \cdot Y = 0$, then

 $\langle Y, J_{\Psi}Y \rangle \geq c(\Psi) \|Y\|_{1}^{2}.$

The constant $c(\psi) > 0$ and depends continuously on ψ .

Corollary

If $Y \perp_{L^2} \ker J_{\psi}$, and $\psi \cdot Y = -\frac{1}{2} \varepsilon^2 |Y|^2$, then

 $\langle Y, LY \rangle \geq c(\psi)(||Y||_1^2 - \varepsilon^2 ||Y||_2^4)$ and $\langle LY, LLY \rangle \geq c(\psi) \{||Y||_3^2 - \varepsilon^2 (||Y||_3^2 + ||Y||_3^4)\}$

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 Take a solution of the ODE/PDE system, and consider the quantity

$$Q_1(t) = \frac{1}{2} \|Y_t\|_0^2 + \frac{1}{2} \langle Y, LY \rangle$$

• This is "quasi-conserved":

$$\begin{aligned} \frac{dQ_1}{dt} &= \langle Y_t, -LY + k + \varepsilon j' \rangle + \langle Y_t, LY \rangle + \varepsilon \langle Y, L_{\tau}Y \rangle \\ &= \frac{d}{dt} \langle Y, k \rangle + \varepsilon \{ -\langle Y, k_{\tau} \rangle + \langle Y_t, j' \rangle + \langle Y, L_{\tau}Y \rangle \} \\ Q_1(t) &\leq c + c(q) (|q_{\tau\tau}| + |q_{\tau}|^2) ||Y(t)||_0 \\ &+ \varepsilon \int_0^t c(|q|, |q_{\tau\tau}|, |q_{\tau\tau\tau}|, ||Y||_3, ||Y_t||_2) \end{aligned}$$

c denotes a cts bounding function, increasing in all its entries

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Higher energy,

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Key point: dominant term in growth of quadratic form Q₂ (which controls ||Y||₃²) is linear in ||Y||₃

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- Let q(t) = q₀(τ) + ε² q̃(t) where q₀(τ) solves exact geodesic flow.
- $M(t) = \max_{0 \le s \le t} \{|q(s)| + |\tilde{q}_t(s)| + \|Y(s)\|_3^2 + \|Y_t(s)\|_2^2$ Solution exists whilever M(t) remains bounded
- By coercivity, energy estimates, elementary estimates for \widetilde{q}

 $M(t) \leq c + cM(t)^{\frac{1}{2}} + \varepsilon tc(M(t))$

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Claim there exists $\varepsilon_* > 0$ such that $\varepsilon_t_{\varepsilon}$ is bounded away from 0 on $(0, \varepsilon_*]$.

If not, there exists a sequence $\epsilon
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a contradiction for M_* sufficiently large.

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a contradiction for M_* sufficiently large.

"Precise conjecture" follows:

• There exists $T_{**} = \inf \{ \epsilon t_{\epsilon} : \epsilon \in (0, \epsilon_*] \} > 0$ such that, as $\epsilon \to 0$,

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• $||Y||_3$ remains bounded for $t \in [0, T_{**}/\varepsilon]$, and $||Y||_{C^0} \le c ||Y||_2 \le c ||Y||_3$, so $\mathfrak{g}_*(\tau)$ converges uniformly on $[0, T_{**}]$ to $\mathfrak{w}(\sigma)$ "Precise conjecture" follows:

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so $\varphi_{\varepsilon}(\tau)$ converges uniformly on $[0, T_{**}]$ to $\psi(q_0(\tau))$

Proved for Σ = T², but argument should immediately generalize to any compact RS

- Generalizing target space is much harder. Static model has right properties when *N*=compact Kähler, but what's analogue of $\varphi(t) = \psi(\tau) + \varepsilon^2 Y(t)$?
- We first tried (even for $N = S^2$!)

$$\varphi(t) = \exp_{\psi(\tau)} \varepsilon^2 Y(t)$$

but this doesn't work (*j* has Y_{xx} terms, fatal for short time existence result and higher energy estimate)

• Presumably extrinsic set-up can be used. Hideous.

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Geometry, Field Theory and Solitons

University of Leeds, 26-31 July 2009

- The geometry of soliton moduli spaces Prof. Nick Manton FRS (Cambridge)
- Supersymmetry and solitons Dr. David Tong (Cambridge)
- ADHM, Nahm and Fourier-Mukai transforms Prof. Jacques Hurtubise (McGill)
- Plus one-hour lectures by Prof. Richard Ward FRS (Durham) and Dr. Joost Slingerland (IAS Dublin)

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