

Transport equation with diffuse boundary conditions.

$$\partial_t F + v \cdot \nabla_x F = 0, \quad (t, x, v) \in \mathbb{R}_+ \times \mathbb{R}^3 \times \mathbb{R}^3.$$

Ω : smooth and strictly convex.

$$F = \mu \int_{\mathbb{R}^3} \nu \cdot v_1 > 0 F(t, x, v_1) (m(x), v_1) dv_1.$$

Perturbation: $f(t, x, v) = F(t, x, v) - \mu v$.

$$\begin{aligned} & \int_{\mathbb{R}^3} f(t, x, v) dv \\ &= \int_{\mathbb{R}^3} (F(t, x, v) - \mu v) dv \\ &= 0 \end{aligned}$$

Goal: under certain assumption on the initial data, $\{f(t, x, v)\}$

$$\exists! f \text{ s.t. } \sup_{t \geq 0} \| e^{\theta |v|^2} f(t, x, v) \|_{L_{x,v}^\infty} \leq C \| e^{\theta |v|^2} f_0 \|_{L_{x,v}^\infty}.$$

$$\text{and } \sup_{x \in \mathbb{R}^3} \int_{\mathbb{R}^3} e^{\theta |v|^2} |f(t, x, v)| dv \leq C_0 \langle t \rangle^{-3} \langle \text{diam}(\Omega) \rangle^2, \quad t \geq 0.$$

Decay of the L^1 norm

Lemma Assume $f_0(x, v) \geq 0$,
 suppose $\exists m(x, v) \geq 0$ such that for $\forall T_0 \gg 1, N$

$$f(N T_0, x, v) \geq m(x, v) \left\{ \iint_{\mathbb{R}^3 \times \mathbb{R}^3} f((N-1) T_0, x, v) dx dv \right.$$

$$\left. - \iint_{\mathbb{R}^3 \times \mathbb{R}^3} \mathbb{1}_{\{v(x, v) \geq \frac{3 T_0}{4}\}} f((N-1) T_0, x, v) dv dx \right\}.$$

Wey

Proof: iterate along characteristic

$$\Rightarrow f(Nt_0, x_1, v) \geq 1_{\{t_0 \leq t\}} \leq \frac{T_0}{4} \mu(v) \int_{V_1} \int_{V_2} \int_{V_3} 1_{\{t_3 \geq (N-1)T_0\}} \cdot f(t_3, x_3, v_3) \{n(x_3) \cdot v_3\} dv_3 d\delta_2 d\delta_1$$

change of variable

$$\geq 1_{\{t_0 \leq t\}} \leq \frac{T_0}{4} \mu(v) \int_0^{t-t_0(x_1, v)}$$

$$\int_{\Omega} \frac{|n(x_2) \cdot (x_1 - x_2)|}{|t_{b,1}|^4} \frac{|n(x_1) \cdot (x_1 - x_2)|}{t_{b,1}} \mu\left(\frac{|x_1 - x_2|}{t_{b,1}}\right)$$

$$\times \int_0^{t-t_0(x_1, v) - t_{b,1}} \int_{\Omega} \frac{|n(x_3) \cdot (x_2 - x_3)|}{|t_{b,2}|^4} \frac{|n(x_2) \cdot (x_2 - x_3)|}{t_{b,2}} \mu\left(\frac{|x_2 - x_3|}{t_{b,2}}\right)$$

$$1_{\{t_3 \geq (N-1)T_0\}} \int_{\Omega} n(x_3) \cdot v_3 \int_{\Omega} f(t_3, x_3, v_3) (n(x_3) \cdot v_3) dv_3 d\delta_3 dt_{b,2} d\delta_2 dt_{b,1}$$

Restrict range of x_2 as: $\delta > 0$

$$X_2^\delta = \{x_2 \in \Omega : |x_1 - x_2| > \delta \text{ and } |x_2 - x_3| > \delta\}$$

define $t_+ = t_{b,1} + t_{b,2} \in [0, T_0 - t_0(x_1, v)]$, $t_- = t_{b,1} - t_{b,2} \in [-(T_0 - t_0(x_1, v)), T_0 - t_3]$

Introduce $A_+ := \{t_+ : T_0 - t_0 - \min(t_0(x_3, v_3), \frac{T_0}{4}) \leq t_+ \leq T_0 - t_0(x_1, v)\}$

$$A_- := \{t_- : |t_-| \leq T_0 - t_0(x_1, v) - \min(t_0(x_3, v_3), \frac{T_0}{4})\}$$

no

$$I_n^{(**)}: \quad N T_0 - t_b v_{3v} - t_f = T_0 - t_b v_{3v} - t_f \in [0, \min(t_b v_{3v}, \frac{T_0}{4})]$$

$$\Rightarrow (**) = \int_{T_0 - t_b - \min\{t_b v_{3v}, \frac{T_0}{4}\}}^{T_0 - t_b} f((N-1)T_0, x_3 - (T_0 - t_b v_{3v}) - t_f) v_{3v} dt_f$$

which implies $t_f v_{3v} - (T_0 - t_b - t_f) v_{3v} \in [0, \frac{T_0}{4}]$

$$\Rightarrow (x) \geq \int_{t_b \leq \frac{T_0}{4}} C(s, T_0) \iint_{\Omega} \int_{t_f v_{3v} \in [0, \frac{T_0}{4}]} f((N-1)T_0, y, v) dy dv dt_f$$

$$m_{3v} = \int_{t_b \leq \frac{T_0}{4}} C(s, T_0) = \int_{t_b \leq \frac{T_0}{4}} \frac{1}{(2\pi)^2} C_2 \delta^8 T_0^{-9} \exp[-64 \text{dian}(s) T_0^{-2}] (x_3^2) C_{3v} dv$$

□

Proposition: For $T_0 \gg 1$ and $s < 1$,

$$\|f(N T_0)\|_{L_{x,v}^1} \leq (1 - \|m\|_{L_{x,v}^1}) \|f((N-1)T_0)\|_{L_{x,v}^1}$$

$$+ 2 \|m\|_{L_{x,v}^1} \|\int_{t_f \geq \frac{T_0}{4}} f((N-1)T_0)\|_{L_{x,v}^1}$$

$$\|m\|_{L_{x,v}^1} \approx \mathcal{O}(s T_0)$$

Proof: $f((N-1)T_0, x, v) = f_{N-1, +}(x, v) - f_{N-1, -}(x, v)$

$$\stackrel{\text{positive}}{=} \int_{\dots} | \dots | - \int_{\dots} | \dots |$$

$f_{\pm}(s, x, v)$ solves eqn with initial data $f_{N-1, +}$ and $f_{N-1, -}$

at $s = (N-1)T_0$. Apply previous lemma to both f_{\pm} .

By $t_{b(x,v)} \leq \frac{T_0}{4}$,

$$\min(t_{b1}, t_{b2}) = \min\left(\frac{t_+ + t_-}{2}, \frac{t_+ - t_-}{2}\right)$$

$$\geq \frac{1}{2} \left\{ T_0 - t_{b(x,v)} - \frac{T_0}{4} - \frac{T_0}{4} \right\} \geq \frac{T_0}{8}$$

$$\max\{t_{b1}, t_{b2}\} \leq T_0$$

For $t_+ \in A_+$,

$$(N-1)T_0 \leq t_3 = NT_0 - t_b - t_+ \leq (N-1)T_0 + \min\{t_b(x,v_3), \frac{T_0}{4}\}$$

$$\Rightarrow \text{if } t_+(y, v_3) = t_3 - (N-1)T_0 = T_0 - t_b - t_+ \in [0, \frac{T_0}{4}],$$

then $y = X((N-1)T_0; t_3, x_3, v_3)$, $\boxed{y \in \Omega}$

$$(*) \geq \frac{C |x_i - x_{i+1}|^2}{T_0^4} \frac{|x_i - x_{i+1}|^2}{T_0} \frac{1}{2\pi} C \frac{|x_i - x_{i+1}|^2}{2(T_0/8)^2} \geq C(\delta, T_0)$$

$$\Rightarrow f(NT_0, x, v) \geq \mathbb{1}_{t_b(x,v) \leq \frac{T_0}{4}} C(\delta, T_0)$$

$$\mu(v) \int_{\partial\Omega} dS_{x_3} \int_{n(x_3) \cdot v_3 > 0} dv_3 \{n(x_3) \cdot v_3\} \int_{A_+} dt_+ f(NT_0 - t_b(x,v) - t_+, x_3, v_3)$$

$$\geq \mathbb{1}_{t_b(x,v) \leq \frac{T_0}{4}} C(\delta, T_0) \int_{\partial\Omega} dS_{x_3} \int_{n(x_3) \cdot v_3 > 0} dv_3 \{n(x_3) \cdot v_3\} \int_{T_0 - t_b(x,v)}^{T_0 - t_b(x,v) - \min\{t_b(x_3, v_3), \frac{T_0}{4}\}} dt_+ f(NT_0 - t_b(x,v) - t_+, x_3, v_3)$$

(***)

Conservation of mass:

$$\int \rho \alpha \alpha^2 f((N-1)t_0, x, v) dx dv = \int \rho \alpha \alpha^2 f_{N-1, \pm}(x, v) - f_{N-1, -} = 0$$

$$\Rightarrow \int \rho \alpha \alpha^2 f_{N-1, \pm}(x, v) dx dv = \frac{1}{2} \int \rho \alpha \alpha^2 |f((N-1)t_0, x, v)| dx dv$$

Then $f_{\pm}(Nt_0, x, v) \geq m(x, v) \int \rho \alpha \alpha^2 f_{N-1, \pm}(x, v) dx dv - m(x, v) \int \rho \alpha \alpha^2 \mathbb{1}_{\{t \geq \frac{t_0}{4}\}} f_{N-1, \pm}(x, v) dx dv$
 $\geq I(x, v) := \frac{m(x, v)}{2} \int \rho \alpha \alpha^2 |f((N-1)t_0)| - m(x, v) \int \rho \alpha \alpha^2 \mathbb{1}_{\{t \geq \frac{t_0}{4}\}} |f_{N-1, \pm}|$

$$\Rightarrow |f(Nt_0, x, v)| = |f_{+}(Nt_0, x, v) - I(x, v) - f_{-}(Nt_0, x, v) + I(x, v)|$$

$$\leq |f_{+}(Nt_0, x, v) - I(x, v)| + |f_{-}(Nt_0, x, v) - I(x, v)|$$

$$\leq \underbrace{f_{+}(Nt_0, x, v) + f_{-}(Nt_0, x, v)} - 2I(x, v)$$

Solve eqn with

initial data $|f((N-1)t_0, x, v)|$

$$\Rightarrow \|f(Nt_0)\|_{L^1_{x,v}} = \|f((N-1)t_0)\|_{L^1_{x,v}} - \|m\|_{L^1_{x,v}} \left[\|f((N-1)t_0)\|_{L^1_{x,v}} - 2 \|\mathbb{1}_{\{t \geq \frac{t_0}{4}\}} f((N-1)t_0)\|_{L^1_{x,v}} \right]$$

$$\|m\|_{L^1_{x,v}} = \int_{\mathbb{R}^2} \int_{n \cdot v > 0} \int_{\max\{0, t_0 - \frac{t_0}{4}\}}^{t_0} \rho \alpha \alpha^2 dx dv dt$$

$$= \int_{\mathbb{R}^2} \int_{n \cdot v > 0} \left(\int_{t_0 - \frac{t_0}{4}}^{t_0} \rho \alpha \alpha^2 dt \right) dx dv$$

~ to \mathbb{R}^2
 \hookrightarrow canceled by $\frac{1}{\omega^n}$ \square

Lemma: Suppose $y(\tau) \geq 0$, $y' \geq 0$ and

$$\int_1^\infty \tau^{-5} y(\tau) d\tau < \infty.$$

then $\|y(t)f\|_{L^1_{x,v}} + \int_{t^*}^t \|y'(t)f\|_{L^1}$

$$+ \int_{t^*}^t \|y(t)f\|_{L^1_{q^+}} - \frac{1}{4} \int_{t^*}^t \|f\|_{L^1_{q^+}} \leq \|y(t)f(t^*)\|_{L^1_{x,v}} + C\|f(t^*)\|_{L^1_{q^+}}.$$

Proof: In the sense of distribution

$$[\partial_t + v \cdot \nabla_x] (y(t)f) = y'(t)f + v \cdot \nabla_x (y(t)f) = -y'(t)f$$

$$\|y(t)f\|_{L^1} + \int_{t^*}^t \|y'(t)f\|_{L^1} + \int_{t^*}^t \int_{\mathbb{R}^2} \int_{\mathbb{R}^3} y(t)f |dv dx dt.$$

$$\leq \|y(t)f(t^*)\|_{L^1_{x,v}} + \int_{t^*}^t \int_{\mathbb{R}^2} \int_{\mathbb{R}^3} y(t) \chi_{\{|v| \leq n\}} |v| dv dx dt.$$

$$\int_{\{|v| \geq n\}} |f(s, x, v)| |v| dv dx ds. \quad (*)$$

Claim: $\sup_{\chi \in \mathcal{L}^2} \int_{\mathbb{R}^2} \int_{\mathbb{R}^3} y(t) \chi(v) \chi_n(v) |v| dv \leq 1.$

$$(2) \int_{t^*}^t \|f\|_{L^1_{q^+}} \leq \|f(t^*)\|_{L^1_{x,v}} + O(\delta^2) \int_{t^*}^t \|f\|_{L^1_{q^+}}.$$

then $(*) \leq \int_{t^*}^t \int_{\mathbb{R}^2} \int_{\mathbb{R}^3} |f(s, x, v)| |v| dv dx ds \leq \|f(t^*)\|_{L^1} + \frac{1}{4} \int_{t^*}^t \|f\|_{L^1_{q^+}}$

Proof of Claim: ① split into $t \leq s$ & $t > s$. $\left[\frac{n \cdot v}{|v|^2} = \frac{n \cdot (x_1 - x_2)}{t_b |v|^2} \leq \frac{|x_1 - x_2|^2}{|v|^2 t_b} \leq t_b \right]$

$$\int_{n \cdot v < 0} \mathbb{1}_{t \leq s} y(t) \mu(v) / |n \cdot v| dv$$

$$\approx \int \delta y(s) \int_{n \cdot v < 0} \mu(v) dv \approx 1.$$

For $t > s$, change of variable.

$$\int_{n \cdot v < 0} y(t) \mu(v) / |n \cdot v| dv \approx \int_{\Omega} \int_s^{\infty} y(t) \mu\left(\frac{x - x_1}{t}\right) \frac{|x - x_1|^4}{|t|^5} dt ds$$

$$\approx \int_s^{\infty} \frac{y(t)}{|t|^5} dt \approx 1.$$

② $\|f(\cdot)\|_{L^1} \leq \|f(t^*)\|_{L^1}$ from $\int_{t^*}^t \int_{\Omega} |f| - \int_{t^*}^t |f| = |f| > 0$.

For $s \in (0, t - t_b)$, $|f(s, x_1, v)| \leq |f(t - s, x - (t - s)v, v)|$ (A)

$|f(s - t_b, x_b, v)|$ (B).

$$(A) \leq \|f(t^*)\|_{L^1}$$

$$(B) = \int_{\Omega} \int_{t-s+t_b}^t |f(s-t_b, x_b, v)| ds |n \cdot v| dv$$

$$\leq \int_{\Omega} \int_{n \cdot v < 0} \mathbb{1}_{s > t} \int_{t-s}^t |f(s, y, v)| ds |n \cdot v| dS_y dv$$

\hookrightarrow is some $|n \cdot v| / |v|^2 \leq \delta$.

□

Weight:

$$y_0(t) = (\ln(e+t))^{-1} \ln(e + \ln(e+t)),$$

$$y_1(t) = [e \ln(e+t)]^{-1} (e+t) \ln(e + \ln(e+t))$$

$$y_1'(t) \geq [e \ln(e+t)]^{-1} y_0(t)$$

$$y_3(t) = e^{-3} (t+e)^3 (\ln(t+e))^{-1} (t+e)$$

$$y_4'(t) \geq y_3(t)$$

$$y_4(t) = e^{-4} (t+e)^4 (\ln(t+e))^{-1} (t+e)$$

Satisfies condition in Lemma. $y_i(0) = 1$.

Proposition:

$$\|f(N\tau_0)\|_{L^1} + \frac{4C_{\delta, \tau_0}}{y_{i-1}(\frac{\delta\tau_0}{4})} \left\{ \|y_{i-1}(t_f) f(N\tau_0)\|_{L^1} \right.$$

$$\left. + \frac{1}{\tau_0} \|y_i(t_f) f(N\tau_0)\|_{L^1} + \frac{1}{2\tau_0} \int_{(N-1)\tau_0}^{N\tau_0} |f|_{L^1_{\text{loc}}} \right\}$$

$$\leq (1 - \frac{C_{\delta, \tau_0}}{2}) \|f((N-1)\tau_0)\|_{L^1_{\text{loc}}} + \frac{4C_{\delta, \tau_0}}{y_{i-1}(\frac{\delta\tau_0}{4})} \left\{ \frac{1}{\tau_0} \|y_{i-1}(t_f) f((N-1)\tau_0)\|_{L^1} \right.$$

Proof:

$$\text{at } n+1, \quad y(t_f) = y(0) = 1$$

$$+ \frac{1}{\tau_0} \|y_i(t_f) f((N-1)\tau_0)\|_{L^1}$$

$$\Rightarrow \int_{(N-1)\tau_0}^{N\tau_0} \|y_i'(t_f) f\|_{L^1} \geq \int_{(N-1)\tau_0}^{N\tau_0} \|y_{i-1}(t_f) f(t_x)\|_{L^1_{\text{loc}}} dx$$

$$\geq \tau_0 \|y_{i-1}(t_f) f(N\tau_0)\|_{L^1} - C\tau_0 \|f((N-1)\tau_0)\|_{L^1} \quad (\text{Lemma with } t_f = 0)$$

$$\Rightarrow \int_{(N-1)\tau_0}^{N\tau_0} \|y_i'(t_f) f\|_{L^1} + \tau_0 \|y_{i-1}(t_f) f(N\tau_0)\|_{L^1} + \frac{3}{4} \int_{(N-1)\tau_0}^{N\tau_0} |f|_{L^1_{\text{loc}}} \leq \|y_i(t_f) f((N-1)\tau_0)\|_{L^1} + C(1+\tau_0) \|f((N-1)\tau_0)\|_{L^1} \quad (**)$$

need to be controlled.

$$1_{t \geq \frac{T_0}{4}} \leq (\psi_{i-1}(\frac{T_0}{4})^{-1} \psi_{i-1}(t))$$

$$\|f(N T_0)\|_{L^1} \leq (1 - C_{\delta, T_0}) \|f((N-1)T_0)\|_{L^1} + 2C_{\delta, T_0} \left[\psi_{i-1}(\frac{T_0}{4})^{-1} \right] \quad (*)$$

$$(*) + \frac{4C_{\delta, T_0}}{T_0 \psi_{i-1}(\frac{T_0}{4})} (**) \quad \checkmark \quad \| \psi_{i-1}(t) f((N-1)T_0) \|_{L^1}$$

L^1 decay:

□.

Proposition: $\|f(t)\|_{L^1} \approx (\ln(t))^2 \langle t \rangle^{-4} \left\{ \|e^{itv^2} f_0\|_{L^2} + \|\psi_4(t) f_0\|_{L^1} \right\}$

Proof: $\|f\|_i = \|f\|_{L^1} + \frac{4C_{\delta, T_0}}{\psi_{i-1}(\frac{T_0}{4})} \|\psi_{i-1}(t) f\|_{L^1} + \frac{4C_{\delta, T_0}}{T_0 \psi_{i-1}(\frac{T_0}{4})} \|\psi_i(t) f\|_{L^1}$

$$\|f(N T_0)\|_i \leq \|f((N-1)T_0)\|_i \leq \dots \leq \|f_0\|_i$$

$\frac{\psi_1}{\psi_4}$ decreasing $\Rightarrow \psi_i(t) = 1_{t \geq M} \psi_i(t) + 1_{t < M} \psi_i(t)$

$$= 1_{t \geq M} \frac{\psi_i(M)}{\psi_4(M)} \psi_4(t) + 1_{t < M} M \psi_0(t)$$

$$\frac{1}{M} \|\psi_i(t) f((N-1)T_0)\|_{L^1_{x,v}} \leq \frac{1}{M} \frac{\psi_i(M)}{\psi_4(M)} \|\psi_4(t) f((N-1)T_0)\|_{L^1}$$

$$+ \|\psi_0(t) f((N-1)T_0)\|_{L^1} \leq \frac{1}{M} \frac{\psi_i(M)}{\psi_4(M)} \frac{T_0 \psi_3(\frac{T_0}{2})}{4C_{\delta, T_0}} \|f_0\|_4$$

$$+ \|\psi_0(t) f((N-1)T_0)\|_{L^1_{x,v}}$$

$$C_x = \max \left\{ \left(1 - \frac{C_1 T_0}{2}\right), \left(\frac{3}{4} + \frac{1}{2\omega}\right), \left(1 - \frac{1}{M}\right) \right\}$$

$$\|f(N T_0)\|_1 \leq C_x \|f((N-1) T_0)\|_1 + \frac{1}{M} \frac{\psi_1(M)}{\psi_4(M)} \frac{\psi_3(\frac{T_0}{4})}{\psi_0(\frac{T_0}{4})} \|f_{\omega}\|_4 \Rightarrow R$$

$$\left(\frac{1}{\omega} \|\psi_1(\tau) f((N-1) T_0)\|_{L^1} = \frac{1}{\omega} \left(1 - \frac{1}{M}\right) + \frac{1}{\omega M} \| \dots \|_{L^1} \leq \frac{1}{\omega} \left(1 - \frac{1}{M}\right) + \dots + \frac{1}{\omega} \right)$$

$$\left(1 + \frac{1}{M}\right)^{-1} \geq C_x \quad (\text{see later})$$

then $\|f(N T_0)\|_1 \leq \left(1 + \frac{1}{M}\right)^{-1} \|f((N-1) T_0)\|_1 + R$

$$\leq \left(1 + \frac{1}{M}\right)^{-N} \|f_{\omega}\|_1 + (1+M)R$$

$$\left(1 + \frac{1}{M}\right)^{-N} = \left(\left(1 + \frac{1}{M}\right)^{-M}\right)^{\frac{N}{M}} \leq e^{-\frac{N}{2M}} \leq e^{-\frac{t}{2\omega M}}$$

$$(1+M)R \leq 2 \frac{\psi_1(M)}{\psi_4(M)} \frac{\psi_3(\frac{T_0}{4})}{\psi_0(\frac{T_0}{4})} \|f_{\omega}\|_4$$

$$\|f_{\omega}\|_1 \leq \max \left\{ e^{-\frac{t}{2\omega M}}, \frac{\psi_1(M)}{\psi_4(M)} \right\} \left\{ \|f_{\omega}\|_1 + \|f_{\omega}\|_4 \right\}$$

Take $M = \lceil \sqrt[3]{T_0 \ln(10+t)} \rceil \Rightarrow \psi \leq (\ln+t)^{2-\frac{2}{3}} (t)^{-3}$

Doobin theorem: $(t, z) \rightarrow P_t(z, E)$, transition probability, $S_{\mu}(z) = \int P_t(z, E)$
Let $(S_t)_{t \geq 0}$ be a Markov semigroup $M(\mathcal{E})$,
defined on $M(\mathcal{E})$ (space of finite measure) satisfying following conditions:

$\exists \alpha \in (0, 1)$, a probability measure η and some $\tau > 0$
s.t. $S_\tau \mu \geq \alpha \eta$ for all $\mu \in \mathcal{P}(\mathcal{E})$

Then $(S_t)_{t \geq 0}$ has a unique invariant probability measure μ_∞ s.t.
for any $\mu \in \mathcal{P}(\mathcal{E})$, $\|S_t \mu - \mu_\infty\|_1 \leq C e^{-\lambda t} \|\mu - \mu_\infty\|_1$ for all $t \geq 0$
