

# A NEW FREQUENCY FORMULA AND APPLICATIONS TO A SINGULAR PERTURBATION PROBLEM

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ABSTRACT. The present paper contains the announcement and heuristics of results to appear elsewhere. We introduce a new non-linear frequency formula for a semilinear free boundary problem and use this tool to analyze the singular set in the limit of a singular perturbation problem.

## 1. INTRODUCTION

Consider the parabolic free boundary problem

$$(1) \quad \Delta u - \partial_t u = 0 \text{ in } \{u > 0\}, \quad |\nabla u| = 1 \text{ on } \partial\{u > 0\}$$

The problem above has been derived by J.D. Buckmaster (formally) as *singular limit* from the following model for the propagation of equidif-fusional premixed flames as  $\varepsilon \rightarrow 0$ , i.e. the activation energy goes to infinity:

$$(2) \quad \Delta u_\varepsilon - \partial_t u_\varepsilon = \beta_\varepsilon(u_\varepsilon)$$

Here  $\beta_\varepsilon(z) = \frac{1}{\varepsilon} \beta(\frac{z}{\varepsilon})$ ,  $\beta \in C_0^1([0, 1])$ ,  $\beta > 0$  in  $(0, 1)$  and  $\int \beta = \frac{1}{2}$ . In the model  $u_\varepsilon = \lambda(T_c - T)$ ,  $T_c$  is the flame temperature, which is assumed to be constant,  $T$  is the temperature outside the flame and  $\lambda$  is a normalization factor.

Let us shortly summarize the most relevant known results for both the free boundary problem as well as the singular limit: in [1], H.W. Alt and L.A. Caffarelli proved via minimization of the energy  $\int (|\nabla u|^2 + \chi_{\{u>0\}})$  – here  $\chi_{\{u>0\}}$  denotes the characteristic function of the set  $\{u > 0\}$  – existence of a stationary solution of (1) in the sense of distributions. They also derived regularity of the free boundary  $\partial\{u > 0\}$  up to a set of vanishing  $n - 1$ -dimensional Hausdorff measure. [10] shows that

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existence of singular minimizers implies the existence of singular minimizing cones. Those have been excluded in [3], implying full regularity of minimizers in *three* dimensions. *Non-minimizing* singular cones *do* in fact appear for  $n = 3$  (see [1, example 2.7]). By [5], singular minimizing cones exist in dimension  $7, 9, \dots$ .

Moreover it is known, that solutions of the Dirichlet problem in two space dimensions are not unique (see [1, example 2.6]).

For the time-dependent (1), both “trivial non-uniqueness” (the positive solution of the heat equation is always another solution of (1)) and “non-trivial uniqueness” (see [8]) occur. Even for flawless initial data, classical solutions of (1) develop singularities after a finite time span; consider e.g. the example of two planar traveling waves approaching each other and colliding after a finite time span. Concerning the reaction-diffusion equation, L.A. Caffarelli and J.L. Vazquez proved in [4] uniform estimates for (2) and a convergence result: for initial data  $u^0$  that are strictly mean concave in the interior of their support, a sequence of  $\varepsilon$ -solutions converges to a solution of (1) in the sense of distributions.

For a convergence result of non-negative solutions to a viscosity solution see [7].

Then, there is the convergence to a solution in the sense of domain variations [9] which seems to contain more information than the viscosity solution. Domain variation solutions are pairs  $(u, \chi)$  where the order parameter  $\chi$  shares many properties with the characteristic function  $\chi_{\{u>0\}}$  but does not necessarily coincide with it. The most important property of domain variation solutions is the equation

$$\int_{-\infty}^{\infty} \int_{\mathbf{R}^n} [-2\partial_t u \nabla u \cdot \xi + (|\nabla u|^2 + \chi) \operatorname{div} \xi - 2\nabla u D\xi \nabla u] = 0$$

for every  $\xi \in C_0^{0,1}(\Omega_\tau; \mathbf{R}^n)$ . By [9], *all limits* of the singular perturbation problem (2) are domain variation solutions. Last, it is known that flatness implies regularity [2]. As a consequence, the regular part of the free boundary is relatively open to the whole free boundary.

A natural question is, whether limits of (2) are solutions in the sense of distributions, i.e.

$$\Delta u(t) - \partial_t u(t) = \mathcal{H}^{n-1} \lfloor \partial \{u(t) > 0\}.$$

Unfortunately the answer is “No”. The reason is that “multiplicity 2” solutions like for example  $\theta|x_1|$  appear as  $\varepsilon$ -limits for each constant  $\theta \in (0, 1]$ .

That suggests modifying the above question to the question whether

limits of (2) are solutions in the sense of

$$\Delta u(t) - \partial_t u(t) = \mathcal{H}^{n-1}[\partial\{u(t) > 0\} + 2\theta(t, x)\mathcal{H}^{n-1}[\Sigma(t).$$

Here  $\Sigma(t)$  is the part of the singular set, where the rotated solution is close to  $\theta|x_1|$ . The modified question is still unanswered. [9] gives a partial answer, i.e.

$$(3) \quad \Delta u(t) - \partial_t u(t) = \mathcal{H}^{n-1}[\partial\{u(t) > 0\} + 2\theta(t, x)\mathcal{H}^{n-1}[\Sigma(t) + \lambda(t) ,$$

where the density of  $\lambda(t)$  with respect to  $\mathcal{H}^{n-1}$  vanishes at every point. However existence or non-existence of non-zero *defect measure*  $\lambda(t)$  still eludes us.

For the stationary problem — where the difficulties are very similar — there is a relation to *harmonic measures*: it turns out that the harmonic measure of the free boundary and  $\Delta u$  are mutually absolutely continuous. This makes it possible to use in two dimensions a beautiful result by Tom Wolff [11], stating that every harmonic measure *in the plane* lives on a set of  $\sigma$ -finite length. Unfortunately the analogous property in three dimensions does not hold, i.e. there is a finite domain in  $\mathbf{R}^3$  such that the harmonic measure puts *all mass on a set of dimension*  $2 + \alpha$  with  $\alpha > 0$  (see [12]).

Here we announce new tools that lead to a structural analysis of singularities in the limit problem as well as an estimate of the Hausdorff dimension of the topological free boundary corresponding to the result [6] by Peter Jones and Tom Wolff. Everything that follows is described for the stationary problem, but analogous formulas hold for all limits of the parabolic singular perturbation problem (2).

## 2. DEGENERATE POINTS

The limit problem possesses the *invariant scaling*

$$u_r(x) = u(x_0 + rx)/r ,$$

for which there are tools like monotonicity formula etc. The difficulty is that at *dégenerate singular points*, i.e.  $x_0$  such that

$$r^{-n-1} \int_{\partial B_r(x_0)} u^2 d\mathcal{H}^{n-1} \rightarrow 0 , \quad r \rightarrow 0 ,$$

those tools do not yield information, and the  $\mathcal{L}^n$ -density of the phase  $\{\chi = 0\}$  being zero results in a loss of control.

### 3. MONOTONICITY FORMULA AND POINTS OF HIGHEST DENSITY

Let us recall a monotonicity formula from [10] related to the monotonicity formula by R. Schoen-K Uhlenbeck for harmonic maps:

**Theorem 3.1.** *The function*

$$\Phi_{x_0}^u(r) := r^{-n} \int_{B_r(x_0)} (\Delta u^2/2 + \chi) - r^{-1-n} \int_{\partial B_r(x_0)} u^2 d\mathcal{H}^{n-1},$$

*satisfies at every  $x_0$  and for  $r \in (0, \text{dist}(x, \partial\Omega))$  the monotonicity identity*

$$\begin{aligned} & \Phi_{x_0}^u(\sigma) - \Phi_{x_0}^u(\rho) \\ & \geq \int_{\rho}^{\sigma} r^{-n} \int_{\partial B_r(x_0)} 2 \left( \nabla u \cdot \nu - \alpha \frac{u}{r} \right)^2 d\mathcal{H}^{n-1} dr \geq 0. \end{aligned}$$

*The density  $x \mapsto \Phi_x^u(0+)$  is an upper semicontinuous function.*

**Definition 3.2.** *We define  $\Sigma := \{x \in \Omega : \Phi_x(0+) = \omega_n\}$ , where  $\omega_n$  is the volume of the unit ball.*

**Remark 3.3.** *It can be shown that  $\Sigma$  contains all degenerate singular points.*

### 4. FREQUENCY FORMULA

**Theorem 4.1.** *The function*

$$F_{x_0}(r) := r \frac{\int_{B_r(x_0)} (|\nabla u|^2 + \chi - 1)}{\int_{\partial B_r(x_0)} u^2 d\mathcal{H}^{n-1}}$$

*satisfies at every point  $x_0$  of the closed set  $\Sigma$  and for each  $r \in (0, \text{dist}(x_0, \partial\Omega))$  the identity  $\partial_r F_{x_0}(r)$*

$$\begin{aligned} & = \frac{2}{r} \left( \int_{\partial B_r(x_0)} u^2 d\mathcal{H}^{n-1} \right)^{-2} \left[ \int_{\partial B_r(x_0)} (\nabla u \cdot (y - x_0))^2 d\mathcal{H}^{n-1} \int_{\partial B_r(x_0)} u^2 d\mathcal{H}^{n-1} - \right. \\ & \left. \left( \int_{\partial B_r(x_0)} u \nabla u \cdot (y - x_0) d\mathcal{H}^{n-1} \right)^2 \right] + 2 \frac{\int_{B_r(x_0)} (1 - \chi)}{\int_{\partial B_r(x_0)} u^2 d\mathcal{H}^{n-1}} \left( r \frac{\int_{B_r(x_0)} |\nabla u|^2}{\int_{\partial B_r(x_0)} u^2 d\mathcal{H}^{n-1}} - 1 \right) \\ & \geq 0. \end{aligned}$$

**Remark 4.2.** *Theorem 4.1 reminds of course of the frequency formula by F. Almgren for  $Q$ -valued harmonic functions. Let us however point out that the result presented here is not a perturbation of the linear frequency found by F. Almgren, but a nonlinear frequency, that can be extended to more general semilinear equations.*

## 5. DIFFERENTIAL INEQUALITY

**Corollary 5.1.** *The functions*

$$D(r) := r \frac{\int_{B_r(x_0)} |\nabla u|^2}{\int_{\partial B_r(x_0)} u^2 d\mathcal{H}^{n-1}} - 1$$

and

$$V(r) := r \frac{\int_{B_r(x_0)} (1 - \chi)}{\int_{\partial B_r(x_0)} u^2 d\mathcal{H}^{n-1}}$$

satisfy at every point  $x_0$  of the closed set  $\Sigma$  and for each  $r \in (0, \text{dist}(x_0, \partial\Omega))$  the inequalities

$$D - V \geq 0$$

and

$$(D - V)'(r) \geq \frac{2}{r} V^2(r).$$

For  $r \rightarrow 0$ ,  $V(r) \rightarrow 0$ , and  $F_{x_0}(r) = D(r) - V(r) + 1$  converges to  $F_{x_0}(0+) \in [1, +\infty)$ .  $D$  is on  $(0, \text{dist}(x_0, \partial\Omega))$  bounded.

$$x \mapsto F_x(0+)$$

is on  $\Sigma$  an upper semicontinuous function.

**Corollary 5.2** (No infinite order vanishing). *For  $r \leq r_x$ ,*

$$\int_{\partial B_r(x)} u^2 d\mathcal{H}^{n-1} \geq r^{m(x)},$$

where  $m(x)$  can be arbitrary large, but is always finite.

## 6. BLOW-UP LIMITS

**Proposition 6.1.** *Let  $x_0 \in \Sigma$ . Then*

$$v_r(y) := \frac{u(x_0 + ry)}{\sqrt{r^{1-n} \int_{\partial B_r(x_0)} u^2 d\mathcal{H}^{n-1}}}$$

is bounded in  $W^{1,2}(B_1(0))$  and each weak limit is a homogeneous function  $v_0$  of degree  $N(x_0) \geq 1$ .

$$N(x_0) = \frac{\int_{B_1} \Delta v_0^2 / 2}{\int_{\partial B_1} v_0^2 d\mathcal{H}^{n-1}} = F_{x_0}(0+).$$

The limit  $v_0$  is harmonic in the sense of domain variations.

## 7. HIGH FREQUENCY POINTS

**Theorem 7.1.** *The Hausdorff dimension of the set*

$$\Sigma \cap \{N > 1\}$$

*is  $\leq n - 2$ .*

**Remark 7.2.**  *$N$  need not be an integer: consider the example*

$$u(r, \theta) = r^{\frac{3}{2}} \left| \cos \frac{3}{2} \theta \right|$$

*suggested by J. Andersson.*

## 8. HAUSDORFF DIMENSION

**Theorem 8.1.** *The topological free boundary has Hausdorff dimension  $\leq n - 1$ .*

**Remark 8.2.** *Frequency formula and Hausdorff dimension estimates extend to the time-dependent case.*

## 9. OPEN PROBLEMS

Intuitively the frequency 1 set

$$\Sigma \cap \{N = 1\}$$

should be a set of *non-degenerate* singular points, which we know to be of  $\sigma$ -finite  $n - 1$ -dimensional Hausdorff measure (see [9]). To prove this non-degeneracy, however, seems to be a hard issue, and at this stage we cannot exclude frequency 1 points with a growth of, say

$$\frac{r}{|\log r|}.$$

If we knew that  $\Sigma \cap \{N = 1\}$  is of  $\sigma$ -finite  $n - 1$ -dimensional Hausdorff measure (and the parabolic counterpart of this statement), we could conclude that the defect measure  $\lambda(t)$  in (3) is zero.

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