

The adiabatic limit of wave-map flow

Martin Speight¹

November 5, 2009

¹Joint work with Mark Haskins

$$\varphi : M \rightarrow N \subset \mathbb{R}^k, \quad E(\varphi) = \frac{1}{2} \int_M |d\varphi|^2$$

$$(\Delta\varphi)(x) \perp T_{\varphi(x)}N$$

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

$$\Delta\varphi - (\varphi \cdot \Delta\varphi)\varphi = 0$$

- $\varphi : M \rightarrow S^2$ (M =compact Riemann surface)

$$E(\varphi) \geq 4\pi n, \quad \text{equality} \iff \varphi \text{ holomorphic}$$

(Belavin-Polyakov-Liechnerowicz)

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Domain Lorentzian ($E(\varphi)$ now $S(\varphi)$).

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

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

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

where $\square = \partial_t^2 - \Delta_\Sigma$.

- Obviously, static wave maps are harmonic maps $\Sigma \rightarrow N$
- $\dim \Sigma = 1$, wave map equation is an integrable system
- $\dim \Sigma \geq 3$, nonintegrable but well understood analytically. Good model of blow-up.

Wave maps

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- $\dim \Sigma = 2$, most interesting (and hardest) case for nonlinear analysts. Blow-up problem very hard (Rodnianski and Sterbenz).
- Also most interesting to (my sort of) theoretical physicists:
Have large families of static solutions

$$M_n = \text{hol}_n(\Sigma, S^2)$$

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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Geodesic approximation (Ward, after Manton)

- Wave map flow conserves $E_{\text{total}} = \frac{1}{2} \int_{\Sigma} |\dot{\varphi}_t|^2 + E(\varphi(t))$
- 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 (e.g. in H^1 norm) to M_n for all time.
- Consider much simpler **constrained** variational problem for S , where $\psi(t) \in M_n$ for all t :

$$S|_{\mathcal{T}M_n} = \int dt \left\{ \frac{1}{2} \int_{\Sigma} |\dot{\psi}_t|^2 - 4\pi n \right\}$$

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

$$\gamma(X, Y) = \int_{\Sigma} X \cdot Y, \quad X, Y \in T_{\psi}M_n \subset \psi^{-1}TS^2.$$

- **Conjecture:** $\psi(t)$ with initial data $\psi(0) = \varphi(0)$, $\psi_t(0) = \varphi_t(0)$ is a “good approximation” to wave map $\varphi(t)$

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Precise conjecture

Consider the following one-parameter family of Cauchy problems for the wave map flow $\mathbb{R} \times \Sigma \rightarrow S^2$:

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

where $\varphi_0 \in M_n$, $\varphi_1 \in T_{\varphi_0} M_n$ and $\varepsilon > 0$.

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

$$\varphi_\varepsilon : [0, T] \times \Sigma \rightarrow S^2, \quad \varphi_\varepsilon(\tau, x) = \varphi(\tau/\varepsilon, x)$$

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

- Loosely: the geodesic approximation “works” for times of order $1/\varepsilon$ when the initial velocities are of order ε
- Can't do much better: (M_n, γ) incomplete (Sadun, JMS)!

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

- 1 Wave map eqn for $\phi \leftrightarrow$ coupled ODE/PDE system for $\phi = \psi + \varepsilon^2 Y$
- 2 Short time existence and uniqueness theorem for this system (in a suitable Sobolev space)
- 3 Coercivity of the Hessian (and "higher" Hessian)
- 4 Energy estimates for $Y(t)$
- 5 A priori bound

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- Moduli space (stereographic coord on S^2)

$$\psi(z) = \lambda \frac{\sigma(z - a_1) \cdots \sigma(z - a_n)}{\sigma(z - b_1) \cdots \sigma(z - b_n)}, \quad \begin{aligned} \sum a_i &= \sum b_i, \\ \{a_i\} \cap \{b_i\} &= \emptyset \end{aligned}$$

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

- Choose and fix initial data $\varphi_0 \in M_n, \varphi_1 \in T_{\varphi_0} M_n$.
- Choose and fix real local coords $q: \mathbb{R}^{4n} \supset U \rightarrow M_n$
Denote by $\psi(q)$ the h-map corresponding to q .
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- Sobolev spaces:

$$\mathcal{H}^k = \{u : \Sigma \rightarrow \mathbb{R} \mid u \text{ and all partial derivs up to order } k \text{ are in } L^2\}$$

$$\|u\|_k^2 = \int_{\Sigma} u^2 + \sum_{1 \leq |\alpha| \leq k} \int_{\Sigma} (\partial_{\alpha} u)^2$$

$$H^k = \{Y : \Sigma \rightarrow \mathbb{R}^3 \mid Y_1, Y_2, Y_3 \in \mathcal{H}^k\}$$

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Note $H^0 = L^2$.

- Fact: \mathcal{H}^k is a Banach algebra for $k \geq 2$, that is,

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

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Projection to the moduli space

- Wave map equation

$$\varphi_{tt} - \varphi_{xx} - \varphi_{yy} + (|\varphi_t|^2 - |\varphi_x|^2 - |\varphi_y|^2)\varphi = 0$$

- Slow time $\tau = \varepsilon t$ (book-keeping device)
- Decompose $\varphi(t) = \psi(q(\tau)) + \varepsilon^2 Y(t)$.
 - **Section:** map $Z : \Sigma \rightarrow \mathbb{R}^3$
 - **Tangent section:** $Z : \Sigma \rightarrow \mathbb{R}^3$ s.t. $Z \cdot \psi = 0$ everywhere Y is **not** a tangent section (but it's close):

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

- Choose q so that $\psi(q)$ (locally) minimizes $\|Y\|_0$:

$$\langle Y, Z \rangle = 0, \quad \forall Z \in T_{\psi(q)} M_n.$$

Projection to the moduli space

- Wave map equation

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

- Slow time $\tau = \varepsilon t$ (book-keeping device)
- Decompose $\phi(t) = \psi(q(\tau)) + \varepsilon^2 Y(t)$.
 - Section: map $Z : \Sigma \rightarrow \mathbb{R}^3$
 - Tangent section: $Z : \Sigma \rightarrow \mathbb{R}^3$ 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 $\|Y\|_0$:

$$\langle Y, Z \rangle = 0, \quad \forall Z \in T_{\psi(q)} M_n.$$

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where

$$\begin{aligned} J_\psi Y &= -\Delta Y - (|\psi_x|^2 + |\psi_y|^2)Y - 2(\psi_x \cdot Y_x + \psi_y \cdot Y_y)\psi \\ k &= -\psi_{\tau\tau} - |\psi_\tau|^2\psi \\ j &= -2(\psi_\tau \cdot Y_t)\psi - \varepsilon(|Y_t|^2 - |Y_x|^2 - |Y_y|^2)\psi \\ &\quad - \varepsilon(|\psi_\tau|^2 - 2\psi_x \cdot Y_x - 2\psi_y \cdot Y_y)Y - 2\varepsilon^2(\psi_\tau \cdot Y_t)Y \\ &\quad - \varepsilon^3(|Y_t|^2 - |Y_x|^2 - |Y_y|^2)Y \end{aligned}$$

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- **Fact:** J_ψ acting on tangent sections is the **Jacobi** operator for h-map ψ

$$\text{Hess}_\psi(Y, Y) = \langle Y, J_\psi Y \rangle$$

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

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

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- For Y satisfying pointwise constraint $\Psi \cdot Y = -\frac{1}{2}\varepsilon^2 |Y|^2$,

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$$j' = j + \varepsilon \{ |Y|^2 \Delta \Psi + |Y|_x^2 \Psi_x + |Y|_y^2 \Psi_y \}$$

- Doesn't change analytic structure of error term

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- Recall L^2 orthogonality constraint

$$\left\langle Y, \frac{\partial \psi}{\partial q^i} \right\rangle = 0, \quad i = 1, 2, \dots, 4n$$

since $\frac{\partial \psi}{\partial q^i}$ span $\ker J_\psi$

- Differentiate w.r.t. t twice

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

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Summary: the ODE/PDE system

$$\begin{aligned} Y_{tt} + LY &= k + \varepsilon j' \\ q_{\tau\tau}^i + \Gamma(q)_{jk}^i q_\tau^j q_\tau^k &= \varepsilon f^i(q, q_\tau, Y, Y_t, \varepsilon) \end{aligned}$$

Short time existence theorem

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

$$\|Y(0)\|_3^2 + \|Y_t(0)\|_2^2 + |q(0)|^2 + |q_\tau(0)|^2 \leq \Gamma^2$$

the system has a unique solution

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

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 .

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Proof: Picard's method.

Coercivity of the Hessian(s)

- Essence of Stuart's method: use quasi-conservation of $\|Y_t\|_0^2 + \langle Y, LY \rangle$ to bound growth of $\|Y_t\|_0^2 + \|Y\|_1^2$
- Key ingredient: show that $\langle Y, LY \rangle$ controls $\|Y\|_1$

Theorem (Haskins, JMS)

For all tangent sections L^2 orthogonal to $\ker J_\psi$,

$$\langle Y, J_\psi Y \rangle \geq c(\psi) \|Y\|_1^2.$$

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

- Define tangent projection $P(Z) = Z - (\psi \cdot Z)\psi$.
Then $(\alpha = \psi \cdot Z)$,

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For all tangent sections L^2 orthogonal to $\ker J_\psi$,

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

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Then $(\alpha = \psi \cdot Z)$,

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Coercivity of the Hessian(s)

- Essence of Stuart's method: use quasi-conservation of $\|Y_t\|_0^2 + \langle Y, LY \rangle$ to bound growth of $\|Y_t\|_0^2 + \|Y\|_1^2$
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$$Q_2(t) = \frac{1}{2} \|(LY)_t\|_0^2 + \frac{1}{2} \langle LY, LLY \rangle$$

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A priori bound

Can repeatedly apply short time existence theorem, whenever $|q| + |q_\tau| + \|Y\|_3 + \|Y_t\|_2$ remains bounded. In this way, produce maximally extended solution with $Y(0) = Y_t(0) = 0$.

- Let $q(t) = q_0(\tau) + \varepsilon^2 \tilde{q}(t)$
where $q_0(\tau)$ solves exact geodesic flow.
- There exists $T_* > 0$ such that $|q_0(\tau)| \leq 1$ for all $\tau \in [0, T_*]$.
- $M(t) = \max_{0 \leq s \leq t} \{|q(s)| + |\tilde{q}_t(s)| + \|Y(s)\|_3^2 + \|Y_t(s)\|_2^2\}$
- Whenever solution exists and $t < T_*/\varepsilon$,

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If not, there exists a sequence $\varepsilon \rightarrow 0$ so that $\varepsilon t_\varepsilon \rightarrow 0$, whence

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“Precise conjecture” follows:

- There exists $T_{**} = \inf\{\varepsilon t_\varepsilon : \varepsilon \in (0, \varepsilon_*]\} > 0$ such that, as $\varepsilon \rightarrow 0$,

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Concluding remarks

- Proved for $\Sigma = T^2$, 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 $N = S^2$!)

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