# Lecture Notes of the Unione Matematica Italiana

2

### **Editorial Board**

Franco Brezzi (Editor in Chief) Dipartimento di Matematica Università di Pavia

Via Ferrata 1 27100 Pavia, Italy

e-mail: brezzi@imati.cnr.it

John M. Ball

Mathematical Institute 24-29 St Giles' Oxford OX1 3LB United Kingdom

e-mail: ball@maths.ox.ac.uk

Alberto Bressan

Department of Mathematics Penn State University University Park State College

State College PA. 16802, USA

 $e\hbox{-}mail: bressan@math.psu.edu$ 

Fabrizio Catanese

Mathematisches Institut Universitätstraße 30

95447 Bayreuth, Germany e-mail: fabrizio.catanese@uni-bayreuth.de

Carlo Cercignani

Dipartimento di Matematica Politecnico di Milano Piazza Leonardo da Vinci 32

20133 Milano, Italy

e-mail: carcer@mate.polimi.it

Corrado De Concini

Dipartimento di Matematica

Università di Roma "La Sapienza" Piazzale Aldo Moro 2

00133 Roma, Italy

e-mail: deconcini@mat.uniroma1.it

Persi Diaconis Department of Statistics

Stanford University

Stanford, CA 94305-4065, USA e-mail: diaconis@math.stanford.edu, tagaman@stat.stanford.edu

Nicola Fusco

Dipartimento di Matematica e Applicazioni Università di Napoli "Federico II", via Cintia Complesso Universitario di Monte S.Angelo

80126 Napoli, Italy e-mail n.fusco@unina.it

Carlos E. Kenig

Department of Mathematics University of Chicago

1118 E 58th Street, University Avenue

Chicago IL 60637, USA

e-mail: cek@math.uchicago.edu

Fulvio Ricci

Scuola Normale Superiore di Pisa

Piazza dei Cavalieri 7 56126 Pisa, Italy *e-mail: fricci@sns.it* 

Gerard Van der Geer Korteweg-de Vries Instituut Universiteit van Amsterdam Plantage Muidergracht 24

1018 TV Amsterdam, The Netherlands

e-mail: geer@science.uva.nl

Cédric Villani

Ecole Normale Supérieure de Lyon

46, allée d'Italie 69364 Lyon Cedex 07

France

e-mail: cvillani@umpa.ens-lyon.fr

The Editorial Policy can be found at the back of the volume.

## Andrea Braides · Valeria Chiadò Piat (Eds.)

Topics
on Concentration
Phenomena and Problems
with Multiple Scales





### **Editors**

Andrea Braides Dipartimento di Matematica Università di Roma "Tor Vergata" via della Ricerca Scientifica 1 00133 Roma Italy

e-mail: braides@mat.uniroma2.it

Valeria Chiadò Piat Dipartimento di Matematica Politecnico di Torino Corso Duca degli Abruzzi 24 10129 Torino Italy

 $e\hbox{-}mail: vchiado@polito.it$ 

Library of Congress Control Number: 2006928616

Mathematics Subject Classification (2000): 49-06, 49J40, 49J45, 49K20, 49J55, 28A80, 74Q05, 35B27, 35B25, 35B40

ISSN print edition: 1862-9113 ISSN electronic edition: 1862-9121

ISBN-10 3-540-36241-x Springer Berlin Heidelberg New York ISBN-13 978-3-540-36241-8 Springer Berlin Heidelberg New York

This work is subject to copyright. All rights are reserved, whether the whole or part of the material is concerned, specifically the rights of translation, reprinting, reuse of illustrations, recitation, broadcasting, reproduction on microfilm or in any other way, and storage in data banks. Duplication of this publication or parts thereof is permitted only under the provisions of the German Copyright Law of September 9, 1965, in its current version, and permission for use must always be obtained from Springer. Violations are liable for prosecution under the German Copyright Law.

Springer is a part of Springer Science+Business Media springer.com

© Springer-Verlag Berlin Heidelberg 2006

The use of general descriptive names, registered names, trademarks, etc. in this publication does not imply, even in the absence of a specific statement, that such names are exempt from the relevant protective laws and regulations and therefore free for general use.

Typesetting by the authors and SPi using a Springer LATEX macro package Cover design: design & production GmbH, Heidelberg

Printed on acid-free paper SPIN: 11787396 VA41/3100/SPi 5 4 3 2 1 0

### Preface

The research group 'Homogenization Techniques and Asymptotic Methods for Problems with Multiple Scales', co-ordinated by Valeria Chiadò Piat and funded by INdAM-GNAMPA (*Istituto Nazionale di Alta Matematica-Gruppo Nazionale per l'Analisi Matematica, la Probabilità e le loro Applicazioni*), operated from 2001 to 2005, involving in its activities a number of young Italian mathematicians, mainly interested in problems in the Calculus of Variations and Partial Differential Equations. One of the initiatives of that group has been the organization of a number of schools. Those in the years 2001-2003, whose lecture notes are gathered in this book, had been devoted to problems with oscillations and concentrations, while the schools in the years 2004-2005 covered a range of topics of Applied Mathematics.

The first school in Turin, 17–21 September 2001, bearing the name of the research group and devoted to problems with multiple scales, was partially disrupted by the events of September 11 of that year, one speaker, Gilles Francfort, finding himself grounded in Los Angeles, and two other speakers, Andrey Piatnitski and Gregory Chechkin, slowed down in their car trip to Italy by the tightening of the borders around the European Community. The two remaining speakers managed however to enlarge their courses to cover some extra material, encouraged by the receptive audience. The course of Andrea Braides was devoted to the description of the behaviour of variational problems on lattices as the lattice spacing tends to zero, and the various multiscale behaviours that may be obtained from this process; that of Anneliese Defranceschi to energies with competing bulk and surface interactions. The extra lectures are not included in these notes, but some of them constitute part of the material in the book ' $\Gamma$ -convergence for Beginners' (Oxford U.P., 2002) by Braides. The course of Francfort, on H-measures, was later recovered in a 'Part II' of the School held at IAC in Rome, December 3-5, 2001, together with a contribution of Roberto Peirone on homogenization on fractals. Here we also include the text of the two courses of Piatnitski and Chechkin, while the lecture notes of the course by Francfort have appeared as a chapter of the book 'Variational Problems in Materials Science', Birkhäuser, 2006.

#### VI Preface

The second part of the present notes covers the content of the subsequent school on 'Concentration Phenomena for Variational Problems' held at the Department of Mathematics of the University of Rome 'La Sapienza', September 1–5, 2003 (co-organized by A. Braides, which explains why he appears both as an editor and as a contributor). Scope of the School was to present different problems in the Calculus of Variations depending on a small parameter  $\varepsilon$ , that exhibit a dramatic 'change of type' as this parameter tends to 0, that is best described by the 'concentration' of some quantity at some lowerdimensional set. The courses of Sylvia Serfaty and Didier Smets treat the case of Ginzburg-Landau energies. In a two-dimensional setting it is known that the concentration of Jacobians of minimizers at points can be interpreted as the arising of 'vortices'. A novel method envisaged by Sandier and Serfaty shows how the limit motion of these vortices can be described by making use of  $\Gamma$ -convergence. On the other hand, Smets's course focuses on the information that can be obtained by looking at the fine behaviour of solutions of the Allen-Cahn equations, and concerns the motion in any dimension. The use of  $\Gamma$ -convergence as a way to describe the concentration of maximizers of problems with sub-critical growth is also the subject of the third course by Adriana Garroni. Here the concentrating quantity is not a Jacobian (the problem is scalar), but a suitable scaling of the square of the gradient of the maximizer, that converges as a measure to a sum of Dirac masses. This phenomenon has been previously described by means of the Concentration-Compactness alternative, and this 'version' by  $\Gamma$ -convergence gives a new interpretation of the results.

The course of Sylvia Serfaty, originally programmed for this school, had to be postponed to a subsequent spin-off 'School on Geometric Evolution Problems' held at the Department of Mathematics of the University of Rome 'Tor Vergata', January 26–28, 2004 (with the same organizing team, and an additional course by Giovanni Bellettini) but is considered essentially part of the September 2003 School, and that is why it is included here. Other two courses, whose notes are not presented here, were held at the School by Giovanni Alberti and Halil Mete Soner. The course of Soner followed the notes of a previous school and can be found in his Lecture Notes 'Variational and dynamic problems for the Ginzburg-Landau functional. Mathematical aspects of evolving interfaces' (Lecture Notes in Math. 1812, Springer, 2003, 177-233). Alberti's presentation is partly covered by his review paper 'A variational convergence result for Ginzburg-Landau functionals in any dimension' (Boll. Un. Mat Ital. 4 (2001), 289–310). As a final acknowledgement, it must be mentioned that these schools had been additionally jointly sponsored by the Rome and Milan Units of the National Project 'Calculus of Variations'.

Rome and Turin, February 2006 Andrea Braides Valeria Chiadò Piat

### Contents

#### Part I Problems with multiple scales From discrete systems to continuous variational problems: an introduction Andrea Braides and Maria Stella Gelli..... Discrete problems with limit energies defined on Sobolev spaces . . . . 1.2 Equivalent energies on Sobolev functions..... 1.3 1.4 1.5 1.6 1.7 Energies depending on second-difference quotients .......... 35 2.2 2.3 3 3.1 Relaxation for bulk and interfacial energies 1 2 Lower semicontinuity - The direct method of the Calculus of 3

### VIII Contents

4		iminaries. Functions of bounded variation and special functions	
	of b	ounded variation	
	4.1	Notation 8	-
	4.2	Measure spaces	6
	4.3	Functions of bounded variation	8
	4.4	Sets of finite perimeter	(
	4.5	Structure of $BV$ functions. Approximate discontinuity points	
		and approximate jump points 9	1
	4.6	Special functions of bounded variation	2
	4.7	$\overrightarrow{BV}$ (SBV) functions in one dimension	2
5	Low	er semicontinuity and relaxation in one dimension 9	3
	5.1	A characterization of l.s.c. for functionals defined on $SBV(I)$ .	
		Relaxation on $BV(I)$	:
	5.2	A sufficient condition for l.s.c. for functionals defined on	
	٠	SBV(I). Relaxation in $BV(I)$	(
6	Low	er semicontinuity and relaxation in higher dimension	
7		er semicontinuity and relaxation in higher dimension and for	
•		or-valued functions	•
	7.1	Upper bound for the relaxed functional	
	7.2	De Giorgi-Letta criterion to prove measure properties of the	٠
	1.4	relaxed functional	1
	7.3	Integral representation	
	7.4	Proof of the main theorem	
0			
8		exation in higher dimension (isotropy assumptions)	
9		endix	
	9.1	Appendix A: Lower semicontinuous envelope	
	9.2	Appendix B: Proof of (73)	
D (	9.3	Appendix C: Proof of Step 3 in Proposition 67	
Ref	erenc	es	(
Co	nver	gence of Dirichlet forms on fractals	
		Peirone	ç
1	Intro	oduction	ç
2		struction of an energy on the Gasket	
3		chlet forms on finitely ramified fractals	
4		n properties of renormalization and harmonic extension 16	
5		nogenization on the Gasket	
6		nogenization on general fractals	
-		tes	
		enization in perforated domains	
		A. Chechkin	
1		earence of a "term etrange". Dirichlet problems in domains	
		low concentration of holes	
	1.1	Basic notation and setting of the problem	4

		Contents	IX
	1.2 The homogenization theorem		101
2	Homogenization problems in perforated domain with os		131
_	Fourier boundary conditions		103
	2.1 Basic notation		
	2.2 Formal asymptotic analysis of the problem		
	2.3 Main estimates and results		
	2.4 Auxiliary results		
	2.5 Justification of asymptotics		
Ref	ferences		
	mogenization of random non stationary parabolic drey Piatnitski		
$\frac{An}{1}$	The setup		
2	Factorization of the equation		
	A priori estimates for the factorized equation		
3 4	Auxiliary problems		
5	Homogenization of the factorized equation		
6	Homogenization of the original equation		
7	Equations with diffusion driving process		
•	recences		
пе	erences		250
Pa	rt II Problems with concentration		
Γ-0	convergence for concentration problems		
	riana Garroni		233
1	Introduction		233
2	Two classical examples		
	2.1 Sobolev inequality		
	2.2 Capacity and isoperimetric inequality for the capacity		
3	The general problem		
	3.1 Variational formulation		242
	3.2 Generalized Sobolev inequality		244
	3.3 Concentration		
	3.4 $\Gamma^+$ -convergence		245
	3.5 The concentration result in terms of $\Gamma^+$ -convergen	.ce	246
4	Identification of the concentration point		252
	4.1 The Green's function and the Robin function		253
	4.2 Asymptotic expansion in $\Gamma^+$ -convergence		256
	4.3 The result		
	4.4 Harmonic transplantation		260
5	Irregular domains		263
Ref	ferences		265

### X Contents

	amma-convergence of gradient flows and applications to	
	nzburg-Landau vortex dynamics	
	lvia Serfaty	
1	Introduction	
	1.1 Presentation of the Ginzburg-Landau model	
	1.2 Gamma-convergence	
	1.3 $\Gamma$ -convergence of Ginzburg-Landau	
2	The abstract result for $\Gamma$ -convergence of gradient-flows	
	2.1 The abstract situation	
	2.2 The result	
	2.3 Interpretation	
	2.4 Idea of the proof	
	2.5 Application to Ginzburg-Landau	
	2.6 Remarks	
3	Proof of the additional conditions for Ginzburg-Landau	
	3.1 A product-estimate for Ginzburg-Landau	
	3.2 Idea of the proof	
	3.3 Application to the dynamics	
	3.4 Proof of the construction 2')	
4	Extensions of the method	28
	4.1 Collisions	
	4.2 Second order questions - stability issues	29
Re	ferences	29
ът		
	DE analysis of concentrating energies for the Ginzburg-	
	andau equation	201
	dier Smets	
1	Introduction	
2	The monotonicity formula	
	2.1 Scaling properties	
	2.2 The monotonicity formula	
0	2.3 Consequences for $\mu_*$	
3	Regularity theorems for $(GL)_{\varepsilon}$	
	3.1 Bochner, small energy regularity and clearing-out	
	3.2 Consequences for $\mu_*$	
4	Potential and modulus estimates	
5	$\Sigma_{\mu}$ is a minimal surface	
	5.1 Classical and weak notions of mean curvature	
	5.2 Deriving the curvature equation	
Re	ferences	$\dots 31$
In.	dov	21

### List of Contributors

### **Andrea Braides**

Dipartimento di Matematica, Università di Roma "Tor Vergata", via della ricerca scientifica, 1, 00133 Roma, Italy braides@mat.uniroma2.it

### Gregory A. Chechkin

Department of Differential Equations, Faculty of Mechanics and Mathematics,
Moscow State University,
Moscow 119992, Russia
chechkin@mech.math.msu.su

#### Anneliese Defranceschi

Dipartimento di Matematica, Università di Trento, Via Sommarive, 14, Povo, Trento, Italy defrance@science.unitn.it

### Adriana Garroni

Dipartimento di Matematica, Università di Roma "La Sapienza", Piazzale A. Moro 2, 00185 Roma, Italy garroni@mat.uniroma1.it

### Maria Stella Gelli

Dipartimento di Matematica "L. Tonelli", Università di Pisa, Largo B. Pontecorvo, 5, Pisa, Italy gelli@dm.unipi.it

### Roberto Peirone

Dipartimento di Matematica, Università di Roma "Tor Vergata", via della Ricerca Scientifica 1, 00133, Roma, Italy peirone@mat.uniroma2.it

### Andrey Piatnitski

Narvik University College, Postboks 385, 8505 Narvik, Norway and P.N. Lebedev Physical Institute of RAS, Leninski pr., 53, Moscow 119991, Russia andrey@sci.lebedev.ru

### Sylvia Serfaty

Courant Institute of Mathematical Sciences, 251 Mercer St, New York NY 10012, USA serfaty@cims.nyu.edu,

#### **Didier Smets**

Laboratoire Jacques-Louis Lions, Université de Paris 6, 4 place Jussieu, Boite Courier 187, 75252 Paris, France smets@ann.jussieu.fr