Superdiffusions and Positive Solutions of Nonlinear Partial Differential Equations

E. B. Dynkin
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E. B. Dynkin
## Contents

Preface v  

<table>
<thead>
<tr>
<th>Chapter 1. Introduction</th>
<th>Page</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Trace theory</td>
<td>1</td>
</tr>
<tr>
<td>2. Organizing the book</td>
<td>3</td>
</tr>
<tr>
<td>3. Notation</td>
<td>4</td>
</tr>
<tr>
<td>4. Assumptions</td>
<td>4</td>
</tr>
<tr>
<td>5. Notes</td>
<td>6</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Chapter 2. Analytic approach</th>
<th>Page</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Operators $G_D$ and $K_D$</td>
<td>9</td>
</tr>
<tr>
<td>2. Operator $V_D$ and equation $Lu = \psi(u)$</td>
<td>10</td>
</tr>
<tr>
<td>3. Algebraic approach to the equation $Lu = \psi(u)$</td>
<td>11</td>
</tr>
<tr>
<td>4. Choquet capacities</td>
<td>15</td>
</tr>
<tr>
<td>5. Notes</td>
<td>16</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Chapter 3. Probabilistic approach</th>
<th>Page</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Diffusion</td>
<td>19</td>
</tr>
<tr>
<td>2. Superprocesses</td>
<td>20</td>
</tr>
<tr>
<td>3. Superdiffusions</td>
<td>24</td>
</tr>
<tr>
<td>4. Notes</td>
<td>28</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Chapter 4. N-measures</th>
<th>Page</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Main result</td>
<td>35</td>
</tr>
<tr>
<td>2. Construction of measures $N_x$</td>
<td>36</td>
</tr>
<tr>
<td>3. Applications</td>
<td>36</td>
</tr>
<tr>
<td>4. Notes</td>
<td>40</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Chapter 5. Moments and absolute continuity properties of superdiffusions</th>
<th>Page</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Recursive moment formulae</td>
<td>49</td>
</tr>
<tr>
<td>2. Diagram description of moments</td>
<td>49</td>
</tr>
<tr>
<td>3. Absolute continuity results</td>
<td>54</td>
</tr>
<tr>
<td>4. Notes</td>
<td>56</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Chapter 6. Poisson capacities</th>
<th>Page</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Capacities associated with a pair $(k, m)$</td>
<td>59</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Chapter 7. Applications of superdiffusions</th>
<th>Page</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Applications of superdiffusions</td>
<td>61</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Chapter 8. Applications of superdiffusions</th>
<th>Page</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Applications of superdiffusions</td>
<td>61</td>
</tr>
</tbody>
</table>
2. Poisson capacities 62
3. Upper bound for Cap(Γ) 63
4. Lower bound for Capₓ 67
5. Notes 69

Chapter 7. Basic inequality 71
1. Main result 71
2. Two propositions 71
3. Relations between superdiffusions and conditional diffusions in two open sets 72
4. Equations connecting Pₓ and Nₓ with Πₓ 74
5. Proof of Theorem 1.1 76
6. Notes 77

Chapter 8. Solutions wΓ are σ-moderate 79
1. Plan of the chapter 79
2. Three lemmas on the conditional Brownian motion 80
3. Proof of Theorem 1.2 82
4. Proof of Theorem 1.3 83
5. Proof of Theorem 1.5 84
6. Proof of Theorems 1.6 and 1.7 85
7. Notes 86

Chapter 9. All solutions are σ-moderate 89
1. Plan 89
2. Proof of Localization theorem 90
3. Star domains 93
4. Notes 101

Appendix A. An elementary property of the Brownian motion 103

J.-F. Le Gall

Appendix B. Relations between Poisson and Bessel capacities 107

I. E. Verbitsky

Notes 111

References 113

Subject Index 117

Notation Index 119
Preface

This book is devoted to the applications of the probability theory to the theory of nonlinear partial differential equations. More precisely, we investigate the class $\mathcal{U}$ of all positive solutions of the equation $Lu = \psi(u)$ in $E$ where $L$ is an elliptic differential operator of the second order, $E$ is a bounded smooth domain in $\mathbb{R}^d$ and $\psi$ is a continuously differentiable positive function.

The progress in solving this problem till the beginning of 2002 was described in the monograph [D]. [We use an abbreviation [D] for [Dy02].] Under mild conditions on $\psi$, a trace on the boundary $\partial E$ was associated with every $u \in \mathcal{U}$. This is a pair $(\Gamma, \nu)$ where $\Gamma$ is a subset of $\partial E$ and $\nu$ is a $\sigma$-finite measure on $\partial E \setminus \Gamma$. [A point $y$ belongs to $\Gamma$ if $\psi'(u)$ tends sufficiently fast to infinity as $x \to y$.] All possible values of the trace were described and a 1-1 correspondence was established between these values and a class of solutions called $\sigma$-moderate. We say that $u$ is $\sigma$-moderate if it is the limit of an increasing sequence of moderate solutions. [A moderate solution is a solution $u$ such that $u \leq h$ where $Lh = 0$ in $E$.] In the Epilogue to [D], a crucial outstanding question was formulated: Are all the solutions $\sigma$-moderate? In the case of the equation $\Delta u = u^2$ in a domain of class $C^4$, a positive answer to this question was given in the thesis of Mselati [Ms02a]—a student of J.-F. Le Gall. However his principal tool—the Brownian snake—is not applicable to more general equations. In a series of publications by Dynkin and Kuznetsov [Dy04b], [Dy04c], [Dy04d], [Dy04e],[DK03],[DK04],[Ku04], Mselati’s result was extended, by using a superdiffusion instead of the snake, to the equation $\Delta u = u^\alpha$ with $1 < \alpha \leq 2$. This required an enhancement of the superdiffusion theory which can be of interest for anybody who works on applications of probabilistic methods to mathematical analysis.

The goal of this book is to give a self-contained presentation of these new developments. The book may be considered as a continuation of the monograph [D]. In the first three chapters we give an overview of the theory presented in [D] without duplicating the proofs which can be found in [D]. The book can be read independently of [D]. [It might be even useful to read the first three chapters before reading [D].]

In a series of papers (including [MV98a], [MV98b] and [MV04]) M. Marcus and L. Véron investigated positive solutions of the equation $\Delta u = u^\alpha$ by

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1 The dissertation of Mselati was published in 2004 (see [Ms04]).
purely analytic methods. Both analytic and probabilistic approaches have
their advantages and an interaction between analysts and probabilists was
important for the progress of the field. I take this opportunity to thank M.
Marcus and L. Véron for keeping me informed about their work.

The Choquet capacities are one of the principal tools in the study of the
equation $\Delta u = u^\alpha$. This class contains the Poisson capacities used in the
work of Dynkin and Kuznetsov and in this book and the Bessel capacities
used by Marcus and Véron and by other analysts. I am very grateful to
I. E. Verbitsky who agreed to write Appendix B, where the relations between
the Poisson and Bessel capacities are established, thus allowing to connect
the work of both groups.

I am indebted to S. E. Kuznetsov who provided me with several prelimi-
nary drafts of his paper [Ku04] used in Chapters 8 and 9. I am grateful
to him and to J.-F. Le Gall and B. Mselati for many helpful discussions.
It is my pleasant duty to thank J.-F. Le Gall for permission to include in
the book as Appendix A his note which clarifies a statement used but not
proved in Mselati’s thesis (we use it in Chapter 8).

I am especially indebted to Yuan-chung Sheu for reading carefully the
entire manuscript and suggesting many corrections and improvements.

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by the National Science Foundation Grant DMS-0204237.
References


113
REFERENCES


REFERENCES


This page intentionally left blank
Subject Index

branching exit Markov [BEM] system, 24
Branching exit Markov [BEM] system canonical, 25
Choquet capacities, 16
comparison principle, 12
Conditional $L$-diffusion, 22
diffusion with killing rat $\xi$, 21
envelope of r.c.s, 26
exhausting sequence, 4
extended mean value property, 14
Green function $g_D(x, y)$, 10
Green operator $G_D$, 10
harmonic functions, 1
$h$-transform, 22
Infinitely divisible random measures, 36
kernel, 4
$L$-diffusion, 20
$(L, \psi)$-superdiffusion, 28
linear boundary functional, 30
log-potential, 29
Luzin space
  measurable, 37
topological, 36
Markov property, 25
mean value property, 12
moderate solutions, 1
moment measures, 56
multiplicative systems theorem, 39
normalized surface area $\gamma(dy)$, 10
N-measures, 35
operator $\pi$, 15
Poisson capacities $\text{Cap}$, $\text{Cap}_x$, 62
Poisson kernel $k_D(x, y)$, 10
Poisson operator $K_D$, 11
Poisson random measure with intensity $\mathcal{R}$, 57
random closed set (r.c.s.), 26
random measure, 24
range of superprocess, 27
smooth domain, 5
star domain, 89
stochastic boundary value SBV, 28, 40
straightening of the boundary, 5
subcritical and supercritical values of $\alpha$, 62
subsolution, 12
supersolution, 12
trace, 3
transition density, 20
$\sigma$-moderate solutions, 1
$(\xi, \psi)$-superprocess, 25
Notation Index

\begin{itemize}
  \item $B, 4$
  \item $B(x), 4$
  \item $bB, 4$
  \item $B_M, 37$
  \item $B_n(x, K), 79$
  \item $C(D), 4$
  \item $C^\alpha(D), 4$
  \item $C^\alpha(D), 4$
  \item $C^\alpha\lambda(D), 4$
  \item $C_+, 15$
  \item $D_i, 4$
  \item $D_{ij}, 4$
  \item $D^*, 71$
  \item $\text{diam}(B), 4$
  \item $d(x, B), 4$
  \item $E_+, 5$
  \item $E_0, 5$
  \item $E_n(K), 79$
  \item $E(\nu), 61$
  \item $E_x(\nu), 62$
  \item $E_x(\nu, \cdot), 87$
  \item $E, 63$
  \item $E, 89$
  \item $E_1, 89$
  \item $E(\nu), 4$
  \item $F_{CD}, 25$
  \item $F_{CD}, 25$
  \item $F_{CE-}, 30$
  \item $F_{CE-}, 30$
  \item $F_0, 30$
  \item $h_{\nu}, 1$
  \item $h_{\nu}, 72$
  \item $H, 1$
  \item $H(-), 13$
  \item $H_1, 1$
  \item $H_1(-), 13$
  \item $k_D, 10$
  \item $K_{\nu}, 61$
  \item $K_D, 11$
  \item $K, 16$
  \item $K, 61$
  \item $M(-), 4$
  \item $M_{\nu}(E), 26$
  \item $N_0, 2$
  \item $N_D^E, 14$
  \item $N_1, 1$
  \item $N_D^E, 13$
  \item $\Omega, 16$
  \item $\Omega_x, 36$
  \item $P(-), 4$
  \item $R_E, 27$
  \item $R_{x}, 38$
  \item $S, 27$
  \item $S_D, 27$
  \item $\text{Sup}, 2$
  \item $\text{Tr}, 3$
  \item $u_{\Gamma}, 2$
  \item $u_{\nu}, 13, 14$
  \item $U, 1$
  \item $U(-), 11$
  \item $U_D(-), 14$
  \item $U_{\nu}, 1$
  \item $U^*(-), 16$
  \item $V_D, 11$
  \item $w_{K}, 2$
  \item $w_{\Gamma}, 2$
  \item $\mathfrak{V}, 24$
  \item $\mathfrak{W}, 42$
\end{itemize}
\( \mathcal{V}_x, 36 \)
\( Z_{\nu}, 31 \)
\( \tilde{Z}_{\nu}, 72 \)
\( Z_{\nu}, 28 \)
\( Z, 24 \)
\( \tilde{Z}_x, 36 \)
\( 3, 30 \)

\( \gamma(dy), 10 \)
\( \delta_y, 4 \)
\( \pi, 15 \)
\( \Pi^\omega_\nu, 22 \)
\( \Pi^\omega_\nu, 22 \)
\( \hat{\Pi}^\omega_\nu, 22 \)
\( \Pi^\omega_\nu, 22 \)
\( \Pi^\omega_\nu, 22 \)
\( \Pi^\omega_\nu, 72 \)
\( \rho(x), 4 \)
\( \varphi(x, K), 79 \)
\( \varphi(x, \Gamma), 62 \)
\( \Phi(u), 74 \)

\( \Theta, 15 \)
\( \Theta, 2 \)
\( \in, 4 \)
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This book is devoted to the applications of probability theory to the theory of nonlinear partial differential equations. More precisely, it is shown that all positive solutions for a class of nonlinear elliptic equations in a domain are described in terms of their traces on the boundary of the domain. The main probabilistic tool is the theory of superdiffusions, which describes a random evolution of a cloud of particles. A substantial enhancement of this theory is presented that can be of interest for everybody who works on applications of probabilistic methods to mathematical analysis.