

Well-posedness of Half-Harmonic Map Heat Flows for Rough Initial Data

Kilian Koch

joint with Christof Melcher

December 4, 2025

Chair of Applied Analysis, RWTH Aachen University

Funded by the CRC “Sparsity and Singular Structures” (SFB 1481)

Table of contents

1. Goal: Existence of Expander
2. Known results: Struwe; Wettstein
3. Main Idea: Koch-Tartaru, Maximal functions, Half-space
4. Main results: local well-posedness for rough data, uniqueness, continuous dependence
5. Proof ideas
6. Outlook

Goal: Existence of Expander

From Harmonic map heat flow (HMHF) to the Half-HMHF (HHMHF)

- Dirichlet energy:

From Harmonic map heat flow (HMHF) to the Half-HMHF (HHMHF)

- Dirichlet energy:

$$E(u) = \frac{1}{2} \int_{\mathbb{R}^n} |\nabla u|^2 dx.$$

From Harmonic map heat flow (HMHF) to the Half-HMHF (HHMHF)

- Dirichlet energy:

$$E(u) = \frac{1}{2} \int_{\mathbb{R}^n} |\nabla u|^2 dx.$$

$$\partial_t u = -d\pi(u) \nabla_{L^2} E(u) = \Delta u + u |\nabla u|^2,$$

with initial data $u(0, \cdot) = u_0 : \mathbb{R}^n \rightarrow \mathbb{S}^{m-1}$.

From Harmonic map heat flow (HMHF) to the Half-HMHF (HHMHF)

- Dirichlet energy:

$$E(u) = \frac{1}{2} \int_{\mathbb{R}^n} |\nabla u|^2 dx.$$

$$\partial_t u = -d\pi(u) \nabla_{L^2} E(u) = \Delta u + u |\nabla u|^2,$$

with initial data $u(0, \cdot) = u_0 : \mathbb{R}^n \rightarrow \mathbb{S}^{m-1}$.

- Half-Dirichlet energy:

$$E_{1/2}(u) = \frac{\gamma_n}{4} \int_{\mathbb{R}^n} \int_{\mathbb{R}^n} \frac{|u(x) - u(y)|^2}{|x - y|^{n+1}} dx dy = \frac{1}{2} \int_{\mathbb{R}^n} |d_{1/2} u|_{od}^2 dx.$$

From Harmonic map heat flow (HMHF) to the Half-HMHF (HHMHF)

- Dirichlet energy:

$$E(u) = \frac{1}{2} \int_{\mathbb{R}^n} |\nabla u|^2 dx.$$

$$\partial_t u = -d\pi(u) \nabla_{L^2} E(u) = \Delta u + u |\nabla u|^2,$$

with initial data $u(0, \cdot) = u_0 : \mathbb{R}^n \rightarrow \mathbb{S}^{m-1}$.

- Half-Dirichlet energy:

$$E_{1/2}(u) = \frac{\gamma_n}{4} \int_{\mathbb{R}^n} \int_{\mathbb{R}^n} \frac{|u(x) - u(y)|^2}{|x - y|^{n+1}} dx dy = \frac{1}{2} \int_{\mathbb{R}^n} |d_{1/2} u|_{od}^2 dx.$$

Half Version:

$$\partial_t u = -d\pi(u) \nabla_{L^2} E_{1/2}(u) = -(-\Delta)^{1/2} u + u |d_{1/2} u|_{od}^2,$$

From Harmonic map heat flow (HMHF) to the Half-HMHF (HHMHF)

- Dirichlet energy:

$$E(u) = \frac{1}{2} \int_{\mathbb{R}^n} |\nabla u|^2 dx.$$

$$\partial_t u = -d\pi(u) \nabla_{L^2} E(u) = \Delta u + u |\nabla u|^2,$$

with initial data $u(0, \cdot) = u_0 : \mathbb{R}^n \rightarrow \mathbb{S}^{m-1}$.

- Half-Dirichlet energy:

$$E_{1/2}(u) = \frac{\gamma_n}{4} \int_{\mathbb{R}^n} \int_{\mathbb{R}^n} \frac{|u(x) - u(y)|^2}{|x - y|^{n+1}} dx dy = \frac{1}{2} \int_{\mathbb{R}^n} |d_{1/2} u|_{od}^2 dx.$$

Half Version:

$$\partial_t u = -d\pi(u) \nabla_{L^2} E_{1/2}(u) = -(-\Delta)^{1/2} u + u |d_{1/2} u|_{od}^2,$$

with initial data $u(0, \cdot) = u_0 : \mathbb{R}^n \rightarrow \mathbb{S}^{m-1}$.

What is a self-similar expander?

- Consider a flow (e.g., harmonic map heat flow) compatible with a scaling of the form:

$$(x, t) \longmapsto (\lambda x, \lambda^\alpha t).$$

What is a self-similar expander?

- Consider a flow (e.g., harmonic map heat flow) compatible with a scaling of the form:

$$(x, t) \longmapsto (\lambda x, \lambda^\alpha t).$$

A self-similar solution takes the form:

$$u(x, t) = u\left(\frac{x}{t^{1/\alpha}}, 1\right) := \phi\left(\frac{x}{t^{1/\alpha}}\right).$$

What is a self-similar expander?

- Consider a flow (e.g., harmonic map heat flow) compatible with a scaling of the form:

$$(x, t) \longmapsto (\lambda x, \lambda^\alpha t).$$

A self-similar solution takes the form:

$$u(x, t) = u\left(\frac{x}{t^{1/\alpha}}, 1\right) := \phi\left(\frac{x}{t^{1/\alpha}}\right).$$

- Existence has already been shown for different kinds of PDEs (e.g., heat flow, harmonic map flow, ...).

Rough initial data and self similar expander

- Simulated example with jump initial data:

$$u_0(x) = \frac{e_2 + \varepsilon}{|e_2 + \varepsilon|} \chi_{(-\infty, 0)}(x) + \frac{-e_2 + \varepsilon}{|-e_2 + \varepsilon|} \chi_{(0, \infty)}(x).$$

Rough initial data and self similar expander

- Simulated example with jump initial data:

$$u_0(x) = \frac{e_2 + \varepsilon}{|e_2 + \varepsilon|} \chi_{(-\infty, 0)}(x) + \frac{-e_2 + \varepsilon}{|-e_2 + \varepsilon|} \chi_{(0, \infty)}(x).$$

- Self-similar $\mathbb{S}^1$ -valued expander on $\mathbb{R}$:

$$u(x, t) \approx e^{-i \arctan(x/t)}.$$

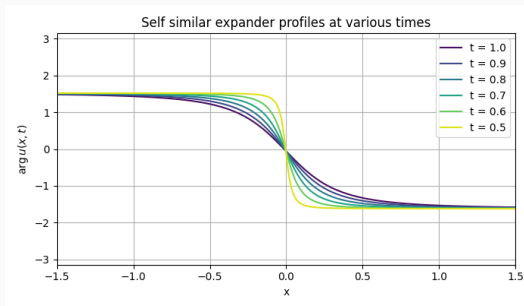
Rough initial data and self similar expander

- Simulated example with jump initial data:

$$u_0(x) = \frac{e_2 + \varepsilon}{|e_2 + \varepsilon|} \chi_{(-\infty, 0)}(x) + \frac{-e_2 + \varepsilon}{|-e_2 + \varepsilon|} \chi_{(0, \infty)}(x).$$

- Self-similar $\mathbb{S}^1$ -valued expander on $\mathbb{R}$:

$$u(x, t) \approx e^{-i \arctan(x/t)}.$$



General idea for self-similar expanders

- Define the scale-invariant initial data space $\mathcal{A}$ (typically $a \in L^1_{\text{loc}}$ with $Ma \in L^\infty$) and a scale-invariant solution space X .

General idea for self-similar expanders

- Define the scale-invariant initial data space $\mathcal{A}$ (typically $a \in L^1_{\text{loc}}$ with $Ma \in L^\infty$) and a scale-invariant solution space X .
- Prove well-posedness for initial data in $\mathcal{A}$ with values in X .

General idea for self-similar expanders

- Define the scale-invariant initial data space $\mathcal{A}$ (typically $a \in L^1_{\text{loc}}$ with $Ma \in L^\infty$) and a scale-invariant solution space X .
- Prove well-posedness for initial data in $\mathcal{A}$ with values in X .
- Show that 0-homogeneous data $a(x) = \varphi(x/|x|)$, typically very rough (e.g. $\dot{B}^{d/2}_{2,\infty}$), belong to $\mathcal{A}$.

General idea for self-similar expanders

- Define the scale-invariant initial data space $\mathcal{A}$ (typically $a \in L^1_{\text{loc}}$ with $Ma \in L^\infty$) and a scale-invariant solution space X .
- Prove well-posedness for initial data in $\mathcal{A}$ with values in X .
- Show that 0-homogeneous data $a(x) = \varphi(x/|x|)$, typically very rough (e.g. $\dot{B}^{d/2}_{2,\infty}$), belong to $\mathcal{A}$.
- Use scale invariance in $\mathcal{A}$ and X :

General idea for self-similar expanders

- Define the scale-invariant initial data space $\mathcal{A}$ (typically $a \in L^1_{\text{loc}}$ with $Ma \in L^\infty$) and a scale-invariant solution space X .
- Prove well-posedness for initial data in $\mathcal{A}$ with values in X .
- Show that 0-homogeneous data $a(x) = \varphi(x/|x|)$, typically very rough (e.g. $\dot{B}^{d/2}_{2,\infty}$), belong to $\mathcal{A}$.
- Use scale invariance in $\mathcal{A}$ and X :

$$\|Ma\|_{L^\infty} = [a]_{\mathcal{A}} = [a_\lambda]_{\mathcal{A}}, \quad [u]_X = [u_\lambda]_X.$$

General idea for self-similar expanders

- Define the scale-invariant initial data space $\mathcal{A}$ (typically $a \in L^1_{\text{loc}}$ with $Ma \in L^\infty$) and a scale-invariant solution space X .
- Prove well-posedness for initial data in $\mathcal{A}$ with values in X .
- Show that 0-homogeneous data $a(x) = \varphi(x/|x|)$, typically very rough (e.g. $\dot{B}^{d/2}_{2,\infty}$), belong to $\mathcal{A}$.
- Use scale invariance in $\mathcal{A}$ and X :

$$\|Ma\|_{L^\infty} = [a]_{\mathcal{A}} = [a_\lambda]_{\mathcal{A}}, \quad [u]_X = [u_\lambda]_X.$$

together with uniqueness to deduce

$$u(x, t) = u(\lambda x, \lambda^\alpha t).$$

General idea for self-similar expanders

- Define the scale-invariant initial data space $\mathcal{A}$ (typically $a \in L^1_{\text{loc}}$ with $Ma \in L^\infty$) and a scale-invariant solution space X .
- Prove well-posedness for initial data in $\mathcal{A}$ with values in X .
- Show that 0-homogeneous data $a(x) = \varphi(x/|x|)$, typically very rough (e.g. $\dot{B}^{d/2}_{2,\infty}$), belong to $\mathcal{A}$.
- Use scale invariance in $\mathcal{A}$ and X :

$$\|Ma\|_{L^\infty} = [a]_{\mathcal{A}} = [a_\lambda]_{\mathcal{A}}, \quad [u]_X = [u_\lambda]_X.$$

together with uniqueness to deduce

$$u(x, t) = u(\lambda x, \lambda^\alpha t).$$

hence the self-similar form

$$u(x, t) = u\left(\frac{x}{t^{1/\alpha}}, 1\right).$$

Scaling and critical spaces for the HHMHF

- **Scaling:** HHMHF is invariant under

$$u_\lambda(x, t) := u(\lambda x, \lambda t).$$

Scaling and critical spaces for the HHMHF

- **Scaling:** HHMHF is invariant under

$$u_\lambda(x, t) := u(\lambda x, \lambda t).$$

- **Critical Spaces:**

Scaling and critical spaces for the HHMHF

- **Scaling:** HHMHF is invariant under

$$u_\lambda(x, t) := u(\lambda x, \lambda t).$$

- **Critical Spaces:**

- X is *critical* if $\|u_0(\lambda \cdot)\|_X = \|u_0\|_X$ for all $\lambda > 0$.

Scaling and critical spaces for the HHMHF

- **Scaling:** HHMHF is invariant under

$$u_\lambda(x, t) := u(\lambda x, \lambda t).$$

- **Critical Spaces:**

- X is *critical* if $\|u_0(\lambda \cdot)\|_X = \|u_0\|_X$ for all $\lambda > 0$.
- *Subcritical*: $\lim_{\lambda \rightarrow 0} \|u_0(\lambda \cdot)\|_X = 0$.

Scaling and critical spaces for the HHMHF

- **Scaling:** HHMHF is invariant under

$$u_\lambda(x, t) := u(\lambda x, \lambda t).$$

- **Critical Spaces:**

- X is *critical* if $\|u_0(\lambda \cdot)\|_X = \|u_0\|_X$ for all $\lambda > 0$.
- *Subcritical*: $\lim_{\lambda \rightarrow 0} \|u_0(\lambda \cdot)\|_X = 0$.
- *Supercritical*: $\lim_{\lambda \rightarrow \infty} \|u_0(\lambda \cdot)\|_X = 0$.

Scaling and critical spaces for the HHMHF

- **Scaling:** HHMHF is invariant under

$$u_\lambda(x, t) := u(\lambda x, \lambda t).$$

- **Critical Spaces:**

- X is *critical* if $\|u_0(\lambda \cdot)\|_X = \|u_0\|_X$ for all $\lambda > 0$.
- *Subcritical*: $\lim_{\lambda \rightarrow 0} \|u_0(\lambda \cdot)\|_X = 0$.
- *Supercritical*: $\lim_{\lambda \rightarrow \infty} \|u_0(\lambda \cdot)\|_X = 0$.

- **Examples of critical spaces:**

Scaling and critical spaces for the HHMHF

- **Scaling:** HHMHF is invariant under

$$u_\lambda(x, t) := u(\lambda x, \lambda t).$$

- **Critical Spaces:**

- X is *critical* if $\|u_0(\lambda \cdot)\|_X = \|u_0\|_X$ for all $\lambda > 0$.
- *Subcritical*: $\lim_{\lambda \rightarrow 0} \|u_0(\lambda \cdot)\|_X = 0$.
- *Supercritical*: $\lim_{\lambda \rightarrow \infty} \|u_0(\lambda \cdot)\|_X = 0$.

- **Examples of critical spaces:**

- Sobolev: $\dot{H}^{\frac{n}{2}}(\mathbb{R}^n)$.

Scaling and critical spaces for the HHMHF

- **Scaling:** HHMHF is invariant under

$$u_\lambda(x, t) := u(\lambda x, \lambda t).$$

- **Critical Spaces:**

- X is *critical* if $\|u_0(\lambda \cdot)\|_X = \|u_0\|_X$ for all $\lambda > 0$.
- *Subcritical*: $\lim_{\lambda \rightarrow 0} \|u_0(\lambda \cdot)\|_X = 0$.
- *Supercritical*: $\lim_{\lambda \rightarrow \infty} \|u_0(\lambda \cdot)\|_X = 0$.

- **Examples of critical spaces:**

- Sobolev: $\dot{H}^{\frac{n}{2}}(\mathbb{R}^n)$.
- Certain Besov spaces, e.g. $\dot{B}_{2,\infty}^{\frac{n}{2}}(\mathbb{R}^n) \subset \dot{B}_{2n,\infty}^{\frac{1}{2}}(\mathbb{R}^n)$.

Scaling and critical spaces for the HHMHF

- **Scaling:** HHMHF is invariant under

$$u_\lambda(x, t) := u(\lambda x, \lambda t).$$

- **Critical Spaces:**

- X is *critical* if $\|u_0(\lambda \cdot)\|_X = \|u_0\|_X$ for all $\lambda > 0$.
- *Subcritical*: $\lim_{\lambda \rightarrow 0} \|u_0(\lambda \cdot)\|_X = 0$.
- *Supercritical*: $\lim_{\lambda \rightarrow \infty} \|u_0(\lambda \cdot)\|_X = 0$.

- **Examples of critical spaces:**

- Sobolev: $\dot{H}^{\frac{n}{2}}(\mathbb{R}^n)$.
- Certain Besov spaces, e.g. $\dot{B}_{2,\infty}^{\frac{n}{2}}(\mathbb{R}^n) \subset \dot{B}_{2n,\infty}^{\frac{1}{2}}(\mathbb{R}^n)$.
- Bounded mean oscillation $\text{BMO}(\mathbb{R}^n)$.

Scaling and critical spaces for the HHMHF

- **Scaling:** HHMHF is invariant under

$$u_\lambda(x, t) := u(\lambda x, \lambda t).$$

- **Critical Spaces:**

- X is *critical* if $\|u_0(\lambda \cdot)\|_X = \|u_0\|_X$ for all $\lambda > 0$.
- *Subcritical*: $\lim_{\lambda \rightarrow 0} \|u_0(\lambda \cdot)\|_X = 0$.
- *Supercritical*: $\lim_{\lambda \rightarrow \infty} \|u_0(\lambda \cdot)\|_X = 0$.

- **Examples of critical spaces:**

- Sobolev: $\dot{H}^{\frac{n}{2}}(\mathbb{R}^n)$.
 - Certain Besov spaces, e.g. $\dot{B}_{2,\infty}^{\frac{n}{2}}(\mathbb{R}^n) \subset \dot{B}_{2n,\infty}^{\frac{1}{2}}(\mathbb{R}^n)$.
 - Bounded mean oscillation $\text{BMO}(\mathbb{R}^n)$.
- In 1D: $\dot{H}^{\frac{1}{2}}$ is critical, since $\frac{n}{2} = \frac{1}{2}$.

Known results in critical spaces

Wettstein (2021): Global weak solutions for HHMHF

- Global weak solutions:

Wettstein (2021): Global weak solutions for HHMHF

- **Global weak solutions:**

- For any $u_0 \in H^{1/2}(\mathbb{S}^1; N)$ there exists a weak solution

$$u : [0, \infty) \times \mathbb{S}^1 \rightarrow N,$$

with non-increasing 1/2-Dirichlet energy.

- **Global weak solutions:**

- For any $u_0 \in H^{1/2}(\mathbb{S}^1; N)$ there exists a weak solution

$$u : [0, \infty) \times \mathbb{S}^1 \rightarrow N,$$

with non-increasing 1/2-Dirichlet energy.

- Regularity: $u \in L_t^\infty H_x^{1/2} \cap H_t^1 L_x^2$ and

$$u \in C^\infty((T_k, T_{k+1}); N)$$

except at finitely many times $0 < T_1 < \dots < T_n < \infty$.

- **Global weak solutions:**

- For any $u_0 \in H^{1/2}(\mathbb{S}^1; N)$ there exists a weak solution

$$u : [0, \infty) \times \mathbb{S}^1 \rightarrow N,$$

with non-increasing 1/2-Dirichlet energy.

- Regularity: $u \in L_t^\infty H_x^{1/2} \cap H_t^1 L_x^2$ and

$$u \in C^\infty((T_k, T_{k+1}); N)$$

except at finitely many times $0 < T_1 < \dots < T_n < \infty$.

- Bubble bound: the number of singular times satisfies

$$n(u_0) \leq \frac{E_{1/2}(u_0)}{\varepsilon_0},$$

where $\varepsilon_0 > 0$ is the minimal 1/2-energy of a non-constant half-harmonic map.

Struwe (2022): Main results on HHMHF

- Local weak solutions:

Struwe (2022): Main results on HHMHF

- **Local weak solutions:**

- For $u_0 \in H^{1/2}(\mathbb{S}^1; N)$ there exists a smooth solution $u(t)$ up to $T_0 \leq \infty$.

Struwe (2022): Main results on HHMHF

- **Local weak solutions:**

- For $u_0 \in H^{1/2}(\mathbb{S}^1; N)$ there exists a smooth solution $u(t)$ up to $T_0 \leq \infty$.
- If $T_0 < \infty$: energy concentration occurs $\Rightarrow$ finitely many nontrivial half-harmonic “bubbles” $\bar{u}^{(i)}$ with $E(\bar{u}^{(i)}) \geq \delta$.

Struwe (2022): Main results on HHMHF

- **Local weak solutions:**

- For $u_0 \in H^{1/2}(\mathbb{S}^1; N)$ there exists a smooth solution $u(t)$ up to $T_0 \leq \infty$.
- If $T_0 < \infty$: energy concentration occurs $\Rightarrow$ finitely many nontrivial half-harmonic “bubbles” $\bar{u}^{(i)}$ with $E(\bar{u}^{(i)}) \geq \delta$.
- If $T_0 = \infty$: smooth convergence to a half-harmonic limit map, modulo finitely many bubbles.

- **Local weak solutions:**

- For $u_0 \in H^{1/2}(\mathbb{S}^1; N)$ there exists a smooth solution $u(t)$ up to $T_0 \leq \infty$.
- If $T_0 < \infty$: energy concentration occurs $\Rightarrow$ finitely many nontrivial half-harmonic “bubbles” $\bar{u}^{(i)}$ with $E(\bar{u}^{(i)}) \geq \delta$.
- If $T_0 = \infty$: smooth convergence to a half-harmonic limit map, modulo finitely many bubbles.

- **Global weak solutions:**

Struwe (2022): Main results on HHMHF

- **Local weak solutions:**

- For $u_0 \in H^{1/2}(\mathbb{S}^1; N)$ there exists a smooth solution $u(t)$ up to $T_0 \leq \infty$.
- If $T_0 < \infty$: energy concentration occurs $\Rightarrow$ finitely many nontrivial half-harmonic “bubbles” $\bar{u}^{(i)}$ with $E(\bar{u}^{(i)}) \geq \delta$.
- If $T_0 = \infty$: smooth convergence to a half-harmonic limit map, modulo finitely many bubbles.

- **Global weak solutions:**

- For any $u_0 \in H^{1/2}(\mathbb{S}^1; N)$ there exists a *global weak solution* with non-increasing energy.

Struwe (2022): Main results on HHMHF

- **Local weak solutions:**

- For $u_0 \in H^{1/2}(\mathbb{S}^1; N)$ there exists a smooth solution $u(t)$ up to $T_0 \leq \infty$.
- If $T_0 < \infty$: energy concentration occurs $\Rightarrow$ finitely many nontrivial half-harmonic “bubbles” $\bar{u}^{(i)}$ with $E(\bar{u}^{(i)}) \geq \delta$.
- If $T_0 = \infty$: smooth convergence to a half-harmonic limit map, modulo finitely many bubbles.

- **Global weak solutions:**

- For any $u_0 \in H^{1/2}(\mathbb{S}^1; N)$ there exists a *global weak solution* with non-increasing energy.
- The solution is smooth for $t > 0$ except at finitely many space–time singularities (bubbling).

Struwe (2022): Main results on HHMHF

▪ Local weak solutions:

- For $u_0 \in H^{1/2}(\mathbb{S}^1; N)$ there exists a smooth solution $u(t)$ up to $T_0 \leq \infty$.
- If $T_0 < \infty$: energy concentration occurs $\Rightarrow$ finitely many nontrivial half-harmonic “bubbles” $\bar{u}^{(i)}$ with $E(\bar{u}^{(i)}) \geq \delta$.
- If $T_0 = \infty$: smooth convergence to a half-harmonic limit map, modulo finitely many bubbles.

▪ Global weak solutions:

- For any $u_0 \in H^{1/2}(\mathbb{S}^1; N)$ there exists a *global weak solution* with non-increasing energy.
- The solution is smooth for $t > 0$ except at finitely many space–time singularities (bubbling).
- As $t \rightarrow \infty$: convergence to a half-harmonic limit map modulo bubbling.

**Main Idea: Koch-Tartaru, Maximal
function, Half-space**

Maximal function

- Let $\Phi(x) = \pi^{-n/2} e^{-|x|^2}$ be the Gaussian heat kernel and $\Phi_s(x) = s^{-n} \Phi(x/s)$.

Maximal function

- Let $\Phi(x) = \pi^{-n/2} e^{-|x|^2}$ be the Gaussian heat kernel and $\Phi_s(x) = s^{-n} \Phi(x/s)$. For $(x, t) \in \mathbb{R}^n \times (0, \infty)$ define

$$M(f)(x, t) := \frac{1}{|B(x, t)|} \int_0^t \int_{B(x, t)} s |\nabla(\Phi_s * f)(y)|^2 dy ds.$$

Maximal function

- Let $\Phi(x) = \pi^{-n/2} e^{-|x|^2}$ be the Gaussian heat kernel and $\Phi_s(x) = s^{-n} \Phi(x/s)$. For $(x, t) \in \mathbb{R}^n \times (0, \infty)$ define

$$M(f)(x, t) := \frac{1}{|B(x, t)|} \int_0^t \int_{B(x, t)} s |\nabla(\Phi_s * f)(y)|^2 dy ds.$$

- Characterisation of BMO and $\overline{\text{VMO}}$:

$$f \in \text{BMO}(\mathbb{R}^n) \iff \|M(f)\|_{L^\infty(\mathbb{R}^n \times (0, \infty))} < \infty,$$

Maximal function

- Let $\Phi(x) = \pi^{-n/2} e^{-|x|^2}$ be the Gaussian heat kernel and $\Phi_s(x) = s^{-n} \Phi(x/s)$. For $(x, t) \in \mathbb{R}^n \times (0, \infty)$ define

$$M(f)(x, t) := \frac{1}{|B(x, t)|} \int_0^t \int_{B(x, t)} s |\nabla(\Phi_s * f)(y)|^2 dy ds.$$

- Characterisation of BMO and $\overline{\text{VMO}}$:

$$f \in \text{BMO}(\mathbb{R}^n) \iff \|M(f)\|_{L^\infty(\mathbb{R}^n \times (0, \infty))} < \infty,$$

$$f \in \overline{\text{VMO}}(\mathbb{R}^n) \iff \lim_{R \rightarrow 0} \|M(f)\|_{L^\infty(\mathbb{R}^n \times (0, R))} = 0.$$

Koch–Tataru Method

- Work on $\mathbb{R}_+^{n+1} = \mathbb{R}^n \times (0, \infty)$.

Koch–Tataru Method

- Work on $\mathbb{R}_+^{n+1} = \mathbb{R}^n \times (0, \infty)$.
- Solution space

$$\|u\|_X = \sup_{t>0} t^{1/2} \|u(t)\|_{L^\infty} + \sup_{x,R} \left(\frac{1}{|B(x,R)|} \int_0^{R^2} \int_{B(x,R)} |u|^2 dy dt \right)^{1/2}.$$

Koch–Tataru Method

- Work on $\mathbb{R}_+^{n+1} = \mathbb{R}^n \times (0, \infty)$.
- Solution space

$$\|u\|_X = \sup_{t>0} t^{1/2} \|u(t)\|_{L^\infty} + \sup_{x,R} \left(\frac{1}{|B(x,R)|} \int_0^{R^2} \int_{B(x,R)} |u|^2 dy dt \right)^{1/2}.$$

- Initial data (rough):

$$\|u_0\|_{\text{BMO}^{-1}} := \sup_{x,R} \left(\frac{1}{|B(x,R)|} \int_0^{R^2} \int_{B(x,R)} |e^{t\Delta} u_0|^2 dy dt \right)^{1/2}.$$

Main results

Theorem 1 (Existence)

There exists $\varepsilon > 0$ such that for all $a \in A$ with $[a]_{A_T} < \varepsilon$ and $|a|^2 = 1$, there exists $u \in X_T$ satisfying $|u|^2 = 1$ and

$$\begin{cases} \partial_t u = -d\pi_{\mathbb{S}^{n-1}}(u)(-\Delta)^{1/2}u, \\ u(0) = a, \end{cases}$$

where the initial condition is attained in the sense of Schwartz distributions.

In particular: for all $a \in V$ there exists some $T > 0$ and a solution $u \in X_{0,T}$ with $u(0) = a$.

Theorem 2 (Uniqueness)

There exists $\delta > 0$ such that solutions $u_1, u_2 \in X_T$ to (9) with $u_1(0) = u_2(0) \in A$ and

$$\limsup_{R \downarrow 0} [u_i]_{X_R} \leq \delta, \quad i = 1, 2,$$

satisfy $u_1 \equiv u_2$ in X_T .

In particular: uniqueness holds for solutions in $X_{0,T}$ and for small solutions in X_T as constructed in Theorem 1. Theorem 2 only requires smallness near $t = 0$.

Theorem 3 (Continuous dependence)

Let $a \in V$ and $(a_n) \subset V$ with

$$\lim_{n \rightarrow \infty} \left(\|a_n - a\|_{L^\infty} + [a_n - a]_{A_\infty} \right) = 0.$$

Then there exists $T > 0$ such that the corresponding unique solutions $u_n, u \in X_{0,T}$ satisfy

$$\lim_{n \rightarrow \infty} \left(\|u_n - u\|_{L^\infty} + [u_n - u]_{X_T^{(0)}} \right) = 0.$$

Theorem 4 (Q_0 -framework)

- There exists $c > 0$ such that

$$[a]_{A_\infty} \leq c [a]_{Q_0}, \quad \forall a \in Q_0(\mathbb{R}^n).$$

Theorem 4 (Q_0 -framework)

- There exists $c > 0$ such that

$$[a]_{A_\infty} \leq c [a]_{Q_0}, \quad \forall a \in Q_0(\mathbb{R}^n).$$

- Thus $Q_0(\mathbb{R}^n) \subsetneq \text{BMO}(\mathbb{R}^n)$ but captures relevant rough data and extends critical Sobolev well-posedness.

Theorem 4 (Q_0 -framework)

- There exists $c > 0$ such that

$$[a]_{A_\infty} \leq c [a]_{Q_0}, \quad \forall a \in Q_0(\mathbb{R}^n).$$

- Thus $Q_0(\mathbb{R}^n) \subsetneq \text{BMO}(\mathbb{R}^n)$ but captures relevant rough data and extends critical Sobolev well-posedness.
- Embeddings:

$$\dot{B}_{2,\infty}^{n/2}(\mathbb{R}^n) \subset Q_0(\mathbb{R}^n), \quad BV(\mathbb{R}) \subset Q_0(\mathbb{R}),$$

hence Q_0 provides a substitute for BMO in the well-posedness theory.

Theorem 5 (Existence of self similar expanders)

- Consider

$$a(x) = \varphi\left(\frac{x}{|x|}\right), \quad x \in \mathbb{R}^n \setminus \{0\},$$

Theorem 5 (Existence of self similar expanders)

- Consider

$$a(x) = \varphi\left(\frac{x}{|x|}\right), \quad x \in \mathbb{R}^n \setminus \{0\},$$

- There exists $l = l(n)$ such that if a is of the above homogeneous form and $\text{Lip}(\varphi) \leq l$, then the unique solution u satisfies

$$u(x, t) = u\left(\frac{x}{t}, 1\right), \quad (x, t) \in \mathbb{R}^n \times [0, \infty).$$

Proof ideas

Proof of Theorem 1 (Existence) — I

- Duhamel formulation:

$$\partial_t u = -(-\Delta)^{1/2} u + |d_{1/2} u|_{od}^2 u.$$

Proof of Theorem 1 (Existence) — I

- Duhamel formulation:

$$\partial_t u = -(-\Delta)^{1/2} u + |d_{1/2} u|_{od}^2 u.$$

- Nonlinear estimate:

$$\|G(u)\|_{X_T} \leq C [u]_{X_T}^2.$$

Proof of Theorem 1 (Existence) — I

- Duhamel formulation:

$$\partial_t u = -(-\Delta)^{1/2} u + |d_{1/2} u|_{od}^2 u.$$

- Nonlinear estimate:

$$\|G(u)\|_{X_T} \leq C [u]_{X_T}^2.$$

- Difficulty: the fractional gradient of the Poisson kernel

$$d_{1/2} p \notin L_{od}^1.$$

Proof of Theorem 1 (Existence) — I

- Duhamel formulation:

$$\partial_t u = -(-\Delta)^{1/2} u + |d_{1/2} u|_{od}^2 u.$$

- Nonlinear estimate:

$$\|G(u)\|_{X_T} \leq C [u]_{X_T}^2.$$

- Difficulty: the fractional gradient of the Poisson kernel

$$d_{1/2} p \notin L_{od}^1.$$

- Remedy: decompose

$$d_{1/2} p = d_{1/2}^{(0,1)} p + d_{1/2}^{(1,\infty)} p,$$

where $d_{1/2}^{(0,1)} p := d_{1/2} p \cdot \mathbf{1}_{|x-y|<1}$ (local), $d_{1/2}^{(1,\infty)} p := d_{1/2} p \cdot \mathbf{1}_{|x-y|\geq 1}$ (nonlocal).

Proof of Theorem 1 (Existence) — II

- **Mild** $\Leftrightarrow$ **weak**: for the half-heat equation, mild solutions are equivalent to weak solutions.

Proof of Theorem 1 (Existence) — II

- **Mild** $\Leftrightarrow$ **weak**: for the half-heat equation, mild solutions are equivalent to weak solutions.
- **Test class** $\mathcal{T}$: functions $\varphi \in C^\infty((0, T) \times \mathbb{R}^n)$ with Fourier representation $\hat{\varphi}(\xi, t) = f(|\xi|, t)\psi(\xi, t)$ such that

Proof of Theorem 1 (Existence) — II

- **Mild** $\Leftrightarrow$ **weak**: for the half-heat equation, mild solutions are equivalent to weak solutions.
- **Test class** $\mathcal{T}$: functions $\varphi \in C^\infty((0, T) \times \mathbb{R}^n)$ with Fourier representation $\hat{\varphi}(\xi, t) = f(|\xi|, t)\psi(\xi, t)$ such that
 - (a) *Temporal compactness*: $\hat{\varphi}(\xi, t) = 0$ for $t \notin K \Subset (0, T)$.

Proof of Theorem 1 (Existence) — II

- **Mild** $\Leftrightarrow$ **weak**: for the half-heat equation, mild solutions are equivalent to weak solutions.
- **Test class** $\mathcal{T}$: functions $\varphi \in C^\infty((0, T) \times \mathbb{R}^n)$ with Fourier representation $\hat{\varphi}(\xi, t) = f(|\xi|, t)\psi(\xi, t)$ such that
 - (a) *Temporal compactness*: $\hat{\varphi}(\xi, t) = 0$ for $t \notin K \Subset (0, T)$.
 - (b) *Spatial decay/smoothness*: for any cutoff γ near 0, $(1 - \gamma(\xi))\hat{\varphi}(\xi, t) \in \mathcal{S}((0, T) \times \mathbb{R}^n)$.

Proof of Theorem 1 (Existence) — II

- **Mild** $\Leftrightarrow$ **weak**: for the half-heat equation, mild solutions are equivalent to weak solutions.
- **Test class** $\mathcal{T}$: functions $\varphi \in C^\infty((0, T) \times \mathbb{R}^n)$ with Fourier representation $\hat{\varphi}(\xi, t) = f(|\xi|, t)\psi(\xi, t)$ such that
 - (a) *Temporal compactness*: $\hat{\varphi}(\xi, t) = 0$ for $t \notin K \Subset (0, T)$.
 - (b) *Spatial decay/smoothness*: for any cutoff γ near 0, $(1 - \gamma(\xi))\hat{\varphi}(\xi, t) \in \mathcal{S}((0, T) \times \mathbb{R}^n)$.
- **Stability**: for $\varphi \in \mathcal{T}$ we have

$$(-\Delta)^{1/2}\varphi \in \mathcal{T}, \quad p_t * \varphi \in \mathcal{T}, \quad |\varphi(x)| \lesssim (1 + |x|)^{-(n+1)}.$$

Proof of Theorem 1 (Existence) — II

- **Mild** $\Leftrightarrow$ **weak**: for the half-heat equation, mild solutions are equivalent to weak solutions.
- **Test class** $\mathcal{T}$: functions $\varphi \in C^\infty((0, T) \times \mathbb{R}^n)$ with Fourier representation $\hat{\varphi}(\xi, t) = f(|\xi|, t)\psi(\xi, t)$ such that
 - (a) *Temporal compactness*: $\hat{\varphi}(\xi, t) = 0$ for $t \notin K \Subset (0, T)$.
 - (b) *Spatial decay/smoothness*: for any cutoff γ near 0,
 $(1 - \gamma(\xi))\hat{\varphi}(\xi, t) \in \mathcal{S}((0, T) \times \mathbb{R}^n)$.
- **Stability**: for $\varphi \in \mathcal{T}$ we have

$$(-\Delta)^{1/2}\varphi \in \mathcal{T}, \quad p_t * \varphi \in \mathcal{T}, \quad |\varphi(x)| \lesssim (1 + |x|)^{-(n+1)}.$$

- **Spherical values** Consider $v = |u|^2 - 1$

$$\partial_t v + (-\Delta)^{1/2} v = 2v |d_{1/2} u|_{od}^2, \quad v(t_0) = 0.$$

Proof of Theorem 4 (Idea)

- Translation and scaling invariance $\Rightarrow$ reduce to

$$\int_0^1 \int_{B_1(0)} |d_{1/2}(p_t * a)|_{od}^2 dx dt \leq c [a]_{Q_0}^2.$$

Proof of Theorem 4 (Idea)

- Translation and scaling invariance $\Rightarrow$ reduce to

$$\int_0^1 \int_{B_1(0)} |d_{1/2}(p_t * a)|_{od}^2 dx dt \leq c [a]_{Q_0}^2.$$

Split fractional gradient of Poisson kernel:

$$d_{1/2}(p_t * a) = (d_{1/2}(p_t * a))^{(0,t)} + (d_{1/2}(p_t * a))^{(t,\infty)}.$$

Proof of Theorem 4 (Idea)

- Translation and scaling invariance $\Rightarrow$ reduce to

$$\int_0^1 \int_{B_1(0)} |d_{1/2}(p_t * a)|_{od}^2 dx dt \leq c [a]_{Q_0}^2.$$

Split fractional gradient of Poisson kernel:

$$d_{1/2}(p_t * a) = (d_{1/2}(p_t * a))^{(0,t)} + (d_{1/2}(p_t * a))^{(t,\infty)}.$$

- Local part $(0, t)$ results into BMO estimates.

Proof of Theorem 4 (Idea)

- Translation and scaling invariance $\Rightarrow$ reduce to

$$\int_0^1 \int_{B_1(0)} |d_{1/2}(p_t * a)|_{od}^2 dx dt \leq c [a]_{Q_0}^2.$$

Split fractional gradient of Poisson kernel:

$$d_{1/2}(p_t * a) = (d_{1/2}(p_t * a))^{(0,t)} + (d_{1/2}(p_t * a))^{(t,\infty)}.$$

- Local part $(0, t)$ results into BMO estimates.

Non-local part (t, ∞) results into Q_0 estimates

Outlook

- **Shrinkers (finite-time blow-up candidates):**

$$u(x, t) = U\left(\frac{x}{T - t}\right), \quad T > 0.$$

Relevant for profiling singularities; existence/nonexistence is open.

- **Shrinkers (finite-time blow-up candidates):**

$$u(x, t) = U\left(\frac{x}{T-t}\right), \quad T > 0.$$

Relevant for profiling singularities; existence/nonexistence is open.

- **Thresholding (Laux and Yip type scheme):**

$$u^h(t) = \sum_{k=0}^N u^k \chi_{(kh, (k+1)h]}(t), \quad u^{k+1} = \frac{p_h * u^k}{|p_h * u^k|}.$$

Thank you for your attention!