

SPATIAL AND DYNAMICAL CHAOS GENERATED BY REACTION-DIFFUSION EQUATIONS IN \mathbb{R}^n

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We study the longtime behavior of solutions of the following quasi-linear reaction-diffusion system in an unbounded domain $\Omega = \mathbb{R}^n$:

$$\partial_t u = a \Delta_x u - (\vec{L}, \nabla_x) u - \lambda_0 u - f(u) + g(x), \quad u|_{t=0} = u_0, \quad (1)$$

where $u = (u^1, \dots, u^k)$ is an unknown vector-valued function, a is a given diffusion matrix with the positive symmetric part $a + a^* > 0$, $(\vec{L}, \nabla_x) u := \sum_{i=1}^n L_i(x) \partial_{x_i} u$, $\vec{L} \in W^{1,\infty}(\mathbb{R}^n)$ is a given vector field in \mathbb{R}^n , which satisfies the assumption $\operatorname{div}(\vec{L}) \leq \lambda_0/2$, $\lambda_0 > 0$ is a given positive constant and $f(u)$ and $g(x)$ are given nonlinear interaction function and external force respectively.

We assume that the nonlinear term $f \in C^3(\mathbb{R}^k, \mathbb{R}^k)$ satisfies the following dissipativity conditions:

$$1. \quad f(v) \cdot v \geq -C, \quad 2. \quad f'(v) \geq -K, \quad \forall v \in \mathbb{R}^k \quad (2)$$

(where by $u \cdot v$ we denote the standard inner product in \mathbb{R}^k) for some fixed constants $C, K > 0$ and the following growth restrictions:

$$1. \quad |f(v)| \leq C(1 + |v|^p), \quad 2. \quad |f'(v)|^{p/p-1} \leq C(|f(v)| + |v| + 1) \quad (3)$$

where $1 < p < p_{max} := 1 + \frac{4}{n-4}$ for $n > 4$ and p may be arbitrarily large if $n \leq 4$.

As usual we consider only bounded with respect to $|x| \rightarrow \infty$ solutions $u(t)$ of the problem (1) and consequently we assume that the initial data belongs to the uniformly local Sobolev space

$$\Phi_b := W_b^{2,q}(\mathbb{R}^n) = \{u_0 \in W_{loc}^{2,q}(\mathbb{R}^n), \|u_0\|_{\Phi_b} := \sup_{x_0 \in \mathbb{R}^n} \|u_0\|_{W^{2,q}(B_{x_0}^1)} < \infty\}$$

for some fixed $q > n + 1$. Here and below we denote by $B_{x_0}^R$ the R -ball in \mathbb{R}^n centered in x_0 . Finally, it also assumed that the external force $g \in L_b^q(\mathbb{R}^n)$.

As usual we describe the longtime behavior of solutions in terms of a global attractor for the semigroup associated with the equation (1).

Theorem 1. *Let the above assumptions hold. Then the equation (1) has a unique solution $u(t) \in \Phi_b$ for every $u_0 \in \Phi_b$ and thus the solving semigroup*

$$S_t : \Phi_b \rightarrow \Phi_b, \quad u(t) := S_t u_0 \text{ solves (1)} \quad (4)$$

is well defined. Moreover, this semigroup possesses a global locally-compact attractor $\mathcal{A} \subset \Phi_b$.

Recall that by definition \mathcal{A} is a locally-compact attractor of the semigroup S_t if the following is true:

1. \mathcal{A} is bounded in Φ_b and is compact in $W_{loc}^{2,q}(\mathbb{R}^n)$.
2. \mathcal{A} is strictly invariant with respect to S_t , i.e. $S_t \mathcal{A} = \mathcal{A}$.
3. \mathcal{A} attracts the images $S_t B$ of bounded subsets of $B \subset \Phi_b$ as $t \rightarrow \infty$ in the topology of $W_{loc}^{2,q}(\mathbb{R}^n)$.

Note, that in contrast to the case of bounded domains Ω , in unbounded domains the attractor \mathcal{A} associated with the equation (1) is in general not compact in the phase space Φ_b but only its restrictions on every bounded subdomain $\Omega_1 \subset \Omega$ are compact in $W^{2,q}(\Omega_1)$, see e.g. [7]. Moreover, the dimension of the attractor \mathcal{A} is usually infinite if the domain Ω is unbounded (see [1], [4], [5]), consequently (following to [2], [3], [5]) in order to obtain quantitative and qualitative information about the attractor it is natural to study it's Kolmogorov's ε -entropy.

Recall, that Kolmogorov ε -entropy is defined for every precompact set K in a metric space M and coincides with the logarithm of the minimal number of ε -balls in M which is sufficient to cover the set K . In particular, since the restrictions $\mathcal{A}|_{B_{x_0}^R}$ are compact in $W^{2,q}(B_{x_0}^R)$ then their ε -entropies are well defined and finite for every $\varepsilon, R > 0$ and $x_0 \in \mathbb{R}^n$. The following theorem gives the upper bounds for these values, see also [6], [7].

Theorem 2. *Let the above assumptions hold. Then the Kolmogorov ε -entropy of $\mathcal{A}|_{B_{x_0}^R}$ possesses the following estimate:*

$$\mathbb{H}_\varepsilon \left(\mathcal{A}|_{B_{x_0}^R}, W_b^{2,q}(B_{x_0}^R) \right) \leq C \left(R + K \ln \frac{1}{\varepsilon} \right)^n \ln \frac{1}{\varepsilon}, \quad (5)$$

where the constants C and K are independent of R , x_0 and $\varepsilon > 0$.

A number of examples of natural evolution PDEs for which the estimate (5) is sharp for every values of R , x_0 and ε is constructed in [6] and [7].

More detailed information about the attractor \mathcal{A} can be obtained for the spatially homogeneous case: $\Omega = \mathbb{R}^n$, $\vec{L} = const$, $g = const$.

In this case the attractor of the equation (1) possesses an additional structure, namely, it is occurred to be invariant with respect to the group $\{T_h, h \in \mathbb{R}^n\}$ of spatial translations

$$T_h \mathcal{A} = \mathcal{A}, \quad (T_h u_0)(x) := u_0(x + h), \quad x, h \in \mathbb{R}^n, \quad u_0 \in \mathcal{A} \quad (6)$$

and consequently an extended $(n + 1)$ -parametrical semigroup $\{\mathbb{S}_{(t,h)}, t \in \mathbb{R}_+, h \in \mathbb{R}^n\}$, defined via $\mathbb{S}_{(t,h)} := S_t \circ T_h$, acts on the attractor

$$\mathbb{S}_{(t,h)} \mathcal{A} = \mathcal{A}, \quad t \in \mathbb{R}_+, \quad h \in \mathbb{R}^n \quad (7)$$

The semigroup $\mathbb{S}_{(t,h)}$ is interpreted in the sequel as a dynamical system with multidimensional 'time' acting on the attractor \mathcal{A} , and it's dynamical properties are investigated. Particularly, it is proved using the estimate (5), that the topological entropy of this dynamical system is finite

$$h_{top}(\mathbb{S}_{(t,h)}, \mathcal{A}) < \infty, \quad (8)$$

and the topological entropies of k -parametrical subsemigroups of the dynamical system (7) are occurred to be infinite in general if $k < n + 1$.

In order to describe the spatio-temporal dynamics on the attractor the following multidimensional generalization of a Bernoulli scheme with continual number of symbols $\omega \in [0, 1]$ is introduced: consider a compact metrisable space $\mathcal{M} = [0, 1]^{\mathbb{Z}^n}$ endowed by the Tikhonov's topology (i.e \mathcal{M} is a set of functions $v : \mathbb{Z}^n \rightarrow [0, 1]$ with a topology of locally compact convergence). A model dynamical system $\{\mathcal{T}_l, l \in \mathbb{Z}^n\}$ acts on \mathcal{M} in the following natural way:

$$(\mathcal{T}_l v)(m) := v(l + m), \quad l, m \in \mathbb{Z}^n, \quad v \in \mathcal{M} \quad (9)$$

The main result of the paper is the following theorem.

Theorem 3. *Let the equation (1) possess a spatially-homogeneous equilibrium z_0 (without loss of generality we may assume that, $z_0 = 0$ and $\vec{L} = (L, 0, \dots, 0)$) and let this equilibrium be exponentially unstable:*

$$\sigma(a\Delta_x - (\vec{L}, \nabla_x) - \lambda_0 - f'(0)) \cap \{\text{Re } z > 0\} \neq \emptyset \quad (10)$$

Then there is $L_{min} = L_{min}(a, f)$, such that for $L > L_{min}$ there are $\alpha > 0$ and a homeomorphic embedding

$$\tau : \mathcal{M} \hookrightarrow \mathcal{A}, \quad (11)$$

such that for every $v \in \mathcal{M}$ and every $m \in \mathbb{Z}_+$, $l \in \mathbb{Z}$

$$S_{\alpha m} \circ \tau(v) = \tau(\mathcal{T}_m^1 v), \quad T_{\alpha l}^i \circ \tau(v) = \tau(\mathcal{T}_l^i v), \quad i = 2, \dots, n \quad (12)$$

where $T_h^i := T_{h\bar{e}_i}$, e_i is an i th coordinate vector in \mathbb{R}^n , and \mathcal{T}_l^i can be defined analogously.

Particularly, in contrast to (8), the topological entropy as for the group T_h of spatial translations as for the dynamical system S_t , generated by the equation (1) are occurred to be infinite on the attractor

$$h_{top}(S_t, \mathcal{A}) = h_{top}(T_h, \mathcal{A}) = \infty \quad (13)$$

Moreover, under the assumptions of Theorem 1 every finite dimensional dynamics can be obtained up to a homeomorphism restricting the semi-group S_t to the corresponding invariant subset of the attractor.

References

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