## Exploring global dynamics and blowup in some nonlinear PDEs

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BU SIAM Student Chapter

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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



## Which dynamical features are important?



## Which dynamical features persist?



- Numerical approximations converge in the limit
- How accurate is a particular computation?


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


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

## Which dynamical features persist?


J. Fluid Mech. (1984), vol. 147, pp. 1-38
J. Fluid Mech. (1984), vol. 147, pp. 1-38
Printed in Great Britain
Order and disorder in two- and three-dimensional
Bénard convection
By JAMESH. CURRY,
University of Colorado, Boulder, CO 80309
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JOSIP LONCARIC $\dagger$ AND STEVEN A. ORSZAG $\ddagger$
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

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## What is a Computer Assisted Proof?

My Definition: A proof involving computations.

$$
\text { e.g. } 109 \text { is prime; } 9<\pi^{2}<10
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```
Sieve of Eratosthenes
input: integer n
output: primes between 2 & n
S:= {2,3,4 ...n}
p:= 2
while p \leq \sqrt{ n}{n}
    remove 2p,3p,4p,\ldots. from S
    p\leftarrow smallest }x\inS,x>
return S
```

|  | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Prime numbers |
| :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- |
| 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 |  |
| 21 | 22 | 23 | 24 | 25 | 26 | 27 | 28 | 29 | 30 |  |
| 31 | 32 | 33 | 34 | 35 | 36 | 37 | 38 | 39 | 40 |  |
| 41 | 42 | 43 | 44 | 45 | 46 | 47 | 48 | 49 | 50 |  |
| 51 | 52 | 53 | 54 | 55 | 56 | 57 | 58 | 59 | 60 |  |
| 61 | 62 | 63 | 64 | 65 | 66 | 67 | 68 | 69 | 70 |  |
| 71 | 72 | 73 | 74 | 75 | 76 | 77 | 78 | 79 | 80 |  |
| 81 | 82 | 83 | 84 | 85 | 86 | 87 | 88 | 89 | 90 |  |
| 91 | 92 | 93 | 94 | 95 | 96 | 97 | 98 | 99 | 100 |  |
| 101 | 102 | 103 | 104 | 105 | 106 | 107 | 108 | 109 | 110 |  |
| 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

$$
\begin{aligned}
& x^{\prime}=\sigma(y-x) \\
& y^{\prime}=x(\rho-z)-y \\
& z^{\prime}=x y-\beta z
\end{aligned}
$$

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




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.


## 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 ${ }^{\sim} 1,500$ possible counter-examples

- The Lorenz system
- Standard model of chaos
- C.A.P. by Mischaikow \& Mrozek (1995)
- Smale's $14^{\text {th }}$ problem for the $21^{\text {st }}$ 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

$$
\mathbb{I} \mathbb{R}=\{[a, b] \subseteq \mathbb{R}: a \leq b\}
$$

- Define operations $\star \in\{+,-, \times, /\}$ as $A \star B=\{\alpha \star \beta: \alpha \in A, \beta \in B\}$


## Examples

$$
\begin{aligned}
& {[1,2]+[3,4]=[4,6]} \\
& {[1,2]-[3,4]=[-3,-1]}
\end{aligned}
$$

$$
[1] /[3] \in[0.33,0.34]
$$

$$
\pi \in[3.1,3.2]
$$

$$
\pi^{2} \in[9.61,10.24]
$$

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

## - Goal: Solve $f(x)=0$

Jheoresmalwitheromputer ass,isted



$$
=[-30,2]
$$

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


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

## 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: $\quad x_{n+1}=x_{n}-f^{\prime}\left(x_{n}\right)^{-1} f\left(x_{n}\right)$


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## How to prove $f(x)=0$

- Define: Newton map

$$
T(x)=x-f^{\prime}(x)^{-1} f(x)
$$

- 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 $\tilde{x}$

$$
T(\tilde{x})=\tilde{x} \quad \Leftrightarrow \quad f(\tilde{x})=0
$$

- 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 $f: \mathbb{R}^{n} \rightarrow \mathbb{R}^{n}$ define Newton map

$$
T(x)=x-D f(x)^{-1} f(x)
$$

- Newton Fractal
- The colors represent basins of attraction
- Black means Newton's method did not converge



## Hard Part: $\infty$-dimensional problems



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


Consider the Duffing equation for a damped driven oscillator

$$
x^{\prime \prime}+\epsilon x^{\prime}+\alpha x+\beta x^{3}=\gamma \cos \omega t
$$

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

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

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

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

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

$$
\begin{aligned}
& 0=\left(-k^{2}+i \epsilon k+\alpha\right) a_{k}+\beta \sum_{\substack{k_{1}+k_{2}+k_{3}=k ; \\
k_{1}, k_{2}, k_{3} \in \mathbb{Z}}} a_{k_{1}} a_{k_{2}} a_{k_{3}}-\gamma \delta_{1, k} / 2 \\
& \stackrel{\text { def }}{=} f_{k}(a)
\end{aligned}
$$

## Hard Part: $\infty$-dimensional problems



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


- Theorem: A periodic orbit $x(t)$ is equivalent to a solution $f(a)=0$
- Define: Galerkin truncation
$f^{N}: \mathbb{R}^{2 N+1} \rightarrow \mathbb{R}^{2 N+1}$
- Find approximate solution
$\hat{a} \in \mathbb{R}^{2 N+1}$ such that $f^{N}(\hat{a}) \approx 0$
- Define: Quasi-Newton map on the whole $\infty$-dimensional space

$$
\begin{aligned}
T(a) & =a-A f(a) \\
A & \approx D f(\hat{a})^{-1}
\end{aligned}
$$

- Goal: Show that $T$ is a contraction mapping*


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## Incompressible Navier-Stokes equation

- 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 $\frac{d z}{d t}=z^{2}$
- If $z(0)=z_{0}$, this has solution

$$
z(t)=\frac{z_{0}}{1-z_{0} t}
$$

$$
\begin{aligned}
u_{t}+(u \cdot \nabla) u+\nabla p & =v \Delta u \\
\nabla \cdot u & =0 \\
\left.u\right|_{t=0} & =u_{0}: \mathbb{R}^{3} \rightarrow \mathbb{R}^{3}
\end{aligned}
$$

## Incompressible Navier-Stokes equation

Vorticity formulation

- Viscosity/

Diffusion

- Vortex Stretching
- Convection
- Incompressibility/ Nonlocality

$$
\begin{aligned}
\omega_{t}+(u \cdot \nabla) \omega & =v \Delta \omega+(\omega \cdot \nabla) u \\
\omega & =\nabla \times u \\
\left.\omega\right|_{t=0} & =\omega_{0}: \mathbb{R}^{3} \rightarrow \mathbb{R}^{3}
\end{aligned}
$$

## Toy Models: Burgers, Fujita, etc

- Let $u(t, x):[0, T) \times \mathbb{R} \rightarrow \mathbb{R}$

$$
\begin{aligned}
& u_{t}+u u_{x}=0 \\
& u_{t}+u u_{x}=u_{x x}
\end{aligned}
$$

Blow-up!
No blow-up

- Let $v=u_{x}\left(\right.$ or $\left.u=\int v d x\right)$

$$
\begin{aligned}
v_{t}+v^{2} & =v_{x x} \\
v_{t}+u v_{x}+v^{2} & =v_{x x} \\
v_{t}-u v_{x}+v^{2} & =v_{x x}
\end{aligned}
$$

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.

## 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
- $H(\omega)(x)=\frac{1}{\pi} p \cdot v \cdot \int_{-\infty}^{+\infty} \frac{\omega(y)}{x-y} d y$
- Skew-symmetric: $H^{2}=-I d$
- For $z=H \omega+i \omega$ we obtain complex diff. eq.

$$
\partial_{t} z=\frac{1}{2} z^{2}
$$

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

For $z=U+i V$, this yields the real ODE:

$$
\begin{aligned}
& 2 \dot{U}=U^{2}-V^{2} \\
& 2 \dot{V}=2 U V
\end{aligned}
$$



## Constantin-Lax-Majda type models

- To incorporate convection and dissipation, de Gregorio (1990), proposed the following model

$$
\begin{aligned}
& \omega_{t}+v \omega_{x}=\epsilon \omega_{x x}+\omega v_{x} \\
& v_{x}=H \omega
\end{aligned}
$$

- 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 $u: \mathbb{T} \rightarrow \mathbb{C}$, consider

$$
u_{t}=e^{i \phi}\left(u_{x x}+u^{2}\right)
$$

| $\phi$ | Type | Fluid |
| :---: | :---: | :---: |
| 0 | Heat | High Viscosity |
| $\pi / 4$ | Complex Ginzberg <br> Landau | Med. Viscosity |
| $\pi / 2$ | Nonlinear Schrodinger Eq | No Viscosity |

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## Global dynamics of $u_{t}=i\left(\triangle u+u^{2}\right)$

JJ, Lessard, Takayasu; Adv. Math (2022)


Nontrivial Equilibrium


Cartoon phase space of $\infty$-dimensional PDE dynamics

## Global dynamics of $u_{t}=i\left(\triangle u+u^{2}\right)$

JJ, Lessard, Takayasu; Adv. Math (2022)



## Global dynamics of $u_{t}=i\left(\triangle u+u^{2}\right)$

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


Periodic Orbit


Cartoon phase space of $\infty$-dimensional PDE dynamics

## Global dynamics of $u_{t}=e^{i \phi}\left(\triangle u+u^{2}\right)$

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 $\infty$-dimensional PDE dynamics

$$
\phi=0, \frac{\pi}{4}
$$

## The NLS $u_{t}=i\left(\Delta u+u^{2}\right)$ 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 $F(u(t))=F\left(\lim _{t \rightarrow \pm \infty} u(t)\right)=F(0)$
- $F\left(u_{0}\right)$ must be constant on the open set of homoclinics
- Constant on open set $\Rightarrow$ globally constant for analytic functionals

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


- At least two families of equilibria
- Homogeneous nonlinearity
- If $u(t, x)$ is a solution then $n^{2} u\left(n^{2} t, n x\right)$ 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

$$
e^{i \phi}\left(h_{x x}+2 \tilde{u} h\right)=\lambda h
$$

Imaginary


Eigenvalues


Heat $\phi=0$
$u_{t}=e^{i \phi}\left(u_{x x}+u^{2}\right)$

- At least two families of equilibria
- Homogeneous nonlinearity
- If $u(t, x)$ is a solution then $n^{2} u\left(n^{2} t, n x\right)$ is a solution
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$$
e^{i \phi}\left(h_{x x}+2 \tilde{u} h\right)=\lambda h
$$

Computer Assisted Proof of Heteroclinic Orbits
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)

(b)

(c)


## Computer Assisted Proof of Heteroclinic Orbits

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



- Look for a chart $P: \mathbb{D} \rightarrow W_{\text {loc }}^{u}(\tilde{x})$ such that

$$
P(0)=\tilde{x} ; \quad D P(0)=\xi ; \quad \varphi(t, P(\theta))=P\left(e^{\lambda t} \theta\right)
$$

- Write P as a power series:

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

- Solve for $p_{n}$ order-by-order using the parameterization method

Computer Assisted Proof of Heteroclinic Orbits
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


## Computer Assisted Proof of Heteroclinic Orbits

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


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

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

- The $\tilde{u}(t)$ equation becomes:

$$
i \tilde{u}_{t}=\tilde{u}_{x x}+z(t)^{2} \tilde{u}^{2}
$$

- Suffices to show $\tilde{u}(t)$ is bounded


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


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

$$
u_{t}=e^{i \phi}\left(u_{x x}+u^{2}\right)
$$

- For $\phi \in\{0, \pi / 4, \pi / 2\}$ we have computer assisted proofs of

$\operatorname{Re}\left(u_{a}\right)$ many connecting orbits
- Theorem: Let $\phi \in\left\{0, \frac{\pi}{4}\right\}$
- The unstable manifold of tht 아아 nontrivial equilibri sont मi shan en unbounded trajectory


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


Cartoon family of periodic solutions limiting to blowup solutions

Theorem: Fix initial data $u_{0}(x)=$ $\sum_{n \in \mathbb{N}_{*}^{d}} \gamma_{n} e^{i n x}$

- The solution is given as
$u(t, x)=\sum_{n \in \mathbb{N}_{*}^{d}} a_{n}(t) e^{i n x}$ where the functions $a_{n}$ are $2 \pi$ periodic, and recursively defined
- If $\sum_{n \in \mathbb{N}_{*}^{d}}\left|\gamma_{n}\right|<\frac{1}{4}$, then $u(t)$ is bounded and $2 \pi$ periodic

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

If $d=1$ and $a_{k}=0 \forall k \leq 0$, then

$$
\begin{aligned}
& \dot{a}_{1}=i \omega^{2} a_{1} \\
& \dot{a}_{2}=i \omega^{2} 2^{2} a_{2}-i a_{1}^{2} \\
& \dot{a}_{3}=i \omega^{2} 3^{2} a_{3}-2 i a_{1} a_{2} \\
& \dot{a}_{4}=i \omega^{2} 4^{2} a_{4}-i\left(2 a_{1} a_{3}+a_{2}^{2}\right)
\end{aligned}
$$

If we take monochromatic initial data
$u_{0}(x)=A e^{i \omega x}$ then..

- $a_{1}(t)=A e^{i \omega^{2} t}$
- $a_{2}(t)=\frac{A^{2}}{\omega^{2}}\left(\frac{e^{2 i \omega^{2} t}}{2}-\frac{e^{4 i \omega^{2} t}}{2}\right)$
- $a_{3}(t)=\frac{A^{3}}{\omega^{4}}\left(\frac{e^{3 i \omega^{2} t}}{6}-\frac{e^{5 i \omega^{2} t}}{4}+\frac{e^{9 i \omega^{2} t}}{12}\right)$
- $a_{4}(t)=\frac{A^{4}}{\omega^{6}}\left(\frac{7 e^{4 i \omega^{2} t}}{144}-\frac{e^{6 i \omega^{2} t}}{10}+\frac{e^{8 i \omega^{2} t}}{22}+\frac{e^{10 i \omega^{2} t}}{36}-\frac{11 e^{16 i \omega^{2} t}}{1440}\right)$

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

Theorem: Consider the initial data $u_{0}(x)=A e^{i x}$

- If $|A| \leq 3$ then the solution is $2 \pi$ periodic
- If $|A| \geq 6$ 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

$$
u_{t}=e^{i \phi}\left(\triangle u+u^{2}\right)
$$

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


Cartoon phase space of $\infty$-dimensional PDE dynamics

(Left) Norm of solutions exiting the equilibrium's unstable manifold

(Right) Cartoon drawing of unstable manifold

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