Exploring global dynamics and blowup Von Trivia in some nonlinear PDEs Equilibria

Heteroclinic

Jonathan Jaquette

eriodic

Ochits

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BU SIAM Student Chapter

April 27, 2023

Collaborators



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Outline

• Part 1: Introduction

- Part 2: What is a computer assisted proof?
- Part 3: A toy model for fluid dynamics
- Part 4: Global dynamics and blowup

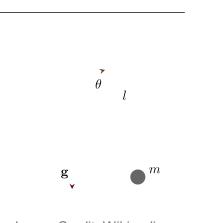
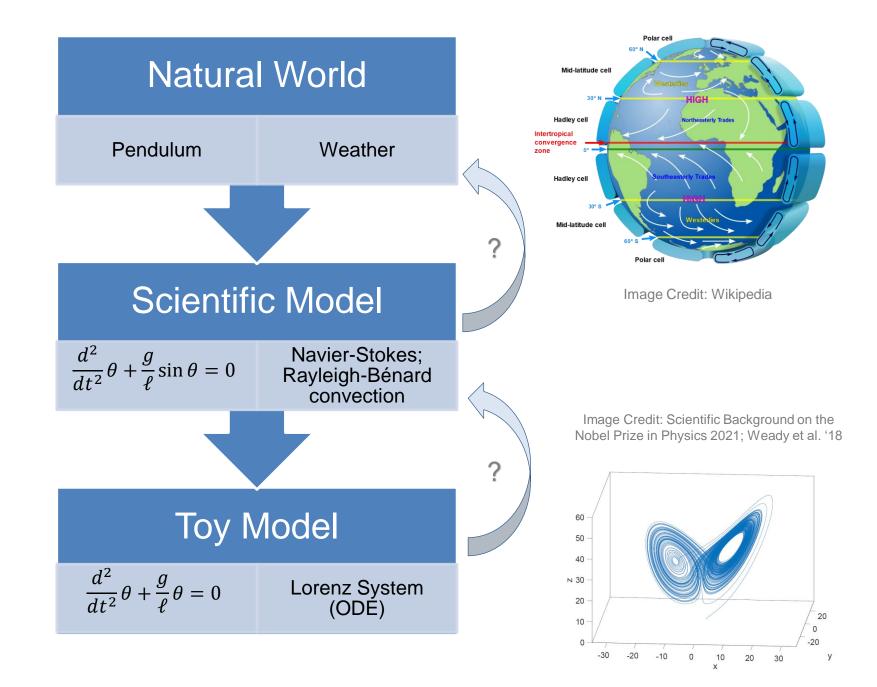
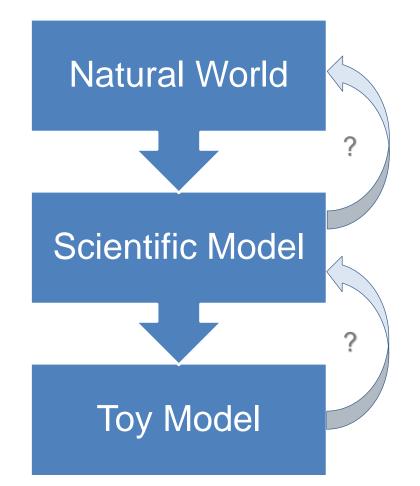


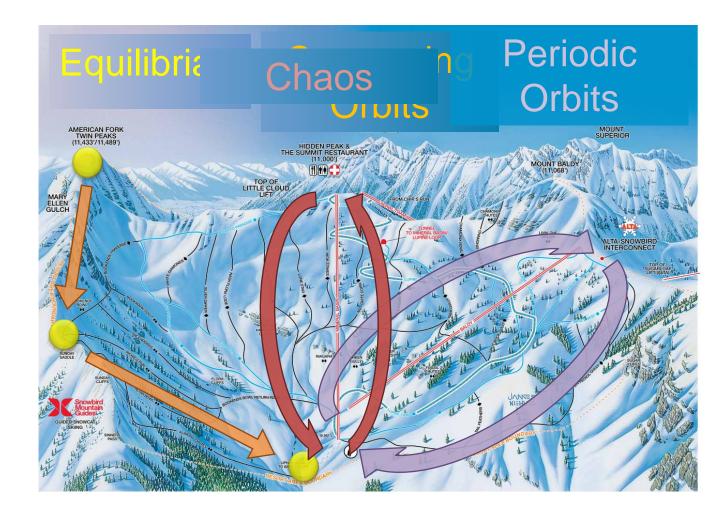
Image Credit: Wikipedia

$$\theta(t) = \theta_0 \cos\left(\sqrt{\frac{g}{\ell}} t\right)$$

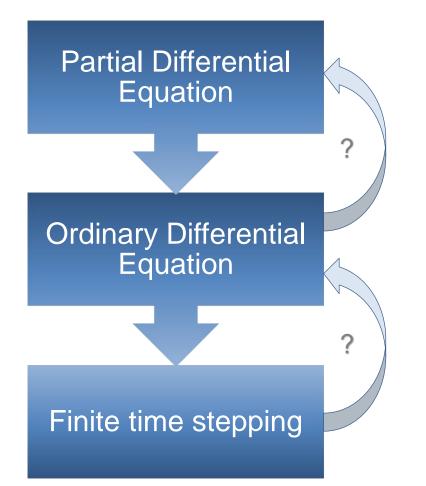


Which dynamical features are important?

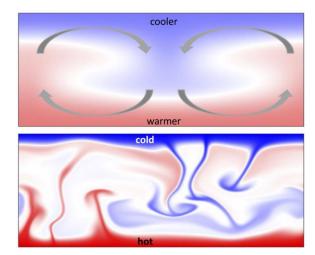


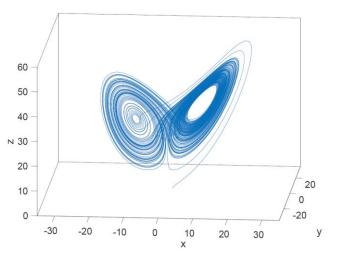


Which dynamical features persist?



- Numerical approximations converge in the limit
 - How accurate is a <u>particular</u> computation?

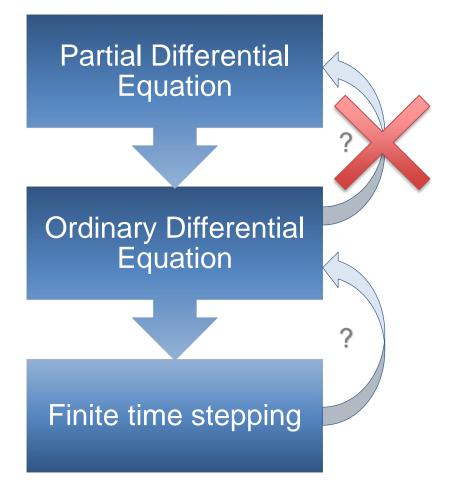




Temperature field in 2D Rayleigh-Bénard convection simulations. Image Credit: Doering 2020

The Lorenz attractor, a 3-mode approx. of Rayleigh-Bénard convection. Image Credit: Weady et al. '18

Which dynamical features persist?



J. Fluid Mech. (1984), vol. 147, pp. 1–38 Printed in Great Britain

Order and disorder in two- and three-dimensional Bénard convection

By JAMES H. CURRY, University of Colorado, Boulder, CO 80309

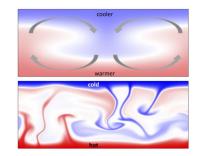
JACKSON R. HERRING, National Center for Atmospheric Research, Boulder, CO 80303

JOSIP LONCARIC† and STEVEN A. ORSZAG‡

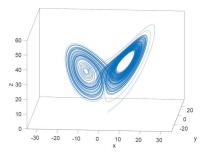
Massachusetts Institute of Technology, Cambridge, MA 02139

(Received 18 October 1983 and in revised form 27 July 1983)

The character of transition from laminar to chaotic Rayleigh-Bénard convection in a fluid layer bounded by free-slip walls is studied numerically in two and three space dimensions. While the behaviour of finite-mode, limited-spatial-resolution dynamical systems may indicate the existence of two-dimensional chaotic solutions, we find that, this chaos is a product of inadequate spatial resolution. It is shown that as the order of a finite-mode model increases from three (the Lorenz model) to the full Boussinesq system, the degree of chaos increases irregularly at first and then abruptly decreases; no strong chaos is observed with sufficiently high resolution.



Temperature field in 2D Rayleigh-Bénard convection simulations. Image Credit: Doering 2020



The Lorenz attractor, a 3mode approx. of Rayleigh-Bénard convection. Image Credit: Weady et al. '18

Outline

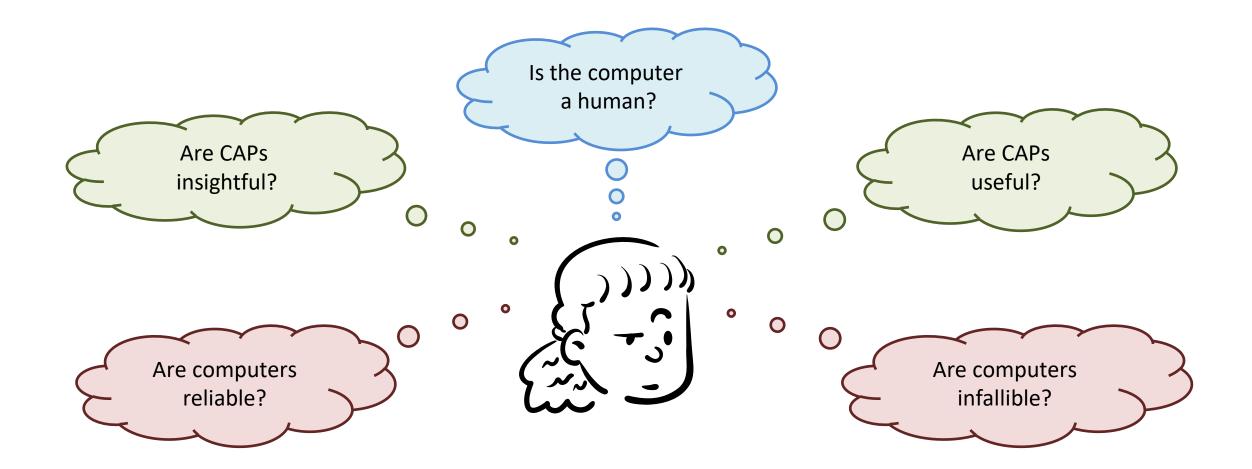
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What is a Computer Assisted Proof? My Definition: A proof involving computations. e.g. 109 is prime; $9 < \pi^2 < 10$

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Sieve of Eratosthenes		2	3	4	5	6	7	8	9	10	Prime numbers
input: integer n	11	12	13	14	15	16	17	18	19	20	
output: primes between 2 & n	21	22	23	24	25	26	27	28	29	30	
	31	32	33	34	35	36	37	38	39	40	
$S \coloneqq \{2,3,4\dots,n\}$	41	42	43	44	45	46	47	48	49	50	
$p \coloneqq 2$	51	52	53	54	55	56	57	58	59	60	
•	61	62	63	64	65	66	67	68	69	70	
while $p \leq \sqrt{n}$	71	72	73	74	75	76	77	78	79	80	
remove $2p$, $3p$, $4p$, from S	81	82	83	84	85	86	87	88	89	90	
$p \leftarrow \text{smallest } x \in S, x > p$	91	92	93	94	95	96	97	98	99	100	
return S	101	102	103	104	105	106	107	108	109	110	
return 3	111	112	113	114	115	116	117	118	119	120	

What is a Computer Assisted Proof? My Definition: A proof involving computations. e.g. 109 is prime; $9 < \pi^2 < 10$



Numerics gone awry

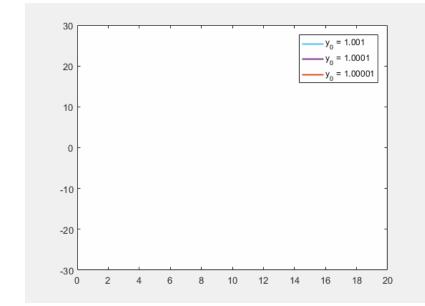
• In 1963 Edward Lorenz was studying following model for atmospheric convection

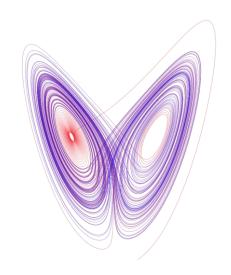
$$x' = \sigma(y - x)$$

$$y' = x(\rho - z) - y$$

$$z' = xy - \beta z$$

- Origin of the term 'Butterfly Effect'
 - Sensitive dependance to initial conditions
 - Under modern conventions, Ellen Fetter would have been a co-author
 - <u>https://www.quantamagazine.org/the-hidden-heroines-of-chaos-20190520/</u>





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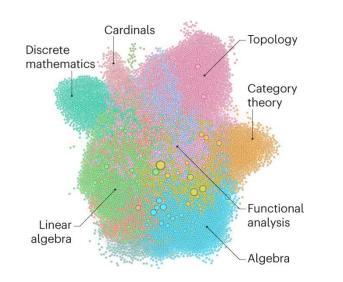
NEWS 18 June 2021

Mathematicians welcome computer-assisted proof in 'grand unification' theory

Proof-assistant software handles an abstract concept at the cutting edge of research, revealing a bigger role for software in mathematics.

Davide Castelvecchi

¥) (f) 💌



I, for one, welcome our robot overlords

You can't always trust numerics!

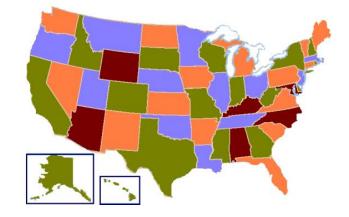
This proof is too confusing for me. What if there is a mistake?

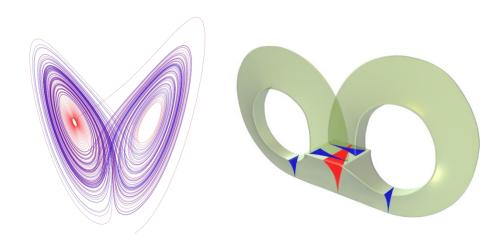
> Where are differential equations on the list?

Famous Computer Assisted Proofs

• Four Color Theorem

- How many colors are needed so adjacent countries have different colors on a map? (1852)
- C.A.P. by Appel & Haken (1976)
 - Reduced to ~1,500 possible counter-examples
- The Lorenz system
 - Standard model of chaos
 - C.A.P. by Mischaikow & Mrozek (1995)
 - Smale's 14th problem for the 21st century
 - Does the Lorenz attractor match the geometric model?
 - C.A.P. by Tucker (2002)





Easy Part: living with rounding error

- Computers have finite memory
- Interval arithmetic
 - Define real intervals as $\mathbb{IR} = \{[a, b] \subseteq \mathbb{R} : a \leq b\}$
 - Define operations $\star \in \{+, -, \times, /\}$ as $A \star B = \{\alpha \star \beta : \alpha \in A, \beta \in B\}$

Examples

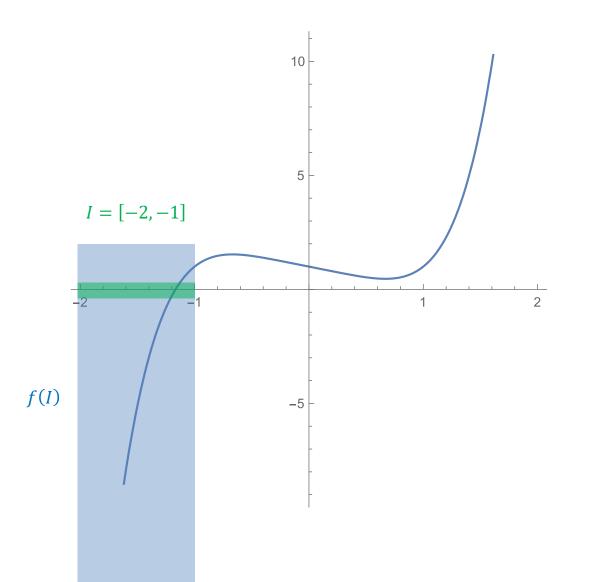
[1,2] + [3,4] = [4,6] [1,2] - [3,4] = [-3,-1] $[1]/[3] \in [0.33, 0.34]$ $\pi \in [3.1, 3.2]$ $\pi^{2} \in [9.61, 10.24]$

$$f(x) = x^5 - x + 1$$

• Goal: Solve f(x) = 0Theorem (with computer assisted proof)): There, exists $q - u_{2}, i q u_{1} + \tilde{x} \in [1]$ $[-2, -1] = u_{1} + u_{2} + u_{2} = 0.$

= [-30,2]

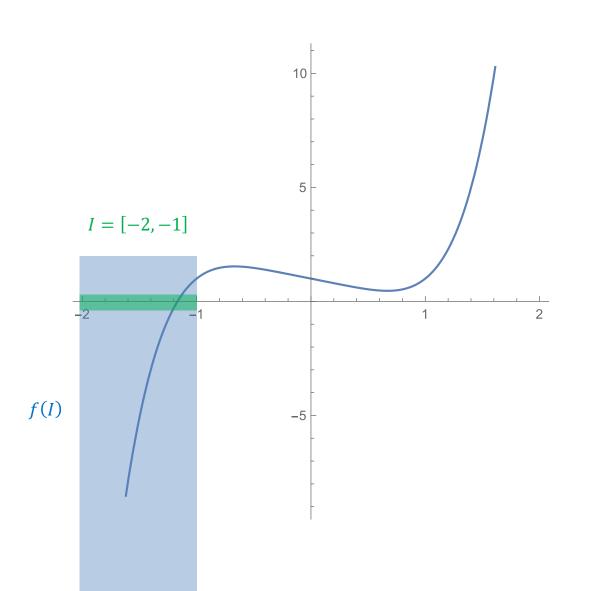
- Use intermediate value theorem to show that a solution exists
 - f(-2) = -29 < 0
 - f(-1) = +1 > 0
- Uniqueness
 - f'(I) = [4, 79] > 0



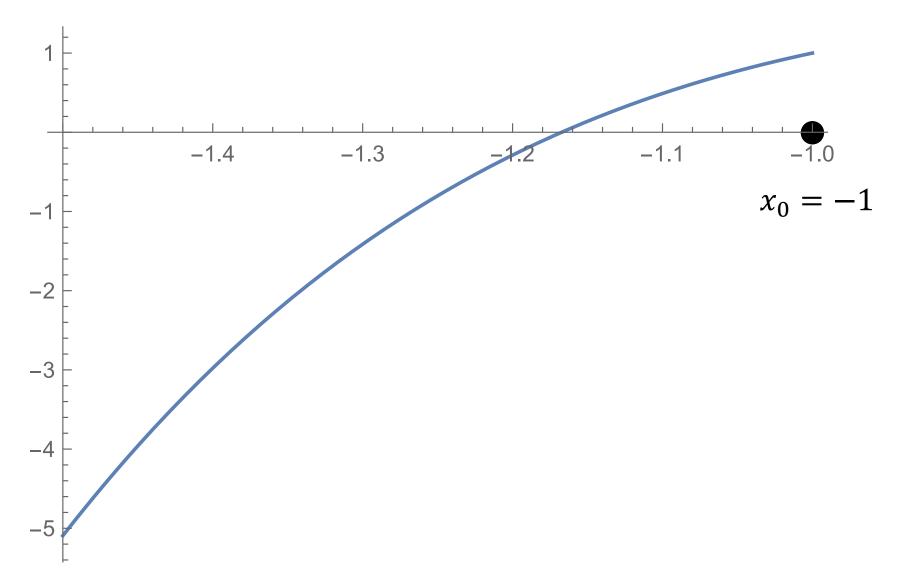
$$f(x) = x^5 - x + 1$$

Theorem (with computer assisted proof): There exists a unique $\tilde{x} \in$ [-2, -1] such that $f(\tilde{x}) = 0$.

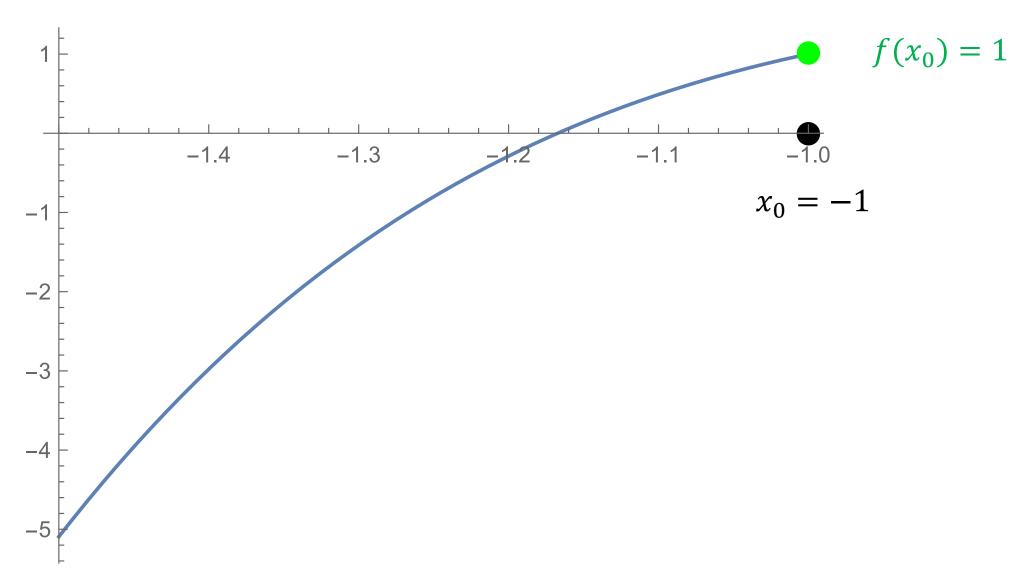
Corollary: There exists a unique $\tilde{x} \in \mathbb{R}$ such that $f(\tilde{x}) = 0$. *Proof: Divide and conquer*



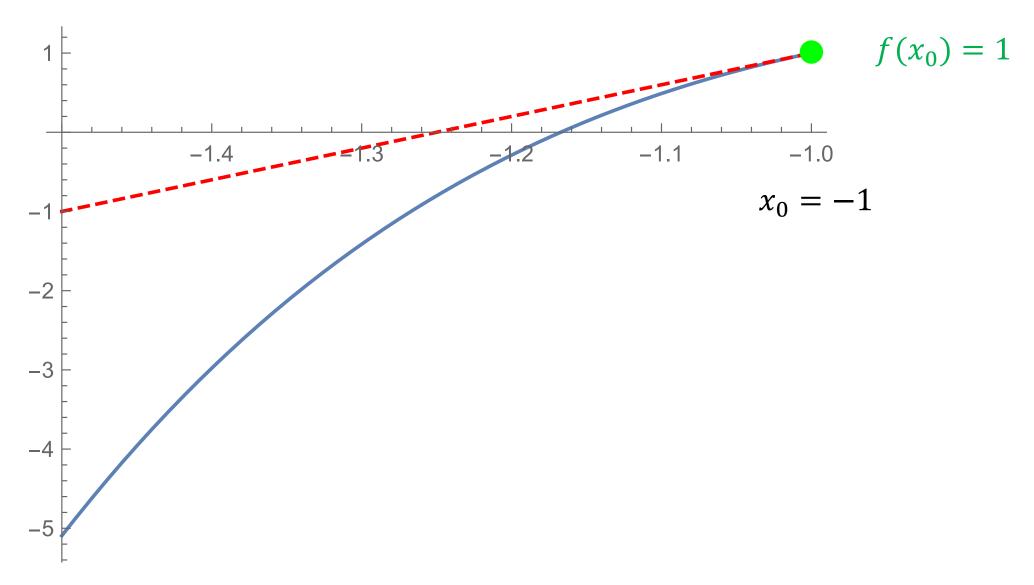
Newton's method: $x_{n+1} = x_n - f'(x_n)^{-1} f(x_n)$



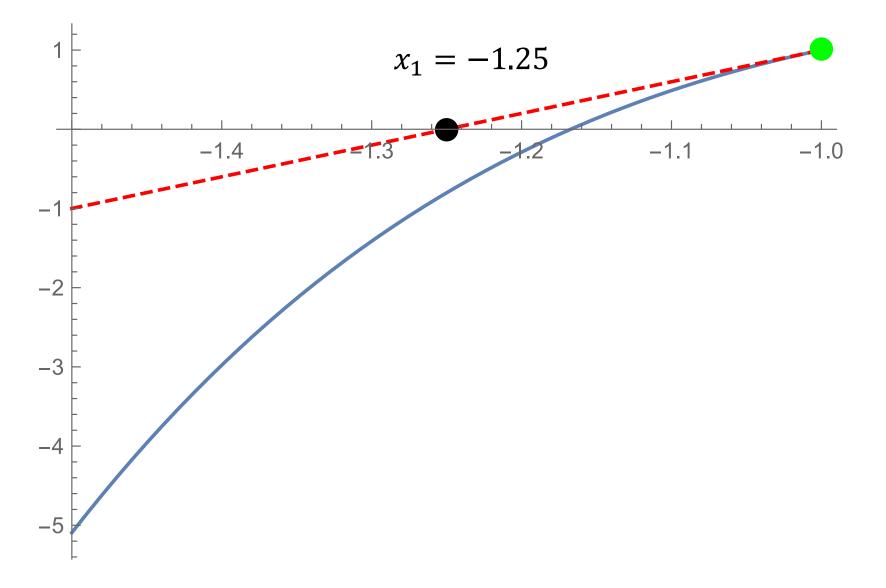
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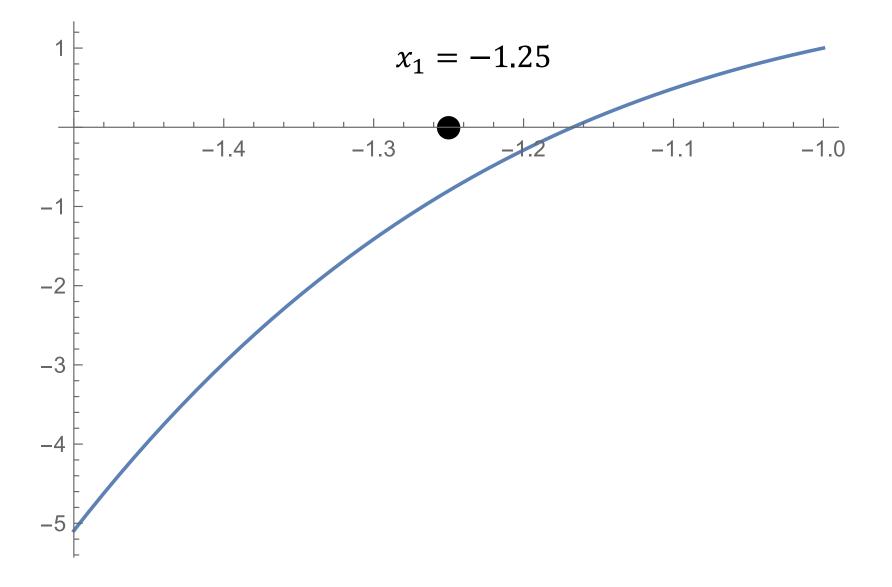
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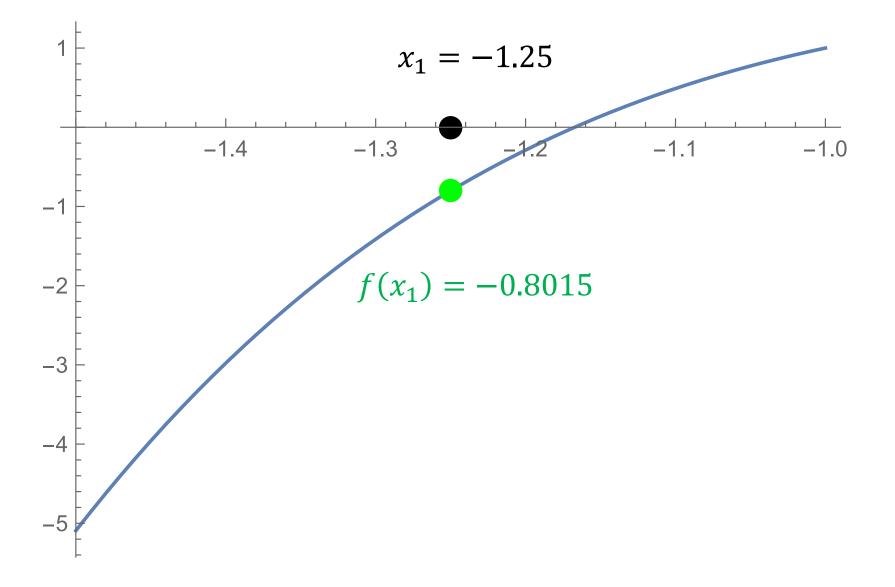
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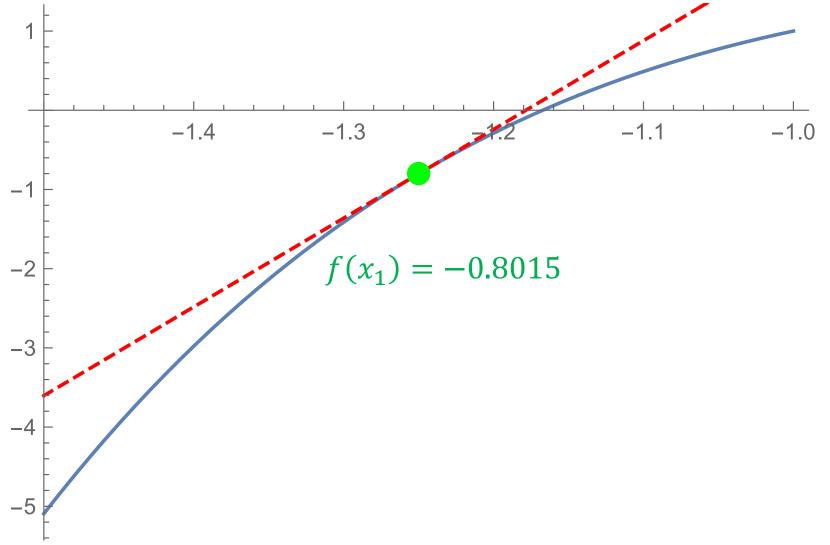
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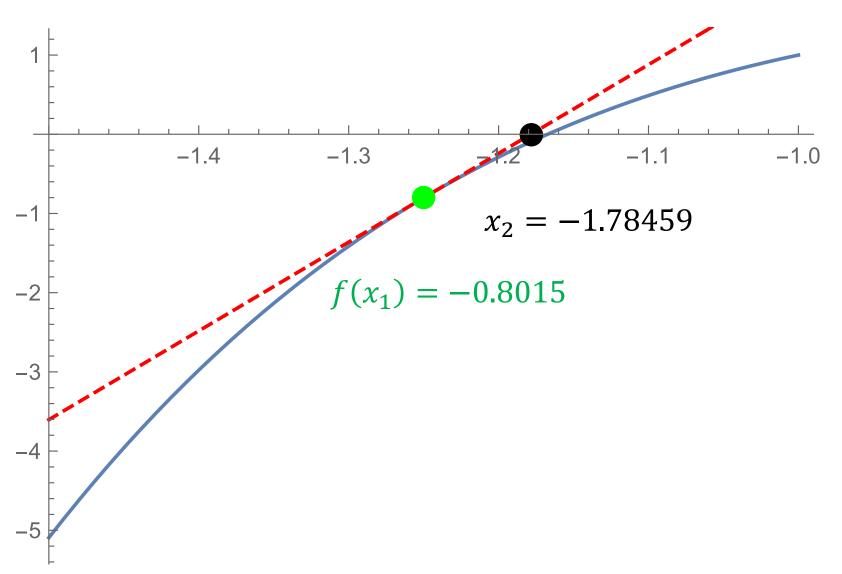
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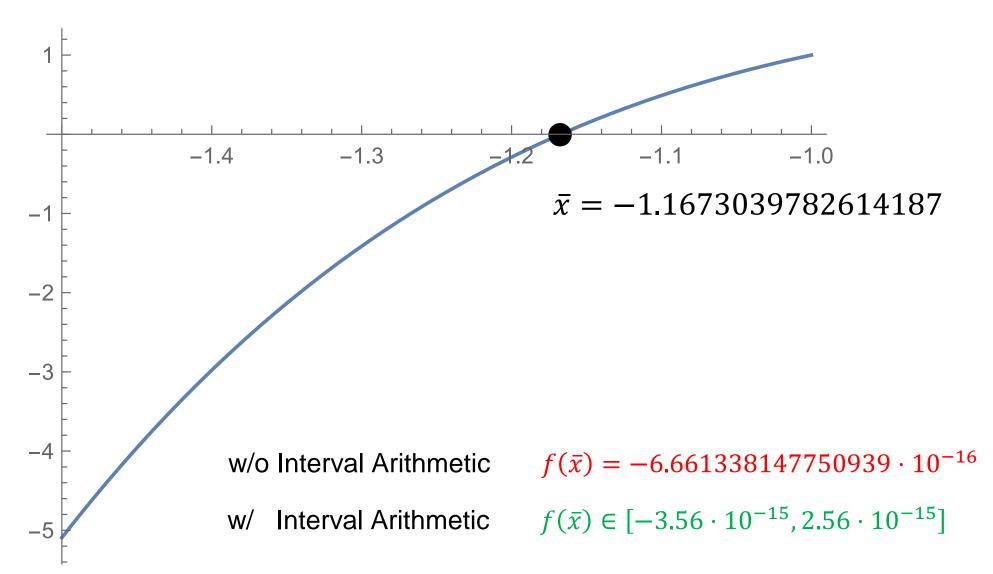
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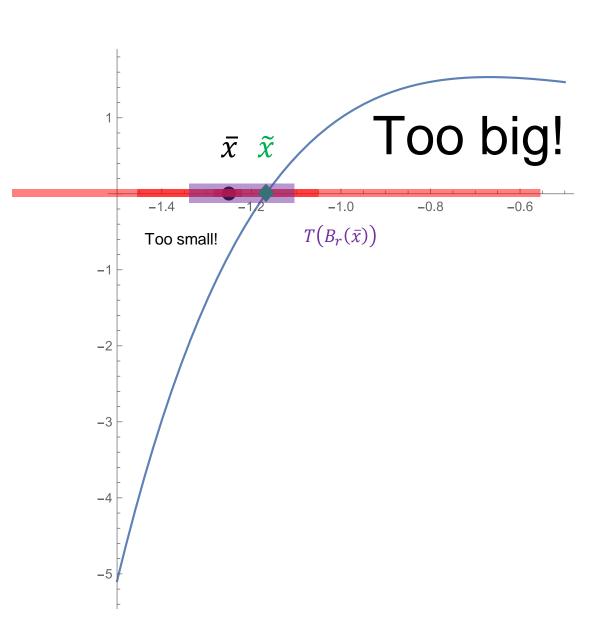


Newton's method: $x_{n+1} = x_n - f'(x_n)^{-1} f(x_n)$



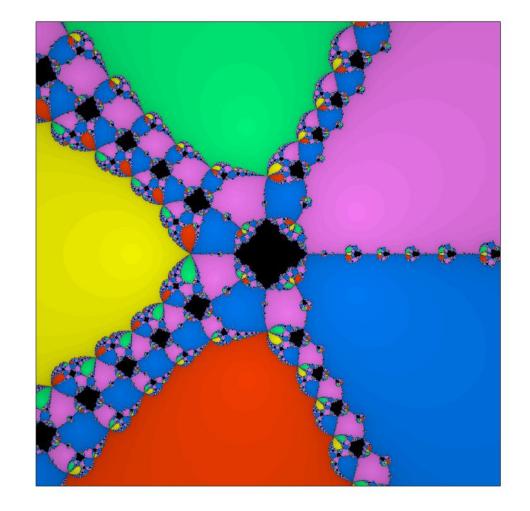
How to prove f(x) = 0

- **Define:** Newton map $T(x) = x - f'(x)^{-1}f(x)$
- **Define:** $B_r(\bar{x})$, a closed ball about \bar{x} of radius r
- Goal: Show that T is a contraction mapping:
 - T maps $B_r(\bar{x})$ into itself
 - points get closer together
- **Th'm:** If *T* is a contraction, then $B_r(\bar{x})$ contains a unique fixed point \tilde{x} $T(\tilde{x}) = \tilde{x} \iff f(\tilde{x}) = 0$
- How to choose the right value of *r* ?

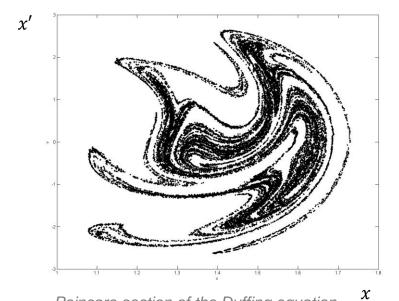


Newton's method in higher dimensions

- There are complex roots to $f(x) = x^5 x + 1$
- If $f: \mathbb{R}^n \to \mathbb{R}^n$ define Newton map $T(x) = x - Df(x)^{-1}f(x)$
- Newton Fractal
 - The colors represent basins of attraction
 - Black means Newton's method did not converge



Hard Part: ∞-dimensional problems



Poincare section of the Duffing equation with $\alpha = 1, \beta = 5, \epsilon = 0.02, \gamma = 8, \omega = 0.5$. Image Credit: Wikipedia

$$\begin{aligned} f_k(a) &\approx (-k^2 + i\epsilon k)a_k + \mathcal{O}\big(\|a\|_{\ell^1}^3\big) \\ a_k &= \mathcal{O}\left(\frac{1}{k^2}\right) \end{aligned}$$

Consider the Duffing equation for a **damped driven oscillator** $x'' + \epsilon x' + \alpha x + \beta x^3 = \gamma \cos \omega t$

To look for 2π periodic solution ($\omega = 1$), expand x(t) as a Fourier series

$$x(t) = \sum_{k \in \mathbb{Z}} a_k \ e^{ikt}$$

where $a_{-k} = (a_k)^*$. Inserting into the ODE, we obtain

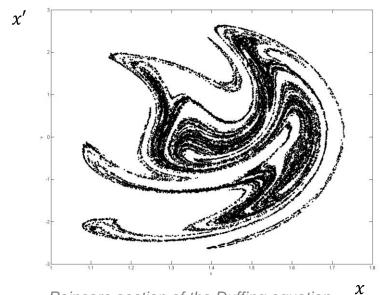
$$\sum_{k\in\mathbb{Z}}(-k^2+i\epsilon k+\alpha)a_ke^{ikt}+\beta\left(\sum_{k\in\mathbb{Z}}a_ke^{ikt}\right)^3=\gamma\left(e^{it}+e^{-it}\right)/2$$

Matching the e^{ikt} terms, we obtain equations $\forall k \in \mathbb{Z}$

$$0 = (-k^{2} + i\epsilon k + \alpha)a_{k} + \beta \sum_{\substack{k_{1}+k_{2}+k_{3}=k;\\k_{1},k_{2},k_{3}\in\mathbb{Z}}} a_{k_{1}}a_{k_{2}}a_{k_{3}} - \gamma\delta_{1,k}/2$$

$$\stackrel{\text{def}}{=} f_{k}(a)$$

Hard Part: ∞-dimensional problems



Poincare section of the Duffing equation with $\alpha = 1, \beta = 5, \epsilon = 0.02, \gamma = 8, \omega = 0.5$. Image Credit: Wikipedia

$$f_k(a) \approx \left(-\frac{k^2}{k^2} + i\epsilon k\right)a_k + \mathcal{O}\left(\|a\|_{\ell^1}^3\right)$$
$$a_k = \mathcal{O}\left(\frac{1}{k^2}\right)$$

- **Theorem:** A periodic orbit x(t) is equivalent to a solution f(a) = 0
- **Define:** Galerkin truncation $f^N : \mathbb{R}^{2N+1} \to \mathbb{R}^{2N+1}$
 - Find approximate solution $\hat{a} \in \mathbb{R}^{2N+1}$ such that $f^N(\hat{a}) \approx 0$
- **Define:** Quasi-Newton map on the whole ∞ -dimensional space T(a) = a - Af(a), $A \approx Df(\hat{a})^{-1}$
- Goal: Show that T is a contraction mapping*

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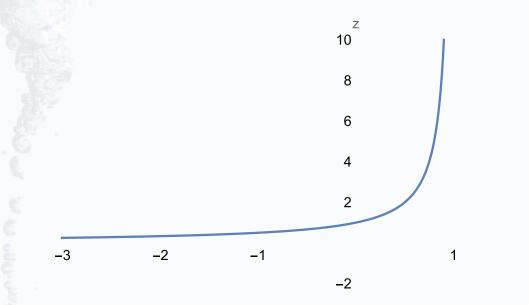
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Incompressible Navier-Stokes equation

U

- Hydrodynamic model of viscous fluids
 - *u* is the velocity of the fluid
 - p is the pressure
 - $E = \int |u|^2$ is kinetic energy
- Millennium Prize Problem
 - "If u_0 is nice, will the solution blowup?"
- Blowup in ordinary differential equations
 - Consider $\frac{dz}{dt} = z^2$
 - If $z(0) = z_0$, this has solution $z(t) = \frac{z_0}{1 - z_0 t}$

$$\begin{aligned} u_t + (u \cdot \nabla)u + \nabla p &= v \bigtriangleup u \\ \nabla \cdot u &= 0 \\ u \Big|_{t=0} &= u_0 \colon \mathbb{R}^3 \to \mathbb{R}^3 \end{aligned}$$



2

Incompressible Navier-Stokes equation

Vorticity formulation

- Viscosity/
 Diffusion
- Vortex Stretching
- Convection
- Incompressibility/ Nonlocality

 $\omega_{t} + (u \cdot \nabla)\omega = v \bigtriangleup \omega + (\omega \cdot \nabla)u$ $\omega = \nabla \times u$ $\omega \Big|_{t=0} = \omega_{0} \colon \mathbb{R}^{3} \to \mathbb{R}^{3}$

Toy Models: Burgers, Fujita, etc

• Let
$$u(t, x)$$
: $[0, T) \times \mathbb{R} \to \mathbb{R}$
 $u_t + uu_x = 0$ Blow-up!
 $u_t + uu_x = u_{xx}$ No blow-up
• Let $v = u_x$ (or $u = \int v \, dx$)
 $v_t + v^2 = v_{xx}$ Blow-up!
 $v_t + uv_x + v^2 = v_{xx}$ No blow-up
 $v_t - uv_x + v^2 = v_{xx}$ Blow-up!

Viscosity alone is not enough to suppress the blow-up.

But perhaps blow-up can be prevented by viscosity and/or an appropriate nonlinear convection.

> Hisashi Okamoto, 2018 "Some Navier-Stokes problems which I cannot solve"

Vortex stretching: $\omega \cdot \nabla u$

• Using $\omega \mapsto H\omega$ to model $\omega = \nabla \times u \mapsto \nabla u$ Constantin-Lax-Majda (1985) proposed the inviscid 1D equation

 $\partial_t \omega = \omega H(\omega)$

• The Hilbert transform

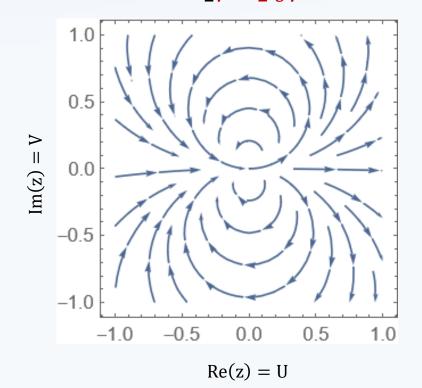
$$- H(\omega)(x) = \frac{1}{\pi} p. v. \int_{-\infty}^{+\infty} \frac{\omega(y)}{x-y} dy$$

- Skew-symmetric: $H^2 = -Id$
- For $z = H\omega + i\omega$ we obtain complex diff. eq.

 $\partial_t z = \frac{1}{2} z^2$

- Blowup \Leftrightarrow $z(x) \in (0, +\infty)$ for any x

For z = U + i V, this yields the real ODE: $2\dot{U} = U^2 - V^2$ $2\dot{V} = 2 UV$



Constantin-Lax-Majda type models

- To incorporate convection and dissipation, de Gregorio (1990), proposed the following model $\omega_t + \nu \omega_x = \epsilon \omega_{xx} + \omega \nu_x$ $\nu_x = H\omega$
- Model studied (and modified) by many mathematicians
- Neither convection nor dissipation alone is sufficient to prevent blowup!

For $z = H\omega + i\omega$, the CLM equation can be written as $z_t = \frac{1}{2}z^2$ **A Toy Model**: For $u: \mathbb{T} \to \mathbb{C}$, consider

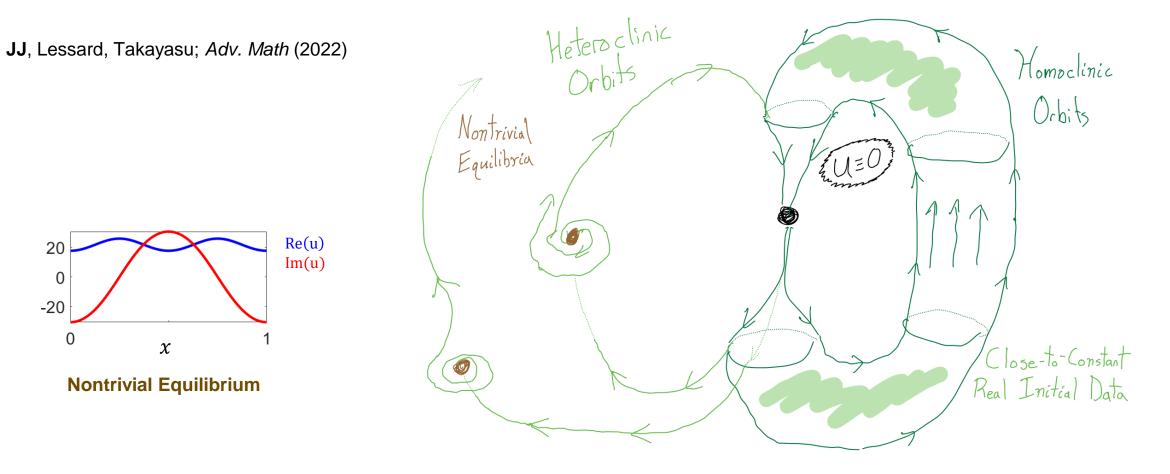
 $u_t = e^{i\phi}(u_{xx} + u^2)$

$oldsymbol{\phi}$	Туре	Fluid
0	Heat	High Viscosity
$\pi/4$	Complex Ginzberg Landau	Med. Viscosity
$\pi/2$	Nonlinear Schrodinger Eq	No Viscosity

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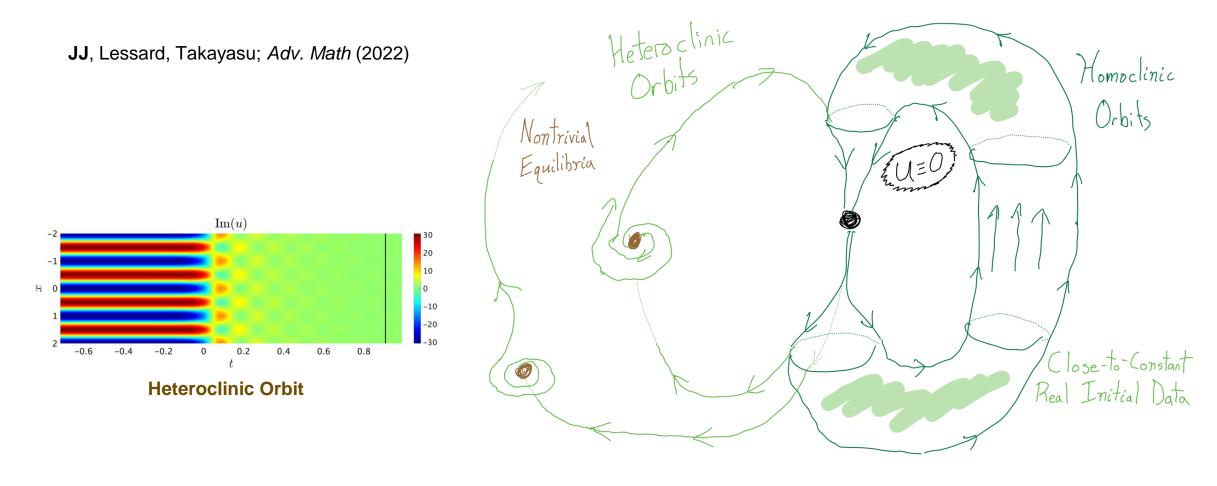
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Global dynamics of $u_t = i(\Delta u + u^2)$



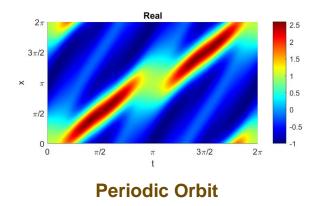
Cartoon phase space of ∞ -dimensional PDE dynamics

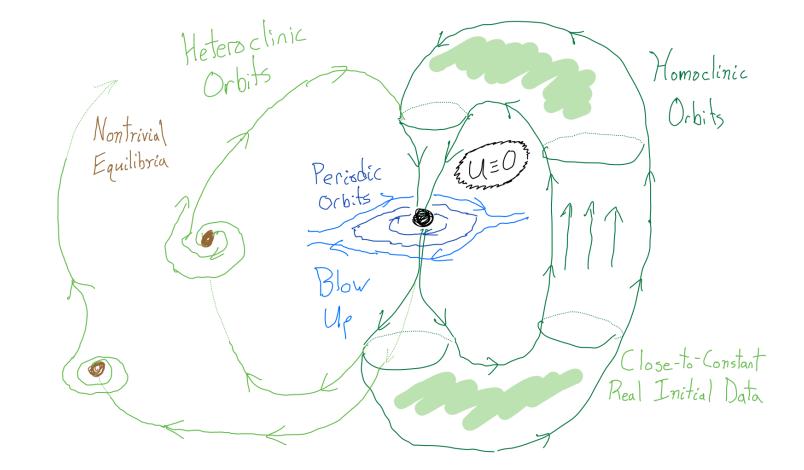
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Global dynamics of $u_t = i(\Delta u + u^2)$

JJ, Lessard, Takayasu; *Adv. Math* (2022) JJ; *J. Dynam. Differential Equations* (2022)



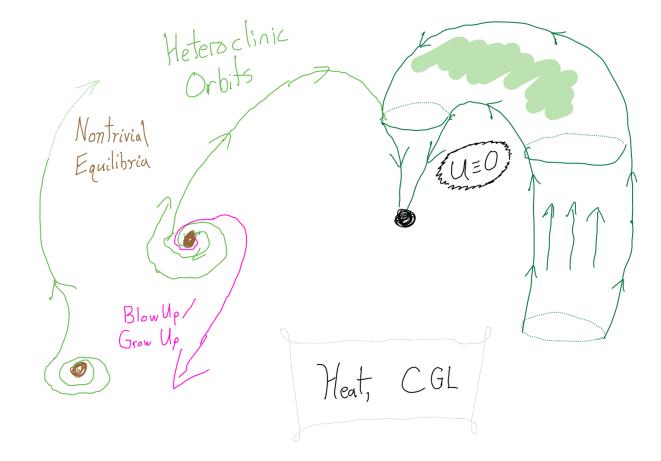


Cartoon phase space of ∞ -dimensional PDE dynamics

Global dynamics of $u_t = e^{i\phi} (\Delta u + u^2)$

JJ, Lessard, Takayasu; Adv. Math (2022)JJ; J. Dynam. Differential Equations (2022)

JJ, Lessard, Takayasu; *Commun. Nonlinear Sci. Numer. Simul.* (2022)

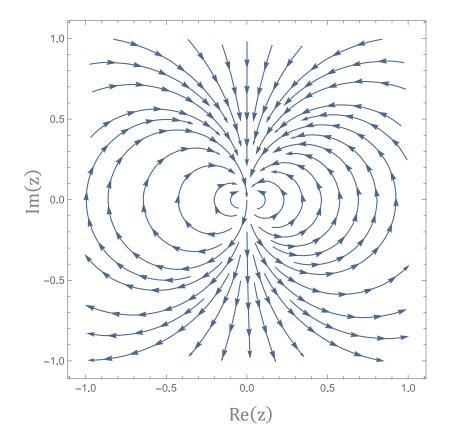


Cartoon phase space of ∞ -dimensional PDE dynamics $\phi = 0, \frac{\pi}{4}$

The NLS $u_t = i(\Delta u + u^2)$ is non-conservative

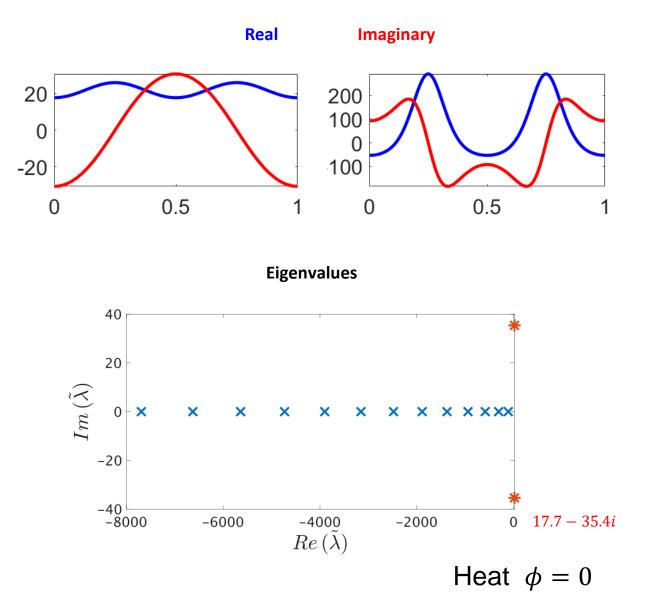
- Theorem: There exists an open set of homoclinics orbits (converging to 0 in forward & backward time)
- Corollary: Any analytic conserved quantity must be constant
 - If *F* is continuous and conserved, then $F(u(t)) = F(\lim_{t \to \pm \infty} u(t)) = F(0)$
 - $F(u_0)$ must be constant on the open set of homoclinics
 - Constant on open set ⇒ globally constant for analytic functionals

Spatially constant dynamics $\dot{z} = iz^2$



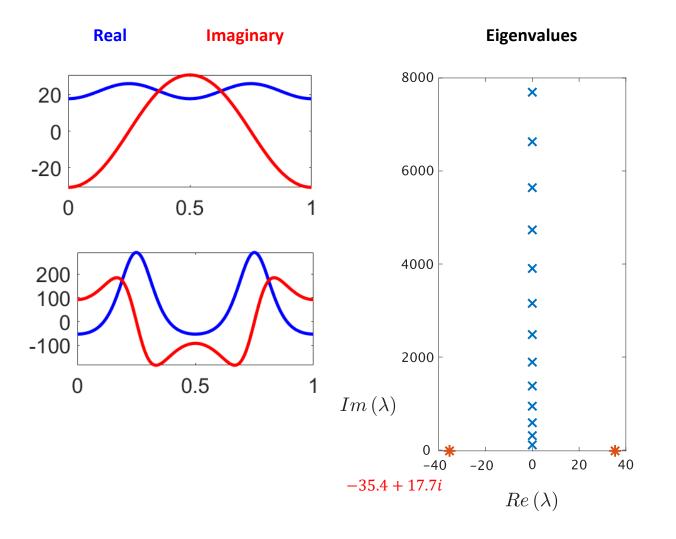
 $u_t = e^{i\phi}(u_{xx} + u^2)$

- At least two families of equilibria
 - Homogeneous nonlinearity
 - If u(t, x) is a solution then $n^2u(n^2t, nx)$ is a solution
- Computer Assisted Proof
 - Cast as a F(x) = 0 problem in Fourier space
 - Use Newton-Kantorovich method
- Linearization about \tilde{u} is unstable $e^{i\phi}(h_{xx} + 2\tilde{u}h) = \lambda h$



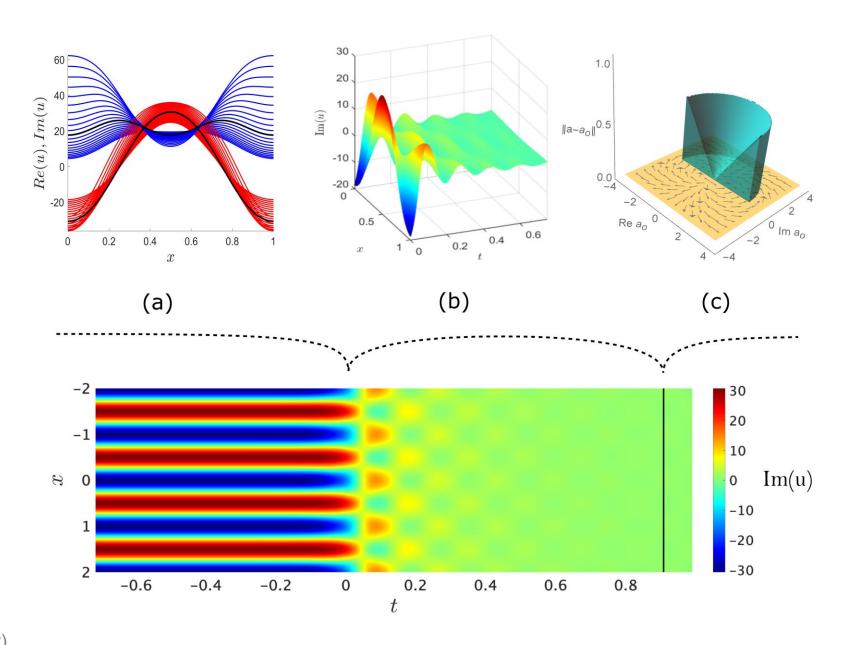
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 - Use Newton-Kantorovich method
- Linearization about \tilde{u} is unstable $e^{i\phi}(h_{xx} + 2\tilde{u}h) = \lambda h$



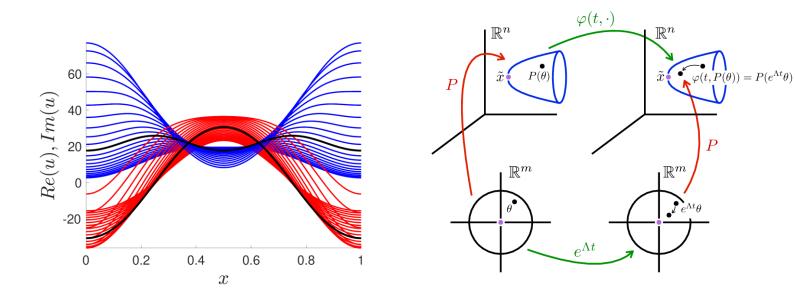
NLS $\phi = \frac{\pi}{2}$

- a) Parameterization of unstable manifold
- b) Validated integration of the initial value problem
- c) Explicit trapping region of solutions converging to the 0 solution



- a) Parameterization of unstable manifold
- b) Validated integration of the initial value problem
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Cabré, Fontich & de la Llave, 2003 Reinhardt, & Mireles James, 2019 JJ, Lessard, Takayasu, 2022



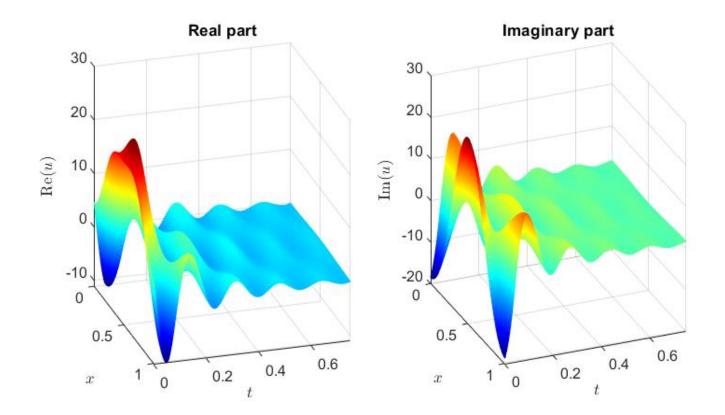
- Look for a chart $P: \mathbb{D} \to W^u_{loc}(\tilde{x})$ such that $P(0) = \tilde{x}; \quad DP(0) = \xi; \quad \varphi(t, P(\theta)) = P(e^{\lambda t}\theta)$
- Write P as a power series:

$$P(\theta) = \sum_{n=0}^{\infty} p_n \, \theta^n, \qquad p_n \in X$$

- Solve for p_n order-by-order using the parameterization method

- a) Parameterization of unstable manifold
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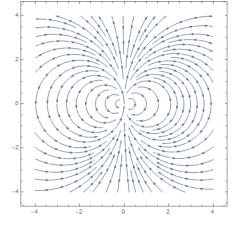
Takayasu, et al., 2022 JJ, Lessard, Takayasu, 2022



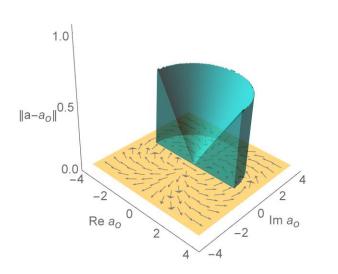
- C_0 -semigroup approach to validated integration
 - Compute approximate solution $\tilde{a}(t)$ to IVP
 - Solve linearized problem about $\tilde{a}(t)$
 - Show Picard-like operator is a contraction
 - Propagate errors

- a) Parameterization of unstable manifold
- b) Validated integration of the initial value problem
- c) Explicit trapping region of solutions converging to the 0 solution

Spatially Constant Dynamics



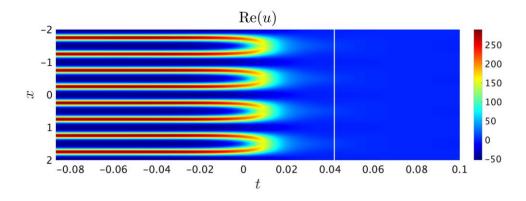
 $iz_t = z^2$

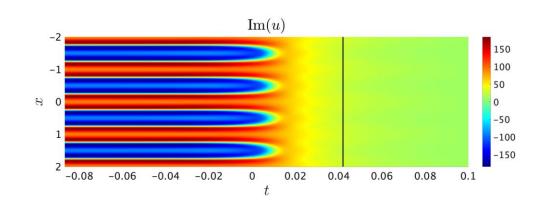


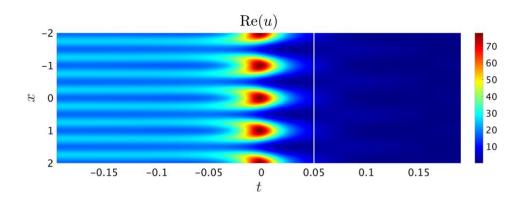
- Center dynamics of the 0-equilibrium
 - Spatially constant solutions have explicit solution $z(t) \sim O(t^{-1})$
- Blowup coordinates about z(t)
 - Make ansatz:

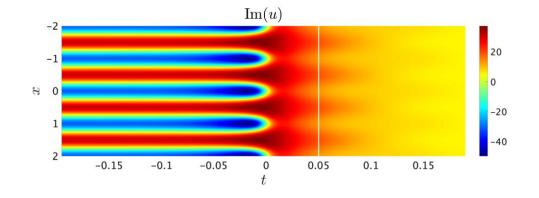
 $u(t) = \frac{z(t)}{z(t)} + \frac{z(t)^2}{\tilde{u}(t)}$

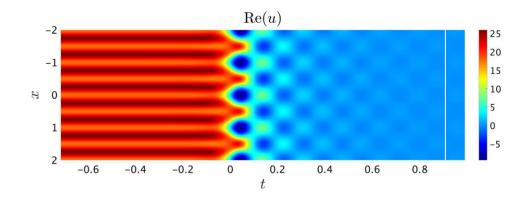
- The $\tilde{u}(t)$ equation becomes:
 - $i\tilde{u}_t = \tilde{u}_{xx} + \frac{z(t)^2}{\tilde{u}^2}$
- Suffices to show $\tilde{u}(t)$ is bounded

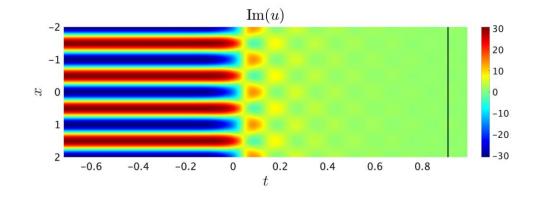




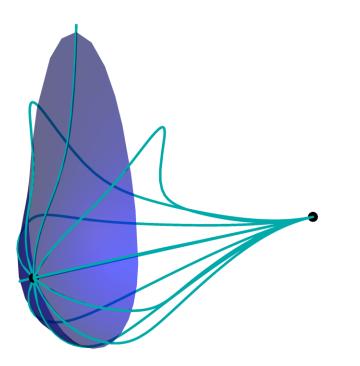








- The (strong) unstable manifold has C dim. 1
 - Shoot out of different
 angles $\psi \in S^1$



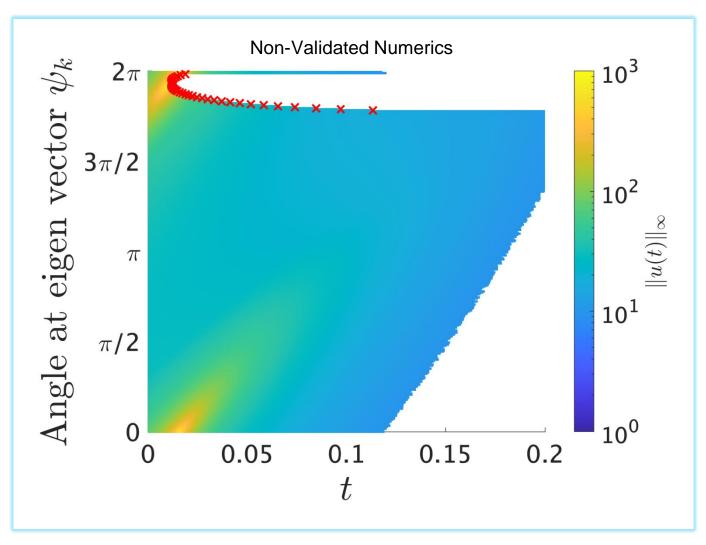


Figure for $\phi = 0$ (Heat) eq. **x** – inconclusive / C.A.P. failed no **x** – C.A.P. of heteroclinic!

JJ, Lessard, Takayasu, CNSNS (2022)

$$u_t = e^{i\phi}(u_{xx} + u^2)$$

- For φ ∈ {0, π/4, π/2} we have computer assisted proofs of many connecting orbits
- Theorem: Let $\phi \in \left\{0, \frac{\pi}{4}\right\}$
 - The unstable manifold of the perce percession of the perce percession of the perc

8 0

2

-0.02

-0.01

3

 $\psi = 5.81$

CAP

no CAP

Angle at eigen vector ψ_k^{μ} $\sum_{k=1}^{\infty} \frac{1}{2} \sum_{k=1}^{\infty} \frac{1}{2} \sum_{k=1}^{\infty}$

-2

0

0.05

0.1

t

10²

 $\|n(t)\|_{\infty}$

 10^{0}

 $\operatorname{Re}(u_a)$

0 t

0.2

0.15

Figures for $\phi = \pi/4$ (CGL) eq.

0.02

0.01

800 600

400

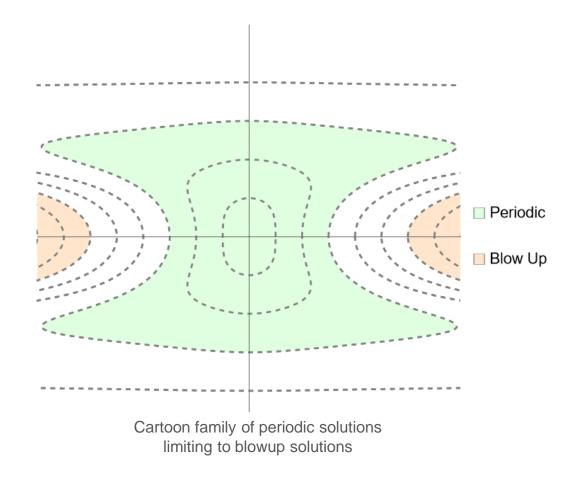
200

500

0

-500

Theorem: The space of positive Fourier modes of the PDE $iu_t = \Delta u + u^2$ on \mathbb{T}^d has two types of solutions: periodic and blowup



Theorem: Fix initial data $u_0(x) = \sum_{n \in \mathbb{N}^d_*} \gamma_n e^{inx}$

The solution is given as

$$u(t,x) = \sum_{n \in \mathbb{N}^d_*} a_n(t) e^{inx}$$

where the functions a_n are 2π periodic, and recursively
defined

• If
$$\sum_{n \in \mathbb{N}^d_*} |\gamma_n| < \frac{1}{4}$$
, then $u(t)$ is bounded and 2π periodic

Theorem: The space of positive Fourier modes of the PDE $iu_t = \triangle u + u^2$ on \mathbb{T}^d has two types of solutions: periodic and blowup

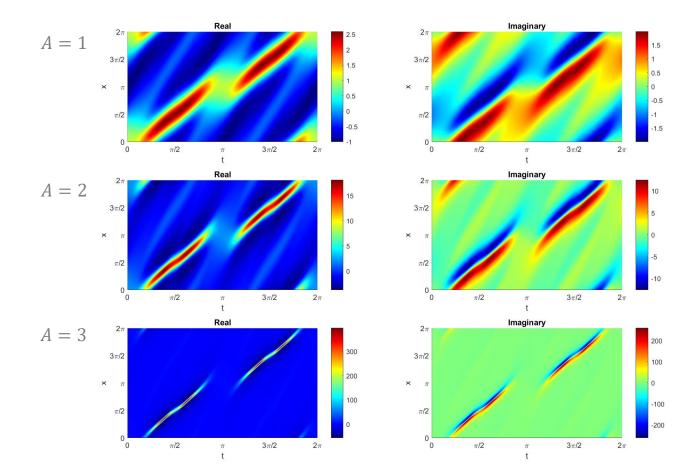
If
$$d = 1$$
 and $a_k = 0 \forall k \le 0$, then
 $\dot{a}_1 = i\omega^2 a_1$
 $\dot{a}_2 = i\omega^2 2^2 a_2 - ia_1^2$
 $\dot{a}_3 = i\omega^2 3^2 a_3 - 2ia_1 a_2$
 $\dot{a}_4 = i\omega^2 4^2 a_4 - i(2a_1a_3 + a_2^2)$
.

If we take monochromatic initial data $u_0(x) = A e^{i\omega x}$ then ... • $a_1(t) = A e^{i\omega^2 t}$ • $a_2(t) = \frac{A^2}{\omega^2} \left(\frac{e^{2i\omega^2 t}}{2} - \frac{e^{4i\omega^2 t}}{2} \right)$ • $a_3(t) = \frac{A^3}{\omega^4} \left(\frac{e^{3i\omega^2 t}}{6} - \frac{e^{5i\omega^2 t}}{4} + \frac{e^{9i\omega^2 t}}{12} \right)$ • $a_4(t) = \frac{A^4}{\omega^6} \left(\frac{7e^{4i\omega^2 t}}{144} - \frac{e^{6i\omega^2 t}}{10} + \frac{e^{8i\omega^2 t}}{22} + \frac{e^{10i\omega^2 t}}{36} - \frac{11e^{16i\omega^2 t}}{1440} \right)$

Theorem: The space of positive Fourier modes of the PDE $iu_t = \triangle u + u^2$ on \mathbb{T}^d has two types of solutions: periodic and blowup

Theorem: Consider the initial data $u_0(x) = A e^{ix}$

- If $|A| \le 3$ then the solution is 2π periodic
- If $|A| \ge 6$ then the solution blows up in finite time in the L^2 norm, with $T^* < 2\pi$
- The solution exists for all time (and is periodic) if and only if $|A| < A^*$



Conclusions

• Summary

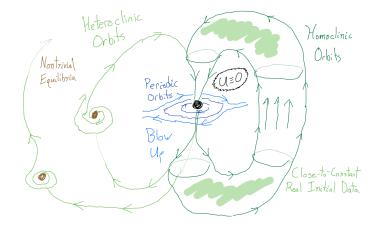
Found new dynamics in

 $u_t = e^{i\phi}(\triangle u + u^2)$

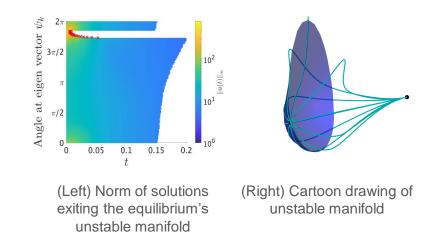
- Equilibria, connecting orbits, periodic orbits, blowup-solutions
- Developed new methodologies

• Take-home message

- Found singularities by following the dynamics
- Computer assisted proofs provide a canary in the coal mine



Cartoon phase space of ∞ -dimensional PDE dynamics



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