# From the Peierls-Nabarro model to the equation of motion of the dislocation continuum 

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- S. Patrizi and T. Sangsawang, From the Peierls-Nabarro model to the equation of motion of the dislocation continuum, Nonlinear Analysis, 202 (2021).


## Main problem

We study the limit as $\epsilon \rightarrow 0$ of the solution $u^{\epsilon}$ of the following fractional reaction-diffusion PDE:

$$
\begin{cases}\delta \partial_{t} \boldsymbol{u}^{\epsilon}=-(-\Delta)^{\frac{1}{2}} \boldsymbol{U}^{\epsilon}-\frac{1}{\delta} W^{\prime}\left(\frac{u^{\epsilon}}{\epsilon}\right) & \text { in } \mathbb{R}^{+} \times \mathbb{R}  \tag{1}\\ u^{\epsilon}(0, \cdot)=u_{0}(\cdot) & \text { on } \mathbb{R}\end{cases}
$$

where $\epsilon, \delta>0$ are small scale parameters and $\delta=\delta_{\epsilon} \rightarrow 0$ as $\epsilon \rightarrow 0$, $W$ is a multi-well potential with nondegenerate minima at integer points and $u_{0}$ is non-decreasing.

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- If $\epsilon=1$, (1) is a fractional Allen-Cahn problem (González-Monneau);
- If $\delta=1,(1)$ is a homogenization problem (Monneau-P.);
- We do not assume any assumption about how $\delta$ goes to 0 when $\epsilon \rightarrow 0$.


## Allen-Cahn equations

- Classical Allen-Cahn equation (Chen): for $n \geq 2$,

$$
\partial_{t} u^{\delta}=\Delta u^{\delta}-\frac{1}{\delta} W^{\prime}\left(u^{\delta}\right) \quad \text { in } \mathbb{R}^{+} \times \mathbb{R}^{n}
$$

with a suitable initial condition, $u^{\delta}(0, x)=u_{0}(x), 0<u_{0}<1$, where $W$ is a double well potential with minima at 0 and 1 .

- $n=1$, works by Fife and co.
- The stationary case previously studied by Modica and Mortola.
- When $\Delta$ is replaced by $-(-\Delta)^{s} u, s \in(0,1)$, the motion of forming interphases in dimension $n \geq 2$ studied by Imbert, Souganidis;
- Stationary case, $n \geq 2$ : Savin, Valdinoci (non-local version of Modica-Mortola);
- In dimension 1, Gonzalez and Monneau studied

$$
\delta \partial_{t} v^{\delta}=-(-\Delta)^{\frac{1}{2}} v^{\delta}-\frac{1}{\delta} W^{\prime}\left(v^{\delta}\right) \quad \text { in } \mathbb{R}^{+} \times \mathbb{R}
$$

with a well-prepared initial condition. Here $W$ is a multi-well potential.

## Dislocations

Dislocations are defect lines in crystalline solids whose motion is directly responsible for the plastic deformation of these materials. Their typical length is of order of $10^{-6} \mathrm{~m}$ with thickness of order of $10^{-9} \mathrm{~m}$.

Geometry of an edge dislocation


Dislocations can be described at several scales by different models:
(1) atomic scale (Frenkel-Kontorova model)
(2) microscopic scale (Peierls-Nabarro model)
(3) mesoscopic scale (Discrete dislocation dynamics)
(4) macroscopic scale (elasto-visco-plasticity with density of dislocations)

## The Peierls-Nabarro model

We consider a straight dislocation line parallel to $e_{3}$.


Figure 1: Perfect crystal


Figure 2: Schematic view of a edge dislocation in the crystal

## Assumptions

- the dislocation defects are described by the mismatch between the two planes $I_{2}=0$ and $I_{2}=-1$
- the displacement of the crystal is antysimmetric wrt the plane $e_{1} e_{3}$
- any atoms move only in the direction $e_{1}$
- the displacement is independent of $e_{3}$


## The Peierls-Nabarro model

The P-N model is a continuous model where a dislocation is described by means of a scalar phase field defined over the slip plane.

The medium will be $\mathbb{R}^{2}$, endowed with coordinates $(x, y)$.
The disregistry of the upper half crystal $\{y>0\}$ relative to the lower half $\{y<0\}$ is given by $\phi(x)$, which is a transition between 0 and 1 :

$$
\left\{\begin{array}{l}
\phi(-\infty)=0, \quad \phi(+\infty)=1 \\
\phi^{\prime}>0 .
\end{array}\right.
$$

## The Peierls-Nabarro model

The total energy is given by

$$
\mathcal{E}=\underbrace{\frac{1}{2} \int_{\mathbb{R} \times \mathbb{R}^{+}}|\nabla U(x, y)|^{2} d x d y}_{\text {elastic energy }}+\underbrace{\int_{\mathbb{R}} W(U(x, 0)) d x}_{\text {misfit energy }}
$$

where $U: \mathbb{R} \times \mathbb{R}^{+} \rightarrow \mathbb{R}$ represents (twice) the (scalar) displacement and it is such that

$$
U(x, 0)=\phi(x) .
$$

The potential $W$ satisfies

- $W(u+1)=W(u) \quad \forall u \in \mathbb{R}$ (periodicity)
- $W(\mathbb{Z})=0<W(u) \quad \forall u \in \mathbb{R} \backslash \mathbb{Z}$ (minimum property)


## The Peierls-Nabarro model

A critical point of the energy satisfies

$$
\begin{cases}\Delta U(x, y)=0 & (x, y) \in \mathbb{R} \times \mathbb{R}^{+} \\ \partial_{y} U(x, 0)=W^{\prime}(U(x, 0)) & x \in \mathbb{R}\end{cases}
$$

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$$

The system can be rewritten for

$$
\phi(x)=U(x, 0)
$$

as follows

$$
-(-\Delta)^{\frac{1}{2}} \phi=W^{\prime}(\phi) \text { in } \mathbb{R}
$$

where

$$
(-\Delta)^{\frac{1}{2}} v=\mathcal{F}^{-1}(|\xi| \mathcal{F}(v)) \text { for any } v \in S\left(\mathbb{R}^{n}\right)
$$

and $\mathcal{F}$ is the Fourier transform. If $v \in C_{l o c}^{1,1}(\mathbb{R}) \cap L^{\infty}(\mathbb{R}), n=1$,

$$
-(-\Delta)^{\frac{1}{2}} v=P V \frac{1}{\pi} \int_{\mathbb{R}} \frac{v(y)-v(x)}{(y-x)^{2}} d y
$$

## The Peierls-Nabarro model

The phase transition $\phi$ (also called layer solution) therefore satisfies

$$
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\end{array}\right.
$$

In the original PN model:

$$
W(u)=\frac{1}{4 \pi^{2}}(1-\cos (2 \pi u))
$$

and

$$
\phi(x)=\frac{1}{2}+\frac{1}{\pi} \arctan (2 x)
$$

## The Peierls-Nabarro model

$$
\left\{\begin{array}{l}
-(-\Delta)^{\frac{1}{2}} \phi=W^{\prime}(\phi) \quad \text { in } \mathbb{R} \\
\phi^{\prime}>0 \\
\phi(-\infty)=0, \quad \phi(+\infty)=1, \quad \phi(0)=\frac{1}{2}
\end{array}\right.
$$

- Existence, uniqueness by Cabré, Sòla-Morales. Asymptotic estimates by González, Monneau;
- When $-(-\Delta)^{\frac{1}{2}}$ is replaced by $-(-\Delta)^{s}$, $s \in(0,1)$, existence, uniqueness and asymptotic estimates are proven in as series of paper by Cabré, Sire, Dipierro, Figalli, Palatucci, Savin, Valdinoci.


## Evolutive PN-model

Suppose that there are $N$ straight edge dislocations lines all lying in the same plane:

After a cross section:

## Evolutive PN-model

The dynamics for an ensemble of $N$ straight dislocations lines with the same Burgers' vector and all contained in a single slip plane, moving with self-interactions (no exterior forces) is described by the evolutive version of the Peierls-Nabarro model:

$$
\partial_{t} u=-(-\Delta)^{\frac{1}{2}} u-W^{\prime}(u) \text { in } \mathbb{R}^{+} \times \mathbb{R}
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\partial_{t} u=-(-\Delta)^{\frac{1}{2}} u-W^{\prime}(u) \text { in } \mathbb{R}^{+} \times \mathbb{R}
$$

with the following initial condition

$$
u(0, x)=\sum_{i=1}^{N} \phi\left(x-\frac{y_{i}^{0}}{\delta}\right)
$$

where $\phi$ is the transition layer introduced before and $0 \leq y_{i+1}^{0}-y_{i}^{0} \simeq 1$.

Consider the following rescaling

$$
v^{\delta}(t, x)=u\left(\frac{t}{\delta^{2}}, \frac{x}{\delta}\right)
$$

Then, $v^{\delta}$ is solution of the fraction fractional Allen-Cahn type equation:

$$
\delta \partial_{t} v^{\delta}=-(-\Delta)^{\frac{1}{2}} v-\frac{1}{\delta} W^{\prime}(v) \quad \text { in } \mathbb{R}^{+} \times \mathbb{R}
$$

associated to the well-prepared initial condition:

$$
v^{\delta}(0, x)=\sum_{i=1}^{N} \phi\left(\frac{x-y_{i}^{0}}{\delta}\right)
$$

González and Monneau proved that the solution $v^{\delta}$ converges, as $\delta \rightarrow 0$ to the stable minima of $W$, i.e. integers. More precisely,

$$
v^{\delta}(t, x) \rightarrow \sum_{i=1}^{N} H\left(x-y_{i}(t)\right)
$$

where $H$ is the Heaviside function and the interface points $y_{i}(t)$, $i=1, \ldots, N$ evolve in time driven by the following system of ODE's:

$$
\left\{\begin{array}{l}
\dot{y}_{i}=\frac{c_{0}}{\pi} \sum_{j \neq i} \frac{1}{y_{i}-y_{j}} \quad \text { in }(0,+\infty)  \tag{2}\\
y_{i}(0)=y_{i}^{0}
\end{array}\right.
$$

where $c_{0}=\left(\int_{\mathbb{R}}\left(\phi^{\prime}\right)^{2}\right)^{-1}$. System (2) corresponds to the classical discrete dislocation dynamics (DDD).

## Fractional Allen-Cahn equation

In our paper we consider the case $N \rightarrow+\infty$. Precisely,

$$
N=N_{\epsilon} \simeq \frac{1}{\epsilon} .
$$

that is

$$
\begin{gathered}
\partial_{t} u=-(-\Delta)^{\frac{1}{2}} u-W^{\prime}(u) \quad \text { in } \mathbb{R} \times \mathbb{R}^{+}, \\
u(0, x)=\sum_{i=1}^{N_{\epsilon}} \phi\left(x-\frac{y_{i}^{0}}{\delta}\right),
\end{gathered}
$$

We want to identify at large (macroscopic) scale the evolution model for the dynamics of a density of dislocations.

We consider the following rescaling

$$
u^{\epsilon}(t, x)=\epsilon U\left(\frac{t}{\epsilon \delta^{2}}, \frac{x}{\epsilon \delta}\right)
$$

then we see that $u^{\epsilon}$ is solution of

$$
\delta \partial_{t} u^{\epsilon}=-(-\Delta)^{\frac{1}{2}} u^{\epsilon}-\frac{1}{\delta} W^{\prime}\left(\frac{u^{\epsilon}}{\epsilon}\right) \quad \text { in }(0,+\infty) \times \mathbb{R}
$$

with initial datum

$$
u^{\epsilon}(0, x)=\sum_{i=1}^{N_{\epsilon}} \epsilon \phi\left(\frac{x-\epsilon y_{i}}{\epsilon \delta}\right)
$$

More in general, we consider

$$
\begin{cases}\delta \partial_{t} u^{\epsilon}=-(-\Delta)^{\frac{1}{2}} u^{\epsilon}-\frac{1}{\delta} W^{\prime}\left(\frac{u^{\epsilon}}{\epsilon}\right) & \text { in } \mathbb{R}^{+} \times \mathbb{R} \\ u^{\epsilon}(0, \cdot)=u_{0}(\cdot) & \text { on } \mathbb{R}\end{cases}
$$

where $\epsilon, \delta>0$ are small scale parameters and $\delta=\delta_{\epsilon} \rightarrow 0$ as $\epsilon \rightarrow 0$,

$$
\begin{cases}W \in C^{2, \beta}(\mathbb{R}) & \text { for some } 0<\beta<1 \\ W(u+1)=W(u) & \text { for any } u \in \mathbb{R} \\ W=0 & \text { on } \mathbb{Z} \\ W>0 & \text { on } \mathbb{R} \backslash \mathbb{Z} \\ W^{\prime \prime}(0)>0 . & \end{cases}
$$

On the function $u_{0}$ we assume

$$
\left\{\begin{array}{l}
u_{0} \in C^{1,1}(\mathbb{R}) \\
u_{0} \text { non-decreasing. }
\end{array}\right.
$$

## Main result

$$
\begin{cases}\delta \partial_{t} \boldsymbol{u}^{\epsilon}=-(-\Delta)^{\frac{1}{2}} \boldsymbol{u}^{\epsilon}-\frac{1}{\delta} W^{\prime}\left(\frac{\boldsymbol{u}^{\epsilon}}{\epsilon}\right) & \text { in } \mathbb{R}^{+} \times \mathbb{R}  \tag{3}\\ \boldsymbol{u}^{\epsilon}(0, \cdot)=u_{0}(\cdot) & \text { on } \mathbb{R}\end{cases}
$$

## Theorem

Let $u^{\epsilon}$ be the viscosity solution of (3). Then, as $\epsilon \rightarrow 0$, $u^{\epsilon}$ converges locally uniformly in $(0,+\infty) \times \mathbb{R}$ to the non-decreasing viscosity solution of

$$
\begin{cases}\partial_{t} u=-c_{0} \partial_{x} u(-\Delta)^{\frac{1}{2}} u & \text { in } \mathbb{R}^{+} \times \mathbb{R}  \tag{4}\\ u(0, \cdot)=u_{0} & \text { on } \mathbb{R}\end{cases}
$$

where $c_{0}=\left(\int_{\mathbb{R}}\left(\phi^{\prime}\right)^{2}\right)^{-1}$.

## Mechanical interpretation of the convergence result

The limit equation

$$
\begin{cases}\partial_{t} u=-c_{0} \partial_{x} u(-\Delta)^{\frac{1}{2}} u & \text { in } \mathbb{R}^{+} \times \mathbb{R} \\ u(0, \cdot)=u_{0} & \text { on } \mathbb{R}\end{cases}
$$

represents the plastic flow rule for the macroscopic crystal plasticity with density of dislocations.

- $u$ is the plastic strain
- $\partial_{t} u$ is the plastic strain velocity;
- $\partial_{x} u$ is the dislocation density;
- $-(-\Delta)^{\frac{1}{2}} u$ is the internal stress created by the density of dislocations contained in a slip plane.

The theorem says that in this regime, the plastic strain velocity $\partial_{t} u$ is proportional to the dislocation density $u_{x}$ times the effective stress $-(-\Delta)^{\frac{1}{2}} u$. This physical law is known as Orowan's equation.

Equation

$$
\begin{equation*}
\partial_{t} u=-c_{0} \partial_{x} u(-\Delta)^{\frac{1}{2}} u \tag{5}
\end{equation*}
$$

is an integrated form of a model studied by Head for the self-dynamics of a dislocation density represented by $u_{x}$

- A. K. HEAD, Dislocation group dynamics III. Similarity solutions of the continuum approximation, Phil. Magazine, 26, (1972), 65-72.

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Let $f=u_{x}$, differentiating (5), we get

$$
\partial_{t} f=c_{0} \partial_{x}(f \mathcal{H}[f])
$$

where $\mathcal{H}$ is Hilbert transform defined in Fourier variables by

$$
\mathcal{F}(\mathcal{H}[v])(\xi)=i \operatorname{sgn}(\xi) \mathcal{F}(v)(\xi)
$$

for $v \in \mathcal{S}(\mathbb{R})$. The Hilbert transform has the representation formula

$$
\mathcal{H}[v](x)=\frac{1}{\pi} P V \int_{\mathbb{R}} \frac{v(y)}{y-x} d y
$$

and if $u \in C^{1, \alpha}(\mathbb{R})$ and $u_{x} \in L^{p}(\mathbb{R})$ with $1<p<+\infty$, then

$$
\begin{equation*}
-(-\Delta)^{\frac{1}{2}} u=\mathcal{H}\left[u_{\chi}\right] . \tag{6}
\end{equation*}
$$

The equation of motion of the dislocation continuum

Equation

$$
\begin{equation*}
\partial_{t} f=c_{0} \partial_{x}(f \mathcal{H}[f]) \tag{7}
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## The equation of motion of the dislocation continuum

Equation

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\partial_{t} f=c_{0} \partial_{x}(f \mathcal{H}[f]) \tag{7}
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is called by Head the equation of motion of the dislocation continuum

- Existence of a smooth solution of (7) is proven by Castro and Còrdoba under the assumption that the initial datum is strictly positive and in $C^{\alpha}(\mathbb{R}) \cap L^{2}(\mathbb{R})$
- Carrillo, Ferreira and Precioso apply transportation methods and show that the solution can be obtained as a gradient flow in the space of probability measures with bounded second moment.


## More literature

- $\delta=1$, homogenization problem studied by R. Monneau and S.P in any dimension.
Limit equation $\partial_{t} u=\bar{H}\left(\nabla u,-(-\Delta)^{\frac{1}{2}} u\right)$, where the effective Hamiltonian $\bar{H}$ is defined through a cell problem.
- When $n=1, \bar{H}(p, L) \simeq c_{o}|p| L$.
- $\delta=0$, corresponds to the (DDD). The passage from the discrete model (DDD) to continuum models has been studied by Forcadel, Imbert and Monneau and more recently by van Meurs, Peletier, Pozar.


## Heuristics. Approximation of $-(-\Delta)^{\frac{1}{2}}$

Let $v \in C^{1,1}(\mathbb{R})$. Assume for simplicity that $v$ is strictly increasing. Let $\epsilon>0$ be a small parameter. Let us define the points $x_{i}$ as follows,

$$
v\left(x_{i}\right)=\epsilon i, \quad i=M_{\epsilon}, \ldots, N_{\epsilon}
$$

where $M_{\epsilon}:=\left\lceil\frac{\inf _{\mathbb{R}} v+\epsilon}{\epsilon}\right\rceil$ and $N_{\epsilon}=\left\lfloor\frac{\sup _{\mathbb{R}} v-\epsilon}{\epsilon}\right\rfloor$. By the monotonicity of $v$ the points $x_{i}$ are ordered,

$$
x_{i}<x_{i+1} \quad \text { for all } i .
$$

Then, we show that

$$
-(-\Delta)^{\frac{1}{2}} v\left(x_{i}\right) \simeq-\frac{1}{\pi} \sum_{j \neq i} \frac{\epsilon}{x_{i}-x_{j}},
$$

where the error goes to 0 when $\epsilon \rightarrow 0$.

## Heuristics. Approximation of $-(-\Delta)^{\frac{1}{2}}$

To show it, we consider a small radius $r=r_{\epsilon} \rightarrow 0$ as $\epsilon \rightarrow 0$ and we split

$$
\sum_{i \neq i_{0}} \frac{\epsilon}{x_{i}-x_{i_{0}}}=\sum_{\substack{i \neq i_{0} \\\left|x_{i}-x_{i_{0}}\right| \leq r}}\left(\frac{\epsilon}{x_{i}-x_{i_{0}}}+\sum_{\left|x_{i}-x_{i_{0}}\right|>r} \frac{\epsilon}{x_{i}-x_{i_{0}}}\right.
$$

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$$
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$$

Then, we have

$$
\begin{aligned}
\frac{1}{\pi} \sum_{\left|x_{i}-x_{i_{0}}\right|}\left(\frac{\epsilon}{x_{i}-x_{i_{0}}}\right. & =\frac{1}{\pi} \sum_{\left|x_{i}-x_{i_{0}}\right|>r} \frac{v\left(x_{i+1}\right)-v\left(x_{i}\right)}{x_{i}-x_{i_{0}}} \\
& \simeq \frac{1}{\pi} \sum_{\left|x_{i}-x_{i_{0}}\right|>r} \frac{v_{x}\left(x_{i}\right)\left(x_{i+1}-x_{i}\right)}{x_{i}-x_{i_{0}}} \\
& \simeq \frac{1}{\pi} \int_{\left|x-x_{i_{0}}\right|>r} \frac{v_{x}(x)}{x-x_{i_{0}}} d x \\
& =\frac{1}{\pi} \iint_{\left|x-x_{i 0}\right|>r} \frac{v(x)-v\left(x_{i_{0}}\right)}{\left(x-x_{i_{0}}\right)^{2}} d x-\frac{1}{\pi} \frac{v\left(x_{i_{0}}+r\right)+v\left(x_{i_{0}}-r\right)-2 v\left(x_{i_{0}}\right)}{r} \\
& \simeq-(-\Delta)^{\frac{1}{2}}[v]\left(x_{i_{0}}\right) .
\end{aligned}
$$

We can control the error produced in the approximation by choosing $r$ not too small ( $r$ such that $\epsilon / r \rightarrow 0$ as $\epsilon \rightarrow 0$ ).

## Heuristics. Approximation of $-(-\Delta)^{\frac{1}{2}}$

On the other hand, for $i \neq i_{0}$,

$$
\epsilon\left(i-i_{0}\right)=v\left(x_{i}\right)-v\left(x_{i_{0}}\right) \simeq v_{x}\left(x_{i_{0}}\right)\left(x_{i}-x_{i_{0}}\right)
$$

from which

$$
\begin{aligned}
\sum_{\substack{i \neq i_{0} \\
\left|x_{i}-x_{i_{0}}\right| \leq r}} \frac{\epsilon}{x_{i}-x_{i_{0}}} & \simeq v_{x}\left(x_{i_{0}}\right) \sum_{\substack{i \neq i_{0} \\
\left|i-i_{0}\right| \leq v_{x}\left(x_{i_{0}}\right) \frac{r}{\epsilon}}} \frac{1}{\left(i-i_{0}\right)} \\
& \simeq v_{x}\left(x_{i_{0}}\right)\left(\sum_{i\left(i_{i_{0}}-( \right.}\left(\frac{1}{\left(i-i_{0}\right)}+\sum_{i \geq i_{0}+1} \frac{1}{\left(i-i_{0}\right)}\right)\right. \\
& =v_{x}\left(x_{i_{0}}\right)\left(-\sum_{k \geq 1} \frac{1}{k}+\sum_{k \geq 1} \frac{1}{k}\right) \\
& =0 .
\end{aligned}
$$

We can control the error produced by choosing $r$ sufficiently small ( $r \leq \epsilon^{\frac{1}{2}}$ ).

## Heuristics. Any function is well-prepared

Let $\phi$ be the transition layer. If $H(x)$ is the Heaviside function, then

$$
\phi(x) \simeq H(x)-\frac{1}{\alpha \pi x}, \quad \text { if }|x| \gg 1,
$$

where $\alpha=W^{\prime \prime}(0)$. Then, if $v \in C^{1,1}(\mathbb{R})$ is non-decreasing

$$
v(x) \simeq \sum_{i=M_{\epsilon}}^{N_{\epsilon}}\left(\epsilon \phi\left(\frac{x-x_{i}}{\epsilon \delta}\right)+\epsilon M_{\epsilon},\right.
$$

where $\epsilon M_{\epsilon} \simeq \inf _{\mathbb{R}} v$. Indeed, assume $x=x_{i_{0}}$ for some $i_{0}$. Then,

$$
\begin{aligned}
\sum_{i=M_{\epsilon}}^{N_{\epsilon}} \epsilon \phi\left(\frac{x_{i_{0}}-x_{i}}{\epsilon \delta}\right)\left(+\epsilon M_{\epsilon}\right. & =\sum_{i=M_{\epsilon}}^{i_{0}-1} \epsilon \phi\left(\frac{x_{i_{0}}-x_{i}}{\epsilon \delta}\right)\left(+\epsilon \phi(0)+\sum_{i=i_{0}+1}^{N_{\epsilon}} \epsilon \phi\left(\frac{x_{i_{0}}-x_{i}}{\epsilon \delta}\right)+\epsilon M_{\epsilon}\right. \\
& \left.\simeq \sum_{i=M_{\epsilon}}^{i_{0}-1} \epsilon 1+\frac{\epsilon \delta}{\alpha \pi\left(x_{i}-x_{i_{0}}\right)}\right)+\frac{\epsilon \delta}{\alpha \pi} \sum_{i=i_{0}+1}^{N_{\epsilon}} \frac{\epsilon}{x_{i}-x_{i_{0}}}+\epsilon M_{\epsilon} \\
& =\frac{\epsilon \delta}{\alpha \pi} \sum_{i \neq i_{0}} \frac{\epsilon}{x_{i}-x_{i_{0}}}+\epsilon i_{0} \\
& \simeq \frac{\epsilon \delta}{\alpha}\left(-(-\Delta)^{\frac{1}{2}}[v]\left(x_{i_{0}}\right)\right)+\epsilon i_{0} \\
& \simeq \epsilon i_{0} \\
& =v\left(x_{i_{0}}\right) .
\end{aligned}
$$

## Heuristics. Proof of convergence

- Assume that the limit function $u$ is smooth and $\partial_{x} u>0$.


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$$

- Differentiate,

$$
\partial_{t} u\left(t, x_{i}(t)\right)+\partial_{x} u\left(t, x_{i}(t)\right) \dot{x}_{i}(t)=0,
$$

from which

$$
\dot{x}_{i}(t)=-\frac{\partial_{t} u\left(t, x_{i}(t)\right)}{\partial_{x} u\left(t, x_{i}(t)\right)} .
$$

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- Differentiate,

$$
\partial_{t} u\left(t, x_{i}(t)\right)+\partial_{x} u\left(t, x_{i}(t)\right) \dot{x}_{i}(t)=0,
$$

from which

$$
\dot{x}_{i}(t)=-\frac{\partial_{t} u\left(t, x_{i}(t)\right)}{\partial_{x} u\left(t, x_{i}(t)\right)} .
$$

- Next we consider as ansatz for $u^{\epsilon}$ the approximation of $u$ given by

$$
\Phi^{\epsilon}(t, x):=\sum_{i=M_{\epsilon}}^{N_{\epsilon}} \epsilon \phi\left(\frac{x-x_{i}(t)}{\epsilon \delta}\right)+\epsilon M_{\epsilon} .
$$

$$
(!x)(\cdot \cdot 7) n(\nabla-) 00-\approx \frac{!x-!x}{\ni} \overbrace{!!!}^{\frac{4}{00}} \sim!x
$$



$$
\cdot{ }^{\ni} W^{\ni}+\left(\frac{\rho^{\ni}}{(7)^{\ni} x-x}\right) \phi \ni \overbrace{{ }^{\ni} W=!}^{{ }^{\ni} N}=:\left(x^{‘} 7\right)_{\ni} \phi
$$



$$
\begin{aligned}
& \cdot \frac{\left((7)!x^{\prime} 7\right) n^{x} Q}{\left((7)!x^{‘} 7\right) n^{7} Q}-(\not)!x \\
& ' 0=(7)!x\left((7)!x^{\prime} 7\right) n^{x} Q+\left((7)!x^{\prime} 7\right) n^{t} Q \\
& \text { ЧЈ!чм шоィ }
\end{aligned}
$$

‘әце!!иәдәц!ด

$$
\left.\cdot!=((\not))^{\prime} x^{\prime} 7\right) n
$$




## Heuristics. Proof of convergence

- Therefore,

$$
\partial_{t} u\left(t, x_{i}(t)\right)=-c_{0} \partial_{x} u\left(t, x_{i}(t)\right)(-\Delta)^{\frac{1}{2}} u\left(t, x_{i}(t)\right) .
$$

Passing to the limit as $\epsilon \rightarrow 0$ we see that $u$ solves

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\partial_{t} u=-c_{0} \partial_{x} u(-\Delta)^{\frac{1}{2}} u \text {. }
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$$

- Notice that if we define

$$
y_{i}(\tau):=\frac{x_{i}(\epsilon \tau)}{\epsilon}
$$

then the $y_{i}$ 's solve

$$
\dot{y}_{i}(\tau)=\dot{x}_{i}(\epsilon \tau) \simeq \frac{c_{0}}{\pi} \sum_{j \neq i} \frac{\epsilon}{x_{i}-x_{j}}=\frac{c_{0}}{\pi} \sum_{j \neq i} \frac{1}{y_{i}-y_{j}}
$$

which is the (DDD).

## Proof of convergence

In the formal proof we prove that:

- The limit function is $u$ is viscosity solution of the limit equation when testing with test functions with derivative in $x$ different than 0 ;
- For all $t \geq 0, \lim _{x \rightarrow-\infty} u(t, x)=\inf _{\mathbb{R}} u_{0}$ and $\lim _{x \rightarrow+\infty} u(t, x)=\sup _{\mathbb{R}} u_{0}$, that is the mass of the non-negative function $\partial_{x} u(t, x)$ is conserved: for all $t \geq 0$,

$$
\left\|\partial_{x} u(t, \cdot)\right\|_{L^{1}(\mathbb{R})}=\left\|\partial_{x} u_{0}\right\|_{L^{1}(\mathbb{R})}
$$

- By a comparison argument, we conclude that $u$ is the non-decreasing viscosity solution of the limit equation.

