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## 1 Introduction

- (Maximal) Monotonicity
- Minty's Theorem

## 2 Solution Theory for Nonlinear Evolutionary Inclusions

- Time Derivative
- Picard's Theorem

## 3 Applications

# Section 1

## Introduction

Want to study **Nonlinear Evolutionary Inclusions** of the type

$$\partial_{t,\nu} M(\partial_{t,\nu}) + A \ni (u, f)$$

## Assumptions:

- $M : \text{dom}(M) \subseteq \mathbb{C} \rightarrow L(H)$  is a material law satisfying the coercivity condition

$$\text{Re} \langle zM(z)\phi, \phi \rangle \geq c \|\phi\|^2$$

i.e.  $zM(z) - c$  is monotone (as we will see)

- $A \subseteq L_{2,\nu}(\mathbb{R}, H) \times L_{2,\nu}(\mathbb{R}, H)$  is maximal monotone and autonomous

→ Want analogue to **Picard's Theorem**

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## Subsection 1

# (Maximal) Monotonicity



# Maximal Monotonicity

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For this part of the talk, let  $H$  be a real Hilbert space.

(See complex  $H$  as real Hilbert space  $H_{\mathbb{R}}$ :  $\langle x, y \rangle_{H_{\mathbb{R}}} = \operatorname{Re} \langle x, y \rangle_H$ )

We call a relation  $A \in H \times H$ :

- **monotone** if

$$\forall (x, y), (x', y') \in A : \langle y' - y, x' - x \rangle \geq 0$$

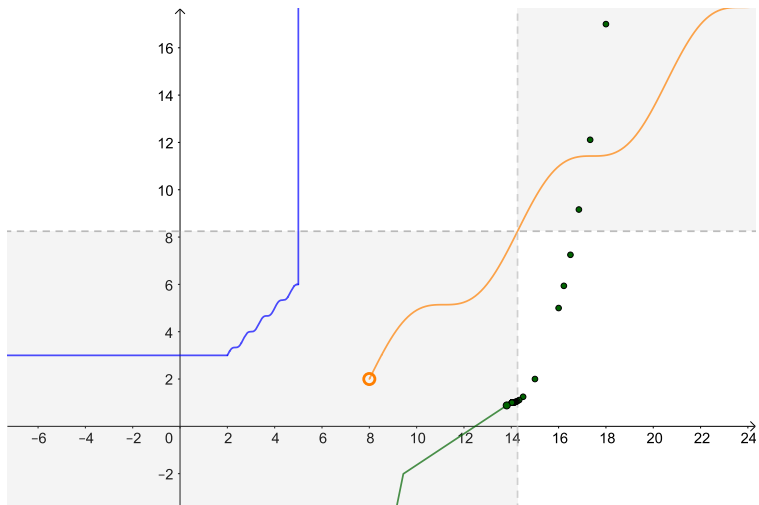
- **maximal monotone** if it is maximal w.r.t. inclusion among monotone relations.

Linear (max.) monotone operators are called **(m-)accretive**.

$$\forall x \in \operatorname{dom}(A) : \langle Ax, x \rangle \geq 0$$

# Monotone Relations in $\mathbb{R} \times \mathbb{R}$

A relation  $A \in \mathbb{R} \times \mathbb{R}$  is **monotone** if  $\forall (x, y), (x', y') \in A : (y' - y)(x' - x) \geq 0$ .



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$A \in H \times H$  is **monotone** if  $\forall (x, y), (x', y') \in A : \langle y' - y, x' - x \rangle \geq 0$ .

## Proposition

Let  $H$  be a Hilbert space and  $A$  be a relation in  $H \times H$  s.t.  $A - c$  is monotone for some  $c > 0$ . Then

$$\|u - v\| \leq \frac{1}{c} \|f - g\| \quad \forall (u, f), (v, g) \in A$$

In particular,  $A$  is injective and  $A^{-1}$  is a Lipschitz operator.

## Proof.

Let  $(u, f), (v, g) \in A$ . Then  $(u, f - cu), (v, g - cv) \in A - c$  and using the monotonicity of  $A - c$ , we obtain

$$\langle (f - cu) - (g - cv), u - v \rangle \geq 0.$$

Hence

$$\langle f - g, u - v \rangle \geq c \|u - v\|^2.$$

The result now follows by Cauchy-Schwarz-inequality. □

## Proposition

*Let  $H$  be a Hilbert space and  $A$  be a relation in  $H \times H$  s.t.  $A - c$  is monotone for some  $c > 0$ . Then*

$$\|u - v\| \leq \frac{1}{c} \|f - g\| \quad \forall (u, f), (v, g) \in A$$

*In particular,  $A$  is injective and  $A^{-1}$  is a Lipschitz operator.*

## Definition

Let  $A$  be a relation in a real Hilbert space  $H$ . If  $A - c$  is monotone for some  $c > 0$ , we call  $A$  **strictly monotone**.

## Lemma

*Let  $A$  be monotone and  $(x_n, y_n)$  a sequence of points in  $A$  such that either*

*$x_n \rightarrow x$  strongly and  $y_n \rightharpoonup y$  weakly, or*

*$y_n \rightarrow y$  strongly and  $x_n \rightharpoonup x$  weakly.*

*Then  $A \cup \{(x, y)\}$  is monotone. In particular, if  $A$  is maximal monotone, then it is necessarily closed in  $H \times H$ .*

Sketch of the Proof:

Let  $(u, f) \in A$ . Then

$$0 \leq \langle x_n - u, y_n - f \rangle \rightarrow \langle x - u, y - f \rangle$$

# Examples for Monotone Relations

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Let  $A$  a skew-selfadjoint operator on  $H$ . Then for all  $x \in \text{dom}(A)$  we have

$$\langle Ax, x \rangle = -\langle x, Ax \rangle$$

which implies that  $\langle Ax, x \rangle = 0 \geq 0$ .

Thus  $A$  is monotone (i.e. accretive).

# Examples for Monotone Relations

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Let  $H$  be a real Hilbert space and  $M : \text{dom}(M) \subseteq H \rightarrow H$  a linear operator that satisfies the coercivity condition

$$\langle x, Mx \rangle \geq c \|x\|^2 \quad \forall x \in \text{dom}(M)$$

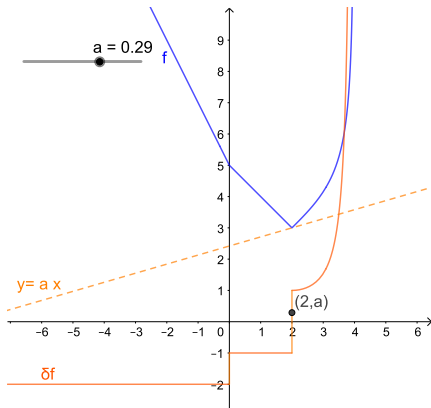
for some  $c > 0$ , then  $M - c$  is monotone and thus  $M$  is strictly monotone.

# Rockafellar's Theorem A

$f : \Omega \subseteq \mathbb{R}^n \rightarrow \mathbb{R}$  differentiable convex, then gradient  $\nabla f$  is monotone

More general:

$f : H \rightarrow \mathbb{R} \cup \{+\infty\}$  convex and lower semi-continuous, then the subdifferential  $\partial f \subseteq H^2$  is **maximal** monotone



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## Subsection 2

# Minty's Theorem

# Minty's Theorem

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## Theorem (Minty's Theorem)

*Let  $H$  be a Hilbert space and  $A$  be a monotone relation in  $H \times H$ . Then  $A$  is maximal monotone if and only if  $1 + \lambda A$  is surjective for some/all  $\lambda > 0$ .*

For proof: Wlog  $\lambda = 1$  ( $A$  mon.  $\iff \lambda A$  mon.)

# Proof of $1 + A$ surjective $\implies A : \text{max. mon.}$

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**Recall:** Strict mon.  $\implies$  injective

Let  $B : \text{mon. extension of } A.$

$\implies 1 + B : \text{injective extension of } 1 + A \text{ (surjective)}$

$\implies B = A.$

# Proof of $A : \text{max. mon.} \implies 1 + A : \text{surjective}$

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**Step 1: Claim: Suffices to show  $0 \in \text{ran}(1 + A)$**

Let  $f \in H$ , then

$$\begin{aligned} A - (0, f) \text{ is max. mon.} &\stackrel{\text{Claim}}{\implies} 0 \in \text{ran}(1 + A - (0, f)) \\ &\implies f \in \text{ran}(1 + A). \end{aligned}$$

**Step 2: Proof of claim**

Let  $(u, f) \in H \times H$ . Since  $A$  is max. mon.

$$\langle u - v, f - g \rangle \geq 0 \forall (v, g) \in A \implies (u, f) \in A.$$

and so

$$\inf\{\langle u - v, f - g \rangle : (v, g) \in A\} \leq 0.$$

Consider **Fitzpatrick function**  $F_A : H \times H \rightarrow -(\infty, \infty]$

$$\begin{aligned} F_A(u, f) &= - \inf_{(v, g) \in A} ( \langle u - v, f - g \rangle - \langle u, f \rangle ) \\ &= \sup_{(v, g) \in A} ( \langle u, g \rangle + \langle v, f \rangle - \langle v, g \rangle ) \end{aligned}$$

Then (i)  $F_A(u, f) \geq \langle u, f \rangle$   
(ii)  $F_A(u, f) = \langle u, f \rangle \iff (u, f) \in A$

One can show that  $\exists (u_0, f_0)$  s.t.

$$0 \geq F_A(u_0, f_0) + \|u_0\|^2 + \|f_0\|^2 + F_A(-f_0, -u_0) \stackrel{(i)}{\geq} \|u_0 + f_0\|^2$$

It follows

$$\begin{aligned} F_A(u_0, -u_0) = \langle u_0, -u_0 \rangle &\stackrel{(ii)}{\implies} (u_0, -u_0) \in A \\ &\implies 0 \in \text{ran}(1 + A). \end{aligned}$$



# Yosida approximation

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Let  $A$  be max. mon. and  $\lambda > 0$ . Define

$$A_\lambda := \lambda^{-1} (1 - (1 + \lambda A)^{-1})$$

to be the **Yosida-approximation of  $A$  at  $\lambda$** .

$$\text{Minty's theorem} \implies \text{dom}(A_\lambda) = H.$$

## Properties:

- $A_\lambda$  is mon.
- $A_\lambda$  is Lipschitz continuous and  $\|A_\lambda\|_{\text{Lip}} \leq \frac{1}{\lambda}$ .

# Yosida approximation

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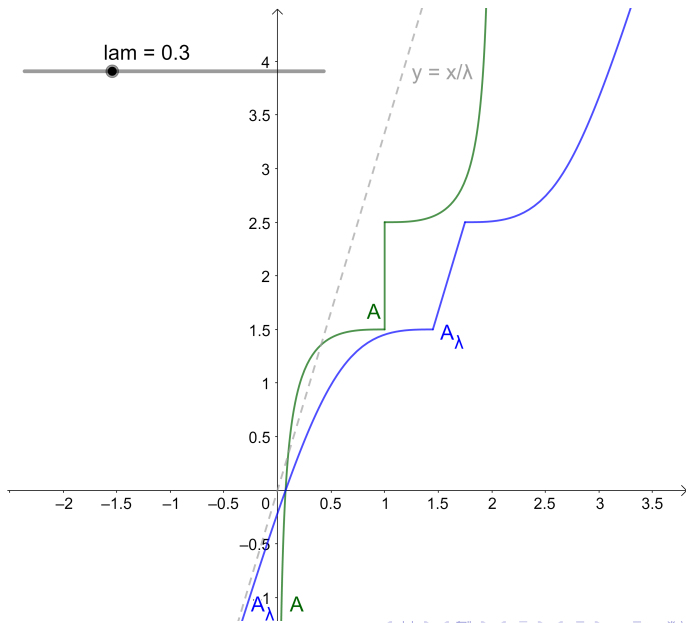
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## Section 2

# Solution Theory for Nonlinear Evolutionary Inclusions

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## Subsection 1

# Time Derivative

# Recap

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Let  $\nu \neq 0$ . Then  $I_\nu : L_{2,\nu}(\mathbb{R}, H) \rightarrow L_{2,\nu}(\mathbb{R}, H)$  is defined as

$$I_\nu = \begin{cases} \mathbf{1}_{[0,\infty)}^*, & \nu > 0 \\ -\mathbf{1}_{(-\infty,0]}^*, & \nu < 0 \end{cases}$$

and

$$\partial_{t,\nu} := I_\nu^{-1}.$$

$M : \text{dom } M \subseteq \mathbb{C} \rightarrow \mathcal{L}(H)$  is called a **material law** if  $\text{dom } M$  is open,  $M$  is holomorphic and  $\exists \nu \in \mathbb{R}$  s.t.  $\mathbb{C}_{\text{Re} > \nu} \subseteq \text{dom } M$  and

$$\sup_{z \in \mathbb{C}_{\text{Re} > \nu}} \|M(z)\| < \infty. \quad (*)$$

Set

$$s_b(M) := \inf\{\nu \in \mathbb{R} : (*) \text{ holds}\}$$

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# Maximal Monotonicity of the Material Law

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## Theorem

Let  $M$  be a material law,  $\nu_0 > s_b(M)$  and  $c > 0$  be s.t.  $zM(z) - c$  is monotone whenever  $\operatorname{Re} z \geq \nu_0$ . Then  $\partial_{t,\nu} M(\partial_{t,\nu})$  is a strictly **maximal** monotone operator on  $L_{2,\nu}(\mathbb{R}, H)$  for all  $\nu \geq \nu_0$ .

Since  $\partial_{t,\nu}M(\partial_{t,\nu})$  is unitarily equivalent to  $(i\mathbf{m} + \nu)M(i\mathbf{m} + \nu)$ ,

**Enough to show:**  $A := (i\mathbf{m} + \nu)M(i\mathbf{m} + \nu)$  is strictly max. mon.

$$zM(z) - c \text{ mon.} \implies A \text{ and } A^* \text{ are strictly mon.} \quad (*)$$

$$\implies A^* \text{ is injective}$$

$$\implies A \text{ has dense range}$$

$$\stackrel{\text{Cor.}}{\implies} A \text{ is max. mon.}$$

$$\stackrel{\text{Minty}}{\implies} (*)$$
$$\implies A \text{ is strictly max. mon.}$$

# Recall: Translation operator

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## Translation Operator:

$$\tau_h : L_{2,\nu}(\mathbb{R}, H) \rightarrow L_{2,\nu}(\mathbb{R}, H), f(t) \mapsto f(t+h)$$

→ linear, invertible, bounded with  $\|\tau_h\| = e^{\nu h}$  and adjoint

$$\tau_h^* = e^{2\nu h} \tau_{-h}$$

$A \subseteq L_{2,\nu} \times L_{2,\nu}$  **autonomous** : $\iff \forall (u, f) \in A : (\tau_h u, \tau_h f) \in A$

$\nu > s_b(M)$ , then  $\partial_{t,\nu}$  and  $M(\partial_{t,\nu})$  are autonomous

## Lemma

Let  $f \in L_{2,\nu}(\mathbb{R}, H)$ , then:

$$f \in \text{dom}(\partial_{t,\nu}) \iff \left( \frac{\tau_h f - f}{h} \right)_{0 < h < 1} \text{ is bounded}$$

$$\iff \frac{\tau_h f - f}{h} \text{ conv. strongly as } h \rightarrow 0 \text{ (to } \partial_{t,\nu} f \text{)}$$

For instance,

$$\begin{aligned} \left\| \frac{\tau_h f - f}{h} \right\|_{2,\nu} &= \left\| \frac{1}{h} \int_t^{t+h} \partial_{t,\nu} f(s) \, ds \right\|_{2,\nu} = \left\| \frac{1}{h} \mathbb{1}_{[-h,0]} * \partial_{t,\nu} f \right\|_{2,\nu} \\ &\leq \underbrace{\left\| \frac{1}{h} \mathbb{1}_{[-h,0]} \right\|_{1,\nu}}_{= \frac{e^{h\nu} - 1}{h\nu} = 1 + \mathcal{O}(h)} \left\| \partial_{t,\nu} f \right\|_{2,\nu} \end{aligned}$$

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## Subsection 2

# Picard's Theorem

## Theorem (Nonlinear Picard-Type Theorem)

Let  $M$  be a material law and  $\nu > s_b(M)$  and  $c > 0$  s.t.  $zM(z) - c$  monotone for all  $\operatorname{Re} z \geq \nu$ . Let  $A \subseteq L_{2,\nu}(\mathbb{R}, H)^2$  be maximal monotone and autonomous.

(a) For every  $f \in \operatorname{dom}(\partial_{t,\nu})$ , there exists unique  $u \in L_{2,\nu}(\mathbb{R}, H)$  s.t.

$$(u, f) \in \partial_{t,\nu} M(\partial_{t,\nu}) + A.$$

(b) For every  $f \in L_{2,\nu}(\mathbb{R}, H)$ , there exists unique  $u \in L_{2,\nu}(\mathbb{R}, H)$  s.t.

$$(u, f) \in \overline{\partial_{t,\nu} M(\partial_{t,\nu}) + A}.$$

In both cases,  $u$  depends Lipschitz-continuously on  $f$  with Lipschitz-constant  $c^{-1}$ .



# Proof of (a).

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Per assumption  $f \in \text{dom}(\partial_{t,\nu})$ , hence

$$\begin{aligned}\left\| \frac{\tau_h u_\lambda - u_\lambda}{h} \right\| &\leq \frac{1}{c} \left\| \frac{\tau_h f - f}{h} \right\| \leq \frac{e^{h\nu} - 1}{ch\nu} \|\partial_{t,\nu} f\| \\ \left\| \frac{\tau_h - \text{id}}{h} M(\partial_{t,\nu}) u_\lambda \right\| &= \left\| M(\partial_{t,\nu}) \frac{\tau_h u_\lambda - u_\lambda}{h} \right\| \\ &\leq \|M(\partial_{t,\nu})\| \frac{e^{h\nu} - 1}{ch\nu} \|\partial_{t,\nu} f\| \\ \implies \|\partial_{t,\nu} M(\partial_{t,\nu}) u_\lambda\| &\leq \|M(\partial_{t,\nu})\| c^{-1} \|\partial_{t,\nu} f\|\end{aligned}$$

Then  $(u_\lambda, f) \in \partial_{t,\nu} M(\partial_{t,\nu}) + A_\lambda$  implies

$$\limsup_{\lambda \rightarrow 0} \|A_\lambda(u_\lambda)\| \leq \limsup_{\lambda \rightarrow 0} \underbrace{(\|f\| + \|M(\partial_{t,\nu})\| c^{-1} \|\partial_{t,\nu} f\|)}_{\text{indep. of } \lambda} < \infty$$

→ We can apply result on perturbation via Yosida approx.!



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# Applications

# General Scheme

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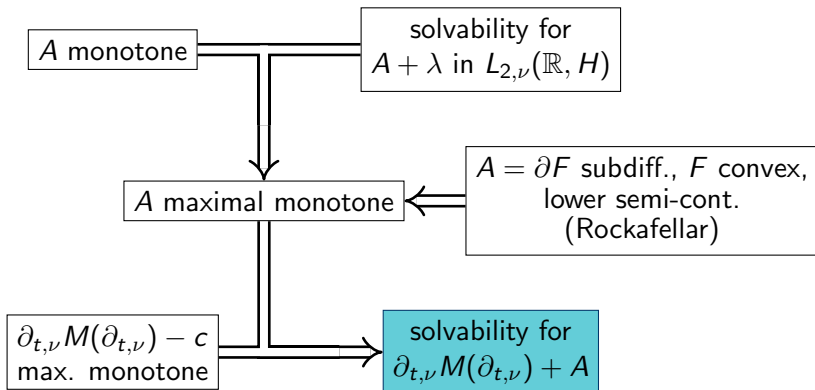
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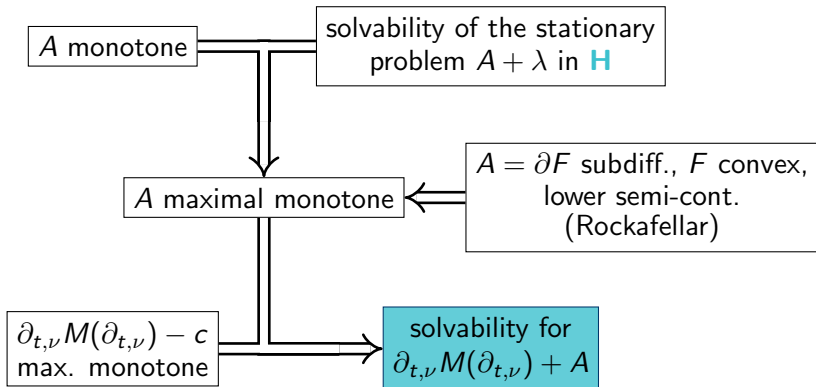
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... if  $A$  is time-independent:



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# Mean Curvature Operator

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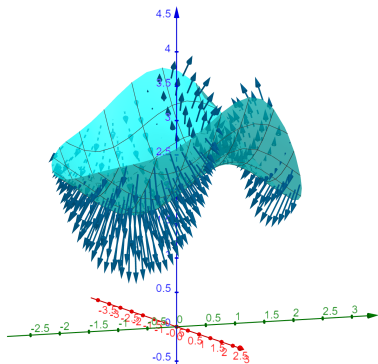


Figure:

$Q(u) \cdot \nu$  on a surface  $(x, u(x))$ ,  
 $u : \Omega \subseteq \mathbb{R}^2 \rightarrow \mathbb{R}$ ,

$Q(u) = -2H$  for mean curvature  
 $H$  w.r.t. upwards normal  $\nu$

**Mean Curvature Operator**  $Q$  in  $L^2(\Omega)$

$$Q(u) = -\operatorname{div} \left( \frac{\nabla u}{\sqrt{1 + |\nabla u|^2}} \right)$$

is monotone by the following result:

## Proposition

Let  $\Omega \subseteq \mathbb{R}^n$  be a bounded domain with  $C^1$ -boundary,  $f : \mathbb{R}^n \rightarrow \mathbb{R}^n$  monotone and  $C^1$ . Then the following operator is monotone in  $L^2(\Omega)$ : Let  $Q^f$  be the closed operator defined by

$$Q^f(u) := -\operatorname{div}(f(\operatorname{grad} u))$$

on the core

$$C_{b.c.}^2(Q^f) := \{u \in C^2(\bar{\Omega}) : \begin{array}{l} u = g_D \text{ on } \partial\Omega_D \\ f(\nabla u) \cdot \nu = g_N \text{ on } \partial\Omega_N \end{array}\}$$

where we decomposed  $\partial\Omega = \partial\Omega_D \dot{\cup} \partial\Omega_N$  into Borel sets and prescribed functions  $g_D \in C^2(\partial\Omega_D)$ ,  $g_N \in C^1(\partial\Omega_N)$ .

# Modified Laplacian

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$H := L^2(\Omega)$ . For all  $u, v \in C_{b.c.}^2(Q^f)$ :

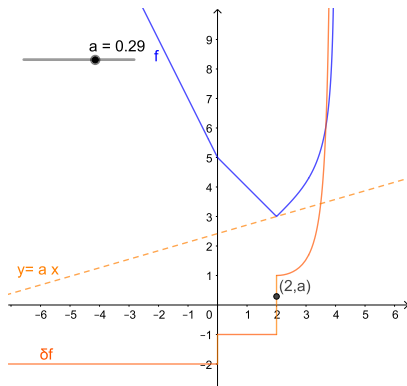
$$\begin{aligned} \langle Q^f(u) - Q^f(v), u - v \rangle_H &= \langle f(\nabla u) - f(\nabla v), \nabla u - \nabla v \rangle_H \\ &\quad + \int_{\partial\Omega} \underbrace{(u-v)(f(\nabla u) - f(\nabla v)) \cdot \nu}_{\equiv 0} dx \\ &\geq 0 \quad (f \text{ monotone}) \end{aligned}$$

Hence, the closure  $Q^f$  is monotone.

# Question

$Q^f$  lies in some maximal monotone relation (Zorn), but how to choose it?

- If one is lucky,  $\overline{Q^f}$  is surjective.
- Maybe  $Q^f \subseteq \partial S$  for some  $S$  convex, lower-semicont.



$$\partial S = \{(u, y) : \forall v \in H : S(v) \geq \underbrace{S(u) + \langle y, v - u \rangle}_{\text{hyperplane through } (u, S(u))}\}$$



Natural domain of  $S$ :  $\{u \in W^{1,1}(\Omega) : u|_{\partial\Omega} = g_D\} \subseteq L^2(\Omega)$  by Sobolev embedding. Can we extend to  $u \in L^2(\Omega)$  by  $S(u) := +\infty$ ?

✓  $Q \subseteq \partial S$

✓  $S$  is convex

× **Problem: lower semi-continuity**

Trick: epigraph-completion. Define for all  $u \in L^2(\Omega)$ :

$$\tilde{S}(u) := \inf\{r \in \mathbb{R} : (u, r) \in \overline{\text{epi}(S)}\}$$

✓ lower semi-continuous per definition

✓  $\tilde{S}$  is convex because  $\overline{\text{epi}(S)} \subseteq H \times \mathbb{R}$  is convex

✓  $Q \subseteq \partial \tilde{S}$

× Boundary conditions not at all clear.

# Application of The Main Theorem

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The Main Theorem gives the existence of  $L_{2,\nu}(L^2(\Omega))$  generalized mean curvature flow  $u$

$$(\partial_{t,\nu} + \partial\tilde{S}) \ni (u, f)$$

for right hand side  $f \in \text{dom}(\partial_{t,\nu}) \subseteq L_{2,\nu}(L^2(\Omega))$ .

In particular,  $u \in \text{dom}(\partial\tilde{S}) \cap \text{dom}(\partial_{t,\nu})$ , **but what is  $\text{dom}(\partial\tilde{S})$ ?**

Idea:  $\tilde{S}(v) \geq \tilde{S}(u) + \langle y, v - u \rangle$  not satisfiable for all  $v \in L^2(\Omega)$  if  $\tilde{S}(u) = +\infty$

- (Maximal) monotone relations, examples in  $\mathbb{R} \times \mathbb{R}$ , skew-s.a., coercivity cond., Rockafellar's Theorem
- Minty's Theorem, Corollary for strictly monotone with dense range
- Perturbation by Yosida approximation
- Nonlinear Picard-type Theorem
- Application to mean curvature flow with outer forces

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- Eventual Independence of  $\mu \geq \nu_0$
- Continuous dependence on the material law
- Solution theory on the half line  $\mathbb{R}_{\geq 0}$

# Sources

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