Generic regularity of free boundaries for the obstacle problem

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ShanghaiTech University, April 2020

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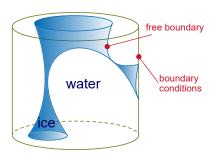
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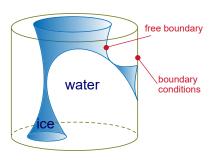
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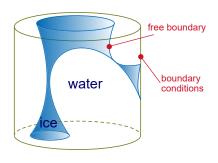
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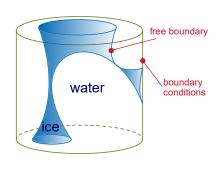
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• $u := \int_0^t \theta \ge 0$ solves:

$$u_t - \Delta u = -\chi_{\{u > 0\}}$$



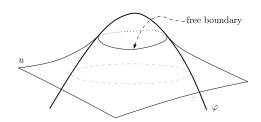
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Given $\varphi \in \mathcal{C}^{\infty}$, minimize

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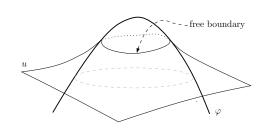


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The obstacle problem is

$$\begin{cases} v \geq \varphi & \text{in } \Omega \\ \Delta v = 0 & \text{in } \{x \in \Omega : v > \varphi\} \\ \nabla v = \nabla \varphi & \text{on } \partial \{v > \varphi\}, \end{cases}$$

(usually with boundary conditions v = g on $\partial\Omega$)

$$\left\{ \begin{array}{ccccc} u & \geq & 0 & \text{in} & \Omega, \\ \Delta u & = & 1 & \text{in} & \left\{ x \in \Omega : u > 0 \right\} \\ \nabla u & = & 0 & \text{on} & \partial \left\{ u > 0 \right\}. \end{array} \right. \longleftrightarrow \left[\begin{array}{c} u \geq 0 & \text{in} \ \Omega \\ \Delta u = \chi_{\left\{ u > 0 \right\}} & \text{in} \ \Omega \end{array} \right]$$

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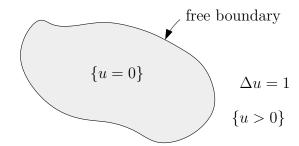
Unknowns: solution u & the contact set $\{u = 0\}$

$$u \geq 0 \quad \text{in } \Omega$$

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The free boundary (FB) is the boundary $\partial \{u > 0\}$



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- ullet Moreover, Stefan problem \longleftrightarrow parabolic obstacle problem !

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- \bullet $\underline{\mbox{All}}$ these examples give rise to the obstacle problem or the Stefan problem.
- $\bullet \ \, \mathsf{Moreover}, \qquad \mathsf{Stefan} \ \mathsf{problem} \ \longleftrightarrow \ \mathsf{parabolic} \ \mathsf{obstacle} \ \mathsf{problem} \, !$
- Thus, we want to understand better such problem.

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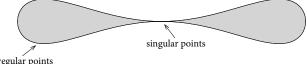
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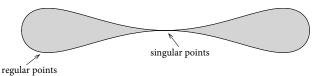


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• Furthermore, same results hold for the Stefan problem

To study the regularity of the FB, one considers $\ensuremath{\mathrm{blow}\text{-}\mathrm{ups}}$

$$u_r(x) := \frac{u(x_0 + rx)}{r^2} \ \longrightarrow \ u_0(x) \qquad \text{in} \ \ C^1_{\text{loc}}(\mathbb{R}^n)$$

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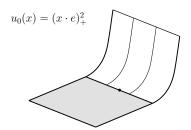
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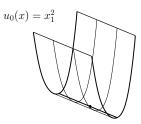
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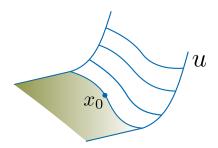
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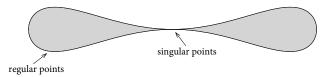
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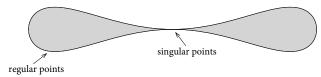
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 $\underline{\text{Question}} :$ What can one say about singular points?

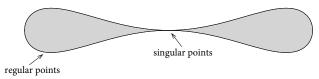


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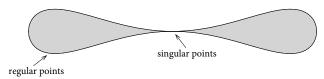
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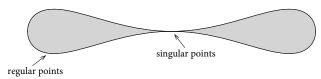
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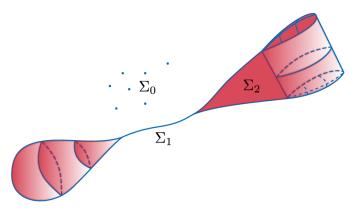
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- Figalli-Serra (2017): Outside a small set of lower dimension, singular points are contained in a $C^{1,1}$ manifold: $\left[\stackrel{\square}{o}(|x-x_0|^3) \right]$

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A possible example of a free boundary in \mathbb{R}^{3} with singularities:



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- Nothing known in higher dimensions!

Theorem (Figalli-R.-Serra '19)

Let u_{λ} be the solution to the obstacle problem in \mathbb{R}^3 , with boundary data $g + \lambda$.

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• In other words: Generically, in \mathbb{R}^n , the singular set is very small!

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- 5) For almost every λ : In lower dimensions, we get no singular points; in higher dimensions we get an (n-4)-dimensional singular set.

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- \bullet At order 5 ε we have to stop and we cannot control the errors anymore.

GMT Lemma

Lemma

We have a family of sets $E_{\lambda} \subset \mathbb{R}^n$ s.t.:

• The <u>union</u> $E = \bigcup_{\lambda} E_{\lambda}$ has

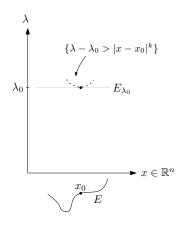
$$\dim_{\mathcal{H}}(E) \leq \beta$$

• For a certain k > 0, for any $x_0 \in E_{\lambda_0}$

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Then, for almost every λ , we have

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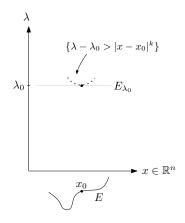
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• E_{λ} will be the singular set of u_{λ} .



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We have a family of sets $E_{\lambda} \subset \mathbb{R}^n$ s.t.:

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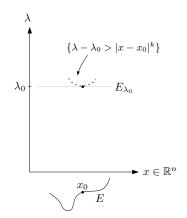
$$\dim_{\mathcal{H}}(E) \leq \beta$$

• For a certain k > 0, for any $x_0 \in E_{\lambda_0}$

$$\{\lambda - \lambda_0 > |x - x_0|^k\} \cap E_{\lambda} = \emptyset$$

Then, for almost every λ , we have

$$\dim_{\mathcal{H}}(E_{\lambda}) \leq \beta - k$$



- E_{λ} will be the singular set of u_{λ} .
- We need all dimension-reduction arguments for E, not only for each E_{λ} !

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Combining this with the previous GMT Lemma, we get the desired result.

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Furthermore, the set of "singular times" has Hausdorff dimension $\leq \frac{1}{2}$.

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- The expansion up to order $5-\varepsilon$ is essential in order to get the dimension 1/2.
- Is the $\frac{1}{2}$ sharp? We don't know, but it is <u>critical</u> in several ways.

Thank you!