Comprendre le monde construire lavenire

## The Gaussian free field, Gibbs measures and NLS on planar domains

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## Purpose

Study the dynamics of solutions of non linear Schrödinger equations in a planar domain, $M \subset \mathbb{R}^{2}$, with Dirichlet or Neumann boundary conditions,

$$
\left(i \partial_{t}+\Delta\right) u-|u|^{2} u=0,\left.u\right|_{t=0}=u_{0},\left.u\right|_{\partial M}=0,\left(\text { resp. }\left.\partial_{\nu} u\right|_{\partial M}=0\right),
$$

from a statistical point of view, i.e. $u_{0}$ is a random variable or (equivalently, endow the space of initial data with a probability measure, $\mu_{0}$.

- Well posedness on the support of the measure (almost sure WP): definition of a flow $\Phi(t)$.
- Statistical properties of the measure propagated by the flow, $\mu(t)=\Phi(t)^{*}\left(\mu_{0}\right)$ : continuity, recurence, growth of Sobolev norms, ....


## The Gaussian free field

Consider a sequence of (complex) independent Gaussian random variables $\mathbf{g}_{\mathbf{k}} \sim \mathcal{N}(0,1)$ (of law $\frac{1}{\pi} e^{-|z|^{2}}|d z|$ )and for $e_{k},(-\Delta+1) e_{k}=\lambda_{k}^{2} e_{k},\left.e_{k}\right|_{\partial M}=0, \quad n \in \mathbb{N}^{*}$, the random variable

$$
\mathbf{u}_{0}=\sum_{n \in \mathbb{N}^{*}} \frac{\mathbf{g}_{\mathrm{k}}}{\lambda_{k}} e_{k}(x) .
$$

equivalently, consider the map

$$
\omega \in(\Omega, \mathbf{p}) \mapsto \mathbf{u}=\sum_{n \in \mathbb{N}^{*}} \frac{\mathbf{g}_{\mathbf{k}}(\omega)}{\lambda_{k}} e_{k}(x),
$$

and endow the space of distributions $\mathcal{D}^{\prime}(M)$, with the image of $\mathbf{p}$ by this map.

## The GFF continued

equivalently, write

$$
u=\sum_{n \in \mathbb{N}^{*}} u_{k} e_{k}(x)
$$

identify $\mathcal{D}^{\prime}(M)$ with the space of sequences $U=\left(u_{k}\right) \in \mathbb{C}^{\mathbb{N}^{*}}$ (satisfying some temperance growth conditions), and endow $\mathbb{C}^{\mathbb{N}^{*}}$ with the probability measure

$$
\otimes_{k=1}^{+\infty} \frac{\lambda_{k}^{2}}{\pi} e^{-\lambda_{k}^{2}\left|u_{k}\right|^{2}}\left|d u_{k}\right|
$$

Lemma
The GFF is for any $\epsilon>0$ supported by $H^{-\epsilon}(M)$ :

$$
\mu_{0}\left(H^{-\epsilon}(M)=1\right.
$$

but

$$
\mu_{0}\left(L^{2}(M)\right)=0
$$

## Wick re-ordering, Bourgain's result

If $u$ is a solution to NLS, then $v=e^{-i t\left(\|u\|_{L^{2}}^{2-1)} u\right.}$ is a solution to

$$
\begin{equation*}
\left(i \partial_{t}+\Delta-1\right) v-\left(|v|^{2}-2\|v\|_{L^{2}}^{2}\right) v=0,\left.v\right|_{t=0}=u_{0} \tag{RNLS}
\end{equation*}
$$

## Theorem (Bourgain 1996)

There exists $\delta>0$ such that for $\mu_{0}$-almost every $u_{0}$, there exists a unique (global in time) solution of (RNLS) on the torus $\mathbb{T}^{2}, u=\Phi(t) u_{0}$ in

$$
e^{-i t \Delta} u_{0}+X^{\delta, 1 / 2+}
$$

Furthermore there exists a function $G \in L^{1}\left(d \mu_{0}\right)$, positive on the support of $\mu_{0}$ such that the measure $d \nu=G(u) d \mu$ is invariant by the flow $\Phi(t) . \nu$ is a Gibbs measure.

$$
\text { Recall }\|u\|_{X^{s, b}}=\left\|\left\langle D_{t}\right\rangle^{b} e^{-i t \Delta} u\right\|_{L_{t}^{2} ; H_{x}^{s}}
$$

## Our result

Let $M \subset \mathbb{R}^{2}$ smooth bounded domain, and

$$
:\|u\|_{L^{4}}^{4}:=\left\||u|^{2}-2\right\| u\left\|_{L^{2}}^{2}\right\|_{L^{2}}^{2}-4\|u\|_{L^{2}}^{4} .
$$

Theorem (N.B. L. Thomann, N. Tzvetkov)
$e^{-:\| \| \|_{L^{4}}^{4}}$ is $\mu_{0}$ a.s. finite, and in $L^{1}\left(d \mu_{0}\right)$. Furthermore, there exists for $\mu_{0}$ a.e. initial data $u_{0}$ a global in time solution to (RNLS), with Dirichlet (resp. Neumann) bdry conditions, and the flow $\Phi(t)$ satisfies

$$
\Phi(t)^{*}\left(e^{-:\|u\|_{L^{4}}^{4}} d \mu_{0}\right)=e^{-:\|u\|_{L^{4}}^{4}} d \mu_{0}
$$

Rk 1: No uniqueness in our result: weak solutions. But contrarily to usual (deterministic) weak solutions some kind of uniqueness remains: for any such flow get same invariant measure
Rk 2 Work in progress: hope to get strong solutions.

## Wick re-ordering on the torus

For $\mathbf{u}=e^{i t(\Delta)} \mathbf{u}_{0}=\sum_{n \in \mathbb{Z}^{2}} \frac{\mathrm{~g}_{\mathrm{n}}}{\langle n\rangle} e^{i n \cdot x-|n|^{2} t},\langle n\rangle=\sqrt{|n|^{2}+1}$,

$$
\begin{aligned}
& |\mathbf{u}|^{2} \mathbf{u}=\sum_{n_{1}, n_{2}, n_{3}} \frac{\mathbf{g}_{n_{1}} \overline{\mathbf{g}}_{n_{2}} \mathbf{g}_{n_{3}}}{\left\langle n_{1}\right\rangle\left\langle n_{2}\right\rangle\left\langle n_{3}\right\rangle} e^{i\left(n_{1}-n_{2}+n_{3}\right) \cdot x-\left(\left|n_{1}\right|^{2}-\left|n_{2}\right|^{2}+\left|n_{3}\right|^{2}\right) t} \\
& =\sum_{n_{1} \neq n_{2}, n_{3} \neq n_{2}} \cdots+2 \sum_{n, m} \frac{\left|\mathbf{g}_{n}\right|^{2} \mathbf{g}_{m}}{\langle n\rangle^{2}\langle m\rangle} e^{i m \cdot x-\left(|m|^{2}\right) t}-\sum_{n} \frac{\left|\mathbf{g}_{n}\right|^{2} \mathbf{g}_{n}}{\langle n\rangle^{3}} e^{i n \cdot x-\left(|n|^{2}\right) t} \\
& \left(|\mathbf{u}|^{2}-2\|u\|_{L^{2}}^{2}\right) \mathbf{u} \\
& \quad=\sum_{n_{1} \neq n_{2}, n_{3} \neq n_{2}} \frac{\mathbf{g}_{n_{1}} \overline{\mathbf{g}_{2}} \mathbf{g}_{n_{3}}}{\left\langle n_{1}\right\rangle\left\langle n_{2}\right\rangle\left\langle n_{3}\right\rangle} e^{i\left(n_{1}-n_{2}+n_{3}\right) \cdot x}-\sum_{n} \frac{\left|\mathbf{g}_{n}\right|^{2} \mathbf{g}_{n}}{\langle n\rangle^{3}} e^{i n \cdot x}
\end{aligned}
$$

## Wick re-ordering on $\mathbb{T}^{2}$ : analysis

Last term is a.s in $\mathrm{H}^{2-}$ :

$$
\mathbb{E}\left(\left\|\sum_{n} \frac{\left|\mathbf{g}_{n}\right|^{2} \mathbf{g}_{n}}{\langle n\rangle^{3}} e^{i n \cdot x}\right\|_{H^{\delta}}^{2}\right)=\sum_{n \in \mathbb{Z}^{2}} \frac{\mathbb{E}\left(\left|\mathbf{g}_{n}\right|^{6}\right)}{\langle n\rangle^{6-2 \delta}}<+\infty \text { if } 6-2 \delta>2
$$

First term is a.s. in $X^{1 / 2-,-1 / 2+}$. Indeed,

$$
\begin{aligned}
& \mathbb{E}\left(\left\|\sum_{n_{1} \neq n_{2}, n_{3} \neq n_{2}} \cdots\right\|_{X^{s,-b}}^{2}\right) \\
& =\mathbb{E}\left(\left.\left.\sum_{k}\right|_{n_{1} \neq n_{2}, n_{3} \neq n_{2}, n_{1}-n_{2}+n_{3}=k} ^{\mathbf{g}_{n_{1}} \overline{\mathbf{g}}_{n_{2}} \mathbf{g}_{n_{3}}} \overline{\left(1+\left|\left|n_{1}\right|^{2}-\left|n_{2}\right|^{2}+\left|n_{3}\right|^{2}-|k|^{2}\right|\right)^{b}}\langle k\rangle^{s}\right|^{2}\right) \\
& \quad=\sum_{k} \mathbb{E}\left(\sum_{\left.n_{1}\right\rangle\left\langle n_{2}\right\rangle\left\langle n_{3}\right\rangle} \sum_{n_{1} \neq n_{2}, n_{3} \neq n_{2}} \sum_{m_{1} \neq m_{2}, m_{3} \neq m_{2}} \mathbf{g}_{n_{1}} \overline{\mathbf{g}_{n_{2}}} \mathbf{g}_{n_{3}} \overline{\mathbf{g}_{m_{1}}} \mathbf{g}_{m_{2}} \overline{\mathbf{g}_{m_{3}}} \cdots\right)
\end{aligned}
$$

Since Gaussian are independent, complex and have mean equal to 0 , and since $n_{1} \neq n_{2}, n_{3} \neq n_{2}$, expectancy vanishes unless

$$
\begin{aligned}
&\left(n_{1}, n_{2}, n_{3}\right)=\left(m_{1}, m_{2}, m_{3}\right) \text { or }\left(n_{1}, n_{2}, n_{3}\right)=\left(m_{3}, m_{2}, m_{1}\right) \\
& \mathbb{E}\left(\left\|\sum_{\substack{n_{1} \neq n_{2}, n_{3} \neq n_{2}}} \cdots\right\|_{X^{s},-b}^{2}\right) \sim \sum_{\substack{n_{1} \neq n_{2}, n_{3} \neq n_{2} \\
k=n_{1}-n_{2}+n_{3}}} \frac{\langle k\rangle^{2 s}}{\left\langle n_{1}\right\rangle^{2}\left\langle n_{2}\right\rangle^{2}\left\langle n_{3}\right\rangle^{2}} \\
& \times \frac{1}{\left(1+\left|\left|n_{1}\right|^{2}-\left|n_{2}\right|^{2}+\left|n_{3}\right|^{2}-|k|^{2}\right|\right)^{2 b}}
\end{aligned}
$$

$\sum_{n \in \mathbb{Z}^{2}} \frac{1}{\langle n\rangle^{2}}$ diverges logarithmically. Factor

$$
\frac{1}{\left(1+\left|\left|n_{1}\right|^{2}-\left|n_{2}\right|^{2}+\left|n_{3}\right|^{2}-|k|^{2}\right|\right)^{2 b}}
$$

gives additional convergence which can be exchanged to compensate the $\langle k\rangle^{2 s}$ term, hence end up in $X^{s, b}$, for some $s>0$ a level at which Cauchy theory well posed! This (plus quite some work) proves Bourgain's Theorem.

## The problem on a manifold

- Wick Reordering is in the folklore of quantum field theory. Best (most efficient) approach seems to be via Fock representation
- Fock representation seems to be not so well suited to $X^{s, b}$ analysis (possible development?)
- Take boundary into account (should not be a serious problem in the context of Fock representation though)
- Keep the elementary approach and understand at that level the compensations which allow for Wick re-ordering


## Back to Wick re-ordering: The case of $\mathbb{S}^{2}$

Take $e_{n}$ Hilbert base of spherical harmonics, eigenvalues $\lambda_{n}^{2}$.

$$
\begin{array}{r}
|\mathbf{u}|^{2} \mathbf{u}=\sum_{n_{1}, n_{2}, n_{3}} \frac{\mathbf{g}_{n_{3}} \overline{\mathbf{g}_{n_{2}}} \mathbf{g}_{n_{3}}}{\left\langle n_{1}\right\rangle\left\langle n_{2}\right\rangle\left\langle n_{3}\right\rangle} e^{-i\left(\lambda_{n_{1}}^{2}-\lambda_{n_{2}}^{2}+\lambda_{n_{3}}^{2}\right) t} e_{n_{1}}(x) e_{n_{2}}(x) e_{n_{3}}(x) \\
=\sum_{n_{1} \neq n_{2}, n_{3} \neq n_{2}} \cdots+2 \sum_{n, m} \frac{\left|\mathbf{g}_{n}\right|^{2} \mathbf{g}_{m}}{\langle n\rangle^{2}\langle m\rangle} e^{-i \lambda_{m}^{2} t}\left|e_{n}\right|^{2}(x) e_{m}(x) \\
\\
\quad-\sum_{n} \frac{\left|\mathbf{g}_{n}\right|^{2} \mathbf{g}_{n}}{\langle n\rangle^{3}} e^{-i \lambda_{n}^{2} t}\left|e_{n}\right|^{2}(x) e_{n}(x)
\end{array}
$$

As in the previous analysis, last term OK. Main issues:

- $\left|e_{n}\right|^{2}(x) \neq 1$
- $e_{n_{1}} \bar{e}_{n_{2}} e_{n_{3}}$ is not an eigenfunction


## The Weyl formula on $\mathbb{S}^{2}$

Let $E_{k}=\operatorname{Vect}\left\{e_{n} ; \lambda_{n}^{2}=k(k+1)\right\}$ an eigenspace, and $e_{n_{1}}, \cdots e_{n_{2 k+1}}$ any orthonormal basis of $E_{k}$.
Proposition
Let $e(x, y, k)=\sum_{p=1}^{2 k+1} e_{n_{p}}(x) \overline{e_{n_{p}}(y)}$.

$$
\forall x \in \mathbb{S}^{2}, e(x, x, k)=\frac{2 k+1}{\operatorname{Vol}\left(\mathbb{S}^{2}\right)}
$$

In a mean value sense, the eigenfunctions are constant on $\mathbb{S}^{2}$ Proof: $e(x, y, k)$ is the kernel of the orthogonal projector on $E_{k}$. Hence for any isometry $T, e(x, T y)=e\left(T^{-1} x, y\right)$.
Theorem (Van der Kam, Zelditch, N.B-G. Lebeau) There exists orthonormal basis ( $e_{n, k}$ ) having for any $p<+\infty$ uniformly bounded $L^{p}$ norms (actually most ONB are such)

## Back to Wick re-ordering, analysis of 2nd term

$$
\begin{aligned}
& \sum_{n, m} \frac{\left|\mathbf{g}_{n}\right|^{2} \mathbf{g}_{m}}{\langle n\rangle^{2}\langle m\rangle} e^{-i \lambda_{m}^{2} t}\left|e_{n}\right|^{2}(x) e_{m}(x) \\
& \quad=\sum_{n, m} \frac{\left(\left|\mathbf{g}_{n}\right|^{2}-1\right) \mathbf{g}_{m}}{\langle n\rangle^{2}\langle m\rangle} e^{-i \lambda_{m}^{2} t}\left|e_{n}\right|^{2}(x) e_{m}(x) \\
& \quad+\sum_{k} \sum_{n, e_{n} \in E_{k}, m} \frac{\mathbf{g}_{m}}{\langle n\rangle^{2}\langle m\rangle} e^{-i \lambda_{m}^{2} t}\left|e_{n}\right|^{2}(x) e_{m}(x) \\
& \quad=I+\sum_{k} \sum_{n, e_{n} \in E_{k}, m} \frac{\mathbf{g}_{m}}{\langle n\rangle^{2}\langle m\rangle} e^{-i \lambda_{m}^{2} t} e_{m}(x) \\
& \quad=I+\sum_{n, m} \frac{\left|\mathbf{g}_{n}\right|^{2} \mathbf{g}_{m}}{\langle n\rangle^{2}\langle m\rangle} e^{-i \lambda_{m}^{2} t} e_{m}(x) \\
& \quad+\sum_{n, m} \frac{\left(1-\left|\mathbf{g}_{n}\right|^{2}\right) \mathbf{g}_{m}}{\langle n\rangle^{2}\langle m\rangle} e^{-i \lambda_{m}^{2} t} e_{m}(x)=I+I I+I I I
\end{aligned}
$$

$$
\begin{gathered}
I I=\left\|e^{i t \Delta} u\right\|_{L^{2}}^{2} e^{i t \Delta} u \\
I+I I I=\sum_{n} \frac{\left(\left|\mathbf{g}_{n}\right|^{2}-1\right)}{\langle n\rangle^{2}}\left(\left|e_{n}\right|^{2}(x)-1\right) e^{i t \Delta} u
\end{gathered}
$$

and $\sum_{n} \frac{\left(\left|\mathbf{g}_{n}\right|^{2}-1\right)}{\langle n\rangle^{2}}\left(\left|e_{n}\right|^{2}(x)-1\right)$ is a.s finite (renormalizable). Indeed, since

$$
\begin{aligned}
& n \neq m \Rightarrow \mathbb{E}\left(\left(\left|\mathbf{g}_{n}\right|^{2}-1\right)\left(\left|\mathbf{g}_{m}\right|^{2}-1\right)\right)=\mathbb{E}\left(\left|\mathbf{g}_{n}\right|^{2}-1\right) \mathbb{E}\left(\left|\mathbf{g}_{m}\right|^{2}-1\right)=0 \\
& \begin{aligned}
& \mathbb{E}\left(\left|\sum_{n} \frac{\left(\left|\mathbf{g}_{n}\right|^{2}-1\right)}{\langle n\rangle^{2}}\left(\left|e_{n}\right|^{2}(x)-1\right)\right|^{2}\right) \\
&=\sum_{n} \mathbb{E}\left(\sum_{n} \frac{\left(\left|\mathbf{g}_{n}\right|^{2}-1\right)^{2}}{\langle n\rangle^{4}}\left(\left|e_{n}\right|^{2}(x)-1\right)^{2}\right) \\
& \sim \sum_{n} \frac{1}{\langle n\rangle^{4}}<+\infty
\end{aligned}
\end{aligned}
$$

## Back to Wick reordering: analysis of the first term

 With $\left.\gamma\left(n_{1}, n_{2}, n_{3}, p\right)\right)=\int_{\mathbb{S}^{2}} e_{n_{1}} \overline{e_{n_{2}}} e_{n_{3}} \overline{e_{p}} d x$,$$
\begin{aligned}
& \mathbb{E}\left(\left\|\sum_{\substack{n_{1} \neq n_{2} \\
n_{3} \neq n_{2}}} \frac{\mathbf{g}_{n_{1}} \overline{\mathbf{g}}_{n_{2}} \mathbf{g}_{n_{3}}}{\left\langle n_{1}\right\rangle\left\langle n_{2}\right\rangle\left\langle n_{3}\right\rangle} e^{-i\left(\lambda_{n_{1}}^{2}-\lambda_{n_{2}}^{2}+\lambda_{n_{3}}^{2}\right) t} e_{n_{1}}(x) e_{n_{2}}(x) e_{n_{3}}(x)\right\|_{X^{s}, b}^{2}\right) \\
= & \mathbb{E}\left(\sum_{k, p} \frac{\langle p\rangle^{2 s}}{\langle k\rangle^{2 b}}\left|\sum_{\substack{ \\
\mid k-\lambda_{n}+n_{1} n_{2}-n_{3} \\
n_{1} \neq n_{3}, n_{3} \neq[0,1)}} \frac{\mathbf{g}_{n_{1}} \overline{\mathbf{g}_{2}} \mathbf{g}_{n_{3}}}{\left\langle n_{1}\right\rangle\left\langle n_{2}\right\rangle\left\langle n_{3}\right\rangle} \gamma\left(n_{1}, n_{2}, n_{3}, p\right)\right|^{2}\right) \\
\sim & \sum_{p} \sum_{\substack{n_{1} \neq n_{2} \\
n_{3} \neq n_{2}}} \frac{\langle p\rangle^{2 s}}{\left\langle\lambda_{n_{1}}^{2}+\lambda_{n_{2}}^{2}-\lambda_{n_{3}}^{2}\right\rangle^{2 b}\left\langle n_{1}\right\rangle^{2}\left\langle n_{2}\right\rangle^{2}\left\langle n_{3}\right\rangle^{2}}\left|\gamma\left(n_{1}, n_{2}, n_{3}, p\right)\right|^{2}
\end{aligned}
$$

Difference with $\mathbb{T}^{2}$ : additional sum (in $p$ ), but presence of $\gamma^{2}$, which is invariant wrt permutations and in $I^{1}$ : choice of bases,

$$
\left.\sum_{p} \mid \gamma\left(n_{1}, n_{2}, n_{3}, p\right)\right)^{2}=\left\|e_{n_{1}} e_{n_{2}} e_{n_{3}}\right\|_{L^{2}(M)}^{2} \leq C<+\infty
$$

## General manifolds

Use Weyl formula (Volume of manifold normalized to 1 )

$$
e(x, \lambda, \mu)=\sum_{\mu \leq \lambda_{n}<\lambda}\left|e_{n}\right|^{2}(x)
$$

## Theorem (Hormander Th 17.5.10)

Let $d(x)$ be the distance of the point $x \in M$ to the boundary $\partial M$. There exists $C>0$ such that for any $\lambda>1$ and $x \in M$ satisfying $d(x, \partial M) \geq \lambda^{-1 / 2}$, any $d \in[0,1]$, we have

$$
\begin{equation*}
\left|e\left(x, \lambda+d \lambda^{1 / 2}, \lambda\right)-\frac{d}{2 \pi} \lambda^{3 / 2}\right| \leq C \lambda, \tag{1}
\end{equation*}
$$

Theorem (Sogge)
There exists $C>0$ such that for any $\lambda>1$ and $x \in M$

$$
\begin{equation*}
\mid e(x, \lambda+1, \lambda) \leq C \lambda, \tag{2}
\end{equation*}
$$

## The strategy of proof

- Regularize the system by cutting in the non linearity the frequencies higher than $N\left(\lambda_{n}>N\right)$ and get global in time solutions. Get a flow $\Phi_{N}(t)$.
- Define a family $\nu_{N}=e^{-\frac{1}{2}:\left\|u_{N}\right\|_{L^{4}}^{4}:} d \mu_{0}$ of probability measures invariant by the flows $\Phi_{N}$.
- Show that these measures converge (in a sense to be precised) to a limit measure $\nu_{0}=e^{-\frac{1}{2}:\|u\|_{L^{4}}^{4}:} d \mu_{0}$
- Pass to the limit (in a sense to be precised) in the family of solutions $\Phi_{N}(t) u_{0} \rightarrow \Phi(t) u_{0}$
- Show that the flow $\Phi(t)$ solves (RNLS) and leaves the measure $\nu_{0}$ invariant
- Strategy quite standard in parabolic settings (see e.g. Da Prato-Debussche),


## The approximating systems

Let $\Pi_{N}$ be the orthogonal projector on the space

$$
\text { Vect }\left(e_{n} ; \lambda_{n} \leq N\right)
$$

Let $\Phi_{N}(t) u_{0}$ be the solution of

$$
\begin{gathered}
\left(i \partial_{t}+\Delta\right) u-\Pi_{N}\left(\left(\left|\Pi_{N}(u)\right|^{2}-2\left\|\Pi_{N}(u)\right\|_{L^{2}}^{2}\right) \Pi_{N}(u)\right)=0 \\
\left.\quad u\right|_{t=0}=u_{0},\left.\quad u\right|_{\partial M}=0, \quad\left(\text { resp. }\left.\quad \partial_{\nu} u\right|_{\partial M}=0\right)
\end{gathered}
$$

Hamiltonian system with Hamiltonian

$$
H=\int_{M} \frac{1}{2}\left|\nabla_{x} u\right|^{2} d x+\frac{1}{4}\left\|\Pi_{N}(u)\right\|_{L^{4}}^{4}-\frac{1}{2}\left\|\Pi_{N}(u)\right\|_{L^{2}}^{4}
$$

Formally, the GFF $\mu_{0}$ is, in the coordinate system given by the identification $u=\sum_{n} u_{n} e_{n}(x)$ given by

$$
\begin{gathered}
d \mu_{0}=\otimes_{k=1}^{+\infty} \frac{\lambda_{k}^{2}}{\pi} e^{-\lambda_{k}^{2}\left|u_{k}\right|^{2}}\left|d u_{k}\right| "=" \prod_{k=1}^{+\infty} e^{-\lambda_{k}^{2}\left|u_{k}\right|^{2}} \otimes_{k=1}^{+\infty} \frac{\lambda_{k}^{2}}{\pi}\left|d u_{k}\right| \\
"=" e^{-\sum_{k} \lambda_{k}^{2}\left|u_{k}\right|^{2}} \otimes_{k=1}^{+\infty} \frac{\lambda_{k}^{2}}{\pi}\left|d u_{k}\right|^{\prime \prime}=" e^{-\left\|\nabla_{x}\right\|_{L^{2}}^{2}} \otimes_{k=1}^{+\infty} \frac{\lambda_{k}^{2}}{\pi}\left|d u_{k}\right|,
\end{gathered}
$$

and

$$
\nu_{N}=e^{-\frac{1}{2}:\left\|u_{N}\right\|_{4}^{4}: d \mu_{0}^{\prime \prime}=" e^{-2 H(u)} \otimes_{k=1}^{+\infty} \frac{\lambda_{k}^{2}}{\pi}\left|d u_{k}\right| .|c|}
$$

is (at least formally) invariant (because the Hamiltonian itself is invariant and a Hamiltonian system can be seen as an ODE with a divergence free vector field hence the (infinite product of) Lebesgue measures is also invariant

## Passing to the limit $\nu_{N} \rightharpoonup \nu$

## Definition

$S$ separable complete metric space, $\left(\rho_{N}\right)_{N \geq 1}$ probability measures on Borel $\sigma$-algebra $\mathcal{B}(S)$. ( $\rho_{N}$ ) on $(S, \mathcal{B}(S))$ is tight if $\forall \varepsilon>0, \exists K_{\varepsilon} \subset S$ compact such that $\rho_{N}\left(K_{\varepsilon}\right) \geq 1-\varepsilon$ for all $N \geq 1$.

Theorem (Prokhorov)
$\left(\rho_{N}\right)_{N \geq 1}$ is tight iff it is weakly compact, i.e. there is a subsequence $\left(N_{k}\right)_{k \geq 1}$ and a limit measure $\rho_{\infty}$ such that for every bounded continuous function $f: S \rightarrow \mathbb{R}$,

$$
\lim _{k \rightarrow \infty} \int_{S} f(x) d \rho_{N_{k}}(x)=\int_{S} f(x) d \rho_{\infty}(x)
$$

Rk. Weak convergence implies convergence in law

## A tight sequence of probability measures

Let $T>0$ and define a probability measure on the space of (space time) functions $f(t, x) p_{N}$ by the image measure of $\nu_{N}$ by the map

$$
u_{0} \mapsto \Phi_{N}(t) u_{0}
$$

## Proposition

The sequence $p_{N}$ is for any $\epsilon>0$ tight on $C^{0}\left([0, T] ; H^{-\epsilon}(M)\right)$.
Proof: Fix $0<\epsilon^{\prime}<\epsilon$. the measure $\nu_{0}$ is supported by $H^{-\epsilon^{\prime}}$ which embeds compactly in $H^{-\epsilon}$. This gains compactness in space. Then use equation to gain compactness in time.

## Passing to the limit $\Phi_{N}(t) " \rightarrow " \Phi(t)$

Setting: we have a family of r.v. $\mathbf{X}_{N_{k}}=\Phi_{N_{k}}(t) \mathbf{u}_{0}$ such that the laws of $\mathbf{X}_{N_{k}}, p_{N_{k}}$ are weakly convergent to a probability measure $p$. We'd like to deduce that the r.v. $X_{N_{k}}$ are a.s. convergent. This is False (take $\mathbf{X}_{N_{k}}=(-1)^{N_{k}} \mathbf{X}$ ). However Theorem (Skorohod) Assume that $S$ is a separable metric space. Let $\left(\rho_{N}\right)_{N \geq 1}$ and $\rho_{\infty}$ be probability measures on S. Assume that $\rho_{N} \longrightarrow \rho_{\infty}$ weakly. Then there exists a probability space on which there are $S$-valued random variables $\left(\mathbf{Y}_{N}\right)_{N \geq 1}, \mathbf{Y}_{\infty}$ such that $\mathcal{L}\left(\mathbf{Y}_{\mathbf{N}}\right)=\rho_{N}$ for all $N \geq 1, \mathcal{L}\left(\mathbf{Y}_{\infty}\right)=\rho_{\infty}$ and $\mathbf{Y}_{\mathbf{N}} \longrightarrow \mathbf{Y}_{\infty}$ a.s.

## Passing to the limit in the equation I

Need first to check that the r.v. $\mathbf{Y}_{\mathbf{N}}$ satisfy the same equation as $\mathbf{X}_{\mathbf{N}}=\Phi_{N}(t)$ : Consider the r.v.

$$
\mathbf{Z}_{\mathbf{N}}=\left(\left(i \partial_{t}+\Delta\right) \mathbf{Y}_{\mathbf{N}}-\Pi_{N}\left(\left(\left|\Pi_{N}\left(\mathbf{Y}_{\mathbf{N}}\right)\right|^{2}-2\left\|\Pi_{N}\left(\mathbf{Y}_{\mathbf{N}}\right)\right\|_{L^{2}}^{2}\right) \Pi_{N}\left(\mathbf{Y}_{\mathbf{N}}\right)\right)\right.
$$

All the functions appearing in the r.h.s. are continuous from $C^{0}\left((0, T) ; H^{-\epsilon}\right)$ to $S=H^{-1}\left((0, T) ; H^{-2-\epsilon}\right)$. Hence
$\mathcal{L}\left(\mathbf{Z}_{\mathbf{N}}\right)$
$=\mathcal{L}\left(\left(i \partial_{t}+\Delta\right) \mathbf{Y}_{\mathbf{N}}-\Pi_{N}\left(\left(\left|\Pi_{N}\left(\mathbf{Y}_{\mathbf{N}}\right)\right|^{2}-2\left\|\Pi_{N}\left(\mathbf{Y}_{\mathbf{N}}\right)\right\|_{L^{2}}^{2}\right) \Pi_{N}\left(\mathbf{Y}_{\mathbf{N}}\right)\right)\right)$
$=\mathcal{L}\left(\left(i \partial_{t}+\Delta\right) \mathbf{X}_{\mathbf{N}}-\Pi_{N}\left(\left(\left|\Pi_{N}\left(\mathbf{X}_{\mathbf{N}}\right)\right|^{2}-2\left\|\Pi_{N}\left(\mathbf{X}_{\mathbf{N}}\right)\right\|_{L^{2}}^{2}\right) \Pi_{N}\left(\mathbf{X}_{\mathbf{N}}\right)\right)\right)$

$$
=\mathcal{L}(\mathbf{0})=\delta_{0}
$$

Hence $\mathbf{Z}_{\mathbf{N}}=0$ a.s.

## Passing to the limit in the equation II

Need to pass to the limit in

$$
\Pi_{N}\left(\left(\left|\Pi_{N}\left(\mathbf{X}_{\mathbf{N}}\right)\right|^{2}-2\left\|\Pi_{N}\left(\mathbf{X}_{\mathbf{N}}\right)\right\|_{L^{2}}^{2}\right) \Pi_{N}\left(\mathbf{X}_{\mathbf{N}}\right)\right)
$$

Idea is: almost sure convergence in $H^{-\epsilon}$, and estimate in probability of a "stronger term" namely : $\|u\|_{L^{4}}^{4}$ :. Gives convergence in probability of the non linear term. Hence convergence a.s. for a subsequence.

## Toward a generalization of Bourgain's result on any smooth bounded domain?

- Need a "nice" local Cauchy theory at the level of regularity where the measure is supported (rest $=$ more or less automatic)
- Standard ( $X^{s, b}$ ) WP thresholds for cubic NLS:
- $\mathbb{T}^{2}$ rational $s>0$ (Bourgain)
- $\mathbb{S}^{2} s>\frac{1}{4}$ (N. B, Gérard, Tzvetkov)
- $\mathbb{T}^{2}$ irrational $s>\frac{1}{3}$ (Catoire Wang)
- Compact surfaces (without bdry) $s>\frac{1}{2}$ (N. B-Gérard-Tzvetkov)
- Compact surfaces (with bdry) $s>\frac{2}{3}$ (Anton, Blair-Smith-Sogge)
- Control 1st iteration in $X^{s, 1 / 2+0}, s>s_{c}$
- Perform $X^{s, b}$ analysis in the Fock representation

