Computer-assisted proofs for elliptic problems on bounded and unbounded domains

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Consider boundary value problem

$$egin{array}{rcl} -\Delta u+F(x,u,
abla u)&=&0& ext{on}&\Omega\ u&=&0& ext{on}&\partial\Omega \end{array}$$

or

$$\Delta \Delta u + F(x, u, \nabla u, \dots) = 0 \quad \text{on} \quad \Omega$$
$$u = \frac{\partial u}{\partial \nu} = 0 \quad \text{on} \quad \partial \Omega$$

 $\Omega \subset \mathbb{R}^n$ domain with some regularity, F given nonlinearity with some smoothness

AIM: Derive conditions for existence of a solution in some "close" and explicit neighborhood of some approximate solution

"Conditions": either of general type, to be verified analytically, or more special, to be verified automatically on a computer General concept:

Transformation into *fixed-point equation*

u = Tu

and computation of appropriate set U such that

$TU \subset U$

and moreover, T has certain properties (e.g. contractivity or compactness)

Application of some Fixed-Point Theorem (Banach, Schauder, ...)

 \rightsquigarrow Existence of a solution $u^* \in U$

The set U provides *enclosure*

Abstract formulation

Let $(X, \langle \cdot, \cdot \rangle_X), (Y, \langle \cdot, \cdot \rangle_Y)$ Hilbert spaces

Let $\mathcal{F}: X \to Y$ continuously (Fréchet) differentiable mapping

problem :

$$u \in X, \ \mathcal{F}(u) = 0$$

Aim now (first): Existence and bounds for this abstract problem

Let $\omega \in X$ approximate solution,

$$L := \mathcal{F}'(\omega) : X \to Y \ (linear, bounded)$$

Suppose that constants δ and K, and a nondecreasing function $g: [0,\infty) \to [0,\infty)$ have been computed such that

a) $\|\mathcal{F}(\omega)\|_Y \leq \delta$,

b) $||u||_X \leq K ||Lu||_Y$ for all $u \in X$,

C1) $\|\mathcal{F}'(\omega+u) - \mathcal{F}'(\omega)\|_{\mathcal{B}(X,Y)} \le g(\|u\|_X)$ for all $u \in X$,

c₂) $g(t) \rightarrow 0$ as $t \rightarrow 0^+$

Need in addition: $L: X \to Y$ onto

Y = X' dual space, $\Phi : X \to X'$ canonical isometric isomorphism i.e. $(\Phi u)[v] = \langle u, v \rangle_X$ for $u, v \in X$

Assume that $\Phi^{-1}L : X \to X$ is symmetric (i.e. (Lu)[v] = (Lv)[u]for all $u, v \in X$)

Then $\Phi^{-1}L$ selfadjoint, one-to-one \Rightarrow range $(\Phi^{-1}L)$ dense \Rightarrow range (L) dense

Moreover, range (L) is *closed* by b).

Transformation of
$$\mathcal{F}(u) = 0$$
 into fixed-point problem (Newton):

$$\mathcal{F}(u) = 0 \quad \Leftrightarrow \quad \mathcal{F}'(\omega)[u - \omega] = -\mathcal{F}(\omega) - \left[\mathcal{F}(u) - \mathcal{F}(\omega) - \mathcal{F}'(\omega)[u - \omega]\right]$$

$$\Leftrightarrow \underbrace{\mathcal{F}'(\omega)}_{=L}[v] = -\mathcal{F}(\omega) - \left[\mathcal{F}(\omega + v) - \mathcal{F}(\omega) - \mathcal{F}'(\omega)[v]\right], v = u - \omega$$

$$\Leftrightarrow v = -L^{-1}\left\{\mathcal{F}(\omega) + \left[\mathcal{F}(\omega + v) - \mathcal{F}(\omega) - \mathcal{F}'(\omega)[v]\right]\right\} =: Tv$$

Let $V := \{v \in X : \|v\|_X \le \alpha\}$, $\alpha > 0$ to be chosen

Then
$$T(V) \subset V$$
 if $\delta \leq \frac{\alpha}{K} - G(\alpha)$, $G(t) := \int_0^t g(s) ds$

Need either i) T compact (\rightsquigarrow Schauder's Fixed-Point Theorem)

or ii) T contractive (\rightsquigarrow Banach's Fixed-Point Theorem)

ad ii) additional contraction condition

$$Kg(\alpha) < 1$$

Theorem: For some $\alpha \ge 0$, let $\delta \le \frac{\alpha}{K} - G(\alpha)$, and let i) or ii) hold.

Then, there exists a solution $u \in X$ of $\mathcal{F}(u) = 0$ satisfying

 $\|u-\omega\|_X \le \alpha$

$$-\Delta u + F(x,u) = 0$$
 on Ω , $u = 0$ on $\partial \Omega$

weak solutions: $\Omega \subset \mathbb{R}^n$ Lipschitz

$$X = \overset{\circ}{H}{}^{1}(\Omega), \ \langle u, v \rangle_{X} := \langle \nabla u, \nabla v \rangle_{L^{2}} + \sigma \langle u, v \rangle_{L^{2}}, \ Y = H^{-1}(\Omega) = X'$$

Fréchet differentiability requires growth conditions on F, allowing however exponential growth if $n \leq 2$.

a)
$$\| -\Delta\omega + F(\cdot,\omega) \|_{H^{-1}} \le \| -div(\nabla\omega - \rho) \|_{H^{-1}} + \| div\rho - F(\cdot,\omega) \|_{H^{-1}}$$

 $\le \| \nabla\omega - \rho \|_{L^2} + \hat{c} \| div\rho - F(\cdot,\omega) \|_{L^2},$

 $\rho \in H(div; \Omega)$ approximation to $\nabla \omega$, $\|u\|_{L^2} \leq \hat{c} \|u\|_X$ for $u \in X$

b)
$$Lu = -\Delta u + cu, c(x) = \frac{\partial F}{\partial u} (x, \omega(x))$$

Let $\Phi : X \to Y, \Phi u := -\Delta u + \sigma u$ canonical isometric isomorphism $\Phi^{-1}L$ is symmetric, so
 $\|u\|_X \leq K \|Lu\|_Y = K \|\Phi^{-1}Lu\|_X$ for $u \in X$

$$\iff \left| K \ge \left[\min \left\{ |\lambda| : \lambda \in \text{ spectrum of } \Phi^{-1}L \right\} \right]^{-1} \right|$$

→ need bounds for essential spectrum (analytically) and eigenvalue bounds:

$$\Phi^{-1}Lu = \lambda u \iff \left[-\Delta u + \sigma u = \frac{1}{1 - \lambda} \left(\sigma - c(x) \right) u \right],$$

choose $\sigma > c(x)$ ($x \in \Omega$)

Eigenvalue bounds

weak EVP
$$\langle u, v \rangle_X = \lambda b(u, v)$$
 for all $v \in X$

where \boldsymbol{b} bounded, Hermitian, positive bilinear form on \boldsymbol{X}

Upper eigenvalue bounds: Rayleigh-Ritz

Let $\tilde{u}_1, \ldots, \tilde{u}_N \in X$ linearly independent (approximate eigenfunctions). Define $N \times N$ -matrices

$$A_0 := (\langle \tilde{u}_i, \tilde{u}_j \rangle_X), \ A_1 := (b(\tilde{u}_i, \tilde{u}_j))$$

 $\Lambda_1 \leq \Lambda_2 \leq \cdots \leq \Lambda_N$ eigenvalues of the matrix EVP

$$A_0 x = \wedge A_1 x.$$

Then, if $\Lambda_N < \underline{\sigma}_{ess} := \inf\{ \text{ essential spectrum } \}$, there are at least N eigenvalues $\lambda_1 \leq \cdots \leq \lambda_N$ below $\underline{\sigma}_{ess}$, and

$$\lambda_i \leq \Lambda_i \quad (i = 1, \dots, N)$$

Lower eigenvalue bounds: Temple-Lehmann

Let $\tilde{u}_1, \ldots, \tilde{u}_N$ and $\Lambda_1, \ldots, \Lambda_N < \underline{\sigma}_{ess}$ as before.

Let $w_1, \ldots, w_N \in X$ satisfy

$$\langle w_i, v \rangle_X = b(\tilde{u}_i, v) \text{ for all } v \in X \quad (*)$$

and let $\rho \in \mathbb{R}$ be such that

$$\Lambda_N < \rho \le \left\{ \begin{array}{l} \lambda_{N+1} & \text{, if } \lambda_{N+1} < \underline{\sigma}_{\text{ess}} \text{ exists} \\ \underline{\sigma}_{\text{ess}} & \text{, otherwise} \end{array} \right\} \quad (**)$$

Define, besides A_0 and A_1 ,

$$A_2 := (\langle w_i, w_j \rangle_X),$$

and let $\mu_1 \leq \mu_2 \leq \cdots \leq \mu_N < 0$ be the eigenvalues of

$$(A_0 - \rho A_1)x = \mu(A_0 - 2\rho A_1 + \rho^2 A_2)x.$$

Then,
$$\lambda_i \geq
ho \left(1 - rac{1}{1 - \mu_{N+1-i}}
ight)$$
 $(i = 1, \dots, N)$

(*) often difficult in practice; considerable improvement by Goerisch

(**) homotopy method

homotopy method for obtaining ρ such that

$$\Lambda_N < \rho \le \lambda_{N+1}$$

Let $(b_t)_{t \in [t_0,t_1]}$ family of bilinear forms on X such that

- i) for $s \leq t$: $b_s(u, u) \geq b_t(u, u)$ $(u \in X)$
- ii) for each t: The eigenvalue problem $\langle u, v \rangle_X = \lambda b_t(u, v)$ for all $v \in X$ (EVP_t) has at least N + 1 eigenvalues $\lambda_1^{(t)} \leq \cdots \leq \lambda_{N+1}^{(t)}$ below its essential spectrum
- iii) for $t = t_0$, the eigenvalues of (EVP_t) , or at least bounds to them, are known
- iv) for $t = t_1$, problem (EVP_t) is the given one

Consequences: By i), ii), and the min-max-principle $\lambda_k^{(t)}$ increasing in t, for each fixed $k \in \{1, ..., N+1\}$.

In particular, $\lambda_{N+1}^{(t_0)} \leq \lambda_{N+1}^{(t_1)} = \lambda_{N+1}$. Thus, $\rho := \lambda_{N+1}^{(t_0)}$ can be chosen if $\Lambda_N < \lambda_{N+1}^{(t_0)}$. The last condition requires that problem (EVP_{t_0}) (solvable in closed form!) and the given one are sufficiently close.



The homotopy algorithm with M = 5 starting eigenvalues and K = 3 "dropped" eigenvalues.

Example:

with J. McKenna (Connecticut), B. Breuer

 $\begin{array}{rcl} \Delta u + u^2 &=& \lambda \sin(\pi x) \sin(\pi y) & \text{ on } \Omega := (0,1) \times (0,1) \\ u &=& 0 & \text{ on } \partial \Omega \end{array}$

Open problem (resp. conjecture) since the 1980's: At least four solutions for λ sufficiently large?

For $\lambda = 800$:

McKenna: computation of 4 essentially different approximate solutions by numerical mountain pass method

Breuer: improvement of accuracy of the approximations by Fourier series and spectral multigrid methods

Existence and enclosure method provided indeed

4 essentially different solutions!

Two years after our result: More general analytical proof by Dancer and Yan.

$$-\Delta u = u^2 - 800 \sin(\pi x) \sin(\pi y)$$
 in Ω
 $u = 0$ on $\partial \Omega$

where $\Omega:=(0,1)\times(0,1)$.



Numerical results for the four approximate solutions \tilde{u}_i :

	δ	K	α
\tilde{u}_1	0.0023	0.2531	$5.8222 \cdot 10^{-4}$
\tilde{u}_2	0.0041	4.8275	0.0222
\tilde{u}_3	0.0059	2.8847	0.0180
$ ilde{u}_4$	0.0151	3.1436	0.0586



Eigenvalue homotopy for $L_2 = -\Delta - 2\omega_2$

	λ_1	λ_2	λ_3	$\underline{\lambda}_4$	K_0
ω_1	50.8_{2560}^{5453}	74.8_{5752}^{8843}	74.8^{8843}_{5752}	91.34	0.019676
ω_2	-58.9^{6498}_{7504}	-3.8_{909}^{554}	-3.8_{909}^{554}	7.01	0.25938
ω_3	-62.3^{267}_{733}	(-3.6^{369}_{801})	[6.9301, 7.0082]	27.65	0.144299
ω_4	$-65.^{1336}_{2667}$	$6.{}^{7745}_{6269}$	$6{6269}^{7745}$	12.38	0.150901

Eigenvalue enclosures



Numerical enclosure for the Gelfand problem

$$-\Delta u = \lambda \exp(u) \quad \text{in } \Omega = (0,1)^2$$

$$u = 0 \quad \text{on } \partial \Omega$$

$$\|u\|_{\infty}$$

$$3_{2.5}$$

$$2_{1.5}$$

$$1_{0.5}$$

$$1_{0.5}$$

$$1_{1-2-3-4-5-6-\lambda}$$

jointly with Ch. Wieners:



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Four solutions for $\lambda = 15/32$ on the unsymmetric domain



Theorem (P.-W. 2001) The existence of a continuous solution u_3 on the independent solution branch can be verified using H^1 approximations ω and H(div) approximations σ .

Dancer obtained similar multiplicity results for a domain Ω consisting of two disjoint balls with a thin connecting corridor.

Emden's Equation on an unbounded *L*-shaped domain (jointly with F. Pacella and D. Rütters)

Consider the problem

$$\left\{\begin{array}{ccc} -\Delta u = u^p & \text{in} & \Omega \\ u = 0 & \text{on} & \partial\Omega \\ u > 0 & \text{in} & \Omega \end{array}\right\} \text{or, equivalently,} \left\{\begin{array}{ccc} -\Delta u = |u|^p & \text{in} & \Omega \\ u = 0 & \text{on} & \partial\Omega \end{array}\right\}$$

where $\Omega \subset \mathbb{R}^N$ is a domain and 1 <math>(p > 1 in case N = 2).

In particular, we are interested in the unbounded L-shaped domain

$$\Omega = ((-1,\infty)\times(0,1)) \cup ((-1,0)\times(-\infty,1))$$



Goal: Prove existence of a symmetric solution with one bump centered in the corner (by computer assistance)



Computation of an approximate solution

Choose $\Omega_0 \subset \Omega$ compact (cut off "far out part" of the infinite legs) and compute approximate solution $\omega_0 \in H_0^1(\Omega_0)$ of $-\Delta u = |u|^p$ in Ω_0 , u = 0 on $\partial \Omega_0$. Then use

$$\omega = \begin{cases} \omega_0 & \text{in} & \Omega_0 \\ 0 & \text{in} & \Omega \backslash \Omega_0 \end{cases}$$

as approximate solution on Ω .

For computing ω_0 , we use a Newton iteration and Finite Elements; the re-entrant corner requires, in addition, use of a *corner singular function* (for accuracy reasons). For the computation of K, we need a positive lower bound for min $\{|\lambda| : \lambda \in \text{spectrum of } \Phi^{-1}L\}.$

The spectrum of $\Phi^{-1}L$ consists of

i) essential spectrum

ii) isolated eigenvalues of finite multiplicity

i) Essential spectrum of $\Phi^{-1}L$

• Consider
$$L_0: H_0^1(\Omega) \to H^{-1}(\Omega), v \mapsto -\Delta v + \left(\frac{\pi^2}{\pi^2 + 1}\chi_{\Omega_1}\right) v$$
,

where $\Omega_1 = (-1, 0) \times (0, 1)$.

• $\Phi^{-1}L_0$ is compact perturbation of $\Phi^{-1}L$ since ω and χ_{Ω_1} have compact support,

and thus $\sigma_{ess}(\Phi^{-1}L) = \sigma_{ess}(\Phi^{-1}L_0)$

• Estimate Rayleigh quotient to obtain $\sigma(\Phi^{-1}L_0) \subset \left[\frac{\pi^2}{\pi^2+1},\infty\right)$:

ii) Isolated eigenvalues of $\Phi^{-1}L$

$$(\Phi^{-1}L)[u] = \lambda u \iff L[u] = \lambda \Phi[u]$$
$$\iff -\Delta u - p|\omega|^{p-2}\omega u = \lambda(-\Delta u + u)$$
$$\iff (1 - \lambda)(-\Delta u + u) = (1 + p|\omega|^{p-2}\omega)u$$
$$\overset{1 = \lambda \geq 0}{\Longrightarrow} (-\Delta u + u) = \frac{1}{\underbrace{1 - \lambda}_{=:\kappa}} (1 + p|\omega|^{p-2}\omega)u$$

Task: Compute upper and lower bounds for eigenvalues κ neighboring 1.



Numerical results for p = 3



Bound for residuum:

 $\delta = 0.001699$ Bound for inverse of Linearization: $K_{\rm sym} = 3.73$

$$\|\omega\|_{L^4} \leq 3.014333 \ C_4 = 0.46200$$

For $\alpha = 0.006471$ we have:

$$\delta \leq \psi(\alpha) = \frac{\alpha}{K} - \gamma \alpha^2 (\|\omega\|_{L^4} + C_4 \alpha)$$

Thus, there exists a solution $u \in H_0^1(\Omega)$ such that $||u - \omega||_{H_0^1} \le 0.006471$

Travelling wave equation on \mathbb{R}

(jointly with P. J. McKenna, J. Horak, B. Breuer)

Find $u \in H^2(\mathbb{R})$ such that

 $u^{(\text{IV})} + c^2 u'' + e^u - 1 = 0 \text{ on IR.}$ (1)



Figure 1: Numerical solutions for c = 1.3 and the number of the corresponding curve in the continuation diagram in Fig. 3.

	lower branch				upper branch			
Solution	K	δ	α	Morse Index	K	δ	α	Morse Index
1	1.51e+01	5.36e-08	8.05e-07	1	2.48e+01	4.21e-08	1.05e-06	1
2	6.52e + 01	4.56e-08	2.97e-06	2	1.27e + 02	4.40e-08	5.59e-06	3
3	1.22e + 02	2.06e-08	2.50e-06	1	6.21e+01	4.62e-08	2.87e-06	2
4	3.61e + 02	4.87e-08	1.76e-05	2	8.55e + 02	4.41e-08	3.80e-05	3
5	8.06e + 02	5.32e-08	4.33e-05	1	1.09e + 02	4.02e-08	4.37e-06	2
6	2.11e+03	5.18e-08	1.18e-04	2	5.24e + 03	6.53e-11	3.42e-07	3
7	5.11e + 03	4.70e-08	4.33e-05	1	3.48e + 02	4.33e-08	1.51e-05	2
8	3.19e + 04	1.13e-10	3.72e-06	1	2.07e+03	1.62e-10	3.34e-07	2
9	7.87e + 04	1.57e-10	-	-	1.99e + 05	5.37e-10	-	-
10	3.19e + 04	1.57e-10	5.21e-06	1	1.30e + 04	2.62e-10	3.44e-06	2
11	1.87e + 06	7.69e-11	-	-	8.12e + 04	3.08e-10		-
12	9.20e + 01	5.18e-08	4.77e-06	2	1.14e + 02	2.65e-08	3.02e-06	3
13	1.20e + 02	4.69e-08	5.62e-06	3	2.35e+02	4.40e-08	1.04e-05	4
14	2.65e+02	2.03e-08	5.35e-06	2	1.65e + 02	4.47e-08	7.35e-06	3
15	7.00e+02	5.25e-08	3.71e-05	3	1.56e + 03	1.67e-08	2.61e-05	4
16	3.80e + 02	4.85e-08	1.85e-05	2	2.32e + 02	4.62e-08	1.07e-05	3
17	1.45e+02	4.97e-08	7.16e-06	3	2.23e+02	1.65e-08	3.65e-06	4
18	1.97e + 02	2.11e-08	4.16e-06	4	3.70e + 02	1.73e-08	6.38e-06	5
19	4.12e+03	5.50e-08	4.16e-06	4	6.81e+03	3.34e-09	2.37e-05	5
20	2.43e+03	7.36e-08	2.02e-04	4	2.17e+02	6.38e-10	3.34e-07	5

Verified upper bounds for the crucial constants K, α, δ . The 40 approximations are ordered as in Figure 1.



Course of homotopy algorithm for solution number 5 (upper branch).



Figure 3: Continuation of numerical solutions of Fig. 1. This figure shows portions of the solution curves as c is varied above 1.3. Presumably, these branches continue as $c \to 0$. What this paper proves is that at c = 1.3, 36 solutions exist.

Navier-Stokes Equations on an unbounded strip with obstacle (jointly with J. Wunderlich)



 $\Omega = \mathbb{R} imes (0,1) \setminus D$



Navier-Stokes Equations

$$\begin{aligned} -\Delta u + Re\left[(u \cdot \nabla)u + (u \cdot \nabla)\Gamma + (\Gamma \cdot \nabla)u + \nabla p\right] &= g \\ \operatorname{div} u &= 0 \end{aligned} \quad \text{in } \Omega, \qquad \begin{pmatrix} \operatorname{transformed} \\ \operatorname{NSE} \end{pmatrix} \end{aligned}$$

- Reynolds number Re
- $\Gamma := U V$, with Poiseuille flow U and compactly supported V to adjust boundary conditions
- $v = \Gamma + u$ solves the original Navier-Stokes problem
- Weak solutions $u \in H := \{u \in H_0^1(\Omega, \mathbb{R}^2) : \text{ div } u = 0\}$
- Inner product $\langle u, v \rangle_H := \langle \nabla u, \nabla v \rangle_{L^2} + \sigma \langle u, v \rangle_{L_2}$ $(u, v \in H)$ for some $\sigma \ge 0$
- Isometric isomorphism $\Phi: H \to H', u \mapsto \langle u, \cdot \rangle_H$

• Norm bound for L^{-1} :

$$\|u\|_{H} \le K \|Lu\|_{H'} = K \|\Phi^{-1}Lu\|_{H} \quad (u \in H)$$
(A1)

Hence, *L* is injective and $rg(\Phi^{-1}L)$ is closed

Additionally assume

$$\|u\|_{H} \le K^{*} \|(\Phi^{-1}L)^{*}u\|_{H} \quad (u \in H)$$
(A2)

Then, using $rg(\Phi^{-1}L)^{\perp} = ker((\Phi^{-1}L)^*)$ and (A1), *L* is surjective

Norm bound K > 0 for L^{-1}

$$\|u\|_{H} \le K \|Lu\|_{H'} = K \|\Phi^{-1}Lu\|_{H} \quad (u \in H)$$
(A1)

If $\Phi^{-1}L$ were symmetric this would lead to the eigenvalue problem $\Phi^{-1}Lu = \lambda u$, i.e., $Lu = \lambda \Phi u$ Since here $\Phi^{-1}L$ is not symmetric we square:

$$\langle u, u \rangle_{H} \leq K^{2} \langle \Phi^{-1}Lu, \Phi^{-1}Lu \rangle_{H} \quad (u \in H)$$

Need positive lower bound for the spectral points of

$$\langle \Phi^{-1}Lu, \Phi^{-1}L\varphi \rangle_{H} = \lambda \langle u, \varphi \rangle_{H} \qquad (\varphi \in H)$$

Task: Compute verified lower bounds

• $\underline{\sigma}_{ess} > 0$ for the essential spectrum

• $\underline{\sigma}_{ev} > 0$ for the isolated eigenvalues below $\underline{\sigma}_{ess}$, $\underline{\sigma}_{ev} = \underline{\sigma}_{ess}$ if such eigenvalues do not exist Choose $K := \frac{1}{\sqrt{\underline{\sigma}_{ev}}}$



Some results





Some results



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Numerical Verification Methods and Computer-Assisted Proofs for Partial Differential Equations

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