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► **To cite this version:**

Jean Dolbeault, Clément Mouhot, Christian Schmeiser. Hypocoercivity for kinetic equations with linear relaxation terms. 2008. hal-00331947v1

**HAL Id: hal-00331947**

**<https://hal.science/hal-00331947v1>**

Preprint submitted on 20 Oct 2008 (v1), last revised 10 Feb 2009 (v2)

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# Hypocoercivity for kinetic equations with linear relaxation terms

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## Abstract

This note is devoted to a simple method for proving hypocoercivity of the solutions of a kinetic equation involving a linear time relaxation operator, *i.e.* the construction of an adapted Lyapunov functional satisfying a Gronwall-type inequality. The method clearly distinguishes the coercivity at microscopic level, which directly arises from the properties of the relaxation operator, and a spectral gap inequality at the macroscopic level for the spatial density, which is connected to the diffusion limit. It improves on previously known results. Our approach is illustrated by the linear BGK model and a relaxation operator which corresponds at macroscopic level to the linearized fast diffusion.

## Résumé

### Hypocoercivité pour des équations cinétiques avec termes de relaxation linéaires

Cette note est consacrée à une méthode simple pour démontrer l'hypocoercivité des solutions d'une équation cinétique contenant un opérateur de relaxation linéaire ; il s'agit de construire une fonctionnelle de Lyapunov adaptée vérifiant une inégalité de type Gronwall. La méthode distingue clairement la coercivité au niveau microscopique, qui provient directement des propriétés de l'opérateur de relaxation, et une inégalité de trou spectral pour la densité spatiale, qui est reliée à la limite de diffusion. Elle améliore les résultats antérieurs. Notre approche est illustrée par le modèle de BGK linéaire et par un opérateur de relaxation qui correspond, au niveau macroscopique, à la diffusion rapide linéarisée.

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## Version française abrégée

Cette note est une contribution à la théorie de l'*hypocoercivité*, voir [10,11,8], dont le but est d'estimer des taux exponentiels de retour à un équilibre global pour des équations cinétiques dans lesquelles le terme de collision ne contrôle que le retour à un équilibre local. Cette question a été partiellement résolue pour l'équation, hypoelliptique, de Vlasov-Fokker-Planck par F. Hérau and F. Nier dans [6], puis par C. Villani

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dans [11], et pour le modèle de BGK linéaire, non hypoelliptique, dans [5] par F. Hérau. En introduisant de nouveaux opérateurs, nous améliorons et nous simplifions les résultats antérieurs, tout en mettant en évidence la relaxation à l'échelle microscopique due au terme de collision, ici un opérateur de relaxation linéaire, et la relaxation à l'échelle macroscopique, qui vient d'une propriété de trou spectral (voir [1]) d'un opérateur lié à la limite de diffusion (voir [2]) et portant sur les densités spatiales uniquement.

Soit  $V$  un *potentiel extérieur* sur  $\mathbb{R}^d$ ,  $d \geq 1$ . Considérons l'équation cinétique

$$\partial_t f + \mathbb{T} f = \mathbb{L} f, \quad f = f(t, x, v), \quad x \in \mathbb{R}^d, \quad v \in \mathbb{R}^d, \quad (1)$$

où  $\mathbb{T} := v \cdot \nabla_x - \nabla_x V \cdot \nabla_v$  est un opérateur de transport et où l'opérateur de relaxation linéaire  $\mathbb{L}$  est défini par

$$\mathbb{L} f = \Pi f - f, \quad \Pi f := \frac{\rho}{\rho_F} F(x, v), \quad F(x, v) > 0, \quad \rho = \rho(f) := \int_{\mathbb{R}^d} f dv \quad \text{et} \quad \rho_F = \rho(F).$$

Sur  $\mathbb{R}^d \times \mathbb{R}^d \ni (x, v)$ , on notera  $d\mu(x, v) = F(x, v)^{-1} dx dv$  où  $F$  est une mesure de probabilité strictement positive. Norme et produit scalaire seront par défaut ceux de  $L^2(d\mu)$ . La donnée initiale  $f_0 \in L^2(d\mu)$  est normalisée par  $\int_{\mathbb{R}^d \times \mathbb{R}^d} f_0 dx dv = 1$ , et la solution du problème de Cauchy est unique car  $T$  est antisymétrique et  $L$  est symétrique négatif.

Le premier cas d'application de notre méthode est le cas d'un équilibre Maxwellien :  $F(x, v) := M(v) e^{-V(x)}$  avec  $M(v) := (2\pi)^{-d/2} e^{-|v|^2/2}$ .

**Théorème 1** *Supposons que  $V \in W_{\text{loc}}^{2,\infty}(\mathbb{R}^d)$ ,  $d \geq 1$ , est tel que : 1)  $\int_{\mathbb{R}^d} e^{-V} dx = 1$ , 2) il existe une constante  $\Lambda > 0$  telle que  $\int_{\mathbb{R}^d} |u|^2 e^{-V} dx \leq \Lambda \int_{\mathbb{R}^d} |\nabla_x u|^2 e^{-V} dx$  pour tout  $u \in H^1(e^{-V} dx)$  vérifiant  $\int_{\mathbb{R}^d} u e^{-V} dx = 0$ , 3) il existe des constantes  $c_0 > 0$ ,  $c_1 > 0$  et  $\theta \in (0, 1)$  telles que  $\Delta V \leq \frac{\theta}{2} |\nabla_x V(x)|^2 + c_0$  et  $|\nabla_x^2 V(x)| \leq c_1 (1 + |\nabla_x V(x)|) \forall x \in \mathbb{R}^d$ , 4)  $\int_{\mathbb{R}^d} |\nabla_x V|^2 e^{-V} dx < \infty$ .*

*Alors il existe une constante positive  $\lambda$ , explicite, pour laquelle toute solution de (1) dans  $L^2(d\mu)$  vérifie :*

$$\forall t \geq 0, \quad \|f(t) - F\| \leq \|f_0 - F\| e^{-\lambda t}.$$

Le deuxième cas d'application correspond à un modèle relié à l'équation de diffusion rapide avec terme de dérive, linéarisée autour de profils stationnaires de type Barenblatt. On supposera que

$$F(x, v) := \omega \left( \frac{1}{2} |v|^2 + V(x) \right)^{-(k+1)}, \quad V(x) = (1 + |x|^2)^\beta$$

pour simplifier la présentation. Ici,  $\rho_F = \omega_0 V^{d/2-k-1}$ ,  $\omega$  et  $\omega_0$  sont des constantes de normalisation, positives. Des choix plus généraux de  $V$  ainsi que les hypothèses correspondantes seront donnés dans [3].

**Théorème 2** *Soit  $d \geq 1$ ,  $k > d/2 + 1$ . Il existe une constante  $\beta_0 > 1$  telle que, pour tout  $\varepsilon > 0$ , il existe  $\delta > 0$  vérifiant la propriété suivante. Pour tout  $\beta \in [1, \beta_0 - \varepsilon]$  avec  $\beta > (d-4)/(2k-d-2) + \delta$ , il existe une constante positive  $\lambda$ , explicite, pour laquelle toute solution de (1) dans  $L^2(d\mu)$  vérifie :*

$$\forall t \geq 0, \quad \|f(t) - F\| \leq \|f_0 - F\| e^{-\lambda t}.$$

Sur  $L^2(d\mu)$ , on définit les opérateurs  $\mathbf{b}f := \Pi(vf)$ ,  $\mathbf{a}f := \mathbf{b}(\mathbb{T}f)$ ,  $\hat{\mathbf{a}}f := -\Pi(\nabla_x f)$ ,  $\mathbf{A} := (1 + \hat{\mathbf{a}} \cdot \mathbf{a}\Pi)^{-1} \hat{\mathbf{a}} \cdot \mathbf{b}$  et la fonctionnelle

$$H(f) := \frac{1}{2} \|f\|^2 + \varepsilon \langle \mathbf{A}f, f \rangle.$$

Si  $f$  est une solution de Éq. (1), alors  $D(f - F) := \frac{d}{dt}H(f - F)$  est donné par

$$D(f) := \langle f, \mathbf{L} f \rangle - \varepsilon \langle \mathbf{A} \mathbf{T} \Pi f, f \rangle - \varepsilon \langle \mathbf{A} \mathbf{T} (1 - \Pi) f, f \rangle + \varepsilon \langle \mathbf{T} \mathbf{A} f, f \rangle + \varepsilon \langle \mathbf{L} f, (\mathbf{A} + \mathbf{A}^*) f \rangle.$$

Pour simplifier les notations, on remplace  $f$  par  $f - F$  de sorte que  $\int_{\mathbb{R}^d} f dx dv = 0$ . La preuve des Théorèmes 1 et 2 consiste alors à montrer que  $D(f) + \lambda H(f) \geq 0$ . Elle repose principalement sur deux estimations. D'une part, par l'inégalité de trou spectral, le terme

$$-\varepsilon \langle \mathbf{A} \mathbf{T} \Pi f, f \rangle \leq -\varepsilon \frac{\Lambda}{1 + \Lambda} \|\Pi f\|^2$$

contrôle les termes macroscopiques à l'ordre  $\varepsilon$ , c'est-à-dire proportionnels à  $\|\Pi f\|^2$ . D'autre part, on remarque que

$$2 \|\mathbf{A} f\|^2 + \|\mathbf{T} \mathbf{A} f\|^2 \leq \|(1 - \Pi) f\|^2.$$

Le terme  $\langle f, \mathbf{L} f \rangle = -\|(1 - \Pi) f\|^2$  permet alors de contrôler tous les autres termes, et en particulier  $\|(\mathbf{A} \mathbf{T} (1 - \Pi)) f\|^2$  que l'on évalue en considérant l'opérateur dual : si  $(\mathbf{A} \mathbf{T} (1 - \Pi))^* f = (\hat{\mathbf{a}} \cdot \mathbf{a} (1 - \Pi))^* g$  avec  $g = (1 + \hat{\mathbf{a}} \cdot \mathbf{a} \Pi)^{-1} f$ , alors  $u := \rho(g)/\rho_F$  est donnée comme solution de l'équation

$$\rho(f) = \rho_F u - \frac{1}{d} \nabla_x (m_F \nabla_x u) \tag{2}$$

avec  $m_F(x) := \int_{\mathbb{R}^d} |v|^2 F(x, v) dv$ , et il suffit alors d'évaluer  $\|(\mathbf{A} \mathbf{T} (1 - \Pi))^* f\|^2$  grâce à (3). Ceci revient essentiellement à établir une estimation  $H^2$  pour la solution de (2). Dans le cas Maxwellien, il faut d'abord établir une inégalité de Poincaré améliorée : il existe une constante  $\kappa > 0$  telle que, pour tout  $u \in H^1(e^{-V} dx)$  vérifiant  $\int_{\mathbb{R}^d} u e^{-V} dx = 0$ ,  $\kappa \int_{\mathbb{R}^d} |\nabla_x V|^2 |u|^2 dx \leq \|\nabla_x u\|_0^2$ , d'où l'on déduit d'abord que  $\int_{\mathbb{R}^d} |\nabla_x V|^2 |\nabla_x u|^2 e^{-V} dx$  est borné par  $\|f\|^2$ , puis que  $\|\nabla_x^2 u\|_0^2$  est aussi contrôlé par  $\|f\|^2$ . Dans le cas de la diffusion rapide, il suffit de multiplier (2) par  $V^{1-1/\beta} u$  et par  $V \Delta u$ , puis d'effectuer quelques intégrations par parties, pour contrôler en définitive  $\|(\mathbf{A} \mathbf{T} (1 - \Pi))^* f\|^2$  par  $\|f\|^2$ , ce qui permet de conclure.

## 1. Introduction

A fundamental question which goes back to the early days of kinetic theory is to estimate the *rate of relaxation* of the solutions towards a global equilibrium. This is not an easy issue since the collision term responsible for the relaxation acts, in most of the cases, only on the velocity space. Rates of convergence have been investigated in many papers for the so-called homogeneous kinetic equations, but understanding how the transport operator interacts with collisions to produce a global relaxation is a different and much more recent story. The point is to understand how the spatial density of a local equilibrium evolves towards a density corresponding to a distribution function which is simultaneously in the kernels of the collision and transport operators, a property of the stationary solutions of many kinetic equations. There is an obvious link with diffusion or hydrodynamic limits. A key feature of our approach is that it clearly distinguishes the mechanisms of relaxation at *microscopic level* (convergence towards a local equilibrium, in velocity space) and *macroscopic level* (convergence of the spatial density to a steady state), where the rate is given by a spectral gap which has to do with the underlying diffusion equation for the spatial density. See [3] for more details.

First non constructive results were obtained by Ukai *et al.*, see for instance [9]. Constructive methods inspired from *hypocoelliptic theory* (see *e.g.* [7]) were then brought into the field of kinetic theory by F. Hérau

and F. Nier, see for instance [6]. Their key example is the Vlasov-Fokker-Planck equation. In a recent paper, [5], F. Hérau studied with such tools the case of an operator of zeroth order in the derivatives, which is known in the kinetic literature as the linear Boltzmann relaxation operator. Our approach is done in the spirit of [5] but in a simplified framework for which the order of the operator plays no role. Moreover, explicit estimates on the relaxation rate easily follow, weaker assumption on the external potential than in [5] are needed and the method applies to more general relaxation operators of which we shall give an example. This example is based on kinetic equations which have been studied in [2] and give equations of fast diffusion in the diffusion limit.

The hypoelliptic theory is mainly focused on the regularization properties of the evolution operator, but in many cases the hypoelliptic estimates also imply a result of relaxation to equilibrium. However both questions are independent and have to be distinguished. In the *hypocoercivity* approach, the purpose is centered on the asymptotic behavior and the quantification of the relaxation rates. More precisely the goal is to construct a Lyapunov functional, or generalized entropy, and establish an inequality relating the entropy and its time derivative along the flow defined by the evolution equation. To establish the inequality is then equivalent to prove an exponential rate. Such an approach has been systematically tackled by C. Villani, see [10,11], and has been successfully applied to various models, see for instance [8]. It is also related to recent works on non-linear Boltzmann and Landau equations, see *e.g.* [4]. In this note, we develop a new approach based on operators with less algebraic properties than the ones of the hypoelliptic theory, but which are better adapted to the micro-macro decomposition of the distribution function and give a much simpler insight of the mechanisms responsible of the relaxation at both levels. We illustrate our approach on two examples: the linear BGK and the linearized fast diffusion models. We refer the interested reader to a forthcoming paper, [3], in which the theory will be developed at a more general and abstract level.

## 2. Main results

Let  $V$  be a given *external potential* on  $\mathbb{R}^d$ ,  $d \geq 1$ , and consider the kinetic equation

$$\partial_t f + \mathbb{T} f = \mathbb{L} f, \quad f = f(t, x, v), \quad x \in \mathbb{R}^d, \quad v \in \mathbb{R}^d, \quad (1)$$

where  $\mathbb{T} := v \cdot \nabla_x - \nabla_x V \cdot \nabla_v$  is a transport operator, and the linear relaxation operator  $\mathbb{L}$  is defined by

$$\mathbb{L} f = \Pi f - f, \quad \Pi f := \frac{\rho}{\rho_F} F(x, v), \quad \rho = \rho(f) := \int_{\mathbb{R}^d} f dv \quad \text{and} \quad \rho_F = \rho(F)$$

for some function  $F(x, v) > 0$  which only depends on  $|v|^2/2 + V(x)$ . On  $\mathbb{R}^d \times \mathbb{R}^d \ni (x, v)$ , we consider the measure  $d\mu(x, v) = F(x, v)^{-1} dx dv$  where  $F$  is a positive probability measure. Unless it is explicitly specified, the scalar product and the norm are the ones of  $L^2(d\mu)$ :  $\langle f, g \rangle = \int_{\mathbb{R}^d \times \mathbb{R}^d} f g d\mu$  and  $\|f\|^2 = \langle f, f \rangle$ . Throughout this paper, Eq. (1) is supplemented with a nonnegative initial datum  $f_0 \in L^2(d\mu)$  such that  $\int_{\mathbb{R}^d \times \mathbb{R}^d} f_0 dx dv = 1$ . We shall assume that a unique solution globally exists. This is granted under additional technical assumptions, see for instance [2]. The goal of this note is to state hypocoercivity results in the two following cases.

### 2.1. Maxwellian case

We assume that  $F(x, v) := M(v) e^{-V(x)}$  with  $M(v) := (2\pi)^{-d/2} e^{-|v|^2/2}$ , where  $V$  satisfies the following assumptions:

- (H1) *Regularity*:  $V \in W_{\text{loc}}^{2,\infty}(\mathbb{R}^d)$ .  
(H2) *Normalization*:  $\int_{\mathbb{R}^d} e^{-V} dx = 1$ .  
(H3) *Spectral gap condition*: there exists a positive constant  $\Lambda$  such that  $\int_{\mathbb{R}^d} |u|^2 e^{-V} dx \leq \Lambda \int_{\mathbb{R}^d} |\nabla_x u|^2 e^{-V} dx$  for any  $u \in H^1(e^{-V} dx)$  such that  $\int_{\mathbb{R}^d} u e^{-V} dx = 0$ .  
(H4) *Pointwise condition 1*: there exists  $c_0 > 0$  and  $\theta \in (0, 1)$  such that  $\Delta V \leq \frac{\theta}{2} |\nabla_x V(x)|^2 + c_0 \forall x \in \mathbb{R}^d$ .  
(H5) *Pointwise condition 2*: there exists  $c_1 > 0$  such that  $|\nabla_x^2 V(x)| \leq c_1 (1 + |\nabla_x V(x)|) \forall x \in \mathbb{R}^d$ .  
(H6) *Growth condition*:  $\int_{\mathbb{R}^d} |\nabla_x V|^2 e^{-V} dx < \infty$ .

**Theorem 2.1** *There exists an explicit, positive constant  $\lambda$  such that, under the above assumptions, the solution of (1) satisfies:*

$$\forall t \geq 0, \quad \|f(t) - F\| \leq \|f_0 - F\| e^{-\lambda t}.$$

## 2.2. Fast diffusion case

For some  $\beta > 0$  to be specified later, we assume that

$$F(x, v) := \omega \left( \frac{1}{2} |v|^2 + V(x) \right)^{-(k+1)}, \quad V(x) = (1 + |x|^2)^\beta$$

where  $\omega$  is a normalization constant chosen such that  $\int_{\mathbb{R}^d \times \mathbb{R}^d} F dx dv = 1$  and  $\rho_F = \omega_0 V^{d/2-k-1}$  for some  $\omega_0 > 0$ . More general choices for  $V$  and corresponding assumptions can be found in [3].

**Theorem 2.2** *Let  $d \geq 1$ ,  $k > d/2 + 1$ . There is a constant  $\beta_0 > 1$  such that for any  $\varepsilon > 0$ , there exists  $\delta > 0$  such that for any  $\beta \in [1, \beta_0 - \varepsilon]$ ,  $\beta > (d-4)/(2k-d-2) + \delta$ , there exists a positive, explicit constant  $\lambda$  such that the solution of (1) satisfies:*

$$\forall t \geq 0, \quad \|f(t) - F\| \leq \|f_0 - F\| e^{-\lambda t}.$$

## 2.3. A Lyapunov functional

On  $L^2(d\mu)$ , let us define

$$\mathbf{b}f := \Pi(vf), \quad \mathbf{a}f := \mathbf{b}(\mathbb{T}f), \quad \hat{\mathbf{a}}f := -\Pi(\nabla_x f) \quad \text{and} \quad \mathbf{A} := (1 + \hat{\mathbf{a}} \cdot \mathbf{a} \Pi)^{-1} \hat{\mathbf{a}} \cdot \mathbf{b}.$$

In the last term, we take the projection coordinate by coordinate. These operators can be rewritten as

$$\mathbf{b}f = \frac{F}{\rho_F} \int_{\mathbb{R}^d} v f dv, \quad \mathbf{a}f = \frac{F}{\rho_F} \left( \nabla_x \cdot \int_{\mathbb{R}^d} v \otimes v f dv + \rho(f) \nabla_x V \right), \quad \text{and} \quad \hat{\mathbf{a}}f = -\frac{F}{\rho_F} \nabla_x \rho(f).$$

Let us also note that  $\mathbf{A} \mathbb{T} = (1 + \hat{\mathbf{a}} \cdot \mathbf{a} \Pi)^{-1} \hat{\mathbf{a}} \cdot \mathbf{a}$  and  $\mathbf{a} \Pi f = \frac{F}{\rho_F} \frac{m_F}{d} \nabla_x \left( \frac{\rho(f)}{\rho_F} \right)$  where  $m_F := \int_{\mathbb{R}^d} |v|^2 F(\cdot, v) dv = d \int_{\mathbb{R}^d} |v_i|^2 F(\cdot, v) dv$  for any  $i = 1, 2, \dots, d$ . Define the functional

$$H(f) := \frac{1}{2} \|f\|^2 + \varepsilon \langle \mathbf{A} f, f \rangle.$$

The operator  $\mathbb{T}$  is skew-symmetric on  $L^2(d\mu)$ . If  $f$  is a solution of Eq. (1), then

$$\begin{aligned} \frac{d}{dt} H(f - F) &= D(f - F) \\ \text{with} \quad D(f) &:= \langle f, \mathbf{L} f \rangle - \varepsilon \langle \mathbf{A} \mathbb{T} \Pi f, f \rangle - \varepsilon \langle \mathbf{A} \mathbb{T} (1 - \Pi) f, f \rangle + \varepsilon \langle \mathbb{T} \mathbf{A} f, f \rangle + \varepsilon \langle \mathbf{L} f, (\mathbf{A} + \mathbf{A}^*) f \rangle. \end{aligned}$$

The proof of Theorems 2.1 and 2.2 entirely relies on the following estimate.

**Lemma 2.3** *Under the assumptions of Theorem 2.1 or 2.2, for some  $\varepsilon > 0$  small enough, there exists an explicit constant  $\lambda > 0$  such that  $D(f - F) + \lambda H(f - F) \leq 0$ .*

### 3. Proofs of Lemma 2.3

To simplify the computations, we replace  $f$  by  $f - F$ . From now on we assume that  $0 = \int_{\mathbb{R}^d \times \mathbb{R}^d} f dx dv = \langle f, F \rangle$ . By definition of  $\Pi$ ,  $\int_{\mathbb{R}^d} (\Pi f - f) dv = 0$ . We have obviously  $\langle Lf, f \rangle \leq -\|(1 - \Pi)f\|^2$ , and using the identity  $\varepsilon xy \leq \frac{\varepsilon}{2} x^2 + \frac{\varepsilon^2}{2c} y^2$ , we get the estimates

$$\begin{aligned} -\varepsilon \langle \mathbf{A} \mathbf{T} (1 - \Pi) f, f \rangle &= -\varepsilon \langle \mathbf{A} \mathbf{T} (1 - \Pi) f, \Pi f \rangle \leq \frac{c_2}{2} \|\mathbf{A} \mathbf{T} (1 - \Pi) f\|^2 + \frac{\varepsilon^2}{2c_2} \|\Pi f\|^2, \\ \varepsilon \langle \mathbf{T} \mathbf{A} f, f \rangle &= \varepsilon \langle \mathbf{T} \mathbf{A} f, \Pi f \rangle \leq \frac{c_3}{2} \|\mathbf{T} \mathbf{A} f\|^2 + \frac{\varepsilon^2}{2c_3} \|\Pi f\|^2, \\ \varepsilon \langle (\mathbf{A} + \mathbf{A}^*) \mathbf{L} f, f \rangle &\leq \frac{c_4}{2} \|(1 - \Pi) f\|^2 + \frac{2\varepsilon^2}{c_4} \|\mathbf{A} f\|^2, \end{aligned}$$

for any  $c_2, c_3, c_4 > 0$ . Here we have used the fact that  $\mathbf{A} \mathbf{T} (1 - \Pi) = \Pi \mathbf{A} \mathbf{T} (1 - \Pi)$  and  $\mathbf{T} \mathbf{A} = \Pi \mathbf{T} \mathbf{A}$ . We moreover observe that  $\langle \hat{\mathbf{a}} \cdot \mathbf{a} \Pi f, f \rangle = \frac{1}{d} \int_{\mathbb{R}^d} |\nabla_x \left( \frac{\rho(f)}{\rho_F} \right)|^2 m_F dx$ . Let  $g = \mathbf{A} f$ ,  $u = \rho(g)/\rho_F$ . An elementary computation shows that  $-\nabla_x \int_{\mathbb{R}^d} v f dv = \rho_F u - \frac{1}{d} \nabla_x (m_F \nabla_x u)$ , from which one can deduce that  $\|\mathbf{A} f\|^2 = \int_{\mathbb{R}^d} |u|^2 \rho_F dx$  and  $\|\mathbf{T} \mathbf{A} f\|^2 = \frac{1}{d} \int_{\mathbb{R}^d} |\nabla_x u|^2 m_F dx$  are such that

$$2 \|\mathbf{A} f\|^2 + \|\mathbf{T} \mathbf{A} f\|^2 \leq \|(1 - \Pi) f\|^2.$$

With the choice  $c_3 = c_2, c_4 = \sqrt{2} \varepsilon$ , we have proved that

$$D(f) \leq -\left(1 - \frac{c_2}{2} - \sqrt{2} \varepsilon\right) \|(1 - \Pi) f\|^2 - \varepsilon \langle \mathbf{A} \mathbf{T} \Pi f, f \rangle + \frac{c_2}{2} \|\mathbf{A} \mathbf{T} (1 - \Pi) f\|^2 + \frac{\varepsilon^2}{c_2} \|\Pi f\|^2.$$

To complete the proof of Lemma 2.3, it remains to estimate from above  $-\langle \mathbf{A} \mathbf{T} \Pi f, f \rangle$  and  $\|\mathbf{A} \mathbf{T} (1 - \Pi) f\|^2$ . As for the second of these two terms, we actually estimate  $\|(\mathbf{A} \mathbf{T} (1 - \Pi))^* f\|^2$  as follows. Using  $(\mathbf{A} \mathbf{T} (1 - \Pi))^* f = (\hat{\mathbf{a}} \cdot \mathbf{a} (1 - \Pi))^* g$  with  $g = (1 + \hat{\mathbf{a}} \cdot \mathbf{a} \Pi)^{-1} f$ , which means

$$\rho(f) = \rho_F u - \frac{1}{d} \nabla_x (m_F \nabla_x u) \tag{2}$$

where  $u = \rho(g)/\rho_F$ . Let  $q_F := \int_{\mathbb{R}^d} |v_1|^4 F dv$ ,  $u_{ij} := \partial^2 u / \partial x_i \partial x_j$ . After some elementary but tedious computations, we also get

$$\|(\mathbf{A} \mathbf{T} (1 - \Pi))^* f\|^2 = \frac{1}{3} \sum_{i,j=1}^d \int_{\mathbb{R}^d} \left[ \left( (2\delta_{ij} + 1) q_F - \frac{3m_F^2}{d^2 \rho_F} \delta_{ij} \right) u_{ii} u_{jj} + 2(1 - \delta_{ij}) q_F u_{ij}^2 \right] dx \tag{3}$$

*Case of Theorem 2.1.* In the *Maxwellian case*, various simplifications occur. With  $\rho_F = e^{-V} = \frac{1}{d} m_F = q_F$ , (2) becomes

$$\rho(f) = u e^{-V} - \nabla_x (e^{-V} \nabla_x u) \tag{4}$$

and it follows from (H3) that

$$\langle \mathbf{A} \mathbf{T} \Pi f, f \rangle \geq \frac{\Lambda}{1 + \Lambda} \|\Pi f\|^2.$$

On the other hand, from the computation above,

$$\|(\mathbf{A} \mathbf{T} (1 - \Pi))^* f\|^2 \leq 2 \sum_{i,j=1}^d \int_{\mathbb{R}^d} |u_{ij}|^2 e^{-V} dx.$$

Let  $\|u\|_0^2 := \int_{\mathbb{R}^d} |u|^2 e^{-V} dx$  and  $W := |\nabla_x V|$ . By multiplying (4) by  $u$ , we get after an integration by parts that  $\|u\|_0^2 + \|\nabla_x u\|_0^2 \leq \|\Pi f\|^2$ . By expanding the square in  $|\nabla_x(u e^{-V/2})|^2$ , one can prove using (H2) and (H3) that the following improved Poincaré inequality holds, with  $\kappa = (1 - \theta)/(2(2 + \Lambda c_0))$ :

$$\kappa \|W u\|_0^2 \leq \|\nabla_x u\|_0^2 \quad (5)$$

for any  $u \in H^1(e^{-V} dx)$  such that  $\int_{\mathbb{R}^d} u e^{-V} dx = 0$ .

Multiply (4) by  $W^2 u$  and integrate by parts. By (H5), we get

$$\|W u\|_0^2 + \|W \nabla_x u\|_0^2 - 2c_1 (\|\nabla_x u\|_0 + \|W \nabla_x u\|_0) \cdot \|W u\|_0 \leq \frac{\kappa}{8} \|W^2 u\|_0^2 + \frac{2}{\kappa} \|\Pi f\|^2. \quad (6)$$

Applying (5) to  $W u - \int_{\mathbb{R}^d} W u e^{-V} dx$ , we get

$$\kappa \|W^2 u\|_0^2 \leq \int_{\mathbb{R}^d} |\nabla_x(W u)|^2 e^{-V} dx + 2\kappa \int_{\mathbb{R}^d} W u e^{-V} dx \int_{\mathbb{R}^d} W^3 u e^{-V} dx.$$

On the one hand, by the Cauchy-Schwarz inequality,  $\int_{\mathbb{R}^d} W u e^{-V} dx \leq \|W\|_0 \|u\|_0 =: a$ , and on the other hand,  $\int_{\mathbb{R}^d} W^3 u e^{-V} dx \leq a \|W\|_0^2 + \frac{1}{4a} \|W^2 u\|_0^2$ , so that  $2 \int_{\mathbb{R}^d} W u e^{-V} dx \int_{\mathbb{R}^d} W^3 u e^{-V} dx$  can be bounded by  $\frac{1}{2} \|W^2 u\|_0^2 + 2 \|W\|_0^4 \|u\|_0^2$ . Notice that  $\|W\|_0$  is bounded by (H6). As for the other term of the r.h.s., we can simply write that  $\int_{\mathbb{R}^d} |\nabla_x(W u)|^2 e^{-V} dx$  is bounded by  $2 \|W \nabla_x u\|_0^2 + 4c_1^2 (\|u\|_0^2 + \|W u\|_0^2)$  using (H5). Hence we have

$$\kappa \|W^2 u\|_0^2 \leq 4 \|W \nabla_x u\|_0^2 + 8c_1^2 (\|u\|_0^2 + \|W u\|_0^2) + 4\kappa \|W\|_0^4 \|u\|_0^2.$$

Combined with (6), this proves that, for some  $c_5 > 0$ ,

$$\|W \nabla_x u\|_0 \leq c_5 \|\Pi f\|.$$

By multiplying (4) by  $\Delta u$  and integrating by parts, we get

$$\|\nabla_x^2 u\|_0^2 - (\|W \nabla_x u\|_0 + \|\Pi f\|) \|\nabla_x^2 u\|_0 \leq \|W u\|_0 \|\nabla_x u\|_0.$$

Altogether, this proves that  $\|(\mathbf{A} \mathbf{T} (1 - \Pi))^* f\|^2 \leq c_6 \|\Pi f\|^2$  for some  $c_6 > 0$  and, as a consequence, since  $(1 - \Pi)^2 = 1 - \Pi$ , we obtain

$$\|(\mathbf{A} \mathbf{T} (1 - \Pi)) f\|^2 \leq c_6 \|(1 - \Pi) f\|^2.$$

Summarizing, with  $\lambda_1 = 1 - \frac{c_2}{2} (1 + c_6) - \sqrt{2} \varepsilon$  and  $\lambda_2 = \frac{\Lambda \varepsilon}{1 + \Lambda} - \frac{\varepsilon^2}{c_2}$ , we have proved that

$$D(f) \leq -\lambda_1 \|(1 - \Pi) f\|^2 - \lambda_2 \|\Pi f\|^2.$$

Notice that  $\lambda_1 = \lambda_2$  achieves its maximum for  $c_2 = a \varepsilon$ ,  $\frac{1}{\varepsilon} = \frac{\Lambda}{\Lambda + 1} + \sqrt{2} + \frac{1}{2} (1 + c_6) a - \frac{1}{a}$ , for a value which is achieved by optimizing on  $a > 0$ . The explicit expression of  $c_6$  can easily be retraced in the above computations.



*Case of Theorem 2.2.* In the *fast diffusion case*, we only sketch the main steps of the proof. For  $p = 0, 1, 2$ , let  $w_p^2 := \omega_0 V^{p-q}$ , where  $q = k + 1 - d/2$ ,  $w_0^2 := \rho_F$  and  $V(x) = (1 + |x|^2)^\beta$ . Define  $\|u\|_i^2 = \int_{\mathbb{R}^d} |u|^2 w_i^2 dx$ . Notice that  $\rho_F \in L^1(\mathbb{R}^d)$  means  $\beta(d - 2k - 2) + d < 0$ . This is the case if  $\beta(d + 2 - 2k) + d - 4 < 0$  and  $\beta \geq 1$ . The proof in the Maxwellian case can be adapted as follows. Eq. (2) can be rewritten as

$$\rho(f) = w_0^2 u - \frac{2}{2k-d} \nabla_x (w_1^2 \nabla_x u) \quad (7)$$

and (H3) is replaced by the Hardy-Poincaré inequality, see [1],  $\|u\|_0^2 \leq \Lambda \|\nabla_x u\|_1^2$  for some  $\Lambda > 0$ , under the condition  $\int_{\mathbb{R}^d} u w_0^2 dx = 0$ . This holds true if  $\beta \geq 1$ . The fact that  $\langle \mathbf{A} \mathbf{T} \Pi f, f \rangle \geq \frac{\Lambda}{1+\Lambda} \|\Pi f\|^2$  then follows. We also need the following Hardy-Poincaré inequality

$$\int_{\mathbb{R}^d} V^{\alpha+1-q-\frac{1}{\beta}} |u|^2 dx - \frac{\left( \int_{\mathbb{R}^d} V^{\alpha+1-q-\frac{1}{\beta}} u dx \right)^2}{\int_{\mathbb{R}^d} V^{\alpha+1-q-\frac{1}{\beta}} dx} \leq \frac{1}{4(\beta_0 - 1)^2} \int_{\mathbb{R}^d} V^{\alpha+1-q} |\nabla_x u|^2 dx$$

which is responsible for the condition  $\beta < \beta_0(\Delta)$ ,  $\delta > 0$ . Observe that (7) multiplied by  $u$  gives, after an integration by parts,  $\|u\|_0^2 + (q-1)^{-1} \|\nabla_x u\|_1^2 \leq \|\Pi f\|^2$ . By multiplying (7) by  $V^\alpha u$  with  $\alpha := 1 - 1/\beta$  or by  $V \Delta u$  and integrating by parts, we find directly that  $\|\nabla_x^2 u\|_2^2$  is bounded by  $\|\Pi f\|^2$ . Computations which are quite similar to the ones of the Maxwellian case then allow to conclude. More details will be given in [3].

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**Acknowledgments.** Partially supported by the French-Austrian Amadeus project no. 13785UA, the ANR project IFO, the Austrian Science Fund (project no. W8) and the European network DEASE.

20th October 2008