

Hypoelliptic damped wave equations on graded Lie groups with initial data from negative order Sobolev spaces

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This talk is based on the following joint works with Aparajita Dasgupta (IIT Delhi), Shyam Swarup Mondal (ISI Kolkata), Michael Ruzhansky (UGent, Belgium) and Berikbol Torebek (UGent Belgium):

- ▶ A. Dasgupta, V. Kumar, S. S. Mondal and M. Ruzhansky, Semilinear damped wave equations on the Heisenberg group with initial data from Sobolev spaces of negative order, **J. Evol. Equ.** 24(51), (2024).
<https://doi.org/10.1007/s00028-024-00976-5> (Open Access).
- ▶ A. Dasgupta, V. Kumar, S. S. Mondal and M. Ruzhansky, Higher order hypoelliptic damped wave equations on graded Lie groups with data from negative order Sobolev spaces.
<https://doi.org/10.48550/arXiv.2404.08766>
- ▶ V. Kumar, S. S. Mondal, M. Ruzhansky and B. T. Torebek, Blow-up result for semilinear damped wave equations with data from negative order Sobolev spaces: the critical case.
<https://doi.org/10.48550/arXiv.2408.05598>

Nonlinear damped wave equation on \mathbb{R}^n

We consider the following semilinear damped wave equation:

$$\begin{cases} u_{tt} - \Delta u + u_t = |u|^p, & x \in \mathbb{R}^n, t > 0, \\ u(0, x) = \varepsilon u_0(x), & x \in \mathbb{R}^n, \\ u_t(0, x) = \varepsilon u_1(x), & x \in \mathbb{R}^n, \end{cases} \quad (1)$$

where $1 < p < \infty$, Δ is the Laplacian on \mathbb{R}^n and $\varepsilon > 0$ is a size parameter.

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- ▶ [Ikeda-\(Wakasugi, Ogawa, Sobajima\) 2015, 16,19, Lai-Zhou 2019](#) The sharp lifespan estimates are given by

$$T_\varepsilon \begin{cases} = \infty & \text{if } p > p_{\text{crit}}(n), \\ \simeq \exp(C\varepsilon^{-(p-1)}) & \text{if } p = p_{\text{crit}}(n), \\ \simeq C\varepsilon^{-\frac{2(p-1)}{2-n(p-1)}} & \text{if } p < p_{\text{crit}}(n). \end{cases}$$

Nonlinear heat equation and Fujita exponent

- ▶ The exponent $p_{\text{crit}}(n) := 1 + \frac{2}{n}$ plays a similar role as in the semilinear damped wave equation in the study of the following semilinear heat equation:

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- ▶ For $N \geq 2$: [Karch 2000] with $p > 1 + \frac{4}{n}$, [Hayashi-Kaikina-Naumkin 2004] with $p > p_{\text{Fuj}}(n)$.
- ▶ This is known as the “diffusion phenomenon” of (linear or nonlinear) damped wave equations.

Damped wave equations on \mathbb{R}^n : Initial data from negative Sobolev spaces

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$(u_0, u_1) \in (H^s(\mathbb{R}^n) \cap L^m(\mathbb{R}^n)) \times (H^{s-1}(\mathbb{R}^n) \cap L^m(\mathbb{R}^n))$ with $m \in (1, 2]$.

- The new modified Fujita exponent becomes

$$\rho_{\text{Fuji}}(n) := \rho_{\text{Fuji}}\left(\frac{n}{m}\right) = 1 + \frac{2m}{n}.$$

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- This implies optimal L^m - L^2 decay estimates of homogeneous damped wave equations.

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- ▶ Guo and Wang 2012, Tang-Zhang-Zou 2024: Compressible Navier-Stokes equations and the Boltzmann equation with initial data from negative order Sobolev space.

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with initial data additionally belonging to homogeneous Sobolev spaces of negative order $\dot{H}^{-\gamma}(\mathbb{R}^n)$ with $\gamma > 0$.

- ▶ They found a new critical exponent

$$p_{\text{crit}}(n, \gamma) := 1 + \frac{4}{n + 2\gamma}, \quad \gamma \in \left(0, \frac{n}{2}\right).$$

- For $p > p_{\text{crit}}(n, \gamma)$, the problem (4) admits a global-in-time Sobolev solution for sufficiently small data of lower regularity.
- For $1 < p < p_{\text{crit}}(n, \gamma)$, the solutions to (4) blow-up in a finite time. In other words, there exists $T > 0$ such that the solution to (4) satisfies $\|u(\cdot, t_m)\|_{\infty} \rightarrow \infty$ as $t_m \rightarrow T$.

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- ▶ The sharp lifespan estimates for weak solutions to (4) is given by

$$T_{\varepsilon} \begin{cases} = \infty & \text{if } p > p_{\text{crit}}(n, \gamma), \\ \simeq C\varepsilon^{-\frac{2}{2p' - 2 - \frac{n}{2} - \gamma}} & \text{if } p < p_{\text{crit}}(n, \gamma), \end{cases}$$

where C is a positive constant independent of ε and p' .

Damped wave equations on \mathbb{R}^n : Critical exponent case

For any $T > 0$, a weak solution of the Cauchy problem

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in $[0, T] \times \mathbb{R}^n$ is a function $u \in L^p_{\text{loc}}([0, T] \times \mathbb{R}^n)$ that satisfies the following integral relation:

$$\begin{aligned} & \int_0^T \int_{\mathbb{R}^n} u(t, x) (\partial_t^2 \phi(t, x) - \Delta \phi(t, x) - \partial_t \phi(t, x)) \, dx \, dt - \int_{\mathbb{R}^n} u_0(x) \phi(0, x) \, dx \\ & - \int_{\mathbb{R}^n} u_1(x) \phi(0, x) \, dx + \int_{\mathbb{R}^n} u_0(x) \partial_t \phi(0, x) \, dx = \int_0^T \int_{\mathbb{R}^n} |u(t, x)|^p \phi(t, x) \, dx \, dt, \end{aligned} \quad (6)$$

for any $\phi \in C_0^\infty([0, T] \times \mathbb{R}^n)$.

Global solution: If $T = \infty$, we call u to be a global-in-time weak solution to (5),

Local solution: otherwise, u is said to be a local-in-time weak solution to (5).

Damped wave equations on \mathbb{R}^n : Critical exponent case

Theorem 1 (Berikbol, K., Mondal, Ruzhansky, 2024)

Let $\gamma \in (0, \frac{n}{2})$ and let the exponent p satisfy

$$p = p_{\text{Crit}}(n, \gamma) := 1 + \frac{4}{n + 2\gamma}.$$

We assume that the non-negative initial data $(u_0, u_1) \in \dot{H}^{-\gamma}(\mathbb{R}^n) \times \dot{H}^{-\gamma}(\mathbb{R}^n)$ satisfies

$$u_0(x) + u_1(x) \geq C_1 \langle x \rangle^{-n(\frac{1}{2} + \frac{\gamma}{n})} (\log(e + |x|))^{-1}, \quad x \in \mathbb{R}^n, \quad (7)$$

where C_1 is a positive constant. Then, there is no global (in-time) weak solution to

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- We prove this theorem using the test function method ([Mitidieri and Pohozaev 2001](#), [Zhang 2001](#)).

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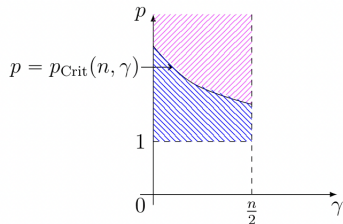
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where C_1 is a positive constant. Then, there is no global (in-time) weak solution to

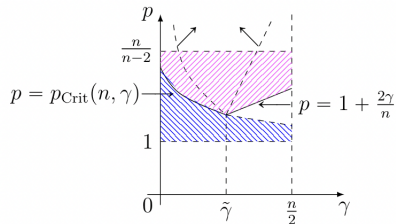
$$\begin{cases} u_{tt} - \Delta u + u_t = |u|^p, & x \in \mathbb{R}^n, t > 0, \\ u(0, x) = u_0(x), & x \in \mathbb{R}^n, \\ u_t(0, x) = u_1(x), & x \in \mathbb{R}^n. \end{cases} \quad (8)$$

- We prove this theorem using the test function method (Mitidieri and Pohozaev 2001, Zhang 2001).
- We introduce an appropriate test function for the critical case $p = p_{\text{Crit}}$ different from (Chen and Reissig 2023) in the sub-critical case $p < p_{\text{Crit}}(n, \gamma)$.

Figure



$n = 1, 2$



$n = 3, 4, 5, 6$

Range for global existence of solution for $p > p_{\text{Crit}}(n, \gamma)$

Range for blow-up of weak solution for $p \leq p_{\text{Crit}}(n, \gamma)$

Our Goal:

To study the Cauchy problem for the semilinear damped wave equation with power-type nonlinearities:

$$\begin{cases} u_{tt} + \mathcal{R}u + u_t = |u|^p, & x \in \mathbb{G}, t > 0, \\ u(0, x) = \varepsilon u_0(x), & x \in \mathbb{G}, \\ u_t(0, x) = \varepsilon u_1(x), & x \in \mathbb{G}, \end{cases} \quad (9)$$

where $1 < p < \infty$, \mathcal{R} is a positive **Rockland operator** of homogeneous degree $\nu \geq 2$ on a **graded Lie group** \mathbb{G} , and the initial data (u_0, u_1) with its size parameter $\varepsilon > 0$ belongs to **homogeneous Sobolev spaces of negative order** $\dot{H}^{-\gamma}(\mathbb{G}) \times \dot{H}^{-\gamma}(\mathbb{G})$ with $\gamma > 0$.

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- ▶ **Examples of Rockland operators** For $\mathbb{G} = (\mathbb{R}^n, +)$: a Rockland operator \mathcal{R} can be any positive homogeneous elliptic differential operator with constant coefficients, for example, we can consider

$$\mathcal{R} = (-\Delta)^m \text{ or } \mathcal{R} = (-1)^m \sum_{j=1}^n a_j \left(\frac{\partial}{\partial x_j} \right)^{2m}, \quad a_j > 0, m \in \mathbb{N},$$

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- ▶ [Georgiev and Palmieri, 2019](#): Semilinear damped wave equation on \mathbb{H}^n with power nonlinearity: Critical exponent= Fujita exponent= $1 + \frac{2}{Q}$. Global existence of small data solutions for supercritical case and a blow-up result for (sub)-critical case.
- ▶ [Palmieri, 2020](#): The L^2 - L^2 decay estimates of for the solution of the homogeneous linear damped wave equation on the Heisenberg group and their derivatives.

Homogeneous Lie groups

A connected and simply connected Lie group \mathbb{G} with $\dim \mathbb{G} = n$ is called a **homogeneous Lie group** if the Lie algebra $\mathfrak{g} \cong \mathbb{R}^n$ of \mathbb{G} is endowed with a family of **dilations** $D_r^{\mathfrak{g}}$, $r > 0$, which are vector space automorphisms on \mathfrak{g} satisfying the following two conditions:

- ▶ For every $r > 0$, $D_r^{\mathfrak{g}}$ is a map of the form $D_r^{\mathfrak{g}} := \text{Exp}(\ln(r)A)$ for some diagonalisable linear operator $A \equiv \text{diag}[\nu_1, \dots, \nu_n]$ on \mathfrak{g} .
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$$Q := \text{Tr}(A) = \nu_1 + \dots + \nu_n.$$

- **Convention:** The weights $0 < \nu_1 \leq \nu_2 \leq \dots \leq \nu_n$ are jointly rescaled so that the lowest weight $\nu_1 = 1$. This also implies that $Q \geq n$.

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- The bi-invariant Haar measure dx on \mathbb{G} , which is just a Lebesgue measure on \mathbb{R}^n , is Q -homogeneous in the sense that

$$d(D_r(x)) = r^Q dx.$$

Graded Lie groups

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A **graded Lie group** \mathbb{G} is a connected and simply connected Lie group whose Lie algebra \mathfrak{g} can be written as

$$\mathfrak{g} = \bigoplus_{i=1}^s \mathfrak{g}_i, \quad \text{with } [\mathfrak{g}_i, \mathfrak{g}_j] \subset \mathfrak{g}_{i+j} \quad \text{and } \mathfrak{g}_{i+j} = \{0\} \text{ for } i+j > s$$

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Stratified Lie groups \subset Graded Lie groups \subset Homogeneous groups \subset Nilpotent Lie groups.

- ▶ An example of a nine dimensional nilpotent Lie algebra which does not admit any family of dilations.

Examples of graded Lie groups

- The Abelian group $\mathbb{G} := (\mathbb{R}^n, +)$ with $\mathfrak{g} := \mathbb{R}^n$ with trivial gradation $\mathfrak{g}_1 := \mathbb{R}^n$. The dilation is the canonical dilation

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- The Heisenberg group $\mathbb{H}^n := (\mathbb{R}^{2n+1}, \circ)$ with group operation \circ given by

$$(x, y, t) \circ (x', y', t') = (x + x', y + y', t + t' + \frac{1}{2}(xy' - x'y)),$$

where $(x, y, t), (x', y', t') \in \mathbb{R}^n \times \mathbb{R}^n \times \mathbb{R}$. The canonical basis for the Lie algebra \mathfrak{h}_n of \mathbb{H}^n is given by the left-invariant vector fields:

$$X_j = \partial_{x_j} - \frac{y_j}{2} \partial_t, \quad Y_j = \partial_{y_j} + \frac{x_j}{2} \partial_t, \quad j = 1, 2, \dots, n, \quad \text{and } T = \partial_t, \quad (10)$$

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- The Heisenberg Lie algebra \mathfrak{h}_n admits the decomposition $\mathfrak{h}_n = \mathfrak{g}_1 \oplus \mathfrak{g}_2$, where $\mathfrak{g}_1 = \mathbb{R} - \text{span}\{X_j, Y_j\}_{j=1}^n$ and $\mathfrak{g}_2 = \mathbb{R} - \text{span}\{T\}$. This include a family of dilations

$$D_r(x, y, t) = (rx, ry, r^2t) \quad r > 0.$$

Fourier Analysis on graded Lie groups

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- The following *Plancherel identity* holds for $f \in \mathcal{S}(\mathbb{G})$

$$\int_{\mathbb{G}} |f(x)|^2 dx = \int_{\widehat{\mathbb{G}}} \|\widehat{f}(\pi)\|_{\text{HS}(\mathcal{H}_\pi)}^2 d\mu(\pi). \quad (12)$$

- The Fourier transform $\mathcal{F}_{\mathbb{G}}$ extends uniquely to a unitary isomorphism from $L^2(\mathbb{G})$ onto the space $L^2(\widehat{\mathbb{G}})$.

Rockland operators

- For a left-invariant differential operator T , let us denote by $\pi(T)$, the symbol of T , which is the infinitesimal representation $d\pi(T)$ associated with $\pi \in \widehat{\mathbb{G}}$.

Rockland operator

A positive left-invariant differential operator \mathcal{R} on a homogeneous group \mathbb{G} called the *Rockland operator* if it is homogeneous of positive degree ν , that is,

$$\mathcal{R}(f \circ D_r) = r^\nu (\mathcal{R}f) \circ D_r, \quad r > 0, f \in C^\infty(\mathbb{G})$$

and the operator $\pi(\mathcal{R})$ is injective on \mathcal{H}_π^∞ for every nontrivial representation $\pi \in \widehat{\mathbb{G}}$, that is,

$$\forall v \in \mathcal{H}_\pi^\infty \quad \pi(\mathcal{R})v = 0 \implies v = 0. \quad (RC)$$

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Rockland conjecture

Rockland \implies Graded

Existence of a Rockland operator on homogeneous Lie group $\mathbb{G} \implies \mathbb{G}$ is a graded Lie group

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Spectrum of symbol of Rockland operator

- ▶ For any $f \in L^2(\mathbb{G})$, we have

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- ▶ We can choose an orthonormal basis for \mathcal{H}_{π} such that the infinite matrix associated to the self-adjoint operator $\pi(\mathcal{R})$ has the following representation

$$\pi(\mathcal{R}) = \begin{pmatrix} \pi_1^2 & 0 & \cdots & \cdots \\ 0 & \pi_2^2 & 0 & \cdots \\ \vdots & 0 & \ddots & \\ \vdots & \vdots & & \ddots \end{pmatrix} \quad (13)$$

where π_i , $i = 1, 2, \dots$, are strictly positive real numbers and $\pi \in \widehat{\mathbb{G}} \setminus \{1\}$.

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Sobolev spaces on graded Lie groups

- ▶ The inhomogeneous Sobolev spaces $H^s(\mathbb{G}) := H_{\mathcal{R}}^s(\mathbb{G})$, $s \in \mathbb{R}$, associated to positive Rockland operator \mathcal{R} of homogeneous degree ν , is defined as

$$H^s(\mathbb{G}) := \left\{ f \in \mathcal{D}'(\mathbb{G}) : (I + \mathcal{R})^{s/\nu} f \in L^2(\mathbb{G}) \right\},$$

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$$\|f\|_{\dot{H}^{p,s}(\mathbb{G})} := \left\| \mathcal{R}^{s/\nu} f \right\|_{L^p(\mathbb{G})}.$$

- ▶ These Sobolev spaces are independent of the choice of a Rockland operator \mathcal{R} .

Interpolation inequalities on graded Lie groups

- **Hardy-Littlewood-Sobolev inequality:** Let $s > 0$ and $1 < p < q < \infty$ be such that

$$\frac{s}{Q} = \frac{1}{p} - \frac{1}{q}.$$

Then

$$\|f\|_{L^q(\mathbb{G})} \lesssim \|f\|_{\dot{H}^{p,s}(\mathbb{G})} \simeq \|\mathcal{R}_\nu^{\frac{s}{p}} f\|_{L^p(\mathbb{G})}. \quad (14)$$

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- ▶ **Gagliardo-Nirenberg inequality :** Let $s \in (0, 1]$, $1 < r < \frac{Q}{s}$, and $2 \leq q \leq \frac{rQ}{Q-sr}$. Then

$$\|u\|_{L^q(\mathbb{G})} \lesssim \|u\|_{\dot{H}^{r,s}(\mathbb{G})}^\theta \|u\|_{L^2(\mathbb{G})}^{1-\theta}, \quad (15)$$

for $\theta = \left(\frac{1}{2} - \frac{1}{q}\right) / \left(\frac{s}{Q} + \frac{1}{2} - \frac{1}{r}\right) \in [0, 1]$, provided that $\frac{s}{Q} + \frac{1}{2} \neq \frac{1}{r}$.

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Examples of Rockland operators

- On a graded Lie group \mathbb{G} , operators

$$\mathcal{R} := \sum_{j=1}^n (-1)^{\frac{\nu_0}{\nu_j}} a_j X_j^{2\frac{\nu_0}{\nu_j}}, \quad \text{with } a_1, a_2, \dots, a_n > 0$$

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$$\mathcal{L}_{\mathbb{G}} := -(X_1^2 + X_2^2 + \dots + X_{n_1}^2)$$

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Theorem 2 (Dasgupta, K., Mondal and Ruzhansky 2024)

Let \mathbb{G} be a graded Lie group of homogeneous dimension Q and let \mathcal{R} be a positive Rockland operator of homogeneous degree ν . Assume that $(u_0, u_1) \in (H^s \cap \dot{H}^{-\gamma}) \times (H^{s-1} \cap \dot{H}^{-\gamma})$ with $s \geq 0$ and $s + \gamma \geq 0$. Then the solution of the linear Cauchy problem

$$\begin{cases} u_{tt} + \mathcal{R}u + u_t = 0, & x \in \mathbb{G}, t > 0, \\ u(0, x) = u_0(x), & x \in \mathbb{G}, \\ u_t(0, x) = u_1(x), & x \in \mathbb{G}, \end{cases} \quad (16)$$

satisfies the following \dot{H}^s -decay estimate

$$\|u(t, \cdot)\|_{\dot{H}^s} \lesssim (1+t)^{-\frac{s+\gamma}{\nu}} (\|u_0\|_{H^s \cap \dot{H}^{-\gamma}} + \|u_1\|_{H^{s-1} \cap \dot{H}^{-\gamma}}), \quad (17)$$

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Remark

The additional use of Sobolev spaces of negative order for initial data provides a decay rate $(1+t)^{-\frac{\gamma}{\nu}}$ for any $\gamma > 0$.

Sketch of the proof

Applying the group Fourier transform on \mathbb{G} to the linear system (16) with respect to x , for all $\pi \in \widehat{\mathbb{G}}$, we get

$$\begin{cases} \partial_t^2 \widehat{u}(t, \pi) + \pi(\mathcal{R})\widehat{u}(t, \pi) + \partial_t \widehat{u}(t, \pi) = 0, & \pi \in \widehat{\mathbb{G}}, t > 0, \\ \widehat{u}(0, \pi) = \widehat{u}_0(\pi), & \pi \in \widehat{\mathbb{G}}, \\ \partial_t \widehat{u}(0, \pi) = \widehat{u}_1(\pi), & \pi \in \widehat{\mathbb{G}}, \end{cases} \quad (18)$$

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For $m, k \in \mathbb{N}$, we introduce the notation

$$\widehat{u}(t, \pi)_{m,k} \doteq (\widehat{u}(t, \pi) e_k, e_m)_{\mathcal{H}_\pi}, \quad (19)$$

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where $\{e_m\}_{m \in \mathbb{N}}$ is the same orthonormal basis in the representation space \mathcal{H}_π that gives us (13). Then $\widehat{u}(t, \pi)_{m,k}$ solves the following infinite system of ordinary differential equation with respect to t variable

$$\begin{cases} \partial_t^2 \widehat{u}(t, \pi)_{m,k} + \partial_t \widehat{u}(t, \pi)_{m,k} + \beta_{m,\pi}^2 \widehat{u}(t, \pi)_{m,k} = 0, & \pi \in \widehat{\mathbb{G}}, t > 0, \\ \widehat{u}(0, \pi)_{m,k} = \widehat{u}_0(\pi)_{m,k}, & \pi \in \widehat{\mathbb{G}}, \\ \partial_t \widehat{u}(0, \pi)_{m,k} = \widehat{u}_1(\pi)_{m,k}, & \pi \in \widehat{\mathbb{G}}, \end{cases} \quad (20)$$

where we denote $\beta_{m,\pi}^2 = \pi_m^2$.

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The characteristic equation of the above system is given by

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Using asymptotic expansions of eigenvalues, we consider the following cases:

- ▶ When $|\beta_{m,\pi}| < \delta \ll 1$:

$$\begin{aligned}\lambda_1 &= -1 + \mathcal{O}(\beta_{m,\pi}^2), \\ \lambda_2 &= -\beta_{m,\pi}^2 + \mathcal{O}(\beta_{m,\pi}^4).\end{aligned}\tag{21}$$

- ▶ When $|\beta_{m,\pi}| > N \gg 1$:

$$\begin{aligned}\lambda_1 &= -\frac{1}{2} - i|\beta_{m,\pi}| + \mathcal{O}(|\beta_{m,\pi}|^{-1}), \\ \lambda_2 &= -\frac{1}{2} + i|\beta_{m,\pi}| + \mathcal{O}(|\beta_{m,\pi}|^{-1}).\end{aligned}\tag{22}$$

- ▶ When $\delta < |\beta_{m,\pi}| < N$:

$$\operatorname{Re}(\lambda_1) < 0 \quad \text{and} \quad \operatorname{Re}(\lambda_2) < 0.\tag{23}$$

Sketch of the proof

Thus, the solution to the homogeneous system (20) is given by

$$\widehat{u}(t, \pi)_{m,k} = K_0(t, \pi)_{m,k} \widehat{u}_0(\pi)_{m,k} + K_1(t, \pi)_{m,k} \widehat{u}_1(\pi)_{m,k}, \quad (24)$$

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where

$$K_0(t, \pi)_{m,k} = \frac{\lambda_1 e^{\lambda_2 t} - \lambda_2 e^{\lambda_1 t}}{\lambda_1 - \lambda_2} \quad (25)$$

$$= \begin{cases} \frac{(-1 + \mathcal{O}(\beta_{m,\pi}^2)) e^{(-\beta_{m,\pi}^2 + \mathcal{O}(\beta_{m,\pi}^4))t} - (-\beta_{m,\pi}^2 + \mathcal{O}(\beta_{m,\pi}^4)) e^{(-1 + \mathcal{O}(\beta_{m,\pi}^2))t}}{-1 + \mathcal{O}(\beta_{m,\pi}^2)} & \text{for } |\beta_{m,\pi}| < \delta, \\ \frac{(i|\beta_{m,\pi}| - \frac{1}{2} + \mathcal{O}(|\beta_{m,\pi}|^{-1})) e^{(-i|\beta_{m,\pi}| - \frac{1}{2} + \mathcal{O}(|\beta_{m,\pi}|^{-1}))t}}{2i|\beta_{m,\pi}| + \mathcal{O}(1)} \\ \quad - \frac{(-i|\beta_{m,\pi}| - \frac{1}{2} + \mathcal{O}(|\beta_{m,\pi}|^{-1})) e^{(i|\beta_{m,\pi}| - \frac{1}{2} + \mathcal{O}(|\beta_{m,\pi}|^{-1}))t}}{2i|\beta_{m,\pi}| + \mathcal{O}(1)} & \text{for } |\beta_{m,\pi}| > N. \end{cases} \quad (26)$$

Sketch of the proof

$$K_1(t, \pi)_{m,k} = \frac{e^{\lambda_1 t} - e^{\lambda_2 t}}{\lambda_1 - \lambda_2} \tag{27}$$

$$= \begin{cases} \frac{e^{(-1+\mathcal{O}(\beta_{m,\pi}^2))t} - e^{(-\beta_{m,\pi}^2+\mathcal{O}(\beta_{m,\pi}^4))t}}{-1+\mathcal{O}(\beta_{m,\pi}^2)} & \text{for } |\beta_{m,\pi}| < \delta, \\ \frac{e^{(i|\beta_{m,\pi}|-\frac{1}{2}+\mathcal{O}(|\beta_{m,\pi}|^{-1}))t} - e^{(-i|\beta_{m,\pi}|-\frac{1}{2}+\mathcal{O}(|\beta_{m,\pi}|^{-1}))t}}{2i|\beta_{m,\pi}|+\mathcal{O}(1)} & \text{for } |\beta_{m,\pi}| > N. \end{cases} \tag{28}$$

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We have the following point-wise estimates for K_0 and K_1 :

$$|K_0(t, \pi)_{m,k}| \lesssim \begin{cases} |\beta_{m,\pi}|^2 e^{-ct} + e^{-ct\beta_{m,\pi}^2} & \text{for } |\beta_{m,\pi}| < \delta \ll 1, \\ e^{-ct} & \text{for } \delta \leq |\beta_{m,\pi}| \leq N, \\ e^{-ct} & \text{for } |\beta_{m,\pi}| > N \gg 1, \end{cases} \tag{29}$$

and

Sketch of the proof

$$|K_1(t, \pi)_{m,k}| \lesssim \begin{cases} e^{-ct} + e^{-ct\beta_{m,\pi}^2} & \text{for } |\beta_{m,\pi}| < \delta \ll 1, \\ e^{-ct} & \text{for } \delta \leq |\beta_{m,\pi}| \leq N, \\ |\beta_{m,\pi}|^{-1} e^{-ct} & \text{for } |\beta_{m,\pi}| > N \gg 1, \end{cases} \quad (30)$$

for some constant $c > 0$.

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for some constant $c > 0$. Now using the Plancherel formula, we obtain

$$\begin{aligned} \|u(t, \cdot)\|_{\dot{H}^s}^2 &= \int_{\widehat{\mathbb{G}}} \|\pi(\mathcal{R})^{\frac{s}{\nu}} \widehat{u}(t, \pi)\|_{\text{HS}}^2 d\mu(\pi) \\ &\lesssim \sum_{m,k \in \mathbb{N}} \int_{\widehat{\mathbb{G}}} \pi_m^{\frac{4s}{\nu}} [|K_0(t, \pi)_{m,k}|^2 |\widehat{u}_0(\pi)_{m,k}|^2 + |K_1(t, \pi)_{m,k}|^2 |\widehat{u}_1(\pi)_{m,k}|^2] d\mu(\pi) \\ &= I_{K_0} + I_{K_1}, \end{aligned} \quad (31)$$

where

$$I_{K_0} := \sum_{m,k \in \mathbb{N}} \int_{\widehat{\mathbb{G}}} \pi_m^{\frac{4s}{\nu}} |K_0(t, \pi)_{m,k}|^2 |\widehat{u}_0(\pi)_{m,k}|^2 d\mu(\pi)$$

and

$$I_{K_1} := \sum_{m,k \in \mathbb{N}} \int_{\widehat{\mathbb{G}}} \pi_m^{\frac{4s}{\nu}} |K_1(t, \pi)_{m,k}|^2 |\widehat{u}_1(\pi)_{m,k}|^2 d\mu(\pi).$$

Sketch of the proof

When $|\beta_{m,\pi}| < \delta \ll 1$, we obtain the following estimates:

$$I_{K_0} \lesssim (1+t)^{-\frac{2(s+\gamma)}{\nu}} \|u_0\|_{\dot{H}^{-\gamma}}^2, \quad (32)$$

and

$$I_{K_1} \lesssim (1+t)^{-\frac{2(s+\gamma)}{\nu}} \|u_1\|_{\dot{H}^{-\gamma}}^2. \quad (33)$$

Now consider the case $|\beta_{m,\pi}| > N \gg 1$.

$$I_{K_0} \lesssim e^{-2ct} \|u_0\|_{H^{-s}}^2, \quad (34)$$

and

$$I_{K_1} \lesssim e^{-2ct} \|u_1\|_{H^{s-1}}^2. \quad (35)$$

Sketch of the proof

The final case when $\delta < |\beta_{m,\pi}| < N$.

$$I_{K_0} \lesssim e^{-2ct} \|u_0\|_{H^s}^2, \quad (36)$$

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Sketch of the proof

The final case when $\delta < |\beta_{m,\pi}| < N$.

$$I_{K_0} \lesssim e^{-2ct} \|u_0\|_{H^s}^2, \quad (36)$$

and

$$I_{K_1} \lesssim e^{-2ct} \|u_1\|_{H^{s-1}}^2. \quad (37)$$

Combining all the cases for $|\beta_{m,\pi}|$, that is, ((32), (33)), ((34), (35)), and ((36), (37)) along with (31), we obtain \dot{H}^s -decay estimate for the solution to linear system (16) as

$$\|u(t, \cdot)\|_{\dot{H}^s} \lesssim (1+t)^{-\frac{s+\gamma}{\nu}} (\|u_0\|_{H^s \cap \dot{H}^{-\gamma}} + \|u_1\|_{H^{s-1} \cap \dot{H}^{-\gamma}})$$

for any $t \geq 0$.

Mild solutions of semilinear damped wave equations

Consider the inhomogeneous system

$$\begin{cases} u_{tt} + \mathcal{R}u + u_t = F(t, x), & x \in \mathbb{G}, t > 0, \\ u(0, x) = u_0(x), & x \in \mathbb{G}, \\ u_t(0, x) = u_1(x), & x \in \mathbb{G}. \end{cases} \quad (38)$$

By applying Duhamel's principle, the solution to the above system can be written as

$$u(t, x) = u_0 * E_0(t, x) + u_1 * E_1(t, x) + \int_0^t F(s, x) * E_1(t - s, x) ds,$$

where $*$ denotes the group convolution product on \mathbb{G} with respect to the x variable, and E_0 and E_1 represent the propagators to (38) in the homogeneous case $F = 0$ with initial data $(u_0, u_1) = (\delta_0, 0)$ and $(u_0, u_1) = (0, \delta_0)$, respectively.

Mild solutions of semilinear damped wave equations

A function u is said to be a *mild solution* to (38) on $[0, T]$ if u is a fixed point for the integral operator $N : u \in X_s(T) \mapsto Nu(t, x)$, given by

$$Nu(t, x) := u^{\text{lin}}(t, x) + u^{\text{non}}(t, x), \quad (39)$$

in the energy evolution space $X_s(T) \doteq C([0, T], H^s(\mathbb{G}))$, $s \in (0, 1]$, equipped with the norm

$$\|u\|_{X_s(T)} := \sup_{t \in [0, T]} \left((1+t)^{\frac{\gamma}{\nu}} \|u(t, \cdot)\|_{L^2} + (1+t)^{\frac{s+\gamma}{\nu}} \|u(t, \cdot)\|_{\dot{H}^s} \right) \quad (40)$$

with $\gamma > 0$, where

$$u^{\text{lin}}(t, x) = u_0 * E_0(t, x) + u_1 * E_1(t, x)$$

is the solution to the corresponding linear Cauchy problem (38), and

$$u^{\text{non}}(t, x) = \int_0^t F(s, x) * E_1(t-s, x) ds.$$

Damped wave equation on graded Lie groups: Global existence

Theorem 3 (Dasgupta, K., Mondal and Ruzhansky 2024)

Let $s \in (0, 1]$ and $\gamma \in (0, \frac{Q}{2})$. Assume that an exponent p satisfies

$$1 < p \leq \frac{Q}{Q-2s} \quad \text{and} \quad p \begin{cases} > p_{\text{Crit}}(Q, \gamma, \nu) := 1 + \frac{2\nu}{Q+2\gamma} & \text{if } \gamma \leq \tilde{\gamma}, \\ \geq 1 + \frac{2\gamma}{Q} & \text{if } \gamma > \tilde{\gamma}, \end{cases} \quad (41)$$

where $\tilde{\gamma}$ denotes the positive root of the quadratic equation $2\tilde{\gamma}^2 + Q\tilde{\gamma} - \nu Q = 0$, i.e.,

$\tilde{\gamma} = \frac{-Q + \sqrt{Q^2 + 8\nu Q}}{4}$. Then, there exists a small positive constant ε_0 such that for any

$(u_0, u_1) \in \mathcal{A}^s := (H^s \cap \dot{H}^{-\gamma}) \times (L^2 \cap \dot{H}^{-\gamma})$ satisfying $\|(u_0, u_1)\|_{\mathcal{A}^s} = \varepsilon \in (0, \varepsilon_0]$, the Cauchy problem for the semilinear damped wave equation

$$\begin{cases} u_{tt} + \mathcal{R}u + u_t = |u|^p, & x \in \mathbb{G}, t > 0, \\ u(0, x) = \varepsilon u_0(x), & x \in \mathbb{G}, \\ u_t(0, x) = \varepsilon u_1(x), & x \in \mathbb{G}, \end{cases}$$

has a uniquely determined Sobolev solution $u \in C([0, \infty), H^s)$. Moreover, the solution satisfies the following estimate:

$$\|u(t, \cdot)\|_{\dot{H}_{\mathcal{L}}^s} \lesssim (1+t)^{-\frac{s+\gamma}{2}} \|(u_0, u_1)\|_{\mathcal{A}^s}.$$

Damped wave equation on graded Lie groups: Global existence

Tools used in the proof:

- ▶ We use the group Fourier transform on the graded Lie group \mathbb{G} concerning the spatial variable.
- ▶ Sobolev estimates of solutions to the linear Cauchy problem
- ▶ Hardy-Littlewood-Sobolev inequality and Gagliardo-Nirenberg inequality
- ▶ Banach's fixed point theorem on appropriate space

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Remarks

- ▶ The technical restriction on $1 < p \leq \frac{Q}{Q-2s}$ in the above theorem is due to an application of the Gagliardo-Nirenberg type inequality.

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Remarks

- ▶ The technical restriction on $1 < p \leq \frac{Q}{Q-2s}$ in the above theorem is due to an application of the Gagliardo-Nirenberg type inequality.
- ▶ Some examples for the admissible range of the exponent p for the global-in-time existence result in certain low homogeneous dimension graded Lie group \mathbb{G} are as follows:
 - When $Q = 1, 2$, we take $s \in (0, 1]$ and $\gamma \in (0, \frac{Q}{2})$ and the exponent satisfies

$$1 + \frac{2\nu}{Q+2\gamma} < p \begin{cases} < \infty & \text{if } Q \leq 2s, \\ \leq \frac{Q}{Q-2s} & \text{if } Q > 2s. \end{cases}$$

- When $Q = 3, 4$, we take $s \in (0, 1]$ and $\gamma \in (0, \frac{Q}{2})$ and the exponent satisfies

$$1 + \frac{2\nu}{Q+2\gamma} < p \leq \frac{Q}{Q-2s} \quad \text{if } 0 < \gamma \leq \tilde{\gamma}$$

$$1 + \frac{2\gamma}{Q} \leq p \leq \frac{Q}{Q-2s} \quad \text{if } \tilde{\gamma} < \gamma < \frac{Q}{2}.$$

Damped wave equation on graded Lie groups: Blow-up result

Theorem 4 (Dasgupta, K. Mondal and Ruzhansky 2024)

Let \mathbb{G} be a graded Lie group of homogeneous dimension Q and let \mathcal{R} be a positive Rockland operator given by

$$\mathcal{R} := \sum_{j=1}^n (-1)^{\nu_j} a_j X_j^{2\frac{\nu_0}{\nu_j}}, \quad \text{with } a_1, a_2, \dots, a_n > 0, \quad (42)$$

of homogeneous degree $\nu := 2\nu_0$, where ν_0 is any common multiple of dilations weights ν_1, \dots, ν_n on \mathbb{G} and $\{X_1, X_2, \dots, X_n\}$ is a strong Malcev basis of the Lie algebra \mathfrak{g} of \mathbb{G} . Let $\gamma \in (0, \frac{Q}{2})$ and the exponent p satisfies $1 < p < p(Q, \gamma, \nu) := 1 + \frac{2\nu}{Q+2\gamma}$. We also assume that the non-negative initial data $(u_0, u_1) \in \dot{H}^{-\gamma} \times \dot{H}^{-\gamma}$ satisfies

$$u_0(x) + u_1(x) \geq C_1 \langle x \rangle^{-Q(\frac{1}{2} + \frac{\gamma}{Q})} (\log(e + |x|))^{-1}, \quad x \in \mathbb{G}, \quad (43)$$

where C_1 is a positive constant. Then, there is no global (in-time) weak solution to

$$\begin{cases} u_{tt} + \mathcal{R}u + u_t = |u|^p, & x \in \mathbb{G}, t > 0, \\ u(0, x) = \varepsilon u_0(x), & x \in \mathbb{G}, \\ u_t(0, x) = \varepsilon u_1(x), & x \in \mathbb{G}. \end{cases}$$

Table

Q	ν	Global Existence	Blow-up
1, 2	≥ 2	$1 + \frac{2\nu}{Q+2\gamma} < p \leq \frac{Q}{(Q-2s)_+}$	$1 < p < 1 + \frac{2\nu}{Q+2\gamma}$
3	2	$1 + \frac{4}{3+2\gamma} < p \leq \frac{Q}{Q-2s}$ if $0 < \gamma \leq \tilde{\gamma}$ $1 + \frac{2\gamma}{Q} \leq p \leq \frac{Q}{Q-2s}$ if $\tilde{\gamma} < \gamma < \frac{Q}{2}$.	$1 < p < 1 + \frac{4}{3+2\gamma}$
3	4	$1 + \frac{8}{3+2\gamma} < p \leq \frac{Q}{(Q-2s)}$	$1 < p < 1 + \frac{8}{3+2\gamma}$
4, 5, 6	2	$1 + \frac{2\nu}{Q+2\gamma} < p \leq \frac{Q}{Q-2s}$ if $0 < \gamma \leq \tilde{\gamma}$ $1 + \frac{2\gamma}{Q} \leq p \leq \frac{Q}{Q-2s}$ if $\tilde{\gamma} < \gamma < \frac{Q}{2}$.	$1 < p < 1 + \frac{2\nu}{Q+2\gamma}$

Table: Ranges of p for global-in-time existence and blow-up of weak solutions for a pair (Q, ν) .

Figure

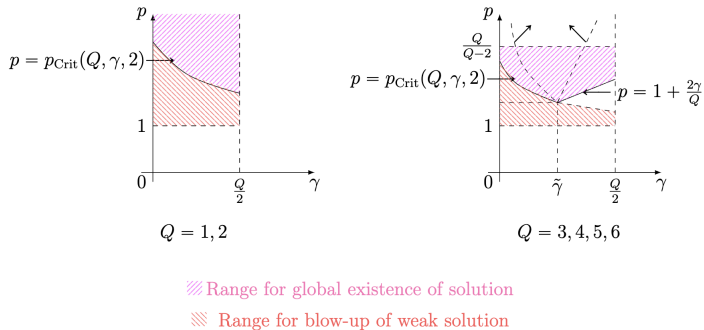


FIGURE 1. Description of the critical exponent in the (γ, p) plane for $\nu = 2$

Sharp lifespan estimates for weak solutions

We define the lifespan T_ε as the maximal existence time for solution of (9), i.e.,

$$T_\varepsilon := \sup \left\{ T > 0 : \text{there exists a unique local-in-time solution to the Cauchy problem (9) on } [0, T) \text{ with a fixed parameter } \varepsilon > 0 \right\}. \quad (44)$$

We denote $T_{w,\varepsilon}$ and $T_{m,\varepsilon}$ as the lifespan for a weak and mild solution to the Cauchy problem (9), respectively.

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Theorem 5 (Dasgupta, K. Mondal and Ruzhansky 2024)

Let \mathbb{G} be a graded Lie group of homogeneous dimension Q and let \mathcal{R} be a positive Rockland operator of homogeneous degree $\nu \geq 2$. Let $\gamma \in (0, \tilde{\gamma})$ and let the exponent p satisfy $1 < p < p_{\text{crit}}(Q, \gamma, \nu)$ such that

$$1 + \frac{2\gamma}{Q} \leq p \begin{cases} < \infty & \text{if } Q \leq 2, \\ \leq \frac{Q}{Q-2} & \text{if } Q > 2. \end{cases} \quad (45)$$

We also assume that $(u_0, u_1) \in \mathcal{A}^1$ such that $\|(u_0, u_1)\|_{\mathcal{A}^1} < \varepsilon$. Then, there exists a constant ε_0 such that for every $\varepsilon \in (0, \varepsilon_0]$, the lifespan $T_{m,\varepsilon}$ of mild solutions u to the Cauchy problem (9) satisfies the following lower bound condition:

$$T_{m,\varepsilon} \geq C\varepsilon^{-\left(\frac{1}{p-1} - \left(\frac{Q}{2\nu} + \frac{\gamma}{\nu}\right)\right)^{-1}},$$

where the positive constant C is independent of ε , but may depend on p, Q, γ as well as $\|(u_0, u_1)\|_{\mathcal{A}^1}$.

Sharp lifespan estimates for weak solutions

Theorem 6 (Dasgupta, K., Mondal and Ruzhansky 2024)

Let \mathbb{G} be a graded Lie group of homogeneous dimension Q and let \mathcal{R} be a positive Rockland operator of homogeneous degree $\nu \geq 2$. Let $\gamma \in (0, \tilde{\gamma})$ and let the exponent p satisfy $1 < p < p_{\text{Crit}}(Q, \gamma, \nu)$. We also assume that $(u_0, u_1) \in \mathcal{A}^1$ such that $\|(u_0, u_1)\|_{\mathcal{A}^1} < \varepsilon$. Then, there exists a constant ε_0 such that for every $\varepsilon \in (0, \varepsilon_0]$, the lifespan $T_{m,\varepsilon}$ of mild solutions u to the Cauchy problem (9) satisfies the following upper bound condition:

$$T_{w,\varepsilon} \leq C\varepsilon^{-\left(\frac{1}{p-1} - \left(\frac{Q}{2\nu} + \frac{\gamma}{\nu}\right)\right)^{-1}}.$$

where the positive constant C is independent of ε , but may depend on p, Q, γ as well as $\|(u_0, u_1)\|_{\mathcal{A}^1}$.

Sharp lifespan estimates for weak solutions

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where the positive constant C is independent of ε , but may depend on p, Q, γ as well as $\|(u_0, u_1)\|_{\mathcal{A}^1}$.

Remark

Therefore, if the exponent p satisfies $1 + \frac{2\gamma}{Q} \leq p \leq \frac{Q}{Q-2}$, then we can claim the sharp estimate for the lifespan T_ε as

$$T_\varepsilon \begin{cases} = \infty & \text{if } p > p_{\text{Crit}}(Q, \gamma, \nu), \\ \simeq C\varepsilon^{-\left(\frac{1}{p-1} - \left(\frac{Q}{2\nu} + \frac{\gamma}{\nu}\right)\right)^{-1}} & \text{if } p < p_{\text{Crit}}(Q, \gamma, \nu), \end{cases}$$

for some $\gamma \in (0, \frac{Q}{2})$, where the positive constant C is independent of ε .

Damped wave equation on the Heisenberg group: Critical exponent case

Theorem 7 (Berikbol, K., Mondal, Ruzhansky, 2024)

Let \mathbb{H}^n be the Heisenberg group with the homogeneous dimension $Q = 2n + 2$ and let $\Delta_{\mathbb{H}}$ be the sub-Laplacian on \mathbb{H}^n . Let $\gamma \in (0, \frac{Q}{2})$ and let the exponent p satisfy

$$p = p_{\text{crit}}(Q, \gamma) := 1 + \frac{4}{Q + 2\gamma}.$$

We assume that the non-negative initial data $(u_0, u_1) \in \dot{H}_{\Delta_{\mathbb{H}}}^{-\gamma} \times \dot{H}_{\Delta_{\mathbb{H}}}^{-\gamma}$ satisfies

$$u_0(\eta) + u_1(\eta) \geq C_1 \langle \eta \rangle^{-Q(\frac{1}{2} + \frac{\gamma}{\alpha})} (\log(e + |\eta|))^{-1}, \quad \eta = (x, y, \tau) \in \mathbb{H}^n,$$

where C_1 is a positive constant. Then, there is no global (in-time) weak solution to

$$\begin{cases} u_{tt} - \Delta_{\mathbb{H}} u + u_t = |u|^p, & g \in \mathbb{H}^n, t > 0, \\ u(0, g) = u_0(g), & g \in \mathbb{H}^n, \\ u_t(0, g) = u_1(g), & g \in \mathbb{H}^n. \end{cases}$$

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Conjecture:

The critical case $p := p_{\text{Crit}}(Q, \gamma, \nu)$ belongs to the blow-up range for the damped wave equation on graded Lie group.

Diffusion phenomenon of damped wave equations on the Heisenberg group

Now consider the following Cauchy problem for the heat equation

$$\begin{cases} w_t - \Delta_{\mathbb{H}^n} w = 0, & g \in \mathbb{H}^n, t > 0 \\ w(0, g) = u_0(g) + u_1(g), & g \in \mathbb{H}^n, \end{cases} \quad (46)$$

where $(u_0, u_1) \in \left(H_{\Delta_{\mathbb{H}}}^s \cap \dot{H}_{\Delta_{\mathbb{H}}}^{-\gamma} \right) \times \left(H_{\Delta_{\mathbb{H}}}^s \cap \dot{H}_{\Delta_{\mathbb{H}}}^{-\gamma} \right)$ with $s \geq 0$ and $\gamma \in \mathbb{R}$ such that $s + \gamma \geq 0$.

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We have the following $\dot{H}_{\Delta_{\mathbb{H}}}^s$ -decay estimate for the solution to the Cauchy problem (46) as

$$\|w(t, \cdot)\|_{\dot{H}_{\Delta_{\mathbb{H}}}^s} \lesssim (1+t)^{-\frac{s+\gamma}{2}} \left(\|u_0\|_{H_{\Delta_{\mathbb{H}}}^s \cap \dot{H}_{\Delta_{\mathbb{H}}}^{-\gamma}} + \|u_1\|_{H_{\Delta_{\mathbb{H}}}^s \cap \dot{H}_{\Delta_{\mathbb{H}}}^{-\gamma}} \right) \quad (47)$$

for any $t \geq 0$.

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$$\begin{cases} w_t - \Delta_{\mathbb{H}^n} w = 0, & g \in \mathbb{H}^n, t > 0 \\ w(0, g) = u_0(g) + u_1(g), & g \in \mathbb{H}^n, \end{cases} \quad (46)$$

where $(u_0, u_1) \in \left(H_{\Delta_{\mathbb{H}}}^s \cap \dot{H}_{\Delta_{\mathbb{H}}}^{-\gamma} \right) \times \left(H_{\Delta_{\mathbb{H}}}^s \cap \dot{H}_{\Delta_{\mathbb{H}}}^{-\gamma} \right)$ with $s \geq 0$ and $\gamma \in \mathbb{R}$ such that $s + \gamma \geq 0$.

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for any $t \geq 0$. Recall that, we have the following $\dot{H}_{\Delta_{\mathbb{H}}}^s$ -decay estimate for the solution to linear damped wave equation

$$\|u(t, \cdot)\|_{\dot{H}_{\Delta_{\mathbb{H}}}^s} \lesssim (1+t)^{-\frac{s+\gamma}{2}} \left(\|u_0\|_{H_{\Delta_{\mathbb{H}}}^s \cap \dot{H}_{\Delta_{\mathbb{H}}}^{-\gamma}} + \|u_1\|_{H_{\Delta_{\mathbb{H}}}^{s-1} \cap \dot{H}_{\Delta_{\mathbb{H}}}^{-\gamma}} \right), \quad (48)$$

for any $t \geq 0$.

Theorem 8 (Berikbol, K., Mondal, Ruzhansky, 2024)

Let $(u_0, u_1) \in \left(H_{\Delta_{\mathbb{H}}}^s \cap \dot{H}_{\Delta_{\mathbb{H}}}^{-\gamma}\right) \times \left(H_{\Delta_{\mathbb{H}}}^s \cap \dot{H}_{\Delta_{\mathbb{H}}}^{-\gamma}\right)$ with $s \geq 0$ and $\gamma \in \mathbb{R}$ such that $s + \gamma + 2 \geq 0$. Let u and w be the solutions to the linear Cauchy problems (9) and (46), respectively. Then, $u - w$ satisfies

$$\|u(t, \cdot) - w(t, \cdot)\|_{\dot{H}_{\Delta_{\mathbb{H}}}^s} \lesssim (1+t)^{-\frac{s+\gamma}{2}-1} \left(\|u_0\|_{H_{\Delta_{\mathbb{H}}}^s \cap \dot{H}_{\Delta_{\mathbb{H}}}^{-\gamma}} + \|u_1\|_{H_{\Delta_{\mathbb{H}}}^s \cap \dot{H}_{\Delta_{\mathbb{H}}}^{-\gamma}} \right).$$

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- ▶ We see that the decay is enhanced by a factor of $(1+t)^{-1}$ when we subtract the solution to the damped wave equation by the solution to heat equation (46).
- ▶ This concludes that the diffusion phenomenon is also valid in the framework of the negative order Sobolev space $\dot{H}_{\Delta_{\mathbb{H}}}^{-\gamma}$.

THANK YOU!