Homogenization, inverse problems and optimal control via selfdual variational calculus

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Limitations of classical calculus of variations

Many basic elliptic PDEs can be written in the form

$$\partial \Phi(u) = p \tag{1}$$

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where Φ is a convex lower semi-continuous functional on an infinite dimensional function space *H*. e.g., to solve

where φ (resp., *F*) is convex on **R**^{*n*} (resp., **R**), it suffices to minimize on $H_0^1(\Omega)$ the convex functional

$$\Phi(u) = \int_{\Omega} \left\{ \varphi(\nabla u(x)) + F(u(x)) - p(x)u(x) \right\} dx.$$

This is a typical Euler-Lagrangian equation.

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$$\begin{aligned} \int -\operatorname{div}(\partial \varphi(\nabla u(x)) + F'(u(x)) &= p(x) \text{ on } \Omega \subset \mathbb{R}^n, \\ u &= 0 \text{ on } \partial \Omega. \end{aligned}$$

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But what about the following Dirichlet BVP?

$$\begin{cases} -\operatorname{div}(T(\nabla u(x)) + F'(u(x)) + \sum_{i=1}^{n} a_i(x) \frac{\partial u}{\partial x_i} = p(x) \text{ on } \Omega, \\ u = 0 \text{ on } \partial \Omega. \end{cases}$$

where T is a vector field not derived from a potential?

What I'm selling

 A variational formulation for many equations which are not normally Euler-Lagrange.
 We replace the usual energy functionals by suitable selfdual Lagrangians on phase space.

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- Describe how this approach is particularly well suited to deal with

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- 2. Inverse problems
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- 1. Existence and uniqueness
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- 3. Control theory problems
- 4. Homogenization of such equations.
- Indicate why all this should be developed on the Wasserstein manifold.

Basic example of selfdual variational calculus

$$\begin{cases} -\Delta u + |u|^{p-2}u + \sum_{i=1}^{n} a_i(x) \frac{\partial u}{\partial x_i} = f \text{ on } \Omega, \\ u = 0 \text{ on } \partial \Omega. \end{cases}$$

Assuming div(a) = 0 on Ω , then it suffices to minimize, on the same $H_0^1(\Omega)$, the new convex functional $I(u) = \Psi(u) + \Psi^*(\mathbf{a} \cdot \nabla u)$, where $\Psi(u) = \frac{1}{2} \int_{\Omega} |\nabla u|^2 dx + \frac{1}{p} \int_{\Omega} |u|^p dx + \int_{\Omega} fu dx$ and ψ^* is its Fenchel-Legendre transform. Note that $I(u) = \Psi(u) + \Psi^*(\mathbf{a} \cdot \nabla u) - \langle u, \mathbf{a} \cdot \nabla u \rangle \ge 0$

since by Legendre duality: $\psi(x) + \psi^*(p) - \langle x, p \rangle \ge 0$, and

 $\psi(x) + \psi^*(p) - \langle x, p \rangle = 0 \quad \text{iff} \quad p \in \partial \psi(x).$

and so if I(u) = 0, then

$$\mathbf{a} \cdot \nabla u = \partial \Psi(u) = -\Delta u + |u|^{p-1} u + f$$

Key concept: Selfdual Lagrangians

1. Selfdual Lagrangians: $L : X \times X^* \to \mathbb{R} \cup \{+\infty\}$ is convex lsc in both variables and

 $L^*(p, x) = L(x, p)$ for all $(p, x) \in X^* \times X$.

In this case, $L(x,p) - \langle x,p \rangle \ge 0$ for every $(x,p) \in X \times X^*$, and

 $L(x,p) - \langle x,p \rangle = 0$ if and only if $(p,x) \in \partial L(x,p)$

2. Selfdual Vector Field: $F : X \to X^*$ such that there is *L* selfdual Lagrangian with $F = \overline{\partial}L$, i.e.,

$$F(x) = \overline{\partial}L(x) := \{p \in X^*; L(x,p) - \langle x,p \rangle = 0\}$$
$$= \{p \in X^*; (p,x) \in \partial L(x,p)\}.$$

3. The Completely Selfdual Equations.

$$p = \overline{\partial}L(x)$$
 or $(p, x) = \partial L(x, p)$.

Basic examples of selfdual Lagrangians:

1. If φ is **convex lower semi-continuous** on *X*, then

$$L(x,p) = \varphi(x) + \varphi^*(-p)$$

is a selfdual Lagrangian on $X \times X^*$ and $\overline{\partial}L(x) = \partial \varphi(x)$.



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is a selfdual Lagrangian on $X \times X^*$ and $\overline{\partial L}(x) = \partial \varphi(x)$. 2. If $\Gamma : X \to X^*$ is **skew-symmetric** (i.e., $\Gamma^* = -\Gamma$), then

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is a selfdual Lagrangian on $X \times X^*$ and $\partial L = \Gamma + \partial \varphi$ i.e., superposition of a dissipative and conservative vector fields) is derived from a selfdual Lagrangian (potential!)

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3. Solving $p \in \overline{\partial}L(x) = \Gamma(x) + \partial\varphi(x)$ amounts to showing that 0 is the infimum of

$$I_{p}(x) = L(x,p) - \langle x,p \rangle = \varphi(x) + \varphi^{*}(-\Gamma x + p) - \langle x,p \rangle.$$

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Important:

► $\overline{\partial}L$ is NOT necessarily a differential, yet it is derived from a potential in the sense that a solution can be obtained by minimizing $I(x) = L(x,p) - \langle x,p \rangle$ and by showing that $\inf_{x \in X} I(x) = 0$ equal to zero!

Theorem

Let L be a selfdual Lagrangian on a reflexive Banach space $X \times X^*$, let $p \in X^*$ be such that $(0, p) \in Dom(L)$. If the functional $I_p(x) = L(x, p) - \langle x, p \rangle$ is coercive on X, then there exists $u \in X$ such that

$$I_p(u) = \min_{u \in X} I_p(u) = 0$$
 and $p \in \overline{\partial}L(u)$.

Unexpected surprise: All maximal monotone operators are selfdual vector fields and vice-versa

(i) Let *L* be a proper selfdual Lagrangian *L* on a reflexive Banach space $X \times X^*$, then the vector field $x \to \overline{\partial}L(x)$ is maximal monotone.

(ii) Conversely, if $\beta : D(\beta) \subset X \to 2^{X^*}$ is a maximal monotone operator with a non-empty domain, then there exists a selfdual Lagrangian L_{β} on $X \times X^*$ such that $\beta = \overline{\partial}L_{\beta}$.

Not surprising -in retrospect- but many advantages:

 Maximal monotone operators can be reduced to convex analysis in phase space.

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Not surprising -in retrospect- but many advantages:

- Maximal monotone operators can be reduced to convex analysis in phase space.
- Equations involving MM vector fields are variational.
- Analogue of Rockafellar's theorem for cyclically monotone operators.

Solving variationally non-potential equations

Variational resolution of two typical equations involving a maximal monotone vector field $\beta : X \to X^*$.

First associate to β a selfdual Lagrangian $L : X \times X^* \to \mathbf{R}$ such that $\beta = \overline{\partial} L_{\beta}$.

(1) Solving $p \in \beta(u)$ amounts to minimizing on X the functional

$$I_p(u) = L_\beta(u,p) - \langle u,p \rangle.$$

(2) Solving $-\operatorname{div}(\beta(\nabla u(x))) = p(x)$ on Ω , u = 0 on $\partial\Omega$, amounts to minimizing on $H_0^1(\Omega)$ the functional

$$I_{p}(u) := \inf_{\substack{f \in L^{2}(\Omega; \mathbb{R}^{N}) \\ -\operatorname{div}(f) = p}} \int_{\Omega} \left[L_{\beta} (\nabla u(x), f(x)) - \langle u(x), p(x) \rangle_{\mathbb{R}^{N}} \right] dx$$

Because $I_p(u) = \mathcal{L}(u, p) - \langle u, p \rangle$ where

 $\mathcal{L}(u,p) := \inf\{\int_{\Omega} L(x, \nabla u(x), f(x)) dx; f \in L^{2}(\Omega; \mathbb{R}^{N}), -\operatorname{div}(f) = p\},\$

is a selfdual Lagrangian Lagrangian on $H_0^1(\Omega) \times H^{-1}(\Omega)$

Nonlinear inverse problems

Given $u_0 \in H_0^1(\Omega)$, find a vector field β in a given class of maximal monotone maps *C* such that u_0 is a solution of

$$-\operatorname{div}(\beta(\nabla u(x)) = p(x), \quad u = 0 \text{ on } \partial\Omega$$
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Least square approach: Minimize

$$\int_{\Omega} |u(x) - u_0(x)|^2 dx$$

over all $u \in H_0^1(\Omega)$, $\beta \in C$, such that $-\operatorname{div}(\beta(\nabla u)) = p$ on Ω . The constraint set is not easily tractable.

Penalized least square

Let $\mathcal{L} = \{L \text{ selfdual on } \mathbb{R}^n \times \mathbb{R}^n; \overline{\partial}L = \beta \text{ for some } \beta \in C\}.$ For each $\epsilon > 0$, minimize the functional

$$\mathcal{P}_{\epsilon}(L, u, f) = \int_{\Omega} |u(x) - u_0(x)|^2 dx + \frac{1}{\epsilon} \int_{\Omega} \left\{ L \left(\nabla u, f \right) - p(x) u(x) \right\} dx$$

on the class $\mathcal{T} := \{(L, u, f) \in \mathcal{L} \times H_0^1(\Omega) \times L^2(\Omega); \operatorname{div} f = p\}$

- \mathcal{P}_{ϵ} is convex and lsc in all variables.
- If *L* is a convex "compact" class of selfdual Lagrangians, there exists a minimizer (*L_ε*, *u_ε*, *f_ε*) ∈ *T*
- If ε is small enough, the non-negative penalization has to be small at (L_ε, u_ε, f_ε), and a weak cluster point (L₀, u₀, f₀) is a solution with β₀ := ∂L₀ being the optimal maximal monotone operator, since the penalty term has to be zero.

Optimal control: Cheapest temperature source control for a desired temperature profile

Consider the heat equation

$$u_t(x,t) - \Delta u(x,t) = f(x,t) \quad \text{in } \Omega \times [0,1]$$

$$u(x,t) = 0 \qquad \text{on } \partial \Omega \times [0,1]$$

$$u(x,0) = g(x) \qquad \text{in } \Omega$$
(3)

Let $u_0(x, t)$, with $u_0(x, 0) = g(x)$ be a desired temperature profile to be achieved over Ω along [0, 1].

Need to control the temperature by specifying the heat source f over the domain Ω , assume the cost of maintaining such

temperature is given by $C(f) = \int_0^1 ||f||_2^2 dt$.

We want to minimize the cost of \tilde{t} and achieve the closest possible behaviour to the profile u_0 , i.e., we want to minimize

$$\int_0^1 \int_{\Omega} (|u(x,t) - u_0(x,t)|^2 + |f(x,t)|^2) dx \, dt$$

among all possible solutions u of (3) for some $f_{a,a}$, $f_{a,b}$, f_{a,b

Selfdual variational formulation of heat equation

For a given f, Equation (3) is solved by minimizing

$$\begin{aligned} J_f(u) &= \frac{1}{2} \int_0^1 \int_\Omega \left(|\nabla u(t,x)|^2 + \left| \nabla (-\Delta)^{-1} (f(x) - \dot{u}(t,x)) \right|^2 - 2f(x)u(t,x) \right) \mathrm{d}x \, \mathrm{d}t \\ &+ \int_\Omega |g(x)|^2 \, \mathrm{d}x - 2 \int_\Omega u(0,x)g(x) \, \mathrm{d}x + \frac{1}{2} \int_\Omega (|u(0,x)|^2 + |u(1,x)|^2) \, \mathrm{d}x. \end{aligned}$$

over $A^2[[0, T]; H_0^1(\Omega)]$. The control problem amounts to minimize for each $\epsilon > 0$,

$$\int_0^1 \int_{\Omega} (|u(x,t) - u_0(x,t)|^2 + |f(x,t)|^2) dx \, dt + \frac{1}{\epsilon} J_f(u)$$

over $A^2[[0, T]; H_0^1(\Omega)] \times L^2([0, T] \times \Omega)$, to find $(u_{\epsilon}, f_{\epsilon})$, then let ϵ go to zero.

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A basic homogenization problem

We consider the conductivity equation with a given heat source u_n^* in a heterogenous medium defined by the non-homogeneous conductivity vector field β .

$$\begin{cases} \tau_n(x) \in \beta(\frac{x}{\epsilon_n}, \nabla u_n(x)) & x \in \Omega, \\ -\operatorname{div}(\tau_n(x)) &= u_n^*(x) & x \in \Omega, \\ u_n(x) &= 0 & x \in \partial\Omega, \end{cases}$$
(4)

where Ω is a bounded domain of \mathbb{R}^N , and $\beta : \Omega \times \mathbb{R}^N \to \mathbb{R}^N$ is a measurable map on $\Omega \times \mathbb{R}^N$ such that:

- $\beta(x, \cdot)$ is maximal monotone on \mathbb{R}^N for almost all $x \in \Omega$
- β(., ξ) is Q-periodic for an open non-degenerate parallelogram Q in ℝⁿ.

This problem has been investigated in recent years by many authors: Francfort, Murat, Tartar, Damlamian, Meunier, Van Shaftingen, Braides, Chiado Piat, Dal Maso, Defranscheshi.

Representation of a family of maximal monotone fields

 $\begin{cases} \tau(x) \in \beta(x, \nabla u(x)) & a.e. \ x \in \Omega, \\ -\operatorname{div}(\tau(x)) = p(x) & a.e. \ x \in \Omega. \end{cases}$

The class $M_{\Omega,p}(\mathbb{R}^N)$ introduced by Chiado Piat, Dal Maso, Defranscheshi consists of all possibly multi-valued functions $\beta : \Omega \times \mathbb{R}^N \to \mathbb{R}^N$ with closed values, which satisfy: (i) β is measurable with respect to $\mathcal{L}(\Omega) \times \mathcal{B}(\mathbb{R}^N)$ and $\mathcal{B}(\mathbb{R}^N)$ where $\mathcal{L}(\Omega)$ is is the σ -field of all measurable subsets of Ω and $\mathcal{B}(\mathbb{R}^N)$ is the σ -field of all Borel subsets of \mathbb{R}^N . (ii) For a.e. $x \in \Omega$, the map $\beta(x, .) : \mathbb{R}^N \to \mathbb{R}^N$ is maximal monotone.

(iii) There exist non-negative constants m_1, m_2, c_1 and c_2 such that for every $\xi \in \mathbb{R}^N$ and $\eta \in \beta(\xi)$,

$$\langle \xi, \eta \rangle_{\mathbb{R}^N} \ge \max\left\{\frac{c_1}{p}|\xi|^p - m_1, \frac{c_2}{q}|\eta|^q - m_2\right\},\tag{5}$$

Selfdual Lagrangians associated to maximal monotone operators

(1) If $\beta \in M_{\Omega,p}(\mathbb{R}^N)$ for p > 1, then there exists a state-dependent selfdual Lagrangian $L : \Omega \times \mathbb{R}^N \times \mathbb{R}^N \to \mathbb{R}$ such that $\beta(x, .) = \overline{\partial}L(x, .)$ for a.e. $x \in \Omega$, and for all $a, b \in \mathbb{R}^N$,

(*) $C_0(|a|^p + |b|^q - n_0(x)) \le L(x, a, b) \le C_1(|a|^p + |b|^q + n_1(x))$

where C_0 and C_1 are two positive constants and n_0 , $n_1 \in L^1(\Omega)$.

(2) Conversely, if $L : \Omega \times \mathbb{R}^N \times \mathbb{R}^N \to \mathbb{R}$ is a state-dependent selfdual Lagrangian satisfying (**), then $\overline{\partial}L(x, .) \in M_{\Omega,p}(\mathbb{R}^N)$.

Lifting Self-dual Lagrangians from $\mathbf{R}^n \times \mathbf{R}^n$ to $W_0^{1,p}(\Omega) \times W^{-1,q}(\Omega)$

Suppose *L* is a state-dependent selfdual Lagrangian on $\Omega \times \mathbb{R}^N \times \mathbb{R}^N$ such that for all $a, b \in \mathbb{R}^N$,

(**)
$$C_0(|a|^p + |b|^q - n_0(x)) \le L(x, a, b) \le C_1(|a|^p + |b|^q + n_1(x))$$

where $C_0, C_1 > 0$ and $n_0, n_1 \in L^1(\Omega)$. Then the Lagrangian defined on $W_0^{1,p}(\Omega) \times W^{-1,q}(\Omega)$ by

 $F(u, u^*) := \inf\{\int_{\Omega} L(x, \nabla u(x), f(x)) dx; f \in L^q(\Omega; \mathbb{R}^N), -\operatorname{div}(f) = u^*\},\$

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is selfdual $W_0^{1,\rho}(\Omega) \times W^{-1,q}(\Omega)$.

Variational resolution of the main equation

Let $\beta \in M_{\Omega,p}(\mathbb{R}^N)$ for some p > 1, then for every $u^* \in W^{-1,q}(\Omega)$ with $\frac{1}{p} + \frac{1}{q} = 1$, there exist $\overline{u} \in W_0^{1,p}(\Omega)$ and $\overline{f}(x) \in L^q(\Omega; \mathbb{R}^N)$ such that

$$\begin{cases} \overline{t} \in \beta(x, \nabla \overline{u}(x)) & \text{a.e. } x \in \Omega \\ -\operatorname{div}(\overline{t}) = u^*. \end{cases}$$
(6)

It is obtained by minimizing the functional

$$I(u) := \inf_{\substack{f \in L^q(\Omega; \mathbb{R}^N) \\ -\operatorname{div}(f) = u^*}} \int_{\Omega} \left[L(x, \nabla u(x), f(x)) - \langle u(x), u^*(x) \rangle_{\mathbb{R}^N} \right] dx$$

on $W^{1,p}(\Omega)$, where *L* is a state-dependent selfdual Lagrangian on $\Omega \times \mathbb{R}^N \times \mathbb{R}^N$ associated to β in such a way that $\overline{\partial L}(x, \cdot) = \beta(x, \cdot)$ for a.e $x \in \Omega$.

Variational formula for the homogenized field

Given a family β in $M_{\Omega,p}(\mathbb{R}^N)$ that is *Q*-periodic for an open non-degenerate parallelogram *Q* in \mathbb{R}^n , its homogenization β_{hom} can now be given by a variational formula in terms of a homogenized selfdual Lagrangian L_{hom} .

Theorem: If $\beta \in M_{\Omega,p}(\mathbb{R}^N)$ is *Q*-periodic and *L* is a state dependent selfdual Lagrangian on $\Omega \times \mathbb{R}^N \times \mathbb{R}^N$ such that $\beta(x,.) = \overline{\partial}L(x,.)$. Then β_{hom} is given by $\beta_{hom} = \overline{\partial}L_{hom}$ where L_{hom} is the selfdual Lagrangian

$$L_{hom}(\xi,\eta) = \min_{\substack{\varphi \in W^{1,\rho}_{\#}(Q) \\ g \in L^{q}_{\#}(Q;\mathbb{R}^{N})}} \frac{1}{|Q|} \int_{Q} L(x,\xi + \nabla \varphi(x),\eta + g(x)) dx.$$

$$W^{1,p}_{\#}(Q) = \{ u \in W^{1,p}(Q); \int_{Q} u(x) \, dx = 0 \text{ and } u \text{ is } Q - \text{periodic} \}.$$

$$L^{q}_{\#}(Q; \mathbb{R}^{N}) := \left\{ g \in L^{q}(Q; \mathbb{R}^{N}); \int_{Q} \langle g(y), \nabla \varphi(y) \rangle dy = 0, \forall \varphi \in W^{1,p}_{\#}(Q) \right\}$$

Mosco and Γ -convergence of selfdual functionals

Let F_n and F be functionals on a reflexive Banach space X. The sequence $\{F_n\}$ is said to Γ -converge (resp., Mosco-converge) to F, if the following two conditions are satisfied:

1. For any sequence $\{u_n\} \subset X$ such that $u_n \to u$ strongly (resp., $u_n \to u$ weakly) in X to some $u \in X$, one has

 $F(u) \leq \liminf_{n\to\infty} F_n(u_n).$

2. For any $u \in X$, there exists a sequence $\{u_n\} \subset X$ such that $u_n \to u$ strongly in X and

$$\lim_{n\to\infty}F_n(u_n)=F(u).$$

The following is a fundamental property of Mosco-convergence. Let F_n , F be convex lower semi-continuous functionals, then $\{F_n\}$ Mosco-converge to F if and only their Fenchel-Legendre duals $\{F_n^*\}$ Mosco-converge to F^* . This implies the agreable fact that Mosco and Γ -convergence are actually equivalent for a sequence of selfdual Lagrangians { L_n }, as long as the limiting Lagrangian L is itself selfdual.

Theorem

Let $\{L_n\}$ be a family of selfdual Lagrangians on $X \times X^*$, where X is a reflexive Banach space, and let L be a Lagrangian on $X \times X^*$. The following statements are then equivalent:

- 1. $\{L_n\}$ Mosco-converges to L.
- **2**. *L* is selfdual and $\{L_n\}$ Γ -converges to *F*.
- L is selfdual and for any (u, u*) ∈ X × X*, there exists a sequence (u_n, u^{*}_n) converging strongly to (u, u*) in X × X* such that

$$\limsup_n L_n(u_n, u_n^*) \leq L(u, u^*).$$

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Graph Convergence

Considering a sequence of sets $\{A_n\}$ in X, the corresponding sequential lower and upper limit sets are respectively given by

$$Li_X(A_n) = \{u \in X : \exists u_n \to u, u_n \in A_n\},\$$

$$Ls_X(A_n) = \{ u \in X : \exists k(n) \to \infty, \exists u_{n(k)} \to u, u_{n(k)} \in A_k \}.$$

In other words, Limit vs. cluster points. Clearly, $Li_X(A_n) \subseteq Ls_X(A_n)$. A sequence of subsets $\{A_n\}$ of X is said to converge to $A \subset X$, in the sense of *Kuratowski-Painlevé*, if

$$Ls_X(A_n) = A = Li_X(A_n).$$

This definition, when X is replaced by the phase space $X \times X^*$ and when the subsets A_n are graphs of maps from X to X^* , is also refered to as *graph*-convergence.

Continuity of $L \rightarrow \overline{\partial}L$ for Γ to Graph convergence

One of the most attractive properties of Mosco convergence is the fact that for convex functions it implies the graph convergence (or *Kuratowski-Painlevé convergence*) of their corresponding subdifferentials.

A similar result holds for self-dual Lagrangian (and Γ-convergence).

Theorem

Let X be a reflexive Banach space and suppose $\{L_n\}$ is a family of selfdual Lagrangians on $X \times X^*$.

If $L : X \times X^* \to \mathbb{R} \cup \{+\infty\}$ is a selfdual Lagrangian that is a Γ -limit of $\{L_n\}$, then the graph of $\overline{\partial}L_n$ converge to the graph of $\overline{\partial}L$ in the sense of Kuratowski-Painlevé.

Variational approach to gradient flows (Brezis-Ekeland, 1976)

$$\begin{cases} -\dot{\mathbf{v}}(t) \in \partial \varphi(\mathbf{v}(t)) \text{ a.e. on } [0, T], \\ \mathbf{v}(0) = \mathbf{v}_0. \end{cases}$$

 φ convex l.s.c on Hilbert space *H*. (e.g., $\varphi(u) = \frac{1}{2} \int_{\Omega} |\nabla u(x)|^2 dx$) Minimize

$$\begin{split} I(u) &= \int_0^T \left[\varphi(u(t)) + \varphi^*(-\dot{u}(t)) \right] dt + \frac{1}{2} |u(0)|^2 - 2\langle u(0), v_0 \rangle + |v_0|^2 + \frac{1}{2} |u(T)|^2 \\ I(u) &= \int_0^T L(t, u(t), \dot{u}(t)) dt + \ell(u(0), u(T)) \quad \text{Selfdual form!} \\ \text{Using that } \int_0^T \langle u(t), \dot{u}(t) \rangle dt &= \frac{1}{2} |u(T)|^2 - \frac{1}{2} |u(0)|^2, \\ I(u) &= \int_0^T \left[\varphi(u(t)) + \varphi^*(-\dot{u}(t)) + \langle u(t), \dot{u}(t) \rangle \right] dt + |u(0) - v_0|^2 \ge 0, \end{split}$$

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The important factor is that with selfduality we can prove inf $l(u) = l(\bar{u}) = 0$, then we are done by Legendre duality.

Analogue on Wasserstein space!!!!!????