



INVESTMENTS IN EDUCATION DEVELOPMENT

# Streamlining the Mathematics Studies at the Faculty of Science of Palacky University in Olomouc

Registry number:  
CZ.1.07/2.2.00/28.0141



INVESTMENTS IN EDUCATION DEVELOPMENT

Streamlining the Mathematics Studies at the Faculty of Science of Palacky University in Olomouc

(CZ.1.07/2.2.00/28.0141)

# Solutions for continuous systems

## Quasi periodic and Stepanov case

Denis Pennequin ([pennequi@univ-paris1.fr](mailto:pennequi@univ-paris1.fr))

Université Paris 1 Panthéon-Sorbonne, Laboratoire SAMM, Paris, France

October 2013

# Recall of some definitions

- Each a.p. admits a Fourier expansion:

$$f \sim \sum_{\lambda \in \mathbb{R}} a_{\lambda} e_{\lambda}$$

with convergence in quadratic mean.

- Harmonic synthesis in Besicovitch's space:

$$B^2 \sim \left\{ \sum_{\lambda \in \mathbb{R}} a_{\lambda} e_{\lambda}, \sum_{\lambda \in \mathbb{R}} |a_{\lambda}|^2 < \infty \right\}$$

- $f$  is quasi-periodic if:

$$\Lambda(f) = \{ \lambda \in \mathbb{R}, a_{\lambda}(f) \neq 0 \}$$

is s.t. its  $\mathbb{Z}$ -module,  $\text{Mod}(f)$ , has a finite basis  $\omega = (\omega_1, \dots, \omega_m)$ .

- Notations  $QP_{\omega}^0$ ,  $QP_{\omega}^m$ ,  $B_{\omega}^2$ ,  $B_{\omega}^{m,2}$ .

# Fourier Analysis on $L^2(\mathbb{T}^m)$

- $\mathbb{T}^m = (\mathbb{R}/(2\pi\mathbb{Z}))^m$ .
- Fourier coefficient:

$$\hat{u}(k) = \int_{\mathbb{T}^m} u(x) e^{-ik \cdot x} \frac{dx}{(2\pi)^m}, \quad k \in \mathbb{Z}^m,$$

- Harmonic synthesis in  $L^2(\mathbb{T}^m)$ :

$$(u \in L^2(\mathbb{T}^m)) \Leftrightarrow ((\hat{u}(k))_k \in \ell^2(\mathbb{Z}^m))$$

and

$$\|u\|_{L^2}^2 = \sum_{k \in \mathbb{Z}^m} |\hat{u}(k)|^2.$$

# Some Hilbert spaces related to multiperiodic case

- Spaces  $H^p(\mathbb{T}^m)$  defined by induction:

$$H^p(\mathbb{T}^m) = \{u \in L^2(\mathbb{T}^m), Du \in H^{p-1}(\mathbb{T}^m)\}$$

- 

$$\partial_\omega u(x) = Du(x) \cdot \omega = \lim_{t \rightarrow 0} \frac{u(x + t\omega) - u(x)}{t}$$

- Spaces  $H_\omega^p(\mathbb{T}^m)$  defined by induction:

$$H_\omega^p(\mathbb{T}^m) = \{u \in L^2(\mathbb{T}^m), \partial_\omega u \in H_\omega^{p-1}(\mathbb{T}^m)\}$$

- $H_\omega^p(\mathbb{T}^m)$  is a Hilbert space with the norm:

$$\|u\|_{H_\omega^p(\mathbb{T}^m)}^2 = \sum_{j=0}^p \|\partial_\omega^j u\|_{L^2}^2.$$

# Link with Fourier analysis

For  $u \in L^2(\mathbb{T}^m)$ , are equivalent:

- $u \in H_{\omega}^1(\mathbb{T}^m)$
- $\sum_{k \in \mathbb{Z}^m} (k \cdot \omega)^2 |\hat{u}(k)|^2 < \infty$
- There exists  $v \in L^2(\mathbb{T}^m)$  s.t. for every  $\varphi \in C^1(\mathbb{T}^m)$ :

$$\int_{\mathbb{T}^m} v \cdot \varphi = - \int_{\mathbb{T}^m} u \cdot \partial_{\omega} \varphi$$

- the distribution  $\partial_{\omega} u$  is in  $L^2(\mathbb{T}^m)$

and in this case we have:

$$v(x) = \partial_{\omega} u(x) = \sum_{k \in \mathbb{Z}^m} i(k \cdot \omega) \hat{u}(k) e^{ikx}$$



$$\inf_{k \in \mathbb{Z}^m \setminus \{0\}} |k \cdot \omega| = 0$$

(but in  $H^1(\mathbb{T}^m)$ ,  $\inf_{k \in \mathbb{Z}^m \setminus \{0\}} |k| = 1 > 0$ ).



$$\{t\omega, \quad t \in \mathbb{R}\}$$

is dense in  $\mathbb{T}^m$ .

- $\mathcal{Q}_\omega(u) := [t \mapsto u(t\omega)]$ .
- $\mathcal{Q}_\omega(C^0(\mathbb{T}^m, \mathbb{R}^N)) = QP_\omega^0(\mathbb{R}^N)$ , and for every  $u \in C^0(\mathbb{T}^m, \mathbb{R}^N)$ , we have  $\|\mathcal{Q}_\omega(u)\|_\infty = \|u\|_\infty$ .
- Let  $r \in \mathbb{N}_* \cup \{\infty\}$ . Then we have  $\mathcal{Q}_\omega(C_\omega^r(\mathbb{T}^m, \mathbb{R}^N)) = QP_\omega^r(\mathbb{R}^N)$ , and for every  $u \in C_\omega^r(\mathbb{T}^m, \mathbb{R}^N)$ , we have  $\mathcal{Q}_\omega(Du(\cdot).\omega) = \frac{d}{dt} \mathcal{Q}_\omega(u)$ .
- $\mathcal{Q}_\omega(L^2(\mathbb{T}^m, \mathbb{R}^N)) = B_\omega^2(\mathbb{R}^N)$ , and for every  $u \in L^2(\mathbb{T}^m, \mathbb{R}^N)$ , we have  $\|\mathcal{Q}_\omega(u)\|_{B^2} = \|u\|_{L^2}$ .
- For  $j = 1, 2$ ,  $\mathcal{Q}_\omega(H_\omega^j(\mathbb{T}^m, \mathbb{R}^N)) = B_\omega^{j,2}(\mathbb{R}^N)$ , and for every  $u \in H_\omega^j(\mathbb{T}^m, \mathbb{R}^N)$ , we have  $\mathcal{Q}_\omega(\partial_\omega^j u) = \nabla^j(\mathcal{Q}_\omega(u))$ .



# Uniformly q.p. functions w.r.t. the parameter

Here  $P$  is compact of  $\mathbb{R}^M$  either  $P = \cup_n K_n$ ,  $K_n$  compact subset of the interior of  $K_{n+1}$  for each  $n$ .

- Set  $QPU_\omega^0 = \{f \in APU(\mathbb{R} \times P, \mathbb{R}^N), f(\cdot, \alpha) \in QP_\omega^0(\mathbb{R}, \mathbb{R}^N), \forall \alpha \in P\}$ .
- $QPU_\omega^0(\mathbb{R} \times P, \mathbb{R}^N)$ ,  $QP_\omega^0(\mathbb{R}, C^0(P, \mathbb{R}^N))$ ,  $C^0(\mathbb{T}^m, C^0(P, \mathbb{R}^N))$ ,  $C^0(\mathbb{T}^m \times P, \mathbb{R}^N)$  are isomorphic as Fréchet spaces.

# Two equations

- We look for  $\omega$ -q.p. solutions for:

$$q^{(p)}(t) = f(t, q(t), \dots, q^{(p-1)}(t))$$

- by looking for multiperiodic solutions of the P.D.E.:

$$\partial_{\omega}^p u(x) = F(x, u(x), \dots, \partial_{\omega}^{(p-1)} u(x)),$$

where  $F(t\omega, y) = f(t, y)$ .

- $q$  is a weak (resp. strong) solution of the first equation iff  $Q_{\omega}^{-1}(u)$  is a weak (resp. strong) solution of the second one.

# A regularization property

- Assume that we have a weak solution  $u \in H^p(\mathbb{T}^m, \mathbb{R}^N)$  of:

$$\partial_\omega^p u(x) = F(x, u(x), \dots, \partial_\omega^{(p-1)} u(x)),$$

and consider  $q = \mathcal{Q}_\omega^{-1}(u)$ . Then

- $q$  is a weak q.p. of:

$$q^{(p)}(t) = f(t, q(t), \dots, q^{(p-1)}(t))$$

- there exists  $\Xi \subset \omega^\perp$  with a complement negligible in  $\omega^\perp$  s.t. for any  $\xi \in \Xi$ ,  $u(\cdot\omega + \xi) \in C^p \cap B_\omega^{p,2}$  and:

$$\forall t \in \mathbb{R}, \frac{d^p}{dt^p} u(t\omega + \xi) = F \left( t\omega + \xi, u(t\omega + \xi), \dots, \frac{d^{p-1}}{dt^{p-1}} u(t\omega + \xi) \right)$$

# Morre concerning the regularization property

If moreover  $F$  is bounded of each  $\mathbb{R} \times K \times (\mathbb{R}^N)^{p-1}$  where  $K$  is any compact subset. Then  $q = Q_\omega^{-1}(u) \in BC^p(\mathbb{R}, \mathbb{R}^N) \cap B^{p,2}(\mathbb{R}^N)$  and satisfies for each  $t \in \mathbb{R}$ :

$$q^{(p)}(t) = f(t, q(t), \dots, q^{(p-1)}(t)).$$

# Singular perturbations

- The  $\omega$ -q.p. solutions of :

$$q''(t) = \frac{\partial V}{\partial y}(t, q(t))$$

are searched by the way of the PDE:

$$\partial_\omega^2 u(x) = \frac{\partial A}{\partial y}(x, u(x)),$$

with  $A(t\omega, y) = V(t, y)$ .

- Set  $p > 0$  and introduce the perturbate equation:

$$\partial_\omega^2 u(x) + \frac{1}{p} (\Delta u(x) - u(x)) = \frac{\partial A}{\partial y}(x, u(x))$$

or:

$$\sum_{1 \leq j, k \leq m} a_{ij}^p \frac{\partial^2 u}{\partial x_j \partial x_k}(x) - \frac{1}{p} u(x) = \frac{\partial A}{\partial y}(x, u(x))$$

with  $a_{ij}^p = \omega_i \omega_j + \delta_{ij}/p$ .

# Assumptions on $A$

- (A1)**  $A$  is measurable, and for all  $x \in \mathbb{T}^N$ , the function  $A(x, \cdot) : \mathbb{T}^N \rightarrow \mathbb{R}$  is of class  $C^1$  and convex,
- (A2)** There exists  $\varphi_0 \in L^2$  s.t.  $A(\cdot, \varphi_0(\cdot)) \in L^1(\mathbb{T}^N; \mathbb{H})$  and  $\frac{\partial A}{\partial y}(\cdot, \varphi_0(\cdot)) \in L^2$ ,
- (A3)**  $\exists a \in L^2$ ,  $\exists b \in L^1(\mathbb{T}^N; \mathbb{R})$ ,  $A(x, y) \geq \langle a(x), y \rangle + b(x)$ ,
- (A4)**  $\exists (\alpha_1, \beta_1, \gamma_1) \in \mathbb{R}_*^+ \times L^2(\mathbb{T}^N; \mathbb{R}) \times L^1(\mathbb{T}^N; \mathbb{R})$ ,  
 $\forall (x, y) \in \mathbb{T}^N \times \mathbb{H}$ :

$$\left\langle \frac{\partial A(x, y)}{\partial y}, y \right\rangle \geq \alpha_1 |y|^2 - \beta_1(x) |y| - \gamma_1(x),$$

and  $\|\beta_1\|_{L^2}^2 + 4 \min\{1, \alpha_1\} \left( \int_{\mathbb{T}^N} \gamma_1 d\mu \right) \geq 0$ ,

- (A5)**  $\exists (c, d) \in L^2(\mathbb{T}^N; \mathbb{R}) \times L^1(\mathbb{T}^N; \mathbb{R})$ :

$$\left| \frac{\partial A}{\partial y}(x, y) \right| \leq c(x) |y| + d(x) \quad a.e.$$

# Example of $V$

- Equation is:

$$q''(t) = \varphi(t)f'(q(t)) + \psi(t).$$

- 

$$V(t, y) = \varphi(t)f(y) + \psi(t)y.$$

- $\varphi, \psi \in AP^0(\mathbb{R}, \mathbb{R})$  and  $\inf \varphi > 0$ .
- $f \in C^1(\mathbb{R}, \mathbb{H})$  is convex.
- $\exists(\alpha, \beta) \in \mathbb{R}_*^+ \times \mathbb{R}$ ,  $y \mapsto \langle f'(y), y \rangle - \alpha|y|^2 + \beta|y|$  is bounded from below.
- $\exists(\mu, \nu) \in (\mathbb{R}_*^+)^2$ ,  $\forall y \in \mathbb{R}$ ,  $|f'(y)| \leq \mu|y| + \nu$ .

- Our equation gives the critical points of the functional:

$$\phi_p(u) = \frac{1}{2} \sum_{j,k} a_{jk}^p \left( \frac{\partial u}{\partial x_j}, \frac{\partial u}{\partial x_k} \right)_{L^2} + \frac{1}{2p} \|u\|_{L^2}^2 + \int_{\mathbb{T}^N} A(x, u(x)) \frac{dx}{(2\pi)^m}.$$

- $\phi_p : H^1(\mathbb{T}^m) \rightarrow [0; \infty]$  is a l.s.c. convex and coercive functional.
- it admits a minimum  $u_p \in H^1(\mathbb{T}^m)$  which satisfies  $0 \in \partial\phi_p(u_p)$ .
- $u_p$  is a solution of the perturbative equation.
- $(u_p)_p$  is bounded in  $H_\omega^1(\mathbb{T}^m)$ , so has a weak limit  $U$ .
- $U$  is a weak solution of  $\partial_\omega^2 U(x) = \frac{\partial A}{\partial y}(x, U(x))$ .
- $q(t) = U(t\omega)$  is a weak solution of the first problem



# Almost periodic case

- 

$$q''(t) = F'(q(t)) + b(t)$$

- $b \in AP^0$ ,  $F \in C^1$  is convex and:

$$\langle F'(y), y \rangle \geq \alpha|y|^2 - \beta|y| - \gamma,$$

with  $\alpha > 0$  and  $\beta^2 + 4\gamma \min\{1, \alpha\}$ .

- Then there exists an a.p. solution.

$f \in L^p_{\text{loc}}(\mathbb{R}, E)$ ,  $p \geq 1$ , is Stepanov-a.p. ( $S^p_{\text{ap}}$ ) if:

$$\forall \varepsilon > 0, \exists \ell > 0, \forall a \in \mathbb{R}, \exists \tau \in [a, a + \ell],$$

$$\sup_{x \in \mathbb{R}} \left[ \int_x^{x+\ell} |f(t + \tau) - f(t)|_E^p dt \right]^{\frac{1}{p}} < \varepsilon.$$

- Assume that  $p^{-1} + q^{-1} = r^{-1}$  with  $p, q, r \in [1, \infty]$ . Then:
- if  $A \in S_{\text{ap}}^p(\mathbb{R}, \mathcal{L}(E))$  and  $\beta \in S_{\text{ap}}^q(\mathbb{R}, E)$ , then  $A.\beta \in S_{\text{ap}}^r(\mathbb{R}, E)$ ,
- if  $\alpha \in S_{\text{ap}}^p(\mathbb{R}, \mathbb{R})$  and  $\beta \in S_{\text{ap}}^q(\mathbb{R}, E)$ , then  $\alpha.\beta \in S_{\text{ap}}^r(\mathbb{R}, E)$ .
- if  $A \in S_{\text{ap}}^p(\mathbb{R}, \mathcal{L}(E)) \cap L^\infty(\mathbb{R}, \mathcal{L}(E))$  and  $\beta \in S_{\text{ap}}^p(\mathbb{R}, E) \cap L^\infty(\mathbb{R}, E)$ , then  $A.\beta \in S_{\text{ap}}^p(\mathbb{R}, E)$ .
- if  $\alpha \in S_{\text{ap}}^p(\mathbb{R}, \mathbb{R}) \cap L^\infty(\mathbb{R}, \mathbb{R})$  and  $\beta \in S_{\text{ap}}^p(\mathbb{R}, E) \cap L^\infty(\mathbb{R}, E)$ , then  $\alpha.\beta \in S_{\text{ap}}^p(\mathbb{R}, E)$ .

## Nemytskii Operators and Stepanov a.p. 2.

If  $f \in C^0(E, E)$ ,  $a, b > 0$  and  $p, q \geq 1$  satisfy:

$$\forall x \in E, |f(x)|_E \leq a|x|_E^{p/q} + b,$$

then, for any  $g \in S_{\text{ap}}^p(\mathbb{R}, E)$ , we have:  $f \circ g \in S_{\text{ap}}^q(\mathbb{R}, E)$  (i.e. the autonomous Nemytskii operator  $\mathcal{N}_f$  maps  $S_{\text{ap}}^p(\mathbb{R}, E)$  in  $S_{\text{ap}}^q(\mathbb{R}, E)$ ).

Assume that:

- for all  $t \in \mathbb{R}$ ,  $f(t, \cdot) \in L^\infty(E, E)$ ;
- $[t \mapsto f(t, \cdot)] \in S_{\text{ap}}^q(\mathbb{R}, L^\infty(E, E))$ .

Then  $\mathcal{N}_f := [u \mapsto [t \mapsto f(t, u(t))]]$  maps  $S_{\text{ap}}^p(\mathbb{R}, E)$  into  $S_{\text{ap}}^q(\mathbb{R}, E)$ , where  $p, q \geq 1$ .

Set  $F(t, X) := A(t).F_1(X)$ ,  $p, q \geq 1$ ,  $r \in (0, p/q]$ , where:

- $A \in S^{\frac{pq}{p-qr}}(\mathbb{R}, \mathcal{L}(E))$ ;
- $F_1 \in C^0(E, E)$  and satisfies:

$$\forall X \in E, \quad |F_1(X)|_E \leq a|X|_E^r + b,$$

with  $a, b > 0$ .

Then  $\mathcal{N}_F: S_{\text{ap}}^p(\mathbb{R}, E) \rightarrow S_{\text{ap}}^q(\mathbb{R}, E)$ .

# The main property.

- Let us consider  $f \in AC_{loc}(\mathbb{R}, E)$  s.t.  $f$  and  $f'$  are bounded in the Stepanov norm
- Then  $f$  is bounded in the essential sup-norm.
- As a consequence, if  $f \in AC_{loc}(\mathbb{R}, E)$ , and  $f$  and  $f'$  are Stepanov a.p., then  $f$  is Bohr (uniformly) almost-periodic.

## Consequence of the main property.

Assume that  $\mathcal{N}_F: S_{\text{ap}}^p(\mathbb{R}, E) \rightarrow S_{\text{ap}}^q(\mathbb{R}, E)$ , where  $p, q \geq 1$ . Then every  $S_{\text{ap}}^p$ -solution of the differential equation  $X' = F(t, X)$ , in a uniformly convex Banach space  $E$ , is uniformly almost-periodic.



# Application 1.

Assume that there exist constants  $p, q, r$  with  $p, q \geq 1$ ,  $r^{-1} = p^{-1} + q^{-1}$  and  $r \in (0, \frac{p}{q}]$ , such that the following conditions are satisfied:

- $A \in S_{\text{ap}}^{\frac{pq}{p-qr}}(\mathbb{R}, \mathcal{L}(E))$ ;
- $\forall X \in E$ ,  $|F_1(X)|_E \leq C_1|X|_E^r + C_2$ ,  
with  $C_1, C_2 \geq 0$ , holds for  $F_1 \in C^0(E, E)$ ;
- for all  $t \in \mathbb{R}$ ,  $F_2(t, \cdot) \in L^\infty(E, E)$ ;
- $[t \mapsto F_2(t, \cdot)] \in S_{\text{ap}}^q(\mathbb{R}, L^\infty(E, E))$ .

Then the equation  $X' = A(t).F_1(X) + F_2(t, X)$  has no purely  $S_{\text{ap}}^p$ -solution.

## Application 2.

Assume that there exist constants  $\alpha > 1$ ,  $r > 0$ , such that:

- $A \in S_{\text{ap}}^{\alpha}(\mathbb{R}, \mathcal{L}(E))$ ;
- $F_1 \in C^0(E, E)$  and satisfies:

$$\forall X \in E, \quad |F_1(X)|_E \leq C_1|X|^r + C_2,$$

with  $C_1, C_2 \geq 0$ .

Then, for any  $p > \frac{\alpha r}{\alpha - 1}$ , the equation  $X' = A(t).F_1(X)$  has no purely  $S_{\text{ap}}^p$ -solution. In particular, for  $r < 1 - \alpha^{-1}$ , there are no purely  $S_{\text{ap}}$ -solutions.