

$$\Rightarrow \nabla_v t_b = \frac{1}{m(b) \cdot v_b} \left( \tilde{t}_b I + \int_t^{t-t_b} \int_t^s \left( \frac{\partial X_m}{\partial t} \cdot \nabla \right) E(t, X_{T_s}) dt \right).$$

Need to control  $|\nabla_v X|$ :

Lemma:  $|\nabla_v X(s; t, x, v)| \lesssim |t-s|$  for all  $\max\{t-t_0, 0\} \leq s \leq t$

Proof:  $\frac{d}{ds} \begin{bmatrix} \nabla_v X(s; t, x, v) \\ \nabla_v V(s; t, x, v) \end{bmatrix} = \begin{bmatrix} 0_{3 \times 3} & I_{3 \times 3} \\ \nabla_x E(s, X(s; t, x, v)) & 0_{3 \times 3} \end{bmatrix} \begin{bmatrix} \nabla_v X(s; t, x, v) \\ \nabla_v V(s; t, x, v) \end{bmatrix}$   
 $\Rightarrow \frac{d}{ds} |\nabla_v X(s; t, x, v)| \lesssim |\nabla_v V(s; t, x, v)|$

$$\begin{aligned} \frac{d}{ds} |\nabla_v V(s; t, x, v)| &\lesssim o(1) e^{-\lambda t} |\nabla_v X(s; t, x, v)| \\ \Rightarrow |\nabla_v X(s; t, x, v)| &\lesssim \int_s^t |\nabla_v V(s'; t, x, v)| ds' \\ &\lesssim |t-s| + \int_s^t \int_{s'}^t o(1) e^{-\lambda |s''|} |\nabla_v X(s''; t, x, v)| ds'' ds' \quad (\nabla_v X(t; t, x, v) = 0) \\ &\lesssim |t-s| + \int_s^t \int_s^{s''} o(1) e^{-\lambda |s''|} |\nabla_v X(s''; t, x, v)| ds'' ds' \\ &\lesssim |t-s| + \int_s^t |s'' - s| o(1) e^{-\lambda |s''|} |\nabla_v X(s''; t, x, v)| ds'' \end{aligned}$$

Gronwall  $\Rightarrow |\nabla_v X(s; t, x, v)| \lesssim |t-s| \exp \left( \int_{\min(s, t)}^t |s'' - s| o(1) e^{-\lambda |s''|} ds'' \right) \lesssim |t-s|.$

~~Explain~~

□

Proof of change of variable: parametrize the boundary

$$x_b(t; x, u) = \eta_p(x_{b,1}, x_{b,2}, 0) + \partial_1 \eta_p : \text{tangential vector.}$$

Jacobian:  $\det \left( \frac{\partial (x_{b,1}, x_{b,2}, t_b)}{\partial u} \right)$ , that's known.

$$\begin{aligned} \nabla_u x_b &= \nabla_v t_b \otimes v_b - t_b I + \int_t^{t+t_b} \int_s^t (\nabla_u X(\tau) \cdot D) E(\tau, X(\tau)) \\ &= \nabla_u x_{b,1} \otimes \partial_1 \eta_p + \nabla_u x_{b,2} \otimes \partial_2 \eta_p \end{aligned} \quad (*)$$

$$\begin{aligned} \Rightarrow \nabla_u x_{b,i} &= \frac{1}{|\partial_i \eta_p|^2} \left[ -t_b I + (*) \right] \left[ \frac{\partial_i \eta_p}{|\partial_i \eta_p|} + \frac{v_{b,i}(x_b)}{v_{b,i}(x_b) \cdot v_b} n(x_b) \right] \\ &= \left[ -t_b I + (*) \right] \frac{1}{|\partial_i \eta_p|} \left[ \frac{\partial_i \eta_p}{|\partial_i \eta_p|} + \frac{v_{b,i}(x_b)}{v_{b,i}(x_b)} n(x_b) \right]. \end{aligned}$$

$$\Rightarrow \det = \det [t_b I - (*)] \times \det \left[ \begin{array}{l} \frac{-1}{|\partial_1 \eta_p|} \left[ \frac{\partial_1 \eta_p}{|\partial_1 \eta_p|} + \frac{v_{b,1}(x_b)}{v_{b,1}(x_b)} n(x_b) \right] \\ \frac{-1}{|\partial_2 \eta_p|} \left[ \frac{\partial_2 \eta_p}{|\partial_2 \eta_p|} + \frac{v_{b,2}(x_b)}{v_{b,2}(x_b)} n(x_b) \right] \end{array} \right] \quad (2).$$

$$(x) \leq \int_{t-t_b}^t \int_s^t |\nabla_u X(t; \tau, u)| |D_x E_{[t]} X_{(t; \tau, u)}| d\tau ds$$

$$\lesssim \alpha \int_{t-t_b}^t \int_s^t |t-\tau| e^{-\lambda \tau} \lesssim \alpha t_b$$

$$\begin{aligned} \Rightarrow (1) &\gtrsim \frac{(t_b)^3}{2} \quad (2) = \left( \frac{1}{v_{b,1}(x_b)} \cdot n(x_b) \right) \cdot \left( \frac{-1}{|\partial_1 \eta_p|} \left[ \frac{\partial_1 \eta_p}{|\partial_1 \eta_p|} + \frac{v_{b,1}(x_b)}{v_{b,1}(x_b)} n(x_b) \right] \right) \\ &= \frac{1}{|\partial_1 \eta_p| |\partial_2 \eta_p|} \cdot \frac{1}{v_{b,1}(x_b)} \times \left( \frac{-1}{|\partial_2 \eta_p|} \left[ \dots \right] \right) \end{aligned}$$

Surface measure.

ff

Proof of proposition:

$$\int_{|u| \leq N} \frac{1 + t_b(s, x, u) \leq t}{d_{t_b(x, u)}^6} du \leq \int_{\mathbb{R}^2} \int \frac{|n w_b| \cdot |v_b|^{-6}}{|t_b(t, x, u)|^3} dt_b dS_{x_b}. \quad (*)$$

$$t_b \geq \frac{|x_b - x|}{N + o(1)} : |V(s, t, x, u)| \leq |u| + \int_0^t E(s) ds \leq N + \int_0^{t_b} e^{-\sqrt{b}s} ds \leq N + o(1).$$

$$x_b(t, x, u) - x = -t_b(t, x, u) v_b(t, x, u) + \int_t^{t - t_b(t, x, u)} \int_{t - t_b(t, x, u)}^s E(\tau, X(\tau; t, x, u)) d\tau ds$$

$$\Rightarrow |v_b(t, x, u) \cdot n w_b(t, x, u)| \leq \frac{|(x - x_b(t, x, u))| \cdot n w_b(t, x, u)}{t_b(t, x, u)} + t_b(t, x, u) \cdot \max E(\tau)$$

$$(*) \leq \int_{\mathbb{R}^2} |(x - x_b(t, x, u)) \cdot n w_b(t, x, u)|^{-6} \int \frac{1}{t_b^{4.6}} dt_b dS_{x_b} \quad (1)$$

$$+ \|E\|_{L^\infty} \int_{\mathbb{R}^2} \int \frac{1}{t_b^{2.6}} dt_b dS_{x_b} \quad (2)$$

$$(1) \lesssim \int_{\mathbb{R}^2} |(x - x_b) \cdot n w_b|^{-6} \frac{N^{3.6}}{|x - x_b|^{3.6}} dS_{x_b}$$

Assume  $x$  close to  $\mathbb{R}^2$ , otherwise,  $|x - x_b|$  has lower bound.

local coordinate:  $x_b = y = \eta(y_{11})$ ,  $x = x_n \eta(x_{11}) + \eta(x_{11})$

$$\cancel{(x-y) \cdot n(y_{11})} = [x_n n(y_{11}) + \eta(x_{11}) - \eta(y_{11})] \cdot n(y_{11})$$

$$= x_n (n(x_n) - n(y_{11}) + n(y_{11})) n(y_{11}) + (\eta(x_{11}) - \eta(y_{11})) n(y_{11})$$

$$\leq x_n + x_n |x_n - y_{11}| + |x_{11} - y_{11}|^2 \leq x_n + |x_{11} - y_{11}|^2.$$

Also,  $(x-y) \cdot n(y_{11}) \geq x_n - |x_n - y_{11}|^2$  since  $|x_n - y_{11}| \ll |x_n|$ .

$$\begin{aligned}
 \text{Tangential vector } T(y_{11}) &: |(x-y) \cdot T(y_{11})| = |(x_n(n(x_1) + \eta(x_1) - \eta(y_{11})) \cdot T(y_{11}))| \\
 &= |x_n(n(x_1) - n(y_{11})) T(y_{11}) + (\eta(x_1) - \eta(y_{11})) \cdot T(y_{11})| \\
 &\leq |x_n| |x_1 - y_{11}| + |x_1 - y_{11}| \approx |x_1 - y_{11}|.
 \end{aligned}$$

Lower bound for  $|x-y| \gtrsim |x_n| + |x_1 - y_{11}| = |x_1 - y_{11}|^2 \gtrsim |x_1 - y_{11}|$ .

$$(1) \lesssim \int_{|x_1 - y_{11}| \ll 1} \frac{|x_n|^{1-b} + |x_1 - y_{11}|^{2(1-b)}}{\left(\frac{|x_n|^2 + |x_1 - y_{11}|^2}{2}\right)^{\frac{3-b}{2}}} dy_{11}$$

$$\lesssim \int_{|y_{11}| \ll 1} \frac{|x_n|^{1-b} + |y_{11}|^{2(1-b)}}{\left(\frac{|x_n|^2 + |y_{11}|^2}{2}\right)^{\frac{3-b}{2}}} dy_{11} \Rightarrow \text{Polar}$$

$$\lesssim \int_{|r| \ll 1} \frac{|x_n|^{1-b} + r^{1-b}}{\left(\frac{|x_n|^2 + r^2}{2}\right)^{\frac{3-b}{2}}} dr \leq \frac{|x_n|^{1-b} + \cancel{r^{1-b}}}{\left(r + \frac{|x_n|^2}{2}\right)^{\frac{1-b}{2}}} \Big|_0^1 + \cancel{\int_0^1 \frac{1}{r^{\frac{1-b}{2}}} dr}$$

$$\textcircled{2}: r \leq |x_n|^2 \Rightarrow \textcircled{2} \leq \int_0^{|x_n|^2} r^{\frac{1}{2}-\frac{1-b}{2}} dr. \quad \checkmark$$

$$r \mapsto r^{\frac{1}{2}-\frac{1-b}{2}} \Rightarrow \textcircled{2}$$

$$\begin{aligned}
 (2) &\lesssim \int_{\partial\Omega} \frac{dS_{\partial\Omega}}{|x_n - x_1|^{1+b}} \approx \int_{|x_n - y_{11}| \ll 1} \frac{1}{\left(\frac{|x_n|^2 + |x_n - y_{11}|^2}{2}\right)^{\frac{1+b}{2}}} dy_{11} \\
 &\lesssim \int_{|r| \ll 1} \frac{1}{\left(\frac{|x_n|^2 + r^2}{2}\right)^{\frac{1+b}{2}}} dr \quad \checkmark.
 \end{aligned}$$

When  $|u| \geq N$ ,  $N/2 \leq \sqrt{(s \cdot u)_n} \leq 2N$ ,

Intuition: when  $|u|$  large, previous weight  $d = \sqrt{(\nabla \cdot \nabla u)^2 + 2(\nabla u \cdot \nabla^2 u) \{u\} u}$ , satisfies velocity lemma:

$$\begin{aligned}
 \text{extra } \nabla u: E_{\text{eng}} \cdot \nabla u \cdot (d^2) &= 2(E \cdot \nabla \xi)(\nabla \xi \cdot u) - 4(E \cdot \nabla^2 u) \{u\} u \\
 &\approx |u \cdot \nabla \xi|^2 + \cancel{|u|} |u|
 \end{aligned}$$

From parabolic velocity lemma proof:

$$\frac{d}{ds} \tilde{\lambda}(s) \approx \left( 1 + |v(s)| + \frac{1}{|v(s)|} \right) \tilde{\lambda}(s), \quad \text{since } t_0 \approx \frac{1}{N} \text{ with } |v_0| \geq \frac{N}{2},$$

Bronnwall:

$$\tilde{\lambda}(s) \approx \tilde{\lambda}(0) \sim \tilde{\lambda}(\omega).$$

$$\text{Thus. } d_f(s, x_0) \sim |u \cdot \nabla s|$$

$$\Rightarrow \int_{|u| \geq N} \frac{e^{-\ln u^2}}{|v-u|^6 d_f(s, x_0)} \lesssim \int_0^\infty \frac{e^{-|v-u| \cdot \nabla s|^2}}{|(\nabla s) \cdot u|^6} d((\nabla s) \cdot u)$$

$$m^2 \frac{1}{|u_1 - v_1|} e^{-C \ln u_1^{1/2}} du_1 \lesssim 1. \quad \square$$

Why can we assume  $e^{\lambda t} \|\phi\|_{L^2} \ll 1$ ?

We know:

- $\|\phi_{f(t)}\|_{C^{1,1-\delta}} \approx \|w f\|_\infty$ , decay as  $e^{-\lambda t}$ .
- $\|\phi_{f(t)}\|_{C^{2,1-\frac{3}{p}}} \approx \|\alpha^p \Gamma_\alpha f\|_p$  increase as  $e^{\lambda t}$ ,

Interpolation Lemma:  $\|\Gamma_\alpha^2 \phi_{f(t)}\|_{L^\infty} \lesssim e^{D_1 \lambda_0 t} \|\phi_{f(t)}\|_{C^{1,1-D_1}(\Omega)} + e^{-D_2 \lambda_0 t} \|\phi_{f(t)}\|_{C^{2,D_2}(\Omega)}$ .

Proof. Extension:  $\exists \bar{\phi}(t) \in C^{2,D_2}(\bar{\Omega}_1)$ ,  $\bar{\phi}(t) = 0$  in  $\Omega_1^3 \setminus \bar{\Omega}_1$ , and  $\phi(t) = \bar{\phi}(t)$  in  $\Omega$ .  $\bar{\Omega}_1$  is open ball sets containing  $\bar{\Omega}$ .

$$\|\phi(t)\|_{C^{1,1-D_1}(\bar{\Omega}_1)} \lesssim \|\phi(t)\|_{C^{1,D_1-D_2}(\bar{\Omega})}.$$

$$\|\bar{\phi}(t)\|_{C^{2,D_2}(\bar{\Omega}_1)} \lesssim \|\phi(t)\|_{C^{2,D_2}(\bar{\Omega})}.$$

Any  $x, y \in \mathbb{R}^3$ . For  $0 \leq s \leq 1$ ,  $(1-s)x + sy \in \overline{xy}$ .

$$\begin{aligned} [y-x] \cdot \nabla \bar{\phi}(t, (1-s)x + sy) &= \frac{[y-x] \cdot \nabla \bar{\phi}(t, (1-s)x + sy) - [y-x] \cdot \nabla \bar{\phi}(t, x)}{(1-s)x + sy - x)^{D_2}} \\ &\quad + \left( \frac{y-x}{|y-x|} \cdot \nabla \right) \nabla \bar{\phi}(t, x) |y-x| \\ &= O(|x-y|^{1+D_2}) + \left( \frac{y-x}{|y-x|} \cdot \nabla \right) \nabla \bar{\phi}(t, x) |y-x|. \\ \int_0^1 ds \Rightarrow \left| \left( \frac{y-x}{|y-x|} \cdot \nabla \right) \nabla \bar{\phi}(t, x) \right| &\leq \frac{1}{|y-x|} \left| \int_0^1 [y-x] \cdot \nabla \bar{\phi}(t, (1-s)x + sy) ds \right| \\ &\quad + \frac{1}{1+D_2} |x-y|^{D_2} [\nabla^2 \bar{\phi}(t)]_{C^{0, D_2}}. \end{aligned}$$

$$\nabla \bar{\phi}(t, y) - \nabla \bar{\phi}(t, x) = \int_0^1 [y-x] \cdot \nabla \bar{\phi}(t, (1-s)x + sy) ds.$$

$$\begin{aligned} \Rightarrow \left| \left( \frac{x-y}{|x-y|} \cdot \nabla \right) \nabla \bar{\phi}(t, x) \right| &\leq \frac{|\nabla \bar{\phi}(t, y) - \nabla \bar{\phi}(t, x)|}{|x-y|} \\ &\quad + \frac{1}{1+D_2} |x-y|^{D_2} [\nabla^2 \bar{\phi}(t)]_{C^{0, D_2}} \leq \frac{1}{|x-y|^{D_1}} [\nabla \bar{\phi}(t)]_{C^{0, 1-D_1}} \\ &\quad + \frac{1}{1+D_2} |x-y|^{D_2} [\nabla^2 \bar{\phi}(t)]_{C^{0, D_2}} \end{aligned}$$

Choose  $\checkmark$   $|x-y| = e^{-\lambda_0 t}$ ,  $w = \frac{x-y}{|x-y|}$

$$\Rightarrow |(w \cdot \nabla) \nabla \bar{\phi}(t, x)| \leq e^{D_1 \lambda_0 t} [\nabla \bar{\phi}(t)]_{C^{0, 1-D_1}} + \frac{1}{1+D_2} e^{-D_2 \lambda_0 t} [\nabla^2 \bar{\phi}(t)]_{C^{0, D_2}}$$

sup in  $x$  and  $w$ , from property of extension  $\square$ .

$$\Rightarrow \|\nabla_x^2 \bar{\phi}(t)\|_{L_X^p}$$

works for non-convex domain.

Apriori-estimate: assume  $e^{\lambda t} \|\nabla \phi f\|_\infty \ll 1$  & ext. initial value  
 $\|\alpha^\beta \nabla^\alpha f\|_p < \infty$ , then

$$\begin{aligned} & \|w f\|_p^p + \|\alpha^\beta \nabla^\alpha f\|_p^p \\ & \lesssim e^{c_1 t \|\nabla^2 \phi\|_\infty t} \left\{ \|w f(0)\|_p^p + \|\alpha^\beta \nabla^\alpha f(0)\|_p^p \right\} \end{aligned}$$

$$\begin{aligned} & \partial_t f + v \cdot \nabla f - \nabla \phi f \cdot \nabla v f + \frac{v}{2} \cdot \nabla_x \phi f f + v f = k f + (\Gamma f) - v \cdot \nabla_x \phi f \sqrt{\mu} \\ & \Rightarrow v \phi f (t, v) = v + \frac{v}{2} \cdot \nabla_x \phi f \gtrsim \frac{v w}{2}. \end{aligned}$$

Green's identity  $\Rightarrow$

$$\begin{aligned} & \|w f\|_p^p + \int_0^t \|v^{1/p} w f\|_p^p + \int_0^t \|w f\|_{p,t}^p \\ & \lesssim \|w f(0)\|_p^p + \int_0^t \|w f\|_{p,-}^p + \int_0^t \left( \|w \nabla \phi f\|_p^p + c_1 t \|f\|_\infty \right) \underbrace{\int_0^t \|f\|_p^p}_{\text{from } (*)} \\ & \qquad \qquad \qquad \hookrightarrow \int_0^t \|w f\|_p^p + \int_0^t \|w f\|_p^p. \end{aligned}$$

(\*) Similar to Boltzmann equation:

$$\begin{aligned} (*) & \lesssim \text{out} \int_0^t \|w f\|_{p,t}^p + \int_0^t \int_{\mathbb{R}^3 \times \mathbb{R}^3} |w f| \sqrt{\mu} / \|w f\|_p^p \\ & \lesssim \text{out} \int_0^t \|w f\|_{p,t}^p + \|w f(0)\|_p^p + (c_1 + \|w f\|_\infty) \int_0^t \|w f\|_p^p \\ & \Rightarrow L^p\text{-estimate: } \|w f\|_p^p + \int_0^t \|v^{1/p} w f\|_p^p + \int_0^t \|w f\|_{p,t}^p \\ & \qquad \qquad \qquad \lesssim \|w f(0)\|_p^p + (c_1 + \|w f\|_\infty) \int_0^t \|w f\|_p^p. \end{aligned}$$

$$\text{Derivative: } [\partial_t + v \cdot \nabla_x - D_x \phi_f \cdot \nabla_v + V_{\phi_f}] (df) = g$$

$$g = -\partial v \cdot \nabla_x f + \partial D_x \phi_f \cdot \nabla_v f + \partial T(\phi_f, f) - \partial [V \omega] + \frac{1}{2} \cdot D^2 \phi_f(v, v) f \\ - \partial k f - \partial (v \cdot \nabla_x \phi_f) \partial \sqrt{\mu}.$$

$$V_{\phi_f} = V \omega + \frac{1}{2} \cdot D \phi_f(t, x).$$

$$\text{Then } |g| \lesssim |\nabla_x f| + |D^2 \phi_f| |\nabla_v f| + |T(\phi_f, f)| + |T(\phi_f, \phi_f)| + |k f| \\ + |f| + C (|\partial \phi_f| + |\partial^2 \phi_f|) (1 + \|w f\|_{L^\infty}).$$

Green's identity:

$$\|\partial^\beta \partial f(t)\|_p^p + \int_0^t \|V^{1/p} \partial^\beta \partial f\|_p^p + \int_0^t \|\partial^\beta \partial f\|_{p,+}^p \\ \lesssim \|\partial^\beta \partial f(0)\|_p^p + \int_0^t \|\partial^\beta \partial f\|_{p,+}^p + \underbrace{\int_0^t \int_{\mathbb{R}^m} \partial_x^{\beta p} |\partial^\beta \partial f|^{p-1} |g|}_{\text{ok}} \\ (\star) : (1 + \int_0^t \|\partial^2 \phi_f\|_{L^\infty}) \int_0^t \|\partial^\beta \partial f\|_p^p.$$

$$+ (1 + \|w f\|_{L^\infty}) \int_0^t \int_{\mathbb{R}^m} |\partial^\beta \partial f|^{p-1} \int_{\mathbb{R}^m} |\partial^\beta \partial f|^{p-1} k(v, u) |f(u)| du dv dx \\ + \cancel{\int_0^t \int_{\mathbb{R}^m} |\partial^\beta \partial f|^{p-1} \left[ \partial^\beta \partial f + \frac{1}{2} \partial_x^\beta (\partial^\beta \partial f)^2 + \partial_x^\beta \partial^2 \phi_f \right]} \\ \left[ \partial^\beta \partial f + \mu^{-\frac{1}{4}} |\partial^\beta \partial f|^{\frac{p}{2}} + \mu^{-\frac{1}{4}} |\partial^2 \phi_f|^{\frac{p}{2}} \right]. \quad (3)$$

$$(3) \lesssim \underbrace{\int_0^t \int_{\mathbb{R}^m} |V^{1/p} \partial^\beta \partial f|^{p-1} |f| \frac{\partial^\beta}{\sqrt{4\pi p}}}_{\text{ok}} \\ \int_0^t \int_{\mathbb{R}^m} |\partial^\beta \partial f|^p + \int_0^t \int_{\mathbb{R}^m} [w f]^p + |\partial^\beta \partial f|^p + |\partial^2 \phi_f|^p \\ \lesssim \cancel{\int_0^t \int_{\mathbb{R}^m} \int_0^t \|\partial^\beta \partial f\|_p^p} + \int_0^t \|w f\|_p^p$$