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On the fractional Fisher information with applications to a hyperbolic–parabolic system of chemotaxis

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Abstract

We introduce new lower bounds for the fractional Fisher information. Equipped with these bounds we study a hyperbolic–parabolic model of chemotaxis and prove the global existence of solutions in certain dissipation regimes.

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1. Introduction

In this note we study the following system of partial differential equations

$$\begin{cases} \partial_t u = -\mu \Lambda^{\alpha} u + \partial_x (uq), \\ \partial_t q = \partial_x f(u), \end{cases} \text{ for } x \in \mathbb{T}, \ t \ge 0, \tag{1}$$

where \mathbb{T} denotes the 1-dimensional torus, f is a smooth function, $\Lambda^{\alpha} = (-\Delta)^{\alpha/2}$ denotes the fractional Laplacian with $0 < \alpha \le 2$ (see Appendix A for the expression as a singular integral and some properties) and $\mu \ge 0$ is a fixed constant.

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This system was proposed by Othmers & Stevens [57] (see also Levine, Sleeman, Brian & Nilsen-Hamilton [39]) based on biological considerations as a model of the formation of new blood vessels from pre-existing blood vessels (in a process that is called tumor angiogenesis). In particular, in the previous system, u is the density of vascular endothelial cells and $q = \partial_x \log(v)$ where v is the concentration of the signal protein known as vascular endothelial growth factor (VEGF). As f comes from the chemical kinetics of the system, it is commonly referred to as the *kinetic function*. The interested reader can refer to Bellomo, Li, & Maini [4] for a detailed exposition on tumor modelling. In the case where $f(u) = u^2/2$, equation (1) also appears as a viscous regularization of the dispersionless Majda–Biello model of the interaction of barotropic and equatorial baroclinic Rossby waves [50]. Another related model is the magnetohydrodynamic-Burgers system proposed by Fleischer & Diamond [27] (see also Jin, Wang & Xiong [36] and the references therein).

We address the existence of solutions and their qualitative properties in the case $0 < \alpha < 2$. In particular, among other results, we prove the global existence of weak solutions for $f(u) = u^r/r$, $1 \le r \le 2$ and $\alpha > 2 - r$. This topic is mathematically challenging due to the hyperbolic character of the equation for q. Indeed, at least formally, the velocity q is one derivative less regular than u. So, the term $\partial_x(uq)$ is two derivatives less regular than u. This suggests that the diffusion given by the Laplacian ($\alpha = 2$) is somehow critical.

The main tool to achieve the results is a set of new inequalities for the generalized Fisher information (see [61] for a similar functional)

$$\mathcal{I}_{\alpha} = \int_{\mathbb{T}} (-\Delta)^{\alpha/2} u \Gamma(u) dx, \qquad (2)$$

where Γ is a smooth increasing function. This functional is a generalization of the classical Fisher information (also known as Linnik functional)

$$\mathcal{I}_2 = \int_{\mathbb{T}} -\Delta u \log(u) dx, \tag{3}$$

introduced in Fisher [26] (see also Linnik [48], McKean [51], Toscani [59,60], Villani [62]). The Fisher information appears commonly as the rate at which the Shannon's entropy¹ [56] (or, equivalently, the Boltzmann's H function)

$$S = \int_{\mathbb{T}} u \log(u) dx, \tag{4}$$

is dissipated by diffusive semigroups as, for instance, the semigroup generated by the linear heat equation.

¹ To be completely precise, the original Shannon's entropy is -S and not S itself.

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