

# Energy cascades and weak turbulence for nonlinear dispersive equations

Zaher Hani (CIMS)

Courant Institute of Mathematical Sciences, NYU

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# Outline

- 1 Introduction: The general problematic and our model equation
- 2 First approach: Energy cascades and growth of Sobolev norms
  - Recent progress on Bourgain's infinite Sobolev norm growth conjecture
- 3 Second Approach: Deriving effective equations (Weak turbulence theory)
  - The weakly nonlinear large-box limit of NLS (Faou-Germain-H.)
  - Properties of the limiting equation
  - Rigorous approximation results
- 4 Further Directions

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# Nonlinear dispersive equations

- What are dispersive equations? (e.g. Nonlinear Schrödinger (NLS), nonlinear wave (NLW), water waves, Einstein's equations of GR, etc.).
- **Dispersion** = Solutions (or waves packets) with different frequencies travel with different velocities.
- On unbounded domains like  $\mathbb{R}^d$ , dispersion is a mechanism of *non-dissipative decay*:

$$\|u(t)\|_{L^\infty(\mathbb{R}^d)} \lesssim t^{-\alpha} \quad \text{for some } \alpha > 0.$$

- Decay  $\Rightarrow$  Nonlinear Asymptotic **stability** of equilibrium sol'n's on  $\mathbb{R}^d$  (e.g. small-data scattering, stability of Minkowski (or black hole?) spaces in general relativity, theory of elasticity, etc.)

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# Out-of-equilibrium dynamics on bounded domains

- On **compact** domains, wave packets interact indefinitely.
- **Dispersion**  $\nRightarrow$  **Decay** neither at the linear nor the nonlinear level.
- **Consequence**: Loss of all asymptotic stability results of equilibrium solutions for nonlinear dispersive equations on compact domains.
- **Out-of-equilibrium** dynamics is anticipated.

**Problematic**: How to understand, explain, and capture this out-of-equilibrium dynamics?

# Energy cascades

- One main aspect of this out-of-equilibrium dynamics is **Energy-cascade**: Energies of the system (while remaining conserved) move their concentration zones between characteristically different length-scales.
- **Direct Cascade of energy**: Migration of energy from low to arbitrarily high frequency concentration zones (small scales).
- **Question**: How to capture this cascade? More generally, how to understand the out-of-equilibrium dynamics?

# Two approaches

- 1 **Growth of Sobolev Norm Approach:** Search for solutions whose high Sobolev norms grow in time.

$$\|u(t)\|_{H^s(\mathbb{T}^d)} = \sum_{|\alpha| \leq s} \|\nabla^\alpha u\|_{L^2(\mathbb{T}^d)} \sim \left( \sum_{n \in \mathbb{Z}^d} (1 + |n|^2)^s |\widehat{u}(n)|^2 \right)^{1/2}.$$

Bourgain, Staffilani, Kuksin, Tao, Colliander, Keel, Takaoka, H., Kaloshin, Guardia, etc.

- 2 **Effective dynamics approach:** Derive effective equations for the dynamics by taking various limits of the original system.  
[Weak \(wave\) turbulence theory](#). Peierls (1929), Hasselman (1962), Zakharov et al., Majda-McLaughlin-Tabak (1997–), etc.

# Our model: Cubic NLS on a periodic box

We consider the 2D cubic nonlinear Schrödinger equation (NLS) on  $\mathbb{T}_L^2 := [0, L] \times [0, L]$  with periodic boundary conditions (dimension could be higher):

$$\begin{cases} -i\partial_t v(t, x) + \Delta v(t, x) & = \lambda |v(t, x)|^2 v(t, x), & \lambda \in \{+1, -1\}, \\ v(0) & = v_0, \end{cases}$$

- Solutions exist globally at least for  $\|v_0\|_{L^2} \leq \epsilon$  (Bourgain '93).
- **Aim:** Understand out-of-equilibrium dynamics of **small** initial data.
- Ansatz  $v(t, x) = \epsilon u(t, x)$  with  $\|u_0\|_{L^2(\mathbb{T}_L^2)} \sim 1 \rightsquigarrow$  **Weak nonlinearity**.

$$\begin{cases} -i\partial_t u(t, x) + \Delta u(t, x) & = \epsilon^2 \lambda |u(t, x)|^2 u(t, x) \\ u(0) & = u_0, \end{cases} \quad (\text{NLS}_\epsilon)$$

## Fourier Picture

- Functions on  $\mathbb{T}_L^2$  can be expanded in Fourier series ( $K \in \mathbb{Z}_L^2 := \mathbb{Z}^2/L$ )

$$f(x) = \frac{1}{L^2} \sum_{K \in \mathbb{Z}^2/L} a_K e^{2\pi i K \cdot x}, \quad a_K := \int_{\mathbb{T}_L^2} f(x) e^{-2\pi i K \cdot x} dx.$$

- Expanding the solution  $u(t) = \frac{1}{L^2} \sum_{K \in \mathbb{Z}_L^2} a_K(t) e^{2\pi i K \cdot x}$ . We get that (up to a phase factor):

$$-i\partial_t a_K(t) = \lambda \frac{\epsilon^2}{L^4} \sum_{(K_1, K_2, K_3) \in \mathcal{S}_K} a_{K_1}(t) \overline{a_{K_2}(t)} a_{K_3}(t) e^{4\pi^2 i \Omega t} \quad (\text{NLS})$$

$$\mathcal{S}_K = \{(K_1, K_2, K_3) \in (\mathbb{Z}_L^2)^3 : K_1 - K_2 + K_3 = K\}$$

$$\Omega = |K_1|^2 - |K_2|^2 + |K_3|^2 - |K|^2.$$

- Resonant interactions:  $\mathcal{R}(K) = \mathcal{S}(K) \cap \{\Omega = 0\}$  are most important.

$$-i\partial_t r_K = \lambda \frac{\epsilon^2}{L^4} \sum_{(K_1, K_2, K_3) \in \mathcal{R}_K} r_{K_1}(t) \overline{r_{K_2}(t)} r_{K_3}(t) \quad (\text{RNLS})$$

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# Strichartz Estimates

- Strichartz Estimates:  $L^p_{t,x}$ -estimates on linear solutions.

$$(-i\partial_t + \Delta)u = 0, \quad u(0) = \varphi; \quad \boxed{u_{lin}(t) := e^{-it\Delta}\varphi}.$$

Crucial for low-regularity existence questions (Bourgain, K-P-V, Tao, etc.).

- The relevant Strichartz estimate in 2D is:

$$\|e^{-it\Delta} P_N \varphi\|_{L^4_{t,x}([-1,1] \times \mathbb{T}^2)} \leq C(N) \|\varphi\|_{L^2}.$$

- $C(N) \leq C_\epsilon \exp(\frac{c \log N}{\log \log N}) \ll N^\epsilon$  for all  $\epsilon > 0$  (Bourgain '93).
- $C(N) \geq C(\log N)^{1/4}$ . Counterexample:  $\widehat{\phi}(k) = \mathbf{1}_{B(0,10N)}$ ,  $k \in \mathbb{Z}^2$ .
- **Question:** What is the sharp dependence of  $C(N)$  on  $N$ ?

$$\|e^{it\Delta} P_N \phi\|_{L^4_{t,x}(\mathbb{T}^2 \times [0,1])} \lesssim (\log N)^{1/4} \|\phi\|_{L^2(\mathbb{T}^2)}??$$

Bourgain '93, '96.

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# Quest for unbounded Sobolev orbits

- Movement of energy to high-frequency regions leads to the increase in the  $H^s$  Sobolev norms for  $s > 1$

$$\|u(t)\|_{H^s(\mathbb{T}^d)} = \left( \sum_{n \in \mathbb{Z}^d} (1 + |n|^2)^s |\widehat{u}(n)|^2 \right)^{1/2}$$

## Conjecture (Bourgain GAFA 2000)

*There exists (many) global solutions to cubic NLS whose  $H^s$  norm ( $s > 1$ ) exhibits infinite growth in time, i.e.*

$$\limsup_{t \rightarrow +\infty} \|u(t)\|_{H^s} = +\infty$$

- This is sometime called the “unbounded orbits conjecture”.

## First progress

- Colliander, Keel, Staffilani, Takaoka, and Tao constructed solutions with arbitrary large but **finite** growth:

### Theorem (CKSTT; Inventiones 2008)

*Let  $s > 1$  and  $d \geq 2$ . For any  $\delta \ll 1$  and  $K \gg 1$ , there exists a solutions  $u(t)$  of cubic NLS on  $\mathbb{T}^d$  and a time  $T$  such that*

$$\|u(0)\|_{H^s} \leq \delta \quad \text{but} \quad \|u(T)\|_{H^s} \geq K.$$

- Regard as long-time strong instability of the zero solution.

### Theorem (H.; ARMA 2012)

*There exists solutions to the resonant cubic NLS (RNLS) on  $\mathbb{T}^d$  ( $d \geq 2$ ) that exhibit infinite growth of high Sobolev norms. The same is true for a family of systems approximating (NLS) arbitrarily closely.*

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# Unbounded orbits for cubic NLS on $\mathbb{R} \times \mathbb{T}^d$

- Consider the cubic NLS equation posed on  $\mathbb{R} \times \mathbb{T}^d$  ( $d \geq 2$ ).
- **Modified scattering** to the resonant dynamics: Sol'ns to NLS converge to solutions of its resonant system [H.-Pausader-Tzvetkov-Visciglia].
- Combining this to [H. 2012] gives

Theorem (H.-Pausader-Tzvetkov-Visciglia 2013)

*For any  $d \geq 2$  and  $\varepsilon > 0$ , there exists global  $H^s$  ( $s > 1$ ) solutions to the cubic NLS equation on  $\mathbb{R} \times \mathbb{T}^d$  satisfying*

$$\|u(0)\|_{H^s(\mathbb{R} \times \mathbb{T}^d)} \leq \varepsilon \quad \text{and} \quad \limsup_{t \rightarrow \infty} \|u(t)\|_{H^s(\mathbb{R} \times \mathbb{T}^d)} = +\infty.$$

- This gives the first rigorous results on infinite energy cascade for *any* natural nonlinear dispersive equation.

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# Weak (or wave) turbulence theory

- Aim: Statistical description of out-of-equilibrium dynamics of solutions [Zakharov 60's after Kolmogorov 41].
- **Setup**: Random initial data (random phase and amplitude RPA):  $a_K(0)$  are independent random variable ( $K \in \mathbb{Z}_L^2$ ).
- **Key quantity**:  $n(K, t) := \mathbb{E}|a_K(t)|^2$ . **wave spectrum/ mass density**.
- Limits taken in the **formal** derivation of the effective eq'n for  $n(K)$ :
  - 1 **Statistical and time averaging** (particularly non-rigorous).
  - 2 **Large-box limit** ( $L \rightarrow \infty$ ).
  - 3 **weak-nonlinearity limit** ( $\epsilon \rightarrow 0$ ).

This gives an effective equation for  $n(K, t)$  ( $K \in \mathbb{R}^2$ ): **The Kolmogorov-Zakharov equation**.

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# The weakly nonlinear large-box limit (jointly with E. Faou and P. Germain)

- **Infinite-volume approximation** A physical system might be more effectively modeled  $\mathbb{R}^d$  rather than the box of size  $L$ .
- For well-localized data (frequency  $\sim 1$ ) of size  $\epsilon$ , there are two relevant time scales
  - ① Time to reach the boundary is  $T_1 \sim L$  (wave moves with speed  $\sim 1$ ).
  - ② Time for the nonlinearity to take effect  $T_{nl} \sim \epsilon^{-2}$ .
- **Compare!**
  - If  $T_1 \gg T_{nl} \Leftrightarrow L \gg \epsilon^{-2} \rightarrow$  Use NLS on  $\mathbb{R}^2$ .
  - If  $T_1 \ll T_{nl} \Leftrightarrow L \ll \epsilon^{-2}$ , the wave feels the “boundary” before the nonlinearity kicks in. We are interested in this **weakly nonlinear** regime.
- In this regime, we will see that a **new** equation dictates the nonlinear dynamics for (NLS).

# Deriving the weakly nonlinear large-box limit

- Argue formally. Consider the (NLS) for  $a_K(t)$  (Now  $K \in \mathbb{Z}_L^2$ !).
- Due to the weak nonlinearity regime we are in, one can approximate the NLS flow with the resonant flow.

$$-i\partial_t a_K(t) = \frac{\epsilon^2}{L^4} \sum_{(K_1, K_2, K_3) \in \mathcal{R}(K)} a_{K_1}(t) \overline{a_{K_2}(t)} a_{K_3}(t) \quad (\text{RNLS})$$

where  $\mathcal{R}(K) = \{(K_1, K_2, K_3) \in \mathbb{Z}_L^2 : K_1 - K_2 + K_3 = K, \Omega := |K_1|^2 - |K_2|^2 + |K_3|^2 - |K|^2 = 0\}$ .

- Now we want to take the large box limit  $\rightsquigarrow$  Let  $L \rightarrow \infty$ .
- Let  $(K_1, K_2, K_3) \in \mathcal{R}(K)$ . Set  $N_i = K_i - K$  ( $i = 1, 2, 3$ )  
 $\rightsquigarrow N_2 = N_1 + N_3$  &  $|N_2|^2 = |N_1|^2 + |N_3|^2 \Rightarrow N_1 \perp N_3$ .

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# Parametrization of rectangles in $\mathbb{Z}^2/L$

$$-i\partial_t a_K(t) = \frac{\epsilon^2}{L^4} \sum_{\substack{N_1, N_3 \in \mathbb{Z}_L^2 \\ N_1 \perp N_3}} a_{K+N_1}(t) \overline{a_{K+N_1+N_3}(t)} a_{K+N_3}(t)$$

- $N_1 = \alpha(p, q)/L$  with  $\alpha \in \mathbb{N}$  and  $(p, q) \in \mathbb{Z}^2$  satisfying  $\text{g. c. d}(|p|, |q|) = 1$ . Then  $N_3 = \beta(-q, p)/L$  for some  $\beta \in \mathbb{Z}$ .
- A lattice point  $J \in \mathbb{Z}_L^2$  is called **visible** if  $J = (p, q)/L$  with  $\text{g. c. d}(|p|, |q|) = 1$ .
- Writing  $N_1 = \alpha J$  and  $N_3 = \beta J^\perp$ , with  $J$  visible, one obtains

## Resonant NLS in new coordinates

$$-i\partial_t a(K) = \frac{\epsilon^2}{L^4} \sum_{\alpha \in \mathbb{N}, \beta \in \mathbb{Z}} \sum_{\substack{J \in \mathbb{Z}_L^2 \\ \text{visible}}} a(K + \overbrace{\alpha J}^{N_1}) a(K + \overbrace{\beta J^\perp}^{N_3}) \bar{a}(K + \overbrace{\alpha J + \beta J^\perp}^{N_2})$$

- Passing to the large box limit ( $L \rightarrow \infty$ ) amounts to replacing the above sums by integrals.
- To do this we need information about the equidistribution of visible lattice points + quantitative error estimates.

# Co-prime equidistribution

- **Equidistribution:**  $L^{-2} \sum_{K \in \mathbb{Z}_L^2} u(K) \rightarrow \int_{\mathbb{R}^2} u(z) dz$  as  $L \rightarrow \infty$  provided say that  $u$  is sufficiently well-behaved (like  $u \in L^1, \nabla u \in L^1$ ).
- **Key point:** Density of **visible** lattice points in  $\mathbb{Z}_L^2$  is  $\frac{1}{\zeta(2)} = \frac{6}{\pi^2}$ . I.e.  $L^{-2} \#\{J \in \mathbb{Z}_L^2 \cap \Omega : J \text{ visible}\} \rightarrow \frac{\text{Vol } \Omega}{\zeta(2)}$  as  $L \rightarrow \infty$  (classical).

## Proposition (Co-prime equidistribution)

Suppose that  $u$  is sufficiently nice (say  $|u| + |\nabla u| \in \langle K \rangle^{-2-\delta} L^\infty(\mathbb{R}^2)$ ), then for  $L \gg 1$

$$\left| L^{-2} \sum_{\substack{J \in \mathbb{Z}^2/L \\ J \text{ visible}}} u(J) - \frac{1}{\zeta(2)} \int_{\mathbb{R}^2} u(z) dz \right| = O\left(\frac{\log L}{L}\right), \quad \zeta(2) = \frac{\pi^2}{6}.$$

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# Continuum limit

- Using this info., we get (formally) that  $a_K$  satisfies:

$$-i\partial_t a(K, t) = \frac{1}{T^*} \int_{-1}^1 \int_{\mathbb{R}^2} a(K + \lambda z) \bar{a}(K + \lambda z + z^\perp) a(K + z^\perp) dz d\lambda$$

where  $T^* \stackrel{\text{def}}{=} \frac{\zeta(2)L^2}{2\epsilon^2 \log L} \sim \frac{L^2}{\epsilon^2 \log L}$  ( $\gg \epsilon^{-2}$ !).

- Reparametrizing time  $t = T^* \tau$ , we get formally that

$$-i\partial_\tau a(K, \tau) = \int_{-1}^1 \int_{\mathbb{R}^2} a(K + \lambda z) \bar{a}(K + \lambda z + z^\perp) a(K + z^\perp) dz d\lambda.$$

# The Continuous Resonant equation (CR)

$$-i\partial_t g(\xi, t) = \mathcal{T}(g, g, g)(\xi, t); \quad \xi \in \mathbb{R}^2$$

$$\mathcal{T}(g, g, g)(\xi, t) = \int_{-1}^1 \int_{\mathbb{R}^2} g(\xi + \lambda z, t) \bar{g}(\xi + \lambda z + z^\perp) g(\xi + z^\perp) dz d\lambda.$$

(CR)

- $g : \mathbb{R}_t \times \mathbb{R}_\xi^2 \rightarrow \mathbb{C}$ .
- Analogue of K-Z equation.
- It is Hamiltonian (like NLS):

$$\begin{aligned} \mathcal{H}(g) &= \frac{1}{2} \int_{-1}^1 \int_{\mathbb{R}_\xi^2 \times \mathbb{R}_z^2} \bar{g}(\xi) g(\xi + \lambda z) \bar{g}(\xi + \lambda z + z^\perp) g(\xi + z^\perp) dz d\lambda \\ &= \frac{1}{2} \int_{\mathbb{R}_s} \int_{\mathbb{R}_x^2} |e^{is\Delta_{\mathbb{R}^2}} g(x)|^4 ds dx \rightarrow L^4_{t,x} \text{ Strichartz norm!} \end{aligned}$$

# The Continuous Resonant equation (CR)

$$-i\partial_t g(\xi, t) = \mathcal{T}(g, g, g)(\xi, t); \quad \xi \in \mathbb{R}^2$$

$$\mathcal{T}(g, g, g)(\xi, t) = \int_{-1}^1 \int_{\mathbb{R}^2} g(\xi + \lambda z, t) \bar{g}(\xi + \lambda z + z^\perp) g(\xi + z^\perp) dz d\lambda.$$

(CR)

- $g : \mathbb{R}_t \times \mathbb{R}_\xi^2 \rightarrow \mathbb{C}$ .
- Analogue of K-Z equation.
- It is Hamiltonian (like NLS):

$$\begin{aligned} \mathcal{H}(g) &= \frac{1}{2} \int_{-1}^1 \int_{\mathbb{R}_\xi^2 \times \mathbb{R}_z^2} \bar{g}(\xi) g(\xi + \lambda z) \bar{g}(\xi + \lambda z + z^\perp) g(\xi + z^\perp) dz d\lambda \\ &= \frac{1}{2} \int_{\mathbb{R}_s} \int_{\mathbb{R}_x^2} |e^{is\Delta_{\mathbb{R}^2}} g(x)|^4 ds dx \quad \rightarrow L^4_{t,x} \text{ Strichartz norm!} \end{aligned}$$

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# Conserved quantities

## Proposition

The following quantities are conserved by the flow of (CR):

- The Hamiltonian  $\mathcal{H}$ ,
- Mass:  $\int |g(x)|^2 dx$ .
- Momentum:  $\int \xi |\widehat{g}(\xi)|^2 d\xi$ .
- Position:  $\int x |g(x)|^2 dx$ .
- Second moment  $\int |x|^2 |g(x)|^2 dx$ .
- Kinetic energy:  $\int |\nabla g(x)|^2 dx$ .
- Angular momentum  $\int (x \times \nabla) g(x) \overline{g(x)} dx$ .

# Fourier transform

## Theorem (Invariance under Fourier transform)

If  $g(t)$  is a solution of (CR), then so is  $\widehat{g}(t) := \mathcal{F}g(t)$ . Moreover,

$$\mathcal{H}(f) = \mathcal{H}(\widehat{f}) \quad \text{for any function } f \in L^2.$$

# Invariance of Harmonic oscillator eigenspaces

- The quantum harmonic oscillator  $H = -\Delta + |x|^2$  admits an orthonormal basis of eigenvectors for  $L^2(\mathbb{R}^2)$ .
- The eigenspaces  $E_k$  correspond to the eigenvalue  $2k$  ( $k = 1, 2, \dots$ ). They are  $k$ -dimensional and are spanned by  $k$ -th order Hermite functions (e.g.  $E_0 = \text{Span}\{e^{-\frac{|x|^2}{2}}\}$ ).

## Theorem

*The spaces  $E_k$  are invariant by the nonlinear flow of (CR), i.e. if  $g_0 \in E_k$ , then  $g(t) \in E_k$  for all  $t \in \mathbb{R}$ .*

# Global well-posedness

Global well-posedness = global existence + uniqueness + continuous dependence on initial data.

## Theorem (Global well-posedness)

- Equation (CR) is **globally** well-posed in  $L^2(\mathbb{R}^2)$ , i.e. for any  $g_0 \in L^2(\mathbb{R}^2)$ , there exists a unique global solution  $g(t) \in C_t L^2(\mathbb{R}_t \times \mathbb{R}^2)$ .
- Equation (CR) is **globally** well-posed in  $H^s(\mathbb{R}^2)$  for any  $s \geq 0$ .
- Equation (CR) is **globally** well-posed in  $H^{0,s}(\mathbb{R}^2) := \langle x \rangle^{-s} L^2$  for any  $s \geq 0$ .
- Equation (CR) is **globally** well-posed in  $X^\sigma(\mathbb{R}^2) = \langle x \rangle^{-\sigma} L^\infty$  for any  $\sigma > 2$ .

# Explicit Stationary Solutions

- **Gaussian Family:** For any  $\alpha \in \mathbb{C}$  satisfying  $\operatorname{Re} \alpha > 0$ , there exists a constant  $\omega = \omega(\alpha)$  such that

$$g(t, \xi) = e^{i\omega t} e^{-\alpha|\xi|^2} \quad \text{solves (CR).}$$

Applying the symmetry group of the equation we obtain a 7-dim. manifold of stationary solutions **+Orbital Stability**.

- "Rayleigh-Jeans" solution

$$g(t, \xi) = \frac{e^{i\omega' t}}{|\xi|} \quad \text{solves (CR)} \quad \text{corresponds to } n(\xi) = |\xi|^{-2} \text{ of (KZ).}$$

- Many other explicit stationary solutions at higher energy levels of the harmonic oscillator.

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# From Equation (CR) to NLS

- Ultimately, we would like to project the dynamics of (CR) onto that of (NLS) on the box  $\mathbb{T}_L^2$  of **finite** size. Suppose we have a solution  $g(t, \xi)$  of (CR) on an interval  $[0, M]$  (with  **$M$  arbitrarily large**). We would like to construct a solution of (NLS) that carries the dynamics of  $g(t)$ .
- For this, we start with a solution of NLS with initial data  $a_K(0) = g(0, K)$ .
- Recall that formal derivation of (CR) tells us that

$$-i\partial_t a_K \stackrel{\text{formally}}{=} \frac{1}{T^*} \mathcal{T}(a, a, a) \quad T^* = \frac{\zeta(2)L^2}{2\epsilon^2 \log L}.$$

- We should compare  $a_K(t)$  with  $g(\frac{t}{T^*}, K)$ .

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# Difficulties

- ① **Passing to the resonant system:** Tools from dynamical systems (Normal forms transformations).  $\rightsquigarrow$

$$-i\partial_t a_K = \underbrace{\epsilon^2 L^{-4} \sum_{\mathcal{R}(K)} a_{K_1} \overline{a_{K_2}} a_{K_3}}_{\text{resonant interactions}} + \underbrace{O(\epsilon^4 L^{0+})}_{\text{contribution of non-resonant interactions}}$$

- ② **Obtaining good disc. to cont. error estimates:** Tools from analytic number theory (Möbius inversion formula).
- ③ **Sharp estimates on resonant sums:** Tools from Harmonic analysis and analytic number theory (Periodic Strichartz estimates).

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- ① **Passing to the resonant system:** Tools from dynamical systems (Normal forms transformations)  $\rightsquigarrow$

$$-i\partial_t a_K = \underbrace{\epsilon^2 L^{-4} \sum_{\mathcal{R}(K)} a_{K_1} \overline{a_{K_2}} a_{K_3}}_{\text{ESTIMATE!}} + \underbrace{O(\epsilon^4 L^{0+})}_{\text{contribution of non-resonant interactions}}$$

- ② **Obtaining good disc. to cont. error estimates:** Tools from analytic number theory (Möbius inversion formula).
- ③ **Sharp estimates on resonant sums:** Tools from harmonic analysis and analytic number theory (Periodic Strichartz estimates).

## Estimates on resonant sums

$$\left\| \sum_{\mathcal{R}(K)} a_{K_1} \overline{b_{K_2}} c_{K_3} \right\|_{X(\mathbb{Z}_L^2)} \leq C(L) \|a_K\|_{X(\mathbb{Z}_L^2)} \|b_K\|_{X(\mathbb{Z}_L^2)} \|c_K\|_{X(\mathbb{Z}_L^2)} \quad (*)$$

- Formal argument gives that  $C(L) \sim L^2 \log L$  if  $\{a_K\}, \{b_K\}, \{c_K\}$  are “smooth”.
- If  $X = \langle K \rangle^{-\sigma} \ell_L^2$  (Sobolev space), (\*) is equivalent to the (still open!)

$$\left\| e^{it\Delta_{\mathbb{T}^2}} P_N \phi \right\|_{L_{t,x}^4([0,1] \times \mathbb{T}^2)} \stackrel{???}{\leq} C(\log N)^{1/4} \|\phi\|_{L^2(\mathbb{T}^2)} \quad [\text{Bourgain 93, 96}].$$

- We prove (\*) in the space  $X^\sigma = \langle K \rangle^{-\sigma} \ell^\infty$  for  $\sigma > 2$  with the sharp constant  $L^2 \log L$ . **Corollary:** Periodic Strichartz estimates at critical scaling.

# Discrete weak turbulence regime

$$-i\partial_t a_K = \underbrace{\epsilon^2 L^{-4} \sum_{\mathcal{R}(K)} a_{K_1} \overline{a_{K_2}} a_{K_3}}_{O\left(\frac{\epsilon^2 \log L}{L^2}\right) \leftarrow \text{in } X^\sigma \text{ by } (*)} + O(\epsilon^4 L^{0+})$$

- For the resonant sum to drive the dynamics, we need

$$\text{Resonant Inter.} \sim \frac{\epsilon^2 \log L}{L^2} \gg \epsilon^4 L^{0+} \quad \text{i.e.} \quad \boxed{\epsilon \ll \frac{1}{L^{1+}}}$$

Discrete wave turbulence regime.

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Discrete wave turbulence regime.

# Discrete to continuous error estimates

## Proposition

Assuming that  $g : \mathbb{R}^2 \rightarrow \mathbb{C}$  is “reasonably nice” ( $g, \nabla g \in \langle \xi \rangle^{-3-\delta} L^\infty$  is enough), then

$$\left\| \frac{1}{L^2 \log L} \sum_{\mathcal{R}(K)} g(K_1) \bar{g}(K_2) g(K_3) - \frac{1}{\zeta(2)} \mathcal{T}(g, g, g)(K) \right\|_{X^\sigma} \leq \frac{C}{\log L}$$

- Proof relies on some analytic number theory (Möbius inversion formula).

# Approximation theorem on $\mathbb{T}_L^2$

## Theorem (Faou-Germain-H. 2013)

- Fix  $\sigma > 2$ . Suppose that  $g(t, \xi)$  is a solution of the (CR) on an interval  $[0, M]$  such that  $g_0, \nabla g_0 \in X^{\sigma+1}$ . Recall that (CR) is globally well-posed for such initial data.
- For any  $L \geq L_0(M)$  and any  $\epsilon \ll L^{-1}$ , let  $a_K(t)$  be the solution of NLS with initial data  $\underbrace{a_K(0)}_{=\hat{u}_0(K)} = g_0(K)$  (so  $\|u_0\|_{L^2} \sim 1$ ).

• **THEN**

$$\left\| a_K(t) - g\left(\frac{t}{T^*}, K\right) \right\|_{X^\sigma(\mathbb{Z}_L^2)} \leq \frac{C}{\log L}.$$

for all  $0 \leq t \leq MT^*$ , where  $T^* = \frac{\zeta(2)L^2}{2\epsilon^2 \log L}$ .

# Approximate NLS solutions on $\mathbb{T}^2$

## Corollary (Faou-Germain-H. 2013)

- Fix  $s > 1$ . Suppose that  $g(t, \xi)$  is a solution of (CR) over an interval  $[0, M]$  with initial data  $g_0 = g(0, \xi)$  such that  $g_0, \nabla g_0 \in X^{s+3}(\mathbb{R}^2)$ . Recall that (CR) is globally well-posed for such initial data.
- Let  $N \geq N_0(M)$ . Define  $v(t)$  to be the solution to (NLS) with initial data  $\widehat{v}(t=0, k) := N^{-1-s} g_0(\frac{k}{N})$  for all  $k \in \mathbb{Z}^2$  (so that  $\|v(0)\|_{H^s(\mathbb{T}^2)} \sim \|g_0\|_{H^{0,s}(\mathbb{R}^2)} \sim 1$  uniformly in  $N$ ).

**THEN**

$$\left\| v(t) - \mathcal{F}^{-1} \left\{ e^{4\pi^2 i |k|^2 t} N^{-1-s} g\left(\frac{t}{T_0}, \frac{k}{N}\right) \right\} \right\|_{H^s(\mathbb{T}^2)} \leq \frac{C}{\log N}$$

for all  $0 \leq t \leq T_0 M$  where  $T_0 = \frac{\zeta(2) N^{2s}}{2 \log N}$ .

# Remarks

- The time interval of approximation allows to transfer all information from  $g(t, \xi)$  over the interval  $[0, M]$  and  $M$  can **arbitrarily large**.
- The last theorem gives explicit examples of coherent out-of-equilibrium dynamics for NLS on  $\mathbb{T}^2$ .
- This answers what happens in the regime  $\epsilon \ll L^{-1}$ . What happens in the rest of the weakly nonlinear regime  $L^{-1} \lesssim \epsilon \lesssim L^{-1/2}$  ???.

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# Further Directions

- Analysis of (CR)
  - ① Numerical study of (CR)  $\rightsquigarrow$  long-time dynamics of NLS.
  - ② Analytical study of (CR): Properties and dynamics of its solutions (in progress with P. Germain and L. Thomann).
  - ③ Relation of (CR) to **NLS with harmonic potential**  $\rightsquigarrow$  another justification (with L. Thomann).
  - ④ Is (CR) completely integrable?
- Deriving the weakly nonlinear large-box limit for other equations:
  - ① 1D cubic and quintic NLS (with J. Shatah) leading to water wave equations.
  - ② Klein-Gordon equations on spheres (with P. Germain and B. Pausader).
  - ③ Geophysical flows.
- Can one pass from weakly nonlinear large-box limit equations like (CR) to KZ equations of weak turbulence by an appropriate randomization?

# Thanks!

Thank you for your attention!