

ASYMPTOTICS FOR THE CRITICAL MASS KELLER-SEGEL MODEL

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PDEs in kinetic theories: kinetic description of biological models

Joint works with J. A. Carrillo & E. Carlen

1 INTRODUCTION

2 MAIN RESULTS

3 IDEAS OF THE PROOF

THE KELLER-SEGEL SYSTEM

$$\left\{ \begin{array}{ll} \frac{\partial \rho}{\partial t} = \Delta \rho - \operatorname{div}(\rho \nabla c) & \text{in } (0, +\infty) \times \mathbb{R}^2 \\ \Delta c = -\rho & \text{in } (0, +\infty) \times \mathbb{R}^2, \\ \rho(t=0) = \rho_0 \geq 0 & \text{in } \mathbb{R}^2. \end{array} \right. \quad (\text{KS})$$

Defining

$$G(|x|) := -\frac{1}{2\pi} \log |x|,$$

we can rewrite (KS) as

$$\frac{\partial \rho}{\partial t} = \Delta \rho - \operatorname{div}(\rho \nabla G * \rho) \quad \text{in } (0, +\infty) \times \mathbb{R}^2$$

Define the masse as

$$\int_{\mathbb{R}^2} \rho(x, t) \, dx = \int_{\mathbb{R}^2} \rho_0(x) \, dx =: M .$$

We compute

$$\frac{d}{dt} \int_{\mathbb{R}^2} |x|^2 \rho(t, x) \, dx = 4 M \left(1 - \frac{M}{8\pi} \right) .$$

BLOW-UP CRITERION

If $M > 8\pi$ and

$$\int_{\mathbb{R}^2} |x|^2 \rho_0(x) < \infty$$

then the solutions to (KS) blowup in finite time.

THE FREE ENERGY FUNCTIONAL

$$\mathcal{F}_{\text{PKS}}[\rho] = \int_{\mathbb{R}^2} \rho(x) \log \rho(x) \, dx + \frac{1}{4\pi} \iint_{\mathbb{R}^2 \times \mathbb{R}^2} \rho(x) \log |x - y| \rho(y) \, dx \, dy .$$

If ρ is a smooth solution to (KS) then

$$\frac{d}{dt} \mathcal{F}_{\text{PKS}}[\rho(t)] = - \int_{\mathbb{R}^2} \rho |\nabla \log \rho - \nabla c|^2 \, dx .$$

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LOGARITHMIC HARDY-LITTLEWOOD-SOBOLEV'S INEQUALITY [CARLEN-LOSS, 1992]

Let $f \in L^1_+(\mathbb{R}^2)$ such that $f \log f$ and $f \log(1 + |x|^2)$ are bounded in $L^1(\mathbb{R}^2)$. If $\int_{\mathbb{R}^2} f \, dx = M$, then

$$\int_{\mathbb{R}^2} f \log f + \frac{2}{M} \iint_{\mathbb{R}^2 \times \mathbb{R}^2} f(x) \log |x - y| f(y) \, dx \, dy \geq -C(M) . \quad (\text{logHLS})$$

Let $\lambda \geq 0$, the minimisers of (logHLS) are the translations of

$$\bar{\rho}_\lambda(x) := \frac{M}{\pi} \frac{\lambda}{(\lambda + |x|^2)^2} .$$

Global existence:

$$\left(1 - \frac{M}{8\pi}\right) \int_{\mathbb{R}^2} \rho \log \rho \leq \mathcal{F}_{\text{PKS}}[\rho_0] + C(M) \frac{M}{8\pi} < \infty \quad \text{if } M < 8\pi .$$

KNOWN RESULTS [B., CARRILLO, DOLBEAULT, MASMOUDI, PERTHAME, ...]

Under the assumptions

$$\rho_0 \geq 0, \quad \rho_0 \in L^1(\mathbb{R}^2), \quad \rho_0 \log \rho_0 \in L^1(\mathbb{R}^2) \quad \text{and} \quad |x|^2 \rho_0 \in L^1(\mathbb{R}^2). \quad (\text{H})$$

- If $M < 8\pi$, solutions to (KS) exist globally in time and converge to the self-similar profile.
- If $M = 8\pi$, solutions to (KS) exist globally in time and blowup as a Dirac mass of mass 8π centred at the centre of mass in infinite time.
- If $M > 8\pi$, solutions to (KS) blowup in finite time.

SETTING OF THIS TALK

In the sequel the mass $M = 8\pi$ and we do not assume $|x|^2 \rho_0 \in L^1(\mathbb{R}^2)$.

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THE “CRITICAL” NONLINEAR FOKKER-PLANCK EQUATION

$$\begin{cases} \frac{\partial u}{\partial t} = \Delta(\sqrt{u}) + \frac{1}{\sqrt{2\lambda}} \operatorname{div}(x u) & t > 0, x \in \mathbb{R}^2, \\ u(0) = u_0 \geq 0 & x \in \mathbb{R}^2, \end{cases} \quad (1)$$

Define

FAST DIFFUSION FUNCTIONAL

$$\mathcal{H}_\lambda[u] := \int_{\mathbb{R}^2} \frac{(\sqrt{u} - \sqrt{\bar{\rho}_\lambda})^2}{\sqrt{\bar{\rho}_\lambda}} dx$$

It follows that for classical solutions u of (1),

$$\frac{d}{dt} \mathcal{H}_\lambda[u(t)] = - \int_{\mathbb{R}^2} u(t, x) \left| \nabla \left(\frac{1}{\sqrt{\bar{\rho}_\lambda}} - \frac{1}{\sqrt{u}} \right) \right|^2 dx \leq 0.$$

The $\bar{\rho}_\lambda$ are stationary solutions of (KS).

If ρ is the smooth solution to (KS) we obtain

$$\frac{d}{dt} \mathcal{H}_\lambda[\rho(t)] = -8 \int_{\mathbb{R}^2} |\nabla(\rho^{1/4})|^2 dx + \int_{\mathbb{R}^2} \rho^{3/2} dx =: \mathcal{D}[\rho(t)] .$$

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GAGLIARDO-NIRENBERG-SOBOLEV INEQUALITY, [DEL PINO, DOLBEAULT]

For all functions f in \mathbb{R}^2 with a square integrable distributional gradient ∇f ,

$$\pi \int_{\mathbb{R}^2} |f|^6 dx \leq \int_{\mathbb{R}^2} |\nabla f|^2 dx \int_{\mathbb{R}^2} |f|^4 dx,$$

and there is equality if and only if f is a multiple of a translate of $\bar{\rho}_\lambda^{1/4}$ for some $\lambda > 0$.

DISSIPATION OF \mathcal{H}_λ

For all solution ρ to (KS) of mass $M = 8\pi$,

$$\frac{d}{dt} \mathcal{H}_\lambda[\rho] = \mathcal{D}[\rho(t)] \leq 0,$$

and moreover, there is equality if and only if ρ is a translate of $\bar{\rho}_\lambda$ for some $\lambda > 0$.

CONCENTRATION CONTROL FOR \mathcal{F}_{PKS}

Let ρ be any density with mass 8π , with $\rho \log \rho$ integrable and bounded in $L^1(\mathbb{R}^2, \log(e + |x|^2) dx)$. Let $C_2 = 2\lambda^{-1/4} 8^{3/4} \sqrt{\pi}$. Given $0 < \varepsilon_0 < 8\pi$, there exists $0 < \gamma_1 \leq 1$ depending only on ε_0 , such that if

$$\mathcal{H}_\lambda[\rho] < \left(\frac{8\pi - \varepsilon_0}{2C_2} \right)^2$$

then there exists a finite positive constant C_{CCF} , depending only on λ and ε_0 , such that

$$\gamma_1 \int_{\mathbb{R}^2} \rho \log_+ \rho dx \leq \mathcal{F}_{\text{PKS}}[\rho] + C_{\text{CCF}}.$$

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CONCENTRATION CONTROL FOR \mathcal{D}

Let ρ be any density in $L^{3/2}(\mathbb{R}^2)$ with mass 8π . For any $\gamma_2 \in (0, 4\pi)$, if

$$\mathcal{H}_\lambda[\rho] \leq \left(\frac{\gamma_2}{2C_2} \right)^2,$$

then there exist a finite positive constant C_{CCD} , depending only on λ and γ_2 , such that:

$$\gamma_2 \int_{\mathbb{R}^2} |\nabla(\rho^{1/4})|^2 \, dx \leq \pi \mathcal{D}[\rho] + C_{\text{CCD}}.$$

GLOBAL EXISTENCE AND LARGE TIME BEHAVIOUR

Given any density ρ_0 with total mass 8π such that there exists $\lambda > 0$ with

$$\mathcal{H}_\lambda[\rho_0] < C_1,$$

where $C_1 = (\gamma_2/2C_2)^2$. Then there exists $\rho \in \mathcal{AC}^0([0, T], \mathcal{P}_2(\mathbb{R}^2))$, with $\rho(t) \in L^1(\mathbb{R}^2)$ for all $t \geq 0$ being a **global-in-time weak solution of (KS)**. Moreover, the solutions constructed satisfy

$$\mathcal{F}_{\text{PKS}}[\rho(t)] \leq \mathcal{F}_{\text{PKS}}[\rho_0],$$

and

$$\mathcal{H}_\lambda[\rho(t)] + \int_0^t \mathcal{D}[\rho(t)] dt \leq \mathcal{H}_\lambda[\rho_0].$$

Furthermore,

$$\lim_{t \rightarrow \infty} \|\rho(t) - \bar{\rho}_\lambda\|_{L^1(\mathbb{R}^2)} = 0.$$

And the system satisfies the **hypercontractivity property** i.e. for any $t^* > 0$, the constructed solution ρ is bounded in $L^\infty(t^*, \infty, L^p(\mathbb{R}^2))$, for any $p \in [1, \infty)$.

Basin on attraction: If $\lambda \neq \mu$ then

$$\mathcal{W}_2(\bar{\rho}_\mu, \bar{\rho}_\lambda) = \frac{1}{2} \int_{\mathbb{R}^2} \left| \frac{\lambda}{\mu} \mathbf{x} - \mathbf{x} \right|^2 \bar{\rho}_\mu = +\infty.$$

Talagrand's inequality:

$$\mathcal{W}_2^2(\rho, \bar{\rho}_\lambda) \leq 2\sqrt{2\lambda} \mathcal{H}_\lambda[\rho].$$

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CONCENTRATION CONTROL BY \mathcal{H}_λ

For any density ρ with mass 8π and any $\beta > 0$. Define $A_\beta = \{x : \rho(x) \geq \beta\}$. There exists C_1 and C_2 such that

$$\int_{A_\beta} \rho \, dx \leq \frac{C_1}{\beta} + C_2 \sqrt{\mathcal{H}_\lambda[\rho]},$$

with $C_1 := 64\pi/\lambda$ and $C_2 := C_{\text{CKLP}}/\sqrt{\lambda}$.

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Idea of the proof of the concentration controlled inequality (I): We split the function ρ in two parts: Given $\beta > 0$, define $\rho_\beta(x) = \min\{\rho(x), \beta\}$. For β large enough, $\rho - \rho_\beta$ is such that:

$$\int_{\mathbb{R}^2} \rho - \rho_\beta \leq \frac{C_1}{\beta} + C_2 \sqrt{\mathcal{H}_\lambda[\rho]} \leq \frac{C_1}{\beta} + \frac{8\pi - \varepsilon_0}{2} < 8\pi - \varepsilon_0.$$

We apply the classical method to $\rho - \rho_\beta$ of mass less than 8π .

Idea of the proof of the concentration controlled inequality (II): Let $f := \rho^{1/4}$. We split f in two parts by defining $f_\beta := \min\{f, \beta^{1/4}\}$ and $h_\beta := f - f_\beta$. We apply the Gagliardo-Nirenberg-Sobolev inequality to control h_β .

Push-forward: T transports μ onto ν and denote $T\#\mu = \nu$ if

$$\int_{\mathbb{R}^2} \zeta[T(\mathbf{x})] \, d\mu(\mathbf{x}) = \int_{\mathbb{R}^2} \zeta(\mathbf{x}) \, d\nu(\mathbf{x}) \quad \forall \zeta \in C_0^b(\mathbb{R}^2).$$

WASSERSTEIN DISTANCE

The Wasserstein distance between μ and ν can be defined by

$$\mathcal{W}_2^2(\mu, \nu) := \inf_{T: \nu = T\#\mu} \int_{\mathbb{R}^2} |\mathbf{x} - T(\mathbf{x})|^2 \, d\mu(\mathbf{x}).$$

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In the Wasserstein metric the solution to the system (KS) is a gradient flow of the free energy:

$$\rho_t = -\nabla_W \mathcal{F}_{\text{PKS}}[\rho(t)].$$

We regularise (KS) with $G_\epsilon := \gamma_\epsilon * G * \gamma_\epsilon$, γ being a mollifier sequence.

THE JORDAN-KINDERLEHRER-OTTO (JKO) SCHEME

Given a time step τ , we define the solution by the minimising scheme:

$$\rho_\tau^{k+1} \in \operatorname{argmin}_{\rho \in \mathcal{K}} \left[\frac{\mathcal{W}_2^2(\rho, \rho_\tau^k)}{2\tau} + \mathcal{F}_{\text{PKS}}^\epsilon[\rho] \right].$$

DISPLACEMENT CONVEXITY

Let u_0 and u_1 be two densities, and let ψ be such that $\nabla\psi\#u_0 = u_1$. Define

$\psi_t(x) = (1-t)\frac{|x|^2}{2} + t\psi(x)$ and $u_t = \nabla\psi_t\#u_0$. \mathcal{H}_λ is γ -displacement convex if for all $0 < t < 1$,

$$(1-t)\mathcal{H}_\lambda[u_0] + t\mathcal{H}_\lambda[u_1] - \mathcal{H}_\lambda[u_t] \geq \gamma t(1-t)\mathcal{W}_2^2(u_0, u_1).$$

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The displacement convexity of \mathcal{H}_λ is formally obvious from the fact that

$$\mathcal{H}_\lambda[u] = \int_{\mathbb{R}^2} \left(-2\sqrt{u(x)} + \sqrt{\frac{1}{2\lambda}} \frac{|x|^2}{2} u(x) \right) dx + C.$$

where $-\sqrt{u(x)}$ and $|x|^2 u(x)$ are displacement convex. Actually, we have to introduce

$$\mathcal{H}_{\lambda,\delta}[u] = \int_{\mathbb{R}^2} \frac{(\sqrt{u+\delta} - \sqrt{\bar{\rho}_\lambda + \delta})^2}{\sqrt{\bar{\rho}_\lambda + \delta}} dx$$

which is γ_δ -displacement convex with $\gamma_\delta \leq 0$.

Using

ABOVE THE TANGENT FORMULATION

$$\mathcal{H}_\lambda[u_0] \leq \mathcal{H}_\lambda[u_1] - \frac{1}{2} \int_{\mathbb{R}^2} \left[\sqrt{\frac{1}{2\lambda}} \mathbf{x} + \frac{\nabla u_0}{u_0^{3/2}} \right] \cdot (\nabla \psi(\mathbf{x}) - \mathbf{x}) u_0 \, d\mathbf{x}.$$

we obtain

CONVEXITY ESTIMATES

For solution of the JKO scheme we have

$$\mathcal{H}_\lambda[\rho_\tau^{k+1}] \leq \mathcal{H}_\lambda[\rho_\tau^k] - \tau \mathcal{D}[\rho_\tau^{k+1}] + \tau \mathcal{A} \|\gamma\|_{4/3},$$

and

$$\mathcal{H}_\lambda[\rho_\tau^{k+1}] \leq \mathcal{H}_\lambda[\rho_\tau^k] - \tau \mathcal{D}[\rho_\tau^{k+1}] + \tau \sqrt{\epsilon} \mathcal{A} \|\rho\|_{4/3}. \quad (2)$$

where $\mathcal{A} := 32\pi(2\lambda)^{-1/2} C_{\text{HLS}} \|\mathbf{x}\| \|\gamma\|_{4/3}$.

ONE STEP THEOREM

Let ρ_τ^k satisfy the bound

$$\mathcal{H}_\lambda[\rho_\tau^k] < C_1. \quad (3)$$

Define $Q_k > 0$, $\tau_0 > 0$ by

$$Q_k := C_1 - \mathcal{H}_\lambda[\rho_\tau^k] \quad \text{and} \quad \tau_0 \mathcal{A} \|\gamma\|_{4/3} = \frac{Q_k}{2}.$$

Finally, given Q_k and $0 < \tau \leq \tau_0$, and also any positive integer k , let ϵ_k be given by

$$\tau^{1/3} \sqrt{\epsilon_k} \mathcal{A} \left[\frac{2\pi \gamma_2}{C_2^2} + 8\tau \frac{C_{\text{CCD}}}{\gamma_2} \right]^{1/3} := Q_k 2^{-k} \tau^2.$$

If $\tau \leq \min(\tau_0, 1)$ then ρ_τ^{k+1} satisfy the bound (3) and

$$\mathcal{H}_\lambda[\rho_\tau^{k+1}] \leq \mathcal{H}_\lambda[\rho_\tau^k] - \tau \mathcal{D}[\rho_\tau^k] + Q_k 2^{-k} \tau^2.$$

$$\mathcal{H}_\lambda[\rho] \leq \mathcal{H}_\lambda[\rho_0] - \tau \mathcal{D}[\rho] + \frac{Q}{2} \leq C_1 - Q - \tau \mathcal{D}[\rho] + \frac{Q}{2} \leq C_1 - \tau \mathcal{D}[\rho]. \quad (4)$$

By the GNS inequality, $\mathcal{D}[\rho] \geq 0$ so that (4) implies that ρ also satisfies (3). On the other hand, since $\mathcal{H}_\lambda[\rho]$ cannot be negative it implies

$$\mathcal{D}[\rho] \leq \frac{1}{\tau} C_1. \quad (5)$$

We can thus apply the concentration controlled inequality:

$$\int_{\mathbb{R}^2} |\nabla(\rho^{1/4})|^2 dx \leq \frac{1}{\gamma_2} \mathcal{D}[\rho] + \frac{C_{\text{CCD}}}{\gamma_2} \leq \frac{1}{\tau} \frac{C_1}{\gamma_2} + \frac{C_{\text{CCD}}}{\gamma_2}.$$

By the Sobolev inequality, we have for any $p \in [1, \infty)$

$$\int_{\mathbb{R}^2} \rho^p dx \leq C_S \int_{\mathbb{R}^2} |\nabla(\rho^{1/4})|^2 dx \leq \frac{1}{\tau} C_S \underbrace{\left[\frac{C_1}{\gamma_2} + \tau_0 \frac{C_{\text{CCD}}}{\gamma_2} \right]}_{\tilde{C}},$$

Now using this bound in (2), we obtain

$$\mathcal{H}_\lambda[\rho] - \mathcal{H}_\lambda[\rho_0] \leq -\tau \mathcal{D}[\rho] + \underbrace{\sqrt{\epsilon} \mathcal{A} \tilde{C}}_{:= \frac{Q}{2-k}} - \kappa_\lambda W_2^2(\rho_0, \rho).$$

Using the one step theorem we have

$$\mathcal{H}_\lambda[\rho_\tau^k] \leq \mathcal{H}_\lambda[\rho_\tau^{k-1}] + \frac{Q_k}{2^{-k}} - \tau \mathcal{D}[\rho_\tau^k]. \quad (6)$$

Adding them, we deduce for all $k \in \mathbb{N}$

$$\mathcal{H}_\lambda[\rho_\tau^k] \leq \mathcal{H}_\lambda[\rho_0] + \sum_{m=1}^k \frac{Q_m}{2^{-m}} - \tau \sum_{m=1}^k \mathcal{D}[\rho_\tau^m] \leq \mathcal{H}_\lambda[\rho_0] + C_1 - \tau \sum_{m=1}^k \mathcal{D}[\rho_\tau^m]. \quad (7)$$

We thus obtain as before, a bound on $\sum_{m=1}^k \mathcal{D}[\rho_\tau^m]$ and then for any $p \in [1, \infty)$

$$\tau \sum_{m=1}^k \int_{\mathbb{R}^2} \left| \nabla [(\rho_\tau^k)^{1/4}] \right|^2 dx + \tau \sum_{m=1}^k \int_{\mathbb{R}^2} (\rho_\tau^k)^p dx \leq C_3.$$

Let us fix a $\tilde{T} > 0$ and take $\tau_l = \tilde{T}/l$ with $l \in \mathbb{N}$.

We define the piecewise constant interpolant

$$\tilde{\rho}_\tau(t) = \rho_\tau^{k+1} \quad \text{for any } t \in (k\tau, (k+1)\tau].$$

Using the previous estimate there exists a positive constant C_T such that

$$\int_0^T \int_{\mathbb{R}^2} \tilde{\rho}_l^{3/2}(t, x) \, dx \, dt + \int_0^T \int_{\mathbb{R}^2} \left| \nabla(\tilde{\rho}_l)^{1/4} \right|^2 \, dx \, dt \leq C_T. \quad (8)$$

As a consequence, there exists ρ such that for any $p \in [1, \infty)$

$$\{\rho_l\}_{l \in \mathbb{N}} \rightarrow \rho \quad \text{in } L^p((0, T) \times \mathbb{R}^2) \quad \text{and} \quad \{\nabla(\tilde{\rho}_l)^{1/4}\}_{l \in \mathbb{N}} \rightarrow \nabla \rho^{1/4} \quad \text{in } L^2((0, T) \times \mathbb{R}^2)$$

We deduce that

$$\lim_{l \rightarrow \infty} \int_0^T \int_{\mathbb{R}^2} \tilde{\rho}_l^{3/2}(t, x) \, dx \, dt = \int_0^T \int_{\mathbb{R}^2} \rho^{3/2}(t, x) \, dx \, dt,$$

and by lower-semicontinuity

$$\int_0^T \int_{\mathbb{R}^2} \left| \nabla \rho^{1/4} \right|^2 \, dx \, dt \leq \liminf_{l \rightarrow \infty} \int_0^T \int_{\mathbb{R}^2} \left| \nabla(\tilde{\rho}_l)^{1/4} \right|^2 \, dx \, dt,$$

Let $\{t_n\}_n$ be a non-decreasing diverging sequence and define $\rho_n(t) = \rho(t + t_n)$. As

$$\int_0^\infty \mathcal{D}[\rho(t)] dt < \infty,$$

we deduce

$$\lim_{n \rightarrow \infty} \int_0^1 \mathcal{D}[\rho_n(t)] dt = 0.$$

Passing to the limit using the above compactness, there exists ρ_∞ such that

$$\int_0^1 \int_{\mathbb{R}^2} \left(8 |\nabla(\rho_\infty^{1/4})|^2 - \rho_\infty^{3/2} \right) dx dt = 0.$$

As a consequence there exists $\bar{\lambda}$ such that $\rho_\infty = \bar{\rho}_{\bar{\lambda}}$. Finally, we conclude that $\bar{\lambda} = \lambda$ is the unique λ such that $\mathcal{H}_\lambda[\rho_\infty] < \infty$.

Thank you for your attention