

4.2.2 Global Existence of Weak Solutions (Convergence to the Vlasov-Poisson system)

In this section we're going to prove the global existence of weak solutions of the Cauchy Problem for the Vlasov-Poisson system:

$$\begin{aligned} (E(t, x)) &= -\nabla \cdot G + S(t, x), \\ S(t, x) &= \int_{\mathbb{R}^d} f(t, x, v) dv \end{aligned}$$

Thm 4.2.1: Let $d \geq 2$ and $f^{in} \in L^1 \cap L^\infty(\mathbb{R}_x^d \times \mathbb{R}_v^d)$ satisfy

$$f^{in} \geq 0 \text{ a.e. and } \iint_{\mathbb{R}^d \times \mathbb{R}^d} \frac{1}{2} |v|^2 f^{in}(x, v) dx dv + \int_{\mathbb{R}^d} \frac{1}{2} |E^{in}(x)|^2 dx = \mathcal{E}^{in} < \infty$$

Then there exists a global weak solution $f \in L^\infty(\mathbb{R}_+, L^1(\mathbb{R}_x^d \times \mathbb{R}_v^d))$ of the Cauchy problem for the Vlasov-Poisson system with initial data f^{in} . It satisfies

$$0 \leq f(t, x, v) \leq \|f^{in}\|_{L^\infty} \text{ for a.e. } (x, v) \in \mathbb{R}^d \times \mathbb{R}^d \text{ for all } t \geq 0,$$

together with the mass bound

$$\iint_{\mathbb{R}^d \times \mathbb{R}^d} f(t, x, v) dx dv \leq \mathcal{M}^{in} < \infty$$

for all $t \geq 0$ and the energy bound

$$\iint_{\mathbb{R}^d \times \mathbb{R}^d} \frac{1}{2} |v|^2 f(t, x, v) dx dv + \int_{\mathbb{R}^d} \frac{1}{2} |E(t, x)|^2 dx \leq \mathcal{E}^{in} < \infty$$

$$S(t, x) = \int_{\mathbb{R}^d} f(t, x, v) dv$$

$$E(t, x) = -\nabla \cdot G + S(t, x)$$

for a.e. $t \geq 0$. The initial condition is verified in the sense of distributions, i.e. for all $\phi \in C_c^\infty(\mathbb{R}^d \times \mathbb{R}^d)$, the function

$$t \mapsto \iint_{\mathbb{R}^d \times \mathbb{R}^d} f(t, x, v) \phi(x, v) dx dv$$

is continuous on \mathbb{R}_+ and

$$\iint_{\mathbb{R}^d \times \mathbb{R}^d} f(0, x, v) \phi(x, v) dx dv = \iint_{\mathbb{R}^d \times \mathbb{R}^d} f^{in}(x, v) \phi(x, v) dx dv$$

Proof: First, we recall the approximate Vlasov-Poisson system (VPE) for a $\varepsilon > 0$:

$$\left\{ \begin{array}{l} \partial_t f_\varepsilon(t, x, v) + v \cdot \nabla_x f_\varepsilon(t, x, v) - \nabla_x \Phi_\varepsilon(t, x) \cdot \nabla_v f_\varepsilon(t, x, v) = 0, \\ -\Delta_x \Phi_\varepsilon(t, \cdot) = \mathcal{S}_\varepsilon * \mathcal{S}_\varepsilon * \rho_\varepsilon(t, \cdot), \quad \nabla_x \Phi_\varepsilon \rightarrow 0 \text{ as } |x| \rightarrow \infty, \\ \rho_\varepsilon(t, x) = \int_{\mathbb{R}^d} f_\varepsilon(t, x, v) dv, \\ f_\varepsilon|_{t=0} = \mathcal{S}_\varepsilon * (\mathbb{1}_{\varepsilon|x| < 1} \mathbb{1}_{\varepsilon|v| < 1} f^{in}) =: f_\varepsilon^{in} \end{array} \right.$$

where $\mathcal{S} \in C^\infty(\mathbb{R}^d)$ is a even mollifier and $\mathcal{S}_\varepsilon(x) = \varepsilon^{-d} \mathcal{S}(\frac{x}{\varepsilon})$

and $\mathcal{S}_\varepsilon(x, v) := \mathcal{S}_\varepsilon(x) \mathcal{S}_\varepsilon(v)$. The proof will follow 4 steps:

We start by proving some uniform bound in ε for the families $\{f_\varepsilon\}$, $\{\rho_\varepsilon\}$ and $\{\Phi_\varepsilon\}$. Then, we find candidates $f_\varepsilon, \rho_\varepsilon, \Phi_\varepsilon$ for our solution via weak compactness and prove that they have most of the wanted properties. Then, we prove that f_ε satisfies the Vlasov-Poisson PDE. Lastly, we show that the initial condition will be satisfied in a distributional sense.

Step 1: consider $E_\varepsilon^{in} = -\mathcal{S}_\varepsilon * \nabla_{ad} * \rho_\varepsilon^{in}$ and $\rho_\varepsilon^{in}(x) = \int_{\mathbb{R}^d} f_\varepsilon^{in}(x, v) dv$ and $\frac{1}{q} = \frac{d}{d+2} - \frac{1}{d}$. With Young's inequality (with $r=q$) and the interpolation inequality (with $r=0$ and $m=2$) ~~and~~ and the field estimate (where $\frac{1}{q} = \frac{1}{p} - \frac{1}{d} \Rightarrow p = \frac{d+2}{d}$) we get

$$\|E_\varepsilon^{in}\|_{L^q(\mathbb{R}^d)} \leq \|\mathcal{S}_\varepsilon\|_{L^1(\mathbb{R}^d)} \|\nabla_{ad} * \rho_\varepsilon^{in}\|_{L^q(\mathbb{R}^d)} \quad (\text{Young})$$

$$\leq C_d \|\rho_\varepsilon^{in}\|_{L^{\frac{d+2}{d}}(\mathbb{R}^d)} \quad (\text{Field est.})$$

$$\leq C_d (q, d) \|\rho_\varepsilon^{in}\|_{L^\infty(\mathbb{R}^d \times \mathbb{R}^d)}^{\frac{2}{d+2}} \|\rho_\varepsilon^{in}\|_{L^1(\mathbb{R}^d \times \mathbb{R}^d)}^{\frac{d}{d+2}} \quad (\text{interp. ineq.})$$

$$\leq C_d C(p, d) \|f_\varepsilon^{\text{in}}\|_{L^\infty(\mathbb{R}^d \times \mathbb{R}^d)}^{\frac{d}{d+2}} \|(\varepsilon^{\text{in}})^{\frac{d}{d+2}}\| =: K$$

In the last inequality we used

$$\| |v|^2 f_\varepsilon^{\text{in}} \|_{L^1(\mathbb{R}^d \times \mathbb{R}^d)} = \| \sum_\varepsilon * (|v|^2 \mathbb{1}_{\varepsilon|x| \leq 1} \mathbb{1}_{\varepsilon|v| \leq 1} f^{\text{in}}) \|_{L^1(\mathbb{R}^d \times \mathbb{R}^d)}$$

$$\stackrel{\text{(Young)}}{\leq} \| |v|^2 \mathbb{1}_{\varepsilon|x| \leq 1} \mathbb{1}_{\varepsilon|v| \leq 1} f^{\text{in}} \|_{L^1(\mathbb{R}^d \times \mathbb{R}^d)}$$

$$\leq \| |v|^2 f^{\text{in}} \|_{L^1(\mathbb{R}^d \times \mathbb{R}^d)} \leq \varepsilon^{\text{in}}$$

The last ineq. is by assumption. In a similar way we get

$$\| E_\varepsilon^{\text{in}} \|_{L^{\frac{d}{d-1}}(\mathbb{R}^d)} \leq \| \mathbb{V} G_d * S_\varepsilon^{\text{in}} \|_{L^{\frac{d}{d-1}}(\mathbb{R}^d)} \stackrel{\text{(Young)}}{\leq} C_d \| S_\varepsilon^{\text{in}} \|_{L^1(\mathbb{R}^d)}$$

(Field est.
with $p = 1$ and
 $q = \frac{d-1}{d}$)

$$\leq C_d \| S^{\text{in}} \|_{L^1(\mathbb{R}^d)} = C_d M^{\text{in}}$$

The last inequality comes from the fact

$$M_\varepsilon^{\text{in}} = \| S_\varepsilon^{\text{in}} \|_{L^1(\mathbb{R}^d)} = \| f_\varepsilon^{\text{in}} \|_{L^1(\mathbb{R}^d \times \mathbb{R}^d)} = \| \sum_\varepsilon * (\mathbb{1}_{\varepsilon|x| \leq 1} \mathbb{1}_{\varepsilon|v| \leq 1} f^{\text{in}}) \|_{L^1(\mathbb{R}^d \times \mathbb{R}^d)}$$

$$\stackrel{\text{(Young)}}{\leq} \| \mathbb{1}_{\varepsilon|x| \leq 1} \mathbb{1}_{\varepsilon|v| \leq 1} f^{\text{in}} \|_{L^1(\mathbb{R}^d \times \mathbb{R}^d)} \leq \| f^{\text{in}} \|_{L^1(\mathbb{R}^d \times \mathbb{R}^d)}$$

$$= \| S^{\text{in}} \|_{L^1(\mathbb{R}^d)} = M^{\text{in}}$$

This also shows the mass bound.

We know $q = \frac{d(d+2)}{(d-2)(d-1)}$ and let $p = \frac{d}{d-1}$. Let's assume for $r=2$.

we have $p \leq r \leq q \Leftrightarrow 2 \leq d \leq 5$. There is a $\theta \in [0, 1]$ such that

$$\frac{1}{r} = \frac{\theta}{p} + \frac{1-\theta}{q}. \text{ We know that}$$

$$\begin{aligned} \|E_\varepsilon^{\text{in}}\|_{L^2(\mathbb{R}^d)} &\leq \|E_\varepsilon^{\text{in}}\|_{L^p(\mathbb{R}^d)}^\theta \|E_\varepsilon^{\text{in}}\|_{L^q(\mathbb{R}^d)}^{1-\theta} \\ &\leq (C_d M^{\text{in}})^\theta K^{1-\theta} < \infty \end{aligned}$$

which is independent of $\varepsilon > 0$. Hence,

$$\sup_{\varepsilon > 0} \|E_\varepsilon^{\text{in}}\|_{L^2(\mathbb{R}^d)} < \infty$$

We also have shown that $\iint_{\mathbb{R}^d \times \mathbb{R}^d} \frac{1}{2} |v|^2 f_\varepsilon^{\text{in}}(x, v) dx dv \leq \varepsilon^{\text{in}}$ is

independent of $\varepsilon > 0$. Together we get with energy conservation that

$$\sup_{t, \varepsilon > 0} \iint_{\mathbb{R}^d \times \mathbb{R}^d} \frac{1}{2} |v|^2 f_\varepsilon(t, x, v) dx dv + \int_{\mathbb{R}^d} \frac{1}{2} |E_\varepsilon(t, x)|^2 dx$$

$$= \sup_{\varepsilon > 0} \iint_{\mathbb{R}^d \times \mathbb{R}^d} \frac{1}{2} |v|^2 f_\varepsilon^{\text{in}}(x, v) dx dv + \int_{\mathbb{R}^d} \frac{1}{2} |E_\varepsilon^{\text{in}}(x)|^2 dx =: \bar{\varepsilon}^{\text{in}} < \infty.$$

$$\Rightarrow \sup_{t, \varepsilon > 0} \|\tilde{E}_\varepsilon(t, \cdot)\|_{L^2(\mathbb{R}^d)} < \infty$$

Step 2: By Banach-Alaoglu the unit ball in the dualspace is weak*-compact. which implies that any bounded sequence has a convergent subsequence, provided the dualspace is metrizable, so that compactness is equivalent

to sequential compactness. In our case we know that $L^\infty = (L^1)'$ for a σ -finite measure and the Lebesgue measure is. L^∞ is a separable Banach space, so the unit ball or any ball is metrizable. Since $(f_\varepsilon, E_\varepsilon)$ is uniformly bounded in $\varepsilon > 0$ (this & previous section) we can find a convergent subsequence of it (for the sake of simplicity we still call it $(f_\varepsilon, E_\varepsilon)$). Hence, we get

$$\begin{aligned} f_\varepsilon &\rightarrow f \text{ in } L^\infty(\mathbb{R}_+ \times \mathbb{R}^d \times \mathbb{R}^d) \text{ weak-}^* \\ S_\varepsilon &\rightarrow S \text{ in } L^\infty(\mathbb{R}_+; L^{\frac{d+2}{d}}(\mathbb{R}^d)) \text{ weak-}^* \\ E_\varepsilon &\rightarrow E \text{ in } L^\infty(\mathbb{R}_+; L^2(\mathbb{R}^d)) \text{ weak-}^* \end{aligned}$$

(we have shown $\|S_\varepsilon(\cdot)\|_{L^{\frac{d+2}{d}}(\mathbb{R}^d)}, \|E_\varepsilon(\cdot)\|_{L^2(\mathbb{R}^d)} < \infty$ in section 4.1 and we have $\frac{d+2}{d-1} \leq 2 \leq \frac{d(d+2)}{(d-2)(d+1)}$)

Since we're working with the weak^{*}-top., we're basically working with distributions. So from now on, we're looking at distributions essentially. We have

$$0 = \partial_{x_i} \partial_{x_j} \Phi_\varepsilon - \partial_{x_j} \partial_{x_i} \Phi_\varepsilon = \partial_{x_j} (E_\varepsilon)_i - \partial_{x_i} (E_\varepsilon)_j \rightarrow \partial_{x_j} E_i - \partial_{x_i} E_j$$

in $\mathcal{D}'(\mathbb{R}_+ \times \mathbb{R}^d)$ since

$$\begin{aligned} \int_{\mathbb{R}^d} \partial_{x_j} (E_\varepsilon)_i(x) \phi(x) dx &= - \int_{\mathbb{R}^d} (E_\varepsilon)_i(x) \partial_{x_j} \phi(x) dx \\ &= - \int_{\mathbb{R}^d} E_i(x) \partial_{x_j} \phi(x) dx \\ &= \int_{\mathbb{R}^d} \partial_{x_j} E_i(x) \phi(x) dx \end{aligned}$$

for every testfunction $\phi \in C_c^\infty(\mathbb{R}^d)$ and $\partial_{x_j} \phi$ is also a testfunction. So there, must be a $\Phi \in \mathcal{D}'(\mathbb{R}_+ \times \mathbb{R}^d)$ such that

$$E = -\nabla_x \Phi$$

by classical analysis. Since $\iint_{\mathbb{R}^d \times \mathbb{R}^d} \frac{1}{2} |v|^2 f_\varepsilon(t, x, v) dx dv \leq \varepsilon^{1n} < \infty$

we see that the sequence f_ε is tight in the v variable (i.e. for a sequence μ_n of bounded, signed Radon measures is tight if $\mu_n(\mathbb{R}^n \setminus B(0, R)) \rightarrow 0$ as $R \rightarrow \infty$ uniformly in n). Using Fatou's Lemma we get

$$\begin{aligned} \int_{\mathbb{R}^d} S(t, x) dx &\leq \liminf_{\varepsilon \searrow 0} \int_{\mathbb{R}^d} S_\varepsilon(t, x) dx \\ &= \liminf_{\varepsilon \searrow 0} \iint_{\mathbb{R}^d \times \mathbb{R}^d} f_\varepsilon(t, x, v) dv dx \leq M^{14} \end{aligned}$$

So $S \in L^\infty(\mathbb{R}_+, L^1(\mathbb{R}^d))$. In the same way we get

$$\begin{aligned} \int_{\mathbb{R}^d} f(t, x, v) dv &\leq \liminf_{\varepsilon \searrow 0} \int_{\mathbb{R}^d} f_\varepsilon(t, x, v) dv \\ &= \liminf_{\varepsilon \searrow 0} S_\varepsilon(t, x) = S(t, x) \end{aligned}$$

Using portmanteau's theorem, i.e. for a tight sequence of bounded, signed Radon measures μ_n , we have

$$\int \phi(z) \mu_n(e|z) \rightarrow 0 \quad \text{as } n \rightarrow \infty$$

for all $\phi \in C_b$ \Leftrightarrow if it holds for all $\phi \in C_c$, we get equality.

to clarify $\iint_{\mathbb{R}^d \times \mathbb{R}^d} \frac{1}{2} |v|^2 f_\varepsilon(t, x, v) dx dv$ implies $f_\varepsilon(t, x, v) = o(\frac{1}{|v|^2})$

which is independent, so $(\mu_\varepsilon(\cdot) = \int f_\varepsilon(t, x, v) dv)_\varepsilon$ is tight.

We also have $f_\varepsilon \rightarrow f$ in a distributional sense. So we have $\int_{\mathbb{R}^d} f_\varepsilon(t, x, v) \phi(v) dv \rightarrow \int_{\mathbb{R}^d} f(t, x, v) \phi(v) dv$, but with part of Montecarlo's theorem it holds also for bounded functions, say the constant function equal to one, so we have $\int_{\mathbb{R}^d} f(t, x, v) dv = \rho(t, x)$. Using Fatou again we get

$$\iint_{\mathbb{R}^d \times \mathbb{R}^d} f(t, x, v) dx dv \leq \iint_{\mathbb{R}^d \times \mathbb{R}^d} f^{in}(x, v) dx dv = M^{in}$$

We don't have necessarily equality, since the lack of tightness in the x -variable and the potential loss of mass as $|x| \rightarrow \infty$.

We have $S_\varepsilon^{in} \rightarrow S^{in}$ in $L^1(\mathbb{R}^d)$ by the dominated convergence, since $(S_\varepsilon^{in})_\varepsilon$ is dominated by S^{in} . Using the fact $\mathcal{L}_\varepsilon \xrightarrow{D'} \mathcal{L}_0$

we get

$$E_\varepsilon^{in} = -\mathcal{L}_\varepsilon * \nabla \mathcal{L}_\varepsilon * S_\varepsilon^{in} \xrightarrow{D'} -\nabla \mathcal{L}_0 * S^{in} = E^{in}$$

We have $E_\varepsilon \rightarrow E$ in $L^\infty(\mathbb{R}_+, L^2(\mathbb{R}^d))$ weak* as $\varepsilon \rightarrow 0$, this implies

$$\int_a^b \int_{\mathbb{R}^d} E(s, x) \cdot (E_\varepsilon(s, x) - E(s, x)) dx ds \rightarrow 0$$

for all $a < b$ in \mathbb{R}_+ . Hence,

$$\liminf_{\varepsilon \rightarrow 0} \int_a^b \int_{\mathbb{R}^d} |E_\varepsilon(t, x)|^2 dx ds \geq \int_a^b \int_{\mathbb{R}^d} |E(t, x)|^2 dx dt$$

by Fatou.

Similarly we have

$$\int_a^b \iint_{\mathbb{R}^d \times \mathbb{R}^d} \mathbb{1}_{|x+v| < R} |v|^2 f_\varepsilon(t, x, v) dx dv dt$$

$$\rightarrow \int_a^b \iint_{\mathbb{R}^d \times \mathbb{R}^d} \mathbb{1}_{|x+v| < R} |v|^2 f(t, x, v) dx dv dt$$

$$f_\varepsilon \geq 0 \text{ a.e.}$$

$$\Rightarrow \liminf_{\varepsilon \searrow 0} \int_a^b \iint_{\mathbb{R}^d \times \mathbb{R}^d} |v|^2 f_\varepsilon(t, x, v) dx dv dt$$

$$\geq \int_a^b \iint_{\mathbb{R}^d \times \mathbb{R}^d} \mathbb{1}_{|x+v| < R} |v|^2 f(t, x, v) dx dv dt$$

With $R \rightarrow \infty$ and Fatou we get

$$\liminf_{\varepsilon \searrow 0} \int_a^b \iint_{\mathbb{R}^d \times \mathbb{R}^d} |v|^2 f_\varepsilon(t, x, v) dx dv dt$$

$$\geq \int_a^b \iint_{\mathbb{R}^d \times \mathbb{R}^d} |v|^2 f(t, x, v) dx dv dt$$

Finally

$$\int_a^b \iint_{\mathbb{R}^d \times \mathbb{R}^d} |v|^2 f(t, x, v) dx dv dt + \int_a^b \int_{\mathbb{R}^d} |E(t, x)|^2 dx dt$$

$$\leq \liminf_{\varepsilon \searrow 0} \left(\int_a^b \iint_{\mathbb{R}^d \times \mathbb{R}^d} |v|^2 f_\varepsilon(t, x, v) dx dv dt + \int_a^b \int_{\mathbb{R}^d} |E_\varepsilon(t, x)|^2 dx dt \right)$$

$$= 2\varepsilon^{\text{in}}(b-a)$$

for all $a < b$ in \mathbb{R}_+ . Therefore for almost every $t \in \mathbb{R}_+$.

The last equality used the energy conservation.

We also have

$$E_\varepsilon = -\Sigma_\varepsilon * \nabla G_d * S_\varepsilon \xrightarrow{D'} -\nabla G_d * S,$$

but also $E_\varepsilon \xrightarrow{D'} E$, so we have $E = -\nabla G_d * S$
in $D'(\mathbb{R}^d)$

or $-\nabla_x \Phi = -\nabla G_d * S$. With $-\Delta G_d = \delta_0$ we

have $-\Delta_x \Phi = \delta_0 * S = S = \int_{\mathbb{R}^d} f dv$ in $D'(\mathbb{R}_+ \times \mathbb{R}^d)$

Step 3: Now we look at the Vlasov equation

$$(\partial_t + v \cdot \nabla_x) f_\varepsilon = \operatorname{div}_v (f_\varepsilon \nabla_x \Phi_\varepsilon)$$

The linear part we can pass easily in the sense of distributions

i.e. $(\partial_t + v \cdot \nabla_x) f_\varepsilon \xrightarrow{D'} (\partial_t + v \cdot \nabla_x) f$ as $\varepsilon \searrow 0$.

Now Σ_ε is uniformly bounded in $L^1(\mathbb{R}^d)$ and

$$-\nabla_x^2 \Phi_\varepsilon = \nabla_x^2 G_d * (\Sigma_\varepsilon * \Sigma_\varepsilon * S_\varepsilon),$$

So we can use the a priori estimate on the derivatives of the force field, i.e. for all $t \geq 0$ we have

$$\|\nabla_x^2 \Phi_\varepsilon(t, \cdot)\|_{L^p(\mathbb{R}^d)} \leq C \|\Sigma_\varepsilon(t, \cdot)\|_{L^p(\mathbb{R}^d)} \leq \text{const.} \quad 1 \leq p \leq \frac{d+2}{d}$$

$$\|\partial_t \nabla_x \Phi_\varepsilon(t, \cdot)\|_{L^q(\mathbb{R}^d)} \leq C \|j_\varepsilon(t, \cdot)\|_{L^p(\mathbb{R}^d)} \leq \text{const.}, \quad 1 < q \leq \frac{d+2}{d+1}$$

Since they are uniform bounds in ε and t we get

$$\sup_{t \geq 0} \|\partial_t \nabla_x \Phi_\varepsilon(t, \cdot)\|_{L^q(\mathbb{R}^d)} + \|\nabla_x^2 \Phi_\varepsilon(t, \cdot)\|_{L^p(\mathbb{R}^d)} < \infty$$

for $1 < p \leq \frac{d+2}{d}$ and $1 < q \leq \frac{d+2}{d+1}$

Hence, $-E_\varepsilon = \nabla_x \Phi_\varepsilon \in W^{1,q}$ for $1 < q \leq \frac{d+2}{d+1}$. By Rellich's compactness theorem we have $W^{1,q} \subset\subset L^1$. So we have the strong convergence

$$\chi \nabla_x \Phi_\varepsilon \rightarrow \chi \nabla_x \Phi$$

in $L^1(\mathbb{R}_+ \times \mathbb{R}^d \times \mathbb{R}^d)$, since $E_\varepsilon \rightarrow E = -\nabla_x \Phi$ in $L^\infty(\mathbb{R}_+, L^2(\mathbb{R}^d))$ weak-* as $\varepsilon \searrow 0$, for all $\chi \in C_c(\mathbb{R}_+ \times \mathbb{R}^d \times \mathbb{R}^d)$

So

$$\iiint_{\mathbb{R}_+ \times \mathbb{R}^d \times \mathbb{R}^d} \chi f_\varepsilon(t, x, v) \nabla_x \Phi_\varepsilon(t, x) dx dv dt \varepsilon$$

$$\xrightarrow{\varepsilon \searrow 0} \iiint_{\mathbb{R}_+ \times \mathbb{R}^d \times \mathbb{R}^d} \chi f(t, x, v) \nabla_x \Phi(t, x) dx dv dt \varepsilon$$

or

$$f_\varepsilon \nabla_x \Phi_\varepsilon \xrightarrow{D'} f \nabla_x \Phi \quad \text{as } \varepsilon \searrow 0$$

Hence,

$$(\partial_t + v \cdot \nabla_x) f = \operatorname{div}_v (f \nabla_x \Phi).$$

since div_v is a linear operator.

Step 4: First we have

$$\partial_t f_\varepsilon = -\operatorname{div}_x (v f_\varepsilon) + \operatorname{div}_v (f_\varepsilon \nabla_x \Phi_\varepsilon).$$

Next we have

$$\iint_{|x|, |v| \geq 1} |v| f_{\varepsilon}(t, x, v) dx dv \leq \iint_{|x|, |v| \geq 1} |v|^2 f_{\varepsilon}(t, x, v) dx dv \leq 2 \bar{\varepsilon}^{in}$$

and

$$\iint_{|x|, |v| \leq 1} |v| f_{\varepsilon}(t, x, v) dx dv \leq \iint_{|x|, |v| \leq 1} f_{\varepsilon}(t, x, v) dx dv \leq M^{in}$$

These bounds are independent of ε and t so we have

$$A := \sup_{t \geq 0} \|v f_{\varepsilon}(t, \cdot, \cdot)\|_{L^1(\mathbb{R}^d \times \mathbb{R}^d)} < \infty$$

On the other hand we have

$$\begin{aligned} \int_{\mathbb{R}^d} f_{\varepsilon}(t, x, v)^2 |\nabla_x \Phi_{\varepsilon}(t, x)|^2 dx \\ \leq \|f^{in}\|_{L^{\infty}(\mathbb{R}^d \times \mathbb{R}^d)} \int_{\mathbb{R}^d} |\nabla_x \Phi_{\varepsilon}|^2 dx \\ \leq \|f^{in}\|_{L^{\infty}(\mathbb{R}^d \times \mathbb{R}^d)} \cdot 2 \bar{\varepsilon}^{in} \end{aligned}$$

where we used $0 \leq f_{\varepsilon}(t, x, v) \leq \|f^{in}\|_{L^{\infty}(\mathbb{R}^d \times \mathbb{R}^d)}$ from the previous section. Hence,

$$B := \sup_{t \geq 0} \|f_{\varepsilon}(t, \cdot, \cdot) \nabla_x \Phi_{\varepsilon}(t, \cdot)\|_{L^{\infty}(\mathbb{R}^d, L^2(\mathbb{R}^d))} < \infty.$$

So

$$A + B < \infty.$$

Now let $\chi \in C_c^\infty(\mathbb{R}^d \times \mathbb{R}^d)$. We have

$$\begin{aligned}
 & \left| \frac{d}{dt} \iint_{\mathbb{R}^d \times \mathbb{R}^d} f_\varepsilon(t, x, v) \chi(x, v) dx dv \right| \\
 &= \left| \iint_{\mathbb{R}^d \times \mathbb{R}^d} \partial_t f_\varepsilon(t, x, v) \chi(x, v) dx dv \right| \\
 &= \left| \iint_{\mathbb{R}^d \times \mathbb{R}^d} (-\operatorname{div}_x(v f_\varepsilon) + \operatorname{div}_v(f_\varepsilon \nabla_x \Phi_\varepsilon)) \chi(x, v) dx dv \right| \\
 &\leq \left| \iint_{\mathbb{R}^d \times \mathbb{R}^d} v f_\varepsilon(t, x, v) \operatorname{div}_x \chi(x, v) dx dv \right| \\
 &\quad + \left| \iint_{\mathbb{R}^d \times \mathbb{R}^d} f_\varepsilon(t, x, v) \nabla_x \Phi_\varepsilon(t, x) \operatorname{div}_v \chi(x, v) dx dv \right|
 \end{aligned}$$

So

$$\begin{aligned}
 & \sup_{\varepsilon, t > 0} \left| \frac{d}{dt} \iint_{\mathbb{R}^d \times \mathbb{R}^d} f_\varepsilon(t, x, v) \chi(x, v) dx dv \right| \\
 &\leq C_1 \cdot A + \sup_{\varepsilon, t > 0} \left| \iint_{\mathbb{R}^d \times \mathbb{R}^d} f_\varepsilon(t, x, v) \nabla_x \Phi_\varepsilon(t, x) \operatorname{div}_v \chi(x, v) dx dv \right|
 \end{aligned}$$

for some constant $C_1 > 0$ since χ is bounded. We know $L^2 \subseteq L^1$ for some finite measure which we basically have since $\chi \in C_c^\infty(\mathbb{R}^d \times \mathbb{R}^d)$. So we can bound the second term with $C_2 \cdot B$ for some constant $C_2 > 0$. Hence,

$$\sup_{\varepsilon, t > 0} \left| \frac{d}{dt} \iint_{\mathbb{R}^d \times \mathbb{R}^d} f_\varepsilon(t, x, v) \chi(x, v) dx dv \right| \leq C_1 A + C_2 B < \infty$$

since $C_1, C_2 > 0$ are independent of ε & t .

So we can use the Ascoli-Arzelà theorem, i.e.

$$\iint_{\mathbb{R}^d \times \mathbb{R}^d} f_\varepsilon(t, x, v) \chi(x, v) dx dv \xrightarrow{\varepsilon \searrow 0} \iint_{\mathbb{R}^d \times \mathbb{R}^d} f(t, x, v) \chi(x, v) dx dv$$

uniformly on $[0, T]$ for all $T > 0$. Letting $T \rightarrow \infty$ we see that

$$t \mapsto \iint_{\mathbb{R}^d \times \mathbb{R}^d} f(t, x, v) \chi(x, v) dx dv$$

is continuous on \mathbb{R}_+ . For $t=0$ we have

$$\iint_{\mathbb{R}^d \times \mathbb{R}^d} f_\varepsilon(0, x, v) \chi(x, v) dx dv \xrightarrow{\varepsilon \searrow 0} \iint_{\mathbb{R}^d \times \mathbb{R}^d} f(0, x, v) \chi(x, v) dx dv$$

and since ξ_ε is a even mollifier we can use Lemma 4.2.2

$$\iint_{\mathbb{R}^d \times \mathbb{R}^d} \xi_\varepsilon * (\mathbb{1}_{\varepsilon|x|<1} \mathbb{1}_{\varepsilon|v|<1} f^{in})(x, v) \chi(x, v) dx dv$$

$$= \iint_{\mathbb{R}^d \times \mathbb{R}^d} \mathbb{1}_{\varepsilon|x|<1} \mathbb{1}_{\varepsilon|v|<1} f^{in}(x, v) \tilde{\chi}(x, v) dx dv$$

$$\xrightarrow{\varepsilon \searrow 0} \iint_{\mathbb{R}^d \times \mathbb{R}^d} f^{in}(x, v) \chi(x, v) dx dv$$

~~for small enough ε since $\chi \in C_c^\infty(\mathbb{R}^d \times \mathbb{R}^d)$~~ , where

$\tilde{\chi} = \xi_\varepsilon * \chi \in C_c^\infty$ since the convolution is bijective in C_c^∞ .

$$= \iint_{\mathbb{R}^d \times \mathbb{R}^d} \sum_{\varepsilon} * (\mathbb{1}_{\varepsilon|x| < \varepsilon} \mathbb{1}_{\varepsilon|v| < \varepsilon} f^{in})(x, v) \chi(x, v) dx dv$$

$$\xrightarrow{\varepsilon \downarrow 0} \iint_{\mathbb{R}^d \times \mathbb{R}^d} f^{in}(x, v) \chi(x, v) dx dv$$

Hence,

$$\iint_{\mathbb{R}^d \times \mathbb{R}^d} f^{in}(x, v) \chi(x, v) dx dv = \iint_{\mathbb{R}^d \times \mathbb{R}^d} f(0, x, v) \chi(x, v) dx dv.$$

Since $\chi \in C_c^\infty(\mathbb{R}^d \times \mathbb{R}^d)$ was arbitrary we have

$$f|_{t=0} = f^{in}.$$

QED