

Lecture 3: Asymptotics of E_ε by P -convergence ①

Jacobian: $u \in H^1(\Omega \subset \mathbb{R}^2, \mathbb{R}^2)$, $\text{jac}(u) = \partial_1 u \wedge \partial_2 u \in L^1$
 $u \in W^{1,1} \cap L^\infty(\Omega, \mathbb{R}^2)$, $\text{jac}(u) = \frac{1}{2} \text{curl}(u \wedge \nabla u) \in \mathcal{D}'$

Ex: S^1 -harmonic canonical map

$$u_* = \frac{e^{i\varphi_*}}{\text{smooth}} \left(\frac{x-a_1}{|x-a_1|} \right)^{d_1} \dots \left(\frac{x-a_m}{|x-a_m|} \right)^{d_m} \in W^{1,1}(\Omega, S^1)$$

$$\Rightarrow \text{jac}(u_*) = \pi \sum_1^m d_k \delta_{a_k}$$

Thm (BMP) if $u \in W^{1,1}(\Omega, S^1)$, $\text{jac}(u) \in \mathcal{M}(\Omega) = \left. \begin{matrix} \text{finite} \\ \text{measures} \end{matrix} \right\}$

$$\Rightarrow \text{jac}(u) = \pi \sum_1^m d_k \delta_{a_k}, \quad a_1, \dots, a_m \in \Omega, \quad d_1, \dots, d_m \in \mathbb{Z} \setminus \{0\}$$

Degree: $g: \underline{\partial\Omega} \rightarrow S^1 \subseteq \mathbb{C}^1$, $\text{deg}(g) = \frac{1}{2\pi} \int_{\partial\Omega} g \wedge \partial_{\bar{z}} g \in \mathbb{Z}$

if $u: \Omega \subset \mathbb{R}^2 \rightarrow \mathbb{R}^2$ C^2 extension of g , then

$$\text{deg}(g) = \frac{1}{\pi} \int_{\Omega} \text{jac}(u) dx.$$

The map $C^1(\partial\Omega, S^1) \rightarrow \mathbb{Z}$ can be extended uniquely

$g \rightarrow \text{deg}(g)$ uniquely

as continuous map

$$\begin{matrix} \swarrow \\ \searrow \end{matrix} \begin{matrix} (C^0(\partial\Omega, S^1), \|\cdot\|_\infty) \\ (H^{1/2}(\partial\Omega, S^1), \|\cdot\|_{H^{1/2}}) \end{matrix}$$

Prk: The degree can be extended to a larger class^②
 $W^{1,p}(\partial\Omega, \mathbb{S}^1)$ for every $p < \infty$, even $BMO(\partial\Omega, \mathbb{S}^1)$,
 but not in $BV(\partial\Omega, \mathbb{S}^1)$.

Prop: if $g \in H^{1/2}(\partial\Omega, \mathbb{S}^1)$, then $[dy(g) = 0 \Leftrightarrow g = e^{i\varphi}$
 with $\varphi \in H^{1/2}(\partial\Omega, \mathbb{R})]$. If $dy(g) \neq 0$, then
 $\exists \varphi_1 \in H^{1/2}, \varphi_2 \in BV(\partial\Omega, \mathbb{R})$ s.t. $g = e^{i(\varphi_1 + \varphi_2)}$ on $\partial\Omega$.

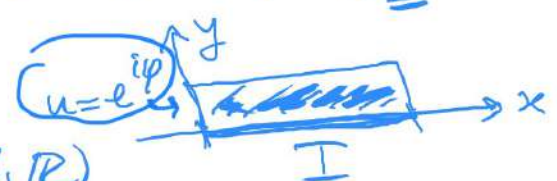
Proof: 1) $dy(g) = 0 \Rightarrow g = e^{i\varphi}, \varphi \in H^{1/2}$.

Identify $g(\theta) = g(e^{i\theta}), g \in H^{1/2}_{\text{per}}(\mathbb{R}, \mathbb{S}^1)$. Then

Fact 1: $\forall I \subset \mathbb{R}$ bdd, $\exists u \in H^1(I \times (0, \varepsilon), \mathbb{S}^1)$

extension of g .

$\Rightarrow g = e^{i\varphi}, \varphi \in H^{1/2}_{\text{loc}}(\mathbb{R}, \mathbb{R})$

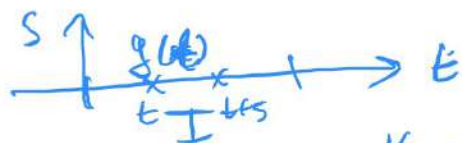


Fact 2: $t \mapsto \frac{1}{2\pi} (\varphi(t + 2\pi) - \varphi(t)) \in H^{1/2}_{\text{loc}}(\mathbb{R}, \mathbb{Z})$

is constant.

This constant is in fact $dy(g) = 0 \Rightarrow$
 $\Rightarrow \varphi$ periodic $\Rightarrow \varphi \in H^{1/2}_{\text{per}}(\mathbb{R}) \Rightarrow \varphi(\theta) = \varphi(e^{i\theta})$
 satisfies $g = e^{i\varphi}, \varphi \in H^{1/2}(\mathbb{S}^1, \mathbb{R})$.

Idea for Fact 1:



(3)

$$\tilde{u}(t,s) = \frac{1}{s} \int_t^{t+s} g(x) dx, \quad g \in H^{1/2}(I, \mathbb{R}^+)$$

$\Rightarrow |\tilde{u}(\cdot, s)| \rightarrow 1$ unif on $S \rightarrow 0$

\Rightarrow for $s < \varepsilon_0$, $|\tilde{u}(\cdot, s)| \geq \frac{1}{2} \Rightarrow u(t,s) = \frac{\tilde{u}(t,s)}{|\tilde{u}(t,s)|}$
the good extension.

Idea for Fact 2:

$\varphi \in H^{1/2}_{loc}(\mathbb{R}, \mathbb{R}) \Rightarrow \varphi = ct$.

In deed, $I=(0,1)$, $\|\varphi\|_{H^{1/2}}^2 \approx \int_0^1 \int_0^1 \frac{|\varphi(x) - \varphi(y)|^2}{|x-y|} \frac{dx dy}{|x-y|}$

$$\geq \int_I \int_I \frac{|\varphi(x) - \varphi(y)|}{|x-y|} \frac{dx dy}{|x-y|} \quad \text{dim}(I)=1$$

Lemma: $\Omega \subset \mathbb{R}^N$ open + connected, $\varphi: \Omega \rightarrow \mathbb{R}$
 $\varphi \in C^0(\overline{\Omega})$ measurable

s.t. $\int_{\Omega} \int_{\Omega} \frac{|\varphi(x) - \varphi(y)|}{|x-y|} \frac{dx dy}{|x-y|^N} < +\infty$

$\Rightarrow \varphi = ct$.

$$2) g = e^{i\varphi}, \varphi \in H^{1/2} \Rightarrow dy(g) = 0 \quad (4)$$

Indeed, $\exists \phi \in C^1(\Omega, \mathbb{R})$ extension of $\varphi: \partial\Omega \rightarrow \mathbb{R}$

$$\Rightarrow u := e^{i\phi} \in H^1(\Omega, \mathbb{S}^1), u = g \text{ on } \partial\Omega$$

$$\Rightarrow dy(g) = \frac{1}{\pi} \int_{\Omega} \underbrace{jac(u)}_{\partial_1 u \wedge \partial_2 u} dx = 0.$$

$$3) d = dy(g) \neq 0, \partial\Omega = \mathbb{S}^1, f = e^{id\sigma} \Rightarrow dy(f) = d$$

$$\Rightarrow \tilde{g} := \underbrace{g}_{\Omega} \bar{f} \in H^{1/2}(\mathbb{S}^1, \mathbb{S}^1), dy(\tilde{g}) = dy(g) +$$

$$+ \underbrace{dy(\bar{f})}_{=-dy(f)} = 0 \Rightarrow \tilde{g} = e^{i\varphi_1}, \varphi_1 \in H^{1/2}(\mathbb{S}^1, \mathbb{R})$$

$$\Rightarrow g = e^{i(\varphi_1 + d\sigma)} \in BV(\mathbb{S}^1, \mathbb{R}). \quad \square$$

Prop Let $g \in H^{1/2}(\partial\Omega, \mathbb{S}^1)$ and $u \in H^1(\Omega, \mathbb{R}^2)$ an extension of g in Ω . If $dy(g) \neq 0$, then $\text{ess inf } |u| = 0$, i.e., u has "zeros" in Ω .

Proof: By contradiction, assume $\text{ess inf } |u| \geq C > 0$,

$$\tilde{u} = \frac{u}{|u|} \in H^1(\Omega, \mathbb{S}^1), \tilde{u} = g \text{ on } \partial\Omega$$

$$\Rightarrow dy(g) = \frac{1}{\pi} \int_{\Omega} jac(\tilde{u}) dx = 0. \quad (\text{X})$$

Γ -convergence of $\frac{1}{|\Omega_\varepsilon|} E_\varepsilon$ in $W^{1,1}$ -topology (5)

$$E_0, E_\varepsilon : W^{1,1}(\Omega, \mathbb{R}^2) \rightarrow [0, +\infty]$$

$$E_\varepsilon(u) = \begin{cases} \int \frac{1}{2} |\nabla u|^2 + \frac{1}{\varepsilon^2} (1 - |u|^2)^2 & \text{if } u \in H^1(\Omega, \mathbb{R}^2) \\ +\infty & \text{otherwise} \end{cases}$$

$$E_0(u) = \begin{cases} \|\text{jac}(u)\|_{\text{M}} & \text{if } u \in W^{1,1}(\Omega, \mathbb{S}^1), \\ & \text{jac}(u) \in \text{M} \\ +\infty & \text{otherwise} \end{cases}$$

Then (Ivrii-vic) $\frac{1}{|\Omega_\varepsilon|} E_\varepsilon \rightarrow E_0$ Γ -conv in $W^{1,1}$ -top

i.e.) 1) lower bound: if $u_\varepsilon \rightarrow u$ $W^{1,1}$, then

$$\liminf \frac{1}{|\Omega_\varepsilon|} E_\varepsilon(u_\varepsilon) \geq E_0(u)$$

2) upper bound: if $u \in W^{1,1}(\Omega, \mathbb{S}^1)$, $\text{jac}(u) \in \text{M}$,

then $\exists u_\varepsilon \in H^1(\Omega, \mathbb{R}^2)$, $\frac{1}{|\Omega_\varepsilon|} E_\varepsilon(u_\varepsilon) \rightarrow E_0(u)$
 $u_\varepsilon \rightarrow u$ $W^{1,1}$

Proof: 1) lower bound;

(6)

Step 1: $\left| \int_{\Omega} \text{jac}(u) \right| \leq \frac{1}{|\Omega|} E_{\varepsilon}(u) \|\Delta\|_{\infty} + o(\varepsilon) \|\Delta\|_{\infty}$
 $\forall \{u\} \in C_c^{\infty}(\Omega)$

Step 2: conclude.

Proof of Step 2: $u_{\varepsilon} \rightarrow u$ w.l.o.g. $\nrightarrow \text{jac}(u_{\varepsilon}) \rightarrow \text{jac}(u)$

w.l.o.g. $E_{\varepsilon}(u_{\varepsilon}) \leq C|\Omega|\varepsilon$ and $u_{\varepsilon} \rightarrow u$ a.e., $|u|=1$

Then $\forall \{u\} \in C_c^{\infty}$ $\int_{\Omega} \text{jac}(u_{\varepsilon}) = \int \nabla^{\perp} \cdot u_{\varepsilon} \wedge \nabla u_{\varepsilon}$
 $\frac{1}{2} \text{curl}(u_{\varepsilon} \wedge \nabla u_{\varepsilon}) = \int_{\{|u_{\varepsilon}| \geq 1\}} + \int_{\{|u_{\varepsilon}| \leq 1\}}$

Fact 1:

(Fact 1) SMALL \downarrow (Fact 2) \checkmark

$$\left| \int_{\{|u_{\varepsilon}| \geq 1\}} \nabla^{\perp} \cdot u_{\varepsilon} \wedge \nabla u_{\varepsilon} \right| \leq \|\Delta\|_{\infty} \int_{\{|u_{\varepsilon}| \geq 1\}} |\nabla u_{\varepsilon}| \cdot |u_{\varepsilon}| \leq \frac{\|\Delta\|_{\infty}}{\varepsilon} \int_{\{|u_{\varepsilon}| \geq 1\}} \frac{1}{2} |\nabla u_{\varepsilon}|^2 + \frac{1}{4\varepsilon^2} (1 - |u_{\varepsilon}|^2)^2 = o(\varepsilon) \|\Delta\|_{\infty}$$

$\leq C|\Omega|\varepsilon$

$$\int_{\{|u_\varepsilon| \leq 10\}} \nabla^\perp \cdot u_\varepsilon \wedge \nabla u_\varepsilon = \int_{\Omega} \nabla^\perp \cdot \underbrace{u_\varepsilon}_{\leq 10} \wedge \nabla u_\varepsilon \stackrel{(7)}{\ll} \int_{\{|u_\varepsilon| \leq 10\}} \nabla^\perp \cdot u \wedge \nabla u$$

since $|u|=1$ in Ω

DCT $\int_{\Omega} \nabla^\perp \cdot u \wedge \nabla u$

$$\Rightarrow -2 \int_{\Omega} \text{jac}(u_\varepsilon) \xrightarrow{\varepsilon \rightarrow 0} \int_{\Omega} \nabla^\perp \cdot u \wedge \nabla u$$

$$\Rightarrow \left| \int_{\Omega} \text{jac}(u) \right| \stackrel{\varepsilon \rightarrow 0}{\leq} \left| \int_{\Omega} \text{jac}(u_\varepsilon) \right| \leq \liminf_{\varepsilon \rightarrow 0} \frac{E_\varepsilon(u_\varepsilon)}{|\log \varepsilon|} \|\cdot\|_\infty.$$

Step 1

Proof of Step 1: Consider $\Omega = B^2$ and $u \in C^1(B^2 \setminus \{0\}, \mathbb{R}^2)$, $|u| > 0$ in $B^2 \setminus \{0\}$ and $|u|=1$ on ∂B^2 with $\deg(u) = d > 0$. Then

Claim 1: $\pi d \leq \frac{E_\varepsilon(u)}{|\log \varepsilon|} (1 + o(1))$

Claim 2: $\left| \int_{\Omega} \text{jac}(u) \right| \leq \pi d \cdot \|\cdot\|_\infty + o(1) \|\cdot\|_\infty$, $\forall \cdot \in C_c^\infty, \cdot \geq 0$

\Rightarrow concludes Step 1.

Proof of claim 1: $\Omega = B^2$ with $u = \rho v$, $\rho = |u|$, $v = \frac{u}{|u|}$ (8)



$$|\nabla u|^2 = |\nabla \rho|^2 + \rho^2 |\nabla v|^2$$

$\in C^1(B_1 \setminus \{0\}, \mathbb{R}^2)$

$$E_\varepsilon(u) \geq \int_{\Omega \setminus B_{m/2}} \frac{1}{2} \rho^2 |\nabla v|^2 + \left(\frac{1}{2} |\nabla \rho|^2 + \frac{1}{4\varepsilon^2} (1 - \rho^2)^2 \right) dx$$

Let $m = \min\{\rho, 1\}$, $r > 0$.

Fact 1: $\deg(v, \partial B_r) = d$, $\forall r \in (0, 1)$ ✓

Includ, $v \in C^1(B^1 \setminus \{0\}, \mathbb{R}^2)$, $\frac{1}{\pi} \int_{B_1 \setminus B_r} \text{jac}(v) = \frac{1}{2\pi} \int_{\partial B_1} v \wedge \partial_\theta v - \frac{1}{2\pi} \int_{\partial B_r} v \wedge \partial_\theta v$

$$- \frac{1}{2\pi} \int_{\partial B_r} v \wedge \partial_\theta v = \deg(u) - \deg(v, \partial B_r). \quad \text{as } |u|=1 \text{ on } \partial B_1$$

Fact 2: $\int_{\partial B_r} \frac{1}{2} \rho^2 |\nabla v|^2 \geq \frac{\pi d^2 m^2}{r}$, $r > 0$.

$$\begin{aligned} \text{Includ, } \int_{\partial B_r} \frac{1}{2} \rho^2 |\nabla v|^2 &\geq \frac{m^2}{2} \int_{\partial B_r} |\nabla v|^2 \geq \frac{m^2}{2} \frac{\left(\int_{\partial B_r} v \wedge \partial_\theta v \right)^2}{|\partial B_r|} \\ &= \frac{m^2}{2} (2\pi d)^2 \frac{1}{2\pi r} \quad \square \end{aligned}$$

Fact 3: $\exists C > 0, I = \int_{\partial B_R} \frac{1}{2} |\nabla \rho|^2 + \frac{1}{4\varepsilon^2} (1-\rho^2)^2 ds$ (9)

$$\geq \frac{1}{C\varepsilon} (1-m)^2, \text{ if } R \geq \varepsilon$$

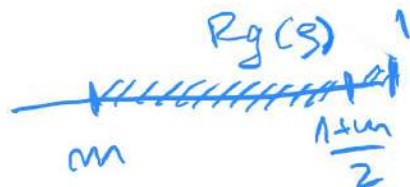
Includ,

- if $\rho \equiv m$, then $I = \underbrace{|\partial B_R|}_{\geq 2\pi R} \cdot \frac{1}{4\varepsilon^2} \frac{(1-m^2)^2}{\geq |1-m|^2}$

$$\geq \frac{1}{C\varepsilon} (1-m)^2$$

- if $\rho \leq \frac{1+m}{2} \leq 1$ in ∂B_R , then $(1-\rho^2)^2 \geq (1-\rho)^2 \geq (1-m)^2 \Rightarrow$ ok.

• otherwise



$$I \geq \frac{1}{2\varepsilon} \int_{\partial B_R} \underbrace{|1-\rho^2|}_{\geq |1-\rho|} |\nabla \rho| \geq \frac{1}{\varepsilon} \int_{Rg(\rho)} |1-\rho| d\rho \sim \frac{(1-m)^2}{\varepsilon}$$

Fact 2+3: $F_\varepsilon(u) \geq \int_\varepsilon^1 dr \left(\min_{m \in (0,1)} \left(\frac{\pi d^2 m^2}{r} + \frac{1}{C\varepsilon} (1-m)^2 \right) \right)$

$$\geq \pi d \log \varepsilon + O(1)$$

$$\geq \frac{\pi d^2}{r} (1 - \frac{C\varepsilon}{r})$$

Proof of Claim 2: Use co-area formula: (10)

Thm: $\Omega \subset \mathbb{R}^2$ open, $f: \Omega \rightarrow \mathbb{R}$ C^1 s.t. $\nabla f \neq 0$ in Ω

$$\Rightarrow \forall g \in L^1(\Omega), \int_{\Omega} g(x) dx = \int_{\mathbb{R}} dt \int_{\{f=t\}} \frac{g}{|\nabla f|} d\mathcal{H}^1$$



Aim: $\left| \int_{\Omega} \text{jac}(u) \right| \leq \pi d \int_{\Omega} |\nabla u| dx + o(n) \|\nabla u\|_{\infty}, \forall u \in C_c^{\infty}(\Omega), \int_{\Omega} u \geq 0$

$\Omega = B^2$

$u \in C^1(B^2 \setminus \{0\}, \mathbb{R}^2)$
 $|u| > 0$

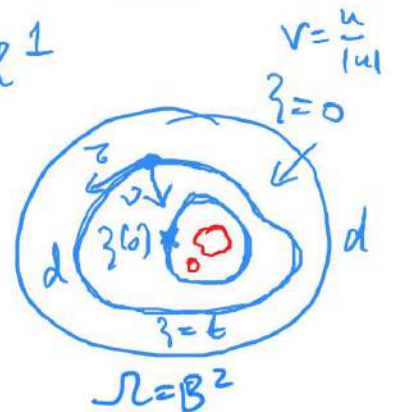
Ik: $u = \left(\frac{x}{|x|}\right)^d \Rightarrow \text{jac}(u) = \pi d f_0 \Rightarrow$ Aim is ok.

In general, apply co-area for $f = \int$:

$$2 \int_{\Omega} \text{jac}(u) = \int_{\Omega} \text{curl}(u \wedge \nabla u) = \int_{\Omega} \nabla^{\perp} \int \cdot u \wedge \nabla u$$

co-area
 $= - \int_{\mathbb{R}_+} dt \int_{\{f=t\}} \frac{\nabla^{\perp} \int}{|\nabla \int|} \cdot u \wedge \nabla u d\mathcal{H}^1$

$v = \frac{\nabla \int}{|\nabla \int|}, \nabla^{\perp} = \mathcal{R}^{\perp}$
 (2,0) direct frame



$$= \int_{t_0}^{t_1} dt \int u \wedge \partial_{\bar{0}} u \, dy^i = \int_{t_0}^{t_1} dt \left(\underbrace{\int v \wedge \partial_{\bar{0}} v}_{\text{I}} + \frac{|u|^2 - 1}{|u|^2} \underbrace{\int u \wedge \partial_{\bar{0}} u}_{\text{II}} \right)$$

$$\left[u = |u|v \Rightarrow u \wedge \partial_{\bar{0}} u = |u|^2 v \wedge \partial_{\bar{0}} v \right]$$

$$\int_{t_0}^{t_1} v \wedge \partial_{\bar{0}} v \, dy^i = \begin{cases} 2\pi d & \text{if } 0 < t < \infty \\ 0 & \text{if } t > \infty \end{cases}$$

$$\text{I} = \int_{0 \leq t \leq \infty} 2\pi d \, dt = 2\pi d \cdot \infty$$

$$\int_{t_0}^{t_1} \int \frac{|u|^2 - 1}{|u|^2} u \wedge \partial_{\bar{0}} u = \text{II}$$

is
SMALL
 $= o(\epsilon) \|\nabla\|_{\infty}$

Hint: $\text{II} = - \int \nabla^{\perp} \cdot \frac{|u|^2 - 1}{|u|^2} u \wedge \nabla u \, dx$

$$= \int_{|u| > \frac{1}{2}} + \int_{|u| \leq \frac{1}{2}} \left| \int \nabla^{\perp} \cdot (|u|^2 - 1) \cdot \frac{u}{|u|^2} \wedge \nabla u \right|$$

$$\lesssim_{C-\epsilon} \|\nabla\|_{\infty} \int |\nabla u| |u|^2 - 1| \lesssim \|\nabla\|_{\infty} \epsilon \cdot \underbrace{E_{\epsilon}(u)}_{\leq \epsilon^{-1} \log \epsilon}$$

The integral on $\{|u| \leq \frac{1}{2}\}$, this set is small: (12)

$$|\{|u| \leq \frac{1}{2}\}| \lesssim \int_{\Omega} (1 - |u|^2)^2 \lesssim \varepsilon^2 E_{\varepsilon}(u).$$


(see details in Ferrière-Souise).

\Rightarrow Claim 2.

2) Upper bound: $u \in W^{1,1}(\Omega, \mathcal{S}^1)$, $\text{jac}(u) = \bar{u} \sum_{i=1}^n d_{i,j} \frac{d_{i,j}}{\varepsilon}$

We want $\forall \delta > 0$ small, \exists sequence $u_{\varepsilon} \in H^1(\Omega, \mathbb{R}^2)$

s.t. $\frac{1}{|\Omega|} E_{\varepsilon}(u_{\varepsilon}) \rightarrow \| \text{jac}(u) \|_{L^1}$ and $\|u_{\varepsilon} - u\|_{W^{1,1}} \leq \delta.$

 Idea: Choose $0 < r < \delta$ s.t. $B_k = B(x_{a_k}, r)$ disjoint, $\int_{\cup B_k} |u| \leq \delta.$

Let $\omega = \Omega \setminus \cup B_k \Rightarrow \text{jac}(u) = 0$ in $\omega.$

Thm (Demungel) if $\omega \subset \mathbb{R}^2$ open, then $C^{\infty}(\omega, \mathcal{S}^1)$ are dense in $\{u \in W^{1,1}(\omega, \mathcal{S}^1) : \text{jac}(u) = 0\}$, $\|\cdot\|_{W^{1,1}}$. In particular,

In particular, $\exists v \in C^\infty(\Omega \cup B_k, \mathbb{S}^1)$, $\|u-v\|_{W^{1,1}(\omega)} \leq \frac{\delta}{2}$
 and $\|v \upharpoonright \partial B_k - u \upharpoonright \partial B_k\|_{L^1(\omega)} \leq \frac{\delta}{2}$

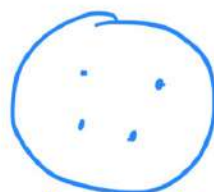
$$\Rightarrow \deg(u, \partial B_k) = \deg(v, \partial B_k), \quad \int_{\partial B_k} |Dv| \leq \frac{\delta}{2}$$



Claim: $\exists v_\varepsilon \in C^1(B_k, \mathbb{R}^2)$ s.t. $v_\varepsilon = v$ on ∂B_k
 $\frac{1}{|\log \varepsilon|} E_\varepsilon(v_\varepsilon) \rightarrow \pi |d_k| = \|j_{ac}(a)\|_{M(B_k)}$
 and $\int_{B_k} |Dv_\varepsilon| \leq \delta$.

Idea: Reduce to the case $v = e^{id_k \theta}$ and use BBTU that
 $\min_{v = e^{id_k \theta} \text{ on } \partial B_k} E_\varepsilon(v, B_k) \sim \pi |d_k| |\log \varepsilon|$

(See Juvard-Sour). □



d_k vortices of degree 1